QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2025

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

2025

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

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

OTHER

Kristi Kaye Burma, Executive Vice President	Randall William Epright, Executive Vice President	Meha Jain, Senior Vice President, Treasurer
Shailendra P Panchal, Senior Vice President	Christopher Robert Welp, Executive Vice President	

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS:

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

Michael Stephen Downing
President

Aaron Michael Prieksat
Controller

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this
14 day of May, 2025

Stephanie Kidder
Executive Assistant
03/15/2026

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

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	138,705,475,474		138,705,475,474	130,962,441,664
2.	Stocks:				
	2.1 Preferred stocks	1,651,433,336		1,651,433,336	1,819,311,265
	2.2 Common stocks	1,251,483,414	41,543	1,251,441,871	1,172,123,138
3.	Mortgage loans on real estate:				
	3.1 First liens	65,817,527,920		65,817,527,920	59,043,401,823
	3.2 Other than first liens	1,307,682,681		1,307,682,681	1,182,822,547
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	214,337,398		214,337,398	212,029,645
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 1,836,898,504), cash equivalents ($ 5,908,983,225) and short-term investments ($ 868,873,116)	8,614,754,845		8,614,754,845	9,764,162,749
6.	Contract loans (including $ premium notes)	138,914,474	671,958	138,242,516	140,451,122
7.	Derivatives	3,997,383,506		3,997,383,506	4,845,625,397
8.	Other invested assets	14,089,134,836	52,959,799	14,036,175,037	11,568,991,208
9.	Receivables for securities	230,945,236		230,945,236	232,578,361
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	443,187,907		443,187,907	579,392,651
12.	Subtotals, cash and invested assets (Lines 1 to 11)	236,462,261,025	53,673,299	236,408,587,726	221,523,331,568
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	2,083,053,579	2,481,454	2,080,572,126	2,016,651,881
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	4,466,984		4,466,984	4,326,103
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,832,850		1,832,850	1,331,462
	16.2 Funds held by or deposited with reinsured companies	2,902,928,866		2,902,928,866	2,921,009,295
	16.3 Other amounts receivable under reinsurance contracts	136,091,158	656,642	135,434,517	39,562,011
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	135,933,262		135,933,262	166,513,293
18.2	Net deferred tax asset	804,923,521	578,760,275	226,163,246	206,584,775
19.	Guaranty funds receivable or on deposit	11,518,212		11,518,212	11,735,201
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	14,284,019		14,284,019	22,537,088
24.	Health care ($) and other amounts receivable	34,072,690	7,034,376	27,038,314	31,022,495
25.	Aggregate write-ins for other than invested assets	1,064,211,584	19,071,599	1,045,139,985	1,018,362,101
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	243,655,577,750	661,677,644	242,993,900,106	227,962,967,272
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	49,296,859,780		49,296,859,780	49,882,253,129
28.	Total (Lines 26 and 27)	292,952,437,531	661,677,644	292,290,759,886	277,845,220,401
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	443,187,907		443,187,907	579,392,651
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	443,187,907		443,187,907	579,392,651
2501.	Corporate Owned Life Insurance	1,039,028,312		1,039,028,312	1,012,861,966
2502.	Miscellaneous Assets	23,485,115	17,373,443	6,111,672	5,500,135
2503.	Prepaid Expenses	1,698,157	1,698,157		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,064,211,584	19,071,599	1,045,139,985	1,018,362,101

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 103,609,232,222 less $ included in Line 6.3 (including $ 71,853,512,353 Modco Reserve)	103,609,232,222	96,601,504,850
2.	Aggregate reserve for accident and health contracts (including $ 520,517 Modco Reserve)	1,850,272	1,974,427
3.	Liability for deposit-type contracts (including $ 28,126,390,113 Modco Reserve)	44,368,912,362	36,359,016,400
4.	Contract claims:		
	4.1 Life	456,140,082	431,961,367
	4.2 Accident and health	5,326	7,465
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	25,085	25,085
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 45,896,364 assumed and $ 969,633,610 ceded	1,015,529,974	2,535,564,403
	9.4 Interest Maintenance Reserve	191,008,935	204,695,990
10.	Commissions to agents due or accrued-life and annuity contracts $ 24,325,509 , accident and health $ 173,980 and deposit-type contract funds $ 2,100	24,501,589	17,650,293
11.	Commissions and expense allowances payable on reinsurance assumed	6,301,111	4,336,616
12.	General expenses due or accrued	34,767,604	29,846,806
13.	Transfers to Separate Accounts due or accrued (net) (including $ (619) accrued for expense allowances recognized in reserves, net of reinsured allowances)	16,333,960,569	14,735,348,788
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	18,101,260	19,078,736
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	57,765,360	46,326,867
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,761,139	3,727,829
18.	Amounts held for agents' account, including $ 5,426,497 agents' credit balances	5,426,497	1,753,208
19.	Remittances and items not allocated	166,688,652	165,435,783
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	86,897	40,057
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	4,078,687,183	3,765,491,770
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	4,690,620,064	5,258,424,064
	24.04 Payable to parent, subsidiaries and affiliates	58,913,729	52,270,423
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	54,531,975,074	50,299,856,248
	24.08 Derivatives	985,606,095	1,030,094,056
	24.09 Payable for securities	644,450,836	315,272,768
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	8,943,262,508	13,355,176,649
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	240,225,580,424	225,234,880,947
27.	From Separate Accounts Statement	48,155,840,802	48,711,282,312
28.	Total liabilities (Lines 26 and 27)	288,381,421,226	273,946,163,259
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	5,740,341,836	5,735,000,101
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,841,003,176)	(1,845,942,959)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,141,018,921 in Separate Accounts Statement)	3,899,338,660	3,889,057,142
38.	Totals of Lines 29, 30 and 37	3,909,338,660	3,899,057,142
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	292,290,759,886	277,845,220,401
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	4,086,408,774	5,617,216,843
2502.	Repurchase Agreement Liability	2,974,325,972	5,625,701,285
2503.	Miscellaneous Liabilities	1,368,038,442	1,635,849,024
2598.	Summary of remaining write-ins for Line 25 from overflow page	514,489,319	476,409,497
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,943,262,508	13,355,176,649
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,704,930,691	2,218,824,415	7,736,849,600
2.	Considerations for supplementary contracts with life contingencies	2,887,918	2,975,308	12,448,142
3.	Net investment income	2,949,237,238	2,173,683,605	10,501,479,275
4.	Amortization of Interest Maintenance Reserve (IMR)	4,863,799	5,319,251	21,463,124
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(296,192,011)	250,052,627	674,735,991
6.	Commissions and expense allowances on reinsurance ceded	598,780,766	594,951,760	1,803,638,344
7.	Reserve adjustments on reinsurance ceded	4,009,927,692	5,709,566,074	(31,753,929,303)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,348,926	6,227,733	25,493,411
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	59,832,806	32,291,745	133,438,700
9.	Totals (Lines 1 to 8.3)	10,040,617,826	10,993,892,519	(10,844,382,715)
10.	Death benefits	1,419,830	1,185,052	3,575,334
11.	Matured endowments (excluding guaranteed annual pure endowments)	256		
12.	Annuity benefits	321,196,069	316,378,416	1,210,787,423
13.	Disability benefits and benefits under accident and health contracts	95,264	47,868	219,411
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	551,175,149	601,423,848	2,304,398,170
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	570,916,676	343,949,390	1,573,987,953
18.	Payments on supplementary contracts with life contingencies	2,383,396	2,419,972	9,834,574
19.	Increase in aggregate reserves for life and accident and health contracts	7,007,603,217	8,628,198,460	(21,501,777,328)
20.	Totals (Lines 10 to 19)	8,454,789,857	9,893,603,005	(16,398,974,463)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	405,677,286	457,126,714	1,575,075,235
22.	Commissions and expense allowances on reinsurance assumed	108,532,034	55,866,456	182,716,813
23.	General insurance expenses and fraternal expenses	167,787,082	165,317,172	649,100,095
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,841,217	9,225,181	65,948,124
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(464,915,467)	169,439,876	307,034,521
27.	Aggregate write-ins for deductions	1,025,883,618	59,264,517	1,762,162,490
28.	Totals (Lines 20 to 27)	9,706,595,628	10,809,842,921	(11,856,937,186)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	334,022,199	184,049,598	1,012,554,471
30.	Dividends to policyholders and refunds to members	5,887	4,499	17,198
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	334,016,312	184,045,099	1,012,537,273
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	40,950,200	176,589,152	(222,704,733)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	293,066,112	7,455,947	1,235,242,006
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,082,806 (excluding taxes of $ (11,584,111) transferred to the IMR)	80,673,040	(8,164,313)	(285,751,384)
35.	Net income (Line 33 plus Line 34)	373,739,151	(708,366)	949,490,621
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,899,057,142	3,305,601,149	3,305,601,149
37.	Net income (Line 35)	373,739,151	(708,366)	949,490,621
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 126,149,095	(82,266,090)	422,911,271	1,243,284,268
39.	Change in net unrealized foreign exchange capital gain (loss)	(131,772,270)	100,241,256	291,030,421
40.	Change in net deferred income tax	129,147,028	277,299,891	(61,136,188)
41.	Change in nonadmitted assets	8,711,694	(222,464,213)	(137,181,780)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			376,597,284
44.	Change in asset valuation reserve	(303,943,638)	(253,579,297)	(925,988,114)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	266,240,171	(225,579,817)	(517,892,381)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	5,341,735	106,305,439	960,638,210
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(245,705,085)	(260,547,273)	(1,190,097,212)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(9,211,179)	(54,389,781)	(395,289,136)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	10,281,518	(110,510,890)	593,455,993
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,909,338,660	3,195,090,259	3,899,057,142
	DETAILS OF WRITE-INS			
08.301.	Funds Withheld Adjustment - Assumed	33,759,261	31,904,032	120,229,797
08.302.	COLI Income	26,166,346		12,861,966
08.303.	Miscellaneous Income (Expense)	(92,801)	387,713	346,938
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	59,832,806	32,291,745	133,438,700
2701.	Funds Withheld Adjustment - Ceded	994,427,631	59,316,966	1,709,372,668
2702.	Transfer to IMR - Ceded, Assumed and MVA	34,755,060	1,157,337	60,885,958
2703.	Miscellaneous Expenses (Income)	(6,420,756)	1,320,147	(17,059,549)
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,121,683	(2,529,934)	8,963,413
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,025,883,618	59,264,517	1,762,162,490
5301.	Correction of Prior Period Error	(9,251,775)	(54,361,335)	(7,581,742)
5302.	Athene Re IV Tax Sharing Agreement	40,596	(28,446)	349,759
5303.	Merger Adjustment			(388,057,153)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(9,211,179)	(54,389,781)	(395,289,136)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,707,710,793	2,221,722,125	7,750,037,691
2.	Net investment income	2,792,445,417	1,789,227,080	9,300,492,802
3.	Miscellaneous income	599,033,840	598,110,623	1,896,526,029
4.	Total (Lines 1 to 3)	6,099,190,049	4,609,059,828	18,947,056,522
5.	Benefit and loss related payments	(999,827,533)	(4,683,259,649)	36,677,733,217
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,063,527,248)	(986,227,888)	(8,596,688,719)
7.	Commissions, expenses paid and aggregate write-ins for deductions	666,432,316	674,585,932	2,400,279,891
8.	Dividends paid to policyholders	5,887	4,499	18,984
9.	Federal and foreign income taxes paid (recovered) net of $ 5,992,201 tax on capital gains (losses)	908,316	152,160,607	(18,196,737)
10.	Total (Lines 5 through 9)	(2,396,008,263)	(4,842,736,499)	30,463,146,636
11.	Net cash from operations (Line 4 minus Line 10)	8,495,198,312	9,451,796,327	(11,516,090,114)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	10,036,816,839	4,790,762,942	34,416,152,488
	12.2 Stocks	29,176,250	30,160,225	338,476,954
	12.3 Mortgage loans	2,867,930,245	974,959,901	7,020,005,581
	12.4 Real estate			
	12.5 Other invested assets	1,391,283,171	150,048,027	1,130,988,657
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(6,896,500)	3,745,885	(27,912,823)
	12.7 Miscellaneous proceeds	465,383,089	792,910,564	309,757,561
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,783,693,095	6,742,587,544	43,187,468,418
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	20,260,919,467	14,290,877,046	69,109,192,182
	13.2 Stocks	89,736,111	381,250,090	1,136,707,388
	13.3 Mortgage loans	9,470,386,464	5,439,058,073	26,688,610,616
	13.4 Real estate	3,100,000	4,518,933	5,754,337
	13.5 Other invested assets	1,791,899,426	343,474,154	2,013,159,485
	13.6 Miscellaneous applications	101,793,431	300,807,905	552,063,699
	13.7 Total investments acquired (Lines 13.1 to 13.6)	31,717,834,899	20,759,986,201	99,505,487,707
14.	Net increase/(decrease) in contract loans and premium notes	(2,208,606)	(916,907)	(7,907,829)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(16,931,933,199)	(14,016,481,750)	(56,310,111,460)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		39,094	311,662,621
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	8,009,895,961	5,889,755,824	14,108,576,798
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(722,568,979)	1,274,099,593	53,921,167,440
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	7,287,326,982	7,163,894,511	68,341,406,859
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,149,407,904)	2,599,209,088	515,205,284
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,764,162,749	9,248,957,465	9,248,957,465
	19.2 End of period (Line 18 plus Line 19.1)	8,614,754,845	11,848,166,553	9,764,162,749

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

20.0001.	Reinsurance activity settled in bonds and other invested assets (operating)	1,452,874,458	54,410,027	470,813,733
20.0002.	Reinsurance activity settled in bonds and other invested assets (investing)	(1,452,874,458)	(54,410,027)	(470,813,733)
20.0003.	Capital contribution of stock compensation expense (financing)	5,341,735	6,305,439	26,638,210
20.0004.	Capital contribution of stock compensation expense (investing)	(40,640)	(80,185)	(274,319)
20.0005.	Capital contribution of stock compensation expense (operating)	(5,301,095)	(6,225,254)	(26,363,891)
20.0006.	Security exchanges and asset in kind trades - bond proceeds (investing)	2,495,353,553	762,965,719	4,409,614,790
20.0007.	Security exchanges and asset in kind trades - bonds acquired (investing)	(2,495,353,553)	(762,965,719)	(4,409,614,790)
20.0008.	Interest capitalization (operating)	57,604,272	7,091,742	118,596,806
20.0009.	Interest capitalization (investing)	(57,604,272)	(7,091,742)	(118,596,806)
20.0010.	Asset transfer mortgages to other invested assets - proceeds (investing)	15,847,359		292,556,348

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

20.0011. Asset transfer mortgages to other invested assets - acquired (investing)	(15,847,359)		(292,556,348)
20.0012. Security exchanges and asset in kind trades - other invested asset proceeds (investing)	6,500,000		65,000,000
20.0013. Security exchanges and asset in kind trades - other invested asset acquired (investing)	(6,500,000)		(65,000,000)
20.0014. Asset transfer bonds to other invested assets - proceeds (investing)	1,672,915,510		
20.0015. Asset transfer stocks to other invested assets - proceeds (investing)	167,409,635		
20.0016. Asset transfer bonds and stocks to other invested assets - acquired (investing)	(1,840,325,145)		
20.0017. Asset transfer to other invested assets - receivable for securities (investing)	26,929,982		
20.0018. Asset transfer to other invested assets - acquired (investing)	(26,929,982)		
20.0019. Asset transfer bonds to stocks - proceeds (investing)		1,713,596	1,713,596
20.0020. Asset transfer bonds to stocks - acquired (investing)		(1,713,596)	(1,713,596)
20.0021. Asset transfer mortgages to bonds - proceeds (investing)			44,067,243
20.0022. Asset transfer mortgages to bonds - acquired (investing)			(44,067,243)
20.0023. Capital contribution - non-cash (financing)		99,960,906	622,337,379
20.0024. Capital contribution - non-cash (investing)		(98,798,309)	(614,665,017)
20.0025. Capital contribution - non-cash (operating)		(1,162,597)	(7,672,362)
20.0026. Asset transfer bonds to mortgages - net investment income (operating)			629,926
20.0027. Asset transfer bonds to mortgages - proceeds (investing)			85,152,583
20.0028. Asset transfer bonds to mortgages - acquired (investing)			(85,782,509)
20.0029. Reinsurance recapture - bond proceeds (investing)			39,269,019
20.0030. Reinsurance recapture (operating)			(39,269,019)
20.0031. Security exchanges and asset in kind trades - stock proceeds (investing)			30,018,477
20.0032. Security exchanges and asset in kind trades - stocks acquired (investing)			(30,018,477)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	33,278,085	36,742,511	133,909,920
2.	Group life	538,697	540,499	2,026,671
3.	Individual annuities	9,569,721,134	9,653,526,785	36,060,106,416
4.	Group annuities	7,100,264	683,873	917,423,361
5.	Accident & health	1,823,193	2,189,347	7,659,808
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	9,612,461,373	9,693,683,015	37,121,126,176
9.	Deposit-type contracts	8,974,885,167	7,441,821,543	19,820,082,707
10.	Total (Lines 8 and 9)	18,587,346,540	17,135,504,558	56,941,208,882

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	03/31/2025	12/31/2024
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 373,739,151	$ 949,490,621
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	560,931	(1,609,011)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	52,748,544	(52,526,921)
2015 Mortality IAC 191-43.3(5)	51	3	1	1,965,824	(645,529)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 318,463,852	$ 1,004,272,082
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,909,338,660	$ 3,899,057,142
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	65,015,874	37,596,409
2015 Mortality IAC 191-43.3(5)	51	3	1	8,023,445	6,057,621
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,836,299,341	$ 3,855,403,112

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds which qualify as issuer credit obligations are stated at amortized cost or fair value based on their rating by the NAIC. Bonds held at amortized cost are amortized using the scientific interest method on a yield-to-worst basis. Debt securities that do not qualify as bonds under the principles-based bond definition are reported at the lower of amortized cost or fair value. For these debt securities, the calculation of amortized cost and the determination and recognition of other-than-temporary impairment follow the policies for asset-backed securities.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

Notes to the Financial Statements

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

(6) Bonds which qualify as asset-backed securities are stated at amortized cost or fair market value based on their rating by the NAIC. Changes to estimated cash flows on the securities are accounted for retrospectively for securities that are highly rated at the time of purchase and in which the security cannot be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. The prospective method is used for those securities where an other-than-temporary impairment has been taken, the security is not highly rated at the time of purchase, securities where receipt of all contractual principal cash flows is not expected, or those securities that can be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. Asset-backed securities stated at amortized cost are amortized or accreted using the scientific interest method. Residual interests in securitization vehicles that do not qualify as bonds are initially reported at cost. Subsequently, they are reported using the calculated practical expedient method, where the book/adjusted carrying value is reduced by distributions received until the residual interests have a book or adjusted carrying value of zero. Any distribution received thereafter is recognized as interest income.

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

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

(9) Derivatives - No Significant Changes

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

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

(12) During first quarter 2025, the Company modified its capitalization policy for project labor and professional services associated with software development projects to capitalize costs greater than $0.25 million from the previous $1 million threshold. The policy will continue to capitalize these projects over a five-year period.

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through May 14, 2025 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Effective January 1, 2025, the Company adopted the principle-based-bond definition (PBBD). This adoption clarifies that securities qualifying as issuer credit obligations fall under the scope of SSAP No. 26, *Bonds*, while those qualifying as asset-backed securities fall under SSAP No. 43, *Asset-Backed Securities*. Securities that do not meet these criteria are reported as debt securities that do not qualify as bonds, residual tranches, other invested assets, or non-admitted assets.

Changes in measurement due to the transition is reported as a change in unrealized gains (losses) and not as a change in accounting principle. The impacts of securities reclassified under the PBBD are as follows:

- As of January 1, 2025, the aggregate book adjusted carrying value prior to adoption of PBBD for all securities reclassified from Schedule D, part 1 to Schedule BA is $1,648.5 million in the general account and $229.0 million in the separate accounts.
- As of January 1, 2025, the aggregate book adjusted carrying value after adoption of PBBD for securities reclassified from Schedule D, part 1 to Schedule BA that resulted in a change in measurement basis from amortized cost to lower of amortized cost or fair value is $872.1 million in the general account and $127.7 million in the separate accounts.
- The aggregate surplus impact for securities reclassified from Schedule D, part 1 to Schedule BA includes the difference between the book adjusted carrying value as of December 31, 2024 and the book adjusted carrying value after adoption as of January 1, 2025 for those securities that resulted in a change in measurement basis. The total surplus impact from the change in measurement basis was not material.
- Contemporaneous with the January 1, 2025 adoption of the PBBD, the Company made conforming revisions for INT 24-01: *Principles-Based Bond Definition Implementation Questions and Answers*, which provided further clarification on the accounting for hybrid instruments, among other topics. Pursuant to this guidance, the Company reclassified certain hybrid instruments from Schedule D, part 2, section 1 to Schedule BA. The corresponding impact to surplus was not material.

During 2025, the Company discovered an error which resulted in a $13.4 million overstatement of commissions and expense allowances on reinsurance ceded in the separate account prior period financial statements. In accordance with SSAP No. 3, Accounting Changes and Correction of Errors, the correction was recorded directly to surplus in the separate account. The Company also discovered an error in 2025 which resulted in a $9.3 million understatement of asset valuation reserve (AVR) and a corresponding overstatement of surplus in the prior period financial statements. In accordance with SSAP No. 3, Accounting Changes and Correction of Errors, the change in AVR correction was recorded directly to surplus. The net impact of these corrections decreased surplus on the general account by a total of $22.7 million, representing 0.6% of ending capital and surplus as of March 31, 2025 and December 31, 2024.

3. Business Combinations and Goodwill

A. Statutory Purchase Method - None

B. Statutory Merger

On December 20, 2023, the Company and Athene Annuity & Life Assurance Company (AADE), its Delaware domiciled parent company, executed an Agreement and Plan of Merger. Effective October 11, 2024, following the receipt of all required regulatory approvals, AADE (NAIC #61492) merged with and into the Company, with the Company as the surviving entity. The Company received a no objection letter from the Division to use a merger effective date of October 1, 2024 for financial reporting purposes.

The merger was accounted for in accordance with SSAP No. 68, *Business Combinations and Goodwill*, as a statutory merger. As such, financial statements for periods prior to the merger were combined and the recorded assets, liabilities and surplus of the Company and AADE were carried forward to the merged company. The common capital stock of AADE was deemed canceled and AADE's investment in the affiliated common stock of AAIA was eliminated. The business the Company previously ceded to AADE under a coinsurance agreement is no longer reflected as assumed and ceded risks in the restated merged financial statements.

(1) Name and description of entities - None

(2) Method of accounting - None

(3) Shares of stock issued in transaction - None

(4) Results of operations for period prior - None

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

(5) Adjustments recorded to surplus - None

C. Assumption Reinsurance - None

D. Impairment Loss - None

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

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Asset-Backed Securities

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

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI)

	(1)	(2)		(3)
		Other-Than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-Than-Temporary Impairment	(2a) Interest	(2b) Noninterest	Fair Value 1 - (2a + 2b)
OTTI Recognized 1st Quarter				
a. Intent to sell	$ 1,766,000	$ 223,736	$	$ 1,542,264
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter	$ 1,766,000	$ 223,736	$	$ 1,542,264
OTTI Recognized 2nd Quarter				
d. Intent to sell	$	$	$	$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	$	$	$	$
OTTI Recognized 3rd Quarter				
g. Intent to sell	$	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	$	$	$	$
OTTI Recognized 4th Quarter				
j. Intent to sell	$	$	$	$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	$	$	$	$
m. Annual aggregate total		$ 223,736	$	

Notes to the Financial Statements

5. Investments (Continued)

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

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
05532VBB2	$ 352,195	$ 345,233	$ 6,961	$ 345,233	$ 193,426	03/31/2025
05543DBQ6	4,322,743	4,277,236	45,507	4,277,236	4,108,741	03/31/2025
05952FAG8	1,828,327	1,802,889	25,438	1,802,889	1,653,518	03/31/2025
12668AQ24	3,087,840	3,059,683	28,157	3,059,683	3,059,683	03/31/2025
12668BMY6	1,429,811	1,428,077	1,734	1,428,077	1,345,643	03/31/2025
126694G93	552,042	526,873	25,168	526,873	506,207	03/31/2025
126694JH2	153,095	148,722	4,373	148,722	97,732	03/31/2025
362334MH4	1,354,703	1,354,168	536	1,354,168	2,637,331	03/31/2025
362341FN4	1,525,599	1,472,065	53,534	1,472,065	1,455,409	03/31/2025
38375UFL9	142,491	138,632	3,859	138,632	100,476	03/31/2025
38375UPB0	312,752	301,811	10,942	301,811	222,592	03/31/2025
38375UTQ3	163,766	163,659	107	163,659	112,171	03/31/2025
38375UUT5	779,724	701,778	77,947	701,778	516,351	03/31/2025
38376R2Y1	1,139,232	1,133,694	5,537	1,133,694	790,936	03/31/2025
38376RAR7	405,548	402,650	2,898	402,650	273,229	03/31/2025
38376RBL9	106,360	103,166	3,194	103,166	73,103	03/31/2025
38376RHQ2	206,856	202,465	4,391	202,465	147,229	03/31/2025
38376RQH2	596,988	574,702	22,286	574,702	426,977	03/31/2025
38376RWU6	931,587	930,578	1,009	930,578	629,071	03/31/2025
38380LC92	173,849	172,738	1,112	172,738	116,295	03/31/2025
41161PVJ9	5,413,229	5,377,213	36,016	5,377,213	5,989,676	03/31/2025
466247JW4	2,444,594	2,431,971	12,623	2,431,971	2,345,553	03/31/2025
466247UG6	458,802	378,611	80,191	378,611	372,803	03/31/2025
46630KAC0	1,841,833	1,830,338	11,495	1,830,338	1,717,516	03/31/2025
62951MAY6	2,612,762	2,594,455	18,307	2,594,455	2,365,184	03/31/2025
761118QM3	6,572,285	6,338,047	234,239	6,338,047	6,103,783	03/31/2025
86361XAA7	7,450,584	7,096,894	353,691	7,096,894	7,088,822	03/31/2025
91863*AB1	14,458,213	8,769,696	5,688,516	8,769,696	2,827,531	03/31/2025
G0445QAA6	1,440,059	1,408,429	31,630	1,408,429	1,420,377	03/31/2025
Total			$ 6,791,398			

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

The following table shows the gross unrealized losses and fair values of asset-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of March 31, 2025:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 168,576,426
   2. 12 months or longer 846,068,745

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 18,980,733,271
   2. 12 months or longer 9,113,458,212

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month	3,051,375,313			
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	1,095,144,872			
7. Over 1 year	1,479,181,100			
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months	1,095,144,872			
6. Over 3 months to 1 year				
7. Over 1 year	1,879,181,100			

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 5,777,065,899	$	$	$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 3,136,578,454	$	$	$

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a. ICO - BACV	$	$ 1,433,200,756	$ 1,478,787,372	$	$	$	$	$
b. ICO - FV		1,317,896,127	1,361,206,666					
c. ABS - BACV		249,931,468	232,773,263					
d. ABS - FV		240,984,842	216,490,819					
e. Preferred stock - BACV								
f. Preferred stock - FV								
g. Common stock								
h. Mortgage loans - BACV								
i. Mortgage loans - FV								
j. Real estate - BACV								
k. Real estate - FV								
l. Derivatives - BACV								
m. Derivatives - FV								
n. Other invested assets - BACV								
o. Other invested assets - FV								
p. Total assets - BACV	$	$ 1,683,132,224	$ 1,711,560,635	$	$	$	$	$
q. Total assets - FV	$	$ 1,558,880,969	$ 1,577,697,485	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,625,701,285	$	$	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 2,974,325,972	$	$	$
	2. Securities (FV)				

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Cash	$ 2,974,325,972	$	$	$	$	$	$	$
b. ICO - FV								
c. ABS - FV								
d. Preferred stock - FV								
e. Common stock								
f. Mortgage loans - FV								
g. Real estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total collateral assets - FV (sum of a through i)	$ 2,974,325,972	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

	Fair Value
a. Overnight and continuous	$
b. 30 Days or less	
c. 31 to 90 Days	1,095,144,872
d. More than 90 days	1,879,181,100

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

	Amortized Cost	Fair Value
a. 30 Days or less	$ 2,974,325,972	$ 2,974,325,972
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years		
h. 2 to 3 Years		
i. More than 3 years		

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash (Collateral - All)	$ 5,625,701,285	$	$	$
	2. Securities Collateral (FV)				
b.	Ending Balance				
	1. Cash (Collateral - All)	$ 2,974,325,972	$	$	$
	2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	766,027,841			
7. Over 1 year				
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	766,027,841			
7. Over 1 year				

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 1,095,283,167	$	$	$
b. Ending Balance	$ 1,095,283,167	$	$	$

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. ICO - FV	$	$	$	$	$	$	$	$
b. ABS - FV			379,641,828					
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV		715,641,339						
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$	$ 715,641,339	$ 379,641,828	$	$	$	$	$

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 766,027,841	$	$	$
2. Securities (FV)				
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ 766,027,841	$	$	$
2. Securities (FV)				
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

Notes to the Financial Statements

5. Investments (Continued)

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

		Amortized Cost	Fair Value
a.	Overnight and continuous	$	$
b.	30 Days or less		
c.	31 to 90 Days		
d.	More than 90 days	766,027,841	766,027,841

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

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash	$ 766,027,841	$	$	$
	2.	Securities (FV)				
b.	Ending Balance					
	1.	Cash	$ 766,027,841	$	$	$
	2.	Securities (FV)				

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

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

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

J. Real Estate - No Significant Changes

K. Investments in Tax Credit Structures (tax credit investments)

(1) The Company invests in renewable, solar energy tax projects and low income housing projects that provide a percentage-based tax credit for investments in these projects. Tax credit investments provide tax benefits, reducing the Company's tax liability.

(2) As of March 31, 2025, the Company has recognized $20.5 million of tax credits and other tax benefits.

(3) As of March 31, 2025, the Company has $76.8 million of investments in tax credit structures.

(4) Amount of investment amortization and non-income tax related activity recognized in net investment income and outside of income tax expense - None

(5) As of March 31, 2025, the tax credits expected to be generated by the Company's investments in future periods is as follows:

Years	Tax Credits
Remaining 2025	50,894,220
2026	72,491,372
2027	65,112,792
2028	38,504,698
2029	31,631,012
After	155,158,230
Total	413,792,324

(6) As of March 31, 2025, the Company has commitments to provide additional contributions of $437.3 million to tax credit investments for the years ended 2025-2035.

(7) Regulatory reviews - None

(8) Impaired assets - None

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

The Company presents the pro rata interests in the underlying funds that comprise its investment in AAA on Schedule BA, Part 1 annually. On Schedule BA, Parts 2 and 3, the Company reports its proportional share of AAA's activity in total.

Notes to the Financial Statements

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

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of March 31, 2025, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the three months ended March 31, 2025.

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
ACAFP V1.247 1/26/27 144A	-	1,151,647	60,905	-	53.8%
AER 6.45 04/15/27	-	2,077,933	33,188	-	53.8%
AES RC	-	457,526	2,119	-	53.8%
AGL 2023-27A A	-	426,767	694	-	53.8%
AGL 2024-30RA A1	-	6,053,667	34,677	-	53.8%
AGL 2024-37A A1	-	-	628	-	53.8%
ANTOR 2023-2A A	-	413,452	2,081	-	53.8%
ANTR 2019-2A A1R	-	4,515,488	51,604	-	53.8%
AP Bold Holdings, LLC	-	50,181,103	4,486	-	53.8%
AP Bowery Co-Invest, L.P.	-	25,817,830	7,619,900	18,734,364	53.8%
AP Erie Holdings, L.P. (Cayman)	-	38,525,154	596,124	-	53.8%
AUDAX 2023-8A A1	-	-	-	-	53.8%
AUDAX 2023-8A A1LN	-	5,796,707	(15,511)	-	53.8%
AUDAX 2024-10A A	-	-	31,996	-	53.8%
AUDAX 2024-9A A1	-	1,010,251	3,288	-	53.8%
AVGO TLA5	-	5,032,710	21,455	-	53.8%
AWK 3.75 09/01/28	-	1,117,546	89,620	-	53.8%
BACR V6.496 09/13/27	-	1,171,623	50,297	-	53.8%
BCMM 2023-2A A1	-	468,130	3,941	-	53.8%
BCRED 3.25 03/15/27	-	1,984,036	3,266	-	53.8%
BKIR V2.029 09/30/27 144A	-	1,935,801	24,520	-	53.8%
Blue Owl Digital Infrastructure Fund II LP	-	28,702,012	629,774	1,953,351	53.8%
C V1.122 01/28/27	-	2,844,159	34,722	-	53.8%
CERB 2023-4A A	-	-	66,647	-	53.8%
CGMS 2022-3A AR	-	3,023,886	14,543	-	53.8%
CGMS 2023-4A A1A	-	811,247	3,212	-	53.8%
CHMML 2019-1A AR	-	-	11,556	-	53.8%
CHMML 2023-2A A1	-	4,187,392	21,203	-	53.8%
CHTR 3.75 02/15/28	-	1,951,437	76,152	-	53.8%
CNP 5.25 03/01/28	-	1,166,286	76,399	-	53.8%
CUBE 3.125 09/01/26	-	2,868,050	12,772	-	53.8%
D 3.8 04/01/28 A	-	2,023,735	30,028	-	53.8%
DCLO 2022-4A A1R	-	940,300	562	-	53.8%
DRSLF 2020-83A AR	-	3,028,313	18,821	-	53.8%
EVRG 5.15 12/15/27 144A	-	-	52,624	-	53.8%
FCBSL 2024-2A A	-	4,689,711	16,911	-	53.8%
FI 5.15 03/15/27	-	2,958,388	9,655	-	53.8%
GBLATL 4.4 09/23/27 144A	-	1,136,628	71,356	-	53.8%
GCBSL 2024-72A A	-	7,337,692	15,818	-	53.8%
GLENLN3.875 10/27/27 144	-	855,315	5,474	-	53.8%
GLM 2024-20A A	-	-	69,556	-	53.8%
GNRT 2023-13A A1	-	4,362,366	15,616	-	53.8%
GNRT 2024-15A A	-	1,385,090	4,647	-	53.8%
GOCAP 2023-69A A	-	5,796,996	(15,192)	-	53.8%
GOCAP 2024-71A A	-	582,694	2,797	-	53.8%
GS V1.542 09/10/27	-	4,203,478	21,896	-	53.8%
KKR 2022-43A A1R	-	4,360,364	15,761	-	53.8%
LHX 5.4 01/15/27	-	3,743,639	20,524	-	53.8%
LLOYDS V5.871 03/06/29	-	1,179,206	84,212	-	53.8%
MAGNE 2023-37A A	-	1,014,198	3,714	-	53.8%
MAGNE 2024-38A A1	-	1,215,316	4,307	-	53.8%
MDPK 2024-67A A1	-	8,696,338	37,693	-	53.8%
New Catalyst Strategic Partners I-A, LP	-	-	-	41,880,292	53.8%
OCP 2024-31A A1	-	3,025,109	8,139	-	53.8%
OCP 2024-32A A1	-	3,668,824	6,240	-	53.8%
OCP 2024-33A A1	-	-	52,446	-	53.8%
OCT49 2020-5A AR	-	7,687,209	23,982	-	53.8%
OR 2020-3A AR	-	2,983,099	33,206	-	53.8%
OR 2023-12A A1A	-	-	24,998	-	53.8%
ORCL 2.65 07/15/26	-	3,334,953	18,888	-	53.8%
REG27 2024-1A A1	-	3,025,336	17,063	-	53.8%
REG28 2024-2A A1	-	3,026,785	10,528	-	53.8%
RGA 6 11/21/28 144A	-	1,196,638	106,215	-	53.8%
SAMMON 5.05 01/10/28 144A	-	1,156,397	90,585	-	53.8%
SANTAN V5.365 07/15/28 *	-	1,207,249	73,175	-	53.8%
SIXST 2024-24A A	-	3,207,140	10,074	-	53.8%
TRGP 5 01/15/28	-	1,143,879	49,575	-	53.8%
VICI 4.25 12/01/26 144A	-	2,822,001	50,905	-	53.8%
VOYA 2022-4A A1R	-	3,436,227	7,768	-	53.8%
WES 4.65 07/01/26	-	3,428,439	30,270	-	53.8%
Total - New Issuers	-	297,550,888	10,667,099	62,568,007	

Notes to the Financial Statements

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

The 10 largest holdings of AAA as of March 31, 2025 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	632,852,575	47,932,944	-	53.8%
AA RRH, L.P.	611,854,246	28,854,559	46,252,430	53.8%
MidCap FinCo LLC	559,334,326	26,441,033	35,767,320	53.8%
AA Otter Investor, LP	353,669,926	11,757,838	16,286,780	53.8%
AA Net Lease, L.P.	323,463,714	6,509,169	-	53.8%
Apterra Infrastructure Holdings, LP	305,588,355	8,220,866	69,800,486	53.8%
AAA Aviation Holdings, L.P.	282,643,993	7,961,402	65,406,736	53.8%
AAA MULTI-ASSET CREDIT STRATEGIES FUND (Z), L.P.	236,198,012	2,645,192	-	53.8%
Athene HD Investor, L.P.	230,046,919	6,524,643	17,814,265	53.8%
AOP Finance Partners, L.P.	205,942,372	5,940,668	3,105,193	53.8%
Total - Top 10	3,741,594,438	152,788,314	254,433,211	53.8%

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

(7) Derivatives accounted for as cash flow hedges of a forecasted transaction - No Significant Changes

(8) Premium Cost for Derivative Contracts - None

(9) Aggregate excluded components by category - None

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

9. Income Taxes - No Significant Changes

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104, the Company incurred expense and recorded a capital contribution under the Agreements totaling $5.3 million and $26.6 million for the three months ended March 31, 2025 and for the year ended December 31, 2024, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions With Related Party Who Are Not Reported on Schedule Y - None

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. Debt, Including Capital Notes - No Significant Changes

Notes to the Financial Statements

11. Debt (Continued)

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under fixed or floating rate short-term arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. The Company did not have any outstanding borrowings as of March 31, 2025 or December 31, 2024.

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $16,994.7 million as of March 31, 2025. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	772,704,000	772,704,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 782,704,000	$ 782,704,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 22,000,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	700,704,000	700,704,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 710,704,000	$ 710,704,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 18,900,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 32,037,315,993	$ 32,820,168,238	$ 17,171,200,000
2. Current year general account total collateral pledged	32,037,315,993	32,820,168,238	570,000,000
3. Current year separate accounts total collateral pledged			16,601,200,000
4. Prior year-end total general and separate accounts total collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

Notes to the Financial Statements

11. Debt (Continued)

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 32,037,315,993	$ 32,820,168,238	$ 17,171,200,000
2. Current year general account maximum collateral pledged	32,037,315,993	32,820,168,238	570,000,000
3. Current year separate accounts maximum collateral pledged			16,601,200,000
4. Prior year-end total general and separate accounts maximum collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	17,171,200,000	570,000,000	16,601,200,000	$ 16,994,725,655
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 17,171,200,000	$ 570,000,000	$ 16,601,200,000	$ 16,994,725,655
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	15,571,200,000	570,000,000	15,001,200,000	$ 15,407,257,255
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 15,571,200,000	$ 570,000,000	$ 15,001,200,000	$ 15,407,257,255

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	17,171,200,000	570,000,000	16,601,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 17,171,200,000	$ 570,000,000	$ 16,601,200,000

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments

(1) Guaranty associations may subject member insurers, including the Company, to assessments that require the insurers to pay funds to cover contractual obligations under insurance policies issued by insurance companies that become impaired or insolvent. The assessments are based on an insurer's proportionate share of premiums written in that state during a specified one-year or three-year period for lines of business in which the impaired or insolvent insurer engaged, subject to prescribed limits. On December 30, 2022, the North Carolina Wake County Superior Court entered an Order of Liquidation (Liquidation Order) against Bankers Life Insurance Company (BLIC) and Colorado Bankers Life Insurance Company (CBLIC), which was affirmed by the North Carolina Court of Appeals on March 5, 2024. On April 9, 2024, GBIG Holdings, LLC (GBIG), the sole shareholder of BLIC and CBLIC, filed a Petition for Discretionary Review requesting the North Carolina Supreme Court review the decision by the North Carolina Court of Appeals to affirm the Liquidation Order. On July 11, 2024, GBIG filed a Motion to Withdraw its Petition for Discretionary Review. The Company is not a party to this litigation. The North Carolina Supreme Court granted the Motion to Withdraw on August 23, 2024, which made the Liquidation Order effective on November 30, 2024. Shortly thereafter, guaranty associations began levying assessments, with assessments expected to continue for the foreseeable future. As of March 31, 2025, the Company recorded a liability of $17.2 million based on the current best estimate of future assessments expected, as well as an asset of $11.1 million for future premium tax credits. The actual amount of assessments levied against the Company in connection with the BLIC and CBLIC insolvencies may vary from this estimate.

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges - No Significant Changes

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

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

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

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

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

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$ 9,698,250	$ 2,013,677	$ 1,179,557	$	$ 12,891,484
	Bonds: CMBS		31,314,850			31,314,850
	Bonds: RMBS		16,744,045	403		16,744,448
	Bonds: ABS			6,679,576		6,679,576
	Preferred stocks	127,994,011	664,477,125			792,471,136
	Common stocks	22,485,408	782,704,000	8,342,616		813,532,024
	Derivative assets: Options		1,509,160,070			1,509,160,070
	Derivative assets: Currency Swaps		246,357,732			246,357,732
	Derivative assets: Interest Rate	809,402	98,335			907,737
	Derivative assets: Total Return Swaps		1,637,479			1,637,479
	Derivative assets: Futures	86,957,748				86,957,748
	Derivative assets: FX Forwards		345,700,871			345,700,871
	Derivative assets: Swaptions		3,483,585			3,483,585
	Derivative assets: Equity Warrants			391,684		391,684
	Other invested assets		198,311,906	442,918,293		641,230,199
	Separate account assets: group annuity	6,183,606	257,348,357	2,793,405		266,325,368
	Separate account assets: index-linked products	1,675,375	29,670,392	32,671		31,378,438
	Separate account assets: variable products		148,770,267			148,770,267
	Total assets at fair value/NAV	$ 255,803,800	$ 4,237,792,691	$ 462,338,205	$	$ 4,955,934,696
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 140,072,158	$	$	$ 140,072,158
	Derivative liabilites: Currency Swaps		156,222,505			156,222,505
	Derivative liabilites: Interest Rate	174,797				174,797
	Derivative liabilites: Total Return Swaps		4,576,558			4,576,558
	Derivative liabilites: Futures	4,533,741				4,533,741
	Derivative liabilites: FX Forwards		186,221,644			186,221,644
	Separate account liabilities: group annuity		25,398,511			25,398,511
	Separate account liabilities: index-linked products		3,188,462			3,188,462
	Separate account liabilities: variable products		148,692,778			148,692,778
	Total liabilities at fair value	$ 4,708,538	$ 664,372,616	$	$	$ 669,081,154

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

	Description	Beginning balance as of 01/01/2025	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2025
a.	Assets										
	Bonds: Other	$ 16,603,553	$ 1,179,556	$ (16,603,552)	$	$	$	$	$	$	$ 1,179,557
	Bonds: RMBS	404			(1)	2				(2)	403
	Bonds: ABS	6,100,874			1,053	692,829				(115,180)	6,679,576
	Bonds: Affiliated Bonds	26		(26)							–
	Common Stocks	8,792,112				(449,496)					8,342,616
	Derivative assets: Equity Warrants	404,551				(12,867)					391,684
	Other invested assets	2,601,228		(2,601,228)		(27,124,181)	470,042,474				442,918,293
	Separate account assets: group annuity	4,589,930		(2,025,262)	29,844	198,893					2,793,405
	Separate account assets: index-linked products	33,741				(1,070)					32,671
	Total assets	$ 39,126,419	$ 1,179,556	$ (21,230,068)	$ 30,896	$ (26,695,890)	$ 470,042,474	$	$	$ (115,182)	$ 462,338,205
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 134,435,338,761	$ 138,705,475,474	$ 7,057,079,959	$ 102,360,253,118	$ 25,018,005,684	$	$
Assets - Preferred stocks	1,646,654,048	1,651,433,336	141,162,702	664,477,125	841,014,221		
Assets - Common stock	813,532,024	813,532,024	22,485,408	782,704,000	8,342,616		
Assets - Mortgage loans - first liens	64,730,840,916	65,817,527,920			64,730,840,916		
Assets - Mortgage loans - other than first liens	1,182,484,420	1,307,682,681			1,182,484,420		
Assets - Policy loans	138,242,516	138,242,516		138,242,516			
Assets - Cash, cash equivalents and short-term investments	8,614,966,013	8,614,754,845	7,745,881,729	820,961,537	48,122,747		
Assets - Derivative assets	5,009,780,063	3,997,383,506	34,012,639	4,975,854,653	(87,229)		
Assets - Derivative collateral assets	443,187,907	443,187,907	443,187,907				
Assets - Other invested assets	13,985,397,026	14,036,175,036		1,593,301,829	1,720,467,672	10,671,627,525	
Assets - Separate account: variable products	148,770,267	148,770,267		148,770,267			
Assets - Separate account: group annuity	40,172,535,970	43,723,886,659	2,062,516,768	26,715,526,332	9,668,489,732	1,726,003,138	
Assets - Separate account: index-linked products	3,177,888,950	3,226,040,699	188,500,681	1,982,881,507	929,442,967	77,063,795	
Liabilities - Deposit-type contracts	43,658,280,837	44,368,912,362		43,169,821,353	488,459,484		
Liabilities - Repurchase agreements	2,974,325,972	2,974,325,972		2,974,325,972			
Liabilities - Derivative liabilities	1,113,494,599	985,606,095	26,529,312	1,086,965,287			
Liabilities - Derivative and other collateral	4,086,408,774	4,086,408,774	4,086,408,774				
Liabilities - Separate account: group annuity deposit-type contracts	7,125,779	7,289,729			7,125,779		
Liabilities - Separate account: funding agreements	16,688,484,714	16,428,077,361		16,688,484,714			
Liabilities - Separate account: group annuity	139,035,074	158,273,625		139,035,074			
Liabilities - Separate account: index-linked products derivatives	6,242,505	6,728,543		6,242,505			

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

Separate account assets (group annuity and index-linked products) – Financial instruments within these separate accounts classified as Level 2 and 3 or included in the NAV column are valued using the same fair value assumptions and methods utilized in the general account.

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

Deposit-type contracts (including separate account group annuity and funding agreements) – Deposit-type contracts classified as Level 3 include single premium immediate annuities (SPIA) and supplemental contracts. Fair value of SPIA and supplemental contracts are calculated by discounting best estimate cash flows based on market interest rate assumptions. Fair value of funding agreements are calculated by discounting future cash flows using market rates on the valuation date, and are classified as Level 2.

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of March 31, 2025, the Company's general and separate accounts have $5,338.5 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits

(1) Carrying value of state and federal tax credits, disaggregated by transferable/certificated and non-transferable, gross of any related tax liabilities by jurisdiction and in total - None

(2) Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and non-transferable - None

(3) Method of estimating utilization of remaining state and federal tax credits - None

(4) Impairment loss - None

(5) State and federal tax credits admitted and nonadmitted disaggregated by transferable/certificated and non-transferable - None

(6) Any commitment or contingent commitment to purchase tax credits

The Company has a commitment of $12 million to purchase tax credits.

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

G. Retained Assets - None

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

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

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

22. Events Subsequent

Subsequent events have been considered through May 14, 2025 for the statutory statement dated March 31, 2025.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Apollo Capital Management, L.P. (also included relying advisers)	New York, NY	NO	NO	NO	YES
Apollo Credit Management, LLC	New York, NY	NO	NO	NO	YES
Apollo Investment Management, L.P.	New York, NY	NO	NO	NO	YES
Apollo Global Securities, LLC	New York, NY	NO	NO	NO	YES
MidCap Financial Investment Corporation	New York, NY	NO	NO	NO	YES
Athene Securities, LLC	West Des Moines, IA	NO	NO	NO	YES
Apollo Commercial Real Estate Finance, Inc.	New York, NY	NO	NO	NO	YES
Aris Management, LLC	New York, NY	NO	NO	NO	YES
Apollo Capital Credit Adviser, LLC	New York, NY	NO	NO	NO	YES
Apollo Real Estate Fund Adviser, LLC	New York, NY	NO	NO	NO	YES
Griffin Capital Securities, LLC	New York, NY	NO	NO	NO	YES
Apollo Diversified Real Estate Fund	Wilmington, DE	NO	NO	NO	YES
Apollo Diversified Credit Fund	Wilmington, DE	NO	NO	NO	YES
Apollo Manager, LLC	New York, NY	NO	NO	NO	YES
Apollo S3 RIC Management, L.P.	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 177,172

INVESTMENT

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

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

The Company has $3,395 million of assets under repurchase agreements, $32,820 million of assets pledged as collateral to the FHLB, and has granted security interest in $15,705 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,562,439,558

13. Amount of real estate and mortgages held in short-term investments: ..... $

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 29,956,094,616	$ 29,502,954,750
14.22	Preferred Stock	$ 57,362,100	$ 63,611,100
14.23	Common Stock	$ 431,092,126	$ 437,909,847
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 1,379,974,985	$ 1,367,643,920
14.26	All Other	$ 8,628,115,674	$ 9,693,962,488
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 40,452,639,501	$ 41,066,082,105
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
143161	Apollo Insurance Solutions Group LP	549300L3R6C4MA4YKN89	SEC	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
143161	Apollo Capital Management, L.P.	5493007BCXEDR17QKB54	SEC	DS
151243	Apollo Global Real Estate Management, L.P.		SEC	DS
143161	ARM Manager, LLC		SEC	DS
143161	Apollo Longevity, LLC		SEC	DS
143161	Apollo Emerging Markets, LLC		SEC	DS
156553	C-III SA Management, LLC		SEC	NO
165609	The Palisades Group, LLC		SEC	NO
	Apollo Management International LLP	2138006DHU9CTXV86Z88	Financial Conduct Authority (UK)	OS
	Apollo Credit Management International Limited	5493005VZTD6C6WTH981	Financial Conduct Authority (UK)	OS

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 35,297,382,821
	1.13 Commercial Mortgages	$ 30,965,924,616
	1.14 Total Mortgages in Good Standing	$ 66,263,307,437
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 33,282,692
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 509,058,843
	1.33 Commercial Mortgages	$ 40,485,894
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 549,544,737
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 279,075,735
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 279,075,735
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 67,125,210,601
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$ 10,887,336
	1.63 Commercial Mortgages	$ 4,960,023
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 15,847,359
2.	Operating Percentages:	
	2.1 A&H loss percent	(87.914)%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	212.277 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	209,424	145,291,470	10,473		145,511,367	1,252,259
2. Alaska	AK	L	23,271	8,680,466	548		8,704,286	
3. Arizona	AZ	L	474,784	257,322,759	21,458		257,819,000	157,500
4. Arkansas	AR	L	100,301	29,464,717	8,674		29,573,693	
5. California	CA	L	1,690,289	1,203,729,735	86,997		1,205,507,021	2,137,770
6. Colorado	CO	L	364,773	127,167,476	13,829		127,546,078	122,428
7. Connecticut	CT	L	134,059	119,457,286	22,177		119,613,522	50,000
8. Delaware	DE	L	47,865	32,915,931	3,836		32,967,632	8,194,039,940
9. District of Columbia	DC	L	33,861	7,050,000	1,392		7,085,253	
10. Florida	FL	L	1,144,039	1,179,987,662	76,787		1,181,208,488	1,992,804
11. Georgia	GA	L	626,956	275,859,774	31,654		276,518,384	494,632
12. Hawaii	HI	L	116,008	44,345,418	2,050		44,463,476	
13. Idaho	ID	L	87,476	36,481,361	5,034		36,573,871	251,489
14. Illinois	IL	L	892,842	366,195,986	21,667		367,110,495	88,000
15. Indiana	IN	L	678,633	194,619,115	26,393		195,324,141	1,416,868
16. Iowa	IA	L	1,057,980	69,719,254	8,027		70,785,261	351,436
17. Kansas	KS	L	349,002	30,892,853	11,531		31,253,386	259,179
18. Kentucky	KY	L	443,865	103,912,425	39,498		104,395,787	
19. Louisiana	LA	L	1,228,891	128,795,971	248,287		130,273,149	52,408
20. Maine	ME	L	30,349	33,013,545	10,077		33,053,971	
21. Maryland	MD	L	379,260	171,729,476	19,270		172,128,006	253,494
22. Massachusetts	MA	L	172,351	143,547,013	19,809		143,739,173	268,121
23. Michigan	MI	L	1,153,300	358,704,951	27,070		359,885,321	560,359
24. Minnesota	MN	L	2,095,197	120,442,349	14,189		122,551,734	723,285
25. Mississippi	MS	L	106,557	63,481,486	7,961		63,596,004	
26. Missouri	MO	L	565,453	344,023,740	15,628		344,604,821	557,689
27. Montana	MT	L	28,733	10,320,483	3,081		10,352,297	
28. Nebraska	NE	L	299,781	27,885,123	5,974		28,190,879	196,000
29. Nevada	NV	L	102,410	83,868,831	5,978		83,977,220	75,000
30. New Hampshire	NH	L	31,206	30,472,104	4,569		30,507,879	276,500
31. New Jersey	NJ	L	270,767	454,011,139	31,036		454,312,941	759,998
32. New Mexico	NM	L	79,270	21,967,851	6,071		22,053,192	156,940
33. New York	NY	N	113,183	46,222,327	2,633		46,338,143	
34. North Carolina	NC	L	2,264,736	401,430,235	236,963		403,931,934	3,172,960
35. North Dakota	ND	L	60,483	27,053,165	226		27,113,874	182,951
36. Ohio	OH	L	892,545	473,961,596	37,568		474,891,709	3,144,250
37. Oklahoma	OK	L	249,849	42,128,676	9,577		42,388,101	275,000
38. Oregon	OR	L	279,060	75,344,438	11,534		75,635,032	112,821
39. Pennsylvania	PA	L	778,586	549,517,039	55,027		550,350,652	2,909,852
40. Rhode Island	RI	L	68,958	25,657,640	3,808		25,730,407	
41. South Carolina	SC	L	3,081,107	161,136,249	455,821		164,673,177	105,085
42. South Dakota	SD	L	65,787	26,643,997	2,053		26,711,837	219,521
43. Tennessee	TN	L	539,944	221,791,342	41,601		222,372,887	371,243
44. Texas	TX	L	1,332,518	629,977,769	70,922		631,381,208	5,200,454
45. Utah	UT	L	165,315	89,263,054	8,227		89,436,597	215,895
46. Vermont	VT	L	14,682	9,541,496	2,205		9,558,384	
47. Virginia	VA	L	401,249	246,143,874	24,945		246,570,068	890,814
48. Washington	WA	L	866,607	143,012,132	19,554		143,898,293	565,518
49. West Virginia	WV	L	168,073	63,090,452	33,776		63,292,301	
50. Wisconsin	WI	L	1,511,010	111,514,377	10,782		113,036,170	1,024,703
51. Wyoming	WY	L	23,645	7,307,500	1,977		7,333,121	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	770	320,285	22		321,078	
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	261,262				261,262	
58. Aggregate Other Aliens	OT	XXX	23,924	406,001			429,925	750,000,000
59. Subtotal		XXX	28,182,245	9,576,821,398	1,840,244		9,606,843,887	8,974,885,167
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	4,692,277				4,692,277	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	875,491				875,491	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	592,789		49,125		641,914	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	34,342,802	9,576,821,398	1,889,370		9,613,053,570	8,974,885,167
96. Plus Reinsurance Assumed		XXX	1,770,412	3,996,789,144			3,998,559,557	
97 Totals (All Business)		XXX	36,113,214	13,573,610,542	1,889,370		13,611,613,126	8,974,885,167
98. Less Reinsurance Ceded		XXX	36,109,056	10,868,828,670	1,853,386		10,906,791,112	5,760,373,229
99. Totals (All Business) less Reinsurance Ceded		XXX	4,158	2,704,781,872	35,984		2,704,822,014	3,214,511,937
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	23,924	406,001			429,925	750,000,000
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	23,924	406,001			429,925	750,000,000
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

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

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

Marc Rowan, Joshua Harris, Leon Black
- Apollo Global Management, Inc.
  - Athene Holding Ltd.
    - Athene USA Corporation
      - A-A Funding Holdco Offshore I, LLC
      - A-A Onshore Fund, LLC
      - ARPH (Headquarters Building), LLC
      - Athene Employee Services LLC
      - Athene London Assignment Corporation
      - Athene Re Services, LLC
      - Athene Securities, LLC
      - Athene Assignment Corporation
      - Athene Noctua, LLC
      - Athene Risk Aggregator, LLC
      - ACM Trademarks, L.L.C.
      - Athene Annuity Re Ltd.
        - A-A Funding Holdco Offshore I, LLC
        - AARE Structured Holdings LLC
        - Athene Annuity and Life Company
          - Athene Annuity & Life Assurance Company of New York
            - Athene Life Insurance Company of New York
          - Structured Annuity Reinsurance Company
          - Athene Re USA IV, Inc.
          - Centralife Annuities Service, Inc.
          - AAIA RML, LLC
          - 141 W. Jackson Owner LLC
          - 660 NC LLC
          - W 28 Street Funding LLC
          - 8445 Pacific Avenue, LLC
          - P.L. Assigned Services, Inc.
          - AADE RML, LLC
          - A-A Funding Holdco Offshore II, LLC
            - A-A Funding Holdco Onshore, LLC
          - AP TS JV LLC
            - 5TS Holdings, LLC
              - RXR 5TS Owner LLC
        - Athene Life Re International Ltd.
        - Athene Life Re Ltd.
          - A-A Onshore Fund, LLC
          - ADIP (Athene) Carry Plan, L.P
        - Athene Annuity Re II Ltd.

The organizational chart shows the ultimate controlling persons of the reporting entity together with Apollo Global Management, Inc. (“AGM”), the Apollo Operating Group, subsidiaries of the Apollo Operating Group and the Apollo Funds. The Apollo Operating Group refers to (i) the limited partnerships through which the ultimate controlling persons currently operate Apollo’s business and (ii) one or more limited partnerships formed for the purposes of, among other activities, holding certain of Apollo’s gains or losses on its principal investments in the Apollo Funds. The Apollo Funds refers to the funds, alternative asset companies and other entities that are managed by the Apollo Operating Group. The organizational chart does not include subsidiaries or alternative investment vehicles of the Apollo Funds, which are included in Part 1A. Pursuant to a disclaimer of affiliation filed with the domiciliary insurance department of the

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

PART 1 – ORGANIZATIONAL CHART

reporting entity, the organizational chart also does not include any (i) personal investment entities of AGM Inc.'s controlling individuals, Marc Rowan, Joshua Harris and Leon Black, or (ii) portfolio companies, other than the following portfolio companies that control a United States domiciled insurer (excluding a captive insurer of a portfolio company) and their respective subsidiaries: Aspen Insurance Holdings Limited; Athene Holding Ltd.; Catalina Holdings (Bermuda) Ltd.; LifePoint Health, Inc.; and VA Capital Company LLC.

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

Athene Bermuda Employee Company Ltd.

Athene IP Holding Ltd.

Athene North Employment Service Corporation

Athora Holding Ltd.

- Athora UK Services Ltd.
- Athora Ireland Services Limited
- Athora Bermuda Services Ltd.

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

PART 1 – ORGANIZATIONAL CHART

Athora IP Holding Ltd.
Athora Class D Holdings Ltd.
Athora NL Class D Holdings Ltd.
Athora Co-Invest Management, Ltd.
Athora Co-Invest, L.P.
Athora Europe Holding Limited
.Athora Belgium S.A./N.V.
Groupe GVA-BC Assurances S.A.
.Athora Services Belgium S.A./N.V.
Athora Life Re Ltd.
Athora Ireland plc
Athora Europe Investments DAC
Athora Note Programme Holdings GP Ltd.
Athora General Account Programme LP
Athora Series I Limited Partnership
Athora Oyster Series LP
Athora Oyster Series Modco LP
Athora Rain Series LP
Athora Rain OC Series LP
Athora Verdi Series LP
AP Credit Solutions IV Pte
Athora Deutschland Verwaltungs GmbH
Athora Deutschland Holding GmbH & Co. KG
Athora Deutschland GmbH
Athora Pensionkasse AG
Athora Deutschland Service GmbH
Athora Lebensversicherung AG
Athora Lux Invest SCSp
Athora Netherlands Holding Limited
Athora Netherlands Services B.V.
Athora Netherlands N.V.
SRLEV N.V.
N.V. Pensioen ESC
REAAL De Ruyterkade B.V.
REAAL Wognumsebuurt B.V.
REAAL Woningen I B.V.
GVR500 Building B.V.
RE Young Urban Housing B.V.
Bellecom N.V.
PDC Industrial Center 143 Sp. Z o.o
Dumenza Sp. Z o.o
RE NL Holding 1 S.a.r.l
RE NL Property AB
RE NL Borås 1 AB
RE NL Vansbro 1 AB
RE NL Örebro 1 AB
Ireland TAM Dublin Property S.A.R.L
Athora Lux Earth Holdings 1 S.A.

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

PART 1 – ORGANIZATIONAL CHART

- Athora France Earth Holdings 1 SASU
  - Terra Nova V Montreuil SCI
- Athora France Sky Holdings 1 SASU
  - Athora Sky 1 SCI
  - Athora Sky Douai SCI
  - Athora Sky Flassan SCI
  - Athora Sky Peynier SCI
- Zwitserleven PPI N.V.
- Athora Italy Holding DAC
- Athora Italia S.p.A
  - Assi 90 S.r.l.
  - Amissima Diversified Income ICAV
  - Athora Agenzia Assicurazioni S.r.l.
- Athora Lux Invest Management S.à r.l.
- Athora Lux Invest S.C.Sp
  - Athora Lux Loan Administration S.à r.l
  - Treasury Fund Administration S.a r.l.
  - ATR Asia Credit VCC
  - AP Credit Solutions IV Pte
- Athora Lux Invest NL SCSp
  - CRE Direct Lending Administration S.a.r.l.
  - Middle Market Direct Lending Administration S.a.r.l.
  - Large Cap Direct Lending Administration S.a.r.l.
  - AP Credit Solutions IV Pte
- A-A Euro Investment Fund (Lux) GP, S.a r.l.
- Athene Japan K.K.

Apollo Asset Management, Inc.

- Apollo Principal Holdings C GP, Ltd.
- Apollo Principal Holdings C, L.P.
  - Apollo ARED Advisors GP, LLC
  - Apollo AOPE Advisors GP, LLC
  - AION Co-Investors (D) Ltd
  - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
  - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
  - Apollo Asia Real Estate Advisors GP, LLC
    - Apollo Asia Real Estate Advisors, L.P.
      - Apollo Asia Real Estate Fund, L.P.
    - Apollo Asia Real Estate AAC Advisors, L.P.
      - Apollo Asia Real Estate AAC Fund, L.P.
    - Apollo Asia Link Coinvestment Advisors, L.P.
      - Apollo Asia Link Coinvestment Fund I, L.P.
    - Apollo Asia Hurstville Co-Investment Advisors L.P.
      - Apollo Asia Hurstville Co-Investment Fund L.P.
  - Apollo Athora Advisors GP, LLC
    - Apollo Athora Advisors, L.P.
  - Apollo AGER Co-Investors Management, LLC
    - Apollo AGER Co-Investors (A-UK), L.P.
    - Apollo AGER Co-Investors (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo (Athora) Co-Investors (A-UK), L.P.
- Apollo (Athora) Co-Investors (A), L.P.
- Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC
- Apollo Alternative Credit Long Short Advisors LLC
  - Apollo Alternative Credit Long Short Fund, L.P.
- Apollo SPN Capital Management (APO FC-GP), LLC
  - Apollo SPN Advisors (APO FC), L.P.
- Apollo Credit Advisors I, LLC
  - Apollo/Palmetto Loan Portfolio, L.P.
- Apollo Credit Advisors III, LLC
- Apollo APC Capital Management, LLC
  - Apollo APC Advisors, L.P.
    - A-A Asia Private Credit Fund (Feeder), L.P.
    - Apollo Asia Private Credit Fund, L.P.
- Apollo Tail Convexity Advisors, LLC
- MMJV LLC
  - MMJV LP
- Apollo Asia Real Estate Advisors II GP, LLC
  - Apollo Asia Real Estate Advisors II, L.P.
    - Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.
      - Apollo Asia Real Estate Fund II (Lux), SCSp
    - Apollo Asia Real Estate Fund II, L.P.
    - Apollo Asia Real Estate Intermediate Fund II, L.P.
    - Apollo Asia Real Estate II Overseas Partners, L.P.
  - Apollo Asia Real Estate Fund II Administration, LLC
- Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC
- Apollo Gretel Advisors GP, LLC
- AP Liberty GP, LLC
  - AP Liberty, L.P.
- Apollo Advisors VI (APO FC-GP), LLC
  - Apollo Advisors VI (APO FC), L.P.
- Apollo Advisors VII (APO FC-GP), LLC
  - Apollo Advisors VII (APO FC), L.P.
- Apollo Aligned Alternatives (E-1)
- Apollo ANRP Advisors (APO FC-GP), LLC
  - Apollo ANRP Advisors (APO FC), L.P.
- Apollo Capital Efficient Advisors, LLC
- Apollo COF Investor, LLC
- Apollo Energy Opportunity Co-Investors (D) LLC
- Apollo Europe Co-Investors III (D), LLC
- Apollo European Credit Co-Investors, LLC
- Apollo European Private Credit Fund GP S.a r.l.
  - Apollo European Private Credit (Master) SCSp
- Apollo European Strategic Co-Investors, LLC
- Apollo Private Markets SICAV
- Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.
  - Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp
  - Apollo Real Estate Debt - Europe Fund I (Levered), SCSp

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

PART 1 – ORGANIZATIONAL CHART

Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp
Apollo Realty Income Solutions GP S.a r.l.
Apollo U.S. Private Credit Fund
Redding Ridge Advisors LLC
Redding Ridge Holdings LP
RRH Asset Management CIV GP, LLC
RRH Asset Management Co-Investors, L.P.
Apollo MidCap Holdings (Cayman) GP, Ltd.
Apollo Midcap Holdings (Cayman), L.P.
APH Holdings (FC), L.P.
ACC Advisors C, LLC
Apollo Hercules Advisors, L.P.
Apollo Hercules Partners, L.P.
Apollo A-N Credit Advisors (APO FC-GP), LLC
Apollo A-N Credit Advisors (APO FC Delaware), L.P.
Apollo A-N Credit Fund (Delaware), L.P.
Apollo Atlas Advisors (APO FC-GP), LLC
Apollo Atlas Advisors (APO FC), L.P.
Apollo Atlas Fund, LLC
Apollo Atlas Master Fund, LLC
Apollo Hercules Advisors GP, LLC
Apollo Navigator Capital Management I, LLC
Apollo Navigator Advisors I, L.P.
Apollo Navigator Aviation Fund I, L.P.
Apollo Navigator Aviation Offshore Fund I, L.P.
Apollo Oasis Advisors GP, LLC
Apollo Oasis Advisors, L.P.
Apollo Oasis Partners, L.P.
Apollo European MMPDF (B) Cayman GP, LLC
Apollo European MMPDF (B) Cayman, L.P.
Apollo HD Advisors GP, LLC
Apollo HD Advisors, L.P.
Athene HD Investor, L.P.
AAA HD Investor (Cayman) Limited
HD Finance Holdings Limited
HD Bidco Limited
Athora HD Investor, L.P.
HD Finance Holdings Limited
Apollo Energy Opportunity Advisors GP LLC
Apollo Energy Opportunity Advisors LP
Apollo Energy Opportunity Fund LP
Apollo Alteri Investments Advisors II, S.a r.l.
Alteri Investments II, SCSp
Apollo Alteri Holdings II, SCSp
Apollo Europe Capital Management III, LLC
Apollo Europe Advisors III, L.P.
AP Investment Europe III, L.P.
Apollo Union Street Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Union Street Advisors, L.P.
  - Apollo Union Street Partners, L.P.
- AP Kent Advisors GP, LLC
  - AP Kent Advisors, L.P.
    - AP Kent Credit Fund, L.P.
    - AP Kent Credit Master Fund, L.P.
- Apollo EPF Capital Management, Limited
  - Apollo EPF Advisors, L.P.
    - Apollo European Principal Finance Fund (Feeder), L.P.
    - Apollo EPF Administration, Limited
      - Apollo EPF Co-Investors (A), L.P.
      - Apollo EPF Co-Investors (B), L.P.
  - Apollo EPF Advisors II, L.P.
    - Apollo European Principal Finance Fund II (Dollar A), L.P.
    - Apollo European Principal Finance Fund II (Euro A), L.P.
    - Apollo European Principal Finance Fund II (Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Euro B), L.P.
    - Apollo European Principal Finance Fund II (Master Euro B), L.P.
- Apollo EPF II Capital Management, LLC
- Apollo EPF III Capital Management, LLC
  - Apollo EPF Advisors III, L.P.
    - Apollo European Principal Finance Fund III (Dollar A), L.P.
    - Apollo European Principal Finance Fund III (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund III (Master Euro B), L.P.
    - Apollo European Principal Finance Fund III (Dollar B), L.P.
    - Apollo European Principal Finance Fund III (Euro B), L.P.
- Apollo Tower Credit Advisors, LLC
  - Apollo Tower Credit Fund, L.P.
- ANRP II GenPar, Ltd.
- Apollo Kings Alley Credit Capital Management, LLC
  - Apollo Kings Alley Credit Advisors, L.P.
    - Apollo Kings Alley Credit Fund, L.P.
- Apollo Accord Advisors, LLC
- Apollo European Credit Advisors GP, LLC
  - Apollo European Credit Advisors, L.P.
    - Apollo European Credit Master Fund, L.P.
    - Apollo European Credit Fund, L.P.
    - Apollo European Credit Fund (Offshore), L.P.
- Apollo European Strategic Advisors GP, LLC
  - Apollo European Strategic Advisors, L.P.
- Apollo AION Capital Partners GP, LLC
  - Apollo AION Capital Partners, L.P.
- Apollo India Partners II GP (KY), LLC
  - Apollo India Partners II (KY), L.P.
- Apollo Structured Credit Recovery Advisors IV LLC
  - Apollo Structured Credit Recovery Fund IV LP
  - Apollo Structured Credit Recovery Master Fund IV LP

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

PART 1 – ORGANIZATIONAL CHART

Apollo Offshore Structured Credit Recovery Fund IV Ltd.
Apollo Delos Investments Advisors, S.a r.l.
Apollo Delos Investments IV, SCSp
Apollo Delos Investments V, SCSp
Apollo Accord Advisors GP II, LLC
Apollo Accord Advisors II, L.P.
Apollo Chiron Advisors GP, LLC
Apollo Chiron Advisors, L.P.Apollo PPF Advisors GP, LLC
Apollo PPF Advisors, L.P.
Apollo PPF (Lux) GP, S.a r.l.
Apollo PPF Opportunistic Credit Partners (Lux), SCSp
Apollo Accord Advisors GP III, LLC
Apollo Accord Advisors III, L.P.
Apollo Accord Master Fund III, L.P.
Apollo Accord Offshore Fund III, L.P.
Apollo Accord Fund III, L.P.
Apollo Accord Advisors GP IV, LLC
Apollo Accord Advisors IV, L.P.
Apollo Accord Fund IV (Lux) GP, S.a r.l.
Apollo Accord Advisors GP III B, LLC
Apollo Accord Advisors III B, L.P.
Apollo SPAC Advisors I GP, LLC
Apollo SPAC Advisors I, L.P.
Apollo European Direct Lending (Lux) GP, S.a r.l.
AEDL Credit SCA SICAV-RAIF
Apollo European Direct Lending SCSp
Apollo Accord+ Advisors GP, LLC
Apollo Accord+ Advisors, L.P.
Apollo Accord+ Fund, L.P.
Apollo Accord+ Fund (Lux) GP, S.a r.l.
Apollo Accord+ Fund (Lux), SCSp
Apollo Accord+ II Fund (Lux), SCSp
Apollo Accord+ Offshore Fund, L.P.
Apollo Total Return Fund - Investment Grade Advisors GP, LLC
Apollo Total Return Fund - Investment Grade Advisors, L.P.
Apollo Total Return Fund - Investment Grade, L.P.
Apollo Total Return Fund - Investment Grade (RN), L.P.
Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.
Apollo Accord Advisors GP V, LLC
Apollo Accord Advisors V, L.P.
Apollo Accord Offshore Fund V, L.P.
Apollo Accord Fund V, L.P.
Apollo Accord Co-Investors V (B), L.P.
Apollo Accord (Lux) GP, S.a r.l.
Apollo Accord Fund V (Lux), SCSp
Apollo Accord Fund VI (Lux), SCSp
Apollo Defined Return Advisors GP, LLC
Apollo Defined Return Advisors, L.P.

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PART 1 – ORGANIZATIONAL CHART

- Apollo Defined Return Fund, L.P.
- Apollo Defined Return Offshore Fund, L.P.

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

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

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

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

Apollo ST Advisors, LLC

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

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

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

Apollo Revolver Capital Management II, LLC
- Apollo Revolver Advisors II, L.P.
  - Apollo Revolver Fund II (Offshore), L.P.
  - Apollo Revolver Fund II, L.P.
  - AP Revolver Fund II Holdings, L.P.
- Apollo Revolver Advisors II (ATH), L.P.
  - Apollo Revolver Fund II (ATH), L.P.

A-M Direct Lending GP (Lux) S.a r.l.
- AM-EDL (Lux) SCSp

Apollo Digital Origin Advisors GP, LLC
- Apollo Digital Origin Advisors, L.P.
  - Apollo Digital Origin Aggregator A, L.P.
  - Apollo Digital Origin Aggregator B, L.P.
  - Apollo Digital Origin Co-Investors (B), L.P.
  - Apollo Digital Origin Offshore Partners, L.P.

Apollo Origination Holdings, LLC
- Apollo Origination Europe (Lux B) GP, S.a r.l.

Apollo Total Return Fund - Investment Grade II Advisors GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return Fund - Investment Grade II Advisors, L.P.
  - Apollo TRF - IG II (Cayman), L.P. - Series 1
  - Apollo TRF - IG II (Cayman), L.P.
  - Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1
  - Apollo Total Return Fund - Investment Grade II (Parallel), L.P.
  - Apollo Total Return Fund - Investment Grade II, L.P. - Series 1
  - Apollo Total Return Fund - Investment Grade II, L.P.
- Apollo IPF Advisors, LLC
  - India Property Fund, LP
  - India Property Fund Cayman, L.P.
  - India Property Fund, LLC
  - India Property Fund II LP
  - India Property Fund II Cayman LP
  - India Property Fund Cayman PS, L.P.
  - IPF II Co-Invest Cayman Master LP
  - IPF II Co-Invest BPS Cayman LP
  - IPF II Co-Invest Cayman LP
  - India Property Fund II Cayman BPS, L.P.
- Apollo/Athora Preferred Share Partnership Management, LLC
  - Apollo/Athora Preferred Share Partnership (UA), L.P.
  - Apollo/Athora Preferred Share Partnership, L.P.
- Apollo Athora KG Management, LLC
- Apollo Athora KG Partnership, L.P.

APO Corp.

- Apollo Principal Holdings A GP, Ltd.
  - Apollo Principal Holdings A, L.P.
    - Apollo Capital Management IV, Inc.
      - Apollo Advisors IV, L.P.
        - Apollo Investment Fund IV, L.P.
        - Apollo Overseas Partners IV, L.P.
      - Apollo Fund Administration IV, L.L.C.
    - Apollo Capital Management V, Inc
      - Apollo Advisors V, L.P.
      - Apollo Fund Administration V, L.L.C
    - Apollo Capital Management VI, LLC
      - Apollo Advisors VI, L.P.
        - Apollo Investment Fund VI, L.P.
        - Apollo Overseas Partners VI, L.P.
        - Apollo Overseas Partners (Delaware) VI, L.P.
        - Apollo Overseas Partners (Delaware 892) VI, L.P.
        - Apollo Overseas Partners (Germany) VI, L.P.
          - Apollo Management (Germany) VI, L.P.
        - Apollo Fund Administration VI, LLC
    - Apollo Capital Management VII, LLC
      - Apollo Advisors VII, L.P.
        - Apollo Fund Administration VII, LLC
    - AGRE CMBS GP LLC
    - AGRE CMBS GP II LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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PART 1 – ORGANIZATIONAL CHART

Apollo ANRP Co-Investors (IH-D), LP
Apollo ANRP Co-Investors II (A), L.P.
Apollo ANRP Co-Investors II (D), L.P.
Apollo ANRP Co-Investors II (IH-A), L.P.
Apollo ANRP Co-Investors II (IH-D), L.P.
Apollo ANRP Co-Investors II (DC-D), L.P.
Apollo ANRP Co-Investors III (A), L.P.
Apollo ANRP Co-Investors III (D), L.P
Apollo ANRP Co-Investors III (DC-D), L.P.
Apollo APC Co-Investors (A), L.P.
Apollo Asia Co-Investors, LLC
Apollo Asia Real Estate Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (D), L.P.
Apollo Asset-Backed Fund Co-Investors (A), L.P.
Apollo Calliope Co-Investors (D), L.P.
Apollo Capital Efficient Co-Investors (D), L.P.
Apollo Centre Street Co-Investors (DC-D), L.P.
Apollo Champ Co-Investors, L.P.
Apollo Chiron Credit Co-Investors (D), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.
Apollo Co-Investors VI (DC-D), L.P.
Apollo Co-Investors VI (EH-GP), LLC
Apollo Co-Investors VI (FC-D), LP
Apollo Co-Investors VII (B), LLC
Apollo Co-Investors VII (C), LLC
Apollo Co-Investors VII (D), L.P.
Apollo Co-Investors VII (DC-D), L.P.
Apollo Co-Investors VII (EH-A), L.P.
Apollo Co-Investors VII (EH-D), LP
Apollo Co-Investors VII (FC-D), L.P.
Apollo Co-Investors VII (NR D), L.P.
Apollo Co-Investors VII (NR DC-D), L.P.
Apollo Co-Investors VII (NR EH-D), L.P.
Apollo Co-Investors VII (NR FC-D), LP
Apollo Co-Investors VIII (A), L.P.
Apollo Co-Investors VIII (D), L.P.
    Apollo Co-Investors VI (EH-D), LP
Apollo Co-Investors VIII (DC-D), L.P.
Apollo Co-Investors VIII (EH-A), L.P.
Apollo Co-Investors VIII (EH-D), L.P.
Apollo Co-Investors VIII (FC-D), L.P.
Apollo Co-Investors X (A), L.P.
Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
    Apollo Co-Investors VI (A), LLC
    Apollo Co-Investors VI (B), LLC

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PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo SPAC Co-Investors I (A), L.P.
Apollo SPAC Co-Investors I (D), L.P.
Apollo Special Situations Co-Investors (A), L.P.
Apollo Special Situations Co-Investors (D), L.P.
Apollo Special Situations Co-Investors (IH-A), L.P.
Apollo Special Situations Co-Investors (IH-D), L.P
Apollo SPN Co-Investors (D), L.P.
Apollo SPN Co-Investors (DC-D), L.P.
Apollo SPN Co-Investors (FC-D), L.P.
Apollo Structured Credit Recovery Co-Investors IV (A) LP
Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
Apollo Total Return Co-Investors (A) LP
Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
Apollo Tower Credit Co-Investors (DE FC-D), L.P.
Apollo Union Street Co-Investors (D), L.P.
Apollo Union Street SPV Co-Investors (D), L.P.
Apollo USREF Co-Investors II (A), L.P.
Apollo USREF Co-Investors III (A), L.P.
Apollo USREF Co-Investors III (D), L.P.
Apollo USREF III Royce Co-Investors (A), L.P.
Apollo Venerable Co-Investors (A), L.P.
FCI Co-Investors II (A), L.P.
FCI Co-Investors III (A), L.P.
FCI Co-Investors IV (A), L.P.
FCI Co-Investors IV (D), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.

VA Capital Management CIV GP, LLC
VA Capital Management Co-Investors, L.P.

AP Violet Advisors GP, LLC

VLS Holdings Advisors GP LLC
VLS Holdings Advisors, L.P.

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

Apollo Advisors VI (EH-GP), Ltd.
Apollo Advisors VI (EH), L.P.

Apollo Advisors VII (EH-GP), Ltd.
Apollo Advisors VII (EH), L.P.
AAA Life Re Carry, L.P.

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

Financial Credit I Capital Management, LLC
Financial Credit Investment Advisors I, L.P.

Apollo SPN Capital Management, LLC
Apollo SPN Advisors, L.P.
Apollo SPN Investments I, L.P.

AAA MIP Limited
AAA Associates, L.P.

AP Caps II Holdings GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Acropolis Infrastructure Acquisition Sponsor, L.P.
- APSG Sponsor, L.P.
- APSG Sponsor II, L.P.
- APSG Sponsor III, L.P.
- Delphi Growth Capital Sponsor, L.P.

APSG Advisors GP, LLC

- Acropolis Infrastructure Acquisition Advisors, L.P.
- APSG Advisors, L.P.
- APSG Advisors II, L.P.
- Delphi Growth Capital Advisors, L.P.

Delaware Rose GP L.L.C

- Apollo Rose GP, L.P.
  - Apollo Rose II Co-Investors (H), L.P.
  - Apollo Rose II (A), L.P.
  - Apollo Rose II (B), L.P.
  - Apollo Rose II (C), L.P.
  - Apollo Rose II (D), L.P.
  - Apollo Rose II (E), L.P.
  - Apollo Rose II (F), L.P.
  - Apollo Rose II (G), L.P.
    - Catalina Holdings (Bermuda) Ltd.
      - Catalina Re Bermuda Ltd (formerly Catalina Alpha Ltd)
        - Catalina General Insurance Ltd.
          - Propco (Telford) Limited
          - Asia Capital Reinsurance Group PTE. Ltd.
            - Asia Capital Reinsurance Malaysia SDN BHD
            - ACRR Sendirian Berhad
          - Catalina Echo Limited
            - Residential Loss Control Holdings LLC
              - Home Construction Management Inc
                - ProBuilders Specialty Insurance Company
            - Catalina Services Switzerland AG
          - Catalina Foxtrot Holdings Limited
          - Catalina Oxenwood Real Estate II Ltd
            - OXW Capital LP
              - Oxenwood Luxembourg S.à r.l.
            - Oxenwood Real Estate LLP
              - OXW Capital Management Limited
            - OXW Partners LP
              - Oxenwood JV Capital Limited
                - Oxenwood Luxembourg S.à r.l.
            - OXW Partners 2 LP
              - Oxenwood JV Capital 2 Limited
                - Oxenwood Luxembourg 2 S.à r.l.
            - OLF1 Partners LP
            - Catalina Permian Ltd
          - Catalina Oxenwood European Investments Ltd
            - Oxenwood Catalina III Limited

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

PART 1 – ORGANIZATIONAL CHART

- OXW Catalina European Holdco S.à r.l.
  - OXW Catalina (Germany II) S.à r.l.
  - OXW Catalina Neuss S.à r.l.
- Catalina Permian Ltd
- Catalina Acra Zurich Reinsurance Trust
  - Catalina Oxenwood Investments Ltd
  - Catalina Oxenwood European Investments Ltd.
  - Propco (Newport) Limited
  - Propco (Greenock) Limited
  - Propco (Yeovil) Limited
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited
    - OXW Catalina (Logistics XVII) Limited
    - OXW Catalina (Logistics XXV) Limited
    - OXW Catalina (Logistics XXVI) Limited
    - OXW Catalina (Logistics XXVII) Limited
    - AD Land Exeter Ltd
- Catalina Holdings UK Limited
  - Catalina Worthing Insurance Limited
    - Catalina Oxenwood Investments Ltd
    - Propco (Swansea) Limited
  - Catalina Services UK Limited
- Lightning Top-Up Trust
  - Catalina Oxenwood European Investments Ltd.
  - Catalina Oxenwood Investments Ltd.
- Catalina Re Archdale US LLC
  - Catalina Re Archdale Life Insurance Company Ltd.

Catalina Beta Ltd.

- Alea Group Holdings (Bermuda) Ltd.
  - FIN LLC
    - Alea Holdings US Company
      - Alea North America Insurance Company
      - SPARTA Insurance Company
      - National American Insurance Company of California
      - QLT Buffalo LLC
      - AHUSCO Statutory Trust I
      - AHUSCO Statutory Trust II
      - AHUSCO Statutory Trust III
- Catalina Alpha US Holding Company
  - Catalina U.S. Insurance Services LLC
- Catalina Finance LLP
- Elbow Re Ltd.
  - Catalina Oxenwood European Investments Ltd
  - Catalina Oxenwood Investments Ltd
- Catalina Services (Bermuda) Ltd.

Apollo Rose II (I), L.P.

Apollo Wessex Advisors GP, LLC

Apollo Wessex Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Wessex Holdings, L.P.
AP Extreme Advisors GP, LLC
APH Holdings, L.P.
Apollo CGC Clean Energy Mobilization Advisors GP, LLC
Apollo CGC Clean Energy Mobilization Advisors, L.P.
Apollo Hybrid Value Capital Management III, LLC
Apollo Hybrid Value Advisors III, L.P.
Apollo Hybrid Value Fund III, L.P.
Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.
Apollo ANRP Capital Management II, LLC
Apollo ANRP Advisors II, L.P.
Apollo Natural Resources Partners II, L.P.
AP Boardwalk GP, LLC
Apollo ANRP Co-Investors II (B), L.P.
Apollo ANRP Capital Management III, LLC
Apollo ANRP Advisors III, L.P
Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
Apollo Natural Resources Partners (Lux) III, SCSp
Apollo Natural Resources Partners III, L.P.
Apollo ANRP Co-Investors III (B), L.P.
ANRP III (T-P1) Holdings, L.P.
Apollo ANRP Advisors III (P2), L.P.
Apollo Natural Resources Partners (P2) III, L.P.
Apollo Capital Management VIII, LLC
Apollo Advisors VIII, L.P.
Apollo Fund Administration VIII, LLC
Apollo Investment Fund VIII, L.P.
Apollo Investment Fund (I) VIII, L.P.
Apollo Overseas Partners VIII, L.P.
Apollo Overseas Partners (I) VIII, L.P.
Apollo Overseas Partners (Delaware) VIII, L.P.
Apollo Overseas Partners (Delaware 892) VIII, L.P.
Apollo Hybrid Value Capital Management, LLC
Apollo Hybrid Value Advisors, L.P.
Apollo HVF Co-Investors (B), L.P.
Apollo HVF Co-Investors (C), L.P.
Apollo Hybrid Value Fund, L.P.
Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
Apollo Hybrid Value Overseas Partners (Lux), SCSp
Apollo Hybrid Value Overseas Partners, L.P.
AA Direct GP, LLC
AA Direct, L.P.
AP Ulysses Advisors, LLC
AP Violet, L.P.
VA Capital Company LLC
Venerable Holdings, Inc.
Venerable Insurance and Annuity Company

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

PART 1 – ORGANIZATIONAL CHART

Corporate Solutions Life Reinsurance Company
Rocky Range, Inc.
Directed Services LLC
VIAC Services Company
Venerable Investment Advisers, LLC
Apollo Special Situations Advisors GP, LLC
Apollo Special Situations Advisors, L.P.
Apollo Special Situations Fund, L.P.
AA GP Solutions Advisors GP, LLC
AA GP Solutions Advisors, L.P.
AA GP Solutions Fund, L.P.
Apollo Credit Secondaries I GP, LLC
Apollo Credit Secondaries Fund I, L.P.
Apollo Credit Secondaries Fund I (A), L.P.
Apollo Credit Secondaries Fund I (B), L.P.
Apollo Credit Secondaries I Advisors GP, LLC
Apollo Credit Secondaries I Advisors, L.P.
Apollo Advisors IX (EH-GP), LLC
Apollo Advisors IX (EH), L.P.
AP Highlands Co-Invest, L.P.
Highlands Bermuda Holdco, Ltd.
AIF IX International Holdings, L.P.
AP Highlands Holdings (GP), LLC
AP Highlands Holdings, L.P.
Highlands Bermuda Holdco, Ltd.
Aspen Insurance Holdings Limited
Aspen Bermuda Limited
Aspen (UK) Holdings Limited
Aspen UK Syndicate Services Limited
Aspen U.S. Holdings, Inc.
Aspen American Insurance Company
Aspen Specialty Insurance Company
Aspen Insurance U.S. Services Inc.
Aspen Specialty Insurance Management, Inc.
Aspen Specialty Insurance Solutions, LLC
Aspen Re America, Inc.
Aspen Insurance UK Services Limited
Aspen Australia Service Company Pty Limited
Aspen European Holdings Limited
Aspen Insurance UK Limited
Acorn Limited
Blue Waters Insurers, Corp.
Aspen Managing Agency Limited
Aspen Underwriting Limited
Silverton Re Ltd.
Aspen Capital Management Limited
Peregrine Reinsurance Ltd
Aspen Cat Fund Limited

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo TAMF Co-Invest GP, L.P.
Apollo TAMF Co-Invest, L.P.
AA IX Holdings, LLC
Apollo Impact Mission Capital Management, LLC
Apollo Impact Mission Advisors, L.P.
Apollo Impact Mission Co-Investors (B), L.P.
Apollo Impact Mission Fund, L.P.
Apollo Impact Mission Fund (Overseas), L.P.
Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
Apollo Impact Mission Overseas Partners (Lux), SCSp
Apollo Capital Management IX, LLC
Apollo Advisors IX, L.P.
Apollo Co-Investors IX (B), L.P.
Apollo Co-Investors IX (C), L.P.
Apollo Fund Administration IX, LLC
Apollo Investment Fund IX, L.P.
Apollo Investment Fund (I) IX, L.P.
Apollo Overseas Partners IX, L.P.
Apollo Overseas Partners (I) IX, L.P.
Apollo Overseas Partners (Delaware) IX, L.P.
Apollo Overseas Partners (Delaware 892) IX, L.P.
Apollo Overseas Partners (Lux) IX GP, S.a r.l.
Apollo Overseas Partners (Lux) IX, SCSp
AP Castle Holdings GP S.a r.l.
AP IX GenPar, LLC
AP IX DSB Holdings, L.P.
DSB Parent GP, LLC
Knight Parent Ventures LP
Forward Health Ventures L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent L.P.
STeM Holdings Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
DSB Holdings II GP, LLC
DSB Holdings II, L.P.
DSB Parent L.P.
DSB Holdings, Inc.
DSB Acquisition LLC
LifePoint Health, Inc.
Legacy LifePoint Health, LLC
Province Healthcare Company, LLC
Brim Hospitals, Inc.
Colorado Plains Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Las Cruces Cardiology Group, LLC
- Las Cruces Endoscopy Partner, LLC
  - Las Cruces Endoscopy, LLC
    - Lohman Endoscopy Center, LLC
- Las Cruces Physician Practices, LLC
- Los Alamos Physician Practices, LLC
- Martinsville Physician Practices, LLC
- Memorial Prompt Care, LLC
- Northeastern Nevada Physician Practices, LLC
- PHC-Aviation, Inc.
- PHC-Elko, Inc.
- PHC-Fort Mohave, Inc.
- PHC-Fort Morgan, Inc.
- PHC-Lake Havasu, Inc.
  - Havasu Regional Medical Center, LLC
  - HRMC, LLC
- PHC-Lakewood, Inc
  - PHC-Morgan City, L.P.
- PHC-Las Cruces, Inc.
- PHC-Los Alamos, Inc.
- PHC-Minden G.P., Inc
  - PHC-Minden, LLC
- PHC-Morgan Lake, Inc.
  - PHC-Morgan City, L.P.
- PHC-Selma, LLC
- PHC-Tennessee, Inc.
- Principal-Needles, Inc.
- Teche Regional Physician Practices, LLC
- Valley View Physician Practices, LLC

Historic LifePoint Hospitals, LLC

- LifePoint Hospitals Holdings, LLC
  - AdvantagePoint Health Alliance, LLC
    - AdvantagePoint Health Alliance – Blue Ridge, LLC
    - AdvantagePoint Health Alliance – Bluegrass, LLC
    - AdvantagePoint Health Alliance - Hot Springs, LLC
    - AdvantagePoint Health Alliance - Mesilla Valley, LLC
    - AdvantagePoint Health Alliance - Paris, LLC
    - AdvantagePoint Health Alliance – Tennessee Valley, LLC
    - AdvantagePoint Health Alliance – Great Lakes, LLC
    - AdvantagePoint Health Alliance – Laurel Highlands, LLC
    - AdvantagePoint Health Alliance – Northwest, LLC
    - AdvantagePoint Health Alliance – Western North Carolina, LLC
  - Ashley Valley Medical Center, LLC
  - Ashley Valley Physician Practice, LLC
  - Castleview Medical, LLC
    - Castleview Hospital, LLC
    - Castleview Physician Practice, LLC
  - HealthyHub, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Home Health Partner, LLC
- HSC Credentialing Support Services, LLC
- HSCGP, LLC
  - Lifepoint Corporate Services, General Partnership
    - America Management Companies, LLC
    - LifePoint Billing Services, LLC
    - Forward Health Ventures (A) LLC
    - Forward Health Ventures (B) LLC
- LifePoint CSLP, LLC
  - Lifepoint Corporate Services, General Partnership
    - Forward Health Ventures (A) LLC
    - Forward Health Ventures (B) LLC
- LifePoint Holdings 2, LLC
  - Acquisition Bell Hospital, LLC
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC
  - AMG-Crockett, LLC
  - AMG-Southern Tennessee, LLC
  - AMG-Trinity, LLC
  - Athens Physicians Practice, LLC
  - Athens Regional Medical Center, LLC
  - Athens Surgery Center Partner, LLC
    - Athens Surgery Center, LLC
  - Bell JV, LLC
  - Bell Physician Practices, Inc.
  - Clark Regional Physician Practices, LLC
  - Community Medical, LLC
  - Community-Based Services, LLC
  - Crockett Hospital, LLC
  - Crockett PHO, LLC
  - Danville Diagnostic Imaging Center, LLC
  - Danville Physician Practices, LLC
  - Danville Regional Medical Center, LLC
    - Danville Regional Medical Center School of Health Professions, LLC
    - Gateway Health Alliance, Inc.
    - Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
    - Two Rivers Physician Practices, LLC
  - DLP Partner, LLC
    - DLP Healthcare, LLC
      - DLP Marquette Holding Company, LLC
        - DLP Marquette Health Plan, LLC
          - Upper Peninsula Health Plan, LLC
          - Upper Peninsula Managed Care, LLC
        - DLP Marquette General Hospital, LLC
        - DLP Marquette JV, LLC
          - U.P. Imaging Management Services, LLC
        - DLP Marquette Physician Practices, Inc.
      - DLP Cardiac Partners, LLC

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

PART 1 – ORGANIZATIONAL CHART

- DLP Central NC Holding Company, LLC
  - DLP Central Carolina Medical Center, LLC
    - DLP Central Carolina Family Medicine, LLC
    - DLP Central Carolina Medical Group, LLC
    - DLP Central Carolina Physician Practices, LLC
  - DLP Central NC JV, LLC
    - Guardian Health Service, L.L.C.
    - American HomePatient of Sanford, LLC
    - American HomePatient of Unifour, LLC
  - DLP Frye Regional Medical Center, LLC
    - DLP Cardiology Associates, LLC
    - DLP Cardiology Physicians, LLC
    - DLP Frye Medical Group, LLC
    - DLP Frye Regional Physician Practices, LLC
    - DLP Graystone Family Practice Associates, LLC
    - DLP Hickory Family Practice Associates, LLC
    - Catawba Valley Heart Services Management, LLC
    - Catawba Valley Imaging Services, LLC
- DLP Good Shepherd Holding Company, LLC
  - DLP Good Shepherd JV, LLC
  - DLP Gregg County Hospital, LLC
  - DLP Marshall Medical Center, LLC
- DLP Harris JV, LLC
- DLP Harris Regional Hospital, LLC
  - DLP Western Carolina Physician Practices, LLC
- DLP Haywood Regional Medical Center, LLC
- DLP Maria Parham Medical Center, LLC
  - DLP Maria Parham Physician Practices, LLC
- DLP Person Memorial Hospital, LLC
  - DLP Person Physician Practices, LLC
  - DLP Person Urgent Care, LLC
- DLP Rutherford Regional Health System, LLC
  - DLP Rutherford Physician Practices, LLC
- DLP Swain County Hospital, LLC
- DLP Twin County Holding Company, LLC
  - DLP Twin County Physician Practices, LLC
  - DLP Twin County Regional Healthcare, LLC
- DLP Wilson Holding Company, LLC
  - DLP WilMed Nursing Care and Rehabilitation Center, LLC
  - DLP Wilson Medical Center, LLC
    - DLP Wilson Physician Practices, LLC

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC
DLP Partner Wilson Rutherford, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Fauquier Partner, LLC
  - Fauquier Holding Company, LLC
    - Fauquier Diagnostic Imaging Center, LLC
    - Fauquier Long-Term Care, LLC
    - Fauquier Medical Center, LLC
    - Fauquier Physician Practices, LLC
- Georgetown Rehabilitation, LLC
- HDP Andalusia, LLC
- HDP Georgetown, LLC
- HighPoint Partner, LLC
  - HighPoint Healthcare, LLC
    - Riverview Medical Center, LLC
    - Riverview Physician Practices, LLC
    - Sumner Partner, LLC
      - Sumner Ambulatory Surgery Center, LLC
    - Sumner Physician Practices, LLC
    - Sumner Regional Medical Center, LLC
    - Trousdale Medical Center, LLC
    - Trousdale Physician Practices, LLC
- Hillside Hospital, LLC
- HSC Manager, LLC
- Kansas Healthcare Management Company, Inc.
  - Kansas Healthcare Management Services, LLC
- Kansas Healthcare Management Services, LLC
- Kentucky Hospital, LLC
- Kentucky Medserv, LLC
- Kentucky Physician Services, Inc. LHSC, LLC
- LifePoint Medical Group – Hillside, Inc.
  - AMG-Hillside, LLC
- LifePoint of Kentucky, LLC
  - Bourbon Community Hospital, LLC
  - Bourbon Physician Practice, LLC
  - Buffalo Trace Radiation Oncology Associates, LLC
  - Fleming Medical Center, LLC
  - Georgetown Community Hospital, LLC
  - HCK Logan Memorial, LLC
  - Kentucky MSO, LLC
  - Meadowview Physician Practice, LLC
  - Meadowview Regional Medical Center, LLC
    - Meadowview Regional Medical Center Pain Management, LLC
  - PineLake Physician Practice, LLC
  - PineLake Regional Hospital, LLC
  - R. Kendall Brown Practice, LLC
  - Siletchnik Practice, LLC
  - Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
  - LCMC PET, LLC
  - Somerset Surgery Partner, LLC

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

- Lake Cumberland Surgery Center, LP
- Lake Cumberland Cardiology Associates, LLC
- Lake Cumberland Physician Practices, LLC
  - LCMC MRI, LLC
- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC

LifePoint RC, Inc.
Logan Medical, LLC
Meadowview Rights, LLC
Northwest Medical Center-Winfield, LLC
Norton Partner, LLC
NWMC-Winfield Hospitalist Physicians, LLC
NWMC-Winfield Physician Practices, LLC
Piedmont Partner, LLC
Portage Holding Company, LLC

- PH Copper Country Apothecaries, LLC
- Portage Hospital, LLC
  - Portage Calumet MOB, LLC
- Portage JV, LLC
  - Ontonagon Community Health Center, Inc.
  - Upper Peninsula Health Plan, LLC
  - Upper Peninsula Managed Care, LLC
- Portage Physician Practices, Inc.

Portage Partner, LLC
Professional Billing Services, LLC
Providence Holding Company, LLC

- Providence Group Practices, LLC
- Providence Group Practices II, LLC
- Providence Hospital, LLC
  - PERS Legacy, LLC
  - Providence Imaging Center, LLC
  - Providence Professional Services, LLC
- Providence Physician Practices, LLC

River Parishes Hospital, LLC
River Parishes Partner, LLC
River Parishes Physician Practices, LLC
Rockdale Clinically Integrated Medical Care Organization, LLC
Rockdale Hospital, LLC
Rockdale Physician Practices, LLC
Smith County Memorial Hospital, LLC
Southern Tennessee EMS, LLC
Southern Tennessee Medical Center, LLC
Southern Tennessee PHO, LLC
Spring View Hospital, LLC
Spring View Physician Practices, LLC
Springhill Medical Center, LLC
Sumner Real Estate Holdings, LLC

- SST Community Health, L.L.C.

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

PART 1 – ORGANIZATIONAL CHART

- THM Physician Practice, LLC
- Ville Platte Medical Center, LLC
  - Wythe County Community Hospital, LLC
  - Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

- LifePoint VA Holdings, Inc.
  - Clinch Professional Physician Services, LLC
  - Clinch Valley Medical Center, Inc.
  - Clinch Valley Physicians Associates, LLC
  - Clinch Valley Pulmonology, LLC
  - Clinch Valley Urology, LLC
  - Orthopedics of Southwest Virginia, LLC
- LifePoint WV Holdings, Inc.
  - Raleigh General Hospital, LLC
  - West Virginia Management Services Organization, Inc.

Lima HoldCo, LLC

- Capella Health Holdings, LLC
  - Capella Holdings, LLC
    - Capella Healthcare, LLC
      - Capella DISCO, LLC
      - Kershaw Health Holdings, LLC
        - Kershaw Clinics, LLC
        - Kershaw Hospital, LLC
        - KershawHealth Ambulatory Surgery Center, LLC
        - KershawHealth Cancer Center, LLC
      - Muskogee Holdings, LLC
        - Capella Holdings of Oklahoma, LLC
          - Muskogee Medical and Surgical Associates, LLC
          - Muskogee Physician Group, LLC
          - Muskogee Regional Medical Center, LLC
          - Providence MRI Associates, L.L.C.
          - Providence Radiologic Services, L.C.
      - NPMC Holdings, LLC
        - Arkansas Healthcare Services, LLC
        - Hot Springs Imaging Center, LLC
        - Hot Springs National Park Hospital Holdings, LLC
          - National Park Real Property, LLC
        - National Park Cardiology Services, LLC
        - National Park Endoscopy Center, LLC
        - National Park Family Care, LLC
        - National Park GI Services, LLC
        - NPMC, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Oregon Healthcorp, LLC
  - McMinnville Immediate Health Care, LLC
  - Willamette Valley Clinics, LLC
  - Willamette Valley Health Solutions, LLC
  - Willamette Valley Medical Center, LLC
    - Willamette Radiology Billing Services, LLC
- RCCH PMDS, LLC
- RCCH Trios Health Holdings, LLC
- RCCH Washington Holdings, LLC
  - CMCH Holdings, LLC
  - Lourdes Holdings, LLC
    - Lourdes Hospital, LLC
    - Lourdes Physician Services, LLC
  - PNWCIN LLC
  - RCCH-Northwest, LLC
    - RCCH-UW Medicine Healthcare Holdings, LLC
      - CCMC Holdco, LLC
      - RCCH Trios Health, LLC
        - High Desert Surgery Center, L.L.C.
        - RCCH Trios Physicians, LLC
- Saline County Hospital, LLC
- St. Mary's Holdings, LLC
  - Russellville Holdings, LLC
  - Saint Mary's Primary Care Network, LLC
  - St. Mary's Physician Services, LLC
  - St. Mary's Specialty, LLC
- Saline County Medical Center Joint Venture, LLC
  - Saline Clinics, LLC
  - Saline Hospital, LLC
    - Saline FirstCare, Inc.

DLP Lima Partner, LLC
- DLP Conemaugh Holding Company, LLC
  - DLP Conemaugh Memorial Medical Center, LLC
  - DLP Conemaugh Miners Medical Center, LLC
  - DLP Conemaugh Meyersdale Medical Center, LLC
  - DLP Conemaugh Physician Practices, LLC
  - DLP Conemaugh JV, LLC

Nason Medical Center, LLC

Nason Physician Practices, LLC

RCHP-Ottumwa Holdings, Inc.
- Ottumwa Physicians, LLC
  - Ottumwa ER, LLC
  - Ottumwa Health Group, LLC
- RCHP-Ottumwa, LLC
  - Collaborative Laboratory Services, L.L.C.
  - RRL Ottumwa, LLC

Western Plains Regional Hospital, LLC
- Dodge City Healthcare Group, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- CRH of Oklahoma City, LLC
  - Mercy Rehabilitation Hospital, LLC
    - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
  - Texas Rehabilitation Hospital of Arlington, LLC
- CRH of San Antonio, LLC

Lifepoint Behavioral Health, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

- Carrollton Springs, LLC
  - Carrollton Springs Physician Group, LLC
- Changes Premier Health, LLC
- Community Behavioral Health Hospitals, LLC
- Copper Springs Hospital, LLC
  - Copper Springs Hospital Physician Group, LLC
- Cottonwood Springs, LLC
  - Cottonwood Springs Physician Group, LLC
- Denver Springs, LLC
  - Denver Springs Physician Group, LLC
- Dublin Springs, LLC
  - Dublin Springs Physician Group, LLC
- Highland Springs Property, LLC
- Mesa Springs, LLC
  - Mesa Springs Physician Group, LLC
- Highland Springs, LLC
  - Highland Springs Physician Group, LLC
- Oakwood Springs, LLC
  - Oakwood Springs Physician Group, LLC
- Rainier Springs, LLC
  - Rainier Springs Physician Group, LLC
- Rock Springs, LLC
  - Rock Springs Physician Group, LLC
- Spokane Springs, LLC
- Triangle Springs, LLC
  - Triangle Springs Physician Group, LLC
- Westpark Springs, LLC
  - Westpark Springs Physician Group, LLC
- Woodland Springs, LLC
  - Woodland Springs Physician Group, LLC
- Sycamore Springs, LLC
  - Sycamore Springs Physician Group, LLC
- Springstone Physicians, LLC
- Springstone Physician Management, LLC

Lifepoint Rehabilitation Services, LLC
- LPNT Rehab Development 2, LLC
  - East Valley Rehabilitation Hospital, L.L.C
  - TherEx, LLC
  - Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
- LPNT Rehab Development 3, LLC
- LPNT Rehab Development 4, LLC
  - Franciscan Specialty Care, LLC
- LPNT Rehab Development 5, LLC
- Lifepoint Rehabilitation, LLC
- Lifepoint Rehabilitation of Texas, LLC
- Lifepoint Rehabilitation of California, LLC

LifePoint Knight Contract Services, LLC

LifePoint Rehab Physician Services, LLC

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

PART 1 – ORGANIZATIONAL CHART

LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
BSMH Lifepoint IRF MJV, LLC
Bon Secours - Greenville Rehabilitation, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC
LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
Saint Thomas Rutherford Rehabilitation Hospital, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
Howard Rehabilitation Hospital, LLC
Oak Creek Rehabilitation Hospital, LLC
LPNT Development 62, L.L.C.
Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
Realpoint Properties, LLC
Realpoint Properties Intermediate Holdings, LLC
1029 Medical Center Circle MOB, LLC
1041 Morganton Boulevard SW MOB, LLC
1111 Medical Center Circle MOB, LLC
112 Tradepark Drive MOB, LLC
1140 Lexington Road MOB, LLC
1150 Lexington Road MOB, LLC
1152 Lexington Road MOB, LLC
137 South Main Street MOB, LLC
150 West 100 North MOB, LLC
1520 East Hammer Lane MOB, LLC
155 Hospital Road MOB, LLC
1717 Harper Road MOB, LLC
175 North 100 West MOB, LLC
183 Hospital Road MOB, LLC
186 Medical Park Loop MOB, LLC
1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
253 Veterans Drive MOB, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC
350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
419 Holiday Court MOB, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC
550 Hospital Drive MOB, LLC

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

PART 1 – ORGANIZATIONAL CHART

6719 Gov. G. C. Peery Highway MOB, LLC
6735 Suffield Lane LTC, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC
ACC Advisors A/B, LLC
Apollo U.S. Real Estate Advisors GP III, LLC
Apollo U.S. Real Estate Advisors III, L.P.
Apollo U.S. Real Estate Fund III, L.P.
Apollo U.S. Real Estate Fund III Acquisitions, LLC
Apollo U.S. Real Estate Partners III (Offshore), L.P.
Apollo U.S. Real Estate Partners III (TE), L.P.
Apollo Cardinal Advisors, L.P.
Apollo Cardinal Coinvest Fund, L.P.
Apollo 100 West Putnam Advisors GP, LLC
Apollo Capital Management X, LLC
Apollo Advisors X, L.P.
Apollo Co-Investors X (B), L.P.
Apollo Co-Investors X (C), L.P.
Apollo Investment Fund (DE-I) X, L.P.Apollo Investment Fund X, L.P.
Apollo Overseas Partners (Delaware) X, L.P.
Apollo Overseas Partners (Delaware 892) X, L.P.
Apollo Overseas Partners (I) X, L.P.
Apollo Overseas Partners X, L.P.
AP X Star Holdings GP, LLC
Apollo Advisors X (EH-GP), LLC
Apollo ADIP Capital Management II, LLC
Apollo ADIP Advisors II, L.P.
Apollo/Athene Dedicated Investment Program II, L.P.
Apollo ADIP Co-Investors II (B), L.P.
Apollo Clean Transition Equity Partners II Capital Management, LLC
Apollo Clean Transition Equity Partners II Advisors, L.P.
Apollo Clean Transition Equity Partners II, L.P.
Apollo Clean Transition Equity Partners II (TE 892), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.
Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp
Apollo Broad Middle Markets Lending Advisors GP LLC
Apollo Broad Middle Markets Lending Advisors, L.P.
Apollo Broad Middle Markets Lending Fund, L.P.
AA X Holdings, LLC
Apollo International Holdings Ltd.
Apollo International Management Holdings, LLC
Apollo International Capital
August Global Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Advisors (Mauritius) Ltd.
AGM India Advisors Private Limited
AIM (P2) Anguilla, LLC
APO UK (FC), Limited
Apollo Asset Management Europe LLP
Apollo Investment Management Europe LLP
Apollo Asset Management Europe PC LLP
Apollo Management International LLP
Apollo Management (UK) VI, LLC
AMI (Luxembourg) S.a r.l.
Apollo Management Asia Pacific Holdings Limited
Apollo Management Asia Pacific Limited
Apollo Management Japan Limited
Apollo Management Advisors Switzerland Sarl
Apollo Management Advisors España, S.L.U.
Apollo Capital Solutions Europe B.V.
Apollo Investment Management Europe (Luxembourg) S.a r.l.
Apollo Principal Holdings B GP, LLC
Apollo Principal Holdings B, L.P.
AP S&I Administrator, LLC
AP Fresco Aggregator GP, LLC
Apollo Credit Liquidity Investor, LLC
Apollo Credit Opportunity Co-Investors III (D) LLC
Apollo Structured Credit Recovery Co-Investors III (D) LLC
Apollo Advisors VII (APO DC-GP), LLC
Apollo ANRP Advisors (APO DC-GP), LLC
Apollo ANRP Advisors (APO DC), L.P.
Apollo Energy Opportunity Co-Investors (DC-D) LLC
Apollo Credit Short Opportunities Co-Investors (D), LLC
Apollo Emerging Markets Debt Co-Investors (D) GP LLC
Apollo Emerging Markets Debt Co-Investors (D) LP
Apollo Credit Income Co-Investors (D) LLC
Apollo U.S. Real Estate Advisors GP II, LLC
Apollo U.S. Real Estate Advisors II, L.P.
Apollo U.S. Real Estate Fund II, L.P.
Apollo U.S. Real Estate Partners II (TE) L.P.
AGRE U.S. Senior Living Advisors, L.P.
Bishop Senior Living Coinvest L.P.
AGRE MHC Coinvest L.P.
AGRE U.S. Real Estate Advisors GP, LLC
AGRE U.S. Real Estate Advisors, L.P.
AGRE U.S. Real Estate Fund, L.P.
Apollo AGRE USREF Co-Investors (B), LLC
Apollo Tundra Advisors GP, LLC
Apollo Freedom Advisors GP LLC
Apollo Freedom Advisors, LP
Freedom Parent LP
Freedom Parent Holdings LP

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

PART 1 – ORGANIZATIONAL CHART

Freedom Grand Parent LLC
Apollo Pencil Advisors GP, LLC
Apollo VP Advisors GP, LLC
Apollo VP Advisors, L.P.
Apollo Eliant GP Advisors LLC
Eliant Invest GP LP
Eliant Invest Holding LP
ARIS Special Limited Partner, LLC
Apollo Petros Advisors GP, LLC
Apollo Petros Advisors, L.P.
Athene Petros Investor, L.P.
AA MMF 1 HOLDCO GP LLC
AA MMF 1 HOLDCO LP
AA WH HoldCo GP, LLC
AA WH HoldCo, L.P.
Apollo Concrete Advisors GP, LLC
Apollo Concrete Advisors, L.P.
AA Concrete Investor, L.P.
AAA Aviation Advisors GP, LLC
AAA Aviation Advisors, L.P.
AAA Aviation GP, LLC
AAA Aviation Holdings, L.P.
AAA Aviation Investor GP, LLC
A-A Funding Holdco GP, LLC
A-A Funding Holdco, L.P.
APH Funding 1, LLC
APH Funding 2, LLC
APH Funding 3, LLC
Apollo Diversified Opportunities Advisors GP, LLC
Apollo Diversified Opportunities Advisors, L.P.
A-A Diversified Opportunities Fund (Y), L.P.
A-A Diversified Opportunities Fund (Z), L.P.
Apollo Cadma Advisors GP, LLC
Apollo Cadma Advisors, L.P.
AP Cadma Holdings, L.P.
Mortgage Aggregator Series Trust Administrator, L.P. - Series A
Mortgage Aggregator Series Trust Administrator, L.P. - Series B
Mortgage Aggregator Series Trust Administrator, L.P. - Series C
Mortgage Aggregator Series Trust Administrator, L.P. - Series D
Apollo IDF Advisors GP LLC
Apollo S3 Private Markets IDF Advisors, LP
Apollo S3 Private Markets IDF, LP
Apollo Asset-Backed Finance IDF Advisors, LP
Apollo Asset-Backed Finance IDF, LP
Apollo Aligned Alternatives IDF Advisors, LP
Apollo AAA IDF Series Feeder, LP
Apollo Aligned Alternatives IDF, LP
Apollo Credit Strategies IDF Advisors, LP

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Credit Strategies IDF, LP
- Apollo Credit Strategies IDF Series Feeder, LP
- Apollo Debt Solutions IDF Advisors, LP
- Apollo Debt Solutions IDF, LP
- Apollo Debt Solutions IDF Series Feeder, LP
- Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
- Apollo Opportunistic Multi-Asset Credit IDF, LP
- Apollo Real Estate Income IDF Advisors, LP
- Apollo Real Estate Income IDF, LP
- Apollo Total Return Fund IDF Advisors, LP
- Apollo Total Return Fund IDF, LP
- Apollo Total Return Fund IG IDF Advisors, LP
- Apollo Total Return Fund IG IDF, LP

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

ALTRA GP S.a r.l.

Apollo Hemingway Real Estate (Lux), GP S.a r.l.

Auxo Holdings Advisors GP, LLC

AAA Equipment Advisors GP, LLC
- AAA Equipment Advisors, L.P.
- AAA Equipment, L.P.

Apollo Infrastructure Company LLC

Apollo Infrastructure Company LLC - Series I

Apollo Infrastructure Company LLC - Series II

AP Infra Equity Holdings, LLC

Apollo Belstar Aggregator GP LLC
- Apollo Belstar Aggregator, L.P.

AAA NNN Holdings Advisors GP, LLC
- AAA NNN Holdings Advisors, L.P.

Apollo Hostplus Credit GP, LLC
- Apollo Hostplus Credit Partnership, L.P.

Apollo European Private Credit Aggregator GP, LLC
- Apollo European Private Credit Aggregator, L.P.

Apollo Asset Backed Credit Company LLC

Apollo Asset Backed Credit Company LLC - Series I

Apollo Asset Backed Credit Company LLC - Series II

AP Aoide SPV GP, LLC

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

Apollo Libra Credit Opportunities Fund Advisors, LLC
- Apollo Libra Co-Investors (D), L.P.
- Apollo Libra Credit Opportunities Fund, L.P.

Apollo Credit Opportunity Advisors III GP LLC
- Apollo Credit Opportunity Advisors III LP
- Apollo Credit Opportunity Fund III LP

Apollo ST CLO Holdings GP, LLC
- Apollo ST CLO Holdings, L.P.

ST Holdings GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo ST Credit Strategies GP LLC
  - Apollo Credit Strategies Fund LP
- Apollo ST Credit Partners GP LLC
  - Apollo Credit Fund LP
- Apollo Incubator Advisors, LLC
- Apollo Asia Capital Management, LLC
  - Apollo Asia Advisors, L.P.
    - Apollo Asia Administration, LLC
- Apollo Oak Advisors GP, LLC
  - Apollo Oak Management, L.P.
- Apollo Palmetto Management, LLC
  - Apollo Palmetto Advisors, L.P.
    - Apollo Palmetto Strategic Partnership, L.P.
      - Palmetto Athene Holdings (Cayman), L.P.
    - Apollo Palmetto Athene Partnership, L.P.
  - Apollo Palmetto Athene Advisors, L.P.
- Apollo Thunder Co-Investors (D), LLC
- AES Co-Investors II, LLC
- Apollo Special Situations Advisors (APO DC-GP), LLC
  - Apollo Special Situations Advisors (APO DC), L.P.
- Apollo Asia Real Estate Advisors (APO DC-GP), LLC
  - Apollo Asia Real Estate Advisors (APO DC), L.P.
- Apollo AION Capital Partners (APO DC-GP), LLC
  - Apollo AION Capital Partners (APO DC), L.P.
- AP Calliope (GP), LLC
  - AP Calliope GP, L.P.
    - Apollo Calliope Fund, L.P.
- Apollo Zeus Strategic Co-Investors (DC-D), LLC
- Apollo SK Strategic Co-Investors (DC-D), LLC
- Apollo Total Return Co-Investors (D) GP LLC
  - Apollo Total Return Co-Investors (D) LP
- APH HFA Holdings GP, Ltd.
  - APH HFA Holdings, L.P.
- AGRE Asia Pacific Real Estate Advisors GP, Ltd.
- AGRE Asia Pacific Real Estate Advisors, L.P.
- AP Elmo Holdings GP, LLC
- APH Holdings (DC), L.P.
- Apollo TPSF Co-Invest GP, LLC
  - Apollo TPSF Violet Crown Partnership, L.P.
- Apollo Grizzly Bear Credit Advisors GP, LLC
- Apollo/Cavenham EMA Capital Management II, LLC
  - Apollo/Cavenham EMA Advisors II, L.P.
    - Apollo/Cavenham European Managed Account II, L.P.
- Apollo Multi-Credit Fund GP (Lux) S.a r.l.
  - Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF
- Apollo Emerging Markets Debt Advisors GP LLC
- Apollo Total Return Advisors GP LLC
  - Apollo Total Return Advisors L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return (Onshore), L.P.
- Apollo Total Return Fund (Exempt) LP
- Apollo Total Return Master Fund LP

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

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

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

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

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

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

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

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

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

RWNIH-ALL Advisors, LLC

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

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

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

AOP Advisors GP, LLC
- Apollo Origination Advisors, L.P.
  - Apollo Origination Advisors (Lux) GP, S.a r.l.
    - Apollo Origination Partnership (Lux), SCSp
    - Apollo Origination Partnership (Lux) II, SCSp
    - Apollo Origination Partnership - Europe (Levered Master), SCSp
    - Apollo Origination Partnership - Europe (Unlevered), SCSp
    - Apollo Origination Partnership - Europe (Levered), SCSp

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Origination Partnership (Overseas), L.P.
- Apollo Origination Partnership, L.P.
- AOP Finance Partners, L.P.

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

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

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

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

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

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

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

Apollo Navigator Advisors I (APO DC-GP), LLC

Apollo Infrastructure Opportunities Advisors II GP, LLC
- Apollo Infrastructure Opportunities Advisors II, L.P.
  - Apollo Infrastructure Opportunities Fund II, L.P.
  - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
  - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
    - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
  - AP Picard Pref Holdings, L.P.
  - AIOF II Njord Debt Aggregator, L.P.
  - Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
- AIOF II Thor Co-Invest GP, LLC
  - AIOF II Thor Co-Invest Feeder (DC), L.P.
- AIOF II Thor Aggregator, L.P.

Apollo Structured Credit Recovery Advisors III LLC

Apollo COF I Capital Management, LLC
- Apollo Credit Opportunity Advisors I, L.P.
- Apollo Credit Opportunity CM Executive Carry I, L.P.

Apollo COF II Capital Management, LLC
- Apollo Credit Opportunity Advisors II, L.P.
- Apollo Credit Opportunity CM Executive Carry II, L.P.

Apollo EPF IV Capital Management, LLC
- Apollo EPF Advisors IV, L.P.
  - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
  - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo European Principal Finance Fund IV (Dollar A), L.P.
- Apollo European Principal Finance Fund IV (Euro B1), L.P.
- Apollo European Principal Finance Fund IV (Dollar B), L.P.
- Apollo EPF IV (Lux) GP, S.a r.l.
  - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
  - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
- AP EPF IV Holdings C I, L.P.
- AP EPF IV Holdings C II, L.P.
- AP EPF IV Holdings D I, L.P.
- AP EPF IV Holdings D II, L.P.

Apollo Core Infrastructure Advisors GP, LLC
- Apollo Core Infrastructure Advisors, L.P.
  - Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
  - Apollo StarMoon CEPF Co-Invest, L.P.
    - Apollo Core Infrastructure Aggregator, LLC

ACC Advisors D, LLC

AAA Associates (Co-Invest VII GP), Ltd.
- AAA Associates (Co-Invest VII), L.P.

AGRE GP Holdings, LLC
- CPI 2005 Asia Pacific Carried Interest Program, L.P.
- CPI 2005 Global Carried Interest Program, L.P.
- CPI Capital Partners Asia Pacific GP, Ltd.
  - CPI Asia G-Fdr General Partner GmbH
  - CPI Capital Partners Asia Pacific, L.P.
  - CPI Capital Partners Asia Pacific (Cayman), L.P.
  - CPI Capital Partners Asia Pacific (Delaware), L.P.
  - CPI CP Asia TE, L.P.
- CPI 2005 European Carried Interest Program, L.P.
- CPI European Carried Interest, L.P.
- CPI European Fund GP LLC
  - CPI Capital Partners Europe, L.P.
  - CPI Capital Partners Europe (NFR), L.P.
  - CPI Capital Partners Europe (Delaware), L.P.
- CPI Capital Partners Europe GP Ltd.
  - CPI Capital Partners Europe (Cayman), L.P.
  - CPI CCP EU-T Scots LP
- CPI 2005 North America Carried Interest Program, L.P.
- CPI NA GP LLC

Apollo Royalties Advisors I GP, LLC
- Apollo Royalties Advisors I, L.P.
  - Apollo Royalties Feeder Fund I, L.P.
  - Apollo Royalties Fund I, L.P.
  - Apollo Royalties Feeder Fund I-L, L.P.

Apollo Structured Credit Recovery Advisors III (APO DC) LLC

Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
- Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
  - Apollo Lincoln Fixed Income Fund, L.P.

Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Lincoln Private Credit Advisors (APO DC), L.P.
  - Apollo Lincoln Private Credit Fund, L.P.
- Apollo Energy Opportunity Advisors (APO DC) GP LLC
  - Apollo Energy Opportunity Advisors (APO DC) LP
- Apollo Franklin Advisors (APO DC-GP), LLC
  - Apollo Franklin Advisors (APO DC), L.P.
    - Apollo Franklin Partnership, L.P.
- Apollo Tower Credit Advisors (DC-GP), LLC
  - Apollo Tower Credit Advisors (DC), L.P.
- Apollo SVF Capital Management, LLC
  - Apollo SVF Advisors, L.P.
    - Apollo SVF Administration, LLC
- Apollo Value Capital Management, LLC
  - Apollo Value Advisors, L.P.
    - Apollo Value Administration, LLC
- ACE Credit Advisors GP, LLC
  - ACE Credit Advisors, LP
    - ACE Credit Fund, LP
- Apollo Global Carry Pool GP, LLC
  - Apollo Global Carry Pool Aggregator, L.P.
  - Apollo Global Carry Pool Aggregator II, L.P.
  - Apollo Global Carry Pool Intermediate, L.P.
  - Apollo Global Carry Pool Intermediate (DC), L.P.
  - Apollo Global Carry Pool Intermediate (FC), L.P.
- Apollo Structured Credit Recovery Advisors IV (APO DC) LLC
- Apollo SOMA Capital Management, LLC
  - Apollo SOMA Advisors, L.P.
    - Apollo Special Opportunities Managed Account, L.P.
- Apollo Credit Liquidity Capital Management, LLC
  - Apollo Credit Liquidity Advisors, L.P.
  - Apollo Credit Liquidity CM Executive Carry, L.P.
- Apollo Union Street SPV Advisors, LLC
- Apollo Kings Alley Credit Advisors (DC-GP), LLC
  - Apollo Kings Alley Credit Advisors (DC), L.P.
- Apollo Centre Street Advisors (APO DC-GP), LLC
  - Apollo Centre Street Advisors (APO DC), L.P.
    - Apollo Centre Street Partnership, L.P.
- Apollo Total Return ERISA Advisors GP LLC
  - Apollo Total Return ERISA Advisors, L.P.
- Apollo Excelsior Ultimate GP, LLC
  - Apollo Excelsior Advisors, L.P.
    - Apollo Excelsior, L.P.
- AAA Advisors GP, LLC
  - Apollo Aligned Alternatives Advisors, L.P.
    - AAA EGY Management GP, LLC
    - Apollo Aligned Alternatives, L.P.
    - Apollo Aligned Alternatives (A), L.P.
    - Apollo Aligned Alternatives (A-I), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Aligned Alternatives (A-2), L.P.
- Apollo Aligned Alternatives (A-3), L.P.
- Apollo Aligned Alternatives (B), L.P.
- Apollo Aligned Alternatives (C), L.P.
- Apollo Aligned Alternatives (C-2), L.P.
- Apollo Aligned Alternatives (Lux) GP, S.a r.l.
  - Apollo Aligned Alternatives (E-2), SCSp
- Apollo Aligned Alternatives ST Fund (USD), L.P.
- Apollo Aligned Alternatives ST Fund (JPY), L.P.

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

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

Apollo Excelsior PE Ultimate GP, LLC
- Apollo Excelsior PE Advisors, L.P.

Apollo ABF Advisors GP, LLC
- Apollo Asset-Backed Finance Advisors, L.P.
  - ABF International Structured Securities Sub-Aggregator VII, L.P.
  - ABF Residential Loan Sub-Aggregator VI, L.P.
  - ABF Residual Interests Sub-Aggregator VIII, L.P.
  - ABF Treasury Sub-Aggregator III, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- ABF Treasury Sub-Aggregator IV, L.P.
- ABF Structured Securities Sub-Aggregator I, L.P.
- ABF Structured Securities Sub-Aggregator II, L.P.
- ABF Whole Loan Sub-Aggregator V, L.P.
- Apollo Asset-Backed Finance Fund, L.P.
- Apollo Asset-Backed Finance Overseas Fund, L.P.
- Apollo Asset-Backed Finance Overseas II Fund, L.P.
- Apollo Asset-Backed Finance Overseas III Fund, L.P.

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

ACTC Advisors GP, LLC
- Apollo Clean Transition Capital Advisors, L.P.
  - Apollo Clean Transition Capital Fund, L.P.
  - Apollo Clean Transition Capital Overseas I, L.P.
  - Apollo Clean Transition Capital Overseas II, L.P.

Apollo Jade Advisors GP, LLC

Apollo GLDC Advisors GP, LLC
- Apollo GLDC Advisors, L.P.
  - Apollo GLDC Fund, L.P.
  - Apollo GLDC Overseas Fund, L.P.

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

Apollo Chariot Advisors, LLC
- Apollo Chariot Fund, L.P.

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

Apollo Management Holdings GP, LLC
- Apollo Management Holdings, L.P.
  - Apollo Colt Advisors, LLC
    - Apollo Colt Partnership, L.P.
  - Apollo CERPI Management LLC
  - Apollo Management GP, LLC
    - Apollo Management, L.P.
    - Apollo ANRP Management III, LLC
    - AIF III Management, LLC
      - Apollo Management III, L.P.
    - Apollo Management IV, L.P.
    - AIF V Management, LLC
      - Apollo Management V, L.P.
    - AIF VI Management, LLC
      - Apollo Management VI, L.P.
    - AIF VII Management, LLC
      - Apollo Management VII, L.P.
        - Apollo Management (AOP) VII, LLC
    - AIF VIII Management, LLC
      - Apollo Management VIII, L.P.
        - Apollo Uniform GP, LLC
    - AIF IX Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Management IX, L.P.
Apollo Management (AOP) IX, LLC
AP IX Tiger Holdings GP, LLC
Apollo Special Situations Management, LLC
Apollo Special Situations Management, L.P.
Apollo HD Management GP, LLC
Apollo HD Management, L.P.
Apollo Hybrid Value Management GP, LLC
Apollo Hybrid Value Management, L.P
Apollo Infra Equity Management GP, LLC
Apollo Infra Equity Management L.P.
Apollo Infrastructure Opportunities Management II GP, LLC
Apollo Infrastructure Opportunities Management II, L.P.
Apollo Hybrid Value Management GP II, LLC
Apollo Hybrid Value Management II, L.P.
Apollo Impact Mission Management GP, LLC
Apollo Impact Mission Management, L.P.
AA GP Solutions Management GP, LLC
AA GP Solutions Management, L.P.
Apollo Core Infrastructure Management GP, LLC
Apollo Core Infrastructure Management, L.P.
AIF X Management, LLC
Apollo Management X, L.P.
Apollo Clean Transition Equity Partners Management GP, LLC
Apollo Clean Transition Equity Partners Management, L.P.
Apollo Infrastructure Opportunities Management GP, LLC
Apollo Infrastructure Opportunities Management, L.P.Apollo Global Securities, LLC
Apollo Global Funding, LLC
Apollo Administrative Agency LLC
AP TSL Funding, LLC
Apollo Capital Management GP, LLC
Apollo Capital Management, L.P.
Apollo Canada Advisors ULC
APO Shelf 1 GP, LLC
APO Shelf 2, L.P.
Apollo Accord Management, LLC
Apollo Accord Management II, LLC
Apollo Accord Management III, LLC
Apollo Atlas Management, LLC
ACF Europe Management, LLC
Apollo Credit Funds ICAV
Apollo Total Return Enhanced Management LLC
Apollo Total Return Management LLC
Apollo Total Return Fund (Offshore) Ltd.
Apollo Longevity, LLC
Apollo Credit Opportunity Management, LLC
Apollo Credit Opportunity Management III LLC
Apollo Credit Income Management LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Energy Yield Management LLC
Apollo Energy Opportunity Management LLC
    Apollo Offshore Energy Opportunity Fund Ltd.
Apollo Emerging Markets Debt Management LLC
    Apollo Emerging Markets Debt Fund Ltd
Apollo Lincoln Fixed Income Management, LLC
Financial Credit Investment I Manager, LLC
Financial Credit Investment II Manager, LLC
Apollo Palmetto Athene Management, LLC
Apollo Credit Short Opportunities Management, LLC
Apollo Incubator Management, LLC
Apollo Emerging Markets, LLC
Apollo Structured Credit Recovery Management III LLC
Apollo Zeus Strategic Management, LLC
Apollo Maritime Management, LLC
Apollo Kings Alley Credit Fund Management, LLC
Apollo Tower Credit Management, LLC
    ATCF HoldCo S.à r.l.
Apollo Thunder Management, LLC
Apollo A-N Credit Management, LLC
Apollo Emerging Markets Fixed Income Strategies Management, LLC
Apollo Lincoln Private Credit Management, LLC
Apollo Capital Credit Management, LLC
    Apollo BSL Management, LLC
    Apollo Credit Management (CLO), LLC
    Apollo Credit Management (Senior Loans), LLC
    Apollo Credit Management (Senior Loans) II, LLC
Apollo Credit Management (European Senior Debt), LLC
ST Management Holdings, LLC
    Apollo ST Debt Advisors LLC
        Stone Tower CDO II Ltd.
        Stone Tower CDO III Ltd.
        Stone Tower CDO III (Delaware) Corp.
        Stone Tower CLO V Ltd.
        Stone Tower CLO VI Ltd.
        Stone Tower CLO VII Ltd.
        Broderick CDO 2 Ltd
        Broderick CDO 2 Corp
        Broderick CDO 3 Ltd
        Broderick CDO 3 Corp
        Longshore CDO Funding 2007-3, Ltd.
            Longshore CDO Funding 2007-3 LLC
        Whitehawk CDO Funding, Ltd.
        Whitehawk CDO Funding LLC
        Witherspoon Funding, Ltd.
        Cornerstone CLO Corp.
        Rampart CLO 2006-I Ltd.
        Rampart CLO 2006-I Corp.

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

PART 1 – ORGANIZATIONAL CHART

- Rampart CLO 2007 Ltd.
- Apollo ST Capital LLC
  - Apollo ST Operating LP
    - Apollo ST Fund Management LLC
      - Apollo Credit Strategies Master Fund Ltd.
      - Apollo Offshore Credit Strategies Fund Ltd.
      - Apollo Credit Master Fund Ltd.
      - Apollo Credit Funding III Ltd.
      - Apollo Credit Funding IV Ltd.
      - Apollo Credit Funding VI Ltd.
      - Apollo Offshore Credit Fund Ltd.
    - Stone Tower Europe LLC
- Apollo European Strategic Management GP, LLC
  - Apollo European Strategic Management, L.P.
- Apollo SPN Management, LLC
- ARM Manager, LLC
- Apollo Franklin Management, LLC
- Apollo Centre Street Management, LLC
- Apollo SK Strategic Management, LLC
- GSAM Apollo Holdings, LLC
  - Gulf Stream Asset Management LLC
    - Gulf Stream - Compass CLO 2007, Ltd.
    - Gulf Stream - Compass CLO 2007, Inc.
    - Gulf Stream - Rashinban CLO 2006-I, Ltd.
    - Gulf Stream - Rashinban CLO 2006-I, LLC
    - Gulf Stream - Sextant CLO 2007-1, Ltd.
    - Gulf Stream - Sextant CLO 2007-1, Inc.
    - Neptune Finance CSS, Ltd.
    - Neptune Finance CSS, Inc.
- Apollo European Credit Management GP, LLC
  - Apollo European Credit Management, L.P.
- ACC Management, LLC
  - Apollo Investment Management, L.P.
    - MidCap Financial Investment Corporation
  - AIM Pool Investors, L.P.
- Apollo SVF Management GP, LLC
  - Apollo SVF Management, L.P.
- Apollo Value Management GP, LLC
  - Apollo Value Management, L.P.
- Apollo Asia Management GP, LLC
  - Apollo Asia Management, L.P.
    - Apollo Management Singapore Pte. Ltd.
      - ATR Asia Credit VCC
      - Apollo Management Korea Limited
- AEM GP, LLC
  - Apollo Europe Management, L.P.
- Apollo EPF Management GP, LLC
  - Apollo EPF Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo EPF Management II GP, LLC
  - Apollo EPF Management II, L.P.
- Apollo EPF Management III, LLC
- Apollo Credit Liquidity Management GP, LLC
  - Apollo Credit Liquidity Management, L.P.
- Apollo APC Management GP, LLC
  - Apollo APC Management, L.P.
- Apollo India Credit Opportunity Management, LLC
  - AION Capital Management Limited
    - AION Capital Partners Limited
    - AION Feeder I Ltd.
    - AION Feeder II Ltd.
    - AION Feeder III Ltd.
    - AION Feeder IV Ltd.
    - AION Co-Investors (A) Ltd
    - AION Co-Investors (C) Ltd
- Apollo/Cavenham EMA Management II, LLC
- Apollo TRF MP Management, LLC
- Apollo TRF CM Management, LLC
- Apollo KP Management, LLC
- Apollo Structured Credit Recovery Management IV LLC
- Apollo Delos Investments Management, LLC
- Apollo Oasis Management, LLC
- ACE Credit Management, LLC
- Financial Credit Investment IV Manager, LLC
- Apollo Tail Convexity Management, LLC
- Apollo European Middle Market Private Debt Management, LLC
- Apollo ADIP Management, LLC
- Apollo Revolver Management, LLC
  - Apollo Revolver Management, L.P.
- AP Kent Management, LLC
- Apollo Navigator Management I, LLC
- Apollo Chiron Management, LLC
- Apollo PPF Credit Management, LLC
- Apollo WCH Management, LLC
- Apollo Royalties Management I, LLC
- Apollo Accord Management IV GP, LLC
  - Apollo Accord Management IV, L.P.
- Apollo Life Asset GP, LLC
  - Apollo Life Asset, L.P.
    - AISG GP Ltd.
      - AISG Holdings LP
        - Apollo Insurance Solutions Group LP
- Apollo Accord Management III B GP, LLC
  - Apollo Accord Management III B, L.P.
- Apollo PPF Credit Strategies Management, LLC
- AOP Capital Management, LLC
  - Apollo Origination Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

ASOP Capital Management, LLC
- Apollo M-EDL Management, L.P.
- Apollo Strategic Origination Management, L.P.

Apollo Tundra Management GP, LLC
- Apollo Tundra Management, L.P.

Apollo Freedom Management GP LLC
- Apollo Freedom Management LP

Apollo Olive Management GP, LLC
- Apollo Olive Management L.P.

Apollo Primrose Investment Management, LLC

Apollo Pencil Management GP, LLC
- Apollo Pencil Management, L.P.

Apollo HGA Management GP, LLC
- Apollo HGA Management, L.P.

Apollo Revolver Management GP II, LLC
- Apollo Revolver Management II, L.P.

Apollo European Direct Lending GP, LLC
- Apollo European Direct Lending Management, L.P.

Apollo Eliant Management GP LLC
- Eliant Invest Management LP

Apollo Oak Management GP, LLC

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

Apollo Credit Secondaries I Management GP, LLC
- Apollo Credit Secondaries I Management, L.P.

Apollo Accord+ Management GP, LLC
- Apollo Accord+ Management, L.P.
  - AP IS Manager, LLC
    - AP Chestnut, LLC
    - AP Maple, LLC

Apollo Wessex Management GP, LLC
- Apollo Wessex Management, L.P.

Apollo Petros Management GP, LLC
- Apollo Petros Management, L.P.

Apollo Total Return Fund - Investment Grade Management GP, LLC
- Apollo Total Return Fund - Investment Grade Management, L.P.

Apollo HA IG Management GP, LLC
- Apollo HA IG Management, L.P.

Apollo Extreme Management GP, LLC
- Apollo Extreme Management, L.P.

Apollo Revolver Management II (ATH) GP, LLC
- Apollo Revolver Management II (ATH), L.P.

AP Gemini, LLC

Apollo Otter Management GP, LLC
- Apollo Otter Management, L.P.

Apollo Accord Management V GP, LLC
- Apollo Accord Management V, L.P.

Apollo Concrete Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Concrete Management, L.P.
- Apollo PK Air Management GP, LLC
  - Apollo PK Air Management, L.P.
- Apollo Alster Management, LLC
- Apollo Capital Management Funding, LLC
- ACMP Capital Management, LLC
  - Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
  - Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
  - Apollo Excelsior Management, L.P.
- Apollo Digital Origin Management GP, LLC
  - Apollo Digital Origin Management, L.P.
- Sliders Management GP, LLC
  - Sliders Management, L.P.
  - Apollo S3 Management, L.P.
  - Apollo S3 Equity & Hybrid Solutions Management, L.P.
  - Apollo S3 Credit Solutions Management II, L.P.
  - Apollo S3 RIC Management, L.P.
- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
  - Apollo Cadma Management, L.P.
- Apollo Clean Transition Capital Management GP, LLC
  - Apollo Clean Transition Capital Management, L.P.
- Apollo EGY Management, LLC
- AASP Management GP, LLC
  - AASP Management, LP
- Apollo Asset-Backed Finance Management GP, LLC
  - Apollo Asset-Backed Finance Management, L.P.
- Apollo Delphi Management GP, LLC
  - Apollo Delphi Management, L.P.
- Apollo Origination Partnership Management GP, LLC

Apollo Commodities Management GP, LLC

- Apollo Commodities Management, L.P.
  - Apollo Royalties Management, LLC

Apollo International Management GP, LLC

- Apollo International Management, L.P.
  - Apollo Alternative Assets GP Limited
    - Apollo Alternative Assets, L.P.
  - Apollo Credit Management International Limited
  - Apollo Investment Consulting, LLC
  - Apollo International Management (India), LLC
  - Apollo India Services LLP
  - AMI (Holdings), LLC
    - ATCF Member Limited
      - ATCF (Cayman) GP, LLC
        - ATCF (Cayman), L.P.

Apollo Global Real Estate Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Global Real Estate Management, L.P.
- Apollo Asia Real Estate Management LLC
- AGRE Hong Kong Management, LLC
  - Venator Real Estate Capital Partners (Hong Kong) Limited
    - Venator Investment Management Consulting (Shanghai) Limited
- ACREFI Management, LLC
  - Apollo Commercial Real Estate Finance, Inc.
- AGRE Asia Pacific Management, LLC
  - AGRE Asia Pacific Legacy Management, LLC
- AGRE NA Management, LLC
  - AGRE NA Legacy Management, LLC
- AGRE Europe Management, LLC
  - AGRE Europe Legacy Management, LLC
- AGRE-E Legacy Management, LLC
- AGRE-E2 Legacy Management, LLC
- AGRE CMBS Management LLC
- AGRE CMBS Management II LLC
- 2012 CMBS-I Management LLC
- 2012 CMBS-II Management LLC
- 2012 CMBS-III Management LLC
- AGRE-CRE Debt Manager, LLC
  - AGRE Debt Fund I GP, Ltd.
    - AGRE Debt Fund I, L.P.
- Apollo Net Lease Co., LLC
  - NNN Investor 1, L.P.
  - NNN Investor 2 (AUTO), L.P.
  - NNN Opportunities Fund, L.P.
    - AX I Depositor, LLC
    - AX DG San Antonio LeaseCo, LLC
  - NNN Opportunities Fund IV, L.P.
- AGRE U.S. Senior Living Management, LLC
- Apollo NA Management III, LLC
- Apollo IPF Real Estate Management, LLC
- Apollo Asia Management II Advisors, LLC
  - Apollo Asia Management II, L.P.
- Apollo EPF Management IV GP, LLC
  - Apollo EPF Management IV, L.P.
- ARIS Management, LLC
- Apollo Shore Management GP, LLC
  - Apollo Shore Management, L.P.
- A-AC RML-EBO Manager, LLC
  - A-AC EBO Depositor, LLC
- Apollo 100 West Putnam Management, LLC
- Apollo Gretel Management GP, LLC
  - Apollo Gretel Management, L.P.
- VLS Management LLC
- Apollo RE Exchange, LLC

AMH Servicing, LLC

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

PART 1 – ORGANIZATIONAL CHART

AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
AP Land Services, L.P.
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
MICAD Account (Cayman), LP
Apollo ACS Holdings, L.P.
Apollo Capital Markets Partnership, L.P.
Apollo Capital Markets Partnership (Offshore), L.P.
ACMP Account (M) US, L.P.
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.
Apollo International Finance GP, LLC
Apollo International Finance, L.P.
Apollo International Finance II LLC
Apollo International Finance III Ltd
Aspen Second Merger Sub, LLC
Aspen PubCo Merger Sub 1, Inc.

Non-AGM Consolidated Affiliated Funds and Management Entities

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

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							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	Apollo European Credit Master Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Houston SW Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Madeline Member LLC	DE	NIA	AGRE Madeline Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE SP Retail JV Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Steelbridge Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4519275		1511799		AGRE U.S. Real Estate Fund, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1693920				AGRE USREF Steelbridge Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Pelican Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350822		1512636		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings A, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings B, L.P.	DE	NIA	APO Corp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings A GP, Ltd.	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings A, L.P.	DE	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings C GP, Ltd.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings C, L.P.	DE	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239713		1504573		AMH Holdings (Delaware), L.P.	DE	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240477				Apollo Principal Holdings B GP, LLC	DE	NIA	APO Corp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240574				Apollo Principal Holdings B, L.P.	DE	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Antheia SPV LLC	DE	NIA	ACT Juniper B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment III SPV-A (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0565061				Greenhouse Holdings, Ltd.	CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670972				Lapithus Servicing S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo A-N Credit Advisors (APO FC Delaware), L.P.			Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Offshore Energy Opportunity Fund Ltd.	CYM	NIA	Apollo Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							August Global Management, LLC	FL	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Dutch Holdings Cayman Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt MSR Holdings Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Offshore MSR Holdings Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	Apollo TR European High Yield Bond Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	.....	.....	.....	.....	.....	Apollo MidCap FinCo Feeder GP LLC	.. DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo MidCap FinCo Feeder, L.P.	.. DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Sun Lux Subco S.a r.l.	..LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Epsilon Debt Holdings, L.P.	.. DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Espresso Holdings 6, L.P.	.. DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIF VIII (Ludlow DH AIV II), L.P.	.. DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Ludlow DH 4, LLC	.. DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	82-0940441	.....	.....	.....	AP WEC Debt Holdings LLC	.. DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Remsen Debt Holdings, L.P.	.. DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Remsen Debt Holdings, L.P.	.. DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Remsen DH, LLC	.. DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo USRE II REIT (Portfolio A) LLC	.. DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	.. DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	..CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	ANRP II TE (APP Conduit AIV), L.P.	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	ANRP II (AIV IV FC), L.P.	..CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	ANRP II (AIV III FC), L.P.	..CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1296403	.....	.....	.....	Zeus Strategic Real Property Holdings Ltd.	..CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1296410	.....	.....	.....	COF III Offshore Real Property Holdings Ltd.	..CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1297259	.....	.....	.....	AESI II Real Property Holdings Ltd.	..CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1296397	.....	.....	.....	SKSI Real Property Holdings Ltd.	..CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP VIII Prime Security Services Management, LLC	.. DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Investment Management Europe LLP	..GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Investment Management Europe LLP	..GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Whitehawk CDO Funding LLC	.. DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Moultrie Cayman, L.P.	..CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Kings Alley Cayman, L.P.	..CYM	NIA	Apollo Kings Alley Credit Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP RR Holdings (Lux) S.a r.l.	..LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; J. Harris; L. Black	NO	.....

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							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1331153				Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331227				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3277675				ANRP II (DE AIV-L III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors, L.P.	CYM	NIA	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors S.a r.l.	LUX	NIA	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358768				ANRP (Wolfcamp Intermediate FC), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358776				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco S.a r.l.	LUX	NIA	P3 HoldCo IV S.? r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	P3 HoldCo IV S.? r.l	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428260				RRE 1 Loan Management Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427986				RRAM Beta 2 Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Hybrid Value Advisors (APO DC-GP), LLC								
							Bishop Senior Living Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPF III 32 S.a r.l.	LUX	NIA	P3 HoldCo IV S.? r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe Opportunity S.a r.l.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SCRF IV Trading LLC	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VIPER 1 LTD	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Management I, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Capital Management I, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - PL, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Navigator Aviation Feeder (AIV I), L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX (QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings, L.P.	DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid Holdings, L.P.	CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099072				AP Inception Debt Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099311				AP Dakota Debt Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tifco Limited	IRL	NIA	Bohrmount Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Diminuto Limited	IRL	NIA	Rockyvale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (NI) Management Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rockyvale Limited	IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TKK Intermediate), LLC	DE	NIA	ANRP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014038				ANRP II (TKK Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	PK AirFinance US, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AirFinance US, L.P.	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air 1 IRL Designated Activity Company	IRL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Whiteleys Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delasare Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3701361				AP IX Tiger Co-Invest, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 30559, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50046, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-5 (USREIII ? DEMMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							1127 Connecticut Investor LLC	DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	.....	.....	.....	.....	.....	Apollo Accord Management IV GP, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-5128814 ..	.....	.....	.....	Apollo Accord Co-Investors IV (A), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1528061 ..	.....	.....	.....	Apollo Asia Real Estate Fund II (Lux), SCSp	..LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-4489337 ..	.....	.....	.....	AP IX Tiger Co-Invest (ML Parent), L.P.	.. DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP IX Tiger Co-Invest (ML), L.P.	.. DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo/Athora Preferred Share Partnership (UA), L.P.	..CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-4547388 ..	.....	.....	.....	Apollo USREF III Bronco (FC), L.P.	..CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-4547793 ..	.....	.....	.....	Apollo USREF III Plymouth (TE DC) LLC	.. DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	GSM Unused Financing Ltd	..CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	84-4691087 ..	.....	.....	.....	AHVF Credit Holdings IV, L.P.	.. DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP IX Tiger Co-Invest (ML) GP, LLC	.. DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Life Asset, L.P.	..CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	..LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Strategies, LLC	.. DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Strategies Management, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Strategies Advisors, L.P.	..CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Strategies Advisors GP, LLC	..CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Njord Co-Invest, L.P.	.. DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Njord Co-Invest GP, LLC	.. DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Njord Equity Aggregator, L.P.	.. DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo US Wind Co-Invest (FC), L.P.	..CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Accord Advisors IV, L.P.	..CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Accord Advisors GP IV, LLC	..CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	..CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	..LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Njord Debt Aggregator, L.P.	.. DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	ACREFI Holdings J-I JV Managing Member, LLC	.. DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo PPF Credit Strategies (Lux), SCSp	..LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP Ulysses Co-Invest, L.P.	.. DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP Ulysses Advisors, LLC	.. DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1537265 ..	.....	.....	.....	Apollo Asia Real Estate Fund II HedgeCo, LLC	..CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Accord Management III B, L.P.	.. DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Accord Co-Investors III B (D), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Accord Management III B GP, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo Accord Advisors III B, L.P.	..CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....

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							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment LP	JEY	NIA	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Green River Debt, LLC	DE	NIA	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA IX Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator III, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1729972				Blackcomb Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Partnership, L.P.	CYM	NIA	Apollo Athora KG Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ACRASP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II Administration, LLC	DE	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Wessex MidCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 7 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 6 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 5 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 4 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 3 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 2 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 1 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 3 VDG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 3 VDG Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Vanir Intermediate RPH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3872478				Apollo USREF III BPG (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shanghai Skyway Grand Hotel Co., Ltd.	CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VIII Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Magic-Benji Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BPG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Mouse, LLC	DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576892				Apollo Europe Limited	MLT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1211086				Spartan Acquisition Sponsor III LLC	DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Co-Invest Limited	CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.	DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Catalyst Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Asia Pacific Holdings Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alpha Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573361				AP HK Holdings, LPF	HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Jingleberry Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	

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							KH Monchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors, L.P.	CYM	NIA	Apollo VP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini TopCo S.r.l.	ITA	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini BidCo S.r.l.	ITA	NIA	Rimini TopCo S.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	ATCF (Cayman), L.P.	Ownership	13.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	AHVF Credit Holdings IV, L.P.	Ownership	79.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Parent III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Manatee LLC	DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (DC) LLC	DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199376				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2113490				AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1535337				Apollo International Holdings Ltd.	BMU	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P.	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3573289				Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3086266				Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Shakti Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Cayman Holdings, LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Albatross SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1665358				AP Delta 4, Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 3, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 5, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance GP, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance II LLC	DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Manzana Topco S.a r.l.	LUX	NIA	AP X Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3977402				Peak Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact and Sustainable Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Antheia SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			92-1106388				AP WRHS Sub (DC), LLC	CYM	NIA	AP WRHS, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1309729				Apterra Infrastructure Holdings, L.P.	DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apterra Infrastructure GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-ZS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-ZF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-YS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-YF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Management, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Management, L.P.	CYM	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Management GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1431187				Apollo Clean Transition Capital Fund, L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431012				Apollo GLDC Clover, L.P.	DE	NIA	AP GLDC Clover GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Clean Transition Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1430899				Apollo Clean Transition Capital Overseas II, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT FASTNET ACQUISITION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management, LP	DE	NIA	AASP Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1757230				Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Investment Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Realty Income Solutions GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Europe (Lux B) GP, S.a r.l.	LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Merlin Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Newark SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Kappa 13, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 12, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1886393				La Costa Capital Partners, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Double Eagle Energy III POB Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4947453				ANRP II Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946741				AP Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1767459				ANRP II 892/TE, L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946113				ANRP II (DEE III Intermediate POB), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946394				AP Double Eagle Energy III POB Co-Invest, L.P.	DE	NIA	AP Double Eagle Energy III POB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (B), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies AAPP (DC-I), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPC Master LuxCo S.a r.l.	LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Lux Holdings S.a?r.l.	LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Cayman Holdings, LLC	CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Co-Invest Holdings, L.P.	CYM	NIA	AP Berlin Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-4978957				ASPH Holdings II-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4978828				ASPH Holdings I-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4979037				ASPH Holdings III-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAM Atlas Subsidiary II, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761362				Apollo Berlin Co-Invest Holdco, Ltd.	CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4131926				AIOF III Novus Co-Invest (DC), LLC	DE	NIA	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4115217				AIOF III Novus Co-Invest (Parallel), L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4119998				AIOF III Novus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4068923				AIOF III Novus Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4132760				AIOF III Novus (DC), LLC	DE	NIA	AIOF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4116096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4420967				Apollo GLDC Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4423987				Apollo GLDC Aggregator A, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Advisors, L.P.	CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Leaf, LLC	DE	NIA	Middle Market Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit (Master) SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Lethe SPV, L.P.	DE	NIA	AP Lethe SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Apollonia SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GLDC Clover GP, LLC	DE	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761439				AHVF II Accelerate Co-Invest, L.P.	CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Accelerate Co-Invest GP, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3868579				AP Fides Holdings II LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3868422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Germany) GmbH	DEU	NIA	AP Berlin Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761379				AP Credit Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4481508				AP Credit Solutions Holdings (FC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Z Subsidiary, LLC	DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y(B) Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4317429				Apollo Origination Partnership II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Apollo Hostplus Credit Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Holdings (Lux) S.a r.l.	LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3837118				ANRP III Hydria (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3837445				ANRP III (AIV H-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (TWR EP Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618494				ASPH Holdings II-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618353				ASPH Holdings I-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618630				ASPH Holdings III-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2994538				AAM Atlas Subsidiary, LLC	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Administration, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 1 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Thompson Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance III Ltd	GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Rock Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3830747				AAA Co-A Aggregator, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (FC), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (DC), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA X Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Backed Credit Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Backed Credit Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Backed Credit Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings D II, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings D I, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings C II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV (Galway) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-B (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo European Private Credit Fund GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1749912				Apollo Aligned Alternatives (E-1) Sub Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance, L.P.	DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP X Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Intermediate II (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings (DC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (USD), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives ST Fund (JPY), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Credit Holdings (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (MSI), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV (Galway) Equity Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV (Galway FC) Intermediate Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomokaira (Lux) GP, S.a r.l.	LUX	NIA	Apollo Co-Invest Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Invest Advisors, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1783645				Apollo S3 Credit Solutions II HedgeCo, L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest II, L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest (FC II), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest (FC I), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Holdings, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aoide SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XVII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XVI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XIV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Issuer LP	CYM	NIA	AP Issuer GP Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 1-A1-1 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Investments 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2043456				AP Moon Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Lethe SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Boreas SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Boreas SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Aoide SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1778020				Apollo ADIP Co-Investors II (B), L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Star Japan Acquisition Co., Ltd.	JPN	NIA	Star Japan Holdings Co., Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Holdings (Lux-L) S.a r.l.	LUX	NIA	ACT Juniper A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Amplify SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS North SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Apollonia SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Apollonia SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1569556				Apollo Atlas NFSP RS, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1239596				Apollo Credit Strategies AAPP (DC-II), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1778227				Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1358585				Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1358268				Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 RIC Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Overseas III Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Overseas II Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAPP Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP II Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Lux Holdings, S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 1-A3 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper B, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper A, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Ostrich SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2153357				AIOF II Credit Holdings (TI), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1979014				AIOF II Galway Coinvest (Equity AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1977927				AP Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1978317				AIOF II Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1977529				AP Galway Holdings II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Nebula Solar Intermediate, LLC	DE	NIA	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0731382				AP Nebula Solar Holdings (DC), LLC	DE	NIA	AP Nebula Solar Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Nebula Solar Aggregator, L.P.	DE	NIA	AP Nebula Solar Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Nebula Solar Aggregator GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0730721				AIOF II Nebula Solar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Series Feeder, LP	DE	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Series Feeder, LP	DE	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AAA IDF Series Feeder, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1772550				AHVF II Accelerate Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 12, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 11, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 10, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 9, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 8, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 6, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 5, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 4, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 3, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 2, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1102389				Espresso Holdings 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 16, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 15, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 14, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 13, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0500131				Apollo Royalties FF I-D (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0498457				Apollo Royalties FF I-C (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Delphi Fund Cayman Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 9, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 1, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Lending Company, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 8, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 7, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 6, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 11, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (QFP AIV I), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Star Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			99-0472165				AP IX Pegasus Co-Invest (Debt Holdings), L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3740507				AAA Sub Fund SMA-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3740308				AAA Sub Fund SMA-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator B, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator A, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3581312				Apollo Aligned Alternatives Lux Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3580802				AAA Sub Fund 1-ZO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3579992				AAA Sub Fund 1-YO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Credit Holdings (Cayman), LLC	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux), SCSp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Aurora Co-Invest, L.P.	CYM	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Z Lux, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y Lux, L.P.	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Korea Limited	KOR	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Infrastructure Fund 2 LLC	DE	NIA	Apterra CLO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Infrastructure Fund 2 Depositor LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux US Originations Holdings, L.P.	DE	NIA	AOP II Lux US Originations Holdings GP, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Structured Securities Sub-Aggregator I-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP ABS Opportunity Master I LLC	DE	NIA	ABS IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Rock Co-Invest SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Poseidon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 LP	DE	NIA	PK ALIFT LOAN FUNDING 3 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chestnut, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3498573				AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3498444				AAA Multi-Asset Credit Strategies Lux Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3498274				AAA Multi-Asset Credit Strategies Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3497961				AAA Multi-Asset Credit Strategies Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apterra CLO Manager, LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP X SJ Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X SJ GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP SJ Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Transformer SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Investments 1-A5 Guarantor Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 1-A5 Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV III FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Partners II Hedge LLC	CYM	NIA	Apollo Clean Transition Equity Partners Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series E	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-25 (ACCORD+II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership - Europe (Levered Master), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BLUE INVESTMENTS 1-A1-1 GUARANTOR LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Lux Holdings, S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3138307				Apollo Libra Credit Opportunities Fund, L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Libra Credit Opportunities Fund Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3005246				Apollo Aligned Alternatives Co-Investors (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1791842				AP Grange Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Blocker, LLC	DE	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2968541				Apollo TR IG II - Warehouse (RE), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2976598				Apollo TR IG II - Warehouse (NRE), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2968058				Apollo TR IG II - Private IG (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2999198				Apollo TR IG II - Private IG (A), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2999891				Apollo TR IG II - High Conviction (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2976748				Apollo TR IG II - High Conviction (A), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3073219				Apollo TR IG II - Europe, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC	DE	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate A, SPC - Series 1	CYM	NIA	Apollo Total Return Fund - Investment Grade II, L.P. - Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	CYM	NIA	Apollo TR IG II - Europe, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1796993				ACTE II Grand Co-Invest, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1787761				Apollo Origination Partnership - Europe (Unlevered), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1787747				Apollo Origination Partnership - Europe (Levered), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV III FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV II FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2919831				Apollo Total Return Fund - Investment Grade II, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand Topco (UK) Limited	GBR	NIA	AP Grand Aggregator (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand Midco (UK) Limited	GBR	NIA	Project Grand Topco (UK) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand Bidco (UK) Limited	GBR	NIA	Project Grand Midco (UK) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand (UK) PLC	GBR	NIA	Project Grand Bidco (UK) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Midco (FIN) Oy	FIN	NIA	Grand Holdco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Bidco (FIN) Oy	FIN	NIA	Grand Midco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTE II Retail-E Intermediate Holdings (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Grand Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Town (Lux) GP S.a r.l.	LUX	NIA	AP Town Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chariot Fund, L.P.	CYM	NIA	Apollo Chariot Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABS IA SPE, LLC	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Maple, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IS Manager, LLC	DE	NIA	Apollo Accord+ Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Loan Funding B, LLC	DE	NIA	Apollo Defined Return Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Loan Funding A, LLC	DE	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1798389				AIOF III Aurora Equity Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Resi IA SPE, LLC	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	ATCF (Cayman), L.P.	Ownership	15.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	9.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	6.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AA Direct, L.P.	Ownership	2.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	37.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 25, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 24, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 23, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 22, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 21, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 20, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 19, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 18, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 17, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 16, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 15, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 14, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 13, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 12, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 11, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 10, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Holdco (FIN) Oy	FIN	NIA	Grand Parent S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Administration BKR GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1717972				ABC REIT TRS (B), LLC	DE	NIA	ABC REIT Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC REIT Holdings, LLC	DE	NIA	ABC REIT Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1778905				ABC Intermediate Holdings 3 (B), LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1716549				ABC Intermediate Holdings 1 (DC), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1716059				ABC Intermediate Holdings 2 (DC)(B), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	ABC Intermediate Holdings 2 (DC)(B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products JPM GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 7, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 3, L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 6, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investment Holdings (JPM), L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investment Holdings BB, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 3, L.P.	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products BB GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 9, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Highlands (ML) LLC	CYM	NIA	AP Highlands Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 8, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 7, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3162344				AIOF III Shelf Entity 6, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4491523				AP Dakota Holdings, L.P.	DE	NIA	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4598071				AIOF III Dakota (Overseas AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4598196				AIOF III Dakota (TE 892 AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4597936				AIOF III Dakota (MF AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Swift GBP Holdco S.a r.l.	LUX	NIA	AP Swift GBP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accelerate Bidco 2 GmbH	DEU	NIA	Accelerate Bidco GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1781787				AIOF II Galway Co-Invest Equity Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Espa?a, S.L.U.	ESP	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aurora Cayman Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Fort SCSp	LUX	NIA	Fort GP 1 S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3670790				Apollo Pythia Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Debt - Europe Fund I (Levered), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Town (Lux) SCSp	LUX	NIA	AP Town (Lux) GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chariot Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-6628304				Atlas SP ABS Opportunity Trust IB	DE	NIA	Apollo Investment SPV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLAS SP ABS Opportunity Trust IA	DE	NIA	ABS IA SPE, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IA	DE	NIA	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-5137278				AP Lightning Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-5137099				ACTE II Lightning Co-Invest, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-5136949				ACTE II Lightning Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-5131861				AIM Lightning Aggregator, L.P.	DE	NIA	AIM Lightning Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Lightning Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1811825				AP Dolphin (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Investments 1-A5-1, L.P.	DE	NIA	AGF WHCO Holdings I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ASL Limited	CYM	NIA	ASL, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASL, L.P.	CYM	NIA	ASL GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASL GP, LLC	CYM	NIA	Apollo Principal Holdings IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4971216				Apollo TPSF Co-Invest, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TPSF Co-Invest GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							WHCO INVESTMENTS (CAYMAN) PARENT II LTD.	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							WHCO ADVISORS GP II, LTD.	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							WHCO Intermediate Holdings, Ltd.	CYM	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR EP IV Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1809025				AP Luz Aggregator, L.P.	CYM	NIA	Third Party	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Global WHCO International Holdings Designated Activity Company	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Global WHCO Australian Holdings Designated Activity Company	IRL	NIA	TMF Management (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 5 LP	DE	NIA	PK ALIFT WH 5 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 5 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 20, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 19, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 18, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 17, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Himalaya Merger Sub, LLC	DE	NIA	AP Himalaya Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder LP	DE	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo Intermediate LLC	DE	NIA	MidCap FinCo LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap B (DC) Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (Z) LP	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (DC) Holdings LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4722098				MidCap FinCo LLC	DE	NIA	MidCap FinCo Intermediate Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1810863				AHVF II (Overseas QFPF AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1810782				AHVF II (FC II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Himalaya Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4925787				AHVF II Himalaya Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 21, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 16, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 20, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 15, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 18, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 14, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 19, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 17, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLXM 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Edge SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLX 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EDGE MIDCO LIMITED	GBR	NIA	AP Edge Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1803374				Horizon Topco Limited	GGY	NIA	AP Horizon Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1803462				Horizon Midco 2 Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4315514				Horizon US HoldCo, Inc.	DE	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1803473				Project Horizon Bidco UK Limited	GBR	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 2-A1 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 2-A2 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Moon II Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 4 LP	DE	NIA	PK ALIFT LOAN FUNDING 4 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Atlas Securitization Depositor LLC	DE	NIA	Resi IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Edge Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1805270				AP Edge Co-Invest, L.P.	CYM	NIA	AP Edge Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 5, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 4, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (FC JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1807450				AP Equity Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4585262				AP Equity Solutions Holdings I-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1807409				AP Equity Solutions Intermediate I-A (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Investments 2-A Trust	DE	NIA	Wilmington Trust, National Association	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 2-A Trust	DE	NIA	Wilmington Trust, National Association	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1806322				Apollo Investment Fund (DE-I) X (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1806220				Apollo Co-Investors X (B) (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1806118				Apollo Co-Investors X (A) (AIV - JP2C), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1806099				Apollo Co-Investors X (A) (AIV - JP1), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aurora Holdings, L.P.	GBR	NIA	AIOF III Credit Holdings Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1803382				AIF IX Connect PCDH AIV (TE FC II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1803378				AIF IX Connect PCDH AIV (TE FC I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Delaware AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (892 AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (AIV 2 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (AIV 1 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator B, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4325850				Apollo Total Return Fund - Investment Grade II Aggregator A, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rolsia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mirzanna Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4316986				AP IX Connect Co-Invest Holdings II-B, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Lux (A) Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Loan Funding A, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Luz Co-Invest, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Credit Holdings Limited	GBR	NIA	AIOF III Credit Holdings (Cayman), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors ACSF II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Pistachio, L.P.	CYM	NIA	AP Pistachio GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4083240				AP X Voyager Aggregator, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4082623				AP Voyager Holdings, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4110644				AP Voyager Co-Invest, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Hera SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Luz Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4124117				AP IX Connect Co-Invest Holdings II-A, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Edge Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux US Originations Holdings GP, LLC	DE	NIA	Apollo Origination Partnership (Lux) II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	ABC Holdings 4 (B), L.P.	Ownership	2.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	11.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	20.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	65.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Hera SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Hera SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3907383				ACTE II Astro Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			99-3909494				ACTE II Astro Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3907843				ACTE II Astro (DC), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Horizon Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity E, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity D, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity C, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity B, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity A, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Milwaukee Properties, S.L.	ESP	NIA	AP Oxygen Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Kelaty House Propco 2 Limited	JEY	NIA	Kelaty House Propco 1 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Kelaty House Propco 1 Limited	JEY	NIA	AP Swift GBP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1800958				AP Elmo Holdings, L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1800930				AP Elmo (FC), L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4036665				AP Elmo Holdings LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elmo Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Invetol Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bonobela Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomokaira, SCSp SICAV-RAIF	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Grand Parent GP LLC	DE	NIA	Freedom Grand Parent LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3858136				Freedom Grand Parent LLC	DE	NIA	Freedom Parent Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp	Ownership	49.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp	Ownership	49.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - OMP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Highlands Co-Invest (ML) LLC	CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant SCF-AR Solutions LP	DE	NIA	Eliant Trade GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SEL Indigo II LLC	DE	NIA	Eliant SCF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1803579				Delos Alpha SCSp	LUX	NIA	Fort GP 2 S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aurelius Capital S.a r.l.	LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Luz Bidco UK Ltd	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO Holdings II LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2450164				AP (Connect) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1757628				AP HGA Manager LLC	CYM	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3300455				AP IX (PMC) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2701502				AP IX Pioneer VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783993				AP IX Teton VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4353274				Middle Market Apollo Institutional Private Lending	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713436				A-A ECP Academia Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment MasterCo S.a r.l.	LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor GP, LLC	DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VII, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 44 S.a r.l.	LUX	NIA	Reinsurance Custody Solutions DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs REIT LLC	DE	NIA	AGRE DCP Palm Springs JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5298443				AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Intermediate Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Investments, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II (L) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Levered), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II (UL) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Unlevered), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (P2) III, L.P.	Ownership	5.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners III, L.P.	Ownership	2.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	4.710	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	12.410	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	18.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	6.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	32.460	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1272582				AP Holdco B.V.	NLD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	ANRP III Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2582225				Apollo Advisors IX, L.P	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8056814				Apollo Asia Opportunity Fund, L.P.	DE	NIA	Apollo Asia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987				Apollo Capital Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1950548				Apollo Debt Solutions BDC	DE	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Credit Fund	DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304				Apollo European Principal Finance Fund, L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	66.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors, L.P.	CYM	NIA	Apollo Hercules AIV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Singapore Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1948189				Apollo Navigator Aviation Fund I, L.P.	DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4028072				Apollo Overseas Partners (Delaware 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1815960				Apollo Overseas Partners (Delaware) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (Delaware) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X GP, S.a r.l.	LUX	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389816				Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-4132685				Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo USREF III HP Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR Holdings Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2644887				ARIS Operating Partnership L.P.	DE	NIA	Apollo Realty Income Solutions, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Castle UK Midco 2 Limited	GBR	NIA	Castle UK Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1133931				COF III Offshore I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Covis GP S.a r.l.	LUX	NIA	Covis Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Acquisition LLC	DE	NIA	DSB Holdings Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5286379				Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gordian Holdings Limited	CYP	NIA	Koushos Korfiotis Papacharalambous L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Honeypool Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman Corp.	Ownership	46.260	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II LP	Ownership	0.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman BPS, L.P.	Ownership	0.040	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman LP	Ownership	53.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco I LP	DE	NIA	NNN Holdco GP I LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco II LP	DE	NIA	NNN Holdco GP II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco III LP	DE	NIA	NNN Holdco GP III LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Capital Pvt Ltd?	MUS	NIA	Plutus Holdings Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Holdings Pvt Ltd?	MUS	NIA	AION Direct Private II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo Parent GP, LLC	DE	NIA	AP VIII Prime Security Services Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment Limited	JEY	NIA	South Downs Investment (Holding) Jersey LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1844982				Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan Ltd.	CYM	NIA	TRF European Broadly Syndicated Loan (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843435				AP Violet, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLAS SP Resi Opportunity Trust IB	DE	NIA	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2022-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust, Series 2024-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series E	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO Holdings III	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO Holdings I	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Holdings 5 Merlin, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Intermediate Holdings 4, LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1983775				AHVF II Firefly Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1910035				AIC Transition Holdings, LLC	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Astra Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1937769				AP Astra Holdings, L.P.	DE	NIA	AP Astra Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athos Aggregator, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP Athos Midco, LLC	DE	NIA	AP Athos Topco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athos Topco, LLC	DE	NIA	AP Athos Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1651316				AP EPF III Polygon Intermediate (DC) Holdings III, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1850873				AP Goat Co-Invest, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Raven Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP SJ Co-Invest Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tosca Borrower, LLC	DE	NIA	AP Tosca Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Loan Funding A LLC	DE	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Loan Funding B LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACT Equity Overseas Partners II (Lux AIV), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF, LP	DE	NIA	Apollo Asset-Backed Finance IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Colt Advisors, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Colt Partnership, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Credit Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1961651				Apollo Grizzly Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Shelf 1 GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Shelf 2, L.P.	DE	NIA	APO Shelf 1 GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678534				Apollo HVF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678283				Apollo Hybrid Value Advisors III, L.P.	DE	NIA	Apollo Hybrid Value Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management III, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678694				Apollo Hybrid Value Fund III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1920390				Apollo Hybrid Value II Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678288				Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1818425				Apollo Infrastructure Opportunities Fund III Hedge, LLC	CYM	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo JP Co-Invest GP, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1818832				Apollo JP Co-Invest, L.P.	CYM	NIA	Apollo JP Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Libra Co-Investors (D), L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			33-1396285				Apollo S3 Equity & Hybrid Solutions Fund (U), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1814326				Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Private Markets IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Private Markets IDF, LP	DE	NIA	Apollo S3 Private Markets IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sports Capital GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-2163428				Apollo Sports Capital, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1820955				Apollo TRF - IG II (Cayman), L.P. - Series 1	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1820899				Apollo TRF - IG II (Cayman), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1807331				Apollo TPSF Violet Crown Partnership, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Barclays Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Barclays Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLXM 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLX 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fox Hedge MC A Subsidiary LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fox Hedge Intermediate A Subsidiary SMA LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fox Hedge Intermediate A (Lux) SARL	LUX	NIA	Fox Hedge Intermediate A Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fox Hedge Intermediate B Subsidiary SMA LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Horizon (DE) GP, LLC	DE	NIA	Horizon IPCO Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1430149				Horizon US FinCo, L.P.	DE	NIA	Horizon (DE) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Horizon Midco 1 Limited	GGY	NIA	Horizon Guernsey Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Horizon IPCO Limited	GGY	NIA	Horizon Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Horizon Guernsey Holdco Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Korifio Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS FC-4, LLC	CYM	NIA	MAPS Intermediate Holdings IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS FC-3, LLC	CYM	NIA	MAPS Intermediate Holdings III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS FC-2, LLC	CYM	NIA	MAPS Intermediate Holdings II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1944390				MAPS DC-3, LLC	DE	NIA	MAPS Intermediate Holdings III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1937140				MAPS DC-2, LLC	DE	NIA	MAPS Intermediate Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1944541				MAPS DC-4, LLC	DE	NIA	MAPS Intermediate Holdings IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS FC-1, LLC	CYM	NIA	MAPS Intermediate Holdings I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Equity Holdings, LLC	DE	NIA	MAPS TopCo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS DC-1, LLC	DE	NIA	MAPS Intermediate Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Borrower, LLC	DE	NIA	Apollo S3 Private Markets Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings LP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings LP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings LP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings GP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings GP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings GP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							MAPS Equity Aggregator, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Intermediate Holdings IV, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Intermediate Holdings III, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Intermediate Holdings II, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS TopCo Holdings, LLC	DE	NIA	MAPS Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Intermediate Holdings I, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1820527				MAPS Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zechera Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							WHCO HEDGECO II, LP	CYM	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1498403				Uniworld Holdco, Inc.	DE	NIA	Project Horizon Holdco UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Horizon Holdco UK Limited	GBR	NIA	Project Horizon Bidco UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tyrellgate Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	26.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	73.630	AGM; M. Rowan; J. Harris; L. Black	NO	
							WHCO AG Lion Holding Trust	DE	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							WHCO AG Advisors Lion GP, LLC	DE	NIA	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARC Funding 1 Holdings, Ltd.	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1819542				WHCO INVESTMENTS (CAYMAN) PARENT II LP	CYM	NIA	WHCO ADVISORS GP II, LTD.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							5TS Holdings, LLC	DE	NIA	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Private Markets (Master) SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARED Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	ARED SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Multi-Asset Credit Strategies Lux Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Multi-Asset Credit Strategies Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Credit Holdings (Lux) SARL	LUX	NIA	AIOF III Credit Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARED Advisors, L.P.	CYM	NIA	Apollo ARED Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOPE Advisors, L.P.	CYM	NIA	Apollo AOPE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RWNIH-HSMA LP	DE	NIA	Apollo RWNIH-HSMA Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RWNIH-HSMA Advisors LP	DE	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pistachio GP, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP S&I Manager, LLC	CYM	NIA	Walkers Nominees Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 6, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pistachio (UK) Limited	GBR	NIA	AP Pistachio, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1816017				Pomokaira Investment Holdings SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1816041				Pomokaira Intermediate Blocker SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA HD Investor (Cayman) Limited	CYM	NIA	Athene HD Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-5137562				AP X Goat Holdings, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Goat Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Master Fund Ltd.	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Loan Origination, a Compartment of Athora Lux Invest S.C.Sp.	Ownership	0.200	AGM; M. Rowan; J. Harris; L. Black	NO	

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							End Holdco UK Limited	GBR	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	0.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd.	Ownership	0.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	ATCF UK Limited	Ownership	0.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Funds ICAV	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	Amissima Diversified Income ICAV	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							End Holdco UK Limited	GBR	NIA	AEDL Credit SCA SICAV-RAIF	Ownership	0.130	AGM; M. Rowan; J. Harris; L. Black	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV V, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2442907				AAA SPV VI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2443338				AAA SPV VII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2443462				AAA SPV VIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-6601480				ABF Consumer Loan Trust - MLT	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Sunflower A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Sunflower A, L.P.	DE	NIA	ACT Sunflower A GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Sunflower B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Sunflower B, L.P.	DE	NIA	ACT Sunflower B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Carbo Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Carbo Holdings, L.P.	CYM	NIA	AP Carbo Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2494794				AP Cube Holdings, L.P.	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Erie Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Erie Holdings, L.P.	CYM	NIA	AP Erie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Fresco Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Fresco Aggregator, L.P.	DE	NIA	AP Fresco Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2558982				Apollo Accord+ II Fund Intermediate B (DC ABF), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Offshore Fund (K), L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Colt Partnership Subsidiary I, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Colt Partnership Subsidiary II, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Credit Solutions Fund II (AIV), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator IV, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apricot Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athos MSQ SCSp	LUX	NIA	Athos GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bluejay Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings 2, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC Cayman Holdings, Ltd.	CYM	NIA	AWLC Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Holdings 5 Hollywood, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARED Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOPE Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fox Hedge L.P.	BMU	NIA	ACS GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XIV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XIX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XVI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XVII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XVIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Holdings 7 Sundown, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	ABC Intermediate Holdings 4, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Cougar Holdings Designated Activity Company	IRL	NIA	Walkers Global	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Holdings 7 Wolfman Depositor, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Holdings 7 Wolfman, LLC	DE	NIA	ABC Holdings 7 Wolfman Depositor, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ABF CONSUMER LOAN PURCHASER I, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B Trust	DE	NIA	ABF Residential Loan Sub-Aggregator VI-B, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2800961				ABC Intermediate Holdings 5, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	ABC Intermediate Holdings 5, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3568799				ABF Sagebrush Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI-B, LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III (Euro AIV), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Sagebrush LLC	DE	NIA	ABF Sagebrush Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Snow King Holdings Designated Activity Company	IRL	NIA	Walkers Global	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3675854				ABF Snake River Holdings LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3054550				ANRP III (AIV B-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3054926				ANRP III Bold (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aegis Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aegis Aggregator Holdings SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3055606				ANRP III Bold (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Calliope Fund, L.P.	Ownership	7.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Excelsior, L.P.	Ownership	3.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	6.660	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Libra Credit Opportunities Fund, L.P.	Ownership	3.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	6.660	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	6.660	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo RWNIH-HSMA LP	Ownership	6.660	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	AAA Multi-Asset Credit Strategies Fund (Y), L.P.	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	3.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bold Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo Aligned Alternatives Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bullrock Holdings, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XIX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP CA XXI, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XXV, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XXIV, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XXIII, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XXII, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chia Issuer, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chia (UK) Limited	GBR	NIA	AP Chia Issuer, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3165981				AP DEE V Intermediate Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3164964				AP DEE V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3166308				AP DEE V (DC Z), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3184858				AP DEE V (DC B), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3166870				AP DEE V (DC A), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Aggregator, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Starship Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP SREAP Holdings, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP S&I Administrator, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3165417				AP TWR V Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Perseus Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2816462				AP X Perseus Holdings, L.P.	DE	NIA	AP X Perseus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Canada Advisors ULC	CAN	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CGC Clean Energy Mobilization Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CGC Clean Energy Mobilization Advisors, L.P.	CYM	NIA	Apollo CGC Clean Energy Mobilization Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2813429				Apollo CGC Clean Energy Mobilization, L.P.	DE	NIA	Apollo CGC Clean Energy Mobilization Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3238502				Apollo Credit Strategies Master Fund Holdings III, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1833479				Apollo H-3 Credit Fund I, L.P.	CAN	NIA	Apollo H-3 Credit I Advisors, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo H-3 Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Real Estate Debt Aggregator SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-4219786				Apollo Pearl SPV LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners Intermediate, L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Capital	SAU	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS BofA CMBS Repo Seller I, LLC	DE	NIA	ARIS CMBS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATLX 2025-RTL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Second Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen PubCo Merger Sub 1, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3186626				CSTR TWR V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3186084				CSTR TWR V (DC Z), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3185701				CSTR TWR V (DC B), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3185295				CSTR TWR V (DC A), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Erie Buyer Parent LP	CYM	NIA	Erie Buyer Parent GP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Erie Buyer Parent GP	CYM	NIA	AP Erie Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			33-1824247				Lyra Client Solutions Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings LP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings LP2 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings LP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings GP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings GP2 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MAPS Holdings GP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Gamma SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 2 LLC	DE	NIA	MFIC Bethesda CLO 2 Depositor LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 2 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Beta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 6 LP	DE	NIA	PK ALIFT LOAN FUNDING 6 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 6 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2855680				Perseus Parent, L.P.	DE	NIA	Perseus Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Parent GP, LLC	DE	NIA	AP X Perseus Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1848202				Union Street GP Ltd	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Union Street Partners (I), L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3846252				Scallop Holdco, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-3511885				Sullivan Street Partners, L.P.	DE	NIA	Sullivan Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sullivan Street Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Applesand Limited	IRL	NIA	Tyrellgate Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Middlebury Holdings, LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Lux (ABF) Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ciraparantag Holdings SARL	LUX	NIA	Covis Midco 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cube Lux Holdings S.a r.l.	LUX	NIA	AP Cube Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV IX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV XII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX - IAGEMD1PR6), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lyra Client Solutions US, LLC	DE	NIA	Lyra Client Solutions Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Z) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos IX S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos VIII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos VII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos V S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Enterprise Strategies, LP	DE	NIA	Apollo Enterprise Strategies GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Enterprise Strategies GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ABC Holdings 5 (Lux), S.a r.l.	LUX	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS GS Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS GS Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Vulcan SPV LLC	DE	NIA	ACT Juniper B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC Intermediate Holdings Trust	DE	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC Holdings 2, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC Holdings 1, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC International Subco Designated Activity Company	IRL	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC Holdings, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 8, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Fund II AIV (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Bermuda Holdco, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRR Sendirian Berhad	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4036256				Alea Holdings US Company	DE	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Beta Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Beta Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Foxtrot Holdings Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	11.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Elbow Re Ltd	Ownership	45.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	10.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	2.840	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	30.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	7.740	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Elbow Re Ltd	Ownership	34.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Archdale Life Insurance Company Ltd	BMU	IA	Catalina Re Archdale US LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Archdale US LLC	DE	NIA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Beta Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services Switzerland AG	CHE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Elbow Re Ltd.	BMU	IA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3847772				FIN LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OLF1 Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	76.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Germany II) S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina Neuss S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood JV Capital Limited	GGY	NIA	OXW Partners LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood JV Capital 2 Limited	GGY	NIA	OXW Partners 2 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	Oxenwood JV Capital Limited	Ownership	96.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	OXW Capital LP	Ownership	3.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg 2 S.? r.l.	LUX	NIA	Oxenwood JV Capital 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	75.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	14.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital Management Limited	GGY	NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXV) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVI) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina European Holdco S.? r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners 2 LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	11671	88-0510283				ProBuilders Specialty Insurance Company	DC	OTH	Home Construction Management Inc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	5
							Propco (Greenock) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newport) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Telford) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Yeovil) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	4
							AADE RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	DS	Athene Annuity and Life Company	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							660 NC LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							W 28 Street Funding LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Advantage Retirement Solutions, LLC	DE	NIA	Scallop Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Athora Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora NL Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Co-Invest Management, Ltd.	CYM	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Co-Invest, L.P.	CYM	NIA	Athora Co-Invest Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Note Programme Holdings GP Ltd.	CYM	NIA	Athora Europe Investments DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora General Account Programme, L.P.	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Series I Limited Partnership	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Athora Oyster Series LP	..CYM.	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Oyster Series Modco LP	..CYM.	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Rain Series LP	..CYM.	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Rain OC Series LP	..CYM.	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Verdi Series LP	..CYM.	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte	..SGP.	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GVR500 Building B.V.	..NLD.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RE Young Urban Housing B.V.	..NLD.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bellecom N.V.	..BEL.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PDC Industrial Center 143 Sp. Z o.o	..POL.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Dumenza Sp. Z o.o	..POL.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RE NL Holding 1 S.a.r.l	..LUX.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RE NL Property AB	..SWE.	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RE NL Bor?s 1 AB	..SWE.	NIA	RE NL Property AB	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RE NL Vansbro 1 AB	..SWE.	NIA	RE NL Property AB	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RE NL ?rebro 1 AB	..SWE.	NIA	RE NL Property AB	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ireland TAM Dublin Property S.A.R.L	..LUX.	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Earth Holdings 1 S.A.	..LUX.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora France Earth Holdings 1 SASU	..FRA.	NIA	Athora Lux Earth Holdings 1 S.A.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Terra Nova V Montreuil SCI	..FRA.	NIA	Athora France Earth Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora France Sky Holdings 1 SASU	..FRA.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Sky 1 SCI	..FRA.	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Sky Douai SCI	..FRA.	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Sky Flassan SCI	..FRA.	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Sky Peynier SCI	..FRA.	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zwitserleven PPI N.V.	..NLD.	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Italy Holding DAC	..IRL.	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Italia S.p.A	..ITA.	IA	Athora Italy Holding DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Assi 90 S.r.l. (In liquidation)	..ITA.	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Amissima Diversified Income ICAV	..IRL.	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Agenzia Assicurazioni S.r.l.	..ITA.	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Treasury Fund Administration S.a r.l.	..LUX.	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	..SGP.	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte	..SGP.	NIA	Athora Lux Invest NL SCSp	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest NL SCSp	..LUX.	NIA	Athora Lux Invest Management S.a.r.l.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRE Direct Lending Administration S.a.r.l.	..LUX.	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Middle Market Direct Lending Administration S.a.r.l.	..LUX.	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Large Cap Direct Lending Administration S.a.r.l.	..LUX.	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte	..SGP.	NIA	Athora Verdi Series LP	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Services B.V.	..NLD.	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands N.V.	..NLD.	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SRLEV N.V.	..NLD.	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							N.V. Pensioen ESC	..CUW.	IA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							REAAL De Ruyterkade B.V.	..NLD.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							REAAL Wognumsebuurt B.V.	..NLD.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							REAAL Woningen I B.V.	..NLD.	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Scallop Holdco, LLC	..DE.	NIA	Athene USA Corporation	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							8445 Pacific Avenue, LLC	DE	DS	Athene Annuity and Life Company	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TS JV LLC	DE	DS	Athene Annuity and Life Company	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							5TS Holdings, LLC	DE	DS	AP TS JV LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RXR 5TS Owner LLC	DE	DS	5TS Holdings, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2040916				Bellingham Northwest, LLC	WA	NIA	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0510042				Big Sky Surgery Center, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bitterroot Health Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4969034				Bon Secours - Greenville Rehabilitation, LLC	DE	NIA	BSMH-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4968793				Bon Secours - Hampton Roads Behavioral Health, LLC	DE	NIA	BSMH-Lifepoint IBHF MJV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BSMH-Lifepoint IBHF MJV, LLC	DE	NIA	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BSMH-Lifepoint IRF MJV, LLC	DE	NIA	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			56-2206020				Catawba Valley Heart Services Management, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catawba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-2844631				Community Behavioral Health Hospitals, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2498439				CRH of El Paso, LLC	TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1624871				CRH of San Antonio, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3488649				CSH/LP Rehabilitation Texas, LLC	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			99-2055498				Duval Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3797840				Howard Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IRF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				Lifepoint Rehab LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2221552				LPNT BH Development 10, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			99-3438391				LPNT BH Development 11, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LPNT BH Development 12, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4606687				LPNT IRF Development 80, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4595363				LPNT IRF Development 82, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2842328				PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP-Billings ? Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP - Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IRF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1922569				STeM Holdings, Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tri-State Women's Services, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
.4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

SCHEDULE Y

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....	.....	....	82-4579560 ..	.....	.....	.....	VIAC Services Company	.. DE.....	.....NIA.....	Venerable Holdings, Inc.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black; Others	.... NO.....	.... 7 .....
....	.....	....	30-1386214 ..	.....	1995758	.....	Venerable Investment Advisers, LLC	.. DE.....	.....NIA.....	Venerable Holdings, Inc.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black; Others	.... NO.....	.... 7 .....

Asterisk	Explanation
1	Based on filings made with the SEC, as of October 1, 2024, Mr. Rowan and vehicles he has formed hold approximately 6.1% of the AGM Shares. .....
2	Based on filings made with the SEC, as of October 1, 2024, Mr. Harris and vehicles he has formed hold approximately 6.1% of the AGM Shares. .....
3	Based on filings made with the SEC, as of October 1, 2024, Mr. Black personally holds approximately 7.4% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 6.9% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black according to such SEC filings. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement. .....
4	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022). .....
5	Management Agreement .....
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black .....
7	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack .....
.....	On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares). .....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The Company has no trusteed surplus.

2. The Company has no Medicare Part D business.

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

5. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.

6. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Amount Due Reinsurer	401,420,207	360,457,522
2505.	Unclaimed Funds	113,069,112	115,951,975
2597.	Summary of remaining write-ins for Line 25 from overflow page	514,489,319	476,409,497

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Reserve Adjustments on Reinsurance Assumed	2,829,033	(2,716,671)	8,034,084
2705.	Fines and Penalties	292,650	186,737	929,329
2797.	Summary of remaining write-ins for Line 27 from overflow page	3,121,683	(2,529,934)	8,963,413

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	212,029,645	226,847,197
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,100,000	5,754,337
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		17,313,837
8.	Deduct current year's depreciation	792,247	3,258,052
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	214,337,398	212,029,645
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	214,337,398	212,029,645

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	60,294,320,216	41,147,963,272
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	7,992,118,445	23,740,204,377
	2.2 Additional investment made after acquisition	1,487,482,045	3,034,188,748
3.	Capitalized deferred interest and other	9,056,003	85,962,671
4.	Accrual of discount	48,748,189	152,486,914
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	6,140,200	(184,065,961)
7.	Deduct amounts received on disposals	2,883,777,604	7,356,629,172
8.	Deduct amortization of premium and mortgage interest points and commitment fees	42,602,219	64,270,674
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	294,413,032	(236,779,667)
10.	Deduct current year's other than temporary impairment recognized	3,823,010	24,740,293
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	67,202,075,295	60,294,320,216
12.	Total valuation allowance	(76,864,694)	(68,095,846)
13.	Subtotal (Line 11 plus Line 12)	67,125,210,601	60,226,224,370
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	67,125,210,601	60,226,224,370

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	11,609,085,609	9,705,517,462
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,083,602,852	766,859,591
	2.2 Additional investment made after acquisition	1,597,899,060	1,603,856,243
3.	Capitalized deferred interest and other		
4.	Accrual of discount	3,354,722	174,256
5.	Unrealized valuation increase/(decrease)	204,388,560	836,139,860
6.	Total gain (loss) on disposals	21,160,515	(9,820,711)
7.	Deduct amounts received on disposals	1,420,881,349	1,195,988,657
8.	Deduct amortization of premium, depreciation and proportional amortization	22,542,437	75,109,593
9.	Total foreign exchange change in book/adjusted carrying value	13,067,304	(19,720,266)
10.	Deduct current year's other than temporary impairment recognized		2,822,575
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	14,089,134,836	11,609,085,609
12.	Deduct total nonadmitted amounts	52,959,799	40,094,401
13.	Statement value at end of current period (Line 11 minus Line 12)	14,036,175,037	11,568,991,208

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	133,953,917,609	98,955,050,357
2.	Cost of bonds and stocks acquired	22,894,440,017	75,544,294,564
3.	Accrual of discount	88,374,865	429,842,142
4.	Unrealized valuation increase/(decrease)	43,170,648	24,701,436
5.	Total gain (loss) on disposals	(74,375,067)	(56,114,126)
6.	Deduct consideration for bonds and stocks disposed of	15,831,453,706	39,873,679,748
7.	Deduct amortization of premium	51,246,154	218,627,822
8.	Total foreign exchange change in book/adjusted carrying value	592,573,509	(756,284,932)
9.	Deduct current year's other than temporary impairment recognized	7,015,135	98,287,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,639	3,023,361
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	141,608,392,225	133,953,917,609
12.	Deduct total nonadmitted amounts	41,543	41,543
13.	Statement value at end of current period (Line 11 minus Line 12)	141,608,350,682	133,953,876,066

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	32,924,903,311	6,247,782,764	3,856,563,787	(3,396,571,274)	31,919,551,014			32,924,903,311
2. NAIC 2 (a)	34,629,415,291	8,064,561,633	6,629,395,268	3,678,678,275	39,743,259,931			34,629,415,291
3. NAIC 3 (a)	1,238,212,249	164,226,416	230,879,393	16,371,290	1,187,930,562			1,238,212,249
4. NAIC 4 (a)	870,134,420	195,194,760	108,575,699	5,870,772	962,624,253			870,134,420
5. NAIC 5 (a)	36,953,196	49,284,021	(1,027,594)	18,031,698	105,296,509			36,953,196
6. NAIC 6 (a)	88,487,631	2,623,567	6,573,930	(16,336,192)	68,201,076			88,487,631
7. Total ICO	69,788,106,098	14,723,673,161	10,830,960,483	306,044,569	73,986,863,345			69,788,106,098
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	45,612,165,184	7,062,078,817	3,665,786,843	941,769,827	49,950,226,985			45,612,165,184
9. NAIC 2	14,571,406,440	1,524,447,847	1,581,963,283	(464,446,238)	14,049,444,766			14,571,406,440
10. NAIC 3	1,276,679,439	(126,285,621)	55,815,597	(97,299,792)	997,278,429			1,276,679,439
11. NAIC 4	361,401,072	25,455,762	9,406,670	(68,480,881)	308,969,283			361,401,072
12. NAIC 5	287,458,065	4,555,407	86,880,871	(3,213,104)	201,919,497			287,458,065
13. NAIC 6	83,312,050	18,703,855	51,936,155	29,566,547	79,646,297			83,312,050
14. Total ABS	62,192,422,250	8,508,956,067	5,451,789,419	337,896,359	65,587,485,257			62,192,422,250
PREFERRED STOCK								
15. NAIC 1	54,672,150			889,508	55,561,658			54,672,150
16. NAIC 2	1,418,093,121		148,722,995	11,045,457	1,280,415,583			1,418,093,121
17. NAIC 3	346,545,752	10,076,500	41,181,439	15,041	315,455,854			346,545,752
18. NAIC 4								
19. NAIC 5								
20. NAIC 6	241				241			241
21. Total Preferred Stock	1,819,311,264	10,076,500	189,904,434	11,950,006	1,651,433,336			1,819,311,264
22. Total ICO, ABS & Preferred Stock	133,799,839,612	23,242,705,728	16,472,654,336	655,890,934	141,225,781,938			133,799,839,612

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

NAIC 1 $ 831,721,860 ; NAIC 2 $ 36,676,813 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 474,443

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	868,873,116	XXX	867,143,212	14,875,042	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,017,411,611	1,182,495,351
2.	Cost of short-term investments acquired	210,306,351	3,567,737,133
3.	Accrual of discount	397,411	6,588,411
4.	Unrealized valuation increase/(decrease)	1,444,012	(1,442,489)
5.	Total gain (loss) on disposals	108,227	(532,270)
6.	Deduct consideration received on disposals	360,752,176	3,737,767,620
7.	Deduct amortization of premium	42,320	216,240
8.	Total foreign exchange change in book/adjusted carrying value		549,334
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	868,873,116	1,017,411,611
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	868,873,116	1,017,411,611

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	3,736,226,898
2.	Cost Paid/(Consideration Received) on additions	662,329,095
3.	Unrealized Valuation increase/(decrease)	480,762,422
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	86,528,394
6.	Considerations received/(paid) on terminations	787,424,416
7.	Amortization	(488,074,639)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(760,994,353)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	2,929,353,403
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,929,353,403

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				79,304,441
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,119,566
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	82,424,007			
	3.14 Section 1, Column 18, prior year	79,304,442	3,119,565	3,119,565	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	82,424,007			
	3.24 Section 1, Column 19, prior year plus	79,304,442			
	3.25 SSAP No. 108 adjustments		3,119,565	3,119,565	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				82,424,007
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				82,424,007

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	2,056,599	2,078,459			Credit Default Swap		(95,783)	742718-DB-2 .	Proctor and Gamble	1.D FE	2,056,599	2,174,241
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	3,084,898	3,117,688			Credit Default Swap		(143,674)	742718-DB-2 .	Proctor and Gamble	1.D FE	3,084,898	3,261,362
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	5,056,324	4,106,188			Credit Default Swap		(239,457)	037411-AW-5 .	Apache Corporation	2.C FE	5,056,324	4,345,645
9999999999 - Totals				10,197,820	9,302,334	XXX	XXX	XXX		(478,914)	XXX	XXX	XXX	10,197,820	9,781,248

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,201,345							3	10,201,345
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,524	XXX		XXX		XXX		XXX	3,524
7. Ending Inventory	3	10,197,821							3	10,197,821

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,929,353,404	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	82,424,007	
3.	Total (Line 1 plus Line 2)		3,011,777,411
4.	Part D, Section 1, Column 6	3,997,383,506	
5.	Part D, Section 1, Column 7	(985,606,095)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,813,861,458	
8.	Part B, Section 1, Column 13	82,424,007	
9.	Total (Line 7 plus Line 8)		3,896,285,465
10.	Part D, Section 1, Column 9	5,223,601,456	
11.	Part D, Section 1, Column 10	(1,327,315,991)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,531,589,858	
14.	Part B, Section 1, Column 20	72,584,281	
15.	Part D, Section 1, Column 12	1,604,174,140	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,831,569,526	6,471,653,406
2.	Cost of cash equivalents acquired	34,004,609,302	161,491,907,545
3.	Accrual of discount	626	2,491,683
4.	Unrealized valuation increase/(decrease)	5,811	(5,809)
5.	Total gain (loss) on disposals		(15,865)
6.	Deduct consideration received on disposals	34,927,202,040	161,134,449,617
7.	Deduct amortization of premium		11,817
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,908,983,225	6,831,569,526
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	5,908,983,225	6,831,569,526

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Chicago Board of Trade Building - 141 W. Jackson	Chicago	IL	02/28/2025	VARIOUS			126,868,394	3,100,000
0199999. Acquired by Purchase							126,868,394	3,100,000
0399999 - Totals							126,868,394	3,100,000

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100073415	SUMMERVILLE	SC		11/01/2021	3.750		17,171	175,000,000
100066486	BRISTOL	PA		08/02/2021	3.625		32,990	196,764
100061568	LAWTON	OK		07/01/2021	4.500		42	94,950
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							50,203	175,291,714
19353	LONDON	GBR		06/28/2022	5.470		11,666,667	12,956,078
100084323	AMSTERDAM	NLD		06/30/2022	1.000		2,758,335	18,975,024
100082784	ZAANDAM	NLD		04/27/2022	3.200		2,639,247	18,509,029
100087613	ALKMAAR	NLD		09/27/2022	1.000		1,438,504	12,458,261
323110165	CULVER CITY	CA		12/20/2023	9.870		242,648	8,236,000
3410000571	PHILADELPHIA	PA		10/17/2024	8.976		60,758	4,002,000
100078612	ROTTERDAM	NLD		01/26/2022	5.885		1,002,878	6,028,760
100080303	ZIERIKZEE	NLD		02/22/2022	3.150		952,915	6,406,098
100080305	ZIERIKZEE	NLD		02/22/2022	3.150		924,039	6,325,008
323100646	WOODINVILLE	WA		11/28/2023	10.205		112,759	2,982,000
100080306	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.150		839,109	5,795,221
100078014	AVALON	NJ		01/12/2022	4.587		4,008,861	9,500,000
100073589	ROTTERDAM	NLD		10/25/2021	2.750		895,998	5,562,764
100061547	AMSTERDAM	NLD		06/30/2021	6.255		889,205	5,539,511
100083390	ROTTERDAM	NLD		05/27/2022	3.700		805,063	5,407,071
100085037	LEIDEN	NLD		07/27/2022	4.310		765,376	7,514,326
323070740	WOODINVILLE	WA		11/28/2023	10.393		117,188	2,772,000
323100944	WOODINVILLE	WA		11/28/2023	10.138		526,471	2,940,000
323100087	WOODINVILLE	WA		11/28/2023	10.138		618,288	4,118,000
100081977	DEN HAAG	NLD		03/30/2022	3.400		801,200	4,613,846
323100154	WOODINVILLE	WA		12/12/2023	10.058		583,618	4,060,000
324110010	GLENDALE	AZ		12/20/2024	8.930		30,000	2,202,480
324110032	GLENDALE	AZ		12/20/2024	8.930		51,000	2,066,400
100078028	MIROMAR LAKES	FL		01/12/2022	3.250		3,254,356	6,000,000
323100997	WOODINVILLE	WA		12/12/2023	10.058		695,242	2,814,000
323070808	BAKERSFIELD	CA		09/15/2023	10.405		530,136	4,364,500
100082802	DEN HAAG	NLD		04/27/2022	3.400		640,430	6,304,894
100103339	ALMERE	NLD		04/28/2023	5.850		661,077	4,873,835
323100379	WOODINVILLE	WA		12/12/2023	10.183		997,910	2,940,000
100134402	NETHERLANDS	NLD		10/27/2023	5.840		626,457	5,179,785
100078613	CAPELLE AAN DEN IJSSEL	NLD		01/26/2022	2.800		525,051	5,053,411
324060686	SAN DIEGO	CA		09/25/2024	9.210		202,618	4,031,000
100080335	ALPHEN AAN DEN RIJN	NLD		02/22/2022	2.900		643,770	4,097,740
323070401	BAKERSFIELD	CA		09/15/2023	10.100		227,128	3,196,200
323100677	WOODINVILLE	WA		11/28/2023	9.955		86,680	2,900,000
323110651	WOODINVILLE	WA		12/12/2023	10.183		1,133,270	3,024,000
3340071224	LAGUNA BEACH	CA		03/21/2024	9.080		143,847	4,800,000
3340079045	MONROE	NY		08/19/2024	9.170		598,531	2,665,000
323060037	BAKERSFIELD	CA		07/26/2023	10.115		4,000	4,860,000
100130106	NETHERLANDS	NLD		09/26/2023	6.100		535,901	4,108,552
100078561	AMSTERDAM	NLD		01/26/2022	2.700		581,488	5,687,101
3500111144	MALIBU	CA		12/20/2024	7.750		329,656	6,400,000
3340062052	LONG BRANCH	NJ		03/14/2024	9.134		387,134	2,646,000
100089661	HEEMSTEDE	NLD		11/29/2022	4.400		516,300	3,962,591
323110719	WOODINVILLE	WA		12/12/2023	10.183		727,058	2,814,000
100068532	TILBURG	NLD		08/30/2021	7.880		581,299	3,329,752
3340068775	KENMORE	WA		03/14/2024	9.585		706,849	5,644,800
100077952	LOS ANGELES	CA		01/06/2022	3.625		2,532,081	4,250,000
100137288	NETHERLANDS	NLD		11/28/2023	6.200		536,116	4,060,104
100078609	ROTTERDAM	NLD		01/26/2022	2.800		547,999	4,395,070
100108540	ALMERE	NLD		05/25/2023	4.905		514,205	3,457,131

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
323120479	HEBER CITY	UT		04/11/2024	9.950		496,468	2,234,400
3500112067	TARZANA	CA		12/20/2024	7.750		12,656	522,100
100083428	ARNHEM	NLD		05/27/2022	3.450		502,903	3,438,210
100108543	ALMERE	NLD		05/25/2023	4.905		501,758	3,373,446
100101717	DEN HAAG	NLD		03/30/2023	1.000		510,399	3,762,569
323060112	PETALUMA	CA		10/20/2023	10.100		218,342	1,890,000
100082748	NIJMEGEN	NLD		04/27/2022	3.950		487,733	3,330,090
100083401	AMSTERDAM	NLD		05/27/2022	3.150		489,381	3,958,265
3340072564	HOUSTON	TX		04/05/2024	9.682		209,454	967,200
100071456	ROTTERDAM	NLD		09/30/2021	6.985		525,359	3,065,196
100080319	ZIERIKZEE	NLD		02/22/2022	3.150		518,073	4,249,108
100084334	AMSTERDAM	NLD		06/30/2022	3.500		470,043	3,778,787
3500108770	BELLEVUE	WA		10/30/2024	8.880		80,479	650,000
3.6242E+11	LOS ANGELES	CA		10/04/2024	8.575		457,000	3,025,000
100078610	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022	2.800		494,604	3,692,291
323060142	BAKERSFIELD	CA		07/26/2023	10.553		341,075	1,814,400
100085063	ROTTERDAM	NLD		07/27/2022	3.450		442,898	3,358,741
100108538	ALMERE	NLD		05/25/2023	4.905		452,179	3,040,112
323120591	HEBER CITY	UT		04/11/2024	9.950		523,063	3,085,600
100084336	UTRECHT	NLD		06/30/2022	3.700		429,860	2,957,076
100108544	ALMERE	NLD		05/25/2023	4.905		436,378	3,142,069
100033087	GALWAY	IRL		06/21/2019	3.650		2,319,746	2,590,130
100085091	GRONINGEN	NLD		07/27/2022	3.550		411,262	3,351,714
324020037	PHOENIX	AZ		05/23/2024	9.580		209,741	4,284,000
100068535	UTRECHT	NLD		08/30/2021	7.330		472,472	2,930,045
3500108013	MIAMI BEACH	FL		09/30/2024	7.555		11,363	2,368,000
100119583	ROTTERDAM	NLD		07/28/2023	6.150		439,737	3,081,415
100076641	WHITTIER	CA		12/16/2021	5.250		2,047,217	2,430,000
100087601	ROTTERDAM	NLD		09/27/2022	3.900		378,998	3,086,820
100084335	DELFT	NLD		06/30/2022	3.700		413,095	2,870,581
100108539	ALMERE	NLD		05/25/2023	4.905		420,643	2,828,090
100108541	ALMERE	NLD		05/25/2023	4.905		419,506	2,820,445
324060016	AURORA	CO		10/03/2024	9.080		535,596	4,105,449
324060294	AURORA	CO		10/03/2024	9.080		464,579	2,972,911
324060807	AURORA	CO		10/03/2024	9.080		400,163	4,105,449
100085099	ZIERIKZEE	NLD		07/27/2022	4.450		391,258	2,594,280
100084256	AMSTERDAM	NLD		06/30/2022	3.100		398,426	2,740,837
100185744	HENDERSON	NV		12/23/2024	7.490		1,947,236	2,675,000
3340071817	YONKERS	NY		04/12/2024	9.397		223,621	6,100,000
323120418	HEBER CITY	UT		04/11/2024	9.950		90,096	1,415,400
323090791	HEBER CITY	UT		07/01/2024	9.707		490,347	3,804,800
100076579	CASTRO VALLEY	CA		12/30/2021	6.125		1,926,448	2,437,500
3320049211	WOODMERE	NY		04/04/2023	9.146		18,542	1,580,000
100078038	DELRAY BEACH	FL		01/12/2022	3.387		1,883,751	2,895,000
100082762	AMSTERDAM	NLD		04/27/2022	3.600		349,675	2,332,825
324070477	PORTLAND	OR		09/25/2024	8.935		540,150	1,588,860
100076702	ENCINITAS	CA		12/30/2021	3.625		1,817,095	2,400,000
323110672	BAKERSFIELD	CA		01/18/2024	9.560		101,300	1,430,100
3500105172	WINTER GARDEN	FL		08/12/2024	8.523		107,497	500,000
3320048701	UPPER SADDLE RIVER	NJ		04/04/2023	9.146		142,102	2,160,000
100082216	CABO SAN LUCAS	MEX		04/14/2022	6.478		1,737,829	3,631,903
324010826	PORTLAND	OR		04/11/2024	9.850		713,630	2,531,700
3500108165	BROOKLINE	MA		12/20/2024	8.610		51,194	1,400,000
3340083534	LOS ANGELES	CA		09/18/2024	8.591		178,220	760,000
100075876	DEN HAAG	NLD		11/24/2021	3.300		371,748	2,242,134

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500108166	BROOKLINE	MA		11/27/2024	8.695		83,738	350,000
100081882	LADERA RANCH	CA		03/31/2022	4.750		1,691,816	2,170,000
100030643	IRVINE	CA		04/09/2019	4.500		1,693,624	2,445,775
100074178	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021	3.875		1,685,685	2,200,000
100086346	GRONINGEN	NLD		08/29/2022	1.000		324,180	2,411,071
100081891	MARINA DEL REY	CA		03/31/2022	4.250		1,674,568	2,850,000
100085026	S-HERTOGENBOSCH	NLD		07/27/2022	3.450		329,959	2,497,027
3340074609	NEW CANAAN	CT		06/04/2024	9.754		189,012	800,000
323100975	WOODINVILLE	WA		11/28/2023	10.013		204,926	2,900,000
100088497	ALMELO	NLD		10/27/2022	4.500		366,743	2,217,828
3500106923	SHERMAN OAKS	CA		09/12/2024	8.358		264,240	2,500,000
100076615	THOUSAND OAKS	CA		12/30/2021	4.750		1,627,391	2,050,000
100142401	ISLE OF PALMS	SC		02/02/2024	8.625		3,346	2,265,000
3500108935	AUSTIN	TX		10/30/2024	8.880		90,416	1,628,800
100083328	ROTTERDAM	NLD		05/27/2022	3.900		334,661	2,611,093
100134398	NETHERLANDS	NLD		10/27/2023	6.100		329,194	3,367,932
100082743	ROTTERDAM	NLD		04/27/2022	2.750		327,267	2,806,737
3500108439	AUSTIN	TX		10/30/2024	8.880		83,704	1,628,800
100085109	AMSTERDAM	NLD		07/27/2022	1.000		217,877	2,219,351
3500108019	BUENA PARK	CA		10/30/2024	8.255		235,140	705,000
100087612	AMSTERDAM	NLD		09/27/2022	4.400		285,543	2,638,123
100076612	BERMUDA DUNES	CA		12/30/2021	4.125		1,554,447	2,100,000
3340067552	CHARLOTTE	NC		02/29/2024	9.272		582,634	936,000
323110803	WOODINVILLE	WA		12/20/2023	10.183		658,815	2,100,000
100083432	DEN HAAG	NLD		05/27/2022	3.200		321,961	3,005,730
100088502	AMSTERDAM	NLD		10/27/2022	4.050		347,459	2,897,611
100074142	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021	3.875		1,528,782	1,996,000
100078000	LOS ANGELES	CA		01/06/2022	4.625		1,525,685	1,850,000
100075857	WINTERSWIJK	NLD		11/24/2021	6.365		269,321	2,199,442
100140178	BLUFFDALE	UT		01/11/2024	9.000		3,453	2,250,000
100134397	NETHERLANDS	NLD		10/27/2023	6.100		309,115	3,178,722
100080266	ZALTBOMMEL	NLD		02/22/2022	3.000		327,490	2,084,550
100085117	GRONINGEN	NLD		07/27/2022	3.900		295,027	2,140,772
100085036	UTRECHT	NLD		07/27/2022	3.100		185,925	2,078,117
3340074244	SKANEATELES	NY		07/19/2024	9.618		166,296	3,272,000
3340071779	MONROE	NY		04/05/2024	9.142		210,336	720,000
100089670	ZEIST	NLD		11/29/2022	4.650		285,514	2,135,366
100175514	JOHNS CREEK	GA		12/23/2024	7.250		1,429,772	1,750,000
3500108018	BUENA PARK	CA		10/30/2024	8.255		177,588	3,570,000
100071695	SEATTLE	WA		10/14/2021	4.000		1,421,617	2,670,000
3340070365	DALLAS	TX		03/28/2024	9.140		415,141	912,800
3340079103	SEDONA	AZ		08/19/2024	9.265		8,554	2,480,000
3340070679	DALLAS	TX		03/28/2024	9.140		145,924	921,800
3340082370	LAGUNA BEACH	CA		09/03/2024	9.022		29,700	760,000
100085124	TILBURG	NLD		07/27/2022	4.150		278,597	1,846,062
100068162	LOS ANGELES	CA		08/25/2021	3.625		1,406,561	2,830,000
3340069052	COSTA MESA	CA		02/26/2024	8.564		96,231	2,480,000
100083343	AMSTERDAM	NLD		05/27/2022	3.050		286,991	2,485,263
3340075247	MARKHAM	IL		05/17/2024	9.378		11,271	2,072,000
100175411	SAN DIEGO	CA		12/23/2024	8.250		1,380,109	1,655,000
3340069451	BRIDGEPORT	CT		02/29/2024	9.416		30,769	2,288,000
100083339	GRONINGEN	NLD		05/27/2022	2.800		283,970	2,043,464
100175399	SAN JOSE	CA		12/23/2024	8.875		1,362,934	1,500,000
100080300	AMSTERDAM	NLD		02/22/2022	6.145		298,104	1,778,909
324090012	WINDSOR	CO		10/31/2024	8.605		35,000	936,600

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500106549	CHARLESTON	SC		08/12/2024	8.585		71,413	1,200,000
100082005	TILBURG	NLD		03/30/2022	3.150		290,650	1,878,754
3340069016	SPRING VALLEY	NY		03/14/2024	9.288		680,229	5,440,000
3340069450	BRIDGEPORT	CT		02/29/2024	9.416		55,876	2,136,000
100053345	LAKEWAY	TX		03/23/2021	8.250		1,328,079	2,700,000
100089684	SPIJKENISSE	NLD		11/29/2022	4.500		264,696	2,082,821
100082224	PUERTO LOS CABOS	MEX		04/14/2022	6.145		1,321,784	3,297,189
3340071682	MONROE	NY		03/28/2024	9.134		354,962	2,920,000
100175402	MOUNT PLEASANT	SC		12/23/2024	8.375		1,316,930	1,610,000
324060805	HIDEOUT	UT		08/20/2024	9.430		207,878	1,549,800
324060837	HIDEOUT	UT		08/20/2024	9.430		207,876	1,549,800
324090896	SAINT PETERSBURG	FL		10/31/2024	8.455		115,400	1,595,000
100082738	TIEL	NLD		04/27/2022	3.000		269,488	2,894,367
100081893	TILBURG	NLD		03/30/2022	3.000		248,723	1,813,169
100084292	UTRECHT	NLD		06/30/2022	3.900		262,579	1,693,740
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021	5.000		1,291,767	1,825,000
100083431	AMSTERDAM	NLD		05/27/2022	3.650		268,301	2,263,758
100082233	SAYULITA NAYARIT	MEX		04/14/2022	6.645		1,284,835	2,702,949
100076622	ESCALON	CA		12/16/2021	4.000		1,277,469	1,650,000
100134401	NETHERLANDS	NLD		10/27/2023	6.350		261,030	1,847,767
100084294	UTRECHT	NLD		06/30/2022	3.900		257,549	1,661,299
100085088	GRONINGEN	NLD		07/27/2022	3.600		250,737	1,897,502
100074157	NEWPORT BEACH	CA		12/09/2021	4.625		1,264,614	1,560,000
3340065203	OTISVILLE	NY		02/29/2024	9.272		172,094	4,052,000
3500102177	ORLANDO	FL		07/18/2024	8.473		78,188	4,800,000
100128840	TACOMA	WA		09/21/2023	8.250		22,575	1,800,000
100087623	AMSTERDAM	NLD		09/27/2022	4.100		229,441	1,724,511
3340084552	LOS ANGELES	CA		10/10/2024	8.134		37,941	2,120,000
3300004688	SPRING VALLEY	NY		07/17/2024	9.365		255,699	2,539,800
3500108796	SAN DIEGO	CA		10/16/2024	7.845		66,914	265,000
100083341	ENSCHEDE	NLD		05/27/2022	3.250		253,544	1,702,887
324060675	BAKERSFIELD	CA		08/20/2024	9.630		1,148,713	2,549,820
100078010	EDGEWATER	MD		01/12/2022	3.737		1,210,364	1,900,000
100084247	AMSTERDAM	NLD		06/30/2022	1.000		244,959	1,756,947
100081986	AMSTERDAM	NLD		03/30/2022	2.800		260,934	2,119,148
3340081999	MONROE	NY		09/03/2024	9.170		693,935	1,280,000
100077996	MONTEREY PARK	CA		02/18/2022	4.375		1,205,757	1,550,000
324040103	HENDERSON	NV		07/01/2024	9.570		113,256	1,134,000
100090567	ALKMAAR	NLD		12/28/2022	5.900		247,081	2,687,750
100084284	EINDHOVEN	NLD		06/30/2022	3.350		242,775	1,789,383
3340067121	SAG HARBOR	NY		02/29/2024	9.944		330,975	3,040,000
100110781	MAARSSEN	NLD		06/28/2023	5.100		252,769	2,119,148
3500110145	STUDIO CITY	CA		11/15/2024	7.925		198,878	1,600,000
3340085516	MARBLEHEAD	MA		12/30/2024	8.951		66,449	770,000
100088507	TILBURG	NLD		10/27/2022	4.500		267,254	1,865,066
3410000541	NASHVILLE	TN		09/24/2024	8.916		15,620	253,333
3410000540	NASHVILLE	TN		09/24/2024	8.916		8,253	253,333
100142397	WILLIAMSBURG	MI		02/02/2024	8.375		2,213	2,272,000
3410000539	NASHVILLE	TN		09/24/2024	8.916		25,464	1,266,667
100083402	GRONINGEN	NLD		05/27/2022	3.350		244,154	1,756,947
100175451	IRVINE	CA		12/23/2024	8.125		1,178,735	1,455,000
100071589	LOS ANGELES	CA		10/14/2021	3.625		1,170,943	1,700,000
100099568	PUERTO VALLARTA	MEX		02/17/2023	9.397		1,168,303	1,992,661
100089712	ROTTERDAM	NLD		11/29/2022	5.000		194,438	2,665,153
324030853	PORTLAND	OR		05/23/2024	9.580		23,150	735,840

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
324080484	PORTLAND	OR		11/06/2024	8.990		252,554	3,184,200
100082003	AMSTERDAM	NLD		03/30/2022	3.500		249,392	1,422,411
3.62426E+11	LOS ANGELES	CA		11/08/2024	8.945		658,000	1,627,100
100077914	AMSTERDAM	NLD		12/29/2021	2.900		251,836	1,713,699
100076666	LA QUINTA	CA		12/30/2021	4.875		1,144,075	1,706,316
100065936	DEN HAAG	NLD		07/30/2021	8.025		261,980	1,492,560
100078540	AMSTERDAM	NLD		01/26/2022	3.150		247,864	1,589,361
100085114	UTRECHT	NLD		07/27/2022	3.850		224,510	1,585,758
3500107574	LOS ANGELES	CA		10/16/2024	8.095		206,415	345,000
3340072413	MELROSE	MA		04/12/2024	9.516		77,325	480,000
3340080923	LAKEWOOD	NJ		08/19/2024	9.307		267,653	516,000
324060794	BAKERSFIELD	CA		08/20/2024	9.630		928,174	2,727,480
100086330	ENSCHEDE	NLD		08/29/2022	4.000		218,141	1,573,143
100137285	NETHERLANDS	NLD		11/28/2023	5.100		236,363	2,357,343
3320039633	CORONA	NY		01/10/2023	8.882		9,158	972,000
3340088833	SCARSDALE	NY		12/19/2024	8.648		44,827	780,000
3340067256	TREASURE ISLAND	FL		02/26/2024	9.295		323,923	885,920
100118938	DAVIE	FL		07/27/2023	7.999		74,661	1,400,000
3500107985	LOS ANGELES	CA		10/30/2024	8.318		86,989	1,044,000
100081927	AMSTERDAM	NLD		03/30/2022	2.950		237,516	1,535,301
100083301	AMSTERDAM	NLD		05/27/2022	3.050		227,787	1,434,277
100091357	CABO SAN LUCAS	MEX		01/17/2023	9.060		1,096,752	2,870,274
100076613	SANTA MONICA	CA		12/16/2021	4.000		1,092,486	1,295,000
100077792	NEWPORT BEACH	CA		12/23/2021	3.125		1,086,671	2,960,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		696,000	4,149,500
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		719,000	4,020,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		1,605,000	1,649,000
100081885	TEMPLE CITY	CA		03/31/2022	4.250		1,087,951	1,600,000
100074131	NOKOMIS	FL		12/09/2021	4.125		1,081,711	1,607,000
100089727	ECHT/LIMBURG	NLD		11/29/2022	5.800		216,123	1,740,729
100077953	LOS ANGELES	CA		01/13/2022	3.875		1,078,353	1,650,000
100081921	EMMELOORD	NLD		03/30/2022	3.600		200,384	1,444,996
100078018	GILBERT	AZ		01/12/2022	4.500		1,071,979	1,450,000
100071896	VENTURA	CA		01/21/2022	3.875		1,070,180	1,575,000
100068191	LOS ANGELES	CA		08/25/2021	3.375		1,057,433	2,100,000
100078012	LAKE FOREST	IL		01/12/2022	3.762		1,049,958	1,760,000
100108542	ROTTERDAM	NLD		05/25/2023	4.905		218,879	1,510,001
100078558	APELDOORN	NLD		01/26/2022	2.900		227,810	1,659,639
100090569	ZEIST	NLD		12/28/2022	4.500		214,262	1,573,143
100081884	FULLERTON	CA		03/31/2022	4.375		1,043,293	1,532,500
100074308	LOS ANGELES	CA		12/09/2021	4.875		1,039,806	1,250,000
100083306	UTRECHT	NLD		05/27/2022	2.850		215,242	2,292,140
100086349	GRONINGEN	NLD		08/29/2022	1.000		200,300	1,562,331
100088570	ROTTERDAM	NLD		10/27/2022	1.000		231,640	1,493,388
100083355	UTRECHT	NLD		05/27/2022	3.600		214,641	3,865,283
100081940	BERGEN OP ZOOM	NLD		03/30/2022	3.550		223,020	1,485,576
100078575	LELYSTAD	NLD		01/26/2022	2.750		201,439	1,805,601
3300005199	BROOKLYN	NY		08/01/2024	9.250		51,764	2,601,000
3.62422E+11	NEWTON	MA		09/23/2024	9.150		111,535	547,500
100084309	ZOETERMEER	NLD		06/30/2022	3.550		207,297	1,714,463
100089728	DORDRECHT/DRECHTSTEDEN	NLD		11/29/2022	4.850		205,490	1,382,356
100080272	ZIERIKZEE	NLD		02/22/2022	5.885		175,805	1,432,587
100083415	TILBURG	NLD		05/27/2022	3.600		213,219	1,342,544
3300005256	BROOKLYN	NY		09/04/2024	9.005		84,861	2,422,500
100089690	DEVENTER	NLD		11/29/2022	5.100		204,455	1,481,240

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100077961	MUKILTEO	WA		01/06/2022	3.875		1,015,673	1,640,000
100080295	UTRECHT	NLD		02/22/2022	3.250		222,517	1,327,846
3340071091	MONROE	NY		03/21/2024	9.134		332,745	2,680,000
100082036	ZUTPHEN	NLD		03/30/2022	3.050		218,560	1,513,677
100108545	ALMERE	NLD		05/25/2023	4.905		209,863	1,410,963
100076740	LA MESA	CA		12/30/2021	4.125		1,008,217	1,300,000
3340074267	ROSLYN	NY		04/30/2024	9.154		16,893	1,840,000
3300004631	DEMAREST	NJ		10/10/2023	9.835		383,758	3,773,000
3500106025	KIRKLAND	WA		09/12/2024	8.608		296,090	312,500
100073584	AMSTERDAM/AMSTELVEEN	NLD		10/25/2021	3.150		224,420	1,406,764
100085135	S-HERTOGENBOSCH	NLD		07/27/2022	1.000		197,161	1,492,054
100083406	YERSEKE	NLD		05/27/2022	3.250		206,860	1,389,339
3500100382	DUSON	LA		09/30/2024	8.805		408,516	1,272,000
100085133	GRONINGEN	NLD		07/27/2022	3.900		195,936	1,383,933
3340073060	MIAMI	FL		04/30/2024	8.851		27,086	1,520,000
100071813	LOS ANGELES	CA		10/14/2021	4.375		990,134	1,685,000
3340076451	LIVINGSTON	NJ		06/14/2024	9.350		25,344	370,000
100068139	LOS ANGELES	CA		08/25/2021	3.874		988,726	1,390,000
3340073813	LONG BRANCH	NJ		06/14/2024	9.350		274,593	1,300,000
323090480	BAKERSFIELD	CA		11/28/2023	10.155		78,691	1,125,600
100084255	AMSTERDAM	NLD		06/30/2022	3.100		198,820	1,367,715
3310073529	MONROE	NY		06/04/2024	8.491		52,097	1,963,500
100121055	NETHERLANDS	NLD		08/28/2023	6.250		204,422	1,362,309
100074150	FULSHEAR	TX		12/09/2021	4.375		962,378	1,400,000
100081889	MOUNTAIN VIEW	CA		03/31/2022	3.500		974,034	2,064,000
100166425	FAIRVIEW	TX		10/31/2024	7.750		970,790	1,500,000
100085118	ROTTERDAM	NLD		07/27/2022	3.800		191,446	1,454,211
324060367	EAGLE	ID		10/03/2024	8.968		272,058	1,107,800
100076697	SAN DIEGO	CA		12/30/2021	4.000		965,332	1,440,000
3310074321	SKANEATELES	NY		05/23/2024	9.016		90,174	1,956,000
100144944	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	1,259,205
100154533	HAWTHORNE	CA		06/14/2024	8.875		2,818	1,185,000
100147099	HOT SPRINGS VILLAGE	AR		03/28/2024	8.749		55,184	1,245,000
100175522	JACKSON	WY		12/23/2024	7.750		956,111	1,200,000
100068676	TILBURG	NLD		08/30/2021	7.880		217,655	1,246,756
324060216	HIDEOUT	UT		08/20/2024	9.430		325,409	2,140,200
100090589	LEEUWARDEN	NLD		12/28/2022	4.950		194,533	1,416,369
3310057964	SAN DIEGO	CA		09/15/2023	8.148		45,490	1,672,500
3340084673	PIEDMONT	CA		09/26/2024	8.739		68,864	400,000
100077866	LEIDEN	NLD		12/29/2021	3.000		206,136	1,309,203
100083342	BREDA	NLD		05/27/2022	3.400		161,910	1,427,181
100185742	SANTA ANA	CA		12/23/2024	7.250		935,213	1,420,000
3410000603	NASHVILLE	TN		11/21/2024	8.550		101,877	2,045,000
100080317	AMSTERDAM	NLD		02/22/2022	2.750		204,511	1,394,745
100060099	SANTA ANA	CA		06/25/2021	3.875		930,688	1,400,000
100060095	SANTA ANA	CA		06/25/2021	3.875		930,679	1,400,000
3340077026	BROOKLYN	NY		09/18/2024	9.125		246,423	1,800,000
100076729	LONG BEACH	CA		12/30/2021	4.375		930,233	1,820,000
3340069529	MONROE	NY		06/04/2024	9.202		335,523	2,640,000
3310055916	WAINSCOTT	NY		08/31/2023	8.666		18,023	3,120,000
100039281	DUBLIN	IRL		09/27/2019	5.900		232	631,266
100081985	ROTTERDAM	NLD		03/30/2022	3.250		200,718	1,216,348
100119562	ROTTERDAM	NLD		07/28/2023	6.100		198,378	1,638,014
100055009	RIDGEFIELD PARK	NJ		03/23/2021	6.875		929,717	667,000
100070254	AMSTERDAM	NLD		08/31/2021	2.950		211,693	1,827,225

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100089723	OOSTBURG	NLD		11/29/2022	4.950		185,042	1,383,933
3410000607	UPPER SADDLE RIVER	NJ		11/21/2024	9.050		101,997	1,480,000
100086311	GRONINGEN	NLD		08/29/2022	3.850		179,110	1,396,965
3500108404	LOS ANGELES	CA		11/15/2024	8.865		39,420	1,950,000
100115441	NATIONAL CITY	CA		07/17/2023	8.375		983	1,500,000
100083333	TILBURG	NLD		05/27/2022	3.300		191,285	1,204,437
3340069086	ENCINO	CA		03/07/2024	9.174		600,732	820,000
100091911	ROTTERDAM	NLD		01/27/2023	4.610		193,396	1,817,494
3340069530	MONROE	NY		06/04/2024	9.202		415,449	660,000
100080302	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	2.800		201,284	1,281,220
3340060160	CHARLOTTE	NC		03/07/2024	9.204		134,412	2,020,656
324060468	HIDEOUT	UT		08/20/2024	9.430		363,384	2,140,200
3320048678	SUFFERN	NY		05/18/2023	8.877		143,806	1,335,000
100119580	DELFT	NLD		07/28/2023	6.050		194,410	1,362,309
324080051	ALBANY	OR		10/31/2024	9.180		749,937	1,401,120
100101728	RODEN	NLD		03/30/2023	1.000		191,400	1,265,002
100057738	WASHINGTON	DC		06/30/2021	4.125		902,955	1,350,000
100068107	STUDIO CITY	CA		08/25/2021	3.375		901,716	1,600,000
100089683	ZEIST	NLD		11/29/2022	4.550		180,447	1,492,053
100081926	AMSTERDAM	NLD		03/30/2022	3.000		106,693	1,254,190
3340081895	BURBANK	CA		08/19/2024	8.968		9,425	333,000
100078041	VAIL	CO		01/12/2022	4.912		899,788	1,445,000
100055728	NORTH BARRINGTON	IL		03/23/2021	6.000		893,650	825,000
3340085126	LOS ANGELES	CA		09/26/2024	8.442		108,280	1,560,000
100103331	ROTTERDAM	NLD		04/28/2023	3.415		190,611	1,394,745
100071894	TRABUCO CANYON	CA		01/21/2022	3.875		892,126	1,535,000
100080263	ZIERIKZEE	NLD		02/22/2022	3.000		195,339	1,243,378
100084264	AMSTERDAM	NLD		06/30/2022	3.000		180,746	1,243,378
100071953	ARCADIA	CA		01/21/2022	4.000		887,313	1,175,000
3310065123	SPRING LAKE	NJ		12/22/2023	8.148		154,336	1,950,000
3340076740	HAMPSTEAD	NC		06/14/2024	9.885		60,944	1,544,000
100076555	HOLMES BEACH	FL		12/16/2021	5.125		888,537	1,492,000
100086286	MAASTRICHT	NLD		08/29/2022	4.350		171,114	1,351,497
100077991	AUBURN	CA		02/18/2022	3.750		882,688	1,364,000
100130107	NETHERLANDS	NLD		09/26/2023	6.450		180,748	790,626
100086341	AMSTERDAM	NLD		08/29/2022	1.000		165,917	1,322,305
100085046	UTRECHT	NLD		07/27/2022	3.250		173,485	1,556,925
100086301	ROTTERDAM	NLD		08/29/2022	3.800		169,915	1,319,062
100091926	HILVERSUM	NLD		01/27/2023	4.910		184,704	1,389,339
3340072479	BROOKLYN	NY		04/30/2024	9.148		629,943	1,333,000
100081886	DALY CITY	CA		03/31/2022	4.625		879,883	1,240,000
100081892	VALLEY CENTER	CA		03/31/2022	4.750		879,480	1,200,000
100081964	TILBURG	NLD		03/30/2022	6.190		129,909	1,145,394
3410000497	JERSEY CITY	NJ		09/24/2024	9.316		29,683	833,200
3340069171	SAN JOSE	CA		02/29/2024	8.930		401,148	3,280,000
3340082221	SHORT HILLS	NJ		09/03/2024	9.170		126,720	630,000
100071495	CARSON	CA		10/26/2021	4.875		866,108	920,000
100081883	SANTA ROSA BEACH	FL		03/31/2022	4.875		862,882	1,100,000
324090206	KIRKLAND	WA		11/06/2024	8.715		434,230	1,914,000
100071939	COCONUT GROVE	FL		01/21/2022	3.500		860,325	1,345,000
100075852	VEENENDAAL	NLD		11/24/2021	6.445		186,536	1,160,595
100082231	PUERTA VALLARTA	MEX		04/14/2022	7.128		859,406	1,476,425
3340068959	CHARLOTTE	NC		05/17/2024	9.378		23,808	345,000
100090591	HOOGEZAND-SAPPEMEER	NLD		12/28/2022	5.000		175,016	1,189,318
3340078497	LINCOLN	CA		07/29/2024	9.053		185,692	1,680,000

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	2	3					Additional	
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324040347	PORTLAND	OR		07/01/2024	9.770		102,000	1,016,740
100077898	AMSTERDAM	NLD		12/29/2021	2.650		186,595	1,524,489
3300005243	FORT LEE	NJ		09/04/2024	9.080		106,693	2,843,250
324050046	WESTLAKE	TX		08/20/2024	9.810		75,306	2,356,200
100084302	AMSTERDAM	NLD		06/30/2022	3.200		171,630	1,265,002
3500112595	DAVIE	FL		11/27/2024	8.508		274,510	467,500
3340084553	BROOKLYN	NY		12/19/2024	9.093		103,950	398,000
3410000555	BRENTWOOD	TN		09/24/2024	9.316		478,379	2,650,000
100169916	DANBURY	CT		11/08/2024	7.375		838,270	1,200,000
324020393	IVINS	UT		05/23/2024	9.718		226,261	2,262,000
3340076452	LIVINGSTON	NJ		06/14/2024	9.350		65,776	1,830,000
100087603	S-HERTOGENBOSCH	NLD		09/27/2022	4.650		118,005	1,143,234
100082035	AMSTERDAM	NLD		03/30/2022	3.050		179,531	1,243,378
100043223	TARZANA	CA		08/13/2020	5.000		829,381	3,620,000
100068153	SAN RAFAEL	CA		08/25/2021	3.499		828,289	1,200,000
100078537	ZIERIKZEE	NLD		01/26/2022	2.950		180,410	1,578,549
3410000532	MILLBURN	NJ		09/24/2024	9.016		288,608	1,384,000
100083378	DEN HAAG	NLD		05/27/2022	3.050		172,083	1,155,765
100089671	KATWIJK	NLD		11/29/2022	4.400		165,216	1,585,757
100074080	BELLFLOWER	CA		12/09/2021	3.750		828,153	1,250,000
3340072453	SARASOTA	FL		04/30/2024	9.694		220,374	3,792,000
3300005192	WAINSCOTT	NY		08/01/2024	9.225		130,992	2,695,000
100083736	CABO SAN LUCAS	MEX		06/28/2022	8.452		822,286	1,846,419
100081880	WEST HILLS	CA		03/31/2022	5.500		823,204	1,052,000
3500105480	KURE BEACH	NC		09/12/2024	8.795		243,144	1,883,000
3340079401	LIVINGSTON	NJ		08/19/2024	9.170		117,850	1,760,000
100089697	DEN HAAG	NLD		11/29/2022	4.750		164,183	1,146,070
3340063651	BURBANK	CA		06/14/2024	9.059		133,770	600,000
100175408	WOODSTOCK	GA		12/23/2024	7.500		822,202	1,325,000
3300005191	WAINSCOTT	NY		08/01/2024	9.225		118,703	2,805,000
100068228	BREA	CA		08/25/2021	3.490		816,853	1,650,000
3340071244	AVENTURA	FL		03/14/2024	9.377		66,132	2,000,000
100068202	ROSEMEAD	CA		08/25/2021	3.625		816,249	1,450,000
100167504	LOS ANGELES	CA		10/31/2024	7.250		819,446	1,250,000
3340073208	OCALA	FL		04/12/2024	9.148		50,706	338,000
3340071901	CHARLOTTE	NC		04/19/2024	9.148		118,132	1,964,000
100088510	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	1.000		182,648	1,218,510
100081915	DEN HAAG	NLD		03/30/2022	2.950		175,628	1,135,259
3340071096	DALLAS	TX		04/19/2024	9.397		123,642	1,680,000
3340073206	OCALA	FL		04/12/2024	9.148		76,170	1,296,800
323100889	PRESCOTT	AZ		03/21/2024	9.680		129,103	1,264,400
3500109794	SHERMAN OAKS	CA		11/15/2024	8.050		30,351	340,000
100110794	HAARLEM	NLD		06/28/2023	4.745		170,259	1,260,418
3500111286	KAILUA	HI		11/15/2024	7.925		70,245	164,500
100076749	CANTON	GA		12/30/2021	3.750		801,762	940,000
100085066	SPIJKENISSE	NLD		07/27/2022	3.650		157,872	1,286,626
3340075095	EL DORADO HILLS	CA		05/17/2024	9.622		103,831	600,000
323100688	HEBER CITY	UT		09/25/2024	9.347		315,236	1,806,000
100033808	MONAGHAN	IRL		06/21/2019	4.000		892,560	1,018,218
3340069399	CHICAGO	IL		02/29/2024	9.272		169,334	1,520,000
324080231	ALBANY	OR		10/31/2024	9.180		623,552	1,934,880
100099623	DACULA	GA		04/06/2023	9.750		56,004	915,000
100144942	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	1,033,205
100170043	AUSTIN	TX		11/08/2024	6.875		794,404	1,000,000
100068125	SANTA CLARA	CA		08/25/2021	3.875		789,577	1,404,000

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3340077718	LAWRENCE	NY		07/19/2024	9.908		120,869	900,000
100068491	LENAH	VA		08/25/2021	4.125		786,947	1,195,000
100074299	LOS ANGELES	CA		12/09/2021	4.500		783,885	1,110,000
324070981	WHITE SALMON	WA		09/25/2024	9.340		92,573	924,000
100065430	LOS ANGELES	CA		07/28/2021	3.874		780,010	1,500,000
100065921	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021	7.925		177,915	1,013,623
100089676	ZIERIKZEE	NLD		11/29/2022	5.000		154,890	1,524,489
100083413	AMSTERDAM	NLD		05/27/2022	3.700		160,980	1,102,822
100082057	HAARLEM	NLD		03/30/2022	3.300		167,265	1,013,623
100145089	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	1,162,399
100068161	JERSEY CITY	NJ		08/25/2021	3.625		771,823	1,100,000
3410000556	BRENTWOOD	TN		09/24/2024	9.316		270,656	530,000
100068164	SHERMAN OAKS	CA		08/25/2021	3.625		768,845	1,420,000
100078555	DEN HAAG	NLD		01/26/2022	3.950		167,350	947,320
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021	3.874		765,256	1,065,000
100067410	SAN FRANCISCO	CA		09/23/2021	3.250		764,722	2,100,000
3340073204	OCALA	FL		04/12/2024	9.148		91,705	321,600
100057514	SUNNYVALE	CA		06/30/2021	3.375		755,706	1,910,000
100078516	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022	3.200		164,681	1,135,258
3410000608	BRIGANTINE	NJ		11/14/2024	8.850		64,937	204,500
3410000467	MARIETTA	GA		09/10/2024	9.316		140,863	1,234,000
100167503	PARKLAND	FL		10/31/2024	7.125		752,997	1,020,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		196,000	4,678,000
100090558	HAARLEM	NLD		12/28/2022	7.350		154,014	1,114,122
100068207	VENICE	CA		08/25/2021	2.999		748,937	1,550,000
100081917	WEERT	NLD		03/30/2022	3.500		161,690	1,124,219
100080283	SPIJKENISSE	NLD		02/22/2022	3.200		163,519	1,054,168
100090584	ALKMAAR	NLD		12/28/2022	5.900		153,126	1,487,728
100082766	EINDHOVEN	NLD		04/27/2022	3.500		152,375	990,810
100081919	AMSTERDAM	NLD		03/30/2022	2.800		160,909	1,200,130
3340076632	FAIRFIELD	CT		06/14/2024	9.208		105,908	1,480,000
100085067	HEERLEN	NLD		07/27/2022	4.000		145,932	1,106,068
100119559	SCHIEDAM/VLAARDINGEN	NLD		07/28/2023	6.500		157,600	1,043,356
100071908	SANTA CLARITA	CA		01/21/2022	3.875		736,944	946,500
100071463	SUMMERLAND KEY	FL		10/26/2021	5.375		736,078	950,000
100175446	MONROVIA	CA		12/23/2024	8.000		738,905	910,000
100082793	EINDHOVEN	NLD		04/27/2022	3.500		150,331	962,266
100083382	UTRECHT	NLD		05/27/2022	3.450		152,127	957,874
3340074810	WAXHAW	NC		06/14/2024	9.505		76,857	1,323,200
100185763	HACIENDA HEIGHTS	CA		12/23/2024	6.490		731,636	1,210,000
100077999	DELRAY BEACH	FL		01/06/2022	5.125		731,485	1,009,000
100057667	PACIFIC GROVE	CA		06/30/2021	3.375		723,033	1,040,000
100067412	SAN FRANCISCO	CA		09/23/2021	3.250		728,012	1,930,000
100071490	NORTHRIDGE	CA		10/26/2021	6.250		727,774	880,000
100043449	BROOKLYN	NY		08/13/2020	2.400		730,925	949,050
3340084664	BROOKLYN	NY		11/21/2024	8.944		84,744	380,000
3310064204	FREEPORT	NY		12/07/2023	8.617		49,748	3,944,000
100119577	TILBURG	NLD		07/28/2023	6.100		154,294	1,954,157
100084333	S-HERTOGENBOSCH	NLD		06/30/2022	3.650		146,692	1,239,735
100175461	WEST COVINA	CA		12/23/2024	7.625		726,985	900,000
3340076815	WESTFIELD	NJ		07/19/2024	9.314		152,637	334,000
100086353	DEN HAAG	NLD		08/29/2022	1.000		139,730	1,032,544
100081980	TILBURG	NLD		03/30/2022	3.200		155,557	1,005,514
3340071933	ST. PETERSBURG	FL		04/30/2024	9.397		164,976	540,000
100083311	DEN HAAG	NLD		05/27/2022	3.250		149,175	1,059,574

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100077880	DEN HAAG	NLD		12/29/2021	3.200		157,071	1,027,138
3340077110	BERKELEY	CA		06/14/2024	8.930		30,294	1,424,000
100077912	GONDEN	NLD		12/29/2021	2.700		156,617	1,492,053
3340077972	ST. PETERSBURG	FL		07/19/2024	10.033		34,793	2,880,000
100145053	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	929,823
3340078977	HOUSTON	TX		08/26/2024	9.705		8,631	2,745,600
3340073257	SIERRA MADRE	CA		04/05/2024	8.780		19,127	266,000
100071422	CAPELLE AAN DEN IJSSEL	NLD		09/30/2021	6.965		158,963	1,502,865
100077974	SAN RAFAEL	CA		01/13/2022	4.625		705,366	1,175,000
3340071924	ST. PETERSBURG	FL		04/30/2024	9.397		151,477	2,160,000
100089675	DEVENTER	NLD		11/29/2022	4.150		141,053	1,189,318
100089699	DEN HAAG	NLD		11/29/2022	4.750		140,950	983,890
3340081902	CHICAGO	IL		09/03/2024	8.879		25,780	1,096,000
100076619	VENTURA	CA		12/16/2021	3.375		705,081	949,000
3340076738	HAMPSTEAD	NC		06/14/2024	9.885		133,226	1,544,000
100084274	EINDHOVEN	NLD		06/30/2022	3.750		142,128	994,702
100068165	VAN NUYS	CA		08/25/2021	3.625		699,339	1,015,000
100071531	CARLSBAD	CA		10/14/2021	3.499		698,648	997,000
100071500	BRADENTON	FL		10/26/2021	5.375		701,285	818,000
100077930	DEN HAAG	NLD		12/29/2021	3.100		153,212	912,261
100083340	ZALTBOMMEL	NLD		05/27/2022	3.650		144,882	973,078
100175403	LAKE ELSINORE	CA		12/23/2024	8.875		698,884	750,000
100114609	GILBERT	AZ		06/29/2023	8.375		63,474	875,000
3340082831	PALM SPRINGS	CA		09/18/2024	8.828		43,192	1,320,000
3320053276	GLENVIEW	IL		06/21/2023	9.208		35,711	580,000
100145004	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	1,097,729
3340068836	JERSEY CITY	NJ		04/05/2024	9.118		49,521	280,000
3340074177	SAN DIEGO	CA		06/04/2024	9.594		162,199	477,600
3310075576	WELLESLEY	MA		08/26/2024	9.296		74,978	1,760,000
100076723	FULLERTON	CA		12/30/2021	4.250		693,274	895,000
100086284	AMSTERDAM	NLD		08/29/2022	3.400		133,633	1,032,544
3300005075	SPRING VALLEY	NY		07/17/2024	9.445		23,508	1,288,700
100068213	WASHINGTON	DC		08/25/2021	3.375		688,688	1,450,000
100065763	SANTA ANA	CA		07/28/2021	3.999		688,419	1,200,000
324020665	TUCSON	AZ		05/23/2024	9.710		61,505	672,000
100083392	ROTTERDAM	NLD		05/27/2022	3.300		142,736	1,027,138
100068260	ARCADIA	CA		08/25/2021	3.999		685,278	960,000
100083345	ROTTERDAM	NLD		05/27/2022	3.500		142,468	897,056
100067388	CABO SAN LUCAS	MEX		08/13/2021	10.150		676,668	1,984,568
100078611	DEN HAAG	NLD		01/26/2022	5.885		148,741	894,151
3340073812	LONG BRANCH	NJ		06/14/2024	9.350		634,419	5,200,000
100077878	DEVENTER	NLD		12/29/2021	6.295		149,808	891,988
100044701	FRANKLIN	MA		11/19/2020	5.000		681,997	615,000
100142396	PORT MONMOUTH	NJ		02/02/2024	8.250		1,210	875,000
3340081425	CHARLOTTE	NC		09/10/2024	8.888		407,957	2,495,808
3340082179	LIGHTHOUSE POINT	FL		08/26/2024	9.265		59,479	375,000
324030872	PRESCOTT	AZ		05/23/2024	9.780		75,323	878,700
3340080354	LIVINGSTON	NJ		08/19/2024	9.170		157,014	347,000
100076684	PARK CITY	UT		12/16/2021	3.875		676,296	2,700,000
100068427	SAN PEDRO	CA		08/25/2021	4.500		675,094	950,000
100070227	DEN HAAG	NLD		08/31/2021	3.050		154,099	1,101,019
100060087	OCEANSIDE	CA		06/25/2021	4.125		673,585	950,000
100167469	LOS ANGELES	CA		10/31/2024	7.875		675,690	860,000
100121050	NETHERLANDS	NLD		08/28/2023	4.080		141,040	1,059,574
324020613	TUCSON	AZ		05/23/2024	9.710		34,286	1,560,000

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100068246	LOS ANGELES	CA		08/25/2021	3.875		671,532	1,180,000
100090564	ROOSENDAAL	NLD		12/28/2022	5.100		137,892	962,266
100068712	ROTTERDAM	NLD		08/30/2021	7.780		153,067	876,784
100078523	WEERT	NLD		01/26/2022	3.250		145,852	876,784
3310051177	BROOKLYN	NY		06/21/2023	7.940		58,428	1,725,000
100068382	LOS ANGELES	CA		08/25/2021	3.500		664,477	1,200,000
100144923	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	1,226,834
324040007	BIG BEAR LAKE	CA		07/01/2024	9.570		12,484	565,500
100083429	ZALTBOMMEL	NLD		05/27/2022	3.450		137,638	866,648
3410000554	BRENTWOOD	TN		09/24/2024	9.316		221,791	2,120,000
100049925	PORT WASHINGTON	NY		11/20/2020	4.250		661,443	780,900
100088503	HEERLEN	NLD		10/27/2022	1.000		149,118	1,000,108
3340076735	LIVINGSTON	NJ		07/19/2024	9.314		169,879	1,376,000
100085116	EINDHOVEN	NLD		07/27/2022	3.950		130,369	1,173,100
100071464	OJAI	CA		10/26/2021	3.500		660,887	965,000
3310066232	PARADISE VALLEY	AZ		12/22/2023	8.148		72,236	1,710,000
100076595	NEVADA CITY	CA		12/30/2021	3.875		658,547	930,000
3340070761	WESTBURY	NY		03/14/2024	9.140		11,700	1,465,500
100076719	SIMI VALLEY	CA		12/30/2021	3.750		655,296	840,000
100082752	DEN HAAG	NLD		04/27/2022	3.050		133,810	856,512
3310059407	WELLESLEY	MA		09/15/2023	8.491		126,335	1,401,000
100185746	LOS ANGELES	CA		12/23/2024	6.990		653,104	1,060,000
100101716	HAARLEM	NLD		03/30/2023	5.900		137,415	1,016,326
100077933	DEN HAAG	NLD		12/29/2021	3.100		142,998	851,443
3340068044	FORT LAUDERDALE	FL		02/29/2024	8.966		104,679	1,300,000
3340072171	QUEENS	NY		03/21/2024	9.407		30,413	1,744,000
324030664	PORTLAND	OR		04/24/2024	9.318		89,000	543,900
100068197	GILROY	CA		08/25/2021	3.250		646,886	1,000,000
100113899	BROOKEVILLE	MD		06/29/2023	7.625		928	1,290,000
3340073203	OCALA	FL		04/12/2024	9.148		214,695	1,285,600
100074381	EINDHOVEN	NLD		11/16/2021	3.400		144,487	921,019
100086268	KATWIJK	NLD		08/29/2022	3.650		124,813	983,214
3310057804	OJAI	CA		09/15/2023	7.690		20,214	1,560,000
100082064	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	2.800		138,942	962,266
100086340	AMSTERDAM	NLD		08/29/2022	4.500		124,518	1,393,664
3340074923	HOUSTON	TX		05/10/2024	9.378		86,684	360,000
3340066837	WESTBURY	NY		02/26/2024	9.001		4,712	1,450,000
100060090	CARLSBAD	CA		06/25/2021	3.999		642,369	970,000
3340073205	OCALA	FL		04/12/2024	9.148		175,508	338,000
100166444	ASBURY PARK	NJ		10/31/2024	7.750		644,458	860,000
100085040	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	4.000		126,382	931,863
3340080125	LIVINGSTON	NJ		08/26/2024	9.170		176,220	1,584,000
100142404	TROUTMAN	NC		02/02/2024	8.625		1,502	829,000
3340070764	FLORHAM PARK	NJ		02/29/2024	9.812		62,568	1,420,000
100108512	ECHT/LIMBURG	NLD		05/25/2023	4.125		131,851	908,206
3410000595	JERSEY CITY	NJ		11/14/2024	8.850		65,230	246,000
100068652	ROTTERDAM	NLD		08/30/2021	7.980		145,281	832,185
100089652	LEEUWARDEN	NLD		11/29/2022	4.000		127,010	994,702
100077899	WAGENINGEN/EDE	NLD		12/29/2021	5.925		120,868	1,210,942
100130128	NETHERLANDS	NLD		09/26/2023	6.250		130,012	978,935
3410000482	MAHWAH	NJ		09/10/2024	8.816		242,581	1,360,000
3300004543	SPRING VALLEY	NY		06/23/2023	9.645		49,809	1,200,500
3310065747	BROOKLYN	NY		05/17/2024	8.666		62,430	1,800,000
100030910	KINGS POINT	NY		04/09/2019	4.000		628,260	1,900,000
3310075578	WELLESLEY	MA		06/04/2024	9.296		67,512	1,320,000

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100081972	ROTTERDAM	NLD		03/30/2022	3.200		136,321	881,176
100167489	LOS ANGELES	CA		10/31/2024	6.875		629,438	1,235,000
100083320	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.400		130,555	876,852
100071481	CHATSWORTH	CA		10/26/2021	5.875		627,864	690,000
3340073506	SCOTCH PLAINS	NJ		04/30/2024	8.851		50,019	247,000
100026809	TORRANCE	CA		09/26/2018	4.375		626,110	999,000
100077797	TUCSON	AZ		12/23/2021	5.125		627,667	775,000
100086337	GRONINGEN	NLD		08/29/2022	1.000		121,064	940,642
3310055740	BROOKLYN	NY		08/31/2023	8.715		29,075	1,410,000
100057816	SAN DIEGO	CA		06/30/2021	3.625		621,190	908,000
100065407	LOS ANGELES	CA		07/28/2021	3.990		623,747	935,000
100053353	HOLLISTER	CA		03/23/2021	3.250		623,829	680,000
100068145	NOVATO	CA		08/25/2021	3.874		622,999	1,100,000
100082740	ROTTERDAM	NLD		04/27/2022	3.500		127,106	929,830
100074250	HOMESTEAD	FL		12/09/2021	4.000		619,121	810,000
100078554	AMSTERDAM/AMSTELVEEN	NLD		01/26/2022	3.000		134,892	864,958
100070224	DEN HAAG	NLD		08/31/2021	3.050		141,671	937,038
100086343	HOOGEVEEN	NLD		08/29/2022	4.950		119,940	814,908
100076771	BURBANK	CA		12/30/2021	4.125		620,615	1,100,000
100057709	DANA POINT	CA		06/30/2021	3.625		617,562	1,150,000
100145286	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	839,535
100065477	LONG BEACH	CA		07/28/2021	4.125		616,466	920,000
100145006	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	800,734
100068187	LOS ANGELES	CA		08/25/2021	3.490		615,419	1,200,000
100055905	JERSEY CITY	NJ		03/26/2021	3.625		614,012	965,000
100065408	LOS ANGELES	CA		07/28/2021	3.990		613,741	920,000
3300005111	SHORT HILLS	NJ		07/17/2024	9.365		161,482	1,274,000
100044408	OZONE PARK	NY		11/19/2020	5.000		615,087	812,250
100130111	NETHERLANDS	NLD		09/26/2023	6.150		125,519	1,081,198
3340073207	OCALA	FL		04/12/2024	9.148		238,091	1,283,200
100081933	AMSTERDAM	NLD		03/30/2022	3.350		132,139	800,762
3340074710	CHAPEL HILL	NC		06/04/2024	9.891		19,330	278,000
3500109899	KATY	TX		11/15/2024	8.238		308,684	956,000
100140912	SEATTLE	WA		02/26/2024	8.250		2,500	1,200,000
100077879	AMSTERDAM	NLD		12/29/2021	2.850		133,919	1,048,762
100119585	ALMERE	NLD		07/28/2023	6.100		130,048	1,054,771
324080340	ALBANY	OR		10/31/2024	9.180		506,377	1,401,120
3340073210	OCALA	FL		04/12/2024	9.148		242,261	338,000
3410000520	WATCHUNG	NJ		09/24/2024	9.116		67,429	1,164,000
100175498	FORT LEE	NJ		12/23/2024	7.375		609,455	1,260,000
100068607	TILBURG	NLD		08/30/2021	7.475		138,025	903,573
3340080294	FLORHAM PARK	NJ		08/19/2024	9.170		62,964	1,816,000
100085034	UTRECHT	NLD		07/27/2022	3.600		119,399	1,027,138
100078549	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		131,520	790,626
100068154	FALLBROOK	CA		08/25/2021	3.374		603,012	1,180,000
100120567	AURORA	CO		08/18/2023	9.999		18,637	758,000
100074237	PORTLAND	OR		12/09/2021	4.500		602,669	775,000
100083313	ROTTERDAM	NLD		05/27/2022	3.350		124,760	790,706
100065285	LOS ANGELES	CA		07/28/2021	3.990		599,064	898,000
3500109471	LONG BRANCH	NJ		12/20/2024	8.735		212,358	1,720,000
100084232	AMSTERDAM	NLD		06/30/2022	3.900		121,545	2,027,246
3340082211	LIVINGSTON	NJ		08/26/2024	9.170		220,884	1,320,000
100073580	TILBURG	NLD		10/25/2021	7.240		134,095	947,738
100166469	PHOENIX	AZ		10/31/2024	7.750		596,300	745,000
100085050	TILBURG	NLD		07/27/2022	3.800		117,638	830,901

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100084268	HAARLEM	NLD.		06/30/2022	4.800		120,497	886,582
100086332	TILBURG	NLD.		08/29/2022	4.550		114,943	864,958
3340065851	HAMPTON BAYS	NY.		04/05/2024	9.121		18,887	243,200
100167543	HAVERHILL	MA.		10/31/2024	8.625		591,324	716,000
3340074065	WESTBURY	NY.		04/19/2024	9.148		84,363	1,492,000
100082786	ROTTERDAM	NLD.		04/27/2022	3.500		119,822	935,296
3410000414	LIVINGSTON	NJ.		09/24/2024	9.116		217,055	200,000
3340076887	BERKELEY HEIGHTS	NJ.		06/14/2024	9.350		154,457	1,160,000
100068589	DEN HAAG	NLD.		08/30/2021	7.730		133,602	816,304
100055442	NEW ROCHELLE	NY.		03/23/2021	3.442		584,152	580,000
100087653	GRONINGEN	NLD.		09/27/2022	4.400		108,463	940,642
100076243	AUSTIN	TX.		01/07/2022	4.000		583,076	875,000
3340075141	CHARLOTTE	NC.		05/17/2024	9.378		136,076	440,000
100057923	LONG BEACH	CA.		06/30/2021	3.625		579,798	965,000
3310080937	CRESSKILL	NJ.		10/03/2024	8.148		40,910	1,652,000
100103351	GORREDIJK	NLD.		04/28/2023	4.940		123,621	902,800
100110792	ZIERIKZEE	NLD.		06/28/2023	4.705		122,456	908,206
3310061854	MONROE	NY.		11/21/2023	8.491		46,577	1,360,000
100084312	DEN HAAG	NLD.		06/30/2022	3.750		117,354	931,494
100083354	ECHT/LIMBURG	NLD.		05/27/2022	3.100		120,199	864,958
100121054	NETHERLANDS	NLD.		08/28/2023	6.250		121,139	1,186,074
100108513	KATWIJK	NLD.		05/25/2023	6.450		120,075	940,642
3340075728	RALEIGH	NC.		07/19/2024	9.985		132,790	309,000
100076293	LAKE OSWEGO	OR.		01/07/2022	3.875		576,005	795,000
100044696	WOODCLIFF LAKE	NJ.		11/19/2020	5.400		568,742	800,000
100068167	SAN JOSE	CA.		08/25/2021	3.625		575,742	815,000
100081938	LEEUWARDEN	NLD.		03/30/2022	3.350		124,334	754,347
3340073209	OCALA	FL.		04/12/2024	9.148		245,242	338,000
100067400	WALNUT CREEK	CA.		09/23/2021	3.999		573,251	1,620,000
100065453	WASHINGTON	DC.		07/28/2021	3.375		573,484	1,007,000
3300004523	PARAMUS	NJ.		06/23/2023	9.645		43,990	1,176,000
100088517	GRONINGEN	NLD.		10/27/2022	4.750		128,734	1,562,331
100068500	ONTARIO	CA.		08/25/2021	3.375		573,140	1,015,000
100048497	LOS ANGELES	CA.		11/20/2020	3.500		572,302	1,128,125
324050932	WESTLAKE	TX.		08/20/2024	9.810		127,586	2,683,800
100068220	TEMPE	AZ.		08/25/2021	3.490		571,433	810,000
100082782	SCHIEDAM/VLAARDINGEN	NLD.		04/27/2022	3.350		116,760	747,885
100074339	SAN LORENZO	CA.		12/09/2021	3.750		572,632	820,000
100045885	TEMECULA	CA.		11/25/2020	8.250		569,513	1,240,938
100089711	ROTTERDAM	NLD.		11/29/2022	5.500		60,407	919,018
100076746	TEMECULA	CA.		12/30/2021	3.875		569,503	870,000
100065383	NATICK	MA.		07/28/2021	4.500		568,220	840,000
100134394	NETHERLANDS	NLD.		10/27/2023	6.100		116,248	1,030,490
100081914	EINDHOVEN	NLD.		03/30/2022	3.000		122,605	937,601
3340071993	PORT CHESTER	NY.		04/30/2024	9.516		14,497	920,000
100082220	SAYULITA	MEX.		04/14/2022	6.912		567,596	965,681
100087663	KATWIJK	NLD.		09/27/2022	1.000		105,298	791,437
100175421	POMONA	CA.		12/23/2024	7.375		567,857	865,000
100078006	WEEHAWKEN	NJ.		01/12/2022	3.645		565,803	845,000
100081971	ROTTERDAM	NLD.		03/30/2022	3.200		122,104	789,275
100068131	DALY CITY	CA.		08/25/2021	3.874		564,220	1,130,000
100074239	ANAHEIM	CA.		12/09/2021	4.250		565,259	745,000
100060097	PLAYA DEL REY	CA.		06/25/2021	3.490		563,067	815,000
100057801	PALO ALTO	CA.		06/30/2021	3.125		562,689	820,000
3340077428	MOUNT PLEASANT	SC.		07/19/2024	9.855		187,219	740,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340079120	SPRINGFIELD GARDENS	NY		07/29/2024	9.445		16,988	225,000
3300004435	PARAMUS	NJ		04/05/2023	9.080		62,703	1,402,500
3340068797	LA PUENTE	CA		04/30/2024	9.088		34,544	220,000
3340073336	JERSEY CITY	NJ		04/30/2024	9.296		123,948	366,800
100078546	ENSCHEDE	NLD		01/26/2022	3.250		122,246	734,877
100054792	SAN JOSE	CA		03/23/2021	4.500		561,408	1,390,000
100076681	CARSON	CA		12/30/2021	3.875		555,534	830,000
100087664	DEN HAAG	NLD		09/27/2022	1.000		103,572	810,898
100085090	SPIJKENISSE	NLD		07/27/2022	3.900		110,214	859,552
100083334	DEN HAAG	NLD		05/27/2022	3.050		115,906	778,463
100082041	S-HERTOGENBOSCH	NLD		03/30/2022	3.100		120,431	789,275
3500108406	LOS ANGELES	CA		11/15/2024	8.865		41,414	1,040,000
100068495	CHULA VISTA	CA		08/25/2021	3.990		556,612	875,000
3310064386	WILDWOOD	NJ		04/30/2024	8.498		199,990	1,416,000
100055301	STUDIO CITY	CA		03/23/2021	3.125		555,042	1,890,000
3.62425E+11	HANAHAN	SC		11/22/2024	9.595		668,865	1,575,000
3340083908	NEW PROVIDENCE	NJ		09/18/2024	9.125		76,658	255,000
100081937	DEN HAAG	NLD		03/30/2022	2.900		119,762	994,702
100031725	CENTENNIAL	CO		03/29/2019	3.500		551,530	740,000
100071432	TILBURG	NLD		09/30/2021	6.985		126,427	1,081,198
100082774	GRONINGEN	NLD		04/27/2022	3.100		112,326	821,710
100067702	MILPITAS	CA		09/23/2021	3.500		548,547	1,600,000
100071539	ANAHEIM	CA		10/14/2021	3.874		547,670	806,000
3340078668	ATLANTA	GA		07/19/2024	9.718		24,577	240,000
3410000657	SHORT HILLS	NJ		12/23/2024	8.886		162,581	282,500
100055374	SAN DIEGO	CA		03/23/2021	3.250		545,532	785,000
3340073814	LONG BRANCH	NJ		06/14/2024	9.350		330,946	4,160,000
3340067867	PANAMA CITY	FL		03/28/2024	9.134		222,470	1,228,000
100076708	LA MIRADA	CA		12/30/2021	3.750		544,870	825,000
100068238	WASHINGTON	DC		08/25/2021	3.375		544,656	835,000
3410000468	JERSEY CITY	NJ		09/10/2024	9.016		38,150	900,000
3410000553	BRENTWOOD	TN		09/24/2024	9.316		283,028	530,000
100068133	HAYWARD	CA		08/25/2021	3.874		543,082	790,000
3340069012	WESTBURY	NY		02/26/2024	8.725		30,373	279,800
100070341	ROTTERDAM	NLD		08/31/2021	7.425		123,963	756,839
100081973	ARNHEM	NLD		03/30/2022	3.000		117,086	756,839
100169882	LAS VEGAS	NV		11/08/2024	7.250		543,816	790,000
100068147	SAN DIEGO	CA		08/25/2021	3.374		541,425	1,000,000
100175410	WESTON	FL		12/23/2024	8.875		542,924	625,000
3340085052	BRONX	NY		10/03/2024	8.420		157,410	1,040,000
100144776	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	710,345
3310074181	HOUSTON	TX		08/19/2024	8.666		14,760	900,000
100045404	HUNTINGTON BEACH	CA		11/25/2020	4.250		536,774	812,250
100067706	OAKLAND	CA		09/23/2021	3.499		536,610	1,550,000
100084265	UTRECHT	NLD		06/30/2022	3.200		108,971	870,364
3500110810	MIAMI	FL		11/15/2024	8.488		263,072	240,000
100034371	DUBLIN	IRL		06/21/2019	3.850		596,434	964,157
100086314	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022	4.200		72,714	746,027
100076299	WHEAT RIDGE	CO		01/07/2022	3.875		533,571	800,000
100131618	TUJUNGA	CA		10/06/2023	7.375		488	720,000
100076657	HAWTHORNE	CA		12/16/2021	4.000		532,794	905,000
100084325	ROTTERDAM	NLD		06/30/2022	3.650		108,133	859,552
100099734	UTRECHT	NLD		02/27/2023	6.050		109,465	843,334
100057643	CHULA VISTA	CA		06/30/2021	3.625		532,129	1,115,000
100070350	AMSTERDAM	NLD		08/31/2021	2.900		121,601	2,184,020

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100090608	DEN HAAG	NLD		12/28/2022	4.760		109,253	756,839
100076327	BROKEN BOW	OK		01/07/2022	3.990		530,957	778,000
100078509	ROTTERDAM	NLD		01/26/2022	6.535		115,501	653,489
100068200	CAMARILLO	CA		08/25/2021	3.250		529,741	790,000
100108515	DEVENTER	NLD		05/25/2023	5.850		111,713	1,113,634
100078602	MAARSSEN	NLD		01/26/2022	3.700		115,333	840,687
100075982	EAST BOSTON	MA		01/07/2022	4.875		529,414	800,000
100175413	EVERETT	WA		12/23/2024	8.375		530,340	575,000
100031885	RENO	NV		03/29/2019	3.500		529,501	833,000
3300004539	PARAMUS	NJ		06/23/2023	9.645		56,326	1,058,250
100026771	SANIBEL	FL		09/26/2018	6.000		529,705	631,000
3410000567	LIVINGSTON	NJ		10/09/2024	8.476		30,221	1,250,000
100075864	UTRECHT	NLD		11/24/2021	6.715		114,729	691,967
100074245	HUNTINGTON BEACH	CA		12/09/2021	4.250		528,753	780,000
3310059895	MONROE	NY		11/21/2023	8.491		43,365	1,080,000
3340083240	HAYWARD	CA		10/03/2024	8.870		46,951	960,000
100031708	CONCORD	CA		03/29/2019	5.026		527,439	1,071,600
100083425	TILBURG	NLD		05/27/2022	3.550		109,467	709,034
100080329	LEEUWARDEN	NLD		02/22/2022	3.200		115,505	735,215
100084246	AMSTERDAM	NLD		06/30/2022	1.000		106,876	735,215
100078030	BALDWIN	NY		01/12/2022	4.538		525,267	730,000
100067709	SAN JOSE	CA		09/23/2021	3.624		525,610	1,750,000
3300004640	PARAMUS	NJ		10/10/2023	9.835		84,116	1,632,000
100077893	NIJMEGEN	NLD		12/29/2021	3.850		115,170	683,871
100068204	EDGEWOOD	WA		08/25/2021	3.875		523,538	888,000
100088561	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	4.800		117,268	687,140
100080321	DEN HAAG	NLD		02/22/2022	3.250		114,656	689,544
100086312	AMSTERDAM/AMSTELVEEN	NLD		08/29/2022	4.300		101,199	729,809
3340085454	BROOKLYN	NY		10/03/2024	8.960		32,868	880,000
100043379	WALNUT	CA		08/13/2020	3.375		522,221	565,250
100169965	SALEM	OR		11/08/2024	7.625		522,265	635,000
100057980	VAN NUYS	CA		06/30/2021	3.875		520,523	930,000
100065406	LOS ANGELES	CA		07/28/2021	3.990		520,345	780,000
100077927	EINDHOVEN	NLD		12/29/2021	3.000		114,399	778,463
100067923	POWAY	CA		09/23/2021	3.625		519,711	750,000
100060101	LOS ANGELES	CA		06/25/2021	3.875		519,237	810,000
100076557	THORNTON	CO		12/16/2021	6.250		519,269	712,000
100078622	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	6.125		112,972	679,127
100085111	EINDHOVEN	NLD		07/27/2022	4.200		102,560	724,403
100030147	NEWBURY PARK	CA		12/20/2018	3.875		518,013	695,000
3410000564	LIVINGSTON	NJ		10/09/2024	8.676		175,609	760,000
3340085096	HOLLYWOOD	FL		10/10/2024	9.096		13,820	196,000
100067984	ELLIJAY	GA		09/23/2021	3.625		516,838	695,000
100067643	SAN JOSE	CA		09/23/2021	3.499		516,256	1,398,000
100065954	GORREDIJK	NLD		07/30/2021	7.275		118,610	827,116
100087642	LELYSTAD	NLD		09/27/2022	5.650		95,900	720,942
100084306	LEIDEN	NLD		06/30/2022	3.850		104,780	773,057
100086287	DELFT	NLD		08/29/2022	3.950		99,950	720,799
100083305	S-HERTOGENBOSCH	NLD		05/27/2022	2.900		107,320	1,097,416
100144711	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	684,517
100080277	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	6.175		112,957	679,314
3340072026	NASHVILLE	TN		08/19/2024	9.170		19,531	864,000
100053613	JAMAICA	NY		03/23/2021	5.500		514,465	750,000
100074175	MOUNT PLEASANT	SC		12/09/2021	5.000		514,896	700,000
100074222	CHULA VISTA	CA		12/09/2021	3.875		513,490	665,000

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100071477	LOS ANGELES	CA		10/26/2021	3.875		513,245	1,450,000
100185748	PROVIDENCE	RI		12/23/2024	7.375		514,886	690,000
100089715	GRONINGEN	NLD		11/29/2022	4.750		102,640	826,709
100103866	YONKERS	NY		05/10/2023	8.773		26,448	720,000
100073570	MAASTRICHT	NLD		10/25/2021	2.900		115,171	1,340,685
3340089734	TARRYTOWN	NY		12/05/2024	8.796		13,464	760,000
3340090467	MEDFORD	MA		12/30/2024	8.553		47,322	228,000
100060089	LONG BEACH	CA		06/25/2021	4.500		511,187	756,000
100075998	CHELSEA	MA		01/07/2022	4.875		511,083	758,000
100081881	LAKESIDE	CA		03/31/2022	4.375		508,975	815,000
100068112	PASADENA	CA		08/25/2021	3.375		508,342	790,000
100175428	JOHNS CREEK	GA		12/23/2024	7.125		509,687	925,000
100074377	UTRECHT	NLD		11/16/2021	3.600		113,740	625,823
100078557	AMSTERDAM	NLD		01/26/2022	3.150		110,612	713,591
3300004518	PARAMUS	NJ		06/23/2023	9.645		49,203	1,225,000
100088542	DEN HAAG	NLD		10/27/2022	1.000		113,793	667,690
100185755	UNION CITY	NJ		12/23/2024	7.490		508,726	1,060,000
100076165	MIAMI	FL		01/07/2022	4.375		505,939	733,000
100076760	CAPE CORAL	FL		12/30/2021	4.625		506,150	625,000
3410000561	LIVINGSTON	NJ		09/24/2024	9.016		211,864	210,000
100068550	DEDEMSVAART	NLD		08/30/2021	7.925		115,021	659,085
100071457	DEN HAAG	NLD		09/30/2021	3.350		112,924	702,778
100091914	ECHT/LIMBURG	NLD		01/27/2023	4.960		105,933	702,779
100031795	ENCINITAS	CA		03/29/2019	3.000		502,804	945,000
100169929	GLEN RIDGE	FL		11/08/2024	7.000		501,467	639,000
3340081018	HAMPTON BAYS	NY		10/10/2024	8.425		5,544	230,000
100057572	PORTLAND	OR		06/30/2021	3.625		499,575	676,000
100119560	EINDHOVEN	NLD		07/28/2023	5.800		106,683	870,364
100086003	PUERTO VALLARTA	MEX		08/19/2022	7.133		499,374	1,053,249
100175414	LAWRENCEVILLE	GA		12/23/2024	7.375		499,623	980,000
100084266	ROOSENDAAL	NLD		06/30/2022	3.050		101,008	897,394
100060092	GLENDORA	CA		06/25/2021	3.750		497,063	720,000
3340092539	SAINT ALBANS	NY		12/30/2024	8.796		3,272	780,000
3.62422E+11	SANTA ROSA BEACH	FL		09/23/2024	9.275		481,740	775,500
3410000635	CEDAR HILL	TX		12/09/2024	9.168		147,429	249,000
3340083693	OAKLAND	CA		09/10/2024	8.739		110,825	960,000
100121064	NETHERLANDS	NLD		08/28/2023	3.500		103,833	864,958
100031594	ALISO VIEJO	CA		03/29/2019	4.450		492,477	1,053,455
100088493	AMSTERDAM	NLD		10/27/2022	4.500		111,187	683,075
3340086458	RUTHERFORD	NJ		10/23/2024	8.799		25,344	275,000
100055721	STATEN ISLAND	NY		03/23/2021	6.466		496,172	460,000
100071496	PASADENA	CA		10/26/2021	4.125		494,175	2,100,000
100031688	SANTA ROSA	CA		03/29/2019	3.000		493,650	750,000
100065740	LAWNDALE	CA		07/28/2021	3.490		491,190	864,000
100032513	CAVAN	IRL		06/21/2019	3.280		540,607	179,237
100068117	SAN DIEGO	CA		08/25/2021	3.499		488,836	750,000
100057631	KIRKLAND	WA		06/30/2021	4.000		490,938	682,000
100076735	SAN PEDRO	CA		12/30/2021	3.500		492,742	960,000
100031587	SAN JOSE	CA		03/29/2019	3.125		491,134	725,000
100081888	SAN DIEGO	CA		03/31/2022	3.750		490,538	912,000
3310061904	MONROE	NY		12/22/2023	8.491		90,256	1,020,000
100045904	CERRITOS	CA		11/25/2020	2.000		490,308	653,600
100065726	EVERETT	WA		07/28/2021	3.499		489,636	850,000
3320043637	JOSHUA TREE	CA		01/30/2023	8.624		74,144	1,175,000
3310080643	LOS ANGELES	CA		09/26/2024	8.498		158,093	1,269,000

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100026781	FOLSOM	CA		09/26/2018	3.250		486,919	645,000
100081994	DEN HAAG	NLD		03/30/2022	3.350		60,218	681,155
3320052929	CHARLOTTE	NC		05/25/2023	9.578		29,764	591,000
100077904	KATWIJK	NLD		12/29/2021	3.200		106,636	677,396
3340073176	EAST MEADOW	NY		04/05/2024	9.154		79,576	280,000
100083349	HEEMSTEDE	NLD		05/27/2022	3.550		100,613	638,503
100031930	SAN RAMON	CA		03/29/2019	3.500		484,058	1,220,750
100033828	DUBLIN	IRL		06/21/2019	3.900		524,164	889,683
100157707	LAKE HAVASU CITY	AZ		06/28/2024	9.500		231	700,000
100110786	DEN HAAG	NLD		06/28/2023	3.490		101,915	756,839
100048622	LOWELL	MA		11/20/2020	4.500		481,467	413,250
100067641	LAKE LURE	NC		09/23/2021	3.625		480,831	635,000
100055647	ANAHEIM	CA		03/23/2021	3.875		481,062	720,000
100027070	SCOTTSDALE	AZ		09/26/2018	3.875		479,806	720,000
100067954	LOS ANGELES	CA		09/23/2021	3.625		480,164	639,000
100065666	SADDLE BROOK	NJ		07/28/2021	3.625		480,034	720,000
324050316	WESTLAKE	TX		09/25/2024	9.535		206,475	2,415,000
100110797	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023	5.300		101,501	670,695
100085058	VEENENDAAL	NLD		07/27/2022	3.750		94,907	670,343
100169879	MATTAPOISETT	MA		11/08/2024	6.750		481,396	725,000
100085121	EINDHOVEN	NLD		07/27/2022	3.950		94,784	719,224
100043890	WESTON	FL		08/19/2020	5.500		479,848	427,500
100060153	HOLMES BEACH	FL		06/25/2021	3.750		478,387	725,000
100057610	RODANTHE	NC		06/30/2021	4.000		478,170	641,000
100030124	SAN FRANCISCO	CA		12/20/2018	4.000		478,709	1,100,000
100087289	PEABODY	MA		10/25/2022	5.875		19,441	700,000
100031912	SAN JOSE	CA		03/29/2019	3.875		477,981	1,130,500
324050688	WESTLAKE	TX		09/25/2024	9.535		21,143	2,423,400
100170189	AUSTIN	TX		10/08/2024	7.500		1,254	624,000
100127061	NAPA	CA		08/30/2023	7.500		1,034	1,210,000
3340071664	HOUSTON	TX		04/05/2024	9.593		69,283	996,000
100054145	NORTH BERGEN	NJ		03/23/2021	4.625		474,984	610,000
3340077726	BELLAIRE	TX		07/19/2024	9.469		152,730	1,200,000
100044706	SCOTCH PLAINS	NJ		11/19/2020	6.500		474,911	338,000
3340077171	KELSO	WA		08/19/2024	9.176		41,659	1,848,000
100077889	DORDRECHT/DRECHTSTEDEN	NLD		12/29/2021	3.050		78,138	1,178,506
3340090698	YONKERS	NY		12/30/2024	8.262		60,667	220,000
100070513	LANCASTER	CA		09/23/2021	3.500		475,101	715,000
100070423	SAN JOSE	CA		09/23/2021	3.625		425,030	948,000
100065437	OAKLAND	CA		07/28/2021	3.500		471,736	682,000
100053904	MIAMI	FL		03/23/2021	4.000		470,757	447,000
100077980	TULARE	CA		02/18/2022	5.250		470,380	663,000
100081925	VENLO	NLD		03/30/2022	3.400		101,474	702,779
323100500	HEBER CITY	UT		09/25/2024	9.347		670,331	1,806,000
100089660	GRONINGEN	NLD		11/29/2022	5.250		93,708	654,125
100143809	ROTTERDAM	NLD		10/25/2021	3.650		105,360	618,852
100070320	ECHT/LIMBURG	NLD		08/31/2021	3.400		107,139	654,125
100067542	KENT	WA		09/23/2021	3.999		468,126	620,000
100089691	ROOSENDAAL	NLD		11/29/2022	5.000		93,595	688,723
100110799	ARNHEM	NLD		06/28/2023	6.100		98,881	653,483
100089708	TILBURG	NLD		11/29/2022	5.100		82,608	1,028,219
100089717	TILBURG	NLD		11/29/2022	5.350		82,608	1,090,929
100057957	RICHMOND	VA		06/30/2021	3.875		466,112	691,000
3410000563	LIVINGSTON	NJ		10/09/2024	8.676		242,965	211,000
100026800	WHITTIER	CA		09/26/2018	4.500		465,192	800,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100068649	ENSCHEDE	NLD		08/30/2021	7.680		106,173	662,924
100080311	LEEUWARDEN	NLD		02/22/2022	6.375		101,916	612,863
100085071	AMSTERDAM	NLD		07/27/2022	3.650		91,845	1,205,536
100043098	BRENTWOOD	CA		05/28/2020	4.750		462,809	695,000
100055509	MISSION VIEJO	CA		03/23/2021	4.500		462,802	655,000
3310070839	LOS ANGELES	CA		04/05/2024	8.463		75,386	1,200,000
3340076949	GROTON	CT		06/14/2024	8.930		33,712	190,000
100084320	ROOSENDAAL	NLD		06/30/2022	3.900		92,626	773,057
100185729	COMPTON	CA		12/23/2024	8.125		462,595	570,000
3340066137	WEST NEW YORK	NJ		02/26/2024	8.725		44,704	740,000
100099733	DOKKUM	NLD		02/27/2023	1.000		94,668	622,675
100065466	SACRAMENTO	CA		07/28/2021	4.875		460,410	680,000
3340071002	FAIR LAWN	NJ		04/12/2024	8.999		45,192	732,000
100057509	MESA	AZ		06/30/2021	3.500		459,739	650,000
100025379	SALINAS	CA		09/20/2018	4.000		460,344	509,770
100070272	DEN HAAG	NLD		08/31/2021	3.350		105,073	664,937
100054134	LEESBURG	VA		03/23/2021	3.750		458,565	640,000
100076226	KENT	WA		01/07/2022	3.875		458,892	640,000
100065471	INDIO	CA		07/28/2021	3.875		456,992	678,000
100113898	SAN DIEGO	CA		06/29/2023	7.375		1,039	1,050,000
100088556	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	1.000		102,501	637,907
100084260	VENLO	NLD		06/30/2022	4.300		92,730	601,534
100077911	HEEMSTEDE	NLD		12/29/2021	3.650		100,439	562,859
100074163	KENT	WA		12/09/2021	3.875		456,091	675,000
100068562	VENLO	NLD		08/30/2021	8.025		104,250	891,988
3310079373	VENICE	CA		10/03/2024	8.673		29,507	1,740,000
100055822	PALO ALTO	CA		03/23/2021	3.750		454,201	1,650,000
100087638	NIJMEGEN	NLD		09/27/2022	4.500		30,506	1,225,080
100101727	SCHIEDAM/VLAARDINGEN	NLD		03/30/2023	6.300		96,191	659,531
324020819	MARANA	AZ		05/23/2024	9.710		26,095	638,000
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673		20,865	1,065,000
3310066276	HOUSTON	TX		01/23/2024	8.491		24,878	936,000
100078538	ROTTERDAM	NLD		01/26/2022	3.200		98,640	592,970
100068093	RANCHO CORDOVA	CA		08/25/2021	3.499		450,734	720,000
3340073728	TEANECK	NJ		04/12/2024	9.385		62,303	210,800
3410000580	NASHVILLE	TN		11/08/2024	8.850		343,101	1,264,000
3340073011	SAN ANTONIO	TX		06/14/2024	9.950		46,654	210,000
100032045	OAKLAND	CA		03/29/2019	4.400		450,488	1,302,963
100071448	DEN HAAG	NLD		09/30/2021	7.400		100,994	1,018,691
100078607	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	6.180		98,120	594,685
100046507	CHESTERFIELD	VA		11/25/2020	8.500		450,988	366,225
100045775	LIVERMORE	CA		11/25/2020	3.000		449,968	1,408,712
324070649	KENNEWICK	WA		08/20/2024	9.630		174,250	1,080,000
100082731	TILBURG	NLD		04/27/2022	3.200		91,951	708,186
100071903	HOLLYWOOD	FL		01/21/2022	5.500		450,988	530,000
100081920	EINDHOVEN	NLD		03/30/2022	3.050		97,014	637,907
100075868	OOSTBURG	NLD		11/24/2021	6.300		97,475	627,095
100085089	AMSTERDAM	NLD		07/27/2022	3.750		88,784	627,095
100070512	VENTNOR CITY	NJ		09/23/2021	4.000		448,415	620,000
100057713	BOISE	ID		06/30/2021	3.875		448,136	626,000
3500109708	BOCA RATON	FL		10/16/2024	7.970		2,066	83,000
100055573	PALMDALE	CA		03/23/2021	4.000		447,761	435,000
100081910	ROTTERDAM	NLD		03/30/2022	4.050		96,456	935,236
100110804	AMSTERDAM	NLD		06/28/2023	4.460		94,297	1,351,497
100071925	ORANGE	CA		01/21/2022	4.750		446,109	667,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310087022	SKANEATELES	NY		10/31/2024	8.981		128,384	1,483,500
100173605	ROTTERDAM	NLD		10/29/2024	3.450		93,262	669,497
100074107	LONG BEACH	CA		12/09/2021	4.250		445,145	690,000
324050821	WESTLAKE	TX		08/20/2024	9.810		12,398	1,675,800
3310071917	BELLEVUE	WA		07/19/2024	8.673		56,163	1,155,000
100067672	SAN FRANCISCO	CA		09/23/2021	3.499		443,696	2,036,000
100032464	DUBLIN	IRL		06/21/2019	3.850		488,614	583,992
100087643	LELYSTAD	NLD		09/27/2022	5.150		81,892	647,406
3500107879	BOISE	ID		10/16/2024	8.470		60,322	124,000
324050851	WESTLAKE	TX		08/20/2024	9.810		122,219	2,088,000
100090862	HONOLULU	HI		01/06/2023	9.125		407	712,000
100057944	HUNTINGTON BEACH	CA		06/30/2021	3.750		439,189	1,185,000
100087610	KATWIJK	NLD		09/27/2022	4.400		81,995	581,213
3310061787	BELMONT	CA		12/22/2023	8.771		34,582	1,035,000
100074112	OCEANSIDE	CA		12/09/2021	4.750		441,028	630,000
100031805	LAS VEGAS	NV		03/29/2019	4.625		440,695	633,000
100057890	LA QUINTA	CA		06/30/2021	4.000		440,322	615,000
100068646	STADSKANAAL	NLD		08/30/2021	7.580		100,652	683,317
100089669	ROTTERDAM	NLD		11/29/2022	4.400		81,111	946,048
100175513	SAVANNAH	GA		12/23/2024	7.500		440,590	860,000
3340071111	WASHINGTON	DC		03/21/2024	9.295		58,306	235,000
100068148	BAYONNE	NJ		08/25/2021	3.999		438,819	640,000
100144975	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	574,739
100032007	SAN JOSE	CA		03/29/2019	3.500		438,565	900,000
100026798	FAIR HAVEN	NJ		09/26/2018	4.000		437,051	769,000
100068277	MIDDLETOWN	RI		08/25/2021	4.000		437,140	620,000
100081931	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2022	3.200		94,449	610,516
100081943	AMSTERDAM	NLD		03/30/2022	3.100		94,362	1,030,637
100081887	CHATSWORTH	CA		03/31/2022	4.375		436,556	995,000
100030986	BUELLTON	CA		03/29/2019	3.375		436,585	485,000
100060102	LAKESIDE	CA		06/25/2021	3.750		435,935	660,000
3500105989	PICO RIVERA	CA		08/12/2024	8.710		91,716	110,200
100068209	WASHINGTON	DC		08/25/2021	3.500		435,459	620,000
3340082226	LIVINGSTON	NJ		08/26/2024	9.170		334,664	1,408,000
100057761	PASO ROBLES	CA		06/30/2021	3.750		434,328	630,000
100050009	PORT CHESTER	NY		11/20/2020	3.625		434,606	532,000
100082787	AMSTERDAM	NLD		04/27/2022	3.000		88,679	605,471
100073591	HOOGEVEEN	NLD		10/25/2021	6.200		97,524	756,839
100080274	ROTTERDAM	NLD		02/22/2022	2.950		95,122	648,719
100089665	DEN HAAG	NLD		11/29/2022	4.750		86,738	605,471
3310087071	OCEANPORT	NJ		10/31/2024	8.673		86,009	1,384,000
100121057	NETHERLANDS	NLD		08/28/2023	6.130		90,739	605,023
100075990	DANBURY	CT		01/07/2022	4.750		432,566	675,000
3310078249	SHORT HILLS	NJ		09/10/2024	8.666		42,649	1,095,000
100060159	HOLMES BEACH	FL		06/25/2021	3.750		431,605	650,000
100060160	HOLMES BEACH	FL		06/25/2021	3.750		431,605	650,000
100048864	EAST NORTHPORT	NY		11/20/2020	4.250		431,948	398,050
100038966	DUBLIN	IRL		09/27/2019	4.100		1,725	551,411
100082789	HEERLEN	NLD		04/27/2022	3.450		87,940	600,425
100086298	EMMELOORD	NLD		08/29/2022	4.100		83,208	565,697
100083408	EMMELOORD	NLD		05/27/2022	3.550		89,344	566,216
100083410	EMMELOORD	NLD		05/27/2022	3.550		89,344	566,216
100055387	WESTMINSTER	CA		03/23/2021	3.750		430,060	575,000
100076762	VERO BEACH	FL		12/30/2021	4.875		430,846	485,000
3310061101	NASHVILLE	TN		12/22/2023	8.498		4,300	684,000

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3300005187	SPRING VALLEY	NY		10/09/2024	8.855		220,787	1,430,800
100026741	SPARTA	NJ		09/26/2018	4.943		428,818	825,000
3340083311	YONKERS	NY		10/10/2024	8.425		13,068	638,400
100057822	PORTLAND	OR		06/30/2021	3.750		427,242	599,000
100076606	SACRAMENTO	CA		12/16/2021	4.500		428,714	515,000
100030903	OZONE PARK	NY		04/09/2019	4.974		428,295	603,250
100076571	TUCSON	AZ		12/16/2021	4.875		428,292	530,000
3340077862	SAG HARBOR	NY		08/26/2024	9.403		69,771	2,911,600
100121068	NETHERLANDS	NLD		08/28/2023	6.100		89,232	1,048,978
100078562	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	6.120		92,738	594,659
100078535	UTRECHT	NLD		01/26/2022	3.250		92,738	562,229
100047945	TULSA	OK		11/20/2020	5.625		425,224	522,500
100074215	COLORADO SPRINGS	CO		12/09/2021	4.000		423,926	580,000
100065665	ORLANDO	FL		07/28/2021	4.375		423,278	629,000
3500112066	LA PUENTE	CA		11/27/2024	7.945		58,725	450,000
3340064591	JOSHUA TREE	CA		03/07/2024	9.444		59,282	1,100,000
100045300	WEST HILLS	CA		11/25/2020	4.625		422,729	684,000
100085028	MAASTRICHT	NLD		07/27/2022	4.150		83,426	589,253
100085997	CABO SAN LUCAS	MEX		08/19/2022	7.850		240,766	785,018
3340073970	MABLETON	GA		05/10/2024	9.782		134,203	960,000
100088553	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022	1.000		103,369	1,162,288
3340083333	BROOKLYN	NY		10/31/2024	8.425		53,064	231,000
3340085995	MOUNT VERNON	NY		10/10/2024	9.203		36,650	704,000
100145362	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	548,854
100083387	ROOSENDAAL	NLD		05/27/2022	3.300		87,144	627,095
100085047	UTRECHT	NLD		07/27/2022	3.600		82,865	627,095
100060093	COMPTON	CA		06/25/2021	3.875		418,809	630,000
3310060686	JERSEY CITY	NJ		01/23/2024	8.673		66,838	1,254,600
3500107921	SEATTLE	WA		09/30/2024	11.000		119,788	230,000
100089655	AMSTERDAM	NLD		11/29/2022	4.850		83,641	1,124,446
100071433	ROTTERDAM	NLD		09/30/2021	7.285		93,814	552,588
100057820	BALDWIN PARK	CA		06/30/2021	3.625		417,702	589,000
100031588	ROCKLIN	CA		03/29/2019	3.500		417,383	695,000
100090863	SMYRNA	GA		01/06/2023	8.875		592	575,000
100038724	DUBLIN	IRL		09/27/2019	3.600		3,546	297,095
100145520	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	542,432
100049588	DOWNEY	CA		11/20/2020	3.875		417,093	650,000
100086308	ENSCHEDE	NLD		08/29/2022	4.300		80,560	583,847
100053545	MIAMI	FL		03/23/2021	5.500		416,781	380,000
3310063120	ST. PETERSBURG	FL		12/22/2023	8.806		166,363	1,521,600
100076068	ANTHONY	NM		01/07/2022	4.625		415,309	625,000
100077963	JACKSONVILLE BEACH	FL		01/13/2022	3.875		416,384	1,170,000
100071924	HIALEAH	FL		01/21/2022	4.625		405,862	545,000
100087622	APELDOORN	NLD		09/27/2022	4.550		76,960	751,433
100058002	BOISE	ID		06/30/2021	3.875		413,325	594,000
100031548	PETALUMA	CA		03/29/2019	2.850		412,606	650,500
100084241	ROTTERDAM	NLD		06/30/2022	3.650		83,824	735,215
100084296	BUSSUM/UOTHOORN/PURMEREND	NLD		06/30/2022	3.600		83,824	578,441
100108518	HEERHUGOWAARD	NLD		05/25/2023	6.200		85,768	1,081,199
100108519	HEERHUGOWAARD	NLD		05/25/2023	6.200		85,768	1,081,199
100090598	RODEN	NLD		12/28/2022	4.570		84,856	1,027,138
100087637	HOOGEVEEN	NLD		09/27/2022	4.550		76,720	843,334
100083292	AMSTERDAM	NLD		05/27/2022	4.000		85,856	590,881
100085045	AMSTERDAM	NLD		07/27/2022	3.750		81,640	621,689
100110807	HILVERSUM	NLD		06/28/2023	6.300		87,312	1,296,356

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100175400	FAIR OAKS	CA		12/23/2024	10.990		413,997	451,000
100081890	ANAHEIM	CA		03/31/2022	3.875		412,443	742,000
100085115	UTRECHT	NLD		07/27/2022	1.000		81,509	575,709
100090576	DEN HAAG	NLD		12/28/2022	4.850		84,644	616,283
100119586	ROTTERDAM	NLD		07/28/2023	6.200		87,947	616,283
324050888	WESTLAKE	TX		08/20/2024	9.810		11,246	1,499,400
100081970	ROTTERDAM	NLD		03/30/2022	3.200		88,651	573,035
100043900	DALY CITY	CA		08/19/2020	5.200		409,849	855,000
100166473	DENVER	CO		10/31/2024	6.625		410,944	525,000
100030467	SANTA CRUZ	CA		12/20/2018	6.750		407,558	900,000
3340075749	NEWARK	NJ		06/04/2024	9.505		24,980	157,000
100057520	MIAMI	FL		06/30/2021	3.374		408,536	585,000
100054983	CHICAGO	IL		03/23/2021	4.750		408,831	600,000
100057852	BELLEVUE	WA		06/30/2021	3.749		408,050	950,000
3310064205	FREEPORT	NY		11/29/2023	8.617		14,067	2,119,500
3340082065	NEWARK	NJ		08/26/2024	9.128		35,006	680,000
100071717	CARSON	CA		10/14/2021	3.990		407,659	760,000
100068116	IMPERIAL BCH	CA		08/25/2021	3.999		407,388	712,781
3310083354	LOS ANGELES	CA		09/18/2024	8.428		56,120	1,050,000
3500109658	MIAMI	FL		10/30/2024	8.630		256,719	1,200,000
100076066	NORTH LAS VEGAS	NV		01/07/2022	4.750		406,780	605,000
100017182	ORANGE	CA		04/26/2018	3.750		407,020	570,000
100078580	DEN HAAG	NLD		01/26/2022	3.250		88,523	536,518
100043726	LEVITTOWN	NY		08/13/2020	4.000		406,069	495,000
100082215	PUNTA MITA	MEX		04/14/2022	6.695		405,669	706,618
100044041	OSPREY	FL		08/19/2020	5.000		405,154	574,750
100031747	THOUSAND OAKS	CA		03/29/2019	4.000		404,449	680,000
3340064834	WASHINGTON	DC		03/14/2024	9.282		21,503	720,000
3500112146	LAKE MARY	FL		11/27/2024	8.133		25,375	400,000
100031777	SAN FRANCISCO	CA		03/29/2019	3.000		404,225	880,000
100026737	CARSON	CA		09/26/2018	4.250		404,172	835,000
100031950	SAN JOSE	CA		03/29/2019	4.374		403,131	865,000
3340071062	BOYNTON BEACH	FL		03/07/2024	9.504		44,533	340,000
100078579	DEN HAAG	NLD		01/26/2022	3.000		87,680	691,967
100078526	RODEN	NLD		01/26/2022	2.950		87,680	602,382
100085140	LELYSTAD	NLD		07/27/2022	4.500		79,599	539,482
100030647	BRENTWOOD	CA		04/09/2019	3.500		402,873	465,500
100049679	PORT JEFFERSON STATI	NY		11/20/2020	4.375		399,896	380,000
100078582	VENLO	NLD		01/26/2022	2.950		87,644	702,493
100140467	BOLIVIA	NC		01/17/2024	8.750		6,527	566,000
100169932	DERBY	CT		11/08/2024	6.750		403,053	515,000
100057744	LAS VEGAS	NV		06/30/2021	4.000		402,131	557,000
100043718	LAKE GROVE	NY		08/13/2020	5.500		404,117	527,250
100049959	ALBUQUERQUE	NM		11/20/2020	3.500		402,573	317,300
100049794	BRONX	NY		11/20/2020	4.250		401,983	456,000
100054087	WHITTIER	CA		03/23/2021	9.375		402,576	550,000
100057889	LA QUINTA	CA		06/30/2021	4.000		400,944	560,000
3320047568	EAST NORTHPORT	NY		03/15/2023	9.538		36,254	270,000
3340072966	LEVITTOWN	NY		04/05/2024	9.296		45,540	776,800
100185753	LOS ANGELES	CA		12/23/2024	6.750		401,660	670,000
3300005127	LAKEWOOD	NJ		07/17/2024	9.365		118,679	1,220,100
100031590	MARINA	CA		03/29/2019	4.450		400,303	575,000
100099617	LITCHFIELD PARK	AZ		04/06/2023	9.125		11,223	461,000
100031808	LOMITA	CA		03/29/2019	3.625		400,011	788,900
100067456	HOLLYWOOD	FL		09/23/2021	3.990		399,474	538,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100068257	BELLINGHAM	WA		08/25/2021	4.250		396,829	640,000
100068185	GLENDORA	CA		08/25/2021	3.750		399,262	560,000
100145247	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	523,077
100091347	SAYULITA	MEX		01/17/2023	8.160		399,399	1,054,398
100024938	NORWALK	CT		09/20/2018	4.125		399,347	420,755
100077983	HESPERIA	CA		02/18/2022	3.875		398,609	550,000
100031562	VACAVILLE	CA		03/29/2019	3.250		399,199	635,000
100068494	NEW ORLEANS	LA		08/25/2021	4.125		397,741	555,000
100068580	NIJMEGEN	NLD		08/30/2021	7.480		90,837	594,659
100082065	AMSTERDAM	NLD		03/30/2022	2.800		85,863	594,659
100088508	WEERT	NLD		10/27/2022	1.000		89,181	594,659
100076326	SPANAWAY	WA		01/07/2022	3.625		397,168	565,000
3310073718	MARBLEHEAD	MA		06/04/2024	8.820		43,436	990,000
100119571	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023	6.300		84,862	594,659
100088512	UTRECHT	NLD		10/27/2022	1.000		89,181	594,659
100057642	QUINCY	MA		06/30/2021	3.625		396,970	715,000
100057920	PITTSBURG	CA		06/30/2021	3.990		396,970	552,000
100071501	MERIDIAN	ID		10/26/2021	5.125		397,918	485,000
100057943	SANTA BARBARA	CA		06/30/2021	3.750		395,902	1,500,000
100065347	HILLSBORO	OR		07/28/2021	4.000		395,819	555,000
3500113972	CAPE CORAL	FL		12/20/2024	8.110		31,119	115,000
100076660	BOULDER	CO		12/16/2021	3.375		396,609	1,335,000
100017273	PINEY FLATS	TN		04/26/2018	5.000		395,415	440,000
3340071914	BERGENFIELD	NJ		04/12/2024	8.999		477,566	600,000
100031718	SAN FRANCISCO	CA		03/29/2019	3.000		395,444	799,000
100081923	ROTTERDAM	NLD		03/30/2022	3.450		85,305	520,737
100045869	REDWOOD CITY	CA		11/25/2020	4.875		395,186	1,678,650
100121072	NETHERLANDS	NLD		08/28/2023	6.160		82,742	551,411
3340078098	LAKEWOOD	NJ		08/19/2024	9.325		118,182	540,000
3410000627	LIVINGSTON	NJ		12/09/2024	8.868		200,876	947,500
100043967	SAN RAFAEL	CA		08/19/2020	5.991		394,554	1,063,145
100060106	DAVIS	CA		06/25/2021	3.750		394,193	600,000
100031520	VISTA	CA		03/29/2019	4.125		395,008	529,100
100031824	MONTEREY	CA		03/29/2019	4.500		393,142	985,500
100085057	HILVERSUM	NLD		07/27/2022	3.550		77,721	713,591
324010995	CHARLOTTE	NC		04/11/2024	9.500		144,650	467,880
100032478	DUBLIN	IRL		06/21/2019	4.250		431,151	388,835
100068129	LYNDHURST	NJ		08/25/2021	3.999		391,136	645,000
100089656	BREDA	NLD		11/29/2022	4.950		78,529	632,501
100044612	RANCHO CUCAMONGA	CA		11/19/2020	3.500		18,743	955,000
100108522	ROTTERDAM	NLD		05/25/2023	3.990		81,394	859,923
100065417	UNION CITY	CA		07/28/2021	3.625		391,556	555,000
3410000596	FAIRFIELD	NJ		11/21/2024	8.450		95,280	476,000
100030641	JAMAICA	NY		04/09/2019	7.820		392,574	451,250
100065927	ROTTERDAM	NLD		07/30/2021	8.275		89,847	481,769
100082037	GRONINGEN	NLD		03/30/2022	3.200		84,469	546,005
100083329	EINDHOVEN	NLD		05/27/2022	3.300		81,295	571,574
100048756	STATEN ISLAND	NY		11/20/2020	5.000		390,961	703,000
100108535	DEN HAAG	NLD		05/25/2023	6.200		81,051	583,847
100030938	LOS ANGELES	CA		04/09/2019	7.242		390,102	845,500
100044783	MIAMI	FL		11/19/2020	5.500		390,029	378,000
100074089	COLORADO SPRINGS	CO		12/09/2021	5.000		388,930	580,000
100065549	PANAMA CITY BEACH	FL		07/28/2021	4.375		388,641	580,000
100011424	ESCALON	CA		12/23/2016	8.375		220	490,000
100076231	HILLSBORO	OR		01/07/2022	3.500		388,151	550,000

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323120550	MAYFLOWER MTN	UT		03/21/2024	9.980		68,218	2,180,800
100049324	MIAMI	FL		11/20/2020	4.500		388,244	376,200
100049935	PACOIMA	CA		11/20/2020	5.000		388,063	513,000
3320047070	CHICAGO	IL		04/04/2023	9.512		62,726	398,000
100053468	WEST NEW YORK	NJ		03/23/2021	4.779		387,747	435,000
100048860	CHICAGO	IL		11/20/2020	4.250		387,670	331,550
100083422	DEN HAAG	NLD		05/27/2022	3.600		80,490	540,599
100075883	AMSTERDAM	NLD		11/24/2021	3.450		84,030	540,599
100084318	ROTTERDAM	NLD		06/30/2022	3.900		78,585	540,599
100068023	HENDERSON	NV		09/23/2021	3.499		386,685	515,000
100067914	CHICO	CA		09/23/2021	3.490		386,397	519,000
100101718	ENSCHEDE	NLD		03/30/2023	5.850		81,686	351,389
100076342	MOUNT PLEASANT	SC		01/07/2022	3.625		386,300	539,500
100158450	LAKEWOOD	CO		07/10/2024	7.490		2,124	485,000
100049252	WHITTIER	CA		11/20/2020	4.375		385,440	631,750
100049992	SAN JOSE	CA		11/20/2020	5.250		385,861	1,033,363
100053759	KEYMAR	MD		03/23/2021	3.250		385,702	565,000
100078040	MIAMI	FL		01/12/2022	3.862		386,038	670,000
100030648	CARSON	CA		04/09/2019	3.750		385,634	541,500
100068193	HUNTINGTON PARK	CA		08/25/2021	3.875		385,126	560,000
100057997	SALT LAKE CTY	UT		06/30/2021	3.374		384,892	515,000
100026725	HAYMARKET	VA		09/26/2018	4.625		385,357	525,000
3340085087	WESTFIELD	NJ		10/03/2024	8.870		188,200	1,560,000
100083424	ARNHEM	NLD		05/27/2022	3.450		79,685	535,193
100076353	VALLEJO	CA		01/07/2022	4.625		383,241	580,000
100084272	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022	3.200		77,747	573,035
100065431	SAN DIEGO	CA		07/28/2021	3.499		382,708	640,000
3340084700	LONG BEACH	CA		10/31/2024	8.431		51,084	636,000
100067443	DUVALL	WA		09/23/2021	3.875		382,372	795,000
100130125	NETHERLANDS	NLD		09/26/2023	6.350		72,606	616,283
100068486	NEW BRUNSWICK	NJ		08/25/2021	4.125		382,224	525,000
100031998	NIPOMO	CA		03/29/2019	3.750		381,967	590,000
100185728	LOS ANGELES	CA		12/23/2024	6.990		383,108	550,000
100068378	PHILADELPHIA	PA		08/25/2021	4.250		381,848	610,000
100076620	TEMPE	AZ		12/16/2021	5.250		382,937	480,000
100091341	CABO SAN LUCAS	MEX		01/17/2023	8.610		381,924	606,465
100055186	NORTH BALDWIN	NY		03/23/2021	4.000		385,482	385,000
100048940	BOGOTA	NJ		11/20/2020	4.500		381,250	408,500
100144770	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	574,698
100048715	MIAMI	FL		11/20/2020	4.375		380,611	323,000
100085051	HAARLEM	NLD		07/27/2022	3.350		75,191	594,659
100067627	LAKEWOOD	CO		09/23/2021	4.375		380,309	500,000
100031798	SAN FRANCISCO	CA		03/29/2019	3.000		380,276	1,102,000
100030640	ANTIOCH	CA		04/09/2019	5.250		380,135	770,000
100085065	DEN HAAG	NLD		07/27/2022	4.000		75,007	500,148
100090585	AMSTERDAM/AMSTELVEEN	NLD		12/28/2022	6.150		77,962	567,629
100065948	VALKENBURG AAN DE GEUL	NLD		07/30/2021	7.675		88,661	746,027
100167514	HOUSTON	TX		10/31/2024	7.500		380,425	501,000
100048927	TRUMBULL	CT		11/20/2020	3.625		379,535	399,000
100032038	DALY CITY	CA		03/29/2019	3.625		378,217	1,000,000
100054711	BROOKLYN	NY		03/23/2021	4.250		377,131	763,000
100030990	OCEANSIDE	CA		03/29/2019	3.625		377,916	490,000
100030625	SUTTER CREEK	CA		12/20/2018	5.500		376,253	1,000,000
3500100384	DUSON	LA		09/30/2024	8.805		338,782	1,272,000
100169978	EL MONTE	CA		11/08/2024	6.875		378,631	512,000

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100067399	SAN JOSE	CA		09/23/2021	3.499		375,554	1,280,000
100031544	WOODLAND HILLS	CA		03/29/2019	4.250		375,996	740,000
3310080563	LOS ANGELES	CA		09/18/2024	8.428		97,134	1,080,000
100032059	HAYWARD	CA		03/29/2019	3.875		376,957	679,000
100031584	SAN JOSE	CA		03/29/2019	4.200		376,249	775,000
100091935	LARGO	FL		02/03/2023	8.250		367	485,000
100030977	SMITHTOWN	NY		03/29/2019	5.180		373,911	460,000
100054571	LITTLE FALLS	MN		03/23/2021	4.250		376,435	600,000
100084251	S-HERTOGENBOSCH	NLD		06/30/2022	3.200		76,280	605,471
100175543	ATLANTA	GA		11/08/2024	7.500		377,019	532,000
100031668	HOLLISTER	CA		03/29/2019	5.375		375,431	500,000
100068215	ROCKLIN	CA		08/25/2021	3.500		374,447	529,000
100077969	CHARLOTTE	NC		01/06/2022	4.875		372,113	540,000
3340075333	CEDARHURST	NY		05/23/2024	9.473		67,320	880,000
100025727	BOGOTA	NJ		09/20/2018	4.625		375,212	535,000
100076639	OLYMPIA	WA		12/16/2021	4.750		373,961	495,000
100067648	FREMONT	CA		09/23/2021	3.250		373,399	1,180,000
100067650	NEWARK	CA		09/23/2021	3.250		373,147	967,000
323070800	PORTLAND	OR		08/16/2023	9.920		404,400	739,200
3500104710	BIRMINGHAM	AL		08/12/2024	8.960		293,734	660,000
100031846	MONTEBELLO	CA		03/29/2019	4.801		371,858	620,000
100082007	HAARLEM	NLD		03/30/2022	3.650		80,287	457,919
100121074	NETHERLANDS	NLD		08/28/2023	6.000		77,875	518,975
100091910	LEEUWARDEN	NLD		01/27/2023	5.900		78,228	518,975
3340073237	VALLEJO	CA		04/19/2024	9.326		17,206	708,000
100055112	KENMORE	WA		03/23/2021	5.375		371,688	1,000,000
100031882	LOS ANGELES	CA		03/29/2019	4.674		371,502	855,300
100034433	DUBLIN	IRL		06/21/2019	5.150		412,268	229,001
100044772	BRIDGEPORT	CT		11/19/2020	6.000		371,180	340,000
3340083207	LIVINGSTON	NJ		09/03/2024	9.170		130,319	1,352,000
100082223	CABO SAN LUCAS	MEX		04/14/2022	6.245		370,282	822,487
100030940	LOS ANGELES	CA		04/09/2019	5.000		370,487	1,700,000
100048348	SECAUCUS	NJ		11/20/2020	4.500		369,940	418,000
100088548	ROTTERDAM	NLD		10/27/2022	6.150		82,927	516,237
100026766	HOPEWELL TOWNSHIP	NJ		09/26/2018	3.375		369,689	615,000
100031630	WOODLAND HILLS	CA		03/29/2019	4.375		369,128	685,000
100065426	HENDERSON	NV		07/28/2021	3.999		369,051	550,000
100071719	COMMERCE	CA		10/14/2021	3.500		368,741	680,000
3340070076	BROOKLYN	NY		03/14/2024	9.235		49,993	720,000
100090588	GRONINGEN	NLD		12/28/2022	5.900		75,734	740,621
100078533	HEEMSTEDE	NLD		01/26/2022	6.325		54,406	486,389
100084327	ZOETERMEER	NLD		06/30/2022	3.700		74,813	551,411
100071478	COOPER CITY	FL		10/26/2021	5.625		368,264	490,000
100048627	UPPER MARLBORO	MD		11/20/2020	4.250		367,003	394,250
3340080945	WAXHAW	NC		08/19/2024	9.325		102,119	170,000
100089685	VELDHOVEN	NLD		11/29/2022	5.050		71,043	1,005,514
100024933	ROMOLAND	CA		09/20/2018	4.000		367,300	397,100
100076628	KEARNY	NJ		12/16/2021	3.750		366,847	460,000
100045841	DALLAS	TX		11/25/2020	4.875		367,144	498,750
100065730	LAS VEGAS	NV		07/28/2021	3.999		366,587	509,000
100081978	DEN HAAG	NLD		03/30/2022	3.400		78,211	565,092
100055380	MIDDLEBURG	FL		03/23/2021	8.200		365,990	330,000
100085070	DEN HAAG	NLD		07/27/2022	3.450		72,252	589,253
100108525	HAARLEM	NLD		05/25/2023	4.365		75,905	567,629
100043801	VALLEY STREAM	NY		08/13/2020	4.000		365,131	427,500

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100049360	DEWEY	AZ		11/20/2020	7.125		365,407	489,250
100071934	PORTLAND	OR		01/21/2022	5.250		364,420	470,000
100065796	FORT COLLINS	CO		07/28/2021	4.500		364,604	500,000
100031644	SAN JOSE	CA		03/29/2019	4.350		363,837	636,000
100085108	AMSTERDAM	NLD		07/27/2022	3.900		71,945	508,163
100077876	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021	6.370		79,897	475,727
100027026	TUCSON	AZ		09/26/2018	4.000		364,155	482,000
100110161	HYDE PARK	UT		06/30/2023	6.500		1,336	538,000
100101712	HAARLEM	NLD		03/30/2023	1.000		74,706	1,173,100
100173604	ROTTERDAM	NLD		10/29/2024	5.250		75,997	461,491
100108520	DEN HAAG	NLD		05/25/2023	6.250		75,261	664,937
100032113	SAN JOSE	CA		03/29/2019	3.800		362,827	941,648
100049816	SALINAS	CA		11/20/2020	4.875		362,009	489,250
3500107487	MIAMI	FL		09/12/2024	8.420		186,481	1,200,000
100074371	CASTRICUM	NLD		11/16/2021	3.000		80,913	778,463
100089646	EINDHOVEN	NLD		11/29/2022	4.750		72,282	821,710
100091892	VALKENBURG AAN DE GEUL	NLD		01/27/2023	6.300		76,055	569,629
3310082354	GREENWICH	CT		08/26/2024	8.771		13,366	652,500
100034578	LOUTH	IRL		06/21/2019	3.890		395,639	474,442
100065622	BELLFLOWER	CA		07/28/2021	4.000		360,478	515,000
3500112155	CHARLOTTE	NC		12/20/2024	8.860		427,072	190,000
100073583	GRONINGEN	NLD		10/25/2021	2.950		81,054	540,599
100086351	DEN HAAG	NLD		08/29/2022	1.000		69,715	502,757
100083436	ALPHEN AAN DEN RIJN	NLD		05/27/2022	3.600		74,856	502,757
100071868	LOS ANGELES	CA		10/14/2021	4.375		357,292	630,000
100031766	NORTHRIDGE	CA		03/29/2019	4.150		359,533	930,000
3310078903	EAST HAMPTON	NY		09/18/2024	8.666		87,534	1,125,000
3410000566	NASHVILLE	TN		10/09/2024	9.076		19,239	1,760,000
100025902	SAINT CHARLES	IL		09/20/2018	4.625		359,759	323,000
100084242	ROTTERDAM	NLD		06/30/2022	3.550		72,298	643,313
100071543	LOS ANGELES	CA		10/14/2021	4.000		358,981	630,000
100030926	NEW YORK	NY		04/09/2019	5.875		359,823	1,308,625
100077808	SACRAMENTO	CA		12/23/2021	4.875		360,226	460,000
3340079486	JEFFERSON	GA		07/19/2024	10.092		5,389	625,600
100032052	SAN FRANCISCO	CA		03/29/2019	3.875		357,119	1,035,500
100054957	MANALAPAN	NJ		03/23/2021	4.625		357,584	521,900
100167506	MURFREESBORO	TN		10/31/2024	7.125		358,150	475,000
100027058	LUTZ	FL		09/26/2018	4.000		356,262	575,000
100060178	ATLANTA	GA		06/25/2021	3.750		356,352	542,000
100060271	NASHVILLE	TN		06/25/2021	3.625		356,312	500,000
100089718	DEN HAAG	NLD		11/29/2022	5.750		71,249	521,678
100080304	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.150		78,136	497,351
100045797	ATLANTA	GA		11/25/2020	4.000		356,173	485,450
100032468	WESTMEATH	IRL		06/21/2019	3.850		399,242	400,036
3310084658	BROOKLYN	NY		11/14/2024	8.141		67,478	1,078,618
100030998	FARMINGTON	CT		03/29/2019	4.000		355,518	435,000
100017146	JUPITER	FL		04/26/2018	3.375		355,108	550,000
100049978	LAKE HOPATCONG	NJ		11/20/2020	4.875		354,815	465,500
100065568	PICO RIVERA	CA		07/28/2021	4.125		354,351	610,000
3340072739	NEW ORLEANS	LA		04/19/2024	9.385		15,048	620,000
100027061	DISCOVERY BAY	CA		09/26/2018	4.250		354,148	645,000
100060188	BROCKTON	MA		06/25/2021	4.000		353,524	563,000
100086302	BERGEN OP ZOOM	NLD		08/29/2022	3.950		68,366	493,026
100065736	UNION CITY	NJ		07/28/2021	3.490		352,520	500,000
100049382	NEPTUNE	NJ		11/20/2020	4.500		352,652	313,500

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000589	CHATHAM	NJ		11/08/2024	8.846		130,937	203,000
100049429	MIAMI	FL		11/20/2020	4.375		352,351	365,750
100089725	ZIERIKZEE	NLD		11/29/2022	5.150		70,475	462,988
100082785	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.200		72,051	567,629
100084304	SPIJKENISSE	NLD		06/30/2022	3.750		71,512	464,162
100086292	DELFT	NLD		08/29/2022	3.750		68,166	491,945
100057690	SIMI VALLEY	CA		06/30/2021	3.750		351,804	615,000
100074201	SACRAMENTO	CA		12/09/2021	4.750		351,931	495,000
100032090	FREMONT	CA		03/29/2019	4.125		351,449	1,092,500
3310069528	MONROE	NY		06/04/2024	8.491		124,911	1,320,000
100049407	LOS ANGELES	CA		11/20/2020	4.625		351,576	646,000
100048326	PATCHOGUE	NY		11/20/2020	4.375		351,213	353,400
100065365	TIGARD	OR		07/28/2021	4.125		350,887	520,000
100057528	NEWTON	MA		06/30/2021	3.500		350,568	850,000
100068444	LOS ANGELES	CA		08/25/2021	4.125		349,099	555,000
100049387	MIAMI	FL		11/20/2020	4.375		350,927	395,105
100077962	LOMPOC	CA		01/13/2022	3.875		351,644	430,000
100068658	TILBURG	NLD		08/30/2021	7.930		80,072	463,338
100054927	O FALLON	IL		03/23/2021	8.222		350,372	248,000
100032114	PACIFICA	CA		03/29/2019	5.750		350,204	830,000
3300005571	SYOSSET	NY		12/18/2024	8.810		26,400	3,234,000
100074202	SACRAMENTO	CA		12/09/2021	4.625		349,336	500,000
100182398	NEW ORLEANS	LA		12/12/2024	6.625		729	449,000
100083352	LELYSTAD	NLD		05/27/2022	3.450		72,441	459,274
100078511	NIJMEGEN	NLD		01/26/2022	6.680		75,877	459,509
100088530	BERGEN OP ZOOM	NLD		10/27/2022	1.000		78,178	737,918
100080326	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022	6.135		76,437	459,719
100083318	ROTTERDAM	NLD		05/27/2022	3.600		72,441	459,722
100065671	CHARLOTTE	NC		07/28/2021	3.625		347,670	489,000
3310077221	WEST LONG BRANCH	NJ		07/19/2024	8.666		52,153	810,000
100055447	EAST ORANGE	NJ		03/23/2021	6.500		348,119	285,000
100046101	WASHINGTON CROSSING	PA		11/25/2020	4.750		347,529	474,050
3340092226	WASHINGTON	DC		12/30/2024	9.153		22,093	824,000
100057652	S SAN FRAN	CA		06/30/2021	3.875		344,188	1,500,000
100031753	CLERMONT	FL		03/29/2019	4.500		347,268	396,300
100031684	AMERICAN CANYON	CA		03/29/2019	3.500		347,095	619,000
100110809	ROTTERDAM	NLD		06/28/2023	6.200		73,342	518,975
100065728	FAIRVIEW	NJ		07/28/2021	3.500		346,634	534,000
100067639	SAN MATEO	CA		09/23/2021	3.500		346,578	1,850,000
100048415	ANTIOCH	CA		11/20/2020	4.625		346,714	389,500
100031606	LAKE FOREST	CA		03/29/2019	4.125		346,125	711,900
100057503	CLINTON	NJ		06/30/2021	3.490		345,331	550,000
100054113	RICHMOND HILL	GA		03/23/2021	4.000		346,391	449,000
100049778	GILROY	CA		11/20/2020	4.000		345,431	698,060
100031870	HARBOR CITY	CA		03/29/2019	3.500		345,692	680,000
100048460	SANTA ANA	CA		11/20/2020	3.250		345,833	427,500
3310069531	MONROE	NY		06/04/2024	8.491		141,255	1,320,000
100076318	SAINT AUGUSTINE	FL		01/07/2022	3.875		339,734	497,000
100145249	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	464,959
100076714	SACRAMENTO	CA		12/30/2021	4.500		345,755	510,000
100083418	ROTTERDAM	NLD		05/27/2022	3.600		71,636	481,133
100065555	PFLUGERVILLE	TX		07/28/2021	3.750		344,346	480,000
100043849	STATEN ISLAND	NY		08/19/2020	5.750		344,587	356,250
100017397	LA MIRADA	CA		04/26/2018	4.125		342,025	620,000
100068461	WOODLAND HILLS	CA		08/25/2021	4.375		344,108	475,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100030989	LENNOX	CA		03/29/2019	3.500		345,199	689,000
100065627	RANCHO CUCAMONGA	CA		07/28/2021	3.625		343,344	505,000
100045470	AMHERST	OH		11/25/2020	3.250		343,333	403,750
100130109	NETHERLANDS	NLD		09/26/2023	6.250		70,291	513,569
100130110	NETHERLANDS	NLD		09/26/2023	6.250		70,291	513,569
100077795	NORTH HOLLYWOOD	CA		12/23/2021	4.500		344,028	743,000
100086342	AMSTERDAM	NLD		08/29/2022	4.500		66,387	702,779
100150284	DEVENTER	NLD		04/29/2024	5.650		70,149	580,728
100027041	NORTH BERGEN	NJ		09/26/2018	4.625		343,014	510,000
100026614	OAKDALE	CA		09/26/2018	4.875		342,722	390,000
100030890	GARDEN CITY	NY		04/09/2019	4.460		342,799	655,500
100057592	WAIANAE	HI		06/30/2021	3.750		341,614	604,000
100048654	MARGATE	FL		11/20/2020	4.375		342,190	326,800
100076344	LEHI	UT		01/07/2022	3.625		341,142	475,000
100065679	KINGSBURG	CA		07/28/2021	4.375		340,946	620,000
100031852	AMERICAN CANYON	CA		03/29/2019	4.345		340,193	612,750
100053827	BAINBRIDGE ISLAND	WA		03/23/2021	3.375		340,904	1,400,000
100068595	HAARLEM	NLD		08/30/2021	7.830		77,860	450,602
3340079850	HAMPTON BAYS	NY		07/19/2024	9.421		10,174	720,000
100083316	HAARLEM	NLD		05/27/2022	3.400		70,831	778,463
100083393	SPIJKENISSE	NLD		05/27/2022	2.900		70,831	477,063
100080291	ROTTERDAM	NLD		02/22/2022	6.045		74,738	475,727
100084271	TILBURG	NLD		06/30/2022	3.550		69,155	718,997
100084299	ZOETERMEER	NLD		06/30/2022	3.600		69,155	554,245
100088529	ROTTERDAM	NLD		10/27/2022	4.800		76,441	594,659
100091927	ROTTERDAM	NLD		01/27/2023	4.660		71,709	1,085,468
100046108	AMISSVILLE	VA		11/25/2020	4.000		340,042	380,000
100054136	OLYMPIC VALLEY	CA		03/23/2021	3.750		340,194	949,000
100049731	SAN DIEGO	CA		11/20/2020	4.625		339,478	646,000
100185762	PICO RIVERA	CA		12/23/2024	7.125		339,972	774,000
100076716	SACRAMENTO	CA		12/30/2021	4.750		340,337	465,000
100057824	SACRAMENTO	CA		06/30/2021	4.000		338,934	535,000
100026995	SAINT CHARLES	IL		09/26/2018	4.625		339,235	428,000
100170035	WASHINGTON	DC		11/08/2024	6.875		339,539	614,000
100031722	CYPRESS	CA		03/29/2019	3.000		339,105	732,500
100027053	ANTIOCH	CA		09/26/2018	4.625		338,668	580,000
3310078767	SHORT HILLS	NJ		09/26/2024	8.666		126,151	1,572,000
100065281	THE WOODLANDS	TX		07/28/2021	4.000		338,181	500,000
100032108	GILROY	CA		03/29/2019	3.750		338,320	865,000
100060249	EUGENE	OR		06/25/2021	3.875		337,637	470,000
100031963	EL CAJON	CA		03/29/2019	4.500		336,719	780,000
3500109766	MIAMI SPRINGS	FL		10/30/2024	8.005		147,474	92,500
100048334	FLUSHING	NY		11/20/2020	4.625		330,215	1,037,875
100014385	VISTA	CA		09/27/2017	6.750		26,143	425,000
100073568	TILBURG	NLD		10/25/2021	3.550		75,755	470,321
100071427	DEN HAAG	NLD		09/30/2021	3.150		75,572	475,024
100068190	ROCKVILLE	MD		08/25/2021	3.875		336,525	485,000
100029224	OAKLAND	CA		10/26/2018	4.750		336,667	877,800
100145233	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	439,112
3340078878	FAIRVIEW	NC		07/29/2024	9.754		65,729	673,600
100044653	FREMONT	CA		11/19/2020	8.250		333,470	1,533,870
100108549	ECHT/LIMBURG	NLD		05/25/2023	6.080		69,686	518,975
100080276	BOLSWARD	NLD		02/22/2022	3.350		73,606	439,237
100085049	VELDHOVEN	NLD		07/27/2022	3.700		66,333	627,095
3340083924	EAST GREENWICH	RI		10/03/2024	9.020		1,983	144,000

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100049738	NILES	IL		11/20/2020	4.500		335,336	403,750
100030962	LODI	CA		03/29/2019	3.875		335,184	465,000
100053872	STRAWBERRY	CA		03/23/2021	7.910		336,736	384,900
100053452	ODENTON	MD		03/23/2021	5.250		425,548	410,000
3300005406	CROTON ON HUDSON	NY		11/06/2024	8.845		22,858	612,000
100073578	ZIERIKZEE	NLD		10/25/2021	6.640		75,232	467,078
100032065	SAN JOSE	CA		03/29/2019	3.875		334,475	737,500
100091342	CABO SAN LUCAS	MEX		01/17/2023	8.610		334,705	567,025
100065689	EAST HANOVER	NJ		07/28/2021	3.750		333,415	470,000
100119569	ALMERE	NLD		07/28/2023	6.200		70,976	866,804
100180365	CEDAR KNOLLS	NJ		11/25/2024	6.625		1,244	450,000
100057741	AUSTIN	TX		06/30/2021	4.875		333,814	565,000
100027038	LONG BEACH	CA		09/26/2018	4.125		334,370	490,000
100053888	MECHANICSVILLE	MD		03/23/2021	4.500		333,712	475,000
100081949	LEIDEN	NLD		03/30/2022	3.250		71,924	439,256
100083298	NIJMEGEN	NLD		05/27/2022	3.350		69,222	438,879
100053697	HOWELL	NJ		03/23/2021	3.750		332,984	438,000
100024791	LAS VEGAS	NV		09/20/2018	3.875		332,813	370,500
100065759	WARRENTON	VA		07/28/2021	3.875		332,521	465,000
3340070284	PECOS	TX		04/30/2024	9.949		4,232	620,000
100065521	TEMECULA	CA		07/28/2021	3.625		332,255	590,000
100027034	ANAHEIM	CA		09/26/2018	4.625		332,593	500,000
100044822	BAKERSFIELD	CA		11/19/2020	6.500		333,027	261,500
100077997	AVONDALE	AZ		01/13/2022	4.000		332,298	430,000
3500108781	APOPKA	FL		10/16/2024	8.408		60,097	127,500
3500108783	APOPKA	FL		10/16/2024	8.408		46,508	637,500
3500108786	APOPKA	FL		10/16/2024	8.408		56,711	127,500
100076662	STOCKTON	CA		12/16/2021	3.875		331,975	410,000
100025050	MIAMI BEACH	FL		09/20/2018	3.375		332,125	720,000
100076761	CELEBRATION	FL		12/30/2021	3.875		332,801	590,000
100050344	SILVER SPRING	MD		11/20/2020	4.500		331,649	399,000
100065573	PASSAIC	NJ		07/28/2021	4.125		331,193	496,000
100065774	SOUTH LAKE TAHOE	CA		07/28/2021	3.999		330,876	625,000
100076275	SACRAMENTO	CA		01/07/2022	3.750		330,980	471,000
100065358	LOS ANGELES	CA		07/28/2021	3.990		331,033	570,000
100074191	SURPRISE	AZ		12/09/2021	4.125		331,052	450,000
100057800	NORFOLK	VA		06/30/2021	3.750		330,397	475,000
3340081910	CHICAGO	IL		09/03/2024	8.879		88,920	239,000
100049114	BOLINGBROOK	IL		11/20/2020	4.500		329,456	317,181
100033564	SLIGO	IRL		06/21/2019	4.000		366,256	361,504
100071828	WEST HARTFORD	CT		10/14/2021	4.375		330,022	456,000
324030291	RICHLAND	WA		05/23/2024	9.710		36,800	241,500
100134404	NETHERLANDS	NLD		10/27/2023	6.100		67,635	940,642
100076717	SACRAMENTO	CA		12/30/2021	4.500		330,137	435,000
100081935	ZALTBOMMEL	NLD		03/30/2022	3.550		71,088	433,876
100175401	JOSHUA TREE	CA		12/23/2024	9.500		329,872	375,000
100057837	PHILADELPHIA	PA		06/30/2021	3.999		328,666	580,000
3340068957	VALLEY STREAM	NY		02/26/2024	9.443		30,520	644,800
100175505	BOISE	ID		12/23/2024	8.875		329,427	350,000
3340072020	NEWARK	NJ		04/19/2024	9.545		27,760	752,000
100159935	MIAMI	FL		08/16/2024	7.750		4,929	455,000
100067645	GREENWICH	CT		09/23/2021	3.625		327,840	1,100,000
100057664	ROSEVILLE	CA		06/30/2021	3.999		327,732	455,000
100032063	MORGAN HILL	CA		03/29/2019	3.375		328,059	850,000
100068375	STOCKTON	CA		08/25/2021	3.625		327,399	460,000

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100050256	SOMERSET	MA		11/20/2020	3.875		327,659	313,500
100048991	BRONX	NY		11/20/2020	4.125		327,657	536,750
100088531	ZIERIKZEE	NLD		10/27/2022	1.000		73,430	491,945
100134403	NETHERLANDS	NLD		10/27/2023	6.250		67,001	495,415
100031656	RANCHO CUCAMONGA	CA		03/29/2019	3.550		326,865	620,000
100182690	CAMDENTON	MO		12/12/2024	7.125		583	434,000
3340071583	RENTON	WA		05/17/2024	9.236		207,798	400,000
100048841	PANORAMA CITY	CA		11/20/2020	4.375		326,613	641,250
3340086712	ELMSFORD	NY		12/19/2024	8.796		15,028	130,400
100065694	CLOVIS	CA		07/28/2021	3.990		326,486	450,000
100044035	SHORELINE	WA		08/19/2020	4.750		188	408,500
100045275	SAN BRUNO	CA		11/25/2020	7.750		324,643	850,250
100076315	CAPE CORAL	FL		01/07/2022	4.000		325,408	470,000
100078004	LUTHERVILLE	MD		01/12/2022	4.937		325,710	472,000
100029778	OZONE PARK	NY		10/26/2018	4.875		325,800	530,100
100080307	ROTTERDAM	NLD		02/22/2022	5.925		71,341	486,539
100083427	DEN HAAG	NLD		05/27/2022	3.000		67,612	486,539
100070434	BOSTON	MA		09/23/2021	3.374		324,993	715,000
100078515	CASTRICUM	NLD		01/26/2022	3.600		70,818	454,103
100086269	NIJMEGEN	NLD		08/29/2022	1.000		62,969	546,005
100049171	SPRINGFIELD	NJ		11/20/2020	4.250		324,563	399,000
100046537	NEWBURG	NY		11/25/2020	7.500		325,663	247,000
3500109901	FORT LAUDERDALE	FL		10/16/2024	8.033		19,928	272,000
100044515	LOS ANGELES	CA		11/19/2020	3.875		324,863	636,500
100065585	FONTANA	CA		07/28/2021	3.875		324,531	590,000
100046630	GAITHERSBURG	MD		11/25/2020	4.000		324,882	377,150
100067414	MIAMI	FL		09/23/2021	3.990		324,401	850,000
100055457	CHICAGO	IL		03/23/2021	4.000		324,641	425,000
100166474	BATON ROUGE	LA		10/31/2024	7.750		325,582	425,000
3310086755	HONOLULU	HI		10/31/2024	7.950		11,769	487,500
3340067937	MOUNT VERNON	NY		07/19/2024	9.475		42,105	998,400
100033229	MAYO	IRL		06/21/2019	5.150		361,042	239,720
100054115	STRATFORD	CT		03/23/2021	4.625		323,394	347,000
100031782	SANTA ANA	CA		03/29/2019	3.125		323,706	533,000
3340091139	WEST ISLIP	NY		12/30/2024	8.927		71,636	552,000
100065732	DENVER	CO		07/28/2021	3.500		322,680	530,000
100055012	HIALEAH	FL		03/23/2021	4.000		322,261	415,000
100055693	COLLEGE POINT	NY		03/23/2021	4.750		322,586	950,000
100076332	DRAPER	UT		01/07/2022	3.625		322,594	450,000
100026738	HERALD	CA		09/26/2018	4.375		322,569	551,000
100032077	SAN BRUNO	CA		03/29/2019	3.625		322,705	840,000
100169914	TARZANA	CA		11/08/2024	7.125		323,297	420,000
3310080958	LIVINGSTON	NJ		08/19/2024	8.666		47,817	820,000
100084258	GRONINGEN	NLD		06/30/2022	3.300		65,383	486,539
100078631	UTRECHT	NLD		01/26/2022	3.450		70,144	421,667
100025074	TRACY	CA		09/20/2018	4.875		321,060	448,400
100085072	ZIERIKZEE	NLD		07/27/2022	3.550		63,577	481,133
100088498	VELDHOVEN	NLD		10/27/2022	4.850		72,156	481,133
100130100	NETHERLANDS	NLD		09/26/2023	6.300		65,799	448,697
100030949	MIRA LOMA	CA		03/29/2019	3.000		321,509	475,000
100065553	DANIA BEACH	FL		07/28/2021	4.375		321,175	480,000
100049357	BROOKLYN	NY		11/20/2020	4.500		320,675	631,750
100031843	SAN LEANDRO	CA		03/29/2019	4.125		318,594	625,000
100031797	SAN RAMON	CA		03/29/2019	3.875		317,038	940,000
100026666	SALINAS	CA		09/26/2018	3.250		320,987	449,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100026213	CORAM	NY		09/20/2018	4.125		320,588	361,000
3340082341	TEANECK	NJ		09/10/2024	9.125		43,124	932,000
100026755	BELLFLOWER	CA		09/26/2018	4.625		320,146	540,000
100017743	LANCASTER	CA		04/26/2018	4.000		321,143	445,000
3340079986	BELLEVUE	WA		09/03/2024	10.210		175,842	2,960,000
100068242	RICHMOND	VA		08/25/2021	3.750		319,717	515,000
100103332	FRANEKER	NLD		04/28/2023	5.800		68,311	551,411
100025450	HANOVER	MD		09/20/2018	4.625		319,791	356,250
100043791	FREEPORT	NY		08/13/2020	4.250		319,440	369,550
3340078161	SNELLVILLE	GA		08/19/2024	9.562		31,286	665,000
100017598	MIAMI GARDENS	FL		04/26/2018	4.000		316,961	360,000
100049029	MIAMI	FL		11/20/2020	4.375		319,418	404,605
100102005	APPLE VALLEY	CA		04/14/2023	8.375		23,814	390,000
3410000653	NASHVILLE	TN		12/23/2024	8.886		320,728	415,000
100054807	PATCHOGUE	NY		03/23/2021	4.625		318,900	385,000
100031511	DUBLIN	CA		03/29/2019	3.125		319,018	650,000
3500108785	APOPKA	FL		10/16/2024	8.408		60,279	510,000
3340086726	HIGHLAND MILLS	NY		11/21/2024	8.250		13,199	480,000
100032036	PENNGROVE	CA		03/29/2019	4.375		316,847	1,007,000
100046656	BAYSHORE	NY		11/25/2020	4.375		319,221	555,000
100185760	RIO LINDA	CA		12/23/2024	6.990		319,017	480,000
100076731	MERIDIAN	ID		12/30/2021	4.500		319,058	436,000
100057828	LONG BEACH	CA		06/30/2021	3.750		317,874	590,000
100026789	SYOSSET	NY		09/26/2018	3.875		316,557	665,000
100103363	DEN HAAG	NLD		04/28/2023	4.280		68,036	513,569
100065721	PUYALLUP	WA		07/28/2021	4.125		317,805	462,000
100076336	RIVERTON	UT		01/07/2022	3.625		317,598	485,000
100082059	DEN HAAG	NLD		03/30/2022	3.350		68,579	418,657
100083337	ROTTERDAM	NLD		05/27/2022	3.350		66,002	418,465
100088575	DEN HAAG	NLD		10/27/2022	5.200		71,229	423,256
3340069583	NEW YORK	NY		03/28/2024	9.288		23,396	139,000
100101726	ZAANDAM	NLD		03/30/2023	6.250		67,006	475,727
100076266	RIVERSIDE	CA		01/07/2022	3.500		305,151	550,000
100048691	ELK GROVE	CA		11/20/2020	5.500		315,842	420,850
100030907	SANTA CLARA	CA		04/09/2019	2.875		316,009	747,650
100130114	NETHERLANDS	NLD		09/26/2023	6.100		64,742	473,024
100054050	PARLIN	NJ		03/23/2021	3.750		316,212	339,900
100027045	ANAHEIM	CA		09/26/2018	4.500		315,734	530,000
100046524	SAN JOSE	CA		11/25/2020	4.375		314,890	983,725
100115125	WATERBURY	CT		07/17/2023	8.560		20,924	415,000
100071469	ANAHEIM	CA		10/26/2021	3.375		315,401	881,000
3340086360	NORTH HALEDON	NJ		12/05/2024	8.707		42,059	135,600
100175488	AUBURN	GA		12/23/2024	6.875		315,951	540,000
100080308	AMSTERDAM	NLD		02/22/2022	3.250		69,190	418,683
100076718	CRESTLINE	CA		12/30/2021	5.875		316,245	341,000
100075858	GORREDIJK	NLD		11/24/2021	3.000		68,405	518,975
100073590	SCHIEDAM/VLAARDINGEN	NLD		10/25/2021	2.750		70,879	440,048
100030928	SANTA MONICA	CA		04/09/2019	3.125		315,190	1,540,000
100025549	EAST PATCHOGUE	NY		09/20/2018	4.625		315,394	299,250
100090587	ROTTERDAM	NLD		12/28/2022	6.900		64,703	675,749
100049586	LONG BEACH	CA		11/20/2020	4.250		314,755	646,000
100068056	BOTHELL	WA		09/23/2021	3.375		314,323	930,000
100057993	PASO ROBLES	CA		06/30/2021	3.875		314,471	800,000
100099726	LEEUWARDEN	NLD		02/27/2023	1.000		64,597	508,163
100057795	BELLFLOWER	CA		06/30/2021	3.750		313,991	445,000

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100068466	NORTHAMPTON	MA		08/25/2021	3.625		313,522	450,000
100082062	ROTTERDAM	NLD		03/30/2022	3.350		67,742	414,291
100031575	PLEASANT HILL	CA		03/29/2019	3.400		313,958	740,000
100070269	UTRECHT	NLD		08/31/2021	3.600		71,721	415,385
100030651	BRONX	NY		04/09/2019	3.000		314,019	408,500
100031742	SAN PEDRO	CA		03/29/2019	3.625		312,672	559,900
100175418	UNION GROVE	WI		12/23/2024	8.999		314,049	750,000
100048495	WOODBRIDGE	VA		11/20/2020	5.000		313,296	313,500
100083405	GRONINGEN	NLD		05/27/2022	3.450		65,036	437,885
100087607	HEERLEN	NLD		09/27/2022	3.850		58,116	470,973
3410000507	SOUTH AMBOY	NJ		09/24/2024	8.816		53,430	288,000
100025470	KATHLEEN	GA		09/20/2018	4.000		313,102	356,900
100169917	SALEM	UT		11/08/2024	6.375		313,595	765,000
100169904	SALEM	UT		11/08/2024	6.375		313,508	790,000
100054663	LOS ANGELES	CA		03/23/2021	4.250		312,052	602,000
100084257	AMERSFOORT	NLD		06/30/2022	3.100		63,371	518,975
100031914	SUN VALLEY	CA		03/29/2019	4.000		312,275	800,000
100167524	PALMDALE	CA		10/31/2024	7.500		313,167	465,000
100044641	VAN NUYS	CA		11/19/2020	4.918		311,570	485,000
100175469	FLUSHING	NY		12/23/2024	7.375		312,503	875,000
3310071457	HOUSTON	TX		08/26/2024	9.121		90,636	808,000
100048667	POMONA	CA		11/20/2020	3.375		311,607	475,000
100065699	HACKENSACK	NJ		07/28/2021	4.375		311,609	440,000
324050172	BOISE	ID		07/01/2024	9.570		59,770	279,300
100031549	NAPA	CA		03/29/2019	3.500		312,094	645,000
100031629	OAKLAND	CA		03/29/2019	3.000		311,524	700,000
100076191	NEWARK	NJ		01/07/2022	3.875		310,818	505,000
100089662	AMSTERDAM	NLD		11/29/2022	4.400		62,162	464,915
100085107	DEN HAAG	NLD		07/27/2022	3.850		61,434	464,915
100090580	EINDHOVEN	NLD		12/28/2022	5.300		63,854	464,915
3300005505	WESTFIELD	NJ		12/18/2024	8.595		23,458	943,500
100076255	WEST HAVEN	CT		01/07/2022	3.990		310,532	434,000
100065538	RICHMOND	CA		07/28/2021	3.625		310,000	480,000
100048676	LA HABRA	CA		11/20/2020	4.000		310,548	598,500
100077790	MESA	AZ		12/23/2021	4.250		309,773	442,000
3310061238	PARAMUS	NJ		10/31/2023	8.960		12,391	740,000
100068142	EVERETT	WA		08/25/2021	3.499		309,698	440,000
3500104562	MIAMI	FL		08/12/2024	8.960		66,964	140,000
3300005285	LIVINGSTON	NJ		09/04/2024	8.880		53,533	663,000
100087600	HILVERSUM	NLD		09/27/2022	4.450		57,540	648,719
100119574	DEN HAAG	NLD		07/28/2023	5.750		66,126	432,479
100130123	NETHERLANDS	NLD		09/26/2023	6.250		63,420	432,479
100085042	ZUIDHORN	NLD		07/27/2022	3.050		61,230	673,586
100071468	BOWIE	MD		10/26/2021	4.375		309,483	640,000
100087650	AMSTERDAM	NLD		09/27/2022	4.800		57,540	422,821
100175479	JERSEY CITY	NJ		12/23/2024	7.500		310,523	875,000
100071492	BOISE	ID		10/26/2021	5.125		310,663	372,000
100078506	ROTTERDAM	NLD		01/26/2022	3.150		67,446	540,599
100078553	EINDHOVEN	NLD		01/26/2022	2.950		67,446	616,283
100088491	ZALTBOMMEL	NLD		10/27/2022	5.150		69,492	432,479
100101733	GRONINGEN	NLD		03/30/2023	1.000		65,436	594,659
100119579	ZAANDAM	NLD		07/28/2023	6.200		66,126	443,291
100077813	LAVEEN	AZ		12/23/2021	4.250		309,485	417,000
100068015	MESA	AZ		09/23/2021	3.875		309,405	420,000
100046605	BETHLEHEM	PA		11/25/2020	3.875		309,612	474,050

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100025830	BROCKTON	MA		09/20/2018	4.625		309,700	323,000
3340084149	BRENTWOOD	NY		09/26/2024	8.828		20,354	476,800
100065427	CHULA VISTA	CA		07/28/2021	3.499		308,591	565,000
100076727	FRESNO	CA		12/30/2021	4.750		308,857	346,000
100048733	MIAMI	FL		11/20/2020	4.000		309,007	379,050
100049433	WINDERMERE	FL		11/20/2020	5.125		308,718	345,800
100048980	NEWARK	NJ		11/20/2020	4.375		308,948	322,050
100076210	ORANGE PARK	FL		01/07/2022	3.625		308,203	435,000
100166430	PEORIA	AZ		10/31/2024	8.250		309,253	392,500
324010333	ROTONDA WEST	FL		04/11/2024	9.630		59,737	324,800
100091343	LOS BARRILES	MEX		01/17/2023	8.310		308,463	577,984
100068284	BELLEVILLE	NJ		08/25/2021	4.625		307,848	445,000
100054421	SANTA BARBARA	CA		03/23/2021	3.625		305,808	1,325,000
100083304	CASTRICUM	NLD		05/27/2022	3.300		56,794	491,945
100145447	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	400,367
100025593	AIRMONT	NY		09/20/2018	4.000		307,201	444,600
100083411	BERGEN OP ZOOM	NLD		05/27/2022	3.450		63,856	459,509
100029561	SEASIDE HEIGHTS	NJ		10/26/2018	4.625		307,071	500,000
100068152	SAINT LOUIS	MO		08/25/2021	3.500		306,740	465,000
100030908	SALINAS	CA		04/09/2019	4.500		306,909	398,050
100025522	OAK PARK	IL		09/20/2018	5.000		307,026	356,250
100048889	CHICAGO	IL		11/20/2020	4.250		306,752	209,000
100044209	PLAINFIELD	NJ		08/19/2020	4.875		306,500	350,550
100077887	ROTTERDAM	NLD		12/29/2021	6.320		67,243	431,253
100080315	DEN HAAG	NLD		02/22/2022	6.135		67,095	403,638
100084337	UTRECHT	NLD		06/30/2022	3.650		62,082	427,073
100086293	ZIERIKZEE	NLD		08/29/2022	4.200		59,220	402,596
100065718	MOUNTLAKE TERRACE	WA		07/28/2021	4.250		305,484	560,000
100078568	DEN HAAG	NLD		01/26/2022	5.930		66,547	427,073
100053471	TOMS RIVER	NJ		03/23/2021	3.750		305,055	286,900
3310064300	DALLAS	TX		12/22/2023	8.806		36,477	693,600
3340083232	PATERSON	NJ		09/26/2024	9.125		22,493	476,800
100067735	LAHAINA	HI		09/23/2021	3.999		305,065	399,000
100081974	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750		65,902	425,992
100085101	HEERLEN	NLD		07/27/2022	4.100		60,057	416,261
100055904	HOUSTON	TX		03/26/2021	3.625		304,674	435,000
100120020	NAPLES	FL		08/11/2023	7.625		15,640	405,000
100032140	SAN JOSE	CA		03/29/2019	3.000		304,779	750,000
100068230	WILDWOOD	NJ		08/25/2021	3.625		303,735	490,000
100049546	REDMOND	WA		11/20/2020	4.000		304,269	603,250
100119573	HEERLEN	NLD		07/28/2023	5.450		64,977	456,487
100068203	MIAMI	FL		08/25/2021	3.750		304,109	458,000
100031526	DANA POINT	CA		03/29/2019	4.125		303,529	616,900
100070514	BOZEMAN	MT		09/23/2021	3.625		303,457	685,000
100071499	KUNA	ID		10/26/2021	4.125		305,042	377,000
3340069761	LITTLE RIVER	SC		04/19/2024	9.682		26,972	735,000
100065574	BELLEVILLE	NJ		07/28/2021	3.375		303,446	465,000
100054091	IRVINE	CA		03/23/2021	2.625		303,620	940,000
100068268	ROCKAWAY BEACH	OR		08/25/2021	4.375		303,536	570,000
100070362	ZOETERMEER	NLD		08/31/2021	3.150		69,419	454,103
100121053	NETHERLANDS	NLD		08/28/2023	6.100		63,598	540,599
100068079	QUINCY	MA		09/23/2021	3.500		303,202	815,000
100029758	RED FEATHER LAKES	CO		10/26/2018	4.500		303,224	444,600
3340088042	LITTLE FALLS	NJ		10/23/2024	8.134		12,850	460,000
100065491	PORTLAND	OR		07/28/2021	3.625		302,566	425,000

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100068337	FREDERICKSBURG	VA		08/25/2021	4.250		302,626	425,000
100057965	MT JULIET	TN		06/30/2021	3.875		302,344	425,000
100089663	DEN HAAG	NLD		11/29/2022	4.650		60,510	457,347
100033189	DUBLIN	IRL		06/21/2019	5.150		332,276	565,814
100049488	SPRINGFIELD GARDENS	NY		11/20/2020	3.125		302,436	456,000
100053576	MOUNT SINAI	NY		03/23/2021	4.875		300,218	430,000
100054645	BETHPAGE	NY		03/23/2021	4.000		302,683	650,000
100026340	ISSUE	MD		09/20/2018	3.750		302,595	313,500
100182075	AVONDALE	AZ		12/12/2024	6.375		1,202	420,000
100068138	MINNEAPOLIS	MN		08/25/2021	3.999		301,966	450,000
3340091981	PEMBROKE PINES	FL		12/30/2024	8.796		43,560	125,000
100086274	AMSTERDAM	NLD		08/29/2022	4.100		58,471	397,903
100083404	GORREDIJK	NLD		05/27/2022	3.550		62,782	397,882
100085125	DEN HAAG	NLD		07/27/2022	4.300		59,699	398,077
100028096	WOODSIDE	NY		10/26/2018	5.000		301,357	878,750
100085110	HEERLEN	NLD		07/27/2022	4.100		59,277	410,855
100071494	DECATUR	GA		10/26/2021	4.875		300,832	369,000
3310079323	LIVINGSTON	NJ		08/19/2024	8.666		39,947	868,000
100031545	VALLEY CENTER	CA		03/29/2019	3.750		300,960	410,000
100045612	CHUGIAK	AK		11/25/2020	3.375		300,419	679,250
100054518	STATEN ISLAND	NY		03/23/2021	3.375		300,305	535,000
100054185	LAKEWOOD	CA		03/23/2021	4.250		299,368	850,000
3410000533	VENTNOR CITY	NJ		09/24/2024	8.816		64,644	470,000
100085998	TODOS SANTOS	MEX		08/19/2022	7.700		300,052	550,056
100044273	CORAL SPRINGS	FL		08/19/2020	4.125		300,174	421,135
100060309	RICHMOND	VA		06/25/2021	3.875		299,417	435,000
3300004860	WINTER PARK	FL		02/16/2024	9.240		29,466	1,912,500
100017392	SYLMAR	CA		04/26/2018	4.875		297,685	540,000
324080081	ALBANY	OR		10/31/2024	8.955		325,851	1,097,880
100078576	AMSTERDAM	NLD		01/26/2022	5.960		65,254	464,915
100074171	YORKVILLE	IL		12/09/2021	4.875		299,607	376,000
100088534	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022	4.600		67,176	437,885
100068123	AURORA	CO		08/25/2021	3.999		299,146	498,000
3340074186	CALDWELL	ID		05/17/2024	9.913		193,179	194,000
100057731	MEMPHIS	TN		06/30/2021	3.875		298,857	415,000
100169957	HATFIELD	PA		11/08/2024	7.500		299,938	425,000
100057654	COMMERCE CITY	CO		06/30/2021	3.625		298,697	420,000
100119568	ALMERE	NLD		07/28/2023	5.670		63,650	417,407
100077915	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021	3.250		65,541	393,588
100085056	GOUDA	NLD		07/27/2022	3.750		58,934	396,299
100054786	BAY SHORE	NY		03/23/2021	3.250		298,911	292,500
3340080946	WAXHAW	NC		08/19/2024	9.325		157,052	660,000
100032034	NAPLES	FL		03/29/2019	3.125		297,981	673,000
3310052127	SAN ANTONIO	TX		05/25/2023	9.191		15,699	930,000
100076283	OLD ORCHARD BEACH	ME		01/07/2022	3.750		297,043	420,000
100082799	ROTTERDAM	NLD		04/27/2022	4.050		60,869	392,360
100060258	HORSHAM	PA		06/25/2021	4.000		297,850	370,000
100074099	CHARLESTON	SC		12/09/2021	4.750		295,519	420,000
100084297	BREDA	NLD		06/30/2022	2.950		60,353	491,945
100077909	AMSTERDAM	NLD		12/29/2021	3.000		65,371	421,667
100078036	GREENTOWN	PA		01/12/2022	3.362		294,715	846,000
100049001	LAKE FOREST	CA		11/20/2020	4.500		294,548	669,750
100076711	SACRAMENTO	CA		12/30/2021	4.750		297,914	420,000
3500110185	DURHAM	NC		11/27/2024	8.508		337,857	584,000
100057519	DENVER	CO		06/30/2021	3.499		296,242	420,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108548	KATWIJK	NLD.		05/25/2023	4.800		61,538	443,291
100055147	GREENSBORO	NC.		03/23/2021	12.360		295,354	261,000
100057511	GARFIELD	NJ.		06/30/2021	3.625		295,023	422,500
100053833	LAS VEGAS	NV.		03/23/2021	4.980		295,122	330,000
100030891	PLEASANT HILL	CA.		04/09/2019	3.125		295,779	845,500
100076341	MIAMI	FL.		01/07/2022	4.375		295,578	407,000
100024827	HEMET	CA.		09/20/2018	3.750		295,421	318,250
100068489	NASHUA	NH.		08/25/2021	4.625		294,859	460,000
3340081111	WEST GROVE	PA.		10/03/2024	8.798		28,286	130,000
100048531	CARMEL	NY.		11/20/2020	4.000		294,414	370,500
100076653	GLENDALE	AZ.		12/16/2021	4.250		294,686	395,000
100048360	LOS ANGELES	CA.		11/20/2020	4.500		294,668	422,750
100031821	HAYWARD	CA.		03/29/2019	3.350		294,066	636,412
100054109	MINEOLA	NY.		03/23/2021	4.625		294,461	430,000
100048381	BAKERSFIELD	CA.		11/20/2020	3.500		294,688	270,750
100065957	ROTTERDAM	NLD.		07/30/2021	7.925		67,608	390,245
100087657	TIEL	NLD.		09/27/2022	1.000		54,663	410,855
100075886	DORDRECHT/DRECHTSTEDEN	NLD.		11/24/2021	3.650		63,863	362,519
100077902	AMSTERDAM/AMSTELVEEN	NLD.		12/29/2021	6.785		64,690	371,291
100084238	ZALTBOMMEL	NLD.		06/30/2022	3.650		59,725	508,163
100082006	HAARLEM	NLD.		03/30/2022	3.200		63,561	410,855
100121071	NETHERLANDS	NLD.		08/28/2023	6.300		61,651	410,855
100067403	ENCINITAS	CA.		09/23/2021	3.625		292,828	1,000,000
3310075939	HOUSTON	TX.		11/21/2024	9.016		18,744	812,400
100045303	NAPLES	FL.		11/25/2020	4.625		294,103	394,250
100049536	EDMONDS	WA.		11/20/2020	3.625		293,427	541,500
3340082484	PHILADELPHIA	PA.		09/03/2024	9.176		36,033	544,000
100058001	TUCKER	GA.		06/30/2021	4.125		293,089	405,000
100077922	UTRECHT	NLD.		12/29/2021	3.650		64,463	361,247
100053357	LOS ANGELES	CA.		03/23/2021	3.625		290,950	1,295,000
100031898	LOS ANGELES	CA.		03/29/2019	4.500		293,227	670,000
100048776	JERSEY CITY	NJ.		11/20/2020	4.375		292,930	418,000
100077888	GORREDIJK	NLD.		12/29/2021	3.250		44,806	564,385
100049963	EVERETT	WA.		11/20/2020	4.375		292,579	446,500
100031862	COMPTON	CA.		03/29/2019	3.375		292,275	520,000
100030905	WHITTIER	CA.		04/09/2019	4.000		291,035	517,750
100070402	LOWELL	MA.		09/23/2021	4.000		292,136	440,000
100057525	SIMI VALLEY	CA.		06/30/2021	3.875		292,250	850,000
3340070320	EAST ORANGE	NJ.		03/28/2024	9.377		75,240	532,000
100043851	E PALO ALTO	CA.		08/19/2020	4.500		292,000	1,063,145
100045788	SHERIDAN	CA.		11/25/2020	4.875		292,652	432,250
3340089067	CHICAGO	IL.		12/19/2024	8.707		7,603	110,000
100032968	DUBLIN	IRL.		06/21/2019	3.850		320,360	608,825
100175519	BIG BEAR LAKE	CA.		12/23/2024	7.375		292,757	485,000
100108547	DEN HAAG	NLD.		05/25/2023	4.800		60,627	470,321
100057919	PHOENIX	AZ.		06/30/2021	3.875		290,596	435,000
100057567	FT LAUDERDALE	FL.		06/30/2021	3.875		292,204	390,000
100049880	NORTH HOLLYWOOD	CA.		11/20/2020	4.250		291,564	612,750
100089674	ENSCHEDE	NLD.		11/29/2022	4.950		58,342	459,509
100088511	DEN HAAG	NLD.		10/27/2022	4.450		65,438	486,539
100169962	LOS BANOS	CA.		11/08/2024	7.250		292,383	383,000
3340085502	EWA BEACH	HI.		10/31/2024	8.431		17,143	480,000
100049434	NEWARK	NJ.		11/20/2020	4.375		291,279	593,750
100029786	LOS ANGELES	CA.		10/26/2018	3.625		290,405	813,200
100065695	LAS VEGAS	NV.		07/28/2021	4.000		291,106	406,000

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100089722	GRONINGEN	NLD.		11/29/2022	5.950		58,239	529,787
100068415	ST AUGUSTINE	FL.		08/25/2021	4.875		291,163	406,000
100091898	DEN HAAG	NLD.		01/27/2023	4.620		61,278	464,915
100031524	LOMPOC	CA.		03/29/2019	5.250		291,048	579,000
100065580	AURORA	CO.		07/28/2021	3.875		290,826	490,000
3300003677	BALTIMORE	MD.		05/26/2022	8.200		13,546	550,800
100045913	WESTMINSTER	MD.		11/25/2020	5.000		291,296	266,000
3320041228	BAY SHORE	NY.		02/13/2023	8.862		52,852	255,800
3410000634	BLUFFTON	SC.		12/09/2024	8.868		40,311	282,000
100049347	HIALEAH	FL.		11/20/2020	4.500		290,903	301,150
3340090500	WASHINGTON	DC.		12/05/2024	9.069		26,215	644,000
100071443	AMSTERDAM/AMSTELVEEN	NLD.		09/30/2021	3.650		65,149	384,477
100085131	ALMERE	NLD.		07/27/2022	4.400		57,403	357,749
100081975	ALMERE	NLD.		03/30/2022	3.350		62,724	382,910
100067397	SAN JOSE DEL CABO	MEX.		08/13/2021	8.900		289,878	633,933
100082054	SCHIEDAM/VLAARDINGEN	NLD.		03/30/2022	3.300		62,724	405,449
100090575	ZAANDAM	NLD.		12/28/2022	6.300		59,665	384,609
100046205	TINLEY PARK	IL.		11/25/2020	7.250		290,665	270,000
100068143	MINNEAPOLIS	MN.		08/25/2021	3.999		289,887	432,000
100026721	SAN MARCOS	CA.		09/26/2018	3.875		288,712	520,000
100026275	RIO RANCHO	NM.		09/20/2018	4.000		290,144	332,500
3310076882	NEW PROVIDENCE	NJ.		08/26/2024	8.666		135,124	762,000
3340069985	PHILADELPHIA	PA.		02/26/2024	9.028		23,839	553,600
100024608	CORTLANDT MANOR	NY.		09/20/2018	4.000		290,014	351,405
100024652	HACKENSACK	NJ.		09/20/2018	3.875		290,321	417,000
100046440	HOSCHTON	GA.		11/25/2020	4.000		288,606	376,105
100054374	CYPRESS	TX.		03/23/2021	3.750		288,971	386,000
100024893	WOODBRIDGE	VA.		09/20/2018	4.000		289,799	327,750
100071467	PEORIA	AZ.		10/26/2021	4.875		289,366	376,000
100060317	SPOKANE	WA.		06/25/2021	3.990		289,225	400,000
100169996	FREEHOLD	NJ.		11/08/2024	7.250		290,111	440,000
100084319	HEERHUGOWAARD	NLD.		06/30/2022	4.250		58,677	394,637
100043463	GALWAY	NY.		08/13/2020	2.125		291,265	299,250
100083369	SCHIEDAM/VLAARDINGEN	NLD.		05/27/2022	3.500		60,099	383,656
100119589	HEEMSTEDE	NLD.		07/28/2023	6.300		61,718	432,479
3300005177	CHATHAM	NJ.		07/17/2024	9.365		164,042	955,500
100108464	NORTH PORT	FL.		05/25/2023	7.374		342	394,000
3340075547	PHOENIX	AZ.		06/14/2024	9.445		24,512	170,000
100043752	GARDNERVILLE	NV.		08/13/2020	5.000		288,636	489,250
100024775	PEMBROKE PINES	FL.		09/20/2018	4.000		288,932	322,000
100027887	WILDWOOD	NJ.		10/26/2018	3.750		289,010	397,100
100077977	WINTER HAVEN	FL.		01/06/2022	5.625		288,543	400,000
100076329	HADDONFIELD	NJ.		01/07/2022	4.000		288,237	400,000
100034381	DUBLIN	IRL.		06/21/2019	5.150		315,282	361,343
100031585	IRVINE	CA.		03/29/2019	3.625		274,706	765,000
100060108	WILMINGTON	CA.		06/25/2021	3.875		287,832	455,000
100053911	COMPTON	CA.		03/23/2021	4.625		286,881	420,000
100141169	WOODRIDGE	NY.		01/30/2024	7.760		12,073	400,000
100049947	AMITYVILLE	NY.		11/20/2020	4.000		287,401	360,050
3310060521	HOUSTON	TX.		10/31/2023	8.498		42,351	790,000
100026646	SAN FERNANDO	CA.		09/26/2018	4.000		287,590	430,000
3300005254	CRANFORD	NJ.		09/04/2024	8.930		44,646	612,500
3340066526	HUNTINGTON	NY.		03/14/2024	9.247		15,804	545,200
100057630	BEAVERTON	OR.		06/30/2021	4.000		286,912	410,000
100089696	LELYSTAD	NLD.		11/29/2022	4.600		57,413	410,855

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100031765	HIGHLAND	CA		03/29/2019	3.000		286,926	565,000
100057942	NEWPORT	RI		06/30/2021	3.500		286,547	600,000
100068168	NEW HAVEN	CT		08/25/2021	3.499		286,412	440,000
100090571	LEIDEN	NLD		12/28/2022	4.750		58,869	376,404
100078522	HEERLEN	NLD		01/26/2022	3.050		62,388	400,043
100108550	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023	5.030		59,501	375,689
100084249	UDEN	NLD		06/30/2022	3.700		58,153	377,312
100060103	NORTH HIGHLANDS	CA		06/25/2021	4.000		286,384	430,000
100085078	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	1.000		56,638	377,048
100068443	NEW ORLEANS	LA		08/25/2021	4.375		286,218	400,000
100049574	STAFFORD	VA		11/20/2020	4.875		286,017	332,500
3410000590	SPARTA	NJ		11/14/2024	8.950		71,820	362,500
100031977	FALLBROOK	CA		03/29/2019	3.125		286,279	635,550
100031946	CARSON	CA		03/29/2019	4.375		285,873	565,500
100046283	LOS ANGELES	CA		11/25/2020	4.000		284,762	1,335,700
100026717	ONTARIO	CA		09/26/2018	3.250		285,707	525,000
100025184	BAY SHORE	NY		09/20/2018	4.500		286,006	274,550
100068271	DAVENPORT	FL		08/25/2021	4.375		285,447	393,000
100053562	YUBA CITY	CA		03/23/2021	4.125		285,612	750,000
100049363	SAINT GEORGE	UT		11/20/2020	4.000		285,386	427,500
100065719	SELBYVILLE	DE		07/28/2021	3.875		285,256	395,000
100017168	PALM BEACH GARDENS	FL		04/26/2018	4.375		284,888	350,000
100024711	INDIO	CA		09/20/2018	3.875		285,076	323,000
100065457	BRIDGEPORT	CT		07/28/2021	3.250		284,381	441,000
100031563	SAN DIEGO	CA		03/29/2019	3.250		285,205	433,000
100103335	WEERT	NLD		04/28/2023	3.695		60,819	508,163
100026691	ANTIOCH	CA		09/26/2018	4.875		284,511	485,000
100068267	WHEATLAND	CA		08/25/2021	4.500		284,545	400,000
100030880	DUXBURY	MA		04/09/2019	4.000		285,021	722,000
100031812	FULLERTON	CA		03/29/2019	3.250		284,529	527,000
100068515	HENDERSONVILLE	TN		08/25/2021	4.375		284,258	417,000
100065290	SALINAS	CA		07/28/2021	3.375		284,015	417,000
100031949	WEST COVINA	CA		03/29/2019	3.375		284,514	545,000
3410000513	ATLANTA	GA		09/24/2024	9.316		79,142	146,518
100101731	LEEUWARDEN	NLD		03/30/2023	1.000		59,983	432,479
3300005405	CROTON ON HUDSON	NY		11/06/2024	8.845		19,225	539,000
100031571	SALINAS	CA		03/29/2019	4.500		284,001	435,000
3310073584	WESTPORT	CT		09/26/2024	9.135		73,963	1,110,000
100089654	ROTTERDAM	NLD		11/29/2022	4.950		56,741	416,261
100026656	LAS VEGAS	NV		09/26/2018	4.781		283,407	450,000
100065566	KISSIMMEE	FL		07/28/2021	3.875		283,383	395,000
100103345	DEVENTER	NLD		04/28/2023	5.900		60,489	416,261
100032167	LOS ANGELES	CA		03/29/2019	5.387		283,493	969,950
100076631	ORLANDO	FL		12/16/2021	3.750		283,866	385,000
100030996	BRICK TOWNSHIP	NJ		03/29/2019	3.875		282,885	450,000
100065603	BELGRADE	MT		07/28/2021	3.999		282,760	420,000
100082772	ROTTERDAM	NLD		04/27/2022	3.350		57,800	373,166
100067957	FALLS CHURCH	VA		09/23/2021	3.625		281,754	393,000
100065420	GILBERT	AZ		07/28/2021	3.499		282,695	420,000
100017223	HIALEAH	FL		04/26/2018	4.750		282,055	375,000
100024658	LAS VEGAS	NV		09/20/2018	4.000		281,869	351,500
100057914	PHOENIX	AZ		06/30/2021	3.999		281,414	390,000
100026997	ORANGE	CA		09/26/2018	4.500		280,140	740,000
100031927	LYNBROOK	NY		03/29/2019	4.770		278,473	510,000
100031663	FAIRFIELD	CA		03/29/2019	4.480		280,751	475,000

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3340085760	WHEATON	IL		10/23/2024	8.425		50,350	567,200
100025913	CLIFTON	NJ		09/20/2018	5.125		280,729	342,000
3340074223	DAYTON	TX		05/23/2024	9.913		22,038	572,800
100024821	COLLEGE PARK	MD		09/20/2018	5.000		280,399	302,100
100043473	PUTNAM VALLEY	NY		08/13/2020	3.500		281,516	323,000
100026306	PEMBROKE PINES	FL		09/20/2018	4.250		280,483	332,500
100057730	KALISPELL	MT		06/30/2021	4.125		279,437	386,000
3340085774	HEMPSTEAD	NY		12/05/2024	8.707		67,306	512,000
100044906	STATEN ISLAND	NY		11/19/2020	4.010		276,613	939,804
100068140	DISTRICT HTS	MD		08/25/2021	3.999		279,299	389,000
100025829	CARNESVILLE	GA		09/20/2018	3.375		279,693	413,250
100075946	SAN DIEGO	CA		01/07/2022	3.375		278,966	435,000
100031568	ANAHEIM	CA		03/29/2019	4.250		279,271	515,000
3340076674	LAKEWOOD	NJ		08/19/2024	9.307		15,959	380,000
100070516	COLORADO SPRINGS	CO		09/23/2021	4.875		279,055	380,000
100067762	DALLAS	GA		09/23/2021	3.999		278,617	384,000
100026301	KAGEL CANYON	CA		09/20/2018	4.250		278,573	337,250
3340078658	KINGS PARK	NY		11/14/2024	9.443		63,241	137,000
3300004690	SPRING VALLEY	NY		11/27/2023	9.720		377,846	1,530,000
100076306	SACO	ME		01/07/2022	3.875		278,231	420,000
100065676	CLINTON	MA		07/28/2021	3.750		278,032	470,000
100101085	JACKSON	NJ		04/28/2023	5.250		83	400,000
100068354	BARTOW	FL		08/25/2021	4.000		277,851	397,000
100050380	HOPEWELL JUNCTION	NY		11/20/2020	4.625		277,935	285,000
100031859	OAKLAND	CA		03/29/2019	3.625		278,135	550,000
100034063	CORK	IRL		06/21/2019	3.600		312,171	356,688
100065299	WALDORF	MD		07/28/2021	4.500		277,822	395,000
100046623	HARDEEVILLE	SC		11/25/2020	4.000		278,284	308,750
3340071035	GREENVILLE	NC		06/14/2024	9.457		8,626	414,400
100065326	SACRAMENTO	CA		07/28/2021	4.000		277,560	482,000
100057859	LECANTO	FL		06/30/2021	3.625		277,459	400,000
100068433	NEWARK	NJ		08/25/2021	3.875		277,466	415,000
3340082219	FAIRFIELD	CT		09/03/2024	9.123		72,310	660,000
100065636	MODESTO	CA		07/28/2021	3.875		277,348	400,000
100026915	TURLOCK	CA		09/26/2018	3.375		277,746	296,000
100054106	SLOATSBURG	NY		03/23/2021	5.125		277,541	270,900
3340088313	FORT LAUDERDALE	FL		11/14/2024	8.998		43,137	532,000
100030320	PITTSBURG	CA		12/20/2018	5.030		277,132	365,000
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021	3.990		276,681	450,000
100083391	VENLO	NLD		05/27/2022	4.000		57,524	362,201
100054293	MILFORD	CT		03/23/2021	3.500		276,798	269,000
3340065215	MABANK	TX		02/26/2024	9.562		21,623	516,800
100031809	LONG BEACH	CA		03/29/2019	4.220		273,718	690,000
100045593	LINTHICUM HEIGHTS	MD		11/25/2020	4.000		276,523	275,500
100025453	WOODBURY	MN		09/20/2018	5.000		276,441	327,750
100029400	VISTA	CA		10/26/2018	4.875		276,229	475,000
100076233	CARROLLTON	TX		01/07/2022	3.750		275,868	385,000
100025093	HYATTSVILLE	MD		09/20/2018	4.625		275,661	255,550
100065403	EVANS	GA		07/28/2021	3.874		274,558	431,000
3340078404	CAPE CORAL	FL		07/29/2024	9.356		22,963	492,000
100060323	ARIEL	WA		06/25/2021	4.000		275,299	437,000
3310066350	WINTER PARK	FL		01/23/2024	9.121		138,980	708,000
100031779	WEST COVINA	CA		03/29/2019	3.375		275,650	580,000
3310076812	CHATHAM	NJ		07/19/2024	8.666		55,569	570,000
100152579	GLENSIDE	PA		05/17/2024	7.625		277	400,000

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324050492	BOISE	ID		07/01/2024	9.570		81,550	385,700
100076652	PHOENIX	AZ		12/16/2021	4.250		275,178	369,000
100077955	COLORADO SPRINGS	CO		01/13/2022	5.875		275,217	330,000
100055532	BLUE POINT	NY		03/23/2021	4.000		273,535	544,000
3310066379	BRENTWOOD	TN		01/09/2024	8.617		6,589	820,000
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023	8.863		272,155	440,511
3340087095	WESTERN SPRINGS	IL		11/14/2024	8.920		41,058	120,000
100089678	ZIERIKZEE	NLD		11/29/2022	5.950		54,986	383,825
100080332	AMSTERDAM	NLD		02/22/2022	6.295		60,300	362,649
100045835	WOODLAND	CA		11/25/2020	5.250		275,029	985,000
100057596	PUYALLUP	WA		06/30/2021	3.750		274,541	385,000
100077926	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	2.800		60,377	410,855
100088578	ZIERIKZEE	NLD		10/27/2022	4.850		61,616	410,855
3310082265	NEW CANAAN	CT		11/21/2024	9.296		16,072	1,420,000
100060235	SANTA FE	NM		06/25/2021	4.000		274,138	440,000
100091339	ROSARITO	MEX		01/17/2023	8.460		274,534	1,430,040
100025745	AMITYVILLE	NY		09/20/2018	4.375		274,316	270,750
100075940	PORT ORCHARD	WA		01/07/2022	4.374		273,617	420,000
100076322	N LAS VEGAS	NV		01/07/2022	3.750		273,996	390,000
100024910	HYATTSVILLE	MD		09/20/2018	5.250		274,118	404,700
100031530	HIGHLAND	CA		03/29/2019	3.000		274,261	520,000
100175481	HOSCHTON	GA		12/23/2024	6.875		274,443	461,000
100048010	SYLMAR	CA		11/20/2020	4.500		273,757	501,600
100057811	WINCHESTER	VA		06/30/2021	3.875		273,604	383,000
100089703	TILBURG	NLD		11/29/2022	5.500		54,728	467,618
100055018	COLUMBIA	MD		03/23/2021	4.375		273,051	272,000
3310051533	TAMPA	FL		04/27/2023	9.030		12,447	502,200
100025736	BAY SHORE	NY		09/20/2018	4.625		273,014	356,250
3340073548	HEMPSTEAD	NY		04/30/2024	8.851		37,026	112,000
100025439	MIDDLETOWN	DE		09/20/2018	4.875		272,749	332,500
3340078628	GREENWOOD LAKE	NY		08/26/2024	8.725		11,371	520,000
100145519	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	355,164
100025025	LANHAM	MD		09/20/2018	4.625		271,977	313,500
100031516	STATEN ISLAND	NY		03/29/2019	4.000		272,343	440,000
100057802	AUSTIN	TX		06/30/2021	3.999		271,673	376,500
100068151	PERRIS	CA		08/25/2021	3.875		271,615	405,000
100025331	TOMS RIVER	NJ		09/20/2018	4.500		272,085	331,550
100030913	SAN JOSE	CA		04/09/2019	3.000		271,217	660,250
100031523	MIRAMAR	FL		03/29/2019	3.500		271,655	540,000
100032152	SAN JOSE	CA		03/29/2019	4.125		270,298	941,032
100053488	EDINA	MN		03/23/2021	6.000		271,638	625,000
100048972	PATCHOGUE	NY		11/20/2020	4.250		271,046	311,600
100110808	GRONINGEN	NLD		06/28/2023	3.720		57,299	405,449
100081948	UTRECHT	NLD		03/30/2022	3.650		58,543	333,899
100078573	ROTTERDAM	NLD		01/26/2022	3.450		59,015	357,639
100070275	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	3.600		61,981	364,345
100054675	BLOOMFIELD	NJ		03/23/2021	4.000		271,413	424,000
100088537	ROTTERDAM	NLD		10/27/2022	4.950		60,805	356,781
100075871	ZALTBOMMEL	NLD		11/24/2021	3.450		58,821	357,911
100075861	AMSTERDAM	NLD		11/24/2021	7.050		58,821	333,899
100078627	DEN HAAG	NLD		01/26/2022	3.100		59,015	357,701
100030973	PORT HUENEME	CA		03/29/2019	4.250		270,339	445,000
100030644	WESLEY CHAPEL	FL		04/09/2019	3.500		271,046	344,850
100147509	CHARLOTTE	NC		04/03/2024	7.375		444	400,000
100031965	CHULA VISTA	CA		03/29/2019	4.000		270,521	535,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100049695	MIRAMAR	FL		11/20/2020	4.375		271,084	321,100
100024824	PALMDALE	CA		09/20/2018	5.000		270,880	310,650
100026939	SALINAS	CA		09/26/2018	6.250		270,892	350,000
3340072902	PHILADELPHIA	PA		04/30/2024	9.148		77,081	596,000
100026227	COLCHESTER	CT		09/20/2018	4.000		270,767	332,500
100065308	VANCOUVER	WA		07/28/2021	3.999		269,808	481,000
100053592	BLOOMINGTON	IL		03/23/2021	4.375		269,546	313,000
3340086009	ANN ARBOR	MI		10/10/2024	9.179		14,850	120,000
100057807	VANCOUVER	WA		06/30/2021	3.875		269,692	450,000
3310081719	JERSEY CITY	NJ		10/10/2024	8.666		77,591	819,000
100026218	NORWALK	CT		09/20/2018	4.625		269,835	351,500
100086309	GRONINGEN	NLD		08/29/2022	3.900		52,174	470,321
100026953	SALINAS	CA		09/26/2018	4.750		269,119	365,000
100071918	PEORIA	AZ		01/21/2022	5.500		270,063	328,000
100043434	LAKE ODESSA	MI		08/13/2020	3.000		270,029	258,400
100060268	GREENVILLE	SC		06/25/2021	3.875		268,825	380,000
100078559	AMSTERDAM	NLD		01/26/2022	2.800		58,566	405,449
100032094	SAN JOSE	CA		03/29/2019	4.375		266,522	1,187,500
100099569	CABO SAN LUCAS	MEX		02/17/2023	8.930		269,183	457,730
100031769	ESCONDIDO	CA		03/29/2019	4.125		268,498	480,000
100048401	NAPA	CA		11/20/2020	4.500		268,490	995,719
100068273	PORTLAND	OR		08/25/2021	3.875		268,335	372,000
100087641	DEN HAAG	NLD		09/27/2022	4.400		49,868	432,479
100034015	WICKLOW	IRL		06/21/2019	4.250		299,964	316,045
100026669	ANTIOCH	CA		09/26/2018	3.500		268,368	455,000
100076345	VILLAS	NJ		01/07/2022	3.875		268,092	410,000
3340064306	HOMEWOOD	IL		04/30/2024	9.290		8,296	135,000
100070308	AMSTERDAM	NLD		08/31/2021	7.225		61,297	454,103
100057621	HUGO	MN		06/30/2021	3.875		4,390	398,000
100045424	MURRIETA	CA		11/25/2020	3.875		267,648	453,150
3310083739	BROOKLYN	NY		09/26/2024	8.148		45,924	840,000
100031943	ALISO VIEJO	CA		03/29/2019	3.375		267,152	710,000
100082056	ROTTERDAM	NLD		03/30/2022	3.200		57,762	400,043
100050055	DANBURY	CT		11/20/2020	4.500		267,628	261,250
3340075255	COVENTRY	CT		05/23/2024	9.473		17,978	480,000
100101713	LELYSTAD	NLD		03/30/2023	1.000		56,438	349,700
100073576	TILBURG	NLD		10/25/2021	3.500		60,082	373,013
100071731	ASHEVILLE	NC		10/14/2021	4.000		267,039	460,000
100044623	SAN DIEGO	CA		11/19/2020	3.875		266,850	541,500
100076311	IRVINGTON	NJ		01/07/2022	4.125		266,674	376,000
100030014	EAST HAMPTON	NY		12/20/2018	8.250		267,241	1,085,000
100080314	MAASTRICHT	NLD		02/22/2022	2.850		58,432	464,915
100025312	TEANECK	NJ		09/20/2018	4.625		266,779	256,500
100048366	SOMERTON	AZ		11/20/2020	5.000		266,369	223,250
100057955	PASSAIC	NJ		06/30/2021	3.850		266,023	410,000
3340088128	SOMERVILLE	NJ		10/23/2024	8.882		19,380	655,000
100031715	GLENDALE	AZ		03/29/2019	4.250		266,020	510,000
3300005418	DAVENPORT	FL		11/06/2024	8.845		20,079	938,400
3300005425	DAVENPORT	FL		11/06/2024	8.845		20,079	938,400
100048819	BEDMINSTER	NJ		11/20/2020	3.500		265,904	513,000
100077965	SAVANNAH	GA		01/13/2022	4.125		264,228	500,000
100076359	SACRAMENTO	CA		01/07/2022	4.375		278,615	390,000
3310061066	EL DORADO HILLS	CA		05/10/2024	8.666		136,653	700,500
100043023	HICKSVILLE	NY		05/28/2020	4.625		265,278	505,000
100031578	ANTIOCH	CA		03/29/2019	3.000		265,720	469,000

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100077993	DECATUR	GA		01/13/2022	5.000		265,238	375,000
3340069078	NEWARK	NJ		02/29/2024	9.512		10,256	585,000
100045249	WEST CHESTER	PA		11/25/2020	4.250		265,532	508,250
3340092164	MANVILLE	NJ		12/30/2024	8.262		26,928	104,000
100030944	HERNANDO	FL		04/09/2019	3.625		264,005	719,000
100031614	MANTECA	CA		03/29/2019	4.750		265,985	700,000
100060321	TACOMA	WA		06/25/2021	3.990		264,849	400,000
100067734	MENDHAM	NJ		09/23/2021	3.999		264,488	419,000
3310075781	HOUSTON	TX		07/29/2024	8.666		208,147	847,800
100060098	SACRAMENTO	CA		06/25/2021	3.990		264,565	395,000
100057823	DURHAM	NC		06/30/2021	3.499		264,308	424,000
100054385	LANCASTER	CA		03/23/2021	5.125		264,238	420,000
100057853	VANCOUVER	WA		06/30/2021	3.749		264,098	375,000
100044987	LUDINGTON	MI		11/19/2020	4.125		261,674	380,000
100086322	ENSCHEDE	NLD		08/29/2022	4.250		51,074	394,637
100065704	AUSTIN	TX		07/28/2021	3.875		263,597	382,000
100068430	SAN PABLO	CA		08/25/2021	3.875		263,527	450,000
100065624	WINTER GARDEN	FL		07/28/2021	3.875		263,427	373,000
100068622	ROTTERDAM	NLD		08/30/2021	7.830		60,165	348,902
100078513	DEN HAAG	NLD		01/26/2022	3.250		57,329	347,978
100081967	ROTTERDAM	NLD		03/30/2022	3.000		56,870	367,607
100085043	GOUDA	NLD		07/27/2022	3.250		51,944	459,509
100081957	UTRECHT	NLD		03/30/2022	3.650		56,870	324,359
100031905	LIVERMORE	CA		03/29/2019	4.000		263,440	789,000
100167493	PHOENIX	AZ		10/31/2024	8.250		263,948	335,000
100028019	WOBURN	MA		10/26/2018	4.625		263,142	606,100
100031710	SUN VALLEY	CA		03/29/2019	2.500		262,679	530,000
100065801	OAKDALE	CA		07/28/2021	4.625		262,749	365,000
3310062383	LIVINGSTON	NJ		12/22/2023	9.121		27,447	640,000
3340082875	SAINT ALBANS	NY		09/03/2024	9.265		44,075	173,000
100049967	BOLTON	MA		11/20/2020	4.000		262,356	597,550
100076256	MATTHEWS	NC		01/07/2022	3.625		262,134	365,000
100026629	SALINAS	CA		09/26/2018	4.500		261,923	419,000
100065531	FLOWER MOUND	TX		07/28/2021	3.500		261,231	454,000
100057554	RIDGECREST	CA		06/30/2021	3.490		261,707	396,000
3310076753	SUMMIT	NJ		07/19/2024	8.666		46,011	469,500
100169892	ORLANDO	FL		11/08/2024	7.750		262,156	755,000
100032056	HAYWARD	CA		03/29/2019	3.500		261,584	850,000
100026648	LA PUENTE	CA		09/26/2018	4.625		261,441	432,000
100068175	LAS VEGAS	NV		08/25/2021	3.750		261,299	370,000
100054397	NEW PALTZ	NY		03/23/2021	7.400		259,198	330,000
324060167	QUEEN CREEK	AZ		10/03/2024	8.955		116,350	420,000
100055780	KANSAS CITY	MO		03/23/2021	3.625		261,344	306,000
100045161	PUYALLUP	WA		11/25/2020	4.625		257,419	570,000
100032082	SALINAS	CA		03/29/2019	4.000		260,902	570,000
3300005530	NEW PROVIDENCE	NJ		12/18/2024	8.595		101,639	747,250
100031956	SAN DIEGO	CA		03/29/2019	3.500		261,183	600,000
3320046949	CHICAGO	IL		04/27/2023	9.386		13,234	450,000
100049605	MIAMI	FL		11/20/2020	4.250		260,954	413,250
100031558	REDDING	CA		03/29/2019	4.250		261,038	438,500
100076221	STEVENSVILLE	MD		01/07/2022	3.750		260,668	365,000
100045582	PITTSFORD	NY		11/25/2020	4.500		260,829	396,150
100068445	PHOENIX	AZ		08/25/2021	3.625		259,686	375,000
3500112736	WEST PARK	FL		11/27/2024	8.133		17,350	277,500
100089664	ENKHUIZEN/HOORN	NLD		11/29/2022	4.650		52,043	389,231

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100130113	NETHERLANDS	NLD.		09/26/2023	6.250		53,273	389,231
100031842	VALLEY CENTER	CA.		03/29/2019	4.875		260,739	313,500
3340085664	MAMARONECK	NY.		10/03/2024	8.960		46,649	520,000
100084262	ZAANDAM	NLD.		06/30/2022	3.100		48,419	1,497,459
100031899	ANTIOCH	CA.		03/29/2019	4.375		259,255	535,000
100046082	CRYSTAL	MN.		11/25/2020	4.375		260,183	266,000
3340068962	SUSSEX	NJ.		03/14/2024	9.508		49,631	528,000
100061556	DEN HAAG	NLD.		06/30/2021	7.675		59,577	339,564
100065894	ECHT/LIMBURG	NLD.		07/30/2021	7.675		59,601	362,201
100031793	CHICAGO	IL.		03/29/2019	5.036		259,500	215,000
100071445	AMSTERDAM/AMSTELVEEN	NLD.		09/30/2021	3.900		58,199	319,589
100026332	HOLLYWOOD	FL.		09/20/2018	4.625		259,794	204,250
100082047	DEN HAAG	NLD.		03/30/2022	3.050		56,034	362,201
100053852	CHICAGO	IL.		03/23/2021	4.500		259,499	245,000
100088535	ZIERIKZEE	NLD.		10/27/2022	1.000		58,199	362,201
100068326	REDMOND	OR.		08/25/2021	4.250		259,179	359,000
100026948	STAFFORD	VA.		09/26/2018	4.250		259,416	367,000
100085024	ROTTERDAM	NLD.		07/27/2022	3.250		31,962	993,351
100078569	DEN HAAG	NLD.		01/26/2022	5.935		56,430	362,201
100053931	MONROE	NY.		03/23/2021	6.730		260,126	435,000
3340075548	PHOENIX	AZ.		08/19/2024	9.265		72,856	736,800
100031605	POMONA	CA.		03/29/2019	4.125		258,734	425,000
100175455	FISHERS	IN.		12/23/2024	7.750		244,009	508,000
100031829	CONCORD	CA.		03/29/2019	3.000		258,919	705,500
100146750	SPRINGFIELD	MA.		03/20/2024	8.250		201	350,000
100073582	AMSTERDAM	NLD.		10/25/2021	3.050		58,166	378,419
100031849	CYPRESS	CA.		03/29/2019	3.500		257,251	613,000
100031720	NORWALK	CA.		03/29/2019	4.750		258,381	525,000
100031908	CLOVERDALE	CA.		03/29/2019	4.500		259,017	515,000
100060318	SEATTLE	WA.		06/25/2021	3.875		258,189	360,000
100089719	AMSTERDAM/AMSTELVEEN	NLD.		11/29/2022	5.350		51,682	416,261
100027808	CLEVELAND	GA.		10/26/2018	4.625		258,595	266,000
100043892	PALM HARBOR	FL.		08/19/2020	5.500		258,715	251,750
100084233	AMSTERDAM	NLD.		06/30/2022	3.900		52,390	608,966
100077920	VALKENBURG AAN DE GEUL	NLD.		12/29/2021	3.250		56,745	551,411
100085035	DEN HAAG	NLD.		07/27/2022	4.310		51,025	518,975
100130124	NETHERLANDS	NLD.		09/26/2023	6.200		52,850	501,676
100089666	DEN HAAG	NLD.		11/29/2022	4.550		51,630	627,095
3340071034	GREENVILLE	NC.		06/14/2024	9.457		33,044	424,800
100054154	FREDERICKSBURG	VA.		03/23/2021	7.680		258,277	234,700
100060130	SAN LEANDRO	CA.		06/25/2021	3.875		257,381	1,150,000
100068294	LAS VEGAS	NV.		08/25/2021	4.125		257,090	383,000
100054305	HICKORY HILLS	IL.		03/23/2021	4.750		257,260	245,000
100167476	PHOENIX	AZ.		10/31/2024	8.500		258,440	328,000
100133605	DARLINGTON	MD.		10/23/2023	7.500		426	355,350
100031652	RICHMOND	CA.		03/29/2019	3.125		257,508	465,000
3340078641	FERNDALE	MI.		07/19/2024	9.718		25,400	536,000
100068682	RODEN	NLD.		08/30/2021	7.380		58,749	1,367,715
100137287	NETHERLANDS	NLD.		11/28/2023	6.350		54,710	396,654
100071764	CHARLOTTESVILLE	VA.		10/14/2021	4.375		256,958	375,000
100032180	EAST PALO ALTO	CA.		03/29/2019	4.375		256,729	1,056,400
100054914	WEST HAVERSTRAW	NY.		03/23/2021	4.625		257,068	318,900
3340079102	PHILADELPHIA	PA.		08/19/2024	9.170		96,022	154,000
100057780	NEWPORT	RI.		06/30/2021	3.990		256,521	355,000
100067879	RICHMOND	TX.		09/23/2021	4.625		256,541	332,000

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100086310	TILBURG	NLD.		08/29/2022	3.950		49,675	383,825
100049010	SPARKS	NV.		11/20/2020	4.375		255,633	434,150
100067690	CYPRESS	TX.		09/23/2021	3.500		255,964	343,000
100068625	NIJMEGEN	NLD.		08/30/2021	7.480		58,513	383,825
100060200	MINNEAPOLIS	MN.		06/25/2021	4.250		255,996	364,000
100060206	HELENA	MT.		06/25/2021	4.000		255,932	383,000
100031940	SOUTH RICHMOND HILL	NY.		03/29/2019	3.625		256,754	675,000
100057798	AURORA	CO.		06/30/2021	3.875		254,600	340,000
100087605	AMSTERDAM/AMSTELVEEN	NLD.		09/27/2022	4.650		47,471	336,541
100084240	APELDOORN	NLD.		06/30/2022	3.800		51,866	356,795
100081946	LELYSTAD	NLD.		03/30/2022	3.250		55,197	334,496
100067407	LONE TREE	CO.		09/23/2021	2.999		254,426	1,660,000
100085048	GOUDA	NLD.		07/27/2022	3.600		50,413	356,795
100025957	HYATTSVILLE	MD.		09/20/2018	4.375		255,280	308,750
100057777	GRANTS PASS	OR.		06/30/2021	3.875		255,087	375,000
100048861	GARFIELD	NJ.		11/20/2020	3.750		255,124	322,050
100067888	GREENWICH	CT.		09/23/2021	3.625		254,934	1,100,000
100049543	INGLEWOOD	CA.		11/20/2020	4.625		254,836	679,250
100101729	BUSSUM/UOTHOORN/PURMEREND	NLD.		03/30/2023	1.000		53,875	410,855
100119563	MAASTRICHT	NLD.		07/28/2023	6.100		28,489	670,343
3340071733	WEST ORANGE	NJ.		05/17/2024	9.681		15,840	504,000
100078593	SCHIEDAM/VLAARDINGEN	NLD.		01/26/2022	3.450		55,293	346,435
100026975	POMPANO BEACH	FL.		09/26/2018	4.000		253,708	390,000
100076285	CARROLLTON	TX.		01/07/2022	3.750		254,372	355,000
100089672	OOSTBURG	NLD.		11/29/2022	4.950		50,886	380,582
100060324	MADISON	WI.		06/25/2021	4.125		254,192	385,000
100065700	HENDERSON	NV.		07/28/2021	4.000		253,630	375,000
100050288	FAIRFIELD	CA.		11/20/2020	3.375		254,154	458,850
100017742	LOS ANGELES	CA.		04/26/2018	4.000		254,425	340,000
100024687	HYATTSVILLE	MD.		09/20/2018	4.625		253,750	313,500
100054593	ORLANDO	FL.		03/23/2021	4.000		254,174	282,500
100031907	SANTA ROSA	CA.		03/29/2019	4.750		253,845	445,000
3340090306	MASTIC BEACH	NY.		12/12/2024	8.523		59,400	110,000
3310077388	OLD GREENWICH	CT.		06/14/2024	8.771		25,965	784,000
3310087007	PASADENA	CA.		11/14/2024	8.295		12,217	405,000
100071750	BERGENFIELD	NJ.		10/14/2021	3.875		252,617	470,000
100067606	SARASOTA	FL.		09/23/2021	4.500		252,943	360,000
100068436	LAS VEGAS	NV.		08/25/2021	4.000		252,843	385,000
100085080	WEERT	NLD.		07/27/2022	4.250		50,005	383,825
100088492	GRONINGEN	NLD.		10/27/2022	3.400		56,752	378,419
100076324	PEPPER PIKE	OH.		01/07/2022	3.500		252,711	357,500
100045319	VIRGINIA BEACH	VA.		11/25/2020	4.000		253,035	356,250
100034352	DUBLIN	IRL.		06/21/2019	5.150		277,429	289,960
100076204	LEESBURG	FL.		01/07/2022	4.250		252,682	350,000
100080259	DELFT	NLD.		02/22/2022	5.885		55,488	378,419
100032121	FREMONT	CA.		03/29/2019	4.000		251,676	900,000
100065804	APPLE VALLEY	CA.		07/28/2021	3.625		252,410	357,000
3310090525	BROOKLYN	NY.		12/12/2024	8.428		44,528	468,000
3340071466	GREENVILLE	NC.		06/14/2024	9.457		32,247	103,000
100060156	LAKE WORTH	FL.		06/25/2021	4.250		252,241	355,000
3340088626	LANCASTER	CA.		12/19/2024	8.050		24,501	116,000
100031888	OXNARD	CA.		03/29/2019	3.500		252,248	635,000
100031514	RICHMOND	CA.		03/29/2019	4.380		252,264	509,000
100076754	KEY BISCAYNE	FL.		12/30/2021	4.375		251,980	645,000
100043480	TALLAHASSEE	FL.		08/13/2020	3.500		253,310	256,500

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100048234	WEST COVINA	CA		11/20/2020	4.250		251,699	461,106
100031815	SANTA ANA	CA		03/29/2019	3.125		251,877	417,280
3340088653	MAPLE GLEN	PA		11/14/2024	8.784		43,243	608,000
100073585	ZOETERMEER	NLD		10/25/2021	3.150		56,599	351,389
100134399	NETHERLANDS	NLD		10/27/2023	6.300		51,519	351,389
100084273	ROTTERDAM	NLD		06/30/2022	3.350		51,080	410,855
100083400	TILBURG	NLD		05/27/2022	3.150		52,319	351,389
100089698	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022	4.950		50,339	405,449
100078564	ALMERE	NLD		01/26/2022	3.850		54,800	314,936
100088539	S-HERTOGENBOSCH	NLD		10/27/2022	5.100		56,462	330,931
100031890	CYPRESS	CA		03/29/2019	3.375		251,450	609,000
100167513	WESTMINSTER	CO		10/31/2024	6.750		250,760	625,000
100049722	ELKO NEW MARKET	MN		11/20/2020	3.750		251,230	544,350
3310085456	BROOKLYN	NY		11/21/2024	8.771		4,660	390,000
3300005519	FLORHAM PARK	NJ		12/18/2024	8.595		62,439	519,400
100048014	CHICAGO	IL		11/20/2020	4.000		251,043	384,750
100075866	AMSTERDAM	NLD		11/24/2021	3.350		54,451	331,340
100031893	CHISAGO CITY	MN		03/29/2019	3.500		250,538	430,000
100060320	DUMFRIES	VA		06/25/2021	3.875		249,733	390,000
100076738	EVANS	GA		12/30/2021	5.375		250,289	330,000
100159604	STANWOOD	WA		07/15/2024	7.625		15,000	400,000
100026989	VALLEJO	CA		09/26/2018	4.375		250,538	425,000
100057857	PENSACOLA	FL		06/30/2021	3.625		249,834	420,000
100068279	JACKSONVILLE	FL		08/25/2021	4.375		249,837	365,000
100048551	LEMONT	IL		11/20/2020	4.375		249,828	294,500
100065632	TOMS RIVER	NJ		07/28/2021	4.000		249,064	379,000
100032084	SAN JOSE	CA		03/29/2019	4.750		249,473	840,000
100049720	PLAINFIELD	NJ		11/20/2020	4.250		249,575	237,500
100026655	SAN DIEGO	CA		09/26/2018	3.875		249,606	435,000
100049566	NEWARK	NJ		11/20/2020	4.250		249,639	218,500
100057656	MIRAMAR	FL		06/30/2021	3.999		249,203	345,000
100046594	STATEN ISLAND	NY		11/25/2020	4.875		248,152	664,050
100054130	SYLMAR	CA		03/23/2021	5.375		249,358	980,000
100130121	NETHERLANDS	NLD		09/26/2023	5.480		50,965	348,291
3340077408	RALEIGH	NC		08/19/2024	9.711		30,888	190,000
100057668	AUBURN	WA		06/30/2021	3.990		248,781	420,000
100060273	FRANKLIN	TN		06/25/2021	3.875		249,099	347,000
100044401	VALRICO	FL		11/19/2020	5.000		248,971	206,150
100053761	SHELTON	CT		03/23/2021	4.625		248,803	275,000
324050161	BOISE	ID		07/01/2024	9.570		91,423	279,300
100054019	OAK HARBOR	WA		03/23/2021	4.625		249,279	610,000
100031900	RANCHO SANTA MARGARI	CA		03/29/2019	4.375		248,333	540,000
3410000565	PALISADES PARK	NJ		10/09/2024	8.676		47,952	65,000
100057655	HOLLY SPRINGS	NC		06/30/2021	3.499		248,206	329,800
100047262	LAKE WORTH	FL		11/20/2020	3.625		248,327	384,750
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021	9.800		248,344	399,617
100044135	LOS ANGELES	CA		08/19/2020	4.250		247,213	969,000
100155185	RENTON	WA		07/19/2024	7.000		1,404	450,000
100068467	WORCESTER	MA		08/25/2021	4.125		247,914	427,000
100024555	HUNTINGTON STATION	NY		09/20/2018	4.000		247,534	351,500
100057677	FORT COLLINS	CO		06/30/2021	3.500		247,705	435,000
100068703	ROTTERDAM	NLD		08/30/2021	7.680		56,626	345,983
100085134	ENSCHEDE	NLD		07/27/2022	1.000		42,861	702,779
100080331	HEEMSTEDE	NLD		02/22/2022	3.350		54,355	327,364
100070260	TIEL	NLD		08/31/2021	3.550		56,669	350,855

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100121069	NETHERLANDS	NLD.		08/28/2023	6.450		51,917	324,633
100082009	ZALTBOMMEL	NLD.		03/30/2022	6.750		53,525	329,159
100031876	FORT MYERS	FL.		03/29/2019	4.375		247,795	445,000
100049187	HILO	HI.		11/20/2020	5.375		247,511	342,000
100026223	CHESTERTOWN	MD.		09/20/2018	4.625		247,674	278,825
100067778	LITTLE ELM	TX.		09/23/2021	4.500		4,133	375,000
100071858	WEST PALM BEACH	FL.		10/14/2021	4.375		247,522	340,000
100031970	SAN DIEGO	CA.		03/29/2019	4.250		247,342	450,000
100049120	NORTH LAUDERDALE	FL.		11/20/2020	3.625		247,719	289,750
100057784	ROCKLEDGE	FL.		06/30/2021	4.500		247,376	330,000
100060221	CHARLOTTE	NC.		06/25/2021	3.750		247,196	346,000
100047883	RANDOLPH	MA.		11/20/2020	4.125		246,471	484,500
100055821	WOODFORD	VA.		03/23/2021	4.375		246,433	253,500
100065687	SALINAS	CA.		07/28/2021	3.875		247,073	430,000
100026294	CHADDS FORD	PA.		09/20/2018	5.000		247,318	305,900
100029061	FERNANDINA BEACH	FL.		10/26/2018	4.125		246,918	387,600
100026985	HICKSVILLE	NY.		09/26/2018	3.875		246,601	410,000
100045512	SUNLAND	CA.		11/25/2020	3.000		246,691	646,000
100070451	BANDON	OR.		09/23/2021	3.625		246,701	370,000
100026543	VALLEJO	CA.		09/26/2018	4.000		247,110	305,000
100068340	MIAMI	FL.		08/25/2021	3.990		246,424	365,000
3310084029	LIVINGSTON	NJ.		09/18/2024	8.666		72,869	848,000
3340085476	CHICAGO	IL.		10/10/2024	8.858		52,272	108,000
100034057	DUBLIN	IRL.		06/21/2019	4.250		271,200	299,934
100127095	WINDSOR	VA.		08/30/2023	10.625		8,604	335,000
3340071127	ATLANTA	GA.		04/19/2024	9.682		46,609	652,000
100032086	FREMONT	CA.		03/29/2019	3.375		246,390	884,600
3500102027	FLEMINGTON	NJ.		08/12/2024	9.455		30,051	290,000
100071835	NEWTON	NJ.		10/14/2021	3.750		245,242	355,000
100082724	DEN HAAG	NLD.		04/27/2022	6.680		16,495	325,799
100046304	PORT SAINT LUCIE	FL.		11/25/2020	4.375		246,140	271,225
100083300	ARNHEM	NLD.		05/27/2022	2.900		51,084	367,607
100078560	AMSTERDAM	NLD.		01/26/2022	2.950		53,507	345,983
100084331	AMSTERDAM/AMSTELVEEN	NLD.		06/30/2022	3.850		49,875	347,697
100068194	CERES	CA.		08/25/2021	3.490		245,505	394,000
100060100	RIVERSIDE	CA.		06/25/2021	4.000		245,516	365,000
100031669	ORANGE	CA.		03/29/2019	2.000		244,458	535,000
100043583	LOS ANGELES	CA.		08/13/2020	5.875		245,682	774,250
100025026	NORTH LAS VEGAS	NV.		09/20/2018	4.500		245,815	237,500
100048103	HUNTERSVILLE	NC.		11/20/2020	4.250		178,328	432,250
3410000522	ASBURY PARK	NJ.		09/24/2024	8.816		29,062	342,500
100084307	WINTERSWIJK	NLD.		06/30/2022	3.800		49,791	321,116
100108025	GROVELAND	FL.		05/25/2023	6.125		231	346,000
100030308	LORTON	VA.		12/20/2018	5.875		242,899	686,000
100048847	MACHESNEY PARK	IL.		11/20/2020	4.625		245,151	161,500
100130132	NETHERLANDS	NLD.		09/26/2023	6.700		49,995	324,359
100121075	NETHERLANDS	NLD.		08/28/2023	6.500		51,235	389,231
100025436	FORT WASHINGTON	MD.		09/20/2018	4.000		244,354	319,200
100068361	OCEAN BREEZE	FL.		08/25/2021	3.875		243,001	410,000
100034708	CORK	IRL.		06/21/2019	3.650		266,867	575,935
100185745	ANTIOCH	TN.		12/23/2024	7.125		244,668	410,000
100119581	ALMERE	NLD.		07/28/2023	6.100		51,787	440,958
100031981	YOLO	CA.		03/29/2019	3.750		243,850	460,000
100028655	LOS ANGELES	CA.		10/26/2018	3.000		243,922	522,500
100082011	CASTRICUM	NLD.		03/30/2022	7.810		52,689	337,439

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100053414	TACOMA	WA		03/23/2021	7.500		1,360	404,000
100077890	AMSTERDAM	NLD		12/29/2021	3.000		53,568	345,983
100025234	GERMANTOWN	MD		09/20/2018	5.125		243,566	332,500
100086002	LOS CABOS	MEX		08/19/2022	8.380		243,799	558,363
100044245	MADERA	CA		08/19/2020	3.250		243,511	323,000
100049410	RUNNING SPRINGS	CA		11/20/2020	4.000		243,527	313,500
100049707	LAKE VILLA	IL		11/20/2020	4.500		243,062	237,500
100026943	RIALTO	CA		09/26/2018	4.750		243,085	360,000
100031917	THOUSAND OAKS	CA		03/29/2019	3.375		243,055	560,000
100025019	PATCHOGUE	NY		09/20/2018	4.250		243,120	285,000
100028149	CENTRAL ISLIP	NY		10/26/2018	4.750		242,309	285,000
100053466	PLAINFIELD	NJ		03/23/2021	3.375		242,781	320,000
100067656	PRINCETON	TX		09/23/2021	3.374		242,548	326,000
100057808	SURFSIDE BEACH	TX		06/30/2021	3.999		242,588	314,000
3340082961	HARAHAN	LA		10/03/2024	8.870		44,852	563,200
100073586	EINDHOVEN	NLD		10/25/2021	3.450		54,567	573,035
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019	3.625		242,746	551,900
100044433	VALRICO	FL		11/19/2020	4.125		242,763	290,700
100085094	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	4.450		47,913	322,421
100057863	MEDFORD	OR		06/30/2021	3.625		242,122	350,000
100057624	ELIZABETH	NJ		06/30/2021	3.875		242,103	402,000
100074182	READING	PA		12/09/2021	6.250		242,439	295,000
100049571	EASTON	MD		11/20/2020	4.250		241,517	204,250
3340085362	FORT LAUDERDALE	FL		10/03/2024	8.576		58,054	536,000
3310086413	HOUSTON	TX		10/23/2024	8.148		117,719	682,500
100057926	DUBLIN	OH		06/30/2021	4.250		241,607	393,000
3500113704	MIAMI	FL		12/20/2024	8.235		34,851	51,000
100067965	CUMMING	GA		09/23/2021	3.375		241,525	332,000
100032047	FONTANA	CA		03/29/2019	4.250		241,773	544,000
100078606	HEERLEN	NLD		01/26/2022	3.600		52,608	437,885
100087640	ROTTERDAM	NLD		09/27/2022	1.000		44,881	432,479
100065640	MODESTO	CA		07/28/2021	4.625		239,864	330,000
100049782	GLOUCESTER CITY	NJ		11/20/2020	4.375		241,666	228,000
100031699	VALLEJO	CA		03/29/2019	4.375		241,118	460,000
100048680	SAN BERNARDINO	CA		11/20/2020	3.000		241,400	280,250
100026305	KINGMAN	AZ		09/20/2018	4.625		241,293	285,000
100031993	ARTESIA	CA		03/29/2019	3.250		241,175	547,000
100031990	WATSONVILLE	CA		03/29/2019	3.500		240,964	399,000
100076600	EL MIRAGE	AZ		12/16/2021	4.125		240,735	325,000
100068391	NORRISTOWN	PA		08/25/2021	4.500		240,668	330,000
100076239	PHOENIX	AZ		01/07/2022	3.625		240,570	335,000
100030887	LOS ANGELES	CA		04/09/2019	4.125		240,692	593,750
100047448	SAN FRANCISCO	CA		11/20/2020	4.375		240,593	1,218,375
100070509	CAPE CORAL	FL		09/23/2021	3.875		240,488	300,000
100134395	NETHERLANDS	NLD		10/27/2023	5.000		49,247	364,138
100031518	POMONA	CA		03/29/2019	6.500		240,538	315,000
100065381	ELK GROVE	CA		07/28/2021	3.625		239,334	450,000
100032078	UNION CITY	CA		03/29/2019	4.150		239,907	849,888
100057963	SAN FRANCISCO	CA		06/30/2021	4.250		240,084	920,000
3300004731	ORADELL	NJ		02/16/2024	9.240		25,416	816,000
100047418	JAMAICA	NY		11/20/2020	6.000		240,401	646,000
100031557	PEMBROKE PINES	FL		03/29/2019	3.875		240,215	400,000
100053870	MORRISVILLE	PA		03/23/2021	5.130		240,490	238,000
100085138	UTRECHT	NLD		07/27/2022	4.750		47,453	315,908
100070359	HEERHUGOWAARD	NLD		08/31/2021	3.400		54,898	335,171

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100083327	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022	3.550		49,904	317,396
100086339	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022	4.750		46,477	335,171
100091907	LELYSTAD	NLD		01/27/2023	4.770		50,522	315,266
100065301	SAINT LOUIS	MO		07/28/2021	3.490		239,721	369,000
100026203	BELLEVUE	ID		09/20/2018	4.625		240,105	280,250
100101734	WEERT	NLD		03/30/2023	6.150		50,604	410,855
100080273	ROTTERDAM	NLD		02/22/2022	6.385		52,543	313,547
100049767	UPPER MARLBORO	MD		11/20/2020	4.250		239,836	285,000
100030354	CYPRESS	CA		12/20/2018	3.500		239,086	580,000
100025507	LUTZ	FL		09/20/2018	4.250		239,642	270,750
100065594	BRADENTON	FL		07/28/2021	4.250		239,286	350,000
100017248	CLEAR SPRING	MD		04/26/2018	4.000		239,207	329,900
3340082726	WALDEN	NY		10/03/2024	8.132		27,878	400,000
3340071036	GREENVILLE	NC		06/14/2024	9.457		52,260	424,800
100030974	CUTLER BAY	FL		03/29/2019	3.625		239,023	299,000
100068505	HENDERSONVILLE	TN		08/25/2021	4.375		238,586	350,000
100082025	SPIJKENISSE	NLD		03/30/2022	3.550		51,518	316,793
100082055	AMSTERDAM	NLD		03/30/2022	3.000		51,518	356,795
3310078457	RIDGEFIELD	CT		09/26/2024	8.771		61,628	540,000
100091087	CHARLOTTE	NC		01/31/2023	11.250		21,779	310,000
100024628	PISCATAWAY	NJ		09/20/2018	4.000		238,057	313,500
3300005385	SAINT SIMONS ISLAND	GA		11/06/2024	8.720		174,843	698,250
100031853	CULVER CITY	CA		03/29/2019	4.500		237,960	633,000
100049128	SUITLAND	MD		11/20/2020	4.000		237,903	256,500
100065803	RESTON	VA		07/28/2021	4.250		237,637	386,000
3340072969	CAPE CORAL	FL		04/12/2024	9.682		61,588	438,400
100130115	NETHERLANDS	NLD		09/26/2023	6.350		48,622	367,607
100065577	CARMICHAEL	CA		07/28/2021	3.999		237,294	381,000
100049118	SANTA MARIA	CA		11/20/2020	4.000		237,494	337,250
100067873	KILLINGLY	CT		09/23/2021	4.625		237,193	303,000
100017518	WOODBRIDGE	VA		04/26/2018	3.375		237,245	305,000
100144796	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	309,961
3340066793	FORT WORTH	TX		05/10/2024	9.901		38,429	480,000
100053716	RICHMOND	CA		03/23/2021	2.125		234,761	635,000
100067687	ANNA	TX		09/23/2021	3.374		236,213	315,000
100025497	VICTORVILLE	CA		09/20/2018	4.625		236,656	425,000
100024829	SALT POINT	NY		09/20/2018	5.000		236,466	198,550
100054360	CHESAPEAKE	VA		03/23/2021	4.625		236,321	242,000
100074317	PROSPER	TX		12/09/2021	3.500		236,051	520,000
100090593	UTRECHT	NLD		12/28/2022	6.200		48,527	345,983
100091903	LELYSTAD	NLD		01/27/2023	4.770		49,707	310,181
100068244	RICHMOND	VA		08/25/2021	3.625		235,469	455,000
100068315	FRANKLIN	TN		08/25/2021	3.875		235,788	330,000
100045336	FRIANT	CA		11/25/2020	5.000		235,792	351,500
100031658	CHULA VISTA	CA		03/29/2019	3.000		235,815	460,000
100076138	TEMPE	AZ		01/07/2022	3.625		235,682	375,000
100049017	HOMESTEAD	FL		11/20/2020	4.125		236,120	231,800
100024823	HAVERSTRAW	NY		09/20/2018	4.250		235,770	294,500
100048769	MOBILE	AL		11/20/2020	4.375		235,360	239,728
100047523	NEWBURYPORT	MA		11/20/2020	3.375		235,299	361,000
3340075430	PHILADELPHIA	PA		05/23/2024	9.378		67,803	540,000
100085052	GRONINGEN	NLD		07/27/2022	3.350		46,481	367,607
100076673	SURPRISE	AZ		12/16/2021	4.250		235,008	315,000
100166416	OGDEN	UT		10/31/2024	6.750		235,746	319,000
3410000562	GLENWOOD	NJ		10/09/2024	8.776		7,696	283,500

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100081995	LELYSTAD	NLD		03/30/2022	3.700		50,737	295,739
100108533	TILBURG	NLD		05/25/2023	6.100		48,780	391,394
100166418	OGDEN	UT		10/31/2024	6.750		235,682	315,000
100046147	HUNTINGTON STATION	NY		11/25/2020	7.375		234,471	296,400
100068434	MOSCOW	ID		08/25/2021	3.990		234,219	325,000
100086313	VELDHOVEN	NLD		08/29/2022	4.850		45,377	351,389
100048643	DALY CITY	CA		11/20/2020	2.750		232,609	970,188
100065293	THOUSAND OAKS	CA		07/28/2021	3.499		234,146	435,000
100071730	ARLINGTON	TX		10/14/2021	4.125		234,213	320,000
100071563	CHARLOTTESVILLE	VA		10/14/2021	3.500		233,616	340,000
3310086450	LAKE MARY	FL		10/31/2024	8.582		17,985	372,000
100077885	ROTTERDAM	NLD		12/29/2021	3.200		51,355	329,353
100147257	CHICAGO	IL		03/28/2024	8.600		8,173	325,000
100068317	DULUTH	GA		08/25/2021	4.500		233,320	345,000
100121056	NETHERLANDS	NLD		08/28/2023	6.150		48,888	394,637
100103350	ROTTERDAM	NLD		04/28/2023	6.100		49,801	378,419
100030652	WEST HEMPSTEAD	NY		04/09/2019	4.150		233,586	351,500
100046190	GREENVILLE	RI		11/25/2020	4.500		233,454	375,250
100119576	ALMERE	NLD		07/28/2023	6.200		49,815	584,380
100045671	PICO RIVERA	CA		11/25/2020	2.625		233,130	468,350
100048883	LAS VEGAS	NV		11/20/2020	4.000		233,413	283,005
100068094	RANCHO CORDOVA	CA		08/25/2021	3.499		232,105	480,000
3340075006	NEWBURGH	NY		05/23/2024	9.378		12,831	464,000
100068224	SALEM	NH		08/25/2021	4.250		232,391	325,000
100067563	WESLEY CHAPEL	FL		09/23/2021	4.625		233,017	305,000
100049785	VICTORVILLE	CA		11/20/2020	3.750		232,975	323,000
100027025	ANACORTES	WA		09/26/2018	4.250		233,289	482,000
100067932	VANCOUVER	WA		09/23/2021	3.625		232,110	667,000
100168926	ENSCHEDE	NLD		09/26/2024	5.450		50,409	217,397
100049811	COMPTON	CA		11/20/2020	4.625		232,660	522,500
100044367	BOSTON	MA		11/19/2020	2.000		230,883	655,000
100103343	ALMERE	NLD		04/28/2023	6.600		49,669	378,419
100024795	HALEDON	NJ		09/20/2018	4.625		232,974	308,750
100031621	LONG BEACH	CA		03/29/2019	3.375		232,752	460,000
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	8.040		2,346	360,000
100166406	OGDEN	UT		10/31/2024	6.500		233,137	315,000
100074375	ECHT/LIMBURG	NLD		11/16/2021	3.400		52,015	324,359
100087620	UTRECHT	NLD		09/27/2022	4.200		43,155	324,359
100084275	ROTTERDAM	NLD		06/30/2022	4.050		47,151	324,359
100086350	DEN HAAG	NLD		08/29/2022	1.000		44,978	324,359
100088513	ZALTBOMMEL	NLD		10/27/2022	4.600		52,119	324,359
100088558	UTRECHT	NLD		10/27/2022	4.950		52,119	305,812
100065713	CLERMONT	FL		07/28/2021	4.250		231,343	338,000
100050309	HILTON HEAD ISLAND	SC		11/20/2020	3.625		232,066	338,200
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022	7.952		231,585	481,020
100048041	OXNARD	CA		11/20/2020	4.125		231,483	502,550
100025442	BARTOW	FL		09/20/2018	4.250		231,749	232,750
100024780	UPPER MARLBORO	MD		09/20/2018	4.625		231,930	294,500
100060238	ANDOVER	NJ		06/25/2021	3.875		231,458	328,000
3310084158	ARLINGTON	MA		10/03/2024	8.771		22,928	568,000
3310077953	KEMP	TX		07/29/2024	8.666		7,674	461,100
100077984	SAN DIEGO	CA		01/06/2022	5.875		230,571	750,000
3340069681	CAPE CORAL	FL		03/14/2024	9.537		22,328	124,000
100083324	AMERSFOORT	NLD		05/27/2022	3.300		48,294	486,539
100089650	SPIJKENISSE	NLD		11/29/2022	4.650		46,260	345,983

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100025269	BAY SHORE	NY		09/20/2018	4.250		231,418	304,000
100083367	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500		48,080	302,735
100031789	SAN DIEGO	CA		03/29/2019	4.500		231,053	385,000
100082747	LELYSTAD	NLD		04/27/2022	3.750		47,295	284,927
100119566	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023	6.100		49,374	345,983
100057671	MANVEL	TX		06/30/2021	3.625		230,959	325,000
100055415	PATERSON	NJ		03/23/2021	7.690		229,547	349,000
100046346	HAGERSTOWN	MD		11/25/2020	4.750		229,354	308,750
100088567	BREDA	NLD		10/27/2022	4.850		51,771	303,356
100130116	NETHERLANDS	NLD		09/26/2023	5.160		40,982	436,188
100049958	FAYETTEVILLE	GA		11/20/2020	4.500		229,436	394,250
100082230	SAYULITA	MEX		04/14/2022	6.695		230,441	370,664
3310083344	LIVINGSTON	NJ		09/18/2024	8.666		80,101	528,000
3410000517	ATLANTA	GA		09/24/2024	9.316		36,249	137,763
100053767	HANOVER PARK	IL		03/23/2021	5.000		230,166	209,000
100030637	BAKERSFIELD	CA		04/09/2019	4.500		230,579	261,250
3340071978	MALVERN	PA		03/21/2024	8.991		55,836	464,000
100028370	NEWPORT	RI		10/26/2018	4.750		229,984	406,125
100067724	LA CRESCENTA	CA		09/23/2021	3.875		229,624	1,090,000
100024553	SAINT AUGUSTINE	FL		09/20/2018	5.000		229,577	318,250
100030092	PHOENIX	AZ		12/20/2018	4.625		229,724	460,000
100046158	STREET	MD		11/25/2020	5.500		229,803	251,750
100053740	SAINT ALBANS	NY		03/23/2021	4.750		228,462	678,000
3340074863	CAPE CORAL	FL		05/10/2024	9.782		16,988	120,000
100054900	ORLANDO	FL		03/23/2021	4.125		229,564	295,000
100078507	UTRECHT	NLD		01/26/2022	3.200		49,910	360,494
100065800	FRESNO	CA		07/28/2021	4.375		229,033	312,000
100031513	MORENO VALLEY	CA		03/29/2019	4.625		229,244	385,900
3340074862	CAPE CORAL	FL		05/10/2024	9.782		16,988	480,000
100024662	SACRAMENTO	CA		09/20/2018	3.500		228,971	292,000
100065751	ALBANY	OR		07/28/2021	4.875		228,751	311,000
3340072577	FLOSSMOOR	IL		05/17/2024	9.604		11,683	384,000
100029764	SAN PABLO	CA		10/26/2018	4.625		228,748	437,000
100048705	COMPTON	CA		11/20/2020	4.125		228,753	494,000
100060295	MIDLOTHIAN	TX		06/25/2021	3.750		228,513	342,500
100025483	HEMPSTEAD	NY		09/20/2018	4.375		228,822	304,000
3310080359	LIVINGSTON	NJ		08/19/2024	8.666		43,891	694,000
100025469	CHICAGO	IL		09/20/2018	5.000		228,399	237,500
100087614	BERGEN OP ZOOM	NLD		09/27/2022	4.500		42,436	370,040
100057925	PATERSON	NJ		06/30/2021	3.999		228,182	375,000
100029776	LAKE WORTH	FL		10/26/2018	3.875		228,177	264,100
100169901	AVONDALE	AZ		11/08/2024	7.250		228,877	300,000
3310086140	ACWORTH	GA		10/31/2024	9.261		123,877	860,400
100101724	ZAANDAM	NLD		03/30/2023	6.300		48,194	329,765
100048961	MIAMI	FL		11/20/2020	5.250		228,166	289,750
3310083890	BROOKLYN	NY		12/05/2024	7.700		40,541	435,000
3320043934	EAST PATCHOGUE	NY		01/10/2023	9.188		87,120	420,000
100065745	BELGRADE	MT		07/28/2021	4.000		227,637	390,000
100068022	RICHMOND	TX		09/23/2021	3.625		226,616	320,000
100043384	RANDALLSTOWN	MD		08/13/2020	4.500		227,943	270,750
3500102037	CAPE CORAL	FL		07/18/2024	9.160		47,067	280,000
100076159	WOODBRIDGE	VA		01/07/2022	3.625		227,353	330,000
3340088550	MIAMI	FL		12/12/2024	8.927		45,939	412,000
100065614	LAKEWOOD	CO		07/28/2021	4.375		227,241	319,000
100053438	BROOKLYN	NY		03/23/2021	4.625		226,148	1,547,000

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	2	3					Additional	
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100084252	EMMEN	NLD.		06/30/2022	3.000		46,103	396,800
100031877	FONTANA	CA.		03/29/2019	4.000		227,119	540,000
100145314	UNITED KINGDOM	GBR.		03/12/2024	9.250		1,273	297,027
100145300	UNITED KINGDOM	GBR.		03/12/2024	9.250		1,273	297,027
100082043	DEN HAAG	NLD.		03/30/2022	3.200		49,064	301,656
100048431	VIRGINIA BEACH	VA.		11/20/2020	5.250		225,240	484,500
100145315	UNITED KINGDOM	GBR.		03/12/2024	9.250		1,273	297,027
100032131	TRACY	CA.		03/29/2019	4.250		226,693	545,000
100076242	MCMINNVILLE	OR.		01/07/2022	3.975		226,687	349,800
100060313	RICHMOND	VA.		06/25/2021	3.750		226,609	340,000
100025037	PASSAIC	NJ.		09/20/2018	4.750		226,533	445,000
3340081250	LAGO VISTA	TX.		08/26/2024	9.325		5,791	336,000
100054126	ORANGE	CT.		03/23/2021	3.625		226,369	270,000
100032058	OAKLAND	CA.		03/29/2019	4.375		226,089	415,000
100026962	WEST SACRAMENTO	CA.		09/26/2018	4.875		226,353	380,000
100090586	ZIERIKZEE	NLD.		12/28/2022	6.100		46,459	324,359
3340072235	CAPE CORAL	FL.		04/19/2024	9.148		8,898	85,000
100068377	SEASIDE HEIGHTS	NJ.		08/25/2021	4.625		225,994	320,000
100057595	SAINT PETERSBURG	FL.		06/30/2021	3.999		225,862	397,000
100044481	NEWARK	CA.		11/19/2020	3.375		224,724	709,650
100065737	STEAMBOAT SPRINGS	CO.		07/28/2021	3.875		225,732	312,000
100057660	PROVIDENCE	RI.		06/30/2021	3.999		225,732	395,000
100065705	PRESCOTT VALLEY	AZ.		07/28/2021	4.000		225,632	315,000
100076146	SPRING HILL	FL.		01/07/2022	3.875		225,695	381,000
100078525	WEERT	NLD.		01/26/2022	2.750		49,146	356,795
100065795	SAN DIEGO	CA.		07/28/2021	4.250		225,933	370,000
3340081542	CHICAGO	IL.		08/19/2024	9.028		10,724	400,000
100048277	UNION CITY	NJ.		11/20/2020	4.250		225,485	410,400
100068568	EMMEN	NLD.		08/30/2021	7.575		51,494	324,359
100076163	RALEIGH	NC.		01/07/2022	3.625		225,211	316,500
100086285	GRONINGEN	NLD.		08/29/2022	4.050		43,394	324,359
100055589	OAKLAND	CA.		03/23/2021	3.375		225,212	1,238,000
100068511	FORT WORTH	TX.		08/25/2021	4.125		224,969	308,000
3340088096	WOLFEBORO	NH.		11/14/2024	8.844		27,636	496,000
3340078368	PALM COAST	FL.		07/29/2024	9.208		17,193	350,400
100076171	BLACKSBURG	VA.		01/07/2022	4.000		224,481	335,000
100084239	ENSCHEDE	NLD.		06/30/2022	3.300		45,579	313,547
100087621	ZEIST	NLD.		09/27/2022	4.100		41,717	313,547
100088560	UTRECHT	NLD.		10/27/2022	4.950		50,382	295,619
100081955	ROTTERDAM	NLD.		03/30/2022	3.300		48,507	296,236
100080265	UDEN	NLD.		02/22/2022	3.200		49,259	313,547
100083351	DEN HAAG	NLD.		05/27/2022	3.450		46,684	296,395
100087617	CAPELLE AAN DEN IJSSEL	NLD.		09/27/2022	4.750		41,717	297,180
100047678	BAYVILLE	NY.		11/20/2020	4.125		224,482	361,000
3340067770	CHICAGO	IL.		02/26/2024	9.562		9,504	190,000
100078563	SPIJKENISSE	NLD.		01/26/2022	3.250		48,731	324,359
100030983	SAINT CHARLES	IL.		03/29/2019	3.875		224,117	265,000
100031759	RENO	NV.		03/29/2019	4.000		224,484	380,000
100025852	SEATTLE	WA.		09/20/2018	3.875		1,199	510,000
100083384	DEN HAAG	NLD.		05/27/2022	4.150		46,595	605,471
100031832	SAN YSIDRO	CA.		03/29/2019	4.375		224,315	340,000
100030970	TRACY	CA.		03/29/2019	4.250		222,163	420,000
100082044	DEN HAAG	NLD.		03/30/2022	3.200		48,395	296,066
100084290	LELYSTAD	NLD.		06/30/2022	3.650		45,475	293,275
100082026	SPIJKENISSE	NLD.		03/30/2022	3.550		48,395	297,594

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100068522	ST. CLOUD	MN		08/25/2021	3.500		223,890	344,000
100082015	SPIJKENISSE	NLD		03/30/2022	3.550		48,395	297,594
100076232	HENRICO	VA		01/07/2022	3.875		223,547	310,000
100067674	ALAMEDA	CA		09/23/2021	3.374		223,415	1,250,000
100057833	BALCH SPRINGS	TX		06/30/2021	3.625		223,295	295,000
100065629	SACRAMENTO	CA		07/28/2021	3.875		223,227	315,000
100076200	PERRIS	CA		01/07/2022	3.500		223,059	370,000
100024704	JACKSONVILLE	FL		09/20/2018	4.625		223,223	224,105
100185740	GROSSE ILE	MI		12/23/2024	6.990		223,466	275,000
100068357	FORT WORTH	TX		08/25/2021	3.990		221,641	310,000
100068338	MANASSAS	VA		08/25/2021	3.875		222,623	330,000
100068492	CENTERTON	AR		08/25/2021	4.625		222,650	325,000
3340072246	CAPE CORAL	FL		04/19/2024	9.148		2,778	83,000
100031964	GRANADA HILLS	CA		03/29/2019	3.875		222,638	411,250
100054326	EAST FREETOWN	MA		03/23/2021	4.125		222,503	335,000
100024988	LAS VEGAS	NV		09/20/2018	4.125		222,712	342,000
100077954	APACHE JUNCTION	AZ		01/06/2022	4.500		221,700	500,000
100057930	SPRING LAKE	NC		06/30/2021	4.250		222,039	310,000
100068301	HESPERIA	CA		08/25/2021	3.625		221,855	310,000
100087636	GONDEN	NLD		09/27/2022	1.000		41,237	654,125
3340070927	INDIANAPOLIS	IN		03/14/2024	9.282		10,019	97,000
100030646	LAS VEGAS	NV		04/09/2019	4.500		222,237	280,250
100161454	ROSENBERG	TX		07/30/2024	5.990		407	330,000
100065673	ALBANY	OR		07/28/2021	3.625		221,578	415,000
100048899	SAINT PETERSBURG	FL		11/20/2020	4.625		220,755	441,750
100067551	HUNTSVILLE	AL		09/23/2021	4.375		221,587	285,000
100048040	RICHMOND	CA		11/20/2020	3.250		221,110	499,605
3340083836	PHILADELPHIA	PA		10/03/2024	8.426		25,938	100,000
100031784	LOS ANGELES	CA		03/29/2019	3.000		221,706	492,500
100053557	FRISCO	CO		03/23/2021	3.750		221,816	545,000
100031865	ESCONDIDO	CA		03/29/2019	3.875		221,367	617,000
100024540	LINDEN	NJ		09/20/2018	4.000		221,846	166,250
100067975	BURIEN	WA		09/23/2021	4.375		221,315	535,000
100025054	HUNTINGTON STATION	NY		09/20/2018	5.125		221,280	346,750
100045302	CLIFTON	NJ		11/25/2020	3.500		221,329	285,000
100044733	BROOKLYN	NY		11/19/2020	5.000		221,450	565,000
100047230	SANTA CLARITA	CA		11/20/2020	4.125		220,817	665,000
100025176	ORLANDO	FL		09/20/2018	4.625		221,081	251,750
100030961	SAN BERNARDINO	CA		03/29/2019	3.250		220,996	303,000
100057757	ALBUQUERQUE	NM		06/30/2021	4.375		220,636	305,000
100082773	ZIERIKZEE	NLD		04/27/2022	2.950		45,131	308,141
100025571	POUGHKEEPSIE	NY		09/20/2018	4.625		221,222	147,250
100086354	ZALTBOMMEL	NLD		08/29/2022	4.800		42,729	290,324
100088574	SPIJKENISSE	NLD		10/27/2022	1.000		49,513	308,141
100077917	AMSTERDAM	NLD		12/29/2021	6.500		48,517	310,603
100080264	BREDA	NLD		02/22/2022	2.700		48,353	329,765
100082779	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550		45,078	293,917
100080292	ALPHEN AAN DEN RIJN	NLD		02/22/2022	5.755		48,353	329,765
100082022	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		47,615	288,545
100083358	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500		45,826	293,917
3340081437	LAGO VISTA	TX		08/26/2024	9.325		11,858	85,000
100048374	GLENWOOD	NJ		11/20/2020	4.625		220,356	237,405
100078567	TILBURG	NLD		01/26/2022	3.450		47,954	288,545
3340087641	DECATUR	GA		10/23/2024	8.264		16,418	85,600
100057651	LAS VEGAS	NV		06/30/2021	3.749		220,415	360,000

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100026221	TALLAHASSEE	FL		09/20/2018	4.625		220,252	325,000
100068399	EAST CHICAGO	IN		08/25/2021	4.625		219,908	322,900
100043387	SUMMERVILLE	SC		08/13/2020	4.000		219,914	228,095
100068214	CAPE CORAL	FL		08/25/2021	3.875		219,680	337,000
100031550	RIVERSIDE	CA		03/29/2019	3.625		220,109	398,000
3310073211	OCALA	FL		04/12/2024	8.498		90,348	643,500
100067594	SAN ANTONIO	TX		09/23/2021	4.500		219,601	282,000
100054697	MIDDLETOWN	DE		03/23/2021	8.000		220,022	255,000
100031628	VAN NUYS	CA		03/29/2019	4.125		219,817	415,000
100017253	ANNAPOLIS	MD		04/26/2018	3.750		216,289	335,000
100031635	BRENTWOOD	CA		03/29/2019	4.450		219,347	420,000
100076303	CAPE CORAL	FL		01/07/2022	4.000		218,747	315,000
3340086980	STRATFORD	CT		12/19/2024	8.927		26,861	89,000
100054446	MC DONALD	PA		03/23/2021	4.250		219,230	255,000
100057888	CHANDLER	AZ		06/30/2021	4.250		218,988	380,000
100024610	SPRING VALLEY	NY		09/20/2018	4.750		219,100	460,750
3300005434	SPRING VALLEY	NY		12/18/2024	8.595		16,530	1,479,000
100060299	LEHI	UT		06/25/2021	3.875		218,790	307,000
3500112297	OAKLAND PARK	FL		11/27/2024	8.195		20,958	260,000
100084317	GRONINGEN	NLD		06/30/2022	1.000		44,427	305,709
100049026	MIAMI	FL		11/20/2020	4.375		218,739	270,750
100031603	HAWTHORNE	CA		03/29/2019	3.125		218,933	475,900
100026567	MORENO VALLEY	CA		09/26/2018	6.000		219,202	349,900
100068360	VISALIA	CA		08/25/2021	4.125		218,625	300,000
100045339	ANTELOPE	CA		11/25/2020	4.125		218,892	247,000
100048879	LAS VEGAS	NV		11/20/2020	4.625		218,629	204,155
3340071330	EVERGREEN	CO		04/19/2024	9.813		3,908	156,800
100089774	CAPE CORAL	FL		12/02/2022	7.375		24,878	365,000
100065270	CHANDLER	AZ		07/28/2021	3.875		218,256	385,000
100082039	ROTTERDAM	NLD		03/30/2022	2.750		47,169	304,898
3310064079	CAMPTON	NH		07/19/2024	9.296		32,220	592,000
100065683	LEXINGTON	SC		07/28/2021	4.125		211,900	356,000
100025576	PERTH AMBOY	NJ		09/20/2018	4.500		218,463	250,000
3340072372	LUCERNE VALLEY	CA		07/19/2024	9.290		29,237	128,000
100057966	SAVANNAH	GA		06/30/2021	4.625		217,974	300,000
100054026	VAIL	AZ		03/23/2021	4.500		218,147	575,000
3410000620	NASHVILLE	TN		11/21/2024	8.850		39,490	310,000
100136812	PAULSBORO	NJ		11/27/2023	9.930		19,288	350,000
3340088110	PHILADELPHIA	PA		10/31/2024	8.668		67,954	424,000
100030901	TAHOE VISTA	CA		04/09/2019	3.375		214,608	641,250
100031738	ROSEDALE	NY		03/29/2019	2.000		217,356	350,000
100068206	CORNELIUS	NC		08/25/2021	3.999		217,218	315,000
100108516	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	4.160		42,712	299,630
100024822	ORLANDO	FL		09/20/2018	4.125		217,324	313,500
100068299	PAWTUCKET	RI		08/25/2021	3.875		215,533	331,000
100044407	CHICAGO	IL		11/19/2020	4.750		217,743	161,500
100169947	JACKSONVILLE	FL		11/08/2024	7.375		217,614	375,000
100074379	HEERLEN	NLD		11/16/2021	3.200		48,548	302,735
100130130	NETHERLANDS	NLD		09/26/2023	5.400		44,394	284,169
100088569	GRONINGEN	NLD		10/27/2022	4.400		48,644	356,641
100088514	BREDA	NLD		10/27/2022	4.450		48,644	324,359
100070263	DEN HAAG	NLD		08/31/2021	7.430		49,585	308,141
100083419	ALMERE	NLD		05/27/2022	3.650		45,075	324,359
100099725	DELFT	NLD		02/27/2023	1.000		44,550	464,915
100075878	ROTTERDAM	NLD		11/24/2021	3.200		47,057	324,359

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100082029	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022	3.550		46,834	283,814
100084313	SPIJKENISSE	NLD		06/30/2022	4.000		44,008	287,223
100085082	WEERT	NLD		07/27/2022	4.050		42,861	324,359
100108529	LELYSTAD	NLD		05/25/2023	6.350		45,028	284,405
100030992	CLINTON	MD		03/29/2019	3.000		216,752	294,500
100175517	RIVERSIDE	CA		12/23/2024	7.375		217,218	540,000
100047435	NEW HUDSON	MI		11/20/2020	3.375		216,434	308,750
100054343	LITHONIA	GA		03/23/2021	4.875		215,565	266,800
100050085	WOODBRIDGE	VA		11/20/2020	4.250		216,857	300,675
100030629	MIAMI	FL		04/09/2019	3.875		216,549	299,250
100043730	CLIFTON PARK	NY		08/13/2020	5.500		216,904	302,500
100108511	ZWOLLE	NLD		05/25/2023	3.670		44,921	385,988
100086275	ROOSENDAAL	NLD		08/29/2022	4.550		41,867	228,960
100070515	MOSCOW	ID		09/23/2021	3.990		216,108	300,000
100060072	PHOENIX	AZ		06/25/2021	3.750		216,045	325,000
100054549	ALEXANDRIA	VA		03/23/2021	6.900		216,590	179,000
100030881	RANCHO CUCAMONGA	CA		04/09/2019	3.340		216,094	532,000
100103361	ROTTERDAM	NLD		04/28/2023	6.450		46,110	292,859
100031958	BELLFLOWER	CA		03/29/2019	3.375		215,552	500,000
100090590	ZWOLLE	NLD		12/28/2022	5.700		44,337	324,359
3340080328	MESQUITE	TX		08/26/2024	9.028		25,613	367,200
100029799	SOUTH OZONE PARK	NY		10/26/2018	3.875		215,769	579,500
100060308	SPRINGFIELD	VA		06/25/2021	3.875		214,297	330,000
100032100	OAKLAND	CA		03/29/2019	3.625		215,887	482,000
100088515	TILBURG	NLD		10/27/2022	4.700		48,355	283,814
100024906	NAPLES	FL		09/20/2018	4.625		215,724	228,000
100044220	SAN FRANCISCO	CA		08/19/2020	3.500		215,468	1,064,950
100044091	CLARK TOWNSHIP	NJ		08/19/2020	4.625		215,457	313,500
100031952	SOUTH OZONE PARK	NY		03/29/2019	4.500		215,039	425,000
100044490	SAN JOSE	CA		11/19/2020	4.125		215,363	731,500
3340084252	PROVIDENCE	RI		10/23/2024	8.561		29,761	440,000
100032835	LAOIS	IRL		06/21/2019	3.900		234,303	333,885
100057891	RICHMOND	TX		06/30/2021	4.250		215,023	279,000
100101725	ZAANDAM	NLD		03/30/2023	1.000		45,613	459,509
100076009	ALBUQUERQUE	NM		01/07/2022	4.125		214,852	328,000
100044765	BROOKSVILLE	FL		11/19/2020	5.500		215,056	299,000
100026587	FONTANA	CA		09/26/2018	4.750		214,792	360,000
100089668	ROTTERDAM	NLD		11/29/2022	4.400		32,630	432,479
100091889	ROTTERDAM	NLD		01/27/2023	1.000		45,198	578,441
3310079515	BOERNE	TX		08/19/2024	9.702		35,135	920,000
100067597	GREENSBORO	NC		09/23/2021	4.250		214,404	290,000
100050292	AMITYVILLE	NY		11/20/2020	6.625		214,325	356,250
100083433	ZALTBOMMEL	NLD		05/27/2022	4.100		44,615	285,435
3340089179	WEST PALM BEACH	FL		11/21/2024	8.844		14,007	368,000
3310076240	DALLAS	TX		05/23/2024	8.666		19,253	499,600
100043301	SOUTH ORANGE	NJ		08/13/2020	6.772		214,662	546,998
100185751	EVANSTON	WY		12/23/2024	6.875		214,638	299,000
100031703	RIVERSIDE	CA		03/29/2019	3.375		214,185	450,000
100047694	CHICAGO	IL		11/20/2020	4.625		214,229	351,500
100025041	ORMOND BEACH	FL		09/20/2018	4.625		214,309	218,500
100031778	POMONA	CA		03/29/2019	3.375		214,023	445,000
100045947	SHAKOPEE	MN		11/25/2020	4.750		213,851	275,500
100055382	BATTLE GROUND	WA		03/23/2021	4.625		213,822	360,000
100090599	UTRECHT	NLD		12/28/2022	6.100		43,913	295,971
100049616	MIAMI	FL		11/20/2020	4.500		213,420	232,750

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100078588	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		46,349	290,394
100060060	QUEEN CREEK	AZ		06/25/2021	4.125		213,078	315,000
100080282	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.200		46,691	290,394
100085122	WEERT	NLD		07/27/2022	4.450		42,188	340,577
100068051	SAN DIEGO	CA		09/23/2021	3.374		213,217	653,000
100055611	WEST COVINA	CA		03/23/2021	5.000		212,964	600,000
100085081	CASTRICUM	NLD		07/27/2022	4.450		42,147	318,953
3310073798	OAKLAND	CA		04/19/2024	7.940		56,504	450,000
3310087745	SAN CLEMENTE	CA		10/23/2024	8.295		19,424	504,000
3310091461	BROOKLYN	NY		12/05/2024	8.428		44,550	390,000
3340090655	SEMINOLE	FL		12/30/2024	8.796		9,306	468,000
100082755	SPIJKENISSE	NLD		04/27/2022	3.500		43,600	283,194
100044004	LOS ANGELES	CA		08/19/2020	5.125		213,054	446,500
100044660	MILPITAS	CA		11/19/2020	2.000		210,471	660,000
100081929	MAASTRICHT	NLD		03/30/2022	3.350		45,998	278,746
100083312	S-HERTOGENBOSCH	NLD		05/27/2022	3.600		44,270	297,329
100071425	TILBURG	NLD		09/30/2021	3.650		47,776	287,202
100081963	ROTTERDAM	NLD		03/30/2022	3.400		45,998	297,329
100084245	GORINCHEM	NLD		06/30/2022	3.550		43,222	280,449
100085129	BERGEN OP ZOOM	NLD		07/27/2022	4.200		42,096	280,291
100046133	PORTLAND	OR		11/25/2020	4.500		213,331	950,000
100057732	HERRIMAN	UT		06/30/2021	3.625		212,753	305,000
100034615	DUBLIN	IRL		06/21/2019	3.750		232,064	433,961
100048687	CORAL SPRINGS	FL		11/20/2020	3.875		213,258	199,500
100031627	NORWALK	CA		03/29/2019	3.000		212,927	425,000
100031610	PERRIS	CA		03/29/2019	3.125		212,915	349,900
100044827	BROOKLYN	NY		11/19/2020	4.040		212,832	760,000
3340078390	NORTH PORT	FL		07/29/2024	9.208		7,834	319,200
3340080732	HIGH POINT	NC		08/19/2024	9.473		13,369	324,800
3340084172	MIDLAND	NC		10/23/2024	9.025		21,938	552,000
100121076	NETHERLANDS	NLD		08/28/2023	5.300		44,469	306,777
3340076456	MILLVILLE	NJ		06/04/2024	9.653		10,613	102,800
3310059337	BIRMINGHAM	AL		10/31/2023	9.121		19,189	530,000
100026314	NEW CASTLE	DE		09/20/2018	4.625		212,072	245,100
100017213	VIRGINIA BEACH	VA		04/26/2018	4.875		212,105	250,000
100185735	MYRTLE BEACH	SC		12/23/2024	6.990		212,334	287,000
100055231	LANCASTER	CA		03/23/2021	8.250		212,286	265,000
3340083262	AUBURN	CA		09/10/2024	9.006		23,404	416,000
3310073202	OCALA	FL		04/12/2024	8.498		29,634	652,000
100030372	PERTH AMBOY	NJ		12/20/2018	8.250		210,468	410,000
3340090148	PHILADELPHIA	PA		12/12/2024	8.262		43,497	500,800
100034059	CORK	IRL		06/21/2019	3.750		231,572	146,108
3310081051	TENAFLY	NJ		09/18/2024	8.771		7,511	428,100
3310058185	SAINT JAMES	NY		12/28/2023	8.463		3,564	690,000
100053875	WILLIAMSTOWN	NJ		03/23/2021	5.000		211,367	202,900
100057893	CHATTANOOGA	TN		06/30/2021	4.625		210,892	272,000
100053819	BAYVILLE	NJ		03/23/2021	4.000		210,615	245,900
100068303	HEMET	CA		08/25/2021	4.375		210,664	310,000
100053602	BELTSVILLE	MD		03/23/2021	3.750		210,666	280,000
100139867	NETHERLANDS	NLD		12/28/2023	6.300		45,137	313,059
100060062	PHOENIX	AZ		06/25/2021	3.990		210,344	305,000
100053493	NEWINGTON	CT		03/23/2021	3.875		210,592	245,000
3340081909	SHALLOTTE	NC		08/26/2024	9.711		4,763	320,000
100068109	PHILADELPHIA	PA		08/25/2021	3.999		210,265	312,000
100032061	HAYWARD	CA		03/29/2019	3.500		210,149	660,000

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100068409	REXBURG	ID		08/25/2021	4.250		209,939	300,000
100045126	GAINESVILLE	FL		11/25/2020	10.150		210,271	415,000
100024600	BOWIE	MD		09/20/2018	4.625		210,022	253,650
100034429	DUBLIN	IRL		06/21/2019	3.900		254,232	385,291
100026590	MINDEN	NV		09/26/2018	4.375		209,506	349,900
100050280	OAK RUN	CA		11/20/2020	4.375		207,065	594,463
100085120	DEN HAAG	NLD		07/27/2022	3.800		41,432	313,547
100065963	SCHIEDAM/VLAARDINGEN	NLD		07/30/2021	7.425		48,156	313,547
100082038	ZOETERMEER	NLD		03/30/2022	2.900		45,273	313,547
100083363	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500		43,572	279,462
100084289	LELYSTAD	NLD		06/30/2022	3.900		42,541	278,756
100031924	BENICIA	CA		03/29/2019	4.375		209,385	555,000
100082744	LELYSTAD	NLD		04/27/2022	3.750		42,861	258,216
100091923	LEEUWARDEN	NLD		01/27/2023	5.850		44,112	313,547
100017605	SUNRISE	FL		04/26/2018	5.500		209,052	275,000
3300005355	HICKSVILLE	NY		11/06/2024	8.840		39,085	390,775
100067792	FLORENCE	AZ		09/23/2021	3.625		209,283	324,000
100031928	PARAMOUNT	CA		03/29/2019	3.000		209,161	520,000
100068408	REXBURG	ID		08/25/2021	4.500		209,304	307,000
100047869	FRESNO	CA		11/20/2020	4.250		209,415	356,250
100071424	APPINGEDAM	NLD		09/30/2021	3.350		46,965	324,359
100175506	ATLANTA	GA		12/23/2024	9.875		209,809	240,000
100048047	STATEN ISLAND	NY		11/20/2020	4.500		209,214	408,500
100057521	PERU	VT		06/30/2021	3.499		208,968	300,000
100090565	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022	5.150		42,959	279,828
100077872	ROTTERDAM	NLD		12/29/2021	6.570		45,964	275,998
100089644	GRONINGEN	NLD		11/29/2022	4.850		41,820	386,780
100081897	DEN HAAG	NLD		03/30/2022	3.650		45,162	261,302
100085059	DEN HAAG	NLD		07/27/2022	4.400		41,330	275,592
100077892	TILBURG	NLD		12/29/2021	3.650		45,964	261,825
100089693	LELYSTAD	NLD		11/29/2022	5.050		41,820	274,743
100082046	KATWIJK	NLD		03/30/2022	3.050		45,162	291,923
100083379	ROTTERDAM	NLD		05/27/2022	3.800		43,322	362,201
3340072227	CAPE CORAL	FL		04/19/2024	9.118		1,149	76,000
100032620	MEATH	IRL		06/21/2019	4.150		234,487	157,869
100017192	SACRAMENTO	CA		04/26/2018	3.875		208,960	212,000
100046221	INGLEWOOD	CA		11/25/2020	3.375		208,632	570,000
100025752	PARKVILLE	MD		09/20/2018	3.625		209,451	315,000
100031817	NORWALK	CA		03/29/2019	4.250		207,030	450,000
100029933	BOWIE	MD		12/20/2018	5.000		208,601	290,000
100065685	BEDFORD	TX		07/28/2021	4.250		208,375	285,000
100137289	NETHERLANDS	NLD		11/28/2023	3.500		44,493	324,359
100068358	ENGLEWOOD	FL		08/25/2021	3.875		208,276	290,000
100025528	CARPENTERSVILLE	IL		09/20/2018	5.000		208,785	229,900
3340091411	STRATFORD	CT		12/30/2024	8.796		6,653	93,000
100068366	NAMPA	ID		08/25/2021	3.990		208,158	310,000
100047922	ORLANDO	FL		11/20/2020	3.375		207,565	365,750
100166424	GRIFFIN	GA		10/31/2024	7.375		208,433	250,000
100108536	LEIDEN	NLD		05/25/2023	6.150		43,206	335,171
100170028	PEARLAND	TX		11/08/2024	6.750		208,371	345,000
100060263	GLENSIDE	PA		06/25/2021	3.875		207,887	310,000
100025083	FREDERICK	MD		09/20/2018	4.750		207,963	162,450
100055595	CARPENTERSVILLE	IL		03/23/2021	4.000		207,942	205,000
100030950	LOS ANGELES	CA		03/29/2019	4.250		206,505	330,000
100103694	DALLAS	TX		05/08/2023	7.999		92	263,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100034044	LOUTH	IRL		06/21/2019	3.900		227,264	371,086
100076288	ALPHARETTA	GA		01/07/2022	3.750		207,364	320,000
100088499	TILBURG	NLD		10/27/2022	4.550		46,536	310,304
100065572	KYLE	TX		07/28/2021	3.875		207,176	325,000
3.62416E+11	HAYWARD	CA		10/04/2024	8.820		208,320	797,000
100031728	SACRAMENTO	CA		03/29/2019	3.375		206,811	390,000
100055028	INGLESIDE	IL		03/23/2021	4.500		207,596	195,000
100031758	ONTARIO	CA		03/29/2019	3.500		207,383	404,000
100030653	TRINITY	NC		04/09/2019	4.000		207,454	266,000
100068470	ARLINGTON	TX		08/25/2021	4.500		207,122	290,000
100087652	NIJMEGEN	NLD		09/27/2022	4.800		38,475	340,577
100130103	NETHERLANDS	NLD		09/26/2023	6.100		42,421	481,566
100030228	PARKER	CO		12/20/2018	5.875		207,243	470,000
100067599	ODESSA	TX		09/23/2021	4.625		206,850	300,000
100054217	HIGHLAND MILLS	NY		03/23/2021	4.000		206,895	470,000
100065748	WENATCHEE	WA		07/28/2021	4.250		206,689	346,000
100032135	INGLEWOOD	CA		03/29/2019	3.500		205,380	1,225,500
100050312	CHINO HILLS	CA		11/20/2020	4.125		206,213	380,000
3300005354	NORWALK	CT		10/09/2024	8.755		4,329	323,400
100031642	PITTSBURG	CA		03/29/2019	3.500		206,849	440,000
100049525	PLAINFIELD	IL		11/20/2020	4.500		206,605	220,400
100031819	OAKLEY	CA		03/29/2019	3.000		206,657	445,000
100101711	EINDHOVEN	NLD		03/30/2023	7.150		43,624	508,163
100090581	GRONINGEN	NLD		12/28/2022	4.570		42,428	405,449
100099727	HILVERSUM	NLD		02/27/2023	1.000		42,428	940,642
100081916	ROTTERDAM	NLD		03/30/2022	3.050		44,604	357,670
100101721	AMSTERDAM	NLD		03/30/2023	6.000		43,624	546,005
100073574	AMSTERDAM	NLD		10/25/2021	3.200		46,440	308,914
100090592	UTRECHT	NLD		12/28/2022	6.150		42,428	313,547
100032057	LOS BANOS	CA		03/29/2019	3.000		206,492	345,000
100029611	NORTH HIGHLANDS	CA		10/26/2018	4.000		206,375	323,000
100067445	WILMINGTON	NC		09/23/2021	3.625		206,171	275,000
100057686	PARKER	CO		06/30/2021	4.250		205,675	344,000
100068333	NAVARRE	FL		08/25/2021	4.500		205,701	280,000
100078585	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		44,722	280,205
100073569	AMERSFOORT	NLD		10/25/2021	3.200		46,324	308,141
100068613	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	7.880		46,948	280,715
100175404	AMARILLO	TX		12/23/2024	8.875		206,269	238,000
100057692	VICTORVILLE	CA		06/30/2021	4.375		205,873	285,000
100032002	AUBURN	CA		03/29/2019	4.350		203,605	550,000
3410000572	HATBORO	PA		10/09/2024	9.076		10,188	170,000
100081896	DELFT	NLD		03/30/2022	3.500		44,381	308,141
100024838	PATCHOGUE	NY		09/20/2018	4.375		205,330	261,250
100033784	DUBLIN	IRL		06/21/2019	3.850		224,923	251,140
100089688	APPINGEDAM	NLD		11/29/2022	5.200		41,056	383,825
100087654	VENLO	NLD		09/27/2022	4.900		38,120	286,517
100085104	EINDHOVEN	NLD		07/27/2022	4.400		40,565	286,517
100071438	TILBURG	NLD		09/30/2021	3.650		46,038	272,329
100078605	ROTTERDAM	NLD		01/26/2022	3.250		44,683	270,808
100087645	HEERHUGOWAARD	NLD		09/27/2022	1.000		38,120	269,843
100078541	ALMERE	NLD		01/26/2022	3.150		44,683	286,517
100078620	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	6.325		44,683	270,790
100081911	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	3.450		44,325	270,579
100080260	BREDA	NLD		02/22/2022	2.750		45,013	286,517
100085097	LELYSTAD	NLD		07/27/2022	4.300		40,565	270,090

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100024751	BEACH PARK	IL		09/20/2018	4.000		205,222	228,000
100031863	ROWLAND HEIGHTS	CA		03/29/2019	4.375		204,957	485,000
3340076574	SCRANTON	PA		05/23/2024	9.473		8,791	81,000
100073573	AMSTERDAM	NLD		10/25/2021	3.200		45,982	615,511
100049086	MELROSE PARK	IL		11/20/2020	2.000		205,028	304,000
100068362	CALDWELL	ID		08/25/2021	3.990		204,800	305,000
100045138	HENDERSON	NV		11/25/2020	6.950		204,045	354,350
100045493	EAST ORANGE	NJ		11/25/2020	7.000		203,293	351,500
100065438	CHULA VISTA	CA		07/28/2021	3.499		203,762	385,000
100055245	CONCORD	CA		03/23/2021	4.875		204,626	644,000
100060174	DACULA	GA		06/25/2021	3.750		204,414	306,000
100068418	SUNRISE	FL		08/25/2021	4.000		204,367	350,000
100055596	SNOQUALMIE	WA		03/23/2021	3.375		203,060	526,000
100017183	RIVERBANK	CA		04/26/2018	4.375		203,668	275,000
100026561	PORT JEFFERSON STATION	NY		09/26/2018	4.180		202,751	335,000
100065488	LANCASTER	CA		07/28/2021	4.750		204,056	301,000
100071631	LAS VEGAS	NV		10/14/2021	3.625		204,148	360,000
3340079136	NORTH PORT	FL		07/29/2024	9.208		7,961	312,000
3310054164	WOODLAND PARK	CO		08/31/2023	8.498		3,294	436,000
100057581	SEVIERVILLE	TN		06/30/2021	3.625		203,985	272,000
100085061	CASTRICUM	NLD		07/27/2022	3.700		40,004	383,825
3340057084	RED BANK	NJ		02/26/2024	9.265		33,145	550,000
3340084060	PORT SAINT LUCIE	FL		09/18/2024	9.125		6,217	342,400
100089713	ROTTERDAM	NLD		11/29/2022	5.500		40,736	284,355
100082217	CABO SAN LUCAS	MEX		04/14/2022	6.645		203,696	332,745
100078008	LITTLE FERRY	NJ		01/12/2022	4.237		202,529	605,000
100032025	WEST COVINA	CA		03/29/2019	4.375		202,146	535,000
100054849	READING	PA		03/23/2021	4.840		204,155	205,000
100089679	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022	5.050		40,684	267,872
100043633	WIXOM	MI		08/13/2020	5.125		201,766	427,500
100068490	STUART	FL		08/25/2021	4.500		203,131	275,000
100068493	STUART	FL		08/25/2021	4.500		203,131	275,000
100049499	LOS ANGELES	CA		11/20/2020	3.000		203,174	379,050
100033023	DUBLIN	IRL		06/21/2019	5.150		221,818	367,365
100050207	STAMFORD	CT		11/20/2020	5.000		202,922	238,450
100031923	SALINAS	CA		03/29/2019	3.125		203,050	420,000
100049599	WEST BABYLON	NY		11/20/2020	4.000		199,936	339,150
100046337	VENTURA	CA		11/25/2020	5.375		202,038	698,250
3310082223	PALM SPRINGS	CA		09/18/2024	7.690		36,338	520,000
100031951	SAN DIEGO	CA		03/29/2019	4.750		202,635	465,000
100049329	TACOMA	WA		11/20/2020	4.375		202,357	270,750
100031654	NORTH PORT	FL		03/29/2019	4.000		202,366	375,000
100083361	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500		42,070	269,826
100082757	SPIJKENISSE	NLD		04/27/2022	3.500		41,383	268,794
3340074053	LIVINGSTON	TX		05/23/2024	9.378		44,525	158,000
100057673	RIVERVIEW	FL		06/30/2021	3.625		202,116	292,000
100078591	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		43,909	275,110
100057605	NASHVILLE	TN		06/30/2021	4.490		202,187	266,000
100068280	WILDWOOD	NJ		08/25/2021	4.000		201,942	282,000
100032055	INGLEWOOD	CA		03/29/2019	4.866		202,004	490,000
100025598	CARMEL	NY		09/20/2018	4.625		202,103	237,500
100067918	WEST MELBOURNE	FL		09/23/2021	4.375		201,655	261,000
100048201	BOCA RATON	FL		11/20/2020	4.625		201,475	351,500
100087635	TILBURG	NLD		09/27/2022	1.000		31,263	605,471
100068667	SPIJKENISSE	NLD		08/30/2021	7.980		46,008	266,249

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100068700	ZOETERMEER	NLD		08/30/2021	7.680		46,008	281,111
100025140	HOLLYWOOD	FL		09/20/2018	4.625		199,181	201,400
100081992	SPIJKENISSE	NLD		03/30/2022	3.250		43,489	265,499
100077875	ROTTERDAM	NLD		12/29/2021	6.470		44,261	266,218
100071459	TILBURG	NLD		09/30/2021	3.650		45,170	266,054
100088520	GRONINGEN	NLD		10/27/2022	1.000		45,170	281,111
100085113	ROTTERDAM	NLD		07/27/2022	4.500		39,800	281,111
100081959	AMERSFOORT	NLD		03/30/2022	6.235		43,489	265,596
100083423	ROOSENDAAL	NLD		05/27/2022	3.550		41,855	281,111
100083372	ROOSENDAAL	NLD		05/27/2022	4.050		41,855	281,111
100055298	MORENO VALLEY	CA		03/23/2021	6.000		200,980	400,000
100083380	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	8.025		41,855	263,542
100053583	MELBOURNE	FL		03/23/2021	5.125		201,253	260,000
3500107835	LAKE PARK	FL		09/12/2024	8.170		25,738	172,800
100048962	FORT WASHINGTON	MD		11/20/2020	4.625		200,628	292,600
100049663	HARWOOD HEIGHTS	IL		11/20/2020	4.500		201,100	156,750
100057903	CHESTNUT HILL	MA		06/30/2021	3.499		200,671	285,000
100047269	CAMPO	CA		11/20/2020	5.000		200,579	342,000
3340070313	WASHINGTONVILLE	NY		03/07/2024	8.898		22,532	396,000
100083734	PUERTO VALLARTA	MEX		06/28/2022	8.102		200,752	320,924
3310086535	JERSEY CITY	NJ		11/21/2024	7.700		30,502	342,000
100043552	RAVENNA	OH		08/13/2020	8.875		200,941	275,500
100110805	ALMELO	NLD		06/28/2023	6.450		42,401	262,916
100167471	GLENDALE	AZ		10/31/2024	8.125		201,176	285,000
100067649	SALINAS	CA		09/23/2021	3.990		200,358	585,000
3310084373	KINGS MOUNTAIN	NC		10/03/2024	8.841		4,710	403,200
100068574	DELFT	NLD		08/30/2021	7.580		45,891	300,573
100088505	CASTRICUM	NLD		10/27/2022	4.950		44,938	291,923
100088519	GRONINGEN	NLD		10/27/2022	1.000		44,938	280,301
100068217	VICTORVILLE	CA		08/25/2021	4.374		200,219	312,000
100043755	SUWANEE	GA		08/13/2020	4.000		200,294	270,000
100060296	MIDLOTHIAN	TX		06/25/2021	3.750		199,949	302,500
100025328	BELLEVILLE	NJ		09/20/2018	3.000		199,872	284,050
100091924	ZIERIKZEE	NLD		01/27/2023	6.100		42,069	264,071
100044268	RICHMOND	VA		08/19/2020	3.500		200,668	213,750
100065702	WEST PARK	FL		07/28/2021	4.375		199,706	275,000
100055084	JAMUL	CA		03/23/2021	3.250		199,567	540,000
100030960	NAPLES	FL		03/29/2019	6.500		199,795	215,000
100077950	CHANDLER	AZ		01/13/2022	4.875		199,370	400,000
100055503	FREDERICKSBURG	VA		03/23/2021	4.990		199,070	183,100
100030927	OAKLAND	CA		04/09/2019	3.500		199,503	665,000
100054418	OAKLAND	CA		03/23/2021	3.875		198,938	475,000
100090604	ROTTERDAM	NLD		12/28/2022	4.570		40,943	401,124
100071762	TEMPLE HILLS	MD		10/14/2021	4.875		199,289	270,000
100091885	ROTTERDAM	NLD		01/27/2023	4.950		41,939	269,806
100067834	TUCSON	AZ		09/23/2021	3.125		198,925	270,000
100053643	WOOD DALE	IL		03/23/2021	4.250		199,092	210,000
100067543	THE COLONY	TX		09/23/2021	3.625		198,900	262,000
3340078372	NORTH PORT	FL		07/29/2024	9.208		14,959	309,600
100068428	ARLINGTON	TX		08/25/2021	3.990		198,757	296,000
100043804	HAMDEN	CT		08/13/2020	4.625		199,071	218,500
100065789	HAGERSTOWN	MD		07/28/2021	3.375		198,467	292,000
100169935	HOUSTON	TX		11/08/2024	9.250		199,234	238,000
100169943	HOUSTON	TX		11/08/2024	9.250		199,234	240,000
100081928	CULEMBORG	NLD		03/30/2022	3.150		42,931	297,329

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340075679	DELANCO	NJ		06/04/2024	9.059		12,813	358,400
100121067	NETHERLANDS	NLD		08/28/2023	5.880		41,641	297,329
100031826	ONTARIO	CA		03/29/2019	4.375		198,619	460,000
100076201	GARLAND	TX		01/07/2022	3.625		198,570	278,000
100024817	PERRIS	CA		09/20/2018	4.625		198,837	232,750
100047479	SHIRLEY	MA		11/20/2020	4.625		198,357	323,000
100067832	SAINT AUGUSTINE	FL		09/23/2021	4.375		198,470	255,000
100076314	TAMPA	FL		01/07/2022	4.125		198,433	275,000
100031583	LAVEEN	AZ		03/29/2019	3.000		198,621	343,000
3340071989	ATLANTA	GA		06/04/2024	9.457		18,723	84,600
3310079746	WESTBURY	NY		08/19/2024	8.141		20,345	495,000
100032480	LIMERICK	IRL		06/21/2019	3.700		217,446	258,351
100101735	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023	1.000		41,879	345,983
100084301	BERGEN OP ZOOM	NLD		06/30/2022	3.550		40,236	288,680
100032857	DUBLIN	IRL		06/21/2019	4.250		217,801	232,026
100055281	SPARTA	NJ		03/23/2021	4.500		198,279	275,000
100049772	BRECKENRIDGE	CO		11/20/2020	4.625		198,312	513,000
100091921	AMSTERDAM	NLD		01/27/2023	4.660		41,721	432,479
100026542	COCONUT CREEK	FL		09/26/2018	4.375		197,874	320,000
100054179	ATCO	NJ		03/23/2021	4.000		198,068	385,000
100065570	PHILADELPHIA	PA		07/28/2021	3.500		197,468	295,000
100068030	CHULA VISTA	CA		09/23/2021	3.625		197,490	712,934
100057537	PEMBROKE PINES	FL		06/30/2021	3.500		197,451	280,000
3340085355	SEMINOLE	FL		10/31/2024	8.728		4,356	194,750
100078617	ROOSENDAAL	NLD		01/26/2022	6.150		42,997	260,589
100080267	ZALTBOMMEL	NLD		02/22/2022	3.750		43,314	260,434
100086336	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022	4.700		38,231	275,705
100084330	ENKHUIZEN/HOORN	NLD		06/30/2022	4.400		40,078	258,857
100086347	UTRECHT	NLD		08/29/2022	4.850		34,153	259,760
100025858	ORLAND PARK	IL		09/20/2018	4.625		197,631	192,850
100053809	SAINT JAMES	NY		03/23/2021	5.250		196,249	530,000
100164103	SEBRING	FL		08/21/2024	6.750		240	273,000
100068135	MEDFORD	OR		08/25/2021	3.499		196,948	300,000
100134396	NETHERLANDS	NLD		10/27/2023	5.700		40,328	275,098
100048930	HOLLYWOOD	FL		11/20/2020	4.125		196,351	368,600
100166405	ARLINGTON HEIGHTS	IL		10/31/2024	7.625		186,658	261,000
100027852	LACEY	WA		10/26/2018	4.000		196,658	265,953
100068367	ATLANTA	GA		08/25/2021	4.375		196,643	290,000
100167485	MILWAUKEE	WI		10/31/2024	8.000		197,066	235,000
100067775	VIRGINIA BEACH	VA		09/23/2021	4.375		196,067	277,000
100049107	HIALEAH	FL		11/20/2020	4.125		196,145	187,150
100045265	PARKER	AZ		11/25/2020	5.000		196,506	374,500
100084315	UDEN	NLD		06/30/2022	1.000		40,119	290,518
100077934	LELYSTAD	NLD		12/29/2021	3.450		43,126	266,661
100086329	TILBURG	NLD		08/29/2022	4.350		37,981	340,577
100103336	DEN HAAG	NLD		04/28/2023	3.815		41,868	341,748
100088544	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022	4.700		44,012	410,855
100068432	LAKELAND	FL		08/25/2021	3.625		195,820	302,000
100048665	ELK GROVE	CA		11/20/2020	5.000		194,362	422,750
100029618	LOS ANGELES	CA		10/26/2018	4.500		195,938	342,000
100053371	NAPLES	FL		03/23/2021	7.875		192,989	740,000
100057612	NEW BRAUNFELS	TX		06/30/2021	4.250		195,712	300,000
100057894	NEWTON	NJ		06/30/2021	4.250		195,694	270,000
100055459	SOUTH CHESTERFIELD	VA		03/23/2021	6.500		194,672	365,000
100068405	COLORADO SPRINGS	CO		08/25/2021	4.750		195,718	325,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100075934	COLLEGE PARK	GA		01/07/2022	3.374		195,549	300,000
100032000	LA PUENTE	CA		03/29/2019	3.500		195,667	458,000
100060065	TUCSON	AZ		06/25/2021	4.000		195,479	290,000
100057840	N MIDDLETOWN	NJ		06/30/2021	3.500		195,426	260,000
100031889	MIAMI LAKES	FL		03/29/2019	4.500		195,362	365,000
100029541	COMPTON	CA		10/26/2018	4.000		195,496	465,500
100090562	HOOGEVEEN	NLD		12/28/2022	5.050		40,160	275,705
100048424	LOS LUNAS	NM		11/20/2020	6.500		194,971	301,150
3340091939	WILLINGBORO	NJ		12/30/2024	8.559		24,364	81,000
100060232	BRICK	NJ		06/25/2021	4.250		195,347	275,000
100068451	PUEBLO	CO		08/25/2021	4.000		195,184	275,000
100025274	LAS VEGAS	NV		09/20/2018	3.875		192,169	266,950
100026537	FAIRFIELD	CA		09/26/2018	4.625		195,079	299,000
100026960	RIALTO	CA		09/26/2018	4.875		193,897	380,000
100089714	ZUTPHEN	NLD		11/29/2022	5.600		39,032	291,923
100082021	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		42,151	260,426
100083359	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500		40,567	260,189
100082018	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		42,151	260,426
100089700	DEN HAAG	NLD		11/29/2022	5.200		39,032	297,329
100091893	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	4.660		41,070	378,419
100032048	INGLEWOOD	CA		03/29/2019	3.125		194,921	500,000
100057697	NORTH RICHLAND HILLS	TX		06/30/2021	4.375		194,987	270,000
3500110000	GREER	SC		11/15/2024	8.238		176,425	475,000
100031856	RIALTO	CA		03/29/2019	3.125		194,964	385,000
100078595	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		42,283	264,921
100025345	MIAMI	FL		09/20/2018	4.625		194,926	195,605
3500110806	LONGWOOD	FL		11/27/2024	8.133		12,452	29,650
100025812	LAS VEGAS	NV		09/20/2018	5.000		194,863	205,105
100091346	CABO SAN LUCAS	MEX		01/17/2023	8.393		194,838	327,759
100055561	VINELAND	NJ		03/23/2021	4.000		194,598	200,000
100057911	FORT WORTH	TX		06/30/2021	3.374		194,453	260,000
100068141	WARWICK	RI		08/25/2021	3.625		194,065	285,000
100082792	KATWIJK	NLD		04/27/2022	3.500		39,779	339,496
100078531	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	6.030		45,414	1,013,623
100057555	EVANS	CO		06/30/2021	3.500		194,300	275,000
100025777	OPA LOCKA	FL		09/20/2018	4.000		194,714	175,750
100025540	EVANSTON	IL		09/20/2018	4.000		194,687	230,000
100169335	SCRANTON	PA		09/27/2024	7.750		673	254,000
100068346	MIDLOTHIAN	VA		08/25/2021	4.000		194,181	300,000
100060261	SEWICKLEY	PA		06/25/2021	3.875		193,996	290,000
100101709	ZAANDAM	NLD		03/30/2023	6.500		41,009	324,359
100043481	TAMPA	FL		08/13/2020	1.500		193,846	237,500
100054551	MOUNT AIRY	MD		03/23/2021	3.750		193,805	255,000
100076240	VALRICO	FL		01/07/2022	4.125		192,988	305,000
100080313	ROTTERDAM	NLD		02/22/2022	3.250		42,465	256,819
100082742	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022	3.000		39,589	270,299
100060225	MONROE TOWNSHIP	NJ		06/25/2021	4.375		193,390	269,000
100075879	AMSTERDAM	NLD		11/24/2021	3.350		42,015	270,299
100087625	ROOSENDAAL	NLD		09/27/2022	4.950		35,963	270,299
100071423	LEEUWARDEN	NLD		09/30/2021	3.450		43,432	270,299
100087639	NIJMEGEN	NLD		09/27/2022	4.500		24,891	1,429,261
100031800	ORLANDO	FL		03/29/2019	3.375		193,968	309,000
100043988	RANCHO CUCAMONGA	CA		08/19/2020	8.500		190,540	864,500
100110796	LELYSTAD	NLD		06/28/2023	4.900		40,928	258,474
100047707	GRAND RAPIDS	MI		11/20/2020	4.250		193,463	246,050

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100048193	MIAMI	FL		11/20/2020	4.250		193,335	441,750
100031768	SACRAMENTO	CA		03/29/2019	4.500		193,893	333,000
100032069	LA PUENTE	CA		03/29/2019	4.375		193,037	470,000
100067895	SYLMAR	CA		09/23/2021	3.990		192,982	485,000
100031762	POMONA	CA		03/29/2019	4.250		192,966	370,000
100047434	DUVALL	WA		11/20/2020	4.375		193,026	551,000
100032898	DUBLIN	IRL		06/21/2019	5.150		211,995	67,434
100076245	BAKERSFIELD	CA		01/07/2022	4.125		192,851	265,000
100034190	CORK	IRL		06/21/2019	5.150		211,301	233,768
100086300	BERGEN OP ZOOM	NLD		08/29/2022	4.300		37,296	259,427
100031671	PALM COAST	FL		03/29/2019	3.750		201,287	332,000
100110806	ALKMAAR	NLD		06/28/2023	6.100		40,709	362,201
100130104	NETHERLANDS	NLD		09/26/2023	6.100		39,426	519,624
100030902	WHITTIER	CA		04/09/2019	3.500		192,462	474,050
100033460	GALWAY	IRL		06/21/2019	4.000		211,183	252,879
100057564	LEWISVILLE	TX		06/30/2021	3.375		192,095	275,000
100060326	SPOKANE	WA		06/25/2021	3.990		192,101	550,000
100047782	EATONTOWN	NJ		11/20/2020	5.750		30,171	640,000
100067867	KATY	TX		09/23/2021	3.625		191,986	260,000
100054881	CEDAR GROVE	NJ		03/23/2021	4.250		191,803	717,000
100068369	CALDWELL	ID		08/25/2021	3.990		191,895	285,000
100033411	MEATH	IRL		06/21/2019	4.000		207,730	145,564
3340078141	CONWAY	SC		07/29/2024	9.885		16,357	152,000
100024964	GERMANTOWN	MD		09/20/2018	5.125		191,703	285,000
100085055	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022	3.900		37,886	297,329
100126383	PHILADELPHIA	PA		08/30/2023	8.368		7,186	290,000
100070317	CASTRICUM	NLD		08/31/2021	3.450		43,800	286,517
100085105	ROOSENDAAL	NLD		07/27/2022	4.200		37,861	253,679
100075930	OROVILLE	CA		01/07/2022	3.875		191,420	295,000
100108514	DORDRECHT/DRECHTSTEDEN	NLD		05/25/2023	6.350		39,775	286,517
3340068705	PALM BAY	FL		03/21/2024	9.805		12,249	75,000
3310083609	EDISON	NJ		09/18/2024	9.296		30,056	656,800
100028398	ORLANDO	FL		10/26/2018	3.375		191,234	309,700
100030893	ORLANDO	FL		04/09/2019	5.000		191,202	402,800
100031820	MISSION VIEJO	CA		03/29/2019	3.250		191,549	401,000
3410000597	LAKE HARMONY	PA		11/21/2024	8.850		27,840	114,600
100026500	STAFFORD	VA		09/26/2018	4.625		190,698	285,000
100057895	OLD HICKORY	TN		06/30/2021	3.990		189,495	282,000
100080280	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.450		41,776	259,825
100070323	WIJCHEN	NLD		08/31/2021	3.650		43,650	252,715
100089706	KATWIJK	NLD		11/29/2022	5.200		38,051	261,045
100057817	WASHINGTON	DC		06/30/2021	3.499		190,670	270,000
100070409	KNOXVILLE	TN		09/23/2021	4.125		190,664	280,000
100076206	HELOTES	TX		01/07/2022	4.125		190,563	285,000
100065780	PFLUGERVILLE	TX		07/28/2021	3.500		190,417	272,000
100076004	NORTH LAS VEGAS	NV		01/07/2022	4.125		190,225	321,000
100046074	CLINTON	MD		11/25/2020	2.000		190,486	342,000
100032087	DUARTE	CA		03/29/2019	4.250		190,003	399,000
100028190	CHULA VISTA	CA		10/26/2018	3.875		190,134	527,250
100034124	OFFALY	IRL		06/21/2019	5.150		209,155	209,395
3340074969	JERSEY CITY	NJ		04/30/2024	9.385		53,777	140,400
100082800	S-HERTOGENBOSCH	NLD		04/27/2022	8.150		38,704	269,183
3340075441	FORT PIERCE	FL		07/29/2024	9.754		16,154	79,400
100071429	DELFT	NLD		09/30/2021	3.150		42,523	524,381
100030906	CARSON	CA		04/09/2019	3.875		189,687	456,000

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100057974	MCALLEN	TX		06/30/2021	4.450		189,201	261,000
100047474	PLATTSBURGH	NY		11/20/2020	4.000		190,010	204,250
3300005466	BLOOMFIELD	NJ		11/06/2024	8.665		53,985	420,750
100082790	ENSCHEDE	NLD		04/27/2022	3.550		38,797	250,402
100046288	RUTHER GLEN	VA		11/25/2020	4.125		188,996	565,250
100043824	ORADELL	NJ		08/13/2020	8.750		186,105	512,410
100033833	DONEGAL	IRL		06/21/2019	4.150		207,875	336,309
3340070592	ISLAND PARK	NY		03/07/2024	9.444		17,028	156,000
3340079375	NAMPA	ID		08/26/2024	9.711		15,244	320,000
100025928	MIAMI	FL		09/20/2018	4.125		189,933	409,000
100017523	COLUMBIA	SC		04/26/2018	4.000		189,466	217,000
100175470	TUCKER	GA		12/23/2024	7.750		189,746	236,000
3310080849	RANCHO MIRAGE	CA		09/18/2024	8.736		23,399	640,000
3300005307	WESTFIELD	NJ		10/09/2024	8.830		102,363	701,250
100057768	KATY	TX		06/30/2021	4.125		188,995	245,000
100081909	ZALTBOMMEL	NLD		03/30/2022	7.705		40,835	271,955
3500112689	HOMESTEAD	FL		12/20/2024	8.110		47,125	50,000
100031579	MOORPARK	CA		03/29/2019	4.375		188,592	505,000
100074383	LELYSTAD	NLD		11/16/2021	7.240		42,826	290,015
100076252	RALEIGH	NC		01/07/2022	4.000		187,065	295,000
100067840	NORCROSS	GA		09/23/2021	3.625		188,648	253,000
100076227	LAREDO	TX		01/07/2022	3.625		188,588	265,484
100071787	NORTH LAS VEGAS	NV		10/14/2021	4.500		187,425	267,000
3340087094	WALLINGFORD	CT		11/21/2024	8.968		15,840	81,000
100091344	CIUDAD DE MEXICO	MEX		01/17/2023	8.393		188,714	296,300
100089681	ROTTERDAM	NLD		11/29/2022	4.400		37,690	394,637
100032111	SEASIDE	CA		03/29/2019	4.050		188,343	443,000
3340069067	IRVINGTON	NJ		04/19/2024	9.516		8,316	308,000
100084283	UTRECHT	NLD		06/30/2022	3.550		33,060	316,259
3340073402	RIVIERA BEACH	FL		04/12/2024	9.243		8,182	71,000
100024715	CHICAGO	IL		09/20/2018	4.625		188,233	260,000
100081904	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.350		40,590	264,434
100082780	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550		38,427	249,376
100082776	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550		38,427	250,553
100025983	ANNAPOLIS	MD		09/20/2018	4.625		188,117	220,000
100082016	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		40,590	250,781
100083365	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500		39,065	250,553
100103357	GRONINGEN	NLD		04/28/2023	5.950		40,105	281,111
100075873	SPIJKENISSE	NLD		11/24/2021	3.450		40,776	248,119
100045236	SKILLMAN	NJ		11/25/2020	4.375		187,406	384,750
100032074	ROSEVILLE	CA		03/29/2019	4.375		186,533	603,000
3340085383	LOMBARD	IL		10/03/2024	8.726		50,213	88,000
3310080429	MIAMI	FL		10/03/2024	9.492		127,336	1,080,000
100032183	LOS ANGELES	CA		03/29/2019	3.625		187,889	832,000
100045497	NORRISTOWN	PA		11/25/2020	8.150		188,103	164,350
100050255	EAST ORANGE	NJ		11/20/2020	4.125		187,507	251,750
100017189	CRANSTON	RI		04/26/2018	4.375		187,639	235,000
100081941	UDEN	NLD		03/30/2022	3.100		40,516	281,111
100065752	RANDALLSTOWN	MD		07/28/2021	3.625		186,400	285,000
100071535	WARWICK	RI		10/14/2021	3.750		187,192	260,000
100082218	CABO SAN LUCAS	MEX		04/14/2022	7.128		186,984	345,503
100078583	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		40,657	254,732
100067940	HENRICO	VA		09/23/2021	3.625		187,074	260,000
100049154	HIALEAH	FL		11/20/2020	3.875		187,273	190,000
3410000610	GYPSUM	CO		12/09/2024	9.268		14,210	84,500

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3340074245	CHICAGO	IL		05/17/2024	9.087		26,874	314,400
100050271	WINDSOR MILL	MD		11/20/2020	4.000		187,018	166,250
100045648	WEST PALM BEACH	FL		11/25/2020	4.000		187,071	363,850
100110779	AMSTERDAM/AMSTELVEEN	NLD		06/28/2023	4.465		39,512	810,898
100031670	OXNARD	CA		03/29/2019	3.875		186,684	349,000
3340090334	MONROE	NY		12/12/2024	9.069		112,147	760,000
100085053	GRONINGEN	NLD		07/27/2022	3.350		36,912	291,923
100141150	CHICAGO	IL		01/30/2024	8.400		8,891	305,000
100060208	DEXTER	MO		06/25/2021	3.875		186,481	267,000
100026253	PINE BUSH	NY		09/20/2018	4.625		186,753	213,750
100049369	BRAWLEY	CA		11/20/2020	4.000		186,449	236,550
100076648	FORT MYERS	FL		12/16/2021	4.875		186,784	260,000
100067475	PENSACOLA	FL		09/23/2021	4.500		186,412	240,000
100025014	HAVERHILL	MA		09/20/2018	4.000		186,535	223,250
3310025912	HICKSVILLE	NY		11/12/2021	6.029		10,989	470,000
100026255	YONKERS	NY		09/20/2018	4.875		186,004	437,000
3340084431	COLFAX	CA		10/03/2024	8.726		15,863	91,000
100031566	FALLBROOK	CA		03/29/2019	3.375		186,268	380,000
100048968	OCEANSIDE	CA		11/20/2020	5.500		185,146	854,050
100032050	SANTA ANA	CA		03/29/2019	4.125		186,126	399,640
100068281	CONROE	TX		08/25/2021	4.125		185,452	281,000
100031894	WEST SACRAMENTO	CA		03/29/2019	3.250		186,321	475,000
100032116	ANTIOCH	CA		03/29/2019	4.250		184,841	540,000
100077929	CULEMBORG	NLD		12/29/2021	3.250		40,784	259,488
100075882	AMSTERDAM	NLD		11/24/2021	3.100		40,334	259,488
100075881	AMSTERDAM	NLD		11/24/2021	3.350		40,334	259,488
100070344	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	7.395		42,501	259,488
100078528	ROTTERDAM	NLD		01/26/2022	6.380		40,468	245,244
100085083	DELFT	NLD		07/27/2022	4.050		32,656	454,103
100071436	LEEUWARDEN	NLD		09/30/2021	3.450		41,695	259,488
100081999	ROOSENDAAL	NLD		03/30/2022	2.750		40,144	259,488
100083375	CAPELLE AAN DEN IJSSEL	NLD		05/27/2022	2.800		38,635	243,270
100090579	SPIJKENISSE	NLD		12/28/2022	5.000		38,185	259,488
3500107992	BRANDON	FL		11/15/2024	8.050		1,622	180,000
100027826	CRESCENT CITY	CA		10/26/2018	4.625		185,871	400,000
100048304	LODI	CA		11/20/2020	5.000		185,551	346,750
100026416	WEST PALM BEACH	FL		09/26/2018	4.005		185,855	210,000
3310087213	THE BRONX	NY		12/12/2024	8.610		41,449	440,000
100089724	GRONINGEN	NLD		11/29/2022	5.500		37,081	308,141
100167540	SAN ANTONIO	TX		10/31/2024	7.125		185,063	230,000
100068365	NAMPA	ID		08/25/2021	3.990		185,162	275,000
100032958	DUBLIN	IRL		06/21/2019	3.900		203,576	256,363
100071753	CHICAGO	IL		10/14/2021	4.625		184,886	395,000
100054438	BAKERSFIELD	CA		03/23/2021	5.000		185,439	284,000
100071549	MILL CITY	OR		10/14/2021	4.250		184,479	331,000
100045438	OCALA	FL		11/25/2020	4.250		184,735	239,210
3340091044	PHILADELPHIA	PA		12/12/2024	8.559		36,432	440,000
100085041	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	4.000		36,473	262,861
100026331	BRICK	NJ		09/20/2018	4.250		184,278	261,250
100091467	CHICAGO	IL		01/20/2023	7.950		7,023	245,000
100046194	HENDERSON	NV		11/25/2020	4.625		184,529	265,050
100061554	ROTTERDAM	NLD		06/30/2021	7.005		42,326	235,358
100085119	DEN HAAG	NLD		07/27/2022	3.800		36,432	275,705
100045733	PLAINFIELD	IL		11/25/2020	3.500		184,804	237,500
100068455	BROWNSVILLE	TX		08/25/2021	4.375		184,255	254,500

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	2	3					Additional	
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100068456	BROWNSVILLE	TX		08/25/2021	4.375		184,255	254,500
100082753	SPIJKENISSE	NLD		04/27/2022	3.500		37,688	244,795
100030899	SEATTLE	WA		04/09/2019	4.500		184,156	598,500
100067963	KATY	TX		09/23/2021	4.375		184,158	237,000
100046219	SENECA	PA		11/25/2020	8.475		184,451	199,500
100030634	KISSIMMEE	FL		04/09/2019	5.000		184,539	323,000
100026051	ATLANTIC CITY	NJ		09/20/2018	4.250		184,498	133,000
100130052	CHESTER	NY		09/27/2023	8.408		15,173	260,000
3340082713	AUBURN	CA		10/03/2024	9.002		148,728	660,000
3410000629	IRVINGTON	NJ		12/09/2024	8.668		17,297	218,000
100049004	HASKELL	NJ		11/20/2020	3.750		183,503	361,000
3310083178	SCOTCH PLAINS	NJ		10/03/2024	8.498		70,567	600,000
100076216	HOUSTON	TX		01/07/2022	4.375		183,768	251,000
100149781	ST. LOUIS	MO		04/26/2024	8.600		4,375	240,000
100017202	ROANOKE	VA		04/26/2018	4.875		184,208	158,200
100071756	FORT WORTH	TX		10/14/2021	4.125		183,484	250,000
100031892	VACAVILLE	CA		03/29/2019	3.250		183,677	415,000
100068688	UTRECHT	NLD		08/30/2021	7.930		41,938	265,971
100045936	MIMS	FL		11/25/2020	6.712		183,510	148,200
100087660	ENSCHEDE	NLD		09/27/2022	1.000		33,565	281,111
100048586	BETHEL	MN		11/20/2020	3.500		183,176	285,000
100103884	NORTH CHICAGO	IL		05/10/2023	8.270		4,196	240,000
100060158	LAKE WORTH	FL		06/25/2021	4.375		182,800	270,000
100026581	WATERFORD	CA		09/26/2018	4.500		180,847	360,000
100033743	DUBLIN	IRL		06/21/2019	3.500		200,009	276,261
100031731	BALDWIN PARK	CA		03/29/2019	3.125		182,726	406,000
100067621	JACKSONVILLE	FL		09/23/2021	3.750		182,537	242,500
100060226	HAMPTON BEACH	NH		06/25/2021	3.500		182,491	270,000
100044543	OREM	UT		11/19/2020	4.625		180,188	560,500
100068465	EAST PROVIDENCE	RI		08/25/2021	4.625		182,505	260,000
100031538	TURLOCK	CA		03/29/2019	6.000		182,943	247,000
100054070	WINDSOR MILL	MD		03/23/2021	5.000		182,434	190,000
3340083305	OGDENSBURG	NJ		09/26/2024	9.333		31,522	368,000
100031840	LOS BANOS	CA		03/29/2019	3.875		182,241	248,000
100026491	BRENTWOOD	NY		09/26/2018	4.500		181,867	267,000
100073593	LELYSTAD	NLD		10/25/2021	7.085		41,506	279,839
100086280	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022	3.350		35,232	239,499
100071435	LEEUWARDEN	NLD		09/30/2021	3.450		40,826	254,082
100088545	BERGEN OP ZOOM	NLD		10/27/2022	5.100		40,830	265,975
100085075	ENSCHEDE	NLD		07/27/2022	4.100		35,973	239,525
100085096	ROTTERDAM	NLD		07/27/2022	3.950		35,973	254,082
100080261	ROOSENDAAL	NLD		02/22/2022	2.750		39,917	254,082
100086352	DOETINCHEM	NLD		08/29/2022	4.750		35,232	254,082
100087598	ENSCHEDE	NLD		09/27/2022	4.450		33,805	226,349
100067880	CORDOVA	TN		09/23/2021	3.499		181,691	246,000
100049946	CAPE CORAL	FL		11/20/2020	6.750		181,986	285,000
100024522	WYANDANCH	NY		09/20/2018	4.500		181,983	198,550
100031903	RIVERSIDE	CA		03/29/2019	3.375		181,727	400,000
100119584	ROTTERDAM	NLD		07/28/2023	3.715		38,794	259,488
100099832	FORT WORTH	TX		02/28/2023	7.673		5,022	258,000
100060223	JAMESTOWN	NC		06/25/2021	3.500		181,779	260,000
100049581	UMATILLA	FL		11/20/2020	5.000		181,596	247,000
100024559	HALEDON	NJ		09/20/2018	3.000		178,907	332,500
100068205	SHELTON	WA		08/25/2021	4.750		181,222	248,000
100067811	LANCASTER	SC		09/23/2021	4.250		181,129	245,000

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100071447	DEN HAAG	NLD.		09/30/2021	6.945		40,653	281,111
3300005431	LYNDHURST	NJ.		11/06/2024	8.665		34,627	382,500
100030193	UPPER MARLBORO	MD.		12/20/2018	4.250		180,757	285,000
100068598	ROTTERDAM	NLD.		08/30/2021	7.380		41,762	335,171
100053734	SAN JOSE	CA.		03/23/2021	6.500		179,805	995,000
100024784	MANTECA	CA.		09/20/2018	4.625		180,943	247,000
100070332	WIJCHEN	NLD.		08/31/2021	3.650		41,353	239,415
100048483	RANCHO CORDOVA	CA.		11/20/2020	5.375		180,318	323,000
100033902	DUBLIN	IRL.		06/21/2019	5.150		196,447	355,507
100032106	LOS ANGELES	CA.		03/29/2019	3.375		180,609	545,000
3340071368	ANCHORAGE	AK.		06/14/2024	9.356		6,273	350,000
100070236	GRONINGEN	NLD.		08/31/2021	3.150		41,321	270,299
100099731	SCHIEDAM/VLAARDINGEN	NLD.		02/27/2023	1.000		37,125	304,898
100087615	BERGEN OP ZOOM	NLD.		09/27/2022	4.850		33,565	376,311
100110788	DEN HAAG	NLD.		06/28/2023	6.150		34,379	400,043
100082229	PUERTO VALLARTA	MEX.		04/14/2022	5.812		180,495	507,597
100049507	CHICAGO	IL.		11/20/2020	4.375		180,570	375,250
100030954	DELRAY BEACH	FL.		03/29/2019	3.625		180,571	270,000
100071784	MISSION	TX.		10/14/2021	4.375		180,490	248,000
100057878	PORT SAINT LUCIE	FL.		06/30/2021	4.375		180,367	250,000
3500100347	GREENSBORO	NC.		10/16/2024	8.470		10,501	94,500
100047370	HARWICH	MA.		11/20/2020	3.375		180,394	532,000
100048708	KISSIMMEE	FL.		11/20/2020	5.250		180,264	235,600
3340078716	SOUTH RIVER	NJ.		08/26/2024	9.265		42,500	92,400
100047160	BROOKLYN	NY.		11/20/2020	6.750		177,583	992,750
100067441	BROOKLYN PARK	MN.		09/23/2021	3.250		179,685	243,000
100121066	NETHERLANDS	NLD.		08/28/2023	5.400		37,754	252,079
100169919	CLEVELAND	OH.		11/08/2024	7.875		180,515	219,000
100031748	GILBERT	AZ.		03/29/2019	4.250		180,045	320,000
3410000613	GYPSUM	CO.		12/09/2024	9.268		13,469	84,500
100046533	HOUSTON	TX.		11/25/2020	6.750		178,654	262,200
100082221	CABO SAN LUCAS	MEX.		04/14/2022	7.395		179,716	383,673
100065551	RIO RANCHO	NM.		07/28/2021	4.875		179,881	252,000
100054942	LOS ANGELES	CA.		03/23/2021	8.875		179,959	500,000
100030972	CHESAPEAKE	VA.		03/29/2019	3.500		179,909	227,700
3310048281	CHICAGO	IL.		08/31/2023	8.939		58,985	630,000
100068664	SCHIEDAM/VLAARDINGEN	NLD.		08/30/2021	7.980		40,989	245,071
100082032	LEIDEN	NLD.		03/30/2022	3.250		38,820	236,991
100031661	LOMPOC	CA.		03/29/2019	3.500		179,809	335,000
100074376	ROTTERDAM	NLD.		11/16/2021	2.750		40,225	250,838
100053756	LAKELAND	FL.		03/23/2021	4.625		179,464	233,220
100055594	MIAMI	FL.		03/23/2021	5.000		178,997	333,000
100025662	MASTIC	NY.		09/20/2018	4.625		178,862	156,750
100074385	LELYSTAD	NLD.		11/16/2021	6.895		40,572	274,751
100034613	CORK	IRL.		06/21/2019	3.850		196,274	235,717
3340084233	FALL RIVER	MA.		10/03/2024	8.876		5,503	80,000
100071833	NEWTON	NJ.		10/14/2021	4.500		178,849	255,000
100032982	SLIGO	IRL.		06/21/2019	4.150		192,292	216,736
100118037	HOUSTON	TX.		07/20/2023	4.625		312	400,000
3340068711	NORTH PORT	FL.		03/21/2024	9.134		40,256	435,000
100048076	PHOENIX	AZ.		11/20/2020	4.125		179,272	427,500
3340073377	PORT CHARLOTTE	FL.		05/17/2024	9.633		49,845	364,000
100017730	BOYNTON BEACH	FL.		04/26/2018	5.750		177,728	335,000
100031839	STOCKTON	CA.		03/29/2019	4.750		178,942	260,000
100068218	PHILADELPHIA	PA.		08/25/2021	3.875		178,759	250,000

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3340086047	GLOUCESTER TOWNSHIP	NJ		10/23/2024	8.823		2,091	75,000
3410000619	GYPSUM	CO		12/09/2024	9.268		54,886	338,000
100024915	LAS VEGAS	NV		09/20/2018	4.000		178,546	266,000
100031735	ESCONDIDO	CA		03/29/2019	3.375		178,725	335,000
100145229	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	232,471
100060252	ALBANY	OR		06/25/2021	3.990		178,464	270,500
100024595	TOMS RIVER	NJ		09/20/2018	4.250		178,855	360,000
100060253	MEDFORD	OR		06/25/2021	3.875		178,385	286,000
100057976	NORTHPORT	AL		06/30/2021	4.250		178,239	245,000
100032071	LOS ANGELES	CA		03/29/2019	3.625		177,598	450,000
100048797	JOLIET	IL		11/20/2020	5.000		178,487	168,150
100025791	COLLEGE PARK	MD		09/20/2018	4.000		178,539	266,000
100088547	ROTTERDAM	NLD		10/27/2022	4.750		39,972	291,923
100085085	YERSEKE	NLD		07/27/2022	4.000		35,207	234,437
100070251	ROTTERDAM	NLD		08/31/2021	3.400		40,731	248,676
100082804	GORREDIJK	NLD		04/27/2022	4.000		36,422	235,072
100077882	EINDHOVEN	NLD		12/29/2021	3.250		39,154	239,671
100082000	BERGEN OP ZOOM	NLD		03/30/2022	2.850		38,471	248,676
100085038	ROTTERDAM	NLD		07/27/2022	4.050		35,207	234,433
3500100349	GREENSBORO	NC		10/16/2024	8.470		16,707	472,500
100068111	CATONSVILLE	MD		08/25/2021	3.440		177,852	270,000
100086001	CIUDAD DE MEXICO	MEX		08/19/2022	7.850		176,864	298,303
3500100346	GREENSBORO	NC		10/16/2024	8.470		10,978	94,500
100057657	RALEIGH	NC		06/30/2021	3.499		177,639	236,100
100031638	STOCKTON	CA		03/29/2019	3.625		177,836	300,000
3340083310	KILLINGLY	CT		09/03/2024	9.265		4,377	280,000
100057683	HOLLYWOOD	FL		06/30/2021	4.375		176,020	320,000
100103354	DEN HAAG	NLD		04/28/2023	6.350		37,514	455,398
100054926	FRANKLINVILLE	NJ		03/23/2021	4.125		177,496	190,000
3340078367	NORTH PORT	FL		08/19/2024	9.028		15,046	78,000
100026246	DESOTO	TX		09/20/2018	4.625		177,650	218,500
3340071873	FLORESVILLE	TX		05/17/2024	9.895		31,779	444,800
100070411	N LAS VEGAS	NV		09/23/2021	3.875		177,139	240,000
100103179	ALBANY	NY		04/21/2023	8.167		9,931	275,000
3500110001	GREER	SC		11/15/2024	8.238		165,692	370,000
100046686	HENRICO	VA		11/25/2020	3.875		177,316	210,900
100086271	HELMOND	NLD		08/29/2022	3.350		34,283	264,894
100086272	HELMOND	NLD		08/29/2022	3.350		34,283	264,894
100083388	HEERLEN	NLD		05/27/2022	3.850		36,811	264,894
100081966	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022	5.800		38,248	264,894
100089710	GRONINGEN	NLD		11/29/2022	4.950		35,418	264,894
100085079	WEERT	NLD		07/27/2022	4.050		35,003	264,894
100025329	ORLANDO	FL		09/20/2018	4.125		177,266	224,200
100103358	GRONINGEN	NLD		04/28/2023	5.950		37,792	264,894
100101722	DOETINCHEM	NLD		03/30/2023	6.250		37,324	551,411
100055272	NESKOWIN	OR		03/23/2021	3.875		177,113	550,000
100068401	ASTORIA	OR		08/25/2021	4.625		173,982	412,500
100047314	BALDWIN	NY		11/20/2020	3.500		176,907	507,300
100071921	GLENDALE	AZ		01/21/2022	5.625		177,070	212,000
3310063884	WESTBURY	NY		11/21/2023	8.631		3,982	552,000
3310081554	NEW PALTZ	NY		09/26/2024	8.981		142,895	840,000
100068264	BAKERSFIELD	CA		08/25/2021	4.500		175,584	250,000
100049279	TRENTON	NJ		11/20/2020	4.125		174,737	175,750
100071529	WARWICK	RI		10/14/2021	4.499		176,123	255,000
100024936	KISSIMMEE	FL		09/20/2018	5.000		176,279	191,900

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3410000633	PIGEON FORGE	TN		12/09/2024	8.868		19,056	276,000
100031911	RANCHO CUCAMONGA	CA		03/29/2019	3.000		175,948	440,000
100078589	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	2.950		38,163	238,815
3500100345	GREENSBORO	NC		10/16/2024	8.470		10,258	472,500
100032004	SAN DIEGO	CA		03/29/2019	3.250		176,004	420,000
100081899	VALKENBURG AAN DE GEUL	NLD		03/30/2022	3.000		37,913	286,318
100083325	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.150		36,489	263,812
100130099	NETHERLANDS	NLD		09/26/2023	6.150		35,938	373,013
100090563	DEN HAAG	NLD		12/28/2022	6.900		36,064	308,141
100089730	DEN HAAG	NLD		11/29/2022	4.600		35,108	264,894
100121061	NETHERLANDS	NLD		08/28/2023	6.150		36,774	264,894
100047655	SALINAS	CA		11/20/2020	6.875		172,365	403,750
100060210	SAINT LOUIS	MO		06/25/2021	3.750		175,373	265,000
100087659	WEERT	NLD		09/27/2022	4.500		32,587	270,299
100055370	EAST HARTFORD	CT		03/23/2021	5.500		175,558	150,000
100071795	COLUMBIA	PA		10/14/2021	4.625		175,302	240,000
100044794	FAIRFIELD	OH		11/19/2020	5.500		175,554	170,000
100025674	PATCHOGUE	NY		09/20/2018	4.875		174,668	229,900
100029950	GARDENA	CA		12/20/2018	8.000		174,045	609,000
100086338	BERGEN OP ZOOM	NLD		08/29/2022	3.950		33,883	244,351
100053375	BALTIMORE	MD		03/23/2021	5.500		175,136	157,500
100054578	YUBA CITY	CA		03/23/2021	5.000		174,795	335,000
3310065924	MILLBURN	NJ		12/28/2023	8.932		72,765	486,000
3340077146	ALVA	FL		07/29/2024	9.885		5,579	72,000
100028139	LINCROFT	NJ		10/26/2018	3.625		173,759	567,150
100068628	SPIJKENISSE	NLD		08/30/2021	7.580		39,815	243,270
100082002	CASTRICUM	NLD		03/30/2022	3.800		37,635	243,270
100086335	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022	1.000		33,733	243,270
100075856	SPIJKENISSE	NLD		11/24/2021	3.100		37,813	243,270
100077869	ZIERIKZEE	NLD		12/29/2021	6.000		38,303	243,270
100080320	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.150		38,219	243,270
100078547	ENSCHEDE	NLD		01/26/2022	3.250		37,938	229,992
100068201	ANSONIA	CT		08/25/2021	3.375		173,657	265,000
100054119	BRANSON	MO		03/23/2021	4.625		172,358	225,000
100108537	ZUTPHEN	NLD		05/25/2023	6.500		32,163	270,299
100024959	PATERSON	NJ		09/20/2018	3.500		174,273	316,255
100017066	WOONSOCKET	RI		04/26/2018	4.300		174,086	170,000
100084303	GRONINGEN	NLD		06/30/2022	3.250		35,274	420,695
100054368	WEST NEW YORK	NJ		03/23/2021	5.250		173,019	490,000
100032126	SONOMA	CA		03/29/2019	4.375		173,556	570,000
3410000612	GYPSUM	CO		12/23/2024	9.286		17,931	318,400
100139422	PAULSBORO	NJ		12/28/2023	9.510		15,532	242,200
100083386	ARNHEM	NLD		05/27/2022	3.450		36,060	243,270
100081982	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750		37,467	242,188
100084253	DEN HAAG	NLD		06/30/2022	3.450		35,206	228,276
100101723	GRONINGEN	NLD		03/30/2023	1.000		36,644	259,488
100088522	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022	4.650		38,915	259,488
3310040782	HAMPTON BAYS	NY		11/01/2022	7.500		12,844	372,300
100032109	HAYWARD	CA		03/29/2019	4.375		173,485	575,000
100068691	DEN HAAG	NLD		08/30/2021	7.930		39,579	233,580
3310089958	LOS ANGELES	CA		12/30/2024	7.940		811	340,000
100044604	HAYWARD	CA		11/19/2020	3.850		173,023	541,500
100087609	DRACHTEN	NLD		09/27/2022	4.250		32,175	329,765
100047833	SAN DIEGO	CA		11/20/2020	4.250		173,163	318,250
100047918	LAS VEGAS	NV		11/20/2020	4.250		173,230	330,125

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310079841	BRIDGEWATER	MA		09/18/2024	8.771		34,235	300,000
100030979	DISTRICT HEIGHTS	MD		03/29/2019	4.000		173,469	240,000
100053672	LAKESIDE	CA		03/23/2021	5.875		173,072	455,000
100049018	TAMPA	FL		11/20/2020	4.875		172,384	327,750
100070498	KATY	TX		09/23/2021	4.500		172,881	247,000
3340071559	SANTA ROSA BEACH	FL		03/28/2024	9.674		54,905	92,000
100057884	FORT WORTH	TX		06/30/2021	3.990		172,635	240,000
100054372	NORWALK	IA		03/23/2021	4.625		172,579	175,000
100046479	DANBURY	CT		11/25/2020	3.250		172,770	228,000
100054491	DOWNINGTOWN	PA		03/23/2021	3.000		173,322	210,000
100031941	ESCONDIDO	CA		03/29/2019	4.375		171,909	400,000
3340087937	SARASOTA	FL		11/14/2024	9.005		6,685	98,400
100046095	SAN DIEGO	CA		11/25/2020	3.375		171,542	380,000
100024990	HIALEAH	FL		09/20/2018	4.625		172,070	171,000
100031633	MIAMI	FL		03/29/2019	4.320		170,653	378,000
100057583	TAMPA	FL		06/30/2021	4.625		170,977	240,000
100030981	SALIDA	CA		03/29/2019	4.250		171,266	270,000
100057534	INDIO	CA		06/30/2021	4.125		171,616	275,000
100046153	OAKLAND PARK	FL		11/25/2020	3.000		171,896	269,000
100025052	EATONTOWN	NJ		09/20/2018	4.625		171,354	265,050
100032160	LOS ANGELES	CA		03/29/2019	4.375		171,210	447,000
100049856	DOSWELL	VA		11/20/2020	6.250		171,570	237,500
100071566	CHARLOTTE	NC		10/14/2021	4.125		171,064	296,000
3340078373	NORTH PORT	FL		07/29/2024	9.208		11,892	288,000
3340069267	PHILLIPSBURG	NJ		02/26/2024	9.265		20,137	89,200
100076313	CHARLOTTE	NC		01/07/2022	4.125		171,019	235,000
100078505	GRONINGEN	NLD		01/26/2022	3.050		43,559	794,681
100045872	PALATINE	IL		11/25/2020	3.625		171,051	210,900
100060260	PAWTUCKET	RI		06/25/2021	3.874		169,361	302,000
3410000550	STRATFORD	NJ		09/24/2024	8.916		26,312	210,000
100034942	WEXFORD	IRL		06/21/2019	4.000		184,745	472,028
3340077157	LEHIGH ACRES	FL		07/29/2024	9.885		10,073	75,000
3340091425	PATERSON	NJ		12/30/2024	8.796		39,026	152,000
100067502	CAPE CORAL	FL		09/23/2021	4.375		170,412	237,000
100053472	MINT HILL	NC		03/23/2021	4.000		170,510	320,000
100087632	HEERLEN	NLD		09/27/2022	5.100		31,647	224,015
3340072387	LEHIGH ACRES	FL		05/23/2024	9.384		31,086	375,000
100099728	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023	3.350		35,003	243,270
100084279	ROOSENDAAL	NLD		06/30/2022	3.700		34,577	243,270
100077901	RAALTE	NLD		12/29/2021	3.250		37,452	224,977
100082749	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	2.850		34,838	256,244
100083335	ROTTERDAM	NLD		05/27/2022	3.550		35,416	224,525
100078543	HEERHUGOWAARD	NLD		01/26/2022	3.350		37,095	224,811
100085137	ENSCHEDE	NLD		07/27/2022	4.000		33,677	282,463
100055521	BALTIMORE	MD		03/23/2021	4.625		170,411	169,000
100026516	PITTSBURG	CA		09/26/2018	4.875		169,257	459,000
100076167	NEW ORLEANS	LA		01/07/2022	4.125		169,936	235,000
100034177	DUBLIN	IRL		06/21/2019	5.150		184,022	350,767
100045937	FENTON	MO		11/25/2020	8.000		170,481	133,000
100032541	SLIGO	IRL		06/21/2019	4.250		185,400	276,463
100130126	NETHERLANDS	NLD		09/26/2023	6.200		34,775	278,678
3340077730	CAPE CORAL	FL		07/19/2024	9.314		21,386	318,400
100076190	LINCOLN	NE		01/07/2022	4.125		169,791	252,500
100025310	CARSON CITY	NV		09/20/2018	4.625		170,018	204,250
100053554	ARLINGTON	VA		03/23/2021	4.125		169,196	585,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100049713	TEMPLE HILLS	MD		11/20/2020	4.250		169,543	242,250
100068538	ROTTERDAM	NLD		08/30/2021	8.275		38,753	219,565
100025366	WEST PALM BEACH	FL		09/20/2018	4.375		169,149	239,400
100083374	DEN HAAG	NLD		05/27/2022	2.800		35,201	221,646
100103344	ROOSENDAAL	NLD		04/28/2023	4.140		36,139	254,082
100032919	DUBLIN	IRL		06/21/2019	4.150		185,976	191,064
100047902	DELRAY BEACH	FL		11/20/2020	4.750		167,438	408,500
100043728	SARASOTA	FL		08/13/2020	6.000		169,466	169,100
3340078380	CAPE CORAL	FL		08/19/2024	9.028		18,955	71,800
100030180	OCEANSIDE	CA		12/20/2018	3.250		167,403	505,000
100053850	HARTWICK	NY		03/23/2021	8.350		167,269	160,000
100030274	MONTGOMERY	AL		12/20/2018	5.375		168,653	285,000
100169970	KENT	WA		11/08/2024	7.875		169,204	225,000
100046298	REDMOND	OR		11/25/2020	4.000		168,850	305,397
100031598	PALMDALE	CA		03/29/2019	3.000		168,658	299,000
100055787	ALBRIGHTSVILLE	PA		03/23/2021	3.500		168,735	180,000
100045915	ORLANDO	FL		11/25/2020	4.125		167,313	309,700
100054756	NORFOLK	MA		03/23/2021	4.125		168,753	425,000
100089682	HOOGEVEEN	NLD		11/29/2022	5.000		33,704	335,171
100116216	HOUSTON	TX		07/20/2023	5.500		26,082	260,000
100067995	GREENACRES	FL		09/23/2021	4.125		168,367	205,000
100031647	LYNWOOD	CA		03/29/2019	3.375		168,355	347,800
100068010	WINTERVILLE	GA		09/23/2021	4.125		168,192	226,000
3310083771	KNOXVILLE	TN		09/18/2024	9.289		46,137	348,000
100048828	MIAMI	FL		11/20/2020	4.625		168,226	332,500
3500112688	BOYNTON BEACH	FL		11/27/2024	8.195		32,853	45,000
100083412	ROOSENDAAL	NLD		05/27/2022	3.550		34,933	234,620
3310073014	SAN ANTONIO	TX		07/19/2024	9.366		16,534	440,000
100141125	BALTIMORE	MD		01/30/2024	7.800		8,640	220,000
100043903	GARDENA	CA		08/19/2020	7.205		166,331	522,500
100086270	BREDA	NLD		08/29/2022	3.600		32,484	297,329
100086277	BREDA	NLD		08/29/2022	3.900		32,484	302,735
100031536	ROSEVILLE	CA		03/29/2019	3.000		167,402	275,000
100025066	LAS VEGAS	NV		09/20/2018	4.625		167,829	178,505
100071757	MERIDEN	CT		10/14/2021	4.375		167,665	225,000
100068586	ROTTERDAM	NLD		08/30/2021	7.580		38,317	250,838
100025639	HOFFMAN ESTATES	IL		09/20/2018	4.625		167,877	239,000
100026458	MADERA	CA		09/26/2018	4.380		167,370	246,000
3340074239	MIAMI	FL		05/17/2024	9.913		65,738	127,000
100130127	NETHERLANDS	NLD		09/26/2023	6.200		34,218	278,139
100030976	MATTESON	IL		03/29/2019	4.375		167,650	205,000
100169961	JACKSONVILLE	FL		11/08/2024	7.750		168,048	242,000
100053758	BOLTON	CT		03/23/2021	4.750		165,955	300,000
3340077938	WILLIS	TX		08/26/2024	9.170		35,611	77,000
100088527	HOOGEVEEN	NLD		10/27/2022	4.850		37,500	234,147
100031517	CATHEDRAL CITY	CA		03/29/2019	3.750		167,271	240,000
100070490	BURRILLVILLE	RI		09/23/2021	4.125		168,116	340,000
100054046	SAN DIEGO	CA		03/23/2021	5.000		166,775	410,000
100083307	APPINGEDAM	NLD		05/27/2022	3.400		34,707	249,757
100070497	SAN ANTONIO	TX		09/23/2021	4.625		166,800	214,000
100049862	CARY	IL		11/20/2020	4.875		166,684	223,250
100024890	CHICAGO	IL		09/20/2018	4.375		166,787	213,750
100057550	CIBOLO	TX		06/30/2021	3.250		166,474	225,000
100057724	OCALA	FL		06/30/2021	3.990		166,444	240,000
100082750	ROOSENDAAL	NLD		04/27/2022	2.750		34,046	232,458

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100082794	ENSCHEDE	NLD.		04/27/2022	3.850		34,046	219,741
100077959	FREEPORT	TX.		02/18/2022	5.250		166,471	200,000
100075854	GOUDA	NLD.		11/24/2021	3.250		36,133	219,881
100086324	DEN HAAG	NLD.		08/29/2022	4.000		32,234	232,458
100078600	HEERLEN	NLD.		01/26/2022	6.590		36,252	208,222
100103359	ENSCHEDE	NLD.		04/28/2023	4.590		35,533	218,525
100084321	CAPELLE AAN DEN IJSSEL	NLD.		06/30/2022	3.800		33,792	219,321
100031764	RIVERSIDE	CA.		03/29/2019	3.125		166,140	347,000
100049796	EL MONTE	CA.		11/20/2020	4.375		166,315	508,250
100057539	BURLESON	TX.		06/30/2021	3.499		166,243	250,000
100083347	ROTTERDAM	NLD.		05/27/2022	2.900		34,557	248,676
100082225	PLAYAS DE ROSARITO	MEX.		04/14/2022	7.045		166,330	322,144
100057815	CEDAR CITY	UT.		06/30/2021	4.250		166,137	225,000
100031874	LODI	CA.		03/29/2019	3.000		166,498	330,000
100031750	VALLEJO	CA.		03/29/2019	5.125		166,300	305,000
3310082365	PANAMA CITY BEACH	FL.		09/26/2024	9.016		7,854	258,000
100065282	BUFORD	GA.		07/28/2021	3.625		164,559	286,000
100071801	WATERBURY	CT.		10/14/2021	4.250		165,903	231,000
100030918	BRONX	NY.		04/09/2019	3.500		166,048	451,250
100026447	DEERFIELD BEACH	FL.		09/26/2018	3.250		165,852	235,000
100068394	JACKSONVILLE	FL.		08/25/2021	4.375		165,801	240,000
100071688	CAPE CORAL	FL.		10/14/2021	3.875		164,727	390,000
3310064269	EDISON	NJ.		12/22/2023	8.841		8,021	374,000
3340068045	SANTA ROSA BEACH	FL.		03/21/2024	9.674		43,491	95,200
100049192	CRYSTAL LAKE	IL.		11/20/2020	3.500		165,943	218,500
100055310	RANCHO CUCAMONGA	CA.		03/23/2021	3.390		165,552	410,000
100068100	MEDFORD	OR.		08/25/2021	3.499		165,532	288,000
3340092138	PAWCATUCK	CT.		12/30/2024	8.838		11,388	401,600
3340082541	MANVILLE	NJ.		08/26/2024	8.861		27,522	396,000
100068345	HERMITAGE	TN.		08/25/2021	4.375		165,132	260,000
100044219	CHICAGO	IL.		08/19/2020	3.500		165,350	170,050
100086306	AMSTERDAM	NLD.		08/29/2022	4.300		31,984	273,043
100070281	GRONINGEN	NLD.		08/31/2021	3.450		37,779	556,817
100082734	AMSTERDAM	NLD.		04/27/2022	2.650		33,782	362,201
100090559	HEERHUGOWAARD	NLD.		12/28/2022	5.250		33,943	259,488
100088509	CULEMBORG	NLD.		10/27/2022	5.000		37,062	262,731
100091922	BERGEN OP ZOOM	NLD.		01/27/2023	4.860		34,768	345,983
100055150	JACKSONVILLE	FL.		03/23/2021	4.875		165,221	160,000
100055860	OMAHA	NE.		03/23/2021	3.500		164,775	159,000
100057743	OCALA	FL.		06/30/2021	4.500		164,890	210,000
100054601	ALGONQUIN	IL.		03/23/2021	4.000		165,060	165,000
100044292	VENICE	FL.		08/19/2020	6.000		164,840	171,000
100031896	OCEANSIDE	CA.		03/29/2019	3.375		164,864	378,000
100053625	FORT LAUDERDALE	FL.		03/23/2021	7.256		164,925	135,000
100030916	LOS ANGELES	CA.		04/09/2019	3.125		164,605	522,500
100029833	PORTLAND	OR.		10/26/2018	4.000		164,599	361,950
100031816	FONTANA	CA.		03/29/2019	3.000		164,730	325,000
100057770	FREDERICKSBURG	VA.		06/30/2021	4.375		164,265	225,000
3340078474	PARADISE	CA.		10/03/2024	8.870		24,839	362,000
3310086346	WINTER PARK	FL.		10/31/2024	8.666		16,647	702,225
100121059	NETHERLANDS	NLD.		08/28/2023	4.855		34,395	297,329
100046001	SANFORD	FL.		11/25/2020	2.021		164,077	232,750
3340075612	WEST HARTFORD	CT.		05/23/2024	9.473		56,192	83,800
100048802	TAMPA	FL.		11/20/2020	4.500		163,627	203,300
100068518	FREDERICKSBURG	VA.		08/25/2021	4.500		163,598	220,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090572	S-HERTOGENBOSCH	NLD.		12/28/2022	6.050		33,624	318,953
100045452	DANIELSON	CT.		11/25/2020	4.250		163,406	180,500
100085054	LEIDEN	NLD.		07/27/2022	3.350		28,288	356,795
100028607	BOISE	ID.		10/26/2018	4.000		163,617	223,725
3340090718	ANDOVER	NJ.		12/12/2024	8.927		1,584	397,600
3310077488	FLORHAM PARK	NJ.		08/19/2024	9.289		32,834	592,500
3300005516	HOLMDEL	NJ.		12/18/2024	8.595		12,327	1,147,500
100057619	PORT SAINT LUCIE	FL.		06/30/2021	4.375		163,189	220,000
100047271	DOLORES	CO.		11/20/2020	6.250		163,370	356,250
100068236	PEORIA	AZ.		08/25/2021	4.125		163,064	224,000
100082759	SCHIEDAM/VLAARDINGEN	NLD.		04/27/2022	3.200		33,360	232,458
100025247	MEMPHIS	TN.		09/20/2018	4.625		163,205	225,000
100175501	KANSAS CITY	MO.		12/23/2024	7.750		163,436	211,000
100055559	GLENWOOD	IL.		03/23/2021	3.875		163,109	170,000
3310055213	MIAMI	FL.		08/31/2023	8.953		17,360	282,000
100031836	SANTA PAULA	CA.		03/29/2019	3.375		162,433	485,000
100068502	LUBBOCK	TX.		08/25/2021	4.250		162,846	226,000
100048807	PLAINFIELD	NJ.		11/20/2020	3.500		161,964	247,000
100065805	LAS VEGAS	NV.		07/28/2021	5.000		162,741	220,000
100061548	DORDRECHT/DRECHTSTEDEN	NLD.		06/30/2021	6.655		37,347	212,861
100068571	ROTTERDAM	NLD.		08/30/2021	7.675		37,161	227,052
100083322	ROTTERDAM	NLD.		05/27/2022	3.200		33,806	214,537
100083435	CASTRICUM	NLD.		05/27/2022	3.650		33,806	227,052
100054761	UPPER MARLBORO	MD.		03/23/2021	3.500		163,118	185,000
100087661	OOSTBURG	NLD.		09/27/2022	1.000		30,209	213,841
100082806	VENLO	NLD.		04/27/2022	3.650		33,255	214,315
100080293	VENLO	NLD.		02/22/2022	3.250		35,671	214,606
100082775	DEN HAAG	NLD.		04/27/2022	3.400		33,255	264,894
100091899	SCHIEDAM/VLAARDINGEN	NLD.		01/27/2023	6.300		34,225	213,889
100085073	SCHIEDAM/VLAARDINGEN	NLD.		07/27/2022	1.000		32,146	214,000
100055337	SEATTLE	WA.		03/23/2021	7.500		160,475	884,000
100057617	KANSAS CITY	MO.		06/30/2021	4.125		162,489	268,000
100057681	KANSAS CITY	MO.		06/30/2021	4.125		162,489	268,000
100049291	LOGANVILLE	GA.		11/20/2020	5.125		162,479	225,150
100048824	RENO	NV.		11/20/2020	4.750		162,302	287,850
100071802	JUNCTION CITY	KS.		10/14/2021	4.125		162,406	220,000
100044954	HONOLULU	HI.		11/19/2020	2.000		162,706	1,014,410
100090595	ROTTERDAM	NLD.		12/28/2022	6.100		33,357	243,270
3310089011	DENVER	CO.		11/21/2024	8.428		31,429	300,000
100032079	WHITTIER	CA.		03/29/2019	4.390		160,987	505,000
100031534	MIRAMAR	FL.		03/29/2019	3.965		162,121	293,000
3500107842	CAPE MAY	NJ.		11/27/2024	8.570		3,053	160,000
100091912	HEERHUGOWAARD	NLD.		01/27/2023	4.960		34,116	227,052
100076291	SAN ANTONIO	TX.		01/07/2022	3.875		161,916	222,000
100055662	COLORADO SPRINGS	CO.		03/23/2021	4.500		161,681	320,000
100091902	LEEUWARDEN	NLD.		01/27/2023	4.670		34,062	232,458
3410000611	GYPSUM	CO.		12/09/2024	9.268		14,760	380,000
3410000618	GYPSUM	CO.		12/09/2024	9.268		42,525	304,000
3410000614	GYPSUM	CO.		12/09/2024	9.268		27,807	380,000
100031607	WEST ORANGE	NJ.		03/29/2019	4.125		161,544	335,000
100091358	TIJUANA	MEX.		01/17/2023	8.960		162,027	330,159
100130105	NETHERLANDS	NLD.		09/26/2023	6.100		33,105	356,147
100031818	BALDWIN PARK	CA.		03/29/2019	3.875		161,247	390,000
3340077092	LEHIGH ACRES	FL.		07/29/2024	9.885		25,628	74,000
100031945	MODESTO	CA.		03/29/2019	4.375		161,409	420,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100025532	SAINT GEORGE	UT		09/20/2018	4.375		161,447	242,250
100068397	BETHLEHEM	PA		08/25/2021	4.000		161,014	225,000
100055029	YORBA LINDA	CA		03/23/2021	4.000		161,545	515,000
100017543	WALDORF	MD		04/26/2018	3.750		161,529	300,000
100055819	ESCONDIDO	CA		03/23/2021	3.875		161,265	840,000
100045832	MAHWAH	NJ		11/25/2020	3.875		161,413	322,050
100068058	LINCOLN CITY	OR		09/23/2021	3.999		161,186	226,000
100030951	JACKSONVILLE	FL		03/29/2019	4.250		161,526	271,900
100067590	CHALMETTE	LA		09/23/2021	4.250		161,340	210,000
100068387	MARYSVILLE	CA		08/25/2021	3.990		161,036	295,500
100080299	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	2.750		35,331	224,889
3410000615	GYPSUM	CO		12/23/2024	9.286		56,798	79,600
100082001	ROOSENDAAL	NLD		03/30/2022	2.750		34,791	224,889
100078596	ENSCHEDE	NLD		01/26/2022	3.400		35,072	199,996
100053635	FORT WORTH	TX		03/23/2021	5.750		160,725	244,000
100025339	PATERSON	NJ		09/20/2018	4.250		161,374	265,000
100030923	OAKLAND	CA		04/09/2019	3.875		159,932	592,135
100033227	MAYO	IRL		06/21/2019	5.150		182,769	350,322
3340071078	NORTH PORT	FL		03/21/2024	9.134		46,531	375,000
3310082089	NYACK	NY		09/18/2024	8.141		22,980	315,000
100081969	ARNHEM	NLD		03/30/2022	3.350		34,616	237,864
100031729	MODESTO	CA		03/29/2019	4.400		160,845	246,000
100050365	HOPEWELL JUNCTION	NY		11/20/2020	4.500		160,706	184,300
100031553	CONGERS	NY		03/29/2019	4.350		158,912	335,800
100044810	MIAMI	FL		11/19/2020	2.000		160,577	484,500
100145001	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	206,639
100048149	MEDFORD	NY		11/20/2020	6.750		160,688	299,250
100060240	FLORENCE	NJ		06/25/2021	4.000		160,012	233,000
100028756	SAN YSIDRO	CA		10/26/2018	4.000		160,212	218,500
3310073521	MONROE	NY		09/18/2024	8.491		276,412	990,000
100083303	CASTRICUM	NLD		05/27/2022	3.450		31,123	248,676
100031542	SALIDA	CA		03/29/2019	3.000		160,377	310,000
100085100	BERGEN OP ZOOM	NLD		07/27/2022	4.200		31,687	223,808
100048560	DES PLAINES	IL		11/20/2020	2.000		160,315	177,650
100029014	BEND	OR		10/26/2018	4.750		159,952	325,470
100025358	RIVERDALE	MD		09/20/2018	4.000		160,246	213,750
100057517	WOODBURY	MN		06/30/2021	2.999		159,879	220,000
100024904	OXON HILL	MD		09/20/2018	4.625		160,165	245,000
3340073875	BRADENTON	FL		04/19/2024	9.243		14,494	276,000
100071745	GRAND PRAIRIE	TX		10/14/2021	4.375		159,804	290,000
100068278	MARRERO	LA		08/25/2021	4.375		159,761	240,000
100043065	DOVER TOWNSHIP	NJ		05/28/2020	4.250		159,937	490,000
100017215	HIALEAH	FL		04/26/2018	4.000		159,042	320,000
100068517	LAS VEGAS	NV		08/25/2021	4.250		159,591	240,000
100032146	LA PUENTE	CA		03/29/2019	4.125		159,453	478,000
100034561	DUBLIN	IRL		06/21/2019	4.150		173,867	283,573
100060111	LONG BEACH	CA		06/25/2021	4.125		159,466	255,000
100042956	ZOLFO SPRINGS	FL		05/28/2020	6.000		158,535	248,000
100053489	BROOKLYN	NY		03/23/2021	5.000		159,625	590,000
100082030	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.850		34,457	222,727
100103347	ENSCHEDE	NLD		04/28/2023	4.040		34,045	222,727
100145603	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	258,301
100034774	CORK	IRL		06/21/2019	5.150		174,691	324,449
100067506	FT MYERS	FL		09/23/2021	3.499		175,426	220,000
100017206	NEWINGTON	CT		04/26/2018	3.500		159,249	200,000

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100070347	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	3.200		36,362	237,864
100085127	FRANEKER	NLD		07/27/2022	4.550		31,431	237,864
100047876	NEWBURGH	NY		11/20/2020	4.125		159,038	147,250
100055311	AZUSA	CA		03/23/2021	3.630		158,743	460,000
100085087	ZIERIKZEE	NLD		07/27/2022	4.000		31,380	208,954
100084311	SCHIEDAM/VLAARDINGEN	NLD		06/30/2022	3.800		32,220	221,646
100078577	DEN HAAG	NLD		01/26/2022	3.250		34,566	209,497
100054636	TUCSON	AZ		03/23/2021	4.250		158,203	268,000
100026520	SAN BERNARDINO	CA		09/26/2018	5.750		155,970	300,000
100032039	ARVADA	CO		03/29/2019	4.375		158,372	382,500
100185730	GREENVILLE	NC		12/23/2024	7.125		158,849	210,000
100031925	PORT ST LUCIE	FL		03/29/2019	3.250		158,333	269,000
100067451	NEW BEDFORD	MA		09/23/2021	3.999		157,647	420,000
100030935	LOS ANGELES	CA		04/09/2019	3.125		158,263	323,000
100032103	LOS ANGELES	CA		03/29/2019	4.250		158,056	400,000
100144759	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	206,641
100077805	BAKERSFIELD	CA		12/23/2021	5.375		157,956	205,000
100084285	ALMELO	NLD		06/30/2022	4.000		31,944	216,240
100071875	CHALMETTE	LA		10/14/2021	4.125		157,579	283,000
100067833	NORTH PORT	FL		09/23/2021	4.500		157,810	190,000
100054693	ST ALBANS	VT		03/23/2021	5.400		157,880	130,000
100055685	WOODBURY	NJ		03/23/2021	4.000		157,791	156,000
100033360	LIMERICK	IRL		06/21/2019	4.250		170,919	290,411
100049270	ORLANDO	FL		11/20/2020	4.250		157,616	199,500
100067378	TODOS SANTOS	MEX		08/13/2021	9.500		156,559	230,000
100049724	WEST COVINA	CA		11/20/2020	3.500		156,526	579,500
100030099	SUNRISE	FL		12/20/2018	8.000		156,695	315,000
3340090724	PARKVILLE	MD		12/12/2024	8.796		17,115	282,400
100048369	PALM COAST	FL		11/20/2020	5.000		157,686	204,250
3340073438	STUART	FL		04/12/2024	9.445		15,385	309,600
100031986	OAKLEY	CA		03/29/2019	4.150		157,171	365,000
100067928	EAST POINT	GA		09/23/2021	4.500		157,100	200,000
100024748	INWOOD	WV		09/20/2018	5.000		156,657	190,000
100055498	ELLENWOOD	GA		03/23/2021	5.500		156,749	182,160
100088579	HEERHUGOWAARD	NLD		10/27/2022	5.300		35,325	233,266
100024508	ATCO	NJ		09/20/2018	3.875		157,026	290,000
100057722	SAPULPA	OK		06/30/2021	4.125		156,359	215,000
3340076849	PHILADELPHIA	PA		06/04/2024	9.356		675	400,000
100086320	DEN HAAG	NLD		08/29/2022	4.400		30,285	206,184
3340083144	ALBUQUERQUE	NM		09/10/2024	9.030		39,719	270,400
100030630	VALRICO	FL		04/09/2019	7.990		156,964	182,875
100070467	COLUMBUS	GA		09/23/2021	4.500		156,231	240,000
100050074	BRUNSWICK	OH		11/20/2020	3.500		156,244	156,750
100031650	MIAMI	FL		03/29/2019	3.500		156,010	601,000
100068155	PORT RICHEY	FL		08/25/2021	3.874		156,070	215,000
100071845	LAS CRUCES	NM		10/14/2021	4.375		156,104	213,000
100049175	CANTERBURY	CT		11/20/2020	4.500		156,148	161,500
100025480	YORK	PA		09/20/2018	4.625		156,243	161,500
100054995	NEWPORT	NH		03/23/2021	7.000		154,369	172,500
100078530	ROTTERDAM	NLD		01/26/2022	6.580		33,531	241,044
100046973	BROOKLYN	NY		11/20/2020	6.750		120,447	1,444,000
3340086795	BALTIMORE	MD		10/23/2024	8.276		7,695	60,000
100089659	VENRAY	NLD		11/29/2022	5.300		31,164	237,864
100067515	NEWPORT	MN		09/23/2021	4.125		155,589	205,000
100048019	RIVERSIDE	CA		11/20/2020	3.375		154,073	522,500

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100026952	NORTH KINGSTOWN	RI		09/26/2018	3.375		154,387	370,000
100054560	SOUTH ORANGE	NJ		03/23/2021	2.000		154,446	705,000
100026187	BELVIDERE	IL		09/20/2018	4.000		155,767	166,250
100025078	PROVIDENCE	RI		09/20/2018	4.625		155,827	199,500
100025372	SANFORD	FL		09/20/2018	4.625		155,775	161,500
100067620	DENISON	TX		09/23/2021	3.999		155,498	200,000
100067532	SILOAM SPRINGS	AR		09/23/2021	3.499		155,453	205,000
100045801	ELKTON	MD		11/25/2020	3.250		155,505	209,000
100078599	ENSCHEDE	NLD		01/26/2022	2.900		33,835	218,896
100088521	FRANEKER	NLD		10/27/2022	5.000		34,862	232,458
100055007	VOLUNTOWN	CT		03/23/2021	6.400		155,355	255,000
100139365	SWEDESBORO	NJ		12/28/2023	8.340		14,516	220,000
100067798	FREDERICKSBURG	VA		09/23/2021	4.000		155,068	200,000
100024853	FAIRVIEW PARK	OH		09/20/2018	5.000		155,315	204,250
100068255	SAINT JOSEPH	MO		08/25/2021	4.375		154,940	225,000
100109969	PHILADELPHIA	PA		06/22/2023	8.775		7,527	199,000
100045619	POUGHKEEPSIE	NY		11/25/2020	3.625		154,791	185,250
100055414	SPRINGFIELD	MA		03/23/2021	4.500		154,928	215,000
100083385	ZALTBOMMEL	NLD		05/27/2022	3.050		32,196	270,299
100086296	ALMELO	NLD		08/29/2022	4.200		29,985	214,256
100085032	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	1.000		30,615	193,597
100084324	MAASTRICHT	NLD		06/30/2022	4.450		31,434	329,765
100110780	FRANEKER	NLD		06/28/2023	6.150		32,742	235,898
100085023	ROTTERDAM	NLD		07/27/2022	3.150		30,615	319,563
100086323	ZIERIKZEE	NLD		08/29/2022	4.250		29,985	216,240
100119561	AMSTERDAM	NLD		07/28/2023	6.200		33,063	271,651
100110790	ARNHEM	NLD		06/28/2023	6.400		32,742	209,456
100067988	INMAN	SC		09/23/2021	4.125		154,788	199,000
100119751	WEISER	ID		08/08/2023	7.250		12,722	259,000
100070501	POQUOSON	VA		09/23/2021	4.625		154,638	205,000
100031618	ORLANDO	FL		03/29/2019	3.500		153,554	224,000
100086331	ZOETERMEER	NLD		08/29/2022	3.950		33,583	518,975
100053806	SAN DIEGO	CA		03/23/2021	4.250		154,481	540,000
100030924	LA PUENTE	CA		04/09/2019	3.125		154,562	432,250
100080287	MAASTRICHT	NLD		02/22/2022	3.400		33,859	219,823
100110784	ALKMAAR	NLD		06/28/2023	4.660		32,532	206,167
100032288	DUBLIN	IRL		06/21/2019	5.150		169,069	136,204
100031597	PARRISH	FL		03/29/2019	3.000		154,247	276,000
100026297	LADY LAKE	FL		09/20/2018	5.000		154,132	159,505
3410000617	GYPSUM	CO		12/09/2024	9.268		44,964	325,000
100032451	DUBLIN	IRL		06/21/2019	4.100		168,440	230,953
100047962	LUNENBURG	MA		11/20/2020	3.500		152,466	274,550
3320046568	PHILADELPHIA	PA		02/27/2023	9.342		18,264	110,000
100032073	LA PUENTE	CA		03/29/2019	4.500		152,468	460,000
100025412	JACKSONVILLE	FL		09/20/2018	4.250		153,435	209,000
100025403	BALTIMORE	MD		09/20/2018	4.750		153,111	133,950
100025278	LAKELAND	FL		09/20/2018	4.000		153,344	179,550
100175549	RICHMOND	VA		11/08/2024	8.500		153,402	201,000
3310062951	CHICAGO	IL		12/22/2023	8.498		43,949	375,000
100048006	RIVERSIDE	CA		11/20/2020	7.000		151,559	489,250
100077794	CLEARWATER	FL		12/23/2021	5.500		153,003	180,000
3300005528	CLARK	NJ		12/18/2024	8.595		114,051	497,250
3310073488	NORTH BERGEN	NJ		07/19/2024	8.323		15,454	270,000
3340078378	OCALA	FL		08/19/2024	9.028		5,799	66,000
100076273	SAINT CHARLES	MO		01/07/2022	3.500		152,625	225,000

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100067843	LUBBOCK	TX		09/23/2021	4.125		152,601	205,000
100055339	MARIETTA	GA		03/23/2021	4.000		152,704	340,400
100030882	EAST BOSTON	MA		04/09/2019	4.580		152,965	403,750
100054137	LAS VEGAS	NV		03/23/2021	4.250		152,680	210,000
100082769	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022	3.350		31,196	201,344
100067856	CORDOVA	TN		09/23/2021	3.499		152,420	202,000
100047968	DES PLAINES	IL		11/20/2020	2.000		152,540	218,500
100090577	HEERHUGOWAARD	NLD		12/28/2022	5.300		31,291	233,112
100082763	AMSTERDAM	NLD		04/27/2022	3.650		30,668	235,570
3340076397	PHILADELPHIA	PA		05/23/2024	9.740		18,553	288,800
100030945	MIAMI	FL		03/29/2019	6.500		152,306	127,000
100031754	COLTON	CA		03/29/2019	4.250		152,707	230,000
3340083801	NEW ORLEANS	LA		10/10/2024	9.173		47,005	107,000
3340075566	OXFORD	MA		05/23/2024	9.604		25,740	72,000
3310083957	MABANK	TX		09/26/2024	8.666		53,017	327,900
100054408	MIDDLETOWN	NY		03/23/2021	6.880		152,252	135,000
100049370	READING	PA		11/20/2020	4.500		151,525	218,500
100046497	DORCHESTER	MA		11/25/2020	4.750		150,795	643,150
100089689	OOSTBURG	NLD		11/29/2022	4.950		30,358	227,052
100068304	PAULSBORO	NJ		08/25/2021	3.875		151,447	215,000
100089709	GRONINGEN	NLD		11/29/2022	4.950		30,358	227,052
100087602	TIEL	NLD		09/27/2022	4.250		28,195	227,052
100087624	WEERT	NLD		09/27/2022	1.000		28,195	227,052
100026436	APPLE VALLEY	CA		09/26/2018	4.375		151,515	227,000
100082767	DEN HAAG	NLD		04/27/2022	3.350		30,902	335,171
100030914	SYLMAR	CA		04/09/2019	3.500		151,299	451,250
100049424	LAS VEGAS	NV		11/20/2020	3.625		150,561	357,200
100031567	SACRAMENTO	CA		03/29/2019	5.375		151,841	260,000
100085128	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022	4.450		26,533	351,389
100025591	OWINGS MILLS	MD		09/20/2018	4.250		151,447	237,405
100060112	MERCED	CA		06/25/2021	4.125		151,218	269,000
100031909	DIXON	CA		03/29/2019	4.375		150,708	417,500
100031976	RIALTO	CA		03/29/2019	3.500		151,178	350,000
100108531	ZIERIKZEE	NLD		05/25/2023	6.350		31,359	158,632
3310085467	DELRAY BEACH	FL		12/12/2024	8.925		5,157	292,000
100070221	ROTTERDAM	NLD		08/31/2021	7.970		34,532	190,256
100089657	ROOSENDAAL	NLD		11/29/2022	4.900		30,204	210,834
100083416	ROOSENDAAL	NLD		05/27/2022	3.800		31,391	198,923
100078551	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250		32,880	199,336
100081979	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750		32,617	210,834
100087655	ALMELO	NLD		09/27/2022	5.150		28,051	199,914
100084261	ARNHEM	NLD		06/30/2022	1.000		30,648	210,834
100044418	OAKLAND	CA		11/19/2020	5.000		150,723	568,100
100108534	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	6.300		31,359	210,834
100031541	MIAMI	FL		03/29/2019	3.625		149,701	274,000
100048479	LAKE VILLA	IL		11/20/2020	5.000		151,408	271,700
100048661	FORT LAUDERDALE	FL		11/20/2020	4.375		150,795	208,050
100032130	OXNARD	CA		03/29/2019	3.875		150,157	449,000
100054078	HAMPTON	VA		03/23/2021	4.630		150,946	150,000
3340075523	ELKTON	FL		05/10/2024	9.533		11,286	372,000
3340088655	SOUTH AMBOY	NJ		11/14/2024	8.784		42,926	85,600
100030978	FRESNO	CA		03/29/2019	4.000		150,162	240,000
100067608	MCKNIGHTSTOWN	PA		09/23/2021	4.375		149,931	180,000
100024777	ELK GROVE VILLAGE	IL		09/20/2018	4.250		150,266	188,100
100068240	MILWAUKEE	WI		08/25/2021	3.875		149,989	222,000

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3340084860	ATLANTA	GA		10/03/2024	9.170		32,635	83,200
3300005150	JERSEY CITY	NJ		06/24/2024	9.445		106,925	1,082,900
100031677	RIALTO	CA		03/29/2019	3.750		148,825	380,000
100130102	NETHERLANDS	NLD		09/26/2023	6.250		30,653	260,569
100031901	RIVERSIDE	CA		03/29/2019	4.275		149,615	290,000
100054212	GEORGETOWN	CO		03/23/2021	4.125		149,626	365,000
3310072481	ELMHURST	IL		04/19/2024	8.981		8,234	277,200
100025649	PATCHOGUE	NY		09/20/2018	4.875		148,437	180,500
100067484	HAMILTON	OH		09/23/2021	4.000		149,047	190,000
100067467	LAS VEGAS	NV		09/23/2021	4.375		149,132	190,000
100055122	LANSDOWNE	PA		03/23/2021	4.625		149,242	195,900
100043878	WOODRIDGE	IL		08/19/2020	4.015		149,177	200,000
3310070957	BOSTON	MA		04/19/2024	8.673		7,428	226,500
100081895	DEN HAAG	NLD		03/30/2022	6.675		32,199	186,873
3310090730	JERSEY CITY	NJ		12/19/2024	8.645		6,712	496,000
100033450	LIMERICK	IRL		06/21/2019	3.750		163,254	204,475
100049282	RIVERSIDE	CA		11/20/2020	4.625		148,132	422,750
100057670	FORT WORTH	TX		06/30/2021	3.750		148,667	212,000
100047164	ARCADIA	FL		11/20/2020	3.500		148,688	308,750
100031831	POMONA	CA		03/29/2019	4.375		147,696	300,000
100025601	MIAMI BEACH	FL		09/20/2018	5.000		148,885	104,500
3500108428	MIAMI	FL		10/16/2024	8.220		11,741	180,000
100077913	LELYSTAD	NLD		12/29/2021	3.300		32,685	295,167
100145248	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	193,726
100044675	SCHAUMBURG	IL		11/19/2020	5.000		148,990	145,000
100049556	EAST ORANGE	NJ		11/20/2020	4.625		148,723	204,250
100071536	NEWPORT NEWS	VA		10/14/2021	3.875		148,324	218,000
3340074599	JACKSONVILLE	FL		04/30/2024	9.445		5,346	406,000
100031835	COLTON	CA		03/29/2019	3.125		148,540	285,000
100026155	WINTER HAVEN	FL		09/20/2018	4.000		148,412	185,250
3340089420	PHILADELPHIA	PA		11/14/2024	8.844		24,221	64,000
100081906	ROTTERDAM	NLD		03/30/2022	3.400		32,003	208,492
100089673	DEVENTER	NLD		11/29/2022	5.100		29,636	221,646
3340070155	SPRINGFIELD	MA		03/14/2024	9.288		1,960	240,000
100032144	SALINAS	CA		03/29/2019	3.900		147,805	425,000
100025587	PROSPECT	ME		09/20/2018	4.000		148,196	152,000
3340069001	PALM BAY	FL		04/19/2024	9.682		44,062	72,000
100068272	SEGUIN	TX		08/25/2021	4.250		147,731	258,000
100026455	PLUM BORO	PA		09/26/2018	3.000		147,866	244,000
100047308	WORCESTER	MA		11/20/2020	5.000		147,853	231,444
100068027	EL PASO	TX		09/23/2021	3.500		147,594	196,000
100054749	VERNON HILLS	IL		03/23/2021	4.625		147,786	172,000
100166438	DALLAS	TX		10/31/2024	8.000		147,968	265,000
3410000616	GYPSUM	CO		12/09/2024	9.268		58,351	304,000
100044469	LIVERMORE	CA		11/19/2020	3.500		146,792	726,750
100091897	CULEMBORG	NLD		01/27/2023	6.050		31,074	282,193
100047612	PLYMOUTH	MI		11/20/2020	4.625		138,591	540,000
100031972	MIRAMAR	FL		03/29/2019	3.875		146,008	420,000
100091340	MAZATLAN	MEX		01/17/2023	8.393		147,582	257,374
100031612	RED BLUFF	CA		03/29/2019	3.750		147,311	250,000
100032101	MESA	AZ		03/29/2019	3.125		147,622	280,000
100026377	PERRIS	CA		09/26/2018	4.625		147,403	163,500
100166440	SOUTH PADRE ISLAND	TX		10/31/2024	6.875		147,970	360,000
100047654	NORWALK	CT		11/20/2020	6.750		145,554	464,550
3500109039	SAN DIEGO	CA		10/30/2024	8.380		154,408	295,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100057978	ALBUQUERQUE	NM		06/30/2021	4.750		147,301	201,000
100034589	CORK	IRL		06/21/2019	3.850		159,342	365,270
100048906	WEST NEW YORK	NJ		11/20/2020	4.875		141,959	650,750
100067930	NORTH CHARLESTON	SC		09/23/2021	4.750		147,192	200,000
100017228	PHILADELPHIA	PA		04/26/2018	4.125		147,275	185,000
100065897	ROTTERDAM	NLD		07/30/2021	7.925		33,804	192,588
100081983	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750		31,780	205,428
100082052	SPIJKENISSE	NLD		03/30/2022	3.350		31,780	194,008
100086325	GORREDIJK	NLD		08/29/2022	4.750		28,486	197,810
100086334	GORREDIJK	NLD		08/29/2022	4.850		28,486	205,428
100054331	MANITOWOC	WI		03/23/2021	6.739		146,682	165,000
100030931	GLEN ARM	MD		04/09/2019	3.625		147,079	522,500
100049000	MIAMI	FL		11/20/2020	4.250		140,680	209,000
100055436	HAZEL CREST	IL		03/23/2021	4.125		146,375	120,000
100025610	NORTH LAUDERDALE	FL		09/20/2018	3.625		146,678	190,000
3310084588	OAKLAND	CA		09/10/2024	8.736		26,522	270,000
100158326	UNITED KINGDOM	GBR		07/09/2024	3.290		192	206,641
100067729	KATY	TX		09/23/2021	3.625		146,335	192,600
100047596	PORT ORANGE	FL		11/20/2020	4.375		146,304	312,550
100085999	MX	MEX		08/19/2022	7.850		146,395	240,566
100067810	LAS VEGAS	NV		09/23/2021	4.250		146,189	234,000
100046535	WILMINGTON	DE		11/25/2020	3.875		146,257	283,100
3340077939	WILLIS	TX		08/26/2024	9.170		58,386	308,000
100049831	NEWTON	NJ		11/20/2020	3.250		146,170	190,000
100057594	GROVETOWN	GA		06/30/2021	3.374		145,865	215,000
100031775	MIAMI	FL		03/29/2019	4.000		145,787	344,000
100025304	HENRYVILLE	PA		09/20/2018	3.750		146,114	352,000
100068251	CASSELBERRY	FL		08/25/2021	4.375		145,735	210,000
100046425	ANAHEIM	CA		11/25/2020	3.750		144,268	859,750
100046312	BROOKLYN	NY		11/25/2020	5.250		145,753	593,750
100082040	ROTTERDAM	NLD		03/30/2022	2.750		31,446	203,265
100055441	WATERTOWN	MA		03/23/2021	6.500		143,766	909,900
100086307	ROTTERDAM	NLD		08/29/2022	3.950		28,186	203,265
100091905	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	4.670		30,639	203,265
3310084481	WEST HEMPSTEAD	NY		09/26/2024	8.498		16,944	300,000
100082034	LEIDEN	NLD		03/30/2022	3.250		31,431	191,885
100046184	WILLINGBORO	NJ		11/25/2020	5.361		145,683	156,750
100065951	KATWIJK	NLD		07/30/2021	7.875		33,433	232,458
3500105185	LEHIGH ACRES	FL		08/12/2024	8.960		26,229	187,500
100061552	ROTTERDAM	NLD		06/30/2021	7.005		33,499	186,030
100076267	SANDSTON	VA		01/07/2022	4.500		145,204	210,000
100084295	UTRECHT	NLD		06/30/2022	3.900		28,890	241,963
100071752	FRESNO	CA		10/14/2021	4.125		143,340	270,000
100084293	UTRECHT	NLD		06/30/2022	3.900		28,873	241,963
100053395	WOODSTOCK	VA		03/23/2021	8.740		144,006	187,000
100045521	HAMPTON	VA		11/25/2020	9.999		145,230	109,250
100060096	FRESNO	CA		06/25/2021	4.250		145,020	208,000
100057547	DALLAS	TX		06/30/2021	3.500		144,911	325,000
100057862	CHARLOTTE	NC		06/30/2021	3.625		144,904	205,000
100031711	CITRUS HEIGHTS	CA		03/29/2019	4.375		144,871	355,000
100075960	TUCSON	AZ		01/07/2022	3.750		144,730	221,000
100045617	QUAKERTOWN	PA		11/25/2020	4.750		144,654	335,350
100054035	LAKE ORION	MI		03/23/2021	6.500		144,972	485,000
100054879	CHICAGO	IL		03/23/2021	2.000		144,619	145,000
100024717	NORTH LAS VEGAS	NV		09/20/2018	3.625		144,380	223,250

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100057906	LITTLE ROCK	AR		06/30/2021	4.250		144,611	186,000
100055706	EVERGREEN PARK	IL		03/23/2021	4.500		144,425	180,000
3310078094	LINDEN	NJ		08/26/2024	8.323		6,694	290,000
100075846	ARNHEM	NLD		11/24/2021	3.600		31,371	179,552
100110795	CASTRICUM	NLD		06/28/2023	6.200		30,559	216,240
100030897	RIVERVIEW	FL		04/09/2019	4.125		143,907	364,800
100085027	ROTTERDAM	NLD		07/27/2022	3.100		28,574	302,735
100121063	NETHERLANDS	NLD		08/28/2023	6.300		30,285	221,646
100088536	GORREDIJK	NLD		10/27/2022	5.000		32,430	216,240
100031802	PEMBROKE PINES	FL		03/29/2019	4.400		141,968	455,000
100101730	GRONINGEN	NLD		03/30/2023	1.000		30,537	237,864
100030139	JACKSONVILLE	FL		12/20/2018	5.625		143,277	211,000
100030505	NEWARK	NJ		12/20/2018	5.625		144,552	205,000
3500112160	MIAMI	FL		11/15/2024	8.175		36,873	237,500
100049531	CORDOVA	TN		11/20/2020	5.750		144,520	237,500
100049151	IRVINGTON	NJ		11/20/2020	4.625		144,363	195,605
100046585	BLOOMFIELD	CT		11/25/2020	4.375		144,495	191,900
3300004718	UNION CITY	NJ		12/28/2023	9.520		12,569	573,750
100067746	HALTOM CITY	TX		09/23/2021	3.499		144,079	199,500
100017309	WINTER HAVEN	FL		04/26/2018	5.000		144,214	205,000
100068359	LIBERTY	MO		08/25/2021	3.875		144,027	213,000
100055343	HAIKU	HI		03/23/2021	3.375		144,190	322,000
100054135	COLEVILLE	CA		03/23/2021	4.500		142,704	363,000
100047509	NAPLES	FL		11/20/2020	4.000		143,811	470,000
100047591	ANAHEIM	CA		11/20/2020	7.375		142,150	698,250
100068195	KENAI	AK		08/25/2021	3.999		143,430	224,000
100047936	DACULA	GA		11/20/2020	5.000		141,738	394,250
3340085483	WILMINGTON	DE		10/03/2024	9.170		9,464	220,000
100068402	FAIRBANKS	AK		08/25/2021	4.500		146,206	212,000
100145638	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	188,547
100057971	CYPRESS	TX		06/30/2021	4.375		143,234	195,000
100068556	DEN HAAG	NLD		08/30/2021	7.875		32,737	179,286
100083389	SPIJKENISSE	NLD		05/27/2022	3.150		29,781	200,022
100086315	GORREDIJK	NLD		08/29/2022	4.300		27,736	188,553
100091928	VENLO	NLD		01/27/2023	4.760		30,150	200,022
100068350	FORT WASHINGTON	MD		08/25/2021	3.875		142,701	210,000
100170044	GREENVILLE	NC		11/08/2024	7.875		142,815	171,500
100031794	CARSON	CA		03/29/2019	3.000		143,148	237,000
3310091252	MILILANI	HI		12/19/2024	7.950		6,683	216,000
100034254	LIMERICK	IRL		06/21/2019	3.750		154,634	386,182
100091916	ALKMAAR	NLD		01/27/2023	6.850		30,096	270,299
100057600	HAGERSTOWN	MD		06/30/2021	4.000		142,409	194,000
100045206	ORLANDO	FL		11/25/2020	4.125		142,540	221,350
100077884	ROTTERDAM	NLD		12/29/2021	2.750		31,323	198,940
100030360	TUCSON	AZ		12/20/2018	8.250		143,424	177,000
100090597	ROOSENDAAL	NLD		12/28/2022	6.050		29,212	241,107
100144852	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	258,280
3340077937	WILLIS	TX		08/26/2024	9.170		60,551	308,000
3340072928	DALLAS	GA		06/14/2024	9.742		82,155	336,000
100024935	MELROSE PARK	IL		09/20/2018	2.000		142,189	137,750
100046077	CHICAGO	IL		11/25/2020	9.625		141,210	142,500
100031608	MORENO VALLEY	CA		03/29/2019	3.250		141,676	325,900
100068293	NORFOLK	VA		08/25/2021	4.250		141,723	195,000
100025256	APOPKA	FL		09/20/2018	4.625		141,895	180,500
100071454	KATWIJK	NLD		09/30/2021	3.650		31,793	174,582

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100030246	PITTSBURG	CA		12/20/2018	4.625		140,955	480,000
100054657	MILWAUKEE	WI		03/23/2021	4.000		141,768	163,000
100048877	CAYCE	SC		11/20/2020	4.625		141,532	159,600
100034230	OFFALY	IRL		06/21/2019	5.150		166	188,186
100086304	KATWIJK	NLD		08/29/2022	4.250		27,386	251,538
100048331	CHELSEA	MA		11/20/2020	3.500		140,668	342,000
100031827	RIVERSIDE	CA		03/29/2019	3.625		141,331	302,060
100170016	CLIFTON	CO		11/08/2024	8.625		141,597	285,000
100054187	NEWBURGH	NY		03/23/2021	5.283		141,413	135,000
3310079703	BROOKHAVEN	GA		08/19/2024	9.289		60,637	689,600
100045082	KELSO	WA		11/19/2020	3.900		140,904	332,500
100045055	POMPANO BEACH	FL		11/19/2020	4.570		141,447	223,250
100025815	HIALEAH	FL		09/20/2018	4.000		141,109	161,500
3500107936	TRAVELERS REST	SC		10/16/2024	8.408		246,927	480,000
100075877	CASTRICUM	NLD		11/24/2021	3.550		30,587	210,834
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024	8.491		30,294	348,000
100030969	FRESNO	CA		03/29/2019	3.375		140,917	200,000
3300005334	MELVILLE	NY		11/06/2024	8.665		24,941	663,000
3340070323	LEHIGH ACRES	FL		03/21/2024	9.674		39,694	328,000
100055646	CHARLESTON	WV		03/23/2021	5.500		140,819	165,000
100030941	PORTLAND	OR		04/09/2019	4.500		140,518	426,550
100055575	HAMPTON	VA		03/23/2021	5.715		141,121	170,000
100025273	DAVENPORT	FL		09/20/2018	4.625		140,745	167,200
100054147	BALTIMORE	MD		03/23/2021	8.720		139,843	165,000
100057844	BALTIMORE	MD		06/30/2021	3.625		140,297	200,000
100047429	AVONDALE	AZ		11/20/2020	5.625		140,482	289,750
100030956	TULARE	CA		03/29/2019	3.500		140,414	195,000
100055344	MOONACHIE	NJ		03/23/2021	4.625		138,666	388,000
100024697	CHICAGO	IL		09/20/2018	5.000		140,445	161,500
100083323	ENSCHEDE	NLD		05/27/2022	3.100		29,137	195,697
100055480	FRANKLIN SQUARE	NY		03/23/2021	4.250		140,265	485,000
100137283	NETHERLANDS	NLD		11/28/2023	6.300		29,333	247,012
100090573	OOSTBURG	NLD		12/28/2022	5.150		28,798	195,697
100050366	UPPER MARLBORO	MD		11/20/2020	5.990		138,706	247,000
100043956	NEWMAN	CA		08/19/2020	6.000		139,977	361,000
100034698	MEATH	IRL		06/21/2019	5.150		153,768	152,570
100055133	VICTORVILLE	CA		03/23/2021	4.375		139,934	350,000
100057557	HOLIDAY	FL		06/30/2021	3.625		140,044	190,000
100032016	HIGHLAND	CA		03/29/2019	3.875		139,647	350,000
3340067851	NEWARK	NJ		04/30/2024	9.682		207,758	608,000
100067604	VIRGINIA BEACH	VA		09/23/2021	4.500		139,835	176,000
100067450	MASON	OH		09/23/2021	4.374		139,752	168,000
100031828	RIVERSIDE	CA		03/29/2019	4.125		139,564	339,500
3410000626	NEWFIELD	NJ		12/09/2024	9.268		25,927	207,500
100043514	CLAREMONT	CA		08/13/2020	5.625		137,590	712,500
100076744	FEDERAL WAY	WA		12/30/2021	6.500		139,686	177,000
100054977	YORBA LINDA	CA		03/23/2021	5.375		137,963	799,000
3310079381	DAYTON	TX		08/19/2024	9.289		57,878	318,600
100057776	BATON ROUGE	LA		06/30/2021	4.250		139,438	187,000
100076320	OMAHA	NE		01/07/2022	3.500		139,466	200,000
100068454	PATERSON	NJ		08/25/2021	4.125		139,351	196,000
100065873	ROTTERDAM	NLD		07/30/2021	7.675		32,025	194,616
100081981	TILBURG	NLD		03/30/2022	3.200		30,108	194,616
100083376	HEERLEN	NLD		05/27/2022	3.550		28,976	183,634
100071451	DEN HAAG	NLD		09/30/2021	7.140		31,271	194,616

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100084230	HOOGEVEEN	NLD		06/30/2022	3.650		28,291	175,654
100086333	GORREDIJK	NLD		08/29/2022	4.750		26,987	194,616
100070311	GROUW	NLD		08/31/2021	7.580		31,876	184,631
100091896	ALMELO	NLD		01/27/2023	6.000		29,335	194,616
100101708	AMSTERDAM	NLD		03/30/2023	6.650		29,446	192,115
100043604	STATEN ISLAND	NY		08/13/2020	5.500		139,540	555,750
3410000575	PRINCETON JUNCTION	NJ		10/23/2024	8.676		16,652	264,000
100167492	MEMPHIS	TN		10/31/2024	7.375		139,666	169,000
100047312	SAINT LOUIS	MO		11/20/2020	4.250		139,284	313,500
3310081005	OAKLAND	CA		09/03/2024	8.673		5,892	225,000
100055572	DEL RIO	TX		03/23/2021	4.000		138,862	250,750
100043934	BETHLEHEM	PA		08/19/2020	6.500		138,122	228,000
100025954	VERO BEACH	FL		09/20/2018	4.625		139,254	180,500
100017393	VIRGINIA BEACH	VA		04/26/2018	7.125		139,381	200,000
100067990	LAS VEGAS	NV		09/23/2021	4.125		138,858	178,000
100045874	FRESH MEADOWS	NY		11/25/2020	4.875		135,697	717,250
100068583	ROTTERDAM	NLD		08/30/2021	7.330		31,710	207,590
100157526	ALMELO	NLD		06/27/2024	6.150		28,735	187,047
3410000632	LINDEN	NJ		12/09/2024	8.768		10,342	290,000
100045464	WONDER LAKE	IL		11/25/2020	9.170		138,778	133,000
3340077728	KNOXVILLE	TN		08/19/2024	9.574		42,658	85,000
100043932	SAN DIEGO	CA		08/19/2020	6.500		138,314	342,000
100032046	LAKEWOOD	CO		03/29/2019	3.125		138,661	481,500
100076307	COLUMBUS	GA		01/07/2022	3.875		138,324	192,000
100026427	ATWATER	CA		09/26/2018	4.500		138,042	220,000
100033034	GALWAY	IRL		06/21/2019	4.250		151,547	108,569
100057994	OCALA	FL		06/30/2021	3.375		138,005	190,000
100024463	SLIDELL	LA		09/20/2018	4.250		138,144	178,125
100031864	MODESTO	CA		03/29/2019	4.750		137,496	260,000
100048450	CLOVER	SC		11/20/2020	5.875		137,276	260,300
100088551	GRONINGEN	NLD		10/27/2022	4.600		30,870	227,052
100026210	BALTIMORE	MD		09/20/2018	4.250		137,744	204,250
100083315	ROTTERDAM	NLD		05/27/2022	2.850		28,574	194,616
100121073	NETHERLANDS	NLD		08/28/2023	6.100		28,770	205,428
100101732	HEERLEN	NLD		03/30/2023	6.050		29,010	210,834
100024774	MIAMI	FL		09/20/2018	4.625		137,390	156,750
100054599	STATEN ISLAND	NY		03/23/2021	6.125		137,275	788,000
100045865	LAKELAND	FL		11/25/2020	3.875		137,219	242,250
100044181	UKIAH	CA		08/19/2020	3.500		137,285	475,000
3500111787	EDINBURG	TX		11/27/2024	9.133		180,999	88,500
3500113644	DELTONA	FL		12/20/2024	8.360		9,342	151,500
100044265	ROANOKE	VA		08/19/2020	4.500		136,837	166,250
100067947	LAKEWOOD	NJ		09/23/2021	3.499		136,474	185,000
100024942	OCOEE	FL		09/20/2018	4.000		136,722	232,000
100047868	HOLT	MI		11/20/2020	4.500		136,453	213,750
100043477	SAINT CHARLES	IL		08/13/2020	4.500		136,577	211,850
100070503	VIRGINIA BEACH	VA		09/23/2021	4.375		136,113	174,000
100025306	CHESAPEAKE	VA		09/20/2018	3.500		136,540	195,700
100089692	EINDHOVEN	NLD		11/29/2022	5.050		27,261	394,637
100054804	PENSACOLA	FL		03/23/2021	5.000		136,367	341,000
100068344	CHALMETTE	LA		08/25/2021	4.125		136,207	198,000
100057904	ST AUGUSTINE	FL		06/30/2021	3.250		135,919	185,000
100053481	SOUTH HOLLAND	IL		03/23/2021	4.000		136,233	140,000
100025720	NEW HAVEN	CT		09/20/2018	5.000		136,031	137,750
100057546	INDEPENDENCE	MO		06/30/2021	3.625		135,833	195,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100031616	AMITYVILLE	NY		03/29/2019	4.290		133,621	325,000
100031646	ADELANTO	CA		03/29/2019	4.000		136,167	225,000
3310085719	DELRAY BEACH	FL		11/14/2024	8.323		9,950	146,063
100050029	MIAMI	FL		11/20/2020	4.625		135,833	428,450
100032117	RENO	NV		03/29/2019	4.375		135,585	409,400
3310069110	JAMAICA	NY		02/15/2024	8.141		2,970	231,000
3310080833	PLAINFIELD	NJ		10/03/2024	8.323		8,353	202,500
100065945	ENSCHEDE	NLD		07/30/2021	8.175		31,135	166,950
100068526	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	7.980		30,967	189,210
100082733	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022	3.000		27,712	189,210
100078624	ALMELO	NLD		01/26/2022	3.150		29,508	189,210
100078629	HOOGEVEEN	NLD		01/26/2022	6.205		29,508	179,106
100090583	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022	6.100		27,790	208,671
100130101	NETHERLANDS	NLD		09/26/2023	6.050		27,694	291,923
100054685	OCALA	FL		03/23/2021	5.750		134,382	185,000
100047602	ATLANTIC CITY	NJ		11/20/2020	3.625		135,142	105,355
100031739	RANCHO CUCAMONGA	CA		03/29/2019	4.250		134,995	275,000
100068390	CLEBURNE	TX		08/25/2021	3.625		134,953	209,000
100057765	CHANDLER	AZ		06/30/2021	4.375		134,943	177,000
100031866	COLTON	CA		03/29/2019	3.500		135,031	247,000
3310078073	FORKED RIVER	NJ		07/29/2024	8.820		32,982	348,000
100068323	CLEARWATER	FL		08/25/2021	4.125		134,638	215,000
100026883	NAPLES	FL		09/26/2018	3.875		134,749	235,000
3340085733	RAVENA	NY		10/03/2024	8.966		10,660	60,000
3300005393	NEWARK	NJ		10/09/2024	8.355		25,137	257,250
100088489	ROTTERDAM	NLD		10/27/2022	5.000		30,113	232,486
3310077236	LOS ANGELES	CA		08/19/2024	8.316		40,435	540,000
100110793	LELYSTAD	NLD		06/28/2023	3.120		28,377	265,975
100088523	ALMELO	NLD		10/27/2022	4.950		30,113	176,554
100083310	ROTTERDAM	NLD		05/27/2022	2.950		27,903	216,240
100119572	ROTTERDAM	NLD		07/28/2023	6.250		28,655	253,702
100033753	DONEGAL	IRL		06/21/2019	5.150		147,140	125,933
3340083048	WILSON	NC		09/03/2024	9.473		42,736	78,200
100044503	UNION CITY	CA		11/19/2020	7.500		133,449	668,200
3310080649	WINTER PARK	FL		08/19/2024	8.666		26,879	1,483,800
3310082228	FAIRFIELD	CT		09/26/2024	8.771		82,252	480,000
3340085353	FRIDAY HARBOR	WA		10/31/2024	8.941		74,131	412,000
3310053176	CHICAGO	IL		05/25/2023	8.841		5,346	213,000
100026008	ALBRIGHTSVILLE	PA		09/20/2018	4.625		133,707	114,000
100084298	APPINGEDAM	NLD		06/30/2022	4.050		27,071	199,526
100054964	ELLWOOD CITY	PA		03/23/2021	6.375		133,522	160,000
100068335	CATONSVILLE	MD		08/25/2021	4.875		133,283	183,000
3340072206	STOCKBRIDGE	GA		03/21/2024	9.437		50,080	85,000
3310071345	WAIANAE	HI		09/03/2024	8.666		149	588,000
3310086134	WYANDANCH	NY		12/05/2024	8.141		15,417	127,337
100067862	NEW BRUNSWICK	NJ		09/23/2021	4.375		133,145	185,000
100089716	ROTTERDAM	NLD		11/29/2022	5.600		26,641	237,864
100032162	ANAHEIM	CA		03/29/2019	2.000		133,216	599,000
100049625	JACKSONVILLE	FL		11/20/2020	4.625		133,158	147,250
100032120	ANTIOCH	CA		03/29/2019	4.000		132,244	490,000
3410000585	MARTINSBURG	WV		11/08/2024	9.250		74,285	237,500
3310091844	POMONA	NY		12/19/2024	7.700		35,863	360,000
100031698	VALLEJO	CA		03/29/2019	4.750		132,564	280,000
100031995	CHULA VISTA	CA		03/29/2019	3.125		132,947	370,000
100032122	OXNARD	CA		03/29/2019	4.250		131,534	440,000

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100047430	ROSELLE	IL		11/20/2020	4.000		132,883	234,650
100031891	GREENACRES	FL		03/29/2019	3.750		132,729	280,000
100045112	BURLINGTON	MA		11/19/2020	2.011		132,472	408,500
100045668	EVERGREEN	CO		11/25/2020	4.375		132,143	579,500
100032068	LOS ANGELES	CA		03/29/2019	3.000		132,340	480,000
100030757	NEW RICHMOND	WI		04/09/2019	5.000		7,318	180,500
100034940	DUBLIN	IRL		06/21/2019	3.650		143,837	350,950
100045696	BEACH HAVEN	NJ		11/25/2020	7.375		132,634	1,250,000
100044467	MIAMI	FL		11/19/2020	3.500		132,634	138,463
100030639	BOYNTON BEACH	FL		04/09/2019	4.125		132,964	182,400
3500107851	PORT CHARLOTTE	FL		09/12/2024	9.045		51,376	75,000
100031757	BANNING	CA		03/29/2019	4.375		132,363	310,000
100175473	LAWRENCEVILLE	GA		12/23/2024	7.125		131,894	380,000
3340091337	EAST ORANGE	NJ		12/30/2024	9.069		52,589	168,000
100067801	IDALOU	TX		09/23/2021	4.500		132,194	166,000
100141835	LEEK	NLD		01/29/2024	6.100		27,722	197,705
100067685	SANDY SPRINGS	GA		09/23/2021	3.500		132,046	175,000
100067749	JACKSONVILLE	FL		09/23/2021	4.125		132,039	168,000
100057727	ATHENS	GA		06/30/2021	4.625		131,927	178,000
100030922	LOS ANGELES	CA		04/09/2019	6.000		132,435	399,000
100055333	WELLINGTON	FL		03/23/2021	3.375		131,829	475,000
100091890	ROOSENDAAL	NLD		01/27/2023	6.050		27,760	221,646
100025105	MIAMI	FL		09/20/2018	3.500		130,639	152,000
100077804	BAKERSFIELD	CA		12/23/2021	5.250		131,740	175,000
100169890	WILMER	AL		11/08/2024	8.750		132,018	180,000
100080334	LELYSTAD	NLD		02/22/2022	3.150		28,876	173,338
100081932	FRANEKER	NLD		03/30/2022	3.600		28,435	183,804
100077907	ENKHUIZEN/HOORN	NLD		12/29/2021	3.250		28,940	175,962
100101719	OOSTBURG	NLD		03/30/2023	6.200		27,810	172,733
100025284	HIALEAH	FL		09/20/2018	3.625		131,530	146,300
100091917	LEEUWARDEN	NLD		01/27/2023	4.760		27,706	183,804
100091918	LEEUWARDEN	NLD		01/27/2023	4.760		27,706	189,210
3310082667	MIAMI	FL		09/18/2024	8.771		6,041	280,000
3310081715	CAMBRIA HEIGHTS	NY		08/26/2024	8.442		3,671	244,500
100028092	PHILADELPHIA	PA		10/26/2018	4.000		131,409	334,400
3340069114	HIGHLAND	NY		02/26/2024	9.396		2,574	293,000
100043374	HAINES CITY	FL		08/13/2020	8.000		130,578	237,500
100025839	PALM COAST	FL		09/20/2018	4.625		131,358	159,600
100043372	PROVIDENCE	RI		08/13/2020	8.750		130,478	293,550
100047734	HICKORY	NC		11/20/2020	4.625		131,018	119,605
100047201	CONYERS	GA		11/20/2020	3.625		131,013	229,900
100045173	WINTER HAVEN	FL		11/25/2020	6.500		130,977	191,000
3310085178	LOXAHATCHEE	FL		10/10/2024	8.946		61,722	333,300
100057959	CHARLESTON	SC		06/30/2021	4.375		130,749	178,000
100088565	KATWIJK	NLD		10/27/2022	5.200		29,650	286,517
100025413	LAUDERDALE LAKES	FL		09/20/2018	4.000		130,944	190,000
100048760	OAK CREEK	WI		11/20/2020	3.750		130,237	213,750
100057759	MCKINNEY	TX		06/30/2021	4.750		125,562	344,000
100090607	UTRECHT	NLD		12/28/2022	6.050		22,397	994,702
100025060	MESICK	MI		09/20/2018	4.625		130,703	161,500
100024665	SOUTHFIELD	MI		09/20/2018	5.000		130,693	147,250
100031673	PALMDALE	CA		03/29/2019	3.750		130,668	249,800
100068250	BALTIMORE	MD		08/25/2021	4.375		130,468	188,000
3340083777	ATLANTIC CITY	NJ		10/31/2024	9.173		10,130	51,000
3340081480	CAPE CORAL	FL		08/26/2024	9.170		172,482	492,000

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100053881	BIRMINGHAM	AL		03/23/2021	4.375		130,450	221,000
100026633	MERRICK	NY		09/26/2018	3.375		129,607	390,000
100068437	PRIMOS	PA		08/25/2021	4.250		130,147	190,000
100047615	CLEARWATER	FL		11/20/2020	3.500		130,398	173,850
100084263	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2022	3.500		26,405	194,616
100045838	WARRENTON	VA		11/25/2020	5.000		130,141	356,250
100068438	PRIMOS	PA		08/25/2021	4.250		129,920	190,000
3500112680	SEVIERVILLE	TN		12/20/2024	8.423		19,613	750,000
100054262	COCONUT CREEK	FL		03/23/2021	7.250		128,022	480,000
100045948	PHILADELPHIA	PA		11/25/2020	7.792		129,312	156,750
100025350	CHICAGO	IL		09/20/2018	3.875		129,699	213,750
100048052	WEST BLOOMFIELD	MI		11/20/2020	4.375		129,229	171,000
100048852	FORT LAUDERDALE	FL		11/20/2020	4.625		129,241	223,250
100032001	VISTA	CA		03/29/2019	4.375		128,185	370,000
100169988	WARNER ROBINS	GA		11/08/2024	7.500		129,416	158,000
100032448	LIMERICK	IRL		06/21/2019	5.150		141,373	156,617
3340081457	SOUTHAMPTON TOWNSHIP	NJ		09/10/2024	9.125		65,617	451,000
100046377	SHARON HILL	PA		11/25/2020	8.000		129,343	123,500
100108527	DEVENTER	NLD		05/25/2023	4.330		26,802	291,923
100070287	DEN HAAG	NLD		08/31/2021	3.650		29,515	176,044
100067824	HOUSTON	TX		09/23/2021	4.125		128,649	169,000
100108528	DEVENTER	NLD		05/25/2023	4.360		26,802	232,458
100077897	APPINGEDAM	NLD		12/29/2021	3.400		28,351	194,616
100068243	BAKERSFIELD	CA		08/25/2021	4.000		128,893	189,500
3500107582	NORTH PORT	FL		10/16/2024	8.595		30,794	182,500
100055768	MONSEY	NY		03/23/2021	6.000		127,609	874,900
100048458	LODI	CA		11/20/2020	4.250		127,308	332,500
100081944	AMSTERDAM	NLD		03/30/2022	3.100		27,432	441,703
100031838	FORT LAUDERDALE	FL		03/29/2019	4.375		127,577	319,000
100032173	SALINAS	CA		03/29/2019	4.375		128,775	375,000
100068380	LAS VEGAS	NV		08/25/2021	4.875		128,594	173,000
100043533	CHINO	CA		08/13/2020	4.500		127,741	408,500
100070416	KNOXVILLE	TN		09/23/2021	4.000		128,171	170,000
3340075490	PLEASANT HILL	MO		05/23/2024	9.087		6,113	228,000
100032035	COLTON	CA		03/29/2019	4.205		128,213	270,000
3340082878	PHILADELPHIA	PA		09/18/2024	8.888		16,236	325,000
100025764	LAS VEGAS	NV		09/20/2018	4.000		128,158	128,250
3340081760	CHESTER	NY		09/03/2024	8.725		22,968	416,000
3340083972	EAST CHICAGO	IN		09/18/2024	9.006		10,328	58,000
100071792	GALVESTON	TX		10/14/2021	4.125		127,831	180,000
100048067	LAS VEGAS	NV		11/20/2020	5.375		126,955	217,550
100044685	GLOUCESTER TWP	NJ		11/19/2020	4.375		127,962	165,000
3310088533	CHICAGO	IL		11/21/2024	8.148		31,613	640,000
100065912	WAGENINGEN/EDE	NLD		07/30/2021	8.125		29,356	162,104
100082796	ALMELO	NLD		04/27/2022	3.850		26,129	168,638
100083371	ROTTERDAM	NLD		05/27/2022	3.250		26,562	178,398
100025153	COLUMBIA	MD		09/20/2018	5.000		127,918	125,400
100065321	HIALEAH	FL		07/28/2021	4.750		127,745	185,000
100088554	HEERLEN	NLD		10/27/2022	5.150		28,665	167,953
100088572	HOOGEVEEN	NLD		10/27/2022	5.000		28,665	178,398
100031799	PROVIDENCE	RI		03/29/2019	4.125		127,688	190,000
100046685	WENONAH	NJ		11/25/2020	4.000		127,805	152,000
100085033	ZWOLLE	NLD		07/27/2022	3.800		25,227	238,945
3310081655	WEST ORANGE	NJ		09/03/2024	8.771		30,056	326,000
100025272	PARLIER	CA		09/20/2018	4.000		127,571	137,750

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100024809	LAS VEGAS	NV		09/20/2018	5.000		127,339	146,300
100050261	ATLANTA	GA		11/20/2020	4.000		127,241	213,750
100054047	OZONE PARK	NY		03/23/2021	6.375		127,403	540,000
100030967	ORLANDO	FL		03/29/2019	4.750		127,329	175,000
100026304	GREENSBORO	NC		09/20/2018	3.875		127,319	161,000
3340075810	SWEETWATER	FL		05/17/2024	9.978		8,316	196,000
3310088352	OAKLAND PARK	FL		11/14/2024	8.498		7,623	186,000
3300005197	JERSEY CITY	NJ		07/17/2024	9.365		26,766	318,500
100087646	ALMELO	NLD		09/27/2022	4.750		23,600	178,213
100073577	ZIERIKZEE	NLD		10/25/2021	6.640		28,560	177,316
100110803	DEN HAAG	NLD		06/28/2023	4.115		26,849	194,616
100053920	PEPPERELL	MA		03/23/2021	4.000		126,166	380,000
3340086389	CHICAGO	IL		11/14/2024	8.695		24,156	236,000
100067461	SACHSE	TX		09/23/2021	4.250		126,557	374,000
3310078545	LIVINGSTON	NJ		08/19/2024	8.666		66,825	534,000
100067520	JUPITER	FL		09/23/2021	4.375		126,514	250,000
100029694	DILLON	CO		10/26/2018	4.750		126,526	303,050
100055049	DAVIE	FL		03/23/2021	5.000		126,324	249,000
100048868	COVINGTON	GA		11/20/2020	4.500		125,504	190,950
100071815	PACE	FL		10/14/2021	4.625		126,223	170,000
3340072438	SMITH RIVER	CA		04/05/2024	9.266		3,689	348,000
100047453	BRISTOL	NH		11/20/2020	4.250		126,115	332,500
3340078405	CAPE CORAL	FL		07/29/2024	9.356		170,942	123,000
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024	8.323		28,512	690,000
100045729	COLUMBIA	SC		11/25/2020	3.875		126,134	209,000
100053652	KALISPELL	MT		03/23/2021	4.250		126,410	465,000
100070437	PITTSBURGH	PA		09/23/2021	3.499		125,813	310,000
100031700	NORTH PORT	FL		03/29/2019	4.310		125,023	258,000
100076310	MILFORD	DE		01/07/2022	3.750		125,915	174,000
100078572	ENSCHEDE	NLD		01/26/2022	2.800		27,428	227,052
100034727	WICKLOW	IRL		06/21/2019	4.250		137,057	196,374
100046932	BROOKLYN	NY		11/20/2020	4.250		125,840	793,250
3340084761	NEW ORLEANS	LA		10/31/2024	8.870		33,860	273,600
100025542	SUFFOLK	VA		09/20/2018	4.625		125,850	180,405
100033024	DUBLIN	IRL		06/21/2019	5.150		137,311	298,229
100089649	SNEEK	NLD		11/29/2022	4.700		25,130	189,210
100089647	ALMELO	NLD		11/29/2022	4.750		25,121	176,056
100033114	OFFALY	IRL		06/21/2019	3.400		137,679	317,342
100057766	LUBBOCK	TX		06/30/2021	4.490		125,514	160,000
3340065382	LEHIGH ACRES	FL		02/26/2024	9.562		27,405	280,000
100083319	VENLO	NLD		05/27/2022	3.600		26,079	189,210
100067552	MOUNT LAUREL	NJ		09/23/2021	4.250		125,407	160,000
100055676	HALIFAX	PA		03/23/2021	4.750		125,774	215,000
100031814	PORT ST LUCIE	FL		03/29/2019	3.250		125,339	249,000
3310091632	LAWRENCE	MA		12/12/2024	8.582		8,107	181,200
100175504	OAKLAND PARK	FL		12/23/2024	7.750		125,487	285,000
100045461	SACRAMENTO	CA		11/25/2020	4.875		125,016	333,450
100032064	SANTA MARIA	CA		03/29/2019	3.500		125,122	320,000
100055047	MAYSVILLE	GA		03/23/2021	4.250		125,092	365,000
100054579	KINGS PARK	NY		03/23/2021	5.500		125,106	470,000
100060228	OMAHA	NE		06/25/2021	4.250		125,158	200,000
100031974	SAN BERNARDINO	CA		03/29/2019	4.250		123,820	245,000
100025447	WOONSOCKET	RI		09/20/2018	4.250		125,025	156,750
100047535	CAMPBELL	CA		11/20/2020	6.875		123,640	978,500
100175422	COVINGTON	GA		12/23/2024	8.375		125,108	217,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100033494	KILDARE	IRL		06/21/2019	4.000		135,567	105,608
100047545	WELLESLEY	MA		11/20/2020	5.875		124,664	802,750
100055456	MEDINA	OH		03/23/2021	5.250		124,560	238,000
100026323	PHOENIX	AZ		09/20/2018	4.000		124,424	166,250
100046873	HOUSTON	TX		11/20/2020	7.000		124,394	299,250
3300004759	PANAMA CITY BEACH	FL		12/28/2023	9.390		18,713	245,000
100043975	ELLWOOD CITY	PA		08/19/2020	6.000		123,451	114,000
100057540	AUGUSTA	GA		06/30/2021	3.625		123,897	171,000
100067562	STEPHENVILLE	TX		09/23/2021	4.500		123,942	147,000
100024581	RIO RANCHO	NM		09/20/2018	4.250		123,856	147,250
3310089331	MASTIC	NY		11/21/2024	8.428		7,425	193,500
100033931	DUBLIN	IRL		06/21/2019	4.400		134,562	381,584
100065909	WAGENINGEN/EDE	NLD		07/30/2021	8.125		28,466	157,192
100083373	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.050		25,757	216,240
100085044	EMMEN	NLD		07/27/2022	3.500		24,492	216,240
100089695	HEERLEN	NLD		11/29/2022	5.100		24,782	172,992
100068497	MESQUITE	TX		08/25/2021	4.625		123,830	164,000
100103340	CASTRICUM	NLD		04/28/2023	3.905		26,443	191,667
100055164	MILWAUKEE	WI		03/23/2021	7.000		123,741	77,880
100044649	BOTHELL	WA		11/19/2020	8.250		122,725	517,500
3310080153	GREENVILLE	SC		08/26/2024	9.135		95,372	760,000
100049183	DECATUR	GA		11/20/2020	4.125		123,458	190,000
100057985	HARVEST	AL		06/30/2021	4.375		123,401	158,000
100043955	BRONX	NY		08/19/2020	6.000		123,681	568,100
100068296	COVINGTON	KY		08/25/2021	4.750		123,306	168,000
100088490	HEERLEN	NLD		10/27/2022	5.200		27,656	189,210
100067776	GEORGETOWN	KY		09/23/2021	4.625		123,243	158,000
100085136	ENSCHEDE	NLD		07/27/2022	4.000		24,109	231,106
100102558	DALLAS	TX		06/07/2023	6.875		420	180,000
100054264	SOUTHAMPTON	PA		03/23/2021	4.125		122,372	380,000
100082732	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022	3.000		25,126	183,804
100081988	S-HERTOGENBOSCH	NLD		03/30/2022	2.800		26,539	183,804
100081987	S-HERTOGENBOSCH	NLD		03/30/2022	3.200		26,539	183,804
100081901	ROTTERDAM	NLD		03/30/2022	3.300		26,539	194,616
100091895	ALMELO	NLD		01/27/2023	5.900		25,859	183,804
100049562	PHOENIX	AZ		11/20/2020	4.375		122,497	223,250
100046145	CLEVELAND	OH		11/25/2020	4.125		122,489	185,250
100031403	ANDERSON	CA		03/29/2019	3.750		4,156	178,750
3340075546	SELMA	NC		07/29/2024	9.505		59,125	275,200
100025154	SANFORD	FL		09/20/2018	4.500		122,651	151,050
100055518	CHICAGO	IL		03/23/2021	4.625		121,509	150,000
3310086825	BRICK	NJ		10/31/2024	8.428		7,425	175,500
100068640	LEEUWARDEN	NLD		08/30/2021	7.330		28,077	248,676
100053787	QUEENSBURY	NY		03/23/2021	7.500		122,576	150,000
3340084165	OCALA	FL		11/21/2024	8.784		1,130	180,800
100054747	KOKOMO	IN		03/23/2021	4.000		122,184	144,000
100032937	CLARE	IRL		06/21/2019	4.250		136,560	175,158
100025382	CHICAGO	IL		09/20/2018	2.000		122,472	174,800
100047957	LOXAHATCHEE	FL		11/20/2020	4.625		120,577	361,000
100068297	EVANS	CO		08/25/2021	4.750		122,160	165,000
100054554	CLEVELAND	OH		03/23/2021	4.000		122,344	123,000
3310076453	LIVINGSTON	NJ		07/19/2024	8.666		112,799	618,000
100031792	STOCKTON	CA		03/29/2019	3.750		121,997	260,000
100031595	SACRAMENTO	CA		03/29/2019	3.250		121,795	255,000
100025279	NORTH MYRTLE BEACH	SC		09/20/2018	4.000		122,012	118,750

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100057856	RAPID CITY	SD		06/30/2021	3.375		121,756	175,000
3340082266	PHILADELPHIA	PA		09/10/2024	9.131		7,382	236,000
3310080820	CHICAGO	IL		11/14/2024	8.141		7,239	337,500
100047996	RIVERHEAD	NY		11/20/2020	4.500		121,731	337,250
100049976	BEAVERTON	OR		11/20/2020	4.875		121,734	343,900
100049603	DENVER	CO		11/20/2020	4.250		120,702	346,750
3310080866	BRADENTON	FL		08/26/2024	8.141		14,580	232,500
100045756	BROOKLYN	NY		11/25/2020	3.375		120,550	667,850
100046586	GLOUCESTER CITY	NJ		11/25/2020	6.875		121,503	132,050
100054502	NEWPORT NEWS	VA		03/23/2021	7.875		120,749	115,000
3340085292	CRYSTAL LAKE	IL		12/05/2024	8.986		44,757	263,200
100057806	FORT MYERS	FL		06/30/2021	3.625		121,381	179,000
100034584	SLIGO	IRL		06/21/2019	3.750		132,353	85,024
100048299	EUGENE	OR		11/20/2020	4.000		121,310	218,500
100031572	MODESTO	CA		03/29/2019	4.199		121,208	250,000
100047472	SACRAMENTO	CA		11/20/2020	4.500		121,082	399,000
100047943	LEMON GROVE	CA		11/20/2020	4.250		121,481	508,250
100026892	SELMA	CA		09/26/2018	4.625		121,235	275,000
100057785	AVENUE	MD		06/30/2021	3.875		121,024	210,000
100145449	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	187,268
100033916	CORK	IRL		06/21/2019	4.000		131,296	374,231
100068529	TILBURG	NLD		08/30/2021	3.650		27,371	221,983
100025899	TAMPA	FL		09/20/2018	4.000		121,140	152,000
100060325	CUDAHY	WI		06/25/2021	4.125		120,881	180,500
3310091523	SELDEN	NY		12/19/2024	8.470		6,793	198,600
100017719	PATERSON	NJ		04/26/2018	3.125		120,973	221,000
3340080740	CAPE CORAL	FL		08/19/2024	9.176		183,367	492,000
100046142	CAROL STREAM	IL		11/25/2020	4.125		119,495	232,750
3340079548	ST. LOUIS	MO		10/31/2024	9.215		7,019	184,800
3340073496	OAKLAND	NJ		04/30/2024	9.445		23,077	85,000
100055197	LAKE OSWEGO	OR		03/23/2021	4.000		120,609	599,000
3340086461	READING	PA		10/23/2024	9.036		22,524	232,000
100024554	SOUTHFIELD	MI		09/20/2018	4.625		120,636	150,100
100088504	HILVERSUM	NLD		10/27/2022	5.000		27,797	394,637
3340085053	CHICAGO	IL		10/31/2024	8.579		57,610	80,000
100085112	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	3.950		21,063	232,458
100050110	BRONX	NY		11/20/2020	7.500		119,456	617,500
3310086585	CHARLOTTE	NC		11/14/2024	8.498		220,455	753,000
100077868	GORREDIJK	NLD		12/29/2021	3.050		26,387	167,586
100071770	TORRINGTON	CT		10/14/2021	4.500		119,993	160,000
100082770	HEERLEN	NLD		04/27/2022	2.950		24,545	167,586
100054277	NORTH LIBERTY	IA		03/23/2021	4.625		119,951	187,620
100032093	IRVING	TX		03/29/2019	3.875		120,012	380,000
3310091920	COMMACK	NY		12/19/2024	8.428		5,443	186,000
100033745	GALWAY	IRL		06/21/2019	3.750		131,052	194,895
100047046	OAKLAND	CA		11/20/2020	7.125		119,843	494,000
100090603	ALMELO	NLD		12/28/2022	4.710		24,608	189,210
3340083338	CHERRYVILLE	NC		09/03/2024	9.265		21,265	51,000
100067595	EL PASO	TX		09/23/2021	4.250		118,527	181,000
100047498	LAS VEGAS	NV		11/20/2020	4.625		119,546	337,250
100025347	JACKSONVILLE	FL		09/20/2018	4.250		119,637	142,500
100082228	PUERTO VALLARTA	MEX		04/14/2022	7.245		119,325	196,031
100053727	LORETTO	PA		03/23/2021	4.125		119,424	180,000
100031850	HOLLYWOOD	FL		03/29/2019	4.125		118,828	290,000
100025667	ELGIN	IL		09/20/2018	4.250		119,408	153,425

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100067494	SEWELL	NJ		09/23/2021	4.375		119,046	156,000
100054924	LAGRANGE	GA		03/23/2021	9.840		118,753	135,000
100032022	FAIRFIELD	CA		03/29/2019	3.000		119,283	449,900
3300005414	NEWBURGH	NY		11/06/2024	8.920		8,244	215,600
100031825	BAKERSFIELD	CA		03/29/2019	3.125		119,109	308,000
100032060	SAN DIEGO	CA		03/29/2019	4.375		118,865	300,000
100054587	PINELLAS PARK	FL		03/23/2021	5.000		116,484	228,000
100044945	FORT WORTH	TX		11/19/2020	2.450		118,931	261,250
100032095	SALINAS	CA		03/29/2019	2.000		119,067	395,000
100077896	APPINGEDAM	NLD		12/29/2021	3.400		26,148	178,398
3300005400	NEW WINDSOR	NY		11/06/2024	8.920		6,735	240,100
100053959	STOUGHTON	MA		03/23/2021	4.125		118,842	315,000
100103346	HEERLEN	NLD		04/28/2023	6.050		25,341	177,625
100090596	ALMELO	NLD		12/28/2022	6.050		24,396	182,722
100153782	SPIJKENISSE	NLD		05/30/2024	5.700		24,907	166,249
3340072895	ELLINGTON	CT		05/17/2024	9.000		41,716	58,000
100067696	LEHIGH ACRES	FL		09/23/2021	3.625		118,395	158,000
100057620	KANSAS CITY	MO		06/30/2021	4.125		118,636	175,000
100045356	MINNEAPOLIS	MN		11/25/2020	3.875		118,753	273,600
100031624	CHICAGO	IL		03/29/2019	4.375		118,802	225,000
100047541	STONE MOUNTAIN	GA		11/20/2020	4.250		118,646	202,350
100057799	MOORE	SC		06/30/2021	4.250		117,828	160,000
100046365	PINNACLE	NC		11/25/2020	5.000		118,481	133,000
3310089628	STATEN ISLAND	NY		12/19/2024	8.743		12,088	336,000
100050229	NAMPA	ID		11/20/2020	4.625		118,476	223,250
100025008	JACKSONVILLE	FL		09/20/2018	4.000		118,844	142,500
100033547	LONGFORD	IRL		06/21/2019	4.400		130,259	230,418
100053470	TRENTON	NJ		03/23/2021	7.625		118,938	109,000
100055323	PLEASANTVILLE	NJ		03/23/2021	4.250		118,521	115,900
100047790	SANDY HOOK	CT		11/20/2020	5.625		116,929	230,000
100025478	MOBILE	AL		09/20/2018	4.625		118,403	109,250
3340086526	LOGANVILLE	GA		10/23/2024	8.852		54,509	300,000
100057541	MISSOURI CITY	TX		06/30/2021	3.875		117,926	157,000
3310069806	CARMEL	NY		03/14/2024	8.610		7,712	189,000
100068306	CINCINNATI	OH		08/25/2021	4.750		117,802	186,000
100057700	SUMTER	SC		06/30/2021	4.125		117,730	162,000
100049111	STOCKTON	CA		11/20/2020	4.625		116,969	204,250
100028015	EARLEVILLE	MD		10/26/2018	3.500		117,824	332,500
100055696	METAMORA	IL		03/23/2021	4.000		117,526	130,000
100054889	HAYDEN	ID		03/23/2021	4.000		117,369	349,000
100048704	GHENT	NY		11/20/2020	4.375		116,394	327,750
100070493	COLUMBIA	SC		09/23/2021	3.990		117,607	151,000
100055076	ROCHESTER	NY		03/23/2021	5.980		117,794	162,000
3310086805	IRVINGTON	NJ		11/21/2024	8.428		11,668	257,200
100057680	PHILADELPHIA	PA		06/30/2021	4.375		117,784	160,000
100046668	NORTH MIAMI	FL		11/25/2020	4.000		117,032	312,550
100031643	FRESNO	CA		03/29/2019	6.000		117,806	191,002
100026295	SAINT FRANCIS	WI		09/20/2018	4.625		117,398	295,000
100048058	LAS VEGAS	NV		11/20/2020	4.625		117,591	190,000
100054642	GREENVILLE	NC		03/23/2021	4.875		116,991	160,000
100025636	WAUCONDA	IL		09/20/2018	5.125		116,765	178,600
100046408	GROVETOWN	GA		11/25/2020	5.250		117,395	154,850
3340086562	PHILADELPHIA	PA		10/10/2024	8.896		30,349	252,000
3340069330	MIAMI	FL		08/26/2024	9.028		43,369	103,000
100067999	SAN ANTONIO	TX		09/23/2021	3.374		117,073	160,000

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100067831	AMARILLO	TX		09/23/2021	4.125		116,929	150,000
100032134	CORONA	CA		03/29/2019	4.125		117,123	345,000
100024648	WINTER SPRINGS	FL		09/20/2018	4.625		117,220	142,500
100031971	NEVADA CITY	CA		03/29/2019	4.375		116,436	275,000
100175433	KANSAS CITY	KS		12/23/2024	7.625		117,215	178,000
3310086443	NORTH BELLMORE	NY		11/21/2024	9.023		14,108	207,000
100055782	FORT EDWARD	NY		03/23/2021	3.500		116,857	160,000
3340068823	CHICAGO	IL		03/07/2024	9.354		37,695	312,000
100024805	NORCROSS	GA		09/20/2018	3.875		116,890	147,250
100053825	MAPLE GROVE	MN		03/23/2021	4.875		116,725	300,000
100031576	YUBA CITY	CA		03/29/2019	3.250		116,574	235,000
100121062	NETHERLANDS	NLD		08/28/2023	4.930		3,455	583,847
100090582	DEN HAAG	NLD		12/28/2022	5.550		23,972	167,586
100091894	APELDOORN	NLD		01/27/2023	6.200		24,555	257,325
100057772	HASTINGS	NE		06/30/2021	4.375		116,578	196,000
100102559	DALLAS	TX		06/07/2023	6.875		193	170,000
100045350	MINNEAPOLIS	MN		11/25/2020	4.625		115,233	275,500
100067617	JACKSONVILLE	FL		09/23/2021	4.500		116,546	138,000
3310083495	MARSHFIELD	MA		09/18/2024	8.771		19,275	247,800
100030993	HAMILTON TWP	NJ		03/29/2019	3.640		116,215	190,000
100031991	CAPE CORAL	FL		03/29/2019	4.250		116,318	190,000
100068372	DALLAS	TX		08/25/2021	4.750		116,347	158,000
100025756	DOUGLAS	AZ		09/20/2018	4.625		116,342	119,700
100033003	CAVAN	IRL		06/21/2019	5.150		126,596	161,830
3310063305	WASHINGTON	DC		11/21/2023	8.141		3,691	268,000
100070335	ROTTERDAM	NLD		08/31/2021	7.725		26,563	153,552
100078504	DEN HAAG	NLD		01/26/2022	3.400		25,292	162,180
3310077759	RIVERSIDE	CA		09/18/2024	8.428		4,106	171,000
100031978	BEAUMONT	CA		03/29/2019	3.000		116,140	310,000
100068186	ARLINGTON	VA		08/25/2021	4.500		116,024	155,000
100070502	KEMP	TX		09/23/2021	4.490		115,999	145,000
100025343	MARBELA SPRINGS	MD		09/20/2018	4.625		116,112	220,000
3310090146	BLUFFTON	SC		11/21/2024	8.428		5,011	233,200
100047983	MERRITT ISLAND	FL		11/20/2020	3.875		115,890	190,000
100031611	RANCHO CORDOVA	CA		03/29/2019	4.250		114,586	273,000
100075848	ARNHEM	NLD		11/24/2021	3.250		25,097	151,368
100088571	HOOGEVEEN	NLD		10/27/2022	4.700		25,944	162,180
100091913	LEEUWARDEN	NLD		01/27/2023	5.850		24,338	172,992
100030013	LITTLE ROCK	AR		12/20/2018	5.500		114,705	185,000
100017283	HUNTSVILLE	AL		04/26/2018	6.750		115,076	203,900
100068063	BALTIMORE	MD		09/23/2021	2.990		114,499	170,000
100049630	AURORA	CO		11/20/2020	4.000		115,408	256,500
100025499	CALERA	AL		09/20/2018	4.625		115,696	137,750
100068643	LEEUWARDEN	NLD		08/30/2021	7.330		26,543	254,082
100026585	FARMINGDALE	NY		09/26/2018	4.125		115,385	345,000
100067854	OCALA	FL		09/23/2021	4.500		114,986	167,000
100067874	OCALA	FL		09/23/2021	4.500		114,986	151,000
100068261	HANOVER	PA		08/25/2021	4.125		115,089	167,000
100068262	HANOVER	PA		08/25/2021	4.125		115,089	167,000
100046105	SAN DIEGO	CA		11/25/2020	5.500		113,723	456,000
100055511	COLUMBUS	GA		03/23/2021	8.500		115,113	72,500
100145517	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	142,066
100029834	PLAINFIELD	IL		10/26/2018	4.250		114,109	158,650
100030404	ATLANTA	GA		12/20/2018	3.525		114,805	218,000
100031519	SOMERSET	NJ		03/29/2019	3.375		113,853	210,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100047781	PORT SAINT LUCIE	FL		11/20/2020	4.250		114,460	210,900
100044370	LONGMONT	CO		11/19/2020	3.500		113,276	470,250
3500104571	LEHIGH ACRES	FL		08/12/2024	8.710		18,659	32,900
100024980	SPENCER	MA		09/20/2018	4.000		114,647	133,000
3410000642	UNION CITY	NJ		12/09/2024	9.068		53,482	108,500
100025481	PALATINE	IL		09/20/2018	4.500		113,407	137,750
3500111079	OCALA	FL		11/27/2024	8.510		24,777	140,000
100031682	EL CENTRO	CA		03/29/2019	5.875		114,482	140,000
100071538	WINTER HAVEN	FL		10/14/2021	3.999		114,231	200,000
100032129	ANTIOCH	CA		03/29/2019	3.250		114,217	335,000
100029854	MIDDLEBORO	MA		12/20/2018	4.000		113,629	285,000
100034891	LIMERICK	IRL		06/21/2019	5.150		122,254	585,860
3500104569	LEHIGH ACRES	FL		08/12/2024	8.710		20,824	131,600
100045517	STOCKTON	CA		11/25/2020	4.875		113,411	337,250
100043853	RICHMOND	CA		08/19/2020	5.250		112,817	455,050
3.62418E+11	SOMERVILLE	MA		09/04/2024	9.000		84,000	420,000
3310089494	LAKE RONKONKOMA	NY		12/12/2024	8.106		16,335	178,500
100026274	HOUSTON	TX		09/20/2018	4.750		113,920	171,000
3310089738	CHICAGO	IL		11/21/2024	8.673		17,040	324,000
3340089605	BIRMINGHAM	AL		12/12/2024	8.951		1,426	57,000
3340090193	ORLANDO	FL		12/05/2024	8.707		30,294	277,600
3340090195	ORLANDO	FL		12/05/2024	8.707		7,564	280,800
100083396	SPIJKENISSE	NLD		05/27/2022	2.700		23,610	174,433
100083397	SPIJKENISSE	NLD		05/27/2022	2.700		23,610	174,433
100090602	LEEUWARDEN	NLD		12/28/2022	5.950		23,335	324,359
100167499	PETERSBURG	VA		10/31/2024	9.375		113,807	181,000
100048599	CHICAGO	IL		11/20/2020	4.500		113,699	136,800
3310089786	CROTON-ON-HUDSON	NY		12/19/2024	8.638		22,885	204,000
100044648	MONTCLAIR	CA		11/19/2020	8.250		112,309	327,600
100054052	EWING	NJ		03/23/2021	4.000		113,177	170,000
3.62428E+11	SHREVEPORT	LA		11/22/2024	8.970		4,918	82,250
3310088607	HOUSTON	TX		11/14/2024	7.700		4,722	159,000
100067527	HUBERT	NC		09/23/2021	4.000		112,922	148,000
100169884	PHILADELPHIA	PA		11/08/2024	8.125		113,192	137,000
100067570	OCEAN CITY	MD		09/23/2021	4.375		112,827	150,000
100057694	PHOENIX	AZ		06/30/2021	4.125		112,862	147,000
100044472	BRIDGEPORT	CT		11/19/2020	4.125		113,000	218,500
100025600	CORDOVA	TN		09/20/2018	4.625		113,037	130,150
100024576	BAKERSFIELD	CA		09/20/2018	5.250		112,049	214,700
100048433	DELTONA	FL		11/20/2020	4.625		112,305	175,750
3340072482	LEHIGH ACRES	FL		04/30/2024	9.290		19,444	260,000
100054962	FAIRBURN	GA		03/23/2021	4.750		111,937	419,000
3310091104	TEANECK	NJ		12/05/2024	8.428		13,862	300,400
3500104572	LEHIGH ACRES	FL		08/12/2024	8.710		23,349	131,600
100030575	GLEN GARDNER	NJ		12/20/2018	4.250		112,568	150,880
100067514	TULSA	OK		09/23/2021	3.875		112,275	150,000
100054142	PHILADELPHIA	PA		03/23/2021	4.125		112,630	152,000
100083309	HEERLEN	NLD		05/27/2022	3.450		23,342	147,988
100034301	GALWAY	IRL		06/21/2019	4.000		119,922	367,095
100031872	SACRAMENTO	CA		03/29/2019	4.250		112,240	205,000
100025467	SHOREWOOD	IL		09/20/2018	4.875		112,196	171,000
100055479	MONTEBELLO	CA		03/23/2021	4.000		112,159	614,000
100067393	PLAYAS DE ROSARITO	MEX		08/13/2021	12.050		111,475	232,900
100076286	GREENSBORO	NC		01/07/2022	3.750		112,031	156,000
100068256	NORMAN	OK		08/25/2021	4.375		112,017	150,000

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100080285	HOOGEVEEN	NLD		02/22/2022	2.800		24,573	167,586
100077905	VENLO	NLD		12/29/2021	3.500		24,627	167,586
100026277	MCDONOUGH	GA		09/20/2018	4.125		111,802	180,500
100033991	DUBLIN	IRL		06/21/2019	3.850		181,145	234,372
100070440	LAPEER	MI		09/23/2021	3.625		111,854	167,000
100031705	SACRAMENTO	CA		03/29/2019	3.125		111,626	260,000
100076112	AKRON	OH		01/07/2022	4.490		111,350	164,000
100024723	MIAMI	FL		09/20/2018	4.000		111,818	171,000
3340069994	DETROIT	MI		02/29/2024	9.122		5,097	404,000
100048496	TUCSON	AZ		11/20/2020	4.625		111,757	465,000
100057990	TULARE	CA		06/30/2021	4.250		111,488	247,000
100071874	LEWISTON	ME		10/14/2021	4.125		111,781	178,000
100067861	CANYON	TX		09/23/2021	4.500		111,755	140,000
100031695	FORT LAUDERDALE	FL		03/29/2019	4.375		111,192	320,000
3340086042	CHICAGO	IL		10/10/2024	8.858		51,163	174,776
100075845	ARNHEM	NLD		11/24/2021	3.350		24,201	145,962
100088526	ENKHUIZEN/HOORN	NLD		10/27/2022	1.000		25,017	251,379
100091891	LEEUWARDEN	NLD		01/27/2023	4.760		23,468	172,992
100057593	KANSAS CITY	KS		06/30/2021	4.250		111,408	153,000
100025237	SAINT CLAIR SHORES	MI		09/20/2018	4.125		111,535	157,605
100065475	MOUNT HOLLY	NC		07/28/2021	4.750		111,325	156,000
3500104570	LEHIGH ACRES	FL		08/12/2024	8.710		21,534	131,600
100067937	NORMAN	OK		09/23/2021	4.990		111,424	141,000
3310089992	TRUSSVILLE	AL		12/19/2024	8.743		5,940	230,000
100049584	WEST YARMOUTH	MA		11/20/2020	4.500		111,234	299,250
100057532	WINSTON SALEM	NC		06/30/2021	3.250		111,298	161,000
3340068852	ROME	GA		03/21/2024	9.799		25,615	570,400
100082004	AMSTERDAM	NLD		03/30/2022	3.550		23,554	189,655
100119567	UTRECHT	NLD		07/28/2023	6.100		23,717	306,520
3340072792	PAHOA	HI		06/04/2024	9.202		42,926	260,000
100045692	SAINT CLOUD	FL		11/25/2020	7.500		111,197	295,000
100054610	KANKAKEE	IL		03/23/2021	4.000		110,826	172,500
3340078208	CHICAGO	IL		07/29/2024	9.445		8,170	232,000
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	8.666		41,078	660,000
3410000624	ASHLAND CITY	TN		11/21/2024	8.850		59,279	50,000
100030894	CRESCENT CITY	CA		04/09/2019	3.875		109,740	232,750
100047194	EUGENE	OR		11/20/2020	7.375		109,264	603,250
100080284	HOOGEVEEN	NLD		02/22/2022	2.800		24,256	165,423
3340091604	SAINT PETERSBURG	FL		12/30/2024	9.040		79,200	84,400
3300005058	SAINT PETERSBURG	FL		06/24/2024	9.735		9,869	239,610
100068473	ORLANDO	FL		08/25/2021	4.375		99,482	229,000
100085093	EMMEN	NLD		07/27/2022	4.100		21,839	146,141
3310089336	CARMEL	IN		11/21/2024	8.743		22,023	255,200
100032814	DUBLIN	IRL		06/21/2019	3.400		120,655	163,183
100046642	ROSEVILLE	MI		11/25/2020	11.500		109,142	130,000
100053932	MILLSTADT	IL		03/23/2021	9.907		109,796	151,000
100047039	CLEAR LAKE	MN		11/20/2020	7.000		110,167	285,000
100076319	OKLAHOMA CITY	OK		01/07/2022	4.125		109,974	155,000
100025719	ORLANDO	FL		09/20/2018	4.750		109,921	171,000
100045308	SUMMITVILLE	NY		11/25/2020	5.875		108,788	247,000
100053436	MISSION VIEJO	CA		03/23/2021	2.625		108,383	899,000
100025122	SLIDELL	LA		09/20/2018	4.625		109,737	147,250
100031749	MESA	AZ		03/29/2019	3.000		109,764	190,000
100024880	WEST PALM BEACH	FL		09/20/2018	3.000		107,085	220,400
100057685	NEW PORT RICHEY	FL		06/30/2021	4.375		109,548	153,000

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100048131	SEMINOLE	FL		11/20/2020	5.000		109,279	243,200
100032136	PITTSBURG	CA		03/29/2019	3.575		109,521	435,750
100075918	NAZARETH	PA		01/07/2022	4.374		109,553	163,000
3340071226	ORANGE CITY	FL		04/19/2024	9.682		77,272	292,000
100025547	PHOENIX	AZ		09/20/2018	4.875		109,373	166,250
100067478	ALLENTOWN	PA		09/23/2021	4.000		109,420	141,000
3340075326	CAMDEN	NJ		05/10/2024	9.533		3,762	41,000
100030348	LAKELAND	FL		12/20/2018	4.500		108,615	315,000
100045466	CINCINNATI	OH		11/25/2020	7.000		108,926	215,000
100031938	EAST ORANGE	NJ		03/29/2019	3.750		109,175	135,000
100065882	ALMELO	NLD		07/30/2021	7.675		25,057	172,992
100044716	WEST PARK	FL		11/19/2020	6.250		109,474	223,875
100030912	FORT COLLINS	CO		04/09/2019	3.375		108,638	342,950
100049211	NORTH ADAMS	MA		11/20/2020	6.375		109,421	130,150
100026394	LAVEEN	AZ		09/26/2018	4.750		109,195	184,000
3300005462	ENNIS	TX		12/18/2024	8.595		8,244	345,450
3340078406	CAPE CORAL	FL		07/29/2024	9.356		148,846	105,800
100024630	ORLANDO	FL		09/20/2018	4.625		108,955	128,250
3300005561	MILFORD	CT		12/18/2024	8.595		8,221	247,350
100044050	HOUMA	LA		08/19/2020	5.000		108,892	126,350
100046318	SELMA	VA		11/25/2020	8.000		108,268	83,030
3310072148	PORT CHARLOTTE	FL		07/29/2024	8.673		49,950	316,400
100080286	HOOGEVEEN	NLD		02/22/2022	2.800		23,780	162,180
100108524	HEERLEN	NLD		05/25/2023	6.050		22,514	162,180
100081990	S-HERTOGENBOSCH	NLD		03/30/2022	2.800		23,417	162,180
100081989	S-HERTOGENBOSCH	NLD		03/30/2022	3.200		23,417	162,180
100081951	LEIDEN	NLD		03/30/2022	2.650		23,417	142,880
100082760	KATWIJK	NLD		04/27/2022	2.900		22,170	164,988
100089651	FRANEKER	NLD		11/29/2022	4.500		21,685	162,180
100101715	LELYSTAD	NLD		03/30/2023	1.000		22,903	151,368
3300005326	MIDDLESEX	NJ		11/06/2024	8.845		17,584	240,100
100053812	HOOD RIVER	OR		03/23/2021	5.375		108,174	372,000
3340082336	LARKSVILLE	PA		09/10/2024	9.125		9,207	276,800
100026843	TULARE	CA		09/26/2018	4.375		108,174	160,000
100067581	RIVERDALE	GA		09/23/2021	4.125		108,106	130,000
100031921	CHICAGO	IL		03/29/2019	3.625		107,889	220,000
100046549	HOUSTON	TX		11/25/2020	4.625		108,075	142,500
3500104575	LEHIGH ACRES	FL		08/12/2024	8.710		19,163	32,900
100031763	MESA	AZ		03/29/2019	4.500		107,967	195,000
100168669	DALLAS	TX		09/25/2024	8.249		861	160,000
100031751	VACAVILLE	CA		03/29/2019	3.875		107,777	495,000
100048494	TAMPA	FL		11/20/2020	4.000		107,785	94,763
100121051	NETHERLANDS	NLD		08/28/2023	6.400		22,562	167,586
100045882	HOLMDEL	NJ		11/25/2020	5.875		106,448	603,250
100055466	BELLE GLADE	FL		03/23/2021	4.000		107,624	134,000
100032088	OCEANSIDE	CA		03/29/2019	3.500		107,566	345,000
100031774	OROVILLE	CA		03/29/2019	4.125		107,630	255,000
100133971	PAULSBORO	NJ		10/25/2023	9.685		9,303	173,000
100045019	MERIDIAN	ID		11/19/2020	4.000		107,044	274,550
100017651	MILWAUKEE	WI		04/26/2018	4.500		107,101	144,000
100053547	FAYETTEVILLE	NC		03/23/2021	7.116		107,137	122,000
3300005589	LAKE WORTH	FL		12/18/2024	8.595		55,725	267,750
100025414	ANTIOCH	IL		09/20/2018	4.000		106,468	137,750
100029676	BOISE	ID		10/26/2018	4.000		107,146	353,875
100053567	COLUMBUS	GA		03/23/2021	4.625		107,272	115,000

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100033530	LOUTH	IRL		06/21/2019	3.900		116,701	231,493
100054709	GENEVA	GA		03/23/2021	9.400		107,391	70,000
100070299	AMSTERDAM	NLD		08/31/2021	3.900		24,497	339,332
100047195	BROOKLYN	NY		11/20/2020	7.500		105,532	724,138
100044782	APOPKA	FL		11/19/2020	5.000		106,644	260,000
100047210	ACWORTH	GA		11/20/2020	4.000		106,422	213,750
100047666	PHILADELPHIA	PA		11/20/2020	6.625		106,329	246,050
100025383	BIRMINGHAM	AL		09/20/2018	4.625		107,004	195,000
3310087991	CENTER MORICHES	NY		12/05/2024	8.953		19,701	267,900
100047231	PERRIS	CA		11/20/2020	4.625		106,152	370,500
3310070989	NEWPORT NEWS	VA		07/29/2024	8.666		49,199	274,800
100175548	NEWPORT	ME		11/08/2024	8.875		106,889	125,000
100053994	HI HAT	KY		03/23/2021	11.625		107,058	149,000
100082219	SAN JOSE DEL CABO	MEX		04/14/2022	6.478		106,679	191,651
100055093	STATESBORO	GA		03/23/2021	6.000		106,628	145,000
100044109	LOS ANGELES	CA		08/19/2020	4.250		105,712	380,000
100030043	DES MOINES	WA		12/20/2018	5.500		105,851	260,000
100032425	DUBLIN	IRL		06/21/2019	1.130		115,091	330,399
100108523	SNEEK	NLD		05/25/2023	4.260		22,085	172,992
3340076003	KUNKLETOWN	PA		05/17/2024	9.533		30,413	200,800
100057601	FILER	ID		06/30/2021	4.375		106,368	135,000
100054899	SALINAS	CA		03/23/2021	3.875		106,223	362,000
100047480	RIVERDALE	GA		11/20/2020	4.625		106,202	140,600
100031786	CLOVIS	CA		03/29/2019	4.375		105,935	220,000
100067813	SEMINOLE	TX		09/23/2021	4.500		105,927	146,000
100054734	INDIANAPOLIS	IN		03/23/2021	3.625		105,056	661,500
100033907	GALWAY	IRL		06/21/2019	5.150		115,728	122,657
100053894	ROCKAWAY	NJ		03/23/2021	5.875		104,978	525,000
3310086802	NEPTUNE CITY	NJ		10/23/2024	7.700		19,454	296,000
100054097	GATLINBURG	TN		03/23/2021	4.000		104,994	235,000
100024713	TUCSON	AZ		09/20/2018	5.000		105,697	137,750
100071452	VENLO	NLD		09/30/2021	7.215		24,612	199,533
100026313	HOLLYWOOD	FL		09/20/2018	3.500		105,690	114,000
100053823	TALLAHASSEE	FL		03/23/2021	4.625		105,534	165,000
100068504	CANON CITY	CO		08/25/2021	4.375		105,431	202,000
100054206	PAXTON	IL		03/23/2021	4.875		105,364	152,500
100077793	DEARBORN HEIGHTS	MI		12/23/2021	5.375		105,035	130,000
100082736	LEIDEN	NLD		04/27/2022	3.550		21,536	138,797
100103338	DEN HAAG	NLD		04/28/2023	6.200		22,477	183,465
3310089707	STONY BROOK	NY		12/30/2024	8.253		32,328	200,700
3310081937	NEWARK	NJ		10/23/2024	8.666		43,288	240,000
100046098	ROUND ROCK	TX		11/25/2020	3.875		105,277	236,550
3340087325	TRENTON	NJ		10/23/2024	8.668		28,037	55,400
100057543	POTTSTOWN	PA		06/30/2021	4.250		105,017	135,000
3500107583	NORTH PORT	FL		10/16/2024	8.595		52,878	36,500
3310071086	STOW	MA		09/18/2024	9.016		5,019	314,000
100068351	GROVETOWN	GA		08/25/2021	4.375		104,801	149,900
100071859	CLEMENTON	NJ		10/14/2021	4.000		104,720	190,000
100084328	ARNHEM	NLD		06/30/2022	3.550		21,270	156,774
100119582	GRONINGEN	NLD		07/28/2023	6.200		20,168	174,073
3340088901	CHICAGO	IL		12/19/2024	8.796		74,420	324,000
100055302	DETROIT	MI		03/23/2021	8.480		104,846	70,000
100053392	FONTANA	CA		03/23/2021	7.375		104,145	390,000
100047715	CLAREMONT	NC		11/20/2020	5.875		104,665	137,750
100053581	BROOMFIELD	CO		03/23/2021	5.625		103,108	361,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100071431	HEERLEN	NLD.		09/30/2021	3.650		23,454	138,143
100068439	GROVETOWN	GA.		08/25/2021	4.250		104,410	150,000
100053455	DECATUR	GA.		03/23/2021	5.876		104,612	152,720
100033445	DUBLIN	IRL.		06/21/2019	4.000		110,722	324,751
100026105	PORT WENTWORTH	GA.		09/20/2018	4.250		104,435	121,505
100026299	CHICAGO	IL.		09/20/2018	2.000		104,351	166,250
100034635	DUBLIN	IRL.		06/21/2019	3.750		113,904	456,801
100175487	PORT RICHEY	FL.		12/23/2024	8.250		104,619	406,000
3310082568	LAKEWOOD	NJ.		10/10/2024	8.820		31,096	360,000
3310082646	LAKEWOOD	NJ.		10/10/2024	8.820		34,304	480,000
100028659	FRESNO	CA.		10/26/2018	5.000		104,130	133,000
100017447	ORLANDO	FL.		04/26/2018	6.875		103,897	115,000
3340073819	JACKSONVILLE	NC.		05/17/2024	9.651		55,440	55,800
100057962	CLEVELAND	OH.		06/30/2021	4.375		103,978	140,000
100033856	DUBLIN	IRL.		06/21/2019	3.750		113,264	227,053
100043778	TURLOCK	CA.		08/13/2020	6.750		104,160	284,916
100024872	DEARBORN HEIGHTS	MI.		09/20/2018	4.625		104,047	170,000
100025127	ORLANDO	FL.		09/20/2018	5.000		104,014	151,050
100030200	DAYTONA BEACH	FL.		12/20/2018	4.250		103,598	160,000
100067374	TODO SANTOS	MEX.		08/13/2021	12.700		103,309	475,000
100025305	MESA	AZ.		09/20/2018	4.625		103,855	114,000
100053900	CHICAGO	IL.		03/23/2021	4.625		103,264	224,000
100049461	OAK PARK	IL.		11/20/2020	4.375		103,853	81,225
100169941	NAPLES	FL.		11/08/2024	7.250		103,997	350,000
100045536	EASTON	PA.		11/25/2020	4.250		103,629	475,000
100068275	TRENTON	NJ.		08/25/2021	4.375		103,473	148,000
3320051294	DETROIT	MI.		04/27/2023	9.806		4,975	92,000
100054194	CONCORD	CA.		03/23/2021	4.125		102,702	663,000
100043408	MILWAUKEE	WI.		08/13/2020	4.000		103,511	152,000
100087627	VALKENBURG AAN DE GEUL	NLD.		09/27/2022	5.150		19,180	136,581
100119565	AMSTERDAM	NLD.		07/28/2023	6.100		22,042	551,411
100075865	UTRECHT	NLD.		11/24/2021	2.650		22,408	297,329
100103334	BERGEN OP ZOOM	NLD.		04/28/2023	6.150		22,036	163,296
100031975	CATHEDRAL CITY	CA.		03/29/2019	4.175		103,115	229,960
100121052	NETHERLANDS	NLD.		08/28/2023	6.300		21,632	286,517
100153783	OISTERWIJK	NLD.		05/30/2024	6.650		21,658	279,165
100083331	DEDEMSVAART	NLD.		05/27/2022	2.850		21,464	216,240
100088550	DEN HAAG	NLD.		10/27/2022	4.550		23,164	151,503
100080262	DEVENTER	NLD.		02/22/2022	2.600		22,648	243,270
100130120	NETHERLANDS	NLD.		09/26/2023	6.150		21,140	158,936
100119588	AMSTERDAM	NLD.		07/28/2023	6.200		22,042	540,599
100110789	KATWIJK	NLD.		06/28/2023	6.150		21,828	198,220
100025584	TUCSON	AZ.		09/20/2018	4.000		103,258	135,850
100025221	COLLEGE PARK	MD.		09/20/2018	3.000		101,416	299,250
100025433	TUCSON	AZ.		09/20/2018	5.000		103,070	109,250
100030958	ARMONA	CA.		03/29/2019	4.125		102,485	194,000
3340067835	CALABASH	NC.		03/14/2024	9.805		117,068	324,000
100025441	MIAMI	FL.		09/20/2018	4.000		102,932	133,000
100031692	FRESNO	CA.		03/29/2019	3.375		102,891	160,000
3340077358	PHILADELPHIA	PA.		06/14/2024	8.930		7,524	58,000
100042941	EAGLE MOUNTAIN	UT.		05/28/2020	6.250		99,435	605,000
100057782	MOORESVILLE	NC.		06/30/2021	4.500		102,856	135,000
100071749	SAN ANTONIO	TX.		10/14/2021	4.625		102,630	140,000
3340087973	MILWAUKEE	WI.		11/14/2024	8.986		3,251	280,000
3310081934	NEWARK	NJ.		10/23/2024	8.666		43,288	240,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340085260	CHESTER	SC		10/23/2024	8.959		14,981	250,000
100049790	PHOENIX	AZ		11/20/2020	3.625		102,227	313,500
100031686	PORT ST LUCIE	FL		03/29/2019	4.250		102,457	219,000
100071736	TORRINGTON	CT		10/14/2021	4.625		102,412	135,000
100071869	ALTON	TX		10/14/2021	4.500		102,241	146,000
100026387	BAKERSFIELD	CA		09/26/2018	4.375		102,289	179,000
3340092393	TRENTON	NJ		12/30/2024	8.796		23,760	260,000
100082761	KATWIJK	NLD		04/27/2022	2.900		20,836	159,372
3340083458	PHILADELPHIA	PA		09/18/2024	9.125		35,600	65,000
100047616	NORTH LAS VEGAS	NV		11/20/2020	4.625		102,266	283,575
3340082683	EWING	NJ		09/18/2024	8.983		40,725	332,000
100030636	NORTH MIAMI	FL		04/09/2019	4.000		102,366	330,000
3340079078	MCHENRY	IL		07/29/2024	9.445		32,884	232,000
100028021	CERES	CA		10/26/2018	3.625		101,342	308,750
100057764	TULSA	OK		06/30/2021	4.250		101,916	156,000
100049134	WOODSTOCK	GA		11/20/2020	3.625		101,266	231,800
100110802	ROTTERDAM	NLD		06/28/2023	6.200		21,548	200,022
100030568	CHARLOTTE	NC		12/20/2018	5.625		101,942	158,000
100032149	STOCKTON	CA		03/29/2019	4.000		102,004	300,000
100054009	AUBURN	NY		03/23/2021	3.000		101,898	125,000
100047309	CARSON	CA		11/20/2020	6.250		100,300	631,750
100025675	HAGERSTOWN	MD		09/20/2018	5.000		101,883	76,713
100024552	CICERO	IL		09/20/2018	4.000		101,581	223,250
3310083467	PLAINFIELD	NJ		09/26/2024	9.359		16,692	171,600
100031770	PHOENIX	AZ		03/29/2019	3.750		101,692	205,000
100087648	OOSTBURG	NLD		09/27/2022	1.000		18,844	135,260
100044409	BALTIMORE	MD		11/19/2020	6.375		101,249	54,150
100046313	INDIAN ORCHARD	MA		11/25/2020	3.000		101,202	204,250
3310090423	ROCKY POINT	NY		12/19/2024	8.407		16,157	251,600
100045245	ORLANDO	FL		11/25/2020	3.500		101,300	194,750
3340068567	ROSCOE	NY		02/26/2024	9.562		10,074	60,000
100025793	BATON ROUGE	LA		09/20/2018	4.000		101,286	133,000
100049075	MORROW	GA		11/20/2020	4.375		100,810	114,000
100031547	CHICO	CA		03/29/2019	4.625		100,971	122,500
100068313	LAFAYETTE	IN		08/25/2021	4.875		101,007	150,000
100031922	GLENDALE	AZ		03/29/2019	4.000		100,917	210,000
3340087928	OAKDALE	PA		11/14/2024	8.784		55,455	82,000
3310082648	LAKEWOOD	NJ		10/10/2024	8.820		38,306	360,000
3310082651	LAKEWOOD	NJ		10/10/2024	8.820		37,118	360,000
100057485	ROTTERDAM	NLD		05/12/2021	6.405		28,980	497,351
100025165	NORTH LAUDERDALE	FL		09/20/2018	4.250		100,990	90,250
100026402	CERES	CA		09/26/2018	4.625		100,170	195,000
100103349	EMMEN	NLD		04/28/2023	4.010		21,485	140,798
100032159	MANTECA	CA		03/29/2019	4.175		99,658	380,000
100054775	CLEVELAND	OH		03/23/2021	8.000		100,607	105,000
100033277	DUBLIN	IRL		06/21/2019	3.650		106,803	331,807
3340070757	CATSKILL	NY		04/05/2024	9.516		8,851	66,000
100044628	TUJUNGA	CA		11/19/2020	4.000		100,369	522,500
100068285	NORTH MYRTLE BEACH	SC		08/25/2021	4.875		100,216	150,000
3500110064	NORTH PORT	FL		11/15/2024	8.738		43,872	187,000
100025519	LAKE IN THE HILLS	IL		09/20/2018	4.125		100,398	160,550
100068393	EASTON	PA		08/25/2021	4.250		100,130	140,000
100046828	HILTON HEAD ISLAND	SC		11/20/2020	8.500		99,998	275,500
100054513	CATAWBA	NC		03/23/2021	3.625		99,983	285,000
100047086	AZTEC	NM		11/20/2020	7.875		99,904	118,750

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3340082280	POUGHKEEPSIE	NY		10/03/2024	8.822		17,513	288,000
100025939	LAKELAND	FL		09/20/2018	4.500		99,827	161,500
3310076375	WOODLAND PARK	CO		07/29/2024	8.666		44,406	409,500
3340092139	CLARKSVILLE	TN		12/30/2024	8.707		16,396	176,000
3340083345	PHILADELPHIA	PA		09/18/2024	9.131		32,135	240,000
100033590	KILDARE	IRL		06/21/2019	5.150		112,231	137,012
3340079954	CAPE CORAL	FL		08/19/2024	9.170		182,687	492,000
100026264	TUCSON	AZ		09/20/2018	4.000		99,250	104,500
100046540	ROCHELLE	IL		11/25/2020	4.999		98,833	121,600
3340078435	CALABASH	NC		07/29/2024	9.891		36,241	304,000
100067613	WEEMS	VA		09/23/2021	4.375		98,638	122,000
100048608	OAK PARK	MI		11/20/2020	6.750		98,575	150,100
100025150	BRADENTON	FL		09/20/2018	4.000		98,406	159,505
100055454	RACINE	WI		03/23/2021	4.500		98,527	145,000
100045998	BRISTOL	CT		11/25/2020	2.000		96,467	156,750
100026232	MINNEAPOLIS	MN		09/20/2018	4.500		98,355	133,000
100055658	BALTIMORE	MD		03/23/2021	4.750		97,356	330,000
100046674	CHARDON	OH		11/25/2020	6.250		97,472	226,100
100055140	GLENDALE	AZ		03/23/2021	6.375		97,201	235,000
3340082592	HOUSTON	TX		08/26/2024	9.711		19,206	53,500
100032118	RIVERSIDE	CA		03/29/2019	4.625		98,118	280,695
100086317	VENLO	NLD		08/29/2022	4.950		18,991	137,716
100088532	ENSCHEDE	NLD		10/27/2022	4.750		22,006	141,243
100088500	EMMEN	NLD		10/27/2022	4.900		22,006	137,473
100091887	HOOGEZAND-SAPPEMEER	NLD		01/27/2023	6.200		20,643	130,764
100108526	OOSTBURG	NLD		05/25/2023	4.440		20,370	178,398
100031987	BAKERSFIELD	CA		03/29/2019	3.250		98,045	240,000
100029704	RENO	NV		10/26/2018	4.625		97,847	218,500
100024577	WEST CHICAGO	IL		09/20/2018	5.000		97,986	152,000
100053394	MOBILE	AL		03/23/2021	11.125		97,258	85,000
100050152	CINCINNATI	OH		11/20/2020	4.625		97,392	151,050
100045987	BROOKHAVEN	PA		11/25/2020	8.250		96,058	198,550
100045264	FOREST HILL	MD		11/25/2020	5.375		96,904	484,500
100032033	SPARKS	NV		03/29/2019	3.750		97,251	210,000
100067462	WAYNESBORO	VA		09/23/2021	4.000		96,072	147,000
100049734	OAK LAWN	IL		11/20/2020	4.375		97,063	94,763
100050227	CORDOVA	TN		11/20/2020	4.625		97,040	120,413
100101707	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2023	1.000		20,503	135,510
3310066927	BRONX	NY		09/18/2024	8.771		14,687	286,000
100071738	PALMERTON	PA		10/14/2021	4.125		96,880	138,000
100057763	SAN ANTONIO	TX		06/30/2021	4.375		96,726	135,000
100049822	NORFOLK	VA		11/20/2020	4.500		96,286	209,000
3310062340	WEST PALM BEACH	FL		11/21/2023	8.771		8,168	162,000
100031540	STREAMWOOD	IL		03/29/2019	4.750		95,845	165,000
100024546	DEARBORN HEIGHTS	MI		09/20/2018	5.000		96,610	133,000
100024986	TUCSON	AZ		09/20/2018	4.250		96,799	104,500
100053564	KALISPELL	MT		03/23/2021	4.000		96,690	220,000
3310080677	ORANGE	CT		08/26/2024	8.771		14,780	200,000
100028329	RIVERTON	UT		10/26/2018	3.380		95,851	299,250
100071872	MERIDEN	CT		10/14/2021	4.500		96,122	130,000
324090745	KENNEWICK	WA		10/31/2024	8.630		15,000	372,360
3340084990	ATLANTA	GA		10/03/2024	8.870		27,601	295,200
100030452	DELAND	FL		12/20/2018	2.000		95,397	309,000
3310066999	EAST SETAUKET	NY		01/23/2024	8.666		9,504	232,500
100031662	HEMET	CA		03/29/2019	3.875		95,777	199,900

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340073193	DETROIT	MI		06/14/2024	8.930		41,620	71,000
3300004721	LYNNWOOD	WA		02/16/2024	9.520		42,314	379,750
100046572	EL CAJON	CA		11/25/2020	5.375		95,391	574,750
3310087399	GENEVA	IL		10/31/2024	7.940		10,115	147,000
100054071	CHARLOTTE	NC		03/23/2021	4.000		95,380	263,000
100070302	AMSTERDAM	NLD		08/31/2021	3.900		21,841	324,578
100043368	PHILADELPHIA	PA		08/13/2020	9.250		94,767	551,306
100081993	APPINGEDAM	NLD		03/30/2022	2.850		20,562	157,855
100031620	DELTONA	FL		03/29/2019	4.000		95,251	179,000
3310077685	WEST MILFORD	NJ		06/14/2024	8.771		14,583	162,900
100078570	ALMELO	NLD		01/26/2022	2.800		20,683	172,992
100078571	ALMELO	NLD		01/26/2022	2.800		20,683	172,992
100025468	WINTER GARDEN	FL		09/20/2018	3.375		94,118	163,400
3310033608	CHICAGO	IL		06/07/2022	6.050		7,143	163,500
3310089275	METAIRIE	LA		11/21/2024	8.666		1,485	190,000
100024736	TUCSON	AZ		09/20/2018	4.000		94,752	147,250
100050270	BATON ROUGE	LA		11/20/2020	6.875		93,778	304,950
100047105	CHICAGO	IL		11/20/2020	2.000		94,701	104,500
100054162	PELL CITY	AL		03/23/2021	9.390		94,402	199,000
100047831	CAMARILLO	CA		11/20/2020	2.750		94,379	603,250
100055588	QUARRYVILLE	PA		03/23/2021	7.040		94,558	210,000
100043779	VALLEJO	CA		08/13/2020	7.650		93,860	394,250
100031744	BAKERSFIELD	CA		03/29/2019	4.000		94,381	190,000
100046750	SAN JOSE	CA		11/20/2020	10.250		94,155	1,019,825
100057762	PENSACOLA	FL		06/30/2021	4.250		94,239	120,000
100026098	PATTERSON	NY		09/20/2018	4.000		94,454	114,000
100044896	EFFORT	PA		11/19/2020	2.750		94,135	204,250
100050230	INDIANAPOLIS	IN		11/20/2020	7.875		92,990	378,100
100026385	PORTERVILLE	CA		09/26/2018	6.250		94,328	165,000
100031942	PEMBROKE PINES	FL		03/29/2019	3.500		94,153	285,000
100053578	MOUNT PLEASANT	MI		03/23/2021	4.125		94,047	115,000
100054205	LAS VEGAS	NV		03/23/2021	4.625		93,655	245,000
100145028	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	116,236
100071783	CLEVELAND	OH		10/14/2021	4.375		93,791	127,000
100047693	AURORA	CO		11/20/2020	4.250		93,728	313,500
100071773	SAN ANTONIO	TX		10/14/2021	4.500		93,784	124,000
3340079892	CAIRO	NY		08/26/2024	9.265		25,344	56,000
3340085302	LANSING	IL		10/10/2024	8.858		20,117	66,000
100031776	FRESNO	CA		03/29/2019	3.625		93,913	239,980
3340083071	HAMILTON	OH		09/03/2024	9.170		9,829	41,000
100050200	IRMO	SC		11/20/2020	6.875		93,771	133,000
100078529	ROTTERDAM	NLD		01/26/2022	6.580		34,622	1,807,827
100103834	BUFFALO	NY		05/10/2023	8.345		3,892	132,000
100026319	TUCSON	AZ		09/20/2018	4.625		93,482	114,000
100047049	RICHMOND	MI		11/20/2020	7.875		91,580	199,500
3310080214	SACRAMENTO	CA		08/19/2024	8.316		2,676	450,000
100043544	NORTH BERGEN	NJ		08/13/2020	5.000		93,377	247,000
3340076508	LORIS	SC		07/29/2024	9.885		8,803	256,000
100048349	PHOENIX	AZ		11/20/2020	4.625		92,608	224,200
100046740	COLLEGEVILLE	PA		11/20/2020	3.875		93,086	394,250
100075875	DEN HAAG	NLD		11/24/2021	3.300		19,086	320,305
3310082662	CONSHOHOCKEN	PA		09/03/2024	8.771		7,677	162,000
100050091	LODI	CA		11/20/2020	7.625		93,106	560,500
3340079723	GARY	IN		07/29/2024	9.712		25,711	60,000
100099724	ROOSENDAAL	NLD		02/27/2023	5.900		19,093	173,053

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100085022	AMSTERDAM	NLD		07/27/2022	4.450		18,369	130,780
100078517	UTRECHT	NLD		01/26/2022	2.800		20,234	154,972
100078518	UTRECHT	NLD		01/26/2022	2.900		20,234	154,972
100078519	UTRECHT	NLD		01/26/2022	3.150		20,234	154,972
100031634	SAINT CLOUD	FL		03/29/2019	3.875		92,177	186,500
3310089947	EAST BRUNSWICK	NJ		12/19/2024	8.582		25,245	248,000
100144970	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	129,151
100031678	PALM BAY	FL		03/29/2019	4.000		91,941	220,000
100047510	HAYWARD	CA		11/20/2020	3.375		91,201	655,500
100030117	FORT WASHINGTON	MD		12/20/2018	2.000		91,912	231,000
100071741	OKLAHOMA CITY	OK		10/14/2021	4.500		92,484	123,000
3340075595	LORIS	SC		07/29/2024	9.885		17,421	256,000
3310073620	MILWAUKEE	WI		05/17/2024	8.771		11,977	183,000
100045563	STOCKTON	CA		11/25/2020	4.375		91,722	261,250
3310084831	DIGHTON	MA		10/03/2024	8.666		5,037	206,800
100067667	RICHMOND	VA		09/23/2021	3.750		92,201	158,000
100046752	CARNATION	WA		11/20/2020	7.875		90,872	703,000
100049730	FRASER	MI		11/20/2020	3.750		92,051	150,100
100032648	GALWAY	IRL		06/21/2019	5.150		97,847	283,276
100047127	BRONX	NY		11/20/2020	6.625		88,749	465,500
100025751	VALLEY	AL		09/20/2018	4.125		92,145	85,738
100108371	BUFFALO	NY		05/25/2023	8.419		3,790	129,000
100046340	ALBION	PA		11/25/2020	4.999		91,647	165,000
100043450	PATTERSON	NY		08/13/2020	5.500		91,818	228,855
100048195	WISCONSIN RAPIDS	WI		11/20/2020	4.625		91,711	118,275
100047398	SAN DIEGO	CA		11/20/2020	4.500		91,673	375,250
100025670	VILLA RICA	GA		09/20/2018	4.000		91,870	94,672
100119558	EMMEN	NLD		07/28/2023	6.050		19,468	151,368
3310077295	ORLANDO	FL		08/19/2024	8.666		56,942	306,000
3410000584	NASHVILLE	TN		11/08/2024	9.250		43,517	1,100,000
100044816	MIAMI	FL		11/19/2020	6.000		91,186	68,400
100068482	RACINE	WI		08/25/2021	4.875		91,154	125,000
3340073160	PANAMA CITY	FL		04/05/2024	9.385		4,407	152,000
3340071208	ALBANY	NY		05/17/2024	9.473		6,962	184,000
100103364	ROTTERDAM	NLD		04/28/2023	4.810		19,392	158,015
100055830	NEWARK	NJ		03/23/2021	4.000		90,863	135,000
3340085885	JACKSONVILLE	FL		10/31/2024	8.431		13,248	196,000
100026885	SACRAMENTO	CA		09/26/2018	3.500		90,839	245,000
100049501	PLEASANTVILLE	NJ		11/20/2020	5.375		89,959	90,250
100045742	INDIANAPOLIS	IN		11/25/2020	7.250		89,880	156,750
100054181	PONCA CITY	OK		03/23/2021	4.790		90,543	114,750
100057633	PHILADELPHIA	PA		06/30/2021	4.375		90,387	110,000
100053923	RIVERSIDE	CA		03/23/2021	4.250		90,437	370,000
100050235	BURGAW	NC		11/20/2020	3.500		256	114,000
100024831	MEMPHIS	TN		09/20/2018	4.000		90,203	144,000
3340071991	ATLANTA	GA		06/04/2024	9.457		127,512	84,600
100055733	GLADSTONE	OR		03/23/2021	2.000		89,157	357,000
100046947	DEER PARK	NY		11/20/2020	6.750		90,023	418,000
100054284	TUCSON	AZ		03/23/2021	3.875		89,973	130,000
100031752	MESA	AZ		03/29/2019	4.250		89,773	175,000
3310080676	SOUTH ORANGE	NJ		09/03/2024	9.016		13,297	447,000
100055397	SPARTANBURG	SC		03/23/2021	4.125		89,799	154,000
100053591	MINNEAPOLIS	MN		03/23/2021	3.875		89,525	328,000
100057716	SWANSBORO	NC		06/30/2021	4.250		89,309	118,000
3500108062	LEHIGH ACRES	FL		10/16/2024	8.658		33,742	34,500

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100057542	ALBUQUERQUE	NM		06/30/2021	4.375		89,251	122,000
100057986	MEMPHIS	TN		06/30/2021	4.375		89,113	122,500
100011673	LITTLE FALLS	MN		03/08/2017	4.230		9,689	116,000
100043914	WYOMING	IL		08/19/2020	7.250		89,308	81,700
100031939	CATHEDRAL CITY	CA		03/29/2019	4.125		89,088	225,000
100043986	IMPERIAL BEACH	CA		08/19/2020	4.250		88,641	532,000
3310080209	GREENVILLE	SC		12/30/2024	8.841		14,985	1,120,000
100024578	GREENACRES	FL		09/20/2018	4.000		89,016	88,445
100055720	BRADLEY	IL		03/23/2021	5.810		89,013	130,000
3310079196	CLOVER	SC		08/26/2024	9.289		24,617	172,500
100054856	COLUMBUS	NE		03/23/2021	8.000		88,818	120,000
100054716	VILLA PARK	IL		03/23/2021	4.750		87,535	140,000
100045661	FORT WAYNE	IN		11/25/2020	8.000		103,392	180,000
3340074729	LEESBURG	FL		08/19/2024	9.705		25,277	539,200
3310082800	TAVARES	FL		10/31/2024	9.289		12,485	146,400
3340072070	WHITEVILLE	NC		03/28/2024	9.734		39,129	204,000
100026231	HILLSIDE	IL		09/20/2018	2.000		88,847	186,000
100026241	BURBANK	IL		09/20/2018	5.000		88,772	76,713
100031586	HIALEAH	FL		03/29/2019	3.750		88,503	165,000
3340067989	CHICAGO	IL		06/14/2024	9.653		3,932	245,600
100032141	DENVER	CO		03/29/2019	4.625		85,905	335,760
100048440	NEW BALTIMORE	MI		11/20/2020	3.875		87,858	142,500
100047583	BRIDGEPORT	CT		11/20/2020	3.625		88,217	194,750
100054122	LITHONIA	GA		03/23/2021	5.250		87,216	287,960
100068254	KANSAS CITY	KS		08/25/2021	4.750		88,086	120,000
100067829	REISTERSTOWN	MD		09/23/2021	4.500		88,030	113,000
3310084224	CASSELBERRY	FL		09/18/2024	8.771		14,850	154,500
3310081363	JERSEY CITY	NJ		10/31/2024	8.981		28,990	595,500
3310081365	JERSEY CITY	NJ		10/31/2024	8.981		46,399	613,500
100054243	CHESAPEAKE	VA		03/23/2021	5.000		87,529	160,000
100067588	JACKSONVILLE	NC		09/23/2021	4.625		87,792	110,000
3340072254	CAPE CORAL	FL		04/19/2024	9.118		17,235	320,000
100032031	COCOA	FL		03/29/2019	4.375		86,769	217,120
100067701	STILLWATER	OK		09/23/2021	4.000		85,676	153,000
100055818	RIVERBANK	CA		03/23/2021	4.375		87,312	352,390
100047593	SANFORD	FL		11/20/2020	4.625		87,357	213,750
100024455	MEMPHIS	TN		09/20/2018	4.000		87,539	83,030
100084270	HEERLEN	NLD		06/30/2022	4.150		17,737	248,338
100049833	EL PASO	TX		11/20/2020	4.750		87,171	94,763
100055381	BAY SHORE	NY		03/23/2021	5.500		86,900	295,000
3340085240	INDIANAPOLIS	IN		10/10/2024	8.573		30,714	320,000
100090561	GORREDIJK	NLD		12/28/2022	5.200		17,926	165,276
100044508	SAN DIEGO	CA		11/19/2020	3.000		87,146	422,750
100047874	LYNN	MA		11/20/2020	7.000		86,170	270,750
3310078555	HOUSTON	TX		08/19/2024	9.289		122,391	400,800
100055781	HAMILTON	AL		03/23/2021	5.250		86,387	115,000
3310070231	LEHIGH ACRES	FL		08/19/2024	8.498		6,855	165,000
100071759	SAINT CLOUD	MN		10/14/2021	4.375		86,766	115,000
100030560	AUSTIN	TX		12/20/2018	6.250		86,248	235,000
100044892	SAVANNAH	GA		11/19/2020	3.875		86,883	269,958
100049527	JACKSONVILLE	FL		11/20/2020	3.500		86,828	94,763
100031841	SOUTH BOUND BROOK	NJ		03/29/2019	4.000		86,018	240,000
100055300	VENICE	FL		03/23/2021	6.900		86,139	182,500
100031702	KATY	TX		03/29/2019	3.125		86,656	254,000
100044169	VICTORVILLE	CA		08/19/2020	4.000		86,339	275,500

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100033000	MEATH	IRL		06/21/2019	5.150		91,136	193,161
100032957	DUBLIN	IRL		06/21/2019	5.150		92,229	106,019
3310082390	STAATSBURG	NY		10/23/2024	9.009		64,761	501,000
3340089684	BALTIMORE	MD		12/12/2024	9.069		31,482	228,000
100045089	PERRIS	CA		11/19/2020	3.375		84,459	361,000
100057531	DECATUR	AL		06/30/2021	4.250		85,899	110,000
100032044	SUNRISE	FL		03/29/2019	4.125		84,900	310,000
100055383	MINNEAPOLIS	MN		03/23/2021	4.750		85,898	434,000
100049278	OAK PARK	MI		11/20/2020	4.250		85,806	152,000
100057580	LINWOOD	PA		06/30/2021	4.375		85,506	110,000
100026742	OAKLAND	CA		09/26/2018	4.125		85,944	543,200
3340091007	PALM BAY	FL		12/12/2024	8.861		43,560	224,000
100047371	MARYVILLE	TN		11/20/2020	3.875		85,144	164,540
100045751	HAZELWOOD	MO		11/25/2020	4.250		85,640	120,650
100045324	BURLINGTON	NC		11/25/2020	8.350		84,947	107,350
3310077214	CAPE CORAL	FL		08/19/2024	9.289		64,643	354,400
100057899	CLEARWATER	FL		06/30/2021	4.500		85,378	110,000
3340073325	PHILADELPHIA	PA		05/17/2024	9.681		16,177	268,000
100057674	HASTINGS	NE		06/30/2021	4.250		85,463	130,000
3310080366	HEMPSTEAD	NY		09/18/2024	8.673		54,756	298,500
100031625	NORTH LAUDERDALE	FL		03/29/2019	4.375		84,441	135,000
3300005459	DELANCO	NJ		12/18/2024	8.595		6,413	135,150
3410000583	NASHVILLE	TN		11/08/2024	9.250		49,296	220,000
100047794	ALPHARETTA	GA		11/20/2020	4.125		84,676	204,250
3310080913	SCRANTON	PA		08/26/2024	8.771		1,471	162,000
100026356	FRESNO	CA		09/26/2018	4.920		84,325	125,000
100031880	TOLLESON	AZ		03/29/2019	4.375		84,509	237,000
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018	3.625		84,598	197,160
100044483	BAYONNE	NJ		11/19/2020	2.000		84,602	267,750
100045896	CHICAGO	IL		11/25/2020	4.800		84,397	137,750
100032184	OAKLAND	CA		03/29/2019	3.125		84,570	325,000
100099732	AMSTERDAM	NLD		02/27/2023	1.000		16,971	546,005
100054863	MONTGOMERY	AL		03/23/2021	2.000		84,253	141,000
100048337	CICERO	IL		11/20/2020	5.500		82,304	175,750
100045750	ORANGE	CA		11/25/2020	6.000		81,524	584,250
100055350	WRIGHT	MN		03/23/2021	6.000		84,246	128,500
100068258	ROCHESTER	NY		08/25/2021	4.375		84,088	120,000
100068314	LAFAYETTE	IN		08/25/2021	4.875		83,915	115,000
3500111943	GRAND RAPIDS	MI		11/27/2024	8.445		5,895	135,000
3340087485	WINDSOR	VA		10/23/2024	8.882		32,345	88,000
3310081035	PALM COAST	FL		09/03/2024	8.498		1,755	123,900
100032170	CHINO	CA		03/29/2019	3.000		83,872	440,000
3310081038	PALM COAST	FL		09/10/2024	8.498		3,067	167,600
100057767	KATY	TX		06/30/2021	4.250		82,927	215,000
100050108	MIAMI	FL		11/20/2020	3.625		83,659	242,250
100046361	HARPURSVILLE	NY		11/25/2020	4.625		83,813	171,000
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021	9.500		83,065	240,000
100055351	OAK LAWN	IL		03/23/2021	4.500		83,495	200,000
3340077363	PHILADELPHIA	PA		09/10/2024	9.125		13,804	232,000
100053520	LOUISIANA	MO		03/23/2021	6.000		82,977	70,000
100046025	PHILADELPHIA	PA		11/25/2020	4.000		83,324	114,000
100024979	DES MOINES	IA		09/20/2018	4.625		83,379	200,000
3340085757	COMMERCE	GA		10/31/2024	8.876		4,277	384,000
100068283	CENTER LINE	MI		08/25/2021	4.750		83,213	113,000
100055038	PHILADELPHIA	PA		03/23/2021	7.125		83,330	152,000

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3310083222	SACRAMENTO	CA		10/31/2024	8.666		100,746	592,000
100024974	NORTH MIAMI BEACH	FL		09/20/2018	5.000		83,079	81,225
100046270	EL PASO	TX		11/25/2020	6.000		83,080	118,180
100024470	DETROIT	MI		09/20/2018	4.000		83,141	80,323
100032819	LOUTH	IRL		06/21/2019	3.750		91,426	264,173
100031564	KISSIMMEE	FL		03/29/2019	3.000		82,981	152,000
3340088297	LIBERTY	NY		12/12/2024	8.945		9,900	184,000
100032139	AURORA	CO		03/29/2019	4.865		82,812	315,000
100045595	PAHOA	HI		11/25/2020	7.750		82,943	220,875
100030474	OLNEY	MD		12/20/2018	8.250		82,113	260,000
100053600	INGLEWOOD	CA		03/23/2021	5.875		82,835	342,000
3310078062	SARATOGA SPRINGS	NY		09/03/2024	8.666		1,886	176,700
3310091452	ORLAND PARK	IL		12/19/2024	8.498		8,093	150,000
3340068638	FOLKSTON	GA		02/26/2024	9.331		26,349	228,000
100089653	MAASTRICHT	NLD		11/29/2022	4.900		16,522	205,428
100085068	VENLO	NLD		07/27/2022	4.000		16,328	116,402
3310085716	BERTRAM	TX		10/31/2024	8.841		20,924	223,200
100044426	NEWTOWN	CT		11/19/2020	6.375		81,750	327,750
100048303	DOUGLASVILLE	GA		11/20/2020	4.000		82,451	146,538
3310062472	VALLEY SPRINGS	CA		11/29/2023	8.673		14,838	266,000
100050115	RICHMOND	VA		11/20/2020	6.750		82,209	258,400
100033230	CORK	IRL		06/21/2019	5.150		92,266	54,463
3310069219	STIRLING	NJ		02/15/2024	8.925		9,847	326,000
100045284	ELK CITY	OK		11/25/2020	4.000		82,361	104,500
3310078617	WELLFORD	SC		09/10/2024	8.666		14,667	191,200
100045208	EWA BEACH	HI		11/25/2020	4.625		82,009	617,500
100025162	CAMDEN	SC		09/20/2018	5.000		82,018	90,250
100025810	WAUKEGAN	IL		09/20/2018	4.125		82,045	110,200
100044132	INDIO	CA		08/19/2020	4.000		81,729	300,200
100043816	HAYWARD	CA		08/13/2020	9.250		81,156	489,379
100017786	ELLABELL	GA		04/26/2018	4.625		81,812	120,000
100048690	LAKELAND	FL		11/20/2020	4.250		81,761	50,540
100032024	RENO	NV		03/29/2019	3.125		81,679	240,000
100045316	CHICAGO	IL		11/25/2020	4.500		81,599	118,750
100053856	IRVINGTON	NJ		03/23/2021	4.000		80,718	225,000
3310083073	CENTER MORICHES	NY		10/03/2024	8.946		50,000	322,000
3340090468	LAFAYETTE	IN		12/12/2024	9.069		8,712	148,800
100045779	SYLACAUGA	AL		11/25/2020	4.040		81,489	118,750
100082722	DEN HAAG	NLD		04/27/2022	6.300		16,627	107,704
100026279	STOCKBRIDGE	GA		09/20/2018	6.500		81,034	114,000
3310082262	CAPE CORAL	FL		10/03/2024	8.666		43,629	590,000
100054148	MISSOURI CITY	TX		03/23/2021	9.299		80,081	162,000
100055567	ALLENTOWN	PA		03/23/2021	10.192		79,840	110,000
100047061	KNOXVILLE	TN		11/20/2020	6.750		81,004	158,650
100054545	NORFOLK	VA		03/23/2021	6.000		80,999	100,000
3500108064	LEHIGH ACRES	FL		10/16/2024	8.658		37,702	177,500
100027895	PHOENIX	AZ		10/26/2018	5.000		80,899	204,250
3310083459	ST. PETERSBURG	FL		09/18/2024	9.296		36,887	677,600
3340081744	CAPE CORAL	FL		08/26/2024	9.170		201,233	500,000
100054332	PAGELAND	SC		03/23/2021	4.125		80,769	85,000
3310082637	KNOXVILLE	TN		09/26/2024	9.289		45,022	344,000
100032076	MESA	AZ		03/29/2019	4.375		80,532	190,000
100050014	SAINT LOUIS	MO		11/20/2020	4.875		80,182	205,000
100032027	ST. PETERSBURG	FL		03/29/2019	4.460		79,686	489,000
100024693	ORLANDO	FL		09/20/2018	4.625		80,531	128,250

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100043930	BRICK TOWNSHIP	NJ		08/19/2020	6.500		80,344	228,000
100043126	RIALTO	CA		05/28/2020	4.625		79,454	201,000
100053539	DETROIT	MI		03/23/2021	5.580		80,076	67,000
100017277	MIAMI	FL		04/26/2018	4.125		80,038	135,000
100141833	HEERLEN	NLD		01/29/2024	5.600		16,785	119,704
100025409	CRAWFORDVILLE	FL		09/20/2018	4.000		80,032	103,455
100045631	RIVERDALE	GA		11/25/2020	7.500		79,983	133,000
100025051	BOLINGBROOK	IL		09/20/2018	3.625		79,901	85,738
100033785	DUBLIN	IRL		06/21/2019	5.150		121,838	243,898
100144840	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	103,320
100044026	SEVERN	MD		08/19/2020	5.000		77,595	551,000
100145306	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	107,202
100057946	PHILADELPHIA	PA		06/30/2021	4.000		78,822	212,000
100029928	HELOTES	TX		12/20/2018	5.875		79,086	235,000
100053359	LOS ANGELES	CA		03/23/2021	7.375		79,149	540,000
100185676	ENSCHEDE	NLD		12/20/2024	5.050		16,059	93,659
3340087875	CLEVELAND HEIGHTS	OH		10/23/2024	8.674		13,622	196,800
100055287	MURFREESBORO	TN		03/23/2021	9.200		78,713	201,000
100048777	SOUTH LYON	MI		11/20/2020	7.875		78,605	247,000
3340086135	LAKELAND	FL		10/23/2024	8.870		8,415	165,600
100026281	POMPANO BEACH	FL		09/20/2018	4.625		79,396	81,225
3340069989	BALTIMORE	MD		04/05/2024	8.999		1,366	64,000
100055213	ORLAND PARK	IL		03/23/2021	2.125		78,692	310,000
100047640	SAINT PAUL	MN		11/20/2020	5.875		78,099	285,000
100044926	KATY	TX		11/19/2020	2.000		78,965	265,304
100075880	AMSTERDAM	NLD		11/24/2021	3.100		17,142	270,299
3310091609	SARASOTA	FL		12/19/2024	8.470		6,757	218,000
100047473	SUNNYSIDE	WA		11/20/2020	6.250		78,776	142,025
100029971	WOODBRIDGE	VA		12/20/2018	4.875		77,894	303,000
100067868	CHESAPEAKE	VA		09/23/2021	4.374		78,706	99,000
100053624	LUBBOCK	TX		03/23/2021	11.180		78,260	108,000
100103337	DEN HAAG	NLD		04/28/2023	6.100		16,542	156,489
100067376	CABO SAN LUCAS	MEX		08/13/2021	8.200		76,859	253,738
100017491	WINTER HAVEN	FL		04/26/2018	6.625		78,456	90,250
3310090997	WINFIELD	IL		12/19/2024	8.498		414	142,500
3310070607	PORTAGE	IN		07/29/2024	8.498		12,975	176,000
3340076554	RIVERDALE	IL		05/23/2024	9.378		10,118	148,000
100047551	SELINSGROVE	PA		11/20/2020	5.250		78,087	156,750
3310088159	EDISON	NJ		11/14/2024	9.296		9,742	430,000
3340083725	FLORISSANT	MO		09/10/2024	9.125		15,840	152,000
3340086473	GASTONIA	NC		10/23/2024	8.668		14,842	175,000
100055188	AUGUSTA	GA		03/23/2021	3.500		78,152	89,000
100031771	SEBASTIAN	FL		03/29/2019	3.000		78,098	155,000
100025825	CLEMENTON	NJ		09/20/2018	5.000		78,030	45,125
100085123	TILBURG	NLD		07/27/2022	4.150		15,139	121,718
100078556	DEN HAAG	NLD		01/26/2022	3.950		16,696	126,309
100043941	DYKE	VA		08/19/2020	6.500		77,325	204,250
100045889	MOGADORE	OH		11/25/2020	4.625		77,777	123,500
3310067378	BARNWELL	SC		01/23/2024	8.841		2,289	180,000
100028060	DURHAM	NC		10/26/2018	3.875		77,637	157,225
100031932	PALM BAY	FL		03/29/2019	3.750		77,403	200,000
100048649	WINTERVILLE	GA		11/20/2020	4.375		77,557	133,000
100030069	ALBUQUERQUE	NM		12/20/2018	6.750		76,873	155,000
3410000609	CAYCE	SC		11/21/2024	8.850		41,989	254,800
100087629	VALKENBURG AAN DE GEUL	NLD		09/27/2022	4.950		14,385	109,575

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	2	3					Additional	
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100130119	NETHERLANDS	NLD.		09/26/2023	6.100		15,754	225,767
100024898	HOLT	MI.		09/20/2018	4.625		77,519	67,688
100046367	BEDFORD	KY.		11/25/2020	11.620		77,076	155,800
100067574	LAREDO	TX.		09/23/2021	4.500		75,433	127,000
100031844	JUPITER	FL.		03/29/2019	4.375		77,038	235,000
100048316	JACKSONVILLE	FL.		11/20/2020	5.000		76,721	104,500
100053492	LEHIGH ACRES	FL.		03/23/2021	3.500		76,245	229,000
100049685	CHICAGO	IL.		11/20/2020	2.000		77,012	85,738
100031724	TINLEY PARK	IL.		03/29/2019	3.500		76,979	170,000
100025464	ALLENTOWN	PA.		09/20/2018	4.500		76,776	109,250
100055666	NEW ORLEANS	LA.		03/23/2021	3.875		76,827	107,000
100028111	OPA LOCKA	FL.		10/26/2018	4.625		76,759	128,250
100068514	CHATTANOOGA	TN.		08/25/2021	4.625		76,770	126,000
3340077297	CHICAGO	IL.		07/29/2024	9.208		42,298	62,000
100046359	BLOOMING PRAIRIE	MN.		11/25/2020	6.000		76,739	81,135
3300005020	MANVILLE	NJ.		04/02/2024	9.970		13,918	220,500
100026228	HOLIDAY	FL.		09/20/2018	4.625		76,583	119,700
3310071567	NORTH HAVEN	CT.		04/12/2024	8.841		3,526	206,800
3310081036	NORTH PORT	FL.		09/10/2024	8.498		17,253	139,500
100054336	MOORE	SC.		03/23/2021	5.000		76,006	153,000
3310078655	CAPE CORAL	FL.		07/29/2024	8.673		37,137	220,000
100068298	COPPERAS COVE	TX.		08/25/2021	4.375		76,354	101,000
100050266	PALM COAST	FL.		11/20/2020	6.575		76,316	426,550
100055149	MONROE	GA.		03/23/2021	7.000		76,083	162,000
3310090649	IRVINGTON	NJ.		12/12/2024	7.920		20,151	174,300
100024551	POCONO SUMMIT	PA.		09/20/2018	4.000		76,140	111,150
100048957	WATERFORD	MI.		11/20/2020	3.750		74,862	199,500
100032054	LAS VEGAS	NV.		03/29/2019	4.180		75,114	205,000
3310069240	DRIGGS	ID.		09/18/2024	9.296		54,907	648,000
3310084398	SHIRLEY	NY.		10/10/2024	8.148		15,980	168,000
100048892	MESA	AZ.		11/20/2020	4.875		74,440	237,500
3340074440	BEECH GROVE	IN.		04/30/2024	9.593		12,573	42,000
3310072238	CAPE CORAL	FL.		04/19/2024	8.498		2,448	150,000
100055299	CALUMET PARK	IL.		03/23/2021	4.500		75,245	75,000
100048186	WARRENVILLE	IL.		11/20/2020	4.625		74,469	118,750
100032041	SACRAMENTO	CA.		03/29/2019	4.375		74,438	220,000
3310069239	DRIGGS	ID.		09/18/2024	9.296		48,997	648,000
100046598	LONG BEACH	NY.		11/25/2020	7.075		72,627	627,000
3310063572	AUGUSTA	GA.		07/19/2024	9.275		4,175	188,000
100085102	VENLO	NLD.		07/27/2022	4.000		14,797	105,672
100047322	YONKERS	NY.		11/20/2020	5.375		74,791	503,500
3340079625	LORIS	SC.		08/19/2024	9.705		36,070	216,800
100026269	WAUKESHA	WI.		09/20/2018	4.500		74,867	75,810
100055111	GONZALES	TX.		03/23/2021	4.000		74,774	199,000
100048470	PEKIN	IN.		11/20/2020	7.125		74,098	208,050
100054042	ORLANDO	FL.		03/23/2021	4.250		73,858	109,000
3310090239	BIRMINGHAM	MI.		12/19/2024	9.289		28,789	463,500
100047212	CHICAGO	IL.		11/20/2020	4.000		74,725	140,600
3310072896	ELLINGTON	CT.		04/19/2024	8.141		12,434	168,000
3340079513	PENSACOLA	FL.		09/26/2024	8.888		21,107	156,000
3340085089	CHICAGO	IL.		10/10/2024	8.965		23,839	53,000
3340085707	CLEVELAND	OH.		10/31/2024	9.262		7,876	180,800
3340073918	WINSTON-SALEM	NC.		04/19/2024	9.747		2,918	40,600
100145636	UNITED KINGDOM	GBR.		03/12/2024	9.250		1,273	96,857
100030261	STATESVILLE	NC.		12/20/2018	5.750		74,489	117,000

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100028045	ELLENWOOD	GA		10/26/2018	3.625		74,406	150,100
100083293	NIJMEGEN	NLD		05/27/2022	3.650		15,431	97,967
3310080296	NEW HARTFORD	NY		10/23/2024	8.785		322	188,000
100044454	MIAMI	FL		11/19/2020	4.375		73,535	370,500
3340066811	HOUSTON	TX		02/26/2024	9.295		45,096	248,000
3310081034	PALM BAY	FL		09/10/2024	8.498		581	108,000
3310083103	CHICAGO	IL		09/18/2024	8.498		1,604	148,000
3310078792	MIAMI	FL		08/19/2024	8.841		24,463	207,200
100026374	WIMAUMA	FL		09/26/2018	3.750		74,150	160,000
100044959	GROSSE POINTE	MI		11/19/2020	7.625		73,225	208,050
100071735	LAUREL	DE		10/14/2021	4.375		73,647	102,000
100045792	MOUNT PLEASANT	SC		11/25/2020	4.625		73,799	365,750
100046000	CLAREMONT	NC		11/25/2020	5.000		73,971	92,055
3310083072	CENTER MORICHES	NY		10/03/2024	8.946		50,146	243,000
100044851	SEBRING	FL		11/19/2020	5.750		73,399	159,600
3310088089	CENTER MORICHES	NY		11/21/2024	8.953		42,120	273,000
100068245	BUTLER	PA		08/25/2021	4.375		73,674	106,000
100050358	ELKHART	IN		11/20/2020	9.350		73,087	127,300
100044235	CALEXICO	CA		08/19/2020	4.500		73,512	255,550
100049842	VISALIA	CA		11/20/2020	7.500		72,626	379,905
3310090211	FRANKLIN	WI		12/12/2024	9.366		24,693	196,000
100043895	MESA	AZ		08/19/2020	5.250		72,965	213,750
3310077389	CHATTANOOGA	TN		09/03/2024	9.296		32,241	230,000
100045421	GEORGETOWN	SC		11/25/2020	3.375		73,206	76,713
3500111833	CAPE CORAL	FL		12/20/2024	8.548		78,701	172,000
100055403	ATLANTA	GA		03/23/2021	4.750		73,066	151,800
100145363	UNITED KINGDOM	GBR		03/12/2024	9.250		1,273	133,028
100047786	SACRAMENTO	CA		11/20/2020	4.750		73,066	350,550
3340085013	CHICAGO	IL		10/03/2024	9.170		16,454	180,800
3310084498	LAGO VISTA	TX		10/03/2024	8.841		9,769	159,600
100055471	CONYERS	GA		03/23/2021	3.375		72,219	188,600
100045289	CAMDEN	SC		11/25/2020	9.715		72,897	104,500
100033289	ROSCOMMON	IRL		06/21/2019	5.150		78,534	163,274
3340091569	CINCINNATI	OH		12/30/2024	8.903		26,649	45,000
100043916	ELLENWOOD	GA		08/19/2020	6.930		72,155	225,150
3310080274	ENDICOTT	NY		09/10/2024	8.316		7,994	148,500
100047288	NORTH LAS VEGAS	NV		11/20/2020	5.250		72,876	261,250
100055584	ENGLISH	IN		03/23/2021	3.941		72,938	55,000
3340086582	KNOB NOSTER	MO		10/03/2024	8.936		14,763	197,000
100027987	ORLANDO	FL		10/26/2018	4.625		72,479	179,550
100071777	BALTIMORE	MD		10/14/2021	4.875		72,398	97,000
3310078794	MIAMI	FL		08/19/2024	8.841		25,940	154,500
100141834	PURMEREND	NLD		01/29/2024	5.800		15,161	111,509
100143807	FRANEKER	NLD		02/27/2024	5.600		15,180	110,086
100130112	NETHERLANDS	NLD		09/26/2023	6.050		14,798	156,774
100031554	SANFORD	FL		03/29/2019	3.500		71,763	160,000
100080301	AMSTERDAM	NLD		02/22/2022	6.145		15,654	118,594
100030514	HORIZON CITY	TX		12/20/2018	6.250		71,767	102,000
100032158	NORTH MIAMI BEACH	FL		03/29/2019	4.375		71,715	122,000
100047174	ARROYO SECO	NM		11/20/2020	6.625		70,408	497,800
100030508	HOUSTON	TX		12/20/2018	5.375		71,308	192,000
100055619	MASON	OH		03/23/2021	6.250		70,673	300,000
3310085497	MEBANE	NC		11/21/2024	9.296		45,363	231,300
100048367	MIAMI	FL		11/20/2020	4.000		71,668	104,500
100113740	HURST	TX		06/29/2023	3.980		790	380,000

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100032727	DUBLIN	IRL		06/21/2019	5.150		76,716	147,038
3340071655	LINCOLN PARK	MI		03/21/2024	9.585		15,971	38,400
100130098	NETHERLANDS	NLD		09/26/2023	6.700		14,515	97,309
3310090476	PATERSON	NJ		12/12/2024	8.428		28,750	239,200
100055106	ORMOND BEACH	FL		03/23/2021	3.500		66,149	328,000
100032105	STOCKTON	CA		03/29/2019	4.375		70,472	220,000
3340080488	SAVANNAH	GA		08/19/2024	10.358		50,711	215,200
100031683	PHOENIX	AZ		03/29/2019	3.750		70,900	182,000
100067673	NORWICH	CT		09/23/2021	3.374		70,748	105,000
100026360	CHICAGO	IL		09/26/2018	4.740		70,050	128,000
3310064063	CAPE CORAL	FL		02/15/2024	8.960		6,325	120,000
3310089931	WINTER PARK	FL		12/19/2024	9.296		14,876	450,000
100046577	PHILADELPHIA	PA		11/25/2020	4.500		70,524	118,750
100053658	SOUTH DARTMOUTH	MA		03/23/2021	6.375		69,793	350,000
100033138	WICKLOW	IRL		06/21/2019	3.400		76,997	133,387
100045296	GRANT	AL		11/25/2020	3.500		70,389	114,000
100044558	TAMARAC	FL		11/19/2020	4.000		70,082	156,750
100184852	PLEASANTON	CA		12/17/2024	8.875		95	1,035,187
100055850	ELKHART	IN		03/23/2021	7.375		70,401	125,000
100043510	EAST BRUNSWICK	NJ		08/13/2020	5.000		70,357	380,475
100071744	HOUSTON	TX		10/14/2021	4.500		70,095	92,000
3500113755	TAMPA	FL		12/20/2024	8.048		89,259	210,000
100053482	CRAIG	CO		03/23/2021	5.500		69,761	150,000
100032013	PORT SAINT LUCIE	FL		03/29/2019	4.375		69,704	184,000
100025451	SPRINGFIELD	MA		09/20/2018	4.500		70,035	102,600
3310074116	LABELLE	FL		07/29/2024	9.135		12,731	186,000
100034709	DUBLIN	IRL		06/21/2019	3.650		76,380	153,131
100048426	LIBERAL	KS		11/20/2020	6.750		69,324	123,500
100048283	HOUMA	LA		11/20/2020	5.625		69,197	142,500
100048700	WEST END	NC		11/20/2020	6.500		69,226	166,250
3310085163	DETROIT	MI		10/03/2024	8.981		19,825	153,000
100068223	LARKSVILLE	PA		08/25/2021	4.125		69,554	98,000
100029984	BONNEY LAKE	WA		12/20/2018	5.625		68,922	235,000
100043226	SYLVA	NC		08/13/2020	5.000		63,350	403,750
3310076703	HOUSTON	TX		10/03/2024	9.289		14,256	207,000
3310061654	PORT ARTHUR	TX		01/23/2024	9.275		2,433	161,000
100025841	ATLANTA	GA		09/20/2018	3.000		69,391	196,000
100043627	PHILADELPHIA	PA		08/13/2020	6.500		68,841	299,250
100054454	CAMP MEEKER	CA		03/23/2021	7.375		69,265	306,000
100049922	LAS VEGAS	NV		11/20/2020	3.500		67,255	294,500
100047899	SAINT PAUL	MN		11/20/2020	4.375		67,764	194,750
100031760	MC FARLAND	CA		03/29/2019	3.250		69,073	175,000
3310082706	NEW ORLEANS	LA		09/18/2024	8.498		4,586	139,200
100068485	BIRMINGHAM	AL		08/25/2021	4.990		68,988	116,000
3310076699	HOUSTON	TX		10/03/2024	9.289		18,147	207,000
100057510	HAGERSTOWN	MD		06/30/2021	3.999		68,920	85,000
3310091485	OAKLAND PARK	FL		12/12/2024	8.148		24,354	210,800
3340076285	CHICAGO	IL		06/14/2024	9.445		54,806	256,000
3340076509	LORIS	SC		07/29/2024	9.885		7,197	58,000
3340072975	PHILADELPHIA	PA		05/23/2024	9.236		2,994	112,000
3340076663	COHOES	NY		07/29/2024	9.208		54,826	48,800
100046937	GRAND RAPIDS	MI		11/20/2020	7.375		68,862	125,068
100048693	TRENTON	NJ		11/20/2020	4.250		67,553	72,200
100048197	GLENDALE	AZ		11/20/2020	4.000		68,785	230,850
100025021	HOLIDAY	FL		09/20/2018	4.000		68,891	220,000

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100055513	PAINTER	VA		03/23/2021	6.996		68,362	75,000
3310077243	NORTH PT	FL		08/19/2024	8.666		18,028	134,400
100044863	CASSELBERRY	FL		11/19/2020	2.000		68,436	235,600
100046778	JOHNSTON	RI		11/20/2020	9.000		68,414	265,050
100043734	MIAMI	FL		08/13/2020	5.250		68,333	192,850
3340068958	CLEVELAND	OH		02/26/2024	9.473		1,612	114,400
100053628	SAINT MARTINVILLE	LA		03/23/2021	5.500		68,467	94,000
100084308	WINTERSWIJK	NLD		06/30/2022	3.800		13,633	107,039
3310079541	MONONGAHELA	PA		09/03/2024	8.666		2,442	320,000
3340085075	MARENGO	IL		10/03/2024	8.696		21,959	44,000
100048087	SAN FRANCISCO	CA		11/20/2020	3.375		67,782	1,262,598
3310090319	BRIDGEPORT	CT		12/12/2024	7.940		26,944	156,000
3340060881	SUMTER	SC		02/26/2024	9.687		11,805	166,800
100077894	NIJMEGEN	NLD		12/29/2021	3.850		14,915	89,544
100032127	SACRAMENTO	CA		03/29/2019	4.225		67,562	262,000
3310074083	LABELLE	FL		07/29/2024	9.135		11,007	139,500
100054650	PERKINS	OK		03/23/2021	4.625		67,432	97,750
3340079191	PITTSBURGH	PA		07/29/2024	9.350		11,415	63,200
3310086692	PHILADELPHIA	PA		10/10/2024	8.645		15,414	120,000
3340074812	WICHITA	KS		05/17/2024	9.473		12,236	38,000
100071775	MESQUITE	TX		10/14/2021	4.125		67,367	92,000
3310064329	WOOD DALE	IL		01/09/2024	8.666		3,919	111,000
3340084502	DETROIT	MI		09/18/2024	9.125		11,191	144,000
3310078721	BELMONT	NC		07/29/2024	9.135		14,339	123,000
100043446	NEW IBERIA	LA		08/13/2020	8.000		67,357	121,600
100032165	STOCKTON	CA		03/29/2019	3.000		67,265	227,000
100043262	FORT LAUDERDALE	FL		08/13/2020	6.600		66,895	249,457
3310084056	PHILADELPHIA	PA		09/18/2024	8.771		9,976	172,000
100103352	ROOSENDAAL	NLD		04/28/2023	4.355		14,323	108,100
100029985	ALBUQUERQUE	NM		12/20/2018	6.500		66,598	150,000
100030284	BRODHEAD	WI		12/20/2018	5.000		66,939	128,000
100046819	OAKLYN	NJ		11/20/2020	7.750		66,859	209,000
3310084445	KINGSTON	NY		09/26/2024	8.925		12,326	144,000
100031785	PLANT CITY	FL		03/29/2019	4.375		61,205	250,000
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020	4.000		66,570	79,041
100043671	SAN BERNARDINO	CA		08/13/2020	5.750		66,747	275,500
3310079135	PALM BAY	FL		08/26/2024	8.498		673	97,500
100046939	PALO ALTO	CA		11/20/2020	8.000		66,669	774,250
100053733	ROMEOVILLE	IL		03/23/2021	2.875		66,544	265,000
100032102	MERCED	CA		03/29/2019	3.750		66,483	136,900
3310067385	BARNWELL	SC		01/23/2024	8.841		14,271	180,000
3340084813	LANSING	IL		10/23/2024	8.965		35,639	160,000
3340067815	LAKE PROVIDENCE	LA		03/28/2024	9.377		26,725	52,200
3340089380	CHICAGO	IL		12/19/2024	8.707		25,740	268,000
100031574	DUNEDIN	FL		03/29/2019	2.000		66,196	214,000
3310071990	ATLANTA	GA		07/29/2024	8.785		15,560	126,900
100031561	LAS VEGAS	NV		03/29/2019	4.250		65,025	161,500
100045383	MILLEDGEVILLE	GA		11/25/2020	3.125		61,975	361,000
100031640	LAS VEGAS	NV		03/29/2019	3.630		65,317	165,000
100068610	TILBURG	NLD		08/30/2021	3.250		14,885	150,595
100057622	PLEASANTVILLE	NJ		06/30/2021	4.250		64,574	135,000
100032166	STOCKTON	CA		03/29/2019	4.375		65,138	280,000
100055577	OMAHA	NE		03/23/2021	5.500		65,021	195,000
100043333	RESTON	VA		08/13/2020	6.500		65,221	295,000
100067567	HURLEY	NM		09/23/2021	4.500		65,590	81,500

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100044968	MARIETTA	GA		11/19/2020	4.875		64,484	218,405
3310091022	SUFFOLK	VA		12/19/2024	8.428		18,135	136,500
3310062022	NEW BRITAIN	CT		11/21/2023	8.141		11,353	162,000
3310081037	NORTH PORT	FL		09/03/2024	8.498		23,533	186,000
100025318	MEMPHIS	TN		09/20/2018	4.625		65,455	67,688
100034699	DUBLIN	IRL		06/21/2019	5.150		71,418	70,066
100046453	WOODWARD	OK		11/25/2020	7.375		64,821	118,750
100032062	BOYNTON BEACH	FL		03/29/2019	3.750		64,645	185,000
100024921	ROSEVILLE	MI		09/20/2018	4.625		64,867	54,150
100047411	WOONSOCKET	RI		11/20/2020	4.000		64,421	294,500
3300005424	SAINT PETERSBURG	FL		12/18/2024	8.760		4,881	224,400
100043194	MURFREESBORO	TN		05/28/2020	5.380		9,926	218,000
3310078371	NORTH PORT	FL		08/26/2024	8.498		9,708	111,600
100043720	ATLANTA	GA		08/13/2020	3.880		64,799	149,150
100030933	SAN MARCOS	CA		04/09/2019	3.125		61,863	517,750
3340084004	PHILADELPHIA	PA		09/26/2024	9.487		16,304	197,600
100045683	HAMILTON	OH		11/25/2020	6.000		64,539	72,200
100086290	KATWIJK	NLD		08/29/2022	3.550		12,461	152,453
100086289	KATWIJK	NLD		08/29/2022	3.650		12,461	152,453
100086291	KATWIJK	NLD		08/29/2022	3.900		12,460	152,441
100054369	LONG BEACH	WA		03/23/2021	5.125		63,392	240,000
100048630	CRETE	IL		11/20/2020	7.875		62,897	147,250
100048228	HIALEAH	FL		11/20/2020	4.375		63,516	389,500
100103353	ROOSENDAAL	NLD		04/28/2023	6.300		13,700	104,896
3340081649	DETROIT	MI		08/26/2024	9.272		17,613	172,000
100032043	MADERA	CA		03/29/2019	4.500		64,186	217,000
100057747	EDINBURG	TX		06/30/2021	4.250		64,062	81,500
3340087571	TROY	NY		11/14/2024	8.968		60,192	46,000
3310079137	PHILADELPHIA	PA		08/26/2024	8.666		39,675	280,000
100044838	FAYETTEVILLE	GA		11/19/2020	3.000		62,950	293,958
3310076098	NORTH PORT	FL		07/29/2024	8.666		9,004	154,000
3340084284	CONOVER	NC		09/18/2024	9.333		31,126	43,000
3340075826	COLUMBUS	OH		05/17/2024	9.087		30,009	175,200
100047131	RIVERDALE	GA		11/20/2020	3.500		63,647	134,425
100049609	JACKSON	NJ		11/20/2020	6.875		62,850	322,050
3310076095	NORTH PORT	FL		07/29/2024	8.666		9,212	115,500
100050153	SONORA	CA		11/20/2020	7.214		62,927	299,250
100053621	STREATOR	IL		03/23/2021	5.500		63,540	65,000
3340083719	CAIRO	NY		10/10/2024	8.425		25,786	80,000
100054688	DETROIT	MI		03/23/2021	6.875		62,373	140,000
100049849	NORTHRIDGE	CA		11/20/2020	7.750		62,506	351,500
100046981	AVENEL	NJ		11/20/2020	7.625		62,985	246,050
100046096	MAPLE VALLEY	WA		11/25/2020	4.875		61,897	689,605
100031984	CICERO	IL		03/29/2019	4.240		62,546	170,000
3500105254	LEHIGH ACRES	FL		08/12/2024	8.960		29,532	116,000
3310084624	MAYWOOD	IL		10/03/2024	9.016		3,525	120,000
100068292	ALPENA	MI		08/25/2021	4.750		62,933	85,000
3310089680	PHILADELPHIA	PA		11/21/2024	8.428		32,522	266,000
3310080975	LEHIGH ACRES	FL		09/03/2024	9.702		12,733	154,000
3340086650	PHILADELPHIA	PA		10/23/2024	8.579		7,700	120,000
100046782	BROWNS MILLS	NJ		11/20/2020	8.625		62,798	152,855
100034134	ROSCOMMON	IRL		06/21/2019	5.150		38	215,199
3310083887	CAPE CORAL	FL		10/03/2024	8.771		17,808	177,000
3310075942	KNOXVILLE	TN		08/26/2024	8.666		57,064	282,000
100054093	ATLANTA	GA		03/23/2021	3.750		62,523	360,000

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100043293	MARENGO	OH		08/13/2020	7.000		62,720	209,000
100055230	LOUISVILLE	KY		03/23/2021	9.250		62,171	70,000
3310089690	SACRAMENTO	CA		12/12/2024	8.316		149,188	525,000
100055134	GREENVILLE	SC		03/23/2021	3.750		62,497	260,000
100032089	NAPLES	FL		03/29/2019	4.375		61,994	225,000
3310083747	FORT WORTH	TX		09/18/2024	9.289		19,759	429,000
100044379	LAKE WORTH	FL		11/19/2020	5.000		61,594	154,850
3310090256	HILLSIDE	IL		12/12/2024	8.428		8,316	103,500
100080275	BOLSWARD	NLD		02/22/2022	3.350		13,432	101,362
3310083881	CAPE CORAL	FL		10/03/2024	8.771		14,940	177,000
3310055980	PORT CHARLOTTE	FL		11/29/2023	8.946		16,007	205,500
100085103	VENLO	NLD		07/27/2022	4.000		12,177	88,943
100047020	YUMA	AZ		11/20/2020	7.875		61,884	131,243
100077906	ENKHUIZEN/HOORN	NLD		12/29/2021	3.250		13,542	84,539
3310055249	NORTH PORT	FL		10/06/2023	8.316		15,031	129,600
100055353	CLEVELAND	TX		03/23/2021	4.750		61,330	199,000
3310081272	KNOXVILLE	TN		09/26/2024	9.289		27,974	174,000
100030594	COUNTRY CLUB HILLS	IL		12/20/2018	6.500		61,089	119,000
3500111882	ORLANDO	FL		11/27/2024	8.633		85,339	307,500
100185677	ENSCHEDE	NLD		12/20/2024	5.050		12,409	74,543
100047361	ARLINGTON	WA		11/20/2020	6.250		61,395	351,500
100031689	BAKERSFIELD	CA		03/29/2019	3.375		61,425	170,000
100067605	DIBOLL	TX		09/23/2021	4.500		61,184	78,000
100017744	PINELLAS PARK	FL		04/26/2018	4.000		61,235	71,250
100044448	CARSON	WA		11/19/2020	4.500		60,759	285,000
100032040	DEERFIELD BEACH	FL		03/29/2019	4.125		61,161	180,000
3340088620	PHILADELPHIA	PA		12/05/2024	9.004		86,970	70,000
100119564	ROTTERDAM	NLD		07/28/2023	4.565		12,943	119,311
3340089443	MOUNT VERNON	OH		12/12/2024	8.410		43,139	83,800
100046072	SHARPSVILLE	IN		11/25/2020	4.000		60,866	112,955
3310085630	BROWNS MILLS	NJ		10/10/2024	8.771		3,401	138,000
3310087116	ATHENS	GA		10/31/2024	8.498		60,373	322,400
100030997	LAUDERDALE LAKES	FL		03/29/2019	4.270		59,995	66,500
100025903	EASTON	PA		09/20/2018	4.000		60,892	57,760
3300005222	NEW ORLEANS	LA		10/09/2024	9.105		52,136	222,950
100047351	INDIANAPOLIS	IN		11/20/2020	7.000		60,711	61,370
100046523	LIMA	OH		11/25/2020	7.630		60,655	90,250
100046026	CHICAGO HEIGHTS	IL		11/25/2020	3.625		60,628	104,500
3310078519	CHATTANOOGA	TN		08/19/2024	9.296		16,529	166,800
100054794	COMPTON	CA		03/23/2021	5.000		60,411	399,000
100054634	GRAND PRAIRIE	TX		03/23/2021	6.625		59,920	225,000
3310080548	MIAMI	FL		10/31/2024	9.289		53,580	348,000
100025676	DETROIT	MI		09/20/2018	4.625		60,569	115,000
3340072791	PAHOA	HI		05/10/2024	9.230		93,060	260,000
100054583	ROCKFORD	MI		03/23/2021	5.250		60,354	180,000
100054443	GREENVILLE	PA		03/23/2021	4.375		60,121	124,000
100046837	PULASKI	NY		11/20/2020	8.500		59,130	212,088
3340082473	MARTINSVILLE	IN		09/10/2024	8.882		26,794	57,000
100042951	FRONT ROYAL	VA		05/28/2020	4.125		58,798	275,000
100108509	ENSCHEDE	NLD		05/25/2023	6.250		12,325	93,914
3340080064	CHICAGO	IL		09/18/2024	9.256		7,801	47,000
3340081023	MARKHAM	IL		08/19/2024	9.164		15,919	28,000
100042954	AUSTIN	TX		05/28/2020	3.000		58,775	570,000
3310073968	WEST COLUMBIA	SC		07/29/2024	9.289		8,056	147,200
3310064226	SALINE	MI		12/28/2023	9.366		14,205	153,300

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100045830	ROLLING MEADOWS	IL		11/25/2020	3.000		59,689	86,640
3310071347	SPOTSWOOD	NJ		09/18/2024	8.652		10,408	232,500
100043564	MIAMI	FL		08/13/2020	7.000		58,342	243,200
100054916	CHANDLER	AZ		03/23/2021	3.750		55,858	415,900
100054731	WEIR	KS		03/23/2021	3.500		59,507	105,000
3310086667	HAMPTON	CT		10/31/2024	8.267		8,539	121,500
3340076842	WYANDANCH	NY		06/14/2024	9.885		634	448,000
100083302	AMSTERDAM	NLD		05/27/2022	3.100		12,179	95,618
100053700	ARLINGTON	TX		03/23/2021	5.375		58,817	205,000
100017398	BALTIMORE	MD		04/26/2018	3.625		59,503	51,300
3310077940	WILLIS	TX		08/26/2024	8.666		17,150	115,500
3340071437	BUFFALO	NY		05/23/2024	9.384		20,929	38,600
3340075834	SHREVEPORT	LA		05/23/2024	9.473		15,819	65,000
100033198	DUBLIN	IRL		06/21/2019	3.900		64,456	181,887
100065612	BETHLEHEM	PA		07/28/2021	4.875		59,128	82,000
100031693	OCALA	FL		03/29/2019	4.220		58,376	125,000
3340085633	CHICAGO	IL		10/03/2024	8.960		42,249	184,000
100047278	PLANO	TX		11/20/2020	4.875		58,365	331,550
100055610	UPPER DARBY	PA		03/23/2021	4.625		58,976	71,000
100045994	ROCKY MOUNT	VA		11/25/2020	8.000		59,005	54,150
100043523	TORRANCE	CA		08/13/2020	6.990		56,712	636,500
100053898	MADRID	IA		03/23/2021	6.500		57,675	179,900
100047197	DISPUTANTA	VA		11/20/2020	6.000		58,724	304,000
100044356	GATES	NC		11/19/2020	5.000		57,563	170,000
100055539	BIRMINGHAM	AL		03/23/2021	4.000		58,594	176,900
3310076805	WEST PALM BEACH	FL		08/19/2024	8.841		26,487	242,000
3340069048	BALTIMORE	MD		02/29/2024	9.512		4,277	28,000
3500112687	SEVIERVILLE	TN		12/20/2024	8.423		18,433	340,000
100046369	MAHNOMEN	MN		11/25/2020	4.000		58,570	106,400
100030548	HOUSTON	TX		12/20/2018	5.500		57,997	164,900
3340079839	NEWTON	NC		07/29/2024	9.653		5,613	222,400
100043904	MARION STATION	MD		08/19/2020	7.290		57,965	213,655
100054268	WELCH	WV		03/23/2021	13.220		58,652	50,000
100050378	WHITESBURG	GA		11/20/2020	4.000		57,768	133,000
3310079792	ROME	NY		09/03/2024	9.016		1,886	135,000
100031527	PHOENIX	AZ		03/29/2019	2.000		58,269	141,000
3340077553	DETROIT	MI		06/14/2024	9.712		2,926	112,000
100047277	SANTA ROSA	CA		11/20/2020	6.125		57,257	513,000
100046746	FLORHAM PARK	NJ		11/20/2020	4.750		57,583	380,000
100032091	GLENDALE HEIGHTS	IL		03/29/2019	4.125		57,490	198,000
100032169	PHOENIX	AZ		03/29/2019	4.375		57,704	159,000
3340077149	SAINT JOSEPH	MO		09/18/2024	9.624		3,212	32,000
100025242	PHOENIX	AZ		09/20/2018	4.000		57,576	64,980
3310074307	NORWICH	CT		07/29/2024	9.135		1,515	129,000
100054073	HOUSTON	TX		03/23/2021	4.000		58,006	119,600
100033934	DUBLIN	IRL		06/21/2019	4.250		62,589	153,329
100025230	DEARBORN HEIGHTS	MI		09/20/2018	3.875		57,677	69,493
100067500	ROCKPORT	TX		09/23/2021	4.500		57,557	77,000
100043913	BIRMINGHAM	AL		08/19/2020	7.000		57,928	72,200
100045732	PLEASANTVILLE	NY		11/25/2020	4.250		39,271	806,550
100044583	FOREST GROVE	OR		11/19/2020	7.750		56,997	175,000
3310088121	RIO RANCHO	NM		11/14/2024	8.148		1,636	86,100
100049479	WANATAH	IN		11/20/2020	7.000		57,230	88,896
100054094	TERRE HAUTE	IN		03/23/2021	4.250		57,355	130,000
100032011	TAMPA	FL		03/29/2019	4.375		57,136	115,000

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3310091322	TUPELO	MS		12/19/2024	8.673		1,871	114,000
100046950	ROCHESTER	NY		11/20/2020	7.750		56,751	199,500
100030576	HOUSTON	TX		12/20/2018	5.000		56,602	164,500
100025077	JONESBORO	GA		09/20/2018	4.375		57,120	81,225
100030062	GAINESVILLE	GA		12/20/2018	5.000		57,067	105,000
100043560	WEST PALM BEACH	FL		08/13/2020	6.750		56,985	175,750
100046841	REDWOOD CITY	CA		11/20/2020	8.500		56,849	755,250
100088496	TILBURG	NLD		10/27/2022	5.350		12,704	91,226
100054008	BUFFALO	NY		03/23/2021	7.499		56,880	115,000
3340083769	PHILADELPHIA	PA		09/18/2024	9.125		18,217	116,000
3340086117	CARLISLE	OH		10/10/2024	9.096		5,891	47,400
3310083083	PARKER	CO		10/23/2024	9.702		17,580	309,200
3310078720	BELMONT	NC		07/29/2024	9.135		6,594	128,000
100030551	HOUSTON	TX		12/20/2018	5.625		55,717	180,000
100047001	CULVER CITY	CA		11/20/2020	8.750		54,969	731,500
100044830	LEESBURG	TX		11/19/2020	6.625		55,643	90,250
100033190	CORK	IRL		06/21/2019	5.150		60,269	139,967
100054303	DALLAS	TX		03/23/2021	5.750		55,346	130,000
3310086154	CHICAGO	IL		10/10/2024	8.743		5,474	57,114
100047219	CLINTON TOWNSHIP	MI		11/20/2020	3.500		55,799	114,000
100032133	HOLLYWOOD	FL		03/29/2019	4.330		55,428	245,000
100032018	MIAMI	FL		03/29/2019	3.980		54,918	255,000
100031787	MIAMI	FL		03/29/2019	4.125		55,897	404,800
100043774	RICHMOND	CA		08/13/2020	5.410		54,694	479,750
3310077833	MYRTLE BEACH	SC		10/03/2024	9.404		16,018	226,500
100046902	TAMPA	FL		11/20/2020	8.125		54,756	346,750
3310082327	LEHIGH ACRES	FL		10/03/2024	9.289		47,602	324,000
3340084512	ABILENE	TX		09/18/2024	9.125		7,049	160,000
100024442	OWOSSO	MI		09/20/2018	4.625		55,378	54,150
3340085778	ROANOKE	VA		10/03/2024	9.170		41,580	43,000
323120579	MARANA	AZ		03/21/2024	9.705		56,966	1,134,000
100045076	SAINT CLOUD	FL		11/19/2020	2.000		54,560	233,700
100054727	WYNNE	AR		03/23/2021	4.375		54,396	157,000
3310089048	SAINT PETERSBURG	FL		11/14/2024	9.289		14,969	306,900
100034187	DUBLIN	IRL		06/21/2019	4.000		57,812	236,596
100055004	ROANOKE	VA		03/23/2021	8.000		54,599	110,000
3310090088	PHILADELPHIA	PA		12/05/2024	8.323		1,968	128,000
100130108	NETHERLANDS	NLD		09/26/2023	6.450		11,113	52,708
100046976	SAINT PAUL	MN		11/20/2020	7.875		54,923	129,200
100088533	ENSCHEDE	NLD		10/27/2022	4.750		12,284	80,403
100048309	SAINT LOUIS	MO		11/20/2020	3.500		54,695	104,500
100055827	KNOXVILLE	TN		03/23/2021	4.625		54,676	115,000
100029974	TULSA	OK		12/20/2018	6.500		54,225	105,000
100044964	FORT LAUDERDALE	FL		11/19/2020	3.875		53,808	228,492
100048569	HUNTINGTON	IN		11/20/2020	6.875		54,507	58,663
3310064813	CHICAGO	IL		12/22/2023	8.141		16,252	135,000
3310088364	MOUNT HOLLY	NJ		10/31/2024	8.855		267	110,000
3310054647	CHICAGO	IL		09/15/2023	8.596		5,718	105,188
3410000526	CLEVELAND	OH		09/24/2024	8.916		22,472	75,000
100067430	FARMINGTON	NM		09/23/2021	4.374		54,279	70,000
100139863	NETHERLANDS	NLD		12/28/2023	6.750		11,454	78,387
100050045	MIAMI	FL		11/20/2020	4.250		53,480	487,255
100053750	BELLE GLADE	FL		03/23/2021	5.125		53,927	262,000
3310076973	PHILADELPHIA	PA		10/10/2024	8.323		12,876	140,000
100055138	NEW BRITAIN	CT		03/23/2021	3.875		54,172	70,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340083905	CHICAGO	IL		10/23/2024	8.965		18,085	160,000
3340086695	BALTIMORE	MD		10/23/2024	8.561		3,960	95,877
100046948	OAK PARK	MI		11/20/2020	6.000		53,894	144,400
100047975	INDIO	CA		11/20/2020	5.000		51,683	760,000
100053418	WYOMING	MI		03/23/2021	7.875		53,326	192,000
100054905	HARVEST	AL		03/23/2021	6.750		51,659	315,000
3300005419	ROSSVILLE	GA		11/06/2024	9.520		20,689	122,400
100130118	NETHERLANDS	NLD		09/26/2023	6.100		10,993	151,355
100065939	DEN HAAG	NLD		07/30/2021	8.025		12,214	99,504
100045050	SMYRNA	DE		11/19/2020	2.000		52,984	154,043
100078510	ROTTERDAM	NLD		01/26/2022	6.535		11,523	87,132
3340085846	DETROIT	MI		12/05/2024	8.998		45,168	148,000
100032619	MEATH	IRL		06/21/2019	5.150		60,497	153,014
3310081785	SAN ANTONIO	TX		09/10/2024	9.016		2,493	136,800
100054588	CALUMET CITY	IL		03/23/2021	4.750		53,274	126,000
100029973	HOUSTON	TX		12/20/2018	5.500		52,914	157,000
100055201	ALLEN PARK	MI		03/23/2021	4.000		53,305	130,000
3340072801	AUGUSTA	GA		04/30/2024	9.385		6,307	24,000
3310085584	SALISBURY	NC		10/03/2024	8.778		13,945	124,500
3310086105	MELROSE PARK	IL		10/10/2024	8.666		12,073	97,500
3310088995	BUSHKILL	PA		10/31/2024	8.645		9,779	138,000
3310058127	CAPE CORAL	FL		10/06/2023	8.806		32,487	147,000
100050142	CHARLOTTE	NC		11/20/2020	5.500		52,525	190,000
100045990	KANSAS CITY	MO		11/25/2020	8.000		53,140	46,930
100054934	MAYSVILLE	KY		03/23/2021	9.800		52,629	54,000
100045069	AURORA	CO		11/19/2020	4.125		51,325	390,138
100054466	MIAMI	FL		03/23/2021	4.000		52,687	235,000
100103333	BERGEN OP ZOOM	NLD		04/28/2023	3.690		11,203	86,461
100053437	BECKLEY	WV		03/23/2021	8.250		52,615	126,000
3340055982	PORT CHARLOTTE	FL		02/26/2024	9.414		62,392	504,000
100044842	NEWNAN	GA		11/19/2020	2.000		52,392	157,700
100045307	GREENTOWN	PA		11/25/2020	5.250		51,899	107,350
3310059505	CLEVELAND	OH		10/06/2023	9.016		2,490	184,000
100053926	MARTINSVILLE	VA		03/23/2021	4.375		51,915	55,000
100047359	HAZLET	NJ		11/20/2020	6.000		51,564	341,050
3310071887	PHILADELPHIA	PA		04/05/2024	9.016		7,565	180,000
3310079020	DETROIT	MI		10/10/2024	9.016		25,468	120,000
100030039	MISSOURI CITY	TX		12/20/2018	5.250		51,495	142,600
3500113652	WESTMINSTER	SC		12/20/2024	8.173		29,500	80,000
100046936	FRUITLAND	ID		11/20/2020	6.875		51,870	251,750
100049180	CHARLOTTE	NC		11/20/2020	8.875		51,615	170,050
100055052	SAYREVILLE	NJ		03/23/2021	5.000		51,435	377,300
100055579	MASSILLON	OH		03/23/2021	8.525		51,397	99,900
100080296	UTRECHT	NLD		02/22/2022	3.250		11,204	88,523
100054851	STOCKTON	CA		03/23/2021	3.375		51,179	252,000
100134400	NETHERLANDS	NLD		10/27/2023	5.840		9,645	138,196
100087608	HEERLEN	NLD		09/27/2022	3.850		9,523	80,438
100047373	TAYLOR	MI		11/20/2020	4.750		49,240	166,250
100047907	SOUTH GATE	CA		11/20/2020	5.500		51,177	570,000
100030571	HOUSTON	TX		12/20/2018	5.125		51,590	156,400
100055393	O FALLON	IL		03/23/2021	7.250		50,931	78,000
100046965	OPA LOCKA	FL		11/20/2020	7.500		51,306	251,750
100053799	DENVER	IN		03/23/2021	4.500		51,358	120,000
100032008	RIVERVIEW	FL		03/29/2019	4.000		50,665	165,000
100050139	PINEY FLATS	TN		11/20/2020	7.250		50,400	133,000

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100047237	OKLAHOMA CITY	OK		11/20/2020	6.500		51,048	76,713
3310061167	MONROE	NC		11/21/2023	9.464		5,207	118,500
100055448	CHULA VISTA	CA		03/23/2021	6.150		49,380	525,000
3310077597	CAPE CORAL	FL		09/18/2024	9.289		24,723	114,900
100085069	VENLO	NLD		07/27/2022	4.000		9,985	72,807
3310079906	ROMEOVILLE	IL		08/26/2024	8.526		16,157	98,400
3310061435	DECATUR	GA		10/31/2023	8.666		3,885	93,600
100046994	SAN FRANCISCO	CA		11/20/2020	3.000		49,680	902,500
3310081233	NEW LONDON	CT		08/26/2024	8.323		10,542	98,700
100053483	PHILADELPHIA	PA		03/23/2021	4.875		50,436	141,000
100045017	WASHINGTON	DC		11/19/2020	7.125		49,931	331,695
3340084648	COLUMBIA	SC		09/18/2024	9.303		24,398	122,400
100031596	BLYTHE	CA		03/29/2019	4.375		49,912	106,900
100083332	TILBURG	NLD		05/27/2022	3.350		10,338	80,297
100054782	CLEVELAND	OH		03/23/2021	4.875		50,430	50,000
3340083959	GAS CITY	IN		09/18/2024	9.333		10,890	140,000
3310089046	ROSEVILLE	CA		11/21/2024	7.200		28,126	130,500
100084236	LELYSTAD	NLD		06/30/2022	4.100		10,216	66,276
100091883	GOUDA	NLD		01/27/2023	6.050		10,593	66,908
100086266	DEN HAAG	NLD		08/29/2022	4.700		9,745	70,981
100032085	PHOENIX	AZ		03/29/2019	4.250		49,771	200,000
100054487	PHILADELPHIA	PA		03/23/2021	9.803		50,383	169,000
100046382	MINERVA	OH		11/25/2020	7.500		50,376	83,481
100025466	SAINT LOUIS	MO		09/20/2018	4.000		50,354	129,000
3340076626	COLUMBIA	SC		07/29/2024	9.445		1,085	19,000
3310054322	CLOVIS	CA		09/15/2023	7.940		10,870	200,000
3340080483	LYMAN	SC		09/03/2024	9.176		9,942	373,600
100030506	HOUSTON	TX		12/20/2018	5.125		49,617	165,000
100029930	HOUSTON	TX		12/20/2018	5.125		49,214	130,000
100053945	HANOVER TOWNSHIP	PA		03/23/2021	9.438		49,945	62,000
3310041530	TROY	NY		09/28/2022	7.550		688	127,600
100029934	EL PASO	TX		12/20/2018	6.500		49,687	87,400
3310064197	COLUMBUS	OH		12/28/2023	8.981		8,209	148,000
100081984	ROTTERDAM	NLD		03/30/2022	3.250		10,645	81,090
3300005526	TRENTON	NJ		12/18/2024	8.685		12,611	107,800
100055318	MOUNT PLEASANT	TN		03/23/2021	7.000		49,589	167,000
100048686	OPA LOCKA	FL		11/20/2020	3.375		49,627	175,750
3310083829	LEHIGH ACRES	FL		10/03/2024	9.289		8,115	91,500
100031706	LAKE ELSINORE	CA		03/29/2019	4.375		45,602	291,000
100025589	ALLEN	KY		09/20/2018	3.875		49,581	68,400
3310082979	CONROE	TX		10/31/2024	9.359		19,173	146,000
100046851	PLANTATION	FL		11/20/2020	7.250		49,149	356,250
100050061	WEST JORDAN	UT		11/20/2020	3.875		49,459	351,500
100047326	MUNSTER	IN		11/20/2020	6.000		48,678	184,775
100053373	UNION BEACH	NJ		03/23/2021	8.000		48,875	220,900
100053423	AVONDALE ESTATES	GA		03/23/2021	8.250		48,948	180,000
100017199	ROCKFORD	IL		04/26/2018	4.000		49,255	68,400
3340073593	SPARTANBURG	SC		04/30/2024	9.742		17,416	40,400
100031997	LAS VEGAS	NV		03/29/2019	4.375		48,459	187,000
3310081398	ATLANTA	GA		08/19/2024	8.771		3,641	104,000
3310083830	LEHIGH ACRES	FL		10/31/2024	9.289		9,169	91,500
100055637	WEST DECATUR	PA		03/23/2021	5.693		48,751	60,000
3310083098	INDIANAPOLIS	IN		09/26/2024	9.135		2,790	148,400
100055557	FRANKLIN	VA		03/23/2021	12.130		48,239	55,000
100046982	PARKMAN	OH		11/20/2020	8.875		47,333	156,750

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3310074311	SCRANTON	PA		10/03/2024	8.771		10,937	113,700
100026256	INDIANAPOLIS	IN		09/20/2018	4.625		48,842	87,543
100046538	JEFFERSONVILLE	IN		11/25/2020	4.875		48,702	142,500
100046174	LARKSVILLE	PA		11/25/2020	5.000		48,895	72,200
100074380	HEERLEN	NLD		11/16/2021	3.200		10,853	75,684
3410000641	MILLVILLE	NJ		12/09/2024	8.868		36,646	130,000
100043349	MANCHESTER	NH		08/13/2020	6.630		48,483	223,250
100031813	TAMPA	FL		03/29/2019	3.500		47,861	197,500
3310084957	PHILADELPHIA	PA		10/23/2024	8.841		31,888	165,000
100070456	HALLANDALE BEACH	FL		09/23/2021	4.875		46,111	170,000
3310082981	CONROE	TX		10/31/2024	9.149		17,199	146,000
100047075	STATEN ISLAND	NY		11/20/2020	7.250		47,521	363,850
100068673	TILBURG	NLD		08/30/2021	3.650		10,965	83,117
100046924	CRANBERRY TWP	PA		11/20/2020	7.125		47,295	380,000
100047505	BROOKSVILLE	FL		11/20/2020	4.500		48,115	108,300
100012423	THOMASVILLE	NC		04/28/2017	3.250		2,954	254,000
3310079953	CAPE CORAL	FL		08/19/2024	8.673		64,486	184,500
100031522	OAK PARK	IL		03/29/2019	3.625		47,993	103,000
3310065557	HOUSTON	TX		07/29/2024	9.121		6,593	115,500
100053563	GLOVERSVILLE	NY		03/23/2021	6.500		47,434	119,322
3340092244	CLEVELAND	OH		12/30/2024	9.301		28,108	116,800
3310051307	CAPE CORAL	FL		06/21/2023	8.876		7,650	118,500
100055196	NORTH BALDWIN	NY		03/23/2021	7.290		46,874	430,000
100055026	DADE CITY	FL		03/23/2021	4.125		47,758	218,000
100054526	DETROIT	MI		03/23/2021	4.625		47,860	58,000
3310086130	DALLAS	TX		10/23/2024	8.820		72,772	244,200
100054452	STATEN ISLAND	NY		03/23/2021	7.625		45,612	520,000
100047836	OCALA	FL		11/20/2020	5.375		46,002	180,500
3310061829	PORT CHARLOTTE	FL		10/31/2023	9.709		9,667	151,500
100026265	HAINES CITY	FL		09/20/2018	4.625		47,631	50,540
100043462	OLYMPIA	WA		08/13/2020	5.500		47,274	221,350
100045616	FRIERSON	LA		11/25/2020	4.625		47,533	72,200
100055811	ENGLEWOOD	FL		03/23/2021	6.125		46,838	149,900
3310089874	TOLEDO	OH		12/12/2024	8.428		4,136	83,100
100055200	GARLAND	UT		03/23/2021	3.500		45,914	325,000
100024466	DETROIT	MI		09/20/2018	4.625		47,470	112,000
3310062387	CLEVELAND HEIGHTS	OH		02/15/2024	8.925		1,374	70,500
3310085983	CLEVELAND	OH		10/31/2024	9.016		10,091	112,000
100047030	PHOENIX	AZ		11/20/2020	7.625		46,658	185,250
100032042	FRESNO	CA		03/29/2019	3.875		47,228	145,000
100044861	AMITE	LA		11/19/2020	4.750		46,621	122,550
100032096	CHICAGO	IL		03/29/2019	4.270		46,429	147,000
100067755	OCALA	FL		09/23/2021	4.625		46,949	80,000
3310078729	BALTIMORE	MD		08/26/2024	8.141		13,490	128,800
3410000536	EAST LAKE	OH		09/24/2024	8.916		32,542	62,000
100017654	BRADLEY	IL		04/26/2018	8.000		46,454	45,600
100139864	NETHERLANDS	NLD		12/28/2023	6.750		9,874	67,575
3310087624	CHICAGO	IL		10/31/2024	8.498		4,042	75,000
3310086919	FRANKLIN PARK	IL		10/10/2024	8.498		14,746	109,500
3310086205	LEHIGH ACRES	FL		11/21/2024	9.289		11,877	124,000
3310089716	MIAMI	FL		12/30/2024	8.141		15,593	120,000
100081965	TILBURG	NLD		03/30/2022	6.190		9,945	76,360
100047155	SKOKIE	IL		11/20/2020	4.125		46,584	354,113
3340069273	PHILLIPSBURG	NJ		02/26/2024	9.265		3,109	38,400
100082726	KATWIJK	NLD		04/27/2022	3.850		9,501	57,240

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3310089777	RANDALLSTOWN	MD		12/19/2024	8.666		8,358	105,000
100067842	BURLESON	TX		09/23/2021	4.500		45,609	385,000
100055743	KANSAS CITY	MO		03/23/2021	2.875		44,328	292,620
100030176	WEST NEW YORK	NJ		12/20/2018	2.000		45,905	170,000
100046254	GEORGETOWN	KY		11/25/2020	5.250		46,267	204,250
3310081014	CHICAGO	IL		09/03/2024	8.771		4,010	94,500
3310077134	LIVINGSTON	TX		08/19/2024	8.666		12,249	120,000
100048530	SURPRISE	AZ		11/20/2020	3.875		44,960	408,500
100046532	HAMILTON	OH		11/25/2020	12.200		46,031	55,053
100086288	DELFT	NLD		08/29/2022	3.950		8,720	79,288
100053460	WILKES BARRE	PA		03/23/2021	10.550		45,702	41,000
100044282	MIRAMAR	FL		08/19/2020	4.000		45,989	223,250
100047982	NAPLES	FL		11/20/2020	6.500		45,159	425,600
3310062222	PORT CHARLOTTE	FL		10/31/2023	8.806		9,234	376,400
3310088809	CHICAGO	IL		11/14/2024	8.498		10,009	165,000
100082728	STADSKANAAL	NLD		04/27/2022	2.850		9,375	68,579
100077910	HEEMSTEDE	NLD		12/29/2021	3.650		9,927	75,048
100046637	SAINT LOUIS	MO		11/25/2020	4.990		45,458	85,738
100054622	SHELBY	NC		03/23/2021	9.390		44,958	86,000
3340086699	PITTSBURGH	PA		11/21/2024	8.784		21,383	184,000
100053507	KANSAS CITY	MO		03/23/2021	7.250		44,796	203,180
3310079011	BALTIMORE	MD		09/18/2024	8.925		5,521	108,800
3310082097	WINDHAM	CT		09/03/2024	8.897		6,794	75,600
100043505	PEARLAND	TX		08/13/2020	6.875		44,608	209,000
100054833	WIMBERLEY	TX		03/23/2021	4.000		45,444	282,000
100025796	INDEPENDENCE	MO		09/20/2018	4.000		45,439	63,175
100082729	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.500		9,220	61,410
100044032	ONTARIO	CA		08/19/2020	5.000		44,861	441,750
3310091283	CLEVELAND	OH		12/19/2024	8.470		4,999	79,500
100024803	SICKLERVILLE	NJ		09/20/2018	4.625		45,008	53,248
100045230	SAGINAW	MI		11/25/2020	5.875		44,495	61,370
100032816	DUBLIN	IRL		06/21/2019	5.150		48,734	48,669
100050099	SHERMAN	TX		11/20/2020	7.875		45,039	104,500
100045857	HOUGHTON LAKE	MI		11/25/2020	6.250		43,994	71,298
3310059367	LYONS	IL		09/15/2023	8.666		2,039	120,000
100017717	BRIDGETON	NJ		04/26/2018	3.125		44,969	159,000
3310085801	MANALAPAN	NJ		11/14/2024	8.666		47,401	238,444
3340069403	GRANITEVILLE	SC		04/05/2024	9.747		2,495	26,000
100043852	NORCO	CA		08/19/2020	3.000		43,261	551,000
3310056878	DETROIT	MI		10/06/2023	8.603		4,544	157,600
3310084366	WINSTON-SALEM	NC		10/23/2024	9.289		18,488	95,700
100050123	HOUSTON	TX		11/20/2020	7.750		44,071	126,350
100053985	BAKERSFIELD	CA		03/23/2021	8.750		44,749	197,500
100045498	BAY CITY	MI		11/25/2020	4.125		44,576	60,468
3310050689	CLINTON	MD		05/25/2023	8.148		6,971	120,000
3310078467	MEMPHIS	TN		08/26/2024	8.841		4,219	82,500
3500109033	LEHIGH ACRES	FL		10/16/2024	8.783		39,088	182,500
3340077165	MEMPHIS	TN		07/29/2024	9.623		11,563	47,000
3310081481	CAPE CORAL	FL		09/03/2024	8.666		71,997	240,000
3340066577	DANVILLE	VA		02/26/2024	9.532		2,095	45,600
100047025	WAYNE	MI		11/20/2020	6.500		43,395	112,100
100088549	DEN HAAG	NLD		10/27/2022	4.550		9,876	70,523
3340086557	COALDALE	PA		11/21/2024	9.289		18,109	26,000
100044230	BOCA RATON	FL		08/19/2020	4.750		43,652	270,750
100033139	WICKLOW	IRL		06/21/2019	3.400		48,359	82,846

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100054750	LINCOLNTON	NC		03/23/2021	3.000		43,217	139,000
100044028	SHILLINGTON	PA		08/19/2020	5.000		44,143	137,750
100049098	SHREVEPORT	LA		11/20/2020	4.125		43,968	69,493
100033163	GALWAY	IRL		06/21/2019	3.650		46,950	383,367
3500109034	LEHIGH ACRES	FL		10/16/2024	8.783		40,030	181,000
100054907	DEER ISLAND	OR		03/23/2021	8.000		43,009	380,000
100086305	AMSTERDAM	NLD		08/29/2022	4.300		8,374	78,346
3310084137	HOUSTON	TX		10/23/2024	8.743		4,706	122,000
100032983	SLIGO	IRL		06/21/2019	5.150		46,845	157,108
100048441	ATLANTA	GA		11/20/2020	4.250		43,795	118,000
3340082076	CADILLAC	MI		10/23/2024	9.470		22,605	55,000
100055292	CINCINNATI	OH		03/23/2021	9.538		43,375	130,000
3310090030	SPARTANBURG	SC		12/19/2024	7.700		116,365	300,000
3310057806	PHILADELPHIA	PA		08/31/2023	9.016		1,960	104,800
100024501	SCHENECTADY	NY		09/20/2018	3.750		43,668	69,493
3310089927	HAMILTON	NJ		12/12/2024	8.645		15,088	132,300
3310083750	NEW ORLEANS	LA		10/31/2024	9.289		18,139	99,000
100049048	DETROIT	MI		11/20/2020	4.125		43,266	29,331
100046057	TOPOCK	AZ		11/25/2020	4.250		43,550	109,250
100045720	DETROIT	MI		11/25/2020	4.250		42,863	74,005
3500109031	LEHIGH ACRES	FL		10/16/2024	8.783		39,696	144,800
100054018	HIGHLAND	IN		03/23/2021	6.500		43,228	160,000
3340063488	PHILADELPHIA	PA		03/07/2024	9.654		22,353	272,000
100045762	PHILADELPHIA	PA		11/25/2020	4.625		43,497	113,050
3310088481	PHILADELPHIA	PA		11/21/2024	8.680		14,926	103,500
3340083418	KINSTON	NC		09/26/2024	8.983		990	65,600
3340075476	DAYTON	OH		05/10/2024	9.651		11,246	37,000
100054476	DAYTON	OH		03/23/2021	10.840		42,407	47,000
100073572	AMSTERDAM	NLD		10/25/2021	3.000		9,709	191,913
3310078468	MEMPHIS	TN		09/10/2024	8.841		3,892	84,000
3310077485	WEST PALM BEACH	FL		08/19/2024	8.666		9,415	174,400
3310063087	HAMBURG	NY		12/28/2023	8.610		1,951	73,500
3300004966	WHEELING	WV		06/24/2024	9.445		24,625	258,720
100043646	LANSING	MI		08/13/2020	4.375		42,697	109,250
100032402	DONEGAL	IRL		06/21/2019	3.750		46,958	414,661
100029923	EMERYVILLE	CA		12/20/2018	5.625		42,547	640,000
3340090664	AKRON	OH		12/12/2024	8.927		18,044	120,000
3310076129	SCRANTON	PA		09/26/2024	9.086		7,225	76,500
3340080027	ST. LOUIS	MO		08/26/2024	9.485		15,978	23,000
100046138	LOUISVILLE	KY		11/25/2020	4.750		42,885	92,958
100034188	LOUTH	IRL		06/21/2019	4.000		42,608	169,137
100030121	SUMMERVILLE	SC		12/20/2018	2.000		42,303	158,000
100141832	LELYSTAD	NLD		01/29/2024	5.950		8,934	59,466
100044104	LAS VEGAS	NV		08/19/2020	4.500		42,437	180,500
100055168	OMAHA	NE		03/23/2021	5.500		42,343	185,000
100045116	EL PASO	TX		11/19/2020	3.000		42,204	190,000
100032168	CHICAGO	IL		03/29/2019	4.355		40,952	265,000
100085025	ROTTERDAM	NLD		07/27/2022	3.250		8,226	66,223
100017410	SAUK VILLAGE	IL		04/26/2018	3.625		42,350	32,300
100088525	ENKHUIZEN/HOORN	NLD		10/27/2022	1.000		10,146	251,379
100047071	SPOKANE	WA		11/20/2020	6.750		41,293	242,250
100054906	BRISTOL	PA		03/23/2021	8.625		40,860	215,000
3310082239	ASHEVILLE	NC		11/21/2024	8.666		99,017	303,000
100044901	LEHIGH ACRES	FL		11/19/2020	5.070		41,202	104,500
100025002	MEMPHIS	TN		09/20/2018	4.375		41,715	73,055

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100082058	HAARLEM	NLD.		03/30/2022	3.300		8,876	67,575
100055506	DALLAS	TX.		03/23/2021	7.240		41,271	185,000
3310080029	BALTIMORE	MD.		08/19/2024	8.764		6,801	107,200
100031983	WEST PALM BEACH	FL.		03/29/2019	3.875		41,599	232,000
100045063	VALDOSTA	GA.		11/19/2020	3.500		40,683	226,158
100055443	SWANSEA	SC.		03/23/2021	7.000		40,435	103,000
100055279	KEANSBURG	NJ.		03/23/2021	4.875		40,411	290,000
3310088974	ATLANTA	GA.		12/12/2024	8.743		12,707	119,200
3340092524	ST. LOUIS	MO.		12/30/2024	9.069		8,316	18,000
3310085668	ANCHORAGE	AK.		10/23/2024	9.191		58,511	237,000
100045522	CARNEYS POINT	NJ.		11/25/2020	10.141		41,362	114,000
100025229	MOBILE	AL.		09/20/2018	4.000		41,416	45,125
100074374	STADSKANAAL	NLD.		11/16/2021	2.750		10,126	251,456
3310080734	KEYSTONE HEIGHTS	FL.		08/26/2024	9.289		16,099	132,000
100086282	SPIJKENISSE	NLD.		08/29/2022	4.650		7,996	63,430
100086283	SPIJKENISSE	NLD.		08/29/2022	4.650		7,996	63,430
100086328	OOSTBURG	NLD.		08/29/2022	4.950		5,997	103,795
100047356	ALBUQUERQUE	NM.		11/20/2020	6.000		40,314	147,250
3340068996	SAN ANTONIO	TX.		03/21/2024	9.674		254,700	142,000
100017068	EVANSVILLE	IN.		04/26/2018	8.125		40,903	58,900
100045111	LAUDERHILL	FL.		11/19/2020	2.000		40,274	237,500
100068312	PORTALES	NM.		08/25/2021	4.625		40,705	98,000
100055574	READING	PA.		03/23/2021	11.040		39,682	78,500
100045846	AKRON	OH.		11/25/2020	4.375		40,854	63,175
100078532	SCHIEDAM/VLAARDINGEN	NLD.		01/26/2022	6.030		8,783	67,575
100046919	PAYSON	AZ.		11/20/2020	8.625		40,796	251,750
100055235	TOKELAND	WA.		03/23/2021	8.050		40,110	95,000
100157527	ALMELO	NLD.		06/27/2024	6.150		8,298	57,083
100046977	MILNER	GA.		11/20/2020	8.500		39,637	137,275
100044415	NORTH CHARLESTON	SC.		11/19/2020	6.625		40,311	180,500
100043760	BRAZIL	IN.		08/13/2020	5.000		39,968	224,845
3310083772	LEHIGH ACRES	FL.		10/31/2024	8.666		17,573	91,500
100043227	DREXEL	NC.		08/13/2020	4.750		39,928	104,500
100054289	MONTEVIDEO	MN.		03/23/2021	6.750		40,388	85,000
100053636	TOLEDO	OH.		03/23/2021	7.000		40,090	36,700
100074382	EINDHOVEN	NLD.		11/16/2021	3.400		8,928	74,885
3310085032	NORTH DINWIDDIE	VA.		10/03/2024	8.673		891	102,000
3340074746	BALTIMORE	MD.		05/17/2024	9.681		77,478	184,000
100090568	DEN HAAG	NLD.		12/28/2022	6.200		8,273	59,086
100082008	HAARLEM	NLD.		03/30/2022	3.650		8,564	61,056
100050151	MONROE	LA.		11/20/2020	6.125		39,896	76,713
100045973	WOODRUFF	SC.		11/25/2020	11.600		39,094	77,615
3310080143	ST. AUGUSTINE	FL.		09/03/2024	9.289		11,355	232,500
100055591	VIDALIA	GA.		03/23/2021	3.875		39,947	109,000
100030047	FORT WORTH	TX.		12/20/2018	7.250		38,897	138,000
100086318	VENLO	NLD.		08/29/2022	4.950		7,698	56,900
3310073635	NAPLES	FL.		09/26/2024	9.135		42,768	606,000
100055091	BROOKLYN	NY.		03/23/2021	6.625		38,563	556,000
100054740	PITTSBURGH	PA.		03/23/2021	4.750		39,863	180,000
100065930	ROTTERDAM	NLD.		07/30/2021	8.275		9,033	64,236
100044100	GREENVILLE	GA.		08/19/2020	4.375		39,737	76,713
100043942	PLANTATION	FL.		08/19/2020	6.375		39,406	130,150
3310074950	SANTA ROSA	CA.		08/19/2024	9.156		54,724	644,000
100046588	CHERRYVILLE	MO.		11/25/2020	4.250		39,455	118,750
100054235	QUINLAN	TX.		03/23/2021	6.875		38,386	220,000

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100047760	KAILUA	HI		11/20/2020	6.375		39,149	902,500
100046081	STEUBENVILLE	OH		11/25/2020	4.070		39,462	50,540
100053803	BEVIER	MO		03/23/2021	5.990		39,362	30,000
3310085115	ST. PETERSBURG	FL		11/14/2024	9.289		72,361	316,000
100055716	COLUMBUS	GA		03/23/2021	11.130		39,222	20,000
100047003	FELTON	CA		11/20/2020	7.250		38,480	551,000
3310081245	SMITHS STATION	AL		08/26/2024	8.925		17,007	100,500
100103341	CASTRICUM	NLD		04/28/2023	6.200		8,374	60,695
100046895	PHOENIX	AZ		11/20/2020	7.875		37,140	342,000
3310080230	THOMASVILLE	NC		09/18/2024	9.289		600	57,450
100032161	PORT SAINT LUCIE	FL		03/29/2019	3.500		38,701	184,000
3310089797	NEW WINDSOR	NY		12/12/2024	7.730		22,275	146,000
100065924	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021	7.925		8,881	67,575
3310077649	ORANGE	TX		09/10/2024	9.289		11,587	73,500
100087628	VALKENBURG AAN DE GEUL	NLD		09/27/2022	5.150		7,174	52,035
100053517	WESTWEGO	LA		03/23/2021	6.750		36,669	129,000
100033187	DUBLIN	IRL		06/21/2019	5.150		41,932	46,281
100112070	LAFAYETTE	LA		06/29/2023	4.125		5,416	160,000
100047763	ABERDEEN	MD		11/20/2020	5.875		38,191	218,500
3310076507	LORIS	SC		07/29/2024	9.289		17,255	104,400
100032179	KISSIMMEE	FL		03/29/2019	3.375		38,566	215,000
100055228	BALTIMORE	MD		03/23/2021	8.600		38,481	32,500
3310065465	CHICAGO	IL		12/28/2023	8.666		5,892	75,000
3310060880	PHILADELPHIA	PA		12/07/2023	8.778		1,217	204,000
100046236	SAINT LOUIS	MO		11/25/2020	3.875		38,523	290,000
100047270	PORTLAND	OR		11/20/2020	6.875		37,109	427,500
3310088929	LEHIGH ACRES	FL		11/14/2024	8.666		21,050	87,000
3340068205	CAMDEN	NJ		02/29/2024	9.416		9,346	102,400
100043876	GALESBURG	IL		08/19/2020	7.260		38,442	61,370
100054646	JURUPA VALLEY	CA		03/23/2021	3.250		35,970	395,000
100083383	UTRECHT	NLD		05/27/2022	3.450		7,817	63,858
3500109035	LEHIGH ACRES	FL		10/16/2024	8.783		45,051	182,500
100047074	MADISON	TN		11/20/2020	7.000		38,229	266,000
100025616	TRENTON	NJ		09/20/2018	3.875		38,221	40,613
3310089828	CHICAGO	IL		12/12/2024	8.666		6,818	72,000
100055070	UNION	SC		03/23/2021	13.000		38,178	89,000
100046343	ROANOKE	VA		11/25/2020	2.000		37,831	114,000
100046468	NATCHITOCHES	LA		11/25/2020	4.000		37,985	104,500
100110824	HOUSTON	TX		06/29/2023	5.000		267	110,000
3310087170	RICHTON PARK	IL		10/31/2024	8.323		3,445	61,500
100047716	LAS VEGAS	NV		11/20/2020	6.000		37,174	104,500
100046869	CEDARTOWN	GA		11/20/2020	7.250		37,947	161,500
3310079140	LEHIGH ACRES	FL		09/03/2024	9.135		9,204	90,600
100046477	PALATKA	FL		11/25/2020	5.210		37,531	64,980
3340074024	ALBEMARLE	NC		05/17/2024	9.378		12,030	128,000
100054880	STEGER	IL		03/23/2021	4.250		37,196	120,000
100083346	ROTTERDAM	NLD		05/27/2022	3.550		7,717	59,804
100032182	HOMESTEAD	FL		03/29/2019	4.000		37,604	191,500
3310060322	GUN BARREL CITY	TX		10/06/2023	9.016		5,372	71,700
100047328	LOS ANGELES	CA		11/20/2020	5.000		36,623	418,000
3310088913	DETROIT	MI		12/05/2024	8.743		19,667	150,000
3310059138	WATERBURY	CT		08/31/2023	8.771		9,452	117,000
100032181	LAKE WORTH	FL		03/29/2019	5.500		37,393	160,000
100045746	SALEM	MA		11/25/2020	4.625		35,935	361,000
100032098	OCALA	FL		03/29/2019	4.125		37,255	85,500

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3310091514	HAMILTON TOWNSHIP	NJ		12/12/2024	7.920		4,455	90,000
3310070123	PHILADELPHIA	PA		10/23/2024	9.275		18,352	310,000
100137286	NETHERLANDS	NLD		11/28/2023	5.100		7,631	96,976
100047706	SPRINGFIELD	OH		11/20/2020	3.875		36,845	40,613
100050111	BRENTWOOD	CA		11/20/2020	2.875		36,663	458,850
3340085762	COLUMBIA	SC		10/31/2024	8.965		1,188	59,200
3310089706	MILFORD	PA		11/21/2024	8.673		4,396	100,000
100045132	BLOOMFIELD	NJ		11/25/2020	3.750		36,531	438,900
100067490	PENSACOLA	FL		09/23/2021	4.250		34,988	140,000
100045649	BIRMINGHAM	AL		11/25/2020	4.625		36,693	67,597
100055487	PLEASANT HILL	OH		03/23/2021	7.875		36,779	158,000
100054041	HOLDEN	MO		03/23/2021	6.000		36,278	94,000
3310076481	LORIS	SC		07/29/2024	9.289		9,358	99,000
3340084612	MONTGOMERY	AL		10/23/2024	8.965		3,283	16,000
3310075682	WINSTON-SALEM	NC		08/26/2024	9.289		18,950	87,900
3310051260	CHICAGO	IL		11/21/2023	8.806		664	90,000
3310074798	MOBILE	AL		05/10/2024	8.673		5,457	121,500
100091906	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	6.000		7,660	50,816
3310075277	KUNKLETOWN	PA		05/10/2024	8.841		4,060	65,100
100047993	SALT LAKE CITY	UT		11/20/2020	3.500		36,365	369,550
3340082063	CLEVELAND HEIGHTS	OH		10/23/2024	8.870		3,204	102,400
100047573	JACKSONVILLE	FL		11/20/2020	3.750		35,851	118,750
100054940	INDIANAPOLIS	IN		03/23/2021	4.040		36,306	46,000
100046749	DULUTH	GA		11/20/2020	8.500		36,090	171,000
3310086339	INDIANAPOLIS	IN		11/14/2024	8.666		3,645	96,000
100055582	DALLAS	OR		03/23/2021	4.625		35,641	286,000
100086267	KATWIJK	NLD		08/29/2022	3.650		6,874	65,548
100083430	ZALTBOMMEL	NLD		05/27/2022	3.450		7,390	57,777
100043364	LOS ANGELES	CA		08/13/2020	7.000		34,236	579,500
3310087838	LAKELAND	FL		11/21/2024	8.428		14,969	104,000
3310090837	ZANESVILLE	OH		12/19/2024	8.582		5,793	98,000
100046783	CHESAPEAKE	VA		11/20/2020	7.750		35,789	137,964
100044544	LAS VEGAS	NV		11/19/2020	3.500		35,102	247,000
3340074822	CAMBRIDGE	NY		06/04/2024	9.623		9,781	200,000
100077877	DEVENTER	NLD		12/29/2021	6.295		7,767	59,466
100082751	DEN HAAG	NLD		04/27/2022	3.100		7,154	57,101
100054287	BALTIMORE	MD		03/23/2021	4.000		35,610	37,500
100029859	SPRINGFIELD	MA		12/20/2018	3.875		35,224	119,900
100033710	DUBLIN	IRL		06/21/2019	4.000		38,183	257,658
100078524	WEERT	NLD		01/26/2022	6.185		7,613	58,452
100086344	HOOGEVEEN	NLD		08/29/2022	4.950		6,743	50,050
100054704	MARION	OH		03/23/2021	7.461		35,500	30,000
3310084843	LEHIGH ACRES	FL		10/31/2024	8.666		22,943	86,400
3310089555	METAIRIE	LA		11/14/2024	8.743		6,715	65,700
3310089335	BERTRAM	TX		12/12/2024	8.841		72,612	177,000
3310090220	BALTIMORE	MD		12/19/2024	8.470		4,171	76,500
3340084876	ANDERSON	IN		09/18/2024	9.363		5,619	27,000
100086303	KATWIJK	NLD		08/29/2022	4.250		6,695	67,416
100046179	RANDLEMAN	NC		11/25/2020	4.375		35,217	166,250
3310076404	LORIS	SC		07/29/2024	9.289		6,442	128,000
3310072459	PHILADELPHIA	PA		07/29/2024	9.121		2,098	109,500
100084310	ZOETERMEER	NLD		06/30/2022	3.550		6,986	58,702
100050081	CORPUS CHRISTI	TX		11/20/2020	3.875		34,367	90,160
100077931	DEN HAAG	NLD		12/29/2021	3.100		7,572	60,817
100081922	EMMELOORD	NLD		03/30/2022	3.600		7,440	57,869

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100083294	NIJMEGEN	NLD.		05/27/2022	3.650		7,115	57,955
3300005492	MIAMI	FL.		12/18/2024	8.595		2,630	255,000
100032194	SAN MATEO	CA.		03/29/2019	3.500		34,328	1,852,500
3310091515	CHICAGO	IL.		12/19/2024	8.428		13,514	108,000
100045402	WILLISTON	SC.		11/25/2020	7.125		34,212	120,000
100068565	VENLO	NLD.		08/30/2021	8.025		7,832	58,279
3310088931	LEHIGH ACRES	FL.		11/14/2024	8.666		23,519	124,000
3310080437	PHILADELPHIA	PA.		09/10/2024	8.778		12,165	94,500
100031619	COCONUT CREEK	FL.		03/29/2019	3.950		33,975	55,100
100048771	BETHLEHEM	PA.		11/20/2020	3.625		33,302	90,250
100033754	DUBLIN	IRL.		06/21/2019	5.150		37,611	31,266
100046891	PALM BAY	FL.		11/20/2020	3.875		33,801	172,900
100055215	CHATTANOOGA	TN.		03/23/2021	7.450		33,787	95,000
3310089633	ALLENTOWN	PA.		12/05/2024	8.673		8,910	89,400
100068709	ROTTERDAM	NLD.		08/30/2021	7.780		7,737	58,452
100046753	NEW CITY	NY.		11/20/2020	10.250		34,152	190,000
100032858	CORK	IRL.		06/21/2019	3.750		37,395	21,569
100055847	SAINT PETERSBURG	FL.		03/23/2021	7.250		34,031	188,000
100047222	AUSTIN	TX.		11/20/2020	6.375		34,079	212,325
100054230	COLUMBUS	OH.		03/23/2021	3.875		33,477	115,000
100044248	LITHONIA	GA.		08/19/2020	4.000		33,652	125,400
100047334	HOUSTON	TX.		11/20/2020	6.000		33,164	152,000
100083370	SCHIEDAM/VLAARDINGEN	NLD.		05/27/2022	3.550		6,923	48,823
100087630	VALKENBURG AAN DE GEUL	NLD.		09/27/2022	4.950		6,241	48,449
100045818	BALTIMORE	MD.		11/25/2020	4.000		33,720	45,125
3310090904	CHICAGO	IL.		12/19/2024	7.940		17,471	105,000
100045659	BALTIMORE	MD.		11/25/2020	8.000		32,893	44,223
3310086642	INDIANAPOLIS	IN.		10/31/2024	8.624		7,792	102,000
100054036	TUCKERTON	NJ.		03/23/2021	4.250		32,017	233,900
100047676	LA VERGNE	TN.		11/20/2020	4.375		33,041	204,250
100045587	EASLEY	SC.		11/25/2020	4.500		32,840	223,250
3410000625	PHILADELPHIA	PA.		12/09/2024	8.768		34,990	170,000
100024473	MAYS LANDING	NJ.		09/20/2018	4.250		33,319	39,710
3310087083	CHESTER	SC.		10/31/2024	8.645		7,983	70,500
3310090827	HOLLAND	MI.		12/19/2024	8.428		7,574	126,800
100044101	BEAVER DAM	WI.		08/19/2020	7.500		32,804	94,763
3340079174	CHICAGO	IL.		07/29/2024	9.576		40,238	53,000
3310085600	SAN ANTONIO	TX.		10/10/2024	8.771		2,723	79,200
3310059411	ST. LOUIS	MO.		09/15/2023	8.771		5,740	78,000
100049505	JACKSON	AL.		11/20/2020	4.375		32,563	40,613
100081908	ZALTBOMMEL	NLD.		03/30/2022	7.705		7,040	95,652
100083314	ROTTERDAM	NLD.		05/27/2022	3.350		6,746	47,222
3310068609	ELKTON	MD.		08/26/2024	8.841		24,361	250,800
100065791	PLAINFIELD	NJ.		07/28/2021	4.500		28,357	347,000
100033162	DUBLIN	IRL.		06/21/2019	3.650		34,805	317,968
3310088972	TROY	NY.		11/21/2024	8.435		8,081	51,684
100032815	DUBLIN	IRL.		06/21/2019	3.400		35,679	44,860
100077932	DEN HAAG	NLD.		12/29/2021	3.100		7,067	56,763
3340085076	KALAMAZOO	MI.		10/03/2024	8.954		5,702	176,000
100046761	WARFIELD	VA.		11/20/2020	8.750		32,508	109,250
100047184	MINT HILL	NC.		11/20/2020	5.000		31,613	194,750
100076333	BLUFFTON	SC.		01/07/2022	4.500		19,423	385,000
3310084717	COLUMBUS	OH.		10/10/2024	8.659		7,425	63,300
100077886	ROTTERDAM	NLD.		12/29/2021	3.200		7,051	57,664
100033199	CORK	IRL.		06/21/2019	3.750		35,288	81,790

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340076465	SIOUX CITY	IA		06/14/2024	9.653		2,259	64,000
100054075	HIBBING	MN		03/23/2021	9.000		32,139	42,000
100055417	QUINCY	FL		03/23/2021	5.500		31,833	68,000
100047773	ROUND LAKE	IL		11/20/2020	3.375		30,416	152,000
3310059179	PHILADELPHIA	PA		02/15/2024	9.198		22,534	270,000
100045365	ST LOUIS	MO		11/25/2020	3.500		31,738	40,613
100078550	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		6,887	52,708
3310091150	MILWAUKEE	WI		12/30/2024	8.428		10,959	102,000
100047031	LIBERTYVILLE	IL		11/20/2020	7.125		30,162	294,500
3340081520	PHILADELPHIA	PA		10/31/2024	8.425		34,155	368,000
3310087521	CHICAGO	IL		11/21/2024	8.638		15,855	88,500
100044297	EAST WINDSOR	NJ		08/19/2020	3.875		31,779	118,750
100043415	CAMDEN	NJ		08/13/2020	4.000		31,746	53,577
100055022	MANSFIELD	TX		03/23/2021	3.125		28,511	315,000
100054350	STOCKBRIDGE	GA		03/23/2021	6.375		31,451	160,000
3340086078	HAMMOND	IN		12/19/2024	8.974		51,735	208,000
3310088911	PHILADELPHIA	PA		11/21/2024	8.428		1,775	81,600
100085092	EMMEN	NLD		07/27/2022	4.100		6,174	43,069
3310074405	CLEVELAND HEIGHTS	OH		09/03/2024	8.666		28,846	134,800
100081934	AMSTERDAM	NLD		03/30/2022	3.350		6,668	53,384
3340072270	MACON	GA		03/28/2024	9.282		9,860	24,200
100017515	DAYTON	OH		04/26/2018	4.000		31,250	52,250
3310091658	POCONO LAKE	PA		12/12/2024	8.673		11,219	90,000
3310083437	DAPHNE	AL		09/26/2024	9.016		30,244	191,200
100054489	SAN ANTONIO	TX		03/23/2021	9.250		30,862	136,000
100054229	BOGALUSA	LA		03/23/2021	5.875		30,833	45,000
100050190	LITTLE ROCK	AR		11/20/2020	7.654		30,704	58,663
100073579	TILBURG	NLD		10/25/2021	7.240		6,981	63,183
3310081083	PENSACOLA	FL		12/05/2024	8.946		29,640	115,800
100103355	DEN HAAG	NLD		04/28/2023	6.350		6,611	74,389
3310079529	PHILADELPHIA	PA		10/03/2024	8.148		20,076	82,500
100046044	ANDALUSIA	AL		11/25/2020	11.170		30,892	35,000
100081939	LEEUWARDEN	NLD		03/30/2022	3.350		6,577	50,064
100046754	MONTGOMERY	PA		11/20/2020	4.125		30,657	223,250
3310087810	EAST MCKEESPORT	PA		10/23/2024	8.645		1,476	51,000
100045703	MIAMI	FL		11/25/2020	4.500		30,712	161,500
3310085228	PHILADELPHIA	PA		12/05/2024	8.645		19,847	96,000
100045808	BENTON HARBOR	MI		11/25/2020	9.896		30,310	44,132
100082010	ZALTBOMMEL	NLD		03/30/2022	6.750		6,551	43,855
3310079955	CAPE CORAL	FL		08/19/2024	8.673		80,747	184,500
100053751	POTTERVILLE	MI		03/23/2021	4.250		30,562	90,000
3310069797	BALTIMORE	MD		04/12/2024	8.463		15,088	69,000
100103348	EMMEN	NLD		04/28/2023	4.010		6,477	43,005
100068737	ROTTERDAM	NLD		08/30/2021	3.850		6,841	55,479
3310085981	FRANKLIN	NJ		10/23/2024	9.016		3,773	108,000
100082783	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.350		6,022	50,039
100088562	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	4.800		6,673	42,668
3340072982	MEMPHIS	TN		05/10/2024	9.681		8,578	29,200
3310086750	SUSSEX	NJ		11/21/2024	8.498		15,503	187,500
100046303	SALT LAKE CITY	UT		11/25/2020	4.000		28,664	334,001
3310078649	CAPE CORAL	FL		07/29/2024	8.666		78,499	212,000
100046491	MARION	IN		11/25/2020	4.000		29,700	45,576
100045237	ILION	NY		11/25/2020	3.250		29,677	63,175
3310086631	HOUSTON	TX		12/12/2024	8.666		50,837	117,000
100044752	PHILADELPHIA	PA		11/19/2020	3.750		29,316	81,225

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3310076182	BAYONNE CITY	NJ		10/31/2024	9.296		23,760	316,500
100053454	HUNTSVILLE	AL		03/23/2021	7.800		28,982	85,000
100078545	ENSCHEDE	NLD		01/26/2022	3.200		6,340	48,992
100033228	DUBLIN	IRL		06/21/2019	4.250		33,336	61,143
100044527	TRAPPE	PA		11/19/2020	5.490		27,946	427,500
3310091900	METAIRIE	LA		12/19/2024	8.743		16,027	78,900
100103365	ROTTERDAM	NLD		04/28/2023	4.810		6,224	52,818
100075885	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021	3.650		6,253	48,336
100033890	CORK	IRL		06/21/2019	4.150		28,955	274,554
100081913	EINDHOVEN	NLD		03/30/2022	3.000		6,187	62,507
3310087042	STERLING	CO		10/31/2024	8.645		14,078	91,000
100034507	OFFALY	IRL		06/21/2019	3.650		32,598	164,322
3340077579	ROCKY MOUNT	NC		06/14/2024	9.653		2,804	78,400
100032805	DUBLIN	IRL		06/21/2019	5.150		31,641	135,466
100044157	GREENVILLE	SC		08/19/2020	3.750		28,685	190,950
3310086061	PHILADELPHIA	PA		10/23/2024	8.771		14,405	236,000
100089645	GRONINGEN	NLD		11/29/2022	1.000		5,666	56,511
100088501	EMMEN	NLD		10/27/2022	4.900		6,428	40,925
3310081961	ALBRIGHTSVILLE	PA		09/03/2024	8.771		4,247	81,200
100077903	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	6.785		6,221	39,564
3310069255	PORT CHARLOTTE	FL		10/03/2024	8.799		66,230	234,000
100033161	DUBLIN	IRL		06/21/2019	3.650		30,357	173,452
100075860	AMSTERDAM	NLD		11/24/2021	7.050		6,095	44,520
3310082404	MINERAL WELLS	TX		10/31/2024	9.128		18,883	99,000
100044768	KAPOLEI	HI		11/19/2020	6.500		27,934	630,000
3310074095	PORT CHARLOTTE	FL		07/29/2024	9.499		8,203	150,000
3310085908	INDIANAPOLIS	IN		10/10/2024	8.925		14,436	78,000
100047563	ASTORIA	NY		11/20/2020	4.500		25,773	1,308,625
100029918	PASADENA	TX		12/20/2018	5.500		27,457	144,000
100032187	PHOENIX	AZ		03/29/2019	6.450		27,929	210,000
100034800	SLIGO	IRL		06/21/2019	5.150		30,164	321,999
3310083136	HAMMOND	IN		10/03/2024	8.659		2,677	104,800
100045880	WILMINGTON	DE		11/25/2020	4.250		26,997	194,750
100054447	WOODSTOCK	MD		03/23/2021	7.250		26,986	340,000
100047279	FAR ROCKAWAY	NY		11/20/2020	5.625		27,133	750,500
100043921	TEMPLE CITY	CA		08/19/2020	12.000		27,338	774,250
3310088052	HUNTERSVILLE	NC		11/21/2024	9.366		2,565	112,500
3310088046	WILLIS	TX		12/19/2024	9.366		45,748	160,000
100080322	DEN HAAG	NLD		02/22/2022	3.250		6,033	40,265
100055340	HELENA	MT		03/23/2021	5.750		27,607	120,000
100088543	DEN HAAG	NLD		10/27/2022	1.000		6,164	40,494
3340081373	MEMPHIS	TN		10/10/2024	9.025		5,821	21,400
3310073302	CORSICANA	TX		07/29/2024	9.016		8,034	78,900
100082024	SPIJKENISSE	NLD		03/30/2022	3.550		5,877	40,002
100085031	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	1.000		5,376	36,698
3310057441	CHICAGO	IL		10/06/2023	9.086		8,860	75,000
100086327	OOSTBURG	NLD		08/29/2022	4.950		5,265	69,197
100080278	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	6.175		5,947	39,683
100078623	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	6.125		5,896	45,275
100046106	TOPEKA	KS		11/25/2020	11.210		27,310	39,891
3340085841	CLEVELAND	OH		10/31/2024	9.173		16,204	82,400
100045568	PITTSFIELD	MA		11/25/2020	5.000		26,597	72,200
3340070788	MILLVILLE	NJ		03/14/2024	9.555		24,178	32,600
100054566	DOLTON	IL		03/23/2021	2.000		26,574	112,000
3340079873	BALTIMORE	MD		08/26/2024	9.473		51,608	41,200

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100054696	EAST SAINT LOUIS	IL		03/23/2021	4.025		26,164	49,000
3310083691	LAKEWOOD	NJ		12/12/2024	8.981		46,979	1,080,000
3310089770	CHARLOTTE	NC		12/12/2024	9.625		44,596	217,500
3310083195	MINERAL WELLS	TX		10/31/2024	9.128		15,490	106,500
100078565	ALMERE	NLD		01/26/2022	3.850		5,721	36,453
3310087881	CHICAGO	IL		10/31/2024	7.950		17,310	96,000
100043506	GILBERT	AZ		08/13/2020	6.500		25,177	294,500
100044464	CHICAGO	IL		11/19/2020	2.000		26,313	94,763
3310083346	PHILADELPHIA	PA		09/10/2024	8.778		13,707	93,000
100025121	MILWAUKEE	WI		09/20/2018	4.250		26,515	37,905
3310087014	BRADENTON	FL		12/05/2024	8.491		1,634	56,400
3310089180	LEHIGH ACRES	FL		12/05/2024	8.666		33,671	113,400
100070296	AMSTERDAM	NLD		08/31/2021	3.900		5,963	43,824
100044545	AURORA	CO		11/19/2020	8.375		25,847	175,750
100082746	LELYSTAD	NLD		04/27/2022	3.800		5,251	61,056
100046225	NEW BOSTON	OH		11/25/2020	8.341		25,902	37,905
3310080670	MABANK	TX		10/23/2024	9.289		43,353	221,600
3310079623	LORIS	SC		08/19/2024	9.289		11,670	78,000
100046779	NORTH PORT	FL		11/20/2020	4.500		25,848	161,500
3310085495	GRANBURY	TX		12/19/2024	8.981		25,995	75,000
3310078041	BIRMINGHAM	AL		07/29/2024	9.016		1,694	80,400
100082027	SPIJKENISSE	NLD		03/30/2022	3.550		5,521	37,577
100082014	SPIJKENISSE	NLD		03/30/2022	3.550		5,521	37,577
3310087533	WILLIS	TX		12/19/2024	9.324		43,242	154,000
100084314	SPIJKENISSE	NLD		06/30/2022	4.000		5,173	37,136
100046985	SAN ANTONIO	TX		11/20/2020	7.125		25,097	143,450
3310088163	HEATH	TX		12/19/2024	8.841		6,564	712,500
3310081434	BALTIMORE	MD		12/05/2024	8.148		76,032	216,000
100032171	SACRAMENTO	CA		03/29/2019	3.125		25,820	240,000
3310090503	LANSING	IL		12/19/2024	8.428		6,356	48,300
3340070221	SEBRING	FL		08/19/2024	9.170		25,419	290,600
3340092525	ST. LOUIS	MO		12/30/2024	9.069		7,524	22,000
100083348	HEEMSTEDE	NLD		05/27/2022	3.550		5,217	37,246
100032190	SAN BERNARDINO	CA		03/29/2019	4.310		25,113	257,000
100084259	VENLO	NLD		06/30/2022	4.300		5,106	36,371
3310076563	LEHIGH ACRES	FL		09/03/2024	9.289		34,838	120,000
100075851	VEENENDAAL	NLD		11/24/2021	6.445		5,760	77,377
100055165	ROBERTS	IL		03/23/2021	7.815		25,399	27,900
3310086439	OLD FORGE	PA		10/31/2024	8.708		1,752	73,500
100054462	MAHWAH	NJ		03/23/2021	6.375		24,745	300,000
100046888	CORAOPOLIS	PA		11/20/2020	8.125		23,909	304,000
100068547	DEDEMSVAART	NLD		08/30/2021	3.700		5,706	43,694
3310059139	WATERBURY	CT		09/15/2023	8.771		20,098	156,000
100047116	CONYERS	GA		11/20/2020	6.500		23,295	140,600
3310087064	NEW ORLEANS	LA		12/05/2024	9.499		22,349	94,000
100053641	SHIRLEY	NY		03/23/2021	6.875		24,190	282,000
3310087313	BELLPORT	NY		11/21/2024	8.666		52,280	234,000
3310087343	BELLPORT	NY		11/21/2024	8.666		53,939	175,500
3310087476	HAMMOND	IN		10/31/2024	8.666		7,268	112,000
3310090483	PHILADELPHIA	PA		12/12/2024	8.582		8,910	55,500
100173606	ROTTERDAM	NLD		10/29/2024	3.450		5,132	37,606
100080310	LEEUWARDEN	NLD		02/22/2022	6.375		5,380	35,856
100046795	SPARKS	NV		11/20/2020	7.000		24,544	304,000
100082756	SPIJKENISSE	NLD		04/27/2022	3.550		4,974	35,759
100087611	KATWIJK	NLD		09/27/2022	4.400		4,512	35,070

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100074378	UTRECHT	NLD.		11/16/2021	3.600		5,475	39,113
100034934	DUBLIN	IRL.		06/21/2019	5.150		25,626	106,771
100032542	SLIGO	IRL.		06/21/2019	3.850		26,952	35,227
100054114	BURNS	OR.		03/23/2021	5.750		24,577	115,000
3310088209	PHILADELPHIA	PA.		11/21/2024	8.428		1,322	61,500
100086276	ROOSENDAAL	NLD.		08/29/2022	4.550		4,677	32,933
3310090831	PHILADELPHIA	PA.		12/12/2024	8.414		4,257	64,500
100054318	GOODWATER	AL.		03/23/2021	11.280		23,813	28,100
3310080186	MILWAUKEE	WI.		08/26/2024	8.771		6,234	48,000
100042967	STREAMWOOD	IL.		05/28/2020	2.875		22,852	288,000
100050117	BOWIE	AZ.		11/20/2020	4.500		23,760	104,500
3310088376	PHILADELPHIA	PA.		10/31/2024	8.687		10,291	70,500
100143808	ROTTERDAM	NLD.		10/25/2021	3.650		5,444	35,273
100086297	EMMELOORD	NLD.		08/29/2022	4.100		4,602	34,368
100045292	BALTIMORE	MD.		11/25/2020	4.375		24,063	54,150
3310085626	JACKSONVILLE	FL.		10/10/2024	8.771		5,096	59,200
3310087251	TOLEDO	OH.		12/05/2024	8.148		4,871	48,000
100088494	AMSTERDAM	NLD.		10/27/2022	4.500		5,338	33,123
100045360	KELLYTON	AL.		11/25/2020	8.836		23,888	26,263
100033361	DUBLIN	IRL.		06/21/2019	5.150		25,925	34,492
3310088155	PHILADELPHIA	PA.		12/12/2024	8.673		20,284	164,000
100078608	SCHIEDAM/VLAARDINGEN	NLD.		01/26/2022	6.180		5,121	34,485
100082788	HEERLEN	NLD.		04/27/2022	3.450		4,764	42,888
100084231	HOOGEVEEN	NLD.		06/30/2022	3.650		4,727	33,017
100047173	MIAMI BEACH	FL.		11/20/2020	7.000		23,271	175,750
3310086694	HAMMOND	IN.		11/14/2024	7.700		15,125	93,600
100083407	EMMELOORD	NLD.		05/27/2022	3.550		4,840	33,848
100083409	EMMELOORD	NLD.		05/27/2022	3.550		4,840	33,848
100055473	KENOSHA	WI.		03/23/2021	6.250		23,343	68,000
100084288	LELYSTAD	NLD.		06/30/2022	3.900		4,680	34,791
100046763	COMPTON	CA.		11/20/2020	7.875		22,800	380,000
3310073883	COLUMBUS	GA.		07/29/2024	8.617		1,723	44,700
100082758	SPIJKENISSE	NLD.		04/27/2022	3.550		4,721	33,941
100073571	AMSTERDAM	NLD.		10/25/2021	6.270		5,258	191,913
100050088	INTERLOCHEN	MI.		11/20/2020	6.375		22,550	280,250
100083368	SCHIEDAM/VLAARDINGEN	NLD.		05/27/2022	3.550		4,673	43,248
100065885	ALMELO	NLD.		07/30/2021	7.675		5,337	29,022
100029893	ALBUQUERQUE	NM.		12/20/2018	7.625		22,704	140,000
3340068159	MISHAWAKA	IN.		05/23/2024	9.681		26,128	20,600
100053893	FOREST LAKE	MN.		03/23/2021	6.000		20,561	299,000
100050105	PALO ALTO	CA.		11/20/2020	3.250		21,792	904,115
100085106	ROOSENDAAL	NLD.		07/27/2022	4.200		4,460	32,838
100078508	UTRECHT	NLD.		01/26/2022	3.200		4,928	39,549
3340083010	FLINT	MI.		10/03/2024	8.960		28,622	31,600
100091925	ZIERIKZEE	NLD.		01/27/2023	6.100		4,741	33,259
100030428	MONROE	LA.		12/20/2018	8.125		22,736	38,000
100053724	SAINT PAUL	MN.		03/23/2021	3.375		21,621	189,000
100078539	ROTTERDAM	NLD.		01/26/2022	3.450		4,886	39,531
3340082421	CALABASH	NC.		08/26/2024	9.711		58,020	260,000
3340082422	CALABASH	NC.		08/26/2024	9.711		58,020	300,000
100024549	BUFFALO	NY.		09/20/2018	4.000		22,721	42,418
100091886	ROTTERDAM	NLD.		01/27/2023	4.950		4,698	32,929
3310071854	BALTIMORE	MD.		07/29/2024	8.491		5,484	54,000
100084300	ZOETERMEER	NLD.		06/30/2022	3.600		4,482	40,414
3310077482	WEST PALM BEACH	FL.		08/19/2024	8.666		30,594	130,800

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100081898	DEN HAAG	NLD		03/30/2022	3.650		4,780	30,622
100078536	UTRECHT	NLD		01/26/2022	3.250		4,816	32,430
100047688	SODDY DAISY	TN		11/20/2020	3.500		22,242	169,100
100054558	COLLEGE STATION	TX		03/23/2021	8.590		21,677	90,000
100082778	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550		4,381	35,848
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550		4,454	35,848
3310080588	BELMONT	NC		12/12/2024	9.289		15,422	340,800
100055800	SAINT LOUIS	MO		03/23/2021	7.990		22,092	35,000
100046913	TAMPA	FL		11/20/2020	7.750		19,874	361,000
100082781	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550		4,427	31,735
100082745	LELYSTAD	NLD		04/27/2022	3.800		4,416	55,332
3310087258	LEHIGH ACRES	FL		12/12/2024	8.666		26,240	91,500
100053508	CLEVELAND HEIGHTS	OH		03/23/2021	4.250		21,713	115,000
100077891	TILBURG	NLD		12/29/2021	3.650		4,762	30,098
100084291	LELYSTAD	NLD		06/30/2022	3.650		4,341	41,896
100082023	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		4,569	41,221
3340083074	CALUMET PARK	IL		10/03/2024	9.464		30,492	108,000
100046208	OMAHA	NE		11/25/2020	4.750		21,666	86,640
100044576	HOUSTON	TX		11/19/2020	8.375		21,495	113,875
3340091548	CLEVELAND	OH		12/30/2024	8.998		16,988	16,200
100055713	SAINT LOUIS	MO		03/23/2021	14.170		21,538	38,000
3340081135	CLEVELAND	OH		08/26/2024	9.473		18,666	120,000
100033192	TIPPERARY	IRL		06/21/2019	4.400		22,297	166,177
100048045	WAUKEGAN	IL		11/20/2020	4.875		20,203	179,550
100071434	ROTTERDAM	NLD		09/30/2021	7.285		4,784	31,259
100078581	DEN HAAG	NLD		01/26/2022	3.250		4,620	31,111
100082028	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022	3.550		4,494	40,545
100044359	CLINTON	AR		11/19/2020	4.500		21,227	52,844
100055182	NOGALES	AZ		03/23/2021	4.000		20,980	133,000
100082754	SPIJKENISSE	NLD		04/27/2022	3.550		4,299	30,911
100083330	EINDHOVEN	NLD		05/27/2022	3.300		4,360	33,897
100081924	ROTTERDAM	NLD		03/30/2022	3.450		4,538	30,674
100043968	INDIANAPOLIS	IN		08/19/2020	6.000		20,866	29,783
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550		4,235	34,085
100055095	SANFORD	FL		03/23/2021	4.750		19,512	86,000
3310090754	PHILADELPHIA	PA		12/12/2024	8.841		29,826	90,000
3310054953	SAINT LOUIS	MO		09/15/2023	9.086		1,752	49,200
100087597	ENSCHEDE	NLD		09/27/2022	4.450		3,782	27,733
100050166	DAVENPORT	IA		11/20/2020	6.750		20,389	60,343
100055431	NEW CUMBERLAND	WV		03/23/2021	5.500		20,484	45,000
100044461	ATLANTA	GA		11/19/2020	4.000		20,364	103,550
3310059436	SCRANTON	PA		10/31/2023	8.771		5,049	83,200
100089726	ZIERIKZEE	NLD		11/29/2022	5.150		4,049	28,957
3310082401	WAXHAW	NC		10/23/2024	9.289		141,660	490,500
100085064	DEN HAAG	NLD		07/27/2022	4.000		3,959	29,639
3310091682	KENNER	LA		12/05/2024	8.743		4,829	74,100
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550		4,089	32,909
100055482	CHESTER	PA		03/23/2021	4.000		20,395	100,000
100054190	BLANDON	PA		03/23/2021	3.500		19,066	150,000
3310091379	EAST ORANGE	NJ		12/19/2024	7.700		2,970	262,500
100042991	HILLSBORO	OR		05/28/2020	3.375		19,709	315,000
3310087473	CHICAGO	IL		12/05/2024	8.666		21,221	104,000
3310083819	INDIANAPOLIS	IN		12/12/2024	8.848		6,928	90,000
3310091092	MILWAUKEE	WI		12/12/2024	8.428		6,586	43,500
3310091350	LANCASTER	SC		12/19/2024	8.645		4,128	63,600

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100047054	PITTSBURGH	PA		11/20/2020	7.750		19,538	72,200
100110958	NORTH AUGUSTA	SC		06/29/2023	9.520		17,858	138,000
3310088474	ALBANY	NY		11/21/2024	7.920		18,414	55,500
3310091824	BALTIMORE	MD		12/19/2024	8.638		3,460	42,600
3310085546	TOLEDO	OH		10/10/2024	8.148		13,469	120,000
3500107911	NAPLES	FL		09/30/2024	8.618		44,486	77,000
100081918	WEERT	NLD		03/30/2022	3.500		4,238	32,662
100083326	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022	3.550		4,070	28,588
3310089526	ARANSAS PASS	TX		12/05/2024	8.554		3,237	49,600
3310090085	CALUMET CITY	IL		12/19/2024	8.666		11,345	52,500
3310073935	SURRY	VA		05/17/2024	8.841		26,040	140,000
3310087605	DETROIT	MI		10/31/2024	8.743		19,329	144,000
100088495	TILBURG	NLD		10/27/2022	5.350		4,430	25,503
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550		3,943	31,734
100055638	MEADOW BRIDGE	WV		03/23/2021	5.000		19,429	81,900
3310087873	PHILADELPHIA	PA		10/31/2024	8.435		17,407	158,000
100026376	LEHIGH ACRES	FL		09/26/2018	4.625		19,687	152,000
100054088	SUNSHINE	LA		03/23/2021	6.000		19,545	70,000
3340082547	PHILADELPHIA	PA		09/18/2024	9.333		24,829	184,000
100078534	HEEMSTEDE	NLD		01/26/2022	6.325		4,203	28,261
100047010	JACKSONVILLE	FL		11/20/2020	6.625		17,904	142,500
3310078706	MICHIGAN CITY	IN		09/03/2024	8.666		19,683	160,000
3310089614	MINERAL WELLS	TX		12/05/2024	8.946		33,301	97,500
3310091030	DAUBERVILLE	PA		12/19/2024	8.743		23,920	73,500
100054061	CLEARWATER	FL		03/23/2021	8.000		16,581	130,000
100048527	DEARBORN HEIGHTS	MI		11/20/2020	6.375		19,241	109,250
100084305	SPIJKENISSE	NLD		06/30/2022	3.750		3,883	27,783
100078566	TILBURG	NLD		01/26/2022	3.450		4,053	41,221
3310084834	TOCCOA	GA		12/05/2024	8.778		12,852	63,000
100082020	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		4,045	31,497
100082019	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		4,045	31,497
3500108063	LEHIGH ACRES	FL		10/30/2024	8.693		51,431	35,500
3310079015	SPARTANBURG	SC		09/03/2024	8.666		23,262	112,500
100053572	SHICKSHINNY	PA		03/23/2021	5.625		19,024	56,000
100084332	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022	3.850		3,808	30,722
3310082469	GARY	IN		09/26/2024	9.016		13,632	92,000
3310076590	GARY	IN		06/14/2024	9.016		7,603	49,500
100082042	DEN HAAG	NLD		03/30/2022	3.200		4,052	28,109
100083353	LELYSTAD	NLD		05/27/2022	3.450		3,892	27,265
100078512	NIJMEGEN	NLD		01/26/2022	6.680		4,092	27,030
100082777	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550		3,735	30,559
3340078669	TEXAS CITY	TX		08/19/2024	9.170		102,556	84,000
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550		3,797	30,559
3500108059	LEHIGH ACRES	FL		10/16/2024	8.658		61,452	142,000
3310084245	WEST COLUMBIA	SC		09/18/2024	8.981		9,949	60,000
100046889	YORK	PA		11/20/2020	5.000		18,398	199,500
100044582	HOUSTON	TX		11/19/2020	3.375		18,853	130,000
100046759	GRETNA	LA		11/20/2020	8.500		18,145	168,150
3310080910	HIGH POINT	NC		12/05/2024	9.289		23,192	84,000
3500112229	SANFORD	FL		12/20/2024	8.423		8,026	100,000
100050079	LONG BEACH	CA		11/20/2020	8.375		16,875	522,500
100067452	FORT WORTH	TX		09/23/2021	4.375		15,879	196,000
100083297	LELYSTAD	NLD		05/27/2022	3.750		3,864	25,263
100082017	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550		3,895	30,331
100103342	CASTRICUM	NLD		04/28/2023	6.200		3,966	28,750

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100080325	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022	6.135		4,016	26,820
3310088919	LEHIGH ACRES	FL		12/12/2024	9.569		15,429	210,000
100054143	SAGINAW	MI		03/23/2021	6.000		18,499	22,000
100099730	ROOSENDAAL	NLD		02/27/2023	1.000		3,772	35,618
3310087483	PHILADELPHIA	PA		12/05/2024	8.498		33,296	130,000
100054417	SAGINAW	MI		03/23/2021	7.500		17,941	26,000
100083317	ROTTERDAM	NLD		05/27/2022	3.650		3,756	26,632
100050065	WACO	TX		11/20/2020	3.625		17,690	126,445
3500108061	LEHIGH ACRES	FL		10/16/2024	8.658		61,676	138,000
100046944	CLEARWATER	FL		11/20/2020	7.500		17,447	207,100
100080288	MAASTRICHT	NLD		02/22/2022	3.400		3,934	28,853
100083299	NIJMEGEN	NLD		05/27/2022	3.350		3,715	26,037
100081936	ZALTBOMMEL	NLD		03/30/2022	3.550		3,861	25,633
100090560	GORREDIJK	NLD		12/28/2022	5.200		3,701	34,746
3310058857	HIGHLAND PARK	MI		10/06/2023	9.366		1,069	64,800
100043874	MISSION	TX		08/19/2020	4.000		18,035	90,250
100055749	BEAVER CITY	NE		03/23/2021	2.750		18,013	48,500
100046724	METAIRIE	LA		11/20/2020	10.375		17,847	551,000
100083344	AMSTERDAM	NLD		05/27/2022	3.050		3,718	130,803
100083426	TILBURG	NLD		05/27/2022	3.550		3,663	26,181
100054894	CHARLOTTE	NC		03/23/2021	4.500		17,200	255,000
3310072544	PHILADELPHIA	PA		10/03/2024	9.016		10,263	73,500
100030133	WESTLAND	MI		12/20/2018	5.125		17,689	135,000
100068655	TILBURG	NLD		08/30/2021	7.930		4,033	25,904
3310083034	PHILADELPHIA	PA		10/10/2024	8.925		15,197	93,000
100081950	LEIDEN	NLD		03/30/2022	3.250		3,787	25,660
100043131	ALAMOSA	CO		05/28/2020	5.785		17,298	80,750
100078601	HEERLEN	NLD		01/26/2022	6.590		3,807	24,236
3310089158	ALVA	FL		12/05/2024	8.666		19,994	87,000
100108551	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023	5.030		3,588	24,355
100053368	REDFORD	MI		03/23/2021	8.500		17,354	27,000
3310081849	HAMILTON	OH		09/03/2024	8.974		1,942	66,000
100083338	ROTTERDAM	NLD		05/27/2022	3.350		3,542	24,826
100054835	RICHMOND	VA		03/23/2021	4.625		17,010	113,500
100068592	HAARLEM	NLD		08/30/2021	7.830		3,916	25,125
3340085162	BALTIMORE	MD		12/19/2024	9.301		38,927	168,000
100086294	ZIERIKZEE	NLD		08/29/2022	4.200		3,280	24,477
3310087328	EAST PATCHOGUE	NY		11/21/2024	8.666		32,869	175,500
3310089152	LEHIGH ACRES	FL		12/19/2024	8.666		19,994	87,000
100082060	DEN HAAG	NLD		03/30/2022	3.350		3,642	24,634
100055217	DETROIT	MI		03/23/2021	5.750		16,474	42,000
100080309	AMSTERDAM	NLD		02/22/2022	3.250		3,664	24,608
100032188	MODESTO	CA		03/29/2019	4.500		16,716	235,000
100090570	LEIDEN	NLD		12/28/2022	4.800		3,393	23,639
100043690	BROOKLYN	NY		08/13/2020	9.000		13,050	945,250
3310081305	AIKEN	SC		10/31/2024	9.289		13,566	82,000
100083403	GORREDIJK	NLD		05/27/2022	3.550		3,401	23,785
100046731	AMITYVILLE	NY		11/20/2020	9.000		15,888	284,050
3310089557	CLEVELAND	OH		12/12/2024	8.939		8,510	71,200
3310089150	ALVA	FL		12/12/2024	8.666		20,567	116,000
100086273	AMSTERDAM	NLD		08/29/2022	4.100		3,113	23,764
100045999	ARANSAS PASS	TX		11/25/2020	9.560		16,279	45,125
100085077	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	1.000		3,181	22,995
100034554	LIMERICK	IRL		06/21/2019	5.150		17,821	222,642
3310085917	HOUSTON	TX		10/31/2024	8.834		16,458	104,700

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310085918	HOUSTON	TX		10/31/2024	8.869		17,064	139,600
3310085919	HOUSTON	TX		10/31/2024	8.834		26,096	104,700
3310085921	HOUSTON	TX		10/31/2024	8.834		27,786	104,700
3310085922	HOUSTON	TX		10/31/2024	8.834		28,422	104,700
3310085923	HOUSTON	TX		10/31/2024	8.834		30,509	139,600
3310081008	BIRMINGHAM	AL		10/03/2024	8.771		14,884	60,000
100085126	DEN HAAG	NLD		07/27/2022	4.300		3,151	23,590
100082798	ROTTERDAM	NLD		04/27/2022	4.050		3,269	23,237
100080316	DEN HAAG	NLD		02/22/2022	6.135		3,510	23,435
3310077700	GUN BARREL CITY	TX		09/26/2024	9.016		17,945	115,200
100047120	SOUTH BEND	IN		11/20/2020	6.375		16,081	147,250
100055129	PENFIELD	NY		03/23/2021	7.625		14,151	269,000
3310068945	CHICAGO	IL		02/15/2024	8.925		18,065	96,000
100101714	LELYSTAD	NLD		03/30/2023	1.000		3,348	23,313
3340082947	MACON	GA		10/03/2024	8.960		10,363	42,000
100078592	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		3,467	21,172
100084250	UDEN	NLD		06/30/2022	3.700		3,181	22,731
3310077012	REIDSVILLE	NC		06/14/2024	8.141		13,573	84,000
100082061	ROTTERDAM	NLD		03/30/2022	3.350		3,375	23,594
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021	3.250		3,396	22,675
100047348	JACKSONVILLE	FL		11/20/2020	5.750		15,583	121,600
100085141	LELYSTAD	NLD		07/27/2022	4.500		3,061	22,741
3310090416	ZANESVILLE	OH		12/19/2024	8.645		21,035	113,000
100053443	AMARILLO	TX		03/23/2021	7.000		15,485	55,820
100081976	ALMERE	NLD		03/30/2022	3.350		3,333	22,539
100091884	GOUDA	NLD		01/27/2023	6.050		3,248	19,038
3310080698	HILLSDALE	MI		09/26/2024	8.141		12,789	67,500
100055357	MABANK	TX		03/23/2021	6.875		14,888	94,000
100053865	SWEETWATER	TX		03/23/2021	10.300		15,044	45,000
3310090716	PHILADELPHIA	PA		12/12/2024	8.666		35,680	94,500
3310079629	EVANSVILLE	IN		08/26/2024	9.016		12,232	65,600
100046770	NORTH HILLS	CA		11/20/2020	4.875		14,204	665,000
100121070	NETHERLANDS	NLD		08/28/2023	6.450		3,175	21,351
100053773	TUCSON	AZ		03/23/2021	3.250		15,052	153,000
3310058780	HANNA	IN		10/06/2023	8.666		2,591	38,700
3310088834	BAY SHORE	NY		12/19/2024	9.492		5,940	190,500
100081894	DEN HAAG	NLD		03/30/2022	6.675		3,242	21,258
100053675	SILVIS	IL		03/23/2021	6.500		15,081	49,000
100033335	DUBLIN	IRL		06/21/2019	4.250		16,610	179,825
3310077935	PARAGOULD	AR		07/29/2024	8.771		6,750	56,100
3310090836	PHILADELPHIA	PA		12/19/2024	8.414		2,537	45,000
3310086475	SEYMOUR	IN		10/31/2024	9.023		4,704	63,600
100044534	COLORADO SPRINGS	CO		11/19/2020	7.750		14,228	171,000
100045330	TOLEDO	OH		11/25/2020	9.499		14,935	17,328
100055268	TAYLORS	SC		03/23/2021	7.500		14,145	135,000
100088538	ROTTERDAM	NLD		10/27/2022	4.950		2,898	21,638
100065960	ROTTERDAM	NLD		07/30/2021	7.925		3,381	26,016
3310083631	MICHIGAN CITY	IN		09/26/2024	8.666		9,760	82,500
3310090415	FINDLAY	OH		12/19/2024	8.666		3,713	45,000
100047058	GREENVILLE	SC		11/20/2020	6.750		14,613	123,025
100054725	WAYNESBORO	VA		03/23/2021	5.750		14,487	120,000
3310090479	CHATTANOOGA	TN		12/12/2024	9.289		5,512	170,800
100046509	TAHLEQUAH	OK		11/25/2020	10.060		13,515	43,320
100080333	AMSTERDAM	NLD		02/22/2022	6.295		3,173	21,176
100082771	ROTTERDAM	NLD		04/27/2022	3.350		2,919	21,471

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310090168	ST LOUIS	MO		12/12/2024	8.582		4,004	26,700
3310086278	LEHIGH ACRES	FL		12/05/2024	8.666		35,306	122,000
100088540	S-HERTOGENBOSCH	NLD		10/27/2022	5.100		3,200	20,459
100078574	ROTTERDAM	NLD		01/26/2022	3.450		3,090	20,780
3340077692	ATHENS	TX		08/26/2024	9.473		76,792	228,000
100090574	ZAANDAM	NLD		12/28/2022	6.300		2,893	20,840
100078628	DEN HAAG	NLD		01/26/2022	3.100		3,074	20,718
100043046	WAHPETON	ND		05/28/2020	3.000		13,701	151,000
100091908	LELYSTAD	NLD		01/27/2023	4.770		2,958	19,906
100070257	TIEL	NLD		08/31/2021	3.550		3,209	22,158
100075872	ZALTBOMMEL	NLD		11/24/2021	3.450		3,031	20,508
100055798	HARRISVILLE	WV		03/23/2021	9.600		2,892	35,000
3310091052	NEWFOUNDLAND	PA		12/05/2024	8.582		1,850	80,000
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.650		3,129	20,972
100082730	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550		2,884	18,728
3310080718	MIDDLETOWN	OH		09/18/2024	8.925		6,430	42,300
100061551	ROTTERDAM	NLD		06/30/2021	7.005		3,201	24,804
100099722	DOKKUM	NLD		02/27/2023	1.000		2,840	20,638
3310083035	ROSEDALE	MD		09/26/2024	9.366		16,836	150,000
3310083037	ROSEDALE	MD		09/26/2024	9.366		15,246	200,000
100087606	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022	4.750		2,550	20,255
100091904	LELYSTAD	NLD		01/27/2023	4.770		2,910	19,585
100078603	MAARSSEN	NLD		01/26/2022	3.400		3,000	24,271
3310083704	DETROIT	MI		10/03/2024	8.610		4,010	50,100
3310078711	CINCINNATI	OH		09/03/2024	8.141		14,404	145,500
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	4.160		2,846	19,323
100103360	ENSCHEDE	NLD		04/28/2023	4.590		2,922	19,338
100047246	NEWHALL	CA		11/20/2020	5.375		12,788	555,750
100070305	AMSTERDAM	NLD		08/31/2021	3.900		3,117	22,908
100137284	NETHERLANDS	NLD		11/28/2023	6.850		4,567	229,719
100055247	CHESTERTON	IN		03/23/2021	3.750		12,481	250,000
100046825	WAVERLY	IA		11/20/2020	4.750		13,025	111,150
100065942	ENSCHEDE	NLD		07/30/2021	3.950		3,101	22,260
100049367	FORT PIERCE	FL		11/20/2020	5.000		13,584	74,005
100085139	UTRECHT	NLD		07/27/2022	4.750		2,643	19,263
100088576	DEN HAAG	NLD		10/27/2022	5.200		3,011	20,035
3310084213	AKRON	OH		10/03/2024	8.148		4,495	116,000
100046926	BOCA RATON	FL		11/20/2020	7.375		13,183	171,000
100078587	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		2,906	17,747
100080281	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.450		2,928	17,747
3310084865	FORT MYERS	FL		10/03/2024	9.289		70,161	200,000
3310091564	ST LOUIS	MO		12/19/2024	8.582		6,573	45,600
100078514	DEN HAAG	NLD		01/26/2022	3.250		2,860	19,630
3310082789	CLEVELAND	OH		09/26/2024	9.016		4,370	39,000
100088568	BREDA	NLD		10/27/2022	4.850		2,947	18,841
3310084861	YOAKUM	TX		12/05/2024	9.016		18,563	55,500
100108530	LELYSTAD	NLD		05/25/2023	6.350		2,693	18,331
3310088274	MONROE	NC		12/12/2024	8.946		20,115	280,000
100075867	AMSTERDAM	NLD		11/24/2021	3.350		2,802	18,969
100046860	MOUNT UPTON	NY		11/20/2020	8.875		12,028	76,713
100078586	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		2,804	17,125
100055558	NEWBERRY	SC		03/23/2021	5.250		12,504	87,000
100061555	ROTTERDAM	NLD		06/30/2021	4.050		2,931	21,967
100065906	WAGENINGEN/EDE	NLD		07/30/2021	3.900		2,922	21,614
100081996	LELYSTAD	NLD		03/30/2022	3.700		2,734	39,432

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3310090677	DETROIT	MI		12/12/2024	8.470		4,936	37,500
100054449	CADILLAC	MI		03/23/2021	7.350		12,241	140,000
100086278	S-HERTOGENBOSCH	NLD		08/29/2022	1.000		2,437	18,131
100088557	UTRECHT	NLD		10/27/2022	4.950		2,823	18,547
100053867	HARLINGEN	TX		03/23/2021	10.282		11,901	68,500
100110778	LELYSTAD	NLD		06/28/2023	4.900		2,650	19,012
100078590	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		2,753	16,813
100080330	HEEMSTEDE	NLD		02/22/2022	3.350		2,737	18,620
100087604	S-HERTOGENBOSCH	NLD		09/27/2022	4.650		2,298	19,054
100084329	ENKHUIZEN/HOORN	NLD		06/30/2022	4.400		2,554	16,848
100086355	ZALTBOMMEL	NLD		08/29/2022	4.800		2,399	17,818
100047973	CICERO	IL		11/20/2020	4.375		11,071	218,500
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.900		2,786	42,612
100048055	WALLAND	TN		11/20/2020	6.875		10,509	180,500
100068619	ROTTERDAM	NLD		08/30/2021	3.600		2,833	18,706
100084316	UDEN	NLD		06/30/2022	1.000		2,503	17,623
100068616	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	3.650		2,850	16,615
3310088897	PALM BAY	FL		12/19/2024	8.148		32,413	102,000
100050251	PHILADELPHIA	PA		11/20/2020	6.500		12,429	180,500
100046881	HARRISONVILLE	MO		11/20/2020	8.125		11,388	228,000
3310080517	NANTICOKE	PA		09/26/2024	9.016		2,970	38,000
100082725	DEN HAAG	NLD		04/27/2022	6.680		2,491	18,251
100046870	SHREVEPORT	LA		11/20/2020	8.375		11,349	182,400
100130131	NETHERLANDS	NLD		09/26/2023	5.400		2,471	18,566
100088559	UTRECHT	NLD		10/27/2022	4.950		2,729	17,929
100110791	ALMELO	NLD		06/28/2023	6.450		2,564	17,115
3310083788	PARK FOREST	IL		09/18/2024	9.086		4,481	49,500
3310083432	DETROIT	MI		11/14/2024	9.086		2,636	34,500
100065933	DEN HAAG	NLD		07/30/2021	8.025		2,779	22,638
100089694	LELYSTAD	NLD		11/29/2022	5.050		2,404	17,180
100078594	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		2,651	16,190
100090566	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022	5.150		2,468	17,502
3310087413	GREAT FALLS	SC		12/05/2024	8.645		7,102	59,200
100068541	ROTTERDAM	NLD		08/30/2021	4.050		2,729	17,217
100055773	FAIR LAWN	NJ		03/23/2021	5.125		11,069	394,000
100083434	ZALTBOMMEL	NLD		05/27/2022	4.100		2,457	17,300
100081954	ROTTERDAM	NLD		03/30/2022	3.350		2,555	17,311
100055569	FOREST HILL	TX		03/23/2021	1.999		11,426	136,000
100085130	BERGEN OP ZOOM	NLD		07/27/2022	4.200		2,331	17,038
100087616	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022	4.750		2,204	16,368
100080279	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.450		2,620	15,881
100077918	AMSTERDAM	NLD		12/29/2021	6.500		2,592	18,127
100082045	DEN HAAG	NLD		03/30/2022	3.200		2,532	17,481
100087644	HEERHUGOWAARD	NLD		09/27/2022	1.000		2,177	16,674
3310081499	ORANGEBURG	SC		08/19/2024	8.771		6,861	59,200
100084244	GORINCHEM	NLD		06/30/2022	3.550		2,360	16,880
100050100	DALLAS	TX		11/20/2020	8.250		11,484	91,153
100045504	BALTIMORE	MD		11/25/2020	7.875		11,439	80,323
100083350	DEN HAAG	NLD		05/27/2022	3.450		2,399	17,153
100078584	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450		2,549	15,568
100082727	KATWIJK	NLD		04/27/2022	3.850		2,343	19,271
100082737	LEIDEN	NLD		04/27/2022	3.550		2,351	16,734
100089680	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022	5.050		2,297	16,483
100047012	DERBY	KS		11/20/2020	7.000		10,814	116,850
100085098	LELYSTAD	NLD		07/27/2022	4.300		2,249	16,428

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3310089020	PITTSBURGH	PA		12/30/2024	8.428		7,415	72,400
100045541	WAYCROSS	GA		11/25/2020	9.818		10,897	18,953
100055788	LIVINGSTON	AL		03/23/2021	9.480		10,093	134,900
3310090809	COTTONWOOD SHORES	TX		12/19/2024	8.841		33,253	118,000
100082012	CASTRICUM	NLD		03/30/2022	7.810		2,355	19,356
100086348	UTRECHT	NLD		08/29/2022	4.850		2,147	15,946
100085060	DEN HAAG	NLD		07/27/2022	4.400		2,181	16,331
100061549	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021	6.655		2,563	19,597
100086299	BERGEN OP ZOOM	NLD		08/29/2022	4.300		2,135	16,278
100121058	NETHERLANDS	NLD		08/28/2023	6.130		2,320	16,666
3310090811	COTTONWOOD SHORES	TX		12/19/2024	8.841		32,276	118,000
100085095	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	4.450		2,168	15,994
100082721	DEN HAAG	NLD		04/27/2022	3.850		2,231	15,089
100081912	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	3.450		2,358	15,938
100089707	KATWIJK	NLD		11/29/2022	5.200		2,182	16,823
100077873	ROTTERDAM	NLD		12/29/2021	6.570		2,390	15,926
100053706	BESSEMER	AL		03/23/2021	3.750		10,972	20,000
100078604	ROTTERDAM	NLD		01/26/2022	3.250		2,334	15,710
3410000600	SICKLERVILLE	NJ		11/21/2024	9.150		215,289	66,000
3500110534	AIKEN	SC		12/20/2024	8.923		51,037	22,000
100078621	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	6.325		2,338	15,728
100053648	SEWARD	AK		03/23/2021	8.250		9,432	260,000
100032531	DUBLIN	IRL		06/21/2019	5.150		12,228	299,422
100081905	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.350		2,311	16,677
100068661	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	3.750		2,473	14,416
100081991	SPIJKENISSE	NLD		03/30/2022	3.250		2,307	15,613
100081960	AMERSFOORT	NLD		03/30/2022	6.235		2,290	15,515
100032104	EL MIRAGE	AZ		03/29/2019	4.375		9,682	110,000
3310090310	ELLENWOOD	GA		12/05/2024	9.289		35,710	340,000
100046993	YUMA	AZ		11/20/2020	7.500		9,937	131,955
100080268	ZALTBOMMEL	NLD		02/22/2022	3.750		2,295	15,271
3310090000	WINSTON-SALEM	NC		12/19/2024	8.666		38,041	71,820
3310090322	MACON	GA		12/05/2024	8.414		6,465	33,600
100078616	ROOSENDAAL	NLD		01/26/2022	6.150		2,246	15,117
100090578	HEERHUGOWAARD	NLD		12/28/2022	5.300		2,116	15,564
3310089712	DETROIT	MI		12/19/2024	8.666		8,910	52,800
100077908	ENKHUIZEN/HOORN	NLD		12/29/2021	3.250		2,249	15,204
100071460	TILBURG	NLD		09/30/2021	3.650		2,296	15,058
100139865	NETHERLANDS	NLD		12/28/2023	6.750		2,213	13,515
100139866	NETHERLANDS	NLD		12/28/2023	6.750		2,213	13,515
3310084523	BECKLEY	WV		10/03/2024	8.666		14,776	59,200
100088580	HEERHUGOWAARD	NLD		10/27/2022	5.300		2,284	15,410
100119557	HEERLEN	NLD		07/28/2023	5.450		2,105	19,240
100085076	ENSCHEDE	NLD		07/27/2022	4.100		1,991	14,556
100086281	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022	3.350		1,947	14,583
3310076335	LAGRANGE	OH		07/29/2024	8.771		3,449	39,000
100068670	SPIJKENISSE	NLD		08/30/2021	3.750		2,302	14,862
100084237	LELYSTAD	NLD		06/30/2022	4.100		2,028	14,467
100071426	TILBURG	NLD		09/30/2021	3.650		2,240	15,533
100054086	MADISONVILLE	KY		03/23/2021	10.590		9,889	30,000
100044159	CHATTANOOGA	TN		08/19/2020	3.730		9,920	175,750
100034728	MEATH	IRL		06/21/2019	4.250		10,985	16,399
100077874	ROTTERDAM	NLD		12/29/2021	6.470		2,187	14,894
100081945	LELYSTAD	NLD		03/30/2022	3.250		2,142	22,300
3310083620	WOODRUFF	SC		10/23/2024	8.771		13,283	60,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100085039	ROTTERDAM	NLD		07/27/2022	4.050		1,947	14,243
100085084	YERSEKE	NLD		07/27/2022	4.000		1,946	14,239
100046880	LOCUST GROVE	GA		11/20/2020	8.250		9,057	199,500
100054251	GARY	IN		03/23/2021	5.000		9,125	20,000
100082791	ENSCHEDE	NLD		04/27/2022	3.550		1,994	14,491
100046850	SANDY	UT		11/20/2020	7.875		8,173	413,250
100078527	ROTTERDAM	NLD		01/26/2022	6.380		2,118	14,244
100045283	ROCKLEDGE	GA		11/25/2020	4.000		8,881	49,638
100087633	HEERLEN	NLD		09/27/2022	5.100		1,794	13,849
100075874	SPIJKENISSE	NLD		11/24/2021	3.450		2,100	14,210
100055030	LENOIR	NC		03/23/2021	3.250		9,022	80,000
100082031	LEIDEN	NLD		03/30/2022	3.250		2,060	13,939
100130129	NETHERLANDS	NLD		09/26/2023	6.250		1,948	15,767
3310085996	CAPE CORAL	FL		12/19/2024	8.666		27,960	76,777
3310085537	ECORSE	MI		10/10/2024	9.016		3,304	40,500
3310085101	DETROIT	MI		10/23/2024	8.981		1,990	28,200
100087662	OOSTBURG	NLD		09/27/2022	1.000		1,726	13,210
100082803	GORREDIJK	NLD		04/27/2022	4.000		1,872	13,604
100083336	ROTTERDAM	NLD		05/27/2022	3.550		1,905	13,338
100070278	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	3.600		2,105	14,074
100080312	ROTTERDAM	NLD		02/22/2022	3.250		2,008	13,480
100085074	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	1.000		1,805	13,051
100070326	WIJCHEN	NLD		08/31/2021	3.650		2,096	13,786
3310084268	CAPE CORAL	FL		10/31/2024	8.673		99,406	242,000
100071437	TILBURG	NLD		09/30/2021	3.650		2,038	14,189
100084322	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022	3.800		1,837	13,136
100078548	ENSCHEDE	NLD		01/26/2022	3.400		1,973	13,278
100054259	PITTSBURGH	PA		03/23/2021	7.000		8,399	45,000
100108532	ZIERIKZEE	NLD		05/25/2023	6.350		1,875	14,204
100091900	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	6.300		1,883	13,163
100081900	VALKENBURG AAN DE GEUL	NLD		03/30/2022	3.000		1,927	16,418
100078544	HEERHUGOWAARD	NLD		01/26/2022	3.350		1,940	13,052
100085086	ZIERIKZEE	NLD		07/27/2022	4.000		1,735	12,691
100045412	AUSTIN	TX		11/25/2020	3.875		8,467	199,500
100088524	ALMELO	NLD		10/27/2022	4.950		1,979	12,656
100082805	VENLO	NLD		04/27/2022	3.650		1,790	12,736
100077900	RAALTE	NLD		12/29/2021	3.250		1,929	12,886
100055688	LAKESHORE	FL		03/23/2021	7.375		8,729	55,000
100070329	WIJCHEN	NLD		08/31/2021	3.650		1,986	13,059
100055449	ISLE	MN		03/23/2021	4.375		7,564	112,500
100078598	ENSCHEDE	NLD		01/26/2022	2.900		1,883	13,561
100082795	ENSCHEDE	NLD		04/27/2022	3.850		1,750	12,717
3340083316	BELLAIRE	OH		12/05/2024	8.701		6,975	27,800
100075853	GOUDA	NLD		11/24/2021	3.250		1,857	12,577
3310081869	SPARTANBURG	SC		08/19/2024	8.673		12,435	68,400
3310089709	RISINGSUN	OH		12/05/2024	8.414		10,984	48,300
100070290	DEN HAAG	NLD		08/31/2021	3.650		1,964	13,058
3310085459	MACON	GA		12/05/2024	8.785		14,623	96,000
100080294	VENLO	NLD		02/22/2022	3.250		1,862	12,445
100083321	ROTTERDAM	NLD		05/27/2022	3.200		1,753	12,515
3310080765	STEUBENVILLE	OH		10/03/2024	9.016		3,772	40,500
100054837	YOUNGSTOWN	OH		03/23/2021	4.500		8,431	32,000
100081907	ROTTERDAM	NLD		03/30/2022	3.400		1,823	13,154
3310090943	HIXSON	TN		12/19/2024	9.296		5,563	204,000
100055014	PITTSFIELD	IL		03/23/2021	9.418		7,936	142,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100043962	HASTINGS	NE		08/19/2020	6.000		7,384	92,958
100086319	DEN HAAG	NLD		08/29/2022	4.400		1,599	12,218
100086295	ALMELO	NLD		08/29/2022	4.200		1,596	12,796
100078578	DEN HAAG	NLD		01/26/2022	3.250		1,804	12,148
100054269	ATHENS	MI		03/23/2021	4.375		7,146	165,000
100055839	DOVER	PA		03/23/2021	7.250		7,614	72,000
100083417	ROOSENDAAL	NLD		05/27/2022	3.800		1,705	11,911
100044354	FAYETTEVILLE	AR		11/19/2020	5.875		7,862	140,000
100054481	PENSACOLA	FL		03/23/2021	7.485		7,720	145,000
100046934	EPHRATA	PA		11/20/2020	7.000		8,072	218,500
100033857	DUBLIN	IRL		06/21/2019	3.750		8,716	37,065
3310087454	ANGLETON	TX		12/05/2024	9.289		66,145	152,400
100055269	PEORIA	IL		03/23/2021	7.625		7,466	23,000
100086316	GORREDIJK	NLD		08/29/2022	4.300		1,537	11,468
100043036	GALLOWAY	OH		05/28/2020	10.875		5,728	210,000
3310077590	CAPE CORAL	FL		09/03/2024	9.289		37,284	124,500
3310087438	CAPE CORAL	FL		10/31/2024	8.673		33,415	154,500
100082768	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022	3.350		1,603	11,652
100078597	ENSCHEDE	NLD		01/26/2022	3.550		1,713	10,838
100078552	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250		1,708	11,498
100082053	SPIJKENISSE	NLD		03/30/2022	3.350		1,689	11,420
3340070429	CALABASH	NC		04/05/2024	9.813		102,795	308,000
100101720	OOSTBURG	NLD		03/30/2023	6.200		1,650	11,488
100087626	VALKENBURG AAN DE GEUL	NLD		09/27/2022	5.150		1,429	11,406
100082033	LEIDEN	NLD		03/30/2022	3.250		1,668	11,287
100071453	VENLO	NLD		09/30/2021	7.215		1,729	11,301
100034801	SLIGO	IRL		06/21/2019	5.150		8,238	88,070
100087656	ALMELO	NLD		09/27/2022	5.150		1,405	10,919
3310083684	EAST CHICAGO	IN		10/03/2024	9.016		11,443	81,000
100083377	HEERLEN	NLD		05/27/2022	3.550		1,570	10,981
3310085493	CAPE CORAL	FL		10/31/2024	8.673		80,992	232,000
3310085646	CAPE CORAL	FL		10/31/2024	8.666		85,314	232,000
3310089338	CAPE CORAL	FL		12/05/2024	8.673		36,519	208,000
3310088686	COLONIAL BEACH	VA		12/19/2024	8.722		22,082	148,800
100088555	HEERLEN	NLD		10/27/2022	5.150		1,636	10,445
100087647	ALMELO	NLD		09/27/2022	4.750		1,333	10,997
100089648	ALMELO	NLD		11/29/2022	4.750		1,438	10,991
100055423	CONROE	TX		03/23/2021	9.238		6,881	155,000
100053946	PALATKA	FL		03/23/2021	3.750		6,746	122,000
100110800	ALKMAAR	NLD		06/28/2023	4.660		1,488	10,073
100075847	ARNHEM	NLD		11/24/2021	3.600		1,519	9,658
100086279	S-HERTOGENBOSCH	NLD		08/29/2022	1.000		1,369	9,348
100054022	BRIDGEPORT	CT		03/23/2021	7.250		6,368	202,000
100065900	ROTTERDAM	NLD		07/30/2021	3.700		1,576	12,839
100071455	KATWIJK	NLD		09/30/2021	3.650		1,527	7,321
100078630	HOOGEVEEN	NLD		01/26/2022	6.205		1,472	10,104
100030384	BATON ROUGE	LA		12/20/2018	2.000		6,697	33,250
100070314	GROUW	NLD		08/31/2021	7.580		1,516	9,985
100082797	ALMELO	NLD		04/27/2022	3.850		1,343	9,759
3310076343	VANDALIA	OH		07/29/2024	9.191		3,099	135,000
3310090001	WINSTON-SALEM	NC		12/19/2024	8.666		32,581	60,840
100084254	DEN HAAG	NLD		06/30/2022	3.450		1,316	9,587
100087651	AMSTERDAM	NLD		09/27/2022	4.800		1,203	9,658
100084282	UTRECHT	NLD		06/30/2022	3.550		1,319	18,912
100130122	NETHERLANDS	NLD		09/26/2023	5.480		1,209	13,910

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100048650	MASSILLON	OH		11/20/2020	7.000		5,260	113,050
100050137	SHELBYVILLE	IN		11/20/2020	3.875		5,907	180,500
100053862	BROWNSVILLE	TX		03/23/2021	9.460		5,276	71,900
100033531	CAVAN	IRL		06/21/2019	4.100		6,845	265,331
100065903	WAGENINGEN/EDE	NLD		07/30/2021	3.900		1,416	10,479
100087631	VALKENBURG AAN DE GEUL	NLD		09/27/2022	4.950		1,120	9,563
100121065	NETHERLANDS	NLD		08/28/2023	5.400		1,233	10,652
100083308	HEERLEN	NLD		05/27/2022	3.450		1,254	8,785
3310090939	CAPE CORAL	FL		12/19/2024	8.666		41,589	115,500
100077883	EINDHOVEN	NLD		12/29/2021	3.250		1,323	9,004
100103362	ROTTERDAM	NLD		04/28/2023	6.450		1,284	8,795
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023	5.300		1,144	13,236
100054536	SARASOTA	FL		03/23/2021	7.625		5,210	147,000
3310084984	PITTSBURGH	PA		12/05/2024	8.645		11,558	60,300
100070338	ROTTERDAM	NLD		08/31/2021	7.725		1,344	8,628
100046861	DECATUR	GA		11/20/2020	7.875		4,372	168,150
100054317	SAGINAW	MI		03/23/2021	7.678		4,808	26,000
100055193	SHREVEPORT	LA		03/23/2021	5.750		4,976	120,000
100045859	BLUEFIELD	WV		11/25/2020	4.999		4,894	55,053
100044484	WILLIAMS	CA		11/19/2020	5.000		3,355	175,750
100071430	HEERLEN	NLD		09/30/2021	3.650		1,192	7,818
100053804	PITTSBURGH	PA		03/23/2021	3.250		5,372	103,000
100050075	LIVERPOOL	NY		11/20/2020	8.375		4,795	161,405
100044496	MOBILE	AL		11/19/2020	5.000		5,245	34,295
100045822	ST. LOUIS	MO		11/25/2020	7.250		4,519	35,107
100086326	GORREDIJK	NLD		08/29/2022	4.750		1,002	7,618
3310074317	OCALA	FL		07/29/2024	9.016		13,714	65,200
100050103	FRESNO	CA		11/20/2020	3.250		4,671	175,750
100046844	ORLANDO	FL		11/20/2020	7.500		3,719	228,000
100110787	ARNHEM	NLD		06/28/2023	6.400		984	6,783
100091888	HOOGEZAND-SAPPEMEER	NLD		01/27/2023	6.200		955	6,548
100090600	UTRECHT	NLD		12/28/2022	6.100		926	6,764
100085132	ALMERE	NLD		07/27/2022	4.400		873	47,700
100087649	OOSTBURG	NLD		09/27/2022	1.000		820	6,377
100050130	DETROIT	MI		11/20/2020	8.125		3,789	45,125
100119570	ALMERE	NLD		07/28/2023	5.670		835	9,666
100154797	LONGWOOD	FL		07/19/2024	10.250		13,982	828,000
100082723	DEN HAAG	NLD		04/27/2022	6.300		839	6,133
100068553	DEN HAAG	NLD		08/30/2021	3.650		924	5,647
100046904	MISSOURI CITY	TX		11/20/2020	7.000		3,071	207,100
100050087	LULING	LA		11/20/2020	6.625		2,685	261,250
3310087735	SALISBURY	MD		12/05/2024	9.016		14,226	79,500
100050101	CHATSWORTH	CA		11/20/2020	2.875		3,309	589,000
100045392	PIKESVILLE	MD		11/25/2020	7.500		2,069	285,000
100024951	WESTLAND	MI		09/20/2018	4.750		3,303	55,955
100043079	ROCKLIN	CA		05/28/2020	3.250		1,662	555,000
100121077	NETHERLANDS	NLD		08/28/2023	5.300		569	6,770
3310079899	PHILADELPHIA	PA		10/03/2024	9.086		4,689	247,500
100048895	CALEXICO	CA		11/20/2020	6.875		929	185,155
100044520	SAN DIEGO	CA		11/19/2020	4.000		2,509	532,000
100047796	PHILADELPHIA	PA		11/20/2020	6.375		2,464	79,420
100034506	KILDARE	IRL		06/21/2019	5.150		3,158	317,983
100046334	PHILADELPHIA	PA		11/25/2020	8.000		2,185	204,250
100055342	WEST FRANKFORT	IL		03/23/2021	4.750		1,767	45,000
100047106	CHATHAM	VA		11/20/2020	9.375		1,301	63,626

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3340080052	TRENTON	NJ		09/03/2024	9.532		55,452	181,600
100050073	PHILADELPHIA	PA		11/20/2020	8.250		1,793	62,273
100045181	TORNILLO	TX		11/25/2020	2.016		1,344	83,716
100054220	ALBEMARLE	NC		03/23/2021	3.250		695	159,000
3310090455	FINDLAY	OH		12/19/2024	8.666		6,534	45,000
100055237	ORLANDO	FL		03/23/2021	6.375		1,246	62,000
100045893	DANVILLE	VA		11/25/2020	10.560		1,785	53,843
100046581	ARLINGTON	TX		11/25/2020	3.875		709	118,750
100046834	NEWTON	NC		11/20/2020	8.500		329	125,281
100045137	EMERYVILLE	CA		11/25/2020	7.250		599	342,000
100157169	BROOKLYN	NY		02/20/2025	8.375	1,495,758		2,150,000
403054422	FARMERS BRANCH	TX		03/06/2025	6.520	18,794,608		28,359,000
403053695	MARTIN	TN		03/06/2025	6.500	16,937,467		24,460,400
403052376	FORNEY	TX		03/06/2025	6.080	16,533,061		23,682,000
403054178	BALTIMORE	MD		03/06/2025	7.800	11,947,943		16,760,900
403054145	NEWARK	NJ		03/06/2025	6.820	10,409,205		16,400,000
403051729	ELIZABETH	NJ		03/06/2025	7.020	9,898,263		17,170,000
403055354	MADISON	AL		03/06/2025	6.870	9,547,075		14,918,000
403053891	ABILENE	TX		03/06/2025	7.760	9,502,798		15,550,000
4020944263	FREEHOLD	NJ		02/28/2025	7.420	9,270,716		20,285,000
403050269	ATHENS	GA		03/06/2025	7.140	9,276,828		13,782,000
403054126	BALTIMORE	MD		03/06/2025	7.450	8,970,240		12,643,900
403053739	OAKLAND PARK	FL		03/06/2025	6.860	8,278,717		11,350,015
403052968	MEMPHIS	TN		03/06/2025	7.090	7,129,232		11,400,000
100204062	SANTA MONICA	CA		03/28/2025	8.250	6,723,454		10,300,000
403053719	TACOMA	WA		03/06/2025	6.470	6,733,022		10,150,000
403051339	EAST ORANGE	NJ		03/06/2025	7.470	6,200,793		8,650,000
403053038	BOSTON	MA		03/06/2025	6.150	6,073,636		10,770,000
403054073	AMARILLO	TX		03/06/2025	7.150	5,905,836		10,009,000
100203894	NEW YORK	NY		03/28/2025	8.375	5,714,605		10,000,000
403053693	SEATTLE	WA		03/06/2025	6.750	5,719,823		8,660,000
403055364	CHARLOTTE	NC		03/06/2025	7.160	5,564,593		8,300,000
403053563	SEATTLE	WA		03/06/2025	6.470	5,556,022		8,240,000
100192495	PONTE VEDRA	FL		02/07/2025	8.250	5,068,350		7,200,000
100203896	BOCA RATON	FL		03/28/2025	8.249	4,962,333		7,500,000
100197762	AMSTERDAM	NLD		02/26/2025	5.000	5,977,036		8,357,658
100199094	TARZANA	CA		03/03/2025	7.990	4,425,891		6,750,000
403050270	ATHENS	GA		03/06/2025	7.140	4,438,544		6,595,000
100203703	DELFT	NLD		03/26/2025	5.000	5,399,471		7,910,044
403053259	CHICAGO	IL		03/06/2025	6.500	3,944,914		5,650,000
100181434	ENCINO	CA		01/09/2025	8.625	3,831,488		4,900,000
100192497	NEW YORK	NY		02/07/2025	7.874	3,798,402		4,950,000
100192324	ORLANDO	FL		02/05/2025	8.000	3,776,760		6,240,000
100177126	LA JOLLA	CA		01/16/2025	7.500	3,771,852		5,350,000
100191046	NEW YORK	NY		01/29/2025	8.999	3,666,433		16,000,000
100190793	LAS VEGAS	NV		01/27/2025	7.875	3,641,261		5,800,000
100202349	LOS ANGELES (ENCINO AR	CA		03/19/2025	6.999	3,629,771		5,149,000
100193168	HERMOSA BEACH	CA		03/20/2025	7.375	3,605,240		5,400,000
403053981	ELIZABETHPORT	NJ		03/06/2025	6.260	3,571,513		7,141,000
100202365	LIGHTHOUSE POINT	FL		03/19/2025	8.499	3,468,391		4,980,000
403054754	PHILADELPHIA	PA		03/06/2025	7.130	3,410,892		4,500,500
403054890	GARY	IN		03/06/2025	7.500	3,392,334		4,115,000
100177250	NEWPORT BEACH	CA		01/16/2025	8.250	3,321,666		4,680,000
100201907	CALABASAS	CA		03/18/2025	7.375	3,307,449		5,600,000
403053910	CHICAGO	IL		03/06/2025	6.800	3,260,150		4,745,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025	7.500	3,150,571		6,000,000
100204022	YORBA LINDA	CA		03/28/2025	7.625	3,131,447		4,700,000
100191338	BELMONT	NH		01/30/2025	8.125	3,123,847		10,400,000
100177253	NEWPORT BEACH	CA		01/16/2025	7.500	3,074,913		6,700,000
100177022	HARTLAND	WI		01/16/2025	7.875	3,063,775		4,600,000
100191669	SARASOTA	FL		01/31/2025	7.000	3,053,063		8,000,000
100193696	NEW YORK	NY		02/10/2025	7.250	3,039,715		5,200,000
100201628	INLET BEACH	FL		03/13/2025	7.750	3,031,521		4,800,000
100177268	MOUNTAIN VIEW	CA		01/16/2025	6.875	3,015,216		5,800,000
100199109	JAMUL	CA		03/03/2025	7.875	3,008,372		3,900,000
100177356	COHASSET	MA		01/16/2025	7.250	3,012,642		4,000,000
100197746	AMSTERDAM	NLD		02/26/2025	4.950	3,643,895		7,498,108
100200450	NEW ALBANY	OH		03/10/2025	8.750	2,993,646		3,840,000
100191326	NEWPORT BEACH	CA		01/30/2025	7.500	2,971,330		3,600,000
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025	7.875	2,963,960		3,850,000
100197747	AMSTERDAM	NLD		02/26/2025	4.950	3,565,249		6,887,231
100202619	STUDIO CITY	CA		03/21/2025	9.625	2,937,594		4,500,000
100192371	CALABASAS	CA		02/05/2025	8.375	2,921,089		3,500,000
100191365	SAN FRANCISCO	CA		01/30/2025	7.625	2,887,695		4,000,000
100204061	LOS ANGELES	CA		03/28/2025	7.625	2,874,692		4,000,000
100157102	ALPINE	NJ		02/20/2025	9.125	2,873,943		3,550,000
100201773	ANAHEIM	CA		03/18/2025	7.000	2,819,660		3,985,000
100157215	LOS ANGELES	CA		02/20/2025	7.000	2,818,134		5,000,000
100192467	LAGUNA BEACH	CA		02/07/2025	7.124	2,810,792		7,200,000
100177645	CORAL GABLES	FL		01/16/2025	8.000	2,806,978		3,200,000
100189370	CAMARILLO	CA		01/14/2025	8.125	2,786,679		3,392,000
100177149	W BLOOMFIELD	MI		01/16/2025	8.250	2,783,487		3,150,000
100192422	BRIDGEHAMPTON	NY		02/07/2025	7.749	2,765,354		3,350,000
100177195	BOULDER	CO		01/16/2025	7.750	2,764,646		3,450,000
100195652	SAN DIEGO	CA		02/24/2025	7.999	2,752,582		3,300,000
100157340	IRVINE	CA		02/20/2025	8.500	2,751,342		3,450,000
100177376	KIRKLAND	WA		01/16/2025	7.000	2,741,808		5,500,000
403054639	KLAMATH FALLS	OR		03/06/2025	7.430	2,741,417		4,025,000
100202355	LOS ANGELES	CA		03/19/2025	8.500	2,710,278		3,250,000
403019735	BATESVILLE	MS		03/06/2025	6.700	2,699,994		3,995,287
100177398	DAYTON	OR		01/16/2025	7.875	2,678,033		3,275,000
100177072	LADERA RANCH	CA		01/16/2025	7.000	2,632,421		4,750,000
100157117	OCEAN BEACH	NY		02/20/2025	7.624	2,617,100		3,925,000
403054065	SAN ANTONIO	TX		03/06/2025	7.060	2,624,294		3,900,000
100157110	ARCADIA	CA		02/20/2025	8.250	2,601,651		3,230,000
100190230	WESTLAKE VILLAGE	CA		01/21/2025	7.750	2,582,069		4,100,000
100200457	BELL CANYON	CA		03/10/2025	7.500	2,577,750		3,600,000
100191209	NEWPORT BEACH	CA		01/29/2025	6.999	2,571,181		4,200,000
100189711	NORTH PALM BEACH	FL		02/20/2025	7.625	2,564,683		3,200,000
100192474	LOS ANGELES	CA		02/07/2025	7.250	2,544,746		3,150,000
100193593	ATLANTA	GA		02/10/2025	7.125	2,536,307		3,660,000
100191766	LOS ANGELES	CA		02/20/2025	7.500	2,530,082		3,200,000
100177271	MOUNTAIN VIEW	CA		01/16/2025	7.250	2,531,770		4,355,000
100201302	MIAMI BEACH	FL		03/12/2025	7.000	2,524,249		8,500,000
100188601	DALLAS	TX		02/10/2025	6.875	2,519,366		5,185,000
403053577	ROCKFORD	IL		03/06/2025	7.540	2,534,389		3,241,500
100197609	LA JOLLA	CA		02/26/2025	8.250	2,510,890		3,500,000
100201787	LOS ANGELES	CA		03/18/2025	7.500	2,507,537		3,800,000
100201849	LOS ANGELES	CA		03/18/2025	7.500	2,501,937		3,345,000
100193810	LOS CABOS	MEX		02/10/2025	8.800	2,495,373		6,600,052

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195550	THOUSAND OAKS	CA		03/27/2025	8.000	2,488,277		3,000,000
100190743	BELL CANYON	CA		01/27/2025	8.375	2,488,539		3,190,000
100197748	AMSTERDAM	NLD		02/26/2025	4.950	3,014,733		6,260,136
100199118	HUNTINGTON BEACH	CA		03/03/2025	6.875	2,485,503		4,100,000
100197654	LOS ANGELES	CA		02/26/2025	7.499	2,483,113		3,225,000
100177378	SEATTLE	WA		01/16/2025	9.375	2,466,718		2,700,000
100202444	ALAMO	CA		03/20/2025	7.250	2,456,993		2,975,000
100202378	NORTH HOLLYWOOD	CA		03/19/2025	9.125	2,443,875		3,325,000
403054921	PHILADELPHIA	PA		03/06/2025	7.470	2,461,217		4,625,000
100177265	TAMPA	FL		01/16/2025	7.875	2,442,076		2,970,000
100190794	LAGUNA NIGUEL	CA		01/27/2025	7.375	2,412,881		2,975,000
100191353	MANHATTAN BEACH	CA		01/30/2025	7.250	2,403,633		3,730,000
100191005	OAKHURST	NJ		01/29/2025	7.499	2,382,061		5,250,000
100192356	NORTHRIDGE	CA		02/05/2025	7.625	2,354,081		2,860,000
100200481	SADDLE RIVER	NJ		03/10/2025	7.749	2,351,448		3,500,000
100191307	GLENDALE	CA		01/30/2025	7.125	2,394,834		3,350,000
100202356	LAGUNA NIGEL	CA		03/19/2025	8.750	2,338,447		2,842,000
100204059	MOORESVILLE	NC		03/28/2025	8.875	2,335,200		2,780,000
100189439	SAN FRANCISCO	CA		01/14/2025	7.000	2,322,487		3,250,000
100195639	SAN DIMAS	CA		02/24/2025	7.125	2,260,134		2,750,000
324111570	ALTON	TX		01/22/2025	8.892	3,998,400		3,470,720
100177353	FOUNTAIN HILLS	AZ		01/16/2025	8.500	2,171,593		2,370,000
100189420	SARASOTA	FL		01/14/2025	7.875	2,162,723		2,600,000
403053735	CANTON	OH		03/06/2025	7.200	2,146,715		2,957,500
100193632	HERMOSA BEACH	CA		02/10/2025	7.625	2,148,566		2,575,000
100190788	LAGUNA NIGUEL	CA		01/27/2025	6.875	2,112,778		2,830,000
100190810	ENCINITAS	CA		01/27/2025	7.375	2,105,936		2,750,000
100201378	LOS ANGELES	CA		03/12/2025	6.999	2,056,900		3,900,000
100201306	BROOKLYN	NY		03/12/2025	7.625	2,054,062		2,450,000
100201909	BOCA RATON	FL		03/18/2025	7.375	2,045,993		2,875,000
100177473	SANTA MARIA	CA		01/16/2025	9.875	2,048,296		2,500,000
100186121	LONE TREE	CO		01/31/2025	7.000	2,044,928		3,640,000
100177290	LAGUNA BEACH	CA		01/16/2025	7.250	2,046,647		3,325,000
100202607	VENICE	CA		03/21/2025	6.875	2,041,264		3,490,000
100191606	REDWOOD CITY	CA		01/31/2025	7.250	2,028,204		4,000,000
100202409	LOS ANGELES	CA		03/19/2025	6.875	2,005,969		4,900,000
100193657	DEL MAR	CA		02/10/2025	7.250	1,998,633		2,850,000
100204054	LOS ANGELES	CA		03/28/2025	7.375	1,994,358		2,550,000
100194564	COSTA MESA	CA		03/28/2025	7.375	1,988,542		2,715,000
100157131	HENDERSON	NV		02/20/2025	7.875	1,984,218		2,600,000
100197606	GREAT FALLS	VA		02/26/2025	7.999	1,973,167		3,160,000
100177418	FRANKLIN	TN		01/16/2025	8.375	1,976,922		2,400,000
100204089	LOS ANGELES	CA		03/28/2025	6.999	1,970,480		2,390,000
100201851	BLUFFTON	SC		03/18/2025	7.375	1,967,301		2,550,000
100197722	SCHIEDAM	NLD		02/26/2025	5.100	2,372,370		3,557,280
100201504	SHERMAN OAKS	CA		03/12/2025	8.375	1,943,391		2,315,000
100189657	SCOTTSDALE	AZ		01/17/2025	6.999	1,927,089		2,870,000
100195529	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025	7.625	1,921,966		2,528,000
100191820	SHERMAN OAKS AREA CITY OF LOS	CA		01/31/2025	7.375	1,919,754		3,600,000
100177340	AUSTIN	TX		01/16/2025	9.500	1,908,835		2,300,000
100191422	S-GRAVENHAGE	NLD		01/29/2025	4.850	2,289,973		3,980,971
100188620	QUEEN CREEK	AZ		02/10/2025	7.875	1,896,167		2,400,000
100191327	BROOKLYN	NY		01/30/2025	7.625	1,890,000		2,250,000
100203674	ROTTERDAM	NLD		03/26/2025	5.100	2,346,194		2,949,643
100157114	SENECA	SC		02/20/2025	8.625	1,873,794		2,390,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185272	WALNUT CREEK	CA		01/24/2025	7.875	1,885,287		2,160,000
100191495	ROTTERDAM	NLD		01/29/2025	4.750	2,258,746		3,206,227
100186075	MARIETTA	GA		01/31/2025	7.625	1,872,277		2,300,000
100189423	NEW WASHOE CITY	NV		01/14/2025	7.000	1,858,029		2,400,000
100195631	JUPITER	FL		02/24/2025	7.250	1,853,464		3,000,000
100185260	DEL MAR	CA		01/24/2025	7.000	1,840,585		5,056,000
100201469	CARLSBAD	CA		03/12/2025	6.999	1,838,672		2,235,000
100201806	SOUTHLAKE	TX		03/18/2025	7.750	1,836,995		2,200,000
100201461	IRVINE	CA		03/12/2025	6.999	1,828,222		2,250,000
100202375	MAMMOTH LAKES	CA		03/19/2025	7.500	1,822,800		2,195,000
100188582	CARLSBAD	CA		02/10/2025	8.500	1,821,825		2,460,000
100189704	UPPER MARLBORO	MD		02/20/2025	6.750	1,820,186		2,350,000
100201780	SAMMAMISH	WA		03/18/2025	7.500	1,817,284		2,225,000
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025	7.625	1,818,547		2,350,000
403055250	GREENSBORO	NC		03/06/2025	6.600	1,825,767		2,746,500
100188861	LA VERNE	CA		01/09/2025	8.875	1,806,000		2,150,000
100185250	SANTA BARBARA	CA		01/24/2025	7.875	1,806,000		2,150,000
100202403	AUSTIN	TX		03/19/2025	7.375	1,798,754		2,375,000
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025	7.999	1,798,908		2,065,000
100192503	SAN DIEGO	CA		02/07/2025	7.874	1,792,191		2,170,000
100202602	SAN JOSE	CA		03/21/2025	6.875	1,790,411		2,210,000
100201766	WALNUT CREEK	CA		03/18/2025	7.250	1,790,021		2,200,000
3500112083	PARK CITY	UT		03/21/2025	7.795	3,574,250		870,000
100190817	BANDON	OR		01/27/2025	6.875	1,785,148		2,375,000
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025	7.750	1,785,098		2,200,000
100192442	SCARSDALE	NY		02/07/2025	7.125	1,783,515		2,350,000
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025	7.250	1,782,478		2,225,000
100188676	NEWPORT BEACH	CA		02/10/2025	7.375	1,778,349		5,425,000
100190847	CARLSBAD	CA		01/27/2025	8.375	1,773,146		2,180,000
100201674	ORANGE	CA		03/13/2025	7.250	1,767,618		2,180,000
100191818	LOS ANGELES	CA		01/31/2025	7.375	1,769,223		2,500,000
100189461	SAN DIEGO	CA		01/15/2025	7.999	1,767,900		2,125,000
100177214	PEBBLE BEACH	CA		01/16/2025	7.375	1,759,031		2,450,000
403053503	MIAMI	FL		03/06/2025	6.800	1,766,201		2,462,500
100193656	CORONA	CA		02/10/2025	7.375	1,755,362		2,150,000
100201643	SALT LAKE CITY	UT		03/13/2025	6.875	1,749,138		2,500,000
100192444	GRANITE BAY	CA		02/07/2025	7.249	1,747,274		2,300,000
100177089	LA JOLLA	CA		01/16/2025	7.000	1,749,506		2,900,000
100192461	HUNTINGTON BEACH	CA		02/07/2025	7.125	1,746,326		2,200,000
100193807	LOS CABOS	MEX		02/10/2025	9.340	1,844,924		3,195,252
403051622	YONKERS	NY		03/06/2025	7.020	1,729,719		2,800,000
100177027	CAMPBELL	CA		01/16/2025	7.500	1,721,158		2,400,000
100193629	PASADENA	CA		02/10/2025	7.375	1,718,089		2,400,000
3500112082	PARK CITY	UT		03/21/2025	7.795	3,418,375		4,350,000
100197752	ROTTERDAM	NLD		02/26/2025	4.850	2,072,005		2,848,539
100193580	CARDIFF	CA		02/10/2025	7.250	1,706,874		4,300,000
100189396	DULUTH	GA		01/14/2025	6.875	1,705,434		2,100,000
100203949	ARRINGTON	TN		03/28/2025	6.990	1,700,405		2,120,000
100190215	IRVINE	CA		01/21/2025	8.125	1,693,857		2,050,000
100202575	MALIBU	CA		03/21/2025	7.375	1,691,779		2,700,000
100177056	ENCINITAS	CA		01/16/2025	7.125	1,681,476		2,200,000
100197743	SCHIEDAM	NLD		02/26/2025	5.100	2,032,856		3,124,166
100194037	SANTA BARBARA	CA		03/20/2025	7.625	1,673,668		2,615,000
3500112081	PARK CITY	UT		03/21/2025	7.863	3,344,425		3,825,000
100157199	GRAND JUNCTION	CO		02/20/2025	8.875	1,670,403		2,050,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186141	MESA	AZ		02/10/2025	7.375	1,668,316		2,200,000
100188896	TOPSFIELD	MA		01/09/2025	7.499	1,667,919		2,027,000
403053318	YPSILANTI	MI		03/06/2025	7.040	1,673,207		2,650,000
100192433	KULA	HI		02/07/2025	7.125	1,663,057		2,050,000
100190867	HOUSTON	TX		01/27/2025	6.750	1,664,489		2,775,000
100157221	BROOKLYN	NY		02/20/2025	8.375	1,657,042		2,500,000
100190201	LOS ANGELES	CA		01/21/2025	7.875	1,653,960		2,300,000
100177174	SAINT GEORGE	UT		01/16/2025	8.375	1,653,772		1,980,000
100177281	DUBLIN	CA		01/16/2025	7.125	1,647,484		2,553,000
100201491	LOS ANGELES	CA		03/12/2025	7.999	1,641,100		2,000,000
3500115159	HONOLULU	HI		02/18/2025	7.800	3,281,609		2,590,000
100202361	MALIBU	CA		03/19/2025	7.375	1,640,048		2,300,000
100177467	DALLAS	TX		01/16/2025	7.750	1,641,409		1,900,000
100190463	MILTON	GA		01/24/2025	6.875	1,639,698		5,900,000
100203914	PEACHTREE CITY	GA		03/28/2025	7.749	1,630,613		2,000,000
100192409	BOCA RATON	FL		02/07/2025	6.999	1,624,621		2,496,000
100190189	CITY OF LOS ANGELES VENICE AR	CA		01/21/2025	7.500	1,622,770		1,980,000
100190227	MENLO PARK	CA		01/21/2025	7.125	1,719,756		2,245,000
100191476	NIJMEGEN	NLD		01/29/2025	4.850	1,935,287		2,680,290
100191470	AMSTERDAM	NLD		01/29/2025	5.150	1,927,741		2,973,294
100177104	WASHINGTON	DC		01/16/2025	7.500	1,602,404		1,880,000
100193733	BROOKLYN	NY		02/10/2025	7.375	1,591,073		3,150,000
100177670	FORT WORTH	TX		01/16/2025	6.625	1,593,197		3,050,000
100190182	FOUNTAIN VALLEY	CA		01/21/2025	8.750	1,590,661		1,910,000
3.62504E+11	BEVERLY HILLS	CA		03/11/2025	7.930	3,175,000		1,360,200
100202394	STUDIO CITY	CA		03/19/2025	7.625	1,579,335		2,050,000
40100926668	TAMPA	FL		03/28/2025	7.540	1,576,713		2,562,000
100204029	BEACH HAVEN	NJ		03/28/2025	7.625	1,576,486		1,950,000
100191793	PALM BEACH GARDENS	FL		01/31/2025	7.125	1,577,463		1,976,000
100193755	THOUSAND OAKS	CA		02/10/2025	7.875	1,574,888		1,900,000
100193199	ARGYLE	TX		02/10/2025	7.875	1,571,442		2,400,000
100177217	ROSSMOOR	CA		01/16/2025	6.875	1,570,472		3,100,000
100193596	BEVERLY HILLS	CA		02/10/2025	7.125	1,566,588		3,000,000
3500109316	CHARLESTOWN	MA		01/27/2025	8.835	3,027,587	86,820	3,100,000
100202582	MIAMI	FL		03/21/2025	8.500	1,555,502		1,760,000
100204066	SCOTTSDALE	AZ		03/28/2025	6.875	1,552,611		4,100,000
100191653	CAMARILLO	CA		01/31/2025	7.125	1,551,100		3,300,000
100201552	LAKE FOREST	CA		03/13/2025	7.375	1,549,448		2,250,000
100186092	TOMBALL	TX		01/31/2025	7.375	1,547,826		2,025,000
100191300	LAFAYETTE	CA		01/30/2025	7.500	1,550,040		3,040,000
100203666	S-GRAVENHAGE	NLD		03/26/2025	4.800	1,923,342		3,176,560
100191449	WEERT	NLD		01/29/2025	4.900	1,859,250		3,218,729
100193649	TORRANCE	CA		02/10/2025	7.500	1,545,998		2,750,000
100203978	MOORESVILLE	NC		03/28/2025	6.990	1,544,628		2,000,000
100203936	CEDAR GROVE	NJ		03/28/2025	7.500	1,539,248		1,950,000
100201278	ALAMO	CA		03/12/2025	7.625	1,538,983		2,445,000
100192362	BEVERLY HILLS	CA		02/05/2025	7.125	1,539,339		2,780,000
100201596	MIAMI	FL		03/13/2025	6.990	1,537,695		2,000,000
100191665	STUDIO CITY	CA		01/31/2025	7.250	1,537,327		2,990,000
100191817	GLENDORA	CA		01/31/2025	7.750	1,531,654		1,815,000
100201427	WASHINGTON	DC		03/12/2025	7.875	1,530,718		1,895,000
100198885	VENTURA	CA		02/28/2025	6.875	1,528,479		2,600,000
100191475	GRONINGEN	NLD		01/29/2025	4.850	1,834,621		2,540,871
100195673	LOS ANGELES	CA		02/24/2025	6.999	1,521,353		1,990,000
100201627	PENSACOLA BEACH	FL		03/13/2025	7.750	1,520,699		2,400,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204007	ELLIJAY	GA		03/28/2025	6.990	1,517,156		2,000,000
100188558	HUNTINGTON BEACH	CA		02/10/2025	6.875	1,514,016		6,735,000
100190831	SCOTTSDALE	AZ		01/27/2025	6.625	1,514,625		3,025,000
100201450	DANVILLE	CA		03/12/2025	6.999	1,507,571		1,775,000
100188863	LOS ANGELES	CA		01/09/2025	6.375	1,502,545		3,245,000
100186136	ENCINO	CA		02/10/2025	6.875	1,498,452		6,110,000
100190180	CHATSWORTH	CA		01/21/2025	7.375	1,499,378		1,900,000
100191221	CYPRESS	TX		01/29/2025	6.999	1,494,786		2,312,000
100177533	BROOKLYN	NY		01/16/2025	6.875	1,496,800		2,550,000
100192363	PALOS VERDES ESTATES	CA		02/05/2025	7.500	1,493,552		2,200,000
100190787	SONOMA	CA		01/27/2025	7.125	1,487,821		1,850,000
100202591	MIAMI	FL		03/21/2025	8.500	1,483,584		1,675,000
100191795	SACRAMENTO	CA		01/31/2025	8.250	1,478,885		1,700,000
403052504	FERGUSON	MO		03/06/2025	6.800	1,485,386		2,564,000
403053328	BRIDGEPORT	CT		03/06/2025	7.000	1,484,851		2,120,000
100193595	COSTA MESA	CA		02/10/2025	7.500	1,474,860		1,800,000
100202363	SAN FRANCISCO	CA		03/19/2025	6.875	1,472,505		2,550,000
100192413	MIAMI	FL		02/07/2025	8.999	1,470,000		2,400,000
100177368	PARK CITY	UT		01/16/2025	8.999	1,471,673		1,950,000
100193745	CASTLE ROCK	CO		02/10/2025	7.750	1,469,799		1,772,000
100186084	REDMOND	WA		01/31/2025	7.625	1,470,379		1,696,000
100191725	CARMEL	CA		02/20/2025	8.000	1,465,800		1,745,000
403053736	TACOMA	WA		03/06/2025	7.100	1,473,497		2,420,000
100191026	VISALIA	CA		01/29/2025	7.624	1,463,366		1,685,000
100177102	SOUTH ORANGE	NJ		01/16/2025	8.250	1,464,342		2,000,000
100157403	ISLAND PARK	ID		02/20/2025	7.875	1,461,448		2,350,000
100185252	VENICE	CA		01/24/2025	7.125	1,461,218		3,400,000
100194409	SHERMAN OAKS	CA		02/14/2025	7.250	1,459,110		1,900,000
100177125	PLEASANTON	CA		01/16/2025	8.375	1,459,404		1,650,000
100181430	FRANKLIN LAKES	NJ		01/09/2025	8.000	1,457,575		1,885,000
100191447	WEERT	NLD		01/29/2025	4.900	1,747,458		3,025,193
100197721	SCHIEDAM	NLD		02/26/2025	5.100	1,755,315		2,621,633
100157130	SCOTTSDALE	AZ		02/20/2025	7.375	1,447,925		2,167,000
3500114168	SOUTHWEST RANCHES	FL		01/08/2025	7.825	2,863,750		887,200
100188938	OAKLAND	CA		01/09/2025	8.250	1,422,750		1,700,000
100177006	HEWLETT	NY		01/16/2025	7.375	1,420,321		1,675,000
100189531	HUNTINGTON BEACH	CA		01/16/2025	7.750	1,414,707		1,725,000
100177136	LAGUNA NIGUEL	CA		01/16/2025	7.375	1,414,108		2,000,000
100191459	ROERMOND	NLD		01/29/2025	5.000	1,697,963		2,351,606
324110149	LA QUINTA	CA		01/22/2025	8.630	2,010,734	421,777	2,146,000
100177596	FORT LAUDERDALE	FL		01/16/2025	7.000	1,410,997		1,750,000
100194443	LOS ANGELES	CA		02/14/2025	7.625	1,406,179		2,270,000
100186108	VAIL	CO		01/31/2025	6.875	1,406,813		2,063,000
100198974	NEW YORK	NY		02/28/2025	7.320	1,403,500		2,812,000
100198865	GLEN ELLEN	CA		02/28/2025	7.875	1,403,711		1,700,000
100191219	LOS ANGELES	CA		01/29/2025	9.375	1,402,418		1,500,000
100157241	FOREST HILLS	NY		02/20/2025	7.875	1,404,373		3,000,000
100186088	CASTLE PINES	CO		01/31/2025	7.250	1,402,662		1,775,000
100177510	HAPPY VALLEY	OR		01/16/2025	8.875	1,402,580		1,932,000
100193638	AVON	CO		02/10/2025	7.625	1,399,686		2,666,500
100194087	PORT ST LUCIE	FL		02/14/2025	7.000	1,397,368		1,950,000
100185254	MIAMI	FL		01/24/2025	7.125	1,399,694		1,700,000
100177344	DELRAY BEACH	FL		01/16/2025	7.750	1,399,148		1,724,000
100201950	BELLEVUE	WA		03/18/2025	7.625	1,395,677		1,700,000
100188991	BURBANK	CA		01/09/2025	8.499	1,392,630		1,722,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201657	MENDHAM	NJ		03/13/2025	7.875	1,390,691		1,825,000
100190465	WINTER PARK	FL		01/24/2025	7.625	1,386,073		1,665,000
100189722	MIAMI	FL		01/21/2025	7.990	1,385,772		1,800,000
100191035	SAN DIEGO	CA		01/29/2025	7.625	1,385,149		1,825,000
100191421	S-GRAVENHAGE	NLD		01/29/2025	5.250	1,665,435		3,029,517
100189418	SEVERNA PARK	MD		01/14/2025	8.125	1,384,291		1,700,000
403054208	CAPE CORAL	FL		03/06/2025	6.840	1,388,552		2,230,000
100203625	UNITED KINGDOM	GBR		03/27/2025	6.990	1,725,187		2,453,861
100201294	YORBA LINDA	CA		03/12/2025	7.250	1,375,099		1,700,000
100191763	PHOENIX	AZ		02/20/2025	7.375	1,374,906		1,785,000
100203694	S-GRAVENHAGE	NLD		03/26/2025	4.950	1,705,385		2,858,687
100177101	BROOKLYN	NY		01/16/2025	6.875	1,420,789		3,800,000
100191785	BUMPASS	VA		01/31/2025	7.125	1,371,855		1,835,000
100191553	SAN DIEGO	CA		01/31/2025	7.375	1,369,730		1,775,000
100181435	EL SEGUNDO	CA		01/09/2025	6.875	1,369,944		1,790,000
100189579	SAN JOSE	CA		01/17/2025	7.625	1,366,204		1,765,000
100204048	LOS ANGELES	CA		03/28/2025	7.750	1,364,918		1,632,000
100195544	NOVATO	CA		03/27/2025	7.250	1,363,800		2,100,000
100177382	FOUNTAIN HILLS	AZ		01/16/2025	6.875	1,365,691		3,400,000
100191448	WEERT	NLD		01/29/2025	4.900	1,638,163		2,835,987
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025	6.875	1,359,731		1,900,000
100181413	HAWTHORNE	CA		01/09/2025	7.625	1,359,351		1,750,000
100202583	IRVINE	CA		03/21/2025	7.375	1,355,509		1,750,000
100200702	PASADENA	CA		03/11/2025	6.990	1,350,838		2,200,000
100194119	CHULA VISTA	CA		02/14/2025	7.875	1,350,676		1,568,000
100201652	MORRISON	CO		03/13/2025	6.990	1,349,540		1,950,000
100201911	UPPER SADDLE RIVER	NJ		03/18/2025	7.000	1,348,870		1,750,000
3310095665	KENMORE	WA		03/19/2025	8.323	1,348,224		2,347,200
100201815	IRVINE	CA		03/18/2025	7.625	1,344,880		1,750,000
100195676	WOODLAND HILLS	CA		02/24/2025	8.499	1,344,894		2,725,000
100190722	LOOMIS	CA		01/27/2025	8.375	1,344,970		1,675,000
100191330	ASTORIA	NY		01/30/2025	7.625	1,343,027		1,600,000
100201814	LOS ANGELES	CA		03/18/2025	7.500	1,336,890		1,625,000
100186182	SCOTTSDALE	AZ		02/10/2025	7.250	1,336,352		1,759,000
100203935	TUCSON	AZ		03/28/2025	7.375	1,333,810		1,740,000
100191092	EL DORADO HILLS	CA		01/29/2025	7.999	1,334,837		1,600,000
100192398	PALM BEACH GARDENS	FL		02/07/2025	7.500	1,333,611		1,675,000
100201776	NOVATO	CA		03/18/2025	8.000	1,332,108		1,700,000
100191316	SANTA MONICA	CA		01/30/2025	7.625	1,332,023		1,600,000
100191499	AMSTERDAM	NLD		01/29/2025	5.200	1,592,572		2,284,992
100201456	COLMA	CA		03/12/2025	7.250	1,320,916		1,600,000
100193705	WEST GREENWICH	RI		02/10/2025	8.125	1,320,547		1,600,000
100190234	NORTH HOLLYWOOD	CA		01/21/2025	8.375	1,321,056		1,600,000
100191483	ARNHEM	NLD		01/29/2025	5.500	1,586,327		2,085,338
100193666	SANTA CLARA	CA		02/10/2025	7.875	1,317,813		1,575,000
403055044	INDIANAPOLIS	IN		03/06/2025	6.680	1,323,368		2,297,000
100191463	TILBURG	NLD		01/29/2025	4.900	1,583,204		2,193,210
100191710	NORTHRIDGE	CA		02/20/2025	7.500	1,315,319		1,650,000
100198987	CHANDLER	AZ		02/28/2025	7.625	1,315,663		2,125,000
100191480	ARNHEM	NLD		01/29/2025	5.500	2,217,110		3,018,174
100177259	CHARLESTON	SC		01/16/2025	7.750	1,315,079		1,455,000
100191193	LOS ANGELES	CA		01/29/2025	7.999	1,312,500		2,000,000
100193697	AUSTIN	TX		02/10/2025	7.250	1,308,915		1,750,000
100191302	MATTAPOISETT	MA		01/30/2025	7.250	1,312,051		1,610,000
100191384	AGOURA HILLS	CA		01/30/2025	7.750	1,308,686		1,570,000

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100192350	LOMITA	CA		02/05/2025	8.125	1,308,410		1,685,000
100204030	PEORIA	AZ		03/28/2025	7.500	1,303,796		1,600,000
100194399	SEDONA	AZ		02/14/2025	7.125	1,302,896		1,900,000
100195525	MUKILTEO	WA		03/27/2025	7.500	1,302,396		1,615,000
100200550	LOS ALAMITOS	CA		03/11/2025	6.875	1,300,579		1,835,000
100197754	ROTTERDAM	NLD		02/26/2025	5.000	1,572,904		2,027,246
100188954	YORBA LINDA	CA		01/09/2025	7.499	1,296,715		1,720,000
100191014	MONTCLAIR	NJ		01/29/2025	8.499	1,294,444		1,545,000
100188883	HENDERSON	NV		01/09/2025	6.499	1,294,532		2,450,000
100193772	SAN FRANCISCO	CA		02/10/2025	7.875	1,291,590		1,541,000
100193730	LONG BEACH	NY		02/10/2025	7.750	1,290,812		1,550,000
100191015	WEST BARNSTABLE	MA		01/29/2025	7.499	1,288,673		1,568,000
403053672	PITTSBURGH	PA		03/06/2025	7.100	1,291,925		1,786,500
100193636	RESEDA	CA		02/10/2025	8.250	1,284,719		1,750,000
100192470	TARZANA	CA		02/07/2025	8.375	1,284,656		1,550,000
100201503	MISSION VIEJO	CA		03/12/2025	7.625	1,284,530		1,551,000
100193609	LOS ANGELES	CA		02/10/2025	7.125	1,284,955		1,700,000
100190851	SNOHOMISH	WA		01/27/2025	7.375	1,283,650		1,570,000
100203678	VLAARDINGEN	NLD		03/26/2025	5.100	1,592,348		2,135,366
100203927	RANCHO PALOS VERDES	CA		03/28/2025	9.875	1,279,806		1,390,000
403055098	INDIANAPOLIS	IN		03/06/2025	6.680	1,285,855		2,265,000
100191113	DOWNEY	CA		01/29/2025	6.999	1,279,585		1,750,000
100204094	NORTH HOLLYWOOD	CA		03/28/2025	7.875	1,278,113		1,650,000
403053524	MUSKEGON HEIGHTS	MI		03/06/2025	7.060	1,281,074		1,987,000
100202510	SAN FRANCISCO	CA		03/21/2025	7.250	1,274,049		2,550,000
100193166	FALLBROOK	CA		03/20/2025	7.750	1,273,538		1,560,000
403051467	NEWARK	NJ		03/06/2025	6.900	1,280,069		2,050,000
100191347	SAN DIEGO	CA		01/30/2025	6.750	1,274,286		1,579,493
100177326	SCOTTSDALE	AZ		01/16/2025	7.625	1,274,540		1,600,000
100177351	TAMPA	FL		01/16/2025	6.875	1,274,529		1,750,000
100199095	PORTER RANCH	CA		03/03/2025	7.875	1,272,497		1,600,000
100191243	BALDWIN PARK	CA		01/29/2025	9.250	1,270,031		1,430,000
100190174	SAN DIEGO	CA		01/21/2025	7.000	1,268,806		1,680,000
100200433	GRANADA HILLS	CA		03/10/2025	8.500	1,266,065		1,650,000
100157346	LUCAS	TX		02/20/2025	7.375	1,267,190		3,100,000
100201686	MODESTO	CA		03/13/2025	7.250	1,265,865		2,250,000
100193443	HEALDSBURG	CA		02/10/2025	6.750	1,267,090		1,700,000
100193986	PLANO	TX		02/11/2025	7.875	1,266,473		1,600,000
100193610	PLEASANT VIEW	UT		02/10/2025	7.000	1,263,084		2,598,000
100199388	STUDIO CITY	CA		03/05/2025	7.500	1,262,662		1,620,000
100189421	BERKELEY	CA		01/14/2025	7.250	1,263,018		1,600,000
100201310	LOS ANGELES	CA		03/12/2025	7.750	1,259,508		1,620,000
100189629	WINTER PARK	FL		01/17/2025	7.999	1,240,670		1,475,000
100177087	SAN FRANCISCO	CA		01/16/2025	7.250	1,254,552		1,840,000
100193492	CHARLESTOWN	MA		02/10/2025	7.000	1,255,536		2,000,000
100194123	ANAHEIM	CA		02/14/2025	7.250	1,251,545		1,670,000
100191287	SAN DIEGO	CA		01/30/2025	7.625	1,250,273		1,525,000
3.62437E+11	ARCADIA	CA		02/10/2025	8.840	2,500,000		1,200,000
100197644	NORTH HOLLYWOOD	CA		02/26/2025	8.125	1,248,254		1,367,000
100192821	CULVER CITY	CA		02/10/2025	6.624	1,245,181		1,850,000
100190862	ANAHEIM	CA		01/27/2025	7.875	1,245,457		1,500,000
100157196	SANTA FE	NM		02/20/2025	8.375	1,243,926		1,760,000
100191027	NEW HYDE PARK	NY		01/29/2025	7.499	1,242,359		1,600,000
100193785	SAN DIEGO	CA		02/10/2025	7.250	1,241,979		1,800,000
100189676	CUMMING	GA		01/17/2025	7.875	1,242,685		1,500,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189631	COSTA MESA	CA		01/17/2025	7.499	1,240,842		1,500,000
100188653	FRISCO	TX		02/10/2025	7.125	1,238,717		1,650,000
100191352	RANCHO CUCAMONGA	CA		01/30/2025	7.250	1,238,179		1,522,000
100188963	DOYLESTOWN	PA		01/09/2025	6.999	1,237,706		1,800,000
100177563	MAHWAH	NJ		01/16/2025	7.625	1,238,258		1,850,000
100190750	SAN DIEGO	CA		01/27/2025	7.125	1,236,521		1,600,000
100177679	BROOKLYN	NY		01/16/2025	7.250	1,237,090		1,815,000
100189558	QUEEN CREEK	AZ		01/16/2025	7.375	1,239,087		1,550,000
3340088535	BROOKLYN	NY		01/08/2025	8.348	1,283,040	257,993	2,400,000
100201626	BETHESDA	MD		03/13/2025	8.125	1,232,878		1,475,000
100192446	DOWNEY	CA		02/07/2025	10.000	1,231,944		1,450,000
100195660	WINTER PARK	FL		02/24/2025	8.750	1,229,696		1,600,000
100177458	YORBA LINDA	CA		01/16/2025	7.500	1,239,471		1,750,000
100189669	SIMI VALLEY	CA		01/17/2025	6.999	1,229,571		1,506,000
100202447	RANCHO PALOS VERDES	CA		03/20/2025	7.125	1,227,235		1,700,000
100201843	MOORPARK	CA		03/18/2025	7.500	1,227,131		1,590,000
100197641	BELLFLOWER	CA		02/26/2025	9.249	1,221,532		1,550,000
100193156	CULVER CITY	CA		03/20/2025	7.375	1,220,850		1,530,000
100189056	STONINGTON	CT		01/09/2025	8.125	1,220,858		1,525,000
100190462	BELMONT	CA		01/24/2025	7.375	1,220,213		2,150,000
100177593	FLOWER MOUND	TX		01/16/2025	6.625	1,219,087		2,100,000
100190188	CHATSWORTH	CA		01/21/2025	7.000	1,217,559		1,730,000
100203926	MILFORD	MI		03/28/2025	7.125	1,214,640		1,630,000
100185258	COOPER CITY	FL		01/24/2025	6.750	1,211,652		1,650,000
100177463	LAS VEGAS	NV		01/16/2025	8.625	1,211,913		1,315,000
100202723	BRENTWOOD	CA		03/24/2025	7.250	1,210,106		1,799,000
100157228	EL DORADO HILLS	CA		02/20/2025	8.375	1,210,650		1,585,000
100190238	PARKLAND	FL		01/21/2025	6.750	1,209,422		1,890,000
100201630	SCOTTSDALE	AZ		03/13/2025	6.875	1,206,214		1,500,000
100194410	NORTH HOLLYWOOD	CA		02/14/2025	7.375	1,203,853		1,625,000
100190827	EAGLE	ID		01/27/2025	7.250	1,205,164		1,820,000
100194413	SUN VALLEY	ID		02/14/2025	6.875	1,203,124		1,641,000
100204071	NOVATO	CA		03/28/2025	7.125	1,202,490		1,584,000
100201930	PALM SPRINGS	CA		03/18/2025	7.875	1,202,482		1,500,000
100189043	YORBA LINDA	CA		01/09/2025	6.999	1,204,087		1,475,000
324110852	LA QUINTA	CA		01/22/2025	8.630	1,758,892	312,696	1,554,000
100194403	SOUTH PASADENA	CA		02/14/2025	7.500	1,200,387		1,545,000
100204032	MISSION VIEJO	CA		03/28/2025	7.000	1,199,061		1,575,000
100194597	CORONADO	CA		03/28/2025	7.125	1,198,692		1,625,000
100194591	RANCHO MISSION VIEJO	CA		03/28/2025	6.875	1,194,601		1,700,000
100185291	SCOTTSDALE	AZ		01/24/2025	6.875	1,195,458		1,900,000
100203320	NORTH HOLLYWOOD	CA		03/27/2025	7.250	1,194,243		1,550,000
100193155	LAKE LEELANAU	MI		03/20/2025	7.625	1,193,849		1,650,000
100193496	DORCHESTER	MA		02/10/2025	6.500	1,195,578		2,015,000
100189408	SAN DIEGO	CA		01/14/2025	7.375	1,194,375		1,625,000
100191585	SALT LAKE CITY	UT		01/31/2025	7.375	1,195,802		1,618,000
100189534	YOUNTVILLE	CA		01/16/2025	7.875	1,194,280		1,745,000
100194406	LOS ANGELES	CA		02/14/2025	6.875	1,189,425		1,480,000
100176993	SCOTTSDALE	AZ		01/16/2025	9.375	1,189,480		1,630,000
100177560	BROOKLYN	NY		01/16/2025	7.375	1,188,697		1,550,000
100201506	ROSSMOOR	CA		03/12/2025	7.375	1,185,622		1,575,000
100190732	GARDEN GROVE	CA		01/27/2025	7.625	1,186,202		1,448,400
100201914	PHOENIX	AZ		03/18/2025	6.875	1,183,309		1,525,000
100189688	GLENDORA	CA		02/20/2025	7.125	1,180,782		1,585,000
100194229	SNOQUALMIE PASS	WA		02/14/2025	7.500	1,180,467		1,470,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199119	NORCO	CA		03/03/2025	7.375	1,179,726		1,300,000
100189383	WESTMINSTER	CA		01/14/2025	7.375	1,178,991		1,430,000
100188677	MAKAWAO	HI		02/10/2025	9.250	1,176,000		1,703,000
100189028	KELLER	TX		01/09/2025	6.999	1,176,411		1,550,000
100189677	RANCHO CUCAMONGA	CA		01/17/2025	6.999	1,174,649		1,595,000
100203919	DAVIE	FL		03/28/2025	8.250	1,172,708		1,400,000
403052009	DALLAS	TX		03/06/2025	6.550	1,175,807		1,940,000
100201575	TARZANA	CA		03/13/2025	7.250	1,168,911		2,250,000
100191701	JOHNS ISLAND	SC		02/20/2025	7.750	1,167,772		1,400,000
100190937	SAN FRANCISCO	CA		01/28/2025	7.750	1,168,185		2,151,000
100188944	SAN LEANDRO	CA		01/09/2025	7.999	1,167,444		1,350,000
100191285	SAN DIEGO	CA		01/30/2025	7.625	1,167,748		1,900,000
100201454	RALEIGH	NC		03/12/2025	7.499	1,166,111		1,475,000
100190229	WEST HILLS	CA		01/21/2025	6.875	1,167,813		1,650,000
100186171	FRISCO	TX		02/10/2025	6.625	1,165,637		2,185,000
100201612	TULSA	OK		03/13/2025	8.375	1,162,941		1,500,000
100203204	SAN FRANCISCO	CA		03/27/2025	7.875	1,160,498		1,500,000
100177232	NASHVILLE	TN		01/16/2025	6.875	1,161,034		1,670,000
100188418	OXNARD	CA		01/08/2025	7.625	1,159,517		1,500,000
3340088775	WASHINGTON	DC		01/08/2025	8.740	1,447,380		3,520,000
100201965	SANDPOINT	ID		03/18/2025	7.125	1,155,403		1,450,000
100201897	SCOTTSDALE	AZ		03/18/2025	7.500	1,154,061		1,400,000
100191804	CANTON	GA		01/31/2025	7.625	1,154,148		1,600,000
100197758	AMSTERDAM	NLD		02/26/2025	5.100	1,395,952		1,919,126
100193628	BEVERLY HILLS	CA		02/10/2025	7.250	1,150,565		1,400,000
100157092	MARIETTA	GA		02/20/2025	8.625	1,151,152		1,360,000
100193065	PARK CITY	UT		02/10/2025	6.875	1,149,674		2,250,000
100177034	SAN JOSE	CA		01/16/2025	7.500	1,151,342		1,500,000
100201723	PORTLAND	OR		03/18/2025	7.250	1,148,117		1,600,000
100157457	LOS ANGELES	CA		02/20/2025	7.990	1,147,753		1,729,000
100186071	GLENDALE	CA		01/31/2025	7.000	1,147,402		1,415,000
100177295	OAK ISLAND	NC		01/16/2025	9.875	1,146,366		1,260,000
100191444	BREDA	NLD		01/29/2025	5.250	1,377,887		1,789,045
100188940	SACRAMENTO	CA		01/09/2025	7.999	1,145,973		1,370,000
100191608	PARKER	CO		01/31/2025	8.500	1,138,806		1,325,000
100193689	VANCOUVER	WA		02/10/2025	7.625	1,136,151		1,410,000
100191562	ROSEVILLE	CA		01/31/2025	7.250	1,133,927		1,600,000
100191578	PARKLAND	FL		01/31/2025	7.375	1,131,996		1,499,000
100193154	MISSOURI CITY	TX		03/20/2025	7.000	1,131,142		1,400,000
100191600	JERSEY CITY	NJ		01/31/2025	7.250	1,131,756		1,535,000
100201770	SANTA CLARITA	CA		03/18/2025	7.250	1,129,849		1,800,000
100177587	LAS VEGAS	NV		01/16/2025	8.625	1,129,910		1,375,000
100189516	ANDERSON	SC		01/15/2025	7.500	1,129,032		1,400,000
100203653	SCHIEDAM	NLD		03/26/2025	4.850	1,397,504		1,981,411
100192397	LOS ANGELES	CA		02/07/2025	7.499	1,124,121		1,860,000
100203991	KIHEI	HI		03/28/2025	6.990	1,123,385		1,385,000
100193703	BUCKEYE	AZ		02/10/2025	8.125	1,122,933		1,612,000
100194404	BEAVERTON	OR		02/14/2025	6.875	1,122,910		1,475,000
100191662	LA QUINTA	CA		01/31/2025	7.375	1,122,975		1,810,000
100203995	GARDEN GROVE	CA		03/28/2025	7.500	1,122,786		1,550,000
100201775	HAYWARD	CA		03/18/2025	8.125	1,121,453		1,425,000
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025	7.625	1,119,863		1,373,462
100191310	ROSLYN	NY		01/30/2025	7.500	1,119,825		1,700,000
100203588	LONG BEACH	CA		03/26/2025	7.375	1,118,176		1,455,000
100193757	SAN DIEGO	CA		02/10/2025	7.125	1,116,311		1,464,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201455	SAN DIEGO	CA		03/12/2025	7.999	1,117,200		1,330,000
100177206	CUPERTINO	CA		01/16/2025	6.875	1,124,041		3,120,000
100193579	PACIFIC PALISADES	CA		02/10/2025	7.750	1,114,774		1,450,000
3500111839	LOS ANGELES	CA		01/08/2025	7.950	1,935,025	289,362	670,000
100201642	MENLO PARK	CA		03/13/2025	6.990	1,108,993		3,200,000
100204031	VERO BEACH	FL		03/28/2025	7.500	1,108,637		1,415,500
100189002	SANTA CRUZ	CA		01/09/2025	7.999	1,109,850		1,550,000
100191434	UTRECHT	NLD		01/29/2025	4.900	1,333,389		2,308,358
100193597	MANHATTAN BEACH	CA		02/10/2025	7.375	1,107,763		2,360,000
100202446	ANNANDALE	VA		03/20/2025	8.625	1,106,438		1,405,000
100190384	LAS VEGAS	NV		01/23/2025	7.875	1,106,123		1,267,000
100200173	OCEAN GROVE	NJ		03/07/2025	7.125	1,105,178		1,435,000
100199250	LA MESA	CA		03/05/2025	7.500	1,104,147		1,520,000
100202366	NORTHRIDGE	CA		03/19/2025	7.499	1,102,500		1,400,000
100189637	YORBA LINDA	CA		01/17/2025	6.875	1,103,231		2,005,000
100190815	EDMOND	OK		01/27/2025	7.375	1,103,245		1,400,000
100195641	LOS ANGELES	CA		02/24/2025	7.625	1,101,217		1,675,000
3410000727	EAST FLAT ROCK	NC		03/07/2025	9.136	2,199,706		7,875,000
403054374	SEATTLE	WA		03/06/2025	6.800	1,105,097		2,080,000
100191489	ROTTERDAM	NLD		01/29/2025	5.050	1,322,980		2,070,494
100197735	S-GRAVENHAGE	NLD		02/26/2025	4.800	1,330,677		2,287,815
100201908	E PALO ALTO	CA		03/18/2025	7.375	1,097,594		1,280,000
100194558	GRANADA HILLS	CA		03/28/2025	7.000	1,096,972		1,360,000
100189655	GILROY	CA		01/17/2025	9.750	1,096,416		1,178,000
100192807	WHITTIER	CA		02/10/2025	6.750	1,095,563		1,465,000
100204033	JACKSON	WY		03/28/2025	7.000	1,092,053		1,499,000
100192487	IRVINE	CA		02/07/2025	7.125	1,091,654		1,350,000
100195659	PHOENIX	AZ		02/24/2025	6.875	1,090,578		1,450,000
100191601	NOVATO	CA		01/31/2025	7.625	1,089,254		1,350,000
100201402	ENCINO	CA		03/12/2025	6.625	1,088,564		3,250,000
100194043	LEMON GROVE	CA		03/20/2025	7.750	1,087,713		1,330,000
100185193	MIAMI	FL		01/24/2025	8.125	1,088,388		1,335,000
100190386	BOISE	ID		01/23/2025	7.000	1,088,191		1,335,000
403054471	DALLAS	OR		03/06/2025	8.270	1,092,812		1,750,000
100188645	RAMONA	CA		02/10/2025	7.750	1,084,125		1,475,000
100193617	GLENDALE	CA		02/10/2025	7.250	1,084,872		1,500,000
100192491	BROOKLYN	NY		02/07/2025	8.749	1,083,774		1,350,000
100189382	SAN FRANCISCO	CA		01/14/2025	8.125	1,083,978		1,738,000
100197615	NORTHRIDGE	CA		02/26/2025	7.499	1,080,313		1,510,000
100202588	CROSS ROADS	TX		03/21/2025	7.500	1,079,598		1,384,000
100177559	BLUFFDALE	UT		01/16/2025	8.500	1,080,338		1,300,000
100201445	TUSTIN	CA		03/12/2025	7.625	1,078,619		1,270,000
100201961	SEASIDE	OR		03/18/2025	7.250	1,078,132		1,630,000
100203677	BRIELLE	NLD		03/26/2025	5.100	1,338,379		1,794,789
3500108172	PHILADELPHIA	PA		01/08/2025	7.700	2,147,813		385,000
100191356	BEDFORD	NH		01/30/2025	7.625	1,074,996		1,300,000
100203660	S-GRAVENHAGE	NLD		03/26/2025	4.950	1,334,347		1,789,383
100189349	HONOLULU	HI		01/13/2025	6.999	1,073,626		1,675,000
100201850	LEHI	UT		03/18/2025	7.500	1,072,026		1,300,000
100201794	MORGAN HILL	CA		03/18/2025	7.125	1,071,944		1,315,000
100177060	HUNTINGTON BEACH	CA		01/16/2025	8.250	1,073,403		1,325,000
100194112	STRAWN	TX		02/14/2025	7.625	1,070,966		2,602,000
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025	7.500	1,070,376		1,469,000
100193701	CYPRESS	CA		02/10/2025	8.375	1,069,425		1,455,000
100190809	HOLLY SPRINGS	NC		01/27/2025	6.875	1,070,268		1,455,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177058	FAIRFIELD	CT		01/16/2025	7.125	1,068,970		1,475,000
100201522	PASADENA	CA		03/13/2025	7.875	1,066,903		1,385,000
100191237	UPPERCO	MD		01/29/2025	6.499	1,066,226		1,550,000
100201887	ATLANTA	GA		03/18/2025	7.125	1,065,895		1,600,000
100203453	REDMOND	WA		03/27/2025	7.000	1,064,867		1,390,000
100192512	BROOKLYN	NY		02/07/2025	7.624	1,064,820		1,850,000
100191454	HAARLEM	NLD		01/29/2025	6.000	1,280,303		1,775,469
100199120	LOS ANGELES	CA		03/03/2025	6.750	1,063,308		2,150,000
100190714	UPLAND	CA		01/27/2025	8.000	1,063,125		1,350,000
100191671	DALLAS	TX		01/31/2025	7.875	1,061,645		1,300,000
100177079	GRANITE BAY	CA		01/16/2025	6.750	1,060,402		1,307,000
100194514	CASTRO VALLEY	CA		02/14/2025	7.500	1,056,530		1,477,000
100201680	APOLLO BEACH	FL		03/13/2025	8.990	1,055,555		1,175,000
100194085	SEATTLE	WA		02/14/2025	8.125	1,054,544		1,420,000
100193581	DELRAY BEACH	FL		02/10/2025	7.750	1,055,064		1,275,000
100177258	NEWTOWN	PA		01/16/2025	8.125	1,059,971		1,299,000
100203969	PARK CITY	UT		03/28/2025	8.750	1,053,782		1,400,000
100195679	MIAMI	FL		02/24/2025	6.999	1,054,072		1,300,000
100190823	CARLSBAD	CA		01/27/2025	7.375	1,054,105		1,585,000
100199261	SANTA BARBARA	CA		03/05/2025	6.990	1,052,268		1,500,000
100201282	ESCONDIDO	CA		03/12/2025	7.250	1,051,543		1,375,000
100192481	KEY BISCAYNE	FL		02/07/2025	8.000	1,050,000		2,802,000
100191255	NAPLES	FL		01/29/2025	8.250	1,050,000		1,250,000
100188470	HAMPTON	NH		01/08/2025	7.875	1,050,573		1,355,000
100194173	AVENTURA	FL		02/14/2025	6.875	1,050,242		1,670,000
100201248	GLENDALE	CA		03/12/2025	7.990	1,048,116		1,290,000
100201449	CHULA VISTA	CA		03/12/2025	6.625	1,048,070		1,300,000
100202383	BREA	CA		03/19/2025	7.875	1,044,025		1,190,000
100190792	MASHPEE	MA		01/27/2025	8.500	1,045,452		1,600,000
100189069	SHORELINE	WA		01/13/2025	7.125	1,043,935		1,350,000
100186166	CASTAIC	CA		02/10/2025	6.500	1,043,596		1,330,000
100194069	AUSTIN	TX		03/20/2025	7.500	1,041,736		1,445,000
100190860	OLYMPIA	WA		01/27/2025	6.750	1,041,967		1,400,000
100190383	WOODLAND HILLS	CA		01/23/2025	7.500	1,042,568		1,150,000
100157177	MONTGOMERY	TX		02/20/2025	8.625	1,040,965		1,274,000
100195557	LOS ANGELES	CA		02/24/2025	7.499	1,039,987		1,550,000
100185269	HOUSTON	TX		01/24/2025	6.625	1,040,784		1,650,000
100201525	NORTH HOLLYWOOD	CA		03/13/2025	7.750	1,039,136		1,550,000
100199380	CONCORD	CA		03/05/2025	7.625	1,038,208		1,400,000
100197756	AMSTERDAM	NLD		02/26/2025	5.100	1,258,323		1,859,040
100191802	CHINO HILLS	CA		01/31/2025	7.250	1,037,052		1,310,000
100194117	STRAWN	TX		02/14/2025	7.625	1,036,127		2,935,000
100157076	ROCHESTER HILLS	MI		02/20/2025	7.875	1,035,552		1,350,000
100176995	KEYES	CA		01/16/2025	7.250	1,036,682		1,600,000
100177200	BALD HEAD ISLAND	NC		01/16/2025	7.125	1,033,966		1,750,000
100194440	WAIKOLOA	HI		02/14/2025	8.125	1,033,883		1,250,000
100204080	WEST HILLS	CA		03/28/2025	7.375	1,033,281		1,315,000
100191488	HENGELO	NLD		01/29/2025	5.100	1,243,455		1,796,951
100201971	DRAPER	UT		03/18/2025	7.875	1,032,874		1,200,000
100191024	SEVIERVILLE	TN		01/29/2025	7.124	1,032,731		1,220,000
100204011	MENIFEE	CA		03/28/2025	7.375	1,031,288		1,253,000
100202687	WESTLAKE VILLAGE	CA		03/24/2025	7.125	1,031,202		1,621,000
100200280	JAMAICA PLAIN	MA		03/07/2025	7.375	1,030,791		1,430,000
100192466	HICKSVILLE	NY		02/07/2025	7.875	1,030,670		1,350,000
100203940	MIAMI LAKES	FL		03/28/2025	6.750	1,030,395		1,330,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191589	RIVERSIDE	CA		01/31/2025	7.990	1,030,384		1,330,000
100200386	OCEAN BEACH	NY		03/10/2025	7.500	1,028,588		1,375,000
100181465	CULVER CITY	CA		01/09/2025	8.375	1,029,000		1,225,000
100192334	VAN NUYS	CA		02/05/2025	7.490	1,029,000		1,450,000
100188900	NEEDLES	CA		01/09/2025	7.750	1,029,000		1,400,000
100191791	DANIA BEACH	FL		01/31/2025	7.990	1,028,296		1,204,000
100191068	EASTVALE	CA		01/29/2025	7.375	1,028,259		1,270,000
100194401	LAS VEGAS	NV		02/14/2025	7.500	1,026,981		1,325,000
100204044	MIAMI SHORES	FL		03/28/2025	6.375	1,025,990		1,290,000
100197627	PARKS	AZ		02/26/2025	9.375	1,025,734		1,337,000
100189723	LAKEWOOD	NJ		01/21/2025	7.125	1,025,875		2,650,000
100201926	SAN LUIS OBISPO	CA		03/18/2025	7.125	1,024,305		1,255,000
100201317	PALOS VERDES ESTATES	CA		03/12/2025	7.250	1,023,561		1,852,500
100201551	DUARTE	CA		03/13/2025	7.625	1,022,890		1,249,000
100177598	MASSAPEQUA	NY		01/16/2025	7.375	1,025,832		1,450,000
100177586	WESTMINSTER	CA		01/16/2025	8.875	1,023,753		1,100,000
100203922	LOS ANGELES	CA		03/28/2025	7.875	1,021,052		1,315,000
100186068	SAN DIEGO	CA		01/31/2025	6.875	1,022,218		2,075,000
100204034	REDMOND	WA		03/28/2025	7.500	1,019,565		1,340,000
100201846	TULSA	OK		03/18/2025	7.250	1,019,459		1,260,000
100191096	SEA ISLE CITY	NJ		01/29/2025	7.749	1,017,884		1,450,000
100200539	SAN FRANCISCO	CA		03/11/2025	7.990	1,017,387		1,300,000
100193771	PALMETTO BAY	FL		02/10/2025	7.000	1,016,057		3,241,000
100201880	NAPLES	FL		03/18/2025	7.250	1,013,922		1,255,000
100177309	ST. PETERSBURG	FL		01/16/2025	7.875	1,013,999		1,276,000
100195642	AUSTIN	TX		02/24/2025	6.499	1,012,174		1,275,000
100191821	MARIETTA	GA		01/31/2025	8.750	1,011,660		1,230,000
100192347	NORTH HOLLYWOOD	CA		02/05/2025	7.750	1,011,455		1,220,000
100192771	KAILUA	HI		02/10/2025	6.624	1,010,290		1,510,000
100157339	RANCHO CUCAMONGA	CA		02/20/2025	8.250	1,010,602		1,365,000
100192593	MINNEAPOLIS	MN		02/10/2025	7.125	1,009,719		1,370,000
100177171	YORBA LINDA	CA		01/16/2025	8.125	1,008,565		1,500,000
100193681	BASS LAKE	CA		02/10/2025	7.250	1,008,520		1,300,000
100202590	ANAHEIM	CA		03/21/2025	8.250	1,008,208		1,233,000
100177319	OCEAN ISLE BEACH	NC		01/16/2025	8.375	1,009,214		1,287,000
100203695	S-GRAVENHAGE	NLD		03/26/2025	4.950	1,251,884		2,098,497
100201752	GLENDORA	CA		03/18/2025	8.375	1,006,174		1,265,000
100176970	SEATTLE	WA		01/16/2025	7.000	1,008,328		1,655,000
100199403	SANTA CLARA	CA		03/05/2025	7.500	1,006,180		1,298,000
100189205	SAN JOSE	CA		01/13/2025	7.490	1,006,510		1,310,000
100204035	LOMA LINDA	CA		03/28/2025	7.000	1,005,022		1,250,000
100177296	LINCOLN	MA		01/16/2025	7.625	1,006,343		1,280,000
100195542	OAKLAND	CA		03/27/2025	7.375	1,004,421		1,315,000
100201980	WAHIAWA	HI		03/18/2025	8.250	1,004,318		1,280,000
100204028	KAMAS	UT		03/28/2025	7.500	1,000,936		1,300,000
100190808	GREENWOOD VILLAGE	CO		01/27/2025	7.500	1,001,463		1,330,000
100203963	PHOENIX	AZ		03/28/2025	6.875	999,737		1,340,000
100177098	RIVERSIDE	CA		01/16/2025	7.250	1,002,805		1,800,000
100191277	MOORPARK	CA		01/29/2025	7.999	999,434		1,225,000
100200454	SYOSSET	NY		03/10/2025	8.749	999,137		1,807,000
100191331	ALEXANDRIA	VA		01/30/2025	6.990	999,844		1,250,000
3500112393	RALEIGH	NC		01/08/2025	7.950	1,332,887	664,603	1,717,600
100192472	WOODLAND HILLS	CA		02/07/2025	6.750	998,641		1,525,000
100201486	DIAMOND BAR	CA		03/12/2025	8.499	997,500		1,900,000
100201086	OAKHURST	NJ		03/12/2025	7.250	997,246		1,300,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177146	SAN LUIS OBISPO	CA		01/16/2025	7.500	996,919		1,442,000
100195530	GRANADA HILLS	CA		03/27/2025	7.250	995,334		1,440,000
100201889	BOULDER	CO		03/18/2025	7.625	995,268		1,230,000
100201968	BERKELEY	CA		03/18/2025	7.250	993,755		1,380,000
100202388	WEST HILLS	CA		03/19/2025	9.250	993,101		1,055,500
100192351	LOS ANGELES	CA		02/05/2025	7.625	993,773		1,300,000
100198895	RENO	NV		02/28/2025	7.375	991,759		1,200,000
100177244	HINGHAM	MA		01/16/2025	7.000	992,291		6,000,000
100177595	EDISON	NJ		01/16/2025	8.125	991,794		1,460,000
100181440	LAHAINA	HI		01/09/2025	7.250	991,061		2,020,000
4010092135	SMITHTOWN	NY		03/28/2025	7.930	989,563		1,210,000
100157133	LAGUNA NIGUEL	CA		02/20/2025	7.750	990,152		1,314,500
100157411	LOS ANGELES	CA		02/20/2025	7.999	989,866		1,300,000
100203527	LONG BEACH	CA		03/26/2025	6.990	989,013		1,300,000
100202393	SCOTCH PLAINS	NJ		03/19/2025	7.250	988,730		1,295,000
100198240	ESCONDIDO	CA		02/28/2025	7.250	987,494		1,288,000
403056083	INDIANAPOLIS	IN		03/06/2025	8.000	993,080		1,329,500
100194408	TAVERNIER	FL		02/14/2025	6.990	986,462		1,700,000
100177336	VISTA	CA		01/16/2025	8.375	987,394		2,200,000
100194593	VALLEY VILLAGE	CA		03/28/2025	6.750	985,513		1,490,000
100192847	DELRAY BEACH	FL		02/10/2025	6.624	984,819		1,325,000
100194524	WHITTIER	CA		02/14/2025	6.625	984,255		1,300,000
100190382	BREA	CA		01/23/2025	7.125	984,989		1,140,000
100191796	KEMAH	TX		01/31/2025	7.500	984,755		1,200,000
4010094502	WYANDANCH	NY		03/28/2025	8.320	984,003		1,180,000
100191728	CASTLE ROCK	CO		02/20/2025	8.625	983,920		1,175,000
100194830	SAN DIEGO	CA		02/21/2025	6.490	984,685		1,490,000
100192292	BROOKLYN	NY		01/31/2025	7.000	985,628		1,775,000
100203908	MIDLOTHIAN	TX		03/28/2025	7.874	980,463		1,130,000
100198957	GREAT NECK	NY		02/28/2025	7.050	979,104		2,400,000
100199122	ALLEN	TX		03/03/2025	7.250	980,083		1,106,000
100192859	KAPAA	HI		02/10/2025	7.250	978,306		1,275,000
100181445	MISSION VIEJO	CA		01/09/2025	7.500	978,455		1,225,000
100177264	SEATTLE	WA		01/16/2025	7.500	979,019		1,350,000
100191552	KAAAWA	HI		01/31/2025	7.625	977,699		1,180,000
100191777	SAN ANTONIO	FL		01/31/2025	7.750	976,967		1,150,000
100197753	ROTTERDAM	NLD		02/26/2025	4.850	1,183,288		1,626,761
100203986	CLOVIS	CA		03/28/2025	7.625	975,490		1,262,000
100190833	COPPELL	TX		01/27/2025	6.750	973,458		1,225,000
100193614	BURBANK	CA		02/10/2025	7.375	972,978		1,237,000
100188877	DENVER	CO		01/09/2025	7.750	972,214		1,165,000
3340091553	QUINCY	MA		01/16/2025	9.215	784,278	429,885	3,896,000
100191231	SARASOTA	FL		01/29/2025	7.375	971,563		1,250,000
100177100	UPLAND	CA		01/16/2025	8.500	971,176		1,050,000
100194158	SEATTLE	WA		02/14/2025	8.000	969,643		1,250,000
100188617	SEDONA	AZ		02/10/2025	8.625	968,857		1,260,000
100177506	NEW SMYRNA BEACH	FL		01/16/2025	6.750	981,815		3,404,000
100189670	BREA	CA		01/17/2025	7.750	966,553		1,250,000
100195545	ORANGE	CA		03/27/2025	7.375	966,096		1,735,000
100189048	RIVERSIDE	CA		01/09/2025	8.125	966,833		1,100,000
100193719	WALNUT	CA		02/10/2025	7.250	965,729		1,235,000
100201935	VAN NUYS	CA		03/18/2025	7.990	962,891		1,150,000
100199121	PASADENA	CA		03/03/2025	6.875	962,736		2,075,000
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025	7.375	961,718		1,180,000
100189709	MEDFORD	OR		02/20/2025	7.500	960,918		1,325,000

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100177342	LUTZ	FL		01/16/2025	8.125	962,255		1,160,000
100201508	CORAL GABLES	FL		03/12/2025	6.875	960,208		1,850,000
100201513	LONG BEACH	CA		03/13/2025	7.500	959,376		1,344,824
100185284	HOUSTON	TX		01/24/2025	6.875	959,109		1,600,000
100177116	AVILA BEACH	CA		01/16/2025	7.125	959,590		1,850,000
100201957	LABELLE	FL		03/18/2025	7.500	957,041		1,175,000
100194233	DESTIN	FL		02/14/2025	8.000	956,582		1,160,000
100192749	LOS ANGELES	CA		02/10/2025	7.000	955,397		1,350,000
100157469	BERKELEY	CA		02/20/2025	7.875	953,806		2,060,000
100197583	NAPA	CA		02/26/2025	6.990	953,017		1,450,000
100190226	GARDEN GROVE	CA		01/21/2025	7.500	954,390		1,166,000
100185279	MYRTLE BEACH	SC		01/24/2025	7.500	955,130		1,200,000
100188608	BOYNTON BEACH	FL		02/10/2025	6.750	952,069		1,300,000
100197718	ROTTERDAM	NLD		02/26/2025	5.100	1,153,463		1,807,763
100204133	BELLFLOWER	CA		03/28/2025	6.999	950,559		2,050,000
100203279	LONG BEACH	CA		03/27/2025	7.250	948,923		1,230,000
3310093522	WELLESLEY	MA		03/07/2025	8.498	947,430		660,000
100201507	EDEN PRAIRIE	MN		03/12/2025	6.625	947,024		1,200,000
403053585	WINSTON SALEM	NC		03/06/2025	7.500	952,828		1,386,000
100191064	THOUSAND OAKS	CA		01/29/2025	6.990	946,670		1,185,000
100198459	BELLEVUE	WA		02/28/2025	7.375	946,365		1,355,000
100202449	FORT LAUDERDALE	FL		03/20/2025	7.625	945,000		1,205,000
100199259	MONSEY	NY		03/05/2025	7.500	944,991		1,300,000
100191213	RIVERSIDE	CA		01/29/2025	10.750	943,171		1,000,000
100194493	SAN DIEGO	CA		02/14/2025	7.875	942,975		1,200,000
100188837	LOS ANGELES	CA		01/09/2025	6.875	942,222		1,325,000
100194652	CHICAGO	IL		02/21/2025	6.125	942,983		1,355,000
100192364	LOS ANGELES	CA		02/05/2025	6.875	939,864		1,620,000
3500111895	SAN MATEO	CA		01/08/2025	7.950	1,879,368		410,000
100193702	EAST MORICHES	NY		02/10/2025	7.625	939,385		1,300,000
100188964	NOVATO	CA		01/09/2025	7.625	939,743		1,320,000
100177074	FULLERTON	CA		01/16/2025	9.750	947,014		1,175,000
100202734	LOS ANGELES	CA		03/24/2025	7.374	938,247		1,575,000
100192440	SHERWOOD	OR		02/07/2025	8.750	938,402		1,195,000
100203187	GILROY	CA		03/27/2025	7.250	937,101		1,300,000
100194559	DES MOINES	WA		03/28/2025	7.500	936,934		1,170,000
100193556	WATSONVILLE	CA		02/10/2025	7.625	936,211		1,290,000
100177538	SOUTH FLORAL PARK	NY		01/16/2025	6.625	936,811		1,500,000
100198374	LOS ANGELES	CA		02/28/2025	6.625	934,800		1,250,000
100201558	LONG BEACH	CA		03/13/2025	7.500	934,500		1,430,000
100177004	LAKE FOREST	CA		01/16/2025	7.500	945,291		1,605,000
100195656	PHOENIX	AZ		02/24/2025	7.375	933,582		1,150,000
100190225	LONG BEACH	CA		01/21/2025	8.875	937,495		1,200,000
100200461	TAMPA	FL		03/10/2025	7.125	931,519		1,141,111
100193600	GARDNERVILLE	NV		02/10/2025	7.500	931,496		1,150,000
100177627	TRABUCO CANYON	CA		01/16/2025	9.750	932,284		1,275,000
100192816	EDGEWATER	CO		02/10/2025	7.000	931,248		1,250,000
100191324	PALMETTO BAY	FL		01/30/2025	8.375	929,983		1,268,000
100192797	CAMBRIA	CA		02/10/2025	7.625	929,277		1,325,000
100201600	ANAHEIM	CA		03/13/2025	7.500	929,119		1,200,000
100177658	BRIGHTON	MI		01/16/2025	9.500	929,914		1,080,000
100189687	INDIAN WELLS	CA		02/20/2025	7.375	928,673		1,695,000
100192336	PARAMOUNT	CA		02/05/2025	7.750	929,301		1,300,000
100194121	LAS VEGAS	NV		02/14/2025	7.500	928,569		1,200,000
100192518	CHATSWORTH	CA		02/10/2025	5.250	927,441		1,770,000

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100201761	BROOKLYN	NY		03/18/2025	7.375	927,667		1,130,000
100190728	SUWANEE	GA		01/27/2025	7.250	928,287		1,502,000
100197666	UNITED KINGDOM	GBR		02/28/2025	6.990	1,128,003		1,614,382
100194411	SURF CITY	NC		02/14/2025	6.125	926,393		1,181,000
100189236	BRADLEY BEACH	NJ		01/13/2025	7.500	927,052		1,200,000
100194431	SAN JOSE	CA		02/14/2025	7.375	926,076		1,235,000
100203972	LOS ANGELES	CA		03/28/2025	7.375	925,881		1,320,000
100195349	PHILADELPHIA	PA		02/24/2025	7.125	925,804		1,300,000
100189018	PROSPER	TX		01/09/2025	7.499	926,045		1,200,000
100203263	SAN JOSE	CA		03/27/2025	7.250	924,100		1,350,000
100192804	LONG BEACH	CA		02/10/2025	6.624	923,528		1,240,000
100157189	MARIETTA	GA		02/20/2025	7.750	923,935		1,250,000
100201679	LOS ANGELES	CA		03/13/2025	7.750	920,680		1,275,000
100177648	PLANTATION	FL		01/16/2025	7.000	922,044		1,585,000
100200287	NEPTUNE	NJ		03/07/2025	7.125	920,027		1,300,000
100191247	HAUULA	HI		01/29/2025	7.375	919,884		1,450,000
100177322	CHULA VISTA	CA		01/16/2025	8.500	920,946		1,200,000
100189551	SAN DIEGO	CA		01/16/2025	7.875	920,234		1,145,000
100177068	DALLAS	TX		01/16/2025	7.375	919,757		1,750,000
3410000720	NASHVILLE	TN		03/03/2025	9.166	1,682,063	154,228	1,875,500
100191097	CROWNSVILLE	MD		01/29/2025	7.375	918,803		1,483,000
100186062	LAKE OSWEGO	OR		01/31/2025	6.625	918,317		1,175,000
100192353	LOS ANGELES	CA		02/05/2025	8.375	918,073		1,100,000
100192455	WEST COVINA	CA		02/07/2025	7.625	917,285		1,180,000
100191290	LOS ANGELES	CA		01/30/2025	8.375	917,388		1,105,000
100204060	LOS ANGELES	CA		03/28/2025	7.375	914,759		1,095,000
100157197	MINNEAPOLIS	MN		02/20/2025	8.875	915,281		1,115,000
100201943	ALPINE	WY		03/18/2025	7.250	913,947		1,200,000
100186165	HONOLULU	HI		02/10/2025	7.375	913,468		1,180,000
100181491	GRANBURY	TX		01/09/2025	7.375	913,708		1,165,000
100191375	KEY LARGO	FL		01/30/2025	8.875	912,364		1,000,000
100177249	REDMOND	WA		01/16/2025	6.875	913,090		1,700,000
100188390	NEWARK	CA		01/08/2025	7.125	911,459		1,222,000
100193759	EAST NORTHPORT	NY		02/10/2025	7.625	910,908		1,125,000
100177077	CONROE	TX		01/16/2025	7.000	909,408		1,758,000
100177121	DUBLIN	CA		01/16/2025	7.375	909,555		1,105,000
100198457	EL CAJON	CA		02/28/2025	7.375	906,862		1,180,000
403020033	DALLAS	TX		03/06/2025	7.230	911,625		1,413,000
100190799	HUNTINGTON BEACH	CA		01/27/2025	7.250	907,202		1,270,000
100194255	PARK CITY	UT		02/14/2025	7.625	905,580		1,235,000
100191559	SAN FRANCISCO	CA		01/31/2025	7.500	905,861		1,485,000
100177486	MIAMI LAKES	FL		01/16/2025	9.500	905,520		990,000
100194105	SOQUEL	CA		02/14/2025	7.625	904,250		1,175,000
100203975	LINDEN	NJ		03/28/2025	7.875	902,883		1,150,000
100194481	FALLS CHURCH	VA		02/14/2025	7.375	902,672		1,250,000
100193622	LOS ANGELES	CA		02/10/2025	7.250	902,525		1,175,000
100189595	ANAHEIM	CA		01/17/2025	7.375	901,949		1,175,000
100189375	TEMECULA	CA		01/14/2025	7.375	901,951		1,738,000
100204015	RANCHO MIRAGE	CA		03/28/2025	7.750	900,888		1,030,000
100193066	IRVINE	CA		02/10/2025	7.000	901,637		1,570,000
100203096	DORCHESTER	MA		03/27/2025	7.625	900,290		1,240,000
100186107	OAKLAND	CA		01/31/2025	7.750	898,768		1,259,000
100191789	SNELLVILLE	GA		01/31/2025	9.125	898,711		1,000,000
100177002	BIG BEAR LAKE	CA		01/16/2025	8.500	898,939		970,000
100191756	LONG BEACH	CA		02/20/2025	7.125	897,528		1,105,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
403054140	HOUSTON	TX		03/06/2025	7.120	900,577		1,400,000
100190381	THOUSAND OAKS	CA		01/23/2025	7.875	895,914		1,030,000
100193782	BROOKLYN	NY		02/10/2025	7.500	894,985		1,600,000
100193717	LOMA LINDA	CA		02/10/2025	7.500	894,507		1,165,000
100194052	EL CAJON	CA		03/20/2025	7.250	893,503		1,500,000
100191770	MIAMI	FL		01/31/2025	7.875	893,602		1,040,000
100203989	LAS VEGAS	NV		03/28/2025	7.875	893,054		1,090,000
100192177	BRIGHTON	MA		01/31/2025	7.125	894,795		1,250,000
100191002	WESTON	FL		01/29/2025	8.999	892,433		1,135,000
100198893	YORBA LINDA	CA		02/28/2025	7.125	892,420		1,770,000
3500114078	NORTH TOPSAIL BEACH	NC		01/27/2025	8.585	1,643,807	140,063	1,700,000
100157315	LAKEWOOD	NJ		02/20/2025	7.750	891,703		1,250,000
100189062	SUNLAND	CA		01/09/2025	6.375	891,867		1,270,000
100177496	CHULA VISTA	CA		01/16/2025	9.250	891,456		955,000
4010093107	MERRICK	NY		01/30/2025	8.200	904,577		1,090,000
100157236	CERRITOS	CA		02/20/2025	8.125	888,301		1,100,000
100189975	WAIKOLOA	HI		01/21/2025	6.625	888,645		1,375,000
100198440	MILLBURN	NJ		02/28/2025	6.950	886,457		1,250,000
100201660	IRVINE	CA		03/13/2025	7.500	885,832		1,395,000
100193688	PARKLAND	FL		02/10/2025	8.000	885,081		1,205,000
100177476	APOLLO BEACH	FL		01/16/2025	6.750	887,477		1,511,000
100201937	COTO DE CAZA	CA		03/18/2025	7.375	883,532		2,800,000
100191294	GLEN COVE	NY		01/30/2025	7.500	883,139		2,000,000
100202633	TORRANCE	CA		03/24/2025	6.499	881,904		1,200,000
100204065	DENVER	NC		03/28/2025	6.999	881,820		1,275,000
3500119392	MARIETTA	GA		03/21/2025	7.675	1,763,490		359,000
100191261	MIAMI	FL		01/29/2025	8.499	881,720		1,000,000
100201790	ROSEMEAD	CA		03/18/2025	8.375	880,900		1,050,000
100203382	CAMARILLO	CA		03/27/2025	7.124	880,716		1,140,000
100193793	THOUSAND OAKS	CA		02/10/2025	7.625	880,689		1,080,000
100193749	CORTE MADERA	CA		02/10/2025	7.625	880,312		1,252,000
4010096024	MASTIC BEACH	NY		03/28/2025	7.740	879,570		1,062,000
100202671	SEATTLE	WA		03/24/2025	7.000	879,210		1,235,000
100191354	DURHAM	NC		01/30/2025	7.875	879,890		1,047,800
100203984	VALLEY VILLAGE	CA		03/28/2025	7.750	879,108		1,000,000
100203911	SAN FRANCISCO	CA		03/28/2025	7.250	878,531		1,840,000
100191670	KAMUELA	HI		01/31/2025	6.500	878,662		1,875,000
100191393	SAN FRANCISCO	CA		01/30/2025	7.000	878,112		1,530,000
100201446	LAKESIDE	CA		03/12/2025	7.999	877,026		1,065,000
3500108344	SANTA MARIA	CA		01/08/2025	8.450	1,753,594		1,612,500
100177008	LADERA RANCH	CA		01/16/2025	7.125	877,971		1,325,000
403054498	DETROIT	MI		03/06/2025	8.190	883,360		1,450,000
100199310	SAN CLEMENTE	CA		03/05/2025	7.500	875,806		1,130,000
100188960	APACHE JUNCTION	AZ		01/09/2025	7.999	876,196		1,045,000
100191047	HAUULA	HI		01/29/2025	6.875	875,127		1,350,000
100201597	MIAMI	FL		03/13/2025	7.625	873,973		1,000,000
100189022	SAN LEANDRO	CA		01/09/2025	7.125	873,875		1,050,000
100191034	LITCHFIELD PARK	AZ		01/29/2025	8.249	872,770		1,020,000
100191718	LOS ANGELES	CA		02/20/2025	7.250	872,585		1,160,000
100189462	NAVARRE	FL		01/15/2025	8.499	872,866		1,000,000
100177649	PHOENIX	AZ		01/16/2025	7.250	872,918		1,250,000
100194708	ATLANTA	GA		02/21/2025	7.125	871,814		1,200,000
100201587	CERRITOS	CA		03/13/2025	7.250	870,328		1,175,000
100201824	TUSCALOOSA	AL		03/18/2025	7.500	869,046		1,200,000
100193164	SANTA CRUZ	CA		03/20/2025	7.125	868,878		1,699,999

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100192871	BOSTON	MA		02/10/2025	7.250	868,071		1,230,000
100203235	BELLFLOWER	CA		03/27/2025	7.625	866,921		1,110,000
100193190	SCOTTSDALE	AZ		03/20/2025	7.250	866,300		1,075,000
100185289	SAN FRANCISCO	CA		01/24/2025	7.375	867,055		1,050,000
100194520	SAN DIEGO	CA		02/14/2025	7.500	866,188		1,114,000
100189003	MOORPARK	CA		01/09/2025	8.999	866,602		1,010,000
100194735	DAVIS	CA		02/21/2025	6.875	866,724		1,360,000
100189642	LAS VEGAS	NV		01/17/2025	7.499	867,202		1,230,000
100177042	LIBERTY HILL	TX		01/16/2025	7.875	866,650		1,042,000
100157175	AUSTIN	TX		02/20/2025	8.375	865,570		1,100,000
100189654	SAN RAFAEL	CA		01/17/2025	8.875	865,200		1,050,000
100201802	SAN LUIS OBISPO	CA		03/18/2025	7.000	864,325		1,067,500
100177180	SCOTTSDALE	AZ		01/16/2025	8.125	865,635		1,181,000
100202188	NORTHRIDGE	CA		03/18/2025	7.000	863,994		1,400,000
100194754	TORRANCE	CA		02/21/2025	6.875	864,631		1,170,000
100177115	SAN FRANCISCO	CA		01/16/2025	8.750	863,712		1,050,000
100192803	CONCORD	CA		02/10/2025	6.875	863,210		1,150,000
100189200	LYNN	MA		01/13/2025	7.000	862,677		1,140,000
100201811	GOLETA	CA		03/18/2025	6.750	861,680		1,290,000
100190697	ALAMEDA	CA		01/28/2025	7.250	862,351		1,125,000
100157426	LAKE FOREST	CA		02/20/2025	7.625	862,237		1,190,000
100204091	TEMPLE CITY	CA		03/28/2025	6.999	859,593		1,055,000
100177009	GOLETA	CA		01/16/2025	7.250	860,095		1,675,000
100177594	HOMESTEAD	FL		01/16/2025	8.875	860,331		975,000
100188973	HALEIWA	HI		01/09/2025	7.375	858,608		1,340,000
100190216	SOUTH LAKE TAHOE	CA		01/21/2025	7.750	859,203		1,050,000
100189403	TAHOE CITY	CA		01/14/2025	7.500	858,558		1,135,000
100177196	SCOTTSDALE	AZ		01/16/2025	6.875	858,333		1,400,000
100192624	SOMERVILLE	MA		02/10/2025	7.125	856,483		1,135,000
100197610	BROOKLYN	NY		02/26/2025	7.374	857,046		1,200,000
100188909	SAN DIEGO	CA		01/09/2025	7.625	857,104		1,950,000
100195344	PROVIDENCE	RI		02/24/2025	7.375	855,060		1,110,000
100201830	RANCHO CUCAMONGA	CA		03/18/2025	7.500	854,839		1,214,000
100189404	EL DORADO HILLS	CA		01/14/2025	7.250	854,729		1,100,000
100191598	UPLAND	CA		01/31/2025	7.875	853,708		1,100,000
100200288	GREENWICH	CT		03/07/2025	7.375	852,960		1,321,000
100195356	STAMFORD	CT		02/24/2025	6.750	852,219		1,140,000
100200215	LIGHTHOUSE POINT	FL		03/07/2025	6.875	851,101		1,200,000
3500114424	LOS ANGELES	CA		01/27/2025	7.835	1,700,125		2,180,000
100201876	OAK VIEW	CA		03/18/2025	7.875	849,936		1,025,000
100201756	MIDDLE VILLAGE	NY		03/18/2025	7.500	849,651		1,025,000
100190840	MIAMI	FL		01/27/2025	6.625	850,572		1,579,000
100157141	FOREST GROVE	OR		02/20/2025	7.625	849,627		1,050,000
100193990	N HOLLYWOOD	CA		02/11/2025	7.874	846,770		1,030,000
100200453	RENO	NV		03/10/2025	8.750	846,338		975,000
100177572	FAYETTEVILLE	GA		01/16/2025	7.375	847,185		1,000,000
100191108	MIAMI	FL		01/29/2025	7.874	845,250		1,150,000
100194038	WINCHESTER	CA		03/20/2025	8.750	844,334		950,000
100195640	WEST PALM BEACH	FL		02/24/2025	7.375	843,902		1,060,000
100201845	PALOS PARK	IL		03/18/2025	7.500	843,559		1,025,000
100192262	WEST ROXBURY	MA		01/31/2025	8.125	845,108		1,080,000
100191457	AMSTERDAM	NLD		01/29/2025	5.150	1,014,874		1,405,557
100177263	BRECKENRIDGE	CO		01/16/2025	7.250	844,806		1,425,000
100188992	NORCO	CA		01/09/2025	7.499	843,411		1,171,000
100201585	CERRITOS	CA		03/13/2025	7.250	841,635		1,125,000

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100177160	SEBASTIAN	FL		01/16/2025	7.125	841,493		1,102,000
100202612	ONTARIO	CA		03/21/2025	8.500	840,000		1,112,000
100189440	HAM LAKE	MN		01/14/2025	7.250	839,033		1,150,000
100200351	DONNELLY	ID		03/10/2025	7.750	838,971		1,200,000
100203943	AVENTURA	FL		03/28/2025	8.250	838,850		1,400,000
403053023	DETROIT	MI		03/06/2025	6.760	842,421		1,259,000
100185271	LOS ANGELES	CA		01/24/2025	7.750	840,000		1,100,000
100189261	SAN FRANCISCO	CA		01/13/2025	7.875	838,418		1,075,000
100191066	LAKE WYLIE	SC		01/29/2025	7.125	838,112		1,261,000
100203125	JUPITER	FL		03/27/2025	7.625	837,066		1,135,000
100188599	UPLAND	CA		02/10/2025	7.750	839,775		1,175,000
100198901	LONG BEACH	CA		02/28/2025	7.375	836,734		1,125,000
100157074	MIRAMAR	FL		02/20/2025	7.750	836,449		1,160,000
100177173	CHULA VISTA	CA		01/16/2025	9.000	836,795		1,152,000
100197527	MONTCLAIR	NJ		02/26/2025	7.125	835,790		1,105,000
100177612	CHARLOTTE	NC		01/16/2025	7.875	837,071		1,100,000
100201608	PORTLAND	OR		03/13/2025	7.750	835,554		980,000
100177208	CANYON LAKE	CA		01/16/2025	7.000	837,721		1,383,000
100202603	THOUSAND OAKS	CA		03/21/2025	7.625	835,076		1,147,000
100201670	BROOMFIELD	CO		03/13/2025	7.625	834,058		1,100,000
100191683	CYPRESS	TX		02/20/2025	7.250	833,438		1,020,000
100202606	LAKE FOREST	CA		03/21/2025	7.500	833,249		1,350,000
100177161	SAN JOSE	CA		01/16/2025	7.375	833,353		1,010,000
100202644	MONTROSE	CA		03/24/2025	6.750	831,383		1,290,000
100193555	CORNELIUS	NC		02/10/2025	7.500	831,706		1,374,000
100204045	LOS ANGELES	CA		03/28/2025	6.625	829,681		1,100,000
100201249	CHULA VISTA	CA		03/12/2025	7.625	829,447		1,425,000
100202713	REUNION	FL		03/24/2025	7.250	829,293		1,300,000
100189627	OAKLAND	CA		01/17/2025	7.375	829,484		1,100,000
100193723	QUEEN CREEK	AZ		02/10/2025	7.625	828,770		990,000
100198312	LAS VEGAS	NV		02/28/2025	7.250	828,946		1,252,000
100198435	MALDEN	MA		02/28/2025	7.375	828,826		1,075,000
100200349	VERO BEACH	FL		03/10/2025	7.625	828,236		1,070,000
100201747	HAMPSTEAD	NC		03/18/2025	7.750	827,920		1,116,000
3410000663	LIVINGSTON	NJ		01/10/2025	8.784	1,655,384		780,000
100198877	VENICE	CA		02/28/2025	7.625	828,605		1,010,000
100191057	SAN JOSE	CA		01/29/2025	7.875	827,898		1,080,000
100186130	ROLLA	MO		02/10/2025	7.250	827,728		1,034,000
100197730	WERGEA	NLD		02/26/2025	4.900	1,002,464		2,212,933
100193639	LAKEWAY	TX		02/10/2025	8.750	826,497		945,000
100181443	LA QUINTA	CA		01/09/2025	7.625	826,875		1,065,000
100197725	AMSTERDAM	NLD		02/26/2025	4.910	1,000,196		1,375,049
100203175	SOUTHLAKE	TX		03/27/2025	7.250	824,997		1,108,000
100202442	DECATUR	IL		03/20/2025	7.875	824,984		1,000,000
100193623	CULVER CITY	CA		02/10/2025	7.625	824,837		1,450,000
100188716	NAPLES	FL		01/09/2025	7.500	825,336		1,250,000
100193062	CAPE CORAL	FL		02/10/2025	7.990	824,507		1,400,000
100192475	LAS VEGAS	NV		02/07/2025	8.000	824,398		1,020,000
100202975	OAK ISLAND	NC		03/24/2025	7.375	824,145		1,130,000
100200339	SCOTTSDALE	AZ		03/10/2025	6.990	823,962		1,330,000
100194372	CARLSBAD	CA		02/14/2025	7.125	823,529		1,200,000
100195419	JUPITER	FL		02/24/2025	7.750	823,897		1,360,000
100177671	WYNNEWOOD	PA		01/16/2025	7.250	824,532		1,084,000
100192626	LYNN	MA		02/10/2025	7.250	823,120		1,077,000
100203383	SUPPLY	NC		03/27/2025	7.500	822,904		1,057,000

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100157137	LA VERNE	CA		02/20/2025	7.500	823,813		1,060,000
100202661	CORNVILLE	AZ		03/24/2025	6.999	822,760		1,100,000
100193786	RIVERSIDE	CA		02/10/2025	7.500	822,595		1,140,000
100201106	BLUE RIDGE	GA		03/12/2025	7.250	821,543		1,082,000
100201199	BROKEN BOW	OK		03/12/2025	7.875	820,559		1,192,000
100198349	LAKEWOOD	WA		02/28/2025	6.990	820,738		1,200,000
100201606	ORANGE BEACH	AL		03/13/2025	7.500	820,305		1,325,000
100177406	PLACENTIA	CA		01/16/2025	9.125	821,234		896,000
100193764	SANTA FE	NM		02/10/2025	7.500	819,667		1,096,000
100189394	MIAMI	FL		01/14/2025	7.875	820,096		1,045,000
100186153	FAIRFIELD	CT		02/10/2025	7.375	819,147		1,080,000
100200229	PARK CITY	UT		03/07/2025	6.875	818,254		1,800,000
100191734	SAN JOSE	CA		02/20/2025	7.750	818,172		2,100,000
100203895	GARDENA	CA		03/28/2025	7.499	817,424		995,000
100191361	CUMMING	GA		01/30/2025	8.125	817,893		1,015,000
100190821	DENVILLE	NJ		01/27/2025	7.375	817,469		1,110,000
100200188	BELLEVUE	WA		03/07/2025	6.625	816,364		1,500,000
100189912	IRVINE	CA		01/21/2025	7.250	816,460		1,555,000
100195667	SAN TAN VALLEY	AZ		02/24/2025	6.999	815,754		1,042,000
100200362	INDIAN WELLS	CA		03/10/2025	7.250	815,307		1,062,500
100198469	LA VERNE	CA		02/28/2025	7.125	815,390		1,065,000
100195346	SAN DIEGO	CA		02/24/2025	6.875	814,968		1,073,000
100201864	SAN JOSE	CA		03/18/2025	7.750	814,709		1,050,000
100201563	LOS ALAMITOS	CA		03/13/2025	7.250	814,372		1,005,000
100157103	ATLANTA	GA		02/20/2025	8.875	814,695		980,000
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025	8.125	813,640		999,000
100200586	VALLEJO	CA		03/11/2025	6.625	813,586		1,100,000
100202904	LAMOINE	ME		03/24/2025	6.875	813,499		1,229,000
100190836	BELLEVUE	WA		01/27/2025	7.500	814,299		2,400,000
100189083	SAN DIEGO	CA		01/13/2025	6.875	812,808		1,060,000
100195340	MILILANI	HI		02/24/2025	7.500	812,757		1,005,000
100193586	PETALUMA	CA		02/10/2025	7.000	813,051		1,110,000
100186069	MISSION VIEJO	CA		01/31/2025	6.875	812,194		1,910,000
100201774	CHULA VISTA	CA		03/18/2025	7.000	812,319		1,325,000
100193201	SANTA CLARA	CA		02/10/2025	6.750	811,970		1,815,000
100201559	HUNTINGTON BEACH	CA		03/13/2025	7.625	811,687		1,120,000
100195368	PONDERAY	ID		02/24/2025	7.625	811,435		903,000
100185225	JUPITER	FL		01/24/2025	6.750	811,596		1,250,000
100203246	HOLDEN BEACH	NC		03/27/2025	7.750	811,046		985,000
100191039	EL CAJON	CA		01/29/2025	7.250	811,142		1,015,000
100191803	CHULA VISTA	CA		01/31/2025	8.000	811,789		1,125,000
100202960	SAVANNAH	GA		03/24/2025	6.875	810,603		1,150,000
100201094	EL CAJON	CA		03/12/2025	7.250	810,399		1,100,000
100157224	EDISON	NJ		02/20/2025	7.125	810,883		1,360,000
100191556	RIVERTON	UT		01/31/2025	8.250	810,124		1,035,000
100157320	NORTH POTOMAC	MD		02/20/2025	8.500	809,294		1,005,000
100200466	FULLERTON	CA		03/10/2025	7.500	809,056		983,000
100189278	TACOMA	WA		01/13/2025	6.625	809,460		1,150,000
100194325	WOODINVILLE	WA		02/14/2025	7.125	808,240		1,050,000
100201678	RUIDOSO	NM		03/13/2025	7.750	808,112		1,189,000
100198899	ORLANDO	FL		02/28/2025	7.500	819,431		1,050,000
100198476	LITTLETON	NC		02/28/2025	6.990	808,713		1,102,000
100188714	SEDONA	AZ		01/09/2025	7.375	808,506		904,000
100190387	MEMPHIS	TN		01/23/2025	9.375	808,257		970,000
100189340	RODANTHE	NC		01/13/2025	6.875	808,383		1,142,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201029	SANTA CLARITA	CA		03/12/2025	6.875	807,293		1,220,000
100199255	CERRITOS	CA		03/05/2025	7.125	807,091		1,051,777
100194567	FONTANA	CA		03/28/2025	7.750	806,857		977,000
100195391	SEVIERVILLE	TN		02/24/2025	7.500	806,801		890,000
100198351	RIVERSIDE	CA		02/28/2025	6.875	806,499		1,075,000
100194640	PHOENIX	AZ		02/21/2025	6.990	806,627		1,105,000
100157107	RENTON	WA		02/20/2025	7.625	806,235		1,480,000
100188415	BOSTON	MA		01/08/2025	7.500	805,324		1,050,000
100189949	MINERAL	VA		01/21/2025	7.500	804,200		1,001,000
100198867	SANTA MONICA	CA		02/28/2025	6.875	803,623		2,260,000
100192786	SCOTTSDALE	AZ		02/10/2025	6.990	802,301		1,117,500
100201936	LAKE SAINT LOUIS	MO		03/18/2025	7.125	801,632		1,200,000
403054470	PORTLAND	OR		03/06/2025	8.040	806,279		1,500,000
100198314	PORTLAND	OR		02/28/2025	7.625	801,763		1,063,000
100197736	S-GRAVENHAGE	NLD		02/26/2025	4.800	970,796		1,668,288
100202439	MOKENA	IL		03/20/2025	8.875	800,381		975,000
100195339	SANTA CLARA	CA		02/24/2025	7.125	800,870		1,051,200
100202609	CASTAIC	CA		03/21/2025	6.875	800,110		1,300,000
100192410	NORTH HOLLYWOOD	CA		02/07/2025	7.749	799,789		975,000
100192828	DENVER	CO		02/10/2025	6.499	799,697		1,175,000
100193016	FAIRVIEW	NC		02/10/2025	7.500	799,441		876,000
100192400	VALLEY VILLAGE	CA		02/07/2025	7.499	798,524		1,000,000
100191596	RICHMOND	CA		01/31/2025	8.375	798,000		950,000
100201487	TAMPA	FL		03/12/2025	8.625	797,213		910,000
100201548	HACIENDA HEIGHTS	CA		03/13/2025	8.250	796,619		1,100,000
100199401	LAS VEGAS	NV		03/05/2025	6.500	795,533		1,130,000
100198336	MOUNT PLEASANT	SC		02/28/2025	8.000	794,813		969,000
100193652	WEST PALM BEACH	FL		02/10/2025	7.875	794,480		1,050,000
100192872	MEDFORD	MA		02/10/2025	6.999	794,360		1,050,000
100194506	GARDEN GROVE	CA		02/14/2025	7.625	794,267		1,070,000
100199254	SAN DIEGO	CA		03/05/2025	6.990	794,095		1,125,000
100189646	LAKE ELSINORE	CA		01/17/2025	9.250	794,507		849,000
100199334	SAN JOSE	CA		03/05/2025	7.875	793,839		975,000
100200424	EL CAJON	CA		03/10/2025	7.374	793,305		1,130,000
100191776	SAN FRANCISCO	CA		01/31/2025	7.500	792,718		1,200,000
100194750	WHITTLER	CA		02/21/2025	6.990	792,462		1,350,000
100199263	CORTE MADERA	CA		03/05/2025	6.500	791,628		1,000,000
100177600	MIAMI	FL		01/16/2025	8.125	792,648		910,000
100177456	QUEEN CREEK	AZ		01/16/2025	8.125	792,571		905,000
100201789	NEWCASTLE	WA		03/18/2025	7.250	790,776		1,424,000
100190461	KIRKLAND	WA		01/24/2025	7.000	791,441		1,750,000
100192705	ORANGE	CA		02/10/2025	6.990	790,771		1,040,000
100201254	SYLMAR	CA		03/12/2025	7.375	790,591		970,000
100193522	SPRING VALLEY	NY		02/10/2025	7.125	791,265		1,040,000
100201963	NORTH BRANFORD	CT		03/18/2025	7.500	789,791		1,100,000
100201569	LYNWOOD	CA		03/13/2025	7.625	789,375		951,000
100198510	CHEVY CHASE	MD		02/28/2025	7.625	789,692		1,250,000
100201701	GILROY	CA		03/18/2025	7.250	789,333		1,250,000
3500119120	CAMBRIDGE	MA		03/21/2025	8.238	1,576,875		475,000
100190875	NAPA	CA		01/28/2025	7.125	789,075		1,282,000
100193648	SANDY SPRINGS	GA		02/10/2025	7.625	788,501		1,000,000
100177154	SISTERS	OR		01/16/2025	9.875	788,977		968,000
100195334	BOSTON	MA		02/24/2025	7.625	787,658		1,050,000
100191222	LA MESA	CA		01/29/2025	9.499	787,519		970,000
100198244	ESCONDIDO	CA		02/28/2025	7.375	787,108		1,062,000

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100189906	PORT ST LUCIE	FL		01/21/2025	6.990	787,270		1,075,000
100198524	BETHESDA	MD		02/28/2025	6.875	786,811		1,110,000
100201258	MISSION VIEJO	CA		03/12/2025	8.000	786,530		1,220,000
100177219	ORANGE BEACH	AL		01/16/2025	7.625	787,677		1,100,000
100197723	TILBURG	NLD		02/26/2025	5.150	953,180		1,405,557
100177349	HOLLYWOOD	FL		01/16/2025	9.750	786,599		850,000
100186899	REHOBOTH BEACH	DE		01/07/2025	7.625	786,250		1,050,000
100191808	NORTH HOLLYWOOD	CA		01/31/2025	8.000	784,631		1,000,000
100194236	NEW SMYRNA BEACH	FL		02/14/2025	7.500	783,942		1,100,000
100190871	RANCHO CUCAMONGA	CA		01/27/2025	6.750	784,504		1,215,000
100177012	IRVINE	CA		01/16/2025	7.250	785,035		1,035,000
100201594	PHOENIX	AZ		03/13/2025	10.625	782,788		830,000
100190361	MIAMI	FL		01/22/2025	7.960	782,025		1,170,000
100200654	WRIGHTSVILLE BEACH	NC		03/11/2025	7.875	781,986		950,000
100189328	SAN DIEGO	CA		01/13/2025	6.990	782,301		1,110,000
100200301	WALNUT CREEK	CA		03/07/2025	7.625	781,546		1,125,000
100189861	LOGAN	OH		01/21/2025	7.625	782,095		915,000
100203476	BOCA RATON	FL		03/26/2025	7.500	781,273		2,000,000
100189430	UPPERCO	MD		01/14/2025	9.125	781,741		1,008,000
100189550	POST FALLS	ID		01/16/2025	8.125	782,258		1,000,000
100199097	CANOGA PARK	CA		03/03/2025	7.625	780,971		958,000
100193726	INLET BEACH	FL		02/10/2025	7.500	781,030		940,000
100201942	MCLOUD	OK		03/18/2025	7.625	780,245		968,000
100190162	DELRAY BEACH	FL		01/21/2025	7.250	780,433		2,132,000
100198445	SEASIDE HEIGHTS	NJ		02/28/2025	6.925	779,492		1,120,000
100177562	NEWCASTLE	CA		01/16/2025	7.750	780,211		2,092,000
100198272	ORLANDO	FL		02/28/2025	7.000	778,885		1,030,000
100202672	THOUSAND OAKS	CA		03/24/2025	7.124	778,278		1,250,000
100194650	PLYMOUTH	CA		02/21/2025	7.375	778,914		1,050,000
100190684	ORANGE	CA		01/28/2025	6.875	778,947		1,070,000
100195369	KNOX	IN		02/24/2025	7.750	778,180		876,000
100201323	MADEIRA BEACH	FL		03/12/2025	7.999	777,943		1,235,000
100189156	SAN DIEGO	CA		01/13/2025	6.990	778,791		980,000
100199333	DAVIS	CA		03/05/2025	7.990	777,917		1,159,000
100189842	PRINCETON JUNCTION	NJ		01/21/2025	7.625	779,642		1,080,000
100202642	NEW HARBOR	ME		03/24/2025	6.750	777,600		1,100,000
100194224	WELLINGTON	FL		02/14/2025	8.625	777,305		1,012,000
100200490	SAN DIEGO	CA		03/11/2025	7.250	776,516		1,060,000
100188347	OCEAN PARK	WA		01/08/2025	6.750	777,179		1,180,000
100195347	DENVER	CO		02/24/2025	6.490	775,688		1,050,000
100189419	BISCAYNE PARK	FL		01/14/2025	7.125	776,831		950,000
100202585	SAN FERNANDO	CA		03/21/2025	8.375	774,900		1,000,000
100201593	SANTA MARIA	CA		03/13/2025	7.125	774,320		945,000
100177678	SCOTTSDALE	AZ		01/16/2025	8.250	775,320		1,280,000
100195575	LOS ANGELES	CA		02/24/2025	7.125	773,946		1,100,000
100203492	ORANGE	CA		03/26/2025	7.500	773,851		1,185,000
100202771	MISSION VIEJO	CA		03/24/2025	7.375	773,713		955,000
100200253	CHULA VISTA	CA		03/07/2025	7.625	773,675		1,060,000
100193480	BEVERLY	MA		02/10/2025	6.625	773,519		1,200,000
100191288	WEST PALM BEACH	FL		01/30/2025	7.500	773,907		950,000
100193999	SIMI VALLEY	CA		02/11/2025	9.625	773,192		825,000
100201103	LAKEWOOD	NJ		03/12/2025	7.250	772,757		1,200,000
100203212	DONNELLY	ID		03/27/2025	6.875	772,646		1,038,000
100195345	OXNARD	CA		02/24/2025	7.500	772,369		1,000,000
100201974	LOS ANGELES	CA		03/18/2025	7.500	771,532		1,000,000

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100190653	COVERT	MI		01/28/2025	6.875	772,187		1,450,000
100193672	SUMMIT	NJ		02/10/2025	7.875	771,509		925,000
100192747	MIAMI	FL		02/10/2025	6.990	771,241		1,100,000
100177185	LAKEWOOD	NJ		01/16/2025	7.500	772,069		950,000
100194050	LA MESA	CA		03/20/2025	8.125	770,787		925,000
100198318	GLENDALE	CA		02/28/2025	7.875	770,096		960,000
100177367	LAWRENCEVILLE	GA		01/16/2025	7.750	832,401		1,520,000
100201189	COLLEGE STATION	TX		03/12/2025	7.750	769,592		925,000
100157254	KAILUA KONA	HI		02/20/2025	8.375	769,838		1,010,000
100200571	WELLS	ME		03/11/2025	7.250	768,696		1,110,000
100199264	GARDEN GROVE	CA		03/05/2025	6.625	768,027		1,100,000
100177288	ORANGE BEACH	AL		01/16/2025	8.000	769,250		2,075,000
100202489	LEWES	DE		03/21/2025	7.625	767,228		863,000
100201006	MAPLE VALLEY	WA		03/12/2025	6.500	766,925		1,110,000
100157237	EDISON	NJ		02/20/2025	8.375	788,397		1,090,000
100200078	PANAMA CITY	FL		03/06/2025	6.375	766,701		1,500,000
100176999	BAKERSFIELD	CA		01/16/2025	7.125	767,731		1,028,000
100194212	BROKEN BOW	OK		02/14/2025	7.875	766,299		1,010,000
100194092	FLAGSTAFF	AZ		02/14/2025	7.500	766,233		1,000,000
100192586	BIG BEAR CITY	CA		02/10/2025	6.999	766,129		950,000
100189744	SILVER BAY	MN		01/21/2025	7.000	766,534		856,000
100201163	ANAHEIM	CA		03/12/2025	7.625	765,013		1,025,000
100191374	AUSTIN	TX		01/30/2025	7.625	765,205		950,000
100201736	LIVERMORE	CA		03/18/2025	7.375	762,326		985,000
100192765	ODESSA	FL		02/10/2025	6.000	764,009		1,315,000
100195337	DUBLIN	CA		02/24/2025	7.125	763,843		1,070,000
100201948	SIMI VALLEY	CA		03/18/2025	7.125	763,545		1,465,000
100188667	MANSON	WA		02/10/2025	7.750	763,386		1,290,000
100189299	CHULA VISTA	CA		01/13/2025	7.125	763,952		1,070,000
100199258	WESTMINSTER	CA		03/05/2025	6.125	763,086		1,060,000
100203116	ASHTON	ID		03/27/2025	7.500	761,978		950,000
100188545	KEY WEST	FL		01/08/2025	7.624	762,651		1,005,000
100189179	LONGBOAT KEY	FL		01/13/2025	7.375	762,404		1,050,000
100194034	MIRAMAR	FL		03/20/2025	7.875	761,455		925,000
100189235	SCOTTSDALE	AZ		01/13/2025	6.375	761,973		1,050,000
100157049	SHERMAN OAKS	CA		02/20/2025	8.375	761,889		1,050,000
100193732	OAKLAND	CA		02/10/2025	7.125	761,162		1,150,000
100189361	SANTA ROSA BEACH	FL		01/14/2025	6.750	762,366		1,650,000
100186116	MIAMI	FL		01/31/2025	7.000	761,056		935,000
100189852	SPOTSYLVANIA	VA		01/21/2025	7.750	761,106		835,000
100186102	EUGENE	OR		01/31/2025	7.625	760,439		908,000
100186178	CORONA	CA		02/10/2025	7.500	760,206		940,000
100201356	LOS ANGELES	CA		03/12/2025	6.999	759,602		1,000,000
100190212	ANAHEIM	CA		01/21/2025	7.500	760,662		935,000
100188616	SAN DIEGO	CA		02/10/2025	7.500	759,141		960,000
100193482	BOSTON	MA		02/10/2025	7.125	760,285		1,070,000
100201287	INGLEWOOD	CA		03/12/2025	7.750	758,901		975,000
100197649	PORTLAND	OR		02/26/2025	7.624	758,884		940,000
100197547	JERSEY CITY	NJ		02/26/2025	7.125	758,851		1,000,000
100201788	MERIDIAN	ID		03/18/2025	7.375	758,734		920,000
100190312	JERSEY CITY	NJ		01/22/2025	7.960	757,050		1,025,000
100201466	WEST FARGO	ND		03/12/2025	6.750	758,428		985,000
100188681	SIMI VALLEY	CA		02/10/2025	8.000	758,213		889,000
100200682	ESCONDIDO	CA		03/11/2025	6.990	757,705		1,200,000
100157167	UPLAND	CA		02/20/2025	7.250	758,320		1,250,000

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100157136	MIAMI LAKES	FL		02/20/2025	7.500	758,114		940,000
100200251	BOCA RATON	FL		03/07/2025	6.500	757,485		1,015,000
100201101	NASHVILLE	TN		03/12/2025	7.250	757,033		949,000
100190745	ESCONDIDO	CA		01/27/2025	7.625	757,428		932,000
100200293	PALM TREE	NY		03/07/2025	7.500	756,880		965,000
100192761	LEANDER	TX		02/10/2025	6.875	757,399		1,130,000
100192818	WESTMINSTER	CO		02/10/2025	6.625	756,173		1,020,000
100192357	LOS ANGELES	CA		02/05/2025	6.875	756,904		1,200,000
100199311	SCOTTSDALE	AZ		03/05/2025	8.250	755,503		915,000
100191723	OXNARD	CA		02/20/2025	9.125	755,504		850,000
100157464	SOUTH GATE	CA		02/20/2025	8.490	755,296		1,050,000
100193709	CLOVIS	CA		02/10/2025	7.875	755,327		1,020,000
100192757	TEQUESTA	FL		02/10/2025	7.375	755,257		1,050,000
100203419	PEACHTREE CORNERS	GA		03/27/2025	7.250	755,140		975,000
100192914	LAS VEGAS	NV		02/10/2025	6.999	755,115		1,140,000
100194253	INLET BEACH	FL		02/14/2025	7.625	754,732		985,000
4010093458	WALDEN	NY		01/30/2025	6.970	754,477		1,190,000
100190206	MIRAMAR	FL		01/21/2025	7.250	755,092		930,000
100195336	PHOENIX	AZ		02/24/2025	7.250	754,170		1,125,000
100201778	ONSET	MA		03/18/2025	7.500	753,764		925,000
100177131	FRANKTOWN	CO		01/16/2025	8.625	754,852		909,000
100189181	ELIZABETH	NJ		01/13/2025	7.750	754,032		1,020,000
100189232	HAYWARD	CA		01/13/2025	7.625	753,927		975,000
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025	6.875	753,403		3,685,000
100191063	GAINESVILLE	VA		01/29/2025	8.125	752,982		967,000
100200567	RIDGEFIELD	WA		03/11/2025	7.500	752,367		985,000
100200174	CERRITOS	CA		03/07/2025	6.875	752,338		1,456,000
100193371	NEW BRUNSWICK	NJ		02/10/2025	7.000	752,153		1,000,000
100198871	WEST NEW YORK	NJ		02/28/2025	7.250	750,882		1,085,000
100203715	RIJSWIJK	NLD		03/26/2025	4.850	932,673		1,563,412
3500113964	CAMPBELL	CA		02/18/2025	8.135	1,500,617		1,220,000
100177117	HAMPTON	NH		01/16/2025	7.500	753,303		930,000
100193521	BROOKLYN	NY		02/10/2025	6.875	750,768		1,340,000
100201031	AUSTIN	TX		03/12/2025	6.875	748,930		990,000
100199968	PALM SPRINGS	CA		03/06/2025	6.990	748,944		1,190,000
100185192	CONCORD	CA		01/24/2025	7.000	749,466		912,000
100188898	SALINAS	CA		01/09/2025	7.999	749,495		1,000,000
100201745	SAN FRANCISCO	CA		03/18/2025	7.000	745,627		1,045,000
100194579	WESTMINSTER	CA		03/28/2025	7.000	747,330		1,357,500
100188680	BARRINGTON HILLS	IL		02/10/2025	6.750	746,366		1,050,000
100197630	BRONX	NY		02/26/2025	7.999	746,410		905,000
100199395	FORT LAUDERDALE	FL		03/05/2025	7.375	746,284		975,000
100201982	EAST BRIDGEWATER	MA		03/18/2025	7.500	745,888		930,000
3500116859	WINCHESTER	MA		01/27/2025	7.773	1,377,500	114,147	1,180,000
100197624	MELBOURNE	FL		02/26/2025	6.750	745,379		960,000
100201981	POULSBO	WA		03/18/2025	7.250	745,256		920,000
100188570	SURPRISE	AZ		02/10/2025	7.125	746,168		950,000
100177162	LAVEEN	AZ		01/16/2025	7.875	745,926		1,122,000
100191664	WAIKOLOA	HI		01/31/2025	8.125	745,110		970,000
100201702	PEMBROKE PINES	FL		03/18/2025	7.250	744,717		975,000
100191321	BROOKLYN	NY		01/30/2025	7.250	746,129		955,000
100177512	SARASOTA	FL		01/16/2025	7.875	745,380		1,810,000
100189020	VENTURA	CA		01/09/2025	7.999	744,589		895,000
100201664	MADISON	NJ		03/13/2025	7.375	743,839		1,034,000
100194412	TARZANA	CA		02/14/2025	7.990	743,783		902,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203893	FREDERICK	MD		03/28/2025	8.874	743,689		892,000
100189548	ST PETERSBURG	FL		01/16/2025	7.125	744,259		993,000
100193295	FRANKLIN	TN		02/10/2025	7.625	744,600		970,000
100200506	SALT LAKE CITY	UT		03/11/2025	6.624	743,112		995,000
100193559	TRUCKEE	CA		02/10/2025	7.000	743,956		1,340,000
100177001	PANAMA CITY BEACH	FL		01/16/2025	7.750	743,724		965,000
3310093902	BROOKLYN	NY		02/06/2025	8.260	742,279		2,240,000
100186175	NORTH HOLLYWOOD	CA		02/10/2025	6.375	742,855		1,360,000
100200315	DOUBLE SPRINGS	AL		03/10/2025	7.625	741,820		900,000
100201151	HOWELL	NJ		03/12/2025	7.500	741,433		970,000
100200465	FONTANA	CA		03/10/2025	8.875	741,199		790,000
100201467	CHESTERFIELD	VA		03/12/2025	8.375	741,179		885,000
403021775	FORT WALTON BEACH	FL		03/06/2025	6.200	744,420		1,537,000
100191268	SAN DIEGO	CA		01/29/2025	8.750	740,880		920,000
100190657	PHILADELPHIA	PA		01/28/2025	7.375	741,159		968,000
100192361	BURBANK	CA		02/05/2025	7.625	741,108		910,000
100192411	NASHVILLE	TN		02/07/2025	7.374	740,115		1,167,000
100194122	GEORGETOWN	TX		02/14/2025	7.250	740,040		915,000
100177025	FORT LEE	NJ		01/16/2025	8.750	775,592		1,635,000
100192788	BUENA PARK	CA		02/10/2025	7.875	739,833		933,000
100189282	JOSHUA TREE	CA		01/13/2025	6.875	740,383		975,000
100198261	KAILUA KONA	HI		02/28/2025	7.625	742,702		955,000
100200341	SHOW LOW	AZ		03/10/2025	6.990	738,830		976,000
100201009	SAN DIEGO	CA		03/12/2025	6.625	738,668		1,050,000
100190972	REHOBOTH BEACH	DE		01/28/2025	8.125	739,687		935,000
100200311	BROCKTON	MA		03/07/2025	7.990	738,478		1,025,000
100181466	SEATAC	WA		01/09/2025	7.625	738,985		890,000
100201826	SEATTLE	WA		03/18/2025	7.250	737,735		1,157,000
100194424	WASHINGTON	DC		02/14/2025	7.375	737,580		1,015,000
100198890	LOS ANGELES	CA		02/28/2025	8.500	737,481		1,025,000
100194356	SALEM	MA		02/14/2025	6.625	736,437		1,005,000
100189358	SALEM	NH		01/14/2025	7.875	736,733		900,000
100202372	PALM DESERT	CA		03/19/2025	7.375	735,413		1,190,500
100177567	WEST ISLIP	NY		01/16/2025	7.375	736,628		1,500,000
100195342	HOPKINTON	MA		02/24/2025	6.750	735,933		990,000
100191416	HAARLEM	NLD		01/29/2025	5.100	884,762		1,432,587
100191716	OCEANSIDE	CA		02/20/2025	9.125	735,066		950,000
100194169	NORCO	CA		02/14/2025	8.625	734,771		803,000
100177091	BROOKLYN	NY		01/16/2025	7.500	735,482		950,000
100201831	CARY	NC		03/18/2025	7.125	734,218		920,000
100202473	BRADENTON	FL		03/21/2025	7.625	734,179		800,000
100157239	SARASOTA	FL		02/20/2025	8.375	734,411		1,200,000
100189774	STEAMBOAT SPRINGS	CO		01/21/2025	6.875	734,432		970,000
100190983	REHOBOTH BEACH	DE		01/28/2025	8.125	734,650		908,000
3500118277	MILTON	MA		03/10/2025	7.828	1,466,896		1,520,000
100186052	LAS VEGAS	NV		01/31/2025	7.625	733,217		890,000
100191420	WAALRE	NLD		01/29/2025	4.900	882,160		1,221,754
100188378	DURHAM	NC		01/08/2025	7.000	733,687		971,000
100202804	WEST PALM BEACH	FL		03/24/2025	7.500	732,976		960,000
100190167	ANCHORAGE	AK		01/21/2025	6.875	733,503		1,017,000
100191560	FLAGLER BEACH	FL		01/31/2025	8.250	732,182		900,000
100181428	GARDENA	CA		01/09/2025	7.250	732,937		1,650,000
100191807	MIAMI	FL		01/31/2025	6.625	733,192		1,560,000
3500108419	SANTA MARIA	CA		01/08/2025	8.450	2,430,563		2,235,000
100188328	SAN MARCOS	CA		01/08/2025	6.750	731,964		1,050,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190191	PLACENTIA	CA		01/21/2025	6.875	732,576		1,360,000
100191281	HERNDON	VA		01/29/2025	6.999	731,855		1,260,000
100177293	BELLEVUE	WA		01/16/2025	7.875	732,437		1,100,000
100190047	SAN JOSE	CA		01/21/2025	6.750	731,501		1,035,000
100204074	CRESTLINE	CA		03/28/2025	7.499	730,742		1,000,000
100186896	LEWES	DE		01/07/2025	6.990	732,073		982,000
100202466	MARS HILL	NC		03/21/2025	7.625	730,371		795,000
100193405	PALM COAST	FL		02/10/2025	6.875	733,088		1,000,000
100188897	JEFFERSON	GA		01/09/2025	7.999	730,551		890,000
100189916	FORT MYERS	FL		01/21/2025	6.125	730,332		1,200,000
100190067	CHAPEL HILL	NC		01/21/2025	7.375	730,076		950,000
100191799	LOMA LINDA	CA		01/31/2025	7.375	729,753		821,000
100190200	ANAHEIM	CA		01/21/2025	7.500	730,092		900,000
100181393	SAN LEANDRO	CA		01/09/2025	8.875	729,120		868,000
100201149	BEAVERTON	OR		03/12/2025	7.500	728,461		940,000
100192502	BIG BEAR LAKE	CA		02/07/2025	7.500	727,894		1,080,000
100189441	SIMI VALLEY	CA		01/14/2025	7.750	727,698		915,000
100199412	THOUSAND OAKS	CA		03/05/2025	7.500	727,029		975,000
100194780	OCEAN ISLE BEACH	NC		02/21/2025	7.875	727,739		1,087,000
100194688	WASHINGTON	DC		02/21/2025	6.990	727,268		1,030,000
100202737	COLUMBIA	MD		03/24/2025	7.375	726,491		890,000
100189215	SAN JOSE	CA		01/13/2025	7.000	727,117		954,000
100195331	MANSON	WA		02/24/2025	7.125	726,386		920,000
100190171	PIGEON FORGE	TN		01/21/2025	6.990	726,917		956,000
100192907	PARAMUS	NJ		02/10/2025	7.250	726,656		971,000
100177630	SAN DIEGO	CA		01/16/2025	6.625	734,000		2,335,000
100203577	SACRAMENTO	CA		03/26/2025	7.125	725,799		950,000
100201990	BURBANK	CA		03/18/2025	7.250	725,075		900,000
100203565	BOSTON	MA		03/26/2025	6.875	724,781		960,000
100201730	SAN JOSE	CA		03/18/2025	7.750	724,646		1,650,000
100189638	SANTA ROSA	CA		01/17/2025	8.125	724,917		950,000
100203938	MIAMI	FL		03/28/2025	7.375	724,242		878,000
100201521	TORRANCE	CA		03/13/2025	7.500	724,202		900,000
100189412	FLEMINGTON	NJ		01/14/2025	7.625	724,336		880,000
100192880	MAYER	MN		02/10/2025	7.499	723,307		945,000
100200358	SANTA ROSA BEACH	FL		03/10/2025	7.500	723,042		1,030,000
100200383	TAOS	NM		03/10/2025	7.750	722,190		1,000,000
100189306	LIVERMORE	CA		01/13/2025	7.625	723,235		930,000
100194531	BALTIMORE	MD		02/14/2025	7.990	722,049		930,000
100201682	VISTA	CA		03/13/2025	7.625	721,877		860,000
100190469	SAN DIEGO	CA		01/24/2025	6.750	721,539		2,775,000
100202001	LONG BEACH	CA		03/18/2025	7.000	721,117		1,350,000
100194044	ESCONDIDO	CA		03/20/2025	7.750	719,520		860,000
100194618	NAPLES	FL		02/21/2025	7.375	721,003		1,100,000
100201554	GRANADA HILLS	CA		03/13/2025	7.250	720,313		880,000
100189689	OXNARD	CA		02/20/2025	7.375	720,245		1,100,000
100189671	LAS VEGAS	NV		01/17/2025	9.375	720,563		925,000
100157227	BRIGHTON	CO		02/20/2025	8.875	720,347		1,000,000
100189274	CAREFREE	AZ		01/13/2025	6.750	720,536		960,000
100192995	MOAB	UT		02/10/2025	7.625	719,646		789,000
100190132	VIENNA	VA		01/21/2025	7.125	720,201		940,000
100188924	CARSON	CA		01/09/2025	9.499	719,618		770,000
100190111	CHICAGO	IL		01/21/2025	7.125	720,297		945,000
100201192	GETTYSBURG	PA		03/12/2025	7.625	718,822		845,000
100191497	APELDOORN	NLD		01/29/2025	4.800	864,985		1,962,374

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	2	3					Additional	
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100201910	DIAMOND BAR	CA		03/18/2025	7.000	718,712		1,210,000
100177086	KIHEI	HI		01/16/2025	7.250	719,573		1,405,000
100194662	ROSEMEAD	CA		02/21/2025	6.750	718,527		1,020,000
100189618	LA HABRA	CA		01/17/2025	8.125	718,235		885,000
100193635	FALLBROOK	CA		02/10/2025	7.250	717,917		1,100,000
100197497	SNOHOMISH	WA		02/26/2025	7.125	717,276		1,000,000
100188341	SAN CLEMENTE	CA		01/08/2025	7.125	717,794		1,170,000
403054996	TERRE HAUTE	IN		03/06/2025	7.230	721,837		1,019,000
100177666	NOLENSVILLE	TN		01/16/2025	8.875	717,777		860,000
100192725	VILLAS	NJ		02/10/2025	6.875	716,570		960,000
100189701	SAN JOSE	CA		02/20/2025	7.000	716,315		1,600,000
100194436	LONG BEACH	CA		02/14/2025	6.990	716,294		1,140,000
100200330	HELENA	MT		03/10/2025	7.500	716,194		875,000
100188604	PORTLAND	OR		02/10/2025	7.000	716,153		885,000
100194438	OAKLAND	CA		02/14/2025	7.250	715,825		980,000
100201595	KING GEORGE	VA		03/13/2025	7.125	715,766		930,000
100198378	APEX	NC		02/28/2025	7.500	716,109		895,000
100191391	AMBLER	PA		01/30/2025	7.125	715,472		1,425,000
100202873	LYNN HAVEN	FL		03/24/2025	8.125	714,634		850,000
100201528	LAKEWOOD	CA		03/13/2025	7.875	713,494		1,050,000
100192323	LOS ANGELES	CA		02/05/2025	8.490	714,000		850,000
100189735	LAKEWOOD	NJ		01/21/2025	7.625	713,937		1,200,000
100189734	LAKEWOOD	NJ		01/21/2025	7.625	713,937		1,175,000
100189263	KEYSTONE	CO		01/13/2025	7.000	713,965		972,000
100190052	PORTLAND	OR		01/21/2025	7.750	714,252		820,000
100202676	GARDEN GROVE	CA		03/24/2025	7.124	712,865		1,115,000
100201463	FRISCO	TX		03/12/2025	6.875	712,766		1,815,000
100190053	BEAR LAKE	MI		01/21/2025	7.875	724,169		879,000
100191466	AMSTERDAM	NLD		01/29/2025	5.150	857,387		1,210,942
100189444	HENDERSON	NV		01/14/2025	7.750	713,496		850,000
100193183	CELINA	TX		03/20/2025	8.375	711,900		1,425,000
100189365	ALLEN	TX		01/14/2025	7.750	712,387		920,000
100203916	MARATHON	FL		03/28/2025	7.625	711,293		860,000
100193673	MARIETTA	GA		02/10/2025	8.125	711,113		903,000
100203243	LOS GATOS	CA		03/27/2025	7.250	710,655		920,000
100193674	REMOND	WA		02/10/2025	7.750	710,659		850,000
100190848	KEYSTONE	CO		01/27/2025	7.125	711,258		930,000
100195677	CRANSTON	RI		02/24/2025	7.375	709,541		870,000
100177203	FRESNO	CA		01/16/2025	8.000	710,349		995,000
100189262	BROOKLINE	MA		01/13/2025	7.500	709,811		2,300,000
100177266	TUCSON	AZ		01/16/2025	8.250	709,674		815,000
100192459	GLEN ALLEN	VA		02/07/2025	8.625	709,098		1,406,000
100200182	COOPER CITY	FL		03/07/2025	6.625	708,901		1,281,000
100177615	LEHI	UT		01/16/2025	7.000	710,025		1,275,000
100195635	DOWNEY	CA		02/24/2025	7.625	708,750		900,000
100186934	READING	MA		01/07/2025	6.990	709,258		944,000
100200546	SIMI VALLEY	CA		03/11/2025	7.490	708,617		980,000
100201743	SAN JOSE	CA		03/18/2025	6.750	708,589		1,380,000
100200237	PARK CITY	UT		03/07/2025	6.625	708,019		1,240,000
100188687	BLACK DIAMOND	WA		01/09/2025	7.375	709,004		775,000
100201555	ANAHEIM	CA		03/13/2025	8.000	707,877		975,000
100193347	CLEARWATER	FL		02/10/2025	6.875	708,802		975,000
100201635	TEMPE	AZ		03/13/2025	6.990	707,519		880,000
100193563	PACIFIC GROVE	CA		02/10/2025	7.125	708,562		1,100,000
100177088	MORGANTON	GA		01/16/2025	8.875	708,230		875,000

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100191350	BELLEVUE	WA		01/30/2025	7.625	707,785		1,125,000
100194015	COVINA	CA		02/11/2025	7.875	707,558		852,000
100201750	SEATTLE	WA		03/18/2025	7.250	706,896		1,000,000
100177380	NORTHVILLE	MI		01/16/2025	8.125	708,075		950,000
100193432	SAN CLEMENTE	CA		02/10/2025	7.500	707,348		920,000
100189645	RANCHO CUCAMONGA	CA		01/17/2025	9.250	706,963		766,000
100200259	SOLANA BEACH	CA		03/07/2025	7.375	706,076		915,000
100204135	LA VERNE	CA		03/28/2025	6.875	705,093		1,000,000
100191666	EL PORTAL	FL		01/31/2025	8.000	705,380		833,000
100200388	POCONO PINES	PA		03/10/2025	7.125	705,008		920,000
100189455	BRIARCLIFF MANOR	NY		01/15/2025	7.624	705,481		855,000
100203094	CHEYENNE	WY		03/27/2025	7.625	703,850		899,000
100189553	PASO ROBLES	CA		01/16/2025	7.375	704,328		893,000
100192566	DARTMOUTH	MA		02/10/2025	7.750	703,713		850,000
100192917	ENGLEWOOD	NJ		02/10/2025	6.875	703,547		1,000,000
100189828	SEATTLE	WA		01/21/2025	6.750	703,763		930,000
100189556	JERSEY CITY	NJ		01/16/2025	7.250	703,683		930,000
100201529	SAINT JOHNS	FL		03/13/2025	9.000	702,976		767,000
100181400	LOS ANGELES(SYLMAR AREA)	CA		01/09/2025	6.875	704,146		1,375,000
100189557	POINTBLANK	TX		01/16/2025	7.375	703,965		1,900,000
100189228	RUTHERFORD	NJ		01/13/2025	6.875	703,479		925,000
100200486	MIDDLE VILLAGE	NY		03/10/2025	7.874	702,534		865,000
100192450	MONTEBELLO	CA		02/07/2025	8.750	702,218		865,000
100200711	RALEIGH	NC		03/11/2025	6.990	702,115		938,000
100192438	COMPTON	CA		02/07/2025	8.624	701,927		825,000
100189865	ST AUGUSTINE	FL		01/21/2025	6.875	702,425		1,156,000
100193594	PARKLAND	FL		02/10/2025	7.125	701,318		1,012,000
100192639	UNION	NJ		02/10/2025	6.875	701,907		975,000
100189748	GAINESVILLE	FL		01/21/2025	6.624	702,256		950,000
100202425	THOUSAND OAKS	CA		03/20/2025	8.625	700,825		850,000
100192355	ARDEN	NC		02/05/2025	8.000	700,852		850,500
100201214	ORLEANS	MA		03/12/2025	8.000	700,764		900,000
100189945	LOVELAND	CO		01/21/2025	7.250	701,839		960,000
100202686	LOWELL	MA		03/24/2025	7.125	700,332		920,000
100199249	VONORE	TN		03/05/2025	7.990	700,259		915,000
100186933	ALEXANDRIA	VA		01/07/2025	6.990	702,851		930,000
100197607	STATEN ISLAND	NY		02/26/2025	8.499	700,039		820,000
100198333	LODI	NJ		02/28/2025	7.125	700,148		930,000
100192708	INLET BEACH	FL		02/10/2025	7.000	699,472		935,000
100201786	SNOHOMISH	WA		03/18/2025	7.250	699,236		875,000
100192961	RESTON	VA		02/10/2025	7.625	699,649		863,000
100185232	FINKSBURG	MD		01/24/2025	7.375	699,241		920,000
100202665	ARROYO GRANDE	CA		03/24/2025	6.999	697,787		1,018,500
100200392	HACKENSACK	MN		03/10/2025	8.000	697,722		912,000
100157139	HURRICANE	UT		02/20/2025	7.875	698,316		873,000
100201697	SAN JOSE	CA		03/18/2025	7.625	697,365		930,000
100195329	AUSTIN	TX		02/24/2025	7.500	697,776		972,000
100193791	CARLSBAD	CA		02/10/2025	8.875	697,241		785,000
100177617	BROOKLYN	NY		01/16/2025	7.000	705,726		1,735,000
100192349	VAN NUYS	CA		02/05/2025	7.750	697,569		910,000
100189129	THREE RIVERS	CA		01/13/2025	7.625	697,481		860,000
100194355	WYCKOFF	NJ		02/14/2025	7.325	696,907		916,000
100195636	SAN DIEGO	CA		02/24/2025	8.250	697,274		880,000
100201793	SCOTTSDALE	AZ		03/18/2025	7.500	696,478		860,000
100202579	RIVERSIDE	CA		03/21/2025	8.000	696,150		960,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190695	SEATTLE	WA		01/28/2025	7.250	696,975		910,000
100195664	MIAMI	FL		02/24/2025	7.250	695,792		944,000
100189653	SIMI VALLEY	CA		01/17/2025	6.999	696,133		850,000
100203693	MIDDELBURG	NLD		03/26/2025	5.000	864,302		1,189,318
100192801	LAGUNA NIGUEL	CA		02/10/2025	7.250	695,118		907,000
100192322	RANCHO CUCAMONGA	CA		02/05/2025	7.875	695,041		800,000
100190667	AUSTIN	TX		01/28/2025	6.875	695,582		1,145,000
100192753	HOUSTON	TX		02/10/2025	6.990	694,928		980,000
100188389	DILLON	CO		01/08/2025	7.125	700,545		925,000
100188845	WESTMINSTER	CA		01/09/2025	6.625	694,329		1,000,000
100190224	SYLMAR	CA		01/21/2025	6.875	694,865		855,000
100177151	LAKEWOOD	NJ		01/16/2025	8.625	694,676		860,000
100199053	LEWES	DE		02/28/2025	7.750	694,158		1,000,000
100194358	W YELLOWSTONE	MT		02/14/2025	7.250	692,941		919,000
100189964	SNELLVILLE	GA		01/21/2025	7.375	693,379		900,000
100201610	MIAMI	FL		03/13/2025	6.990	692,788		860,000
100201844	COACHELLA	CA		03/18/2025	8.875	692,536		825,000
100201119	FATE	TX		03/12/2025	7.375	692,515		1,050,000
100190319	YONKERS	NY		01/22/2025	7.350	692,208		1,050,000
100201566	PALMETTO BAY	FL		03/13/2025	9.125	691,573		760,000
100197658	CUTLER BAY	FL		02/26/2025	7.749	691,516		840,000
100201946	PLEASANT HILL	CA		03/18/2025	7.000	691,401		960,000
100189524	ANN ARBOR	MI		01/15/2025	8.249	691,879		835,500
100190222	COSTA MESA	CA		01/21/2025	7.500	692,182		1,180,000
100192401	LEXINGTON	KY		02/07/2025	7.624	690,846		2,400,000
100195341	WEST YARMOUTH	MA		02/24/2025	6.624	690,647		925,000
100198985	BURSON	CA		02/28/2025	7.875	690,576		849,000
100202802	OAKLAND	MD		03/24/2025	7.500	690,219		840,000
100189752	SEATTLE	WA		01/21/2025	7.125	690,669		1,200,000
100189641	GILBERT	AZ		01/17/2025	6.999	690,685		1,174,000
100201791	EATONTON	GA		03/18/2025	7.375	689,937		851,000
100189229	BEACH HAVEN	NJ		01/13/2025	7.250	690,359		900,000
100195343	NORTH BETHESDA	MD		02/24/2025	6.375	689,597		998,000
100198237	PUNTA GORDA	FL		02/28/2025	6.750	689,732		925,000
100193483	WORCESTER	MA		02/10/2025	7.500	690,283		900,000
100195335	SAN LUIS OBISPO	CA		02/24/2025	6.499	689,114		925,000
100189694	WASILLA	AK		02/20/2025	7.500	689,089		919,000
100193420	NAPLES	FL		02/10/2025	7.375	690,078		912,000
100201256	WALPOLE	MA		03/12/2025	7.000	688,945		840,000
100203136	SAN DIEGO	CA		03/27/2025	7.250	688,741		950,000
100198247	BELMONT	CA		02/28/2025	6.875	688,920		1,000,000
100198271	MCMINNVILLE	OR		02/28/2025	6.875	688,881		975,000
3310091880	NEW YORK	NY		03/07/2025	8.498	688,018		1,627,500
100191041	SIMI VALLEY	CA		01/29/2025	6.500	687,962		868,000
100191308	RAHWAY	NJ		01/30/2025	7.500	687,823		900,000
100202654	JERSEY CITY	NJ		03/24/2025	6.990	687,819		900,000
100157485	LAS VEGAS	NV		02/20/2025	7.999	687,708		850,000
4010090149	HAVERSTRAW	NY		01/30/2025	7.350	687,699		965,000
100189459	NAPLES	FL		01/15/2025	8.124	688,074		845,000
100202784	DALLAS	TX		03/24/2025	7.500	686,989		978,000
100191668	MCKINNEY	TX		01/31/2025	8.375	686,527		770,000
100192881	EVERETT	MA		02/10/2025	6.375	686,142		1,002,000
100188651	KIHEI	HI		02/10/2025	7.375	686,293		1,045,000
3310094944	BRIDGEHAMPTON	NY		02/13/2025	8.414	685,625		1,320,000
100203685	CULEMBORG	NLD		03/26/2025	5.050	851,832		1,801,608

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201515	LOS ANGELES	CA		03/13/2025	7.750	685,302		985,000
100192527	HOUSTON	TX		02/10/2025	7.625	685,050		846,000
100200266	HAWTHORNE	NJ		03/07/2025	7.125	684,958		900,000
100185202	LUTZ	FL		01/24/2025	7.250	685,280		990,000
100201062	BURBANK	CA		03/12/2025	7.124	684,613		1,050,000
100189157	TACOMA	WA		01/13/2025	7.375	684,903		835,000
100203214	VIENNA	VA		03/27/2025	6.875	683,485		890,000
403053630	CLEVELAND	OH		03/06/2025	7.120	687,144		1,006,500
100194494	PASADENA	CA		02/14/2025	7.990	683,158		870,000
100200274	FRAMINGHAM	MA		03/07/2025	6.875	683,013		909,000
100194550	WASHINGTON	DC		02/20/2025	7.000	682,700		1,500,000
100186083	OCALA	FL		01/31/2025	7.250	682,600		1,013,000
100201166	PORTSMOUTH	NH		03/12/2025	7.625	682,289		930,000
100192462	SYLMAR	CA		02/07/2025	6.990	682,228		880,000
100195610	SALINAS	CA		02/24/2025	8.375	682,113		830,000
100201731	LOS ANGELES	CA		03/18/2025	7.375	681,958		890,000
100202761	BROOKHAVEN	GA		03/24/2025	7.375	681,800		830,000
100190997	ARGYLE	TX		01/29/2025	7.874	681,843		740,000
403022992	CHICAGO	IL		03/06/2025	6.530	685,202		1,130,000
100191094	BRICK	NJ		01/29/2025	7.749	682,047		855,000
100190050	MCCALL	ID		01/21/2025	8.375	681,697		737,000
100190940	CARMICHAEL	CA		01/28/2025	7.625	681,539		890,000
100190141	LEANDER	TX		01/21/2025	6.750	681,449		880,000
100177096	THE VILLAGES	FL		01/16/2025	8.000	681,672		940,000
100189172	ROHNERT PARK	CA		01/13/2025	7.750	681,094		828,000
100194166	LAS VEGAS	NV		02/14/2025	8.500	680,928		732,000
100189953	ELKHART LAKE	WI		01/21/2025	7.500	680,923		890,000
100201471	MIAMI	FL		03/12/2025	6.499	679,572		984,000
100200548	GROVER BEACH	CA		03/11/2025	6.875	679,326		970,000
100190791	RAMONA	CA		01/27/2025	8.125	680,967		790,000
100185231	DENVER	CO		01/24/2025	7.750	679,420		860,000
100194767	AUSTIN	TX		02/21/2025	7.500	679,252		995,000
100203156	MOUNT PLEASANT	SC		03/27/2025	7.375	678,422		877,500
100188338	SAN LORENZO	CA		01/08/2025	7.000	679,165		930,000
100177387	CORONA	CA		01/16/2025	8.375	678,933		930,000
100194571	SOLEDAD	CA		03/28/2025	7.250	677,724		830,000
100194211	LIVERMORE	CA		02/14/2025	8.125	677,575		975,000
100192348	WEST COVINA	CA		02/05/2025	7.500	675,600		835,000
100194261	N MYRTLE BEACH	SC		02/14/2025	7.625	677,066		835,000
100191792	OVIEDO	FL		01/31/2025	7.749	678,361		942,000
100194152	KIRKLAND	WA		02/14/2025	7.125	677,511		1,250,000
3500112389	RALEIGH	NC		01/08/2025	7.950	935,117	418,575	1,398,500
100191697	LOS ANGELES	CA		02/20/2025	7.875	676,577		930,000
100190710	TRACY	CA		01/28/2025	7.250	677,552		900,000
100193770	TOMS RIVER	NJ		02/10/2025	7.500	676,465		820,000
100190237	FULLERTON	CA		01/21/2025	8.750	677,250		1,290,000
4010093343	BARNWELL	SC		03/28/2025	8.250	676,202		930,000
100190185	ROYAL OAKS	CA		01/21/2025	9.375	676,842		840,000
100190943	LEWES	DE		01/28/2025	7.500	676,008		885,000
100177292	LIBERTY LAKE	WA		01/16/2025	9.750	675,961		847,000
100191051	CAPE CORAL	FL		01/29/2025	8.875	675,256		810,000
100181422	EL CENTRO	CA		01/09/2025	7.750	675,741		770,000
100200294	MONTEBELLO	NY		03/07/2025	7.375	674,931		880,000
100191773	MIRAMAR	FL		01/31/2025	7.625	675,179		745,000
100191074	SAN FRANCISCO	CA		01/29/2025	7.750	674,761		832,500

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195325	MORGAN HILL	CA		02/24/2025	8.125	674,684		820,000
100195618	SCOTTSDALE	AZ		02/24/2025	7.999	674,534		805,000
100189549	MIAMI	FL		01/16/2025	7.500	674,248		830,000
100189897	CHELSEA	MA		01/21/2025	6.875	674,224		900,000
100177285	NEW CASTLE	NH		01/16/2025	7.250	676,787		1,755,000
100194465	PORT CHESTER	NY		02/14/2025	6.990	673,298		875,000
100192860	BLUE RIDGE	GA		02/10/2025	6.875	673,122		1,050,000
100189944	BLACK BUTTE RANCH	OR		01/21/2025	7.625	673,455		837,000
100198909	ELGIN	TX		02/28/2025	7.990	673,121		920,000
100202426	LEMONT	IL		03/20/2025	7.750	670,780		928,000
100189813	MIAMI	FL		01/21/2025	7.125	672,850		895,000
100202730	SANTA ANA	CA		03/24/2025	7.375	672,061		880,000
100194351	SAN LUIS OBISPO	CA		02/14/2025	7.625	672,098		930,000
100177129	BOSTON	MA		01/16/2025	6.500	678,791		2,390,000
100177660	MATTHEWS	NC		01/16/2025	6.875	673,023		1,170,000
100190098	DURANGO	CO		01/21/2025	8.250	675,939		815,000
100190805	WASHINGTON	DC		01/27/2025	7.750	672,211		864,000
100191699	EL CAJON	CA		02/20/2025	7.625	671,248		810,000
100194257	ENGLEWOOD	CO		02/14/2025	7.990	670,720		812,000
100197589	JERSEY CITY	NJ		02/26/2025	6.990	670,321		885,000
100191597	LEHI	UT		01/31/2025	7.125	670,571		880,000
100157233	SAN DIEGO	CA		02/20/2025	7.375	670,654		1,090,000
100189759	LAVALLETTE	NJ		01/21/2025	7.875	670,172		730,000
100157162	ROSHARON	TX		02/20/2025	10.500	669,829		750,000
100199271	ATLANTA	GA		03/05/2025	6.990	669,534		877,650
100191073	MANTECA	CA		01/29/2025	8.375	669,902		800,380
100189255	PITTSBURG	CA		01/13/2025	7.375	669,808		875,000
100202382	LOS ANGELES	CA		03/19/2025	7.875	668,914		850,000
100201520	BERKELEY LAKE	GA		03/13/2025	8.000	668,926		850,000
100191133	LOS ANGELES	CA		01/29/2025	7.999	668,636		860,000
100181406	CALABASAS	CA		01/09/2025	7.125	668,962		2,707,000
100203690	UTRECHT	NLD		03/26/2025	5.150	830,440		1,044,032
100193343	FLUSHING	NY		02/10/2025	7.125	669,137		1,270,000
100194473	ANNAPOLIS	MD		02/14/2025	7.875	667,887		855,000
100191038	SAINT ALBANS	NY		01/29/2025	8.249	668,267		815,000
100201973	ALEXANDRIA	VA		03/18/2025	7.990	667,407		870,000
100177345	WINCHESTER	CA		01/16/2025	7.000	668,557		900,000
100177155	NIPOMO	CA		01/16/2025	8.125	668,863		950,000
100194500	SAN FERNANDO	CA		02/14/2025	7.625	667,393		810,000
100188629	SAN JOSE	CA		02/10/2025	7.000	666,937		1,675,000
100194154	ORMOND BEACH	FL		02/14/2025	7.875	668,974		839,000
100199117	HEMPSTEAD	NY		03/03/2025	8.125	666,630		775,000
100203097	LOS ANGELES	CA		03/27/2025	7.500	666,251		900,000
100191090	CYPRESS	TX		01/29/2025	8.125	666,038		798,000
403055087	SAN ANTONIO	TX		03/06/2025	7.740	669,917		1,040,000
100202395	LAS VEGAS	NV		03/19/2025	7.750	665,766		850,000
100191561	PROSPER	TX		01/31/2025	7.875	672,584		875,000
100192326	BELL	CA		02/05/2025	6.990	666,125		1,034,000
100202979	SAINT AUGUSTINE	FL		03/24/2025	7.250	665,475		835,000
100177017	CHINO	CA		01/16/2025	7.875	666,362		812,000
100192738	RICHMOND	CA		02/10/2025	6.990	665,299		900,000
100200284	ENUMCLAW	WA		03/07/2025	7.000	665,262		885,000
3.6243E+11	WEST CHESTER	PA		01/13/2025	8.835	1,330,000		380,000
100194367	REUNION	FL		02/14/2025	8.125	664,973		925,000
100192223	TAMPA	FL		01/31/2025	7.125	665,359		877,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177030	SCOTTSDALE	AZ		01/16/2025	7.500	665,782		800,000
100197528	CLE ELUM	WA		02/26/2025	7.125	664,730		1,302,000
100177457	JACKSONVILLE	FL		01/16/2025	8.875	665,495		850,000
100176990	BETHANY BEACH	DE		01/16/2025	7.125	665,695		885,000
100177537	MIAMI	FL		01/16/2025	7.750	665,261		767,000
100189497	EASTVALE	CA		01/15/2025	6.875	664,203		937,000
100198340	LAND O LAKES	FL		02/28/2025	7.625	664,423		812,000
100191780	HAZLET	NJ		01/31/2025	8.750	664,528		815,000
100193328	CHICAGO	IL		02/10/2025	7.500	664,827		875,000
100181399	ALTADENA	CA		01/09/2025	6.750	663,832		1,250,000
100192477	UNIONDALE	NY		02/07/2025	8.749	663,600		790,000
100195443	SURF CITY	NJ		02/24/2025	7.125	663,474		2,329,000
100189350	LAKEWOOD RANCH	FL		01/13/2025	7.375	664,026		930,000
100194621	OCEAN ISLE BEACH	NC		02/21/2025	6.125	663,743		974,000
100202750	FOLSOM	CA		03/24/2025	7.375	662,912		806,000
100194232	KIRKLAND	WA		02/14/2025	7.562	662,943		2,995,000
100190822	AVENTURA	FL		01/27/2025	7.625	663,743		860,000
100189084	ANGEL FIRE	NM		01/13/2025	6.990	662,656		1,000,000
100186938	LEWES	DE		01/07/2025	7.375	662,957		880,000
100189492	FUQUAY VARINA	NC		01/15/2025	7.999	662,569		805,000
100200380	WEST DENNIS	MA		03/10/2025	7.750	661,980		850,000
100198873	CANYON COUNTRY	CA		02/28/2025	8.625	662,265		710,000
100199408	RIVERSIDE	CA		03/05/2025	7.990	661,955		800,000
3500117571	LEWISVILLE	TX		03/10/2025	8.765	1,178,965	144,640	490,000
100201966	CHICAGO	IL		03/18/2025	7.250	661,539		860,000
100202595	ROSEMEAD	CA		03/21/2025	8.875	661,500		902,000
100203890	GRANADA HILLS	CA		03/28/2025	7.875	661,410		850,000
100192625	ALEXANDRIA	VA		02/10/2025	6.990	661,338		940,000
100202843	WILTON MANORS	FL		03/24/2025	7.625	660,858		845,000
100188926	OXNARD	CA		01/09/2025	8.999	661,277		820,000
100194516	OSTERVILLE	MA		02/14/2025	7.500	660,658		871,000
100203490	ONTARIO	CA		03/26/2025	7.500	660,564		865,000
100192332	WINNETKA	CA		02/05/2025	7.250	660,750		850,000
100202972	MCCALL	ID		03/24/2025	7.500	660,106		927,000
100177492	ORANGE	CA		01/16/2025	7.000	660,995		1,350,000
100201623	ESCONDIDO	CA		03/13/2025	6.990	657,336		1,025,000
100201933	LOS OSOS	CA		03/18/2025	7.375	659,407		870,000
100199989	EVERGREEN	CO		03/06/2025	6.625	659,277		905,000
100193670	CORONA	CA		02/10/2025	7.250	659,192		800,000
100192345	LOS ANGELES	CA		02/05/2025	7.250	658,793		1,815,000
100189769	PIGEON FORGE	TN		01/21/2025	6.999	659,805		830,000
100191245	DOWNEY	CA		01/29/2025	8.499	658,117		960,000
100191071	MANTECA	CA		01/29/2025	8.375	658,517		785,840
100157245	MANTECA	CA		02/20/2025	8.250	658,410		810,000
100192979	SEATTLE	WA		02/10/2025	6.624	657,889		970,000
100157343	HARBOR CITY	CA		02/20/2025	8.000	658,323		820,000
100190824	GARLAND	TX		01/27/2025	7.000	658,360		825,000
100186118	MCMINNVILLE	OR		01/31/2025	6.875	657,725		1,225,000
100201447	POWAY	CA		03/12/2025	7.750	657,531		900,000
100194574	COVINA	CA		03/28/2025	7.000	657,382		1,180,000
100157038	NAPERVILLE	IL		02/20/2025	9.375	657,693		838,000
100200688	PEORIA	AZ		03/11/2025	7.490	656,831		860,000
100202641	DURANGO	CO		03/24/2025	6.875	656,345		990,000
100181492	BETHEL	CT		01/09/2025	7.125	678,003		830,000
100195338	MIAMI	FL		02/24/2025	5.500	656,128		905,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186124	CENTENNIAL	CO		01/31/2025	7.000	656,753		1,810,000
100202406	CHATSWORTH	CA		03/19/2025	7.250	656,186		800,000
100189233	PACIFIC	WA		01/13/2025	5.990	656,639		984,000
100202953	KENNEBUNKPORT	ME		03/24/2025	6.875	656,028		942,000
100188459	KEALAKEKUA	HI		01/08/2025	7.625	657,081		845,000
100194312	LAURELVILLE	OH		02/14/2025	7.500	656,049		845,000
100190876	REDLANDS	CA		01/28/2025	7.500	656,027		817,000
100190681	AUSTIN	TX		01/28/2025	6.875	656,095		1,080,000
100201457	CORONA	CA		03/12/2025	7.999	655,226		800,000
100189279	SEATTLE	WA		01/13/2025	6.875	655,669		860,000
100198299	PARMA	ID		02/28/2025	6.990	655,307		860,000
100188956	BALDWIN PARK	CA		01/09/2025	7.999	655,421		785,000
4010089298	VERMILION	OH		03/28/2025	8.250	654,683		866,000
100190112	PIGEON FORGE	TN		01/21/2025	7.625	654,833		760,000
100177245	EAST HAMPTON	CT		01/16/2025	7.750	655,245		817,000
100201489	BLUFFTON	SC		03/12/2025	8.499	654,224		800,000
100203955	NEWPORT	RI		03/28/2025	7.375	653,916		875,000
100200372	INNSBROOK	MO		03/10/2025	7.375	653,850		890,000
100177010	YORBA LINDA	CA		01/16/2025	7.625	654,689		1,425,000
100188337	CITRUS HEIGHTS	CA		01/08/2025	6.999	653,930		861,000
100189954	WESLEY CHAPEL	FL		01/21/2025	5.875	654,005		1,155,000
100188969	BURBANK	CA		01/09/2025	7.125	653,336		795,000
100189661	NORWALK	CA		01/17/2025	9.999	653,024		735,000
100190287	WEST MILFORD	NJ		01/22/2025	7.470	650,402		850,000
4010094510	BALTIMORE	MD		03/27/2025	7.860	652,367		975,000
100200530	MONTEBELLO	CA		03/11/2025	7.125	651,652		870,000
100189545	AUSTIN	TX		01/16/2025	7.500	652,404		825,000
100201653	CORONA	CA		03/13/2025	7.375	651,288		1,000,000
100201848	LOS ANGELES	CA		03/18/2025	7.875	650,797		785,000
100201003	ELLIJAY	GA		03/12/2025	6.375	650,524		875,000
100195332	NEEDHAM	MA		02/24/2025	6.875	650,489		870,000
100188908	BAKERSFIELD	CA		01/09/2025	7.375	650,989		850,000
100193068	GRANADA HILLS	CA		02/10/2025	6.875	649,822		1,350,000
100189026	LOS ANGELES	CA		01/09/2025	7.250	650,009		840,000
100157134	PALM SPRINGS	CA		02/20/2025	7.990	649,723		934,000
100200514	CHAPEL HILL	NC		03/11/2025	7.625	648,833		900,000
100198241	CANTON	GA		02/28/2025	6.999	648,905		855,000
100199368	AUBURN	WA		03/05/2025	7.250	648,608		838,000
100190103	VONORE	TN		01/21/2025	7.500	648,322		840,000
100201668	JACKSONVILLE	FL		03/13/2025	6.990	647,602		830,000
100189032	VISTA	CA		01/09/2025	8.250	648,055		705,000
100191042	SPRING VALLEY	CA		01/29/2025	7.375	647,763		1,065,000
100189789	HOUSTON	TX		01/21/2025	6.580	648,303		925,000
100200407	VERO BEACH	FL		03/10/2025	7.250	646,983		848,000
100200359	WILLS POINT	TX		03/10/2025	6.990	646,947		800,000
100200132	ATTLEBORO	MA		03/06/2025	7.625	646,914		850,000
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025	9.750	647,140		700,000
100202696	WHITTIER	CA		03/24/2025	7.250	646,389		900,000
100157106	GARDEN GROVE	CA		02/20/2025	8.500	646,616		1,090,000
100201985	RESEDA	CA		03/18/2025	8.875	646,194		825,000
100193707	WASHINGTON	DC		02/10/2025	7.375	646,086		980,000
100189010	SANTA CLARITA	CA		01/09/2025	7.499	647,116		794,000
100191557	KAPAA	HI		01/31/2025	7.375	646,259		840,000
100195328	LOS ANGELES	CA		02/24/2025	7.375	646,346		840,000
100193997	RESEDA	CA		02/11/2025	7.374	646,231		930,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193297	SEVIERVILLE	TN		02/10/2025	7.500	646,491		883,000
100194755	ANAHEIM	CA		02/21/2025	7.000	645,909		910,000
100200209	DEERFIELD BEACH	FL		03/07/2025	7.575	645,369		1,410,000
100189623	PARKLAND	FL		01/17/2025	7.499	646,238		985,000
100201298	EAST ELMHURST	NY		03/12/2025	6.875	645,010		980,000
100195551	DORAL	FL		03/27/2025	7.250	644,950		860,000
100201328	HAWTHORNE	CA		03/12/2025	8.875	644,736		940,000
100203366	ATLANTA	GA		03/27/2025	6.499	644,435		911,000
100177167	LOUISVILLE	KY		01/16/2025	8.000	644,593		850,000
100201502	UNIVERSITY PARK	FL		03/12/2025	7.625	643,792		782,000
100192746	POWAY	CA		02/10/2025	6.990	643,551		925,000
100201080	HOMESTEAD	FL		03/12/2025	7.125	643,227		789,000
100197623	WHITTIER	CA		02/26/2025	7.124	642,912		870,000
100199997	AUSTIN	TX		03/06/2025	7.125	642,847		800,000
100188438	PACIFIC GROVE	CA		01/08/2025	7.375	645,258		836,000
100201661	SANTA ANA	CA		03/13/2025	9.250	642,771		875,000
100189708	YACOLT	WA		02/20/2025	8.250	643,028		900,000
100195327	THOMPSONVILLE	MI		02/24/2025	7.250	642,069		835,000
100198401	DOUGLASVILLE	GA		02/28/2025	7.625	641,995		870,000
100195326	BAR HARBOR	ME		02/24/2025	7.375	641,647		830,000
100189424	MIRAMAR LAKES	FL		01/14/2025	7.500	641,927		850,000
100186063	BRIGHTON	CO		01/31/2025	8.000	641,653		749,000
100202973	NORFOLK	VA		03/24/2025	7.500	641,271		825,000
100201719	LOS ANGELES	CA		03/18/2025	7.375	641,256		890,000
100201038	WATSONVILLE	CA		03/12/2025	6.875	641,228		795,000
100190116	SEATTLE	WA		01/21/2025	6.990	641,742		840,000
100201972	BOTHELL	WA		03/18/2025	7.625	641,186		775,000
100186050	RUTHERFORD	NJ		01/31/2025	7.375	641,292		900,000
3410000735	JERSEY CITY	NJ		03/14/2025	8.536	1,281,785		348,500
100188334	NACOGDOCHES	TX		01/08/2025	6.875	641,897		850,000
100201533	WOODLAND HILLS	CA		03/13/2025	8.000	640,717		770,000
100191568	LAS VEGAS	NV		01/31/2025	7.375	641,610		780,000
100199303	PACIFIC BEACH	WA		03/05/2025	6.990	640,341		840,000
100192834	ORLANDO	FL		02/10/2025	6.990	640,091		847,000
100201546	ESCONDIDO	CA		03/13/2025	8.250	639,976		790,000
100188448	BRACEY	VA		01/08/2025	7.500	640,976		780,000
403021743	STOCKBRIDGE	GA		03/06/2025	6.420	643,243		1,008,000
100192600	CUMMING	GA		02/10/2025	6.990	639,811		850,000
100203407	LAKE STEVENS	WA		03/27/2025	6.875	639,593		880,000
100192981	LINCOLN CITY	OR		02/10/2025	7.500	639,508		715,000
100190474	HOLLYWOOD	FL		01/24/2025	7.375	639,793		780,000
100192654	LA VERNE	CA		02/10/2025	7.500	639,081		865,000
100191235	SALINAS	CA		01/29/2025	7.625	639,730		785,000
100177519	CASTROVILLE	CA		01/16/2025	6.500	640,345		1,100,000
100193501	TACOMA	WA		02/10/2025	7.625	639,466		830,000
100200710	ANAHEIM	CA		03/11/2025	6.875	638,393		850,000
100177202	SELBYVILLE	DE		01/16/2025	7.000	639,251		852,000
100200354	MELBOURNE	FL		03/10/2025	7.625	638,101		875,000
100198266	NORTH MYRTLE BEACH	SC		02/28/2025	7.375	638,273		894,000
100202707	CAMERON PARK	CA		03/24/2025	7.250	637,755		895,000
100198487	MCHENRY	MD		02/28/2025	6.624	637,722		815,000
100201223	KENNEBUNKPORT	ME		03/12/2025	8.125	637,508		785,000
100189857	FLAGSTAFF	AZ		01/21/2025	7.375	637,911		848,000
100177419	ONTARIO	CA		01/16/2025	10.000	637,775		699,000
100189719	WHITTIER	CA		01/21/2025	7.750	637,485		890,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193558	SANTA CRUZ	CA		02/10/2025	6.875	637,883		1,260,000
100192437	NORTH FORT MYERS	FL		02/07/2025	7.749	636,818		775,000
100193543	CHICAGO	IL		02/10/2025	7.375	637,705		890,000
100194714	COLLEGE STATION	TX		02/21/2025	6.375	637,254		865,000
100192565	FLAGSTAFF	AZ		02/10/2025	7.375	636,577		779,000
100198229	BAKERSFIELD	CA		02/28/2025	7.625	636,754		820,000
100198539	SAINT MICHAELS	MD		02/28/2025	6.625	636,647		910,000
100203930	CUTLER BAY	FL		03/28/2025	9.750	636,369		787,500
100192247	DELRAY BEACH	FL		01/31/2025	7.125	637,312		830,000
100188410	ANNAPOLIS	MD		01/08/2025	7.490	639,439		800,000
100186902	EASTVALE	CA		01/07/2025	5.625	636,483		940,000
100177013	HOUSTON	TX		01/16/2025	8.125	636,060		743,500
100186040	UNION	NJ		01/31/2025	7.250	635,256		936,000
100177379	FRASER	CO		01/16/2025	7.375	635,571		1,380,000
100203504	ATWATER	CA		03/26/2025	7.125	634,246		832,000
100191227	BOCA RATON	FL		01/29/2025	8.625	634,339		721,000
100199410	SPRING	TX		03/05/2025	7.875	633,701		825,000
100200592	KEY WEST	FL		03/11/2025	6.375	633,620		858,000
100201161	CANYON COUNTRY	CA		03/12/2025	7.500	633,619		766,000
100191567	TURLOCK	CA		01/31/2025	7.750	633,879		835,000
100201276	OAKLAND	CA		03/12/2025	7.000	633,332		1,725,000
100189938	HOT SPRINGS VILLAGE	AR		01/21/2025	7.490	633,837		887,000
100194585	SEASIDE	CA		03/28/2025	6.750	633,234		900,905
100203364	NORTH WILDWOOD	NJ		03/27/2025	6.990	633,237		895,000
100188426	WORLEY	ID		01/08/2025	7.375	633,630		830,000
100188930	SOUTH GATE	CA		01/09/2025	7.499	633,490		760,000
100204039	BOTHELL	WA		03/28/2025	6.490	632,801		1,167,500
100181388	CHULA VISTA	CA		01/09/2025	7.750	632,851		875,000
100194417	EWA BEACH	HI		02/14/2025	7.990	632,124		855,000
100192567	FAIRFIELD	CT		02/10/2025	7.250	631,598		785,000
100177565	CANTON	MI		01/16/2025	9.000	632,362		715,000
100194536	SAINT JOHNS	FL		02/14/2025	7.500	631,419		778,000
100192977	KENMORE	WA		02/10/2025	6.499	631,153		850,000
100201484	CHARLESTON	SC		03/12/2025	6.625	630,851		2,300,000
100177352	MILLTOWN	NJ		01/16/2025	9.750	631,548		685,000
100195323	VALLEJO	CA		02/24/2025	7.250	630,657		835,000
100188329	LA QUINTA	CA		01/08/2025	6.874	629,894		825,000
100200279	BOSTON	MA		03/07/2025	7.125	629,313		830,000
100194422	FRANKLIN	TN		02/14/2025	6.990	629,269		892,000
100202587	SAN DIEGO	CA		03/21/2025	7.000	628,917		760,000
403054469	SALEM	OR		03/06/2025	7.840	632,282		1,030,000
100195364	PANAMA CITY	FL		02/24/2025	7.500	628,308		685,000
100188279	MCKINNEY	TX		01/08/2025	5.990	629,445		865,000
100195630	CORONA	CA		02/24/2025	7.999	628,290		743,000
100194594	VAN NUYS	CA		03/28/2025	7.125	627,636		1,300,000
100200204	WALLA WALLA	WA		03/07/2025	7.500	627,064		805,000
100188388	TEMECULA	CA		01/08/2025	7.125	627,569		825,000
100200286	FIRE ISLAND PINES	NY		03/07/2025	7.250	627,009		1,300,000
100177614	MONTEREY	CA		01/16/2025	8.000	627,679		1,250,000
100157479	BOCA RATON	FL		02/20/2025	7.875	626,991		985,000
100181423	COCKEYSVILLE	MD		01/09/2025	7.375	626,942		769,000
100199357	MIAMI	FL		03/05/2025	7.375	626,207		836,000
100201882	FRAMINGHAM	MA		03/18/2025	7.500	625,960		775,000
100192787	FOUNTAIN HILLS	AZ		02/10/2025	6.624	625,530		857,000
100193336	CHICAGO	IL		02/10/2025	6.625	625,454		1,015,000

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	2	3					Additional	
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100192825	CORAL SPRINGS	FL		02/10/2025	7.625	625,420		763,000
100204102	LOS ANGELES	CA		03/28/2025	7.999	624,919		800,000
100177417	PEMBROKE PINES	FL		01/16/2025	9.750	627,450		795,000
100186868	WINTER GARDEN	FL		01/07/2025	7.500	625,222		785,000
100192252	WORCESTER	MA		01/31/2025	7.625	626,054		815,000
100202818	SUPERIOR	CO		03/24/2025	7.625	624,715		810,000
100201941	MARGATE CITY	NJ		03/18/2025	7.990	624,540		960,000
100192713	DUCK CREEK VILLAGE	UT		02/10/2025	6.875	624,460		850,000
100188340	CHULA VISTA	CA		01/08/2025	7.125	624,663		875,000
100195067	SANTA CLARITA	CA		02/24/2025	7.625	624,099		810,000
100189466	HUDSON	NH		01/15/2025	7.374	624,187		890,000
100194260	HUNTERSVILLE	NC		02/14/2025	7.625	623,474		804,000
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025	7.375	623,262		1,190,000
100200378	PALM DESERT	CA		03/10/2025	6.750	623,247		785,000
100201737	LOS ANGELES	CA		03/18/2025	7.000	623,172		960,000
100177604	SANDY	UT		01/16/2025	7.750	624,150		935,000
3410000766	LIVINGSTON	NJ		03/28/2025	8.636	1,245,973		294,500
100203295	SAINT GEORGE	UT		03/27/2025	7.125	622,923		801,000
100191142	LOS ANGELES	CA		01/29/2025	6.999	622,774		782,000
100203917	BASTROP	TX		03/28/2025	8.125	622,630		869,000
100197570	SAN DIEGO	CA		02/26/2025	7.875	622,641		753,000
100189429	OCEAN SHORES	WA		01/14/2025	7.250	622,920		763,000
100194028	LEESBURG	FL		02/11/2025	9.875	622,381		710,000
100194081	BYRON	CA		02/14/2025	7.990	622,229		750,000
100157132	OCEANSIDE	CA		02/20/2025	7.875	622,229		840,000
100193286	PHILADELPHIA	PA		02/10/2025	6.875	621,730		834,000
100177507	PANAMA CITY	FL		01/16/2025	9.750	622,291		675,000
100202400	WALLER	TX		03/19/2025	8.750	621,531		665,000
100190859	ST CHARLES	IL		01/27/2025	6.875	622,563		793,000
100201906	QUEEN CREEK	AZ		03/18/2025	7.750	621,422		760,000
100199398	DOWNEY	CA		03/05/2025	7.250	621,393		755,000
100190887	HAYWARD	CA		01/28/2025	5.990	621,155		862,000
100192658	PRESCOTT	AZ		02/10/2025	7.500	620,437		861,000
100177323	GRANBURY	TX		01/16/2025	7.625	621,511		800,000
100202962	WINCHESTER	WI		03/24/2025	7.625	620,106		797,000
100192447	EAST SETAUKET	NY		02/07/2025	8.125	620,151		750,000
100177157	LOUISVILLE	KY		01/16/2025	8.250	621,027		860,000
100201077	LONG BRANCH	NJ		03/12/2025	7.125	619,884		770,000
100199115	YONKERS	NY		03/03/2025	8.125	619,574		810,000
100190721	GLENDALE	CA		01/27/2025	7.875	620,020		750,000
100177119	CENTERVILLE	MA		01/16/2025	9.125	619,924		763,000
100200429	COLTON	CA		03/10/2025	7.499	619,099		810,000
100191417	S-GRAVENHAGE	NLD		01/29/2025	4.900	744,762		1,054,744
100189092	VALENCIA	CA		01/13/2025	6.875	618,663		810,000
100157248	COVINGTON	GA		02/20/2025	8.500	619,019		854,000
100197574	INDIO	CA		02/26/2025	7.625	618,562		875,000
100188704	MINERAL BLUFF	GA		01/09/2025	7.250	619,469		705,000
100188655	GAINESVILLE	VA		02/10/2025	7.625	618,449		750,000
100190965	PLAIN	WI		01/28/2025	6.990	618,893		880,000
100195554	CYPRESS	CA		02/24/2025	7.750	618,346		1,300,000
100192232	MOUNT VERNON	NY		01/31/2025	7.000	619,188		920,000
100181415	BEAVERTON	OR		01/09/2025	7.500	619,241		745,000
100201079	RENO	NV		03/12/2025	7.249	617,738		752,000
100203356	CAMARILLO	CA		03/27/2025	7.500	617,685		800,000
100190172	WILDWOOD CREST	NJ		01/21/2025	6.875	618,332		915,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190186	LOWELL	MA		01/21/2025	6.750	617,067		925,000
100192237	SAN DIEGO	CA		01/31/2025	7.500	617,874		900,000
100199967	PALM DESERT	CA		03/06/2025	7.125	616,544		1,200,000
100201885	KYLE	TX		03/18/2025	7.500	616,475		745,000
100202805	SALINAS	CA		03/24/2025	7.625	616,427		860,000
100192185	LONG ISLAND CITY	NY		01/31/2025	7.125	617,864		794,867
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025	7.250	617,006		1,331,000
100198453	GLEN ELLYN	IL		02/28/2025	7.750	616,333		810,000
100193783	DIXON	CA		02/10/2025	8.875	615,982		695,500
100190708	TRACY	CA		01/28/2025	7.250	615,956		850,000
100199037	MILTON	DE		02/28/2025	7.500	616,539		860,000
100204050	HILLSIDE	NJ		03/28/2025	7.625	615,655		750,000
100203290	MISSION VIEJO	CA		03/27/2025	7.250	615,420		878,000
100192572	FLAGSTAFF	AZ		02/10/2025	7.375	615,444		767,000
100201268	SHELTER ISLAND	NY		03/12/2025	7.375	615,390		1,450,000
100197569	BOSTON	MA		02/26/2025	6.875	615,338		820,000
100192412	ESCALON	CA		02/07/2025	7.124	615,262		730,000
100201126	CAPE CORAL	FL		03/12/2025	7.375	615,065		850,000
100157198	MONTICELLO	NY		02/20/2025	9.375	615,339		830,000
100188399	PORTER RANCH	CA		01/08/2025	7.125	615,555		800,000
100189543	SPRINGFIELD	VA		01/16/2025	7.375	615,429		847,000
100185238	WASHINGTON	DC		01/24/2025	7.375	615,150		1,600,000
100198286	SOUTH HAVEN	MI		02/28/2025	7.250	615,154		805,000
100190389	MIAMI	FL		01/23/2025	6.750	615,042		875,000
100191246	LAS VEGAS	NV		01/29/2025	7.625	614,491		760,000
100181391	RICHMOND	CA		01/09/2025	7.750	614,162		790,000
100189643	CERES	CA		01/17/2025	7.750	614,028		810,000
100190683	GULF SHORES	AL		01/28/2025	6.875	614,032		875,000
100201646	WEST HILLS	CA		03/13/2025	7.375	613,374		740,000
100193064	LIVERMORE	CA		02/10/2025	6.999	613,258		1,225,000
3340098372	PLEASANT HILL	CA		03/27/2025	8.144	766,260		310,400
100194712	WASHINGTON	DC		02/21/2025	7.500	613,501		870,000
100193493	TRUCKEE	CA		02/10/2025	7.250	613,795		1,000,000
100202763	HOWELL	NJ		03/24/2025	7.375	612,757		795,000
100194510	RICHMOND	CA		02/14/2025	6.990	612,783		930,000
100202702	PLAIN CITY	OH		03/24/2025	7.250	612,641		775,000
100191733	IRVING	TX		02/20/2025	8.625	612,658		750,000
100157029	HOMESTEAD	FL		02/20/2025	8.000	612,835		820,000
100200264	NAPLES	FL		03/07/2025	7.375	612,296		715,000
100189131	OXNARD	CA		01/13/2025	7.750	612,885		770,000
100202488	COLUMBUS	OH		03/21/2025	6.990	612,059		680,000
100177331	SCOTTSDALE	AZ		01/16/2025	8.000	612,967		760,000
100189037	COLTON	CA		01/09/2025	7.875	612,882		712,000
100189225	NEWARK	CA		01/13/2025	7.125	612,506		850,000
100197608	WEST BABYLON	NY		02/26/2025	7.624	611,756		715,000
100193423	LIVERMORE	CA		02/10/2025	7.500	613,596		865,000
100202664	SAINT SIMONS ISLAND	GA		03/24/2025	6.999	611,644		913,000
3410000622	EAST HAMPTON	NY		01/27/2025	8.784	1,223,188		2,337,500
100191217	FALLS CHURCH	VA		01/29/2025	7.999	611,538		750,000
100189196	CRESTED BUTTE	CO		01/13/2025	6.490	611,801		840,000
100194670	LOS ANGELES	CA		02/21/2025	7.000	611,672		1,200,000
100201474	FINKSBURG	MD		03/12/2025	6.999	611,019		775,000
100189051	PLACENTIA	CA		01/09/2025	7.375	611,460		1,200,000
100201059	SAN DIEGO	CA		03/12/2025	7.125	610,914		850,000
100192959	WASHINGTON	UT		02/10/2025	7.125	610,895		802,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188979	PANAMA CITY	FL		01/09/2025	8.125	611,363		700,000
100197517	SOUTH ORANGE	NJ		02/26/2025	6.375	610,752		825,000
100204070	LINDON	UT		03/28/2025	7.875	610,786		795,000
100197660	PROSPER	TX		02/26/2025	7.274	610,690		860,000
100192333	WINNETKA	CA		02/05/2025	7.375	610,868		802,000
100201535	SANTA ANA	CA		03/13/2025	7.125	610,081		975,000
100201131	STERLING	VA		03/12/2025	7.375	610,077		790,000
100157207	YUKON	OK		02/20/2025	8.250	610,457		760,000
100203179	PANORAMA CITY	CA		03/27/2025	6.624	609,942		852,000
100191251	PERRIS	CA		01/29/2025	8.875	612,675		736,000
100202647	MIAMI	FL		03/24/2025	6.875	609,802		905,000
100192515	LA MIRADA	CA		02/10/2025	6.500	609,241		940,000
100201704	SAN DIEGO	CA		03/18/2025	6.875	607,672		1,350,000
100195401	AUSTIN	TX		02/24/2025	7.990	609,114		670,000
100157428	PARAMOUNT	CA		02/20/2025	8.125	609,541		1,075,000
100202809	MANTECA	CA		03/24/2025	7.625	608,866		737,000
100201835	NEWARK	NJ		03/18/2025	7.625	608,788		800,000
100202622	ASHBURN	VA		03/24/2025	6.750	608,567		865,000
100198283	SEATTLE	WA		02/28/2025	7.000	608,715		800,000
100203605	SANTA BARBARA	CA		03/26/2025	6.990	608,120		905,000
100199300	KISSIMMEE	FL		03/05/2025	7.625	608,144		660,000
100188330	AVON	NC		01/08/2025	6.875	608,008		750,000
100202485	BLUE RIDGE	GA		03/21/2025	7.500	607,198		663,000
100189265	SAN DIEGO	CA		01/13/2025	7.125	607,696		840,000
100192887	COROLLA	NC		02/10/2025	7.375	607,136		745,000
100197612	ESCONDIDO	CA		02/26/2025	8.625	607,010		725,000
100198233	KENT	WA		02/28/2025	6.875	607,491		895,000
100201816	SAN DIEGO	CA		03/18/2025	7.125	606,650		820,000
100197636	HOLLYWOOD	FL		02/26/2025	8.499	607,051		780,000
100195666	FONTANA	CA		02/24/2025	7.999	606,463		740,000
100189844	AUSTIN	TX		01/21/2025	6.250	606,928		835,000
100203574	PRINCETON JUNCTION	NJ		03/26/2025	6.875	606,234		800,000
100189270	FOLSOM	CA		01/13/2025	6.750	606,770		815,000
100190969	PORTOLA VALLEY	CA		01/28/2025	5.875	606,624		2,650,000
100177389	DACULA	GA		01/16/2025	9.250	606,695		775,000
100189294	ST JOHNS	FL		01/13/2025	7.250	607,127		790,000
100201027	OAK ISLAND	NC		03/12/2025	6.875	605,624		935,000
100191468	S-GRAVENHAGE	NLD		01/29/2025	4.850	728,628		1,475,835
100157243	TARPON SPRINGS	FL		02/20/2025	8.875	605,614		715,000
100177015	MISSION VIEJO	CA		01/16/2025	7.375	606,103		1,985,000
100195333	SARASOTA	FL		02/24/2025	6.500	605,017		815,000
100188395	JACKSON	NJ		01/08/2025	7.125	605,563		865,000
100202772	HYDE PARK	MA		03/24/2025	7.375	604,310		890,000
100192456	GAINESVILLE	TX		02/07/2025	7.125	603,667		750,000
100189693	SANTA CLARA	CA		02/20/2025	7.125	603,364		1,250,000
100201785	EAST BRIDGEWATER	MA		03/18/2025	7.750	603,380		726,000
100190855	NEWCASTLE	OK		01/27/2025	7.500	604,293		754,000
100195321	MONUMENT	CO		02/24/2025	7.750	602,596		788,000
100198306	MISSOULA	MT		02/28/2025	7.990	602,424		775,000
100203932	SEATTLE	WA		03/28/2025	7.500	601,935		740,000
100186110	JERSEY CITY	NJ		01/31/2025	7.250	601,978		980,000
100193794	OAKLAND	CA		02/10/2025	6.875	601,895		875,000
100191167	MORENO VALLEY	CA		01/29/2025	7.750	601,931		775,000
100204158	LONG BEACH	CA		03/28/2025	6.999	601,715		970,000
100186146	JERSEY CITY	NJ		02/10/2025	7.250	601,436		985,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192229	FRISCO	TX		01/31/2025	8.125	602,534		830,000
100193270	NIPOMO	CA		02/10/2025	7.625	602,099		910,000
100198881	MEQUON	WI		02/28/2025	7.625	601,045		785,000
100202645	PRINCETON JUNCTION	NJ		03/24/2025	6.875	600,710		790,000
100157031	NEW YORK	NY		02/20/2025	8.625	604,300		1,200,000
100191328	JURUPA VALLEY	CA		01/30/2025	7.500	600,878		735,000
100188430	OAKHURST	NJ		01/08/2025	7.375	600,769		780,000
100203201	YOUNTVILLE	CA		03/27/2025	7.500	600,193		725,000
100177123	BATTLE GROUND	WA		01/16/2025	9.875	600,723		822,000
100193792	HACKENSACK	NJ		02/10/2025	7.750	599,708		780,000
100189036	SANTA CLARITA	CA		01/09/2025	6.875	599,885		1,305,000
100202824	MINERAL BLUFF	GA		03/24/2025	7.625	599,190		735,000
100203988	BEEVILLE	TX		03/28/2025	7.625	598,739		798,000
100189884	KANAB	UT		01/21/2025	7.375	802,033		1,075,000
100177491	MESA	AZ		01/16/2025	7.125	599,324		1,093,000
100190868	CLOSTER	NJ		01/27/2025	7.625	598,967		740,000
100192407	FARMVILLE	NC		02/07/2025	8.999	597,984		768,000
100192499	MILLS RIVER	NC		02/07/2025	8.499	597,875		814,000
100204012	OAKLAND	CA		03/28/2025	7.875	597,788		769,000
100189787	GATLINBURG	TN		01/21/2025	7.124	598,244		860,000
100202803	HOMESTEAD	FL		03/24/2025	7.500	597,596		725,000
100191315	ORLANDO	FL		01/30/2025	7.750	598,025		688,000
100192766	MURRELLS INLET	SC		02/10/2025	6.875	597,573		850,000
100202482	NORTH LOGAN	UT		03/21/2025	7.500	597,246		655,000
100189544	ALTO	NM		01/16/2025	7.750	597,627		774,000
100195320	NAGS HEAD	NC		02/24/2025	7.750	597,077		725,000
100199337	WILMINGTON	NC		03/05/2025	7.875	596,958		723,000
100191616	CHULA VISTA	CA		01/31/2025	8.990	596,882		848,000
100201827	OXNARD	CA		03/18/2025	7.125	596,735		735,000
100201979	CLERMONT	FL		03/18/2025	7.625	596,585		652,000
100202970	NEW BUFFALO	MI		03/24/2025	7.375	596,533		785,000
100195314	LAKEWOOD	WA		02/24/2025	7.875	596,564		725,000
100193396	DORAL	FL		02/10/2025	5.875	596,209		860,000
100177194	DELRAY BEACH	FL		01/16/2025	6.750	597,320		841,000
100204006	PACIFIC BEACH	WA		03/28/2025	7.625	596,215		1,139,000
100200673	TACOMA	WA		03/11/2025	6.990	596,003		910,000
100204096	LONG BEACH	CA		03/28/2025	7.250	595,873		890,000
100202704	MANTECA	CA		03/24/2025	7.250	595,842		772,000
100189648	HAYWARD	CA		01/17/2025	8.875	596,492		685,000
100185227	LAIE	HI		01/24/2025	7.875	596,053		1,000,000
100191413	AMSTERDAM	NLD		01/29/2025	5.100	716,538		1,471,510
100204077	LA QUINTA	CA		03/28/2025	7.750	595,350		810,000
100189427	BELLINGHAM	WA		01/14/2025	7.125	595,840		730,000
100192815	WINCHESTER	CA		02/10/2025	6.875	595,218		875,000
100194496	CAMARILLO	CA		02/14/2025	7.125	595,204		770,000
100189290	WILMINGTON	NC		01/13/2025	7.125	595,034		875,000
100195319	WOBURN	MA		02/24/2025	7.500	594,141		750,000
100189763	GATLINBURG	TN		01/21/2025	7.625	594,379		678,000
100194584	LAKE HAVASU CITY	AZ		03/28/2025	7.375	593,775		778,000
100192676	LA VERKIN	UT		02/10/2025	7.125	593,734		785,000
100193677	ALTAMONTE SPRINGS	FL		02/10/2025	7.125	593,592		750,000
100190054	CHESTERFIELD	MI		01/21/2025	7.375	594,476		775,000
100201803	CUTLER BAY	FL		03/18/2025	7.750	593,463		685,000
100185239	GEORGETOWN	TX		01/24/2025	7.750	593,798		720,000
100190739	MONROE	LA		01/27/2025	7.375	593,225		1,265,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191086	WHITESTONE	NY		01/29/2025	7.874	592,643		1,670,000
100194669	SAN LUIS OBISPO	CA		02/21/2025	7.375	592,473		790,000
100177021	ANNANDALE	VA		01/16/2025	7.625	592,943		815,000
100197494	JENKINTOWN	PA		02/26/2025	8.125	591,936		650,000
100189185	COLLEGE STATION	TX		01/13/2025	7.375	592,301		780,000
100193534	BOZEMAN	MT		02/10/2025	7.125	592,541		970,000
100201817	HILTON HEAD ISLAND	SC		03/18/2025	7.375	591,396		720,000
100203160	COMMERCE TOWNSHIP	MI		03/27/2025	7.250	591,303		740,000
100201905	FRISCO	TX		03/18/2025	7.375	590,868		720,000
100203100	WEST ORANGE	NJ		03/27/2025	7.625	590,655		770,000
100177159	HAWTHORN WOODS	IL		01/16/2025	8.500	591,466		716,000
100201320	MIAMI	FL		03/12/2025	7.375	590,651		720,000
100200675	DIAMOND BAR	CA		03/11/2025	7.125	590,455		825,000
100195330	HOLLYWOOD	FL		02/24/2025	6.250	590,378		831,000
100195317	MODESTO	CA		02/24/2025	7.875	590,302		760,000
100177505	SUMMERVILLE	SC		01/16/2025	8.875	600,216		800,000
100190668	EVERGREEN	CO		01/28/2025	7.750	590,168		730,000
100197507	EASTVALE	CA		02/26/2025	6.875	589,619		778,000
100197502	VERONA	NJ		02/26/2025	6.990	589,383		825,000
100181392	LOS ANGELES	CA		01/09/2025	7.500	590,924		815,000
100177118	PORT ANGELES	WA		01/16/2025	8.125	590,163		730,000
100157116	STATEN ISLAND	NY		02/20/2025	8.500	589,525		775,000
100201140	SNELLVILLE	GA		03/12/2025	7.490	588,951		758,000
100200661	HOWELL	NJ		03/11/2025	7.250	588,502		815,000
100177201	TEMECULA	CA		01/16/2025	7.625	589,389		1,000,000
100188641	VIENNA	VA		02/10/2025	7.500	588,305		1,016,000
100202430	ACTON	CA		03/20/2025	8.000	588,096		730,000
100188706	BELLINGHAM	WA		01/09/2025	7.625	588,378		645,000
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025	6.750	629,050		1,550,000
100195648	MORENO VALLEY	CA		02/24/2025	8.499	587,880		635,000
100199371	ALPINE	CA		03/05/2025	7.750	587,861		820,000
100195324	DAWSONVILLE	GA		02/24/2025	7.125	587,755		727,000
100193529	POLSON	MT		02/10/2025	7.500	588,455		765,000
100193452	MYSTIC	CT		02/10/2025	7.375	588,243		775,000
100194238	SARASOTA	FL		02/14/2025	8.250	587,355		720,000
100185205	CORAL SPRINGS	FL		01/24/2025	7.875	588,126		775,000
100200232	ENGLEWOOD	NJ		03/07/2025	6.625	586,941		850,000
100190734	GARDENA	CA		01/27/2025	8.000	588,000		800,000
100191458	DEVENTER	NLD		01/29/2025	5.000	705,728		1,151,476
3300005570	RIDGEWOOD	NJ		01/03/2025	8.615	545,343	41,047	1,785,000
100177391	DACULA	GA		01/16/2025	9.250	587,124		755,000
100188380	PINE BROOK	NJ		01/08/2025	7.000	586,876		800,000
100194682	NILES	IL		02/21/2025	7.500	586,664		760,000
100186026	SAN DIEGO	CA		01/31/2025	6.625	586,411		1,547,000
100197568	STANDISH	ME		02/26/2025	7.750	586,083		750,000
100193236	CONSHOHOCKEN	PA		02/10/2025	5.875	585,798		800,000
3500117769	CORAL GABLES	FL		03/10/2025	7.765	1,170,737		1,080,000
100195318	FOLSOM	CA		02/24/2025	7.250	585,082		814,000
100189287	ATLANTA	GA		01/13/2025	6.990	585,802		815,000
100192360	RANCHO PALOS VERDES	CA		02/05/2025	7.250	591,495		4,000,000
100199294	SAN ANTONIO	TX		03/05/2025	7.500	584,772		706,000
100192735	NORTH KINGSTOWN	RI		02/10/2025	7.875	584,764		900,000
100201372	FAIRVIEW	NJ		03/12/2025	7.125	584,234		775,000
100192785	SEDONA	AZ		02/10/2025	6.124	583,931		808,000
100200590	LAWRENCE	MA		03/11/2025	6.990	583,649		826,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199064	MANTECA	CA		02/28/2025	7.375	584,364		765,000
100194305	LAS VEGAS	NV		02/14/2025	7.625	583,369		750,000
100189167	ASHBURN	VA		01/13/2025	7.500	583,594		780,000
100201212	STANWOOD	WA		03/12/2025	7.875	583,030		700,000
100193513	SEATTLE	WA		02/10/2025	6.125	584,014		870,000
100201891	MANCHESTER	NH		03/18/2025	7.250	582,452		780,000
100189707	POST FALLS	ID		02/20/2025	9.375	582,377		739,900
100200478	PITTSFORD	NY		03/10/2025	7.874	582,160		755,000
100193789	WILDOMAR	CA		02/10/2025	8.125	581,765		714,000
100200418	LAS VEGAS	NV		03/10/2025	7.249	582,010		715,000
100198232	WEST SPRINGFIELD	MA		02/28/2025	7.125	582,204		762,500
100157352	NEW BRUNSWICK	NJ		02/20/2025	8.125	582,309		825,000
100190789	BROOKHAVEN	GA		01/27/2025	6.750	582,459		960,000
100192370	CARSON	CA		02/05/2025	6.875	581,586		795,000
100189317	DEWEY	AZ		01/13/2025	6.625	581,515		895,000
100200588	MONROE	NC		03/11/2025	6.250	580,957		865,000
100202738	MANTECA	CA		03/24/2025	7.375	580,710		808,000
100195316	TOPTON	NC		02/24/2025	7.125	581,132		730,000
100202593	SAN BERNARDINO	CA		03/21/2025	9.750	580,440		691,000
100197728	HOOGEVEEN	NLD		02/26/2025	5.000	703,612		1,037,950
100201069	NORWALK	CA		03/12/2025	7.125	580,224		780,000
100177667	SAINT GEORGE	ME		01/16/2025	8.875	580,939		749,500
100192295	TAMPA	FL		01/31/2025	7.625	581,202		750,000
100202893	HARPSWELL	ME		03/24/2025	7.245	579,895		881,000
100203924	MARATHON	FL		03/28/2025	7.625	579,853		708,000
100193550	SANTA CRUZ	CA		02/10/2025	7.250	580,815		2,000,000
100193553	SANTA CRUZ	CA		02/10/2025	7.250	580,815		2,200,000
100197492	GONZALES	CA		02/26/2025	7.500	579,544		750,000
100199056	HAZELHURST	WI		02/28/2025	7.625	579,597		816,000
100202842	THOUSAND OAKS	CA		03/24/2025	7.750	579,153		750,000
100189082	MIAMI	FL		01/13/2025	7.125	579,113		787,000
100191240	BRIDGEWATER	MA		01/29/2025	7.750	579,094		715,000
100188639	KYLE	TX		02/10/2025	6.875	579,500		725,000
100199383	MANITOU SPRINGS	CO		03/05/2025	7.750	579,028		665,000
100201110	STANTON	CA		03/12/2025	7.375	578,950		850,000
100177629	WESTMINSTER	MD		01/16/2025	7.000	580,886		780,000
100198397	WHEATRIDGE	CO		02/28/2025	7.500	578,970		760,000
100192372	LOS ANGELES	CA		02/05/2025	7.250	578,844		835,000
100202839	OAK ISLAND	NC		03/24/2025	7.625	578,281		708,000
100201509	CUTLER BAY	FL		03/12/2025	7.000	578,069		715,000
100191709	TRACY	CA		02/20/2025	7.375	577,988		700,000
100177308	PHOENIX	AZ		01/16/2025	7.375	578,945		712,000
100201883	DOWNEY	CA		03/18/2025	8.000	577,848		700,000
100195577	RIVERSIDE	CA		02/24/2025	7.625	578,144		750,000
100198473	KURE BEACH	NC		02/28/2025	7.250	577,728		750,000
100191065	SAN ANTONIO	TX		01/29/2025	7.500	577,915		720,000
100190045	SANTA ANA	CA		01/21/2025	7.250	577,698		810,000
100202465	SOUTHERN SHORES	NC		03/21/2025	7.875	577,148		625,000
100177483	POCONO PINES	PA		01/16/2025	7.000	591,320		1,034,000
100176991	NORCO	CA		01/16/2025	6.875	577,819		1,140,000
100193712	MIAMI	FL		02/10/2025	7.500	576,653		767,000
100177517	ORLANDO	FL		01/16/2025	8.250	577,403		695,000
100190694	HAYWARD	CA		01/28/2025	6.750	576,862		1,104,000
100202779	BAKERSFIELD	CA		03/24/2025	7.500	575,947		800,000
100189426	DOUGLAS	MI		01/14/2025	6.750	576,869		790,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190328	HEMPSTEAD	NY		01/22/2025	7.350	575,640		765,000
100192689	JERSEY CITY	NJ		02/10/2025	6.990	575,630		840,000
100200723	TAMPA	FL		03/11/2025	6.875	575,447		859,000
100189319	DAUPHIN ISLAND	AL		01/13/2025	7.125	576,354		830,000
100189680	PLANTATION	FL		02/20/2025	6.750	575,099		879,000
100198536	CHESTER	MD		02/28/2025	7.625	575,546		761,000
100199099	STATEN ISLAND	NY		03/03/2025	7.875	574,875		730,000
100195402	SAINT GEORGE	UT		02/24/2025	8.250	574,646		615,000
100193520	CHESTNUT RIDGE	NY		02/10/2025	7.125	575,546		760,000
100188957	LOS ANGELES	CA		01/09/2025	7.375	575,062		800,000
100194262	MONMOUTH	OR		02/14/2025	7.375	574,536		740,000
100201589	SEATTLE	WA		03/13/2025	8.625	574,452		790,000
100200317	PORTLAND	OR		03/10/2025	7.500	574,412		745,000
100189141	BETHEL	ME		01/13/2025	7.250	574,863		785,000
100200155	WEBSTER	MA		03/06/2025	7.125	574,355		850,000
100157045	DOUGLASVILLE	GA		02/20/2025	9.500	574,363		1,000,000
100157317	BROOKLYN	NY		02/20/2025	7.875	574,452		1,060,000
100192578	DANIA BEACH	FL		02/10/2025	6.875	573,905		770,000
100189512	CORONA	CA		01/15/2025	8.624	573,894		615,000
100193372	BELLEVILLE	NJ		02/10/2025	7.125	574,506		770,000
100199391	DEERFIELD BEACH	FL		03/05/2025	7.375	573,568		700,000
100198441	HICKSVILLE	NY		02/28/2025	6.750	573,463		860,000
100177112	DANVILLE	CA		01/16/2025	7.375	582,255		1,578,000
100188285	MARYSVILLE	WA		01/08/2025	6.375	573,616		770,000
100194374	DALLAS	TX		02/14/2025	7.500	573,120		881,000
100194624	FOLSOM	CA		02/21/2025	7.375	573,498		745,000
100194687	SEMINOLE	FL		02/21/2025	5.875	573,476		705,000
100193468	CHITTENDEN	VT		02/10/2025	7.375	572,964		851,000
100192732	CORONA	CA		02/10/2025	6.625	572,796		766,000
100189345	NIPOMO	CA		01/13/2025	7.125	573,855		860,000
100191289	POMONA	CA		01/30/2025	7.750	572,991		700,000
100192648	SALEM	MA		02/10/2025	6.990	572,309		757,000
100200560	MIAMI	FL		03/11/2025	7.125	571,965		790,000
100188544	BALDWIN	NY		01/08/2025	7.250	572,309		715,000
100198225	HURRICANE	UT		02/28/2025	7.500	571,988		786,000
100194160	LA QUINTA	CA		02/14/2025	7.375	572,167		785,000
100190715	WAKE FOREST	NC		01/27/2025	7.125	572,153		716,000
100192368	CARSON	CA		02/05/2025	6.875	571,362		880,000
100186900	LITTLETON	CO		01/07/2025	7.250	571,223		830,000
100192813	BROOMFIELD	CO		02/10/2025	6.875	570,655		762,000
100202913	TEAGUE	TX		03/24/2025	7.250	570,616		832,000
100201004	ANGWIN	CA		03/12/2025	6.490	570,546		780,000
100203583	ARELY	AL		03/26/2025	6.875	570,473		795,000
100192556	MANTECA	CA		02/10/2025	7.750	570,471		695,000
100191216	MESA	AZ		01/29/2025	6.999	570,251		728,000
100191232	MARSTONS MILLS	MA		01/29/2025	7.750	570,675		760,000
100202836	OAK ISLAND	NC		03/24/2025	7.625	570,157		695,000
100193374	RED BANK	NJ		02/10/2025	6.875	571,057		940,000
100190121	JACKSON	NJ		01/21/2025	6.990	570,446		750,000
100203406	GARDNERVILLE	NV		03/27/2025	7.875	569,771		680,000
100186080	PORTLAND	OR		01/31/2025	6.500	570,142		700,000
100192875	UNION PIER	MI		02/10/2025	7.375	569,766		770,000
100201458	LYNWOOD	CA		03/12/2025	7.499	569,520		760,000
100188282	CHINO	CA		01/08/2025	6.625	569,918		755,000
100188451	SAN BUENAVENTURA	CA		01/08/2025	7.500	569,725		743,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192516	VALENCIA	CA		02/10/2025	7.500	579,627		934,000
100195360	POMONA	CA		02/24/2025	7.500	568,990		655,000
100190085	SEATTLE	WA		01/21/2025	6.875	569,430		755,000
100192772	QUEEN CREEK	AZ		02/10/2025	7.500	570,155		717,000
100189393	SAN CLEMENTE	CA		01/14/2025	6.750	569,318		2,250,000
100194055	PHOENIX	AZ		03/20/2025	7.500	568,793		910,000
100177481	PARKER	CO		01/16/2025	7.375	580,179		1,096,000
100157264	FREDERICKSBURG	TX		02/20/2025	8.875	568,895		677,500
100197596	JACKSONS GAP	AL		02/26/2025	7.375	568,542		1,670,000
100193533	STAMFORD	CT		02/10/2025	7.375	569,145		745,000
100194785	SACRAMENTO	CA		02/21/2025	6.990	568,720		765,000
100177633	SUFFERN	NY		01/16/2025	7.750	568,897		820,000
100202983	DUNEDIN	FL		03/24/2025	6.375	567,541		765,000
3500113962	SUNNYVALE	CA		01/27/2025	8.085	845,731	289,062	2,217,500
100200235	LUBBOCK	TX		03/07/2025	7.625	567,354		712,000
100194619	MANTECA	CA		02/21/2025	6.375	567,669		767,000
100200421	FOREST HILLS	NY		03/10/2025	7.499	567,152		975,000
100192221	CLIFTON	NJ		01/31/2025	6.625	568,464		760,000
100177616	ALPINE	CA		01/16/2025	6.750	567,499		1,020,000
100198385	NORTH MYRTLE BEACH	SC		02/28/2025	7.000	566,654		750,000
100203347	LONG BEACH	CA		03/27/2025	7.625	566,142		685,000
100190136	TRACY	CA		01/21/2025	6.875	566,580		800,000
100192982	CRANE HILL	AL		02/10/2025	7.500	566,049		650,000
100201060	SAINT LOUIS	MO		03/12/2025	7.125	565,959		740,000
100188922	LOS ANGELES	CA		01/09/2025	7.999	566,708		750,000
100191623	PACIFIC CITY	OR		01/31/2025	6.875	565,601		746,000
100204041	BURLINGTON	MA		03/28/2025	7.499	565,640		700,000
100191203	ATLANTA	GA		01/29/2025	7.499	565,535		750,000
100202399	WEST JORDAN	UT		03/19/2025	7.500	565,200		779,000
100193512	NASHUA	NH		02/10/2025	7.125	566,053		752,000
100191031	FEDERAL WAY	WA		01/29/2025	8.249	565,492		710,000
100192905	HOWELL	NJ		02/10/2025	7.375	565,026		745,000
100188707	BROKEN BOW	OK		01/09/2025	7.125	565,378		643,000
100177108	ORLANDO	FL		01/16/2025	10.000	565,463		636,000
100188400	HAYWARD	CA		01/08/2025	7.125	566,469		925,000
100192484	LA HABRA	CA		02/07/2025	7.249	564,837		760,000
100201601	EAGLE MOUNTAIN	UT		03/13/2025	7.500	564,826		700,920
100177480	PLANTATION	FL		01/16/2025	9.375	565,440		698,000
100193754	FLUSHING	NY		02/10/2025	7.375	564,489		825,000
100191242	CORAL SPRINGS	FL		01/29/2025	6.875	564,406		690,000
100197592	CHICAGO	IL		02/26/2025	7.875	564,358		725,000
100157252	RIVERTON	UT		02/20/2025	8.875	564,438		690,000
100188699	EAST STROUDSBURG	PA		01/09/2025	7.125	564,894		620,000
100203413	PROSPER	TX		03/27/2025	6.750	563,838		795,000
100193334	KINGS BEACH	CA		02/10/2025	6.875	565,215		885,000
100199347	FRONT ROYAL	VA		03/05/2025	7.750	563,640		646,000
100190038	FOLSOM	CA		01/21/2025	7.625	564,809		730,000
100188346	HEMPSTEAD	TX		01/08/2025	6.750	564,206		780,000
100198263	RANDOLPH	NJ		02/28/2025	6.990	563,578		800,000
100202440	PLAYA DEL REY	CA		03/20/2025	8.500	563,214		730,000
100203260	PACIFIC CITY	OR		03/27/2025	7.250	563,171		725,000
100157394	BROOKLYN	NY		02/20/2025	7.625	563,582		1,050,000
100189754	TYBEE ISLAND	GA		01/21/2025	6.875	563,597		855,000
100198381	CENTRAL FALLS	RI		02/28/2025	6.875	563,223		750,000
100202917	SOUTH LAKE TAHOE	CA		03/24/2025	7.625	562,920		725,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157129	HOUSTON	TX		02/20/2025	8.875	563,128		655,000
100189409	KISSIMMEE	FL		01/14/2025	7.250	563,174		675,000
100195365	WESLEY CHAPEL	FL		02/24/2025	7.625	562,516		620,000
100198931	LINDENHURST	NY		03/03/2025	8.250	562,442		680,000
100201418	READING	MA		03/12/2025	6.750	562,421		785,000
100192976	NEW LISBON	WI		02/10/2025	7.500	562,418		734,000
3700005869	LOS ANGELES	CA		03/27/2025	8.330	937,126		1,065,000
100203676	ZUTPHEN	NLD		03/26/2025	4.800	698,752		1,359,066
100190703	LOS ANGELES	CA		01/28/2025	7.500	562,711		740,000
100193667	SOLON	OH		02/10/2025	8.250	561,857		776,000
100191204	LOS ANGELES	CA		01/29/2025	8.499	562,100		787,000
100177607	QUEEN CREEK	AZ		01/16/2025	7.625	562,568		717,000
100188383	PLAIN CITY	OH		01/08/2025	7.125	562,081		690,000
100193721	MCKINNEY	TX		02/10/2025	7.125	561,543		695,000
100200522	CHICAGO	IL		03/11/2025	7.500	561,449		725,000
100157412	LOS ANGELES	CA		02/20/2025	7.250	561,228		782,000
100189047	LONG BEACH	CA		01/09/2025	7.750	561,670		845,000
100189468	HOMESTEAD	FL		01/15/2025	9.499	561,112		670,000
100193038	JASPER	TN		02/10/2025	7.625	561,453		700,000
100190935	BRENTWOOD	CA		01/28/2025	7.750	561,370		734,000
100195322	WEYMOUTH	MA		02/24/2025	6.990	560,776		765,000
100189088	PALMYRA	VA		01/13/2025	6.990	560,703		730,000
100157487	TACOMA	WA		02/20/2025	7.375	561,040		765,000
100202887	NORTH MYRTLE BEACH	SC		03/24/2025	7.875	560,603		727,000
100192755	OCEANSIDE	CA		02/10/2025	6.500	560,506		845,000
100197611	LONG BRANCH	NJ		02/26/2025	8.624	560,411		685,000
100201222	SCOTTSDALE	AZ		03/12/2025	8.125	560,389		690,000
100194335	HILTON HEAD ISLAND	SC		02/14/2025	8.125	560,346		685,000
100194359	NORTON	MA		02/14/2025	7.625	560,140		720,000
100189275	FORT COLLINS	CO		01/13/2025	6.875	560,457		735,000
100189733	NEW PT RICHEY	FL		01/21/2025	7.625	560,418		749,000
100188342	FRISCO	TX		01/08/2025	7.125	560,129		815,000
100188421	LAND O LAKES	FL		01/08/2025	7.875	560,066		740,000
100202689	SUWANEE	GA		03/24/2025	7.125	559,437		780,000
100190705	WASHINGTON	MO		01/28/2025	6.875	560,294		1,000,000
100200657	SEASIDE	OR		03/11/2025	6.990	558,892		735,000
100177637	GOODYEAR	AZ		01/16/2025	7.875	559,392		775,000
100191678	LOS ANGELES	CA		02/20/2025	7.750	558,832		775,000
100193030	HUDDLESTON	VA		02/10/2025	7.625	558,781		675,000
100195358	PANAMA CITY BEACH	FL		02/24/2025	8.250	558,683		600,000
100191147	YUCAIPA	CA		01/29/2025	6.625	558,564		822,000
100191061	SAN FRANCISCO	CA		01/29/2025	7.625	559,058		725,000
100191311	WOODHAVEN	NY		01/30/2025	7.625	558,858		695,000
100193014	ARVADA	CO		02/10/2025	5.750	559,311		690,000
100200365	BIG SKY	MT		03/10/2025	6.990	558,148		825,000
100157184	ISLIP	NY		02/20/2025	7.875	558,518		690,000
100191471	AMSTERDAM	NLD		01/29/2025	5.150	671,378		929,830
100191280	PHOENIXVILLE	PA		01/29/2025	6.875	558,280		685,100
100177415	VALLEY HOME	CA		01/16/2025	9.750	557,401		680,000
100190841	LYNNFIELD	MA		01/27/2025	6.875	557,833		695,000
100194354	BANKS	OR		02/14/2025	7.250	556,853		720,000
100200612	GALVESTON	TX		03/11/2025	6.875	556,521		735,000
100190236	MORRISTOWN	TN		01/21/2025	6.875	556,958		750,000
100202677	MANDEVILLE	LA		03/24/2025	7.125	556,408		725,000
100186027	SAN DIEGO	CA		01/31/2025	6.625	556,416		1,475,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100181496	TEMPE	AZ		01/09/2025	6.990	556,918		844,000
100188996	CUTLER BAY	FL		01/09/2025	6.999	556,458		695,000
100192670	DRAPER	UT		02/10/2025	7.125	556,409		731,000
100195311	KAMAS	UT		02/24/2025	7.250	555,299		730,000
100177128	NOVATO	CA		01/16/2025	7.375	556,044		675,000
100204129	CALABASAS	CA		03/28/2025	6.499	555,086		1,300,000
100189336	ANAHEIM	CA		01/13/2025	6.750	562,000		915,000
100202971	BELLAIRE	TX		03/24/2025	7.374	554,893		720,000
100191266	UPTON	MA		01/29/2025	7.999	554,821		820,000
100188398	MILLEDGEVILLE	GA		01/08/2025	7.125	555,255		730,000
100201001	DESTIN	FL		03/12/2025	6.624	554,741		735,000
100192754	MANTECA	CA		02/10/2025	6.875	554,698		785,000
100189697	THORNTON	CO		02/20/2025	8.250	554,188		676,000
100195534	PACIFIC BEACH	WA		03/27/2025	7.750	554,130		670,000
100190853	RALEIGH	NC		01/27/2025	7.000	554,787		686,000
100202742	LONG BEACH	CA		03/24/2025	7.375	553,846		765,000
100189768	MANASSAS	VA		01/21/2025	6.999	605,070		820,000
100194362	PASO ROBLES	CA		02/14/2025	7.375	553,790		715,000
100189530	RANCHO CUCAMONGA	CA		01/15/2025	6.999	553,758		901,000
100194145	BOTHELL	WA		02/14/2025	7.375	553,833		935,000
100203461	BELLINGHAM	WA		03/27/2025	6.750	553,171		778,000
100192536	HENDERSON	NV		02/10/2025	7.500	553,032		680,000
100189337	HINGHAM	MA		01/13/2025	6.875	553,232		806,000
100203931	CORAL SPRINGS	FL		03/28/2025	7.500	552,699		740,000
3310091418	HOUSTON	TX		01/16/2025	9.289	447,570	104,668	1,776,000
100189478	YARDLEY	PA		01/15/2025	7.499	552,571		1,125,000
100201708	NUTLEY	NJ		03/18/2025	6.750	551,485		736,000
100188405	SURF CITY	NC		01/08/2025	7.375	551,792		679,000
100157084	CALDWELL	NJ		02/20/2025	7.875	551,703		683,000
100188635	WESTFIELD	IN		02/10/2025	7.125	552,429		680,000
100181385	LOUISVILLE	KY		01/09/2025	7.625	551,348		668,000
100202504	SAN DIEGO	CA		03/21/2025	7.500	550,859		1,010,000
100189483	BELLMORE	NY		01/15/2025	7.375	550,907		1,000,000
100198983	ESCONDIDO	CA		02/28/2025	7.375	550,955		890,000
100195315	PASO ROBLES	CA		02/24/2025	7.125	550,719		725,000
100193567	SEASIDE	CA		02/10/2025	6.875	551,382		850,000
100189431	STATEN ISLAND	NY		01/14/2025	7.250	550,848		680,000
100202456	FORT MYERS	FL		03/20/2025	8.625	550,121		670,000
100191605	WINDSOR	CO		01/31/2025	7.375	550,086		672,000
100186170	ORANGE	CA		02/10/2025	7.000	549,699		1,700,000
100201326	BONITA SPRINGS	FL		03/12/2025	7.625	549,694		671,000
100201969	LEHI	UT		03/18/2025	7.250	549,533		670,000
100202942	OCEAN VIEW	DE		03/24/2025	7.500	549,477		674,000
100191805	CLIFTON	NJ		01/31/2025	7.875	549,677		615,000
100189727	LOXAHATCHEE	FL		01/21/2025	7.625	549,720		675,000
100189902	PLAIN CITY	OH		01/21/2025	7.250	549,757		700,000
100177521	MIAMI BEACH	FL		01/16/2025	7.000	550,285		840,000
100193389	FLY CREEK	NY		02/10/2025	7.625	550,075		644,000
100201583	MIDLOTHIAN	VA		03/13/2025	6.750	549,122		732,000
100188685	WHITTIER	NC		01/09/2025	7.500	549,933		600,000
100199319	LAGUNA NIGUEL	CA		03/05/2025	7.750	548,955		695,000
100198231	SEATTLE	WA		02/28/2025	6.875	549,104		725,000
100200336	ROANOKE RAPIDS	NC		03/10/2025	7.500	548,650		712,000
100192352	COMPTON	CA		02/05/2025	9.250	548,901		700,000
100192220	HILLSIDE	NJ		01/31/2025	6.875	550,064		775,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201818	VANCOUVER	WA		03/18/2025	7.250	548,520		688,000
100191530	UNITED KINGDOM	GBR		01/29/2025	6.990	660,394		955,714
100190209	COVINA	CA		01/21/2025	8.375	549,429		664,000
100192681	SEASIDE	OR		02/10/2025	8.125	547,855		750,000
100194215	MIAMI	FL		02/14/2025	8.125	547,534		740,000
100188947	MURRAY	UT		01/09/2025	7.125	547,877		780,000
100195668	FLORENCE	OR		02/24/2025	7.125	547,846		725,000
100189126	MENIFEE	CA		01/13/2025	6.875	547,702		680,000
100193397	SEASIDE HEIGHTS	NJ		02/10/2025	6.625	547,103		755,000
100189883	ROME CITY	IN		01/21/2025	7.625	547,587		715,000
100177396	WESLEY CHAPEL	FL		01/16/2025	8.750	749,003		1,275,000
100202740	NEW HOPE	PA		03/24/2025	7.375	546,812		750,000
100157238	DRAPER	UT		02/20/2025	8.000	549,637		1,170,000
100203126	MESA	AZ		03/27/2025	7.375	546,374		695,000
100189867	MARRIOTTSVILLE	MD		01/21/2025	7.500	546,813		770,000
100194487	ALISO VIEJO	CA		02/14/2025	7.250	546,358		728,000
100203962	ST CHARLES	IL		03/28/2025	7.875	546,241		708,000
100194013	ROWLETT	TX		02/11/2025	7.874	546,169		670,000
100177475	JACKSON	NJ		01/16/2025	7.125	547,567		980,000
100186912	NAPA	CA		01/07/2025	6.625	546,591		900,000
100191419	ROTTERDAM	NLD		01/29/2025	4.850	656,962		1,049,843
100188915	ORLANDO	FL		01/09/2025	7.999	546,073		675,000
100203925	LA JOLLA	CA		03/28/2025	7.375	545,572		890,000
100194005	LOS ANGELES	CA		02/11/2025	7.750	545,986		695,000
100203237	GLENDALE	AZ		03/27/2025	7.875	545,471		664,398
100201992	MODESTO	CA		03/18/2025	8.375	545,399		655,000
100201853	WRIGHTWOOD	CA		03/18/2025	7.125	545,168		675,000
100194370	LATHROP	CA		02/14/2025	7.500	545,091		703,000
100202929	JOSEPH	OR		03/24/2025	7.375	544,923		780,000
100157176	CLEVELAND	TN		02/20/2025	6.875	545,100		1,360,000
100194546	FORT LAUDERDALE	FL		02/14/2025	6.625	544,615		740,000
100201754	MIAMI BEACH	FL		03/18/2025	7.250	544,443		1,780,000
100177564	AUSTIN	TX		01/16/2025	7.500	545,329		733,000
100201855	N CAPE MAY	NJ		03/18/2025	7.250	544,322		676,000
100201459	LONG BEACH	CA		03/12/2025	6.999	543,929		760,000
100189690	HENDERSON	NV		02/20/2025	8.750	543,898		740,000
100201053	SEVIERVILLE	TN		03/12/2025	6.999	543,819		685,000
3500117404	LOS ANGELES	CA		03/21/2025	7.925	1,087,500		350,000
100190654	VENICE	FL		01/28/2025	7.750	544,089		712,000
100204092	HESPERIA	CA		03/28/2025	7.125	543,344		655,000
100201026	NAPERVILLE	IL		03/12/2025	6.875	543,352		770,000
100194492	LAKE WORTH BEACH	FL		02/14/2025	7.625	543,346		695,000
100192603	SEATTLE	WA		02/10/2025	6.875	543,147		785,000
100197640	LOS ANGELES	CA		02/26/2025	8.249	542,622		650,000
100188467	MOUNTAIN HOUSE	CA		01/08/2025	7.990	542,931		654,000
100192997	LAKE OZARK	MO		02/10/2025	8.125	542,345		600,000
100157513	FORT LAUDERDALE	FL		02/20/2025	8.250	546,334		780,000
100195309	RIVERSIDE	CA		02/24/2025	7.625	542,105		702,000
100192927	SOUTH KINGSTOWN	RI		02/10/2025	7.000	542,067		720,000
100157218	HOMESTEAD	FL		02/20/2025	8.500	542,423		655,000
100190460	SPRING	TX		01/24/2025	7.875	542,228		700,000
100203899	BROOKFIELD	CT		03/28/2025	7.374	541,747		660,000
100177111	MT ARLINGTON	NJ		01/16/2025	7.375	542,544		815,000
100198404	MILTON	MA		02/28/2025	7.625	541,842		700,000
100190758	PROSPER	TX		01/27/2025	8.625	542,324		800,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192525	N MYRTLE BCH	SC		02/10/2025	7.375	541,543		675,000
100195312	DEDHAM	MA		02/24/2025	6.990	541,507		720,000
100203220	MIAMI	FL		03/27/2025	7.500	541,446		660,000
100192507	MERIDIAN	ID		02/07/2025	9.375	541,442		693,000
100189747	TULARE	CA		01/21/2025	8.125	541,556		610,000
100188946	READING	MA		01/09/2025	7.999	541,491		780,000
100203328	SEATTLE	WA		03/27/2025	7.250	540,861		699,950
100193377	DEMAREST	NJ		02/10/2025	6.500	543,243		825,000
100202638	LYNNWOOD	WA		03/24/2025	6.875	540,412		785,000
100191736	CLIFTON	CO		02/20/2025	8.125	540,333		645,000
100200363	NICHOLSON	GA		03/10/2025	8.125	540,231		660,000
100200616	SUPERIOR	CO		03/11/2025	5.990	540,114		825,000
3500118883	LOS ANGELES	CA		03/21/2025	7.800	1,079,416		1,180,800
100189962	GEORGETOWN	TX		01/21/2025	7.375	540,146		725,000
100195378	BERLIN	MD		02/24/2025	7.625	539,665		598,000
100190953	LEWES	DE		01/28/2025	7.625	540,486		945,000
100200730	CHINO	CA		03/11/2025	6.875	539,594		710,000
100200442	ONTARIO	CA		03/10/2025	8.499	539,507		750,000
100198529	OCEAN CITY	MD		02/28/2025	8.125	550,904		731,000
100202358	PORTLAND	OR		03/19/2025	7.125	539,390		840,000
100190989	CAMPBELL	CA		01/28/2025	7.625	539,250		658,000
100195533	APOPKA	FL		03/27/2025	7.625	539,246		672,000
100191663	HOLLISTER	CA		01/31/2025	8.125	539,382		695,000
100190825	MANTECA	CA		01/27/2025	7.125	540,021		885,000
100201873	COCONUT CREEK	FL		03/18/2025	7.625	539,018		695,000
100202519	BALDWIN	NY		03/21/2025	7.375	538,303		700,000
100192723	JUPITER	FL		02/10/2025	7.375	538,301		705,000
100157247	MIRAMAR	FL		02/20/2025	8.500	538,636		1,900,000
100203477	MANTECA GREEN	CA		03/26/2025	6.500	538,217		719,000
100195404	DALLAS	TX		02/24/2025	7.250	538,701		635,000
100199332	ATHOL	ID		03/05/2025	7.250	537,890		705,000
100188619	LANCASTER	CA		02/10/2025	8.375	537,874		610,000
100189960	ELK HORN	KY		01/21/2025	7.125	538,235		597,000
100192832	WILTON MANORS	FL		02/10/2025	7.375	537,783		735,000
100201216	OAKLAND	CA		03/12/2025	8.000	537,767		750,000
100193713	MCCALL	ID		02/10/2025	7.375	537,739		655,000
100198514	BALTIMORE	MD		02/28/2025	7.375	538,296		699,000
100201143	BROKEN BOW	OK		03/12/2025	7.490	537,653		735,000
100201565	PEARLAND	TX		03/13/2025	7.875	537,600		640,000
100192468	WANAQUE	NJ		02/07/2025	7.624	537,522		650,000
100191369	MARGATE	FL		01/30/2025	8.375	537,600		640,000
100192975	SEATTLE	WA		02/10/2025	6.875	537,181		715,000
100192724	ENGLEWOOD	FL		02/10/2025	6.990	537,082		841,000
100157032	HAYWARD	CA		02/20/2025	8.875	537,377		710,000
100202681	BELLINGHAM	WA		03/24/2025	7.125	537,019		708,500
100201251	MARION	MA		03/12/2025	7.250	537,002		725,000
100193662	KISSIMMEE	FL		02/10/2025	7.125	537,227		660,000
100190856	ORANGE BEACH	AL		01/27/2025	7.500	537,609		740,000
100200997	YONKERS	NY		03/12/2025	7.250	536,651		750,000
100192697	MINERAL	VA		02/10/2025	7.250	537,042		701,000
100188339	CHICAGO	IL		01/08/2025	7.125	537,000		768,000
100192620	RICHARDSON	TX		02/10/2025	7.375	536,385		700,000
100157277	NEW FRANKLIN	OH		02/20/2025	9.375	536,571		712,000
100177037	EVERETT	WA		01/16/2025	8.500	536,940		700,000
100198455	LAKE MARY	FL		02/28/2025	7.375	536,313		785,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190746	WHITTIER	CA		01/27/2025	7.875	536,484		650,000
100194592	CLOVIS	CA		03/28/2025	7.750	535,970		620,000
100189341	GROVER BEACH	CA		01/13/2025	6.990	536,401		755,000
100194216	MIAMI	FL		02/14/2025	8.125	535,801		685,000
100191254	LOS ANGELES	CA		01/29/2025	7.999	536,073		835,000
100202658	LAKEWOOD	NJ		03/24/2025	6.990	535,681		1,250,000
100157342	PLANT CITY	FL		02/20/2025	8.750	536,018		646,000
100177611	PORT CHARLOTTE	FL		01/16/2025	8.875	536,071		644,000
100188408	MESA	AZ		01/08/2025	7.375	535,747		695,000
100202545	SUPPLY	NC		03/21/2025	7.250	535,202		915,000
100194259	LAWRENCE	KS		02/14/2025	8.125	535,162		650,000
100200528	SOMERVILLE	MA		03/11/2025	5.875	534,952		1,330,000
100201978	PLAIN CITY	UT		03/18/2025	7.125	534,909		665,000
100192962	HEBER CITY	UT		02/10/2025	6.250	534,689		790,000
100198527	GLENN DALE	MD		02/28/2025	7.625	534,205		940,000
100189650	NORTH CHESTERFIELD	VA		01/17/2025	7.250	534,440		925,000
100186167	CARSON	CA		02/10/2025	7.375	533,813		675,000
100193993	INGLEWOOD	CA		02/11/2025	7.625	534,162		900,000
100201376	NATIONAL CITY	CA		03/12/2025	7.625	533,661		640,000
100191772	NEWARK	NJ		01/31/2025	7.750	533,893		586,000
100201915	CLAYTON	NC		03/18/2025	7.500	533,594		690,000
100202710	MANTECA	CA		03/24/2025	7.250	533,559		740,000
100188884	WAIANAE	HI		01/09/2025	7.375	533,481		724,000
100177209	EASTVALE	CA		01/16/2025	7.375	534,420		880,000
100198295	EDGEWOOD	WA		02/28/2025	6.990	534,113		700,000
100203513	CHERRY HILL	NJ		03/26/2025	6.990	533,428		700,000
100194347	WOBURN	MA		02/14/2025	7.990	533,394		655,000
100195310	POULSBO	WA		02/24/2025	6.990	533,371		700,000
100177527	MONROE	NY		01/16/2025	7.250	534,254		760,000
100199262	BROOKLYN	NY		03/05/2025	6.990	533,216		775,000
100188829	MONTCLAIR	CA		01/09/2025	6.990	533,233		751,000
100202915	CLAYTON	GA		03/24/2025	6.375	533,053		757,000
100195353	SOUTH LAKE TAHOE	CA		02/24/2025	7.625	532,821		599,000
100189089	MESA	AZ		01/13/2025	6.625	532,814		700,000
100194667	ANCHORAGE	AK		02/21/2025	6.625	533,146		855,000
100194165	SOUTH MIAMI	FL		02/14/2025	7.500	532,993		870,000
100157081	SADDLE BROOK	NJ		02/20/2025	8.500	532,863		625,000
100201460	LOS ANGELES	CA		03/12/2025	6.375	532,285		1,200,000
100191155	GONZALES	CA		01/29/2025	7.875	532,321		750,000
100203954	ROSEVILLE	CA		03/28/2025	6.990	532,250		850,000
100192342	WEST COVINA	CA		02/05/2025	7.500	530,972		660,000
100200404	KINGS BEACH	CA		03/10/2025	6.499	532,112		829,000
100198227	MIAMI	FL		02/28/2025	7.750	532,344		640,000
100191787	VISTA	CA		01/31/2025	8.875	532,293		585,000
100203701	ARNHEM	NLD		03/26/2025	5.150	661,127		886,582
100203215	AVON	CO		03/27/2025	7.375	531,867		690,000
100199972	LA HABRA	CA		03/06/2025	6.625	531,805		875,000
100194416	NORTH HOLLYWOOD	CA		02/14/2025	7.625	531,624		680,000
100177065	FORT LAUDERDALE	FL		01/16/2025	7.375	532,823		750,000
100199610	KENTFIELD	CA		03/05/2025	8.750	531,489		7,400,000
100191690	PITTSBURG	CA		02/20/2025	9.250	531,384		575,000
100177028	BETHANY BEACH	DE		01/16/2025	7.375	532,195		750,000
100192722	MANTECA	CA		02/10/2025	7.250	530,958		692,000
100188460	NAGS HEAD	NC		01/08/2025	7.625	531,219		690,000
100190365	YONKERS	NY		01/22/2025	7.150	530,751		950,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195307	SNEADS FERRY	NC		02/24/2025	7.125	530,595		755,000
100192396	WOODBURN	OR		02/07/2025	10.249	530,900		650,000
100193663	SAINT PETERSBURG	FL		02/10/2025	7.625	530,620		635,000
100188710	PIGEON FORGE	TN		01/09/2025	7.375	530,717		589,000
100189732	FRESNO	CA		01/21/2025	8.500	530,543		590,000
100201055	EVERETT	WA		03/12/2025	6.999	530,101		700,000
100204056	SOUTH EL MONTE	CA		03/28/2025	6.750	530,048		750,000
100194101	BRENTWOOD	TN		02/14/2025	8.000	529,899		1,500,000
100195313	PORT TOWNSEND	WA		02/24/2025	6.875	529,803		700,000
100192841	MIAMI	FL		02/10/2025	6.875	529,762		750,000
100189074	MARGATE CITY	NJ		01/13/2025	6.990	529,713		820,000
100201553	HAYES	VA		03/13/2025	7.125	529,426		801,000
100191257	BEAUMONT	CA		01/29/2025	8.999	529,200		560,000
100189123	MOUNTAIN HOUSE	CA		01/13/2025	5.250	529,753		723,500
100203404	CINCINNATI	OH		03/27/2025	7.625	528,648		635,000
100193050	PITTSBURGH	PA		02/10/2025	7.625	528,639		610,000
100200492	LOXAHATCHEE	FL		03/11/2025	5.990	528,545		812,000
100199981	VAIL	CO		03/06/2025	7.125	528,348		695,000
100189405	RIVERSIDE	CA		01/14/2025	7.625	527,640		655,000
100203429	NIPOMO	CA		03/27/2025	7.000	528,227		815,000
100186965	WILMINGTON	DE		01/07/2025	7.625	529,461		960,000
100194756	CLEARWATER BEACH	FL		02/21/2025	6.875	528,515		750,000
100202679	NASHVILLE	TN		03/24/2025	7.124	527,847		700,000
100190074	SPOKANE VALLEY	WA		01/21/2025	7.625	528,154		650,000
3500117582	BISCAYNE PARK	FL		03/21/2025	7.630	1,055,020		926,000
100201181	KODAK	TN		03/12/2025	7.625	527,528		635,000
100195465	MOUNTAIN HOUSE	CA		02/24/2025	5.250	527,256		814,000
100190675	DANIA BEACH	FL		01/28/2025	6.375	527,747		710,000
100194429	SAINT LOUIS	MO		02/14/2025	8.125	527,252		760,000
100193516	NEW ROCHELLE	NY		02/10/2025	7.625	527,834		650,000
100200731	MARYSVILLE	WA		03/11/2025	6.875	526,954		795,000
100189647	OXNARD	CA		01/17/2025	7.999	527,099		615,000
100202586	LITTLETON	CO		03/21/2025	8.000	526,680		627,000
100199020	SONOMA	CA		02/28/2025	6.125	526,750		1,550,000
100177449	MIAMI	FL		01/16/2025	7.250	527,528		650,000
100189673	SIMI VALLEY	CA		01/17/2025	7.999	526,986		725,000
100201707	JAMESPORT	NY		03/18/2025	7.250	526,565		727,000
100186154	TEMPE	AZ		02/10/2025	7.500	526,516		640,000
100193029	TWIN FALLS	ID		02/10/2025	7.500	526,628		648,000
100191634	S LAKE TAHOE	CA		01/31/2025	7.375	526,146		687,000
100192971	COVINGTON	WA		02/10/2025	6.375	526,140		720,000
100189706	WESLEY CHAPEL	FL		02/20/2025	8.125	526,111		605,000
100191141	SOUTH PORTLAND	ME		01/29/2025	7.375	526,392		655,000
100201107	SAN DIEGO	CA		03/12/2025	7.374	525,919		745,000
100202630	THONOTOSASSA	FL		03/24/2025	6.750	525,827		696,000
100190146	EAGLE	ID		01/21/2025	6.500	526,844		711,000
100194301	YUCAIPA	CA		02/14/2025	7.990	525,860		750,000
100200402	DAVIDSON	NC		03/10/2025	7.124	525,753		851,000
100188379	LUCK	WI		01/08/2025	7.000	526,113		830,000
100177366	WORCESTER	MA		01/16/2025	9.499	526,248		635,000
100203144	PROVIDENCE	RI		03/27/2025	7.625	525,336		700,000
100202533	BRUNSWICK	MD		03/21/2025	6.990	525,227		764,000
100194265	KEIZER	OR		02/14/2025	8.125	525,265		723,000
100200713	ATLANTIC BEACH	NC		03/11/2025	6.750	525,118		745,000
100188414	MOUNT PLEASANT	UT		01/08/2025	7.500	525,517		705,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157229	WINTER GARDEN	FL		02/20/2025	7.625	525,428		650,000
100186969	CHULA VISTA	CA		01/07/2025	6.990	525,296		690,000
100189475	STATEN ISLAND	NY		01/15/2025	7.124	525,271		965,000
100198294	BLOOMFIELD	NJ		02/28/2025	6.990	524,866		750,000
100191814	SHERWOOD	OR		01/31/2025	8.000	524,522		690,000
100189812	BIG BEAR LAKE	CA		01/21/2025	7.490	525,441		575,000
100192238	CHICAGO	IL		01/31/2025	7.500	525,730		680,000
100190724	BURBANK	CA		01/27/2025	7.875	525,000		895,000
100201468	LITTLEROCK	CA		03/12/2025	8.625	524,405		650,000
100203335	SEMINOLE	FL		03/27/2025	7.250	524,386		675,000
100157012	CAPE MAY	NJ		02/20/2025	8.500	524,725		1,725,000
100191588	MANTECA	CA		01/31/2025	7.625	524,619		685,000
100202381	YUCAIPA	CA		03/19/2025	7.990	524,313		770,000
100202910	APPLING	GA		03/24/2025	7.500	524,245		700,000
100189562	MANTECA	CA		01/16/2025	7.625	524,582		685,000
100186073	HUTTO	TX		01/31/2025	7.750	524,393		635,000
403023062	NEW HAVEN	CT		03/06/2025	6.160	526,284		897,000
100188870	HAYWARD	CA		01/09/2025	6.999	524,167		904,500
100203942	PONDERAY	ID		03/28/2025	7.250	523,622		630,000
100177143	SWARTZ CREEK	MI		01/16/2025	8.875	522,316		570,000
100202944	MONETA	VA		03/24/2025	7.490	523,448		640,000
100188862	HIGHLAND	CA		01/09/2025	7.499	524,291		630,000
100194134	MILPITAS	CA		02/14/2025	7.375	523,692		930,000
100192894	WILMINGTON	NC		02/10/2025	7.375	523,261		686,000
100200462	SYLMAR	CA		03/10/2025	7.000	523,208		1,085,000
100203555	MONROE	WA		03/26/2025	7.125	523,005		690,000
100201165	MCCALL	ID		03/12/2025	7.625	522,960		730,000
100202812	WARREN	NJ		03/24/2025	7.625	522,941		745,000
100201854	LAS VEGAS	NV		03/18/2025	7.125	522,887		640,000
100201944	KENNETT SQ	PA		03/18/2025	7.250	522,857		703,000
100189772	GALVESTON	TX		01/21/2025	7.500	523,040		609,000
100195301	FORT MILL	SC		02/24/2025	7.375	522,602		680,000
100191775	MIAMI	FL		01/31/2025	8.990	522,746		570,000
100195308	FLAGSTAFF	AZ		02/24/2025	6.875	522,464		700,000
100198301	FOUNTAIN HILLS	AZ		02/28/2025	7.125	522,579		690,000
100202966	SCITUATE	MA		03/24/2025	7.875	522,363		680,000
100190920	NATIONAL CITY	CA		01/28/2025	5.625	522,675		760,000
100177414	FAYETTEVILLE	GA		01/16/2025	8.625	522,987		1,100,000
100191360	LOS ANGELES	CA		01/30/2025	7.250	522,643		1,300,000
100200583	SPOKANE VALLEY	WA		03/11/2025	6.375	522,041		770,000
100200576	SPOKANE VALLEY	WA		03/11/2025	6.375	522,041		755,000
100202496	QUEEN CREEK	AZ		03/21/2025	5.500	521,749		688,000
100188479	BEAR CREEK	NC		01/08/2025	7.625	522,180		645,000
100193013	CHURCH CREEK	MD		02/10/2025	7.625	521,632		640,000
100188606	QUEEN CREEK	AZ		02/10/2025	9.250	521,850		710,000
100188471	NASHVILLE	TN		01/08/2025	7.375	521,934		770,000
100188886	SAN DIEGO	CA		01/09/2025	7.375	521,534		710,000
100190757	WESTWORTH VILLAGE	TX		01/27/2025	8.250	525,353		610,000
100195663	PALMDALE	CA		02/24/2025	8.999	520,800		620,000
100177577	FLUSHING	NY		01/16/2025	7.375	521,705		1,150,000
100189480	MIAMI	FL		01/15/2025	6.624	521,366		825,000
100201178	GLENDALE	AZ		03/12/2025	7.625	520,460		628,000
100177528	KEY LARGO	FL		01/16/2025	7.000	521,188		865,000
100201714	HURRICANE	UT		03/18/2025	7.375	518,954		700,000
100191358	STUART	FL		01/30/2025	7.000	520,700		680,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177354	BEAUMONT	CA		01/16/2025	9.625	520,826		560,000
100177394	WALLINGFORD	CT		01/16/2025	8.750	520,907		925,000
100189984	BEAUFORT	NC		01/21/2025	6.625	520,054		706,000
100202666	MARLTON	NJ		03/24/2025	6.999	519,503		800,000
100202724	AVALON	NJ		03/24/2025	7.250	519,496		675,000
100192805	MANTECA	CA		02/10/2025	6.624	519,927		699,000
100189318	LA JOLLA	CA		01/13/2025	6.624	519,714		745,000
100177373	DANA POINT	CA		01/16/2025	7.500	519,226		2,800,000
100201732	PHOENIX	AZ		03/18/2025	7.250	519,092		650,000
100190195	MAPLE VALLEY	WA		01/21/2025	8.875	519,750		875,000
100191462	OOIJ	NLD		01/29/2025	5.150	624,538		1,276,895
100197744	AALSMEER	NLD		02/26/2025	6.050	629,162		810,898
100203681	OVERASSELT	NLD		03/26/2025	4.950	645,002		1,325,767
100192717	AUSTIN	TX		02/10/2025	6.875	518,921		720,000
100191239	WINCHESTER	CA		01/29/2025	7.375	520,568		725,000
100157021	ONTARIO	CA		02/20/2025	8.500	518,609		700,000
100194616	DALLAS	TX		02/21/2025	5.875	518,975		725,000
100194147	MURRIETA	CA		02/14/2025	7.625	518,792		680,000
100201113	LOS ANGELES	CA		03/12/2025	7.375	518,328		675,000
100177437	NORTH PALM BEACH	FL		01/16/2025	7.750	523,394		687,000
100194740	SUNRIVER	OR		02/21/2025	6.990	518,578		650,000
100197733	HAARLEM	NLD		02/26/2025	4.950	628,078		908,206
100200220	CHICAGO	IL		03/07/2025	7.125	517,988		1,275,000
100198311	HOUSTON	TX		02/28/2025	7.500	517,756		650,000
100195298	MILLCREEK	UT		02/24/2025	7.500	517,518		670,000
100188989	GALVESTON	TX		01/09/2025	6.999	517,707		675,000
100177307	FLAGSTAFF	AZ		01/16/2025	7.750	518,064		640,000
100202906	CHESTER	MD		03/24/2025	7.625	517,179		668,000
100201547	INGLEWOOD	CA		03/13/2025	7.875	517,148		950,000
100157128	BLAINE	TN		02/20/2025	9.250	517,364		680,000
100200348	SURF CITY	NC		03/10/2025	6.500	517,044		812,000
100192756	MOUNTAIN GREEN	UT		02/10/2025	7.125	516,956		730,000
100201564	MANSFIELD	TX		03/13/2025	7.750	515,012		730,000
100201676	SAINT PETERSBURG	FL		03/13/2025	7.250	516,880		679,000
100198269	HOWELL	NJ		02/28/2025	7.375	516,948		710,000
100189256	WESTERLY	RI		01/13/2025	7.500	517,344		670,000
100177610	CHELSEA	AL		01/16/2025	9.750	517,228		750,000
100193504	GIG HARBOR	WA		02/10/2025	7.625	517,389		673,000
100200456	MIAMI	FL		03/10/2025	8.250	516,356		650,000
100195595	ROSLINDALE	MA		02/24/2025	7.375	516,707		1,080,000
100195306	OREM	UT		02/24/2025	7.125	516,101		710,000
100200476	MONTGOMERY	TX		03/10/2025	7.500	515,759		639,000
100192452	HOUSTON	TX		02/07/2025	9.749	515,592		616,000
100188450	HEBER CITY	UT		01/08/2025	7.500	515,890		675,000
3310094648	LOS ANGELES	CA		02/20/2025	8.078	506,534	8,884	969,000
100176983	MIAMI	FL		01/16/2025	7.500	516,165		1,200,000
100203316	DRAPER	UT		03/27/2025	7.125	515,250		625,000
100203386	LEHI	UT		03/27/2025	7.500	515,244		645,000
100192973	BELLINGHAM	WA		02/10/2025	7.500	515,189		750,000
100203152	JUPITER	FL		03/27/2025	7.374	515,125		670,000
100194469	FRESNO	CA		02/14/2025	7.500	515,130		633,000
100201947	HUNT VALLEY	MD		03/18/2025	7.625	514,755		1,600,000
100188631	WINCHESTER	VA		02/10/2025	7.625	514,708		630,000
100193035	NEW PORT RICHEY	FL		02/10/2025	7.875	563,837		650,000
100203950	ASHEVILLE	NC		03/28/2025	6.750	514,574		850,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201573	FOUNTAIN VALLEY	CA		03/13/2025	7.125	514,497		1,366,000
100201833	AGOURA HILLS	CA		03/18/2025	7.125	514,276		2,800,000
100188280	ATLANTA	GA		01/08/2025	6.125	514,637		720,000
100195532	CARSON CITY	NV		03/27/2025	7.125	514,162		995,000
100194508	EVERETT	WA		02/14/2025	7.990	514,075		620,000
100195398	CHARLESTON	SC		02/24/2025	7.250	513,972		755,000
100191223	LOS ANGELES	CA		01/29/2025	7.499	513,926		720,000
100201493	MIAMI BEACH	FL		03/12/2025	7.125	513,874		850,000
100197694	UNITED KINGDOM	GBR		02/28/2025	6.690	625,393		839,479
100189762	NEW BUFFALO	MI		01/21/2025	7.250	514,120		675,000
100197529	GLOUCESTER	MA		02/26/2025	7.250	513,649		1,100,000
100189293	DAVIS	CA		01/13/2025	7.375	513,927		665,000
100195658	MARLBOROUGH	MA		02/24/2025	9.375	513,963		599,000
100200333	LAKE ALMANOR	CA		03/10/2025	7.625	513,424		621,000
100201260	LOS ANGELES	CA		03/12/2025	7.250	513,376		920,000
100195304	NEWBURY PARK	CA		02/24/2025	7.250	513,352		750,000
100198924	GREENFIELD	CA		02/28/2025	7.500	513,533		619,900
100204084	LA QUINTA	CA		03/28/2025	8.625	513,188		582,000
100201146	TAUNTON	MA		03/12/2025	7.500	513,191		677,000
100204279	FOUNTAIN VALLEY	CA		03/31/2025	8.250	512,954		1,560,000
100193500	STANWOOD	WA		02/10/2025	7.125	513,689		645,000
100203485	MANTECA	CA		03/26/2025	7.375	512,810		663,000
100201532	JUPITER	FL		03/13/2025	8.250	512,802		630,000
100177283	ORANGE BEACH	AL		01/16/2025	7.375	513,608		1,100,000
100201465	OAK LAWN	IL		03/12/2025	7.999	512,487		585,000
100188406	NASHVILLE	TN		01/08/2025	7.375	513,651		635,000
100202637	WESTON	FL		03/24/2025	6.750	512,160		675,000
100195302	HOWELL	NJ		02/24/2025	7.750	512,457		635,000
100191371	MIRAMAR	FL		01/30/2025	8.125	512,400		610,000
100190060	OCEAN CITY	MD		01/21/2025	7.125	512,270		682,000
100202703	RIALTO	CA		03/24/2025	7.250	511,800		675,000
100203501	ROSEVILLE	CA		03/26/2025	7.125	511,728		676,000
100191809	NORTHVILLE	MI		01/31/2025	8.875	511,903		655,000
100191479	BUDEL	NLD		01/29/2025	3.000	615,690		1,297,438
100203195	MCKINNEY	TX		03/27/2025	7.375	511,398		699,000
100181438	PACOIMA	CA		01/09/2025	6.875	512,239		975,000
100189584	MIAMI	FL		01/17/2025	6.999	511,711		735,000
100194295	MIAMI	FL		02/14/2025	8.250	511,225		625,000
100198365	LYMAN	ME		02/28/2025	7.125	511,651		750,000
100190164	WESTBURY	NY		01/21/2025	6.625	511,929		685,000
100201217	NEWARK	NJ		03/12/2025	7.990	510,990		660,000
100189218	MODESTO	CA		01/13/2025	7.375	511,018		715,000
100201381	COLTON	CA		03/12/2025	7.125	510,435		675,000
100189856	BRIDGTON	ME		01/21/2025	8.125	511,117		556,000
100200684	SACRAMENTO	CA		03/11/2025	6.625	510,275		715,000
100177460	BRONX	NY		01/16/2025	8.125	511,030		740,000
100201211	MCCALL	ID		03/12/2025	7.990	510,174		653,000
100190106	BRENTWOOD	CA		01/21/2025	6.990	510,594		680,000
100200376	WARSAW	VA		03/10/2025	7.250	510,012		690,000
100194522	MONROE	NY		02/14/2025	7.875	509,988		793,000
100192999	INDIO	CA		02/10/2025	5.750	509,658		624,000
100197538	JERSEY CITY	NJ		02/26/2025	6.990	509,600		1,310,000
100194336	BROKEN BOW	OK		02/14/2025	7.375	509,524		674,000
100189660	HOSCHTON	GA		01/17/2025	9.499	509,957		550,000
100201545	LAKE WORTH	FL		03/13/2025	7.250	509,351		650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198284	CORAL SPRINGS	FL		02/28/2025	6.750	509,427		682,500
100190677	ORANGE BEACH	AL		01/28/2025	6.625	509,688		727,000
100181487	HINSDALE	IL		01/09/2025	7.000	509,799		865,000
100202678	FORT LAUDERDALE	FL		03/24/2025	7.125	509,066		625,000
100177145	RANDOLPH	NJ		01/16/2025	9.875	509,528		640,000
100177083	SANTA ROSA VALLEY	CA		01/16/2025	7.375	509,821		3,400,000
100203560	MORRISTOWN	NJ		03/26/2025	6.875	508,803		805,000
100197587	ANAHEIM	CA		02/26/2025	7.625	508,717		977,000
100198984	SAN DIEGO	CA		02/28/2025	6.875	509,257		650,000
100194254	ACTON	ME		02/14/2025	7.000	508,616		635,000
100201154	REDLANDS	CA		03/12/2025	7.500	508,556		622,500
100177329	ZIONSVILLE	IN		01/16/2025	8.750	509,282		700,000
100194573	OAKLAND	CA		03/28/2025	7.000	508,422		630,000
100194734	RIVERBANK	CA		02/21/2025	6.990	508,534		642,000
100190140	PALMETTO	FL		01/21/2025	6.625	508,491		650,000
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025	6.625	508,870		1,254,000
100188646	ESCONDIDO	CA		02/10/2025	7.250	507,971		653,000
100192947	PLANO	TX		02/10/2025	6.375	507,744		695,000
100202969	WESTERLY	RI		03/24/2025	7.125	507,502		802,000
100191604	PHOENIX	AZ		01/31/2025	7.000	507,736		1,600,000
100194747	SEVERNA PARK	MD		02/21/2025	7.625	507,656		665,000
100195361	MARANA	AZ		02/24/2025	4.875	506,933		685,000
100192921	CORVALLIS	OR		02/10/2025	7.625	507,151		665,000
100193531	JAMESTOWN	NY		02/10/2025	7.750	507,838		620,000
100189242	FALLBROOK	CA		01/13/2025	6.990	507,421		675,000
100201083	MANTECA	CA		03/12/2025	7.250	506,966		701,500
100201138	NASHVILLE	TN		03/12/2025	7.490	506,864		680,000
100194110	DAYTONA BEACH SHORES	FL		02/14/2025	8.375	506,744		570,000
100201265	LOS ANGELES	CA		03/12/2025	7.750	506,526		605,000
100190061	RICHMOND	VA		01/21/2025	8.125	510,635		620,000
100199033	LAKE ELSINORE	CA		02/28/2025	7.990	506,486		659,000
100157182	SARASOTA	FL		02/20/2025	8.375	506,454		635,000
100188361	ONTARIO	CA		01/08/2025	6.875	506,536		710,000
100204069	DORAL	FL		03/28/2025	6.375	505,719		656,000
100200283	QUINCY	MA		03/07/2025	6.625	505,728		850,000
100194423	AURORA	CO		02/14/2025	8.125	505,697		685,000
100189067	SEASIDE PARK	NJ		01/13/2025	7.125	505,600		655,000
100194397	ELLIJAY	GA		02/14/2025	7.625	505,358		659,000
100177237	CHARLESTON	SC		01/16/2025	9.625	505,762		560,000
100177453	HELOTES	TX		01/16/2025	8.750	506,383		589,000
100157347	MARGATE	FL		02/20/2025	8.750	505,291		590,000
100201221	GARDENDALE	TX		03/12/2025	8.000	504,939		615,000
100193439	HOMEWOOD	CA		02/10/2025	7.125	505,731		773,000
100190802	PALM DESERT	CA		01/27/2025	6.875	505,635		640,000
100192902	DURHAM	NC		02/10/2025	6.624	504,694		728,100
100201324	PHILO	CA		03/12/2025	8.375	504,736		740,000
100195407	LILLIAN	AL		02/24/2025	7.125	504,714		1,050,000
403052723	NILES	OH		03/06/2025	7.690	507,821		730,000
100200577	LINCOLN	NH		03/11/2025	6.990	504,639		705,000
100199016	LEWES	DE		02/28/2025	7.875	504,760		654,000
100201694	OSTERVILLE	MA		03/18/2025	7.500	504,402		815,000
100188726	HOLLYWOOD	FL		01/09/2025	7.875	504,712		580,000
100177260	LAS VEGAS	NV		01/16/2025	8.500	504,974		605,000
100202134	SAN BERNARDINO	CA		03/18/2025	7.375	504,170		665,000
100177067	ANDOVER	MA		01/16/2025	6.875	505,028		1,206,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177644	HOMESTEAD	FL		01/16/2025	7.375	504,992		610,000
100204079	FONTANA	CA		03/28/2025	7.750	504,000		615,000
100200195	MYSTIC	CT		03/07/2025	7.500	503,995		730,000
100201042	UNION CITY	NJ		03/12/2025	6.975	503,980		710,000
100190658	SARASOTA	FL		01/28/2025	7.750	504,352		660,000
403021040	INDIANAPOLIS	IN		03/06/2025	6.710	506,705		785,000
100189510	ELK GROVE	CA		01/15/2025	6.625	504,318		630,000
100189130	RENO	NV		01/13/2025	7.858	504,201		611,000
100195300	ENGLEWOOD	CO		02/24/2025	7.125	503,657		787,000
100189402	MIDLAND	TX		01/14/2025	8.500	504,000		599,000
100191811	SANTA ANA	CA		01/31/2025	6.875	503,884		930,000
100194129	HERRIMAN	UT		02/14/2025	7.375	503,603		718,500
100191095	WACO	TX		01/29/2025	8.874	503,100		600,000
100201099	MURRIETA	CA		03/12/2025	7.250	503,052		658,000
100189159	NOKOMIS	FL		01/13/2025	6.125	503,503		705,000
100192195	TUCSON	AZ		01/31/2025	7.375	503,712		662,000
100186104	FULLERTON	CA		01/31/2025	6.875	502,833		990,000
100194115	JURUPA VALLEY	CA		02/14/2025	7.500	502,783		661,000
100186059	GRAYSON	GA		01/31/2025	7.375	502,763		608,000
100202481	SUNSET BEACH	NC		03/21/2025	7.625	502,638		545,000
100202980	CAPE CORAL	FL		03/24/2025	7.250	502,336		615,000
100190742	WEST COVINA	CA		01/27/2025	8.750	503,737		800,000
100194452	LOS ANGELES	CA		02/14/2025	7.250	502,309		660,000
100197617	LOS ANGELES	CA		02/26/2025	7.499	502,215		975,000
100186147	STOCKTON	CA		02/10/2025	8.000	502,543		650,000
100200355	CHAMPIONS GATE	FL		03/10/2025	7.250	502,039		710,000
100189071	VENTNOR CITY	NJ		01/13/2025	7.125	502,025		656,000
100193023	GRAVOIS MILLS	MO		02/10/2025	7.875	501,985		585,000
100192763	HEBER CITY	UT		02/10/2025	6.624	501,871		800,000
100200564	OREM	UT		03/11/2025	7.625	501,447		650,000
100189230	SEATTLE	WA		01/13/2025	7.250	501,744		660,000
100188381	SEVIERVILLE	TN		01/08/2025	7.000	501,538		700,000
100203920	ORLANDO	FL		03/28/2025	6.750	500,739		830,000
100190838	RIVER RIDGE	LA		01/27/2025	7.000	501,554		678,000
100191250	FRESNO	CA		01/29/2025	7.625	500,760		597,000
100195372	BLUE RIDGE	GA		02/24/2025	7.625	501,033		618,000
100200319	PAYSON	AZ		03/10/2025	7.125	500,652		659,000
100188278	NAPLES	FL		01/08/2025	6.124	501,277		680,000
100190139	LOWELL	MA		01/21/2025	7.375	500,814		760,000
100195296	SILVER SPRING	MD		02/24/2025	7.375	500,556		650,000
100192530	AUSTIN	TX		02/10/2025	7.875	500,102		610,000
100177050	BETHANY BEACH	DE		01/16/2025	7.125	501,222		798,000
100193621	SAN BERNARDINO	CA		02/10/2025	7.625	500,316		700,000
100194061	SACRAMENTO	CA		03/20/2025	7.375	499,849		711,000
100177487	BRONX	NY		01/16/2025	7.750	500,338		830,000
100192520	SOUTH JORDAN	UT		02/10/2025	7.750	499,987		663,000
100190749	LAS VEGAS	NV		01/27/2025	7.375	499,907		600,000
100188434	MANTECA	CA		01/08/2025	7.375	499,908		647,000
100188374	MANTECA	CA		01/08/2025	6.990	499,858		715,000
100197619	NORWALK	CA		02/26/2025	8.250	499,190		745,000
100193380	JERSEY CITY	NJ		02/10/2025	7.375	499,931		658,000
100189170	MINERAL BLUFF	GA		01/13/2025	7.625	499,405		605,000
100157013	TAMPA	FL		02/20/2025	8.125	499,149		957,000
100195293	VAN ALSTYNE	TX		02/24/2025	8.125	498,793		618,000
100202752	CHICAGO	IL		03/24/2025	7.375	498,758		656,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201632	VISALIA	CA		03/13/2025	7.125	498,586		700,000
100200499	MINNEOLA	FL		03/11/2025	6.875	498,483		770,000
100192328	LOS ANGELES	CA		02/05/2025	6.990	498,819		1,014,000
100203180	RANCHO CORDOVA	CA		03/27/2025	6.999	498,353		655,000
100200704	APPLE VALLEY	CA		03/11/2025	6.500	498,217		750,000
100203494	HERCULES	CA		03/26/2025	7.625	498,028		650,000
100190072	CONCORD	CA		01/21/2025	6.875	498,344		735,000
100191060	ROCK HILL	SC		01/29/2025	8.875	497,993		586,000
100191037	LUTZ	FL		01/29/2025	6.625	498,084		630,000
3340091364	DIX HILLS	NY		03/19/2025	8.768	621,829		1,320,000
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025	7.750	497,906		955,000
100193238	BIG BEAR LAKE	CA		02/10/2025	7.125	498,124		633,000
100201088	ADDISON	IL		03/12/2025	7.250	497,126		664,000
100204086	SAN JACINTO	CA		03/28/2025	8.999	497,059		565,000
100177508	BROOKHAVEN	GA		01/16/2025	6.375	497,635		678,000
3500109812	BROOKLYN	NY		01/08/2025	8.825	779,375	213,875	807,500
100189066	ANAHEIM	CA		01/13/2025	6.625	496,613		820,000
100193005	SUCHES	GA		02/10/2025	7.625	496,084		549,000
100194485	KENT	WA		02/14/2025	7.500	495,757		640,000
100177661	TAMPA	FL		01/16/2025	7.125	496,494		615,000
100191078	DAVIS	CA		01/29/2025	7.250	495,965		629,000
100193326	CHICAGO	IL		02/10/2025	7.125	496,378		660,000
100188473	FAIRVIEW	NJ		01/08/2025	6.750	496,043		665,000
100194706	JOSHUA TREE	CA		02/21/2025	7.125	495,902		700,000
100203312	LINCOLN	CA		03/27/2025	8.250	495,275		640,000
100157250	BAKERSFIELD	CA		02/20/2025	8.375	495,594		605,000
100157275	SAINT PETERSBURG	FL		02/20/2025	7.500	495,471		660,000
100199297	SANDY	UT		03/05/2025	7.875	495,019		681,000
100189217	OCEAN CITY	MD		01/13/2025	6.990	495,306		675,000
100190086	KELLER	TX		01/21/2025	6.375	495,224		630,000
100157362	PALM HARBOR	FL		02/20/2025	7.875	495,542		610,500
100204090	FONTANA	CA		03/28/2025	7.999	494,728		720,000
100177300	LAKE ARROWHEAD	CA		01/16/2025	8.500	494,875		610,000
100192795	MANTECA	CA		02/10/2025	8.000	494,722		648,880
100188632	RIVER FOREST	IL		02/10/2025	8.750	494,932		740,000
100157392	CARDIFF BY THE SEA	CA		02/20/2025	7.750	494,870		4,100,000
100195291	NORTH MIAMI BEACH	FL		02/24/2025	7.625	494,433		700,000
100190689	PINEHURST	NC		01/28/2025	7.625	494,757		546,000
100198420	FRANKLIN	TN		02/28/2025	7.750	494,604		605,000
100189656	OKLAHOMA CITY	OK		01/17/2025	7.999	494,748		633,000
100193741	CHAVANO PARK	TX		02/10/2025	7.125	494,368		615,000
100193710	NORFOLK	VA		02/10/2025	8.625	494,217		600,000
100177601	COMMERCE CITY	CO		01/16/2025	7.500	494,898		608,000
100181421	MIAMI	FL		01/09/2025	8.375	494,452		620,000
100195297	FUQUAY-VARINA	NC		02/24/2025	7.125	493,852		650,000
100203487	PHOENIX	AZ		03/26/2025	7.490	493,786		655,000
100188412	NASHVILLE	TN		01/08/2025	7.500	494,130		600,000
100198387	SELBYVILLE	DE		02/28/2025	6.875	493,871		665,000
100194673	DUDLEY	MA		02/21/2025	7.990	494,032		587,000
100195616	LOS ANGELES	CA		02/24/2025	7.375	493,500		1,375,000
100191467	AMSTERDAM	NLD		01/29/2025	5.150	593,519		908,206
100189718	SMYRNA	GA		01/21/2025	8.000	493,530		600,000
100201526	FLOWERY BRANCH	GA		03/13/2025	8.000	493,169		640,000
100202982	SIGNAL MOUNTAIN	TN		03/24/2025	7.625	492,893		655,000
100188409	INDIO	CA		01/08/2025	7.375	493,306		655,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195303	PORT ST JOE	FL		02/24/2025	6.875	493,216		789,000
100202795	PORTLAND	ME		03/24/2025	7.500	492,713		640,000
100201700	LEONIA	NJ		03/18/2025	7.250	492,649		760,000
100195433	MORGANTON	GA		02/24/2025	6.375	492,499		945,000
100204009	SEATTLE	WA		03/28/2025	7.375	492,365		770,000
100189091	LAKE ARROWHEAD	CA		01/13/2025	6.625	492,374		674,000
100204278	SCOTTSDALE	AZ		03/31/2025	9.300	492,106		1,225,000
100190688	TRACY	CA		01/28/2025	7.625	506,168		770,000
100188912	MENIFEE	CA		01/09/2025	7.125	492,525		650,000
100195423	SARASOTA	FL		02/24/2025	6.125	492,045		1,040,000
100201517	BALDWIN PARK	CA		03/13/2025	7.500	491,980		870,000
100194824	JACKSON	NJ		02/21/2025	6.625	492,045		660,000
100203559	SAN MARCOS	CA		03/26/2025	6.875	491,468		732,000
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025	7.125	491,405		650,000
100201205	FRESNO	CA		03/12/2025	7.875	491,199		632,000
100177513	BROOKLYN	NY		01/16/2025	7.500	492,316		600,000
100188824	ROSEVILLE	CA		01/09/2025	5.750	491,460		680,000
100198234	HOLLYWOOD	FL		02/28/2025	7.500	491,237		600,000
100203538	ONTARIO	CA		03/26/2025	5.875	491,009		710,000
100195409	LURAY	VA		02/24/2025	7.625	490,566		535,000
100188458	BOERNE	TX		01/08/2025	7.625	490,902		600,000
100193547	APTOS	CA		02/10/2025	6.750	491,248		725,000
100203480	PASO ROBLES	CA		03/26/2025	7.250	490,342		790,000
100192780	SCOTTSDALE	AZ		02/10/2025	6.999	490,393		620,000
100200518	MIAMI	FL		03/11/2025	7.500	490,153		790,000
100201777	WEST PALM BEACH	FL		03/18/2025	7.250	490,067		685,000
100203300	MENIFEE	CA		03/27/2025	8.500	490,016		709,000
100189546	CARTERSVILLE	GA		01/16/2025	7.750	490,327		790,000
100191370	PARK CITY	UT		01/30/2025	7.625	490,303		835,000
100157203	TAMARAC	FL		02/20/2025	7.625	490,219		691,000
100200292	LAKEWOOD	NJ		03/07/2025	7.625	489,835		680,000
100193433	RIVERSIDE	CA		02/10/2025	7.625	490,421		775,000
100189165	CROSSVILLE	TN		01/13/2025	7.500	489,651		655,000
100201295	WORCESTER	MA		03/12/2025	7.500	489,003		750,000
100198882	RICHARDSON	TX		02/28/2025	7.875	489,223		585,000
100203607	LATHROP	CA		03/26/2025	6.625	488,954		690,000
100201705	PFLUGERVILLE	TX		03/18/2025	6.875	488,854		690,000
100192822	CASTLE PINES	CO		02/10/2025	6.624	488,719		710,000
100198242	LIBERTY HILL	TX		02/28/2025	6.750	488,900		654,000
100195408	CLAREMONT	CA		02/24/2025	7.250	488,455		800,000
100201615	CUTLER BAY	FL		03/13/2025	7.750	488,458		620,000
100192486	KISSIMMEE	FL		02/07/2025	7.249	488,420		625,000
100202354	WELLINGTON	FL		03/19/2025	7.374	488,330		685,000
100195650	RIVERSIDE	CA		02/24/2025	7.750	488,661		770,000
100188394	LA VALLE	WI		01/08/2025	7.125	488,582		650,000
100189203	CHEYENNE	WY		01/13/2025	7.125	488,417		650,000
100200634	POST FALLS	ID		03/11/2025	7.000	487,944		690,000
100190814	LAKE HAVASU CITY	AZ		01/27/2025	7.125	488,533		640,000
100186967	ASHBURN	VA		01/07/2025	6.625	488,113		695,000
100177267	ORANGE BEACH	AL		01/16/2025	7.875	488,235		690,000
100202497	PULLMAN	WA		03/21/2025	7.125	487,393		568,000
100193058	MONUMENT	CO		02/10/2025	7.375	487,989		855,000
100200295	NEW CITY	NY		03/07/2025	7.250	487,304		665,000
100193490	HIGHLANDS RANCH	CO		02/10/2025	7.000	487,892		655,000
100189303	MANTECA	CA		01/13/2025	7.500	487,278		628,500

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100190009	SCOTTSDALE	AZ		01/21/2025	7.125	487,189		657,000
100193795	RIDGEWOOD	NY		02/10/2025	7.250	486,744		1,100,000
100201685	COOPER CITY	FL		03/13/2025	7.750	486,718		700,000
100177578	JUPITER	FL		01/16/2025	6.875	487,494		705,000
100191469	ARNHEM	NLD		01/29/2025	4.900	585,504		810,898
100203697	AMSTERDAM	NLD		03/26/2025	5.150	604,689		760,217
100201662	EAST ORANGE	NJ		03/13/2025	6.625	486,512		900,000
100188721	EATONTON	GA		01/09/2025	7.500	487,933		570,000
100190210	LEWISVILLE	TX		01/21/2025	7.375	487,358		594,000
100192633	CEDAR PARK	TX		02/10/2025	7.500	486,753		680,000
100194042	JERSEY CITY	NJ		03/20/2025	7.500	486,348		670,000
100188449	ARLINGTON	TX		01/08/2025	7.500	486,639		595,000
100192612	NORWALK	CT		02/10/2025	7.375	486,233		635,000
100194243	COLLIERVILLE	TN		02/14/2025	6.875	486,214		614,900
100189633	JULIAN	CA		01/17/2025	7.375	486,584		825,000
100177452	MIAMI	FL		01/16/2025	7.500	487,001		790,000
100202653	WILDWOOD CREST	NJ		03/24/2025	6.990	486,012		690,000
100177676	EMMETT	ID		01/16/2025	7.500	486,776		875,000
100191599	MANTECA	CA		01/31/2025	7.625	486,237		630,000
100193020	CRYSTAL BEACH	TX		02/10/2025	7.375	485,660		550,000
100194645	FONTANA	CA		02/21/2025	7.375	486,046		750,000
100203594	DUBLIN	OH		03/26/2025	7.500	485,556		716,000
100177064	CONNOR TWP	ME		01/16/2025	7.750	486,269		598,000
100188294	GEORGETOWN	SC		01/08/2025	6.500	485,920		665,000
100191765	HOUSTON	TX		02/20/2025	7.625	485,841		630,000
100157186	HARDEEVILLE	SC		02/20/2025	9.375	485,267		583,000
100203467	OAK PARK	IL		03/26/2025	7.625	485,092		625,000
100194705	TIGARD	OR		02/21/2025	6.625	485,510		663,000
100194691	DENVER	CO		02/21/2025	7.375	485,283		638,000
100189249	SALT LAKE CITY	UT		01/13/2025	7.375	485,698		638,000
100201783	SAVANNAH	GA		03/18/2025	7.625	484,755		590,000
100201997	APPLE VALLEY	CA		03/18/2025	8.500	484,742		530,000
100189797	HARSHAW	WI		01/21/2025	6.624	485,172		770,000
100188802	MENIFEE	CA		01/09/2025	5.500	485,542		681,000
100202841	KENT	WA		03/24/2025	7.625	484,597		670,000
100195286	ELLIJAY	GA		02/24/2025	7.500	484,963		678,700
100191721	MORENO VALLEY	CA		02/20/2025	7.250	484,466		590,000
100195295	INDIO	CA		02/24/2025	7.375	484,423		641,000
100185283	GAINESVILLE	VA		01/24/2025	7.250	484,810		890,000
100189114	MESA	AZ		01/13/2025	7.125	485,156		600,000
100190974	ROSEVILLE	CA		01/28/2025	7.625	484,784		630,000
100192581	PERRIS	CA		02/10/2025	6.990	484,300		602,000
100189581	RIALTO	CA		01/17/2025	6.750	484,633		652,000
100188549	AURORA	CO		01/09/2025	7.125	485,473		625,000
100200387	BROKEN BOW	OK		03/10/2025	6.624	484,107		669,000
100190961	FAIRFIELD	CA		01/28/2025	8.125	484,465		639,000
100203228	WELLS	ME		03/27/2025	8.125	483,946		595,000
100192471	AUBURN	WA		02/07/2025	7.625	483,873		585,000
100188832	REDWOOD CITY	CA		01/09/2025	6.990	483,686		1,340,000
100194352	WORCESTER	MA		02/14/2025	7.500	483,659		595,000
100201749	TRACY	CA		03/18/2025	7.625	482,162		743,000
100190090	RANCHO CUCAMONGA	CA		01/21/2025	6.875	483,645		770,000
100191477	NIJMEGEN	NLD		01/29/2025	4.850	601,899		833,604
100191693	CERRITOS	CA		02/20/2025	8.000	483,520		575,000
100190153	ELK GROVE	CA		01/21/2025	7.625	483,515		585,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188696	DIVIDE	CO		01/09/2025	7.750	483,437		535,000
100193188	SEQUIM	WA		03/20/2025	8.875	483,000		875,000
100203929	NORTH RIDGEVILLE	OH		03/28/2025	8.250	482,866		742,000
100190679	NEW SMYRNA BEACH	FL		01/28/2025	6.625	483,241		620,000
100192595	TEMECULA	CA		02/10/2025	7.750	482,850		625,000
100189241	SOUTH JORDAN	UT		01/13/2025	6.625	483,247		640,000
100198325	RICHARDSON	TX		02/28/2025	6.875	482,960		640,000
100198919	SPOKANE	WA		02/28/2025	7.625	483,000		575,000
100203211	OAKLAND	CA		03/27/2025	6.750	482,723		630,000
100193182	MESA	AZ		03/20/2025	7.875	482,690		595,000
100188792	MARYSVILLE	WA		01/09/2025	5.375	482,987		730,000
100186919	MANTECA	CA		01/07/2025	7.125	483,366		685,000
100193215	NEW ORLEANS	LA		02/10/2025	6.375	483,345		815,000
100202435	MIAMI	FL		03/20/2025	7.375	482,435		692,000
100191774	NORTH CHARLESTON	SC		01/31/2025	8.000	482,684		650,000
100186025	BAKERSFIELD	CA		01/31/2025	7.750	482,203		590,000
100201651	WESLEY CHAPEL	FL		03/13/2025	7.500	482,262		613,000
100200558	RICHMOND	VA		03/11/2025	6.625	482,219		650,000
100200272	SOUTH YARMOUTH	MA		03/07/2025	7.990	482,106		525,000
100204018	WILLIS	TX		03/28/2025	7.625	482,081		620,000
100200591	NASHVILLE	TN		03/11/2025	6.500	481,949		650,000
100194011	HUNTINGTON PARK	CA		02/11/2025	7.750	481,954		630,000
100201022	PHOENIX	AZ		03/12/2025	6.750	481,884		650,000
3340095854	YONKERS	NY		03/27/2025	8.174	602,316		960,000
100193002	GOULDSBORO	PA		02/10/2025	7.490	481,818		675,000
100177393	HIGHLAND VILLAGE	TX		01/16/2025	9.375	482,410		799,000
100192869	AU GRES	MI		02/10/2025	8.000	481,774		580,300
100192964	MANASSAS	VA		02/10/2025	6.875	481,615		600,000
100189384	CORONA	CA		01/14/2025	7.250	481,451		775,000
100201348	MIAMI	FL		03/12/2025	7.125	481,373		734,000
100190163	EUREKA	MT		01/21/2025	7.125	610,784		800,000
100189323	MESA	AZ		01/13/2025	6.500	481,584		685,000
100177226	CHARLOTTE	NC		01/16/2025	8.875	481,598		545,000
100177668	ROCKWALL	TX		01/16/2025	8.375	481,599		580,000
100203934	ERIE	MI		03/28/2025	8.875	480,788		563,000
100192806	DISCOVERY BAY	CA		02/10/2025	6.875	480,688		700,000
100193554	CONCORD	CA		02/10/2025	6.750	480,653		645,000
100194369	CANTON	TX		02/14/2025	7.625	480,700		625,000
100192704	CARSON CITY	NV		02/10/2025	7.250	480,635		685,000
100177229	IRVINE	CA		01/16/2025	7.000	481,372		2,085,000
100192521	MARSHFIELD	MA		02/10/2025	7.990	480,880		616,000
100201518	EL MONTE	CA		03/13/2025	7.375	480,461		720,000
100189760	ANDREWS	NC		01/21/2025	7.874	481,145		599,000
100201684	NASHVILLE	TN		03/13/2025	7.500	480,330		585,000
100192848	SAVANNAH	GA		02/10/2025	7.625	480,265		620,000
100202648	LAS VEGAS	NV		03/24/2025	6.875	480,214		680,000
100203287	WASHINGTON	UT		03/27/2025	6.125	480,204		612,000
100188959	LAS VEGAS	NV		01/09/2025	6.999	480,625		632,000
100189281	MONTGOMERY	TX		01/13/2025	6.875	480,645		650,000
100202955	DOUBLE SPRINGS	AL		03/24/2025	7.500	480,192		640,000
100193525	CARMEL	NY		02/10/2025	7.375	480,693		625,000
100200379	BUCKEYE	AZ		03/10/2025	7.625	479,846		585,000
100201940	HONOLULU	HI		03/18/2025	7.250	479,704		620,000
100192700	DALLAS	TX		02/10/2025	7.490	479,611		623,000
100203976	EL MIRAGE	AZ		03/28/2025	7.625	479,401		666,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186956	UPTON	MA		01/07/2025	7.375	480,263		803,000
100201045	FORT MYERS	FL		03/12/2025	6.990	479,304		625,000
100203585	LATHROP	CA		03/26/2025	5.990	479,269		655,000
100189728	PHELAN	CA		01/21/2025	7.625	479,441		590,000
100185208	ORANGEVALE	CA		01/24/2025	9.375	478,836		530,000
100189054	LOS ANGELES	CA		01/09/2025	6.499	479,612		695,000
100200260	LEVITTOWN	PA		03/07/2025	7.625	478,639		595,000
100198280	CANTON	GA		02/28/2025	6.990	478,773		690,000
100194109	DAYTONA BEACH SHORES	FL		02/14/2025	8.375	478,243		537,000
100200694	COTUIT	MA		03/11/2025	7.125	478,151		770,000
100190296	FLANDERS	NY		01/22/2025	7.430	478,111		774,000
100203517	PALM HARBOR	FL		03/26/2025	7.250	478,067		627,000
100186029	BOZEMAN	MT		01/31/2025	7.750	478,326		585,000
100204143	LAS VEGAS	NV		03/28/2025	7.499	477,861		615,000
100200459	HIGHLAND	IN		03/10/2025	7.625	477,874		580,000
100188712	SAINT IGNACE	MI		01/09/2025	7.375	478,025		578,000
100177501	RIVERBANK	CA		01/16/2025	7.000	478,501		719,000
100203110	MERIDIAN	ID		03/27/2025	7.125	477,606		589,000
100189838	RICHARDSON	TX		01/21/2025	6.990	477,918		630,000
100189823	ADDISON	IL		01/21/2025	7.000	477,896		628,780
100201654	BRONX	NY		03/13/2025	6.990	477,278		960,000
100201983	FALL RIVER	MA		03/18/2025	7.625	477,273		636,000
100193338	WILDWOOD CREST	NJ		02/10/2025	7.125	478,050		850,000
100201605	MIAMI	FL		03/13/2025	7.990	477,002		610,000
100203190	PHOENIX	AZ		03/27/2025	7.500	476,942		640,000
100157181	SANTA ROSA	CA		02/20/2025	8.750	477,138		735,000
100188918	BEAUMONT	CA		01/09/2025	7.125	476,935		650,000
100193157	RIALTO	CA		03/20/2025	8.500	476,438		605,000
100193033	NAPLES	FL		02/10/2025	7.625	476,384		560,000
100195290	BRADENTON	FL		02/24/2025	7.375	476,322		582,000
100191674	PEMBROKE PINES	FL		01/31/2025	6.250	476,580		750,000
100202650	LAVONIA	GA		03/24/2025	6.990	476,149		695,000
100191675	WEST CHESTER	PA		02/20/2025	8.250	476,057		635,000
100195305	STERLING	VA		02/24/2025	6.625	475,891		686,000
100157261	GREENACRES	FL		02/20/2025	8.750	476,189		575,000
100200353	PIEDMONT	OK		03/10/2025	7.375	475,870		625,000
100192721	CENTER BARNSTEAD	NH		02/10/2025	7.500	475,860		615,000
100193661	SAN BERNARDINO	CA		02/10/2025	7.375	475,815		700,000
100188734	DAVENPORT	FL		01/09/2025	7.375	476,191		550,000
100202744	ESSEX	CT		03/24/2025	7.375	475,756		761,000
100203682	ALPHEN AAN DEN RIJN	NLD		03/26/2025	5.000	591,252		827,116
100177192	GROVE CITY	OH		01/16/2025	9.250	476,337		536,000
100188605	DOVER	NH		02/10/2025	7.375	475,537		800,000
100188369	CLOVIS	CA		01/08/2025	6.990	475,972		680,000
100195289	BOZEMAN	MT		02/24/2025	7.125	475,499		625,000
100192645	TEMPE	AZ		02/10/2025	6.990	475,351		630,000
100192790	OAKHURST	CA		02/10/2025	7.625	475,359		580,000
100189120	WINCHESTER	CA		01/13/2025	4.990	475,600		660,000
100188354	NEW HOPE	PA		01/08/2025	6.875	475,723		630,000
100204016	CRYSTAL BEACH	TX		03/28/2025	7.500	475,157		552,000
100195294	ANCHORAGE	AK		02/24/2025	6.875	476,056		672,000
100203281	WEST SACRAMENTO	CA		03/27/2025	8.000	475,085		569,000
100202469	BAILEY	CO		03/21/2025	7.250	475,067		525,000
100191797	SPARKS GLENCOE	MD		01/31/2025	7.125	475,224		620,000
100202483	SEVIERVILLE	TN		03/21/2025	7.625	474,895		515,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189034	MIAMI SPRINGS	FL		01/09/2025	6.375	475,126		853,000
100192856	WAIPAHU	HI		02/10/2025	8.000	474,482		655,000
100188636	HOLLYWOOD	FL		02/10/2025	7.125	474,323		585,000
100198408	NEW ORLEANS	LA		02/28/2025	7.500	474,217		615,200
100195370	HYANNIS	MA		02/24/2025	8.124	474,289		507,000
100201090	QUINCY	MA		03/12/2025	7.250	473,726		615,000
100191684	CHARLOTTE	NC		02/20/2025	8.500	473,649		568,000
100202886	SURPRISE	AZ		03/24/2025	7.875	473,595		615,000
100203708	S-GRAVENHAGE	NLD		03/26/2025	5.100	588,564		751,527
100192641	FAIR LAWN	NJ		02/10/2025	7.000	473,542		635,000
100188977	OAKLAND	CA		01/09/2025	8.375	473,821		580,000
100203392	WASHINGTON	DC		03/27/2025	6.875	473,463		635,000
100198356	JASPER	GA		02/28/2025	7.375	473,535		660,000
100199393	CLOVIS	CA		03/05/2025	7.990	473,289		625,000
100194521	GARDEN CITY	UT		02/14/2025	7.625	473,202		632,000
100177133	CHOWCHILLA	CA		01/16/2025	9.250	473,511		538,000
100193178	SARASOTA	FL		03/20/2025	7.250	472,936		595,000
100194605	HARDEEVILLE	SC		02/21/2025	7.625	473,080		655,000
100192876	SILVER SPRING	MD		02/10/2025	7.125	472,686		625,000
100177583	HIALEAH	FL		01/16/2025	6.750	473,367		575,000
100203983	WEATHERFORD	TX		03/28/2025	7.990	472,500		948,000
100201769	HAMPSTEAD	NC		03/18/2025	7.250	472,499		748,000
100201530	MORENO VALLEY	CA		03/13/2025	8.125	472,500		600,000
100157096	HOLLYWOOD	FL		02/20/2025	7.625	472,813		650,000
100201724	KIRKLAND	WA		03/18/2025	6.250	471,470		1,805,000
100177545	DENVER	CO		01/16/2025	7.500	473,235		1,580,000
100194646	LATHROP	CA		02/21/2025	7.875	472,598		625,000
100200690	SEATTLE	WA		03/11/2025	6.625	472,097		645,000
100191150	DENVER	CO		01/29/2025	7.875	472,500		920,000
100192998	BOISE	ID		02/10/2025	7.625	472,047		523,000
100189193	TALLAHASSEE	FL		01/13/2025	6.125	472,429		670,000
100195350	VALLEJO	CA		02/24/2025	8.125	471,726		560,000
100194626	NORTH MYRTLE BEACH	SC		02/21/2025	6.500	472,111		635,000
100194796	DENVER	CO		02/21/2025	6.490	472,051		680,000
100188743	FRISCO	NC		01/09/2025	6.000	471,996		850,000
100201175	LIVE OAK	FL		03/12/2025	7.625	471,570		569,000
100190399	ALPHARETTA	GA		01/23/2025	8.750	473,024		1,600,000
100202722	FONTANA	CA		03/24/2025	7.250	471,214		610,000
100192906	LAVALLETTE	NJ		02/10/2025	7.500	471,142		615,000
100185262	BAKERSFIELD	CA		01/24/2025	7.875	471,491		600,000
100201801	EULESS	TX		03/18/2025	8.500	471,070		535,000
100189327	MILLCREEK	UT		01/13/2025	6.624	471,484		669,000
100188348	WEST SACRAMENTO	CA		01/08/2025	6.875	471,329		628,000
100201998	LYNWOOD	CA		03/18/2025	7.875	470,830		700,000
100195283	CHICAGO	IL		02/24/2025	7.375	470,631		610,000
100190829	SOUTH SALT LAKE	UT		01/27/2025	7.625	471,305		570,000
100191387	HOUSTON	TX		01/30/2025	7.625	470,871		600,000
100192286	FORDS	NJ		01/31/2025	7.375	471,450		725,000
100203672	ROERMOND	NLD		03/26/2025	5.000	584,533		783,869
100192809	MANTECA	CA		02/10/2025	6.499	470,299		750,000
100202927	PORTLAND	OR		03/24/2025	7.375	470,237		680,000
100190192	SAN RAFAEL	CA		01/21/2025	6.750	470,987		800,000
100200304	WHITTIER	CA		03/07/2025	7.500	470,190		776,000
100200674	DURHAM	NC		03/11/2025	6.750	470,092		670,000
100195437	EATONTON	GA		02/24/2025	6.250	470,050		800,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198874	LAKE HAVASU CITY	AZ		02/28/2025	7.625	470,250		570,000
100189435	REDMOND	WA		01/14/2025	7.625	470,320		575,000
100192602	VACAVILLE	CA		02/10/2025	7.625	469,962		610,000
100192970	LYNNWOOD	WA		02/10/2025	6.490	469,720		650,000
100201274	EMERALD ISLE	NC		03/12/2025	7.500	469,680		587,000
100192623	CRANSTON	RI		02/10/2025	7.250	470,056		620,000
100189301	MINNEAPOLIS	MN		01/13/2025	7.500	469,898		610,000
100190942	UNIONDALE	NY		01/28/2025	6.625	469,874		680,000
100186023	KALISPELL	MT		01/31/2025	7.875	469,740		870,000
100195299	VENTNOR CITY	NJ		02/24/2025	6.490	469,808		670,000
100189947	SALT LAKE CITY	UT		01/21/2025	7.250	469,599		619,000
100192632	NEW MARKET	MD		02/10/2025	7.375	469,158		615,000
100194668	SACRAMENTO	CA		02/21/2025	6.000	469,511		618,000
100200574	SKOKIE	IL		03/11/2025	6.875	469,055		675,000
100195288	OVERLAND PARK	KS		02/24/2025	6.990	469,015		650,000
100189006	PASADENA	CA		01/09/2025	8.250	469,280		640,000
100189923	CLOVIS	CA		01/21/2025	7.000	469,194		654,000
100192449	COUPEVILLE	WA		02/07/2025	7.500	468,772		569,900
100190099	MABANK	TX		01/21/2025	7.875	469,259		708,000
100189775	TUCSON	AZ		01/21/2025	6.999	469,225		615,000
100192526	LA QUINTA	CA		02/10/2025	7.500	468,190		575,000
100202790	WORCESTER	MA		03/24/2025	7.500	468,130		612,000
100190101	MILTON	FL		01/21/2025	6.875	468,504		669,000
100189786	MENIFEE	CA		01/21/2025	6.625	468,133		647,000
100190844	CORAL SPRINGS	FL		01/27/2025	6.750	468,520		595,000
100200609	NORTH RIVERSIDE	IL		03/11/2025	7.000	467,671		615,000
100198391	DAVIS	WV		02/28/2025	7.125	467,724		610,000
100197511	WOODSTOCK	NY		02/26/2025	7.125	467,577		615,000
100200520	CHICAGO	IL		03/11/2025	7.500	467,481		660,000
100203131	PORT ARANSAS	TX		03/27/2025	6.625	467,460		823,000
100201411	OAKLAND	CA		03/12/2025	6.999	467,339		650,000
100177423	GRAND PRAIRIE	TX		01/16/2025	9.625	467,819		560,000
100189342	SEATTLE	WA		01/13/2025	7.000	470,101		735,000
100198491	NORTH EAST	MD		02/28/2025	8.000	467,675		575,000
100189025	FONTANA	CA		01/09/2025	6.499	467,000		760,000
100195285	HOWELL	NJ		02/24/2025	7.250	467,057		650,000
100194084	CHICAGO	IL		02/14/2025	7.375	467,025		575,000
100201739	TRACY	CA		03/18/2025	7.625	465,533		700,000
100157016	LYNWOOD	IL		02/20/2025	9.750	466,706		522,000
100201127	SCOTTSDALE	AZ		03/12/2025	7.375	466,428		650,000
100177575	HICKSVILLE	NY		01/16/2025	7.750	468,816		650,000
100202417	GRAND RAPIDS	MI		03/19/2025	7.250	466,330		785,000
100189651	ELBURN	IL		01/17/2025	7.999	466,551		575,000
100190897	SISTER BAY	WI		01/28/2025	6.990	466,522		665,000
100194486	BROOKLYN	NY		02/14/2025	7.250	466,098		600,000
100197521	CAMANO ISLAND	WA		02/26/2025	7.125	466,057		1,050,000
100177189	MURFREESBORO	TN		01/16/2025	7.875	466,607		561,000
100191234	LOS ANGELES	CA		01/29/2025	7.375	466,200		592,000
100190687	GLEN ROCK	NJ		01/28/2025	6.000	467,353		635,000
100198235	SILVERTON	OR		02/28/2025	6.875	465,930		664,000
100198307	ANCHORAGE	AK		02/28/2025	7.625	465,881		610,000
100201568	AVON	MA		03/13/2025	7.375	465,446		772,000
100192494	GAITHERSBURG	MD		02/07/2025	8.374	465,488		500,000
100201007	SPARKS	NV		03/12/2025	4.990	465,268		660,000
100194009	RICHMOND	TX		02/11/2025	8.874	465,400		535,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203713	AMSTELVEEN	NLD		03/26/2025	5.150	578,352		843,334
100194023	CLERMONT	FL		02/11/2025	7.750	465,364		606,000
100198462	EVERETT	WA		02/28/2025	6.875	465,393		655,000
100197652	VAL VERDE	CA		02/26/2025	7.999	465,078		620,000
100199983	KEYSTONE	CO		03/06/2025	6.625	464,978		630,000
100202828	PHOENIX	AZ		03/24/2025	7.625	464,909		605,000
100201893	WASHINGTON	DC		03/18/2025	7.125	464,867		635,000
100198465	ROSEVILLE	CA		02/28/2025	7.250	464,962		664,700
100190756	BIG BEAR LAKE	CA		01/27/2025	7.750	465,509		620,000
100188623	MIAMI	FL		02/10/2025	7.000	465,078		899,000
100190122	TACOMA	WA		01/21/2025	7.000	464,980		575,000
100192423	DORAL	FL		02/07/2025	9.124	464,625		590,000
100157160	AUBURN	WA		02/20/2025	8.990	464,833		600,000
100201152	BAKERSFIELD	CA		03/12/2025	7.500	464,440		600,000
100188376	HOMESTEAD	FL		01/08/2025	7.000	464,857		606,000
100194479	GRAYSON	GA		02/14/2025	7.375	464,384		570,000
100194548	SHAWNEE	KS		02/20/2025	7.750	464,300		575,000
100188709	PUNTA GORDA	FL		01/09/2025	7.500	464,676		520,000
100202889	REHOBOTH BEACH	DE		03/24/2025	7.375	464,276		645,000
100194315	WINSTON SALEM	NC		02/14/2025	7.500	464,298		566,000
100200482	NORTH PORT	FL		03/10/2025	7.749	464,262		610,000
100199977	SAN GABRIEL	CA		03/06/2025	6.500	464,098		960,000
100193444	MINNEAPOLIS	MN		02/10/2025	7.125	464,835		660,000
100194308	ST PETERSBURG	FL		02/14/2025	7.625	464,084		600,000
100194103	WYLIE	TX		02/14/2025	8.990	463,995		491,000
100192820	COLORADO SPRINGS	CO		02/10/2025	6.875	463,897		660,000
100202484	SEQUIM	WA		03/21/2025	8.250	463,883		513,000
100198412	SAN PABLO	CA		02/28/2025	6.750	464,273		660,000
100189692	WOODSTOCK	GA		02/20/2025	6.875	464,074		692,000
100201218	OROVILLE	CA		03/12/2025	8.000	463,705		560,000
100188375	KISSIMMEE	FL		01/08/2025	6.999	464,052		580,000
100203466	ELK GROVE	CA		03/26/2025	7.625	463,426		600,000
100204153	EL MONTE	CA		03/28/2025	6.875	463,278		950,000
100195280	FREEPORT	FL		02/24/2025	7.625	463,262		585,000
100193088	MANTECA	CA		02/10/2025	4.750	462,963		700,000
100203611	UNITED KINGDOM	GBR		03/27/2025	6.690	580,401		756,822
100191534	UNITED KINGDOM	GBR		01/29/2025	6.990	557,765		807,191
100189231	WEST WARWICK	RI		01/13/2025	7.500	463,491		600,000
100198287	LAKE ELSINORE	CA		02/28/2025	7.125	463,544		580,000
100188475	TOMS RIVER	NJ		01/08/2025	7.250	463,333		625,000
100198484	NEW MARKET	MD		02/28/2025	7.125	463,070		572,500
100192538	MANASSAS	VA		02/10/2025	6.990	462,877		575,000
100203267	WINCHESTER	CA		03/27/2025	5.750	462,860		640,000
100193527	ELLICOTTVILLE	NY		02/10/2025	7.625	463,763		507,000
100192963	RIDGEFIELD	WA		02/10/2025	7.375	462,877		568,000
100203292	SARATOGA SPRINGS	UT		03/27/2025	7.375	462,837		577,000
100188455	MIRAMAR	FL		01/08/2025	7.500	463,182		642,000
100198437	HOWELL	NJ		02/28/2025	7.300	462,938		600,000
100200291	PATERSON	NJ		03/07/2025	7.750	462,751		590,000
100201539	RICHMOND	TX		03/13/2025	7.875	462,710		568,000
100194694	MCALLEN	TX		02/21/2025	7.875	463,140		595,000
100201061	MANTECA	CA		03/12/2025	7.125	462,611		755,000
100189957	LAS VEGAS	NV		01/21/2025	6.750	462,866		650,000
100201225	METAIRIE	LA		03/12/2025	7.875	462,460		528,000
100203230	COPPELL	TX		03/27/2025	6.124	462,331		620,000

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100200531	LOS ANGELES	CA		03/11/2025	7.125	462,262		775,000
100189965	KUTTAWA	KY		01/21/2025	7.125	462,562		760,000
3500117126	VALLEY VILLAGE	CA		03/21/2025	8.175	924,291		344,300
100189414	TEANECK	NJ		01/14/2025	8.875	462,327		570,000
100192811	MANTECA	CA		02/10/2025	6.499	461,996		750,000
100200275	BOSTON	MA		03/07/2025	7.625	461,955		605,000
100189438	MURRIETA	CA		01/14/2025	7.500	462,268		750,000
100190447	FREMONT	CA		01/23/2025	8.625	462,676		1,701,000
100201116	SACRAMENTO	CA		03/12/2025	7.375	461,806		610,000
100189761	INDIO	CA		01/21/2025	6.624	462,131		670,000
100202700	RIVERSIDE	CA		03/24/2025	7.250	461,717		611,000
100194177	AUSTIN	TX		02/14/2025	7.750	462,079		641,000
100201112	GREENBELT	MD		03/12/2025	7.375	461,668		615,000
100192454	WALLKILL	NY		02/07/2025	7.500	461,685		1,185,000
100203370	BIG BEAR LAKE	CA		03/27/2025	7.250	461,612		560,000
100188439	MANTECA	CA		01/08/2025	7.375	461,151		710,000
100192157	LOS ANGELES	CA		01/31/2025	7.250	461,372		697,000
100191703	LANCASTER	CA		02/20/2025	9.250	460,688		585,000
100192852	ALPHARETTA	GA		02/10/2025	7.375	460,574		605,000
100189860	HENDERSON	NV		01/21/2025	5.625	460,570		575,000
100189881	LAKE HAVASU CITY	AZ		01/21/2025	7.375	461,012		650,000
100194091	AUSTIN	TX		02/14/2025	7.990	460,241		590,000
100197719	UTRECHT	NLD		02/26/2025	4.850	557,857		778,463
100192482	SELDEN	NY		02/07/2025	7.999	460,214		700,000
100200676	ASBURY PARK	NJ		03/11/2025	6.990	460,117		640,000
100199046	ROSEVILLE	CA		02/28/2025	7.125	460,642		650,000
100194439	PLANO	TX		02/14/2025	7.250	460,122		600,000
100199330	BAKERSFIELD	CA		03/05/2025	7.750	459,797		590,000
100203307	BASYE	VA		03/27/2025	6.875	459,613		595,000
100191755	WEST COVINA	CA		02/20/2025	7.250	459,527		850,000
100189183	HOWELL	NJ		01/13/2025	7.500	459,749		600,000
100203304	SARATOGA SPRINGS	UT		03/27/2025	7.375	459,355		609,000
100198889	CENTER	TX		02/28/2025	7.250	459,470		725,000
100190696	MURRELLS INLET	SC		01/28/2025	7.750	459,574		600,000
100194157	HERMINIE	PA		02/14/2025	7.875	459,562		615,000
100188298	ROSEVILLE	CA		01/08/2025	6.624	459,539		605,000
3340095863	HAMPTON BAYS	NY		03/19/2025	8.174	573,804		250,000
100203192	REDINGTON SHORES	FL		03/27/2025	7.250	459,020		650,000
100189344	MARRIOTTSVILLE	MD		01/13/2025	7.125	459,352		690,000
100201586	LOS ANGELES	CA		03/13/2025	7.250	458,831		1,050,000
100190944	MANTECA	CA		01/28/2025	6.625	459,237		660,000
100197579	STOCKTON	CA		02/26/2025	7.125	458,633		600,000
100202350	MIAMI	FL		03/19/2025	7.124	458,479		540,000
100193043	CHARLOTTE	NC		02/10/2025	7.375	458,493		533,000
100192651	DENVER	CO		02/10/2025	6.875	458,470		630,000
100193187	FLORENCE	KY		03/20/2025	7.875	458,420		575,000
100198282	CUMMING	GA		02/28/2025	6.990	458,426		647,000
100157112	CUMMING	GA		02/20/2025	8.875	458,210		550,000
100189042	BELLFLOWER	CA		01/09/2025	8.250	458,507		605,000
100188465	COLUMBUS	OH		01/08/2025	7.750	458,543		577,500
100193172	GEORGETOWN	TX		03/20/2025	7.875	458,159		665,000
100177532	HOLLYWOOD	FL		01/16/2025	6.750	460,338		560,000
100157115	SPRING	TX		02/20/2025	7.875	458,358		858,000
100157056	JACKSON	GA		02/20/2025	7.875	458,214		650,000
100189024	VACAVILLE	CA		01/09/2025	6.999	458,207		582,500

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100195647	WHEELING	IL		02/24/2025	7.250	458,187		565,000
100188627	HIALEAH	FL		02/10/2025	8.125	457,818		530,000
100194717	POMONA	CA		02/21/2025	7.375	458,126		670,000
100193484	DENNIS PORT	MA		02/10/2025	7.375	458,372		600,000
100192534	PORT ORCHARD	WA		02/10/2025	5.625	457,464		640,000
100189277	PAGE	AZ		01/13/2025	6.875	457,780		610,000
100190692	LOXAHATCHEE	FL		01/28/2025	6.875	457,692		605,000
100202933	TOWNSEND	TN		03/24/2025	7.125	457,264		599,900
100192814	COLORADO SPRINGS	CO		02/10/2025	7.625	457,135		620,000
100201012	MANTECA	CA		03/12/2025	4.750	456,894		683,000
100200573	WASILLA	AK		03/11/2025	6.990	456,936		618,000
100193385	MORRISTOWN	NJ		02/10/2025	6.875	457,625		725,000
100199400	LONG POND	PA		03/05/2025	7.250	456,656		596,000
100157333	ROSEVILLE	CA		02/20/2025	8.000	456,894		1,200,000
100177341	BIG BEAR LAKE	CA		01/16/2025	8.375	459,414		582,000
100203198	WINCHESTER	CA		03/27/2025	5.500	456,455		659,000
100181411	WOODSTOCK	GA		01/09/2025	6.875	456,882		700,000
100194794	CAPE CORAL	FL		02/21/2025	6.990	456,807		620,000
100200165	HENDERSON	NV		03/07/2025	7.125	456,384		565,000
100190816	BERKELEY	CA		01/27/2025	7.250	456,964		1,400,000
3340097206	OAKLAND	CA		03/27/2025	8.910	570,240		1,360,000
3340093729	WEST HOLLYWOOD	CA		02/06/2025	8.447	570,240		1,028,000
100199370	TRACY	CA		03/05/2025	6.875	455,917		635,000
100189425	REDMOND	WA		01/14/2025	7.500	456,268		589,000
100191021	LOMPOC	CA		01/29/2025	7.499	456,042		565,000
100191794	MODESTO	CA		01/31/2025	7.875	455,890		495,000
100192911	NEW BRUNSWICK	NJ		02/10/2025	6.990	455,291		650,000
100189893	CARY	NC		01/21/2025	7.125	455,586		599,000
100198417	LAFAYETTE	CO		02/28/2025	6.624	455,743		650,000
100189226	LAS VEGAS	NV		01/13/2025	6.875	455,508		630,000
100195348	COTTONWOOD	AZ		02/24/2025	8.250	455,385		497,000
100188644	GREER	SC		02/10/2025	7.875	455,386		520,000
100197621	AUBURN	WA		02/26/2025	7.874	454,941		569,000
100202866	WOONSOCKET	RI		03/24/2025	7.875	454,717		644,000
100194153	SEATTLE	WA		02/14/2025	7.000	455,006		855,000
100177372	SAN ANSELMO	CA		01/16/2025	6.875	455,251		1,450,000
100177474	INDIO	CA		01/16/2025	7.875	455,174		588,000
100188575	PORTER	TX		02/10/2025	7.625	454,742		550,000
100189016	LANCASTER	CA		01/09/2025	6.875	454,672		570,000
100194151	ELKHART	IN		02/14/2025	7.750	454,584		600,000
100189245	SILVER SPRING	MD		01/13/2025	7.000	454,619		595,000
100200268	TUCSON	AZ		03/07/2025	7.625	454,130		565,000
100191464	WEERT	NLD		01/29/2025	4.900	546,471		756,839
100191788	NAPLES	FL		01/31/2025	7.250	454,373		540,000
100193202	MOORESTOWN	NJ		02/10/2025	8.625	456,344		640,000
100190659	FAIRFIELD	PA		01/28/2025	6.750	454,816		607,000
100200347	ANGEL FIRE	NM		03/10/2025	7.625	453,930		569,000
100195589	LAS VEGAS	NV		02/24/2025	7.999	453,819		600,000
100191089	SAINT CLOUD	FL		01/29/2025	6.875	453,791		604,000
100190068	CUMMING	GA		01/21/2025	7.375	454,111		610,000
100201695	ROCKVILLE	MD		03/18/2025	7.875	453,527		553,000
3300005740	BROOKLYN	NY		02/19/2025	8.625	370,012	83,245	1,224,000
100203259	SANTA CLARITA	CA		03/27/2025	7.750	453,243		725,000
100193460	TUCSON	AZ		02/10/2025	8.625	453,476		550,000
100201030	KEAAU	HI		03/12/2025	6.875	452,908		595,000

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100200184	WOODLAND PARK	CO		03/07/2025	7.500	452,889		585,000
100203365	RONALD	WA		03/27/2025	7.000	452,822		589,000
100201421	WINDSOR	CA		03/12/2025	7.250	452,793		817,000
100195466	JURUPA VALLEY	CA		02/24/2025	5.750	453,140		660,000
100200611	LAWRENCEVILLE	GA		03/11/2025	6.875	452,613		600,000
100194381	LINCOLN	CA		02/14/2025	7.625	452,647		555,000
100193378	WESTFIELD	NJ		02/10/2025	7.500	453,190		630,000
100177254	CHARLOTTE	NC		01/16/2025	6.875	453,306		950,000
100195565	SILVER SPRING	MD		02/24/2025	7.625	452,408		560,000
100193118	FONTANA	CA		02/10/2025	5.500	452,199		674,000
100192627	CHANDLER	AZ		02/10/2025	7.625	452,911		586,000
100199256	DALLAS	TX		03/05/2025	7.625	452,260		550,000
100200996	WINDHAM	NY		03/12/2025	6.990	452,139		680,000
100202768	MOUNTAIN HOME	ID		03/24/2025	7.375	452,051		585,000
100177581	HEBER CITY	UT		01/16/2025	7.375	452,380		675,000
100188293	UNION CITY	NJ		01/08/2025	6.624	452,271		665,000
100193582	PASO ROBLES	CA		02/10/2025	7.375	451,693		549,999
100203987	HOMELAND	CA		03/28/2025	6.990	451,648		565,000
100198426	SAINT PETERSBURG	FL		02/28/2025	8.125	452,112		580,000
100198344	GILBERT	AZ		02/28/2025	7.375	451,745		585,000
100194453	BAKERSFIELD	CA		02/14/2025	7.625	451,477		590,000
100194470	BAKERSFIELD	CA		02/14/2025	7.625	451,477		590,000
100199973	TACOMA	WA		03/06/2025	7.125	451,397		630,000
100177225	DEMING	WA		01/16/2025	6.500	456,195		775,000
100195278	CAMERON	MT		02/24/2025	7.124	451,222		860,000
100201443	LAS VEGAS	NV		03/12/2025	7.999	451,177		607,000
100189691	PISCATAWAY	NJ		02/20/2025	7.375	451,867		640,000
100201470	VERDI	NV		03/12/2025	8.250	451,050		480,000
100202923	EATONTON	GA		03/24/2025	7.875	450,926		560,000
100177597	RICHMOND	CA		01/16/2025	7.875	451,789		660,000
100200329	NORMAN	OK		03/10/2025	7.750	450,745		700,000
100188730	SUMMERVILLE	SC		01/09/2025	7.125	451,204		530,000
100201206	MIDLAND	TX		03/12/2025	7.875	450,452		570,000
100200218	MIAMI	FL		03/07/2025	7.450	450,403		621,000
100198461	MINNEAPOLIS	MN		02/28/2025	7.750	450,488		585,000
100190680	NAPLES	FL		01/28/2025	6.500	451,067		650,000
100193734	NORTH MRYTLE BEACH	SC		02/10/2025	7.625	450,273		545,000
100203522	ANTIOCH	CA		03/26/2025	6.625	450,167		675,000
100192156	AUBURN	AL		01/31/2025	7.500	450,768		580,900
100203471	PHILADELPHIA	PA		03/26/2025	7.500	449,774		580,000
100201215	PHOENIX	AZ		03/12/2025	8.000	449,677		580,000
100188305	MARBLEHEAD	MA		01/08/2025	6.625	449,934		595,000
100192798	TEMECULA	CA		02/10/2025	6.875	449,430		596,000
100192849	SAVANNAH	GA		02/10/2025	7.375	449,331		585,000
100188987	PERRIS	CA		01/09/2025	9.250	449,575		515,000
100190375	QUEENS	NY		01/22/2025	7.350	447,757		680,000
100201170	COLUMBUS	OH		03/12/2025	7.625	449,176		625,000
100203521	LAKEWOOD RANCH	FL		03/26/2025	6.875	449,121		620,000
100195274	SAVANNAH	GA		02/24/2025	7.875	449,150		615,000
100193417	CAPE CORAL	FL		02/10/2025	7.125	449,818		600,000
100195287	MARLBOROUGH	MA		02/24/2025	6.624	449,080		616,000
100192791	FRESNO	CA		02/10/2025	7.500	448,974		560,000
100201871	HUNTERSVILLE	NC		03/18/2025	8.000	448,926		542,000
100189751	KISSIMMEE	FL		01/21/2025	7.250	448,996		618,000
100201177	FRANKLIN	TN		03/12/2025	7.625	448,623		550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100199268	OAK ISLAND	NC		03/05/2025	6.990	448,425		592,000
100192800	BAKERSFIELD	CA		02/10/2025	7.125	448,256		590,000
100198364	FRANKLIN	TN		02/28/2025	7.750	448,757		555,000
100203157	LATHROP	CA		03/27/2025	7.500	448,210		616,000
100197532	ELK GROVE	CA		02/26/2025	6.625	448,035		600,000
100201121	MANCHESTER	NH		03/12/2025	7.375	448,030		585,000
100203128	LONGWOOD	FL		03/27/2025	7.125	447,919		733,000
100202599	ALBUQUERQUE	NM		03/21/2025	6.375	447,855		1,089,000
100202725	ROSEVILLE	CA		03/24/2025	7.250	447,799		585,000
100194003	GARLAND	TX		02/11/2025	7.250	448,057		550,000
100195643	RIALTO	CA		02/24/2025	7.999	447,994		560,000
100203718	BREDA	NLD		03/26/2025	4.850	556,314		767,651
100203668	NIJMEGEN	NLD		03/26/2025	4.850	556,314		746,027
100188301	MARBLEHEAD	MA		01/08/2025	6.625	448,295		595,000
100200130	BUFFALO	NY		03/06/2025	7.375	447,498		583,000
100201123	EDISON	NJ		03/12/2025	7.375	447,464		598,000
100191342	HOOVER	AL		01/30/2025	7.375	447,485		781,000
100203303	BURBANK	CA		03/27/2025	6.875	447,232		580,000
100195279	OXNARD	CA		02/24/2025	7.125	447,545		640,000
100194715	SUMMIT	NJ		02/21/2025	6.875	447,406		640,000
3500114401	DALLAS	TX		02/18/2025	8.035	894,012		704,640
100201383	MANAHAWKIN	NJ		03/12/2025	7.750	446,901		1,215,000
100194159	SAINT PETE BEACH	FL		02/14/2025	7.500	447,246		650,000
100203581	BAKERSFIELD	CA		03/26/2025	6.875	446,824		590,000
100201137	HILTON HEAD ISLAND	SC		03/12/2025	7.490	446,763		575,000
100201255	JUPITER	FL		03/12/2025	6.875	446,740		790,000
100192692	RHODODENDRON	OR		02/10/2025	7.375	446,754		590,000
100194080	CHICO	CA		02/14/2025	7.750	446,861		615,000
100176980	OCEAN CITY	MD		01/16/2025	8.625	447,591		545,000
100177591	RICHMOND	TX		01/16/2025	8.750	448,522		486,000
100199101	VILLAS	NJ		03/03/2025	7.875	446,384		643,000
100194499	LAGUNA NIGUEL	CA		02/14/2025	7.625	446,295		605,000
100202756	HARTLAND	WI		03/24/2025	7.375	446,213		583,000
100190717	LOS BANOS	CA		01/27/2025	8.750	446,718		535,000
100189338	LAVALLETTE	NJ		01/13/2025	6.950	446,490		625,000
100193221	LAS VEGAS	NV		02/10/2025	6.625	446,705		615,000
100188686	PIGEON FORGE	TN		01/09/2025	7.625	446,593		506,000
100190039	SUN LAKES	AZ		01/21/2025	7.375	446,570		690,000
100202907	FORT MILL	SC		03/24/2025	7.750	445,753		575,000
100202002	GOLDEN	CO		03/18/2025	8.375	445,693		656,000
100194014	THOMPSONS STATION	TN		02/11/2025	8.375	445,719		615,000
100189072	PLANTATION	FL		01/13/2025	7.250	445,596		775,000
100193226	NASHVILLE	TN		02/10/2025	6.875	445,506		748,000
100203325	LARGO	FL		03/27/2025	7.375	445,412		560,000
100203553	OGDEN	UT		03/26/2025	7.000	445,193		585,000
100195284	CAPE CORAL	FL		02/24/2025	6.990	445,511		678,000
3500117215	SEVIERVILLE	TN		03/10/2025	8.390	816,350	73,649	800,000
100197600	EASTVALE	CA		02/26/2025	7.125	444,950		724,000
100194302	ADELANTO	CA		02/14/2025	7.625	444,956		570,000
100189782	GILCHRIST	TX		01/21/2025	7.750	445,188		501,000
100185236	MENIFEE	CA		01/24/2025	7.750	445,200		538,000
100198319	YORK	PA		02/28/2025	7.125	444,850		593,000
100194155	APEX	NC		02/14/2025	7.375	444,976		830,000
100198406	BLOOMINGTON	CA		02/28/2025	6.750	444,740		600,000
100181476	SUNRISE	FL		01/09/2025	6.875	447,709		560,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197653	GUNNISON	CO		02/26/2025	8.249	444,335		565,500
100194241	JACKSONVILLE BEACH	FL		02/14/2025	8.375	444,343		700,000
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025	6.875	444,287		585,000
100201304	ELK GROVE	CA		03/12/2025	7.250	444,270		557,000
100202486	LAS VEGAS	NV		03/21/2025	8.250	444,252		500,000
100189162	RIVERSIDE	CA		01/13/2025	7.500	444,455		550,000
100194343	HOWELL	NJ		02/14/2025	7.625	444,023		570,000
100186975	CARY	NC		01/07/2025	6.375	444,642		554,000
100200316	NEW ORLEANS	LA		03/10/2025	7.500	443,887		615,000
100194563	HOUSTON	TX		03/28/2025	7.875	443,838		670,000
100202835	BOCA RATON	FL		03/24/2025	7.625	443,687		537,000
100192870	BURLINGTON	MA		02/10/2025	7.125	443,521		587,000
100202749	BALL GROUND	GA		03/24/2025	7.375	443,411		540,000
100192569	YUCCA VALLEY	CA		02/10/2025	7.625	443,708		565,000
100200196	LAKE HIAWATHA	NJ		03/07/2025	7.375	443,204		590,000
100157087	ATLANTA	GA		02/20/2025	7.500	443,496		580,000
100192596	FORT WORTH	TX		02/10/2025	8.250	442,801		630,000
100201543	BAKERSFIELD	CA		03/13/2025	8.125	442,707		540,000
100204073	THORNTON	CO		03/28/2025	8.125	442,629		585,000
100199402	JUPITER	FL		03/05/2025	7.500	442,651		535,000
100190142	ONTARIO	CA		01/21/2025	6.125	442,982		620,000
100192716	NEW SMYRNA BEACH	FL		02/10/2025	7.500	442,545		575,000
100177561	TUCKER	GA		01/16/2025	8.500	443,010		565,000
100177494	MIAMI	FL		01/16/2025	8.875	442,886		530,000
100195271	LAS VEGAS	NV		02/24/2025	7.625	442,270		538,378
100192631	MOUNTLAKE TERRACE	WA		02/10/2025	6.990	443,119		585,000
100193393	INDIAN BEACH	NC		02/10/2025	7.125	442,132		638,000
100201092	ELK GROVE	CA		03/12/2025	7.250	442,144		575,000
100193506	LAKE OSWEGO	OR		02/10/2025	7.625	442,795		681,000
100203910	DANBURY	CT		03/28/2025	8.249	442,077		582,000
100202726	LAS VEGAS	NV		03/24/2025	7.374	442,065		595,000
100188431	HOWELL	NJ		01/08/2025	7.375	442,648		576,000
100199329	CHARLOTTE	NC		03/05/2025	7.250	442,031		660,000
100201779	CHICAGO	IL		03/18/2025	7.500	441,855		590,000
100201361	LOS ANGELES	CA		03/12/2025	6.999	441,730		610,000
100203415	LATHROP	CA		03/27/2025	6.999	441,683		610,000
100157509	SAINT SIMONS ISLAND	GA		02/20/2025	7.750	441,622		545,000
100189132	MENIFEE	CA		01/13/2025	7.875	441,962		537,000
100177643	MADERA	CA		01/16/2025	7.750	442,001		507,000
100188416	CAROLINA BEACH	NC		01/08/2025	7.500	441,682		574,000
100200491	TUCSON	AZ		03/11/2025	6.990	441,287		590,000
100188287	MONTCLAIR	CA		01/08/2025	6.375	441,624		691,000
100192493	LAKE ELSINORE	CA		02/07/2025	8.624	441,250		500,000
100198422	COLUMBUS	OH		02/28/2025	7.250	441,357		580,000
100200256	DELRAY BEACH	FL		03/07/2025	6.875	441,120		730,000
100190145	WINTER GARDEN	FL		01/21/2025	5.750	441,373		655,000
100203915	DELANO	CA		03/28/2025	8.124	441,000		635,000
100189795	CLERMONT	FL		01/21/2025	6.990	441,301		554,000
100193781	LEE	NH		02/10/2025	8.625	440,740		525,000
100192610	ELK GROVE	CA		02/10/2025	7.500	440,547		576,000
100191764	FEDERAL WAY	WA		02/20/2025	7.625	440,247		655,000
100202875	DOWNINGTOWN	PA		03/24/2025	8.125	440,091		526,000
100201878	PORTLAND	OR		03/18/2025	7.375	439,959		716,000
100192726	HARWOOD	MD		02/10/2025	6.990	439,878		628,000
100202860	LINCOLN	NH		03/24/2025	7.875	439,748		540,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194678	KETCHUM	ID		02/21/2025	6.990	439,993		580,000
100195272	KENT	WA		02/24/2025	7.625	439,504		535,000
100177442	BAKERSFIELD	CA		01/16/2025	7.250	440,288		680,000
100192683	PHOENIX	AZ		02/10/2025	6.500	439,439		596,000
100202769	LAKE HAVASU CITY	AZ		03/24/2025	7.375	439,382		587,000
100203966	MIAMI	FL		03/28/2025	7.625	439,336		875,000
100177605	MIAMI	FL		01/16/2025	8.625	439,409		725,000
100194590	AUSTIN	TX		03/28/2025	6.750	438,758		750,000
100199289	GREENBUSH	MI		03/05/2025	7.250	438,730		480,000
100191573	FRESNO	CA		01/31/2025	8.250	438,900		615,000
3300005337	BROOKLYN	NY		02/19/2025	8.825	259,749	178,752	6,324,000
100199299	SACRAMENTO	CA		03/05/2025	7.990	438,418		540,000
100192904	PISCATAWAY	NJ		02/10/2025	6.999	438,759		580,000
100192617	PHOENIX	AZ		02/10/2025	7.250	438,359		635,000
100189195	MOYOCK	NC		01/13/2025	6.875	438,661		613,000
100193804	LOS CABOS	MEX		02/10/2025	9.630	438,248		684,533
100201741	LAKE HARMONY	PA		03/18/2025	7.500	438,120		555,000
100177097	MIAMI	FL		01/16/2025	6.875	438,785		543,000
100188425	NORWALK	CT		01/08/2025	7.875	438,266		575,000
100191815	FORT STOCKTON	TX		01/31/2025	7.875	438,112		525,000
100203710	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025	5.250	544,220		684,196
100201193	FRESNO	CA		03/12/2025	7.625	437,885		520,000
100188318	TEMECULA	CA		01/08/2025	6.625	438,963		631,000
100192897	CHARLOTTE	NC		02/10/2025	6.875	437,526		580,000
100190669	FRANKLIN	TX		01/28/2025	7.000	437,861		550,500
100186887	HOLLISTER	CA		01/07/2025	6.990	438,219		580,000
100200296	CENTEREACH	NY		03/07/2025	7.500	437,456		560,000
100189501	CHINO HILLS	CA		01/15/2025	6.750	437,845		815,000
100192290	DAYTONA BEACH	FL		01/31/2025	7.625	438,422		602,000
100177359	PRESCOTT VALLEY	AZ		01/16/2025	9.875	437,815		560,000
3500113899	EAST BOSTON	MA		01/27/2025	7.960	806,773	67,300	217,500
100194666	FAIR LAWN	NJ		02/21/2025	6.990	437,378		580,000
100202918	WINNECONNE	WI		03/24/2025	7.875	436,909		535,000
100190839	MILWAUKIE	OR		01/27/2025	6.750	462,227		581,000
100203123	INDIAN SHORES	FL		03/27/2025	7.625	436,800		525,000
100195275	COLONIAL BEACH	VA		02/24/2025	7.625	436,733		540,000
100202433	BARNEGAT	NJ		03/20/2025	7.875	436,563		540,000
100199375	SACRAMENTO	CA		03/05/2025	8.125	436,514		570,000
100192958	ALEDO	TX		02/10/2025	6.875	436,241		625,000
3340089248	EAST ELMHURST	NY		02/06/2025	8.928	545,292		269,000
100177318	PLACERVILLE	CA		01/16/2025	8.500	436,802		540,000
100190391	DULUTH	GA		01/23/2025	7.875	436,212		545,000
100192667	LITTLETON	CO		02/10/2025	6.990	436,102		600,000
100194133	MORGANTOWN	WV		02/14/2025	7.375	437,496		600,000
100202563	LATHROP	CA		03/21/2025	5.125	435,959		676,000
100199000	DENVER	CO		02/28/2025	7.990	436,393		537,000
100202879	RICHMOND	VA		03/24/2025	8.125	435,910		529,950
100198481	BOWIE	MD		02/28/2025	6.990	436,011		545,000
100202357	BROOKLYN	NY		03/19/2025	7.249	435,761		1,780,000
100191798	DURHAM	NC		01/31/2025	8.375	435,965		517,000
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025	7.625	435,766		625,000
100203462	TOMS RIVER	NJ		03/27/2025	7.875	435,636		520,000
100190685	MOUNTLAKE TERRACE	WA		01/28/2025	6.625	435,821		620,000
100203913	SEMINOLE	FL		03/28/2025	8.249	435,409		553,000
100189503	LAWRENCEVILLE	GA		01/15/2025	7.000	435,797		528,451

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157331	OAKLAND	CA		02/20/2025	7.250	435,673		1,177,000
100188281	FAIRFAX	VA		01/08/2025	6.624	436,098		635,000
100191587	ANTIOCH	CA		01/31/2025	7.990	435,488		620,000
100201796	CHARLOTTE	NC		03/18/2025	7.250	435,220		535,000
100186162	GILBERT	AZ		02/10/2025	7.000	435,171		539,000
100202977	SPICEWOOD	TX		03/24/2025	7.490	435,145		589,000
100201098	LATHROP	CA		03/12/2025	7.250	435,111		562,500
100176968	RIVERSIDE	CA		01/16/2025	7.625	434,003		607,000
100194230	BROOMFIELD	CO		02/14/2025	7.750	435,061		595,000
100197490	APEX	NC		02/26/2025	7.625	435,057		564,000
100194332	ROUGH AND READY	CA		02/14/2025	7.990	435,065		550,000
100198431	BAKERSFIELD	CA		02/28/2025	6.500	435,149		585,000
100157459	LEHIGH ACRES	FL		02/20/2025	8.000	435,303		545,000
100190925	STOCKTON	CA		01/28/2025	7.125	435,270		574,900
100177459	MIAMI	FL		01/16/2025	7.625	435,443		650,000
3340092144	APTOS	CA		02/13/2025	8.946	543,312		904,000
100201924	PITTSBURG	CA		03/18/2025	7.125	434,578		1,025,000
100194491	EL PRADO	NM		02/14/2025	7.875	434,574		560,000
100199267	MIAMI GARDENS	FL		03/05/2025	6.500	434,512		550,000
100194515	MIAMI	FL		02/14/2025	7.500	434,522		650,000
100192618	LEHI	UT		02/10/2025	7.500	434,500		568,000
100189422	MADISON	CT		01/14/2025	7.500	434,839		535,000
100200413	LAKE ARROWHEAD	CA		03/10/2025	7.749	434,338		525,000
100194483	RIALTO	CA		02/14/2025	7.250	434,157		565,000
100191271	CLAREMONT	CA		01/29/2025	6.999	434,509		830,000
100202741	GRESHAM	OR		03/24/2025	7.375	434,126		562,000
100197643	ORANGE	CT		02/26/2025	7.374	434,623		535,000
100181384	HENDERSON	NV		01/09/2025	7.375	434,642		565,000
100198370	RALEIGH	NC		02/28/2025	7.500	433,945		580,000
100200390	SELBYVILLE	DE		03/10/2025	7.625	433,636		535,000
100191580	COLLEGE STATION	TX		01/31/2025	8.500	433,740		562,000
100198416	WHITE ROCK	NM		02/28/2025	7.875	454,349		555,000
100157144	WEST PALM BEACH	FL		02/20/2025	7.875	433,846		651,000
100188948	SANTA MARIA	CA		01/09/2025	6.499	433,789		597,500
100200068	KEY LARGO	FL		03/06/2025	6.625	433,038		730,000
100189138	WASHINGTON	DC		01/13/2025	7.875	433,254		530,000
100177334	SAN JOSE	CA		01/16/2025	9.875	433,356		490,000
100204111	POCATELLO	ID		03/28/2025	6.875	432,741		657,200
100189019	SAN BERNARDINO	CA		01/09/2025	7.875	433,125		550,000
100186960	WOODSTOCK	GA		01/07/2025	5.500	433,487		617,000
100186890	LEWES	DE		01/07/2025	7.500	433,398		1,000,000
100192405	PALMDALE	CA		02/07/2025	7.999	432,544		532,500
100203665	TILBURG	NLD		03/26/2025	4.950	537,501		723,077
100203679	ROTTERDAM	NLD		03/26/2025	5.100	537,501		983,890
100193998	REDLANDS	CA		02/11/2025	9.124	432,899		529,000
100157222	CENTENNIAL	CO		02/20/2025	7.625	432,725		722,000
100202916	AMBOY	WA		03/24/2025	7.375	432,343		715,000
100204020	RANCHO CORDOVA	CA		03/28/2025	7.875	432,302		515,000
100201658	SCHERTZ	TX		03/13/2025	7.990	432,302		516,000
100195531	LOGANVILLE	GA		03/27/2025	7.375	432,112		500,000
100192513	LANCASTER	CA		02/10/2025	7.500	432,018		540,000
100194770	STOCKTON	CA		02/21/2025	5.875	432,280		570,000
100202813	GEORGETOWN	TX		03/24/2025	7.625	431,897		565,000
100190665	NEW EGYPT	NJ		01/28/2025	6.000	432,272		755,000
100198534	BALTIMORE	MD		02/28/2025	6.499	432,025		650,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203609	HOLLYWOOD	FL		03/26/2025	6.875	431,791		610,000
100191220	SACRAMENTO	CA		01/29/2025	8.999	431,766		515,000
100195632	AGOURA HILLS	CA		02/24/2025	7.499	431,641		630,000
3340096685	MILILANI	HI		03/19/2025	8.619	539,510		223,200
100194263	WILLIAMS BAY	WI		02/14/2025	8.490	431,570		560,000
100191388	SAINT AUGUSTINE	FL		01/30/2025	7.625	431,791		517,000
100202391	TUSCOLA	TX		03/19/2025	7.125	431,275		615,000
100202773	BRIDGEWATER	CT		03/24/2025	7.375	431,230		550,000
100190183	WOODSTOCK	GA		01/21/2025	7.750	431,872		536,000
100200438	STUART	FL		03/10/2025	6.999	431,210		675,000
100197593	NAPLES	FL		02/26/2025	7.875	431,219		550,000
100195269	COROLLA	NC		02/24/2025	7.375	430,941		560,000
100191704	BEAUMONT	TX		02/20/2025	7.875	431,182		529,000
100188688	BROKEN BOW	OK		01/09/2025	7.500	431,179		524,000
100181389	APACHE JUNCTION	AZ		01/09/2025	7.250	431,089		760,000
100201316	LOS ANGELES	CA		03/12/2025	7.500	430,554		575,000
100195276	FOLSOM	CA		02/24/2025	7.250	430,429		610,000
100189367	PHOENIX	AZ		01/14/2025	6.750	430,760		536,000
100195392	LAS VEGAS	NV		02/24/2025	6.624	430,294		495,000
100177163	BAKERSFIELD	CA		01/16/2025	7.250	430,934		525,000
100190652	KIRKLAND	WA		01/28/2025	6.250	433,164		969,675
100191800	DURHAM	NC		01/31/2025	7.375	430,406		502,000
100203430	VIDA	OR		03/27/2025	7.750	430,118		520,000
100157330	MURRIETA	CA		02/20/2025	7.500	430,364		535,000
100202943	PANAMA CITY BEACH	FL		03/24/2025	7.375	429,938		549,000
100191646	JUNE LAKE	CA		01/31/2025	7.125	429,861		575,000
100177248	BEACHWOOD	NJ		01/16/2025	9.250	430,313		550,000
100192690	NEW BRUNSWICK	NJ		02/10/2025	7.000	430,110		567,000
100188702	VENTNOR CITY	NJ		01/09/2025	7.625	429,884		505,000
100188270	ORLANDO	FL		01/08/2025	6.375	429,924		550,000
100197513	PARAMUS	NJ		02/26/2025	7.125	429,556		860,000
100192582	CORONA	CA		02/10/2025	6.875	429,727		535,000
100202459	TRACY	CA		03/20/2025	8.250	429,293		525,000
100189410	BOGART	GA		01/14/2025	6.875	427,418		615,000
100194665	ALEDO	TX		02/21/2025	6.990	429,412		573,000
100188821	DAYTONA BEACH	FL		01/09/2025	6.990	429,438		625,000
100188923	FONTANA	CA		01/09/2025	7.375	429,423		644,000
100189809	CENTREVILLE	VA		01/21/2025	6.990	437,852		615,000
100197646	HILLSIDE	NJ		02/26/2025	8.749	428,928		565,000
100202419	RARITAN	NJ		03/19/2025	7.999	428,889		630,000
100203305	GILBERT	AZ		03/27/2025	7.625	428,826		550,000
100202981	ACWORTH	GA		03/24/2025	7.375	428,819		531,000
100202576	GARDEN GROVE	CA		03/21/2025	7.375	428,716		1,110,000
100195665	CAPE CORAL	FL		02/24/2025	7.625	428,553		550,000
100198375	BAKERSFIELD	CA		02/28/2025	7.625	428,928		527,000
100201557	ANAHEIM	CA		03/13/2025	8.000	428,412		765,000
100186152	LAKE WORTH BEACH	FL		02/10/2025	7.000	428,376		638,000
100189267	BRYSON CITY	NC		01/13/2025	6.875	430,151		678,000
100199288	HENDERSON	NV		03/05/2025	7.875	428,384		465,000
100190666	CHINO	CA		01/28/2025	5.500	429,201		700,000
100191233	BRIGHTON	CO		01/29/2025	7.375	428,339		547,000
100194219	MESA	AZ		02/14/2025	8.125	428,306		610,000
100199302	BOYNTON BEACH	FL		03/05/2025	8.125	428,266		620,000
100191256	BARGERSVILLE	IN		01/29/2025	7.375	428,084		520,000
100189939	ROGERSVILLE	AL		01/21/2025	7.250	428,638		600,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192542	WINTER GARDEN	FL		02/10/2025	6.990	427,896		535,000
100189840	GLADSTONE	OR		01/21/2025	6.625	428,237		618,000
100200451	SALEM	UT		03/10/2025	9.500	427,884		453,010
100194552	HIALEAH	FL		02/20/2025	6.875	428,142		535,000
324100501	TACOMA	WA		01/22/2025	9.180	323,770	413,735	2,064,800
100200543	CASCADE	ID		03/11/2025	6.990	427,735		560,000
100198342	WINTER GARDEN	FL		02/28/2025	7.625	427,870		551,000
100189561	PLANO	TX		01/16/2025	7.750	427,682		525,000
100189189	PALM SPRINGS	CA		01/13/2025	7.375	427,896		569,000
100202978	WASHINGTON	UT		03/24/2025	7.375	427,537		520,000
100202369	LAS CRUCES	NM		03/19/2025	6.990	427,467		549,999
100194221	PLUMAS LAKE	CA		02/14/2025	7.990	427,476		528,000
100191735	MONROE	NC		02/20/2025	7.875	427,427		550,000
100201722	BURNSVILLE	NC		03/18/2025	6.500	427,375		790,000
100203330	BENTONVILLE	AR		03/27/2025	7.875	427,351		510,000
100201955	FLAGLER BEACH	FL		03/18/2025	7.750	427,228		600,000
100202639	RALEIGH	NC		03/24/2025	6.875	427,192		570,000
100188387	ROSWELL	GA		01/08/2025	7.125	427,543		568,000
100201497	WESTON	FL		03/12/2025	6.999	427,161		600,000
100201634	MIDDLETON	ID		03/13/2025	7.375	427,141		565,000
100202832	NORTHGLENN	CO		03/24/2025	7.625	427,121		515,000
100189882	REHOBOTH BEACH	DE		01/21/2025	7.500	427,586		595,000
100188461	TOWSON	MD		01/08/2025	7.625	427,379		550,000
100189639	FRAMINGHAM	MA		01/17/2025	7.375	426,088		540,000
100189788	OCEAN SHORES	WA		01/21/2025	6.124	427,290		602,000
100186125	SAINT AUGUSTINE	FL		01/31/2025	7.250	426,868		530,000
100188628	QUARTZ HILL	CA		02/10/2025	9.250	424,807		450,000
100157121	MIAMI	FL		02/20/2025	8.000	427,121		780,000
100195292	MONUMENT	CO		02/24/2025	5.500	426,930		590,000
100192664	SANDY SPRINGS	GA		02/10/2025	7.125	426,458		570,000
100188299	ONTARIO	CA		01/08/2025	6.625	427,194		536,025
100201579	HOUSTON	TX		03/13/2025	7.250	426,367		560,000
100200334	GEORGETOWN	CO		03/10/2025	6.750	426,284		565,000
100198439	LAKEVILLE	MN		02/28/2025	7.050	426,393		566,000
100189305	ASHFORD	WA		01/13/2025	7.500	426,582		573,000
100157154	LAUREL	MD		02/20/2025	8.875	426,207		545,000
100201536	BEAVERTON	OR		03/13/2025	7.750	426,162		516,000
100202566	MURRIETA	CA		03/21/2025	5.375	426,098		665,000
100191543	UNITED KINGDOM	GBR		01/29/2025	6.990	513,144		742,616
100198347	BROKEN BOW	OK		02/28/2025	7.750	426,211		590,000
100202817	HOUSTON	TX		03/24/2025	7.625	425,913		592,000
100193706	HAPPY VALLEY	OR		02/10/2025	7.250	425,850		525,000
100177078	ANAHEIM	CA		01/16/2025	8.250	426,385		525,000
100199100	SYKESVILLE	MD		03/03/2025	7.625	425,803		650,000
100190672	JUPITER	FL		01/28/2025	6.375	426,481		575,000
100188559	EL CAJON	CA		02/10/2025	7.750	425,979		525,000
100190081	OXNARD	CA		01/21/2025	6.990	425,943		690,000
100189227	OLD BRIDGE	NJ		01/13/2025	6.875	425,911		562,000
100188284	PALMETTO	FL		01/08/2025	6.375	425,691		545,000
100189771	FRISCO	TX		01/21/2025	6.875	425,602		560,000
100194344	PHILADELPHIA	PA		02/14/2025	7.375	425,101		533,000
100188317	ATLANTA	GA		01/08/2025	6.625	425,604		602,000
100189295	MUNDS PARK	AZ		01/13/2025	7.375	425,363		570,000
100200547	COLUMBIA	CA		03/11/2025	6.875	424,944		625,000
100191500	ENSCHEDE	NLD		01/29/2025	4.850	511,341		708,185

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177469	DRAPER	UT		01/16/2025	8.375	425,548		480,000
100201860	LYNNWOOD	WA		03/18/2025	7.250	424,811		780,000
100190723	NAPLES	FL		01/27/2025	7.375	425,138		520,000
100197604	BLUE RIDGE	GA		02/26/2025	8.374	425,048		510,000
100195282	BELMONT	NC		02/24/2025	6.375	425,038		575,000
100190938	MORGAN HILL	CA		01/28/2025	7.375	424,952		1,065,000
100203181	DANA POINT	CA		03/27/2025	7.500	424,565		585,000
100193422	PORT SAINT LUCIE	FL		02/10/2025	7.375	425,231		556,000
100157335	WEST BABYLON	NY		02/20/2025	8.375	424,755		585,000
100192934	GARLAND	TX		02/10/2025	7.750	424,432		544,000
100201395	CLEARWATER	FL		03/12/2025	7.500	424,366		557,500
100192710	TEMPE	AZ		02/10/2025	7.125	424,322		575,000
100191212	LOS ANGELES	CA		01/29/2025	8.875	424,247		675,000
100197489	KAILUA KONA	HI		02/26/2025	6.625	423,837		540,000
100177144	LAKE WORTH	FL		01/16/2025	9.000	424,310		686,000
100193747	VICTORVILLE	CA		02/10/2025	8.125	423,712		480,000
100191781	EUGENE	OR		01/31/2025	8.750	423,710		505,000
100202840	HAVERHILL	MA		03/24/2025	7.625	423,435		648,000
100189755	ELLSWORTH	ME		01/21/2025	7.250	423,478		555,000
100201495	LANHAM	MD		03/12/2025	8.999	423,001		540,000
100201740	FORKS	WA		03/18/2025	7.875	422,965		488,000
100193208	SAVANNAH	GA		02/10/2025	7.625	423,356		600,000
100192960	LOGAN	UT		02/10/2025	7.375	422,723		550,000
100177313	BAILEY	CO		01/16/2025	7.750	423,165		525,000
100190660	DAVENPORT	FL		01/28/2025	7.000	423,006		535,000
3.62432E+11	NEW HOPE	PA		01/13/2025	9.090	560,000	285,000	3,400,000
100194738	JACKSON	NJ		02/21/2025	7.125	422,836		560,000
100200700	SURPRISE	AZ		03/11/2025	6.990	422,470		530,000
100191537	UNITED KINGDOM	GBR		01/29/2025	6.990	508,682		759,405
100191010	SPRINGFIELD GARDENS	NY		01/29/2025	6.999	422,385		560,000
100194264	BROCKTON	MA		02/14/2025	7.490	422,362		550,000
100195281	LITTLETON	CO		02/24/2025	6.375	422,266		577,000
3340086115	JERSEY CITY	NJ		01/16/2025	8.942	411,840	115,745	2,944,000
100201040	SACRAMENTO	CA		03/12/2025	6.990	422,043		558,000
100188902	SALINAS	CA		01/09/2025	6.375	422,704		740,000
100197597	GARFIELD	NJ		02/26/2025	6.875	421,940		735,000
100201986	MEDWAY	MA		03/18/2025	7.250	421,883		650,000
100193676	HESPERIA	CA		02/10/2025	7.500	422,186		630,000
100198485	BOWIE	MD		02/28/2025	8.125	421,978		510,000
100191442	S-GRAVENHAGE	NLD		01/29/2025	5.300	507,437		702,779
100199298	STOCKTON	CA		03/05/2025	7.625	421,626		541,000
100189075	TALLAHASSEE	FL		01/13/2025	6.875	421,593		557,000
100193739	NASHVILLE	TN		02/10/2025	7.000	421,464		557,000
100193350	SAVANNAH	TX		02/10/2025	7.625	421,444		520,000
100194143	TAMPA	FL		02/14/2025	8.000	421,765		680,000
100203597	SCOTCH PLAINS	NJ		03/26/2025	7.000	421,310		552,000
100188392	OAK PARK	IL		01/08/2025	7.125	421,636		555,000
100204228	KEY BISCAYNE	FL		03/31/2025	7.199	420,984		1,600,000
100195261	PIKESVILLE	MD		02/24/2025	7.990	420,979		615,000
100189288	CORVALLIS	OR		01/13/2025	7.125	421,875		550,000
100194610	SACRAMENTO	CA		02/21/2025	7.000	421,168		570,000
100190921	OCEANSIDE	CA		01/28/2025	6.875	421,094		715,000
100198522	SILVER SPRING	MD		02/28/2025	6.875	421,206		590,000
100202631	FRAMINGHAM	MA		03/24/2025	6.625	420,575		600,000
100201748	SELBYVILLE	DE		03/18/2025	7.875	420,566		545,000

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100194609	SACRAMENTO	CA		02/21/2025	7.125	420,785		580,000
100199270	PHOENIX	AZ		03/05/2025	7.875	420,296		510,000
100201581	SAVANNAH	GA		03/13/2025	7.500	420,141		550,000
100188367	GENEVA	IL		01/08/2025	6.990	420,487		610,000
100200166	MELBOURNE	FL		03/07/2025	7.125	420,096		577,000
100188607	UNION	NJ		02/10/2025	7.375	420,353		530,000
100204010	GRAPEVINE	TX		03/28/2025	7.750	419,987		780,000
100201534	SILVER SPRING	MD		03/13/2025	8.000	420,000		512,000
100201435	CARSON	CA		03/12/2025	7.750	420,000		795,000
100191238	NAPA	CA		01/29/2025	8.999	420,000		1,270,000
100198424	RED LODGE	MT		02/28/2025	7.000	420,053		568,000
100201037	PROVIDENCE	RI		03/12/2025	6.959	419,832		550,000
100193615	SAN DIEGO	CA		02/10/2025	8.125	420,158		500,000
100196968	KIHEI	HI		02/25/2025	8.250	420,557		1,615,433
100194139	PATERSON	NJ		02/14/2025	7.500	420,318		550,000
100177602	SURPRISE	AZ		01/16/2025	8.375	420,351		502,000
100197586	MARYSVILLE	WA		02/26/2025	7.125	419,715		555,000
100195574	PALMDALE	CA		02/24/2025	7.999	419,685		555,000
100189491	APOPKA	FL		01/15/2025	7.750	419,752		538,000
100198228	PRESCOTT	AZ		02/28/2025	6.999	419,789		550,000
100191211	HUNTINGTON PARK	CA		01/29/2025	7.375	419,898		720,000
100202806	TOWSON	MD		03/24/2025	7.625	419,325		510,000
100199296	OAKLAND	CA		03/05/2025	7.625	419,342		550,000
100189825	KAMUELA	HI		01/21/2025	7.625	433,673		535,000
100199066	WINTER GARDEN	FL		02/28/2025	7.125	419,342		560,000
100188463	MURRIETA	CA		01/08/2025	7.750	419,445		515,000
100201036	PEORIA	AZ		03/12/2025	6.875	418,967		550,000
100189454	METAIRIE	LA		01/15/2025	9.249	419,192		558,000
100200666	RENO	NV		03/11/2025	7.500	418,949		545,000
100203102	CLIFFSIDE PARK	NJ		03/27/2025	6.990	418,924		720,000
100157370	FITCHBURG	MA		02/20/2025	9.000	419,152		531,000
100185288	MABLETON	GA		01/24/2025	8.000	419,160		505,000
100199108	FAIR LAWN	NJ		03/03/2025	6.875	418,679		821,000
100196754	SAN RAMON	CA		02/25/2025	8.250	418,774		1,699,132
100193811	PUERTO VALLARTA	MEX		02/10/2025	10.050	418,687		647,325
100202691	OJAI	CA		03/24/2025	7.125	418,675		585,000
100193756	TOMS RIVER	NJ		02/10/2025	7.375	418,696		506,000
100194226	HOMESTEAD	FL		02/14/2025	7.624	418,535		515,000
100177045	MESA	AZ		01/16/2025	7.500	419,184		510,000
100202925	MONETA	VA		03/24/2025	7.125	418,454		588,000
100203990	MIDLOTHIAN	TX		03/28/2025	6.990	418,403		675,000
100191248	PERRIS	CA		01/29/2025	7.125	418,387		540,000
100193135	MELISSA	TX		02/10/2025	5.750	418,219		595,000
100191584	DANIA BEACH	FL		01/31/2025	7.125	418,309		600,000
100192519	WHITMAN	MA		02/10/2025	7.625	418,098		510,000
100200205	MARCO ISLAND	FL		03/07/2025	7.250	418,081		550,000
100191305	PHOENIX	AZ		01/30/2025	9.875	418,179		530,000
100194107	OAKDALE	MN		02/14/2025	6.875	417,849		530,000
100191131	ROCKLAND	MA		01/29/2025	7.999	417,915		540,000
100200214	LEVITTOWN	PA		03/07/2025	7.625	417,795		515,000
100200720	SALT LAKE CITY	UT		03/11/2025	6.990	417,748		555,000
100157312	FORT WORTH	TX		02/20/2025	8.375	420,558		565,000
100201591	HIALEAH GARDENS	FL		03/13/2025	7.875	417,634		580,000
100191291	COCONUT CREEK	FL		01/30/2025	7.500	417,918		510,000
3340092299	GREENWICH	CT		02/06/2025	9.017	438,372	83,516	1,100,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197478	ANAHEIM	CA		02/25/2025	8.125	418,250		1,546,368
3340093553	BANNOCKBURN	IL		02/20/2025	8.507	521,730		1,400,000
100177412	ELK GROVE	CA		01/16/2025	8.625	422,403		650,000
100203484	FLOWER MOUND	TX		03/26/2025	6.375	417,342		655,000
100198478	MARSHALL	NC		02/28/2025	7.000	417,477		660,000
100192338	MENIFEE	CA		02/05/2025	6.875	417,676		756,000
100201464	LAS VEGAS	NV		03/12/2025	6.499	417,292		545,000
100197671	UNITED KINGDOM	GBR		02/28/2025	6.490	508,012		800,734
100195273	WASHINGTON	DC		02/24/2025	6.875	417,482		670,000
100189682	TEMPE	AZ		02/20/2025	7.500	417,092		525,000
100199381	GRAHAM	WA		03/05/2025	7.750	417,034		565,000
100192369	WEST HILLS	CA		02/05/2025	7.500	417,235		890,000
100190219	HALLANDALE BEACH	FL		01/21/2025	6.375	416,701		675,000
100190892	TEMPE	AZ		01/28/2025	8.625	416,982		486,000
100199062	MIDDLETON	MA		02/28/2025	7.250	416,825		565,000
100203985	JACKSONVILLE	FL		03/28/2025	7.375	416,679		545,000
100194686	POMONA	CA		02/21/2025	6.250	416,972		613,000
100202385	LIBERTY TWP	OH		03/19/2025	7.500	416,543		585,814
100190837	LINCOLN	NH		01/27/2025	7.125	417,576		550,000
100177381	BLUFFTON	SC		01/16/2025	7.375	427,964		755,000
100194623	FIRESTONE	CO		02/21/2025	5.125	416,731		576,000
100177674	JERSEY CITY	NJ		01/16/2025	7.875	416,904		700,000
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025	8.250	416,756		506,000
100201622	MIAMI	FL		03/13/2025	7.500	415,876		520,000
100188440	MIDDLEVILLE	MI		01/08/2025	7.500	416,144		532,000
100198448	DENVER	CO		02/28/2025	7.375	415,724		509,000
100200356	PHOENIX	AZ		03/10/2025	4.875	415,394		585,000
100188819	GLENN DALE	MD		01/09/2025	5.750	415,628		589,000
100177261	ALISO VIEJO	CA		01/16/2025	7.625	416,296		850,000
100191451	BENTVELD	NLD		01/29/2025	5.000	499,630		691,967
100203699	ASSEN	NLD		03/26/2025	5.100	516,001		648,719
100198866	SAN FRANCISCO	CA		02/28/2025	7.500	415,342		1,150,000
100202708	SHREWSBURY	MA		03/24/2025	7.250	415,093		540,000
100157179	JACKSON	NJ		02/20/2025	7.500	415,389		590,000
100193544	VENTURA	CA		02/10/2025	7.625	415,644		512,000
100202640	LAKEWOOD	CO		03/24/2025	6.875	415,007		550,000
100204064	CAPE CORAL	FL		03/28/2025	6.375	414,900		544,000
100189663	COMMERCE CITY	CO		01/17/2025	7.999	415,188		510,000
100191746	SCOTTSDALE	AZ		02/20/2025	7.500	414,883		910,000
100191819	PHOENIX	AZ		01/31/2025	8.500	414,950		455,000
100186945	FAIRFIELD	CA		01/07/2025	7.500	415,540		620,000
100201322	NEW YORK	NY		03/12/2025	7.500	414,729		695,000
100189240	SAN FRANCISCO	CA		01/13/2025	6.625	415,067		550,000
100189324	SALT LAKE CITY	UT		01/13/2025	6.499	417,893		594,000
100192908	JACKSON	NJ		02/10/2025	6.875	414,598		550,000
100200285	LITTLETON	CO		03/07/2025	6.500	414,566		572,000
100200496	PORT SAINT LUCIE	FL		03/11/2025	7.250	414,583		590,000
100194448	SIMI VALLEY	CA		02/14/2025	7.500	414,593		569,500
100201207	KENNESAW	GA		03/12/2025	7.875	414,494		505,000
100189160	CAMDEN	ME		01/13/2025	7.500	414,837		640,000
100203405	CAPE CORAL	FL		03/27/2025	7.250	414,367		600,000
100194245	MEARS	MI		02/14/2025	7.500	414,402		1,000,000
100191049	VENICE	FL		01/29/2025	8.374	414,580		495,000
100201598	CHARLESTOWN	RI		03/13/2025	7.500	414,232		735,000
100189094	COLORADO SPRINGS	CO		01/13/2025	7.500	414,038		542,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200695	RIO RANCHO	NM		03/11/2025	6.990	413,910		545,000
100203400	LAS VEGAS	NV		03/27/2025	7.750	413,736		526,000
100201531	SACRAMENTO	CA		03/13/2025	7.625	413,732		530,000
100191103	ONALASKA	WI		01/29/2025	7.999	413,740		500,000
100191224	HENDERSON	NV		01/29/2025	7.250	413,728		505,000
100193766	NEW YORK	NY		02/10/2025	7.625	413,687		800,000
100201345	MIAMI	FL		03/12/2025	7.250	413,606		515,000
100200055	HUNTSVILLE	OH		03/06/2025	7.000	413,519		585,000
100195268	GRAVOIS MILLS	MO		02/24/2025	8.000	413,453		539,000
100203937	MABANK	TX		03/28/2025	7.750	413,438		525,000
100192399	ESTERO	FL		02/07/2025	6.999	413,820		1,025,000
100192940	GRAND PRAIRIE	TX		02/10/2025	7.750	413,431		515,000
100192406	FERNANDINA BEACH	FL		02/07/2025	7.499	413,411		513,000
100203543	GLENVIEW	IL		03/26/2025	6.875	413,255		620,000
100191099	DEER PARK	NY		01/29/2025	8.249	413,253		565,000
100194269	GREENACRES	FL		02/14/2025	7.375	413,221		551,000
100193564	PANAMA CITY BEACH	FL		02/10/2025	7.625	413,720		525,000
100192884	CHARLOTTE	NC		02/10/2025	7.875	413,125		500,000
100195470	WINCHESTER	CA		02/24/2025	5.500	412,985		630,000
100199308	WOODLAND	CA		03/05/2025	7.500	413,053		650,000
100198513	HYATTSVILLE	MD		02/28/2025	6.990	413,167		555,000
100198920	DOWNEY	CA		02/28/2025	7.250	413,153		975,000
100188765	ROSEVILLE	CA		01/09/2025	4.875	413,082		630,000
100186872	ORANGE	CA		01/07/2025	7.375	413,205		889,000
100189967	HILLIARD	OH		01/21/2025	7.625	412,986		478,000
100191118	SOUTH GATE	CA		01/29/2025	7.375	412,584		730,000
100200736	MATAWAN	NJ		03/11/2025	7.375	412,437		575,000
100181473	HONOLULU	HI		01/09/2025	7.625	412,680		495,000
100203892	BELTSVILLE	MD		03/28/2025	8.124	412,293		570,000
100201927	ARVADA	CO		03/18/2025	7.250	412,218		545,000
100200169	SPANISH FORK	UT		03/07/2025	7.500	412,161		505,000
100188155	ATLANTA	GA		01/07/2025	8.125	412,908		2,199,001
100200269	FLAGSTAFF	AZ		03/07/2025	7.125	411,974		538,000
100203250	BROOMFIELD	CO		03/27/2025	7.250	411,816		540,000
100203313	ADRIAN	MO		03/27/2025	7.250	411,738		625,000
100190701	TOWNSEND	TN		01/28/2025	6.500	412,483		550,000
100177609	SUMMERFIELD	FL		01/16/2025	7.875	413,931		685,000
100203533	SAVANNAH	GA		03/26/2025	6.990	411,658		545,000
100192469	STAMFORD	CT		02/07/2025	6.875	411,639		685,000
100198477	NEWTOWN	PA		02/28/2025	6.875	411,751		584,000
100202718	CHICAGO	IL		03/24/2025	7.250	411,533		575,000
100193481	NEW BEDFORD	MA		02/10/2025	7.375	411,522		560,000
100202362	ELIZABETH	NJ		03/19/2025	7.874	411,433		660,000
100177280	SECANE	PA		01/16/2025	7.875	411,955		500,000
100195684	DENVER	CO		02/25/2025	4.500	411,193		3,480,000
100189348	ELK GROVE	CA		01/13/2025	7.250	424,361		620,000
100190165	CHICO	CA		01/21/2025	7.490	411,542		650,000
100203253	GLENDALE	AZ		03/27/2025	6.750	411,159		537,000
100203957	WAXHAW	NC		03/28/2025	6.990	411,112		1,100,000
100202674	FORT LAUDERDALE	FL		03/24/2025	7.124	411,112		545,000
100197552	PALM SPRINGS	CA		02/26/2025	7.125	411,151		1,230,000
100198884	WAIKOLOA	HI		02/28/2025	7.375	411,313		1,050,000
100194732	BOCA RATON	FL		02/21/2025	6.625	410,843		550,000
100157185	HOUSTON	TX		02/20/2025	7.250	411,161		519,000
100198367	RALEIGH	NC		02/28/2025	7.500	410,935		550,000

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100202507	HEALDSBURG	CA		03/21/2025	7.375	410,408		1,400,000
100188462	FRISCO	TX		01/08/2025	7.625	427,691		575,000
100201472	STOCKTON	CA		03/12/2025	7.375	410,260		500,000
100189509	STAFFORD	VA		01/15/2025	7.375	410,588		530,000
100177471	HOMESTEAD	FL		01/16/2025	7.375	410,910		530,000
100189972	BOOTHBAY HARBOR	ME		01/21/2025	7.250	410,481		540,000
100192767	SARASOTA	FL		02/10/2025	6.599	410,481		640,000
100190385	LOS ANGELES	CA		01/23/2025	7.250	410,800		790,000
100189363	RICHMOND	TX		01/14/2025	7.375	410,163		556,000
100188694	SURPRISE	AZ		01/09/2025	6.375	410,405		466,000
100181451	TUALATIN	OR		01/09/2025	7.250	410,459		570,000
100200343	QUINCY	WA		03/10/2025	6.490	409,823		610,000
100194676	LAKE HAVASU CITY	AZ		02/21/2025	7.875	410,117		500,000
100194146	HEALDSBURG	CA		02/14/2025	7.750	409,994		615,000
100186115	SARATOGA SPRINGS	UT		01/31/2025	7.625	409,879		474,000
3500115246	NEW CANAAN	CT		01/27/2025	7.700	819,250		155,000
100192659	KNOXVILLE	TN		02/10/2025	7.625	409,648		540,000
100157522	PHILADELPHIA	PA		02/20/2025	7.500	409,741		552,000
100190395	LONG BEACH	CA		01/23/2025	8.750	410,069		1,490,000
100188436	QUEEN CREEK	AZ		01/08/2025	7.375	409,624		540,000
100157472	WILDOMAR	CA		02/20/2025	7.875	409,550		879,000
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025	8.124	409,512		550,000
100177321	TOMBALL	TX		01/16/2025	7.500	410,381		508,000
100192918	SANTA FE	NM		02/10/2025	7.125	409,139		720,000
100198433	EUREKA	CA		02/28/2025	6.875	409,268		625,000
100188349	GENEVA	IL		01/08/2025	6.875	409,481		540,000
100198353	HILLSBORO	OR		02/28/2025	7.125	409,214		565,000
100191143	FORT WASHINGTON	MD		01/29/2025	6.999	408,705		554,000
100191407	DEN HELDER	NLD		01/29/2025	4.900	491,824		681,155
100177385	LOWELL	IN		01/16/2025	8.500	409,239		460,000
100189740	JACKSON	NJ		01/21/2025	7.375	409,410		700,000
100157062	HENDERSON	NV		02/20/2025	7.000	408,942		518,000
100195277	MANTECA	CA		02/24/2025	6.625	408,434		665,000
100192719	LITTLE FERRY	NJ		02/10/2025	6.500	408,310		550,000
100198253	SACRAMENTO	CA		02/28/2025	7.125	408,485		535,000
100189347	HOWELL	NJ		01/13/2025	7.125	409,445		775,000
100177275	FEDERAL WAY	WA		01/16/2025	7.875	408,911		617,000
100203921	ROLLING HILLS ESTATES	CA		03/28/2025	6.875	408,230		1,900,000
100177092	LIVERMORE	CA		01/16/2025	7.625	408,917		2,025,000
100201051	SANTA FE	NM		03/12/2025	6.999	408,214		600,000
100192575	BROOKINGS	OR		02/10/2025	8.250	408,510		495,000
100203352	RALEIGH	NC		03/27/2025	7.250	408,106		525,000
100177468	VERO BEACH	FL		01/16/2025	6.750	408,788		675,000
100197071	SAMMAMISH	WA		02/25/2025	7.500	407,997		1,804,077
100189520	BERGENFIELD	NJ		01/15/2025	6.999	407,942		505,000
100188476	BAYVILLE	NJ		01/08/2025	7.125	408,182		555,000
100195457	QUEEN CREEK	AZ		02/24/2025	4.990	407,674		605,000
100200541	LATHROP	CA		03/11/2025	7.500	407,755		555,000
100188444	ANNA	TX		01/08/2025	7.500	408,042		510,000
100198410	LEHI	UT		02/28/2025	7.375	407,838		502,000
100201631	OCALA	FL		03/13/2025	8.750	405,961		485,000
100188364	DURHAM	NC		01/08/2025	6.875	407,819		575,000
100189872	SARASOTA	FL		01/21/2025	7.500	407,764		525,000
100200596	VANCOUVER	WA		03/11/2025	6.990	407,305		600,000
100198910	CALDWELL	ID		02/28/2025	8.375	407,304		460,000

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100177291	GIRDWOOD	AK		01/16/2025	7.250	407,788		530,000
100201892	LIVINGSTON	NJ		03/18/2025	7.375	406,898		580,000
100193152	SARASOTA	FL		03/20/2025	7.875	406,851		495,000
100189599	COACHELLA	CA		01/17/2025	6.999	407,160		540,000
100202352	NORTH HIGHLANDS	CA		03/19/2025	7.250	406,731		545,000
100197582	THOMASVILLE	GA		02/26/2025	7.250	406,771		570,000
100177386	NAPLES	FL		01/16/2025	8.000	405,088		800,000
100157080	HIALEAH	FL		02/20/2025	7.000	407,031		620,000
100204195	WARREN	NJ		03/31/2025	10.850	406,553		1,430,000
100191069	NASHVILLE	TN		01/29/2025	6.990	406,958		998,000
100157465	LOS ANGELES	CA		02/20/2025	8.500	406,592		540,000
100202387	CHESTERFIELD	VA		03/19/2025	7.000	406,549		495,000
100201991	POINT PLEASANT	NJ		03/18/2025	7.625	406,395		710,000
100194007	OCALA	FL		02/11/2025	8.250	406,658		484,000
100189909	LITCHFIELD PARK	AZ		01/21/2025	6.990	406,692		455,000
100202475	CAPE CORAL	FL		03/21/2025	7.500	406,198		470,000
100192984	PERU	VT		02/10/2025	7.875	406,221		450,000
100201104	DELRAY BEACH	FL		03/12/2025	7.250	406,200		527,000
100188303	APOLLO BEACH	FL		01/08/2025	6.625	406,855		575,000
100186163	WASHINGTON	DC		02/10/2025	6.750	406,519		1,310,000
100198475	ELLIJAY	GA		02/28/2025	7.490	406,115		525,000
100193361	ARLINGTON	TX		02/10/2025	7.500	406,500		530,000
100192793	YUBA CITY	CA		02/10/2025	7.750	405,846		535,000
100201523	FONTANA	CA		03/13/2025	7.500	405,810		558,000
100188683	WEST COVINA	CA		02/10/2025	7.125	405,768		830,000
100191032	BROWNSBURG	IN		01/29/2025	7.874	405,737		530,000
100194175	LYONS	GA		02/14/2025	7.500	405,404		570,000
100199396	WELLINGTON	FL		03/05/2025	7.875	405,321		487,500
100202837	GLENDALE	AZ		03/24/2025	7.625	405,284		490,000
100200346	LAGRANGE	OH		03/10/2025	7.625	405,292		490,000
100194246	MONROVIA	CA		02/14/2025	7.500	405,304		530,000
100202460	EATONTOWN	NJ		03/20/2025	8.625	405,250		725,000
100194383	SATELLITE BEACH	FL		02/14/2025	7.625	405,258		530,000
100192824	WASHINGTON	DC		02/10/2025	6.999	405,181		575,000
100192987	KINGSPORT	TN		02/10/2025	7.875	405,102		441,000
100202416	BELTSVILLE	MD		03/19/2025	8.124	405,075		560,000
100192559	PHOENIX	AZ		02/10/2025	7.375	405,090		500,000
100204043	SCOTTSDALE	AZ		03/28/2025	7.250	404,946		529,000
100157020	UNION	NJ		02/20/2025	8.500	405,174		515,000
100198380	NEW SMYRNA BEACH	FL		02/28/2025	6.875	405,344		542,000
100194604	SOUTH PORTLAND	ME		02/21/2025	6.625	405,144		555,000
100202620	CHARLOTTE	NC		03/24/2025	6.750	404,787		543,000
100191754	WEST COVINA	CA		02/20/2025	7.125	404,765		830,000
100193502	CHEHALIS	WA		02/10/2025	7.125	404,710		545,000
100197603	WHITE PLAINS	NY		02/26/2025	6.625	404,680		800,000
100192563	ROSEVILLE	CA		02/10/2025	5.750	404,500		555,000
100157519	WEST ORANGE	NJ		02/20/2025	7.875	405,258		1,100,000
100193099	LATHROP	CA		02/10/2025	5.250	404,807		595,000
100203278	SACRAMENTO	CA		03/27/2025	7.375	404,413		490,000
100194659	BELLINGHAM	WA		02/21/2025	7.375	404,734		565,000
100198464	DONNELLY	ID		02/28/2025	6.375	404,497		565,000
100198423	LITTLE ELM	TX		02/28/2025	6.990	404,465		605,000
100177430	MORGAN HILL	CA		01/16/2025	7.250	405,055		1,296,000
100198324	ROSEVILLE	CA		02/28/2025	5.750	404,779		550,000
100203093	OZARK	MO		03/27/2025	7.250	404,279		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203411	CHARLOTTE	NC		03/27/2025	7.250	404,245		522,000
100195367	PORT SAINT JOE	FL		02/24/2025	7.625	404,506		498,000
100202984	TUCSON	AZ		03/24/2025	7.500	404,124		490,000
100194762	NEW ORLEANS	LA		02/21/2025	6.990	404,430		593,000
100188885	SAN DIEGO	CA		01/09/2025	6.999	404,544		564,000
100188670	SAN ANTONIO	TX		02/10/2025	7.500	404,085		525,000
100199274	CLEARLAKE	CA		03/05/2025	7.500	404,054		525,000
100202596	RALEIGH	NC		03/21/2025	7.375	403,970		549,000
100190900	LONGBOAT KEY	FL		01/28/2025	7.625	404,275		528,000
100191632	MIAMI GARDENS	FL		01/31/2025	7.500	403,781		530,000
100201721	PORT MATILDA	PA		03/18/2025	7.625	403,725		525,000
100186883	MIAMI	FL		01/07/2025	5.990	404,369		700,000
100193777	ST. PETERSBURG	FL		02/10/2025	6.625	403,524		567,800
100188671	QUEEN VALLEY	AZ		02/10/2025	7.875	403,597		460,000
100188984	ANTELOPE	CA		01/09/2025	6.625	403,845		510,000
100200545	COLUMBUS	OH		03/11/2025	6.990	403,515		570,000
100191415	BREDA	NLD		01/29/2025	5.150	485,578		672,505
100201549	BLANCHARD	OK		03/13/2025	7.250	403,491		670,000
100201201	MESA	AZ		03/12/2025	7.875	403,466		525,000
100176978	MURRIETA	CA		01/16/2025	7.000	404,058		1,800,000
100202646	MOUNT PLEASANT	SC		03/24/2025	6.875	403,326		570,000
100194420	ROYAL OAK	MI		02/14/2025	7.250	403,361		545,000
100192759	PIGEON FORGE	TN		02/10/2025	6.875	403,311		660,000
100193565	BUCKEYE	AZ		02/10/2025	6.625	403,927		545,000
100202458	PLAIN CITY	OH		03/20/2025	6.875	403,068		635,000
100186177	SEATTLE	WA		02/10/2025	6.750	403,014		730,000
100189864	SUMMERVILLE	SC		01/21/2025	7.875	403,364		535,000
100189140	JOSHUA TREE	CA		01/13/2025	7.750	403,360		490,000
100189346	CLOVIS	CA		01/13/2025	7.125	403,325		569,000
100201869	CHULA VISTA	CA		03/18/2025	7.250	402,954		657,000
100188295	SARASOTA	FL		01/08/2025	6.500	403,268		657,000
100189329	BLOOMFIELD	NJ		01/13/2025	7.000	403,180		620,000
100200670	PORTLAND	OR		03/11/2025	6.624	402,808		618,000
100201505	LANHAM	MD		03/12/2025	7.625	402,788		512,000
100192608	SILVER SPRING	MD		02/10/2025	7.250	402,768		530,000
100200234	WEST NEW YORK	NJ		03/07/2025	7.250	402,739		550,000
100157420	WEST PALM BEACH	FL		02/20/2025	8.125	403,000		500,000
100192830	MIAMI	FL		02/10/2025	7.500	402,554		526,000
100203973	FREDERICKSBURG	TX		03/28/2025	8.125	402,326		470,000
100189096	NORTH ATTLEBORO	MA		01/13/2025	6.375	402,338		600,000
100203286	ROSEVILLE	CA		03/27/2025	5.750	402,291		550,000
100177222	ATLANTA	GA		01/16/2025	7.250	402,966		492,000
100201473	LINCOLN	CA		03/12/2025	7.250	402,273		510,000
100202464	BAKERSFIELD	CA		03/20/2025	7.875	402,246		575,000
100197509	NORTH BEND	WA		02/26/2025	6.990	402,180		565,000
100191132	EUGENE	OR		01/29/2025	7.499	402,367		560,000
100190087	SANTA MARIA	CA		01/21/2025	6.875	402,382		570,000
3340084503	FREEPORT	NY		02/13/2025	8.774	502,524		215,000
100203346	LAS VEGAS	NV		03/27/2025	6.125	401,777		538,500
100200203	MYRTLE BEACH	SC		03/07/2025	7.575	401,789		516,000
100203299	FORT MYERS	FL		03/27/2025	7.250	401,721		522,000
100189304	CUMMING	GA		01/13/2025	7.500	402,052		536,000
100191760	JACKSONVILLE	FL		02/20/2025	8.125	405,193		470,000
100201095	RANCHO CORDOVA	CA		03/12/2025	7.250	401,455		535,000
100188313	EDISTO ISLAND	SC		01/08/2025	6.625	401,607		542,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200646	SEATTLE	WA		03/11/2025	6.875	401,232		530,000
100195260	LAKE MARY	FL		02/24/2025	7.625	401,519		500,000
100186096	CARMEL	IN		01/31/2025	7.500	401,331		530,000
100157422	LOS ANGELES	CA		02/20/2025	7.500	401,367		782,000
100202791	LAS VEGAS	NV		03/24/2025	7.500	400,999		520,000
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025	6.875	400,896		1,535,000
100203402	JOSHUA TREE	CA		03/27/2025	7.625	400,780		515,000
100202865	COXS CREEK	KY		03/24/2025	7.875	400,764		485,000
100190846	ANNA	TX		01/27/2025	6.875	401,342		525,000
100194649	ELK GROVE	CA		02/21/2025	6.750	401,011		595,000
100202690	COTTONWOOD	AZ		03/24/2025	7.250	400,625		525,000
100203337	FARMINGTON	UT		03/27/2025	7.375	400,592		500,000
100186043	CLERMONT	FL		01/31/2025	8.750	400,217		438,000
100202963	OCEAN CITY	MD		03/24/2025	7.125	400,172		525,000
100202627	QUEEN CREEK	AZ		03/24/2025	5.500	400,144		551,000
100189843	PUYALLUP	WA		01/21/2025	6.490	400,319		560,000
100177150	FRANKLIN	TN		01/16/2025	6.875	400,343		845,000
100190869	DAVENPORT	FL		01/27/2025	7.625	400,536		515,000
100193148	AVONDALE	AZ		02/10/2025	5.875	399,810		566,500
100198492	BERLIN	MD		02/28/2025	7.000	400,023		510,000
100177272	SILVERTHORNE	CO		01/16/2025	6.875	400,879		575,000
100199460	RICHMOND	TX		03/05/2025	9.125	399,920		1,110,000
100198419	MILLCREEK	UT		02/28/2025	6.875	399,723		583,200
100195393	LAS VEGAS	NV		02/24/2025	5.500	399,344		490,000
100191019	MONROE	NY		01/29/2025	8.124	399,468		850,000
3500117720	DAVENPORT	FL		03/10/2025	7.953	798,805		157,500
100191558	BAKERSFIELD	CA		01/31/2025	7.990	399,508		494,000
100192737	SALTER PATH	NC		02/10/2025	7.000	399,279		527,000
100188296	CORNELIUS	NC		01/08/2025	6.624	399,603		530,000
100192655	CATHEDRAL CITY	CA		02/10/2025	7.375	399,552		560,000
100177590	BELMONT	NC		01/16/2025	6.750	399,902		501,000
100189952	THE VILLAGES	FL		01/21/2025	7.250	399,489		500,000
100195267	MANTECA	CA		02/24/2025	7.500	399,044		570,000
100204154	SANTA ANA	CA		03/28/2025	7.499	399,000		810,000
100201432	RENO	NV		03/12/2025	7.999	399,000		510,000
100194249	RICHMOND	CA		02/14/2025	7.990	399,008		515,000
100191478	GRONINGEN	NLD		01/29/2025	4.850	480,114		664,937
100199093	WOODSTOCK	GA		02/28/2025	5.875	399,035		548,050
100189077	TALLAHASSEE	FL		01/13/2025	6.875	398,957		517,000
100191713	AUSTIN	TX		02/20/2025	7.500	398,810		485,000
100194322	DIVIDE	CO		02/14/2025	7.000	398,755		491,000
100204014	PLEASANT VIEW	TN		03/28/2025	7.990	398,732		585,000
100199087	REDLANDS	CA		02/28/2025	7.500	399,179		603,000
100189507	PLANO	TX		01/15/2025	6.625	398,924		560,000
100193746	BIG BEAR LAKE	CA		02/10/2025	7.625	398,508		477,000
100189756	YELLOW SPRINGS	OH		01/21/2025	8.250	398,783		480,000
100200361	SOMONAUK	IL		03/10/2025	6.500	398,469		590,000
100203239	MCKINNEY	TX		03/27/2025	7.250	398,457		554,000
100185217	BRIGHTON	CO		01/24/2025	7.625	398,216		550,000
100201977	THE WOODLANDS	TX		03/18/2025	7.250	398,373		639,000
100200238	CAROLINA BEACH	NC		03/07/2025	7.375	398,375		518,000
100190235	NORTH LAS VEGAS	NV		01/21/2025	7.625	399,000		475,000
100195597	AURORA	CO		02/24/2025	6.750	398,224		534,000
100200737	LAS VEGAS	NV		03/11/2025	5.750	398,180		551,000
100200048	WAUWATOSA	WI		03/06/2025	7.000	398,099		525,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193473	WEST YARMOUTH	MA		02/10/2025	7.375	398,718		535,000
100203481	BRANFORD	CT		03/26/2025	6.875	398,032		650,000
100194727	NASHVILLE	TN		02/21/2025	6.990	398,180		525,000
100192501	PALM BAY	FL		02/07/2025	7.750	397,806		510,000
100202934	BRIGANTINE	NJ		03/24/2025	7.250	397,657		520,000
100188674	COSTA MESA	CA		02/10/2025	7.375	397,617		650,000
100188274	HERNANDO	FL		01/08/2025	6.125	399,947		545,000
100189644	APPLE VALLEY	CA		01/17/2025	8.999	397,765		480,000
100202651	HARTSEL	CO		03/24/2025	6.990	397,438		535,000
100157126	BAYONNE	NJ		02/20/2025	7.625	402,877		665,000
100197236	TORRANCE	CA		02/25/2025	10.000	397,479		1,650,000
100197524	BODEGA BAY	CA		02/26/2025	7.500	397,311		587,000
100192835	BOCA RATON	FL		02/10/2025	6.990	397,101		560,000
100193569	ROCKLIN	CA		02/10/2025	6.875	397,083		621,000
100193698	PALM SPRINGS	CA		02/10/2025	7.625	397,069		485,000
100197763	ZUTPHEN	NLD		02/26/2025	5.000	481,309		691,967
100198982	PORT ORCHARD	WA		02/28/2025	7.250	397,440		2,250,000
100202951	FORT MYERS	FL		03/24/2025	7.250	396,952		560,000
100157490	TROY	MI		02/20/2025	7.999	397,228		566,000
100188283	SPANAWAY	WA		01/08/2025	6.624	397,226		545,000
100194761	GLEN ALLEN	VA		02/21/2025	7.625	397,168		490,000
100157208	SAVANNAH	GA		02/20/2025	7.875	397,190		660,000
100195266	FRISCO	TX		02/24/2025	7.490	396,858		520,000
100195265	RALEIGH	NC		02/24/2025	6.875	396,845		528,000
100201018	CUMMING	GA		03/12/2025	6.750	396,796		602,000
100201645	SAN ANTONIO	TX		03/13/2025	6.750	396,775		510,000
100201782	PLAINFIELD	IL		03/18/2025	8.250	396,750		460,000
100192808	MENIFEE	CA		02/10/2025	7.500	396,980		549,000
100177048	INDIAN WELLS	CA		01/16/2025	7.375	397,619		605,000
100195270	LENEXA	KS		02/24/2025	6.999	396,623		525,000
100189839	CANTON	GA		01/21/2025	6.990	396,931		545,000
100177369	SUMTER	SC		01/16/2025	7.750	397,544		540,000
100201002	DENVER	CO		03/12/2025	6.625	396,387		560,000
100190458	BARNSTEAD	NH		01/24/2025	7.500	396,474		485,000
100194190	SAN DIEGO	CA		02/14/2025	7.875	397,194		1,350,000
100188373	STOCKTON	CA		01/08/2025	6.990	396,322		553,807
100191554	KYLE	TX		01/31/2025	7.500	396,198		480,000
100192589	LAVEEN	AZ		02/10/2025	7.750	395,886		535,000
100190991	MANTECA	CA		01/28/2025	6.250	396,159		675,000
100188615	MIAMI	FL		02/10/2025	6.875	395,728		560,000
100194827	AUSTIN	TX		02/21/2025	6.125	396,103		575,000
100191762	KISSIMMEE	FL		02/20/2025	7.500	395,739		477,000
100199116	SHIRLEY	NY		03/03/2025	7.000	395,976		500,000
100192899	TODD	NC		02/10/2025	6.624	395,530		530,000
100201462	COMMERCE CITY	CO		03/12/2025	7.499	395,530		578,000
100201087	STANTON	KY		03/12/2025	7.250	395,470		515,000
100195257	GLEN BURNIE	MD		02/24/2025	7.375	395,701		515,000
100194396	WASHINGTONVILLE	NY		02/14/2025	8.125	395,257		480,000
100198313	BOISE	ID		02/28/2025	7.000	395,366		520,000
100191688	PHILADELPHIA	PA		02/20/2025	7.375	395,102		500,000
100189824	HIGHLANDS RANCH	CO		01/21/2025	6.625	395,448		536,000
100201227	ALLEN	TX		03/12/2025	8.250	394,964		520,000
100192854	WOODSTOCK	GA		02/10/2025	6.875	394,944		537,000
100192843	BLUE RIDGE	GA		02/10/2025	7.490	394,884		492,000
100200399	MESA	AZ		03/10/2025	7.250	394,873		540,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201349	DORAL	FL		03/12/2025	8.375	394,841		580,000
100192162	ANTIOCH	IL		01/31/2025	7.125	395,722		515,000
100203264	DAVIDSON	NC		03/27/2025	5.750	394,758		548,000
100201875	OKEMAH	OK		03/18/2025	7.500	394,750		530,000
100191750	ENOCH	UT		02/20/2025	8.625	394,716		471,000
100201186	POCONO PINES	PA		03/12/2025	7.750	394,595		500,000
100193204	PHOENIX	AZ		02/10/2025	8.125	394,583		530,000
100177411	ACWORTH	GA		01/16/2025	9.000	394,918		445,000
100190702	BROKEN BOW	OK		01/28/2025	7.125	395,423		614,000
3310091302	SANTA MONICA	CA		03/07/2025	8.148	394,268		675,000
100189139	BREMERTON	WA		01/13/2025	6.375	394,481		510,000
100191565	MELBOURNE	FL		01/31/2025	8.250	394,294		480,000
100195263	ANTELOPE	CA		02/24/2025	6.875	394,041		542,000
100189284	RANCHO CORDOVA	CA		01/13/2025	6.990	394,341		515,000
100190865	FAIRFIELD	CA		01/27/2025	7.625	394,499		500,000
100198224	BOISE	ID		02/28/2025	7.375	394,087		485,000
100191617	BATON ROUGE	LA		01/31/2025	8.250	444,744		585,000
100192769	DALLAS	TX		02/10/2025	6.990	393,820		577,000
100191249	WOODBRIDGE	VA		01/29/2025	7.999	393,750		524,000
100193700	MESA	AZ		02/10/2025	7.250	393,679		549,000
100189070	LONGMONT	CO		01/13/2025	6.625	393,420		559,000
100192698	PEYTON	CO		02/10/2025	7.375	393,199		523,000
403020970	BALTIMORE	MD		03/06/2025	6.960	395,280		567,000
100194798	SEVIERVILLE	TN		02/21/2025	6.250	393,305		537,000
100202863	OOLTEWAH	TN		03/24/2025	7.875	392,905		500,000
3500112691	WHITE PLAINS	NY		01/08/2025	7.950	708,978	76,794	760,000
100203479	FAIR LAWN	NJ		03/26/2025	7.625	392,860		480,000
100188413	NAPA	CA		01/08/2025	7.499	393,095		551,000
100202883	COLUMBUS	OH		03/24/2025	8.250	392,739		495,000
100189566	SURPRISE	AZ		01/17/2025	7.250	392,603		515,000
100201070	CHARLOTTE	NC		03/12/2025	7.125	392,531		515,000
100199032	WINTER GARDEN	FL		02/28/2025	7.250	392,797		555,000
100194464	TEHACHAPI	CA		02/14/2025	7.500	392,250		505,000
100203238	BAKERSFIELD	CA		03/27/2025	6.990	392,200		530,000
100190854	BLUFFTON	SC		01/27/2025	7.375	392,816		524,000
100191349	ORANGE PARK	FL		01/30/2025	6.875	392,097		560,000
100187735	WOODLAND HLS	CA		01/07/2025	8.500	393,532		1,562,342
100193518	HAVERSTRAW	NY		02/10/2025	7.250	392,490		515,000
100202699	AUBURN	GA		03/24/2025	7.250	391,847		510,000
100199409	MARIETTA	GA		03/05/2025	6.500	391,828		531,000
100191611	GALT	CA		01/31/2025	6.875	392,415		515,000
100193217	LANSDALE	PA		02/10/2025	6.625	392,644		530,000
100198398	SEEKONK	MA		02/28/2025	6.990	392,231		550,000
100199103	JAMAICA	NY		03/03/2025	7.375	391,726		700,000
100194267	NEWBERG	OR		02/14/2025	7.625	391,726		480,000
100195675	KATY	TX		02/24/2025	6.750	391,684		499,000
100204147	VAL VERDE	CA		03/28/2025	8.375	391,650		553,000
100200248	WEST PALM BEACH	FL		03/07/2025	6.990	391,597		610,000
100192269	AUBURN	WA		01/31/2025	7.000	392,163		525,000
100201147	PALMDALE	CA		03/12/2025	7.500	391,556		590,000
100189917	SAINT CLOUD	FL		01/21/2025	6.875	391,841		445,000
100193523	STATEN ISLAND	NY		02/10/2025	6.625	392,132		1,300,000
100202712	MERIDEN	CT		03/24/2025	7.250	391,420		510,000
100188876	HAINES CITY	FL		01/09/2025	7.625	391,759		474,000
100203393	LAKE ELSINORE	CA		03/27/2025	7.250	391,407		505,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189296	OOLTEWAH	TN		01/13/2025	7.375	391,692		546,000
100177653	BLAIRSVILLE	GA		01/16/2025	7.625	392,042		668,000
100192877	BALTIMORE	MD		02/10/2025	6.750	391,226		580,000
100191698	OAKLAND	CA		02/20/2025	7.500	391,130		830,000
100188482	HOWELL	NJ		01/08/2025	7.250	391,426		545,000
100189021	LOS BANOS	CA		01/09/2025	7.999	391,333		483,000
100194777	CHICAGO	IL		02/21/2025	6.124	391,360		650,000
100200257	ANAHEIM	CA		03/07/2025	7.375	390,990		1,550,000
100200258	ANAHEIM	CA		03/07/2025	7.375	390,990		1,550,000
100201492	VACAVILLE	CA		03/12/2025	8.750	390,848		495,000
100177370	SAN BERNARDINO	CA		01/16/2025	9.875	391,547		459,000
100197500	ALLENTOWN	NJ		02/26/2025	7.125	390,847		530,000
100191274	TAMPA	FL		01/29/2025	7.875	391,090		510,000
100195256	TOBYHANNA	PA		02/24/2025	7.750	390,740		475,000
100192682	TOMS RIVER	NJ		02/10/2025	6.990	390,702		515,000
100201191	HONOLULU	HI		03/12/2025	7.625	390,663		475,000
100203450	LAND O LAKES	FL		03/27/2025	7.375	390,570		600,000
100192209	SAINT AUGUSTINE	FL		01/31/2025	6.625	391,429		525,000
100203595	TOBYHANNA	PA		03/26/2025	7.250	390,363		530,000
100193765	LAKE WORTH	FL		02/10/2025	7.500	390,282		580,000
100202936	PALM SPRINGS	CA		03/24/2025	6.990	390,205		671,000
100188690	BLUE RIDGE	GA		01/09/2025	8.625	390,402		442,000
100194577	LAKE WORTH BEACH	FL		03/28/2025	7.375	390,118		530,000
100202807	JACKSONVILLE	FL		03/24/2025	7.625	390,055		505,000
100177490	BOYNTON BEACH	FL		01/16/2025	8.375	390,859		468,000
100189407	WALLER	TX		01/14/2025	7.500	388,614		481,000
100201717	PLAINWELL	MI		03/18/2025	7.625	389,933		475,000
100204037	BLOOMINGTON	CA		03/28/2025	7.499	389,866		510,000
100192167	TACOMA	WA		01/31/2025	6.375	390,489		555,000
100189286	HILLSBORO	OR		01/13/2025	7.000	390,465		516,000
100202777	WINTER GARDEN	FL		03/24/2025	7.500	389,738		540,000
100191357	BAKERSFIELD	CA		01/30/2025	10.375	389,852		525,000
100201644	GUNTERSVILLE	AL		03/13/2025	6.750	389,588		770,000
100190059	ROSEVILLE	CA		01/21/2025	5.625	389,888		567,000
100189773	STOCKTON	CA		01/21/2025	6.999	389,838		700,000
100191655	HENDERSON	NV		01/31/2025	6.375	389,379		650,000
100199942	NAPLES	FL		03/05/2025	6.990	389,313		982,300
100191029	POOLER	GA		01/29/2025	9.500	389,524		448,500
100197729	ROTTERDAM	NLD		02/26/2025	5.050	471,871		979,565
100189785	DOVER	VT		01/21/2025	7.624	389,330		525,000
100194266	SLINGER	WI		02/14/2025	8.625	389,054		504,000
100195264	LAWRENCEVILLE	GA		02/24/2025	6.625	388,908		540,000
100189302	STAR	ID		01/13/2025	7.500	389,121		530,000
100188433	FOLSOM	CA		01/08/2025	7.375	663,351		860,000
100202581	PALMDALE	CA		03/21/2025	7.750	388,608		480,000
100194086	TREASURE ISLAND	FL		02/14/2025	7.625	388,632		760,000
100191298	BRENTWOOD	NY		01/30/2025	6.875	388,525		790,000
100201633	LAS VEGAS	NV		03/13/2025	8.750	388,500		900,000
100195526	WAILUKU	HI		03/27/2025	7.250	388,482		589,000
100188428	CARMICHAEL	CA		01/08/2025	7.375	388,724		505,000
100192701	BANNER ELK	NC		02/10/2025	6.875	388,345		520,000
100190063	BASS LAKE	CA		01/21/2025	7.500	388,574		427,000
100157047	ELMONT	NY		02/20/2025	8.250	388,537		585,000
100194719	CORVALLIS	OR		02/21/2025	6.990	388,546		520,000
100193126	PORT ORCHARD	WA		02/10/2025	5.750	388,116		566,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203358	FRESNO	CA		03/27/2025	6.875	388,085		598,000
100202849	POOLER	GA		03/24/2025	7.750	388,078		469,250
100201082	WEST CHESTER	PA		03/12/2025	7.125	388,026		475,000
100195250	METAIRIE	LA		02/24/2025	7.624	387,952		500,000
100189632	LOS ANGELES	CA		01/17/2025	7.499	388,137		560,000
100191028	ANTIOCH	CA		01/29/2025	7.874	387,808		480,000
100195262	PORTLAND	OR		02/24/2025	6.499	387,783		520,000
100199265	RED LODGE	MT		03/05/2025	7.500	387,754		516,000
100192980	MANHATTAN	MT		02/10/2025	8.000	387,723		420,000
100189169	ORANGEVALE	CA		01/13/2025	7.625	387,977		470,000
100203227	EVERETT	WA		03/27/2025	7.000	387,612		605,000
100201185	SAVANNAH	GA		03/12/2025	7.750	387,542		504,000
100203552	WESLEY CHAPEL	FL		03/26/2025	6.875	387,501		508,000
100190964	WOODSTOCK	GA		01/28/2025	6.500	387,815		520,000
100193094	LATHROP	CA		02/10/2025	4.990	387,122		578,000
100157082	KISSIMMEE	FL		02/20/2025	7.625	387,896		630,000
100198872	SPRINGFIELD	OR		02/28/2025	6.875	387,392		518,000
100202493	NAUGATUCK	CT		03/21/2025	8.000	387,116		450,000
100200991	WINTER GARDEN	FL		03/12/2025	7.125	387,075		545,000
100177142	PARAMUS	NJ		01/16/2025	7.750	387,672		675,000
100198516	HYATTSVILLE	MD		02/28/2025	6.875	387,355		525,000
100192303	ELLICOTTVILLE	NY		01/31/2025	7.125	387,411		545,000
100201452	VICTORVILLE	CA		03/12/2025	8.125	386,794		620,000
100194739	MAYTOWN	PA		02/21/2025	6.990	387,117		550,000
100190082	EDISON	NJ		01/21/2025	7.500	387,691		525,000
100203540	BAKERSFIELD	CA		03/26/2025	6.990	386,743		520,000
100157064	HALLANDALE BEACH	FL		02/20/2025	7.750	387,080		690,000
100193643	RAMROD KEY	FL		02/10/2025	7.250	387,085		740,000
100188419	CLEARWATER	FL		01/08/2025	7.625	387,333		511,000
3500114318	SCOTTSDALE	AZ		01/27/2025	8.085	773,334		1,562,500
100201385	LA MIRADA	CA		03/12/2025	6.875	386,643		820,000
100198918	BROOKFIELD	WI		02/28/2025	7.875	386,812		471,000
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025	7.625	386,897		485,000
100193418	NAPLES	FL		02/10/2025	7.125	414,075		575,000
100189334	AUSTIN	TX		01/13/2025	7.500	387,135		535,000
100204146	BALTIMORE	MD		03/28/2025	7.999	386,416		570,000
100194223	PROVIDENCE	RI		02/14/2025	7.625	386,331		550,000
100189451	CLINTON	MD		01/15/2025	7.999	386,400		465,000
100193357	FRISCO	TX		02/10/2025	7.625	386,627		505,000
100191207	SAN FRANCISCO	CA		01/29/2025	6.999	385,933		1,450,000
100189750	DES PLAINES	IL		01/21/2025	7.500	386,191		593,000
100191059	DEPTFORD	NJ		01/29/2025	7.999	386,100		475,000
100203339	LANHAM	MD		03/27/2025	7.750	385,804		505,000
100203130	PARK HILLS	KY		03/27/2025	7.625	385,580		500,000
100198393	SAINT LOUIS	MO		02/28/2025	7.875	385,828		500,000
100203535	WOODBRIDGE	VA		03/26/2025	6.990	385,358		505,000
100189849	CARRABASSETT VALLEY	ME		01/21/2025	7.625	385,450		500,000
100201115	NORMAN	OK		03/12/2025	7.375	385,112		502,000
100188700	NORTH LAS VEGAS	NV		01/09/2025	5.750	385,317		454,000
100194342	WALLA WALLA	WA		02/14/2025	7.250	385,082		560,000
100198519	HYATTSVILLE	MD		02/28/2025	7.375	385,163		530,000
100194213	CRYSTAL BEACH	TX		02/14/2025	8.000	385,026		480,000
100197739	ALMELO	NLD		02/26/2025	4.800	466,628		955,779
100189009	PONTE VEDRA	FL		01/09/2025	6.999	383,176		500,000
100197650	OLD MONROE	MO		02/26/2025	7.999	384,623		536,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194339	GLENDALE	AZ		02/14/2025	7.625	384,589		468,000
100189514	HENDERSON	NV		01/15/2025	7.000	384,551		466,000
100189099	OVIEDO	FL		01/13/2025	7.125	384,519		498,000
100193686	MESA	AZ		02/10/2025	7.500	384,483		660,000
100200566	EDISON	NJ		03/11/2025	7.990	384,427		505,000
100203140	SPARKS	NV		03/27/2025	6.500	384,375		500,000
100188578	POMONA	CA		02/10/2025	6.875	384,312		745,000
100195254	STOCKTON	CA		02/24/2025	7.125	384,316		570,000
100200314	PRESCOTT VALLEY	AZ		03/10/2025	7.625	384,311		467,000
100194217	ALACHUA	FL		02/14/2025	7.875	384,247		468,000
100190056	EATONTON	GA		01/21/2025	7.375	384,348		550,000
100203567	SALT LAKE CITY	UT		03/26/2025	7.125	383,998		510,000
100195462	STOCKTON	CA		02/24/2025	4.990	383,891		565,000
100194174	BENNINGTON	NE		02/14/2025	7.750	384,243		480,000
100192983	ELLIJAY	GA		02/10/2025	8.000	384,159		448,000
100200733	SANFORD	FL		03/11/2025	6.990	383,865		503,000
100193012	PORT ORANGE	FL		02/10/2025	7.990	383,888		418,000
100188391	ATLANTA	GA		01/08/2025	7.125	384,117		491,000
100199306	MUNDS PARK	AZ		03/05/2025	6.375	383,821		520,000
100197487	WINTER GARDEN	FL		02/26/2025	6.125	383,775		560,000
100198428	DELAWARE	OH		02/28/2025	6.750	383,943		525,000
100197698	UNITED KINGDOM	GBR		02/28/2025	6.690	466,960		684,498
100200533	MIAMI GARDENS	FL		03/11/2025	6.990	383,606		540,000
100177016	CORONA	CA		01/16/2025	6.875	384,299		750,000
100199351	LAREDO	TX		03/05/2025	6.990	383,576		507,500
100199385	SACRAMENTO	CA		03/05/2025	7.875	383,571		590,000
100194419	WEST VALLEY	UT		02/14/2025	7.990	383,530		515,000
100203706	TILBURG	NLD		03/26/2025	5.500	476,520		684,666
100192783	PINETOP	AZ		02/10/2025	7.125	383,825		475,000
100201188	TURLOCK	CA		03/12/2025	7.670	383,377		500,000
100194795	HOUSTON	TX		02/21/2025	6.490	383,585		490,000
100177432	WESTMINSTER	CO		01/16/2025	7.625	384,015		473,000
100192312	GEORGETOWN	SC		01/31/2025	6.750	384,068		515,000
100189834	RICHARDSON	TX		01/21/2025	7.500	383,355		534,000
100198443	SAINT JOSEPH	MI		02/28/2025	7.100	383,175		610,000
100200638	TUCSON	AZ		03/11/2025	7.000	382,966		505,000
100195451	OCEAN CITY	NJ		02/24/2025	5.990	382,902		860,000
100200660	AUSTIN	TX		03/11/2025	7.375	382,933		530,000
100186982	SAN ANTONIO	TX		01/07/2025	6.625	383,598		545,000
100195247	WEST WARWICK	RI		02/24/2025	7.625	383,205		468,000
100197637	NORTH CHESTERFIELD	VA		02/26/2025	9.624	382,766		430,000
100198900	LAKEWOOD VILLAGE	TX		02/28/2025	8.990	382,870		430,730
100195258	MESQUITE	NV		02/24/2025	6.750	382,582		520,000
100188624	LAVEEN	AZ		02/10/2025	7.500	382,864		450,000
100195251	HERMITAGE	TN		02/24/2025	6.990	382,510		539,000
100199966	CRESTLINE	CA		03/06/2025	7.500	382,498		475,000
100191579	SCAPPOOSE	OR		01/31/2025	7.125	382,637		590,000
100202717	ROSEVILLE	CA		03/24/2025	7.250	382,382		505,000
100188365	MORRISTOWN	NJ		01/08/2025	6.975	382,720		650,000
100189154	STAFFORD	VA		01/13/2025	7.250	382,940		475,000
100191098	CARVER	MA		01/29/2025	7.749	382,305		566,000
100194533	ATLANTA	GA		02/14/2025	7.375	382,288		492,000
100188962	RAMSEY	MN		01/09/2025	7.125	382,591		500,000
100188729	CHULA VISTA	CA		01/09/2025	6.124	382,554		700,000
100191275	MAGGIE VALLEY	NC		01/29/2025	8.499	382,200		455,000

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100194222	GLADSTONE	OR		02/14/2025	8.125	382,167		479,000
100189929	DOWNINGTOWN	PA		01/21/2025	7.375	382,429		510,000
100190392	HENDERSON	NV		01/23/2025	8.125	382,297		519,000
100191018	OAK POINT	TX		01/29/2025	7.999	382,034		438,000
100186935	LAS VEGAS	NV		01/07/2025	7.625	382,535		425,900
100188359	CHANDLER	AZ		01/08/2025	6.875	382,664		585,000
100201932	GULF SHORES	AL		03/18/2025	7.750	381,964		487,000
100200472	MABLETON	GA		03/10/2025	8.125	381,950		455,000
100193562	CRESTONE	CO		02/10/2025	7.625	381,898		535,000
100193589	PORT SAINT JOE	FL		02/10/2025	7.125	382,859		680,000
100199292	PALMDALE	CA		03/05/2025	7.250	381,759		580,000
100192614	GARDNER	MA		02/10/2025	7.250	381,623		503,000
3340096968	WYNNEWOOD	PA		03/27/2025	8.316	476,982		820,000
100201792	TAMPA	FL		03/18/2025	7.750	381,564		462,000
100199382	CLOVIS	CA		03/05/2025	7.875	381,574		460,000
100188292	COLORADO SPRINGS	CO		01/08/2025	6.500	382,629		548,000
100198502	EDGEWATER	MD		02/28/2025	7.500	381,548		497,000
100190671	WORTON	MD		01/28/2025	6.875	382,016		625,000
100202478	MCDONOUGH	GA		03/21/2025	7.250	381,313		442,000
100200542	BAKERSFIELD	CA		03/11/2025	5.990	381,297		555,000
100188457	LOUISVILLE	KY		01/08/2025	7.500	381,815		515,000
100195653	MODESTO	CA		02/24/2025	8.750	381,425		598,000
100201176	MIDDLETOWN	DE		03/12/2025	7.625	381,109		460,000
100199344	BEAVERTON	OR		03/05/2025	7.625	381,106		565,000
100201709	PHILADELPHIA	PA		03/18/2025	7.000	381,055		540,000
100185224	ONTARIO	CA		01/24/2025	7.125	381,179		680,000
100193626	MIAMI	FL		02/10/2025	6.875	381,385		714,000
100194615	WACO	TX		02/21/2025	5.990	381,056		525,000
100198468	WILMINGTON	DE		02/28/2025	6.990	380,829		550,000
100203254	MILLEDGEVILLE	GA		03/27/2025	7.374	380,671		500,000
100192615	MERCED	CA		02/10/2025	7.500	380,669		495,000
3500118282	SCOTTSDALE	AZ		03/10/2025	8.015	761,250		495,000
100185226	MIAMI GARDENS	FL		01/24/2025	6.750	380,859		525,000
100192833	FERNANDINA BEACH	FL		02/10/2025	7.250	380,562		500,000
100195624	PALMDALE	CA		02/24/2025	7.625	380,380		455,000
100177383	LAKEWOOD	CO		01/16/2025	6.500	381,025		885,000
100200538	SOUTH PORTLAND	ME		03/11/2025	7.625	380,234		500,000
100193994	LOS ANGELES	CA		02/11/2025	7.500	380,496		535,000
100194831	SPARKS	NV		02/21/2025	6.500	380,508		470,000
100192750	UPLAND	CA		02/10/2025	7.000	380,044		656,000
100185234	FRESNO	CA		01/24/2025	7.625	380,572		515,000
100188423	NEWPORT NEWS	VA		01/08/2025	7.250	380,281		480,000
100157345	LA QUINTA	CA		02/20/2025	8.375	380,103		465,000
100203482	LAS VEGAS	NV		03/26/2025	7.500	379,748		495,000
100192638	PARKLAND	FL		02/10/2025	6.375	379,702		520,000
100190337	SOUTH FALLSBURG	NY		01/22/2025	7.750	379,700		620,000
100157214	FORDS	NJ		02/20/2025	7.625	379,976		540,000
100189352	FRESNO	CA		01/13/2025	7.500	380,196		530,000
100195252	SHORELINE	WA		02/24/2025	6.875	379,561		520,000
100198322	CLOVIS	CA		02/28/2025	6.625	380,200		560,000
100201047	RALEIGH	NC		03/12/2025	6.990	379,523		495,000
100203683	UTRECHT	NLD		03/26/2025	5.100	471,658		592,970
100177335	WIMBERLEY	TX		01/16/2025	7.375	379,218		501,000
100193687	HARRISBURG	NC		02/10/2025	7.750	379,433		492,000
100177130	FRESNO	CA		01/16/2025	9.000	379,674		490,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177582	CHARLOTTE	NC		01/16/2025	8.625	379,854		535,000
100192839	MIAMI	FL		02/10/2025	7.500	379,321		535,000
100189925	DOWNINGTOWN	PA		01/21/2025	4.990	379,408		557,000
100195649	SAN BERNARDINO	CA		02/24/2025	8.999	379,012		435,000
100177197	LOUISVILLE	TN		01/16/2025	7.000	379,606		840,000
100195248	DUMONT	NJ		02/24/2025	7.500	378,935		505,000
100200555	ATASCADERO	CA		03/11/2025	7.500	378,557		487,000
100195246	THORNTON	NH		02/24/2025	7.500	378,538		464,000
100194001	SANTA PAULA	CA		02/11/2025	7.000	380,816		1,011,000
100189113	LACKAWAXEN	PA		01/13/2025	7.750	378,679		477,000
100177297	YORK	ME		01/16/2025	7.250	380,848		1,330,000
100188772	LAS VEGAS	NV		01/09/2025	4.990	378,614		580,000
100193616	LITTLETON	CO		02/10/2025	7.000	378,553		540,000
100186950	CORRALES	NM		01/07/2025	6.625	378,538		535,000
100195403	MYRTLE BEACH	SC		02/24/2025	5.750	378,484		495,000
100192857	STONE MOUNTAIN	GA		02/10/2025	6.990	378,147		504,000
100188903	FORT WORTH	TX		01/09/2025	6.625	378,717		525,000
100157164	LOS ANGELES	CA		02/20/2025	8.125	378,108		560,000
100199112	JURUPA VALLEY	CA		03/03/2025	6.625	377,733		730,000
100193731	DOVER	NJ		02/10/2025	7.125	377,775		511,000
100195253	HOUSTON	TX		02/24/2025	6.750	377,697		505,000
100198879	MCINTOSH	FL		02/28/2025	7.375	377,852		491,000
100201498	MORENO VALLEY	CA		03/12/2025	6.625	377,685		575,000
100185295	MIRAMAR	FL		01/24/2025	7.875	378,000		450,000
100192909	TOMS RIVER	NJ		02/10/2025	6.624	377,573		535,000
100193026	CLEVELAND	GA		02/10/2025	7.375	377,437		420,000
100203280	ALTON	TX		03/27/2025	7.625	377,353		483,000
100157354	NEW BRUNSWICK	NJ		02/20/2025	8.125	377,613		530,000
100191752	HEBER CITY	UT		02/20/2025	7.625	377,320		645,000
100201690	SCRANTON	PA		03/13/2025	6.750	377,236		594,000
100201130	APEX	NC		03/12/2025	7.375	377,263		490,000
100202908	NORTH MYRTLE BEACH	SC		03/24/2025	7.500	377,197		500,000
100194689	SOLEDAD	CA		02/21/2025	6.624	377,524		550,000
100189635	HYATTSVILLE	MD		01/17/2025	6.750	376,177		550,000
100188312	CHARLOTTESVILLE	VA		01/08/2025	6.625	377,789		500,000
100188725	CHERRY HILL	NJ		01/09/2025	7.500	377,312		475,000
100177511	CAPE CORAL	FL		01/16/2025	9.250	377,438		430,000
100186928	PALMDALE	CA		01/07/2025	6.875	377,550		510,000
100202487	BRYAN	TX		03/21/2025	8.250	376,802		403,000
100200352	SHOW LOW	AZ		03/10/2025	7.375	376,802		464,000
100200118	POCONO SUMMIT	PA		03/06/2025	5.500	376,726		525,000
100177186	LA VERGNE	TN		01/16/2025	9.875	377,127		400,000
100199295	ATLANTA	GA		03/05/2025	7.500	376,692		435,000
100202472	CARLISLE	PA		03/21/2025	7.625	376,658		472,000
100200635	HOWELL	NJ		03/11/2025	6.990	376,603		535,000
100203536	BAKERSFIELD	CA		03/26/2025	6.990	376,587		510,000
100194062	AVONDALE	AZ		03/20/2025	8.875	376,544		400,000
100192762	AURORA	CO		02/10/2025	6.990	376,457		550,000
100189535	BOONSBORO	MD		01/16/2025	9.250	376,638		425,000
100198270	PRINCETON JUNCTION	NJ		02/28/2025	7.625	377,062		525,000
100192531	MADERA	CA		02/10/2025	5.875	376,191		522,000
403020364	GARDEN CITY	MI		03/06/2025	6.390	378,190		873,000
100193511	STRATFORD	CT		02/10/2025	8.125	376,639		445,000
100191602	CHATTAHOOCHEE HILLS	GA		01/31/2025	7.875	376,342		561,000
100177310	LAS VEGAS	NV		01/16/2025	7.750	376,652		537,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157242	CAPE CORAL	FL		02/20/2025	8.125	376,249		640,000
100203150	TEMECULA	CA		03/27/2025	6.875	375,846		715,000
100201013	CAPE CORAL	FL		03/12/2025	5.875	375,718		530,000
100177204	LAKE PLACID	FL		01/16/2025	8.375	376,302		570,000
100177410	RALEIGH	NC		01/16/2025	9.500	375,872		485,000
100177141	SAPULPA	OK		01/16/2025	7.000	376,129		531,000
100202922	WILMINGTON	NC		03/24/2025	8.250	375,400		450,000
100189343	CLOVIS	CA		01/13/2025	6.990	376,045		540,000
100200338	HILTON HEAD ISLAND	SC		03/10/2025	7.500	375,282		515,000
100189436	CHARLOTTE	NC		01/14/2025	7.500	375,568		457,000
100194460	SPRINGFIELD	OR		02/14/2025	7.375	375,244		490,000
100189434	HILTON HEAD ISLAND	SC		01/14/2025	7.250	375,307		500,000
3500114367	NEWARK	NJ		02/18/2025	8.260	640,432	109,462	802,500
100194461	SPRINGFIELD	OR		02/14/2025	7.375	374,951		490,000
100203524	SAN MARCOS	CA		03/26/2025	7.375	374,881		585,000
100189971	LAS VEGAS	NV		01/21/2025	4.750	375,007		537,000
100194534	PFLUGERVILLE	TX		02/14/2025	7.125	374,725		460,000
100188432	AVONDALE	AZ		01/08/2025	7.375	374,962		485,189
100195242	MOUNT DORA	FL		02/24/2025	7.375	374,613		470,000
100189519	NEW HAVEN	CT		01/15/2025	8.374	374,805		450,000
100188265	COLUMBIA	SC		01/08/2025	6.375	374,810		535,000
100188562	BEAVERCREEK	OH		02/10/2025	8.125	374,491		426,000
100200605	KNOXVILLE	TN		03/11/2025	7.490	374,454		470,000
100186882	BIDDEFORD	ME		01/07/2025	5.125	375,048		537,000
100189391	WESTLAKE VILLAGE	CA		01/14/2025	7.375	374,714		672,000
100195249	SAINT GEORGE	UT		02/24/2025	6.875	374,340		515,000
100200521	LOS ANGELES	CA		03/11/2025	7.500	374,315		600,000
100199038	WINTER GARDEN	FL		02/28/2025	6.500	374,374		532,000
100188366	SOUTH WEBER	UT		01/08/2025	6.990	374,381		495,000
100189199	INDIO	CA		01/13/2025	7.500	374,308		525,000
100202680	BRADENTON	FL		03/24/2025	7.125	373,989		489,000
100189741	THE VILLAGES	FL		01/21/2025	6.250	374,225		510,000
100195464	ROSEVILLE	CA		02/24/2025	5.750	373,802		543,000
100201025	NORTH WALES	PA		03/12/2025	6.750	373,812		524,000
100188568	BINGHAM FARMS	MI		02/10/2025	6.875	374,400		481,000
100177251	WAIKOLOA	HI		01/16/2025	7.625	374,860		965,000
100192758	SARASOTA	FL		02/10/2025	6.875	373,784		640,000
100189446	FORT MYERS	FL		01/14/2025	7.875	374,066		485,000
100200527	INGLEWOOD	CA		03/11/2025	6.490	373,683		1,025,000
100177147	WEST PALM BEACH	FL		01/16/2025	7.500	374,264		492,000
100202949	GREER	SC		03/24/2025	8.250	373,663		470,000
100199414	GILBERT	AZ		03/05/2025	5.875	373,449		540,000
100190726	JACKSONVILLE	FL		01/27/2025	7.250	383,978		540,000
100199992	LITTLETON	CO		03/06/2025	6.625	373,419		540,000
100192517	LANCASTER	CA		02/10/2025	7.750	373,433		480,000
100190690	PITTSBURGH	PA		01/28/2025	7.250	373,661		470,000
100194239	BULLHEAD CITY	AZ		02/14/2025	8.375	373,406		477,000
100200524	GLENWOOD SPRINGS	CO		03/11/2025	7.990	373,360		485,000
100201439	WINTER PARK	FL		03/12/2025	8.999	373,275		395,000
100201734	NASHVILLE	TN		03/18/2025	7.625	373,120		650,000
100198350	BRADENTON	FL		02/28/2025	7.125	373,243		500,000
100176974	RIVERVIEW	FL		01/16/2025	9.750	373,560		480,000
100177032	ROUND ROCK	TX		01/16/2025	8.125	373,642		480,000
100203245	RALEIGH	NC		03/27/2025	7.125	372,975		485,000
100192598	ALTON	TX		02/10/2025	6.625	370,422	2,532	518,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195244	ROSWELL	GA		02/24/2025	7.490	373,179		485,000
100202667	ORLANDO	FL		03/24/2025	7.000	372,878		521,000
100177234	NEWPORT	RI		01/16/2025	7.250	373,488		565,000
100191218	SPARKS	NV		01/29/2025	7.375	372,902		447,000
100186894	BIDDEFORD	ME		01/07/2025	5.990	373,473		510,000
100194695	PROSPER	TX		02/21/2025	6.250	372,765		525,000
100189014	LOCKEFORD	CA		01/09/2025	6.999	373,124		520,000
100201343	LAS VEGAS	NV		03/12/2025	7.499	372,767		475,000
100199355	OAKHURST	CA		03/05/2025	6.990	372,706		490,000
100157476	CONROE	TX		02/20/2025	7.500	372,996		463,000
100195662	CHANDLER	AZ		02/24/2025	7.125	372,703		455,000
100195238	NEPTUNE	NJ		02/24/2025	7.750	372,678		480,000
100201715	PUYALLUP	WA		03/18/2025	7.500	372,664		695,000
100203397	FEDERAL WAY	WA		03/27/2025	6.990	372,559		480,000
100189191	HOUSTON	TX		01/13/2025	7.500	372,874		485,000
100200419	GLASTONBURY	CT		03/10/2025	7.624	372,505		655,000
100192583	SCHAUMBURG	IL		02/10/2025	7.875	372,417		482,000
100188941	ORANGE BEACH	AL		01/09/2025	6.999	372,669		625,000
100157525	BROOKLYN	NY		02/20/2025	7.500	369,328		730,000
100192331	YUCCA VALLEY	CA		02/05/2025	7.490	372,780		430,000
100192855	HILO	HI		02/10/2025	7.875	372,444		450,000
100193381	NORTH MIDDLETOWN	NJ		02/10/2025	7.125	372,715		520,000
100195501	SPARKS	NV		02/24/2025	5.500	372,045		580,000
100199346	FINLAND	MN		03/05/2025	7.625	372,071		488,000
100194656	KELSO	WA		02/21/2025	6.625	372,307		568,000
100192853	WOODSTOCK	GA		02/10/2025	6.875	371,827		525,000
100194268	SCOTTSDALE	AZ		02/14/2025	8.490	371,827		507,000
100203105	JERSEY CITY	NJ		03/27/2025	6.990	371,772		520,000
100188275	DAVIE	FL		01/08/2025	5.990	372,078		510,000
100189335	HOLLY SPRINGS	NC		01/13/2025	6.750	372,002		533,000
100190952	GARNER	NC		01/28/2025	6.375	371,933		541,000
100177569	BRANDON	FL		01/16/2025	7.875	372,225		475,000
100192680	MIDLAND	TX		02/10/2025	6.875	371,482		491,000
100195255	AUSTIN	TX		02/24/2025	6.990	371,449		515,000
100157042	BIG BEAR CITY	CA		02/20/2025	8.500	371,387		462,500
100188705	BULLHEAD CITY	AZ		01/09/2025	7.250	371,632		409,000
100194237	ARNOLD	CA		02/14/2025	7.990	371,321		475,000
100186112	CEDARPINES PARK	CA		01/31/2025	8.375	371,403		435,000
100189932	POTTSTOWN	PA		01/21/2025	8.125	381,772		525,000
100200370	NORTH PORT	FL		03/10/2025	7.625	371,038		530,000
100203944	HOMESTEAD	FL		03/28/2025	7.125	371,014		468,000
100186038	MIAMI	FL		01/31/2025	7.500	371,511		560,000
100199407	WACO	TX		03/05/2025	7.750	371,018		440,000
100193410	BLUFFTON	SC		02/10/2025	6.625	371,569		630,000
100204088	FULTON	MD		03/28/2025	7.875	370,906		475,000
100200439	CALIENTE	CA		03/10/2025	8.625	370,911		445,000
100200161	GODLEY	TX		03/06/2025	6.125	370,784		437,000
3310093806	BROOKLYN	NY		02/20/2025	8.645	370,656		795,000
100188640	EMERYVILLE	CA		02/10/2025	7.750	370,603		444,000
100157489	STATEN ISLAND	NY		02/20/2025	8.375	370,819		585,000
100198538	CENTREVILLE	MD		02/28/2025	6.875	370,602		490,000
100194736	CUMMING	GA		02/21/2025	7.125	370,763		496,000
100201034	LAS VEGAS	NV		03/12/2025	6.875	370,379		485,000
100198452	COMMERCE CITY	CO		02/28/2025	6.990	370,511		472,000
100197543	LOS BANOS	CA		02/26/2025	6.375	370,317		610,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4010093850	CANTON	OH		03/28/2025	8.540	370,312		482,000
100195259	WINCHESTER	VA		02/24/2025	6.250	370,287		505,000
100203298	BRISTOL	RI		03/27/2025	7.125	370,268		460,000
100176971	DADEVILLE	AL		01/16/2025	8.875	370,908		449,000
100188971	SAN TAN VALLEY	AZ		01/09/2025	9.250	370,384		425,000
100194535	CHICAGO	IL		02/14/2025	7.750	370,160		475,000
100201727	OCEAN CITY	NJ		03/18/2025	6.875	370,091		765,000
100189164	JAFFREY	NH		01/13/2025	7.500	370,379		480,000
100203541	BAKERSFIELD	CA		03/26/2025	6.990	370,024		510,000
100188758	ROSEVILLE	CA		01/09/2025	5.750	370,314		556,000
100188907	FORT WORTH	TX		01/09/2025	6.625	370,571		525,000
100203473	DALLAS	TX		03/26/2025	7.625	369,909		515,000
100202782	MONTICELLO	FL		03/24/2025	7.490	369,896		515,000
324125987	TACOMA	WA		01/22/2025	9.305	456,770	180,500	1,856,000
100192943	PLANO	TX		02/10/2025	7.375	369,472		485,000
100200649	MIDLAND	TX		03/11/2025	7.750	369,401		455,000
100194382	HOUSTON	TX		02/14/2025	7.625	369,397		450,000
100194270	COLORADO SPRINGS	CO		02/14/2025	8.625	369,353		475,000
100198483	LAUREL	MD		02/28/2025	7.750	369,735		450,000
100190733	CHANDLER	AZ		01/27/2025	7.625	369,600		445,000
100201712	MODESTO	CA		03/18/2025	7.250	369,224		595,000
100198495	HYATTSVILLE	MD		02/28/2025	7.375	369,318		479,000
100201120	WAYLAND	MI		03/12/2025	7.375	368,981		498,000
100194530	SACRAMENTO	CA		02/14/2025	7.500	368,898		450,000
100195245	LAKE ARROWHEAD	CA		02/24/2025	7.000	368,681		485,000
100201920	EAST ORANGE	NJ		03/18/2025	7.500	368,615		490,000
100200619	EDINBURG	TX		03/11/2025	6.490	368,606		540,000
100200580	EDINBURG	TX		03/11/2025	6.490	368,606		540,000
100157498	LAURELTON	NY		02/20/2025	7.875	368,823		800,000
100203554	COLUMBUS	OH		03/26/2025	7.625	368,389		475,000
100192991	SARASOTA	FL		02/10/2025	7.625	368,326		402,000
100188345	PLANO	TX		01/08/2025	6.750	368,625		564,000
100202450	LAKE ELSINORE	CA		03/20/2025	6.750	368,216		617,000
100192779	BENTONVILLE	AR		02/10/2025	7.125	368,217		492,000
100193560	SANTA MARIA	CA		02/10/2025	7.125	368,812		653,000
100198523	OCEAN CITY	MD		02/28/2025	6.625	368,307		529,000
100198411	BRADENTON	FL		02/28/2025	7.500	368,306		480,000
100157321	RESTON	VA		02/20/2025	8.500	368,396		450,000
100203389	RESTON	VA		03/27/2025	8.250	368,092		450,000
100201542	RALEIGH	NC		03/13/2025	7.125	367,939		452,000
100192810	ROSEVILLE	CA		02/10/2025	6.875	367,883		605,000
100190109	MIDDLETOWN	DE		01/21/2025	7.625	368,049		446,000
100202621	LEAVENWORTH	WA		03/24/2025	6.750	367,647		494,000
100189770	NORTH LAS VEGAS	NV		01/21/2025	7.625	367,885		408,000
100200277	LONG BEACH	CA		03/07/2025	7.625	367,593		500,000
100199648	NORFOLK	VA		03/05/2025	9.625	367,630		865,000
100201028	CHARLOTTE	NC		03/12/2025	6.875	367,560		490,000
3310094120	SAG HARBOR	NY		02/20/2025	8.743	367,538		1,094,000
100203523	ANNA	TX		03/26/2025	6.375	367,525		535,000
100188454	PHOENIX	AZ		01/08/2025	7.500	367,851		550,000
100201262	THONOTOSASSA	FL		03/12/2025	7.750	367,500		550,000
100200659	AURORA	CO		03/11/2025	7.375	367,414		485,000
100204042	FRESNO	CA		03/28/2025	7.999	367,322		428,000
100195241	PLEASANT HILL	MO		02/24/2025	6.990	367,310		485,000
100195638	DAYTON	TX		02/24/2025	8.750	367,255		415,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177445	CHESTERFIELD	MO		01/16/2025	9.500	367,681		397,000
100188828	LA CENTER	WA		01/09/2025	7.375	367,991		510,000
100203403	BRIDGEPORT	PA		03/27/2025	5.125	367,100		540,000
100197564	MARYSVILLE	WA		02/26/2025	6.750	367,071		485,000
100195463	COMMERCE CITY	CO		02/24/2025	4.990	366,912		560,000
100186869	DENVER	CO		01/07/2025	7.500	367,378		516,000
100189258	PLANO	TX		01/13/2025	7.500	367,279		476,000
100177332	PLANT CITY	FL		01/16/2025	7.875	367,401		450,000
100202905	PAHRUMP	NV		03/24/2025	7.375	366,710		485,000
100202884	WEST SPRINGFIELD	MA		03/24/2025	8.250	366,689		491,000
100193137	ROSEVILLE	CA		02/10/2025	5.750	366,586		553,000
100190698	MILWAUKEE	WI		01/28/2025	7.000	366,970		490,000
100177165	PALMETTO	FL		01/16/2025	9.375	367,000		500,000
100193017	NORTH EAST	PA		02/10/2025	7.625	366,564		400,250
100188569	COLORADO SPRINGS	CO		02/10/2025	7.500	366,804		520,000
100193205	JACKSONVILLE	FL		02/10/2025	8.625	366,525		557,500
100203120	FLAGLER BEACH	FL		03/27/2025	7.000	366,485		720,000
100194167	EAST LOS ANGELES	CA		02/14/2025	7.750	366,778		535,000
100198388	SANDY	UT		02/28/2025	6.990	366,584		510,000
100201870	DENVER	CO		03/18/2025	7.375	366,436		515,000
100192199	SEATTLE	WA		01/31/2025	7.125	367,928		480,000
100193200	ASHEVILLE	NC		02/10/2025	7.000	366,385		452,000
100194751	EDINBURG	TX		02/21/2025	6.500	366,648		540,000
100189197	AVE MARIA	FL		01/13/2025	6.500	366,616		505,000
100197545	NEWARK	NJ		02/26/2025	6.990	366,327		515,000
100203947	DAVENPORT	FL		03/28/2025	6.750	366,240		625,000
100194138	SALT LAKE CITY	UT		02/14/2025	7.500	366,475		520,000
100189940	CAMDENTON	MO		01/21/2025	7.625	366,421		575,000
100192599	MIAMI	FL		02/10/2025	7.125	366,111		530,000
100189538	MONTESANO	WA		01/16/2025	7.125	366,559		520,000
100192926	EAST PROVIDENCE	RI		02/10/2025	7.624	366,107		485,000
100200662	ALTON	TX		03/11/2025	6.625	366,049		520,000
100188904	FORT WORTH	TX		01/09/2025	6.625	366,592		525,000
100192485	EASTON	MD		02/07/2025	7.499	365,938		520,000
100190700	LONG LAKE	MI		01/28/2025	6.375	369,036		640,000
100188443	BUCKEYE	AZ		01/08/2025	7.500	366,183		465,000
100192343	WEST HILLS	CA		02/05/2025	6.625	366,194		1,240,000
100203977	GRAND RAPIDS	MI		03/28/2025	7.125	365,799		595,000
100177516	COLORADO SPRINGS	CO		01/16/2025	7.250	366,441		515,000
100194020	BENBROOK	TX		02/11/2025	8.749	366,028		445,000
100200692	CLEARWATER	FL		03/11/2025	7.490	365,801		495,000
100157424	LAS VEGAS	NV		02/20/2025	8.250	366,031		422,000
100191574	SACRAMENTO	CA		01/31/2025	6.875	365,999		575,000
100195237	PLANO	TX		02/24/2025	6.990	365,760		480,000
100200677	CATHEDRAL CITY	CA		03/11/2025	6.990	365,753		550,000
100192605	MINNEAPOLIS	MN		02/10/2025	6.990	365,968		485,000
100202903	BROKEN BOW	OK		03/24/2025	7.750	365,654		470,000
100189547	GOODYEAR	AZ		01/16/2025	7.375	366,264		470,000
100177175	ALPHARETTA	GA		01/16/2025	7.500	366,119		695,000
100192420	PLYMOUTH	MA		02/07/2025	7.124	365,483		455,000
100197249	LOMA LINDA	CA		02/25/2025	10.000	367,336		766,134
100192234	PHOENIX	AZ		01/31/2025	7.625	366,193		488,000
100201261	COLFAX	CA		03/12/2025	7.250	365,276		790,000
100203284	MIAMI LAKES	FL		03/27/2025	7.875	365,259		520,000
100200578	EDINBURG	TX		03/11/2025	6.750	365,244		540,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199286	GILBERT	AZ		03/05/2025	7.750	365,258		445,000
100195231	SAVANNAH	GA		02/24/2025	7.875	365,163		500,000
100194433	DENNIS PORT	MA		02/14/2025	8.125	365,141		440,000
100193486	ROSLINDALE	MA		02/10/2025	6.750	365,739		635,000
100200396	HARDEEVILLE	SC		03/10/2025	7.375	365,009		475,000
100201733	KENT	WA		03/18/2025	6.875	364,993		740,000
100200375	WEST DOVER	VT		03/10/2025	7.125	364,986		470,000
100192236	TUCSON	AZ		01/31/2025	6.875	365,548		517,000
100202494	TEMPE	AZ		03/21/2025	7.490	364,949		420,000
100202476	MYRTLE BEACH	SC		03/21/2025	8.000	364,936		400,000
100189428	MILWAUKIE	OR		01/14/2025	7.625	365,247		440,000
100202625	TUCKER	GA		03/24/2025	6.250	364,902		468,000
100192953	BLUFFDALE	UT		02/10/2025	7.250	364,808		480,000
100198360	ALBANY	OR		02/28/2025	7.125	364,902		481,000
100189739	GRANTS PASS	OR		01/21/2025	7.625	365,254		432,000
100192557	MERCED	CA		02/10/2025	7.750	416,469		525,000
100202931	DALLAS	NC		03/24/2025	8.250	364,622		475,000
100192436	MORELAND	GA		02/07/2025	7.999	364,649		440,000
100201476	DEBARY	FL		03/12/2025	8.999	364,615		455,000
100201603	ALISO VIEJO	CA		03/13/2025	8.125	364,294		750,000
3300005757	EAST HAMPTON	NY		03/05/2025	8.525	339,059	25,521	710,500
100189211	CHESAPEAKE	VA		01/13/2025	7.375	364,833		483,000
100197638	MONROE TOWNSHIP	NJ		02/26/2025	8.249	364,527		440,000
100193428	FULTON	CA		02/10/2025	7.500	365,039		670,000
100199605	VALLEY CENTER	CA		03/05/2025	9.500	364,442		1,290,000
100198467	RALEIGH	NC		02/28/2025	6.625	364,517		490,000
100200389	FRANKLIN	VT		03/10/2025	7.625	364,351		445,000
100190032	BAKERSFIELD	CA		01/21/2025	5.500	364,546		520,000
100202351	IMPERIAL	CA		03/19/2025	7.500	364,258		465,000
100189198	INDIO	CA		01/13/2025	7.500	364,421		510,000
100189926	PEORIA	AZ		01/21/2025	4.990	364,373		660,000
100188657	PHOENIX	AZ		02/10/2025	6.875	364,047		496,000
100189204	LAKE LOTAWANA	MO		01/13/2025	7.375	364,378		485,000
100193008	FERNANDINA BEACH	FL		02/10/2025	6.750	364,347		445,000
100199352	UNION CITY	CA		03/05/2025	7.500	364,038		470,000
100203548	ALBUQUERQUE	NM		03/26/2025	6.875	363,852		523,000
100202629	SURPRISE	AZ		03/24/2025	5.500	363,750		505,000
100202471	BURNET	TX		03/21/2025	7.875	363,700		395,000
100192541	ROWLETT	TX		02/10/2025	7.125	363,673		460,000
100192946	LEHI	UT		02/10/2025	7.625	363,652		465,000
100195644	GOODYEAR	AZ		02/24/2025	8.875	363,825		386,000
100188654	ALBUQUERQUE	NM		02/10/2025	7.375	363,545		860,000
100197154	OCEANSIDE	CA		02/25/2025	8.375	364,099		1,169,804
100202861	HOUSTON	TX		03/24/2025	7.875	363,421		440,000
100196822	SAN DIEGO	CA		02/25/2025	8.750	363,455		1,236,943
100200693	KENNESAW	GA		03/11/2025	6.500	363,219		492,000
3410000767	LIVINGSTON	NJ		03/28/2025	8.736	726,329		295,300
100189625	DENVER	CO		01/17/2025	7.999	363,386		524,000
100195233	LAS VEGAS	NV		02/24/2025	7.875	363,294		440,000
3340092885	ATLANTA	GA		01/08/2025	8.651	433,026	20,651	680,000
100204139	LAUREL	MD		03/28/2025	7.375	362,940		492,000
100201648	HOWARD	CO		03/13/2025	7.750	362,947		623,000
100190119	ABILENE	TX		01/21/2025	8.125	363,127		394,000
100193608	LAS VEGAS	NV		02/10/2025	7.000	363,144		560,000
100198540	FINKSBURG	MD		02/28/2025	7.000	362,889		510,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192214	FORT MYERS	FL		01/31/2025	7.500	365,170		471,000
100189705	LA QUINTA	CA		02/20/2025	7.500	362,697		480,000
100185299	TAMPA	FL		01/24/2025	6.875	362,950		570,000
100194392	HENDERSON	NV		02/14/2025	7.125	362,669		508,680
100189280	DURHAM	NC		01/13/2025	6.875	362,947		488,000
100203547	RUTLEDGE	PA		03/26/2025	6.990	362,459		485,000
100188411	ROCKLIN	CA		01/08/2025	7.375	362,753		530,000
100203702	SCHARNEGOUTUM	NLD		03/26/2025	5.150	450,426		605,470
100200176	MIAMI GARDENS	FL		03/07/2025	7.500	362,395		575,000
100202859	TUCSON	AZ		03/24/2025	7.875	362,312		440,000
100200135	MARBLEHEAD	MA		03/06/2025	6.990	362,236		560,000
100191206	SAN DIEGO	CA		01/29/2025	8.999	362,250		460,000
100189891	BOYNTON BEACH	FL		01/21/2025	7.125	362,484		478,000
100192865	CHICAGO	IL		02/10/2025	7.375	365,237		575,000
100176982	BETHANY BEACH	DE		01/16/2025	7.375	365,896		745,000
100197554	NORTH LAS VEGAS	NV		02/26/2025	7.125	362,125		493,000
100188396	OTHELLO	WA		01/08/2025	7.125	362,434		475,000
100192823	PARRISH	FL		02/10/2025	7.625	362,094		450,000
100189176	SEVIERVILLE	TN		01/13/2025	7.750	362,090		450,000
100196840	REDLANDS	CA		02/25/2025	8.750	361,734		1,094,000
100188441	FORT WORTH	TX		01/08/2025	7.490	361,923		460,000
100202386	EATONTOWN	NJ		03/19/2025	7.375	361,558		510,678
100201877	PRINCETON	TX		03/18/2025	7.250	361,537		452,000
100203142	BLYTHEWOOD	SC		03/27/2025	7.000	361,457		582,000
100202623	LAWRENCEVILLE	GA		03/24/2025	6.750	361,433		450,000
100202370	FAYETTEVILLE	NC		03/19/2025	7.750	361,434		426,000
100202714	POOLER	GA		03/24/2025	7.250	361,310		472,000
100190169	DUBLIN	OH		01/21/2025	7.000	370,393		560,000
100190693	GLENDALE	AZ		01/28/2025	6.500	361,622		480,000
100193115	FRESNO	CA		02/10/2025	5.500	361,395		526,000
100191111	INGLEWOOD	CA		01/29/2025	6.625	361,225		775,000
100200672	NAMPA	ID		03/11/2025	7.490	361,228		508,000
100199376	LARAMIE	WY		03/05/2025	7.625	361,153		439,900
100189399	COTTONWOOD	AZ		01/14/2025	7.750	361,256		439,000
100195459	PHOENIX	AZ		02/24/2025	5.875	361,257		515,000
100198868	BIG BEAR LAKE	CA		02/28/2025	7.750	361,087		445,000
100203516	NORTHBOROUGH	MA		03/26/2025	7.500	360,905		468,000
100186981	VICTORVILLE	CA		01/07/2025	7.125	361,570		472,000
100200993	INDIO	CA		03/12/2025	7.375	360,871		635,000
100197533	ALBANY	OR		02/26/2025	7.625	360,887		469,000
100198498	GERMANTOWN	MD		02/28/2025	6.624	361,793		486,000
100193149	PARKER	CO		02/10/2025	5.875	360,752		565,000
100189291	HOUGHTON LAKE	MI		01/13/2025	7.125	361,146		470,000
100201485	WEST PARK	FL		03/12/2025	7.999	360,805		445,000
100200487	RIVERSIDE	CA		03/10/2025	7.250	360,822		685,000
100189831	AUBURN	AL		01/21/2025	6.875	361,254		403,000
100188825	KENNESAW	GA		01/09/2025	5.875	360,935		545,000
100199847	LINCOLN	CA		03/05/2025	11.875	360,554		1,239,000
100189253	WESTMINSTER	CO		01/13/2025	7.250	360,850		475,000
100202827	MILWAUKIE	OR		03/24/2025	7.625	360,505		470,000
100200366	OCEAN PINES	MD		03/10/2025	7.990	360,449		440,000
100188934	HACIENDA HEIGHTS	CA		01/09/2025	7.375	360,703		900,000
100188377	OMAHA	NE		01/08/2025	7.000	360,575		500,000
100157338	LAGUNA HILLS	CA		02/20/2025	8.250	360,475		515,000
100194725	EDINBURG	TX		02/21/2025	6.490	360,402		540,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194435	SPRING LAKE	NC		02/14/2025	7.375	360,080		470,000
100203121	ALBUQUERQUE	NM		03/27/2025	7.625	359,973		462,000
100190456	DUBLIN	OH		01/23/2025	8.625	361,755		1,600,000
100177236	GOODYEAR	AZ		01/16/2025	7.250	360,504		420,000
100195384	WILMINGTON	NC		02/24/2025	7.625	360,464		415,000
100189698	TOOELE	UT		02/20/2025	7.500	359,731		445,000
100190858	SPRING	TX		01/27/2025	6.750	360,286		496,000
100193620	DALLAS	TX		02/10/2025	6.750	359,838		669,000
100189871	DEERFIELD BEACH	FL		01/21/2025	6.750	360,103		480,000
100188368	KUNA	ID		01/08/2025	6.990	359,928		483,000
100188453	PEORIA	AZ		01/08/2025	7.500	359,888		470,000
100192817	ARVADA	CO		02/10/2025	6.375	359,276		522,000
100195568	RICHLAND	WA		02/24/2025	7.499	359,299		450,000
100201742	OVERLAND PARK	KS		03/18/2025	7.250	359,259		505,000
100197296	YORK	SC		02/25/2025	8.000	359,472		769,404
100192988	KISSIMMEE	FL		02/10/2025	7.875	359,216		390,000
100188797	WASHINGTON	UT		01/09/2025	5.500	359,444		504,000
100203321	DENVER	CO		03/27/2025	6.750	359,132		567,000
100202364	VANCOUVER	WA		03/19/2025	8.249	359,100		480,000
100192745	GRANBY	CO		02/10/2025	7.375	359,311		585,000
100201392	COLUMBIA	TN		03/12/2025	7.875	358,991		448,000
100188724	EUGENE	OR		01/09/2025	7.500	359,274		420,000
100191441	ROLDE	NLD		01/29/2025	5.200	431,972		648,719
100199284	OAKLAND PARK	FL		03/05/2025	8.125	358,952		460,000
100194273	SUMMERTOWN	TN		02/14/2025	6.990	358,899		472,000
100195230	LOGAN	UT		02/24/2025	8.125	358,889		540,000
100201056	HILLSIDE	IL		03/12/2025	7.000	358,825		520,000
100191592	SACRAMENTO	CA		01/31/2025	8.990	358,943		445,000
100191163	BEAUMONT	CA		01/29/2025	7.999	358,722		525,000
100199331	CHARLOTTE	NC		03/05/2025	7.250	358,584		470,000
100195234	HOOKSETT	NH		02/24/2025	7.125	358,576		475,000
100157058	TEMECULA	CA		02/20/2025	7.375	358,841		714,000
100201234	FLOWERY BRANCH	GA		03/12/2025	5.875	358,512		500,000
100191635	FAIR OAKS	CA		01/31/2025	7.625	358,483		470,000
100194271	KANSAS CITY	MO		02/14/2025	7.625	358,443		460,000
100176977	MAYS LANDING	NJ		01/16/2025	9.625	358,847		460,000
100201048	APEX	NC		03/12/2025	6.990	358,322		473,000
100191241	ALEXANDRIA	VA		01/29/2025	8.875	358,313		475,000
100203412	LAS VEGAS	NV		03/27/2025	6.875	358,252		500,000
100202617	BATTLE GROUND	WA		03/21/2025	6.875	358,164		547,000
100191364	BRIDGEWATER	MA		01/30/2025	7.000	358,058		870,000
100188291	LEANDER	TX		01/08/2025	6.500	358,573		480,000
100202853	CHICAGO	IL		03/24/2025	7.750	357,940		550,000
100201825	LOMITA	CA		03/18/2025	7.750	357,888		470,000
100201728	LAVEEN	AZ		03/18/2025	7.875	357,873		498,000
100190718	DESERT HOT SPRINGS	CA		01/27/2025	7.500	358,587		433,000
100193489	ERIE	CO		02/10/2025	7.125	358,367		765,000
100193025	OAK PARK	IL		02/10/2025	7.875	357,745		415,000
100201696	HARKERS ISLAND	NC		03/18/2025	6.500	357,691		750,000
100193440	AUBURN	AL		02/10/2025	7.625	358,212		465,000
100193229	WILLIAMS	AZ		02/10/2025	7.250	358,146		443,000
100201488	PHOENIX	AZ		03/12/2025	8.499	357,579		469,000
100193167	PASO ROBLES	CA		03/20/2025	7.250	357,513		665,000
100193146	AURORA	CO		02/10/2025	5.875	357,400		508,000
100186098	HAMPTON	GA		01/31/2025	7.250	357,702		435,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194641	AUSTIN	TX		02/21/2025	6.124	357,751		525,000
100189136	THE WOODLANDS	TX		01/13/2025	8.125	357,653		431,000
100194025	TWISP	WA		02/11/2025	9.000	357,350		500,000
100193505	PUYALLUP	WA		02/10/2025	7.125	357,899		615,000
100193436	DANA POINT	CA		02/10/2025	7.125	357,899		1,050,000
100194753	MARIETTA	GA		02/21/2025	6.124	357,616		600,000
100194141	DALLAS	TX		02/14/2025	7.375	357,528		587,000
100191120	LOS ANGELES	CA		01/29/2025	6.499	357,448		790,000
100202543	SEVERNA PARK	MD		03/21/2025	7.000	357,135		540,000
100192616	NEW ORLEANS	LA		02/10/2025	6.875	357,352		489,000
100188288	DALLAS	TX		01/08/2025	6.375	357,302		480,000
100191001	SAN BERNARDINO	CA		01/29/2025	6.874	356,930		550,000
100189879	TIMNATH	CO		01/21/2025	4.990	357,138		545,000
100203255	NORTH WALES	PA		03/27/2025	6.999	356,864		475,000
100190830	OOLTEWAH	TN		01/27/2025	7.125	357,995		472,500
100194822	COLORADO SPRINGS	CO		02/21/2025	6.990	357,112		530,000
100203394	KAYSVILLE	UT		03/27/2025	7.625	356,803		505,000
100181493	MYRTLE BEACH	SC		01/09/2025	8.625	357,000		478,000
100190676	MOORESTOWN	NJ		01/28/2025	7.000	356,995		500,000
100188420	AURORA	CO		01/08/2025	7.875	356,909		436,000
100191043	MATAWAN	NJ		01/29/2025	8.124	356,626		685,000
100200213	MIDLOTHIAN	TX		03/07/2025	5.990	356,525		505,000
100193497	SPRINGFIELD	OR		02/10/2025	6.875	357,145		475,000
100202468	WHITELAND	IN		03/21/2025	7.625	356,373		389,000
100188404	BLOOMINGDALE	IL		01/08/2025	7.125	357,776		520,000
3300005749	TENAFLY	NJ		03/05/2025	8.525	331,093	24,921	1,530,000
100188906	HUMBLE	TX		01/09/2025	7.875	356,246		501,000
100189896	ELKRIDGE	MD		01/21/2025	7.125	357,669		520,000
100189968	CHARLOTTE	NC		01/21/2025	7.125	356,175		440,000
100194326	FORT WORTH	TX		02/14/2025	8.125	355,901		460,000
100195227	MAPLETON	UT		02/24/2025	7.990	355,845		432,000
100195240	GOODYEAR	AZ		02/24/2025	6.625	355,692		450,000
100190842	EMERALD ISLE	NC		01/27/2025	7.875	356,258		760,000
100186904	BRUNSWICK	MD		01/07/2025	6.625	355,869		428,000
100202787	TOMS RIVER	NJ		03/24/2025	7.500	355,349		430,000
3500115248	FORT LAUDERDALE	FL		01/08/2025	8.075	710,500		145,000
100196677	SNELLVILLE	GA		02/25/2025	9.750	355,286		865,697
100202552	SURPRISE	AZ		03/21/2025	4.750	355,148		535,000
4010097511	HIGH POINT	NC		03/28/2025	8.950	355,137		503,000
100203420	LAS VEGAS	NV		03/27/2025	5.750	355,106		491,000
100199413	SAINT PAUL	MN		03/05/2025	6.990	355,094		498,000
100202892	MILLVILLE	DE		03/24/2025	5.990	355,037		540,000
100192948	FRISCO	TX		02/10/2025	6.250	355,003		520,000
100201341	PASADENA	MD		03/12/2025	7.750	355,030		455,000
100203114	NORTH BERGEN	NJ		03/27/2025	6.990	355,005		475,000
100198916	KINGSTON	WA		02/28/2025	6.875	355,129		560,000
100193752	CLEARWATER	FL		02/10/2025	7.625	355,252		480,000
100200470	NEWARK	NJ		03/10/2025	8.999	354,964		445,000
100202830	MANCHESTER	NH		03/24/2025	7.625	354,927		495,000
100188384	FLOWERY BRANCH	GA		01/08/2025	7.125	355,241		436,000
100194456	AVE MARIA	FL		02/14/2025	7.625	354,959		474,000
100193456	TUCSON	AZ		02/10/2025	7.125	356,049		470,000
100189522	LOCKHART	TX		01/15/2025	9.999	355,090		411,000
100199976	PASADENA	CA		03/06/2025	6.625	354,893		1,415,000
100194179	CHARLOTTESVILLE	VA		02/14/2025	7.500	355,167		465,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194698	LAWRENCEVILLE	GA		02/21/2025	5.875	355,135		529,000
3410000734	FRANKLIN	NJ		03/07/2025	9.136	709,545		691,500
100194272	KANSAS CITY	MO		02/14/2025	7.625	354,755		460,000
100200584	FRESNO	CA		03/11/2025	6.625	354,607		515,000
100189572	KISSIMMEE	FL		01/17/2025	7.250	354,896		540,000
100176975	WORTHINGTON	OH		01/16/2025	7.875	355,583		585,000
100195236	DORAVILLE	GA		02/24/2025	7.125	354,414		545,000
100203561	MISSOUR CITY	TX		03/26/2025	6.875	354,397		482,000
100193010	TRAVERSE CITY	MI		02/10/2025	7.625	354,393		395,000
100191279	MANVEL	TX		01/29/2025	7.750	354,375		460,000
100194376	WHEATON	IL		02/14/2025	7.625	354,176		455,000
100194772	VISALIA	CA		02/21/2025	6.625	354,392		483,000
100177327	PANAMA CITY BEACH	FL		01/16/2025	8.125	354,599		442,000
100191621	BOISE	ID		01/31/2025	7.375	353,901		509,000
100188810	CHARLOTTE	NC		01/09/2025	5.750	354,213		491,000
100194541	CHARLOTTE	NC		02/14/2025	6.990	353,831		460,000
100192564	SARASOTA	FL		02/10/2025	6.000	353,627		490,000
100188720	TULSA	OK		01/09/2025	7.250	353,914		417,000
100201570	CARSON	CA		03/13/2025	7.500	353,581		430,000
100192743	ASHEVILLE	NC		02/10/2025	7.490	353,582		490,000
100200247	PLAINFIELD	NJ		03/07/2025	6.750	353,551		538,000
100189784	HELEN	GA		01/21/2025	7.250	353,947		392,500
100177655	CHERRY VALLEY	MA		01/16/2025	9.875	353,723		425,000
100194586	SOUTH KINGSTOWN	RI		03/28/2025	7.250	353,102		515,000
100190864	MESA	AZ		01/27/2025	7.000	353,788		443,000
100197536	CENTER TUFTONBORO	NH		02/26/2025	8.625	353,192		407,000
100188995	NEDERLAND	CO		01/09/2025	6.999	353,073		520,000
100193736	NASHVILLE	TN		02/10/2025	7.125	353,083		463,000
100192434	ROSELLE PARK	NJ		02/07/2025	6.750	352,975		705,000
100192967	WOODBRIDGE	VA		02/10/2025	6.999	352,874		465,000
100202610	CHARLOTTE	NC		03/21/2025	6.500	352,784		525,000
100194601	AUSTIN	TX		02/21/2025	6.625	353,094		481,000
100189582	HESPERIA	CA		01/17/2025	6.999	353,041		498,000
100188276	ROSEVILLE	CA		01/08/2025	6.000	352,998		487,000
100198450	HIGHWOOD	IL		02/28/2025	7.125	352,658		495,000
100189630	CEDAR PARK	TX		01/17/2025	7.875	352,800		420,000
100198226	CONCORD	NC		02/28/2025	7.375	352,854		430,000
100192994	ARNOLD	CA		02/10/2025	8.000	352,409		380,000
100189700	TOMS RIVER	NJ		02/20/2025	7.000	352,355		552,000
100192718	LAS VEGAS	NV		02/10/2025	6.875	352,622		467,000
100188731	HUNTSVILLE	AL		01/09/2025	6.625	352,609		425,000
100188290	APEX	NC		01/08/2025	6.500	354,185		474,000
100188998	PONDERAY	ID		01/09/2025	6.499	352,328		500,000
100198414	LOS ANGELES	CA		02/28/2025	7.250	352,728		500,000
100201144	RALEIGH	NC		03/12/2025	7.490	352,153		463,000
100189182	PORTLAND	OR		01/13/2025	8.000	352,640		456,000
100201073	PLANO	TX		03/12/2025	7.000	352,095		410,000
100190388	CLAREMONT	CA		01/23/2025	6.875	352,394		1,110,000
100197493	ALAMEDA	CA		02/26/2025	6.625	352,065		800,000
100203182	MANTECA	CA		03/27/2025	7.500	352,044		436,000
100186041	LAGUNA NIGUEL	CA		01/31/2025	6.750	352,272		500,000
100199343	NORFOLK	VA		03/05/2025	7.625	351,966		489,000
100203426	FREDERICKSBURG	TX		03/27/2025	5.625	351,926		497,000
100203939	DENVER	CO		03/28/2025	6.990	351,904		454,000
100192270	COLUMBIA FALLS	MT		01/31/2025	7.625	352,594		465,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202410	COEUR D ALENE	ID		03/19/2025	7.125	351,780		468,000
100193352	GALVESTON	TX		02/10/2025	6.875	352,630		551,000
100188788	KNIGHTDALE	NC		01/09/2025	5.375	351,978		502,000
100194769	STUART	FL		02/21/2025	7.250	352,000		460,000
100204058	GAINESVILLE	VA		03/28/2025	8.625	351,657		413,000
100198506	PIKESVILLE	MD		02/28/2025	7.875	351,739		460,000
100198507	PIKESVILLE	MD		02/28/2025	7.875	351,739		525,000
100157205	HIALEAH	FL		02/20/2025	9.125	351,993		425,000
100189354	FRESNO	CA		01/13/2025	6.124	351,648		610,000
100186142	WEST COVINA	CA		02/10/2025	6.875	351,271		830,000
100203447	OOLTEWAH	TN		03/27/2025	7.250	351,177		456,000
100195362	LAKELAND	FL		02/24/2025	8.250	351,406		384,000
100195484	LOMBARD	IL		02/24/2025	5.500	351,061		502,000
100189532	SPANISH FORK	UT		01/16/2025	7.375	351,396		455,000
100202688	LAKE OZARK	MO		03/24/2025	7.125	351,074		504,000
100192941	HOUSTON	TX		02/10/2025	6.624	350,953		450,000
100189504	TALLAHASSEE	FL		01/15/2025	7.250	351,235		485,000
100201021	CASTLE PINES	CO		03/12/2025	6.750	350,879		540,000
100177148	PARK HILL	OK		01/16/2025	8.000	351,089		432,000
100194275	MIAMI	FL		02/14/2025	7.625	350,861		480,000
100194002	CHAPEL HILL	NC		02/11/2025	8.249	351,037		415,000
100194327	AUSTIN	TX		02/14/2025	8.500	350,782		455,000
100185241	PHOENIX	AZ		01/24/2025	6.875	351,009		515,000
100189695	ELK GROVE VILLAGE	IL		02/20/2025	6.750	350,643		590,000
100202891	LEANDER	TX		03/24/2025	7.124	350,653		490,000
100195548	MACOMB	MI		03/27/2025	7.750	350,609		441,000
100194606	SCOTTSDALE	AZ		02/21/2025	6.990	350,902		530,000
100177585	AFTON	MN		01/16/2025	7.375	353,382		662,000
100198509	FREDERICK	MD		02/28/2025	7.875	350,734		453,000
100194318	GRAND PRAIRIE	TX		02/14/2025	7.875	350,598		425,000
100194303	SMYRNA	TN		02/14/2025	8.125	350,565		425,000
100177205	PHOENIX	AZ		01/16/2025	7.375	351,138		450,000
100192838	ZEPHYRHILLS	FL		02/10/2025	6.490	350,411		538,000
100193517	SPRING VALLEY	NY		02/10/2025	6.875	351,001		465,000
3340094299	JERSEY CITY	NJ		02/06/2025	8.744	437,976		158,000
100192775	LINEVILLE	AL		02/10/2025	7.375	350,392		430,000
100188351	HOLLADAY	UT		01/08/2025	6.875	350,614		460,000
100201195	REHOBOTH BEACH	DE		03/12/2025	7.625	350,296		400,000
100188873	COCOA	FL		01/09/2025	6.999	350,516		608,000
100188852	OCEAN CITY	MD		01/09/2025	6.375	350,119		900,000
100191571	APOPKA	FL		01/31/2025	7.750	350,098		455,000
100192923	GRANTS PASS	OR		02/10/2025	7.125	350,047		470,000
100203324	BROOKVILLE	OH		03/27/2025	7.625	350,037		425,000
100186986	SANTEE	CA		01/07/2025	5.750	350,597		945,000
100194502	MOUNT JULIET	TN		02/14/2025	7.990	349,920		480,000
100195460	WINCHESTER	CA		02/24/2025	5.500	349,779		515,000
100192733	THORNTON	CO		02/10/2025	7.125	350,110		480,000
100190870	COVINGTON	GA		01/27/2025	7.125	350,319		425,000
100193557	FREMONT	CA		02/10/2025	7.000	350,923		710,000
100203891	HENDERSON	NV		03/28/2025	8.874	349,650		370,000
100191191	SANFORD	FL		01/29/2025	6.999	349,622		600,000
100194503	MINNEAPOLIS	MN		02/14/2025	7.375	349,653		454,000
100195232	KANSAS CITY	MO		02/24/2025	7.375	349,554		457,000
100199049	SURPRISE	AZ		02/28/2025	7.875	349,895		445,000
100157143	OCEAN VIEW	DE		02/20/2025	8.250	349,676		425,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195229	FRESNO	CA		02/24/2025	7.500	349,401		430,000
100189973	HATTERAS	NC		01/21/2025	6.990	349,657		495,000
100198255	CASTLE PINES	CO		02/28/2025	6.625	349,394		471,000
100195621	MIAMI	FL		02/24/2025	7.375	349,274		460,000
100194484	ANNA	TX		02/14/2025	7.500	349,251		470,000
100198434	ATLANTA	GA		02/28/2025	6.875	349,292		460,000
100201799	BENSALEM	PA		03/18/2025	7.875	349,155		439,000
100188589	OAKDALE	CT		02/10/2025	7.000	350,136		645,000
100190426	LOS ANGELES	CA		01/23/2025	7.625	349,683		1,920,000
100177080	CRYSTAL LAKE	IL		01/16/2025	9.375	351,966		683,000
100202753	PEORIA	AZ		03/24/2025	7.375	349,048		495,000
100198903	SANTA FE	NM		02/28/2025	7.500	349,199		445,000
100188446	CHARLOTTE	NC		01/08/2025	7.500	349,342		440,000
100192551	BALTIMORE	MD		02/10/2025	8.125	349,274		430,000
100199082	HIGHLANDS	NC		02/28/2025	7.250	349,140		630,000
100198399	KANSAS CITY	MO		02/28/2025	7.000	349,061		459,000
100189250	EDGEWATER	CO		01/13/2025	7.250	349,205		455,000
100203334	APEX	NC		03/27/2025	7.875	348,871		450,000
100201744	CENTENNIAL	CO		03/18/2025	7.875	348,848		560,000
100193368	FREEHOLD	NJ		02/10/2025	7.000	350,117		482,000
100188466	CHICAGO	IL		01/08/2025	7.750	349,113		450,000
100190133	GAINESVILLE	FL		01/21/2025	6.990	349,400		460,000
100189731	NEWARK	DE		01/21/2025	7.750	349,080		460,000
100201916	FREDERICK	CO		03/18/2025	7.500	348,799		479,000
100189903	COCOA	FL		01/21/2025	7.625	349,297		380,000
100203424	TUCSON	AZ		03/27/2025	7.250	348,753		450,000
100201541	RENO	NV		03/13/2025	6.875	348,681		760,000
100203455	CHARLOTTE	NC		03/27/2025	7.375	348,645		465,000
100201247	DETROIT	MI		03/12/2025	8.250	348,654		405,000
100203600	BEAUMONT	CA		03/26/2025	7.250	348,625		480,000
100195222	AMBLER	PA		02/24/2025	7.625	348,644		470,000
100200430	HUTTO	TX		03/10/2025	8.374	348,600		415,000
100200532	MARBLEHEAD	OH		03/11/2025	7.500	348,555		449,900
100195226	SUPPLY	NC		02/24/2025	7.375	348,520		425,000
100189206	CONCORD	NC		01/13/2025	6.125	348,754		477,000
100194225	WEST PALM BEACH	FL		02/14/2025	8.125	348,341		480,000
100188403	LAS VEGAS	NV		01/08/2025	7.125	348,569		510,000
100195211	WESTAMPTON	NJ		02/24/2025	8.125	348,263		420,000
100200637	LAS VEGAS	NV		03/11/2025	6.750	348,218		500,000
100197523	BOSTON	MA		02/26/2025	7.125	348,255		565,000
100200561	NEW ORLEANS	LA		03/11/2025	7.500	348,180		460,000
100190748	PALMDALE	CA		01/27/2025	6.625	348,419		800,000
100190220	ALHAMBRA	CA		01/21/2025	6.625	348,512		1,350,000
100201350	THOUSAND PALMS	CA		03/12/2025	7.750	348,106		445,000
3500119547	ORANGE	CT		03/21/2025	7.675	696,000		644,000
100201716	MERCED	CA		03/18/2025	7.250	347,956		452,000
100192239	CORVALLIS	OR		01/31/2025	7.625	348,623		450,000
100201874	BAKERSFIELD	CA		03/18/2025	8.000	347,894		415,000
100189385	RENTON	WA		01/14/2025	7.750	347,939		598,000
100203529	NEPTUNE	NJ		03/26/2025	7.625	347,823		430,000
100203468	FOLSOM	CA		03/26/2025	6.990	347,792		727,000
100192330	ATLANTIS	FL		02/05/2025	7.250	347,823		515,000
100192243	TEMPE	AZ		01/31/2025	7.375	348,551		450,000
100194811	STUART	FL		02/21/2025	6.500	348,077		485,000
100200246	JUPITER	FL		03/07/2025	7.750	347,717		475,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186941	ONTARIO	CA		01/07/2025	6.375	348,692		605,000
100177090	SACRAMENTO	CA		01/16/2025	8.375	347,800		502,000
100177429	PORTLAND	OR		01/16/2025	7.875	348,072		520,000
100192522	CHARLOTTE	NC		02/10/2025	7.125	347,496		433,000
100201500	ROYSE CITY	TX		03/12/2025	7.625	347,465		512,000
100198372	APEX	NC		02/28/2025	7.000	347,562		477,000
100201253	CLOVIS	CA		03/12/2025	6.875	347,418		448,000
100202852	BOZEMAN	MT		03/24/2025	7.750	347,428		445,000
100201409	HESPERIA	CA		03/12/2025	8.625	347,403		426,000
100189300	BRIGHTON	MI		01/13/2025	7.375	347,662		462,000
100192712	TUCSON	AZ		02/10/2025	7.125	347,350		475,000
100201735	MASON	OH		03/18/2025	7.500	347,270		448,000
100189244	DAVIE	FL		01/13/2025	6.990	347,573		455,000
100202819	PLAINSBORO	NJ		03/24/2025	7.625	347,256		435,000
100177177	BURLESON	TX		01/16/2025	8.500	347,529		415,000
100189121	ROUND ROCK	TX		01/13/2025	6.875	347,516		440,000
100191301	AVONDALE	PA		01/30/2025	7.375	347,094		452,000
100190986	AUSTIN	TX		01/28/2025	7.875	347,455		500,000
100195613	KISSIMMEE	FL		02/24/2025	6.375	347,081		445,000
100190178	CHICAGO	IL		01/21/2025	6.125	348,015		592,000
100194006	DAYTONA BEACH	FL		02/11/2025	9.500	347,441		407,000
100188442	BAKERSFIELD	CA		01/08/2025	7.490	352,514		435,000
100195461	ARVADA	CO		02/24/2025	4.875	346,881		560,000
100189936	MURRIETA	CA		01/21/2025	4.875	347,203		672,500
100189247	IONE	CA		01/13/2025	7.125	347,235		454,500
100192969	CHARLOTTESVILLE	VA		02/10/2025	6.375	346,785		475,000
100198466	BRIDGEPORT	PA		02/28/2025	5.125	346,741		510,000
100195411	PERRIS	CA		02/24/2025	5.625	346,979		613,500
100192637	MANAKIN SABOT	VA		02/10/2025	6.875	346,606		470,000
100195219	CHARLOTTESVILLE	VA		02/24/2025	7.125	346,608		485,000
100201804	SPRINGFIELD	MA		03/18/2025	8.000	346,550		450,000
100191771	LAS VEGAS	NV		01/31/2025	7.375	345,825		487,000
100189000	NAPLES	FL		01/09/2025	6.875	346,639		450,000
100192629	KANSAS CITY	MO		02/10/2025	6.875	346,237		509,000
3500117230	MELROSE	MA		03/10/2025	7.560	692,310		572,000
100188267	EAST RUTHERFORD	NJ		01/08/2025	6.499	346,404		460,000
100201797	SPRINGFIELD	OR		03/18/2025	8.375	346,068		442,000
100201259	FREDERICKSBURG	VA		03/12/2025	7.375	346,012		480,000
100203432	PROSPER	TX		03/27/2025	7.375	345,988		470,000
100197759	TILBURG	NLD		02/26/2025	5.350	419,441		778,463
100203687	AMERSFOORT	NLD		03/26/2025	5.250	430,001		616,283
100192883	FUQUAY VARINA	NC		02/10/2025	8.125	346,000		434,000
100189133	BUFORD	GA		01/13/2025	6.990	346,212		430,000
100203599	CEDAR PARK	TX		03/26/2025	6.875	345,884		490,000
100194823	RALEIGH	NC		02/21/2025	5.875	346,189		488,000
100191125	HESPERIA	CA		01/29/2025	6.999	345,878		559,000
100189778	LITTLE EGG HARBOR	NJ		01/21/2025	7.374	346,064		430,000
100191790	HILLIARD	OH		01/31/2025	7.990	345,957		380,000
100192159	BRIDGEPORT	CT		01/31/2025	7.500	346,170		450,000
100189150	CYPRESS	TX		01/13/2025	6.750	345,976		432,000
100203566	FRESNO	CA		03/26/2025	6.990	345,652		460,000
100201020	CASTLE PINES	CO		03/12/2025	6.750	345,574		535,000
100189880	POTTSTOWN	PA		01/21/2025	5.375	345,726		525,000
100193429	FULTON	CA		02/10/2025	7.500	345,935		610,000
100200153	MIAMI	FL		03/06/2025	7.500	345,389		450,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200636	ANNA	TX		03/11/2025	7.375	345,301		487,000
100195239	CAPE MAY	NJ		02/24/2025	6.375	345,261		469,000
100204349	PLEASANT PLAIN	OH		03/31/2025	8.990	345,190		750,000
100188422	ATHENS	GA		01/08/2025	7.750	345,546		450,000
100201912	SPRINGFIELD	MA		03/18/2025	8.000	345,225		450,000
100186881	TINTON FALLS	NJ		01/07/2025	7.375	345,398		410,000
100198368	APEX	NC		02/28/2025	7.125	345,287		455,000
100198323	MADISON	AL		02/28/2025	7.250	345,267		460,000
100203351	STEPHENS CITY	VA		03/27/2025	7.500	345,112		445,000
100177642	MOUNT JACKSON	VA		01/16/2025	8.500	345,603		415,000
100200426	SANDY SPRINGS	GA		03/10/2025	7.249	345,063		490,000
100200726	PALM COAST	FL		03/11/2025	6.500	345,014		505,500
100192933	PRINCETON	TX		02/10/2025	7.125	344,951		439,900
100195221	PORT SAINT LUCIE	FL		02/24/2025	7.750	345,196		432,000
100203361	DAWSONVILLE	GA		03/27/2025	7.500	344,893		417,000
100202457	TROUTMAN	NC		03/20/2025	7.750	344,830		443,000
100191745	ORLANDO	FL		02/20/2025	7.250	345,081		447,000
100199253	ORLANDO	FL		03/05/2025	7.625	344,697		415,000
100192415	PLEASANT RIDGE	MI		02/07/2025	8.250	344,424		415,000
100193465	PHOENIX	AZ		02/10/2025	7.125	345,112		455,000
100201111	HESPERIA	CA		03/12/2025	7.374	344,513		450,000
3310094297	WILDWOOD	NJ		02/20/2025	8.498	334,125	10,284	858,000
100192424	PARRISH	FL		02/07/2025	6.750	344,297		425,740
100157204	FALLBROOK	CA		02/20/2025	8.125	346,129		855,000
100202856	HENDERSONVILLE	NC		03/24/2025	7.875	344,176		417,000
100188664	PARADISE VALLEY	AZ		02/10/2025	8.375	344,400		410,000
100203167	DAWSONVILLE	GA		03/27/2025	5.750	344,119		476,000
100177438	MCDONOUGH	GA		01/16/2025	9.250	345,622		445,000
100190861	SAN ANTONIO	TX		01/27/2025	7.125	344,577		515,000
100203309	MESA	AZ		03/27/2025	7.750	343,949		450,000
100197555	BEND	OR		02/26/2025	6.625	343,843		595,000
100198454	HENDERSON	NV		02/28/2025	7.125	343,872		423,000
100191036	THOUSAND OAKS	CA		01/29/2025	8.249	343,703		440,000
100192688	FREDERICK	MD		02/10/2025	7.875	343,830		445,000
100195225	ANNA	TX		02/24/2025	7.250	343,439		460,000
100192837	KISSIMMEE	FL		02/10/2025	6.250	343,358		520,000
100202823	NORTH PLAINS	OR		03/24/2025	7.625	343,359		441,000
100193530	COLUMBIA FALLS	MT		02/10/2025	7.375	343,334		490,000
100189276	DELLWOOD	MN		01/13/2025	6.875	343,543		450,000
100194214	OLYMPIA	WA		02/14/2025	7.625	343,120		500,000
100188353	AUBURN	CA		01/08/2025	6.875	344,900		490,000
100204072	OCEANSIDE	CA		03/28/2025	6.999	343,067		424,000
100199335	BIG BEAR LAKE	CA		03/05/2025	7.250	343,027		445,000
100194398	KATY	TX		02/14/2025	7.500	342,830		440,000
100188362	PAYSON	AZ		01/08/2025	6.875	343,094		495,000
100203151	PRESCOTT	AZ		03/27/2025	6.750	342,729		650,000
100192179	GARFIELD	NJ		01/31/2025	6.875	343,455		450,000
100190470	OSSIPEE	NH		01/24/2025	7.500	342,988		470,000
100192924	GRESHAM	OR		02/10/2025	6.625	342,857		568,000
100198256	MESA	AZ		02/28/2025	7.625	342,647		425,000
100157313	RESEDA	CA		02/20/2025	7.625	342,779		735,000
100191816	CHULA VISTA	CA		01/31/2025	6.875	342,408		745,000
100195224	SAVANNAH	GA		02/24/2025	7.000	342,449		459,000
100203229	MIRAMAR	FL		03/27/2025	7.500	342,439		475,000
100177402	SHEBOYGAN	WI		01/16/2025	8.250	342,821		439,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190863	HAMILTON	MT		01/27/2025	7.125	342,868		425,000
100157148	BOWIE	MD		02/20/2025	8.875	342,328		437,000
100200729	PALM COAST	FL		03/11/2025	6.500	342,285		505,500
100201448	PEWAUKEE	WI		03/12/2025	7.625	342,247		475,000
100194125	ORMOND BEACH	FL		02/14/2025	8.500	342,463		412,000
100188427	FORT WORTH	TX		01/08/2025	7.250	342,422		504,150
100185255	HUNTSVILLE	AL		01/24/2025	7.750	342,385		440,000
100188424	CORVALLIS	OR		01/08/2025	7.250	342,404		449,000
100193536	BRIDGEPORT	CT		02/10/2025	7.500	342,610		470,000
100193538	BRIDGEPORT	CT		02/10/2025	7.500	342,610		460,000
100201641	FORT WORTH	TX		03/13/2025	7.375	342,009		425,000
100203379	SURPRISE	AZ		03/27/2025	6.875	342,001		502,000
100200406	LONGBOAT KEY	FL		03/10/2025	7.500	341,995		440,000
100188975	FORT LAUDERDALE	FL		01/09/2025	6.750	342,176		465,000
100203928	CATHEDRAL CITY	CA		03/28/2025	6.990	341,907		609,000
100204149	CLOVIS	CA		03/28/2025	6.750	341,904		485,000
100201699	IRVING	TX		03/18/2025	7.500	341,765		568,000
100191727	INDIO	CA		02/20/2025	7.750	341,708		475,000
100193028	KISSIMMEE	FL		02/10/2025	8.125	341,560		392,000
100191296	MIAMI	FL		01/30/2025	6.875	342,290		450,000
100190102	DALLAS	TX		01/21/2025	6.875	342,522		455,000
100188386	LAWRENCEVILLE	GA		01/08/2025	7.125	341,745		430,000
100203544	SPRINGFIELD	VA		03/26/2025	6.875	341,417		530,000
100200664	TUSCALOOSA	AL		03/11/2025	7.625	341,398		440,000
100198335	ANNA	TX		02/28/2025	6.990	341,452		500,000
100203604	BENTONVILLE	AR		03/26/2025	6.875	341,300		518,000
100201588	KATY	TX		03/13/2025	7.250	340,099		420,000
100203509	ATLANTA	GA		03/26/2025	7.625	341,297		440,000
100198236	BRIDGEPORT	CT		02/28/2025	6.999	341,344		450,000
100200724	CHICAGO	IL		03/11/2025	7.500	341,182		499,000
100192240	BELLEVILLE	NJ		01/31/2025	7.000	341,928		450,000
100194693	FLOWERY BRANCH	GA		02/21/2025	6.250	341,414		465,000
100189112	FRIDLEY	MN		01/13/2025	7.874	341,325		415,000
100177358	LAUREL	MD		01/16/2025	9.875	341,131		430,000
100201200	MACON	GA		03/12/2025	7.750	340,954		396,000
100177426	RICHARDSON	TX		01/16/2025	9.000	341,746		432,000
100192571	TALENT	OR		02/10/2025	6.990	340,863		428,000
100188567	ELIZABETHPORT	NJ		02/10/2025	7.625	341,087		460,000
100194816	AZUSA	CA		02/21/2025	7.125	341,090		430,000
100203436	SAN ANTONIO	TX		03/27/2025	7.500	340,780		447,000
100192634	MIDDLETOWN	DE		02/10/2025	6.990	340,756		452,000
100192956	CYPRESS	TX		02/10/2025	6.920	340,751		495,000
100188308	LAKE FOREST	IL		01/08/2025	6.625	341,011		450,000
100198474	RIVERVIEW	FL		02/28/2025	7.375	340,793		465,000
100198310	CAMDEN	DE		02/28/2025	6.875	340,772		450,000
100197602	REYNOLDSBURG	OH		02/26/2025	6.875	340,605		450,000
100195223	YAKIMA	WA		02/24/2025	6.990	340,598		449,000
100203680	SCHIEDAM	NLD		03/26/2025	5.000	423,276		759,974
100195228	CELINA	TX		02/24/2025	6.875	340,738		475,000
100194575	ALEXANDRIA	VA		03/28/2025	6.875	340,193		485,000
100192879	FREDERICK	MD		02/10/2025	6.999	340,472		455,000
100157057	MIAMI	FL		02/20/2025	9.375	340,391		408,000
100157427	OREM	UT		02/20/2025	7.750	340,405		485,000
100194804	SPOKANE	WA		02/21/2025	6.625	340,429		465,000
100202550	BRIDGEPORT	PA		03/21/2025	4.875	340,083		510,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177000	FORT LAUDERDALE	FL		01/16/2025	8.500	340,576		420,000
100201337	MURRAY	UT		03/12/2025	6.625	340,047		520,000
100195235	MIDDLETOWN	DE		02/24/2025	6.500	339,998		458,000
100192584	SCHAUMBURG	IL		02/10/2025	7.875	340,010		440,000
100193222	FT WORTH	TX		02/10/2025	7.125	340,532		469,000
100193750	ATLANTA	GA		02/10/2025	8.125	339,977		411,000
100188879	MYRTLE BEACH	SC		01/09/2025	8.499	340,200		370,000
100192480	WEST MELBOURNE	FL		02/07/2025	7.499	339,923		438,000
100194128	DAVENPORT	FL		02/14/2025	8.000	340,151		415,000
100201043	SACRAMENTO	CA		03/12/2025	6.990	339,887		485,000
100188936	FORT PIERCE	FL		01/09/2025	6.999	340,080		476,000
100198520	BRANDYWINE	MD		02/28/2025	7.500	339,939		488,000
100189086	MAGGIE VALLEY	NC		01/13/2025	7.125	339,750		460,500
100192974	DES MOINES	WA		02/10/2025	6.624	340,003		490,000
100194525	NAMPA	ID		02/14/2025	7.625	339,680		415,000
100198302	BUDA	TX		02/28/2025	6.490	339,758		456,000
100197516	SEATTLE	WA		02/26/2025	6.625	339,630		588,000
100190239	CHERRY HILL	NJ		01/22/2025	6.920	338,415		660,000
100198981	EL CERRITO	CA		02/28/2025	6.990	339,959		1,509,000
100191491	AMSTERDAM	NLD		01/29/2025	5.150	408,552		600,254
100198542	OCEAN CITY	MD		02/28/2025	6.990	339,625		446,000
100188815	WINCHESTER	VA		01/09/2025	5.750	339,717		480,000
100190932	CONCORD	NC		01/28/2025	8.500	339,637		422,000
4010088217	BELLEVILLE	IL		03/28/2025	7.800	339,370		684,000
3340092814	WESTBURY	NY		03/27/2025	8.560	424,116		1,369,600
100194231	ALLEN	TX		02/14/2025	7.000	339,214		555,000
100203380	LAS VEGAS	NV		03/27/2025	7.500	339,044		435,000
100202987	AVONDALE	AZ		03/24/2025	6.875	338,993		425,000
100189210	GLASSBORO	NJ		01/13/2025	7.750	339,115		441,000
100192868	OLATHE	KS		02/10/2025	6.624	338,807		455,000
100177502	PILESGROVE	NJ		01/16/2025	7.500	339,586		451,000
100198991	VENICE	FL		02/28/2025	7.625	338,943		448,000
100188483	PHILADELPHIA	PA		01/08/2025	7.625	339,088		475,000
100197635	FRISCO	TX		02/26/2025	7.749	338,493		615,000
100193197	SANTA MARIA	CA		02/10/2025	7.750	338,402		475,000
100203662	S-GRAVENHAGE	NLD		03/26/2025	4.800	420,541		704,941
100188754	WINCHESTER	VA		01/09/2025	5.750	342,481		507,000
100202128	LAS VEGAS	NV		03/18/2025	7.000	338,265		451,000
100193498	SEATTLE	WA		02/10/2025	7.125	338,788		450,000
100188393	CHARLOTTE	NC		01/08/2025	7.125	338,545		455,000
100185285	LAWRENCEVILLE	GA		01/24/2025	7.625	338,216		490,000
100194148	CAZADERO	CA		02/14/2025	7.250	338,468		735,000
100201032	CELINA	TX		03/12/2025	6.875	338,106		453,000
100202798	SARASOTA	FL		03/24/2025	7.500	338,071		410,000
100202172	GLEN BURNIE	MD		03/18/2025	7.125	338,044		455,000
100191174	LITTLEROCK AREA	CA		01/29/2025	7.625	338,192		625,000
100177362	KISSIMMEE	FL		01/16/2025	9.750	356,450		425,000
100200180	RALEIGH	NC		03/07/2025	7.625	337,726		408,000
100198357	OREM	UT		02/28/2025	7.500	337,820		465,000
100200473	MURPHY	TX		03/10/2025	7.375	337,659		420,000
100192932	HOUSTON	TX		02/10/2025	7.125	337,666		440,000
100201169	NORTH PLAINS	OR		03/12/2025	7.625	337,666		433,500
100192613	EXTON	PA		02/10/2025	6.875	337,586		460,000
100192561	ACWORTH	GA		02/10/2025	5.625	337,460		495,000
100203446	LIBERTY HILL	TX		03/27/2025	7.750	337,571		435,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203596	SARATOGA SPRINGS	UT		03/26/2025	6.875	337,563		447,000
100190128	WINDER	GA		01/21/2025	7.500	337,843		425,000
100189684	RENO	NV		02/20/2025	7.250	337,535		540,000
100157165	SAN ANTONIO	TX		02/20/2025	9.750	337,719		380,000
100193196	LAS VEGAS	NV		03/20/2025	7.000	337,347		525,000
100186044	EL MIRAGE	AZ		01/31/2025	6.750	337,524		420,000
100177622	PORT SAINT LUCIE	FL		01/16/2025	8.875	337,739		360,000
100192316	FT WORTH	TX		01/31/2025	7.375	337,927		445,000
100193228	FT WORTH	TX		02/10/2025	7.125	337,171		464,000
100157437	MURFREESBORO	TN		02/20/2025	8.625	337,160		425,000
100193575	LEHIGH ACRES	FL		02/10/2025	7.125	337,535		530,000
100192951	ANNA	TX		02/10/2025	6.875	336,998		463,000
100157360	NEW MILFORD	CT		02/20/2025	7.875	337,463		440,000
100204277	SANTA ROSA	CA		03/31/2025	7.125	336,846		1,058,746
100188727	BEAUFORT	SC		01/09/2025	5.750	337,453		426,000
100202757	MURRIETA	CA		03/24/2025	7.375	336,769		435,000
100192949	ANNA	TX		02/10/2025	6.875	336,756		463,000
100199069	DAWSONVILLE	GA		02/28/2025	5.250	336,728		487,000
100203448	PAGE	AZ		03/27/2025	7.250	336,668		450,000
100203359	MISSION VIEJO	CA		03/27/2025	6.990	336,620		440,000
100192748	DURHAM	NC		02/10/2025	6.000	336,560		502,000
100192740	GRAND JUNCTION	CO		02/10/2025	6.625	336,560		450,000
100198289	CANTON	GA		02/28/2025	7.500	336,678		419,000
100203247	MEMPHIS	TN		03/27/2025	7.500	336,521		455,000
100202786	PORT ARANSAS	TX		03/24/2025	7.500	336,516		450,000
100194518	JACKSON	CA		02/14/2025	7.500	336,500		432,000
100201478	CARY	NC		03/12/2025	7.375	336,453		530,000
100201066	DURHAM	NC		03/12/2025	7.125	336,440		438,300
100188352	KANSAS CITY	MO		01/08/2025	6.875	337,033		475,000
100190198	RICHMOND	TX		01/21/2025	7.750	335,830		510,000
100202668	AURORA	CO		03/24/2025	7.000	336,319		444,000
100176996	NEWPORT	ME		01/16/2025	8.625	336,934		463,000
100194779	SAN ANTONIO	TX		02/21/2025	7.375	336,506		500,000
100202868	BURLINGTON	WA		03/24/2025	7.875	336,235		500,000
100190137	BUCKEYE	AZ		01/21/2025	6.500	336,501		470,000
100203293	ANNA	TX		03/27/2025	7.500	336,211		460,000
100189134	BELLE ISLE	FL		01/13/2025	7.500	336,743		465,000
100203486	LAKE FOREST	IL		03/26/2025	7.625	336,104		460,000
100200534	SACRAMENTO	CA		03/11/2025	7.125	336,109		440,000
100203512	SPRING	TX		03/26/2025	7.000	336,061		440,000
100192896	HAMPSTEAD	NC		02/10/2025	7.500	336,317		439,000
100189173	WILLIAMSBURG	VA		01/13/2025	7.750	336,471		426,900
100204087	MCLENDON-CHISHOLM	TX		03/28/2025	6.499	335,850		638,000
100188447	METAIRIE	LA		01/08/2025	7.500	336,142		410,000
100195626	LANCASTER	CA		02/24/2025	9.750	336,000		400,000
100191538	UNITED KINGDOM	GBR		01/29/2025	6.590	404,389		548,890
100201625	MIAMI	FL		03/13/2025	7.625	335,757		430,000
100189594	MARGATE	FL		01/17/2025	6.999	335,968		450,000
100157322	FORT LEE	NJ		02/20/2025	9.250	335,901		400,000
100202632	SPARKS	NV		03/24/2025	4.875	335,505		530,000
100194430	LAS VEGAS	NV		02/14/2025	7.625	335,558		430,000
100201078	DAWSONVILLE	GA		03/12/2025	7.125	335,493		413,000
100203423	PRINCETON	TX		03/27/2025	6.999	335,455		525,000
100192784	OPELIKA	AL		02/10/2025	6.990	335,416		456,000
100195216	LINCOLNSHIRE	IL		02/24/2025	7.000	335,386		530,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194729	DESTIN	FL		02/21/2025	6.990	335,637		422,000
100197567	MORTON GROVE	IL		02/26/2025	7.500	335,433		480,000
100188304	PARKVILLE	MO		01/08/2025	6.625	335,627		445,000
100195406	BERKELEY SPRINGS	WV		02/24/2025	8.250	335,286		360,000
100186081	MIAMI	FL		01/31/2025	7.500	335,490		409,000
100194136	NAMPA	ID		02/14/2025	7.375	335,527		440,000
100204081	DAVENPORT	FL		03/28/2025	7.250	335,196		410,000
100157191	ORLANDO	FL		02/20/2025	8.750	335,413		400,000
100197505	MOUNT VERNON	WA		02/26/2025	7.375	335,210		615,000
100200398	KINGSLAND	GA		03/10/2025	7.124	335,157		439,000
100201496	MIAMI	FL		03/12/2025	8.875	335,160		405,000
100190729	BUFORD	GA		01/27/2025	7.625	335,252		460,000
100194047	MONCKS CORNER	SC		03/20/2025	7.125	334,900		415,000
100200455	LAS VEGAS	NV		03/10/2025	7.500	334,893		385,000
100190909	STUART	FL		01/28/2025	7.625	335,192		450,000
100190332	WANTAGE	NJ		01/22/2025	6.950	333,519		585,000
100201578	SAVANNAH	GA		03/13/2025	7.750	334,804		405,000
100191283	BALTIMORE	MD		01/29/2025	7.499	334,688		400,000
100200597	HANOVER PARK	IL		03/11/2025	7.375	334,603		470,000
100201241	RENO	NV		03/12/2025	5.500	334,538		476,000
100202766	LAKEVILLE	MN		03/24/2025	7.375	334,562		422,000
100181463	LILBURN	GA		01/09/2025	7.500	334,799		429,000
100201296	FRAZIER PARK	CA		03/12/2025	7.875	334,488		429,000
100201277	PRICE	UT		03/12/2025	8.375	334,479		425,000
100202634	OCALA	FL		03/24/2025	6.500	334,439		428,000
4010093447	O'FALLON	IL		03/28/2025	7.720	334,412		708,000
100194031	RICHMOND	CA		03/20/2025	7.000	334,408		495,000
100203257	SIGNAL MOUNTAIN	TN		03/27/2025	7.750	334,401		598,000
100194418	CHANDLER	AZ		02/14/2025	7.500	334,365		435,000
100193000	JACKSONVILLE	FL		02/10/2025	7.990	334,336		360,000
100191649	MIAMI	FL		01/31/2025	7.625	334,278		535,000
100189116	DAWSONVILLE	GA		01/13/2025	7.250	334,524		418,000
100194192	HERRIMAN	UT		02/14/2025	8.375	335,349		975,000
100203707	ARNHEM	NLD		03/26/2025	5.000	415,264		583,847
33100095234	REDONDO BEACH	CA		02/20/2025	8.078	334,125		465,000
100157244	HIALEAH	FL		02/20/2025	8.750	334,362		450,000
100203421	SANFORD	FL		03/27/2025	7.625	334,108		428,500
100181383	TUCSON	AZ		01/09/2025	8.250	334,320		399,000
100192792	PHOENIX	AZ		02/10/2025	7.125	334,049		500,000
100198470	MIDLOTHIAN	VA		02/28/2025	7.375	334,566		433,000
100177063	WEST DOVER	VT		01/16/2025	7.500	334,532		415,000
100198303	FALL RIVER	MA		02/28/2025	6.625	334,381		524,000
100201157	ROYAL OAK	MI		03/12/2025	7.500	333,960		410,000
100157280	ORLANDO	FL		02/20/2025	7.500	334,216		660,000
100199273	FRESNO	CA		03/05/2025	6.750	333,879		420,000
100192579	LAWRENCEVILLE	GA		02/10/2025	7.750	333,904		404,000
100202920	KREMMLING	CO		03/24/2025	5.999	333,859		432,000
100198332	BREMERTON	WA		02/28/2025	5.750	334,236		460,000
100157262	RED OAK	TX		02/20/2025	8.750	333,844		380,000
100200042	HELENA	MT		03/06/2025	7.125	333,774		415,000
100188385	FULSHEAR	TX		01/08/2025	7.125	345,322		450,000
100157435	DARTMOUTH	MA		02/20/2025	8.375	333,904		475,000
100193089	LITTLETON	CO		02/10/2025	4.875	333,507		500,000
100195220	LIVINGSTON	CA		02/24/2025	7.500	333,905		410,000
100197540	LAKE WORTH	FL		02/26/2025	7.625	333,666		585,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198460	AURORA	IL		02/28/2025	7.625	333,777		414,000
100195206	BRENTWOOD	CA		02/24/2025	7.500	333,630		430,000
100197676	UNITED KINGDOM	GBR		02/28/2025	7.090	406,081		581,178
100197691	UNITED KINGDOM	GBR		02/28/2025	6.990	406,081		581,178
100177270	ISLE OF PALMS	SC		01/16/2025	7.625	334,503		465,000
3340096726	ELIZABETH	NJ		03/27/2025	8.174	416,988		146,000
100177301	INDIO	CA		01/16/2025	8.250	340,093		475,000
100177647	PHILADELPHIA	PA		01/16/2025	7.500	335,291		435,000
100189087	MELBOURNE	FL		01/13/2025	6.625	333,525		444,000
100203563	NAPERVILLE	IL		03/26/2025	7.490	333,487		430,000
100177404	BELLEVILLE	NJ		01/16/2025	7.375	334,048		534,000
100192903	WILLIAMSTOWN	NJ		02/10/2025	7.375	333,440		409,900
100157351	POWELL	OH		02/20/2025	8.375	333,635		480,000
100202732	CUMMING	GA		03/24/2025	7.375	333,309		445,000
100188881	MILLERSVILLE	MD		01/09/2025	7.875	333,554		435,000
100189915	FRESNO	CA		01/21/2025	7.500	333,478		450,000
100193659	PARK CITY	UT		02/10/2025	7.625	333,392		588,000
100200276	NORTH CONWAY	NH		03/07/2025	8.250	332,984		429,900
100191346	DENVER	CO		01/30/2025	7.500	332,936		435,000
100195199	NORTH MYRTLE BEACH	SC		02/24/2025	7.490	332,896		430,000
100194635	WOODBRIDGE	VA		02/21/2025	6.490	333,143		479,000
100202946	SUN CITY	AZ		03/24/2025	7.875	332,799		399,000
100203206	POWELL	OH		03/27/2025	7.375	332,777		502,000
100203375	YELM	WA		03/27/2025	7.875	332,678		404,000
100190088	LAWRENCEVILLE	GA		01/21/2025	7.500	332,951		405,000
100194497	MARLBOROUGH	MA		02/14/2025	7.500	332,587		430,000
100189369	LYNDEN	WA		01/14/2025	7.250	332,520		505,000
100199999	AUSTIN	TX		03/06/2025	6.875	332,505		456,000
100189041	PASADENA	MD		01/09/2025	8.125	332,706		425,000
100193107	KNIGHTDALE	NC		02/10/2025	5.375	332,329		495,000
100202880	BOWIE	MD		03/24/2025	8.000	332,401		434,000
100201039	VERNON HILLS	IL		03/12/2025	6.990	332,249		435,000
100177043	WILTON	NH		01/16/2025	8.000	333,079		430,000
100203378	FARMINGTON	UT		03/27/2025	7.375	332,127		430,000
100201604	CARMICHAEL	CA		03/13/2025	7.625	332,134		440,000
100192636	AURORA	CO		02/10/2025	6.875	332,079		450,000
100202821	FRESNO	CA		03/24/2025	7.625	332,009		437,000
100192703	STAR	ID		02/10/2025	7.125	331,972		455,000
100195498	HENDERSON	NV		02/24/2025	5.750	332,254		470,000
100194371	PLEASANT HILL	CA		02/14/2025	8.125	331,929		435,000
100189570	LAS VEGAS	NV		01/17/2025	6.999	332,133		627,000
100194319	CLAYTON	GA		02/14/2025	7.625	331,834		430,000
100193220	WEST SENECA	NY		02/10/2025	8.125	332,253		381,000
100200290	STATEN ISLAND	NY		03/07/2025	7.000	331,807		620,000
100194384	LITTLE ELM	TX		02/14/2025	7.625	331,801		430,000
100192965	WINCHESTER	VA		02/10/2025	7.375	331,704		430,000
100195452	DAPHNE	AL		02/24/2025	5.750	331,609		469,000
100202950	NAPLES	FL		03/24/2025	7.625	331,629		455,000
100194758	CORINTH	TX		02/21/2025	6.875	331,899		470,000
100157086	GALVESTON	TX		02/20/2025	9.250	331,687		375,000
100203209	PIGEON FORGE	TN		03/27/2025	7.750	331,340		409,000
100190866	WENATCHEE	WA		01/27/2025	7.125	332,309		455,000
100202005	SNELLVILLE	GA		03/18/2025	7.500	331,329		448,000
100188357	NORTHLAKE	TX		01/08/2025	6.875	331,600		453,000
100199326	HONOLULU	HI		03/05/2025	7.875	331,272		450,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186160	HAPPY VALLEY	OR		02/10/2025	7.000	331,217		515,000
100189309	BALTIMORE	MD		01/13/2025	7.875	331,604		431,000
100195212	CHAPEL HILL	NC		02/24/2025	7.500	331,217		443,000
100202396	FLOWER MOUND	TX		03/19/2025	7.500	331,031		665,000
100200281	ATLANTA	GA		03/07/2025	7.490	331,187		440,000
100204110	CAPE CORAL	FL		03/28/2025	6.625	331,166		509,000
100203233	NAMPA	ID		03/27/2025	7.374	331,138		430,000
100190161	CELINA	TX		01/21/2025	7.250	331,683		516,000
100195471	HOLTVILLE	CA		02/24/2025	7.250	331,091		483,000
100195218	SOUTH PLAINFIELD	NJ		02/24/2025	6.625	331,079		442,000
100201235	BRANDYWINE	MD		03/12/2025	5.750	331,041		465,000
100189219	CHARLOTTE	NC		01/13/2025	6.625	331,363		445,000
100194304	WALLA WALLA	WA		02/14/2025	7.999	331,084		495,000
100157249	SPRING	TX		02/20/2025	7.875	329,685	1,343	740,000
100198497	BALTIMORE	MD		02/28/2025	7.875	331,063		430,000
100176979	SAINT GEORGE	UT		01/16/2025	9.625	331,272		440,000
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025	6.990	330,905		440,000
100188656	STOCKTON	CA		02/10/2025	8.875	330,750		440,000
100157520	LAS VEGAS	NV		02/20/2025	8.250	330,723		460,000
100192674	PAGOSA SPRINGS	CO		02/10/2025	7.125	330,712		450,000
100188302	LAVEEN	AZ		01/08/2025	6.625	330,985		440,000
100200167	SACRAMENTO	CA		03/07/2025	7.125	330,689		465,000
100189264	MCKINNEY	TX		01/13/2025	6.624	330,971		474,000
100203374	MAPLETON	UT		03/27/2025	7.375	330,637		424,000
100198927	DESOTO	TX		02/28/2025	7.750	330,750		430,000
100197565	BOISE	ID		02/26/2025	8.625	330,589		410,000
100188637	SCHAUMBURG	IL		02/10/2025	6.875	330,541		475,000
100195209	GLASSBORO	NJ		02/24/2025	7.500	330,551		430,000
100181457	LAKE ORION	MI		01/09/2025	9.500	330,750		360,000
100195422	SARASOTA	FL		02/24/2025	5.625	330,473		725,000
100186925	WINTER GARDEN	FL		01/07/2025	6.875	330,872		557,000
100198429	PORTLAND	ME		02/28/2025	7.750	330,646		445,000
100200381	HENDERSONVILLE	NC		03/10/2025	8.000	330,466		398,000
100177298	GRESHAM	OR		01/16/2025	6.875	331,018		590,000
100198521	BRANDYWINE	MD		02/28/2025	5.750	330,464		467,000
100157113	SACO	ME		02/20/2025	8.375	330,576		460,000
100198230	HIALEAH	FL		02/28/2025	7.625	330,469		410,000
100199301	KISSIMMEE	FL		03/05/2025	7.375	330,340		415,000
100186183	HONOLULU	HI		02/10/2025	7.500	330,304		399,000
324116569	KING CITY	OR		01/22/2025	8.855	355,001	214,416	1,073,100
100194163	VILLAS	NJ		02/14/2025	7.875	330,478		407,000
100177504	HOMESTEAD	FL		01/16/2025	6.875	330,804		600,000
3300005785	ENGLEWOOD	NJ		03/05/2025	8.525	307,067	23,113	2,695,000
100189297	COLLEGE STATION	TX		01/13/2025	7.250	330,740		430,000
100188895	DENVER	CO		01/09/2025	7.999	330,613		553,000
100189307	DURHAM	NC		01/13/2025	8.125	330,421		433,000
100204075	HOUSTON	TX		03/28/2025	6.875	330,083		469,600
100192161	TACOMA	WA		01/31/2025	7.125	330,580		485,000
100203495	MANCHESTER	NJ		03/26/2025	7.500	330,062		435,000
100193007	WILMINGTON	NC		02/10/2025	5.500	330,274		410,000
100191282	CHICAGO	IL		01/29/2025	8.499	330,076		394,000
100195215	STAR	ID		02/24/2025	7.125	330,019		410,000
100181468	LAS VEGAS	NV		01/09/2025	7.375	330,325		428,000
100192812	CATHEDRAL CITY	CA		02/10/2025	6.990	329,969		465,000
100199970	BAINBRIDGE ISLAND	WA		03/06/2025	7.125	329,972		1,075,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340090173	PELHAM	NY		01/16/2025	8.817	393,822	18,596	193,200
100189662	TULARE	CA		01/17/2025	7.999	330,192		414,000
100189678	HYATTSVILLE	MD		01/17/2025	8.499	330,348		420,000
100177499	IDABEL	OK		01/16/2025	7.375	330,415		407,000
100189900	WEEKI WACHEE	FL		01/21/2025	7.375	330,303		410,000
100195243	MUNDELEIN	IL		02/24/2025	5.500	329,684		455,000
100202716	SILVERHILL	AL		03/24/2025	7.250	329,745		460,000
100195197	METHUEN	MA		02/24/2025	7.500	329,744		437,000
100194144	CARMEL	IN		02/14/2025	7.375	329,982		545,000
100195210	CANOGA PARK	CA		02/24/2025	7.500	329,656		445,000
100200206	FT WORTH	TX		03/07/2025	7.500	329,661		476,000
100189174	DAHLONEGA	GA		01/13/2025	7.625	329,961		402,000
100197561	MINNEAPOLIS	MN		02/26/2025	7.625	329,667		425,000
100192709	GLASSBORO	NJ		02/10/2025	7.500	329,613		428,000
100203183	PORT SAINT LUCIE	FL		03/27/2025	7.875	329,487		429,000
100177664	WESLEY CHAPEL	FL		01/16/2025	7.250	330,010		460,000
100157055	PORT ORCHARD	WA		02/20/2025	10.000	329,622		383,000
100195203	BAKERSFIELD	CA		02/24/2025	7.375	329,414		430,000
100189238	DURHAM	NC		01/13/2025	7.625	329,681		428,000
100192325	SANTA BARBARA	CA		02/05/2025	6.990	329,676		1,750,000
100200489	BONITA SPRINGS	FL		03/11/2025	7.500	329,319		442,000
100202164	FRESNO	CA		03/18/2025	7.625	329,308		429,000
100190194	LANCASTER	CA		01/21/2025	7.750	329,783		570,000
100200300	UNION	NJ		03/07/2025	7.000	329,239		466,000
100203384	VANCOUVER	WA		03/27/2025	7.000	329,206		435,000
100203164	MILTON	GA		03/27/2025	7.375	329,145		404,000
100200477	BELLEVILLE	NJ		03/10/2025	9.249	329,103		420,000
100192490	RIVERSIDE	CA		02/07/2025	9.749	329,110		365,000
100189910	CANTON	GA		01/21/2025	7.625	329,553		425,000
100200718	CLIFTON	CO		03/11/2025	7.375	329,026		470,000
100157357	INDIANAPOLIS	IN		02/20/2025	8.625	329,243		398,000
100203507	PFLUGERVILLE	TX		03/26/2025	7.490	328,978		525,000
100188856	GLEN ALLEN	VA		01/09/2025	7.990	329,030		420,000
100200015	ALEDO	TX		03/06/2025	6.125	328,936		535,000
100193779	VAN ALSTYNE	TX		02/10/2025	8.500	328,976		445,000
100199365	ELIZABETH	CO		03/05/2025	7.750	328,928		445,000
100190044	SALT LAKE CITY	UT		01/21/2025	7.125	329,131		429,247
100192699	WEST CHESTER	PA		02/10/2025	7.375	329,357		445,000
100195194	HENDERSON	NV		02/24/2025	8.000	328,819		412,000
100203960	CYPRESS	TX		03/28/2025	7.500	328,780		474,000
100177454	ELLENWOOD	GA		01/16/2025	9.750	329,149		350,000
100201117	CHICAGO	IL		03/12/2025	7.375	328,702		429,000
100190664	GREENTOWN	PA		01/28/2025	7.250	328,939		415,000
100201939	MICHIGAN CITY	IN		03/18/2025	7.500	328,663		420,000
100188814	BRANDYWINE	MD		01/09/2025	5.750	328,905		486,000
100190954	ROSEVILLE	CA		01/28/2025	6.990	328,856		580,000
100177036	HENDERSON	NV		01/16/2025	8.000	329,312		404,000
100199374	AMERICAN FORK	UT		03/05/2025	7.375	328,491		400,000
100199003	FARMINGTON	AR		02/28/2025	7.125	328,590		456,000
100199061	DAYTONA BEACH	FL		02/28/2025	7.125	328,848		468,000
100194276	PORT SAINT JOE	FL		02/14/2025	7.375	328,466		425,000
3310081777	JERSEY CITY	NJ		01/16/2025	8.666	261,625	66,791	822,000
100201057	CHESAPEAKE BEACH	MD		03/12/2025	7.125	328,316		436,000
100198479	EDGEWATER	MD		02/28/2025	8.125	328,676		544,000
100190826	CEDAR PARK	TX		01/27/2025	7.750	328,782		398,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202847	LAS VEGAS	NV		03/24/2025	7.750	328,183		423,000
100190007	ARGYLE	TX		01/21/2025	5.750	328,415		465,000
100177026	MC LOUTH	KS		01/16/2025	9.875	328,349		356,000
100189168	DAYTONA BEACH	FL		01/13/2025	7.500	328,142		400,000
100202161	PHILADELPHIA	PA		03/18/2025	7.125	327,806		444,000
100157041	BAKERSFIELD	CA		02/20/2025	10.125	327,979		520,000
100199293	WINTER PARK	FL		03/05/2025	7.250	327,805		475,000
100201836	FRAMINGHAM	MA		03/18/2025	7.000	327,643		703,000
100195202	GARBERVILLE	CA		02/24/2025	7.500	327,587		400,000
100195185	RALEIGH	NC		02/24/2025	8.125	327,568		400,000
100203162	HOUSTON	TX		03/27/2025	7.625	327,540		410,000
100198499	BALTIMORE	MD		02/28/2025	7.125	327,661		440,000
100203176	HAINES CITY	FL		03/27/2025	7.375	327,523		408,000
100195646	WHEATON	MD		02/24/2025	7.250	327,516		520,000
100203515	SEVERN	MD		03/26/2025	7.000	327,500		540,000
100192302	NORTH PORT	FL		01/31/2025	7.625	328,156		400,000
100202692	KNIGHTDALE	NC		03/24/2025	7.250	327,463		432,000
3310093771	GATLINBURG	TN		02/20/2025	8.582	327,443		680,000
100193132	CELINA	TX		02/10/2025	5.750	327,324		498,000
100157259	PANAMA CITY BEACH	FL		02/20/2025	8.250	327,643		540,000
100189098	GLOUCESTER	MA		01/13/2025	7.125	327,432		740,000
100194629	PT CHARLOTTE	FL		02/21/2025	7.625	327,615		365,000
100188468	SIGNAL MOUNTAIN	TN		01/08/2025	7.875	327,631		415,000
100203319	DAWSONVILLE	GA		03/27/2025	7.125	327,313		422,000
100201064	HINDSVILLE	AR		03/12/2025	7.125	327,310		450,000
100192729	SPANISH FORK	UT		02/10/2025	6.625	327,485		468,000
100198395	BROCKTON	MA		02/28/2025	7.875	327,433		400,000
100194235	SALEM	OR		02/14/2025	7.625	327,223		450,000
100198341	FORT COLLINS	CO		02/28/2025	7.625	327,266		455,000
100191007	LEHIGH ACRES	FL		01/29/2025	7.749	327,113		393,000
100194537	DAWSONVILLE	GA		02/14/2025	7.500	327,037		400,000
100202968	CANON CITY	CO		03/24/2025	7.375	326,997		399,999
3310093665	SAN FRANCISCO	CA		02/06/2025	7.940	310,362	16,602	600,000
100198442	VENTNOR CITY	NJ		02/28/2025	6.975	327,051		490,000
100200368	LONGS	SC		03/10/2025	7.500	326,911		430,000
100192845	LAWRENCEVILLE	GA		02/10/2025	7.750	326,889		405,000
100199266	STUART	FL		03/05/2025	6.990	326,803		432,000
100188733	SAN ANTONIO	TX		01/09/2025	6.990	327,023		400,000
100200537	LUBBOCK	TX		03/11/2025	7.500	326,752		400,000
100192764	GLEN ALLEN	VA		02/10/2025	6.875	326,894		506,000
100203161	PRINCETON	TX		03/27/2025	7.125	326,645		400,000
100203965	LOUISVILLE	KY		03/28/2025	6.750	326,557		514,000
100191739	SAN JOSE	CA		02/20/2025	7.750	326,481		400,000
100192642	WARRINGTON	PA		02/10/2025	7.500	339,256		460,000
100200562	GOODYEAR	AZ		03/11/2025	7.375	326,444		425,000
100192230	KANSAS CITY	MO		01/31/2025	7.125	327,172		502,000
100188550	DAVENPORT	FL		01/09/2025	9.250	326,600		408,000
100195200	EDMOND	OK		02/24/2025	7.250	326,374		400,000
100200697	AURORA	CO		03/11/2025	6.625	326,345		445,000
100188300	GRAND PRAIRIE	TX		01/08/2025	6.624	326,638		430,000
100203444	GOODYEAR	AZ		03/27/2025	7.000	326,297		426,000
100200403	SWARTZ CREEK	MI		03/10/2025	8.250	326,269		395,000
100194218	CAPE CORAL	FL		02/14/2025	7.990	326,166		447,000
100189143	LAWRENCEVILLE	GA		01/13/2025	7.750	326,487		403,000
100201232	BRADENTON	FL		03/12/2025	5.500	325,923		495,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202405	CAPE CORAL	FL		03/19/2025	7.375	325,752		490,000
100194324	BEECH MOUNTAIN	NC		02/14/2025	7.125	325,760		400,000
100177413	TAMPA	FL		01/16/2025	7.875	326,458		416,000
3.62435E+11	DALLAS	TX		02/10/2025	8.845	651,300		250,500
100202695	TUCSON	AZ		03/24/2025	7.250	325,523		436,000
100195473	LAKE WORTH	FL		02/24/2025	5.375	325,419		539,000
100189810	PROVIDENCE VILLAGE	TX		01/21/2025	7.125	326,244		415,000
100195217	CONWAY	SC		02/24/2025	6.750	325,461		435,000
100193294	FREDERICK	MD		02/10/2025	7.500	325,967		440,000
100198403	OAK ISLAND	NC		02/28/2025	7.375	325,450		450,000
100195207	RALEIGH	NC		02/24/2025	7.125	326,077		430,000
100193006	HOLLAND	MI		02/10/2025	7.750	325,321		360,000
100198421	HEMET	CA		02/28/2025	6.750	325,366		465,000
100188402	SARATOGA SPRINGS	UT		01/08/2025	7.125	325,551		457,000
100195371	JASPER	GA		02/24/2025	8.250	325,215		357,000
100200639	AUSTIN	TX		03/11/2025	7.625	325,184		420,000
100189933	RALEIGH	NC		01/21/2025	6.250	325,261		408,000
100203219	ST. PETERSBURG	FL		03/27/2025	7.250	324,955		425,000
100177371	CHICAGO	IL		01/16/2025	8.750	325,355		405,000
100177137	OXNARD	CA		01/16/2025	7.125	325,441		670,000
100195193	STEPHENS CITY	VA		02/24/2025	7.500	324,842		440,000
100190214	MAURICE	LA		01/21/2025	7.500	328,041		410,000
100188445	FORT WORTH	TX		01/08/2025	7.500	325,061		415,000
100203373	ANNA	TX		03/27/2025	7.500	324,646		480,000
100203226	GATLINBURG	TN		03/27/2025	7.625	324,630		430,000
100189837	PARKVILLE	MO		01/21/2025	6.625	324,892		435,000
100157070	LAKE WORTH	FL		02/20/2025	7.125	324,865		552,000
100195467	HOMESTEAD	FL		02/24/2025	5.125	324,509		505,000
100191252	LAS VEGAS	NV		01/29/2025	7.999	325,012		408,000
100200431	ALTAMONTE SPRINGS	FL		03/10/2025	7.374	324,493		405,000
100199058	PENDERGRASS	GA		02/28/2025	8.125	324,813		422,000
100157323	CANTON	GA		02/20/2025	8.875	324,617		386,000
100199260	RIVERHEAD	NY		03/05/2025	6.990	324,394		475,000
100191399	S-GRAVENHAGE	NLD		01/29/2025	5.000	520,448	104,090	809,865
100191400	S-GRAVENHAGE	NLD		01/29/2025	5.000	520,448	104,090	818,452
100203721	ALKMAAR	NLD		03/26/2025	5.100	537,501		778,641
100188417	LINCOLN	CA		01/08/2025	7.750	487,394		627,000
100202491	SAN ANTONIO	TX		03/21/2025	6.990	324,285		368,500
100199358	CHARLOTTE	NC		03/05/2025	7.750	324,251		390,000
100198986	GLENDALE	AZ		02/28/2025	7.490	324,590		455,000
100189259	APACHE JUNCTION	AZ		01/13/2025	6.499	324,474		450,000
100188581	LAS VEGAS	NV		02/10/2025	7.000	324,174		585,000
100190043	TOMS RIVER	NJ		01/21/2025	7.750	324,334		450,000
100202764	TULARE	CA		03/24/2025	7.375	324,019		435,000
100204191	WOODLAND HILLS	CA		03/31/2025	8.150	323,939		1,291,697
100177675	CASA GRANDE	AZ		01/16/2025	9.625	324,394		380,000
100198250	WASHINGTON	DC		02/28/2025	6.999	324,054		455,000
100188691	PIONEER	CA		01/09/2025	7.125	324,210		355,000
100189753	PALOS HEIGHTS	IL		01/21/2025	7.499	324,413		355,000
100202628	ROGERS	MN		03/24/2025	6.625	323,864		410,000
100193507	MOUNT VERNON	WA		02/10/2025	6.875	324,419		470,000
100194622	HOUSTON	TX		02/21/2025	6.990	324,101		435,000
100192714	STEPHENS CITY	VA		02/10/2025	7.375	323,823		426,000
4010088412	MEMPHIS	TN		01/30/2025	7.470	324,477		465,000
100200714	LEHI	UT		03/11/2025	6.750	323,683		468,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203606	DANBURY	CT		03/26/2025	7.375	323,638		492,000
100192673	CARMEL	IN		02/10/2025	7.125	323,638		425,000
100198366	CHARLOTTE	NC		02/28/2025	6.990	323,734		425,000
100201703	MERCED	CA		03/18/2025	7.250	323,555		425,000
100203647	TULARE	CA		03/28/2025	7.625	323,485		515,000
100202767	MURRAY	UT		03/24/2025	7.375	323,439		495,000
100202867	CHARLOTTE	NC		03/24/2025	8.000	323,326		397,000
100203496	MINNEAPOLIS	MN		03/26/2025	7.500	323,298		424,000
100200703	NAUGATUCK	CT		03/11/2025	7.500	323,280		450,000
100191062	MERIDIAN	ID		01/29/2025	7.625	323,531		395,000
100198958	NEW LONDON	CT		02/28/2025	7.700	323,250		431,000
100192231	STRATFORD	CT		01/31/2025	7.500	323,928		420,000
100186058	VICTORVILLE	CA		01/31/2025	7.500	323,418		450,000
100190062	THE VILLAGES	FL		01/21/2025	7.500	323,722		465,000
100202986	MURPHY	NC		03/24/2025	7.375	323,026		395,000
100189153	BUFORD	GA		01/13/2025	6.990	323,219		426,000
3.62435E+11	DALLAS	TX		02/10/2025	8.845	645,840		414,000
100192760	AUBREY	TX		02/10/2025	6.990	325,427		468,000
100177113	COLOMA	MI		01/16/2025	7.375	323,392		419,500
100191332	MERCED	CA		01/30/2025	7.625	323,015		389,000
100203506	MINERAL BLUFF	GA		03/26/2025	6.625	322,723		556,000
100191627	COLORADO SPRINGS	CO		01/31/2025	7.500	322,683		445,000
100192580	LAWRENCEVILLE	GA		02/10/2025	7.750	333,325		411,000
100198297	DURHAM	NC		02/28/2025	7.500	322,820		500,000
100200373	LEBANON	MO		03/10/2025	7.125	322,648		452,000
100188703	GRAND RAPIDS	MI		01/09/2025	7.500	322,902		365,000
100185247	NORRIDGE	IL		01/24/2025	8.625	322,875		410,000
100188913	BRIDGEPORT	CT		01/09/2025	7.250	323,147		428,000
100202414	MURFREESBORO	TN		03/19/2025	7.375	322,628		427,000
100198274	LAS VEGAS	NV		02/28/2025	7.875	322,931		400,000
100193024	SOUTH BEND	IN		02/10/2025	8.125	322,781		400,000
100188818	CHICO	CA		01/09/2025	5.750	323,278		467,000
100177181	SAN MARCOS	TX		01/16/2025	7.250	323,028		394,000
100201928	CAPE CORAL	FL		03/18/2025	7.625	322,406		410,000
100203510	POOLER	GA		03/26/2025	7.124	322,310		420,000
100192640	HURRICANE	UT		02/10/2025	7.125	322,284		425,000
100202947	IDYLLWILD	CA		03/24/2025	7.625	322,274		415,000
3410000732	BRENTWOOD	TN		03/03/2025	9.166	524,774	119,734	530,000
100194556	BRYAN	TX		02/20/2025	7.750	322,473		407,000
100189055	PRESCOTT VALLEY	AZ		01/09/2025	7.625	322,240		495,000
100198346	MANHATTAN	KS		02/28/2025	7.875	322,352		416,000
100197594	SCOTTSDALE	AZ		02/26/2025	7.125	322,176		891,030
100193198	CONCORD	NH		02/10/2025	7.125	322,082		433,000
100200230	ARLINGTON HEIGHTS	IL		03/07/2025	7.500	322,102		425,000
100191696	HEBER	AZ		02/20/2025	7.750	322,082		443,000
100202801	SAN TAN VALLEY	AZ		03/24/2025	7.624	322,054		400,000
100201252	APPLE VALLEY	CA		03/12/2025	7.875	322,047		420,000
100189721	BARTLETT	IL		01/21/2025	8.875	322,243		368,000
100192554	FRANKLIN TOWNSHIP	NJ		02/10/2025	7.750	322,050		420,000
100192555	FRANKLIN TOWNSHIP	NJ		02/10/2025	7.750	322,050		420,000
100189474	NORTH PORT	FL		01/15/2025	7.874	322,020		386,000
100195204	BLUE ROCK	OH		02/24/2025	7.500	322,171		452,000
100188761	BASTROP	TX		01/09/2025	4.750	322,135		516,000
100192548	LAWRENCEVILLE	GA		02/10/2025	7.750	321,921		394,000
100201204	LAVON	TX		03/12/2025	7.875	321,898		420,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200377	HOLLAND	MI		03/10/2025	7.875	321,797		395,000
100197632	KATY	TX		02/26/2025	7.999	321,801		389,000
3.62435E+11	DALLAS	TX		02/10/2025	8.845	643,493		412,500
100190735	ELK GROVE VILLAGE	IL		01/27/2025	6.875	322,857		467,000
100192597	WALTHAM	MA		02/10/2025	7.125	321,715		425,000
100197595	ALBUQUERQUE	NM		02/26/2025	7.750	321,730		464,000
100200500	NASHUA	NH		03/11/2025	7.125	321,638		427,500
100193114	LAS VEGAS	NV		02/10/2025	5.500	321,877		465,000
100194274	GARLAND	TX		02/14/2025	8.625	321,567		410,000
100194089	E WENATCHEE	WA		02/14/2025	7.625	321,768		415,000
100192773	EL MIRAGE	AZ		02/10/2025	7.500	321,519		450,000
100189333	IDAHO SPRINGS	CO		01/13/2025	7.250	321,752		515,000
100189560	ANTIOCH	CA		01/16/2025	7.990	321,726		385,000
100192646	WINDERMERE	FL		02/10/2025	7.750	321,436		415,000
100193087	MESA	AZ		02/10/2025	4.750	321,214		485,000
100193359	HIGHLANDS	TX		02/10/2025	7.125	321,886		550,000
100201611	ATLANTA	GA		03/13/2025	9.125	321,352		368,000
100192529	HUTTO	TX		02/10/2025	8.125	321,300		395,000
100192819	WEST HARTFORD	CT		02/10/2025	7.625	321,284		402,000
100192942	RICHMOND	TX		02/10/2025	7.625	321,261		392,000
100200201	BOSTON	MA		03/07/2025	6.625	321,235		615,000
100203592	NORTHFIELD	NJ		03/26/2025	7.000	321,175		420,000
100195192	ANTIOCH	TN		02/24/2025	7.125	321,140		420,000
100193508	TACOMA	WA		02/10/2025	7.125	321,597		530,000
100188711	MANDEVILLE	LA		01/09/2025	7.500	321,282		360,000
100194498	LAKE HAVASU CITY	AZ		02/14/2025	7.875	320,948		390,000
100195190	GLASSBORO	NJ		02/24/2025	7.375	320,882		419,000
100194728	OTSEGO	MN		02/21/2025	5.875	321,123		440,000
100203558	MODESTO	CA		03/26/2025	6.750	320,756		492,000
100189985	LAS VEGAS	NV		01/21/2025	5.500	321,347		456,000
100194077	PALM BEACH GARDENS	FL		03/20/2025	7.625	320,675		387,000
100200371	SALEM	SC		03/10/2025	7.750	320,627		414,000
100201210	SEASIDE	OR		03/12/2025	7.875	320,618		412,000
100186127	CROWLEY	TX		02/10/2025	6.625	322,798		530,000
100192955	KATY	TX		02/10/2025	6.920	320,589		476,000
100195183	FORT WORTH	TX		02/24/2025	7.875	320,596		385,000
100190218	NORTH CHARLESTON	SC		01/21/2025	7.375	321,253		445,000
100193796	DACULA	GA		02/10/2025	7.375	320,333		453,000
100201414	LOS ANGELES	CA		03/12/2025	6.999	320,271		800,000
100197499	PALM DESERT	CA		02/26/2025	6.250	320,222		905,000
100190740	BAKERSFIELD	CA		01/27/2025	7.625	320,457		422,000
100194786	DAWSONVILLE	GA		02/21/2025	6.500	320,394		435,000
100201984	LAS VEGAS	NV		03/18/2025	7.125	320,055		416,000
100189045	LAS VEGAS	NV		01/09/2025	6.999	320,230		390,000
100193806	LA PAZ	MEX		02/10/2025	10.470	319,900		492,283
100192160	BLAINE	MN		01/31/2025	7.125	320,626		427,000
100195485	CLINTON	MD		02/24/2025	5.750	319,767		450,000
100177620	FOLSOM	CA		01/16/2025	7.250	320,988		565,000
100177477	BLAIRSVILLE	PA		01/16/2025	7.750	320,290		515,000
100176985	DOVER	NH		01/16/2025	7.250	320,289		395,000
100193096	FRESNO	CA		02/10/2025	4.990	319,597		512,000
100188277	STATESVILLE	NC		01/08/2025	5.750	319,951		435,000
100202516	HEMET	CA		03/21/2025	5.625	319,635		488,000
100189085	CANYON COUNTRY	CA		01/13/2025	7.125	319,704		460,000
100198382	CHARLOTTE	NC		02/28/2025	6.500	320,040		435,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200709	NASHVILLE	TN		03/11/2025	6.750	319,625		460,000
100198518	WALDORF	MD		02/28/2025	6.990	319,709		445,000
100190166	RICHMOND	TX		01/21/2025	6.750	320,137		450,000
100192653	PLANO	TX		02/10/2025	7.375	319,375		417,000
100176973	GILLSVILLE	GA		01/16/2025	8.875	319,773		390,000
3340094356	SAINT ALBANS	NY		02/06/2025	8.744	399,168		572,000
100186105	FREMONT	CA		01/31/2025	7.750	319,509		590,000
100192840	TAMPA	FL		02/10/2025	6.375	319,587		435,000
100195399	PHILADELPHIA	PA		02/24/2025	6.600	318,972	291	439,000
100189702	DOWNERS GROVE	IL		02/20/2025	7.625	319,267		424,000
100190092	LAWRENCEVILLE	GA		01/21/2025	7.500	320,529		397,000
100198369	COLORADO SPRINGS	CO		02/28/2025	6.990	319,329		425,000
100203912	HESPERIA	CA		03/28/2025	7.749	319,200		615,000
100188630	ROSENBERG	TX		02/10/2025	7.375	319,443		390,000
100177403	ATLANTA	GA		01/16/2025	8.250	319,621		510,000
100201895	ALEXANDRIA	VA		03/18/2025	7.250	319,108		680,000
100203221	CYPRESS	TX		03/27/2025	6.750	318,983		420,000
100203189	HURST	TX		03/27/2025	6.624	318,982		495,000
100195201	GUYTON	GA		02/24/2025	6.750	319,256		423,000
100202919	OAK ISLAND	NC		03/24/2025	7.500	318,963		417,000
100203933	SHELTON	WA		03/28/2025	7.750	318,938		405,000
100198273	ANNA	TX		02/28/2025	6.750	319,027		438,000
100192241	HEMET	CA		01/31/2025	7.625	319,555		435,000
100192533	MANAHAWKIN	NJ		02/10/2025	7.250	318,871		400,000
100199272	WESLEY CHAPEL	FL		03/05/2025	6.875	318,858		420,000
100193091	JOHNSTOWN	CO		02/10/2025	4.990	318,690		490,000
100203261	BLOOMINGDALE	GA		03/27/2025	7.625	318,816		408,000
100201729	OJAI	CA		03/18/2025	7.250	318,807		2,500,000
100200171	LOGAN	UT		03/07/2025	6.990	318,783		395,000
100185229	NORRIDGE	IL		01/24/2025	8.625	318,938		405,000
100189699	RIMROCK	AZ		02/20/2025	7.625	318,703		395,000
3500114917	MORGANVILLE	NJ		01/27/2025	8.273	637,358		1,120,000
3500114916	MORGANVILLE	NJ		01/27/2025	8.273	637,358		1,400,000
100201052	STOCKTON	CA		03/12/2025	6.999	318,678		460,000
100203377	MIDLOTHIAN	VA		03/27/2025	7.375	318,664		390,000
100157325	EXPORT	PA		02/20/2025	8.625	318,903		1,070,000
100198358	REDDING	CA		02/28/2025	7.375	318,974		420,000
100190963	LAWRENCEVILLE	GA		01/28/2025	6.375	318,847		437,000
100189158	S SALT LAKE	UT		01/13/2025	7.375	319,093		390,000
100200627	OGDEN	UT		03/11/2025	7.375	318,530		421,000
100201180	LAYTON	UT		03/12/2025	7.625	318,452		384,000
100189374	SCOTTSDALE	AZ		01/14/2025	7.625	318,704		395,000
100198929	PUEBLO WEST	CO		02/28/2025	7.250	318,543		449,000
100195213	FORT MYERS	FL		02/24/2025	6.375	318,348		437,000
100195645	OMAHA	NE		02/24/2025	8.250	320,990		400,000
100188269	SURPRISE	AZ		01/08/2025	6.125	318,628		465,000
100193046	WELCH	MN		02/10/2025	7.625	318,323		374,000
100194227	FORT WORTH	TX		02/14/2025	8.000	318,329		386,000
100202669	SMYRNA	GA		03/24/2025	7.000	318,296		450,000
100195562	HALETHORPE	MD		02/24/2025	6.999	318,259		460,000
100198328	NORTH LAS VEGAS	NV		02/28/2025	5.750	318,537		444,000
100202748	VISALIA	CA		03/24/2025	7.375	318,055		470,000
100202592	SPRINGFIELD	VA		03/21/2025	7.625	318,008		380,000
100195421	NAPLES	FL		02/24/2025	5.625	317,930		570,000
100194311	JACKSONVILLE	FL		02/14/2025	7.625	317,999		410,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188738	PORT SAINT LUCIE	FL		01/09/2025	5.875	318,244		810,000
100200683	AUSTIN	TX		03/11/2025	7.375	317,949		400,000
100186879	AURORA	CO		01/07/2025	5.990	318,538		465,000
100188350	BUFORD	GA		01/08/2025	6.875	318,168		439,000
100198292	MAPLETON	UT		02/28/2025	6.625	317,961		445,000
100188795	SARASOTA	FL		01/09/2025	5.375	318,057		495,000
100201738	SAN ANTONIO	TX		03/18/2025	7.250	316,984		475,000
100194504	HENDERSON	NV		02/14/2025	7.625	317,762		405,000
100202502	MESA	AZ		03/21/2025	6.125	317,700		561,000
100203301	BUFORD	GA		03/27/2025	7.875	317,706		411,000
100193987	ST. CLOUD	FL		02/11/2025	8.375	317,880		340,000
100198891	POMPANO BEACH	FL		02/28/2025	7.750	317,787		450,000
100195394	HENDERSON	NV		02/24/2025	5.875	317,906		370,000
100190015	LEANDER	TX		01/21/2025	5.625	317,846		460,000
100199361	OCEAN CITY	MD		03/05/2025	7.750	317,601		385,000
100189171	VINELAND	NJ		01/13/2025	7.625	317,847		390,000
100203200	LAWRENCEVILLE	GA		03/27/2025	7.875	317,525		379,000
100201429	DENTON	TX		03/12/2025	8.250	317,520		380,000
100200680	LEHI	UT		03/11/2025	6.750	317,493		459,000
100185204	LOS ANGELES	CA		01/24/2025	6.875	317,715		490,000
100203475	N TOPSAIL BCH	NC		03/26/2025	7.375	317,423		420,000
100192842	LAWRENCEVILLE	GA		02/10/2025	7.750	317,421		390,000
100192935	GEORGETOWN	TX		02/10/2025	6.999	317,359		415,800
100198541	KINGSVILLE	MD		02/28/2025	7.875	317,717		500,000
3310096874	BROOKLYN	NY		03/07/2025	8.428	317,151		700,000
100190073	LAS VEGAS	NV		01/21/2025	7.125	317,618		433,000
100202534	TEMPE	AZ		03/21/2025	7.750	317,077		565,000
100177665	BAKERSFIELD	CA		01/16/2025	7.250	318,286		393,000
100194489	BRIDGEWATER	NJ		02/14/2025	7.990	317,043		405,000
100189308	MELISSA	TX		01/13/2025	7.625	317,260		410,000
100200198	JAMAICA	VT		03/07/2025	7.125	316,968		484,000
100198348	SAVANNAH	GA		02/28/2025	6.875	317,349		460,000
100157438	SEAFORD	DE		02/20/2025	7.625	317,183		428,000
100202729	PRAIRIE VILLAGE	KS		03/24/2025	7.375	316,728		412,000
100193485	STONEHAM	MA		02/10/2025	6.375	317,288		550,000
100177651	HESPERIA	CA		01/16/2025	7.250	317,224		450,000
100200224	CHICAGO	IL		03/07/2025	7.500	316,669		415,000
100199984	DILLON	CO		03/06/2025	7.750	316,649		465,000
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025	7.125	316,588		420,000
100201208	GREENSBORO	NC		03/12/2025	7.875	316,570		389,000
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025	6.990	317,074		438,000
100197590	NASHUA	NH		02/26/2025	7.125	316,506		415,000
100188741	LAS VEGAS	NV		01/09/2025	5.500	317,070		875,000
100195214	FORT MYERS	FL		02/24/2025	6.500	316,418		435,500
100198954	SHEPHERD	TX		02/28/2025	8.520	316,557		510,000
100192929	MCKINNEY	TX		02/10/2025	8.125	316,313		390,000
100193605	LAS VEGAS	NV		02/10/2025	6.875	316,528		543,000
100199341	MISSION	KS		03/05/2025	7.875	316,272		385,000
100193011	DENTON	NC		02/10/2025	8.125	316,544		343,000
100193106	ACWORTH	GA		02/10/2025	5.375	316,104		465,000
100190089	MERIDIAN	ID		01/21/2025	7.250	316,491		452,000
100202935	MESQUITE	NV		03/24/2025	7.250	316,179		497,000
100192619	LARGO	FL		02/10/2025	7.625	316,179		420,000
100189163	LAWRENCEVILLE	GA		01/13/2025	7.500	331,810		405,000
100186072	REDWOOD CITY	CA		01/31/2025	8.000	317,763		400,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189743	PHOENIX	AZ		01/21/2025	6.999	316,280		440,000
100192414	PHOENIX	AZ		02/07/2025	7.499	316,230		394,000
100188437	KISSIMMEE	FL		01/08/2025	7.375	316,520		424,000
100199328	PRINCETON	TX		03/05/2025	7.250	315,969		415,000
100186963	AVONDALE	AZ		01/07/2025	8.625	316,257		384,000
100194278	WAUKESHA	WI		02/14/2025	7.375	315,746		410,000
100192799	SANTA CLARA	CA		02/10/2025	7.250	315,945		420,000
100198494	JARRETTSVILLE	MD		02/28/2025	8.000	315,755		415,000
100193268	HARRISBURG	PA		02/10/2025	6.875	315,522		383,000
100201125	COLORADO SPRINGS	CO		03/12/2025	7.375	315,567		410,000
100202820	BLOOMINGDALE	GA		03/24/2025	7.625	315,547		404,000
100197237	SANDY	UT		02/25/2025	9.250	315,999		662,000
100190885	STEPHENSON	VA		01/28/2025	8.125	315,898		387,000
100188603	SANFORD	FL		02/10/2025	7.250	315,683		420,000
100199322	PRINCETON	TX		03/05/2025	6.990	315,403		415,000
100194240	SEBASTIAN	FL		02/14/2025	7.250	315,408		394,000
100198293	NUTLEY	NJ		02/28/2025	6.990	315,480		605,000
100192573	NIXA	MO		02/10/2025	7.875	315,390		380,500
100202746	HENDERSON	NV		03/24/2025	7.375	315,297		465,000
100188343	HERMITAGE	TN		01/08/2025	7.125	315,570		475,000
100202441	RALEIGH	NC		03/20/2025	7.500	315,251		555,000
100202869	MANASSAS	VA		03/24/2025	8.000	315,249		380,000
100191526	UNITED KINGDOM	GBR		01/29/2025	6.590	380,602		697,413
100198480	BALTIMORE	MD		02/28/2025	7.750	315,195		370,000
100198373	ELLISVILLE	MO		02/28/2025	7.490	315,184		470,000
100198456	HENDERSON	NV		02/28/2025	6.875	315,161		414,900
100188557	PHOENIX	AZ		02/10/2025	7.500	315,295		405,000
100188843	NORTH HIGHLANDS	CA		01/09/2025	7.625	315,090		405,000
100191087	PORT CHARLOTTE	FL		01/29/2025	8.249	315,000		375,000
100192509	POMPTON LAKES	NJ		02/07/2025	8.249	315,000		610,000
100203568	AUSTIN	TX		03/26/2025	7.125	314,946		460,000
100188955	SAN ANGELO	TX		01/09/2025	9.250	315,193		415,000
100203906	MIAMI	FL		03/28/2025	9.124	314,921		415,000
100195208	HYATTSVILLE	MD		02/24/2025	6.500	314,880		505,000
100188268	TACOMA	WA		01/08/2025	5.875	315,415		450,000
100194782	ROWLETT	TX		02/21/2025	7.375	315,063		440,000
100203269	DUMFRIES	VA		03/27/2025	7.250	314,801		415,000
100198329	DAVENPORT	FL		02/28/2025	7.000	314,905		390,000
100189640	SUGAR GROVE	IL		01/17/2025	8.499	315,000		375,000
100201283	HUMBLE	TX		03/12/2025	7.250	314,748		465,000
100195629	CORONA	CA		02/24/2025	9.375	315,000		775,000
100193015	IDAHO FALLS	ID		02/10/2025	7.990	314,749		340,000
100188355	LOWELL	AR		01/08/2025	6.875	315,534		415,000
100203655	MAASBRACHT	NLD		03/26/2025	4.850	391,032		524,381
100201763	BLACKSBURG	VA		03/18/2025	8.250	314,624		376,000
100189918	THE VILLAGES	FL		01/21/2025	7.375	314,869		392,500
100201934	BAKERSFIELD	CA		03/18/2025	7.750	314,554		400,000
100192939	MCKINNEY	TX		02/10/2025	7.750	314,549		384,000
100195186	MELISSA	TX		02/24/2025	6.990	314,442		417,000
100203897	VERO BEACH	FL		03/28/2025	7.374	314,398		460,000
100201050	LAS VEGAS	NV		03/12/2025	6.999	314,403		440,000
100193116	FRESNO	CA		02/10/2025	5.500	314,270		464,000
100188464	APEX	NC		01/08/2025	7.625	314,623		455,000
100202470	UNION	KY		03/21/2025	7.625	314,342		350,000
100189765	MURFREESBORO	TN		01/21/2025	7.124	314,555		395,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203624	UNITED KINGDOM	GBR		03/27/2025	5.650	393,832		645,753
100192671	FREDERICK	MD		02/10/2025	6.875	314,279		470,000
100200095	APEX	NC		03/06/2025	6.625	314,225		465,000
100191208	LAS VEGAS	NV		01/29/2025	6.999	315,032		436,000
100177663	AURORA	CO		01/16/2025	8.000	314,684		357,000
100191102	GARDEN GROVE	CA		01/29/2025	7.749	314,438		1,175,000
100201812	STOCKTON	CA		03/18/2025	7.250	314,139		445,000
100190114	BROCKTON	MA		01/21/2025	7.990	314,273		384,000
100189931	ACWORTH	GA		01/21/2025	5.375	314,246		475,000
100195591	RIVERSIDE	CA		02/24/2025	7.625	313,958		495,000
100200367	TOCCOA	GA		03/10/2025	6.990	313,913		412,000
100191284	BALTIMORE	MD		01/29/2025	7.875	313,950		380,000
100201068	CANYON LAKE	TX		03/12/2025	7.125	313,845		415,000
100203317	RALEIGH	NC		03/27/2025	7.250	313,719		405,000
100203345	SARASOTA	FL		03/27/2025	7.125	313,696		435,000
100194454	HENDERSON	NV		02/14/2025	7.990	313,734		400,000
100200223	PHILADELPHIA	PA		03/07/2025	6.750	313,670		416,000
3340089031	BROOKLYN	NY		03/19/2025	8.916	392,040		780,000
100200686	PHILADELPHIA	PA		03/11/2025	7.125	313,638		411,000
100198315	MESA	AZ		02/28/2025	7.375	314,005		410,000
100181481	NORWALK	CT		01/09/2025	7.500	317,978		415,000
3500114214	PORTER	TX		01/27/2025	8.085	618,425	8,700	538,000
100195187	INDIANAPOLIS	IN		02/24/2025	7.375	313,799		418,000
100177235	SAN MARCOS	TX		01/16/2025	8.250	313,982		580,000
100198992	HOUSTON	TX		02/28/2025	7.750	313,601		415,000
100190013	BRANDYWINE	MD		01/21/2025	5.500	313,605		475,000
100200211	SIMPSONVILLE	SC		03/07/2025	6.750	313,357		515,000
100188311	SALT LAKE CITY	UT		01/08/2025	6.625	313,922		425,000
100197503	ORANGE	CA		02/26/2025	5.990	313,191		565,000
100193128	ROSEDALE	MD		02/10/2025	5.750	313,111		445,000
100194164	GULF SHORES	AL		02/14/2025	6.875	313,419		451,500
100201580	LAGRANGE	GA		03/13/2025	7.500	313,070		415,000
100202561	KYLE	TX		03/21/2025	5.490	312,908		449,000
100202697	MORGAN	UT		03/24/2025	7.250	312,886		415,000
100191091	NEWARK	NJ		01/29/2025	7.250	312,858		450,000
100190709	SPRING	TX		01/28/2025	7.250	313,354		428,000
100203362	NOBLESVILLE	IN		03/27/2025	8.125	312,822		420,000
100194602	MELISSA	TX		02/21/2025	6.125	313,089		430,000
100202814	MIDDLETOWN	DE		03/24/2025	7.625	312,799		405,000
100197577	JOSHUA TREE	CA		02/26/2025	7.750	312,841		400,000
100201822	JACKSON	CA		03/18/2025	8.375	312,786		400,000
100192789	MESA	AZ		02/10/2025	7.250	312,795		425,000
100192864	STAR	ID		02/10/2025	6.625	312,750		433,000
100200645	DUBLIN	OH		03/11/2025	7.125	312,761		416,000
100188920	ARVADA	CO		01/09/2025	7.125	313,012		574,000
100190850	CAPE CORAL	FL		01/27/2025	7.375	313,197		385,000
100203143	SCOTTSDALE	AZ		03/27/2025	6.875	312,720		1,130,000
100186871	AURORA	CO		01/07/2025	7.125	313,242		415,000
100189161	SAN TAN VALLEY	AZ		01/13/2025	7.500	312,879		396,000
100194532	GOODYEAR	AZ		02/14/2025	7.500	312,644		400,000
100189951	SOMERVILLE	TN		01/21/2025	6.625	312,835		420,000
100190120	CLERMONT	FL		01/21/2025	7.875	312,934		376,000
100177120	NEW ORLEANS	LA		01/16/2025	6.750	312,719		430,000
100193699	DAVENPORT	FL		02/10/2025	8.250	312,479		384,000
100192425	WEST ORANGE	NJ		02/07/2025	7.750	312,381		405,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192217	BIG BEAR CITY	CA		01/31/2025	7.500	313,003		710,000
100200278	WOONSOCKET	RI		03/07/2025	7.115	312,321		518,000
100188289	SAN ANTONIO	FL		01/08/2025	6.500	312,579		400,000
100199348	PAHRUMP	NV		03/05/2025	7.990	312,310		425,000
100194142	OCEAN CITY	MD		02/14/2025	6.500	312,558		530,000
100203194	DURHAM	NC		03/27/2025	7.250	312,262		406,500
100194346	MIDDLETOWN	RI		02/14/2025	7.990	312,212		455,000
100194349	MIDDLETOWN	RI		02/14/2025	7.990	312,212		452,500
100181482	LOGANVILLE	GA		01/09/2025	8.625	312,375		350,000
3300005698	JAMAICA	NY		03/05/2025	8.525	290,270	21,848	918,000
100194450	BAKERSFIELD	CA		02/14/2025	7.625	312,107		380,000
100203391	GREENVILLE	SC		03/27/2025	7.250	311,994		430,000
100194353	FLOWERY BR	GA		02/14/2025	7.625	311,974		380,000
100203171	TUCSON	AZ		03/27/2025	7.500	311,857		420,000
100199067	LAWRENCEVILLE	GA		02/28/2025	6.500	312,246		426,000
100194800	CEDAR ISLAND	NC		02/21/2025	7.125	311,990		683,000
100200512	SILVERDALE	PA		03/11/2025	7.500	311,714		415,000
3500117843	MIAMI	FL		03/10/2025	8.830	528,461	94,717	1,810,000
100202851	CLINTON	UT		03/24/2025	7.750	311,584		430,000
100192831	ALTAMONTE SPRINGS	FL		02/10/2025	6.990	311,496		416,000
100203270	CONCORD	NH		03/27/2025	7.500	311,443		420,000
100190265	CHATTANOOGA	TN		01/22/2025	8.190	311,385		430,000
100198496	NORTH BEACH	MD		02/28/2025	7.125	311,479		405,000
3500110455	EL CAJON	CA		01/08/2025	8.075	622,703		660,000
100177618	SNELLVILLE	GA		01/16/2025	7.500	311,856		360,000
100189726	CARNEGIE	PA		01/21/2025	8.750	311,545		337,000
100203371	CEDARBURG	WI		03/27/2025	6.990	311,338		435,000
100202659	AURORA	CO		03/24/2025	6.990	311,319		505,000
100195180	WESTAMPTON	NJ		02/24/2025	7.375	311,324		410,000
100190956	ANGIER	NC		01/28/2025	7.625	311,542		403,000
100181416	PHOENIX	AZ		01/09/2025	7.500	311,478		455,000
100202964	VESTABURG	MI		03/24/2025	7.500	311,187		434,000
100203458	WENDELL	NC		03/27/2025	7.250	311,164		433,000
100198511	ELKTON	MD		02/28/2025	7.250	311,283		407,000
100194135	LAS VEGAS	NV		02/14/2025	8.000	311,358		403,000
100199029	LAWRENCEVILLE	GA		02/28/2025	6.500	311,468		435,000
3410000731	BRENTWOOD	TN		03/03/2025	9.166	524,774	97,371	2,650,000
100188336	DURHAM	NC		01/08/2025	6.999	311,839		450,000
100192768	LAUREL	MD		02/10/2025	6.624	311,015		450,000
100201616	HAMMOND	LA		03/13/2025	7.250	311,003		392,000
100202401	CHARLOTTE	NC		03/19/2025	7.750	310,976		371,000
100199377	COTTONWOOD	AZ		03/05/2025	7.990	310,981		385,000
100200242	HOUSTON	TX		03/07/2025	7.625	310,970		400,000
100192163	SPARKS	NV		01/31/2025	7.500	311,378		430,000
100201795	CHICAGO	IL		03/18/2025	7.500	310,939		403,000
100203907	BUENA PARK	CA		03/28/2025	7.624	310,800		720,000
100203326	GREEN BROOK	NJ		03/27/2025	7.250	310,783		400,000
100194150	PHILADELPHIA	PA		02/14/2025	6.250	311,807		470,000
100190076	GRANBURY	TX		01/21/2025	6.750	310,969		395,000
100177228	BEAVERTON	OR		01/16/2025	7.500	311,212		395,000
100157234	ELVERTA	CA		02/20/2025	7.750	314,471		725,000
100195184	WEST CHESTER	PA		02/24/2025	7.625	310,631		380,000
100203236	COLORADO SPRINGS	CO		03/27/2025	7.750	310,602		405,000
100203399	SAVANNAH	GA		03/27/2025	7.375	310,588		376,500
100190152	WILDWOOD CREST	NJ		01/21/2025	7.625	315,111		411,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190138	WENTZVILLE	MO		01/21/2025	6.875	310,988		410,000
100203188	BOYNTON BEACH	FL		03/27/2025	7.250	310,439		415,000
100181425	PALM DESERT	CA		01/09/2025	9.125	310,635		372,000
100202956	MINERAL BLUFF	GA		03/24/2025	7.375	310,385		410,000
100194400	PHOENIX	AZ		02/14/2025	7.500	310,406		425,000
100198537	OCEAN CITY	MD		02/28/2025	6.875	310,488		415,000
100189330	AVONDALE	AZ		01/13/2025	7.125	310,839		520,000
100195189	PRINCETON	TX		02/24/2025	6.875	310,263		410,000
100177408	DENTON	TX		01/16/2025	7.375	310,777		408,000
100203155	WESTAMPTON	NJ		03/27/2025	7.875	310,208		409,000
100192630	SACHSE	TX		02/10/2025	6.990	310,406		410,000
100177539	FORT MYERS	FL		01/16/2025	8.375	310,783		425,000
100194368	LIVINGSTON MANOR	NY		02/14/2025	7.990	310,092		380,000
100193150	PORTLAND	OR		02/10/2025	5.875	309,978		465,000
100201886	PLAINFIELD	IN		03/18/2025	7.625	310,057		400,000
100194625	BRIDGEPORT	PA		02/21/2025	5.625	310,294		424,000
100177535	PORT ORANGE	FL		01/16/2025	9.750	310,375		342,000
100202553	MESA	AZ		03/21/2025	4.990	309,976		485,000
100202778	SPRINGFIELD	OR		03/24/2025	7.500	309,940		400,000
100198277	RALEIGH	NC		02/28/2025	6.875	310,032		409,000
100194094	HOUSTON	TX		02/14/2025	7.375	309,907		416,000
100194096	HOUSTON	TX		02/14/2025	7.375	309,862		415,000
3500112322	JUPITER	FL		02/18/2025	8.885	592,776	26,770	726,000
100192945	ROCKPORT	TX		02/10/2025	7.000	310,030		492,000
100157399	PITTSBURGH	PA		02/20/2025	8.250	309,972		430,000
100202952	RANSON	WV		03/24/2025	7.375	309,733		385,000
100193021	MARICOPA	AZ		02/10/2025	5.750	309,660		365,000
100198262	HILLIARD	OH		02/28/2025	7.875	309,813		382,000
100188889	AUSTIN	TX		01/09/2025	7.875	309,928		425,000
100193690	KISSIMMEE	FL		02/10/2025	7.375	309,636		430,000
100197021	SCOTTSDALE	AZ		02/25/2025	10.875	309,661		1,040,000
100202706	FAIRFIELD BAY	AR		03/24/2025	7.250	309,595		425,000
100177038	FORT WASHINGTON	MD		01/16/2025	9.875	309,914		350,000
4010084928	TRAFFORD	PA		01/30/2025	7.370	313,227		425,000
100199276	GRASS VALLEY	CA		03/05/2025	7.250	309,478		400,000
100193083	AURORA	CO		02/10/2025	4.625	310,038		520,000
100194600	SYRACUSE	IN		02/21/2025	7.100	309,696		435,000
100195174	CHARLOTTE	NC		02/24/2025	7.625	309,429		402,000
100190686	GREENSBORO	NC		01/28/2025	7.000	310,702		445,500
100203903	SHELTON	CT		03/28/2025	7.499	309,338		380,000
100200357	PARRISH	FL		03/10/2025	7.250	309,335		442,000
100194765	CALDWELL	ID		02/21/2025	7.750	309,543		405,000
100177395	HOPE	MI		01/16/2025	9.125	310,256		351,000
100194513	WENDELL	NC		02/14/2025	7.990	309,267		415,000
100194744	SANFORD	NC		02/21/2025	7.125	309,463		402,000
100191262	LAKE FOREST	CA		01/29/2025	7.499	309,242		570,000
100188611	PHOENIX	AZ		02/10/2025	8.000	309,227		400,000
100199085	RALEIGH	NC		02/28/2025	6.625	309,289		411,000
100188891	FORT WORTH	TX		01/09/2025	6.625	309,638		460,000
100201441	DENTON	TX		03/12/2025	8.625	309,120		369,000
100177654	PRESCOTT	AZ		01/16/2025	7.375	309,602		462,000
100199841	FARMINGVILLE	NY		03/05/2025	10.125	309,106		875,000
100189991	MCKINNEY	TX		01/21/2025	5.750	309,237		417,000
100189207	PARK RIDGE	IL		01/13/2025	7.750	309,316		430,000
100193244	FRONT ROYAL	VA		02/10/2025	7.500	309,465		410,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193370	WEST NEW YORK	NJ		02/10/2025	7.125	310,251		600,000
100202515	BRANDYWINE	MD		03/21/2025	5.990	308,826		480,000
100202895	FORT WORTH	TX		03/24/2025	5.750	308,812		413,000
100199384	SODDY DAISY	TN		03/05/2025	7.375	308,828		400,000
100195191	AUSTIN	TX		02/24/2025	6.990	308,789		435,000
100195178	CLERMONT	FL		02/24/2025	7.375	309,021		410,000
100192931	MEMPHIS	TN		02/10/2025	7.250	308,727		435,000
100199336	PRINCETON	TX		03/05/2025	6.750	308,702		410,000
100188874	AUBREY	TX		01/09/2025	7.625	309,478		415,000
100157153	LANHAM	MD		02/20/2025	8.875	308,723		390,000
100204068	FRESNO	TX		03/28/2025	7.999	308,631		375,000
100198354	ANNA	TX		02/28/2025	6.875	308,748		485,000
100190157	KNOXVILLE	TN		01/21/2025	7.490	308,884		402,000
100198249	SAVANNAH	GA		02/28/2025	7.999	308,747		375,000
100190778	JOSHUA	TX		01/27/2025	6.750	308,825		447,500
100194457	PALM COAST	FL		02/14/2025	6.990	308,540		426,000
100192776	FAYETTEVILLE	AR		02/10/2025	7.624	308,494		375,000
100189007	SEVERANCE	CO		01/09/2025	6.999	308,997		622,000
100190223	ALBUQUERQUE	NM		01/21/2025	7.250	308,951		378,000
100203381	LAS VEGAS	NV		03/27/2025	7.374	308,425		460,000
3300005679	WEST NEW YORK	NJ		01/29/2025	8.585	286,806	21,588	519,400
100188435	AUSTIN	TX		01/08/2025	7.375	308,674		405,000
100201085	CUMMING	GA		03/12/2025	7.250	308,400		471,000
100194703	ANTLOCH	TN		02/21/2025	7.250	308,603		428,000
100193105	KNIGHTDALE	NC		02/10/2025	5.375	308,205		480,000
100203470	DOWAGIAC	MI		03/26/2025	7.500	308,282		507,000
100203644	UNITED KINGDOM	GBR		03/27/2025	6.590	386,274		503,687
100195177	HENRICO	VA		02/24/2025	7.500	308,808		375,000
100202443	GLENDALE	AZ		03/20/2025	8.000	308,231		375,000
100191072	SAINT AUGUSTINE	FL		01/29/2025	6.990	308,224		435,000
100197332	MENIFEE	CA		02/25/2025	8.875	308,202		680,282
100193406	TAMPA	FL		02/10/2025	7.000	308,710		729,000
100192281	PHILADELPHIA	PA		01/31/2025	7.375	308,623		400,000
100197491	SCOTTSDALE	AZ		02/26/2025	7.250	308,159		1,100,000
100192744	WALDORF	MD		02/10/2025	6.990	308,154		435,000
100191486	ENSCHEDE	NLD		01/29/2025	5.250	370,820		484,018
100203498	GREAT FALLS	MT		03/26/2025	7.375	308,097		429,000
100192774	TEMPE	AZ		02/10/2025	7.625	308,106		400,000
100189124	PHOENIX	AZ		01/13/2025	6.625	308,302		394,000
100202404	PENNSAUKEN	NJ		03/19/2025	7.750	308,020		375,000
100200302	SHIRLEY	NY		03/07/2025	7.740	307,992		410,000
100190002	FOLEY	AL		01/21/2025	8.125	308,210		332,000
100191269	VALENCIA	CA		01/29/2025	8.125	308,155		398,000
100157173	MARIPOSA	CA		02/20/2025	8.125	308,156		514,500
100193494	OREGON CITY	OR		02/10/2025	7.375	308,581		778,000
100190110	MESA	AZ		01/21/2025	7.625	308,125		399,000
100188793	SALEM	OR		01/09/2025	5.500	308,092		445,000
100198379	HALLOWELL	ME		02/28/2025	7.490	307,872		402,600
100193735	FAYETTEVILLE	AR		02/10/2025	8.000	307,758		423,000
100193720	FAYETTEVILLE	AR		02/10/2025	8.000	307,732		424,000
100203184	BIG BEAR LAKE	CA		03/27/2025	7.875	307,641		375,000
100157061	PALM DESERT	CA		02/20/2025	7.625	307,864		485,000
100192650	HENRICO	VA		02/10/2025	7.500	307,882		410,000
100201953	MIAMI	FL		03/18/2025	7.125	307,623		500,000
100195381	BALTIMORE	MD		02/24/2025	7.500	307,612		364,000

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100193633	PHOENIX	AZ		02/10/2025	7.250	308,436		490,000
100201071	NATICK	MA		03/12/2025	7.125	307,544		400,000
100189285	STALLINGS	NC		01/13/2025	6.875	307,713		410,000
100192311	EAST STROUDSBURG	PA		01/31/2025	7.000	308,119		401,000
100189339	APEX	NC		01/13/2025	6.990	307,630		436,000
100201711	VAN ALSTYNE	TX		03/18/2025	6.375	306,678		435,000
100192510	IRVING	TX		02/07/2025	9.999	307,353		420,000
100201412	NEW ORLEANS	LA		03/12/2025	6.999	307,280		433,000
100202774	FORT WORTH	TX		03/24/2025	7.375	307,232		385,000
100185244	CHARLOTTE	NC		01/24/2025	7.000	307,677		542,000
100185197	HUMMELSTOWN	PA		01/24/2025	7.250	307,364		380,000
100203104	RIDLEY PARK	PA		03/27/2025	7.000	307,098		425,000
100192796	FRESNO	CA		02/10/2025	7.250	307,040		408,000
100203994	SALEM	OR		03/28/2025	7.125	307,013		488,000
100198296	CENTERTON	AR		02/28/2025	7.250	307,131		440,000
100192663	HOLLY SPRINGS	NC		02/10/2025	7.000	307,012		418,000
100197674	UNITED KINGDOM	GBR		02/28/2025	6.990	373,852		684,498
100190095	WENTZVILLE	MO		01/21/2025	6.875	307,519		412,000
100195188	ARDMORE	PA		02/24/2025	6.750	306,987		500,000
100191586	OAK PARK	IL		01/31/2025	7.250	307,178		510,000
100188452	ROCKLEDGE	FL		01/08/2025	7.500	307,244		400,000
100195182	CROSS PLAINS	WI		02/24/2025	6.990	307,191		412,000
100191303	HUNTLAND	TN		01/30/2025	6.875	306,892		400,000
100188583	PUNTA GORDA	FL		02/10/2025	7.750	306,908		390,000
100202976	COLUMBIA	SC		03/24/2025	7.500	306,795		394,000
100203898	SMITHFIELD	UT		03/28/2025	6.749	306,782		465,000
100193072	INDIO	CA		02/10/2025	4.500	306,584		600,000
100190130	GERMANTOWN	TN		01/21/2025	7.250	306,976		401,500
100192173	CARSON CITY	NV		01/31/2025	7.500	306,897		422,000
100201976	NASHVILLE	TN		03/18/2025	7.125	306,680		410,000
100199304	STURGEON BAY	WI		03/05/2025	7.990	306,633		399,900
100190472	GIBBSBORO	NJ		01/24/2025	8.875	306,563		375,000
100203550	PALM BAY	FL		03/26/2025	7.500	306,472		400,000
100192890	CHARLOTTE	NC		02/10/2025	7.500	306,814		374,000
100203275	MIDDLETOWN	DE		03/27/2025	6.750	306,450		420,000
100201122	GARNER	NC		03/12/2025	7.375	306,408		399,000
100192794	MADERA	CA		02/10/2025	6.625	306,372		409,000
100198913	CORVALLIS	OR		02/28/2025	7.250	306,503		435,000
100190127	MARIETTA	GA		01/21/2025	7.125	306,638		415,000
100200231	PASADENA	CA		03/07/2025	6.875	306,328		950,000
100190663	COLUMBUS	OH		01/28/2025	7.375	306,806		428,000
100198285	AUSTIN	TX		02/28/2025	7.875	306,641		390,000
100188314	TWAIN HARTE	CA		01/08/2025	6.625	306,623		435,000
100193528	GRANTSBURG	WI		02/10/2025	7.125	306,770		797,000
100177023	CLEVELAND	TN		01/16/2025	9.500	306,562		451,000
100202683	CHARLOTTESVILLE	VA		03/24/2025	7.125	306,160		440,000
100189873	WAKE FOREST	NC		01/21/2025	5.500	306,365		427,000
100193740	SUMMERTON	SC		02/10/2025	7.375	306,133		606,000
100201602	MIAMI	FL		03/13/2025	6.990	306,101		431,000
100194638	HENDERSON	NV		02/21/2025	7.250	306,843		435,000
100188855	CHANDLER	AZ		01/09/2025	7.250	306,094		427,000
100191619	HURRICANE	UT		01/31/2025	7.625	305,958		399,000
100193019	MARICOPA	AZ		02/10/2025	5.750	310,917		365,470
100201102	LEBANON	TN		03/12/2025	7.250	305,892		395,000
100199090	SAINT CLOUD	FL		02/28/2025	7.625	306,010		405,000

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100190160	HANOVER PARK	IL		01/21/2025	7.990	306,217		367,000
100199035	MONMOUTH	OR		02/28/2025	6.990	305,840		418,000
100200739	RANCHO CORDOVA	CA		03/11/2025	5.750	305,695		425,000
100201954	BRADENTON	FL		03/18/2025	7.250	305,636		431,000
100194752	RICHMOND	VA		02/21/2025	7.500	305,882		427,500
100177082	OCEAN CITY	MD		01/16/2025	7.500	306,056		538,000
100194788	SAN ANTONIO	TX		02/21/2025	6.875	305,746		405,000
100203139	KUNA	ID		03/27/2025	6.875	305,394		530,000
100188584	GLENDALE	AZ		02/10/2025	6.750	305,315		475,000
100191380	SURPRISE	AZ		01/30/2025	7.375	305,559		375,000
100195488	STATESVILLE	NC		02/24/2025	5.625	305,176		435,000
100194684	WINTER GARDEN	FL		02/21/2025	7.125	305,443		455,000
100189351	APACHE JCT	AZ		01/13/2025	7.375	309,348		460,000
100200385	SAN TAN VALLEY	AZ		03/10/2025	7.625	305,151		370,000
100198449	NAPERVILLE	IL		02/28/2025	6.900	305,227		450,000
3340098646	BOHEMIA	NY		03/27/2025	8.560	381,348		624,000
100190367	DES PLAINES	IL		01/22/2025	6.850	305,070		460,000
100201483	PRINCETON	MA		03/12/2025	6.999	305,062		500,000
100201242	CHICO	CA		03/12/2025	5.500	304,889		486,000
100190046	VENICE	FL		01/21/2025	7.250	305,421		398,000
100194428	FAIRFAX	VA		02/14/2025	7.250	304,942		395,000
100191494	NIJMEGEN	NLD		01/29/2025	5.900	366,916		792,598
100194741	ROUND ROCK	TX		02/21/2025	6.250	305,164		440,000
100201228	PORTLAND	OR		03/12/2025	5.750	304,829		439,000
100203302	CHARLOTTE	NC		03/27/2025	6.375	304,849		384,000
100188382	COLORADO SPRINGS	CO		01/08/2025	7.000	305,114		410,000
100190711	SMYRNA	GA		01/28/2025	7.375	305,090		422,000
100195172	RALEIGH	NC		02/24/2025	7.375	307,132		400,500
100203323	MCKINNEY	TX		03/27/2025	5.750	304,807		440,000
100177375	KATY	TX		01/16/2025	9.750	305,169		350,000
100193404	PHOENIXVILLE	PA		02/10/2025	7.125	305,307		610,500
100185266	LACEY	WA		01/24/2025	7.125	305,017		460,000
100191702	MELBOURNE	FL		02/20/2025	7.500	304,753		397,000
100188032	ALDIE	VA		01/07/2025	7.375	305,896		1,293,813
100203341	NEW BRITAIN	CT		03/27/2025	7.750	304,671		390,000
100191259	LAS VEGAS	NV		01/29/2025	7.875	304,710		363,000
100204082	CYPRESS	TX		03/28/2025	9.250	304,556		324,500
100189590	MANASSAS	VA		01/17/2025	6.875	305,076		465,000
3500115063	CAPE CORAL	FL		01/27/2025	7.710	609,000		1,000,000
100203231	NORTH LAS VEGAS	NV		03/27/2025	5.750	304,491		421,000
100194156	NAPLES	FL		02/14/2025	6.875	305,584		415,000
100189406	CALIMESA	CA		01/14/2025	7.500	303,418		406,000
100185222	BAKERSFIELD	CA		01/24/2025	6.875	304,688		405,000
100190895	LAWRENCEVILLE	GA		01/28/2025	6.500	304,941		432,000
100200582	GEORGETOWN	TX		03/11/2025	5.750	304,378		422,000
100189101	MARIETTA	GA		01/13/2025	7.500	304,441		390,000
100192850	LAWRENCEVILLE	GA		02/10/2025	8.000	304,869		392,000
100190362	LEE'S SUMMIT	MO		01/22/2025	7.990	304,346		390,000
100194329	VANCOUVER	WA		02/14/2025	7.625	304,354		490,000
100192577	FORNEY	TX		02/10/2025	6.875	304,274		379,000
100194070	MIAMI	FL		03/20/2025	7.000	304,221		950,000
100198363	DOYLESTOWN	PA		02/28/2025	6.875	304,320		401,000
100192693	HENDERSON	NV		02/10/2025	7.375	304,462		400,000
100202529	AUSTIN	TX		03/21/2025	7.125	304,200		550,000
100194041	CRYSTAL RIVER	FL		03/20/2025	7.750	304,198		432,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189667	MARSTONS MILLS	MA		01/17/2025	7.875	378,000		500,000
100192552	SAN TAN VALLEY	AZ		02/10/2025	7.500	304,101		370,000
100190967	SURPRISE	AZ		01/28/2025	5.875	304,230		438,000
100203348	GARNER	NC		03/27/2025	7.375	303,925		399,000
100203433	CHARLOTTE	NC		03/27/2025	7.875	303,877		402,000
100191630	COLORADO SPRINGS	CO		01/31/2025	7.500	303,829		419,000
100177509	MCKINNEY	TX		01/16/2025	7.250	304,716		385,000
100203575	FORT WORTH	TX		03/26/2025	6.875	303,780		415,000
100194444	TAMPA	FL		02/14/2025	7.250	303,728		410,000
100190879	ANNA	TX		01/28/2025	7.500	304,390		462,000
100190028	GALLATIN	TN		01/21/2025	7.125	304,167		392,000
100189846	LAWRENCEVILLE	GA		01/21/2025	7.125	303,949		380,000
100199536	AUSTIN	TX		03/05/2025	9.875	303,742		845,000
100193450	WETUMPKA	AL		02/10/2025	6.625	304,128		425,000
100199291	PRINCETON	TX		03/05/2025	6.750	303,606		410,000
100193342	BALTIMORE	MD		02/10/2025	7.375	304,069		420,000
100201141	MADERA	CA		03/12/2025	7.375	303,549		375,000
100195175	FAYETTEVILLE	AR		02/24/2025	6.990	303,519		400,000
100191426	AMSTERDAM	NLD		01/29/2025	5.200	365,230		529,787
100201290	DES PLAINES	IL		03/12/2025	8.000	303,498		390,000
100195479	GUYTON	GA		02/24/2025	5.750	303,423		427,000
100195198	LAWRENCEVILLE	GA		02/24/2025	6.125	303,718		440,000
100199379	TULSA	OK		03/05/2025	7.750	303,466		365,000
100189898	MARICOPA	AZ		01/21/2025	7.500	303,685		371,000
100194066	DUNEDIN	FL		03/20/2025	7.250	303,428		417,000
100204138	LONG BEACH	CA		03/28/2025	6.625	303,380		975,000
100201367	VICTORVILLE	CA		03/12/2025	6.999	303,373		398,000
100200364	MAPLE SHADE	NJ		03/10/2025	7.625	303,333		390,000
100194511	GEORGETOWN	TX		02/14/2025	7.875	303,339		370,000
100190914	STUART	FL		01/28/2025	7.625	303,613		425,000
100197683	UNITED KINGDOM	GBR		02/28/2025	5.690	369,293		516,602
3300005575	SPRING VALLEY	NY		02/19/2025	8.625	231,913	71,314	1,581,000
100188297	RALEIGH	NC		01/08/2025	6.500	303,483		414,000
100200623	IRVING	TX		03/11/2025	6.875	303,205		458,000
100193646	CLEARWATER	FL		02/10/2025	7.750	303,225		392,000
100195477	CARTERSVILLE	GA		02/24/2025	5.500	303,135		434,000
100202693	LAS VEGAS	NV		03/24/2025	7.125	303,165		425,000
100188715	ELLIJAY	GA		01/09/2025	7.625	303,399		380,000
100193289	ELKRIDGE	MD		02/10/2025	6.625	303,064		435,000
100198533	CLARKSVILLE	MD		02/28/2025	6.990	303,144		675,000
100198281	BLUE JAY	CA		02/28/2025	7.500	303,124		400,000
100202407	DETROIT	MI		03/19/2025	7.375	302,965		400,000
100202900	SINCLAIR	ME		03/24/2025	6.875	302,958		475,000
100198239	ANNA	TX		02/28/2025	6.750	303,056		475,000
100200648	HOLLYWOOD	FL		03/11/2025	7.375	302,911		395,000
100195363	THE VILLAGES	FL		02/24/2025	8.125	302,874		331,000
100202800	PENDERGRASS	GA		03/24/2025	7.500	302,850		396,000
100200696	KENNESAW	GA		03/11/2025	7.625	302,845		406,000
100204051	CHARLOTTE	NC		03/28/2025	7.375	302,776		470,000
3500115143	OCALA	FL		01/27/2025	8.085	605,544		111,409
100191017	BRANFORD	CT		01/29/2025	7.374	302,754		504,000
100191409	HEERENVEEN	NLD		01/29/2025	5.050	364,314		687,642
100191472	ROTTERDAM	NLD		01/29/2025	5.250	364,314		2,108,336
100203654	SCHIEDAM	NLD		03/26/2025	4.850	376,251		533,457
100189234	TEMPLE	TX		01/13/2025	7.375	302,978		394,000

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1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100189855	CLERMONT	FL		01/21/2025	5.500	303,002		444,000
100157410	NEWNAN	GA		02/20/2025	7.875	302,951		392,000
100198243	NASHUA	NH		02/28/2025	7.500	302,736		442,000
100190107	COPPELL	TX		01/21/2025	7.000	315,129		445,000
100194334	FITCHBURG	MA		02/14/2025	7.250	302,571		404,000
100157474	LAND O LAKES	FL		02/20/2025	7.875	302,774		500,000
100200360	HUDDLESTON	VA		03/10/2025	7.500	302,542		380,000
100203414	DAWSONVILLE	GA		03/27/2025	7.625	302,494		387,000
100192644	MANASSAS	VA		02/10/2025	7.250	302,487		410,000
100202145	MARLBOROUGH	MA		03/18/2025	7.000	302,421		467,000
100188689	GARY	IN		01/09/2025	7.750	302,667		335,000
100194596	MIRAMAR	FL		03/28/2025	7.000	302,392		545,000
100194611	PALM BAY	FL		02/21/2025	7.500	302,608		375,000
100189460	AURORA	CO		01/15/2025	8.999	302,558		340,000
100189892	CONCORD	NC		01/21/2025	7.125	302,581		415,000
100190985	STEPHENSON	VA		01/28/2025	7.750	302,659		395,000
100185209	RIO LINDA	CA		01/24/2025	7.625	302,539		526,000
100200624	IRVING	TX		03/11/2025	6.875	302,184		400,000
3.62503E+11	LOS ANGELES	CA		03/11/2025	8.675	583,250	21,000	862,500
100191297	ATLANTA	GA		01/30/2025	7.250	303,077		370,000
100194743	SANFORD	NC		02/21/2025	7.125	302,293		380,000
100193466	GLENDALE	AZ		02/10/2025	7.625	302,473		395,000
100198493	ROCK HALL	MD		02/28/2025	7.625	302,318		369,000
100195196	LAWRENCEVILLE	GA		02/24/2025	6.000	301,928		429,000
100189850	CARTERSVILLE	GA		01/21/2025	5.500	303,028		432,000
100193526	HAVERSTRAW	NY		02/10/2025	7.125	302,380		400,000
100201014	BENTONVILLE	AR		03/12/2025	6.625	301,823		400,000
100189325	PRINCETON	TX		01/13/2025	6.875	302,081		426,000
100200559	SACRAMENTO	CA		03/11/2025	6.875	301,772		460,000
100188800	SALEM	OR		01/09/2025	5.500	302,925		439,995
100202948	TUCSON	AZ		03/24/2025	8.000	301,763		370,000
100191452	GRONINGEN	NLD		01/29/2025	5.200	363,013		471,335
100197764	S-GRAVENHAGE	NLD		02/26/2025	5.130	365,700		471,335
100197613	SCOTTSDALE	AZ		02/26/2025	7.249	301,626		710,000
100203288	MOUNT HOLLY	NC		03/27/2025	5.750	301,580		417,000
100194277	PHOENIX	AZ		02/14/2025	7.625	301,602		378,000
100198400	SPRINGFIELD	OR		02/28/2025	6.990	301,943		398,000
100200411	LEHIGH ACRES	FL		03/10/2025	7.874	301,569		385,000
100188517	MUKWONAGO	WI		01/08/2025	7.490	301,803		400,000
100190873	MCKINNEY	TX		01/28/2025	8.625	301,700		376,000
100194242	GAINESVILLE	FL		02/14/2025	8.250	301,508		410,000
100192585	HOUSTON	TX		02/10/2025	7.750	301,804		365,000
100189115	BUTTERNUT	WI		01/13/2025	7.500	301,578		400,000
100200323	SAN TAN VALLEY	AZ		03/10/2025	4.990	301,127		420,000
100201574	GARLAND	TX		03/13/2025	7.375	301,176		410,000
100201213	TUCSON	AZ		03/12/2025	7.990	301,185		366,000
100190661	CAPE CORAL	FL		01/28/2025	6.875	301,384		385,000
100201281	APOPKA	FL		03/12/2025	7.875	301,135		410,000
100189853	MERIDIAN	ID		01/21/2025	6.875	301,374		447,000
100193127	CELINA	TX		02/10/2025	5.750	301,019		440,000
100192989	KNOXVILLE	TN		02/10/2025	7.375	301,343		330,000
100190398	TRABUCO CANYON	CA		01/23/2025	9.125	301,704		1,790,000
100188736	LA QUINTA	CA		01/09/2025	6.875	303,000		1,200,000
100199012	RALEIGH	NC		02/28/2025	6.625	301,155		399,900
100199478	FLOWER MOUND	TX		03/05/2025	9.625	301,095		951,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190168	COLORADO SPRINGS	CO		01/21/2025	7.500	301,360		390,000
100203111	LAKEWOOD	CO		03/27/2025	7.125	301,005		420,000
100203401	ROYAL OAK	MI		03/27/2025	7.250	300,995		388,000
100194210	SOUTHWEST RANCHES	FL		02/14/2025	8.625	300,985		1,150,000
100200671	WEATHERFORD	TX		03/11/2025	7.125	300,947		429,000
100202429	FRANKFORT	KY		03/20/2025	6.750	300,305		375,000
100194321	ALBUQUERQUE	NM		02/14/2025	7.990	300,943		389,000
100189292	DAWSONVILLE	GA		01/13/2025	7.125	301,114		405,000
100190129	FLINTSTONE	GA		01/21/2025	7.500	301,079		330,000
100191473	S-GRAVENHAGE	NLD		01/29/2025	5.200	361,972		578,441
100200227	MILWAUKEE	WI		03/07/2025	7.375	300,799		390,000
100194480	PALM SPRINGS	CA		02/14/2025	7.625	300,766		390,000
100202597	HIGH POINT	NC		03/21/2025	6.625	300,645		495,400
100189515	MONROE	NY		01/15/2025	7.249	300,559		375,000
100177624	DELAWARE	OH		01/16/2025	6.500	315,316		820,000
100177299	CINCINNATI	OH		01/16/2025	6.875	301,026		465,000
100194137	FLAGSTAFF	AZ		02/14/2025	7.000	300,643		465,000
100188713	ANDERSON	SC		01/09/2025	7.625	300,594		336,000
100204076	BIG BEAR CITY	CA		03/28/2025	6.999	300,299		419,000
100185242	NEW ORLEANS	LA		01/24/2025	7.250	300,547		420,000
100190012	FRESNO	CA		01/21/2025	5.500	300,594		430,000
100189283	SAINT GEORGE	UT		01/13/2025	6.990	300,777		396,000
100188798	ABERDEEN	NC		01/09/2025	5.500	300,464		425,000
100194613	OCRACOKE	NC		02/21/2025	7.000	300,429		498,000
100203103	JERSEY CITY	NJ		03/27/2025	6.990	300,154		550,000
100157504	RIALTO	CA		02/20/2025	8.375	300,371		620,000
100190025	SUPPLY	NC		01/21/2025	6.875	300,307		380,000
100203191	STATESVILLE	NC		03/27/2025	5.750	300,020		425,000
100177436	ORLANDO	FL		01/16/2025	6.875	300,579		482,000
100193671	POCATELLO	ID		02/10/2025	6.875	300,258		385,000
100195167	WESTAMPTON	NJ		02/24/2025	7.500	299,967		415,000
100199275	WEST SACRAMENTO	CA		03/05/2025	6.990	299,900		421,000
100189201	INDIO	CA		01/13/2025	7.500	300,102		420,000
100202655	CHARLOTTE	NC		03/24/2025	6.990	299,814		402,000
100203438	CHRISTIANSBURG	VA		03/27/2025	6.750	299,803		390,000
100201949	MESA	AZ		03/18/2025	7.875	299,791		361,000
40100093186	TROY	NY		03/28/2025	8.180	299,755		396,000
100203172	REHOBOTH BEACH	DE		03/27/2025	6.875	299,729		410,000
100193059	HENDERSON	NV		02/10/2025	6.875	299,962		535,000
100193177	WEST PALM BEACH	FL		03/20/2025	7.375	299,676		450,000
100192341	DELTONA	FL		02/05/2025	7.750	299,656		390,000
100200306	HOUSTON	TX		03/07/2025	7.750	299,626		386,500
100194279	CHICAGO	IL		02/14/2025	7.490	299,627		365,000
100189380	NORTH PORT	FL		01/14/2025	7.125	299,772		375,000
100194130	CARMEL	IN		02/14/2025	8.000	301,273		404,000
100189289	LINDON	UT		01/13/2025	7.125	299,681		395,000
100177011	SPENCER	NC		01/16/2025	9.250	299,719		318,000
100192288	STAMFORD	CT		01/31/2025	7.500	299,708		390,000
100200172	PORTLAND	OR		03/07/2025	7.125	299,265		435,000
100192687	HURRICANE	UT		02/10/2025	7.000	299,233		401,000
100191107	VICTORVILLE	CA		01/29/2025	8.499	299,250		470,000
100188764	BUFORD	GA		01/09/2025	4.875	299,384		435,000
100194749	SUGAR HILL	GA		02/21/2025	6.990	299,393		400,000
100194317	SAINT JOSEPH	MI		02/14/2025	8.125	299,156		360,000
100194766	ENGLEWOOD	NJ		02/21/2025	7.000	299,356		395,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201820	PROVIDENCE	RI		03/18/2025	7.250	299,102		495,000
100202834	SAN BERNARDINO	CA		03/24/2025	7.625	299,061		369,000
100177530	TAMPA	FL		01/16/2025	6.875	299,598		430,000
100188469	W LAFAYETTE	IN		01/08/2025	8.125	299,556		370,000
100191729	GEORGETOWN	TX		02/20/2025	8.625	298,988		335,000
100198389	CHESTERTON	IN		02/28/2025	6.990	299,050		455,000
100195478	LAWRENCEVILLE	GA		02/24/2025	7.750	298,913		380,000
100177451	SOUTH ROCKWOOD	MI		01/16/2025	7.875	298,912		367,000
100185235	FRONT ROYAL	VA		01/24/2025	7.625	299,090		426,000
100201577	RIVERSIDE	CA		03/13/2025	7.250	298,817		740,000
100198279	NORTH PORT	FL		02/28/2025	7.500	298,915		365,000
100190704	LANCASTER	PA		01/28/2025	7.250	299,275		389,000
100189889	MADISON	WI		01/21/2025	7.490	299,033		465,000
100190156	DAVENPORT	FL		01/21/2025	7.125	298,951		378,000
100193269	LUDINGTON	MI		02/10/2025	7.500	299,129		580,000
100202785	BLOOMINGDALE	GA		03/24/2025	7.500	298,635		384,000
100189885	PULLMAN	WA		01/21/2025	7.500	298,993		389,000
100203918	BIRMINGHAM	AL		03/28/2025	7.250	298,589		389,000
100186151	MANCHESTER	CT		02/10/2025	7.750	298,510		365,000
100186870	AUSTIN	TX		01/07/2025	7.750	298,732		395,000
100188360	ALPHARETTA	GA		01/08/2025	6.875	298,689		423,000
100203670	GRONINGEN	NLD		03/26/2025	4.950	370,876		502,757
100200719	SAN ANTONIO	TX		03/11/2025	7.125	298,404		515,000
100200014	LITTLE ELM	TX		03/06/2025	6.625	298,384		400,000
100192540	BELLAIRE	MI		02/10/2025	8.250	298,596		379,500
100198334	SEAGOVILLE	TX		02/28/2025	6.750	298,419		430,000
100194328	CHICAGO	IL		02/14/2025	7.875	298,346		390,000
100190094	AUBURN	GA		01/21/2025	6.875	339,319		455,000
100201639	RED OAK	TX		03/13/2025	8.990	298,283		360,000
100191812	DALLAS	TX		01/31/2025	8.375	298,200		355,000
3700005832	VALLEY STREAM	NY		03/27/2025	8.425	497,058		177,500
100198425	LAS VEGAS	NV		02/28/2025	7.625	303,356		395,000
100194191	BREINIGSVILLE	PA		02/14/2025	8.000	298,712		810,000
100200189	GRESHAM	OR		03/07/2025	7.250	298,097		478,000
100203291	ARLINGTON	TX		03/27/2025	7.625	298,009		381,000
100201351	OLD HICKORY	TN		03/12/2025	7.375	297,997		420,000
100188520	RANSON	WV		01/08/2025	7.625	298,264		361,000
100189432	BETHLEHEM	GA		01/14/2025	8.000	298,184		370,000
100189362	COLUMBUS	GA		01/14/2025	6.750	298,185		370,000
100200650	LEES SUMMIT	MO		03/11/2025	6.490	297,874		401,000
100202451	SALEM	OR		03/20/2025	8.500	297,840		375,000
100189683	TOLLESON	AZ		02/20/2025	7.250	297,777		430,000
100195176	PRESCOTT VALLEY	AZ		02/24/2025	7.500	297,765		390,000
100203537	PLAINFIELD	IL		03/26/2025	7.375	297,747		390,000
100195416	OJAI	CA		02/24/2025	6.624	297,737		995,000
100189659	HIALEAH	FL		01/17/2025	7.875	297,990		475,000
100195375	LAKEWOOD RANCH	FL		02/24/2025	6.250	297,678		380,000
100197447	NEW LONDON	NH		02/25/2025	7.875	297,900		1,120,048
100188596	EUGENE	OR		02/10/2025	8.750	297,675		410,000
100194598	PEMBROKE PNES	FL		03/28/2025	6.750	297,537		665,000
100193693	NEW WINDSOR	NY		02/10/2025	7.125	297,504		400,000
100195168	BOW	WA		02/24/2025	7.875	297,512		420,000
100192537	BRENTWOOD	TN		02/10/2025	8.125	297,497		427,000
100192539	BRENTWOOD	TN		02/10/2025	8.125	297,491		375,000
100203222	PENSACOLA	FL		03/27/2025	7.250	297,363		415,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190091	KISSIMMEE	FL		01/21/2025	7.375	297,580		397,000
100189257	MADERA	CA		01/13/2025	7.500	341,012		449,000
100194614	LAS VEGAS	NV		02/21/2025	6.875	297,537		420,000
100201167	TUCSON	AZ		03/12/2025	7.625	297,289		380,000
100177599	SAN DIEGO	CA		01/16/2025	7.125	297,791		1,200,000
100194201	DALLAS	TX		02/14/2025	8.875	297,745		639,000
100192404	PATERSON	NJ		02/07/2025	8.749	297,234		370,000
100194607	RICHMOND	TX		02/21/2025	7.625	297,393		376,000
100190228	NAPLES	FL		01/21/2025	6.500	297,938		605,000
100190874	MCKINNEY	TX		01/28/2025	8.625	297,492		380,000
100192662	SALEM	MA		02/10/2025	7.125	297,364		425,000
100203203	MONROE	NC		03/27/2025	5.750	297,076		417,000
100188524	TAYLOR	TX		01/08/2025	7.500	297,283		450,000
100195161	HARDEEVILLE	SC		02/24/2025	7.500	296,974		454,000
100194079	FRESNO	CA		03/20/2025	7.375	296,902		400,000
100200669	SEAGOVILLE	TX		03/11/2025	7.000	296,902		403,000
100193403	JENSEN BEACH	FL		02/10/2025	7.500	297,327		400,000
100193242	COLUMBUS	OH		02/10/2025	7.000	297,240		405,000
100203712	VLAARDINGEN	NLD		03/26/2025	4.850	368,726		529,787
100192752	FRISCO	TX		02/10/2025	6.875	296,631		422,000
100200721	HUTTO	TX		03/11/2025	5.875	296,591		390,000
100188521	POOLER	GA		01/08/2025	7.500	296,436	214	384,000
100188510	SAINT SIMONS ISLAND	GA		01/08/2025	7.625	296,840		365,000
100197566	HOUSTON	TX		02/26/2025	7.750	296,467		390,000
100200307	HOUSTON	TX		03/07/2025	7.450	296,357		386,500
100199313	SEVIERVILLE	TN		03/05/2025	7.500	296,342		320,000
100195179	COLORADO SPRINGS	CO		02/24/2025	6.500	296,281		459,000
100191593	SPRING HILL	FL		01/31/2025	7.375	296,621		365,000
100199994	SANDPOINT	ID		03/06/2025	6.125	296,272		415,000
100201837	BLOOMFIELD	CT		03/18/2025	7.250	296,269		400,000
100194664	LAKE COMO	NJ		02/21/2025	7.375	296,512		385,000
100195374	TRENTON	GA		02/24/2025	7.875	296,270		350,000
100192344	SIGNAL HILL	CA		02/05/2025	6.875	296,835		620,000
100199114	FORT MYERS	FL		03/03/2025	9.375	296,100		387,000
100188363	BROOKSHIRE	TX		01/08/2025	6.875	306,854		440,000
100197591	RAYNHAM	MA		02/26/2025	7.125	296,119		607,000
100188512	SAINT LOUIS	MO		01/08/2025	7.375	296,320		390,000
100189125	SUFFOLK	VA		01/13/2025	6.624	296,248		469,000
100192666	INDIAN TRAIL	NC		02/10/2025	6.750	296,021		428,000
40100682 63	EUCLID	OH		01/30/2025	7.190	300,825		423,250
100199080	ANGIER	NC		02/28/2025	6.625	296,102		430,000
100199397	LAWRENCEVILLE	GA		03/05/2025	6.875	295,937		390,000
100200270	WORCESTER	MA		03/07/2025	7.740	295,945		380,000
100195651	BUFORD	GA		02/24/2025	8.125	297,171		367,000
100189027	LAUREL	MD		01/09/2025	7.750	296,073		360,000
100188888	GRESHAM	OR		01/09/2025	7.499	296,037		440,000
100190048	OCEAN CITY	MD		01/21/2025	7.375	296,058		385,000
100192778	FAIRHOPE	AL		02/10/2025	7.125	295,782		395,000
100197501	WOODLAND	CA		02/26/2025	6.575	295,769		435,000
100195357	PIONEER	CA		02/24/2025	7.625	295,733		350,000
100204148	MANASSAS	VA		03/28/2025	7.499	295,717		549,000
100200628	FREDERICKSBURG	VA		03/11/2025	6.750	295,679		433,000
100190105	MODESTO	CA		01/21/2025	7.625	295,879		395,000
100189314	LAKE BLUFF	IL		01/13/2025	7.500	295,848		415,000
100195171	FUQUAY VARINA	NC		02/24/2025	6.990	295,523		390,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193669	MCKINNEY	TX		02/10/2025	7.250	295,730		380,000
100199078	LAWRENCEVILLE	GA		02/28/2025	6.625	295,464		429,000
100194490	HOMESTEAD	FL		02/14/2025	7.375	295,477		395,090
100188833	PLYMOUTH	MA		01/09/2025	7.375	295,683		360,000
100200162	COROLLA	NC		03/06/2025	6.125	295,323		1,230,000
100185220	STERLING HEIGHTS	MI		01/24/2025	7.625	295,255		360,000
100195628	GAITHERSBURG	MD		02/24/2025	8.999	295,221		350,000
100200374	POOLER	GA		03/10/2025	7.625	295,211		385,000
100188371	BOISE	ID		01/08/2025	6.990	296,030		395,000
100197618	FORT WORTH	TX		02/26/2025	8.374	295,162		385,000
100198528	ELKRIDGE	MD		02/28/2025	6.490	295,281		427,500
100157188	SUGAR LAND	TX		02/20/2025	8.750	296,392		345,000
100202626	PFLUGERVILLE	TX		03/24/2025	6.750	295,066		415,000
100188316	NEKOOSA	WI		01/08/2025	6.625	295,275		412,000
100195162	BALTIMORE	MD		02/24/2025	7.500	295,002		387,000
100202974	FORT MYERS	FL		03/24/2025	7.375	294,828		390,000
100177409	DUNCANVILLE	TX		01/16/2025	8.500	295,386		360,000
100195472	DAWSONVILLE	GA		02/24/2025	5.500	294,719		424,000
100194512	PITTSBURGH	PA		02/14/2025	7.375	294,781		360,000
100201720	HOUSTON	TX		03/18/2025	7.500	294,742		385,000
100194588	ROUND ROCK	TX		03/28/2025	7.000	294,732		445,000
100188780	APEX	NC		01/09/2025	5.250	294,883		440,000
100198320	ATHENS	GA		02/28/2025	6.875	295,008		365,000
100193682	DECATUR	GA		02/10/2025	7.500	294,635		480,000
100198430	LAVON	TX		02/28/2025	7.125	294,715		380,000
100186907	SAN ANTONIO	TX		01/07/2025	4.125	294,368		441,000
100198376	SALEM	OR		02/28/2025	7.490	294,854		385,000
100201133	RICHARDSON	TX		03/12/2025	7.375	294,499		380,000
100188358	WAYNESVILLE	NC		01/08/2025	6.875	294,753		387,000
100198259	FARMINGTON	AR		02/28/2025	7.250	294,591		381,000
100204047	DAVIE	FL		03/28/2025	6.375	294,410		890,000
100201238	MONROE	NC		03/12/2025	5.375	294,326		426,000
100200515	HOUSTON	TX		03/11/2025	6.875	294,360		388,000
100181469	ALBUQUERQUE	NM		01/09/2025	7.000	294,628		535,000
100194234	HOQUIAM	WA		02/14/2025	7.990	294,389		375,000
100197634	LITTLE ELM	TX		02/26/2025	7.249	294,340		420,000
100201108	CHARLOTTE	NC		03/12/2025	7.250	294,306		360,000
100192500	WASHINGTON	DC		02/07/2025	7.749	294,289		430,000
100190939	MOORESVILLE	NC		01/28/2025	6.375	294,811		424,000
100199549	HANSVILLE	WA		03/05/2025	9.875	294,347		1,056,200
100200051	WARSAW	IN		03/06/2025	8.125	294,271		325,000
100188518	TAMPA	FL		01/08/2025	7.375	294,515		384,000
100177455	STATEN ISLAND	NY		01/16/2025	8.000	297,001		435,000
100203274	BLOOMINGDALE	GA		03/27/2025	7.625	294,133		404,000
100195383	KANNAPOLIS	NC		02/24/2025	7.625	294,344		320,000
100177589	WINCHESTER	VA		01/16/2025	7.250	294,593		686,000
100197531	CYPRESS	TX		02/26/2025	7.750	294,066		370,000
100198305	ROUND ROCK	TX		02/28/2025	7.625	294,836		398,000
100190134	SARASOTA	FL		01/21/2025	6.500	294,493		505,000
100193606	PEMBROKE PINES	FL		02/10/2025	8.375	294,000		400,000
100200273	SOMERVILLE	MA		03/07/2025	6.490	293,977		585,000
100201129	TACOMA	WA		03/12/2025	7.375	293,959		380,000
100202961	COMANCHE	TX		03/24/2025	7.625	293,945		377,000
100202698	TUCSON	AZ		03/24/2025	7.250	293,897		410,000
100194447	FREDERICKSBURG	VA		02/14/2025	7.990	293,934		398,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190124	FISHERS	IN		01/21/2025	7.500	294,127		360,000
100200712	RAVENEL	SC		03/11/2025	5.875	293,844		404,500
100194680	PROVIDENCE VILLAGE	TX		02/21/2025	6.500	294,075		407,000
100195164	COLORADO SPRINGS	CO		02/24/2025	7.250	293,793		360,000
100193797	ORLANDO	FL		02/10/2025	7.875	293,798		350,000
100203225	DELRAY BEACH	FL		03/27/2025	6.990	293,715		410,000
100188519	PEORIA	AZ		01/08/2025	7.500	293,743		371,000
100190811	PRAIRIE GROVE	AR		01/27/2025	6.875	293,964		695,000
100177399	ATLANTA	GA		01/16/2025	8.375	294,065		375,000
100201196	WINTER HAVEN	FL		03/12/2025	7.625	293,420		340,000
100189175	DAWSONVILLE	GA		01/13/2025	7.875	293,580		395,000
100203165	SANFORD	NC		03/27/2025	5.750	293,231		427,000
100202888	FENTON	MO		03/24/2025	7.625	293,191		379,000
100203185	SANTAQUIN	UT		03/27/2025	5.990	293,167		383,000
100201089	LAS VEGAS	NV		03/12/2025	7.250	293,168		395,000
100188746	KNIGHTDALE	NC		01/09/2025	4.875	293,350		527,000
100190117	OAK PARK	IL		01/21/2025	7.625	303,496		440,000
100189955	SALEM	OR		01/21/2025	7.500	293,240		388,000
100195373	OCALA	FL		02/24/2025	5.750	293,211		360,000
100202420	SAINT CLOUD	FL		03/19/2025	7.125	292,936		389,990
100193113	FRESNO	CA		02/10/2025	5.500	292,783		426,000
100189969	FATE	TX		01/21/2025	7.000	293,134		395,000
100195170	COLUMBUS	OH		02/24/2025	6.875	292,759		402,000
100191717	LYONS	IL		02/20/2025	7.375	292,735		400,000
100191053	DORAL	FL		01/29/2025	7.624	292,725		396,000
100177608	NEW CUMBERLAND	PA		01/16/2025	6.625	295,181		665,000
100194599	PORTOLA	CA		02/21/2025	7.875	292,887		325,000
100190208	GREENSBORO	NC		01/21/2025	7.000	294,451		360,000
100189868	WESTFIELD	IN		01/21/2025	6.625	292,911		480,000
100192851	LAWRENCEVILLE	GA		02/10/2025	7.750	292,652		382,000
3300005738	NEWARK	NJ		03/05/2025	8.525	243,991	48,622	637,500
100191226	BAKERSFIELD	CA		01/29/2025	9.125	292,793		330,000
100191314	NEW ORLEANS	LA		01/30/2025	7.250	292,692		370,000
100194730	POWELL	OH		02/21/2025	7.990	292,608		410,000
100157068	LAKE WORTH	FL		02/20/2025	7.125	292,720		525,000
100177233	FOLEY	AL		01/16/2025	7.375	292,603		320,000
100190893	HEMET	CA		01/28/2025	6.125	292,469		513,500
100201900	HAYWARD	WI		03/18/2025	7.875	292,233		430,000
100195480	BUFORD	GA		02/24/2025	5.750	292,060		414,000
100197541	BEND	OR		02/26/2025	6.625	292,088		550,000
100193051	SANDERSON	FL		02/10/2025	7.625	292,273		350,000
100200689	BRADENTON	FL		03/11/2025	6.990	292,068		385,000
100202068	NASHVILLE	TN		03/18/2025	7.000	291,952		380,000
100203667	SITTARD	NLD		03/26/2025	5.000	362,814		486,539
100201918	PLANT CITY	FL		03/18/2025	7.750	291,929		350,000
100198530	ELLICOTT CITY	MD		02/28/2025	6.624	292,014		475,000
100192691	HENDERSON	NV		02/10/2025	7.375	292,129		380,000
100157353	NORFOLK	VA		02/20/2025	8.750	292,081		352,500
100189888	PRAIRIE RIDGE	TX		01/21/2025	7.500	292,064		395,000
100193604	PIEDMONT	SC		02/10/2025	7.875	291,758		349,000
100201239	SALEM	OR		03/12/2025	5.500	291,662		424,000
100201132	PORTLAND	TN		03/12/2025	7.375	291,703		400,000
100193034	HICKORY	NC		02/10/2025	7.990	291,700		350,000
100195475	BUFORD	GA		02/24/2025	5.375	291,621		422,000
100191329	BUCHANAN DAM	TX		01/30/2025	7.750	292,098		407,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192628	FRESNO	CA		02/10/2025	7.500	291,634		410,000
100188669	GLENDALE	AZ		02/10/2025	7.500	291,558		408,000
100194162	SACRAMENTO	CA		02/14/2025	7.500	291,755		551,000
3340094142	WILTON MANORS	FL		03/27/2025	8.708	364,320		395,000
100192711	FORT WORTH	TX		02/10/2025	6.875	291,656		395,000
100195481	ACWORTH	GA		02/24/2025	5.750	291,349		410,000
100188356	CHARLOTTE	NC		01/08/2025	6.875	291,596		385,000
100194131	MIDWAY	KY		02/14/2025	7.375	291,536		360,000
100194280	SAVANNAH	GA		02/14/2025	7.990	291,283		360,000
100194603	WHITE ROCK	NM		02/21/2025	6.125	291,518		412,000
100189851	SARATOGA SPRINGS	UT		01/21/2025	5.750	291,489		455,000
100198887	MADERA	CA		02/28/2025	7.990	291,375		370,000
100188839	BAKERSFIELD	CA		01/09/2025	6.990	291,183		415,000
100195405	MAGNOLIA	TX		02/24/2025	7.625	291,162		315,000
100189766	VIRGINIA BEACH	VA		01/21/2025	8.250	291,318		317,000
100189989	BREINIGSVILLE	PA		01/21/2025	7.750	291,357		390,000
100199340	PANAMA CITY BEACH	FL		03/05/2025	7.500	291,111		330,000
100190197	JACKSONVILLE	FL		01/21/2025	8.375	291,480		347,000
100194726	SAINT CHARLES	MO		02/21/2025	6.624	301,308		415,000
100192944	MANOR	TX		02/10/2025	6.999	291,021		404,000
100177024	LAS VEGAS	NV		01/16/2025	6.625	291,496		375,000
100195165	KILLEEN	TX		02/24/2025	7.625	290,944		440,000
100189155	HENDERSON	NV		01/13/2025	7.125	291,182		360,000
100195158	THE COLONY	TX		02/24/2025	7.500	290,916		380,000
100189494	RICHMOND	VA		01/15/2025	7.000	291,178		565,000
100195166	LUTHERVILLE TIMONIUM	MD		02/24/2025	6.875	290,872		415,000
100195156	ROUND ROCK	TX		02/24/2025	7.875	290,866		360,000
100202554	JOHNSTOWN	CO		03/21/2025	4.990	290,804		486,000
100194463	NORCROSS	GA		02/14/2025	7.750	290,850		360,000
100201168	SAVANNAH	GA		03/12/2025	7.625	290,821		374,000
100157094	PORT SAINT LUCIE	FL		02/20/2025	7.625	291,019		361,000
100195163	WEST VALLEY CITY	UT		02/24/2025	7.375	290,774		381,000
100200097	TOWSON	MD		03/06/2025	6.625	290,759		527,000
100189471	BLANCO	TX		01/15/2025	7.249	291,119		365,000
100192885	CLYDE	NC		02/10/2025	7.875	290,682		365,000
100190304	MERRICK	NY		01/22/2025	7.196	290,642		581,500
100191410	ROTTERDAM	NLD		01/29/2025	5.150	349,741		518,975
100203457	WESTAMPTON	NJ		03/27/2025	7.250	290,600		405,000
100202479	COLUMBIA	SC		03/21/2025	7.625	290,510		320,000
100189887	LUDINGTON	MI		01/21/2025	7.125	290,742		380,000
100194617	ORLAND	ME		02/21/2025	7.500	290,670		355,000
100191304	SUNSET BEACH	NC		01/30/2025	7.500	290,691		355,000
100188238	EAGLE	ID		01/07/2025	7.250	290,992		1,257,661
100188472	CHARLOTTE	NC		01/08/2025	6.625	290,996		389,000
100201237	KYLE	TX		03/12/2025	4.990	290,331		460,000
100195609	ADDISON	IL		02/24/2025	7.375	290,349		410,000
100204312	ASHLAND	OH		03/31/2025	9.725	290,208		615,000
100192545	ORLANDO	FL		02/10/2025	7.500	290,296		360,000
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025	8.875	290,263		365,000
100177122	DENISON	TX		01/16/2025	6.875	290,698		365,000
100193018	SNEADS FERRY	NC		02/10/2025	6.490	290,383		346,000
100203314	SAVANNAH	GA		03/27/2025	6.125	290,107		396,000
100191022	MIAMI	FL		01/29/2025	7.499	290,080		380,000
100194721	HENDERSON	NV		02/21/2025	5.990	290,303		380,000
100198338	DENTON	TX		02/28/2025	6.990	290,091		360,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203178	LITTLE FERRY	NJ		03/27/2025	7.375	289,978		450,000
100157163	CORDOVA	TN		02/20/2025	9.625	290,109		331,000
100203213	MERIDIAN	ID		03/27/2025	6.999	289,867		422,000
100195376	HARBOR SPRINGS	MI		02/24/2025	8.125	289,818		337,000
100194281	PIGEON FORGE	TN		02/14/2025	7.625	289,826		372,000
100194547	PHOENIX	AZ		02/20/2025	8.875	289,800		350,000
100191498	HENGELO	NLD		01/29/2025	5.200	348,700		637,907
100203669	NIJMEGEN	NLD		03/26/2025	4.900	360,126		637,150
100201894	STOCKTON	CA		03/18/2025	7.250	289,751		410,000
100157478	FAYETTEVILLE	NC		02/20/2025	7.875	290,903		372,000
100192448	HACIENDA HEIGHTS	CA		02/07/2025	5.750	289,693		1,220,000
100188511	HUTTO	TX		01/08/2025	7.500	289,997		405,000
100189829	HOUSTON	TX		01/21/2025	7.250	289,952		394,000
100189869	ACWORTH	GA		01/21/2025	5.375	289,928		420,000
100202858	MESQUITE	TX		03/24/2025	7.875	289,687		370,000
100188914	CHICAGO	IL		01/09/2025	7.499	289,911		375,000
100157083	JAMAICA	NY		02/20/2025	7.500	289,667		515,000
100189924	BUFORD	GA		01/21/2025	4.990	290,061		425,000
100202838	LEVITTOWN	PA		03/24/2025	7.625	289,622		353,000
100189820	MCKINNEY	TX		01/21/2025	5.750	289,857		415,000
100202643	CHARLOTTE	NC		03/24/2025	6.875	289,601		386,000
3410000737	NEW PROVIDENCE	NJ		03/07/2025	8.732	579,011		2,288,000
3.62503E+11	SEATTLE	WA		03/11/2025	8.425	579,000		1,250,500
100197576	HIGH POINT	NC		02/26/2025	8.625	289,537		351,000
100201015	AMERICAN FORK	UT		03/12/2025	6.625	289,495		390,000
100189814	LITTLE ELM	TX		01/21/2025	6.750	296,799		435,000
100202877	MCKINNEY	TX		03/24/2025	8.125	289,470		362,000
100189254	CHARLOTTE	NC		01/13/2025	7.125	289,715		378,100
100203271	SAVANNAH	GA		03/27/2025	6.250	289,391		386,000
100200177	KISSIMMEE	FL		03/07/2025	7.500	289,368		362,000
100201160	HORSHAM	PA		03/12/2025	7.500	289,346		350,000
100188306	RALEIGH	NC		01/08/2025	6.625	289,602		383,000
100189615	SAN JACINTO	CA		01/17/2025	6.625	289,510		420,000
100190159	ASHEVILLE	NC		01/21/2025	7.125	289,991		416,000
100202652	CHUBBUCK	ID		03/24/2025	6.990	289,249		448,000
100193031	GREENWOOD	IN		02/10/2025	7.375	289,245		345,000
100190670	JEFFERSON	OH		01/28/2025	6.250	297,304		571,000
100185296	CAPE CORAL	FL		01/24/2025	7.375	289,389		375,000
100194140	SACRAMENTO	CA		02/14/2025	7.500	289,314		543,000
100200340	FREDERICKSBURG	VA		03/10/2025	6.624	288,996		385,000
100201881	LOUISVILLE	KY		03/18/2025	7.875	288,865		332,000
100194633	OCEAN VIEW	DE		02/21/2025	7.500	289,065		365,000
100203410	DURHAM	NC		03/27/2025	6.875	288,810		375,000
100200626	LITTLE ROCK	AR		03/11/2025	7.625	288,742		398,000
100188808	SARATOGA SPRINGS	UT		01/09/2025	5.500	288,907		460,000
3500113963	CAMPBELL	CA		01/08/2025	8.075	577,212		315,000
100193055	VICTORVILLE	CA		02/10/2025	5.990	288,562		519,000
100199034	PUNTA GORDA	FL		02/28/2025	8.125	288,764		360,000
100201599	GREENSBORO	NC		03/13/2025	8.875	288,588		385,000
100191319	DALLAS	TX		01/30/2025	7.500	288,821		370,000
100192305	BUFFALO	NY		01/31/2025	7.500	289,195		370,000
100189920	APEX	NC		01/21/2025	5.250	288,788		420,000
100199415	PASADENA	TX		03/05/2025	7.990	288,510		350,000
4010091998	LANSING	MI		03/28/2025	8.630	288,475		417,000
100177554	MEARS	MI		01/16/2025	8.000	288,903		330,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197549	BOISE	ID		02/26/2025	6.625	288,387		393,000
100201433	MILFORD	NJ		03/12/2025	7.625	288,364		1,000,000
100190001	NORTH LAS VEGAS	NV		01/21/2025	5.750	288,556		404,000
100185257	PHOENIX	AZ		01/24/2025	8.125	288,750		435,000
100191253	HERMISTON	OR		01/29/2025	6.999	288,356		345,000
100194639	BELTON	MO		02/21/2025	5.990	288,529		397,000
100200575	EPHRATA	WA		03/11/2025	6.875	288,237		405,000
100195169	RALEIGH	NC		02/24/2025	6.625	288,484		393,000
100193101	ACWORTH	GA		02/10/2025	5.250	288,084		450,000
100188841	GARLAND	TX		01/09/2025	7.875	288,255		395,000
100198972	HOLLYWOOD	FL		03/03/2025	8.150	288,112		518,000
100192912	ALBUQUERQUE	NM		02/10/2025	7.875	288,163		393,000
100203173	SAINT CHARLES	IL		03/27/2025	5.990	288,124		399,000
100192826	NEWARK	DE		02/10/2025	6.990	288,611		380,000
100188401	FREDERICK	MD		01/08/2025	7.125	288,552		377,000
3340093942	HOLBROOK	NY		01/16/2025	8.722	359,964		580,000
100203216	PITTSBURGH	PA		03/27/2025	7.875	287,900		370,500
100157461	BAKERSFIELD	CA		02/20/2025	8.250	288,112		360,000
100201629	MONTGOMERY	AL		03/13/2025	7.500	287,913		605,000
100186918	LAWRENCEVILLE	GA		01/07/2025	7.625	289,688		376,000
100177470	JACKSONVILLE	FL		01/16/2025	7.125	288,405		375,000
100190270	FORT MYERS	FL		01/22/2025	8.570	287,795		370,000
100203145	KINGSPORT	TN		03/27/2025	7.125	287,760		475,000
100193566	BREWSTER	MA		02/10/2025	7.125	288,225		405,000
100200305	HOUSTON	TX		03/07/2025	7.750	287,772		386,000
100194446	BIG BEAR CITY	CA		02/14/2025	7.990	287,740		385,000
100185230	WARWICK	RI		01/24/2025	7.750	287,725		425,000
100192201	KENNEWICK	WA		01/31/2025	6.875	290,155		387,500
100203518	JEFFERSON	GA		03/26/2025	5.990	287,647		406,000
100195490	MONROE	NC		02/24/2025	5.750	287,553		422,000
100189764	ELLSWORTH	ME		01/21/2025	7.500	288,049		350,000
100188778	DELAWARE	OH		01/09/2025	5.250	287,825		409,000
100190712	HOUSTON	TX		01/28/2025	7.250	287,850		406,000
100188592	AVONDALE	AZ		02/10/2025	8.250	287,595		505,000
100189266	APEX	NC		01/13/2025	6.625	328,179		436,000
3310093265	DIX HILLS	NY		02/06/2025	8.470	245,457	41,996	600,000
100194283	IRVING	TX		02/14/2025	7.625	287,467		353,000
100193191	PUNTA GORDA	FL		03/20/2025	8.125	287,440		335,000
100195173	CATONSVILLE	MD		02/24/2025	6.625	287,656		385,000
100181386	MIAMI	FL		01/09/2025	6.875	287,906		664,000
100189269	FORT MYERS	FL		01/13/2025	7.375	287,614		400,000
100199098	ELMHURST	NY		03/03/2025	7.250	287,355		650,000
100193787	ROGERS	AR		02/10/2025	7.500	287,349		405,000
100200327	LITTLE ELM	TX		03/10/2025	4.990	287,282		530,000
100188514	MODESTO	CA		01/08/2025	7.375	287,593		390,000
100192846	DULUTH	GA		02/10/2025	7.875	287,345		350,000
100198886	KUNA	ID		02/28/2025	6.750	287,411		482,000
100202822	LOCUST GROVE	VA		03/24/2025	7.625	287,295		359,000
100200728	VINEYARD	UT		03/11/2025	6.500	287,219		368,000
100193619	HOUSTON	TX		02/10/2025	7.750	287,238		370,000
100203500	ORLAND PARK	IL		03/26/2025	7.625	287,196		371,000
100198362	DUNEDIN	FL		02/28/2025	7.625	287,317		358,000
100204169	NORTH POTOMAC	MD		03/31/2025	6.424	287,143		1,516,060
100199285	GAINESVILLE	FL		03/05/2025	7.875	287,189		405,000
100177357	CRANSTON	RI		01/16/2025	9.875	287,522		363,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200271	PHOENIX	AZ		03/07/2025	7.500	287,175		370,000
100189777	CINCINNATI	OH		01/21/2025	7.375	287,307		331,500
100190438	SAUSALITO	CA		01/23/2025	7.875	287,442		2,695,000
100157127	WILLIS	TX		02/20/2025	7.750	287,762		353,000
100188672	PORT CHARLOTTE	FL		02/10/2025	7.500	286,945		405,000
100189252	WENTZVILLE	MO		01/13/2025	7.250	287,422		375,000
100188372	EDINA	MN		01/08/2025	6.990	287,398		380,000
100194282	MESA	AZ		02/14/2025	7.625	286,895		395,000
100200342	SPRING	TX		03/10/2025	7.375	286,834		350,000
100192172	TACOMA	WA		01/31/2025	8.125	287,528		371,000
100204109	HOMESTEAD	FL		03/28/2025	6.750	286,755		425,000
100194425	HARRISBURG	PA		02/14/2025	7.500	286,730		375,000
100195670	ESSEX	MD		02/24/2025	8.125	286,707		365,000
100202397	MIAMI	FL		03/19/2025	7.500	286,696		400,000
100201054	ACWORTH	GA		03/12/2025	6.999	286,679		410,000
100190899	MCKINNEY	TX		01/28/2025	7.625	286,959		399,000
100195661	BUFORD	GA		02/24/2025	7.999	286,650		390,000
100202902	MYRTLE BEACH	SC		03/24/2025	7.250	286,609		419,000
100203343	ANGIER	NC		03/27/2025	6.625	286,594		384,000
100203556	GREAT FALLS	MT		03/26/2025	5.990	286,573		390,000
100194775	PALM DESERT	CA		02/21/2025	7.250	286,802		385,000
100191052	BARRINGTON	IL		01/29/2025	6.750	286,597		380,000
100192695	LEANDER	TX		02/10/2025	7.500	286,537		422,000
100203268	SUMMERVILLE	SC		03/27/2025	7.490	286,503		367,000
100192782	TUCSON	AZ		02/10/2025	7.250	286,725		376,000
100186897	MC KINNEY	TX		01/07/2025	7.375	286,954		360,000
100189251	LITTLE ELM	TX		01/13/2025	6.999	286,683		385,000
100177485	SANTAQUIN	UT		01/16/2025	7.000	287,098		380,000
100189100	MORGANTOWN	WV		01/13/2025	7.000	286,392		435,000
100192672	WOODSTOCK	GA		02/10/2025	7.625	286,621		389,000
100201109	FRESNO	CA		03/12/2025	7.250	286,306		350,000
100195195	LAS VEGAS	NV		02/24/2025	5.750	286,215		399,000
100188579	TOLLESON	AZ		02/10/2025	7.250	286,272		400,000
100198512	CALIFORNIA	MD		02/28/2025	6.875	286,346		381,000
100177324	CORNING	CA		01/16/2025	8.625	286,637		355,000
100190941	ANGIER	NC		01/28/2025	6.500	286,468		396,000
100195625	WASHOE VALLEY	NV		02/24/2025	7.999	286,440		440,000
100193074	EULESS	TX		02/10/2025	4.990	286,094		685,000
100191614	DAYTON	TX		01/31/2025	7.750	286,356		390,000
100195674	COMPTON	CA		02/24/2025	6.875	286,180		683,000
100189990	NORTH LAS VEGAS	NV		01/21/2025	5.750	286,405		405,000
100200507	MILWAUKEE	WI		03/11/2025	6.625	286,103		390,000
100188515	DURHAM	NC		01/08/2025	7.250	286,566		385,000
100189894	TAMPA	FL		01/21/2025	7.500	286,322		375,000
100203368	SAN ANTONIO	TX		03/27/2025	5.500	286,065		416,000
100202720	LAS VEGAS	NV		03/24/2025	7.250	286,070		410,000
100203387	CHICAGO	IL		03/27/2025	7.490	286,047		350,000
100189118	PROVO	UT		01/13/2025	5.500	286,222		390,000
100189117	PROVO	UT		01/13/2025	5.500	286,222		390,000
100177304	LINDSAY	CA		01/16/2025	7.875	286,501		400,000
3500114919	MORGANVILLE	NJ		01/27/2025	8.273	572,035		1,400,000
100194711	ACWORTH	GA		02/21/2025	7.375	286,244		394,860
100203439	APPLE VALLEY	MN		03/27/2025	6.999	285,993		396,000
100194026	HOUSTON	TX		02/11/2025	8.750	286,129		303,000
100195153	DURHAM	NC		02/24/2025	7.375	285,939		394,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188516	LANCASTER	CA		01/08/2025	7.375	286,143		440,000
100192679	CONROE	TX		02/10/2025	6.990	285,826		395,000
100188728	SPOKANE	WA		01/09/2025	7.375	285,979		335,000
100198921	SMYRNA	TN		02/28/2025	8.125	285,860		363,000
100198875	SANTA MARIA	CA		02/28/2025	7.250	285,791		730,000
100195389	WEXFORD	PA		02/24/2025	8.000	285,681		340,000
100188809	LAS VEGAS	NV		01/09/2025	5.625	285,863		399,000
100191067	BIG BEAR LAKE	CA		01/29/2025	7.125	285,611		925,000
100201340	PASADENA	MD		03/12/2025	7.750	285,577		375,000
100201084	WOODSTOCK	GA		03/12/2025	7.250	285,555		395,000
100177662	INDIAN TRAIL	NC		01/16/2025	7.250	286,007		420,000
100203572	HOFFMAN ESTATES	IL		03/26/2025	6.990	285,423		384,000
100202871	MERIDIAN	ID		03/24/2025	5.125	285,378		470,000
100157265	PINELLAS PARK	FL		02/20/2025	8.375	285,598		370,000
100189152	TULARE	CA		01/13/2025	6.750	285,622		355,000
100189298	CHAMPLIN	MN		01/13/2025	7.250	287,211		375,000
100190205	PAHRUMP	NV		01/21/2025	7.625	285,796		427,000
100189649	CORAL GABLES	FL		01/17/2025	7.375	285,600		357,000
100195390	FERNLEY	NV		02/24/2025	5.750	285,262		375,000
100204067	CAPITOL HEIGHTS	MD		03/28/2025	8.625	285,321		360,000
100192915	LAS VEGAS	NV		02/10/2025	6.875	285,287		378,000
100193715	SACRAMENTO	CA		02/10/2025	7.625	285,230		429,000
100193171	PORT CHARLOTTE	FL		03/20/2025	7.875	285,165		400,000
100181433	CLEVELAND	TN		01/09/2025	7.500	285,413		373,000
4010092554	LUFKIN	TX		03/28/2025	7.860	285,028		434,000
100195524	WINCHESTER	VA		02/24/2025	5.750	284,979		404,000
100190126	CLEARWATER	FL		01/21/2025	7.375	285,612		380,000
100190148	CATONSVILLE	MD		01/21/2025	6.625	285,162		380,000
100188722	HOUSTON	TX		01/09/2025	7.375	285,096		330,000
100190196	PORT ARTHUR	TX		01/21/2025	7.500	285,483		389,500
100189127	NAMPA	ID		01/13/2025	7.500	285,033		350,000
100190673	AUBURN	AL		01/28/2025	7.000	285,001		380,000
100201134	DELAFIELD	WI		03/12/2025	7.375	284,779		366,000
100189044	HENDERSON	NV		01/09/2025	6.499	285,286		400,000
100200226	RAYTOWN	MO		03/07/2025	6.875	284,734		380,000
100157043	N BALDWIN	NY		02/20/2025	9.125	285,271		710,000
100189031	HENDERSON	NV		01/09/2025	6.499	285,175		400,000
100194685	LITITZ	PA		02/21/2025	6.625	284,929		380,000
100190199	GREENSBORO	NC		01/21/2025	7.000	284,895		350,000
100189993	MCKINNEY	TX		01/21/2025	5.750	288,051		435,000
100189108	HOUSTON	TX		01/13/2025	6.990	284,632		370,000
100197135	PHOENIX	AZ		02/25/2025	8.500	284,608		702,329
100192678	SAVANNAH	GA		02/10/2025	7.000	285,105		378,000
100188698	SAN ANTONIO	TX		01/09/2025	7.125	284,779		313,000
100200725	VINEYARD	UT		03/11/2025	6.500	284,488		364,000
100198331	ACWORTH	GA		02/28/2025	5.500	284,518		410,000
100192611	GRAIN VALLEY	MO		02/10/2025	7.500	284,434		370,000
100203428	LEWES	DE		03/27/2025	7.500	284,413		360,000
100202743	SAN ANTONIO	TX		03/24/2025	7.375	284,346		355,000
100193040	CHARLOTTE	NC		02/10/2025	6.990	284,566		338,000
100202938	POLLOCK PINES	CA		03/24/2025	7.375	284,268		368,650
100188857	MANSFIELD	TX		01/09/2025	7.125	284,258		350,000
100203174	BRADENTON	FL		03/27/2025	7.500	284,172		365,000
100190075	AURORA	IL		01/21/2025	7.250	284,362		408,000
3.62502E+11	LIVERMORE	CA		02/27/2025	8.220	568,000		430,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157072	POWDER SPRINGS	GA		02/20/2025	8.500	284,204		383,000
100201904	ORMOND BEACH	FL		03/18/2025	7.125	283,924		398,500
100193112	ANGIER	NC		02/10/2025	5.500	283,769		411,000
100192992	BEULAVILLE	NC		02/10/2025	7.500	283,813		311,000
100199324	LONG BEACH	CA		03/05/2025	7.750	283,720		390,000
100195395	CANADENSIS	PA		02/24/2025	7.625	283,668		326,000
100193427	SEVIERVILLE	TN		02/10/2025	7.125	284,081		375,000
100186966	MCKINNEY	TX		01/07/2025	6.375	284,297		365,000
100200331	PORT SAINT JOE	FL		03/10/2025	7.125	283,564		349,900
100201203	KANNAPOLIS	NC		03/12/2025	7.875	283,563		363,000
100188481	HYANNIS	MA		01/08/2025	7.000	283,771		355,000
100198471	DURHAM	NC		02/28/2025	7.125	283,847		405,000
100202939	BRANSON	MO		03/24/2025	6.990	283,468		370,000
100203327	HUDSON	FL		03/27/2025	6.125	283,425		415,000
100189035	LAS VEGAS	NV		01/09/2025	6.875	283,620		432,000
100198463	FRESNO	CA		02/28/2025	7.125	283,673		375,000
100202467	LAWRENCE	KS		03/21/2025	8.125	283,288		304,000
100188785	APEX	NC		01/09/2025	5.375	286,334		405,000
100192952	ANNA	TX		02/10/2025	6.500	283,222		455,000
100201011	MYRTLE BEACH	SC		03/12/2025	5.750	283,187		362,000
100201331	DALLAS	TX		03/12/2025	7.499	283,213		475,000
100203360	BLUFFTON	SC		03/27/2025	7.375	283,210		370,000
100188811	WASHINGTON	UT		01/09/2025	5.750	285,102		395,000
100202808	MILWAUKEE	WI		03/24/2025	7.625	283,112		370,000
100191134	QUINCY	FL		01/29/2025	7.375	283,292		375,000
100194819	EPHRATA	WA		02/21/2025	6.875	283,317		400,000
100202909	FOUNTAIN HILLS	AZ		03/24/2025	7.250	283,047		375,000
100202901	MAY	TX		03/24/2025	7.500	283,033		375,000
100200508	TANEYTOWN	MD		03/11/2025	7.125	283,017		410,000
100201173	AUSTIN	TX		03/12/2025	7.625	283,007		365,000
100198936	DOWNERS GROVE	IL		02/28/2025	7.400	283,073		425,000
100199068	LAWRENCEVILLE	GA		02/28/2025	6.375	283,299		420,000
100188935	RESERVE	LA		01/09/2025	7.499	283,182		370,000
100189146	RICHMOND	VA		01/13/2025	7.625	283,147		355,000
100190071	PAONIA	CO		01/21/2025	6.875	283,147		400,000
100188762	SAN ANTONIO	FL		01/09/2025	4.875	283,314		425,000
100190070	CHESTERFIELD	SC		01/21/2025	7.375	283,000		354,000
100194099	CAPE CORAL	FL		02/14/2025	7.750	282,987		393,000
100189948	COLUMBIA	SC		01/21/2025	7.500	282,956		310,000
100199980	SACRAMENTO	CA		03/06/2025	6.500	282,718		515,000
100192224	TACOMA	WA		01/31/2025	7.000	283,380		447,000
100191100	VIRGINIA BEACH	VA		01/29/2025	7.125	285,677		580,000
100193296	RANDALLSTOWN	MD		02/10/2025	6.875	283,091		381,000
100193100	ACWORTH	GA		02/10/2025	5.250	282,507		470,000
100199354	PRINCETON	TX		03/05/2025	7.375	282,556		390,110
100192706	NORTH RICHLAND HILLS	TX		02/10/2025	7.125	282,531		383,000
100157089	HALLANDALE BEACH	FL		02/20/2025	10.250	282,642		310,000
100192621	NORTH MYRTLE BEACH	SC		02/10/2025	7.625	282,508		368,000
100189959	FAYETTEVILLE	AR		01/21/2025	7.500	283,248		369,900
100202881	TUCSON	AZ		03/24/2025	8.125	282,444		336,000
3500113306	NASHVILLE	TN		01/08/2025	8.200	564,775		737,500
100202811	TRAVERSE CITY	MI		03/24/2025	7.625	282,309		365,000
100188456	FRISCO	TX		01/08/2025	7.500	283,596		550,000
100157180	ELGIN	IL		02/20/2025	9.000	282,465		325,000
100191613	KISSIMMEE	FL		01/31/2025	7.125	282,222		387,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189937	SPARKS	NV		01/21/2025	4.990	282,487		460,000
100203993	ALLEN	TX		03/28/2025	7.625	282,251		420,000
100194542	ISANTI	MN		02/14/2025	7.125	282,267		347,000
100203601	COLUMBUS	OH		03/26/2025	7.625	282,126		410,000
100200523	CRYSTAL LAKE	IL		03/11/2025	7.250	282,124		375,000
100189901	MCKINNEY	TX		01/21/2025	7.125	282,333		372,000
100177279	FORT MYERS	FL		01/16/2025	8.000	287,155		350,000
100201174	LITTLE RIVER	SC		03/12/2025	7.625	282,070		361,000
100198515	OCEAN CITY	MD		02/28/2025	6.990	282,095		385,000
100188961	HYATTSVILLE	MD		01/09/2025	7.375	282,217		381,000
100192702	CYPRESS	TX		02/10/2025	6.875	281,990		420,000
100201096	HERMITAGE	TN		03/12/2025	7.250	281,969		365,000
100202780	CENTERTON	AR		03/24/2025	7.500	281,932		343,000
100195155	ROUND ROCK	TX		02/24/2025	8.125	281,923		380,000
100201366	BREMERTON	WA		03/12/2025	6.750	281,892		420,000
100192547	MAGGIE VALLEY	NC		02/10/2025	7.375	281,880		350,000
100201197	COLUMBUS	OH		03/12/2025	7.875	281,829		432,300
100194677	WINDER	GA		02/21/2025	7.375	282,016		372,000
100191344	COMMERCE	GA		01/30/2025	7.250	281,766		383,500
100198245	HARTFORD	CT		02/28/2025	7.375	281,824		370,000
100181412	TROUTDALE	OR		01/09/2025	6.875	281,953		490,000
100194674	MECHANICSBURG	PA		02/21/2025	6.990	281,921		405,000
100189209	AUSTIN	TX		01/13/2025	6.750	281,873		400,000
100177677	CEDAR VALLEY	UT		01/16/2025	7.500	282,035		425,000
100201636	TONTITOWN	AR		03/13/2025	7.875	281,580		337,000
100189854	MURFREESBORO	TN		01/21/2025	5.750	281,759		398,000
100202930	FLORENCE	AZ		03/24/2025	6.500	281,521		357,000
100193363	CORINTH	TX		02/10/2025	6.875	281,957		395,000
100192861	ROLLING MEADOWS	IL		02/10/2025	7.625	281,472		360,000
100186959	HOUSTON	TX		01/07/2025	7.625	281,656		389,000
100203590	BRYAN	TX		03/26/2025	7.625	281,395		370,000
100190804	SAN ANTONIO	TX		01/27/2025	7.125	281,858		330,000
100201659	OMAHA	NE		03/13/2025	7.990	281,400		345,000
100193039	MCSHERRYSTOWN	PA		02/10/2025	7.625	281,399		332,000
100191265	LEWISVILLE	TX		01/29/2025	8.125	281,400		355,000
100200265	MOUNDS VIEW	MN		03/07/2025	7.875	281,300		347,000
100198298	MONROE	NC		02/28/2025	7.250	281,545		370,000
100192403	NEW BRUNSWICK	NJ		02/07/2025	8.749	281,238		355,000
100202499	LAS VEGAS	NV		03/21/2025	5.750	281,153		489,000
100202657	FERNLEY	NV		03/24/2025	6.990	281,163		380,000
100203996	STATESVILLE	NC		03/28/2025	7.750	281,154		345,000
100199362	BAKERSFIELD	CA		03/05/2025	6.875	281,121		370,000
100195385	NEW BERN	NC		02/24/2025	5.250	281,010		385,000
100193625	BRIAN HEAD	UT		02/10/2025	6.875	281,295		350,000
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		352,000
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		215,400
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		351,500
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		143,600
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		140,600
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		143,400
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		351,500
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		215,700
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		351,500
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		143,800
3.62504E+11	DALLAS	TX		03/26/2025	8.175	562,100		140,800

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200460	CENTRAL ISLIP	NY		03/10/2025	8.625	281,067		335,000
100190055	MARSHALL	NC		01/21/2025	7.625	281,797		376,000
100193095	APEX	NC		02/10/2025	5.125	280,899		420,000
100195474	BUFORD	GA		02/24/2025	4.990	281,258		419,000
100201156	CHARLOTTE	NC		03/12/2025	7.500	280,933		370,000
100188732	CHESTERFIELD	MO		01/09/2025	7.500	281,127		340,000
100200502	BENTON	AR		03/11/2025	6.625	280,878		383,000
100198396	SUMMERVILLE	SC		02/28/2025	7.625	281,016		365,000
100177641	ANSONIA	CT		01/16/2025	8.875	281,228		320,000
100177489	BATTLE GROUND	WA		01/16/2025	7.250	281,329		620,000
100202181	MODESTO	CA		03/18/2025	7.125	280,809		460,000
100188763	BUFORD	GA		01/09/2025	4.875	280,968		412,000
100192514	LONG BEACH	CA		02/10/2025	6.624	280,761		400,000
100188614	LACEY	WA		02/10/2025	7.250	280,869		429,000
100195523	PROVO	UT		02/24/2025	5.625	292,346		415,000
100186893	MONTGOMERY	TX		01/07/2025	6.875	280,874		370,000
100197584	WEST LAFAYETTE	IN		02/26/2025	6.875	280,548		380,000
100193345	RUNNING SPRINGS	CA		02/10/2025	7.125	280,987		370,000
100177055	BRADENTON	FL		01/16/2025	7.500	281,022		701,000
100202985	TOMBALL	TX		03/24/2025	7.375	280,529		350,000
100201209	BEND	OR		03/12/2025	7.875	280,534		338,000
100203251	WASHINGTON	DC		03/27/2025	7.375	280,505		360,000
100200732	BUCKEYE	AZ		03/11/2025	6.990	280,502		395,000
100202547	ABERDEEN	MD		03/21/2025	6.990	280,484		400,000
100192287	MADISON	WI		01/31/2025	7.375	283,249		390,000
100200668	TUCSON	AZ		03/11/2025	7.250	280,447		365,000
100188993	SALEM	OR		01/09/2025	6.999	280,613		420,000
100195157	MORRISVILLE	NC		02/24/2025	6.624	280,385		405,000
100201800	TAMPA	FL		03/18/2025	7.250	280,359		360,000
100194059	PHOENIX	AZ		03/20/2025	7.875	280,356		360,000
100189184	GREAT CACAPON	WV		01/13/2025	7.500	280,579		340,000
100200618	MECHANICSBURG	PA		03/11/2025	6.490	280,287		388,000
100202958	CLERMONT	FL		03/24/2025	6.875	280,266		378,000
100199054	ANGIER	NC		02/28/2025	6.990	280,609		370,075
100195149	ORANGE PARK	FL		02/24/2025	7.625	280,248		360,000
100192966	MIDLOTHIAN	VA		02/10/2025	7.250	280,220		345,000
100190175	GRIFFIN	GA		01/21/2025	7.625	280,442		350,000
100193042	LYNCHBURG	VA		02/10/2025	7.125	280,173		330,000
100193469	LYNN	MA		02/10/2025	7.125	280,600		355,000
100203344	CHARLOTTE	NC		03/27/2025	7.625	280,136		342,000
100189353	APACHE JUNCTION	AZ		01/13/2025	6.875	280,393		415,000
100190976	MCKINNEY	TX		01/28/2025	6.990	280,385		370,000
100201135	N MYRTLE BEACH	SC		03/12/2025	7.375	280,115		370,000
100194651	ORLANDO	FL		02/21/2025	6.875	280,330		395,000
100192882	MINNEAPOLIS	MN		02/10/2025	7.375	280,088		370,000
100201544	SAN TAN VALLEY	AZ		03/13/2025	7.875	280,043		370,000
100191214	BORREGO SPRINGS	CA		01/29/2025	8.125	280,050		390,000
100188526	TEMECULA	CA		01/08/2025	7.500	280,230		400,000
100200345	BRADLEY	CA		03/10/2025	7.500	279,915		475,000
100194149	OCEAN CITY	MD		02/14/2025	6.875	280,127		400,000
100203395	FORT WORTH	TX		03/27/2025	5.750	279,836		412,000
100201475	PUEBLO	CO		03/12/2025	9.750	279,825		410,000
100181467	HOOVER	AL		01/09/2025	7.375	280,059		370,000
100201301	HAWTHORNE	CA		03/12/2025	7.000	279,765		775,000
100197580	JACKSONVILLE	FL		02/26/2025	7.250	279,745		365,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203493	DENISON	TX		03/26/2025	6.375	279,701		375,000
100201572	GRAYSON	GA		03/13/2025	7.250	279,662		494,000
100194477	MIDLAND	TX		02/14/2025	7.375	279,638		345,000
100190083	PALMYRA	VA		01/21/2025	6.500	279,891		340,000
100203488	HAZEL GREEN	AL		03/26/2025	7.125	279,589		390,000
100200440	SUNRISE	FL		03/10/2025	7.499	279,558		360,000
100200207	TOMBALL	TX		03/07/2025	7.625	279,549		357,000
100190326	PHILADELPHIA	PA		01/22/2025	7.283	279,452		426,000
100200607	DENISON	TX		03/11/2025	6.375	279,429		375,000
100198990	MCKINNEY	TX		02/28/2025	7.875	279,536		360,000
100188981	ENTERPRISE	AL		01/09/2025	7.750	279,629		454,000
100200540	WILMINGTON	DE		03/11/2025	6.990	279,354		375,000
100202959	GRANBURY	TX		03/24/2025	7.375	279,335		365,000
100189373	ROYSTON	GA		01/14/2025	7.375	279,306		360,500
100202945	ARNOLD	CA		03/24/2025	7.250	279,258		422,300
100198345	ATLANTA	GA		02/28/2025	6.875	279,356		385,000
100188684	VIROQUA	WI		01/09/2025	8.125	279,472		300,000
100192916	BUTLER	NJ		02/10/2025	7.500	279,211		430,000
100193409	BISHOPVILLE	SC		02/10/2025	8.125	279,401		355,000
100157171	VENTNOR CITY	NJ		02/20/2025	9.750	279,163		415,000
100157296	MYRTLE BEACH	SC		02/20/2025	7.890	279,155		400,000
100188573	CHICAGO	IL		02/10/2025	7.125	278,918		405,000
100202376	RAVENEL	SC		03/19/2025	8.125	278,907		354,400
100194306	HILLIARD	OH		02/14/2025	8.000	278,895		355,000
100202614	TACOMA	WA		03/21/2025	6.875	278,856		440,000
100203107	KISSIMMEE	FL		03/27/2025	7.625	278,847		340,000
100194375	GEORGETOWN	TX		02/14/2025	7.275	278,857		386,000
100195396	NORTH LAS VEGAS	NV		02/24/2025	5.500	278,749		344,000
100195152	CROWN POINT	IN		02/24/2025	7.500	278,827		385,000
100203505	PLAINFIELD	IL		03/26/2025	7.375	278,774		362,000
100177031	CAROLINA BEACH	NC		01/16/2025	7.875	279,161		340,000
100203398	PITTSBURGH	PA		03/27/2025	6.999	278,707		390,000
100199042	ANGIER	NC		02/28/2025	6.500	278,777		374,000
100199345	LARAMIE	WY		03/05/2025	7.250	278,689		360,000
100201516	ALBUQUERQUE	NM		03/13/2025	7.625	278,626		367,000
100189310	MUNDELEIN	IL		01/13/2025	7.000	278,863		364,000
100188493	LAND O LAKES	FL		01/08/2025	7.000	279,084		345,000
100194024	LEHIGH ACRES	FL		02/11/2025	7.500	278,496		385,000
100195150	CLEARWATER	FL		02/24/2025	7.375	278,696		385,000
100192863	GREENWOOD	IN		02/10/2025	7.990	278,441		360,000
100202663	HAGERSTOWN	MD		03/24/2025	6.990	278,396		365,000
100177482	ANGOLA	NY		01/16/2025	7.625	278,870		385,000
100191711	PLYMOUTH	CT		02/20/2025	8.125	278,411		355,000
100190891	PARRISH	FL		01/28/2025	6.990	278,392		370,000
100203499	FULLERTON	CA		03/26/2025	7.490	278,356		365,000
100203331	MECHANICSVILLE	VA		03/27/2025	6.999	278,336		362,000
100177392	SHERWOOD	OR		01/16/2025	6.750	277,881		515,000
100190978	BELMONT	NC		01/28/2025	6.750	278,518		398,000
100193234	BETHLEHEM	PA		02/10/2025	7.625	278,254		343,000
100189103	MERRIMACK	NH		01/13/2025	6.875	278,271		430,000
100199356	JACKSONVILLE	FL		03/05/2025	7.750	278,229		335,000
100192657	MCCORDSVILLE	IN		02/10/2025	7.625	278,436		360,000
100201338	FAYETTEVILLE	AR		03/12/2025	6.999	278,181		351,000
100188487	PALM COAST	FL		01/08/2025	6.875	278,631		385,000
100190026	PROVO	UT		01/21/2025	5.500	278,353		394,990

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189780	WEST PALM BEACH	FL		01/21/2025	6.990	278,338		355,000
100191336	SCHAUMBURG	IL		01/30/2025	8.500	286,056		342,000
100189148	SAYREVILLE	NJ		01/13/2025	7.375	278,293		368,000
100198961	CARNEGIE	PA		02/28/2025	8.250	278,124		385,000
100198446	KISSIMMEE	FL		02/28/2025	6.625	278,048		370,000
100200601	CARLISLE	PA		03/11/2025	6.500	277,926		399,000
100191309	NORTH MIAMI	FL		01/30/2025	6.750	278,094		392,000
100186176	PALMDALE	CA		02/10/2025	7.000	277,838		425,000
100203273	WINCHESTER	VA		03/27/2025	6.875	277,834		365,000
100189736	LOTTSBURG	VA		01/21/2025	6.999	278,068		650,000
100189413	SUMMERVILLE	SC		01/14/2025	7.750	278,054		465,000
100195380	STETSON	ME		02/24/2025	7.625	277,806		327,000
100194517	CLERMONT	FL		02/14/2025	7.500	277,808		355,000
100199314	DECATUR	GA		03/05/2025	7.625	277,708		356,500
100193570	BRADENTON	FL		02/10/2025	6.375	278,142		395,000
100190282	OAK LAWN	IL		01/22/2025	7.390	277,646		360,000
100177348	LEESBURG	FL		01/16/2025	8.500	278,046		340,000
100193103	ANGIER	NC		02/10/2025	5.375	277,517		415,500
100202912	SELBYVILLE	DE		03/24/2025	6.750	277,537		395,000
100202833	VIRGINIA BEACH	VA		03/24/2025	7.625	277,525		360,000
100194040	LEHIGH ACRES	FL		03/20/2025	7.625	277,526		365,000
100193692	NASHVILLE	TN		02/10/2025	7.875	277,538		351,000
100203208	GRAHAM	NC		03/27/2025	7.375	277,376		367,000
100202559	LIBERTY LAKE	WA		03/21/2025	5.250	277,347		445,000
100188675	VALLEJO	CA		02/10/2025	6.500	277,602		630,000
100190674	BRONSTON	KY		01/28/2025	6.750	278,104		368,000
100190066	PAGE	AZ		01/21/2025	7.250	277,739		370,000
100194643	HENDERSON	NV		02/21/2025	6.875	277,516		415,000
100195160	TUCKER	GA		02/24/2025	6.625	277,244		412,000
100192866	HOWE	IN		02/10/2025	7.625	277,259		357,500
100186976	CHARLOTTE	NC		01/07/2025	6.500	277,435		368,000
100188597	WOODRIDGE	IL		02/10/2025	8.500	277,200		362,000
100195159	NAPERVILLE	IL		02/24/2025	6.750	277,121		395,000
100189149	FORT WORTH	TX		01/13/2025	7.625	277,344		340,000
100192647	WEST WARWICK	RI		02/10/2025	7.375	277,112		460,000
100195489	FUQUAY VARINA	NC		02/24/2025	5.750	277,047		404,000
100188523	LAND O LAKES	FL		01/08/2025	7.375	277,476		340,000
100199389	BRENTWOOD	TN		03/05/2025	6.990	277,075		367,000
100193098	WAKE FOREST	NC		02/10/2025	5.250	276,944		443,500
100186884	CHARLOTTE	NC		01/07/2025	6.500	277,267		368,000
100193499	PALM BAY	FL		02/10/2025	8.000	277,368		350,000
100157314	LEHIGH ACRES	FL		02/20/2025	7.625	277,190		363,000
100190057	SAINT GEORGE	UT		01/21/2025	7.125	277,149		375,700
100192862	NAMPA	ID		02/10/2025	5.375	276,801		400,000
100189904	NORTH CHESTERFIELD	VA		01/21/2025	6.250	277,415		380,500
100190934	DAWSONVILLE	GA		01/28/2025	4.750	277,391		545,000
100192498	BUCKEYE	AZ		02/07/2025	8.124	276,861		370,000
100189941	APEX	NC		01/21/2025	4.875	277,029		458,000
100201453	PALMER	MA		03/12/2025	7.999	276,813		337,000
100202954	DELAVAN	WI		03/24/2025	7.250	276,799		360,000
100201182	HOUSTON	TX		03/12/2025	7.500	276,800		323,000
100203095	REDMOND	OR		03/27/2025	6.990	276,766		475,000
100185281	ROWLETT	TX		01/24/2025	7.625	277,200		345,000
100200384	CONWAY	SC		03/10/2025	7.375	276,750		360,000
100192604	MCKINNEY	TX		02/10/2025	7.500	276,755		363,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185253	PITTSBURGH	PA		01/24/2025	7.000	276,958		368,000
100177659	TAMPA	FL		01/16/2025	8.875	329,867		431,000
100200337	GEORGETOWN	CO		03/10/2025	6.625	276,701		350,000
100202567	WENDELL	NC		03/21/2025	5.500	276,681		435,000
100194445	FREDERICKSBURG	VA		02/14/2025	7.500	276,629		376,000
100177306	TAMPA	FL		01/16/2025	7.875	276,985		329,000
100200335	PANAMA CITY BEACH	FL		03/10/2025	6.625	276,523		425,000
100194285	DEKALB	IL		02/14/2025	7.625	276,549		354,000
100195504	WHITE HOUSE	TN		02/24/2025	5.750	276,427		390,000
100204217	CHARLOTTE	NC		03/31/2025	10.025	276,337		790,000
100189832	ROCKPORT	TX		01/21/2025	6.875	276,636		370,000
100199282	SUWANEE	GA		03/05/2025	7.125	276,394		410,000
100188747	KATY	TX		01/09/2025	7.500	276,640		380,000
3500113646	OCALA	FL		01/08/2025	8.263	143,079	409,652	160,700
100198326	SAINT AUGUSTINE	FL		02/28/2025	5.750	276,299		371,000
100190317	CAPE CORAL	FL		01/22/2025	7.695	276,254		410,000
100193351	SAN DIEGO	CA		02/10/2025	6.875	276,668		825,000
100202675	CLIFTON	NJ		03/24/2025	7.000	276,162		425,000
3340088640	ASBURY PARK	NJ		01/08/2025	9.542	345,192		560,000
100188494	DELTA	UT		01/08/2025	7.125	276,414		397,000
100189142	WESTFIELD	IN		01/13/2025	7.125	276,388		356,000
100203519	ZEPHYRHILLS	FL		03/26/2025	5.750	276,086		370,000
100193110	JOHNSTOWN	CO		02/10/2025	5.500	276,032		399,900
100202398	ESPANOLA	NM		03/19/2025	8.500	276,020		415,000
100194826	LUBBOCK	TX		02/21/2025	6.875	276,047		375,000
100157060	LARGO	FL		02/20/2025	7.250	276,270		457,000
100188859	LEWISVILLE	TX		01/09/2025	7.500	276,216		383,000
100188528	RALEIGH	NC		01/08/2025	7.375	276,179		358,900
100197192	SAN BRUNO	CA		02/25/2025	8.375	275,900		1,674,890
100192727	REDMOND	OR		02/10/2025	7.375	275,897		358,000
100200405	EDGEWATER	FL		03/10/2025	7.625	275,883		332,500
100189966	MURPHY	NC		01/21/2025	6.990	276,106		310,000
100189312	CROSSVILLE	TN		01/13/2025	6.990	276,101		363,000
100199052	ANGIER	NC		02/28/2025	6.500	276,112		395,500
100201434	WASCO	CA		03/12/2025	8.375	275,773		335,000
100177551	PEORIA	AZ		01/16/2025	7.500	276,226		440,000
100189725	WEATHERFORD	TX		01/21/2025	6.875	276,203		375,000
100202463	LEHIGH ACRES	FL		03/20/2025	7.500	275,711		460,000
100191412	TILBURG	NLD		01/29/2025	5.100	331,786		459,509
100193209	BASKING RIDGE	NJ		02/10/2025	7.500	276,113		360,000
100195412	TRACY	CA		02/24/2025	4.990	275,944		920,000
100188942	THERMAL	CA		01/09/2025	7.125	275,844		411,000
100193184	OAKLAND	CA		03/20/2025	8.250	275,625		350,000
100195580	MAUMELLE	AR		02/24/2025	8.250	275,625		350,000
100199104	LAKELAND	FL		03/03/2025	8.375	275,625		430,000
100192478	RIVERSIDE	CA		02/07/2025	6.875	275,524		455,000
100191270	LANCASTER	CA		01/29/2025	7.999	278,250		648,000
100194442	WYLIE	TX		02/14/2025	7.875	275,490		350,000
100193054	DAYTON	OH		02/10/2025	7.500	275,506		321,000
100201938	SAN TAN VALLEY	AZ		03/18/2025	7.875	275,435		459,000
100181475	CENTRAL POINT	OR		01/09/2025	7.625	275,625		350,000
100197535	VALLEJO	CA		02/26/2025	5.750	275,310		415,000
100200483	VISALIA	CA		03/10/2025	8.000	275,373		350,000
100192227	NAPLES	NY		01/31/2025	7.500	276,293		340,000
100203520	CHOWCHILLA	CA		03/26/2025	6.875	275,274		360,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177075	HENRICO	VA		01/16/2025	10.000	276,070		349,500
100203440	CUMMING	GA		03/27/2025	6.750	275,224		385,000
100190992	OAKWOOD	GA		01/28/2025	7.750	275,433		357,000
100190096	COTTLEVILLE	MO		01/21/2025	6.750	275,394		369,000
100177287	HILTON HEAD ISLAND	SC		01/16/2025	7.250	275,696		595,000
100177052	NIANTIC	CT		01/16/2025	7.125	275,721		549,000
100191124	SAN ANTONIO	TX		01/29/2025	6.625	275,097		352,000
100194426	HARRISBURG	PA		02/14/2025	7.500	275,121		362,000
100177132	SNELLVILLE	GA		01/16/2025	7.875	275,542		332,000
100200320	NEWAYGO	MI		03/10/2025	7.500	275,066		350,000
100157283	MEMPHIS	TN		02/20/2025	8.500	275,258		350,000
100195148	ANNA	TX		02/24/2025	7.125	275,055		398,000
100202412	LAWRENCEVILLE	GA		03/19/2025	7.375	275,034		385,000
100186873	DALLAS	TX		01/07/2025	7.625	275,289		355,000
100193231	TEMPE	AZ		02/10/2025	6.625	275,422		485,000
100192550	SYRACUSE	UT		02/10/2025	7.500	275,158		340,000
100193004	CAMDENTON	MO		02/10/2025	7.625	274,942		300,000
100157395	LANCASTER	CA		02/20/2025	8.250	275,136		365,000
100157272	PORT ORANGE	FL		02/20/2025	7.375	275,373		380,000
100203170	SAINT PETERSBURG	FL		03/27/2025	7.250	274,852		360,000
3410000764	FORKED RIVER	NJ		03/24/2025	8.836	549,694		750,000
100200254	AVE MARIA	FL		03/07/2025	7.575	274,828		415,000
100194427	HARRISBURG	PA		02/14/2025	7.500	274,809		362,000
100194458	MINNEAPOLIS	MN		02/14/2025	7.375	274,769		340,000
100189746	HASTINGS	FL		01/21/2025	7.500	275,158		385,000
100188576	TINLEY PARK	IL		02/10/2025	7.875	274,943		350,000
100157202	TARPON SPRINGS	FL		02/20/2025	8.375	274,898		330,000
100201406	PHOENIX	AZ		03/12/2025	6.999	274,659		364,500
100200190	PHOENIX	AZ		03/07/2025	7.375	274,630		342,500
100195559	SNELLVILLE	GA		02/24/2025	8.125	274,588		332,000
100200127	CORAOPOLIS	PA		03/06/2025	6.625	274,581		365,000
100188678	VANCOUVER	WA		02/10/2025	6.875	275,002		550,000
100194810	ANGLER	NC		02/21/2025	5.875	274,811		381,000
100199364	CHARLOTTE	NC		03/05/2025	7.250	274,524		361,000
100177007	FORT MILL	SC		01/16/2025	8.125	274,932		440,000
100194471	LAS VEGAS	NV		02/14/2025	7.625	274,531		352,000
100192777	TUCSON	AZ		02/10/2025	7.500	274,507		350,000
100194636	BELTON	MO		02/21/2025	5.990	274,703		378,000
100189875	LORIS	SC		01/21/2025	7.500	275,291		335,000
100194220	ALVARADO	TX		02/14/2025	7.500	274,444		430,000
100176998	HOUSTON	TX		01/16/2025	7.500	276,442		400,000
100188745	SANDBORN	IN		01/09/2025	7.375	274,945		397,000
100199315	FRESNO	CA		03/05/2025	7.875	274,371		335,000
100199353	TAMPA	FL		03/05/2025	7.500	274,356		330,000
100188547	TAMPA	FL		01/09/2025	8.000	274,540		453,000
100189776	LAKEWOOD	OH		01/21/2025	6.999	274,484		364,000
100195145	CELINA	TX		02/24/2025	6.999	274,232		390,000
100201172	TUCSON	AZ		03/12/2025	7.625	274,224		370,000
100199283	STATESVILLE	NC		03/05/2025	7.875	274,181		330,000
100186057	LEANDER	TX		01/31/2025	6.875	274,912		472,000
100194286	MCDONOUGH	GA		02/14/2025	7.625	274,152		355,000
100189569	NORCROSS	GA		01/17/2025	6.750	274,337		370,000
100199572	SIGNAL MOUNTAIN	TN		03/05/2025	10.875	274,198		678,000
100191783	TAMPA	FL		01/31/2025	7.500	274,254		330,000
100200516	MIAMI	FL		03/11/2025	7.500	274,080		465,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203329	GOSHEN	KY		03/27/2025	7.000	274,062		355,000
100199411	LA GRANGE	KY		03/05/2025	6.990	274,068		360,000
100192910	NORTH BRUNSWICK	NJ		02/10/2025	7.000	274,068		361,000
100202705	MAULDIN	SC		03/24/2025	7.250	274,057		355,000
100195181	BREINIGSVILLE	PA		02/24/2025	5.500	273,981		395,000
100192937	ROUND ROCK	TX		02/10/2025	7.000	274,033		360,000
100194182	NORCROSS	GA		02/14/2025	6.875	274,247		413,000
100177526	TAMPA	FL		01/16/2025	7.375	274,499		355,000
100198997	HOUSTON	TX		02/28/2025	7.990	274,119		355,000
100197573	ORO VALLEY	AZ		02/26/2025	7.625	273,955		438,000
100188486	MURRELLS INLET	SC		01/08/2025	7.125	274,156		335,000
100203297	ANNAPOLIS	MD		03/27/2025	7.500	273,888		333,000
100197007	KEAAU	HI		02/25/2025	8.875	273,909		686,982
100194787	WARDEN	WA		02/21/2025	6.990	274,057		388,000
100194010	HOUSTON	TX		02/11/2025	7.125	274,001		380,000
3340092675	PASSAIC	NJ		01/16/2025	8.336	342,144		143,000
100202848	NORFOLK	VA		03/24/2025	7.750	273,683		350,000
100198257	JACKSONVILLE	NC		02/28/2025	7.625	273,997		372,000
100200604	JOLLET	IL		03/11/2025	6.990	273,673		360,000
100202498	LYNCHBURG	VA		03/21/2025	7.625	273,646		319,000
100199045	CHARLOTTE	NC		02/28/2025	7.750	274,000		355,000
100201321	PALM COAST	FL		03/12/2025	7.125	273,574		366,000
100188488	HUTCHINSON ISLAND	FL		01/08/2025	6.875	273,809		360,000
100191228	VAN NUYS	CA		01/29/2025	6.625	273,801		465,000
100199051	CLERMONT	FL		02/28/2025	7.625	273,578		348,000
100194287	MANCHESTER	CT		02/14/2025	7.490	273,498		360,000
100202940	CALHOUN	GA		03/24/2025	7.625	273,440		357,000
100201179	GAINESVILLE	FL		03/12/2025	7.625	273,424		347,000
100189326	MESA	AZ		01/13/2025	6.500	274,057		440,000
100190069	LAKE PLACID	FL		01/21/2025	7.250	273,798		355,000
100201072	LEBANON	TN		03/12/2025	7.125	273,309		359,000
100203369	MAPLE GROVE	MN		03/27/2025	7.250	273,287		386,000
100194539	ENGLEWOOD	CO		02/14/2025	7.625	273,300		365,000
100188701	ALBUQUERQUE	NM		01/09/2025	5.500	273,443		327,000
3340091435	WESTBURY	NY		01/16/2025	8.740	341,550		360,000
100200598	WEST DES MOINES	IA		03/11/2025	6.624	273,219		365,000
100193561	CRESCENT CITY	CA		02/10/2025	7.125	273,662		568,000
100194631	COLLEGE STATION	TX		02/21/2025	6.990	273,425		362,000
3500115555	BELLEVUE	WA		01/27/2025	7.700	499,888	46,331	496,000
100200464	APPLE VALLEY	CA		03/10/2025	7.125	272,994		449,000
100190080	GLEN ALLEN	VA		01/21/2025	6.625	273,451		325,000
100189135	HENDERSONVILLE	NC		01/13/2025	5.750	273,043		369,000
100191135	SHAFTER	CA		01/29/2025	7.375	272,893		390,000
100157105	ATASCADERO	CA		02/20/2025	7.625	273,060		900,200
100190970	CHARLOTTE	NC		01/28/2025	7.500	272,992		385,000
100201049	HAMPSHIRE	IL		03/12/2025	6.990	272,740		358,000
100194292	MURPHY	TX		02/14/2025	7.490	272,742		400,000
100188638	DELTONA	FL		02/10/2025	6.875	272,708		345,000
100194258	CHARLOTTE	NC		02/14/2025	6.875	272,684		350,000
100202747	SAINT LOUIS	MO		03/24/2025	7.375	272,680		355,000
100193108	HENDERSON	NV		02/10/2025	5.375	272,588		425,000
100189665	MARTINSBURG	WV		01/17/2025	7.250	273,105		340,000
100201240	TALLAHASSEE	FL		03/12/2025	5.500	272,626		393,000
100201155	MIDDLETOWN	DE		03/12/2025	7.500	272,672		360,000
100202360	BROWNS MILLS	NJ		03/19/2025	8.124	272,662		356,800

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202988	PUNTA GORDA	FL		03/24/2025	7.250	272,637		346,000
100193390	FUQUAY VARINA	NC		02/10/2025	6.875	273,004		373,000
100191778	MIAMI	FL		01/31/2025	7.375	272,701		351,000
100192734	TRAVERSE CITY	MI		02/10/2025	7.375	272,739		353,000
100203434	FORT WORTH	TX		03/27/2025	5.500	272,482		396,000
100202500	PORT SAINT LUCIE	FL		03/21/2025	7.375	272,477		365,000
100192158	BLUFFTON	SC		01/31/2025	7.500	273,025		354,000
100188767	SAN ANTONIO	FL		01/09/2025	4.990	272,902		424,000
100201097	OVIEDO	FL		03/12/2025	7.250	272,333		356,000
100191581	LUBBOCK	TX		01/31/2025	7.250	272,448		375,000
100188319	VISALIA	CA		01/08/2025	6.625	272,553		360,000
100194523	BAKERSFIELD	CA		02/14/2025	7.990	272,304		333,000
100190041	THE VILLAGES	FL		01/21/2025	7.625	272,448		349,500
100203193	LAS VEGAS	NV		03/27/2025	5.500	272,149		381,000
100186114	FRESNO	CA		01/31/2025	7.750	272,261		390,000
100192968	WEST POINT	VA		02/10/2025	6.875	272,279		460,000
100194056	FRESNO	CA		03/20/2025	7.250	271,999		360,000
100192996	SHALLOWATER	TX		02/10/2025	7.125	272,217		302,000
100200643	ZUNI	VA		03/11/2025	6.625	271,944		364,000
100199105	SACRAMENTO	CA		03/03/2025	8.875	271,950		375,000
100191758	LAS VEGAS	NV		02/20/2025	7.500	271,905		388,000
100157423	TALLAHASSEE	FL		02/20/2025	6.750	272,090		460,000
3500110133	FORT LAUDERDALE	FL		02/18/2025	8.575	478,500	65,051	1,240,000
100202755	LITTLE RIVER	SC		03/24/2025	7.375	271,779		350,000
100195146	FRANKLIN	GA		02/24/2025	7.250	271,778		380,000
100201913	LAS VEGAS	NV		03/18/2025	7.250	271,602		430,000
100203248	FORT WORTH	TX		03/27/2025	5.750	271,725		360,000
100198451	KIRTLAND	OH		02/28/2025	6.990	271,775		375,000
100192643	ELK GROVE VILLAGE	IL		02/10/2025	6.875	271,671		389,000
100202580	SANFORD	NC		03/21/2025	7.750	271,635		327,000
100200282	AVE MARIA	FL		03/07/2025	6.500	271,608		475,000
100192457	WEST HILLS	CA		02/07/2025	7.750	271,623		915,000
100188522	OMAHA	NE		01/08/2025	7.625	271,798		330,000
100189563	LUBBOCK	TX		01/16/2025	6.990	271,769		375,000
100190115	LANESBOROUGH	MA		01/21/2025	7.375	271,783		352,100
100202557	ANGIER	NC		03/21/2025	5.000	271,512		405,000
100189636	BALTIMORE	MD		01/17/2025	8.750	271,661		333,000
100200642	COLORADO SPRINGS	CO		03/11/2025	7.625	271,404		350,000
100194284	GOLDEN VALLEY	MN		02/14/2025	8.490	271,412		340,000
100203210	OLATHE	KS		03/27/2025	7.250	271,391		360,000
100190911	DILLON	CO		01/28/2025	6.990	271,970		469,000
100202792	NEWARK	DE		03/24/2025	7.500	271,338		365,000
100157240	LABELLE	FL		02/20/2025	7.500	271,536		335,000
100188864	CLINTON	CT		01/09/2025	8.999	271,507		325,000
100198386	TEMPLE	TX		02/28/2025	7.500	271,417		410,000
100201410	MCDONOUGH	GA		03/12/2025	7.375	271,301		355,000
100204040	GASTONIA	NC		03/28/2025	8.375	271,289		306,000
100188717	WARSAW	IN		01/09/2025	7.500	271,731		318,000
100190135	MUSKEGON	MI		01/21/2025	7.375	271,458		331,000
100190948	CEDAR CREEK	TX		01/28/2025	6.500	271,504		370,000
100194475	LANCASTER	PA		02/14/2025	7.250	271,207		333,000
100199320	ROUND ROCK	TX		03/05/2025	6.990	271,192		360,000
100190933	BENSALEM	PA		01/28/2025	7.625	271,380		390,000
100202480	JONESVILLE	VA		03/21/2025	6.990	271,146		329,400
100190828	RED WING	MN		01/27/2025	7.000	271,375		340,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100192235	CHELSEA	MA		01/31/2025	7.000	271,765		380,000
3340096748	FREEPORT	NY		03/27/2025	8.697	338,894		580,000
100201153	AURORA	IL		03/12/2025	7.500	271,129		348,000
100190736	LEHIGH ACRES	FL		01/27/2025	7.625	271,474		355,000
3700005736	SYOSSET	NY		03/19/2025	8.600	451,630		345,000
100199251	CASPER	WY		03/05/2025	7.375	270,982		350,000
100190719	HOUSTON	TX		01/27/2025	9.000	271,294		344,500
100192171	CENTEREACH	NY		01/31/2025	7.500	271,509		350,000
100192489	COLUMBUS	OH		02/07/2025	8.499	270,928		330,000
100203417	ANNA	TX		03/27/2025	6.750	270,891		355,000
100202555	ANGIER	NC		03/21/2025	5.000	270,850		405,000
100196759	HIGHLAND	CA		02/25/2025	8.375	270,858		679,677
100185248	LONG BEACH	WA		01/24/2025	7.500	271,085		395,000
100193134	WASHINGTON	UT		02/10/2025	5.750	271,046		389,000
100177210	KENNETT SQUARE	PA		01/16/2025	6.875	271,282		465,000
100186955	ANNA	TX		01/07/2025	7.500	271,270		352,000
100200328	WINTER HAVEN	FL		03/10/2025	6.490	270,616		343,000
100192535	WAKE FOREST	NC		02/10/2025	7.625	270,837		337,000
100203642	UNITED KINGDOM	GBR		03/27/2025	6.990	339,066		471,400
100194657	MANCHESTER	TN		02/21/2025	6.625	270,730		355,000
100200998	WASHINGTON	UT		03/12/2025	6.250	270,411		390,000
100201440	MODESTO	CA		03/12/2025	7.499	270,406		405,000
100177525	HAMPTON	GA		01/16/2025	8.125	270,827		346,000
100203478	PHOENIX	AZ		03/26/2025	7.625	270,299		385,000
100194434	CENTRAL CITY	CO		02/14/2025	7.990	270,307		330,000
100202728	BAKERSFIELD	CA		03/24/2025	7.250	270,268		351,000
100201019	HOCKESSIN	DE		03/12/2025	6.625	270,259		360,000
100192893	CHARLOTTE	NC		02/10/2025	7.625	272,332		335,000
100197313	ADDISLEIGH PARK	NY		02/25/2025	9.875	270,248		904,395
100196698	HILLSBOROUGH	NJ		02/25/2025	8.750	270,202		720,657
100192741	LITTLE ELM	TX		02/10/2025	8.125	270,114		400,000
100194699	LUBBOCK	TX		02/21/2025	6.500	270,065		365,500
100200652	BONITA SPRINGS	FL		03/11/2025	7.250	269,936		355,000
100201229	VANCOUVER	WA		03/12/2025	5.500	269,867		399,995
100198490	NOTTINGHAM	MD		02/28/2025	7.875	270,004		330,000
100203242	LAS VEGAS	NV		03/27/2025	7.625	269,866		326,000
100186936	MCKINNEY	TX		01/07/2025	5.990	270,156		386,000
100192594	PHOENIX	AZ		02/10/2025	7.625	269,803		350,000
3500117127	BERKELEY	CA		03/10/2025	7.560	539,545		132,500
100195143	KANSAS CITY	MO		02/24/2025	7.490	269,776		353,000
100195579	BAKERSFIELD	CA		02/24/2025	8.125	269,934		352,000
100157051	VALRICO	FL		02/20/2025	9.625	270,024		337,000
100203469	LAKE WALES	FL		03/26/2025	7.625	269,660		356,000
100190021	ELLENSBURG	WA		01/21/2025	5.750	269,819		369,000
100199026	ANGIER	NC		02/28/2025	6.125	269,699		370,000
100200529	CHICAGO	IL		03/11/2025	7.500	269,606		390,000
100188692	ATLANTA	GA		01/09/2025	7.125	269,786		300,000
100202711	FORT MYERS	FL		03/24/2025	7.250	269,531		365,000
100193459	TUCSON	AZ		02/10/2025	7.375	269,920		345,000
100193808	PUERTO VALLARTA	MEX		02/10/2025	10.110	269,501		438,205
100190996	SEMINOLE	FL		01/28/2025	6.990	269,719		413,000
100200525	LEWES	DE		03/11/2025	7.625	269,486		345,000
100203349	CYPRESS	TX		03/27/2025	6.125	269,458		385,000
100192558	ODESSA	TX		02/10/2025	7.875	269,481		325,000
100201091	QUAKERTOWN	PA		03/12/2025	7.250	269,403		350,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100195386	WHITE CLOUD	MI		02/24/2025	7.250	269,390		306,000
100197724	FRANEKER	NLD		02/26/2025	4.900	326,570		478,309
100189212	CHATTANOOGA	TN		01/13/2025	7.500	269,600		350,000
100157483	AUSTIN	TX		02/20/2025	8.125	269,538		1,400,000
100188315	WILMINGTON	NC		01/08/2025	6.625	269,585		355,000
100198532	CLINTON	MD		02/28/2025	5.500	269,370		477,000
100190957	STUART	FL		01/28/2025	6.750	270,709		388,000
100203427	CLAYTON	NC		03/27/2025	6.750	269,300		370,000
100195454	VAIL	AZ		02/24/2025	5.250	269,207		390,000
100188847	HELOTES	TX		01/09/2025	6.990	269,294		330,000
100188602	MESA	AZ		02/10/2025	7.625	269,258		375,000
100198300	DOUGLASVILLE	GA		02/28/2025	7.625	269,539		350,000
100186892	CASA GRANDE	AZ		01/07/2025	6.875	269,617		308,000
100193163	CLINTON TOWNSHIP	MI		03/20/2025	7.375	269,045		395,000
100186972	MCKINNEY	TX		01/07/2025	7.750	269,594		374,000
100177420	LARGO	FL		01/16/2025	9.750	269,378		325,000
100193298	LOUISVILLE	KY		02/10/2025	7.500	269,428		350,000
100188286	FORNEY	TX		01/08/2025	6.375	269,228		360,000
100194455	EAST LANSING	MI		02/14/2025	7.125	268,996		350,000
100203456	APEX	NC		03/27/2025	7.625	268,965		400,000
100190150	MELBOURNE	FL		01/21/2025	7.625	269,378		370,000
100202522	DELMAR	NY		03/21/2025	7.375	268,945		360,000
100202701	RICHMOND	VA		03/24/2025	7.250	268,917		406,000
100188271	LAS VEGAS	NV		01/08/2025	5.750	269,370		359,000
100190058	HAMPTON	GA		01/21/2025	6.125	269,101		366,000
100194357	FOREST PARK	IL		02/14/2025	7.050	268,896		355,000
100195140	LEANDER	TX		02/24/2025	7.625	268,890		437,000
100177169	NORTH LAUDERDALE	FL		01/16/2025	8.875	269,006		505,000
100190945	SHERMAN	TX		01/28/2025	7.750	269,112		355,000
100193041	LA GRANGE	KY		02/10/2025	8.250	268,832		335,000
100190100	CRESTLINE	CA		01/21/2025	7.625	269,019		325,000
100188310	MEADOWS PLACE	TX		01/08/2025	6.625	268,985		370,000
100188497	WAUWATOSA	WI		01/08/2025	7.125	268,949		376,000
100202793	MCALLEN	TX		03/24/2025	7.500	268,692		325,000
100201024	DETROIT	MI		03/12/2025	6.750	268,677		380,000
100192684	SOUTH PADRE ISLAND	TX		02/10/2025	7.750	320,679		450,000
100177044	WORCESTER	MA		01/16/2025	7.375	269,114		350,000
4010092409	PHILADELPHIA	PA		03/28/2025	7.750	268,643		360,000
100189137	HOFFMAN EST	IL		01/13/2025	7.990	268,854		335,000
100189862	COLORADO SPRINGS	CO		01/21/2025	4.990	270,179		494,000
100203265	LAND O LAKES	FL		03/27/2025	7.500	268,589		343,000
100186949	CONROE	TX		01/07/2025	8.625	269,048		330,000
100203460	HENDERSON	NV		03/27/2025	8.000	268,541		350,000
100192913	NORTH LAS VEGAS	NV		02/10/2025	7.250	268,502		380,000
100190093	LONSDALE	MN		01/21/2025	7.375	268,679		350,000
100191115	NORTH CHARLESTON	SC		01/29/2025	8.250	268,643		342,000
100202789	CHARLES TOWN	WV		03/24/2025	7.500	268,428		347,000
100200261	PLEASANTON	CA		03/07/2025	7.240	268,428		580,000
100203196	LOWELL	AR		03/27/2025	6.875	268,374		350,000
100203315	EAGLE ROCK	NC		03/27/2025	6.999	268,314		385,000
100200658	CANYON LAKE	TX		03/11/2025	7.125	268,312		350,000
100201809	MANALAPAN	NJ		03/18/2025	7.625	268,287		356,000
100204085	PORTERVILLE	CA		03/28/2025	7.499	268,275		365,000
100201879	HAINES CITY	FL		03/18/2025	7.875	268,233		320,000
100189870	CHICAGO	IL		01/21/2025	7.875	268,432		325,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202600	FULSHEAR	TX		03/21/2025	7.375	268,182		355,000
100193591	NAPLES	FL		02/10/2025	7.000	268,404		1,050,000
100202932	NORTH RICHLAND HILLS	TX		03/24/2025	7.625	268,099		400,000
100195377	STAR	ID		02/24/2025	5.375	267,954		355,000
100177029	LAKEWOOD RANCH	FL		01/16/2025	7.000	268,035		530,000
100188499	GALVESTON	TX		01/08/2025	6.990	268,752		380,000
100190872	DAHLONEGA	GA		01/27/2025	7.625	268,401		615,000
100190104	SIMPSONVILLE	SC		01/21/2025	8.125	268,154		310,000
100201291	BEDFORD	NH		03/12/2025	7.750	267,930		332,000
100195136	REDDING	CA		02/24/2025	7.625	267,885		345,000
100194482	SPOKANE	WA		02/14/2025	8.125	267,862		350,000
100193206	LANHAM	MD		02/10/2025	9.375	267,795		335,000
100181458	TAMPA	FL		01/09/2025	8.750	268,076		339,000
100188525	SPRING	TX		01/08/2025	7.250	267,928		360,000
100190257	CHICAGO	IL		01/22/2025	7.270	267,619		350,000
100186943	HOUSTON	TX		01/07/2025	7.500	268,249		365,000
100193664	ACWORTH	GA		02/10/2025	6.999	267,611		392,000
100200322	NORTH MYRTLE BEACH	SC		03/10/2025	7.500	267,561		350,000
100188585	MESA	AZ		02/10/2025	7.750	267,561		345,000
100202570	BARGERSVILLE	IN		03/21/2025	5.750	267,499		424,000
100192432	HAINES CITY	FL		02/07/2025	7.125	267,513		329,000
100189696	JACKSONVILLE	FL		02/20/2025	7.875	267,497		375,000
100177568	CINCINNATI	OH		01/16/2025	6.750	268,161		358,000
100197551	PUYALLUP	WA		02/26/2025	7.375	267,488		480,000
100187741	NEWHALL	CA		01/07/2025	8.250	268,875		1,688,000
100190125	TUCKERTON	NJ		01/21/2025	7.500	267,627		345,000
100193104	KNIGHTDALE	NC		02/10/2025	5.375	267,302		393,000
100200185	PHOENIX	AZ		03/07/2025	7.125	267,383		400,000
100201706	PHILADELPHIA	PA		03/18/2025	6.500	267,306		360,000
100177188	ATLANTA	GA		01/16/2025	8.250	267,717		324,000
100177138	PARRISH	FL		01/16/2025	7.250	267,723		350,000
100190790	STANARDSVILLE	VA		01/27/2025	7.125	267,595		370,000
100202682	DURHAM	NC		03/24/2025	7.125	267,151		410,000
100193546	RANSOMVILLE	NY		02/10/2025	7.625	267,920		314,000
100189614	ARLINGTON	TX		01/17/2025	6.499	267,341		645,000
100195126	RANSON	WV		02/24/2025	8.125	267,131		345,000
100195633	HAMPTON	GA		02/24/2025	10.250	267,120		344,000
100201142	SAINT CLOUD	FL		03/12/2025	7.375	267,104		330,000
100201798	SUNRISE	FL		03/18/2025	7.500	267,033		367,000
100190176	MERCED	CA		01/21/2025	6.990	267,236		355,000
100198486	BALTIMORE	MD		02/28/2025	7.625	267,071		310,000
100200289	HOLLIS	NH		03/07/2025	7.875	266,950		403,000
100188799	LAS VEGAS	NV		01/09/2025	5.500	267,460		376,000
100194462	KATY	TX		02/14/2025	7.500	266,870		346,000
100202862	WAKE FOREST	NC		03/24/2025	7.875	266,668		340,000
100177361	HICKMAN	NE		01/16/2025	9.125	267,009		325,000
100203573	MISSOURI CITY	TX		03/26/2025	7.125	266,644		350,000
3410000707	WESTFIELD	NJ		02/07/2025	8.390	533,203		134,000
100198489	LAUREL	MD		02/28/2025	7.250	266,705		465,000
100188485	LEHI	UT		01/08/2025	6.875	266,787		349,000
100188668	JASPER	GA		02/10/2025	7.125	266,564		475,000
100195130	CASA GRANDE	AZ		02/24/2025	7.875	266,556		320,000
100201150	CAPE CORAL	FL		03/12/2025	7.500	266,517		345,000
100177495	HIALEAH	FL		01/16/2025	8.875	281,332		445,000
100202882	HOPE MILLS	NC		03/24/2025	8.250	266,476		323,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189791	HOLCOMBE	WI		01/21/2025	6.125	266,699		389,000
100189111	LEHI	UT		01/13/2025	6.875	266,675		349,000
100190699	HOUSTON	TX		01/28/2025	7.375	271,543		360,000
100193438	CATHEDRAL CITY	CA		02/10/2025	7.625	266,773		425,000
100194097	HIALEAH	FL		02/14/2025	7.750	266,375		370,000
100198371	RALEIGH	NC		02/28/2025	7.375	266,415		395,000
100193119	BREINIGSVILLE	PA		02/10/2025	5.500	266,213		400,000
100177434	LAWRENCEVILLE	GA		01/16/2025	9.625	266,611		328,000
100192990	LAKE LURE	NC		02/10/2025	7.500	266,184		290,000
100203197	PALM DESERT	CA		03/27/2025	6.875	266,115		345,000
100202018	PITTSBURGH	PA		03/18/2025	7.500	266,115		355,000
100188771	HENDERSON	NV		01/09/2025	4.990	266,623		385,000
100202551	PLUMAS LAKE	CA		03/21/2025	5.250	266,071		515,000
100199252	GAITHERSBURG	MD		03/05/2025	7.500	266,042		330,000
100191439	HEEMSTEDE	NLD		01/29/2025	5.250	320,076		423,527
100193724	GOODLETTSVILLE	TN		02/10/2025	7.125	265,933		348,000
100199390	LAKEVILLE	MA		03/05/2025	7.990	265,881		391,000
100191622	NORTH MYRTLE BEACH	SC		01/31/2025	7.500	265,798		325,000
100190000	NORTH LAS VEGAS	NV		01/21/2025	5.750	266,128		360,000
100195414	HAMPTON	VA		02/24/2025	7.875	265,764		290,000
100195142	PRINCETON	TX		02/24/2025	7.250	265,722		330,000
100198359	REDDING	CA		02/28/2025	7.000	265,813		405,000
100191011	BUCKEYE	AZ		01/29/2025	8.249	265,726		390,000
3410000741	LIVINGSTON	NJ		03/07/2025	8.836	531,371		835,000
100193278	VENICE	FL		02/10/2025	7.625	266,059		334,000
100194068	SPOKANE	WA		03/20/2025	7.625	265,638		350,000
100157178	BLOSSBURG	PA		02/20/2025	7.625	265,835		351,000
100194379	GULF SHORES	AL		02/14/2025	8.125	265,609		325,000
100193053	MURFREESBORO	TN		02/10/2025	7.625	265,582		310,000
100201158	CINCINNATI	OH		03/12/2025	7.500	265,568		400,000
100198252	CLAYTON	NC		02/28/2025	7.375	265,659		365,000
100188663	LAUDERHILL	FL		02/10/2025	6.750	265,471		416,000
100203124	PORTLAND	TN		03/27/2025	7.375	265,481		346,000
100189858	NORTH LAS VEGAS	NV		01/21/2025	5.750	265,646		363,000
100191786	MONT CLARE	PA		01/31/2025	8.125	265,610		370,000
100203967	OMAHA	NE		03/28/2025	7.125	265,468		359,000
100189886	WINTER PARK	CO		01/21/2025	6.875	265,921		370,000
100194248	MURFREESBORO	TN		02/14/2025	8.500	265,464		354,000
100190898	HOUSTON	TX		01/28/2025	7.625	265,606		360,000
100195680	FARGO	ND		02/24/2025	7.625	265,589		325,000
4010092521	ROCKY MOUNT	NC		03/28/2025	7.640	265,354		376,000
100195505	LEBANON	TN		02/24/2025	5.750	265,314		375,000
100200622	WATAUGA	TX		03/11/2025	5.990	265,322		345,000
100192891	FITCHBURG	MA		02/10/2025	6.624	265,284		497,000
100194290	OMAHA	NE		02/14/2025	7.500	265,281		347,000
100193085	EAGLE	ID		02/10/2025	4.750	265,061		430,000
100195147	PALM COAST	FL		02/24/2025	6.875	265,198		336,000
100186885	CONCORD	NC		01/07/2025	7.625	265,470		349,000
100197441	CUMMING	GA		02/25/2025	8.625	265,581		946,263
100193601	LAS VEGAS	NV		02/10/2025	7.000	265,337		410,000
100177556	ELLINGTON	CT		01/16/2025	6.625	265,587		445,000
100202864	DELTA	UT		03/24/2025	7.875	265,046		345,000
100204120	NORWOOD	OH		03/28/2025	6.999	265,003		375,000
100203109	SNEADS FERRY	NC		03/27/2025	7.625	264,986		323,000
100202505	ENNIS	TX		03/21/2025	7.875	264,898		370,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201903	NORTH RIDGEVILLE	OH		03/18/2025	7.250	264,840		395,000
100202751	ROGERS	MN		03/24/2025	7.375	264,786		345,000
100190187	SACRAMENTO	CA		01/21/2025	7.500	267,577		500,000
100197518	JOHNSTOWN	CO		02/26/2025	5.250	264,702		400,000
100188491	SPRINGFIELD	OR		01/08/2025	6.875	266,805		502,000
100192560	LAS VEGAS	NV		02/10/2025	5.750	264,621		362,000
100202911	CHARLOTTE	NC		03/24/2025	7.750	264,691		340,000
100200691	PFLUGERVILLE	TX		03/11/2025	6.875	264,658		375,000
100203502	MOUNT PLEASANT	SC		03/26/2025	7.500	264,648		350,000
100188531	LITTLE SUAMICO	WI		01/08/2025	7.500	265,003		350,000
100195154	WINCHESTER	VA		02/24/2025	6.250	264,813		390,000
100193419	TAMPA	FL		02/10/2025	7.125	264,957		355,000
100197558	POST FALLS	ID		02/26/2025	6.375	264,490		537,000
100188625	LOS ANGELES	CA		02/10/2025	8.125	264,451		343,000
100193584	SAINT AUGUSTINE	FL		02/10/2025	7.875	264,600		315,000
100202762	LOGAN	UT		03/24/2025	7.375	264,383		353,000
100191273	GARLAND	TX		01/29/2025	7.750	264,600		380,000
100203409	GARNER	NC		03/27/2025	7.250	264,341		346,000
100157232	DEARBORN	MI		02/20/2025	7.375	264,523		460,000
100190078	CHATTANOOGA	TN		01/21/2025	6.500	264,511		355,000
100198337	GRAND JUNCTION	CO		02/28/2025	7.375	264,372		350,000
100198482	EASTON	MD		02/28/2025	7.500	264,372		325,000
100191719	SPRINGFIELD	MA		02/20/2025	7.750	264,232		345,000
100157091	WILLIAMSBURG	OH		02/20/2025	7.625	264,317		390,000
100188527	OLYMPIA	WA		01/08/2025	7.500	264,315		385,000
100201480	MICCO	FL		03/12/2025	6.499	264,049		393,000
100203244	IDAHO FALLS	ID		03/27/2025	7.125	264,032		325,000
100201041	KANSAS CITY	KS		03/12/2025	6.990	264,031		385,000
100194562	MIAMI	FL		03/28/2025	6.875	264,012		790,000
100200501	CLARKSVILLE	TN		03/11/2025	6.875	264,012		389,000
100194545	WINDER	GA		02/14/2025	7.250	264,021		387,000
100203311	READING	PA		03/27/2025	7.625	263,992		339,000
100188748	CELINA	TX		01/09/2025	7.500	264,444		370,000
100203355	MURPHY	TX		03/27/2025	6.750	263,979		390,000
100192972	BRILLION	WI		02/10/2025	8.000	263,991		322,000
100203318	CHARLOTTE	NC		03/27/2025	7.375	263,936		341,000
100200245	OLATHE	KS		03/07/2025	7.625	263,884		365,000
100189178	MEDFORD	OR		01/13/2025	7.500	268,235		338,000
100202965	SEWICKLEY	PA		03/24/2025	7.625	263,846		340,000
100193355	FORT WORTH	TX		02/10/2025	8.125	264,213		340,000
100195138	MELISSA	TX		02/24/2025	7.375	263,844		325,000
100186944	WESLEY CHAPEL	FL		01/07/2025	6.625	264,551		356,000
100192524	ODESSA	TX		02/10/2025	8.125	266,822		326,000
100200595	CLARKSON	KY		03/11/2025	6.875	263,778		354,000
100202914	PUNTA GORDA	FL		03/24/2025	7.125	263,697		350,000
100186917	WENDELL	NC		01/07/2025	6.125	264,192		542,500
100188489	GALLOWAY	OH		01/08/2025	6.875	263,875		355,000
100202829	FISHERS	IN		03/24/2025	7.625	263,608		405,000
100192886	WOODBURY	MN		02/10/2025	7.125	263,615		350,000
100198392	POCATELLO	ID		02/28/2025	7.875	263,678		341,000
100202896	DELAND	FL		03/24/2025	7.000	263,554		382,000
100200608	KATY	TX		03/11/2025	7.125	263,443		348,000
100193009	OCALA	FL		02/10/2025	5.500	263,324		330,000
100186940	HYATTSVILLE	MD		01/07/2025	6.625	263,648		354,000
100204004	NEW ORLEANS	LA		03/28/2025	7.250	263,430		350,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196625	LIVERMORE	CA		02/25/2025	8.625	263,117		1,042,394
100203207	HAMPTON	VA		03/27/2025	6.999	263,386		370,000
100203464	FUQUAY VARINA	NC		03/27/2025	5.750	263,356		375,000
100188321	FISHERS	IN		01/08/2025	6.625	263,569		373,000
100186957	FORT MILL	SC		01/07/2025	6.990	263,540		377,000
100177619	GARLAND	TX		01/16/2025	7.875	263,678		315,000
100191258	LAS VEGAS	NV		01/29/2025	8.375	263,288		295,000
100193360	GLADEWATER	TX		02/10/2025	7.450	263,655		455,000
100202733	STALLINGS	NC		03/24/2025	7.375	263,225		341,000
100194288	TUCSON	AZ		02/14/2025	7.125	263,228		330,000
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025	7.625	263,199		350,000
100189260	ALLENTOWN	PA		01/13/2025	7.500	263,405		360,000
100189794	MANSFIELD	MA		01/21/2025	5.624	263,669		400,000
100193603	LAS VEGAS	NV		02/10/2025	7.000	263,350		405,000
100177278	PROVIDENCE	RI		01/16/2025	7.250	263,570		600,000
100202432	BARNEGAT	NJ		03/20/2025	8.250	263,088		415,000
100157168	KISSIMMEE	FL		02/20/2025	7.625	263,264		340,000
100200332	BRASELTON	GA		03/10/2025	5.375	263,010		412,000
100190662	LEONIA	NJ		01/28/2025	6.875	263,278		347,000
100199019	SPRINGFIELD	MA		02/28/2025	7.625	263,343		436,000
100186876	HOUSTON	TX		01/07/2025	7.375	263,353		360,000
100200414	GASTONIA	NC		03/10/2025	8.374	262,944		318,000
4010090762	GREENVILLE	SC		03/28/2025	8.150	262,896		430,000
100189730	TEMPLE	TX		01/21/2025	7.125	263,338		370,000
100189729	TEMPLE	TX		01/21/2025	7.125	263,338		370,000
100202967	ROCKPORT	TX		03/24/2025	7.375	262,888		345,000
100194289	GRANDVIEW	MO		02/14/2025	7.625	262,866		322,000
100189122	FORNEY	TX		01/13/2025	7.500	263,249		326,000
100186161	PASCO	WA		02/10/2025	6.750	262,785		432,000
100200734	ANGIER	NC		03/11/2025	6.124	262,760		388,000
100185294	KISSIMMEE	FL		01/24/2025	7.500	262,975		320,000
100189859	AUSTIN	TX		01/21/2025	7.875	262,942		334,000
100203514	KENAI	AK		03/26/2025	6.490	262,729		380,000
100203511	KENAI	AK		03/26/2025	6.490	262,729		380,000
100193136	WINCHESTER	VA		02/10/2025	5.750	262,601		375,000
100189533	GREELEY	CO		01/16/2025	8.125	263,025		370,000
100157374	RENTON	WA		02/20/2025	7.375	262,814		747,000
100194338	MINERAL BLUFF	GA		02/14/2025	6.875	262,578		345,000
100186184	CINCINNATI	OH		02/10/2025	7.250	262,736		354,000
100195141	HOLLY SPRINGS	NC		02/24/2025	6.875	262,533		372,000
100193192	BELLINGHAM	WA		03/20/2025	7.625	262,500		521,000
100192496	GREER	SC		02/07/2025	7.874	262,502		350,000
100188273	WESLEY CHAPEL	FL		01/08/2025	6.125	262,700		357,000
100188742	MESA	AZ		01/09/2025	5.500	262,645		565,000
100203332	ROTONDA WEST	FL		03/27/2025	7.625	262,415		362,500
100202816	WORCESTER	MA		03/24/2025	7.625	262,400		324,000
100192985	ANN ARBOR	MI		02/10/2025	8.125	262,407		285,000
100192568	MYRTLE BEACH	SC		02/10/2025	5.750	262,258		356,000
100186090	INDIANAPOLIS	IN		01/31/2025	7.750	262,500		538,000
100197420	GOODYEAR	AZ		02/25/2025	9.250	262,344		625,343
100191379	NEWHALL	CA		01/30/2025	7.750	262,500		400,000
100177114	APACHE JUNCTION	AZ		01/16/2025	6.375	264,464		364,000
100189177	PORT WENTWRTH	GA		01/13/2025	7.375	262,483		347,000
100192523	TUCSON	AZ		02/10/2025	7.500	262,212		320,000
3340088641	ASBURY PARK	NJ		01/08/2025	9.542	327,637		140,000

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	2	3					Additional	
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100195133	CARTERSVILLE	GA		02/24/2025	7.125	262,308		345,000
100190155	RIDGEFIELD	WA		01/21/2025	6.990	274,883		750,000
100181429	PORTLAND	OR		01/09/2025	7.375	262,500		700,000
100195506	GOOSE CREEK	SC		02/24/2025	5.250	261,949		384,000
100190042	OCALA	FL		01/21/2025	5.500	262,130		325,000
100198415	HENDERSON	NV		02/28/2025	7.250	262,079		362,500
100193133	FORT WORTH	TX		02/10/2025	5.750	261,881		377,000
100190311	PHILADELPHIA	PA		01/22/2025	8.643	261,955		340,000
100195427	NORTH PALM BEACH	FL		02/24/2025	6.990	261,913		475,000
100203614	UNITED KINGDOM	GBR		03/27/2025	5.650	328,193		542,432
100190440	DENTON	TX		01/23/2025	10.500	262,232		1,175,000
100201767	FISHKILL	NY		03/18/2025	7.500	261,845		462,000
100203289	LEBANON	TN		03/27/2025	7.375	261,818		345,000
100195121	SANFORD	NC		02/24/2025	8.000	261,824		317,000
100199627	BERKELEY SPRINGS	WV		03/05/2025	9.875	261,781		582,800
100189790	RIVERVIEW	FL		01/21/2025	7.250	261,985		390,000
100189961	SALTILLO	TX		01/21/2025	6.875	262,427		340,000
100195623	COLUMBIA	SC		02/24/2025	6.750	261,841		380,000
100177153	GREENWICH	CT		01/16/2025	7.500	262,047		825,000
100197581	WEST HARTFORD	CT		02/26/2025	7.875	261,647		338,000
100200610	ROYERSFORD	PA		03/11/2025	6.875	261,574		345,000
100191187	RICHMOND	CA		01/29/2025	7.625	261,935		470,000
100193358	HOUSTON	TX		02/10/2025	7.000	261,539		410,000
100177405	COPPEROPOLIS	CA		01/16/2025	8.250	261,907		330,000
100198458	LEWES	DE		02/28/2025	7.125	261,583		375,000
100189223	SPOKANE	WA		01/13/2025	6.990	261,941		350,000
100202783	SARASOTA	FL		03/24/2025	7.490	261,445		349,000
100190027	MYRTLE BEACH	SC		01/21/2025	5.625	261,858		351,000
100194364	GLEN MILLS	PA		02/14/2025	7.875	261,402		340,000
100190852	BUCKEYE	AZ		01/27/2025	7.375	261,802		315,000
100195614	BALTIMORE	MD		02/24/2025	6.750	261,336		350,000
100189448	CLOVIS	CA		01/14/2025	6.875	261,835		480,000
100193082	HOMESTEAD	FL		02/10/2025	4.375	261,151		446,000
100189224	ARLINGTON	TX		01/13/2025	7.375	261,532		340,000
100202577	PHILADELPHIA	PA		03/21/2025	7.000	261,289		790,000
100177238	NEWBURYPORT	MA		01/16/2025	8.750	261,728		730,000
100202371	PENSACOLA	FL		03/19/2025	6.999	261,224		350,000
100204327	CHICAGO	IL		03/31/2025	7.525	261,164		470,186
100195139	VAN ALSTYNE	TX		02/24/2025	6.875	261,204		389,000
100200142	DOVER	NJ		03/06/2025	6.625	261,204		500,000
100191518	UNITED KINGDOM	GBR		01/29/2025	5.690	314,425		484,315
100198531	LAUREL	MD		02/28/2025	6.490	261,183		378,000
100176981	JEFFERSON CITY	MO		01/16/2025	8.875	261,334		312,000
100195119	GEORGETOWN	TX		02/24/2025	7.625	261,001		379,000
100200999	CLAYTON	NC		03/12/2025	6.375	260,950		356,000
100200202	RYDERWOOD	WA		03/07/2025	7.740	260,940		320,000
100177049	POINTBLANK	TX		01/16/2025	8.000	261,296		299,000
100203442	SAINT AUGUSTINE	FL		03/27/2025	6.875	260,887		318,500
100193540	BILLINGS	MT		02/10/2025	6.875	261,303		390,000
100193052	BRADENTON	FL		02/10/2025	5.625	259,702	1,144	505,000
100202898	PAHRUMP	NV		03/24/2025	6.500	260,748		355,000
100198260	JACKSONVILLE	FL		02/28/2025	7.250	260,852		340,000
100186898	SUN LAKES	AZ		01/07/2025	6.125	261,497		545,000
100195111	ALLENTOWN	PA		02/24/2025	8.500	260,752		350,000
100198405	KILLEN	AL		02/28/2025	7.125	260,822		340,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188697	PENDLETON	OR		01/09/2025	7.125	261,164		288,000
100203589	SNELLVILLE	GA		03/26/2025	7.625	260,704		339,000
100157364	BENSON	NC		02/20/2025	7.625	260,900		323,000
100202776	CLEVELAND	GA		03/24/2025	7.490	260,679		358,000
100203153	BLOOMFIELD	NJ		03/27/2025	7.000	260,650		730,000
100188492	CHICAGO	IL		01/08/2025	7.125	261,099		330,000
100189934	SURPRISE	AZ		01/21/2025	4.750	260,824		396,000
100189977	CHUBBUCK	ID		01/21/2025	6.990	260,850		310,000
100198914	FLORENCE	AZ		02/28/2025	8.000	260,925		355,000
100202662	SAINT CLOUD	FL		03/24/2025	6.999	260,599		374,000
100188777	SAN ANTONIO	TX		01/09/2025	5.250	261,081		387,000
100197656	SPRING GROVE	IL		02/26/2025	8.499	260,575		310,000
100201114	ATLANTA	GA		03/12/2025	7.375	260,555		378,000
100201058	COLONIAL BEACH	VA		03/12/2025	7.000	260,526		354,000
100200083	SAINT AUGUSTINE	FL		03/06/2025	6.625	260,504		380,000
100204301	SCOTTSDALE	AZ		03/31/2025	7.324	260,448		1,830,530
100202558	VAIL	AZ		03/21/2025	5.125	260,457		410,000
100198402	COLOMA	MI		02/28/2025	7.125	260,795		340,000
100194251	TUNNEL HILL	GA		02/14/2025	7.250	260,491		350,000
100192660	WYLIE	TX		02/10/2025	6.875	260,674		345,000
100203338	SAVANNAH	GA		03/27/2025	7.000	260,427		343,000
100204078	BAKERSFIELD	CA		03/28/2025	7.375	260,400		310,000
100194679	PLANO	TX		02/21/2025	6.625	260,624		364,000
100191714	COACHELLA	CA		02/20/2025	8.500	260,400		335,000
100201164	BOONE	NC		03/12/2025	7.625	260,298		400,000
100185265	RIO LINDA	CA		01/24/2025	7.625	260,437		608,000
100194757	KISSIMMEE	FL		02/21/2025	6.990	260,400		352,000
100194100	ROSENBERG	TX		02/14/2025	11.500	260,189		354,000
100194654	WABENO	WI		02/21/2025	7.490	260,376		640,000
100199373	KENNESAW	GA		03/05/2025	7.250	260,138		315,000
100192873	RAYMOND	ME		02/10/2025	7.625	260,145		322,000
100192279	KISSIMMEE	FL		01/31/2025	6.125	262,310		408,000
100202928	LA VISTA	NE		03/24/2025	7.250	260,051		360,000
100200549	BAKERSFIELD	CA		03/11/2025	7.000	260,048		360,000
100177466	TONOPAH	AZ		01/16/2025	7.500	260,496		556,000
100189818	PARRISH	FL		01/21/2025	5.500	260,147		322,000
100195594	MERIDEN	CT		02/24/2025	6.750	259,845		375,000
100191267	HOUSTON	TX		01/29/2025	6.499	260,086		330,000
100203336	BETHLEHEM	GA		03/27/2025	6.990	259,816		345,000
100191225	VILLA RICA	GA		01/29/2025	8.375	259,831		278,000
100186910	NOKOMIS	FL		01/07/2025	6.750	260,038		345,000
100188490	OCEAN CITY	MD		01/08/2025	6.990	261,240		350,000
100195124	GROVE CITY	OH		02/24/2025	7.990	259,775		335,000
100201016	SAVANNAH	GA		03/12/2025	6.750	259,744		366,000
100195127	MEMPHIS	TN		02/24/2025	7.125	259,714		347,000
100192715	LAND O LAKES	FL		02/10/2025	6.875	259,691		343,000
100191641	MADISON	FL		01/31/2025	6.990	259,650		540,000
100194817	JEFFERSON	LA		02/21/2025	7.500	259,820		360,000
3410000698	NASHVILLE	TN		01/27/2025	9.184	345,999	173,190	230,000
3410000697	NASHVILLE	TN		01/27/2025	9.184	345,999	173,190	920,000
100193129	STATESVILLE	NC		02/10/2025	5.750	259,527		372,000
100186877	LEBANON	TN		01/07/2025	6.375	260,016		365,000
100204166	SHELTON	CT		03/31/2025	6.750	259,479		831,301
100189626	LA GRANGE	KY		01/17/2025	7.999	259,721		330,000
100157266	HOMESTEAD	FL		02/20/2025	7.125	259,718		398,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191425	NIJMEGEN	NLD.		01/29/2025	4.850	312,269		594,659
100191496	HAREN GN	NLD.		01/29/2025	4.850	312,269		432,479
100197751	BOLSWARD	NLD.		02/26/2025	4.850	314,581		459,509
100202765	SAINT LOUIS	MO.		03/24/2025	7.375	259,472		353,000
3340098752	SUFFERN	NY.		03/27/2025	8.174	324,324		138,000
100181459	CHICAGO	IL.		01/09/2025	8.250	259,875		330,000
100197171	CLOVIS	CA.		02/25/2025	8.750	259,425		843,304
100193568	RICHMOND	CA.		02/10/2025	7.125	259,798		545,000
100185213	PHOENIX	AZ.		01/24/2025	8.500	259,350		340,000
100195496	LAS VEGAS	NV.		02/24/2025	5.250	259,215		380,000
100188407	MAPLE GROVE	MN.		01/08/2025	7.499	291,277		385,000
100191706	BAKERSFIELD	CA.		02/20/2025	7.250	259,186		355,000
100199086	ANNA	TX.		02/28/2025	6.250	259,460		360,000
100157019	FORT WORTH	TX.		02/20/2025	9.375	259,635		315,000
100188838	YUKON	OK.		01/09/2025	6.375	259,350		355,000
3340096634	HICKSVILLE	NY.		03/27/2025	8.700	323,877		295,000
100195129	RIDLEY PARK	PA.		02/24/2025	7.500	259,211		315,000
100198944	CLEARWATER	FL.		03/03/2025	8.220	259,057		459,300
100189714	GRANTS PASS	OR.		02/20/2025	7.375	259,057		328,000
100191236	HOMESTEAD	FL.		01/29/2025	7.999	259,067		340,000
100200615	LAVON	TX.		03/11/2025	5.990	258,973		370,000
100195379	CALABASH	NC.		02/24/2025	8.125	258,913		297,000
100199969	LAS VEGAS	NV.		03/06/2025	6.625	258,879		345,000
100189757	DAVENPORT	FL.		01/21/2025	7.500	259,320		315,000
100203437	FULSHEAR	TX.		03/27/2025	5.500	258,842		350,000
100195132	REDDING	CA.		02/24/2025	7.000	258,835		390,000
100200310	SOUTH YARMOUTH	MA.		03/07/2025	6.990	258,838		500,000
100200735	TOMBALL	TX.		03/11/2025	6.750	258,780		342,000
100200504	PHILADELPHIA	PA.		03/11/2025	7.375	258,788		340,000
100203576	FAIRFIELD	OH.		03/26/2025	7.625	258,767		325,000
100177158	PORT ST LUCIE	FL.		01/16/2025	8.750	259,270		330,000
100190244	POTTSTOWN	PA.		01/22/2025	7.100	257,876		360,500
100198316	GROVE CITY	OH.		02/28/2025	7.990	258,826		335,000
100186987	FRESNO	CA.		01/07/2025	5.990	259,875		465,000
100201236	MADISON	AL.		03/12/2025	5.000	258,646		385,000
100188474	CHARLOTTE	NC.		01/08/2025	8.125	258,888		335,000
100194544	WINDER	GA.		02/14/2025	7.125	258,674		380,000
3310096625	SEATTLE	WA.		03/07/2025	8.323	258,635		660,000
100188532	RIDGECREST	CA.		01/08/2025	7.500	258,841		335,000
100202850	OGDEN	UT.		03/24/2025	7.750	258,575		346,000
100199023	ANNA	TX.		02/28/2025	6.250	258,888		362,000
100203199	SAVANNAH	GA.		03/27/2025	6.999	258,557		350,000
100186971	MYRTLE BEACH	SC.		01/07/2025	4.990	258,639		407,000
100196634	MIAMI	FL.		02/25/2025	9.125	258,910		789,617
100177190	OCEAN CITY	MD.		01/16/2025	7.875	258,873		300,000
100198321	FEASTERVILLE TREVOSE	PA.		02/28/2025	7.375	258,568		365,000
100195366	PALM BAY	FL.		02/24/2025	8.125	258,462		340,000
100189400	ROYSTON	GA.		01/14/2025	7.375	258,472		334,500
100192802	GRASS VALLEY	CA.		02/10/2025	6.624	258,381		425,000
100157336	PINE	AZ.		02/20/2025	7.875	258,595		550,000
100194768	JEFFERSON	GA.		02/21/2025	5.990	258,585		360,000
100188537	WESLEY CHAPEL	FL.		01/08/2025	7.500	258,591		334,000
100189214	MADISON	WI.		01/13/2025	6.490	258,806		364,000
100157456	LAWRENCEVILLE	GA.		02/20/2025	7.875	258,527		333,000
100194791	STEPHENSON	VA.		02/21/2025	6.375	258,553		365,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188574	CHANDLER	AZ		02/10/2025	7.625	258,314		440,000
100176988	NASHVILLE	TN		01/16/2025	8.750	258,640		350,000
100188529	LA PINE	OR		01/08/2025	7.375	258,494		335,000
100200667	BALTIMORE	MD		03/11/2025	6.750	258,250		355,000
100188737	RIDGEFIELD	WA		01/09/2025	5.500	259,429		520,000
100201333	BAKERSFIELD	CA		03/12/2025	7.250	258,243		335,000
100198258	PALMETTO	FL		02/28/2025	6.875	258,281		330,000
100195497	FERNLEY	NV		02/24/2025	5.500	258,937		395,000
100195499	FERNLEY	NV		02/24/2025	5.500	258,937		400,000
100190144	BELMONT	NC		01/21/2025	7.250	258,365		337,000
100189222	ROUND ROCK	TX		01/13/2025	7.125	258,329		342,000
100192607	PRINCETON	TX		02/10/2025	7.625	258,298		336,000
100202831	DELTA	UT		03/24/2025	7.625	258,086		345,000
100200324	HENDERSON	NV		03/10/2025	5.990	258,044		522,000
100177441	HOUSTON	TX		01/16/2025	7.875	258,363		310,000
100202825	DELRAY BEACH	FL		03/24/2025	7.625	257,817		310,500
100190471	CONCORD	NH		01/24/2025	7.250	258,316		489,000
100194297	LAWRENCEVILLE	GA		02/14/2025	7.490	257,805		335,000
100204115	LINTHICUM HEIGHTS	MD		03/28/2025	6.625	257,741		350,000
100193478	RALEIGH	NC		02/10/2025	6.125	258,304		380,000
100199312	MANASSAS	VA		03/05/2025	7.875	257,742		310,000
100199342	STOCKTON	CA		03/05/2025	7.875	257,732		320,000
100189805	DAVENPORT	FL		01/21/2025	5.990	257,853		320,000
100203158	CAROLINA BEACH	NC		03/27/2025	7.490	257,645		335,000
100200240	WENDELL	NC		03/07/2025	7.500	257,636		316,000
100198912	CRYSTAL BEACH	TX		02/28/2025	7.250	257,682		531,000
100190170	HAYESVILLE	NC		01/21/2025	7.125	258,085		445,000
100188530	WEST HAVEN	CT		01/08/2025	7.375	257,962		413,000
100202941	HARSHAW	WI		03/24/2025	7.750	257,524		315,000
100202431	BROOKSVILLE	FL		03/20/2025	7.125	257,490		359,000
3500114056	LOS ANGELES	CA		01/08/2025	8.075	482,850	32,063	130,000
100188266	OCALA	FL		01/08/2025	6.250	257,907		347,000
100191633	CORAL SPRINGS	FL		01/31/2025	6.875	257,400		720,000
100198355	CENTERTON	AR		02/28/2025	6.625	257,498		342,000
100202461	KAUFMAN	TX		03/20/2025	6.625	257,394		425,000
100190977	GALLATIN	TN		01/28/2025	7.875	257,606		378,000
100198526	SYKESVILLE	MD		02/28/2025	7.000	257,488		360,000
100189804	LARGO	FL		01/21/2025	5.750	257,590		385,000
100201139	ANNA	TX		03/12/2025	7.375	257,377		354,000
100177543	HOMESTEAD	FL		01/16/2025	6.875	257,806		640,000
100200369	LA GRANDE	OR		03/10/2025	7.375	257,328		339,000
100190018	CANDLER	NC		01/21/2025	5.750	257,446		340,000
100201226	FAIRWAY	KS		03/12/2025	8.125	257,280		315,000
100197562	PORT CLINTON	OH		02/26/2025	7.250	257,275		788,000
100185270	MONUMENT	CO		01/24/2025	6.875	257,462		920,000
100191726	SAN TAN VALLEY	AZ		02/20/2025	7.500	257,232		490,000
100191687	PENSACOLA	FL		02/20/2025	6.875	257,153		350,000
100200233	HUGO	MN		03/07/2025	5.875	257,136		380,000
100189816	PLANT CITY	FL		01/21/2025	5.500	257,636		367,000
100189946	NOBLESVILLE	IN		01/21/2025	7.875	257,282		315,000
100191348	CAPE CORAL	FL		01/30/2025	7.625	257,250		410,000
100201184	YOUNGSVILLE	LA		03/12/2025	7.625	257,035		316,000
3.62437E+11	TUMWATER	WA		02/27/2025	8.720	513,966		206,100
100193076	LATHROP	CA		02/10/2025	4.625	256,835		640,000
100202781	LANCASTER	PA		03/24/2025	7.500	256,961		355,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189792	BRADENTON	FL		01/21/2025	5.990	257,193		360,000
100189187	FORT WORTH	TX		01/13/2025	7.625	257,161		325,000
100192652	STEPHENS CITY	VA		02/10/2025	7.500	256,941		334,000
100189268	WESTFIELD	IN		01/13/2025	6.625	257,152		352,000
100190771	HAMDEN	CT		01/27/2025	7.875	257,297		345,000
100201231	PARRISH	FL		03/12/2025	5.500	256,875		367,000
100204242	ANTIOCH	CA		03/31/2025	11.250	256,812		935,000
100190321	CHICAGO	IL		01/22/2025	8.050	256,858		335,000
100197620	GREER	SC		02/26/2025	6.990	259,262		354,000
100200715	MIDLAND	TX		03/11/2025	7.125	256,791		335,000
100188480	BLUE SPRINGS	MO		01/08/2025	7.000	257,213		324,000
100198343	TAYLOR	TX		02/28/2025	7.500	257,065		354,000
100192166	BETHLEHEM	PA		01/31/2025	7.375	257,117		336,000
100203217	PORTERVILLE	CA		03/27/2025	7.625	256,691		335,000
100201821	LITHONIA	GA		03/18/2025	7.125	256,662		345,000
100198384	AUBURN	AL		02/28/2025	7.125	256,953		350,000
100193411	SAVANNAH	GA		02/10/2025	6.875	257,036		345,000
3340093630	WOODBRIDGE	CT		01/16/2025	8.740	320,760		472,000
100188708	RAYMORE	MO		01/09/2025	8.125	256,795		347,000
100188823	FORT WORTH	TX		01/09/2025	5.750	256,758		364,000
100193434	VALLEJO	CA		02/10/2025	6.375	256,993		470,000
100195134	CENTERTON	AR		02/24/2025	6.625	256,507		342,000
100188534	EMMETT	ID		01/08/2025	7.500	256,697		310,000
100200210	CALDWELL	ID		03/07/2025	6.000	256,446		375,000
100189914	CYPRESS	TX		01/21/2025	6.500	256,679		405,000
100195098	HICKORY	NC		02/24/2025	8.125	256,481		328,000
100192278	DALLAS	TX		01/31/2025	7.125	257,053		475,000
100195387	MAPLEWOOD	MN		02/24/2025	7.500	256,645		300,000
100204220	SAINT AUGUSTINE	FL		03/31/2025	6.749	256,392		1,707,440
100195135	ANACONDA	MT		02/24/2025	6.875	256,628		330,000
100192591	ARGYLE	TX		02/10/2025	7.375	256,424		336,000
100203416	COLLIERVILLE	TN		03/27/2025	7.375	256,406		362,000
100195117	CALIFORNIA	MD		02/24/2025	7.750	261,847		338,500
100195122	INDIANAPOLIS	IN		02/24/2025	7.500	256,563		334,000
100201128	COLUMBIA	CA		03/12/2025	7.375	256,350		400,000
100200243	HOUSTON	TX		03/07/2025	7.250	256,332		392,000
100203350	WENDELL	NC		03/27/2025	6.750	256,316		360,000
100177646	NORTH PORT	FL		01/16/2025	6.875	255,875		495,000
100188760	HAYDEN	ID		01/09/2025	4.875	256,456		371,000
100203294	GAINESVILLE	GA		03/27/2025	7.250	256,269		335,000
100191474	AMERSFOORT	NLD		01/29/2025	4.900	308,366		464,915
100186172	PORTLAND	OR		02/10/2025	7.000	256,414		425,000
100192922	COLUMBUS	OH		02/10/2025	6.875	256,205		384,000
100197498	ELLETTSVILLE	IN		02/26/2025	6.750	256,171		363,000
100189513	CHANDLER	AZ		01/15/2025	7.999	256,376		1,230,000
100193160	LOS ANGELES	CA		03/20/2025	7.375	256,160		1,250,000
100194637	NEW ORLEANS	LA		02/21/2025	7.125	256,125		360,000
100195131	CHARLOTTE	NC		02/24/2025	6.875	256,117		386,000
100188679	TAMARAC	FL		02/10/2025	6.625	256,059		405,000
100195128	TUCKER	GA		02/24/2025	7.000	256,073		342,000
100202758	MYRTLE BEACH	SC		03/24/2025	7.375	256,061		368,000
100194017	SAN ANTONIO	TX		02/11/2025	7.500	256,079		310,000
100195483	SAVANNAH	GA		02/24/2025	5.500	256,007		390,000
100195144	UNION CITY	GA		02/24/2025	6.250	256,257		330,000
100192978	CHEYENNE	WY		02/10/2025	6.750	256,025		345,000

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100199831	HEALDSBURG	CA		03/05/2025	8.025	256,029		1,326,000
100192587	ELVERSON	PA		02/10/2025	7.625	256,479		360,000
100192781	CENTERTON	AR		02/10/2025	6.750	255,974		340,000
100200179	TACOMA	WA		03/07/2025	6.625	255,924		450,000
100201691	TOMBALL	TX		03/13/2025	7.375	255,028		355,000
100177488	SALADO	TX		01/16/2025	9.500	256,200		279,000
100157120	PORT ORANGE	FL		02/20/2025	7.625	256,469		590,000
100177650	OLIVEHURST	CA		01/16/2025	7.375	256,253		355,000
100190767	RALEIGH	NC		01/27/2025	8.500	256,179		290,000
100202512	BRUNSWICK	GA		03/21/2025	7.125	255,765		399,000
100189836	PASCO	WA		01/21/2025	7.625	255,931		337,000
100203163	GILBERT	AZ		03/27/2025	6.625	255,706		470,000
100176986	ALABASTER	AL		01/16/2025	8.000	256,097		314,000
100157521	WILMINGTON	NC		02/20/2025	8.000	256,033		403,000
100200408	SAINT AUGUSTINE	FL		03/10/2025	7.250	255,633		330,000
100195397	ROEBUCK	SC		02/24/2025	8.000	255,604		314,000
100192635	MARYVILLE	TN		02/10/2025	6.750	255,584		352,000
100200313	CAPE CANAVERAL	FL		03/07/2025	7.125	255,585		335,000
100194098	HARLINGEN	TX		02/14/2025	7.125	255,776		681,000
100203465	BREVARD	NC		03/27/2025	7.500	255,556		313,000
100188502	LEANDER	TX		01/08/2025	7.125	255,746		321,000
100193032	SAINT PAUL	MN		02/10/2025	7.375	255,504		298,000
100201308	HOUSTON	TX		03/12/2025	7.490	255,442		420,000
100186961	STUART	FL		01/07/2025	7.125	255,925		406,000
100193542	HYDE PARK	NY		02/10/2025	8.000	255,443		315,000
100193588	ATLANTA	GA		02/10/2025	7.750	255,613		346,000
100195125	KENNESAW	GA		02/24/2025	7.000	255,300		345,000
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025	7.625	255,171		276,000
100193399	FREDERICKSBURG	VA		02/10/2025	6.625	255,166		518,000
100194008	SUNNY ISLES BEACH	FL		02/11/2025	8.125	255,184		355,000
100157511	SPRINGFIELD GARDENS	NY		02/20/2025	8.250	255,870		1,100,000
100203971	CITRUS SPGS	FL		03/28/2025	7.250	255,128		390,000
100177317	VALDOSTA	GA		01/16/2025	8.250	255,496		312,000
100192609	LILLINGTON	NC		02/10/2025	7.250	255,103		340,000
100188723	CONVERSE	TX		01/09/2025	5.750	255,237		314,000
100198500	SEVERN	MD		02/28/2025	6.990	255,087		345,000
100198989	CONCORD	NC		02/28/2025	6.375	256,618		338,000
100202810	SUMTER	SC		03/24/2025	7.625	254,973		342,000
100198352	STAUNTON	VA		02/28/2025	7.750	255,242		312,000
3340096975	BAY SHORE	NY		03/27/2025	8.560	318,622		124,000
100190113	YAKIMA	WA		01/21/2025	7.500	255,117		317,000
100186930	CONCORD	NC		01/07/2025	6.125	255,098		358,000
100194718	BRYAN	TX		02/21/2025	6.624	254,803		340,000
100197544	BUSHKILL	PA		02/26/2025	7.990	254,815		332,000
100202694	SARATOGA SPRINGS	UT		03/24/2025	7.250	254,689		320,000
100202731	LANCASTER	OH		03/24/2025	7.250	254,682		332,000
100192418	DAVENPORT	FL		02/07/2025	7.374	254,679		322,000
100190910	CONROE	TX		01/28/2025	6.625	254,872		344,000
3300005588	UNION CITY	NJ		01/29/2025	8.585	236,805	17,824	428,750
100190131	GRAYSON	GA		01/21/2025	7.990	254,963		335,000
100203232	FORT MYERS	FL		03/27/2025	7.625	254,573		315,000
100202384	NAPLES	FL		03/19/2025	6.875	254,541		435,000
100203948	MAGNOLIA	TX		03/28/2025	6.750	254,338		360,000
100189080	LAWRENCEVILLE	GA		01/13/2025	6.625	254,502		415,000
100194634	CENTERVILLE	TX		02/21/2025	7.500	254,660		315,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189313	PHILADELPHIA	PA		01/13/2025	7.375	254,678		340,000
100200395	SHENANDOAH	VA		03/10/2025	7.625	254,455		320,000
100197255	WEST NEW YORK	NJ		02/25/2025	8.250	254,418		2,387,612
100204105	CHANDLER	AZ		03/28/2025	7.999	254,399		355,000
100189895	PRINCETON	TX		01/21/2025	6.875	254,838		338,000
100190049	ATLANTA	GA		01/21/2025	7.375	254,601		315,000
3300005630	UPPER SADDLE RIVER	NJ		01/22/2025	8.595	236,545	17,804	2,040,000
100190468	WINDER	GA		01/24/2025	7.250	254,579		394,150
100200391	AUBURN	AL		03/10/2025	7.750	254,350		307,500
100199975	OLYMPIA	WA		03/06/2025	6.875	254,329		425,000
100203659	AMSTERDAM	NLD		03/26/2025	4.800	316,051		529,787
100190051	HAINES CITY	FL		01/21/2025	5.750	254,459		353,000
100188538	PANAMA CITY BEACH	FL		01/08/2025	7.250	254,709		330,000
100192954	FORT WORTH	TX		02/10/2025	7.500	254,291		333,000
100203454	COLUMBUS	OH		03/27/2025	7.625	254,227		310,000
100198238	HOLLY SPRINGS	NC		02/28/2025	6.999	254,240		391,000
100157109	ATLANTA	GA		02/20/2025	8.750	254,483		315,000
100203277	WAUKEE	IA		03/27/2025	5.500	254,104		360,000
100177239	NORTH SYRACUSE	NY		01/16/2025	9.000	254,397		287,000
100192669	WEISER	ID		02/10/2025	6.990	254,051		335,000
100203435	FORT WORTH	TX		03/27/2025	5.500	253,973		358,000
100194198	FAIRFIELD	CA		02/14/2025	8.750	253,914		1,105,000
100189495	SANGER	CA		01/15/2025	6.875	253,879		317,000
100199074	WINNETKA	CA		02/28/2025	6.625	253,942		925,000
100186164	WEST PALM BEACH	FL		02/10/2025	7.250	254,714		745,000
100189675	HOUSTON	TX		01/17/2025	6.125	253,418		330,000
100203310	ROSENBERG	TX		03/27/2025	5.750	253,837		351,000
100188836	COOS BAY	OR		01/09/2025	6.625	253,838		335,000
100194745	MIAMI	FL		02/21/2025	6.875	253,991		800,000
100203459	INDEPENDENCE	KY		03/27/2025	6.875	253,691		375,000
100188867	WHITTIER	CA		01/09/2025	6.625	253,919		1,365,000
100188503	COLORADO SPRINGS	CO		01/08/2025	7.125	253,894		350,000
100202727	JACKSONVILLE	FL		03/24/2025	7.250	253,577		310,000
100199047	HINDSVILLE	AR		02/28/2025	6.990	253,675		440,000
100201772	WILMINGTON	DE		03/18/2025	7.875	253,572		304,000
100201145	CLAYTON	NC		03/12/2025	7.490	253,545		326,000
100203147	COLORADO SPRINGS	CO		03/27/2025	6.375	253,517		414,000
100201403	HOUSTON	TX		03/12/2025	6.750	253,519		460,000
100185215	ALLEN	TX		01/24/2025	6.750	253,903		460,000
100194194	RANCHO PALOS VERDES	CA		02/14/2025	8.625	253,472		1,671,000
100194252	SAINT AUGUSTINE	FL		02/14/2025	7.375	253,431		315,000
100188822	SANFORD	NC		01/09/2025	5.750	253,616		355,000
100177672	SEGUIN	TX		01/16/2025	8.500	253,730		285,000
100200309	NAPLES	FL		03/07/2025	7.000	253,374		495,000
100193727	BARTLETT	IL		02/10/2025	8.750	253,388		345,000
100195109	MORTON GROVE	IL		02/24/2025	7.500	253,350		320,000
100190929	WENDELL	NC		01/28/2025	6.625	253,529		361,500
100192986	FOLEY	AL		02/10/2025	7.625	253,501		275,000
100199280	ARLINGTON	TX		03/05/2025	7.500	253,312		386,950
100198965	TUSCALOOSA	AL		02/28/2025	8.550	253,412		336,000
100195118	PLANO	TX		02/24/2025	7.500	253,296		330,000
100194291	MARICOPA	AZ		02/14/2025	7.625	253,301		325,000
100188775	WAKE FOREST	NC		01/09/2025	5.125	253,460		455,000
100192261	MIDDLETOWN	NY		01/31/2025	6.750	253,898		385,000
100202826	SALISBURY MILLS	NY		03/24/2025	7.625	253,210		333,600

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203546	FORNEY	TX		03/26/2025	7.250	253,208		350,000
100192742	FLOWERY BRANCH	GA		02/10/2025	8.000	284,650		415,000
100200614	ZEBULON	NC		03/11/2025	6.000	253,086		375,000
100193027	HICKORY	NC		02/10/2025	7.625	253,104		300,000
100194348	PHILADELPHIA	PA		02/14/2025	7.500	253,104		311,000
100203452	SHERRILLS FORD	NC		03/27/2025	5.750	253,062		352,000
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025	7.000	253,564		340,000
100201136	LIBERTY HILL	TX		03/12/2025	7.375	252,998		325,000
100199269	WHITSETT	NC		03/05/2025	6.990	252,984		335,000
100192889	WEBSTER GROVES	MO		02/10/2025	6.875	253,185		340,000
100203363	WILMINGTON	NC		03/27/2025	7.500	252,911		332,000
100189956	CLAYTON	NC		01/21/2025	6.875	253,105		334,500
100200326	MONTELLO	WI		03/10/2025	7.250	252,885		330,000
100198268	LIBERTY LAKE	WA		02/28/2025	7.250	252,969		330,000
100192707	HARVEST	AL		02/10/2025	7.125	252,847		335,000
100189845	LAKEVILLE	MN		01/21/2025	4.990	253,011		385,000
100203968	GREENSBORO	NC		03/28/2025	7.375	252,792		353,000
100188307	WEST MELBOURNE	FL		01/08/2025	6.625	252,747		344,000
100194792	SAINT LOUIS	MO		02/21/2025	7.375	252,936		360,000
100199281	BUFORD	GA		03/05/2025	7.250	252,731		395,000
100198963	FRANKLINTON	NC		02/28/2025	8.160	252,821		330,000
100202926	ELLIJAY	GA		03/24/2025	6.750	252,680		340,000
100192250	CHATOM	AL		01/31/2025	7.000	253,265		331,000
100193207	DANBURY	CT		02/10/2025	7.375	252,626		365,000
100188501	INDIAN TRAIL	NC		01/08/2025	6.875	252,860		331,000
100200568	POCATELLO	ID		03/11/2025	7.625	252,541		325,000
100204013	FORT WAYNE	IN		03/28/2025	6.990	252,514		375,000
100200249	RIVIERA BEACH	FL		03/07/2025	7.825	252,474		348,000
100191609	LEHIGH ACRES	FL		01/31/2025	7.990	252,576		364,000
100191744	SALINAS	CA		02/20/2025	6.875	252,396		858,000
100191615	LEHIGH ACRES	FL		01/31/2025	7.990	252,523		364,000
100189355	BALTIMORE	MD		01/13/2025	7.375	252,601		357,000
100193647	GAINESVILLE	FL		02/10/2025	6.999	252,357		384,500
3310094505	DIX HILLS	NY		02/06/2025	8.407	252,331		387,900
100189465	IRVING	TX		01/15/2025	7.374	252,516		340,000
100190151	HAINES CITY	FL		01/21/2025	7.490	252,834		330,000
100200262	POLLOCK PINES	CA		03/07/2025	7.625	252,142		340,000
100201067	WENTZVILLE	MO		03/12/2025	7.125	252,130		350,000
100194114	LEHIGH ACRES	FL		02/14/2025	7.990	252,109		364,000
100193611	CHALFONT	PA		02/10/2025	8.000	252,277		405,000
100177211	CAMDEN	SC		01/16/2025	6.875	252,412		450,000
100192895	HICKORY	NC		02/10/2025	6.500	251,941		350,000
100202770	TAMPA	FL		03/24/2025	7.375	251,915		317,000
100192993	OAKHURST	CA		02/10/2025	6.999	251,897		290,000
100199083	CHARLOTTE	NC		02/28/2025	6.500	251,953		336,000
100197534	LITTLE ELM	TX		02/26/2025	7.125	251,892		345,000
100188508	ALGOMA	WI		01/08/2025	7.000	253,018		342,000
100202163	BURLESON	TX		03/18/2025	7.625	251,821		350,000
100200698	SYKESVILLE	MD		03/11/2025	7.500	251,789		336,000
100198472	SAN ANTONIO	TX		02/28/2025	7.625	251,874		309,000
100201171	WENTZVILLE	MO		03/12/2025	7.625	251,768		330,000
100200056	INDIANAPOLIS	IN		03/06/2025	7.124	251,756		330,000
100203258	MEMPHIS	TN		03/27/2025	7.375	251,746		322,000
100188272	COLUMBUS	OH		01/08/2025	6.125	251,925		325,000
100195096	SANFORD	ME		02/24/2025	8.125	251,922		338,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191152	LOS ANGELES	CA		01/29/2025	6.625	251,913		500,000
100192417	SAN ANTONIO	TX		02/07/2025	7.874	251,720		427,000
100203272	NORTH MYRTLE BEACH	SC		03/27/2025	7.250	251,664		327,000
100192622	WINDSOR LOCKS	CT		02/10/2025	7.625	251,685		325,000
100201592	WILLIS	TX		03/13/2025	7.500	251,652		293,000
100188773	KYLE	TX		01/09/2025	4.990	251,811		362,000
100188498	MECHANICSBURG	PA		01/08/2025	6.999	252,356		330,000
100202501	HIGHLAND LAKES	NJ		03/21/2025	7.625	251,590		299,000
100189905	ROANOKE	VA		01/21/2025	7.500	251,795		311,500
100189144	TUCSON	AZ		01/13/2025	7.625	251,794		310,000
100181417	TUCKER	GA		01/09/2025	7.375	251,808		450,000
100203945	MCDONOUGH	GA		03/28/2025	8.990	251,550		320,000
100191312	BATTLE GROUND	WA		01/30/2025	7.500	372,151		725,000
100199001	MOLALLA	OR		02/28/2025	6.990	251,600		455,000
100202685	O FALLON	MO		03/24/2025	7.125	251,484		328,000
100200410	WATERBURY	CT		03/10/2025	7.999	251,430		320,000
100204144	NORWOOD	OH		03/28/2025	6.999	251,410		355,000
100200298	HYDE PARK	NY		03/07/2025	7.875	251,371		335,000
100201805	PEORIA	AZ		03/18/2025	7.500	251,358		391,000
100195114	SOUTHERN PINES	NC		02/24/2025	7.125	251,339		330,000
100203205	AUBREY	TX		03/27/2025	7.250	251,320		315,000
100190154	HOUSTON	TX		01/21/2025	6.875	251,523		332,000
100202437	VISALIA	CA		03/20/2025	6.875	251,285		400,000
100195105	BRYAN	TX		02/24/2025	7.375	251,452		326,000
100198317	CYPRESS	TX		02/28/2025	6.625	251,311		365,000
100194421	AUBREY	TX		02/14/2025	7.875	251,192		330,000
100194642	NEW ORLEANS	LA		02/21/2025	7.000	251,164		330,000
100201148	HAGERSTOWN	MD		03/12/2025	7.500	251,129		335,000
100194345	PHILADELPHIA	PA		02/14/2025	7.125	251,132		327,000
100188791	CHARLOTTE	NC		01/09/2025	5.500	251,222		354,000
100199327	LONG BEACH	CA		03/05/2025	7.750	250,983		345,000
100192938	ROYSE CITY	TX		02/10/2025	5.750	250,865		350,000
100190064	POINCIANA	FL		01/21/2025	7.375	251,086		305,000
100201000	TACOMA	WA		03/12/2025	6.500	250,858		365,000
100186173	PASCO	WA		02/10/2025	6.750	250,795		405,000
100190213	KANNAPOLIS	NC		01/21/2025	6.750	251,253		332,000
100202921	POQUOSON	VA		03/24/2025	6.990	250,811		350,000
100177179	WESTLAND	MI		01/16/2025	8.125	251,165		306,000
100204099	BRADENTON	FL		03/28/2025	7.499	250,743		325,000
100192592	CHATTANOOGA	TN		02/10/2025	7.375	250,755		345,000
100189970	DURHAM	NC		01/21/2025	7.375	250,924		312,000
100194812	WILLIS	TX		02/21/2025	6.375	251,022		356,000
100203129	DE PERE	WI		03/27/2025	7.125	250,680		483,000
100193753	FRANKLIN	NJ		02/10/2025	9.500	250,677		300,000
100189322	MYRTLE BEACH	SC		01/13/2025	6.875	250,875		332,000
100197560	BRISTOL	CT		02/26/2025	7.625	250,673		330,000
100201093	LAKEWOOD	OH		03/12/2025	7.250	250,608		348,000
100186148	LAS VEGAS	NV		02/10/2025	6.875	250,796		440,000
100193179	LAS VEGAS	NV		03/20/2025	7.125	250,572		445,000
100202511	BETHLEHEM	GA		03/21/2025	6.375	250,496		308,000
324080435	ALBANY	OR		01/22/2025	9.230	374,874	57,000	1,516,120
100202636	MURFREESBORO	TN		03/24/2025	6.750	250,466		325,000
100189331	RANSON	WV		01/13/2025	7.625	250,641		335,000
100202477	COLUMBUS	OH		03/21/2025	7.625	250,387		271,000
100194488	MARIETTA	GA		02/14/2025	7.375	250,369		376,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189758	CAPE CORAL	FL		01/21/2025	7.375	250,463		349,000
100201081	HOUSTON	TX		03/12/2025	7.125	250,192		310,000
100191260	STRATFORD	CT		01/29/2025	7.625	250,055		335,000
100192205	NORTH ANDOVER	MA		01/31/2025	7.375	250,424		333,000
100157077	GARDEN GROVE	CA		02/20/2025	7.375	250,186		1,055,000
100198254	SHELBY	MI		02/28/2025	8.125	250,066		300,000
100203240	COLORADO SPRINGS	CO		03/27/2025	7.375	249,902		340,000
100192950	STEPHENVILLE	TX		02/10/2025	7.000	249,909		336,000
100190656	FAIRVIEW	NC		01/28/2025	5.875	250,398		349,000
100203296	LEAGUE CITY	TX		03/27/2025	5.990	249,867		330,000
100202589	LAKE HAMILTON	FL		03/21/2025	7.500	249,792		299,990
100185261	MIAMI	FL		01/24/2025	6.875	249,782		530,000
100193988	EAGLE LAKE	FL		02/11/2025	7.625	249,963		350,050
100190123	CHARLOTTE	NC		01/21/2025	7.375	249,922		338,000
100191158	DALLAS	TX		01/29/2025	6.499	249,893		535,000
100198409	LARAMIE	WY		02/28/2025	7.625	249,777		302,000
100188790	CHARLOTTE	NC		01/09/2025	5.500	249,821		355,000
100189848	LAS VEGAS	NV		01/21/2025	5.500	249,825		384,000
100193139	MCKINNEY	TX		02/10/2025	5.750	249,542		373,000
100190776	MIRAMAR	FL		01/27/2025	6.875	250,007		720,000
100192900	KERNERSVILLE	NC		02/10/2025	6.625	249,563		342,000
100177355	MANVEL	TX		01/16/2025	9.750	250,164		277,000
100157211	LAFAYETTE	LA		02/20/2025	8.000	249,736		304,000
100190285	DETROIT	MI		01/22/2025	8.000	249,048		342,000
100194293	LAWRENCE	KS		02/14/2025	7.990	249,546		325,000
100189216	FORT WORTH	TX		01/13/2025	7.500	249,683		324,000
100157453	MEMPHIS	TN		02/20/2025	8.250	249,655		343,000
100188610	GLENDALE	AZ		02/10/2025	7.125	249,459		695,000
100199027	LAVON	TX		02/28/2025	7.625	249,552		325,000
100189802	BLOOMINGDALE	GA		01/21/2025	5.990	249,655		375,000
100202508	LEHIGH ACRES	FL		03/21/2025	7.875	249,347		295,000
100185228	FORT VALLEY	GA		01/24/2025	8.750	249,480		297,000
100157369	ST. PETERSBURG	FL		02/20/2025	8.250	249,492		355,000
100189220	MCKINNEY	TX		01/13/2025	6.875	249,466		332,000
100202844	COLORADO SPRINGS	CO		03/24/2025	7.750	249,230		345,000
100197512	HOUSTON	TX		02/26/2025	7.990	249,251		340,000
100189826	MONTGOMERY	AL		01/21/2025	6.875	250,284		375,000
100201377	KEARNS	UT		03/12/2025	7.125	249,038		371,000
100200629	RALEIGH	NC		03/11/2025	7.500	248,926		322,000
100193048	GIBSONVILLE	NC		02/10/2025	7.875	249,042		295,000
100188812	NORTH FORT MYERS	FL		01/09/2025	5.750	249,013		355,000
100188513	AVON	OH		01/08/2025	7.125	248,991		325,000
3410000728	LIVINGSTON	NJ		03/07/2025	8.736	497,473		916,000
100157255	YPSILANTI	MI		02/20/2025	8.500	248,885		300,000
100188504	WINGATE	NC		01/08/2025	6.875	248,936		340,000
100188323	CENTER VALLEY	PA		01/08/2025	6.490	250,015		340,000
100200606	ROUND ROCK	TX		03/11/2025	6.875	248,650		350,000
100195123	HAW RIVER	NC		02/24/2025	6.624	248,634		333,000
100194608	VENICE	FL		02/21/2025	7.125	248,850		330,000
100202794	MYRTLE BEACH	SC		03/24/2025	7.500	248,633		350,000
100202815	TUCSON	AZ		03/24/2025	7.625	248,589		365,000
100188507	NILES	IL		01/08/2025	6.999	248,778		325,000
100200297	STAMFORD	CT		03/07/2025	6.875	248,545		410,000
100192925	SPRING HILL	TN		02/10/2025	7.750	248,769		303,000
100193790	ORLANDO	FL		02/10/2025	7.125	248,423		332,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194702	SEAGOVILLE	TX		02/21/2025	6.500	268,678		383,000
100198248	YUKON	OK		02/28/2025	7.125	248,457		306,500
100203582	LAKE ARROWHEAD	CA		03/26/2025	7.625	248,346		360,000
100193117	WASHINGTON	UT		02/10/2025	5.500	248,283		360,000
100190173	CENTERTON	AR		01/21/2025	6.990	248,563		325,000
100192720	WEST CHICAGO	IL		02/10/2025	7.500	248,651		320,000
100199309	RALEIGH	NC		03/05/2025	7.375	248,331		359,000
100188546	PORTLAND	OR		01/09/2025	8.250	248,460		445,000
100188541	LAKELAND	FL		01/08/2025	7.500	248,709		330,000
100188693	SUMMERFIELD	FL		01/09/2025	7.875	248,477		270,000
100177447	SNOWFLAKE	AZ		01/16/2025	9.375	248,593		425,000
100201342	CARROLLTON	TX		03/12/2025	6.875	248,266		300,000
100195120	GLENSIDE	PA		02/24/2025	6.750	248,225		340,500
100198383	BOULDER	CO		02/28/2025	7.625	250,413		320,000
100202797	BRICK	NJ		03/24/2025	7.500	248,210		325,000
100177193	PONDER	TX		01/16/2025	7.500	248,610		304,000
100177443	LAKELAND	FL		01/16/2025	9.875	248,575		265,000
100202937	PANAMA CITY BEACH	FL		03/24/2025	7.500	248,060		319,999
100202709	CASA GRANDE	AZ		03/24/2025	7.250	248,041		334,000
100177218	WYOMING	MI		01/16/2025	7.750	248,457		340,000
100198361	CASA GRANDE	AZ		02/28/2025	7.250	248,124		325,000
100202513	HIAWASSEE	GA		03/21/2025	7.250	248,022		390,000
100186983	MCGREGOR	MN		01/07/2025	6.990	248,575		335,000
100203333	BRADENTON	FL		03/27/2025	6.990	248,010		329,000
100201884	AURORA	CO		03/18/2025	7.500	248,014		450,000
100202532	ROSEDALE	MD		03/21/2025	7.250	247,987		352,000
100200511	RUSTON	LA		03/11/2025	6.990	247,958		388,000
100192588	ROYSE CITY	TX		02/10/2025	6.875	247,889		320,000
100201562	LA GRANDE	OR		03/13/2025	8.000	247,896		315,000
100198251	SECANE	PA		02/28/2025	7.250	247,988		320,000
100189239	TWIN LAKES	WI		01/13/2025	7.500	248,282		321,000
100203425	CHARLOTTE	NC		03/27/2025	5.750	247,830		343,000
100193384	TAMPA	FL		02/10/2025	6.625	248,271		580,000
100198436	DAYTON	OH		02/28/2025	7.625	247,918		327,000
100200157	KISSIMMEE	FL		03/06/2025	7.125	247,786		340,000
100203376	CLAYTON	NC		03/27/2025	6.875	247,760		327,000
100195099	GENEVA	IL		02/24/2025	7.500	247,766		305,000
100193695	HAMPTON	GA		02/10/2025	8.375	247,646		435,000
100193679	ALBANY	NY		02/10/2025	8.125	247,615		290,000
100190177	CONROE	TX		01/21/2025	7.625	247,811		330,000
100188894	HOUSTON	TX		01/09/2025	7.499	247,710		330,000
3.62436E+11	SEATTLE	WA		02/27/2025	8.220	495,000		337,500
100199339	BASYE	VA		03/05/2025	7.375	247,503		347,000
100189208	PALM BAY	FL		01/13/2025	7.625	278,463		430,000
100194818	VAIL	AZ		02/21/2025	5.875	247,491		332,000
100195068	RINCON	GA		02/24/2025	5.875	247,215		368,000
100203646	UNITED KINGDOM	GBR		03/27/2025	6.590	309,721		406,824
100202670	CHESAPEAKE	VA		03/24/2025	6.999	247,152		360,000
100192675	PLAINFIELD	IL		02/10/2025	7.375	247,167		325,000
100200687	HASLET	TX		03/11/2025	6.875	247,138		350,000
100194507	SANFORD	FL		02/14/2025	7.625	247,148		316,000
100188982	DEERFIELD BEACH	FL		01/09/2025	6.750	247,268		335,000
100198517	CALIFORNIA	MD		02/28/2025	6.990	248,332		325,000
100177328	SUGARLOAF	CA		01/16/2025	8.250	247,378		300,000
100190806	SALINAS	CA		01/27/2025	7.250	247,411		593,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203593	HARKER HEIGHTS	TX		03/26/2025	6.875	246,986		353,000
100203451	LUBBOCK	TX		03/27/2025	7.374	246,978		322,500
100188325	POWELL	TN		01/08/2025	6.490	247,177		333,000
100188322	POWELL	TN		01/08/2025	6.490	247,177		333,000
100177107	BALTIMORE	MD		01/16/2025	8.125	247,288		305,000
100190118	WICHITA	KS		01/21/2025	6.990	247,133		340,000
100192549	KISSIMMEE	FL		02/10/2025	5.875	246,833		335,000
100195151	MYRTLE BEACH	SC		02/24/2025	5.500	246,842		342,000
100199318	GREENVILLE	TX		03/05/2025	7.375	246,902		285,000
100189994	JACKSONVILLE	NC		01/21/2025	5.750	247,022		302,000
100197598	STREAMWOOD	IL		02/26/2025	8.125	246,929		315,000
100201023	NEWPORT NEWS	VA		03/12/2025	6.750	246,848		327,000
100198291	LAWRENCEVILLE	GA		02/28/2025	7.625	247,126		332,000
100201219	ATLANTA	GA		03/12/2025	7.990	246,821		337,000
100204126	LAS VEGAS	NV		03/28/2025	7.250	246,750		428,000
100189151	CARRABASSETT VALLEY	ME		01/13/2025	7.500	246,905		326,000
100198883	MARGATE	FL		02/28/2025	6.875	246,772		357,500
100200653	LEXINGTON	SC		03/11/2025	7.500	246,668		318,000
100190158	GREENSBORO	NC		01/21/2025	7.125	246,823		325,000
100203241	WENDELL	NC		03/27/2025	6.875	246,592		340,000
100192576	SAINT JOHN	IN		02/10/2025	5.750	252,601		366,000
100203579	CARROLLTON	TX		03/26/2025	7.125	246,545		340,000
100195355	HARVEST	AL		02/24/2025	7.625	246,554		270,000
100195388	BOLIVIA	NC		02/24/2025	6.625	246,518		284,000
100185216	BETHLEHEM	PA		01/24/2025	7.625	246,720		318,000
100194476	VIRGINIA BEACH	VA		02/14/2025	7.500	246,530		304,000
100194720	FORT WORTH	TX		02/21/2025	6.625	246,711		365,000
100157359	YUMA	AZ		02/20/2025	7.750	246,690		300,000
100194296	PHOENIX	AZ		02/14/2025	7.000	246,507		400,000
100188533	KINGWOOD	TX		01/08/2025	7.250	246,705		330,000
100188331	GREENVILLE	SC		01/08/2025	6.625	246,650		328,000
100192751	DURHAM	NC		02/10/2025	6.375	246,387		406,000
100201945	TURLOCK	CA		03/18/2025	7.375	246,408		300,000
100194387	OMAHA	NE		02/14/2025	7.625	246,401		300,000
100202082	ORLANDO	FL		03/18/2025	7.250	246,370		379,000
100197537	BROCKTON	MA		02/26/2025	7.500	246,379		310,000
100202660	LEES SUMMIT	MO		03/24/2025	6.990	246,356		321,000
100199360	KEIZER	OR		03/05/2025	7.125	246,346		370,000
100192898	BELMONT	NC		02/10/2025	7.000	246,338		353,000
100194391	ARLINGTON	TX		02/14/2025	8.098	246,296		317,000
100191651	BRYAN	TX		01/31/2025	7.125	246,224		280,000
100157402	FRIDLEY	MN		02/20/2025	8.500	246,404		345,000
100192264	STUART	FL		01/31/2025	7.375	249,001		335,000
100157327	YOUNGSTOWN	OH		02/20/2025	8.125	246,292		304,000
100186159	VISALIA	CA		02/10/2025	7.750	246,111		295,000
100177515	SAINT PETERSBURG	FL		01/16/2025	7.875	246,485		340,000
100203224	KATY	TX		03/27/2025	6.750	246,019		325,000
100195678	TUSCUMBIA	AL		02/24/2025	7.999	246,026		292,000
100198535	OCEAN CITY	MD		02/28/2025	7.490	246,077		316,000
100203564	FOREST FALLS	CA		03/26/2025	7.125	245,909		380,000
100194501	GROVELAND	CA		02/14/2025	7.500	245,917		315,000
100201852	SPRING	TX		03/18/2025	7.500	245,870		320,000
100195107	HOUSTON	TX		02/24/2025	6.999	245,994		327,000
100188320	KYLE	TX		01/08/2025	6.625	246,381		350,000
100192439	SARASOTA	FL		02/07/2025	6.875	245,775		300,000

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	2	3					Additional	
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100189976	WELLSBORO	PA		01/21/2025	7.500	245,954		266,000
100195518	ROSENBERG	TX		02/24/2025	5.500	245,690		380,000
100188536	MECHANICSVILLE	VA		01/08/2025	7.500	245,944		318,000
100195546	FORT WORTH	TX		03/27/2025	8.375	245,700		315,000
100194759	CLERMONT	FL		02/21/2025	6.500	245,874		360,000
100199018	CHARLOTTE	NC		02/28/2025	6.625	245,675		350,000
100203322	CLAYTON	NC		03/27/2025	6.625	245,563		321,000
100200617	LAS VEGAS	NV		03/11/2025	6.875	245,544		360,000
100203591	MARIETTA	GA		03/26/2025	7.000	245,505		425,000
100193090	VALENCIA	CA		02/10/2025	4.875	245,367		420,000
100191502	ZOETERMEER	NLD		01/29/2025	4.950	295,407		511,407
100193742	CHESAPEAKE	VA		02/10/2025	7.500	245,497		359,000
100190968	HAINES CITY	FL		01/28/2025	7.500	245,706		350,000
100190006	CONWAY	SC		01/21/2025	5.500	246,099		356,000
100200350	SAVANNAH	GA		03/10/2025	6.990	245,437		323,000
100203177	PHILADELPHIA	PA		03/27/2025	7.250	245,430		316,000
100181460	SAN ANTONIO	TX		01/09/2025	8.875	245,606		262,000
100198447	HOUSTON	TX		02/28/2025	7.375	245,698		325,000
100188804	BRADENTON	FL		01/09/2025	5.500	245,582		370,000
100188540	INDIANAPOLIS	IN		01/08/2025	7.250	245,586		320,000
100204049	LAKE HAVASU CITY	AZ		03/28/2025	6.999	245,364		320,000
100189188	ABILENE	TX		01/13/2025	7.490	245,886		300,000
100188335	NEWPORT NEWS	VA		01/08/2025	6.625	245,514		325,000
100189841	COLUMBIA	SC		01/21/2025	7.990	245,444		263,000
100189001	BAKERSFIELD	CA		01/09/2025	7.499	245,392		325,000
100189433	PEARL RIVER	LA		01/14/2025	9.875	245,326		278,000
100194723	IRVING	TX		02/21/2025	7.625	245,360		325,000
100190955	WOODSTOCK	GA		01/28/2025	4.875	245,032		580,000
100203159	CAMERON	NC		03/27/2025	7.490	245,102		326,500
100194361	PHILADELPHIA	PA		02/14/2025	7.500	245,114		300,000
100195103	SANTA ROSA BEACH	FL		02/24/2025	7.125	245,097		320,000
100200299	SUFFERN	NY		03/07/2025	7.125	245,103		480,000
100190031	HAW RIVER	NC		01/21/2025	5.500	245,251		350,000
100199110	PORTLAND	ME		03/03/2025	7.875	245,109		448,000
100157310	RICHMOND	VA		02/20/2025	7.125	245,121		330,000
100202649	ST AUGUSTINE	FL		03/24/2025	6.875	244,889		335,000
100193151	CYPRESS	TX		02/10/2025	5.875	245,032		355,000
100195110	ROYSE CITY	TX		02/24/2025	7.625	244,785		339,000
100197614	LAWRENCEVILLE	GA		02/26/2025	7.624	244,768		384,000
100157396	ENOCH	UT		02/20/2025	8.125	244,920		415,000
100200498	SARASOTA	FL		03/11/2025	7.375	244,742		320,000
100186953	HOUSTON	TX		01/07/2025	7.625	245,204		331,000
100197626	LONG BEACH	CA		02/26/2025	7.250	244,705		320,000
100193430	PITTSBURG	CA		02/10/2025	6.375	245,132		450,000
100201033	RALEIGH	NC		03/12/2025	6.875	244,645		320,000
100202721	SARATOGA SPRINGS	UT		03/24/2025	7.250	244,637		317,000
100198275	ATLANTA	GA		02/28/2025	7.250	244,724		316,000
100193441	SUN CITY	AZ		02/10/2025	8.125	244,611		300,000
100190998	PORT SAINT LUCIE	FL		01/29/2025	6.749	244,545		474,000
100195487	SHERRILLS FORD	NC		02/24/2025	5.750	244,761		347,000
100202549	SACRAMENTO	CA		03/21/2025	4.750	244,504		490,000
100188506	CLEARWATER	FL		01/08/2025	6.875	244,764		323,000
100191436	HEERENVEEN	NLD		01/29/2025	5.250	294,185		407,433
100192430	NORTH SYRACUSE	NY		02/07/2025	7.875	244,464		295,000
100194763	VENICE	FL		02/21/2025	5.990	244,662		371,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198876	PALMDALE	CA		02/28/2025	6.875	244,503		409,000
100201284	HERMISTON	OR		03/12/2025	7.625	244,389		320,000
100196901	SAN RAMON	CA		02/25/2025	8.250	244,391		2,237,455
100194784	MODESTO	CA		02/21/2025	6.990	244,584		555,000
100188893	ROSEDALE	MD		01/09/2025	7.875	244,547		305,000
100194774	LAKELAND	FL		02/21/2025	7.125	244,526		324,000
100194527	BALTIMORE	MD		02/14/2025	7.500	244,335		320,000
100189321	BOKEELIA	FL		01/13/2025	6.500	244,519		335,000
100192888	LEES SUMMIT	MO		02/10/2025	6.750	244,280		325,000
100197193	LANCASTER	CA		02/25/2025	9.125	244,240		1,088,237
100190003	CONWAY	SC		01/21/2025	5.500	244,338		300,000
100188539	APOLLO BEACH	FL		01/08/2025	7.625	244,399		295,000
100200621	MELISSA	TX		03/11/2025	5.990	244,161		340,000
100204171	WHITTIER	CA		03/31/2025	10.000	244,085		888,000
100193292	FORT BRAGG	CA		02/10/2025	7.125	244,516		497,000
100203119	BUTTE	MT		03/27/2025	7.875	244,100		264,000
100192544	WASHINGTON	UT		02/10/2025	5.750	243,886		355,000
100188796	NEW BERN	NC		01/09/2025	5.500	244,146		341,000
100188500	SACRAMENTO	CA		01/08/2025	6.750	244,135		415,000
100195519	BULVERDE	TX		02/24/2025	5.500	243,896		396,000
100203169	TAMPA	FL		03/27/2025	7.625	243,886		321,000
100193036	GLENWOOD	IA		02/10/2025	6.750	243,875		289,000
100194630	MEMPHIS	TN		02/21/2025	7.125	244,084		325,000
100194808	CARLISLE	PA		02/21/2025	6.875	244,074		335,000
100198418	FORT WORTH	TX		02/28/2025	6.625	243,898		327,000
100197578	EDGEWATER	MD		02/26/2025	6.750	243,822		440,000
100203385	PORTAL	GA		03/27/2025	7.375	243,791		330,000
100192590	WINCHENDON	MA		02/10/2025	7.990	243,799		345,000
100192920	BATAVIA	OH		02/10/2025	6.875	243,786		326,000
100192919	BATAVIA	OH		02/10/2025	6.875	243,786		327,000
100202890	VENICE	FL		03/24/2025	7.750	243,770		320,000
100201312	WEST PARK	FL		03/12/2025	7.250	243,734		395,000
100202556	KNIGHTDALE	NC		03/21/2025	5.125	243,703		389,000
100199359	SAN LUIS	AZ		03/05/2025	7.500	243,732		295,000
100202739	HENEFER	UT		03/24/2025	7.375	243,718		315,000
100188735	ROSWELL	GA		01/09/2025	7.625	243,916		284,000
100200679	REXBURG	ID		03/11/2025	6.875	243,679		320,000
100195627	AUBURN	IN		02/24/2025	7.875	243,600		291,000
100191730	LAKEWOOD	OH		02/20/2025	8.375	243,600		291,000
100194300	CRESCENT CITY	CA		02/14/2025	7.500	243,589		320,000
100201100	AURORA	IL		03/12/2025	7.250	243,536		320,000
100193022	FRENCH LICK	IN		02/10/2025	7.625	243,515		284,000
100189863	AUSTIN	TX		01/21/2025	7.375	243,710		334,000
100192957	ANNA	TX		02/10/2025	6.750	243,491		381,000
100190877	MILLSBORO	DE		01/28/2025	7.875	243,835		605,000
100189316	NEW LONDON	CT		01/13/2025	7.375	243,689		315,000
100190881	AURORA	CO		01/28/2025	6.375	243,608		435,000
100193545	HOLLISTER	CA		02/10/2025	7.625	243,755		825,000
100200222	NEWARK	DE		03/07/2025	7.375	243,327		335,000
100192892	ROSEMOUNT	MN		02/10/2025	6.999	243,313		328,000
100189620	PORT SAINT LUCIE	FL		01/17/2025	6.499	243,730		440,000
100198276	SILOAM SPRINGS	AR		02/28/2025	7.625	243,320		293,000
100190097	FORNEY	TX		01/21/2025	7.625	243,579		312,000
100195093	ANTIOCH	TN		02/24/2025	8.125	243,195		295,000
100192212	ROBERTS	WI		01/31/2025	7.500	243,489		315,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190418	KENILWORTH	IL		01/23/2025	9.500	244,509		3,500,000
100203357	WHITESTOWN	IN		03/27/2025	5.750	243,086		330,000
100190979	LAKEWOOD	WA		01/28/2025	5.990	243,306		615,000
100192492	VICTORVILLE	CA		02/07/2025	7.374	243,110		391,000
100202736	HENRICO	VA		03/24/2025	7.250	243,038		323,000
100190037	WAUKEE	IA		01/21/2025	5.750	243,223		345,000
100194540	HEMPSTEAD	TX		02/14/2025	6.500	243,034		600,000
100188950	LAS VEGAS	NV		01/09/2025	9.625	243,159		365,000
100200587	MANOR	TX		03/11/2025	5.750	242,972		340,000
100185200	MERCEDES	TX		01/24/2025	7.625	243,199		310,000
100190211	ELLENWOOD	GA		01/21/2025	7.250	243,871		327,000
100188806	ARVADA	CO		01/09/2025	5.500	482,983		820,000
100200321	CONWAY	SC		03/10/2025	7.625	242,958		333,000
100202788	SHELBY TOWNSHIP	MI		03/24/2025	7.500	242,942		315,000
100186878	GREENVILLE	SC		01/07/2025	6.990	243,327		306,000
100157192	LOUISVILLE	KY		02/20/2025	7.875	243,630		300,000
100194789	MOSCOW	ID		02/21/2025	7.000	243,096		360,000
3500117937	WEST HILLS	CA		03/21/2025	7.925	485,750		125,000
100177170	VILLA RICA	GA		01/16/2025	7.750	243,250		295,000
100186913	COUNCE	TN		01/07/2025	7.500	243,240		340,000
100190764	HENDERSONVILLE	TN		01/27/2025	6.625	242,119		620,000
100201074	WENTZVILLE	MO		03/12/2025	7.125	242,816		329,000
100200325	SARASOTA	FL		03/10/2025	5.875	242,747		395,000
100201075	MORELAND	GA		03/12/2025	7.125	242,746		316,200
3500117133	MIAMI	FL		03/10/2025	8.825	485,411		435,000
100189781	SAINT LOUIS	MO		01/21/2025	6.999	242,880		325,000
100195514	COLLEGE STATION	TX		02/24/2025	5.750	242,543		342,000
100203367	KYLE	TX		03/27/2025	7.125	242,564		340,000
100188846	BATTLE GROUND	WA		01/09/2025	6.625	242,577		470,000
100189237	POCATELLO	ID		01/13/2025	8.125	242,764		310,000
100200620	MELISSA	TX		03/11/2025	5.990	242,497		338,000
100191263	LAKE HAVASU CITY	AZ		01/29/2025	6.999	242,458		435,000
100201567	DAVENPORT	FL		03/13/2025	7.250	242,432		358,000
100191351	PALM SPRINGS	CA		01/30/2025	7.625	242,609		525,000
100203422	ACWORTH	GA		03/27/2025	7.625	242,393		312,000
3500115074	LOS ANGELES	CA		01/27/2025	8.085	446,600	38,164	600,000
100198339	MAPLE GROVE	MN		02/28/2025	7.125	242,450		315,000
100185201	PHOENIX	AZ		01/24/2025	7.750	242,544		330,000
100195112	WAKE FOREST	NC		02/24/2025	6.500	242,276		326,000
100194474	RESTON	VA		02/14/2025	7.375	242,300		315,000
100200633	CROSBY	TX		03/11/2025	7.500	242,289		330,000
100203113	NORTH HIGHLANDS	CA		03/27/2025	7.625	242,265		359,000
100188535	ABILENE	TX		01/08/2025	7.490	242,818		309,000
100200181	OSAGE BEACH	MO		03/07/2025	6.990	242,227		320,000
100203390	OAKLAND	TN		03/27/2025	5.500	242,198		354,000
100193001	HAWLEY	PA		02/10/2025	8.250	242,207		260,000
100198278	COLUMBIA	PA		02/28/2025	7.375	242,280		315,000
100202129	COLUMBUS	GA		03/18/2025	7.375	242,160		316,000
100203112	LONG POND	PA		03/27/2025	7.375	242,149		310,000
100190765	LAKE WORTH BEACH	FL		01/27/2025	6.625	241,388		420,000
100190079	GREENVILLE	NC		01/21/2025	6.750	242,252		320,000
100202462	CHARLOTTE	NC		03/20/2025	8.125	242,028		345,000
100190040	BETHPAGE	TN		01/21/2025	8.125	242,370		287,000
100191075	HOUSTON	TX		01/29/2025	8.625	242,039		272,000
100201105	BAYTOWN	TX		03/12/2025	7.250	241,970		315,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200119	ALLENTOWN	PA		03/06/2025	7.125	241,957		360,000
100193122	CHARLOTTE	NC		02/10/2025	5.500	241,855		353,000
100202775	LAKE OSWEGO	OR		03/24/2025	7.490	241,870		312,000
100204156	KATY	TX		03/28/2025	7.499	241,846		345,000
100201187	CLARKSVILLE	TN		03/12/2025	7.750	241,795		310,000
100192543	SHERMAN	TX		02/10/2025	5.750	241,664		330,000
100177549	BAILEY	CO		01/16/2025	9.375	241,987		314,000
100190349	THROOP	PA		01/22/2025	9.000	241,668		310,000
100200344	EASTON	PA		03/10/2025	7.875	241,658		295,000
100194228	HILLSBOROUGH	NC		02/14/2025	8.000	241,667		320,000
100198413	COLUMBIA	MO		02/28/2025	7.625	241,716		310,000
100199498	FOREST GROVE	OR		03/05/2025	9.750	241,633		680,000
100188858	SOUTH WINDSOR	CT		01/09/2025	6.875	241,591		435,000
100203525	BUFFALO GROVE	IL		03/26/2025	6.875	241,546		320,000
100190203	DAVENPORT	FL		01/21/2025	8.750	241,781		310,000
100189248	VOLUNTOWN	CT		01/13/2025	7.375	241,697		322,000
100192728	ROYSE CITY	TX		02/10/2025	7.625	241,514		315,000
100202924	THOMASTON	GA		03/24/2025	8.125	241,470		289,900
100195100	SHERMAN	TX		02/24/2025	6.875	241,463		318,000
100200992	FARMERSVILLE	TX		03/12/2025	7.750	241,489		310,000
100203146	PARADISE VALLEY	AZ		03/27/2025	7.250	241,426		385,000
100203252	LAWRENCEVILLE	GA		03/27/2025	7.250	241,372		310,000
100202100	FRONT ROYAL	VA		03/18/2025	6.875	241,341		311,000
100177212	PLEASANT VIEW	TN		01/16/2025	7.875	241,704		335,000
100195502	HARMONY	PA		02/24/2025	5.750	241,197		360,000
100203353	FORT WORTH	TX		03/27/2025	7.125	241,161		315,000
100189974	TUCSON	AZ		01/21/2025	6.875	241,369		319,000
100204285	EMERALD HILLS	CA		03/31/2025	7.325	241,063		1,543,530
100199287	LAWRENCEVILLE	GA		03/05/2025	7.625	241,105		365,000
100200581	COPPERAS COVE	TX		03/11/2025	6.990	241,088		315,000
100181461	MEMPHIS	TN		01/09/2025	7.375	241,500		383,000
100200393	GRAND JUNCTION	MI		03/10/2025	7.500	241,026		325,000
100203218	MESQUITE	TX		03/27/2025	7.500	241,010		293,000
100195102	GLASTONBURY	CT		02/24/2025	6.875	241,399		320,000
100196763	PACIFICA	CA		02/25/2025	8.375	241,139		1,431,295
100201514	HOUSTON	TX		03/13/2025	7.125	240,967		545,000
100189987	BRADENTON	FL		01/21/2025	5.500	241,157		497,000
100177343	CADDO MILLS	TX		01/16/2025	8.875	241,206		295,000
100188324	HUXLEY	IA		01/08/2025	6.500	241,085		325,000
100201035	RALEIGH	NC		03/12/2025	6.875	240,825		330,000
100203603	BRECKSVILLE	OH		03/26/2025	7.500	240,799		313,000
100203497	KENNESAW	GA		03/26/2025	6.990	240,789		360,000
3700005800	STAMFORD	CT		03/19/2025	8.575	401,305		110,000
100191712	KEAAU	HI		02/20/2025	7.000	241,003		475,000
100190727	ALBUQUERQUE	NM		01/27/2025	7.750	241,024		305,000
100189271	LOGAN	UT		01/13/2025	7.000	240,947		324,990
100203441	KANSAS CITY	MO		03/27/2025	7.250	240,664		323,000
100188634	LEHIGH ACRES	FL		02/10/2025	7.750	240,625		315,000
100200554	WIND GAP	PA		03/11/2025	7.500	240,620		420,000
100192562	LITITZ	PA		02/10/2025	7.750	240,625		295,000
100191136	GILBERT	AZ		01/29/2025	7.625	240,793		348,000
100189911	INDIALANTIC	FL		01/21/2025	7.125	240,769		335,000
100192337	ORLANDO	FL		02/05/2025	7.490	240,734		360,000
100200513	STATESVILLE	NC		03/11/2025	7.375	240,493		350,000
100197426	CUMMING	GA		02/25/2025	7.875	240,440		765,031

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189942	SAN TAN VALLEY	AZ		01/21/2025	5.250	240,482		346,000
100189356	CORRYTON	TN		01/13/2025	6.875	240,515		360,000
100198304	KENNESAW	GA		02/28/2025	7.250	240,568		338,000
100198394	BURNSVILLE	MN		02/28/2025	7.500	240,344		315,000
100197088	HERRIMAN	UT		02/25/2025	9.375	240,585		695,000
100201311	WEST PARK	FL		03/12/2025	7.250	240,232		390,000
100189847	MYRTLE BEACH	SC		01/21/2025	5.500	240,690		474,000
100191708	MIAMI	FL		02/20/2025	7.500	240,243		360,000
100191264	DUNNELLON	FL		01/29/2025	7.625	242,509		295,000
100194120	SACHSE	TX		02/14/2025	7.990	240,188		305,000
100195491	BOLIVIA	NC		02/24/2025	5.500	240,373		344,000
100188543	MINNEAPOLIS	MN		01/08/2025	7.375	242,009		315,000
100195413	MONUMENT	CO		02/24/2025	5.500	240,013		540,000
100201490	GREENFIELD	IN		03/12/2025	8.250	240,053		289,000
100197734	AMSTERDAM	NLD		02/26/2025	4.850	290,987		400,043
100194815	HUMBLE	TX		02/21/2025	6.375	240,226		330,000
100194801	HOUSTON	TX		02/21/2025	6.375	240,225		325,000
100201755	WATERBURY	CT		03/18/2025	7.125	240,009		455,000
100198246	MUSTANG	OK		02/28/2025	7.125	240,059		300,500
100192665	SAN ANTONIO	TX		02/10/2025	7.375	239,980		445,000
100188850	DALLAS	TX		01/09/2025	7.125	239,902		330,000
100192196	CORNELIUS	NC		01/31/2025	6.875	240,418		320,000
100192731	ROUND ROCK	TX		02/10/2025	7.000	239,845		317,000
100190795	MT VERNON	KY		01/27/2025	6.875	240,224		340,000
100195424	DAHLONEGA	GA		02/24/2025	5.750	239,713		368,000
100192867	FORT WAYNE	IN		02/10/2025	6.999	239,702		323,000
100185243	ROGERS	AR		01/24/2025	7.125	239,697		370,000
100195106	RINCON	GA		02/24/2025	6.999	239,638		315,000
100199916	CHARLOTTE	NC		03/05/2025	6.740	239,558		2,087,000
100203256	VIRGINIA BEACH	VA		03/27/2025	7.500	239,590		427,500
100192770	RICHMOND	VA		02/10/2025	5.999	239,552		353,000
100202957	SAN ANTONIO	TX		03/24/2025	6.750	239,529		299,000
100192736	PEARLAND	TX		02/10/2025	7.000	240,167		326,500
100203342	MANCHESTER	CT		03/27/2025	7.375	239,523		288,800
100188477	GRAND PRAIRIE	TX		01/08/2025	6.875	242,310		350,000
100202715	NORFOLK	VA		03/24/2025	7.250	239,500		325,000
100192685	DEER PARK	TX		02/10/2025	6.990	239,498		315,000
100192168	AKRON	OH		01/31/2025	7.625	239,977		311,000
100203223	ORANGE	NJ		03/27/2025	7.750	239,467		340,000
100189988	NORTH FORT MYERS	FL		01/21/2025	5.750	239,881		324,000
100194405	BAKERSFIELD	CA		02/14/2025	7.625	239,462		330,000
100190108	SUMMERVILLE	SC		01/21/2025	6.875	239,624		267,000
100202578	APOPKA	FL		03/21/2025	7.750	239,400		285,000
100191720	WINSTON SALEM	NC		02/20/2025	8.750	239,400		290,000
100199378	FREDERICKSBURG	VA		03/05/2025	6.875	239,333		320,000
100195092	INWOOD	WV		02/24/2025	8.125	239,450		306,000
100200447	NORTH LAS VEGAS	NV		03/10/2025	8.625	239,259		285,000
100188496	FORT WAYNE	IN		01/08/2025	6.750	239,439		343,000
100202101	PLAINVILLE	CT		03/18/2025	7.250	239,210		316,000
100193003	PANAMA CITY BEACH	FL		02/10/2025	5.500	239,097		298,500
100189674	CHARLOTTE	NC		01/17/2025	7.999	239,400		285,000
100189715	ALBUQUERQUE	NM		02/20/2025	7.500	239,087		315,000
100197508	CHICAGO	IL		02/26/2025	7.750	239,092		320,000
100188860	POINCIANA	FL		01/09/2025	7.375	239,050		305,000
100190147	WARNER ROBINS	GA		01/21/2025	6.875	239,408		304,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194415	OAKLAND	CA		02/14/2025	7.500	239,040		370,000
100193047	OLYMPIA	WA		02/10/2025	7.500	238,947		275,000
100190084	CYPRESS	TX		01/21/2025	6.990	239,754		317,000
100192570	LAKE OZARK	MO		02/10/2025	7.875	238,932		295,000
100201190	ATHENS	TN		03/12/2025	7.750	238,878		295,000
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025	6.624	239,074		315,000
100200640	LITTLE ROCK	AR		03/11/2025	6.750	238,789		345,000
100190926	ROUND ROCK	TX		01/28/2025	7.625	238,978		319,000
100201556	DELAND	FL		03/13/2025	7.625	238,706		314,000
100194104	WAVERLY	TN		02/14/2025	8.750	238,727		325,000
100202796	MCCORDSVILLE	IN		03/24/2025	7.500	238,686		306,000
100195509	HOCKLEY	TX		02/24/2025	5.750	239,118		350,000
100194250	PALMYRA	VA		02/14/2025	7.500	238,648		312,000
100191293	ODESSA	TX		01/30/2025	7.750	238,830		285,000
100201590	SNELLVILLE	GA		03/13/2025	7.875	238,627		327,000
100202854	ELKTON	MD		03/24/2025	7.750	238,612		291,000
100189095	WASHINGTON TERRACE	UT		01/13/2025	6.750	238,630		575,000
100177172	NEWNAN	GA		01/16/2025	9.875	238,734		290,000
100199017	MCKINNEY	TX		02/28/2025	7.500	238,901		410,000
100191129	PALM BAY	FL		01/29/2025	6.499	238,512		346,500
100201964	MONTGOMERY	TX		03/18/2025	7.875	238,539		287,000
100189978	SAINT AUGUSTINE	FL		01/21/2025	5.500	238,685		336,000
100189243	BENTONVILLE	AR		01/13/2025	7.250	238,667		311,000
100199317	LUPTON	MI		03/05/2025	6.990	238,447		275,000
100194675	COLLEGE STATION	TX		02/21/2025	6.500	238,638		340,000
100200495	WEST DES MOINES	IA		03/11/2025	7.625	238,429		310,000
100189666	LAS VEGAS	NV		01/17/2025	9.499	238,560		330,000
100200263	PETALUMA	CA		03/07/2025	7.250	238,413		840,000
100202153	NORTH CHESTERFIELD	VA		03/18/2025	7.500	238,378		331,500
3410000747	LIVINGSTON	NJ		03/24/2025	8.736	476,401		1,000,000
100195094	GRAPEVINE	TX		02/24/2025	7.375	238,351		308,000
100190904	LAWRENCEVILLE	GA		01/28/2025	5.875	238,314		430,000
100177286	MONROE TOWNSHIP	NJ		01/16/2025	7.375	238,503		372,000
100195097	FAYETTEVILLE	AR		02/24/2025	7.000	238,115		314,000
100193551	LAS VEGAS	NV		02/10/2025	7.500	238,119		585,000
100192686	PROVIDENCE	RI		02/10/2025	7.375	238,479		319,000
100177316	TOOELE	UT		01/16/2025	8.500	238,385		309,000
100201673	SUPPLY	NC		03/13/2025	9.625	238,026		324,000
100199075	ANTIOCH	TN		02/28/2025	6.125	238,288		454,000
100204021	WILLIS	MI		03/28/2025	7.250	237,970		322,000
100177277	FREDERICK	MD		01/16/2025	7.500	238,354		293,000
100202014	NORTH LAS VEGAS	NV		03/18/2025	7.000	237,945		340,000
100201005	ORANGEBURG	SC		03/12/2025	6.375	237,906		320,000
100189998	FULSHEAR	TX		01/21/2025	4.990	238,078		353,000
100188739	LIBERTY HILL	TX		01/09/2025	4.990	238,035		430,000
100190143	VISALIA	CA		01/21/2025	7.625	238,001		290,000
100186974	GREENSBORO	NC		01/07/2025	7.125	238,179		312,000
100202137	VIRGINIA BEACH	VA		03/18/2025	6.750	237,690		460,000
100194793	HOUSTON	TX		02/21/2025	6.250	237,898		324,990
100190834	EAST BETHEL	MN		01/27/2025	7.375	238,048		298,000
100195382	LELAND	NC		02/24/2025	8.000	237,674		286,000
100192668	PROVO	UT		02/10/2025	7.375	237,812		450,000
100200565	WESTFIELD	IN		03/11/2025	7.500	237,594		293,000
100200663	ARLINGTON	TX		03/11/2025	6.990	237,590		312,000
100191618	CEDAR HILL	TX		01/31/2025	7.625	237,720		380,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189359	SPRING	TX		01/14/2025	6.875	237,741		295,000
100203234	BRANDON	FL		03/27/2025	7.500	237,524		330,000
100199079	MONROE	NC		02/28/2025	7.500	237,605		338,000
100203584	ALACHUA	FL		03/26/2025	5.875	237,429		340,000
100177557	YUMA	AZ		01/16/2025	6.875	237,835		375,000
100192858	RINGGOLD	GA		02/10/2025	6.990	237,399		314,000
100177484	ORLANDO	FL		01/16/2025	8.000	237,745		300,000
100203306	FORT WORTH	TX		03/27/2025	7.125	237,339		312,000
100188505	BURBANK	IL		01/08/2025	6.990	237,543		310,000
100191747	HAMDEN	CT		02/20/2025	7.500	237,317		360,000
100157226	GWYNN OAK	MD		02/20/2025	7.375	237,253		335,000
100198308	ARLINGTON	TX		02/28/2025	7.750	237,355		315,000
100195082	INWOOD	WV		02/24/2025	8.125	237,148		288,000
100194385	WAUWATOSA	WI		02/14/2025	7.625	237,118		290,000
100198505	ABINGDON	MD		02/28/2025	7.375	237,186		312,000
100194821	LARGO	FL		02/21/2025	6.625	237,221		375,000
100194298	WINSTON SALEM	NC		02/14/2025	8.125	236,920		310,000
100203122	ALVARADO	TX		03/27/2025	7.500	236,880		700,000
100199399	ZIMMERMAN	MN		03/05/2025	7.750	236,869		310,000
100202373	REDDING	CA		03/19/2025	7.875	236,843		301,000
100200255	NAPLES	FL		03/07/2025	7.000	236,834		335,000
100190014	DAPHNE	AL		01/21/2025	5.750	237,018		332,000
100199386	ARLINGTON	TX		03/05/2025	7.990	236,800		290,000
100203372	SPOKANE	WA		03/27/2025	7.250	236,741		310,000
100203132	LOUISVILLE	KY		03/27/2025	6.990	236,667		392,000
3340092760	THE BRONX	NY		01/16/2025	8.348	295,812		524,000
100188577	POMPANO BEACH	FL		02/10/2025	8.125	236,769		284,500
100199985	LOGAN	UT		03/06/2025	7.125	236,606		401,000
100191055	ATLANTA	GA		01/29/2025	9.749	236,614		307,000
100189390	POMPANO BEACH	FL		01/14/2025	7.625	236,758		330,000
100190439	RIVERSIDE	CA		01/23/2025	9.250	236,918		725,000
100194395	CINCINNATI	OH		02/14/2025	8.125	236,528		305,000
100186977	APPLETON	WI		01/07/2025	6.990	238,257		336,000
100198504	BEL AIR	MD		02/28/2025	6.990	236,597		330,000
100190903	KANNAPOLIS	NC		01/28/2025	6.125	236,653		325,000
100186985	DAVENPORT	FL		01/07/2025	6.625	236,699		329,000
100203262	RICHMOND	TX		03/27/2025	7.500	236,423		305,000
100198438	VIRGINIA BCH	VA		02/28/2025	6.875	236,474		320,000
100192408	MOUNTAIN DALE	NY		02/07/2025	7.999	236,409		280,000
100193387	TRAVERSE CITY	MI		02/10/2025	7.000	236,684		347,000
100201017	SOUTH OGDEN	UT		03/12/2025	6.625	236,290		324,000
100191050	OKLAHOMA CITY	OK		01/29/2025	7.500	236,453		584,000
100201046	LAVON	TX		03/12/2025	6.990	236,232		311,000
100189890	FISHERS	IN		01/21/2025	7.500	236,354		293,000
100195101	MESQUITE	TX		02/24/2025	6.625	236,117		333,000
100192174	NORTH PORT	FL		01/31/2025	7.125	236,652		352,000
100194437	STREAMWOOD	IL		02/14/2025	7.125	236,075		306,000
100181456	PARLIER	CA		01/09/2025	8.125	236,250		350,000
100200252	BOCA RATON	FL		03/07/2025	7.250	236,055		585,000
100202568	CHARLOTTE	NC		03/21/2025	5.625	236,024		335,000
100195088	WESTFIELD	IN		02/24/2025	7.625	236,040		286,000
100189320	ORLANDO	FL		01/13/2025	6.124	236,231		382,600
100203443	MADISON	AL		03/27/2025	5.750	235,949		330,000
100200647	COLLEGE STATION	TX		03/11/2025	6.990	235,957		330,000
100186055	SUMMERVILLE	SC		01/31/2025	7.125	236,042		314,000

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	2	3					Additional	
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100190202	PARLIER	CA		01/21/2025	7.125	236,270		363,000
100201159	RICHMOND	TX		03/12/2025	7.500	235,901		303,000
100201124	ALTOONA	WI		03/12/2025	7.375	235,879		305,000
100201076	WAKE FOREST	NC		03/12/2025	7.125	235,841		308,000
100193431	VALLEJO	CA		02/10/2025	6.375	236,236		575,000
100199363	LARGO	FL		03/05/2025	6.990	235,794		325,000
100186889	CONCORD	NC		01/07/2025	6.125	235,964		322,000
100201655	PENSACOLA	FL		03/13/2025	7.375	235,741		325,000
100188661	PLAINVILLE	CT		02/10/2025	8.375	235,722		298,000
100192661	BAKERSFIELD	CA		02/10/2025	7.375	235,567		350,000
3310092505	BROOKLYN	NY		03/19/2025	8.582	235,536		600,000
100195515	ROYSE CITY	TX		02/24/2025	5.750	235,751		331,000
100188484	HOUSTON	TX		01/08/2025	5.750	235,652		315,000
100200428	EAST WINDSOR	NJ		03/10/2025	7.490	235,473		326,000
100192465	DEERFIELD BEACH	FL		02/07/2025	7.249	235,460		440,000
100203549	PROVIDENCE VILLAGE	TX		03/26/2025	7.500	235,424		369,000
100199323	TUCSON	AZ		03/05/2025	7.125	235,413		307,500
100189767	TUCSON	AZ		01/21/2025	7.624	235,497		260,000
100194802	CROWN POINT	IN		02/21/2025	7.500	235,438		345,000
100194737	TOMBALL	TX		02/21/2025	7.375	235,356		330,000
100195495	HICKORY	NC		02/24/2025	5.750	235,037		340,000
100194803	WASILIA	AK		02/21/2025	6.625	235,274		375,000
100190290	ST. PETERSBURG	FL		01/22/2025	7.800	235,043		308,000
100199060	DENVER	CO		02/28/2025	7.500	235,102		313,000
100191519	UNITED KINGDOM	GBR		01/29/2025	5.690	282,983		426,197
100177274	LAS VEGAS	NV		01/16/2025	9.375	235,269		250,000
100201183	ROYAL OAK	MI		03/12/2025	7.625	234,987		282,000
100186939	CONCORD	NC		01/07/2025	6.375	235,401		314,000
100192293	MAPLE PLAIN	MN		01/31/2025	6.625	235,236		370,000
100190878	CONCORD	NC		01/28/2025	7.625	235,191		310,000
100199307	SAINT CHARLES	IL		03/05/2025	7.625	234,775		325,000
100191012	STATEN ISLAND	NY		01/29/2025	7.749	234,717		290,000
100201637	PENSACOLA	FL		03/13/2025	7.375	234,608		325,000
100186929	ATLANTIC BEACH	FL		01/07/2025	6.125	235,013		1,000,000
100202601	KATY	TX		03/21/2025	7.125	234,559		361,000
100197553	LIVERPOOL	NY		02/26/2025	7.250	234,599		324,000
3410000659	LIVINGSTON	NJ		01/10/2025	8.784	469,072		925,000
100200632	SODDY DAISY	TN		03/11/2025	7.500	234,550		310,000
100200394	BLAIRSVILLE	GA		03/10/2025	6.990	234,489		345,000
100195104	SOUTH SAINT PAUL	MN		02/24/2025	7.250	234,477		330,000
100202392	HAMPSTEAD	MD		03/19/2025	7.250	234,472		365,000
100189922	MCKINNEY	TX		01/21/2025	4.990	234,651		347,000
100190930	DUNCAN	SC		01/28/2025	7.625	234,628		329,000
100199010	GALLATIN	TN		02/28/2025	7.990	234,427		310,000
100185233	RIO LINDA	CA		01/24/2025	7.625	234,511		508,000
100201640	PENSACOLA	FL		03/13/2025	7.375	234,249		325,000
100198390	LACOMBE	LA		02/28/2025	6.750	234,532		327,000
100177221	HAMDEN	CT		01/16/2025	8.000	235,121		300,000
100177541	MCKINNEY	TX		01/16/2025	7.250	235,070		290,000
100200509	HARTVILLE	OH		03/11/2025	6.875	234,232		333,000
100181471	FALLS CHURCH	VA		01/09/2025	8.750	234,360		279,000
100189963	TUCSON	AZ		01/21/2025	7.125	234,391		315,000
100193442	MINNEAPOLIS	MN		02/10/2025	7.375	234,092		371,000
100190179	MOORE	SC		01/21/2025	6.875	234,461		262,000
100189029	HOUSTON	TX		01/09/2025	7.999	234,260		325,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189935	HUNTLEY	IL		01/21/2025	5.375	234,559		355,000
100195476	JEFFERSON	GA		02/24/2025	5.250	233,906		360,000
100157174	MIAMI BEACH	FL		02/20/2025	8.875	235,002		290,000
100194519	RINCON	GA		02/14/2025	7.375	233,943		303,000
100192696	LONGS	SC		02/10/2025	6.375	233,874		325,000
100202019	NORTH LAS VEGAS	NV		03/18/2025	6.875	233,885		360,000
100189272	PISCATAWAY	NJ		01/13/2025	7.125	234,041		305,000
100194161	CHARLEVOIX	MI		02/14/2025	7.875	234,425		385,000
100201650	PENSACOLA	FL		03/13/2025	7.375	233,771		325,000
100199050	CONCORD	NC		02/28/2025	6.750	233,778		310,000
100196600	NORWALK	CA		02/25/2025	8.750	233,716		705,365
100202760	PLANO	TX		03/24/2025	7.375	233,679		324,000
100190193	PALM BAY	FL		01/21/2025	7.500	234,009		295,000
100195512	BULVERDE	TX		02/24/2025	5.500	233,577		340,000
100190149	LAUREL	MD		01/21/2025	6.625	234,206		312,000
100199073	GALLATIN	TN		02/28/2025	7.625	233,831		330,000
100203652	AMSTERDAM	NLD		03/26/2025	5.150	290,251		489,783
100203266	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	233,516		330,000
100188794	OAKLAND	TN		01/09/2025	5.500	233,703		331,500
100188789	PFLUGERVILLE	TX		01/09/2025	5.375	233,698		337,000
100191624	GALLOWAY	NJ		01/31/2025	7.125	233,460		325,000
100202564	ROSEMOUNT	MN		03/21/2025	5.500	233,446		338,000
100194022	BAKERSFIELD	CA		02/11/2025	7.750	233,647		280,000
100195137	DOWNINGTOWN	PA		02/24/2025	6.625	258,442		345,000
100188831	ALBUQUERQUE	NM		01/09/2025	8.000	233,435		359,000
100194323	NEW PORT RICHEY	FL		02/14/2025	7.375	233,369		292,000
100191782	NEW SMYRNA BEACH	FL		01/31/2025	7.500	233,560		340,200
100189779	ALVARADO	TX		01/21/2025	7.875	233,521		265,000
100189457	HOUSTON	TX		01/15/2025	7.874	233,520		278,000
100199072	GALLATIN	TN		02/28/2025	6.875	233,344		340,000
100192836	FORT PIERCE	FL		02/10/2025	6.999	233,245		312,000
100198407	DURHAM	NC		02/28/2025	6.990	233,333		320,000
100195086	HUNTSVILLE	AL		02/24/2025	7.500	233,217		290,000
100194451	MIAMI	FL		02/14/2025	7.250	233,210		330,000
100198288	NEW BRIGHTON	MN		02/28/2025	6.990	233,277		310,000
100202754	SAVANNAH	GA		03/24/2025	7.375	233,162		330,000
100190907	CONCORD	NC		01/28/2025	7.125	233,176		310,000
100199007	MONROE	NC		02/28/2025	7.125	233,233		325,000
100197218	RANCHO CUCAMONGA	CA		02/25/2025	8.250	233,142		902,915
100193073	CLOVIS	CA		02/10/2025	4.875	232,979		488,577
100189907	TUCSON	AZ		01/21/2025	7.375	233,235		328,000
100200505	PFLUGERVILLE	TX		03/11/2025	5.375	232,990		365,000
100194661	LAKELAND	FL		02/21/2025	7.500	233,200		330,000
100199031	GALLATIN	TN		02/28/2025	7.125	233,066		310,000
100198993	GALLATIN	TN		02/28/2025	7.125	233,066		325,000
100194797	TAMPA	FL		02/21/2025	7.125	233,108		336,000
100194478	CREWE	VA		02/14/2025	6.990	232,911		325,000
100194805	GLENDALE	AZ		02/21/2025	6.875	233,087		330,000
100194683	ROYCE CITY	TX		02/21/2025	6.375	233,059		315,000
100191040	EUGENE	OR		01/29/2025	8.124	233,005		310,000
100194299	BEVERLY	NJ		02/14/2025	8.125	232,835		300,000
100203472	RINCON	GA		03/26/2025	7.500	232,763		300,000
100190184	LOS ANGELES	CA		01/21/2025	6.500	233,622		1,100,000
100202673	ANNA	TX		03/24/2025	7.000	232,732		345,000
100201929	CONVERSE	TX		03/18/2025	7.875	232,691		300,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197720	UTRECHT	NLD		02/26/2025	4.800	282,074		475,727
100190902	CONCORD	NC		01/28/2025	6.875	233,011		319,000
100200225	GRAYSLAKE	IL		03/07/2025	7.500	232,564		340,000
100201346	OCALA	FL		03/12/2025	6.625	232,501		300,000
100192928	JACKSON	TN		02/10/2025	7.125	232,645		305,000
100197651	KERNVILLE	CA		02/26/2025	7.249	232,440		335,000
100190029	FULSHEAR	TX		01/21/2025	4.990	232,604		340,000
100190016	ROYSE CITY	TX		01/21/2025	5.750	232,998		350,000
100198427	OVERGAARD	AZ		02/28/2025	6.875	232,444		316,000
100197702	UNITED KINGDOM	GBR		02/28/2025	6.590	282,802		452,027
100190024	OCALA	FL		01/21/2025	5.500	232,450		330,000
100191210	ASPEN HILL	MD		01/29/2025	8.375	232,300		285,000
100189186	LYNCHBURG	VA		01/13/2025	7.250	236,457		290,000
100194620	GREENVILLE	SC		02/21/2025	7.500	232,249		310,000
100200707	MCKINNEY	TX		03/11/2025	6.875	232,044		306,000
100186921	CONCORD	NC		01/07/2025	6.375	232,665		322,000
100188801	PINGREE GROVE	IL		01/09/2025	5.500	232,188		325,000
100157358	ODESSA	TX		02/20/2025	9.625	232,786		270,000
100191801	DELTONA	FL		01/31/2025	9.250	232,472		342,000
100196640	CHINO	CA		02/25/2025	9.250	231,984		824,028
100193391	RALEIGH	NC		02/10/2025	7.125	232,288		455,500
100203474	FORT WORTH	TX		03/26/2025	6.875	231,812		305,000
100192901	SNEADS FERRY	NC		02/10/2025	7.000	231,997		305,000
100193140	FRESNO	TX		02/10/2025	5.750	231,680		345,000
100190243	WEISER	ID		01/22/2025	8.120	231,728		320,000
100199008	DACULA	GA		02/28/2025	5.990	231,744		395,000
100191679	PORTLAND	OR		02/20/2025	6.875	231,648		540,000
100190951	CONCORD	NC		01/28/2025	7.125	231,833		310,000
100157442	SEMINOLE	FL		02/20/2025	7.375	231,796		345,000
100190023	DAPHNE	AL		01/21/2025	5.250	231,726		335,000
100193539	DANBURY	CT		02/10/2025	6.875	231,922		310,000
100194722	PHILADELPHIA	PA		02/21/2025	7.500	231,643		300,000
100198267	LIBERTY LAKE	WA		02/28/2025	6.500	231,479		315,000
100190960	GREENVILLE	TX		01/28/2025	7.625	231,613		310,000
100194071	WILMINGTON	NC		03/20/2025	7.500	231,376		399,000
100188719	VOORHEESVILLE	NY		01/09/2025	7.490	231,542		255,000
100189601	ANNAPOLIS	MD		01/17/2025	7.499	231,505		320,000
100194555	MERIDEN	CT		02/20/2025	8.750	231,233		315,000
100177303	VERNON	NJ		01/16/2025	7.125	231,630		400,000
100192844	JACKSONVILLE	FL		02/10/2025	6.875	231,104		327,000
100198998	GALLATIN	TN		02/28/2025	6.875	231,113		315,000
100199502	NEWBERG	OR		03/05/2025	8.125	231,038		1,233,200
100194065	PHOENIX	AZ		03/20/2025	7.875	231,000		385,000
100198915	CORINTH	TX		02/28/2025	7.250	231,235		365,000
100190884	CONCORD	NC		01/28/2025	7.125	231,124		317,000
100203532	ROBBINSVILLE	NJ		03/26/2025	7.125	230,871		305,000
100202541	DAHLONEGA	GA		03/21/2025	7.490	230,860		303,000
100200474	DICKINSON	TX		03/10/2025	8.625	230,864		275,000
100188333	KYLE	TX		01/08/2025	6.625	231,060		333,000
100194776	WILLINGBORO	NJ		02/21/2025	7.500	231,024		300,000
100203904	FORT PIERCE	FL		03/28/2025	7.624	230,829		301,500
100188554	HOUSTON	TX		02/10/2025	8.000	230,845		364,000
100192677	LAND O LAKES	FL		02/10/2025	6.875	230,767		305,000
100200706	NORTH LAS VEGAS	NV		03/11/2025	7.125	230,747		300,000
100190419	LAVEEN	AZ		01/23/2025	8.375	231,410		630,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194806	BIRMINGHAM	AL		02/21/2025	6.875	230,895		305,000
100191185	ATLANTA	GA		01/29/2025	7.250	230,814		305,000
100192282	FAIRPORT	NY		01/31/2025	6.875	231,183		338,000
100190798	BENSON	NC		01/27/2025	7.250	333,556		417,000
100157366	KINGSTON	GA		02/20/2025	8.125	230,584		320,000
100194195	PERRIS	CA		02/14/2025	8.000	230,797		1,273,000
100200727	LEXINGTON	KY		03/11/2025	7.500	230,382		299,000
100189017	PHOENIX	AZ		01/09/2025	7.375	230,493		315,000
100192730	DAYTON	OH		02/10/2025	6.875	230,293		305,000
100203586	PEA RIDGE	AR		03/26/2025	6.875	230,206		348,000
100157135	ATLANTA	GA		02/20/2025	7.750	230,776		290,000
100197572	KATY	TX		02/26/2025	6.750	230,168		365,000
100195095	ATLANTA	GA		02/24/2025	6.999	230,118		285,000
100199278	PANAMA CITY BEACH	FL		03/05/2025	7.750	230,093		310,000
100203431	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	230,051		320,000
100200308	CAPE CORAL	FL		03/07/2025	7.740	229,950		315,000
100191677	BERRIEN SPRINGS	MI		02/20/2025	8.250	229,950		292,000
3410000695	FRANKLIN LAKES	NJ		02/07/2025	8.690	459,764		1,356,000
100188820	WAKE FOREST	NC		01/09/2025	5.750	230,294		322,000
100192874	HAVERHILL	MA		02/10/2025	6.750	229,857		315,000
100197220	SAN DIEGO	CA		02/25/2025	8.000	229,883		1,463,000
100201044	ROANOKE	TX		03/12/2025	6.990	229,850		332,000
100197409	BRENTWOOD	CA		02/25/2025	8.875	229,819		968,929
100157473	WINTER HAVEN	FL		02/20/2025	7.875	229,936		298,000
100203923	MIAMI	FL		03/28/2025	7.750	229,737		365,000
100193395	BOONE	CO		02/10/2025	7.125	230,106		340,000
100202052	NEW BRITAIN	CT		03/18/2025	7.250	229,709		305,000
100193461	TUCSON	AZ		02/10/2025	6.875	230,077		325,000
100203463	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	229,681		330,000
100194700	JACKSONVILLE	FL		02/21/2025	6.500	229,879		308,000
100189796	CARROLTON	TX		01/21/2025	7.375	229,941		320,000
100195115	FRESNO	TX		02/24/2025	5.750	229,691		318,000
100200585	MADISON	AL		03/11/2025	5.990	229,456		310,000
100186906	MONROE	NC		01/07/2025	7.125	229,909		338,000
100200267	CAMBRIDGE	MN		03/07/2025	7.125	229,465		308,000
100201746	BLOOMINGDALE	IL		03/18/2025	7.375	229,406		300,000
100200228	WILLIAMS BAY	WI		03/07/2025	7.125	229,404		346,000
100198864	MESA	AZ		02/28/2025	7.250	229,466		309,000
100199009	MCKINNEY	TX		02/28/2025	7.625	229,709		359,000
100177346	LIVONIA	MI		01/16/2025	8.500	229,639		280,000
100188840	WILLIS	TX		01/09/2025	6.625	229,506		330,000
100191121	CHARLOTTE	NC		01/29/2025	6.999	230,472		335,000
100198290	MAPLETON	UT		02/28/2025	6.500	229,326		312,000
100188332	ORLANDO	FL		01/08/2025	6.625	229,437		311,000
100157466	MAULDIN	SC		02/20/2025	8.250	229,370		300,000
100193255	ZANESVILLE	OH		02/10/2025	7.500	229,532		322,000
100199387	VACAVILLE	CA		03/05/2025	7.875	229,162		315,000
100198962	DORAL	FL		02/28/2025	7.570	229,206		350,000
100188326	OVERLAND PARK	KS		01/08/2025	6.500	229,347		307,000
3310090984	CHARLOTTE	NC		01/16/2025	8.666	220,894	8,186	1,720,000
100190737	GREENSBORO	NC		01/27/2025	7.000	228,857		285,000
100189387	WATERBURY	CT		01/14/2025	8.750	229,011		320,000
100194814	TUCSON	AZ		02/21/2025	7.000	229,202		305,000
100200244	GRANBURY	TX		03/07/2025	7.375	229,013		315,000
100192402	HYATTSVILLE	MD		02/07/2025	8.249	228,929		405,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340082208	CAPE CORAL	FL		01/08/2025	8.800	286,009		368,000
100191724	FORT VALLEY	GA		02/20/2025	7.500	228,793		297,000
100188509	AIKEN	SC		01/08/2025	7.125	229,163		282,000
100203308	SAINT AUGUSTINE	FL		03/27/2025	5.750	228,760		312,000
100194825	LOWA CITY	IA		02/21/2025	6.990	228,950		305,000
100198501	BALTIMORE	MD		02/28/2025	6.124	229,234		312,000
3300005585	LIVINGSTON	NJ		02/19/2025	8.625	212,691	16,009	1,543,500
100199338	PALMYRA	VA		03/05/2025	7.990	228,646		351,000
100195410	DENVER	CO		02/24/2025	4.990	228,508		600,000
100202521	MACOMB	MI		03/21/2025	7.250	228,558		350,000
100200644	INDIANAPOLIS	IN		03/11/2025	6.990	228,553		313,000
100189119	FAYETTEVILLE	GA		01/13/2025	7.625	229,126		301,000
100177625	TRACY	CA		01/16/2025	6.875	229,103		400,000
100192606	ROMEOVILLE	IL		02/10/2025	7.625	228,485		305,000
100190928	HOUSTON	TX		01/28/2025	7.625	249,183		382,000
100157257	MISSOURI CITY	TX		02/20/2025	9.125	228,581		285,000
100188327	OCALA	FL		01/08/2025	6.500	228,567		304,000
100201430	RICHMOND	CA		03/12/2025	7.499	228,336		525,000
100195468	PARRISH	FL		02/24/2025	5.500	228,289		335,000
100204159	SAN ANTONIO	TX		03/28/2025	7.125	228,326		350,000
100186903	WEST CHESTER	OH		01/07/2025	5.990	228,752		356,000
100194760	RIVERVIEW	FL		02/21/2025	7.500	228,460		310,000
100157271	TURBOTVILLE	PA		02/20/2025	9.500	228,690		275,000
100200557	SAINT CLOUD	MN		03/11/2025	7.125	228,274		398,000
100197559	CASA GRANDE	AZ		02/26/2025	6.750	228,261		309,000
100190324	CANTON	OH		01/22/2025	7.270	228,246		331,000
100204001	PALM COAST	FL		03/28/2025	7.500	228,198		440,000
100203282	ARDEN	NC		03/27/2025	5.750	228,183		318,000
100157172	DALLAS	TX		02/20/2025	8.875	228,308		257,500
3340090317	CHICAGO	IL		01/08/2025	8.876	285,120		555,200
100193788	REDDING	CA		02/10/2025	8.875	228,103		290,000
100203562	CITRUS SPRINGS	FL		03/26/2025	6.000	228,072		315,000
3300005631	CHATHAM	NJ		01/22/2025	8.610	212,085	15,963	1,103,640
100193325	LAKE ZURICH	IL		02/10/2025	7.125	228,023		315,000
100199367	COLUMBUS	OH		03/05/2025	7.750	227,924		250,000
100193141	ROYSE CITY	TX		02/10/2025	5.750	228,037		330,000
100194809	LITTLE ROCK	AR		02/21/2025	7.500	227,934		306,000
100186046	TITUSVILLE	FL		01/31/2025	7.875	227,861		295,000
100200510	ANGIER	NC		03/11/2025	7.625	227,657		280,000
100200047	ELM GROVE	WI		03/06/2025	6.990	227,641		330,000
100177503	BROOMFIELD	CO		01/16/2025	7.250	228,057		520,000
100157377	KISSIMMEE	FL		02/20/2025	7.000	227,667		435,000
100201451	CRAWFORDVILLE	FL		03/12/2025	9.750	227,497		311,000
100202846	EAST GREENVILLE	PA		03/24/2025	7.625	227,470		297,000
100194294	WAUWATOSA	WI		02/14/2025	8.490	227,396		275,000
100195503	HARMONY	PA		02/24/2025	5.750	227,308		320,000
100194386	REDMOND	OR		02/14/2025	8.125	227,272		275,000
100190289	MIDLOTHIAN	IL		01/22/2025	7.990	227,212		340,000
100203569	CHICAGO	IL		03/26/2025	7.625	227,181		300,000
100199369	ROUND LAKE BEACH	IL		03/05/2025	6.375	227,137		308,000
100190880	CONCORD	NC		01/28/2025	6.500	227,308		309,000
100191030	PORT CHARLOTTE	FL		01/29/2025	6.999	227,123		305,000
100200085	FLEMING ISLAND	FL		03/06/2025	6.625	227,119		345,000
100203570	NASHVILLE	TN		03/26/2025	6.990	227,062		300,000
100203716	DELFT	NLD		03/26/2025	4.950	282,188		378,419

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100203705	TILBURG	NLD		03/26/2025	5.500	282,188		413,543
100197599	FAIRFIELD	CA		02/26/2025	7.125	227,056		495,000
100189835	COLORADO SPRINGS	CO		01/21/2025	7.490	227,228		330,000
100200219	CEDAR PARK	TX		03/07/2025	7.240	227,039		316,000
100186951	KANNAPOLIS	NC		01/07/2025	6.125	227,431		319,000
100201479	NEW LONDON	CT		03/12/2025	9.999	227,038		289,000
100200600	PINELLAS PARK	FL		03/11/2025	7.000	226,904		316,000
3310084716	JERSEY CITY	NJ		03/07/2025	8.666	226,817		568,500
100186099	BASEHOR	KS		01/31/2025	7.625	226,931		410,000
100191340	OCALA	FL		01/30/2025	7.250	226,736		1,579,000
100157018	OCALA	FL		02/20/2025	9.250	226,851		275,000
100195108	SHERMAN	TX		02/24/2025	5.750	226,887		320,000
100194671	SELBYVILLE	DE		02/21/2025	6.375	226,823		310,000
100194316	VERO BEACH	FL		02/14/2025	8.500	226,626		290,000
100203578	CARY	IL		03/26/2025	6.990	226,529		295,000
100190973	SOUTH PADRE ISLAND	TX		01/28/2025	6.990	226,687		320,000
100194704	JACKSONVILLE	AR		02/21/2025	6.990	226,656		299,000
100203649	FORT WORTH	TX		03/28/2025	7.250	226,302		345,000
100193092	NARBERTH	PA		02/10/2025	6.750	226,356		570,000
100190019	WAKE FOREST	NC		01/21/2025	5.750	226,670		305,000
100191637	COLUMBIA FALLS	MT		01/31/2025	6.875	226,205		545,000
100189540	LAKE ISABELLA	CA		01/16/2025	8.500	226,800		290,000
100157416	PHOENIX	AZ		02/20/2025	7.999	226,148		300,000
100157316	SCRANTON	PA		02/20/2025	8.500	226,254		310,000
100192656	SARASOTA	FL		02/10/2025	6.625	226,073		307,000
100199006	KANNAPOLIS	NC		02/28/2025	6.125	226,103		308,000
100198977	LAKEWOOD	NJ		02/28/2025	7.420	226,103		300,000
100203491	BIRDSEYE	IN		03/26/2025	7.500	226,003		278,000
100201698	OCEAN PINES	MD		03/18/2025	6.875	225,466		345,000
100195116	MYRTLE BEACH	SC		02/24/2025	5.375	225,915		324,000
100194509	NEW CARROLLTON	MD		02/14/2025	6.375	225,842		460,000
100201380	ANOKA	MN		03/12/2025	7.750	225,833		350,000
100188901	MIDLAND	TX		01/09/2025	7.999	226,013		287,000
100188756	KYLE	TX		01/09/2025	4.750	225,889		329,000
100201444	LAS VEGAS	NV		03/12/2025	7.999	225,677		320,000
100190962	GRAHAM	NC		01/28/2025	6.990	225,840		303,000
100197605	NORTH BERGEN	NJ		02/26/2025	7.374	225,645		315,000
100202874	MCKINNEY	TX		03/24/2025	5.125	225,610		355,000
100186958	MAGNA	UT		01/07/2025	5.875	225,770		400,000
100201656	LEESVILLE	SC		03/13/2025	7.750	225,562		700,000
100200569	TULSA	OK		03/11/2025	7.625	225,553		285,000
100194647	GROVETOWN	GA		02/21/2025	6.990	225,724		305,000
100186126	SAN DIEGO	CA		01/31/2025	6.500	225,662		645,000
100200681	OXFORD	OH		03/11/2025	7.375	225,431		315,000
100194366	GREENTOWN	PA		02/14/2025	7.875	225,373		275,000
100188848	NEWTON	AL		01/09/2025	7.500	225,543		331,500
100200589	CONWAY	AR		03/11/2025	7.000	225,220		291,000
100199418	BOSSIER CITY	LA		03/05/2025	10.900	225,217		586,000
100189876	GRAHAM	NC		01/21/2025	5.250	225,273		351,000
100194707	GREENVILLE	TX		02/21/2025	6.750	225,056		318,000
100203249	WENDELL	NC		03/27/2025	5.750	225,043		315,000
100203530	SHAKOPEE	MN		03/26/2025	6.490	225,018		338,000
100189315	GEORGETOWN	TX		01/13/2025	6.875	269,121		365,000
100157467	ARLINGTON	TX		02/20/2025	7.625	225,092		340,000
100202495	DURHAM	NC		03/21/2025	6.125	224,896		295,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186922	MCKINNEY	TX		01/07/2025	7.750	225,183		304,000
100194771	PENSACOLA	FL		02/21/2025	6.625	225,065		322,000
100202656	ENGLEWOOD	FL		03/24/2025	6.875	224,844		340,000
100199971	MCCLOUD	CA		03/06/2025	6.500	224,835		320,000
3410000661	JERSEY CITY	NJ		01/17/2025	8.784	449,622		237,100
100198995	WESLEY CHAPEL	FL		02/28/2025	7.125	224,893		330,000
100190752	FORTSON	GA		01/27/2025	6.625	224,938		363,000
3.62503E+11	BROOKLYN	NY		03/11/2025	8.175	449,500		153,000
100193751	OCEAN CITY	MD		02/10/2025	7.500	224,732		270,000
100192244	CLIFTON HEIGHTS	PA		01/31/2025	7.875	225,122		295,000
100201332	ARNOLD	CA		03/12/2025	7.875	224,689		330,000
100201390	SAVANNAH	GA		03/12/2025	7.750	224,664		335,000
100203587	OAK RIDGE	TN		03/26/2025	6.875	224,651		300,000
100192216	BUSHKILL	PA		01/31/2025	6.875	224,964		295,000
100191779	MIAMI BEACH	FL		01/31/2025	7.250	224,767		310,000
100189980	CEDAR CITY	UT		01/21/2025	5.750	224,885		349,000
100194467	IRVING	TX		02/14/2025	7.500	224,594		296,000
100190796	MANASSAS	VA		01/27/2025	7.990	225,093		275,000
100197188	ISSAQUAH	WA		02/25/2025	10.500	224,543		1,350,000
100194529	PRINCETON	TX		02/14/2025	7.125	224,508		290,000
100200497	MILWAUKEE	WI		03/11/2025	7.625	224,503		293,000
100200630	SAN ANTONIO	TX		03/11/2025	7.375	224,473		280,000
100157187	CLAYTON	NC		02/20/2025	7.625	224,638		309,000
100199372	CONROE	TX		03/05/2025	7.500	224,473		300,000
100193340	KIRKLAND	WA		02/10/2025	6.875	224,727		370,000
100193382	SOMERSET	NJ		02/10/2025	7.000	224,701		370,000
100203489	GREELEY	CO		03/26/2025	6.990	224,299		314,000
100203354	CINCINNATI	OH		03/27/2025	8.125	224,260		278,000
100202105	PHILADELPHIA	PA		03/18/2025	7.875	224,262		297,000
100194538	DELAWARE	OH		02/14/2025	7.375	224,248		290,000
100191738	HOUSTON	TX		02/20/2025	7.500	224,155		303,000
100202506	LEWISVILLE	TX		03/21/2025	7.250	224,143		335,000
100201230	PINGREE GROVE	IL		03/12/2025	5.500	224,097		325,000
100188849	ENGLEWOOD	CO		01/09/2025	7.125	224,321		291,000
100189822	WESTERVILLE	OH		01/21/2025	7.375	224,284		321,000
100195091	ALACHUA	FL		02/24/2025	6.625	224,049		301,000
100190883	PALM COAST	FL		01/28/2025	7.125	224,396		292,000
100200572	SANFORD	FL		03/11/2025	7.125	224,048		292,000
100199290	HAZLETON	PA		03/05/2025	6.990	224,022		295,000
100190034	HOUSTON	TX		01/21/2025	5.500	224,117		319,000
100197495	CHICAGO	IL		02/26/2025	7.990	223,971		280,000
100199978	CHINO	CA		03/06/2025	6.500	223,881		526,000
100202043	PHILADELPHIA	PA		03/18/2025	7.125	223,770		300,000
100203526	LOUISVILLE	KY		03/26/2025	6.990	223,738		360,000
100199102	SOUTH DAYTONA	FL		03/03/2025	8.000	223,691		279,000
100197575	HOUSTON	TX		02/26/2025	7.250	223,685		300,000
100200103	TOANO	VA		03/06/2025	6.500	223,552		310,500
100191631	MIAMI	FL		01/31/2025	6.990	223,488		310,000
100191341	LITTLE ELM	TX		01/30/2025	8.000	223,491		292,000
100202535	LADSON	SC		03/21/2025	7.250	223,499		325,000
100190004	HUNTSVILLE	AL		01/21/2025	5.750	223,661		319,800
100188643	ARLINGTON	TX		02/10/2025	8.125	223,650		284,000
100199350	LOS ANGELES	CA		03/05/2025	7.875	223,446		715,000
100195431	PLAINFIELD	IL		02/24/2025	7.375	223,312		308,000
3500116387	NORTH MIAMI	FL		03/10/2025	7.890	446,600		352,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194365	GRAND RAPIDS	MI		02/14/2025	7.375	223,278		327,000
100177184	BULLHEAD CITY	AZ		01/16/2025	7.875	223,559		241,475
100203580	AURORA	IL		03/26/2025	7.000	223,184		291,000
100203138	CINCINNATI	OH		03/27/2025	7.875	223,122		260,000
100194543	PITTSBURGH	PA		02/14/2025	6.990	223,096		331,000
100194663	MILWAUKEE	WI		02/21/2025	6.990	223,268		314,000
100157389	SAN ANTONIO	TX		02/20/2025	8.125	223,122		300,000
100200178	DAWSONVILLE	GA		03/07/2025	7.490	222,937		288,000
100157488	BALTIMORE	MD		02/20/2025	7.625	223,067		280,000
100157332	OCALA	FL		02/20/2025	7.500	223,006		293,000
100194309	GALVESTON	TX		02/14/2025	7.490	222,843		293,000
100200625	SEABROOK	NH		03/11/2025	6.875	222,825		345,000
100195351	MIAMI	FL		02/24/2025	7.875	222,798		350,000
100194696	ODESSA	TX		02/21/2025	6.490	223,829		348,000
100204052	GUTHRIE	OK		03/28/2025	6.999	222,762		313,000
100195492	DALLAS	NC		02/24/2025	5.500	223,233		326,000
100186070	MONROE	NC		01/31/2025	7.375	222,851		327,000
100186093	MONROE	NC		01/31/2025	7.375	222,832		327,000
100186101	MONROE	NC		01/31/2025	7.375	222,827		327,000
100194389	ATLANTIC BEACH	FL		02/14/2025	7.625	222,645		294,000
100189950	LIBERTY HILL	TX		01/21/2025	4.500	222,746		370,000
100203445	OCALA	FL		03/27/2025	5.500	222,579		340,000
100192936	ELGIN	TX		02/10/2025	6.375	222,528		324,000
100200613	COLUMBUS	OH		03/11/2025	6.990	222,554		325,000
100200312	JOHNSTON	RI		03/07/2025	6.875	222,545		345,000
100185218	HUMMELSTOWN	PA		01/24/2025	7.500	222,729		290,000
3310093620	JERSEY CITY	NJ		03/07/2025	7.940	222,527		948,000
100177337	MACON	GA		01/16/2025	8.375	222,832		270,000
100202527	MARSHFIELD	MA		03/21/2025	7.490	222,494		290,000
100200641	NORTH WILDWOOD	NJ		03/11/2025	7.500	222,475		289,000
100200493	OCALA	FL		03/11/2025	6.250	222,430		304,000
100177558	TOMBALL	TX		01/16/2025	6.500	222,850		350,000
100185274	PHILADELPHIA	PA		01/24/2025	7.750	222,600		265,000
100201919	WILLOW GROVE	PA		03/18/2025	7.500	222,352		310,000
100181470	CYPRESS	TX		01/09/2025	6.875	223,015		330,000
100188776	APEX	NC		01/09/2025	5.125	222,485		395,000
100195453	FORT WORTH	TX		02/24/2025	5.500	222,259		340,000
100199084	MONROE	NC		02/28/2025	6.990	222,382		317,000
100194393	CYPRESS	TX		02/14/2025	7.625	222,299		280,000
100186924	NORWALK	CA		01/07/2025	5.750	222,437		484,000
100203608	JACKSONVILLE	FL		03/26/2025	7.490	222,271		284,000
100186047	CENTERTON	AR		01/31/2025	7.250	220,862		316,000
100189874	MADISON	AL		01/21/2025	5.125	222,352		355,000
100188805	LITTLE RIVER	SC		01/09/2025	5.500	222,267		336,000
100200041	LAKE ST LOUIS	MO		03/06/2025	6.625	222,072		300,000
100188827	CHANDLER	AZ		01/09/2025	7.875	255,137		435,000
3241006605	ELLENSBURG	WA		01/22/2025	8.705	108,986	273,840	323,400
100203602	WILMINGTON	DE		03/26/2025	6.490	222,031		315,000
100192283	YOUNGSTOWN	OH		01/31/2025	7.625	222,459		321,000
100200717	MOUNT AIRY	NC		03/11/2025	6.990	221,984		276,000
100200526	BRKN ARW	OK		03/11/2025	7.500	221,986		312,000
100189064	RICHMOND	TX		01/09/2025	7.375	222,048		315,000
100194832	WESTFIELD	IN		02/21/2025	6.875	222,129		300,000
100188826	WARWICK	RI		01/09/2025	6.624	222,278		300,000
100201426	NORTH LAS VEGAS	NV		03/12/2025	7.999	221,881		290,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202526	JACKSONVILLE	FL		03/21/2025	6.875	221,865		310,000
100200318	COLEBROOK	CT		03/10/2025	8.125	221,784		280,000
100191540	UNITED KINGDOM	GBR		01/29/2025	6.240	267,009		387,452
100193174	CONROE	TX		03/20/2025	9.625	221,706		244,000
100188660	BOWLING GREEN	KY		02/10/2025	7.500	221,852		285,000
100194459	MISSOURI CITY	TX		02/14/2025	7.990	221,671		270,000
100202719	MORRISVILLE	NC		03/24/2025	7.250	221,619		330,000
100200708	RALEIGH	NC		03/11/2025	7.625	221,612		282,000
100188945	VERO BEACH	FL		01/09/2025	7.250	221,976		374,000
100204026	JONESBORO	GA		03/28/2025	7.375	221,590		288,000
100200003	SAN ANTONIO	TX		03/06/2025	6.990	221,548		297,000
100189819	SAINT AUGUSTINE	FL		01/21/2025	5.750	221,692		323,000
100202136	GASTONIA	NC		03/18/2025	6.875	221,485		317,000
100193037	PHILADELPHIA	PA		02/10/2025	8.125	221,609		260,000
100194733	DOYLESBURG	PA		02/21/2025	6.990	221,603		290,000
100177041	SLIDELL	LA		01/16/2025	7.250	221,786		289,000
100157147	MOUNT HOLLY	NC		02/20/2025	7.875	221,486		327,000
100199979	LAS VEGAS	NV		03/06/2025	6.375	221,234		300,000
100201220	OCALA	FL		03/12/2025	8.000	221,179		285,000
100202569	FRESNO	TX		03/21/2025	5.750	221,119		314,000
100203534	FARMINGTON	MN		03/26/2025	5.990	221,126		320,000
100195511	HOUSTON	TX		02/24/2025	5.500	221,272		338,000
100201371	HOUSTON	TX		03/12/2025	6.750	221,055		300,000
100189445	NAPLES	FL		01/14/2025	7.125	221,248		461,000
100200563	RANSON	WV		03/11/2025	7.250	221,049		285,000
100202531	PHILADELPHIA	PA		03/21/2025	6.750	221,029		310,000
100191405	SCHIEDAM	NLD		01/29/2025	5.100	265,897		424,911
100196644	CORONA	CA		02/25/2025	9.000	220,694		875,844
100199405	HAZLETON	PA		03/05/2025	6.875	220,905		293,000
100195113	NORTH LAS VEGAS	NV		02/24/2025	5.250	220,799		314,000
100194307	KNOXVILLE	TN		02/14/2025	7.875	220,817		270,000
100200678	MALDEN	MA		03/11/2025	7.250	220,788		285,000
100200035	LAKE OZARK	MO		03/06/2025	7.125	220,701		335,000
100192256	TUCSON	AZ		01/31/2025	7.000	221,584		310,000
100188740	HOUSTON	TX		01/09/2025	7.250	220,876		294,000
3340095699	WYANDANCH	NY		02/20/2025	8.733	275,854		504,000
100199416	FORNEY	TX		03/05/2025	7.250	220,632		290,000
100197647	NORTH PORT	FL		02/26/2025	6.999	220,596		292,000
100203657	S-GRAVENHAGE	NLD		03/26/2025	4.800	274,126		492,199
100192532	COLLEGE STATION	TX		02/10/2025	5.750	220,471		305,000
3310096644	POMPANO BEACH	FL		03/07/2025	7.950	220,523		445,500
100177531	TOMBALL	TX		01/16/2025	6.500	220,929		360,000
100193180	PHOENIX	AZ		03/20/2025	8.375	220,500		282,000
100194505	ORLANDO	FL		02/14/2025	7.500	220,467		285,000
100199004	ASHLAND CITY	TN		02/28/2025	6.990	220,396		328,000
100199316	CANTON	OH		03/05/2025	7.990	220,332		269,000
100200651	ATLANTA	GA		03/11/2025	7.375	220,320		275,000
100202885	NEWNAN	GA		03/24/2025	8.375	220,298		271,000
100201609	TAMPA	FL		03/13/2025	8.625	220,173		422,000
3300005636	HICKSVILLE	NY		01/03/2025	8.815	204,726	15,409	395,250
100202855	GRAND RAPIDS	MI		03/24/2025	7.750	220,074		285,000
100200722	NILES	IL		03/11/2025	7.375	220,008		285,000
100203981	MCHENRY	IL		03/28/2025	8.750	219,950		270,000
100193426	BOCA RATON	FL		02/10/2025	6.625	220,338		420,000
3410000746	WESTFIELD	NJ		03/28/2025	8.736	439,755		830,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201771	FORT WORTH	TX		03/18/2025	7.375	219,820		315,000
100200593	NEW PLYMOUTH	ID		03/11/2025	6.500	219,814		279,000
100193737	WESTBOROUGH	MA		02/10/2025	8.500	219,816		265,000
100199417	LAWRENCEVILLE	GA		03/05/2025	7.875	219,809		315,000
100194658	CYPRESS	TX		02/21/2025	7.500	219,897		285,000
100194171	SAINT JOHNS	FL		02/14/2025	8.000	220,933		280,000
100191522	UNITED KINGDOM	GBR		01/29/2025	5.690	264,462		361,622
100194341	TRAFFORD	PA		02/14/2025	7.250	219,609		270,000
100197631	CHICAGO	IL		02/26/2025	8.250	219,572		280,000
100202103	RICHMOND HEIGHTS	OH		03/18/2025	7.125	219,511		295,000
100194067	SALEM	OR		03/20/2025	7.500	219,448		325,000
100200699	NAPA	CA		03/11/2025	7.375	219,385		673,000
100194781	FORNEY	TX		02/21/2025	6.990	219,476		274,000
100199077	VILLA RICA	GA		02/28/2025	7.625	219,377		338,500
100190768	FULSHEAR	TX		01/27/2025	7.375	219,593		327,000
100189388	CLEVELAND	TX		01/14/2025	7.500	219,410		264,000
100202109	SCHENECTADY	NY		03/18/2025	7.375	219,192		298,000
100195089	HICKORY	NC		02/24/2025	6.625	219,154		300,000
100201838	BALTIMORE	MD		03/18/2025	7.750	219,165		285,000
100189081	NEW BERN	NC		01/13/2025	6.625	219,175		289,000
100191692	DUNNELLON	FL		02/20/2025	7.500	219,157		310,000
100190077	TEMPLE	TX		01/21/2025	5.750	219,523		270,000
100199719	BUZZARDS BAY	MA		03/05/2025	11.775	219,075		593,000
100203168	PROVIDENCE VILLAGE	TX		03/27/2025	5.750	219,047		303,000
100200503	LAKELAND	FL		03/11/2025	6.490	219,019		297,000
100190430	SEATTLE	WA		01/23/2025	7.625	219,590		1,003,000
100189833	NOKOMIS	FL		01/21/2025	6.875	219,177		328,500
100200552	BROOKSHIRE	TX		03/11/2025	6.875	218,975		315,000
100194644	MESQUITE	TX		02/21/2025	6.990	219,145		300,000
100185263	RIVIERA BEACH	FL		01/24/2025	7.250	219,144		321,000
100190400	MOORPARK	CA		01/23/2025	7.875	219,670		1,357,000
100190849	INMAN	SC		01/27/2025	7.500	219,280		740,000
100194731	WYOMING	DE		02/21/2025	6.990	219,098		290,000
100203539	SUMMERVILLE	SC		03/26/2025	6.875	218,850		290,000
100199022	GALLATIN	TN		02/28/2025	6.875	218,926		320,000
100193203	PALM COAST	FL		02/10/2025	8.625	218,835		287,000
100199321	EASTMAN	GA		03/05/2025	6.875	218,817		320,000
100157161	SARANAC LAKE	NY		02/20/2025	7.874	218,718		312,000
3300005584	LIVINGSTON	NJ		02/19/2025	8.625	203,383	15,308	906,500
3410000723A	HARDYSTON	NJ		02/14/2025	8.590	65,963	371,373	195,000
100191626	DUNEDIN	FL		01/31/2025	7.375	218,530		315,000
3410000693	LIVINGSTON	NJ		02/14/2025	8.790	437,007		187,000
100200216	AMHERST	NY		03/07/2025	7.375	218,495		285,000
100157414	PUEBLO	CO		02/20/2025	7.875	218,603		310,000
100195430	WESTFIELD	IN		02/24/2025	7.990	218,433		316,000
100198988	EDINBURG	TX		02/28/2025	9.000	218,636		240,000
100189586	MERCED	CA		01/17/2025	7.999	218,400		320,000
100190346	ELLENVILLE	NY		01/22/2025	7.400	218,237		290,000
100203551	EL PASO	TX		03/26/2025	7.000	218,218		282,000
100200536	LAFAYETTE	IN		03/11/2025	7.250	218,231		300,000
100189658	RICHMOND	VA		01/17/2025	7.875	218,400		275,000
100193290	CLIFTON HEIGHTS	PA		02/10/2025	7.375	218,490		290,000
100189416	SUGAR LAND	TX		01/14/2025	7.875	218,144		329,000
100195435	MILLSBORO	DE		02/24/2025	6.875	218,035		405,000
100176984	OCEAN CITY	MD		01/16/2025	7.500	218,314		297,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190217	HOUSTON	TX		01/21/2025	6.875	218,325		280,000
100199366	RALEIGH	NC		03/05/2025	7.500	217,920		300,000
100199305	CHARLOTTE	NC		03/05/2025	7.250	217,870		286,000
100200250	LAKE WORTH	FL		03/07/2025	6.125	217,841		520,000
100192463	CITRUS SPRINGS	FL		02/07/2025	6.990	217,826		277,000
3300005521	WEST ORANGE	NJ		01/22/2025	8.595	202,561	15,247	433,500
100188752	THE DALLES	OR		01/09/2025	6.500	218,991		347,000
100200556	INDIANAPOLIS	IN		03/11/2025	7.125	217,701		300,000
100191625	BELMONT	MI		01/31/2025	7.125	217,659		270,000
100189664	LAS VEGAS	NV		01/17/2025	8.250	217,786		264,000
100193121	RICHMOND	TX		02/10/2025	5.500	217,211	328	320,000
100200517	ROBINS	IA		03/11/2025	6.875	217,558		285,000
100193660	HOCKLEY	TX		02/10/2025	6.999	217,722		400,000
100203571	OCALA	FL		03/26/2025	7.125	217,506		272,000
100200221	TEMPLE	PA		03/07/2025	7.990	217,463		278,000
100198330	FULSHEAR	TX		02/28/2025	5.500	217,409		324,000
100201245	PORT ST LUCIE	FL		03/12/2025	8.490	217,354		352,000
100192458	AVENTURA	FL		02/07/2025	7.499	217,352		281,000
100203483	POCONO LAKE	PA		03/26/2025	7.500	217,310		255,000
100185300	TEMPLE	TX		01/24/2025	7.250	217,292		285,000
100202897	HOUSTON	TX		03/24/2025	5.250	217,204		338,000
100190249	MAURERTOWN	VA		01/22/2025	7.580	216,636		343,000
100189166	TOWSON	MD		01/13/2025	7.250	217,328		313,000
100186905	FOLSOM	CA		01/07/2025	7.500	217,729		755,000
100203148	CARTERSVILLE	GA		03/27/2025	7.250	217,090		365,000
100199257	SOUTH AMBOY	NJ		03/05/2025	6.625	217,043		275,000
100189397	OCALA	FL		01/14/2025	8.125	217,349		280,000
100190010	LEBANON	TN		01/21/2025	5.500	218,003		385,000
100193471	HASLET	TX		02/10/2025	7.125	217,251		385,000
100197510	GLEN ELLYN	IL		02/26/2025	7.125	216,882		280,000
100200208	CHICAGO	IL		03/07/2025	7.375	216,855		281,000
100193210	GLENDALE	AZ		02/10/2025	7.500	216,761		284,000
100177529	DESERT HOT SPRINGS	CA		01/16/2025	8.375	217,025		277,000
100204155	AURORA	IL		03/28/2025	7.499	216,619		280,000
100200594	JEFFERSON CITY	MO		03/11/2025	7.000	216,603		271,500
100186923	BETHLEHEM	PA		01/07/2025	6.125	216,998		335,000
100193495	LAKEWOOD	CO		02/10/2025	7.625	217,650		297,000
100176976	DECATUR	GA		01/16/2025	8.875	216,870		265,000
100188816	HARVEST	AL		01/09/2025	5.750	216,734		315,000
100199788	LOS ANGELES	CA		03/05/2025	8.400	216,556		1,755,000
100192165	DURHAM	NC		01/31/2025	6.625	217,085		289,000
100194648	ELLENWOOD	GA		02/21/2025	6.990	216,659		315,000
100198870	LONG BEACH	CA		02/28/2025	7.750	216,715		1,550,000
100192210	ROSEMOUNT	MN		01/31/2025	6.875	216,990		305,000
100200044	BREEZY POINT	MN		03/06/2025	6.990	216,429		285,000
100202024	SAN ANTONIO	TX		03/18/2025	7.250	216,280		285,000
3500116883	HOUSTON	TX		02/18/2025	8.760	352,228	80,565	540,000
100190759	FULSHEAR	TX		01/27/2025	7.375	216,726		327,000
100189806	PRINCETON	TX		01/21/2025	7.375	216,524		319,000
100203531	LEHIGH ACRES	FL		03/26/2025	6.250	216,335		340,000
100197514	LABELLE	FL		02/26/2025	7.625	216,342		280,000
3500116031	QUEENS	NY		01/27/2025	7.960	382,532	50,112	348,000
100189542	PHOENIX	AZ		01/16/2025	8.000	216,611		310,000
100202167	ALBANY	NY		03/18/2025	7.250	216,258		290,000
100191418	AMSTERDAM	NLD		01/29/2025	4.950	260,224		875,770

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203557	POOLER	GA		03/26/2025	7.125	216,231		320,000
100186129	MADERA	CA		02/10/2025	7.125	216,238		380,000
100190936	CEDAR RAPIDS	IA		01/28/2025	6.990	218,473		290,000
100200553	VIRGINIA BEACH	VA		03/11/2025	6.990	216,192		357,000
100190253	WINCHESTER	VA		01/22/2025	7.800	216,082		307,000
100191229	HOUSTON	TX		01/29/2025	7.499	216,235		315,000
100194716	MIDLOTHIAN	VA		02/21/2025	6.375	216,162		315,000
100199063	WESLEY CHAPEL	FL		02/28/2025	6.750	216,057		307,000
100202517	PLAINFIELD	IL		03/21/2025	7.625	215,964		280,000
100197219	FORT LAUDERDALE	FL		02/25/2025	9.375	215,881		366,447
100203641	UNITED KINGDOM	GBR		03/27/2025	5.550	270,370		355,164
100190905	CONCORD	NC		01/28/2025	6.875	215,912		317,000
100190036	ROUND ROCK	TX		01/21/2025	5.500	216,089		390,000
100194710	COLUMBIA	SC		02/21/2025	6.625	215,850		284,000
100191650	CIBOLO	TX		01/31/2025	7.490	215,614		285,000
100200303	MIDDLETOWN	NY		03/07/2025	7.125	215,631		315,000
100197504	VERNON	CT		02/26/2025	7.125	215,650		285,000
100189983	LURAY	VA		01/21/2025	7.625	215,767		280,000
100193379	PORT SAINT LUCIE	FL		02/10/2025	6.750	215,547		316,000
100199986	SAINT GEORGE	UT		03/06/2025	7.000	215,537		350,000
100195077	WAKEFIELD	MA		02/24/2025	7.750	215,461		320,000
100202528	PALM DESERT	CA		03/21/2025	7.500	215,444		305,000
100157471	CAPE CORAL	FL		02/20/2025	7.625	215,586		277,000
100198264	LOUISVILLE	KY		02/28/2025	7.624	215,457		283,000
100177330	FORT WORTH	TX		01/16/2025	7.625	215,576		280,000
100200570	HEMET	CA		03/11/2025	7.250	215,335		280,000
100200602	CAMDEN	DE		03/11/2025	6.875	215,327		285,000
100190819	KANSAS CITY	KS		01/27/2025	7.375	215,660		295,000
100201424	MURFREESBORO	TN		03/12/2025	8.999	215,250		410,000
100191644	BOLIVIA	NC		01/31/2025	7.625	215,218		260,000
100192443	YANTIS	TX		02/07/2025	7.999	215,237		257,500
100200183	CHARLOTTE	NC		03/07/2025	7.625	215,041		260,000
100190348	OSHKOSH	WI		01/22/2025	7.260	215,030		330,000
100190390	PHILADELPHIA	PA		01/23/2025	6.875	215,177		270,000
100181420	WATSONVILLE	CA		01/09/2025	6.875	215,197		359,000
100181402	WATSONVILLE	CA		01/09/2025	6.875	215,134		359,000
100200551	LOWELL	IN		03/11/2025	7.500	214,854		295,000
100194828	OCALA	FL		02/21/2025	6.125	215,029		295,000
100194019	SANTA ANA	CA		02/11/2025	7.000	214,997		935,000
100200186	RALEIGH	NC		03/07/2025	7.375	214,789		277,000
100202490	DAYTONA BEACH SHORES	FL		03/21/2025	7.500	214,755		266,000
100177176	MESA	AZ		01/16/2025	7.500	215,088		1,409,000
100197215	BATON ROUGE	LA		02/25/2025	9.250	215,016		465,733
100197496	COOS BAY	OR		02/26/2025	7.500	214,671		315,000
100194701	ANCHORAGE	AK		02/21/2025	6.875	214,823		305,000
100188988	HOUSTON	TX		01/09/2025	7.250	214,641		285,000
100193598	MADERA	CA		02/10/2025	7.500	214,965		340,000
100204008	MARYVILLE	TN		03/28/2025	6.990	214,570		285,000
100193224	KNOXVILLE	TN		02/10/2025	6.500	215,322		330,000
100202899	COLLEGE STATION	TX		03/24/2025	4.990	214,482		308,000
100191168	RESTON	VA		01/29/2025	7.375	214,644		575,000
100202845	EAST GREENVILLE	PA		03/24/2025	7.625	214,450		280,000
100188834	OCALA	FL		01/09/2025	5.875	214,429		290,000
100194764	CITRUS SPRINGS	FL		02/21/2025	6.375	214,596		293,000
100197585	FAYETTEVILLE	GA		02/26/2025	7.625	214,421		278,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186911	BARTOW	FL		01/07/2025	6.875	215,376		363,000
100188851	SOCIAL CIRCLE	GA		01/09/2025	6.000	214,346		289,000
100177216	LAS VEGAS	NV		01/16/2025	6.875	214,742		511,000
100193078	SHERMAN	TX		02/10/2025	5.750	214,229		331,000
100197114	SIMI VALLEY	CA		02/25/2025	8.375	214,631		1,294,000
100198508	OWINGS MILLS	MD		02/28/2025	7.375	214,280		282,000
100199277	SHELBYVILLE	KY		03/05/2025	7.500	214,150		245,000
100199279	DESERT HOT SPRINGS	CA		03/05/2025	7.500	214,145		335,000
100194432	NEWPORT NEWS	VA		02/14/2025	7.990	214,132		275,000
100191484	SPIJKENISSE	NLD		01/29/2025	4.950	257,622		356,795
100195494	SANFORD	NC		02/24/2025	5.500	214,039		330,000
100203545	SPOKANE	WA		03/26/2025	6.990	214,074		310,000
100203276	KATY	TX		03/27/2025	7.250	214,068		284,000
100200093	WILMINGTON	NC		03/06/2025	6.625	214,038		298,000
100203974	SPARTANBURG	SC		03/28/2025	6.875	214,023		287,000
100177580	MIAMI	FL		01/16/2025	6.625	214,417		1,100,000
100177105	NEWTON	NJ		01/16/2025	7.750	214,324		540,000
100197312	VENTURA	CA		02/25/2025	9.000	213,987		846,548
100177311	ROCKY MOUNT	NC		01/16/2025	8.500	214,284		281,000
100200656	GALVESTON	TX		03/11/2025	7.625	213,930		460,000
100189738	RALEIGH	NC		01/21/2025	7.625	214,098		280,000
100202635	ATHENS	AL		03/24/2025	5.625	213,902		320,000
100202004	ALBANY	NY		03/18/2025	7.000	213,908		310,000
3310094804	UNION CITY	NJ		02/13/2025	7.700	213,840		398,000
100201339	MILWAUKEE	WI		03/12/2025	7.375	213,778		285,000
100192930	SPRINGTOWN	TX		02/10/2025	5.500	213,697		297,000
100157450	FT MYERS	FL		02/20/2025	8.375	213,931		300,000
100193293	PHILADELPHIA	PA		02/10/2025	6.625	214,078		310,000
100157122	RINCON	GA		02/20/2025	7.875	213,803		302,000
100192176	TUCSON	AZ		01/31/2025	7.375	214,086		360,000
100203283	ATLANTA	GA		03/27/2025	7.750	213,578		300,000
100157292	ELLENWOOD	GA		02/20/2025	7.750	213,735		278,000
100201267	DORAL	FL		03/12/2025	6.875	213,469		424,000
100200112	SOUTHAMPTON	PA		03/06/2025	6.500	213,439		297,000
100192260	NORRISTOWN	PA		01/31/2025	6.625	215,610		297,000
100190882	GREENVILLE	TX		01/28/2025	7.125	213,650		324,000
100201263	CROCKETT	CA		03/12/2025	6.875	213,428		625,000
100157482	GLENDALE	AZ		02/20/2025	7.750	213,611		265,000
100186875	BARTOW	FL		01/07/2025	6.875	218,997		368,000
100195438	APEX	NC		02/24/2025	4.990	213,332		395,000
100190922	CONCORD	NC		01/28/2025	6.500	213,563		309,000
100200995	MINNEAPOLIS	MN		03/12/2025	8.625	213,389		250,000
100193260	WEST ALLIS	WI		02/10/2025	7.500	213,604		280,000
100157430	FORT MYERS	FL		02/20/2025	7.625	213,444		280,000
100202574	OCALA	FL		03/21/2025	4.875	213,223		345,000
100200738	VANCOUVER	WA		03/11/2025	6.990	213,214		300,000
100195619	DESERT HOT SPRINGS	CA		02/24/2025	7.750	213,214		447,000
100197639	ALBANY	NY		02/26/2025	7.875	213,183		274,900
100203528	BETHLEHEM	GA		03/26/2025	5.875	213,150		301,000
100202539	WEST LAFAYETTE	IN		03/21/2025	7.250	213,127		283,000
100197525	LAS VEGAS	NV		02/26/2025	7.625	213,129		275,000
100191640	APPLE VALLEY	MN		01/31/2025	6.625	212,999		400,000
100200397	MOTLEY	MN		03/10/2025	7.375	213,014		281,000
100204057	PUEBLO	CO		03/28/2025	7.625	213,008		390,000
100177536	COLUMBIA	MO		01/16/2025	9.750	213,306		290,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189817	WAKE FOREST	NC		01/21/2025	5.500	213,071		305,000
100201010	MOBILE	AL		03/12/2025	4.990	212,819		320,000
100195436	WINNABOW	NC		02/24/2025	8.000	212,876		298,000
100200655	MONTGOMERY	AL		03/11/2025	7.375	212,863		265,000
100194468	MIDLOTHIAN	VA		02/14/2025	7.875	212,874		362,000
100194783	BURIEN	WA		02/21/2025	6.990	213,032		678,000
100190751	ARLINGTON	TX		01/27/2025	6.750	217,229		340,000
100193102	MADISON	AL		02/10/2025	5.250	212,744		386,000
100199392	ACWORTH	GA		03/05/2025	7.750	212,790		300,000
100190754	FORT WORTH	TX		01/27/2025	6.750	213,092		335,000
100192358	TARZANA	CA		02/05/2025	7.375	212,898		530,000
100199529	OAK HILLS	CA		03/05/2025	9.875	212,731		779,000
100191620	BRADENTON	FL		01/31/2025	7.625	212,651		273,000
100200217	DOTHAN	AL		03/07/2025	7.990	212,653		294,000
100195521	SHERMAN	TX		02/24/2025	5.750	212,457		308,000
100188842	INDIANAPOLIS	IN		01/09/2025	5.875	212,425		290,000
100198377	TOPEKA	KS		02/28/2025	7.490	213,676		288,000
100185237	OMAHA	NE		01/24/2025	7.750	212,546		275,000
100197488	GRAHAM	NC		02/26/2025	5.250	212,263		302,000
100190466	ROCKFORD	IL		01/24/2025	9.250	212,420		229,400
100200241	PITMAN	NJ		03/07/2025	7.375	212,208		290,000
100189496	LAWRENCE	KS		01/15/2025	7.375	212,226		273,000
100200494	MACHIAS	ME		03/11/2025	6.375	212,082		281,000
100192506	WOODBURY	NJ		02/07/2025	8.749	212,123		270,000
100194690	PHILADELPHIA	PA		02/21/2025	7.125	212,239		280,000
100188813	LEBANON	TN		01/09/2025	5.750	212,220		300,000
100199722	SAN JOSE	CA		03/05/2025	9.275	212,086		1,520,000
100199021	VILLA RICA	GA		02/28/2025	7.625	212,134		334,000
100194829	OCALA	FL		02/21/2025	6.125	212,203		294,000
100194466	MARICOPA	AZ		02/14/2025	7.250	211,967		294,000
100194790	COLLETTSVILLE	NC		02/21/2025	7.625	212,098		270,000
100199349	FENTON	MO		03/05/2025	7.500	211,939		260,000
100189921	SAN TAN VALLEY	AZ		01/21/2025	5.000	212,022		465,000
100194655	THE VILLAGES	FL		02/21/2025	6.490	212,028		283,000
100186952	LEBANON	TN		01/07/2025	7.125	212,041		299,000
3500112750	CORONADO	CA		01/08/2025	8.263	423,611		310,000
100195553	FORT WORTH	TX		03/27/2025	7.875	211,780		240,000
100191529	UNITED KINGDOM	GBR		01/29/2025	5.550	255,017		348,707
100204402	SPOKANE	WA		03/31/2025	8.125	211,690		1,500,000
100190886	LONGS	SC		01/28/2025	5.750	212,052		259,000
100193386	MORGANTON	NC		02/10/2025	7.000	212,079		375,000
100177242	BRISTOL	RI		01/16/2025	9.500	211,999		273,000
100188781	WAKE FOREST	NC		01/09/2025	5.250	211,824		313,500
100193145	SHERMAN	TX		02/10/2025	5.750	211,601		300,000
100203166	FAIRDALE	KY		03/27/2025	7.375	211,632		322,000
3300005443	NEWARK	NJ		01/03/2025	8.615	196,803	14,813	395,250
100194075	YUMA	AZ		03/20/2025	7.750	211,575		325,000
100194672	WORTHINGTON	OH		02/21/2025	7.250	211,726		275,000
100188835	AUSTIN	TX		01/09/2025	6.625	211,562		462,000
100189104	MERIDIAN	ID		01/13/2025	7.125	211,555		465,000
100194653	LITTLE ELM	TX		02/21/2025	6.625	211,684		430,000
100189737	MINNETONKA	MN		01/21/2025	7.750	211,636		263,000
100193488	WEYMOUTH	MA		02/10/2025	7.000	211,768		325,000
3340092819	GREENVILLE	SC		01/16/2025	9.013	253,440	10,692	584,000
100189999	BATON ROUGE	LA		01/21/2025	5.750	211,468		305,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193093	FAYETTEVILLE	AR		02/10/2025	4.990	211,193		390,000
100202126	INDIAN TRAIL	NC		03/18/2025	7.000	211,255		300,000
100190011	HOUSTON	TX		01/21/2025	5.500	211,397		309,000
100192193	LAWRENCEVILLE	GA		01/31/2025	7.375	214,831		295,000
100193400	VISTA	CA		02/10/2025	6.750	211,585		825,000
100193576	KISSIMMEE	FL		02/10/2025	6.750	211,575		381,000
100202542	DORAVILLE	GA		03/21/2025	7.490	211,205		298,000
100194313	WATERFORD	MI		02/14/2025	7.375	211,178		261,000
100191169	RIVIERA BEACH	FL		01/29/2025	6.499	211,293		288,000
100195507	FORT WORTH	TX		02/24/2025	5.250	211,302		306,000
100194388	WYLIE	TX		02/14/2025	7.375	211,095		275,000
100201437	ROMEOVILLE	IL		03/12/2025	9.125	211,079		293,000
100195517	FRESNO	TX		02/24/2025	5.750	211,030		304,000
100188586	LENEXA	KS		02/10/2025	7.750	211,050		375,000
100188652	BOLIVIA	NC		02/10/2025	7.875	211,152		275,000
100190357	GRANDVIEW	MO		01/22/2025	6.650	210,945		350,000
100203958	TAMPA	FL		03/28/2025	7.250	210,933		280,000
100188783	WAKE FOREST	NC		01/09/2025	5.250	211,250		305,000
100197731	HOOGEVEEN	NLD		02/26/2025	5.200	255,597		329,428
100203663	ROZENBURG	NLD		03/26/2025	4.850	262,032		351,389
100197424	KAPAA	HI		02/25/2025	8.750	211,139		749,427
100200170	TREASURE ISLAND	FL		03/07/2025	7.125	210,673		325,000
100177059	OCEAN CITY	MD		01/16/2025	7.750	210,988		243,000
100199476	CARY	NC		03/05/2025	7.140	210,551		576,000
100202520	ALBRIGHTSVILLE	PA		03/21/2025	7.375	210,561		275,000
100192175	NORFOLK	VA		01/31/2025	7.000	211,041		293,000
100203598	TUSCALOOSE	AL		03/26/2025	7.375	210,543		270,000
100194813	FATE	TX		02/21/2025	6.490	210,733		355,000
100200239	DALLAS	TX		03/07/2025	7.750	210,499		260,000
100191648	SOUTH PADRE ISLAND	TX		01/31/2025	7.875	210,416		240,000
100190221	HOBBS	NM		01/21/2025	7.000	210,904		310,000
100194472	MONMOUTH JUNCTION	NJ		02/14/2025	7.375	210,297		270,000
100193491	SPRINGFIELD	MA		02/10/2025	7.625	210,449		281,000
100194628	NEW BRAUNFELS	TX		02/21/2025	7.625	210,287		263,000
100203449	LEBANON	TN		03/27/2025	5.750	210,073		300,000
100198265	RICHMOND HILL	GA		02/28/2025	6.499	210,100		298,000
100189742	NORRISTOWN	PA		01/21/2025	7.875	210,659		290,000
100201431	BELTSVILLE	MD		03/12/2025	7.625	210,000		441,000
100203542	CRISFIELD	MD		03/26/2025	7.500	209,988		275,000
100195573	MODESTO	CA		02/24/2025	7.999	210,000		250,000
100197062	SANFORD	FL		02/25/2025	10.000	210,006		700,154
100200187	ARLINGTON	TX		03/07/2025	7.625	209,962		270,000
100200469	HAMTRAMCK	MI		03/10/2025	8.250	209,938		269,000
100177325	NEW ORLEANS	LA		01/16/2025	8.250	210,694		273,000
100192528	EDMOND	OK		02/10/2025	8.125	210,083		266,000
100185199	BALTIMORE	MD		01/24/2025	7.875	210,000		255,000
100190923	CEDAR PARK	TX		01/28/2025	6.500	209,999		363,000
100199721	CENTENNIAL	CO		03/05/2025	10.150	209,852		612,500
100202876	BETHLEHEM	GA		03/24/2025	5.625	209,791		307,000
100200631	VALE	NC		03/11/2025	7.625	209,783		275,000
100157195	THONOTOSASSA	FL		02/20/2025	7.500	213,098		385,000
100193613	RALEIGH	NC		02/10/2025	9.250	209,891		272,000
100199089	GRAHAM	NC		02/28/2025	6.750	209,815		293,000
100188092	SUN VALLEY	ID		01/07/2025	8.625	210,463		1,148,000
100201442	ATLANTA	GA		03/12/2025	6.750	209,673		280,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199406	SAN ANTONIO	TX		03/05/2025	7.625	209,668		300,000
100189379	ANDERSON	SC		01/14/2025	7.625	209,848		422,000
100188572	PITTSBORO	NC		02/10/2025	8.250	209,866		530,000
100186937	NORCROSS	GA		01/07/2025	7.625	210,005		340,000
100187872	RIVERSIDE	CA		01/07/2025	8.625	210,377		924,744
100157027	PENSACOLA	FL		02/20/2025	9.750	209,775		260,000
100190888	NORTH TONAWANDA	NY		01/28/2025	6.500	210,064		303,000
100157372	WHITTIER	CA		02/20/2025	8.500	209,719		655,000
100193044	LEBANON	TN		02/10/2025	5.750	209,479		269,990
100191612	ARLINGTON	TX		01/31/2025	8.125	209,846		296,000
100200685	WOODRUFF	SC		03/11/2025	6.875	209,549		285,000
100196638	CARSON	CA		02/25/2025	7.625	210,160		771,077
100197096	ROCKLIN	CA		02/25/2025	8.375	209,492		857,390
100157391	WINCHESTER	NH		02/20/2025	9.500	209,544		268,000
100177444	JULIETTE	GA		01/16/2025	8.625	209,970		360,000
100196695	AZUSA	CA		02/25/2025	8.875	209,407		1,324,466
100201768	FORESTBURGH	NY		03/18/2025	7.875	209,314		490,000
100188749	EDMOND	OK		01/09/2025	6.124	209,486		308,000
100157290	LAFAYETTE	IN		02/20/2025	7.410	209,422		287,000
100203905	LOS ANGELES	CA		03/28/2025	8.374	209,250		860,000
100203619	UNITED KINGDOM	GBR		03/27/2025	5.550	262,177		619,923
100194244	PALM HARBOR	FL		02/14/2025	7.000	209,222		259,000
100177046	INDIALANTIC	FL		01/16/2025	8.125	209,505		290,000
100177168	HUMBLE	TX		01/16/2025	8.500	209,486		250,000
100177312	LIVINGSTON	TX		01/16/2025	7.750	209,452		254,000
100194799	DENTON	TX		02/21/2025	6.875	209,198		303,000
100190988	BUFORD	GA		01/28/2025	6.250	209,138		598,000
100197692	UNITED KINGDOM	GBR		02/28/2025	5.690	254,353		380,994
100204204	ELK GROVE	CA		03/31/2025	9.800	208,864		615,000
100200544	BETHLEHEM	PA		03/11/2025	7.250	208,916		301,000
100191516	UNITED KINGDOM	GBR		01/29/2025	5.690	251,540		387,452
100185259	FARMINGTON HILLS	MI		01/24/2025	7.750	209,053		360,000
100199656	LINCOLN	DE		03/05/2025	9.400	208,880		555,000
100204243	BALTIMORE	MD		03/31/2025	9.050	208,709		630,000
100194377	TOMBALL	TX		02/14/2025	7.500	208,768		272,000
100195400	CONWAY	SC		02/24/2025	7.875	208,890		246,000
100193109	CORPUS CHRISTI	TX		02/10/2025	5.500	209,163		305,000
100194807	POTTSBORO	TX		02/21/2025	6.990	208,899		298,000
100189488	CONYERS	GA		01/15/2025	7.374	208,850		265,000
100202106	BRIDGMAN	MI		03/18/2025	7.250	208,599		275,000
100194528	FORT PIERCE	FL		02/14/2025	7.500	208,584		270,000
100194526	FORT PIERCE	FL		02/14/2025	7.500	208,584		270,000
100188869	ATLANTA	GA		01/09/2025	8.499	208,668		270,000
100186970	LEBANON	TN		01/07/2025	6.625	209,179		285,000
100157111	SCHAUMBURG	IL		02/20/2025	7.875	209,312		432,000
100194118	KERMAN	CA		02/14/2025	7.750	208,456		290,000
100188782	NEW BRAUNFELS	TX		01/09/2025	5.250	208,422		338,000
100194748	HOUSTON	TX		02/21/2025	7.125	208,416		335,000
100177061	PHOENIX	AZ		01/16/2025	7.125	208,459		280,000
100194449	WEST HAZLETON	PA		02/14/2025	6.990	208,088		284,000
100194713	ANCHORAGE	AK		02/21/2025	7.125	208,247		290,000
100199886	SCOTTSDALE	AZ		03/05/2025	8.775	208,070		2,399,000
100197392	CARMICHAEL	CA		02/25/2025	8.375	208,061		655,728
100201527	HOUSTON	TX		03/13/2025	7.500	208,039		250,000
100191411	AMSTERDAM	NLD		01/29/2025	4.950	250,336		389,231

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3.62503E+11	SAINT PETERSBURG	FL		03/26/2025	7.800	416,000		156,000
100197539	MANAHAWKIN	NJ		02/26/2025	7.500	208,060		675,000
100200603	GREENEVILLE	TN		03/11/2025	6.990	207,986		292,000
100200400	KITTY HAWK	NC		03/10/2025	6.124	207,967		367,000
100194187	MESA	AZ		02/14/2025	8.375	207,966		594,000
100193367	MCKINNEY	TX		02/10/2025	6.625	207,919		350,000
100200401	HOUSTON	TX		03/10/2025	7.124	207,886		300,000
100190901	ROSWELL	GA		01/28/2025	6.990	208,259		890,000
100188759	GEORGETOWN	TX		01/09/2025	4.750	208,007		385,000
100203154	MENA	AR		03/27/2025	8.125	207,824		250,000
100201584	HOUSTON	TX		03/13/2025	7.500	207,739		264,000
100194627	COLUMBIA	SC		02/21/2025	7.250	207,876		276,000
100203696	S-GRAVENHAGE	NLD		03/26/2025	4.850	258,001		347,065
100194380	BULLHEAD CITY	AZ		02/14/2025	8.125	207,607		297,550
100157324	PEARLAND	TX		02/20/2025	7.125	207,732		297,000
100177140	AURORA	IL		01/16/2025	8.250	208,417		257,000
100200519	HERNDON	VA		03/11/2025	7.000	207,532		303,500
100194697	TAYLORS	SC		02/21/2025	7.625	207,674		268,000
100191368	MIAMI	FL		01/30/2025	7.250	207,678		270,000
100192827	ORLANDO	FL		02/10/2025	7.875	207,491		259,000
3310094260	OCEAN TOWNSHIP	NJ		02/06/2025	8.582	207,451		570,000
100200579	LINCOLN	CA		03/11/2025	7.000	207,421		540,000
100190417	TEHACHAPI	CA		01/23/2025	9.000	207,605		625,000
100188642	LAWRENCEBURG	KY		02/10/2025	7.750	207,378		285,000
100194632	SAN ANTONIO	TX		02/21/2025	7.500	207,494		244,000
100157200	CHICAGO	IL		02/20/2025	8.250	207,487		580,000
100200599	SHERMAN	TX		03/11/2025	7.125	207,301		270,000
100188647	COON RAPIDS	MN		02/10/2025	7.500	208,022		275,000
100190242	CINCINNATI	OH		01/22/2025	7.370	207,289		315,000
100201872	LITHONIA	GA		03/18/2025	7.500	207,280		313,000
3340088651	NEW ORLEANS	LA		01/08/2025	9.013	251,143	7,920	110,600
100189919	WAKE FOREST	NC		01/21/2025	5.250	207,587		305,000
100188075	THOUSAND PALMS	CA		01/07/2025	8.125	207,901		806,925
100194612	LEXINGTON	KY		02/21/2025	6.625	207,317		278,500
100202142	CORPUS CHRISTI	TX		03/18/2025	7.000	206,858		313,000
100201975	BAKERSFIELD	CA		03/18/2025	7.750	206,976		282,000
100189992	ELBERTA	AL		01/21/2025	5.750	207,135		290,000
3340088568	IRVINGTON	NJ		02/13/2025	8.958	201,960	56,707	138,000
100203101	GRAND RAPIDS	MI		03/27/2025	7.500	206,886		307,000
100192164	TOMS RIVER	NJ		01/31/2025	7.125	207,625		328,000
100198897	TAMPA	FL		02/28/2025	7.750	206,850		330,000
100192306	DALLAS	TX		01/31/2025	7.125	207,223		270,000
100199325	WESTBROOKVILLE	NY		03/05/2025	7.125	206,733		255,000
100202857	CROWN POINT	IN		03/24/2025	7.750	206,717		271,000
100202514	CLARKSVILLE	TN		03/21/2025	7.500	206,695		270,000
100200086	LORIS	SC		03/06/2025	7.125	206,695		280,000
100186056	NORTH CHARLESTON	SC		01/31/2025	7.125	206,790		275,000
100189598	OAK GROVE	AL		01/17/2025	6.875	206,642		282,000
100203508	EDMOND	OK		03/26/2025	6.250	206,633		285,000
100190906	VERGAS	MN		01/28/2025	7.500	206,788		1,093,500
100194314	RUSKIN	FL		02/14/2025	7.875	206,586		310,000
100200236	MILWAUKEE	WI		03/07/2025	6.875	206,569		345,000
100197506	SHREVEPORT	LA		02/26/2025	8.125	206,585		251,000
100157425	BOSTON	MA		02/20/2025	8.125	206,697		315,000
100177639	KATY	TX		01/16/2025	7.625	258,414		684,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194692	RADFORD	VA		02/21/2025	6.875	206,706		292,000
100188665	ROGERS	AR		02/10/2025	6.875	206,498		445,000
100202571	ROYSE CITY	TX		03/21/2025	5.750	206,453		296,000
100202152	TAMPA	FL		03/18/2025	7.125	206,462		275,000
100192301	HAYDEN	ID		01/31/2025	7.000	206,941		474,000
100191536	UNITED KINGDOM	GBR		01/29/2025	5.890	248,595		439,112
100200665	SEWELL	NJ		03/11/2025	7.125	206,419		270,000
100195634	FORT WORTH	TX		02/24/2025	7.999	206,396		250,000
100195087	SAN ANTONIO	TX		02/24/2025	5.500	206,220		284,000
100177425	DELRAY BEACH	FL		01/16/2025	9.875	206,484		240,000
100177571	VIRGINIA BEACH	VA		01/16/2025	6.875	206,556		318,000
100186915	KATY	TX		01/07/2025	6.125	207,056		425,000
100194724	KATY	TX		02/21/2025	6.625	206,110		300,000
100202745	PFAFFTOWN	NC		03/24/2025	7.375	206,079		275,000
100157183	MILILANI	HI		02/20/2025	8.000	206,227		385,000
100194660	SURPRISE	AZ		02/21/2025	6.990	206,210		340,000
100195425	DAHLONEGA	GA		02/24/2025	5.750	218,683		343,000
100189529	NILES	OH		01/15/2025	7.999	206,003		267,000
100202523	KNOXVILLE	TN		03/21/2025	6.990	205,965		325,000
3410000700	LIVINGSTON	NJ		02/14/2025	8.790	411,904		936,000
100195447	ELKINS PARK	PA		02/24/2025	7.000	205,930		290,000
100204063	JIM THORPE	PA		03/28/2025	9.875	205,920		230,000
100202518	HOUSTON	TX		03/21/2025	6.875	205,808		300,000
100203956	CANYON LAKE	TX		03/28/2025	7.875	205,794		285,000
100192294	COLUMBUS	OH		01/31/2025	6.625	207,797		286,000
100181485	EL CENTRO	CA		01/09/2025	7.125	206,110		375,000
100186980	RIVERTON	WY		01/07/2025	6.625	205,871		280,000
100192268	OZARK	MO		01/31/2025	6.375	206,185		278,000
100199028	CONROE	TX		02/28/2025	7.250	205,690		255,000
100203127	FRESNO	CA		03/27/2025	7.125	205,577		285,000
100190982	DOWNSVILLE	LA		01/28/2025	6.990	205,721		315,000
100188871	NEWMAN	CA		01/09/2025	7.499	205,700		395,000
100194709	GREENVILLE	TX		02/21/2025	6.750	205,479		295,000
100200212	FOREST HILL	MD		03/07/2025	7.125	205,473		480,000
100190760	LAREDO	TX		01/27/2025	7.875	205,727		269,000
100193223	LILLINGTON	NC		02/10/2025	6.875	205,747		305,000
100195080	MOORHEAD	MN		02/24/2025	6.625	205,382		285,000
100189800	SAINT AUGUSTINE	FL		01/21/2025	6.250	205,710		281,000
100202759	PRINCETON	TX		03/24/2025	7.375	205,321		288,000
100193147	LAVON	TX		02/10/2025	5.750	205,243		292,000
100200065	CAPE CORAL	FL		03/06/2025	6.625	205,269		420,000
100186051	PORT SAINT LUCIE	FL		01/31/2025	7.125	205,403		365,000
100197520	SWEDESBORO	NJ		02/26/2025	8.500	205,243		235,000
100194820	PORT CHARLOTTE	FL		02/21/2025	6.375	205,386		290,000
100194778	JACKSONVILLE	FL		02/21/2025	7.125	205,357		287,000
100194256	EDWARDS	MO		02/14/2025	6.750	205,141		262,000
100194337	LEWISTON	ME		02/14/2025	7.375	205,126		255,000
100198898	NEW BRAUNFELS	TX		02/28/2025	7.250	205,186		360,000
100177388	FOUNTAIN HILLS	AZ		01/16/2025	7.750	205,447		246,000
100200535	DALLAS	GA		03/11/2025	7.500	205,075		254,000
100200701	PRINCETON	TX		03/11/2025	6.875	205,021		308,000
100157501	LITHONIA	GA		02/20/2025	8.375	204,955		280,000
100196611	IMPERIAL BCH	CA		02/25/2025	7.750	205,298		1,229,705
100190292	PHILADELPHIA	PA		01/22/2025	7.770	204,792		305,000
100195583	ODESSA	TX		02/24/2025	7.250	204,771		334,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199065	GALLATIN	TN		02/28/2025	6.875	204,840		345,000
100202415	BARSTOW	CA		03/19/2025	8.874	204,750		268,000
100195445	MORRISTOWN	TN		02/24/2025	7.625	208,287		367,000
100188803	SAN MARCOS	TX		01/09/2025	5.500	206,374		308,000
100189621	LEAGUE CITY	TX		01/17/2025	8.999	204,750		260,000
100190857	CHANDLER	TX		01/27/2025	7.500	206,050		307,000
100191550	UNITED KINGDOM	GBR		01/29/2025	6.440	246,178		335,792
100188753	HILLSBOROUGH	NJ		01/09/2025	7.250	205,211		270,000
100194394	PALM COAST	FL		02/14/2025	7.625	204,307		253,000
100186962	GRAHAM	NC		01/07/2025	5.500	204,426		305,000
100197530	ST CHARLES	IL		02/26/2025	7.750	204,285		275,000
100194390	HOUSTON	TX		02/14/2025	7.375	204,201		294,000
100177314	PLAINFIELD	IL		01/16/2025	7.500	204,541		250,000
100199404	DALLAS	TX		03/05/2025	6.990	204,165		270,000
100195585	CATONSVILLE	MD		02/24/2025	7.125	204,315		290,000
100201271	LAWRENCEVILLE	GA		03/12/2025	7.125	204,116		401,000
100204206	GARDEN GROVE	CA		03/31/2025	9.250	204,020		737,000
100195090	ROSEMOUNT	MN		02/24/2025	6.999	229,482		330,000
100192340	PORT SAINT LUCIE	FL		02/05/2025	7.375	204,322		355,000
100202684	AURORA	IL		03/24/2025	7.125	203,913		285,000
100193143	SHERIDAN	IN		02/10/2025	5.750	203,860		289,000
100193111	CHINA SPRING	TX		02/10/2025	5.500	203,838		299,000
100194090	ANGLETON	TX		02/14/2025	9.250	204,014		216,000
100195508	NEW BRAUNFELS	TX		02/24/2025	5.250	203,839		340,000
100200099	ACCIDENT	MD		03/06/2025	6.625	203,812		460,000
100189793	CHEYENNE	WY		01/21/2025	6.499	203,926		415,000
100195671	RIVERSIDE	CA		02/24/2025	7.250	203,752		550,000
100177461	DELAND	FL		01/16/2025	9.375	203,992		279,000
100190448	HUNTINGTON PARK	CA		01/23/2025	8.125	204,100		871,000
100202131	CLIFTON HEIGHTS	PA		03/18/2025	7.000	203,696		275,000
100185298	LOCKHART	TX		01/24/2025	7.250	203,689		265,000
100188853	INDIANAPOLIS	IN		01/09/2025	6.250	203,775		280,000
100189908	FAIRWAY	KS		01/21/2025	7.500	203,740		290,000
100199394	ORANGE CITY	FL		03/05/2025	6.875	203,384		269,000
100191575	RIGBY	ID		01/31/2025	7.990	203,461		290,000
100192298	KISSIMMEE	FL		01/31/2025	6.750	203,666		259,000
100185223	FORT WORTH	TX		01/24/2025	7.375	203,545		307,000
100201665	NEW BRITAIN	CT		03/13/2025	7.750	203,318		280,000
100200705	LEXINGTON	SC		03/11/2025	6.125	203,295		275,000
100189958	JACKSONVILLE	AR		01/21/2025	8.125	203,443		229,000
100191406	SPANNUM	NLD		01/29/2025	5.700	244,611		362,974
100157293	SIKESTON	MO		02/20/2025	8.000	203,426		300,000
100189982	HUNTSVILLE	TX		01/21/2025	5.750	203,357		276,000
100189093	MILTON	FL		01/13/2025	6.500	203,202		265,000
100200485	SAN LUIS	AZ		03/10/2025	8.374	203,175		258,000
100181479	PHILADELPHIA	PA		01/09/2025	7.625	203,331		263,000
100189357	EDEN PRAIRIE	MN		01/14/2025	7.625	203,311		260,000
100194063	MORENO VALLEY	CA		03/20/2025	7.000	203,075		560,000
100188397	CHARLOTTE	NC		01/08/2025	7.125	295,491		404,000
100202536	WAKE FOREST	NC		03/21/2025	5.625	202,997		305,800
100189899	MILWAUKEE	WI		01/21/2025	7.990	203,112		280,000
100192445	CHESTERTOWN	MD		02/07/2025	8.250	202,963		263,000
100201832	APOPKA	FL		03/18/2025	7.000	202,868		410,000
100188854	MCDONOUGH	GA		01/09/2025	6.250	202,799		299,000
100202573	BAKERSFIELD	CA		03/21/2025	7.624	202,794		265,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201243	NEW BRAUNFELS	TX		03/12/2025	5.250	202,759		322,000
100188925	SHAFTER	CA		01/09/2025	7.125	202,943		281,000
100197108	SOUTH ORANGE	NJ		02/25/2025	7.500	202,733		456,850
100194742	GRANDVIEW	MO		02/21/2025	6.625	202,859		290,000
100188784	NEW BRAUNFELS	TX		01/09/2025	5.250	202,770		308,000
100203503	STAFFORD SPRINGS	CT		03/26/2025	6.250	202,559		275,000
100157318	CATONSVILLE	MD		02/20/2025	8.375	202,699		260,000
100199039	LAWRENCEVILLE	GA		02/28/2025	5.750	202,532		430,000
3300005746	ENGLEWOOD	NJ		03/05/2025	8.525	188,318	14,174	969,000
3300005748	ENGLEWOOD	NJ		03/05/2025	8.525	188,318	14,174	935,900
100195513	SHERMAN	TX		02/24/2025	5.750	202,349		290,000
100199091	GRAHAM	NC		02/28/2025	5.875	202,412		305,000
100190993	RICHMOND	TX		01/28/2025	6.500	202,556		377,000
100186973	ANCHORAGE	AK		01/07/2025	6.990	202,602		310,000
100194773	MCDONOUGH	GA		02/21/2025	6.125	202,462		306,000
100193602	FORT WORTH	TX		02/10/2025	8.500	202,388		257,000
100201318	LANCASTER	TX		03/12/2025	7.625	202,241		265,000
100197144	COTTAGE GROVE	OR		02/25/2025	8.250	203,356		830,000
100192307	MABLETON	GA		01/31/2025	6.625	202,536		285,000
100193519	PALMETTO	FL		02/10/2025	7.125	202,190		268,000
100188478	KNOXVILLE	TN		01/08/2025	6.500	202,343		272,000
100202525	FORT WORTH	TX		03/21/2025	5.625	202,105		305,000
100203137	FORT PIERCE	FL		03/27/2025	7.625	202,096		246,000
100186880	LONGS	SC		01/07/2025	6.125	202,421		285,000
100203108	TOWN OF WEST HAVEN	CT		03/27/2025	6.990	201,935		290,000
100197008	JACKSONVILLE	FL		02/25/2025	10.000	202,415		538,000
100177062	SAN ANTONIO	TX		01/16/2025	7.250	202,017		245,000
100157518	BATON ROUGE	LA		02/20/2025	9.250	202,109		245,000
100194681	WESTFIELD	IN		02/21/2025	6.990	202,944		295,000
100193577	KISSIMMEE	FL		02/10/2025	6.750	201,822		377,000
100200716	SPARTANBURG	SC		03/11/2025	6.500	201,406		285,000
100199055	TAMPA	FL		02/28/2025	7.125	201,485		300,000
100200059	NASHVILLE	TN		03/06/2025	6.625	201,278		330,000
100190981	GARDNERVILLE	NV		01/28/2025	6.750	201,319		520,000
100198908	MERCED	CA		02/28/2025	7.625	201,194		390,000
100201861	EASTON	PA		03/18/2025	7.990	201,052		240,000
100201538	GREENSBORO	NC		03/13/2025	6.875	200,973		249,000
100190353	WYNANTSKILL	NY		01/22/2025	7.480	200,877		289,000
100202115	TITUSVILLE	FL		03/18/2025	7.000	200,883		295,000
100189079	MANSFIELD	MA		01/13/2025	7.125	200,850		260,000
100197519	NIKISKI	AK		02/26/2025	6.575	200,821		455,000
100202422	HOPEWELL	VA		03/19/2025	8.624	200,813		255,000
100190894	COLORADO SPRINGS	CO		01/28/2025	7.250	201,096		440,000
100201118	AURORA	IL		03/12/2025	7.375	200,690		270,000
100204399	COVINA	CA		03/31/2025	9.625	200,636		739,863
100177039	LIMA	OH		01/16/2025	9.500	200,920		241,000
100157075	SACRAMENTO	CA		02/20/2025	7.250	200,841		327,000
3410000676	LIVINGSTON	NJ		01/10/2025	8.784	401,276		756,000
100199474	MENASHA	WI		03/05/2025	11.150	200,640		635,000
100189815	CHINA SPRING	TX		01/21/2025	5.500	200,772		291,000
100199024	UPPER MARLBORO	MD		02/28/2025	6.500	200,666		290,000
100189105	LIVONIA	MI		01/13/2025	7.125	200,560		263,000
100189004	RICHMOND	VA		01/09/2025	8.125	200,605		260,000
100157448	HICKORY	NC		02/20/2025	7.625	200,575		285,000
100201397	KNOXVILLE	TN		03/12/2025	7.750	200,294		259,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177446	FRANKLIN PARK	IL		01/16/2025	7.375	198,973		300,000
100200091	ELLABELL	GA		03/06/2025	6.625	200,221		282,000
100199030	ANCHORAGE	AK		02/28/2025	6.990	200,200		310,000
100186908	GRAHAM	NC		01/07/2025	5.750	200,241		274,000
100186927	SIMPSONVILLE	SC		01/07/2025	7.250	200,378		266,000
100186036	TAYLOR	TX		01/31/2025	7.500	200,125		315,000
100189798	SAINT AUGUSTINE	FL		01/21/2025	6.125	200,127		285,000
100200104	LEWES	DE		03/06/2025	6.625	199,924		280,000
100188807	MYRTLE BEACH	SC		01/09/2025	5.500	248,044		380,000
100197557	SCHAUMBURG	IL		02/26/2025	8.625	199,909		241,250
100188844	HAMPTON	VA		01/09/2025	7.000	251,613		540,000
100198979	DEPTFORD	NJ		02/28/2025	7.800	199,973		290,000
100157387	CHICAGO	IL		02/20/2025	8.875	200,016		255,000
100193467	YUMA	AZ		02/10/2025	7.625	200,159		265,000
100200100	WILLIAMSBURG	VA		03/06/2025	6.625	199,845		267,000
100157449	LIVONIA	MI		02/20/2025	8.500	199,907		249,000
100200194	CANFIELD	OH		03/07/2025	7.625	199,665		261,000
100157088	HOMESTEAD	FL		02/20/2025	10.125	199,753		210,000
3340096598	NEWARK	NJ		03/27/2025	8.471	249,480		154,000
100200148	BROOKLYN PARK	MN		03/06/2025	6.875	199,575		250,000
100196746	SALT LAKE CITY	UT		02/25/2025	8.375	199,331		686,476
100200149	LA VERGNE	TN		03/06/2025	6.875	199,520		270,000
100195588	NORWALK	CA		02/24/2025	9.250	199,500		1,080,000
100199974	MESQUITE	NV		03/06/2025	6.125	199,475		375,000
100198923	ATLANTA	GA		02/28/2025	7.750	199,500		307,000
100191045	CHESTERTOWN	MD		01/29/2025	8.250	199,199		240,000
100188986	NASHVILLE	TN		01/09/2025	7.499	199,500		310,000
100201387	ORANGEBURG	SC		03/12/2025	7.250	199,141		300,000
100199015	PORT ANGELES	WA		02/28/2025	7.625	199,156		410,000
3310093069	NEW ROCHELLE	NY		02/13/2025	8.645	187,110	11,920	465,000
100203661	AMSTERDAM	NLD		03/26/2025	4.800	247,294		414,531
100191077	ROMEOVILLE	IL		01/29/2025	7.625	198,963		245,000
100200425	WALTERBORO	SC		03/10/2025	7.749	198,904		255,000
100193075	MILFORD	DE		02/10/2025	5.500	200,234		310,000
100191104	LUSBY	MD		01/29/2025	6.999	198,862		340,000
100200082	MURRELLS INLET	SC		03/06/2025	7.000	198,795		259,900
100195657	FORT WAYNE	IN		02/24/2025	8.499	198,913		244,000
100190316	GARY	IN		01/22/2025	7.740	198,750		265,000
100193330	CHICAGO	IL		02/10/2025	7.375	198,964		263,000
100202509	PHILADELPHIA	PA		03/21/2025	7.375	198,630		375,000
100190475	CARROLLTON	TX		01/24/2025	7.250	198,693		450,000
100191070	CHULA VISTA	CA		01/29/2025	6.875	526,376		724,000
100177623	WEST BOUNTIFUL	UT		01/16/2025	7.750	198,782		590,000
100190990	GREENVILLE	TX		01/28/2025	7.125	198,630		290,000
100202572	SAINT AUGUSTINE	FL		03/21/2025	5.750	198,396		284,000
100200417	PALM SPRINGS	CA		03/10/2025	7.374	198,202		319,000
100192601	MARIETTA	GA		02/10/2025	6.990	198,323		275,000
100204113	SHELBY TOWNSHIP	MI		03/28/2025	7.499	198,154		280,000
100186891	ANNA	TX		01/07/2025	7.990	270,639		360,000
100195440	CHARLOTTE	NC		02/24/2025	5.125	198,065		415,000
100193251	JONESBORO	GA		02/10/2025	5.125	198,149		287,000
100193470	TUCSON	AZ		02/10/2025	6.875	198,315		300,000
100190297	PHILADELPHIA	PA		01/22/2025	8.120	197,893		260,000
100157050	CLEVELAND	GA		02/20/2025	9.750	198,014		325,000
100195074	KERNERSVILLE	NC		02/24/2025	5.750	197,991		270,000

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100200168	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025	7.000	197,818		271,000
100194132	PERTH AMBOY	NJ		02/14/2025	7.875	249,123		559,900
100190351	MOUNT HOLLY	NJ		01/22/2025	7.600	197,711		269,000
100201360	KAPOLEI	HI		03/12/2025	7.250	197,659		510,000
3300005616	FRANKLIN LAKES	NJ		02/19/2025	8.625	183,772	13,832	1,861,500
100200111	DINGMANS FERRY	PA		03/06/2025	7.000	197,592		345,000
100193131	BETHLEHEM	GA		02/10/2025	5.750	197,483		330,000
100192265	SCRANTON	PA		01/31/2025	7.500	197,930		273,000
100199595	PLEASANTON	CA		03/05/2025	7.615	197,487		2,213,600
100194330	ELSIE	MI		02/14/2025	7.875	197,463		252,000
100157028	CHEEKTOWAGA	NY		02/20/2025	10.500	197,521		242,000
100190971	LONGS	SC		01/28/2025	5.625	197,845		408,000
3340091506	WASHINGTON	CT		01/16/2025	9.097	228,096	18,612	432,000
100202562	FRISCO	TX		03/21/2025	5.875	197,320		405,000
100188096	OCEANSIDE	CA		01/07/2025	8.500	197,745		1,280,557
100193353	LUBBOCK	TX		02/10/2025	7.125	197,597		282,500
100189652	GAITHERSBURG	MD		01/17/2025	8.625	197,400		238,000
100194402	WAUKEE	IA		02/14/2025	7.375	197,268		260,000
100193640	FORT MILL	SC		02/10/2025	7.625	197,400		388,000
100191569	LOCUST GROVE	GA		01/31/2025	7.750	197,468		245,000
100191639	HAMPSTEAD	NC		01/31/2025	7.625	197,162		242,000
100202157	NICEVILLE	FL		03/18/2025	7.375	197,081		299,900
100191154	EASTABOGA	AL		01/29/2025	6.875	197,179		250,000
100199040	GRAHAM	NC		02/28/2025	5.625	197,048		300,000
100194333	INDIANAPOLIS	IN		02/14/2025	7.625	197,006		253,000
100199601	GAITHERSBURG	MD		03/05/2025	7.400	196,964		1,018,000
100189102	FREMONT	NC		01/13/2025	7.125	196,960		258,000
100192451	TOBYHANNA	PA		02/07/2025	7.749	196,952		260,000
100177294	SHALLOWATER	TX		01/16/2025	7.375	197,238		280,000
100194561	LYNN HAVEN	FL		03/28/2025	7.125	196,870		320,000
100192296	HULL	MA		01/31/2025	6.990	197,468		391,000
100193453	TUCSON	AZ		02/10/2025	6.875	201,397		340,000
100193801	LOS CABOS	MEX		02/10/2025	9.740	196,845		442,770
100189997	LAS VEGAS	NV		01/21/2025	5.500	197,174		335,000
100157415	PHILADELPHIA	PA		02/20/2025	8.500	196,908		395,000
100186144	SACRAMENTO	CA		02/10/2025	8.250	196,875		255,000
3500114220	KEY BISCAYNE	FL		01/08/2025	8.200	342,563	50,750	400,000
100192310	TUCSON	AZ		01/31/2025	7.125	196,810		255,000
100190204	WELLINGTON	FL		01/21/2025	7.875	196,772		375,000
100190022	HOUSTON	TX		01/21/2025	5.750	197,303		278,000
100194113	CAMPBELL	CA		02/14/2025	7.000	196,604		1,300,000
3410000711	TOMS RIVER	NJ		02/07/2025	8.390	392,848		630,000
100177215	ORANGE BEACH	AL		01/16/2025	7.375	196,700		850,000
100201359	FOLSOM	LA		03/12/2025	8.375	196,323		285,000
3410000654	UNION	NJ		01/17/2025	8.684	392,481		495,000
100198933	COVINGTON	KY		02/28/2025	8.150	196,268		260,000
100193060	KNOB NOSTER	MO		02/10/2025	7.625	196,183		280,000
100199013	GREENVILLE	TX		02/28/2025	7.375	196,144		279,000
3340095039	EVANSTON	IL		02/13/2025	8.477	245,025		580,000
100199106	CLOVIS	CA		03/03/2025	7.490	195,996		412,000
100190984	GRAHAM	NC		01/28/2025	5.990	196,121		270,000
100190330	BALTIMORE	MD		01/22/2025	7.450	195,869		258,000
100202080	HOLLY HILL	FL		03/18/2025	8.000	195,865		252,000
100195069	SUNSET BEACH	NC		02/24/2025	7.875	196,040		267,000
100195482	BETHLEHEM	GA		02/24/2025	5.500	195,992		330,000

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100191548	UNITED KINGDOM	GBR		01/29/2025	5.990	235,544		322,876
100192419	ROYAL PALM BEACH	FL		02/07/2025	7.624	195,666		260,000
100195578	BILLINGS	MT		02/24/2025	8.000	195,641		233,000
100189033	DAYTONA BEACH	FL		01/09/2025	6.999	195,751		395,000
100200382	OKLAHOMA CITY	OK		03/10/2025	7.875	195,521		257,500
100189749	BATON ROUGE	LA		01/21/2025	7.375	195,627		230,000
100199081	WOODBRIDGE	NJ		02/28/2025	7.625	195,581		269,000
100186978	ANGIER	NC		01/07/2025	5.500	268,631		372,000
100199076	LAVON	TX		02/28/2025	7.250	195,691		345,000
100188149	LOS ANGELES	CA		01/07/2025	8.500	196,135		1,211,018
100192188	GARLAND	TX		01/31/2025	7.625	195,819		260,000
100199611	MC LEAN	VA		03/05/2025	9.525	195,335		2,161,000
100177230	ROSELAND	VA		01/16/2025	7.250	195,433		255,000
100204358	KATY	TX		03/31/2025	9.000	195,038		640,000
100201614	PALM BAY	FL		03/13/2025	6.625	195,030		286,000
100200415	SAINT LOUIS	MO		03/10/2025	7.999	195,035		250,000
100192189	TUCSON	AZ		01/31/2025	7.000	195,486		270,000
100201162	TOANO	VA		03/12/2025	7.500	195,010		302,000
100177628	GARDENDALE	AL		01/16/2025	7.375	195,334		590,000
100204024	HERMITAGE	TN		03/28/2025	6.500	194,762		400,000
100177220	HUMBLE	TX		01/16/2025	7.875	195,176		237,500
100201266	TUCSON	AZ		03/12/2025	7.500	194,836		254,000
100202113	OKLAHOMA CITY	OK		03/18/2025	7.000	194,808		285,000
100193477	NEWBURYPORT	MA		02/10/2025	7.500	195,102		275,000
100202390	COLUMBUS	OH		03/19/2025	7.375	194,791		236,900
100177424	SUMMERVILLE	SC		01/16/2025	6.875	195,170		225,000
3300005535	PARAMUS	NJ		01/03/2025	8.615	181,132	13,634	1,147,500
100198922	ROCKLEDGE	FL		02/28/2025	8.750	194,775		265,000
100199113	KATY	TX		03/03/2025	8.125	194,678		281,000
100202156	MOSES LAKE	WA		03/18/2025	7.250	194,655		275,000
100197657	WOODBURY	NJ		02/26/2025	8.874	194,653		240,000
100191433	DOKKUM	NLD		01/29/2025	4.900	234,202		333,009
100191446	EYGELSHOVEN	NLD		01/29/2025	4.850	234,202		324,359
100191652	MONTGOMERY VILLAGE	MD		01/31/2025	7.375	194,600		272,000
100177440	ONSTED	MI		01/16/2025	9.750	194,832		276,000
100190927	GRAHAM	NC		01/28/2025	7.375	194,748		258,000
100202870	PARRISH	FL		03/24/2025	4.750	194,550		308,000
100202421	BROWNSVILLE	TX		03/19/2025	7.874	194,550		232,000
100189668	HOUSTON	TX		01/17/2025	7.999	194,586		240,000
100195522	EDINBURG	TX		02/24/2025	7.875	194,419		280,000
100203999	MYRTLE BEACH	SC		03/28/2025	7.750	194,399		258,000
100181380	SPLENDORA	TX		01/09/2025	7.750	194,513		255,000
100199736	VISALIA	CA		03/05/2025	10.650	194,333		590,000
3500117169	DALLAS	TX		03/10/2025	8.078	388,484		1,360,000
100201842	FRIENDSWOOD	TX		03/18/2025	7.125	194,235		260,000
100193123	BETHLEHEM	GA		02/10/2025	5.500	194,050		336,000
100193124	BETHLEHEM	GA		02/10/2025	5.500	194,031		317,000
100195450	HOUSTON	TX		02/24/2025	5.500	194,050		317,000
100201819	LEHIGH ACRES	FL		03/18/2025	7.000	193,994		300,000
100191628	ST AUGUSTINE	FL		01/31/2025	6.250	193,953		302,000
3300005726	IRVINGTON	NJ		02/19/2025	8.625	180,352	13,575	330,750
100194029	FORT WORTH	TX		02/11/2025	7.500	194,089		298,000
100190233	PENSACOLA	FL		01/21/2025	7.625	194,166		260,000
100177579	JACKSONVILLE	FL		01/16/2025	7.250	194,170		245,000
100195448	GALLATIN	TN		02/24/2025	7.375	193,813		260,000

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100177631	SAN ANTONIO	TX		01/16/2025	8.500	194,177		265,000
100186914	CODY	WY		01/07/2025	5.625	194,003		280,000
100201373	ATLANTA	GA		03/12/2025	6.999	193,714		255,000
100203099	SALEM	VA		03/27/2025	7.500	193,658		297,000
100193463	YUMA	AZ		02/10/2025	7.875	193,936		255,000
100189389	GOOSE CREEK	SC		01/14/2025	7.750	193,828		245,000
100193081	HENDERSONVILLE	TN		02/10/2025	7.624	193,569		255,000
100189068	MIDDLETOWN	DE		01/13/2025	5.375	193,260		274,000
100157477	ST. CLOUD	FL		02/20/2025	7.750	193,423		315,000
100189476	TAMPA	FL		01/15/2025	7.249	194,130		269,000
100189996	LOCKHART	TX		01/21/2025	5.500	193,306		305,000
3410000674	MADISON	NJ		01/17/2025	8.384	386,251		480,000
100196832	BELLPORT	NY		02/25/2025	9.250	193,135		1,359,000
100200012	GROVE	OK		03/06/2025	7.125	193,076		247,000
100177498	AUBURN	GA		01/16/2025	6.000	193,922		330,000
100190005	MOBILE	AL		01/21/2025	4.990	193,426		311,200
100189180	HIGHLAND	IN		01/13/2025	7.625	193,175		255,000
100192273	KEARNEY	MO		01/31/2025	7.375	193,293		280,000
100190232	ARLINGTON	TX		01/21/2025	6.875	193,329		345,000
100190958	GRAHAM	NC		01/28/2025	5.750	193,099		303,000
100194093	BEASLEY	TX		02/14/2025	8.375	192,938		258,000
100191636	SAN ANGELO	TX		01/31/2025	6.125	192,864		320,000
100191570	LIBERTYVILLE	IL		01/31/2025	8.375	193,116		235,000
100202524	ALBURTIS	PA		03/21/2025	6.500	192,845		260,000
100189877	WESTFIELD	IN		01/21/2025	5.375	192,972		300,000
100189452	CHARLESTOWN	IN		01/15/2025	7.749	192,956		238,000
100199043	LAKE HUGHES	CA		02/28/2025	7.750	192,780		270,000
100188548	LAND O LAKES	FL		01/09/2025	7.875	193,055		355,000
100199998	ELGIN	TX		03/06/2025	6.625	192,730		275,000
100198925	MANTUA	NJ		02/28/2025	8.125	192,938		245,000
100200077	JACKSONVILLE	FL		03/06/2025	6.375	192,702		385,000
100157451	DEARBORN HEIGHTS	MI		02/20/2025	8.500	192,632		300,000
100188622	GOOSE CREEK	SC		02/10/2025	9.250	192,675		330,000
100191576	RIGBY	ID		01/31/2025	7.990	192,781		290,000
100193070	OCALA	FL		02/10/2025	4.990	192,381		415,000
100190995	HEWITT	TX		01/28/2025	6.625	192,616		260,000
100202537	GREER	SC		03/21/2025	7.375	192,380		250,000
100190766	LAUREL	DE		01/27/2025	8.375	192,666		245,000
100195516	FULSHEAR	TX		02/24/2025	5.500	192,267		283,500
100199092	DELRAN	NJ		02/28/2025	6.990	192,348		260,000
100193130	LEBANON	TN		02/10/2025	5.750	192,862		279,990
100200115	ALDAN	PA		03/06/2025	6.625	192,205		310,000
100188495	CINCINNATI	OH		01/08/2025	6.875	192,748		320,000
100201319	GLENN HEIGHTS	TX		03/12/2025	7.625	192,113		248,000
100177053	SAN ANTONIO	TX		01/16/2025	7.875	192,389		231,840
3340098253	PALATINE	IL		03/27/2025	8.981	240,055		600,000
100191414	DELFT	NLD		01/29/2025	5.200	231,079		540,599
100197515	ROCKDALE	IL		02/26/2025	7.125	192,016		240,000
100157334	PONTE VEDRA BEACH	FL		02/20/2025	8.000	192,413		429,000
100195446	GREENBACKVILLE	VA		02/24/2025	7.750	191,906		265,000
100203636	UNITED KINGDOM	GBR		03/27/2025	6.240	240,280		316,419
100177256	HENDERSON	NV		01/16/2025	8.125	191,918		246,000
100195566	LEES SUMMIT	MO		02/24/2025	7.499	191,586		232,000
100200061	LEBANON	TN		03/06/2025	6.125	191,573		349,000
100201264	APPLETON	WI		03/12/2025	7.500	191,576		248,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196986	GILBERT	AZ		02/25/2025	8.375	191,350		434,923
100192335	MECCA	CA		02/05/2025	6.875	191,697		350,000
3700005797	NORWALK	CT		03/27/2025	8.375	319,153		474,000
100191157	ARLINGTON	TX		01/29/2025	7.999	191,500		275,000
100177106	JUSTIN	TX		01/16/2025	8.500	191,718		470,000
100200175	WINTER SPRINGS	FL		03/07/2025	7.125	191,321		254,000
100188911	ORLANDO	FL		01/09/2025	6.499	191,418		240,000
100197405	TUJUNGA	CA		02/25/2025	8.000	191,582		762,985
100189076	BELL	FL		01/13/2025	6.990	191,177		294,000
100194170	GREENACRES	FL		02/14/2025	8.500	191,298		245,000
100198444	CHICAGO	IL		02/28/2025	7.750	191,144		250,000
100186886	GRAHAM	NC		01/07/2025	6.375	191,414		265,000
100188766	SUMMERVILLE	SC		01/09/2025	4.875	191,231		325,000
3340097989	TACOMA	WA		03/27/2025	8.839	238,788		380,000
100188770	MARANA	AZ		01/09/2025	4.990	191,170		348,000
100200060	MARION	OH		03/06/2025	6.250	190,973		280,000
100189995	BRYAN	TX		01/21/2025	5.500	194,029		282,000
100185210	CHICAGO	IL		01/24/2025	7.250	191,109		325,000
100189527	BENSALEM	PA		01/15/2025	7.749	190,965		260,000
100200020	TULSA	OK		03/06/2025	6.625	190,923		275,000
100195510	MAGNOLIA	TX		02/24/2025	5.500	190,878		280,000
100189061	HUNTSVILLE	AL		01/09/2025	7.375	190,891		253,000
100188787	SAN ANTONIO	TX		01/09/2025	5.375	190,991		272,000
100193280	YORK	PA		02/10/2025	7.375	232,393		335,000
3340090905	KISSIMMEE	FL		01/16/2025	8.776	230,947	7,469	95,200
100198996	GALLATIN	TN		02/28/2025	6.875	190,809		320,000
100193412	JACKSONVILLE	FL		02/10/2025	6.500	191,049		279,000
100189827	PUNTA GORDA	FL		01/21/2025	5.750	190,868		318,000
100186932	MIDWEST CITY	OK		01/07/2025	7.375	190,898		271,000
100187883	SMITHTOWN	NY		01/07/2025	7.750	191,030		1,015,609
100192190	GREEN VALLEY LAKE	CA		01/31/2025	7.625	190,784		235,000
100193120	ANGIER	NC		02/10/2025	5.500	190,585		278,000
100200193	COVINGTON	KY		03/07/2025	6.990	190,542		235,000
3340091445	CENTRAL FALLS	RI		01/16/2025	9.097	208,692	29,482	424,000
100191642	UNION	KY		01/31/2025	7.125	190,474		265,000
100190453	TRUMBULL	CT		01/23/2025	8.375	190,807		661,000
100191638	KENLY	NC		01/31/2025	7.625	190,403		257,000
100189981	SAINT AUGUSTINE	FL		01/21/2025	5.500	190,490		278,000
100203692	GRONINGEN	NLD		03/26/2025	4.950	236,501		588,172
100190780	OMAHA	NE		01/27/2025	8.125	190,576		296,000
100190731	MESQUITE	TX		01/27/2025	6.750	190,456		310,000
100202051	MCDONOUGH	GA		03/18/2025	10.250	190,167		283,000
3300005798	WHIPPANY	NJ		03/05/2025	8.525	176,716	13,301	445,900
100193809	TULUM	MEX		02/10/2025	10.540	189,969		278,716
100189803	ALLENTOWN	PA		01/21/2025	7.250	190,553		250,000
100192275	LE ROY	NY		01/31/2025	7.375	190,362		261,000
100203997	UPPER DARBY	PA		03/28/2025	7.500	189,922		245,000
100200038	COLUMBIA	MO		03/06/2025	6.875	189,914		260,000
100177019	WORTHINGTON	MA		01/16/2025	8.875	192,405		270,000
100189878	ATHENS	AL		01/21/2025	5.125	189,946		276,000
100195439	HICKORY	NC		02/24/2025	7.250	189,798		258,000
100191629	COLUMBIA	SC		01/31/2025	7.125	189,777		250,000
100189311	AURORA	IL		01/13/2025	6.000	263,743		429,900
100186076	HUMBLE	TX		01/31/2025	7.375	189,803		265,000
100188757	YORK	PA		01/09/2025	7.125	189,828		251,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157406	ALBANY	NY		02/20/2025	7.250	189,776		254,000
100195359	SAINT LOUIS	MO		02/24/2025	7.375	189,599		267,000
100199014	GALLATIN	TN		02/28/2025	6.990	189,613		300,000
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025	7.375	189,449		235,000
100189703	CHICAGO HEIGHTS	IL		02/20/2025	7.750	189,449		250,000
100195432	LACOMBE	LA		02/24/2025	6.375	189,821		293,000
3340097694	MEDFORD	NY		03/27/2025	8.708	236,650		120,000
100157361	FORT LAUDERDALE	FL		02/20/2025	7.375	189,474		360,000
100197402	SAN FRANCISCO	CA		02/25/2025	8.750	190,174		821,000
100190181	SALEM	VA		01/21/2025	6.875	189,455		327,000
100201246	HAW RIVER	NC		03/12/2025	5.500	189,231		270,000
100201244	HAW RIVER	NC		03/12/2025	5.500	189,231		271,200
100192318	AUSTIN	TX		01/31/2025	6.500	189,457		490,000
100189559	ANDREWS	TX		01/16/2025	7.375	189,039		260,000
100195520	SHERMAN	TX		02/24/2025	5.750	189,180		277,000
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025	7.500	188,906		223,000
100186968	CASSVILLE	PA		01/07/2025	7.250	189,206		250,000
100201618	MOBILE	AL		03/13/2025	7.500	188,742		244,000
100190020	HEPHZIBAH	GA		01/21/2025	5.500	188,789		260,000
100194578	ARLINGTON	TX		03/28/2025	7.000	188,617		340,000
100203118	SAVANNAH	GA		03/27/2025	6.625	188,523		260,000
100189523	BENSALEM	PA		01/15/2025	7.999	188,507		259,000
100189526	SMITHSBURG	MD		01/15/2025	9.124	188,562		615,000
100202423	LAKE ARIEL	PA		03/19/2025	7.624	188,429		245,000
100197659	PIKESVILLE	MD		02/26/2025	8.499	188,380		250,000
100203285	RUPERT	ID		03/27/2025	7.500	188,346		255,000
100176989	FOREST PARK	GA		01/16/2025	8.875	188,571		225,000
100191813	MIAMI	FL		01/31/2025	7.500	188,247		279,000
100201828	KATY	TX		03/18/2025	7.500	188,290		270,000
3410000719	LIVINGSTON	NJ		02/14/2025	8.790	376,540		190,000
100186979	PUNTA GORDA	FL		01/07/2025	6.990	225,232		525,000
100195654	HOUSTON	TX		02/24/2025	8.499	188,213		244,000
3340097654	FITCHBURG	MA		03/27/2025	8.690	235,224		123,000
100203396	GREENSBORO	NC		03/27/2025	5.500	188,064		265,000
100157349	HOUSTON	TX		02/20/2025	7.875	188,124		359,000
100204125	HAINES CITY	FL		03/28/2025	7.999	187,950		257,000
100193061	SUNSET BEACH	NC		02/10/2025	7.875	187,886		277,000
100198892	CHICAGO	IL		02/28/2025	7.375	187,944		300,000
100190908	GRAHAM	NC		01/28/2025	5.875	187,956		265,000
100193464	YUMA	AZ		02/10/2025	7.000	188,021		255,000
100201512	FONTANA	CA		03/13/2025	7.750	187,702		525,000
100197087	PARAGOULD	AR		02/25/2025	9.250	187,410		509,492
100190890	MADISON	AL		01/28/2025	6.625	187,781		295,000
100201365	OROVILLE	CA		03/12/2025	6.625	187,592		270,000
100192202	WINTERVILLE	NC		01/31/2025	6.875	188,024		348,200
100191460	VEGHEL	NLD		01/29/2025	5.100	225,614		313,547
100191749	OCALA	FL		02/20/2025	7.875	187,489		275,000
100189811	PHILADELPHIA	PA		01/21/2025	7.250	187,816		380,000
100157299	SAINT LOUIS	MO		02/20/2025	8.375	187,489		240,000
100195458	DALLAS	TX		02/24/2025	7.625	187,271		310,000
100203408	PHILADELPHIA	PA		03/27/2025	7.500	187,212		245,000
100189464	ROCKY MOUNT	NC		01/15/2025	8.374	187,320		235,000
100202894	JONESBOROUGH	TN		03/24/2025	5.750	187,126		251,000
100198543	OCEAN CITY	MD		02/28/2025	6.990	274,670		450,000
100195612	BAKERSFIELD	CA		02/24/2025	6.625	186,766		310,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198966	JACKSONVILLE	FL		02/28/2025	7.650	186,819		245,000
100197522	JONESBORO	GA		02/26/2025	7.625	186,742		260,000
3500117665	BOCA RATON	FL		03/10/2025	8.015	373,375		288,000
100202540	CHATTANOOGA	TN		03/21/2025	6.990	186,656		247,000
100157066	RIVIERA BEACH	FL		02/20/2025	7.875	186,615		248,000
100201994	NEW MILFORD	CT		03/18/2025	7.375	186,607		268,000
100157295	UNION CITY	GA		02/20/2025	8.020	186,743		230,000
100193995	FORT WORTH	TX		02/11/2025	8.250	186,690		254,000
100203982	BELLA VISTA	AR		03/28/2025	7.625	186,544		256,000
100189073	LAKE ORION	MI		01/13/2025	7.625	186,533		255,000
100200134	LEWISTON	ME		03/06/2025	6.625	186,443		265,000
100191647	COLUMBIA	SC		01/31/2025	7.125	186,415		243,000
100202010	GOLDSBORO	NC		03/18/2025	7.125	186,422		241,000
100177069	IRON MOUNTAIN	MI		01/16/2025	7.375	186,688		284,000
100186946	BROOKLYN	MD		01/07/2025	7.125	186,527		247,000
100193077	SAINT AUGUSTINE	FL		02/10/2025	5.500	186,278		331,000
100188595	ALTAMONTE SPRINGS	FL		02/10/2025	7.250	185,522		415,000
100201286	EDISON	NJ		03/12/2025	8.000	186,220		254,000
100193288	BETHLEHEM	PA		02/10/2025	7.625	186,430		230,000
100191044	YREKA	CA		01/29/2025	7.375	186,398		260,000
100198327	HORIZON CITY	TX		02/28/2025	8.125	186,169		245,000
100195442	ASHEVILLE	NC		02/24/2025	6.990	186,069		268,000
100157413	KISSIMMEE	FL		02/20/2025	7.875	186,197		250,000
100188774	SMITHFIELD	NC		01/09/2025	5.125	186,184		276,000
100201364	DECATUR	GA		03/12/2025	6.999	185,993		245,000
100201902	BALTIMORE	MD		03/18/2025	7.625	185,950		260,000
100192183	LIBERTY	NY		01/31/2025	7.375	186,371		240,000
100189046	MECHANICSVILLE	VA		01/09/2025	6.999	186,100		370,000
3410000762	UNION	NJ		03/28/2025	8.636	371,721		480,000
100202159	PERRY	GA		03/18/2025	7.375	185,823		325,000
100191339	VIRGINIA BEACH	VA		01/30/2025	7.125	185,915		243,000
100198938	COVINGTON	KY		02/28/2025	8.160	185,790		245,000
100157384	GASTONIA	NC		02/20/2025	7.625	185,849		250,000
3340095629	NEW BRITAIN	CT		03/27/2025	8.708	231,977		80,800
100198934	COVINGTON	KY		02/28/2025	8.150	185,643		245,000
100191056	HARRISON TOWNSHIP	MI		01/29/2025	8.249	185,640		223,000
100190913	SAVANNAH	GA		01/28/2025	6.990	185,555		235,000
100191689	PHILADELPHIA	PA		02/20/2025	8.250	185,425		275,000
100193476	CONYERS	GA		02/10/2025	6.500	189,217		342,500
100191009	CHARLESTOWN	IN		01/29/2025	7.499	185,363		227,990
3310090179	AQUEBOGUE	NY		01/08/2025	8.960	185,328		1,000,000
100202359	ORLANDO	FL		03/19/2025	8.250	185,315		330,000
100198946	CYNTHIANA	KY		02/28/2025	8.700	185,400		240,000
100157231	KNOXVILLE	TN		02/20/2025	8.250	185,444		238,000
100199048	HOUSTON	TX		02/28/2025	7.750	185,370		257,000
100191645	MOORESVILLE	NC		01/31/2025	7.625	185,250		227,000
100200008	WILLIS	TX		03/06/2025	6.375	185,047		282,000
100189063	KALAMAZOO	MI		01/09/2025	7.625	185,262		275,000
3500119233	MIAMI	FL		03/21/2025	7.800	369,855		310,000
100200146	WILLIS	TX		03/06/2025	6.500	184,913		280,000
100194581	CHICAGO	IL		03/28/2025	7.250	184,874		382,000
100202176	ALLEN PARK	MI		03/18/2025	7.000	184,832		268,000
100190994	MONTGOMERY	TX		01/28/2025	7.625	184,916		251,000
100157380	SAVANNAH	GA		02/20/2025	8.375	184,842		249,000
100202057	JACKSONVILLE	FL		03/18/2025	7.250	184,688		245,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201649	ALBUQUERQUE	NM		03/13/2025	7.875	184,673		278,000
100157446	GREEN BAY	WI		02/20/2025	8.500	184,617		225,000
100195441	ANGIER	NC		02/24/2025	5.125	184,502		400,000
100193142	OKLAHOMA CITY	OK		02/10/2025	5.750	184,400		261,000
100157329	CALVERTON	NY		02/20/2025	8.500	184,575		250,000
3410000686	GATLINBURG	TN		01/17/2025	8.784	348,872	19,972	517,500
100194205	FARMERS BRANCH	TX		02/14/2025	8.375	184,257		492,000
100189065	LAS VEGAS	NV		01/13/2025	7.125	184,233		240,000
100193045	JEFFERSON	GA		02/10/2025	5.375	186,514		360,000
100190315	CHICAGO	IL		01/22/2025	7.650	184,007		240,000
100199044	MYRTLE BEACH	SC		02/28/2025	7.250	184,014		407,000
100189783	GREAT FALLS	MT		01/21/2025	6.499	184,011		283,000
100190916	RUPERT	ID		01/28/2025	7.250	183,969		273,000
100191456	HAARLEM	NLD		01/29/2025	4.900	221,191		306,738
100195456	OWENS CROSS ROADS	AL		02/24/2025	5.750	184,115		265,000
100194027	SEAGOVILLE	TX		02/11/2025	8.250	183,750		250,000
100200139	YUBA CITY	CA		03/06/2025	7.125	183,566		250,000
100197339	WADDELL	AZ		02/25/2025	8.750	183,846		933,667
100193668	FONTANA	CA		02/10/2025	7.125	183,552		320,000
100189808	PHILADELPHIA	PA		01/21/2025	7.250	183,727		380,000
100191594	MILWAUKEE	WI		01/31/2025	8.125	183,318		235,000
100202538	MAGNOLIA	TX		03/21/2025	6.750	183,231		254,000
100191335	DENVER	CO		01/30/2025	6.625	183,361		232,000
100190305	CHICAGO	IL		01/22/2025	7.610	183,189		256,000
100189378	SARASOTA	FL		01/14/2025	7.250	183,292		520,000
3340097029	INDIANAPOLIS	IN		03/07/2025	8.922	228,888		440,000
100202038	TYLER	TX		03/18/2025	7.375	183,067		240,000
3500112283	COVINGTON	TN		01/27/2025	8.085	366,125		410,800
100195417	PLAINVILLE	CT		02/24/2025	7.375	183,023		251,000
100190813	DENVER	CO		01/27/2025	7.625	183,277		225,000
100202503	RICHMOND	TX		03/21/2025	7.250	182,964		241,000
100186888	JACKSONVILLE	FL		01/07/2025	6.875	182,943		242,000
100189030	SAN ANTONIO	TX		01/09/2025	7.125	182,872		484,000
100157166	LAKE PLACID	FL		02/20/2025	8.999	182,838		320,000
100197084	ORLANDO	FL		02/25/2025	9.375	182,951		655,268
100177363	ATHENS	GA		01/16/2025	8.625	183,150		275,000
100190835	SAN ANTONIO	TX		01/27/2025	7.500	182,944		224,000
100193063	WESLEY CHAPEL	FL		02/10/2025	8.000	182,530		260,000
100202548	SURPRISE	AZ		03/21/2025	4.500	182,481		465,000
100188978	HURST	TX		01/09/2025	6.750	183,155		280,000
3500115881	DELRAY BEACH	FL		01/27/2025	7.835	364,992		450,000
100202546	DELRAY BEACH	FL		03/21/2025	7.625	182,473		240,000
100203117	SAYLORSBURG	PA		03/27/2025	6.875	182,455		380,000
100200458	CHICAGO	IL		03/10/2025	8.374	182,363		330,000
100189106	CINCINNATI	OH		01/13/2025	7.500	182,385		240,000
100177435	ALTAMONTE SPRINGS	FL		01/16/2025	8.250	182,162		285,000
100189930	SMITHFIELD	NC		01/21/2025	5.375	182,424		265,000
100193366	EL PASO	TX		02/10/2025	7.375	182,361		240,000
100191081	SAINT PAUL	MN		01/29/2025	7.375	182,046		240,000
100189505	MENTONE	CA		01/15/2025	6.750	182,030		300,000
100177252	MYRTLE BEACH	SC		01/16/2025	8.375	182,394		230,000
100193138	SHERMAN	TX		02/10/2025	5.750	182,215		273,000
100201613	SARASOTA	FL		03/13/2025	6.750	181,904		410,000
100200452	TRENTON	NJ		03/10/2025	7.625	181,886		240,000
100200034	WARSAW	MO		03/06/2025	6.625	181,849		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100198939	COVINGTON	KY		02/28/2025	8.150	181,926		240,000
100193472	UNITY	NH		02/10/2025	7.450	181,849		385,000
3500115877	JUPITER	FL		02/18/2025	8.260	363,545		342,000
100203340	BOYERTOWN	PA		03/27/2025	7.375	181,754		240,000
3500119129	BURIEN	WA		03/21/2025	8.363	363,507		828,120
100193230	PALMYRA	PA		02/10/2025	7.500	181,956		248,000
100191490	S-GRAVENHAGE	NLD		01/29/2025	5.150	218,588		407,612
100197760	BERGEN OP ZOOM	NLD		02/26/2025	5.250	220,207		283,814
100201202	CARLISLE	PA		03/12/2025	7.875	181,604		230,000
100199504	STURGEON LAKE	MN		03/05/2025	11.400	181,643		447,000
100192251	PATASKALA	OH		01/31/2025	7.625	181,942		234,000
100192574	MADISON	AL		02/10/2025	5.750	181,467		250,000
100195581	LAREDO	TX		02/24/2025	7.625	181,495		233,000
100201494	HOUMA	LA		03/12/2025	7.625	181,451		224,000
100190416	LOS ANGELES	CA		01/23/2025	8.750	181,655		1,374,000
100186948	SICKLERVILLE	NJ		01/07/2025	6.500	181,700		242,000
100202560	ANGIER	NC		03/21/2025	5.500	181,333		264,000
100192453	RANCHO CORDOVA	CA		02/07/2025	7.500	181,341		475,000
100190919	PITTSFIELD	MA		01/28/2025	6.750	181,619		332,000
100157510	MYRTLE BEACH	SC		02/20/2025	8.125	181,431		230,000
100193086	POINCIANA	FL		02/10/2025	5.500	181,407		289,000
100197556	SANDUSKY	OH		02/26/2025	7.625	181,256		235,000
100196805	SOUTHINGTON	CT		02/25/2025	11.125	181,237		560,000
100190947	GRAHAM	NC		01/28/2025	5.990	181,334		265,000
100199732	WINCHESTER	MA		03/05/2025	10.275	181,209		1,375,000
100195083	HOLIDAY	FL		02/24/2025	7.875	181,084		233,000
100185221	NEW ORLEANS	LA		01/24/2025	7.750	181,125		231,000
3340097313	MEDFORD	NY		03/07/2025	8.744	226,195		442,400
100189986	HOUSTON	TX		01/21/2025	5.500	181,002		272,000
100197546	WEST MIFFLIN	PA		02/26/2025	7.875	180,894		232,000
100188928	JEFFERSON	LA		01/09/2025	7.499	180,833		235,000
100200022	YUKON	OK		03/06/2025	6.500	180,624		256,000
100198309	PORT RICHEY	FL		02/28/2025	7.750	180,668		226,000
100202110	MEMPHIS	TN		03/18/2025	7.250	180,579		265,000
100191006	WOODRIDGE	NY		01/29/2025	7.999	180,600		250,000
100195415	OCEAN VIEW	DE		02/24/2025	4.750	180,299		615,000
100195426	SAINT AUGUSTINE	FL		02/24/2025	5.500	180,309		387,000
100193125	SPRING	TX		02/10/2025	5.500	180,454		265,000
100201224	WINDSOR	MO		03/12/2025	8.125	180,243		225,000
100191106	MERCED	CA		01/29/2025	8.499	180,273		235,000
100203135	JACKSONVILLE	NC		03/27/2025	7.625	180,145		217,000
100200126	GETTYSBURG	PA		03/06/2025	6.625	180,126		255,000
100197563	OCEAN CITY	MD		02/26/2025	7.125	180,079		265,000
100203970	MISSION	TX		03/28/2025	7.625	180,010		230,000
100191741	UNION CITY	GA		02/20/2025	8.000	180,015		225,000
100193080	BETHLEHEM	GA		02/10/2025	5.375	180,126		317,000
100188659	FRESNO	TX		02/10/2025	8.750	179,971		245,000
100196787	MARYSVILLE	WA		02/25/2025	8.750	179,929		791,719
100196981	BOW	NH		02/25/2025	8.500	179,908		626,993
100189528	SUMMIT	NY		01/15/2025	7.874	179,889		270,000
100201757	WILMINGTON	DE		03/18/2025	7.375	179,839		238,000
100198994	GRAHAM	NC		02/28/2025	5.125	179,960		305,000
100157355	ST. PETERS	MO		02/20/2025	9.625	179,827		223,000
3310088088	GARDEN CITY	NY		01/16/2025	9.121	179,685		1,237,200
100191188	CHARLOTTE	NC		01/29/2025	7.125	179,968		245,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189928	LATHROP	CA		01/21/2025	4.625	179,801		675,000
100202075	COLUMBUS	OH		03/18/2025	7.250	179,514		250,000
100192198	CONVERSE	TX		01/31/2025	6.875	180,080		290,000
100195455	MADISON	AL		02/24/2025	5.750	179,458		252,000
100195486	SMITHFIELD	NC		02/24/2025	5.000	179,563		267,000
100198945	LEXINGTON	KY		02/28/2025	7.920	179,463		285,000
100185211	WACO	TX		01/24/2025	7.500	179,510		245,000
100193049	HORIZON CITY	TX		02/10/2025	7.124	179,273		245,000
100195420	OCALA	FL		02/24/2025	4.990	179,159		357,000
100195071	CHICAGO	IL		02/24/2025	7.875	179,322		250,000
100191215	BAYTOWN	TX		01/29/2025	6.499	179,173		280,000
100157368	COVINGTON	KY		02/20/2025	8.125	179,622		225,000
3410000772	WASHINGTON TWP	NJ		03/28/2025	8.536	358,129		763,000
100204093	TUCSON	AZ		03/28/2025	6.999	179,013		235,000
100185214	MORGAN CITY	LA		01/24/2025	8.125	179,823		225,000
100202107	BROWNSVILLE	TX		03/18/2025	7.125	178,919		254,000
100203961	MOORE	SC		03/28/2025	6.875	178,916		240,000
100193402	EASTON	PA		02/10/2025	8.125	179,148		210,000
100188817	FORT WORTH	TX		01/09/2025	5.750	271,081		386,000
100190738	HOMESTEAD	FL		01/27/2025	7.250	179,469		237,000
100201760	HOUSTON	TX		03/18/2025	7.500	178,821		250,000
100195352	CLARKSVILLE	TN		02/24/2025	7.490	178,743		245,000
100189720	PANAMA CITY BEACH	FL		01/21/2025	7.750	178,846		219,000
100204150	HAINES CITY	FL		03/28/2025	8.625	178,500		244,000
100190352	YALAHA	FL		01/22/2025	7.060	178,495		416,000
100157397	HOUSTON	TX		02/20/2025	8.250	179,063		282,000
100201524	RALEIGH	NC		03/13/2025	7.250	178,482		564,000
100190691	DOWAGIAC	MI		01/28/2025	6.875	179,223		260,000
100186078	HYATTSVILLE	MD		01/31/2025	7.125	178,971		334,000
100193214	LAKE WYLIE	SC		02/10/2025	7.125	178,685		235,000
3340094647	NORTH MIAMI BEACH	FL		02/13/2025	8.210	199,584	23,364	488,000
100197476	MORGAN HILL	CA		02/25/2025	9.250	178,133		2,039,905
100195070	JONESBOROUGH	TN		02/24/2025	5.750	178,180		242,000
100192546	COLUMBUS	WI		02/10/2025	8.625	178,172		221,000
100193153	WALNUT CREEK	CA		03/20/2025	7.750	178,124		1,225,000
100201399	LAUREL	MD		03/12/2025	7.125	178,078		595,000
100193084	BIXBY	OK		02/10/2025	7.500	178,058		232,000
100195075	SPRING	TX		02/24/2025	5.500	177,987		250,000
100203631	UNITED KINGDOM	GBR		03/27/2025	7.040	222,947		309,961
100157405	HAMMOND	LA		02/20/2025	8.375	178,044		225,000
100190682	ALPHA	NJ		01/28/2025	7.375	178,046		250,000
100157263	NORTH MIAMI BEACH	FL		02/20/2025	7.375	178,018		275,000
100200036	BENTONVILLE	AR		03/06/2025	6.875	177,597		250,000
100188779	APEX	NC		01/09/2025	5.250	272,301		395,000
100197204	SHELTON	CT		02/25/2025	9.500	177,531		510,000
100198488	BELTSVILLE	MD		02/28/2025	7.750	177,578		228,000
100191535	UNITED KINGDOM	GBR		01/29/2025	6.990	214,182		309,961
100195076	PANAMA CITY	FL		02/24/2025	8.000	177,456		240,000
100195079	CANANDAIGUA	NY		02/24/2025	7.375	177,574		220,000
100202003	MIAMI GARDENS	FL		03/18/2025	7.000	177,413		580,000
100193572	TAMPA	FL		02/10/2025	7.125	177,697		270,000
100202418	PHILADELPHIA	PA		03/19/2025	8.500	177,343		260,000
3410000752	SEWELL	NJ		03/24/2025	9.036	354,552		97,500
100200006	SAN ANTONIO	TX		03/06/2025	6.625	177,231		240,000
100177364	NORFOLK	VA		01/16/2025	9.499	177,562		220,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203946	LEHIGH ACRES	FL		03/28/2025	6.750	177,188		329,000
100200001	ELGIN	TX		03/06/2025	7.125	177,160		250,000
100191517	UNITED KINGDOM	GBR		01/29/2025	6.690	213,311		316,419
100197526	JOHNSTOWN	PA		02/26/2025	7.375	177,113		298,000
100186117	HUMBLE	TX		01/31/2025	7.250	177,165		265,000
100193213	PHILADELPHIA	PA		02/10/2025	7.500	177,312		250,000
100194373	MARIETTA	GA		02/14/2025	7.375	176,987		220,000
100192878	SPRINGFIELD	MA		02/10/2025	7.250	176,923		255,000
100190354	COLUMBIA	SC		01/22/2025	7.998	176,926		230,000
100177187	LEHIGH ACRES	FL		01/16/2025	7.375	177,247		512,500
100195547	TUCSON	AZ		03/27/2025	7.500	176,849		310,000
3310094722	HAMPTON BAYS	NY		02/13/2025	8.414	176,819		430,000
3410000718	MANAHAWKIN	NJ		02/24/2025	8.390	348,139	5,409	410,000
100203098	MARSHFIELD	MO		03/27/2025	7.250	176,749		225,000
100199888	TEMPE	AZ		03/06/2025	6.500	176,744		290,000
100194185	SUWANEE	GA		02/14/2025	9.000	176,707		810,000
100157212	CRANBERRY ISLES	ME		02/20/2025	8.500	176,662		230,000
100189482	NEW BRITAIN	CT		01/15/2025	8.874	176,637		227,000
100200154	HARTSVILLE	SC		03/06/2025	6.990	176,618		225,000
100193069	SPARTANBURG	SC		02/10/2025	6.999	176,466		234,900
100193067	HUGO	MN		02/10/2025	7.125	176,447		250,000
100157146	DAVENPORT	FL		02/20/2025	7.250	177,261		325,000
100177634	SUMMERVILLE	SC		01/16/2025	8.875	176,571		241,000
100193524	STAMFORD	CT		02/10/2025	7.375	176,572		230,000
100202799	KNOXVILLE	TN		03/24/2025	7.500	176,246		230,000
100196930	PITMAN	NJ		02/25/2025	9.000	176,509		650,459
100193097	SAINT AUGUSTINE	FL		02/10/2025	5.250	176,133		258,000
100199036	KETTERING	OH		02/28/2025	6.125	176,124		245,000
100202146	PITTSBURGH	PA		03/18/2025	7.125	176,025		234,000
100201303	BERTRAM	TX		03/12/2025	8.750	175,989		225,000
100188939	LA PLACE	LA		01/09/2025	7.499	176,078		230,000
100193162	BLOOMSBURG	PA		03/20/2025	8.125	175,498		223,000
100188921	MEMPHIS	TN		01/09/2025	8.875	176,005		225,000
100203992	BAKER	LA		03/28/2025	8.750	175,854		187,000
100202086	SAN ANTONIO	TX		03/18/2025	7.125	175,803		270,000
100200113	PHILADELPHIA	PA		03/06/2025	7.125	175,800		260,000
100201194	STRONGSVILLE	OH		03/12/2025	7.875	175,730		245,000
100201198	MEDINA	OH		03/12/2025	7.875	175,730		245,000
100189467	LANCASTER	PA		01/15/2025	6.874	175,867		249,000
100190402	CALEDONIA	WI		01/23/2025	8.625	176,401		828,000
100201561	GREENSBORO	NC		03/13/2025	7.375	175,387		240,000
100192170	WILMINGTON	DE		01/31/2025	6.625	175,813		230,000
100194587	SAINT AUGUSTINE	FL		03/28/2025	7.500	175,322		225,000
100195449	SAN ANTONIO	TX		02/24/2025	5.500	175,260		267,000
100191401	AMSTERDAM	NLD		01/29/2025	5.100	210,929		255,750
100191325	CLARKSTON	GA		01/30/2025	6.875	175,409		255,000
100157417	INVERNESS	FL		02/20/2025	8.500	175,378		278,000
100188198	ASHBURN	VA		01/07/2025	7.750	175,533		1,164,123
100202492	WILLISTON	FL		03/21/2025	7.375	175,164		197,000
100177550	HOLIDAY	FL		01/16/2025	7.875	175,406		270,000
100191810	HOUSTON	TX		01/31/2025	6.875	175,080		430,000
100157328	TUMWATER	WA		02/20/2025	8.500	174,978		248,000
100200081	JACKSONVILLE	FL		03/06/2025	7.125	174,833		230,000
100201233	ORANGE PARK	FL		03/12/2025	5.375	174,739		257,000
100190730	ALBUQUERQUE	NM		01/27/2025	7.125	174,930		345,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203115	FAYETTEVILLE	NC		03/27/2025	6.625	174,552		286,000
100190247	FREEHOLD	NJ		01/22/2025	7.600	174,079		244,000
100194554	WAUKEGAN	IL		02/20/2025	7.375	174,532		300,000
100193425	FORT MYERS	FL		02/10/2025	7.125	174,668		241,000
100190807	COLLINSVILLE	OK		01/27/2025	6.750	174,752		495,000
100190035	GREENVILLE	TX		01/21/2025	5.750	174,410		266,500
100157367	SAINT LOUIS	MO		02/20/2025	7.875	174,358		238,000
100200088	SAVANNAH	GA		03/06/2025	7.500	174,036		222,000
100197571	POCONO LAKE	PA		02/26/2025	8.625	173,973		190,000
100157421	GILBERT	AZ		02/20/2025	8.375	174,064		505,000
100190896	MONTGOMERY	TX		01/28/2025	6.625	174,043		324,000
100190017	SHERMAN	TX		01/21/2025	5.750	173,975		260,000
100204100	BOYNTON BEACH	FL		03/28/2025	6.999	173,827		260,000
100190347	TRENTON	NJ		01/22/2025	7.650	173,333		230,000
100203952	TUCSON	AZ		03/28/2025	6.990	173,818		365,000
100201899	BUFFALO	NY		03/18/2025	7.625	173,786		228,000
100202530	VENICE	FL		03/21/2025	6.999	173,780		250,000
100199681	MURRIETA	CA		03/05/2025	8.250	173,746		846,000
100194209	WEST COVINA	CA		02/14/2025	8.750	173,814		890,000
100193165	PORTSMOUTH	VA		03/20/2025	7.875	173,675		208,000
100202872	JACKSONVILLE	FL		03/24/2025	5.125	173,599		253,000
100191313	MONTICELLO	NY		01/30/2025	7.625	173,753		210,000
3310094624	JAMAICA	NY		02/20/2025	8.582	137,808	35,789	432,000
100190372	ODESSA	TX		01/22/2025	7.310	173,574		230,000
100191130	YOUNGSVILLE	NC		01/29/2025	7.125	173,642		218,000
100202389	EL PASO	TX		03/19/2025	8.125	173,456		212,500
100189866	GRAHAM	NC		01/21/2025	5.375	174,019		254,000
100188564	MEDWAY	OH		02/10/2025	7.750	173,410		225,000
100202179	AUGUSTA	GA		03/18/2025	7.375	173,280		228,000
100200191	FAYETTEVILLE	NC		03/07/2025	6.625	173,393		286,000
100200110	MORRISVILLE	PA		03/06/2025	6.625	173,381		225,000
100189979	PALM COAST	FL		01/21/2025	4.990	173,913		245,000
100186926	SPRING	TX		01/07/2025	6.625	173,604		230,000
100192285	HUNTSVILLE	AL		01/31/2025	6.875	173,652		250,000
100200109	MORRISVILLE	PA		03/06/2025	6.625	173,242		230,000
100192192	SOUTHAMPTON	NJ		01/31/2025	6.875	173,652		240,000
100186984	MILWAUKEE	WI		01/07/2025	7.125	173,475		253,000
100188633	SPRINGFIELD	MO		02/10/2025	8.500	173,145		329,000
100185293	NEW ORLEANS	LA		01/24/2025	7.750	173,250		231,000
100202034	COLUMBUS	OH		03/18/2025	7.375	173,067		230,000
100188662	WINTER GARDEN	FL		02/10/2025	7.875	173,124		220,000
100181437	CHARLOTTE	NC		01/09/2025	7.250	173,250		320,000
100198967	EUSTIS	FL		02/28/2025	8.110	172,973		282,000
100194331	WILKES BARRE	PA		02/14/2025	6.990	172,890		218,000
324100322	ELLENSBURG	WA		01/22/2025	8.705	78,214	219,771	322,560
100200150	NEW FRANKLIN	OH		03/06/2025	7.124	172,807		310,000
100189622	JACKSONVILLE	FL		01/17/2025	7.250	172,943		225,000
100195073	OKLAHOMA CITY	OK		02/24/2025	6.124	172,722		243,000
100193413	LAKE MARY	FL		02/10/2025	7.125	172,983		232,000
100157079	MILWAUKEE	WI		02/20/2025	8.500	172,735		240,000
100200010	ANGLETON	TX		03/06/2025	6.500	172,606		305,000
100189107	CROWN POINT	IN		01/13/2025	7.000	172,640		330,000
100202015	PHILADELPHIA	PA		03/18/2025	7.250	172,505		260,000
100204002	ROYSE CITY	TX		03/28/2025	7.375	172,502		300,000
100197047	SUTTONS BAY	MI		02/25/2025	8.000	172,518		600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201996	NEWBURGH	NY		03/18/2025	7.750	172,480		280,000
100195429	DARIEN	GA		02/24/2025	6.625	172,435		237,000
100201280	ORLANDO	FL		03/12/2025	7.125	172,338		239,000
100196791	PASCO	WA		02/25/2025	9.000	172,270		359,739
100190422	KEAAU	HI		01/23/2025	9.875	172,313		621,000
100200125	LITITZ	PA		03/06/2025	5.990	172,166		268,000
100202117	MUSKEGON	MI		03/18/2025	7.125	172,148		240,000
100200096	SALISBURY	NC		03/06/2025	6.375	172,139		230,000
100201250	PENSACOLA	FL		03/12/2025	8.250	172,090		207,500
100189554	CHICAGO	IL		01/16/2025	8.625	172,200		215,000
100200192	COLUMBUS	OH		03/07/2025	6.990	171,957		240,000
100191521	UNITED KINGDOM	GBR		01/29/2025	6.090	207,274		284,125
100193758	PATASKALA	OH		02/10/2025	7.500	171,804		300,000
100157494	EMPIRE	CA		02/20/2025	7.875	172,234		284,000
3410000738	RHINEBECK	NY		03/07/2025	8.736	343,485		360,500
100190340	AUSTIN	AR		01/22/2025	7.130	170,956		225,500
100157017	CINCINNATI	OH		02/20/2025	10.250	171,951		183,000
100199096	PENSACOLA	FL		03/03/2025	7.625	171,667		240,000
100202108	KANSAS CITY	MO		03/18/2025	7.000	171,578		230,000
100186039	GRAND RAPIDS	MI		01/31/2025	8.000	171,675		218,000
100191563	HOUSTON	TX		01/31/2025	7.500	171,526		223,000
100189417	HYPOLUXO	FL		01/14/2025	8.750	171,663		245,000
100195354	OWENSBORO	KY		02/24/2025	7.250	171,529		227,000
100201382	LAREDO	TX		03/12/2025	7.250	171,499		228,000
100193812	TULUM	MEX		02/10/2025	10.740	171,486		301,736
100177465	PRESQUE ISLE	MI		01/16/2025	8.875	171,724		240,000
100189469	HOMESTEAD	FL		01/15/2025	6.999	171,591		678,000
100203186	ANGIER	NC		03/27/2025	5.500	171,433		255,000
100202424	ANNAPOLIS	MD		03/19/2025	7.249	171,402		344,000
100157379	LOUISVILLE	KY		02/20/2025	8.375	171,493		215,000
100196709	PAEONIAN SPRINGS	VA		02/25/2025	8.875	171,627		1,619,154
3410000712	NUTLEY	NJ		02/14/2025	8.690	342,642		358,000
100193264	QUITMAN	TX		02/10/2025	7.625	172,298		215,000
100202143	MONTGOMERY	AL		03/18/2025	7.000	171,009		229,000
100199041	LAKE ARIEL	PA		02/28/2025	6.990	171,059		263,000
100189927	SMITHFIELD	NC		01/21/2025	5.250	171,697		266,000
100201008	COLUMBUS	OH		03/12/2025	6.624	170,934		230,000
100190030	SHERMAN	TX		01/21/2025	5.750	171,041		270,000
100200152	ANTIOCH	TN		03/06/2025	6.625	170,887		254,000
100157306	MOODY	AL		02/20/2025	7.750	171,013		277,000
100190924	DAYTONA BEACH	FL		01/28/2025	6.875	171,158		303,000
100201847	ACWORTH	GA		03/18/2025	7.375	170,842		380,000
100195500	OKLAHOMA CITY	OK		02/24/2025	5.750	170,764		240,000
3340092309	HARTFORD	CT		01/16/2025	8.651	185,328	28,135	399,200
100186954	GEORGETOWN	TX		01/07/2025	6.500	247,837		372,000
100157279	KATY	TX		02/20/2025	7.875	170,685		300,000
100193341	CAMBRIDGE	MN		02/10/2025	6.625	170,519		285,000
100198940	COVINGTON	KY		02/28/2025	8.150	170,556		225,000
100193261	BURLINGTON	KY		02/10/2025	7.375	170,782		230,000
100195669	CONYERS	GA		02/24/2025	9.999	170,436		254,000
100194350	NEWNAN	GA		02/14/2025	7.625	170,428		220,000
100195444	OKLAHOMA CITY	OK		02/24/2025	5.750	170,389		260,000
100193194	SPRING	TX		03/20/2025	8.125	170,408		220,000
100189821	KERNERSVILLE	NC		01/21/2025	5.750	170,449		259,000
10019971 7	MANHATTAN	IL		03/05/2025	11.150	170,307		543,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202076	MULDRAUGH	KY		03/18/2025	7.625	170,211		229,000
100202565	MANNFORD	OK		03/21/2025	5.500	170,128		252,000
3410000722	CLARK	NJ		02/14/2025	8.790	304,673	35,542	284,000
100188755	OKLAHOMA CITY	OK		01/09/2025	6.125	170,192		255,000
100188344	FOLSOM	CA		01/08/2025	6.875	188,185		719,000
100195428	WEST PALM BEACH	FL		02/24/2025	6.624	170,290		250,000
100190033	SHERMAN	TX		01/21/2025	5.750	170,092		265,000
100194407	LAREDO	TX		02/14/2025	7.125	169,919		239,000
100193176	WINONA	MN		03/20/2025	8.000	169,816		204,000
100193219	HOUSTON	TX		02/10/2025	7.500	170,030		245,000
100197083	FLEMINGTON	NJ		02/25/2025	9.250	169,768		469,844
100201374	CINCINNATI	OH		03/12/2025	8.375	169,729		220,000
100186964	MONTICELLO	IN		01/07/2025	7.250	170,079		225,000
100193247	BRECKSVILLE	OH		02/10/2025	7.500	170,180		233,000
100188142	SANTA PAULA	CA		01/07/2025	7.375	170,112		897,970
100193211	POTTSTOWN	PA		02/10/2025	7.125	169,462		230,000
3310094292	JERSEY CITY	NJ		02/06/2025	8.428	169,439		326,000
100188650	ABILENE	TX		02/10/2025	7.875	169,415		203,000
100202116	WILSON	NC		03/18/2025	6.875	169,370		244,000
100195081	STONECREST	GA		02/24/2025	6.990	169,313		261,000
100189038	HOUSTON	TX		01/09/2025	8.375	169,313		218,000
100195072	PENSACOLA	FL		02/24/2025	5.625	169,112		235,000
100197542	BROOKPARK	OH		02/26/2025	7.750	169,161		195,000
3340096751	WOODRIDGE	IL		03/27/2025	8.708	211,424		90,000
100201839	WEST LAWN	PA		03/18/2025	7.250	169,131		227,000
100204400	NEWARK	DE		03/31/2025	8.750	169,064		650,000
100193193	POTTSTOWN	PA		03/20/2025	8.000	169,060		220,000
100200023	NORMAN	OK		03/06/2025	7.125	168,965		255,000
100201960	HOPE MILLS	NC		03/18/2025	7.625	168,955		219,000
100189090	DOTHAN	AL		01/13/2025	7.125	168,891		212,000
100200108	PHILADELPHIA	PA		03/06/2025	7.125	168,864		210,000
100192426	MARIETTA	GA		02/07/2025	8.249	168,871		205,000
100201810	GREENWOOD	SC		03/18/2025	7.250	168,810		239,000
100201677	LUBBOCK	TX		03/13/2025	8.375	168,782		225,000
100193308	BALTIMORE	MD		02/10/2025	7.125	168,949		212,000
100191501	DRONRYP	NLD		01/29/2025	4.850	202,975		281,111
100203688	GRONINGEN	NLD		03/26/2025	5.450	209,626		272,178
100192206	NEW ALBANY	IN		01/31/2025	7.000	168,855		220,000
100201987	PHILADELPHIA	PA		03/18/2025	7.500	168,492		235,000
100157253	IDALOU	TX		02/20/2025	7.750	168,576		546,000
100195434	SMITHFIELD	NC		02/24/2025	5.250	168,346		274,000
100201921	OAKDALE	MN		03/18/2025	7.000	168,342		244,000
100193487	HOPE MILLS	NC		02/10/2025	6.625	168,601		299,950
100193421	LEBANON	IN		02/10/2025	7.625	168,521		220,000
100189686	HOUSTON	TX		02/20/2025	7.250	168,258		225,000
100188649	HOUSTON	TX		02/10/2025	7.625	168,255		218,000
100190889	ATHENS	AL		01/28/2025	6.625	168,386		270,000
100198952	INDEPENDENCE	MO		03/03/2025	7.770	168,182		205,000
3340088638	NEPTUNE	NJ		01/08/2025	9.542	210,029		360,000
100191591	SAN ANTONIO	TX		01/31/2025	7.990	168,000		280,000
100157341	NICHOLASVILLE	KY		02/20/2025	8.125	168,060		218,000
100177588	GREENACRES	FL		01/16/2025	6.875	168,220		260,000
100197234	SEATTLE	WA		02/25/2025	7.875	167,923		417,849
100157373	SAN ANTONIO	TX		02/20/2025	8.375	168,082		245,000
100204083	BLACKLICK	OH		03/28/2025	8.499	167,796		540,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100188985	NASHVILLE	TN		01/09/2025	7.499	168,000		283,000
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025	7.125	167,707		225,000
100190413	CANYON COUNTRY AREA SANTA CLA	CA		01/23/2025	8.375	167,915		768,000
100203418	WADSWORTH	OH		03/27/2025	7.875	167,566		232,000
100200025	YUKON	OK		03/06/2025	6.625	167,402		230,000
3310091908	HOUSTON	TX		01/16/2025	9.366	167,223		1,053,000
100157036	ORANGE	NJ		02/20/2025	9.375	169,093		570,000
100195493	WINTERVILLE	NC		02/24/2025	5.750	167,049		245,000
100193195	PLANTATION	FL		03/20/2025	7.750	167,031		285,000
100203202	CLARKSVILLE	TN		03/27/2025	7.875	166,992		220,000
100190931	HOLLAND	MA		01/28/2025	6.875	167,128		278,000
100194310	CRETE	IL		02/14/2025	7.875	166,949		210,000
100191140	DALLAS	TX		01/29/2025	7.250	166,950		265,000
100198978	BUFFALO	NY		02/28/2025	8.180	166,973		230,000
100192304	LANCASTER	OH		01/31/2025	7.125	167,425		237,000
100189145	OCALA	FL		01/13/2025	4.750	166,986		265,000
100177514	QUINLAN	TX		01/16/2025	7.125	167,188		240,000
100192319	TONAWANDA	NY		01/31/2025	7.500	167,221		205,000
100189147	OCALA	FL		01/13/2025	4.750	166,965		275,000
100192225	CASPER	WY		01/31/2025	7.125	167,169		210,000
100196635	PARKLAND	FL		02/25/2025	8.875	167,007		1,183,943
100190818	INDIO	CA		01/27/2025	7.750	166,702		230,000
100199819	HOFFMAN ESTATES	IL		03/05/2025	9.525	166,606		1,294,000
100202071	KNOXVILLE	TN		03/18/2025	7.000	166,582		222,000
100189194	CLAREMORE	OK		01/13/2025	7.375	166,803		218,000
100199907	DENVER	CO		03/05/2025	8.525	166,492		1,005,000
100202089	FOLCROFT	PA		03/18/2025	7.000	166,445		241,000
100202036	GARY	IN		03/18/2025	7.250	166,447		221,000
3310096356	WESTPORT	MA		03/19/2025	8.645	166,320		320,000
100191345	MISSION	TX		01/30/2025	8.000	166,320		215,000
100195637	HOUSTON	TX		02/24/2025	8.250	166,320		208,000
100191751	SOCORRO	TX		02/20/2025	8.875	166,110		226,000
100203388	CARNEGIE	PA		03/27/2025	7.750	166,027		215,000
100190281	TUNNEL HILL	GA		01/22/2025	7.050	166,022		235,900
100202121	DOVER	PA		03/18/2025	7.375	165,986		219,000
100157251	MYRTLE BEACH	SC		02/20/2025	7.500	166,205		320,000
100157078	MILWAUKEE	WI		02/20/2025	8.375	166,072		230,000
3340088253	BARNEGAT TOWNSHIP	NJ		01/08/2025	9.542	207,396		88,800
3340088650	BARNEGAT TOWNSHIP	NJ		01/08/2025	9.542	207,396		356,000
100202040	AUBURN	MI		03/18/2025	7.250	165,887		235,000
100204300	YUCAIPA	CA		03/31/2025	10.625	165,444		575,000
100193056	MANDEVILLE	LA		02/10/2025	7.375	165,591		251,000
100191435	HEERENVEEN	NLD		01/29/2025	5.250	199,072		275,705
100192428	MCALLEN	TX		02/07/2025	8.624	165,430		239,000
100191244	FLORISSANT	MO		01/29/2025	9.875	165,375		175,000
100193144	MIDDLEBURG	FL		02/10/2025	5.750	165,309		236,000
100196830	LEHI	UT		02/25/2025	8.750	165,100		577,851
100198896	ARLINGTON	TX		02/28/2025	8.125	165,375		220,000
100194018	TERRELL	TX		02/11/2025	8.250	165,375		225,000
100193356	CONROE	TX		02/10/2025	6.500	165,558		225,000
100157445	NEWTOWN	PA		02/20/2025	8.500	165,418		390,000
100188872	GREENSBORO	NC		01/09/2025	7.625	165,468		230,000
100181464	CONYERS	GA		01/09/2025	7.500	165,375		487,000
100199758	SAINT HELENA ISLAND	SC		03/05/2025	9.400	165,116		551,000
100195469	PANAMA CITY	FL		02/24/2025	5.500	164,987		235,000

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1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100190459	PIEDMONT	SC		01/24/2025	7.875	165,922		208,000
100157281	PHILADELPHIA	PA		02/20/2025	8.250	165,057		240,000
100157288	WINTER HAVEN	FL		02/20/2025	7.625	165,048		225,000
100194340	EAST LANSING	MI		02/14/2025	7.875	164,905		200,000
100189059	LAS VEGAS	NV		01/09/2025	6.499	164,942		285,000
100188744	LITTLE RIVER	SC		01/09/2025	5.750	221,317		334,000
100177223	DENNISON	OH		01/16/2025	8.500	164,969		385,000
100190770	RUTLAND	VT		01/27/2025	7.000	164,993		230,000
100202615	WILSON	NC		03/21/2025	7.000	164,671		229,000
100202618	WILSON	NC		03/21/2025	7.000	164,618		229,000
100195571	CARMICHAELS	PA		02/24/2025	7.125	164,607		234,000
100200019	TULSA	OK		03/06/2025	7.125	164,535		235,000
100186065	NORTH CHARLESTON	SC		01/31/2025	7.125	164,494		219,000
100199542	EL CAJON	CA		03/05/2025	10.900	164,546		1,150,000
100201354	SAN ANTONIO	TX		03/12/2025	7.499	164,411		213,000
100193250	WILMINGTON	NC		02/10/2025	7.625	164,387		230,000
100177178	GALVESTON	TX		01/16/2025	9.750	164,585		195,000
100193722	DANBURY	CT		02/10/2025	7.125	164,357		265,000
100203704	S-GRAVENHAGE	NLD		03/26/2025	5.300	204,251		486,539
100203686	ZAANDAM	NLD		03/26/2025	5.000	204,251		297,329
100204130	FORT WORTH	TX		03/28/2025	7.499	164,332		250,000
3500115092	LYNDEN	WA		01/08/2025	7.680	328,555		67,500
100190303	LOCH SHELDRAKE	NY		01/22/2025	7.730	164,177		220,000
100194414	ALBANY	NY		02/14/2025	8.125	164,166		227,000
100204263	OCEANSIDE	CA		03/31/2025	7.374	164,114		1,119,712
100157475	WARREN	MI		02/20/2025	8.500	164,209		225,000
100188043	REDWOOD CITY	CA		01/07/2025	9.375	164,848		1,219,582
3500116101	PEMBROKE PINES	FL		02/18/2025	8.135	305,572	22,559	276,000
100200423	KINGMAN	AZ		03/10/2025	6.749	163,906		220,000
100193650	WINTER PARK	FL		02/10/2025	7.125	163,988		245,000
3340088646	BEACHWOOD	NJ		01/08/2025	9.542	204,763		352,000
100192339	KANSAS CITY	MO		02/05/2025	8.375	163,800		195,000
100200994	DULUTH	MN		03/12/2025	7.250	163,725		213,000
100192207	CONWAY	SC		01/31/2025	7.375	164,027		238,000
100191555	CABOT	AR		01/31/2025	7.990	163,751		211,000
100189473	HOUSTON	TX		01/15/2025	6.999	163,802		230,000
100194072	HOUSTON	TX		03/20/2025	7.750	163,545		223,000
3340091980	ST. PETERSBURG	FL		02/06/2025	8.744	185,328	19,098	324,800
100191020	BALTIMORE	MD		01/29/2025	7.874	163,541		210,000
100157470	BLUE ISLAND	IL		02/20/2025	7.875	163,583		209,000
100189578	DES MOINES	IA		01/17/2025	7.625	163,658		215,000
100201413	NEW ORLEANS	LA		03/12/2025	8.250	163,406		225,000
100190451	ONTARIO	CA		01/23/2025	9.000	163,882		812,000
100189078	CONROE	TX		01/13/2025	7.125	163,373		201,000
100195205	WESTAMPTON	NJ		02/24/2025	8.000	339,621		440,000
100193225	NEWTON	NJ		02/10/2025	7.125	163,478		265,000
100188621	KNOXVILLE	TN		02/10/2025	7.750	163,162		246,000
100201288	LYMAN	SC		03/12/2025	7.000	163,142		218,000
3340095260	CHICAGO	IL		02/20/2025	8.952	178,398	25,517	504,000
3310094805	JAMAICA	NY		02/06/2025	8.428	152,361	10,692	235,500
100192182	BIRMINGHAM	AL		01/31/2025	5.125	163,560		245,000
100190707	CAMDEN	NJ		01/28/2025	7.625	163,106		210,000
100200143	WELLS	ME		03/06/2025	6.125	162,921		605,000
100201315	JEFFERSON CITY	MO		03/12/2025	7.625	162,931		264,000
100199454	SAN FRANCISCO	CA		03/05/2025	10.650	162,869		1,575,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181455	MINNEAPOLIS	MN		01/09/2025	7.375	162,922		225,000
100204055	LANCASTER	CA		03/28/2025	7.750	162,750		437,000
100195535	ALBUQUERQUE	NM		03/27/2025	7.500	162,625		245,000
100204124	CONROE	TX		03/28/2025	6.875	162,624		214,000
100201647	PIKE ROAD	AL		03/13/2025	7.500	162,567		230,000
100202380	MOORE	SC		03/19/2025	7.125	162,520		371,927
100190424	CORAL SPRINGS	FL		01/23/2025	7.875	162,228		707,000
100199730	FULLERTON	CA		03/05/2025	9.525	162,493		1,120,000
100201993	RIVERSIDE	CA		03/18/2025	7.000	162,444		560,000
100195537	ALBUQUERQUE	NM		03/27/2025	7.500	162,422		245,000
100199011	GRAHAM	NC		02/28/2025	4.625	162,368		269,000
100192180	AKRON	OH		01/31/2025	7.875	162,631		206,000
100190291	TUNNEL HILL	GA		01/22/2025	7.050	162,282		235,000
100177431	INDIANAPOLIS	IN		01/16/2025	8.250	162,543		195,000
100191465	UTRECHT	NLD		01/29/2025	4.900	195,168		270,299
100191492	S-GRAVENHAGE	NLD		01/29/2025	4.000	195,168		506,001
100199586	GILBERTS	IL		03/05/2025	7.140	162,156		449,100
100198953	CLEVELAND	OH		02/28/2025	8.820	162,225		210,000
100204176	CRANSTON	RI		03/31/2025	8.725	162,069		702,179
3340092901	ST. PETERSBURG	FL		01/16/2025	8.740	178,200	24,156	324,800
100196662	BRENTWOOD	CA		02/25/2025	8.875	161,889		992,000
100157460	MEMPHIS	TN		02/20/2025	7.875	161,884		233,000
100202544	HOLT	MO		03/21/2025	7.500	161,766		225,000
100186931	PHOENIX	AZ		01/07/2025	6.500	161,904		500,000
3310095396	DENVILLE	NJ		02/13/2025	7.700	161,717		258,900
100194181	HIALEAH	FL		02/14/2025	7.500	161,842		212,000
100197125	YORKTOWN HEIGHTS	NY		02/25/2025	8.875	162,041		588,449
100200009	KILLEEN	TX		03/06/2025	7.375	161,617		210,000
100189109	LINDENWOLD	NJ		01/13/2025	7.375	161,614		210,000
100199918	PENSACOLA	FL		03/05/2025	7.140	161,547		581,100
100189008	KANSAS CITY	KS		01/09/2025	7.750	161,700		220,000
100201279	CINCINNATI	OH		03/12/2025	8.250	161,503		225,000
100200017	LOCUST GROVE	OK		03/06/2025	7.125	161,453		215,000
100193802	TULUM	MEX		02/10/2025	10.340	161,385		291,347
100186942	SAN TAN VALLEY	AZ		01/07/2025	3.990	161,608		381,000
3340088240	BARNEGAT	NJ		01/08/2025	9.542	201,692		85,000
100193079	SAN ANTONIO	TX		02/10/2025	5.125	161,271		255,000
100189458	HOUSTON	TX		01/15/2025	8.124	161,438		220,000
100202445	MESA	AZ		03/20/2025	8.500	161,218		210,000
100189807	CHARLOTTE	NC		01/21/2025	7.125	222,398		294,000
3340093685	KINGSTON	NY		02/06/2025	8.210	201,366		92,000
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025	6.999	161,066		232,500
3310089582	EDGEMERE	NY		01/16/2025	8.981	136,373	24,587	1,364,000
100195672	CARROLLTON	TX		02/24/2025	6.875	160,903		288,000
100193175	GREER	SC		03/20/2025	7.750	160,664		205,000
100191172	OCALA	FL		01/29/2025	7.125	160,667		240,000
100204276	MILFORD	OH		03/31/2025	10.325	160,571		328,000
100199805	WEST SPRINGFIELD	MA		03/05/2025	9.775	160,612		519,800
100197550	ROCKFORD	IL		02/26/2025	7.500	160,607		210,000
100200087	CHARLESTON	SC		03/06/2025	6.625	160,544		215,000
100193515	CHEEKTOWAGA	NY		02/10/2025	7.125	160,759		210,000
100193541	ALMA	NY		02/10/2025	7.625	160,710		185,000
100202066	BALTIMORE	MD		03/18/2025	7.250	160,406		215,000
100201334	SAN ANTONIO	TX		03/12/2025	6.875	160,401		255,000
100189913	ATHENS	GA		01/21/2025	7.375	166,150		220,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201270	WHEELING	IL		03/12/2025	8.000	160,384		210,000
100157506	METAIRIE	LA		02/20/2025	7.625	160,374		310,000
100197341	SEA CLIFF	NY		02/25/2025	9.000	160,368		1,645,072
100199057	NEWBURGH	NY		02/28/2025	6.990	160,382		210,000
3340088249	LACEY	NJ		01/08/2025	9.542	200,374		82,000
3340088251	BERKELEY TOWNSHIP	NJ		01/08/2025	9.542	200,374		85,000
100202016	SILER CITY	NC		03/18/2025	7.750	160,226		215,000
100189202	MISSOURI CITY	TX		01/13/2025	7.250	160,319		211,500
100197664	JOHNSTOWN	NY		02/26/2025	7.874	160,166		225,000
100203671	DEVENTER	NLD		03/26/2025	4.800	198,876		350,308
100199517	DRUMS	PA		03/05/2025	9.150	160,021		420,600
100194363	CHATTANOOGA	TN		02/14/2025	7.250	159,954		235,000
100204309	PHOENIX	AZ		03/31/2025	7.775	159,905		423,467
100198928	CALUMET PARK	IL		02/28/2025	7.900	159,978		195,000
100193803	TULUM	MEX		02/10/2025	10.170	159,883		300,687
100188203	CARSON	CA		01/07/2025	8.625	160,705		816,861
100204005	EL PASO	TX		03/28/2025	7.875	159,689		204,000
100195084	FORT WORTH	TX		02/24/2025	7.375	159,652		206,000
100202111	FERGUSON	MO		03/18/2025	7.250	159,648		210,000
100186091	ORLANDO	FL		01/31/2025	7.250	159,731		210,000
100200007	WILLIS	TX		03/06/2025	6.250	159,618		240,000
100189502	MENTONE	CA		01/15/2025	6.750	159,621		260,000
100193186	SAN ANTONIO	TX		03/20/2025	9.000	159,600		392,000
100196705	DUNWOODY	GA		02/25/2025	9.000	159,573		583,155
100199735	POWHATAN	VA		03/05/2025	11.150	159,534		335,000
100201617	CAPE CORAL	FL		03/13/2025	6.750	159,494		310,000
100196835	RIVERSIDE	CA		02/25/2025	7.875	159,477		514,612
100188588	COLUMBUS	OH		02/10/2025	7.875	159,600		190,000
100193415	LAKE MARY	FL		02/10/2025	7.125	159,676		210,000
100190950	TAMPA	FL		01/28/2025	6.990	159,558		262,000
100194030	SOMERSET	TX		02/11/2025	8.000	159,388		217,000
100197284	FRANKLIN PARK	NJ		02/25/2025	8.625	159,286		928,414
100192289	PRATTVILLE	AL		01/31/2025	8.125	159,244		195,000
100197318	NINETY SIX	SC		02/25/2025	8.500	159,424		1,098,923
100199995	GLENDALE	AZ		03/06/2025	6.500	159,126		333,000
100202120	WILSON	NC		03/18/2025	7.750	159,111		212,000
100195418	OCALA	FL		02/24/2025	5.500	159,224		230,000
100197588	BLAINE	TN		02/26/2025	6.625	159,056		215,000
100199982	TAFT	CA		03/06/2025	7.125	159,028		230,000
100177377	MACUNGIE	PA		01/16/2025	6.750	159,951		270,000
100190455	LOS ANGELES	CA		01/23/2025	8.125	159,284		1,224,000
100187818	PHOENIX	AZ		01/07/2025	8.250	159,582		639,439
100199430	FRESNO	CA		03/05/2025	8.625	158,966		440,000
100189097	MATTHEWS	NC		01/13/2025	6.990	158,971		460,000
100196800	GREENBANK	WA		02/25/2025	8.125	158,917		552,219
100157455	PITTSBURGH	PA		02/20/2025	7.875	159,014		475,000
100157145	ST. CLOUD	FL		02/20/2025	8.000	158,980		330,000
100202438	CINCINNATI	OH		03/20/2025	7.250	158,843		210,000
100157348	SACRAMENTO	CA		02/20/2025	7.250	158,606		385,000
100197601	CHATTANOOGA	TN		02/26/2025	7.750	158,666		215,000
100191343	ACWORTH	GA		01/30/2025	7.000	158,612		241,000
100190275	LUDINGTON	MI		01/22/2025	8.100	158,631		235,000
100202624	WILSON	NC		03/24/2025	4.625	158,591		235,000
100199005	CLAYTON	DE		02/28/2025	6.250	158,634		500,000
100177198	CHICAGO HEIGHTS	IL		01/16/2025	8.750	158,798		202,000

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	2	3					Additional	
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3500115091	LYNDEN	WA		01/08/2025	7.680	317,106		270,000
100202059	YORK	PA		03/18/2025	7.375	158,549		214,000
100157505	MEMPHIS	TN		02/20/2025	7.875	158,650		195,000
100185278	ODESSA	TX		01/24/2025	7.000	158,639		214,000
100194360	LAGUNA VISTA	TX		02/14/2025	8.125	158,509		198,000
100197389	BRIDGEHAMPTON	NY		02/25/2025	9.375	158,762		1,170,000
100202031	WARREN	MI		03/18/2025	6.875	158,419		215,000
100177257	POCONO LAKE	PA		01/16/2025	9.000	158,604		190,000
100190775	ATLANTA	GA		01/27/2025	7.625	158,609		220,000
100197633	PENNSAUKEN	NJ		02/26/2025	7.000	158,333		340,000
3500114708	MIAMI	FL		01/08/2025	8.200	239,250	77,302	79,000
100200446	CHARLOTTE	NC		03/10/2025	7.249	158,283		347,000
3500115097	LYNDEN	WA		01/08/2025	7.680	316,507		67,500
100197250	WESTON	CT		02/25/2025	8.500	158,263		1,969,895
100197105	LUTZ	FL		02/25/2025	8.625	158,647		900,317
100192191	LOUISBURG	KS		01/31/2025	7.125	158,562		219,000
100188666	ROCKINGHAM	VA		02/10/2025	7.375	158,294		385,000
100189481	DELRAY BEACH	FL		01/15/2025	8.374	158,288		205,000
100199070	HIGHLAND	IL		02/28/2025	7.125	158,204		220,000
100193398	LAKE IN THE HILLS	IL		02/10/2025	6.875	158,488		315,000
100191178	BALTIMORE	MD		01/29/2025	7.999	158,236		180,000
100193474	TUCSON	AZ		02/10/2025	8.125	158,269		210,000
100190803	SHAWNEE	OK		01/27/2025	7.375	158,306		183,000
100202878	OMAHA	NE		03/24/2025	7.875	158,051		215,000
100202090	BALTIMORE	MD		03/18/2025	7.250	157,918		225,000
100195681	HUMBLE	TX		02/24/2025	9.875	157,920		236,000
100189830	TALLAHASSEE	FL		01/21/2025	7.875	158,012		210,000
100189110	FREDERICA	DE		01/13/2025	7.125	157,893		235,000
100203637	UNITED KINGDOM	GBR		03/27/2025	6.290	197,830		284,131
100199729	GLEN BURNIE	MD		03/05/2025	9.025	157,891		440,000
100185290	ODESSA	TX		01/24/2025	7.000	157,966		213,000
100177066	JACKSON	OH		01/16/2025	9.625	158,022		170,000
100189672	CHICAGO	IL		01/17/2025	7.499	157,936		193,000
100200064	ELIZABETHTOWN	KY		03/06/2025	6.625	157,792		235,000
100197548	FORT EDWARD	NY		02/26/2025	7.625	157,791		385,000
100186947	HILLSBORO	TN		01/07/2025	5.990	157,899		215,000
3340095943	LEHIGH ACRES	FL		03/19/2025	8.981	197,089		192,000
100201619	PUNTA GORDA	FL		03/13/2025	6.750	157,594		299,000
100195555	LUBBOCK	TX		02/24/2025	6.625	157,517		230,000
100204053	CLEVELAND	TN		03/28/2025	8.499	157,500		235,000
100194549	HOUSTON	TX		02/20/2025	9.250	157,500		470,000
100191033	SWEETWATER	TX		01/29/2025	7.874	157,500		290,000
100201784	PLANTATION	FL		03/18/2025	7.875	157,463		190,000
100201683	POWDER SPRINGS	GA		03/13/2025	7.625	157,386		300,000
100185240	CLERMONT	FL		01/24/2025	7.875	157,500		600,000
100191383	THE VILLAGES	FL		01/30/2025	7.625	157,500		326,000
100191093	SAN ANTONIO	TX		01/29/2025	8.500	157,313		200,000
100189571	HOUSTON	TX		01/17/2025	7.875	157,395		215,000
100202189	GRAND RAPIDS	MI		03/18/2025	7.000	157,236		225,000
100192181	LUBBOCK	TX		01/31/2025	6.875	157,551		203,000
100198971	CAMPBELL	TX		02/28/2025	7.520	157,240		269,000
100191194	LOS ANGELES	CA		01/29/2025	7.750	157,302		750,000
100192194	PHILADELPHIA	PA		01/31/2025	7.500	157,247		220,000
100188190	OPELIKA	AL		01/07/2025	8.500	157,726		634,081
100203627	UNITED KINGDOM	GBR		03/27/2025	5.650	196,916		284,131

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100202061	BALTIMORE	MD		03/18/2025	7.125	157,142		206,000
100193394	GAINESVILLE	FL		02/10/2025	6.875	157,102		237,000
100188887	SWEET VALLEY	PA		01/09/2025	6.999	157,131		465,000
100196821	COSTA MESA	CA		02/25/2025	8.500	156,965		2,096,986
3340098102	OAKLYN	NJ		03/27/2025	8.174	196,020		352,000
3340088239	BARNEGAT TOWNSHIP	NJ		01/08/2025	9.542	195,986		83,000
3340088639	NEPTUNE CITY	NJ		01/08/2025	9.542	195,986		84,000
100202062	SULPHUR SPRINGS	TX		03/18/2025	7.250	156,782		207,000
100202064	YORK	PA		03/18/2025	7.125	156,775		209,000
100190252	HARRISBURG	PA		01/22/2025	8.230	156,757		220,000
100177636	BAKERSFIELD	CA		01/16/2025	8.250	156,991		430,000
100190276	CHICAGO	IL		01/22/2025	8.010	156,748		205,000
100202073	HAMBURG	NY		03/18/2025	7.625	156,621		205,000
100157444	RENO	NV		02/20/2025	7.000	156,699		215,000
100193263	BURLINGTON	KY		02/10/2025	7.625	157,369		205,000
100157278	BALTIMORE	MD		02/20/2025	7.750	156,412		224,000
100188658	HUMBLE	TX		02/10/2025	7.250	156,374		230,000
100186895	DES MOINES	IA		01/07/2025	5.625	156,276		235,000
100203133	COLUMBUS	OH		03/27/2025	6.990	156,190		215,000
100204017	EL PASO	TX		03/28/2025	7.875	156,183		200,000
100188189	KENMORE	WA		01/07/2025	8.375	156,460		1,066,271
100177076	VALLEJO	CA		01/16/2025	8.375	156,385		305,000
100188571	DES MOINES	IA		02/10/2025	9.250	156,240		186,000
3340088637	ASBURY PARK	NJ		01/08/2025	9.542	195,108		328,000
100193437	RUNNING SPRINGS	CA		02/10/2025	7.125	156,065		460,000
100193383	MYRTLE BEACH	SC		02/10/2025	7.125	156,453		247,000
3.62503E+11	WASHINGTON	DC		02/27/2025	8.220	312,000		97,000
100193335	ABERDEEN	WA		02/10/2025	7.250	156,240		300,000
100198951	OMAHA	NE		02/28/2025	6.820	155,950		235,000
3310094188	BAYVILLE	NJ		03/07/2025	8.323	155,925		1,347,000
100198999	LONGS	SC		02/28/2025	5.750	155,875		439,000
100188173	AMERICAN CANYON	CA		01/07/2025	8.000	156,147		986,306
100193256	MOUNT ORAB	OH		02/10/2025	7.125	155,815		211,000
100181499	CONYERS	GA		01/09/2025	7.750	156,339		200,000
100193665	LEHIGH ACRES	FL		02/10/2025	7.375	155,752		280,000
100192253	LANSDALE	PA		01/31/2025	7.250	155,961		205,000
100157213	WOODBRIDGE	NJ		02/20/2025	8.250	159,975		330,000
100203629	UNITED KINGDOM	GBR		03/27/2025	6.990	195,079		271,216
100190359	KANSAS CITY	MO		01/22/2025	8.320	155,677		200,000
100202092	KANSAS CITY	MO		03/18/2025	7.375	155,655		206,000
100195607	CHICKASHA	OK		02/24/2025	7.499	155,539		203,000
100191643	HARRISONBURG	VA		01/31/2025	7.625	155,511		193,000
100199879	VISALIA	CA		03/05/2025	11.150	155,549		536,000
100201309	STERLING HEIGHTS	MI		03/12/2025	7.500	155,496		226,000
100193283	MYERSTOWN	PA		02/10/2025	7.625	155,480		203,000
100189401	MADERA	CA		01/14/2025	7.250	155,721		250,000
100200089	COLUMBIA	SC		03/06/2025	6.500	155,394		220,000
100197629	PORTSMOUTH	VA		02/26/2025	7.874	155,387		203,000
100197099	PLANTATION	FL		02/25/2025	8.625	155,636		535,000
3340093994	GREENFIELD	MA		02/13/2025	8.744	194,183		432,000
3310087595	LOS ANGELES	CA		01/08/2025	9.016	88,785	66,546	534,000
100188695	KINSTON	NC		01/09/2025	6.990	155,405		174,000
100200475	HAMTRAMCK	MI		03/10/2025	7.875	155,233		200,000
100190912	MOUNT DORA	FL		01/28/2025	7.750	155,265		252,000
100195085	PHILADELPHIA	PA		02/24/2025	7.375	155,090		208,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100190409	SAN DIEGO	CA		01/23/2025	9.000	155,184		796,000
100190949	CLOVIS	CA		01/28/2025	7.750	155,175		344,000
100189053	CENTERTON	AR		01/09/2025	7.125	155,344		215,000
100196890	SAN DIEGO	CA		02/25/2025	7.875	155,050		785,277
100186909	SIERRA VISTA	AZ		01/07/2025	7.000	155,273		206,000
100197468	TEMECULA	CA		02/25/2025	8.125	154,996		678,977
100194206	BRYN MAWR	PA		02/14/2025	9.125	155,209		1,200,000
100193631	DAVENPORT	FL		02/10/2025	7.875	155,030		230,000
100188111	GREENWICH	CT		01/07/2025	8.875	155,579		804,230
100190320	AURORA	IL		01/22/2025	6.950	154,693		220,000
100201922	CHARLOTTE	NC		03/18/2025	7.125	154,673		220,000
100192441	FORT LAUDERDALE	FL		02/07/2025	6.990	154,683		216,000
100190980	FARMINGDALE	NJ		01/28/2025	7.625	154,813		490,000
100193235	FRONT ROYAL	VA		02/10/2025	7.250	154,621		255,000
100177191	DENVER	CO		01/16/2025	7.125	154,878		314,000
100204403	TOMS RIVER	NJ		03/31/2025	10.000	154,473		554,680
100188587	PUEBLO	CO		02/10/2025	7.625	154,636		200,000
100193800	MIAMI	FL		02/10/2025	7.125	154,475		220,000
100200016	MISSOURI CITY	TX		03/06/2025	7.500	154,399		218,000
100195078	INDIANAPOLIS	IN		02/24/2025	7.250	154,366		208,000
100197194	MISSION VIEJO	CA		02/25/2025	8.500	155,918		1,270,366
100193457	MONTGOMERY	AL		02/10/2025	7.500	154,540		201,000
100190251	JOLIET	IL		01/22/2025	7.200	154,217		215,000
100189456	MIAMI BEACH	FL		01/15/2025	7.749	154,350		210,000
100204274	GRAND BEACH	MI		03/31/2025	9.375	154,140		735,000
100196675	ORANGEVALE	CA		02/25/2025	7.875	154,135		1,033,342
100202084	SCHENECTADY	NY		03/18/2025	7.000	154,076		210,000
100188172	RIVERSIDE	CA		01/07/2025	9.500	154,835		652,942
100194568	MIDLOTHIAN	IL		03/28/2025	7.000	154,033		279,000
100202049	SAN JUAN	TX		03/18/2025	7.625	154,025		215,000
100194172	ATLANTA	GA		02/14/2025	6.875	154,118		235,000
3340093682	KINGSTON	NY		02/06/2025	8.210	192,456		88,000
3340093713	KINGSTON	NY		02/06/2025	8.210	192,456		77,000
3340093799	KINGSTON	NY		02/06/2025	8.210	192,456		70,000
3340093800	KINGSTON	NY		02/06/2025	8.210	192,456		70,000
3340093803	KINGSTON	NY		02/06/2025	8.210	192,456		75,000
100188968	ODESSA	TX		01/09/2025	6.499	154,285		211,000
100188750	APEX	NC		01/09/2025	4.990	154,027		420,000
100202453	CHICAGO	IL		03/20/2025	7.625	153,863		355,000
100198955	TRENTON	NJ		02/28/2025	7.780	153,717		200,000
100193362	GUERNEVILLE	CA		02/10/2025	7.125	153,807		570,000
3500114083	EAST NORTHPORT	NY		01/08/2025	7.825	307,581		75,500
100195572	INVERNESS	FL		02/24/2025	6.875	153,786		219,000
100188263	CHULA VISTA	CA		01/07/2025	8.250	154,037		1,058,650
100192483	SAINT JOHNS	FL		02/07/2025	6.874	153,674		248,000
100202149	CORPUS CHRISTI	TX		03/18/2025	7.125	153,628		204,000
100157493	HUNTSVILLE	AL		02/20/2025	8.355	153,734		190,000
100199996	RATHDRUM	ID		03/06/2025	6.625	153,621		634,000
100177273	HENDERSON	NV		01/16/2025	6.125	153,887		419,000
100157090	HOUSTON	TX		02/20/2025	7.250	153,705		225,000
100200164	MARLTON	NJ		03/06/2025	6.875	153,582		212,000
100193327	ROUND LAKE BEACH	IL		02/10/2025	7.375	153,775		222,000
100191048	STEAMBOAT SPRINGS	CO		01/29/2025	7.249	153,661		370,000
100192553	KINGMAN	AZ		02/10/2025	7.750	153,641		190,000
100204198	CHULA VISTA	CA		03/31/2025	8.825	153,485		717,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191286	OCALA	FL		01/30/2025	7.000	153,606		450,000
100191757	BELLMAWR	NJ		02/20/2025	7.875	153,441		210,500
100194583	LAMAR	CO		03/28/2025	8.500	153,405		190,000
3300005692	WASHINGTON	DC		01/29/2025	8.718	142,602	10,734	512,050
100186053	LOS ANGELES	CA		01/31/2025	7.250	153,972		1,100,000
100193316	PRINCETON	TX		02/10/2025	7.375	153,577		200,000
100188878	FORT WAYNE	IN		01/09/2025	6.499	153,545		238,000
3340088237	LACEY	NJ		01/08/2025	9.542	191,598		82,000
100198894	BANGOR	PA		02/28/2025	7.250	153,344		300,000
100204376	LONGMONT	CO		03/31/2025	6.890	153,227		817,702
100200029	BIXBY	OK		03/06/2025	6.375	153,161		220,000
3410000771	JERSEY CITY	NJ		03/28/2025	8.736	306,201		1,056,000
100201621	PARKER	CO		03/13/2025	6.990	153,100		320,000
100192429	CALHOUN	GA		02/07/2025	7.125	152,956		220,000
100194207	PARKER	CO		02/14/2025	8.250	152,948		950,000
100188194	MONTCLAIR	NJ		01/07/2025	8.000	153,387		873,139
100200106	COLUMBIA	MD		03/06/2025	6.625	152,825		375,000
100201537	CORDOVA	TN		03/13/2025	7.375	152,765		255,000
100202056	TULSA	OK		03/18/2025	7.000	152,734		220,000
100202025	MEMPHIS	TN		03/18/2025	7.375	152,634		200,000
100203612	UNITED KINGDOM	GBR		03/27/2025	5.650	191,243		251,844
100194196	BEAVERTON	OR		02/14/2025	8.500	152,629		629,905
100157491	BURLINGTON	NJ		02/20/2025	7.999	152,595		196,000
100197742	GELEEN	NLD		02/26/2025	5.000	184,974		317,872
100197386	PHOENIX	AZ		02/25/2025	9.375	152,890		575,000
100193237	MELBOURNE	FL		02/10/2025	6.125	152,795		218,000
100204288	ORMOND BEACH	FL		03/31/2025	9.175	152,344		572,743
100181477	CONYERS	GA		01/09/2025	7.750	153,563		195,000
100193514	SPOKANE	WA		02/10/2025	6.875	152,608		255,000
100193185	LONGMONT	CO		03/20/2025	7.000	152,324		464,000
100193272	EAST CLEVELAND	OH		02/10/2025	7.250	152,558		200,000
3340096490	FREEHOLD TOWNSHIP	NJ		03/27/2025	9.356	190,376		1,360,000
100157309	JACKSONVILLE	FL		02/20/2025	7.500	152,304		191,000
100188208	GOODYEAR	AZ		01/07/2025	7.875	152,625		1,127,771
100192228	PHILADELPHIA	PA		01/31/2025	7.375	152,372		230,000
100191205	SOUTHGATE	MI		01/29/2025	8.625	152,020		210,000
100193276	BATTLE CREEK	MI		02/10/2025	7.500	152,177		212,000
100190779	DALLAS	TX		01/27/2025	6.875	152,051		238,000
100189745	CAPE GIRARDEAU	MO		01/21/2025	7.250	151,876		182,000
100196922	MANASSAS	VA		02/25/2025	8.625	152,550		990,698
100193331	GLENDALE HEIGHTS	IL		02/10/2025	7.375	152,022		215,000
100202735	COLUMBUS	IN		03/24/2025	7.250	151,560		200,000
100202112	CHATTANOOGA	TN		03/18/2025	7.625	151,542		196,000
100192299	DAYTON	OH		01/31/2025	6.500	151,919		200,000
100195564	STRASBURG	VA		02/24/2025	7.250	151,475		187,000
3310090733	WESTBURY	NY		02/06/2025	8.253	151,470		473,100
100177003	MARINETTE	WI		01/16/2025	7.000	151,744		309,000
100197479	FREEHOLD	NJ		02/25/2025	9.250	151,388		723,081
100186901	MOUNT AIRY	NC		01/07/2025	6.500	151,613		229,200
100204141	LINCOLN	AL		03/28/2025	6.625	151,312		203,500
100201988	HOLLISTER	MO		03/18/2025	7.625	151,279		209,000
100190267	PHILADELPHIA	PA		01/22/2025	7.200	150,778		265,000
100194202	NASHVILLE	TN		02/14/2025	9.625	151,202		317,000
100195600	MIDDLEFIELD	OH		02/24/2025	8.250	151,200		204,000
100201550	LAKE BALBOA	CA		03/13/2025	6.875	151,149		1,000,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100191784	SCRANTON	PA		01/31/2025	8.250	151,216		206,000
100194560	PANAMA CITY	FL		03/28/2025	7.125	151,082		230,000
100188786	OCALA	FL		01/09/2025	5.375	152,066		220,000
100202032	MARKHAM	IL		03/18/2025	7.250	150,874		201,000
3340097191	BOLINGBROOK	IL		03/27/2025	8.619	188,496		88,000
100186095	ALEXANDRIA	VA		01/31/2025	6.875	151,382		214,000
100193641	BEVERLY HILLS	FL		02/10/2025	8.000	150,875		209,000
100190366	PHILADELPHIA	PA		01/22/2025	7.490	150,749		210,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835	61,500	239,979	323,800
100196751	HAWORTH	NJ		02/25/2025	9.375	150,738		900,000
100190444	GILROY	CA		01/23/2025	7.875	151,453		1,008,000
100201967	PHILADELPHIA	PA		03/18/2025	7.375	150,696		235,000
100202175	RIVIERA BEACH	FL		03/18/2025	7.750	150,687		225,000
100192504	CAPE CORAL	FL		02/07/2025	8.499	150,675		209,000
100186920	EL PASO	TX		01/07/2025	6.125	151,023		241,000
100199993	LUBBOCK	TX		03/06/2025	6.500	150,546		202,000
100177497	CAPE CORAL	FL		01/16/2025	6.875	150,688		725,000
100193322	MEMPHIS	TN		02/10/2025	5.375	150,310		230,000
100193071	CLARKSVILLE	TN		02/10/2025	6.990	150,287		213,000
100201764	SUGAR LAND	TX		03/18/2025	7.125	150,188		214,000
100197669	UNITED KINGDOM	GBR		02/28/2025	6.590	183,188		264,759
3340091754	NORCROSS	GA		01/16/2025	8.942	171,666	15,990	75,000
100193284	LAFAYETTE	LA		02/10/2025	7.375	150,328		200,000
100190959	FRESNO	CA		01/28/2025	6.625	149,970		294,000
100198942	ANDERSON	SC		02/28/2025	7.350	149,681		210,000
100188542	SAN ANTONIO	TX		01/08/2025	6.990	150,025		192,000
3340088254	FORKED RIVER	NJ		01/08/2025	9.542	187,209		312,000
3310093728	HICKSVILLE	NY		02/13/2025	8.253	149,688		334,400
100200199	TOBYHANNA	PA		03/07/2025	7.625	149,655		206,000
100187985	VALLEY CENTER	CA		01/07/2025	7.250	150,262		1,051,502
100192327	CRESCENT CITY	CA		02/05/2025	6.490	149,583		508,000
100191276	THORNTON	IL		01/29/2025	8.125	149,668		190,000
3500114066	NORTH LAUDERDALE	FL		01/08/2025	8.200	239,768	59,294	275,000
100157118	TAMPA	FL		02/20/2025	7.000	149,634		260,000
100200004	GALVESTON	TX		03/06/2025	7.125	149,470		195,000
100189801	AIKEN	SC		01/21/2025	5.750	149,498		217,000
100189799	AIKEN	SC		01/21/2025	5.750	149,498		221,000
3300005621	WEST PALM BEACH	FL		01/22/2025	8.595	128,532	20,800	280,500
3310088271	LAKEWOOD	NJ		01/08/2025	8.323	78,482	70,745	747,000
100191427	GRONINGEN	NLD		01/29/2025	5.500	179,555		243,270
100191485	ALPHEN AAN DEN RIJN	NLD		01/29/2025	4.850	179,555		248,676
100191748	KENT	OH		02/20/2025	7.500	149,144		253,000
100193323	CABOT	AR		02/10/2025	7.500	149,319		182,000
100189592	SILSBEE	TX		01/17/2025	8.375	149,205		203,000
3500115863	MCGAHEYSVILLE	VA		02/18/2025	8.010	298,120		213,600
100199774	CARLSBAD	CA		03/05/2025	7.500	149,049		1,336,100
3340088636	ASBURY PARK	NJ		01/08/2025	9.542	186,156		82,000
100199637	FISHERS	IN		03/05/2025	9.525	148,900		556,000
100202455	BOLINGBROOK	IL		03/20/2025	7.750	148,777		190,000
100203643	UNITED KINGDOM	GBR		03/27/2025	5.650	186,340		251,844
100199025	CATONSVILLE	MD		02/28/2025	6.375	148,718		293,000
100188943	LOCKHART	TX		01/09/2025	7.375	150,503		300,000
100190259	DOLTON	IL		01/22/2025	7.250	148,604		195,500
100188751	PINEHURST	TX		01/09/2025	4.750	148,809		365,000
3310096236	EAST ELMHURST	NY		02/20/2025	7.940	148,500		530,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310094155	BROOKLYN	NY		02/06/2025	8.582	148,500		256,500
100199635	ALEXANDRIA	MN		03/05/2025	9.650	148,522		325,000
100191323	LAS VEGAS	NV		01/30/2025	7.375	148,466		245,000
100186988	TOMAHAWK	WI		01/07/2025	5.375	148,536		350,000
100197699	UNITED KINGDOM	GBR		02/28/2025	6.990	180,480		258,301
100200094	HENDERSON	NC		03/06/2025	6.125	148,215		645,000
3500115213	KENT	WA		03/10/2025	8.453	296,421		749,640
100190313	KANSAS CITY	KS		01/22/2025	7.990	148,186		190,000
100194551	WAUKEGAN	IL		02/20/2025	7.500	148,292		226,000
3310096884	SOUTHOLD	NY		03/07/2025	9.289	119,567	28,571	705,000
100190915	LAWTON	OK		01/28/2025	7.500	148,239		195,000
100186916	VENICE	FL		01/07/2025	5.375	148,201		290,000
100177081	INDIANAPOLIS	IN		01/16/2025	7.375	148,346		191,000
100193265	WENATCHEE	WA		02/10/2025	6.625	149,028		351,000
100199489	MYRTLE BEACH	SC		03/05/2025	9.775	148,017		490,000
100190966	SARASOTA	FL		01/28/2025	6.250	148,245		470,000
100192267	ROCKFORD	IL		01/31/2025	7.125	148,101		204,000
100177448	NAPLES	FL		01/16/2025	7.250	148,252		1,100,000
100194208	BOWIE	MD		02/14/2025	7.875	147,947		800,000
100196924	LILBURN	GA		02/25/2025	8.375	147,801		473,668
100193716	WASHINGTON	DC		02/10/2025	7.875	147,703		230,000
3500115865	TOBYHANNA	PA		02/18/2025	8.010	295,365		272,500
100190467	HOOKSETT	NH		01/24/2025	7.625	147,766		192,000
100181439	MARRERO	LA		01/09/2025	7.625	147,745		205,000
100157502	FLORISSANT	MO		02/20/2025	8.375	147,707		185,000
100188970	MEMPHIS	TN		01/09/2025	6.875	147,703		199,000
100200011	DONNA	TX		03/06/2025	7.125	147,496		194,000
100193057	LUDOWICI	GA		02/10/2025	6.499	147,447		230,000
100199798	DANA POINT	CA		03/05/2025	9.150	147,442		2,719,700
100200058	PERRYSVILLE	OH		03/06/2025	6.500	147,349		195,000
3340093561	ORMOND BEACH	FL		01/16/2025	8.776	138,006	46,094	70,000
100197001	CHRISTIANSBURG	VA		02/25/2025	8.875	147,254		501,000
100189712	ROGERS	AR		02/20/2025	6.875	147,210		264,000
100202448	CHICAGO	IL		03/20/2025	9.250	147,206		195,000
100201813	JACKSONVILLE	FL		03/18/2025	7.250	147,184		195,000
100191272	CONYERS	GA		01/29/2025	7.375	147,157		190,000
100190433	CHESTERFIELD	VA		01/23/2025	8.375	147,343		327,000
3340091592	HOUSTON	TX		01/16/2025	8.942	142,560	41,248	1,440,000
3310090508	MOUNT VERNON	NY		02/06/2025	8.267	147,015		292,500
100195561	GAINESVILLE	FL		02/24/2025	7.999	147,000		183,000
100191767	LUBBOCK	TX		02/20/2025	8.625	147,000		175,000
100193254	STRASBURG	OH		02/10/2025	7.000	147,230		210,000
100191564	LUBBOCK	TX		01/31/2025	7.250	147,127		195,000
100188953	ELGIN	IL		01/09/2025	9.125	147,000		180,000
100201890	BURGAW	NC		03/18/2025	7.625	146,884		212,000
100177040	MUNSTER	IN		01/16/2025	7.250	148,139		223,000
3500117672	ORLANDO	FL		02/18/2025	8.260	293,625		80,000
100197625	CAMDEN	NJ		02/26/2025	7.874	146,919		190,000
100189395	FORT WORTH	TX		01/14/2025	7.625	147,000		237,000
3340088648	STAFFORD TOWNSHIP	NJ		01/08/2025	9.542	183,349		75,400
100199511	GILBERT	SC		03/05/2025	11.025	146,711		525,000
100192203	UPPER MARLBORO	MD		01/31/2025	7.125	147,007		235,000
100189624	CHICAGO	IL		01/17/2025	8.875	146,728		185,000
100157108	ODESSA	TX		02/20/2025	8.500	147,900		215,000
100201765	WILMINGTON	NC		03/18/2025	7.500	146,571		205,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500119391	SUNRISE	FL		03/21/2025	7.925	292,684		254,000
100201823	DES MOINES	IA		03/18/2025	8.250	146,241		194,000
100177047	HOLDEN	MA		01/16/2025	6.625	146,452		501,000
100204136	BENTON	AR		03/28/2025	6.750	146,070		218,000
100196895	ALGONQUIN	IL		02/25/2025	9.125	145,839		522,533
100190065	NORTHLAKE	TX		01/21/2025	7.875	420,129		575,000
100188768	SAN ANTONIO	TX		01/09/2025	4.990	146,017		218,000
100202011	EATON	OH		03/18/2025	7.375	145,853		195,000
100193240	BOWLING GREEN	OH		02/10/2025	7.500	146,408		245,000
100157441	LOUISVILLE	KY		02/20/2025	9.625	145,833		180,000
100192248	SAN FRANCISCO	CA		01/31/2025	6.990	147,033		800,000
100193549	CARIBOU	ME		02/10/2025	6.625	145,835		242,000
100204240	BOYD	TX		03/31/2025	9.275	145,540		494,148
100190260	SAINT JOSEPH	MO		01/22/2025	8.100	145,564		190,000
3310091427	QUEENS	NY		03/07/2025	8.645	133,650	11,880	766,000
100202050	SCHENECTADY	NY		03/18/2025	7.250	145,449		194,000
3340097048	EWING	NJ		03/27/2025	8.839	181,764		340,000
100201834	READING	PA		03/18/2025	8.375	145,414		185,000
100187913	WILLISTON PARK	NY		01/07/2025	9.000	145,910		757,927
100191171	HOUSTON	TX		01/29/2025	8.375	145,597		185,000
3300005684	NEW WINDSOR	NY		03/05/2025	8.525	104,462	40,867	245,000
100157063	SOUTHFIELD	MI		02/20/2025	7.250	145,366		209,000
100157458	FAYETTEVILLE	NC		02/20/2025	8.250	145,340		182,000
100190368	KANSAS CITY	KS		01/22/2025	7.990	145,208		200,000
100202402	PONTE VEDRA BEACH	FL		03/19/2025	7.875	145,192		200,000
100196697	WOODINVILLE	WA		02/25/2025	8.250	145,219		1,282,315
100188769	SAN ANTONIO	TX		01/09/2025	4.990	145,223		220,000
100199594	QUILCENE	WA		03/05/2025	7.525	145,025		512,000
100199071	CLARKSVILLE	TN		02/28/2025	5.990	144,950		235,000
100196606	CHESTERFIELD	MI		02/25/2025	8.625	145,127		344,776
100193805	TULUM	MEX		02/10/2025	10.420	144,796		288,750
100196799	ACWORTH	GA		02/25/2025	7.875	144,722		1,226,000
100193337	MIDWAY	UT		02/10/2025	7.375	144,923		715,000
100204387	LITTLETON	CO		03/31/2025	12.200	144,635		518,204
100190410	SAN DIEGO	CA		01/23/2025	9.000	144,774		800,000
100190420	GLENDALE	CA		01/23/2025	9.750	144,894		715,000
3310092788	IRVINGTON	NJ		02/06/2025	8.323	144,639		1,008,000
100203141	SARDINIA	OH		03/27/2025	7.625	144,578		157,000
100199582	CHARLESTOWN	NH		03/05/2025	10.775	144,520		280,000
100197645	CALUMET CITY	IL		02/26/2025	9.625	144,351		180,000
100202125	SARASOTA	FL		03/18/2025	6.750	144,236		221,000
100197141	WHITTIER	CA		02/25/2025	9.000	144,328		841,364
100196757	INDIO	CA		02/25/2025	8.750	144,145		610,372
100196859	MARENGO	OH		02/25/2025	8.875	144,002		570,000
100203618	UNITED KINGDOM	GBR		03/27/2025	6.340	180,455		237,637
100193232	BURLINGTON	KY		02/10/2025	7.125	143,975		243,000
100192169	LITTLE ROCK	AR		01/31/2025	5.625	144,388		197,000
100189023	LUBBOCK	TX		01/09/2025	8.499	144,060		196,000
3310089848	WYANDANCH	NY		01/16/2025	8.428	126,059	17,820	280,000
100193332	LANSING	IL		02/10/2025	7.000	143,989		190,000
100199088	CHARLOTTE	NC		02/28/2025	7.375	148,819		363,000
100190264	CHICAGO	IL		01/22/2025	7.815	143,430		200,000
100188618	FORT WORTH	TX		02/10/2025	8.875	143,430		215,000
100202017	HOUSTON	TX		03/18/2025	7.375	142,878		235,000
100200033	EDMOND	OK		03/06/2025	6.625	143,207		195,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199002	CONWAY	AR		02/28/2025	6.750	143,213		194,500
3310095028	COMPTON	CA		02/13/2025	8.841	129,641	13,513	211,500
100191541	UNITED KINGDOM	GBR		01/29/2025	5.940	172,325		271,216
100197031	SURPRISE	AZ		02/25/2025	9.875	143,230		530,000
100177479	KILLEEN	TX		01/16/2025	6.750	163,712		329,000
100198880	ST GEORGE	UT		02/28/2025	7.750	142,917		190,000
100198948	CHESTER	NY		02/28/2025	8.390	142,913		185,000
100204284	WEST CHESTER	OH		03/31/2025	9.750	142,782		497,015
100194188	QUEEN CREEK	AZ		02/14/2025	9.375	142,791		1,107,260
3340088642	ASBURY PARK	NJ		01/08/2025	9.542	178,433		304,000
100199423	MILLINGTON	TN		03/05/2025	8.025	142,650		540,000
100190713	CHARLOTTE	NC		01/27/2025	7.000	190,990		385,000
100198970	PALESTINE	TX		02/28/2025	8.700	142,660		200,000
100201666	HOUSTON	TX		03/13/2025	7.990	142,584		205,000
100190987	LONGS	SC		01/28/2025	5.375	142,620		288,000
100190917	LONGS	SC		01/28/2025	5.375	142,620		280,000
100189479	COLUMBUS	OH		01/15/2025	8.499	142,545		170,000
100200141	NORTH LAS VEGAS	NV		03/06/2025	6.625	142,296		460,000
100188556	SILVER SPRING	MD		02/10/2025	7.625	142,172		220,000
100190411	MESA	AZ		01/23/2025	8.375	142,272		720,000
100200002	CANYON	TX		03/06/2025	7.125	142,013		178,000
100200079	FORT WALTON BEACH	FL		03/06/2025	6.990	141,983		200,000
100202030	BROOK PARK	OH		03/18/2025	7.500	141,878		187,000
100200090	ORANGE PARK	FL		03/06/2025	7.125	141,857		185,000
100201959	HOUSTON	TX		03/18/2025	7.250	141,848		200,000
100200121	BETHLEHEM	PA		03/06/2025	7.125	141,683		175,000
100202083	KANSAS CITY	KS		03/18/2025	6.875	141,636		256,000
100193317	NORTH LITTLE ROCK	AR		02/10/2025	5.375	141,815		223,000
100192259	KENTWOOD	MI		01/31/2025	6.750	142,352		196,000
100200080	JACKSONVILLE	FL		03/06/2025	7.125	141,261		195,000
100201063	ELOY	AZ		03/12/2025	7.125	141,222		585,000
100204252	SAN JOSE	CA		03/31/2025	8.374	141,094		2,000,332
3500114373	LAKE WORTH BEACH	FL		01/08/2025	8.325	227,650	54,375	61,200
3500115211	KENT	WA		03/10/2025	8.453	281,921		179,220
3500115210	KENT	WA		03/10/2025	8.453	281,921		165,840
3500115209	KENT	WA		03/10/2025	8.453	281,921		781,320
100181395	VANDALIA	OH		01/09/2025	7.375	141,077		200,000
100191004	GREENACRES	FL		01/29/2025	8.499	140,952		260,000
100192829	BRISTOL	CT		02/10/2025	6.624	140,850		200,000
100185196	TULSA	OK		01/24/2025	8.375	140,963		179,000
100193435	WARNER ROBINS	GA		02/10/2025	8.125	140,852		180,000
100200026	STILLWATER	OK		03/06/2025	6.125	140,552		218,000
100191109	NORTH MIAMI	FL		01/29/2025	7.499	140,657		390,000
100177103	NEWARK	DE		01/16/2025	8.000	140,721		170,000
100192284	PHILADELPHIA	PA		01/31/2025	7.500	140,673		183,000
3310093679	THE BRONX	NY		02/13/2025	8.666	140,333		210,000
100197214	FAIR LAWN	NJ		02/25/2025	10.250	140,306		535,000
100200069	BOCA RATON	FL		03/06/2025	6.125	140,274		240,000
100200053	ROCKFORD	IL		03/06/2025	6.500	140,271		200,000
100189716	COLUMBIA	PA		02/20/2025	7.000	140,259		216,000
100201394	BALTIMORE	MD		03/12/2025	7.999	139,944		175,000
100190335	PHILADELPHIA	PA		01/22/2025	7.740	139,926		195,000
100157429	BACLIFF	TX		02/20/2025	7.875	139,915		178,000
100192242	ALBION	NY		01/31/2025	7.125	139,900		181,000
100191085	JACKSONVILLE	FL		01/29/2025	7.500	139,874		189,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100189710	SANFORD	NC		02/20/2025	9.500	139,650		194,000
100177127	CINCINNATI	OH		01/16/2025	8.875	140,657		150,000
100191431	BERGEN OP ZOOM	NLD		01/29/2025	5.400	167,845		217,929
100194189	WICHITA	KS		02/14/2025	9.500	139,711		390,000
100177139	N LAWRENCE	OH		01/16/2025	10.000	139,463		200,000
100195593	HAMPTON	VA		02/24/2025	7.499	139,189		175,000
100190336	ALEXANDRIA	VA		01/22/2025	7.300	139,180		220,000
3500117079	BURNS	TN		02/18/2025	8.385	278,221		94,500
100193189	HAMMOND	IN		03/20/2025	8.125	139,029		190,000
100196958	WEST ISLIP	NY		02/25/2025	9.000	139,021		690,000
3310092552	SMITHTOWN	NY		02/20/2025	8.407	138,996		300,000
100193607	DEERFIELD BEACH	FL		02/10/2025	10.000	138,986		175,000
100177057	CROWN POINT	IN		01/16/2025	7.000	139,143		235,000
100199512	OAKLAND	CA		03/05/2025	8.275	138,882		1,180,000
100190706	BAYVILLE	NJ		01/28/2025	7.500	138,930		468,000
100191079	COLUMBUS	OH		01/29/2025	7.000	138,696		186,000
100190432	ATWATER	CA		01/23/2025	7.625	138,981		933,000
100199766	NEEDHAM	MA		03/05/2025	7.400	138,561		2,481,900
3340088244	BARNEGAT TOWNSHIP	NJ		01/08/2025	9.542	173,166		320,000
100200073	SUMMERFIELD	FL		03/06/2025	6.375	138,517		229,000
100193738	HOLIDAY	FL		02/10/2025	7.375	138,527		175,000
100191198	ARVIN	CA		01/29/2025	7.499	138,600		310,000
100196927	NORTHVILLE	MI		02/25/2025	9.125	138,429		525,086
100197766	ROTTERDAM	NLD		02/26/2025	5.100	167,776		561,193
100193369	HARKER HEIGHTS	TX		02/10/2025	6.750	138,569		200,000
100193181	COLUMBUS	OH		03/20/2025	7.500	138,266		180,000
100157023	MYRTLE BEACH	SC		02/20/2025	10.375	138,285		160,000
100193329	CHICAGO	IL		02/10/2025	7.375	138,397		190,000
100197709	UNITED KINGDOM	GBR		02/28/2025	6.590	168,507		258,301
100192219	KANSAS CITY	MO		01/31/2025	6.500	138,446		181,600
100201417	AGOURA HILLS	CA		03/12/2025	7.375	137,903		1,248,000
100188868	ROSEVILLE	MI		01/09/2025	6.999	138,196		185,000
100190241	KANSAS CITY	MO		01/22/2025	7.500	137,847		205,000
100199693	MADERA	CA		03/05/2025	10.150	137,851		690,000
100187809	EL CAJON	CA		01/07/2025	7.500	138,046		782,724
100202140	KANSAS CITY	MO		03/18/2025	7.125	137,765		221,000
100190280	SPRINGFIELD	OH		01/22/2025	7.900	137,468		182,000
100201859	AUSTELL	GA		03/18/2025	8.000	137,729		189,000
100196631	SACRAMENTO	CA		02/25/2025	8.750	137,650		740,240
3340096001	GLEN BURNIE	MD		03/27/2025	9.213	171,666		86,000
100202165	KANSAS CITY	MO		03/18/2025	7.125	137,223		183,000
100198964	BIRMINGHAM	AL		02/28/2025	8.240	137,201		180,000
100202098	STATESVILLE	NC		03/18/2025	7.250	137,184		180,000
100201865	PHILADELPHIA	PA		03/18/2025	7.500	137,088		180,000
100201856	LOVELAND	CO		03/18/2025	7.000	137,087		531,000
100177400	BAGDAD	KY		01/16/2025	8.500	137,250		172,000
100157307	MENASHA	WI		02/20/2025	8.500	137,064		165,000
100188952	INDIANAPOLIS	IN		01/09/2025	8.250	137,522		188,000
100202042	TROY	OH		03/18/2025	7.250	136,879		225,000
100201477	HIALEAH	FL		03/12/2025	9.375	136,825		652,000
100201582	ALBUQUERQUE	NM		03/13/2025	7.250	136,333		412,000
100194078	FAYETTEVILLE	NC		03/20/2025	7.750	136,500		215,000
100188566	FORT BRAGG	CA		02/10/2025	8.375	136,415		750,000
100181382	LAS VEGAS	NV		01/09/2025	7.375	136,520		176,000
100197707	UNITED KINGDOM	GBR		02/28/2025	5.990	166,026		271,216

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157480	DETROIT	MI		02/20/2025	9.500	136,403		170,000
100192233	PEN ARGYL	PA		01/31/2025	7.125	136,621		186,000
100194441	WESLEY CHAPEL	FL		02/14/2025	7.875	136,547		537,000
100203656	DEN HAAG	NLD		03/26/2025	4.850	169,313		227,052
100191008	WILSON	NC		01/29/2025	6.999	136,168		230,000
100197079	TEANECK	NJ		02/25/2025	9.375	136,166		546,062
100202180	ALLEN PARK	MI		03/18/2025	7.500	136,068		200,000
100202022	DETROIT	MI		03/18/2025	7.500	136,065		190,000
100197245	BOISE	ID		02/25/2025	9.875	135,929		425,447
100193388	BONNER SPRINGS	KS		02/10/2025	6.875	135,998		200,000
100157303	BALTIMORE	MD		02/20/2025	7.720	135,872		177,000
100202173	ALLEN PARK	MI		03/18/2025	7.000	135,615		195,000
100188250	SALEM	OR		01/07/2025	7.875	136,115		743,883
100157216	SATSUMA	AL		02/20/2025	7.500	135,605		175,000
100190425	SANTA CLARITA	CA		01/23/2025	7.875	135,881		874,000
100190240	MOORE	SC		01/22/2025	7.320	135,337		330,000
100177397	LEANDER	TX		01/16/2025	7.875	135,432		395,000
100204398	CORONA	CA		03/31/2025	7.375	135,135		857,415
100196871	BETHPAGE	NY		02/25/2025	7.750	135,153		801,405
100191182	CINCINNATI	OH		01/29/2025	8.875	135,097		175,000
100189381	CLAWSON	MI		01/14/2025	7.500	135,304		165,000
100190279	INDIANAPOLIS	IN		01/22/2025	7.320	135,008		190,000
100199426	FRANKLIN PARK	IL		03/05/2025	8.900	134,993		439,000
3310092083	PASSAIC	NJ		01/16/2025	8.323	134,957		231,000
3300005615	WAYNE	NJ		02/19/2025	8.625	125,502	9,446	784,000
100197740	S-GRAVENHAGE	NLD		02/26/2025	5.200	163,582		210,834
100197167	SAN FRANCISCO	CA		02/25/2025	8.125	134,861		1,125,130
100203941	HOMESTEAD	FL		03/28/2025	7.375	134,846		215,000
100196650	LAS VEGAS	NV		02/25/2025	8.625	134,852		767,434
100204302	DENVER	CO		03/31/2025	9.550	134,762		556,276
100197741	S-GRAVENHAGE	NLD		02/26/2025	5.200	163,582		210,834
100202408	NEWPORT NEWS	VA		03/19/2025	7.500	134,777		175,000
100176987	LAUDERHILL	FL		01/16/2025	6.750	134,937		180,000
100197433	INVERNESS	FL		02/25/2025	8.000	134,539		468,223
100199869	SAN JOSE	CA		03/05/2025	8.250	134,680		1,364,200
100190271	CLEVELAND	OH		01/22/2025	8.340	134,611		174,000
100202047	KANSAS CITY	MO		03/18/2025	7.000	134,518		182,000
100193509	DAYTON	OH		02/10/2025	7.500	134,678		175,000
100177005	DISTRICT HEIGHTS	MD		01/16/2025	9.875	134,508		184,000
100197254	EATON	CO		02/25/2025	8.750	134,266		359,282
100204190	WYLIE	TX		03/31/2025	9.225	133,991		406,187
100189447	GREENVILLE	NC		01/14/2025	7.625	133,993		172,000
100191676	DEARBORN HEIGHTS	MI		02/20/2025	8.500	133,760		167,000
100201866	LAS VEGAS	NV		03/18/2025	7.625	133,743		185,000
100198525	HALETHORPE	MD		02/28/2025	7.250	133,571		187,000
100202058	HAZEL PARK	MI		03/18/2025	7.000	133,444		181,000
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025	8.370	133,451		215,000
100201396	ATLANTA	GA		03/12/2025	8.499	133,393		223,000
100190473	PARK FOREST	IL		01/24/2025	8.250	133,442		159,000
100201970	CLEARWATER	FL		03/18/2025	7.125	133,207		250,000
100204103	FORT WORTH	TX		03/28/2025	6.875	133,183		178,000
100202166	COLUMBUS	OH		03/18/2025	7.000	133,074		179,000
100190309	PARMA	OH		01/22/2025	7.620	132,976		201,000
100193291	ELGIN	IL		02/10/2025	7.375	133,177		230,000
100181419	JACKSON	TN		01/09/2025	8.500	133,088		169,000

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100197271	WELDON SPRING	MO		02/25/2025	8.625	132,881		974,583
100187923	LAS VEGAS	NV		01/07/2025	8.500	133,790		708,210
100193241	AKRON	OH		02/10/2025	7.375	133,015		185,000
100200040	KANSAS CITY	KS		03/06/2025	6.625	132,784		180,000
100189213	LOWRY CROSSING	TX		01/13/2025	8.500	274,268		356,000
100191768	CENTER LINE	MI		02/20/2025	7.875	132,693		190,000
100196724	PORTLAND	OR		02/25/2025	10.500	132,866		1,414,000
100202027	KANSAS CITY	MO		03/18/2025	7.125	132,651		176,000
100199585	CLEVELAND	TN		03/05/2025	8.775	132,504		482,800
100195682	HARLINGEN	TX		02/24/2025	9.250	132,500		200,000
100157311	OCALA	FL		02/20/2025	7.875	143,122		227,000
100186061	LINCOLN	NE		01/31/2025	7.875	132,421		170,000
100204046	MARSHALL	TX		03/28/2025	8.625	132,300		157,000
100193253	STRASBURG	OH		02/10/2025	7.125	132,439		166,000
3340088247	MANCHESTER TOWNSHIP	NJ		01/08/2025	9.542	165,270		70,000
100202037	BALTIMORE	MD		03/18/2025	7.375	132,189		180,000
3310094277	CHICAGO	IL		02/13/2025	8.323	132,165		268,000
100190414	PASADENA	TX		01/23/2025	8.875	132,589		342,000
100203714	ROTTERDAM	NLD		03/26/2025	5.050	164,207		254,082
100200084	MARS HILL	NC		03/06/2025	6.875	132,103		217,000
100188101	PARKER	CO		01/07/2025	8.750	132,503		933,601
100194320	WILDWOOD	MO		02/14/2025	8.250	132,108		480,000
100191806	FRESNO	CA		01/31/2025	7.625	131,983		215,000
100186133	BALTIMORE	MD		02/10/2025	6.990	131,934		180,000
100190427	NAPERVILLE	IL		01/23/2025	7.625	133,175		833,000
100202013	BRUNSWICK	GA		03/18/2025	7.250	131,646		173,000
100188931	HOPEWELL	VA		01/09/2025	7.125	131,708		220,000
100195586	CLARKSBURG	WV		02/24/2025	7.499	131,583		164,000
100190403	MARION	IA		01/23/2025	7.625	131,703		716,000
100196913	SEMINOLE	FL		02/25/2025	8.375	131,440		754,644
100204294	WINCHESTER	CA		03/31/2025	10.425	131,369		728,000
100157381	KANSAS CITY	MO		02/20/2025	8.375	131,371		165,000
100201499	SHREVEPORT	LA		03/12/2025	9.375	131,250		310,000
100191681	STUART	FL		02/20/2025	7.875	131,250		222,000
3340098180	VILLA PARK	IL		03/27/2025	8.619	163,944		336,000
100191603	POWHATAN	VA		01/31/2025	8.500	131,250		535,000
100189377	JONESBORO	GA		01/14/2025	7.750	131,286		180,100
100181472	OLIVEHURST	CA		01/09/2025	8.625	131,250		280,000
3500114079	BOCA RATON	FL		01/08/2025	8.075	261,906		81,000
100188004	PALM SPRINGS	CA		01/07/2025	9.375	131,168		867,377
100201482	INDIO	CA		03/12/2025	7.999	130,829		590,000
100197375	AVON BY THE SEA	NJ		02/25/2025	8.875	130,833		3,279,000
100199523	PEPPERELL	MA		03/05/2025	9.525	130,777		840,700
100177224	GARNER	NC		01/16/2025	9.250	130,904		254,000
3500113642	BOISE	ID		01/08/2025	8.388	176,349	85,109	171,000
100199956	OXNARD	CA		03/05/2025	8.525	130,718		836,000
100191175	CLEARLAKE OAKS	CA		01/29/2025	7.750	130,728		225,000
100198975	SAUK VILLAGE	IL		03/03/2025	8.480	130,646		195,000
100188673	AKRON	OH		02/10/2025	7.750	130,650		169,000
100196797	RANDOLPH	NJ		02/25/2025	8.250	130,789		915,024
100200021	OKLAHOMA CITY	OK		03/06/2025	6.500	130,552		562,000
100199111	PAW PAW	MI		03/03/2025	6.875	130,462		373,000
100191159	HOUSTON	TX		01/29/2025	7.999	130,533		170,000
100190377	MILWAUKEE	WI		01/22/2025	7.860	130,381		170,000
100186100	TILLAMOOK	OR		01/31/2025	7.375	130,395		438,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176969	PHILADELPHIA	PA		01/16/2025	9.750	130,414		160,000
100199887	GRANADA HILLS	CA		03/05/2025	8.775	130,219		1,055,000
100200120	ALLENTOWN	PA		03/06/2025	7.375	130,177		162,000
100192263	MONTGOMERY	AL		01/31/2025	7.625	130,431		160,000
100190256	PITTSBURGH	PA		01/22/2025	6.890	130,148		215,000
100191162	MESQUITE	TX		01/29/2025	6.999	130,115		190,000
100200037	CONWAY	AR		03/06/2025	6.625	130,113		182,000
100196616	LAUREL	DE		02/25/2025	9.750	130,106		412,992
100199437	CARPINTERIA	CA		03/05/2025	8.900	130,036		1,375,000
100195570	INDIANAPOLIS	IN		02/24/2025	7.375	130,018		172,000
100199888	NEWMAN	CA		03/05/2025	11.050	129,986		400,000
3500115318	MIAMI	FL		01/08/2025	8.200	259,913		60,000
100196627	POMONA	CA		02/25/2025	8.875	129,945		715,000
100199660	CRESTVIEW	FL		03/05/2025	9.675	129,938		835,000
3410000691	BRYN MAWR	PA		01/27/2025	8.384	207,418	52,382	120,000
3410000701	BRENTWOOD	TN		02/24/2025	9.190	146,585	113,214	2,100,000
100187849	TROY	MI		01/07/2025	8.750	130,320		592,471
100190406	SIMI VALLEY	CA		01/23/2025	7.500	130,602		1,458,000
100194116	LAKELAND	FL		02/14/2025	7.500	129,771		268,000
100191429	LEEUWARDEN	NLD		01/29/2025	4.900	156,135		232,458
100194074	LAKE JACKSON	TX		03/20/2025	8.000	129,700		165,000
100192309	RUTHERFORD	NJ		01/31/2025	6.875	221,881		290,000
100197304	CAMBRIA	CA		02/25/2025	8.500	129,556		845,000
100201781	MEMPHIS	TN		03/18/2025	7.750	129,503		156,000
100189603	OCALA	FL		01/17/2025	6.499	129,573		190,000
100199553	HALESITE	NY		03/05/2025	9.800	129,432		1,230,000
3500110175	MIAMI	FL		03/21/2025	8.050	258,825		62,500
100193239	UPPER DARBY	PA		02/10/2025	6.500	129,636		183,000
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025	6.125	129,518		220,000
100187796	ONTARIO	CA		01/07/2025	8.500	129,856		690,867
100193307	MEMPHIS	TN		02/10/2025	6.500	129,587		180,000
100190999	SAINT LOUIS	MO		01/29/2025	7.749	129,356		170,000
100201370	RAYTOWN	MO		03/12/2025	7.499	129,275		187,000
100188976	HOUSTON	TX		01/09/2025	9.125	129,360		176,000
100197383	NIPOMO	CA		02/25/2025	9.500	129,278		725,000
100190975	MONROE	NC		01/28/2025	6.375	149,265		310,000
3340097043	EAST HARTFORD	CT		03/27/2025	8.708	161,441		301,600
100199859	PASCO	WA		03/05/2025	11.800	129,123		386,000
100194102	ST GEORGE	UT		02/14/2025	7.750	129,046		175,000
100199107	ORLANDO	FL		03/03/2025	7.375	129,115		250,000
100202174	SAINT ANN	MO		03/18/2025	7.625	129,003		168,000
100198907	ST GEORGE	UT		02/28/2025	7.750	129,055		176,000
100196726	CEDAR HILLS	UT		02/25/2025	8.625	128,945		433,726
100193170	HOUSTON	TX		03/20/2025	7.250	128,885		207,000
100197222	VACAVILLE	CA		02/25/2025	9.750	128,857		950,000
100189368	NORTH FORT MYERS	FL		01/14/2025	7.125	128,936		205,000
100189573	WACO	TX		01/17/2025	7.499	128,898		180,000
100202436	MEREDITH	NH		03/20/2025	7.375	128,779		285,000
100157337	NORRISTOWN	PA		02/20/2025	8.250	128,858		165,000
3310093826	ASBURY PARK	NJ		02/20/2025	8.428	128,750		340,000
100190457	SANTA MARIA	CA		01/23/2025	9.875	128,951		772,000
3340088238	PEMBERTON TOWNSHIP	NJ		01/08/2025	9.542	160,879		272,000
100200054	FORT WAYNE	IN		03/06/2025	6.125	128,661		250,000
100187982	TRENTON	NJ		01/07/2025	8.500	128,856		818,546
100199655	SPRINGFIELD	PA		03/05/2025	9.550	128,621		348,600

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100201540	SANTA ROSA	CA		03/13/2025	7.375	128,510		490,000
100190263	MIDDLETOWN	OH		01/22/2025	7.590	128,495		179,000
100193645	TRUCKEE	CA		02/10/2025	7.375	128,520		715,000
100191170	PHILADELPHIA	PA		01/29/2025	9.125	128,400		385,000
100193729	AUGUSTA	GA		02/10/2025	8.500	128,285		163,000
100204101	FORT WORTH	TX		03/28/2025	6.875	128,221		170,000
100190288	PITTSBURGH	PA		01/22/2025	7.090	128,208		195,000
100185219	MIAMI	FL		01/24/2025	7.250	128,266		614,000
100193273	YOUNGSTOWN	OH		02/10/2025	7.125	128,345		176,000
100193271	YOUNGSTOWN	OH		02/10/2025	7.125	128,345		176,000
100193354	RIVERDALE	IL		02/10/2025	7.000	128,173		210,000
100204213	GILBERT	AZ		03/31/2025	10.550	127,886		521,250
100199761	NAPLES	FL		03/05/2025	8.250	127,930		487,300
100196706	LOS ALAMITOS	CA		02/25/2025	9.000	128,674		1,469,614
100191654	WAUKEGAN	IL		01/31/2025	9.375	127,833		200,000
100196997	RIDGEFIELD PARK	NJ		02/25/2025	8.375	128,089		567,812
100193348	GREENSBURG	PA		02/10/2025	7.125	127,946		160,000
100191058	HOUSTON	TX		01/29/2025	6.749	127,862		210,000
100192187	WILLOWICK	OH		01/31/2025	7.625	128,012		165,000
100202190	LEBANON	PA		03/18/2025	7.000	127,655		172,000
100177547	OKLAHOMA CITY	OK		01/16/2025	8.250	127,848		153,000
100202124	MEMPHIS	TN		03/18/2025	7.250	127,616		170,000
3700005697	BROOKLYN	NY		03/27/2025	8.450	212,588		1,201,500
100196866	TOOELE	UT		02/25/2025	9.750	127,526		470,000
3500115008	SEVIERVILLE	TN		01/27/2025	8.898	82,360	172,371	127,000
100203613	UNITED KINGDOM	GBR		03/27/2025	5.650	159,533		258,301
100204194	GLENDALE	CA		03/31/2025	6.724	127,270		4,500,000
100204404	NOBLESVILLE	IN		03/31/2025	9.500	127,258		605,000
3700005775	DUMONT	NJ		03/19/2025	8.375	212,111		222,000
100191515	UNITED KINGDOM	GBR		01/29/2025	6.990	153,249		241,512
3310091571	QUEENS	NY		01/08/2025	9.303	100,238	26,924	702,000
100192308	MEMPHIS	TN		01/31/2025	5.500	127,545		175,000
100197027	GUERNEVILLE	CA		02/25/2025	9.500	127,175		712,000
3310094822	MOUNT VERNON	NY		02/20/2025	8.638	113,678	13,178	294,000
100189437	FITCHBURG	MA		01/14/2025	7.000	127,066		305,000
100202054	MILLBROOK	AL		03/18/2025	8.125	126,723		167,000
100193252	MASSILLON	OH		02/10/2025	7.375	126,922		168,000
100200067	FLORENCE	AL		03/06/2025	6.375	126,681		175,000
100192317	HARRISBURG	PA		01/31/2025	7.625	126,917		181,600
100193312	LITTLE ROCK	AR		02/10/2025	5.375	126,578		190,000
100188565	AURORA	IL		02/10/2025	7.625	126,550		166,000
100197738	OUDE PEKELA	NLD		02/26/2025	4.850	153,358		210,834
100201362	WINNSBORO	TX		03/12/2025	6.625	126,488		215,000
100199521	CHULA VISTA	CA		03/05/2025	9.550	126,440		805,000
100196869	FOSTER CITY	CA		02/25/2025	8.125	126,400		1,983,306
100202029	WALNUT COVE	NC		03/18/2025	7.250	126,367		175,000
100198911	LAKE ELSINORE	CA		02/28/2025	7.125	126,204		465,000
100199659	SAMMAMISH	WA		03/05/2025	7.400	126,116		1,648,700
100202119	KANSAS CITY	KS		03/18/2025	7.125	126,049		175,000
100203675	ROTTERDAM	NLD		03/26/2025	5.100	156,413		196,643
100192246	STUART	FL		01/31/2025	7.500	130,587		175,000
100190380	MILWAUKEE	WI		01/22/2025	7.810	125,815		165,000
100191013	DURYEA	PA		01/29/2025	8.874	125,696		181,000
100193216	PHILADELPHIA	PA		02/10/2025	7.625	125,827		168,000
100201422	INDIANAPOLIS	IN		03/12/2025	7.999	125,583		150,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197142	INDEPENDENCE	KS		02/25/2025	9.000	125,636		385,068
100195617	NEW ORLEANS	LA		02/24/2025	7.499	125,374		161,000
100193445	MOUND	MN		02/10/2025	7.625	125,676		164,000
100191533	UNITED KINGDOM	GBR		01/29/2025	5.890	151,121		406,824
100201419	INDIANAPOLIS	IN		03/12/2025	7.999	125,490		150,000
3700005812	NEWARK	NJ		03/19/2025	8.330	209,051		85,000
100190441	POWAY	CA		01/23/2025	7.750	125,640		1,244,000
100181450	CHANHASSEN	MN		01/09/2025	7.250	125,479		220,000
3340088245	PEMBERTON	NJ		01/08/2025	9.542	156,666		264,000
100201420	INDIANAPOLIS	IN		03/12/2025	7.999	125,278		150,000
100191322	NEW HAVEN	CT		01/30/2025	8.250	125,160		158,000
100195602	BAKERSFIELD	CA		02/24/2025	7.375	125,013		221,000
100192255	AURORA	OH		01/31/2025	7.625	125,056		165,000
100204127	HAINES CITY	FL		03/28/2025	8.999	124,950		170,000
100157071	PORT HURON	MI		02/20/2025	7.500	124,964		245,000
100185207	ROCK CREEK	OH		01/24/2025	7.875	124,950		260,000
100192476	NORWOOD	PA		02/07/2025	8.375	124,649		170,000
3340088647	BRICK TOWNSHIP	NJ		01/08/2025	9.542	155,613		71,400
100177390	MENIFEE	CA		01/16/2025	7.000	126,447		560,000
100201389	PRUDENVILLE	MI		03/12/2025	7.375	124,462		187,000
3340088634	ASBURY PARK	NJ		01/08/2025	9.542	155,517		280,000
100187909	LAS VEGAS	NV		01/07/2025	8.250	124,857		663,000
3310096738	EAST WINDSOR	NJ		03/19/2025	8.428	124,295		193,500
100202067	COVINGTON	KY		03/18/2025	7.125	124,098		163,000
100193267	DAYTON	OH		02/10/2025	7.500	124,069		175,000
100200030	NORMAN	OK		03/06/2025	6.625	124,049		165,000
100200028	NORMAN	OK		03/06/2025	7.125	124,002		167,500
100177548	ST PETERSBURG	FL		01/16/2025	9.250	124,140		149,000
100188258	WASILLA	AK		01/07/2025	9.625	124,325		646,847
100188181	TIMNATH	CO		01/07/2025	8.125	124,697		650,347
100186048	ALBUQUERQUE	NM		01/31/2025	7.250	123,827		260,000
100196965	ORO VALLEY	AZ		02/25/2025	8.750	123,614		463,558
100201416	YUBA CITY	CA		03/12/2025	6.999	123,524		411,000
100202353	CAMDEN	NJ		03/19/2025	7.874	123,477		180,000
100202452	MELBOURNE	FL		03/20/2025	7.875	123,467		160,000
100157514	OAK RIDGE	TN		02/20/2025	8.000	123,530		180,000
100157443	ROCKFORD	IL		02/20/2025	8.000	123,506		221,000
100193780	PEMBROKE PINES	FL		02/10/2025	6.375	123,393		230,000
100199596	ROCKY RIVER	OH		03/05/2025	10.775	123,340		649,000
100201713	PITTSBURGH	PA		03/18/2025	6.875	123,288		155,000
100197427	JURUPA VALLEY	CA		02/25/2025	9.625	123,257		860,000
100197668	UNITED KINGDOM	GBR		02/28/2025	5.550	149,946		202,766
100204356	HARLEYSVILLE	PA		03/31/2025	8.925	123,126		486,397
100191450	AMSTERDAM	NLD		01/29/2025	5.100	148,163		250,838
100200151	MARION	OH		03/06/2025	7.000	123,094		170,000
100203645	UNITED KINGDOM	GBR		03/27/2025	6.140	154,219		271,216
100200071	SEBRING	FL		03/06/2025	7.125	123,073		160,000
100200116	PHILADELPHIA	PA		03/06/2025	6.990	123,059		205,000
100196914	SAGINAW	MI		02/25/2025	9.375	123,205		313,912
100190343	NORTH LITTLE ROCK	AR		01/22/2025	7.880	122,963		160,000
3310095426	NORTH MIAMI	FL		02/13/2025	8.736	122,958		204,000
100200032	EMPORIA	KS		03/06/2025	7.375	122,921		150,000
3500118792	PEMBROKE PINES	FL		03/21/2025	7.925	226,563	19,263	226,000
100204118	SPARTANBURG	SC		03/28/2025	7.499	122,850		180,000
100199558	PROVIDENCE FORGE	VA		03/05/2025	9.550	122,841		603,100

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157375	KANSAS CITY	MO		02/20/2025	8.250	122,861		160,000
100191363	ORLANDO	FL		01/30/2025	7.625	122,868		170,000
100199481	WATERTOWN	WI		03/05/2025	7.140	122,738		505,000
100198956	DOLTON	IL		02/28/2025	7.650	122,749		170,000
100190378	MILWAUKEE	WI		01/22/2025	7.810	122,580		170,000
100190310	READING CENTER	NY		01/22/2025	7.490	122,237		170,000
100193414	DELRAY BEACH	FL		02/10/2025	8.125	122,684		170,000
100191695	COLUMBIA	SC		02/20/2025	7.500	122,498		176,000
3310090901	KISSIMMEE	FL		01/16/2025	8.470	116,543	5,904	289,600
100157363	HAMTRAMCK	MI		02/20/2025	8.500	122,524		199,000
100199842	STATEN ISLAND	NY		03/05/2025	7.265	122,293		1,245,000
100194193	HUNTINGTON BEACH	CA		02/14/2025	8.250	122,267		1,920,000
100200072	NEW PORT RICHEY	FL		03/06/2025	5.990	121,966		240,000
100189604	DRESDEN	TN		01/17/2025	7.999	122,063		155,000
100204196	SUSSEX	NJ		03/31/2025	9.450	121,915		501,955
100199669	BOISE	ID		03/05/2025	9.925	121,930		420,000
100192208	EAST CHICAGO	IN		01/31/2025	8.125	122,137		165,000
100157267	SAN ANTONIO	TX		02/20/2025	8.500	121,949		144,000
3500115229	MIAMI	FL		01/27/2025	8.148	235,625	8,060	1,252,000
100200147	ASHEVILLE	NC		03/06/2025	6.990	121,823		1,100,000
100191759	QUINCY	IL		02/20/2025	8.125	121,779		155,000
100192274	ABBEVILLE	SC		01/31/2025	7.125	122,211		150,000
3340088635	NEPTUNE	NJ		01/08/2025	9.542	152,100		64,000
100189013	GRAND RAPIDS	MI		01/09/2025	6.999	121,975		173,000
100189613	COLUMBUS	GA		01/17/2025	6.499	121,653		167,900
3310097127	JERSEY CITY	NJ		03/07/2025	7.700	121,622		220,500
100196960	ATCO	NJ		02/25/2025	8.750	121,736		513,000
100196894	BOTHELL	WA		02/25/2025	9.250	121,717		923,766
100202148	YORK	PA		03/18/2025	7.250	121,393		160,000
100186079	GUNNISON	CO		01/31/2025	7.375	121,537		160,000
100200024	MARIETTA	OK		03/06/2025	7.000	121,339		171,000
100157385	DEARBORN	MI		02/20/2025	8.625	121,431		173,000
100196824	SCOTCH PLAINS	NJ		02/25/2025	7.500	121,268		588,516
100193573	OAK LAWN	IL		02/10/2025	7.500	123,505		166,000
100189015	HOUSTON	TX		01/09/2025	8.499	121,275		165,000
3310093677	BRONX	NY		02/13/2025	8.666	121,176		240,000
3500119125	BURIEN	WA		03/21/2025	8.363	242,338		541,780
3500119123	BURIEN	WA		03/21/2025	8.363	242,338		657,500
100196939	MURRIETA	CA		02/25/2025	7.875	121,108		715,000
100196666	LEXINGTON	SC		02/25/2025	8.250	121,113		605,373
100200049	COAL CITY	IL		03/06/2025	6.500	121,093		167,000
100197306	GREENVILLE	SC		02/25/2025	9.000	122,335		460,137
100200013	DALLAS	TX		03/06/2025	6.500	121,044		196,000
100199823	PASADENA	CA		03/05/2025	11.175	120,861		1,250,000
100200140	SCHENECTADY	NY		03/06/2025	6.500	120,800		216,000
100193537	BETTENDORF	IA		02/10/2025	6.375	126,115		212,000
100157282	INDIANAPOLIS	IN		02/20/2025	7.500	120,731		162,000
100188168	WILLIAMSBURG	VA		01/07/2025	8.375	122,014		480,927
100194595	BARSTOW	CA		03/28/2025	7.125	120,514		260,000
100202007	EUCLID	OH		03/18/2025	7.125	120,503		155,000
100196880	BONNER SPRINGS	KS		02/25/2025	9.000	120,613		203,000
100157305	FLORISSANT	MO		02/20/2025	8.370	120,467		145,000
100193763	AUGUSTA	GA		02/10/2025	7.875	120,363		173,000
100204200	RIVERSIDE	CA		03/31/2025	8.550	120,317		545,869
100192257	BENTON	AR		01/31/2025	5.500	120,678		166,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100194204	MOUNT DORA	FL		02/14/2025	8.125	120,385		382,000
100195599	APPLETON	WI		02/24/2025	7.750	120,120		190,000
100196739	GOFFSTOWN	NH		02/25/2025	8.875	120,356		464,743
100204025	FORT WAYNE	IN		03/28/2025	7.750	119,893		166,000
100201672	WINCHESTER	OH		03/13/2025	7.375	119,860		168,000
100197061	VIRGINIA BEACH	VA		02/25/2025	8.625	119,979		430,658
3340098987	SCRANTON	PA		03/27/2025	8.708	149,688		284,800
3340097981	HAMPTON	GA		03/19/2025	8.174	149,688		57,000
100193691	BINGHAMTON	NY		02/10/2025	7.875	119,723		163,000
100202045	BROWNSVILLE	TX		03/18/2025	7.250	119,666		195,000
100192222	RENO	NV		01/31/2025	7.500	128,841		180,000
100196633	GILBERT	AZ		02/25/2025	8.500	119,493		504,727
100196826	MOUNTAIN VIEW	HI		02/25/2025	9.750	119,492		545,000
100194053	SLIDELL	LA		03/20/2025	8.000	119,438		175,000
100201423	MILWAUKEE	WI		03/12/2025	6.999	119,377		153,460
100193281	SOUTH BOUND BROOK	NJ		02/10/2025	7.375	222,988		418,000
100199466	ISLIP	NY		03/05/2025	8.925	119,397		600,000
100197446	MORENO VALLEY	CA		02/25/2025	8.625	119,540		602,276
100202021	GARY	IN		03/18/2025	7.250	119,016		158,000
100204027	VIDOR	TX		03/28/2025	7.990	118,909		151,000
100199664	PHILADELPHIA	TN		03/05/2025	8.650	118,930		420,700
100196743	BURLINGAME	CA		02/25/2025	8.125	118,956		1,265,423
3300005776	CRANFORD	NJ		03/05/2025	8.525	110,523	8,319	599,250
100200050	CEDAR FALLS	IA		03/06/2025	6.500	118,825		159,000
100201305	JACKSONVILLE	FL		03/12/2025	7.625	118,822		193,000
100193246	PARMA	OH		02/10/2025	6.375	118,794		194,000
100199645	LUDLOW	MA		03/05/2025	9.925	118,747		411,000
100177657	RANCHO CORDOVA	CA		01/16/2025	8.000	130,330		720,000
3310088275	LAKEWOOD	NJ		01/08/2025	8.323	78,482	40,184	741,000
3500116784	FORT LAUDERDALE	FL		02/18/2025	8.135	208,256	29,000	230,000
100191823	WELSH	LA		01/31/2025	7.375	118,631		158,000
3310095187	WYANDANCH	NY		02/13/2025	8.407	118,503		183,000
100198949	LINCOLN	NE		02/28/2025	6.570	118,444		216,000
100189597	CANTON	OH		01/17/2025	7.499	118,493		147,000
100204140	URBANA	OH		03/28/2025	7.250	118,292		216,100
100193302	PALATINE	IL		02/10/2025	7.375	118,579		214,000
100196950	RENO	NV		02/25/2025	8.750	119,586		796,188
100188249	ORLANDO	FL		01/07/2025	9.375	118,496		543,043
100197060	LAS VEGAS	NV		02/25/2025	8.500	118,283		470,997
100193287	PITTSBURGH	PA		02/10/2025	7.125	118,252		155,000
100197092	HENDERSON	NV		02/25/2025	10.250	118,204		407,000
100202151	LINTON	IN		03/18/2025	7.000	118,028		165,000
100192389	RIVERSIDE	CA		02/06/2025	8.375	118,986		686,262
100197015	UNION	WA		02/25/2025	7.875	117,731		615,139
100197703	UNITED KINGDOM	GBR		02/28/2025	5.690	143,260		193,726
100187908	HUNTINGTON BEACH	CA		01/07/2025	9.375	118,081		634,724
100197014	WICKENBURG	AZ		02/25/2025	8.875	117,701		929,813
3310093098	BROCKTON	MA		01/16/2025	7.920	117,612		247,500
3340097841	JACKSON	MS		03/27/2025	8.981	147,015		81,600
100193365	GRAPEVINE	TX		02/10/2025	6.625	117,801		280,000
100188561	HEPHZIBAH	GA		02/10/2025	8.625	117,600		141,000
3310092388	BOILING SPRINGS	SC		02/06/2025	7.700	43,322	74,260	400,000
100197711	UNITED KINGDOM	GBR		02/28/2025	5.690	143,073		193,726
100177552	PARMA	ID		01/16/2025	7.250	117,721		482,000
100192280	MEMPHIS	TN		01/31/2025	6.500	118,113		158,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196966	HENDERSON	NV		02/25/2025	9.500	117,492		561,785
100204269	NORFOLK	VA		03/31/2025	10.575	117,353		486,257
3310094083	CHICAGO	IL		01/16/2025	7.940	117,315		183,000
100192320	BALTIMORE	MD		01/31/2025	7.500	117,497		138,000
100196590	ANTELOPE	CA		02/25/2025	9.375	117,028		476,000
100201408	BALTIMORE	MD		03/12/2025	6.499	116,950		207,500
100196755	SUNRIVER	OR		02/25/2025	8.500	116,911		1,263,779
100197022	OXNARD	CA		02/25/2025	8.375	116,870		775,374
100197150	PORT ST LUCIE	FL		02/25/2025	8.750	116,799		392,661
100191443	DEN HAAG	NLD		01/29/2025	4.200	140,521		243,270
3310089405	CHARLOTTE	NC		01/16/2025	8.316	114,716	2,016	585,000
3500114372	NEWARK	NJ		02/18/2025	8.448	233,450		160,000
3500118014	BEACHWOOD	OH		03/21/2025	7.925	233,305		59,000
100190655	CLOVER	SC		01/28/2025	6.875	116,817		160,000
100199987	FARMINGTON	NM		03/06/2025	6.500	116,480		170,000
100157398	FAYETTEVILLE	NC		02/20/2025	8.000	116,575		192,000
100203664	TILBURG	NLD		03/26/2025	4.950	144,751		194,727
3500118261	POMPANO BEACH	FL		03/10/2025	7.765	232,915		65,000
100197749	S-GRAVENHAGE	NLD		02/26/2025	4.800	141,561		320,827
100200163	HUNTSVILLE	AL		03/06/2025	6.375	116,434		175,000
100202078	CLEVELAND	OH		03/18/2025	7.125	116,357		155,000
100196926	BULLHEAD CITY	AZ		02/25/2025	8.500	117,054		875,279
100202044	GARY	IN		03/18/2025	7.125	116,303		158,000
100193552	MINNEAPOLIS	MN		02/10/2025	7.625	116,653		158,000
100197727	S-GRAVENHAGE	NLD		02/26/2025	5.200	141,561		340,577
100193373	BAYONNE	NJ		02/10/2025	6.625	116,246		180,000
3340095503	FRESNO	CA		02/13/2025	8.804	145,253		209,600
100199456	RIVER VALE	NJ		03/05/2025	8.800	116,162		800,000
100198973	GARY	IN		02/28/2025	8.060	116,078		150,000
100157142	ATLANTA	GA		02/20/2025	7.250	116,008		294,000
100197138	FONTANA	CA		02/25/2025	9.000	115,881		714,691
100196909	EVANSTON	IL		02/25/2025	9.875	114,697		665,681
100201663	NORTHWOOD	NH		03/13/2025	7.750	115,669		376,000
100203134	OKLAHOMA CITY	OK		03/27/2025	7.125	115,618		151,000
100193475	COLUMBUS	GA		02/10/2025	6.625	115,787		210,000
100199688	ORO VALLEY	AZ		03/05/2025	9.300	115,598		1,550,000
100194073	HOPE MILLS	NC		03/20/2025	7.750	115,500		190,000
100196594	PORTLAND	OR		02/25/2025	9.625	115,406		540,000
100188089	MESA	AZ		01/07/2025	8.500	115,749		485,802
100191334	BINGHAMTON	NY		01/30/2025	7.875	115,316		157,000
100199482	PASADENA	CA		03/05/2025	11.025	115,324		1,150,000
100197391	SMITHFIELD	UT		02/25/2025	7.875	115,770		447,106
100196810	ARVADA	CO		02/25/2025	9.375	115,433		1,039,000
100197757	GRONINGEN	NLD		02/26/2025	4.800	139,674		240,026
100181444	LAFAYETTE	LA		01/09/2025	8.375	125,922		360,000
100196884	SAN JOSE	CA		02/25/2025	9.250	115,306		919,000
100193279	WEST NORRITON	PA		02/10/2025	6.875	115,106		275,000
100191566	BUCKEYE	AZ		01/31/2025	7.750	115,166		375,000
100157492	CHILLICOTHE	OH		02/20/2025	7.625	115,241		154,000
100191525	UNITED KINGDOM	GBR		01/29/2025	5.890	138,528		303,504
3.62502E+11	BATON ROUGE	LA		02/27/2025	8.220	230,000		114,000
100196974	PEORIA	AZ		02/25/2025	8.625	115,012		578,756
100187881	CHESTERFIELD	MI		01/07/2025	8.875	115,630		489,803
3310091822	PATCHOGUE	NY		02/13/2025	8.253	114,939		235,400
100193212	TEMPLE TERRACE	FL		02/10/2025	7.250	115,310		160,000

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	2	3					Additional	
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100193408	WINTER HAVEN	FL		02/10/2025	6.500	115,061		340,000
100201375	SPRING	TX		03/12/2025	6.999	114,760		261,000
100202033	MUNHALL	PA		03/18/2025	7.375	114,740		155,000
100200000	BUCHANAN DAM	TX		03/06/2025	6.000	114,742		265,000
100189525	BRIDGEPORT	MI		01/15/2025	9.374	114,712		146,000
100190344	KANSAS CITY	MO		01/22/2025	9.030	114,688		150,000
100193571	MEMPHIS	TN		02/10/2025	7.625	114,750		160,000
100196673	SANTA ROSA BEACH	FL		02/25/2025	8.500	114,519		626,449
100189619	TALLADEGA	AL		01/17/2025	6.499	114,451		160,000
100192218	STOCKTON	CA		01/31/2025	6.750	114,744		500,000
100201407	INDIANAPOLIS	IN		03/12/2025	6.999	114,392		149,900
3340092710	PARADISE	CA		02/06/2025	8.649	25,205	117,775	448,000
3410000658	NEWARK	NJ		01/27/2025	8.984	154,647	74,062	1,264,500
100188107	MODESTO	CA		01/07/2025	9.250	114,646		496,712
100202041	MEMPHIS	TN		03/18/2025	7.250	114,226		152,500
3500119166	DAVENPORT	FL		03/21/2025	7.925	228,375		42,000
100188648	ATWATER	CA		02/10/2025	7.250	114,178		415,000
3340091759	CAPE CORAL	FL		02/06/2025	8.946	95,813	46,900	118,400
100197737	S-GRAVENHAGE	NLD		02/26/2025	5.000	138,416		223,808
100157503	COLUMBUS	GA		02/20/2025	8.500	113,872		140,000
100202192	JACKSONVILLE	FL		03/18/2025	7.375	113,999		150,000
100198932	LORAIN	OH		02/28/2025	8.250	114,019		150,000
100188025	CONCORD	CA		01/07/2025	9.000	114,519		743,474
100192254	EAU CLAIRE	WI		01/31/2025	7.500	114,192		150,000
100196593	CORONA	CA		02/25/2025	9.250	113,830		699,997
100203639	UNITED KINGDOM	GBR		03/27/2025	5.550	142,559		187,268
100204392	SAN DIMAS	CA		03/31/2025	7.375	113,727		971,389
100201687	MAYS LANDING	NJ		03/13/2025	7.875	113,746		155,000
100201400	INDIANAPOLIS	IN		03/12/2025	6.999	113,706		149,000
3500114397	DANIA BEACH	FL		01/08/2025	8.388	134,850	92,513	684,000
100198950	LOWVILLE	NY		02/28/2025	8.140	113,716		160,000
100200123	PHILADELPHIA	PA		03/06/2025	7.125	113,646		145,000
3310094975	JERSEY CITY	NJ		03/07/2025	8.267	113,603		282,000
3310095236	CENTRAL ISLIP	NY		02/20/2025	8.407	113,603		270,000
100190404	KNOXVILLE	TN		01/23/2025	9.125	114,105		471,000
100200117	WARMINSTER	PA		03/06/2025	6.625	113,512		150,000
100197431	MAUMELLE	AR		02/25/2025	8.875	113,504		648,146
100197113	CLOVIS	CA		02/25/2025	8.125	113,452		726,448
100199920	WESTLAND	MI		03/05/2025	10.050	113,350		253,000
100197701	UNITED KINGDOM	GBR		02/28/2025	6.990	137,939		297,046
100191430	UTRECHT	NLD		01/29/2025	5.350	136,357		540,599
100188147	SALT LAKE CITY	UT		01/07/2025	8.750	113,723		594,184
100199547	OAKLEY	CA		03/05/2025	10.175	113,191		716,500
100204281	HAWTHORNE	CA		03/31/2025	8.875	112,909		876,255
100177416	OCEAN CITY	MD		01/16/2025	7.750	162,346		832,000
100197342	GREEN VALLEY	AZ		02/25/2025	9.750	112,908		425,000
100197262	BUCKEYE	AZ		02/25/2025	9.500	112,866		361,965
100197289	MESA	AZ		02/25/2025	7.250	113,218		491,170
100190283	TROY	NY		01/22/2025	7.930	112,683		156,000
100201391	CLEARLAKE OAKS	CA		03/12/2025	7.499	112,633		155,000
100188002	LAS VEGAS	NV		01/07/2025	9.500	112,756		456,881
100192186	CRESTWOOD	IL		01/31/2025	8.000	112,746		143,000
100200159	DUBLIN	OH		03/06/2025	6.375	112,430		212,000
3410000716	HIGHLANDS	NJ		02/14/2025	8.990	217,737	6,963	150,000
3500118383	CHARLOTTE	NC		03/10/2025	7.953	224,315		306,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100193424	CORYDON	IN		02/10/2025	7.500	112,181		138,000
100157386	INDIANAPOLIS	IN		02/20/2025	8.250	112,055		177,000
100202171	WINFIELD	KS		03/18/2025	7.125	111,961		147,900
100200138	MADISON	ME		03/06/2025	6.625	111,900		150,000
100191512	UNITED KINGDOM	GBR		01/29/2025	5.790	134,731		184,685
100191715	JACKSON	WI		02/20/2025	7.875	111,874		185,000
100192276	CINCINNATI	OH		01/31/2025	7.875	112,065		135,000
100200098	BLUEFIELD	WV		03/06/2025	6.375	111,781		200,000
100186074	INDIANAPOLIS	IN		01/31/2025	7.500	111,874		135,000
100200045	FORRESTON	IL		03/06/2025	6.500	111,670		170,000
100193310	MEMPHIS	TN		02/10/2025	6.625	111,846		150,000
100197076	NEWARK	DE		02/25/2025	9.250	111,671		447,684
3300005693	NEW CANAAN	CT		02/19/2025	8.625	103,770	7,811	1,622,310
100193285	READING	PA		02/10/2025	7.625	111,567		145,000
100190318	CLEVELAND	OH		01/22/2025	8.570	111,541		144,000
100198937	GREENVILLE	NC		02/28/2025	7.810	111,462		155,000
100190331	AKRON	OH		01/22/2025	7.990	111,513		145,000
3310090266	COPIAGUE	NY		02/06/2025	8.470	111,434		273,800
100196804	NATIONAL CITY	CA		02/25/2025	8.000	111,504		629,958
100193311	BENTON	AR		02/10/2025	7.375	111,577		149,000
100190394	OCEAN	NJ		01/23/2025	7.500	111,655		941,000
100190379	MILWAUKEE	WI		01/22/2025	7.860	111,207		145,000
100203633	UNITED KINGDOM	GBR		03/27/2025	7.490	139,342		226,014
100200005	LAREDO	TX		03/06/2025	6.500	111,195		166,000
100197345	ROBERTSDALE	AL		02/25/2025	8.250	111,359		322,609
100190376	MILWAUKEE	WI		01/22/2025	7.610	110,947		155,000
3500119240	FORT LAUDERDALE	FL		03/21/2025	7.800	221,850		325,000
100197151	RIVERSIDE	RI		02/25/2025	8.250	110,875		385,821
100177522	CLEVELAND	OH		01/16/2025	8.500	110,937		128,000
3500117412	MIAMI	FL		03/21/2025	8.175	197,599	23,900	174,000
100202127	DETROIT	MI		03/18/2025	7.750	110,752		165,000
100197052	LOS ANGELES	CA		02/25/2025	8.750	110,711		1,076,986
100201325	EUCLID	OH		03/12/2025	8.875	110,686		141,000
100193309	ROCKFORD	IL		02/10/2025	7.625	110,757		153,000
100193479	HUACHUCA CITY	AZ		02/10/2025	7.375	110,739		148,000
100190801	BALTIMORE	MD		01/27/2025	6.875	110,720		185,000
100202009	SHELBY	NC		03/18/2025	7.125	110,433		172,000
3340094434	DETROIT	MI		02/20/2025	8.946	138,006		217,600
100194186	MARIETTA	GA		02/14/2025	9.375	110,685		369,000
100204405	OMRO	WI		03/31/2025	10.625	110,256		256,751
100177035	BEDFORD	OH		01/16/2025	7.875	110,567		142,000
100191438	S-GRAVENHAGE	NLD		01/29/2025	4.850	132,402		240,026
100188201	YULEE	FL		01/07/2025	8.500	110,417		781,321
100177199	SYRACUSE	NY		01/16/2025	9.750	110,173		145,000
100197196	SAN BERNARDINO	CA		02/25/2025	8.875	109,989		546,187
100204362	CUMMING	GA		03/31/2025	6.875	109,937		686,307
100157319	COUNTRY CLUB HILLS	IL		02/20/2025	8.500	110,003		132,000
100191532	UNITED KINGDOM	GBR		01/29/2025	5.890	132,231		180,811
100202150	NEWARK	OH		03/18/2025	7.500	109,804		167,000
100187983	HIGH RIDGE	MO		01/07/2025	8.750	110,055		559,814
100202123	STEUBENVILLE	OH		03/18/2025	7.375	109,521		145,000
100192184	HAMILTON	OH		01/31/2025	7.625	109,955		151,000
100200075	EUSTIS	FL		03/06/2025	6.250	109,436		160,000
100193773	PUEBLO	CO		02/10/2025	8.125	109,391		139,000
100181398	DUNNELLON	FL		01/09/2025	7.875	109,463		165,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197411	MENDHAM	NJ		02/25/2025	11.000	109,319		925,000
100188600	SUMTER	SC		02/10/2025	7.250	109,281		160,000
100193728	KILLEEN	TX		02/10/2025	7.500	109,291		151,000
100188580	NORTH LAS VEGAS	NV		02/10/2025	6.875	109,243		248,000
100199926	DOWNEY	CA		03/05/2025	8.525	109,125		1,024,500
100203617	UNITED KINGDOM	GBR		03/27/2025	6.990	136,693		193,726
100190421	MOYOCK	NC		01/23/2025	8.625	109,289		666,000
100191003	PHILADELPHIA	PA		01/29/2025	7.874	109,008		142,000
100188591	GARFIELD HEIGHTS	OH		02/10/2025	7.375	108,977		144,000
3500114093	WINTER PARK	FL		01/27/2025	8.648	217,500		203,000
100199707	COLTS NECK	NJ		03/05/2025	9.175	108,712		1,320,400
100199614	LANCASTER	PA		03/05/2025	11.300	108,689		235,000
3410000662	MAPLEWOOD	NJ		01/10/2025	8.684	153,914	63,345	63,700
100188100	MARIETTA	GA		01/07/2025	8.875	108,856		494,500
3300005712	LODI	NJ		03/05/2025	8.525	100,826	7,589	318,500
100188197	TRACY	CA		01/07/2025	8.500	108,784		761,039
100188967	COLUMBUS	GA		01/09/2025	6.499	108,296		149,000
100197421	BUMPASS	VA		02/25/2025	8.875	108,550		383,902
100197246	CAREY	OH		02/25/2025	9.250	108,542		216,579
100203616	UNITED KINGDOM	GBR		03/27/2025	5.690	135,676		180,811
100202186	DEARBORN HEIGHTS	MI		03/18/2025	7.625	108,234		156,000
100194553	GREENSBORO	NC		02/20/2025	8.125	108,289		130,000
100191408	ARNHEM	NLD		01/29/2025	5.000	130,112		237,864
100196806	SAN DIEGO	CA		02/25/2025	8.875	108,113		1,003,000
100201393	PUEBLO	CO		03/12/2025	7.250	108,062		170,000
100199698	EL CAJON	CA		03/05/2025	11.525	107,884		545,000
100199496	BRONX	NY		03/05/2025	10.050	107,859		745,000
100197028	DELRAY BEACH	FL		02/25/2025	9.250	107,843		665,014
100199506	COLLIERVILLE	TN		03/05/2025	11.300	107,844		830,000
3340098802	SCRANTON	PA		03/27/2025	8.708	134,719		224,000
3340097780	GLENS FALLS	NY		03/27/2025	8.566	134,719		228,000
100202193	MILLBROOK	AL		03/18/2025	7.625	107,753		140,000
100196887	RICHMOND	CA		02/25/2025	8.250	107,700		762,383
3340091801	STREAMWOOD	IL		01/16/2025	8.651	134,442		232,000
100201425	LYNCHBURG	VA		03/12/2025	7.999	107,520		128,000
3410000750	ROYAL OAK	MI		03/14/2025	8.736	214,930		329,000
100186045	GONZALES	TX		01/31/2025	8.500	107,520		128,000
100197381	ROY	WA		02/25/2025	9.875	107,577		780,000
100190446	PEORIA	AZ		01/23/2025	8.375	107,832		362,000
100197209	WINSTON	GA		02/25/2025	9.125	107,408		1,120,000
100204406	BONITA	CA		03/31/2025	8.250	107,338		1,109,000
100197432	MIDDLETOWN	DE		02/25/2025	8.750	107,374		616,895
100199704	NAPERVILLE	IL		03/05/2025	11.500	107,352		530,000
100197040	ROSEVILLE	CA		02/25/2025	9.125	107,483		660,668
100193300	PHILADELPHIA	PA		02/10/2025	7.625	107,620		125,000
100196943	SAN DIEGO	CA		02/25/2025	8.625	107,612		513,494
100197200	MIRAMAR	FL		02/25/2025	9.000	107,462		471,835
100197422	CLOVER	SC		02/25/2025	8.750	107,182		756,854
100197327	GOODYEAR	AZ		02/25/2025	8.875	107,080		509,231
100203722	HAARLEM	NLD		03/26/2025	5.250	177,375		207,969
100190350	SHARON HILL	PA		01/22/2025	7.550	106,707		140,000
100188021	VICTORVILLE	CA		01/07/2025	8.750	107,666		477,000
100197263	RIVERSIDE	CA		02/25/2025	7.875	107,001		886,416
100199593	DURHAM	NC		03/05/2025	9.550	106,990		505,000
100157495	MACON	GA		02/20/2025	8.350	107,024		134,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204291	HIALEAH	FL		03/31/2025	8.125	106,800		578,108
100193333	CHICAGO	IL		02/10/2025	8.125	106,940		132,000
100196766	WICHITA	KS		02/25/2025	8.000	106,873		473,110
100203634	UNITED KINGDOM	GBR		03/27/2025	6.590	133,710		174,353
100190261	MONTICELLO	NY		01/22/2025	7.650	106,628		200,000
100157302	SAINT LOUIS	MO		02/20/2025	8.500	106,542		128,000
100195601	NEW KENSINGTON	PA		02/24/2025	7.375	106,525		170,000
100199947	GLENHAVEN	CA		03/05/2025	10.800	106,405		368,000
100199420	NEWARK	NJ		03/05/2025	10.900	106,391		375,000
100199839	GALT	CA		03/05/2025	8.900	106,273		1,090,000
100199666	SOUTH DENNIS	MA		03/05/2025	9.300	106,268		671,100
100193451	MONTGOMERY	AL		02/10/2025	7.625	106,381		135,000
100192215	MEMPHIS	TN		01/31/2025	7.625	106,424		142,000
100202187	MILWAUKEE	WI		03/18/2025	7.125	106,199		141,000
100199599	BREWSTER	MA		03/05/2025	8.925	106,096		918,300
100197024	KISSIMMEE	FL		02/25/2025	9.250	106,081		430,000
100199794	SOUTH LAKE TAHOE	CA		03/05/2025	9.550	106,055		1,204,800
100196790	SAN JOSE	CA		02/25/2025	8.375	105,993		1,241,878
100203615	UNITED KINGDOM	GBR		03/27/2025	5.690	132,727		174,353
100196956	SAN JOSE	CA		02/25/2025	8.750	105,921		1,109,750
100201753	HOFFMAN ESTATES	IL		03/18/2025	7.375	105,898		140,000
100200105	BALTIMORE	MD		03/06/2025	6.375	105,899		200,000
100157270	MYRTLE BEACH	SC		02/20/2025	8.500	105,934		133,000
100197026	LONGMONT	CO		02/25/2025	8.500	105,850		828,426
100185246	VALDOSTA	GA		01/24/2025	8.125	105,840		148,000
100188129	THORNTON	CO		01/07/2025	9.250	106,103		704,577
100188195	VICTORVILLE	CA		01/07/2025	8.750	105,954		462,686
100193282	YORK	PA		02/10/2025	7.500	105,900		145,000
100196682	JACKSONVILLE	FL		02/25/2025	8.375	105,744		632,534
100157404	OCALA	FL		02/20/2025	8.250	105,682		140,000
100199543	LOUISVILLE	KY		03/05/2025	11.250	105,645		283,000
100191542	UNITED KINGDOM	GBR		01/29/2025	6.240	127,194		174,353
100187838	GOLD RIVER	CA		01/07/2025	9.000	105,962		712,801
100199526	JUPITER	FL		03/05/2025	8.900	105,602		899,000
100197033	UNION CITY	GA		02/25/2025	8.000	105,560		320,000
100197240	FORT SCOTT	KS		02/25/2025	7.375	105,527		282,394
100199960	MANASSAS	VA		03/05/2025	8.900	105,507		695,500
3340098607	SCRANTON	PA		03/27/2025	8.708	131,868		66,000
100197442	WILMINGTON	DE		02/25/2025	9.000	105,448		498,000
100199783	KAYSVILLE	UT		03/05/2025	11.750	105,423		922,000
100197239	PONTE VEDRA	FL		02/25/2025	8.875	105,415		669,953
100197120	LAS VEGAS	NV		02/25/2025	8.500	105,359		857,097
100196976	SANTA CLARITA	CA		02/25/2025	9.125	105,461		855,951
100196591	KAILUA KONA	HI		02/25/2025	8.250	105,517		881,801
100187787	LEHI	UT		01/07/2025	8.375	105,599		573,412
100196707	SALEM	OR		02/25/2025	8.375	105,205		685,243
100187880	TOMS RIVER	NJ		01/07/2025	8.875	105,762		565,279
100192266	MERCEDES	TX		01/31/2025	7.625	105,442		125,000
100157452	PHILADELPHIA	PA		02/20/2025	8.500	105,220		166,000
100200046	PACIFIC	MO		03/06/2025	6.250	105,117		170,000
100201404	FLINT	MI		03/12/2025	9.250	105,105		143,000
100197365	WINDERMERE	FL		02/25/2025	8.875	105,085		962,488
100202138	PHILADELPHIA	PA		03/18/2025	7.375	104,975		140,000
100199059	SAINT ROBERT	MO		02/28/2025	6.625	105,030		142,000
100187779	LOUDON	NH		01/07/2025	9.500	105,054		566,105

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100199602	SANTEE	CA		03/05/2025	7.550	104,820		858,900
3500115380	OVIEDO	FL		01/08/2025	8.325	171,064	38,530	229,500
100197206	MIRAMAR	FL		02/25/2025	11.000	104,809		700,000
100197423	HUDSONVILLE	MI		02/25/2025	8.750	104,784		353,659
100202132	MANSFIELD	OH		03/18/2025	7.875	104,737		139,000
100201415	BALTIMORE	MD		03/12/2025	7.999	104,655		125,000
100177673	KISSIMMEE	FL		01/16/2025	8.375	104,736		410,000
100204255	KALAMAZOO	MI		03/31/2025	8.000	104,512		415,000
100202454	MARTGATE	FL		03/20/2025	8.750	104,515		140,000
100195567	HOUSTON	TX		02/24/2025	9.499	104,500		291,000
3340097126	MARIETTA	GA		03/27/2025	8.316	130,601		372,000
100196760	MOUNT PLEASANT	MI		02/25/2025	8.625	104,303		301,694
100190435	MESA	AZ		01/23/2025	8.250	104,999		422,000
100177573	RANGER	TX		01/16/2025	7.250	104,507		145,000
100197036	OAKLAND	CA		02/25/2025	7.875	104,394		1,460,582
100199748	SCHERERVILLE	IN		03/05/2025	11.875	104,189		325,000
100200039	GREERS FERRY	AR		03/06/2025	6.875	104,155		140,000
100192200	SAINT LOUIS	MO		01/31/2025	6.750	104,407		136,000
3310094781	LOXAHATCHEE	FL		02/20/2025	7.940	104,136		306,000
100192197	BETHLEHEM	PA		01/31/2025	6.875	104,424		281,000
100181379	LAS VEGAS	NV		01/09/2025	7.375	104,284		390,000
100200066	BIRMINGHAM	AL		03/06/2025	6.990	104,082		136,000
100196990	ROSEVILLE	CA		02/25/2025	9.000	104,197		792,251
3310094066	POMPANO BEACH	FL		02/06/2025	7.700	103,950		150,000
100192272	HAZEL PARK	MI		01/31/2025	7.125	104,151		133,000
100201829	TYLER	TX		03/18/2025	7.625	103,887		149,000
100199494	BRISTOL	IN		03/05/2025	9.625	103,882		669,000
100197063	ROCHESTER	MN		02/25/2025	9.000	103,848		826,316
100203149	BAKERSFIELD	CA		03/27/2025	6.625	103,810		275,000
100203717	S-GRAVENHAGE	NLD		03/26/2025	4.950	129,000		216,240
100197309	FLEMINGTON	NJ		02/25/2025	8.500	103,786		670,599
100197212	KINGSTON	WA		02/25/2025	7.875	103,919		1,337,407
100199790	KNOXVILLE	TN		03/05/2025	10.050	103,096		900,000
100199824	PHOENIX	AZ		03/05/2025	9.175	103,723		383,000
100177094	STUART	FL		01/16/2025	9.000	103,948		175,000
100197169	SAN FRANCISCO	CA		02/25/2025	8.500	103,652		1,350,758
100200052	DES MOINES	IA		03/06/2025	5.750	103,565		180,000
100191822	LAKE CHARLES	LA		01/31/2025	7.500	103,584		136,000
3310087756	OYSTER BAY	NY		01/16/2025	8.953	103,505		540,400
3310087752	OYSTER BAY	NY		01/16/2025	8.953	103,505		534,000
100197184	HIGHLANDS RANCH	CO		02/25/2025	8.250	103,448		580,247
100197123	WHITTIER	CA		02/25/2025	7.875	103,446		1,010,934
3300005708	SANTA FE	NM		02/19/2025	9.050	96,150	7,237	189,630
100192314	DAVENPORT	IA		01/31/2025	7.875	103,574		119,500
100200031	EL RENO	OK		03/06/2025	6.875	103,348		154,000
100194200	COMPTON	CA		02/14/2025	7.500	103,295		701,000
100196712	MERRITT ISLAND	FL		02/25/2025	8.625	103,244		772,000
3340095693	CHICAGO	IL		02/20/2025	8.946	129,017		67,400
100157304	KANSAS CITY	KS		02/20/2025	7.870	103,283		131,000
100191292	SAN ANTONIO	TX		01/30/2025	7.125	103,249		500,000
100196636	RUCKERSVILLE	VA		02/25/2025	9.250	103,314		335,577
100197012	EVERETT	WA		02/25/2025	8.375	103,134		788,843
100196985	YUMA	AZ		02/25/2025	8.750	104,549		569,711
100196938	SAN FRANCISCO	CA		02/25/2025	7.875	103,131		1,842,519
100189713	LAS VEGAS	NV		02/20/2025	7.500	103,011		135,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100200102	LONG ISLAND	VA		03/06/2025	7.125	102,952		140,000
100196900	INDIO	CA		02/25/2025	8.625	103,210		719,700
100190231	FORT WAYNE	IN		01/21/2025	7.750	103,161		158,000
100190820	GREENVILLE	NC		01/27/2025	7.500	102,958		135,000
100193574	COCOA	FL		02/10/2025	7.000	102,925		145,000
100185286	WARREN	MI		01/24/2025	7.375	104,735		173,000
100201931	PHILADELPHIA	PA		03/18/2025	7.500	102,739		135,500
100197090	SEBASTIAN	FL		02/25/2025	9.250	102,884		510,000
100204353	MARYSVILLE	OH		03/31/2025	8.600	102,699		411,228
100177241	ROSELAND	VA		01/16/2025	7.250	102,833		162,000
100204337	RICHMOND	CA		03/31/2025	9.750	102,620		597,354
3340096139	BALTIMORE	MD		03/27/2025	8.744	128,304		69,000
100201369	ORLANDO	FL		03/12/2025	6.999	102,552		163,000
100197301	SAN DIEGO	CA		02/25/2025	7.875	102,730		1,366,336
100200137	WORCESTER	MA		03/06/2025	6.125	102,535		214,000
100157298	PORT ARTHUR	TX		02/20/2025	8.000	102,578		130,000
100193407	KANSAS CITY	MO		02/10/2025	7.375	102,650		165,000
100200136	YORK	ME		03/06/2025	6.500	102,455		651,000
100197362	RANCHO CUCAMONGA	CA		02/25/2025	8.250	102,382		714,907
100200018	TULSA	OK		03/06/2025	6.250	102,372		195,000
100199776	HACKENSACK	NJ		03/05/2025	8.875	102,365		894,200
100197072	SUSSEX	NJ		02/25/2025	8.875	102,336		386,143
100187776	ENGLEWOOD	NJ		01/07/2025	7.875	103,211		676,219
3310094311	FORT LAUDERDALE	FL		02/06/2025	8.498	85,509	16,751	190,800
100204235	EDGEWATER	MD		03/31/2025	10.350	102,202		425,631
3310091596	NEW ROCHELLE	NY		02/13/2025	8.428	93,555	8,663	217,500
100192245	WILMINGTON	NC		01/31/2025	7.375	102,369		130,000
100200101	STAUNTON	VA		03/06/2025	6.500	102,120		203,000
100201401	AKRON	OH		03/12/2025	6.999	102,077		135,000
100197051	CHINO	CA		02/25/2025	7.875	102,417		813,000
100197708	UNITED KINGDOM	GBR		02/28/2025	6.090	124,358		200,183
100196748	WAIKOLOA	HI		02/25/2025	8.500	102,044		1,154,310
100204328	HAMPTON	VA		03/31/2025	9.875	101,914		243,000
100188044	VISTA	CA		01/07/2025	7.875	102,073		724,772
3310092029	FLANDERS	NY		01/16/2025	8.407	96,228	5,646	171,750
100193401	HERNDON	VA		02/10/2025	6.875	102,052		324,000
100193299	COLUMBIA	MD		02/10/2025	6.875	102,052		465,000
3500109793	MIAMI	FL		01/08/2025	8.075	149,531	54,084	255,000
100191524	UNITED KINGDOM	GBR		01/29/2025	5.890	122,582		193,726
100193314	MEMPHIS	TN		02/10/2025	6.375	101,945		138,000
100204257	SANTA MARIA	CA		03/31/2025	8.500	101,732		760,000
100203610	UNITED KINGDOM	GBR		03/27/2025	6.090	127,496		167,896
100197673	UNITED KINGDOM	GBR		02/28/2025	6.990	123,758		180,811
100188215	PEMBROKE PINES	FL		01/07/2025	7.875	102,034		684,000
100188069	NORTH BERGEN	NJ		01/07/2025	9.000	101,977		540,076
100190464	GREENSBORO	NC		01/24/2025	7.000	101,657		155,000
3340086629	EVERGREEN PARK	IL		03/19/2025	8.910	126,878		55,000
3500117166	ROTONDA WEST	FL		02/18/2025	7.800	203,000		146,400
100202178	GREENSBORO	NC		03/18/2025	8.875	101,473		129,000
100188050	DELRAN	NJ		01/07/2025	7.500	101,638		443,063
100197128	PETERSBURG	VA		02/25/2025	9.375	101,431		289,680
100203632	UNITED KINGDOM	GBR		03/27/2025	6.240	126,955		180,811
100193159	PHILADELPHIA	PA		03/20/2025	7.000	101,280		205,000
100199446	VENTURA	CA		03/05/2025	7.900	101,276		1,196,000
100188123	MENIFEE	CA		01/07/2025	7.750	101,618		417,462

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197379	ESCONDIDO	CA		02/25/2025	8.000	101,213		605,569
100199452	PORT ANGELES	WA		03/05/2025	10.250	101,231		385,000
100187833	LARGO	FL		01/07/2025	9.000	101,329		538,275
100204145	CANTON	OH		03/28/2025	8.125	101,040		128,000
100197025	SAN FRANCISCO	CA		02/25/2025	9.125	100,902		1,845,000
100188980	COLUMBUS	GA		01/09/2025	6.875	100,967		139,000
100157484	DETROIT	MI		02/20/2025	7.875	101,029		135,000
100194049	SUN CITY CENTER	FL		03/20/2025	7.125	100,900		320,000
100197343	OLD LYME	CT		02/25/2025	7.875	100,816		709,512
100196957	YORKTOWN HEIGHTS	NY		02/25/2025	9.625	101,052		751,702
3300005390	MIAMI	FL		01/03/2025	9.070	39,395	61,339	453,390
100177540	PHOENIX	AZ		01/16/2025	7.000	101,020		440,000
100202028	CHICAGO HEIGHTS	IL		03/18/2025	7.000	100,696		135,000
100196937	SAN PABLO	CA		02/25/2025	7.500	100,762		576,069
100202091	MACON	GA		03/18/2025	7.375	100,654		132,000
100199710	PHILADELPHIA	PA		03/05/2025	7.290	100,617		1,005,000
100177033	OCEAN CITY	MD		01/16/2025	6.875	100,645		345,000
100190782	ROCHESTER	NY		01/27/2025	6.875	100,623		148,000
100193305	LISLE	IL		02/10/2025	6.625	100,583		138,000
100193392	WILMINGTON	NC		02/10/2025	7.375	100,426		130,000
3310095918	VILLA RICA	GA		03/07/2025	7.950	100,238		252,000
100190428	NEWPORT	OR		01/23/2025	8.500	100,329		448,000
100157507	MEMPHIS	TN		02/20/2025	7.625	100,202		125,000
100191528	UNITED KINGDOM	GBR		01/29/2025	5.550	120,425		164,667
100197347	SUN VALLEY	CA		02/25/2025	8.500	99,789		989,256
100190429	ANTIOCH	CA		01/23/2025	7.875	100,450		772,000
100194203	BLOOMFIELD	NJ		02/14/2025	7.375	99,988		811,000
3340096449	GASTONIA	NC		03/27/2025	8.892	124,740		300,000
100196783	FONTANA	CA		02/25/2025	8.500	99,672		654,685
100191527	UNITED KINGDOM	GBR		01/29/2025	5.550	120,096		167,896
100190396	COLTON	CA		01/23/2025	9.875	99,839		525,000
100177071	PALM DESERT	CA		01/16/2025	7.250	99,942		485,500
100192258	CLEVELAND	OH		01/31/2025	7.500	99,834		123,000
100200124	MARIETTA	PA		03/06/2025	6.125	99,618		165,000
100177584	TUSCON	AZ		01/16/2025	6.500	99,804		245,000
100204265	ESCONDIDO	CA		03/31/2025	8.775	99,400		1,034,797
3310093696	UTICA	NY		03/07/2025	8.323	99,376		233,400
100196947	RANCHO SANTA MARGARITA	CA		02/25/2025	8.375	99,256		1,078,280
100193535	BUFFALO	NY		02/10/2025	7.500	99,723		138,000
100196798	SALINAS	CA		02/25/2025	9.125	99,038		833,000
100193274	AKRON	OH		02/10/2025	7.375	99,076		130,000
100199499	SOUTH HADLEY	MA		03/05/2025	11.625	98,901		340,000
100188917	LAUGHLIN	NV		01/09/2025	8.625	98,288		135,000
100190250	CLEVELAND	OH		01/22/2025	8.400	98,765		128,000
100198969	BALTIMORE	MD		02/28/2025	8.700	98,738		130,000
100192226	AKRON	OH		01/31/2025	8.000	98,870		135,000
100190450	NOKESVILLE	VA		01/23/2025	8.250	99,048		687,000
100191423	ALMELO	NLD		01/29/2025	4.950	118,662		205,428
100193548	RHINELANDER	WI		02/10/2025	7.000	98,549		185,000
100200107	PETERSBURG	VA		03/06/2025	6.625	98,375		160,000
100192178	CRESTWOOD	IL		01/31/2025	8.000	98,554		125,000
100196917	VALRICO	FL		02/25/2025	8.750	98,352		328,397
100202168	SPRINGFIELD	OH		03/18/2025	7.750	98,288		133,000
100196658	VASSAR	MI		02/25/2025	9.500	98,116		281,000
100199580	SOUTHFIELD	MI		03/05/2025	11.625	98,249		333,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500114434	WESTMINSTER	SC		01/27/2025	8.148	88,988	107,316	270,000
100204391	ELIZABETHTOWN	KY		03/31/2025	9.525	98,109		258,162
100197149	TOLLESON	AZ		02/25/2025	8.375	98,139		402,531
100197388	DAVENPORT	FL		02/25/2025	9.500	98,093		408,999
100201428	MEMPHIS	TN		03/12/2025	7.750	98,008		125,000
100202094	ST. LOUIS	MO		03/18/2025	7.250	97,990		130,000
100199618	BRONX	NY		03/05/2025	9.875	98,016		750,000
100196622	MESA	AZ		02/25/2025	8.625	97,867		377,881
100197213	DOVER	DE		02/25/2025	9.375	97,769		369,000
100196702	NORTH LAS VEGAS	NV		02/25/2025	8.750	97,654		364,041
100190300	GARFIELD HEIGHTS	OH		01/22/2025	8.250	97,545		137,000
100157101	GARLAND	TX		02/20/2025	7.990	98,158		205,000
100196630	DOVER	DE		02/25/2025	9.250	97,428		634,265
100202046	CINCINNATI	OH		03/18/2025	7.000	97,305		150,000
100157190	GAINESVILLE	FL		02/20/2025	7.625	97,989		171,500
100193249	BEDFORD	OH		02/10/2025	7.625	97,185		127,000
100199465	CROTON	OH		03/05/2025	11.125	97,090		300,000
100197172	LINCOLN CITY	OR		02/25/2025	8.875	97,057		518,686
3410000667	GYPSUM	CO		01/10/2025	9.184	110,168	83,858	340,400
100192300	GREENVILLE	SC		01/31/2025	7.125	98,187		243,000
3340096973	CHICAGO	IL		03/19/2025	8.708	121,176		96,000
100202095	COLUMBUS	GA		03/18/2025	7.000	96,864		128,000
100200062	AKRON	OH		03/06/2025	6.250	96,894		130,000
100190329	ZANESVILLE	OH		01/22/2025	7.300	96,892		160,000
100197456	ZACHARY	LA		02/25/2025	7.500	97,422		253,640
100201718	LANCASTER	SC		03/18/2025	7.250	96,399		221,000
100199950	FAIRLESS HILLS	PA		03/05/2025	8.875	96,645		475,000
100202020	MILWAUKEE	WI		03/18/2025	7.375	96,617		128,000
100190355	NORTH LITTLE ROCK	AR		01/22/2025	8.060	96,615		127,000
100197465	ALEXANDRIA	VA		02/25/2025	9.375	96,639		379,585
3500114315	FORT LAUDERDALE	FL		03/21/2025	8.300	192,850		310,000
100191513	UNITED KINGDOM	GBR		01/29/2025	5.790	116,109		193,726
100197130	CARMICHAEL	CA		02/25/2025	8.000	96,373		785,756
100202060	WILSON	NC		03/18/2025	8.000	96,318		127,000
100198959	OMAHA	NE		02/28/2025	8.950	96,366		125,000
100199991	PHOENIX	AZ		03/06/2025	6.250	96,255		270,000
100199816	NEWARK	IL		03/05/2025	7.040	96,231		520,000
3500116408	MIAMI	FL		02/18/2025	8.260	164,519	27,913	68,000
100197461	COLUMBIA	NJ		02/25/2025	8.750	96,049		403,646
3500115628	PORT ST. LUCIE	FL		01/27/2025	8.210	176,719	15,446	221,500
100193304	ZION	IL		02/10/2025	8.125	96,192		121,000
100199955	VISTA	CA		03/05/2025	10.250	95,968		970,000
100202048	SAN BENITO	TX		03/18/2025	7.250	95,956		132,000
100199427	GRETNA	LA		03/05/2025	9.250	95,930		344,000
3340092335	CHICAGO	IL		01/16/2025	8.948	89,148	30,631	108,000
100199775	SPRING HILL	TN		03/05/2025	10.125	95,718		644,000
3340093895	MINERAL WELLS	TX		02/06/2025	9.190	55,430	64,152	352,000
100157447	TOWSON	MD		02/20/2025	8.500	95,484		134,000
100202077	SPRINGFIELD	OH		03/18/2025	7.000	95,303		129,000
100199861	ASHBURN	VA		03/05/2025	8.875	95,242		793,000
100196685	SAN DIMAS	CA		02/25/2025	8.750	95,239		1,207,898
100197418	ARLINGTON	AZ		02/25/2025	9.000	95,105		536,000
100202096	DETROIT	MI		03/18/2025	7.250	95,150		125,000
100199617	BRANCHBURG	NJ		03/05/2025	7.750	95,098		784,500
100197366	SAYREVILLE	NJ		02/25/2025	9.500	95,220		460,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197002	LANSING	MI		02/25/2025	8.875	95,059		395,409
100187860	GILBERT	AZ		01/07/2025	8.500	95,383		657,222
100191424	SCHIEDAM	NLD		01/29/2025	5.100	114,290		197,859
100191404	BREDA	NLD		01/29/2025	5.350	114,499		326,522
100188058	ALBUQUERQUE	NM		01/07/2025	8.875	95,089		513,999
100192277	GAASTRA	MI		01/31/2025	7.125	95,096		223,000
100190442	DURANGO	CO		01/23/2025	9.000	95,092		465,000
100196788	FAIR OAKS	CA		02/25/2025	9.125	94,781		730,000
100193349	HAZEL CREST	IL		02/10/2025	7.125	94,851		126,000
100193277	DETROIT	MI		02/10/2025	6.990	94,846		133,000
100196910	CANAL WHCHSTR	OH		02/25/2025	8.625	94,805		295,843
100197385	SURPRISE	AZ		02/25/2025	9.250	94,632		596,000
100194197	CALIMESA	CA		02/14/2025	8.500	94,599		1,038,000
100197070	WAIANAE	HI		02/25/2025	8.625	94,540		837,000
100197134	ANTIOCH	CA		02/25/2025	8.500	94,205		795,338
100197665	UNITED KINGDOM	GBR		02/28/2025	5.890	114,608		167,896
100197687	UNITED KINGDOM	GBR		02/28/2025	5.550	114,608		154,981
100196940	LAS VEGAS	NV		02/25/2025	8.000	94,194		347,233
100197714	UNITED KINGDOM	GBR		02/28/2025	5.550	114,608		154,981
100202104	CHICAGO	IL		03/18/2025	7.125	94,006		128,000
100202099	LEBANON	PA		03/18/2025	7.375	94,031		125,000
3340094751	MAYWOOD	IL		02/20/2025	8.352	117,511		57,800
100204237	WOODLAND HLS	CA		03/31/2025	8.900	93,729		1,075,000
3310097002	BROOKLYN	NY		03/07/2025	8.428	93,747		520,000
100204185	HINCKLEY	IL		03/31/2025	8.625	93,549		560,000
100204223	SAN DIEGO	CA		03/31/2025	5.999	93,501		636,828
100190269	MEMPHIS	TN		01/22/2025	8.780	93,465		120,000
100196863	DALY CITY	CA		02/25/2025	8.500	93,430		938,633
3310085554	THORNVILLE	OH		01/16/2025	8.820	47,418	45,943	339,900
100187835	SUFFOLK	VA		01/07/2025	9.125	93,582		363,000
3310088644	ASBURY PARK	NJ		01/08/2025	9.366	93,243		212,000
100193266	KETTERING	OH		02/10/2025	7.375	93,221		148,000
100187825	LITTLE ROCK	AR		01/07/2025	8.125	94,423		487,000
100200114	BALTIMORE	MD		03/06/2025	6.625	93,095		118,000
100191520	UNITED KINGDOM	GBR		01/29/2025	5.550	112,089		154,981
3310093855	CLIFTON	NJ		02/06/2025	8.323	93,050		169,500
100199858	SCOTCH PLAINS	NJ		03/05/2025	11.500	92,850		655,000
3310093214	CEDAR GROVE	NJ		02/06/2025	8.428	92,783		294,000
100199683	BROOKLYN	NY		03/05/2025	9.750	92,754		675,000
100199439	MONTGOMERY	AL		03/05/2025	12.125	91,994		214,500
100157378	MATTESON	IL		02/20/2025	8.500	92,744		117,000
100197121	CHITTENANGO	NY		02/25/2025	9.375	92,690		310,155
3500118170	LAUDERHILL	FL		03/10/2025	8.015	185,045		215,000
100197346	KLAMATH FALLS	OR		02/25/2025	8.750	92,592		487,019
100193448	SPARTANBURG	SC		02/10/2025	7.500	92,572		125,000
100196860	MARIETTA	GA		02/25/2025	9.125	92,182		350,373
100204347	ROCKLIN	CA		03/31/2025	8.225	92,126		669,926
100190408	WINTER PARK	FL		01/23/2025	8.250	92,471		420,000
3310093187	CICERO	IL		02/06/2025	8.666	92,144		170,000
100190371	KANSAS CITY	KS		01/22/2025	7.990	92,089		120,000
3410000668	GYPSUM	CO		01/10/2025	9.184	106,906	77,104	79,600
100196775	MILNER	GA		02/25/2025	8.500	92,162		299,000
100197710	UNITED KINGDOM	GBR		02/28/2025	6.590	112,019		151,106
3310093864	NEW ORLEANS	LA		03/07/2025	8.743	91,951		181,800
100199422	SAINT PAUL	MN		03/05/2025	9.750	91,963		340,000

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100197486	SELAH	WA		02/25/2025	9.000	91,932		920,407
100197227	ORANGE	CT		02/25/2025	8.250	91,930		873,753
100197191	LAWRENCE	KS		02/25/2025	8.375	91,985		378,269
100197696	UNITED KINGDOM	GBR		02/28/2025	5.550	111,743		151,106
100190393	BOULDER CREEK	CA		01/23/2025	8.625	91,968		968,000
100199757	SALEM	OR		03/05/2025	10.500	91,525		812,000
100199556	MULDROW	OK		03/05/2025	10.375	91,509		213,000
100193218	PONTIAC	MI		02/10/2025	7.625	91,963		147,000
100190412	ELK GROVE	CA		01/23/2025	7.875	91,544		858,000
100196904	LAKEWOOD	CO		02/25/2025	8.125	91,311		660,096
100204193	BALTIMORE	MD		03/31/2025	9.450	91,273		960,000
100197116	LA MESA	CA		02/25/2025	9.500	91,278		650,000
100187832	ORLANDO	FL		01/07/2025	8.875	91,572		376,125
3340097433	HOMEWOOD	IL		03/27/2025	8.910	114,048		288,000
3310090414	LILBURN	GA		01/16/2025	8.666	55,647	35,501	210,600
100197226	SNOQUALMIE	WA		02/25/2025	9.250	91,169		1,493,953
100194168	LAUDERHILL	FL		02/14/2025	9.750	91,150		108,900
100199769	FAIR LAWN	NJ		03/05/2025	9.875	91,064		840,000
100200133	NEW CASTLE	PA		03/06/2025	6.625	91,007		120,000
3500114075	HOMESTEAD	FL		01/08/2025	8.200	181,985		210,000
100204380	STERLING	VA		03/31/2025	7.140	90,973		622,107
100199760	GOOSE CREEK	SC		03/05/2025	7.750	90,975		460,600
100197303	WEST BEND	WI		02/25/2025	8.125	91,241		370,518
100196597	BAGLEY	MN		02/25/2025	9.000	91,056		322,000
100197331	GLENDALE	AZ		02/25/2025	9.875	90,902		355,000
100202102	STEUBENVILLE	OH		03/18/2025	7.250	90,880		123,000
3500116854	CHICAGO	IL		03/10/2025	8.203	181,540		48,000
100157462	DETROIT	MI		02/20/2025	8.375	90,750		115,000
3340098886	SCRANTON	PA		03/27/2025	8.708	113,335		228,000
100197415	APOPKA	FL		02/25/2025	8.875	90,653		817,971
100197243	SIDNEY	OH		02/25/2025	8.875	90,998		320,981
100196756	TEMECULA	CA		02/25/2025	9.250	90,550		734,954
100196801	DECATUR	AL		02/25/2025	10.375	90,539		530,000
100202133	LANSING	MI		03/18/2025	7.125	90,505		120,000
100190436	MOSS BEACH	CA		01/23/2025	7.500	90,601		1,599,000
100196654	LAKE PLACID	FL		02/25/2025	9.875	90,473		258,000
100197474	UNION	NJ		02/25/2025	8.375	90,289		536,001
100188144	GILBERT	AZ		01/07/2025	8.875	90,595		569,327
100199864	CASPER	WY		03/05/2025	9.875	90,258		260,000
100177182	FORT MYERS	FL		01/16/2025	9.500	90,340		168,000
100191551	UNITED KINGDOM	GBR		01/29/2025	5.550	108,618		148,523
3410000679	GYPSUM	CO		02/07/2025	9.190	163,964	16,396	79,600
100198976	PHILADELPHIA	PA		02/28/2025	8.130	90,099		125,000
100203623	UNITED KINGDOM	GBR		03/27/2025	6.240	112,785		148,523
3310093336	HAMILTON TOWNSHIP	NJ		02/06/2025	7.700	77,135	12,865	131,700
3.62432E+11	PUYALLUP	WA		01/13/2025	8.835	180,000		580,000
100192213	MEMPHIS	TN		01/31/2025	6.750	90,213		120,000
100196834	AMSTON	CT		02/25/2025	9.375	89,969		365,550
100157497	MONTGOMERY	AL		02/20/2025	8.375	89,940		108,000
100157499	SAINT LOUIS	MO		02/20/2025	8.375	89,792		125,000
100199672	ASHBURNHAM	MA		03/05/2025	10.500	89,685		870,000
100204338	ELON	NC		03/31/2025	9.535	89,578		479,803
100190369	CLEVELAND	OH		01/22/2025	7.940	89,593		116,000
100197016	LYNCHBURG	VA		02/25/2025	8.500	89,625		298,817
100200145	SCOTTSBLUFF	NE		03/06/2025	7.125	89,579		155,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157365	WARREN	MI		02/20/2025	7.875	89,431		134,000
3340093026	ST. PETERSBURG	FL		02/06/2025	8.946	111,671		434,000
100187737	EAGLE MOUNTAIN	UT		01/07/2025	9.000	89,452		477,014
3310092438	MACCLENNY	FL		02/06/2025	8.645	89,100		157,500
100193375	PHILADELPHIA	PA		02/10/2025	7.375	89,014		120,000
3310094165	PEMBROKE PINES	FL		02/13/2025	9.289	84,649	4,158	700,000
100200131	NEW BRIGHTON	PA		03/06/2025	6.625	88,590		110,000
3410000664	GYPSUM	CO		01/10/2025	9.184	107,161	69,861	375,000
100197686	UNITED KINGDOM	GBR		02/28/2025	6.490	107,726		148,523
100196987	OGDEN	UT		02/25/2025	7.875	88,432		300,362
100195620	SAINT LOUIS	MO		02/24/2025	7.500	88,334		123,000
100197373	N MIDDLETOWN	NJ		02/25/2025	9.500	88,284		365,028
100199578	TELFORD	PA		03/05/2025	11.000	88,242		443,000
100187795	CICERO	NY		01/07/2025	9.750	88,500		394,000
100190401	KINGSVILLE	MD		01/23/2025	7.875	88,470		450,000
100157294	SAINT LOUIS	MO		02/20/2025	8.490	88,197		110,000
100157104	COLUMBIA	SC		02/20/2025	7.625	88,116		112,000
100193449	MONTGOMERY	AL		02/10/2025	7.250	88,070		145,000
100197133	CAPE CORAL	FL		02/25/2025	9.000	88,066		369,109
100196825	TUMWATER	WA		02/25/2025	9.125	89,333		634,975
100196692	WEST VALLEY CITY	UT		02/25/2025	9.125	87,890		413,275
100197146	ROMNEY	WV		02/25/2025	10.125	87,841		436,000
100200129	ATLANTIC CITY	NJ		03/06/2025	6.625	87,814		120,000
100202035	PUEBLO	CO		03/18/2025	8.000	87,567		116,000
100177422	DETROIT	MI		01/16/2025	9.500	87,645		114,000
100196984	GOOSE CREEK	SC		02/25/2025	8.500	87,607		303,000
100196764	LAKE ELSINORE	CA		02/25/2025	9.375	87,367		615,315
100197277	TAMPA	FL		02/25/2025	8.500	87,339		623,056
100188910	MONTGOMERY	AL		01/09/2025	6.250	87,315		122,000
100197180	CALLAHAN	FL		02/25/2025	8.875	87,475		526,275
100199711	ORTING	WA		03/05/2025	7.750	87,315		439,600
100200043	SAINT LOUIS	MO		03/06/2025	6.375	87,193		110,000
100200197	DENVER	CO		03/07/2025	6.875	87,181		466,000
3310094413	HIGHLAND MILLS	NY		02/13/2025	7.700	87,140		145,500
3410000672	GYPSUM	CO		01/10/2025	9.184	107,161	67,082	300,000
100202069	ALBERT LEA	MN		03/18/2025	7.500	87,119		115,000
100196588	OSSIPEE	NH		02/25/2025	9.750	87,166		385,000
100193303	MEMPHIS	TN		02/10/2025	7.625	87,132		112,000
3.62503E+11	BOWLING GREEN	KY		03/26/2025	7.800	174,000		174,000
100197338	WAUCONDA	IL		02/25/2025	9.875	86,932		277,629
100190277	CLEVELAND	OH		01/22/2025	8.840	86,898		112,000
100199747	BEL AIR	MD		03/05/2025	11.250	86,837		660,000
100199990	GRANTS	NM		03/06/2025	5.990	86,798		130,000
3410000665	GYPSUM	CO		01/10/2025	9.184	107,161	66,359	375,000
3340094995	GREENSBORO	GA		03/07/2025	8.732	15,840	92,532	182,300
100193578	SAN ANTONIO	TX		02/10/2025	8.125	86,694		120,000
100190299	CLEVELAND	OH		01/22/2025	7.950	86,685		120,000
100197043	PRESCOTT	AZ		02/25/2025	8.250	86,699		709,000
100177262	ATHENS	GA		01/16/2025	9.000	86,754		98,000
100199807	MANSFIELD	MA		03/05/2025	9.750	86,045		411,900
100192321	AKRON	OH		01/31/2025	8.000	86,709		118,000
100191437	DORDRECHT	NLD		01/29/2025	5.350	104,090		378,419
100191461	TILBURG	NLD		01/29/2025	5.100	104,090		471,402
100197717	RODEN	NLD		02/26/2025	5.200	104,860		217,066
100203651	S-GRAVENHAGE	NLD		03/26/2025	4.950	107,500		158,391

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100203673	DEN HAAG	NLD		03/26/2025	5.000	107,500		211,915
100200128	PITTSBURGH	PA		03/06/2025	6.875	86,470		131,000
100177464	YORK	PA		01/16/2025	7.750	86,651		111,000
100193315	MEMPHIS	TN		02/10/2025	7.375	86,468		120,000
100197124	UPLAND	CA		02/25/2025	8.125	86,469		879,000
100197164	WILMINGTON	DE		02/25/2025	9.750	86,450		468,109
100193318	MEMPHIS	TN		02/10/2025	7.375	86,560		120,000
100197266	ATHENS	AL		02/25/2025	8.125	86,436		600,939
100200063	DAYTON	OH		03/06/2025	7.125	86,395		101,000
100190339	KANSAS CITY	MO		01/22/2025	9.080	86,378		110,000
100193262	CLEVELAND	OH		02/10/2025	7.125	86,610		113,000
100203620	UNITED KINGDOM	GBR		03/27/2025	5.550	108,148		142,066
3410000666	GYPSUM	CO		01/10/2025	9.184	107,161	65,432	75,000
100197443	FARMINGTON	UT		02/25/2025	8.625	86,346		662,077
100199541	KINGSTREE	SC		03/05/2025	10.875	86,299		545,000
100197252	JAMAICA	NY		02/25/2025	9.875	86,284		624,560
100196785	MILTON	FL		02/25/2025	9.375	86,391		347,369
100199647	WOOSTER	OH		03/05/2025	11.000	86,268		257,000
3500117675	ST PETERSBURG	FL		03/21/2025	7.988	172,405		48,500
100197340	WOODSTOCK	GA		02/25/2025	9.500	86,198		341,802
100197004	CHESAPEAKE	VA		02/25/2025	9.125	86,193		303,000
100191514	UNITED KINGDOM	GBR		01/29/2025	5.890	103,896		142,066
100192291	MONTGOMERY	AL		01/31/2025	7.250	86,381		114,000
3340093983	ALBUQUERQUE	NM		02/06/2025	8.780	107,633		160,000
100193227	NIAGARA FALLS	NY		02/10/2025	7.375	86,231		120,000
100197755	ROTTERDAM	NLD		02/26/2025	5.000	104,860		135,150
100197322	COLUMBUS	OH		02/25/2025	8.250	86,061		279,696
100177576	PHILADELPHIA	PA		01/16/2025	7.625	86,112		157,000
100193364	WICHITA FALLS	TX		02/10/2025	7.375	86,143		112,000
100204254	GILBERT	AZ		03/31/2025	9.650	85,908		598,296
100197376	SAINT FRANCIS	MN		02/25/2025	10.125	85,941		376,000
100190314	MANSFIELD	CT		01/22/2025	8.278	85,869		112,000
3340091154	ASHLEY	PA		01/08/2025	8.740	47,124	59,915	68,000
100200092	CANDLER	NC		03/06/2025	6.250	85,508		480,000
3410000681	GYPSUM	CO		02/07/2025	9.190	137,944	32,796	75,000
100202055	WICHITA FALLS	TX		03/18/2025	7.000	85,279		115,000
100197202	BOYNTON BEACH	FL		02/25/2025	8.500	85,276		623,848
100197173	SPOKANE	WA		02/25/2025	8.500	85,262		358,885
100197210	GARDEN GROVE	CA		02/25/2025	8.625	85,373		910,099
100188154	BRAWLEY	CA		01/07/2025	8.875	85,286		331,000
100197685	UNITED KINGDOM	GBR		02/28/2025	6.240	103,595		142,066
100204384	MIDDLETOWN	NJ		03/31/2025	6.950	85,025		848,203
100204323	CUMMING	GA		03/31/2025	8.800	85,001		644,906
100196995	GRAND LEDGE	MI		02/25/2025	8.875	85,123		241,000
100196624	LOS ANGELES	CA		02/25/2025	8.625	84,933		1,477,000
100197059	SANTA BARBARA	CA		02/25/2025	9.375	85,031		1,525,000
100187846	NEW EGYPT	NJ		01/07/2025	9.000	85,185		434,985
100197670	UNITED KINGDOM	GBR		02/28/2025	6.590	103,466		161,438
100197010	PORTLAND	OR		02/25/2025	9.000	84,839		1,054,839
100196892	HAMMOND	LA		02/25/2025	7.875	84,791		357,915
100196589	NEW SMYRNA BEACH	FL		02/25/2025	9.125	84,726		568,526
100177566	HURRICANE	UT		01/16/2025	6.875	84,765		805,000
100190306	OKLAHOMA CITY	OK		01/22/2025	8.120	84,446		114,000
100202154	JOHNSON CITY	NY		03/18/2025	7.250	84,382		122,000
3310088645	ASBURY PARK	NJ		01/08/2025	9.366	84,356		146,400

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199653	COOKEVILLE	TN		03/05/2025	9.125	84,367		300,800
100202097	BRECKENRIDGE HILLS	MO		03/18/2025	7.250	84,271		130,000
100197419	MONROEVILLE	NJ		02/25/2025	8.625	84,264		299,392
100196988	EAGLE POINT	OR		02/25/2025	9.125	84,257		403,580
100202155	CHATTANOOGA	TN		03/18/2025	7.000	84,227		140,000
3310095274	CHESTER	NY		02/06/2025	8.428	84,200		144,000
100197170	ORLANDO	FL		02/25/2025	8.750	84,097		864,099
100196663	STONE MOUNTAIN	GA		02/25/2025	8.500	84,073		380,377
100196598	NEW BERLIN	WI		02/25/2025	8.625	84,075		651,141
100196592	DUBLIN	OH		02/25/2025	8.250	84,188		273,000
100197106	SAINT LOUIS	MO		02/25/2025	8.000	84,013		503,000
100197387	BRANDON	FL		02/25/2025	10.125	84,131		409,000
100157230	ROCKFORD	IL		02/20/2025	8.000	84,058		107,000
100197279	SAINT CHARLES	MO		02/25/2025	8.250	83,875		792,881
100204366	LAKELAND	FL		03/31/2025	9.975	83,909		329,400
100191544	UNITED KINGDOM	GBR		01/29/2025	5.690	101,062		142,066
100196657	REDFIELD	AR		02/25/2025	9.625	83,821		318,000
3310093723	NAPA	CA		02/13/2025	8.939	51,975	31,772	456,000
100188165	TUCSON	AZ		01/07/2025	8.250	84,038		334,399
100199435	HEBER CITY	UT		03/05/2025	11.250	83,739		970,000
100197414	LYNWOOD	CA		02/25/2025	8.625	83,711		552,218
100204259	SOUTH LYON	MI		03/31/2025	9.050	83,558		578,029
100193319	MEMPHIS	TN		02/10/2025	7.375	83,675		116,000
100196672	WASHINGTON	UT		02/25/2025	8.750	83,994		792,002
100190405	HOPE MILLS	NC		01/23/2025	8.750	83,804		254,000
100190325	GARFIELD HEIGHTS	OH		01/22/2025	8.290	83,505		124,000
100196608	CHEPACHET	RI		02/25/2025	8.250	83,943		445,706
100197403	MILLSTONE TOWNSHIP	NJ		02/25/2025	8.500	83,488		1,181,000
100196653	KEAAU	HI		02/25/2025	9.125	83,475		415,000
100196925	AUBURN	ME		02/25/2025	9.125	83,325		315,891
100196704	STOCKTON	CA		02/25/2025	8.625	83,399		504,881
100157376	CLEVELAND	OH		02/20/2025	8.250	83,409		106,000
100196659	JEROME	ID		02/25/2025	8.875	83,319		326,142
100196731	FRESNO	CA		02/25/2025	9.375	83,301		323,573
100196889	BRISTOL	CT		02/25/2025	9.000	83,260		329,429
100196780	REX	GA		02/25/2025	8.875	83,128		271,872
100197454	SHAKOPEE	MN		02/25/2025	8.625	83,071		507,451
100196893	ARROYO GRANDE	CA		02/25/2025	8.875	83,068		955,314
100188207	WILLIAMSTOWN	NJ		01/07/2025	8.500	83,384		349,766
3340092446	CLIFFORD TOWNSHIP	PA		01/16/2025	8.776	81,101	22,643	268,400
100203635	UNITED KINGDOM	GBR		03/27/2025	6.140	103,958		259,593
100193320	MEMPHIS	TN		02/10/2025	7.375	82,954		115,000
100190423	COVINGTON	GA		01/23/2025	8.875	83,076		312,000
100192204	LUBBOCK	TX		01/31/2025	7.375	94,985		116,000
100196932	CORNVILLE	AZ		02/25/2025	8.125	82,894		599,397
100190415	GILBERT	AZ		01/23/2025	7.125	83,180		906,000
100196915	GARDEN GROVE	CA		02/25/2025	8.375	82,722		933,942
100187912	MORENO VALLEY	CA		01/07/2025	8.875	83,501		586,855
100197093	PEARCY	AR		02/25/2025	9.375	82,613		528,213
100196601	COCOA BEACH	FL		02/25/2025	8.625	82,665		705,508
100196870	IMPERIAL	MO		02/25/2025	8.375	82,529		247,000
100203626	UNITED KINGDOM	GBR		03/27/2025	6.440	103,372		142,066
100197300	MYRTLE CREEK	OR		02/25/2025	8.625	82,478		293,628
100197359	CENTREVILLE	VA		02/25/2025	8.750	82,460		876,840
100196733	COLO SPGS	CO		02/25/2025	8.625	82,595		277,890

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3500112752	WOODSTOCK	IL		01/27/2025	8.710	122,416	42,407	225,000
100197410	ATHENS	AL		02/25/2025	8.625	82,795		511,811
100197011	KEY WEST	FL		02/25/2025	8.250	82,305		842,725
100196873	PORT LUDLOW	WA		02/25/2025	8.750	82,218		594,293
100197122	FONTANA	CA		02/25/2025	8.375	82,641		679,000
100204245	DELAND	FL		03/31/2025	9.800	82,132		298,000
100204333	WHITMORE LAKE	MI		03/31/2025	7.374	82,057		595,907
3410000680	GYPSUM	CO		02/07/2025	9.190	141,488	22,656	375,000
3310091919	PHILADELPHIA	PA		02/13/2025	8.428	60,677	21,354	204,000
100196607	GRANTS PASS	OR		02/25/2025	11.750	81,994		737,883
100200076	BIRMINGHAM	AL		03/06/2025	7.125	81,906		95,000
100204229	LOS ANGELES	CA		03/31/2025	9.000	81,884		714,072
100193301	MEMPHIS	TN		02/10/2025	7.625	82,107		100,000
100202144	PANAMA CITY	FL		03/18/2025	7.750	81,775		105,000
100193257	SOUTH BLOOMINGVILLE	OH		02/10/2025	7.500	81,861		125,000
100188130	WALLINGFORD	CT		01/07/2025	8.125	81,879		460,463
100190449	MONTCLAIR	CA		01/23/2025	8.375	81,840		655,000
100196991	VALLEY STREAM	NY		02/25/2025	9.875	81,890		750,000
100196961	BOILING SPRINGS	SC		02/25/2025	8.750	81,670		340,000
100197305	MOUNTAIN VIEW	CA		02/25/2025	7.875	81,684		609,605
100198980	BOSSIER CITY	LA		03/03/2025	8.100	81,616		160,000
100190452	SCOTTSDALE	AZ		01/23/2025	8.125	81,767		1,002,000
100202141	MONTGOMERY	AL		03/18/2025	7.875	81,574		123,000
100204310	YOUNGSVILLE	NC		03/31/2025	9.550	81,525		266,851
100204289	CRYSTAL LAKE	IL		03/31/2025	6.999	81,504		435,886
100189511	DALHART	TX		01/15/2025	7.374	81,460		123,000
100197361	AUBURN	WA		02/25/2025	8.125	81,460		473,560
100196769	SACRAMENTO	CA		02/25/2025	7.625	81,885		526,781
100197272	SARASOTA	FL		02/25/2025	9.000	81,439		443,734
3410000714	CHARLOTTE	NC		02/14/2025	8.790	25,652	137,057	316,000
100188088	FOUNTAIN INN	SC		01/07/2025	7.875	81,664		581,845
100202118	ST. LOUIS	MO		03/18/2025	7.500	81,293		110,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835	60,242	102,294	294,120
100187858	LAS VEGAS	NV		01/07/2025	8.625	81,542		340,990
100201725	ERIE	PA		03/18/2025	7.625	81,185		107,000
100197311	NORTH STONINGTON	CT		02/25/2025	8.250	81,099		511,116
100199479	SPANAWAY	WA		03/05/2025	7.750	81,009		551,100
100196849	SORRENTO	LA		02/25/2025	9.875	80,892		225,309
100199751	LAYTON	UT		03/05/2025	11.500	80,912		710,000
100199829	TORRANCE	CA		03/05/2025	9.750	80,902		1,378,000
100197102	EAGLE MOUNTAIN	UT		02/25/2025	10.500	80,900		635,448
100199777	HALFMOON	NY		03/05/2025	9.625	80,888		675,000
100188239	NORTH GRANBY	CT		01/07/2025	7.250	81,175		535,710
100199503	CANDLER	NC		03/05/2025	11.375	80,869		558,000
100197344	PENNINGTON	NJ		02/25/2025	7.500	80,931		1,251,174
100201388	TUSCALOOSA	AL		03/12/2025	8.000	80,796		115,000
100199539	HOUSTON	TX		03/05/2025	9.375	80,768		589,000
100197013	LEXINGTON	SC		02/25/2025	9.750	80,740		540,526
100187956	LAKE HAVASU CITY	AZ		01/07/2025	8.625	81,000		421,000
100197297	HAMPTON	VA		02/25/2025	9.250	80,689		521,767
100197261	SACRAMENTO	CA		02/25/2025	8.125	80,660		460,000
100197157	RIPON	CA		02/25/2025	9.000	80,740		708,844
100199589	SNOQUALMIE	WA		03/05/2025	9.750	80,562		1,402,000
100199716	BROCKTON	MA		03/05/2025	10.500	80,496		472,000
100197299	WEST DEPTFORD	NJ		02/25/2025	7.875	80,467		538,684

SCHEDULE B - PART 2

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300005767	BOSTON	MA		03/05/2025	8.525	74,678	5,621	149,450
3300005766	BOSTON	MA		03/05/2025	8.525	74,678	5,621	156,800
3300005765	BOSTON	MA		03/05/2025	8.525	74,678	5,621	166,600
100196928	LAYTON	UT		02/25/2025	7.375	80,551		504,316
100193306	MEMPHIS	TN		02/10/2025	6.375	80,385		110,000
3310094185	BERLIN	CT		02/13/2025	7.940	80,190		179,600
100188261	BLYTHEWOOD	SC		01/07/2025	9.375	80,460		515,781
100157356	DETROIT	MI		02/20/2025	8.500	80,154		100,000
100199929	BIRMINGHAM	MI		03/05/2025	9.500	80,162		643,700
100204164	LAKEWOOD	WA		03/31/2025	11.200	80,002		498,949
3340091579	CAPE CORAL	FL		02/06/2025	8.946	30,877	69,117	320,000
100197278	MILLCREEK	UT		02/25/2025	7.250	80,048		699,539
3310092125	POUGHKEEPSIE	NY		02/13/2025	7.700	72,706	7,128	127,500
3340093676	PHILADELPHIA	PA		02/06/2025	8.988	99,792		69,000
100204208	RENO	NV		03/31/2025	9.800	79,654		645,000
100199667	HIGGANUM	CT		03/05/2025	8.875	79,623		532,000
100196699	KALAMAZOO	MI		02/25/2025	8.875	79,733		397,140
100204283	EAST ORANGE	NJ		03/31/2025	10.375	79,430		487,377
100199662	PEORIA	AZ		03/05/2025	9.750	79,404		934,000
100190407	MARTINEZ	CA		01/23/2025	7.250	79,494		1,111,000
100197477	SOUTH BOUND BROOK	NJ		02/25/2025	8.875	79,457		403,577
100197463	CLINTON	WA		02/25/2025	8.375	79,110		738,238
100204397	LIVERMORE	CA		03/31/2025	7.875	79,082		1,247,000
100190434	LOS ANGELES	CA		01/23/2025	8.625	79,148		936,000
100197162	POULSBO	WA		02/25/2025	8.875	79,115		778,410
100187989	CITRUS HEIGHTS	CA		01/07/2025	8.125	79,335		562,230
100177428	GRAYSVILLE	TN		01/16/2025	9.750	79,634		137,000
100177433	COUNTRYSIDE	IL		01/16/2025	8.500	79,550		120,000
100177555	YOUNGSTOWN	OH		01/16/2025	8.500	79,283		160,000
330000551 8	CONYERS	GA		01/03/2025	8.615	73,379	5,523	153,000
3310093624	IRVINGTON	NJ		02/06/2025	8.428	78,854		147,600
100199878	GIG HARBOR	WA		03/05/2025	7.240	78,841		725,700
100194199	FALLBROOK	CA		02/14/2025	9.125	78,773		1,223,000
100188186	BETHEL	MN		01/07/2025	7.750	79,196		435,903
100199445	JUNCTION CITY	KS		03/05/2025	11.000	78,749		245,000
100157220	DETROIT	MI		02/20/2025	8.250	78,787		100,000
100199936	SEVERANCE	CO		03/05/2025	6.990	78,621		903,700
100199459	SEBEKA	MN		03/05/2025	9.625	78,640		258,100
3340093725	PENSACOLA	FL		02/06/2025	8.804	98,208		69,000
100196762	LINDA	CA		02/25/2025	8.250	78,508		331,436
3310088284	LAKEWOOD	NJ		01/08/2025	8.323	78,482		1,010,000
3310088277	LAKEWOOD	NJ		01/08/2025	8.323	78,482		765,000
100197689	UNITED KINGDOM	GBR		02/28/2025	5.550	95,507		129,151
3310088252	TOMS RIVER	NJ		01/08/2025	9.366	78,432		138,000
100196786	ELBERT	CO		02/25/2025	9.375	78,456		624,984
100202162	ROCHESTER	NY		03/18/2025	7.375	78,409		106,000
100197705	UNITED KINGDOM	GBR		02/28/2025	6.090	95,271		129,151
100203638	UNITED KINGDOM	GBR		03/27/2025	5.650	98,073		129,151
100157382	FLINT	MI		02/20/2025	8.375	78,325		98,000
100190307	JACKSON	MI		01/22/2025	8.222	78,256		108,000
100196768	BIXBY	OK		02/25/2025	8.875	78,484		663,112
100197667	UNITED KINGDOM	GBR		02/28/2025	6.590	95,507		129,151
3310089857	AUBURN	CA		01/08/2025	8.785	23,705	54,487	296,000
100197282	ELKO	NV		02/25/2025	8.500	78,027		392,932
100202114	FLINT	MI		03/18/2025	7.000	78,016		105,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310093718	FRIENDSWOOD	TX		01/16/2025	8.148	60,677	17,285	112,500
3410000726	BUFORD	GA		02/24/2025	9.090	155,809		210,500
100199873	MESA	AZ		03/05/2025	7.490	77,897		637,500
100196854	QUEEN CREEK	AZ		02/25/2025	11.750	77,975		495,175
100196626	CAMARILLO	CA		02/25/2025	9.500	77,893		864,740
100190258	DAYTON	OH		01/22/2025	8.630	77,654		100,000
100197693	UNITED KINGDOM	GBR		02/28/2025	6.390	94,476		167,896
100204199	SAN DIEGO	CA		03/31/2025	9.199	77,457		695,286
100199779	MISSION VIEJO	CA		03/05/2025	10.250	77,483		530,000
100199946	GRAND RAPIDS	MI		03/05/2025	7.240	77,447		305,000
100196877	HERCULES	CA		02/25/2025	7.250	77,252		809,282
100204308	LOUISVILLE	KY		03/31/2025	11.375	77,045		300,000
100187749	STOCKTON	CA		01/07/2025	11.000	77,267		405,749
100204270	SAN MARCOS	CA		03/31/2025	8.875	76,789		1,125,000
100190454	PHOENIX	AZ		01/23/2025	8.250	76,899		475,000
100204202	GREELEY	CO		03/31/2025	7.875	76,646		367,306
100204253	WOOSTER	OH		03/31/2025	11.875	76,566		350,000
100197475	PRINCETON	MN		02/25/2025	9.250	76,582		324,320
100199902	LEBANON	OR		03/05/2025	9.750	76,576		635,000
100196656	FORT MYERS	FL		02/25/2025	9.625	76,503		523,940
100193313	MEMPHIS	TN		02/10/2025	7.375	76,462		106,000
100204335	WHITE MARSH	MD		03/31/2025	12.400	76,305		650,000
100197678	UNITED KINGDOM	GBR		02/28/2025	6.990	92,819		154,981
3310094941	KINGS MOUNTAIN	NC		02/06/2025	8.477	66,157	10,077	180,000
3500117570	FORT LAUDERDALE	FL		02/18/2025	8.135	152,250		172,000
100197697	UNITED KINGDOM	GBR		02/28/2025	5.550	92,642		125,276
3340097071	NEWBURGH	NY		03/27/2025	8.708	95,040		94,000
100197363	STOCKBRIDGE	GA		02/25/2025	9.000	76,061		263,000
100190443	RIVERSIDE	CA		01/23/2025	7.875	76,093		664,000
100202122	JACKSONVILLE	FL		03/18/2025	7.250	75,857		120,000
3500111893	NORTH PORT	FL		01/08/2025	8.513	151,589		154,000
100197485	SANDY	UT		02/25/2025	8.500	75,830		597,884
100188192	MIDLOTHIAN	VA		01/07/2025	9.875	76,014		409,188
100157300	SAINT LOUIS	MO		02/20/2025	8.375	75,812		91,000
100196710	PULASKI	WI		02/25/2025	10.000	75,754		254,757
100197357	BREMERTON	WA		02/25/2025	9.000	75,641		1,074,692
100199577	MUNFORD	TN		03/05/2025	10.750	75,633		280,000
100191445	BREDA	NLD		01/29/2025	5.250	91,859		119,270
3340096038	PARMA	OH		02/20/2025	9.017	94,446		184,000
100199472	BOISE	ID		03/05/2025	11.000	75,537		505,000
100197275	LOS ANGELES	CA		02/25/2025	9.625	75,564		1,060,926
100199727	SACRAMENTO	CA		03/05/2025	10.250	75,506		678,000
100196687	EVERETT	WA		02/25/2025	11.250	75,516		737,000
100199957	KENT	WA		03/05/2025	10.750	75,510		730,000
100199803	SEVERN	MD		03/05/2025	10.625	75,508		475,000
100199881	MIDDLESEX	NJ		03/05/2025	9.500	75,494		511,300
100197413	DUNCAN	SC		02/25/2025	9.375	75,492		535,994
100196683	ELK GROVE	CA		02/25/2025	9.000	75,600		404,000
100196809	QUEEN CREEK	AZ		02/25/2025	8.000	75,592		489,531
100204258	OAK HILLS	CA		03/31/2025	8.299	75,414		690,000
100197417	SAVANNAH	GA		02/25/2025	9.875	75,445		471,571
100197350	SIMPSONVILLE	SC		02/25/2025	9.125	75,430		519,256
100157285	FAIRFIELD	AL		02/20/2025	8.375	75,395		98,000
100190445	FRESNO	CA		01/23/2025	8.500	75,520		255,000
100199952	CORDOVA	TN		03/05/2025	12.000	75,296		276,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197260	BLOOMINGTON	MN		02/25/2025	9.375	75,385		632,000
100197168	SIMPSONVILLE	SC		02/25/2025	9.500	75,381		322,136
100190397	PHOENIX	AZ		01/23/2025	8.250	75,680		846,000
100190678	BROWNS MILLS	NJ		01/28/2025	6.750	75,261		301,000
3310092844	MALTA	NY		02/13/2025	8.953	75,141		185,600
100199632	ALBUQUERQUE	NM		03/05/2025	9.500	75,119		453,000
100199832	VILONIA	AR		03/05/2025	9.500	75,123		485,000
100204329	COTTONWOOD	AZ		03/31/2025	7.775	75,070		479,000
100190437	FONTANA	CA		01/23/2025	8.000	75,361		630,000
100192297	AKRON	OH		01/31/2025	8.000	74,952		102,000
100197428	ELK GROVE	CA		02/25/2025	9.750	74,628		595,632
100197163	NORTH LAS VEGAS	NV		02/25/2025	9.250	74,603		445,469
100203640	UNITED KINGDOM	GBR		03/27/2025	5.550	93,400		122,693
100197198	LOGANVILLE	GA		02/25/2025	9.750	74,539		484,205
3340092956	LEXINGTON	NC		01/08/2025	8.740	73,062	20,038	37,600
100157308	SAINT LOUIS	MO		02/20/2025	8.375	74,532		90,000
100196615	BATTLE LAKE	MN		02/25/2025	8.875	74,480		311,867
3340096867	BAY SHORE	NY		03/27/2025	9.154	92,989		592,400
100157468	INDIANAPOLIS	IN		02/20/2025	7.875	74,412		145,000
100196670	METUCHEN	NJ		02/25/2025	8.500	74,824		637,453
100199845	RIVERSIDE	CA		03/05/2025	7.750	74,236		780,000
100192249	LOCKPORT	NY		01/31/2025	7.375	74,327		102,000
100202087	MILWAUKEE	WI		03/18/2025	7.000	74,202		101,000
100191546	UNITED KINGDOM	GBR		01/29/2025	6.490	89,507		122,693
3700005713	WAYNE	NJ		03/27/2025	8.138	123,567		780,000
100197712	UNITED KINGDOM	GBR		02/28/2025	6.990	90,240		135,608
100193446	OCEANSIDE	CA		02/10/2025	7.625	74,080		1,210,000
100199708	SAINT AUGUSTINE	FL		03/05/2025	8.875	73,976		525,000
100193248	ELYRIA	OH		02/10/2025	7.500	74,137		100,000
100196727	FRASER	MI		02/25/2025	8.875	74,398		405,248
100199822	LIVONIA	MI		03/05/2025	12.500	73,839		260,000
100199519	SHREVEPORT	LA		03/05/2025	9.250	73,721		566,400
100203630	UNITED KINGDOM	GBR		03/27/2025	6.590	92,247		122,693
100193259	YOUNGSTOWN	OH		02/10/2025	7.625	73,725		93,000
100197039	MIAMI	FL		02/25/2025	7.875	73,525		502,262
3310095033	UNIVERSITY HEIGHTS	OH		03/07/2025	7.700	73,508		150,000
100196999	MILILANI	HI		02/25/2025	8.625	73,424		1,390,533
100199836	FREDERICKSBURG	VA		03/05/2025	9.750	73,400		538,000
100196774	GREENWOOD	DE		02/25/2025	9.250	73,355		529,000
100187921	JOHNSTON	RI		01/07/2025	9.500	73,337		496,541
100196844	BAKERSFIELD	CA		02/25/2025	9.375	73,079		548,000
3310091396	CLARKSTON	GA		01/08/2025	9.289	26,955	46,096	145,500
3340096950	INDIANAPOLIS	IN		03/27/2025	8.916	91,080		312,000
100194184	GRANADA HILLS	CA		02/14/2025	7.250	73,023		1,329,000
100204385	CRESTWOOD	KY		03/31/2025	11.250	72,749		450,000
100197270	LANCASTER	CA		02/25/2025	10.625	72,744		511,981
100192211	EAST CHICAGO	IN		01/31/2025	7.625	73,932		95,000
100196818	SAN PABLO	CA		02/25/2025	9.750	72,855		574,830
3410000715	BEAUFORT	SC		02/14/2025	8.990	145,156		42,000
100196951	SILVERTHORNE	CO		02/25/2025	9.250	72,476		1,660,906
100197176	FOUNTAIN	CO		02/25/2025	9.250	72,510		407,000
100197390	SAN DIEGO	CA		02/25/2025	10.000	72,336		713,583
100200074	BIRMINGHAM	AL		03/06/2025	7.125	72,308		84,000
100199789	TEMECULA	CA		03/05/2025	9.375	72,271		803,200
100196753	NEW LENOX	IL		02/25/2025	9.375	72,838		387,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310093684	KINGSTON	NY		02/06/2025	7.700	72,171		132,000
3310093695	KINGSTON	NY		02/06/2025	7.700	72,171		115,500
3310093697	KINGSTON	NY		02/06/2025	7.700	72,171		154,000
3310093719	KINGSTON	NY		02/06/2025	7.700	72,171		115,500
3310093805	KINGSTON	NY		02/06/2025	7.700	72,171		140,000
100196952	BURR HILL	VA		02/25/2025	8.750	72,276		360,398
100157439	MONTGOMERY	AL		02/20/2025	8.375	72,133		87,000
100187817	LAS VEGAS	NV		01/07/2025	10.125	72,235		366,684
3.62503E+11	WORCESTER	MA		03/11/2025	8.675	59,000	85,000	277,000
100204389	COCOA	FL		03/31/2025	8.500	71,884		369,522
3310088246	TOMS RIVER	NJ		01/08/2025	9.366	71,849		123,000
3500114520	KISSIMMEE	FL		02/18/2025	8.510	143,550		190,000
100199622	WINDHAM	ME		03/05/2025	7.240	71,752		630,200
100193321	MEMPHIS	TN		02/10/2025	7.000	71,836		172,000
3340093068	PACIFIC	MO		01/16/2025	9.013	62,014	27,562	160,000
100187930	WOODSTOCK	IL		01/07/2025	9.000	71,845		362,662
100193243	LAKEWOOD	OH		02/10/2025	7.500	71,631		92,000
100197283	CHICO	CA		02/25/2025	7.875	71,487		681,899
100193344	MILLINOCKET	ME		02/10/2025	7.500	71,465		98,000
100197453	AUBURN	WA		02/25/2025	9.000	71,467		552,564
100197155	WILMINGTON	DE		02/25/2025	9.875	71,820		583,043
3310088047	WILLIS	TX		01/08/2025	9.366	29,103	42,271	120,000
100204306	LITCHFIELD PARK	AZ		03/31/2025	7.800	71,332		944,478
100197153	OROSI	CA		02/25/2025	8.750	71,597		268,000
3340097670	IRVINGTON	NJ		03/27/2025	8.619	89,100		672,000
3340097669	IRVINGTON	NJ		03/27/2025	8.619	89,100		168,000
100196980	NEBRASKA CITY	NE		02/25/2025	9.000	71,247		224,492
100187954	MESA	AZ		01/07/2025	8.625	71,452		389,178
3410000710	STOWE	VT		02/14/2025	8.990	1	142,302	823,500
100199438	SAN DIEGO	CA		03/05/2025	11.875	71,144		1,315,000
100197179	WEST COVINA	CA		02/25/2025	8.875	70,986		857,935
100188236	CHARLESTON	SC		01/07/2025	10.000	70,863		366,471
100157223	DETROIT	MI		02/20/2025	8.250	70,743		90,000
3340092835	LEHIGH ACRES	FL		02/20/2025	9.017	56,923	31,361	70,600
100197690	UNITED KINGDOM	GBR		02/28/2025	5.550	85,956		116,236
100203622	UNITED KINGDOM	GBR		03/27/2025	6.240	88,266		116,236
100196815	BEAVERTON	OR		02/25/2025	10.500	70,437		423,116
100191539	UNITED KINGDOM	GBR		01/29/2025	6.240	84,796		116,236
100200200	BEATTY	NV		03/07/2025	8.075	70,378		175,000
100193447	OCEANSIDE	CA		02/10/2025	7.625	70,284		1,195,000
3410000675	COLUMBIA	MD		01/10/2025	8.784	116,111	24,187	124,000
100199516	FREDERICKTOWN	OH		03/05/2025	11.500	70,124		252,000
100199897	SPRING HILL	FL		03/05/2025	9.750	70,105		277,000
100199633	GLEN ROSE	TX		03/05/2025	9.750	70,105		551,000
100196651	INGLEWOOD	CA		02/25/2025	8.875	70,093		482,098
3340091119	SOUTH BEND	IN		02/20/2025	8.875	87,437		47,200
100196610	FORT MYERS	FL		02/25/2025	9.500	69,854		466,873
100197140	MAULDIN	SC		02/25/2025	9.750	70,005		323,389
100191482	ARNHEM	NLD		01/29/2025	5.500	84,937		111,656
100199592	MYAKKA CITY	FL		03/05/2025	7.490	69,848		935,000
100199531	MONTAGUE	CA		03/05/2025	9.875	69,838		255,000
100197268	CHARLESTON	SC		02/25/2025	9.750	69,814		439,178
100199428	JACKSONVILLE	OR		03/05/2025	9.750	69,791		825,000
100199808	LAKE OSWEGO	OR		03/05/2025	11.375	69,785		597,000
100199874	MENIFEE	CA		03/05/2025	7.490	69,749		673,300

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197290	GROVE CITY	OH		02/25/2025	9.250	69,764		531,796
100196819	AUSTIN	MN		02/25/2025	9.125	69,811		258,221
100196851	ACWORTH	GA		02/25/2025	9.750	69,682		779,961
100196946	OCALA	FL		02/25/2025	9.625	69,589		290,000
100193462	HOBBS	NM		02/10/2025	7.500	69,582		94,000
100197069	ORANGE PARK	FL		02/25/2025	8.875	69,568		413,589
100197109	TALLAHASSEE	FL		02/25/2025	9.125	69,517		443,225
100199706	NORMAN	OK		03/05/2025	9.125	69,380		490,800
100204394	GRAND BLANC	MI		03/31/2025	10.850	69,337		280,052
100197267	QUEEN CREEK	AZ		02/25/2025	8.750	69,740		1,211,976
100204180	ROCKVILLE	MD		03/31/2025	9.150	69,141		567,029
100199421	HAMMONTON	NJ		03/05/2025	10.375	69,134		250,000
100197471	PHILLIPSBURG	NJ		02/25/2025	8.500	69,097		430,761
100197679	UNITED KINGDOM	GBR		02/28/2025	5.690	84,046		116,236
100197094	PINE ISLAND	MN		02/25/2025	8.875	69,098		504,000
100199677	PRINCESS ANNE	MD		03/05/2025	7.875	68,980		265,000
100199550	CAVE SPRINGS	AR		03/05/2025	10.875	68,931		595,000
3500117676	GREENVILLE	SC		03/21/2025	7.630	137,718		44,000
100157408	SAINT LOUIS	MO		02/20/2025	8.500	68,902		83,000
3340095937	NEW PORT RICHEY	FL		03/07/2025	8.981	85,932		74,940
100193245	CLEVELAND	OH		02/10/2025	7.500	68,939		95,000
100196744	SAN DIEGO	CA		02/25/2025	8.750	68,828		1,532,623
100204267	SHELTON	CT		03/31/2025	9.950	68,662		572,930
100197352	EVANS	CO		02/25/2025	9.250	68,649		337,308
3310093301	ST. PETERSBURG	FL		02/06/2025	8.428	60,944	7,692	141,600
100199821	FRANKLIN SQUARE	NY		03/05/2025	9.250	68,653		700,000
100196721	LA CRESCENTA	CA		02/25/2025	8.875	68,639		1,004,512
100199809	JEFFERSON CITY	MO		03/05/2025	10.250	68,587		210,000
3310078945	KINGSTON	MA		01/08/2025	9.191	44,431	24,092	340,000
100197225	LEESBURG	FL		02/25/2025	9.500	68,539		242,368
100204203	CAPITOL HEIGHTS	MD		03/31/2025	8.950	68,494		463,053
100199679	SIMPSONVILLE	SC		03/05/2025	8.875	68,485		625,000
100197048	RIVERBANK	CA		02/25/2025	9.750	68,384		502,117
100196827	LAS CRUCES	NM		02/25/2025	9.375	68,468		425,000
100199530	CARMEL	NY		03/05/2025	9.875	68,469		465,000
100197320	STOCKTON	CA		02/25/2025	10.250	68,537		467,495
100193532	NIAGARA FALLS	NY		02/10/2025	7.125	68,642		88,000
3340096053	ALBANY	NY		03/27/2025	8.708	85,536		43,000
3500115435	ORLANDO	FL		01/27/2025	8.085	136,791		152,000
100196989	JACKSONVILLE	FL		02/25/2025	11.250	68,382		395,723
100199915	EDMOND	OK		03/05/2025	9.500	68,390		522,000
100199676	BOTHELL	WA		03/05/2025	9.250	68,354		991,700
100197398	CONWAY	SC		02/25/2025	9.500	68,376		387,424
3310091429	YONKERS	NY		02/06/2025	8.267	68,162		180,000
100196934	ORMOND BEACH	FL		02/25/2025	9.000	68,178		565,829
100157454	LAKE CITY	FL		02/20/2025	8.125	68,187		86,000
100204231	PARMA	OH		03/31/2025	9.975	68,064		278,000
100188006	LAS VEGAS	NV		01/07/2025	8.500	68,246		449,328
100196737	LOCHBUIE	CO		02/25/2025	9.500	67,961		441,298
100196668	MOUNTAIN RANCH	CA		02/25/2025	9.750	67,802		473,000
100197003	DAVISON	MI		02/25/2025	9.875	67,769		246,489
100197369	BECKER	MN		02/25/2025	8.375	67,886		479,147
100204201	ACWORTH	GA		03/31/2025	11.750	67,789		677,000
100199448	SAN LEANDRO	CA		03/05/2025	10.250	67,662		1,299,000
100200158	MYRTLE BEACH	SC		03/06/2025	6.375	67,629		105,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310088649	FORKED RIVER	NJ		01/08/2025	9.366	67,570		148,000
3310093977	NEW LONDON	CT		02/06/2025	8.428	67,568		97,500
100197190	MORRIS	IL		02/25/2025	8.875	67,580		285,212
100199895	JERSEY CITY	NJ		03/05/2025	8.375	67,508		547,700
100157273	PEORIA	IL		02/20/2025	8.000	67,431		87,000
100203621	UNITED KINGDOM	GBR		03/27/2025	5.650	84,343		111,070
100192313	PHILADELPHIA	PA		01/31/2025	6.625	67,516		195,000
100196647	BROOKLINE	MO		02/25/2025	11.750	67,286		237,000
100197437	WEST ISLIP	NY		02/25/2025	9.500	67,206		484,199
100197050	SAN DIEGO	CA		02/25/2025	8.750	67,253		1,311,000
100188078	GREENWOOD	MO		01/07/2025	9.625	67,206		350,000
100191402	ARNHEM	NLD		01/29/2025	5.550	80,670		106,917
100188128	COARSEGOLD	CA		01/07/2025	7.875	67,245		432,450
3300005637	NEW LONDON	CT		01/03/2025	8.620	62,296	4,689	203,350
100197241	SEWARD	AK		02/25/2025	9.500	66,960		374,000
100196602	COLO SPGS	CO		02/25/2025	9.375	67,018		381,000
100199817	CLIFTON HEIGHTS	PA		03/05/2025	11.250	66,885		230,000
3410000725	BUFORD	GA		02/24/2025	9.090	133,693		1,049,000
3310090224	POCONO SUMMIT	PA		02/06/2025	8.253	63,751	3,089	100,200
100196689	ARMONK	NY		02/25/2025	7.875	66,827		1,257,364
3300005508	STATEN ISLAND	NY		02/19/2025	8.825	62,123	4,676	507,450
100204320	BEAUFORT	SC		03/31/2025	8.375	66,752		604,109
100204345	CARSON CITY	NV		03/31/2025	7.775	66,747		703,768
100196847	SAINT PAUL PARK	MN		02/25/2025	9.750	66,704		398,093
100197355	COLEMAN	MI		02/25/2025	9.000	66,811		261,131
100197672	UNITED KINGDOM	GBR		02/28/2025	5.690	81,181		129,151
100197688	UNITED KINGDOM	GBR		02/28/2025	5.550	81,181		109,778
100197704	UNITED KINGDOM	GBR		02/28/2025	5.690	81,181		109,778
100197677	UNITED KINGDOM	GBR		02/28/2025	5.690	81,181		109,778
100197288	FRESNO	CA		02/25/2025	9.375	66,842		421,754
3410000758	BALTIMORE	MD		03/24/2025	8.736	133,164		207,500
100191545	UNITED KINGDOM	GBR		01/29/2025	5.550	80,283		109,778
100196794	CLEVELAND	OK		02/25/2025	10.000	66,637		378,508
100197700	UNITED KINGDOM	GBR		02/28/2025	6.090	80,980		109,778
100193503	HUNTINGTON	WV		02/10/2025	8.125	66,710		85,000
3340097830	CLEVELAND HEIGHTS	OH		03/27/2025	8.316	83,144		254,400
3340098204	TRENTON	NJ		03/27/2025	8.708	82,922		45,200
100196629	WELLINGTON	KS		02/25/2025	11.375	66,273		466,311
100196902	ROY	UT		02/25/2025	8.000	66,870		462,104
3500110156	PORT CHARLOTTE	FL		01/08/2025	8.138	9,570	122,716	220,000
100204303	PHILADELPHIA	PA		03/31/2025	10.300	66,126		562,071
100204256	BENTON	AR		03/31/2025	8.375	66,060		535,000
100204261	BLANCHESTER	OH		03/31/2025	6.999	66,020		222,950
100196953	TALLAHASSEE	FL		02/25/2025	10.375	65,838		357,000
3340088429	OCALA	FL		02/06/2025	9.190	53,365	28,959	63,000
100197400	ANOKA	MN		02/25/2025	9.500	65,846		424,456
3310093252	HARTFORD	CT		02/06/2025	8.673	47,966	17,820	108,000
3500113812	PALM BAY	FL		01/27/2025	8.335	131,151		35,000
3310094655	TRENTON	NJ		02/06/2025	8.778	53,460	11,999	97,500
100200122	POTTSVILLE	PA		03/06/2025	6.990	65,323		84,000
3500114714	TAMPA	FL		02/18/2025	7.885	130,500		160,000
100204224	GREER	SC		03/31/2025	11.850	65,183		310,000
100196955	LOUISVILLE	KY		02/25/2025	9.125	65,178		358,901
100196812	IDAHO FALLS	ID		02/25/2025	9.625	65,082		381,000
100197334	DONALDS	SC		02/25/2025	9.250	65,062		224,844

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199867	SPARKS	NV		03/05/2025	11.750	65,034		499,000
100196688	WARREN	MI		02/25/2025	9.750	65,201		227,033
100193339	ROCK ISLAND	IL		02/10/2025	7.125	64,910		93,000
100187995	JACKSONVILLE	FL		01/07/2025	8.625	66,163		454,985
100199852	DOVER	OH		03/05/2025	9.500	64,768		180,500
100197178	FRESNO	CA		02/25/2025	10.125	64,774		379,280
100157401	ATHENS	GA		02/20/2025	7.875	83,187		247,000
100199615	SELMA	AL		03/05/2025	10.500	64,720		320,000
100197139	HIALEAH	FL		02/25/2025	9.625	64,710		795,569
100199591	MARYSVILLE	OH		03/05/2025	10.250	64,706		435,000
100196935	CRESTLINE	CA		02/25/2025	9.125	64,800		509,458
100204238	BARRINGTON	IL		03/31/2025	6.725	64,675		561,935
100197315	GREELEY	CO		02/25/2025	8.875	64,701		389,250
100199634	LANSING	KS		03/05/2025	9.750	64,679		313,000
3340095591	HEPHZIBAH	GA		02/13/2025	8.928	80,784		146,400
100196808	ALABASTER	AL		02/25/2025	10.250	64,717		397,000
100188164	TOMS RIVER	NJ		01/07/2025	9.875	64,800		438,115
100197221	SANTA BARBARA	CA		02/25/2025	9.375	64,595		1,183,247
100196908	ATLANTA	GA		02/25/2025	9.750	64,620		228,079
100197038	PAWTUCKET	RI		02/25/2025	9.125	64,439		389,171
100199739	PRESCOTT VALLEY	AZ		03/05/2025	10.750	64,428		404,000
100196701	MALTA	NY		02/25/2025	8.500	64,399		521,162
3310087509	HOFFMAN ESTATES	IL		01/16/2025	8.428	64,375		202,500
3300005674	TRENTON	NJ		01/22/2025	8.685	52,383	11,856	120,050
100157289	SAINT LOUIS	MO		02/20/2025	8.500	64,273		80,000
100199629	FALLS CHURCH	VA		03/05/2025	9.750	64,216		718,800
100196641	NORTH HALEDON	NJ		02/25/2025	9.500	64,160		650,619
100199876	NORTH BERGEN	NJ		03/05/2025	11.750	64,061		750,000
100197706	UNITED KINGDOM	GBR		02/28/2025	5.990	78,122		129,151
100199554	EL PASO	IL		03/05/2025	9.375	64,010		490,000
100204341	HILLSBORO	OR		03/31/2025	7.975	63,965		616,749
100197360	COUPEVILLE	WA		02/25/2025	8.375	64,361		470,727
100196841	ELIZABETHTOWN	KY		02/25/2025	9.125	64,067		322,000
100196883	CAMPBELL	CA		02/25/2025	8.750	64,056		1,843,075
100197175	RIO VISTA	CA		02/25/2025	9.250	63,942		499,136
100199945	PHOENIX	AZ		03/05/2025	10.625	63,937		585,000
100199560	KINGSPORT	TN		03/05/2025	10.875	63,925		408,500
3340089824	TOLEDO	OH		02/06/2025	8.447	79,834		148,000
100193510	PLAINVIEW	TX		02/10/2025	7.500	63,930		82,000
3410000733	CHICAGO	IL		03/07/2025	8.732	127,529		124,000
100204183	KATY	TX		03/31/2025	7.450	63,713		597,866
100197089	PERRIS	CA		02/25/2025	8.375	63,804		586,515
100196898	FREDERICKSBURG	VA		02/25/2025	9.500	63,694		575,010
100199765	MOHEGAN LAKE	NY		03/05/2025	9.875	63,635		625,000
100157407	ST. LOUIS	MO		02/20/2025	8.500	63,658		77,000
100199938	TEMPE	AZ		03/05/2025	9.625	63,616		777,000
100197367	DULUTH	GA		02/25/2025	8.500	63,601		704,615
100204388	MARYSVILLE	WA		03/31/2025	9.700	63,536		538,468
100197247	NICHOLASVILLE	KY		02/25/2025	9.500	63,558		291,781
100187856	RIPON	CA		01/07/2025	8.750	63,684		437,000
100192315	CHADDS FORD	PA		01/31/2025	7.125	63,625		185,000
100196613	OAK HARBOR	WA		02/25/2025	9.125	63,411		492,939
100191549	UNITED KINGDOM	GBR		01/29/2025	6.990	76,493		290,589
100197104	WESTON	FL		02/25/2025	9.125	63,342		383,179
100197321	LITTLETON	CO		02/25/2025	10.125	63,368		314,270

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196595	WETUMPKA	AL		02/25/2025	9.000	63,278		233,935
100196713	HENRICO	VA		02/25/2025	9.000	63,214		418,759
100197292	PROSPERITY	SC		02/25/2025	9.375	63,194		633,001
100196829	MONTROSE	NY		02/25/2025	8.625	63,181		710,000
100196765	FISHKILL	NY		02/25/2025	9.625	63,219		732,677
100199863	ARCADIA	CA		03/05/2025	7.615	63,106		1,262,000
100196618	COLUMBIA HEIGHTS	MN		02/25/2025	8.375	63,147		611,511
100196628	ROLAND	OK		02/25/2025	9.375	63,135		168,000
100187975	DAYTONA BEACH	FL		01/07/2025	11.125	64,800		320,089
100199862	BAKERSFIELD	CA		03/05/2025	8.875	62,980		419,200
100187845	LAS VEGAS	NV		01/07/2025	8.875	63,537		402,604
3500115873	ST. PETERSBURG	FL		01/27/2025	8.210	125,715		154,800
100204326	GOODYEAR	AZ		03/31/2025	8.249	62,816		336,215
100191547	UNITED KINGDOM	GBR		01/29/2025	6.540	75,747		103,320
100187756	MODESTO	CA		01/07/2025	8.375	63,036		401,380
100196671	ELMSFORD	NY		02/25/2025	8.625	62,881		429,194
100196732	PAONIA	CO		02/25/2025	9.250	62,784		407,566
100177621	FULTON	MO		01/16/2025	9.500	62,843		85,000
100197695	UNITED KINGDOM	GBR		02/28/2025	5.550	76,405		118,819
100196920	SALEM	OR		02/25/2025	8.750	62,777		397,067
100197680	UNITED KINGDOM	GBR		02/28/2025	5.690	76,405		103,320
100197682	UNITED KINGDOM	GBR		02/28/2025	5.690	76,405		103,320
3340095251	PROSPECT HEIGHTS	IL		02/20/2025	8.649	78,408		43,000
100197349	ROY	UT		02/25/2025	8.750	62,740		441,562
100204216	MOUNT EPHRAIM	NJ		03/31/2025	10.125	62,652		366,332
100188178	HAZLET TOWNSHIP	NJ		01/07/2025	8.875	62,868		404,734
100204350	ROANOKE	TX		03/31/2025	9.575	62,619		444,541
100197713	UNITED KINGDOM	GBR		02/28/2025	5.550	76,405		103,320
100193376	FLINT	MI		02/10/2025	7.625	62,717		92,000
100203628	UNITED KINGDOM	GBR		03/27/2025	6.390	78,459		219,556
100199901	POULSBO	WA		03/05/2025	9.375	62,608		445,000
100199486	ROSEVILLE	CA		03/05/2025	8.875	62,600		798,400
100204248	CLEVELAND	TN		03/31/2025	9.800	62,552		299,772
100157383	INKSTER	MI		02/20/2025	8.125	62,597		80,000
3310091602	NISKAYUNA	NY		02/13/2025	8.988	57,915	4,627	120,000
100196740	AMERICAN CANYON	CA		02/25/2025	8.875	62,504		814,522
100197310	ANCHORAGE	AK		02/25/2025	9.375	62,456		500,069
100199566	MINNEOLA	FL		03/05/2025	12.000	62,402		470,000
100199750	MIAMI GARDENS	FL		03/05/2025	7.750	62,265		554,000
100199451	LEXINGTON	SC		03/05/2025	10.500	62,239		225,000
100196603	RENO	NV		02/25/2025	10.125	62,263		526,000
100157268	SAINT LOUIS	MO		02/20/2025	8.500	62,159		75,000
100199533	PERU	NY		03/05/2025	9.875	62,088		290,000
100193346	DAYTON	OH		02/10/2025	8.125	62,034		77,000
100177247	BELLINGHAM	WA		01/16/2025	8.750	62,088		389,000
100196795	BATTLE LAKE	MN		02/25/2025	8.500	61,900		681,033
100193275	INKSTER	MI		02/10/2025	7.375	61,969		85,000
100197132	OKLAHOMA CITY	OK		02/25/2025	10.375	61,858		355,000
100193458	MONTGOMERY	AL		02/10/2025	7.250	61,870		81,000
100204344	TURLOCK	CA		03/31/2025	9.500	61,626		445,000
100197229	ROSEVILLE	CA		02/25/2025	8.875	61,648		522,576
3310093094	HOUSTON	TX		01/08/2025	9.135	27,621	33,974	294,400
100197434	TOPEKA	KS		02/25/2025	10.375	61,664		239,000
100199870	WALL TOWNSHIP	NJ		03/05/2025	8.125	61,577		503,500
100204290	LONG BEACH	CA		03/31/2025	7.500	61,545		712,218

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100204251	SHELBYVILLE	TN		03/31/2025	11.750	61,530		538,706
100204246	LANDERS	CA		03/31/2025	10.800	61,530		230,000
100199450	WEST LIBERTY	IA		03/05/2025	12.125	61,499		493,000
100196770	IVINS	UT		02/25/2025	9.375	61,507		385,034
100197046	ELLIJAY	GA		02/25/2025	9.125	61,416		500,486
100204361	LONGWOOD	FL		03/31/2025	6.990	61,298		521,467
3410000713	NORTH PLAINFIELD	NJ		02/07/2025	8.690	122,580		296,000
3310096004	WEST WARWICK	RI		03/07/2025	7.920	61,256		189,000
100197174	ATLANTA	GA		02/25/2025	10.750	61,317		391,167
3340093035	CHICAGO	IL		02/06/2025	8.821	61,182	15,325	58,000
100191523	UNITED KINGDOM	GBR		01/29/2025	5.550	73,672		100,737
100204293	BIRMINGHAM	AL		03/31/2025	7.500	61,105		204,759
100196967	SYLVANIA	OH		02/25/2025	10.750	61,028		466,301
100196923	STATEN ISLAND	NY		02/25/2025	8.625	61,013		603,020
100197269	BROOKSVILLE	FL		02/25/2025	11.750	61,055		350,076
100196750	MAPLE GROVE	MN		02/25/2025	8.875	60,971		388,259
100199590	FARMINGVILLE	NY		03/05/2025	9.750	60,937		525,000
100204262	IRVINE	CA		03/31/2025	7.224	60,732		1,890,000
100197136	LAS VEGAS	NV		02/25/2025	10.500	60,675		445,168
3340084160	HOUSTON	TX		02/06/2025	9.487	38,610	36,974	445,600
100199846	LAKE MARY	FL		03/05/2025	12.250	60,410		445,000
100199934	SURPRISE	AZ		03/05/2025	9.625	60,393		417,300
100197152	ATLANTA	GA		02/25/2025	9.250	60,238		224,524
3310092253	UNIVERSITY HEIGHTS	OH		02/13/2025	7.700	60,143		136,000
100199658	ORLANDO	FL		03/05/2025	10.000	59,965		470,000
3340087717	OCALA	FL		02/06/2025	9.344	44,271	30,571	252,000
100157432	GARY	IN		02/20/2025	7.500	59,891		81,000
100197291	NORWALK	CA		02/25/2025	8.500	60,636		822,039
100197298	CANTERBURY	CT		02/25/2025	9.750	59,618		319,000
100204179	SUGAR HILL	GA		03/31/2025	7.550	59,467		448,754
3310092747	HOUSTON	TX		01/08/2025	9.135	33,413	26,050	504,000
100197049	LAS VEGAS	NV		02/25/2025	8.750	59,533		495,974
100197460	BAKERSFIELD	CA		02/25/2025	9.375	59,400		475,000
100196655	STRATHAM	NH		02/25/2025	8.875	59,396		705,833
100197064	BIRCH RUN	MI		02/25/2025	10.500	59,377		180,000
100199959	SAN LUIS OBISPO	CA		03/05/2025	7.240	59,362		686,100
100199813	KUTZTOWN	PA		03/05/2025	10.625	59,354		368,000
100199584	WATERTOWN	CT		03/05/2025	9.875	59,349		628,000
100199680	SOUTHAMPTON	PA		03/05/2025	11.750	59,338		800,000
100199467	MONTICELLO	IL		03/05/2025	11.000	59,331		195,000
100197307	PLAINFIELD	NJ		02/25/2025	10.500	59,327		498,000
100197098	LITTLE EGG HARBOR	NJ		02/25/2025	9.750	59,319		509,000
100197082	RANDOLPH	NJ		02/25/2025	9.000	59,311		516,512
100204236	ARLINGTON	WA		03/31/2025	11.250	59,229		525,193
100196660	ROCK HILL	SC		02/25/2025	9.500	59,317		423,495
100197103	LUTZ	FL		02/25/2025	8.875	59,310		460,496
100199856	ST JOHNS	FL		03/05/2025	7.240	59,170		526,600
100199491	ERIE	CO		03/05/2025	7.240	59,155		895,500
100199872	NEWARK	DE		03/05/2025	11.375	59,160		345,000
100199514	RENO	NV		03/05/2025	11.625	59,136		419,000
100197445	PHOENIX	AZ		02/25/2025	8.875	59,055		702,043
100197166	SAINT GEORGE	UT		02/25/2025	8.875	59,036		693,964
100199948	SYRACUSE	NY		03/05/2025	7.875	59,036		184,000
100196728	CHICAGO	IL		02/25/2025	11.750	58,902		315,124
100187968	CERES	CA		01/07/2025	10.000	58,975		368,282

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197302	PITTSBURG	KS		02/25/2025	9.250	58,894		142,000
100191531	UNITED KINGDOM	GBR		01/29/2025	5.550	70,838		96,863
100197681	UNITED KINGDOM	GBR		02/28/2025	5.690	71,630		96,863
100197675	UNITED KINGDOM	GBR		02/28/2025	5.890	71,630		103,320
100197469	SOUTH GLASTONBURY	CT		02/25/2025	9.000	58,800		432,952
100157287	BIRMINGHAM	AL		02/20/2025	8.250	58,811		76,000
3340095430	NORTH PORT	FL		03/27/2025	8.910	73,436		82,000
100188120	BOLINGBROOK	IL		01/07/2025	9.375	59,130		360,959
100196703	ABSECON	NJ		02/25/2025	9.125	58,745		331,423
100196837	CONCORD	CA		02/25/2025	9.500	58,712		630,000
100204396	COON RAPIDS	MN		03/31/2025	9.050	58,647		263,504
100196886	ATLANTA	GA		02/25/2025	9.250	58,612		193,742
100204260	MEDINA	OH		03/31/2025	9.375	58,481		552,352
100197281	KENESAW	NE		02/25/2025	8.625	58,498		448,887
3410000683	KEANSBURG	NJ		02/07/2025	8.990	116,821		73,000
100197035	BLOOMINGTON	CA		02/25/2025	9.250	58,385		555,000
100199544	WESTERLY	RI		03/05/2025	11.250	58,363		690,000
100157159	LAS VEGAS	NV		02/20/2025	8.625	59,386		250,000
100204322	DISTRICT HEIGHTS	MD		03/31/2025	10.775	58,179		323,692
100199562	BOISE	ID		03/05/2025	9.625	58,188		420,000
100199695	ROCKVALE	TN		03/05/2025	9.875	58,178		775,000
3310089576	ROXBURY	CT		02/06/2025	9.128	29,774	28,300	540,000
3310094429	PALM BAY	FL		02/06/2025	8.470	58,004		144,400
3300005611	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005610	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	612,000
3300005609	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005608	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	612,000
3300005607	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	588,000
3300005606	COPIAGUE	NY		01/29/2025	8.585	53,941	4,060	612,000
3340090474	OCALA	FL		02/06/2025	9.344	52,231	20,262	61,200
100197750	S-GRAVENHAGE	NLD		02/26/2025	4.800	70,256		159,225
100197228	TROY	NY		02/25/2025	8.875	57,958		524,690
100197158	PASCO	WA		02/25/2025	9.125	57,927		486,891
100197117	BAKERSFIELD	CA		02/25/2025	9.375	57,910		287,000
100188214	WHITE LAKE	MI		01/07/2025	9.250	58,506		374,000
100199424	WASILLA	AK		03/05/2025	9.750	57,860		600,000
100201726	CHARLOTTE	NC		03/18/2025	7.625	57,875		430,000
3410000677	TAMPA	FL		01/17/2025	8.784	115,509		31,000
100197137	HENDERSON	NV		02/25/2025	11.625	58,596		396,474
100197354	MISSION VIEJO	CA		02/25/2025	7.875	57,783		1,211,325
100197484	WINDSOR	CO		02/25/2025	9.250	57,619		558,540
100197183	FREDERICKSBURG	VA		02/25/2025	9.500	57,399		570,390
100157301	SANT LOUIS	MO		02/20/2025	8.375	57,319		72,000
100197416	TAMPA	FL		02/25/2025	8.375	57,205		479,966
100196906	COVENTRY TOWNSHIP	OH		02/25/2025	9.375	57,045		329,328
3310088434	BEACHWOOD	NJ		01/16/2025	8.428	40,095	17,003	124,500
3310088242	BARNEGAT TOWNSHIP	NJ		01/08/2025	9.366	57,039		96,000
3340086514	MILLVILLE	NJ		02/06/2025	8.447	71,280		140,000
100197232	EDMOND	OK		02/25/2025	9.500	57,035		363,000
3340092229	ROCK HILL	SC		01/08/2025	8.954	47,124	23,899	38,000
100199483	WEBSTER	FL		03/05/2025	9.750	56,623		535,000
100196954	ZION	IL		02/25/2025	9.625	56,700		330,660
100200156	MILTON	FL		03/06/2025	6.625	56,602		299,000
3340092228	ROCK HILL	SC		01/08/2025	8.954	47,124	23,562	152,000
100196784	HOBE SOUND	FL		02/25/2025	8.625	56,454		504,104

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196879	NORTH LAS VEGAS	NV		02/25/2025	8.750	56,473		403,351
100197684	UNITED KINGDOM	GBR		02/28/2025	6.490	68,595		103,320
100204239	KANSAS CITY	MO		03/31/2025	9.375	56,299		190,000
100204343	STOCKTON	CA		03/31/2025	7.324	56,301		467,998
100199630	NOBLESVILLE	IN		03/05/2025	8.000	56,307		524,400
3.62416E+11	SPOKANE	WA		01/17/2025	8.835	61,829	50,740	485,700
100197280	CALERA	AL		02/25/2025	9.875	56,242		312,309
100196778	TUCSON	AZ		02/25/2025	8.625	56,211		504,010
100196941	NEWARK	DE		02/25/2025	8.250	56,124		430,373
100199477	HOUSTON	TX		03/05/2025	10.500	56,199		201,000
100199778	RIVERTON	IL		03/05/2025	9.750	56,134		203,100
100197444	MORENO VALLEY	CA		02/25/2025	9.875	56,103		554,508
100204298	AURORA	CO		03/31/2025	7.725	56,003		492,751
100196621	EATON	OH		02/25/2025	10.000	55,971		305,774
100199961	EAST LONGMEADOW	MA		03/05/2025	9.125	55,807		428,700
100199949	VISALIA	CA		03/05/2025	8.875	55,804		355,000
100196700	DINUBA	CA		02/25/2025	10.875	55,588		394,914
100199447	FAYETTEVILLE	AR		03/05/2025	7.750	55,568		382,000
3310096162	ST. LOUIS	MO		03/07/2025	8.421	55,539		180,900
100197159	SURPRISE	AZ		02/25/2025	8.625	55,572		351,284
100193416	COLUMBUS	GA		02/10/2025	7.625	55,422		75,000
100196691	SAINT CLAIR SHORES	MI		02/25/2025	11.750	55,292		198,850
3340094420	NEW ORLEANS	LA		02/06/2025	8.744	69,039		296,000
100197110	SAN BERNARDINO	CA		02/25/2025	8.500	55,042		419,943
100204336	LOVELAND	CO		03/31/2025	7.574	55,001		537,774
100204266	ZIMMERMAN	MN		03/31/2025	8.575	54,964		651,980
100199497	DES PLAINES	IL		03/05/2025	8.875	54,950		399,000
100197211	RIDGELAND	SC		02/25/2025	9.375	54,816		215,000
100199559	SPRING	TX		03/05/2025	8.750	54,809		552,000
100199737	CULPEPER	VA		03/05/2025	10.875	54,303		515,000
100197370	EUGENE	OR		02/25/2025	10.875	54,637		363,427
3340096079	LANCASTER	SC		03/07/2025	8.839	32,855	35,208	61,800
100204275	SUNSET	TX		03/31/2025	10.575	54,223		285,000
100197480	KATHLEEN	GA		02/25/2025	8.875	54,229		308,583
100197045	GLEN ALLEN	VA		02/25/2025	7.250	54,183		572,000
100200070	TOLEDO	OH		03/06/2025	7.125	54,108		63,000
100199741	SELLERSVILLE	PA		03/05/2025	9.125	54,126		531,500
100199684	WETUMPKA	AL		03/05/2025	12.125	53,970		347,000
100197455	CASCO	MI		02/25/2025	11.750	54,000		365,708
100199883	NORTH PORT	FL		03/05/2025	10.750	53,936		545,000
100199520	PAYSON	UT		03/05/2025	10.500	53,933		470,000
100199696	SAN BERNARDINO	CA		03/05/2025	9.750	53,922		445,000
100199571	LAWTON	MI		03/05/2025	9.750	53,927		468,000
100199754	PHOENIXVILLE	PA		03/05/2025	9.500	53,924		571,300
100197274	VALLEJO	CA		02/25/2025	9.250	54,000		447,879
100196899	HADDONFIELD	NJ		02/25/2025	9.000	53,919		608,513
100196978	BELT	MT		02/25/2025	9.000	53,919		1,071,000
100197208	TAMPA	FL		02/25/2025	9.000	53,919		528,133
100188114	VERO BEACH	FL		01/07/2025	9.500	54,000		365,873
100188071	BUFFALO GROVE	IL		01/07/2025	8.875	54,000		374,829
100199746	CLAYTON	NC		03/05/2025	11.250	53,892		380,000
100187910	SAND SPRINGS	OK		01/07/2025	8.625	54,000		364,357
100199812	ROYAL OAK	MI		03/05/2025	10.125	53,859		453,000
100196845	CLOVIS	CA		02/25/2025	9.875	53,928		515,756
100197329	NEW PORT RICHEY	FL		02/25/2025	9.625	53,925		377,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100196632	BLYTHEWOOD	SC		02/25/2025	9.750	53,920		459,158
100197231	SUMMERVILLE	SC		02/25/2025	9.000	53,919		582,877
100196833	WEST COVINA	CA		02/25/2025	8.625	53,915		827,413
100187852	PUTNAM	CT		01/07/2025	9.625	54,000		208,442
100188259	TINLEY PARK	IL		01/07/2025	9.375	54,000		273,400
100199569	DENVILLE	NJ		03/05/2025	9.625	53,813		739,400
100199919	SUNBURY	OH		03/05/2025	9.500	53,811		529,700
100199455	COLLEGE STATION	TX		03/05/2025	9.000	53,806		731,000
100187847	OMAHA	NE		01/07/2025	9.000	53,974		289,042
100199718	VISALIA	CA		03/05/2025	10.750	53,774		371,000
100187888	OMAHA	NE		01/07/2025	8.875	54,046		214,635
100199643	KLAMATH FALLS	OR		03/05/2025	9.750	53,765		332,000
100197462	ORTING	WA		02/25/2025	9.500	53,750		500,307
100196773	FLORENCE	AL		02/25/2025	9.750	53,813		234,000
100199865	LAS VEGAS	NV		03/05/2025	9.500	53,740		416,000
100199588	TEXAS CITY	TX		03/05/2025	9.500	53,739		169,000
100196723	GRANADA HILLS	CA		02/25/2025	9.125	53,708		820,624
100196729	HUDSON	WI		02/25/2025	9.875	53,699		542,643
100187810	WESTMINSTER	SC		01/07/2025	8.875	53,804		332,000
100187918	NIANTIC	CT		01/07/2025	9.875	53,787		359,151
100199793	NORTH LAS VEGAS	NV		03/05/2025	9.000	53,702		570,000
100197223	CARSON	CA		02/25/2025	8.625	53,662		731,649
100204272	MADERA	CA		03/31/2025	7.774	53,619		503,807
100196661	PORT ORANGE	FL		02/25/2025	9.250	53,549		353,000
100199603	NEWTON	NC		03/05/2025	10.625	53,610		340,000
100196758	FALLS CHURCH	VA		02/25/2025	9.625	53,603		613,663
100199651	PHOENIX	AZ		03/05/2025	9.875	53,567		400,100
100199953	BOISE	ID		03/05/2025	9.500	53,571		443,000
100197161	LAS VEGAS	NV		02/25/2025	9.500	53,533		503,010
100197483	TORRINGTON	CT		02/25/2025	9.250	53,540		399,425
100204346	EDGEWATER	MD		03/31/2025	9.575	53,492		434,652
100196993	SANDIA PARK	NM		02/25/2025	8.875	53,751		616,802
100196690	ROBBINSDALE	MN		02/25/2025	9.250	53,412		362,290
3310095501	PERALTA	NM		02/13/2025	8.470	53,460		117,000
3310093631	CLEVELAND	OH		02/13/2025	8.743	53,460		138,000
3310092689	ROCKPORT	ME		02/06/2025	8.113	53,460		166,000
100196722	VANCOUVER	WA		02/25/2025	9.500	53,450		455,617
100204321	ADAIRSVILLE	GA		03/31/2025	9.500	53,395		1,100,000
100204348	MARINA	CA		03/31/2025	9.125	53,395		1,005,323
100188017	WICHITA	KS		01/07/2025	9.125	53,596		273,000
100196693	CASA GRANDE	AZ		02/25/2025	11.000	53,472		336,498
100197328	BROOKSVILLE	FL		02/25/2025	8.750	53,717		341,888
100204383	WINSTON SALEM	NC		03/31/2025	8.475	53,310		333,511
100204375	PERRY HALL	MD		03/31/2025	7.950	53,304		451,013
100199442	CARSON	CA		03/05/2025	9.375	53,324		881,000
100204249	BROOKSVILLE	FL		03/31/2025	7.325	53,296		530,021
100204209	CHATTANOOGA	TN		03/31/2025	10.750	53,275		323,898
100204378	IDAHO FALLS	ID		03/31/2025	10.500	53,263		250,896
3500118540	TRAVELERS REST	SC		03/21/2025	8.363	106,502		97,500
100204352	CAMBRIDGE	MD		03/31/2025	11.425	53,236		345,000
100204330	SEVIERVILLE	TN		03/31/2025	7.475	53,233		320,707
3340094812	ANCHORAGE	AK		03/27/2025	9.362	66,528		119,000
100187928	GREEN VALLEY	AZ		01/07/2025	9.750	53,324		288,294
100196620	PORTERVILLE	CA		02/25/2025	8.875	53,230		303,896
100199663	BUCKEYE	AZ		03/05/2025	9.875	53,196		546,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197273	PARKLAND	FL		02/25/2025	9.000	53,195		1,084,000
100196996	LANEXA	VA		02/25/2025	8.625	53,096		503,790
100187770	ORMOND BEACH	FL		01/07/2025	8.750	53,251		219,005
100197425	MALAGA	WA		02/25/2025	9.500	53,056		343,387
100196891	RIDGEFIELD	CT		02/25/2025	8.625	53,197		767,056
100196745	LUNENBURG	VA		02/25/2025	8.500	53,411		353,225
100187808	LA CROSSE	WI		01/07/2025	8.875	53,288		230,342
100197481	LOVELAND	CO		02/25/2025	9.625	53,087		649,069
100197147	ALEXANDRIA	VA		02/25/2025	9.250	53,067		721,862
100197177	SEFFNER	FL		02/25/2025	8.750	53,088		382,390
100199538	LAS VEGAS	NV		03/05/2025	9.375	53,063		491,100
100199546	DECATUR	TX		03/05/2025	7.240	53,037		825,000
100188048	LAKELAND	FL		01/07/2025	9.250	53,224		290,182
100197276	VANCOUVER	WA		02/25/2025	9.500	53,152		403,550
100197436	SPERRY	OK		02/25/2025	8.500	53,147		171,000
100196944	OREGON CITY	OR		02/25/2025	9.625	53,028		460,548
100204222	BAKERSFIELD	CA		03/31/2025	8.875	53,009		318,123
100196857	BERTHOUD	CO		02/25/2025	9.000	52,992		616,660
100204367	SURPRISE	AZ		03/31/2025	7.350	52,947		325,698
100196916	CAVE CREEK	AZ		02/25/2025	8.375	52,979		507,087
100188162	NEVADA	MO		01/07/2025	8.625	53,573		365,530
100197412	BEND	OR		02/25/2025	9.250	52,947		650,013
100196643	LAWRENCEVILLE	GA		02/25/2025	8.750	52,911		397,767
100196855	SALIDA	CA		02/25/2025	9.000	52,902		500,984
100196617	PORT CLINTON	OH		02/25/2025	9.125	52,955		189,000
100197017	CLANTON	AL		02/25/2025	8.500	52,850		251,000
100197034	CORAL SPRINGS	FL		02/25/2025	9.000	52,832		656,000
100197233	APALACHIN	NY		02/25/2025	10.250	52,889		254,768
100199685	EASTHAMPTON	MA		03/05/2025	8.875	52,810		540,000
100197160	ONTARIO	CA		02/25/2025	8.875	52,830		512,751
100197440	LAKEWOOD	WA		02/25/2025	9.750	52,744		402,791
100157433	GARY	IN		02/20/2025	7.500	52,731		81,000
100199473	WARRENTON	OR		03/05/2025	9.000	52,700		484,000
100197065	SYLVANIA	OH		02/25/2025	8.875	52,693		258,678
100196752	EL DORADO	KS		02/25/2025	9.000	52,668		462,504
100197006	BOUNTIFUL	UT		02/25/2025	8.500	52,630		544,663
100197335	WADSWORTH	OH		02/25/2025	8.875	52,596		336,626
100197258	GILBERT	AZ		02/25/2025	8.875	52,566		441,629
100193455	MONTGOMERY	AL		02/10/2025	8.000	52,605		64,000
3340091243	NEWARK	NJ		02/06/2025	9.487	65,657		176,400
100196843	MILWAUKEE	WI		02/25/2025	9.125	52,641		155,000
100204373	WILLIAMSBURG	VA		03/31/2025	8.925	52,419		467,092
100187952	POOLER	GA		01/07/2025	9.875	52,649		365,982
100199855	PEMBROKE	KY		03/05/2025	8.875	52,413		195,000
100204205	PUYALLUP	WA		03/31/2025	6.924	52,357		509,508
100188137	LORAIN	OH		01/07/2025	9.250	52,536		288,200
100187761	MARYSVILLE	OH		01/07/2025	9.000	52,537		333,000
100204221	GARDEN GROVE	CA		03/31/2025	8.824	52,270		749,000
100197182	CINCINNATI	OH		02/25/2025	8.500	52,389		205,590
100197095	STEEP FALLS	ME		02/25/2025	8.875	52,733		586,120
100197294	LEXINGTON	SC		02/25/2025	8.375	52,252		456,525
100196587	KEIZER	OR		02/25/2025	11.500	52,320		377,899
100196676	ANDERSON ISLAND	WA		02/25/2025	8.625	52,246		404,823
100188091	PIERSON	MI		01/07/2025	10.625	52,380		351,000
100196998	GLENDALE	AZ		02/25/2025	8.000	52,352		450,551

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199551	JOHNSON CITY	TN		03/05/2025	9.000	52,143		536,000
100199690	BARTLETT	TN		03/05/2025	9.375	52,090		438,000
100157431	GARY	IN		02/20/2025	7.500	52,002		73,000
100204271	PUYALLUP	WA		03/31/2025	10.750	51,931		650,000
3310090533	SOUTH FALLSBURG	NY		03/07/2025	8.666	31,185	20,705	720,000
100197336	AMENIA	NY		02/25/2025	8.750	52,187		361,607
100199691	CONCORD	NC		03/05/2025	10.175	51,818		325,000
100204299	DERRY	NH		03/31/2025	8.425	51,796		620,000
100199931	COTTONTOWN	TN		03/05/2025	9.125	51,773		503,700
3310090602	NIAGARA FALLS	NY		03/07/2025	8.722	25,245	26,442	198,000
100196865	LAKE HOPATCONG	NJ		02/25/2025	9.750	51,692		455,477
100204359	GILBERT	AZ		03/31/2025	7.425	51,601		724,958
100199733	HONOLULU	HI		03/05/2025	7.750	51,607		1,326,000
100204175	DALTON	GA		03/31/2025	10.450	51,575		324,325
100199924	CHESAPEAKE	VA		03/05/2025	9.500	51,583		332,500
100204174	MEXICO BEACH	FL		03/31/2025	8.600	51,398		287,000
3410000652	AUDUBON	NJ		01/10/2025	8.784	102,793		162,500
100204219	ROY	UT		03/31/2025	10.375	51,380		417,524
100204318	VERNON	NJ		03/31/2025	8.825	51,347		378,282
100196678	BROOKLYN CENTER	MN		02/25/2025	9.375	51,331		284,643
100204317	KODAK	TN		03/31/2025	8.575	51,239		328,810
100196781	SUFFOLK	VA		02/25/2025	10.375	51,337		294,000
100196747	HARRISON TOWNSHIP	MI		02/25/2025	7.750	51,247		229,979
100197377	NAPLES	FL		02/25/2025	9.625	51,262		522,415
3310093716	GREENSBORO	NC		02/06/2025	8.743	35,640	15,516	105,000
100204247	GAITHERSBURG	MD		03/31/2025	11.125	51,088		519,278
100197319	REDMOND	OR		02/25/2025	7.875	51,056		411,403
100197074	POUGHKEEPSIE	NY		02/25/2025	8.500	50,982		405,376
100193454	MONTGOMERY	AL		02/10/2025	7.625	50,989		66,000
100204241	ELKHORN	WI		03/31/2025	8.875	50,843		315,000
100204207	EL CAJON	CA		03/31/2025	8.775	50,836		682,684
100199849	COEUR D ALENE	ID		03/05/2025	7.875	50,834		571,600
100199964	PHOENIX	AZ		03/05/2025	9.050	50,822		918,000
3310088800	SEBASTIAN	FL		02/06/2025	8.498	50,787		115,600
100190431	FREDERICK	MD		01/23/2025	8.000	50,844		531,000
3340093607	ABERDEEN	NC		01/16/2025	8.206	63,360		240,000
100197253	UNION	KY		02/25/2025	8.875	50,683		509,480
100197330	ROME	GA		02/25/2025	9.500	51,278		250,902
100199557	JACKSON	TN		03/05/2025	8.875	50,677		361,000
100196858	ROACH	MO		02/25/2025	8.875	50,641		381,223
100196612	GRANTS	NM		02/25/2025	8.875	50,603		190,731
100204181	NILES	OH		03/31/2025	8.950	50,538		140,000
100188254	BIG LAKE	MN		01/07/2025	9.500	50,671		362,222
100199522	MONROE	NC		03/05/2025	7.750	50,468		545,000
100199431	MOORESVILLE	IN		03/05/2025	7.750	50,429		361,100
3340092351	PHILADELPHIA	PA		01/16/2025	8.651	39,527	23,370	192,000
100200144	SLIDELL	LA		03/06/2025	6.125	50,272		280,000
100197080	PAWHUSKA	OK		02/25/2025	9.750	50,214		183,762
100189943	CLAYTON	NC		01/21/2025	7.625	216,342		289,000
100199699	RICHARDSON	TX		03/05/2025	7.490	50,025		434,000
100197348	SOUTHFIELD	MI		02/25/2025	9.000	50,150		333,725
100199613	GREENBRIER	TN		03/05/2025	11.550	49,938		389,000
100204313	CHARLOTTE	NC		03/31/2025	8.075	49,909		752,956
100196771	SPANISH FORK	UT		02/25/2025	8.500	49,692		1,151,555
100187950	BARBERTON	OH		01/07/2025	10.000	49,896		191,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310092050	CHICAGO	IL		01/16/2025	8.743	49,658		105,000
100199745	LAS VEGAS	NV		03/05/2025	12.175	49,631		709,000
100199834	OWENS CROSS ROADS	AL		03/05/2025	11.425	49,571		387,000
100187904	HINSDALE	NH		01/07/2025	8.875	49,730		308,041
100199612	HENRICO	VA		03/05/2025	9.300	49,509		335,000
100199661	NORTH PORT	FL		03/05/2025	7.240	49,306		485,000
100204382	BURLINGAME	CA		03/31/2025	8.090	49,242		2,231,215
3340096963	METAIRIE	LA		03/27/2025	8.910	61,380		740,000
100199609	OAKLAND	NJ		03/05/2025	7.240	49,091		915,000
100196686	WINN	ME		02/25/2025	9.500	49,079		240,000
100204332	SAN DIEGO	CA		03/31/2025	9.625	49,040		726,588
100199493	WAYNESBORO	VA		03/05/2025	8.425	49,009		569,500
100187991	WINDSOR	VA		01/07/2025	9.000	49,061		308,845
100196912	HUNTLEY	IL		02/25/2025	9.125	48,888		356,296
100196614	JACKSONVILLE	FL		02/25/2025	9.750	48,776		378,456
100177305	LUBBOCK	TX		01/16/2025	7.625	48,702		188,000
100199579	AUBURN	IN		03/05/2025	12.675	48,588		336,000
100199508	INDIANAPOLIS	IN		03/05/2025	11.800	48,581		176,000
100199607	YELLOW SPRINGS	OH		03/05/2025	9.800	48,578		378,900
100199434	PEORIA	AZ		03/05/2025	9.550	48,576		769,600
100199965	BUFFALO	NY		03/05/2025	9.550	48,576		580,000
100199598	BOULDER	CO		03/05/2025	9.550	48,576		1,791,000
100199930	GARNER	NC		03/05/2025	9.300	48,575		325,000
100199764	LAKELAND	FL		03/05/2025	11.550	48,563		360,000
100199909	WARWICK	RI		03/05/2025	9.550	48,552		394,800
100199912	GILBERT	AZ		03/05/2025	9.550	48,552		658,000
100199464	HOLTS SUMMIT	MO		03/05/2025	11.800	48,550		400,000
100199740	MESA	AZ		03/05/2025	9.925	48,543		362,000
100199518	NEW LLANO	LA		03/05/2025	11.550	48,548		114,000
100199570	WATERLOO	IL		03/05/2025	11.550	48,548		240,000
100199815	KANSAS CITY	MO		03/05/2025	11.300	48,546		390,000
100199784	FREEPORT	FL		03/05/2025	11.300	48,546		453,000
100199576	JOHNSON VALLEY	CA		03/05/2025	11.675	48,535		410,000
100199535	OKLAHOMA CITY	OK		03/05/2025	10.675	48,541		144,000
100199419	CHANDLER	AZ		03/05/2025	10.675	48,541		515,000
100199565	NEEDLES	CA		03/05/2025	11.175	48,530		232,000
100199468	SUPERIOR	CO		03/05/2025	10.175	48,537		510,000
100199802	DENVER	CO		03/05/2025	9.675	48,533		422,000
100196777	RIVERSIDE	CA		02/25/2025	9.625	48,600		755,782
100199461	PORT SAINT LUCIE	FL		03/05/2025	9.550	48,532		409,400
100199799	ASTORIA	OR		03/05/2025	9.550	48,532		504,500
100196853	WEST SACRAMENTO	CA		02/25/2025	9.500	48,600		640,000
100199515	CHARLOTTE	NC		03/05/2025	11.050	48,527		466,000
100199500	BREMERTON	WA		03/05/2025	9.675	48,527		405,000
100199555	WOODFORD	VT		03/05/2025	10.175	48,526		415,000
100199795	BRIDGEVIEW	IL		03/05/2025	11.300	48,515		330,000
100197075	HIALEAH	FL		02/25/2025	8.875	48,452		514,471
100199703	EL MIRAGE	AZ		03/05/2025	10.925	48,502		332,000
100199896	CROFTON	MD		03/05/2025	11.175	48,490		395,000
100199463	ROCKWOOD	MI		03/05/2025	10.425	48,485		372,000
3340092933	ALBANY	NY		02/13/2025	8.726	60,588		144,720
100199583	BEVERLY	NJ		03/05/2025	10.675	48,482		302,000
100199626	RENO	NV		03/05/2025	9.175	48,472		795,000
100197316	FRANKLIN	NH		02/25/2025	9.750	48,534		377,000
100199903	DOWNINGTOWN	PA		03/05/2025	10.050	48,463		412,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199923	LAKE SHORE	MD		03/05/2025	9.675	48,452		521,200
100199951	CHESAPEAKE	VA		03/05/2025	11.050	48,445		356,000
100199636	SACRAMENTO	CA		03/05/2025	11.675	48,403		460,000
100199686	FARMINGTON	AR		03/05/2025	10.300	48,388		650,000
100199545	DANBURY	CT		03/05/2025	9.550	48,364		500,000
100197259	WARSAW	KY		02/25/2025	9.500	48,600		177,000
100197156	MCKENNEY	VA		02/25/2025	9.250	48,352		457,364
100199623	ABBOT	ME		03/05/2025	11.300	48,328		370,000
100197143	GRAHAM	WA		02/25/2025	9.500	48,267		587,328
100199906	KANSAS CITY	MO		03/05/2025	9.675	48,316		413,000
100199638	IRMO	SC		03/05/2025	9.550	48,290		312,900
100196852	SARALAND	AL		02/25/2025	8.750	48,385		435,741
100196664	MOSES LAKE	WA		02/25/2025	10.500	48,238		450,000
100199875	DUNEDIN	FL		03/05/2025	8.675	48,147		623,500
100199621	WINDHAM	NH		03/05/2025	9.550	48,117		643,800
100197397	HENDERSON	NV		02/25/2025	11.000	48,101		664,871
3310092997	RALEIGH	NC		01/16/2025	8.428	48,040		371,000
100204162	ALISO VIEJO	CA		03/31/2025	7.275	47,966		1,325,542
100199744	TULARE	CA		03/05/2025	9.800	47,977		421,000
100199682	HANAHAN	SC		03/05/2025	9.675	47,929		594,000
100196813	MURRIETA	CA		02/25/2025	8.875	47,886		746,000
100196637	TUCSON	AZ		02/25/2025	10.750	47,886		418,956
100199828	LAS VEGAS	NV		03/05/2025	9.925	47,883		1,115,000
100188104	CONWAY	AR		01/07/2025	9.750	47,989		186,000
100197337	TYRONE	GA		02/25/2025	8.875	47,859		429,857
100199487	MOUNT PLEASANT	SC		03/05/2025	8.925	47,828		737,400
100199714	TUCSON	AZ		03/05/2025	9.925	47,811		313,000
100197439	NEWPORT NEWS	VA		02/25/2025	9.375	47,775		316,925
100199563	PORTLAND	OR		03/05/2025	8.925	47,688		430,000
100199670	ELVERTA	CA		03/05/2025	9.800	47,652		682,000
3410000739	CHILLICOTHE	OH		03/14/2025	8.532	95,280		41,500
100204390	ST AUGUSTINE	FL		03/31/2025	7.475	47,632		511,896
100199857	BELLINGHAM	WA		03/05/2025	8.925	47,632		596,600
100199933	EAST HAVEN	CT		03/05/2025	8.925	47,627		345,800
100199457	WILMINGTON	DE		03/05/2025	8.925	47,623		352,600
100199628	LAFAYETTE	IN		03/05/2025	8.925	47,607		578,200
100199480	ANKENY	IA		03/05/2025	9.925	47,588		625,000
100204314	MOUNT CLEMENS	MI		03/31/2025	7.250	47,486		404,795
100197165	DELAWARE	OH		02/25/2025	8.875	47,517		513,798
100204386	EADS	TN		03/31/2025	8.425	47,456		705,633
100204377	YUKON	OK		03/31/2025	10.000	47,435		318,854
100200057	GARY	IN		03/06/2025	7.500	47,438		61,000
100204163	ARMAGH	PA		03/31/2025	10.875	47,412		90,000
100199787	NASHVILLE	TN		03/05/2025	9.050	47,366		440,000
100199763	MANTECA	CA		03/05/2025	8.925	47,273		461,200
100204381	JACKSON	MI		03/31/2025	9.475	47,246		279,000
100197186	GULF SHORES	AL		02/25/2025	9.000	47,179		265,396
100199770	FARGO	ND		03/05/2025	10.300	47,173		548,400
100196816	HARRISBURG	AR		02/25/2025	8.875	47,101		233,725
100199731	CORDOVA	TN		03/05/2025	9.550	46,940		444,000
100196897	29 PALMS	CA		02/25/2025	10.375	46,921		570,961
100196850	JACKSONVILLE	FL		02/25/2025	9.375	46,916		393,370
100204168	MAGNOLIA	DE		03/31/2025	9.950	46,834		302,041
100196711	GOBLES	MI		02/25/2025	8.750	47,206		200,000
100188086	AUGUSTA	GA		01/07/2025	10.625	47,483		248,076

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100197323	BLAINE	MN		02/25/2025	8.000	46,735		293,291
100196735	BAY SHORE	NY		02/25/2025	8.750	46,633		508,872
100188084	MANAWA	WI		01/07/2025	10.375	47,088		316,858
100204177	OVERLAND PARK	KS		03/31/2025	8.250	46,573		491,222
3410000763	RALEIGH	NC		03/14/2025	8.736	93,081		275,000
100196802	BRADENTON	FL		02/25/2025	10.750	46,385		343,000
100188085	CUT OFF	LA		01/07/2025	11.375	46,389		284,196
100196605	WOLCOTT	CT		02/25/2025	9.250	46,312		326,933
100199619	BON AQUA	TN		03/05/2025	8.425	46,239		500,000
100196767	HOLLYWOOD	AL		02/25/2025	9.500	46,192		318,356
100204325	ANTIOCH	CA		03/31/2025	8.700	46,170		338,859
100196971	PORTLAND	OR		02/25/2025	8.750	46,178		818,410
3310093858	PENSACOLA	FL		02/06/2025	8.470	15,539	30,594	78,000
100197044	BANGOR	ME		02/25/2025	9.500	46,088		344,523
100199889	DENVER	CO		03/05/2025	9.550	45,974		446,900
3310093307	RIO RANCHO	NM		02/06/2025	8.470	40,095	5,836	70,500
100199797	GEORGETOWN	SC		03/05/2025	7.800	45,839		302,300
100199709	LEESBURG	VA		03/05/2025	7.925	45,811		937,500
100199826	IOWA CITY	IA		03/05/2025	7.800	45,748		242,000
100199449	WENTZVILLE	MO		03/05/2025	7.800	45,733		406,100
100199537	ASTON	PA		03/05/2025	7.800	45,629		451,000
100199891	FAIRHOPE	AL		03/05/2025	7.800	45,620		352,500
100199678	CORAL SPRINGS	FL		03/05/2025	7.800	45,561		456,500
100199913	ASHBURNHAM	MA		03/05/2025	7.925	45,547		304,100
3310093930	OCALA	FL		02/06/2025	8.421	35,016	10,487	75,000
100204379	AIKEN	SC		03/31/2025	9.925	45,466		333,704
100199894	NEW LENOX	IL		03/05/2025	7.800	45,458		465,700
100199524	PHOENIX	AZ		03/05/2025	8.300	45,451		525,700
3500117179	LEHIGH ACRES	FL		03/10/2025	8.578	90,861		202,500
100199944	PHILADELPHIA	PA		03/05/2025	7.800	45,426		387,000
100199792	GOODYEAR	AZ		03/05/2025	7.800	45,338		551,000
100197037	DUBLIN	VA		02/25/2025	11.250	45,309		264,771
100197244	LAS VEGAS	NV		02/25/2025	9.375	45,294		536,000
100199767	PLYMOUTH MEETING	PA		03/05/2025	7.540	45,155		637,000
3310093997	HOUSTON	TX		02/13/2025	8.743	42,768	2,346	96,000
100199851	BETHLEHEM	PA		03/05/2025	7.540	45,099		570,000
100199552	KAUKAUNA	WI		03/05/2025	7.540	45,089		390,000
100197407	SCOTTSDALE	AZ		02/25/2025	9.000	45,160		687,087
100197467	LAS VEGAS	NV		02/25/2025	8.750	53,182		619,494
100199806	ALGONQUIN	IL		03/05/2025	7.540	45,045		453,000
100197205	BERLIN	CT		02/25/2025	9.500	45,102		478,001
100199713	CEDAR LAKE	IN		03/05/2025	7.540	45,008		316,900
100199652	SALINE	MI		03/05/2025	7.540	44,994		529,200
100204167	FARLEY	MO		03/31/2025	6.950	44,812		620,000
100204339	NORTH PRAIRIE	WI		03/31/2025	9.775	44,791		414,908
100204393	GREENSBURG	IN		03/31/2025	8.575	44,781		155,880
3340095395	INDIANAPOLIS	IN		02/20/2025	8.649	11,880	44,015	400,000
100199453	VALDERS	WI		03/05/2025	7.925	44,707		315,000
100199850	HEDGESVILLE	WV		03/05/2025	7.290	44,557		345,200
100203691	UTRECHT	NLD		03/26/2025	5.150	55,363		69,602
100199752	ROSEVILLE	CA		03/05/2025	7.290	44,507		671,500
100199892	LEES SUMMIT	MO		03/05/2025	7.290	44,473		303,000
100199939	BUCKLEY	WA		03/05/2025	7.290	44,470		542,700
100199848	EAST WENATCHEE	WA		03/05/2025	7.290	44,465		627,400
100199885	JENKS	OK		03/05/2025	7.290	44,391		389,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100199908	SAINT CLOUD	FL		03/05/2025	7.290	44,360		407,400
100200027	STILLWATER	OK		03/06/2025	6.375	44,342		63,000
100196814	VIRGINIA BEACH	VA		02/25/2025	9.250	44,180		389,440
100204192	GRANGER	IN		03/31/2025	11.950	44,028		330,000
100196741	SPRINGFIELD	OR		02/25/2025	9.750	43,943		380,184
100187938	ANN ARBOR	MI		01/07/2025	8.375	52,502		333,462
3410000743	SALEM	NJ		03/07/2025	8.736	75,491	12,282	145,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835	60,242	27,434	441,180
100204197	BEAUMONT	CA		03/31/2025	9.650	43,678		526,201
100197019	CLEARBROOK	MN		02/25/2025	9.500	43,754		160,111
3310093857	PHILADELPHIA	PA		02/13/2025	8.498	18,429	25,060	114,000
100196596	ANAHEIM	CA		02/25/2025	8.875	43,479		924,041
3310091765	TRENTON	NJ		02/06/2025	7.920	38,759	4,455	69,000
100196604	UTICA	IL		02/25/2025	9.875	43,200		324,658
100197364	MODESTO	CA		02/25/2025	9.000	43,200		395,401
100196973	STOCKTON	CA		02/25/2025	9.750	43,200		548,037
100196681	NAPLES	FL		02/25/2025	9.750	43,141		542,176
100197459	WATERTOWN	CT		02/25/2025	9.875	43,200		306,029
100197248	HAWKINSVILLE	GA		02/25/2025	10.125	43,144		213,019
100196918	CARROLLTON	VA		02/25/2025	9.750	43,081		344,730
100187757	VALDOSTA	GA		01/07/2025	10.375	43,200		289,641
100196793	PORTERVILLE	CA		02/25/2025	8.250	43,014		403,933
100197023	LITTLE ROCK	AR		02/25/2025	9.375	43,020		217,375
100197197	ATLANTA	GA		02/25/2025	9.125	43,004		278,000
100197464	DEPEW	NY		02/25/2025	8.875	43,037		350,013
100196772	SOUTH WINDSOR	CT		02/25/2025	9.375	42,989		579,558
3310094041	LEE'S SUMMIT	MO		02/20/2025	8.666	40,095	2,822	76,500
100196907	LA JUNTA	CO		02/25/2025	9.125	42,900		268,457
100196856	JURUPA VALLEY	CA		02/25/2025	9.875	43,056		495,405
3500115875	PORT CHARLOTTE	FL		02/18/2025	8.825	85,676		300,000
100196931	MORGANVILLE	NJ		02/25/2025	9.250	43,038		1,091,429
100187945	MOUNT DORA	FL		01/07/2025	9.500	42,924		300,000
100196679	HEPHZIBAH	GA		02/25/2025	9.375	42,779		233,218
3310095570	LITTLE ROCK	AR		02/20/2025	8.666	42,768		72,000
100197217	GREEN COVE SPRINGS	FL		02/25/2025	9.000	42,757		338,246
100196964	WHITEHALL	MI		02/25/2025	8.750	42,753		253,729
100197129	SAN DIEGO	CA		02/25/2025	9.625	42,949		1,297,360
100204355	WEST SACRAMENTO	CA		03/31/2025	8.600	42,672		618,547
100204369	ST. CLOUD	FL		03/31/2025	10.725	42,665		457,061
100196876	THE DALLES	OR		02/25/2025	9.500	42,673		622,910
100204319	GRAFTON	OH		03/31/2025	8.875	42,651		373,755
100196948	POST FALLS	ID		02/25/2025	9.250	42,732		393,603
100204374	BOYNTON BEACH	FL		03/31/2025	7.525	42,639		428,181
100197187	HOPE VALLEY	RI		02/25/2025	9.125	42,639		448,940
100197308	LITHONIA	GA		02/25/2025	8.500	42,701		233,000
100197295	MARTINSBURG	WV		02/25/2025	9.250	42,642		412,074
100204184	OCOEE	FL		03/31/2025	7.550	42,562		375,030
100204268	CHESTERFIELD	MO		03/31/2025	7.325	42,558		361,268
100196982	ORLANDO	FL		02/25/2025	8.875	42,584		457,142
3340096061	FLORENCE	SC		03/27/2025	9.445	53,087		199,200
100187961	SHAFTER	CA		01/07/2025	8.875	42,669		277,986
100197257	LORAIN	OH		02/25/2025	9.250	42,512		184,133
100204225	CHARLESTON	SC		03/31/2025	8.225	42,424		340,000
100197235	WEST PLAINS	MO		02/25/2025	9.375	42,437		230,157
100196878	BASEHOR	KS		02/25/2025	8.875	42,655		463,940

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100197380	CLINTON	ME		02/25/2025	8.750	42,401		238,308
100196836	SUMMERVILLE	SC		02/25/2025	8.750	42,372		323,926
100196905	AIKEN	SC		02/25/2025	8.875	42,514		351,359
3500118342	PARKVILLE	MO		03/21/2025	8.300	84,653		167,500
100196645	PRUDENVILLE	MI		02/25/2025	9.000	42,361		241,630
100204331	SAINT LOUIS	MO		03/31/2025	8.450	42,115		281,200
3410000605	MILLVILLE	NJ		01/17/2025	8.784	55,702	28,278	23,500
100204340	PLEASANT HILL	CA		03/31/2025	7.725	41,868		1,183,717
100196789	ROSEBURG	OR		02/25/2025	8.750	41,827		387,902
3310093245	INDIANAPOLIS	IN		02/06/2025	8.267	37,422	4,307	82,000
100204250	MURRIETA	CA		03/31/2025	8.950	41,696		495,960
3310094222	LINWOOD	PA		02/06/2025	8.428	41,654		106,500
3310093675	RALEIGH	NC		02/06/2025	9.296	41,580		864,000
100191455	HAARLEM	NLD		01/29/2025	6.000	50,029		69,377
3410000757	TIVOLI	NY		03/28/2025	9.136	82,821		757,500
3310094117	SOUTH HOLLAND	IL		03/07/2025	8.498	36,086	5,298	130,000
100204365	PHOENIX	AZ		03/31/2025	9.325	41,306		322,482
100199674	GLENDALE	AZ		03/05/2025	7.290	41,168		363,300
3310092859	PHILADELPHIA	PA		01/16/2025	8.540	20,567	20,493	97,500
100204232	PRESCOTT VALLEY	AZ		03/31/2025	8.700	40,976		340,032
100196734	MILACA	MN		02/25/2025	9.125	40,936		296,363
100204280	PHOENIX	AZ		03/31/2025	9.600	40,761		291,869
100197067	GRANDVIEW	WA		02/25/2025	9.375	40,625		435,876
3310093838	REX	GA		02/06/2025	8.645	36,086	4,455	101,600
100204187	BURLINGTON	CT		03/31/2025	8.100	40,527		858,934
100204316	PINCKNEY	MI		03/31/2025	8.500	40,515		343,444
100197100	GUTHRIE	OK		02/25/2025	9.000	40,472		244,000
3340098050	CHICAGO	IL		03/19/2025	8.896	50,524		208,000
3310091446	BRIDGETON	NJ		02/06/2025	8.743	40,362		86,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835	60,579	19,674	294,120
100197101	COLORADO SPRINGS	CO		02/25/2025	8.750	40,042		475,000
100187943	BRUNSWICK	GA		01/07/2025	11.750	40,029		274,511
100197452	STOUGHTON	WI		02/25/2025	8.875	39,987		364,647
100204178	LAKE FOREST	CA		03/31/2025	7.450	39,689		1,331,509
3500116374	HARTSVILLE	SC		03/10/2025	8.265	39,154	40,116	144,000
100196803	CANTON	GA		02/25/2025	9.250	39,567		412,000
100196945	GREENSBURG	KY		02/25/2025	9.750	39,620		160,000
3340096993	SHELBY	NC		03/27/2025	9.177	49,276		45,600
100204286	PEDRICKTOWN	NJ		03/31/2025	7.325	39,380		340,000
3340097400	PHILADELPHIA	PA		03/27/2025	8.708	49,183		47,600
100196667	CHARLESTON	SC		02/25/2025	9.750	39,151		700,000
100197189	NORTH RIDGEVILLE	OH		02/25/2025	9.125	39,043		343,235
3410000721	FORT PIERCE	FL		02/14/2025	8.590	77,873		26,500
3310096500	GRIFFIN	GA		03/19/2025	8.316	38,759		74,160
3310093775	OXFORD	NC		02/06/2025	8.666	26,730	11,301	72,960
3310094592	BALTIMORE	MD		02/06/2025	9.016	33,038	4,975	103,500
3310097338	BALTIMORE	MD		03/07/2025	8.148	37,868		72,000
100196716	BROKEN ARROW	OK		02/25/2025	9.750	37,800		286,482
100197199	MILLVILLE	NJ		02/25/2025	10.000	37,800		227,000
100197438	YUKON	OK		02/25/2025	11.750	37,760		198,863
100196623	LANOKA HARBOR	NJ		02/25/2025	11.000	37,756		495,244
100197216	SAINT CLOUD	FL		02/25/2025	10.125	37,751		487,251
100197429	ORLAND PARK	IL		02/25/2025	10.125	37,751		243,722
100196680	JACKSONVILLE	FL		02/25/2025	9.875	37,749		260,048
100188184	NORTH PEKIN	IL		01/07/2025	11.750	37,800		160,499

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197472	HESPERIA	CA		02/25/2025	9.750	37,800		435,308
100197333	CHANDLER	AZ		02/25/2025	9.625	37,748		333,931
100196817	SPENCER	OK		02/25/2025	9.625	37,748		255,282
100196717	BOWLING GREEN	KY		02/25/2025	9.625	37,748		252,000
100196619	CLEARWATER	FL		02/25/2025	9.500	37,747		305,420
100196811	PLACENTIA	CA		02/25/2025	9.250	37,745		941,690
100196862	BROKEN ARROW	OK		02/25/2025	9.250	37,745		315,751
100197285	ALBUQUERQUE	NM		02/25/2025	9.250	37,745		251,458
100197470	PAMPLICO	SC		02/25/2025	9.000	37,800		175,425
100197085	NORTH LAS VEGAS	NV		02/25/2025	9.000	37,743		385,532
100197081	FAIRFIELD	CA		02/25/2025	8.875	37,742		430,934
100196669	AVON PARK	FL		02/25/2025	8.750	37,742		307,196
100197097	SAINT CHARLES	MO		02/25/2025	11.750	37,760		200,000
100197203	OWOSSO	MI		02/25/2025	11.750	37,721		181,000
100196983	MACON	GA		02/25/2025	9.750	37,749		155,600
100197181	BRENTWOOD	CA		02/25/2025	9.750	37,696		800,893
100187890	LUCERNE	CA		01/07/2025	10.750	37,800		260,000
100196848	ORLANDO	FL		02/25/2025	9.625	37,748		487,369
100196977	MURRAY	UT		02/25/2025	9.500	37,747		423,563
100196888	ALBUQUERQUE	NM		02/25/2025	10.125	37,688		248,396
100196882	SUPERIOR	MT		02/25/2025	8.875	37,680		340,000
100188087	LEXINGTON	KY		01/07/2025	9.750	37,749		256,000
100197399	SUWANEE	GA		02/25/2025	9.625	37,629		474,458
100188240	SAINT LOUIS	MO		01/07/2025	9.500	37,800		251,000
100197287	RENO	NV		02/25/2025	11.000	37,800		207,159
3.62416E+11	SPOKANE	WA		01/17/2025	8.835	60,579	14,615	306,120
100196846	GLEN ALLEN	VA		02/25/2025	9.875	37,643		571,812
100197056	BIRCHWOOD	WI		02/25/2025	9.875	37,749		339,920
100196839	SAN TAN VALLEY	AZ		02/25/2025	8.750	37,587		381,590
100197358	MESA	AZ		02/25/2025	9.625	37,532		564,666
100196639	MAULDIN	SC		02/25/2025	8.750	37,574		340,528
100196779	GERRARDSTOWN	WV		02/25/2025	9.125	37,571		308,986
100196730	DIXON	CA		02/25/2025	8.625	37,562		533,325
100188009	NEW BRITAIN	CT		01/07/2025	9.000	37,800		190,547
100196708	LOGANVILLE	GA		02/25/2025	8.875	37,556		342,410
100196872	GADSDEN	AL		02/25/2025	8.750	37,722		441,000
100197401	SALEM	VA		02/25/2025	9.750	37,549		246,671
100197449	SALT LAKE CITY	UT		02/25/2025	9.375	37,564		421,237
100201710	ROCKFORD	IL		03/18/2025	6.375	37,533		65,000
100196874	LAS VEGAS	NV		02/25/2025	9.125	37,500		395,721
100196929	MORENO VALLEY	CA		02/25/2025	8.750	37,499		653,934
100196823	COLORADO SPRINGS	CO		02/25/2025	8.875	37,678		393,000
100196792	RIO RANCHO	NM		02/25/2025	9.125	37,494		334,301
100197457	FORT COLLINS	CO		02/25/2025	8.750	37,492		537,692
100187979	KEITHVILLE	LA		01/07/2025	9.125	37,800		258,870
100196652	NAMPA	ID		02/25/2025	9.000	37,423		312,329
100197086	DERRY	NH		02/25/2025	9.000	37,416		431,652
100197018	HARTSELLE	AL		02/25/2025	9.125	37,411		202,577
100197325	HOPEWELL	OH		02/25/2025	8.625	37,410		236,129
100188175	FENTON	MI		01/07/2025	8.500	37,471		253,556
100197055	BATESVILLE	AR		02/25/2025	9.500	37,393		333,504
3410000754	PORT CHARLOTTE	FL		03/28/2025	8.536	74,758		265,000
100197473	RONAN	MT		02/25/2025	8.625	37,378		388,900
100197242	WEST SALEM	WI		02/25/2025	8.875	37,379		403,303
3310089679	SOMERSET	KY		01/16/2025	8.428	13,365	23,998	87,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197041	TAMPA	FL		02/25/2025	9.500	37,366		496,034
100187939	MCLOUD	OK		01/07/2025	8.750	37,486		233,914
100196896	FRESNO	CA		02/25/2025	9.750	37,354		355,041
100204304	ELLWOOD CITY	PA		03/31/2025	9.875	37,326		390,000
100196911	KUNA	ID		02/25/2025	8.500	37,344		372,239
100196807	KANSAS CITY	MO		02/25/2025	9.125	37,397		182,043
100204188	CLEARWATER	FL		03/31/2025	9.350	37,323		190,657
100197238	WASHINGTON	UT		02/25/2025	9.500	37,339		297,705
100196820	MONTESANO	WA		02/25/2025	9.125	37,393		376,000
100197256	PALM BAY	FL		02/25/2025	9.250	37,391		319,376
100197118	HOLLYWOOD	SC		02/25/2025	9.000	37,527		423,953
100197119	SAVANNAH	GA		02/25/2025	9.250	37,325		462,314
100197251	STANCHORAGE	AK		02/25/2025	9.625	37,563		367,000
100197131	OXFORD	FL		02/25/2025	9.250	37,322		384,013
100188220	DOUGLASVILLE	GA		01/07/2025	8.500	37,517		240,541
100196696	UNION CITY	GA		02/25/2025	9.750	37,350		184,942
100204161	SAYREVILLE	NJ		03/31/2025	7.525	37,264		469,939
100187951	HAZEL GREEN	AL		01/07/2025	9.500	37,390		165,740
100196959	WOODSTOCK	GA		02/25/2025	9.625	37,366		375,000
100197265	WENATCHEE	WA		02/25/2025	10.000	37,191		331,549
100196761	AIRWAY HEIGHTS	WA		02/25/2025	8.625	37,246		359,675
100187944	LAS VEGAS	NV		01/07/2025	9.750	37,378		255,983
100203658	S-GRAVENHAGE	NLD		03/26/2025	4.800	46,225		82,998
100197066	DEFIANCE	OH		02/25/2025	8.625	37,363		227,000
100197286	MONTE VISTA	CO		02/25/2025	8.750	37,151		299,025
100196921	CHICO	CA		02/25/2025	8.375	37,152		449,650
100196875	GLENDALE	AZ		02/25/2025	8.875	37,206		483,376
100197394	LACEY	WA		02/25/2025	9.125	37,138		629,375
3310095303	KENOSHA	WI		02/13/2025	8.113	37,125		75,000
100196776	HENDERSON	NV		02/25/2025	8.750	37,140		404,243
100196725	SPARTANBURG	SC		02/25/2025	9.125	37,110		282,734
100197466	ROGERS	AR		02/25/2025	9.000	37,149		301,559
100196867	ASHLAND	VA		02/25/2025	9.250	37,076		269,468
100196970	LIBERTY	SC		02/25/2025	8.625	37,073		230,000
100188171	CANAL WINCHESTER	OH		01/07/2025	8.250	37,212		246,500
100196694	CLOVIS	CA		02/25/2025	9.000	37,074		663,631
100197000	MEQUON	WI		02/25/2025	8.625	37,185		313,639
100197326	ELKO NEW MARKET	MN		02/25/2025	9.000	37,080		400,168
100196933	COLO SPGS	CO		02/25/2025	9.250	37,059		380,436
100197458	LITTLE ROCK	AR		02/25/2025	9.875	37,049		221,928
100204264	EDEN	NC		03/31/2025	10.925	37,000		206,905
100196963	MASON	OH		02/25/2025	8.375	37,008		396,000
100204215	FORT WASHINGTON	MD		03/31/2025	7.124	36,978		603,937
100197107	ALBUQUERQUE	NM		02/25/2025	9.625	37,109		294,314
100196720	CLINTON	IL		02/25/2025	9.250	36,961		190,000
100196719	HANAPEPE	HI		02/25/2025	9.250	36,970		814,419
100196828	SAINT PAUL	MN		02/25/2025	8.250	36,955		177,000
100196738	MABELVALE	AR		02/25/2025	10.625	36,891		230,549
100197435	ENTERPRISE	AL		02/25/2025	10.875	36,854		152,826
100197351	CHESAPEAKE	VA		02/25/2025	8.875	36,807		619,403
100196842	LINDEN	NJ		02/25/2025	8.750	36,801		477,757
100197293	WEST COLUMBIA	SC		02/25/2025	9.250	36,788		211,353
100196868	AUBURN	ME		02/25/2025	8.500	36,766		317,546
3310090497	FOLEY	AL		03/19/2025	9.520	10,024	26,710	175,200
100204170	PALM COAST	FL		03/31/2025	11.025	36,722		393,538

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100197451	REDFORD	MI		02/25/2025	8.250	36,748		202,378
100196782	HEMET	CA		02/25/2025	8.750	36,766		381,934
100197264	AUSTELL	GA		02/25/2025	8.375	36,865		444,284
100196646	SYRACUSE	NY		02/25/2025	8.500	36,686		211,000
100196864	BAYVILLE	NJ		02/25/2025	8.750	36,890		440,076
3340091489	MILWAUKEE	WI		03/07/2025	8.708	34,737	11,088	34,800
100187955	HANOVER	MI		01/07/2025	9.875	37,800		254,853
100197030	BOISE	ID		02/25/2025	8.250	36,757		575,833
100197201	THOUSAND PALMS	CA		02/25/2025	9.000	36,645		404,000
100196994	STATEN ISLAND	NY		02/25/2025	8.625	36,554		486,350
3410000753	PORT CHARLOTTE	FL		03/24/2025	8.536	73,092		208,000
100187946	BUFFALO	NY		01/07/2025	8.750	36,602		237,528
100196742	ATHENS	AL		02/25/2025	8.125	36,522		296,938
100196796	PALMDALE	CA		02/25/2025	8.250	36,368		721,097
100196749	TUCSON	AZ		02/25/2025	8.000	36,324		307,588
100196714	LIDO BEACH	NY		02/25/2025	8.000	36,312		940,505
3500118275	WESTON	FL		03/10/2025	8.015	72,500		257,500
100196715	FLORAL PARK	NY		02/25/2025	8.750	36,436		1,120,419
100196861	INDEPENDENCE	MO		02/25/2025	8.875	36,159		236,811
3340092795	DETROIT	MI		01/16/2025	8.942	17,107	28,116	92,000
3310096817	PHILADELPHIA	PA		03/07/2025	7.950	36,086		79,500
3340094398	CHICAGO	IL		03/27/2025	8.316	45,104		277,600
100197356	CARSON	CA		02/25/2025	8.250	36,388		762,204
100204307	PHILADELPHIA	PA		03/31/2025	9.275	36,003		489,772
100204210	SACRAMENTO	CA		03/31/2025	9.500	35,930		378,297
100204372	PEMBROKE PINES	FL		03/31/2025	7.190	35,899		381,197
3500118021	NORTH PORT	FL		03/10/2025	8.830	8,700	63,100	39,500
3500118546	PORT CHARLOTTE	FL		03/21/2025	8.363	71,790		208,000
100204273	MEMPHIS	TN		03/31/2025	10.275	35,881		105,616
100196609	VALLEJO	CA		02/25/2025	8.000	35,884		540,000
3340096624	MARBLE FALLS	TX		03/07/2025	9.065	27,324	17,342	322,400
100203723	HAARLEM	NLD		03/26/2025	5.250	59,125		69,323
3310088987	BALTIMORE	MD		01/08/2025	7.700	26,605	9,035	103,500
100197408	ANOKA	MN		02/25/2025	9.375	35,659		205,175
100197053	NOVI	MI		02/25/2025	11.750	35,430		689,970
3310093203	BELLWOOD	IL		02/06/2025	8.323	35,343		116,000
3310090937	LEHIGH ACRES	FL		01/08/2025	8.666	35,225		152,000
3310096294	YULEE	FL		03/07/2025	8.743	28,067	7,080	78,000
100204211	NORTH AUGUSTA	SC		03/31/2025	10.250	35,039		400,000
3500115630	CANYON LAKE	TX		03/10/2025	8.015	58,785	11,042	114,000
3340097986	BIRMINGHAM	AL		03/27/2025	8.708	43,560		176,000
3340091984	CLEVELAND	OH		01/08/2025	8.740	28,512	14,533	16,000
100197745	AALSMEER	NLD		02/26/2025	6.050	41,944		54,060
3410000742	PEMBERTON	NJ		03/07/2025	8.936	68,501		31,500
100204226	BRICK	NJ		03/31/2025	9.750	34,237		531,608
100197715	PURMEREND	NLD		02/26/2025	5.250	55,052	11,010	59,396
100204212	HEMET	CA		03/31/2025	9.250	34,007		387,355
3310091367	CHESTER	SC		02/13/2025	8.729	28,369	5,386	73,200
3310093459	NEW ORLEANS	LA		02/13/2025	8.582	28,067	5,643	78,000
3310087598	LOS ANGELES	CA		01/08/2025	8.946	33,678		510,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835	60,242	6,615	765,300
3310092003	MILLVILLE	NJ		02/06/2025	8.148	33,413		56,250
100203720	ENSCHEDE	NLD		03/26/2025	4.900	55,363		55,567
3310092842	BILOXI	MS		02/13/2025	7.940	33,279		82,500
3310093194	HOUSTON	TX		02/06/2025	8.428	33,264		114,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157326	DAYTONA BEACH SHORES	FL		02/20/2025	8.625	36,615		656,500
3310092321	PENSACOLA	FL		02/20/2025	9.289	24,992	7,859	110,000
3410000744	POWDER SPRINGS	GA		03/07/2025	8.836	11,972	53,504	186,000
3310095151	PHILADELPHIA	PA		02/13/2025	8.323	32,718		87,000
3340095037	KANSAS CITY	MO		03/07/2025	8.698	33,739	7,128	108,800
100203698	AMSTERDAM	NLD		03/26/2025	5.150	40,313		50,681
3310090967	PHILADELPHIA	PA		01/16/2025	8.554	32,314		130,000
3310096655	VILLAS	NJ		03/07/2025	8.323	32,076		116,000
100204368	TUSTIN	CA		03/31/2025	7.675	31,980		1,080,029
100204233	BOISE	ID		03/31/2025	9.250	31,907		601,941
3310091646	SHREVEPORT	LA		02/06/2025	8.666	27,799	4,061	70,500
100204357	LOGANVILLE	GA		03/31/2025	7.949	31,778		346,970
100191481	ARNHEM	NLD		01/29/2025	5.500	38,513		52,428
3340096326	BALTIMORE	MD		03/19/2025	9.207	39,600		42,000
3340094404	ROCHESTER	PA		03/27/2025	8.174	39,600		153,600
3340097374	DETROIT	MI		03/27/2025	8.892	39,598		33,000
100204311	SMYRNA	TN		03/31/2025	10.150	31,509		342,840
3500115251	HOUSTON	TX		01/27/2025	8.710	36,087	25,676	135,000
100204234	LEBANON	PA		03/31/2025	7.575	30,661		498,835
100191397	UTRECHT	NLD		01/29/2025	5.100	49,182	9,836	50,346
100204360	LAS VEGAS	NV		03/31/2025	7.724	30,601		428,633
100204334	READING	PA		03/31/2025	8.775	30,585		323,229
3310091520	COHOES	NY		02/06/2025	8.407	25,245	5,346	70,500
3340092071	WESTWEGO	LA		01/08/2025	8.871	27,720	10,432	158,400
3310094528	CAPE CORAL	FL		02/13/2025	8.666	7,641	22,036	155,400
3310094602	WILMINGTON	DE		02/20/2025	8.743	29,403		98,000
100192739	CIBOLO	TX		02/10/2025	7.375	236,235		315,000
100191396	UTRECHT	NLD		01/29/2025	5.150	46,840	9,368	46,911
100203711	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025	5.250	36,281		45,613
3340097697	CLEVELAND	OH		03/27/2025	8.708	36,432		86,400
100177500	NAPLES	FL		01/16/2025	7.250	52,615		500,000
3310094208	HAZEL CREST	IL		02/06/2025	8.666	28,987		60,000
100204297	LAGUNA WOODS	CA		03/31/2025	11.400	28,682		505,000
3310095105	TROY	NY		02/20/2025	7.700	28,527		62,400
3340098181	SALEM	NJ		03/27/2025	8.708	35,640		144,000
3340095594	RIVER ROUGE	MI		03/27/2025	8.910	35,640		36,000
3340087789	PALM COAST	FL		02/06/2025	8.507	35,467		90,000
3310093732	GARY	IN		03/07/2025	8.498	28,067		92,000
3310091863	BETHANY	OK		01/16/2025	8.582	28,037		51,000
3310094329	CREST HILL	IL		02/06/2025	8.666	27,844		106,500
100203700	ASSEN	NLD		03/26/2025	5.100	34,400		43,248
3310093366	COLUMBIA	SC		02/06/2025	8.491	27,651		54,000
3340087787	PALM COAST	FL		02/06/2025	8.507	34,457		360,000
3340092241	GOULDSBORO	PA		03/07/2025	8.708	22,255	11,642	70,000
100204371	AUBURNDALE	FL		03/31/2025	9.125	26,658		352,382
100204295	HUNTINGTON	AR		03/31/2025	8.400	26,654		167,778
100204395	FARMINGTON	MO		03/31/2025	9.100	26,618		164,694
100203719	ENSCHEDE	NLD		03/26/2025	4.900	44,075		44,238
3310096664	BIRMINGHAM	AL		03/07/2025	8.428	26,482		106,000
100204296	SACRAMENTO	CA		03/31/2025	10.675	26,459		714,336
100204165	BARRINGTON	NH		03/31/2025	6.975	26,387		444,390
3310093276	GRAND RAPIDS	MI		02/20/2025	8.582	26,136		144,800
100204364	NORTH CANTON	OH		03/31/2025	8.990	26,081		321,294
100204363	STAFFORD	VA		03/31/2025	7.850	25,839		535,566
100204244	SAINT PETERSBURG	FL		03/31/2025	7.699	25,672		151,420

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3340097440	HONEA PATH	SC		03/27/2025	8.922	32,076		31,000
3310093566	SHAWNEE	OK		02/06/2025	8.470	16,988	8,571	59,600
100204354	NORWALK	OH		03/31/2025	8.150	25,551		166,392
3310094640	NEW ALBANY	IN		02/06/2025	8.421	25,394		42,750
3340093445	KETCHIKAN	AK		03/07/2025	8.910	31,680		516,000
3340079730	MICHIGAN CITY	IN		03/27/2025	8.910	31,680		93,000
3340091953	WICHITA FALLS	TX		01/08/2025	9.013	31,680		22,500
3340092027	CHICAGO	IL		01/08/2025	8.348	31,680		44,000
3340092133	ST. LOUIS	MO		01/08/2025	8.503	31,680		48,400
3310092267	CHERRY HILL TOWNSHIP	NJ		03/07/2025	8.316	15,778	9,565	272,000
100203684	UTRECHT	NLD		03/26/2025	5.100	31,444		39,531
3310094633	SPARTA	NC		02/20/2025	8.407	25,245		71,400
3310093096	LITTLE ROCK	AR		02/06/2025	8.428	20,671	4,514	57,200
3410000745	DALLAS	GA		03/07/2025	8.836	1	50,262	130,000
3340093520	CLEVELAND	OH		03/07/2025	8.768	31,126		26,000
3340092425	WILLIS	TX		03/07/2025	9.177	25,747	4,813	308,000
3500115828	LINCOLN	AL		02/18/2025	8.635	1	47,900	25,400
3340097652	GARY	IN		03/27/2025	8.910	29,938		96,000
100203709	S-GRAVENHAGE	NLD		03/26/2025	5.100	29,563		37,748
100199782	GRAND BLANC	MI		03/05/2025	13.625	23,651		235,000
3410000748	PHILADELPHIA	PA		03/14/2025	8.736	19,815	27,459	135,000
3310092924	WESLACO	TX		01/16/2025	8.470	19,602	2,769	44,100
3340094414	AKRON	OH		02/13/2025	8.738	27,760		23,000
3310093235	MAPLE HEIGHTS	OH		02/06/2025	8.708	17,672	4,522	44,700
3340090407	DETROIT	MI		03/07/2025	8.910	27,720		104,000
3340097156	TOLEDO	OH		03/19/2025	8.839	27,720		95,200
3340098130	ST. LOUIS	MO		03/27/2025	8.708	27,717		76,000
3340098282	ST. LOUIS	MO		03/19/2025	8.708	27,717		76,000
3310096575	WILSON	NC		03/07/2025	8.456	14,256	7,425	50,100
3310094607	GOODLETTSVILLE	TN		03/07/2025	9.135	11,880	9,695	344,000
3410000776	PHILADELPHIA	PA		03/28/2025	8.736	43,052		207,500
3310096629	MARBLE FALLS	TX		03/07/2025	8.841	10,247	10,820	119,100
3340096344	DETROIT	MI		03/27/2025	8.910	26,136		112,000
3310096627	MARBLE FALLS	TX		03/19/2025	8.841	15,184	5,699	158,800
3340096357	PINE BUSH	NY		03/27/2025	9.451	25,542		360,000
3310095522	SPARTANBURG	SC		03/19/2025	9.296	11,211	9,053	63,000
3310091327	DETROIT	MI		01/08/2025	8.645	20,148		58,400
100197765	S-GRAVENHAGE	NLD		02/26/2025	6.195	24,380		31,422
3310094830	LEHIGH ACRES	FL		02/20/2025	8.666	4,423	15,541	98,400
100191453	GRONINGEN	NLD		01/29/2025	5.200	24,201		31,422
100199724	ROSALIA	WA		03/05/2025	7.540	19,809		345,000
3310087511	MABANK	TX		01/08/2025	8.974	19,771		456,400
3340092358	AKRON	OH		01/08/2025	8.348	19,008	5,667	99,200
3340097151	ANDERSON	IN		03/27/2025	8.916	24,552		76,000
3310081593	GASTONIA	NC		02/06/2025	8.645	19,602		70,000
3410000684	SEVIERVILLE	TN		01/17/2025	8.784	16,124	22,994	407,500
100191493	NIJMEGEN	NLD		01/29/2025	5.900	23,777		51,362
3340090413	MATTHEWS	NC		02/06/2025	9.481	23,364		548,000
100191487	ENSCHEDE	NLD		01/29/2025	5.250	22,640		29,551
3500116857	TEXAS CITY	TX		03/21/2025	8.175	36,625		36,500
3500112968	DACULA	GA		01/27/2025	8.773	35,877		475,000
3500117829	PORT CHARLOTTE	FL		03/21/2025	8.365	35,770		37,500
100197726	AMSTERDAM	NLD		02/26/2025	4.910	22,192		30,509
3310093527	COLUMBIA	SC		02/13/2025	8.673	16,632	1,083	52,500
3310089393	EASTLAND	TX		01/16/2025	8.848	10,336	7,373	71,200

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3310091126	CLEVELAND	OH		01/16/2025	9.359	12,149	5,522	27,000
3500117575	NORTH PORT	FL		03/21/2025	8.990	33,057	2,226	142,000
3340096721	CHICAGO	IL		03/27/2025	8.471	22,022		59,000
3410000760	PHILADELPHIA	PA		03/14/2025	8.536	34,631		160,000
3500110612	CHATTANOOGA	TN		02/18/2025	8.948	33,648		250,800
3500116855	ROSHARON	TX		03/21/2025	8.175	33,317		230,000
3310085717	ALEXANDER CITY	AL		03/07/2025	9.289	10,037	6,422	81,000
3310092316	CLEVELAND	OH		01/16/2025	8.428	16,335		72,000
3310092124	COUNTRY CLUB HILLS	IL		01/16/2025	8.498	16,335		78,000
3310092423	WILLIS	TX		03/07/2025	8.974	9,655	6,422	115,500
100193324	CHICAGO	IL		02/10/2025	6.875	158,863		270,000
3310092794	TOLEDO	OH		01/16/2025	8.323	15,840		53,700
3340093926	BIRMINGHAM	AL		03/27/2025	8.922	19,404		110,800
3310094503	GAFFNEY	SC		02/13/2025	8.638	8,583	6,712	44,400
3310092132	OAK HILL	WV		02/06/2025	8.666	14,850	446	75,200
3310095956	PHILADELPHIA	PA		03/07/2025	8.673	14,033	1,093	70,500
3410000765	CADIZ	KY		03/24/2025	8.736	30,233		134,400
3500117223	NORTH PORT	FL		03/10/2025	8.955	13,385	16,543	142,000
3340095500	AUGUSTA	GA		03/27/2025	8.708	18,533		120,000
3310094597	COTTONWOOD SHORES	TX		02/20/2025	8.841	6,237	8,489	93,000
3310094595	COTTONWOOD SHORES	TX		02/20/2025	8.841	6,237	8,489	93,000
100197732	HOOGEVEEN	NLD		02/26/2025	5.200	17,040		21,962
3310090403	PITTSBURGH	PA		03/19/2025	9.009	13,722		134,000
3340085843	DUNCAN	OK		03/27/2025	8.892	17,028		34,200
3310089449	BALTIMORE	MD		01/08/2025	8.743	6,311	7,271	102,000
3310093743	CLEVELAND	OH		02/06/2025	8.673	13,365		35,100
3310096499	BIRMINGHAM	AL		03/07/2025	8.428	5,702	7,496	51,000
100191395	UTRECHT	NLD		01/29/2025	5.150	21,338	4,246	21,371
3310095998	INDIANAPOLIS	IN		03/07/2025	9.702	7,796	5,346	87,000
3310091238	KNOXVILLE	TN		02/20/2025	9.289	5,940	7,023	210,000
3340091838	MAYSVILLE	KY		01/16/2025	9.542	15,840		36,000
3310093375	HARTLAND	ME		03/07/2025	9.359	12,474		63,000
100191403	ARNHEM	NLD		01/29/2025	5.550	15,093		20,004
100191440	HEEMSTEDE	NLD		01/29/2025	5.250	14,937		19,765
3340094831	VALDOSTA	GA		02/20/2025	8.744	15,365		36,600
3310095257	FORT PIERCE	FL		03/19/2025	9.135	12,251		140,800
3340094835	VALDOSTA	GA		02/20/2025	8.744	15,270		146,400
3410000685	SEVIERVILLE	TN		01/17/2025	8.784	15,098	9,315	66,000
100197761	BERGEN OP ZOOM	NLD		02/26/2025	5.250	14,680		18,921
3310093644	CHARLESTON	WV		02/06/2025	8.470	12,029		33,000
3310090757	ROCHESTER	NY		03/07/2025	8.428	11,880		36,000
100204305	HEMET	CA		03/31/2025	8.875	11,696		541,909
3310092424	WILLIS	TX		03/07/2025	8.974	9,655	1,805	154,000
3310092426	WILLIS	TX		03/07/2025	8.974	9,655	1,805	154,000
3310095312	CLEVELAND	OH		03/07/2025	8.673	11,360		44,000
3310095686	GARY	IN		03/07/2025	8.666	11,264		55,800
3500110809	HOLLYWOOD	FL		01/08/2025	8.275	22,519		100,000
3310096805	POCOMOKE CITY	MD		03/07/2025	8.428	11,138		94,000
3310094972	PAHOA	HI		03/07/2025	8.666	11,138		150,000
3500118539	SENECA	SC		03/21/2025	8.800	21,750		30,000
3310097228	ST LOUIS	MO		03/07/2025	8.428	10,692		31,500
3410000755	PORT CHARLOTTE	FL		03/24/2025	8.536	21,352		53,000
3500118566	PALM COAST	FL		03/21/2025	8.488	20,969		732,500
3310088340	ILION	NY		02/06/2025	8.673	10,135		48,000
100191428	GRONINGEN	NLD		01/29/2025	5.500	11,970		16,218

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310097035	BREWTON	AL		03/07/2025	8.407	9,653		54,000
3310087799	ORLANDO	FL		03/07/2025	8.148	9,278		308,000
100191432	BERGEN OP ZOOM	NLD		01/29/2025	5.400	11,190		14,529
3310095059	CLEVELAND	OH		03/07/2025	9.016	9,222		56,800
3310087957	SODDY-DAISY	TN		02/13/2025	9.289	5,940	3,213	164,400
3310092640	LOUISVILLE	KY		01/16/2025	8.743	9,148		37,600
3500113564	CHARLESTON	SC		02/18/2025	8.010	18,125		130,000
3310089759	FAYETTEVILLE	NC		02/13/2025	9.289	6,683	2,342	143,200
3310091989	CHICAGO	IL		03/07/2025	8.708	8,910		106,500
3310095136	BERKELEY	MO		02/06/2025	8.407	8,910		50,000
3310094256	GARY	IN		03/07/2025	8.666	8,910		46,500
3310092725	WASHINGTON	MO		03/19/2025	8.666	8,910		179,600
3310094577	LAREDO	TX		03/07/2025	9.016	8,778		58,350
3310095237	CHICAGO	IL		03/07/2025	8.323	8,307		108,000
3310089756	FAYETTEVILLE	NC		02/13/2025	9.289	6,683	1,484	118,500
3310095040	CAPE CORAL	FL		03/07/2025	8.666	8,145		171,000
3310095175	PINE HILL	NJ		03/07/2025	8.316	7,574		136,500
3310096191	PORT CHARLOTTE	FL		03/07/2025	9.289	7,425		163,500
3310089757	FAYETTEVILLE	NC		02/13/2025	9.289	6,683		118,950
3500113565	CHARLESTON	SC		02/18/2025	8.010	13,050		340,000
3310094827	VALDOSTA	GA		02/13/2025	8.428	6,038		52,050
3310093164	DETROIT	MI		03/07/2025	8.666	5,940		66,000
3500116887	ROTONDA WEST	FL		03/10/2025	8.578	11,745		138,000
100191398	UTRECHT	NLD		01/29/2025	5.100	9,108	1,822	9,323
100203689	GRONINGEN	NLD		03/26/2025	5.450	6,880		8,933
3310093463	ATLANTA	GA		02/13/2025	8.953	5,346		300,000
100177246	HILTON HEAD ISLAND	SC		01/16/2025	7.500	12,977		380,000
3500116888	PORT CHARLOTTE	FL		02/18/2025	8.698	9,570		36,000
3500117776	NORTH PORT	FL		03/21/2025	8.990	9,570		132,000
3310094894	SANFORD	FL		02/20/2025	9.289	4,455		136,500
3310091284	WEEKI WACHEE	FL		02/20/2025	9.289	3,861		112,800
3410000704	SEVIERVILLE	TN		03/14/2025	8.736	7,539		302,400
100204292	PAWTUCKET	RI		03/31/2025	7.299	3,617		368,144
3410000648	CEDAR HILL	TN		01/10/2025	8.784	6,780		122,000
100197716	PURMEREND	NLD		02/26/2025	5.250	5,348	1,070	5,770
3310086179	COLLINSVILLE	IL		01/16/2025	8.771	2,970		75,000
100177439	LOUISVILLE	KY		01/16/2025	7.500	11,613		211,000
3410000729	SEVIERVILLE	TN		03/14/2025	8.736	1		461,200
3.62423E+11	NEWBERG	OR		01/13/2025	8.840	1		621,000
3410000775	SEVIERVILLE	TN		03/28/2025	8.736	1		432,000
3500109029	LEHIGH ACRES	FL		10/16/2024	8.783		82,401	146,000
3500109038	LEHIGH ACRES	FL		10/16/2024	8.783		82,401	146,000
100181431	KULA	HI		01/09/2025	7.625	1,554,682		2,200,000
100186874	DRIPPING SPRINGS	TX		01/07/2025	7.375	386,274		523,000
100188309	LAKESIDE MARBLEHEAD	OH		01/08/2025	6.625	336,323		450,000
100188429	CHARLOTTE	NC		01/08/2025	7.375	319,264		435,000
100188718	LITTLE RIVER	SC		01/09/2025	8.125	291,532		340,000
100188983	BAKERSFIELD	CA		01/09/2025	7.999	215,838		360,000
100189190	ZIONVILLE	NC		01/13/2025	7.125	409,845		540,000
100189221	INDIANAPOLIS	IN		01/13/2025	7.500	239,487		310,000
100190008	SCOTTSDALE	AZ		01/21/2025	5.990	363,343		692,000
100177051	CLARKSVILLE	TN		01/16/2025	8.500	300,898		360,000
100177099	BOSTON	MA		01/16/2025	7.250	1,938,811		2,450,000
100177243	MYRTLE BEACH	SC		01/16/2025	7.500	164,876		290,000
100177315	HARRISONVILLE	MO		01/16/2025	7.625	408,835		510,000

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100177333	CHARLOTTE	NC		01/16/2025	9.500	212,482		287,000
100177338	EL CAJON	CA		01/16/2025	9.875	876,965		1,095,000
100177339	MIDLAND	TX		01/16/2025	8.750	1,916,503		2,300,000
100177350	HENDERSON	NV		01/16/2025	9.875	832,240		1,650,000
100177401	TALLAHASSEE	FL		01/16/2025	7.875	284,872		460,000
100177407	IRVINE	CA		01/16/2025	7.875	1,266,553		1,760,000
100177518	ELLIJAY	GA		01/16/2025	8.625	1,505,227		1,750,000
100177606	SANTA ROSA	CA		01/16/2025	8.000	825,633		1,215,000
100177613	HONOLULU	HI		01/16/2025	8.250	608,636		775,000
100177626	SALT LAKE CITY	UT		01/16/2025	7.750	1,808,802		2,500,000
100177638	SPRING	TX		01/16/2025	8.625	194,370		1,100,000
100177640	WINDERMERE	FL		01/16/2025	7.500	1,659,764		3,200,000
100177652	MORGAN HILL	CA		01/16/2025	7.500	1,026,246		1,420,000
100177656	CARROLLTON	TX		01/16/2025	8.625	553,340		663,000
100190800	SEATTLE	WA		01/27/2025	7.750	1,800,733		2,200,000
100190832	NAPERVILLE	IL		01/27/2025	6.625	664,379		1,200,000
100190845	SANTA ROSA VALLEY	CA		01/27/2025	7.500	2,964,711		4,150,000
100190918	REDLANDS	CA		01/28/2025	8.125	498,307		621,000
100191299	FREDERICK	MD		01/30/2025	8.125	407,203		515,000
100191577	WINCHESTER	KY		01/31/2025	7.500	514,964		725,000
100192271	BOSTON	MA		01/31/2025	7.625	773,041		1,065,000
100192346	LOS ANGELES	CA		02/05/2025	9.500	2,590,192		3,005,000
100192359	PASADENA	CA		02/05/2025	7.625	1,268,111		1,850,000
100193590	MIAMI	FL		02/10/2025	7.375	1,178,151		1,900,000
100157014	WESTMINSTER	CA		02/20/2025	9.375	881,455		1,075,000
100157436	MONTGOMERY	AL		02/20/2025	8.375	52,216		63,000
100157481	GLENNVILLE	GA		02/20/2025	8.375	143,922		216,000
100198432	NORTH LAS VEGAS	NV		02/28/2025	8.125	237,624		364,000
0399999. Mortgages in good standing - Residential mortgages-all other						5,666,798,493	1,086,000,722	12,497,034,658
7200615	BROOKLYN	NY		03/29/2023	8.125		4,503,642	629,200,000
7200598	NEW YORK	NY		12/22/2022	8.273		31,168,875	563,393,939
7200728	NEW YORK	NY		10/31/2024	5.000		3,535,447	625,000,000
7200570	VARIOUS	ESP		07/11/2022	6.465		6,230,425	1
7200635	LONG ISLAND CITY	NY		01/03/2020	8.314		1,358,531	7
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	8.573		16,049,764	264,850,909
7200445	LONDON	GBR		05/19/2021	8.554		171,155	5
7200607	NEW YORK	NY		01/27/2023	8.625		2,041,348	82,852,459
7200692	QUEENS	NY		06/27/2024	7.064		2,061,805	29,064,000
7200652	LOS ANGELES	CA		02/09/2024	8.073		787,583	229,347,000
7200597	GAINESVILLE	VA		05/25/2023	8.450		593,637	441,600,000
7410013	SEVEN BEACH	GBR		08/29/2024	8.150		12,888,371	127,650,978
7200709	BEDFORD	MA		08/15/2024	7.564		8,968,557	32,076,000
7200666	GAINESVILLE	VA		03/08/2024	8.214		21,036,515	73,583,815
2390901	LOS ANGELES	CA		12/20/2019	7.153		82,062	6
7200622	BROOKLYN	NY		05/19/2023	8.423		5,099,701	227,080,000
7200457	RICHMOND	VA		06/18/2021	7.623		365,541	2
7200434	NEW YORK	NY		03/12/2021	8.387		273,702	3
7200391	FUERTEVENTURA	ESP		08/06/2020	6.056		308,615	545,530,965
7200629	BURBANK	CA		08/24/2023	8.323		37,002,661	32,638,889
7200561	DUBLIN	IRL		05/31/2022	6.927		10,554,307	166,075,952
7200609	PISMO BEACH	CA		02/01/2023	8.121		363,069	21,138,220
7200565	QUEENS	NY		06/17/2022	8.566		6,349,240	50,602,941
7200704	NEW BEDFORD	MA		07/26/2024	7.314		808,006	26,706,596
7200552	MARBELLA	ESP		04/26/2022	6.751		3,943,788	35,908,458
7410025	PARIS	FRA		10/25/2024	6.565		945,461	19,457,739

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7200706	CITY OF INDUSTRY	CA		07/16/2024	7.514		4,203,863	17,409,231
750000028	NEW YORK	NY		08/09/2023	8.123		10,666,667	51,200,000
7200716	NAPLES	FL		08/23/2024	8.573		3,735,932	24,000,000
7200644	ANNEMASSE	FRA		10/17/2023	7.468		1,165,310	20,993,177
7200519	LONDON	GBR		01/21/2022	8.706		2,139,409	84,416,568
7200703	PHOENIX	AZ		06/27/2024	8.326		1,995,618	102,800,000
7200613	UPPER MARLBORO	MD		05/31/2023	8.860		7,337,767	37,130,000
610008101	MELBOURNE	AUS		09/19/2024	8.239		436,879	69,785,999
7200649	CAMARILLO	CA		11/09/2023	7.573		887,375	84,490,165
7200689	NEW JERSEY	NJ		07/01/2024	9.587		13,242,665	196,860,690
7200733	ABILENE	TX		12/24/2024	6.822		58,342,059	417,600,000
7200624	CLEARWATER	FL		06/28/2023	8.064		37,949	15,550,000
7200696	HERNDON	VA		08/22/2024	8.714		6,679,801	197,895,833
7200462	DUBLIN	IRL		07/12/2021	6.368		861,228	3
7200504	NEW YORK	NY		03/25/2022	5.000		49,435	153,600,001
7410009	NIVELLES	BEL		05/08/2024	6.661		4,363,734	37,724,639
7410021	PARIS	FRA		09/27/2024	7.435		640,137	201,028,155
750000033	ANN ARBOR	MI		11/17/2023	8.564		6,223,918	108,456,362
7200643	SALT LAKE CITY	UT		11/01/2023	8.814		5,332,741	20,500,000
321050101	TACOMA	WA		08/22/2024	6.720		977,372	21,576,000
7200705	NEW YORK	NY		07/11/2024	9.577		3,856,985	44,000,000
7200695	ASHBURN	VA		06/26/2024	7.814		8,985,506	60,984,000
7410015	JONKOPING	SWE		05/31/2024	6.548		2,356,982	8,683,132
7200711	MIAMI	FL		09/13/2024	8.323		8,787,912	74,610,465
750000027	NEW YORK	NY		06/30/2023	8.573		1,558,772	25,105,088
7200715	HILLSBORO BEACH	FL		11/26/2024	8.564		3,206,663	58,190,000
323100375	RICHLAND	WA		11/28/2023	10.263		258,808	7,134,000
323100213	DENVER	CO		12/12/2023	10.183		541,640	5,510,000
323090587	PORTLAND	OR		11/28/2023	10.200		594,316	5,510,000
324080315	BOISE	ID		10/18/2024	9.205		2,643,497	5,502,000
3310046855	TACOMA	WA		07/27/2023	9.359		34,201	5,400,000
324030379	PORTLAND	OR		05/23/2024	9.580		1,223,310	3,422,580
324040037	JOHNS ISLAND	SC		07/25/2024	10.045		1,037,202	4,158,600
3300004178	JERSEY CITY	NJ		08/24/2023	9.735		324,547	7,203,000
3310045662	MEMPHIS	TN		04/04/2023	8.040		126,533	6,510,000
324040550	JOHNS ISLAND	SC		07/01/2024	10.070		1,037,550	4,158,600
3300005288	NEW YORK	NY		11/06/2024	8.720		508,438	5,763,000
3340064327	RICHMOND	VA		03/14/2024	9.140		303,682	1,150,000
323120230	PORTLAND	OR		03/21/2024	10.055		232,782	2,192,400
3500109667	LOS ANGELES	CA		11/15/2024	8.050		52,120	415,000
324020156	BAKERSFIELD	CA		05/23/2024	9.705		154,200	1,813,980
324010297	BAKERSFIELD	CA		03/21/2024	9.605		141,910	1,994,580
324040611	VANCOUVER	WA		07/25/2024	9.545		420,623	1,781,180
324020289	BAKERSFIELD	CA		05/23/2024	9.705		121,960	1,645,980
324010904	BAKERSFIELD	CA		03/21/2024	9.610		87,300	1,278,900
324040770	VANCOUVER	WA		07/25/2024	9.545		1,041,731	2,548,520
324100656	LOS ANGELES	CA		12/20/2024	9.568		823,997	4,809,000
324080350	VANCOUVER	WA		10/31/2024	8.805		169,050	1,302,000
3500103892	LOS ANGELES	CA		08/12/2024	9.085		98,737	1,610,000
3500109665	LOS ANGELES	CA		11/27/2024	8.883		279,671	2,237,500
324030587	KING CITY	OR		07/01/2024	9.995		638,874	1,157,100
3500108194	LOS ANGELES	CA		10/16/2024	8.470		153,137	300,000
324040275	PORTLAND	OR		07/25/2024	9.970		319,744	953,400
3310032402	GREENSBORO	NC		03/22/2022	5.000		24,746	1,500,000
500005000004A	HARDERWIJK	NLD		10/29/2024	6.350		6,675	1,850,000

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3410000582	LAKE KATRINE	NY		11/08/2024	9.050		12,735	740,000
324080617	PORTLAND	OR		10/18/2024	9.292		413,027	2,369,300
324060044	SUNSET	UT		10/18/2024	9.505		344,994	3,108,800
324030167	SEATTLE	WA		05/23/2024	9.830		130,250	928,000
3.62423E+11	LARKSVILLE	PA		10/04/2024	9.325		110,150	210,000
3500110328	SAN DIEGO	CA		12/20/2024	8.610		384,964	1,437,500
3340072693	NEW ORLEANS	LA		04/05/2024	9.290		85,469	920,000
324030392	BAKERSFIELD	CA		12/20/2024	9.680		359,509	2,591,400
3.62418E+11	COLUMBIA	SC		09/23/2024	9.275		223,000	190,000
3310072395	HARTFORD	CT		04/30/2024	8.666		4,514	300,000
500005000003A	HARDERWIJK	NLD		10/29/2024	6.350		23	681,374
500005166001A	BUSSUM	NLD		10/29/2024	6.150		9	501,264
7200749	NEW YORK	NY		01/30/2025	6.070	275,000,000		151,200,000
7200722	NEW YORK	NY		01/27/2025	6.070	240,000,000		111,240,000
7200751	NEW YORK	NY		02/28/2025	6.004	178,000,000		138,100,000
750000041	MIAMI	FL		01/09/2025	6.320	84,500,000		130,500,000
7200758	BROOKLYN	NY		03/21/2025	5.820	108,500,000		123,760,000
7410033	ALTRINCHAM	GBR		03/06/2025	7.000	150,213,099		29,230,002
7200748	STILLWATER	OK		03/05/2025	6.100	111,000,000		85,500,000
7200738	LIBERTY	MO		01/17/2025	5.900	106,250,000		86,000,000
7200750	NEW YORK	NY		02/28/2025	7.064	79,600,000		26,126,087
7200746	TAMPA	FL		01/23/2025	7.808	94,885,965		10,526,316
7200752	CHARLESTON	SC		02/14/2025	6.170	71,000,000		58,250,000
7200747	LONG ISLAND CITY	NY		01/28/2025	6.296	67,170,000		61,800,000
600104803	CORPUS CHRISTI	TX		02/28/2025	3.350	29,372,175		52,000,000
7200737	BOISE	ID		01/16/2025	6.450	59,000,000		46,050,000
7200741	MIAMI	FL		02/04/2025	7.164	54,382,666	1,017,397	9,348,037
7200739	POMPANO BEACH	FL		01/30/2025	5.950	46,975,500		36,950,000
600104008	ALHAMBRA	CA		02/28/2025	3.100	21,586,218		36,950,000
7200740	CHARLESTON	SC		01/16/2025	6.300	39,000,000		30,275,000
600104811	SCOTTSDALE	AZ		02/28/2025	3.250	17,608,868		37,300,000
600104027	LONG BEACH	CA		02/28/2025	3.250	16,784,100		33,000,000
600104164	LOS ANGELES	CA		02/28/2025	3.200	15,883,236		30,600,000
7200754	SEATTLE	WA		03/04/2025	8.064	29,162,727		229,039,024
7200756	SUNNYVALE	TX		03/06/2025	3.390	24,861,206		100,095,436
600104377	OCEANSIDE	CA		02/28/2025	3.100	12,961,055		24,200,000
600104115	SAN BERNARDINO	CA		02/28/2025	3.350	12,121,850		27,260,000
600103973	LOS ANGELES	CA		02/28/2025	3.200	11,002,880		18,900,000
600103209	STOCKTON	CA		02/28/2025	3.350	10,394,343		15,310,000
600104045	LOS ANGELES	CA		02/28/2025	3.200	10,273,775		21,900,000
600104765	SAN DIEGO	CA		02/28/2025	3.350	9,883,970		19,875,000
600103627	MERIDIAN	ID		02/28/2025	3.450	9,405,780		17,290,000
600104067	GARDEN GROVE	CA		02/28/2025	3.200	9,266,396		15,100,000
600103207	STOCKTON	CA		02/28/2025	3.350	8,873,551		13,070,000
600104152	RENTON	WA		02/28/2025	3.250	7,996,190		13,040,000
600103511	MEDFORD	OR		02/28/2025	3.750	7,720,493		11,300,000
7200375	LONDON	GBR		01/02/2025	8.050	7,136,900	64,093	277,497,170
600103119	PHOENIX	AZ		02/28/2025	3.950	7,087,951		12,800,000
600103512	MEDFORD	OR		02/28/2025	3.750	6,934,779		10,150,000
600104070	DOWNEY	CA		02/28/2025	3.150	6,855,998		10,500,000
600104094	LYNNWOOD	WA		02/28/2025	3.300	6,784,856		10,400,000
600103917	LOS ANGELES	CA		02/28/2025	3.250	6,743,192		10,600,000
600104035	GLENDALE	CA		02/28/2025	3.200	6,397,677		11,300,000
600103658	GROVER BEACH	CA		02/28/2025	3.350	6,345,237		11,600,000
600103806	LOS ANGELES	CA		02/28/2025	3.350	6,251,612		12,190,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
600104349	SUNNYVALE	CA		02/28/2025	3.150	6,014,202		13,800,000
600103974	SANTA MONICA	CA		02/28/2025	3.200	5,967,680		12,200,000
600102755	PHOENIX	AZ		02/28/2025	3.650	5,660,290		9,670,000
600102626	LA CRESCENTA	CA		02/28/2025	3.350	5,550,817		12,910,000
600104205	LOS ANGELES	CA		02/28/2025	3.150	5,332,397		8,400,000
600104074	HAWTHORNE	CA		02/28/2025	3.200	5,278,202		10,700,000
600104580	LOS ANGELES	CA		02/28/2025	3.150	5,128,475		11,250,000
600104215	TUCSON	AZ		02/28/2025	3.250	5,014,760		17,900,000
600104380	GLENDALE	CA		02/28/2025	3.300	4,958,669		9,190,000
600102291	GLENDALE	CA		02/28/2025	4.200	4,890,360		10,690,000
600100806	POMONA	CA		02/28/2025	3.650	4,875,959		9,000,000
600102975	SCOTTSDALE	AZ		02/28/2025	3.750	4,813,382		11,500,000
600104002	CHULA VISTA	CA		02/28/2025	3.350	4,755,495		8,700,000
600104505	SANTA ANA	CA		02/28/2025	3.100	4,626,020		7,525,000
600104776	GREELEY	CO		02/28/2025	3.350	4,550,353		7,100,000
600104033	BURBANK	CA		02/28/2025	3.200	4,529,899		7,600,000
600104034	GLENDALE	CA		02/28/2025	3.200	4,508,430		7,500,000
600104051	LOS ANGELES	CA		02/28/2025	3.150	4,492,728		7,400,000
600104350	SUNNYVALE	CA		02/28/2025	3.150	4,443,124		12,400,000
600104568	LOS ANGELES	CA		02/28/2025	3.150	4,374,806		11,500,000
600104381	GLENDALE	CA		02/28/2025	3.300	4,327,962		8,110,000
600104052	LOS ANGELES	CA		02/28/2025	3.150	4,318,164		6,900,000
600104664	HUNTINGTON PARK	CA		02/28/2025	3.500	4,165,778		6,300,000
600103774	PHOENIX	AZ		02/28/2025	3.350	4,070,193		6,485,000
600103044	SALT LAKE CITY	UT		02/28/2025	3.750	3,943,596		7,200,000
600104860	LONG BEACH	CA		02/28/2025	3.800	3,922,874		8,150,000
600104736	ROY	UT		02/28/2025	3.350	3,263,384		9,090,000
600104506	LONG BEACH	CA		02/28/2025	3.100	3,251,219		4,900,000
600104017	LOS ANGELES	CA		02/28/2025	3.300	3,211,625		6,900,000
600104031	SPOKANE	WA		02/28/2025	3.250	3,000,907		4,630,000
600104698	DOWNEY	CA		02/28/2025	3.300	2,965,081		4,750,000
600102964	LONG BEACH	CA		02/28/2025	3.750	2,793,428		7,300,000
600104678	BELL GARDENS	CA		02/28/2025	3.300	2,819,025		4,200,000
600103576	VALLEJO	CA		02/28/2025	3.650	2,785,734		4,770,000
5.00006E+11	RIJSWIJK	NLD		02/28/2025	5.800	3,121,196		6,861,099
600104147	MCMINNVILLE	OR		02/28/2025	3.200	2,366,608		3,700,000
600103892	LOS ANGELES	CA		02/28/2025	3.350	2,356,392		4,500,000
600104177	LOS ANGELES	CA		02/28/2025	3.150	2,343,096		4,400,000
600103874	SACRAMENTO	CA		02/28/2025	3.200	2,286,953		4,160,000
600103881	LOS ANGELES	CA		02/28/2025	3.250	2,256,916		5,950,000
600103972	SAN DIEGO	CA		02/28/2025	3.350	2,162,473		4,200,000
600103865	ANAHEIM	CA		02/28/2025	3.250	2,057,323		3,400,000
600100831	PORTLAND	OR		02/28/2025	3.750	1,721,191		4,130,000
600104504	LONG BEACH	CA		02/28/2025	3.100	1,718,182		2,550,000
3500117402	SAN DIEGO	CA		03/10/2025	8.203	2,374,375	543,572	2,400,000
3300005649	NEWARK	NJ		01/29/2025	8.585	1,346,712	101,365	2,626,500
600104507	LONG BEACH	CA		02/28/2025	3.100	1,448,663		2,150,000
3500115076	MIAMI	FL		02/18/2025	8.880	2,686,481		2,870,000
600100604	KEIZER	OR		02/28/2025	3.900	1,318,293		3,370,000
5.00006E+11	WEERT	NLD		01/29/2025	5.700	1,544,415		7,539,703
5.00006E+11	WEERT	NLD		01/29/2025	5.700	1,544,415		10,056,548
3.62436E+11	INDIANAPOLIS	IN		02/27/2025	9.095	2,520,000		1,800,000
3700005843	IRVINGTON	NJ		03/19/2025	8.125	2,095,273		485,000
3700005842	IRVINGTON	NJ		03/19/2025	8.125	1,926,005		2,730,000
3500117812	DALLAS	TX		03/21/2025	8.175	2,238,800		2,350,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300005639	YONKERS	NY		01/03/2025	8.615	901,416	153,268	1,935,500
600103482	BAKERSFIELD	CA		02/28/2025	3.350	1,020,099		1,450,000
324102971	HOGANSVILLE	GA		01/22/2025	9.430	1,707,133		4,683,000
3300005651	NEWARK	NJ		01/29/2025	8.585	873,622	65,757	1,617,000
3500114476	LOS ANGELES	CA		02/18/2025	8.260	1,832,213		485,000
3410000688	NEW HAVEN	CT		03/14/2025	8.736	1,814,722		2,275,000
3.62433E+11	MIAMI	FL		01/13/2025	8.835	1,530,000		480,000
3410000749	NEW HAVEN	CT		03/28/2025	8.736	1,407,216		340,000
3.62502E+11	NORWICH	CT		03/26/2025	8.425	1,300,000		555,000
5.00006E+11	BRIELLE	NLD		03/31/2025	6.000	732,309		259,924
5.00005E+11	TILBURG	NLD		02/28/2025	5.850	702,269		1,665,211
3500114609	FORT LAUDERDALE	FL		01/27/2025	8.335	1,116,500		220,000
3300005659	RICHMOND HILL	NY		01/22/2025	8.595	515,082	38,770	948,600
3300005657	RICHMOND HILL	NY		01/22/2025	8.595	515,082	38,770	921,200
3300005369	NORTHBRIDGE	MA		01/03/2025	8.945	508,632	38,284	1,249,500
3410000651	JERSEY CITY	NJ		01/10/2025	8.884	1,028,111		1,412,500
3300005623	EAST ORANGE	NJ		01/03/2025	8.745	431,746	32,497	2,413,250
5.00006E+11	GRONINGEN	NLD		01/29/2025	5.800	524,941		792,534
3300005576	JERSEY CITY	NJ		01/29/2025	8.585	396,117	29,815	747,250
3300005590	UNION CITY	NJ		01/29/2025	8.585	389,624	29,327	1,861,500
5.00006E+11	ROTTERDAM	NLD		03/31/2025	5.800	522,997		1,439,291
3500119252	BRANFORD	CT		03/21/2025	8.300	833,750		437,500
3500114186	LOS ANGELES	CA		03/10/2025	8.390	815,988		392,500
3300005558	BRONX	NY		01/03/2025	8.615	363,865	27,388	1,632,000
3500112551	MIAMI	FL		01/08/2025	8.450	755,276	13,175	180,000
3.62435E+11	ORANGE	NJ		02/27/2025	8.970	680,000	67,300	330,000
3300005671	PASSAIC	NJ		01/22/2025	8.595	343,864	25,882	688,500
3300005699	ELIZABETH	NJ		02/19/2025	8.625	341,094	25,674	796,250
3500114209	LOS ANGELES	CA		03/10/2025	8.140	637,960		2,450,000
3410000773	NEW HAVEN	CT		03/28/2025	8.736	632,075		170,000
3700005596	BAYONNE	NJ		03/27/2025	8.475	509,707		900,000
3700005595	BAYONNE	NJ		03/27/2025	8.475	509,707		1,125,000
3410000636	LORAIN	OH		01/17/2025	8.884	578,776		805,000
3300005707	CLEVELAND	OH		01/22/2025	8.595	242,086	18,222	408,000
3500114185	FORT LAUDERDALE	FL		01/27/2025	8.585	507,500		404,000
3410000761	BERKELEY HEIGHTS	NJ		03/24/2025	8.936	439,755		215,000
5.00006E+11	GELEEN	NLD		01/29/2025	5.650	260,775		546,130
5.00006E+11	RIJSWIJK	NLD		03/31/2025	5.950	270,624		104,870
5.00006E+11	ROTTERDAM	NLD		03/31/2025	5.800	234,751		1,439,291
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025	5.950	186,454		272,974
3410000708	DANDRIDGE	TN		02/24/2025	8.590	301,965		645,000
5.00006E+11	S-HERTOGENBOSCH	NLD		01/29/2025	5.900	149,163		56,228
5.00006E+11	WIJK BIJ DUURSTEDE	NLD		01/29/2025	5.700	135,603		62,484
3.62432E+11	CLEVELAND	OH		01/13/2025	9.090	148,800	48,000	111,000
5.00006E+11	VEENENDAAL	NLD		02/28/2025	5.750	104,040		46,169
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025	5.650	104,190		146,258
5.00006E+11	BRIELLE	NLD		03/31/2025	6.000	66,574		259,924
5.00006E+11	GRONINGEN	NLD		01/29/2025	5.800	47,722		198,133
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025	5.950	16,950		272,974
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025	5.650	7,632		36,565
19336	VARIOUS	FL		05/17/2019	4.115		12,315,690	44,581,305
7200467	BRISTOL	GBR		09/16/2021	8.955		559,664	12,429,476
7200585	BAYONNE	NJ		10/13/2022	8.625		604,154	271,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						2,313,209,501	366,892,176	9,431,302,063
7200619	STATEN ISLAND	NY		05/05/2023	8.564		596,848	9,500,000

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7200594	NEW YORK	NY		11/08/2022	9.338		81,434	5
7200753	NEW YORK	NY		02/28/2025	7.064	12,110,451		26,126,087
0699999. Mortgages in good standing - Mezzanine Loans						12,110,451	678,283	35,626,092
0899999. Total Mortgages in good standing						7,992,118,445	1,453,621,384	22,139,254,526
1699999. Total - Restructured Mortgages								
100062171	TULSA	OK		07/01/2021	3.875		482	261,989
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							482	261,989
100076737	COTO DE CAZA	CA		12/30/2021	4.625		2,980,712	4,700,000
100038544	DUBLIN	IRL		09/27/2019	3.730		15,227	749,735
100038597	DUBLIN	IRL		09/27/2019	3.850		10,292	234,826
100068122	ALAMEDA	CA		08/25/2021	3.625		1,126,902	1,600,000
100151707	NORTH HILLS	CA		05/10/2024	9.625		538	1,200,000
100143779	LAKE HAVASU CITY	AZ		02/27/2024	9.500		460	1,350,000
100038893	DUBLIN	IRL		09/27/2019	3.600		4,242	1,020,261
100071471	AUSTIN	TX		10/26/2021	6.875		784,017	875,000
100039015	DUBLIN	IRL		09/27/2019	3.850		7,562	668,254
100038452	DUBLIN	IRL		09/27/2019	4.150		7,702	852,368
100143619	CHICAGO HEIGHTS	IL		02/21/2024	8.220		13,975	840,000
100153410	SOUTH AMBOY	NJ		05/30/2024	8.550		291	725,000
100038961	KILDARE	IRL		09/27/2019	4.150		3,654	326,222
100038589	MEATH	IRL		09/27/2019	4.400		2,781	379,471
100038789	DUBLIN	IRL		09/27/2019	3.700		5,078	349,524
100038788	DUBLIN	IRL		09/27/2019	3.700		5,040	349,524
100141680	MAGNOLIA	TX		01/30/2024	9.625		9,583	557,000
100045834	MONTCLAIR	NJ		11/25/2020	3.500		431,180	545,000
100044385	SAN DIEGO	CA		11/19/2020	4.875		414,537	1,766,500
100074285	MIDLOTHIAN	TX		12/09/2021	6.875		408,206	550,000
100038516	DUBLIN	IRL		09/27/2019	4.150		3,716	516,397
100038836	DUBLIN	IRL		09/27/2019	3.600		4,346	289,943
100030943	SAN JOSE	CA		04/09/2019	3.750		384,589	1,050,000
100038987	MEATH	IRL		09/27/2019	3.900		4,837	366,821
100038833	WICKLOW	IRL		09/27/2019	3.850		4,657	349,524
100038747	DUBLIN	IRL		09/27/2019	4.200		2,740	426,184
100053924	ATTLEBORO	MA		03/23/2021	7.300		366,179	420,000
100033306	WESTMEATH	IRL		06/21/2019	5.150		403,759	837,923
100038838	DUBLIN	IRL		09/27/2019	3.600		4,361	340,947
100083608	HASLET	TX		07/25/2022	8.000		14,075	480,000
100032083	HAYWARD	CA		03/29/2019	3.700		332,594	620,000
100031604	VAN NUYS	CA		03/29/2019	4.100		318,707	520,000
100076054	CORAL SPRINGS	FL		01/07/2022	3.875		310,717	480,000
100048844	DOUGLASVILLE	GA		11/20/2020	3.750		296,005	323,000
100068496	REDINGTON SHORES	FL		08/25/2021	4.375		295,771	400,000
100053619	DYER	IN		03/23/2021	3.250		289,728	289,150
100031858	MIDWAY CITY	CA		03/29/2019	4.625		285,599	850,000
100038815	WICKLOW	IRL		09/27/2019	3.850		3,589	244,667
100038904	DUBLIN	IRL		09/27/2019	3.600		3,153	180,034
100076325	HOUSTON	TX		01/07/2022	3.750		276,386	424,000
100175431	LONG VALLEY	NJ		12/23/2024	7.875		276,300	615,000
100038899	DUBLIN	IRL		09/27/2019	4.950		2,884	302,921
100031973	SYLMAR	CA		03/29/2019	4.500		264,634	700,000
100054821	ALTAMONTE SPRINGS	FL		03/23/2021	3.750		263,022	316,000
100038786	DUBLIN	IRL		09/27/2019	3.700		2,741	138,406
100030650	FREDERICKSBURG	VA		04/09/2019	3.500		246,439	499,000
100026601	SAN PABLO	CA		09/26/2018	6.375		241,562	390,000
100038830	DUBLIN	IRL		09/27/2019	3.850		2,749	450,084

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100043282	DISTRICT HEIGHTS	MD		08/13/2020	6.665		240,410	237,500
100038905	MEATH	IRL		09/27/2019	3.850		1,362	156,091
100038820	WICKLOW	IRL		09/27/2019	3.850		2,973	221,365
100038818	WICKLOW	IRL		09/27/2019	3.850		2,937	221,365
100030633	FRANKLIN	WI		04/09/2019	6.000		232,713	323,000
100026992	MIRA LOMA	CA		09/26/2018	3.875		231,871	420,000
100030930	BOSTON	MA		04/09/2019	2.000		218,134	1,150,000
100068307	COLORADO SPRINGS	CO		08/25/2021	4.375		229,356	311,000
100038835	DUBLIN	IRL		09/27/2019	3.850		2,757	135,218
100038484	DUBLIN	IRL		09/27/2019	4.400		2,655	312,535
100099836	ATLANTA	GA		02/28/2023	7.850		9,003	359,000
100053879	STATEN ISLAND	NY		03/23/2021	5.000		211,522	438,000
100031897	LONG BEACH	CA		03/29/2019	4.375		208,692	482,000
100038466	DUBLIN	IRL		09/27/2019	4.650		2,539	190,930
100175474	KISSIMMEE	FL		12/23/2024	7.000		209,018	258,000
100133953	HARRIMAN	NY		10/25/2023	7.900		8,979	340,000
100049372	WASHINGTON	DC		11/20/2020	4.125		204,272	332,500
100031867	LEVITTOWN	NY		03/29/2019	4.250		202,319	350,000
100076170	ARLINGTON	TX		01/07/2022	4.125		202,507	258,000
100038823	DUBLIN	IRL		09/27/2019	3.850		2,530	130,696
100038824	DUBLIN	IRL		09/27/2019	3.850		2,525	130,696
100030642	CHESTER	VA		04/09/2019	6.740		200,128	329,000
100043537	LAS VEGAS	NV		08/13/2020	4.000		198,586	247,000
100031783	HIGHLAND	CA		03/29/2019	4.250		195,211	445,000
100032019	WASHINGTON	DC		03/29/2019	3.250		193,105	550,000
100141120	ROCK HILL	NY		01/30/2024	8.153		7,632	245,000
100044295	SAINT LOUIS	MO		08/19/2020	6.000		190,154	106,875
100119685	PORT JERVIS	NY		08/08/2023	7.961		10,280	243,000
100042946	MORENO VALLEY	CA		05/28/2020	3.640		179,743	342,000
100038507	DUBLIN	IRL		09/27/2019	4.150		2,284	190,927
100031989	LA PUENTE	CA		03/29/2019	3.000		175,240	674,000
100044096	MEMPHIS	TN		08/19/2020	7.138		171,039	260,000
100038821	DUBLIN	IRL		09/27/2019	3.850		2,081	130,696
100053903	AURORA	IL		03/23/2021	5.750		151,753	166,000
100054300	SANFORD	FL		03/23/2021	4.000		150,007	225,000
100044047	ROBERTS	WI		08/19/2020	5.000		149,810	395,000
100034452	MEATH	IRL		06/21/2019	5.150		162,715	207,376
100025530	BROCKTON	MA		09/20/2018	4.500		148,272	280,000
100044712	PLAINFIELD	IL		11/19/2020	5.000		141,906	155,000
100054717	PHILADELPHIA	PA		03/23/2021	6.000		138,185	165,000
100043253	QUEENS VILLAGE	NY		08/13/2020	4.625		134,553	563,350
100045572	MILFORD	CT		11/25/2020	5.000		131,629	168,150
100025241	CHICAGO	IL		09/20/2018	5.625		131,126	163,400
100047441	MIAMI	FL		11/20/2020	4.375		128,968	228,000
100039016	DUBLIN	IRL		09/27/2019	3.850		1,494	131,410
100038533	WICKLOW	IRL		09/27/2019	1.500		1,186	172,170
100043206	BROOKLYN	NY		08/13/2020	13.375		116,158	1,353,750
100025080	HEMET	CA		09/20/2018	5.000		115,968	237,500
100033724	KILDARE	IRL		06/21/2019	3.400		129,123	151,288
100053739	COLUMBUS	GA		03/23/2021	4.000		115,149	132,500
100031954	WINTON	CA		03/29/2019	4.375		112,766	249,900
100031556	WEST HAVERSTRAW	NY		03/29/2019	4.980		113,031	165,750
100038504	KILDARE	IRL		09/27/2019	4.400		1,148	143,083
100038669	KILDARE	IRL		09/27/2019	1.500		495	125,804
100038514	DUBLIN	IRL		09/27/2019	4.150		884	124,397

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100025712	SPRINGFIELD	MA		09/20/2018	5.375		94,381	123,500
100038668	KILDARE	IRL		09/27/2019	3.900		670	110,054
100045850	KEAVY	KY		11/25/2020	9.880		92,684	120,346
100032778	CLARE	IRL		06/21/2019	4.250		86,650	118,496
100043543	CHESHIRE	CT		08/13/2020	5.500		63,640	247,000
100043807	CHICAGO	IL		08/13/2020	4.625		62,672	91,000
100055060	MORRISTOWN	TN		03/23/2021	4.250		61,715	145,000
100047268	LYNN	MA		11/20/2020	6.375		60,391	380,000
100031672	TAMPA	FL		03/29/2019	4.180		57,154	185,000
100031803	PORT ST LUCIE	FL		03/29/2019	3.250		53,248	148,000
100043530	PITTSBURGH	PA		08/13/2020	7.000		46,833	161,500
100026237	MARION	NY		09/20/2018	4.000		46,533	45,505
100033308	LIMERICK	IRL		06/21/2019	5.150		50,990	98,990
100017449	DEERFIELD BEACH	FL		04/26/2018	6.750		102	85,500
100043373	MEMPHIS	TN		08/13/2020	8.040		41,361	160,455
100033307	TIPPERARY	IRL		06/21/2019	5.150		39,742	77,948
100045566	STUTTGART	AR		11/25/2020	6.875		32,703	58,000
100038735	CAVAN	IRL		09/27/2019	3.900		248	44,409
100039316	DUBLIN	IRL		09/27/2019	4.500		330	827,637
100054930	LINCOLNTON	NC		03/23/2021	9.460		19,938	98,000
100055719	OAKDALE	LA		03/23/2021	4.250		19,211	29,000
100054155	LAREDO	TX		03/23/2021	11.940		19,032	153,000
100045766	DETROIT	MI		11/25/2020	8.490		16,826	58,663
100047051	LAGUNA WOODS	CA		11/20/2020	6.250		16,294	830,000
100038736	CAVAN	IRL		09/27/2019	3.900		147	26,343
100044562	LEOMINSTER	MA		11/19/2020	8.875		10,443	82,650
100034691	DUBLIN	IRL		06/21/2019	4.250		2,295	207,228
100034690	DUBLIN	IRL		06/21/2019	4.250		1,907	186,838
100029932	BARRINGTON HILLS	IL		12/20/2018	6.375		13	1,015,000
100034881	DUBLIN	IRL		06/21/2019	3.850		101	306,300
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							18,366,955	54,905,270
2499999. Total - Mortgages with overdue interest over 90 days							18,367,437	55,167,259
100034619	DUBLIN	IRL		06/21/2019	4.100		914,024	1,297,438
100147417	FULLERTON	CA		04/03/2024	9.000		431	1,263,900
100071897	SUNNYVALE	CA		01/21/2022	3.875		694,235	1,825,000
100043770	TUCKAHOE	NY		08/13/2020	3.000		549,799	815,000
100065353	SILVERTHORNE	CO		07/28/2021	4.500		486,429	710,000
100032498	KILDARE	IRL		06/21/2019	5.150		635,672	540,599
100034673	DUBLIN	IRL		06/21/2019	3.600		523,741	958,594
100076734	KATY	TX		12/30/2021	5.750		448,883	480,000
100026072	LINDEN	NJ		09/20/2018	4.125		318,982	610,000
100044239	BROOKLYN	NY		08/19/2020	3.250		317,364	1,500,000
100031676	VALLEY STREAM	NY		03/29/2019	5.375		311,118	659,000
100025023	SILVER SPRING	MD		09/20/2018	3.875		310,370	623,000
100030988	MORENO VALLEY	CA		03/29/2019	3.000		306,084	647,500
100032440	DUBLIN	IRL		06/21/2019	4.400		333,774	636,775
100071476	HOUSTON	TX		10/26/2021	6.625		294,790	395,000
100048229	TAMPA	FL		11/20/2020	3.625		286,277	492,000
100025673	DES PLAINES	IL		09/20/2018	4.125		285,233	380,000
100043292	TOMS RIVER	NJ		08/13/2020	6.125		268,368	325,000
100054855	RAMSEY	MN		03/23/2021	8.240		333,244	327,000
100025958	GLENVIEW	IL		09/20/2018	2.000		264,698	1,501,000
100033049	CORK	IRL		06/21/2019	3.650		281,358	90,447
100050369	EVANSTON	IL		11/20/2020	3.875		264,225	368,000
100047140	WAXHAW	NC		11/20/2020	3.875		238,402	570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100026584	OVIEDO	FL		09/26/2018	6.000		237,748	685,000
100033908	DUBLIN	IRL		06/21/2019	5.150		310,002	217,397
100030915	BALTIMORE	MD		04/09/2019	3.000		221,742	530,000
100044049	NEWARK	NJ		08/19/2020	6.000		219,743	396,000
100032148	OAKLAND	CA		03/29/2019	3.000		212,097	520,000
100033414	MEATH	IRL		06/21/2019	5.150		332,468	210,787
100025929	CLINTON	MD		09/20/2018	4.000		207,863	370,000
100033048	CORK	IRL		06/21/2019	3.650		282,897	217,145
100025327	PATERSON	NJ		09/20/2018	4.000		194,242	495,000
100030884	CHARLOTTE	NC		04/09/2019	3.000		189,825	750,000
100045456	WEST HARTFORD	CT		11/25/2020	3.875		176,900	275,000
100044684	MAPLE SHADE	NJ		11/19/2020	6.000		175,487	250,000
100053639	DURHAM	NC		03/23/2021	5.750		173,466	396,000
100049737	OAKLAND	CA		11/20/2020	4.625		166,707	500,000
100034304	WEXFORD	IRL		06/21/2019	5.150		209,881	172,986
100030016	GLENN DALE	MD		12/20/2018	6.250		156,010	1,214,000
100033496	OFFALY	IRL		06/21/2019	5.150		175,380	152,396
100055469	JUPITER	FL		03/23/2021	4.000		150,522	495,000
100046667	QUAKERTOWN	PA		11/25/2020	4.125		145,298	270,000
100030942	WASHINGTON	DC		04/09/2019	5.000		143,372	620,000
100044774	OLDMANS TWP	NJ		11/19/2020	6.500		142,359	300,000
100047766	AURORA	CO		11/20/2020	4.625		133,309	509,000
100048739	ALTAMONTE SPRINGS	FL		11/20/2020	4.250		131,335	195,000
100043478	MILWAUKEE	WI		08/13/2020	3.500		128,249	235,000
100030911	FORT LAUDERDALE	FL		04/09/2019	2.000		125,196	389,500
100032123	STOCKTON	CA		03/29/2019	4.000		122,903	415,000
100049259	FORT LAUDERDALE	FL		11/20/2020	3.875		121,857	365,000
100055726	KENOSHA	WI		03/23/2021	7.256		121,593	195,000
100055615	HICKORY	NC		03/23/2021	4.500		7,503	320,000
100032189	OAKLAND	CA		03/29/2019	3.900		110,177	900,000
100025151	MOUNT MARION	NY		09/20/2018	3.500		97,130	258,000
100034745	KILDARE	IRL		06/21/2019	3.600		137,483	356,795
100055724	DOVER	OH		03/23/2021	10.386		89,891	167,000
100024977	NEW CASTLE	DE		09/20/2018	4.000		77,958	155,000
100032341	MONAGHAN	IRL		06/21/2019	3.650		83,927	288,468
100045430	YORK	PA		11/25/2020	5.628		73,559	120,000
100046169	SMYRNA	GA		11/25/2020	6.625		62,610	315,000
100055256	TRENTON	NJ		03/23/2021	3.625		59,763	189,000
100055717	SAINT LOUIS	MO		03/23/2021	3.820		54,015	90,000
100017664	MEMPHIS	TN		04/26/2018	3.125		49,034	93,500
100032137	OPA LOCKA	FL		03/29/2019	4.250		43,655	418,000
100054014	LACEYS SPRING	AL		03/23/2021	8.990		40,619	145,000
100030310	DAGSBORO	DE		12/20/2018	5.000		39,406	135,000
100033739	MONAGHAN	IRL		06/21/2019	4.000		58,835	686,561
100054635	LITHIA SPRINGS	GA		03/23/2021	7.691		34,520	332,000
100054330	GASTONIA	NC		03/23/2021	9.606		25,624	100,000
100054510	PHILADELPHIA	PA		03/23/2021	6.630		23,227	214,000
100034019	DUBLIN	IRL		06/21/2019	4.000		26,169	215,224
100033733	LEITRIM	IRL		06/21/2019	3.750		38,019	366,822
100047132	HILLSIDE	IL		11/20/2020	6.875		11,742	230,000
100046856	ELLETTSVILLE	IN		11/20/2020	9.125		4,525	210,000
100055092	ORIENT	OH		03/23/2021	12.190		3,868	255,000
100054412	LAREDO	TX		03/23/2021	10.230		1,038	181,000
100044533	CHICAGO	IL		11/19/2020	6.625		429	160,000
100033967	DUBLIN	IRL		06/21/2019	5.150		462,546	469,094

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
2799999. Mortgages in process of foreclosure-Residential mortgages-all other							15,493,224	35,725,929
3299999. Total - Mortgages in the process of foreclosure							15,493,224	35,725,929
3399999 - Totals						7,992,118,445	1,487,482,045	22,230,147,714

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
323060037	BAKERSFIELD	CA		07/26/2023	02/26/2025	2,672,395							2,672,395	2,672,395			
100175411	SAN DIEGO	CA		12/23/2024	03/11/2025	2,760,713		(60,884)			(60,884)		2,699,829	2,699,829			
100076555	HOLMES BEACH	FL		12/16/2021	03/09/2025	1,776,963		(41,642)			(41,642)		1,735,320	1,735,320			
3340076452	LIVINGSTON	NJ		06/14/2024	03/27/2025	901,296							901,296	901,296			
3340079401	LIVINGSTON	NJ		08/19/2024	02/27/2025	941,292							941,292	941,292			
324020613	TUCSON	AZ		05/23/2024	03/31/2025	709,102							709,102	709,102			
3340070761	WESTBURY	NY		03/14/2024	02/27/2025	669,497							669,497	669,497			
3310059407	WELLESLEY	MA		09/15/2023	03/31/2025	780,752							780,752	780,752			
3340066837	WESTBURY	NY		02/26/2024	02/27/2025	649,638							649,638	649,638			
3340074065	WESTBURY	NY		04/19/2024	03/27/2025	675,024							675,024	675,024			
100060097	PLAYA DEL REY	CA		06/25/2021	03/17/2025	1,128,185		2,916			2,916		1,131,102	1,131,102			
100070341	ROTTERDAM	NLD		08/31/2021	03/20/2025	743,775							743,775	743,775			
3320043637	JOSHUA TREE	CA		01/30/2023	02/27/2025	565,196							565,196	565,196			
324070649	KENNEWICK	WA		08/20/2024	03/31/2025	625,500							625,500	625,500			
3340064591	JOSHUA TREE	CA		03/07/2024	03/27/2025	482,970							482,970	482,970			
100085115	UTRECHT	NLD		07/27/2022	03/20/2025	489,051							489,051	489,051			
100065622	BELLFLOWER	CA		07/28/2021	03/17/2025	722,203		(9,804)			(9,804)		712,399	712,399			
3340070284	PECOS	TX		04/30/2024	03/27/2025	337,797							337,797	337,797			
3310086755	HONOLULU	HI		10/31/2024	03/31/2025	334,154						6,533	340,687	336,787	(3,899)		(3,899)
3340078161	SNELLVILLE	GA		08/19/2024	03/27/2025	351,868							351,868	351,868			
3340069761	LITTLE RIVER	SC		04/19/2024	03/27/2025	331,879							331,879	331,879			
100088534	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022	03/20/2025	403,053							403,053	403,053			
3300005405	CROTON ON HUDSON	NY		11/06/2024	02/26/2025	303,972							303,972	303,972			
3340088128	SOMERVILLE	NJ		10/23/2024	02/27/2025	286,324							286,324	286,324			
3340069078	NEWARK	NJ		02/29/2024	03/27/2025	274,897						3,961	278,857	276,471	(2,386)		(2,386)
3340078641	FERNDALE	MI		07/19/2024	03/27/2025	283,417							283,417	283,417			
100054019	OAK HARBOR	WA		03/23/2021	03/07/2025	498,558		(11,918)			(11,918)		486,639	486,639			
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	03/31/2025	235,432							235,432	235,432			
100048899	SAINT PETERSBURG	FL		11/20/2020	03/07/2025	440,287		(9,185)			(9,185)	1,963	433,066	433,924	858		858
100024822	ORLANDO	FL		09/20/2018	03/05/2025	435,068		78,543			78,543		513,611	513,611			
3300005355	HICKSVILLE	NY		11/06/2024	03/25/2025	249,136							249,136	249,136			
3340057084	RED BANK	NJ		02/26/2024	02/27/2025	237,640							237,640	237,640			
3340091044	PHILADELPHIA	PA		12/12/2024	03/27/2025	173,953						47,613	221,566	221,558	(8)		(8)
3340071368	ANCHORAGE	AK		06/14/2024	03/27/2025	187,546							187,546	187,546			
3340068711	NORTH PORT	FL		03/21/2024	03/27/2025	183,696						36,510	220,206	220,118	(88)		(88)
3340072387	LEHIGH ACRES	FL		05/23/2024	03/27/2025	201,960							201,960	201,960			
3340078474	PARADISE	CA		10/03/2024	02/27/2025	165,758						23,886	189,644	189,573	(71)		(71)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048824	RENO	NV		11/20/2020	03/07/2025	302,299		(11,713)			(11,713)	23,085	313,672	313,612	(60)		(60)
3340071078	NORTH PORT	FL		03/21/2024	03/27/2025	207,900							207,900	207,900			
3340076849	PHILADELPHIA	PA		06/04/2024	02/27/2025	157,545							157,545	157,545			
3310073488	NORTH BERGEN	NJ		07/19/2024	03/31/2025	168,714							168,714	168,714			
100108534	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	03/20/2025	169,462						18,768	188,230	188,153	(76)		(76)
3310091252	MILILANI	HI		12/19/2024	03/31/2025	132,734						17,039	149,772	149,688	(84)		(84)
100071451	DEN HAAG	NLD		09/30/2021	03/20/2025	187,628							187,628	187,628			
100084230	HOOGEVEEN	NLD		06/30/2022	03/20/2025	169,744							169,744	169,744			
3300005393	NEWARK	NJ		10/09/2024	03/25/2025	160,179							160,179	160,179			
3340069114	HIGHLAND	NY		02/26/2024	03/27/2025	134,244							134,244	134,244			
3340081457	SOUTHAMPTON TOWNSHIP	NJ		09/10/2024	03/27/2025	195,109							195,109	195,109			
3340082878	PHILADELPHIA	PA		09/18/2024	03/27/2025	129,974						14,787	144,760	144,738	(22)		(22)
3310086825	BRICK	NJ		10/31/2024	03/31/2025	130,309							130,309	130,309			
3300005400	NEW WINDSOR	NY		11/06/2024	03/25/2025	126,011							126,011	126,011			
100071749	SAN ANTONIO	TX		10/14/2021	03/17/2025	205,597		(7,040)			(7,040)		198,558	198,558			
3340087973	MILWAUKEE	WI		11/14/2024	02/27/2025	106,152							106,152	106,152			
3340085260	CHESTER	SC		10/23/2024	03/27/2025	117,810							117,810	117,810			
3340078435	CALABASH	NC		07/29/2024	03/27/2025	123,673						11,943	135,616	135,582	(33)		(33)
3310082800	TAVARES	FL		10/31/2024	03/31/2025	101,455							101,455	101,455			
3340085757	COMMERCE	GA		10/31/2024	03/27/2025	87,754							87,754	87,754			
3340086473	GASTONIA	NC		10/23/2024	03/27/2025	82,430						10,810	93,240	93,235	(5)		(5)
3310067378	BARNWELL	SC		01/23/2024	02/28/2025	68,922						11,018	79,940	80,175	375	(140)	235
3340086582	KNOB NOSTER	MO		10/03/2024	02/27/2025	87,440							87,440	87,440			
3310078721	BELMONT	NC		07/29/2024	02/28/2025	81,794							81,794	81,794			
3310084624	MAYWOOD	IL		10/03/2024	03/31/2025	66,678							66,678	66,678			
3310055249	NORTH PORT	FL		10/06/2023	02/28/2025	68,469						7,253	75,722	76,919	(76)	1,273	1,196
3310074307	NORWICH	CT		07/29/2024	03/31/2025	59,400							59,400	59,400			
3310086105	MELROSE PARK	IL		10/10/2024	03/31/2025	65,489							65,489	65,489			
100046936	FRUITLAND	ID		11/20/2020	03/07/2025	104,034		(7,374)			(7,374)		96,660	96,660			
3300005526	TRENTON	NJ		12/18/2024	03/25/2025	62,656							62,656	62,656			
100055200	GARLAND	UT		03/23/2021	03/07/2025	84,069		(94)			(94)	9,384	93,358	93,329	(30)		(30)
3310076507	LORIS	SC		07/29/2024	03/31/2025	55,963							55,963	55,963			
3310087083	CHESTER	SC		10/31/2024	03/31/2025	32,530						8,781	41,311	41,268	(43)		(43)
3310084717	COLUMBUS	OH		10/10/2024	03/31/2025	40,036							40,036	40,036			
3310085228	PHILADELPHIA	PA		12/05/2024	03/31/2025	50,695							50,695	50,695			
3310086631	HOUSTON	TX		12/12/2024	03/31/2025	71,882						8,710	80,593	80,549	(43)		(43)
3310088209	PHILADELPHIA	PA		11/21/2024	03/31/2025	25,936							25,936	25,936			
100084231	HOOGEVEEN	NLD		06/30/2022	03/20/2025	28,783							28,783	28,783			
100078534	HEEMSTEDE	NLD		01/26/2022	03/20/2025	25,553							25,553	25,553			
100055129	PENFIELD	NY		03/23/2021	03/07/2025	30,277		(183)			(183)		30,094	30,094			
3310080698	HILLSDALE	MI		09/26/2024	02/28/2025	20,275						8,133	28,408	28,375	(33)		(33)
100055798	HARRISVILLE	WV		03/23/2021	03/07/2025	8,501		(953)			(953)	8,290	15,839	16,103	357	(93)	264
100046934	EPHRATA	PA		11/20/2020	03/07/2025	16,299		(1,002)			(1,002)		15,297	15,297			
100048895	CALEXICO	CA		11/20/2020	03/07/2025	(3,385)		(16)			(16)	7,280	3,879	3,865	(14)		(14)
100054220	ALBEMARLE	NC		03/23/2021	03/07/2025	2,702							2,701	2,701			
100046581	ARLINGTON	TX		11/25/2020	03/07/2025	1,983							1,983	1,983			
100046834	NEWTON	NC		11/20/2020	03/07/2025	1,554		(2)			(2)		1,552	1,552			
100181431	KULA	HI		01/09/2025	03/09/2025	1,554,682		(55,768)			(55,768)		1,498,914	1,498,914			
100186874	DRIPPING SPRINGS	TX		01/07/2025	02/16/2025	386,274		(9,311)			(9,311)		376,963	376,963			
100188309	LAKESIDE MARBLEHEAD	OH		01/08/2025	02/17/2025	336,323		879			879		337,202	337,202			
100188429	CHARLOTTE	NC		01/08/2025	03/17/2025	319,264		(8,251)			(8,251)		311,013	311,013			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188718	LITTLE RIVER	SC		01/09/2025	02/17/2025	291,532		(6,719)			(6,719)		284,814	284,814			
100188983	BAKERSFIELD	CA		01/09/2025	03/31/2025	215,838		(8,238)			(8,238)		207,600	207,600			
100189190	ZIONVILLE	NC		01/13/2025	03/17/2025	409,845		(6,168)			(6,168)		403,677	403,677			
100189221	INDIANAPOLIS	IN		01/13/2025	03/17/2025	239,487		(7,159)			(7,159)		232,327	232,327			
100190008	SCOTTSDALE	AZ		01/21/2025	03/17/2025	363,343		14,282			14,282		377,624	377,624			
100177051	CLARKSVILLE	TN		01/16/2025	02/24/2025	300,898		(14,328)			(14,328)		286,569	286,569			
100177099	BOSTON	MA		01/16/2025	02/24/2025	1,938,811		(24,857)			(24,857)		1,913,954	1,913,954			
100177243	MYRTLE BEACH	SC		01/16/2025	02/24/2025	164,876		(6,999)			(6,999)		157,877	157,877			
100177315	HARRISONVILLE	MO		01/16/2025	03/21/2025	409,323		(9,422)			(9,422)	(488)	399,413	399,413			
100177333	CHARLOTTE	NC		01/16/2025	03/21/2025	212,482		(8,636)			(8,636)		203,846	203,846			
100177338	EL CAJON	CA		01/16/2025	03/21/2025	876,965		(41,760)			(41,760)		835,205	835,205			
100177339	MIDLAND	TX		01/16/2025	03/21/2025	1,916,503		(87,444)			(87,444)		1,829,059	1,829,059			
100177350	HENDERSON	NV		01/16/2025	03/21/2025	832,240		(30,964)			(30,964)		801,276	801,276			
100177401	TALLAHASSEE	FL		01/16/2025	03/21/2025	284,872		(9,588)			(9,588)		275,283	275,283			
100177407	IRVINE	CA		01/16/2025	02/24/2025	1,266,553		(38,849)			(38,849)		1,227,705	1,227,705			
100177518	ELLIJAY	GA		01/16/2025	03/21/2025	1,505,227		(47,059)			(47,059)		1,458,168	1,458,168			
100177606	SANTA ROSA	CA		01/16/2025	03/21/2025	825,633		(39,316)			(39,316)		786,317	786,317			
100177613	HONOLULU	HI		01/16/2025	02/24/2025	608,636		(25,629)			(25,629)		583,006	583,006			
100177626	SALT LAKE CITY	UT		01/16/2025	02/24/2025	1,808,802		(65,058)			(65,058)		1,743,744	1,743,744			
100177638	SPRING	TX		01/16/2025	02/24/2025	194,370		(2,414)			(2,414)		191,956	191,956			
100177640	WINDERMERE	FL		01/16/2025	03/21/2025	1,659,764		(64,558)			(64,558)		1,595,206	1,595,206			
100177652	MORGAN HILL	CA		01/16/2025	03/21/2025	1,026,246		(35,224)			(35,224)		991,021	991,021			
100177656	CARROLLTON	TX		01/16/2025	02/24/2025	553,340		(16,573)			(16,573)		536,767	536,767			
100190800	SEATTLE	WA		01/27/2025	03/05/2025	1,800,733		(43,226)			(43,226)		1,757,508	1,757,508			
100190832	NAPERVILLE	IL		01/27/2025	02/05/2025	664,379		3,019			3,019		667,398	667,398			
100190845	SANTA ROSA VALLEY	CA		01/27/2025	02/05/2025	2,964,711		(84,711)			(84,711)		2,880,000	2,880,000			
100190918	REDLANDS	CA		01/28/2025	02/16/2025	498,307		(11,107)			(11,107)		487,200	487,200			
100191299	FREDERICK	MD		01/30/2025	03/05/2025	407,203		(21,206)			(21,206)		385,997	385,997			
100191577	WINCHESTER	KY		01/31/2025	03/31/2025	514,964		(7,464)			(7,464)		507,500	507,500			
100192271	BOSTON	MA		01/31/2025	03/07/2025	773,041		(27,541)			(27,541)		745,500	745,500			
100192346	LOS ANGELES	CA		02/05/2025	03/21/2025	2,590,192		(47,614)			(47,614)		2,542,578	2,542,578			
100192359	PASADENA	CA		02/05/2025	03/21/2025	1,268,111		(49,594)			(49,594)		1,218,518	1,218,518			
100193590	MIAMI	FL		02/10/2025	03/05/2025	1,178,151		(38,151)			(38,151)		1,140,000	1,140,000			
100157014	WESTMINSTER	CA		02/20/2025	03/21/2025	881,941		(26,897)			(26,897)	(486)	854,559	854,559			
100157436	MONTGOMERY	AL		02/20/2025	03/21/2025	52,216		(2,007)			(2,007)		50,209	50,209			
100157481	GLENNVILLE	GA		02/20/2025	03/21/2025	143,922		(9,120)			(9,120)		134,801	134,801			
100198432	NORTH LAS VEGAS	NV		02/28/2025	03/17/2025	237,624		(9,023)			(9,023)		228,600	228,600			
7200594	NEW YORK	NY		11/08/2022	02/03/2025	121,222		17			17		121,239	121,239			
100034881	DUBLIN	IRL		06/21/2019	03/20/2025	101							101	101			
750000039	MIAMI	FL		07/02/2024	01/13/2025	74,299,049		544,325			544,325		74,843,374	74,843,374			
7200543	NEW YORK	NY		03/30/2022	03/31/2025	26,816,659						(54,084)	26,762,576	27,196,024		433,448	433,448
7200442	CALABASAS	CA		03/31/2021	02/05/2025	21,870,190							21,870,190	21,870,190			
18924	WILLOWBROOK	IL		06/17/2010	02/26/2025	19,157,484		(40,619)			(40,619)		19,116,865	19,116,865			
7200266	SEATTLE	WA		06/15/2018	03/14/2025	16,849,422							16,849,422	16,849,422			
19063	ORLANDO	FL		06/27/2011	03/14/2025	7,907,172		(15,979)			(15,979)		7,891,192	7,891,192			
403050841	HARTFORD	CT		06/28/2024	01/02/2025	7,001,362		(201,362)			(201,362)		6,800,000	6,800,000			
730202960	LOS ANGELES	CA		12/27/2023	03/31/2025	6,324,000							6,324,000	6,324,000			
100149517	SANTA BARBARA	CA		04/26/2024	03/09/2025	4,875,722		(94,406)			(94,406)		4,781,317	4,781,317			
3320049256	BALTIMORE	MD		05/25/2023	02/27/2025	4,710,978							4,710,978	4,710,978			
100174973	SANDS POINT	NY		10/31/2024	01/31/2025	4,415,798		(1,164)			(1,164)		4,414,634	4,414,634			
3320043753	SARASOTA	FL		02/27/2023	02/27/2025	3,642,513							3,642,513	3,642,513			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200593	NEW YORK	NY		11/08/2022	02/07/2025	3,546,449							3,546,449	3,546,449			
100141710	TRABUCO CANYON	CA		01/30/2024	01/09/2025	3,488,197		(7,978)			(7,978)		3,480,220	3,480,220			
100148654	PALM SPRINGS	CA		04/15/2024	02/09/2025	3,369,271		(85,084)			(85,084)		3,284,187	3,284,187			
100150006	MONTE SERENO	CA		06/07/2024	03/09/2025	3,302,517		(76,478)			(76,478)		3,226,039	3,226,039			
3310044281	TACOMA	WA		03/15/2023	01/29/2025	3,172,777							3,172,777	3,172,777			
100174525	WESTPORT	CT		10/31/2024	03/22/2025	3,037,640		(69,965)			(69,965)		2,967,674	2,967,674			
100154337	CALABASAS	CA		06/12/2024	02/09/2025	3,031,712		(42,171)			(42,171)		2,989,541	2,989,541			
100151143	CALABASAS	CA		05/09/2024	02/09/2025	3,007,863		(56,274)			(56,274)		2,951,589	2,951,589			
100147728	OCEAN ISLE BEACH	NC		04/05/2024	03/09/2025	2,989,523		(4,428)			(4,428)		2,985,095	2,985,095			
322110363	PORTLAND	OR		01/25/2023	02/26/2025	2,960,294							2,960,294	2,960,294			
100178224	BELL CANYON	CA		11/19/2024	01/31/2025	2,891,086		(91,086)			(91,086)		2,800,000	2,800,000			
323080293	PORTLAND	OR		09/29/2023	01/30/2025	2,870,500							2,870,500	2,870,500			
3300004263	IRVINGTON	NJ		04/05/2023	03/25/2025	2,793,000							2,793,000	2,793,000			
18926	WOBURN	MA		05/03/2010	03/10/2025	2,738,376		(756)			(756)		2,737,620	2,737,620			
3300003237	BROOKLYN	NY		09/29/2022	03/25/2025	2,699,900							2,699,900	2,699,900			
100099887	MARATHON	FL		03/28/2023	03/22/2025	2,635,151		(56,139)			(56,139)		2,579,012	2,579,012			
321120482	HORSESHOE BAY	TX		01/27/2022	01/30/2025	2,629,369							2,629,369	2,629,369			
7200431	MIAMI	FL		03/23/2021	01/16/2025	2,628,822							2,628,822	2,628,822			
100074189	MANHATTAN BEACH	CA		12/09/2021	01/09/2025	2,606,570		(116,768)			(116,768)		2,489,802	2,489,802			
100142462	SAN CLEMENTE	CA		03/08/2024	03/09/2025	2,588,772		(52,400)			(52,400)		2,536,372	2,536,372			
3320048244	SOUTHAMPTON	NY		06/08/2023	02/27/2025	2,515,224							2,515,224	2,515,224			
100139639	HENDERSON	NV		12/28/2023	01/05/2025	2,488,720		(40,928)			(40,928)		2,447,793	2,447,793			
3320052685	HAWORTH	NJ		06/21/2023	02/27/2025	2,439,393							2,439,393	2,439,393			
3340068395	TAYLOR	TX		03/21/2024	02/27/2025	2,419,478							2,419,478	2,419,478			
100089233	DIAMOND BAR	CA		01/26/2023	01/09/2025	2,418,753		(758)			(758)		2,417,996	2,417,996			
730302067	LOS ANGELES	CA		12/27/2023	03/06/2025	2,402,279		134,995			134,995	4,452	2,541,726	2,541,680	(46)		(46)
3310038645	MONTGOMERY	AL		08/26/2022	01/29/2025	2,318,998							2,318,998	2,318,998			
100173063	HENDERSON	NV		10/25/2024	03/21/2025	2,270,614		(81,815)			(81,815)		2,188,799	2,188,799			
100077923	AMSTERDAM	NLD		12/29/2021	02/20/2025	2,383,303							2,383,303	2,383,303			
100134064	SILVERTHORNE	CO		10/27/2023	01/09/2025	2,098,678		(22,838)			(22,838)		2,075,841	2,075,841			
100118887	LOS ANGELES	CA		08/30/2023	01/09/2025	2,090,842		(90,842)			(90,842)		2,000,000	2,000,000			
100087906	NEWPORT BEACH	CA		10/18/2022	01/09/2025	2,032,443		(7,443)			(7,443)		2,025,000	2,025,000			
3500109676	LOS ANGELES	CA		10/30/2024	01/31/2025	2,012,600							2,012,600	2,012,600			
100168724	ENCINO	CA		09/26/2024	01/11/2025	2,011,405		(14,383)			(14,383)		1,997,022	1,997,022			
100143705	GLENDALE	CA		02/23/2024	01/09/2025	2,000,533		(62,036)			(62,036)		1,938,496	1,938,496			
100103527	PHOENIX	AZ		05/08/2023	03/09/2025	1,998,414		(30,438)			(30,438)		1,967,976	1,967,976			
100150210	LAS VEGAS	NV		04/30/2024	02/05/2025	1,997,269		(12,643)			(12,643)		1,984,626	1,984,626			
100141717	MESA	AZ		01/30/2024	01/09/2025	1,990,848		(52,743)			(52,743)		1,938,105	1,938,105			
100137485	LAHAINA	HI		01/11/2024	02/09/2025	1,977,180		(68,561)			(68,561)		1,908,619	1,908,619			
100149149	INDIAN WELLS	CA		04/22/2024	01/05/2025	1,974,927		(23,901)			(23,901)		1,951,026	1,951,026			
100179418	MIAMI	FL		12/27/2024	03/09/2025	1,974,860		(62,360)			(62,360)		1,912,500	1,912,500			
100080446	SAN DIEGO	CA		03/10/2022	01/09/2025	1,927,127		(62,044)			(62,044)		1,865,083	1,865,083			
322070289	PORTLAND	OR		09/19/2022	02/26/2025	1,920,936							1,920,936	1,920,936			
100120199	VALLEY VILLAGE	CA		08/18/2023	02/05/2025	1,919,202		(18,527)			(18,527)		1,900,675	1,900,675			
3340068879	DARIEN	CT		03/14/2024	01/28/2025	1,912,984							1,912,984	1,912,984			
322070611	PORTLAND	OR		09/19/2022	02/26/2025	1,911,594							1,911,594	1,911,594			
100084786	GOLDEN BEACH	FL		08/02/2022	03/22/2025	1,905,459		94,541			94,541		2,000,000	2,000,000			
323070615	GOTHA	FL		09/29/2023	02/26/2025	1,868,000							1,868,000	1,868,000			
100180120	WILTON	CT		11/25/2024	01/24/2025	1,842,098		(42,098)			(42,098)		1,800,000	1,800,000			
100141749	SAN DIEGO	CA		01/30/2024	01/09/2025	1,829,167		(72,049)			(72,049)		1,757,118	1,757,118			
100138232	STUDIO CITY AREA	CA		12/14/2023	02/06/2025	1,818,619		(7,661)			(7,661)		1,810,958	1,810,958			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154767	LOS ANGELES	CA		07/19/2024	03/21/2025	1,807,357		(77,142)			(77,142)		1,730,215	1,730,215			
100080807	SAN DIEGO	CA		03/15/2022	03/09/2025	1,780,262		(37,262)			(37,262)		1,743,000	1,743,000			
100155155	FRANKTOWN	CO		07/19/2024	01/24/2025	1,776,321		(43,396)			(43,396)		1,732,924	1,732,924			
3340067069	MONROE	NY		03/14/2024	03/27/2025	1,775,912							1,775,912	1,775,912			
100145384	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	1,808,442		(73,016)			(73,016)		1,735,425	1,735,425			
100147525	JACKSONVILLE	FL		04/03/2024	02/05/2025	1,762,796		(33,098)			(33,098)		1,729,698	1,729,698			
100154761	NORTH MYRTLE BEACH	SC		07/19/2024	01/24/2025	1,752,794		(34,716)			(34,716)		1,718,079	1,718,079			
730101540	SAN FRANCISCO	CA		12/27/2023	01/08/2025	1,741,749		124,143			124,143		1,865,892	1,865,892			
100147095	WALNUT CREEK	CA		03/28/2024	01/09/2025	1,724,206		(29,394)			(29,394)	2,049	1,696,861	1,696,843	(18)		(18)
100139333	APTOS	CA		12/28/2023	03/09/2025	1,724,809		(38,607)			(38,607)		1,686,202	1,686,202			
323120264	RENO	NV		02/15/2024	03/31/2025	1,724,752							1,724,752	1,724,752			
323120721	RENO	NV		02/15/2024	03/31/2025	1,724,752							1,724,752	1,724,752			
100167099	KIRKLAND	WA		09/13/2024	01/05/2025	1,688,695		(31,948)			(31,948)		1,656,747	1,656,747			
323030714	DONNELLY	ID		05/02/2023	01/30/2025	1,672,000							1,672,000	1,672,000			
100102763	LAS VEGAS	NV		06/22/2023	02/10/2025	1,669,704		(44,481)			(44,481)		1,625,223	1,625,223			
4010062840	HAVERSTRAW	NY		01/10/2024	02/18/2025	1,658,800		(31,300)			(31,300)		1,627,500	1,627,500			
323120603	MAYFLOWER MNT	UT		02/15/2024	01/30/2025	1,650,000							1,650,000	1,650,000			
100134521	NAPA	CA		10/30/2023	03/09/2025	1,635,161		(48,341)			(48,341)		1,586,820	1,586,820			
100080364	SAN JUAN CAPISTRANO	CA		02/28/2022	03/09/2025	1,634,447		(2,024)			(2,024)		1,632,423	1,632,423			
100173443	MORGAN HILL	CA		10/29/2024	03/05/2025	1,628,537		(31,351)			(31,351)		1,597,187	1,597,187			
324030864	PARKER	CO		05/23/2024	02/26/2025	1,589,975							1,589,975	1,589,975			
100139259	ENCINO	CA		12/28/2023	03/06/2025	1,589,469		(26,375)			(26,375)		1,563,094	1,563,094			
3320042214	SARASOTA	FL		02/13/2023	03/30/2025	1,548,014							1,548,014	1,548,014			
100141891	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024	03/06/2025	1,546,068		(53,438)			(53,438)		1,492,630	1,492,630			
100147074	MONTCLAIR	NJ		03/28/2024	02/09/2025	1,541,432		(37,048)			(37,048)		1,504,384	1,504,384			
100154584	SAN JOSE	CA		06/14/2024	01/05/2025	1,536,315		(41,163)			(41,163)		1,495,151	1,495,151			
100176764	SAN DIEGO	CA		11/15/2024	03/07/2025	1,522,867		(26,577)			(26,577)		1,496,290	1,496,290			
100133917	SAN DIEGO	CA		10/25/2023	02/09/2025	1,516,030		(23,706)			(23,706)		1,492,324	1,492,324			
100083975	PORTLAND	OR		07/12/2022	01/22/2025	1,514,085		(15,085)			(15,085)		1,499,000	1,499,000			
323090940	LA QUINTA	CA		11/28/2023	01/30/2025	1,509,838							1,509,838	1,509,838			
100158415	UNITED KINGDOM	GBR		07/09/2024	03/20/2025	1,542,276		56,393			56,393		1,598,669	1,598,669			
100133976	BOCA RATON	FL		10/25/2023	02/09/2025	1,499,962		(17,665)			(17,665)		1,482,297	1,482,297			
100154565	LOS ANGELES	CA		06/14/2024	03/05/2025	1,499,122		(73,985)			(73,985)		1,425,137	1,425,137			
100118940	LA VERNE	CA		07/27/2023	01/05/2025	1,488,095		(45,507)			(45,507)		1,442,588	1,442,588			
100155320	NASHVILLE	TN		07/19/2024	01/24/2025	1,485,045		(29,088)			(29,088)		1,455,957	1,455,957			
100099709	LAKE FOREST	CA		02/28/2023	01/09/2025	1,484,657		1,562			1,562		1,486,219	1,486,219			
100074419	DANA POINT	CA		12/02/2021	03/09/2025	1,483,978		(65,610)			(65,610)		1,418,368	1,418,368			
100151159	PALM SPRINGS	CA		05/09/2024	03/09/2025	1,479,673		(43,974)			(43,974)		1,435,699	1,435,699			
100145859	ANAHEIM	CA		03/15/2024	01/05/2025	1,474,854		(38,355)			(38,355)		1,436,499	1,436,499			
100120256	TARZANA	CA		08/18/2023	01/05/2025	1,474,716		(39,716)			(39,716)		1,435,000	1,435,000			
100118920	FRISCO	TX		07/27/2023	03/05/2025	1,467,405		(33,936)			(33,936)		1,433,469	1,433,469			
100162304	SANTA CRUZ	CA		08/05/2024	02/09/2025	1,460,538		(34,717)			(34,717)		1,425,820	1,425,820			
100135684	STUDIO CITY	CA		11/09/2023	01/11/2025	1,430,564		(35,630)			(35,630)		1,394,934	1,394,934			
100133847	SAN DIEGO	CA		10/20/2023	01/05/2025	1,412,011		25,739			25,739	1,711	1,439,462	1,439,459	(3)		(3)
100174091	INLET BEACH	FL		10/31/2024	01/05/2025	1,404,786		(43,256)			(43,256)		1,361,531	1,361,531			
100099549	SPRING	TX		02/17/2023	03/09/2025	1,393,802		(45,691)			(45,691)		1,348,110	1,348,110			
3340069920	NEWTON	MA		04/12/2024	03/27/2025	(2,089,255)						3,478,323	1,389,069	1,389,960	891		891
100135172	LOS ANGELES	CA		11/07/2023	02/05/2025	1,378,377		(16,563)			(16,563)		1,361,814	1,361,814			
3310049640	BALTIMORE	MD		05/18/2023	02/28/2025	1,375,097							1,375,097	1,375,097			
100127648	BOCA RATON	FL		09/08/2023	02/09/2025	1,370,084		(17,179)			(17,179)		1,352,905	1,352,905			
100120488	SANTA CLARITA	CA		08/18/2023	02/05/2025	1,363,623		(6,550)			(6,550)		1,357,073	1,357,073			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100143869	NEWPORT BEACH	CA		03/06/2024	02/05/2025	1,347,027		(20,996)			(20,996)	5,448	1,331,479	1,331,479			
100173033	SIMI VALLEY	CA		10/25/2024	01/31/2025	1,323,325		(39,239)			(39,239)	10,624	1,294,710	1,297,365	(94)	2,749	2,655
100088342	LOS ANGELES	CA		01/06/2023	01/09/2025	1,318,944		32,819			32,819	6,763	1,358,526	1,358,850	324		324
100091657	TOMALES	CA		01/27/2023	02/09/2025	1,316,365		(32,862)			(32,862)	5,634	1,289,137	1,290,592	(40)	1,494	1,455
323090152	LA QUINTA	CA		11/28/2023	01/30/2025	1,315,878						5,046	1,320,924	1,322,178	(94)	1,348	1,254
3410000570	NASHVILLE	TN		10/17/2024	03/28/2025	1,319,265							1,319,265	1,319,265			
100083985	WHITTIER	CA		07/12/2022	02/22/2025	1,318,973		25,536			25,536		1,344,509	1,344,509			
100155118	HUNTINGTON BEACH	CA		07/19/2024	01/24/2025	1,312,381		(51,711)			(51,711)	4	1,260,674	1,260,675		1	1
100079525	WEST PALM BEACH	FL		04/25/2022	01/22/2025	1,308,288		101,043			101,043		1,409,331	1,409,331			
100109055	UPLAND	CA		06/05/2023	01/09/2025	1,461,088		(31,285)			(31,285)		1,429,804	1,429,804			
100080765	PIONEERTOWN	CA		03/10/2022	02/09/2025	1,296,947		(43,983)			(43,983)		1,252,964	1,252,964			
100150280	HAARLEM	NLD		04/29/2024	02/20/2025	1,318,554							1,318,554	1,318,554			
100108288	OXNARD	CA		05/24/2023	03/09/2025	1,270,636		(46,119)			(46,119)		1,224,517	1,224,517			
100147443	PALM SPRINGS	CA		04/03/2024	03/05/2025	1,261,595		(42,634)			(42,634)		1,218,961	1,218,961			
100174837	ASPEN	CO		10/31/2024	01/03/2025	1,248,929		(76,866)			(76,866)		1,172,063	1,172,063			
100180686	LAS VEGAS	NV		11/26/2024	02/24/2025	1,246,599		(14,099)			(14,099)		1,232,500	1,232,500			
100119897	MIRAMAR	FL		08/10/2023	01/11/2025	1,238,273		18,976			18,976		1,257,248	1,257,248			
100155163	LAGUNA HILLS	CA		07/19/2024	01/24/2025	1,237,997		(11,276)			(11,276)		1,226,721	1,226,721			
100107901	ARGYLE	TX		06/29/2023	03/09/2025	1,321,848		(56,247)			(56,247)		1,265,601	1,265,601			
100132750	MIAMI	FL		11/03/2023	02/10/2025	1,232,605		12,981			12,981		1,245,586	1,245,586			
100143995	CORONA	CA		02/29/2024	02/05/2025	1,226,582		(26,585)			(26,585)		1,199,997	1,199,997			
100128930	RANCHO SANTA MARGARITA	CA		09/22/2023	01/09/2025	1,224,684		(14,772)			(14,772)		1,209,912	1,209,912			
737034552	HEMET	CA		12/27/2023	03/06/2025	1,219,793		113,540			113,540		1,333,333	1,333,333			
100109715	RYE	NY		06/16/2023	03/09/2025	1,217,928		(34,435)			(34,435)		1,183,493	1,183,493			
100109224	YORBA LINDA	CA		07/21/2023	01/09/2025	1,217,160		(13,684)			(13,684)		1,203,476	1,203,476			
100137913	DORAL	FL		12/12/2023	01/09/2025	1,216,872		(20,860)			(20,860)		1,196,012	1,196,012			
100128383	LAKE FOREST	CA		09/15/2023	03/11/2025	1,039,593		(14,843)			(14,843)	176,075	1,200,824	1,200,896	72		72
100115610	COLLEYVILLE	TX		07/19/2023	03/09/2025	1,212,440		(18,639)			(18,639)		1,193,801	1,193,801			
100136564	SIMI VALLEY	CA		11/22/2023	02/05/2025	1,208,124		(16,310)			(16,310)		1,191,815	1,191,815			
100090308	CAMAS	WA		01/06/2023	01/09/2025	1,204,489		(23,027)			(23,027)		1,181,461	1,181,461			
100164160	LOS ANGELES	CA		08/21/2024	03/05/2025	1,204,400		(54,508)			(54,508)		1,149,891	1,149,891			
100142372	SCOTTSDALE	AZ		03/15/2024	02/05/2025	1,199,702		(45,731)			(45,731)		1,153,971	1,153,971			
3310049282	BALTIMORE	MD		05/25/2023	02/28/2025	1,197,494							1,197,494	1,197,494			
100072023	STUDIO CITY	CA		11/19/2021	02/09/2025	1,193,389		(62,896)			(62,896)		1,130,493	1,130,493			
100174695	HUNTINGTON BEACH	CA		10/31/2024	02/03/2025	1,187,429		(30,712)			(30,712)		1,156,718	1,156,718			
100153972	LOS ANGELES	CA		06/05/2024	03/05/2025	1,178,338		(22,589)			(22,589)		1,155,748	1,155,748			
100140657	SANTA BARBARA	CA		02/08/2024	02/09/2025	1,173,512		(6,514)			(6,514)		1,166,998	1,166,998			
100100336	FORT LAUDERDALE	FL		04/27/2023	02/09/2025	1,170,508		129,492			129,492		1,300,000	1,300,000			
100138246	GLENDALE	CA		12/14/2023	01/09/2025	1,170,157		(16,751)			(16,751)		1,153,406	1,153,406			
100090734	SAN CLEMENTE	CA		01/09/2023	01/09/2025	1,167,027		11,116			11,116		1,178,143	1,178,143			
100149057	SHERMAN OAKS	CA		04/19/2024	02/05/2025	1,165,407		(23,518)			(23,518)		1,141,889	1,141,889			
100139043	LOS ANGELES	CA		12/22/2023	01/10/2025	1,162,338		(56,464)			(56,464)		1,105,874	1,105,874			
3310062371	VENICE AREA, LOS AN	CA		01/23/2024	02/28/2025	1,161,103							1,161,103	1,161,103			
100143928	LOS ANGELES	CA		02/29/2024	03/05/2025	1,156,016		(58,270)			(58,270)		1,097,746	1,097,746			
100167086	LONG BEACH	CA		09/13/2024	03/05/2025	1,152,615		(64,492)			(64,492)		1,088,123	1,088,123			
100080919	SAN FRANCISCO	CA		03/10/2022	02/09/2025	1,151,005		(94,735)			(94,735)		1,056,270	1,056,270			
100147072	SANTA MONICA	CA		03/28/2024	01/09/2025	1,145,819		(34,292)			(34,292)		1,111,526	1,111,526			
100174177	KENMORE	WA		10/31/2024	02/05/2025	1,145,437		(18,685)			(18,685)		1,126,752	1,126,752			
100109711	SHERMAN OAKS	CA		06/16/2023	03/09/2025	1,143,897		(27,095)			(27,095)		1,116,801	1,116,801			
100089756	LOS ANGELES	CA		12/02/2022	03/09/2025	1,143,137		63			63		1,143,200	1,143,200			
100140709	HUNTINGTON BEACH	CA		02/08/2024	01/09/2025	1,142,010		(31,474)			(31,474)		1,110,536	1,110,536			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085171	CALABASAS	CA		09/21/2022	03/09/2025	1,139,873		(32,873)			(32,873)		1,107,000	1,107,000			
100136131	FAYETTEVILLE	GA		12/18/2023	01/09/2025	1,139,713		(27,052)			(27,052)		1,112,661	1,112,661			
100120478	EDGARTOWN	MA		08/18/2023	01/05/2025	1,133,290		94,554			94,554		1,227,844	1,227,844			
100118678	RIVERSIDE	CA		07/25/2023	03/09/2025	1,117,169		(27,003)			(27,003)		1,090,166	1,090,166			
100130137	KANNAPOLIS	NC		11/15/2023	01/09/2025	1,116,049		(5,488)			(5,488)		1,110,561	1,110,561			
100101199	BROOKLYN	NY		04/28/2023	03/09/2025	1,115,587		134,413			134,413		1,250,000	1,250,000			
100108296	DOWNEY	CA		05/24/2023	03/09/2025	1,106,738		(37,235)			(37,235)		1,069,503	1,069,503			
100084833	SANTA ROSA BEACH	FL		08/02/2022	02/22/2025	1,101,322		21,356			21,356		1,122,678	1,122,678			
100119103	REUNION	FL		07/28/2023	03/05/2025	1,101,096		58,904			58,904		1,160,000	1,160,000			
100147757	LOS ANGELES	CA		04/08/2024	01/17/2025	1,100,571		(7,935)			(7,935)		1,092,636	1,092,636			
100108493	SAN JOSE	CA		05/25/2023	01/09/2025	1,089,102		(38,162)			(38,162)		1,050,940	1,050,940			
3500110074	MANTOLOKING	NJ		12/20/2024	03/28/2025	1,087,500							1,087,500	1,087,500			
100174019	STEAMBOAT SPRINGS	CO		10/31/2024	02/05/2025	1,086,680		(17,237)			(17,237)		1,069,443	1,069,443			
100113677	AQUINNAH	MA		06/29/2023	02/05/2025	1,085,519		69,326			69,326		1,154,845	1,154,845			
100128289	GARDEN GROVE	CA		09/14/2023	03/05/2025	1,085,002		(15,321)			(15,321)		1,069,681	1,069,681			
100139334	RIVIERA BEACH	FL		12/28/2023	03/01/2025	1,081,540		(23,398)			(23,398)		1,058,142	1,058,142			
3320047913	SAN JOSE	CA		04/04/2023	01/31/2025	1,067,864							1,067,864	1,067,864			
100137481	ESCONDIDO	CA		01/11/2024	03/09/2025	1,058,877		(27,217)			(27,217)		1,031,660	1,031,660			
321120530	EAGLE	ID		03/31/2022	01/30/2025	1,054,850							1,054,850	1,054,850			
324030964	HOGANSVILLE	GA		07/01/2024	01/30/2025	1,052,768							1,052,768	1,052,768			
100154613	UPPERCO	MD		06/14/2024	02/05/2025	1,050,485		(19,581)			(19,581)		1,030,903	1,030,903			
100137449	PARKLAND	FL		01/11/2024	01/09/2025	1,047,519		(13,598)			(13,598)		1,033,921	1,033,921			
100132397	CHINO	CA		11/03/2023	03/10/2025	1,040,081		13,310			13,310		1,053,391	1,053,391			
18752	CHASKA	MN		03/25/2008	01/07/2025	1,035,620		(2,963)			(2,963)		1,032,656	1,032,656			
100102204	COLORADO SPRINGS	CO		04/14/2023	03/09/2025	955,392		(9,492)			(9,492)	79,825	1,025,725	1,025,419	(306)		(306)
100140979	SAN DIEGO	CA		03/28/2024	03/10/2025	1,028,530		(21,530)			(21,530)		1,007,000	1,007,000			
100147582	WEEHAWKEN	NJ		04/04/2024	01/05/2025	1,026,056		(30,388)			(30,388)		995,667	995,667			
100164648	INDIO	CA		08/23/2024	01/09/2025	1,025,128		(27,259)			(27,259)		997,869	997,869			
100163425	CARLSBAD	CA		09/27/2024	02/09/2025	1,016,477		(21,477)			(21,477)		995,000	995,000			
100102199	MISSION VIEJO	CA		04/14/2023	01/09/2025	1,014,696		(18,407)			(18,407)		996,289	996,289			
100161835	WAIANAE	HI		07/31/2024	03/09/2025	1,007,647		(12,226)			(12,226)		995,421	995,421			
100133795	LOS ANGELES	CA		10/20/2023	02/05/2025	1,002,604		(64,276)			(64,276)		938,328	938,328			
3340075703	WOODLAND HILLS	CA		05/10/2024	01/28/2025	1,000,969							1,000,969	1,000,969			
100148665	REDONDO BEACH	CA		04/15/2024	01/09/2025	999,728		(3,728)			(3,728)		996,000	996,000			
100117894	SYLMAR	CA		07/20/2023	03/05/2025	998,835		(12,594)			(12,594)		986,241	986,241			
100136002	SAN CARLOS	CA		11/16/2023	03/05/2025	996,874		(6,094)			(6,094)		990,780	990,780			
100082906	IRVINE	CA		05/17/2022	01/09/2025	988,943		(18,943)			(18,943)		970,000	970,000			
3320046042	FRESH MEADOWS	NY		02/13/2023	02/27/2025	984,085							984,085	984,085			
3340073218	JERSEY CITY	NJ		05/10/2024	01/28/2025	983,924							983,924	983,924			
100153979	LOS ANGELES	CA		06/05/2024	02/05/2025	982,865		(7,865)			(7,865)		975,000	975,000			
100164645	INDIO	CA		08/23/2024	02/09/2025	973,450		(32,720)			(32,720)		940,730	940,730			
3340074702	TRAVERSE CITY	MI		05/23/2024	02/27/2025	971,942							971,942	971,942			
100118860	CASTLE ROCK	CO		08/30/2023	02/09/2025	968,939		(6,402)			(6,402)		962,537	962,537			
3340074651	NEW YORK	NY		06/04/2024	02/27/2025	968,022							968,022	968,022			
100133493	FRANKFORT	IL		10/19/2023	03/11/2025	961,585		8,314			8,314		969,899	969,899			
100137294	UNITED KINGDOM	GBR		11/28/2023	01/21/2025	973,665							973,665	973,665			
100143706	HAWTHORNE	CA		02/23/2024	01/09/2025	954,321		(18,991)			(18,991)		935,330	935,330			
100130204	SAN DIEGO	CA		11/15/2023	03/09/2025	953,935		(11,435)			(11,435)		942,500	942,500			
737034569	HEMET	CA		12/27/2023	03/06/2025	951,496		88,504			88,504		1,040,000	1,040,000			
100185585	ORLANDO	FL		12/20/2024	03/11/2025	939,962		(40,455)			(40,455)		899,507	899,507			
100144049	SAN DIEGO	CA		03/07/2024	01/17/2025	939,375		(18,571)			(18,571)		920,805	920,805			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160129	LONG BEACH	CA		07/17/2024	01/18/2025	938,658		(17,225)			(17,225)		921,433	921,433			
100133416	NASHVILLE	TN		10/19/2023	02/11/2025	933,696		(1,261)			(1,261)		932,435	932,435			
100146855	RICHMOND	VA		03/21/2024	01/11/2025	928,860		(33,789)			(33,789)		895,070	895,070			
100157842	KANEOHE	HI		07/09/2024	01/17/2025	927,755		(16,193)			(16,193)		911,562	911,562			
100134503	RIDGEFIELD	CT		10/30/2023	02/09/2025	925,316		(13,687)			(13,687)		911,630	911,630			
100133165	WEST HILLS	CA		11/29/2023	01/06/2025	924,477		(14,585)			(14,585)		909,892	909,892			
100132588	ARNOLD	CA		11/03/2023	01/10/2025	922,905		13,510			13,510		936,415	936,415			
100186408	MILLBURN	NJ		12/30/2024	02/17/2025	919,585		(19,585)			(19,585)		900,000	900,000			
3340081570	LOS ANGELES	CA		10/31/2024	02/27/2025	919,512							919,512	919,512			
100139261	SAN RAMON	CA		12/28/2023	03/06/2025	916,426		(13,201)			(13,201)		903,226	903,226			
100131794	RIVERSIDE	CA		10/06/2023	01/05/2025	916,256		2,944			2,944		919,200	919,200			
100174910	CONWAY	SC		10/31/2024	02/03/2025	912,856		(14,267)			(14,267)		898,589	898,589			
100086153	WALNUT CREEK	CA		10/07/2022	01/09/2025	912,793		(2,793)			(2,793)		910,000	910,000			
100144295	SAN JOSE	CA		03/07/2024	01/09/2025	908,338		(21,469)			(21,469)		886,869	886,869			
100083893	MIAMI	FL		07/12/2022	03/22/2025	906,350		24,137			24,137		930,488	930,488			
100102787	EL DORADO HILLS	CA		06/22/2023	02/10/2025	903,492		(28,059)			(28,059)		875,433	875,433			
100090977	ENCINITAS	CA		01/31/2023	03/09/2025	902,661		(17,299)			(17,299)		885,362	885,362			
100155316	LITCHFIELD PARK	AZ		07/19/2024	03/21/2025	901,814		(3,694)			(3,694)		898,120	898,120			
100082846	CORONA	CA		05/17/2022	01/09/2025	901,194		(46,320)			(46,320)		854,874	854,874			
100136116	DALLAS	TX		12/18/2023	01/09/2025	883,067		(17,761)			(17,761)		865,305	865,305			
100120763	LAUREL	MD		08/25/2023	03/11/2025	878,887		917			917		879,804	879,804			
100144799	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	896,067		(30,164)			(30,164)		865,903	865,903			
3310064170	HOUSTON	TX		02/15/2024	01/29/2025	867,359							867,359	867,359			
3340070309	DELRAY BEACH	FL		04/05/2024	03/27/2025	865,062							865,062	865,062			
100142085	ROWLAND HEIGHTS	CA		02/29/2024	02/06/2025	863,519		(14,233)			(14,233)		849,287	849,287			
3310058265	WILDWOOD	NJ		10/31/2023	02/28/2025	861,597							861,597	861,597			
324010168	WINTER PARK	FL		02/15/2024	01/30/2025	861,359							861,359	861,359			
100138444	FOLSOM	CA		12/19/2023	02/09/2025	857,715		(7,329)			(7,329)		850,385	850,385			
100118893	LONG BEACH	CA		08/30/2023	01/09/2025	854,336		(23,513)			(23,513)		830,823	830,823			
100080042	ASPEN	CO		04/08/2022	01/22/2025	848,558		(8,384)			(8,384)		840,174	840,174			
100120004	MORGAN HILL	CA		08/11/2023	02/17/2025	847,482		(14,235)			(14,235)		833,247	833,247			
100144664	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	865,552		(34,477)			(34,477)		831,076	831,076			
100129242	PALM COAST	FL		11/03/2023	03/09/2025	846,548		(3,649)			(3,649)		842,899	842,899			
100147455	PARKLAND	FL		04/03/2024	01/05/2025	844,952		(35,179)			(35,179)		809,773	809,773			
100114763	SEDONA	AZ		07/07/2023	01/09/2025	843,493		(18,577)			(18,577)		824,916	824,916			
100142538	MONTROSE	CA		02/08/2024	03/17/2025	840,761		(16,457)			(16,457)		824,304	824,304			
100118985	THOUSAND OAKS	CA		07/27/2023	01/05/2025	840,328		(18,481)			(18,481)		821,847	821,847			
100083967	LAS VEGAS	NV		07/12/2022	02/22/2025	839,467		(28,752)			(28,752)		810,715	810,715			
100090390	GARDEN GROVE	CA		12/28/2022	02/09/2025	838,978		(21,091)			(21,091)		817,887	817,887			
3340067286	NORWALK	CT		03/07/2024	01/28/2025	837,936							837,936	837,936			
3320053414	GLENVIEW	IL		06/21/2023	03/30/2025	835,463							835,463	835,463			
3300004301	HARDING	NJ		02/27/2023	01/27/2025	832,780							832,780	832,780			
100108521	ROTTERDAM	NLD		05/25/2023	01/21/2025	859,823							859,823	859,823			
100114775	NORRIDGE	IL		07/07/2023	03/09/2025	777,395		(26,643)			(26,643)	50,047	800,799	800,628	(171)		(171)
100147422	SUDBURY	MA		04/03/2024	02/05/2025	775,958		(11,366)			(11,366)	49,956	814,548	814,509	(39)		(39)
100116505	COVINA AREA	CA		07/20/2023	02/05/2025	823,597		118,213			118,213		941,810	941,810			
100088970	BISCAYNE PARK	FL		11/15/2022	03/22/2025	821,472		(12,883)			(12,883)		808,589	808,589			
100138129	LOS ANGELES	CA		12/14/2023	01/06/2025	819,937		29,147			29,147		849,084	849,084			
100107879	VINEYARD	UT		06/29/2023	01/09/2025	818,677		(15,307)			(15,307)		803,370	803,370			
100091652	FRANKLIN	TN		01/27/2023	03/09/2025	816,859		(25,660)			(25,660)		791,199	791,199			
100145080	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	834,612		(35,326)			(35,326)		799,287	799,287			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300005112	STAMFORD	CT		08/01/2024	02/26/2025	780,409						35,604	816,014	815,975	(39)		(39)
100167032	WEST CHESTER	PA		09/13/2024	03/21/2025	815,857		(24,951)			(24,951)		790,906	790,906			
3320048755	SAN MARTIN	CA		03/15/2023	01/31/2025	814,973							814,973	814,973			
100133549	FONTANA	CA		10/19/2023	02/09/2025	778,522		(13,386)			(13,386)	35,511	800,647	800,603	(43)		(43)
100134711	GLENDALE	CA		10/30/2023	02/06/2025	776,481		(18,720)			(18,720)	35,159	792,920	792,942	22		22
100128826	RESTON	VA		09/21/2023	01/05/2025	810,049		(27,746)			(27,746)		782,302	782,302			
100101874	SANTA ANA	CA		04/06/2023	02/28/2025	808,482		5			5		808,487	808,487			
100109060	WEST PALM BEACH	FL		06/05/2023	01/09/2025	805,874		(13,166)			(13,166)		792,708	792,708			
3340075837	NORTH TOPSAIL BEACH	NC		05/10/2024	01/28/2025	801,988							801,988	801,988			
100080243	DANA POINT	CA		02/25/2022	02/09/2025	800,227		(23,837)			(23,837)		776,390	776,390			
100079882	GRASS VALLEY	CA		04/08/2022	02/22/2025	795,989		4,232			4,232		800,221	800,221			
100089958	LONG BEACH	CA		01/26/2023	02/09/2025	790,444		(32,257)			(32,257)		758,186	758,186			
100157591	MARATHON	FL		06/28/2024	02/11/2025	782,540		(35,095)			(35,095)		747,445	747,445			
100150897	SAN LUIS OBISPO	CA		05/08/2024	03/17/2025	782,124		(19,782)			(19,782)		762,341	762,341			
100158826	BEECH MOUNTAIN	NC		07/12/2024	02/17/2025	780,974		(16,936)			(16,936)		764,038	764,038			
100143359	MEDWAY	MA		02/16/2024	03/05/2025	780,507		(13,678)			(13,678)		766,829	766,829			
100099902	HENDERSON	NV		03/28/2023	03/22/2025	780,308		26,972			26,972		807,280	807,280			
100164615	LEWES	DE		08/21/2024	03/16/2025	779,398		(14,924)			(14,924)		764,474	764,474			
100169698	HACIENDA HEIGHTS	CA		09/30/2024	02/07/2025	779,064		(14,278)			(14,278)		764,786	764,786			
100156617	DEWEY BEACH	DE		06/24/2024	01/17/2025	773,245		(10,428)			(10,428)		762,817	762,817			
100138258	WHITTIER	CA		12/15/2023	01/09/2025	740,486		9,609			9,609	32,259	782,354	782,189	(166)		(166)
100109172	LOS ANGELES	CA		07/21/2023	02/01/2025	771,743		(23,743)			(23,743)		748,000	748,000			
100173817	CAMAS	WA		10/31/2024	01/05/2025	768,034		(19,069)			(19,069)		748,964	748,964			
100174966	KULA	HI		10/31/2024	01/03/2025	767,636		(20,143)			(20,143)		747,493	747,493			
100065210	BEACH HAVEN	NJ		07/14/2021	02/17/2025	767,402		(5,452)			(5,452)		761,950	761,950			
100115324	RENO	NV		07/17/2023	03/09/2025	766,488		9,401			9,401		775,889	775,889			
100143243	OCEAN CITY	NJ		02/16/2024	02/17/2025	765,119		(10,393)			(10,393)		754,726	754,726			
100156433	GARDEN GROVE	CA		06/24/2024	02/17/2025	764,047		(17,072)			(17,072)		746,975	746,975			
100162619	NORTH EASTON	MA		08/12/2024	02/17/2025	757,858		(18,412)			(18,412)		739,446	739,446			
100148602	PHOENIX	AZ		04/12/2024	02/18/2025	757,300		(11,744)			(11,744)		745,556	745,556			
100163858	ANAHEIM	CA		09/27/2024	03/09/2025	756,057		(7,202)			(7,202)		748,855	748,855			
3320047506	JERSEY CITY	NJ		03/15/2023	03/30/2025	756,055							756,055	756,055			
100143669	LONG BEACH	NY		02/22/2024	01/09/2025	755,367		(9,919)			(9,919)		745,448	745,448			
100158467	EDEN PRAIRIE	MN		07/10/2024	01/05/2025	754,675		(6,675)			(6,675)		748,000	748,000			
100175164	AIEA	HI		11/05/2024	02/18/2025	754,553		(6,598)			(6,598)		747,955	747,955			
100137410	CHANDLER	AZ		01/11/2024	02/09/2025	750,237		(5,287)			(5,287)		744,950	744,950			
3340082412	LOS ANGELES	CA		08/26/2024	02/27/2025	748,440							748,440	748,440			
100150133	SANTA ROSA BEACH	FL		06/14/2024	02/09/2025	746,281		(17,950)			(17,950)		728,331	728,331			
100142569	SALEM	MA		02/08/2024	03/17/2025	744,867		(19,521)			(19,521)		725,345	725,345			
100129518	CASTRO VALLEY	CA		09/29/2023	03/17/2025	742,834		(8,280)			(8,280)		734,555	734,555			
100138700	CAPTAIN COOK	HI		02/02/2024	01/09/2025	740,271		(10,387)			(10,387)		729,884	729,884			
3300004977	BROOKLYN	NY		04/02/2024	01/27/2025	740,145							740,145	740,145			
100143164	FREMONT	CA		02/16/2024	03/17/2025	739,901		(19,254)			(19,254)		720,647	720,647			
100089758	BASS LAKE	CA		12/02/2022	01/09/2025	738,120		(3,880)			(3,880)		734,240	734,240			
100114682	MONROVIA	CA		06/29/2023	02/09/2025	735,686		(5,744)			(5,744)		729,942	729,942			
100152641	JAMAICA BEACH	TX		05/17/2024	03/18/2025	735,383		8,803			8,803		744,186	744,186			
100160986	RANCHO SANTA MARGARITA	CA		07/24/2024	01/17/2025	735,043		(9,581)			(9,581)		725,462	725,462			
100136932	WATERTOWN	MA		11/28/2023	01/17/2025	732,217		(3,358)			(3,358)		728,859	728,859			
100140025	GARDEN CITY	NY		01/09/2024	03/17/2025	731,700		(15,554)			(15,554)		716,146	716,146			
100141069	SANTA ANA	CA		02/20/2024	01/06/2025	731,111		(12,377)			(12,377)		718,735	718,735			
100091066	SANTA CLARITA	CA		01/31/2023	01/09/2025	722,407		(9,139)			(9,139)		713,268	713,268			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000475	NEWARK	NJ		09/24/2024	03/28/2025	720,832							720,832	720,832			
100169784	HAYWARD	CA		09/30/2024	01/31/2025	718,868		(164)			(164)		718,704	718,704			
100110365	PALM SPRINGS	CA		06/30/2023	03/17/2025	717,466		(2,945)			(2,945)		714,521	714,521			
323050307	EDEN	UT		06/30/2023	03/31/2025	716,376							716,376	716,376			
100102485	ACAMPO	CA		06/07/2023	03/09/2025	712,701		(9,016)			(9,016)		703,685	703,685			
100138893	LOS ANGELES	CA		12/21/2023	02/18/2025	708,719		(16,860)			(16,860)		691,859	691,859			
100174170	WOODWAY	WA		10/31/2024	02/05/2025	708,432		(8,432)			(8,432)		700,000	700,000			
100145129	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	720,978		(15,294)			(15,294)		705,685	705,685			
100162968	WOODINVILLE	WA		08/12/2024	01/17/2025	699,865		(9,161)			(9,161)		690,703	690,703			
100139998	MALIBU	CA		01/09/2024	02/17/2025	698,399		(10,256)			(10,256)		688,143	688,143			
100147635	PETALUMA	CA		04/04/2024	01/05/2025	698,100		(11,974)			(11,974)		686,126	686,126			
100116030	THOUSAND OAKS	CA		07/20/2023	01/05/2025	697,123		(9,480)			(9,480)		687,643	687,643			
100145730	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	709,571		(29,501)			(29,501)		680,070	680,070			
100151190	ALTADENA	CA		05/10/2024	03/17/2025	693,177		(10,021)			(10,021)		683,156	683,156			
100166916	CHICAGO	IL		09/13/2024	02/18/2025	666,789		(19,521)			(19,521)	26,359	673,627	673,626	(1)		(1)
100138736	LOS ANGELES	CA		02/02/2024	01/09/2025	655,837		(7,090)			(7,090)	36,398	685,145	685,000	(145)		(145)
100145686	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	680,966		(27,585)			(27,585)	26,372	679,753	679,449	(304)		(304)
100120813	SAN FRANCISCO	CA		08/25/2023	03/11/2025	690,617		(19,903)			(19,903)		670,714	670,714			
100158579	RANCHO MISSION VIEJO	CA		07/10/2024	01/17/2025	689,618		(18,089)			(18,089)		671,529	671,529			
100143874	LAS VEGAS	NV		03/06/2024	02/05/2025	689,549		(13,461)			(13,461)		676,088	676,088			
100174516	MIAMI BEACH	FL		10/31/2024	01/31/2025	687,769		(265)			(265)		687,504	687,504			
100078772	LOS ANGELES	CA		01/31/2022	01/09/2025	686,916		(9,434)			(9,434)		677,482	677,482			
100135947	OXNARD	CA		11/15/2023	01/09/2025	682,936		(11,549)			(11,549)		671,387	671,387			
100153104	CHULA VISTA	CA		06/27/2024	01/09/2025	647,069		(2,813)			(2,813)	35,511	679,766	679,622	(144)		(144)
3340067065	ALPHARETTA	GA		03/21/2024	01/28/2025	681,318							681,318	681,318			
100108928	VALLEY CENTER	CA		05/31/2023	01/09/2025	677,436		(21,607)			(21,607)		655,829	655,829			
100127653	MIAMI	FL		09/08/2023	03/09/2025	677,173		(14,571)			(14,571)		662,602	662,602			
100141063	SAN JOSE	CA		02/20/2024	03/06/2025	676,554		(5,637)			(5,637)		670,917	670,917			
100137388	BOCA RATON	FL		12/05/2023	02/05/2025	676,192		(4,360)			(4,360)		671,832	671,832			
100143725	GARDEN GROVE	CA		02/26/2024	02/10/2025	674,512		(14,512)			(14,512)		660,000	660,000			
100185587	PROSPER	TX		12/20/2024	03/11/2025	648,998		(26,566)			(26,566)	25,204	647,636	647,519	(117)		(117)
100133489	OXFORD	NC		10/19/2023	01/11/2025	672,098		(5,634)			(5,634)		666,465	666,465			
100137467	LOS ANGELES	CA		01/11/2024	01/09/2025	670,544		(9,314)			(9,314)		661,231	661,231			
100134788	HAWTHORNE	CA		10/30/2023	03/06/2025	668,364		(18,883)			(18,883)		649,480	649,480			
100090304	EAST LONDON	GBR		12/15/2022	03/20/2025	650,148							650,148	650,148			
100156428	SEATTLE	WA		06/24/2024	02/17/2025	667,771		(10,313)			(10,313)		657,458	657,458			
100138229	SAN LEANDRO	CA		12/14/2023	03/06/2025	666,337		(10,780)			(10,780)		655,556	655,556			
3340068247	THE BRONX	NY		02/26/2024	03/27/2025	665,280							665,280	665,280			
100169704	SALT LAKE CITY	UT		09/30/2024	01/31/2025	662,657		(167)			(167)		662,490	662,490			
100152794	LAS VEGAS	NV		05/22/2024	02/05/2025	662,317		(48,664)			(48,664)		613,653	613,653			
100182648	SAN MARCOS	TX		12/12/2024	02/17/2025	661,008		8,544			8,544		669,552	669,552			
100080367	TEMPLE CITY	CA		02/28/2022	01/09/2025	659,462		(9,847)			(9,847)		649,616	649,616			
100153885	SPRING VALLEY	CA		06/05/2024	02/05/2025	658,408		(18,839)			(18,839)		639,569	639,569			
3310058507	WESTPORT	CT		10/06/2023	01/30/2025	657,036							657,036	657,036			
100149177	LOS ANGELES	CA		04/22/2024	01/05/2025	655,849		(39,474)			(39,474)		616,375	616,375			
100131781	LOS ANGELES	CA		10/06/2023	02/05/2025	654,747		(29,671)			(29,671)		625,076	625,076			
100169617	NORTH HOLLYWOOD	CA		09/30/2024	01/07/2025	653,106		(14,373)			(14,373)		638,733	638,733			
100134376	FORT WORTH	TX		10/27/2023	01/11/2025	653,006		(544)			(544)		652,462	652,462			
100140539	SCOTTSDALE	AZ		01/19/2024	03/16/2025	651,582		(14,584)			(14,584)		636,998	636,998			
100147369	CONIFER	CO		05/08/2024	02/09/2025	651,533		(14,524)			(14,524)		637,009	637,009			
100157908	SAN GABRIEL	CA		07/09/2024	03/17/2025	651,249		(8,585)			(8,585)		642,664	642,664			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
324020553	HAPPY VALLEY	OR		03/21/2024	02/26/2025	651,000							651,000	651,000			
100148444	KIRKLAND	WA		04/12/2024	01/17/2025	650,124		(14,008)			(14,008)		636,116	636,116			
100137217	SEATTLE	WA		11/28/2023	02/11/2025	649,582		(18,716)			(18,716)		630,866	630,866			
100136030	BURTONSVILLE	MD		11/16/2023	02/05/2025	648,989		(15,752)			(15,752)		633,237	633,237			
100163445	CABO SAN LUCAS	MEX		08/16/2024	03/15/2025	648,299							648,299	648,299			
100175147	FONTANA	CA		11/05/2024	01/18/2025	641,143		(24,297)			(24,297)		616,846	616,846			
3310059132	CRESSKILL	NJ		10/06/2023	02/28/2025	640,481							640,481	640,481			
100139177	WHITTIER	CA		12/28/2023	03/06/2025	639,068		(8,173)			(8,173)		630,894	630,894			
3320048858	MONROE	NY		03/15/2023	03/30/2025	637,560							637,560	637,560			
100156053	MYRTLE BEACH	SC		06/18/2024	01/05/2025	637,492		(20,094)			(20,094)		617,398	617,398			
3340079272	COMMACK	NY		08/26/2024	02/27/2025	636,768							636,768	636,768			
100119921	PHOENIX	AZ		08/10/2023	03/09/2025	636,700		(9,529)			(9,529)		627,171	627,171			
100153791	BONITA SPRINGS	FL		07/10/2024	02/05/2025	636,647		(2,923)			(2,923)		633,724	633,724			
100131576	WALNUT	CA		10/05/2023	03/09/2025	635,533		7,225			7,225		642,758	642,758			
100071630	BOTHELL	WA		10/14/2021	01/17/2025	634,942		615			615		635,557	635,557			
100145152	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	646,806		(25,012)			(25,012)		621,794	621,794			
100137160	FONTANA	CA		11/28/2023	01/11/2025	631,768		(26,892)			(26,892)		604,876	604,876			
100157876	THONOTOSASSA	FL		07/09/2024	03/17/2025	631,160		(9,629)			(9,629)		621,531	621,531			
100117452	LOS ANGELES (ENCINO AREA)	CA		07/20/2023	02/05/2025	631,093		34,575			34,575		665,667	665,667			
100119395	SIMI VALLEY	CA		07/31/2023	03/17/2025	630,996		(2,161)			(2,161)		628,835	628,835			
100091060	FORT MYERS	FL		01/31/2023	03/09/2025	598,294		(5,869)			(5,869)	31,840	624,266	624,101	(165)		(165)
100135851	WHITTIER	CA		11/13/2023	01/09/2025	629,608		(7,627)			(7,627)		621,981	621,981			
100170247	MT LEBANON	PA		10/08/2024	03/17/2025	626,226		(15,468)			(15,468)		610,757	610,757			
100132490	HELENA	MT		11/03/2023	01/10/2025	623,084		10,885			10,885		633,970	633,970			
100160230	FRAMINGHAM	MA		07/18/2024	03/17/2025	620,555		(16,938)			(16,938)		603,617	603,617			
100129717	MERIDIAN	ID		09/29/2023	01/17/2025	619,447		(5,686)			(5,686)		613,761	613,761			
100154990	VISTA	CA		07/19/2024	01/24/2025	618,626		(36,225)			(36,225)		582,401	582,401			
100091129	LOS ANGELES	CA		01/31/2023	01/09/2025	618,275		17,725			17,725		636,000	636,000			
100134899	GARDEN GROVE	CA		10/30/2023	01/06/2025	617,731		2,433			2,433		620,164	620,164			
100144760	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	630,683		(24,047)			(24,047)		606,636	606,636			
100129431	LAS VEGAS	NV		09/29/2023	03/17/2025	617,190		(5,128)			(5,128)		612,062	612,062			
100162031	SOQUEL	CA		07/31/2024	02/05/2025	617,142		(18,595)			(18,595)		598,547	598,547			
100148246	MARIETTA	GA		04/12/2024	02/17/2025	617,040		(12,506)			(12,506)		604,534	604,534			
100137513	TAMPA	FL		01/11/2024	02/09/2025	616,441		(18,470)			(18,470)		597,970	597,970			
100184370	SPOTSYLVANIA	VA		12/16/2024	01/31/2025	616,202		(6,202)			(6,202)		610,000	610,000			
100138664	LONG GROVE	IL		02/02/2024	01/09/2025	616,049		(7,936)			(7,936)		608,113	608,113			
100099877	WOODBRIDGE	VA		03/28/2023	02/22/2025	615,869		(16,333)			(16,333)		599,535	599,535			
100147682	LOS ANGELES	CA		04/04/2024	02/05/2025	615,142		(14,110)			(14,110)		601,032	601,032			
100086927	SAN DIEGO	CA		10/24/2022	02/09/2025	613,690		(2,544)			(2,544)		611,146	611,146			
100146977	KATY	TX		03/26/2024	01/18/2025	613,714		4,198			4,198		617,912	617,912			
100162729	BURIEN	WA		08/12/2024	03/17/2025	612,671		(19,244)			(19,244)		593,427	593,427			
100080271	WEERT	NLD		02/22/2022	02/20/2025	669,815							669,815	669,815			
100144721	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	623,528		(23,697)			(23,697)		599,831	599,831			
100086260	SACRAMENTO	CA		09/29/2022	03/09/2025	609,973		(20,241)			(20,241)		589,732	589,732			
100159699	ARVADA	CO		08/23/2024	02/09/2025	609,312		(5,801)			(5,801)		603,511	603,511			
100080889	AVENTURA	FL		03/17/2022	03/09/2025	608,678		(23,678)			(23,678)		585,000	585,000			
100172503	HOUSTON	TX		10/23/2024	03/17/2025	608,110		(12,915)			(12,915)		595,195	595,195			
100139273	SAN LORENZO	CA		12/28/2023	02/06/2025	607,386		(4,802)			(4,802)		602,584	602,584			
100135410	INLET BEACH	FL		11/13/2023	01/17/2025	607,227		(7,225)			(7,225)		600,002	600,002			
100128925	RICHMOND	TX		09/22/2023	02/09/2025	606,991		(11,456)			(11,456)		595,534	595,534			
100134660	COVINA AREA	CA		10/30/2023	02/06/2025	605,298		(12,054)			(12,054)		593,244	593,244			

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100141075	ALHAMBRA	CA		02/20/2024	02/06/2025	605,165		(9,745)			(9,745)		595,420	595,420			
100173046	CARSON	CA		10/25/2024	03/21/2025	604,956		(31,079)			(31,079)		573,877	573,877			
100030632	FLUSHING	NY		04/09/2019	01/07/2025	604,043		23,601			23,601		627,645	627,645			
100114931	LA CRESCENTA	CA		07/13/2023	02/09/2025	603,658		(11,496)			(11,496)		592,162	592,162			
100103314	ELBURN	IL		04/28/2023	01/09/2025	603,616		(10,450)			(10,450)		593,165	593,165			
3340067228	BROOKLYN	NY		03/14/2024	02/27/2025	602,851							602,851	602,851			
100162477	NORRIDGE	IL		08/07/2024	01/09/2025	572,683		(11,298)			(11,298)	30,136	591,521	591,329	(191)		(191)
100141466	CORONA	CA		01/30/2024	01/05/2025	602,593		(12,493)			(12,493)		590,100	590,100			
100139085	MIAMI	FL		12/28/2023	02/09/2025	602,307		(12,214)			(12,214)		590,093	590,093			
100150582	BEND	OR		05/03/2024	03/17/2025	601,965		(7,014)			(7,014)		594,951	594,951			
100155325	GRAND LAKE	CO		07/19/2024	02/24/2025	597,071		(3,329)			(3,329)		593,743	593,743			
100142962	LOS ANGELES	CA		02/09/2024	01/18/2025	596,615		(9,506)			(9,506)		587,110	587,110			
100144015	JUPITER	FL		03/07/2024	01/17/2025	596,099		(8,192)			(8,192)		587,908	587,908			
100165784	TAMARAC	FL		08/29/2024	01/05/2025	596,081		(16,572)			(16,572)		579,508	579,508			
100158697	MORRISON	CO		07/10/2024	03/17/2025	595,916		(13,852)			(13,852)		582,064	582,064			
3310052773	LOS ANGELES	CA		05/25/2023	03/31/2025	593,554							593,554	593,554			
100011862	SAN DIEGO	CA		03/08/2017	01/13/2025	593,541		45,586			45,586		639,127	639,127			
100132459	LOS ANGELES	CA		11/03/2023	01/10/2025	571,588		(5,302)			(5,302)	21,355	587,641	587,614	(27)		(27)
100132736	KINGSTON	NY		11/03/2023	03/10/2025	590,452		18,573			18,573		609,025	609,025			
100108096	LA MIRADA	CA		05/24/2023	02/09/2025	588,526		(14,762)			(14,762)		573,764	573,764			
100151963	MIAMI BEACH	FL		06/14/2024	02/09/2025	586,581		(5,158)			(5,158)		581,423	581,423			
100136267	CRESTED BUTTE	CO		11/20/2023	01/17/2025	584,677		8,175			8,175		592,851	592,851			
100092024	NORTH CASTLE	NY		02/09/2023	03/09/2025	583,763		(12,599)			(12,599)		571,164	571,164			
100108132	LAKEWOOD	CA		05/24/2023	02/09/2025	582,757		(19,476)			(19,476)		563,281	563,281			
100117066	LIGHTHOUSE POINT	FL		07/20/2023	02/05/2025	581,831		40,876			40,876		622,707	622,707			
100090099	CERES	CA		01/13/2023	01/22/2025	581,007		(14,319)			(14,319)		566,688	566,688			
100119948	PROVIDENCE	RI		08/11/2023	03/17/2025	578,977		(1,996)			(1,996)		576,981	576,981			
100057513	CONCORD	CA		06/30/2021	01/17/2025	578,967		(7,918)			(7,918)		571,049	571,049			
100076432	MARLBORO	NJ		12/23/2021	02/09/2025	578,136		(24,780)			(24,780)		553,356	553,356			
3340073669	GARDENA	CA		04/12/2024	01/28/2025	576,576							576,576	576,576			
100119652	MIAMI SPRINGS	FL		08/08/2023	01/09/2025	576,443		(9,398)			(9,398)		567,045	567,045			
100139527	FONTANA	CA		12/28/2023	03/05/2025	575,310		476			476		575,785	575,785			
100091512	HOLLYWOOD	FL		01/20/2023	01/09/2025	574,958		(12,905)			(12,905)		562,053	562,053			
100127512	GUN BARREL CITY	TX		09/08/2023	02/17/2025	574,810		(9,527)			(9,527)		565,283	565,283			
100133740	WHITTIER	CA		10/23/2023	01/17/2025	549,332		(6,280)			(6,280)	20,202	563,254	563,135	(120)		(120)
100103226	FAYETTEVILLE	GA		04/26/2023	02/09/2025	567,417		(5,729)			(5,729)		561,688	561,688			
3340075386	FRANKLIN SQUARE	NY		05/10/2024	01/28/2025	566,478							566,478	566,478			
100134320	DUMONT	NJ		10/27/2023	01/11/2025	566,369		6,809			6,809		573,178	573,178			
100144783	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	576,629		(24,371)			(24,371)		552,258	552,258			
100100917	HAMILTON	NJ		04/28/2023	01/09/2025	563,918		11,156			11,156		575,074	575,074			
100081291	FRANKLIN	TN		03/18/2022	02/17/2025	563,821		14,827			14,827		578,649	578,649			
100110573	MARIETTA	GA		06/30/2023	03/17/2025	561,974		(1,350)			(1,350)		560,625	560,625			
3340069711	WOODSIDE	NY		04/12/2024	02/27/2025	561,924							561,924	561,924			
100088309	MILLSBORO	DE		11/10/2022	03/09/2025	561,854		23,502			23,502		585,356	585,356			
100150625	ALEXANDRIA	VA		05/03/2024	03/17/2025	561,750		(13,964)			(13,964)		547,786	547,786			
100139022	CORPUS CHRISTI	TX		12/22/2023	02/10/2025	561,353		(1,616)			(1,616)		559,736	559,736			
100133417	NASHVILLE	TN		10/19/2023	02/11/2025	560,858		(2,644)			(2,644)		558,214	558,214			
100171653	HOLLADAY	UT		10/16/2024	03/17/2025	559,232		(12,842)			(12,842)		546,390	546,390			
100103536	EL MONTE	CA		05/08/2023	03/09/2025	538,676		(25,549)			(25,549)	19,674	532,801	532,674	(127)		(127)
100143873	BLAINE	WA		03/06/2024	03/05/2025	556,876		(815)			(815)		556,061	556,061			
100132805	ROYSE CITY	TX		11/03/2023	01/10/2025	556,520		(4,044)			(4,044)		552,476	552,476			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320045249	LAUREL HOLLOW	NY		01/30/2023	02/27/2025	533,981						19,553	553,533	553,534			
3320046715	GARDEN CITY	NY		02/27/2023	01/31/2025	553,284							553,284	553,284			
100110310	LA VERKIN	UT		06/30/2023	03/17/2025	553,055		(668)			(668)		552,386	552,386			
100101960	LOS ANGELES	CA		04/14/2023	03/09/2025	552,030		2,472			2,472		554,502	554,502			
100128365	LOS ANGELES	CA		09/15/2023	01/11/2025	551,386		1,277			1,277		552,662	552,662			
100142409	SANTAQUIN	UT		02/02/2024	03/09/2025	550,894		(12,625)			(12,625)		538,268	538,268			
100156267	CARTERET	NJ		07/25/2024	02/09/2025	550,783		(24,381)			(24,381)		526,402	526,402			
3300004517	PARAMUS	NJ		06/23/2023	01/27/2025	549,756							549,756	549,756			
100100524	WILDWOOD	NJ		04/27/2023	01/09/2025	548,821		(11,668)			(11,668)		537,152	537,152			
3320045296	LAKEWOOD	NJ		02/13/2023	02/27/2025	548,460							548,460	548,460			
100137399	SEATTLE	WA		01/11/2024	01/09/2025	548,173		(17,491)			(17,491)		530,683	530,683			
100119674	NEWARK	NJ		08/08/2023	01/09/2025	548,106		(17,771)			(17,771)		530,335	530,335			
3340071992	HAMPTON BAYS	NY		04/30/2024	02/27/2025	546,084							546,084	546,084			
100179494	FAIRFAX	VA		11/21/2024	01/17/2025	545,224		(1,978)			(1,978)		543,246	543,246			
100150193	HAZLET	NJ		04/30/2024	01/05/2025	545,133		(18,995)			(18,995)		526,138	526,138			
100165343	TIGARD	OR		08/29/2024	02/05/2025	544,994		(17,476)			(17,476)		527,518	527,518			
100153022	AUSTIN	TX		06/27/2024	02/09/2025	544,172		(45,558)			(45,558)		498,614	498,614			
100145596	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	555,008		(22,098)			(22,098)		532,909	532,909			
100174718	SAINT PETERSBURG	FL		10/31/2024	01/31/2025	543,163		(180)			(180)		542,983	542,983			
100161368	MANTECA	CA		07/25/2024	01/16/2025	541,466		(15,047)			(15,047)		526,419	526,419			
100088961	PHOENIX	AZ		11/15/2022	01/22/2025	541,200		(11,021)			(11,021)		530,179	530,179			
100136590	AURORA	CO		11/22/2023	03/05/2025	540,886		(12,710)			(12,710)		528,176	528,176			
3300004849	WASHINGTON	DC		02/16/2024	02/26/2025	539,980							539,980	539,980			
100142737	ANAHEIM	CA		02/08/2024	01/17/2025	538,788		(10,850)			(10,850)		527,938	527,938			
100135363	PALMDALE	CA		11/13/2023	02/17/2025	537,100		(894)			(894)		536,206	536,206			
100143070	ANTIOCH	CA		02/14/2024	02/11/2025	536,929		(19,873)			(19,873)		517,056	517,056			
3310052994	JERSEY CITY	NJ		05/25/2023	02/28/2025	536,721							536,721	536,721			
100077870	MAARSSEN	NLD		12/29/2021	02/20/2025	586,463							586,463	586,463			
100144604	IRVINE	CA		03/13/2024	03/16/2025	531,402		2,465			2,465		533,867	533,867			
100144930	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	547,491		(19,701)			(19,701)		527,791	527,791			
3340073249	PLAINVIEW	NY		04/12/2024	03/27/2025	529,452							529,452	529,452			
100103315	FALL RIVER	MA		04/28/2023	01/09/2025	529,357		(14,666)			(14,666)		514,692	514,692			
100141245	SAN JOSE	CA		01/30/2024	03/06/2025	528,855		(5,855)			(5,855)		523,000	523,000			
100174191	THE VILLAGES	FL		10/31/2024	02/07/2025	528,715		(12,219)			(12,219)		516,496	516,496			
100148711	KINGS BEACH	CA		04/17/2024	02/17/2025	528,181		(2,337)			(2,337)		525,845	525,845			
100117754	LOS ANGELES	CA		07/20/2023	03/06/2025	528,080		(3,159)			(3,159)		524,921	524,921			
3310034716	HARTFORD	CT		07/07/2022	01/29/2025	525,932							525,932	525,932			
100155025	SHERMAN OAKS	CA		07/19/2024	01/24/2025	525,623		(1,323)			(1,323)		524,300	524,300			
100091387	DUCK CREEK VILLAGE	UT		02/22/2023	01/17/2025	525,502		9,236			9,236		534,738	534,738			
100103777	BIG BEAR CITY	CA		05/10/2023	01/09/2025	524,673		(12,673)			(12,673)		512,000	512,000			
100142921	NORTH WILDWOOD	NJ		02/09/2024	01/18/2025	524,050		(10,984)			(10,984)		513,066	513,066			
100174681	LAKE WORTH	FL		10/31/2024	01/03/2025	523,381		(21,108)			(21,108)		502,273	502,273			
100161506	OAKLAND	CA		07/30/2024	02/18/2025	520,685		(16,116)			(16,116)		504,569	504,569			
100137144	PARRISH	FL		11/28/2023	01/11/2025	518,438		(3,102)			(3,102)		515,336	515,336			
100136651	HUNTINGTON BEACH	CA		01/25/2024	02/10/2025	518,332		(2,466)			(2,466)		515,867	515,867			
100139861	UNITED KINGDOM	GBR		12/28/2023	02/20/2025	508,833						18,018	526,851	526,712	(138)		(138)
100087390	BAILEY	CO		10/25/2022	03/09/2025	517,774		59,159			59,159		576,933	576,933			
100136559	HOUSTON	TX		11/20/2023	03/17/2025	516,879		3,513			3,513		520,392	520,392			
100164542	ASHLAND	MA		08/21/2024	03/16/2025	516,157		(8,806)			(8,806)		507,351	507,351			
100133557	SUPERIOR	CO		10/23/2023	01/17/2025	516,147		3,192			3,192		519,339	519,339			
100174560	BELFORD	NJ		10/31/2024	03/03/2025	515,473		(25,393)			(25,393)		490,080	490,080			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120820	MIAMI	FL		08/25/2023	03/11/2025	515,388		(14,578)			(14,578)		500,810	500,810			
100178043	CARLSBAD	CA		11/19/2024	01/14/2025	514,521		(17,066)			(17,066)		497,456	497,456			
100144907	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	525,084		(21,243)			(21,243)		503,841	503,841			
100115624	PINOLE	CA		07/19/2023	01/09/2025	513,420		(6,551)			(6,551)		506,868	506,868			
100148744	SAN BERNARDINO	CA		04/17/2024	01/17/2025	512,996		(9,950)			(9,950)		503,046	503,046			
100148274	HARRISON	NJ		04/12/2024	03/17/2025	512,130		(15,471)			(15,471)		496,659	496,659			
100151976	CARSON	CA		06/14/2024	03/09/2025	512,020		(13,852)			(13,852)		498,167	498,167			
100141648	CORONA	CA		01/30/2024	02/05/2025	511,257		(18,767)			(18,767)		492,490	492,490			
3310077878	SAN FRANCISCO	CA		07/19/2024	03/31/2025	510,989							510,989	510,989			
100146943	ATTLEBORO	MA		03/26/2024	03/18/2025	510,580		(351)			(351)		510,229	510,229			
100128268	STOCKTON	CA		09/14/2023	02/05/2025	510,288		(26,411)			(26,411)		483,877	483,877			
100138802	WESLEY CHAPEL	FL		12/21/2023	01/18/2025	510,128		(1,159)			(1,159)		508,969	508,969			
100156045	CLIFFSIDE PARK	NJ		06/18/2024	02/05/2025	509,542		(25,324)			(25,324)		484,219	484,219			
100078492	ANAHEIM	CA		02/02/2022	01/09/2025	507,885		(31,885)			(31,885)		476,000	476,000			
100169763	CAPE CORAL	FL		09/30/2024	01/31/2025	507,549		(147)			(147)		507,402	507,402			
100133522	PISCATAWAY	NJ		10/19/2023	01/09/2025	507,236		(5,910)			(5,910)		501,325	501,325			
100087955	KENNESAW	GA		10/25/2022	03/22/2025	506,158		(5,337)			(5,337)		500,821	500,821			
100137203	HANOVER	MD		11/28/2023	01/11/2025	505,475		(16,436)			(16,436)		489,039	489,039			
3310050097	CHILLICOTHE	OH		04/27/2023	02/28/2025	504,673							504,673	504,673			
100137790	POMPANO BEACH	FL		12/08/2023	01/17/2025	486,967		(6,153)			(6,153)	17,480	498,294	498,294			
100139211	QUINCY	MA		12/28/2023	02/06/2025	503,880		2,265			2,265		506,145	506,145			
100128838	SAINT AUGUSTINE	FL		09/21/2023	03/05/2025	503,503		(8,347)			(8,347)		495,156	495,156			
100152788	HAWTHORNE	CA		05/22/2024	01/05/2025	503,336		(29,462)			(29,462)		473,874	473,874			
100139618	COMPTON	CA		12/28/2023	02/05/2025	503,321		(13,367)			(13,367)		489,955	489,955			
100129701	SILVER SPRING	MD		09/29/2023	02/17/2025	502,774		(9,292)			(9,292)		493,482	493,482			
100142106	SAN DIEGO	CA		02/29/2024	03/06/2025	500,368		(4,093)			(4,093)		496,276	496,276			
100144955	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	511,111		(15,340)			(15,340)		495,771	495,771			
100149146	SHELBY TOWNSHIP	MI		04/22/2024	02/05/2025	499,147		(23,226)			(23,226)		475,921	475,921			
100144435	MIAMI	FL		03/07/2024	03/18/2025	499,009		(8,478)			(8,478)		490,530	490,530			
3340071775	SAN FRANCISCO	CA		04/05/2024	01/28/2025	498,960							498,960	498,960			
100182399	JOSHUA TREE	CA		12/12/2024	03/17/2025	498,826		3,231			3,231		502,057	502,057			
100152905	PICO RIVERA	CA		05/22/2024	03/05/2025	497,927		(9,927)			(9,927)		488,000	488,000			
100142930	BIDDEFORD	ME		02/09/2024	01/18/2025	497,015		(12,883)			(12,883)		484,132	484,132			
100165772	HARBOR CITY	CA		08/29/2024	03/05/2025	496,235		(13,368)			(13,368)		482,867	482,867			
100156805	MIAMI	FL		06/27/2024	02/09/2025	471,218		1,293			1,293	23,511	496,022	495,957	(64)		(64)
3340070411	OAKLAND	CA		04/05/2024	02/27/2025	493,630							493,630	493,630			
100127685	ORLANDO	FL		09/08/2023	02/09/2025	493,384		(2,020)			(2,020)		491,363	491,363			
3340067646	BOSTON	MA		03/07/2024	01/28/2025	491,043							491,043	491,043			
100110394	SARASOTA	FL		06/30/2023	01/17/2025	490,201		(5,200)			(5,200)		485,000	485,000			
100138900	LA PALMA	CA		12/21/2023	01/18/2025	489,708		(13,336)			(13,336)		476,371	476,371			
100083259	LEMON GROVE	CA		05/10/2022	02/09/2025	488,720		(1,145)			(1,145)		487,575	487,575			
100163822	CAPE CORAL	FL		09/27/2024	01/09/2025	488,527		(8,846)			(8,846)		479,682	479,682			
100161327	ASHBURN	VA		07/25/2024	02/16/2025	488,217		(13,161)			(13,161)		475,056	475,056			
100129796	FONTANA	CA		09/27/2023	02/05/2025	488,160		(19,460)			(19,460)		468,700	468,700			
100148729	ROSWELL	GA		04/17/2024	02/17/2025	487,187		(11,099)			(11,099)		476,089	476,089			
100129468	TUJUNGA	CA		09/29/2023	01/17/2025	486,699		(5,122)			(5,122)		481,577	481,577			
100014685	GREER	SC		09/27/2017	03/13/2025	486,023		(9,662)			(9,662)		476,362	476,362			
3340072894	CONCORD	CA		04/05/2024	01/28/2025	485,100							485,100	485,100			
100119882	LAS CRUCES	NM		08/10/2023	03/11/2025	484,870		(10,370)			(10,370)		474,500	474,500			
100150901	CANTON	GA		05/08/2024	02/17/2025	484,581		(14,521)			(14,521)		470,060	470,060			
100145241	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	495,035		(20,698)			(20,698)		474,337	474,337			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157808	ROSEVILLE	CA		08/01/2024	01/09/2025	483,857		(19,150)			(19,150)		464,707	464,707			
3340070752	THE BRONX	NY		03/07/2024	02/27/2025	482,011							482,011	482,011			
100115171	NEWARK	NJ		07/17/2023	01/09/2025	481,875		(19,440)			(19,440)		462,435	462,435			
100145014	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	491,675		(17,091)			(17,091)		474,583	474,583			
3320047089	BRUNSWICK	GA		02/27/2023	02/27/2025	481,098							481,098	481,098			
100162850	MANTECA	CA		08/12/2024	02/17/2025	480,718		(5,296)			(5,296)		475,422	475,422			
100182716	LEWES	DE		12/12/2024	01/17/2025	480,002		(19,304)			(19,304)		460,698	460,698			
100118141	RENTON	WA		07/20/2023	03/05/2025	479,233		(8,604)			(8,604)		470,629	470,629			
100110036	JOSHUA TREE	CA		06/23/2023	01/09/2025	479,036		(15,185)			(15,185)		463,850	463,850			
100160203	MILTON	DE		07/18/2024	01/17/2025	478,700		(12,709)			(12,709)		465,991	465,991			
3340070185	HAWTHORNE	CA		04/05/2024	01/28/2025	478,606							478,606	478,606			
100102872	MIAMI	FL		06/22/2023	02/10/2025	478,396		93,604			93,604		572,000	572,000			
100075908	SANTA CLARITA	CA		01/07/2022	01/17/2025	478,279		(995)			(995)		477,284	477,284			
100136894	LAKEWOOD	CO		11/27/2023	02/16/2025	477,782		10,712			10,712		488,494	488,494			
100169555	SAN LUIS OBISPO	CA		09/30/2024	02/07/2025	477,545		(6,105)			(6,105)		471,441	471,441			
100140324	TROPHY CLUB	TX		01/18/2024	03/17/2025	477,405		(11,117)			(11,117)		466,288	466,288			
100144402	MILLCREEK	UT		03/07/2024	01/18/2025	477,353		(7,495)			(7,495)		469,858	469,858			
100136033	COMPTON	CA		11/16/2023	01/05/2025	476,287		(5,366)			(5,366)		470,921	470,921			
100138672	OLATHE	KS		02/02/2024	03/09/2025	475,708		(7,135)			(7,135)		468,573	468,573			
100120984	BIRCHWOOD	WI		08/30/2023	01/17/2025	475,641		(6,034)			(6,034)		469,607	469,607			
100071968	DALLAS	TX		10/29/2021	02/09/2025	473,996		(40,699)			(40,699)		433,297	433,297			
100131952	NEWARK	NJ		10/13/2023	01/17/2025	473,938		373			373		474,310	474,310			
100090955	SANTA ANA	CA		01/31/2023	02/09/2025	473,936		(12,341)			(12,341)		461,595	461,595			
100149803	MESA	AZ		04/26/2024	02/05/2025	473,898		(12,606)			(12,606)		461,292	461,292			
100099925	KENNEWICK	WA		03/28/2023	01/22/2025	473,782		(9,361)			(9,361)		464,421	464,421			
100171116	GOODYEAR	AZ		11/22/2024	03/09/2025	473,677		(7,423)			(7,423)		466,254	466,254			
100139626	GILBERT	AZ		12/28/2023	03/05/2025	473,488		(8,852)			(8,852)		464,636	464,636			
100162836	MANTECA	CA		08/12/2024	01/17/2025	472,854		(5,718)			(5,718)		467,136	467,136			
100117556	STOCKTON	CA		07/20/2023	02/05/2025	472,824		(1,579)			(1,579)		471,245	471,245			
100136226	ARNOLD	CA		11/20/2023	02/17/2025	472,736		(465)			(465)		472,271	472,271			
3310056069	MOUNT PLEASANT	SC		08/31/2023	01/29/2025	472,230							472,230	472,230			
100138931	MARTINEZ	CA		12/21/2023	03/05/2025	472,026		23,936			23,936		495,962	495,962			
100088962	VOLCANO	HI		11/15/2022	01/22/2025	470,861		(3,729)			(3,729)		467,132	467,132			
100144825	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	458,330		(20,299)			(20,299)	22,203	460,233	460,215	(18)		(18)
100087193	ORLANDO	FL		10/25/2022	02/09/2025	469,783		29,752			29,752		499,536	499,536			
322100387	ORO VALLEY	AZ		01/09/2023	02/26/2025	465,149							465,149	465,149			
3340072889	MATTITUCK	NY		04/12/2024	02/27/2025	469,025							469,025	469,025			
100149137	RIALTO	CA		04/22/2024	02/05/2025	467,381		(18,773)			(18,773)		448,608	448,608			
100077863	NORTH WEST LONDON	GBR		12/29/2021	03/20/2025	503,094							503,094	503,094			
3340084413	BROOKLYN	NY		09/26/2024	01/28/2025	466,884							466,884	466,884			
3300005193	LAWRENCE	NY		07/17/2024	02/26/2025	465,500							465,500	465,500			
100145858	BRUNSWICK	GA		03/15/2024	01/05/2025	465,039		(19,452)			(19,452)		445,587	445,587			
100158022	HUNTERSVILLE	NC		07/09/2024	02/18/2025	464,918		5,177			5,177		470,094	470,094			
3340068546	MILFORD	DE		03/28/2024	01/28/2025	464,518							464,518	464,518			
3340069514	PORT WASHINGTON	NY		03/21/2024	03/27/2025	464,508							464,508	464,508			
100167815	SEATTLE	WA		09/19/2024	03/21/2025	464,482		(13,405)			(13,405)		451,077	451,077			
3310041538	JERSEY CITY	NJ		09/28/2022	02/28/2025	464,441							464,441	464,441			
100145160	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	473,886		(20,449)			(20,449)		453,437	453,437			
100127940	ASHLAND	MA		09/08/2023	03/11/2025	463,123		20,790			20,790		483,913	483,913			
100152735	STOCKTON	NJ		05/22/2024	01/09/2025	462,630		(14,295)			(14,295)		448,335	448,335			
100153954	SAN DIEGO	CA		06/05/2024	02/05/2025	462,031		(13,161)			(13,161)		448,869	448,869			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083274	ROCKVILLE	MD		05/10/2022	03/09/2025	461,548		7,142			7,142		468,690	468,690			
100099899	ONTARIO	CA		03/28/2023	01/22/2025	461,515		2,560			2,560		464,076	464,076			
100150058	WAVERLY TWP	PA		06/14/2024	01/09/2025	461,383		(7,867)			(7,867)		453,516	453,516			
100119618	TACOMA	WA		07/31/2023	01/09/2025	461,134		(16,812)			(16,812)		444,322	444,322			
100103262	FORT COLLINS	CO		04/27/2023	02/09/2025	460,950		(17,291)			(17,291)		443,659	443,659			
100081675	DOVER	FL		03/21/2022	03/09/2025	460,907		(5,285)			(5,285)		455,622	455,622			
100126321	EAST ORANGE	NJ		08/30/2023	01/09/2025	460,508		(15,304)			(15,304)		445,203	445,203			
100136156	MARYSVILLE	WA		12/18/2023	02/09/2025	460,190		(7,035)			(7,035)		453,155	453,155			
100149054	CARPINTERIA	CA		04/19/2024	01/05/2025	459,819		181			181		460,000	460,000			
100116447	NEWARK	CA		07/20/2023	01/05/2025	459,033		(2,588)			(2,588)		456,445	456,445			
100134253	UNITED KINGDOM	GBR		10/26/2023	01/21/2025	444,093							444,093	444,093			
100091056	SAN BERNARDINO	CA		01/31/2023	01/09/2025	458,751		(17,888)			(17,888)		440,864	440,864			
100076585	ANAHEIM	CA		12/16/2021	01/09/2025	458,724		(31,033)			(31,033)		427,691	427,691			
100099627	INDIO	CA		04/06/2023	01/09/2025	458,714		(16,107)			(16,107)		442,608	442,608			
100119409	PUYALLUP	WA		07/31/2023	01/17/2025	458,486		23,280			23,280		481,766	481,766			
100145515	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	467,648		(18,284)			(18,284)		449,364	449,364			
100148583	NEW ORLEANS	LA		04/12/2024	03/18/2025	457,363		(10,096)			(10,096)		447,267	447,267			
100129704	ROGERS	AR		09/29/2023	01/17/2025	455,853		(711)			(711)		455,141	455,141			
100145772	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	465,403		(19,693)			(19,693)		445,710	445,710			
100158875	NORTH MYRTLE BEACH	SC		07/12/2024	03/17/2025	455,189		(7,059)			(7,059)		448,130	448,130			
100145059	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	465,141		(19,698)			(19,698)		445,443	445,443			
100101779	LITTLE SILVER	NJ		03/31/2023	01/09/2025	455,063		(13,405)			(13,405)		441,658	441,658			
100110189	TYBEE ISLAND	GA		06/30/2023	01/17/2025	455,022		(4,599)			(4,599)		450,423	450,423			
100133573	MOORPARK	CA		10/23/2023	01/17/2025	453,734		(1,781)			(1,781)		451,953	451,953			
100186787	MARIETTA	GA		12/31/2024	03/11/2025	453,212		(3,099)			(3,099)		450,113	450,113			
3340073641	HADDAM	CT		04/30/2024	03/27/2025	452,747							452,747	452,747			
100102614	LAWRENCEVILLE	GA		06/22/2023	03/10/2025	436,949		(6,391)			(6,391)	15,399	445,957	445,862	(95)		(95)
100115670	FERNANDINA BEACH	FL		07/20/2023	02/17/2025	451,644		(5,758)			(5,758)		445,887	445,887			
100102945	GUTTENBERG	NJ		06/22/2023	03/10/2025	451,585		(25,989)			(25,989)		425,596	425,596			
100099867	LOGANVILLE	GA		03/28/2023	02/22/2025	449,141		(13,084)			(13,084)		436,057	436,057			
100145465	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	458,523		(19,529)			(19,529)		438,994	438,994			
100103231	EL DORADO	CA		04/27/2023	02/09/2025	448,719		(14,975)			(14,975)		433,744	433,744			
100087477	HONOLULU	HI		10/25/2022	02/09/2025	447,555		30,860			30,860		478,414	478,414			
100169783	WEST CHESTER	PA		09/30/2024	01/07/2025	447,526		(8,183)			(8,183)		439,343	439,343			
100119677	NEWARK	NJ		08/08/2023	01/09/2025	447,228		(16,796)			(16,796)		430,431	430,431			
100073546	FRISCO	TX		11/19/2021	02/09/2025	447,144		(12,379)			(12,379)		434,765	434,765			
100143917	LOS ANGELES	CA		02/29/2024	03/05/2025	446,744		(535)			(535)		446,209	446,209			
100110757	MOUNT PLEASANT	SC		08/11/2023	03/09/2025	446,225		(13,125)			(13,125)		433,100	433,100			
3340083258	MIAMI	FL		09/10/2024	03/27/2025	445,500							445,500	445,500			
100100466	BRONX	NY		04/27/2023	02/09/2025	445,467		(7,246)			(7,246)		438,221	438,221			
100128709	LYNDHURST	NJ		09/21/2023	01/09/2025	444,639		(6,916)			(6,916)		437,723	437,723			
100076463	ORLANDO	FL		12/21/2021	02/09/2025	444,455		(18,767)			(18,767)		425,688	425,688			
3340072809	LOS ANGELES	CA		04/05/2024	03/27/2025	443,520							443,520	443,520			
3320051308	HACKENSACK	NJ		04/27/2023	01/31/2025	441,936							441,936	441,936			
3500107727	ORLANDO	FL		09/30/2024	02/26/2025	441,351							441,351	441,351			
100120764	CHEVY CHASE	MD		08/25/2023	01/11/2025	441,036		(1,004)			(1,004)		440,032	440,032			
323080579	QUEEN CREEK	AZ		10/30/2023	01/30/2025	440,902							440,902	440,902			
3340083426	HICKSVILLE	NY		09/10/2024	03/27/2025	439,560							439,560	439,560			
3340082140	ABINGTON	MA		08/26/2024	01/28/2025	438,966							438,966	438,966			
100134715	SAINT AUGUSTINE	FL		10/30/2023	01/06/2025	438,667		(7,831)			(7,831)		430,836	430,836			
100135545	PEPEEKEO	HI		11/13/2023	03/17/2025	438,489		5,640			5,640		444,129	444,129			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146677	OAK RIDGE	NC		03/20/2024	01/05/2025	438,011		(12,423)			(12,423)		425,589	425,589			
3310034741	HARTFORD	CT		07/07/2022	02/28/2025	437,547							437,547	437,547			
100140145	GILBERT	AZ		01/09/2024	01/17/2025	437,047		(8,693)			(8,693)		428,354	428,354			
3340081613	LONG BEACH	CA		08/26/2024	02/27/2025	436,867							436,867	436,867			
100137166	OLATHE	KS		11/28/2023	02/11/2025	414,868		(17,972)			(17,972)	20,479	417,374	418,695	1,320		1,320
100158517	BUENA PARK	CA		07/10/2024	02/05/2025	435,786		(2,273)			(2,273)		433,513	433,513			
100145266	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	445,038		(18,733)			(18,733)		426,305	426,305			
100148927	WHITTIER	NC		04/17/2024	02/17/2025	435,561		(4,474)			(4,474)		431,087	431,087			
100119401	SACRAMENTO	CA		07/31/2023	02/17/2025	435,437		23,648			23,648		459,085	459,085			
100160979	LATHROP	CA		07/24/2024	01/17/2025	435,377		(10,088)			(10,088)		425,288	425,288			
100179540	HENDERSON	NV		11/21/2024	03/17/2025	434,910		(1,800)			(1,800)		433,110	433,110			
100086005	SAN DIEGO	CA		08/23/2022	02/09/2025	434,749		1,556			1,556		436,305	436,305			
100139955	LATHROP	CA		01/09/2024	02/17/2025	433,746		(11,519)			(11,519)		422,227	422,227			
100126282	IRVINGTON	NJ		08/30/2023	01/09/2025	432,662		(12,998)			(12,998)		419,664	419,664			
100110169	LOS ANGELES	CA		06/30/2023	03/17/2025	432,619		9,987			9,987		442,605	442,605			
3310072901	HOUSTON	TX		05/10/2024	01/30/2025	432,486							432,486	432,486			
100141446	SALINAS	CA		01/30/2024	01/05/2025	432,458		2,041			2,041		434,499	434,499			
100102125	RIALTO	CA		04/14/2023	03/09/2025	432,321		(13,482)			(13,482)		418,839	418,839			
100185324	WALLER	TX		12/20/2024	02/18/2025	416,351		(39)			(39)	14,618	430,930	430,896	(34)		(34)
100147187	TOTOWA	NJ		03/28/2024	01/09/2025	430,754		(10,613)			(10,613)		420,141	420,141			
100174147	AUSTIN	TX		10/31/2024	01/24/2025	415,634		(20,501)			(20,501)	14,590	409,723	409,723			
100166436	PAYSON	AZ		10/31/2024	01/09/2025	429,474		(14,831)			(14,831)		414,643	414,643			
3340080181	CENTER MORICHES	NY		07/29/2024	01/28/2025	429,264							429,264	429,264			
100043768	JAMAICA	NY		08/13/2020	01/05/2025	429,203		(48,195)			(48,195)		381,009	381,009			
3320051586	COLUSA	CA		05/18/2023	01/31/2025	428,409							428,409	428,409			
100174667	ROYAL PALM BEACH	FL		10/31/2024	03/03/2025	426,738		(17,937)			(17,937)		408,800	408,800			
100139103	RUTHERFORD	NJ		12/28/2023	01/09/2025	426,693		(4,193)			(4,193)		422,500	422,500			
100138641	NASHVILLE	TN		02/02/2024	02/09/2025	426,570		(23,327)			(23,327)		403,243	403,243			
100144344	FRESNO	CA		03/07/2024	01/18/2025	426,358		(9,873)			(9,873)		416,485	416,485			
100099594	MARIETTA	GA		04/06/2023	01/09/2025	426,235		(21,999)			(21,999)		404,236	404,236			
100091594	ROYAL PALM BEACH	FL		03/07/2023	01/09/2025	424,708		(18,268)			(18,268)		406,440	406,440			
100089203	ANACORTES	WA		11/18/2022	01/09/2025	424,696		(2,893)			(2,893)		421,803	421,803			
100143913	HOUSTON	TX		03/06/2024	03/05/2025	424,329		(24,712)			(24,712)		399,616	399,616			
100155044	PAYSON	AZ		07/19/2024	01/24/2025	424,155		(9,214)			(9,214)		414,941	414,941			
100179663	KISSIMMEE	FL		11/21/2024	03/17/2025	423,883		(7,083)			(7,083)		416,800	416,800			
100158817	LOS ANGELES	CA		07/10/2024	01/17/2025	423,623		(11,379)			(11,379)		412,244	412,244			
100116660	DOWNEY	CA		07/20/2023	01/05/2025	423,617		31,934			31,934		455,551	455,551			
100133684	GLENVIEW	IL		10/23/2023	02/17/2025	423,577		2,285			2,285		425,862	425,862			
100120841	HILLSBORO BEACH	FL		08/25/2023	03/11/2025	409,158		(17,344)			(17,344)	14,335	406,150	406,160	10		10
100135632	STROUDSBURG	PA		11/09/2023	01/11/2025	423,162		(13,147)			(13,147)		410,014	410,014			
100142632	FT LAUDERDALE	FL		02/08/2024	02/17/2025	422,608		(12,890)			(12,890)		409,718	409,718			
100089070	SEVIERVILLE	TN		01/06/2023	02/09/2025	422,312		(17,695)			(17,695)		404,617	404,617			
100160149	WOODSTOCK	GA		07/17/2024	02/18/2025	422,131		(13,483)			(13,483)		408,648	408,648			
100144369	HURRICANE	UT		03/07/2024	02/18/2025	421,811		(6,175)			(6,175)		415,636	415,636			
100180734	JACKSON TOWNSHIP	NJ		11/26/2024	03/11/2025	421,021		(16,778)			(16,778)		404,243	404,243			
100090427	SAN DIEGO	CA		12/28/2022	01/09/2025	406,280		(6,017)			(6,017)	14,290	414,553	414,544	(9)		(9)
100030638	LOS ANGELES	CA		04/09/2019	02/07/2025	418,945		111,920			111,920		530,865	530,865			
100150016	PFLUGERVILLE	TX		06/07/2024	03/09/2025	418,630		(7,906)			(7,906)		410,725	410,725			
100165407	AUSTIN	TX		08/29/2024	03/18/2025	418,289		(6,738)			(6,738)		411,551	411,551			
100088796	MANSFIELD	TX		11/15/2022	01/22/2025	418,066		(10,572)			(10,572)		407,494	407,494			
100099738	WEST BABYLON	NY		02/28/2023	03/09/2025	403,752		(13,561)			(13,561)	14,117	404,308	404,236	(71)		(71)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143357	BAKERSFIELD	CA		02/16/2024	02/05/2025	417,649		(7,352)			(7,352)		410,296	410,296			
100139562	INDIO	CA		12/28/2023	03/05/2025	416,530		(12,530)			(12,530)		404,000	404,000			
100132774	PEMBROKE PINES	FL		11/03/2023	02/10/2025	416,435		10,923			10,923		427,358	427,358			
100115167	NEWARK	NJ		07/17/2023	01/09/2025	416,369		(19,092)			(19,092)		397,277	397,277			
100161414	VANCOUVER	WA		07/29/2024	03/17/2025	415,235		(5,085)			(5,085)		410,149	410,149			
100153648	MELBOURNE	FL		05/31/2024	01/05/2025	414,249		(15,729)			(15,729)		398,520	398,520			
100151348	DALLAS	TX		05/10/2024	01/17/2025	413,790		(14,690)			(14,690)		399,100	399,100			
100133412	PINON HILLS AREA	CA		11/21/2023	03/10/2025	412,905		(12,905)			(12,905)		400,000	400,000			
100091008	LAS VEGAS	NV		01/31/2023	03/09/2025	412,865		(13,136)			(13,136)		399,730	399,730			
100179987	BRUNSWICK	ME		11/25/2024	01/17/2025	411,853		(12,223)			(12,223)		399,631	399,631			
100120510	FORT LAUDERDALE	FL		08/18/2023	01/05/2025	411,352		(7,873)			(7,873)		403,480	403,480			
100087003	KNOXVILLE	TN		11/04/2022	02/09/2025	411,309		(24,219)			(24,219)		387,091	387,091			
100165084	MANSFIELD TOWNSHIP	NJ		08/28/2024	01/09/2025	410,993		(16,680)			(16,680)		394,313	394,313			
3340073247	SOUTH FULTON	GA		05/10/2024	01/28/2025	410,974							410,974	410,974			
100174225	VIRGINIA BEACH	VA		10/31/2024	02/07/2025	409,803		(9,138)			(9,138)		400,665	400,665			
100087004	KNOXVILLE	TN		11/04/2022	02/09/2025	408,897		(21,806)			(21,806)		387,091	387,091			
3340072596	RICHMOND	VA		05/23/2024	02/27/2025	408,672							408,672	408,672			
100143400	LOS ANGELES	CA		02/16/2024	03/05/2025	408,443		(10,410)			(10,410)		398,033	398,033			
100140224	DUCHESNE	UT		01/11/2024	02/11/2025	407,939		(9,065)			(9,065)		398,874	398,874			
100091677	MIAMI	FL		01/27/2023	03/09/2025	407,917		3,083			3,083		411,000	411,000			
100135339	CLIFTON	NJ		11/13/2023	01/17/2025	407,076		(1,906)			(1,906)		405,170	405,170			
100158818	SNOHOMISH	WA		07/10/2024	02/17/2025	406,639		(6,758)			(6,758)		399,881	399,881			
100128426	NAVARRE	FL		09/15/2023	02/11/2025	406,307		(5,307)			(5,307)		401,000	401,000			
100117758	MERIDIAN	ID		07/20/2023	03/06/2025	406,269		(4,139)			(4,139)		402,130	402,130			
100146671	FONTANA	CA		03/20/2024	03/05/2025	392,579		(14,335)			(14,335)	13,672	391,916	391,904	(12)		(12)
100102165	LAKE ELSINORE	CA		04/14/2023	01/09/2025	405,983		4,519			4,519		410,502	410,502			
3320052142	THE BRONX	NY		06/21/2023	03/30/2025	405,900							405,900	405,900			
100153377	NEW ROCHELLE	NY		05/29/2024	01/09/2025	404,949		(16,275)			(16,275)		388,674	388,674			
100148770	BUFORD	GA		04/17/2024	03/17/2025	404,864		(7,297)			(7,297)		397,566	397,566			
3340075188	ROSEDALE	NY		04/30/2024	02/27/2025	404,158							404,158	404,158			
100145042	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	412,446		(16,788)			(16,788)		395,658	395,658			
100115622	PHELAN	CA		07/19/2023	01/09/2025	403,189		(5,794)			(5,794)		397,395	397,395			
100129380	AUSTIN	TX		09/26/2023	02/21/2025	402,973		4,368			4,368		407,341	407,341			
100181888	NEW ORLEANS	LA		12/12/2024	02/18/2025	402,411		1,921			1,921		404,333	404,333			
100139995	MERCED	CA		01/09/2024	01/17/2025	402,241		(11,502)			(11,502)		390,739	390,739			
100119952	SANTA CLARITA	CA		08/11/2023	02/17/2025	401,983		3,435			3,435		405,418	405,418			
100137354	LYNN HAVEN	FL		12/01/2023	02/09/2025	401,934		(12,087)			(12,087)		389,846	389,846			
100129833	NEW BRIGHTON	MN		09/27/2023	03/05/2025	401,587		3,834			3,834		405,421	405,421			
100088913	MALDEN	MA		11/15/2022	01/22/2025	401,552		(7,136)			(7,136)		394,416	394,416			
100154968	SANDY	UT		07/19/2024	03/21/2025	401,488		(28,488)			(28,488)		373,001	373,001			
100089760	SOUTH ELGIN	IL		12/02/2022	01/09/2025	401,410		(327)			(327)		401,084	401,084			
100142918	HUTTO	TX		02/09/2024	03/18/2025	401,344		(10,468)			(10,468)		390,876	390,876			
100144438	SAN RAFAEL	CA		03/07/2024	02/18/2025	401,085		(12,998)			(12,998)		388,086	388,086			
100140187	PALMDALE	CA		01/11/2024	03/09/2025	399,985		(4,393)			(4,393)		395,592	395,592			
100101611	LOS ANGELES	CA		04/26/2023	01/17/2025	399,596		(6,077)			(6,077)		393,518	393,518			
3340084324	HEMPSTEAD	NY		09/18/2024	03/27/2025	399,564							399,564	399,564			
100133351	SAN ANTONIO	TX		11/21/2023	01/10/2025	399,050		(17,446)			(17,446)		381,604	381,604			
100150535	STOUGHTON	MA		05/03/2024	01/17/2025	398,904		(5,041)			(5,041)		393,863	393,863			
100140848	MIAMI	FL		03/06/2024	01/31/2025	397,909		(144)			(144)		397,765	397,765			
100120565	SURPRISE	AZ		08/18/2023	01/05/2025	397,575		(9,711)			(9,711)		387,864	387,864			
100117828	EAST BRUNSWICK	NJ		07/20/2023	01/05/2025	396,998		1,837			1,837		398,835	398,835			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144884	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	403,838		(16,268)			(16,268)		387,570	387,570			
100090982	DANBURY	CT		01/31/2023	01/09/2025	394,821		(2,821)			(2,821)		392,000	392,000			
100077822	FOLSOM	CA		01/14/2022	03/09/2025	394,285		(4,285)			(4,285)		390,000	390,000			
100117100	LOS ANGELES	CA		07/20/2023	01/05/2025	393,795		21,172			21,172		414,967	414,967			
100142911	AUSTIN	TX		02/09/2024	02/18/2025	393,516		(10,443)			(10,443)		383,073	383,073			
100087006	KNOXVILLE	TN		11/04/2022	02/09/2025	393,368		(23,890)			(23,890)		369,478	369,478			
100138688	WYLIE	TX		02/02/2024	01/09/2025	393,291		(17,850)			(17,850)		375,441	375,441			
3340082508	BELLMORE	NY		08/26/2024	03/27/2025	393,228							393,228	393,228			
100158918	PALMETTO	FL		07/12/2024	01/17/2025	393,109		(13,634)			(13,634)		379,475	379,475			
3320053955	ATLANTA	GA		06/21/2023	03/30/2025	392,634							392,634	392,634			
100060332	GREATER LONDON	GBR		06/30/2021	03/20/2025	430,911							430,911	430,911			
100117901	VICTORVILLE	CA		07/20/2023	01/05/2025	389,445		(14,679)			(14,679)		374,765	374,765			
100145392	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	397,950		(17,180)			(17,180)		380,769	380,769			
100174268	PLACERVILLE	CA		10/31/2024	03/17/2025	389,379		(4,486)			(4,486)		384,893	384,893			
100145236	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	395,278		(12,930)			(12,930)		382,348	382,348			
100144810	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	394,603		(16,742)			(16,742)		377,861	377,861			
100145433	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	394,340		(16,479)			(16,479)		377,861	377,861			
100044196	FREMONT	CA		08/19/2020	03/05/2025	373,001		12,818			12,818	12,938	398,756	398,766	10		10
3340075136	LINCOLN	CA		07/29/2024	03/27/2025	385,706							385,706	385,706			
100179644	RALEIGH	NC		11/21/2024	01/17/2025	385,274		(11,451)			(11,451)		373,822	373,822			
100088552	AMSTERDAM	NLD		10/27/2022	01/21/2025	429,981							429,981	429,981			
100145220	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	392,769		(13,463)			(13,463)		379,306	379,306			
100172531	AUSTIN	TX		10/23/2024	02/17/2025	384,412		(10,487)			(10,487)		373,925	373,925			
100144967	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	392,758		(14,436)			(14,436)		378,323	378,323			
100091909	DEN HAAG	NLD		01/27/2023	01/21/2025	403,090							403,090	403,090			
3310054630	FORT LAUDERDALE	FL		06/29/2023	02/28/2025	383,353							383,353	383,353			
100013553	LOS ANGELES	CA		05/25/2017	03/05/2025	383,306		52,546			52,546		435,851	435,851			
100172867	ONTARIO	CA		10/25/2024	02/05/2025	382,285		(13,503)			(13,503)		368,782	368,782			
100159032	SANDY SPRINGS	GA		08/15/2024	03/09/2025	382,190		(6,240)			(6,240)		375,950	375,950			
100120867	MIAMI BEACH	FL		08/28/2023	03/09/2025	382,062		(5,786)			(5,786)		376,276	376,276			
100131611	SPOKANE	WA		10/06/2023	02/17/2025	381,958		(3,800)			(3,800)		378,158	378,158			
100074172	WILTON MANORS	FL		12/09/2021	01/09/2025	381,554		(28,220)			(28,220)		353,334	353,334			
3340083433	RONKONKOMA	NY		10/10/2024	02/27/2025	381,348							381,348	381,348			
3340083929	SEAFORD	NY		09/03/2024	02/27/2025	380,358							380,358	380,358			
100139804	UNITED KINGDOM	GBR		12/18/2023	02/20/2025	371,173						12,731	383,904	383,871	(34)		(34)
100140744	CORAL SPRINGS	FL		01/22/2024	03/09/2025	367,365		(7,567)			(7,567)	12,717	372,515	372,475	(40)		(40)
100145099	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	375,871		(16,265)			(16,265)	12,710	372,316	372,308	(7)		(7)
100144041	PEORIA	AZ		03/07/2024	01/17/2025	379,464		(2,003)			(2,003)		377,461	377,461			
100120491	DAVENPORT	FL		08/18/2023	03/05/2025	378,674		(13,760)			(13,760)		364,913	364,913			
100120471	ROSEBURG	OR		08/18/2023	03/05/2025	378,654		(21,059)			(21,059)		357,595	357,595			
3340072277	FLORAL PARK	NY		03/21/2024	03/27/2025	378,219							378,219	378,219			
100168492	OAKLEY	CA		09/25/2024	03/17/2025	377,700		(11,087)			(11,087)		366,613	366,613			
100170354	AUSTIN	TX		10/08/2024	03/17/2025	377,299		(12,533)			(12,533)		364,766	364,766			
100103081	FREEPORT	ME		06/22/2023	03/10/2025	377,255		23,995			23,995		401,250	401,250			
100135841	ELK GROVE	CA		11/10/2023	01/16/2025	376,861		(5,273)			(5,273)		371,588	371,588			
100133650	MELISSA	TX		10/23/2023	03/17/2025	376,685		35			35		376,721	376,721			
100120569	SACRAMENTO	CA		08/18/2023	01/05/2025	376,315		(17,608)			(17,608)		358,707	358,707			
100076770	PERRYSBURG	OH		12/30/2021	01/09/2025	375,841		(10,755)			(10,755)		365,087	365,087			
100066387	CORONA	CA		08/02/2021	01/20/2025	375,556		(4,068)			(4,068)		371,488	371,488			
100149981	AURORA	CO		06/07/2024	01/31/2025	374,685		(99)			(99)		374,586	374,586			
3340072432	JERSEY CITY	NJ		04/19/2024	01/28/2025	374,616							374,616	374,616			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057983	VANCOUVER	WA		06/30/2021	02/17/2025	374,602		(8,123)			(8,123)		366,479	366,479			
100145194	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	382,368		(15,245)			(15,245)		367,123	367,123			
100155979	WEST JORDAN	UT		06/18/2024	01/05/2025	374,006		(4,315)			(4,315)		369,692	369,692			
3320048346	FORT LAUDERDALE	FL		04/04/2023	03/30/2025	373,923							373,923	373,923			
3500111137	CONCORD	CA		11/27/2024	03/28/2025	373,284							373,284	373,284			
100121042	EVERETT	WA		08/30/2023	03/09/2025	373,113		(8,479)			(8,479)		364,633	364,633			
100160138	CARY	NC		07/17/2024	01/18/2025	372,386		(8,327)			(8,327)		364,059	364,059			
100144846	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	379,900		(15,983)			(15,983)		363,917	363,917			
3340051169	MILLER PLACE	NY		03/07/2024	02/27/2025	371,725							371,725	371,725			
100145414	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	379,468		(16,140)			(16,140)		363,328	363,328			
100167132	YAKIMA	WA		09/13/2024	02/05/2025	370,962		(6,175)			(6,175)		364,787	364,787			
100061820	CAPE CORAL	FL		07/01/2021	03/20/2025	370,915		(4,921)			(4,921)		365,994	365,994			
3320049450	TOBYHANNA	PA		04/04/2023	01/31/2025	370,755							370,755	370,755			
100099599	GRAND PRAIRIE	TX		04/06/2023	03/09/2025	370,676		(15,118)			(15,118)		355,558	355,558			
100135159	MOORESVILLE	NC		12/15/2023	01/10/2025	369,601		(4,630)			(4,630)		364,971	364,971			
100129672	WILMINGTON	NC		09/29/2023	01/17/2025	369,464		(1,687)			(1,687)		367,777	367,777			
100153863	LAS VEGAS	NV		06/05/2024	02/05/2025	369,241		(20,710)			(20,710)		348,531	348,531			
3340069461	CLIFTON	NJ		02/29/2024	01/28/2025	369,112							369,112	369,112			
100132144	CONCORD	NC		10/13/2023	02/17/2025	368,960		1,120			1,120		370,080	370,080			
100155221	SHORELINE	WA		07/19/2024	03/21/2025	368,263		(17,996)			(17,996)		350,267	350,267			
100158639	MONTGOMERY	AL		07/10/2024	01/17/2025	367,954		(8,314)			(8,314)		359,640	359,640			
100180005	LOCUST GROVE	VA		11/25/2024	02/17/2025	367,768		(6,075)			(6,075)		361,693	361,693			
100148270	ROGERS	AR		04/12/2024	03/17/2025	367,688		(6,559)			(6,559)		361,129	361,129			
100176552	BELLA VISTA	AR		11/15/2024	03/17/2025	367,634		(7,901)			(7,901)		359,733	359,733			
100120687	PARKER	CO		08/25/2023	01/16/2025	367,571		(2,651)			(2,651)		364,920	364,920			
100144076	ERIE	CO		03/07/2024	01/17/2025	367,537		(2,674)			(2,674)		364,863	364,863			
100155087	OVERGAARD	AZ		07/19/2024	01/24/2025	367,470		(14,094)			(14,094)		353,376	353,376			
100166075	ABINGTON	MA		09/09/2024	03/17/2025	366,843		(6,383)			(6,383)		360,460	360,460			
100144397	SAN ANTONIO	TX		03/07/2024	01/18/2025	366,738		(4,113)			(4,113)		362,625	362,625			
100133682	WILMORE	KY		10/23/2023	02/17/2025	366,654		(2,672)			(2,672)		363,982	363,982			
100136570	LAS VEGAS	NV		11/22/2023	01/05/2025	366,211		(7,640)			(7,640)		358,571	358,571			
3340071253	OZONE PARK	NY		03/14/2024	02/27/2025	365,904							365,904	365,904			
3340073730	SMITHTOWN	NY		04/30/2024	01/28/2025	365,666							365,666	365,666			
3340077016	SEBASTIAN	FL		05/23/2024	01/28/2025	365,602							365,602	365,602			
100120150	PEPPER PIKE	OH		08/11/2023	03/09/2025	365,061		(1,581)			(1,581)		363,480	363,480			
100161693	NIJMEGEN	NLD		07/29/2024	02/20/2025	381,477							381,477	381,477			
100162544	PORTLAND	OR		08/12/2024	02/17/2025	364,483		(5,561)			(5,561)		358,921	358,921			
100080034	RIVERSIDE	CA		04/08/2022	03/22/2025	351,784		(3,697)			(3,697)	12,076	360,163	360,193	30		30
100169741	CHARLOTTE	NC		09/30/2024	01/31/2025	363,648		(88)			(88)		363,560	363,560			
100145284	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	371,339		(14,751)			(14,751)		356,587	356,587			
100101017	NORTH LAS VEGAS	NV		04/28/2023	01/09/2025	362,744		25,149			25,149		387,893	387,893			
3340068139	HUNTINGTON STATION	NY		02/29/2024	03/27/2025	362,263							362,263	362,263			
100144847	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	370,100		(14,846)			(14,846)		355,253	355,253			
100169686	STOCKTON	CA		09/30/2024	01/31/2025	362,062		(99)			(99)		361,963	361,963			
100117691	DAVENPORT	FL		07/20/2023	03/06/2025	349,917		34,049			34,049	12,018	395,984	395,914	(70)		(70)
100144660	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	368,874		(15,272)			(15,272)		353,602	353,602			
100142706	SAN JACINTO	CA		02/08/2024	02/17/2025	360,945		(2,178)			(2,178)		358,767	358,767			
100131653	PORTLAND	OR		10/06/2023	03/17/2025	360,752		(844)			(844)		359,908	359,908			
3340069436	ROCKVILLE CENTRE	NY		03/21/2024	02/27/2025	360,360							360,360	360,360			
100144737	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	367,716		(15,463)			(15,463)		352,252	352,252			
100108484	WESTBURY	NY		05/25/2023	01/09/2025	359,423		(2,582)			(2,582)		356,840	356,840			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145551	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	366,993		(9,858)			(9,858)		357,135	357,135			
3340069224	FREEPORT	NY		02/26/2024	01/28/2025	358,697							358,697	358,697			
100120899	HARDEEVILLE	SC		08/30/2023	03/17/2025	358,420		(902)			(902)		357,517	357,517			
100148761	APEX	NC		04/17/2024	03/17/2025	357,834		(5,343)			(5,343)		352,491	352,491			
100145326	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	365,042		(13,226)			(13,226)		351,816	351,816			
3340071957	NEW ORLEANS	LA		04/05/2024	02/27/2025	356,796							356,796	356,796			
3310066869	KIAWAH ISLAND	SC		12/28/2023	01/29/2025	356,400							356,400	356,400			
100145717	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	363,744		(14,934)			(14,934)		348,810	348,810			
100155985	NEW BRUNSWICK	NJ		06/18/2024	03/05/2025	355,592		(21,196)			(21,196)		334,396	334,396			
100184546	NORTH TUSTIN	CA		12/17/2024	03/16/2025	354,828		(15,362)			(15,362)		339,466	339,466			
100030409	FAIRFIELD	CT		12/20/2018	01/05/2025	354,757		5,903			5,903		360,659	360,659			
100102546	RICHARDSON	TX		06/07/2023	01/09/2025	342,510		(23,791)			(23,791)	11,754	330,473	330,459	(14)		(14)
3340075626	HEMPSTEAD	NY		05/10/2024	02/27/2025	354,024							354,024	354,024			
100165443	STOCKTON	CA		08/29/2024	03/18/2025	354,262		(10,272)			(10,272)		343,990	343,990			
100169713	DAYTONA BEACH	FL		09/30/2024	01/31/2025	353,552		(73)			(73)		353,480	353,480			
100158939	BRADENTON	FL		07/12/2024	01/17/2025	353,394		(10,552)			(10,552)		342,842	342,842			
100152665	SARASOTA	FL		05/17/2024	03/18/2025	353,255		(4,306)			(4,306)		348,949	348,949			
100186296	BURLINGTON	NC		12/27/2024	03/21/2025	353,001		(15,601)			(15,601)		337,400	337,400			
100114848	CLAREMONT	NC		07/10/2023	02/17/2025	352,993		(7,807)			(7,807)		345,185	345,185			
3340066758	MONTICELLO	NY		03/07/2024	02/27/2025	352,750							352,750	352,750			
100158473	INDEPENDENCE	OR		07/10/2024	01/05/2025	352,407		(9,851)			(9,851)		342,556	342,556			
100141543	PHOENIX	AZ		01/30/2024	01/05/2025	352,339		(13,266)			(13,266)		339,073	339,073			
100147703	RIVERSIDE	CA		04/05/2024	02/05/2025	351,857		(10,395)			(10,395)		341,461	341,461			
100115409	WASHINGTON	DC		07/17/2023	02/09/2025	350,487		(5,823)			(5,823)		344,664	344,664			
100162321	WEST CHESTER	PA		08/06/2024	02/01/2025	338,708		(8,682)			(8,682)	11,541	341,567	341,486	(81)		(81)
100151869	LAS VEGAS	NV		05/10/2024	01/05/2025	350,095		(11,610)			(11,610)		338,485	338,485			
100131988	CUMMING	GA		10/13/2023	01/17/2025	348,855		(9,065)			(9,065)		339,790	339,790			
100090612	LAKE HIAWATHA	NJ		12/29/2022	01/09/2025	348,764		(12,364)			(12,364)		336,400	336,400			
100137903	RMV	CA		12/08/2023	03/11/2025	348,029		1,951			1,951		349,979	349,979			
3340071054	ASBURY PARK	NJ		03/07/2024	03/27/2025	348,025							348,025	348,025			
100145327	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	355,564		(14,775)			(14,775)		340,788	340,788			
100145113	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	355,259		(16,153)			(16,153)		339,106	339,106			
100164289	PUNTA GORDA	FL		08/21/2024	01/17/2025	347,457		(9,197)			(9,197)		338,259	338,259			
100145281	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	354,567		(14,041)			(14,041)		340,526	340,526			
100091103	LOS ANGELES	CA		01/31/2023	01/09/2025	346,345		(16,144)			(16,144)		330,200	330,200			
100136098	NORTH LIBERTY	IA		12/18/2023	02/09/2025	346,142		(19,648)			(19,648)		326,493	326,493			
100148537	NASHVILLE	TN		04/12/2024	01/18/2025	334,065		(2,687)			(2,687)	11,446	342,825	342,725	(100)		(100)
100147636	CAPE CORAL	FL		04/04/2024	01/05/2025	345,314		(21,148)			(21,148)		324,166	324,166			
100159264	UNIVERSITY PLACE	WA		07/15/2024	02/17/2025	344,885		(3,022)			(3,022)		341,863	341,863			
100174332	PALM DESERT	CA		10/31/2024	03/17/2025	344,832		(8,821)			(8,821)		336,011	336,011			
100115921	WASHINGTON	DC		07/20/2023	03/17/2025	344,670		(752)			(752)		343,918	343,918			
100134430	PALM CITY	FL		10/30/2023	01/09/2025	344,171		2,382			2,382		346,553	346,553			
100108392	BELLEVILLE	NJ		05/25/2023	02/09/2025	344,022		(9,341)			(9,341)		334,681	334,681			
100080227	SARASOTA	FL		02/25/2022	02/09/2025	343,965		(17,887)			(17,887)		326,079	326,079			
3300005296	NEWARK	NJ		10/09/2024	01/27/2025	343,679							343,679	343,679			
100156140	SHEBOYGAN	WI		07/25/2024	02/09/2025	342,893		(8,155)			(8,155)		334,738	334,738			
100044291	SALINAS	CA		08/19/2020	01/05/2025	342,695		36,501			36,501		379,196	379,196			
100145479	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	349,529		(7,905)			(7,905)		341,624	341,624			
100145370	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	349,257		(15,152)			(15,152)		334,105	334,105			
100144719	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	349,035		(14,709)			(14,709)		334,326	334,326			
100101827	CLINTON TOWNSHIP	NJ		03/31/2023	02/09/2025	341,529		(9,583)			(9,583)		331,945	331,945			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142913	UNION	NJ		02/09/2024	02/18/2025	341,300		(6,074)			(6,074)		335,226	335,226			
3340069206	THE BRONX	NY		05/23/2024	02/27/2025	340,184							340,184	340,184			
100148725	OKLAHOMA CITY	OK		04/17/2024	03/17/2025	339,591		(5,127)			(5,127)		334,464	334,464			
100132682	MANSFIELD	TX		11/03/2023	02/10/2025	339,054		(8,586)			(8,586)		330,468	330,468			
3340084304	FLEMINGTON	NJ		09/10/2024	03/27/2025	338,651							338,651	338,651			
100068637	HILVERSUM	NLD		08/30/2021	01/21/2025	384,879							384,879	384,879			
100144872	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	343,900		(14,517)			(14,517)		329,382	329,382			
100160099	CHAPEL HILL	NC		07/17/2024	01/18/2025	336,113		(7,623)			(7,623)		328,490	328,490			
3340083619	GARWOOD	NJ		09/18/2024	03/27/2025	335,689							335,689	335,689			
100145404	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	342,670		(13,253)			(13,253)		329,417	329,417			
100174067	OCEAN CITY	NJ		10/31/2024	01/05/2025	335,135		(8,789)			(8,789)		326,346	326,346			
100118018	MONTCLAIR	CA		07/20/2023	01/05/2025	335,115		16,172			16,172		351,286	351,286			
3340076406	CENTRAL ISLIP	NY		08/26/2024	01/28/2025	334,737							334,737	334,737			
100075870	ROTTERDAM	NLD		11/24/2021	01/21/2025	361,328							361,328	361,328			
100145320	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	340,776		(13,417)			(13,417)		327,359	327,359			
100053401	MIAMI	FL		03/23/2021	01/07/2025	333,127		(4,541)			(4,541)		328,586	328,586			
100162533	MIAMI	FL		08/12/2024	01/17/2025	332,960		(8,196)			(8,196)		324,764	324,764			
3320049579	PATERSON	NJ		04/19/2023	01/31/2025	332,827							332,827	332,827			
3320049578	PATERSON	NJ		04/19/2023	01/31/2025	332,827							332,827	332,827			
100120728	ELK GROVE VILLAGE	IL		08/25/2023	03/16/2025	332,666		(4,305)			(4,305)		328,361	328,361			
100145718	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	340,153		(14,799)			(14,799)		325,354	325,354			
100145554	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	339,230		(8,210)			(8,210)		331,020	331,020			
100174532	BRIDGEPORT	CT		10/31/2024	01/03/2025	331,918		(19,564)			(19,564)		312,354	312,354			
100145371	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	339,143		(14,570)			(14,570)		324,573	324,573			
100152403	RUSKIN	FL		05/17/2024	02/17/2025	331,764		722			722		332,486	332,486			
100030869	FLUSHING	NY		04/09/2019	01/07/2025	331,673		13,898			13,898		345,571	345,571			
100141868	HILLSIDE	NJ		03/27/2024	02/06/2025	331,362		(19,392)			(19,392)		311,970	311,970			
100135189	CHESTER	MD		11/07/2023	02/05/2025	320,280		(5,854)			(5,854)	10,963	325,389	325,356	(33)		(33)
100078490	COLONIA	NJ		02/02/2022	01/09/2025	331,085		(3,091)			(3,091)		327,994	327,994			
100120807	MONTEBELLO	CA		08/25/2023	02/11/2025	331,071		(3,817)			(3,817)		327,255	327,255			
100134803	ANAHEIM	CA		10/30/2023	01/06/2025	330,388		(3,536)			(3,536)		326,852	326,852			
100167100	SAN ANTONIO	TX		09/13/2024	02/05/2025	329,630		(22,603)			(22,603)		307,027	307,027			
3340070954	LAURELTON	NY		04/12/2024	03/27/2025	329,472							329,472	329,472			
3340080427	MAYWOOD	NJ		08/26/2024	02/27/2025	329,314							329,314	329,314			
100101980	HESPERIA	CA		04/14/2023	03/09/2025	329,297		(13,034)			(13,034)		316,263	316,263			
3340070311	ORANGE	NJ		03/07/2024	03/27/2025	328,164							328,164	328,164			
100133731	PORT ST LUCIE	FL		10/23/2023	03/17/2025	327,764		5,178			5,178		332,941	332,941			
100065368	WINDERMERE	FL		07/28/2021	02/17/2025	316,975		(4,716)			(4,716)	10,761	323,020	322,948	(72)		(72)
100091320	BERLIN	CT		01/13/2023	01/09/2025	327,155		(4,005)			(4,005)		323,150	323,150			
100107979	PIGEON FORGE	TN		05/25/2023	02/17/2025	326,775		(254)			(254)		326,521	326,521			
100145698	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	333,853		(14,387)			(14,387)		319,466	319,466			
100088395	ROCK HILL	SC		01/06/2023	02/09/2025	326,545		(14,886)			(14,886)		311,659	311,659			
100140330	ALPHARETTA	GA		01/18/2024	01/17/2025	326,478		(5,141)			(5,141)		321,336	321,336			
100145640	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	333,317		(12,000)			(12,000)		321,316	321,316			
3340076211	YONKERS	NY		05/10/2024	01/28/2025	326,116							326,116	326,116			
100139954	SPANAWAY	WA		01/09/2024	01/17/2025	325,873		(1,369)			(1,369)		324,503	324,503			
100169700	CATHEDRAL CITY	CA		09/30/2024	01/07/2025	325,612		(9,283)			(9,283)		316,329	316,329			
100086017	ATLANTA	GA		09/02/2022	01/09/2025	324,787		213			213		325,000	325,000			
100086904	MODESTO	CA		09/21/2022	02/09/2025	324,476		(7,419)			(7,419)		317,057	317,057			
100145212	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	331,168		(13,167)			(13,167)		318,002	318,002			
100091482	BROOKLYN	NY		01/20/2023	03/09/2025	324,130		(10,763)			(10,763)		313,367	313,367			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133837	MIDDLETON	MA		10/20/2023	01/05/2025	323,764		(6,797)			(6,797)		316,967	316,967			
100140617	LAS VEGAS	NV		01/19/2024	03/16/2025	323,257		(5,618)			(5,618)		317,639	317,639			
100120041	BALTIMORE	MD		08/11/2023	02/17/2025	322,989		(2,954)			(2,954)		320,035	320,035			
100108273	POMPANO BEACH	FL		05/24/2023	01/09/2025	322,880		(17,787)			(17,787)		305,093	305,093			
100053397	SAN DIEGO	CA		03/23/2021	01/07/2025	322,074		(118)			(118)		321,956	321,956			
100175347	TOW	TX		11/05/2024	02/18/2025	322,067		(2,594)			(2,594)		319,473	319,473			
100120164	KNOXVILLE	TN		08/14/2023	01/09/2025	322,017		(6,510)			(6,510)		315,507	315,507			
100174339	COLORADO SPRINGS	CO		10/31/2024	03/17/2025	321,837		(9,199)			(9,199)		312,638	312,638			
100142973	ROY	UT		02/09/2024	03/18/2025	321,064		(7,998)			(7,998)		313,066	313,066			
100145766	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	327,807		(14,682)			(14,682)		313,125	313,125			
3340072213	FARMINGVILLE	NY		10/03/2024	02/27/2025	320,760							320,760	320,760			
100119443	HOUSTON	TX		07/31/2023	02/17/2025	320,498		(5,876)			(5,876)		314,622	314,622			
100138117	LEANDER	TX		12/14/2023	02/06/2025	320,488		(2,169)			(2,169)		318,319	318,319			
100102051	WHITMAN	MA		04/14/2023	02/09/2025	320,046		(3,530)			(3,530)		316,517	316,517			
100171638	CASCADE	ID		10/16/2024	01/17/2025	309,210		(10,162)			(10,162)	10,547	309,595	309,608	13		13
100134913	LAND O'LAKES	FL		10/30/2023	01/06/2025	318,968		(5,083)			(5,083)		313,885	313,885			
100169047	FORT WORTH	TX		09/27/2024	02/18/2025	318,884		(8,590)			(8,590)		310,294	310,294			
100174321	MYRTLE BEACH	SC		10/31/2024	01/17/2025	318,858		(12,496)			(12,496)		306,362	306,362			
100137161	FORNEY	TX		11/28/2023	01/11/2025	318,533		(14,483)			(14,483)		304,051	304,051			
100138062	ROSAMOND	CA		12/13/2023	01/05/2025	318,494		(2,249)			(2,249)		316,244	316,244			
100137276	NETHERLANDS	NLD		11/28/2023	01/21/2025	337,819							337,819	337,819			
3320049359	RIVERSIDE	IL		04/04/2023	01/31/2025	318,245							318,245	318,245			
100140836	BOISE	ID		03/06/2024	03/05/2025	318,069		(29,669)			(29,669)		288,400	288,400			
100054735	CLOVIS	CA		03/23/2021	02/07/2025	318,048		(9,960)			(9,960)		308,088	308,088			
100163909	LAKE IN THE HILLS	IL		10/04/2024	02/09/2025	318,015		(9,286)			(9,286)		308,730	308,730			
3340085230	BOWIE	MD		10/03/2024	03/27/2025	317,988							317,988	317,988			
3340083133	HUNTINGTON STATION	NY		09/03/2024	01/28/2025	317,948							317,948	317,948			
3340076566	BRENTWOOD	NY		09/18/2024	01/28/2025	317,196							317,196	317,196			
100091480	KEARNY	NJ		01/20/2023	01/09/2025	316,985		(5,911)			(5,911)		311,075	311,075			
100151407	WAUKEE	IA		05/10/2024	01/17/2025	316,521		(6,212)			(6,212)		310,309	310,309			
100128767	MANASSAS	VA		09/21/2023	03/09/2025	316,006		(4,168)			(4,168)		311,837	311,837			
100161029	CHARLOTTE	NC		07/24/2024	01/17/2025	315,893		(8,954)			(8,954)		306,939	306,939			
100145863	SACRAMENTO	CA		03/15/2024	02/05/2025	315,853		(17,502)			(17,502)		298,352	298,352			
100084792	BOISE	ID		08/02/2022	03/22/2025	315,781		(14,869)			(14,869)		300,912	300,912			
100169104	HARMONY	NC		09/27/2024	01/18/2025	315,593		(5,096)			(5,096)		310,497	310,497			
100145616	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	322,396		(12,609)			(12,609)		309,787	309,787			
100150840	GLENDALE	AZ		05/08/2024	03/17/2025	315,464		811			811		316,275	316,275			
100146710	HOMESTEAD	FL		03/20/2024	02/05/2025	315,383		(11,383)			(11,383)		304,000	304,000			
100088914	SCOTTSDALE	AZ		11/15/2022	02/22/2025	315,263		(24,930)			(24,930)		290,332	290,332			
3340074326	NEWARK	NJ		04/30/2024	03/27/2025	315,058							315,058	315,058			
100153846	FONTANA	CA		06/05/2024	03/05/2025	314,670		(18,630)			(18,630)		296,040	296,040			
100135365	PLACERVILLE	CA		11/13/2023	01/17/2025	313,975		892			892		314,866	314,866			
100083960	CROWLEY	TX		07/12/2022	01/22/2025	313,691		(13,215)			(13,215)		300,476	300,476			
3340061816	SPRING GARDENS	NY		03/28/2024	01/28/2025	311,769							311,769	311,769			
100135930	SANTA MONICA	CA		11/15/2023	03/09/2025	311,491		(14,560)			(14,560)		296,932	296,932			
100143055	FOLEY	AL		02/14/2024	03/11/2025	310,995		(12,410)			(12,410)		298,585	298,585			
100149442	NOKOMIS	FL		04/24/2024	01/17/2025	310,312		(3,450)			(3,450)		306,861	306,861			
100029405	PHOENIX	AZ		10/26/2018	02/05/2025	309,571		20,204			20,204		329,775	329,775			
100173330	PARIS	IL		10/30/2024	01/17/2025	309,497		(9,731)			(9,731)		299,766	299,766			
100144718	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	315,456		(13,799)			(13,799)		301,658	301,658			
3310051488	KAPAA	HI		05/11/2023	03/31/2025	307,325							307,325	307,325			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146867	NEW SMYRNA BEACH	FL		03/21/2024	02/11/2025	306,652		(8,923)			(8,923)		297,729	297,729			
100148538	VIRGINIA BEACH	VA		04/12/2024	03/18/2025	306,619		(4,606)			(4,606)		302,013	302,013			
3340076050	OLATHE	KS		06/14/2024	03/27/2025	306,583							306,583	306,583			
100144419	CAPE CORAL	FL		03/07/2024	01/18/2025	306,138		(7,151)			(7,151)		298,987	298,987			
100164867	SANTA ANA	CA		08/26/2024	02/11/2025	305,825		(10,358)			(10,358)		295,467	295,467			
100129643	TROY	MI		09/29/2023	03/17/2025	305,750		(5,449)			(5,449)		300,302	300,302			
3500100160	LODI	CA		07/18/2024	02/26/2025	305,465							305,465	305,465			
100146626	MIDLOTHIAN	VA		03/20/2024	03/05/2025	290,843		(9,619)			(9,619)	13,752	294,975	294,921	(55)		(55)
100108921	PORT SAINT JOE	FL		05/31/2023	01/09/2025	294,470		(14,680)			(14,680)	9,948	289,739	289,683	(56)		(56)
100114248	LOS ANGELES	CA		06/29/2023	01/05/2025	304,356		734			734		305,090	305,090			
100156515	AUSTIN	TX		06/24/2024	01/17/2025	304,164		(5,555)			(5,555)		298,609	298,609			
100148059	MCKINNEY	TX		04/10/2024	01/16/2025	304,049		(6,234)			(6,234)		297,815	297,815			
100140179	BOCA RATON	FL		01/11/2024	02/09/2025	303,818		(5,301)			(5,301)		298,517	298,517			
3340074928	BAY SHORE	NY		06/04/2024	01/28/2025	303,762							303,762	303,762			
100155078	ATLANTA	GA		07/19/2024	03/21/2025	303,679		(7,752)			(7,752)		295,927	295,927			
100164929	BRIDGEPORT	CT		08/28/2024	03/09/2025	303,400		(4,040)			(4,040)		299,361	299,361			
100146930	CLOVIS	CA		03/26/2024	03/18/2025	302,423		(8,458)			(8,458)		293,965	293,965			
100120577	COLORADO SPRINGS	CO		08/18/2023	01/05/2025	302,372		(12,481)			(12,481)		289,891	289,891			
100145445	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	308,580		(11,260)			(11,260)		297,320	297,320			
100165250	CLEARWATER	FL		08/29/2024	02/05/2025	301,071		2,129			2,129		303,200	303,200			
100136913	ESPARTO	CA		11/28/2023	03/09/2025	300,992		(5,068)			(5,068)		295,925	295,925			
100166976	WESTFIELD	IN		09/13/2024	02/18/2025	300,246		(10,154)			(10,154)		290,092	290,092			
100174054	SAINT PETERS	MO		10/31/2024	03/05/2025	290,262		(9,709)			(9,709)	9,778	290,331	290,348	17		17
100144020	EDISON	NJ		03/07/2024	03/17/2025	300,006		(54)			(54)		299,953	299,953			
100116457	PATERSON	NJ		07/20/2023	01/05/2025	299,954		(10,799)			(10,799)		289,155	289,155			
100152795	ANTELOPE	CA		05/22/2024	03/05/2025	299,861		(5,759)			(5,759)		294,102	294,102			
100145707	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	306,186		(12,421)			(12,421)		293,765	293,765			
100079152	MIAMI	FL		02/24/2022	03/17/2025	299,033		(784)			(784)		298,248	298,248			
100113076	EDINA	MN		06/29/2023	02/05/2025	298,879		44,727			44,727		343,606	343,606			
100060085	GRANITE BAY	CA		06/25/2021	01/17/2025	298,798		(4,140)			(4,140)		294,658	294,658			
100136155	SOUTH HAVEN	MI		12/18/2023	02/09/2025	298,616		(3,671)			(3,671)		294,945	294,945			
100150674	MELISSA	TX		05/06/2024	03/18/2025	298,461		(7,078)			(7,078)		291,383	291,383			
100137563	BROWNSVILLE	TX		12/08/2023	02/17/2025	298,268		(6,258)			(6,258)		292,010	292,010			
100117919	BOTHELL	WA		07/20/2023	01/05/2025	288,476		(10,859)			(10,859)	9,765	287,382	287,371	(11)		(11)
100134137	PITTSBURGH	PA		12/08/2023	02/10/2025	297,903		1,563			1,563		299,466	299,466			
100137235	WINTER PARK	CO		11/29/2023	01/09/2025	297,831		(9,216)			(9,216)		288,614	288,614			
100144786	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	303,966		(13,303)			(13,303)		290,662	290,662			
100144809	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	303,871		(13,214)			(13,214)		290,657	290,657			
100144784	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	303,831		(13,169)			(13,169)		290,662	290,662			
3340069684	OZONE PARK	NY		02/29/2024	01/28/2025	297,161							297,161	297,161			
100128151	PEMBROKE PINES	FL		09/18/2023	02/17/2025	297,067		5,458			5,458		302,526	302,526			
3340072970	BROOKLYN	NY		04/12/2024	02/27/2025	297,000							297,000	297,000			
100163098	SAINT LOUIS	MO		08/13/2024	03/18/2025	296,909		(10,154)			(10,154)		286,755	286,755			
100145468	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	303,278		(12,288)			(12,288)		290,990	290,990			
3340070633	SARASOTA	FL		03/14/2024	01/28/2025	295,931							295,931	295,931			
100136527	WINDERMERE	FL		11/20/2023	02/17/2025	295,523		7,411			7,411		302,934	302,934			
100169722	HOBE SOUND	FL		09/30/2024	01/31/2025	295,303		(90)			(90)		295,212	295,212			
100017566	MIAMI BEACH	FL		04/26/2018	01/05/2025	294,860		12,561			12,561		307,421	307,421			
323090191	PORTLAND	OR		10/30/2023	01/30/2025	294,600							294,600	294,600			
100161026	PROVIDENCE VILLAGE	TX		07/24/2024	01/17/2025	294,387		(8,319)			(8,319)		286,068	286,068			
3340066792	SNELLVILLE	GA		03/21/2024	01/28/2025	294,042							294,042	294,042			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137460	PFLUGERVILLE	TX		01/11/2024	01/09/2025	293,917		(10,986)			(10,986)		282,931	282,931			
100149677	SAN DIEGO	CA		04/26/2024	03/16/2025	293,703		(7,162)			(7,162)		286,540	286,540			
100129549	GREEN COVE SPRINGS	FL		09/29/2023	02/17/2025	293,340		12,858			12,858		306,199	306,199			
3340077005	HUDSON	FL		06/14/2024	01/28/2025	292,931							292,931	292,931			
3320044199	NAPLES	FL		02/13/2023	02/27/2025	292,784							292,784	292,784			
3340079293	DALLAS	TX		07/29/2024	01/28/2025	292,654							292,654	292,654			
100108020	LAS VEGAS	NV		05/25/2023	01/17/2025	292,318		(4,818)			(4,818)		287,500	287,500			
3340081486	AMITYVILLE	NY		08/26/2024	02/27/2025	292,248							292,248	292,248			
100130388	STEPHENS CITY	VA		09/28/2023	01/11/2025	292,121		(9,149)			(9,149)		282,972	282,972			
100108123	SAN BERNARDINO	CA		05/24/2023	03/09/2025	292,109		(15,274)			(15,274)		276,835	276,835			
100029830	CHICAGO	IL		10/26/2018	02/05/2025	292,017		79,914			79,914		371,931	371,931			
100101836	LAWRENCEVILLE	GA		04/06/2023	03/09/2025	291,767		(5,400)			(5,400)		286,367	286,367			
100141738	ORLANDO	FL		01/30/2024	02/09/2025	291,648		(11,976)			(11,976)		279,672	279,672			
100145512	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	297,793		(10,757)			(10,757)		287,036	287,036			
3310080901	BRONX	NY		09/03/2024	02/28/2025	291,030							291,030	291,030			
100103612	BALTIMORE	MD		05/08/2023	02/09/2025	290,810		(7,906)			(7,906)		282,904	282,904			
3340076119	TEGA CAY	SC		05/17/2024	01/28/2025	290,734							290,734	290,734			
100160894	RUSO	ND		07/24/2024	02/17/2025	290,139		(6,103)			(6,103)		284,036	284,036			
100107818	GOLD CANYON	AZ		05/19/2023	01/09/2025	290,120		(7,352)			(7,352)		282,768	282,768			
100155054	SPARTA	MI		07/19/2024	01/24/2025	289,993		(1,358)			(1,358)		288,635	288,635			
100135801	DENTON	TX		11/10/2023	01/16/2025	288,774		3,910			3,910		292,683	292,683			
100110772	SPOKANE	WA		08/11/2023	02/09/2025	288,770		(6,770)			(6,770)		282,000	282,000			
100115748	OPELIKA	AL		07/20/2023	01/17/2025	288,549		(1,596)			(1,596)		286,953	286,953			
100140803	RIVIERA BEACH	FL		03/06/2024	02/05/2025	288,439		(20,835)			(20,835)		267,604	267,604			
3340073657	BOSTON	MA		04/30/2024	02/27/2025	287,912							287,912	287,912			
3340063656	MOUNT VERNON	NY		10/03/2024	02/27/2025	287,793							287,793	287,793			
100153308	ROTONDA WEST	FL		05/30/2024	01/17/2025	287,748		(5,926)			(5,926)		281,821	281,821			
100174244	MINNEAPOLIS	MN		10/31/2024	02/17/2025	287,699		(4,726)			(4,726)		282,973	282,973			
100134325	WALDO	OH		10/27/2023	03/11/2025	286,946		(16,539)			(16,539)		270,407	270,407			
100144883	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	293,075		(12,371)			(12,371)		280,704	280,704			
100158535	NEW BRITAIN	CT		07/10/2024	03/05/2025	286,580		(16,962)			(16,962)		269,618	269,618			
100043571	JAMAICA	NY		08/13/2020	01/11/2025	286,243		(20,572)			(20,572)		265,670	265,670			
100160076	MURFREESBORO	TN		07/17/2024	03/18/2025	285,253		(6,582)			(6,582)		278,671	278,671			
3340067097	BROOKLYN	NY		03/07/2024	03/27/2025	285,120							285,120	285,120			
3340072921	BRENTWOOD	NY		04/19/2024	03/27/2025	285,120							285,120	285,120			
100138669	MESQUITE	TX		02/02/2024	02/09/2025	284,800		(20,512)			(20,512)		264,287	264,287			
100049614	ROSEDALE	NY		11/20/2020	01/07/2025	283,352		7,403			7,403		290,755	290,755			
100161746	VISALIA	CA		07/30/2024	01/09/2025	283,024		(8,430)			(8,430)		274,594	274,594			
100158141	HILO	HI		07/09/2024	02/18/2025	283,059		(6,505)			(6,505)		276,553	276,553			
100117834	CLEARWATER	FL		07/20/2023	02/05/2025	282,312		2,665			2,665		284,977	284,977			
100090196	DELTONA	FL		01/13/2023	01/22/2025	281,784		(1,521)			(1,521)		280,263	280,263			
100174829	BALTIMORE	MD		10/31/2024	01/03/2025	281,620		(12,312)			(12,312)		269,308	269,308			
100156992	UNITED KINGDOM	GBR		06/27/2024	02/20/2025	284,481							284,481	284,481			
100145254	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	287,341		(11,223)			(11,223)		276,118	276,118			
100138724	HAYWARD	CA		02/02/2024	01/09/2025	280,786		(7,688)			(7,688)		273,098	273,098			
3340073971	ELIZABETH	NJ		05/10/2024	03/27/2025	280,606							280,606	280,606			
100109331	TUCSON	AZ		06/12/2023	02/17/2025	279,594		(6,802)			(6,802)		272,792	272,792			
100157713	RALEIGH	NC		06/28/2024	02/05/2025	279,493		(15,493)			(15,493)		264,000	264,000			
100162338	LIVERMORE	CA		08/06/2024	02/05/2025	279,372		(7,112)			(7,112)		272,261	272,261			
3310052230	OCEAN TOWNSHIP	NJ		08/31/2023	03/31/2025	270,090						9,114	279,204	279,180	(24)		(24)
3340074456	MERRITT ISLAND	FL		04/30/2024	03/27/2025	278,863							278,863	278,863			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134305	FRANKLIN	TN		10/27/2023	01/11/2025	278,830		(7,140)			(7,140)		271,690	271,690			
100144741	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	284,146		(12,783)			(12,783)		271,363	271,363			
100136540	MYRTLE BEACH	SC		11/20/2023	03/17/2025	278,054		(870)			(870)		277,184	277,184			
100169729	ATLANTA	GA		09/30/2024	01/31/2025	277,430		(77)			(77)		277,353	277,353			
3340071568	WARWICK	NY		03/14/2024	02/27/2025	277,200							277,200	277,200			
3340081072	MARBLE FALLS	TX		08/26/2024	01/28/2025	277,187							277,187	277,187			
100077861	SOUTH WEST LONDON	GBR		12/29/2021	01/21/2025	298,502							298,502	298,502			
100119878	SARTELL	MN		08/10/2023	01/11/2025	277,055		(10,261)			(10,261)		266,794	266,794			
100108057	GRAND PRAIRIE	TX		05/24/2023	03/09/2025	276,768		(6,534)			(6,534)		270,234	270,234			
100114991	HORSHAM	PA		07/14/2023	03/16/2025	276,607		(1,418)			(1,418)		275,188	275,188			
100169312	PROVIDENCE	RI		09/27/2024	01/05/2025	276,585		(11,943)			(11,943)		264,642	264,642			
100130317	WESLEY CHAPEL	FL		09/28/2023	01/11/2025	276,453		(11,885)			(11,885)		264,568	264,568			
100147754	MATTHEWS	NC		04/08/2024	01/17/2025	276,249		(5,033)			(5,033)		271,216	271,216			
100145688	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	280,932		(11,867)			(11,867)		269,065	269,065			
100119507	WEEKI WACHEE	FL		07/28/2023	03/16/2025	274,901		(3,580)			(3,580)		271,321	271,321			
3320052297	EAST HAVEN	CT		05/18/2023	02/27/2025	274,725							274,725	274,725			
100134657	HANFORD	CA		10/30/2023	03/06/2025	274,719		(10,815)			(10,815)		263,903	263,903			
100144433	LAKELAND	FL		03/07/2024	03/18/2025	274,186		261			261		274,447	274,447			
100135913	INDIO	CA		11/13/2023	02/09/2025	273,575		(12,824)			(12,824)		260,751	260,751			
100172890	LOS ANGELES (WILMINGTON AREA)	CA		10/25/2024	02/05/2025	273,528		(3,528)			(3,528)		270,000	270,000			
3340074256	HOLTSVILLE	NY		05/17/2024	02/27/2025	272,527							272,527	272,527			
100158407	UNITED KINGDOM	GBR		07/09/2024	03/20/2025	278,258		14,738			14,738		292,996	292,996			
100110298	RICHMOND	VA		06/30/2023	02/17/2025	272,248		(3,235)			(3,235)		269,013	269,013			
100114674	ANNAPOLIS	MD		06/29/2023	01/09/2025	271,630		(7,492)			(7,492)		264,139	264,139			
100136194	PARKER	CO		11/20/2023	01/17/2025	271,497		2,197			2,197		273,694	273,694			
100117798	LOS ANGELES	CA		07/20/2023	01/06/2025	271,337		(1,337)			(1,337)		270,000	270,000			
100110167	HENDERSONVILLE	NC		06/30/2023	03/17/2025	271,020		5,142			5,142		276,162	276,162			
3310052451	DARIEN	CT		05/25/2023	03/31/2025	271,013							271,013	271,013			
100134762	CYPRESS	TX		10/30/2023	01/06/2025	270,710		(250)			(250)		270,459	270,459			
100155276	NEW BEDFORD	MA		07/19/2024	01/24/2025	270,415		(1,879)			(1,879)		268,536	268,536			
100068498	MIAMI	FL		08/25/2021	01/17/2025	270,280		(7,851)			(7,851)		262,429	262,429			
100133567	MEDIA	PA		10/23/2023	02/17/2025	269,892		1,829			1,829		271,721	271,721			
100055356	CHESTNUT RIDGE	NY		03/23/2021	01/07/2025	269,029		(3,900)			(3,900)		265,129	265,129			
100169621	LAWRENCEVILLE	GA		09/30/2024	01/31/2025	268,276		(72)			(72)		268,204	268,204			
100082048	ARNHEM	NLD		03/30/2022	01/21/2025	288,811							288,811	288,811			
100143137	SANTA ROSA BEACH	FL		02/16/2024	03/17/2025	268,149		(3,393)			(3,393)		264,757	264,757			
3320052008	BAY SHORE	NY		04/27/2023	03/30/2025	268,035							268,035	268,035			
100109067	FRANKLIN PARK	IL		06/05/2023	03/09/2025	267,952		(10,035)			(10,035)		257,917	257,917			
100091990	WATERBURY	CT		02/09/2023	03/09/2025	267,848		(7,834)			(7,834)		260,014	260,014			
3340072152	MONROE	NJ		03/28/2024	03/27/2025	267,379							267,379	267,379			
3310066268	BROOKLYN	NY		12/28/2023	03/31/2025	267,300							267,300	267,300			
100158714	DOVER	DE		07/10/2024	01/17/2025	267,271		(5,461)			(5,461)		261,811	261,811			
100164811	HOT SPRINGS VILLAGE	AR		08/26/2024	03/17/2025	267,018		(9,170)			(9,170)		257,848	257,848			
100140580	CHARLOTTE	NC		01/19/2024	02/16/2025	266,727		(6,454)			(6,454)		260,273	260,273			
100167657	FORNEY	TX		09/19/2024	01/16/2025	266,423		(8,058)			(8,058)		258,365	258,365			
100135130	NORTHWOOD	NH		11/01/2023	02/17/2025	266,302		992			992		267,295	267,295			
100186537	HARRISBURG	PA		12/30/2024	03/17/2025	266,073		(7,065)			(7,065)		259,008	259,008			
100086753	SNELLVILLE	GA		09/30/2022	03/22/2025	266,056		(6,823)			(6,823)		259,233	259,233			
100130043	NEW BRITAIN	CT		09/27/2023	01/09/2025	264,911		(1,309)			(1,309)		263,602	263,602			
100174785	PHOENIX	AZ		10/31/2024	01/03/2025	264,878		(15,827)			(15,827)		249,050	249,050			
100151563	OAKHURST	CA		05/10/2024	02/17/2025	264,793		(328)			(328)		264,465	264,465			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140385	CONCORD	NC		01/18/2024	03/17/2025	264,187		(8,072)			(8,072)		256,115	256,115			
100103649	HOUSTON	TX		05/08/2023	02/09/2025	264,140		(10,635)			(10,635)		253,505	253,505			
100168390	LONGMEADOW	MA		09/25/2024	01/17/2025	263,225		(8,396)			(8,396)		254,829	254,829			
3310054122	JERSEY CITY	NJ		06/21/2023	02/28/2025	262,515							262,515	262,515			
100144868	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	268,042		(11,318)			(11,318)		256,724	256,724			
100100308	TRACY	CA		03/24/2023	03/09/2025	261,914		(4,461)			(4,461)		257,453	257,453			
100136118	NORTHFIELD	IL		12/18/2023	02/09/2025	261,898		(14,116)			(14,116)		247,782	247,782			
100150932	HENDERSON	NV		05/08/2024	03/17/2025	261,668		8,265			8,265		269,933	269,933			
3340083552	OLD BRIDGE	NJ		10/03/2024	02/27/2025	261,360							261,360	261,360			
100130216	FORT MOHAVE	AZ		11/15/2023	03/09/2025	261,191		(4,568)			(4,568)		256,623	256,623			
100083945	BRYAN	TX		07/12/2022	03/22/2025	261,171		(8,248)			(8,248)		252,923	252,923			
100140857	HENDERSON	NV		03/06/2024	02/05/2025	261,102		(7,806)			(7,806)		253,296	253,296			
100177697	YORBA LINDA	CA		11/19/2024	02/14/2025	261,052		(12,147)			(12,147)		248,905	248,905			
100144766	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	266,526		(11,386)			(11,386)		255,139	255,139			
100100699	MANASSAS	VA		04/28/2023	02/09/2025	260,758		8,670			8,670		269,428	269,428			
100115209	WATERBURY	CT		07/17/2023	01/09/2025	260,753		(10,110)			(10,110)		250,643	250,643			
100062658	VACHERIE	LA		07/01/2021	01/20/2025	260,479		(5,603)			(5,603)		254,875	254,875			
100060876	HAMPTON	GA		06/01/2021	01/20/2025	260,383		1,072			1,072		261,455	261,455			
100146908	GUN BARREL CITY	TX		03/26/2024	01/18/2025	259,918		(6,666)			(6,666)		253,252	253,252			
100115699	LAKEWOOD	NJ		07/20/2023	01/17/2025	259,758		(1,115)			(1,115)		258,644	258,644			
100143150	CHASKA	MN		02/16/2024	02/17/2025	259,730		(5,504)			(5,504)		254,226	254,226			
100061904	KATY	TX		07/01/2021	01/20/2025	259,468		(4,251)			(4,251)		255,217	255,217			
100172449	DAPHNE	AL		10/23/2024	01/17/2025	258,854		(3,735)			(3,735)		255,120	255,120			
5.00005E+11	CADZAND	NLD		08/28/2024	03/28/2025	284,155							284,155	284,155			
100144988	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	264,198		(9,803)			(9,803)		254,394	254,394			
100148881	CONCORD	NC		04/17/2024	03/17/2025	258,208		(5,920)			(5,920)		252,288	252,288			
100161330	CHARLOTTE	NC		07/25/2024	03/16/2025	258,071		(5,614)			(5,614)		252,457	252,457			
100182153	LEXINGTON	SC		12/12/2024	02/17/2025	258,036		(9,562)			(9,562)		248,473	248,473			
100161477	INDIAN TRAIL	NC		07/30/2024	03/18/2025	257,661		(1,933)			(1,933)		255,728	255,728			
100137316	ISLIP TERRACE	NY		12/01/2023	03/09/2025	257,281		(6,791)			(6,791)		250,491	250,491			
3300004468	SPRING VALLEY	NY		06/09/2023	02/26/2025	257,131							257,131	257,131			
3310038864	MERRICK	NY		08/01/2022	03/31/2025	256,489							256,489	256,489			
100169857	BLOOMINGTON	IN		09/30/2024	01/17/2025	256,483		(7,926)			(7,926)		248,557	248,557			
100079898	WINTER GARDEN	FL		04/08/2022	03/22/2025	256,379		(17,194)			(17,194)		239,184	239,184			
100129527	DUMFRIES	VA		09/29/2023	01/17/2025	256,309		(1,761)			(1,761)		254,548	254,548			
100156637	CINNAMINSON	NJ		06/24/2024	03/17/2025	256,262		(7,430)			(7,430)		248,832	248,832			
100174310	PAGELAND	SC		10/31/2024	01/17/2025	255,464		(6,412)			(6,412)		249,052	249,052			
100129637	SOLDOTNA	AK		09/29/2023	03/17/2025	255,452		(1,364)			(1,364)		254,088	254,088			
100144754	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	260,878		(8,118)			(8,118)		252,760	252,760			
100033561	KILDARE	IRL		06/21/2019	01/08/2025	280,940		40,417			40,417		321,357	321,357			
3320049057	DEER PARK	NY		04/04/2023	02/27/2025	254,821							254,821	254,821			
100174581	ROANOKE	TX		10/31/2024	03/03/2025	254,588		(16,412)			(16,412)		238,177	238,177			
100145330	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	259,855		(10,342)			(10,342)		249,513	249,513			
3300004916	PHILADELPHIA	PA		04/02/2024	02/26/2025	254,163							254,163	254,163			
100158424	DUNELLEN	NJ		07/10/2024	02/28/2025	254,143		(22)			(22)		254,121	254,121			
100090168	SUNRISE	FL		01/13/2023	03/22/2025	254,097		53,044			53,044		307,141	307,141			
100164768	HIGHLAND	UT		08/26/2024	02/17/2025	253,886		5,758			5,758		259,645	259,645			
100089658	UTRECHT	NLD		11/29/2022	01/21/2025	252,987							252,987	252,987			
100150975	SAN TAN VALLEY	AZ		05/08/2024	01/17/2025	253,672		(3,892)			(3,892)		249,780	249,780			
3300004915	PHILADELPHIA	PA		04/02/2024	02/26/2025	252,767							252,767	252,767			
100030889	SPRINGFIELD	NY		04/09/2019	02/07/2025	252,301		37,490			37,490		289,792	289,792			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169696	JACKSONVILLE	FL		09/30/2024	01/31/2025	252,234		(69)			(69)		252,166	252,166			
100149626	ANNA	TX		04/26/2024	03/16/2025	251,980		(6,044)			(6,044)		245,936	245,936			
100164628	WINONA	TX		08/21/2024	02/16/2025	251,959		(8,241)			(8,241)		243,718	243,718			
100156568	MECHANICSVILLE	VA		06/24/2024	03/17/2025	243,598		(7,135)			(7,135)	8,173	244,636	244,620	(16)		(16)
100116949	LEWISVILLE	TX		07/20/2023	02/06/2025	251,482		28,781			28,781		280,263	280,263			
100134334	DAVENPORT	FL		10/27/2023	02/11/2025	251,362		(12,931)			(12,931)		238,431	238,431			
100127471	MECHANICSBURG	PA		09/08/2023	02/17/2025	251,251		(3,736)			(3,736)		247,515	247,515			
100155812	WESTBOROUGH	MA		06/18/2024	02/17/2025	250,964		(4,041)			(4,041)		246,922	246,922			
3340086444	OAK RIDGE	NJ		10/10/2024	02/27/2025	250,906							250,906	250,906			
100159397	MCCORDSVILLE	IN		07/15/2024	03/17/2025	250,432		(6,746)			(6,746)		243,685	243,685			
100131971	LAS VEGAS	NV		10/13/2023	02/17/2025	250,296		3,425			3,425		253,721	253,721			
100144682	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	255,573		(11,417)			(11,417)		244,156	244,156			
100140009	PHILADELPHIA	PA		01/09/2024	03/17/2025	250,186		(7,775)			(7,775)		242,411	242,411			
100133478	CHICAGO	IL		10/19/2023	01/11/2025	250,132		(4,164)			(4,164)		245,968	245,968			
100120406	SAN ANTONIO	TX		08/18/2023	02/05/2025	275,255		(5,255)			(5,255)		270,000	270,000			
100160953	HAWTHORNE	CA		07/24/2024	01/17/2025	250,080		(6,873)			(6,873)		243,207	243,207			
40012242	MENDHAM	NJ		03/05/2020	01/28/2025	249,925							249,925	249,925			
100084768	MIAMI	FL		08/02/2022	01/22/2025	249,866		(9,983)			(9,983)		239,884	239,884			
3340066851	OCALA	FL		02/26/2024	03/27/2025	249,480							249,480	249,480			
100140411	ATLANTA	GA		01/18/2024	02/17/2025	249,310		(8,193)			(8,193)		241,117	241,117			
100138430	EAST POINT	GA		12/18/2023	01/09/2025	249,048		(3,282)			(3,282)		245,765	245,765			
100028722	BROOKLYN	NY		10/26/2018	01/05/2025	248,596		14,390			14,390		262,987	262,987			
100099932	FONTANA	CA		03/28/2023	03/22/2025	248,499		(6,750)			(6,750)		241,749	241,749			
3340071586	SOUTH BOUND BROOK	NJ		04/19/2024	01/28/2025	248,490							248,490	248,490			
100175176	ODESSA	FL		11/05/2024	01/18/2025	248,296		(5,150)			(5,150)		243,146	243,146			
100115372	LOS ANGELES	CA		07/17/2023	02/09/2025	248,278		(1,906)			(1,906)		246,373	246,373			
100149694	KANNAPOLIS	NC		04/26/2024	02/16/2025	247,711		9,324			9,324		257,034	257,034			
100171708	FARMERSVILLE	TX		10/17/2024	03/16/2025	247,629		(9,259)			(9,259)		238,370	238,370			
3340069620	DIBOLL	TX		04/12/2024	01/28/2025	247,579							247,579	247,579			
3340077196	ORLAND PARK	IL		06/04/2024	02/27/2025	247,538							247,538	247,538			
100067723	ST LOUIS PARK	MN		09/23/2021	01/17/2025	247,436		(7,898)			(7,898)		239,537	239,537			
100061405	DALLAS	GA		06/01/2021	02/20/2025	247,387		1,068			1,068		248,454	248,454			
100144673	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	252,474		(10,292)			(10,292)		242,182	242,182			
100169815	GAINESVILLE	GA		09/30/2024	01/31/2025	247,134		(65)			(65)		247,069	247,069			
100102951	FULLERTON	CA		06/22/2023	02/10/2025	246,907		(8,844)			(8,844)		238,063	238,063			
100145566	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	252,204		(10,449)			(10,449)		241,755	241,755			
100160995	KOKOMO	IN		07/24/2024	02/17/2025	246,718		(5,047)			(5,047)		241,671	241,671			
100130347	CARY	IL		09/28/2023	03/11/2025	246,618		(4,339)			(4,339)		242,279	242,279			
3340069873	BOZEMAN	MT		03/07/2024	02/27/2025	246,550							246,550	246,550			
100109684	MESA	AZ		06/16/2023	02/09/2025	246,274		(6,942)			(6,942)		239,333	239,333			
100135515	SPOKANE	WA		11/13/2023	03/17/2025	245,931		(4,514)			(4,514)		241,417	241,417			
100101747	WATERBURY	CT		03/31/2023	02/09/2025	245,930		(5,539)			(5,539)		240,391	240,391			
3340073349	CHERRY HILL	NJ		04/12/2024	02/27/2025	245,520							245,520	245,520			
100161426	DECATUR	AL		07/29/2024	03/17/2025	245,483		(3,684)			(3,684)		241,799	241,799			
100159973	BOYNTON BEACH	FL		08/16/2024	01/11/2025	244,965		(17,631)			(17,631)		227,334	227,334			
100074119	ASHLAND	OR		12/09/2021	03/09/2025	244,407		(15,962)			(15,962)		228,445	228,445			
3300004686	MATAWAN	NJ		11/27/2023	02/26/2025	244,388							244,388	244,388			
10014891 2	BEAUFORT	SC		04/17/2024	03/17/2025	244,468		(5,325)			(5,325)		239,143	239,143			
100137534	HOUSTON	TX		12/08/2023	03/17/2025	244,162		6,570			6,570		250,732	250,732			
100148771	ATLANTA	GA		04/17/2024	03/17/2025	244,000		(8,839)			(8,839)		235,161	235,161			
100087983	NICE	CA		10/25/2022	01/22/2025	243,842		(8,637)			(8,637)		235,206	235,206			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140027	PLANO	TX		01/09/2024	02/17/2025	243,445		(2,625)			(2,625)		240,821	240,821			
100159393	KOKOMO	IN		07/15/2024	02/17/2025	243,427		(5,189)			(5,189)		238,239	238,239			
100145187	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	248,615		(11,171)			(11,171)		237,444	237,444			
100154179	ACWORTH	GA		07/11/2024	03/09/2025	243,059		691			691		243,750	243,750			
100120875	SANTA ANA	CA		08/28/2023	02/09/2025	242,483		(4,615)			(4,615)		237,868	237,868			
100132491	SOUTH PADRE ISLAND	TX		11/03/2023	02/10/2025	242,411		(8,307)			(8,307)		234,104	234,104			
100152786	EMPIRE	MI		05/22/2024	01/05/2025	241,961		(7,633)			(7,633)		234,329	234,329			
100108374	COVINGTON	KY		05/25/2023	02/09/2025	241,717		(8,238)			(8,238)		233,479	233,479			
100151857	MENIFEE	CA		05/10/2024	03/05/2025	241,717		(5,474)			(5,474)		236,243	236,243			
3340071092	MORRIS PLAINS	NJ		03/21/2024	03/27/2025	241,679							241,679	241,679			
3340071605	RINGWOOD	NJ		04/19/2024	02/27/2025	241,520							241,520	241,520			
3340081375	SELDEN	NY		08/26/2024	02/27/2025	241,402							241,402	241,402			
100088237	NEW HAVEN	CT		10/17/2022	02/09/2025	241,270		(5,911)			(5,911)		235,358	235,358			
100119064	GLEN ALLEN	VA		07/27/2023	01/05/2025	240,198		(8,451)			(8,451)		231,747	231,747			
3500103966	CHAGRIN FALLS	OH		08/12/2024	02/26/2025	239,801							239,801	239,801			
3320052270	ELMA	NY		05/18/2023	01/31/2025	239,778							239,778	239,778			
100169701	PHOENIX	AZ		09/30/2024	01/07/2025	239,675		(7,897)			(7,897)		231,778	231,778			
3310056929	LIVINGSTON	NJ		08/31/2023	01/30/2025	239,253							239,253	239,253			
3320038375	LEHIGH ACRES	FL		02/13/2023	01/31/2025	239,172							239,172	239,172			
100171664	MESA	AZ		10/16/2024	03/17/2025	239,110		(7,021)			(7,021)		232,089	232,089			
100161088	MEMPHIS	TN		07/24/2024	02/17/2025	239,082		(5,983)			(5,983)		233,099	233,099			
100076502	SAN DIEGO	CA		12/21/2021	01/09/2025	239,080		(7,925)			(7,925)		231,154	231,154			
100165455	HINSDALE	IL		08/29/2024	01/18/2025	238,881		(8,558)			(8,558)		230,324	230,324			
100143989	LAGUNA NIGUEL	CA		02/29/2024	01/05/2025	238,843		(700)			(700)		238,143	238,143			
3340070959	MASTIC	NY		04/05/2024	01/28/2025	238,788							238,788	238,788			
100162019	CLEARWATER	FL		07/31/2024	01/05/2025	238,718		(1,692)			(1,692)		237,026	237,026			
100138344	CHESTERFIELD	VA		12/18/2023	03/16/2025	238,400		(7,465)			(7,465)		230,935	230,935			
100108214	SILVER SPRING	MD		05/24/2023	01/09/2025	238,114		(8,202)			(8,202)		229,911	229,911			
100101589	WAKE FOREST	NC		04/26/2023	03/17/2025	238,052		(5,488)			(5,488)		232,565	232,565			
100101929	FORT WORTH	TX		04/14/2023	02/09/2025	237,641		(19,200)			(19,200)		218,440	218,440			
100141814	HELMOND	NLD		01/29/2024	01/21/2025	247,712							247,712	247,712			
3340071464	GREENVILLE	NC		06/14/2024	01/28/2025	236,604							236,604	236,604			
100144299	PINE GROVE	CA		03/07/2024	03/09/2025	236,574		(13,651)			(13,651)		222,922	222,922			
100063383	ROCK SPRING	GA		07/01/2021	01/20/2025	236,515		(1,827)			(1,827)		234,688	234,688			
100115645	STANHOPE	NJ		07/19/2023	02/09/2025	236,489		(7,975)			(7,975)		228,513	228,513			
100062800	WALDORF	MD		07/01/2021	02/20/2025	235,890		(4,098)			(4,098)		231,793	231,793			
100158738	WHEELING	IL		07/10/2024	01/17/2025	235,841		(9,237)			(9,237)		226,604	226,604			
100103565	KISSIMMEE	FL		05/08/2023	02/09/2025	235,165		(2,115)			(2,115)		233,050	233,050			
100145055	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	240,225		(9,986)			(9,986)		230,239	230,239			
100158813	BENSALEM	PA		07/10/2024	01/17/2025	234,986		(7,301)			(7,301)		227,685	227,685			
100136993	OCALA	FL		11/28/2023	02/17/2025	234,791		(4,647)			(4,647)		230,144	230,144			
100120323	HILTON HEAD ISLAND	SC		08/18/2023	02/05/2025	234,726		(8,918)			(8,918)		225,808	225,808			
100110492	ADELANTO	CA		06/30/2023	02/17/2025	234,325		(1,404)			(1,404)		232,921	232,921			
3340078366	PALM COAST	FL		07/29/2024	01/28/2025	233,424							233,424	233,424			
100088564	LEIDEN	NLD		10/27/2022	01/21/2025	260,595							260,595	260,595			
3340083149	IRVINGTON	NJ		09/26/2024	03/27/2025	232,848							232,848	232,848			
3340078218	MINERAL	VA		08/19/2024	02/27/2025	232,807							232,807	232,807			
100182404	TOMS RIVER	NJ		12/12/2024	03/17/2025	232,750		(642)			(642)		232,108	232,108			
3310079642	MONTCLAIR	NJ		08/26/2024	03/31/2025	225,068						7,548	232,616	232,625	9		9
100173067	BATH	NH		10/25/2024	01/31/2025	232,261		(13,548)			(13,548)		218,712	218,712			
100131862	JOLIET	IL		10/06/2023	03/05/2025	232,244		1,618			1,618		233,862	233,862			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079290	PANAMA CITY BEACH	FL		02/28/2022	02/09/2025	232,180		1,475			1,475		233,656	233,656			
100156309	CHICAGO	IL		07/25/2024	01/31/2025	232,158							232,158	232,158			
100076039	THORNTON	CO		01/07/2022	02/17/2025	231,558		(6,563)			(6,563)		224,995	224,995			
3340076739	RAHWAY	NJ		05/23/2024	01/28/2025	231,502							231,502	231,502			
100120916	PINETOP	AZ		08/30/2023	01/17/2025	230,994		4,237			4,237		235,231	235,231			
100145265	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	235,118		(10,760)			(10,760)		224,358	224,358			
3340078230	MINERAL	VA		08/19/2024	02/27/2025	230,026							230,026	230,026			
100163940	WARNER ROBINS	GA		10/04/2024	03/09/2025	229,856		(22,078)			(22,078)		207,778	207,778			
100145191	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	234,808		(10,402)			(10,402)		224,405	224,405			
100062527	PATASKALA	OH		07/01/2021	01/20/2025	229,724		(3,460)			(3,460)		226,264	226,264			
100160458	FOREST HILL	MD		07/19/2024	01/05/2025	229,166		(7,274)			(7,274)		221,892	221,892			
100026597	SANTA MARIA	CA		09/26/2018	03/05/2025	228,477		9,010			9,010		237,487	237,487			
100141837	SAN JOSE DEL CABO	MEX		02/01/2024	02/15/2025	228,334							228,334	228,334			
100135747	ANNA	TX		11/10/2023	03/16/2025	228,268		3,587			3,587		231,855	231,855			
100064552	UPPER MARLBORO	MD		07/01/2021	01/20/2025	228,202		9,645			9,645		237,846	237,846			
100145405	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	222,814		(10,146)			(10,146)	10,237	222,905	222,853	(52)		(52)
100138385	HOUSTON	TX		12/18/2023	02/09/2025	227,929		(4,599)			(4,599)		223,330	223,330			
100144844	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	232,538		(9,697)			(9,697)		222,841	222,841			
3310063734	SOUTH OZONE PRK	NY		01/23/2024	03/31/2025	227,057							227,057	227,057			
100102536	SPRING	TX		06/07/2023	01/09/2025	216,758		4,321			4,321	10,191	231,270	231,232	(38)		(38)
323090939	BIRMINGHAM	AL		04/24/2024	03/31/2025	226,850							226,850	226,850			
100180464	FOLEY	AL		11/26/2024	03/05/2025	226,672		(10,778)			(10,778)		215,894	215,894			
3340077732	KNOXVILLE	TN		07/19/2024	01/28/2025	226,512							226,512	226,512			
3310034023	MIRAMAR BEACH	FL		04/29/2022	02/28/2025	226,240							226,240	226,240			
100138030	NEW ORLEANS	LA		12/13/2023	03/05/2025	225,965		(12,460)			(12,460)		213,505	213,505			
100141294	DECATUR	GA		01/30/2024	02/06/2025	225,471		(5,640)			(5,640)		219,831	219,831			
100071442	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	02/20/2025	251,908							251,908	251,908			
100140635	ROSWELL	NM		01/19/2024	03/16/2025	217,840		(4,911)			(4,911)	7,350	220,278	220,302	25		25
100144709	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	229,399		(9,669)			(9,669)		219,730	219,730			
3310050154	WESTBURY	NY		04/19/2023	03/31/2025	224,810							224,810	224,810			
100113722	OVERLAND PARK	KS		06/29/2023	03/05/2025	224,738		31,982			31,982		256,720	256,720			
100138103	KISSIMMEE	FL		12/14/2023	03/06/2025	224,585		(1,468)			(1,468)		223,116	223,116			
3340068723	KENNEBUNKPORT	ME		03/14/2024	03/27/2025	224,532							224,532	224,532			
3340085259	KEANSBURG	NJ		10/10/2024	01/28/2025	224,532							224,532	224,532			
100164535	FORNEY	TX		08/21/2024	03/16/2025	224,374		(5,831)			(5,831)		218,543	218,543			
100119523	LAWRENCEVILLE	GA		07/28/2023	02/16/2025	223,582		3,279			3,279		226,862	226,862			
100076036	COEUR D ALENE	ID		01/07/2022	02/17/2025	223,171		(1,972)			(1,972)		221,199	221,199			
100144874	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	227,980		(10,004)			(10,004)		217,976	217,976			
100102625	MIDDLEBURG HEIGHTS	OH		06/22/2023	01/10/2025	223,034		(11,507)			(11,507)		211,527	211,527			
3340069663	CAPE CORAL	FL		03/14/2024	01/28/2025	222,151							222,151	222,151			
100138835	MIDDLEVILLE	MI		12/21/2023	01/18/2025	221,840		(3,999)			(3,999)		217,841	217,841			
100164889	HEBRON	KY		08/28/2024	03/09/2025	221,680		(6,140)			(6,140)		215,540	215,540			
100174862	SACRAMENTO	CA		10/31/2024	02/03/2025	221,482		(10,000)			(10,000)		211,482	211,482			
100178501	REYNOLDSBURG	OH		11/21/2024	01/31/2025	221,263		(10,513)			(10,513)		210,750	210,750			
3340067497	CALABASH	NC		03/14/2024	01/28/2025	221,098							221,098	221,098			
100060187	SLIDELL	LA		06/25/2021	02/17/2025	220,221		(5,137)			(5,137)		215,084	215,084			
100090420	PARAMOUNT	CA		12/28/2022	02/09/2025	219,594		(9,891)			(9,891)		209,703	209,703			
3320048804	HUMBLE	TX		04/04/2023	01/31/2025	219,448							219,448	219,448			
100115101	EAGLE MOUNTAIN	UT		07/14/2023	01/16/2025	218,763		(397)			(397)		218,366	218,366			
100129298	AURORA	IL		09/25/2023	03/16/2025	218,117		680			680		218,797	218,797			
3310054956	SAN BERNARDINO	CA		08/31/2023	03/31/2025	217,872							217,872	217,872			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111973	GLENDALE	CA		06/29/2023	02/05/2025	217,665		85,981			85,981		303,646	303,646			
100145764	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	222,189		(9,037)			(9,037)		213,152	213,152			
100169748	OCALA	FL		09/30/2024	01/31/2025	217,463		(66)			(66)		217,396	217,396			
100135206	BROKEN BOW	OK		11/07/2023	01/05/2025	217,458		(4,414)			(4,414)		213,043	213,043			
3340064803	PAHOA	HI		02/26/2024	01/28/2025	217,404							217,404	217,404			
100057902	RENO	NV		06/30/2021	03/17/2025	217,291		(7,175)			(7,175)		210,116	210,116			
100099723	ROTTERDAM	NLD		02/27/2023	02/20/2025	222,483							222,483	222,483			
3320047388	SHAFTER	CA		02/27/2023	01/31/2025	216,860							216,860	216,860			
100054485	WEST WARWICK	RI		03/23/2021	01/07/2025	216,725		(17,264)			(17,264)		199,461	199,461			
100136317	BOYNTON BEACH	FL		11/20/2023	02/17/2025	216,187		4,580			4,580		220,766	220,766			
100128885	LEXINGTON	KY		09/21/2023	02/05/2025	216,151		(5,961)			(5,961)		210,191	210,191			
100128757	PORTLAND	OR		09/21/2023	03/09/2025	216,128		(16,214)			(16,214)		199,915	199,915			
100144735	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	220,511		(9,445)			(9,445)		211,067	211,067			
100023645	COLLEGE STATION	TX		09/04/2018	03/21/2025	215,549		(4,421)			(4,421)		211,128	211,128			
100088894	WHITING	IN		11/15/2022	02/22/2025	215,179		(5,629)			(5,629)		209,550	209,550			
100165590	NEWPORT NEWS	VA		10/04/2024	01/09/2025	214,345		(21,086)			(21,086)		193,259	193,259			
100131709	DECATUR	GA		10/06/2023	02/11/2025	213,813		4,323			4,323		218,136	218,136			
100158100	OMAHA	NE		07/09/2024	02/18/2025	213,903		(5,047)			(5,047)		208,856	208,856			
3310065328	JERSEY CITY	NJ		01/09/2024	01/29/2025	213,558							213,558	213,558			
100145635	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	218,073		(7,758)			(7,758)		210,315	210,315			
100145633	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	218,051		(7,736)			(7,736)		210,315	210,315			
100148982	SOUTH JORDAN	UT		04/17/2024	01/05/2025	213,559		(5,380)			(5,380)		208,180	208,180			
100179950	BAINBRIDGE	GA		11/25/2024	02/17/2025	213,357		15,898			15,898		229,255	229,255			
100152393	BAKERSFIELD	CA		05/17/2024	01/17/2025	213,315		(4,267)			(4,267)		209,048	209,048			
3340082668	SOUTH AMBOY	NJ		08/26/2024	02/27/2025	213,125							213,125	213,125			
100175785	LIBERTY	NY		11/12/2024	02/11/2025	212,670		(4,670)			(4,670)		208,000	208,000			
100000627	ORANGE BEACH	AL		09/27/2016	01/05/2025	212,638		19,530			19,530		232,168	232,168			
100086719	LITHIA	FL		09/30/2022	02/22/2025	212,619		(4,256)			(4,256)		208,363	208,363			
3340064802	PAHOA	HI		02/26/2024	02/27/2025	211,574							211,574	211,574			
100164541	POMONA	CA		08/21/2024	01/16/2025	211,548		(7,147)			(7,147)		204,401	204,401			
100064537	CLIFTON	NJ		07/01/2021	03/20/2025	211,524		4,136			4,136		215,660	215,660			
100062350	APACHE JUNCTION	AZ		07/01/2021	02/20/2025	211,055		(3,716)			(3,716)		207,339	207,339			
100164591	CHARLOTTE	NC		08/21/2024	01/16/2025	210,871		(5,219)			(5,219)		205,652	205,652			
100086987	JACKSON	NJ		11/04/2022	03/09/2025	210,787		(9,350)			(9,350)		201,437	201,437			
3340073667	SCRANTON	PA		04/05/2024	03/27/2025	210,603							210,603	210,603			
3340067214	FITCHBURG	MA		02/26/2024	02/27/2025	210,276							210,276	210,276			
100079614	CROSS HILL	SC		04/25/2022	03/22/2025	210,100		5,151			5,151		215,251	215,251			
100138676	CHARLOTTE	NC		02/02/2024	01/09/2025	209,737		(14,759)			(14,759)		194,978	194,978			
100103600	BAKERSFIELD	CA		05/08/2023	02/09/2025	209,619		(2,678)			(2,678)		206,941	206,941			
100079183	PUEBLO	CO		02/24/2022	01/17/2025	209,424		(2,002)			(2,002)		207,421	207,421			
100153199	GASTONIA	NC		05/30/2024	01/18/2025	209,033		(4,781)			(4,781)		204,252	204,252			
100068468	EAST POINT	GA		08/25/2021	01/17/2025	208,987		(7,530)			(7,530)		201,457	201,457			
100144653	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	213,566		(9,153)			(9,153)		204,413	204,413			
100145123	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	203,663		(8,525)			(8,525)	9,384	204,523	204,473	(50)		(50)
3340073947	PHILADELPHIA	PA		05/23/2024	03/27/2025	208,489							208,489	208,489			
3340070552	SCRANTON	PA		02/26/2024	01/28/2025	208,451							208,451	208,451			
100172924	OKLAHOMA CITY	OK		10/25/2024	03/05/2025	208,298		(4,358)			(4,358)		203,940	203,940			
100145642	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	212,710		(7,653)			(7,653)		205,057	205,057			
100145056	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	212,730		(9,549)			(9,549)		203,180	203,180			
100127980	ANTIOCH	TN		09/08/2023	01/11/2025	208,015		3,562			3,562		211,578	211,578			
100145723	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	212,455		(9,011)			(9,011)		203,445	203,445			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126329	NEW CANEY	TX		08/30/2023	01/09/2025	207,901		(5,981)			(5,981)		201,920	201,920			
100134985	MIAMI	FL		10/30/2023	01/06/2025	207,676		(9,188)			(9,188)		198,488	198,488			
100115647	PENNSAUKEN	NJ		07/19/2023	03/09/2025	207,464		(3,607)			(3,607)		203,857	203,857			
100081588	KATY	TX		03/30/2022	01/09/2025	207,214		(9,563)			(9,563)		197,651	197,651			
100133448	RICHMOND	VA		10/19/2023	03/11/2025	207,129		(12,289)			(12,289)		194,840	194,840			
3340069083	SOUTHBURY	CT		02/26/2024	01/28/2025	206,641							206,641	206,641			
100090235	NEW BRITAIN	CT		01/13/2023	03/22/2025	206,603		(7,222)			(7,222)		199,381	199,381			
100077796	WEST PALM BEACH	FL		12/23/2021	02/09/2025	205,858		(17,184)			(17,184)		188,674	188,674			
3410000655	DENVILLE	NJ		12/23/2024	03/28/2025	205,585							205,585	205,585			
100067415	CEDAR CITY	UT		09/23/2021	02/17/2025	196,424		(5,012)			(5,012)	9,236	200,649	200,561	(88)		(88)
100076300	CYPRESS	TX		01/07/2022	01/17/2025	205,480		(3,603)			(3,603)		201,877	201,877			
100048752	RANCHO CUCAMONGA	CA		11/20/2020	03/07/2025	205,206		(5,259)			(5,259)		199,946	199,946			
100161944	WAUKEGAN	IL		07/31/2024	01/05/2025	204,980		(8,929)			(8,929)		196,050	196,050			
100134429	NETHERLANDS	NLD		10/27/2023	02/20/2025	208,665							208,665	208,665			
100184749	TINTON FALLS	NJ		12/17/2024	03/16/2025	204,463		(7,392)			(7,392)		197,070	197,070			
3320044936	DOUGLASVILLE	GA		05/11/2023	03/30/2025	204,311							204,311	204,311			
3320044935	DOUGLASVILLE	GA		05/11/2023	03/30/2025	204,311							204,311	204,311			
3340072816	PLANO	TX		04/05/2024	03/27/2025	204,288							204,288	204,288			
3320046480	CATSKILL	NY		02/27/2023	03/30/2025	203,594							203,594	203,594			
3340065666	THE BRONX	NY		02/26/2024	03/27/2025	203,544							203,544	203,544			
100128494	NOKOMIS	FL		09/15/2023	03/11/2025	203,494		(2,118)			(2,118)		201,376	201,376			
100145386	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	207,423		(8,794)			(8,794)		198,629	198,629			
100145367	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	207,306		(8,686)			(8,686)		198,619	198,619			
100118074	LAKE WORTH	FL		07/20/2023	03/05/2025	202,783		2,705			2,705		205,488	205,488			
100145296	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	207,065		(7,460)			(7,460)		199,604	199,604			
100174639	NEW BRAUNFELS	TX		10/31/2024	03/03/2025	202,433		(13,257)			(13,257)		189,175	189,175			
40019029	ORANGE	NJ		04/20/2021	01/28/2025	202,322							202,322	202,322			
100115722	WINTER PARK	FL		07/20/2023	01/17/2025	202,156		(3,247)			(3,247)		198,909	198,909			
100145562	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	205,977		(8,327)			(8,327)		197,650	197,650			
100120819	LUBBOCK	TX		08/25/2023	03/11/2025	201,452		(11,349)			(11,349)		190,102	190,102			
100076041	OCEAN CITY	MD		01/07/2022	03/17/2025	201,193		(2,511)			(2,511)		198,682	198,682			
100141568	FORT WORTH	TX		01/30/2024	02/05/2025	200,645		(14,249)			(14,249)		186,396	186,396			
3310069608	BONSALL	CA		02/15/2024	01/29/2025	200,624							200,624	200,624			
100111349	EMERSON	NJ		06/29/2023	01/05/2025	200,531		10,086			10,086		210,617	210,617			
100144858	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	203,914		(8,212)			(8,212)		195,701	195,701			
3320046479	CATSKILL	NY		02/27/2023	03/30/2025	199,505							199,505	199,505			
100089702	HELMOND	NLD		11/29/2022	01/21/2025	198,775							198,775	198,775			
100115443	NORTH CHESTERFIELD	VA		07/17/2023	02/09/2025	199,293		(5,385)			(5,385)		193,908	193,908			
100148047	TRUCKEE	CA		04/10/2024	02/16/2025	198,831		(3,520)			(3,520)		195,311	195,311			
100081484	ALBANY	OR		03/18/2022	02/17/2025	198,639		3,818			3,818		202,457	202,457			
100065891	TILBURG	NLD		07/30/2021	02/20/2025	226,841							226,841	226,841			
100061550	AMSTERDAM/AMSTELVEEN	NLD		06/30/2021	01/21/2025	226,747							226,747	226,747			
100087634	GORREDIJK	NLD		09/27/2022	01/21/2025	183,409							183,409	183,409			
3340068155	DES PLAINES	IL		02/26/2024	01/28/2025	197,802							197,802	197,802			
100145303	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	202,030		(7,294)			(7,294)		194,736	194,736			
100144952	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	201,947		(7,211)			(7,211)		194,736	194,736			
100145316	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	201,775		(7,234)			(7,234)		194,541	194,541			
100068483	CHEYENNE	WY		08/25/2021	02/17/2025	196,922		(7,639)			(7,639)		189,283	189,283			
3310050478	CHILLICOTHE	OH		04/27/2023	01/31/2025	196,348							196,348	196,348			
100151892	HOUSTON	TX		05/10/2024	01/05/2025	196,215		(20,496)			(20,496)		175,719	175,719			
100182326	EDISON	NJ		12/12/2024	02/17/2025	196,091		(1,091)			(1,091)		195,000	195,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143004	NORTH CHARLESTON	SC		02/12/2024	02/09/2025	196,060		1,362			1,362		197,422	197,422			
3340072215	PATERSON	NJ		04/30/2024	03/27/2025	196,020							196,020	196,020			
100088138	ELKO	NV		10/25/2022	01/22/2025	195,747		(9,925)			(9,925)		185,823	185,823			
100142813	FORNEY	TX		02/08/2024	03/05/2025	195,723		(9,366)			(9,366)		186,356	186,356			
100117037	DALLAS	TX		07/20/2023	03/05/2025	195,721		18,431			18,431		214,152	214,152			
3500112222	ABINGDON	MD		11/27/2024	03/28/2025	195,460							195,460	195,460			
100116480	KISSIMMEE	FL		07/20/2023	01/05/2025	195,379		51,952			51,952		247,331	247,331			
100102648	SHELBY TOWNSHIP	MI		06/22/2023	03/10/2025	194,785		(9,860)			(9,860)		184,925	184,925			
100080251	TWICKENHAM	GBR		02/22/2022	03/20/2025	211,060							211,060	211,060			
3340078386	PALM BAY	FL		07/29/2024	03/27/2025	187,744						6,346	194,090	194,055	(35)		(35)
3310055602	NEWARK	NJ		09/15/2023	03/31/2025	193,941							193,941	193,941			
100127576	PFLUGERVILLE	TX		09/08/2023	02/17/2025	193,860		(79)			(79)		193,781	193,781			
100144698	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	197,888		(8,458)			(8,458)		189,430	189,430			
3340075627	SUN CITY CENTER	FL		05/10/2024	01/28/2025	193,248							193,248	193,248			
3340073431	POTTSVILLE	PA		05/17/2024	03/27/2025	193,023							193,023	193,023			
100144965	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	197,058		(8,251)			(8,251)		188,807	188,807			
100076003	PORT CHARLOTTE	FL		01/07/2022	01/17/2025	192,819		(8,002)			(8,002)		184,817	184,817			
3310059921	PALMETTO BAY	FL		10/06/2023	01/30/2025	192,768							192,768	192,768			
100145354	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	196,859		(6,991)			(6,991)		189,868	189,868			
100149212	MESA	AZ		04/22/2024	03/05/2025	192,639		(4,005)			(4,005)		188,634	188,634			
100145317	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	196,266		(6,983)			(6,983)		189,283	189,283			
100145641	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	196,274		(6,991)			(6,991)		189,283	189,283			
3310055005	FORT MYERS BEACH	FL		06/29/2023	01/30/2025	192,085							192,085	192,085			
100088518	GRONINGEN	NLD		10/27/2022	02/20/2025	214,846							214,846	214,846			
100154926	ORLANDO	FL		07/19/2024	02/24/2025	191,992		1,312			1,312		193,304	193,304			
100159458	PFLUGERVILLE	TX		07/15/2024	02/17/2025	191,903		(5,441)			(5,441)		186,462	186,462			
100147677	PASADENA	MD		04/04/2024	01/05/2025	191,810		(6,226)			(6,226)		185,584	185,584			
3310080752	RANCHO CUCAMONGA	CA		08/19/2024	01/29/2025	191,654							191,654	191,654			
100113314	SILVER SPRING	MD		06/29/2023	02/05/2025	191,615		24,718			24,718		216,333	216,333			
100110055	WILLINGBORO	NJ		06/23/2023	01/09/2025	191,492		(695)			(695)		190,798	190,798			
100066289	JACKSONVILLE	FL		08/02/2021	03/20/2025	191,330		(2,043)			(2,043)		189,287	189,287			
3340075120	SUN CITY CENTER	FL		04/30/2024	01/28/2025	191,139							191,139	191,139			
100063488	WEST SPRINGFIELD	MA		07/01/2021	03/20/2025	190,842		(3,206)			(3,206)		187,637	187,637			
100109792	SNOQUALMIE	WA		08/04/2023	03/09/2025	190,575		(6,578)			(6,578)		183,997	183,997			
100102584	MARYVILLE	TN		06/07/2023	01/09/2025	190,179		(5,626)			(5,626)		184,553	184,553			
100145464	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	194,081		(8,464)			(8,464)		185,616	185,616			
3300004923	NEW MILFORD	NJ		04/02/2024	01/27/2025	190,064							190,064	190,064			
3500104171	FORT LAUDERDALE	FL		08/12/2024	02/26/2025	189,859							189,859	189,859			
100139056	BALTIMORE	MD		12/28/2023	01/09/2025	189,642		(7,014)			(7,014)		182,628	182,628			
100113922	IRVINE	CA		06/29/2023	02/05/2025	189,613		7,901			7,901		197,513	197,513			
100139566	DADE CITY	FL		12/28/2023	02/05/2025	188,075		(4,440)			(4,440)		183,635	183,635			
100137139	BULLHEAD CITY	AZ		11/28/2023	02/11/2025	187,522		(8,862)			(8,862)		178,660	178,660			
100145282	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	191,199		(7,173)			(7,173)		184,026	184,026			
100139342	COVINGTON	KY		12/28/2023	02/09/2025	187,084		(6,758)			(6,758)		180,327	180,327			
100134116	WESTON	FL		12/08/2023	03/10/2025	186,942		(13,078)			(13,078)		173,864	173,864			
100145634	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	190,874		(6,849)			(6,849)		184,025	184,025			
100145639	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	190,839		(6,813)			(6,813)		184,025	184,025			
100145637	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	190,822		(6,796)			(6,796)		184,025	184,025			
100145057	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	191,039		(7,787)			(7,787)		183,252	183,252			
100145292	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	190,784		(6,758)			(6,758)		184,025	184,025			
3340079589	TAMPA	FL		07/19/2024	03/27/2025	186,516							186,516	186,516			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043058	MIRAMAR	FL		05/28/2020	02/05/2025	186,144		12,721			12,721		198,865	198,865			
100117297	FRESNO	CA		07/20/2023	01/05/2025	186,045		(1,786)			(1,786)		184,260	184,260			
3310082125	CAPE MAY COURT HOUSE	NJ		09/03/2024	03/31/2025	185,996							185,996	185,996			
100153072	FRESNO	TX		06/27/2024	01/09/2025	185,708		(11,115)			(11,115)		174,593	174,593			
3320049423	CHICAGO	IL		03/15/2023	03/30/2025	185,579							185,579	185,579			
100174578	YORK	PA		10/31/2024	01/31/2025	185,384		(74)			(74)		185,309	185,309			
100165315	CHARLESTON	SC		08/29/2024	02/05/2025	184,299		(4,725)			(4,725)		179,574	179,574			
100088045	DORAL	FL		10/25/2022	01/22/2025	184,210		(1,865)			(1,865)		182,345	182,345			
100138424	EWA BEACH	HI		12/18/2023	01/09/2025	183,601		(13,840)			(13,840)		169,760	169,760			
100149561	MELISSA	TX		04/26/2024	03/16/2025	183,437		(4,475)			(4,475)		178,962	178,962			
100142756	DALLAS	TX		02/08/2024	03/17/2025	183,308		(2,978)			(2,978)		180,330	180,330			
3500106045	LOUISVILLE	KY		09/12/2024	03/28/2025	177,207						6,003	183,210	183,211			
100145564	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	186,882		(7,640)			(7,640)		179,242	179,242			
100139341	FLORENCE	KY		12/28/2023	02/09/2025	182,893		(7,057)			(7,057)		175,836	175,836			
100091423	WESTMINSTER	CO		02/22/2023	03/17/2025	182,231		(5,525)			(5,525)		176,706	176,706			
100090223	TAMPA	FL		01/13/2023	03/22/2025	181,941		(4,516)			(4,516)		177,425	177,425			
100138122	HOLLYWOOD	FL		12/14/2023	03/06/2025	181,785		(2,230)			(2,230)		179,555	179,555			
100176028	JOLIET	IL		12/20/2024	02/09/2025	181,774		(6,774)			(6,774)		175,000	175,000			
100134420	NETHERLANDS	NLD		10/27/2023	03/20/2025	185,469							185,469	185,469			
3340069549	HAGERSTOWN	MD		02/26/2024	02/27/2025	181,289							181,289	181,289			
3310061046	WASHOUGAL	WA		10/31/2023	02/28/2025	181,087							181,087	181,087			
100092016	RIVERDALE	GA		02/09/2023	01/09/2025	181,054		(3,857)			(3,857)		177,197	177,197			
100066089	BORDENTOWN	NJ		08/02/2021	02/20/2025	180,842		(9)			(9)		180,833	180,833			
100151189	SAVANNAH	GA		05/10/2024	03/17/2025	180,734		(5,151)			(5,151)		175,583	175,583			
100145734	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	184,290		(7,971)			(7,971)		176,319	176,319			
100138406	KNOXVILLE	TN		12/18/2023	01/09/2025	179,985		(8,874)			(8,874)		171,111	171,111			
100157900	AVON	CT		07/09/2024	01/17/2025	179,956		(4,552)			(4,552)		175,404	175,404			
100013888	PALMDALE	CA		05/25/2017	02/05/2025	179,744		22,729			22,729		202,472	202,472			
100155198	COCOA	FL		07/19/2024	01/24/2025	179,582		(19,021)			(19,021)		160,561	160,561			
100145078	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	182,952		(7,882)			(7,882)		175,071	175,071			
3340068739	NEW LONDON	CT		02/29/2024	02/27/2025	178,992							178,992	178,992			
3300003591	EATONTOWN	NJ		05/26/2022	01/27/2025	178,612							178,612	178,612			
100133961	ERLANGER	KY		10/25/2023	01/09/2025	178,343		(4,809)			(4,809)		173,534	173,534			
100145293	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	181,854		(6,592)			(6,592)		175,262	175,262			
100145318	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	181,852		(6,590)			(6,590)		175,262	175,262			
100091465	CEDARTOWN	GA		01/20/2023	01/09/2025	177,689		(4,313)			(4,313)		173,376	173,376			
100091257	HARVEYS LAKE	PA		01/31/2023	01/09/2025	176,484		(8,194)			(8,194)		168,291	168,291			
3340071722	CAPE CORAL	FL		03/21/2024	03/27/2025	175,891							175,891	175,891			
100145060	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	179,745		(8,246)			(8,246)		171,500	171,500			
100099802	TRENTON	NJ		02/28/2023	02/09/2025	175,717		(4,194)			(4,194)		171,524	171,524			
100076047	VALDOSTA	GA		01/07/2022	01/17/2025	175,244		(5,579)			(5,579)		169,666	169,666			
3340073591	WEST COLUMBIA	SC		05/23/2024	01/28/2025	175,121							175,121	175,121			
100145422	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	178,722		(7,779)			(7,779)		170,944	170,944			
100085062	ZIERIKZEE	NLD		07/27/2022	01/21/2025	172,210							172,210	172,210			
100134652	FORT LAUDERDALE	FL		10/30/2023	02/06/2025	174,602		(1,231)			(1,231)		173,371	173,371			
3310052960	HAMPTON BAYS	NY		05/18/2023	01/29/2025	174,280							174,280	174,280			
100164632	THREE LAKES	WI		08/21/2024	01/16/2025	174,106		(2,235)			(2,235)		171,871	171,871			
100079826	LAKE GENEVA	WI		04/08/2022	03/22/2025	173,892		(5,360)			(5,360)		168,532	168,532			
100120739	DENVER	CO		08/25/2023	02/16/2025	173,764		1,317			1,317		175,080	175,080			
3340068670	PHILLIPSBURG	NJ		03/14/2024	03/27/2025	173,567							173,567	173,567			
100131742	COLUMBIA	TN		10/06/2023	03/11/2025	173,482		5,566			5,566		179,048	179,048			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136750	KANSAS CITY	KS		11/27/2023	03/09/2025	173,463		(5,367)			(5,367)		168,096	168,096			
100088089	BALTIMORE	MD		10/25/2022	03/22/2025	173,461		(4,612)			(4,612)		168,849	168,849			
100145712	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	177,269		(7,707)			(7,707)		169,562	169,562			
100145368	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	176,983		(7,430)			(7,430)		169,553	169,553			
100118859	DECATUR	GA		08/30/2023	03/09/2025	173,252		(20,761)			(20,761)		152,491	152,491			
100144947	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	177,017		(6,629)			(6,629)		170,388	170,388			
100055723	CHICAGO	IL		03/23/2021	01/07/2025	172,904		(11,543)			(11,543)		161,360	161,360			
3340077164	WEST BEND	WI		05/23/2024	02/27/2025	172,767							172,767	172,767			
3340086464	PATERSON	NJ		10/23/2024	03/27/2025	172,704							172,704	172,704			
100145027	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	176,158		(7,769)			(7,769)		168,389	168,389			
100065303	APPLE VALLEY	CA		07/28/2021	01/17/2025	172,337		(3,501)			(3,501)		168,836	168,836			
3310066481	JERSEY CITY	NJ		01/09/2024	03/31/2025	172,260							172,260	172,260			
100049124	WENDELL	NC		11/20/2020	01/07/2025	172,255		(25,112)			(25,112)		147,143	147,143			
3310080842	SOUTH ORANGE	NJ		08/19/2024	01/29/2025	172,022							172,022	172,022			
100061708	LOUISVILLE	KY		07/01/2021	02/20/2025	171,899		(2,215)			(2,215)		169,684	169,684			
3340074128	OLD FORGE	PA		04/12/2024	02/27/2025	171,072							171,072	171,072			
100115208	BEVERLY	NJ		07/17/2023	03/09/2025	162,999		(4,413)			(4,413)	7,735	166,320	166,279	(41)		(41)
3340073440	STUART	FL		04/12/2024	03/27/2025	170,557							170,557	170,557			
3310051006	THE BRONX	NY		04/27/2023	03/31/2025	170,433							170,433	170,433			
100077860	TWICKENHAM	GBR		12/29/2021	01/21/2025	183,126							183,126	183,126			
100118840	BOLINGBROOK	IL		08/30/2023	01/09/2025	169,960		(10,138)			(10,138)		159,821	159,821			
100156711	ELSMERE	KY		06/26/2024	02/05/2025	169,950		(10,382)			(10,382)		159,568	159,568			
100127178	BRADENTON	FL		08/30/2023	03/05/2025	169,310		6,740			6,740		176,050	176,050			
100027986	FARMINGTON HILLS	MI		10/26/2018	01/05/2025	169,077		8,793			8,793		177,870	177,870			
100174390	ELMWOOD PARK	NJ		10/31/2024	01/01/2025	169,027		(4,810)			(4,810)		164,217	164,217			
100136420	KATY	TX		11/20/2023	02/17/2025	168,991		1,004			1,004		169,995	169,995			
3340061659	CHICAGO	IL		04/05/2024	02/27/2025	168,592							168,592	168,592			
100119776	COVINGTON	KY		08/08/2023	02/09/2025	168,580		(5,272)			(5,272)		163,308	163,308			
100144724	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	172,065		(7,372)			(7,372)		164,693	164,693			
100063790	PORTSMOUTH	VA		07/01/2021	01/20/2025	168,176		(1,066)			(1,066)		167,110	167,110			
100145563	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	171,780		(7,072)			(7,072)		164,709	164,709			
100076472	CAPE CORAL	FL		12/21/2021	01/09/2025	167,351		(10,171)			(10,171)		157,180	157,180			
100133774	LAS VEGAS	NV		10/20/2023	01/05/2025	167,293		(10,130)			(10,130)		157,162	157,162			
100088946	BOLTON	CT		11/15/2022	03/22/2025	167,241		2,316			2,316		169,557	169,557			
100141100	SCRANTON	PA		01/30/2024	02/09/2025	167,086		(4,032)			(4,032)		163,054	163,054			
3340071961	TAMPA	FL		03/21/2024	03/27/2025	167,070							167,070	167,070			
3310060700	LITTLE SILVER	NJ		10/06/2023	03/31/2025	167,063							167,063	167,063			
3340063611	FAIRBURN	GA		02/26/2024	02/27/2025	166,928							166,928	166,928			
100141115	HAMBURG	NJ		01/30/2024	02/09/2025	166,921		(3,218)			(3,218)		163,703	163,703			
3340078369	OCALA	FL		08/19/2024	02/27/2025	166,623							166,623	166,623			
3340085192	WHITEVILLE	NC		10/23/2024	01/28/2025	166,320							166,320	166,320			
100117058	NAUGATUCK	CT		07/20/2023	03/05/2025	166,283		14,097			14,097		180,380	180,380			
3310052930	JERSEY CITY	NJ		06/08/2023	03/31/2025	165,726							165,726	165,726			
100115229	TOMS RIVER	NJ		07/17/2023	02/09/2025	165,388		(4,736)			(4,736)		160,653	160,653			
3300003458	WEST LONG BRANCH	NJ		01/18/2022	01/27/2025	165,253							165,253	165,253			
3340070445	SMITHVILLE	TX		06/14/2024	01/28/2025	164,144							164,144	164,144			
100133769	BALTIMORE	MD		10/20/2023	03/05/2025	164,043		(5,896)			(5,896)		158,146	158,146			
100137523	SHAKOPEE	MN		12/08/2023	03/17/2025	164,037		(2,522)			(2,522)		161,516	161,516			
100157825	MARIETTA	GA		08/01/2024	02/09/2025	163,781		(14,254)			(14,254)		149,527	149,527			
3310062646	LOS ANGELES	CA		01/09/2024	02/28/2025	163,588							163,588	163,588			
100144781	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	166,917		(4,248)			(4,248)		162,669	162,669			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320042444	WILLINGBORO	NJ		01/10/2023	02/27/2025	163,330							163,330	163,330			
100111909	SAINT PETERS	MO		06/29/2023	01/05/2025	163,321		44,375			44,375		207,696	207,696			
100145310	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	166,675		(6,018)			(6,018)		160,657	160,657			
3310063406	SAINT JAMES	NY		11/21/2023	02/28/2025	163,053							163,053	163,053			
100146313	CHULA VISTA	CA		03/19/2024	03/17/2025	163,039		(2,679)			(2,679)		160,360	160,360			
3310079754	BOILING SPRINGS	SC		10/03/2024	03/31/2025	162,875							162,875	162,875			
100103402	ATLANTA	GA		06/16/2023	03/09/2025	162,734		(13,234)			(13,234)		149,500	149,500			
3340074214	FREEPORT	NY		05/10/2024	03/27/2025	162,518							162,518	162,518			
3310081177	COMPTON	CA		08/26/2024	01/29/2025	162,311							162,311	162,311			
100011128	COLORADO SPRINGS	CO		12/23/2016	03/05/2025	162,193		5,940			5,940		168,133	168,133			
100071044	VINELAND	NJ		10/01/2021	02/20/2025	162,046		246			246		162,292	162,292			
3340078376	OCALA	FL		07/29/2024	01/28/2025	161,923							161,923	161,923			
100144623	LAKEMOOR	IL		03/13/2024	03/16/2025	378		(44)			(44)		334	334			
100175529	SPRINGFIELD	MO		12/23/2024	01/31/2025	161,562		(7,690)			(7,690)		153,872	153,872			
100114110	GALESVILLE	WI		06/29/2023	03/05/2025	161,496		52,409			52,409		213,905	213,905			
3340070028	SW CALABASH	NC		03/21/2024	02/27/2025	161,445							161,445	161,445			
100126339	COVINGTON	KY		08/30/2023	02/09/2025	161,167		(5,562)			(5,562)		155,605	155,605			
100088920	EDGEWATER	FL		11/15/2022	03/22/2025	160,791		(13,198)			(13,198)		147,593	147,593			
3340083438	JONESBORO	GA		09/03/2024	01/28/2025	160,776							160,776	160,776			
3310034824	PLAINFIELD	NJ		07/14/2022	02/28/2025	160,380							160,380	160,380			
100063439	STRATFORD	NJ		07/01/2021	02/20/2025	159,863		516			516		160,379	160,379			
100139577	JACKSONVILLE	FL		12/28/2023	03/05/2025	159,793		(3,401)			(3,401)		156,392	156,392			
100012032	GEORGETOWN	SC		03/08/2017	02/13/2025	159,779		15,086			15,086		174,865	174,865			
100047161	VILLA RICA	GA		11/20/2020	03/07/2025	159,744		(4,641)			(4,641)		155,102	155,102			
100138263	PANAMA CITY	FL		12/15/2023	03/09/2025	159,743		3,000			3,000		162,743	162,743			
100145452	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	163,228		(7,183)			(7,183)		156,044	156,044			
100126341	COVINGTON	KY		08/30/2023	02/09/2025	159,712		(4,159)			(4,159)		155,553	155,553			
100144931	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	163,008		(6,988)			(6,988)		156,020	156,020			
100145319	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	162,820		(5,932)			(5,932)		156,887	156,887			
100142848	FORT MYERS	FL		02/09/2024	01/09/2025	158,881		(4,955)			(4,955)		153,926	153,926			
3340084971	EWING TOWNSHIP	NJ		09/26/2024	01/28/2025	158,816							158,816	158,816			
100153824	THOMASVILLE	GA		07/10/2024	03/05/2025	158,715		(12,465)			(12,465)		146,250	146,250			
100029177	JACKSONVILLE	FL		10/26/2018	03/05/2025	158,651		7,027			7,027		165,678	165,678			
100063266	LA PLACE	LA		07/01/2021	01/20/2025	158,621		16			16		158,637	158,637			
100102556	CLIFTON	NJ		06/07/2023	01/09/2025	151,457		1,620			1,620	7,166	160,243	160,206	(36)		(36)
3410000581	BUNNLEVEL	NC		10/23/2024	02/28/2025	158,514							158,514	158,514			
100153417	CEDARTOWN	GA		05/30/2024	02/09/2025	158,416		(3,009)			(3,009)		155,407	155,407			
100126350	ELSMERE	KY		08/30/2023	02/09/2025	158,308		(4,755)			(4,755)		153,553	153,553			
3340083245	WILLINGBORO	NJ		09/18/2024	03/27/2025	158,202							158,202	158,202			
100120573	STOW	OH		08/18/2023	02/05/2025	152,060		(8,541)			(8,541)	5,139	148,657	148,671	14		14
100145159	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	160,252		(6,774)			(6,774)		153,478	153,478			
100145765	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	160,172		(6,606)			(6,606)		153,567	153,567			
3310083669	THE BRONX	NY		10/03/2024	01/29/2025	155,925							155,925	155,925			
100025769	YORK	SC		09/20/2018	03/05/2025	148,447		7,227			7,227	6,998	162,671	162,652	(18)		(18)
3340075479	HAWLEY	PA		05/23/2024	02/27/2025	155,165							155,165	155,165			
100138055	ALLEN	TX		12/13/2023	02/05/2025	154,675		(6,092)			(6,092)		148,584	148,584			
100069508	SPRINGFIELD	MA		09/01/2021	01/20/2025	154,659		(155)			(155)		154,504	154,504			
3340079681	CHICAGO	IL		07/29/2024	02/27/2025	154,499							154,499	154,499			
3320049732	HAMTRAMCK	MI		04/27/2023	01/31/2025	154,440							154,440	154,440			
3310065052	DECATUR	GA		12/22/2023	01/30/2025	154,381							154,381	154,381			
100169088	COLUMBUS	OH		09/27/2024	03/18/2025	153,970		(4,162)			(4,162)		149,807	149,807			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146853	WANAQUE	NJ		03/21/2024	03/11/2025	153,713		(4,624)			(4,624)		149,090	149,090			
3310082818	BRIGHTWATERS	NY		09/18/2024	02/28/2025	153,712							153,712	153,712			
3310058135	NEW HYDE PARK	NY		08/31/2023	01/30/2025	152,940							152,940	152,940			
100115378	MANCHESTER	PA		07/17/2023	02/09/2025	152,618		(4,677)			(4,677)		147,941	147,941			
3340075881	BELLWOOD	IL		05/17/2024	03/27/2025	152,476							152,476	152,476			
100065049	JACKSONVILLE	FL		07/14/2021	01/17/2025	152,166		(4,556)			(4,556)		147,610	147,610			
100054257	BALTIMORE	MD		03/23/2021	02/07/2025	152,131		(29,184)			(29,184)		122,948	122,948			
100091971	COLUMBUS	OH		02/07/2023	02/09/2025	152,120		(7,877)			(7,877)		144,243	144,243			
3320052805	EAST STROUDSBURG	PA		06/08/2023	03/30/2025	151,831							151,831	151,831			
100088573	ZIERIKZEE	NLD		10/27/2022	01/21/2025	169,387							169,387	169,387			
3340074763	PENSACOLA	FL		05/23/2024	03/27/2025	151,371							151,371	151,371			
100145110	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	154,627		(6,390)			(6,390)		148,238	148,238			
3340084108	DETROIT	MI		09/26/2024	01/28/2025	150,995							150,995	150,995			
100099801	MILLVILLE	NJ		02/28/2023	02/09/2025	150,602		(3,100)			(3,100)		147,502	147,502			
100091958	MIDDLEBURG	FL		02/07/2023	02/09/2025	150,557		(8,221)			(8,221)		142,336	142,336			
100067279	TAMARAC	FL		08/02/2021	03/20/2025	150,422		4,141			4,141		154,563	154,563			
3340074873	PHILADELPHIA	PA		05/17/2024	03/27/2025	150,282							150,282	150,282			
100103167	COVINGTON	KY		04/21/2023	01/09/2025	145,447		(3,593)			(3,593)	4,895	146,749	146,676	(72)		(72)
100115383	SUNRISE	FL		07/17/2023	02/09/2025	150,103		(2,159)			(2,159)		147,944	147,944			
100145741	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	153,024		(6,567)			(6,567)		146,457	146,457			
3340062716	LEHIGH ACRES	FL		06/14/2024	03/27/2025	149,689							149,689	149,689			
3310083852	BROOKLYN	NY		09/18/2024	01/29/2025	149,688							149,688	149,688			
3500107489	FORT LAUDERDALE	FL		09/12/2024	01/31/2025	149,531							149,531	149,531			
3300004503	PHILADELPHIA	PA		08/24/2023	03/25/2025	148,960							148,960	148,960			
100139931	NETHERLANDS	NLD		12/28/2023	03/20/2025	159,069							159,069	159,069			
100100544	AUSTIN	TX		04/27/2023	01/09/2025	148,766		(12,128)			(12,128)		136,638	136,638			
100067803	BOZRAH	CT		09/23/2021	01/17/2025	148,515		(7,319)			(7,319)		141,196	141,196			
100155633	DAVENPORT	FL		06/18/2024	02/17/2025	148,491		(1,085)			(1,085)		147,406	147,406			
100145767	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	151,622		(6,291)			(6,291)		145,331	145,331			
3340068984	WARWICK	NY		02/26/2024	03/27/2025	147,352							147,352	147,352			
100145178	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	150,509		(4,470)			(4,470)		146,039	146,039			
100119634	CLEVELAND	OH		08/04/2023	02/09/2025	147,044		(5,631)			(5,631)		141,412	141,412			
100078799	ZEPHYRHILLS	FL		02/24/2022	03/17/2025	146,918		(645)			(645)		146,272	146,272			
3500108020	FORT LAUDERDALE	FL		09/12/2024	03/28/2025	141,988						4,757	146,745	146,710	(35)		(35)
100101800	AURORA	IL		03/31/2023	01/09/2025	146,276		8,364			8,364		154,640	154,640			
100077558	LEHIGH ACRES	FL		01/03/2022	01/20/2025	146,260		(4,728)			(4,728)		141,532	141,532			
3340074625	CHICAGO	IL		05/17/2024	02/27/2025	146,153							146,153	146,153			
100129967	RIVIERA BEACH	FL		09/27/2023	01/09/2025	146,126		(4,142)			(4,142)		141,983	141,983			
3340086056	HILLSIDE	NJ		10/23/2024	03/27/2025	146,124							146,124	146,124			
100145076	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	149,140		(6,231)			(6,231)		142,909	142,909			
3310091631	LINDEN	NJ		12/19/2024	03/31/2025	145,946							145,946	145,946			
100101829	GREENVILLE	SC		03/31/2023	02/09/2025	145,945		(4,376)			(4,376)		141,569	141,569			
100129818	GALLATIN	TN		09/27/2023	01/05/2025	145,911		(2,260)			(2,260)		143,650	143,650			
3310053329	MILFORD	NJ		06/29/2023	01/30/2025	145,753							145,753	145,753			
100174930	BAYTOWN	TX		10/31/2024	03/03/2025	145,687		(9,537)			(9,537)		136,150	136,150			
3310089344	THE BRONX	NY		11/21/2024	03/31/2025	145,679							145,679	145,679			
100133958	COVINGTON	KY		10/25/2023	02/09/2025	145,163		(3,915)			(3,915)		141,248	141,248			
3340074839	HAMMOND	IN		05/17/2024	02/27/2025	144,940							144,940	144,940			
3300003656	LONG BRANCH	NJ		03/31/2022	01/27/2025	144,771							144,771	144,771			
100024539	HARVARD	IL		09/20/2018	02/05/2025	144,729		30,496			30,496		175,225	175,225			
100154506	TOBYHANNA	PA		06/14/2024	03/05/2025	144,546		(4,229)			(4,229)		140,317	140,317			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149994	WARNER ROBINS	GA		06/07/2024	03/09/2025	144,424		(3,690)			(3,690)		140,734	140,734			
100137694	LOGANVILLE	GA		12/08/2023	01/17/2025	144,272		4,073			4,073		148,345	148,345			
100146686	HOUSTON	TX		03/20/2024	02/05/2025	139,599		(19,733)			(19,733)	4,720	124,586	124,536	(50)		(50)
100077555	UNIONVILLE	VA		01/03/2022	01/20/2025	144,127		(2,276)			(2,276)		141,851	141,851			
100076582	SAINT CLAIR SHORES	MI		12/16/2021	02/09/2025	143,953		(12,171)			(12,171)		131,782	131,782			
100145561	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	146,541		(6,054)			(6,054)		140,487	140,487			
3340075828	MOUNT VERNON	OH		05/23/2024	02/27/2025	143,445							143,445	143,445			
3310039537	MILLER PLACE	NY		08/01/2022	03/31/2025	142,857							142,857	142,857			
3310053749	PHILADELPHIA	PA		05/25/2023	03/31/2025	142,709							142,709	142,709			
3300005235	HILLSIDE	NJ		09/04/2024	01/27/2025	142,490							142,490	142,490			
100130344	PEORIA	IL		09/28/2023	01/11/2025	142,448		(7,293)			(7,293)		135,156	135,156			
100101785	HOUSTON	TX		03/31/2023	03/09/2025	142,199		(3,741)			(3,741)		138,458	138,458			
100153559	UNITED KINGDOM	GBR		05/29/2024	03/20/2025	144,217							144,217	144,217			
100012465	MURRAY	UT		04/28/2017	02/13/2025	142,139		10,354			10,354		152,494	152,494			
100071796	MACON	GA		10/14/2021	02/17/2025	142,053		(4,153)			(4,153)		137,901	137,901			
100086563	FLORENCE	AZ		09/30/2022	01/22/2025	142,017		(3,567)			(3,567)		138,450	138,450			
3340085145	BALTIMORE	MD		10/10/2024	03/27/2025	141,689							141,689	141,689			
3310073129	IRVINGTON	NJ		06/14/2024	02/28/2025	141,521							141,521	141,521			
100151728	DEKALB	IL		05/10/2024	01/05/2025	141,430		(5,454)			(5,454)		135,976	135,976			
3310082558	NEWARK	NJ		09/18/2024	03/31/2025	141,372							141,372	141,372			
100043404	VISALIA	CA		08/13/2020	03/05/2025	140,977		622			622		141,599	141,599			
3310071622	MIAMI	FL		03/28/2024	01/29/2025	140,823							140,823	140,823			
100136027	HAGERSTOWN	MD		11/16/2023	01/05/2025	139,697		(4,924)			(4,924)		134,773	134,773			
100136028	HAGERSTOWN	MD		11/16/2023	01/05/2025	139,619		(4,846)			(4,846)		134,773	134,773			
3340084112	DETROIT	MI		10/03/2024	02/27/2025	139,550							139,550	139,550			
100137272	NETHERLANDS	NLD		11/28/2023	02/20/2025	148,311							148,311	148,311			
100126918	CONROE	TX		08/30/2023	03/05/2025	139,198		682			682		139,879	139,879			
100110154	AZLE	TX		06/29/2023	02/09/2025	139,058		(9,058)			(9,058)		130,000	130,000			
3340078273	PHILADELPHIA	PA		07/29/2024	01/28/2025	138,944							138,944	138,944			
100069550	SALISBURY	MD		09/01/2021	02/20/2025	138,755		(1,623)			(1,623)		137,132	137,132			
100126377	CHICAGO HEIGHTS	IL		08/30/2023	03/09/2025	138,600		(4,038)			(4,038)		134,563	134,563			
100024371	DENVER	CO		09/20/2018	01/21/2025	138,591		(2,858)			(2,858)		135,732	135,732			
3310036536	UNIONDALE	NY		06/23/2022	03/31/2025	138,185							138,185	138,185			
100128841	BELTSVILLE	MD		09/21/2023	02/05/2025	138,127		(2,543)			(2,543)		135,585	135,585			
100119699	BALTIMORE	MD		08/08/2023	02/09/2025	137,968		(3,768)			(3,768)		134,200	134,200			
3340072328	MANCHESTER	CT		04/19/2024	01/28/2025	137,966							137,966	137,966			
3340070865	ATLANTIC CITY	NJ		03/07/2024	03/27/2025	137,891							137,891	137,891			
10005612	PEQUOT LAKES	MN		03/23/2021	03/07/2025	137,885		(8,414)			(8,414)		129,472	129,472			
3340070876	TRENTON	NJ		03/21/2024	02/27/2025	137,808							137,808	137,808			
3340077669	DETROIT	MI		06/04/2024	03/27/2025	137,808							137,808	137,808			
3340072556	PITTSBURGH	PA		04/19/2024	03/27/2025	137,808							137,808	137,808			
100136089	HOUSTON	TX		12/18/2023	02/09/2025	137,686		(11,625)			(11,625)		126,060	126,060			
100141159	CHATTANOOGA	TN		01/30/2024	03/09/2025	137,054		(5,598)			(5,598)		131,456	131,456			
3340071715	ATLANTA	GA		04/12/2024	02/27/2025	136,895							136,895	136,895			
3340081428	PHILADELPHIA	PA		08/26/2024	02/27/2025	136,664							136,664	136,664			
100109984	JOHNSTON	RI		06/22/2023	01/09/2025	136,304		(3,070)			(3,070)		133,234	133,234			
100140185	LAS VEGAS	NV		01/11/2024	01/09/2025	135,876		(1,979)			(1,979)		133,897	133,897			
3310065790	VALRICO	FL		01/09/2024	02/28/2025	135,521							135,521	135,521			
100082013	HELMOND	NLD		03/30/2022	02/20/2025	146,357							146,357	146,357			
100174433	WARREN	MI		10/31/2024	03/01/2025	135,111		(3,325)			(3,325)		131,786	131,786			
3340078440	SHALLOTTE	NC		07/29/2024	03/27/2025	134,910							134,910	134,910			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079821	GREEN BAY	WI		04/08/2022	02/22/2025	134,906		(8,173)			(8,173)		126,733	126,733			
3310082229	FELTON	CA		08/26/2024	03/31/2025	134,764							134,764	134,764			
100023214	SALVO	NC		08/16/2018	02/21/2025	134,639		(1,689)			(1,689)		132,950	132,950			
100029074	LAS VEGAS	NV		10/26/2018	03/05/2025	134,575		26,321			26,321		160,896	160,896			
3310034823	PLAINFIELD	NJ		07/25/2022	02/28/2025	133,650							133,650	133,650			
3340068626	LYNCHBURG	VA		04/12/2024	02/27/2025	133,365							133,365	133,365			
100145079	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	136,178		(6,349)			(6,349)		129,828	129,828			
3340072134	PHILADELPHIA	PA		03/21/2024	01/29/2025	132,957							132,957	132,957			
100013386	ORANGE PARK	FL		05/25/2017	01/05/2025	132,781		35,025			35,025		167,806	167,806			
3310080604	CAMANO ISLAND	WA		09/18/2024	02/28/2025	132,239							132,239	132,239			
3340068365	BERWYN	IL		02/26/2024	02/27/2025	132,165							132,165	132,165			
3500103881	LAUDERHILL	FL		07/18/2024	03/28/2025	127,678						4,317	131,995	131,957	(38)		(38)
100090233	GREER	SC		01/13/2023	03/22/2025	131,752		(5,749)			(5,749)		126,003	126,003			
100137371	CAMDEN	NJ		12/01/2023	02/09/2025	131,360		(6,269)			(6,269)		125,091	125,091			
3340071509	MAYWOOD	IL		04/19/2024	03/27/2025	131,076							131,076	131,076			
100120652	SPOTSWOOD	NJ		08/24/2023	03/09/2025	131,067		(4,041)			(4,041)		127,027	127,027			
3310042473	MEMPHIS	TN		11/01/2022	01/29/2025	131,045							131,045	131,045			
100064968	KNOXVILLE	TN		07/14/2021	01/17/2025	131,032		(4,564)			(4,564)		126,468	126,468			
100077579	EL PASO	TX		01/03/2022	03/20/2025	124,926		(2,903)			(2,903)	5,892	127,915	127,896	(20)		(20)
100157556	GRONINGEN	NLD		06/28/2024	01/21/2025	134,921							134,921	134,921			
100076447	SPRING	TX		12/23/2021	03/01/2025	130,275		(5,423)			(5,423)		124,852	124,852			
100145331	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	132,608		(5,419)			(5,419)		127,189	127,189			
100145301	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	132,497		(5,918)			(5,918)		126,579	126,579			
3310036235	CHICAGO	IL		08/01/2022	03/31/2025	129,421							129,421	129,421			
100146521	SPRINGFIELD	VA		03/19/2024	03/17/2025	129,078		(6,149)			(6,149)		122,929	122,929			
100144984	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	131,648		(5,700)			(5,700)		125,948	125,948			
100146053	COLORADO SPRINGS	CO		03/19/2024	01/17/2025	128,424		(4,176)			(4,176)		124,248	124,248			
100081100	CEDAR PARK	TX		03/18/2022	03/17/2025	128,383		1,831			1,831		130,214	130,214			
3340081679	VINELAND	NJ		09/03/2024	01/28/2025	128,304							128,304	128,304			
100066568	VICTORIA	TX		08/02/2021	01/20/2025	128,123		(1,762)			(1,762)		126,362	126,362			
100155613	NEWNAN	GA		06/18/2024	02/17/2025	128,009		(7,363)			(7,363)		120,646	120,646			
100162287	MERIDEN	CT		09/06/2024	03/09/2025	123,424		(9,001)			(9,001)	4,149	118,572	118,586	14		14
3340069755	SCHENECTADY	NY		03/07/2024	03/27/2025	127,584							127,584	127,584			
100159929	CORAL SPRINGS	FL		08/16/2024	03/11/2025	127,340		(2,934)			(2,934)		124,406	124,406			
3310037192	WASHINGTONVILLE	NY		06/29/2022	02/28/2025	127,116							127,116	127,116			
3340062275	MAYWOOD	IL		04/19/2024	01/28/2025	127,115							127,115	127,115			
100062929	ROCK ISLAND	IL		07/01/2021	03/20/2025	126,996		(611)			(611)		126,385	126,385			
100077749	WEST HAVEN	CT		01/03/2022	03/20/2025	126,851		(2,678)			(2,678)		124,173	124,173			
100145896	ACCOKEEK	MD		03/19/2024	01/17/2025	126,564		(4,552)			(4,552)		122,012	122,012			
100141503	LAS VEGAS	NV		01/30/2024	01/05/2025	126,521		(7,234)			(7,234)		119,287	119,287			
3320047601	COLUMBIA	SC		04/04/2023	02/27/2025	122,163						4,120	126,283	126,281	(3)		(3)
100070829	CARTERSVILLE	GA		10/01/2021	02/20/2025	126,279		(1,013)			(1,013)		125,266	125,266			
3310078746	THE BRONX	NY		07/29/2024	03/31/2025	126,225							126,225	126,225			
3340076929	PENSACOLA	FL		06/04/2024	03/27/2025	126,166							126,166	126,166			
100113529	WEST MILFORD	NJ		06/29/2023	02/05/2025	125,905		31,819			31,819		157,724	157,724			
3310077546	FARMINGVILLE	NY		12/12/2024	02/28/2025	125,631							125,631	125,631			
100174536	PITTSBURGH	PA		10/31/2024	01/31/2025	125,618		(47)			(47)		125,570	125,570			
100117903	WATERBURY	CT		07/20/2023	02/05/2025	125,581		(6,461)			(6,461)		119,121	119,121			
100130048	AMBRIDGE	PA		09/27/2023	01/09/2025	124,992		(3,629)			(3,629)		121,363	121,363			
3310081230	WEATHERFORD	TX		08/26/2024	03/31/2025	124,890							124,890	124,890			
100087173	MYRTLE BEACH	SC		10/25/2022	02/01/2025	124,620		8,481			8,481		133,101	133,101			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115180	CLEVELAND	OH		07/17/2023	03/09/2025	124,335		(4,108)			(4,108)		120,227	120,227			
3310034858	STATEN ISLAND	NY		06/08/2023	03/31/2025	124,317							124,317	124,317			
100090725	LAUDERHILL	FL		12/29/2022	02/09/2025	118,372		(2,078)			(2,078)	5,641	121,935	121,989	145	(91)	54
100090164	HOFFMAN ESTATES	IL		01/13/2023	03/22/2025	119,859		(5,556)			(5,556)	4,030	118,333	118,343	9		9
3310052728	FREEPORT	NY		06/08/2023	01/29/2025	123,701							123,701	123,701			
100153198	ORLANDO	FL		05/30/2024	03/18/2025	123,607		(2,303)			(2,303)		121,304	121,304			
100087055	BOLINGBROOK	IL		11/04/2022	03/09/2025	123,394		(9,086)			(9,086)		114,307	114,307			
3340067829	ENFIELD	CT		03/07/2024	01/28/2025	119,152						4,009	123,161	123,156	(5)		(5)
100154954	NORCROSS	GA		07/19/2024	03/21/2025	122,945		(3,767)			(3,767)		119,178	119,178			
3340071298	CHATTANOOGA	TN		03/14/2024	01/28/2025	118,754						3,997	122,751	122,736	(15)		(15)
100012372	DELAND	FL		04/28/2017	02/13/2025	122,569		22,640			22,640		145,209	145,209			
100136815	PITTSBURGH	PA		11/27/2023	01/09/2025	122,407		(3,229)			(3,229)		119,178	119,178			
3340087303	PETERSBURG	VA		10/23/2024	02/27/2025	122,241							122,241	122,241			
100011802	EDINBURG	TX		03/08/2017	03/13/2025	122,190		13,898			13,898		136,088	136,088			
3340070078	JACKSONVILLE	FL		03/14/2024	01/28/2025	122,088							122,088	122,088			
100144878	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	124,732		(5,560)			(5,560)		119,172	119,172			
100063190	BRISTOL	PA		07/01/2021	01/20/2025	117,906		(1,470)			(1,470)	3,967	120,404	120,410	6		6
100145402	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	124,505		(5,812)			(5,812)		118,693	118,693			
3310084993	CENTEREACH	NY		10/03/2024	03/31/2025	121,518							121,518	121,518			
100143633	ARTESIA	NM		02/21/2024	02/09/2025	121,312		(3,250)			(3,250)		118,062	118,062			
100013246	LISBON FALLS	ME		05/25/2017	01/05/2025	120,963		5,417			5,417		126,380	126,380			
3340072462	PHILADELPHIA	PA		04/19/2024	03/27/2025	120,839							120,839	120,839			
100161902	DETROIT	MI		07/31/2024	03/05/2025	120,739		(8,924)			(8,924)		111,815	111,815			
3310082439	WEST MILFORD	NJ		08/19/2024	01/29/2025	120,582							120,582	120,582			
3340071068	WINDHAM	CT		03/14/2024	02/27/2025	120,562							120,562	120,562			
3340064522	LUFKIN	TX		02/26/2024	01/28/2025	120,343							120,343	120,343			
3310036099	PATERSON	NJ		05/19/2022	02/28/2025	120,285							120,285	120,285			
3310081887	FARMINGDALE	NY		09/10/2024	01/29/2025	120,285							120,285	120,285			
3310087463	SHIRLEY	NY		11/21/2024	02/28/2025	116,386						3,922	120,308	120,285	(23)		(23)
100158311	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,565		3,269			3,269		125,834	125,834			
100158304	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,562		3,272			3,272		125,834	125,834			
100158308	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,555		3,280			3,280		125,834	125,834			
100158300	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,554		3,280			3,280		125,834	125,834			
100158302	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,550		3,285			3,285		125,834	125,834			
100158310	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,542		3,293			3,293		125,834	125,834			
100158307	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,542		3,293			3,293		125,834	125,834			
100158305	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,535		3,299			3,299		125,834	125,834			
100158309	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,523		3,311			3,311		125,834	125,834			
100158303	UNITED KINGDOM	GBR		07/09/2024	02/20/2025	122,503		3,332			3,332		125,834	125,834			
100145088	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	122,403		(4,981)			(4,981)		117,422	117,422			
3310086596	LONGMONT	CO		10/10/2024	02/28/2025	119,543							119,543	119,543			
3310084808	WILLIAMSTOWN	NJ		10/03/2024	03/31/2025	119,483							119,483	119,483			
3340064524	LUFKIN	TX		02/26/2024	01/28/2025	119,390							119,390	119,390			
3340069539	HUBERT	NC		03/07/2024	01/28/2025	119,196							119,196	119,196			
100090849	MORRO BAY	CA		01/06/2023	01/09/2025	119,123		(4,209)			(4,209)		114,914	114,914			
100144888	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	121,575		(5,304)			(5,304)		116,270	116,270			
100029432	ELK GROVE	CA		10/26/2018	01/05/2025	118,958		19,554			19,554		138,513	138,513			
100154936	SAINT LOUIS	MO		07/19/2024	02/24/2025	118,903		(9,578)			(9,578)		109,325	109,325			
3310077502	PHILADELPHIA	PA		07/29/2024	01/29/2025	118,723							118,723	118,723			
100081041	JACKSONVILLE	NC		03/18/2022	02/17/2025	118,377		4,072			4,072		122,450	122,450			
3320046963	BALTIMORE	MD		02/27/2023	01/31/2025	117,810							117,810	117,810			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169925	OKLAHOMA CITY	OK		11/08/2024	02/09/2025	117,808		(5,592)			(5,592)		112,217	112,217			
3320043239	BALTIMORE	MD		01/30/2023	02/27/2025	117,587							117,587	117,587			
3320047745	MARKHAM	IL		04/19/2023	03/30/2025	117,305							117,305	117,305			
3340072450	PHILADELPHIA	PA		04/05/2024	02/27/2025	117,216							117,216	117,216			
100178160	FAIRFIELD TOWNSHIP	OH		11/19/2024	03/14/2025	117,067		(5,883)			(5,883)		111,184	111,184			
3310062029	TOMS RIVER	NJ		10/31/2023	03/31/2025	116,706							116,706	116,706			
3310082198	PHILADELPHIA	PA		09/03/2024	03/31/2025	116,276							116,276	116,276			
3310051502	MORGANVILLE	NJ		04/27/2023	01/29/2025	116,159							116,159	116,159			
100099682	CINCINNATI	OH		04/06/2023	02/09/2025	115,842		(3,985)			(3,985)		111,857	111,857			
3340065122	ROBBINS	IL		02/26/2024	02/27/2025	115,790							115,790	115,790			
100110002	WATERBURY	CT		06/22/2023	01/09/2025	115,052		(4,586)			(4,586)		110,466	110,466			
3340075916	BRICK	NJ		05/17/2024	01/28/2025	114,840							114,840	114,840			
3310070099	WASHINGTON	DC		02/15/2024	02/28/2025	114,226							114,226	114,226			
3340082351	SPRINGFIELD	MA		08/26/2024	02/27/2025	114,207							114,207	114,207			
100046984	BOUNTIFUL	UT		11/20/2020	03/07/2025	114,153		(3,215)			(3,215)		110,938	110,938			
3340083570	MONTICELLO	NY		10/10/2024	02/27/2025	114,048							114,048	114,048			
3340075196	PANAMA CITY	FL		07/29/2024	03/27/2025	114,045							114,045	114,045			
100111996	BISBEE	AZ		06/29/2023	03/05/2025	113,957		27,923			27,923		141,880	141,880			
100081961	ASSEN	NLD		03/30/2022	01/21/2025	122,661							122,661	122,661			
100091915	GRONINGEN	NLD		01/27/2023	01/21/2025	115,800						3,717	119,517	119,515	(2)		(2)
3310073676	WINTERGARDEN	FL		06/04/2024	03/31/2025	113,655							113,655	113,655			
3310036136	PATERSON	NJ		05/19/2022	02/28/2025	113,603							113,603	113,603			
100145198	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	115,920		(4,719)			(4,719)		111,202	111,202			
100060887	BLUE SPRINGS	MO		06/01/2021	01/20/2025	113,164		471			471		113,635	113,635			
100145970	HUNTINGTON BEACH	CA		03/19/2024	03/17/2025	112,905		(4,728)			(4,728)		108,177	108,177			
100102548	SILVER SPRING	MD		06/07/2023	01/09/2025	112,858		(6,751)			(6,751)		106,107	106,107			
100145745	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	115,257		(4,950)			(4,950)		110,307	110,307			
100174401	UPLAND	CA		10/31/2024	03/01/2025	112,709		(4,821)			(4,821)		107,888	107,888			
3340075200	PANAMA CITY	FL		07/29/2024	01/28/2025	108,777						3,648	112,425	112,402	(23)		(23)
100147199	CHICAGO	IL		03/28/2024	01/09/2025	112,321		(2,351)			(2,351)		109,969	109,969			
3340085182	REX	GA		10/03/2024	02/27/2025	111,751							111,751	111,751			
100073566	ILFORD	GBR		10/25/2021	01/21/2025	122,616							122,616	122,616			
100162353	SEYMOUR	TN		08/06/2024	03/01/2025	111,015		(1,162)			(1,162)		109,853	109,853			
100112627	CONROE	TX		06/29/2023	03/05/2025	110,987		5,386			5,386		116,373	116,373			
3340083229	GRAND RAPIDS	MI		10/03/2024	03/27/2025	110,880							110,880	110,880			
3310082470	HUNTINGTON STATION	NY		09/18/2024	01/29/2025	110,781							110,781	110,781			
3410000568	BRIDGETON	NJ		10/09/2024	03/28/2025	110,738							110,738	110,738			
3310072869	HAWTHORNE	NJ		04/12/2024	02/28/2025	110,511							110,511	110,511			
3310037710	PATERSON	NJ		06/23/2022	02/28/2025	110,187							110,187	110,187			
3340075919	MARIETTA	GA		05/17/2024	03/27/2025	110,088							110,088	110,088			
3310060632	CHESTER	NY		11/21/2023	01/30/2025	109,593							109,593	109,593			
3310036133	PATERSON	NJ		05/19/2022	02/28/2025	109,593							109,593	109,593			
3340082468	MILLVILLE	NJ		09/03/2024	01/28/2025	109,506							109,506	109,506			
3310037706	PATERSON	NJ		06/29/2022	02/28/2025	109,433							109,433	109,433			
100060354	SPRING	TX		06/01/2021	01/20/2025	109,305		438			438		109,742	109,742			
100145398	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	111,634		(5,058)			(5,058)		106,577	106,577			
100100617	CINCINNATI	OH		04/27/2023	01/09/2025	109,096		(5,041)			(5,041)		104,055	104,055			
3310089274	VALRICO	FL		11/21/2024	03/31/2025	108,932							108,932	108,932			
100053399	SUFFOLK	VA		03/23/2021	01/07/2025	108,755		(16,920)			(16,920)		91,835	91,835			
100144913	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	111,108		(4,831)			(4,831)		106,277	106,277			
100068412	CHEEKTOWAGA	NY		08/25/2021	02/17/2025	108,715		(6,744)			(6,744)		101,971	101,971			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340089713	WEST ALLIS	WI		12/12/2024	01/28/2025	108,702							108,702	108,702			
100130394	SPENCER	OK		09/28/2023	02/11/2025	108,469		(9,175)			(9,175)		99,294	99,294			
3310037712	PATERSON	NJ		06/23/2022	02/28/2025	108,405							108,405	108,405			
3310041247	LAKEWOOD	NJ		11/10/2022	02/28/2025	108,405							108,405	108,405			
100120720	RUSKIN	FL		08/25/2023	02/16/2025	108,328		992			992		109,320	109,320			
3340073623	TRENTON	NJ		04/19/2024	02/27/2025	108,108							108,108	108,108			
100063228	TARENTUM	PA		07/01/2021	02/20/2025	104,552		(1,422)			(1,422)	3,506	106,635	106,641	6		6
3340060698	SUMTER	SC		02/26/2024	03/27/2025	108,029							108,029	108,029			
3310033335	TEHACHAPI	CA		04/29/2022	02/28/2025	88,231							88,231	88,231			
3310053495	BALTIMORE	MD		06/08/2023	01/30/2025	107,876							107,876	107,876			
3310072508	CHAGRIN FALLS	OH		04/19/2024	03/31/2025	107,811							107,811	107,811			
100108338	BRIDGETON	NJ		05/25/2023	03/09/2025	107,682		(4,572)			(4,572)		103,110	103,110			
100147065	OLYMPIA	WA		03/27/2024	02/03/2025	107,574		(791)			(791)		106,782	106,782			
100108339	BRIDGETON	NJ		05/25/2023	02/09/2025	107,449		(4,465)			(4,465)		102,984	102,984			
100115281	HENRYETTA	OK		07/17/2023	03/09/2025	107,356		(3,568)			(3,568)		103,788	103,788			
100173579	UNITED KINGDOM	GBR		10/29/2024	01/21/2025	111,215							111,215	111,215			
100011810	VIRGINIA BEACH	VA		03/08/2017	01/13/2025	106,927		10,617			10,617		117,544	117,544			
100131895	CLINTON TOWNSHIP	MI		10/06/2023	01/05/2025	106,976		(7,245)			(7,245)		99,732	99,732			
3310078491	CENTRAL ISLIP	NY		09/03/2024	02/28/2025	106,920							106,920	106,920			
3310079426	UNIONDALE	NY		09/03/2024	02/28/2025	106,920							106,920	106,920			
3340069593	LAS VEGAS	NV		03/07/2024	03/27/2025	106,920							106,920	106,920			
3340091758	JONESBORO	GA		12/12/2024	03/27/2025	106,920							106,920	106,920			
3310056196	BROOKHAVEN	NY		10/06/2023	01/30/2025	106,901							106,901	106,901			
100136546	CAPE CHARLES	VA		11/20/2023	01/17/2025	106,856		1,171			1,171		108,027	108,027			
3340083745	PARK FOREST	IL		09/26/2024	03/27/2025	106,742							106,742	106,742			
100016415	BEREA	KY		04/05/2018	03/21/2025	106,379		(1,086)			(1,086)		105,294	105,294			
3320051044	GONZALES	LA		04/27/2023	03/30/2025	106,034							106,034	106,034			
3310080832	MASTIC	NY		08/26/2024	01/29/2025	105,881							105,881	105,881			
100128537	RICHMOND	VA		09/18/2023	01/09/2025	105,877		2,107			2,107		107,984	107,984			
3310036134	PATERSON	NJ		05/19/2022	02/28/2025	105,806							105,806	105,806			
100017137	HALETHORPE	MD		04/26/2018	01/05/2025	105,742		(2,081)			(2,081)		103,661	103,661			
100134454	SYLVANIA	OH		10/30/2023	02/09/2025	105,682		(6,915)			(6,915)		98,768	98,768			
100091756	GREENSBORO	NC		03/24/2023	02/09/2025	105,485		(5,709)			(5,709)		99,777	99,777			
100184825	SANTEE	CA		12/17/2024	03/16/2025	105,485		(2,742)			(2,742)		102,743	102,743			
100061740	LUMBERTON	NC		07/01/2021	02/20/2025	105,406		(2,143)			(2,143)		103,263	103,263			
3340067082	BIRMINGHAM	AL		03/14/2024	03/27/2025	105,341							105,341	105,341			
100174565	SAN MARCOS	TX		10/31/2024	01/31/2025	105,254		(34)			(34)		105,221	105,221			
3310052836	HUNTINGTON STATION	NY		06/29/2023	03/31/2025	105,249							105,249	105,249			
100144713	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	107,291		(3,927)			(3,927)		103,363	103,363			
100083855	PLANTATION	FL		07/12/2022	01/22/2025	104,923		(2,434)			(2,434)		102,489	102,489			
100155690	WEYMOUTH	MA		06/18/2024	02/17/2025	104,691		(5,664)			(5,664)		99,027	99,027			
100061054	LAWRENCEVILLE	GA		06/01/2021	02/20/2025	104,570		430			430		105,000	105,000			
100159892	HIALEAH	FL		08/16/2024	03/11/2025	104,562		(5,092)			(5,092)		99,470	99,470			
3320047612	DETROIT	MI		03/15/2023	03/30/2025	104,521							104,521	104,521			
100168576	HUDSON	WI		09/25/2024	02/17/2025	104,281		(2,719)			(2,719)		101,562	101,562			
100071076	BERKELEY SPGS	WV		10/01/2021	02/20/2025	104,162		(536)			(536)		103,627	103,627			
3310077980	STATHAM	GA		07/19/2024	01/29/2025	104,158							104,158	104,158			
100146331	GARDNER	MA		03/19/2024	03/17/2025	104,101		(5,437)			(5,437)		98,663	98,663			
3310062499	MONTGOMERY	IL		02/15/2024	01/29/2025	103,950							103,950	103,950			
100047118	ANDERSON	IN		11/20/2020	01/07/2025	103,806		(6,284)			(6,284)		97,522	97,522			
100076142	DULUTH	MN		01/07/2022	01/17/2025	103,654		(3,914)			(3,914)		99,740	99,740			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101710	MAASTRICHT	NLD		03/30/2023	02/20/2025	109,060							109,060	109,060			
3340076280	AURORA	IL		05/17/2024	01/28/2025	103,356							103,356	103,356			
100145513	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	105,186		(4,463)			(4,463)		100,722	100,722			
100146381	ALBUQUERQUE	NM		03/19/2024	03/17/2025	102,495		(4,330)			(4,330)		98,166	98,166			
100061774	ABINGDON	VA		07/01/2021	02/20/2025	102,348		(1,815)			(1,815)		100,532	100,532			
100129902	EUCLID	OH		09/27/2023	03/09/2025	102,077		(1,924)			(1,924)		100,153	100,153			
3340064016	MARKHAM	IL		04/19/2024	03/27/2025	101,986							101,986	101,986			
100144908	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	104,023		(4,708)			(4,708)		99,315	99,315			
3340074866	BALTIMORE	MD		05/17/2024	02/27/2025	101,376							101,376	101,376			
100146013	PHOENIX	AZ		03/19/2024	03/17/2025	101,341		(6,251)			(6,251)		95,090	95,090			
3340070046	COLUMBIA	SC		03/21/2024	03/27/2025	101,281							101,281	101,281			
100071876	DAYTON	OH		10/14/2021	03/17/2025	100,859		(4,447)			(4,447)		96,412	96,412			
3310060279	HILLSDALE	NJ		12/22/2023	02/28/2025	100,715							100,715	100,715			
100099912	SARCOXIE	MO		03/28/2023	01/22/2025	100,280		(5,564)			(5,564)		94,716	94,716			
100150527	SMYRNA	GA		05/03/2024	02/17/2025	100,088		(2,287)			(2,287)		97,800	97,800			
100136814	PITTSBURGH	PA		11/27/2023	01/09/2025	99,974		(3,058)			(3,058)		96,915	96,915			
100027916	DULUTH	GA		10/26/2018	02/05/2025	99,838		17,138			17,138		116,977	116,977			
100088996	DAYTON	OH		11/15/2022	03/22/2025	99,732		(1,991)			(1,991)		97,741	97,741			
3310081991	OPA-LOCKA	FL		08/26/2024	02/28/2025	99,718							99,718	99,718			
100117079	LAKE PLACID	FL		07/20/2023	02/05/2025	99,191		13,554			13,554		112,745	112,745			
100164906	JOHNSTOWN	PA		08/28/2024	02/09/2025	99,172		(3,456)			(3,456)		95,716	95,716			
3310053949	BERWYN	IL		06/29/2023	01/30/2025	99,124							99,124	99,124			
100027793	PRESCOTT VALLEY	AZ		10/26/2018	03/05/2025	95,671		13,280			13,280	3,212	112,163	112,174	11		11
100068276	ASBURY PARK	NJ		08/25/2021	02/17/2025	95,540		(4,352)			(4,352)	3,218	94,407	94,411	4		4
100064767	ALBANY	NY		07/14/2021	01/17/2025	98,713		(4,781)			(4,781)		93,932	93,932			
100064753	VACAVILLE	CA		07/14/2021	01/17/2025	98,508		(4,827)			(4,827)		93,680	93,680			
3310059548	LAURELTON	NY		10/31/2023	03/31/2025	93,900						4,453	98,353	98,387	109	(74)	35
100145746	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	100,181		(4,262)			(4,262)		95,919	95,919			
100078817	TOLEDO	OH		02/24/2022	02/17/2025	97,770		(283)			(283)		97,487	97,487			
100126750	STONE MOUNTAIN	GA		08/30/2023	01/05/2025	97,685		1,105			1,105		98,789	98,789			
3310090581	WEST MILFORD	NJ		12/05/2024	03/31/2025	97,565							97,565	97,565			
100120817	HUNTERSVILLE	NC		08/25/2023	01/11/2025	97,193		1,434			1,434		98,627	98,627			
3310057207	HOUSTON	TX		11/21/2023	02/28/2025	96,993							96,993	96,993			
100139807	UNITED KINGDOM	GBR		12/18/2023	01/21/2025	97,953							97,953	97,953			
100161614	UNITED KINGDOM	GBR		07/29/2024	03/20/2025	99,047							99,047	99,047			
100101636	HUNTSVILLE	AL		04/26/2023	01/17/2025	96,384		(2,991)			(2,991)		93,393	93,393			
3310061688	BROOKLYN	NY		10/06/2023	03/31/2025	96,228							96,228	96,228			
3340083953	PHILADELPHIA	PA		10/31/2024	02/27/2025	95,990							95,990	95,990			
100177847	CHARLOTTE	NC		11/19/2024	03/14/2025	95,672		(5,980)			(5,980)		89,693	89,693			
3310049379	PHILADELPHIA	PA		04/19/2023	02/28/2025	95,300							95,300	95,300			
100139181	ANTIOCH	TN		12/28/2023	03/06/2025	95,205		(1,770)			(1,770)		93,435	93,435			
100184462	TAMPA	FL		12/17/2024	03/16/2025	95,142		(4,278)			(4,278)		90,864	90,864			
100031719	PORT SAINT LUCIE	FL		03/29/2019	02/05/2025	95,062		2,813			2,813		97,874	97,874			
3310078501	SACRAMENTO	CA		08/26/2024	02/28/2025	95,040							95,040	95,040			
3310087718	CORAM	NY		10/31/2024	03/31/2025	95,040							95,040	95,040			
3340072795	WILLOWICK	OH		04/05/2024	02/27/2025	95,040							95,040	95,040			
100113683	ANTIOCH	TN		06/29/2023	02/05/2025	94,695		31,173			31,173		125,868	125,868			
3340075287	UNIVERSITY PARK	IL		06/04/2024	03/27/2025	94,129							94,129	94,129			
3310064047	FORT LAUDERDALE	FL		01/09/2024	03/31/2025	93,555							93,555	93,555			
3310066223	CENTEREACH	NY		01/23/2024	03/31/2025	93,448							93,448	93,448			
3300004372	IRVINGTON	NJ		04/05/2023	01/27/2025	90,076						3,022	93,098	93,100	2		2

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340071197	CALUMET CITY	IL		05/17/2024	02/27/2025	92,872							92,872	92,872			
100174115	ABILENE	TX		10/31/2024	02/24/2025	89,795		(4,423)			(4,423)	3,015	88,387	88,371	(16)		(16)
3340086203	TEXAS CITY	TX		10/10/2024	03/27/2025	92,506							92,506	92,506			
3340067000	PHILADELPHIA	PA		03/21/2024	02/27/2025	92,444							92,444	92,444			
100135553	BUDA	TX		11/13/2023	02/17/2025	89,146		418			418	3,003	92,567	92,577	10		10
3310055237	EAST ORANGE	NJ		08/31/2023	03/31/2025	91,714							91,714	91,714			
100062043	KILLEEN	TX		07/01/2021	01/20/2025	91,681		(2,014)			(2,014)		89,667	89,667			
100114161	NEW OXFORD	PA		06/29/2023	01/05/2025	90,837		2,341			2,341		93,178	93,178			
3310037709	PATERSON	NJ		06/29/2022	02/28/2025	90,731							90,731	90,731			
3340081787	CANONSBURG	PA		08/26/2024	02/27/2025	90,684							90,684	90,684			
3310083646	IRVINGTON	NJ		09/10/2024	03/31/2025	90,540							90,540	90,540			
100078886	DELRAY BEACH	FL		02/24/2022	02/17/2025	90,538		(2,058)			(2,058)		88,480	88,480			
100127028	NIAGARA FALLS	NY		08/30/2023	01/05/2025	87,311		18,665			18,665	2,927	108,903	108,909	6		6
3310053302	AMITYVILLE	NY		06/29/2023	01/30/2025	90,154							90,154	90,154			
3340072379	WESTWEGO	LA		03/28/2024	03/27/2025	89,991							89,991	89,991			
3310078224	MINERAL	VA		08/26/2024	02/28/2025	89,695							89,695	89,695			
100145423	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	91,525		(4,334)			(4,334)		87,191	87,191			
100145325	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	91,360		(4,275)			(4,275)		87,084	87,084			
100113443	MILWAUKEE	WI		06/29/2023	03/05/2025	89,159		19,536			19,536		108,694	108,694			
3340071185	BURLINGTON	NJ		03/14/2024	01/28/2025	89,100							89,100	89,100			
3340074875	BALTIMORE	MD		04/30/2024	01/28/2025	88,862							88,862	88,862			
100145430	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	90,774		(4,364)			(4,364)		86,410	86,410			
3310059150	LOS ANGELES	CA		11/21/2023	01/29/2025	88,785							88,785	88,785			
3310052322	OSPREY	FL		05/25/2023	02/28/2025	88,773							88,773	88,773			
100146386	CAMARILLO	CA		03/19/2024	02/17/2025	88,715		(5,189)			(5,189)		83,526	83,526			
100107838	SPRING HILL	TN		05/23/2023	01/09/2025	88,216		(2,418)			(2,418)		85,798	85,798			
100144827	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	87,179		(3,695)			(3,695)	2,864	86,349	86,333	(16)		(16)
3310048860	ATLANTA	GA		04/04/2023	03/31/2025	83,194							83,194	83,194			
100018039	PRESCOTT VALLEY	AZ		05/22/2018	02/21/2025	87,593		(1,694)			(1,694)		85,899	85,899			
3340087164	WOODRUFF	SC		10/23/2024	03/27/2025	87,516							87,516	87,516			
3340074459	SPARTANBURG	SC		05/10/2024	02/27/2025	87,347							87,347	87,347			
3340082275	HAMMOND	IN		09/10/2024	03/27/2025	87,041							87,041	87,041			
100158363	UNITED KINGDOM	GBR		07/09/2024	01/21/2025	88,661		2,195			2,195		90,856	90,856			
100071798	BELLEVIEW	FL		10/14/2021	02/17/2025	86,480		(5,380)			(5,380)		81,100	81,100			
100145775	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	88,092		(4,142)			(4,142)		83,950	83,950			
3340071364	EUCLID	OH		04/05/2024	03/27/2025	86,141							86,141	86,141			
100145424	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	88,017		(4,225)			(4,225)		83,792	83,792			
3310055428	TAMPA	FL		06/29/2023	03/31/2025	83,340						2,790	86,129	86,115	(14)		(14)
100146328	WINDSOR	CT		03/19/2024	01/17/2025	85,665		(5,063)			(5,063)		80,602	80,602			
3310047268	BRONX	NY		02/13/2023	01/30/2025	85,388							85,388	85,388			
100028184	GREEN COVE SPRINGS	FL		10/26/2018	03/05/2025	85,365		13,270			13,270		98,635	98,635			
3310069372	HILLSIDE	NJ		02/15/2024	02/28/2025	85,161							85,161	85,161			
3340074458	SPARTANBURG	SC		05/10/2024	02/27/2025	85,160							85,160	85,160			
100113674	WOODSTOCK	CT		06/29/2023	02/05/2025	85,087		38,203			38,203		123,290	123,290			
3310048326	LAKE ARROWHEAD	CA		04/19/2023	01/29/2025	85,076							85,076	85,076			
100064736	PAW PAW	MI		07/14/2021	02/17/2025	85,057		(4,383)			(4,383)		80,674	80,674			
3310067825	HOUSTON	TX		01/23/2024	02/28/2025	85,031							85,031	85,031			
100047901	PORT SAINT LUCIE	FL		11/20/2020	01/07/2025	84,943		(4,172)			(4,172)		80,770	80,770			
3310081745	IRVINGTON	NJ		08/26/2024	02/28/2025	84,942							84,942	84,942			
100145700	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	86,449		(4,099)			(4,099)		82,350	82,350			
3340074450	COLUMBUS	GA		04/30/2024	01/28/2025	84,590							84,590	84,590			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340062342	DOLTON	IL		02/26/2024	02/27/2025	81,717						2,726	84,443	84,423	(20)		(20)
100155419	LAKE IN THE HILLS	IL		06/18/2024	03/17/2025	81,596		(6,702)			(6,702)	2,726	77,621	77,615	(6)		(6)
3340080147	PHILO	OH		07/29/2024	01/28/2025	84,150							84,150	84,150			
100144702	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	85,687		(3,862)			(3,862)		81,825	81,825			
3340081070	PHILADELPHIA	PA		09/03/2024	01/28/2025	83,477							83,477	83,477			
3320052902	LOCKPORT	NY		06/08/2023	02/27/2025	83,160							83,160	83,160			
100011287	MIAMI	FL		01/27/2017	02/05/2025	82,387		10,230			10,230		92,617	92,617			
100099846	CLEVELAND	OH		02/28/2023	01/09/2025	82,333		(2,247)			(2,247)		80,086	80,086			
100050165	CINCINNATI	OH		11/20/2020	01/07/2025	82,330		(4,714)			(4,714)		77,617	77,617			
3310072947	HOLLYWOOD	FL		09/18/2024	03/31/2025	82,269							82,269	82,269			
100067057	CHEEKTOWAGA	NY		08/02/2021	01/20/2025	82,213		1,988			1,988		84,202	84,202			
3340064303	JACKSONVILLE	FL		02/26/2024	01/28/2025	82,107							82,107	82,107			
100146460	TEXARKANA	TX		03/19/2024	03/17/2025	81,747		(3,178)			(3,178)		78,569	78,569			
3310084572	YAPHANK	NY		10/10/2024	02/28/2025	81,527							81,527	81,527			
100069499	BRIGHTON	IL		09/01/2021	02/20/2025	80,909		(979)			(979)		79,930	79,930			
3310076391	PHILADELPHIA	PA		05/23/2024	01/29/2025	80,603							80,603	80,603			
100145081	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	81,812		(3,713)			(3,713)		78,099	78,099			
100135409	POOLER	GA		11/13/2023	03/17/2025	79,722		(415)			(415)		79,307	79,307			
100145262	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	81,150		(3,637)			(3,637)		77,514	77,514			
100144657	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	81,135		(3,629)			(3,629)		77,506	77,506			
3310067115	VENICE	FL		01/09/2024	02/28/2025	79,357							79,357	79,357			
3320050509	CLEVELAND HEIGHTS	OH		04/19/2023	02/27/2025	79,200							79,200	79,200			
3340075319	TRENTON	NJ		05/10/2024	03/27/2025	79,200							79,200	79,200			
3310058010	LAKE CHARLES	LA		08/31/2023	03/31/2025	79,139							79,139	79,139			
100100203	EUCLID	OH		03/17/2023	01/09/2025	78,888		(1,922)			(1,922)		76,965	76,965			
3340084021	CEDARVILLE	NJ		09/18/2024	03/27/2025	76,212						2,549	78,761	78,756	(4)		(4)
3310074580	DECATUR	GA		04/30/2024	01/29/2025	78,408							78,408	78,408			
3340072552	PARK FOREST	IL		04/19/2024	03/27/2025	78,408							78,408	78,408			
100130367	CLEVELAND	OH		09/28/2023	03/11/2025	78,127		(3,233)			(3,233)		74,894	74,894			
3310052515	BALTIMORE	MD		06/21/2023	03/31/2025	77,680							77,680	77,680			
3340082826	PARK FOREST	IL		10/03/2024	02/27/2025	75,057						2,496	77,554	77,537	(17)		(17)
100144739	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	79,225		(3,670)			(3,670)		75,554	75,554			
3340076177	EAST PEORIA	IL		05/17/2024	02/27/2025	77,339							77,339	77,339			
322050345	GEORGETOWN	TX		06/09/2022	02/06/2025	77,335							77,335	77,335			
3310081939	DELRAN	NJ		08/26/2024	01/29/2025	74,788						2,478	77,266	77,294	28		28
100178155	UPLAND	CA		11/19/2024	02/14/2025	77,225		(2,458)			(2,458)		74,767	74,767			
3310055097	NORTH PORT	FL		10/06/2023	02/28/2025	76,919							76,919	76,919			
3310055108	NORTH PORT	FL		10/06/2023	02/28/2025	76,919							76,919	76,919			
3310085957	ADDISON	IL		10/10/2024	02/28/2025	76,775							76,775	76,775			
100031081	HAMILTON TWP	NJ		03/29/2019	03/05/2025	76,487		27,829			27,829		104,316	104,316			
3310081646	FLOSSMOOR	IL		08/26/2024	01/29/2025	76,478							76,478	76,478			
100101780	CAMDEN	NJ		03/31/2023	02/09/2025	75,883		(1,700)			(1,700)		74,183	74,183			
3340071539	VICKSBURG	MS		04/12/2024	02/27/2025	75,735							75,735	75,735			
3310076224	HOUSTON	TX		08/19/2024	02/28/2025	75,703							75,703	75,703			
3340070347	INDEPENDENCE	MO		02/29/2024	03/27/2025	75,676							75,676	75,676			
100153578	UNITED KINGDOM	GBR		05/29/2024	02/20/2025	76,606							76,606	76,606			
100068859	MILLPORT	NY		09/01/2021	03/20/2025	75,285		(642)			(642)		74,643	74,643			
3310055088	NORTH PORT	FL		10/06/2023	02/28/2025	75,137							75,137	75,137			
3310088363	WATERBURY	CT		11/21/2024	03/31/2025	74,918							74,918	74,918			
3310072229	CAPE CORAL	FL		04/12/2024	03/31/2025	74,875							74,875	74,875			
3340072519	ROBBINS	IL		04/30/2024	02/27/2025	74,824							74,824	74,824			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310055100	NORTH PORT	FL		10/06/2023	02/28/2025	74,780							74,780	74,780			
100064706	BALTIMORE	MD		07/14/2021	02/17/2025	74,628		(4,179)			(4,179)		70,449	70,449			
100178097	GAINESVILLE	FL		11/19/2024	01/14/2025	74,299		(5,481)			(5,481)		68,818	68,818			
3340072711	SPRINGFIELD	MO		04/19/2024	02/27/2025	74,052							74,052	74,052			
100115959	ARLINGTON	TX		07/20/2023	03/17/2025	74,002		307			307		74,308	74,308			
100077865	MANCHESTER	GBR		12/29/2021	03/20/2025	79,489							79,489	79,489			
3310077948	UPPER MARLBORO	MD		09/03/2024	03/31/2025	73,347							73,347	73,347			
3310056475	PLANO	TX		08/31/2023	03/31/2025	73,240							73,240	73,240			
3310059044	LARGO	FL		10/06/2023	03/31/2025	73,080							73,080	73,080			
3310059097	LARGO	FL		10/06/2023	02/28/2025	73,080							73,080	73,080			
3310088652	LAWRENCEVILLE	GA		11/14/2024	02/28/2025	72,973							72,973	72,973			
100134421	NETHERLANDS	NLD		10/27/2023	01/21/2025	74,278							74,278	74,278			
3310074099	MILTON	WA		07/29/2024	01/30/2025	72,312							72,312	72,312			
100146475	HARTLAND	CT		03/19/2024	03/17/2025	72,281		(4,478)			(4,478)		67,804	67,804			
100145453	UNITED KINGDOM	GBR		03/12/2024	01/21/2025	73,724		(3,157)			(3,157)		70,568	70,568			
3340066188	ELWOOD	IN		03/28/2024	01/28/2025	72,032							72,032	72,032			
100145156	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	73,025		(2,821)			(2,821)		70,204	70,204			
3310065468	JERSEY CITY	NJ		12/28/2023	02/28/2025	71,280							71,280	71,280			
3310091457	MARIETTA	GA		12/12/2024	03/31/2025	68,339						2,272	70,611	70,612	1		1
100046515	FORT WORTH	TX		11/25/2020	01/07/2025	70,443		(7,178)			(7,178)		63,265	63,265			
100077416	FLORISSANT	MO		01/03/2022	01/20/2025	70,160		(779)			(779)		69,381	69,381			
100060378	KNOXVILLE	TN		06/01/2021	02/20/2025	67,774		280			280	2,266	70,320	70,296	(24)		(24)
3340082544	PHILADELPHIA	PA		09/03/2024	01/28/2025	67,754						2,266	70,020	70,013	(7)		(7)
3340076370	DETROIT	MI		05/17/2024	02/27/2025	69,458							69,458	69,458			
100155594	MANKATO	MN		06/18/2024	02/17/2025	69,367		(3,952)			(3,952)		65,415	65,415			
100129334	DAWSONVILLE	GA		09/25/2023	03/16/2025	69,088		231			231		69,319	69,319			
3310057972	HEMPSTEAD	NY		09/15/2023	03/31/2025	69,047							69,047	69,047			
3300005356	TRENTON	NJ		10/09/2024	01/27/2025	68,894							68,894	68,894			
100054781	NEWPORT	NH		03/23/2021	01/07/2025	68,809		(11,882)			(11,882)		56,927	56,927			
3310084769	MUNDELEIN	IL		10/10/2024	03/31/2025	68,190							68,190	68,190			
3340073329	SAINT LOUIS	MO		04/19/2024	01/28/2025	65,460						2,960	68,420	67,699	(721)		(721)
3340072875	BEDFORD	OH		06/14/2024	02/27/2025	67,676							67,676	67,676			
3310076834	PHILADELPHIA	PA		08/26/2024	03/31/2025	67,247							67,247	67,247			
3310039090	MASTIC	NY		07/14/2022	03/31/2025	67,122							67,122	67,122			
100144890	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	68,454		(3,068)			(3,068)		65,386	65,386			
100144869	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	68,227		(3,166)			(3,166)		65,061	65,061			
3310039015	SHAKER HEIGHTS	OH		08/08/2022	03/31/2025	66,454							66,454	66,454			
3340081635	INDIANAPOLIS	IN		09/03/2024	03/27/2025	66,354							66,354	66,354			
3310085425	DALLAS	TX		10/23/2024	03/31/2025	65,756							65,756	65,756			
3310069578	WOODRIDGE	NY		02/15/2024	02/28/2025	65,755							65,755	65,755			
100077854	MANCHESTER	GBR		12/29/2021	01/21/2025	70,433							70,433	70,433			
3340083112	PARK FOREST	IL		09/10/2024	02/27/2025	65,261							65,261	65,261			
100076280	EL RENO	OK		01/07/2022	03/17/2025	64,868		(2,911)			(2,911)		61,958	61,958			
3340068948	AMSTERDAM	NY		02/29/2024	03/27/2025	64,865							64,865	64,865			
3340071140	PHILADELPHIA	PA		04/05/2024	02/27/2025	64,706							64,706	64,706			
3340066720	BALTIMORE	MD		04/12/2024	01/28/2025	64,650							64,650	64,650			
3310051886	BRISTOL	CT		05/11/2023	01/29/2025	64,449							64,449	64,449			
3310085849	ALTO	GA		10/31/2024	03/31/2025	64,148							64,148	64,148			
3310053730	IRVINGTON	NJ		06/21/2023	02/28/2025	63,974							63,974	63,974			
3340069397	DETROIT	MI		02/26/2024	02/27/2025	63,819							63,819	63,819			
3340063870	CHICAGO	IL		04/12/2024	01/28/2025	63,732							63,732	63,732			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161022	MCKINNEY	TX		07/24/2024	01/17/2025	63,555		(2,042)			(2,042)		61,513	61,513			
3310083402	IRVING	TX		09/18/2024	03/31/2025	63,261							63,261	63,261			
100084361	MANCHESTER	GBR		06/30/2022	01/21/2025	61,455							61,455	61,455			
100146064	SACRAMENTO	CA		03/19/2024	02/17/2025	63,151		(3,971)			(3,971)		59,179	59,179			
100065523	MEMPHIS	TN		07/28/2021	02/17/2025	60,995		(2,897)			(2,897)	2,015	60,113	60,085	(29)		(29)
322110272	MONROE	NC		01/09/2023	02/26/2025	62,772							62,772	62,772			
322110731	MONROE	NC		01/09/2023	02/26/2025	62,772							62,772	62,772			
100061631	EVERSON	PA		07/01/2021	02/20/2025	62,570		(1,180)			(1,180)		61,390	61,390			
3310054156	NEW BRITAIN	CT		06/21/2023	02/28/2025	62,028							62,028	62,028			
100150086	TOMBALL	TX		06/14/2024	01/09/2025	61,923		(2,878)			(2,878)		59,044	59,044			
100146534	SILT	CO		03/19/2024	01/17/2025	61,667		(3,837)			(3,837)		57,830	57,830			
3340073064	TRENTON	NJ		03/28/2024	03/27/2025	61,380							61,380	61,380			
3310051279	ELGIN	IL		05/18/2023	02/28/2025	61,331							61,331	61,331			
100135429	MENIFEE	CA		11/13/2023	03/17/2025	61,301		(559)			(559)		60,743	60,743			
100065460	MEMPHIS	TN		07/28/2021	02/17/2025	61,281		(2,499)			(2,499)		58,781	58,781			
100030186	LONGWOOD	FL		12/20/2018	01/05/2025	61,122		1,066			1,066		62,188	62,188			
100046733	MANSFIELD	TX		11/20/2020	01/07/2025	60,968		(8,125)			(8,125)		52,844	52,844			
3310066762	DELTONA	FL		01/09/2024	02/28/2025	60,784							60,784	60,784			
3310068055	HOFFMAN ESTATES	IL		01/23/2024	02/28/2025	60,588							60,588	60,588			
3340074674	KANSAS CITY	MO		05/23/2024	02/27/2025	60,588							60,588	60,588			
100065446	MEMPHIS	TN		07/28/2021	01/17/2025	60,559		(2,470)			(2,470)		58,089	58,089			
3340076114	ROME	NY		05/23/2024	03/27/2025	60,182							60,182	60,182			
3310079107	RANDLEMAN	NC		08/19/2024	03/31/2025	60,032							60,032	60,032			
3340088848	ANTIOCH	TN		11/14/2024	03/27/2025	59,400							59,400	59,400			
100014514	KENMORE	NY		09/27/2017	02/13/2025	59,027		4,806			4,806		63,833	63,833			
100112084	LAKE ALFRED	FL		06/29/2023	03/05/2025	59,022		3,258			3,258		62,280	62,280			
3340068446	WELLINGTON	KS		03/07/2024	01/28/2025	58,905							58,905	58,905			
100110160	ACWORTH	GA		06/30/2023	01/17/2025	58,853		1,258			1,258		60,110	60,110			
100075558	ARAGON	GA		12/01/2021	02/20/2025	58,514		(2,189)			(2,189)		56,325	56,325			
100111838	GRAND RAPIDS	MI		06/29/2023	01/05/2025	58,506		50,543			50,543		109,049	109,049			
3310083716	HAMDEN	CT		09/10/2024	02/28/2025	58,316							58,316	58,316			
3310090101	GRIFFITH	IN		12/05/2024	02/28/2025	57,915							57,915	57,915			
100146429	LEXINGTON PARK	MD		03/19/2024	01/17/2025	57,755		(3,583)			(3,583)		54,172	54,172			
3340073943	DETROIT	MI		06/04/2024	01/28/2025	57,559							57,559	57,559			
3340077039	CLEVELAND	OH		06/14/2024	01/28/2025	57,182							57,182	57,182			
322110715	MONROE	NC		01/09/2023	02/26/2025	57,168							57,168	57,168			
322110725	MONROE	NC		01/09/2023	02/26/2025	57,168							57,168	57,168			
322110975	MONROE	NC		01/09/2023	02/26/2025	57,168							57,168	57,168			
100155720	BAKERSFIELD	CA		06/18/2024	03/17/2025	57,151		(4,578)			(4,578)		52,574	52,574			
322110571	MONROE	NC		01/09/2023	02/26/2025	56,995							56,995	56,995			
322110722	MONROE	NC		01/09/2023	02/26/2025	56,995							56,995	56,995			
322110846	MONROE	NC		01/09/2023	02/26/2025	56,995							56,995	56,995			
3310078930	MOUNT HOLLY	NC		08/19/2024	02/28/2025	56,801							56,801	56,801			
100177951	HESPERIA	CA		11/19/2024	01/14/2025	56,522		(1,693)			(1,693)		54,829	54,829			
100126704	SPENCERPORT	NY		08/30/2023	01/05/2025	56,427		(3,029)			(3,029)		53,398	53,398			
100178077	JOHNS ISLAND	SC		11/19/2024	01/14/2025	55,980		(3,113)			(3,113)		52,866	52,866			
100144789	UNITED KINGDOM	GBR		03/12/2024	02/20/2025	56,859		(748)			(748)		56,111	56,111			
3310085533	MCDONOUGH	GA		10/03/2024	03/31/2025	55,598							55,598	55,598			
3340074878	BALTIMORE	MD		05/10/2024	02/27/2025	55,440							55,440	55,440			
100070617	ADDISON	NY		10/01/2021	02/20/2025	55,214		(954)			(954)		54,259	54,259			
3310077017	JACKSONVILLE	FL		09/10/2024	01/29/2025	55,042							55,042	55,042			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
322110890	MONROE	NC		01/09/2023	02/26/2025	54,821							54,821	54,821			
3310062039	TEMPLE TERRACE	FL		01/23/2024	02/28/2025	54,648							54,648	54,648			
3340073384	AKRON	OH		04/05/2024	03/27/2025	54,648							54,648	54,648			
3310041970	GREAT NECK	NY		10/19/2022	03/31/2025	54,400							54,400	54,400			
3310041704	BEAVERCREEK	OH		10/12/2022	02/28/2025	54,235							54,235	54,235			
3310081565	OVERLAND PARK	KS		08/26/2024	02/28/2025	54,054							54,054	54,054			
100155559	TAMPA	FL		06/18/2024	01/17/2025	53,866		(4,282)			(4,282)		49,584	49,584			
3310084577	OCEANTOWNSHIP	NJ		10/10/2024	02/28/2025	53,460							53,460	53,460			
100169038	NORTH PORT	FL		09/27/2024	01/18/2025	53,227		(1,510)			(1,510)		51,717	51,717			
100184581	SAN JACINTO	CA		12/17/2024	02/16/2025	53,212		(3,282)			(3,282)		49,930	49,930			
3310038643	CHICAGO	IL		08/01/2022	01/30/2025	53,069							53,069	53,069			
100077857	BIRMINGHAM	GBR		12/29/2021	01/21/2025	56,970							56,970	56,970			
100184918	GLASTONBURY	CT		12/17/2024	02/16/2025	52,694		(2,820)			(2,820)		49,874	49,874			
100146078	NORTH CHARLESTON	SC		03/19/2024	01/17/2025	52,626		(3,288)			(3,288)		49,338	49,338			
100146108	PITTSBURGH	PA		03/19/2024	01/17/2025	52,569		(3,254)			(3,254)		49,315	49,315			
100145908	DECATUR	AL		03/19/2024	02/17/2025	52,576		(3,226)			(3,226)		49,350	49,290		(60)	(60)
3340079266	DETROIT	MI		07/29/2024	03/27/2025	52,070							52,070	52,070			
3310032244	POUGHKEEPSIE	NY		03/17/2022	01/29/2025	51,838							51,838	51,838			
3310076898	BALTIMORE	MD		06/04/2024	02/28/2025	51,797							51,797	51,797			
3310088049	JOHNSTON	RI		11/14/2024	02/28/2025	51,752							51,752	51,752			
3310066533	FAYETTEVILLE	NC		02/15/2024	02/28/2025	51,663							51,663	51,663			
100155821	PRAIRIE GROVE	AR		06/18/2024	02/17/2025	51,645		(3,795)			(3,795)		47,850	47,850			
3340061918	ORANGEBURG	SC		04/05/2024	03/27/2025	51,480							51,480	51,480			
3310082157	GRAND RAPIDS	MI		08/26/2024	02/28/2025	50,787							50,787	50,787			
3340074717	GARY	IN		05/23/2024	03/27/2025	50,530							50,530	50,530			
3310050844	PHILADELPHIA	PA		05/11/2023	03/31/2025	50,490							50,490	50,490			
3310080594	CONCORD	NC		09/18/2024	01/29/2025	50,460							50,460	50,460			
3340077156	TOLEDO	OH		07/29/2024	03/27/2025	50,363							50,363	50,363			
3310087073	CHICAGO	IL		10/31/2024	03/31/2025	50,312							50,312	50,312			
100000173	DALLAS	TX		09/27/2016	03/05/2025	50,188		(1,414)			(1,414)		48,774	48,774			
3310054399	CHICAGO	IL		08/31/2023	02/28/2025	49,958							49,958	49,958			
100061695	CUDDY	PA		07/01/2021	01/20/2025	49,953		(283)			(283)		49,670	49,670			
3340070294	JACKSON	MS		03/14/2024	01/28/2025	49,841							49,841	49,841			
100112115	COLUMBIA CITY	IN		06/29/2023	03/05/2025	49,836		2,201			2,201		52,037	52,037			
100150281	HAARLEM	NLD		04/29/2024	02/20/2025	51,523							51,523	51,523			
100064717	MILWAUKEE	WI		07/14/2021	03/17/2025	49,756		(2,636)			(2,636)		47,121	47,121			
3310052715	CHICAGO	IL		06/29/2023	03/31/2025	48,137						1,577	49,713	49,718	4		4
3310081619	LEHIGH ACRES	FL		09/18/2024	03/31/2025	49,535							49,535	49,535			
3340067343	CANTON	OH		04/30/2024	03/27/2025	49,524							49,524	49,524			
3310081918	STOCKHOLM	NJ		09/18/2024	02/28/2025	49,451							49,451	49,451			
100054074	STRUTHERS	OH		03/23/2021	01/07/2025	47,140		7,060			7,060	2,185	56,386	56,489	103		103
100153001	TIGARD	OR		06/27/2024	01/09/2025	49,419		(1,258)			(1,258)		48,161	48,161			
3340083160	HARRISBURG	PA		09/18/2024	01/28/2025	49,365							49,365	49,365			
100111373	KANSAS CITY	MO		06/29/2023	03/05/2025	49,174		2,923			2,923		52,098	52,098			
100046857	GRAND ISLAND	NY		11/20/2020	02/07/2025	49,066		(3,105)			(3,105)		45,962	45,962			
3310064041	SINTON	TX		02/15/2024	01/29/2025	49,066							49,066	49,066			
100152637	DENTON	TX		05/17/2024	03/18/2025	49,051		193			193		49,243	49,243			
3310087292	EDGEWOOD	MD		10/31/2024	02/28/2025	48,990							48,990	48,990			
100146127	MIDDLETOWN	DE		03/19/2024	03/17/2025	48,861		(2,996)			(2,996)		45,865	45,865			
3310066877	PHILADELPHIA	PA		01/23/2024	01/29/2025	48,841							48,841	48,841			
3340085258	CHESTER	SC		10/23/2024	02/27/2025	48,510							48,510	48,510			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310062909	CHICAGO	IL		11/21/2023	02/28/2025	47,968							47,968	47,968			
100161522	MESA	AZ		07/30/2024	01/18/2025	47,954		(1,078)			(1,078)		46,876	46,876			
3310076519	EUSTIS	FL		08/26/2024	02/28/2025	47,940							47,940	47,940			
3340083261	KOKOMO	IN		10/23/2024	03/27/2025	47,804							47,804	47,804			
100184664	HEMET	CA		12/17/2024	02/16/2025	47,729		(2,998)			(2,998)		44,730	44,730			
100075500	ROSEBUD	TX		12/01/2021	02/20/2025	47,494		(1,643)			(1,643)		45,850	45,850			
100177968	PLYMOUTH	CT		11/19/2024	01/14/2025	47,424		(2,557)			(2,557)		44,868	44,868			
3310078356	LEXINGTON	NC		08/19/2024	03/31/2025	47,267							47,267	47,267			
3310079021	LEXINGTON	NC		08/19/2024	03/31/2025	47,267							47,267	47,267			
3310084726	WORTON	MD		10/03/2024	01/29/2025	47,223							47,223	47,223			
3310052719	COMMERCE	TX		11/21/2023	02/28/2025	46,831							46,831	46,831			
3310052718	COMMERCE	TX		11/21/2023	02/28/2025	46,646							46,646	46,646			
100145725	UNITED KINGDOM	GBR		03/12/2024	03/20/2025	47,476		(1,838)			(1,838)		45,638	45,638			
3310082342	TRENTON	NJ		08/26/2024	01/29/2025	46,258							46,258	46,258			
3310052721	COMMERCE	TX		11/21/2023	02/28/2025	46,079							46,079	46,079			
3310055143	CATSKILL	NY		06/29/2023	03/31/2025	45,976							45,976	45,976			
3310082625	AURORA	IL		08/26/2024	03/31/2025	45,738							45,738	45,738			
3310081358	SEBRING	FL		09/03/2024	02/28/2025	45,441							45,441	45,441			
3310076408	LORIS	SC		07/29/2024	02/28/2025	45,371							45,371	45,371			
100078904	AUGUSTA	GA		02/24/2022	02/17/2025	45,158		333			333		45,491	45,491			
100000423	AUBURNDALE	FL		09/27/2016	02/05/2025	44,859		6,222			6,222		51,081	51,081			
100068544	UTRECHT	NLD		08/30/2021	01/21/2025	44,239							44,239	44,239			
100109316	SARASOTA	FL		06/12/2023	03/17/2025	44,484		(910)			(910)		43,574	43,574			
3310082245	WEISER	ID		08/19/2024	01/29/2025	44,483							44,483	44,483			
3340071381	ROCHESTER	NY		04/19/2024	01/28/2025	44,352							44,352	44,352			
3340077063	HARTSVILLE	SC		06/14/2024	02/27/2025	43,560							43,560	43,560			
100155739	PONTE VEDRA BEACH	FL		06/18/2024	03/17/2025	43,102		(748)			(748)		42,354	42,354			
100133867	LAS VEGAS	NV		10/20/2023	02/05/2025	43,014		(619)			(619)		42,395	42,395			
3340077170	AUBURN	PA		07/29/2024	02/27/2025	42,532							42,532	42,532			
3340070296	GRIFFIN	GA		03/14/2024	01/28/2025	40,282						1,287	41,569	41,580	11		11
3310053157	ROCKY MOUNT	NC		06/29/2023	02/28/2025	41,576							41,576	41,576			
100000246	TIPP CITY	OH		09/27/2016	03/05/2025	41,470		2,314			2,314		43,785	43,785			
100014444	LEXINGTON	NC		09/27/2017	02/13/2025	41,258		2,328			2,328		43,586	43,586			
3310082126	INDIANAPOLIS	IN		09/10/2024	01/29/2025	41,179							41,179	41,179			
3310089173	PHILADELPHIA	PA		11/14/2024	03/31/2025	41,172							41,172	41,172			
100184898	PALMDALE	CA		12/17/2024	03/16/2025	40,666		(2,660)			(2,660)		38,006	38,006			
3310052286	BUFFALO	NY		06/29/2023	02/28/2025	40,540							40,540	40,540			
100114089	ARLINGTON	TX		06/29/2023	03/05/2025	40,071		21,143			21,143		61,214	61,214			
3320048345	BUFFALO	NY		04/19/2023	02/27/2025	39,402							39,402	39,402			
3310077661	TOCCOA	GA		06/14/2024	02/28/2025	38,877							38,877	38,877			
100184530	ANTELOPE	CA		12/17/2024	02/16/2025	37,704		(2,788)			(2,788)		34,916	34,916			
100184549	SURPRISE	AZ		12/17/2024	02/16/2025	37,614		(2,614)			(2,614)		35,000	35,000			
100113802	BLOOMINGDALE	IL		06/29/2023	01/05/2025	37,379		24,534			24,534		61,913	61,913			
100171363	PHOENIX	AZ		10/16/2024	03/17/2025	37,280		(1,280)			(1,280)		36,000	36,000			
100184455	CITRUS HEIGHTS	CA		12/17/2024	02/16/2025	37,268		(2,319)			(2,319)		34,948	34,948			
100020042	SAN DIEGO	CA		07/30/2018	02/21/2025	37,022		(811)			(811)		36,211	36,211			
3310053119	WATERBURY	CT		05/18/2023	02/28/2025	36,879							36,879	36,879			
100111375	DETROIT	MI		06/29/2023	02/05/2025	36,876		(1,420)			(1,420)		35,456	35,456			
3310052992	NEWARK	NJ		06/21/2023	02/28/2025	35,220						1,588	36,808	36,830	22		22
3310055311	WICHITA FALLS	TX		08/31/2023	01/30/2025	36,798							36,798	36,798			
3310073747	NORRISTOWN	PA		04/19/2024	03/31/2025	36,363							36,363	36,363			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310073460	RICHTON PARK	IL		04/19/2024	01/29/2025	36,151							36,151	36,151			
100126941	MERKEL	TX		08/30/2023	02/05/2025	35,228		1,121			1,121		36,349	36,349			
3310080706	MONTICELLO	NY		10/03/2024	03/31/2025	35,046							35,046	35,046			
100012058	SAINT CLAIR	MO		03/08/2017	02/13/2025	34,835		177			177		35,011	35,011			
3310082519	CHICAGO	IL		09/18/2024	01/29/2025	34,833							34,833	34,833			
100132003	GLASSBORO	NJ		10/13/2023	01/17/2025	34,605		(109)			(109)		34,496	34,496			
3310063563	LOUISVILLE	KY		11/29/2023	02/28/2025	34,229							34,229	34,229			
100068964	THE PLAINS	OH		09/01/2021	01/20/2025	34,225		(403)			(403)		33,822	33,822			
100155312	WILMINGTON	NC		07/19/2024	03/21/2025	34,122		(1,119)			(1,119)		33,003	33,003			
100113968	RALEIGH	NC		06/29/2023	03/05/2025	33,847		19,920			19,920		53,767	53,767			
3310059160	LOS ANGELES	CA		11/21/2023	02/28/2025	33,678							33,678	33,678			
100114272	MIDDLETOWN	OH		06/29/2023	03/20/2025	33,648		(1,371)			(1,371)		32,276	32,276			
3310063736	JACKSONVILLE	FL		11/21/2023	02/04/2025	33,576							33,576	33,576			
3310090922	RICHTON PARK	IL		12/12/2024	03/31/2025	33,359							33,359	33,359			
100113144	MIAMI	FL		06/29/2023	02/05/2025	33,329		303			303		33,632	33,632			
3340079705	ROCHESTER	NY		08/26/2024	02/27/2025	33,264							33,264	33,264			
3310083523	CLEVELAND	OH		09/18/2024	02/28/2025	33,190							33,190	33,190			
100127134	PHILIPSBURG	PA		08/30/2023	01/05/2025	32,875		9,516			9,516		42,391	42,391			
3310054087	LAFAYETTE	LA		06/29/2023	01/30/2025	32,848							32,848	32,848			
3310039325	KEANSBURG	NJ		08/01/2022	02/28/2025	32,819							32,819	32,819			
3310059905	BALTIMORE	MD		10/06/2023	01/30/2025	31,779							31,779	31,779			
3310048372	CHEEKTOWAGA	NY		04/27/2023	01/29/2025	31,448							31,448	31,448			
100141233	NEWARK	DE		01/30/2024	02/06/2025	31,254		(208)			(208)		31,046	31,046			
3310081851	JOHNSON CITY	NY		08/26/2024	01/29/2025	30,977							30,977	30,977			
3310091677	ELLENWOOD	GA		12/19/2024	03/31/2025	30,472							30,472	30,472			
100113841	BRADY	TX		06/29/2023	01/05/2025	30,469		6,335			6,335		36,804	36,804			
3310025911	PHILADELPHIA	PA		10/22/2021	01/29/2025	19,001						1,205	20,206	20,213	7		7
3310080444	ZION	IL		08/19/2024	01/29/2025	30,324							30,324	30,324			
100025713	PEMBROKE PINES	FL		09/20/2018	01/05/2025	29,997		7,741			7,741		37,739	37,739			
3310050069	CHICAGO	IL		05/18/2023	02/28/2025	29,556							29,556	29,556			
100113537	AURORA	CO		06/29/2023	03/05/2025	28,160		1,362			1,362	1,176	30,698	30,753	76	(21)	55
100144340	MIAMI GARDENS	FL		03/07/2024	02/18/2025	29,126		(563)			(563)		28,563	28,563			
3310081697	DETROIT	MI		08/26/2024	01/29/2025	28,883							28,883	28,883			
3310085714	MILWAUKEE	WI		10/10/2024	02/28/2025	28,747							28,747	28,747			
100160993	NEW MEADOWS	ID		07/24/2024	02/17/2025	28,141		(804)			(804)		27,337	27,337			
100077871	MAARSSEN	NLD		12/29/2021	02/20/2025	30,877							30,877	30,877			
100082049	ARNHEM	NLD		03/30/2022	01/21/2025	30,164							30,164	30,164			
100053723	PHILADELPHIA	PA		03/23/2021	01/07/2025	27,758		(139)			(139)		27,619	27,619			
3310066736	TRENTON	NJ		01/23/2024	01/29/2025	27,434							27,434	27,434			
3310054212	MILLEDGEVILLE	GA		06/29/2023	02/28/2025	27,324							27,324	27,324			
100111226	ANTIOCH	CA		06/29/2023	01/05/2025	27,200		1,112			1,112		28,311	28,311			
100017421	LANSING	MI		04/26/2018	01/05/2025	26,957		(633)			(633)		26,323	26,323			
3310054213	MERIDEN	CT		06/21/2023	03/31/2025	26,730							26,730	26,730			
100066208	HOLLEY	NY		08/02/2021	03/20/2025	25,995		(344)			(344)		25,651	25,651			
100126951	JUNEAU	AK		08/30/2023	02/05/2025	25,872		1,244			1,244		27,116	27,116			
3310082194	PETERSHAM	MA		10/03/2024	03/31/2025	25,542							25,542	25,542			
3310062587	AUGUSTA	GA		10/31/2023	01/29/2025	24,443							24,443	24,443			
3310077034	CLEVELAND	OH		06/14/2024	03/31/2025	24,027							24,027	24,027			
3310075933	NEDROW	NY		06/14/2024	02/28/2025	23,837							23,837	23,837			
100174071	FRANKLIN	TN		10/31/2024	02/05/2025	23,733		(780)			(780)		22,953	22,953			
100161692	NIJMEGEN	NLD		07/29/2024	02/20/2025	24,720							24,720	24,720			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310067812	DETROIT	MI		02/15/2024	01/29/2025	23,424							23,424	23,424			
3310090402	PHILADELPHIA	PA		12/19/2024	02/28/2025	23,018							23,018	23,018			
100091975	STOCKTON	CA		02/07/2023	01/09/2025	22,847		(222)			(222)		22,625	22,625			
3310050183	MILLVILLE	NJ		04/27/2023	02/28/2025	22,661							22,661	22,661			
3310063347	CLEVELAND	OH		11/21/2023	01/30/2025	22,646							22,646	22,646			
3340072618	LANCASTER	SC		05/23/2024	02/27/2025	22,121							22,121	22,121			
100146256	HAZEL GREEN	AL		03/19/2024	02/17/2025	22,094		(1,204)			(1,204)		20,889	20,889			
100017662	COLUMBIA	SC		04/26/2018	02/05/2025	21,488		2,590			2,590		24,077	24,077			
3310053951	WARREN	MI		06/29/2023	03/31/2025	21,325							21,325	21,325			
3310041968	WATERBURY	CT		06/08/2023	01/30/2025	21,250							21,250	21,250			
3310064415	DETROIT	MI		01/09/2024	01/29/2025	20,939							20,939	20,939			
3310071661	AKRON	OH		03/28/2024	03/31/2025	20,419							20,419	20,419			
3310053232	AKRON	OH		06/21/2023	01/29/2025	19,327						739	20,066	20,224	158		157
100126490	BUFORD	GA		08/30/2023	01/05/2025	18,663		(232)			(232)	619	19,050	19,053	3		3
3310055068	BECKLEY	WV		08/31/2023	02/28/2025	18,947							18,947	18,947			
3310057911	CHICAGO	IL		09/15/2023	02/28/2025	18,142						627	18,769	18,802	33		33
100111213	AURORA	IN		06/29/2023	03/05/2025	18,395		1,009			1,009		19,403	19,403			
100117592	COLONIAL HEIGHTS	VA		07/20/2023	02/06/2025	18,249		(155)			(155)		18,094	18,094			
3310023327	LITTLE EGG HARBOR TO	NJ		12/16/2021	01/29/2025	17,924							17,924	17,924			
3310074237	CUTHBERT	GA		06/14/2024	03/31/2025	17,523							17,523	17,523			
100092067	CHEEKTOWAGA	NY		02/09/2023	03/09/2025	17,131		(379)			(379)		16,751	16,751			
100075869	ROTTERDAM	NLD		11/24/2021	01/21/2025	18,025							18,025	18,025			
3310083177	BIRMINGHAM	AL		10/03/2024	02/28/2025	16,335							16,335	16,335			
100111229	EVERETT	WA		06/29/2023	02/05/2025	16,211		450			450		16,661	16,661			
100068634	HILVERSUM	NLD		08/30/2021	01/21/2025	18,482							18,482	18,482			
100111675	LA HABRA	CA		06/29/2023	02/05/2025	15,424		1,120			1,120		16,544	16,544			
100171268	SAN DIEGO	CA		10/16/2024	02/05/2025	14,964		(563)			(563)		14,401	14,401			
3310089978	COLUMBIA	SC		12/12/2024	02/28/2025	14,850							14,850	14,850			
3310035296	CHICAGO	IL		05/19/2022	01/29/2025	14,317							14,317	14,317			
100102194	JACKSONVILLE	FL		04/14/2023	01/09/2025	14,001		(38)			(38)		13,963	13,963			
3310066676	GARY	IN		02/15/2024	02/28/2025	13,879							13,879	13,879			
100088563	LEIDEN	NLD		10/27/2022	01/21/2025	14,613						312	14,925	14,927	2		2
3320050181	MORROW	GA		05/11/2023	02/05/2025	12,463							12,463	12,463			
3310058799	HAZEL CREST	IL		10/06/2023	02/28/2025	13,169							13,169	13,169			
100129316	SALINAS	CA		09/25/2023	01/16/2025	12,896		89			89		12,986	12,986			
100127013	TAHUYA	WA		08/30/2023	02/05/2025	12,862		804			804		13,666	13,666			
3340081236	GARY	IN		10/03/2024	01/28/2025	11,880							11,880	11,880			
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	02/20/2025	12,332							12,332	12,332			
100118676	REUNION	FL		07/25/2023	02/09/2025	10,773		(153)			(153)		10,620	10,620			
3310075783	ST. LOUIS	MO		07/29/2024	02/28/2025	10,739							10,739	10,739			
100024859	ROSEVILLE	MI		09/20/2018	01/05/2025	10,655		742			742		11,397	11,397			
3310051083	ATLANTA	GA		08/31/2023	01/29/2025	10,356							10,356	10,356			
100113024	MILL CITY	OR		06/29/2023	02/05/2025	(192,055)		207			207		(191,848)	11,118		202,966	202,966
100100903	PLANO	IL		04/28/2023	01/09/2025	(10,305)		(25)			(25)		(10,330)	9,241		19,571	19,571
3310049828	PHILADELPHIA	PA		05/25/2023	01/29/2025	(3,546)							(3,546)	9,156		12,702	12,702
100065888	TILBURG	NLD		07/30/2021	02/20/2025	10,192							10,192	10,575		383	383
100043983	OMAHA	NE		08/19/2020	01/05/2025	106,224							106,224	8,701		(97,523)	(97,523)
100114116	FAYETTEVILLE	NC		06/29/2023	01/05/2025	(34,843)		(102)			(102)		(34,945)	8,588		43,533	43,533
100055361	MUNFORD	AL		03/23/2021	01/07/2025	8,189							8,189	8,189			
100126770	PORT ORANGE	FL		08/30/2023	03/05/2025	678		91			91		768	8,261		7,492	7,492
100081536	BUDA	TX		03/18/2022	03/17/2025	1,968		51			51		2,020	8,154		6,134	6,134

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046573	PHILA	PA		11/25/2020	02/07/2025	57,933		(560)			(560)		57,373	7,123		(50,250)	(50,250)
100126635	N CHESTERFLD	VA		08/30/2023	01/05/2025	(514)		119			119		(395)	7,794		8,189	8,189
100090956	LONG BEACH	CA		01/31/2023	03/09/2025	(164)		(17)			(17)		(181)	7,328		7,509	7,509
100126532	KINSTON	NC		08/30/2023	01/05/2025	(2,326)		662			662		(1,664)	7,188		8,852	8,852
100045391	EASTON	PA		11/25/2020	02/07/2025	6,397		(7)			(7)		6,390	6,390			
100128746	MESA	AZ		09/21/2023	01/09/2025	5,082		(44)			(44)		5,039	5,039			
100127264	PRESCOTT	AZ		08/30/2023	01/05/2025	5,029		293			293		5,322	5,322			
100162271	LA JOLLA	CA		09/06/2024	03/09/2025	5,000							5,000	5,000			
100120959	RENO	NV		08/30/2023	01/17/2025	4,734							4,734	4,734			
100113703	MARION	IN		06/29/2023	01/05/2025	4,290		252			252		4,541	4,981		439	439
3310065484	CLEVELAND	OH		02/15/2024	02/28/2025	(2,820)							(2,820)	4,455		7,275	7,275
100141803	TILBURG	NLD		01/29/2024	02/20/2025	(8,796)							(8,796)	4,610		13,406	13,406
100112878	JACKSONVILLE	FL		06/29/2023	01/05/2025	1,111		504			504		1,615	4,677		3,063	3,063
100061880	ROSWELL	NM		07/01/2021	02/20/2025	1,547		(57)			(57)		1,491	4,103		2,613	2,613
100120301	VICTORVILLE	CA		08/18/2023	02/05/2025	3,977		(38)			(38)		3,939	3,939			
100045003	COLLEGE PARK	GA		11/19/2020	02/07/2025	3,353		(129)			(129)		3,224	3,776		552	552
3310054292	DETROIT	MI		06/21/2023	01/30/2025	1,422							1,422	3,861		2,439	2,439
100046954	SAN GABRIEL	CA		11/20/2020	02/07/2025	3,179		(7)			(7)		3,172	3,829		658	658
100111210	ORANGE	CA		06/29/2023	03/05/2025	2,133		13			13		2,146	3,753		1,607	1,607
100113526	TRUSSVILLE	AL		06/29/2023	03/05/2025	3,679		12			12		3,691	3,691			
100112840	DANVILLE	VA		06/29/2023	03/05/2025	3,534		48			48		3,582	3,582			
100113821	HANOVER	PA		06/29/2023	03/05/2025	3,208		6			6		3,214	3,276		62	62
100046824	BROOKLYN	NY		11/20/2020	02/07/2025	3,230		(1)			(1)		3,229	3,229			
100047624	SAN TAN VALLEY	AZ		11/20/2020	03/07/2025	3,131		(43)			(43)		3,089	3,089			
100134419	NETHERLANDS	NLD		10/27/2023	02/20/2025	2,505							2,505	2,979		474	474
100012872	DRYDEN	MI		05/25/2017	02/05/2025	2,455		136,124			136,124		138,579	138,579			
100053941	GLADSTONE	MO		03/23/2021	01/07/2025	584		5			5		589	2,456		1,867	1,867
100127048	KISSIMMEE	FL		08/30/2023	03/05/2025	2,329		18			18		2,347	2,464		118	118
100038478	MEATH	IRL		09/27/2019	02/01/2025	2,625		25			25		2,650	2,650			
100118823	STATESVILLE	NC		08/30/2023	01/09/2025	(1,610)		(46)			(46)		(1,656)	1,947		3,603	3,603
100054496	ALVIN	TX		03/23/2021	02/07/2025	1,799							1,799	1,833		34	34
100135367	ARLINGTON	VA		11/13/2023	01/17/2025	1,884							1,884	1,884			
100126723	APOPKA	FL		08/30/2023	01/05/2025	1,649		(20)			(20)		1,629	1,629			
100046918	SAN DIEGO	CA		11/20/2020	01/07/2025	1,663,468			1,661,868		(1,661,868)		1,600	1,600			
3320046904	MIAMI	FL		02/13/2023	01/30/2025	(3,376,729)							(3,376,729)	1,475		3,378,204	3,378,204
100054913	OAKLAND	KY		03/23/2021	03/07/2025	865,389		(1)	863,951		(863,952)		1,437	1,437			
100111033	BUXTON	ME		06/29/2023	03/05/2025	308,407		6	306,984		(306,978)		1,429	1,429			
100043137	SCHRIEVER	LA		05/28/2020	03/05/2025	134,499			133,200		(133,200)		1,299	1,299			
100039236	LONGFORD	IRL		09/27/2019	01/01/2025	124,738			123,069		(123,069)		1,669	1,669			
3310029034	WARREN	NJ		12/28/2021	02/05/2025	44,011			42,793		(42,793)		1,218	1,218			
100046852	ALBUQUERQUE	NM		11/20/2020	01/07/2025	40,400			39,288		(39,288)		1,111	1,111			
100010754	MCLEAN	VA		12/23/2016	03/05/2025	69,400			68,388		(68,388)		1,012	1,012			
3320043823	TABOR CITY	NC		02/27/2023	01/30/2025	33,157			32,177		(32,177)		980	980			
100126448	TUSCALOOSA	AL		08/30/2023	02/05/2025	25,404		2	24,426		(24,424)		980	980			
100114207	LAUDERDILL	FL		06/29/2023	02/05/2025	18,035		1	17,192		(17,191)		844	844			
100049994	EPPING	NH		11/20/2020	02/07/2025	14,252			13,423		(13,424)		828	828			
100055260	MACON	GA		03/23/2021	01/07/2025	10,540			9,755		(9,755)		785	785			
100111022	SAN FRANCISCO	CA		06/29/2023	01/05/2025	4,707			3,938		(3,938)		769	769			
100113455	JOLIET	IL		06/29/2023	02/05/2025	15,197			14,429		(14,428)		769	769			
100127072	PORT ARTHUR	TX		08/30/2023	02/05/2025	5,381		(1)	4,702		(4,702)		679	679			
100110976	WARNER ROBINS	GA		06/29/2023	01/05/2025	2,860			2,279		(2,279)		581	581			

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100126896	WILMINGTON	NC		08/30/2023	01/05/2025	4,431		15	3,915		(3,900)		530	530			
100110103	PALATINE	IL		06/23/2023	01/09/2025	2,482			2,056		(2,056)		426	426			
100046679	DALLAS	TX		11/25/2020	01/07/2025	6,120			5,760		(5,760)		360	360			
100017679	ONTARIO	CA		04/26/2018	01/05/2025	4,923			4,755		(4,755)		168	168			
100112693	SEAGROVE	NC		06/29/2023	01/05/2025	4,164			4,064		(4,064)		100	100			
3320054193	PHILADELPHIA	PA		06/21/2023	01/08/2025	3,745			3,744		(3,744)		1	1			
3310033812	BROOKFIELD	IL		04/01/2022	03/05/2025	3,725			3,724		(3,724)						
100142272	ATLANTA	GA		03/15/2024	01/05/2025	149			149		(149)						
100032825	CORK	IRL		06/21/2019	01/06/2025	640			639		(639)		1	1			
0199999. Mortgages closed by repayment						1,203,538,522		(12,469,281)	3,390,666		(15,859,948)	5,170,422	1,192,848,997	1,196,867,977	(6,825)	4,025,805	4,018,980
100073415	SUMMERVILLE	SC		11/01/2021		167		(167)			(167)						
100066486	BRISTOL	PA		08/02/2021		(254)		254			254						
100061568	LAWTON	OK		07/01/2021		18		(18)			(18)						
19353	LONDON	GBR		06/28/2022													
100084323	AMSTERDAM	NLD		06/30/2022		2,758,335							2,758,335	2,758,335			
100082784	ZAANDAM	NLD		04/27/2022		2,639,247							2,639,247	2,639,247			
100087613	ALKMAAR	NLD		09/27/2022		1,438,504							1,438,504	1,438,504			
323110165	CULVER CITY	CA		12/20/2023		1,730							1,730	1,730			
100078612	ROTTERDAM	NLD		01/26/2022		1,002,878							1,002,878	1,002,878			
100080303	ZIERIKZEE	NLD		02/22/2022		952,915							952,915	952,915			
100080305	ZIERIKZEE	NLD		02/22/2022		924,039							924,039	924,039			
100080306	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		1,069,663						76,070	1,145,733	1,195,815	50,082		50,082
100078014	AVALON	NJ		01/12/2022		4,029,156		(2,518)			(2,518)		4,026,637	4,026,637			
100073589	ROTTERDAM	NLD		10/25/2021		895,998							895,998	895,998			
100061547	AMSTERDAM	NLD		06/30/2021		889,205							889,205	889,205			
100083390	ROTTERDAM	NLD		05/27/2022		830,839							830,839	805,063	(25,776)		(25,776)
100085037	LEIDEN	NLD		07/27/2022		765,376							765,376	765,376			
100081977	DEN HAAG	NLD		03/30/2022		801,200							801,200	801,200			
324110010	GLENDALE	AZ		12/20/2024		442,980							442,980	442,980			
324110032	GLENDALE	AZ		12/20/2024		222,750							222,750	222,750			
100078028	MIROMAR LAKES	FL		01/12/2022		3,273,071		309			309		3,273,380	3,273,380			
323070808	BAKERSFIELD	CA		09/15/2023		1,128,022						35,524	1,163,546	1,184,721	21,175		21,175
100082802	DEN HAAG	NLD		04/27/2022		640,430							640,430	640,430			
100103339	ALMERE	NLD		04/28/2023		661,077							661,077	661,077			
100134402	NETHERLANDS	NLD		10/27/2023		626,457							626,457	626,457			
100078613	CAPELLE AAN DEN IJSSEL	NLD		01/26/2022		1,186,865							1,186,865	1,186,865			
100080335	ALPHEN AAN DEN RIJN	NLD		02/22/2022		643,770							643,770	643,770			
323070401	BAKERSFIELD	CA		09/15/2023		1,990,185							1,990,185	1,990,185			
100130106	NETHERLANDS	NLD		09/26/2023		535,901							535,901	535,901			
100078561	AMSTERDAM	NLD		01/26/2022		581,488							581,488	581,488			
100089661	HEEMSTEDE	NLD		11/29/2022		516,300							516,300	516,300			
100068532	TILBURG	NLD		08/30/2021		581,299							581,299	581,299			
100077952	LOS ANGELES	CA		01/06/2022		2,532,185		(105)			(105)		2,532,081	2,532,081			
100137288	NETHERLANDS	NLD		11/28/2023		536,116							536,116	536,116			
100078609	ROTTERDAM	NLD		01/26/2022		547,999							547,999	547,999			
100108540	ALMERE	NLD		05/25/2023		514,205							514,205	514,205			
323120479	HEBER CITY	UT		04/11/2024		201							201	201			
100083428	ARNHEM	NLD		05/27/2022		502,903							502,903	502,903			
100108543	ALMERE	NLD		05/25/2023		501,758							501,758	501,758			
100101717	DEN HAAG	NLD		03/30/2023		510,399							510,399	510,399			
100082748	NIJMEGEN	NLD		04/27/2022		484,323						5,323	489,646	487,733	(1,914)		(1,914)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083401	AMSTERDAM	NLD		05/27/2022		489,381							489,381	489,381			
100071456	ROTTERDAM	NLD		09/30/2021		498,966						16,537	515,504	525,359	9,855		9,855
100080319	ZIERIKZEE	NLD		02/22/2022		521,496						1,634	523,129	518,073	(5,056)		(5,056)
100084334	AMSTERDAM	NLD		06/30/2022		470,043							470,043	470,043			
100078610	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		667,435							667,435	667,435			
323060142	BAKERSFIELD	CA		07/26/2023		2,301,914							2,301,914	2,301,914			
100085063	ROTTERDAM	NLD		07/27/2022		442,898							442,898	442,898			
100108538	ALMERE	NLD		05/25/2023		452,179							452,179	452,179			
100084336	UTRECHT	NLD		06/30/2022		429,860							429,860	429,860			
100108544	ALMERE	NLD		05/25/2023		625,255							625,255	625,255			
100033087	GALWAY	IRL		06/21/2019		2,317,100		9,666			9,666		2,326,766	2,326,766			
100085091	GRONINGEN	NLD		07/27/2022		411,262							411,262	411,262			
100068535	UTRECHT	NLD		08/30/2021		472,472							472,472	472,472			
100119583	ROTTERDAM	NLD		07/28/2023		439,737							439,737	439,737			
100076641	WHITTIER	CA		12/16/2021		2,047,466		(249)			(249)		2,047,217	2,047,217			
100087601	ROTTERDAM	NLD		09/27/2022		378,998							378,998	378,998			
100084335	DELFT	NLD		06/30/2022		606,939							606,939	606,939			
100108539	ALMERE	NLD		05/25/2023		420,643							420,643	420,643			
100108541	ALMERE	NLD		05/25/2023		419,506							419,506	419,506			
100085099	ZIERIKZEE	NLD		07/27/2022		391,258							391,258	391,258			
100084256	AMSTERDAM	NLD		06/30/2022		398,426							398,426	398,426			
100185744	HENDERSON	NV		12/23/2024		1,950,506		(477)			(477)		1,950,029	1,950,029			
100076579	CASTRO VALLEY	CA		12/30/2021		1,926,641		(193)			(193)		1,926,448	1,926,448			
100078038	DELRAY BEACH	FL		01/12/2022		1,894,445		(65)			(65)		1,894,380	1,894,380			
100082762	AMSTERDAM	NLD		04/27/2022		482,165							482,165	482,165			
100076702	ENCINITAS	CA		12/30/2021		1,817,150		(55)			(55)		1,817,095	1,817,095			
100082216	CABO SAN LUCAS	MEX		04/14/2022		1,743,749							1,743,749	1,743,749			
100075876	DEN HAAG	NLD		11/24/2021		371,748							371,748	371,748			
100081882	LADERA RANCH	CA		03/31/2022		1,699,684		(403)			(403)		1,699,281	1,699,281			
100030643	IRVINE	CA		04/09/2019		1,693,142		6,936			6,936		1,700,078	1,700,078			
100074178	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021		1,685,797		(112)			(112)		1,685,685	1,685,685			
100086346	GRONINGEN	NLD		08/29/2022		324,180							324,180	324,180			
100081891	MARINA DEL REY	CA		03/31/2022		1,675,203		(69)			(69)	278	1,675,412	1,674,568	(844)		(844)
100085026	S-HERTOGENBOSCH	NLD		07/27/2022		327,529						1,679	329,208	329,959	751		751
100088497	ALMELO	NLD		10/27/2022		366,743							366,743	366,743			
100076615	THOUSAND OAKS	CA		12/30/2021		1,635,289		(790)			(790)		1,634,499	1,634,499			
100142401	ISLE OF PALMS	SC		02/02/2024		(32)		32			32						
100083328	ROTTERDAM	NLD		05/27/2022		334,661							334,661	334,661			
100134398	NETHERLANDS	NLD		10/27/2023		329,194							329,194	329,194			
100082743	ROTTERDAM	NLD		04/27/2022		327,267							327,267	327,267			
100085109	AMSTERDAM	NLD		07/27/2022		699,554							699,554	699,554			
100087612	AMSTERDAM	NLD		09/27/2022		285,543							285,543	285,543			
100076612	BERMUDA DUNES	CA		12/30/2021		1,563,157		(874)			(874)		1,562,283	1,562,283			
100083432	DEN HAAG	NLD		05/27/2022		321,961							321,961	321,961			
100088502	AMSTERDAM	NLD		10/27/2022		347,459							347,459	347,459			
100074142	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021		1,528,881		(100)			(100)		1,528,782	1,528,782			
100078000	LOS ANGELES	CA		01/06/2022		1,525,807		(122)			(122)		1,525,685	1,525,685			
100075857	WINTERSWIJK	NLD		11/24/2021		566,227							566,227	566,227			
100140178	BLUFFDALE	UT		01/11/2024		(89)		89			89						
100134397	NETHERLANDS	NLD		10/27/2023		309,115							309,115	309,115			
100080266	ZALTBOMMEL	NLD		02/22/2022		327,490							327,490	327,490			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100085117	GRONINGEN	NLD		07/27/2022		295,027							295,027	295,027			
100085036	UTRECHT	NLD		07/27/2022		725,822							725,822	725,822			
100089670	ZEIST	NLD		11/29/2022		285,514							285,514	285,514			
100175514	JOHNS CREEK	GA		12/23/2024		1,433,368		(269)			(269)		1,433,099	1,433,099			
100071695	SEATTLE	WA		10/14/2021		1,429,345		(333)			(333)		1,429,012	1,429,012			
100085124	TILBURG	NLD		07/27/2022		278,597							278,597	278,597			
100068162	LOS ANGELES	CA		08/25/2021		1,414,473		(94)			(94)		1,414,378	1,414,378			
100083343	AMSTERDAM	NLD		05/27/2022		286,991							286,991	286,991			
100083339	GRONINGEN	NLD		05/27/2022		283,970							283,970	283,970			
100175399	SAN JOSE	CA		12/23/2024		1,365,408		(100)			(100)		1,365,308	1,365,308			
100080300	AMSTERDAM	NLD		02/22/2022		298,104							298,104	298,104			
100082005	TILBURG	NLD		03/30/2022		290,650							290,650	290,650			
100053345	LAKEWAY	TX		03/23/2021		1,336,174		(41)			(41)		1,336,133	1,336,133			
100089684	SPIJKENISSE	NLD		11/29/2022		264,696							264,696	264,696			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		1,326,737							1,326,737	1,326,737			
100175402	MOUNT PLEASANT	SC		12/23/2024		1,319,666		(289)			(289)		1,319,377	1,319,377			
100082738	TIEL	NLD		04/27/2022		269,488							269,488	269,488			
100081893	TILBURG	NLD		03/30/2022		407,625							407,625	407,625			
100084292	UTRECHT	NLD		06/30/2022		262,579							262,579	262,579			
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		1,297,995		(880)			(880)		1,297,115	1,297,115			
100083431	AMSTERDAM	NLD		05/27/2022		268,301							268,301	268,301			
100082233	SAYULITA NAYARIT	MEX		04/14/2022		1,292,942							1,292,942	1,292,942			
100076622	ESCALON	CA		12/16/2021		1,284,310		(409)			(409)		1,283,901	1,283,901			
100134401	NETHERLANDS	NLD		10/27/2023		261,778							261,778	261,030		(748)	(748)
100084294	UTRECHT	NLD		06/30/2022		257,549							257,549	257,549			
100085088	GRONINGEN	NLD		07/27/2022		250,737							250,737	250,737			
100074157	NEWPORT BEACH	CA		12/09/2021		1,264,697		(83)			(83)		1,264,614	1,264,614			
3340065203	OTISVILLE	NY		02/29/2024		1,030,281							1,030,281	1,030,281			
100128840	TACOMA	WA		09/21/2023		(1,842)		1,842			1,842						
100087623	AMSTERDAM	NLD		09/27/2022		229,441							229,441	229,441			
100083341	ENSCHEDE	NLD		05/27/2022		253,544							253,544	253,544			
100078010	EDGEWATER	MD		01/12/2022		1,220,523		(316)			(316)		1,220,207	1,220,207			
100084247	AMSTERDAM	NLD		06/30/2022		244,959							244,959	244,959			
100081986	AMSTERDAM	NLD		03/30/2022		260,934							260,934	260,934			
100077996	MONTEREY PARK	CA		02/18/2022		1,213,014		(546)			(546)		1,212,468	1,212,468			
324040103	HENDERSON	NV		07/01/2024		707,977							707,977	707,977			
100090567	ALKMAAR	NLD		12/28/2022		247,081							247,081	247,081			
100084284	EINDHOVEN	NLD		06/30/2022		242,775							242,775	242,775			
100110781	MAARSSEN	NLD		06/28/2023		252,769							252,769	252,769			
100088507	TILBURG	NLD		10/27/2022		267,254							267,254	267,254			
100142397	WILLIAMSBURG	MI		02/02/2024		(29)		29			29						
100083402	GRONINGEN	NLD		05/27/2022		244,154							244,154	244,154			
100175451	IRVINE	CA		12/23/2024		1,176,727		4,371			4,371		1,181,098	1,181,098			
100071589	LOS ANGELES	CA		10/14/2021		1,177,586		(121)			(121)		1,177,465	1,177,465			
100099568	PUERTO VALLARTA	MEX		02/17/2023		1,171,526							1,171,526	1,171,526			
100089712	ROTTERDAM	NLD		11/29/2022		378,757							378,757	378,757			
100082003	AMSTERDAM	NLD		03/30/2022		249,392							249,392	249,392			
100077914	AMSTERDAM	NLD		12/29/2021		251,836							251,836	251,836			
100076666	LA QUINTA	CA		12/30/2021		1,149,713		(856)			(856)		1,148,857	1,148,857			
100065936	DEN HAAG	NLD		07/30/2021		261,980							261,980	261,980			
100078540	AMSTERDAM	NLD		01/26/2022		247,864							247,864	247,864			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085114	UTRECHT	NLD		07/27/2022		368,600							368,600	368,600			
100086330	ENSCHEDE	NLD		08/29/2022		218,141							218,141	218,141			
100137285	NETHERLANDS	NLD		11/28/2023		236,363							236,363	236,363			
100118938	DAVIE	FL		07/27/2023		(2,485)		2,485			2,485						
100081927	AMSTERDAM	NLD		03/30/2022		237,516							237,516	237,516			
100083301	AMSTERDAM	NLD		05/27/2022		227,787							227,787	227,787			
100091357	CABO SAN LUCAS	MEX		01/17/2023		1,099,930							1,099,930	1,099,930			
100076613	SANTA MONICA	CA		12/16/2021		1,092,486		(1)			(1)		1,092,486	1,092,486			
100077792	NEWPORT BEACH	CA		12/23/2021		1,092,950		267			267		1,093,217	1,093,217			
100081885	TEMPLE CITY	CA		03/31/2022		1,092,341		22			22		1,092,363	1,092,363			
100074131	NOKOMIS	FL		12/09/2021		1,087,380		(322)			(322)		1,087,058	1,087,058			
100089727	ECHT/LIMBURG	NLD		11/29/2022		216,123							216,123	216,123			
100077953	LOS ANGELES	CA		01/13/2022		1,084,129		(209)			(209)		1,083,919	1,083,919			
100081921	EMMELOORD	NLD		03/30/2022		360,958							360,958	360,958			
100078018	GILBERT	AZ		01/12/2022		1,077,305		(353)			(353)		1,076,951	1,076,951			
100071896	VENTURA	CA		01/21/2022		1,076,101		(431)			(431)		1,075,670	1,075,670			
100068191	LOS ANGELES	CA		08/25/2021		1,063,612		35			35		1,063,647	1,063,647			
100078012	LAKE FOREST	IL		01/12/2022		1,063,345		136			136		1,063,482	1,063,482			
100108542	ROTTERDAM	NLD		05/25/2023		218,879							218,879	218,879			
100078558	APELDOORN	NLD		01/26/2022		227,810							227,810	227,810			
100090569	ZEIST	NLD		12/28/2022		214,262							214,262	214,262			
100081884	FULLERTON	CA		03/31/2022		1,049,127		(309)			(309)		1,048,818	1,048,818			
100074308	LOS ANGELES	CA		12/09/2021		653,329		(103)			(103)	208,332	861,558	1,039,806	178,248		178,248
100083306	UTRECHT	NLD		05/27/2022		215,242							215,242	215,242			
100086349	GRONINGEN	NLD		08/29/2022		200,300							200,300	200,300			
100088570	ROTTERDAM	NLD		10/27/2022		231,640							231,640	231,640			
100083355	UTRECHT	NLD		05/27/2022		214,641							214,641	214,641			
100081940	BERGEN OP ZOOM	NLD		03/30/2022		223,020							223,020	223,020			
100078575	LELYSTAD	NLD		01/26/2022		331,272							331,272	331,272			
100084309	ZOETERMEER	NLD		06/30/2022		207,297							207,297	207,297			
100089728	DORDRECHT/DRECHTSTEDEN	NLD		11/29/2022		205,490							205,490	205,490			
100080272	ZIERIKZEE	NLD		02/22/2022		422,102							422,102	422,102			
100083415	TILBURG	NLD		05/27/2022		213,219							213,219	213,219			
100089690	DEVENTER	NLD		11/29/2022		204,455							204,455	204,455			
100077961	MUKILTEO	WA		01/06/2022		1,021,137		(238)			(238)		1,020,899	1,020,899			
100080295	UTRECHT	NLD		02/22/2022		222,517							222,517	222,517			
100082036	ZUTPHEN	NLD		03/30/2022		218,560							218,560	218,560			
100108545	ALMERE	NLD		05/25/2023		209,863							209,863	209,863			
100076740	LA MESA	CA		12/30/2021		1,013,515		(324)			(324)		1,013,191	1,013,191			
100073584	AMSTERDAM/AMSTELVEEN	NLD		10/25/2021		224,420							224,420	224,420			
100085135	S-HERTOGENBOSCH	NLD		07/27/2022		197,161							197,161	197,161			
100083406	YERSEKE	NLD		05/27/2022		206,860							206,860	206,860			
100085133	GRONINGEN	NLD		07/27/2022		195,936							195,936	195,936			
100071813	LOS ANGELES	CA		10/14/2021		995,319		(477)			(477)		994,841	994,841			
100068139	LOS ANGELES	CA		08/25/2021		994,257		(364)			(364)		993,893	993,893			
323090480	BAKERSFIELD	CA		11/28/2023		743,618							743,618	743,618			
100084255	AMSTERDAM	NLD		06/30/2022		198,820							198,820	198,820			
100121055	NETHERLANDS	NLD		08/28/2023		204,422							204,422	204,422			
100074150	FULSHEAR	TX		12/09/2021		986,994		(1,314)			(1,314)		985,679	985,679			
100081889	MOUNTAIN VIEW	CA		03/31/2022		958,455		14			14	38,867	997,335	974,034	(23,301)		(23,301)
100166425	FAIRVIEW	TX		10/31/2024		973,097		(321)			(321)		972,776	972,776			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085118	ROTTERDAM	NLD		07/27/2022		191,446							191,446	191,446			
100076697	SAN DIEGO	CA		12/30/2021		970,427		(182)			(182)		970,245	970,245			
100144944	UNITED KINGDOM	GBR		03/12/2024		260		(260)			(260)						
100154533	HAWTHORNE	CA		06/14/2024		(23)		23			23						
100147099	HOT SPRINGS VILLAGE	AR		03/28/2024		255		1,446			1,446		1,701	1,701			
100175522	JACKSON	WY		12/23/2024		958,267		(126)			(126)		958,141	958,141			
100068676	TILBURG	NLD		08/30/2021		217,655							217,655	217,655			
100090589	LEEUWARDEN	NLD		12/28/2022		194,533							194,533	194,533			
3310057964	SAN DIEGO	CA		09/15/2023		218,206							218,206	218,206			
100077866	LEIDEN	NLD		12/29/2021		206,136							206,136	206,136			
100083342	BREDA	NLD		05/27/2022		323,878							323,878	323,878			
100185742	SANTA ANA	CA		12/23/2024		936,796		(144)			(144)		936,652	936,652			
100080317	AMSTERDAM	NLD		02/22/2022		204,511							204,511	204,511			
100060099	SANTA ANA	CA		06/25/2021		935,915		(251)			(251)		935,664	935,664			
100060095	SANTA ANA	CA		06/25/2021		935,906		(251)			(251)		935,654	935,654			
100076729	LONG BEACH	CA		12/30/2021		935,222		(746)			(746)		934,475	934,475			
100039281	DUBLIN	IRL		09/27/2019		(11,103)		11,139			11,139		37	37			
100081985	ROTTERDAM	NLD		03/30/2022		200,718							200,718	200,718			
100119562	ROTTERDAM	NLD		07/28/2023		198,378							198,378	198,378			
100055009	RIDGEFIELD PARK	NJ		03/23/2021		929,502		1,263			1,263		930,765	930,765			
100070254	AMSTERDAM	NLD		08/31/2021		212,944							212,944	211,693		(1,251)	(1,251)
100089723	OOSTBURG	NLD		11/29/2022		185,042							185,042	185,042			
100086311	GRONINGEN	NLD		08/29/2022		179,110							179,110	179,110			
100115441	NATIONAL CITY	CA		07/17/2023		170		(170)			(170)						
100083333	TILBURG	NLD		05/27/2022		182,151						32,683	214,834	191,285	(23,549)		(23,549)
100091911	ROTTERDAM	NLD		01/27/2023		193,396							193,396	193,396			
100080302	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		201,284							201,284	201,284			
100119580	DELFT	NLD		07/28/2023		194,410							194,410	194,410			
100101728	RODEN	NLD		03/30/2023		191,400							191,400	191,400			
100057738	WASHINGTON	DC		06/30/2021		907,916		(368)			(368)		907,548	907,548			
100068107	STUDIO CITY	CA		08/25/2021		907,058		(144)			(144)		906,914	906,914			
100089683	ZEIST	NLD		11/29/2022		180,447							180,447	180,447			
100081926	AMSTERDAM	NLD		03/30/2022		543,366							543,366	543,366			
100078041	VAIL	CO		01/12/2022		900,985		(147)			(147)		900,838	900,838			
100055728	NORTH BARRINGTON	IL		03/23/2021		903,576		(2,002)			(2,002)		901,574	901,574			
100103331	ROTTERDAM	NLD		04/28/2023		190,611							190,611	190,611			
100071894	TRABUCO CANYON	CA		01/21/2022		897,047		(335)			(335)		896,712	896,712			
100080263	ZIERIKZEE	NLD		02/22/2022		195,339							195,339	195,339			
100084264	AMSTERDAM	NLD		06/30/2022		180,746							180,746	180,746			
100071953	ARCADIA	CA		01/21/2022		893,758		(537)			(537)		893,221	893,221			
100086286	MAASTRICHT	NLD		08/29/2022		171,114							171,114	171,114			
100077991	AUBURN	CA		02/18/2022		887,568		(108)			(108)		887,460	887,460			
100130107	NETHERLANDS	NLD		09/26/2023		180,748							180,748	180,748			
100086341	AMSTERDAM	NLD		08/29/2022		189,205							189,205	189,205			
100085046	UTRECHT	NLD		07/27/2022		173,485							173,485	173,485			
100086301	ROTTERDAM	NLD		08/29/2022		169,915							169,915	169,915			
100091926	HILVERSUM	NLD		01/27/2023		184,704							184,704	184,704			
100081886	DALY CITY	CA		03/31/2022		879,938		(55)			(55)		879,883	879,883			
100081892	VALLEY CENTER	CA		03/31/2022		879,503		(23)			(23)		879,480	879,480			
100081964	TILBURG	NLD		03/30/2022		425,411							425,411	425,411			
100071495	CARSON	CA		10/26/2021		866,209		(101)			(101)		866,108	866,108			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081883	SANTA ROSA BEACH	FL		03/31/2022		866,843		(282)			(282)		866,561	866,561			
100071939	COCONUT GROVE	FL		01/21/2022		865,323		(251)			(251)		865,072	865,072			
100075852	VEENENDAAL	NLD		11/24/2021		186,536							186,536	186,536			
100082231	PUERTA VALLARTA	MEX		04/14/2022		862,133							862,133	862,133			
100090591	HOOGEZAND-SAPPEMEER	NLD		12/28/2022		103,187						44,642	147,830	175,016	27,187		27,187
100077898	AMSTERDAM	NLD		12/29/2021		186,595							186,595	186,595			
100084302	AMSTERDAM	NLD		06/30/2022		171,630							171,630	171,630			
100169916	DANBURY	CT		11/08/2024		840,210		1			1		840,211	840,211			
100087603	S-HERTOGENBOSCH	NLD		09/27/2022		301,175							301,175	301,175			
100082035	AMSTERDAM	NLD		03/30/2022		179,531							179,531	179,531			
100043223	TARZANA	CA		08/13/2020		832,979		(265)			(265)		832,714	832,714			
100068153	SAN RAFAEL	CA		08/25/2021		833,121		(196)			(196)		832,925	832,925			
100078537	ZIERIKZEE	NLD		01/26/2022		180,410							180,410	180,410			
100083378	DEN HAAG	NLD		05/27/2022		172,083							172,083	172,083			
100089671	KATWIJK	NLD		11/29/2022		165,216							165,216	165,216			
100074080	BELLFLOWER	CA		12/09/2021		828,188		(36)			(36)		828,153	828,153			
100083736	CABO SAN LUCAS	MEX		06/28/2022		826,843							826,843	826,843			
100081880	WEST HILLS	CA		03/31/2022		826,553		(150)			(150)		826,403	826,403			
100089697	DEN HAAG	NLD		11/29/2022		164,183							164,183	164,183			
100175408	WOODSTOCK	GA		12/23/2024		824,169		(105)			(105)		824,064	824,064			
100068228	BREA	CA		08/25/2021		821,557		(17)			(17)		821,540	821,540			
100068202	ROSEMEAD	CA		08/25/2021		821,210		(226)			(226)		820,984	820,984			
100167504	LOS ANGELES	CA		10/31/2024		819,489		(43)			(43)		819,446	819,446			
100088510	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		182,648							182,648	182,648			
100081915	DEN HAAG	NLD		03/30/2022		175,628							175,628	175,628			
3340073206	OCALA	FL		04/12/2024		179,351							179,351	179,351			
100110794	HAARLEM	NLD		06/28/2023		170,259							170,259	170,259			
100076749	CANTON	GA		12/30/2021		806,111		(108)			(108)		806,003	806,003			
100085066	SPIJKENISSE	NLD		07/27/2022		157,872							157,872	157,872			
100033808	MONAGHAN	IRL		06/21/2019		866,098		16,110			16,110		882,208	882,208			
100099623	DACULA	GA		04/06/2023		(192)		1,809			1,809		1,616	1,616			
100144942	UNITED KINGDOM	GBR		03/12/2024		700		(700)			(700)						
100170043	AUSTIN	TX		11/08/2024		794,389		15			15		794,404	794,404			
100068125	SANTA CLARA	CA		08/25/2021		794,599		(57)			(57)		794,542	794,542			
100068491	LENAH	VA		08/25/2021		791,133		(199)			(199)		790,934	790,934			
100074299	LOS ANGELES	CA		12/09/2021		787,981		(584)			(584)		787,397	787,397			
100065430	LOS ANGELES	CA		07/28/2021		784,227		(6)			(6)		784,221	784,221			
100065921	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		177,915							177,915	177,915			
100089676	ZIERIKZEE	NLD		11/29/2022		154,890							154,890	154,890			
100083413	AMSTERDAM	NLD		05/27/2022		160,980							160,980	160,980			
100082057	HAARLEM	NLD		03/30/2022		167,265							167,265	167,265			
100145089	UNITED KINGDOM	GBR		03/12/2024		634		(634)			(634)						
100068161	JERSEY CITY	NJ		08/25/2021		776,263		(219)			(219)		776,044	776,044			
100068164	SHERMAN OAKS	CA		08/25/2021		773,183		(40)			(40)		773,143	773,143			
100078555	DEN HAAG	NLD		01/26/2022		167,350							167,350	167,350			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		769,514		(310)			(310)		769,203	769,203			
100067410	SAN FRANCISCO	CA		09/23/2021		769,254		(15)			(15)		769,239	769,239			
100057514	SUNNYVALE	CA		06/30/2021		760,220		(149)			(149)		760,071	760,071			
100078516	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		164,681							164,681	164,681			
100167503	PARKLAND	FL		10/31/2024		753,023		(26)			(26)		752,997	752,997			
100090558	HAARLEM	NLD		12/28/2022		154,014							154,014	154,014			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068207	VENICE	CA		08/25/2021		753,470		155			155		753,625	753,625			
100081917	WEERT	NLD		03/30/2022		161,690							161,690	161,690			
100080283	SPIJKENISSE	NLD		02/22/2022		163,519							163,519	163,519			
100090584	ALKMAAR	NLD		12/28/2022		153,126							153,126	153,126			
100082766	EINDHOVEN	NLD		04/27/2022		152,375							152,375	152,375			
100081919	AMSTERDAM	NLD		03/30/2022		160,909							160,909	160,909			
100085067	HEERLEN	NLD		07/27/2022		145,932							145,932	145,932			
100119559	SCHIEDAM/VLAARDINGEN	NLD		07/28/2023		157,600							157,600	157,600			
100071908	SANTA CLARITA	CA		01/21/2022		741,039		(327)			(327)		740,713	740,713			
100071463	SUMMERLAND KEY	FL		10/26/2021		739,452		(374)			(374)		739,078	739,078			
100175446	MONROVIA	CA		12/23/2024		738,169		2,261			2,261		740,431	740,431			
100082793	EINDHOVEN	NLD		04/27/2022		150,331							150,331	150,331			
100083382	UTRECHT	NLD		05/27/2022		152,127							152,127	152,127			
100185763	HACIENDA HEIGHTS	CA		12/23/2024		732,962		16			16		732,978	732,978			
100077999	DELRAY BEACH	FL		01/06/2022		731,598		(113)			(113)		731,485	731,485			
100057667	PACIFIC GROVE	CA		06/30/2021		734,972		(165)			(165)		734,807	734,807			
100067412	SAN FRANCISCO	CA		09/23/2021		732,307		(15)			(15)		732,292	732,292			
100071490	NORTHRIDGE	CA		10/26/2021		727,965		(191)			(191)		727,774	727,774			
100043449	BROOKLYN	NY		08/13/2020		725,218		8,205			8,205		733,423	733,423			
3310064204	FREEPORT	NY		12/07/2023		103,335							103,335	103,335			
100119577	TILBURG	NLD		07/28/2023		154,294							154,294	154,294			
100084333	S-HERTOGENBOSCH	NLD		06/30/2022		146,692							146,692	146,692			
100175461	WEST COVINA	CA		12/23/2024		724,460		3,066			3,066		727,526	727,526			
100086353	DEN HAAG	NLD		08/29/2022		139,730							139,730	139,730			
100081980	TILBURG	NLD		03/30/2022		155,557							155,557	155,557			
100083311	DEN HAAG	NLD		05/27/2022		149,175							149,175	149,175			
100077880	DEN HAAG	NLD		12/29/2021		157,071							157,071	157,071			
100077912	GONDEN	NLD		12/29/2021		156,617							156,617	156,617			
100145053	UNITED KINGDOM	GBR		03/12/2024		84		(83)			(83)						
100071422	CAPELLE AAN DEN IJSSEL	NLD		09/30/2021		158,963							158,963	158,963			
100077974	SAN RAFAEL	CA		01/13/2022		710,702		(418)			(418)		710,284	710,284			
100089675	DEVENTER	NLD		11/29/2022		141,053							141,053	141,053			
100089699	DEN HAAG	NLD		11/29/2022		140,950							140,950	140,950			
100076619	VENTURA	CA		12/16/2021		705,082		(1)			(1)		705,081	705,081			
100084274	EINDHOVEN	NLD		06/30/2022		142,128							142,128	142,128			
100068165	VAN NUYS	CA		08/25/2021		703,241		6			6		703,247	703,247			
100071531	CARLSBAD	CA		10/14/2021		662,290		(222)			(222)	13,345	675,413	702,497	27,084		27,084
100071500	BRADENTON	FL		10/26/2021		701,144		141			141		701,285	701,285			
100077930	DEN HAAG	NLD		12/29/2021		153,212							153,212	153,212			
100083340	ZALTBOMMEL	NLD		05/27/2022		144,882							144,882	144,882			
100175403	LAKE ELSINORE	CA		12/23/2024		700,227		(157)			(157)		700,070	700,070			
100114609	GILBERT	AZ		06/29/2023		434		474			474		908	908			
100145004	UNITED KINGDOM	GBR		03/12/2024		163		(163)			(163)						
100076723	FULLERTON	CA		12/30/2021		693,388		(113)			(113)		693,274	693,274			
100086284	AMSTERDAM	NLD		08/29/2022		133,633							133,633	133,633			
100068213	WASHINGTON	DC		08/25/2021		692,665		66			66		692,731	692,731			
100065763	SANTA ANA	CA		07/28/2021		692,184		(198)			(198)		691,987	691,987			
100083392	ROTTERDAM	NLD		05/27/2022		142,736							142,736	142,736			
100068260	ARCADIA	CA		08/25/2021		689,001		(156)			(156)		688,845	688,845			
100083345	ROTTERDAM	NLD		05/27/2022		142,468							142,468	142,468			
100067388	CABO SAN LUCAS	MEX		08/13/2021		690,096							690,096	690,096			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078611	DEN HAAG	NLD		01/26/2022		148,741							148,741	148,741			
100077878	DEVENTER	NLD		12/29/2021		149,808							149,808	149,808			
100044701	FRANKLIN	MA		11/19/2020		684,048		(291)			(291)		683,757	683,757			
100142396	PORT MONMOUTH	NJ		02/02/2024		(15)		15			15						
100076684	PARK CITY	UT		12/16/2021		679,985		(215)			(215)		679,770	679,770			
100068427	SAN PEDRO	CA		08/25/2021		678,602		(300)			(300)		678,301	678,301			
100070227	DEN HAAG	NLD		08/31/2021		158,854							158,854	158,854			
100060087	OCEANSIDE	CA		06/25/2021		677,309		(283)			(283)		677,026	677,026			
100167469	LOS ANGELES	CA		10/31/2024		675,760		(71)			(71)		675,690	675,690			
100121050	NETHERLANDS	NLD		08/28/2023		141,040							141,040	141,040			
100068246	LOS ANGELES	CA		08/25/2021		675,300		(237)			(237)		675,063	675,063			
100090564	ROOSENDAAL	NLD		12/28/2022		87,865						19,258	107,124	137,892	30,768		30,768
100068712	ROTTERDAM	NLD		08/30/2021		153,067							153,067	153,067			
100078523	WEERT	NLD		01/26/2022		145,852							145,852	145,852			
100068382	LOS ANGELES	CA		08/25/2021		668,344		(143)			(143)		668,201	668,201			
100144923	UNITED KINGDOM	GBR		03/12/2024		219		(82)			(82)		136	136			
100083429	ZALTBOMMEL	NLD		05/27/2022		137,638							137,638	137,638			
100049925	PORT WASHINGTON	NY		11/20/2020		664,256		(537)			(537)		663,719	663,719			
100088503	HEERLEN	NLD		10/27/2022		149,118							149,118	149,118			
100085116	EINDHOVEN	NLD		07/27/2022		390,597							390,597	390,597			
100071464	OJAI	CA		10/26/2021		660,924		(37)			(37)		660,887	660,887			
100076595	NEVADA CITY	CA		12/30/2021		651,124		(38)			(38)	18,602	669,688	658,547	(11,141)		(11,141)
100076719	SIMI VALLEY	CA		12/30/2021		658,871		(122)			(122)		658,748	658,748			
100082752	DEN HAAG	NLD		04/27/2022		133,810							133,810	133,810			
100185746	LOS ANGELES	CA		12/23/2024		654,765		(63)			(63)		654,702	654,702			
100101716	HAARLEM	NLD		03/30/2023		137,415							137,415	137,415			
100077933	DEN HAAG	NLD		12/29/2021		142,998							142,998	142,998			
100068197	GILROY	CA		08/25/2021		650,658		103			103		650,761	650,761			
100113899	BROOKEVILLE	MD		06/29/2023		(47)		47			47						
100074381	EINDHOVEN	NLD		11/16/2021		144,487							144,487	144,487			
100086268	KATWIJK	NLD		08/29/2022		71,314						29,191	100,505	124,813	24,308		24,308
100082064	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		138,942							138,942	138,942			
100086340	AMSTERDAM	NLD		08/29/2022		124,518							124,518	124,518			
100060090	CARLSBAD	CA		06/25/2021		645,859		(111)			(111)		645,748	645,748			
100166444	ASBURY PARK	NJ		10/31/2024		1,288,639		(137)			(137)		1,288,502	1,288,502			
100085040	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022		129,575							129,575	129,575			
100142404	TROUTMAN	NC		02/02/2024		(26)		26			26						
100108512	ECHT/LIMBURG	NLD		05/25/2023		127,160						17,937	145,098	134,113	(10,985)		(10,985)
100068652	ROTTERDAM	NLD		08/30/2021		145,281							145,281	145,281			
100089652	LEEUWARDEN	NLD		11/29/2022		127,010							127,010	127,010			
100077899	WAGENINGEN/EDE	NLD		12/29/2021		214,497							214,497	214,497			
100130128	NETHERLANDS	NLD		09/26/2023		130,012							130,012	130,012			
100030910	KINGS POINT	NY		04/09/2019		637,718		1,069			1,069		638,788	638,788			
100081972	ROTTERDAM	NLD		03/30/2022		136,321							136,321	136,321			
100167489	LOS ANGELES	CA		10/31/2024		631,088		(63)			(63)		631,025	631,025			
100083320	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		130,555							130,555	130,555			
100071481	CHATSWORTH	CA		10/26/2021		631,543		(508)			(508)		631,035	631,035			
100026809	TORRANCE	CA		09/26/2018		628,852		102			102		628,954	628,954			
100077797	TUCSON	AZ		12/23/2021		627,887		(221)			(221)		627,667	627,667			
100086337	GRONINGEN	NLD		08/29/2022		121,064							121,064	121,064			
100057816	SAN DIEGO	CA		06/30/2021		628,632		(274)			(274)		628,358	628,358			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065407	LOS ANGELES	CA		07/28/2021		627,148		(153)			(153)		626,995	626,995			
100053353	HOLLISTER	CA		03/23/2021		626,757		(330)			(330)		626,428	626,428			
100068145	NOVATO	CA		08/25/2021		626,361		(15)			(15)		626,347	626,347			
100082740	ROTTERDAM	NLD		04/27/2022		127,106							127,106	127,106			
100074250	HOMESTEAD	FL		12/09/2021		623,179		(210)			(210)		622,969	622,969			
100078554	AMSTERDAM/AMSTELVEEN	NLD		01/26/2022		134,892							134,892	134,892			
100070224	DEN HAAG	NLD		08/31/2021		141,671							141,671	141,671			
100086343	HOOGEVEEN	NLD		08/29/2022		119,940							119,940	119,940			
100076771	BURBANK	CA		12/30/2021		620,783		(67)			(67)		620,715	620,715			
100057709	DANA POINT	CA		06/30/2021		621,161		(168)			(168)		620,993	620,993			
100145286	UNITED KINGDOM	GBR		03/12/2024		62		(62)			(62)						
100065477	LONG BEACH	CA		07/28/2021		619,772		(173)			(173)		619,600	619,600			
100145006	UNITED KINGDOM	GBR		03/12/2024		72		(72)			(72)						
100068187	LOS ANGELES	CA		08/25/2021		619,041		(162)			(162)		618,879	618,879			
100055905	JERSEY CITY	NJ		03/26/2021		617,731		(244)			(244)		617,487	617,487			
100065408	LOS ANGELES	CA		07/28/2021		617,087		(151)			(151)		616,936	616,936			
100044408	OZONE PARK	NY		11/19/2020		615,275		1,238			1,238		616,513	616,513			
100130111	NETHERLANDS	NLD		09/26/2023		125,519							125,519	125,519			
100081933	AMSTERDAM	NLD		03/30/2022		132,139							132,139	132,139			
100140912	SEATTLE	WA		02/26/2024		(29)		29			29						
100077879	AMSTERDAM	NLD		12/29/2021		133,919							133,919	133,919			
100119585	ALMERE	NLD		07/28/2023		130,048							130,048	130,048			
100175498	FORT LEE	NJ		12/23/2024		610,469		(75)			(75)		610,394	610,394			
100068607	TILBURG	NLD		08/30/2021		138,025							138,025	138,025			
100085034	UTRECHT	NLD		07/27/2022		119,399							119,399	119,399			
100078549	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		131,520							131,520	131,520			
100068154	FALLBROOK	CA		08/25/2021		606,562		(57)			(57)		606,505	606,505			
100120567	AURORA	CO		08/18/2023		(169)		169			169						
100074237	PORTLAND	OR		12/09/2021		602,897		(118)			(118)		602,778	602,778			
100083313	ROTTERDAM	NLD		05/27/2022		124,760							124,760	124,760			
100065285	LOS ANGELES	CA		07/28/2021		602,330		(147)			(147)		602,183	602,183			
100084232	AMSTERDAM	NLD		06/30/2022		121,545							121,545	121,545			
100073580	TILBURG	NLD		10/25/2021		134,095							134,095	134,095			
100166469	PHOENIX	AZ		10/31/2024		597,644		(91)			(91)		597,553	597,553			
100085050	TILBURG	NLD		07/27/2022		117,638							117,638	117,638			
100084268	HAARLEM	NLD		06/30/2022		120,497							120,497	120,497			
100086332	TILBURG	NLD		08/29/2022		114,943							114,943	114,943			
100167543	HAVERHILL	MA		10/31/2024		592,481		(120)			(120)		592,360	592,360			
100082786	ROTTERDAM	NLD		04/27/2022		119,822							119,822	119,822			
100068589	DEN HAAG	NLD		08/30/2021		133,602							133,602	133,602			
100055442	NEW ROCHELLE	NY		03/23/2021		586,753		(209)			(209)		586,544	586,544			
100087653	GRONINGEN	NLD		09/27/2022		108,463							108,463	108,463			
100076243	AUSTIN	TX		01/07/2022		586,219		(220)			(220)		586,000	586,000			
100057923	LONG BEACH	CA		06/30/2021		583,457		(137)			(137)		583,320	583,320			
100103351	GORREDIJK	NLD		04/28/2023		117,720						15,495	133,215	123,621	(9,593)		(9,593)
100110792	ZIERIKZEE	NLD		06/28/2023		122,456							122,456	122,456			
100084312	DEN HAAG	NLD		06/30/2022		117,354							117,354	117,354			
100083354	ECHT/LIMBURG	NLD		05/27/2022		120,199							120,199	120,199			
100121054	NETHERLANDS	NLD		08/28/2023		121,139							121,139	121,139			
100108513	KATWIJK	NLD		05/25/2023		113,929						15,250	129,179	120,075	(9,104)		(9,104)
100076293	LAKE OSWEGO	OR		01/07/2022		579,150		(185)			(185)		578,965	578,965			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044696	WOODCLIFF LAKE	NJ		11/19/2020		578,537		(977)			(977)		577,560	577,560			
100068167	SAN JOSE	CA		08/25/2021		579,001		(73)			(73)		578,927	578,927			
100081938	LEEUWARDEN	NLD		03/30/2022		118,343						15,195	133,538	124,334	(9,205)		(9,205)
100067400	WALNUT CREEK	CA		09/23/2021		576,330		(227)			(227)		576,102	576,102			
100065453	WASHINGTON	DC		07/28/2021		576,885		2			2		576,887	576,887			
100088517	GRONINGEN	NLD		10/27/2022		128,734							128,734	128,734			
100068500	ONTARIO	CA		08/25/2021		576,520		(91)			(91)		576,429	576,429			
100048497	LOS ANGELES	CA		11/20/2020		574,822		(225)			(225)		574,597	574,597			
100068220	TEMPE	AZ		08/25/2021		574,743		(81)			(81)		574,662	574,662			
100082782	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		116,760							116,760	116,760			
100074339	SAN LORENZO	CA		12/09/2021		573,739		(86)			(86)		573,653	573,653			
100045885	TEMECULA	CA		11/25/2020		578,845		232			232		579,077	579,077			
100089711	ROTTERDAM	NLD		11/29/2022		328,883							328,883	328,883			
100076746	TEMECULA	CA		12/30/2021		573,172		(189)			(189)		572,983	572,983			
100065383	NATICK	MA		07/28/2021		571,142		(204)			(204)		570,938	570,938			
100134394	NETHERLANDS	NLD		10/27/2023		116,248							116,248	116,248			
100081914	EINDHOVEN	NLD		03/30/2022		122,605							122,605	122,605			
100082220	SAYULITA	MEX		04/14/2022		569,630							569,630	569,630			
100087663	KATWIJK	NLD		09/27/2022		105,298							105,298	105,298			
100175421	POMONA	CA		12/23/2024		568,866		(131)			(131)		568,735	568,735			
100078006	WEEHAWKEN	NJ		01/12/2022		610,334		(114)			(114)		610,220	568,830	(41,390)		(41,390)
100081971	ROTTERDAM	NLD		03/30/2022		122,104							122,104	122,104			
100068131	DALY CITY	CA		08/25/2021		567,297		(51)			(51)		567,247	567,247			
100074239	ANAHEIM	CA		12/09/2021		565,351		(92)			(92)		565,259	565,259			
100057801	PALO ALTO	CA		06/30/2021		566,068		78			78		566,146	566,146			
100078546	ENSCHEDE	NLD		01/26/2022		122,246							122,246	122,246			
100054792	SAN JOSE	CA		03/23/2021		563,038		(295)			(295)		562,743	562,743			
100076681	CARSON	CA		12/30/2021		559,451		(98)			(98)		559,353	559,353			
100087664	DEN HAAG	NLD		09/27/2022		103,572							103,572	103,572			
100085090	SPIJKENISSE	NLD		07/27/2022		110,214							110,214	110,214			
100083334	DEN HAAG	NLD		05/27/2022		115,906							115,906	115,906			
100082041	S-HERTOGENBOSCH	NLD		03/30/2022		120,431							120,431	120,431			
100068495	CHULA VISTA	CA		08/25/2021		559,639		(125)			(125)		559,515	559,515			
100055301	STUDIO CITY	CA		03/23/2021		557,623		(60)			(60)		557,563	557,563			
100081937	DEN HAAG	NLD		03/30/2022		119,762							119,762	119,762			
100031725	CENTENNIAL	CO		03/29/2019		553,740		373			373		554,113	554,113			
100071432	TILBURG	NLD		09/30/2021		126,427							126,427	126,427			
100082774	GRONINGEN	NLD		04/27/2022		112,326							112,326	112,326			
100067702	MILPITAS	CA		09/23/2021		551,712		(98)			(98)		551,615	551,615			
100071539	ANAHEIM	CA		10/14/2021		551,018		(232)			(232)		550,786	550,786			
100055374	SAN DIEGO	CA		03/23/2021		548,108		(203)			(203)		547,905	547,905			
100076708	LA MIRADA	CA		12/30/2021		547,861		(109)			(109)		547,752	547,752			
100068238	WASHINGTON	DC		08/25/2021		547,851		(33)			(33)		547,818	547,818			
100068133	HAYWARD	CA		08/25/2021		546,063		(104)			(104)		545,959	545,959			
100081973	ARNHEM	NLD		03/30/2022		117,086							117,086	117,086			
100169882	LAS VEGAS	NV		11/08/2024		543,843		(28)			(28)		543,816	543,816			
100068147	SAN DIEGO	CA		08/25/2021		544,598		(51)			(51)		544,546	544,546			
100175410	WESTON	FL		12/23/2024		543,987		(148)			(148)		543,839	543,839			
100144776	UNITED KINGDOM	GBR		03/12/2024		288		(196)			(196)		91	91			
100045404	HUNTINGTON BEACH	CA		11/25/2020		540,435		(258)			(258)		540,177	540,177			
100067706	OAKLAND	CA		09/23/2021		534,170		(67)			(67)	13,901	548,004	539,623	(8,381)		(8,381)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084265	UTRECHT	NLD		06/30/2022		108,971							108,971	108,971			
100034371	DUBLIN	IRL		06/21/2019		602,981		1,007			1,007		603,988	603,988			
100086314	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022		226,387							226,387	226,387			
100076299	WHEAT RIDGE	CO		01/07/2022		536,427		(76)			(76)		536,351	536,351			
100131618	TUJUNGA	CA		10/06/2023		11		(11)			(11)						
100076657	HAWTHORNE	CA		12/16/2021		535,703		(263)			(263)		535,440	535,440			
100084325	ROTTERDAM	NLD		06/30/2022		108,133							108,133	108,133			
100099734	UTRECHT	NLD		02/27/2023		109,465							109,465	109,465			
100057643	CHULA VISTA	CA		06/30/2021		535,201		(121)			(121)		535,081	535,081			
100070350	AMSTERDAM	NLD		08/31/2021		121,601							121,601	121,601			
100090608	DEN HAAG	NLD		12/28/2022		109,253							109,253	109,253			
100076327	BROKEN BOW	OK		01/07/2022		533,837		(199)			(199)		533,638	533,638			
100078509	ROTTERDAM	NLD		01/26/2022		115,501							115,501	115,501			
100068200	CAMARILLO	CA		08/25/2021		497,793						13,555	511,347	532,903	21,556		21,556
100108515	DEVENTER	NLD		05/25/2023		111,713							111,713	111,713			
100078602	MAARSSEN	NLD		01/26/2022		115,333							115,333	115,333			
100075982	EAST BOSTON	MA		01/07/2022		531,941		(176)			(176)		531,765	531,765			
100175413	EVERETT	WA		12/23/2024		531,433		(93)			(93)		531,339	531,339			
100031885	RENO	NV		03/29/2019		531,583		414			414		531,997	531,997			
100026771	SANIBEL	FL		09/26/2018		530,899		318			318		531,217	531,217			
100075864	UTRECHT	NLD		11/24/2021		114,729							114,729	114,729			
100074245	HUNTINGTON BEACH	CA		12/09/2021		530,986		(175)			(175)		530,811	530,811			
100031708	CONCORD	CA		03/29/2019		529,699		107			107		529,806	529,806			
100083425	TILBURG	NLD		05/27/2022		109,467							109,467	109,467			
100080329	LEEUWARDEN	NLD		02/22/2022		115,505							115,505	115,505			
100084246	AMSTERDAM	NLD		06/30/2022		979						57,198	58,177	106,876	48,699		48,699
100078030	BALDWIN	NY		01/12/2022		523,243		(107)			(107)	13,401	536,537	528,495	(8,042)		(8,042)
100067709	SAN JOSE	CA		09/23/2021		528,586		(92)			(92)		528,494	528,494			
100077893	NIJMEGEN	NLD		12/29/2021		115,170							115,170	115,170			
100068204	EDGEWOOD	WA		08/25/2021		526,458		(156)			(156)		526,302	526,302			
100088561	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		117,268							117,268	117,268			
100080321	DEN HAAG	NLD		02/22/2022		114,656							114,656	114,656			
100086312	AMSTERDAM/AMSTELVEEN	NLD		08/29/2022		101,199							101,199	101,199			
100043379	WALNUT	CA		08/13/2020		523,777		604			604		524,381	524,381			
100169965	SALEM	OR		11/08/2024		523,488		(106)			(106)		523,382	523,382			
100057980	VAN NUYS	CA		06/30/2021		523,447		(142)			(142)		523,305	523,305			
100065406	LOS ANGELES	CA		07/28/2021		523,182		(128)			(128)		523,054	523,054			
100077927	EINDHOVEN	NLD		12/29/2021		114,399							114,399	114,399			
100067923	POWAY	CA		09/23/2021		522,659		(101)			(101)		522,559	522,559			
100060101	LOS ANGELES	CA		06/25/2021		522,219		(202)			(202)		522,017	522,017			
100076557	THORNTON	CO		12/16/2021		521,391		(412)			(412)		520,979	520,979			
100078622	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		112,972							112,972	112,972			
100085111	EINDHOVEN	NLD		07/27/2022		102,560							102,560	102,560			
100030147	NEWBURY PARK	CA		12/20/2018		521,518		610			610		522,128	522,128			
100067984	ELLIJAY	GA		09/23/2021		519,862		(96)			(96)		519,766	519,766			
100067643	SAN JOSE	CA		09/23/2021		519,265		(117)			(117)		519,148	519,148			
100065954	GORREDIJK	NLD		07/30/2021		118,610							118,610	118,610			
100087642	LELYSTAD	NLD		09/27/2022		95,900							95,900	95,900			
100084306	LEIDEN	NLD		06/30/2022		104,780							104,780	104,780			
100086287	DELFT	NLD		08/29/2022		99,950							99,950	99,950			
100083305	S-HERTOGENBOSCH	NLD		05/27/2022		107,320							107,320	107,320			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144711	UNITED KINGDOM	GBR		03/12/2024		128		(43)			(43)		84	84			
100080277	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		112,957							112,957	112,957			
100053613	JAMAICA	NY		03/23/2021		516,540		(746)			(746)		515,794	515,794			
100074175	MOUNT PLEASANT	SC		12/09/2021		515,813		(116)			(116)		515,696	515,696			
100074222	CHULA VISTA	CA		12/09/2021		516,296		(169)			(169)		516,126	516,126			
100071477	LOS ANGELES	CA		10/26/2021		516,173		(330)			(330)		515,843	515,843			
100185748	PROVIDENCE	RI		12/23/2024		515,271		11			11		515,282	515,282			
100089715	GRONINGEN	NLD		11/29/2022		102,640							102,640	102,640			
100103866	YONKERS	NY		05/10/2023		1,340		947			947		2,287	2,287			
100073570	MAASTRICHT	NLD		10/25/2021		115,171							115,171	115,171			
100060089	LONG BEACH	CA		06/25/2021		513,835		(192)			(192)		513,642	513,642			
100075998	CHELSEA	MA		01/07/2022		513,524		(170)			(170)		513,354	513,354			
100081881	LAKESIDE	CA		03/31/2022		511,429		(49)			(49)		511,380	511,380			
100068112	PASADENA	CA		08/25/2021		511,358		(89)			(89)		511,269	511,269			
100175428	JOHNS CREEK	GA		12/23/2024		511,049		(100)			(100)		510,948	510,948			
100074377	UTRECHT	NLD		11/16/2021		113,740							113,740	113,740			
100078557	AMSTERDAM	NLD		01/26/2022		110,612							110,612	110,612			
100088542	DEN HAAG	NLD		10/27/2022		113,793							113,793	113,793			
100185755	UNION CITY	NJ		12/23/2024		509,590		(137)			(137)		509,453	509,453			
100076165	MIAMI	FL		01/07/2022		508,541		(150)			(150)		508,391	508,391			
100076760	CAPE CORAL	FL		12/30/2021		506,239		(89)			(89)		506,150	506,150			
100068550	DEDEMSVAART	NLD		08/30/2021		115,021							115,021	115,021			
100071457	DEN HAAG	NLD		09/30/2021		107,940						12,393	120,333	112,924	(7,409)		(7,409)
100091914	ECHT/LIMBURG	NLD		01/27/2023		105,933							105,933	105,933			
100031795	ENCINITAS	CA		03/29/2019		504,791		602			602		505,393	505,393			
100169929	GLEN RIDGE	FL		11/08/2024		502,731		(33)			(33)		502,698	502,698			
100057572	PORTLAND	OR		06/30/2021		502,464		(120)			(120)		502,343	502,343			
100119560	EINDHOVEN	NLD		07/28/2023		106,683							106,683	106,683			
100086003	PUERTO VALLARTA	MEX		08/19/2022		501,344							501,344	501,344			
100175414	LAWRENCEVILLE	GA		12/23/2024		500,862		(86)			(86)		500,777	500,777			
100084266	ROOSENDAAL	NLD		06/30/2022		101,008							101,008	101,008			
100060092	GLENDORA	CA		06/25/2021		500,139		(147)			(147)		499,992	499,992			
100121064	NETHERLANDS	NLD		08/28/2023		103,833							103,833	103,833			
100031594	ALISO VIEJO	CA		03/29/2019		499,510		173			173		499,683	499,683			
100088493	AMSTERDAM	NLD		10/27/2022		111,187							111,187	111,187			
100055721	STATEN ISLAND	NY		03/23/2021		497,097		(191)			(191)		496,905	496,905			
100071496	PASADENA	CA		10/26/2021		496,884		(302)			(302)		496,583	496,583			
100031688	SANTA ROSA	CA		03/29/2019		495,660		509			509		496,170	496,170			
100065740	LAWNDALE	CA		07/28/2021		496,745		(103)			(103)		496,642	496,642			
100032513	CAVAN	IRL		06/21/2019		545,783		3,631			3,631		549,414	549,414			
100068117	SAN DIEGO	CA		08/25/2021		494,965		(176)			(176)		494,789	494,789			
100057631	KIRKLAND	WA		06/30/2021		493,679		(190)			(190)		493,490	493,490			
100076735	SAN PEDRO	CA		12/30/2021		492,751		(9)			(9)		492,742	492,742			
100031587	SAN JOSE	CA		03/29/2019		493,050		537			537		493,587	493,587			
100081888	SAN DIEGO	CA		03/31/2022		493,140		(30)			(30)		493,109	493,109			
100045904	CERRITOS	CA		11/25/2020		492,433		855			855		493,288	493,288			
100065726	EVERETT	WA		07/28/2021		492,476		(67)			(67)		492,410	492,410			
100026781	FOLSOM	CA		09/26/2018		489,744		62			62		489,806	489,806			
100081994	DEN HAAG	NLD		03/30/2022		285,903							285,903	285,903			
100077904	KATWIJK	NLD		12/29/2021		106,636							106,636	106,636			
100083349	HEEMSTEDE	NLD		05/27/2022		100,613							100,613	100,613			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031930	SAN RAMON	CA		03/29/2019		481,383		278			278	11,928	493,589	486,314	(7,275)		(7,275)
100033828	DUBLIN	IRL		06/21/2019		541,643		3,797			3,797		545,440	545,440			
100157707	LAKE HAVASU CITY	AZ		06/28/2024		107		(107)			(107)						
100110786	DEN HAAG	NLD		06/28/2023		101,915							101,915	101,915			
100048622	LOWELL	MA		11/20/2020		483,599		(456)			(456)		483,143	483,143			
100067641	LAKE LURE	NC		09/23/2021		483,573		(94)			(94)		483,479	483,479			
100055647	ANAHEIM	CA		03/23/2021		483,090		(388)			(388)		482,702	482,702			
100027070	SCOTTSDALE	AZ		09/26/2018		483,258		461			461		483,719	483,719			
100067954	LOS ANGELES	CA		09/23/2021		482,883		(77)			(77)		482,806	482,806			
100065666	SADDLE BROOK	NJ		07/28/2021		482,810		(94)			(94)		482,716	482,716			
100110797	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		6,413						51,265	57,678	101,501	43,823		43,823
100085058	VEENENDAAL	NLD		07/27/2022		94,907							94,907	94,907			
100169879	MATTAPOISETT	MA		11/08/2024		464,397		14			14	11,767	476,178	481,396	5,218		5,218
100085121	EINDHOVEN	NLD		07/27/2022		94,784							94,784	94,784			
100043890	WESTON	FL		08/19/2020		481,362		20			20		481,382	481,382			
100060153	HOLMES BEACH	FL		06/25/2021		481,213		(161)			(161)		481,053	481,053			
100057610	RODANTHE	NC		06/30/2021		480,805		(150)			(150)		480,655	480,655			
100030124	SAN FRANCISCO	CA		12/20/2018		479,994		116			116		480,111	480,111			
100087289	PEABODY	MA		10/25/2022		1,807		(977)			(977)		830	830			
100031912	SAN JOSE	CA		03/29/2019		480,085		343			343		480,428	480,428			
100170189	AUSTIN	TX		10/08/2024		30		(30)			(30)						
100127061	NAPA	CA		08/30/2023		(60)		60			60						
100054145	NORTH BERGEN	NJ		03/23/2021		477,852		(434)			(434)		477,418	477,418			
100044706	SCOTCH PLAINS	NJ		11/19/2020		476,311		(183)			(183)		476,128	476,128			
100077889	DORDRECHT/DRECHTSTEDEN	NLD		12/29/2021		218,583							218,583	218,583			
100070513	LANCASTER	CA		09/23/2021		477,881		(61)			(61)		477,820	477,820			
100070423	SAN JOSE	CA		09/23/2021		522,102		(2,126)			(2,126)		519,976	519,976			
100065437	OAKLAND	CA		07/28/2021		474,490		(94)			(94)		474,396	474,396			
100053904	MIAMI	FL		03/23/2021		460,984		(212)			(212)	8,769	469,541	472,133	2,592		2,592
100077980	TULARE	CA		02/18/2022		472,545		(304)			(304)		472,240	472,240			
100081925	VENLO	NLD		03/30/2022		101,474							101,474	101,474			
100089660	GRONINGEN	NLD		11/29/2022		93,708							93,708	93,708			
100143809	ROTTERDAM	NLD		10/25/2021		105,360							105,360	105,360			
100070320	ECHT/LIMBURG	NLD		08/31/2021		107,139							107,139	107,139			
100067542	KENT	WA		09/23/2021		470,630		(82)			(82)		470,547	470,547			
100089691	ROOSENDAAL	NLD		11/29/2022		93,595							93,595	93,595			
100110799	ARNHEM	NLD		06/28/2023		94,528						11,285	105,813	98,881	(6,932)		(6,932)
100089708	TILBURG	NLD		11/29/2022		134,238							134,238	134,238			
100089717	TILBURG	NLD		11/29/2022		134,238							134,238	134,238			
100057957	RICHMOND	VA		06/30/2021		468,908		(169)			(169)		468,740	468,740			
100026800	WHITTIER	CA		09/26/2018		467,057		(40)			(40)		467,017	467,017			
100068649	ENSCHEDE	NLD		08/30/2021		106,173							106,173	106,173			
100080311	LEEUWARDEN	NLD		02/22/2022		101,916							101,916	101,916			
100085071	AMSTERDAM	NLD		07/27/2022		91,845							91,845	91,845			
100043098	BRENTWOOD	CA		05/28/2020		465,133		28			28		465,161	465,161			
100055509	MISSION VIEJO	CA		03/23/2021		465,601		(343)			(343)		465,259	465,259			
100084320	ROOSENDAAL	NLD		06/30/2022		92,626							92,626	92,626			
100185729	COMPTON	CA		12/23/2024		463,302		(128)			(128)		463,174	463,174			
100099733	DOKKUM	NLD		02/27/2023		94,668							94,668	94,668			
100065466	SACRAMENTO	CA		07/28/2021		462,691		(227)			(227)		462,464	462,464			
100057509	MESA	AZ		06/30/2021		462,441		(101)			(101)		462,340	462,340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025379	SALINAS	CA		09/20/2018		461,665		395			395		462,060	462,060			
100070272	DEN HAAG	NLD		08/31/2021		105,073							105,073	105,073			
100054134	LEESBURG	VA		03/23/2021		461,853		(258)			(258)		461,595	461,595			
100076226	KENT	WA		01/07/2022		461,360		(85)			(85)		461,275	461,275			
100065471	INDIO	CA		07/28/2021		460,388		(203)			(203)		460,185	460,185			
100113898	SAN DIEGO	CA		06/29/2023		(21)		21			21						
100088556	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		102,501							102,501	102,501			
100084260	VENLO	NLD		06/30/2022		92,730							92,730	92,730			
100077911	HEEMSTEDE	NLD		12/29/2021		100,439							100,439	100,439			
100074163	KENT	WA		12/09/2021		442,623		(151)			(151)	10,985	453,457	458,444	4,987		4,987
100068562	VENLO	NLD		08/30/2021		281,206							281,206	281,206			
100055822	PALO ALTO	CA		03/23/2021		458,872		(204)			(204)		458,668	458,668			
100087638	NIJMEGEN	NLD		09/27/2022		274,045							274,045	274,045			
100101727	SCHIEDAM/VLAARDINGEN	NLD		03/30/2023		96,191							96,191	96,191			
100078538	ROTTERDAM	NLD		01/26/2022		98,640							98,640	98,640			
100068093	RANCHO CORDOVA	CA		08/25/2021		455,836		(170)			(170)		455,666	455,666			
100032045	OAKLAND	CA		03/29/2019		452,126		90			90		452,216	452,216			
100071448	DEN HAAG	NLD		09/30/2021		100,994							100,994	100,994			
100078607	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		98,120							98,120	98,120			
100046507	CHESTERFIELD	VA		11/25/2020		452,046		(520)			(520)		451,525	451,525			
100045775	LIVERMORE	CA		11/25/2020		452,014		119			119		452,133	452,133			
100082731	TILBURG	NLD		04/27/2022		91,951							91,951	91,951			
100071903	HOLLYWOOD	FL		01/21/2022		451,291		(173)			(173)		451,118	451,118			
100081920	EINDHOVEN	NLD		03/30/2022		97,014							97,014	97,014			
100075868	OOSTBURG	NLD		11/24/2021		97,475							97,475	97,475			
100085089	AMSTERDAM	NLD		07/27/2022		88,784							88,784	88,784			
100070512	VENTNOR CITY	NJ		09/23/2021		450,878		(168)			(168)		450,711	450,711			
100057713	BOISE	ID		06/30/2021		450,676		(161)			(161)		450,516	450,516			
100055573	PALMDALE	CA		03/23/2021		449,250		(270)			(270)		448,980	448,980			
100081910	ROTTERDAM	NLD		03/30/2022		96,456							96,456	96,456			
100110804	AMSTERDAM	NLD		06/28/2023		94,297							94,297	94,297			
100071925	ORANGE	CA		01/21/2022		447,711		(190)			(190)		447,521	447,521			
100173605	ROTTERDAM	NLD		10/29/2024		89,032						10,639	99,671	93,262	(6,409)		(6,409)
100074107	LONG BEACH	CA		12/09/2021		447,514		(264)			(264)		447,250	447,250			
100067672	SAN FRANCISCO	CA		09/23/2021		446,300		(107)			(107)		446,193	446,193			
100032464	DUBLIN	IRL		06/21/2019		489,574		722			722		490,296	490,296			
100087643	LELYSTAD	NLD		09/27/2022		69,038						10,567	79,605	84,288	4,683		4,683
100090862	HONOLULU	HI		01/06/2023		(4)		4			4						
100057944	HUNTINGTON BEACH	CA		06/30/2021		444,571		(211)			(211)		444,360	444,360			
100087610	KATWIJK	NLD		09/27/2022		81,995							81,995	81,995			
100074112	OCEANSIDE	CA		12/09/2021		443,224		(271)			(271)		442,953	442,953			
100031805	LAS VEGAS	NV		03/29/2019		443,103		58			58		443,161	443,161			
100057890	LA QUINTA	CA		06/30/2021		442,761		(139)			(139)		442,622	442,622			
100068646	STADSKANAAL	NLD		08/30/2021		100,652							100,652	100,652			
100089669	ROTTERDAM	NLD		11/29/2022		123,189							123,189	123,189			
100175513	SAVANNAH	GA		12/23/2024		441,672		(118)			(118)		441,554	441,554			
100068148	BAYONNE	NJ		08/25/2021		441,241		(180)			(180)		441,060	441,060			
100144975	UNITED KINGDOM	GBR		03/12/2024		23		(23)			(23)						
100032007	SAN JOSE	CA		03/29/2019		440,667		(37)			(37)		440,630	440,630			
100026798	FAIR HAVEN	NJ		09/26/2018		440,073		229			229		440,302	440,302			
100068277	MIDDLETOWN	RI		08/25/2021		439,574		(179)			(179)		439,395	439,395			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100081931	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2022		94,449							94,449	94,449			
100081943	AMSTERDAM	NLD		03/30/2022		94,362							94,362	94,362			
100081887	CHATSWORTH	CA		03/31/2022		438,691		(92)			(92)		438,599	438,599			
100030986	BUELLTON	CA		03/29/2019		438,333		408			408		438,741	438,741			
100060102	LAKESIDE	CA		06/25/2021		438,415		(92)			(92)		438,323	438,323			
100068209	WASHINGTON	DC		08/25/2021		437,975		(42)			(42)		437,933	437,933			
100057761	PASO ROBLES	CA		06/30/2021		436,821		(132)			(132)		436,689	436,689			
100050009	PORT CHESTER	NY		11/20/2020		435,638		344			344		435,982	435,982			
100082787	AMSTERDAM	NLD		04/27/2022		88,679							88,679	88,679			
100073591	HOOGEVEEN	NLD		10/25/2021		97,524							97,524	97,524			
100080274	ROTTERDAM	NLD		02/22/2022		95,122							95,122	95,122			
100089665	DEN HAAG	NLD		11/29/2022		86,738							86,738	86,738			
100121057	NETHERLANDS	NLD		08/28/2023		90,739							90,739	90,739			
100075990	DANBURY	CT		01/07/2022		434,696		(206)			(206)		434,490	434,490			
100060159	HOLMES BEACH	FL		06/25/2021		434,113		(143)			(143)		433,971	433,971			
100060160	HOLMES BEACH	FL		06/25/2021		429,952		(143)			(143)	10,327	440,136	433,971	(6,166)		(6,166)
100048864	EAST NORTHPORT	NY		11/20/2020		433,797		(252)			(252)		433,546	433,546			
100038966	DUBLIN	IRL		09/27/2019		4,847		1,059			1,059		5,907	1,569		(4,338)	(4,338)
100082789	HEERLEN	NLD		04/27/2022		87,940							87,940	87,940			
100086298	EMMELOORD	NLD		08/29/2022		83,208							83,208	83,208			
100083408	EMMELOORD	NLD		05/27/2022		22,858						36,077	58,935	89,344	30,410		30,410
100083410	EMMELOORD	NLD		05/27/2022		89,344							89,344	89,344			
100055387	WESTMINSTER	CA		03/23/2021		431,650		(311)			(311)		431,338	431,338			
100076762	VERO BEACH	FL		12/30/2021		430,940		(94)			(94)		430,846	430,846			
100026741	SPARTA	NJ		09/26/2018		429,699		945			945		430,645	430,645			
100057822	PORTLAND	OR		06/30/2021		429,679		(122)			(122)		429,556	429,556			
100076606	SACRAMENTO	CA		12/16/2021		428,798		(84)			(84)		428,714	428,714			
100030903	OZONE PARK	NY		04/09/2019		428,855		149			149		429,004	429,004			
100076571	TUCSON	AZ		12/16/2021		428,443		(152)			(152)		428,292	428,292			
100121068	NETHERLANDS	NLD		08/28/2023		85,182						10,185	95,366	89,232	(6,135)		(6,135)
100078562	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		92,738							92,738	92,738			
100078535	UTRECHT	NLD		01/26/2022		92,738							92,738	92,738			
100047945	TULSA	OK		11/20/2020		426,976		(457)			(457)		426,520	426,520			
100074215	COLORADO SPRINGS	CO		12/09/2021		426,218		(173)			(173)		426,045	426,045			
100065665	ORLANDO	FL		07/28/2021		425,486		(134)			(134)		425,352	425,352			
100045300	WEST HILLS	CA		11/25/2020		424,177		(338)			(338)		423,838	423,838			
100085028	MAASTRICHT	NLD		07/27/2022		83,426							83,426	83,426			
100085997	CABO SAN LUCAS	MEX		08/19/2022		424,694							424,694	424,694			
100088553	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022		103,369							103,369	103,369			
100145362	UNITED KINGDOM	GBR		03/12/2024		36		(28)			(28)		8	8			
100083387	ROOSENDAAL	NLD		05/27/2022		87,144							87,144	87,144			
100085047	UTRECHT	NLD		07/27/2022		82,865							82,865	82,865			
100060093	COMPTON	CA		06/25/2021		429,127		(113)			(113)		429,014	421,048	(7,966)		(7,966)
100089655	AMSTERDAM	NLD		11/29/2022		83,641							83,641	83,641			
100071433	ROTTERDAM	NLD		09/30/2021		93,814							93,814	93,814			
100057820	BALDWIN PARK	CA		06/30/2021		420,129		(120)			(120)		420,009	420,009			
100031588	ROCKLIN	CA		03/29/2019		419,881		307			307		420,187	420,187			
100090863	SMYRNA	GA		01/06/2023		(26,007)						10,051	(15,956)		15,956		15,956
100038724	DUBLIN	IRL		09/27/2019		(4,391)		4,402			4,402		11	11			
100145520	UNITED KINGDOM	GBR		03/12/2024		110		(32)			(32)		78	78			
100049588	DOWNEY	CA		11/20/2020		414,326		(60)			(60)	10,002	424,269	418,264	(6,005)		(6,005)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100086308	ENSCHEDE	NLD		08/29/2022		80,560							80,560	80,560			
100053545	MIAMI	FL		03/23/2021		413,389		208			208	9,997	423,594	417,499	(6,095)		(6,095)
100076068	ANTHONY	NM		01/07/2022		417,355		(153)			(153)		417,202	417,202			
100077963	JACKSONVILLE BEACH	FL		01/13/2022		416,482		(97)			(97)		416,384	416,384			
100071924	HIALEAH	FL		01/21/2022		420,727		(822)			(822)		419,906	419,906			
100087622	APELDOORN	NLD		09/27/2022		76,960							76,960	76,960			
100058002	BOISE	ID		06/30/2021		415,654		(142)			(142)		415,512	415,512			
100031548	PETALUMA	CA		03/29/2019		415,268		460			460		415,727	415,727			
100084241	ROTTERDAM	NLD		06/30/2022		83,824							83,824	83,824			
100084296	BUSSUM/UOTHOORN/PURMEREND	NLD		06/30/2022		83,824							83,824	83,824			
100108518	HEERHUGOWAARD	NLD		05/25/2023		85,768							85,768	85,768			
100108519	HEERHUGOWAARD	NLD		05/25/2023		81,795						9,854	91,649	85,768	(5,881)		(5,881)
100090598	RODEN	NLD		12/28/2022		84,856							84,856	84,856			
100087637	HOOGEVEEN	NLD		09/27/2022		76,720							76,720	76,720			
100083292	AMSTERDAM	NLD		05/27/2022		85,856							85,856	85,856			
100085045	AMSTERDAM	NLD		07/27/2022		81,640							81,640	81,640			
100110807	HILVERSUM	NLD		06/28/2023		87,312							87,312	87,312			
100175400	FAIR OAKS	CA		12/23/2024		414,521		(79)			(79)		414,442	414,442			
100081890	ANAHEIM	CA		03/31/2022		414,760		(105)			(105)		414,655	414,655			
100090576	DEN HAAG	NLD		12/28/2022		84,644							84,644	84,644			
100119586	ROTTERDAM	NLD		07/28/2023		87,947							87,947	87,947			
100081970	ROTTERDAM	NLD		03/30/2022		88,651							88,651	88,651			
100043900	DALY CITY	CA		08/19/2020		411,644		157			157		411,801	411,801			
100166473	DENVER	CO		10/31/2024		410,946		(2)			(2)		410,944	410,944			
100030467	SANTA CRUZ	CA		12/20/2018		412,649		(263)			(263)		412,386	412,386			
100057520	MIAMI	FL		06/30/2021		410,946		(27)			(27)		410,919	410,919			
100054983	CHICAGO	IL		03/23/2021		409,717		(319)			(319)		409,398	409,398			
100057852	BELLEVUE	WA		06/30/2021		410,403		(141)			(141)		410,261	410,261			
3310064205	FREEPORT	NY		11/29/2023		154,067							154,067	154,067			
100071717	CARSON	CA		10/14/2021		409,968		(198)			(198)		409,770	409,770			
100068116	IMPERIAL BCH	CA		08/25/2021		409,966		(173)			(173)		409,793	409,793			
100076066	NORTH LAS VEGAS	NV		01/07/2022		409,336		(241)			(241)		409,095	409,095			
100017182	ORANGE	CA		04/26/2018		408,473		126			126		408,599	408,599			
100078580	DEN HAAG	NLD		01/26/2022		88,523							88,523	88,523			
100043726	LEVITTOWN	NY		08/13/2020		406,902		410			410		407,313	407,313			
100082215	PUNTA MITA	MEX		04/14/2022		406,966							406,966	406,966			
100044041	OSPREY	FL		08/19/2020		407,346		203			203		407,549	407,549			
100031747	THOUSAND OAKS	CA		03/29/2019		402,657		200			200	9,565	412,422	406,727	(5,695)		(5,695)
100031777	SAN FRANCISCO	CA		03/29/2019		405,873		392			392		406,265	406,265			
100026737	CARSON	CA		09/26/2018		405,684		168			168		405,852	405,852			
100031950	SAN JOSE	CA		03/29/2019		405,372		153			153		405,525	405,525			
100078579	DEN HAAG	NLD		01/26/2022		87,680							87,680	87,680			
100078526	RODEN	NLD		01/26/2022		87,680							87,680	87,680			
100085140	LELYSTAD	NLD		07/27/2022		79,599							79,599	79,599			
100030647	BRENTWOOD	CA		04/09/2019		404,411		404			404		404,814	404,814			
100049679	PORT JEFFERSON STATI	NY		11/20/2020		407,779		(846)			(846)		406,933	406,933			
100078582	VENLO	NLD		01/26/2022		87,644							87,644	87,644			
100140467	BOLIVIA	NC		01/17/2024		(135)		135			135						
100169932	DERBY	CT		11/08/2024		404,068		61			61		404,129	404,129			
100057744	LAS VEGAS	NV		06/30/2021		404,369		(161)			(161)		404,208	404,208			
10004371 8	LAKE GROVE	NY		08/13/2020		405,222		1,509			1,509		406,731	406,731			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049959	ALBUQUERQUE	NM		11/20/2020		403,770		279			279		404,049	404,049			
100049794	BRONX	NY		11/20/2020		403,901		(373)			(373)		403,528	403,528			
100054087	WHITTIER	CA		03/23/2021		402,448		1,084			1,084		403,532	403,532			
100057889	LA QUINTA	CA		06/30/2021		403,165		(126)			(126)		403,039	403,039			
100185753	LOS ANGELES	CA		12/23/2024		402,363		(13)			(13)		402,351	402,351			
100031590	MARINA	CA		03/29/2019		402,570		106			106		402,676	402,676			
100099617	LITCHFIELD PARK	AZ		04/06/2023		248		306			306		554	554			
100031808	LOMITA	CA		03/29/2019		401,436		198			198		401,634	401,634			
100067456	HOLLYWOOD	FL		09/23/2021		401,613		(69)			(69)		401,544	401,544			
100068257	BELLINGHAM	WA		08/25/2021		402,798		(388)			(388)		402,410	402,410			
100068185	GLENDORA	CA		08/25/2021		401,504		(92)			(92)		401,412	401,412			
100145247	UNITED KINGDOM	GBR		03/12/2024		18		(18)			(18)						
100091347	SAYULITA	MEX		01/17/2023		400,577							400,577	400,577			
100024938	NORWALK	CT		09/20/2018		400,581		302			302		400,883	400,883			
100077983	HESPERIA	CA		02/18/2022		400,764		(112)			(112)		400,652	400,652			
100031562	VACAVILLE	CA		03/29/2019		400,820		397			397		401,217	401,217			
100068494	NEW ORLEANS	LA		08/25/2021		399,901		(174)			(174)		399,727	399,727			
100068580	NIJMEGEN	NLD		08/30/2021		90,837							90,837	90,837			
100082065	AMSTERDAM	NLD		03/30/2022		85,863							85,863	85,863			
100088508	WEERT	NLD		10/27/2022		89,181							89,181	89,181			
100076326	SPANAWAY	WA		01/07/2022		399,477		(71)			(71)		399,406	399,406			
100119571	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023		84,862							84,862	84,862			
100088512	UTRECHT	NLD		10/27/2022		89,181							89,181	89,181			
100057642	QUINCY	MA		06/30/2021		399,262		(90)			(90)		399,172	399,172			
100057920	PITTSBURG	CA		06/30/2021		399,186		(149)			(149)		399,038	399,038			
100071501	MERIDIAN	ID		10/26/2021		398,092		(174)			(174)		397,918	397,918			
100057943	SANTA BARBARA	CA		06/30/2021		398,543		(95)			(95)		398,448	398,448			
100065347	HILLSBORO	OR		07/28/2021		398,011		(142)			(142)		397,869	397,869			
100076660	BOULDER	CO		12/16/2021		396,612		(3)			(3)		396,609	396,609			
100017273	PINEY FLATS	TN		04/26/2018		397,169		(129)			(129)		397,040	397,040			
100031718	SAN FRANCISCO	CA		03/29/2019		397,035		421			421		397,456	397,456			
100081923	ROTTERDAM	NLD		03/30/2022		85,305							85,305	85,305			
100045869	REDWOOD CITY	CA		11/25/2020		396,692		(234)			(234)		396,458	396,458			
100121072	NETHERLANDS	NLD		08/28/2023		82,742							82,742	82,742			
100043967	SAN RAFAEL	CA		08/19/2020		396,471		(258)			(258)		396,213	396,213			
100060106	DAVIS	CA		06/25/2021		396,462		(130)			(130)		396,332	396,332			
100031520	VISTA	CA		03/29/2019		396,063		92			92		396,156	396,156			
100031824	MONTEREY	CA		03/29/2019		395,237		32			32		395,269	395,269			
100085057	HILVERSUM	NLD		07/27/2022		77,721							77,721	77,721			
100032478	DUBLIN	IRL		06/21/2019		434,235		(309)			(309)		433,926	433,926			
100068129	LYNDHURST	NJ		08/25/2021		395,399		(197)			(197)		395,201	395,201			
100089656	BREDA	NLD		11/29/2022		78,529							78,529	78,529			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		1,287		(1,287)			(1,287)						
100108522	ROTTERDAM	NLD		05/25/2023		81,394							81,394	81,394			
100065417	UNION CITY	CA		07/28/2021		393,814		(101)			(101)		393,712	393,712			
100030641	JAMAICA	NY		04/09/2019		392,539		590			590		393,129	393,129			
100065927	ROTTERDAM	NLD		07/30/2021		89,847							89,847	89,847			
100082037	GRONINGEN	NLD		03/30/2022		84,469							84,469	84,469			
100083329	EINDHOVEN	NLD		05/27/2022		81,295							81,295	81,295			
100048756	STATEN ISLAND	NY		11/20/2020		392,958		(365)			(365)		392,593	392,593			
100108535	DEN HAAG	NLD		05/25/2023		81,051							81,051	81,051			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030938	LOS ANGELES	CA		04/09/2019		391,292		(34)			(34)		391,258	391,258			
100044783	MIAMI	FL		11/19/2020		391,200		(264)			(264)		390,936	390,936			
100074089	COLORADO SPRINGS	CO		12/09/2021		390,835		(313)			(313)		390,523	390,523			
100065549	PANAMA CITY BEACH	FL		07/28/2021		390,669		(110)			(110)		390,559	390,559			
100011424	ESCALON	CA		12/23/2016		(44)		44			44						
100076231	HILLSBORO	OR		01/07/2022		390,336		(14)			(14)		390,322	390,322			
100049324	MIAMI	FL		11/20/2020		389,686		(339)			(339)		389,348	389,348			
100049935	PACOIMA	CA		11/20/2020		389,708		(484)			(484)		389,224	389,224			
100053468	WEST NEW YORK	NJ		03/23/2021		389,163		(417)			(417)		388,746	388,746			
100048860	CHICAGO	IL		11/20/2020		389,180		(308)			(308)		388,872	388,872			
100083422	DEN HAAG	NLD		05/27/2022		76,865						8,864	85,729	80,490	(5,239)		(5,239)
100075883	AMSTERDAM	NLD		11/24/2021		84,030							84,030	84,030			
100084318	ROTTERDAM	NLD		06/30/2022		78,585							78,585	78,585			
100068023	HENDERSON	NV		09/23/2021		388,893		(29)			(29)		388,865	388,865			
100067914	CHICO	CA		09/23/2021		388,633		(56)			(56)		388,578	388,578			
100101718	ENSCHEDE	NLD		03/30/2023		81,686							81,686	81,686			
100076342	MOUNT PLEASANT	SC		01/07/2022		388,489		(96)			(96)		388,394	388,394			
100158450	LAKEWOOD	CO		07/10/2024		923		(7)			(7)		915	915			
100049252	WHITTIER	CA		11/20/2020		387,885		(315)			(315)		387,569	387,569			
100049992	SAN JOSE	CA		11/20/2020		387,448		(344)			(344)		387,104	387,104			
100053759	KEYMAR	MD		03/23/2021		387,467		(91)			(91)		387,376	387,376			
100078040	MIAMI	FL		01/12/2022		387,456		(94)			(94)		387,362	387,362			
100030648	CARSON	CA		04/09/2019		387,126		571			571		387,697	387,697			
100068193	HUNTINGTON PARK	CA		08/25/2021		387,261		(91)			(91)		387,169	387,169			
100057997	SALT LAKE CTY	UT		06/30/2021		387,173		(43)			(43)		387,130	387,130			
100026725	HAYMARKET	VA		09/26/2018		386,702		28			28		386,730	386,730			
100083424	ARNHEM	NLD		05/27/2022		79,685							79,685	79,685			
100076353	VALLEJO	CA		01/07/2022		385,115		(136)			(136)		384,980	384,980			
100084272	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		77,747							77,747	77,747			
100065431	SAN DIEGO	CA		07/28/2021		384,944		(78)			(78)		384,866	384,866			
100067443	DUVALL	WA		09/23/2021		384,491		(107)			(107)		384,384	384,384			
100130125	NETHERLANDS	NLD		09/26/2023		97,777						8,679	106,457	101,198	(5,259)		(5,259)
100068486	NEW BRUNSWICK	NJ		08/25/2021		384,300		(167)			(167)		384,133	384,133			
100031998	NIPOMO	CA		03/29/2019		384,248		232			232		384,480	384,480			
100185728	LOS ANGELES	CA		12/23/2024		383,781		(55)			(55)		383,726	383,726			
100068378	PHILADELPHIA	PA		08/25/2021		384,040		(155)			(155)		383,885	383,885			
100076620	TEMPE	AZ		12/16/2021		383,042		(105)			(105)		382,937	382,937			
100091341	CABO SAN LUCAS	MEX		01/17/2023		383,024							383,024	383,024			
100055186	NORTH BALDWIN	NY		03/23/2021		384,432		(303)			(303)		384,129	384,129			
100048940	BOGOTA	NJ		11/20/2020		382,923		(179)			(179)		382,744	382,744			
100144770	UNITED KINGDOM	GBR		03/12/2024		146		(53)			(53)		93	93			
100048715	MIAMI	FL		11/20/2020		314,643		(294)			(294)	40,938	355,288	382,025	26,737		26,737
100085051	HAARLEM	NLD		07/27/2022		75,191							75,191	75,191			
100067627	LAKEWOOD	CO		09/23/2021		378,880		(123)			(123)	8,553	387,309	382,150	(5,159)		(5,159)
100031798	SAN FRANCISCO	CA		03/29/2019		381,791		460			460		382,251	382,251			
100030640	ANTIOCH	CA		04/09/2019		358,916		171			171	8,495	367,582	381,234	13,651		13,651
100085065	DEN HAAG	NLD		07/27/2022		71,595						8,481	80,076	75,007	(5,069)		(5,069)
100090585	AMSTERDAM/AMSTELVEEN	NLD		12/28/2022		74,556						8,475	83,031	77,962	(5,069)		(5,069)
100065948	VALKENBURG AAN DE GEUL	NLD		07/30/2021		88,661							88,661	88,661			
100167514	HOUSTON	TX		10/31/2024		380,435		(11)			(11)		380,425	380,425			
100048927	TRUMBULL	CT		11/20/2020		380,683		186			186		380,868	380,868			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032038	DALY CITY	CA		03/29/2019		291,700		516			516	45,477	337,693	380,907	43,214		43,214
100054711	BROOKLYN	NY		03/23/2021		358,497		(521)			(521)	8,441	366,417	380,147	13,730		13,730
100030990	OCEANSIDE	CA		03/29/2019		379,830		248			248		380,078	380,078			
100030625	SUTTER CREEK	CA		12/20/2018		357,244		6			6	8,441	365,691	379,133	13,442		13,442
100169978	EL MONTE	CA		11/08/2024		343,206		(3)			(3)	18,845	362,048	378,631	16,583		16,583
100067399	SAN JOSE	CA		09/23/2021		379,871		(138)			(138)		379,733	379,733			
100031544	WOODLAND HILLS	CA		03/29/2019		379,533		188			188		379,721	379,721			
100032059	HAYWARD	CA		03/29/2019		378,014		132			132		378,146	378,146			
100031584	SAN JOSE	CA		03/29/2019		377,600		156			156		377,756	377,756			
100091935	LARGO	FL		02/03/2023		3		(3)			(3)						
100030977	SMITHTOWN	NY		03/29/2019		377,479		(7)			(7)		377,471	377,471			
100054571	LITTLE FALLS	MN		03/23/2021		377,824		(232)			(232)		377,592	377,592			
100084251	S-HERTOGENBOSCH	NLD		06/30/2022		76,280							76,280	76,280			
100175543	ATLANTA	GA		11/08/2024		377,030		(11)			(11)		377,019	377,019			
100031668	HOLLISTER	CA		03/29/2019		374,098		(65)			(65)	3,854	377,887	377,269	(618)		(618)
100068215	ROCKLIN	CA		08/25/2021		376,634		(76)			(76)		376,558	376,558			
100077969	CHARLOTTE	NC		01/06/2022		372,635		(527)			(527)	8,351	380,459	375,442	(5,017)		(5,017)
100025727	BOGOTA	NJ		09/20/2018		375,606		534			534		376,141	376,141			
100076639	OLYMPIA	WA		12/16/2021		375,831		(254)			(254)		375,577	375,577			
100067648	FREMONT	CA		09/23/2021		375,622		(25)			(25)		375,597	375,597			
100067650	NEWARK	CA		09/23/2021		375,373		(25)			(25)		375,347	375,347			
100031846	MONTEBELLO	CA		03/29/2019		373,819		(8)			(8)		373,811	373,811			
100082007	HAARLEM	NLD		03/30/2022		80,287							80,287	80,287			
100121074	NETHERLANDS	NLD		08/28/2023		77,875							77,875	77,875			
100091910	LEEUWARDEN	NLD		01/27/2023		78,228							78,228	78,228			
100055112	KENMORE	WA		03/23/2021		373,103		(205)			(205)		372,897	372,897			
100031882	LOS ANGELES	CA		03/29/2019		373,022		43			43		373,065	373,065			
100034433	DUBLIN	IRL		06/21/2019		415,021		(158)			(158)		414,863	414,863			
100044772	BRIDGEPORT	CT		11/19/2020		371,975		(113)			(113)		371,862	371,862			
100082223	CABO SAN LUCAS	MEX		04/14/2022		371,724							371,724	371,724			
100030940	LOS ANGELES	CA		04/09/2019		371,579		80			80		371,659	371,659			
100048348	SECAUCUS	NJ		11/20/2020		371,801		(163)			(163)		371,639	371,639			
100088548	ROTTERDAM	NLD		10/27/2022		61,599						8,218	69,817	82,927	13,110		13,110
100026766	HOPEWELL TOWNSHIP	NJ		09/26/2018		371,340		502			502		371,842	371,842			
100031630	WOODLAND HILLS	CA		03/29/2019		371,189		88			88		371,277	371,277			
100065426	HENDERSON	NV		07/28/2021		371,077		(118)			(118)		370,959	370,959			
100071719	COMMERCE	CA		10/14/2021		370,876		(77)			(77)		370,799	370,799			
100090588	GRONINGEN	NLD		12/28/2022		75,734							75,734	75,734			
100078533	HEEMSTEDE	NLD		01/26/2022		271,809						8,165	279,974	275,070	(4,904)		(4,904)
100084327	ZOETERMEER	NLD		06/30/2022		74,813							74,813	74,813			
100071478	COOPER CITY	FL		10/26/2021		358,542		(384)			(384)	8,155	366,313	369,849	3,536		3,536
100048627	UPPER MARLBORO	MD		11/20/2020		370,199		(315)			(315)		369,884	369,884			
100089685	VELDHOVEN	NLD		11/29/2022		71,043							71,043	71,043			
100024933	ROMOLAND	CA		09/20/2018		368,634		84			84		368,718	368,718			
100076628	KEARNY	NJ		12/16/2021		368,869		(59)			(59)		368,810	368,810			
100045841	DALLAS	TX		11/25/2020		368,423		(278)			(278)		368,145	368,145			
100065730	LAS VEGAS	NV		07/28/2021		368,605		(126)			(126)		368,479	368,479			
100081978	DEN HAAG	NLD		03/30/2022		87,408							87,408	87,408			
100055380	MIDDLEBURG	FL		03/23/2021		367,670		(1,439)			(1,439)		366,231	366,231			
100085070	DEN HAAG	NLD		07/27/2022		72,252							72,252	72,252			
100108525	HAARLEM	NLD		05/25/2023		75,905							75,905	75,905			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043801	VALLEY STREAM	NY		08/13/2020		366,821		877			877		367,697	367,697			
100049360	DEWEY	AZ		11/20/2020		366,556		(287)			(287)		366,269	366,269			
100071934	PORTLAND	OR		01/21/2022		366,720		(407)			(407)		366,313	366,313			
100065796	FORT COLLINS	CO		07/28/2021		366,511		(166)			(166)		366,344	366,344			
100031644	SAN JOSE	CA		03/29/2019		365,209		100			100		365,309	365,309			
100085108	AMSTERDAM	NLD		07/27/2022		71,945							71,945	71,945			
100077876	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		79,897							79,897	79,897			
100027026	TUCSON	AZ		09/26/2018		365,259		878			878		366,137	366,137			
100110161	HYDE PARK	UT		06/30/2023		(8)		8			8						
100101712	HAARLEM	NLD		03/30/2023		74,706							74,706	74,706			
100173604	ROTTERDAM	NLD		10/29/2024		75,997							75,997	75,997			
100108520	DEN HAAG	NLD		05/25/2023		75,261							75,261	75,261			
100032113	SAN JOSE	CA		03/29/2019		363,829		130			130		363,960	363,960			
100049816	SALINAS	CA		11/20/2020		363,988		(392)			(392)		363,596	363,596			
100074371	CASTRICUM	NLD		11/16/2021		80,913							80,913	80,913			
100089646	EINDHOVEN	NLD		11/29/2022		44,554						16,393	60,947	72,282	11,335		11,335
100091892	VALKENBURG AAN DE GEUL	NLD		01/27/2023		76,055							76,055	76,055			
100034578	LOUTH	IRL		06/21/2019		400,700		1,708			1,708		402,408	402,408			
100073583	GRONINGEN	NLD		10/25/2021		60,396						7,981	68,377	81,054	12,678		12,678
100086351	DEN HAAG	NLD		08/29/2022		69,715							69,715	69,715			
100083436	ALPHEN AAN DEN RIJN	NLD		05/27/2022		74,856							74,856	74,856			
100071868	LOS ANGELES	CA		10/14/2021		359,702		(321)			(321)	7,954	367,335	362,515	(4,821)		(4,821)
100031766	NORTHRIDGE	CA		03/29/2019		361,600		133			133		361,733	361,733			
100025902	SAINT CHARLES	IL		09/20/2018		361,010		269			269		361,279	361,279			
100084242	ROTTERDAM	NLD		06/30/2022		72,356						7,928	80,284	75,442	(4,842)		(4,842)
100071543	LOS ANGELES	CA		10/14/2021		361,078		(159)			(159)		360,918	360,918			
100030926	NEW YORK	NY		04/09/2019		360,743		(24)			(24)		360,720	360,720			
100077808	SACRAMENTO	CA		12/23/2021		360,337		(111)			(111)		360,226	360,226			
100032052	SAN FRANCISCO	CA		03/29/2019		356,024		302			302	7,903	364,229	359,478	(4,751)		(4,751)
100054957	MANALAPAN	NJ		03/23/2021		358,882		(250)			(250)		358,632	358,632			
100167506	MURFREESBORO	TN		10/31/2024		355,071		(21)			(21)	7,887	362,937	358,150	(4,787)		(4,787)
100027058	LUTZ	FL		09/26/2018		358,473		169			169		358,642	358,642			
100060178	ATLANTA	GA		06/25/2021		358,404		(76)			(76)		358,328	358,328			
100060271	NASHVILLE	TN		06/25/2021		358,400		(116)			(116)		358,284	358,284			
100089718	DEN HAAG	NLD		11/29/2022		50,913						7,845	58,758	71,249	12,491		12,491
100080304	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		78,136							78,136	78,136			
100045797	ATLANTA	GA		11/25/2020		357,368		28			28		357,396	357,396			
100032468	WESTMEATH	IRL		06/21/2019		391,563		346			346	7,818	399,726	394,889	(4,838)		(4,838)
100030998	FARMINGTON	CT		03/29/2019		356,691		590			590		357,281	357,281			
100017146	JUPITER	FL		04/26/2018		356,644		233			233		356,877	356,877			
100049978	LAKE HOPATCONG	NJ		11/20/2020		356,091		(315)			(315)		355,776	355,776			
100065568	PICO RIVERA	CA		07/28/2021		356,297		(160)			(160)		356,137	356,137			
100027061	DISCOVERY BAY	CA		09/26/2018		355,818		56			56		355,873	355,873			
100060188	BROCKTON	MA		06/25/2021		355,493		(112)			(112)		355,381	355,381			
100086302	BERGEN OP ZOOM	NLD		08/29/2022		68,877							68,877	68,366		(511)	(511)
100065736	UNION CITY	NJ		07/28/2021		354,586		(62)			(62)		354,524	354,524			
100049382	NEPTUNE	NJ		11/20/2020		354,316		(306)			(306)		354,010	354,010			
100049429	MIAMI	FL		11/20/2020		354,050		(337)			(337)		353,712	353,712			
100089725	ZIERIKZEE	NLD		11/29/2022		70,475							70,475	70,475			
100082785	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		72,051							72,051	72,051			
100084304	SPIJKENISSE	NLD		06/30/2022		71,512							71,512	71,512			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100086292	DELFT	NLD		08/29/2022		68,166							68,166	68,166			
100057690	SIMI VALLEY	CA		06/30/2021		353,833		(122)			(122)		353,711	353,711			
100074201	SACRAMENTO	CA		12/09/2021		353,686		(232)			(232)		353,454	353,454			
100032090	FREMONT	CA		03/29/2019		353,477		143			143		353,620	353,620			
100049407	LOS ANGELES	CA		11/20/2020		353,264		(400)			(400)		352,864	352,864			
100048326	PATCHOGUE	NY		11/20/2020		352,489		(360)			(360)		352,128	352,128			
100065365	TIGARD	OR		07/28/2021		352,803		(138)			(138)		352,664	352,664			
100057528	NEWTON	MA		06/30/2021		352,642		(67)			(67)		352,575	352,575			
100068444	LOS ANGELES	CA		08/25/2021		353,511		(229)			(229)		353,282	353,282			
100049387	MIAMI	FL		11/20/2020		348,972		(9)			(9)	7,642	356,605	352,028	(4,577)		(4,577)
100077962	LOMPOC	CA		01/13/2022		348,563		(24)			(24)	7,635	356,174	351,644	(4,530)		(4,530)
100068658	TILBURG	NLD		08/30/2021		80,072							80,072	80,072			
100054927	O FALLON	IL		03/23/2021		331,443		(468)			(468)	7,620	338,595	350,793	12,198		12,198
100032114	PACIFICA	CA		03/29/2019		351,290		(35)			(35)		351,255	351,255			
100074202	SACRAMENTO	CA		12/09/2021		351,096		(208)			(208)		350,889	350,889			
100182398	NEW ORLEANS	LA		12/12/2024													
100083352	LELYSTAD	NLD		05/27/2022		72,441							72,441	72,441			
100078511	NIJMEGEN	NLD		01/26/2022		75,877							75,877	75,877			
100088530	BERGEN OP ZOOM	NLD		10/27/2022		78,178							78,178	78,178			
100080326	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		76,437							76,437	76,437			
100083318	ROTTERDAM	NLD		05/27/2022		72,441							72,441	72,441			
100065671	CHARLOTTE	NC		07/28/2021		349,670		(84)			(84)		349,587	349,587			
100055447	EAST ORANGE	NJ		03/23/2021		349,121		(199)			(199)		348,922	348,922			
100046101	WASHINGTON CROSSING	PA		11/25/2020		349,309		(182)			(182)		349,127	349,127			
100057652	S SAN FRAN	CA		06/30/2021		350,449		(308)			(308)		350,140	350,140			
100031753	CLERMONT	FL		03/29/2019		348,420		117			117		348,537	348,537			
100031684	AMERICAN CANYON	CA		03/29/2019		345,483		291			291	7,512	353,286	348,751	(4,535)		(4,535)
100110809	ROTTERDAM	NLD		06/28/2023		62,580						7,506	70,086	73,342	3,257		3,257
100065728	FAIRVIEW	NJ		07/28/2021		345,669		(67)			(67)	7,501	353,103	348,589	(4,514)		(4,514)
100067639	SAN MATEO	CA		09/23/2021		348,597		(77)			(77)		348,520	348,520			
100048415	ANTIOCH	CA		11/20/2020		348,210		(351)			(351)		347,859	347,859			
100031606	LAKE FOREST	CA		03/29/2019		348,208		146			146		348,354	348,354			
100057503	CLINTON	NJ		06/30/2021		347,492		(58)			(58)		347,434	347,434			
100054113	RICHMOND HILL	GA		03/23/2021		347,943		(212)			(212)		347,731	347,731			
100049778	GILROY	CA		11/20/2020		347,324		(211)			(211)		347,113	347,113			
100031870	HARBOR CITY	CA		03/29/2019		255,398		299			299	46,981	302,678	347,670	44,992		44,992
100048460	SANTA ANA	CA		11/20/2020		344,273		(89)			(89)	7,391	351,575	347,064	(4,510)		(4,510)
100076318	SAINT AUGUSTINE	FL		01/07/2022		346,830		(184)			(184)		346,646	346,646			
100145249	UNITED KINGDOM	GBR		03/12/2024		10		(10)			(10)						
100076714	SACRAMENTO	CA		12/30/2021		342,927		(80)			(80)	7,365	350,212	345,755	(4,457)		(4,457)
100083418	ROTTERDAM	NLD		05/27/2022		71,636							71,636	71,636			
100065555	PFLUGERVILLE	TX		07/28/2021		346,341		(135)			(135)		346,206	346,206			
100043849	STATEN ISLAND	NY		08/19/2020		346,419		43			43		346,462	346,462			
100017397	LA MIRADA	CA		04/26/2018		294,787		126			126	27,315	322,228	347,577	25,349		25,349
100068461	WOODLAND HILLS	CA		08/25/2021		326,970		(144)			(144)	7,324	334,151	345,797	11,646		11,646
100030989	LENNOX	CA		03/29/2019		348,416		548			548		348,963	348,963			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		345,901		(130)			(130)		345,771	345,771			
100045470	AMHERST	OH		11/25/2020		344,928		112			112		345,041	345,041			
100130109	NETHERLANDS	NLD		09/26/2023		70,291							70,291	70,291			
100130110	NETHERLANDS	NLD		09/26/2023		70,291							70,291	70,291			
100077795	NORTH HOLLYWOOD	CA		12/23/2021		341,264		(125)			(125)	7,311	348,449	344,028	(4,422)		(4,422)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100086342	AMSTERDAM	NLD		08/29/2022		63,564						7,291	70,855	66,387	(4,468)		(4,468)
100150284	DEVENTER	NLD		04/29/2024		77,943							77,943	77,943			
100027041	NORTH BERGEN	NJ		09/26/2018		333,616		9			9	7,289	340,914	344,073	3,159		3,159
100026614	OAKDALE	CA		09/26/2018		343,942		55			55		343,997	343,997			
100030890	GARDEN CITY	NY		04/09/2019		343,818		216			216		344,033	344,033			
100057592	WAIANAE	HI		06/30/2021		343,556		(88)			(88)		343,469	343,469			
100048654	MARGATE	FL		11/20/2020		342,986		213			213		343,200	343,200			
100076344	LEHI	UT		01/07/2022		343,061		(84)			(84)		342,977	342,977			
100065679	KINGSBURG	CA		07/28/2021		342,758		(164)			(164)		342,594	342,594			
100031852	AMERICAN CANYON	CA		03/29/2019		342,717		151			151		342,868	342,868			
100053827	BAINBRIDGE ISLAND	WA		03/23/2021		342,351		(188)			(188)		342,163	342,163			
100068595	HAARLEM	NLD		08/30/2021		77,860							77,860	77,860			
100083316	HAARLEM	NLD		05/27/2022		70,831							70,831	70,831			
100083393	SPIJKENISSE	NLD		05/27/2022		70,831							70,831	70,831			
100080291	ROTTERDAM	NLD		02/22/2022		74,738							74,738	74,738			
100084271	TILBURG	NLD		06/30/2022		69,155							69,155	69,155			
100084299	ZOETERMEER	NLD		06/30/2022		69,155							69,155	69,155			
100088529	ROTTERDAM	NLD		10/27/2022		76,441							76,441	76,441			
100091927	ROTTERDAM	NLD		01/27/2023		71,709							71,709	71,709			
100046108	AMISSVILLE	VA		11/25/2020		338,428		(71)			(71)	7,175	345,533	341,192	(4,341)		(4,341)
100054136	OLYMPIC VALLEY	CA		03/23/2021		341,736		(145)			(145)		341,591	341,591			
100049731	SAN DIEGO	CA		11/20/2020		341,185		(308)			(308)		340,877	340,877			
100185762	PICO RIVERA	CA		12/23/2024		322,287		(116)			(116)	7,164	329,334	340,757	11,422		11,422
100076716	SACRAMENTO	CA		12/30/2021		340,424		(87)			(87)		340,337	340,337			
100057824	SACRAMENTO	CA		06/30/2021		340,970		(121)			(121)		340,849	340,849			
100026995	SAINT CHARLES	IL		09/26/2018		340,588		45			45		340,633	340,633			
100170035	WASHINGTON	DC		11/08/2024		340,431		(46)			(46)		340,385	340,385			
100031722	CYPRESS	CA		03/29/2019		340,424		444			444		340,868	340,868			
100027053	ANTIOCH	CA		09/26/2018		337,598		47			47	7,117	344,762	340,546	(4,216)		(4,216)
100065281	THE WOODLANDS	TX		07/28/2021		340,090		(165)			(165)		339,925	339,925			
100032108	GILROY	CA		03/29/2019		339,559		171			171		339,730	339,730			
100060249	EUGENE	OR		06/25/2021		339,558		(130)			(130)		339,427	339,427			
100031963	EL CAJON	CA		03/29/2019		339,993		108			108		340,101	340,101			
100048334	FLUSHING	NY		11/20/2020		340,675		(1,147)			(1,147)		339,528	339,528			
100014385	VISTA	CA		09/27/2017		(676)		676			676						
100073568	TILBURG	NLD		10/25/2021		75,755							75,755	75,755			
100071427	DEN HAAG	NLD		09/30/2021		75,572							75,572	75,572			
100068190	ROCKVILLE	MD		08/25/2021		338,390		(95)			(95)		338,295	338,295			
100029224	OAKLAND	CA		10/26/2018		338,344		60			60		338,404	338,404			
100145233	UNITED KINGDOM	GBR		03/12/2024		(2,497)		(157)			(157)	7,045	4,391	62	(4,329)		(4,329)
100044653	FREMONT	CA		11/19/2020		339,780		161			161		339,940	339,940			
100108549	ECHT/LIMBURG	NLD		05/25/2023		69,686							69,686	69,686			
100080276	BOLSWARD	NLD		02/22/2022		73,606							73,606	73,606			
100085049	VELDHOVEN	NLD		07/27/2022		66,333							66,333	66,333			
100049738	NILES	IL		11/20/2020		336,843		(296)			(296)		336,548	336,548			
100030962	LODI	CA		03/29/2019		336,860		170			170		337,030	337,030			
100053872	STRAWBERRY	CA		03/23/2021		336,205		779			779		336,984	336,984			
100053452	ODENTON	MD		03/23/2021		392,968		1,699			1,699		394,668	394,668			
100073578	ZIERIKZEE	NLD		10/25/2021		75,232							75,232	75,232			
100032065	SAN JOSE	CA		03/29/2019		335,952		206			206		336,158	336,158			
100091342	CABO SAN LUCAS	MEX		01/17/2023		298,827						19,341	318,169	335,631	17,463		17,463

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065689	EAST HANOVER	NJ		07/28/2021		335,959		(145)			(145)		335,814	335,814			
100119569	ALMERE	NLD		07/28/2023		74,098							74,098	74,098			
100180365	CEDAR KNOLLS	NJ		11/25/2024		1		(1)			(1)						
100057741	AUSTIN	TX		06/30/2021		335,712		(169)			(169)		335,543	335,543			
100027038	LONG BEACH	CA		09/26/2018		335,759		695			695		336,454	336,454			
100053888	MECHANICSVILLE	MD		03/23/2021		335,180		(226)			(226)		334,954	334,954			
100081949	LEIDEN	NLD		03/30/2022		71,924							71,924	71,924			
100083298	NIJMEGEN	NLD		05/27/2022		69,222							69,222	69,222			
100053697	HOWELL	NJ		03/23/2021		334,478		(167)			(167)		334,311	334,311			
100024791	LAS VEGAS	NV		09/20/2018		334,243		124			124		334,367	334,367			
100065759	WARRENTON	VA		07/28/2021		334,385		(99)			(99)		334,286	334,286			
100065521	TEMECULA	CA		07/28/2021		334,299		(111)			(111)		334,188	334,188			
100027034	ANAHEIM	CA		09/26/2018		334,071		44			44		334,115	334,115			
100044822	BAKERSFIELD	CA		11/19/2020		315,919		(276)			(276)	6,929	322,572	333,591	11,019		11,019
100077997	AVONDALE	AZ		01/13/2022		334,059		(91)			(91)		333,969	333,969			
100076662	STOCKTON	CA		12/16/2021		333,750		(46)			(46)		333,704	333,704			
100025050	MIAMI BEACH	FL		09/20/2018		333,716		672			672		334,387	334,387			
100076761	CELEBRATION	FL		12/30/2021		332,857		(56)			(56)		332,801	332,801			
100050344	SILVER SPRING	MD		11/20/2020		333,405		(303)			(303)		333,103	333,103			
100065573	PASSAIC	NJ		07/28/2021		332,987		(94)			(94)		332,894	332,894			
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		332,913		(105)			(105)		332,809	332,809			
100076275	SACRAMENTO	CA		01/07/2022		332,855		(45)			(45)		332,810	332,810			
100065358	LOS ANGELES	CA		07/28/2021		332,834		(58)			(58)		332,776	332,776			
100074191	SURPRISE	AZ		12/09/2021		332,821		(155)			(155)		332,666	332,666			
100057800	NORFOLK	VA		06/30/2021		332,929		(117)			(117)		332,812	332,812			
100049114	BOLINGBROOK	IL		11/20/2020		332,605		(285)			(285)		332,320	332,320			
100033564	SLIGO	IRL		06/21/2019		367,143		555			555		367,699	367,699			
100071828	WEST HARTFORD	CT		10/14/2021		329,651		(190)			(190)	6,780	336,241	332,160	(4,081)		(4,081)
100134404	NETHERLANDS	NLD		10/27/2023		67,635							67,635	67,635			
100076717	SACRAMENTO	CA		12/30/2021		330,215		(78)			(78)		330,137	330,137			
100081935	ZALTBOMMEL	NLD		03/30/2022		71,088							71,088	71,088			
100175401	JOSHUA TREE	CA		12/23/2024		330,276		(79)			(79)		330,197	330,197			
100057837	PHILADELPHIA	PA		06/30/2021		330,491		(124)			(124)		330,367	330,367			
100175505	BOISE	ID		12/23/2024		330,057		(89)			(89)		329,968	329,968			
100159935	MIAMI	FL		08/16/2024		(100)		100			100						
100067645	GREENWICH	CT		09/23/2021		329,727		(94)			(94)		329,633	329,633			
100057664	ROSEVILLE	CA		06/30/2021		329,563		(129)			(129)		329,434	329,434			
100032063	MORGAN HILL	CA		03/29/2019		329,461		220			220		329,681	329,681			
100068375	STOCKTON	CA		08/25/2021		329,286		(83)			(83)		329,203	329,203			
100050256	SOMERSET	MA		11/20/2020		329,037		(170)			(170)		328,867	328,867			
100048991	BRONX	NY		11/20/2020		328,883		(250)			(250)		328,634	328,634			
100088531	ZIERIKZEE	NLD		10/27/2022		73,430							73,430	73,430			
100134403	NETHERLANDS	NLD		10/27/2023		67,001							67,001	67,001			
100031656	RANCHO CUCAMONGA	CA		03/29/2019		328,934		298			298		329,232	329,232			
100182690	CAMDENTON	MO		12/12/2024		19		(19)			(19)						
100048841	PANORAMA CITY	CA		11/20/2020		328,662		(280)			(280)		328,382	328,382			
100065694	CLOVIS	CA		07/28/2021		328,320		(154)			(154)		328,167	328,167			
100044035	SHORELINE	WA		08/19/2020		(17,230)		(26)			(26)	6,632	(10,624)		10,624		10,624
100045275	SAN BRUNO	CA		11/25/2020		328,514		101			101		328,615	328,615			
100076315	CAPE CORAL	FL		01/07/2022		327,761		(101)			(101)		327,660	327,660			
100078004	LUTHERVILLE	MD		01/12/2022		327,276		(192)			(192)		327,084	327,084			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029778	OZONE PARK	NY		10/26/2018		327,027		71			71		327,098	327,098			
100080307	ROTTERDAM	NLD		02/22/2022		71,341							71,341	71,341			
100083427	DEN HAAG	NLD		05/27/2022		67,612							67,612	67,612			
100070434	BOSTON	MA		09/23/2021		326,912		(56)			(56)		326,856	326,856			
100078515	CASTRICUM	NLD		01/26/2022		68,174						6,580	74,755	70,818	(3,937)		(3,937)
100086269	NIJMEGEN	NLD		08/29/2022		62,969							62,969	62,969			
100049171	SPRINGFIELD	NJ		11/20/2020		326,227		(320)			(320)		325,907	325,907			
100046537	NEWBURG	NY		11/25/2020		326,441		(240)			(240)		326,202	326,202			
100044515	LOS ANGELES	CA		11/19/2020		326,516		(141)			(141)		326,375	326,375			
100065585	FONTANA	CA		07/28/2021		326,382		(135)			(135)		326,247	326,247			
100046630	GAITHERSBURG	MD		11/25/2020		326,121		(51)			(51)		326,069	326,069			
100067414	MIAMI	FL		09/23/2021		326,204		(152)			(152)		326,052	326,052			
100055457	CHICAGO	IL		03/23/2021		326,068		(195)			(195)		325,873	325,873			
100166474	BATON ROUGE	LA		10/31/2024		326,078		(42)			(42)		326,036	326,036			
100033229	MAYO	IRL		06/21/2019		357,412		(2,744)			(2,744)	6,531	361,198	357,295	(3,903)		(3,903)
100054115	STRATFORD	CT		03/23/2021		322,562		(305)			(305)	6,530	328,787	324,888	(3,899)		(3,899)
100031782	SANTA ANA	CA		03/29/2019		324,961		365			365		325,326	325,326			
100065732	DENVER	CO		07/28/2021		324,575		(82)			(82)		324,492	324,492			
100055012	HIALEAH	FL		03/23/2021		324,432		(215)			(215)		324,217	324,217			
100055693	COLLEGE POINT	NY		03/23/2021		324,506		(482)			(482)		324,024	324,024			
100076332	DRAPER	UT		01/07/2022		321,730		(80)			(80)	6,518	328,168	324,337	(3,831)		(3,831)
100026738	HERALD	CA		09/26/2018		324,028		(2)			(2)		324,026	324,026			
100032077	SAN BRUNO	CA		03/29/2019		323,901		212			212		324,114	324,114			
100169914	TARZANA	CA		11/08/2024		323,318		(21)			(21)		323,297	323,297			
100084258	GRONINGEN	NLD		06/30/2022		65,383							65,383	65,383			
100078631	UTRECHT	NLD		01/26/2022		70,144							70,144	70,144			
100025074	TRACY	CA		09/20/2018		323,599		45			45		323,643	323,643			
100085072	ZIERIKZEE	NLD		07/27/2022		63,577							63,577	63,577			
100088498	VELDHOVEN	NLD		10/27/2022		72,156							72,156	72,156			
100130100	NETHERLANDS	NLD		09/26/2023		65,799							65,799	65,799			
100030949	MIRA LOMA	CA		03/29/2019		322,757		425			425		323,182	323,182			
100065553	DANIA BEACH	FL		07/28/2021		322,859		(91)			(91)		322,768	322,768			
100049357	BROOKLYN	NY		11/20/2020		323,085		(377)			(377)		322,708	322,708			
100031843	SAN LEANDRO	CA		03/29/2019		323,871		118			118		323,989	323,989			
100031797	SAN RAMON	CA		03/29/2019		323,638		254			254		323,892	323,892			
100026666	SALINAS	CA		09/26/2018		322,265		293			293		322,559	322,559			
100026213	CORAM	NY		09/20/2018		322,164		305			305		322,469	322,469			
100026755	BELLFLOWER	CA		09/26/2018		322,616		329			329		322,945	322,945			
100017743	LANCASTER	CA		04/26/2018		321,933		371			371		322,304	322,304			
100068242	RICHMOND	VA		08/25/2021		321,827		(112)			(112)		321,715	321,715			
100103332	FRANEKER	NLD		04/28/2023		68,311							68,311	68,311			
100025450	HANOVER	MD		09/20/2018		318,934		158			158	6,400	325,492	321,522	(3,970)		(3,970)
100043791	FREEPORT	NY		08/13/2020		321,319		261			261		321,581	321,581			
100017598	MIAMI GARDENS	FL		04/26/2018		322,651		1,073			1,073		323,724	323,724			
100049029	MIAMI	FL		11/20/2020		320,904		(286)			(286)		320,619	320,619			
100102005	APPLE VALLEY	CA		04/14/2023		(356)		777			777		422	422			
100054807	PATCHOGUE	NY		03/23/2021		320,403		(297)			(297)		320,107	320,107			
100031511	DUBLIN	CA		03/29/2019		320,254		351			351		320,605	320,605			
100032036	PENNGROVE	CA		03/29/2019		320,535		115			115		320,650	320,650			
100046656	BAYSHORE	NY		11/25/2020		319,770		159			159		319,929	319,929			
100185760	RIO LINDA	CA		12/23/2024		319,579		(48)			(48)		319,531	319,531			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076731	MERIDIAN	ID		12/30/2021		319,156		(97)			(97)		319,058	319,058			
100057828	LONG BEACH	CA		06/30/2021		319,684		(87)			(87)		319,598	319,598			
100026789	SYOSSET	NY		09/26/2018		319,909		798			798		320,708	320,708			
100103363	DEN HAAG	NLD		04/28/2023		77,677							77,677	77,677			
100065721	PUYALLUP	WA		07/28/2021		319,538		(121)			(121)		319,417	319,417			
100076336	RIVERTON	UT		01/07/2022		303,181		(80)			(80)	6,299	309,399	319,375	9,975		9,975
100082059	DEN HAAG	NLD		03/30/2022		68,579							68,579	68,579			
100083337	ROTTERDAM	NLD		05/27/2022		66,002							66,002	66,002			
100088575	DEN HAAG	NLD		10/27/2022		71,229							71,229	71,229			
100101726	ZAANDAM	NLD		03/30/2023		67,006							67,006	67,006			
100076266	RIVERSIDE	CA		01/07/2022		323,893		(159)			(159)		323,734	323,734			
100048691	ELK GROVE	CA		11/20/2020		318,272		(414)			(414)		317,858	317,858			
100030907	SANTA CLARA	CA		04/09/2019		318,065		500			500		318,565	318,565			
100130114	NETHERLANDS	NLD		09/26/2023		64,742							64,742	64,742			
100054050	PARLIN	NJ		03/23/2021		317,498		(141)			(141)		317,357	317,357			
100027045	ANAHEIM	CA		09/26/2018		317,789		76			76		317,865	317,865			
100046524	SAN JOSE	CA		11/25/2020		318,143		(97)			(97)		318,046	318,046			
100115125	WATERBURY	CT		07/17/2023		833		617			617		1,451	1,451			
100071469	ANAHEIM	CA		10/26/2021		314,687		(67)			(67)	2,977	317,597	317,186	(411)		(411)
100175488	AUBURN	GA		12/23/2024		315,433		(29)			(29)	6,175	321,579	317,828	(3,751)		(3,751)
100080308	AMSTERDAM	NLD		02/22/2022		69,190							69,190	69,190			
100076718	CRESTLINE	CA		12/30/2021		316,296		(51)			(51)		316,245	316,245			
100075858	GORREDIJK	NLD		11/24/2021		68,405							68,405	68,405			
100073590	SCHIEDAM/VLAARDINGEN	NLD		10/25/2021		70,879							70,879	70,879			
100030928	SANTA MONICA	CA		04/09/2019		316,726		231			231		316,957	316,957			
100025549	EAST PATCHOGUE	NY		09/20/2018		316,383		387			387		316,770	316,770			
100090587	ROTTERDAM	NLD		12/28/2022		64,703							64,703	64,703			
100049586	LONG BEACH	CA		11/20/2020		316,254		(304)			(304)		315,950	315,950			
100068056	BOTHELL	WA		09/23/2021		313,888		(32)			(32)	6,107	319,963	316,313	(3,650)		(3,650)
100057993	PASO ROBLES	CA		06/30/2021		316,246		(99)			(99)		316,147	316,147			
100099726	LEEUWARDEN	NLD		02/27/2023		64,597							64,597	64,597			
100057795	BELLFLOWER	CA		06/30/2021		315,923		(96)			(96)		315,828	315,828			
100068466	NORTHAMPTON	MA		08/25/2021		315,339		(89)			(89)		315,250	315,250			
100082062	ROTTERDAM	NLD		03/30/2022		20,964						21,406	42,370	67,742	25,373		25,373
100031575	PLEASANT HILL	CA		03/29/2019		314,940		121			121		315,061	315,061			
100070269	UTRECHT	NLD		08/31/2021		71,721							71,721	71,721			
100030651	BRONX	NY		04/09/2019		314,716		841			841		315,557	315,557			
100031742	SAN PEDRO	CA		03/29/2019		315,037		455			455		315,492	315,492			
100175418	UNION GROVE	WI		12/23/2024		314,648		(89)			(89)		314,559	314,559			
100048495	WOODBRIDGE	VA		11/20/2020		314,720		(405)			(405)		314,315	314,315			
100083405	GRONINGEN	NLD		05/27/2022		62,621						6,038	68,659	65,036	(3,623)		(3,623)
100087607	HEERLEN	NLD		09/27/2022		58,116							58,116	58,116			
100025470	KATHLEEN	GA		09/20/2018		313,812		715			715		314,527	314,527			
100169917	SALEM	UT		11/08/2024		313,577		18			18		313,595	313,595			
100169904	SALEM	UT		11/08/2024		313,489		18			18		313,508	313,508			
100054663	LOS ANGELES	CA		03/23/2021		314,075		(167)			(167)		313,907	313,907			
100084257	AMERSFOORT	NLD		06/30/2022		63,371							63,371	63,371			
100031914	SUN VALLEY	CA		03/29/2019		313,552		172			172		313,725	313,725			
100167524	PALMDALE	CA		10/31/2024		311,702		(33)			(33)	5,897	317,566	313,167	(4,399)		(4,399)
100044641	VAN NUYS	CA		11/19/2020		313,512		(232)			(232)		313,281	313,281			
100175469	FLUSHING	NY		12/23/2024		313,278		(54)			(54)		313,224	313,224			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310071457	HOUSTON	TX		08/26/2024		251,915							251,915	251,915			
100048667	POMONA	CA		11/20/2020		313,206		(143)			(143)		313,063	313,063			
100065699	HACKENSACK	NJ		07/28/2021		313,233		(111)			(111)		313,122	313,122			
100031549	NAPA	CA		03/29/2019		313,143		227			227		313,370	313,370			
100031629	OAKLAND	CA		03/29/2019		312,720		468			468		313,188	313,188			
100076191	NEWARK	NJ		01/07/2022		312,470		(22)			(22)		312,449	312,449			
100089662	AMSTERDAM	NLD		11/29/2022		62,162							62,162	62,162			
100085107	DEN HAAG	NLD		07/27/2022		61,434							61,434	61,434			
100090580	EINDHOVEN	NLD		12/28/2022		63,854							63,854	63,854			
100076255	WEST HAVEN	CT		01/07/2022		312,187		(81)			(81)		312,106	312,106			
100065538	RICHMOND	CA		07/28/2021		272,871		(122)			(122)	20,565	293,314	312,323	19,009		19,009
100048676	LA HABRA	CA		11/20/2020		312,130		(188)			(188)		311,942	311,942			
100077790	MESA	AZ		12/23/2021		311,953		(191)			(191)		311,762	311,762			
100068142	EVERETT	WA		08/25/2021		311,487		(44)			(44)		311,443	311,443			
100087600	HILVERSUM	NLD		09/27/2022		57,540							57,540	57,540			
100119574	DEN HAAG	NLD		07/28/2023		66,126							66,126	66,126			
100130123	NETHERLANDS	NLD		09/26/2023		63,420							63,420	63,420			
100085042	ZUIDHORN	NLD		07/27/2022		61,230							61,230	61,230			
100071468	BOWIE	MD		10/26/2021		311,328		(263)			(263)		311,065	311,065			
100087650	AMSTERDAM	NLD		09/27/2022		57,540							57,540	57,540			
100175479	JERSEY CITY	NJ		12/23/2024		311,296		(84)			(84)		311,212	311,212			
100071492	BOISE	ID		10/26/2021		310,793		(130)			(130)		310,663	310,663			
100078506	ROTTERDAM	NLD		01/26/2022		67,446							67,446	67,446			
100078553	EINDHOVEN	NLD		01/26/2022		67,446							67,446	67,446			
100088491	ZALTBOMMEL	NLD		10/27/2022		301,132							301,132	301,132			
100101733	GRONINGEN	NLD		03/30/2023		65,436							65,436	65,436			
100119579	ZAANDAM	NLD		07/28/2023		66,126							66,126	66,126			
100077813	LAVEEN	AZ		12/23/2021		311,125		(172)			(172)		310,953	310,953			
100068015	MESA	AZ		09/23/2021		311,104		(75)			(75)		311,029	311,029			
100046605	BETHLEHEM	PA		11/25/2020		310,883		(18)			(18)		310,865	310,865			
100025830	BROCKTON	MA		09/20/2018		310,808		229			229		311,037	311,037			
100065427	CHULA VISTA	CA		07/28/2021		308,347		(88)			(88)	5,761	314,019	310,503	(3,515)		(3,515)
100076727	FRESNO	CA		12/30/2021		310,362		(159)			(159)		310,203	310,203			
100048733	MIAMI	FL		11/20/2020		310,215		(164)			(164)		310,052	310,052			
100049433	WINDERMERE	FL		11/20/2020		310,187		(344)			(344)		309,843	309,843			
100048980	NEWARK	NJ		11/20/2020		309,585		324			324		309,909	309,909			
100076210	ORANGE PARK	FL		01/07/2022		309,914		(39)			(39)		309,875	309,875			
100166430	PEORIA	AZ		10/31/2024		309,285		(32)			(32)		309,253	309,253			
100091343	LOS BARRILES	MEX		01/17/2023		309,328							309,328	309,328			
100068284	BELLEVILLE	NJ		08/25/2021		309,412		(140)			(140)		309,272	309,272			
100054421	SANTA BARBARA	CA		03/23/2021		307,314		(160)			(160)	5,728	312,883	309,545	(3,338)		(3,338)
100083304	CASTRICUM	NLD		05/27/2022		92,290							92,290	92,290			
100145447	UNITED KINGDOM	GBR		03/12/2024		49		(49)			(49)						
100025593	AIRMONT	NY		09/20/2018		308,663		403			403		309,066	309,066			
100083411	BERGEN OP ZOOM	NLD		05/27/2022		63,856							63,856	63,856			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		307,957		240			240		308,196	308,196			
100068152	SAINT LOUIS	MO		08/25/2021		309,126		(55)			(55)		309,071	309,071			
100030908	SALINAS	CA		04/09/2019		308,454		(68)			(68)		308,386	308,386			
100025522	OAK PARK	IL		09/20/2018		308,399		157			157		308,557	308,557			
100048889	CHICAGO	IL		11/20/2020		308,477		(260)			(260)		308,218	308,218			
100044209	PLAINFIELD	NJ		08/19/2020		282,205		(86)			(86)	18,874	300,993	307,487	6,494		6,494

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077887	ROTTERDAM	NLD		12/29/2021		65,062						5,678	70,740	67,243	(3,497)		(3,497)
100080315	DEN HAAG	NLD		02/22/2022		67,095							67,095	67,095			
100084337	UTRECHT	NLD		06/30/2022		62,082							62,082	62,082			
100086293	ZIERIKZEE	NLD		08/29/2022		59,220							59,220	59,220			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		307,294		(142)			(142)		307,152	307,152			
100078568	DEN HAAG	NLD		01/26/2022		66,547							66,547	66,547			
100053471	TOMS RIVER	NJ		03/23/2021		307,063		20			20		307,083	307,083			
100067735	LAHAINA	HI		09/23/2021		306,707		(71)			(71)		306,636	306,636			
100081974	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		65,902							65,902	65,902			
100085101	HEERLEN	NLD		07/27/2022		61,531							61,531	61,531			
100055904	HOUSTON	TX		03/26/2021		306,497		(120)			(120)		306,377	306,377			
100120020	NAPLES	FL		08/11/2023		(194)		194			194						
100032140	SAN JOSE	CA		03/29/2019		306,004		314			314		306,318	306,318			
100068230	WILDWOOD	NJ		08/25/2021		306,285		(72)			(72)		306,213	306,213			
100049546	REDMOND	WA		11/20/2020		291,323		(132)			(132)	5,607	296,797	305,801	9,004		9,004
100119573	HEERLEN	NLD		07/28/2023		13,270						25,029	38,300	64,977	30,045	(3,368)	26,677
100068203	MIAMI	FL		08/25/2021		305,880		(76)			(76)		305,805	305,805			
100031526	DANA POINT	CA		03/29/2019		306,176		137			137		306,313	306,313			
100070514	BOZEMAN	MT		09/23/2021		297,751		(93)			(93)	5,585	303,242	305,690	2,448		2,448
100071499	KUNA	ID		10/26/2021		305,120		(78)			(78)		305,042	305,042			
100065574	BELLEVILLE	NJ		07/28/2021		305,248		(27)			(27)		305,221	305,221			
100054091	IRVINE	CA		03/23/2021		305,112		9			9		305,121	305,121			
100068268	ROCKAWAY BEACH	OR		08/25/2021		308,165		(160)			(160)	(760)	307,246	304,984	(2,261)		(2,261)
100070362	ZOETERMEER	NLD		08/31/2021		69,419							69,419	69,419			
100121053	NETHERLANDS	NLD		08/28/2023		63,598							63,598	63,598			
100068079	QUINCY	MA		09/23/2021		304,919		3			3		304,921	304,921			
100029758	RED FEATHER LAKES	CO		10/26/2018		304,728		19			19		304,746	304,746			
100065491	PORTLAND	OR		07/28/2021		304,311		(78)			(78)		304,232	304,232			
100068337	FREDERICKSBURG	VA		08/25/2021		304,253		(140)			(140)		304,113	304,113			
100057965	MT JULIET	TN		06/30/2021		304,080		(101)			(101)		303,979	303,979			
100089663	DEN HAAG	NLD		11/29/2022		60,510							60,510	60,510			
100033189	DUBLIN	IRL		06/21/2019		338,782		(792)			(792)		337,989	337,989			
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		303,716		(31)			(31)		303,685	303,685			
100053576	MOUNT SINAI	NY		03/23/2021		303,403		(494)			(494)		302,909	302,909			
100054645	BETHPAGE	NY		03/23/2021		303,970		(38)			(38)		303,932	303,932			
100026340	ISSUE	MD		09/20/2018		303,522		371			371		303,893	303,893			
100182075	AVONDALE	AZ		12/12/2024		(6)		6			6						
100068138	MINNEAPOLIS	MN		08/25/2021		301,385		(90)			(90)	5,493	306,788	303,521	(3,267)		(3,267)
100086274	AMSTERDAM	NLD		08/29/2022		58,471							58,471	58,471			
100083404	GORREDIJK	NLD		05/27/2022		62,782							62,782	62,782			
100085125	DEN HAAG	NLD		07/27/2022		59,699							59,699	59,699			
100028096	WOODSIDE	NY		10/26/2018		302,636							302,636	302,636			
100085110	HEERLEN	NLD		07/27/2022		60,731							60,731	60,731			
100071494	DECATUR	GA		10/26/2021		302,354		(251)			(251)		302,103	302,103			
100031545	VALLEY CENTER	CA		03/29/2019		301,973		129			129		302,102	302,102			
100045612	CHUGIAK	AK		11/25/2020		301,810		19			19		301,828	301,828			
100054518	STATEN ISLAND	NY		03/23/2021		301,391		(151)			(151)		301,240	301,240			
100054185	LAKEWOOD	CA		03/23/2021		302,312		(91)			(91)		302,222	302,222			
100085998	TODOS SANTOS	MEX		08/19/2022		301,157							301,157	301,157			
100044273	CORAL SPRINGS	FL		08/19/2020		301,150		145			145		301,295	301,295			
100060309	RICHMOND	VA		06/25/2021		301,420		(122)			(122)		301,298	301,298			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017392	SYLMAR	CA		04/26/2018		302,180		5			5		302,185	302,185			
100078576	AMSTERDAM	NLD		01/26/2022		65,254							65,254	65,254			
100074171	YORKVILLE	IL		12/09/2021		301,053		(164)			(164)		300,889	300,889			
100068123	AURORA	CO		08/25/2021		300,792		(114)			(114)		300,677	300,677			
100057731	MEMPHIS	TN		06/30/2021		301,109		(141)			(141)		300,968	300,968			
100169957	HATFIELD	PA		11/08/2024		299,950		(11)			(11)		299,938	299,938			
100057654	COMMERCE CITY	CO		06/30/2021		298,251		(81)			(81)	5,426	303,596	300,348	(3,248)		(3,248)
100119568	ALMERE	NLD		07/28/2023		63,650							63,650	63,650			
100077915	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		65,541							65,541	65,541			
100085056	GOUDA	NLD		07/27/2022		56,852						5,420	62,272	58,934	(3,338)		(3,338)
100054786	BAY SHORE	NY		03/23/2021		299,070		1,331			1,331		300,401	300,401			
100032034	NAPLES	FL		03/29/2019		299,118		420			420		299,538	299,538			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		299,201		(25)			(25)		299,177	299,177			
100082799	ROTTERDAM	NLD		04/27/2022		60,869							60,869	60,869			
100060258	HORSHAM	PA		06/25/2021		298,759		(92)			(92)		298,667	298,667			
100074099	CHARLESTON	SC		12/09/2021		299,606		(417)			(417)		299,189	299,189			
100084297	BREDA	NLD		06/30/2022		60,353							60,353	60,353			
100077909	AMSTERDAM	NLD		12/29/2021		65,371							65,371	65,371			
100078036	GREENTOWN	PA		01/12/2022		299,841		13			13		299,853	299,853			
100049001	LAKE FOREST	CA		11/20/2020		299,696		(374)			(374)		299,322	299,322			
100076711	SACRAMENTO	CA		12/30/2021		297,996		(82)			(82)		297,914	297,914			
100057519	DENVER	CO		06/30/2021		298,024		(63)			(63)		297,961	297,961			
100108548	KATWIJK	NLD		05/25/2023		61,538							61,538	61,538			
100055147	GREENSBORO	NC		03/23/2021		297,782		(1,034)			(1,034)		296,749	296,749			
100057511	GARFIELD	NJ		06/30/2021		297,139		(92)			(92)		297,048	297,048			
100053833	LAS VEGAS	NV		03/23/2021		297,025		(341)			(341)		296,685	296,685			
100030891	PLEASANT HILL	CA		04/09/2019		296,616		763			763		297,379	297,379			
100076341	MIAMI	FL		01/07/2022		294,461		(72)			(72)	5,343	299,733	296,518	(3,215)		(3,215)
100024827	HEMET	CA		09/20/2018		296,355		226			226		296,581	296,581			
100068489	NASHUA	NH		08/25/2021		296,358		(149)			(149)		296,209	296,209			
100048531	CARMEL	NY		11/20/2020		297,073		(200)			(200)		296,872	296,872			
100076653	GLENDALE	AZ		12/16/2021		296,259		(183)			(183)		296,077	296,077			
100048360	LOS ANGELES	CA		11/20/2020		295,958		(218)			(218)		295,739	295,739			
100031821	HAYWARD	CA		03/29/2019		296,099		380			380		296,479	296,479			
100054109	MINEOLA	NY		03/23/2021		295,858		(322)			(322)		295,536	295,536			
100048381	BAKERSFIELD	CA		11/20/2020		295,639		18			18		295,657	295,657			
100065957	ROTTERDAM	NLD		07/30/2021		67,608							67,608	67,608			
100087657	TIEL	NLD		09/27/2022		54,663							54,663	54,663			
100075886	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		63,863							63,863	63,863			
100077902	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		64,690							64,690	64,690			
100084238	ZALTBOMMEL	NLD		06/30/2022		59,725							59,725	59,725			
100082006	HAARLEM	NLD		03/30/2022		63,561							63,561	63,561			
100121071	NETHERLANDS	NLD		08/28/2023		61,651							61,651	61,651			
100067403	ENCINITAS	CA		09/23/2021		296,107		(125)			(125)		295,983	295,983			
100045303	NAPLES	FL		11/25/2020		295,083		(146)			(146)		294,937	294,937			
100049536	EDMONDS	WA		11/20/2020		294,729		(119)			(119)		294,610	294,610			
100058001	TUCKER	GA		06/30/2021		294,693		(120)			(120)		294,573	294,573			
100077922	UTRECHT	NLD		12/29/2021		64,463							64,463	64,463			
100053357	LOS ANGELES	CA		03/23/2021		295,481		(77)			(77)		295,404	295,404			
100031898	LOS ANGELES	CA		03/29/2019		294,320		(24)			(24)		294,297	294,297			
100048776	JERSEY CITY	NJ		11/20/2020		294,473		(367)			(367)		294,106	294,106			

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100077888	GORREDIJK	NLD		12/29/2021		151,601							151,601	151,601			
100049963	EVERETT	WA		11/20/2020		294,018		(303)			(303)		293,716	293,716			
100031862	COMPTON	CA		03/29/2019		294,029		527			527		294,556	294,556			
100030905	WHITTIER	CA		04/09/2019		293,408		317			317		293,726	293,726			
100070402	LOWELL	MA		09/23/2021		273,883		(103)			(103)	10,796	284,576	293,983	9,407		9,407
100057525	SIMI VALLEY	CA		06/30/2021		293,920		(126)			(126)		293,793	293,793			
100043851	E PALO ALTO	CA		08/19/2020		293,623		(145)			(145)		293,478	293,478			
100045788	SHERIDAN	CA		11/25/2020		293,414		(233)			(233)		293,181	293,181			
100032968	DUBLIN	IRL		06/21/2019		325,612		1,239			1,239		326,851	326,851			
100175519	BIG BEAR LAKE	CA		12/23/2024		293,480		(60)			(60)		293,419	293,419			
100108547	DEN HAAG	NLD		05/25/2023		60,627							60,627	60,627			
100057919	PHOENIX	AZ		06/30/2021		293,877		(172)			(172)		293,704	293,704			
100057567	FT LAUDERDALE	FL		06/30/2021		290,975		(80)			(80)	5,163	296,057	292,977	(3,081)		(3,081)
100049880	NORTH HOLLYWOOD	CA		11/20/2020		293,006		(227)			(227)		292,779	292,779			
100089674	ENSCHEDE	NLD		11/29/2022		58,342							58,342	58,342			
100088511	DEN HAAG	NLD		10/27/2022		65,438							65,438	65,438			
100169962	LOS BANOS	CA		11/08/2024		292,396		(12)			(12)		292,383	292,383			
100049434	NEWARK	NJ		11/20/2020		292,804		(312)			(312)		292,492	292,492			
100029786	LOS ANGELES	CA		10/26/2018		248,676		676			676	27,562	276,914	303,113	26,198		26,198
100065695	LAS VEGAS	NV		07/28/2021		292,738		(137)			(137)		292,601	292,601			
100089722	GRONINGEN	NLD		11/29/2022		58,239							58,239	58,239			
100068415	ST AUGUSTINE	FL		08/25/2021		292,603		(139)			(139)		292,464	292,464			
100091898	DEN HAAG	NLD		01/27/2023		61,278							61,278	61,278			
100031524	LOMPOC	CA		03/29/2019		292,397		(36)			(36)		292,361	292,361			
100065580	AURORA	CO		07/28/2021		292,471		(112)			(112)		292,359	292,359			
100045913	WESTMINSTER	MD		11/25/2020		292,184		71			71		292,255	292,255			
100049347	HIALEAH	FL		11/20/2020		291,914		(66)			(66)		291,847	291,847			
100071443	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		65,149							65,149	65,149			
100085131	ALMERE	NLD		07/27/2022		57,403							57,403	57,403			
100081975	ALMERE	NLD		03/30/2022		62,724							62,724	62,724			
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		289,928						5,053	294,981	291,953	(3,028)		(3,028)
100082054	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		62,724							62,724	62,724			
100090575	ZAANDAM	NLD		12/28/2022		59,665							59,665	59,665			
100046205	TINLEY PARK	IL		11/25/2020		278,363		(388)			(388)	5,046	283,022	290,994	7,971		7,971
100068143	MINNEAPOLIS	MN		08/25/2021		291,467		(86)			(86)		291,381	291,381			
100026721	SAN MARCOS	CA		09/26/2018		291,947		300			300		292,246	292,246			
100026275	RIO RANCHO	NM		09/20/2018		291,213		289			289		291,503	291,503			
100024608	CORTLANDT MANOR	NY		09/20/2018		291,016		480			480		291,496	291,496			
100024652	HACKENSACK	NJ		09/20/2018		290,794		767			767		291,561	291,561			
100046440	HOSCHTON	GA		11/25/2020		291,627		(82)			(82)		291,545	291,545			
100054374	CYPRESS	TX		03/23/2021		289,252		(156)			(156)	5,008	294,104	291,101	(3,002)		(3,002)
100024893	WOODBRIDGE	VA		09/20/2018		290,816		211			211		291,027	291,027			
100071467	PEORIA	AZ		10/26/2021		288,855		(265)			(265)	4,998	293,588	290,580	(3,008)		(3,008)
100060317	SPOKANE	WA		06/25/2021		290,853		(129)			(129)		290,724	290,724			
100169996	FREEHOLD	NJ		11/08/2024		290,317		(16)			(16)		290,301	290,301			
100084319	HEERHUGOWAARD	NLD		06/30/2022		58,677							58,677	58,677			
100043463	GALWAY	NY		08/13/2020		289,301		3,122			3,122		292,423	292,423			
100083369	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		60,099							60,099	60,099			
100119589	HEEMSTEDE	NLD		07/28/2023		61,718							61,718	61,718			
100108464	NORTH PORT	FL		05/25/2023		1,641		(67)			(67)		1,573	1,573			
100043752	GARDNERVILLE	NV		08/13/2020		289,979		(124)			(124)		289,855	289,855			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024775	PEMBROKE PINES	FL		09/20/2018		239,546		395			395	26,643	266,585	290,116	23,531		23,531
100027887	WILDWOOD	NJ		10/26/2018		289,647		562			562		290,210	290,210			
100077977	WINTER HAVEN	FL		01/06/2022		287,884		(262)			(262)	4,930	292,551	289,592	(2,960)		(2,960)
100076329	HADDONFIELD	NJ		01/07/2022		289,765		(67)			(67)		289,699	289,699			
100034381	DUBLIN	IRL		06/21/2019		319,760		(966)			(966)		318,794	318,794			
100031585	IRVINE	CA		03/29/2019		296,156		2,899			2,899		299,055	299,055			
100060108	WILMINGTON	CA		06/25/2021		289,469		(99)			(99)		289,370	289,370			
100053911	COMPTON	CA		03/23/2021		289,032		(373)			(373)		288,659	288,659			
100141169	WOODRIDGE	NY		01/30/2024		807		443			443		1,250	1,250			
100049947	AMITYVILLE	NY		11/20/2020		288,914		(164)			(164)		288,750	288,750			
100026646	SAN FERNANDO	CA		09/26/2018		288,508		204			204		288,712	288,712			
100057630	BEAVERTON	OR		06/30/2021		286,598		(91)			(91)	4,900	291,407	288,411	(2,996)		(2,996)
100089696	LELYSTAD	NLD		11/29/2022		57,413							57,413	57,413			
100031765	HIGHLAND	CA		03/29/2019		288,086		306			306		288,392	288,392			
100057942	NEWPORT	RI		06/30/2021		288,234		(56)			(56)		288,179	288,179			
100068168	NEW HAVEN	CT		08/25/2021		288,077		(59)			(59)		288,018	288,018			
100090571	LEIDEN	NLD		12/28/2022		58,869							58,869	58,869			
100078522	HEERLEN	NLD		01/26/2022		62,388							62,388	62,388			
100108550	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		59,501							59,501	59,501			
100084249	UDEN	NLD		06/30/2022		58,153							58,153	58,153			
100060103	NORTH HIGHLANDS	CA		06/25/2021		287,970		(90)			(90)		287,880	287,880			
100085078	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		56,638							56,638	56,638			
100068443	NEW ORLEANS	LA		08/25/2021		287,726		(141)			(141)		287,585	287,585			
100049574	STAFFORD	VA		11/20/2020		287,726		(411)			(411)		287,315	287,315			
100031977	FALLBROOK	CA		03/29/2019		287,441		259			259		287,700	287,700			
100031946	CARSON	CA		03/29/2019		287,571		71			71		287,642	287,642			
100046283	LOS ANGELES	CA		11/25/2020		285,845		(144)			(144)	4,775	290,476	287,615	(2,862)		(2,862)
100026717	ONTARIO	CA		09/26/2018		286,921		249			249		287,170	287,170			
100025184	BAY SHORE	NY		09/20/2018		286,673		407			407		287,081	287,081			
100068271	DAVENPORT	FL		08/25/2021		286,955		(118)			(118)		286,836	286,836			
100053562	YUBA CITY	CA		03/23/2021		286,725		(163)			(163)		286,562	286,562			
100049363	SAINT GEORGE	UT		11/20/2020		279,356		(140)			(140)	5,244	284,460	286,692	2,232		2,232
100065719	SELBYVILLE	DE		07/28/2021		286,877		(122)			(122)		286,755	286,755			
100017168	PALM BEACH GARDENS	FL		04/26/2018		287,054		135			135		287,189	287,189			
100024711	INDIO	CA		09/20/2018		286,671		160			160		286,832	286,832			
100065457	BRIDGEPORT	CT		07/28/2021		286,064		18			18		286,082	286,082			
100031563	SAN DIEGO	CA		03/29/2019		286,316		325			325		286,641	286,641			
100103335	WEERT	NLD		04/28/2023		58,925						4,739	63,665	60,819	(2,845)		(2,845)
100026691	ANTIOCH	CA		09/26/2018		286,123		31			31		286,154	286,154			
100068267	WHEATLAND	CA		08/25/2021		286,046		(150)			(150)		285,896	285,896			
100030880	DUXBURY	MA		04/09/2019		285,669		426			426		286,095	286,095			
100031812	FULLERTON	CA		03/29/2019		285,672		238			238		285,911	285,911			
100068515	HENDERSONVILLE	TN		08/25/2021		285,745		(123)			(123)		285,622	285,622			
100065290	SALINAS	CA		07/28/2021		285,702		(39)			(39)		285,663	285,663			
100031949	WEST COVINA	CA		03/29/2019		273,459		212			212	4,687	278,358	285,841	7,483		7,483
100101731	LEEUWARDEN	NLD		03/30/2023		47,813						4,686	52,499	59,983	7,483		7,483
100031571	SALINAS	CA		03/29/2019		285,175		(23)			(23)		285,152	285,152			
100089654	ROTTERDAM	NLD		11/29/2022		56,741							56,741	56,741			
100026656	LAS VEGAS	NV		09/26/2018		285,024		63			63		285,087	285,087			
100065566	KISSIMMEE	FL		07/28/2021		285,004		(126)			(126)		284,878	284,878			
100103345	DEVENTER	NLD		04/28/2023		60,489							60,489	60,489			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032167	LOS ANGELES	CA		03/29/2019		284,721		(138)			(138)		284,583	284,583			
100076631	ORLANDO	FL		12/16/2021		283,901		(35)			(35)		283,866	283,866			
100030996	BRICK TOWNSHIP	NJ		03/29/2019		284,367		489			489		284,856	284,856			
100065603	BELGRADE	MT		07/28/2021		284,319		(103)			(103)		284,216	284,216			
100082772	ROTTERDAM	NLD		04/27/2022		57,800							57,800	57,800			
100067957	FALLS CHURCH	VA		09/23/2021		284,428		(38)			(38)		284,390	284,390			
100065420	GILBERT	AZ		07/28/2021		283,822		(50)			(50)		283,772	283,772			
100017223	HIALEAH	FL		04/26/2018		283,196		(92)			(92)		283,104	283,104			
100024658	LAS VEGAS	NV		09/20/2018		282,946		63			63		283,008	283,008			
100057914	PHOENIX	AZ		06/30/2021		282,979		(111)			(111)		282,868	282,868			
100026997	ORANGE	CA		09/26/2018		282,231		69			69		282,300	282,300			
100031927	LYNBROOK	NY		03/29/2019		283,501		39			39		283,539	283,539			
100031663	FAIRFIELD	CA		03/29/2019		282,288		48			48		282,336	282,336			
100025913	CLIFTON	NJ		09/20/2018		281,902		119			119		282,022	282,022			
100024821	COLLEGE PARK	MD		09/20/2018		281,844		231			231		282,074	282,074			
100043473	PUTNAM VALLEY	NY		08/13/2020		279,253		1,458			1,458	4,590	285,301	282,496	(2,805)		(2,805)
100026306	PEMBROKE PINES	FL		09/20/2018		274,722		195			195	4,578	279,495	281,527	2,031		2,031
100057730	KALISPELL	MT		06/30/2021		280,978		(122)			(122)		280,856	280,856			
100044906	STATEN ISLAND	NY		11/19/2020		282,311		(51)			(51)		282,260	282,260			
100068140	DISTRICT HTS	MD		08/25/2021		280,983		(112)			(112)		280,871	280,871			
100025829	CARNESVILLE	GA		09/20/2018		268,592		305			305	4,572	273,468	280,762	7,294		7,294
100075946	SAN DIEGO	CA		01/07/2022		278,788		(1)			(1)	4,572	283,359	280,554	(2,805)		(2,805)
100031568	ANAHEIM	CA		03/29/2019		280,378		87			87		280,465	280,465			
100070516	COLORADO SPRINGS	CO		09/23/2021		278,600		(121)			(121)	4,566	283,045	280,297	(2,748)		(2,748)
100067762	DALLAS	GA		09/23/2021		280,131		(89)			(89)		280,042	280,042			
100026301	KAGEL CANYON	CA		09/20/2018		279,231		160			160		279,391	279,391			
100076306	SACO	ME		01/07/2022		279,705		(15)			(15)		279,690	279,690			
100065676	CLINTON	MA		07/28/2021		279,723		(61)			(61)		279,663	279,663			
100101085	JACKSON	NJ		04/28/2023		1,077		256			256		1,333	1,333			
100068354	BARTOW	FL		08/25/2021		279,454		(117)			(117)		279,338	279,338			
100050380	HOPEWELL JUNCTION	NY		11/20/2020		279,300		(313)			(313)		278,987	278,987			
100031859	OAKLAND	CA		03/29/2019		279,175		159			159		279,333	279,333			
100034063	CORK	IRL		06/21/2019		308,762		(255)			(255)		308,507	308,507			
100065299	WALDORF	MD		07/28/2021		279,269		(130)			(130)		279,139	279,139			
100046623	HARDEEVILLE	SC		11/25/2020		279,183		(19)			(19)		279,164	279,164			
100065326	SACRAMENTO	CA		07/28/2021		279,106		(115)			(115)		278,991	278,991			
100057859	LECANTO	FL		06/30/2021		279,137		(86)			(86)		279,051	279,051			
100068433	NEWARK	NJ		08/25/2021		273,490		(82)			(82)	4,167	277,575	278,931	1,356		1,356
100065636	MODESTO	CA		07/28/2021		278,897		(87)			(87)		278,811	278,811			
100026915	TURLOCK	CA		09/26/2018		278,556		367			367		278,923	278,923			
100054106	SLOATSBURG	NY		03/23/2021		278,479		(205)			(205)		278,274	278,274			
100030320	PITTSBURG	CA		12/20/2018		278,464		100			100		278,564	278,564			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		278,230		(135)			(135)		278,095	278,095			
100083391	VENLO	NLD		05/27/2022		57,524							57,524	57,524			
100054293	MILFORD	CT		03/23/2021		277,865		(21)			(21)		277,845	277,845			
100031809	LONG BEACH	CA		03/29/2019		277,559		174			174	4,458	282,191	279,529	(2,662)		(2,662)
100045593	LINTHICUM HEIGHTS	MD		11/25/2020		275,910		105			105	4,455	280,470	277,809	(2,661)		(2,661)
100025453	WOODBURY	MN		09/20/2018		277,208		18			18		277,225	277,225			
100029400	VISTA	CA		10/26/2018		266,021		10			10	4,450	270,481	277,583	7,102		7,102
100076233	CARROLLTON	TX		01/07/2022		277,382		(54)			(54)		277,328	277,328			
100025093	HYATTSVILLE	MD		09/20/2018		277,460		213			213		277,673	277,673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065403	EVANS	GA		07/28/2021		277,956		(56)			(56)		277,900	277,900			
100060323	ARIEL	WA		06/25/2021		275,321		(140)			(140)	4,427	279,608	276,954	(2,653)		(2,653)
100031779	WEST COVINA	CA		03/29/2019		276,826		221			221		277,047	277,047			
100152579	GLENSIDE	PA		05/17/2024		11		(11)			(11)						
100076652	PHOENIX	AZ		12/16/2021		276,646		(169)			(169)		276,477	276,477			
100077955	COLORADO SPRINGS	CO		01/13/2022		276,453		(255)			(255)		276,197	276,197			
100055532	BLUE POINT	NY		03/23/2021		277,163		(241)			(241)		276,922	276,922			
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		269,521						4,382	273,903	275,829	1,925		1,925
100089678	ZIERIKZEE	NLD		11/29/2022		54,986							54,986	54,986			
100080332	AMSTERDAM	NLD		02/22/2022		62,071							62,071	60,300	(1,771)		(1,771)
100045835	WOODLAND	CA		11/25/2020		275,903		(189)			(189)		275,714	275,714			
100057596	PUYALLUP	WA		06/30/2021		276,107		(79)			(79)		276,029	276,029			
100077926	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		60,377							60,377	60,377			
100088578	ZIERIKZEE	NLD		10/27/2022		6,815						28,764	35,579	61,616	26,038		26,038
100060235	SANTA FE	NM		06/25/2021		219,498		(122)			(122)	28,670	248,045	275,564	27,518		27,518
100091339	ROSARITO	MEX		01/17/2023		291,119							291,119	275,286	(15,833)		(15,833)
100025745	AMITYVILLE	NY		09/20/2018		275,484		559			559		276,043	276,043			
100075940	PORT ORCHARD	WA		01/07/2022		264,548		(147)			(147)	4,342	268,743	275,672	6,929		6,929
100076322	N LAS VEGAS	NV		01/07/2022		264,237		(76)			(76)	4,340	268,501	275,437	6,937		6,937
100024910	HYATTSVILLE	MD		09/20/2018		264,199		8			8	4,337	268,543	275,465	6,922		6,922
100031530	HIGHLAND	CA		03/29/2019		275,261		381			381		275,642	275,642			
100175481	HOSCHTON	GA		12/23/2024		275,735		(23)			(23)		275,712	275,712			
100048010	SYLMAR	CA		11/20/2020		275,328		(213)			(213)		275,115	275,115			
100057811	WINCHESTER	VA		06/30/2021		275,241		(98)			(98)		275,142	275,142			
100089703	TILBURG	NLD		11/29/2022		54,728							54,728	54,728			
100055018	COLUMBIA	MD		03/23/2021		274,191		(128)			(128)		274,063	274,063			
100025736	BAY SHORE	NY		09/20/2018		273,955		194			194		274,149	274,149			
100025439	MIDDLETOWN	DE		09/20/2018		273,681		230			230		273,911	273,911			
100145519	UNITED KINGDOM	GBR		03/12/2024		55		(3)			(3)		53	53			
100025025	LANHAM	MD		09/20/2018		273,188		139			139		273,327	273,327			
100031516	STATEN ISLAND	NY		03/29/2019		272,868		538			538		273,406	273,406			
100057802	AUSTIN	TX		06/30/2021		273,183		(107)			(107)		273,077	273,077			
100068151	PERRIS	CA		08/25/2021		246,975		(100)			(100)	16,549	263,423	273,052	9,629		9,629
100025331	TOMS RIVER	NJ		09/20/2018		272,907		625			625		273,532	273,532			
100030913	SAN JOSE	CA		04/09/2019		273,178		413			413		273,591	273,591			
100031523	MIRAMAR	FL		03/29/2019		272,740		274			274		273,014	273,014			
100032152	SAN JOSE	CA		03/29/2019		271,567		121			121	4,253	275,941	273,362	(2,579)		(2,579)
100053488	EDINA	MN		03/23/2021		272,391		(189)			(189)		272,202	272,202			
100048972	PATCHOGUE	NY		11/20/2020		272,397		(204)			(204)		272,193	272,193			
100110808	GRONINGEN	NLD		06/28/2023		55,595						4,235	59,830	57,299	(2,532)		(2,532)
100081948	UTRECHT	NLD		03/30/2022		58,543							58,543	58,543			
100078573	ROTTERDAM	NLD		01/26/2022		59,015							59,015	59,015			
100070275	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		50,995						4,231	55,225	61,981	6,756		6,756
100054675	BLOOMFIELD	NJ		03/23/2021		272,804		(206)			(206)		272,598	272,598			
100088537	ROTTERDAM	NLD		10/27/2022		49,852						4,218	54,070	60,805	6,735		6,735
100075871	ZALTBOMMEL	NLD		11/24/2021		47,869						4,218	52,088	58,821	6,733		6,733
100075861	AMSTERDAM	NLD		11/24/2021		58,821							58,821	58,821			
100078627	DEN HAAG	NLD		01/26/2022		16,242						22,723	38,965	59,015	20,050		20,050
100030973	PORT HUENEME	CA		03/29/2019		272,684		158			158		272,841	272,841			
100030644	WESLEY CHAPEL	FL		04/09/2019		272,286		312			312		272,598	272,598			
100147509	CHARLOTTE	NC		04/03/2024		20		(20)			(20)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031965	CHULA VISTA	CA		03/29/2019		272,139		129			129		272,268	272,268			
100049695	MIRAMAR	FL		11/20/2020		271,760		170			170		271,929	271,929			
100024824	PALMDALE	CA		09/20/2018		271,827		(50)			(50)		271,777	271,777			
100026939	SALINAS	CA		09/26/2018		271,705							271,705	271,705			
100026227	COLCHESTER	CT		09/20/2018		271,746		459			459		272,205	272,205			
100065308	VANCOUVER	WA		07/28/2021		272,088		(157)			(157)		271,931	271,931			
100053592	BLOOMINGTON	IL		03/23/2021		271,964		(146)			(146)		271,818	271,818			
100057807	VANCOUVER	WA		06/30/2021		271,291		(72)			(72)		271,219	271,219			
100026218	NORWALK	CT		09/20/2018		268,994		329			329	4,171	273,494	271,006	(2,488)		(2,488)
100086309	GRONINGEN	NLD		08/29/2022		52,174							52,174	52,174			
100026953	SALINAS	CA		09/26/2018		270,799		36			36		270,835	270,835			
100071918	PEORIA	AZ		01/21/2022		270,173		(111)			(111)		270,063	270,063			
100043434	LAKE ODESSA	MI		08/13/2020		269,783		1,263			1,263		271,046	271,046			
100060268	GREENVILLE	SC		06/25/2021		270,419		(107)			(107)		270,312	270,312			
100078559	AMSTERDAM	NLD		01/26/2022		58,566							58,566	58,566			
100032094	SAN JOSE	CA		03/29/2019		260,839		105			105	4,109	265,053	271,598	6,545		6,545
100099569	CABO SAN LUCAS	MEX		02/17/2023		269,948							269,948	269,948			
100031769	ESCONDIDO	CA		03/29/2019		269,987		190			190		270,177	270,177			
100048401	NAPA	CA		11/20/2020		259,323		(234)			(234)	4,102	263,192	269,740	6,548		6,548
100068273	PORTLAND	OR		08/25/2021		259,209		(111)			(111)	4,101	263,199	269,747	6,548		6,548
100087641	DEN HAAG	NLD		09/27/2022		39,219						4,101	43,320	49,868	6,548		6,548
100034015	WICKLOW	IRL		06/21/2019		295,527		(51)			(51)	4,106	299,582	297,347	(2,235)		(2,235)
100026669	ANTIOCH	CA		09/26/2018		258,832		395			395	4,100	263,328	269,876	6,548		6,548
100076345	VILLAS	NJ		01/07/2022		269,537		(55)			(55)		269,482	269,482			
100070308	AMSTERDAM	NLD		08/31/2021		61,297							61,297	61,297			
100057621	HUGO	MN		06/30/2021		(94)		94			94						
100045424	MURRIETA	CA		11/25/2020		269,073		(143)			(143)		268,929	268,929			
100031943	ALISO VIEJO	CA		03/29/2019		268,646		319			319		268,965	268,965			
100082056	ROTTERDAM	NLD		03/30/2022		57,762							57,762	57,762			
100050055	DANBURY	CT		11/20/2020		268,533		(148)			(148)		268,386	268,386			
100101713	LELYSTAD	NLD		03/30/2023		56,438							56,438	56,438			
100073576	TILBURG	NLD		10/25/2021		60,082							60,082	60,082			
100071731	ASHEVILLE	NC		10/14/2021		268,510		(117)			(117)		268,393	268,393			
100044623	SAN DIEGO	CA		11/19/2020		268,285		(117)			(117)		268,168	268,168			
100076311	IRVINGTON	NJ		01/07/2022		268,232		(76)			(76)		268,155	268,155			
100030014	EAST HAMPTON	NY		12/20/2018		267,516		91			91		267,607	267,607			
100080314	MAASTRICHT	NLD		02/22/2022		56,822						4,016	60,838	58,432	(2,406)		(2,406)
100025312	TEANECK	NJ		09/20/2018		267,453		365			365		267,818	267,818			
100048366	SOMERTON	AZ		11/20/2020		267,409		(203)			(203)		267,205	267,205			
100057955	PASSAIC	NJ		06/30/2021		267,523		(74)			(74)		267,449	267,449			
100031715	GLENDALE	AZ		03/29/2019		267,391		74			74		267,465	267,465			
100048819	BEDMINSTER	NJ		11/20/2020		268,332		(83)			(83)	3,704	271,953	266,996	(4,956)		(4,956)
100077965	SAVANNAH	GA		01/13/2022		266,660		(375)			(375)		266,284	266,284			
100076359	SACRAMENTO	CA		01/07/2022		279,982		(109)			(109)		279,873	279,873			
100043023	HICKSVILLE	NY		05/28/2020		267,202		68			68		267,270	267,270			
100031578	ANTIOCH	CA		03/29/2019		266,765		305			305		267,071	267,071			
100077993	DECATUR	GA		01/13/2022		266,885		(227)			(227)		266,658	266,658			
100045249	WEST CHESTER	PA		11/25/2020		266,525		(124)			(124)		266,401	266,401			
100030944	HERNANDO	FL		04/09/2019		267,091		390			390		267,481	267,481			
100031614	MANTECA	CA		03/29/2019		268,864		56			56		268,920	268,920			
100060321	TACOMA	WA		06/25/2021		266,337		(115)			(115)		266,222	266,222			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067734	MENDHAM	NJ		09/23/2021		264,893		(101)			(101)	3,932	268,724	266,326	(2,397)		(2,397)
100060098	SACRAMENTO	CA		06/25/2021		266,038		(92)			(92)		265,946	265,946			
100057823	DURHAM	NC		06/30/2021		265,863		(62)			(62)		265,802	265,802			
100054385	LANCASTER	CA		03/23/2021		265,745		(464)			(464)		265,281	265,281			
100057853	VANCOUVER	WA		06/30/2021		255,487		(88)			(88)	3,908	259,307	265,543	6,236		6,236
100044987	LUDINGTON	MI		11/19/2020		256,136		(151)			(151)	3,908	259,893	266,128	6,234		6,234
100086322	ENSCHEDE	NLD		08/29/2022		51,074							51,074	51,074			
100065704	AUSTIN	TX		07/28/2021		265,095		(113)			(113)		264,983	264,983			
100068430	SAN PABLO	CA		08/25/2021		265,004		(89)			(89)		264,915	264,915			
100065624	WINTER GARDEN	FL		07/28/2021		263,397		(117)			(117)	3,863	267,143	264,810	(2,334)		(2,334)
100068622	ROTTERDAM	NLD		08/30/2021		60,165							60,165	60,165			
100078513	DEN HAAG	NLD		01/26/2022		57,329							57,329	57,329			
100081967	ROTTERDAM	NLD		03/30/2022		56,870							56,870	56,870			
100085043	GOUDA	NLD		07/27/2022		51,469						3,841	55,310	52,964	(2,346)		(2,346)
100081957	UTRECHT	NLD		03/30/2022		63,024						(2,565)	60,460	56,870	(3,589)		(3,589)
100031905	LIVERMORE	CA		03/29/2019		264,261		220			220		264,482	264,482			
100167493	PHOENIX	AZ		10/31/2024		263,976		(27)			(27)		263,948	263,948			
100028019	WOBURN	MA		10/26/2018		264,272		107			107		264,378	264,378			
100031710	SUN VALLEY	CA		03/29/2019		264,383		428			428		264,811	264,811			
100065801	OAKDALE	CA		07/28/2021		264,087		(124)			(124)		263,963	263,963			
100049967	BOLTON	MA		11/20/2020		263,543		(152)			(152)		263,390	263,390			
100076256	MATTHEWS	NC		01/07/2022		263,608		(65)			(65)		263,543	263,543			
100026629	SALINAS	CA		09/26/2018		263,563		21			21		263,584	263,584			
100065531	FLOWER MOUND	TX		07/28/2021		263,830		(85)			(85)		263,745	263,745			
100057554	RIDGECREST	CA		06/30/2021		261,840		(44)			(44)	3,810	265,606	263,286	(2,320)		(2,320)
100169892	ORLANDO	FL		11/08/2024		261,243		(86)			(86)	3,804	264,960	262,689	(2,272)		(2,272)
100032056	HAYWARD	CA		03/29/2019		262,936		203			203		263,139	263,139			
100026648	LA PUENTE	CA		09/26/2018		252,972		23			23	3,804	256,800	262,863	6,064		6,064
100068175	LAS VEGAS	NV		08/25/2021		262,847		(65)			(65)		262,783	262,783			
100054397	NEW PALTZ	NY		03/23/2021		263,803		(1,093)			(1,093)		262,709	262,709			
100055780	KANSAS CITY	MO		03/23/2021		262,517		(153)			(153)		262,364	262,364			
100045161	PUYALLUP	WA		11/25/2020		260,689		(430)			(430)	3,786	264,045	261,768	(2,277)		(2,277)
100032082	SALINAS	CA		03/29/2019		262,590		140			140		262,730	262,730			
100031956	SAN DIEGO	CA		03/29/2019		262,225		175			175		262,400	262,400			
100049605	MIAMI	FL		11/20/2020		262,263		(272)			(272)		261,991	261,991			
100031558	REDDING	CA		03/29/2019		262,157		51			51		262,208	262,208			
100076221	STEVENSVILLE	MD		01/07/2022		262,119		(54)			(54)		262,065	262,065			
100045582	PITTSFORD	NY		11/25/2020		261,856		(105)			(105)		261,752	261,752			
100068445	PHOENIX	AZ		08/25/2021		262,233		(98)			(98)		262,135	262,135			
100089664	ENKHUIZEN/HOORN	NLD		11/29/2022		52,043							52,043	52,043			
100130113	NETHERLANDS	NLD		09/26/2023		53,273							53,273	53,273			
100031842	VALLEY CENTER	CA		03/29/2019		232,722		92			92	13,132	245,945	261,511	15,565		15,565
100084262	ZAANDAM	NLD		06/30/2022		48,419							48,419	48,419			
100031899	ANTIOCH	CA		03/29/2019		261,583		139			139		261,722	261,722			
100046082	CRYSTAL	MN		11/25/2020		260,673		206			206		260,880	260,880			
100061556	DEN HAAG	NLD		06/30/2021		59,577							59,577	59,577			
100065894	ECHT/LIMBURG	NLD		07/30/2021		59,601							59,601	59,601			
100031793	CHICAGO	IL		03/29/2019		260,695		32			32		260,727	260,727			
100071445	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		58,199							58,199	58,199			
100026332	HOLLYWOOD	FL		09/20/2018		260,481		304			304		260,785	260,785			
100082047	DEN HAAG	NLD		03/30/2022		54,568						3,698	58,266	56,034	(2,232)		(2,232)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053852	CHICAGO	IL		03/23/2021		260,590		(201)			(201)		260,389	260,389			
100088535	ZIERIKZEE	NLD		10/27/2022		56,719						3,692	60,411	58,199	(2,211)		(2,211)
100068326	REDMOND	OR		08/25/2021		260,597		(88)			(88)		260,508	260,508			
100026948	STAFFORD	VA		09/26/2018		260,852		203			203		261,055	261,055			
100085024	ROTTERDAM	NLD		07/27/2022		111,969							111,969	111,969			
100078569	DEN HAAG	NLD		01/26/2022		56,430							56,430	56,430			
100053931	MONROE	NY		03/23/2021		260,043		318			318		260,361	260,361			
100031605	POMONA	CA		03/29/2019		260,186		88			88		260,273	260,273			
100175455	FISHERS	IN		12/23/2024		275,311		(1,260)			(1,260)		274,050	274,050			
100031829	CONCORD	CA		03/29/2019		259,944		323			323		260,267	260,267			
100146750	SPRINGFIELD	MA		03/20/2024		65		(65)			(65)						
100073582	AMSTERDAM	NLD		10/25/2021		58,166							58,166	58,166			
100031849	CYPRESS	CA		03/29/2019		259,350		203			203		259,553	259,553			
100031720	NORWALK	CA		03/29/2019		259,881		88			88		259,794	259,794			
100031908	CLOVERDALE	CA		03/29/2019		259,621		(40)			(40)		259,582	259,582			
100060318	SEATTLE	WA		06/25/2021		259,664		(100)			(100)		259,564	259,564			
100089719	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022		51,682							51,682	51,682			
100027808	CLEVELAND	GA		10/26/2018		259,393		139			139		259,532	259,532			
100043892	PALM HARBOR	FL		08/19/2020		259,264		98			98		259,361	259,361			
100084233	AMSTERDAM	NLD		06/30/2022		52,390							52,390	52,390			
100077920	VALKENBURG AAN DE GEUL	NLD		12/29/2021		56,745							56,745	56,745			
100085035	DEN HAAG	NLD		07/27/2022		45,833						3,587	49,421	51,025	1,604		1,604
100130124	NETHERLANDS	NLD		09/26/2023		52,850							52,850	52,850			
100089666	DEN HAAG	NLD		11/29/2022		51,630							51,630	51,630			
100054154	FREDERICKSBURG	VA		03/23/2021		249,964		(534)			(534)	3,582	253,013	258,729	5,716		5,716
100060130	SAN LEANDRO	CA		06/25/2021		259,054		(105)			(105)		258,950	258,950			
100068294	LAS VEGAS	NV		08/25/2021		258,479		(84)			(84)		258,395	258,395			
100054305	HICKORY HILLS	IL		03/23/2021		258,521		(255)			(255)		258,266	258,266			
100167476	PHOENIX	AZ		10/31/2024		258,465		(25)			(25)		258,440	258,440			
100133605	DARLINGTON	MD		10/23/2023													
100031652	RICHMOND	CA		03/29/2019		258,521		298			298		258,819	258,819			
100068682	RODEN	NLD		08/30/2021		58,749							58,749	58,749			
100137287	NETHERLANDS	NLD		11/28/2023		54,710							54,710	54,710			
100071764	CHARLOTTESVILLE	VA		10/14/2021		258,312		(127)			(127)		258,185	258,185			
100032180	EAST PALO ALTO	CA		03/29/2019		258,387		57			57		258,444	258,444			
100054914	WEST HAVERSTRAW	NY		03/23/2021		258,187		(293)			(293)		257,894	257,894			
100057780	NEWPORT	RI		06/30/2021		257,974		(119)			(119)		257,855	257,855			
100067879	RICHMOND	TX		09/23/2021		257,871		(111)			(111)		257,760	257,760			
100086310	TILBURG	NLD		08/29/2022		49,675							49,675	49,675			
100049010	SPARKS	NV		11/20/2020		257,932		(181)			(181)		257,750	257,750			
100067690	CYPRESS	TX		09/23/2021		257,438		(30)			(30)		257,409	257,409			
100068625	NIJMEGEN	NLD		08/30/2021		58,513							58,513	58,513			
100060200	MINNEAPOLIS	MN		06/25/2021		257,380		(109)			(109)		257,271	257,271			
100060206	HELENA	MT		06/25/2021		257,350		(81)			(81)		257,269	257,269			
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		257,774		251			251		258,025	258,025			
100057798	AURORA	CO		06/30/2021		257,120		(102)			(102)		257,017	257,017			
100087605	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		46,102						3,508	49,610	47,471	(2,140)		(2,140)
100084240	APELDOORN	NLD		06/30/2022		51,866							51,866	51,866			
100081946	LELYSTAD	NLD		03/30/2022		53,831						3,503	57,334	55,197	(2,136)		(2,136)
100067407	LONE TREE	CO		09/23/2021		249,185		75			75	3,499	252,759	258,340	5,581		5,581
100085048	GOUDA	NLD		07/27/2022		51,433							51,433	51,433			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025957	HYATTSVILLE	MD		09/20/2018		256,525		179			179		256,704	256,704			
100057777	GRANTS PASS	OR		06/30/2021		256,538		(99)			(99)		256,439	256,439			
100048861	GARFIELD	NJ		11/20/2020		256,496		(163)			(163)		256,333	256,333			
100067888	GREENWICH	CT		09/23/2021		256,401		(73)			(73)		256,328	256,328			
100049543	INGLEWOOD	CA		11/20/2020		256,283		(372)			(372)		255,912	255,912			
100101729	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023		53,875							53,875	53,875			
100119563	MAASTRICHT	NLD		07/28/2023		168,180							168,180	168,180			
100078593	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		56,861							56,862	56,862			
100026975	POMPANO BEACH	FL		09/26/2018		256,234		130			130		256,364	256,364			
100076285	CARROLLTON	TX		01/07/2022		255,768		(50)			(50)		255,718	255,718			
100089672	OOSTBURG	NLD		11/29/2022		49,512						3,444	52,956	50,886	(2,069)		(2,069)
100060324	MADISON	WI		06/25/2021		254,192		(78)			(78)	3,442	257,557	255,495	(2,062)		(2,062)
100065700	HENDERSON	NV		07/28/2021		255,509		(136)			(136)		255,373	255,373			
100050288	FAIRFIELD	CA		11/20/2020		255,418		(84)			(84)		255,334	255,334			
100017742	LOS ANGELES	CA		04/26/2018		255,140		114			114		255,255	255,255			
100024687	HYATTSVILLE	MD		09/20/2018		255,334		181			181		255,515	255,515			
100054593	ORLANDO	FL		03/23/2021		254,985		(176)			(176)		254,809	254,809			
100031907	SANTA ROSA	CA		03/29/2019		255,093		(18)			(18)		255,075	255,075			
100071750	BERGENFIELD	NJ		10/14/2021		254,578		(141)			(141)		254,437	254,437			
100067606	SARASOTA	FL		09/23/2021		254,677		(125)			(125)		254,552	254,552			
100068436	LAS VEGAS	NV		08/25/2021		254,251		(103)			(103)		254,148	254,148			
100085080	WEERT	NLD		07/27/2022		50,005							50,005	50,005			
100088492	GRONINGEN	NLD		10/27/2022		56,752							56,752	56,752			
100076324	PEPPER PIKE	OH		01/07/2022		254,187		(48)			(48)		254,139	254,139			
100045319	VIRGINIA BEACH	VA		11/25/2020		253,982		(85)			(85)		253,896	253,896			
100034352	DUBLIN	IRL		06/21/2019		279,590		(639)			(639)		278,951	278,951			
100076204	LEESBURG	FL		01/07/2022		253,979		(61)			(61)		253,918	253,918			
100080259	DELFT	NLD		02/22/2022		55,488							55,488	55,488			
100032121	FREMONT	CA		03/29/2019		254,261		126			126		254,387	254,387			
100065804	APPLE VALLEY	CA		07/28/2021		253,852		(42)			(42)		253,810	253,810			
100060156	LAKE WORTH	FL		06/25/2021		218,675		(115)			(115)	17,915	236,475	253,501	17,026		17,026
100031888	OXNARD	CA		03/29/2019		253,485		200			200		253,685	253,685			
100031514	RICHMOND	CA		03/29/2019		252,051		69			69	3,323	255,444	253,453	(1,990)		(1,990)
100076754	KEY BISCAYNE	FL		12/30/2021		253,313		(185)			(185)		253,128	253,128			
100043480	TALLAHASSEE	FL		08/13/2020		252,311		1,802			1,802		254,113	254,113			
100048234	WEST COVINA	CA		11/20/2020		253,161		(257)			(257)		252,904	252,904			
100031815	SANTA ANA	CA		03/29/2019		252,881		294			294		253,175	253,175			
100073585	ZOETERMEER	NLD		10/25/2021		56,599							56,599	56,599			
100134399	NETHERLANDS	NLD		10/27/2023		51,519							51,519	51,519			
100084273	ROTTERDAM	NLD		06/30/2022		51,080							51,080	51,080			
100083400	TILBURG	NLD		05/27/2022		51,032						3,289	54,321	52,319	(2,002)		(2,002)
100089698	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022		50,339							50,339	50,339			
100078564	ALMERE	NLD		01/26/2022		54,800							54,800	54,800			
100088539	S-HERTOGENBOSCH	NLD		10/27/2022		56,462							56,462	56,462			
100031890	CYPRESS	CA		03/29/2019		252,594		144			144		252,738	252,738			
100167513	WESTMINSTER	CO		10/31/2024		240,022		(26)			(26)	10,152	250,148	253,168	3,020		3,020
100049722	ELKO NEW MARKET	MN		11/20/2020		252,362		(126)			(126)		252,236	252,236			
100048014	CHICAGO	IL		11/20/2020		252,288		(211)			(211)		252,077	252,077			
100075866	AMSTERDAM	NLD		11/24/2021		54,451							54,451	54,451			
100031893	CHISAGO CITY	MN		03/29/2019		250,599		219			219	3,259	254,076	252,125	(1,951)		(1,951)
100060320	DUMFRIES	VA		06/25/2021		251,603		(85)			(85)		251,518	251,518			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076738	EVANS	GA		12/30/2021		250,359		(228)			(228)	3,235	253,366	251,377	(1,989)		(1,989)
100159604	STANWOOD	WA		07/15/2024		563		354			354		916	916			
100026989	VALLEJO	CA		09/26/2018		251,117		383			383		251,501	251,501			
100057857	PENSACOLA	FL		06/30/2021		251,275		(42)			(42)		251,233	251,233			
100068279	JACKSONVILLE	FL		08/25/2021		251,161		(123)			(123)		251,037	251,037			
100048551	LEMONT	IL		11/20/2020		251,182		(260)			(260)		250,922	250,922			
100065632	TOMS RIVER	NJ		07/28/2021		250,698		(134)			(134)		250,564	250,564			
100032084	SAN JOSE	CA		03/29/2019		250,690		(37)			(37)		250,653	250,653			
100049720	PLAINFIELD	NJ		11/20/2020		251,028		(263)			(263)		250,765	250,765			
100026655	SAN DIEGO	CA		09/26/2018		249,700		427			427	3,205	253,332	251,414	(1,919)		(1,919)
100049566	NEWARK	NJ		11/20/2020		250,465		(86)			(86)		250,379	250,379			
100057656	MIRAMAR	FL		06/30/2021		250,591		(101)			(101)		250,489	250,489			
100046594	STATEN ISLAND	NY		11/25/2020		250,941		(306)			(306)		250,634	250,634			
100054130	SYLMAR	CA		03/23/2021		250,397		(164)			(164)		250,234	250,234			
100130121	NETHERLANDS	NLD		09/26/2023		50,965							50,965	50,965			
100057668	AUBURN	WA		06/30/2021		250,166		(87)			(87)		250,080	250,080			
100060273	FRANKLIN	TN		06/25/2021		250,064		(83)			(83)		249,981	249,981			
100044401	VALRICO	FL		11/19/2020		249,585		(52)			(52)		249,533	249,533			
100053761	SHELTON	CT		03/23/2021		249,640		(166)			(166)		249,474	249,474			
100031900	RANCHO SANTA MARGARI	CA		03/29/2019		249,770		75			75		249,845	249,845			
100057655	HOLLY SPRINGS	NC		06/30/2021		249,660		(47)			(47)		249,613	249,613			
100047262	LAKE WORTH	FL		11/20/2020		249,435		(111)			(111)		249,324	249,324			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		249,220							249,220	249,220			
100044135	LOS ANGELES	CA		08/19/2020		249,799		(38)			(38)		249,760	249,760			
100155185	RENTON	WA		07/19/2024		3		(3)			(3)						
100068467	WORCESTER	MA		08/25/2021		248,000		(106)			(106)	3,149	251,044	249,162	(1,882)		(1,882)
100024555	HUNTINGTON STATION	NY		09/20/2018		249,313		507			507		249,820	249,820			
100057677	FORT COLLINS	CO		06/30/2021		249,162		(56)			(56)		249,105	249,105			
100068703	ROTTERDAM	NLD		08/30/2021		56,626							56,626	56,626			
100085134	ENSCHEDE	NLD		07/27/2022		73,476							73,476	73,476			
100080331	HEEMSTEDE	NLD		02/22/2022		54,355							54,355	54,355			
100070260	TIEL	NLD		08/31/2021		56,669							56,669	56,669			
100121069	NETHERLANDS	NLD		08/28/2023		52,838						2,067	54,904	51,917	(2,988)		(2,988)
100082009	ZALTBOMMEL	NLD		03/30/2022		53,525							53,525	53,525			
100031876	FORT MYERS	FL		03/29/2019		248,837		73			73		248,910	248,910			
100049187	HILO	HI		11/20/2020		248,978		(316)			(316)		248,662	248,662			
100026223	CHESTERTOWN	MD		09/20/2018		248,836		71			71		248,907	248,907			
100067778	LITTLE ELM	TX		09/23/2021		(118)		118			118						
100071858	WEST PALM BEACH	FL		10/14/2021		248,846		(117)			(117)		248,729	248,729			
100031970	SAN DIEGO	CA		03/29/2019		248,840		57			57		248,898	248,898			
100049120	NORTH LAUDERDALE	FL		11/20/2020		248,506		(19)			(19)		248,487	248,487			
100057784	ROCKLEDGE	FL		06/30/2021		248,672		(106)			(106)		248,566	248,566			
100060221	CHARLOTTE	NC		06/25/2021		248,623		(85)			(85)		248,538	248,538			
100047883	RANDOLPH	MA		11/20/2020		248,988		(199)			(199)		248,788	248,788			
100055821	WOODFORD	VA		03/23/2021		249,607		(333)			(333)		249,274	249,274			
100065687	SALINAS	CA		07/28/2021		233,399		(88)			(88)	8,491	241,802	248,379	6,577		6,577
100026294	CHADDS FORD	PA		09/20/2018		248,261		91			91		248,352	248,352			
100029061	FERNANDINA BEACH	FL		10/26/2018		248,335		91			91		248,425	248,425			
100026985	HICKSVILLE	NY		09/26/2018		248,437		483			483		248,920	248,920			
100045512	SUNLAND	CA		11/25/2020		248,282		69			69		248,351	248,351			
100070451	BANDON	OR		09/23/2021		248,265		(76)			(76)		248,189	248,189			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026543	VALLEJO	CA		09/26/2018		247,812		270			270		248,082	248,082			
100068340	MIAMI	FL		08/25/2021		247,812		(112)			(112)		247,700	247,700			
100034057	DUBLIN	IRL		06/21/2019		274,874		676			676		275,550	275,550			
100127095	WINDSOR	VA		08/30/2023		(296)		296			296						
100032086	FREMONT	CA		03/29/2019		247,089		906			906		247,995	247,995			
100071835	NEWTON	NJ		10/14/2021		247,370		(113)			(113)		247,257	247,257			
100082724	DEN HAAG	NLD		04/27/2022		185,407							185,407	185,407			
100046304	PORT SAINT LUCIE	FL		11/25/2020		246,871		144			144		247,015	247,015			
100083300	ARNHEM	NLD		05/27/2022		51,084							51,084	51,084			
100078560	AMSTERDAM	NLD		01/26/2022		53,507							53,507	53,507			
100084331	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		49,875							49,875	49,875			
100068194	CERES	CA		08/25/2021		246,945		(57)			(57)		246,888	246,888			
100060100	RIVERSIDE	CA		06/25/2021		246,893		(106)			(106)		246,788	246,788			
100031669	ORANGE	CA		03/29/2019		246,930		653			653		247,584	247,584			
100043583	LOS ANGELES	CA		08/13/2020		246,668		(185)			(185)		246,483	246,483			
100025026	NORTH LAS VEGAS	NV		09/20/2018		246,537		44			44		246,581	246,581			
100048103	HUNTERSVILLE	NC		11/20/2020		246,581		1,687			1,687		248,269	248,269			
100084307	WINTERSWIJK	NLD		06/30/2022		30,837						10,421	41,258	49,791	8,533		8,533
100108025	GROVELAND	FL		05/25/2023		(9)		9			9						
100030308	LORTON	VA		12/20/2018		247,370		(54)			(54)		247,316	247,316			
100048847	MACHESNEY PARK	IL		11/20/2020		245,892		(92)			(92)		245,801	245,801			
100130132	NETHERLANDS	NLD		09/26/2023		50,719							50,719	50,719			
100121075	NETHERLANDS	NLD		08/28/2023		51,235							51,235	51,235			
100025436	FORT WASHINGTON	MD		09/20/2018		245,236		150			150		245,386	245,386			
100068361	OCEAN BREEZE	FL		08/25/2021		245,907		(165)			(165)		245,742	245,742			
100034708	CORK	IRL		06/21/2019		271,411		811			811		272,222	272,222			
100185745	ANTIOCH	TN		12/23/2024		243,714		(40)			(40)	2,927	246,601	244,858	(1,742)		(1,742)
100119581	ALMERE	NLD		07/28/2023		54,552							54,552	54,552			
100031981	YOLO	CA		03/29/2019		245,250		222			222		245,471	245,471			
100028655	LOS ANGELES	CA		10/26/2018		245,505		469			469		245,974	245,974			
100082011	CASTRICUM	NLD		03/30/2022		52,689							52,689	52,689			
100053414	TACOMA	WA		03/23/2021		452		(452)			(452)						
100077890	AMSTERDAM	NLD		12/29/2021		53,568							53,568	53,568			
100025234	GERMANTOWN	MD		09/20/2018		244,768		(64)			(64)		244,704	244,704			
100086002	LOS CABOS	MEX		08/19/2022		244,517							244,517	244,517			
100044245	MADERA	CA		08/19/2020		244,486		195			195		244,681	244,681			
100049410	RUNNING SPRINGS	CA		11/20/2020		244,460		(126)			(126)		244,333	244,333			
100049707	LAKE VILLA	IL		11/20/2020		244,481		(163)			(163)		244,318	244,318			
100026943	RIALTO	CA		09/26/2018		244,778		76			76		244,855	244,855			
100031917	THOUSAND OAKS	CA		03/29/2019		235,552		200			200	4,423	240,175	243,835	3,660		3,660
100025019	PATCHOGUE	NY		09/20/2018		243,957		367			367		244,324	244,324			
100028149	CENTRAL ISLIP	NY		10/26/2018		240,133		82			82	2,850	243,066	244,304	1,238		1,238
100053466	PLAINFIELD	NJ		03/23/2021		239,817		(117)			(117)	2,848	242,547	243,785	1,237		1,237
100067656	PRINCETON	TX		09/23/2021		243,970		(22)			(22)		243,949	243,949			
100057808	SURFSIDE BEACH	TX		06/30/2021		243,935		(71)			(71)		243,864	243,864			
100073586	EINDHOVEN	NLD		10/25/2021		53,475						2,829	56,304	54,567	(1,738)		(1,738)
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		243,715		112			112		243,827	243,827			
100044433	VALRICO	FL		11/19/2020		243,591		(58)			(58)		243,534	243,534			
100085094	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		47,913							47,913	47,913			
100057863	MEDFORD	OR		06/30/2021		243,545		(73)			(73)		243,471	243,471			
100057624	ELIZABETH	NJ		06/30/2021		243,532		(67)			(67)		243,465	243,465			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074182	READING	PA		12/09/2021		243,407		(158)			(158)		243,249	243,249			
100049571	EASTON	MD		11/20/2020		243,595		(332)			(332)		243,262	243,262			
100057926	DUBLIN	OH		06/30/2021		242,972		(78)			(78)		242,894	242,894			
100067965	CUMMING	GA		09/23/2021		242,962		(20)			(20)		242,942	242,942			
100032047	FONTANA	CA		03/29/2019		242,729		79			79		242,808	242,808			
100078606	HEERLEN	NLD		01/26/2022		52,608							52,608	52,608			
100087640	ROTTERDAM	NLD		09/27/2022		44,881							44,881	44,881			
100065640	MODESTO	CA		07/28/2021		242,706		(174)			(174)		242,533	242,533			
100049782	GLOUCESTER CITY	NJ		11/20/2020		242,472		65			65		242,537	242,537			
100031699	VALLEJO	CA		03/29/2019		242,775		77			77		242,852	242,852			
100048680	SAN BERNARDINO	CA		11/20/2020		242,352		96			96		242,448	242,448			
100026305	KINGMAN	AZ		09/20/2018		242,337		20			20		242,357	242,357			
100031993	ARTESIA	CA		03/29/2019		242,132		245			245		242,377	242,377			
100031990	WATSONVILLE	CA		03/29/2019		241,910		190			190		242,100	242,100			
100076600	EL MIRAGE	AZ		12/16/2021		242,034		(133)			(133)		241,901	241,901			
100068391	NORRISTOWN	PA		08/25/2021		241,907		(100)			(100)		241,808	241,808			
100076239	PHOENIX	AZ		01/07/2022		241,929		(59)			(59)		241,869	241,869			
100030887	LOS ANGELES	CA		04/09/2019		241,855		151			151		242,007	242,007			
100047448	SAN FRANCISCO	CA		11/20/2020		241,471		(281)			(281)		241,190	241,190			
100070509	CAPE CORAL	FL		09/23/2021		241,823		(58)			(58)		241,765	241,765			
100134395	NETHERLANDS	NLD		10/27/2023		49,247							49,247	49,247			
100031518	POMONA	CA		03/29/2019		241,595		(61)			(61)		241,534	241,534			
100065381	ELK GROVE	CA		07/28/2021		242,062		(113)			(113)		241,949	241,949			
100032078	UNION CITY	CA		03/29/2019		241,779		144			144		241,923	241,923			
100057963	SAN FRANCISCO	CA		06/30/2021		241,591		(123)			(123)		241,468	241,468			
100047418	JAMAICA	NY		11/20/2020		241,230		(299)			(299)		240,932	240,932			
100031557	PEMBROKE PINES	FL		03/29/2019		241,212		104			104		241,316	241,316			
100053870	MORRISVILLE	PA		03/23/2021		241,063		(55)			(55)		241,009	241,009			
100085138	UTRECHT	NLD		07/27/2022		47,453							47,453	47,453			
100070359	HEERHUGOWAARD	NLD		08/31/2021		54,898							54,898	54,898			
100083227	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		49,904							49,904	49,904			
100086339	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022		46,477							46,477	46,477			
100091907	LELYSTAD	NLD		01/27/2023		50,522							50,522	50,522			
100065301	SAINT LOUIS	MO		07/28/2021		241,204		(46)			(46)		241,158	241,158			
100026203	BELLEVUE	ID		09/20/2018		240,950		17			17		240,967	240,967			
100101734	WEERT	NLD		03/30/2023		49,554						2,681	52,235	50,604	(1,631)		(1,631)
100080273	ROTTERDAM	NLD		02/22/2022		52,543							52,543	52,543			
100049767	UPPER MARLBORO	MD		11/20/2020		239,569		(132)			(132)	2,676	242,113	240,495	(1,617)		(1,617)
100030354	CYPRESS	CA		12/20/2018		240,773		340			340		241,113	241,113			
100025507	LUTZ	FL		09/20/2018		240,416		316			316		240,732	240,732			
100065594	BRADENTON	FL		07/28/2021		240,580		(124)			(124)		240,456	240,456			
100017248	CLEAR SPRING	MD		04/26/2018		240,592		70			70		240,662	240,662			
100030974	CUTLER BAY	FL		03/29/2019		239,836		366			366		240,202	240,202			
100068505	HENDERSONVILLE	TN		08/25/2021		239,834		(103)			(103)		239,731	239,731			
100082025	SPIJKENISSE	NLD		03/30/2022		51,518							51,518	51,518			
100082055	AMSTERDAM	NLD		03/30/2022		51,518							51,518	51,518			
100091087	CHARLOTTE	NC		01/31/2023		(2,050)		2,295			2,295		245	245			
100024628	PISCATAWAY	NJ		09/20/2018		239,295		507			507		239,802	239,802			
100031853	CULVER CITY	CA		03/29/2019		239,501		76			76		239,577	239,577			
100049128	SUITLAND	MD		11/20/2020		235,336		24			24	2,597	237,958	239,116	1,158		1,158
100065803	RESTON	VA		07/28/2021		235,464		(92)			(92)	2,597	237,970	239,128	1,158		1,158

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130115	NETHERLANDS	NLD		09/26/2023		44,868						2,597	47,465	48,622	1,158		1,158
100065577	CARMICHAEL	CA		07/28/2021		234,859		(103)			(103)	2,597	237,353	238,510	1,158		1,158
100049118	SANTA MARIA	CA		11/20/2020		234,692		(182)			(182)	2,597	237,107	238,265	1,158		1,158
100067873	KILLINGLY	CT		09/23/2021		234,637		(106)			(106)	2,597	237,127	238,285	1,158		1,158
100017518	WOODBRIDGE	VA		04/26/2018		234,419		238			238	2,597	237,254	238,411	1,158		1,158
100144796	UNITED KINGDOM	GBR		03/12/2024		(3,563)		(163)			(163)	2,597	(1,130)	28	1,158		1,158
100053716	RICHMOND	CA		03/23/2021		234,874		119			119	2,596	237,589	238,746	1,158		1,158
100067687	ANNA	TX		09/23/2021		233,840		(21)			(21)	2,596	236,415	237,572	1,158		1,158
100025497	VICTORVILLE	CA		09/20/2018		236,261		136			136	2,631	239,028	237,445	(1,583)		(1,583)
100024829	SALT POINT	NY		09/20/2018		237,386		429			429		237,814	237,814			
100054360	CHESAPEAKE	VA		03/23/2021		237,364		(235)			(235)		237,129	237,129			
100074317	PROSPER	TX		12/09/2021		237,424		(20)			(20)		237,404	237,404			
100090593	UTRECHT	NLD		12/28/2022		48,527							48,527	48,527			
100091903	LELYSTAD	NLD		01/27/2023		49,707							49,707	49,707			
100068244	RICHMOND	VA		08/25/2021		236,238		(87)			(87)	2,613	238,764	237,196	(1,567)		(1,567)
100068315	FRANKLIN	TN		08/25/2021		237,123		(81)			(81)		237,043	237,043			
100045336	FRIANT	CA		11/25/2020		237,136		(167)			(167)		236,969	236,969			
100031658	CHULA VISTA	CA		03/29/2019		236,957		353			353		237,310	237,310			
100076138	TEMPE	AZ		01/07/2022		236,997		(41)			(41)		236,957	236,957			
100049017	HOMESTEAD	FL		11/20/2020		236,649		232			232		236,881	236,881			
100024823	HAVERSTRAW	NY		09/20/2018		236,709		180			180		236,889	236,889			
100048769	MOBILE	AL		11/20/2020		236,758		(250)			(250)		236,508	236,508			
100047523	NEWBURYPORT	MA		11/20/2020		236,521		(71)			(71)		236,451	236,451			
100085052	GRONINGEN	NLD		07/27/2022		46,481							46,481	46,481			
100076673	SURPRISE	AZ		12/16/2021		236,262		(146)			(146)		236,117	236,117			
100166416	OGDEN	UT		10/31/2024		235,754		(9)			(9)		235,746	235,746			
100081995	LELYSTAD	NLD		03/30/2022		50,737							50,737	50,737			
100108533	TILBURG	NLD		05/25/2023		48,780							48,780	48,780			
100166418	OGDEN	UT		10/31/2024		235,691		(8)			(8)		235,682	235,682			
100046147	HUNTINGTON STATION	NY		11/25/2020		236,137		(430)			(430)		235,707	235,707			
100068434	MOSCOW	ID		08/25/2021		235,951		(110)			(110)		235,841	235,841			
100086313	VELDHOVEN	NLD		08/29/2022		45,377							45,377	45,377			
100048643	DALY CITY	CA		11/20/2020		236,314		58			58		236,373	236,373			
100065293	THOUSAND OAKS	CA		07/28/2021		235,522		(62)			(62)		235,461	235,461			
100071730	ARLINGTON	TX		10/14/2021		235,485		(112)			(112)		235,372	235,372			
100071563	CHARLOTTESVILLE	VA		10/14/2021		234,987		(48)			(48)		234,939	234,939			
100077885	ROTTERDAM	NLD		12/29/2021		51,355							51,355	51,355			
100147257	CHICAGO	IL		03/28/2024		254		320			320		574	574			
100068317	DULUTH	GA		08/25/2021		217,727		(115)			(115)	8,734	226,346	234,412	8,066		8,066
100121056	NETHERLANDS	NLD		08/28/2023		38,383						5,587	43,970	48,888	4,918		4,918
100103350	ROTTERDAM	NLD		04/28/2023		49,801							49,801	49,801			
100030652	WEST HEMPSTEAD	NY		04/09/2019		234,008		425			425		234,433	234,433			
100046190	GREENVILLE	RI		11/25/2020		227,934		(123)			(123)	2,491	230,302	234,248	3,946		3,946
100119576	ALMERE	NLD		07/28/2023		49,815							49,815	49,815			
100045671	PICO RIVERA	CA		11/25/2020		234,484		151			151		234,635	234,635			
100048883	LAS VEGAS	NV		11/20/2020		234,317		(121)			(121)		234,196	234,196			
100068094	RANCHO CORDOVA	CA		08/25/2021		228,337		(100)			(100)	2,477	230,715	234,640	3,925		3,925
100068224	SALEM	NH		08/25/2021		234,255		(95)			(95)		234,160	234,160			
100067563	WESLEY CHAPEL	FL		09/23/2021		234,194		(104)			(104)		234,089	234,089			
100049785	VICTORVILLE	CA		11/20/2020		234,044		(157)			(157)		233,887	233,887			
100027025	ANACORTES	WA		09/26/2018		233,813		460			460		234,273	234,273			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067932	VANCOUVER	WA		09/23/2021		210,513		(88)			(88)	11,092	221,517	234,276	12,759		12,759
100168926	ENSCHEDE	NLD		09/26/2024		50,409							50,409	50,409			
100049811	COMPTON	CA		11/20/2020		234,001		(296)			(296)		233,706	233,706			
100044367	BOSTON	MA		11/19/2020		234,823		411			411		235,234	235,234			
100103343	ALMERE	NLD		04/28/2023		49,669							49,669	49,669			
100024795	HALEDON	NJ		09/20/2018		233,722		267			267		233,989	233,989			
100031621	LONG BEACH	CA		03/29/2019		233,682		220			220		233,901	233,901			
100166406	OGDEN	UT		10/31/2024		233,138		(2)			(2)		233,137	233,137			
100074375	ECHT/LIMBURG	NLD		11/16/2021		52,015							52,015	52,015			
100087620	UTRECHT	NLD		09/27/2022		43,155							43,155	43,155			
100084275	ROTTERDAM	NLD		06/30/2022		47,151							47,151	47,151			
100086350	DEN HAAG	NLD		08/29/2022		44,978							44,978	44,978			
100088513	ZALTBOMMEL	NLD		10/27/2022		52,119							52,119	52,119			
100088558	UTRECHT	NLD		10/27/2022		51,157						2,399	53,556	52,119	(1,437)		(1,437)
100065713	CLERMONT	FL		07/28/2021		233,778		(175)			(175)		233,603	233,603			
100050309	HILTON HEAD ISLAND	SC		11/20/2020		232,913		(70)			(70)		232,843	232,843			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		232,479							232,479	232,479			
100048041	OXNARD	CA		11/20/2020		231,974		(246)			(246)	2,388	234,116	232,666	(1,450)		(1,450)
100025442	BARTOW	FL		09/20/2018		232,595		445			445		233,040	233,040			
100024780	UPPER MARLBORO	MD		09/20/2018		232,545		264			264		232,809	232,809			
100060238	ANDOVER	NJ		06/25/2021		232,756		(59)			(59)		232,697	232,697			
100077984	SAN DIEGO	CA		01/06/2022		232,561		(238)			(238)		232,323	232,323			
100083324	AMERSFOORT	NLD		05/27/2022		48,294							48,294	48,294			
100089650	SPIJKENISSE	NLD		11/29/2022		46,260							46,260	46,260			
100025269	BAY SHORE	NY		09/20/2018		232,327		123			123		232,450	232,450			
100083367	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		48,080							48,080	48,080			
100031789	SAN DIEGO	CA		03/29/2019		232,508		28			28		232,536	232,536			
100082747	LELYSTAD	NLD		04/27/2022		67,085							67,085	47,295		(19,789)	(19,789)
100119566	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023		49,374							49,374	49,374			
100057671	MANVEL	TX		06/30/2021		232,307		(66)			(66)		232,241	232,241			
100055415	PATERSON	NJ		03/23/2021		232,686		(706)			(706)		231,980	231,980			
100046346	HAGERSTOWN	MD		11/25/2020		232,660		(248)			(248)		232,412	232,412			
100088567	BREDA	NLD		10/27/2022		51,771							51,771	51,771			
100130116	NETHERLANDS	NLD		09/26/2023		72,058							72,058	72,058			
100049958	FAYETTEVILLE	GA		11/20/2020		222,151		(220)			(220)	4,165	226,096	231,800	5,704		5,704
100082230	SAYULITA	MEX		04/14/2022		231,313							231,313	231,313			
100053767	HANOVER PARK	IL		03/23/2021		231,156		(238)			(238)		230,918	230,918			
100030637	BAKERSFIELD	CA		04/09/2019		230,939		451			451		231,391	231,391			
100028370	NEWPORT	RI		10/26/2018		230,976		(9)			(9)		230,966	230,966			
100067724	LA CRESCENTA	CA		09/23/2021		230,896		(74)			(74)		230,822	230,822			
100024553	SAINT AUGUSTINE	FL		09/20/2018		230,906		509			509		231,415	231,415			
100030092	PHOENIX	AZ		12/20/2018		230,769		73			73		230,841	230,841			
100046158	STREET	MD		11/25/2020		230,497		(206)			(206)		230,291	230,291			
100053740	SAINT ALBANS	NY		03/23/2021		230,898		(300)			(300)		230,599	230,599			
100054900	ORLANDO	FL		03/23/2021		230,228		(19)			(19)		230,210	230,210			
100078507	UTRECHT	NLD		01/26/2022		49,910							49,910	49,910			
100065800	FRESNO	CA		07/28/2021		230,250		(119)			(119)		230,131	230,131			
100031513	MORENO VALLEY	CA		03/29/2019		230,071		33			33		230,104	230,104			
100024662	SACRAMENTO	CA		09/20/2018		229,801		218			218		230,019	230,019			
100065751	ALBANY	OR		07/28/2021		229,871		(104)			(104)		229,767	229,767			
100029764	SAN PABLO	CA		10/26/2018		229,776		82			82		229,858	229,858			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048705	COMPTON	CA		11/20/2020		229,762		(150)			(150)		229,612	229,612			
100060295	MIDLOTHIAN	TX		06/25/2021		229,828		(75)			(75)		229,753	229,753			
100025483	HEMPSTEAD	NY		09/20/2018		229,549		566			566		230,115	230,115			
100025469	CHICAGO	IL		09/20/2018		229,610		235			235		229,845	229,845			
100087614	BERGEN OP ZOOM	NLD		09/27/2022		42,436							42,436	42,436			
100057925	PATERSON	NJ		06/30/2021		229,439		(60)			(60)		229,379	229,379			
100029776	LAKE WORTH	FL		10/26/2018		228,357		193			193	2,306	230,855	229,463	(1,392)		(1,392)
100169901	AVONDALE	AZ		11/08/2024		228,887		(9)			(9)		228,877	228,877			
100101724	ZAANDAM	NLD		03/30/2023		48,194							48,194	48,194			
100048961	MIAMI	FL		11/20/2020		229,585		(390)			(390)		229,195	229,195			
100065745	BELGRADE	MT		07/28/2021		228,896		(78)			(78)		228,818	228,818			
100068022	RICHMOND	TX		09/23/2021		229,288		(50)			(50)		229,238	229,238			
100043384	RANDALLSTOWN	MD		08/13/2020		228,512		291			291		228,804	228,804			
100076159	WOODBRIDGE	VA		01/07/2022		228,622		(29)			(29)		228,593	228,593			
100065614	LAKEWOOD	CO		07/28/2021		228,826		(129)			(129)		228,698	228,698			
100053438	BROOKLYN	NY		03/23/2021		228,914		(230)			(230)		228,684	228,684			
100084252	EMMEN	NLD		06/30/2022		46,103							46,103	46,103			
100031877	FONTANA	CA		03/29/2019		228,287		100			100		228,387	228,387			
100145314	UNITED KINGDOM	GBR		03/12/2024		37		6			6		43	43			
100145300	UNITED KINGDOM	GBR		03/12/2024		(9,502)		6			6	5,490	(4,006)	43	4,050		4,050
100082043	DEN HAAG	NLD		03/30/2022		49,064							49,064	49,064			
100048431	VIRGINIA BEACH	VA		11/20/2020		223,240		(498)			(498)	2,261	225,002	228,577	3,575		3,575
100145315	UNITED KINGDOM	GBR		03/12/2024		37		6			6		43	43			
100032131	TRACY	CA		03/29/2019		227,497		101			101		227,598	227,598			
100076242	MCMINNVILLE	OR		01/07/2022		227,910		(70)			(70)		227,840	227,840			
100060313	RICHMOND	VA		06/25/2021		227,913		(74)			(74)		227,839	227,839			
100025037	PASSAIC	NJ		09/20/2018		224,235		726			726	2,236	227,197	228,161	964		964
100054126	ORANGE	CT		03/23/2021		227,368		(89)			(89)		227,278	227,278			
100032058	OAKLAND	CA		03/29/2019		227,484		58			58		227,542	227,542			
100026962	WEST SACRAMENTO	CA		09/26/2018		227,228		34			34		227,262	227,262			
100090586	ZIERIKZEE	NLD		12/28/2022		46,459							46,459	46,459			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		227,139		(97)			(97)		227,042	227,042			
100057595	SAINT PETERSBURG	FL		06/30/2021		227,132		(111)			(111)		227,021	227,021			
100044481	NEWARK	CA		11/19/2020		227,515		105			105		227,619	227,619			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		227,009		(96)			(96)		226,912	226,912			
100057660	PROVIDENCE	RI		06/30/2021		226,980		(76)			(76)		226,904	226,904			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		363,612		(4,952)			(4,952)		358,660	358,660			
100076146	SPRING HILL	FL		01/07/2022		226,940		(78)			(78)		226,863	226,863			
100078525	WEERT	NLD		01/26/2022		49,146							49,146	49,146			
100065795	SAN DIEGO	CA		07/28/2021		226,780		(78)			(78)		226,702	226,702			
100048277	UNION CITY	NJ		11/20/2020		226,537		(188)			(188)		226,348	226,348			
100068568	EMMEN	NLD		08/30/2021		51,494							51,494	51,494			
100076163	RALEIGH	NC		01/07/2022		226,479		(39)			(39)		226,440	226,440			
100086285	GRONINGEN	NLD		08/29/2022		44,713							44,713	44,713			
100055589	OAKLAND	CA		03/23/2021		226,141		(67)			(67)		226,074	226,074			
100068511	FORT WORTH	TX		08/25/2021		226,197		(108)			(108)		226,089	226,089			
100076171	BLACKSBURG	VA		01/07/2022		220,367		(68)			(68)	2,153	222,451	225,864	3,413		3,413
100084239	ENSCHEDE	NLD		06/30/2022		45,579							45,579	45,579			
100087621	ZEIST	NLD		09/27/2022		41,717							41,717	41,717			
100088560	UTRECHT	NLD		10/27/2022		50,382							50,382	50,382			
100081955	ROTTERDAM	NLD		03/30/2022		48,507							48,507	48,507			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080265	UDEN	NLD		02/22/2022		49,259							49,259	49,259			
100083351	DEN HAAG	NLD		05/27/2022		43,325						983	44,308	46,684	2,376		2,376
100087617	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		39,834						2,657	42,491	41,717	(775)		(775)
100047678	BAYVILLE	NY		11/20/2020		225,561		(164)			(164)		225,398	225,398			
100078563	SPIJKENISSE	NLD		01/26/2022		50,157							50,157	50,157			
100030983	SAINT CHARLES	IL		03/29/2019		225,375		222			222		225,597	225,597			
100031759	RENO	NV		03/29/2019		225,321		125			125		225,446	225,446			
100025852	SEATTLE	WA		09/20/2018		164		(164)			(164)						
100083384	DEN HAAG	NLD		05/27/2022		46,595							46,595	46,595			
100031832	SAN YSIDRO	CA		03/29/2019		225,065		75			75		225,140	225,140			
100030970	TRACY	CA		03/29/2019		226,337		185			185		226,521	226,521			
100082044	DEN HAAG	NLD		03/30/2022		48,395							48,395	48,395			
100084290	LELYSTAD	NLD		06/30/2022		45,475							45,475	45,475			
100082026	SPIJKENISSE	NLD		03/30/2022		48,395							48,395	48,395			
100068522	ST. CLOUD	MN		08/25/2021		225,195		(52)			(52)		225,143	225,143			
100082015	SPIJKENISSE	NLD		03/30/2022		48,395							48,395	48,395			
100076232	HENRICO	VA		01/07/2022		224,759		(58)			(58)		224,701	224,701			
100067674	ALAMEDA	CA		09/23/2021		224,735		(41)			(41)		224,695	224,695			
100057833	BALCH SPRINGS	TX		06/30/2021		224,586		(54)			(54)		224,532	224,532			
100065629	SACRAMENTO	CA		07/28/2021		224,512		(71)			(71)		224,441	224,441			
100076200	PERRIS	CA		01/07/2022		224,321		(15)			(15)		224,307	224,307			
100024704	JACKSONVILLE	FL		09/20/2018		224,033		244			244		224,277	224,277			
100185740	GROSSE ILE	MI		12/23/2024		223,855		(25)			(25)		223,830	223,830			
100068357	FORT WORTH	TX		08/25/2021		223,979		(153)			(153)		223,826	223,826			
100068338	MANASSAS	VA		08/25/2021		223,880		(92)			(92)		223,788	223,788			
100068492	CENTERTON	AR		08/25/2021		223,874		(108)			(108)		223,766	223,766			
100031964	GRANADA HILLS	CA		03/29/2019		223,667		115			115		223,782	223,782			
100054326	EAST FREETOWN	MA		03/23/2021		223,699		(203)			(203)		223,496	223,496			
100024988	LAS VEGAS	NV		09/20/2018		223,307		497			497		223,804	223,804			
100077954	APACHE JUNCTION	AZ		01/06/2022		223,645		(175)			(175)		223,470	223,470			
100057930	SPRING LAKE	NC		06/30/2021		223,232		(93)			(93)		223,139	223,139			
100068301	HESPERIA	CA		08/25/2021		223,144		(73)			(73)		223,071	223,071			
100087636	GONDEN	NLD		09/27/2022		41,237							41,237	41,237			
100030646	LAS VEGAS	NV		04/09/2019		222,524		209			209		222,733	222,733			
100161454	ROSENBERG	TX		07/30/2024		(15)		15			15						
100065673	ALBANY	OR		07/28/2021		222,089		(76)			(76)	1,967	223,980	222,797	(1,183)		(1,183)
100067551	HUNTSVILLE	AL		09/23/2021		222,743		(90)			(90)		222,653	222,653			
100048040	RICHMOND	CA		11/20/2020		223,509		(64)			(64)		223,446	223,446			
100031784	LOS ANGELES	CA		03/29/2019		222,589		266			266		222,855	222,855			
100053557	FRISCO	CO		03/23/2021		222,611		(86)			(86)	1,951	224,477	223,290	(1,187)		(1,187)
100031865	ESCONDIDO	CA		03/29/2019		222,606		78			78		222,684	222,684			
100024540	LINDEN	NJ		09/20/2018		222,366		864			864		223,230	223,230			
100067975	BURIEN	WA		09/23/2021		222,459		(82)			(82)		222,377	222,377			
100025054	HUNTINGTON STATION	NY		09/20/2018		222,365		(18)			(18)		222,348	222,348			
100045302	CLIFTON	NJ		11/25/2020		217,229		44			44	1,935	219,208	222,281	3,074		3,074
100044733	BROOKLYN	NY		11/19/2020		226,970		(81)			(81)		226,889	222,083		(4,806)	(4,806)
100047230	SANTA CLARITA	CA		11/20/2020		222,014		(159)			(159)		221,855	221,855			
100025176	ORLANDO	FL		09/20/2018		221,852		80			80		221,931	221,931			
100030961	SAN BERNARDINO	CA		03/29/2019		221,827		299			299		222,126	222,126			
100057757	ALBUQUERQUE	NM		06/30/2021		221,888		(134)			(134)		221,754	221,754			
100082773	ZIERIKZEE	NLD		04/27/2022		40,039						1,879	41,918	45,131	3,214		3,214

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025571	POUGHKEEPSIE	NY		09/20/2018		221,490		752			752		222,242	222,242			
100086354	ZALTBOMMEL	NLD		08/29/2022		41,967						1,893	43,861	42,729	(1,132)		(1,132)
100088574	SPIJKENISSE	NLD		10/27/2022		49,513							49,513	49,513			
100077917	AMSTERDAM	NLD		12/29/2021		47,775						1,892	49,667	48,517	(1,150)		(1,150)
100080264	BREDA	NLD		02/22/2022		48,353							48,353	48,353			
100082779	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		45,078							45,078	45,078			
100080292	ALPHEN AAN DEN RIJN	NLD		02/22/2022		48,353							48,353	48,353			
100082022	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		47,615							47,615	47,615			
100083358	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		45,826							45,826	45,826			
100048374	GLENWOOD	NJ		11/20/2020		221,368		(191)			(191)		221,177	221,177			
100078567	TILBURG	NLD		01/26/2022		47,954							47,954	47,954			
100057651	LAS VEGAS	NV		06/30/2021		221,685		(79)			(79)		221,606	221,606			
100026221	TALLAHASSEE	FL		09/20/2018		221,065		38			38		221,103	221,103			
100068399	EAST CHICAGO	IN		08/25/2021		221,018		(88)			(88)		220,930	220,930			
100043387	SUMMERVILLE	SC		08/13/2020		220,862		133			133		220,995	220,995			
100068214	CAPE CORAL	FL		08/25/2021		220,905		(65)			(65)		220,840	220,840			
100031550	RIVERSIDE	CA		03/29/2019		220,614		190			190	1,858	222,661	221,557	(1,105)		(1,105)
100067594	SAN ANTONIO	TX		09/23/2021		220,725		(89)			(89)		220,636	220,636			
100054697	MIDDLETOWN	DE		03/23/2021		220,543		(240)			(240)		220,304	220,304			
100031628	VAN NUYS	CA		03/29/2019		220,557		199			199		220,756	220,756			
100017253	ANNAPOLIS	MD		04/26/2018		222,128		167			167		222,295	222,295			
100031635	BRENTWOOD	CA		03/29/2019		219,803		49			49	1,842	221,694	220,602	(1,091)		(1,091)
100076303	CAPE CORAL	FL		01/07/2022		220,567		(73)			(73)		220,493	220,493			
100054446	MC DONALD	PA		03/23/2021		220,203		(152)			(152)		220,050	220,050			
100057888	CHANDLER	AZ		06/30/2021		220,175		(108)			(108)		220,067	220,067			
100024610	SPRING VALLEY	NY		09/20/2018		220,011		113			113		220,124	220,124			
100060299	LEHI	UT		06/25/2021		220,095		(87)			(87)		220,008	220,008			
100084317	GRONINGEN	NLD		06/30/2022		44,427							44,427	44,427			
100049026	MIAMI	FL		11/20/2020		219,935		(228)			(228)		219,707	219,707			
100031603	HAWTHORNE	CA		03/29/2019		219,825		198			198		220,023	220,023			
100026567	MORENO VALLEY	CA		09/26/2018		219,587		223			223		219,810	219,810			
100068360	VISALIA	CA		08/25/2021		219,823		(103)			(103)		219,720	219,720			
100045339	ANTELOPE	CA		11/25/2020		219,652		(62)			(62)		219,590	219,590			
100048879	LAS VEGAS	NV		11/20/2020		219,582		(175)			(175)		219,407	219,407			
100089774	CAPE CORAL	FL		12/02/2022		(504)		282			282	1,758	1,536	467	(1,069)		(1,069)
100065270	CHANDLER	AZ		07/28/2021		219,540		(93)			(93)		219,447	219,447			
100082039	ROTTERDAM	NLD		03/30/2022		44,663						1,744	46,407	47,169	762		762
100065683	LEXINGTON	SC		07/28/2021		221,834		(375)			(375)	1,744	223,203	222,166	(1,038)		(1,038)
100025576	PERTH AMBOY	NJ		09/20/2018		219,144		416			416		219,559	219,559			
100057966	SAVANNAH	GA		06/30/2021		219,190		(121)			(121)		219,069	219,069			
100054026	VAIL	AZ		03/23/2021		218,680		(97)			(97)		218,584	218,584			
100136812	PAULSBORO	NJ		11/27/2023		(789)		1,103			1,103		315	315			
100030901	TAHOE VISTA	CA		04/09/2019		220,020		433			433		220,453	220,453			
100031738	ROSEDALE	NY		03/29/2019		218,470		750			750		219,220	219,220			
100068206	CORNELIUS	NC		08/25/2021		218,474		(64)			(64)		218,410	218,410			
100108516	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		54,738							54,738	54,738			
100068299	PAWTUCKET	RI		08/25/2021		218,631		(141)			(141)		218,490	218,490			
100044407	CHICAGO	IL		11/19/2020		217,513		1,251			1,251		218,764	218,764			
100169947	JACKSONVILLE	FL		11/08/2024		216,939		(9)			(9)	1,703	218,633	217,614	(1,019)		(1,019)
100074379	HEERLEN	NLD		11/16/2021		48,548							48,548	48,548			
100130130	NETHERLANDS	NLD		09/26/2023		44,394							44,394	44,394			

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100088569	GRONINGEN	NLD		10/27/2022		48,644							48,644	48,644			
100088514	BREDA	NLD		10/27/2022		48,644							48,644	48,644			
100070263	DEN HAAG	NLD		08/31/2021		49,585							49,585	49,585			
100083419	ALMERE	NLD		05/27/2022		45,075							45,075	45,075			
100099725	DELFT	NLD		02/27/2023		44,550							44,550	44,550			
100075878	ROTTERDAM	NLD		11/24/2021		47,057							47,057	47,057			
100082029	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		46,834							46,834	46,834			
100084313	SPIJKENISSE	NLD		06/30/2022		44,008							44,008	44,008			
100085082	WEERT	NLD		07/27/2022		42,861							42,861	42,861			
100108529	LELYSTAD	NLD		05/25/2023		45,028							45,028	45,028			
100030992	CLINTON	MD		03/29/2019		217,720		382			382		218,102	218,102			
100175517	RIVERSIDE	CA		12/23/2024		216,301		(51)			(51)	1,098	217,348	217,545	196		196
100047435	NEW HUDSON	MI		11/20/2020		217,694		(97)			(97)		217,596	217,596			
100054343	LITHONIA	GA		03/23/2021		218,131		(197)			(197)		217,935	217,935			
100050085	WOODBRIDGE	VA		11/20/2020		217,478		(181)			(181)		217,297	217,297			
100030629	MIAMI	FL		04/09/2019		217,163		281			281		217,444	217,444			
100043730	CLIFTON PARK	NY		08/13/2020		217,101		211			211		217,312	217,312			
100108511	ZWOLLE	NLD		05/25/2023		44,921							44,921	44,921			
100086275	ROOSENDAAL	NLD		08/29/2022		41,867							41,867	41,867			
100070515	MOSCOW	ID		09/23/2021		217,322		(88)			(88)		217,234	217,234			
100060072	PHOENIX	AZ		06/25/2021		217,297		(71)			(71)		217,225	217,225			
100054549	ALEXANDRIA	VA		03/23/2021		216,989		(44)			(44)		216,945	216,945			
100030881	RANCHO CUCAMONGA	CA		04/09/2019		208,363		222			222	5,700	214,285	217,331	3,046		3,046
100103361	ROTTERDAM	NLD		04/28/2023		46,110							46,110	46,110			
100031958	BELLFLOWER	CA		03/29/2019		217,085		280			280		217,365	217,365			
100090590	ZWOLLE	NLD		12/28/2022		44,337							44,337	44,337			
100029799	SOUTH OZONE PARK	NY		10/26/2018		216,592		181			181		216,773	216,773			
100060308	SPRINGFIELD	VA		06/25/2021		217,309		(143)			(143)		217,165	217,165			
100032100	OAKLAND	CA		03/29/2019		213,945		161			161	1,483	215,590	216,645	1,056		1,056
100088515	TILBURG	NLD		10/27/2022		48,355							48,355	48,355			
100024906	NAPLES	FL		09/20/2018		216,354		50			50		216,404	216,404			
100044220	SAN FRANCISCO	CA		08/19/2020		212,185		131			131	1,584	213,901	216,406	2,505		2,505
100044091	CLARK TOWNSHIP	NJ		08/19/2020		216,286		14			14		216,301	216,301			
100031952	SOUTH OZONE PARK	NY		03/29/2019		214,139		55			55	1,569	215,764	216,476	712		712
100044490	SAN JOSE	CA		11/19/2020		216,175		(77)			(77)		216,098	216,098			
100032835	LAOIS	IRL		06/21/2019		240,844		1,408			1,408		242,251	242,251			
100057891	RICHMOND	TX		06/30/2021		216,181		(86)			(86)		216,096	216,096			
100101725	ZAANDAM	NLD		03/30/2023		45,613							45,613	45,613			
100076009	ALBUQUERQUE	NM		01/07/2022		215,993		(79)			(79)		215,914	215,914			
100044765	BROOKSVILLE	FL		11/19/2020		215,908		(221)			(221)		215,687	215,687			
100026587	FONTANA	CA		09/26/2018		216,017		22			22		216,039	216,039			
100089668	ROTTERDAM	NLD		11/29/2022		84,260							84,260	84,260			
100091889	ROTTERDAM	NLD		01/27/2023		45,198							45,198	45,198			
100067597	GREENSBORO	NC		09/23/2021		215,776		(92)			(92)		215,684	215,684			
100050292	AMITYVILLE	NY		11/20/2020		215,878		(659)			(659)		215,219	215,219			
100083433	ZALTBOMMEL	NLD		05/27/2022		44,615							44,615	44,615			
100043301	SOUTH ORANGE	NJ		08/13/2020		215,046		(108)			(108)		214,939	214,939			
100185751	EVANSTON	WY		12/23/2024		214,995		7			7		215,001	215,001			
100031703	RIVERSIDE	CA		03/29/2019		215,040		196			196		215,236	215,236			
100047694	CHICAGO	IL		11/20/2020		215,003		(192)			(192)		214,811	214,811			
100025041	ORMOND BEACH	FL		09/20/2018		214,960		103			103		215,062	215,062			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031778	POMONA	CA		03/29/2019		212,819		216			216	1,471	214,506	215,155	649		649
100045947	SHAKOPEE	MN		11/25/2020		214,598		(148)			(148)	1,466	215,916	215,039	(877)		(877)
100055382	BATTLE GROUND	WA		03/23/2021		214,864		(138)			(138)		214,726	214,726			
100090599	UTRECHT	NLD		12/28/2022		43,913							43,913	43,913			
100049616	MIAMI	FL		11/20/2020		214,605		(238)			(238)		214,367	214,367			
100078588	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		47,663							47,663	47,663			
100060060	QUEEN CREEK	AZ		06/25/2021		203,489		(93)			(93)	5,051	208,447	214,437	5,990		5,990
100080282	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		48,015							48,015	48,015			
100085122	WEERT	NLD		07/27/2022		42,188							42,188	42,188			
100068051	SAN DIEGO	CA		09/23/2021		214,464		(35)			(35)		214,429	214,429			
100055611	WEST COVINA	CA		03/23/2021		214,537		(172)			(172)		214,365	214,365			
100085081	CASTRICUM	NLD		07/27/2022		42,147							42,147	42,147			
100082755	SPIJKENISSE	NLD		04/27/2022		43,600							43,600	43,600			
100044004	LOS ANGELES	CA		08/19/2020		214,071		(122)			(122)		213,949	213,949			
100044660	MILPITAS	CA		11/19/2020		215,300		243			243		215,543	215,543			
100081929	MAASTRICHT	NLD		03/30/2022		45,998							45,998	45,998			
100083312	S-HERTOGENBOSCH	NLD		05/27/2022		44,270							44,270	44,270			
100071425	TILBURG	NLD		09/30/2021		47,776							47,776	47,776			
100081963	ROTTERDAM	NLD		03/30/2022		45,998							45,998	45,998			
100084245	GORINCHEM	NLD		06/30/2022		45,806						(1,748)	44,059	43,222	(837)		(837)
100085129	BERGEN OP ZOOM	NLD		07/27/2022		42,096							42,096	42,096			
100046133	PORTLAND	OR		11/25/2020		213,864		(85)			(85)		213,779	213,779			
100057732	HERRIMAN	UT		06/30/2021		214,002		(61)			(61)		213,940	213,940			
100034615	DUBLIN	IRL		06/21/2019		237,684		1,365			1,365		239,049	239,049			
100048687	CORAL SPRINGS	FL		11/20/2020		213,786		18			18		213,804	213,804			
100031627	NORWALK	CA		03/29/2019		213,784		245			245		214,030	214,030			
100031610	PERRIS	CA		03/29/2019		213,784		221			221		214,004	214,004			
100044827	BROOKLYN	NY		11/19/2020		213,785		(85)			(85)		213,700	213,700			
100121076	NETHERLANDS	NLD		08/28/2023		44,469							44,469	44,469			
100026314	NEW CASTLE	DE		09/20/2018		212,962		377			377		213,339	213,339			
100017213	VIRGINIA BEACH	VA		04/26/2018		212,815		107			107		212,922	212,922			
100185735	MYRTLE BEACH	SC		12/23/2024		212,682		3			3		212,685	212,685			
100055231	LANCASTER	CA		03/23/2021		212,523		287			287		212,810	212,810			
3310073202	OCALA	FL		04/12/2024		70,445							70,445	70,445			
100030372	PERTH AMBOY	NJ		12/20/2018		213,203		199			199		213,402	213,402			
100034059	CORK	IRL		06/21/2019		234,836		1,799			1,799		236,636	236,636			
100053875	WILLIAMSTOWN	NJ		03/23/2021		211,856		369			369		212,225	212,225			
100057893	CHATTANOOGA	TN		06/30/2021		211,978		(103)			(103)		211,876	211,876			
100053819	BAYVILLE	NJ		03/23/2021		211,776		(166)			(166)		211,611	211,611			
100068303	HEMET	CA		08/25/2021		211,769		(88)			(88)		211,682	211,682			
100053602	BELTSVILLE	MD		03/23/2021		211,609		(97)			(97)		211,512	211,512			
100139867	NETHERLANDS	NLD		12/28/2023		45,137							45,137	45,137			
100060062	PHOENIX	AZ		06/25/2021		211,522		(76)			(76)		211,446	211,446			
100053493	NEWINGTON	CT		03/23/2021		211,335		(54)			(54)		211,280	211,280			
100068109	PHILADELPHIA	PA		08/25/2021		211,426		(79)			(79)		211,347	211,347			
100032061	HAYWARD	CA		03/29/2019		211,239		155			155		211,394	211,394			
100068409	REXBURG	ID		08/25/2021		211,060		(86)			(86)		210,974	210,974			
100045126	GAINESVILLE	FL		11/25/2020		210,922		(338)			(338)		210,584	210,584			
100024600	BOWIE	MD		09/20/2018		210,817		149			149		210,967	210,967			
100034429	DUBLIN	IRL		06/21/2019		257,668		1,292			1,292		258,960	258,960			
100026590	MINDEN	NV		09/26/2018		210,847		52			52		210,898	210,898			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050280	OAK RUN	CA		11/20/2020		210,370		(253)			(253)		210,117	210,117			
100085120	DEN HAAG	NLD		07/27/2022		41,432							41,432	41,432			
100065963	SCHIEDAM/VLAARDINGEN	NLD		07/30/2021		48,156							48,156	48,156			
100082038	ZOETERMEER	NLD		03/30/2022		45,273							45,273	45,273			
100083363	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		43,572							43,572	43,572			
100084289	LELYSTAD	NLD		06/30/2022		42,541							42,541	42,541			
100031924	BENICIA	CA		03/29/2019		210,695		54			54		210,749	210,749			
100082744	LELYSTAD	NLD		04/27/2022		42,861							42,861	42,861			
100091923	LEEUWARDEN	NLD		01/27/2023		44,112							44,112	44,112			
100017605	SUNRISE	FL		04/26/2018		210,547		340			340		210,887	210,887			
100067792	FLORENCE	AZ		09/23/2021		210,486		(44)			(44)		210,442	210,442			
100031928	PARAMOUNT	CA		03/29/2019		208,406		263			263	1,222	209,891	210,575	684		684
100068408	REXBURG	ID		08/25/2021		210,378		(87)			(87)		210,291	210,291			
100047869	FRESNO	CA		11/20/2020		210,304		(177)			(177)		210,127	210,127			
100071424	APPINGEDAM	NLD		09/30/2021		46,965							46,965	46,965			
100175506	ATLANTA	GA		12/23/2024		210,260		(58)			(58)		210,202	210,202			
100048047	STATEN ISLAND	NY		11/20/2020		210,181		(226)			(226)		209,956	209,956			
100057521	PERU	VT		06/30/2021		210,194		(41)			(41)		210,153	210,153			
100090565	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		42,959							42,959	42,959			
100077872	ROTTERDAM	NLD		12/29/2021		45,964							45,964	45,964			
100089644	GRONINGEN	NLD		11/29/2022		41,820							41,820	41,820			
100081897	DEN HAAG	NLD		03/30/2022		45,162							45,162	45,162			
100085059	DEN HAAG	NLD		07/27/2022		41,330							41,330	41,330			
100077892	TILBURG	NLD		12/29/2021		45,964							45,964	45,964			
100089693	LELYSTAD	NLD		11/29/2022		41,820							41,820	41,820			
100082046	KATWIJK	NLD		03/30/2022		45,162							45,162	45,162			
100083379	ROTTERDAM	NLD		05/27/2022		44,454							44,454	44,454			
100032620	MEATH	IRL		06/21/2019		223,374		57			57	4,085	227,516	232,359	4,843		4,843
100017192	SACRAMENTO	CA		04/26/2018		209,636		133			133		209,769	209,769			
100046221	INGLEWOOD	CA		11/25/2020		209,676		4			4		209,680	209,680			
100025752	PARKVILLE	MD		09/20/2018		209,496		283			283		209,778	209,778			
100031817	NORWALK	CA		03/29/2019		210,289		108			108		210,397	210,397			
100029933	BOWIE	MD		12/20/2018		209,479		182			182		209,662	209,662			
100065685	BEDFORD	TX		07/28/2021		209,508		(107)			(107)		209,400	209,400			
100137289	NETHERLANDS	NLD		11/28/2023		44,493							44,493	44,493			
100068358	ENGLEWOOD	FL		08/25/2021		209,448		(78)			(78)		209,369	209,369			
100025528	CARPENTERSVILLE	IL		09/20/2018		209,284		262			262		209,545	209,545			
100068366	NAMPA	ID		08/25/2021		209,303		(69)			(69)		209,234	209,234			
100047922	ORLANDO	FL		11/20/2020		209,246		(65)			(65)		209,182	209,182			
100166424	GRIFFIN	GA		10/31/2024		208,959		(64)			(64)		208,895	208,895			
100108536	LEIDEN	NLD		05/25/2023		43,206							43,206	43,206			
100170028	PEARLAND	TX		11/08/2024		208,926		(14)			(14)		208,911	208,911			
100060263	GLENSIDE	PA		06/25/2021		209,069		(80)			(80)		208,989	208,989			
100025083	FREDERICK	MD		09/20/2018		208,617		486			486		209,102	209,102			
100055595	CARPENTERSVILLE	IL		03/23/2021		208,584		10			10		208,594	208,594			
100030950	LOS ANGELES	CA		03/29/2019		209,063		141			141		209,204	209,204			
100103694	DALLAS	TX		05/08/2023		17		(17)			(17)						
100034044	LOUTH	IRL		06/21/2019		230,273		724			724		230,996	230,996			
100076288	ALPHARETTA	GA		01/07/2022		208,540		(64)			(64)		208,476	208,476			
100088499	TILBURG	NLD		10/27/2022		46,536							46,536	46,536			
100065572	KYLE	TX		07/28/2021		205,734		(104)			(104)	1,744	207,375	208,440	1,064		1,064

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031728	SACRAMENTO	CA		03/29/2019		207,899		265			265		208,165	208,165			
100055028	INGLESIDE	IL		03/23/2021		208,100		81			81		208,181	208,181			
100031758	ONTARIO	CA		03/29/2019		208,198		166			166		208,363	208,363			
100030653	TRINITY	NC		04/09/2019		208,069		203			203		208,272	208,272			
100068470	ARLINGTON	TX		08/25/2021		208,191		(97)			(97)		208,093	208,093			
100087652	NIJMEGEN	NLD		09/27/2022		38,475							38,475	38,475			
100130103	NETHERLANDS	NLD		09/26/2023		42,421							42,421	42,421			
100030228	PARKER	CO		12/20/2018		207,984		2			2		207,986	207,986			
100067599	ODESSA	TX		09/23/2021		208,004		(98)			(98)		207,906	207,906			
100054217	HIGHLAND MILLS	NY		03/23/2021		207,881		(178)			(178)		207,703	207,703			
100065748	WENATCHEE	WA		07/28/2021		207,801		(89)			(89)		207,712	207,712			
100032135	INGLEWOOD	CA		03/29/2019		208,420		984			984		209,404	209,404			
100050312	CHINO HILLS	CA		11/20/2020		208,018		(151)			(151)		207,867	207,867			
100031642	PITTSBURG	CA		03/29/2019		207,532		136			136		207,668	207,668			
100049525	PLAINFIELD	IL		11/20/2020		207,528		(85)			(85)		207,443	207,443			
100031819	OAKLEY	CA		03/29/2019		207,475		250			250		207,724	207,724			
100101711	EINDHOVEN	NLD		03/30/2023		43,624							43,624	43,624			
100090581	GRONINGEN	NLD		12/28/2022		42,428							42,428	42,428			
100099727	HILVERSUM	NLD		02/27/2023		42,428							42,428	42,428			
100081916	ROTTERDAM	NLD		03/30/2022		44,633							44,633	44,604		(29)	(29)
100101721	AMSTERDAM	NLD		03/30/2023		43,624							43,624	43,624			
100073574	AMSTERDAM	NLD		10/25/2021		46,440							46,440	46,440			
100090592	UTRECHT	NLD		12/28/2022		42,428							42,428	42,428			
100032057	LOS BANOS	CA		03/29/2019		207,378		230			230		207,608	207,608			
100029611	NORTH HIGHLANDS	CA		10/26/2018		207,241		148			148		207,389	207,389			
100067445	WILMINGTON	NC		09/23/2021		207,348		(43)			(43)		207,305	207,305			
100057686	PARKER	CO		06/30/2021		207,246		(109)			(109)		207,137	207,137			
100068333	NAVARRE	FL		08/25/2021		207,115		(122)			(122)		206,993	206,993			
100078585	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		45,545						1,020	46,565	45,991	(575)		(575)
100073569	AMERSFOORT	NLD		10/25/2021		46,324							46,324	46,324			
100068613	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		48,271							48,271	48,271			
100175404	AMARILLO	TX		12/23/2024		206,549		(48)			(48)		206,500	206,500			
100057692	VICTORVILLE	CA		06/30/2021		206,619		(69)			(69)		206,550	206,550			
100032002	AUBURN	CA		03/29/2019		206,128		59			59		206,187	206,187			
100081896	DELFT	NLD		03/30/2022		44,381							44,381	44,381			
100024838	PATCHOGUE	NY		09/20/2018		206,473		199			199		206,673	206,673			
100033784	DUBLIN	IRL		06/21/2019		227,838		926			926		228,763	228,763			
100089688	APPINGEDAM	NLD		11/29/2022		30,483						5,400	35,883	41,056	5,173		5,173
100087654	VENLO	NLD		09/27/2022		38,120							38,120	38,120			
100085104	EINDHOVEN	NLD		07/27/2022		40,565							40,565	40,565			
100071438	TILBURG	NLD		09/30/2021		46,038							46,038	46,038			
100078605	ROTTERDAM	NLD		01/26/2022		44,683							44,683	44,683			
100087645	HEERHUGOWAARD	NLD		09/27/2022		38,120							38,120	38,120			
100078541	ALMERE	NLD		01/26/2022		44,683							44,683	44,683			
100078620	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		44,683							44,683	44,683			
100081911	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		44,325							44,325	44,325			
100080260	BREDA	NLD		02/22/2022		45,013							45,013	45,013			
100085097	LELYSTAD	NLD		07/27/2022		40,565							40,565	40,565			
100024751	BEACH PARK	IL		09/20/2018		206,180		331			331		206,510	206,510			
100031863	ROWLAND HEIGHTS	CA		03/29/2019		206,268		64			64		206,332	206,332			
100073573	AMSTERDAM	NLD		10/25/2021		47,339							47,339	47,339			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049086	MELROSE PARK	IL		11/20/2020		205,787		320			320		206,107	206,107			
100068362	CALDWELL	ID		08/25/2021		205,927		(68)			(68)		205,860	205,860			
100045138	HENDERSON	NV		11/25/2020		206,281		(145)			(145)		206,135	206,135			
100045493	EAST ORANGE	NJ		11/25/2020		206,479		(679)			(679)		205,800	205,800			
100065438	CHULA VISTA	CA		07/28/2021		206,088		(84)			(84)		206,004	206,004			
100055245	CONCORD	CA		03/23/2021		205,533		(135)			(135)		205,398	205,398			
100060174	DACULA	GA		06/25/2021		205,609		(68)			(68)		205,541	205,541			
100068418	SUNRISE	FL		08/25/2021		205,522		(111)			(111)		205,411	205,411			
100055596	SNOQUALMIE	WA		03/23/2021		206,344		(81)			(81)		206,264	206,071		(192)	(192)
100017183	RIVERBANK	CA		04/26/2018		205,703		159			159		205,862	205,862			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		206,158		217			217		206,375	206,375			
100065488	LANCASTER	CA		07/28/2021		205,436		(127)			(127)		205,309	205,309			
100071631	LAS VEGAS	NV		10/14/2021		205,343		(65)			(65)		205,278	205,278			
100057581	SEVIERVILLE	TN		06/30/2021		205,170		(49)			(49)		205,121	205,121			
100085061	CASTRICUM	NLD		07/27/2022		40,004							40,004	40,004			
100089713	ROTTERDAM	NLD		11/29/2022		40,736							40,736	40,736			
100082217	CABO SAN LUCAS	MEX		04/14/2022		204,397							204,397	204,397			
100078008	LITTLE FERRY	NJ		01/12/2022		205,014		(156)			(156)		204,858	204,858			
100032025	WEST COVINA	CA		03/29/2019		205,151		61			61		205,212	205,212			
100054849	READING	PA		03/23/2021		204,135		452			452		204,587	204,587			
100089679	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		40,684							40,684	40,684			
100043633	WIXOM	MI		08/13/2020		204,050		(171)			(171)		203,879	203,879			
100068490	STUART	FL		08/25/2021		204,189		(112)			(112)		204,077	204,077			
100068493	STUART	FL		08/25/2021		204,189		(112)			(112)		204,077	204,077			
100049499	LOS ANGELES	CA		11/20/2020		204,055		42			42		204,098	204,098			
100033023	DUBLIN	IRL		06/21/2019		225,618		(490)			(490)		225,128	225,128			
100050207	STAMFORD	CT		11/20/2020		204,089		(228)			(228)		203,861	203,855		(6)	(6)
100031923	SALINAS	CA		03/29/2019		203,874		182			182		204,056	204,056			
100049599	WEST BABYLON	NY		11/20/2020		205,131		(247)			(247)		204,883	204,883			
100046337	VENTURA	CA		11/25/2020		204,344		(268)			(268)		204,075	204,075			
100031951	SAN DIEGO	CA		03/29/2019		203,512		75			75		203,587	203,587			
100049329	TACOMA	WA		11/20/2020		203,573		(260)			(260)		203,313	203,313			
100031654	NORTH PORT	FL		03/29/2019		203,321		88			88		203,409	203,409			
100083361	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		42,070							42,070	42,070			
100082757	SPIJKENISSE	NLD		04/27/2022		41,383							41,383	41,383			
100057673	RIVERVIEW	FL		06/30/2021		203,377		(61)			(61)		203,315	203,315			
100078591	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		45,155							45,155	45,155			
100057605	NASHVILLE	TN		06/30/2021		203,231		(78)			(78)		203,153	203,153			
100068280	WILDWOOD	NJ		08/25/2021		203,155		(93)			(93)		203,062	203,062			
100032055	INGLEWOOD	CA		03/29/2019		202,821		(50)			(50)		202,770	202,770			
100025598	CARMEL	NY		09/20/2018		202,723		222			222		202,944	202,944			
100067918	WEST MELBOURNE	FL		09/23/2021		212,950		(85)			(85)		212,865	202,636		(10,229)	(10,229)
100048201	BOCA RATON	FL		11/20/2020		202,417		(160)			(160)		202,257	202,257			
100087635	TILBURG	NLD		09/27/2022		31,263							31,263	31,263			
100068667	SPIJKENISSE	NLD		08/30/2021		46,008							46,008	46,008			
100068700	ZOETERMEER	NLD		08/30/2021		46,008							46,008	46,008			
100025140	HOLLYWOOD	FL		09/20/2018		203,437		514			514		203,951	203,951			
100081992	SPIJKENISSE	NLD		03/30/2022		43,489							43,489	43,489			
100077875	ROTTERDAM	NLD		12/29/2021		44,261							44,261	44,261			
100071459	TILBURG	NLD		09/30/2021		45,170							45,170	45,170			
100088520	GRONINGEN	NLD		10/27/2022		40,408						2,699	43,107	45,170	2,309	(247)	2,062

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085113	ROTTERDAM	NLD		07/27/2022		35,668						2,148	37,815	39,800	1,984		1,984
100081959	AMERSFOORT	NLD		03/30/2022		43,489							43,489	43,489			
100083423	ROOSENDAAL	NLD		05/27/2022		41,855							41,855	41,855			
100083372	ROOSENDAAL	NLD		05/27/2022		41,855							41,855	41,855			
100055298	MORENO VALLEY	CA		03/23/2021		202,039		(248)			(248)		201,791	201,791			
100083380	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		41,855							41,855	41,855			
100053583	MELBOURNE	FL		03/23/2021		202,180		(272)			(272)		201,908	201,908			
100048962	FORT WASHINGTON	MD		11/20/2020		201,761		(169)			(169)		201,592	201,592			
100049663	HARWOOD HEIGHTS	IL		11/20/2020		201,610		142			142		201,752	201,752			
100057903	CHESTNUT HILL	MA		06/30/2021		201,843		(32)			(32)		201,811	201,811			
100047269	CAMPO	CA		11/20/2020		201,854		(243)			(243)		201,611	201,611			
100083734	PUERTO VALLARTA	MEX		06/28/2022		201,549							201,549	201,549			
100043552	RAVENNA	OH		08/13/2020		201,506		(29)			(29)		201,477	201,477			
100110805	ALMELO	NLD		06/28/2023		42,401							42,401	42,401			
100167471	GLENDALE	AZ		10/31/2024		199,399		(21)			(21)	1,062	200,440	201,176	736		736
100067649	SALINAS	CA		09/23/2021		201,480		(108)			(108)		201,373	201,373			
3310084373	KINGS MOUNTAIN	NC		10/03/2024		61,728							61,728	61,728			
100068574	DELFT	NLD		08/30/2021		45,891							45,891	45,891			
100088505	CASTRICUM	NLD		10/27/2022		44,938							44,938	44,938			
100088519	GRONINGEN	NLD		10/27/2022		44,938							44,938	44,938			
100068217	VICTORVILLE	CA		08/25/2021		201,285		(107)			(107)		201,178	201,178			
100043755	SUWANEE	GA		08/13/2020		200,980		154			154		201,134	201,134			
100060296	MIDLOTHIAN	TX		06/25/2021		201,100		(66)			(66)		201,034	201,034			
100025328	BELLEVILLE	NJ		09/20/2018		200,822		512			512		201,335	201,335			
100091924	ZIERIKZEE	NLD		01/27/2023		42,069							42,069	42,069			
100044268	RICHMOND	VA		08/19/2020		200,120		933			933		201,053	201,053			
100065702	WEST PARK	FL		07/28/2021		200,767		(86)			(86)		200,681	200,681			
100055084	JAMUL	CA		03/23/2021		200,394		(61)			(61)		200,333	200,333			
100030960	NAPLES	FL		03/29/2019		200,412		(57)			(57)		200,355	200,355			
100077950	CHANDLER	AZ		01/13/2022		200,671		(143)			(143)		200,528	200,528			
100055503	FREDERICKSSBURG	VA		03/23/2021		201,068		(299)			(299)		200,769	200,769			
100030927	OAKLAND	CA		04/09/2019		200,497		196			196		200,693	200,693			
100054418	OAKLAND	CA		03/23/2021		200,435		(151)			(151)		200,285	200,285			
100090604	ROTTERDAM	NLD		12/28/2022		40,943							40,943	40,943			
100071762	TEMPLE HILLS	MD		10/14/2021		200,255		(91)			(91)		200,164	200,164			
100091885	ROTTERDAM	NLD		01/27/2023		41,939							41,939	41,939			
100067834	TUCSON	AZ		09/23/2021		197,494		9			9	1,363	198,866	200,131	1,265		1,265
100053643	WOOD DALE	IL		03/23/2021		199,945		(123)			(123)		199,823	199,823			
100067543	THE COLONY	TX		09/23/2021		200,030		(41)			(41)		199,989	199,989			
100068428	ARLINGTON	TX		08/25/2021		195,434		(66)			(66)	2,256	197,624	199,785	2,161		2,161
100043804	HAMDEN	CT		08/13/2020		199,769		243			243		200,013	200,013			
100065789	HAGERSTOWN	MD		07/28/2021		199,965		(27)			(27)		199,938	199,938			
100169935	HOUSTON	TX		11/08/2024		199,588		(53)			(53)		199,534	199,534			
100169943	HOUSTON	TX		11/08/2024		199,588		(53)			(53)		199,534	199,534			
100081928	CULEMBORG	NLD		03/30/2022		42,931							42,931	42,931			
100121067	NETHERLANDS	NLD		08/28/2023		41,641							41,641	41,641			
100031826	ONTARIO	CA		03/29/2019		196,632		64			64	1,579	198,274	199,775	1,501		1,501
100076201	GARLAND	TX		01/07/2022		200,427		(35)			(35)		200,393	199,643		(749)	(749)
100024817	PERRIS	CA		09/20/2018		199,461		2			2		199,463	199,463			
100047479	SHIRLEY	MA		11/20/2020		199,530		(237)			(237)		199,294	199,294			
100067832	SAINT AUGUSTINE	FL		09/23/2021		199,507		(83)			(83)		199,424	199,424			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076314	TAMPA	FL		01/07/2022		199,465		(46)			(46)		199,419	199,419			
100031583	LAVEEN	AZ		03/29/2019		196,838		443			443	1,304	198,585	199,738	1,153		1,153
100032480	LIMERICK	IRL		06/21/2019		219,832		728			728		220,559	220,559			
100101735	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023		41,879							41,879	41,879			
100084301	BERGEN OP ZOOM	NLD		06/30/2022		40,236							40,236	40,236			
100032857	DUBLIN	IRL		06/21/2019		218,975		(174)			(174)		218,802	218,802			
100055281	SPARTA	NJ		03/23/2021		199,008		(135)			(135)		198,873	198,873			
100049772	BRECKENRIDGE	CO		11/20/2020		198,917		523			523		199,440	199,440			
100091921	AMSTERDAM	NLD		01/27/2023		41,721							41,721	41,721			
100026542	COCONUT CREEK	FL		09/26/2018		196,317		108			108	1,341	197,766	198,981	1,215		1,215
100054179	ATCO	NJ		03/23/2021		198,673		(35)			(35)		198,638	198,638			
100065570	PHILADELPHIA	PA		07/28/2021		198,813		(54)			(54)		198,759	198,759			
100068030	CHULA VISTA	CA		09/23/2021		198,640		(62)			(62)		198,577	198,577			
100057537	PEMBROKE PINES	FL		06/30/2021		198,616		(41)			(41)		198,575	198,575			
100078617	ROOSENDAAL	NLD		01/26/2022		42,997							42,997	42,997			
100080267	ZALTBOMMEL	NLD		02/22/2022		43,314							43,314	43,314			
100086336	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022		38,231							38,231	38,231			
100084330	ENKHUIZEN/HOORN	NLD		06/30/2022		40,078							40,078	40,078			
100086347	UTRECHT	NLD		08/29/2022		54,543							54,543	54,543			
100025858	ORLAND PARK	IL		09/20/2018		198,285		196			196		198,481	198,481			
100053809	SAINT JAMES	NY		03/23/2021		199,336		(448)			(448)		198,888	198,888			
100164103	SEBRING	FL		08/21/2024		(17)		17			17						
100068135	MEDFORD	OR		08/25/2021		198,084		(20)			(20)		198,064	198,064			
100134396	NETHERLANDS	NLD		10/27/2023		40,328							40,328	40,328			
100048930	HOLLYWOOD	FL		11/20/2020		197,663		(121)			(121)		197,541	197,541			
100166405	ARLINGTON HEIGHTS	IL		10/31/2024		197,798		(600)			(600)		197,198	197,198			
100027852	LACEY	WA		10/26/2018		197,113		79			79	201	197,392	197,533	140		140
100068367	ATLANTA	GA		08/25/2021		197,671		(76)			(76)		197,595	197,595			
100167485	MILWAUKEE	WI		10/31/2024		197,378		(57)			(57)		197,321	197,321			
100067775	VIRGINIA BEACH	VA		09/23/2021		197,809		(115)			(115)		197,693	197,693			
100049107	HIALEAH	FL		11/20/2020		197,474		(175)			(175)		197,298	197,298			
100045265	PARKER	AZ		11/25/2020		197,212		(84)			(84)		197,128	197,128			
100084315	UDEN	NLD		06/30/2022		40,119							40,119	40,119			
100077934	LELYSTAD	NLD		12/29/2021		43,126							43,126	43,126			
100086329	TILBURG	NLD		08/29/2022		37,981							37,981	37,981			
100103336	DEN HAAG	NLD		04/28/2023		41,868							41,868	41,868			
100088544	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022		44,012							44,012	44,012			
100068432	LAKELAND	FL		08/25/2021		197,133		(57)			(57)		197,076	197,076			
100048665	ELK GROVE	CA		11/20/2020		197,778		(328)			(328)		197,449	197,449			
100029618	LOS ANGELES	CA		10/26/2018		196,851		(39)			(39)	59	196,872	196,891	20		20
100053371	NAPLES	FL		03/23/2021		198,325		(300)			(300)		198,025	198,025			
100057612	NEW BRAUNFELS	TX		06/30/2021		196,805		(102)			(102)		196,704	196,704			
100057894	NEWTON	NJ		06/30/2021		196,761		(89)			(89)		196,671	196,671			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		197,049		(442)			(442)	140	196,747	196,859	116	(4)	112
100068405	COLORADO SPRINGS	CO		08/25/2021		196,694		(88)			(88)		196,606	196,606			
100075934	COLLEGE PARK	GA		01/07/2022		196,660		5			5		196,665	196,665			
100032000	LA PUENTE	CA		03/29/2019		196,576		349			349		196,925	196,925			
100060065	TUCSON	AZ		06/25/2021		196,576		(84)			(84)		196,492	196,492			
100057840	N MIDDLETOWN	NJ		06/30/2021		196,574		(36)			(36)		196,538	196,538			
100031889	MIAMI LAKES	FL		03/29/2019		196,529		(18)			(18)		196,511	196,511			
100029541	COMPTON	CA		10/26/2018		196,719		209			209		196,928	196,928			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100090562	HOOGEVEEN	NLD		12/28/2022		40,160							40,160	40,160			
100048424	LOS LUNAS	NM		11/20/2020		196,684		(376)			(376)		196,309	196,309			
100060232	BRICK	NJ		06/25/2021		195,904		(78)			(78)	89	195,915	195,996	80		80
100068451	PUEBLO	CO		08/25/2021		196,509		(96)			(96)		196,412	196,412			
100025274	LAS VEGAS	NV		09/20/2018		198,390		485			485		198,876	198,876			
100026537	FAIRFIELD	CA		09/26/2018		196,332		45			45		196,378	196,378			
100026960	RIALTO	CA		09/26/2018		196,890		106			106		196,996	196,996			
100089714	ZUTPHEN	NLD		11/29/2022		39,032							39,032	39,032			
100082021	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		42,151							42,151	42,151			
100083359	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		40,567							40,567	40,567			
100082018	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		42,151							42,151	42,151			
100089700	DEN HAAG	NLD		11/29/2022		39,032							39,032	39,032			
100091893	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		41,070							41,070	41,070			
100032048	INGLEWOOD	CA		03/29/2019		196,114		236			236		196,350	196,350			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		196,032		(101)			(101)		195,932	195,932			
100031856	RIALTO	CA		03/29/2019		195,705		272			272		195,977	195,977			
100078595	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		43,482							43,482	43,482			
100025345	MIAMI	FL		09/20/2018		195,578		91			91		195,669	195,669			
100025812	LAS VEGAS	NV		09/20/2018		195,505		64			64		195,569	195,569			
100091346	CABO SAN LUCAS	MEX		01/17/2023		195,435							195,435	195,435			
100055561	VINELAND	NJ		03/23/2021		195,258		(40)			(40)		195,218	195,218			
100057911	FORT WORTH	TX		06/30/2021		195,606		(24)			(24)		195,582	195,582			
100068141	WARWICK	RI		08/25/2021		195,189		(52)			(52)		195,136	195,136			
100082792	KATWIJK	NLD		04/27/2022		39,779							39,779	39,779			
100078531	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		45,414							45,414	45,414			
100057555	EVANS	CO		06/30/2021		195,440		(40)			(40)		195,400	195,400			
100025777	OPA LOCKA	FL		09/20/2018		195,221		371			371		195,593	195,593			
100025540	EVANSTON	IL		09/20/2018		(17,508,531)		408		2,246,968	2,247,376	15,456,693	195,539	195,539			
100169335	SCRANTON	PA		09/27/2024		(596,050)		(7)			(7)	598,859	2,802		(2,802)		(2,802)
100068346	MIDLOTHIAN	VA		08/25/2021		(371,977)		(101)			(101)	568,717	196,639	195,169	(1,470)		(1,470)
100060261	SEWICKLEY	PA		06/25/2021		(144,216)		(75)			(75)	341,230	196,939	195,024	(1,915)		(1,915)
100101709	ZAANDAM	NLD		03/30/2023		41,009							41,009	41,009			
100043481	TAMPA	FL		08/13/2020		(7,098)		94			94	202,955	195,951	195,140	(811)		(811)
100054551	MOUNT AIRY	MD		03/23/2021		3,823		(92)			(92)	191,430	195,161	194,761	(400)		(400)
100076240	VALRICO	FL		01/07/2022		9,400		(65)			(65)	185,629	194,964	194,576	(388)		(388)
100080313	ROTTERDAM	NLD		02/22/2022		(183,510)						199,028	15,518	42,465	26,947		26,947
100082742	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		39,589							39,589	39,589			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		19,442		(107)			(107)	175,563	194,898	194,555	(342)		(342)
100075879	AMSTERDAM	NLD		11/24/2021		(128,586)						170,615	42,029	42,015	(14)		(14)
100087625	ROOSENDAAL	NLD		09/27/2022		(134,229)						170,649	36,421	35,963	(458)		(458)
100071423	LEEUWARDEN	NLD		09/30/2021		(126,632)						170,615	43,983	43,432	(551)		(551)
100087639	NIJMEGEN	NLD		09/27/2022		(62,456)						163,449	100,994	100,818	(175)		(175)
100031800	ORLANDO	FL		03/29/2019		194,448		156			156		194,604	194,604			
100043988	RANCHO CUCAMONGA	CA		08/19/2020		194,235		(149)			(149)		194,086	194,086			
100110796	LELYSTAD	NLD		06/28/2023		40,928							40,928	40,928			
100047707	GRAND RAPIDS	MI		11/20/2020		194,451		(145)			(145)		194,305	194,305			
100048193	MIAMI	FL		11/20/2020		56,656		(170)			(170)	138,003	194,489	194,137	(351)		(351)
100031768	SACRAMENTO	CA		03/29/2019		57,517						136,492	194,010	193,893	(117)		(117)
100032069	LA PUENTE	CA		03/29/2019		59,907		49			49	134,851	194,807	194,292	(515)		(515)
100067895	SYLMAR	CA		09/23/2021		(11,382)		(112)			(112)	158,301	146,806	193,990	47,184		47,184
100031762	POMONA	CA		03/29/2019		65,012		73			73	129,326	194,411	194,115	(296)		(296)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047434	DUVALL	WA		11/20/2020		193,897		(175)			(175)		193,722	193,722			
100032898	DUBLIN	IRL		06/21/2019		97,721		184			184	115,336	213,241	212,781	(460)		(460)
100076245	BAKERSFIELD	CA		01/07/2022		76,394		(65)			(65)	117,677	194,006	193,802	(204)		(204)
100034190	CORK	IRL		06/21/2019		100,595		(592)			(592)	113,743	213,747	213,674	(73)		(73)
100086300	BERGEN OP ZOOM	NLD		08/29/2022		(74,892)						112,094	37,202	37,296	94		94
100031671	PALM COAST	FL		03/29/2019		197,490		(487)			(487)		197,002	197,002			
100110806	ALKMAAR	NLD		06/28/2023		(69,708)						111,014	41,306	40,709	(596)		(596)
100130104	NETHERLANDS	NLD		09/26/2023		(71,241)						110,900	39,659	39,426	(233)		(233)
100030902	WHITTIER	CA		04/09/2019		84,132		233			233	109,108	193,473	193,514	40		40
100033460	GALWAY	IRL		06/21/2019		213,024		528			528		213,552	213,552			
100057564	LEWISVILLE	TX		06/30/2021		86,912		(24)			(24)	106,600	193,488	193,221	(267)		(267)
100060326	SPOKANE	WA		06/25/2021		86,669		(77)			(77)	106,467	193,060	193,099	39		39
100047782	EATONTOWN	NJ		11/20/2020		(110,418)		4,482			4,482	106,464	527		(527)		(527)
100067867	KATY	TX		09/23/2021		88,045		(34)			(34)	105,099	193,110	193,044	(65)		(65)
100054881	CEDAR GROVE	NJ		03/23/2021		89,170		(126)			(126)	103,734	192,777	192,564	(214)		(214)
100068369	CALDWELL	ID		08/25/2021		90,232		(70)			(70)	103,188	193,350	192,885	(465)		(465)
100033411	MEATH	IRL		06/21/2019		110,227		519			519	104,075	214,821	214,604	(217)		(217)
100024964	GERMANTOWN	MD		09/20/2018		90,724		62			62	102,051	192,837	192,603	(233)		(233)
100085055	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022		(74,584)						106,691	32,106	37,886	5,780		5,780
100126383	PHILADELPHIA	PA		08/30/2023		140		254			254		393	393			
100070317	CASTRICUM	NLD		08/31/2021		(54,605)						98,729	44,124	43,800	(324)		(324)
100085105	ROOSENDAAL	NLD		07/27/2022		(58,122)						95,947	37,825	37,861	35		35
100075930	OROVILLE	CA		01/07/2022		99,368		(38)			(38)	93,326	192,657	192,413	(244)		(244)
100108514	DORDRECHT/DRECHTSTEDEN	NLD		05/25/2023		(48,957)						90,991	42,034	39,775	(2,259)		(2,259)
100028398	ORLANDO	FL		10/26/2018		89,541		248			248	92,698	182,487	192,663	423	9,752	10,175
100030893	ORLANDO	FL		04/09/2019		100,956		(135)			(135)	91,677	192,499	192,490	(8)		(8)
100031820	MISSION VIEJO	CA		03/29/2019		100,644		116			116	91,108	191,868	191,861	(7)		(7)
100026500	STAFFORD	VA		09/26/2018		101,777		42			42	90,767	192,586	192,218	(368)		(368)
100057895	OLD HICKORY	TN		06/30/2021		192,726		(143)			(143)		192,583	192,583			
100080280	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(46,638)						89,903	43,265	42,961	(304)		(304)
100070323	WIJCHEN	NLD		08/31/2021		(32,725)						83,508	50,783	43,650	(7,133)		(7,133)
100089706	KATWIJK	NLD		11/29/2022		(51,237)						89,256	38,018	38,051	33		33
100057817	WASHINGTON	DC		06/30/2021		102,729		(18)			(18)	89,014	191,725	191,758	33		33
100070409	KNOXVILLE	TN		09/23/2021		104,601		(84)			(84)	87,218	191,735	191,611	(124)		(124)
100076206	HELOTES	TX		01/07/2022		105,284		(86)			(86)	86,502	191,700	191,499	(201)		(201)
100065780	PFLUGERVILLE	TX		07/28/2021		191,531		(34)			(34)		191,497	191,497			
100076004	NORTH LAS VEGAS	NV		01/07/2022		191,605		(91)			(91)		191,514	191,514			
100046074	CLINTON	MD		11/25/2020		191,408		204			204		191,612	191,612			
100032087	DUARTE	CA		03/29/2019		112,183		89			89	77,859	190,131	191,677	1,545		1,545
100028190	CHULA VISTA	CA		10/26/2018		191,197		36			36		191,233	191,233			
100034124	OFFALY	IRL		06/21/2019		211,689		(554)			(554)		211,135	211,135			
100082800	S-HERTOGENBOSCH	NLD		04/27/2022		(36,543)						75,480	38,937	38,704	(233)		(233)
100071429	DELFT	NLD		09/30/2021		43,800							43,800	43,800			
100030906	CARSON	CA		04/09/2019		190,912		193			193		191,105	191,105			
100057974	MCALLEN	TX		06/30/2021		190,809		(100)			(100)		190,709	190,709			
100047474	PLATTSBURGH	NY		11/20/2020		117,221						73,784	191,004	190,619	(385)		(385)
100082790	ENSCHEDE	NLD		04/27/2022		38,797							38,797	38,797			
100046288	RUTHER GLEN	VA		11/25/2020		116,965		(115)			(115)	73,553	190,403	190,202	(201)		(201)
100043824	ORADELL	NJ		08/13/2020		120,015		(566)			(566)	72,034	191,483	191,150	(333)		(333)
100033833	DONEGAL	IRL		06/21/2019		209,968		328			328		210,296	210,296			
100025928	MIAMI	FL		09/20/2018		189,879		1,052			1,052		190,931	190,931			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017523	COLUMBIA	SC		04/26/2018		119,404		422			422	70,938	190,765	190,545	(220)		(220)
100175470	TUCKER	GA		12/23/2024		119,620		(46)			(46)	70,862	190,437	190,151	(286)		(286)
100057768	KATY	TX		06/30/2021		119,644		(81)			(81)	70,521	190,084	189,955	(129)		(129)
100081909	ZALTBOMMEL	NLD		03/30/2022		13,350						41,395	54,745	40,835	(13,910)		(13,910)
100031579	MOORPARK	CA		03/29/2019		122,071		47			47	67,734	189,852	189,597	(255)		(255)
100074383	LELYSTAD	NLD		11/16/2021		42,826							42,826	42,826			
100076252	RALEIGH	NC		01/07/2022		122,512		(105)			(105)	68,246	190,654	190,439	(215)		(215)
100067840	NORCROSS	GA		09/23/2021		121,748		(43)			(43)	68,246	189,951	189,679	(272)		(272)
100076227	LAREDO	TX		01/07/2022		189,651		(33)			(33)		189,618	189,618			
100071787	NORTH LAS VEGAS	NV		10/14/2021		189,547		(125)			(125)		189,422	189,422			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		93,744						77,128	170,872	189,243	18,370		18,370
100089681	ROTTERDAM	NLD		11/29/2022		37,690							37,690	37,690			
100032111	SEASIDE	CA		03/29/2019		123,095		78			78	66,540	189,713	189,445	(268)		(268)
100084283	UTRECHT	NLD		06/30/2022		(6,681)						65,789	59,108	59,046	(62)		(62)
100024715	CHICAGO	IL		09/20/2018		123,047		133			133	65,766	188,946	188,940	(7)		(7)
100081904	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		19,882						33,405	53,286	40,590	(12,697)		(12,697)
100082780	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(24,430)						62,900	38,470	38,427	(43)		(43)
100082776	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		38,427							38,427	38,427			
100025983	ANNAPOLIS	MD		09/20/2018		188,729		137			137		188,866	188,866			
100082016	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(21,348)						62,104	40,756	40,590	(166)		(166)
100083365	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		39,065							39,065	39,065			
100103357	GRONINGEN	NLD		04/28/2023		(20,660)						60,834	40,173	40,105	(68)		(68)
100075873	SPIJKENISSE	NLD		11/24/2021		(19,257)						60,193	40,936	40,776	(160)		(160)
100045236	SKILLMAN	NJ		11/25/2020		189,000		(156)			(156)		188,843	188,843			
100032074	ROSEVILLE	CA		03/29/2019		129,637		85			85	59,886	189,608	189,446	(162)		(162)
100032183	LOS ANGELES	CA		03/29/2019		129,033		87			87	59,294	188,414	188,279	(135)		(135)
100045497	NORRISTOWN	PA		11/25/2020		188,300		33			33		188,333	188,333			
100050255	EAST ORANGE	NJ		11/20/2020		130,129		(141)			(141)	58,314	188,301	188,263	(38)		(38)
100017189	CRANSTON	RI		04/26/2018		188,255		172			172		188,427	188,427			
100081941	UDEN	NLD		03/30/2022		40,516							40,516	40,516			
100065752	RANDALLSTOWN	MD		07/28/2021		130,760		(93)			(93)	58,071	188,737	188,568	(169)		(169)
100071535	WARWICK	RI		10/14/2021		115,789		(70)			(70)	62,055	177,774	188,179	10,405		10,405
100082218	CABO SAN LUCAS	MEX		04/14/2022		131,512						57,008	188,520	188,304	(216)		(216)
100078583	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		41,810							41,810	41,810			
100067940	HENRICO	VA		09/23/2021		131,416		(42)			(42)	56,872	188,246	188,097	(149)		(149)
100049154	HIALEAH	FL		11/20/2020		188,008		(11)			(11)		187,998	187,998			
100050271	WINDSOR MILL	MD		11/20/2020		187,926		(77)			(77)		187,849	187,849			
100045648	WEST PALM BEACH	FL		11/25/2020		131,754		(50)			(50)	56,189	187,893	187,554	(339)		(339)
100110779	AMSTERDAM/AMSTELVEEN	NLD		06/28/2023		(16,190)						55,916	39,726	39,512	(214)		(214)
100031670	OXNARD	CA		03/29/2019		131,832		125			125	55,894	187,850	187,845	(5)		(5)
100085053	GRONINGEN	NLD		07/27/2022		36,912							36,912	36,912			
100141150	CHICAGO	IL		01/30/2024		552		292			292		844	844			
100060208	DEXTER	MO		06/25/2021		187,612		(83)			(83)		187,529	187,529			
100026253	PINE BUSH	NY		09/20/2018		132,987		444			444	54,426	187,858	187,786	(72)		(72)
100049369	BRAWLEY	CA		11/20/2020		133,915		(149)			(149)	53,744	187,509	187,337	(172)		(172)
100076648	FORT MYERS	FL		12/16/2021		187,446		(143)			(143)		187,303	187,303			
100067475	PENSACOLA	FL		09/23/2021		134,155		(85)			(85)	53,183	187,252	186,998	(255)		(255)
100025014	HAVERHILL	MA		09/20/2018		134,013		302			302	53,232	187,548	187,543	(4)		(4)
100026255	YONKERS	NY		09/20/2018		187,505		880			880		188,385	188,385			
100031566	FALLBROOK	CA		03/29/2019		187,230		269			269		187,499	187,499			
100048968	OCEANSIDE	CA		11/20/2020		135,025		(61)			(61)	52,991	187,955	187,766	(188)		(188)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100032050	SANTA ANA	CA		03/29/2019		134,691		78			78	52,709	187,478	187,336	(142)		(142)
100068281	CONROE	TX		08/25/2021		134,918		(139)			(139)	52,686	187,464	187,365	(100)		(100)
100031894	WEST SACRAMENTO	CA		03/29/2019		134,442		223			223	52,493	187,157	186,964	(193)		(193)
100032116	ANTIOCH	CA		03/29/2019		187,747		126			126		187,873	187,873			
100077929	CULEMBORG	NLD		12/29/2021		(9,624)						51,753	42,130	41,974	(155)		(155)
100075882	AMSTERDAM	NLD		11/24/2021		40,334							40,334	40,334			
100075881	AMSTERDAM	NLD		11/24/2021		40,334							40,334	40,334			
100070344	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		42,501							42,501	42,501			
100078528	ROTTERDAM	NLD		01/26/2022		693						42,282	42,976	40,468	(2,508)		(2,508)
100085083	DELFT	NLD		07/27/2022		2,307						50,877	53,184	53,066	(118)		(118)
100071436	LEEUWARDEN	NLD		09/30/2021		(8,647)						50,479	41,832	41,695	(137)		(137)
100081999	ROOSENDAAL	NLD		03/30/2022		40,144							40,144	40,144			
100083375	CAPELLE AAN DEN IJSSEL	NLD		05/27/2022		(11,799)						50,246	38,447	38,635	188		188
100090579	SPIJKENISSE	NLD		12/28/2022		(11,940)						50,161	38,221	38,185	(35)		(35)
100027826	CRESCENT CITY	CA		10/26/2018		154,339		93			93	41,477	195,908	186,538	(9,148)	(222)	(9,371)
100048304	LODI	CA		11/20/2020		137,055		(279)			(279)	49,649	186,425	186,295	(130)		(130)
100026416	WEST PALM BEACH	FL		09/26/2018		137,507		44			44	48,944	186,494	186,438	(56)		(56)
100089724	GRONINGEN	NLD		11/29/2022		37,081							37,081	37,081			
100167540	SAN ANTONIO	TX		10/31/2024		137,864		(44)			(44)	48,455	186,275	186,180	(95)		(95)
100068365	NAMPA	ID		08/25/2021		138,005		(68)			(68)	48,284	186,221	186,117	(104)		(104)
100032958	DUBLIN	IRL		06/21/2019		205,779		516			516		206,296	206,296			
100071753	CHICAGO	IL		10/14/2021		185,841		(106)			(106)		185,735	185,735			
100054438	BAKERSFIELD	CA		03/23/2021		186,105		(151)			(151)		185,954	185,954			
100071549	MILL CITY	OR		10/14/2021		185,666		(113)			(113)		185,553	185,553			
100045438	OCALA	FL		11/25/2020		185,427		(89)			(89)		185,338	185,338			
100085041	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022		36,473							36,473	36,473			
100026331	BRICK	NJ		09/20/2018		123,764		422			422	52,313	176,499	185,857	9,358		9,358
100091467	CHICAGO	IL		01/20/2023		684		171			171		856	856			
100046194	HENDERSON	NV		11/25/2020		185,270		(131)			(131)		185,140	185,140			
100061554	ROTTERDAM	NLD		06/30/2021		42,326							42,326	42,326			
100085119	DEN HAAG	NLD		07/27/2022		36,432							36,432	36,432			
100045733	PLAINFIELD	IL		11/25/2020		138,599		293			293	46,443	185,335	185,352	17		17
100068455	BROWNSVILLE	TX		08/25/2021		139,246		(105)			(105)	46,102	185,244	185,134	(109)		(109)
100068456	BROWNSVILLE	TX		08/25/2021		139,609		(105)			(105)	45,952	185,457	185,134	(322)		(322)
100082753	SPIJKENISSE	NLD		04/27/2022		37,688							37,688	37,688			
100030899	SEATTLE	WA		04/09/2019		185,127		85			85		185,212	185,212			
100067963	KATY	TX		09/23/2021		139,606		(90)			(90)	45,625	185,140	185,034	(106)		(106)
100046219	SENECA	PA		11/25/2020		139,446		(86)			(86)	45,588	184,948	184,849	(99)		(99)
100030634	KISSIMMEE	FL		04/09/2019		139,452		444			444	45,497	185,393	185,229	(164)		(164)
100026051	ATLANTIC CITY	NJ		09/20/2018		139,319		669			669	45,497	185,486	185,370	(116)		(116)
100130052	CHESTER	NY		09/27/2023		(44,774)		367			367	45,497	1,090	974	(116)		(116)
100049004	HASKELL	NJ		11/20/2020		125,551		(131)			(131)	50,976	176,395	184,874	8,479		8,479
100076216	HOUSTON	TX		01/07/2022		139,702		(69)			(69)	45,006	184,640	184,636	(4)		(4)
100149781	ST. LOUIS	MO		04/26/2024		(44,819)		118			118	45,271	569	562	(8)		(8)
100017202	ROANOKE	VA		04/26/2018		108,349		512			512	56,350	165,211	184,784	19,574		19,574
100071756	FORT WORTH	TX		10/14/2021		139,631		(109)			(109)	45,196	184,717	184,594	(123)		(123)
100031892	VACAVILLE	CA		03/29/2019		139,537		160			160	45,042	184,739	184,579	(160)		(160)
100068688	UTRECHT	NLD		08/30/2021		41,938							41,938	41,938			
100045936	MIMS	FL		11/25/2020		139,388		(252)			(252)	44,701	183,838	183,821	(17)		(17)
100087660	ENSCHEDE	NLD		09/27/2022		(10,929)						44,587	33,658	33,565	(93)		(93)
100048586	BETHEL	MN		11/20/2020		139,433		(48)			(48)	44,531	183,916	183,932	16		16

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100103884	NORTH CHICAGO	IL		05/10/2023		662		117			117		779	779			
100060158	LAKE WORTH	FL		06/25/2021		139,922		(76)			(76)	43,973	183,819	183,693	(126)		(126)
100026581	WATERFORD	CA		09/26/2018		140,868		93			93	43,950	184,912	184,718	(194)		(194)
100033743	DUBLIN	IRL		06/21/2019		159,402		1,061			1,061	43,848	204,311	204,208	(103)		(103)
100031731	BALDWIN PARK	CA		03/29/2019		139,846		200			200	43,677	183,724	183,719	(4)		(4)
100067621	JACKSONVILLE	FL		09/23/2021		183,568		(52)			(52)		183,516	183,516			
100060226	HAMPTON BEACH	NH		06/25/2021		183,568		(31)			(31)		183,538	183,538			
100044543	OREM	UT		11/19/2020		184,733		(191)			(191)		184,542	184,542			
100068465	EAST PROVIDENCE	RI		08/25/2021		140,380		(115)			(115)	43,166	183,431	183,332	(99)		(99)
100031538	TURLOCK	CA		03/29/2019		140,452		144			144	42,995	183,591	183,348	(243)		(243)
100054070	WINDSOR MILL	MD		03/23/2021		183,217		(72)			(72)		183,145	183,145			
100031840	LOS BANOS	CA		03/29/2019		183,269		192			192		183,461	183,461			
100026491	BRENTWOOD	NY		09/26/2018		183,113		79			79		183,192	183,192			
100073593	LELYSTAD	NLD		10/25/2021		(1,167)						42,677	41,510	41,506	(4)		(4)
100086280	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		35,232							35,232	35,232			
100071435	LEEUWARDEN	NLD		09/30/2021		8,930						30,777	39,707	40,826	(153)	1,273	1,119
100088545	BERGEN OP ZOOM	NLD		10/27/2022		40,830							40,830	40,830			
100085075	ENSCHEDE	NLD		07/27/2022		(19,212)							(19,212)	35,973		55,184	55,184
100085096	ROTTERDAM	NLD		07/27/2022		35,973							35,973	35,973			
100080261	ROOSENDAAL	NLD		02/22/2022		(2,050)						41,971	39,921	39,917	(4)		(4)
100086352	DOETINCHEM	NLD		08/29/2022		(6,319)						41,721	35,402	35,232	(170)		(170)
100087598	ENSCHEDE	NLD		09/27/2022		33,805							33,805	33,805			
100067880	CORDOVA	TN		09/23/2021		141,566		(34)			(34)	41,319	182,851	182,731	(120)		(120)
100049946	CAPE CORAL	FL		11/20/2020		137,933		(236)			(236)	39,980	177,677	182,382	4,706		4,706
100024522	WYANDANCH	NY		09/20/2018		182,372		291			291		182,662	182,662			
100031903	RIVERSIDE	CA		03/29/2019		141,455		151			151	41,084	182,689	182,615	(75)		(75)
100119584	ROTTERDAM	NLD		07/28/2023		38,794							38,794	38,794			
100099832	FORT WORTH	TX		02/28/2023		679		121			121		800	800			
100060223	JAMESTOWN	NC		06/25/2021		182,841		(16)			(16)		182,826	182,826			
100049581	UMATILLA	FL		11/20/2020		141,320		(222)			(222)	40,821	181,919	182,157	6	232	238
100024559	HALEDON	NJ		09/20/2018		141,868		932			932	40,948	183,748	183,733	(15)		(15)
100068205	SHELTON	WA		08/25/2021		141,397		(92)			(92)	40,948	182,252	182,065	(187)		(187)
100067811	LANCASTER	SC		09/23/2021		182,109		(86)			(86)		182,023	182,023			
100071447	DEN HAAG	NLD		09/30/2021		(54)						40,791	40,737	40,653	(84)		(84)
100030193	UPPER MARLBORO	MD		12/20/2018		141,218		253			253	40,766	182,236	182,231	(5)		(5)
100068598	ROTTERDAM	NLD		08/30/2021		1,143						40,766	41,909	41,762	(147)		(147)
100053734	SAN JOSE	CA		03/23/2021		182,393		(267)			(267)		182,126	182,126			
100024784	MANTECA	CA		09/20/2018		141,205		138			138	40,547	181,890	181,840	(50)		(50)
100070332	WIJCHEN	NLD		08/31/2021		1,006						40,493	41,499	41,353	(146)		(146)
100048483	RANCHO CORDOVA	CA		11/20/2020		141,594		(276)			(276)	40,436	181,754	181,679	(75)		(75)
100033902	DUBLIN	IRL		06/21/2019		162,217		(614)			(614)	40,129	201,732	201,571	(161)		(161)
100032106	LOS ANGELES	CA		03/29/2019		141,771		439			439	39,924	182,134	182,127	(8)		(8)
100070236	GRONINGEN	NLD		08/31/2021		41,321							41,321	41,321			
100099731	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023		(2,602)						39,753	37,151	37,125	(26)		(26)
100087615	BERGEN OP ZOOM	NLD		09/27/2022		(48,008)						52,859	4,851	33,565	28,714		28,714
100110788	DEN HAAG	NLD		06/28/2023		53,479							53,479	53,479			
100082229	PUERTO VALLARTA	MEX		04/14/2022		181,523							181,523	181,523			
100049507	CHICAGO	IL		11/20/2020		142,272		107			107	39,355	181,735	181,588	(147)		(147)
100030954	DELRAY BEACH	FL		03/29/2019		181,495		346			346		181,841	181,841			
100071784	MISSION	TX		10/14/2021		142,345		(112)			(112)	39,241	181,475	181,360	(115)		(115)
100057878	PORT SAINT LUCIE	FL		06/30/2021		142,375		(102)			(102)	39,241	181,514	181,428	(87)		(87)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047370	HARWICH	MA		11/20/2020		181,272		(42)			(42)		181,231	181,231			
100048708	KISSIMMEE	FL		11/20/2020		142,442		(226)			(226)	38,946	181,161	181,106	(55)		(55)
100047160	BROOKLYN	NY		11/20/2020		182,435		(372)			(372)		182,063	182,063			
100067441	BROOKLYN PARK	MN		09/23/2021		142,097		(10)			(10)	38,900	180,987	180,758	(228)		(228)
100121066	NETHERLANDS	NLD		08/28/2023		2,075						36,919	38,995	37,754	(1,240)		(1,240)
100169919	CLEVELAND	OH		11/08/2024		142,271		(52)			(52)	38,673	180,892	180,877	(15)		(15)
100031748	GILBERT	AZ		03/29/2019		142,416		57			57	38,673	181,147	181,026	(121)		(121)
100046533	HOUSTON	TX		11/25/2020		143,011		(386)			(386)	38,673	181,298	181,160	(139)		(139)
100082221	CABO SAN LUCAS	MEX		04/14/2022		180,480							180,480	180,480			
100065551	RIO RANCHO	NM		07/28/2021		180,787		(108)			(108)		180,680	180,680			
100054942	LOS ANGELES	CA		03/23/2021		113,761		(173)			(173)	47,543	161,132	180,499	19,367		19,367
100030972	CHESAPEAKE	VA		03/29/2019		180,556		237			237		180,792	180,792			
100068664	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		42,132							42,132	42,132			
100082032	LEIDEN	NLD		03/30/2022		38,820							38,820	38,820			
100031661	LOMPOC	CA		03/29/2019		142,636		204			204	37,875	180,715	180,684	(31)		(31)
100074376	ROTTERDAM	NLD		11/16/2021		40,225							40,225	40,225			
100053756	LAKELAND	FL		03/23/2021		143,231		(105)			(105)	37,535	180,662	180,506	(156)		(156)
100055594	MIAMI	FL		03/23/2021		143,393		(177)			(177)	37,402	180,619	180,616	(3)		(3)
100025662	MASTIC	NY		09/20/2018		143,589		566			566	37,262	181,417	181,300	(117)		(117)
100074385	LELYSTAD	NLD		11/16/2021		40,572							40,572	40,572			
100034613	CORK	IRL		06/21/2019		201,409		491			491	13,343	215,243	199,350	(15,894)		(15,894)
100071833	NEWTON	NJ		10/14/2021		144,003		(158)			(158)	36,625	180,470	180,393	(77)		(77)
100032982	SLIGO	IRL		06/21/2019		204,363		1,813			1,813		206,176	206,176			
100118037	HOUSTON	TX		07/20/2023		(214)		214			214						
100048076	PHOENIX	AZ		11/20/2020		143,806		(160)			(160)	36,476	180,122	180,042	(80)		(80)
100017730	BOYNTON BEACH	FL		04/26/2018		144,124		(53)			(53)	36,398	180,469	180,338	(131)		(131)
100031839	STOCKTON	CA		03/29/2019		179,964		22			22		179,986	179,986			
100068218	PHILADELPHIA	PA		08/25/2021		179,757		(63)			(63)		179,694	179,694			
100024915	LAS VEGAS	NV		09/20/2018		179,216		81			81		179,297	179,297			
100031735	ESCONDIDO	CA		03/29/2019		143,311		156			156	36,170	179,638	179,603	(35)		(35)
100145229	UNITED KINGDOM	GBR		03/12/2024		96		(66)			(66)		30	30			
100060252	ALBANY	OR		06/25/2021		179,469		(81)			(81)		179,388	179,388			
100024595	TOMS RIVER	NJ		09/20/2018		179,244		499			499		179,743	179,743			
100060253	MEDFORD	OR		06/25/2021		179,393		(51)			(51)		179,342	179,342			
100057976	NORTHPORT	AL		06/30/2021		143,504		(85)			(85)	35,875	179,294	179,123	(172)		(172)
100032071	LOS ANGELES	CA		03/29/2019		143,648		176			176	35,829	179,654	179,641	(12)		(12)
100048797	JOLIET	IL		11/20/2020		178,982		(92)			(92)		178,890	178,890			
100025791	COLLEGE PARK	MD		09/20/2018		143,891		263			263	35,488	179,642	179,495	(147)		(147)
100088547	ROTTERDAM	NLD		10/27/2022		39,972							39,972	39,972			
100085085	YERSEKE	NLD		07/27/2022		104						35,192	35,297	35,207	(89)		(89)
100070251	ROTTERDAM	NLD		08/31/2021		(2,651)						33,755	31,104	40,731	(725)	10,352	9,627
100082804	GORREDIJK	NLD		04/27/2022		(19,582)							(19,582)	36,422		56,004	56,004
100077882	EINDHOVEN	NLD		12/29/2021		12,808						25,257	38,065	39,154	(183)	1,273	1,089
100082000	BERGEN OP ZOOM	NLD		03/30/2022		38,471							38,471	38,471			
100085038	ROTTERDAM	NLD		07/27/2022		35,207							35,207	35,207			
100068111	CATONSVILLE	MD		08/25/2021		178,897		(31)			(31)		178,866	178,866			
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		179,268							179,268	179,268			
100057657	RALEIGH	NC		06/30/2021		178,680		(33)			(33)		178,647	178,647			
100031638	STOCKTON	CA		03/29/2019		144,687		164			164	34,123	178,974	178,969	(5)		(5)
100057683	HOLLYWOOD	FL		06/30/2021		145,212		(239)			(239)	34,123	179,097	179,092	(4)		(4)
100103354	DEN HAAG	NLD		04/28/2023		6,755						34,123	40,878	40,791	(87)		(87)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054926	FRANKLINVILLE	NJ		03/23/2021		144,351		(161)			(161)	34,123	178,312	178,220	(92)		(92)
100026246	DESOTO	TX		09/20/2018		152,438		130			130	24,662	177,230	178,301	(201)	1,273	1,071
100070411	N LAS VEGAS	NV		09/23/2021		178,124		(62)			(62)		178,062	178,062			
100103179	ALBANY	NY		04/21/2023		36		355			355		391	391			
100046686	HENRICO	VA		11/25/2020		143,899		35			35	33,867	177,800	177,708	(92)		(92)
100086271	HELMOND	NLD		08/29/2022		34,283							34,283	34,283			
100086272	HELMOND	NLD		08/29/2022		34,283							34,283	34,283			
100083388	HEERLEN	NLD		05/27/2022		36,811							36,811	36,811			
100081966	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		4,979						33,327	38,306	38,248	(58)		(58)
100089710	GRONINGEN	NLD		11/29/2022		35,418							35,418	35,418			
100085079	WEERT	NLD		07/27/2022		1,956						33,031	34,988	35,003	16		16
100025329	ORLANDO	FL		09/20/2018		177,788		150			150		177,938	177,938			
100103358	GRONINGEN	NLD		04/28/2023		4,919						32,986	37,904	37,792	(113)		(113)
100101722	DOETINCHEM	NLD		03/30/2023		5,141						32,849	37,990	37,933	(57)		(57)
100055272	NESKOWIN	OR		03/23/2021		145,350		(77)			(77)	32,841	178,114	177,997	(117)		(117)
100068401	ASTORIA	OR		08/25/2021		146,599		(340)			(340)	32,835	179,094	179,008	(86)		(86)
100047314	BALDWIN	NY		11/20/2020		145,217		(63)			(63)	32,826	177,980	177,900	(80)		(80)
100071921	GLENDALE	AZ		01/21/2022		144,746		(83)			(83)	32,531	177,194	177,070	(124)		(124)
100068264	BAKERSFIELD	CA		08/25/2021		145,289		(171)			(171)	32,531	177,648	177,449	(199)		(199)
100049279	TRENTON	NJ		11/20/2020		177,793		(187)			(187)		177,606	177,606			
100071529	WARWICK	RI		10/14/2021		177,029		(93)			(93)		176,936	176,936			
100024936	KISSIMMEE	FL		09/20/2018		176,799		101			101		176,900	176,900			
100031911	RANCHO CUCAMONGA	CA		03/29/2019		144,246		175			175	32,394	176,815	176,730	(85)		(85)
100078589	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		7,109						32,246	39,355	39,246	(110)		(110)
100032004	SAN DIEGO	CA		03/29/2019		176,339		132			132		176,471	176,471			
100081899	VALKENBURG AAN DE GEUL	NLD		03/30/2022		37,913							37,913	37,913			
100083325	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		36,489							36,489	36,489			
100130099	NETHERLANDS	NLD		09/26/2023		35,938							35,938	35,938			
100090563	DEN HAAG	NLD		12/28/2022		36,064							36,064	36,064			
100089730	DEN HAAG	NLD		11/29/2022		35,108							35,108	35,108			
100121061	NETHERLANDS	NLD		08/28/2023		36,774							36,774	36,774			
100047655	SALINAS	CA		11/20/2020		145,680		(848)			(848)	31,848	176,680	176,544	(135)		(135)
100060210	SAINT LOUIS	MO		06/25/2021		144,618		(41)			(41)	31,848	176,425	176,332	(93)		(93)
100087659	WEERT	NLD		09/27/2022		32,587							32,587	32,587			
100055370	EAST HARTFORD	CT		03/23/2021		144,362		(83)			(83)	31,803	176,082	175,886	(196)		(196)
100071795	COLUMBIA	PA		10/14/2021		144,527		(113)			(113)	31,734	176,148	176,095	(53)		(53)
100044794	FAIRFIELD	OH		11/19/2020		144,432		(88)			(88)	31,621	175,965	175,949	(16)		(16)
100025674	PATCHOGUE	NY		09/20/2018		145,044		656			656	31,484	177,184	177,112	(72)		(72)
100029950	GARDENA	CA		12/20/2018		145,340		46			46	31,393	176,778	176,695	(83)		(83)
100086338	BERGEN OP ZOOM	NLD		08/29/2022		10,140						22,661	32,801	33,883	(191)	1,273	1,082
100053375	BALTIMORE	MD		03/23/2021		144,513		(98)			(98)	31,223	175,638	175,525	(113)		(113)
100054578	YUBA CITY	CA		03/23/2021		175,544		(203)			(203)		175,342	175,342			
100028139	LINCROFT	NJ		10/26/2018		144,617		213			213	31,075	175,905	175,709	(196)		(196)
100068628	SPIJKENISSE	NLD		08/30/2021		8,793						31,052	39,845	39,815	(30)		(30)
100082002	CASTRICUM	NLD		03/30/2022		37,635							37,635	37,635			
100086335	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022		2,981						30,857	33,838	33,733	(105)		(105)
100075856	SPIJKENISSE	NLD		11/24/2021		37,813							37,813	37,813			
100077869	ZIERIKZEE	NLD		12/29/2021		38,303							38,303	38,303			
100080320	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		38,219							38,219	38,219			
100078547	ENSCHEDE	NLD		01/26/2022		7,277						30,711	37,988	37,938	(50)		(50)
100068201	ANSONIA	CT		08/25/2021		143,991		(24)			(24)	30,711	174,678	174,661	(16)		(16)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100054119	BRANSON	MO		03/23/2021		175,781		(242)			(242)		175,539	175,539			
100108537	ZUTPHEN	NLD		05/25/2023		(11,209)							(11,209)	52,265		63,474	63,474
100024959	PATERSON	NJ		09/20/2018		151,054		608			608	22,139	173,801	175,083	9	1,273	1,282
100017066	WOONSOCKET	RI		04/26/2018		174,806		320			320		175,125	175,125			
100084303	GRONINGEN	NLD		06/30/2022		4,962						30,415	35,377	35,274	(102)		(102)
100054368	WEST NEW YORK	NJ		03/23/2021		174,588		(280)			(280)		174,308	174,308			
100032126	SONOMA	CA		03/29/2019		174,443		40			40		174,483	174,483			
100139422	PAULSBORO	NJ		12/28/2023		(30,716)		808			808	30,256	348	311	(37)		(37)
100083386	ARNHEM	NLD		05/27/2022		36,060							36,060	36,060			
100081982	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		7,324						30,199	37,523	37,467	(55)		(55)
100084253	DEN HAAG	NLD		06/30/2022		35,206							35,206	35,206			
100101723	GRONINGEN	NLD		03/30/2023		6,663						30,101	36,764	36,644	(120)		(120)
100088522	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022		8,981						30,028	39,009	38,915	(94)		(94)
100032109	HAYWARD	CA		03/29/2019		174,965		56			56		175,021	175,021			
100068691	DEN HAAG	NLD		08/30/2021		39,579							39,579	39,579			
100044604	HAYWARD	CA		11/19/2020		174,143		(69)			(69)		174,075	174,075			
100087609	DRACHTEN	NLD		09/27/2022		32,175							32,175	32,175			
100047833	SAN DIEGO	CA		11/20/2020		143,385		(191)			(191)	30,215	173,409	173,834	425		425
100047918	LAS VEGAS	NV		11/20/2020		173,953		(138)			(138)		173,815	173,815			
100030979	DISTRICT HEIGHTS	MD		03/29/2019		173,801		281			281		174,082	174,082			
100053672	LAKESIDE	CA		03/23/2021		144,287		(129)			(129)	29,664	173,823	173,704	(118)		(118)
100049018	TAMPA	FL		11/20/2020		174,578		(266)			(266)		174,313	174,313			
100070498	KATY	TX		09/23/2021		144,332		(104)			(104)	29,573	173,801	173,679	(122)		(122)
100057884	FORT WORTH	TX		06/30/2021		144,159		(79)			(79)	29,516	173,597	173,592	(4)		(4)
100054372	NORWALK	IA		03/23/2021		144,051		(193)			(193)	29,516	173,374	173,303	(71)		(71)
100046479	DANBURY	CT		11/25/2020		173,164		333			333		173,497	173,497			
100054491	DOWNINGTOWN	PA		03/23/2021		150,215		1,286			1,286	21,208	172,709	173,913	(68)	1,273	1,204
100031941	ESCONDIDO	CA		03/29/2019		143,929		44			44	29,175	173,148	173,083	(65)		(65)
100046095	SAN DIEGO	CA		11/25/2020		172,879		9			9		172,888	172,888			
100024990	HIALEAH	FL		09/20/2018		143,433		77			77	29,289	172,799	172,629	(170)		(170)
100031633	MIAMI	FL		03/29/2019		175,313		59			59	13,584	188,956	172,382	(16,574)		(16,574)
100057583	TAMPA	FL		06/30/2021		172,919		(145)			(145)		172,774	172,774			
100030981	SALIDA	CA		03/29/2019		172,767		53			53		172,820	172,820			
100057534	INDIO	CA		06/30/2021		172,568		(85)			(85)		172,484	172,484			
100046153	OAKLAND PARK	FL		11/25/2020		143,658		(2)			(2)	28,834	172,490	172,424	(66)		(66)
100025052	EATONTOWN	NJ		09/20/2018		172,475		58			58		172,533	172,533			
100032160	LOS ANGELES	CA		03/29/2019		143,657		48			48	28,663	172,368	172,364	(4)		(4)
100049856	DOSWELL	VA		11/20/2020		143,516		(239)			(239)	28,663	171,941	171,894	(46)		(46)
100071566	CHARLOTTE	NC		10/14/2021		172,016		(98)			(98)		171,918	171,918			
100076313	CHARLOTTE	NC		01/07/2022		171,919		(58)			(58)		171,862	171,862			
100078505	GRONINGEN	NLD		01/26/2022		15,126						28,436	43,561	43,559	(2)		(2)
100045872	PALATINE	IL		11/25/2020		143,450		53			53	28,407	171,911	171,836	(75)		(75)
100060260	PAWTUCKET	RI		06/25/2021		144,069		(82)			(82)	28,345	172,332	172,268	(64)		(64)
100034942	WEXFORD	IRL		06/21/2019		163,209		155			155	28,340	191,704	191,667	(37)		(37)
100067502	CAPE CORAL	FL		09/23/2021		171,326		(104)			(104)		171,222	171,222			
100053472	MINT HILL	NC		03/23/2021		152,110		(93)			(93)		152,018	171,100		19,082	19,082
100087632	HEERLEN	NLD		09/27/2022		6,790						28,077	34,867	31,647	(27)	(3,193)	(3,220)
100099728	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023		7,070						28,021	35,091	35,003	(88)		(88)
100084279	ROOSENDAAL	NLD		06/30/2022		6,565						28,015	34,580	34,577	(3)		(3)
100077901	RAALTE	NLD		12/29/2021		9,513						27,981	37,494	37,452	(42)		(42)
100082749	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(4,443)						32,412	27,969	34,838	6,869		6,869

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100083335	ROTTERDAM	NLD		05/27/2022		7,566						27,981	35,547	35,416	(131)		(131)
100078543	HEERHUGOWAARD	NLD		01/26/2022		37,095							37,095	37,095			
100085137	ENSCHEDE	NLD		07/27/2022		5,877						27,810	33,687	33,677	(10)		(10)
100055521	BALTIMORE	MD		03/23/2021		171,054		(115)			(115)		170,939	170,939			
100026516	PITTSBURG	CA		09/26/2018		143,589		27			27	27,674	171,291	171,201	(89)		(89)
100076167	NEW ORLEANS	LA		01/07/2022		171,044		(69)			(69)		170,975	170,975			
100034177	DUBLIN	IRL		06/21/2019		190,858		(861)			(861)		189,997	189,997			
100045937	FENTON	MO		11/25/2020		170,680		9			9		170,690	170,690			
100032541	SLIGO	IRL		06/21/2019		161,851		(257)			(257)	27,554	189,148	189,013	(135)		(135)
100130126	NETHERLANDS	NLD		09/26/2023		34,775							34,775	34,775			
100076190	LINCOLN	NE		01/07/2022		171,258		(76)			(76)		171,183	171,183			
100025310	CARSON CITY	NV		09/20/2018		170,543		68			68		170,611	170,611			
100053554	ARLINGTON	VA		03/23/2021		170,858		(164)			(164)		170,695	170,695			
100049713	TEMPLE HILLS	MD		11/20/2020		143,230		(203)			(203)	27,389	170,416	170,350	(67)		(67)
100068538	ROTTERDAM	NLD		08/30/2021		38,753							38,753	38,753			
100025366	WEST PALM BEACH	FL		09/20/2018		143,345		103			103	27,298	170,747	170,670	(77)		(77)
100083374	DEN HAAG	NLD		05/27/2022		7,962						27,298	35,260	35,201	(59)		(59)
100103344	ROOSENDAAL	NLD		04/28/2023		8,974						27,298	36,272	36,139	(133)		(133)
100032919	DUBLIN	IRL		06/21/2019		187,488		418			418		187,906	187,906			
100047902	DELRAY BEACH	FL		11/20/2020		170,922		(240)			(240)		170,682	170,682			
100043728	SARASOTA	FL		08/13/2020		149,091		(96)			(96)	19,686	168,681	169,804	(150)	1,273	1,123
100030180	OCEANSIDE	CA		12/20/2018		170,452		303			303		170,755	170,755			
100053850	HARTWICK	NY		03/23/2021		149,789		(936)			(936)	19,676	168,528	169,611	(191)	1,273	1,082
100030274	MONTGOMERY	AL		12/20/2018		169,684		123			123		169,807	169,807			
100169970	KENT	WA		11/08/2024		169,377		(28)			(28)		169,349	169,349			
100046298	REDMOND	OR		11/25/2020		169,159		(56)			(56)		169,103	169,103			
100031598	PALMDALE	CA		03/29/2019		169,592		235			235		169,826	169,826			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		142,376		2			2	27,014	169,392	169,268	(124)		(124)
100045915	ORLANDO	FL		11/25/2020		142,995		(38)			(38)	26,957	169,914	169,855	(60)		(60)
100054756	NORFOLK	MA		03/23/2021		169,511		(125)			(125)		169,386	169,386			
100089682	HOOGEVEEN	NLD		11/29/2022		6,878						26,843	33,721	33,704	(17)		(17)
100116216	HOUSTON	TX		07/20/2023		(23,000)		(3,721)			(3,721)	26,843	123		(123)		(123)
100067995	GREENACRES	FL		09/23/2021		169,302		(79)			(79)		169,224	169,224			
100031647	LYNWOOD	CA		03/29/2019		142,429		164			164	26,616	169,208	169,206	(2)		(2)
100068010	WINTERVILLE	GA		09/23/2021		142,523		(85)			(85)	26,616	169,054	169,023	(31)		(31)
100048828	MIAMI	FL		11/20/2020		142,155		(119)			(119)	26,616	168,652	168,796	144		144
100083412	ROOSENDAAL	NLD		05/27/2022		34,933							34,933	34,933			
100141125	BALTIMORE	MD		01/30/2024		69		710			710		779	779			
100043903	GARDENA	CA		08/19/2020		169,428		(411)			(411)		169,017	169,017			
100086270	BREDA	NLD		08/29/2022		6,051						26,445	32,497	32,484	(13)		(13)
100086277	BREDA	NLD		08/29/2022		32,484							32,484	32,484			
100031536	ROSEVILLE	CA		03/29/2019		142,342		336			336	26,388	169,066	169,054	(12)		(12)
100025066	LAS VEGAS	NV		09/20/2018		142,194		24			24	26,275	168,493	168,502	9		9
100071757	MERIDEN	CT		10/14/2021		168,562		(110)			(110)		168,451	168,451			
100068586	ROTTERDAM	NLD		08/30/2021		12,180						26,224	38,403	38,317	(86)		(86)
100025639	HOFFMAN ESTATES	IL		09/20/2018		142,280		156			156	26,161	168,596	168,503	(93)		(93)
100026458	MADERA	CA		09/26/2018		142,518		57			57	26,161	168,736	168,631	(104)		(104)
100130127	NETHERLANDS	NLD		09/26/2023		34,761							34,761	34,761			
100030976	MATTESON	IL		03/29/2019		142,463		93			93	25,820	168,376	168,313	(63)		(63)
100169961	JACKSONVILLE	FL		11/08/2024		142,293		(6)			(6)	25,763	168,050	168,048	(2)		(2)
100053758	BOLTON	CT		03/23/2021		168,965		(253)			(253)		168,712	168,712			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088527	HOOGEVEEN	NLD		10/27/2022		11,789						25,729	37,518	37,500	(18)		(18)
100031517	CATHEDRAL CITY	CA		03/29/2019		167,873		106			106		167,979	167,979			
100070490	BURRILLVILLE	RI		09/23/2021		168,071		(56)			(56)		168,015	168,015			
100054046	SAN DIEGO	CA		03/23/2021		142,619		(147)			(147)	25,524	167,996	167,888	(108)		(108)
100083307	APPINGEDAM	NLD		05/27/2022		9,294						25,524	34,818	34,707	(111)		(111)
100070497	SAN ANTONIO	TX		09/23/2021		142,195		(104)			(104)	25,479	167,570	167,567	(2)		(2)
100049862	CARY	IL		11/20/2020		142,270		(155)			(155)	25,479	167,593	167,529	(64)		(64)
100024890	CHICAGO	IL		09/20/2018		142,170		194			194	25,479	167,843	167,712	(130)		(130)
100057550	CIBOLO	TX		06/30/2021		142,131		(4)			(4)	25,479	167,606	167,472	(135)		(135)
100057724	OCALA	FL		06/30/2021		167,384		(78)			(78)		167,306	167,306			
100082750	ROOSENDAAL	NLD		04/27/2022		34,046							34,046	34,046			
100082794	ENSCHEDE	NLD		04/27/2022		34,046							34,046	34,046			
100077959	FREEPORT	TX		02/18/2022		142,006		(170)			(170)	25,365	167,201	167,169	(32)		(32)
100075854	GOUDA	NLD		11/24/2021		36,133							36,133	36,133			
100086324	DEN HAAG	NLD		08/29/2022		32,234							32,234	32,234			
100078600	HEERLEN	NLD		01/26/2022		10,958						25,285	36,243	36,252	9		9
100103359	ENSCHEDE	NLD		04/28/2023		35,533							35,533	35,533			
100084321	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		33,792							33,792	33,792			
100031764	RIVERSIDE	CA		03/29/2019		167,421		363			363		167,785	167,785			
100049796	EL MONTE	CA		11/20/2020		142,120		(163)			(163)	25,160	167,118	167,090	(27)		(27)
100057539	BURLESON	TX		06/30/2021		167,215		(27)			(27)		167,187	167,187			
100083347	ROTTERDAM	NLD		05/27/2022		34,557							34,557	34,557			
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		156,843						12,502	169,345	166,927	(2,418)		(2,418)
100057815	CEDAR CITY	UT		06/30/2021		167,034		(76)			(76)		166,958	166,958			
100031874	LODI	CA		03/29/2019		167,143		235			235		167,378	167,378			
100031750	VALLEJO	CA		03/29/2019		141,931		(48)			(48)	25,024	166,907	166,796	(111)		(111)
100065282	BUFORD	GA		07/28/2021		142,550		(125)			(125)	25,012	167,438	167,436	(2)		(2)
100071801	WATERBURY	CT		10/14/2021		166,800		(101)			(101)		166,700	166,700			
100030918	BRONX	NY		04/09/2019		141,660		263			263	24,978	166,901	166,910	9		9
100026447	DEERFIELD BEACH	FL		09/26/2018		166,572		270			270		166,842	166,842			
100068394	JACKSONVILLE	FL		08/25/2021		166,693		(103)			(103)		166,590	166,590			
100071688	CAPE CORAL	FL		10/14/2021		141,480		(118)			(118)	24,910	166,272	166,262	(9)		(9)
100049192	CRYSTAL LAKE	IL		11/20/2020		166,484		55			55		166,539	166,539			
100055310	RANCHO CUCAMONGA	CA		03/23/2021		166,549		(70)			(70)		166,479	166,479			
100068100	MEDFORD	OR		08/25/2021		166,502		(39)			(39)		166,463	166,463			
100068345	HERMITAGE	TN		08/25/2021		141,674		(120)			(120)	24,739	166,293	166,241	(52)		(52)
100044219	CHICAGO	IL		08/19/2020		166,224		212			212		166,436	166,436			
100086306	AMSTERDAM	NLD		08/29/2022		31,984							31,984	31,984			
100070281	GRONINGEN	NLD		08/31/2021		13,352						24,569	37,920	37,779	(141)		(141)
100082734	AMSTERDAM	NLD		04/27/2022		9,293						24,569	33,862	33,782	(80)		(80)
100090559	HEERHUGOWAARD	NLD		12/28/2022		9,428						24,569	33,996	33,943	(54)		(54)
100088509	CULEMBORG	NLD		10/27/2022		12,575						24,569	37,143	37,062	(81)		(81)
100091922	BERGEN OP ZOOM	NLD		01/27/2023		34,768							34,768	34,768			
100055150	JACKSONVILLE	FL		03/23/2021		165,910		(227)			(227)		165,683	165,683			
100055860	OMAHA	NE		03/23/2021		141,457		(88)			(88)	24,432	165,801	165,754	(47)		(47)
100057743	OCALA	FL		06/30/2021		166,031		(103)			(103)		165,928	165,928			
100054601	ALGONQUIN	IL		03/23/2021		140,852		45			45	24,832	165,729	165,618	(112)		(112)
100044292	VENICE	FL		08/19/2020		141,456		(90)			(90)	24,205	165,570	165,546	(24)		(24)
100031896	OCEANSIDE	CA		03/29/2019		165,565		122			122		165,686	165,686			
100053625	FORT LAUDERDALE	FL		03/23/2021		165,289		164			164		165,454	165,454			
100030916	LOS ANGELES	CA		04/09/2019		165,309		240			240		165,549	165,549			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100029833	PORTLAND	OR		10/26/2018		165,284		51			51		165,334	165,334			
100031816	FONTANA	CA		03/29/2019		165,191		212			212		165,403	165,403			
100057770	FREDERICKSBURG	VA		06/30/2021		165,144		(81)			(81)		165,063	165,063			
100121059	NETHERLANDS	NLD		08/28/2023		34,395							34,395	34,395			
100046001	SANFORD	FL		11/25/2020		164,777		247			247		165,024	165,024			
100048802	TAMPA	FL		11/20/2020		164,299		(123)			(123)		164,176	164,176			
100068518	FREDERICKSBURG	VA		08/25/2021		146,087		(103)			(103)	17,181	163,164	164,355	(82)	1,273	1,191
100090572	S-HERTOGENBOSCH	NLD		12/28/2022		33,624							33,624	33,624			
100045452	DANIELSON	CT		11/25/2020		164,445		77			77		164,522	164,522			
100085054	LEIDEN	NLD		07/27/2022		24,910						23,659	48,569	48,494	(74)		(74)
100028607	BOISE	ID		10/26/2018		140,279		54			54	24,176	164,508	164,344	452	(616)	(164)
100057619	PORT SAINT LUCIE	FL		06/30/2021		160,849		(85)			(85)	10,984	171,748	163,975	(7,773)		(7,773)
100047271	DOLORES	CO		11/20/2020		163,882		(178)			(178)		163,704	163,704			
100068236	PEORIA	AZ		08/25/2021		163,976		(86)			(86)		163,889	163,889			
100082759	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		33,360							33,360	33,360			
100025247	MEMPHIS	TN		09/20/2018		140,355		189			189	23,477	164,020	163,940	(80)		(80)
100175501	KANSAS CITY	MO		12/23/2024		140,416		(38)			(38)	23,477	163,855	163,778	(77)		(77)
100055559	GLENWOOD	IL		03/23/2021		163,681		(64)			(64)		163,618	163,618			
100031836	SANTA PAULA	CA		03/29/2019		140,602		333			333	23,431	164,366	164,330	(37)		(37)
100068502	LUBBOCK	TX		08/25/2021		140,195		(94)			(94)	23,431	163,533	163,406	(127)		(127)
100048807	PLAINFIELD	NJ		11/20/2020		164,094		(74)			(74)		164,020	164,020			
100065805	LAS VEGAS	NV		07/28/2021		140,217		(81)			(81)	23,374	163,510	163,447	(63)		(63)
100061548	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021		37,347							37,347	37,347			
100068571	ROTTERDAM	NLD		08/30/2021		13,510						23,704	37,214	37,161	(53)		(53)
100083322	ROTTERDAM	NLD		05/27/2022		10,330						23,340	33,670	33,806	136		136
100083435	CASTRICUM	NLD		05/27/2022		33,806							33,806	33,806			
100054761	UPPER MARLBORO	MD		03/23/2021		164,024		28			28		164,052	164,052			
100087661	OOSTBURG	NLD		09/27/2022		30,209							30,209	30,209			
100082806	VENLO	NLD		04/27/2022		33,255							33,255	33,255			
100080293	VENLO	NLD		02/22/2022		12,491						23,295	35,785	35,671	(115)		(115)
100082775	DEN HAAG	NLD		04/27/2022		33,255							33,255	33,255			
100091899	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		34,225							34,225	34,225			
100085073	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		8,999						23,204	32,202	32,146	(56)		(56)
100055337	SEATTLE	WA		03/23/2021		141,321		(384)			(384)	23,204	164,141	164,080	(61)		(61)
100057617	KANSAS CITY	MO		06/30/2021		140,289		(71)			(71)	23,204	163,422	163,309	(113)		(113)
100057681	KANSAS CITY	MO		06/30/2021		163,380		(71)			(71)		163,309	163,309			
100049291	LOGANVILLE	GA		11/20/2020		163,356		(232)			(232)		163,124	163,124			
100071802	JUNCTION CITY	KS		10/14/2021		163,299		(96)			(96)		163,203	163,203			
100044954	HONOLULU	HI		11/19/2020		140,053		538			538	23,033	163,624	163,611	(13)		(13)
100090595	ROTTERDAM	NLD		12/28/2022		10,384						23,033	33,417	33,357	(59)		(59)
100032079	WHITTIER	CA		03/29/2019		140,748		70			70	23,033	163,850	163,752	(98)		(98)
100031534	MIRAMAR	FL		03/29/2019		162,745		107			107		162,852	162,852			
3500107842	CAPE MAY	NJ		11/27/2024		47							47	47			
100091912	HEERHUGOWAARD	NLD		01/27/2023		34,116							34,116	34,116			
100076291	SAN ANTONIO	TX		01/07/2022		162,809		(66)			(66)		162,743	162,743			
100055662	COLORADO SPRINGS	CO		03/23/2021		139,783		(173)			(173)	22,931	162,540	162,504	(36)		(36)
100091902	LEEUWARDEN	NLD		01/27/2023		34,062							34,062	34,062			
100031607	WEST ORANGE	NJ		03/29/2019		162,632		176			176		162,808	162,808			
100091358	TIJUANA	MEX		01/17/2023		162,441							162,441	162,441			
100130105	NETHERLANDS	NLD		09/26/2023		10,356						22,862	33,218	33,105	(113)		(113)
100031818	BALDWIN PARK	CA		03/29/2019		139,813		102			102	22,862	162,778	162,726	(52)		(52)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031945	MODESTO	CA		03/29/2019		162,490		42			42		162,533	162,533			
100025532	SAINT GEORGE	UT		09/20/2018		162,433		96			96		162,529	162,529			
100068397	BETHLEHEM	PA		08/25/2021		162,570		(107)			(107)		162,463	162,463			
100055029	YORBA LINDA	CA		03/23/2021		139,416		(22)			(22)	22,749	162,143	162,141	(2)		(2)
100017543	WALDORF	MD		04/26/2018		139,478		71			71	22,749	162,298	162,194	(104)		(104)
100055819	ESCONDIDO	CA		03/23/2021		139,191		(60)			(60)	22,749	161,879	161,833	(46)		(46)
100045832	MAHWAH	NJ		11/25/2020		139,390		(16)			(16)	22,749	162,122	162,033	(89)		(89)
100068058	LINCOLN CITY	OR		09/23/2021		139,355		(35)			(35)	22,749	162,069	162,021	(48)		(48)
100030951	JACKSONVILLE	FL		03/29/2019		144,103		317			317	16,446	160,866	162,080	(59)	1,273	1,214
100067590	CHALMETTE	LA		09/23/2021		139,537		(91)			(91)	22,692	162,137	162,121	(16)		(16)
100068387	MARYSVILLE	CA		08/25/2021		161,944		(90)			(90)		161,854	161,854			
100080299	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		35,331							35,331	35,331			
100082001	ROOSENDAAL	NLD		03/30/2022		34,791							34,791	34,791			
100078596	ENSCHEDE	NLD		01/26/2022		35,072							35,072	35,072			
100053635	FORT WORTH	TX		03/23/2021		161,967		(218)			(218)		161,749	161,749			
100025339	PATERSON	NJ		09/20/2018		138,957		522			522	22,612	162,091	162,089	(3)		(3)
100030923	OAKLAND	CA		04/09/2019		135,801		309			309		136,110	162,559		26,448	26,448
100033227	MAYO	IRL		06/21/2019		157,418		(18)			(18)	22,567	179,967	180,044	77		77
100081969	ARNHEM	NLD		03/30/2022		35,596							35,596	35,596			
100031729	MODESTO	CA		03/29/2019		161,400		81			81		161,481	161,481			
100050365	HOPEWELL JUNCTION	NY		11/20/2020		161,467		(39)			(39)		161,428	161,428			
100031553	CONGERS	NY		03/29/2019		162,353		101			101		162,455	162,455			
100044810	MIAMI	FL		11/19/2020		139,329		405			405	22,385	162,119	162,117	(2)		(2)
100145001	UNITED KINGDOM	GBR		03/12/2024		(22,336)		23			23	22,385	72	27	(45)		(45)
100048149	MEDFORD	NY		11/20/2020		139,150		(303)			(303)	22,351	161,197	161,137	(61)		(61)
100060240	FLORENCE	NJ		06/25/2021		161,183		(46)			(46)		161,136	161,136			
100028756	SAN YSIDRO	CA		10/26/2018		161,260		125			125		161,385	161,385			
100083303	CASTRICUM	NLD		05/27/2022		42,123							42,123	42,123			
100031542	SALIDA	CA		03/29/2019		138,830		199			199	22,180	161,209	161,207	(2)		(2)
100085100	BERGEN OP ZOOM	NLD		07/27/2022		9,509						22,180	31,688	31,687	(2)		(2)
100048560	DES PLAINES	IL		11/20/2020		138,732		354			354	22,180	161,265	161,138	(128)		(128)
100029014	BEND	OR		10/26/2018		160,979		(60)			(60)		160,919	160,919			
100025358	RIVERDALE	MD		09/20/2018		160,764		249			249		161,013	161,013			
100057517	WOODBURY	MN		06/30/2021		160,857		31			31		160,887	160,887			
100024904	OXON HILL	MD		09/20/2018		138,660		178			178	22,021	160,858	160,775	(83)		(83)
100071745	GRAND PRAIRIE	TX		10/14/2021		160,661		(109)			(109)		160,551	160,551			
100068278	MARRERO	LA		08/25/2021		160,615		(93)			(93)		160,522	160,522			
100043065	DOVER TOWNSHIP	NJ		05/28/2020		138,547		130			130	21,930	160,606	160,558	(49)		(49)
100017215	HIALEAH	FL		04/26/2018		160,755		250			250		161,006	161,006			
100068517	LAS VEGAS	NV		08/25/2021		138,684		(98)			(98)	21,839	160,425	160,361	(64)		(64)
100032146	LA PUENTE	CA		03/29/2019		160,442		66			66		160,508	160,508			
100034561	DUBLIN	IRL		06/21/2019		155,378		786			786	21,839	178,004	177,924	(79)		(79)
100060111	LONG BEACH	CA		06/25/2021		160,391		(82)			(82)		160,309	160,309			
100042956	ZOLFO SPRINGS	FL		05/28/2020		160,371		(113)			(113)		160,258	160,258			
100053489	BROOKLYN	NY		03/23/2021		160,237		(134)			(134)		160,103	160,103			
100082030	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		34,457							34,457	34,457			
100103347	ENSCHEDE	NLD		04/28/2023		9,813						22,019	31,832	34,045	629	1,584	2,213
100145603	UNITED KINGDOM	GBR		03/12/2024		11		20			20		31	31			
100034774	CORK	IRL		06/21/2019		176,349		(352)			(352)		175,997	175,997			
100067506	FT MYERS	FL		09/23/2021		159,068		146			146		159,215	159,215			
100017206	NEWINGTON	CT		04/26/2018		159,884		332			332		160,216	160,216			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070347	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		36,362							36,362	36,362			
100085127	FRANEKER	NLD		07/27/2022		31,431							31,431	31,431			
100047876	NEWBURGH	NY		11/20/2020		159,466		92			92		159,558	159,558			
100055311	AZUSA	CA		03/23/2021		159,311		(58)			(58)		159,253	159,253			
100085087	ZIERIKZEE	NLD		07/27/2022		(10,153)						28,355	18,201	31,380	13,179		13,179
100084311	SCHIEDAM/VLAARDINGEN	NLD		06/30/2022		10,913						21,375	32,287	32,220	(67)		(67)
100078577	DEN HAAG	NLD		01/26/2022		13,308						21,327	34,635	34,566	(69)		(69)
100054636	TUCSON	AZ		03/23/2021		159,687		(130)			(130)		159,557	159,557			
100026520	SAN BERNARDINO	CA		09/26/2018		136,018		412			412	22,288	158,719	159,879	1,486	(326)	1,160
100032039	ARVADA	CO		03/29/2019		159,400		48			48		159,447	159,447			
100185730	GREENVILLE	NC		12/23/2024		137,953		(9)			(9)	21,243	159,186	159,101	(85)		(85)
100031925	PORT ST LUCIE	FL		03/29/2019		158,964		170			170		159,134	159,134			
100067451	NEW BEDFORD	MA		09/23/2021		159,254		(124)			(124)		159,130	159,130			
100030935	LOS ANGELES	CA		04/09/2019		158,922		255			255		159,178	159,178			
100032103	LOS ANGELES	CA		03/29/2019		158,943		66			66		159,009	159,009			
100144759	UNITED KINGDOM	GBR		03/12/2024		73		(46)			(46)		27	27			
100077805	BAKERSFIELD	CA		12/23/2021		158,774		(249)			(249)		158,525	158,525			
100084285	ALMELO	NLD		06/30/2022		11,631						21,156	32,787	32,751	(36)		(36)
100071875	CHALMETTE	LA		10/14/2021		137,644		(111)			(111)	21,156	158,689	158,611	(78)		(78)
100067833	NORTH PORT	FL		09/23/2021		158,632		(87)			(87)		158,545	158,545			
100054693	ST ALBANS	VT		03/23/2021		137,444		(186)			(186)	21,129	158,387	158,385	(2)		(2)
100055685	WOODBURY	NJ		03/23/2021		158,449		(58)			(58)		158,390	158,390			
100033360	LIMERICK	IRL		06/21/2019		176,944		947			947		177,891	177,891			
100049270	ORLANDO	FL		11/20/2020		158,211		(127)			(127)		158,084	158,084			
100067378	TODOS SANTOS	MEX		08/13/2021		158,688							158,688	158,688			
100049724	WEST COVINA	CA		11/20/2020		139,175		(70)			(70)		139,105	158,547		19,441	19,441
100030099	SUNRISE	FL		12/20/2018		158,534		(190)			(190)		158,344	158,344			
100048369	PALM COAST	FL		11/20/2020		157,908		21			21		157,929	157,929			
100031986	OAKLEY	CA		03/29/2019		158,027		73			73		158,100	158,100			
100067928	EAST POINT	GA		09/23/2021		157,927		(94)			(94)		157,833	157,833			
100024748	INWOOD	WV		09/20/2018		157,985		426			426		158,411	158,411			
100055498	ELLENWOOD	GA		03/23/2021		119,236		(222)			(222)	27,939	146,953	157,415	10,463		10,463
100088579	HEERHUGOWAARD	NLD		10/27/2022		35,325							35,325	35,325			
100024508	ATCO	NJ		09/20/2018		157,257		769			769		158,026	158,026			
100057722	SAPULPA	OK		06/30/2021		157,226		(78)			(78)		157,149	157,149			
100086320	DEN HAAG	NLD		08/29/2022		30,285							30,285	30,285			
100030630	VALRICO	FL		04/09/2019		136,215		339			339	20,701	157,255	157,198	(57)		(57)
100070467	COLUMBUS	GA		09/23/2021		136,521		(105)			(105)	20,644	157,060	157,020	(40)		(40)
100050074	BRUNSWICK	OH		11/20/2020		136,294		(24)			(24)	20,644	156,914	156,903	(11)		(11)
100031650	MIAMI	FL		03/29/2019		136,395		126			126	20,644	157,165	157,113	(52)		(52)
100068155	PORT RICHEY	FL		08/25/2021		156,957		(73)			(73)		156,883	156,883			
100071845	LAS CRUCES	NM		10/14/2021		136,328		(85)			(85)	20,619	156,861	156,859	(3)		(3)
100049175	CANTERBURY	CT		11/20/2020		136,336		(165)			(165)	20,610	156,781	156,741	(40)		(40)
100025480	YORK	PA		09/20/2018		139,606		90			90	18,044	157,739	156,842	(897)		(897)
100054995	NEWPORT	NH		03/23/2021		141,262		(726)			(726)	18,044	158,580	157,681	(899)		(899)
100078530	ROTTERDAM	NLD		01/26/2022		37,387							37,387	37,387			
100046973	BROOKLYN	NY		11/20/2020		159,791		(5,249)			(5,249)		154,542	154,542			
100089659	VENRAY	NLD		11/29/2022		10,692						20,474	31,166	31,164	(2)		(2)
100067515	NEWPORT	MN		09/23/2021		136,070		(87)			(87)	20,474	156,457	156,434	(23)		(23)
100048019	RIVERSIDE	CA		11/20/2020		137,792		(36)			(36)	20,474	158,230	158,236	6		6
100026952	NORTH KINGSTOWN	RI		09/26/2018		157,047		551			551		157,598	157,598			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054560	SOUTH ORANGE	NJ		03/23/2021		156,961		104			104		157,064	157,064			
100026187	BELVIDERE	IL		09/20/2018		136,270		206			206	20,110	156,585	156,515	(70)		(70)
100025078	PROVIDENCE	RI		09/20/2018		156,218		134			134		156,352	156,352			
100025372	SANFORD	FL		09/20/2018		136,007		76			76	20,303	156,387	156,312	(75)		(75)
100067620	DENISON	TX		09/23/2021		156,362		(74)			(74)		156,288	156,288			
100067532	SILOAM SPRINGS	AR		09/23/2021		156,353		(32)			(32)		156,321	156,321			
100045801	ELKTON	MD		11/25/2020		156,114		42			42		156,156	156,156			
100078599	ENSCHEDE	NLD		01/26/2022		13,638						20,246	33,885	33,835	(49)		(49)
100088521	FRANEKER	NLD		10/27/2022		34,862							34,862	34,862			
100055007	VOLUNTOWN	CT		03/23/2021		156,059		(210)			(210)		155,849	155,849			
100139365	SWEDESBORO	NJ		12/28/2023		(75)		389			389		314	314			
100067798	FREDERICKSBURG	VA		09/23/2021		155,982		(76)			(76)		155,906	155,906			
100024853	FAIRVIEW PARK	OH		09/20/2018		135,754		42			42	20,133	155,929	155,859	(70)		(70)
100068255	SAINT JOSEPH	MO		08/25/2021		135,716		(90)			(90)	20,133	155,758	155,679	(79)		(79)
100109969	PHILADELPHIA	PA		06/22/2023		(20,174)		513			513	20,133	472	412	(60)		(60)
100045619	POUGHKEEPSIE	NY		11/25/2020		155,751		120			120		155,871	155,871			
100055414	SPRINGFIELD	MA		03/23/2021		106,543		(166)			(166)	34,879	141,256	155,455	14,199		14,199
100083385	ZALTBOMMEL	NLD		05/27/2022		32,196							32,196	32,196			
100086296	ALMELO	NLD		08/29/2022		63,245						(12,241)	51,004	29,985	(21,019)		(21,019)
100085032	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		10,617						20,064	30,681	30,615	(66)		(66)
100084324	MAASTRICHT	NLD		06/30/2022		11,517						19,962	31,479	31,434	(45)		(45)
100110780	FRANEKER	NLD		06/28/2023		32,742							32,742	32,742			
100085023	ROTTERDAM	NLD		07/27/2022		30,615							30,615	30,615			
100086323	ZIERIKZEE	NLD		08/29/2022		10,202						19,837	30,039	29,985	(54)		(54)
100119561	AMSTERDAM	NLD		07/28/2023		13,104						19,857	32,961	33,063	102		102
100110790	ARNHEM	NLD		06/28/2023		32,742							32,742	32,742			
100067988	INMAN	SC		09/23/2021		155,637		(81)			(81)		155,556	155,556			
100119751	WEISER	ID		08/08/2023		(18,742)		175			175	19,814	1,247	1,189	(58)		(58)
100070501	POQUOSON	VA		09/23/2021		155,499		(102)			(102)		155,397	155,397			
100031618	ORLANDO	FL		03/29/2019		136,213		255			255	19,791	156,260	156,259	(2)		(2)
100086331	ZOETERMEER	NLD		08/29/2022		13,886						19,791	33,677	33,583	(94)		(94)
100053806	SAN DIEGO	CA		03/23/2021		135,499		(82)			(82)	19,791	155,209	155,136	(73)		(73)
100030924	LA PUENTE	CA		04/09/2019		155,180		175			175		155,356	155,356			
100080287	MAASTRICHT	NLD		02/22/2022		33,859							33,859	33,859			
100110784	ALKMAAR	NLD		06/28/2023		33,063							33,063	33,063			
100032288	DUBLIN	IRL		06/21/2019		151,033		(310)			(310)	19,678	170,400	170,351	(49)		(49)
100031597	PARRISH	FL		03/29/2019		135,162		251			251	19,655	155,069	155,075	7		7
100026297	LADY LAKE	FL		09/20/2018		154,651		70			70		154,721	154,721			
100032451	DUBLIN	IRL		06/21/2019		150,983		657			657	19,621	171,261	171,197	(64)		(64)
100047962	LUNENBURG	MA		11/20/2020		155,070		(52)			(52)		155,018	155,018			
100032073	LA PUENTE	CA		03/29/2019		154,781		43			43		154,824	154,824			
100025412	JACKSONVILLE	FL		09/20/2018		130,963		112			112	19,673	150,748	154,284	224	3,312	3,536
100025403	BALTIMORE	MD		09/20/2018		135,316		43			43	19,196	154,555	154,225	(330)		(330)
100025278	LAKELAND	FL		09/20/2018		153,818		228			228		154,046	154,046			
100175549	RICHMOND	VA		11/08/2024		153,715		(45)			(45)		153,670	153,670			
100048006	RIVERSIDE	CA		11/20/2020		135,153		(662)			(662)	19,450	153,940	153,885	(56)		(56)
100077794	CLEARWATER	FL		12/23/2021		153,731		(169)			(169)		153,562	153,562			
100076273	SAINT CHARLES	MO		01/07/2022		153,488		(17)			(17)		153,471	153,471			
100067843	LUBBOCK	TX		09/23/2021		134,032		(82)			(82)	19,409	153,359	153,358	(2)		(2)
100055339	MARIETTA	GA		03/23/2021		136,988		(98)			(98)	17,390	154,280	153,254	(1,026)		(1,026)
100030882	EAST BOSTON	MA		04/09/2019		153,424		73			73		153,497	153,497			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054137	LAS VEGAS	NV		03/23/2021		153,289		(140)			(140)		153,149	153,149			
100082769	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		15,954						13,979	29,933	31,196	(10)	1,273	1,263
100067856	CORDOVA	TN		09/23/2021		153,303		(32)			(32)		153,271	153,271			
100047968	DES PLAINES	IL		11/20/2020		153,185		387			387		153,573	153,573			
100090577	HEERHUGOWAARD	NLD		12/28/2022		31,291							31,291	31,291			
100082763	AMSTERDAM	NLD		04/27/2022		14,896						19,268	34,164	34,156	(8)		(8)
100030945	MIAMI	FL		03/29/2019		133,809		(77)			(77)	19,250	152,982	152,934	(48)		(48)
100031754	COLTON	CA		03/29/2019		153,364		49			49		153,412	153,412			
100054408	MIDDLETOWN	NY		03/23/2021		152,501		44			44		152,545	152,545			
100049370	READING	PA		11/20/2020		152,733		(190)			(190)		152,544	152,544			
100046497	DORCHESTER	MA		11/25/2020		153,104		(115)			(115)		152,989	152,989			
100089689	OOSTBURG	NLD		11/29/2022		30,358							30,358	30,358			
100068304	PAULSBORO	NJ		08/25/2021		152,887		(88)			(88)		152,799	152,799			
100089709	GRONINGEN	NLD		11/29/2022		11,268						19,109	30,377	30,358	(18)		(18)
100087602	TIEL	NLD		09/27/2022		9,170						19,109	28,279	28,195	(84)		(84)
100087624	WEERT	NLD		09/27/2022		9,132						19,109	28,241	28,195	(46)		(46)
100026436	APPLE VALLEY	CA		09/26/2018		133,523		48			48	19,109	152,679	152,619	(60)		(60)
100082767	DEN HAAG	NLD		04/27/2022		12,690						19,085	31,775	31,769	(6)		(6)
100030914	SYLMAR	CA		04/09/2019		152,571		218			218		152,789	152,789			
100049424	LAS VEGAS	NV		11/20/2020		152,891		(81)			(81)		152,809	152,809			
100031567	SACRAMENTO	CA		03/29/2019		152,416		8			8		152,424	152,424			
100085128	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022		43,116							43,116	43,116			
100025591	OWINGS MILLS	MD		09/20/2018		131,173		46			46	19,093	150,312	152,172	135	1,725	1,860
100060112	MERCED	CA		06/25/2021		133,162		(78)			(78)	18,950	152,034	151,985	(49)		(49)
100031909	DIXON	CA		03/29/2019		133,313		49			49	18,938	152,301	152,306	6		6
100031976	RIALTO	CA		03/29/2019		133,024		160			160	18,938	152,122	152,064	(59)		(59)
100108531	ZIERIKZEE	NLD		05/25/2023		12,479						18,938	31,418	31,359	(59)		(59)
100070221	ROTTERDAM	NLD		08/31/2021		34,532							34,532	34,532			
100089657	ROOSENDAAL	NLD		11/29/2022		30,204							30,204	30,204			
100083416	ROOSENDAAL	NLD		05/27/2022		31,391							31,391	31,391			
100078551	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		32,880							32,880	32,880			
100081979	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		32,617							32,617	32,617			
100087655	ALMELO	NLD		09/27/2022		28,051							28,051	28,051			
100084261	ARNHEM	NLD		06/30/2022		30,648							30,648	30,648			
100044418	OAKLAND	CA		11/19/2020		133,274		(115)			(115)	18,768	151,926	152,106	180		180
100031541	MIAMI	FL		03/29/2019		133,588		436			436	18,768	152,791	152,751	(40)		(40)
100048479	LAKE VILLA	IL		11/20/2020		151,403		290			290		151,693	151,693			
100048661	FORT LAUDERDALE	FL		11/20/2020		151,617		(154)			(154)		151,463	151,463			
100032130	OXNARD	CA		03/29/2019		151,527		107			107		151,634	151,634			
100054078	HAMPTON	VA		03/23/2021		151,075		(129)			(129)		150,946	150,946			
100030978	FRESNO	CA		03/29/2019		132,486		85			85	18,597	151,168	151,101	(67)		(67)
100067608	MCKNIGHTSTOWN	PA		09/23/2021		150,988		(94)			(94)		150,894	150,894			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		130,110		82			82	20,303	150,495	150,707	212		212
100068240	MILWAUKEE	WI		08/25/2021		135,804		(50)			(50)	13,372	149,125	150,264	(135)	1,273	1,138
100031677	RIALTO	CA		03/29/2019		132,497		279			279	18,472	151,248	151,208	(40)		(40)
100130102	NETHERLANDS	NLD		09/26/2023		12,225						18,472	30,697	30,653	(44)		(44)
100031901	RIVERSIDE	CA		03/29/2019		150,336		65			65		150,402	150,402			
100054212	GEORGETOWN	CO		03/23/2021		131,951		(109)			(109)	18,426	150,269	150,195	(74)		(74)
100025649	PATCHOGUE	NY		09/20/2018		131,939		582			582	18,426	150,947	150,873	(74)		(74)
100067484	HAMILTON	OH		09/23/2021		149,976		(69)			(69)		149,907	149,907			
100067467	LAS VEGAS	NV		09/23/2021		149,921		(78)			(78)		149,843	149,843			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055122	LANSDOWNE	PA		03/23/2021		149,820		(137)			(137)		149,683	149,683			
100043878	WOODRIDGE	IL		08/19/2020		127,878		(50)			(50)	18,509	146,338	149,650	(233)	3,546	3,313
100081895	DEN HAAG	NLD		03/30/2022		17,739						13,306	31,045	32,199	(119)	1,273	1,153
100033450	LIMERICK	IRL		06/21/2019		165,260		526			526		165,787	165,787			
100049282	RIVERSIDE	CA		11/20/2020		131,664		(241)			(241)	18,335	149,759	149,694	(65)		(65)
100057670	FORT WORTH	TX		06/30/2021		149,619		(45)			(45)		149,574	149,574			
100047164	ARCADIA	FL		11/20/2020		149,457		(42)			(42)		149,415	149,415			
100031831	POMONA	CA		03/29/2019		150,020		64			64		150,084	150,084			
100025601	MIAMI BEACH	FL		09/20/2018		149,332		96			96		149,428	149,428			
100077913	LELYSTAD	NLD		12/29/2021		14,424						18,256	32,679	32,685	6		6
100145248	UNITED KINGDOM	GBR		03/12/2024		67		(45)			(45)		21	21			
100044675	SCHAUMBURG	IL		11/19/2020		149,091		248			248		149,339	149,339			
100049556	EAST ORANGE	NJ		11/20/2020		130,962		(40)			(40)	18,199	149,121	149,120	(2)		(2)
100071536	NEWPORT NEWS	VA		10/14/2021		131,077		(65)			(65)	18,199	149,211	149,209	(2)		(2)
100031835	COLTON	CA		03/29/2019		130,975		196			196	18,199	149,370	149,312	(58)		(58)
100026155	WINTER HAVEN	FL		09/20/2018		130,775		206			206	18,199	149,179	149,121	(58)		(58)
100081906	ROTTERDAM	NLD		03/30/2022		13,896						18,199	32,095	32,003	(91)		(91)
100089673	DEVENTER	NLD		11/29/2022		11,491						18,199	29,690	29,636	(54)		(54)
100032144	SALINAS	CA		03/29/2019		130,697		110			110	18,199	149,006	148,953	(53)		(53)
100025587	PROSPECT	ME		09/20/2018		130,425		348			348	18,199	148,972	148,935	(37)		(37)
100068272	SEGUIN	TX		08/25/2021		130,446		(106)			(106)	18,199	148,539	148,446	(93)		(93)
100026455	PLUM BORO	PA		09/26/2018		148,421		242			242		148,663	148,663			
100047308	WORCESTER	MA		11/20/2020		148,401		(127)			(127)		148,273	148,273			
100068027	EL PASO	TX		09/23/2021		130,366		(21)			(21)	18,153	148,499	148,426	(73)		(73)
100054749	VERNON HILLS	IL		03/23/2021		130,120		(101)			(101)	18,153	148,173	148,099	(74)		(74)
100166438	DALLAS	TX		10/31/2024		130,221		(41)			(41)	18,085	148,264	148,258	(7)		(7)
100044469	LIVERMORE	CA		11/19/2020		148,651		(12)			(12)		148,640	148,640			
100091897	CULEMBORG	NLD		01/27/2023		31,074							31,074	31,074			
100047612	PLYMOUTH	MI		11/20/2020		149,178		(437)			(437)		148,740	148,740			
100031972	MIRAMAR	FL		03/29/2019		148,001		151			151		148,152	148,152			
100091340	MAZATLAN	MEX		01/17/2023		148,210							148,210	148,210			
100031612	RED BLUFF	CA		03/29/2019		148,384		130			130		148,514	148,514			
100032101	MESA	AZ		03/29/2019		148,191		165			165		148,356	148,356			
100026377	PERRIS	CA		09/26/2018		148,265		76			76		148,341	148,341			
100166440	SOUTH PADRE ISLAND	TX		10/31/2024		147,962		8			8		147,970	147,970			
100047654	NORWALK	CT		11/20/2020		149,132		(743)			(743)		148,389	148,389			
100057978	ALBUQUERQUE	NM		06/30/2021		148,050		(79)			(79)		147,972	147,972			
100034589	CORK	IRL		06/21/2019		148,004		1,248			1,248	17,915	167,167	167,124	(43)		(43)
100048906	WEST NEW YORK	NJ		11/20/2020		154,472		(81)			(81)		154,391	154,391			
100067930	NORTH CHARLESTON	SC		09/23/2021		147,923		(68)			(68)		147,855	147,855			
100017228	PHILADELPHIA	PA		04/26/2018		147,841		86			86		147,927	147,927			
100065897	ROTTERDAM	NLD		07/30/2021		33,804							33,804	33,804			
100081983	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		31,780							31,780	31,780			
100082052	SPIJKENISSE	NLD		03/30/2022		31,780							31,780	31,780			
100086325	GORREDIJK	NLD		08/29/2022		28,486							28,486	28,486			
100086334	GORREDIJK	NLD		08/29/2022		10,781						17,744	28,525	28,486	(39)		(39)
100054331	MANITOWOC	WI		03/23/2021		130,321		(330)			(330)	17,744	147,735	147,694	(41)		(41)
100030931	GLEN ARM	MD		04/09/2019		129,872		256			256	17,744	147,872	147,797	(75)		(75)
100049000	MIAMI	FL		11/20/2020		148,066		(384)			(384)		147,682	147,682			
100055436	HAZEL CREST	IL		03/23/2021		147,446		(23)			(23)		147,423	147,423			
100025610	NORTH LAUDERDALE	FL		09/20/2018		129,426		166			166	17,737	147,329	147,411	82		82

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158326	UNITED KINGDOM	GBR		07/09/2024		(1,755)		1,755			1,755						
100067729	KATY	TX		09/23/2021		147,170		(37)			(37)		147,133	147,133			
100047596	PORT ORANGE	FL		11/20/2020		147,052		(152)			(152)		146,900	146,900			
100085999	MX	MEX		08/19/2022		146,967							146,967	146,967			
100067810	LAS VEGAS	NV		09/23/2021		146,986		(93)			(93)		146,894	146,894			
100046535	WILMINGTON	DE		11/25/2020		146,801		(24)			(24)		146,777	146,777			
100049831	NEWTON	NJ		11/20/2020		146,609		78			78		146,687	146,687			
100057594	GROVETOWN	GA		06/30/2021		146,731		(18)			(18)		146,713	146,713			
100031775	MIAMI	FL		03/29/2019		146,666		112			112		146,778	146,778			
100025304	HENRYVILLE	PA		09/20/2018		146,486		190			190		146,676	146,676			
100068251	CASSELBERRY	FL		08/25/2021		135,301		(99)			(99)		135,202	146,425		11,223	11,223
100046425	ANAHEIM	CA		11/25/2020		147,136		5			5		147,142	147,142			
100046312	BROOKLYN	NY		11/25/2020		146,219		(118)			(118)		146,102	146,102			
100082040	ROTTERDAM	NLD		03/30/2022		31,446							31,446	31,446			
100055441	WATERTOWN	MA		03/23/2021		147,204		(365)			(365)		146,839	146,839			
100086307	ROTTERDAM	NLD		08/29/2022		14,195						12,731	26,926	28,186	(13)	1,273	1,260
100091905	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		30,639							30,639	30,639			
100082034	LEIDEN	NLD		03/30/2022		31,431							31,431	31,431			
100046184	WILLINGBORO	NJ		11/25/2020		146,130		(94)			(94)		146,036	146,036			
100065951	KATWIJK	NLD		07/30/2021		33,433							33,433	33,433			
100061552	ROTTERDAM	NLD		06/30/2021		33,499							33,499	33,499			
100076267	SANDSTON	VA		01/07/2022		128,437		(79)			(79)	17,516	145,875	145,873	(1)		(1)
100084295	UTRECHT	NLD		06/30/2022		15,661						17,516	33,177	33,138	(39)		(39)
100071752	FRESNO	CA		10/14/2021		129,694		(222)			(222)	17,516	146,989	146,974	(15)		(15)
100084293	UTRECHT	NLD		06/30/2022		33,126							33,126	33,126			
100053395	WOODSTOCK	VA		03/23/2021		128,818		(553)			(553)	17,516	145,781	145,709	(72)		(72)
100045521	HAMPTON	VA		11/25/2020		128,547		(199)			(199)	17,516	145,865	145,805	(59)		(59)
100060096	FRESNO	CA		06/25/2021		145,813		(68)			(68)		145,745	145,745			
100057547	DALLAS	TX		06/30/2021		145,760		(27)			(27)		145,733	145,733			
100057862	CHARLOTTE	NC		06/30/2021		145,743		(31)			(31)		145,712	145,712			
100031711	CITRUS HEIGHTS	CA		03/29/2019		145,659		38			38		145,697	145,697			
100075960	TUCSON	AZ		01/07/2022		145,535		(47)			(47)		145,488	145,488			
100045617	QUAKERTOWN	PA		11/25/2020		145,297		(117)			(117)		145,180	145,180			
100054035	LAKE ORION	MI		03/23/2021		145,421		(138)			(138)		145,283	145,283			
100054879	CHICAGO	IL		03/23/2021		145,459		274			274		145,732	145,732			
100024717	NORTH LAS VEGAS	NV		09/20/2018		128,193		198			198	17,403	145,794	145,762	(31)		(31)
100057906	LITTLE ROCK	AR		06/30/2021		145,399		(72)			(72)		145,327	145,327			
100055706	EVERGREEN PARK	IL		03/23/2021		128,161		(150)			(150)	17,403	145,413	145,318	(95)		(95)
100075846	ARNHEM	NLD		11/24/2021		31,371							31,371	31,371			
100110795	CASTRICUM	NLD		06/28/2023		30,559							30,559	30,559			
100030897	RIVERVIEW	FL		04/09/2019		145,575		234			234		145,809	145,809			
100085027	ROTTERDAM	NLD		07/27/2022		28,574							28,574	28,574			
100121063	NETHERLANDS	NLD		08/28/2023		12,961						17,325	30,286	30,285	(2)		(2)
100088536	GORREDIJK	NLD		10/27/2022		14,847						17,479	32,326	32,430	178	(74)	104
100031802	PEMBROKE PINES	FL		03/29/2019		146,504		114			114		146,619	146,619			
100101730	GRONINGEN	NLD		03/30/2023		13,306						17,300	30,607	30,537	(70)		(70)
100030139	JACKSONVILLE	FL		12/20/2018		145,833		67			67		145,901	145,901			
100030505	NEWARK	NJ		12/20/2018		127,846		207			207	17,271	145,324	145,291	(33)		(33)
100049531	CORDOVA	TN		11/20/2020		144,989		(186)			(186)		144,803	144,803			
100049151	IRVINGTON	NJ		11/20/2020		145,033		(154)			(154)		144,878	144,878			
100046585	BLOOMFIELD	CT		11/25/2020		127,569		115			115	17,232	144,916	144,914	(1)		(1)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067746	HALTOM CITY	TX		09/23/2021		127,710		(30)			(30)	17,232	144,912	144,883	(29)		(29)
100017309	WINTER HAVEN	FL		04/26/2018		127,399		66			66	17,232	144,697	144,656	(41)		(41)
100068359	LIBERTY	MO		08/25/2021		144,848		(65)			(65)		144,783	144,783			
100055343	HAIKU	HI		03/23/2021		127,637		(42)			(42)	17,198	144,793	144,718	(76)		(76)
100054135	COLEVILLE	CA		03/23/2021		144,994		(160)			(160)		144,834	144,834			
100047509	NAPLES	FL		11/20/2020		144,397		(141)			(141)		144,256	144,256			
100047591	ANAHEIM	CA		11/20/2020		144,012		12			12		144,024	144,024			
100068195	KENAI	AK		08/25/2021		144,237		(79)			(79)		144,158	144,158			
100047936	DACULA	GA		11/20/2020		144,998		(235)			(235)		144,763	144,763			
100068402	FAIRBANKS	AK		08/25/2021		146,987		(121)			(121)		146,866	146,866			
100145638	UNITED KINGDOM	GBR		03/12/2024		8		24			24		33	33			
100057971	CYPRESS	TX		06/30/2021		144,007		(82)			(82)		143,925	143,925			
100068556	DEN HAAG	NLD		08/30/2021		32,737							32,737	32,737			
100083389	SPIJKENISSE	NLD		05/27/2022		29,781							29,781	29,781			
100086315	GORREDIJK	NLD		08/29/2022		10,694						17,062	27,756	27,736	(20)		(20)
100091928	VENLO	NLD		01/27/2023		13,136						17,062	30,198	30,150	(48)		(48)
100068350	FORT WASHINGTON	MD		08/25/2021		126,921		(76)			(76)	17,062	143,906	143,846	(60)		(60)
100170044	GREENVILLE	NC		11/08/2024		143,965		(86)			(86)		143,879	143,879			
100031794	CARSON	CA		03/29/2019		143,654		189			189		143,843	143,843			
100034254	LIMERICK	IRL		06/21/2019		159,962		817			817		160,779	160,779			
100091916	ALKMAAR	NLD		01/27/2023		27,972							27,972	30,096		2,124	2,124
100057600	HAGERSTOWN	MD		06/30/2021		143,207		(60)			(60)		143,147	143,147			
100045206	ORLANDO	FL		11/25/2020		143,141		(54)			(54)		143,087	143,087			
100077884	ROTTERDAM	NLD		12/29/2021		31,323							31,323	31,323			
100030360	TUCSON	AZ		12/20/2018		142,972		4			4		142,976	142,976			
100090597	ROOSENDAAL	NLD		12/28/2022		29,212							29,212	29,212			
100144852	UNITED KINGDOM	GBR		03/12/2024		11		2			2		13	13			
100024935	MELROSE PARK	IL		09/20/2018		142,406		791			791		143,197	143,197			
100046077	CHICAGO	IL		11/25/2020		142,938		(368)			(368)		142,570	142,570			
100031608	MORENO VALLEY	CA		03/29/2019		125,703		290			290	16,891	142,884	142,841	(42)		(42)
100068293	NORFOLK	VA		08/25/2021		142,512		(99)			(99)		142,414	142,414			
100025256	APOPKA	FL		09/20/2018		125,885		176			176	16,880	142,940	142,887	(53)		(53)
100071454	KATWIJK	NLD		09/30/2021		31,793							31,793	31,793			
100030246	PITTSBURG	CA		12/20/2018		142,742		105			105		142,848	142,848			
100054657	MILWAUKEE	WI		03/23/2021		125,973		(101)			(101)	16,202	142,074	142,197	123		123
100048877	CAYCE	SC		11/20/2020		142,330		(183)			(183)		142,147	142,147			
100034230	OFFALY	IRL		06/21/2019		156,173		(9,992)			(9,992)		146,181	146,181			
100086304	KATWIJK	NLD		08/29/2022		27,386							27,386	27,386			
100048331	CHELSEA	MA		11/20/2020		142,496		(75)			(75)		142,421	142,421			
100031827	RIVERSIDE	CA		03/29/2019		142,169		133			133		142,302	142,302			
100170016	CLIFTON	CO		11/08/2024		141,806		(38)			(38)		141,769	141,769			
100054187	NEWBURGH	NY		03/23/2021		141,680		2			2		141,682	141,682			
100045082	KELSO	WA		11/19/2020		141,981		3			3		141,984	141,984			
100045055	POMPANO BEACH	FL		11/19/2020		128,253		315			315	12,160	140,729	141,891	(111)	1,273	1,162
100025815	HIALEAH	FL		09/20/2018		141,721		119			119		141,840	141,840			
100075877	CASTRICUM	NLD		11/24/2021		13,871						16,761	30,633	30,587	(46)		(46)
100030969	FRESNO	CA		03/29/2019		141,442		167			167		141,610	141,610			
100055646	CHARLESTON	WV		03/23/2021		141,369		(164)			(164)		141,206	141,206			
100030941	PORTLAND	OR		04/09/2019		141,509		50			50		141,559	141,559			
100055575	HAMPTON	VA		03/23/2021		124,398		328			328	16,720	141,446	141,436	(10)		(10)
100025273	DAVENPORT	FL		09/20/2018		124,565		49			49	16,720	141,334	141,251	(83)		(83)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054147	BALTIMORE	MD		03/23/2021		124,609		(486)			(486)	17,005	141,128	141,126	(2)		(2)
100057844	BALTIMORE	MD		06/30/2021		141,185		(25)			(25)		141,160	141,160			
100047429	AVONDALE	AZ		11/20/2020		140,965		(126)			(126)		140,839	140,839			
100030956	TULARE	CA		03/29/2019		140,954		127			127		141,081	141,081			
100055344	MOONACHIE	NJ		03/23/2021		141,800		(203)			(203)		141,596	141,596			
100024697	CHICAGO	IL		09/20/2018		140,882		90			90		140,972	140,972			
100083323	ENSCHEDE	NLD		05/27/2022		29,137							29,137	29,137			
100055480	FRANKLIN SQUARE	NY		03/23/2021		140,797		(88)			(88)		140,708	140,708			
100137283	NETHERLANDS	NLD		11/28/2023		33,452							33,452	33,452			
100090573	OOSTBURG	NLD		12/28/2022		28,798							28,798	28,798			
100050366	UPPER MARLBORO	MD		11/20/2020		141,347		(384)			(384)		140,963	140,963			
100043956	NEWMAN	CA		08/19/2020		140,699		(129)			(129)		140,569	140,569			
100034698	MEATH	IRL		06/21/2019		155,626		(315)			(315)		155,311	155,311			
100055133	VICTORVILLE	CA		03/23/2021		140,628		(156)			(156)		140,472	140,472			
100057557	HOLIDAY	FL		06/30/2021		140,736		(27)			(27)		140,710	140,710			
100032016	HIGHLAND	CA		03/29/2019		124,160		116			116	16,561	140,837	140,820	(17)		(17)
100067604	VIRGINIA BEACH	VA		09/23/2021		140,572		(91)			(91)		140,481	140,481			
100067450	MASON	OH		09/23/2021		140,489		(69)			(69)		140,420	140,420			
100031828	RIVERSIDE	CA		03/29/2019		140,572		64			64		140,637	140,637			
100043514	CLAREMONT	CA		08/13/2020		141,460		(183)			(183)		141,277	141,277			
100076744	FEDERAL WAY	WA		12/30/2021		140,372		(154)			(154)		140,218	140,218			
100054977	YORBA LINDA	CA		03/23/2021		141,235		(159)			(159)		141,076	141,076			
100057776	BATON ROUGE	LA		06/30/2021		140,294		(77)			(77)		140,218	140,218			
100076320	OMAHA	NE		01/07/2022		140,257		(20)			(20)		140,237	140,237			
100068454	PATERSON	NJ		08/25/2021		140,263		(83)			(83)		140,180	140,180			
100065873	ROTTERDAM	NLD		07/30/2021		15,695						16,379	32,074	32,025	(49)		(49)
100081981	TILBURG	NLD		03/30/2022		13,810						16,379	30,189	30,108	(82)		(82)
100083376	HEERLEN	NLD		05/27/2022		12,662						16,379	29,041	28,976	(64)		(64)
100086333	GORREDIJK	NLD		08/29/2022		10,320						16,695	27,015	26,987	126	(154)	(28)
100070311	GROUW	NLD		08/31/2021		31,876							31,876	31,876			
100091896	ALMELO	NLD		01/27/2023		29,335							29,335	29,335			
100101708	AMSTERDAM	NLD		03/30/2023		29,446							29,446	29,446			
100043604	STATEN ISLAND	NY		08/13/2020		139,935		(84)			(84)		139,851	139,851			
100167492	MEMPHIS	TN		10/31/2024		123,624		(22)			(22)	16,288	139,890	139,826	(64)		(64)
100047312	SAINT LOUIS	MO		11/20/2020		139,934		(102)			(102)		139,832	139,832			
100055572	DEL RIO	TX		03/23/2021		140,022		(163)			(163)		139,860	139,860			
100043934	BETHLEHEM	PA		08/19/2020		140,241		(112)			(112)		140,129	140,129			
100025954	VERO BEACH	FL		09/20/2018		139,643		176			176		139,819	139,819			
100017393	VIRGINIA BEACH	VA		04/26/2018		123,357		135			135	16,243	139,734	139,719	(15)		(15)
100067990	LAS VEGAS	NV		09/23/2021		103,310		(69)			(69)	24,664	127,905	139,549	11,643		11,643
100045874	FRESH MEADOWS	NY		11/25/2020		124,328		(260)			(260)	16,243	140,310	140,254	(56)		(56)
100068583	ROTTERDAM	NLD		08/30/2021		31,710							31,710	31,710			
100157526	ALMELO	NLD		06/27/2024		28,735							28,735	28,735			
100045464	WONDER LAKE	IL		11/25/2020		123,333		(27)			(27)	15,651	138,957	138,946	(12)		(12)
100043932	SAN DIEGO	CA		08/19/2020		139,142		(145)			(145)		138,997	138,997			
100032046	LAKEWOOD	CO		03/29/2019		138,791		141			141		138,931	138,931			
100076307	COLUMBUS	GA		01/07/2022		139,073		(34)			(34)		139,039	139,039			
100026427	ATWATER	CA		09/26/2018		138,989		34			34		139,023	139,023			
100033034	GALWAY	IRL		06/21/2019		136,282		(207)			(207)	16,485	152,560	153,006	446		446
100057994	OCALA	FL		06/30/2021		138,821		(13)			(13)		138,808	138,808			
100024463	SLIDELL	LA		09/20/2018		122,663		303			303	16,106	139,073	139,019	(54)		(54)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031864	MODESTO	CA		03/29/2019		122,529		7			7	16,106	138,642	138,576	(66)		(66)
100048450	CLOVER	SC		11/20/2020		138,483		(265)			(265)		138,218	138,218			
100088551	GRONINGEN	NLD		10/27/2022		30,870							30,870	30,870			
100026210	BALTIMORE	MD		09/20/2018		138,101		197			197		138,298	138,298			
100083315	ROTTERDAM	NLD		05/27/2022		28,574							28,574	28,574			
100121073	NETHERLANDS	NLD		08/28/2023		28,770							28,770	28,770			
100101732	HEERLEN	NLD		03/30/2023		13,034						16,038	29,071	29,010	(62)		(62)
100024774	MIAMI	FL		09/20/2018		121,797		161			161	16,015	137,973	137,942	(31)		(31)
100054599	STATEN ISLAND	NY		03/23/2021		137,634		(119)			(119)		137,515	137,515			
100045865	LAKELAND	FL		11/25/2020		137,729							137,729	137,729			
100044181	UKIAH	CA		08/19/2020		122,328		39			39	15,583	137,950	137,872	(78)		(78)
100044265	ROANOKE	VA		08/19/2020		121,194		142			142	15,988	137,324	137,269	(55)		(55)
100067947	LAKEWOOD	NJ		09/23/2021		121,046		(5)			(5)	15,970	137,010	137,008	(3)		(3)
100024942	OCOEE	FL		09/20/2018		137,038		233			233		137,272	137,272			
100047868	HOLT	MI		11/20/2020		137,060		(107)			(107)		136,953	136,953			
100043477	SAINT CHARLES	IL		08/13/2020		121,053		39			39	15,924	137,016	137,015	(1)		(1)
100070503	VIRGINIA BEACH	VA		09/23/2021		120,971		(88)			(88)	15,924	136,807	136,757	(50)		(50)
100025306	CHESAPEAKE	VA		09/20/2018		121,016		227			227	15,924	137,167	137,113	(54)		(54)
100089692	EINDHOVEN	NLD		11/29/2022		27,838						16,208	44,046	44,299	474	(222)	253
100054804	PENSACOLA	FL		03/23/2021		121,037		(122)			(122)	15,882	136,797	136,795	(1)		(1)
100068344	CHALMETTE	LA		08/25/2021		121,076		(81)			(81)	15,867	136,862	136,879	17		17
100057904	ST AUGUSTINE	FL		06/30/2021		121,162		(5)			(5)	15,867	137,024	136,983	(41)		(41)
100053481	SOUTH HOLLAND	IL		03/23/2021		136,650		(34)			(34)		136,617	136,617			
100025720	NEW HAVEN	CT		09/20/2018		136,723		221			221		136,944	136,944			
100057546	INDEPENDENCE	MO		06/30/2021		136,469		(25)			(25)		136,444	136,444			
100031616	AMITYVILLE	NY		03/29/2019		122,140		181			181	15,733	138,053	138,046	(8)		(8)
100031646	ADELANTO	CA		03/29/2019		136,463		176			176		136,639	136,639			
100050029	MIAMI	FL		11/20/2020		136,555		(120)			(120)		136,436	136,436			
100032117	RENO	NV		03/29/2019		136,511		30			30		136,541	136,541			
100065945	ENSCHEDE	NLD		07/30/2021		31,135							31,135	31,135			
100068526	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		30,967							30,967	30,967			
100082733	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022		27,712							27,712	27,712			
100078624	ALMELO	NLD		01/26/2022		29,508							29,508	29,508			
100078629	HOOGEVEEN	NLD		01/26/2022		29,508							29,508	29,508			
100090583	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		27,790							27,790	27,790			
100130101	NETHERLANDS	NLD		09/26/2023		12,072						15,697	27,769	27,694	(75)		(75)
100054685	OCALA	FL		03/23/2021		120,522		(238)			(238)	15,697	135,980	135,947	(33)		(33)
100047602	ATLANTIC CITY	NJ		11/20/2020		135,735		(16)			(16)		135,719	135,719			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		116,252		57			57	15,461	131,769	135,817	(306)	4,353	4,047
100068390	CLEBURNE	TX		08/25/2021		135,737		(45)			(45)		135,692	135,692			
100057765	CHANDLER	AZ		06/30/2021		135,727		(45)			(45)		135,682	135,682			
100031866	COLTON	CA		03/29/2019		135,253		150			150		135,402	135,402			
100068323	CLEARWATER	FL		08/25/2021		135,392		(86)			(86)		135,306	135,306			
100026883	NAPLES	FL		09/26/2018		135,345		363			363		135,708	135,708			
100088489	ROTTERDAM	NLD		10/27/2022		14,555						15,560	30,115	30,113	(2)		(2)
100110793	LELYSTAD	NLD		06/28/2023		28,377							28,377	28,377			
100088523	ALMELO	NLD		10/27/2022		30,113							30,113	30,113			
100083310	ROTTERDAM	NLD		05/27/2022		27,903							27,903	27,903			
100119572	ROTTERDAM	NLD		07/28/2023		13,195						15,526	28,721	28,655	(66)		(66)
100033753	DONEGAL	IRL		06/21/2019		132,974		(390)			(390)	15,526	148,110	148,072	(37)		(37)
100044503	UNION CITY	CA		11/19/2020		119,531		81			81	15,526	135,138	135,095	(43)		(43)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026008	ALBRIGHTSVILLE	PA		09/20/2018		118,464		395			395	15,515	134,373	134,316	(58)		(58)
100084298	APPINGEDAM	NLD		06/30/2022		27,071							27,071	27,071			
100054964	ELLWOOD CITY	PA		03/23/2021		133,835		(130)			(130)		133,705	133,705			
100068335	CATONSVILLE	MD		08/25/2021		133,937		(69)			(69)		133,868	133,868			
100067862	NEW BRUNSWICK	NJ		09/23/2021		133,847		(66)			(66)		133,781	133,781			
100089716	ROTTERDAM	NLD		11/29/2022		26,641							26,641	26,641			
100032162	ANAHEIM	CA		03/29/2019		133,761		339			339		134,099	134,099			
100049625	JACKSONVILLE	FL		11/20/2020		133,759		(127)			(127)		133,632	133,632			
100032120	ANTIOCH	CA		03/29/2019		134,214		115			115		134,329	134,329			
100031698	VALLEJO	CA		03/29/2019		133,353		18			18		133,371	133,371			
100031995	CHULA VISTA	CA		03/29/2019		133,479		136			136		133,615	133,615			
100032122	OXNARD	CA		03/29/2019		118,818		97			97	15,441	134,355	134,353	(2)		(2)
100047430	ROSELLE	IL		11/20/2020		133,467		(97)			(97)		133,370	133,370			
100031891	GREENACRES	FL		03/29/2019		133,487		186			186		133,673	133,673			
100045112	BURLINGTON	MA		11/19/2020		133,379		306			306		133,684	133,684			
100045668	EVERGREEN	CO		11/25/2020		133,567		(74)			(74)		133,492	133,492			
100032068	LOS ANGELES	CA		03/29/2019		118,091		558			558	15,355	134,004	133,998	(6)		(6)
100030757	NEW RICHMOND	WI		04/09/2019		(14,052)		(1,453)			(1,453)	15,355	(149)		149		149
100034940	DUBLIN	IRL		06/21/2019		133,741		1,204			1,204	15,355	150,300	150,290	(10)		(10)
100045696	BEACH HAVEN	NJ		11/25/2020		117,824		(146)			(146)	15,355	133,033	132,993	(40)		(40)
100044467	MIAMI	FL		11/19/2020		117,816		143			143	15,355	133,314	133,308	(7)		(7)
100030639	BOYNTON BEACH	FL		04/09/2019		132,971		407			407		133,378	133,378			
100031757	BANNING	CA		03/29/2019		133,276		38			38		133,314	133,314			
100175473	LAWRENCEVILLE	GA		12/23/2024		142,053		(160)			(160)		141,894	141,894			
100067801	IDALOU	TX		09/23/2021		132,893		(90)			(90)		132,803	132,803			
100141835	LEEK	NLD		01/29/2024		27,722							27,722	27,722			
100067685	SANDY SPRINGS	GA		09/23/2021		132,805		(19)			(19)		132,787	132,787			
100067749	JACKSONVILLE	FL		09/23/2021		117,561		(78)			(78)	15,287	132,770	132,691	(79)		(79)
100057727	ATHENS	GA		06/30/2021		132,619		(84)			(84)		132,535	132,535			
100030922	LOS ANGELES	CA		04/09/2019		133,542		271			271		133,813	133,813			
100055333	WELLINGTON	FL		03/23/2021		132,575		(36)			(36)		132,539	132,539			
100091890	ROOSENDAAL	NLD		01/27/2023		27,760							27,760	27,760			
100025105	MIAMI	FL		09/20/2018		132,797		348			348		133,146	133,146			
100077804	BAKERSFIELD	CA		12/23/2021		132,418		(180)			(180)		132,238	132,238			
100169890	WILMER	AL		11/08/2024		132,278		(38)			(38)		132,240	132,240			
100080334	LELYSTAD	NLD		02/22/2022		28,876							28,876	28,876			
100081932	FRANEKER	NLD		03/30/2022		28,435							28,435	28,435			
100077907	ENKHUIZEN/HOORN	NLD		12/29/2021		28,940							28,940	28,940			
100101719	OOSTBURG	NLD		03/30/2023		15,549						11,006	26,555	27,810	(17)	1,273	1,256
100025284	HIALEAH	FL		09/20/2018		132,303		202			202		132,505	132,505			
100091917	LEEUWARDEN	NLD		01/27/2023		12,571						15,185	27,755	27,706	(50)		(50)
100091918	LEEUWARDEN	NLD		01/27/2023		27,706							27,706	27,706			
100028092	PHILADELPHIA	PA		10/26/2018		131,901		32			32		131,933	131,933			
100043374	HAINES CITY	FL		08/13/2020		132,249		140			140		132,389	132,389			
100025839	PALM COAST	FL		09/20/2018		131,761		62			62		131,823	131,823			
100043372	PROVIDENCE	RI		08/13/2020		132,065		197			197		132,262	132,262			
100047734	HICKORY	NC		11/20/2020		131,629		(138)			(138)		131,490	131,490			
100047201	CONYERS	GA		11/20/2020		116,541		(57)			(57)	15,128	131,612	131,543	(69)		(69)
100045173	WINTER HAVEN	FL		11/25/2020		116,441		(103)			(103)	15,128	131,466	131,398	(69)		(69)
100057959	CHARLESTON	SC		06/30/2021		131,455		(75)			(75)		131,380	131,380			
100088565	KATWIJK	NLD		10/27/2022		14,554						15,110	29,664	29,650	(14)		(14)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100025413	LAUDERDALE LAKES	FL		09/20/2018		116,276		106			106	15,040	131,422	131,442	20		20
100048760	OAK CREEK	WI		11/20/2020		131,551		(84)			(84)		131,466	131,466			
100057759	MCKINNEY	TX		06/30/2021		133,802		(467)			(467)		133,335	133,335			
100090607	UTRECHT	NLD		12/28/2022		22,397							22,397	22,397			
100025060	MESICK	MI		09/20/2018		131,173		64			64		131,237	131,237			
100024665	SOUTHFIELD	MI		09/20/2018		131,154		86			86		131,240	131,240			
100031673	PALMDALE	CA		03/29/2019		131,128		112			112		131,240	131,240			
100068250	BALTIMORE	MD		08/25/2021		131,174		(89)			(89)		131,085	131,085			
100053881	BIRMINGHAM	AL		03/23/2021		131,203		(92)			(92)		131,111	131,111			
100026633	MERRICK	NY		09/26/2018		131,327		2,161			2,161		133,488	133,488			
100068437	PRIMOS	PA		08/25/2021		115,852		(85)			(85)	15,014	130,781	130,794	13		13
100047615	CLEARWATER	FL		11/20/2020		115,650		128			128	15,014	130,792	130,773	(19)		(19)
100084263	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2022		11,431						15,014	26,445	26,405	(40)		(40)
100045838	WARRENTON	VA		11/25/2020		115,661		(124)			(124)	15,014	130,551	130,559	8		8
100068438	PRIMOS	PA		08/25/2021		115,679		(85)			(85)	15,014	130,607	130,569	(39)		(39)
100054262	COCONUT CREEK	FL		03/23/2021		115,850		(317)			(317)	15,014	130,546	130,507	(39)		(39)
100045948	PHILADELPHIA	PA		11/25/2020		115,239		(200)			(200)	15,014	130,053	130,001	(52)		(52)
100025350	CHICAGO	IL		09/20/2018		114,843		386			386	15,014	130,242	130,188	(54)		(54)
100048052	WEST BLOOMFIELD	MI		11/20/2020		130,049		(134)			(134)		129,915	129,915			
100048852	FORT LAUDERDALE	FL		11/20/2020		129,833		(100)			(100)		129,733	129,733			
100032001	VISTA	CA		03/29/2019		130,335		57			57		130,392	130,392			
100169988	WARNER ROBINS	GA		11/08/2024		129,739		(44)			(44)		129,695	129,695			
100032448	LIMERICK	IRL		06/21/2019		143,229		(298)			(298)		142,931	142,931			
100046377	SHARON HILL	PA		11/25/2020		129,636		(111)			(111)		129,524	129,524			
100108527	DEVENTER	NLD		05/25/2023		26,802							26,802	26,802			
100070287	DEN HAAG	NLD		08/31/2021		29,515							29,515	29,515			
100067824	HOUSTON	TX		09/23/2021		129,896		(103)			(103)		129,793	129,793			
100108528	DEVENTER	NLD		05/25/2023		26,802							26,802	26,802			
100077897	APPINGEDAM	NLD		12/29/2021		28,351							28,351	28,351			
100068243	BAKERSFIELD	CA		08/25/2021		129,620		(67)			(67)		129,553	129,553			
100055768	MONSEY	NY		03/23/2021		130,216		(427)			(427)		129,789	129,789			
100048458	LODI	CA		11/20/2020		130,061		(190)			(190)		129,871	129,871			
100081944	AMSTERDAM	NLD		03/30/2022		30,697							30,697	30,697			
100031838	FORT LAUDERDALE	FL		03/29/2019		131,884		400			400	14,844	147,128	147,093	(34)		(34)
100032173	SALINAS	CA		03/29/2019		114,755		36			36	14,844	129,635	129,610	(25)		(25)
100068380	LAS VEGAS	NV		08/25/2021		129,233		(75)			(75)		129,159	129,159			
100043533	CHINO	CA		08/13/2020		129,637		(50)			(50)		129,587	129,587			
100070416	KNOXVILLE	TN		09/23/2021		116,875		(56)			(56)	10,740	127,559	128,820	(12)	1,273	1,261
100032035	COLTON	CA		03/29/2019		128,787		51			51		128,838	128,838			
100025764	LAS VEGAS	NV		09/20/2018		113,760		118			118	14,787	128,665	128,647	(18)		(18)
100071792	GALVESTON	TX		10/14/2021		113,775		(86)			(86)	14,787	128,475	128,455	(20)		(20)
100048067	LAS VEGAS	NV		11/20/2020		128,337		(223)			(223)		128,114	128,114			
100044685	GLOUCESTER TWP	NJ		11/19/2020		128,442		166			166		128,608	128,608			
100065912	WAGENINGEN/EDE	NLD		07/30/2021		29,356							29,356	29,356			
100082796	ALMELO	NLD		04/27/2022		26,129							26,129	26,129			
100083371	ROTTERDAM	NLD		05/27/2022		11,823						14,741	26,564	26,562	(2)		(2)
100025153	COLUMBIA	MD		09/20/2018		128,306		176			176		128,482	128,482			
100065321	HIALEAH	FL		07/28/2021		128,394		(72)			(72)		128,322	128,322			
100088554	HEERLEN	NLD		10/27/2022		28,665							28,665	28,665			
100088572	HOOGEVEEN	NLD		10/27/2022		13,816						14,795	28,611	28,665	54		54
100031799	PROVIDENCE	RI		03/29/2019		128,399		128			128		128,528	128,528			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046685	WENONAH	NJ		11/25/2020		128,296		44			44		128,340	128,340			
100085033	ZWOLLE	NLD		07/27/2022		25,227							25,227	25,227			
100025272	PARLIER	CA		09/20/2018		127,910		176			176		128,086	128,086			
100024809	LAS VEGAS	NV		09/20/2018		113,341		113			113	14,673	128,127	128,092	(35)		(35)
100050261	ATLANTA	GA		11/20/2020		113,285		(110)			(110)	14,673	127,848	127,812	(36)		(36)
100054047	OZONE PARK	NY		03/23/2021		127,821		(150)			(150)		127,671	127,671			
100030967	ORLANDO	FL		03/29/2019		127,657		96			96		127,752	127,752			
100026304	GREENSBORO	NC		09/20/2018		127,651		237			237		127,888	127,888			
100087646	ALMELO	NLD		09/27/2022		23,600							23,600	23,600			
100073577	ZIERIKZEE	NLD		10/25/2021		28,560							28,560	28,560			
100110803	DEN HAAG	NLD		06/28/2023		26,849							26,849	26,849			
100053920	PEPPERELL	MA		03/23/2021		127,718		(104)			(104)		127,614	127,614			
100067461	SACHSE	TX		09/23/2021		127,256		(89)			(89)		127,167	127,167			
100067520	JUPITER	FL		09/23/2021		127,201		(84)			(84)		127,117	127,117			
100029694	DILLON	CO		10/26/2018		127,156		273			273		127,429	127,429			
100055049	DAVIE	FL		03/23/2021		127,146		(203)			(203)		126,943	126,943			
100048868	COVINGTON	GA		11/20/2020		127,472		(173)			(173)		127,299	127,299			
100071815	PACE	FL		10/14/2021		127,040		(105)			(105)		126,934	126,934			
100047453	BRISTOL	NH		11/20/2020		127,020		(166)			(166)		126,854	126,854			
100045729	COLUMBIA	SC		11/25/2020		126,682		(25)			(25)		126,657	126,657			
100053652	KALISPELL	MT		03/23/2021		127,873		(91)			(91)		127,782	127,782			
100070437	PITTSBURGH	PA		09/23/2021		126,697		(44)			(44)		126,653	126,653			
100031700	NORTH PORT	FL		03/29/2019		127,974		114			114		128,088	128,088			
100076310	MILFORD	DE		01/07/2022		110,513		(41)			(41)	14,641	125,113	126,575	111	1,351	1,462
100078572	ENSCHEDE	NLD		01/26/2022		27,428							27,428	27,428			
100034727	WICKLOW	IRL		06/21/2019		126,079		(199)			(199)	14,559	140,439	140,380	(59)		(59)
100046932	BROOKLYN	NY		11/20/2020		126,597		(143)			(143)		126,454	126,454			
100025542	SUFFOLK	VA		09/20/2018		111,938		126			126	14,502	126,567	126,511	(55)		(55)
100033024	DUBLIN	IRL		06/21/2019		139,668		(317)			(317)		139,351	139,351			
100089649	SNEEK	NLD		11/29/2022		25,130							25,130	25,130			
100089647	ALMELO	NLD		11/29/2022		25,121							25,121	25,121			
100033114	OFFALY	IRL		06/21/2019		139,325		587			587		139,911	139,911			
100057766	LUBBOCK	TX		06/30/2021		126,180		(71)			(71)		126,109	126,109			
100083319	VENLO	NLD		05/27/2022		26,079							26,079	26,079			
100067552	MOUNT LAUREL	NJ		09/23/2021		126,088		(70)			(70)		126,018	126,018			
100055676	HALIFAX	PA		03/23/2021		126,163		(50)			(50)		126,113	126,113			
100031814	PORT ST LUCIE	FL		03/29/2019		125,831		134			134		125,965	125,965			
100175504	OAKLAND PARK	FL		12/23/2024		125,700		(38)			(38)		125,662	125,662			
100045461	SACRAMENTO	CA		11/25/2020		111,196		(78)			(78)	14,423	125,541	125,489	(51)		(51)
100032064	SANTA MARIA	CA		03/29/2019		111,417		114			114	14,423	125,954	125,907	(47)		(47)
100055047	MAYSVILLE	GA		03/23/2021		125,625		(85)			(85)		125,540	125,540			
100054579	KINGS PARK	NY		03/23/2021		125,600		(136)			(136)		125,465	125,465			
100060228	OMAHA	NE		06/25/2021		125,615		(41)			(41)		125,573	125,573			
100031974	SAN BERNARDINO	CA		03/29/2019		126,049		135			135		126,184	126,184			
100025447	WOONSOCKET	RI		09/20/2018		125,429		81			81		125,510	125,510			
100047535	CAMPBELL	CA		11/20/2020		126,124		24			24		126,148	126,148			
100175422	COVINGTON	GA		12/23/2024		125,375		(36)			(36)		125,340	125,340			
100033494	KILDARE	IRL		06/21/2019		139,671		85			85		139,756	139,756			
100047545	WELLESLEY	MA		11/20/2020		125,233		(160)			(160)		125,073	125,073			
100055456	MEDINA	OH		03/23/2021		110,746		(128)			(128)	14,332	124,950	124,921	(29)		(29)
100026323	PHOENIX	AZ		09/20/2018		110,501		137			137	14,332	124,969	124,930	(39)		(39)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100046873	HOUSTON	TX		11/20/2020		124,814		(173)			(173)		124,642	124,642			
100043975	ELLWOOD CITY	PA		08/19/2020		110,684		68			68	14,332	125,084	125,033	(51)		(51)
100057540	AUGUSTA	GA		06/30/2021		110,363		(25)			(25)	14,332	124,669	124,589	(80)		(80)
100067562	STEPHENVILLE	TX		09/23/2021		124,599		(82)			(82)		124,517	124,517			
100024581	RIO RANCHO	NM		09/20/2018		124,593		210			210		124,803	124,803			
100033931	DUBLIN	IRL		06/21/2019		139,025		544			544		139,569	139,569			
100065909	WAGENINGEN/EDE	NLD		07/30/2021		28,466							28,466	28,466			
100083373	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		25,757							25,757	25,757			
100085044	EMMEN	NLD		07/27/2022		24,492							24,492	24,492			
100089695	HEERLEN	NLD		11/29/2022		24,782							24,782	24,782			
100068497	MESQUITE	TX		08/25/2021		124,482		(98)			(98)		124,384	124,384			
100103340	CASTRICUM	NLD		04/28/2023		8,601						14,235	22,836	26,443	(169)	3,776	3,607
100055164	MILWAUKEE	WI		03/23/2021		124,462		(317)			(317)		124,145	124,145			
100044649	BOTHELL	WA		11/19/2020		124,898		94			94		124,992	124,992			
100049183	DECATUR	GA		11/20/2020		124,222		(149)			(149)		124,073	124,073			
100057985	HARVEST	AL		06/30/2021		124,064		(66)			(66)		123,998	123,998			
100043955	BRONX	NY		08/19/2020		123,874							123,874	123,874			
100068296	COVINGTON	KY		08/25/2021		123,921		(55)			(55)		123,866	123,866			
100088490	HEERLEN	NLD		10/27/2022		27,656							27,656	27,656			
100067776	GEORGETOWN	KY		09/23/2021		123,881		(80)			(80)		123,801	123,801			
100085136	ENSCHEDE	NLD		07/27/2022		25,831							25,831	25,831			
100102558	DALLAS	TX		06/07/2023		(14,164)		4			4	14,195	35		(35)		(35)
100054264	SOUTHAMPTON	PA		03/23/2021		109,831		(136)			(136)	14,195	123,890	123,850	(40)		(40)
100082732	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022		25,126							25,126	25,126			
100081988	S-HERTOGENBOSCH	NLD		03/30/2022		12,368						14,172	26,541	26,539	(1)		(1)
100081987	S-HERTOGENBOSCH	NLD		03/30/2022		12,404						14,172	26,577	26,539	(37)		(37)
100081901	ROTTERDAM	NLD		03/30/2022		12,372						14,161	26,533	26,539	7		7
100091895	ALMELO	NLD		01/27/2023		25,859							25,859	25,859			
100049562	PHOENIX	AZ		11/20/2020		124,115		100			100		124,215	124,215			
100046145	CLEVELAND	OH		11/25/2020		123,603		(32)			(32)		123,571	123,571			
100031403	ANDERSON	CA		03/29/2019		241		(241)			(241)						
100025154	SANFORD	FL		09/20/2018		123,209		93			93		123,302	123,302			
100055518	CHICAGO	IL		03/23/2021		123,644		(188)			(188)		123,457	123,457			
100068640	LEEUWARDEN	NLD		08/30/2021		28,077							28,077	28,077			
100053787	QUEENSBURY	NY		03/23/2021		122,917		(149)			(149)		122,767	122,767			
100054747	KOKOMO	IN		03/23/2021		122,898		(89)			(89)		122,809	122,809			
100032937	CLARE	IRL		06/21/2019		123,281		411			411	14,104	137,797	137,736	(61)		(61)
100025382	CHICAGO	IL		09/20/2018		122,636		656			656		123,292	123,292			
100047957	LOXAHATCHEE	FL		11/20/2020		123,606		(203)			(203)		123,403	123,403			
100068297	EVANS	CO		08/25/2021		122,777		(68)			(68)		122,709	122,709			
100054554	CLEVELAND	OH		03/23/2021		122,624		69			69		122,693	122,693			
100031792	STOCKTON	CA		03/29/2019		99,276		96			96		99,371	123,185		23,814	23,814
100031595	SACRAMENTO	CA		03/29/2019		122,572		208			208		122,780	122,780			
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		122,394		139			139		122,533	122,533			
100057856	RAPID CITY	SD		06/30/2021		122,476		(5)			(5)		122,471	122,471			
100047996	RIVERHEAD	NY		11/20/2020		122,278		(127)			(127)		122,151	122,151			
100049976	BEAVERTON	OR		11/20/2020		122,215		(99)			(99)		122,116	122,116			
100049603	DENVER	CO		11/20/2020		122,719		(108)			(108)		122,611	122,611			
100045756	BROOKLYN	NY		11/25/2020		122,599		24			24		122,623	122,623			
100046586	GLOUCESTER CITY	NJ		11/25/2020		122,006		(116)			(116)		121,889	121,889			
100054502	NEWPORT NEWS	VA		03/23/2021		108,068		(397)			(397)	14,228	121,898	121,995	96		96

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057806	FORT MYERS	FL		06/30/2021		122,199		(22)			(22)		122,177	122,177			
100034584	SLIGO	IRL		06/21/2019		135,408		846			846		136,254	136,254			
100048299	EUGENE	OR		11/20/2020		107,868		(63)			(63)	13,990	121,795	121,788	(7)		(7)
100031572	MODESTO	CA		03/29/2019		107,937		49			49	13,990	121,977	121,938	(39)		(39)
100047472	SACRAMENTO	CA		11/20/2020		108,165		(179)			(179)	13,990	121,977	121,923	(54)		(54)
100047943	LEMON GROVE	CA		11/20/2020		109,008		(167)			(167)	13,977	122,819	122,741	(77)		(77)
100026892	SELMA	CA		09/26/2018		121,672		395			395		122,067	122,067			
100057785	AVENUE	MD		06/30/2021		121,750		(47)			(47)		121,703	121,703			
100145449	UNITED KINGDOM	GBR		03/12/2024		53		(30)			(30)		23	23			
100033916	CORK	IRL		06/21/2019		121,777		459			459	13,934	136,170	136,168	(2)		(2)
100068529	TILBURG	NLD		08/30/2021		30,969							30,969	30,969			
100025899	TAMPA	FL		09/20/2018		121,459		169			169		121,628	121,628			
100060325	CUDAHY	WI		06/25/2021		121,559		(51)			(51)		121,508	121,508			
100017719	PATERSON	NJ		04/26/2018		100,363		373			373		100,736	121,659		20,924	20,924
100046142	CAROL STREAM	IL		11/25/2020		121,880		(74)			(74)		121,805	121,805			
100055197	LAKE OSWEGO	OR		03/23/2021		121,569		(57)			(57)		121,512	121,512			
100024554	SOUTHFIELD	MI		09/20/2018		107,134		79			79	13,899	121,112	121,081	(31)		(31)
100088504	HILVERSUM	NLD		10/27/2022		27,797							27,797	27,797			
100085112	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		20,373						13,889	34,262	34,228	(35)		(35)
100050110	BRONX	NY		11/20/2020		106,868		(367)			(367)	13,888	120,390	120,362	(27)		(27)
100077868	GORREDIJK	NLD		12/29/2021		26,387							26,387	26,387			
100071770	TORRINGTON	CT		10/14/2021		120,627		(86)			(86)		120,542	120,542			
100082770	HEERLEN	NLD		04/27/2022		10,687						13,877	24,563	24,545	(18)		(18)
100054277	NORTH LIBERTY	IA		03/23/2021		120,594		(119)			(119)		120,476	120,476			
100032093	IRVING	TX		03/29/2019		120,555		267			267		120,822	120,822			
100033745	GALWAY	IRL		06/21/2019		133,095		464			464		133,559	133,559			
100047046	OAKLAND	CA		11/20/2020		106,619		(191)			(191)	13,854	120,282	120,229	(53)		(53)
100090603	ALMELO	NLD		12/28/2022		24,608							24,608	24,608			
100067595	EL PASO	TX		09/23/2021		120,869		(169)			(169)		120,700	120,700			
100047498	LAS VEGAS	NV		11/20/2020		106,309		(122)			(122)	13,820	120,006	119,999	(7)		(7)
100025347	JACKSONVILLE	FL		09/20/2018		119,983		155			155		120,138	120,138			
100082228	PUERTO VALLARTA	MEX		04/14/2022		106,107						13,820	119,927	119,883	(43)		(43)
100053727	LORETTO	PA		03/23/2021		119,865		(63)			(63)		119,802	119,802			
100031850	HOLLYWOOD	FL		03/29/2019		120,114		82			82		120,196	120,196			
100025667	ELGIN	IL		09/20/2018		119,807		85			85		119,892	119,892			
100067494	SEWELL	NJ		09/23/2021		119,989		(90)			(90)		119,899	119,899			
100054924	LAGRANGE	GA		03/23/2021		105,964		(360)			(360)	13,786	119,390	119,351	(38)		(38)
100032022	FAIRFIELD	CA		03/29/2019		106,011		192			192	13,786	119,989	119,937	(52)		(52)
100031825	BAKERSFIELD	CA		03/29/2019		119,737		313			313		120,051	120,051			
100032060	SAN DIEGO	CA		03/29/2019		119,799		39			39		119,838	119,838			
100054587	PINELLAS PARK	FL		03/23/2021		119,525		(246)			(246)		119,279	119,279			
100044945	FORT WORTH	TX		11/19/2020		119,403		189			189		119,591	119,591			
100032095	SALINAS	CA		03/29/2019		105,759		276			276	13,758	119,793	119,761	(31)		(31)
100077896	APPINGEDAM	NLD		12/29/2021		26,148							26,148	26,148			
100053959	STOUGHTON	MA		03/23/2021		119,394		(66)			(66)		119,327	119,327			
100103346	HEERLEN	NLD		04/28/2023		141,030							141,030	141,030			
100090596	ALMELO	NLD		12/28/2022		24,396							24,396	24,396			
100153782	SPIJKENISSE	NLD		05/30/2024		24,907							24,907	24,907			
100067696	LEHIGH ACRES	FL		09/23/2021		119,304		(45)			(45)		119,258	119,258			
100057620	KANSAS CITY	MO		06/30/2021		119,298		(65)			(65)		119,233	119,233			
100045356	MINNEAPOLIS	MN		11/25/2020		119,179		(29)			(29)		119,150	119,150			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031624	CHICAGO	IL		03/29/2019		119,102		112			112		119,214	119,214			
100047541	STONE MOUNTAIN	GA		11/20/2020		105,440		(118)			(118)	13,695	119,017	119,008	(9)		(9)
100057799	MOORE	SC		06/30/2021		105,842		(90)			(90)	13,695	119,446	119,394	(52)		(52)
100046365	PINNACLE	NC		11/25/2020		105,420		(104)			(104)	13,695	119,011	118,959	(52)		(52)
100050229	NAMPA	ID		11/20/2020		118,862		(133)			(133)		118,729	118,729			
100025008	JACKSONVILLE	FL		09/20/2018		118,941		83			83		119,024	119,024			
100033547	LONGFORD	IRL		06/21/2019		132,116		406			406		132,522	132,522			
100053470	TRENTON	NJ		03/23/2021		118,793		322			322		119,115	119,115			
100055323	PLEASANTVILLE	NJ		03/23/2021		118,899		(47)			(47)		118,852	118,852			
100047790	SANDY HOOK	CT		11/20/2020		105,970		(421)			(421)	13,649	119,199	119,197	(2)		(2)
100025478	MOBILE	AL		09/20/2018		105,190		147			147	13,649	118,985	118,922	(63)		(63)
100057541	MISSOURI CITY	TX		06/30/2021		104,940		(44)			(44)	13,649	118,545	118,551	6		6
100068306	CINCINNATI	OH		08/25/2021		105,009		(74)			(74)	13,649	118,584	118,543	(41)		(41)
100057700	SUMTER	SC		06/30/2021		118,544		(65)			(65)		118,479	118,479			
100049111	STOCKTON	CA		11/20/2020		105,335		(196)			(196)	13,649	118,788	118,733	(54)		(54)
100028015	EARLEVILLE	MD		10/26/2018		118,332		57			57		118,389	118,389			
100055696	METAMORA	IL		03/23/2021		118,319		(100)			(100)		118,220	118,220			
100054889	HAYDEN	ID		03/23/2021		104,838		(78)			(78)	13,649	118,409	118,377	(32)		(32)
100048704	GHENT	NY		11/20/2020		104,531		(208)			(208)	13,649	117,972	117,950	(22)		(22)
100070493	COLUMBIA	SC		09/23/2021		74,643		(67)			(67)	29,049	103,625	118,198	14,573		14,573
100055076	ROCHESTER	NY		03/23/2021		104,569		5			5	13,649	118,223	118,160	(63)		(63)
100057680	PHILADELPHIA	PA		06/30/2021		104,637		(63)			(63)	13,649	118,223	118,163	(60)		(60)
100046668	NORTH MIAMI	FL		11/25/2020		117,993		(40)			(40)		117,953	117,953			
100031643	FRESNO	CA		03/29/2019		118,083		36			36		118,120	118,120			
100026295	SAINT FRANCIS	WI		09/20/2018		118,046		153			153		118,200	118,200			
100048058	LAS VEGAS	NV		11/20/2020		118,029		(114)			(114)		117,914	117,914			
100054642	GREENVILLE	NC		03/23/2021		118,311		(153)			(153)		118,159	118,159			
100025636	WAUCONDA	IL		09/20/2018		118,341		43			43		118,385	118,385			
100046408	GROVETOWN	GA		11/25/2020		118,027		(133)			(133)		117,895	117,895			
100067999	SAN ANTONIO	TX		09/23/2021		117,761		(21)			(21)		117,741	117,741			
100067831	AMARILLO	TX		09/23/2021		117,757		(82)			(82)		117,675	117,675			
100032134	CORONA	CA		03/29/2019		117,660		80			80		117,740	117,740			
100024648	WINTER SPRINGS	FL		09/20/2018		117,582		71			71		117,653	117,653			
100031971	NEVADA CITY	CA		03/29/2019		117,933		81			81		118,015	118,015			
100175433	KANSAS CITY	KS		12/23/2024		117,506		(37)			(37)		117,469	117,469			
100055782	FORT EDWARD	NY		03/23/2021		117,316		(36)			(36)		117,281	117,281			
100024805	NORCROSS	GA		09/20/2018		103,156		217			217	13,279	116,652	117,384	732		732
100053825	MAPLE GROVE	MN		03/23/2021		106,020		(66)			(66)	9,802	115,755	117,011	(18)	1,273	1,255
100031576	YUBA CITY	CA		03/29/2019		117,190		366			366		117,556	117,556			
100121062	NETHERLANDS	NLD		08/28/2023		94,907						13,535	108,443	108,401	(41)		(41)
100090582	DEN HAAG	NLD		12/28/2022		23,972							23,972	23,972			
100091894	APELDOORN	NLD		01/27/2023		24,555							24,555	24,555			
100057772	HASTINGS	NE		06/30/2021		117,229		(72)			(72)		117,157	117,157			
100102559	DALLAS	TX		06/07/2023		(7)		7			7						
100045350	MINNEAPOLIS	MN		11/25/2020		117,831		(320)			(320)		117,511	117,511			
100067617	JACKSONVILLE	FL		09/23/2021		117,161		(77)			(77)		117,084	117,084			
100030993	HAMILTON TWP	NJ		03/29/2019		103,729		362			362	13,479	117,570	117,538	(32)		(32)
100031991	CAPE CORAL	FL		03/29/2019		103,552		29			29	13,479	117,060	117,004	(56)		(56)
100068372	DALLAS	TX		08/25/2021		103,487		(57)			(57)	13,479	116,909	116,873	(35)		(35)
100025756	DOUGLAS	AZ		09/20/2018		103,376		91			91	13,479	116,945	116,915	(30)		(30)
100033003	CAVAN	IRL		06/21/2019		129,546		(372)			(372)		129,174	129,174			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070335	ROTTERDAM	NLD		08/31/2021		13,031						13,467	26,499	26,563	65		65
100078504	DEN HAAG	NLD		01/26/2022		25,292							25,292	25,292			
100031978	BEAUMONT	CA		03/29/2019		116,595		152			152		116,747	116,747			
100068186	ARLINGTON	VA		08/25/2021		103,201		(86)			(86)	13,444	116,560	116,559	(1)		(1)
100070502	KEMP	TX		09/23/2021		103,320		(83)			(83)	13,344	116,581	116,530	(51)		(51)
100025343	MARDELA SPRINGS	MD		09/20/2018		116,285		431			431		116,716	116,716			
100047983	MERRITT ISLAND	FL		11/20/2020		116,361		(67)			(67)		116,294	116,294			
100031611	RANCHO CORDOVA	CA		03/29/2019		116,811		66			66		116,877	116,877			
100075848	ARNHEM	NLD		11/24/2021		25,097							25,097	25,097			
100088571	HOOGEVEEN	NLD		10/27/2022		25,944							25,944	25,944			
100091913	LEEUWARDEN	NLD		01/27/2023		10,934						13,412	24,346	24,338	(9)		(9)
100030013	LITTLE ROCK	AR		12/20/2018		116,591		50			50		116,641	116,641			
100017283	HUNTSVILLE	AL		04/26/2018		116,402		(172)			(172)		116,230	116,230			
100068063	BALTIMORE	MD		09/23/2021		116,556		36			36		116,592	116,592			
100049630	AURORA	CO		11/20/2020		116,032		(112)			(112)		115,919	115,919			
100025499	CALERA	AL		09/20/2018		115,931		121			121		116,052	116,052			
100068643	LEEUWARDEN	NLD		08/30/2021		26,543							26,543	26,543			
100026585	FARMINGDALE	NY		09/26/2018		115,560		1,156			1,156		116,716	116,716			
100067854	OCALA	FL		09/23/2021		102,623		(107)			(107)	13,376	115,893	115,862	(31)		(31)
100067874	OCALA	FL		09/23/2021		102,663		(107)			(107)	13,376	115,933	115,862	(71)		(71)
100068261	HANOVER	PA		08/25/2021		115,734		(74)			(74)		115,660	115,660			
100068262	HANOVER	PA		08/25/2021		115,734		(74)			(74)		115,660	115,660			
100046105	SAN DIEGO	CA		11/25/2020		116,343		(225)			(225)		116,118	116,118			
100055511	COLUMBUS	GA		03/23/2021		115,609		(304)			(304)		115,305	115,305			
100145517	UNITED KINGDOM	GBR		03/12/2024		30		(6)			(6)		23	23			
100029834	PLAINFIELD	IL		10/26/2018		102,728		209			209	13,331	116,267	116,206	(61)		(61)
100030404	ATLANTA	GA		12/20/2018		99,718		169			169	13,699	113,587	115,730	517	1,626	2,143
100031519	SOMERSET	NJ		03/29/2019		115,871		254			254		116,125	116,125			
100047781	PORT SAINT LUCIE	FL		11/20/2020		115,387		(117)			(117)		115,269	115,269			
100044370	LONGMONT	CO		11/19/2020		115,848		6			6		115,853	115,853			
100024980	SPENCER	MA		09/20/2018		115,011		183			183		115,194	115,194			
100025481	PALATINE	IL		09/20/2018		115,378		165			165		115,544	115,544			
100031682	EL CENTRO	CA		03/29/2019		114,803		6			6		114,809	114,809			
100071538	WINTER HAVEN	FL		10/14/2021		101,681		(54)			(54)	13,308	114,935	114,915	(20)		(20)
100032129	ANTIOCH	CA		03/29/2019		101,577		114			114	13,308	115,000	114,958	(41)		(41)
100029854	MIDDLEBORO	MA		12/20/2018		101,686		185			185	13,308	115,179	115,122	(56)		(56)
100034891	LIMERICK	IRL		06/21/2019		129,505		(420)			(420)		129,084	129,084			
100045517	STOCKTON	CA		11/25/2020		101,856		(144)			(144)	13,171	114,882	114,832	(51)		(51)
100043853	RICHMOND	CA		08/19/2020		115,120		(145)			(145)		114,976	114,976			
100026274	HOUSTON	TX		09/20/2018		114,212		132			132		114,344	114,344			
100083396	SPIJKENISSE	NLD		05/27/2022		23,610							23,610	23,610			
100083397	SPIJKENISSE	NLD		05/27/2022		23,610							23,610	23,610			
100090602	LEEUWARDEN	NLD		12/28/2022		23,335							23,335	23,335			
100167499	PETERSBURG	VA		10/31/2024		114,004		(30)			(30)		113,974	113,974			
100048599	CHICAGO	IL		11/20/2020		113,935		96			96		114,031	114,031			
100044648	MONTCLAIR	CA		11/19/2020		114,090		85			85		114,175	114,175			
100054052	EWING	NJ		03/23/2021		113,599		(86)			(86)		113,513	113,513			
100067527	HUBERT	NC		09/23/2021		100,431		(65)			(65)	13,206	113,572	113,500	(71)		(71)
100169884	PHILADELPHIA	PA		11/08/2024		113,442		(35)			(35)		113,406	113,406			
100067570	OCEAN CITY	MD		09/23/2021		113,524		(77)			(77)		113,446	113,446			
100057694	PHOENIX	AZ		06/30/2021		113,482		(46)			(46)		113,436	113,436			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100044472	BRIDGEPORT	CT		11/19/2020		113,393		(30)			(30)		113,363	113,363			
100025600	CORDOVA	TN		09/20/2018		113,273		56			56		113,329	113,329			
100024576	BAKERSFIELD	CA		09/20/2018		100,570		382			382	13,138	114,090	114,024	(66)		(66)
100048433	DELTONA	FL		11/20/2020		100,416		(161)			(161)	13,137	113,393	113,313	(80)		(80)
100054962	FAIRBURN	GA		03/23/2021		100,148		(147)			(147)	13,137	113,138	113,092	(47)		(47)
100030575	GLEN GARDNER	NJ		12/20/2018		113,291		178			178		113,469	113,469			
100067514	TULSA	OK		09/23/2021		112,928		(57)			(57)		112,871	112,871			
100054142	PHILADELPHIA	PA		03/23/2021		113,114		(64)			(64)		113,050	113,050			
100083309	HEERLEN	NLD		05/27/2022		10,261						13,116	23,377	23,342	(35)		(35)
100034301	GALWAY	IRL		06/21/2019		128,165		643			643		128,808	128,808			
100031872	SACRAMENTO	CA		03/29/2019		112,797		70			70		112,866	112,866			
100025467	SHOREWOOD	IL		09/20/2018		99,727		130			130	13,103	112,961	112,933	(28)		(28)
100055479	MONTEBELLO	CA		03/23/2021		99,736		(55)			(55)	13,103	112,784	112,753	(31)		(31)
100067393	PLAYAS DE ROSARITO	MEX		08/13/2021		112,902							112,902	112,902			
100076286	GREENSBORO	NC		01/07/2022		112,647		(25)			(25)		112,622	112,622			
100068256	NORMAN	OK		08/25/2021		112,622		(79)			(79)		112,543	112,543			
100080285	HOOGEVEEN	NLD		02/22/2022		24,573							24,573	24,573			
100077905	VENLO	NLD		12/29/2021		11,581						13,058	24,638	24,627	(11)		(11)
100026277	MCDONOUGH	GA		09/20/2018		112,778		104			104		112,882	112,882			
100033991	DUBLIN	IRL		06/21/2019		178,275		486			486		178,761	178,761			
100070440	LAPEER	MI		09/23/2021		112,499		(36)			(36)		112,463	112,463			
100031705	SACRAMENTO	CA		03/29/2019		112,602		318			318		112,919	112,919			
100076112	AKRON	OH		01/07/2022		112,487		(85)			(85)		112,401	112,401			
100024723	MIAMI	FL		09/20/2018		112,255		131			131		112,387	112,387			
100048496	TUCSON	AZ		11/20/2020		112,465		(152)			(152)		112,313	112,313			
100057990	TULARE	CA		06/30/2021		112,580		(91)			(91)		112,489	112,489			
100071874	LEWISTON	ME		10/14/2021		112,404		(79)			(79)		112,325	112,325			
100067861	CANYON	TX		09/23/2021		112,348		(79)			(79)		112,269	112,269			
100031695	FORT LAUDERDALE	FL		03/29/2019		112,624		44			44		112,668	112,668			
100075845	ARNHEM	NLD		11/24/2021		24,201							24,201	24,201			
100088526	ENKHUIZEN/HOORN	NLD		10/27/2022		25,017							25,017	25,017			
100091891	LEEUWARDEN	NLD		01/27/2023		10,497						12,967	23,464	23,468	5		5
100057593	KANSAS CITY	KS		06/30/2021		99,143		(42)			(42)	12,967	112,067	112,011	(57)		(57)
100025237	SAINT CLAIR SHORES	MI		09/20/2018		99,025		175			175	12,967	112,166	112,142	(24)		(24)
100065475	MOUNT HOLLY	NC		07/28/2021		99,164		(65)			(65)	12,967	112,065	112,003	(62)		(62)
100067937	NORMAN	OK		09/23/2021		99,004		(56)			(56)	12,967	111,915	111,905	(11)		(11)
100049584	WEST YARMOUTH	MA		11/20/2020		99,091		(152)			(152)	12,967	111,907	111,873	(34)		(34)
100057532	WINSTON SALEM	NC		06/30/2021		99,051		3			3	12,967	112,021	111,967	(54)		(54)
100082004	AMSTERDAM	NLD		03/30/2022		27,710							27,710	27,710			
100119567	UTRECHT	NLD		07/28/2023		23,717							23,717	23,717			
100045692	SAINT CLOUD	FL		11/25/2020		111,380		(75)			(75)		111,305	111,305			
100054610	KANKAKEE	IL		03/23/2021		111,391		(84)			(84)		111,307	111,307			
100030894	CRESCENT CITY	CA		04/09/2019		98,820		159			159	12,921	111,901	111,854	(46)		(46)
100047194	EUGENE	OR		11/20/2020		111,918		(16)			(16)		111,902	111,902			
100080284	HOOGEVEEN	NLD		02/22/2022		24,256							24,256	24,256			
100068473	ORLANDO	FL		08/25/2021		119,698		(1,212)			(1,212)		118,486	118,486			
100085093	EMMEN	NLD		07/27/2022		(4,440)						18,316	13,876	21,839	7,963		7,963
100032814	DUBLIN	IRL		06/21/2019		122,440		510			510		122,950	122,950			
100046642	ROSEVILLE	MI		11/25/2020		111,286		(498)			(498)		110,787	110,787			
100053932	MILLSTADT	IL		03/23/2021		110,919		(507)			(507)		110,412	110,412			
100047039	CLEAR LAKE	MN		11/20/2020		110,769		(227)			(227)		110,543	110,543			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076319	OKLAHOMA CITY	OK		01/07/2022		110,731		(31)			(31)		110,699	110,699			
100025719	ORLANDO	FL		09/20/2018		110,551		41			41		110,592	110,592			
100045308	SUMMITVILLE	NY		11/25/2020		111,105		(310)			(310)		110,795	110,795			
100053436	MISSION VIEJO	CA		03/23/2021		97,673		(10)			(10)	13,211	110,875	111,150	454	(179)	276
100025122	SLIDELL	LA		09/20/2018		110,208		86			86		110,294	110,294			
100031749	MESA	AZ		03/29/2019		97,335		151			151	12,864	110,350	110,340	(10)		(10)
100024880	WEST PALM BEACH	FL		09/20/2018		111,549		569			569		112,119	112,119			
100057685	NEW PORT RICHEY	FL		06/30/2021		110,592		(99)			(99)		110,493	110,493			
100048131	SEMINOLE	FL		11/20/2020		110,273		(275)			(275)		109,998	109,998			
100032136	PITTSBURG	CA		03/29/2019		97,286		190			190	12,853	110,329	110,319	(10)		(10)
100075918	NAZARETH	PA		01/07/2022		97,301		(44)			(44)	12,853	110,110	110,069	(41)		(41)
100025547	PHOENIX	AZ		09/20/2018		110,095		(26)			(26)		110,069	110,069			
100067478	ALLENTOWN	PA		09/23/2021		110,037		(62)			(62)		109,975	109,975			
100030348	LAKELAND	FL		12/20/2018		110,404		219			219		110,623	110,623			
100045466	CINCINNATI	OH		11/25/2020		110,558		(108)			(108)		110,449	110,449			
100031938	EAST ORANGE	NJ		03/29/2019		97,133		244			244	12,830	110,207	110,205	(2)		(2)
100065882	ALMELO	NLD		07/30/2021		26,246							26,246	26,246			
100044716	WEST PARK	FL		11/19/2020		97,113		53			53	12,830	109,996	109,949	(47)		(47)
100030912	FORT COLLINS	CO		04/09/2019		110,230		175			175		110,404	110,404			
100049211	NORTH ADAMS	MA		11/20/2020		109,782		(167)			(167)		109,616	109,616			
100026394	LAVEEN	AZ		09/26/2018		109,825		12			12		109,837	109,837			
100024630	ORLANDO	FL		09/20/2018		109,413		28			28		109,442	109,442			
100044050	HOUMA	LA		08/19/2020		96,399		101			101	12,796	109,296	109,272	(24)		(24)
100046318	SELMA	VA		11/25/2020		95,718		(91)			(91)	12,796	108,424	108,417	(7)		(7)
100080286	HOOGEVEEN	NLD		02/22/2022		11,027						12,796	23,823	23,780	(42)		(42)
100108524	HEERLEN	NLD		05/25/2023		22,514							22,514	22,514			
100081990	S-HERTOGENBOSCH	NLD		03/30/2022		10,652						12,796	23,448	23,417	(31)		(31)
100081989	S-HERTOGENBOSCH	NLD		03/30/2022		10,681						12,796	23,478	23,417	(60)		(60)
100081951	LEIDEN	NLD		03/30/2022		23,417							23,417	23,417			
100082760	KATWIJK	NLD		04/27/2022		22,170							22,170	22,170			
100089651	FRANEKER	NLD		11/29/2022		21,685							21,685	21,685			
100101715	LELYSTAD	NLD		03/30/2023		22,903							22,903	22,903			
100053812	HOOD RIVER	OR		03/23/2021		109,064		(178)			(178)		108,886	108,886			
100026843	TULARE	CA		09/26/2018		108,817		44			44		108,861	108,861			
100067581	RIVERDALE	GA		09/23/2021		108,706		(61)			(61)		108,645	108,645			
100031921	CHICAGO	IL		03/29/2019		108,683		205			205		108,888	108,888			
100046549	HOUSTON	TX		11/25/2020		108,584		(92)			(92)		108,493	108,493			
100031763	MESA	AZ		03/29/2019		108,390		14			14		108,404	108,404			
100168669	DALLAS	TX		09/25/2024		(34)		34			34						
100031751	VACAVILLE	CA		03/29/2019		108,184		1,257			1,257		109,442	109,442			
100048494	TAMPA	FL		11/20/2020		95,433		6			6	12,739	108,178	108,177	(1)		(1)
100121051	NETHERLANDS	NLD		08/28/2023		22,562							22,562	22,562			
100045882	HOLMDEL	NJ		11/25/2020		96,085		(281)			(281)	12,739	108,543	108,512	(32)		(32)
100055466	BELLE GLADE	FL		03/23/2021		95,502		(75)			(75)	12,739	108,167	108,114	(52)		(52)
100032088	OCEANSIDE	CA		03/29/2019		107,765		82			82		107,847	108,189		342	342
100031774	OROVILLE	CA		03/29/2019		108,052		52			52		108,105	108,105			
100133971	PAULSBORO	NJ		10/25/2023		(61)		491			491		431	431			
100045019	MERIDIAN	ID		11/19/2020		108,264		(71)			(71)		108,193	108,193			
100017651	MILWAUKEE	WI		04/26/2018		107,995		358			358		108,353	108,353			
100053547	FAYETTEVILLE	NC		03/23/2021		108,116		(282)			(282)		107,835	107,835			
100025414	ANTIOCH	IL		09/20/2018		94,629		393			393	12,947	107,969	108,057	206	(118)	88

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029676	BOISE	ID		10/26/2018		107,698		10			10		107,709	107,709			
100053567	COLUMBUS	GA		03/23/2021		107,630		(57)			(57)		107,574	107,574			
100033530	LOUTH	IRL		06/21/2019		119,756		688			688		120,444	120,444			
100054709	GENEVA	GA		03/23/2021		95,458		(56)			(56)		95,402	107,475		12,073	12,073
100070299	AMSTERDAM	NLD		08/31/2021		24,497							24,497	24,497			
100047195	BROOKLYN	NY		11/20/2020		107,509		(386)			(386)		107,123	107,123			
100044782	APOPKA	FL		11/19/2020		107,499		(222)			(222)		107,278	107,278			
100047210	ACWORTH	GA		11/20/2020		94,947		(98)			(98)	12,648	107,497	107,466	(32)		(32)
100047666	PHILADELPHIA	PA		11/20/2020		107,443		(356)			(356)		107,087	107,087			
100025383	BIRMINGHAM	AL		09/20/2018		107,367		278			278		107,645	107,645			
100047231	PERRIS	CA		11/20/2020		107,552		(182)			(182)		107,369	107,369			
100175548	NEWPORT	ME		11/08/2024		94,476		(42)			(42)	12,626	107,060	107,059	(2)		(2)
100053994	HI HAT	KY		03/23/2021		94,387		169			169	12,626	107,181	107,129	(53)		(53)
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		94,426						12,626	107,051	107,039	(12)		(12)
100055093	STATESBORO	GA		03/23/2021		94,555		(151)			(151)	12,626	107,029	106,990	(39)		(39)
100044109	LOS ANGELES	CA		08/19/2020		107,350		(37)			(37)		107,313	107,313			
100030043	DES MOINES	WA		12/20/2018		94,707		30			30	12,626	107,363	107,268	(95)		(95)
100032425	DUBLIN	IRL		06/21/2019		119,659		59			59		119,717	119,717			
100108523	SNEEK	NLD		05/25/2023		22,085							22,085	22,085			
100057601	FILER	ID		06/30/2021		106,752		(49)			(49)		106,703	106,703			
100054899	SALINAS	CA		03/23/2021		106,609		(32)			(32)		106,577	106,577			
100047480	RIVERDALE	GA		11/20/2020		106,616		(91)			(91)		106,525	106,525			
100031786	CLOVIS	CA		03/29/2019		106,717		39			39		106,756	106,756			
100067813	SEMINOLE	TX		09/23/2021		106,496		(81)			(81)		106,416	106,416			
100054734	INDIANAPOLIS	IN		03/23/2021		106,881		(56)			(56)		106,825	106,825			
100033907	GALWAY	IRL		06/21/2019		117,266		(228)			(228)		117,038	117,038			
100053894	ROCKAWAY	NJ		03/23/2021		106,713		(229)			(229)		106,483	106,483			
100054097	GATLINBURG	TN		03/23/2021		106,037		(69)			(69)		105,968	105,968			
100024713	TUCSON	AZ		09/20/2018		106,036		31			31		106,067	106,067			
100071452	VENLO	NLD		09/30/2021		24,612							24,612	24,612			
100026313	HOLLYWOOD	FL		09/20/2018		106,042		120			120		106,162	106,162			
100053823	TALLAHASSEE	FL		03/23/2021		106,008		(86)			(86)		105,922	105,922			
100068504	CANON CITY	CO		08/25/2021		93,462		(87)			(87)	12,557	105,932	105,922	(10)		(10)
100054206	PAXTON	IL		03/23/2021		105,935		(108)			(108)		105,827	105,827			
100077793	DEARBORN HEIGHTS	MI		12/23/2021		106,096		(185)			(185)		105,911	105,911			
100082736	LEIDEN	NLD		04/27/2022		21,536							21,536	21,536			
100103338	DEN HAAG	NLD		04/28/2023		22,477							22,477	22,477			
100046098	ROUND ROCK	TX		11/25/2020		105,818		(32)			(32)		105,786	105,786			
100057543	POTTSTOWN	PA		06/30/2021		105,605		(57)			(57)		105,549	105,549			
100068351	GROVETOWN	GA		08/25/2021		105,374		(81)			(81)		105,293	105,293			
100071859	CLEMENTON	NJ		10/14/2021		92,926		(79)			(79)	12,512	105,358	105,300	(58)		(58)
100084328	ARNHEM	NLD		06/30/2022		21,270							21,270	21,270			
100119582	GRONINGEN	NLD		07/28/2023		18,735						12,500	31,236	31,189	(46)		(46)
100055302	DETROIT	MI		03/23/2021		105,099		(104)			(104)		104,994	104,994			
100053392	FONTANA	CA		03/23/2021		105,448		(43)			(43)		105,405	105,405			
100047715	CLAREMONT	NC		11/20/2020		92,687		(160)			(160)	12,489	105,016	105,000	(16)		(16)
100053581	BROOMFIELD	CO		03/23/2021		105,794		(201)			(201)		105,593	105,593			
100071431	HEERLEN	NLD		09/30/2021		23,454							23,454	23,454			
100068439	GROVETOWN	GA		08/25/2021		104,990		(78)			(78)		104,912	104,912			
100053455	DECATUR	GA		03/23/2021		104,844		(81)			(81)		104,763	104,763			
100033445	DUBLIN	IRL		06/21/2019		116,257		516			516	12,455	129,227	129,226	(1)		(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026105	PORT WENTWORTH	GA		09/20/2018		104,856		76			76		104,932	104,932			
100026299	CHICAGO	IL		09/20/2018		104,749		422			422		105,172	105,172			
100034635	DUBLIN	IRL		06/21/2019		114,862		965			965		115,826	115,826			
100175487	PORT RICHEY	FL		12/23/2024		104,782		(30)			(30)		104,753	104,753			
100028659	FRESNO	CA		10/26/2018		104,655							104,654	104,654			
100017447	ORLANDO	FL		04/26/2018		104,657		(49)			(49)		104,608	104,608			
100057962	CLEVELAND	OH		06/30/2021		104,544		(72)			(72)		104,473	104,473			
100033856	DUBLIN	IRL		06/21/2019		116,440		572			572		117,012	117,012			
100043778	TURLOCK	CA		08/13/2020		104,380		(80)			(80)		104,300	104,300			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		104,344		98			98		104,442	104,442			
100025127	ORLANDO	FL		09/20/2018		104,308		91			91		104,399	104,399			
100030200	DAYTONA BEACH	FL		12/20/2018		104,407		143			143		104,551	104,551			
100067374	TODO SANTOS	MEX		08/13/2021		104,501							104,501	104,501			
100025305	MESA	AZ		09/20/2018		104,135		61			61		104,196	104,196			
100053900	CHICAGO	IL		03/23/2021		104,788		(149)			(149)		104,639	104,639			
100049461	OAK PARK	IL		11/20/2020		104,053		132			132		104,185	104,185			
100169941	NAPLES	FL		11/08/2024		104,007		(10)			(10)		103,997	103,997			
100045536	EASTON	PA		11/25/2020		104,055		(7)			(7)		104,048	104,048			
100068275	TRENTON	NJ		08/25/2021		104,039		(80)			(80)		103,959	103,959			
100054194	CONCORD	CA		03/23/2021		104,094		(79)			(79)		104,015	104,015			
100043408	MILWAUKEE	WI		08/13/2020		103,850		66			66		103,916	103,916			
100087627	VALKENBURG AAN DE GEUL	NLD		09/27/2022		19,180							19,180	19,180			
100119565	AMSTERDAM	NLD		07/28/2023		22,042							22,042	22,042			
100075865	UTRECHT	NLD		11/24/2021		22,325							22,325	22,408		83	83
100103334	BERGEN OP ZOOM	NLD		04/28/2023		22,036							22,036	22,036			
100031975	CATHEDRAL CITY	CA		03/29/2019		103,826		82			82		103,908	103,908			
100121052	NETHERLANDS	NLD		08/28/2023		21,632							21,632	21,632			
100153783	OISTERWIJK	NLD		05/30/2024		6,163						12,089	18,253	21,658	(258)	3,664	3,405
100083331	DEDEMSVAART	NLD		05/27/2022		21,464							21,464	21,464			
100088550	DEN HAAG	NLD		10/27/2022		23,164							23,164	23,164			
100080262	DEVENTER	NLD		02/22/2022		22,648							22,648	22,648			
100130120	NETHERLANDS	NLD		09/26/2023		21,140							21,140	21,140			
100119588	AMSTERDAM	NLD		07/28/2023		22,042							22,042	22,042			
100110789	KATWIJK	NLD		06/28/2023		21,828							21,828	21,828			
100025584	TUCSON	AZ		09/20/2018		103,671		114			114		103,785	103,785			
100025221	COLLEGE PARK	MD		09/20/2018		104,525		517			517		105,042	105,042			
100025433	TUCSON	AZ		09/20/2018		103,969		(9)			(9)		103,960	103,960			
100030958	ARMONA	CA		03/29/2019		103,722		201			201		103,923	103,923			
100025441	MIAMI	FL		09/20/2018		91,157		207			207	12,193	103,557	103,513	(44)		(44)
100031692	FRESNO	CA		03/29/2019		103,289		124			124		103,413	103,413			
100042941	EAGLE MOUNTAIN	UT		05/28/2020		104,949		(148)			(148)		104,800	104,800			
100057782	MOORESVILLE	NC		06/30/2021		103,239		(60)			(60)		103,179	103,179			
100049790	PHOENIX	AZ		11/20/2020		103,132		(93)			(93)		103,038	103,038			
100031686	PORT ST LUCIE	FL		03/29/2019		103,012		45			45		103,057	103,057			
100071736	TORRINGTON	CT		10/14/2021		102,953		(87)			(87)		102,865	102,865			
100071869	ALTON	TX		10/14/2021		102,884		(93)			(93)		102,792	102,792			
100026387	BAKERSFIELD	CA		09/26/2018		102,906		37			37		102,943	102,943			
100082761	KATWIJK	NLD		04/27/2022		21,466							21,466	21,466			
100047616	NORTH LAS VEGAS	NV		11/20/2020		102,725		(115)			(115)		102,610	102,610			
100030636	NORTH MIAMI	FL		04/09/2019		102,491		190			190		102,681	102,681			
100028021	CERES	CA		10/26/2018		102,307		113			113		102,420	102,420			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057764	TULSA	OK		06/30/2021		90,377		(62)			(62)	12,114	102,429	102,416	(13)		(13)
100049134	WOODSTOCK	GA		11/20/2020		90,721		(64)			(64)	12,114	102,770	102,736	(34)		(34)
100110802	ROTTERDAM	NLD		06/28/2023		21,548							21,548	21,548			
100030568	CHARLOTTE	NC		12/20/2018		102,426		40			40		102,466	102,466			
100032149	STOCKTON	CA		03/29/2019		90,209		34			34	12,102	102,345	102,313	(32)		(32)
100054009	AUBURN	NY		03/23/2021		90,179		116			116	12,102	102,398	102,350	(48)		(48)
100047309	CARSON	CA		11/20/2020		102,908		(259)			(259)		102,649	102,649			
100025675	HAGERSTOWN	MD		09/20/2018		102,074		274			274		102,348	102,348			
100024552	CICERO	IL		09/20/2018		102,151		252			252		102,403	102,403			
100031770	PHOENIX	AZ		03/29/2019		101,916		56			56		101,972	101,972			
100087648	OOSTBURG	NLD		09/27/2022		18,844							18,844	18,844			
100044409	BALTIMORE	MD		11/19/2020		101,845		(117)			(117)		101,729	101,729			
100046313	INDIAN ORCHARD	MA		11/25/2020		101,786		58			58		101,844	101,844			
100045245	ORLANDO	FL		11/25/2020		101,726		8			8		101,734	101,734			
100025793	BATON ROUGE	LA		09/20/2018		101,648		177			177		101,825	101,825			
100049075	MORROW	GA		11/20/2020		101,529		(126)			(126)		101,402	101,402			
100031547	CHICO	CA		03/29/2019		89,620		(28)			(28)	12,057	101,649	101,627	(21)		(21)
100068313	LAFAYETTE	IN		08/25/2021		101,637		(47)			(47)		101,590	101,590			
100031922	GLENDALE	AZ		03/29/2019		101,560		100			100		101,660	101,660			
100057485	ROTTERDAM	NLD		05/12/2021		28,980							28,980	28,980			
100025165	NORTH LAUDERDALE	FL		09/20/2018		91,217		119			119	8,696	100,031	101,286	(18)	1,273	1,255
100026402	CERES	CA		09/26/2018		101,452		18			18		101,470	101,470			
100103349	EMMEN	NLD		04/28/2023		21,485							21,485	21,485			
100032159	MANTECA	CA		03/29/2019		101,448		66			66		101,514	101,514			
100054775	CLEVELAND	OH		03/23/2021		100,922		(103)			(103)		100,820	100,820			
100033277	DUBLIN	IRL		06/21/2019		114,818		1,077			1,077		115,895	115,895			
100044628	TUJUNGA	CA		11/19/2020		100,899		(30)			(30)		100,870	100,870			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		100,718		(58)			(58)		100,660	100,660			
100025519	LAKE IN THE HILLS	IL		09/20/2018		100,748		378			378		101,127	101,127			
100068393	EASTON	PA		08/25/2021		100,739		(82)			(82)		100,657	100,657			
100046828	HILTON HEAD ISLAND	SC		11/20/2020		100,620		(254)			(254)		100,366	100,366			
100054513	CATAWBA	NC		03/23/2021		88,492		(47)			(47)	11,943	100,388	100,386	(2)		(2)
100047086	AZTEC	NM		11/20/2020		88,374		(235)			(235)	11,943	100,083	100,068	(14)		(14)
100025939	LAKELAND	FL		09/20/2018		88,252		88			88	11,943	100,283	100,348	65		65
100033590	KILDARE	IRL		06/21/2019		98,807		(153)			(153)	11,943	110,597	110,591	(6)		(6)
100026264	TUCSON	AZ		09/20/2018		99,497		143			143		99,639	99,639			
100046540	ROCHELLE	IL		11/25/2020		87,702		69			69	11,943	99,714	99,707	(7)		(7)
100067613	WEEMS	VA		09/23/2021		87,826		(99)			(99)	11,943	99,670	99,614	(56)		(56)
100048608	OAK PARK	MI		11/20/2020		86,963		(155)			(155)	11,943	98,751	98,721	(30)		(30)
100025150	BRADENTON	FL		09/20/2018		98,934		118			118		99,053	99,053			
100055454	RACINE	WI		03/23/2021		98,959		(106)			(106)		98,853	98,853			
100045998	BRISTOL	CT		11/25/2020		98,586		77			77		98,663	98,663			
100026232	MINNEAPOLIS	MN		09/20/2018		98,788		69			69		98,857	98,857			
100055658	BALTIMORE	MD		03/23/2021		99,213		(60)			(60)		99,154	99,154			
100046674	CHARDON	OH		11/25/2020		99,023		(264)			(264)		98,760	98,760			
100055140	GLENDALE	AZ		03/23/2021		98,952		(268)			(268)		98,684	98,684			
100032118	RIVERSIDE	CA		03/29/2019		98,660		20			20		98,680	98,680			
100086317	VENLO	NLD		08/29/2022		18,991							18,991	18,991			
100088532	ENSCHEDE	NLD		10/27/2022		22,006							22,006	22,006			
100088500	EMMEN	NLD		10/27/2022		22,006							22,006	22,006			
100091887	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		20,643							20,643	20,643			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100108526	OOSTBURG	NLD		05/25/2023		8,534						11,875	20,408	20,370	(39)		(39)
100031987	BAKERSFIELD	CA		03/29/2019		98,426		104			104		98,530	98,530			
100029704	RENO	NV		10/26/2018		98,258		(6)			(6)		98,252	98,252			
100024577	WEST CHICAGO	IL		09/20/2018		98,322		283			283		98,605	98,605			
100053394	MOBILE	AL		03/23/2021		98,360		(260)			(260)		98,099	98,099			
100050152	CINCINNATI	OH		11/20/2020		86,010		(94)			(94)	11,852	97,769	97,747	(22)		(22)
100045987	BROOKHAVEN	PA		11/25/2020		99,193		(508)			(508)		98,685	98,685			
100045264	FOREST HILL	MD		11/25/2020		98,022		(76)			(76)		97,946	97,946			
100032033	SPARKS	NV		03/29/2019		97,567		125			125		97,691	97,691			
100067462	WAYNESBORO	VA		09/23/2021		98,153		(131)			(131)		98,022	98,022			
100049734	OAK LAWN	IL		11/20/2020		97,627		(46)			(46)		97,581	97,581			
100050227	CORDOVA	TN		11/20/2020		85,746		(123)			(123)	11,829	97,452	97,408	(43)		(43)
100101707	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2023		6,342						11,716	18,058	20,503	(172)	2,617	2,445
100071738	PALMERTON	PA		10/14/2021		97,420		(69)			(69)		97,351	97,351			
100057763	SAN ANTONIO	TX		06/30/2021		97,417		(70)			(70)		97,347	97,347			
100049822	NORFOLK	VA		11/20/2020		85,919		(156)			(156)	11,811	97,574	97,537	(37)		(37)
100031540	STREAMWOOD	IL		03/29/2019		97,588		131			131		97,719	97,719			
100024546	DEARBORN HEIGHTS	MI		09/20/2018		97,226		30			30		97,256	97,256			
100024986	TUCSON	AZ		09/20/2018		97,065		153			153		97,218	97,218			
100053564	KALISPELL	MT		03/23/2021		85,872		(61)			(61)	11,784	97,595	97,562	(33)		(33)
100028329	RIVERTON	UT		10/26/2018		96,809		106			106		96,915	96,915			
100071872	MERIDEN	CT		10/14/2021		84,855		(71)			(71)	11,772	96,557	96,561	4		4
100030452	DELAND	FL		12/20/2018		84,948		373			373	11,772	97,093	97,088	(5)		(5)
100031662	HEMET	CA		03/29/2019		96,382		130			130		96,512	96,512			
100046572	EL CAJON	CA		11/25/2020		96,296		(179)			(179)		96,117	96,117			
100054071	CHARLOTTE	NC		03/23/2021		95,934		(79)			(79)		95,855	95,855			
100070302	AMSTERDAM	NLD		08/31/2021		21,841							21,841	21,841			
100043368	PHILADELPHIA	PA		08/13/2020		84,530		(202)			(202)	11,738	96,066	96,062	(4)		(4)
100081993	APPINGEDAM	NLD		03/30/2022		20,562							20,562	20,562			
100031620	DELTONA	FL		03/29/2019		95,482		50			50		95,532	95,532			
100078570	ALMELO	NLD		01/26/2022		20,683							20,683	20,683			
100078571	ALMELO	NLD		01/26/2022		20,683							20,683	20,683			
100025468	WINTER GARDEN	FL		09/20/2018		95,851		197			197		96,048	96,048			
100024736	TUCSON	AZ		09/20/2018		95,093		137			137		95,230	95,230			
100050270	BATON ROUGE	LA		11/20/2020		95,594		(38)			(38)		95,556	95,556			
100047105	CHICAGO	IL		11/20/2020		95,076		236			236		95,312	95,312			
100054162	PELL CITY	AL		03/23/2021		95,268		(388)			(388)		94,880	94,880			
100047831	CAMARILLO	CA		11/20/2020		94,906		12			12		94,918	94,918			
100055588	QUARRYVILLE	PA		03/23/2021		94,779		(128)			(128)		94,650	94,650			
100043779	VALLEJO	CA		08/13/2020		95,155		(174)			(174)		94,981	94,981			
100031744	BAKERSFIELD	CA		03/29/2019		94,800		64			64		94,864	94,864			
100046750	SAN JOSE	CA		11/20/2020		94,865		(254)			(254)		94,610	94,610			
100057762	PENSACOLA	FL		06/30/2021		94,757		(57)			(57)		94,700	94,700			
100026098	PATTERSON	NY		09/20/2018		94,640		289			289		94,928	94,928			
100044896	EFFORT	PA		11/19/2020		94,709		91			91		94,801	94,801			
100050230	INDIANAPOLIS	IN		11/20/2020		95,323		(664)			(664)		94,659	94,659			
100026385	PORTERVILLE	CA		09/26/2018		94,472		80			80		94,552	94,552			
100031942	PEMBROKE PINES	FL		03/29/2019		94,464		167			167		94,631	94,631			
100053578	MOUNT PLEASANT	MI		03/23/2021		82,809		(65)			(65)	11,625	94,369	94,328	(41)		(41)
100054205	LAS VEGAS	NV		03/23/2021		94,638		(105)			(105)		94,533	94,533			
100145028	UNITED KINGDOM	GBR		03/12/2024		37		(18)			(18)		20	20			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071783	CLEVELAND	OH		10/14/2021		94,298		(70)			(70)		94,228	94,228			
100047693	AURORA	CO		11/20/2020		82,664		(86)			(86)	11,602	94,180	94,179	(1)		(1)
100071773	SAN ANTONIO	TX		10/14/2021		82,717		(77)			(77)	11,602	94,242	94,209	(33)		(33)
100031776	FRESNO	CA		03/29/2019		82,623		129			129	11,602	94,354	94,325	(29)		(29)
100050200	IRMO	SC		11/20/2020		82,665		(156)			(156)	11,541	94,050	93,972	(78)		(78)
100078529	ROTTERDAM	NLD		01/26/2022		23,051						11,602	34,653	34,622	(31)		(31)
100103834	BUFFALO	NY		05/10/2023		284		108			108		391	391			
100026319	TUCSON	AZ		09/20/2018		93,768		82			82		93,850	93,850			
100047049	RICHMOND	MI		11/20/2020		94,690		(367)			(367)		94,323	94,323			
100043544	NORTH BERGEN	NJ		08/13/2020		93,671		(60)			(60)		93,611	93,611			
100048349	PHOENIX	AZ		11/20/2020		93,985		(142)			(142)		93,843	93,843			
100046740	COLLEGEVILLE	PA		11/20/2020		93,623		(48)			(48)		93,575	93,575			
100075875	DEN HAAG	NLD		11/24/2021		32,719							32,719	32,719			
100050091	LODI	CA		11/20/2020		93,489		(181)			(181)		93,309	93,309			
100099724	ROOSENDAAL	NLD		02/27/2023		19,093							19,093	19,093			
100085022	AMSTERDAM	NLD		07/27/2022		18,369							18,369	18,369			
100078517	UTRECHT	NLD		01/26/2022		20,234							20,234	20,234			
100078518	UTRECHT	NLD		01/26/2022		20,234							20,234	20,234			
100078519	UTRECHT	NLD		01/26/2022		20,234							20,234	20,234			
100031634	SAINT CLOUD	FL		03/29/2019		93,612		116			116		93,729	93,729			
100144970	UNITED KINGDOM	GBR		03/12/2024		13		5			5		17	17			
100031678	PALM BAY	FL		03/29/2019		93,597		97			97		93,694	93,694			
100047510	HAYWARD	CA		11/20/2020		93,847		(40)			(40)		93,806	93,806			
100030117	FORT WASHINGTON	MD		12/20/2018		93,277		403			403		93,680	93,680			
100071741	OKLAHOMA CITY	OK		10/14/2021		92,978		(71)			(71)		92,907	92,907			
100045563	STOCKTON	CA		11/25/2020		93,119		(78)			(78)		93,042	93,042			
100067667	RICHMOND	VA		09/23/2021		92,738		(41)			(41)		92,697	92,697			
100046752	CARNATION	WA		11/20/2020		93,364		(249)			(249)		93,116	93,116			
100049730	FRASER	MI		11/20/2020		92,623		(81)			(81)		92,542	92,542			
100032648	GALWAY	IRL		06/21/2019		101,716		(570)			(570)		101,146	101,146			
100047127	BRONX	NY		11/20/2020		82,244		(554)			(554)	11,465	93,155	93,102	(53)		(53)
100025751	VALLEY	AL		09/20/2018		81,024		179			179	11,465	92,668	92,589	(79)		(79)
100108371	BUFFALO	NY		05/25/2023		245		130			130		375	375			
100046340	ALBION	PA		11/25/2020		81,735		(36)			(36)	10,512	92,212	92,188	(24)		(24)
100043450	PATTERSON	NY		08/13/2020		92,180		(68)			(68)		92,112	92,112			
100048195	WISCONSIN RAPIDS	WI		11/20/2020		92,119		(73)			(73)		92,046	92,046			
100047398	SAN DIEGO	CA		11/20/2020		80,651		(79)			(79)	11,431	92,004	92,002	(1)		(1)
100025670	VILLA RICA	GA		09/20/2018		80,601		94			94	11,431	92,126	92,125	(1)		(1)
100119558	EMMEN	NLD		07/28/2023		19,790							19,790	19,790			
100044816	MIAMI	FL		11/19/2020		80,201		36			36	11,431	91,669	91,628	(41)		(41)
100068482	RACINE	WI		08/25/2021		91,600		(43)			(43)		91,556	91,556			
100103364	ROTTERDAM	NLD		04/28/2023		7,986						11,431	19,417	19,392	(25)		(25)
100055830	NEWARK	NJ		03/23/2021		91,229		(54)			(54)		91,175	91,175			
100026885	SACRAMENTO	CA		09/26/2018		79,492		384			384	11,431	91,307	91,256	(50)		(50)
100049501	PLEASANTVILLE	NJ		11/20/2020		91,227		(92)			(92)		91,134	91,134			
100045742	INDIANAPOLIS	IN		11/25/2020		90,867		(265)			(265)		90,603	90,603			
100054181	PONCA CITY	OK		03/23/2021		87,170		30			30	5,933	93,133	90,795	(2,338)		(2,338)
100057633	PHILADELPHIA	PA		06/30/2021		79,520		(52)			(52)	11,420	90,888	90,840	(48)		(48)
100053923	RIVERSIDE	CA		03/23/2021		90,815		(59)			(59)		90,757	90,757			
100050235	BURGAW	NC		11/20/2020		13		(13)			(13)						
100024831	MEMPHIS	TN		09/20/2018		90,519		139			139		90,657	90,657			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055733	GLADSTONE	OR		03/23/2021		90,739		61			61		90,799	90,799			
100046947	DEER PARK	NY		11/20/2020		90,328		(130)			(130)		90,199	90,199			
100054284	TUCSON	AZ		03/23/2021		78,927		(59)			(59)	11,397	90,265	90,241	(24)		(24)
100031752	MESA	AZ		03/29/2019		90,276		43			43		90,319	90,319			
100055397	SPARTANBURG	SC		03/23/2021		90,065		(66)			(66)		90,000	90,000			
100053591	MINNEAPOLIS	MN		03/23/2021		90,046		(99)			(99)		89,946	89,946			
100057716	SWANSBORO	NC		06/30/2021		89,972		(63)			(63)		89,910	89,910			
100057542	ALBUQUERQUE	NM		06/30/2021		78,401		(65)			(65)	11,386	89,722	89,676	(46)		(46)
100057986	MEMPHIS	TN		06/30/2021		89,773		(56)			(56)		89,717	89,717			
100011673	LITTLE FALLS	MN		03/08/2017		2,119		(2,119)			(2,119)						
100043914	WYOMING	IL		08/19/2020		78,265		(71)			(71)	11,374	89,568	89,551	(16)		(16)
100031939	CATHEDRAL CITY	CA		03/29/2019		78,251		37			37	11,374	89,662	89,629	(33)		(33)
100043986	IMPERIAL BEACH	CA		08/19/2020		79,205		(96)			(96)	11,374	90,483	90,446	(37)		(37)
100024578	GREENACRES	FL		09/20/2018		77,921		139			139	11,374	89,434	89,381	(53)		(53)
100055720	BRADLEY	IL		03/23/2021		77,842		10			10	11,374	89,227	89,199	(28)		(28)
100054856	COLUMBUS	NE		03/23/2021		89,060		(181)			(181)		88,879	88,879			
100054716	VILLA PARK	IL		03/23/2021		89,562		(118)			(118)		89,444	89,444			
100045661	FORT WAYNE	IN		11/25/2020		86,726		2,222			2,222		88,948	88,948			
100026231	HILLSIDE	IL		09/20/2018		88,983		512			512		89,496	89,496			
100026241	BURBANK	IL		09/20/2018		88,998		146			146		89,144	89,144			
100031586	HIALEAH	FL		03/29/2019		88,908		140			140		89,048	89,048			
100032141	DENVER	CO		03/29/2019		77,749		30			30	11,329	89,107	89,106	(2)		(2)
100048440	NEW BALTIMORE	MI		11/20/2020		77,706		(42)			(42)	11,329	88,993	88,941	(52)		(52)
100047583	BRIDGEPORT	CT		11/20/2020		88,778		(49)			(49)		88,729	88,729			
100054122	LITHONIA	GA		03/23/2021		89,246		(166)			(166)		89,080	89,080			
100068254	KANSAS CITY	KS		08/25/2021		88,532		(43)			(43)		88,489	88,489			
100067829	REISTERSTOWN	MD		09/23/2021		88,523		(60)			(60)		88,463	88,463			
100054243	CHESAPEAKE	VA		03/23/2021		88,451		(150)			(150)		88,300	88,300			
100067588	JACKSONVILLE	NC		09/23/2021		76,963		(66)			(66)	11,306	88,203	88,193	(10)		(10)
100032031	COCOA	FL		03/29/2019		88,417		54			54		88,472	88,472			
100067701	STILLWATER	OK		09/23/2021		88,932		(174)			(174)		88,758	88,758			
100055818	RIVERBANK	CA		03/23/2021		76,803		(83)			(83)	11,283	88,003	88,002	(1)		(1)
100047593	SANFORD	FL		11/20/2020		87,960		(153)			(153)		87,807	87,807			
100024455	MEMPHIS	TN		09/20/2018		87,836		142			142		87,978	87,978			
100084270	HEERLEN	NLD		06/30/2022		17,737							17,737	17,737			
100049833	EL PASO	TX		11/20/2020		87,794		(106)			(106)		87,688	87,688			
100055381	BAY SHORE	NY		03/23/2021		76,634		(151)			(151)	11,261	87,744	87,742	(1)		(1)
100090561	GORREDIJK	NLD		12/28/2022		6,679						11,261	17,940	17,926	(14)		(14)
100044508	SAN DIEGO	CA		11/19/2020		76,374		25			25	11,261	87,660	87,624	(36)		(36)
100047874	LYNN	MA		11/20/2020		87,963		(437)			(437)		87,526	87,526			
100055781	HAMILTON	AL		03/23/2021		76,437		(127)			(127)	11,200	87,510	87,430	(80)		(80)
100071759	SAINT CLOUD	MN		10/14/2021		87,238		(72)			(72)		87,167	87,167			
100030560	AUSTIN	TX		12/20/2018		87,500		(51)			(51)		87,449	87,449			
100044892	SAVANNAH	GA		11/19/2020		87,063		166			166		87,229	87,229			
100049527	JACKSONVILLE	FL		11/20/2020		86,974		120			120		87,094	87,094			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019		87,342		146			146		87,489	87,489			
100055300	VENICE	FL		03/23/2021		76,066		(316)			(316)	11,238	86,988	86,948	(41)		(41)
100031702	KATY	TX		03/29/2019		65,213		272			272	14,296	79,781	87,162	6,617	764	7,381
100044169	VICTORVILLE	CA		08/19/2020		75,525		(3)			(3)	11,292	86,814	86,878	64		64
100033000	MEATH	IRL		06/21/2019		99,732		(514)			(514)		99,217	99,217			
100032957	DUBLIN	IRL		06/21/2019		98,276		(329)			(329)		97,947	97,947			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045089	PERRIS	CA		11/19/2020		76,348		17			17	11,211	87,575	87,521	(54)		(54)
100057531	DECATUR	AL		06/30/2021		86,367		(46)			(46)		86,321	86,321			
100032044	SUNRISE	FL		03/29/2019		86,718		69			69		86,788	86,788			
100055383	MINNEAPOLIS	MN		03/23/2021		86,210		(73)			(73)		86,136	86,136			
100049278	OAK PARK	MI		11/20/2020		86,220		(75)			(75)		86,145	86,145			
100057580	LINWOOD	PA		06/30/2021		86,305		(72)			(72)		86,232	86,232			
100026742	OAKLAND	CA		09/26/2018		86,063		1,982			1,982		88,044	88,044			
100047371	MARYVILLE	TN		11/20/2020		86,256		(66)			(66)		86,189	86,189			
100045751	HAZELWOOD	MO		11/25/2020		85,945		2			2		85,948	85,948			
100045324	BURLINGTON	NC		11/25/2020		86,173		(270)			(270)		85,903	85,903			
100057899	CLEARWATER	FL		06/30/2021		85,831		(50)			(50)		85,781	85,781			
100057674	HASTINGS	NE		06/30/2021		74,677		(35)			(35)	11,147	85,789	85,744	(44)		(44)
100031625	NORTH LAUDERDALE	FL		03/29/2019		74,776		54			54	11,147	85,977	85,946	(31)		(31)
100047794	ALPHARETTA	GA		11/20/2020		85,446		(93)			(93)		85,352	85,352			
100026356	FRESNO	CA		09/26/2018		85,537		(1)			(1)		85,537	85,537			
100031880	TOLLESON	AZ		03/29/2019		74,038		62			62	11,258	85,358	85,370	105	(93)	12
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018		85,215		692			692		85,906	85,906			
100044483	BAYONNE	NJ		11/19/2020		73,976		160			160	11,147	85,283	85,241	(42)		(42)
100045896	CHICAGO	IL		11/25/2020		84,971		(93)			(93)		84,878	84,878			
100032184	OAKLAND	CA		03/29/2019		84,850		197			197		85,047	85,047			
100099732	AMSTERDAM	NLD		02/27/2023		19,623							19,623	19,623			
100054863	MONTGOMERY	AL		03/23/2021		84,770		71			71		84,841	84,841			
100048337	CICERO	IL		11/20/2020		85,693		(358)			(358)		85,335	85,335			
100045750	ORANGE	CA		11/25/2020		85,971		(220)			(220)		85,751	85,751			
100055350	WRIGHT	MN		03/23/2021		84,499		(87)			(87)		84,411	84,411			
100068258	ROCHESTER	NY		08/25/2021		84,552		(69)			(69)		84,483	84,483			
100068314	LAFAYETTE	IN		08/25/2021		84,348		(45)			(45)		84,304	84,304			
100032170	CHINO	CA		03/29/2019		73,092		202			202	11,090	84,383	84,352	(31)		(31)
100057767	KATY	TX		06/30/2021		73,486		(127)			(127)	11,090	84,449	84,434	(16)		(16)
100050108	MIAMI	FL		11/20/2020		72,968		(27)			(27)	11,090	84,031	83,994	(37)		(37)
100046361	HARPURSVILLE	NY		11/25/2020		72,979		34			34	11,090	84,103	84,080	(23)		(23)
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		73,167						11,090	84,257	84,216	(41)		(41)
100055351	OAK LAWN	IL		03/23/2021		72,922		(89)			(89)	11,090	83,923	83,900	(23)		(23)
100053520	LOUISIANA	MO		03/23/2021		73,025		(190)			(190)	11,090	83,925	83,895	(31)		(31)
100046025	PHILADELPHIA	PA		11/25/2020		83,824		(8)			(8)		83,816	83,816			
100024979	DES MOINES	IA		09/20/2018		83,719		275			275		83,994	83,994			
100068283	CENTER LINE	MI		08/25/2021		83,630		(41)			(41)		83,589	83,589			
100055038	PHILADELPHIA	PA		03/23/2021		72,581		(100)			(100)	11,056	83,536	83,511	(26)		(26)
100024974	NORTH MIAMI BEACH	FL		09/20/2018		83,417		312			312		83,729	83,729			
100046270	EL PASO	TX		11/25/2020		83,377		(77)			(77)		83,300	83,300			
100024470	DETROIT	MI		09/20/2018		83,313		196			196		83,509	83,509			
100032819	LOUTH	IRL		06/21/2019		79,314		476			476		79,789	94,789		15,000	15,000
100031564	KISSIMMEE	FL		03/29/2019		83,349		126			126		83,476	83,476			
100032139	AURORA	CO		03/29/2019		83,243		(2)			(2)		83,241	83,241			
100045595	PAHOA	HI		11/25/2020		83,137		(64)			(64)		83,073	83,073			
100030474	OLNEY	MD		12/20/2018		83,520		27			27		83,548	83,548			
100053600	INGLEWOOD	CA		03/23/2021		83,097		(66)			(66)		83,031	83,031			
100089653	MAASTRICHT	NLD		11/29/2022		16,522							16,522	16,522			
100085068	VENLO	NLD		07/27/2022		16,328							16,328	16,328			
100044426	NEWTOWN	CT		11/19/2020		83,169		(5)			(5)		83,164	83,164			
100048303	DOUGLASVILLE	GA		11/20/2020		82,766		(46)			(46)		82,720	82,720			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050115	RICHMOND	VA		11/20/2020		82,802		(234)			(234)		82,568	82,568			
100033230	CORK	IRL		06/21/2019		91,271		32			32		91,303	91,303			
100045284	ELK CITY	OK		11/25/2020		82,603		139			139		82,742	82,742			
100045208	EWA BEACH	HI		11/25/2020		71,490		(84)			(84)	10,969	82,374	82,373	(2)		(2)
100025162	CAMDEN	SC		09/20/2018		82,336		72			72		82,409	82,409			
100025810	WAUKEGAN	IL		09/20/2018		82,275		87			87		82,362	82,362			
100044132	INDIO	CA		08/19/2020		82,600		(3)			(3)		82,598	82,598			
100043816	HAYWARD	CA		08/13/2020		82,473		(2)			(2)		82,471	82,471			
100017786	ELLABELL	GA		04/26/2018		82,365		104			104		82,469	82,469			
100048690	LAKELAND	FL		11/20/2020		81,976		153			153		82,129	82,129			
100032024	RENO	NV		03/29/2019		81,981		113			113		82,095	82,095			
100045316	CHICAGO	IL		11/25/2020		81,902		(34)			(34)		81,868	81,868			
100053856	IRVINGTON	NJ		03/23/2021		82,323		(131)			(131)		82,192	82,192			
100045779	SYLACAUGA	AL		11/25/2020		81,736		183			183		81,919	81,919			
100082722	DEN HAAG	NLD		04/27/2022		16,627							16,627	16,627			
100026279	STOCKBRIDGE	GA		09/20/2018		81,710		(29)			(29)		81,681	81,681			
100054148	MISSOURI CITY	TX		03/23/2021		81,917		(487)			(487)		81,430	81,430			
100055567	ALLENTOWN	PA		03/23/2021		71,126		(643)			(643)	10,919	81,403	81,402	(1)		(1)
100047061	KNOXVILLE	TN		11/20/2020		73,151		(128)			(128)	9,098	82,121	81,191	(930)		(930)
100054545	NORFOLK	VA		03/23/2021		70,413		(121)			(121)	10,919	81,211	81,181	(30)		(30)
100027895	PHOENIX	AZ		10/26/2018		70,318		(5)			(5)	10,919	81,232	81,204	(28)		(28)
100054332	PAGELAND	SC		03/23/2021		70,072		47			47	10,919	81,038	80,975	(62)		(62)
100032076	MESA	AZ		03/29/2019		70,063		22			22	10,919	81,004	80,964	(40)		(40)
100050014	SAINT LOUIS	MO		11/20/2020		81,071		(114)			(114)		80,956	80,956			
100032027	ST. PETERSBURG	FL		03/29/2019		81,302		41			41		81,343	81,343			
100024693	ORLANDO	FL		09/20/2018		80,769		60			60		80,829	80,829			
100043930	BRICK TOWNSHIP	NJ		08/19/2020		80,749		(74)			(74)		80,675	80,675			
100043126	RIALTO	CA		05/28/2020		81,045		43			43		81,088	81,088			
100053539	DETROIT	MI		03/23/2021		80,476		(134)			(134)		80,341	80,341			
100017277	MIAMI	FL		04/26/2018		80,443		81			81		80,524	80,524			
100141833	HEERLEN	NLD		01/29/2024		16,785							16,785	16,785			
100025409	CRAWFORDVILLE	FL		09/20/2018		80,261		117			117		80,378	80,378			
100045631	RIVERDALE	GA		11/25/2020		80,167		(59)			(59)		80,108	80,108			
100025051	BOLINGBROOK	IL		09/20/2018		80,042		193			193		80,235	80,235			
100033785	DUBLIN	IRL		06/21/2019		123,885		(584)			(584)		123,301	123,301			
100144840	UNITED KINGDOM	GBR		03/12/2024		(31)		38			38		8	8			
100044026	SEVERN	MD		08/19/2020		80,790		(167)			(167)		80,623	80,623			
100145306	UNITED KINGDOM	GBR		03/12/2024		(38)		38			38						
100057946	PHILADELPHIA	PA		06/30/2021		79,913		(87)			(87)		79,825	79,825			
100029928	HELOTES	TX		12/20/2018		79,879		(8)			(8)		79,870	79,870			
100053359	LOS ANGELES	CA		03/23/2021		80,115		(39)			(39)		80,077	80,077			
100185676	ENSCHEDE	NLD		12/20/2024		16,059							16,059	16,059			
100055287	MURFREESBORO	TN		03/23/2021		68,815		(304)			(304)	11,132	79,643	79,888	398	(153)	245
100048777	SOUTH LYON	MI		11/20/2020		80,199		(14)			(14)		80,184	80,184			
100026281	POMPANO BEACH	FL		09/20/2018		79,589		123			123		79,712	79,712			
100055213	ORLAND PARK	IL		03/23/2021		79,636		55			55		79,691	79,691			
100047640	SAINT PAUL	MN		11/20/2020		70,919		(234)			(234)	6,754	77,440	79,676	2,236		2,236
100044926	KATY	TX		11/19/2020		79,410		194			194		79,603	79,603			
100075880	AMSTERDAM	NLD		11/24/2021		6,324						10,828	17,152	17,142	(10)		(10)
100047473	SUNNYSIDE	WA		11/20/2020		68,626		(263)			(263)	10,828	79,192	79,171	(21)		(21)
100029971	WOODBRIDGE	VA		12/20/2018		68,795		55			55	10,828	79,679	79,642	(37)		(37)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067868	CHESAPEAKE	VA		09/23/2021		79,138		(58)			(58)		79,079	79,079			
100053624	LUBBOCK	TX		03/23/2021		79,241		(439)			(439)		78,802	78,802			
100103337	DEN HAAG	NLD		04/28/2023		18,576							18,576	18,576			
100067376	CABO SAN LUCAS	MEX		08/13/2021		79,790							79,790	79,790			
100017491	WINTER HAVEN	FL		04/26/2018		78,736		(23)			(23)		78,713	78,713			
100047551	SELINSGROVE	PA		11/20/2020		78,555		(113)			(113)		78,442	78,442			
100055188	AUGUSTA	GA		03/23/2021		78,398		12			12		78,410	78,410			
100031771	SEBASTIAN	FL		03/29/2019		78,372		157			157		78,529	78,529			
100025825	CLEMENTON	NJ		09/20/2018		78,180		300			300		78,480	78,480			
100085123	TILBURG	NLD		07/27/2022		6,043						10,764	16,808	16,783	(24)		(24)
100078556	DEN HAAG	NLD		01/26/2022		8,309						10,776	19,085	19,037	(49)		(49)
100043941	DYKE	VA		08/19/2020		78,375		(151)			(151)		78,224	78,224			
100045889	MOGADORE	OH		11/25/2020		78,120		(44)			(44)		78,076	78,076			
100028060	DURHAM	NC		10/26/2018		77,969		133			133		78,102	78,102			
100031932	PALM BAY	FL		03/29/2019		67,193		156			156	10,818	78,167	78,226	59		59
100048649	WINTERVILLE	GA		11/20/2020		77,947		(78)			(78)		77,869	77,869			
100030069	ALBUQUERQUE	NM		12/20/2018		78,284		(21)			(21)		78,263	78,263			
100087629	VALKENBURG AAN DE GEUL	NLD		09/27/2022		3,710						10,749	14,459	14,385	(73)		(73)
100130119	NETHERLANDS	NLD		09/26/2023		15,083							15,083	16,443		1,360	1,360
100024898	HOLT	MI		09/20/2018		66,993		146			146	10,737	77,876	77,852	(24)		(24)
100046367	BEDFORD	KY		11/25/2020		77,676		(225)			(225)		77,451	77,451			
100067574	LAREDO	TX		09/23/2021		78,586		(228)			(228)		78,358	78,358			
100031844	JUPITER	FL		03/29/2019		77,620		50			50		77,670	77,670			
100048316	JACKSONVILLE	FL		11/20/2020		77,555		(139)			(139)		77,415	77,415			
100053492	LEHIGH ACRES	FL		03/23/2021		77,698		(51)			(51)		77,648	77,648			
100049685	CHICAGO	IL		11/20/2020		77,223		168			168		77,391	77,391			
100031724	TINLEY PARK	IL		03/29/2019		77,159		364			364		77,523	77,523			
100025464	ALLENTOWN	PA		09/20/2018		77,245		91			91		77,336	77,336			
100055666	NEW ORLEANS	LA		03/23/2021		77,159		(38)			(38)		77,121	77,121			
100028111	OPA LOCKA	FL		10/26/2018		77,055		3			3		77,058	77,058			
100068514	CHATTANOOGA	TN		08/25/2021		77,180		(69)			(69)		77,111	77,111			
100046359	BLOOMING PRAIRIE	MN		11/25/2020		77,021		(82)			(82)		76,939	76,939			
100026228	HOLIDAY	FL		09/20/2018		66,181		69			69	10,692	76,941	76,936	(5)		(5)
100054336	MOORE	SC		03/23/2021		76,991		(138)			(138)		76,852	76,852			
100068298	COPPERAS COVE	TX		08/25/2021		76,777		(68)			(68)		76,710	76,710			
100050266	PALM COAST	FL		11/20/2020		66,010		(140)			(140)	10,681	76,550	76,505	(45)		(45)
100055149	MONROE	GA		03/23/2021		76,494		(152)			(152)		76,342	76,342			
100024551	POCONO SUMMIT	PA		09/20/2018		76,257		101			101		76,358	76,358			
100048957	WATERFORD	MI		11/20/2020		76,551		(75)			(75)		76,476	76,476			
100032054	LAS VEGAS	NV		03/29/2019		76,202		99			99		76,301	76,301			
100048892	MESA	AZ		11/20/2020		76,159		(176)			(176)		75,982	75,982			
100055299	CALUMET PARK	IL		03/23/2021		75,539		33			33		75,571	75,571			
100048186	WARRENVILLE	IL		11/20/2020		75,715		(182)			(182)		75,534	75,534			
100032041	SACRAMENTO	CA		03/29/2019		65,064		39			39	10,646	75,749	75,715	(34)		(34)
100046598	LONG BEACH	NY		11/25/2020		65,954		(343)			(343)	10,646	76,257	76,208	(49)		(49)
100085102	VENLO	NLD		07/27/2022		14,797							14,797	14,797			
100047322	YONKERS	NY		11/20/2020		75,187		(107)			(107)		75,080	75,080			
100026269	WAUKESHA	WI		09/20/2018		75,100		118			118		75,218	75,218			
100055111	GONZALES	TX		03/23/2021		75,104		(47)			(47)		75,057	75,057			
100048470	PEKIN	IN		11/20/2020		75,446		(358)			(358)		75,087	75,087			
100054042	ORLANDO	FL		03/23/2021		75,755		(135)			(135)		75,620	75,620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047212	CHICAGO	IL		11/20/2020		75,038		(38)			(38)		75,000	75,000			
100145636	UNITED KINGDOM	GBR		03/12/2024		(26)		40			40		13	13			
100030261	STATESVILLE	NC		12/20/2018		74,684		1			1		74,685	74,685			
100028045	ELLENWOOD	GA		10/26/2018		74,508		122			122		74,630	74,630			
100083293	NIJMEGEN	NLD		05/27/2022		15,431							15,431	15,431			
100044454	MIAMI	FL		11/19/2020		74,811		(49)			(49)		74,762	74,762			
100026374	WIMAUMA	FL		09/26/2018		74,243		320			320		74,563	74,563			
100044959	GROSSE POINTE	MI		11/19/2020		64,047		6			6	10,601	74,653	74,625	(28)		(28)
100071735	LAUREL	DE		10/14/2021		74,272		(82)			(82)		74,191	74,191			
100045792	MOUNT PLEASANT	SC		11/25/2020		74,183		(57)			(57)		74,126	74,126			
100046000	CLAREMONT	NC		11/25/2020		74,127		(48)			(48)		74,079	74,079			
100044851	SEBRING	FL		11/19/2020		74,251		(50)			(50)		74,201	74,201			
100068245	BUTLER	PA		08/25/2021		73,995		(56)			(56)		73,939	73,939			
100050358	ELKHART	IN		11/20/2020		74,317		(498)			(498)		73,819	73,819			
100044235	CALEXICO	CA		08/19/2020		73,742		(9)			(9)		73,733	73,733			
100049842	VISALIA	CA		11/20/2020		63,472		(37)			(37)	10,578	74,013	74,019	5		5
100043895	MESA	AZ		08/19/2020		62,958		(74)			(74)	10,578	73,462	73,436	(26)		(26)
100045421	GEORGETOWN	SC		11/25/2020		62,992		104			104	10,578	73,674	73,649	(25)		(25)
100055403	ATLANTA	GA		03/23/2021		63,029		(63)			(63)	10,578	73,544	73,511	(33)		(33)
100145363	UNITED KINGDOM	GBR		03/12/2024		(10,569)		41			41	10,578	50	17	(33)		(33)
100047786	SACRAMENTO	CA		11/20/2020		73,470		(87)			(87)		73,382	73,382			
100055471	CONYERS	GA		03/23/2021		73,675		(50)			(50)		73,625	73,625			
100045289	CAMDEN	SC		11/25/2020		62,544		(24)			(24)	10,555	73,075	73,023	(52)		(52)
100033289	ROSCOMMON	IRL		06/21/2019		71,219		(402)			(402)	10,555	81,373	81,332	(40)		(40)
100043916	ELLENWOOD	GA		08/19/2020		73,144		(142)			(142)		73,002	73,002			
100047288	NORTH LAS VEGAS	NV		11/20/2020		73,007		(68)			(68)		72,939	72,939			
100055584	ENGLISH	IN		03/23/2021		72,554		568			568		73,123	73,123			
100027987	ORLANDO	FL		10/26/2018		72,768		18			18		72,786	72,786			
100071777	BALTIMORE	MD		10/14/2021		72,758		(44)			(44)		72,714	72,714			
100141834	PURMEREND	NLD		01/29/2024		15,161							15,161	15,161			
100143807	FRANEKER	NLD		02/27/2024		4,700						10,510	15,210	15,180	(30)		(30)
100130112	NETHERLANDS	NLD		09/26/2023		4,316						10,510	14,826	14,798	(28)		(28)
100031554	SANFORD	FL		03/29/2019		51,043		152			152		51,196	72,975		21,779	21,779
100080301	AMSTERDAM	NLD		02/22/2022		17,542							17,542	17,542			
100030514	HORIZON CITY	TX		12/20/2018		72,625		77			77		72,702	72,702			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		72,611		34			34		72,645	72,645			
100047174	ARROYO SECO	NM		11/20/2020		73,158		(299)			(299)		72,858	72,858			
100030508	HOUSTON	TX		12/20/2018		62,167		15			15	10,464	72,646	72,597	(50)		(50)
100055619	MASON	OH		03/23/2021		72,614		(223)			(223)		72,391	72,391			
100048367	MIAMI	FL		11/20/2020		71,969		(32)			(32)		71,938	71,938			
100113740	HURST	TX		06/29/2023		(122)		122			122						
100032727	DUBLIN	IRL		06/21/2019		81,164		(270)			(270)		80,894	80,894			
100130098	NETHERLANDS	NLD		09/26/2023		6,441						7,569	14,010	15,177	(106)	1,273	1,167
100055106	ORMOND BEACH	FL		03/23/2021		76,058		(290)			(290)		75,767	75,767			
100032105	STOCKTON	CA		03/29/2019		71,504		34			34		71,538	71,538			
100031683	PHOENIX	AZ		03/29/2019		71,172		93			93		71,265	71,265			
100067673	NORWICH	CT		09/23/2021		71,162		(2)			(2)		71,159	71,159			
100026360	CHICAGO	IL		09/26/2018		71,323		28			28		71,350	71,350			
100046577	PHILADELPHIA	PA		11/25/2020		70,994		42			42		71,036	71,036			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		60,349		(180)			(180)	10,408	70,577	70,582	5		5
100033138	WICKLOW	IRL		06/21/2019		67,968		2			2	10,408	78,378	78,346	(32)		(32)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045296	GRANT	AL		11/25/2020		70,771		30			30		70,801	70,801			
100044558	TAMARAC	FL		11/19/2020		70,927		(2)			(2)		70,925	70,925			
100184852	PLEASANTON	CA		12/17/2024		19		(19)			(19)						
100055850	ELKHART	IN		03/23/2021		70,597		(109)			(109)		70,488	70,488			
100043510	EAST BRUNSWICK	NJ		08/13/2020		70,557		(8)			(8)		70,549	70,549			
100071744	HOUSTON	TX		10/14/2021		70,474		(64)			(64)		70,410	70,410			
100053482	CRAIG	CO		03/23/2021		70,606		(173)			(173)		70,434	70,434			
100032013	PORT SAINT LUCIE	FL		03/29/2019		70,566		119			119		70,685	70,685			
100025451	SPRINGFIELD	MA		09/20/2018		70,376		216			216		70,592	70,592			
100034709	DUBLIN	IRL		06/21/2019		67,372		160			160	10,361	77,894	77,865	(28)		(28)
100048426	LIBERAL	KS		11/20/2020		70,516		(196)			(196)		70,320	70,320			
100048283	HOUMA	LA		11/20/2020		70,547		(230)			(230)		70,318	70,318			
100048700	WEST END	NC		11/20/2020		60,004		(205)			(205)	10,351	70,150	70,149	(1)		(1)
100068223	LARKSVILLE	PA		08/25/2021		59,647		(54)			(54)	10,351	69,944	69,893	(51)		(51)
100029984	BONNEY LAKE	WA		12/20/2018		70,255		1			1		70,255	70,255			
100043226	SYLVA	NC		08/13/2020		71,894		(101)			(101)		71,793	71,793			
100025841	ATLANTA	GA		09/20/2018		69,704		487			487		70,190	70,190			
100043627	PHILADELPHIA	PA		08/13/2020		59,659		(129)			(129)	10,328	69,858	69,842	(16)		(16)
100054454	CAMP MEEKER	CA		03/23/2021		69,827		(156)			(156)		69,672	69,672			
100049922	LAS VEGAS	NV		11/20/2020		70,547		(85)			(85)		70,462	70,462			
100047899	SAINT PAUL	MN		11/20/2020		70,007		(111)			(111)		69,896	69,896			
100031760	MC FARLAND	CA		03/29/2019		69,428		118			118		69,546	69,546			
100068485	BIRMINGHAM	AL		08/25/2021		59,035		(38)			(38)	10,294	69,290	69,285	(5)		(5)
100057510	HAGERSTOWN	MD		06/30/2021		61,152		(24)			(24)		61,128	69,301		8,173	8,173
100046937	GRAND RAPIDS	MI		11/20/2020		69,082		(128)			(128)		68,954	68,954			
100048693	TRENTON	NJ		11/20/2020		59,517		337			337	10,282	70,137	70,113	(24)		(24)
100048197	GLENDALE	AZ		11/20/2020		58,874		(42)			(42)	10,282	69,115	69,106	(9)		(9)
100025021	HOLIDAY	FL		09/20/2018		69,019		205			205		69,224	69,224			
100055513	PAINTER	VA		03/23/2021		69,166		(265)			(265)		68,901	68,901			
100044863	CASSELBERRY	FL		11/19/2020		58,631		143			143	10,282	69,056	69,009	(48)		(48)
100046778	JOHNSTON	RI		11/20/2020		68,775		(206)			(206)		68,569	68,569			
100043734	MIAMI	FL		08/13/2020		68,742		(61)			(61)		68,681	68,681			
100053628	SAINT MARTINVILLE	LA		03/23/2021		68,775		(81)			(81)		68,695	68,695			
100084308	WINTERSWIJK	NLD		06/30/2022		15,136							15,136	15,136			
100048087	SAN FRANCISCO	CA		11/20/2020		69,167		(33)			(33)		69,133	69,133			
100077894	NIJMEGEN	NLD		12/29/2021		14,915							14,915	14,915			
100032127	SACRAMENTO	CA		03/29/2019		68,166		38			38		68,204	68,204			
100054650	PERKINS	OK		03/23/2021		68,105		(86)			(86)		68,020	68,020			
100071775	MESQUITE	TX		10/14/2021		57,520		(33)			(33)	10,260	67,747	67,700	(47)		(47)
100043446	NEW IBERIA	LA		08/13/2020		67,464		(23)			(23)		67,441	67,441			
100032165	STOCKTON	CA		03/29/2019		57,255		137			137	10,255	67,647	67,632	(15)		(15)
100043262	FORT LAUDERDALE	FL		08/13/2020		68,265		(166)			(166)		68,099	68,099			
100103352	ROOSENDAAL	NLD		04/28/2023		14,323							14,323	14,323			
100029985	ALBUQUERQUE	NM		12/20/2018		67,522		69			69		67,592	67,592			
100030284	BRODHEAD	WI		12/20/2018		56,968		55			55	10,237	67,261	67,260	(1)		(1)
100046819	OAKLYN	NJ		11/20/2020		56,895		(156)			(156)	10,237	66,976	66,970	(7)		(7)
100031785	PLANT CITY	FL		03/29/2019		59,612		287			287	10,237	70,136	70,098	(38)		(38)
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020		56,853		210			210	10,237	67,300	67,311	11		11
100043671	SAN BERNARDINO	CA		08/13/2020		56,819		(48)			(48)	10,237	67,008	66,966	(42)		(42)
100046939	PALO ALTO	CA		11/20/2020		56,650		(120)			(120)	10,237	66,767	66,771	4		4
100053733	ROMEOVILLE	IL		03/23/2021		66,867		(7)			(7)		66,860	66,860			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032102	MERCED	CA		03/29/2019		66,850		74			74		66,924	66,924			
100031574	DUNEDIN	FL		03/29/2019		66,500		525			525		67,024	67,024			
100031561	LAS VEGAS	NV		03/29/2019		67,107		63			63		67,170	67,170			
100045383	MILLEDGEVILLE	GA		11/25/2020		68,325		115			115		68,440	68,440			
100031640	LAS VEGAS	NV		03/29/2019		66,177		103			103		66,280	66,280			
100068610	TILBURG	NLD		08/30/2021		17,785							17,785	17,785			
100057622	PLEASANTVILLE	NJ		06/30/2021		66,541		(139)			(139)		66,402	66,402			
100032166	STOCKTON	CA		03/29/2019		56,376		34			34	10,237	66,647	66,619	(28)		(28)
100055577	OMAHA	NE		03/23/2021		56,408		(123)			(123)	10,191	66,477	66,475	(1)		(1)
100043333	RESTON	VA		08/13/2020		66,394		(174)			(174)		66,220	66,220			
100067567	HURLEY	NM		09/23/2021		55,787		(55)			(55)	10,191	65,924	65,890	(34)		(34)
100044968	MARIETTA	GA		11/19/2020		66,822		(157)			(157)		66,664	66,664			
100025318	MEMPHIS	TN		09/20/2018		55,412		198			198	10,191	65,801	65,773	(29)		(29)
100034699	DUBLIN	IRL		06/21/2019		62,127		(160)			(160)	10,191	72,159	72,124	(35)		(35)
100046453	WOODWARD	OK		11/25/2020		65,305		(103)			(103)		65,202	65,202			
100032062	BOYNTON BEACH	FL		03/29/2019		65,147		109			109		65,255	65,255			
100024921	ROSEVILLE	MI		09/20/2018		64,950		248			248		65,198	65,198			
100047411	WOONSOCKET	RI		11/20/2020		54,984		(71)			(71)	10,169	65,082	65,037	(45)		(45)
100043194	MURFREESBORO	TN		05/28/2020		(9,818)		164			164	9,446	(207)		207		207
100043720	ATLANTA	GA		08/13/2020		64,778		300			300		65,078	65,078			
100030933	SAN MARCOS	CA		04/09/2019		66,238		214			214		66,452	66,452			
100045683	HAMILTON	OH		11/25/2020		64,667		41			41		64,708	64,708			
100086290	KATWIJK	NLD		08/29/2022		12,461							12,461	12,461			
100086289	KATWIJK	NLD		08/29/2022		12,461							12,461	12,461			
100086291	KATWIJK	NLD		08/29/2022		12,460							12,460	12,460			
100054369	LONG BEACH	WA		03/23/2021		65,163		(125)			(125)		65,038	65,038			
100048630	CRETE	IL		11/20/2020		127,123		(5,677)			(5,677)		121,446	121,446			
100048228	HIALEAH	FL		11/20/2020		65,048		(144)			(144)		64,904	64,904			
100103353	ROOSENDAAL	NLD		04/28/2023		13,920							13,920	13,920			
100032043	MADERA	CA		03/29/2019		64,384		114			114		64,498	64,498			
100057747	EDINBURG	TX		06/30/2021		54,324		(41)			(41)	10,100	64,383	64,376	(7)		(7)
100044838	FAYETTEVILLE	GA		11/19/2020		64,482		277			277		64,759	64,759			
100047131	RIVERDALE	GA		11/20/2020		63,868		(2)			(2)		63,866	63,866			
100049609	JACKSON	NJ		11/20/2020		64,059		(254)			(254)		63,805	63,805			
100050153	SONORA	CA		11/20/2020		64,192		(300)			(300)		63,893	63,893			
100053621	STREATOR	IL		03/23/2021		63,620		9			9		63,629	63,629			
100054688	DETROIT	MI		03/23/2021		63,677		(295)			(295)		63,381	63,381			
100049849	NORTHRIDGE	CA		11/20/2020		63,656		(19)			(19)		63,636	63,636			
100046981	AVENEL	NJ		11/20/2020		63,413		(230)			(230)		63,182	63,182			
100046096	MAPLE VALLEY	WA		11/25/2020		63,874		(101)			(101)		63,773	63,773			
100031984	CICERO	IL		03/29/2019		53,459		33			33	10,066	63,559	63,544	(15)		(15)
100068292	ALPENA	MI		08/25/2021		63,251		(35)			(35)		63,216	63,216			
100046782	BROWNS MILLS	NJ		11/20/2020		63,086		(181)			(181)		62,904	62,904			
100034134	ROSCOMMON	IRL		06/21/2019		60,804		(1,511)			(1,511)	10,053	69,346	69,312	(34)		(34)
100054093	ATLANTA	GA		03/23/2021		62,822		(29)			(29)		62,793	62,793			
100043293	MARENGO	OH		08/13/2020		62,836		(33)			(33)		62,803	62,803			
100055230	LOUISVILLE	KY		03/23/2021		63,008		(313)			(313)		62,695	62,695			
100055134	GREENVILLE	SC		03/23/2021		62,601		(20)			(20)		62,582	62,582			
100032089	NAPLES	FL		03/29/2019		62,691		40			40		62,731	62,731			
100044379	LAKE WORTH	FL		11/19/2020		62,707		(68)			(68)		62,639	62,639			
100080275	BOLSWARD	NLD		02/22/2022		15,028							15,028	15,028			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085103	VENLO	NLD		07/27/2022		2,475						10,009	12,485	12,481	(4)		(4)
100047020	YUMA	AZ		11/20/2020		62,084		(114)			(114)		61,970	61,970			
100077906	ENKHUIZEN/HOORN	NLD		12/29/2021		5,486						7,254	12,740	13,937	(76)	1,273	1,196
100055353	CLEVELAND	TX		03/23/2021		52,048		(114)			(114)	10,009	61,943	61,922	(21)		(21)
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		62,049		(42)			(42)		62,007	62,007			
100185677	ENSCHEDE	NLD		12/20/2024		3,931						7,249	11,180	12,409	(43)	1,273	1,229
100047361	ARLINGTON	WA		11/20/2020		61,612		(86)			(86)		61,526	61,526			
100031689	BAKERSFIELD	CA		03/29/2019		61,579		229			229		61,808	61,808			
100067605	DIBOLL	TX		09/23/2021		61,696		(63)			(63)		61,632	61,632			
100017744	PINELLAS PARK	FL		04/26/2018		61,368		214			214		61,583	61,583			
100044448	CARSON	WA		11/19/2020		61,603		(59)			(59)		61,544	61,544			
100032040	DEERFIELD BEACH	FL		03/29/2019		61,393		65			65		61,458	61,458			
100119564	ROTTERDAM	NLD		07/28/2023		13,514							13,514	13,514			
100046072	SHARPSVILLE	IN		11/25/2020		51,136		37			37	9,964	61,137	61,093	(44)		(44)
100030997	LAUDERDALE LAKES	FL		03/29/2019		61,395		115			115		61,510	61,510			
100025903	EASTON	PA		09/20/2018		60,938		398			398		61,336	61,336			
100047351	INDIANAPOLIS	IN		11/20/2020		60,901		(93)			(93)		60,808	60,808			
100046523	LIMA	OH		11/25/2020		60,790		4			4		60,794	60,794			
100046026	CHICAGO HEIGHTS	IL		11/25/2020		60,828		74			74		60,901	60,901			
100054794	COMPTON	CA		03/23/2021		60,791		(77)			(77)		60,714	60,714			
100054634	GRAND PRAIRIE	TX		03/23/2021		61,026		(225)			(225)		60,801	60,801			
100025676	DETROIT	MI		09/20/2018		50,794		238			238	9,946	60,978	60,956	(22)		(22)
100054583	ROCKFORD	MI		03/23/2021		60,612		(76)			(76)		60,536	60,536			
100054443	GREENVILLE	PA		03/23/2021		60,723		(71)			(71)		60,651	60,651			
100046837	PULASKI	NY		11/20/2020		51,124		(402)			(402)	9,930	60,652	60,651	(1)		(1)
100042951	FRONT ROYAL	VA		05/28/2020		61,013		72			72		61,085	61,085			
100108509	ENSCHEDE	NLD		05/25/2023		3,681						9,814	13,495	13,384	(111)		(111)
100042954	AUSTIN	TX		05/28/2020		60,855		65			65		60,920	60,920			
100045830	ROLLING MEADOWS	IL		11/25/2020		59,995		160			160		60,155	60,155			
100043564	MIAMI	FL		08/13/2020		59,895		(174)			(174)		59,721	59,721			
100054916	CHANDLER	AZ		03/23/2021		51,970		(33)			(33)	9,896	61,832	61,802	(30)		(30)
100054731	WEIR	KS		03/23/2021		50,053		(38)			(38)	9,896	59,911	59,904	(6)		(6)
100083302	AMSTERDAM	NLD		05/27/2022		3,702						9,896	13,597	13,602	5		5
100053700	ARLINGTON	TX		03/23/2021		50,139		(153)			(153)	9,896	59,881	59,855	(27)		(27)
100017398	BALTIMORE	MD		04/26/2018		49,704		225			225	9,896	59,825	59,804	(21)		(21)
100033198	DUBLIN	IRL		06/21/2019		56,308		271			271	9,896	66,475	66,450	(25)		(25)
100065612	BETHLEHEM	PA		07/28/2021		49,557		(31)			(31)	9,896	59,422	59,391	(31)		(31)
100031693	OCALA	FL		03/29/2019		59,865		225			225		60,090	60,090			
100047278	PLANO	TX		11/20/2020		49,584		(129)			(129)	9,955	59,410	59,470	60		60
100055610	UPPER DARBY	PA		03/23/2021		59,181		(1)			(1)		59,181	59,181			
100045994	ROCKY MOUNT	VA		11/25/2020		59,128		(26)			(26)		59,102	59,102			
100043523	TORRANCE	CA		08/13/2020		60,260		(152)			(152)		60,108	60,108			
100053898	MADRID	IA		03/23/2021		49,849		(186)			(186)	9,877	59,541	59,534	(7)		(7)
100047197	DISPUTANTA	VA		11/20/2020		59,069		(118)			(118)		58,952	58,952			
100044356	GATES	NC		11/19/2020		59,315		(152)			(152)		59,163	59,163			
100055539	BIRMINGHAM	AL		03/23/2021		49,023		(39)			(39)	9,873	58,857	58,850	(7)		(7)
100046369	MAHNOMEN	MN		11/25/2020		48,953		(3)			(3)	9,873	58,824	58,812	(11)		(11)
100030548	HOUSTON	TX		12/20/2018		49,216		8			8	9,873	59,096	59,068	(29)		(29)
100043904	MARION STATION	MD		08/19/2020		58,611		(128)			(128)		58,483	58,483			
100054268	WELCH	WV		03/23/2021		48,688		164			164	9,873	58,725	58,696	(28)		(28)
100050378	WHITESBURG	GA		11/20/2020		58,840		(94)			(94)		58,746	58,746			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031527	PHOENIX	AZ		03/29/2019		58,565		246			246		58,811	58,811			
100047277	SANTA ROSA	CA		11/20/2020		58,782		(127)			(127)		58,655	58,655			
100046746	FLORHAM PARK	NJ		11/20/2020		58,563		(120)			(120)		58,443	58,443			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		58,143		200			200		58,342	58,342			
100032169	PHOENIX	AZ		03/29/2019		58,225		26			26		58,251	58,251			
100025242	PHOENIX	AZ		09/20/2018		58,111		313			313		58,424	58,424			
100054073	HOUSTON	TX		03/23/2021		57,771		380			380		58,151	58,151			
100033934	DUBLIN	IRL		06/21/2019		64,691		253			253		64,944	64,944			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		57,815		196			196		58,011	58,011			
100067500	ROCKPORT	TX		09/23/2021		57,867		(48)			(48)		57,819	57,819			
100043913	BIRMINGHAM	AL		08/19/2020		58,231		(82)			(82)		58,150	58,150			
100045732	PLEASANTVILLE	NY		11/25/2020		60,245		437			437		60,682	60,682			
100044583	FOREST GROVE	OR		11/19/2020		57,887		(35)			(35)		57,852	57,852			
100049479	WANATAH	IN		11/20/2020		58,042		(201)			(201)		8,859,828	8,859,828			
100054094	TERRE HAUTE	IN		03/23/2021		47,843		(24)			(24)	9,782	57,601	57,554	(47)		(47)
100032011	TAMPA	FL		03/29/2019		57,686		28			28		57,714	57,714			
100046950	ROCHESTER	NY		11/20/2020		57,734		(362)			(362)		57,372	57,372			
100030576	HOUSTON	TX		12/20/2018		57,665		40			40		57,705	57,705			
100025077	JONESBORO	GA		09/20/2018		57,383		80			80		57,464	57,464			
100030062	GAINESVILLE	GA		12/20/2018		57,266		27			27		57,293	57,293			
100043560	WEST PALM BEACH	FL		08/13/2020		57,222		(43)			(43)		57,179	57,179			
100046841	REDWOOD CITY	CA		11/20/2020		57,268		(194)			(194)		57,074	57,074			
100088496	TILBURG	NLD		10/27/2022		14,333							14,333	14,333			
100054008	BUFFALO	NY		03/23/2021		56,902		154			154		57,056	57,056			
100030551	HOUSTON	TX		12/20/2018		56,817		3			3		56,820	56,820			
100047001	CULVER CITY	CA		11/20/2020		57,069		(278)			(278)		56,791	56,791			
100044830	LEESBURG	TX		11/19/2020		56,690		(146)			(146)		56,543	56,543			
100033190	CORK	IRL		06/21/2019		63,545		(193)			(193)		63,352	63,352			
100054303	DALLAS	TX		03/23/2021		56,512		(209)			(209)		56,303	56,303			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		56,172		(22)			(22)		56,150	56,150			
100032133	HOLLYWOOD	FL		03/29/2019		56,266		76			76		56,342	56,342			
100032018	MIAMI	FL		03/29/2019		56,499		90			90		56,589	56,589			
100031787	MIAMI	FL		03/29/2019		46,169		793			793	9,725	56,687	56,668	(19)		(19)
100043774	RICHMOND	CA		08/13/2020		56,196		(74)			(74)		56,121	56,121			
100046902	TAMPA	FL		11/20/2020		46,476		(349)			(349)	9,725	55,852	55,806	(46)		(46)
100024442	OWOSSO	MI		09/20/2018		45,897		42			42	9,725	55,664	55,606	(57)		(57)
100045076	SAINT CLOUD	FL		11/19/2020		46,034		142			142	9,725	55,901	55,856	(45)		(45)
100054727	WYNNE	AR		03/23/2021		46,007		(101)			(101)	9,714	55,620	55,619	(1)		(1)
100034187	DUBLIN	IRL		06/21/2019		51,873		518			518	9,714	62,105	62,074	(31)		(31)
100055004	ROANOKE	VA		03/23/2021		45,672		(291)			(291)	9,714	55,095	55,085	(10)		(10)
100130108	NETHERLANDS	NLD		09/26/2023		2,341						9,714	12,054	12,027	(27)		(27)
100046976	SAINT PAUL	MN		11/20/2020		45,450		(109)			(109)	9,714	55,054	55,030	(24)		(24)
100088533	ENSCHEDE	NLD		10/27/2022		12,551							12,551	12,551			
100048309	SAINT LOUIS	MO		11/20/2020		45,178		(10)			(10)	9,705	54,872	54,924	53		53
100055827	KNOXVILLE	TN		03/23/2021		54,909		(39)			(39)		54,870	54,870			
100029974	TULSA	OK		12/20/2018		55,274		(227)			(227)		55,048	55,048			
100044964	FORT LAUDERDALE	FL		11/19/2020		54,863		(27)			(27)		54,836	54,836			
100048569	HUNTINGTON	IN		11/20/2020		54,751		(117)			(117)		54,634	54,634			
100067430	FARMINGTON	NM		09/23/2021		54,575		(44)			(44)		54,531	54,531			
100139863	NETHERLANDS	NLD		12/28/2023		13,045							13,045	13,045			
100050045	MIAMI	FL		11/20/2020		54,953		(83)			(83)		54,870	54,870			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053750	BELLE GLADE	FL		03/23/2021		54,877		(89)			(89)		54,788	54,788			
100055138	NEW BRITAIN	CT		03/23/2021		54,303		67			67		54,370	54,370			
100046948	OAK PARK	MI		11/20/2020		54,270		(129)			(129)		54,141	54,141			
100047975	INDIO	CA		11/20/2020		55,414		(129)			(129)		55,285	55,285			
100053418	WYOMING	MI		03/23/2021		54,341		(10)			(10)		54,331	54,331			
100054905	HARVEST	AL		03/23/2021		55,093		(94)			(94)		54,999	54,999			
100130118	NETHERLANDS	NLD		09/26/2023		10,993							10,993	10,993			
100065939	DEN HAAG	NLD		07/30/2021		14,046		45			45		14,091	14,091			
100045050	SMYRNA	DE		11/19/2020		54,232		134			134		54,366	54,366			
100078510	ROTTERDAM	NLD		01/26/2022		3,432						9,645	13,077	13,033	(45)		(45)
100032619	MEATH	IRL		06/21/2019		59,662		(61)			(61)		59,601	59,601			
100054588	CALUMET CITY	IL		03/23/2021		53,858		(113)			(113)		53,745	53,745			
100029973	HOUSTON	TX		12/20/2018		53,952		31			31		53,983	53,983			
100055201	ALLEN PARK	MI		03/23/2021		53,627		(42)			(42)		53,585	53,585			
100050142	CHARLOTTE	NC		11/20/2020		53,668		(167)			(167)		53,501	53,501			
100045990	KANSAS CITY	MO		11/25/2020		28,550		(55)			(55)		28,495	53,374		24,878	24,878
100054934	MAYSVILLE	KY		03/23/2021		53,402		(301)			(301)		53,101	53,101			
100045069	AURORA	CO		11/19/2020		44,429		(61)			(61)	9,623	53,991	53,971	(19)		(19)
100054466	MIAMI	FL		03/23/2021		53,145		(46)			(46)		53,099	53,099			
100103333	BERGEN OP ZOOM	NLD		04/28/2023		11,701							11,701	11,701			
100053437	BECKLEY	WV		03/23/2021		52,935		(16)			(16)		52,919	52,919			
100044842	NEWNAN	GA		11/19/2020		52,685		122			122		52,807	52,807			
100045307	GREENTOWN	PA		11/25/2020		33,616		(107)			(107)		33,508	52,796		19,288	19,288
3310059505	CLEVELAND	OH		10/06/2023		48,159							48,159	48,159			
100053926	MARTINSVILLE	VA		03/23/2021		52,723		45			45		52,768	52,768			
100047359	HAZLET	NJ		11/20/2020		52,856		(157)			(157)		52,700	52,700			
100030039	MISSOURI CITY	TX		12/20/2018		42,807		32			32	9,471	52,310	52,653	343		343
100049180	CHARLOTTE	NC		11/20/2020		52,440		(322)			(322)		52,118	52,118			
100055052	SAYREVILLE	NJ		03/23/2021		52,475		(123)			(123)		52,352	52,352			
100055579	MASSILLON	OH		03/23/2021		42,698		(287)			(287)	9,554	51,965	51,964	(1)		(1)
100080296	UTRECHT	NLD		02/22/2022		3,247						9,554	12,801	12,760	(42)		(42)
100054851	STOCKTON	CA		03/23/2021		42,764		(30)			(30)	9,554	52,288	52,254	(34)		(34)
100134400	NETHERLANDS	NLD		10/27/2023		6,968						9,554	16,523	16,516	(7)		(7)
100087608	HEERLEN	NLD		09/27/2022		412						9,554	9,966	9,954	(12)		(12)
100047373	TAYLOR	MI		11/20/2020		43,414		(299)			(299)	9,554	52,670	52,662	(8)		(8)
100047907	SOUTH GATE	CA		11/20/2020		42,568		(157)			(157)	9,554	51,965	51,917	(48)		(48)
100030571	HOUSTON	TX		12/20/2018		43,266		32			32	9,554	52,853	52,828	(25)		(25)
100055393	O FALLON	IL		03/23/2021		42,290		(204)			(204)	9,554	51,640	51,613	(28)		(28)
100046965	OPA LOCKA	FL		11/20/2020		42,041		(124)			(124)	9,554	51,472	51,444	(28)		(28)
100053799	DENVER	IN		03/23/2021		41,952		9			9	9,554	51,515	51,489	(26)		(26)
100032008	RIVERVIEW	FL		03/29/2019		42,163		109			109	9,554	51,826	51,772	(54)		(54)
100050139	PINEY FLATS	TN		11/20/2020		51,660		(272)			(272)		51,388	51,388			
100047237	OKLAHOMA CITY	OK		11/20/2020		51,221		(74)			(74)		51,147	51,147			
100055448	CHULA VISTA	CA		03/23/2021		51,830		(149)			(149)		51,681	51,681			
100085069	VENLO	NLD		07/27/2022		10,234							10,234	10,234			
100046994	SAN FRANCISCO	CA		11/20/2020		51,202		6			6		51,208	51,208			
100053483	PHILADELPHIA	PA		03/23/2021		50,760		(58)			(58)		50,701	50,701			
100045017	WASHINGTON	DC		11/19/2020		51,117		28			28		51,145	51,145			
100031596	BLYTHE	CA		03/29/2019		41,587		41			41	9,532	51,159	51,122	(37)		(37)
100083332	TILBURG	NLD		05/27/2022		2,016						9,529	11,545	11,518	(27)		(27)
100054782	CLEVELAND	OH		03/23/2021		50,735		(16)			(16)		50,719	50,719			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100084236	LELYSTAD	NLD		06/30/2022		10,216							10,216	10,216			
100091883	GOUDA	NLD		01/27/2023		10,593							10,593	10,593			
100086266	DEN HAAG	NLD		08/29/2022		9,745							9,745	9,745			
100032085	PHOENIX	AZ		03/29/2019		41,365		34			34	9,520	50,920	50,876	(44)		(44)
100054487	PHILADELPHIA	PA		03/23/2021		50,506		(32)			(32)		50,474	50,474			
100046382	MINERVA	OH		11/25/2020		41,039		(47)			(47)	9,509	50,500	50,460	(41)		(41)
100025466	SAINT LOUIS	MO		09/20/2018		50,607		318			318		50,925	50,925			
100030506	HOUSTON	TX		12/20/2018		50,308		27			27		50,334	50,334			
100029930	HOUSTON	TX		12/20/2018		50,563		50			50		50,613	50,613			
100053945	HANOVER TOWNSHIP	PA		03/23/2021		40,867		(180)			(180)	9,498	50,184	50,155	(29)		(29)
100029934	EL PASO	TX		12/20/2018		50,370		(10)			(10)		50,360	50,360			
100081984	ROTTERDAM	NLD		03/30/2022		11,906							11,906	11,906			
100055318	MOUNT PLEASANT	TN		03/23/2021		50,290		(149)			(149)		50,141	50,141			
100048686	OPA LOCKA	FL		11/20/2020		50,201		(46)			(46)		50,156	50,156			
100031706	LAKE ELSINORE	CA		03/29/2019		40,593		70			70	9,866	50,529	50,901	517	(146)	371
100025589	ALLEN	KY		09/20/2018		49,703		228			228		49,931	49,931			
100046851	PLANTATION	FL		11/20/2020		40,521		(217)			(217)	9,514	49,818	49,784	(34)		(34)
100050061	WEST JORDAN	UT		11/20/2020		49,821		(40)			(40)		49,780	49,780			
100047326	MUNSTER	IN		11/20/2020		49,975		(185)			(185)		49,790	49,790			
100053373	UNION BEACH	NJ		03/23/2021		49,745		(3)			(3)		49,742	49,742			
100053423	AVONDALE ESTATES	GA		03/23/2021		43,541		17			17	7,034	50,591	49,702	(889)		(889)
100017199	ROCKFORD	IL		04/26/2018		39,960		137			137	9,463	49,561	49,524	(37)		(37)
100031997	LAS VEGAS	NV		03/29/2019		49,717		29			29		49,747	49,747			
100055637	WEST DECATUR	PA		03/23/2021		49,306		(106)			(106)		49,200	49,200			
100055557	FRANKLIN	VA		03/23/2021		39,954		(559)			(559)	9,457	48,852	48,814	(38)		(38)
100046982	PARKMAN	OH		11/20/2020		49,722		(374)			(374)		49,348	49,348			
100026256	INDIANAPOLIS	IN		09/20/2018		48,874		172			172		49,045	49,045			
100046538	JEFFERSONVILLE	IN		11/25/2020		48,924		(40)			(40)		48,884	48,884			
100046174	LARKSVILLE	PA		11/25/2020		48,906		118			118		49,024	49,024			
100074380	HEERLEN	NLD		11/16/2021		11,360							11,360	11,360			
100043349	MANCHESTER	NH		08/13/2020		48,925		12			12		48,937	48,937			
100031813	TAMPA	FL		03/29/2019		49,186		311			311		49,497	49,497			
100070456	HALLANDALE BEACH	FL		09/23/2021		49,854		(240)			(240)		49,613	49,613			
100047075	STATEN ISLAND	NY		11/20/2020		39,667		(254)			(254)	9,418	48,831	48,837	6		6
100068673	TILBURG	NLD		08/30/2021		12,341							12,341	12,341			
100046924	CRANBERRY TWP	PA		11/20/2020		39,947		(160)			(160)	9,465	49,253	49,301	48		48
100047505	BROOKSVILLE	FL		11/20/2020		48,494		(68)			(68)		48,426	48,426			
100012423	THOMASVILLE	NC		04/28/2017		(9,132)		(406)			(406)	9,475	(63)		63		63
100031522	OAK PARK	IL		03/29/2019		38,860		118			118	9,404	48,382	48,341	(41)		(41)
100053563	GLOVERSVILLE	NY		03/23/2021		48,429		(172)			(172)		48,257	48,257			
100055196	NORTH BALDWIN	NY		03/23/2021		48,545		(188)			(188)		48,356	48,356			
100055026	DADE CITY	FL		03/23/2021		38,725		(49)			(49)	9,395	48,070	48,036	(35)		(35)
100054526	DETROIT	MI		03/23/2021		38,616		(38)			(38)	9,395	47,973	47,949	(24)		(24)
100054452	STATEN ISLAND	NY		03/23/2021		48,946		(298)			(298)		48,648	48,648			
100047836	OCALA	FL		11/20/2020		51,077		(319)			(319)		50,758	50,758			
100026265	HAINES CITY	FL		09/20/2018		38,388		75			75	9,384	47,847	47,847	(1)		(1)
100043462	OLYMPIA	WA		08/13/2020		39,177		(96)			(96)	9,384	48,464	48,460	(5)		(5)
100045616	FRIERSON	LA		11/25/2020		38,390		24			24	9,384	47,799	47,791	(8)		(8)
100055811	ENGLEWOOD	FL		03/23/2021		38,676		(195)			(195)	9,384	47,865	47,839	(26)		(26)
100024466	DETROIT	MI		09/20/2018		38,176		259			259	9,384	47,819	47,781	(38)		(38)
100047030	PHOENIX	AZ		11/20/2020		47,842		(250)			(250)		47,592	47,592			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032042	FRESNO	CA		03/29/2019		47,522		75			75		47,597	47,597			
100044861	AMITE	LA		11/19/2020		37,726		(85)			(85)	9,708	47,349	47,703	488	(134)	354
100032096	CHICAGO	IL		03/29/2019		47,753		33			33		47,786	47,786			
100067755	OCALA	FL		09/23/2021		47,424		(62)			(62)		47,362	47,362			
100017654	BRADLEY	IL		04/26/2018		47,246		377			377		47,623	47,623			
100139864	NETHERLANDS	NLD		12/28/2023		11,246							11,246	11,246			
100081965	TILBURG	NLD		03/30/2022		1,832						9,353	11,184	11,135	(49)		(49)
100047155	SKOKIE	IL		11/20/2020		46,822		(40)			(40)		46,782	46,782			
100082726	KATWIJK	NLD		04/27/2022		9,501							9,501	9,501			
100067842	BURLESON	TX		09/23/2021		46,950		(91)			(91)		46,859	46,859			
100055743	KANSAS CITY	MO		03/23/2021		47,557		(2)			(2)		47,554	47,554			
100030176	WEST NEW YORK	NJ		12/20/2018		46,712		261			261		46,973	46,973			
100046254	GEORGETOWN	KY		11/25/2020		46,537		(68)			(68)		46,469	46,469			
100048530	SURPRISE	AZ		11/20/2020		37,176		(47)			(47)	9,509	46,638	46,831	339	(145)	193
100046532	HAMILTON	OH		11/25/2020		46,312		(32)			(32)		46,280	46,280			
100086288	DELFT	NLD		08/29/2022		9,952							9,952	9,952			
100053460	WILKES BARRE	PA		03/23/2021		46,315		(211)			(211)		46,105	46,105			
100044282	MIRAMAR	FL		08/19/2020		46,114		84			84		46,198	46,198			
100047982	NAPLES	FL		11/20/2020		46,351		(173)			(173)		46,179	46,179			
100082728	STADSKANAAL	NLD		04/27/2022		135						9,281	9,416	9,375	(42)		(42)
100077910	HEEMSTEDE	NLD		12/29/2021		11,332							11,332	11,332			
100046637	SAINT LOUIS	MO		11/25/2020		46,119		164			164		46,284	46,284			
100054622	SHELBY	NC		03/23/2021		46,209		(356)			(356)		45,853	45,853			
100053507	KANSAS CITY	MO		03/23/2021		46,051		(164)			(164)		45,887	45,887			
100043505	PEARLAND	TX		08/13/2020		45,610		(128)			(128)		45,481	45,481			
100054833	WIMBERLEY	TX		03/23/2021		45,613		(26)			(26)		45,587	45,587			
100025796	INDEPENDENCE	MO		09/20/2018		45,579		87			87		45,666	45,666			
100082729	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(1,134)						10,444	9,309	9,478	315	(147)	168
100044032	ONTARIO	CA		08/19/2020		45,637		(60)			(60)		45,577	45,577			
100024803	SICKLERVILLE	NJ		09/20/2018		45,447		206			206		45,653	45,653			
100045230	SAGINAW	MI		11/25/2020		36,310		(117)			(117)	9,236	45,429	45,428	(1)		(1)
100032816	DUBLIN	IRL		06/21/2019		40,740		(100)			(100)	9,236	49,876	49,875	(1)		(1)
100050099	SHERMAN	TX		11/20/2020		35,963		(90)			(90)	9,236	45,109	45,095	(14)		(14)
100045857	HOUGHTON LAKE	MI		11/25/2020		36,270		(186)			(186)	9,236	45,320	45,297	(23)		(23)
100017717	BRIDGETON	NJ		04/26/2018		35,845		273			273	9,236	45,354	45,319	(35)		(35)
100043852	NORCO	CA		08/19/2020		45,844		105			105		45,949	45,949			
100050123	HOUSTON	TX		11/20/2020		36,128		(273)			(273)	9,236	45,091	45,066	(25)		(25)
100053985	BAKERSFIELD	CA		03/23/2021		35,660		(61)			(61)	9,236	44,835	44,799	(36)		(36)
100045498	BAY CITY	MI		11/25/2020		44,852		153			153		45,005	45,005			
100047025	WAYNE	MI		11/20/2020		45,104		(212)			(212)		44,892	44,892			
100088549	DEN HAAG	NLD		10/27/2022		10,872							10,872	10,872			
100044230	BOCA RATON	FL		08/19/2020		44,800		145			145		44,945	44,945			
100033139	WICKLOW	IRL		06/21/2019		49,205		2			2		49,206	49,206			
100054750	LINCOLNTON	NC		03/23/2021		35,737		(14)			(14)	9,225	44,948	44,928	(20)		(20)
100044028	SHILLINGTON	PA		08/19/2020		44,388		(36)			(36)		44,352	44,352			
100049098	SHREVEPORT	LA		11/20/2020		44,400		(55)			(55)		44,345	44,345			
100033163	GALWAY	IRL		06/21/2019		50,340							50,340	50,340			
100054907	DEER ISLAND	OR		03/23/2021		35,442		(181)			(181)	9,213	44,474	44,473	(1)		(1)
100086305	AMSTERDAM	NLD		08/29/2022		64						9,213	9,278	9,255	(23)		(23)
100032983	SLIGO	IRL		06/21/2019		40,702		(2)			(2)	9,213	49,913	49,907	(6)		(6)
100048441	ATLANTA	GA		11/20/2020		34,725		(28)			(28)	9,213	43,910	43,878	(32)		(32)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055292	CINCINNATI	OH		03/23/2021		34,848		(262)			(262)	9,213	43,799	43,766	(34)		(34)
100024501	SCHENECTADY	NY		09/20/2018		34,547		210			210	9,213	43,971	43,949	(22)		(22)
100049048	DETROIT	MI		11/20/2020		34,697		167			167	9,213	44,077	44,034	(43)		(43)
100046057	TOPOCK	AZ		11/25/2020		34,495		(26)			(26)	9,213	43,683	43,663	(20)		(20)
100045720	DETROIT	MI		11/25/2020		34,780		(33)			(33)	9,206	43,953	43,943	(10)		(10)
100054018	HIGHLAND	IN		03/23/2021		32,462		(159)			(159)	9,125	41,427	43,749	(141)	2,463	2,322
100045762	PHILADELPHIA	PA		11/25/2020		43,627		9			9		43,636	43,636			
100054476	DAYTON	OH		03/23/2021		43,942		(433)			(433)		43,509	43,509			
100073572	AMSTERDAM	NLD		10/25/2021		10,005							10,005	10,005			
100043646	LANSING	MI		08/13/2020		43,761		(17)			(17)		43,744	43,744			
100032402	DONEGAL	IRL		06/21/2019		50,169		237			237		50,407	50,407			
100029923	EMERYVILLE	CA		12/20/2018		43,410		1			1		43,410	43,410			
100046138	LOUISVILLE	KY		11/25/2020		33,872		(17)			(17)	9,213	43,069	43,045	(23)		(23)
100034188	LOUTH	IRL		06/21/2019		47,761		255			255		48,016	48,016			
100030121	SUMMERVILLE	SC		12/20/2018		42,700		222			222		42,922	42,922			
100141832	LELYSTAD	NLD		01/29/2024		8,934							8,934	8,934			
100044104	LAS VEGAS	NV		08/19/2020		42,818		13			13		42,831	42,831			
100055168	OMAHA	NE		03/23/2021		42,716		(82)			(82)		42,634	42,634			
100045116	EL PASO	TX		11/19/2020		33,485		26			26	9,168	42,679	42,633	(45)		(45)
100032168	CHICAGO	IL		03/29/2019		43,191		88			88		43,279	43,279			
100085025	ROTTERDAM	NLD		07/27/2022		9,149							9,149	9,149			
100017410	SAUK VILLAGE	IL		04/26/2018		42,392		273			273		42,665	42,665			
100088525	ENKHUIZEN/HOORN	NLD		10/27/2022		10,146							10,146	10,146			
100047071	SPOKANE	WA		11/20/2020		42,675		(197)			(197)		42,478	42,478			
100054906	BRISTOL	PA		03/23/2021		42,998		(250)			(250)		42,749	42,749			
100044901	LEHIGH ACRES	FL		11/19/2020		33,629		(91)			(91)	9,318	42,856	42,068	237	(1,024)	(788)
100025002	MEMPHIS	TN		09/20/2018		41,802		209			209		42,012	42,012			
100082058	HAARLEM	NLD		03/30/2022		794						9,140	9,935	9,925	(9)		(9)
100055506	DALLAS	TX		03/23/2021		42,386		(211)			(211)		42,175	42,175			
100031983	WEST PALM BEACH	FL		03/29/2019		41,653		61			61		41,713	41,713			
100045063	VALDOSTA	GA		11/19/2020		41,641		(6)			(6)		41,635	41,635			
100055443	SWANSEA	SC		03/23/2021		42,202		(182)			(182)		42,020	42,020			
100055279	KEANSBURG	NJ		03/23/2021		42,197		(73)			(73)		42,125	42,125			
100045522	CARNEYS POINT	NJ		11/25/2020		41,576		(86)			(86)		41,491	41,491			
100025229	MOBILE	AL		09/20/2018		32,371		194			194	9,127	41,692	41,677	(14)		(14)
100074374	STADSKANAAL	NLD		11/16/2021		1,033						9,130	10,163	10,126	(37)		(37)
100086282	SPIJKENISSE	NLD		08/29/2022		7,996							7,996	7,996			
100086283	SPIJKENISSE	NLD		08/29/2022		7,996							7,996	7,996			
100086328	OOSTBURG	NLD		08/29/2022		15,992							15,992	15,992			
100047356	ALBUQUERQUE	NM		11/20/2020		41,413		(168)			(168)		41,245	41,245			
100017068	EVANSVILLE	IN		04/26/2018		41,378		158			158		41,536	41,536			
100045111	LAUDERHILL	FL		11/19/2020		41,648		107			107		41,755	41,755			
100068312	PORTALES	NM		08/25/2021		41,413		(101)			(101)		41,312	41,312			
100055574	READING	PA		03/23/2021		41,274		(664)			(664)		40,610	40,610			
100045846	AKRON	OH		11/25/2020		41,082		13			13		41,094	41,094			
100078532	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		714						9,099	9,813	9,812	(1)		(1)
100046919	PAYSON	AZ		11/20/2020		31,966		(121)			(121)	9,099	40,945	40,932	(12)		(12)
100055235	TOKELAND	WA		03/23/2021		32,532		(280)			(280)	9,099	41,352	41,339	(12)		(12)
100157527	ALMELO	NLD		06/27/2024		116						9,099	9,216	9,207	(9)		(9)
100046977	MILNER	GA		11/20/2020		32,244		(306)			(306)	9,099	41,037	40,987	(50)		(50)
100044415	NORTH CHARLESTON	SC		11/19/2020		31,782		44			44	9,099	40,925	40,896	(29)		(29)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043760	BRAZIL	IN		08/13/2020		31,842		10			10	9,099	40,951	40,956	5		5
100043227	DREXEL	NC		08/13/2020		40,838		(43)			(43)		40,796	40,796			
100054289	MONTEVIDEO	MN		03/23/2021		40,547		(66)			(66)		40,481	40,481			
100053636	TOLEDO	OH		03/23/2021		40,605		(66)			(66)		40,540	40,540			
100074382	EINDHOVEN	NLD		11/16/2021		10,022							10,022	10,022			
100090568	DEN HAAG	NLD		12/28/2022		8,273							8,273	8,273			
100082008	HAARLEM	NLD		03/30/2022		366						9,133	9,499	9,557	57		57
100050151	MONROE	LA		11/20/2020		31,206		(110)			(110)	9,077	40,172	40,163	(9)		(9)
100045973	WOODRUFF	SC		11/25/2020		31,360		(289)			(289)	9,198	40,268	40,403	134		134
100055591	VIDALIA	GA		03/23/2021		40,108		(24)			(24)		40,084	40,084			
100030047	FORT WORTH	TX		12/20/2018		40,063		(93)			(93)		39,970	39,970			
100086318	VENLO	NLD		08/29/2022		7,861							7,861	7,861			
100055091	BROOKLYN	NY		03/23/2021		31,656		(108)			(108)	9,054	40,602	40,570	(31)		(31)
100054740	PITTSBURGH	PA		03/23/2021		40,004		(31)			(31)		39,973	39,973			
100065930	ROTTERDAM	NLD		07/30/2021		856						9,215	10,071	10,214	268	(124)	143
100044100	GREENVILLE	GA		08/19/2020		30,847		(10)			(10)	9,045	39,882	39,864	(17)		(17)
100043942	PLANTATION	FL		08/19/2020		30,896		(76)			(76)	9,043	39,862	39,861	(1)		(1)
100046588	CHERRYVILLE	MO		11/25/2020		30,587		(20)			(20)	9,043	39,610	39,582	(28)		(28)
100054235	QUINLAN	TX		03/23/2021		30,613		(160)			(160)	9,043	39,496	39,466	(30)		(30)
100047760	KAILUA	HI		11/20/2020		30,787		(92)			(92)	9,043	39,738	39,805	66		66
100046081	STEUBENVILLE	OH		11/25/2020		30,497		125			125	9,043	39,664	39,669	5		5
100053803	BEVIER	MO		03/23/2021		30,555		(5)			(5)	9,043	39,592	39,567	(25)		(25)
100055716	COLUMBUS	GA		03/23/2021		30,631		(177)			(177)	9,043	39,497	39,451	(45)		(45)
100047003	FELTON	CA		11/20/2020		30,436		(1)			(1)	9,043	39,478	39,451	(27)		(27)
100103341	CASTRICUM	NLD		04/28/2023		(653)						9,043	8,390	8,374	(16)		(16)
100046895	PHOENIX	AZ		11/20/2020		31,404		(175)			(175)	9,043	40,272	40,235	(37)		(37)
100032161	PORT SAINT LUCIE	FL		03/29/2019		39,479		183			183		39,661	39,661			
100065924	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		9,930							9,930	9,930			
100087628	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(1,908)						9,138	7,230	7,321	91		91
100053517	WESTWEGO	LA		03/23/2021		39,860		(203)			(203)		39,657	39,657			
100033187	DUBLIN	IRL		06/21/2019		43,277		(162)			(162)		43,115	43,115			
100112070	LAFAYETTE	LA		06/29/2023		2,539		(2,539)			(2,539)						
100047763	ABERDEEN	MD		11/20/2020		39,029		(124)			(124)		38,904	38,904			
100032179	KISSIMMEE	FL		03/29/2019		38,789		87			87		38,875	38,875			
100055228	BALTIMORE	MD		03/23/2021		39,020		(107)			(107)		38,913	38,913			
100046236	SAINT LOUIS	MO		11/25/2020		38,656		(7)			(7)		38,649	38,649			
100047270	PORTLAND	OR		11/20/2020		39,409		(191)			(191)		39,218	39,218			
100043876	GALESBURG	IL		08/19/2020		38,465		64			64		38,529	38,529			
100054646	JURUPA VALLEY	CA		03/23/2021		39,671		(18)			(18)		39,652	39,652			
100083383	UTRECHT	NLD		05/27/2022		8,874							8,874	8,874			
100047074	MADISON	TN		11/20/2020		38,371		(67)			(67)		38,304	38,304			
100025616	TRENTON	NJ		09/20/2018		38,273		195			195		38,468	38,468			
100055070	UNION	SC		03/23/2021		29,390		(96)			(96)	8,917	38,211	38,210	(1)		(1)
100046343	ROANOKE	VA		11/25/2020		29,483		114			114	8,974	38,571	38,534	(37)		(37)
100046468	NATCHITOCHES	LA		11/25/2020		38,222		(15)			(15)		38,207	38,207			
100110824	HOUSTON	TX		06/29/2023		8		(8)			(8)						
100047716	LAS VEGAS	NV		11/20/2020		38,348		(242)			(242)		38,106	38,106			
100046869	CEDARTOWN	GA		11/20/2020		38,064		(64)			(64)		37,999	37,999			
100046477	PALATKA	FL		11/25/2020		29,067		(36)			(36)	8,963	37,993	37,963	(30)		(30)
100054880	STEGER	IL		03/23/2021		37,816		(13)			(13)		37,803	37,803			
100083346	ROTTERDAM	NLD		05/27/2022		8,590							8,590	8,590			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100032182	HOMESTEAD	FL		03/29/2019		37,880		62			62		37,942	37,942			
100047328	LOS ANGELES	CA		11/20/2020		38,229		(120)			(120)		38,108	38,108			
100032181	LAKE WORTH	FL		03/29/2019		28,293		(27)			(27)	9,158	37,424	37,561	230	(92)	138
100045746	SALEM	MA		11/25/2020		38,259		(15)			(15)		38,244	38,244			
100032098	OCALA	FL		03/29/2019		37,579		268			268		37,847	37,847			
100137286	NETHERLANDS	NLD		11/28/2023		9,935							9,935	9,935			
100047706	SPRINGFIELD	OH		11/20/2020		37,335		189			189		37,524	37,524			
100050111	BRENTWOOD	CA		11/20/2020		37,146		10			10		37,156	37,156			
100045132	BLOOMFIELD	NJ		11/25/2020		37,152		(22)			(22)		37,129	37,129			
100067490	PENSACOLA	FL		09/23/2021		37,365		(181)			(181)		37,184	37,184			
100045649	BIRMINGHAM	AL		11/25/2020		28,125		(35)			(35)	8,917	37,008	36,985	(22)		(22)
100055487	PLEASANT HILL	OH		03/23/2021		28,036		(64)			(64)	8,917	36,890	36,867	(23)		(23)
100054041	HOLDEN	MO		03/23/2021		37,088		(116)			(116)		36,972	36,972			
100091906	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(1,353)						8,967	7,615	7,660	45		45
100047993	SALT LAKE CITY	UT		11/20/2020		36,528		(16)			(16)		36,512	36,512			
100047573	JACKSONVILLE	FL		11/20/2020		36,738		(37)			(37)		36,701	36,701			
100054940	INDIANAPOLIS	IN		03/23/2021		36,376		45			45		36,421	36,421			
100046749	DULUTH	GA		11/20/2020		36,379		(139)			(139)		36,241	36,241			
100055582	DALLAS	OR		03/23/2021		36,549		(75)			(75)		36,475	36,475			
100086267	KATWIJK	NLD		08/29/2022		7,630							7,630	7,630			
100083430	ZALTBOMMEL	NLD		05/27/2022		852						7,416	8,269	8,239	(29)		(29)
100043364	LOS ANGELES	CA		08/13/2020		28,317		(208)			(208)	8,872	36,981	36,980	(1)		(1)
100046783	CHESAPEAKE	VA		11/20/2020		27,066		(89)			(89)	8,872	35,849	35,848	(1)		(1)
100044544	LAS VEGAS	NV		11/19/2020		35,848		124			124		35,972	35,972			
100077877	DEVENTER	NLD		12/29/2021		(197)						8,872	8,675	8,660	(15)		(15)
100082751	DEN HAAG	NLD		04/27/2022		(865)						8,872	8,007	7,990	(17)		(17)
100054287	BALTIMORE	MD		03/23/2021		26,747		113			113	8,872	35,732	35,783	51		51
100029859	SPRINGFIELD	MA		12/20/2018		26,813		88			88	8,872	35,773	35,790	17		17
100033710	DUBLIN	IRL		06/21/2019		31,156		217			217	8,872	40,244	40,215	(30)		(30)
100078524	WEERT	NLD		01/26/2022		(344)						8,872	8,528	8,500	(27)		(27)
100086344	HOOGEVEEN	NLD		08/29/2022		(1,412)						8,872	7,460	7,429	(31)		(31)
100054704	MARION	OH		03/23/2021		26,626		83			83	8,872	35,580	35,545	(35)		(35)
100086303	KATWIJK	NLD		08/29/2022		7,402							7,402	7,402			
100046179	RANDLEMAN	NC		11/25/2020		26,524		(28)			(28)	8,872	35,368	35,335	(32)		(32)
100084310	ZOETERMEER	NLD		06/30/2022		7,766							7,766	7,766			
100050081	CORPUS CHRISTI	TX		11/20/2020		35,409		(53)			(53)		35,356	35,356			
100077931	DEN HAAG	NLD		12/29/2021		8,643							8,643	8,643			
100081922	EMMELOORD	NLD		03/30/2022		8,306							8,306	8,306			
100083294	NIJMEGEN	NLD		05/27/2022		8,076							8,076	8,076			
100032194	SAN MATEO	CA		03/29/2019		35,235		96			96		35,331	35,331			
100045402	WILLISTON	SC		11/25/2020		34,874		81			81		34,955	34,955			
100068565	VENLO	NLD		08/30/2021		(104)						8,838	8,734	8,733	(1)		(1)
100031619	COCONUT CREEK	FL		03/29/2019		34,839		61			61		34,900	34,900			
100048771	BETHLEHEM	PA		11/20/2020		35,116		(21)			(21)		35,095	35,095			
100033754	DUBLIN	IRL		06/21/2019		37,915		(66)			(66)		37,850	37,850			
100046891	PALM BAY	FL		11/20/2020		25,447		(42)			(42)	8,849	34,254	34,253	(1)		(1)
100055215	CHATTANOOGA	TN		03/23/2021		25,662		(141)			(141)	8,826	34,348	34,308	(40)		(40)
100068709	ROTTERDAM	NLD		08/30/2021		(217)						8,826	8,610	8,614	4		4
100046753	NEW CITY	NY		11/20/2020		34,248		(73)			(73)		34,175	34,175			
100032858	CORK	IRL		06/21/2019		37,776		174			174		37,949	37,949			
100055847	SAINT PETERSBURG	FL		03/23/2021		34,247		(87)			(87)		34,160	34,160			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100047222	AUSTIN	TX		11/20/2020		34,195		(47)			(47)		34,148	34,148			
100054230	COLUMBUS	OH		03/23/2021		25,708		(52)			(52)	8,808	34,465	34,430	(35)		(35)
100044248	LITHONIA	GA		08/19/2020		34,267		3			3		34,271	34,271			
100047334	HOUSTON	TX		11/20/2020		34,336		(168)			(168)		34,169	34,169			
100083370	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		7,715							7,715	7,715			
100087630	VALKENBURG AAN DE GEUL	NLD		09/27/2022		6,372							6,372	6,372			
100045818	BALTIMORE	MD		11/25/2020		33,778		27			27		33,806	33,806			
100045659	BALTIMORE	MD		11/25/2020		33,948		66			66		34,014	34,014			
100054036	TUCKERTON	NJ		03/23/2021		34,244		(58)			(58)		34,185	34,185			
100047676	LA VERGNE	TN		11/20/2020		33,559		(92)			(92)		33,467	33,467			
100045587	EASLEY	SC		11/25/2020		24,831		(54)			(54)	8,781	33,558	33,561	3		3
100024473	MAYS LANDING	NJ		09/20/2018		33,340		224			224		33,564	33,564			
100044101	BEAVER DAM	WI		08/19/2020		33,617		41			41		33,658	33,658			
100049505	JACKSON	AL		11/20/2020		33,416		(61)			(61)		33,355	33,355			
100081908	ZALTBOMMEL	NLD		03/30/2022		7,765							7,765	7,765			
100083314	ROTTERDAM	NLD		05/27/2022		7,515							7,515	7,515			
100065791	PLAINFIELD	NJ		07/28/2021		35,123		(197)			(197)		34,926	34,926			
100033162	DUBLIN	IRL		06/21/2019		37,319							37,319	37,319			
100032815	DUBLIN	IRL		06/21/2019		36,231		92			92		36,323	36,323			
100077932	DEN HAAG	NLD		12/29/2021		8,067							8,067	8,067			
100046761	WARFIELD	VA		11/20/2020		24,169		(195)			(195)	8,758	32,732	32,709	(23)		(23)
100047184	MINT HILL	NC		11/20/2020		24,468		(97)			(97)	8,758	33,130	33,093	(37)		(37)
100076333	BLUFFTON	SC		01/07/2022		39,241		(713)			(713)		38,528	38,528			
100077886	ROTTERDAM	NLD		12/29/2021		7,913							7,913	7,913			
100033199	CORK	IRL		06/21/2019		36,249		125			125		36,374	36,374			
100054075	HIBBING	MN		03/23/2021		32,547		(114)			(114)		32,434	32,434			
100055417	QUINCY	FL		03/23/2021		32,853		(32)			(32)		32,821	32,821			
100047773	ROUND LAKE	IL		11/20/2020		33,302		(4)			(4)		33,297	33,297			
100045365	ST LOUIS	MO		11/25/2020		23,381		44			44	8,878	32,303	32,406	218	(115)	103
100078550	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(1,009)						8,736	7,726	7,711	(15)		(15)
100047031	LIBERTYVILLE	IL		11/20/2020		24,103		(140)			(140)	8,736	32,699	32,676	(23)		(23)
100044297	EAST WINDSOR	NJ		08/19/2020		23,190		24			24	8,800	32,014	31,993	46	(66)	(21)
100043415	CAMDEN	NJ		08/13/2020		31,807		147			147		31,954	31,954			
100055022	MANSFIELD	TX		03/23/2021		32,558		172			172		32,730	32,730			
100054350	STOCKBRIDGE	GA		03/23/2021		23,134		(85)			(85)	8,736	31,785	31,754	(31)		(31)
100085092	EMMEN	NLD		07/27/2022		6,455							6,455	6,455			
100081934	AMSTERDAM	NLD		03/30/2022		7,586							7,586	7,586			
100017515	DAYTON	OH		04/26/2018		31,306		347			347		31,653	31,653			
100054489	SAN ANTONIO	TX		03/23/2021		31,273		(149)			(149)		31,124	31,124			
100054229	BOGALUSA	LA		03/23/2021		31,211		(44)			(44)		31,167	31,167			
100050190	LITTLE ROCK	AR		11/20/2020		22,769		(179)			(179)	8,701	31,291	31,265	(26)		(26)
100073579	TILBURG	NLD		10/25/2021		(1,695)						8,701	7,007	6,981	(26)		(26)
100103355	DEN HAAG	NLD		04/28/2023		(2,050)						8,701	6,651	6,611	(40)		(40)
100046044	ANDALUSIA	AL		11/25/2020		22,323		(33)			(33)	8,701	30,991	30,957	(34)		(34)
100081939	LEEUWARDEN	NLD		03/30/2022		1,383						7,035	8,418	7,350	(1,068)		(1,068)
100046754	MONTGOMERY	PA		11/20/2020		31,060		(34)			(34)		31,026	31,026			
100045703	MIAMI	FL		11/25/2020		30,927		(24)			(24)		30,903	30,903			
100045808	BENTON HARBOR	MI		11/25/2020		30,803		(107)			(107)		30,696	30,696			
100082010	ZALTBOMMEL	NLD		03/30/2022		(1,429)						8,681	7,252	7,226	(26)		(26)
100053751	POTTERVILLE	MI		03/23/2021		30,841		(41)			(41)		30,799	30,799			
100103348	EMMEN	NLD		04/28/2023		6,588							6,588	6,588			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100068737	ROTTERDAM	NLD		08/30/2021		7,857							7,857	7,857			
100082783	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		6,836							6,836	6,836			
100088562	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		7,342							7,342	7,342			
100046303	SALT LAKE CITY	UT		11/25/2020		30,619		(65)			(65)		30,554	30,554			
100046491	MARION	IN		11/25/2020		29,855		116			116		29,971	29,971			
100045237	ILION	NY		11/25/2020		29,785		190			190		29,975	29,975			
100044752	PHILADELPHIA	PA		11/19/2020		21,294		27			27	8,645	29,965	29,938	(28)		(28)
100053454	HUNTSVILLE	AL		03/23/2021		21,038		(169)			(169)	8,645	29,513	29,480	(33)		(33)
100078545	ENSCHEDE	NLD		01/26/2022		(1,493)						8,645	7,151	7,109	(42)		(42)
100033228	DUBLIN	IRL		06/21/2019		24,290		(3)			(3)	8,645	32,931	32,901	(30)		(30)
100044527	TRAPPE	PA		11/19/2020		29,397		129			129		29,526	29,526			
100103365	ROTTERDAM	NLD		04/28/2023		6,500							6,500	6,500			
100075885	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		7,146							7,146	7,146			
100033890	CORK	IRL		06/21/2019		35,862		241			241		36,103	36,103			
100081913	EINDHOVEN	NLD		03/30/2022		7,039							7,039	7,039			
100034507	OFFALY	IRL		06/21/2019		32,127		141			141		32,268	32,268			
100032805	DUBLIN	IRL		06/21/2019		32,025		(32)			(32)		31,992	31,992			
100044157	GREENVILLE	SC		08/19/2020		29,004		10			10		29,014	29,014			
100089645	GRONINGEN	NLD		11/29/2022		6,210							6,210	6,210			
100088501	EMMEN	NLD		10/27/2022		6,563							6,563	6,563			
100077903	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		6,905							6,905	6,905			
100033161	DUBLIN	IRL		06/21/2019		32,549							32,549	32,549			
100075860	AMSTERDAM	NLD		11/24/2021		6,769							6,769	6,769			
100044768	KAPOLEI	HI		11/19/2020		28,660		(90)			(90)		28,570	28,570			
100047563	ASTORIA	NY		11/20/2020		21,022		(53)			(53)	8,613	29,582	29,541	(41)		(41)
100029918	PASADENA	TX		12/20/2018		28,726		5			5		28,732	28,732			
100032187	PHOENIX	AZ		03/29/2019		28,470		(34)			(34)		28,436	28,436			
100034800	SLIGO	IRL		06/21/2019		32,011		(130)			(130)		31,880	31,880			
100045880	WILMINGTON	DE		11/25/2020		28,799		(32)			(32)		28,767	28,767			
100054447	WOODSTOCK	MD		03/23/2021		28,796		(106)			(106)		28,690	28,690			
100047279	FAR ROCKAWAY	NY		11/20/2020		29,221		(316)			(316)		28,905	28,905			
100043921	TEMPLE CITY	CA		08/19/2020		19,798		(98)			(98)	8,599	28,299	28,297	(1)		(1)
100080322	DEN HAAG	NLD		02/22/2022		(1,820)						8,599	6,779	6,755	(24)		(24)
100055340	HELENA	MT		03/23/2021		19,515		(70)			(70)	8,599	28,043	28,022	(22)		(22)
100088543	DEN HAAG	NLD		10/27/2022		(1,620)						8,599	6,979	6,954	(25)		(25)
100082024	SPIJKENISSE	NLD		03/30/2022		(2,003)						8,599	6,596	6,563	(34)		(34)
100085031	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		(2,711)						8,599	5,888	5,853	(35)		(35)
100086327	OOSTBURG	NLD		08/29/2022		5,639							5,639	5,639			
100080278	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		6,657							6,657	6,657			
100078623	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		6,586							6,586	6,586			
100046106	TOPEKA	KS		11/25/2020		18,674		(2)			(2)	8,635	27,307	27,348	41		41
100045568	PITTSFIELD	MA		11/25/2020		27,574		(25)			(25)		27,549	27,549			
100054566	DOLTON	IL		03/23/2021		27,040		56			56		27,095	27,095			
100054696	EAST SAINT LOUIS	IL		03/23/2021		27,067		10			10		27,078	27,078			
100078565	ALMERE	NLD		01/26/2022		6,401							6,401	6,401			
100043506	GILBERT	AZ		08/13/2020		27,292		(124)			(124)		27,168	27,168			
100044464	CHICAGO	IL		11/19/2020		26,648		94			94		26,742	26,742			
100025121	MILWAUKEE	WI		09/20/2018		17,977		157			157	8,572	26,706	26,681	(25)		(25)
100070296	AMSTERDAM	NLD		08/31/2021		(2,542)						9,190	6,648	6,693	45		45
100044545	AURORA	CO		11/19/2020		26,373		32			32		26,404	26,404			
100082746	LELYSTAD	NLD		04/27/2022		5,844							5,844	5,844			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046225	NEW BOSTON	OH		11/25/2020		26,278		(105)			(105)		26,173	26,173			
100046779	NORTH PORT	FL		11/20/2020		26,157		(60)			(60)		26,097	26,097			
100082027	SPIJKENISSE	NLD		03/30/2022		6,165							6,165	6,165			
100082014	SPIJKENISSE	NLD		03/30/2022		6,165							6,165	6,165			
100084314	SPIJKENISSE	NLD		06/30/2022		(2,785)						8,554	5,769	5,739	(30)		(30)
100046985	SAN ANTONIO	TX		11/20/2020		26,336		(167)			(167)		26,169	26,169			
100032171	SACRAMENTO	CA		03/29/2019		25,823		254			254		26,077	26,077			
100083348	HEEMSTEDE	NLD		05/27/2022		5,916							5,916	5,916			
100032190	SAN BERNARDINO	CA		03/29/2019		17,339		39			39	8,531	25,909	25,908	(1)		(1)
100084259	VENLO	NLD		06/30/2022		(2,875)						8,531	5,656	5,655	(1)		(1)
100075851	VEENENDAAL	NLD		11/24/2021		6,397							6,397	6,397			
100055165	ROBERTS	IL		03/23/2021		17,001		(27)			(27)	8,531	25,505	25,482	(23)		(23)
100054462	MAHWAH	NJ		03/23/2021		17,082		(132)			(132)	8,531	25,480	25,476	(5)		(5)
100046888	CORAOPOLIS	PA		11/20/2020		17,478		6			6	8,531	26,015	25,992	(23)		(23)
100068547	DEDEMSVAART	NLD		08/30/2021		13,192						(186)	13,006	6,435	(6,571)		(6,571)
100047116	CONYERS	GA		11/20/2020		26,038		(278)			(278)		25,760	25,760			
100053641	SHIRLEY	NY		03/23/2021		25,563		(88)			(88)		25,475	25,475			
100173606	ROTTERDAM	NLD		10/29/2024		(2,831)						8,531	5,700	5,668	(31)		(31)
100080310	LEEUWARDEN	NLD		02/22/2022		6,016							6,016	6,016			
100046795	SPARKS	NV		11/20/2020		24,976		(111)			(111)		24,865	24,865			
100082756	SPIJKENISSE	NLD		04/27/2022		5,554							5,554	5,554			
100087611	KATWIJK	NLD		09/27/2022		4,990							4,990	4,990			
100074378	UTRECHT	NLD		11/16/2021		6,140							6,140	6,140			
100034934	DUBLIN	IRL		06/21/2019		28,922		(119)			(119)		28,803	28,803			
100032542	SLIGO	IRL		06/21/2019		27,444		94			94		27,538	27,538			
100054114	BURNS	OR		03/23/2021		15,287		(27)			(27)	8,550	23,811	24,641	165	665	830
100086276	ROOSENDAAL	NLD		08/29/2022		(3,565)						8,674	5,109	5,169	139	(79)	60
100054318	GOODWATER	AL		03/23/2021		16,127		(223)			(223)	8,489	24,393	24,362	(30)		(30)
100042967	STREAMWOOD	IL		05/28/2020		25,162		119			119		25,281	25,281			
100050117	BOWIE	AZ		11/20/2020		16,237		(57)			(57)	8,485	24,665	24,624	(42)		(42)
100143808	ROTTERDAM	NLD		10/25/2021		(2,557)						8,485	5,929	5,891	(38)		(38)
100086297	EMMELOORD	NLD		08/29/2022		5,098							5,098	5,098			
100045292	BALTIMORE	MD		11/25/2020		15,556		(1)			(1)	8,586	24,141	24,194	166	(114)	53
100088494	AMSTERDAM	NLD		10/27/2022		5,872							5,872	5,872			
100045360	KELLYTON	AL		11/25/2020		24,113		340			340		24,453	24,453			
100033361	DUBLIN	IRL		06/21/2019		26,878		(69)			(69)		26,809	26,809			
100078608	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		5,720							5,720	5,720			
100082788	HEERLEN	NLD		04/27/2022		5,486							5,486	5,486			
100047173	MIAMI BEACH	FL		11/20/2020		14,745		(98)			(98)	8,813	23,460	23,923	595	(132)	463
100083407	EMMELOORD	NLD		05/27/2022		5,387							5,387	5,387			
100083409	EMMELOORD	NLD		05/27/2022		(3,034)						8,445	5,412	5,387	(25)		(25)
100055473	KENOSHA	WI		03/23/2021		16,656		(93)			(93)		16,563	23,748		7,186	7,186
100084288	LELYSTAD	NLD		06/30/2022		(3,049)						8,440	5,390	5,369	(22)		(22)
100046763	COMPTON	CA		11/20/2020		15,851		(156)			(156)	8,440	24,135	24,104	(30)		(30)
100082758	SPIJKENISSE	NLD		04/27/2022		5,272							5,272	5,272			
100073571	AMSTERDAM	NLD		10/25/2021		(3,032)						8,440	5,408	5,370	(38)		(38)
100050088	INTERLOCHEN	MI		11/20/2020		23,921		(89)			(89)		23,832	23,832			
100083368	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		5,973							5,973	5,973			
100065885	ALMELO	NLD		07/30/2021		5,337							5,337	5,337			
100029893	ALBUQUERQUE	NM		12/20/2018		23,586		(43)			(43)		23,542	23,542			
100053893	FOREST LAKE	MN		03/23/2021		23,187		(70)			(70)		23,116	23,116			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050105	PALO ALTO	CA		11/20/2020		15,133		(5)			(5)	8,478	23,605	23,661	56		56
100085106	ROOSENDAAL	NLD		07/27/2022		(3,445)						8,411	4,966	4,943	(23)		(23)
100078508	UTRECHT	NLD		01/26/2022		(2,823)						8,383	5,560	5,525	(35)		(35)
100091925	ZIERIKZEE	NLD		01/27/2023		5,339							5,338	5,338			
100030428	MONROE	LA		12/20/2018		23,013		1			1		23,014	23,014			
100053724	SAINT PAUL	MN		03/23/2021		23,501		(25)			(25)		23,476	23,476			
100078539	ROTTERDAM	NLD		01/26/2022		5,571							5,571	5,571			
100024549	BUFFALO	NY		09/20/2018		22,728		170			170		22,898	22,898			
100091886	ROTTERDAM	NLD		01/27/2023		5,161							5,161	5,161			
100084300	ZOETERMEER	NLD		06/30/2022		5,082							5,082	5,082			
100081898	DEN HAAG	NLD		03/30/2022		5,340							5,340	5,340			
100078536	UTRECHT	NLD		01/26/2022		(3,162)						8,519	5,357	5,397	112	(72)	40
100047688	SODDY DAISY	TN		11/20/2020		14,197		(22)			(22)	8,340	22,515	22,474	(41)		(41)
100054558	COLLEGE STATION	TX		03/23/2021		14,148		(165)			(165)	8,470	22,453	22,557	104		104
100082778	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		5,601							5,601	5,601			
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		5,693							5,693	5,693			
100055800	SAINT LOUIS	MO		03/23/2021		22,170		(41)			(41)		22,129	22,129			
100046913	TAMPA	FL		11/20/2020		14,942		(171)			(171)	8,360	23,132	23,111	(21)		(21)
100082781	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		4,933							4,933	4,933			
100082745	LELYSTAD	NLD		04/27/2022		4,925							4,925	4,925			
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		13,586		(34)			(34)	8,473	22,025	22,085	170	(110)	60
100077891	TILBURG	NLD		12/29/2021		5,332							5,332	5,332			
100084291	LELYSTAD	NLD		06/30/2022		4,979							4,979	4,979			
100082023	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		5,868							5,868	5,868			
100046208	OMAHA	NE		11/25/2020		21,906		(30)			(30)		21,876	21,876			
100044576	HOUSTON	TX		11/19/2020		13,719		15			15	8,331	22,064	22,041	(23)		(23)
100055713	SAINT LOUIS	MO		03/23/2021		22,297		(196)			(196)		22,101	22,101			
100033192	TIPPERARY	IRL		06/21/2019		17,183		186			186	8,428	25,798	25,797	(1)		(1)
100048045	WAUKEGAN	IL		11/20/2020		22,441		(69)			(69)		22,372	22,372			
100071434	ROTTERDAM	NLD		09/30/2021		5,315							5,315	5,315			
100078581	DEN HAAG	NLD		01/26/2022		5,179							5,179	5,179			
100082028	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		5,772							5,772	5,772			
100044359	CLINTON	AR		11/19/2020		21,626		(20)			(20)		21,606	21,606			
100055182	NOGALES	AZ		03/23/2021		13,408		(33)			(33)	8,303	21,678	21,648	(30)		(30)
100082754	SPIJKENISSE	NLD		04/27/2022		4,801							4,801	4,801			
100083330	EINDHOVEN	NLD		05/27/2022		(2,545)						7,478	4,933	4,863	(70)		(70)
100081924	ROTTERDAM	NLD		03/30/2022		5,069							5,069	5,069			
100043968	INDIANAPOLIS	IN		08/19/2020		13,213						8,281	21,493	21,484	(9)		(9)
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(2,841)						8,281	5,440	5,413	(26)		(26)
100055095	SANFORD	FL		03/23/2021		13,498		(155)			(155)	8,281	21,623	21,614	(9)		(9)
100087597	ENSCHEDE	NLD		09/27/2022		4,177							4,177	4,177			
100050166	DAVENPORT	IA		11/20/2020		12,637		(96)			(96)	8,281	20,822	20,798	(24)		(24)
100055431	NEW CUMBERLAND	WV		03/23/2021		12,571		(59)			(59)	8,281	20,793	20,772	(21)		(21)
100044461	ATLANTA	GA		11/19/2020		12,575		(14)			(14)	8,281	20,841	20,804	(37)		(37)
100089726	ZIERIKZEE	NLD		11/29/2022		(3,808)						8,279	4,471	4,444	(27)		(27)
100085064	DEN HAAG	NLD		07/27/2022		4,480							4,480	4,480			
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		5,227							5,227	5,227			
100055482	CHESTER	PA		03/23/2021		20,452		(18)			(18)		20,434	20,434			
100054190	BLANDON	PA		03/23/2021		21,035		(20)			(20)		21,015	21,015			
100042991	HILLSBORO	OR		05/28/2020		20,628		87			87		20,716	20,716			
100047054	PITTSBURGH	PA		11/20/2020		20,433		(150)			(150)		20,283	20,283			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110958	NORTH AUGUSTA	SC		06/29/2023		(8,637)		396			396	8,266	24		(24)		(24)
100081918	WEERT	NLD		03/30/2022		4,740							4,740	4,740			
100083326	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		4,534							4,534	4,534			
100088495	TILBURG	NLD		10/27/2022		4,430							4,430	4,430			
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(3,315)						8,303	4,988	5,040	52		52
100055638	MEADOW BRIDGE	WV		03/23/2021		19,854		(55)			(55)		19,799	19,799			
100026376	LEHIGH ACRES	FL		09/26/2018		19,695		541			541		20,236	20,236			
100054088	SUNSHINE	LA		03/23/2021		19,686		(44)			(44)		19,641	19,641			
100047010	JACKSONVILLE	FL		11/20/2020		11,777		(176)			(176)	8,236	19,837	19,846	8		8
100054061	CLEARWATER	FL		03/23/2021		20,086		(104)			(104)		19,983	19,983			
100048527	DEARBORN HEIGHTS	MI		11/20/2020		11,475		(86)			(86)	8,228	19,617	19,595	(23)		(23)
100084305	SPIJKENISSE	NLD		06/30/2022		(4,574)							(4,574)	4,318		8,891	8,891
100078566	TILBURG	NLD		01/26/2022		5,518							5,518	5,518			
100082020	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		5,195							5,195	5,195			
100082019	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		5,195							5,195	5,195			
100053572	SHICKSHINNY	PA		03/23/2021		19,391		(46)			(46)		19,345	19,345			
100084332	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		4,450							4,450	4,450			
100082042	DEN HAAG	NLD		03/30/2022		4,609							4,609	4,609			
100083353	LELYSTAD	NLD		05/27/2022		4,338							4,338	4,338			
100078512	NIJMEGEN	NLD		01/26/2022		4,524							4,524	4,524			
100082777	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		4,774							4,774	4,774			
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,853							4,853	4,853			
100046889	YORK	PA		11/20/2020		19,465		(39)			(39)		19,426	19,426			
100044582	HOUSTON	TX		11/19/2020		18,950		3			3		18,953	18,953			
100046759	GRETNA	LA		11/20/2020		19,148		(137)			(137)		19,012	19,012			
100050079	LONG BEACH	CA		11/20/2020		11,348		(73)			(73)	8,263	19,539	19,592	53		53
100067452	FORT WORTH	TX		09/23/2021		12,637		(238)			(238)	8,190	20,589	20,568	(21)		(21)
100083297	LELYSTAD	NLD		05/27/2022		(4,304)						8,190	3,886	3,864	(22)		(22)
100082017	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(3,162)						8,190	5,027	5,002	(25)		(25)
100103342	CASTRICUM	NLD		04/28/2023		(4,268)						8,190	3,922	3,966	45		45
100080325	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		(1,863)						6,976	5,112	4,499	(613)		(613)
100054143	SAGINAW	MI		03/23/2021		10,427		(16)			(16)	8,190	18,601	18,578	(22)		(22)
100099730	ROOSENDAAL	NLD		02/27/2023		(4,229)						8,190	3,960	3,941	(19)		(19)
100054417	SAGINAW	MI		03/23/2021		10,522		(20)			(20)	8,190	18,691	18,672	(20)		(20)
100083317	ROTTERDAM	NLD		05/27/2022		(3,900)						8,190	4,290	4,263	(27)		(27)
100050065	WACO	TX		11/20/2020		18,557		(22)			(22)		18,535	18,535			
100046944	CLEARWATER	FL		11/20/2020		19,045		(87)			(87)		18,958	18,958			
100080288	MAASTRICHT	NLD		02/22/2022		4,481							4,481	4,481			
100083299	NIJMEGEN	NLD		05/27/2022		(3,997)						8,169	4,172	4,142	(30)		(30)
100081936	ZALTBOMMEL	NLD		03/30/2022		4,255							4,255	4,255			
100090560	GORREDIJK	NLD		12/28/2022		3,775							3,775	3,775			
100043874	MISSION	TX		08/19/2020		10,689		16			16	8,280	18,986	18,107	202	(1,081)	(879)
100055749	BEAVER CITY	NE		03/23/2021		18,074		79			79		18,153	18,153			
100046724	METAIRIE	LA		11/20/2020		18,150		(131)			(131)		18,019	18,019			
100083344	AMSTERDAM	NLD		05/27/2022		3,828							3,828	3,828			
100083426	TILBURG	NLD		05/27/2022		4,077							4,077	4,077			
100054894	CHARLOTTE	NC		03/23/2021		10,138		(47)			(47)	8,130	18,222	18,249	27		27
100030133	WESTLAND	MI		12/20/2018		17,913		19			19		17,932	17,932			
100068655	TILBURG	NLD		08/30/2021		(2,533)							(2,533)	4,490		7,023	7,023
100081950	LEIDEN	NLD		03/30/2022		4,239							4,239	4,239			
100043131	ALAMOSA	CO		05/28/2020		10,683		(16)			(16)	8,121	18,789	18,788	(1)		(1)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078601	HEERLEN	NLD		01/26/2022		(3,885)						8,121	4,237	4,236	(1)		(1)
100108551	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		3,907							3,907	3,907			
100053368	REDFORD	MI		03/23/2021		17,615		9			9		17,624	17,624			
100083338	ROTTERDAM	NLD		05/27/2022		3,950							3,950	3,950			
100054835	RICHMOND	VA		03/23/2021		9,396		(43)			(43)	8,121	17,474	17,453	(21)		(21)
100068592	HAARLEM	NLD		08/30/2021		4,361							4,361	4,361			
100086294	ZIERIKZEE	NLD		08/29/2022		3,631							3,631	3,631			
100082060	DEN HAAG	NLD		03/30/2022		4,071							4,071	4,071			
100055217	DETROIT	MI		03/23/2021		17,446		(57)			(57)		17,389	17,389			
100080309	AMSTERDAM	NLD		02/22/2022		4,103							4,103	4,103			
100032188	MODESTO	CA		03/29/2019		1,677		294			294		1,972	17,145		15,173	15,173
100090570	LEIDEN	NLD		12/28/2022		3,727							3,727	3,727			
100043690	BROOKLYN	NY		08/13/2020		18,600		(95)			(95)		18,505	18,505			
100083403	GORREDIJK	NLD		05/27/2022		(589)							(589)	3,786		4,375	4,375
100046731	AMITYVILLE	NY		11/20/2020		16,922		(143)			(143)		16,779	16,779			
100086273	AMSTERDAM	NLD		08/29/2022		3,519							3,519	3,519			
100045999	ARANSAS PASS	TX		11/25/2020		16,466		(44)			(44)		16,422	16,422			
100085077	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(4,598)						8,087	3,489	3,487	(1)		(1)
100034554	LIMERICK	IRL		06/21/2019		18,079		(46)			(46)		18,033	18,033			
100085126	DEN HAAG	NLD		07/27/2022		(4,352)						7,962	3,610	3,566	(45)		(45)
100082798	ROTTERDAM	NLD		04/27/2022		3,637							3,637	3,637			
100080316	DEN HAAG	NLD		02/22/2022		(282)							(282)	3,914		4,196	4,196
100047120	SOUTH BEND	IN		11/20/2020		16,229		(47)			(47)		16,182	16,182			
100101714	LELYSTAD	NLD		03/30/2023		(4,761)						8,238	3,476	3,646	282	(113)	170
100078592	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		3,467							3,467	3,467			
100084250	UDEN	NLD		06/30/2022		3,533							3,534	3,534			
100082061	ROTTERDAM	NLD		03/30/2022		3,902							3,902	3,902			
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		3,960							3,960	3,960			
100047348	JACKSONVILLE	FL		11/20/2020		15,926		(57)			(57)		15,869	15,869			
100085141	LELYSTAD	NLD		07/27/2022		3,384							3,384	3,384			
100053443	AMARILLO	TX		03/23/2021		15,810		(14)			(14)		15,796	15,796			
100081976	ALMERE	NLD		03/30/2022		3,725							3,725	3,725			
100091884	GOUDA	NLD		01/27/2023		3,543							3,543	3,543			
100055357	MABANK	TX		03/23/2021		7,925		(96)			(96)	8,019	15,848	15,826	(21)		(21)
100053865	SWEETWATER	TX		03/23/2021		8,003		(181)			(181)	8,019	15,840	15,818	(22)		(22)
100046770	NORTH HILLS	CA		11/20/2020		8,011		(34)			(34)	8,020	15,997	15,960	(36)		(36)
100121070	NETHERLANDS	NLD		08/28/2023		(4,548)						8,019	3,471	3,438	(33)		(33)
100053773	TUCSON	AZ		03/23/2021		7,467		(9)			(9)	8,019	15,477	15,451	(26)		(26)
100081894	DEN HAAG	NLD		03/30/2022		(4,312)						8,019	3,707	3,693	(15)		(15)
100053675	SILVIS	IL		03/23/2021		7,626		(61)			(61)	8,019	15,584	15,548	(36)		(36)
100033335	DUBLIN	IRL		06/21/2019		8,755		36			36	8,019	16,810	16,787	(23)		(23)
100044534	COLORADO SPRINGS	CO		11/19/2020		15,423		(26)			(26)		15,397	15,397			
100045330	TOLEDO	OH		11/25/2020		14,984		30			30		15,014	15,014			
100055268	TAYLORS	SC		03/23/2021		15,268		(65)			(65)		15,203	15,203			
100088538	ROTTERDAM	NLD		10/27/2022		5,280							5,280	5,280			
100065960	ROTTERDAM	NLD		07/30/2021		(4,209)						8,008	3,799	3,767	(32)		(32)
100047058	GREENVILLE	SC		11/20/2020		10,041		(71)			(71)		9,971	14,993		5,022	5,022
100054725	WAYNESBORO	VA		03/23/2021		14,970		(53)			(53)		14,917	14,917			
100046509	TAHLEQUAH	OK		11/25/2020		15,277		(81)			(81)		15,196	15,196			
100080333	AMSTERDAM	NLD		02/22/2022		3,553							3,553	3,553			
100082771	ROTTERDAM	NLD		04/27/2022		3,363							3,363	3,363			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088540	S-HERTOGENBOSCH	NLD		10/27/2022		3,520							3,520	3,520			
100078574	ROTTERDAM	NLD		01/26/2022		(4,493)						7,985	3,491	3,460	(31)		(31)
100090574	ZAANDAM	NLD		12/28/2022		3,257							3,257	3,257			
100078628	DEN HAAG	NLD		01/26/2022		(4,637)						8,053	3,416	3,416	(1)		(1)
100043046	WAHPETON	ND		05/28/2020		14,590		77			77		14,667	14,667			
100091908	LELYSTAD	NLD		01/27/2023		3,229							3,229	3,229			
100070257	TIEL	NLD		08/31/2021		(4,333)						7,968	3,635	3,613	(22)		(22)
100075872	ZALTBOMMEL	NLD		11/24/2021		3,401							3,401	3,401			
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		3,584							3,584	3,584			
100082730	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(5,056)						7,962	2,906	2,884	(23)		(23)
100061551	ROTTERDAM	NLD		06/30/2021		(4,255)						7,962	3,707	3,686	(21)		(21)
100099722	DOKKUM	NLD		02/27/2023		(4,765)						7,962	3,197	3,184	(12)		(12)
100087606	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		(5,943)						8,141	2,198	2,879	681		681
100091904	LELYSTAD	NLD		01/27/2023		3,177							3,177	3,177			
100078603	MAARSSEN	NLD		01/26/2022		3,360							3,360	3,360			
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		3,097							3,097	3,097			
100103360	ENSCHEDE	NLD		04/28/2023		3,182							3,182	3,182			
100047246	NEWHALL	CA		11/20/2020		14,372		(125)			(125)		14,247	14,247			
100070305	AMSTERDAM	NLD		08/31/2021		3,499							3,499	3,499			
100137284	NETHERLANDS	NLD		11/28/2023		4,922							4,922	4,922			
100055247	CHESTERTON	IN		03/23/2021		14,341		(19)			(19)		14,322	14,322			
100046825	WAVERLY	IA		11/20/2020		14,020		(26)			(26)		13,994	13,994			
100065942	ENSCHEDE	NLD		07/30/2021		(4,409)						7,941	3,531	3,493	(38)		(38)
100049367	FORT PIERCE	FL		11/20/2020		13,735		(31)			(31)		13,705	13,705			
100085139	UTRECHT	NLD		07/27/2022		2,918							2,918	2,918			
100088576	DEN HAAG	NLD		10/27/2022		3,397							3,397	3,397			
100046926	BOCA RATON	FL		11/20/2020		13,903		(70)			(70)		13,834	13,834			
100078587	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,906							2,906	2,906			
100080281	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		2,928							2,928	2,928			
100078514	DEN HAAG	NLD		01/26/2022		3,261							3,261	3,261			
100088568	BREDA	NLD		10/27/2022		(4,903)						8,029	3,126	3,242	116		116
100108530	LELYSTAD	NLD		05/25/2023		(4,973)						7,919	2,947	2,925	(21)		(21)
100075867	AMSTERDAM	NLD		11/24/2021		3,146							3,146	3,146			
100046860	MOUNT UPTON	NY		11/20/2020		5,668		(140)			(140)	7,917	13,445	13,444	(1)		(1)
100078586	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,804							2,804	2,804			
100055558	NEWBERRY	SC		03/23/2021		13,120		(75)			(75)		13,045	13,045			
100061555	ROTTERDAM	NLD		06/30/2021		3,304							3,304	3,304			
100065906	WAGENINGEN/EDE	NLD		07/30/2021		(4,692)						7,985	3,293	3,292	(1)		(1)
100081996	LELYSTAD	NLD		03/30/2022		(5,049)						8,051	3,002	3,156	258	(105)	153
100054449	CADILLAC	MI		03/23/2021		13,151		(68)			(68)		13,083	13,083			
100086278	S-HERTOGENBOSCH	NLD		08/29/2022		(6,742)						8,604	1,863	2,687	969	(144)	825
100088557	UTRECHT	NLD		10/27/2022		3,185							3,185	3,185			
100053867	HARLINGEN	TX		03/23/2021		13,163		(165)			(165)		12,997	12,997			
100110778	LELYSTAD	NLD		06/28/2023		2,885							2,885	2,885			
100078590	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,753							2,753	2,753			
100080330	HEEMSTEDE	NLD		02/22/2022		3,117							3,117	3,117			
100087604	S-HERTOGENBOSCH	NLD		09/27/2022		2,597							2,597	2,597			
100084329	ENKHUIZEN/HOORN	NLD		06/30/2022		2,614							2,614	2,614			
100086355	ZALTBOMMEL	NLD		08/29/2022		(4,259)						5,707	1,448	2,645	(76)	1,273	1,197
100047973	CICERO	IL		11/20/2020		13,371		(140)			(140)		13,231	13,231			
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		3,127							3,127	3,127			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048055	WALLAND	TN		11/20/2020		13,600		(56)			(56)		13,544	13,544			
100068619	ROTTERDAM	NLD		08/30/2021		3,254							3,254	3,254			
100084316	UDEN	NLD		06/30/2022		2,750							2,750	2,750			
100068616	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		2,850							2,850	2,850			
100050251	PHILADELPHIA	PA		11/20/2020		13,797		(172)			(172)		13,625	13,625			
100046881	HARRISONVILLE	MO		11/20/2020		5,215		(90)			(90)	7,851	12,975	12,967	(8)		(8)
100082725	DEN HAAG	NLD		04/27/2022		(5,008)		13			13	7,848	2,853	2,853	(1)		(1)
100046870	SHREVEPORT	LA		11/20/2020		5,163		(111)			(111)	7,848	12,900	12,896	(4)		(4)
100130131	NETHERLANDS	NLD		09/26/2023		(4,878)						7,848	2,970	2,945	(26)		(26)
100088559	UTRECHT	NLD		10/27/2022		(4,744)						7,848	3,104	3,079	(25)		(25)
100110791	ALMELO	NLD		06/28/2023		(5,047)						7,848	2,801	2,782	(19)		(19)
100065933	DEN HAAG	NLD		07/30/2021		(4,629)						7,848	3,220	3,196	(24)		(24)
100089694	LELYSTAD	NLD		11/29/2022		2,637							2,637	2,637			
100078594	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,651							2,651	2,651			
100090566	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		2,709							2,709	2,709			
100068541	ROTTERDAM	NLD		08/30/2021		3,068							3,068	3,068			
100055773	FAIR LAWN	NJ		03/23/2021		13,034		(15)			(15)		13,019	13,019			
100083434	ZALTBOMMEL	NLD		05/27/2022		(5,248)						7,897	2,649	2,728	79		79
100081954	ROTTERDAM	NLD		03/30/2022		2,860							2,860	2,860			
100055569	FOREST HILL	TX		03/23/2021		12,609		26			26		12,635	12,635			
100085130	BERGEN OP ZOOM	NLD		07/27/2022		2,581							2,581	2,581			
100087616	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		(7,627)							(7,627)	2,304		9,931	9,931
100080279	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		2,620							2,620	2,620			
100077918	AMSTERDAM	NLD		12/29/2021		(4,907)						7,803	2,896	2,870	(26)		(26)
100082045	DEN HAAG	NLD		03/30/2022		(4,896)						7,803	2,907	2,881	(26)		(26)
100087644	HEERHUGOWAARD	NLD		09/27/2022		(5,398)						7,803	2,405	2,375	(30)		(30)
100084244	GORINCHEM	NLD		06/30/2022		(5,164)						7,803	2,638	2,624	(15)		(15)
100050100	DALLAS	TX		11/20/2020		4,210		(167)			(167)	7,803	11,846	11,809	(37)		(37)
100045504	BALTIMORE	MD		11/25/2020		4,193		10			10	7,803	12,006	11,985	(21)		(21)
100083350	DEN HAAG	NLD		05/27/2022		2,723							2,723	2,723			
100078584	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(5,219)						7,803	2,584	2,549	(35)		(35)
100082727	KATWIJK	NLD		04/27/2022		(5,139)						7,808	2,669	2,681	12		12
100082737	LEIDEN	NLD		04/27/2022		2,619							2,619	2,619			
100089680	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		2,524							2,524	2,524			
100047012	DERBY	KS		11/20/2020		18,138		(333)			(333)		17,805	17,805			
100085098	LELYSTAD	NLD		07/27/2022		2,488							2,488	2,488			
100045541	WAYCROSS	GA		11/25/2020		11,762		(70)			(70)		11,692	11,692			
100055788	LIVINGSTON	AL		03/23/2021		12,038		(81)			(81)		11,957	11,957			
100082012	CASTRICUM	NLD		03/30/2022		3,097							3,097	3,097			
100086348	UTRECHT	NLD		08/29/2022		2,367							2,367	2,367			
100085060	DEN HAAG	NLD		07/27/2022		2,468							2,468	2,468			
100061549	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021		(4,975)						7,794	2,819	2,858	39		39
100086299	BERGEN OP ZOOM	NLD		08/29/2022		2,360							2,360	2,360			
100121058	NETHERLANDS	NLD		08/28/2023		(5,204)		12			12	7,735	2,543	2,531	(12)		(12)
100085095	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		(5,334)						7,735	2,401	2,397	(4)		(4)
100082721	DEN HAAG	NLD		04/27/2022		(5,240)						7,735	2,495	2,487	(8)		(8)
100081912	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		(5,088)						7,735	2,646	2,634	(12)		(12)
100089707	KATWIJK	NLD		11/29/2022		(5,449)						7,735	2,286	2,280	(6)		(6)
100077873	ROTTERDAM	NLD		12/29/2021		(5,035)						7,735	2,700	2,657	(42)		(42)
100053706	BESSEMER	AL		03/23/2021		11,042		63			63		11,105	11,105			
100078604	ROTTERDAM	NLD		01/26/2022		2,743							2,743	2,743			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078621	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(5,092)						7,730	2,638	2,610	(28)		(28)
100053648	SEWARD	AK		03/23/2021		11,634		(21)			(21)		11,613	11,613			
100032531	DUBLIN	IRL		06/21/2019		12,058		(1)			(1)		12,057	12,057			
100081905	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		2,583							2,583	2,583			
100068661	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		2,473							2,473	2,473			
100081991	SPIJKENISSE	NLD		03/30/2022		2,580							2,580	2,580			
100081960	AMERSFOORT	NLD		03/30/2022		(5,129)						7,712	2,583	2,563	(20)		(20)
100032104	EL MIRAGE	AZ		03/29/2019		11,221		29			29		11,251	11,251			
100046993	YUMA	AZ		11/20/2020		11,023		(91)			(91)		10,932	10,932			
100080268	ZALTBOMMEL	NLD		02/22/2022		2,563							2,563	2,563			
100078616	ROOSENDAAL	NLD		01/26/2022		(5,169)						7,678	2,508	2,508	(1)		(1)
100090578	HEERHUGOWAARD	NLD		12/28/2022		(5,353)						7,678	2,325	2,321	(4)		(4)
100077908	ENKHUIZEN/HOORN	NLD		12/29/2021		(5,138)						7,678	2,539	2,523	(16)		(16)
100071460	TILBURG	NLD		09/30/2021		(5,077)						7,678	2,600	2,581	(20)		(20)
100139865	NETHERLANDS	NLD		12/28/2023		(5,428)						7,678	2,249	2,213	(37)		(37)
100139866	NETHERLANDS	NLD		12/28/2023		(5,449)						7,678	2,229	2,213	(16)		(16)
100088580	HEERHUGOWAARD	NLD		10/27/2022		(5,153)						7,678	2,524	2,507	(17)		(17)
100119557	HEERLEN	NLD		07/28/2023		2,804							2,804	2,804			
100085076	ENSCHEDE	NLD		07/27/2022		2,205							2,205	2,205			
100086281	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		(5,736)						7,507	1,771	2,163	392		392
100068670	SPIJKENISSE	NLD		08/30/2021		2,593							2,593	2,593			
100084237	LELYSTAD	NLD		06/30/2022		2,249							2,249	2,249			
100071426	TILBURG	NLD		09/30/2021		(5,037)						7,658	2,621	2,616	(6)		(6)
100054086	MADISONVILLE	KY		03/23/2021		10,276		(77)			(77)		10,200	10,200			
100044159	CHATTANOOGA	TN		08/19/2020		10,231		17			17		10,248	10,248			
100034728	MEATH	IRL		06/21/2019		(4,269)		(9)			(9)		(4,278)	11,254		15,532	15,532
100077874	ROTTERDAM	NLD		12/29/2021		(5,122)						7,644	2,522	2,497	(25)		(25)
100081945	LELYSTAD	NLD		03/30/2022		(5,229)						7,644	2,414	2,399	(15)		(15)
100085039	ROTTERDAM	NLD		07/27/2022		(5,467)						7,644	2,177	2,157	(20)		(20)
100085084	YERSEKE	NLD		07/27/2022		(5,443)						7,644	2,200	2,157	(44)		(44)
100046880	LOCUST GROVE	GA		11/20/2020		2,917		(82)			(82)	7,644	10,478	10,443	(35)		(35)
100054251	GARY	IN		03/23/2021		10,402		82			82		10,484	10,484			
100082791	ENSCHEDE	NLD		04/27/2022		(5,368)						7,632	2,265	2,263	(1)		(1)
100046850	SANDY	UT		11/20/2020		10,757		(65)			(65)		10,692	10,692			
100078527	ROTTERDAM	NLD		01/26/2022		(5,265)						7,632	2,367	2,362	(5)		(5)
100045283	ROCKLEDGE	GA		11/25/2020		9,873							9,873	9,873			
100087633	HEERLEN	NLD		09/27/2022		1,973							1,973	1,973			
100075874	SPIJKENISSE	NLD		11/24/2021		2,357							2,357	2,357			
100055030	LENOIR	NC		03/23/2021		10,073		1			1		10,073	10,073			
100082031	LEIDEN	NLD		03/30/2022		2,304							2,304	2,304			
100130129	NETHERLANDS	NLD		09/26/2023		2,110							2,110	2,110			
100087662	OOSTBURG	NLD		09/27/2022		1,890							1,890	1,890			
100082803	GORREDIJK	NLD		04/27/2022		2,125							2,125	2,125			
100083336	ROTTERDAM	NLD		05/27/2022		2,122							2,122	2,122			
100070278	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		2,415							2,415	2,415			
100080312	ROTTERDAM	NLD		02/22/2022		2,249							2,249	2,249			
100085074	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		1,979							1,979	1,979			
100070326	WIJCHEN	NLD		08/31/2021		2,402							2,402	2,402			
100071437	TILBURG	NLD		09/30/2021		2,424							2,424	2,424			
100084322	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		2,041							2,041	2,041			
100078548	ENSCHEDE	NLD		01/26/2022		2,210							2,210	2,210			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054259	PITTSBURGH	PA		03/23/2021		9,558		(31)			(31)		9,527	9,527			
100108532	ZIERIKZEE	NLD		05/25/2023		1,972							1,972	2,037		65	65
100091900	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		2,122							2,122	2,122			
100081900	VALKENBURG AAN DE GEUL	NLD		03/30/2022		2,192							2,192	2,192			
100078544	HEERHUGOWAARD	NLD		01/26/2022		2,173							2,173	2,173			
100085086	ZIERIKZEE	NLD		07/27/2022		1,922							1,922	1,922			
100045412	AUSTIN	TX		11/25/2020		9,902		5			5		9,907	9,907			
100088524	ALMELO	NLD		10/27/2022		(6,638)						8,815	2,177	2,177	(1)		(1)
100082805	VENLO	NLD		04/27/2022		1,993							1,993	1,993			
100077900	RAALTE	NLD		12/29/2021		2,165							2,165	2,165			
100055688	LAKESHORE	FL		03/23/2021		1,084		(48)			(48)	7,901	8,936	9,312	484	(107)	376
100070329	WIJCHEN	NLD		08/31/2021		2,275							2,275	2,275			
100055449	ISLE	MN		03/23/2021		9,407		3			3		9,409	9,409			
100078598	ENSCHEDE	NLD		01/26/2022		(5,386)						7,507	2,121	2,115	(6)		(6)
100082795	ENSCHEDE	NLD		04/27/2022		(5,500)						7,507	2,007	1,986	(21)		(21)
100075853	GOUDA	NLD		11/24/2021		(5,397)						7,507	2,110	2,086	(25)		(25)
100070290	DEN HAAG	NLD		08/31/2021		(5,281)						7,507	2,226	2,210	(16)		(16)
100080294	VENLO	NLD		02/22/2022		(5,404)						7,507	2,103	2,087	(16)		(16)
100083321	ROTTERDAM	NLD		05/27/2022		(5,502)						7,507	2,005	1,988	(17)		(17)
100054837	YOUNGSTOWN	OH		03/23/2021		1,169		(12)			(12)	7,507	8,664	8,646	(19)		(19)
100081907	ROTTERDAM	NLD		03/30/2022		(5,449)						7,507	2,059	2,037	(22)		(22)
100055014	PITTSFIELD	IL		03/23/2021		8,868		(89)			(89)		8,778	8,778			
100043962	HASTINGS	NE		08/19/2020		9,008		55			55		9,063	9,063			
100086319	DEN HAAG	NLD		08/29/2022		1,809							1,809	1,809			
100086295	ALMELO	NLD		08/29/2022		(6,361)						7,876	1,515	1,805	381	(91)	289
100078578	DEN HAAG	NLD		01/26/2022		2,022							2,022	2,022			
100054269	ATHENS	MI		03/23/2021		1,127		(14)			(14)	7,708	8,822	8,984	253	(91)	162
100055839	DOVER	PA		03/23/2021		1,228		(38)			(38)	7,484	8,675	8,674	(1)		(1)
100083417	ROOSENDAAL	NLD		05/27/2022		1,896							1,896	1,896			
100044354	FAYETTEVILLE	AR		11/19/2020		8,588		4			4		8,592	8,592			
100054481	PENSACOLA	FL		03/23/2021		8,631		(80)			(80)		8,551	8,551			
100033857	DUBLIN	IRL		06/21/2019		1,915		59			59	7,473	9,447	9,446	(1)		(1)
100055269	PEORIA	IL		03/23/2021		8,160		(38)			(38)		8,123	8,123			
100086316	GORREDIJK	NLD		08/29/2022		(5,742)						7,462	1,719	1,701	(18)		(18)
100043036	GALLOWAY	OH		05/28/2020		1,550		(11)			(11)	7,462	9,000	8,969	(31)		(31)
100082768	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		(5,767)						7,553	1,785	1,820	135	(101)	34
100078597	ENSCHEDE	NLD		01/26/2022		1,918							1,918	1,918			
100078552	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,914							1,914	1,914			
100082053	SPIJKENISSE	NLD		03/30/2022		1,887							1,887	1,887			
100101720	OOSTBURG	NLD		03/30/2023		1,797							1,797	1,797			
100087626	VALKENBURG AAN DE GEUL	NLD		09/27/2022		1,614							1,614	1,614			
100082033	LEIDEN	NLD		03/30/2022		1,865							1,865	1,865			
100071453	VENLO	NLD		09/30/2021		1,925							1,925	1,925			
100034801	SLIGO	IRL		06/21/2019		8,742		(34)			(34)		8,708	8,708			
100087656	ALMELO	NLD		09/27/2022		1,545							1,545	1,545			
100083377	HEERLEN	NLD		05/27/2022		1,748							1,748	1,748			
100088555	HEERLEN	NLD		10/27/2022		1,798							1,798	1,798			
100087647	ALMELO	NLD		09/27/2022		(5,929)						7,425	1,496	1,469	(28)		(28)
100089648	ALMELO	NLD		11/29/2022		1,581							1,581	1,581			
100055423	CONROE	TX		03/23/2021		7,509		(17)			(17)		7,492	7,492			
100053946	PALATKA	FL		03/23/2021		7,466		(4)			(4)		7,462	7,462			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110800	ALKMAAR	NLD		06/28/2023		1,616							1,616	1,616			
100075847	ARNHEM	NLD		11/24/2021		1,703							1,703	1,703			
100086279	S-HERTOGENBOSCH	NLD		08/29/2022		(6,038)						7,405	1,367	1,369	2		2
100054022	BRIDGEPORT	CT		03/23/2021		(1,280)		(27)			(27)		(1,306)	7,334		8,640	8,640
100065900	ROTTERDAM	NLD		07/30/2021		1,813							1,813	1,813			
100071455	KATWIJK	NLD		09/30/2021		(5,635)						7,393	1,758	1,749	(9)		(9)
100078630	HOOGEVEEN	NLD		01/26/2022		(5,705)						7,393	1,688	1,679	(9)		(9)
100030384	BATON ROUGE	LA		12/20/2018		6,813		46			46		6,859	6,859			
100070314	GROUW	NLD		08/31/2021		1,739							1,739	1,739			
100082797	ALMELO	NLD		04/27/2022		1,524							1,524	1,524			
100084254	DEN HAAG	NLD		06/30/2022		(5,898)						7,389	1,491	1,490	(1)		(1)
100087651	AMSTERDAM	NLD		09/27/2022		1,325							1,325	1,325			
100084282	UTRECHT	NLD		06/30/2022		1,467							1,467	1,467			
100130122	NETHERLANDS	NLD		09/26/2023		(5,244)						7,367	2,123	2,121	(2)		(2)
100048650	MASSILLON	OH		11/20/2020		7,111		(34)			(34)		7,077	7,077			
100050137	SHELBYVILLE	IN		11/20/2020		6,592		(10)			(10)		6,582	6,582			
100053862	BROWNSVILLE	TX		03/23/2021		6,763		(47)			(47)		6,717	6,717			
100033531	CAVAN	IRL		06/21/2019		(512)						7,366	6,853	6,845	(8)		(8)
100065903	WAGENINGEN/EDE	NLD		07/30/2021		1,596							1,596	1,596			
100087631	VALKENBURG AAN DE GEUL	NLD		09/27/2022		1,265							1,265	1,265			
100121065	NETHERLANDS	NLD		08/28/2023		1,633							1,633	1,633			
100083308	HEERLEN	NLD		05/27/2022		(5,941)						7,357	1,415	1,398	(18)		(18)
100077883	EINDHOVEN	NLD		12/29/2021		1,484							1,484	1,484			
100103362	ROTTERDAM	NLD		04/28/2023		1,396							1,396	1,396			
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		2,176							2,176	2,176			
100054536	SARASOTA	FL		03/23/2021		6,379		(27)			(27)		6,353	6,353			
100070338	ROTTERDAM	NLD		08/31/2021		1,497							1,497	1,497			
100046861	DECATUR	GA		11/20/2020		(1,596)		(35)			(35)	7,336	5,705	5,705	(1)		(1)
100054317	SAGINAW	MI		03/23/2021		(1,207)		(43)			(43)	7,336	6,086	6,066	(20)		(20)
100055193	SHREVEPORT	LA		03/23/2021		6,220		2			2		6,221	6,221			
100045859	BLUEFIELD	WV		11/25/2020		(1,055)		16			16	7,336	6,298	6,289	(9)		(9)
100044484	WILLIAMS	CA		11/19/2020		(642)		8			8	7,336	6,703	6,683	(19)		(19)
100071430	HEERLEN	NLD		09/30/2021		(5,958)						7,336	1,379	1,340	(39)		(39)
100053804	PITTSBURGH	PA		03/23/2021		(1,124)		5			5	7,336	6,217	6,176	(41)		(41)
100050075	LIVERPOOL	NY		11/20/2020		(1,381)		(34)			(34)	7,336	5,922	5,901	(20)		(20)
100044496	MOBILE	AL		11/19/2020		5,580							5,581	5,581			
100045822	ST. LOUIS	MO		11/25/2020		5,279		7			7		5,286	5,286			
100086326	GORREDIJK	NLD		08/29/2022		1,106							1,106	1,106			
100050103	FRESNO	CA		11/20/2020		(2,061)		1			1	7,325	5,264	5,243	(21)		(21)
100046844	ORLANDO	FL		11/20/2020		5,386		(29)			(29)		5,357	5,357			
100110787	ARNHEM	NLD		06/28/2023		1,069							1,069	1,069			
100091888	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		1,042							1,042	1,042			
100090600	UTRECHT	NLD		12/28/2022		1,012							1,012	1,012			
100085132	ALMERE	NLD		07/27/2022		988							988	988			
100087649	OOSTBURG	NLD		09/27/2022		898							898	898			
100050130	DETROIT	MI		11/20/2020		4,807		(32)			(32)		4,775	4,775			
100119570	ALMERE	NLD		07/28/2023		1,541							1,541	1,541			
100082723	DEN HAAG	NLD		04/27/2022		955							955	955			
100068553	DEN HAAG	NLD		08/30/2021		1,041							1,041	1,041			
100046904	MISSOURI CITY	TX		11/20/2020		4,349		(37)			(37)		4,313	4,313			
100050087	LULING	LA		11/20/2020		4,459		(15)			(15)		4,444	4,444			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050101	CHATSWORTH	CA		11/20/2020		3,774		11			11		3,785	3,785			
100045392	PIKESVILLE	MD		11/25/2020		4,102		2			2		4,103	4,103			
100024951	WESTLAND	MI		09/20/2018		3,492		100			100		3,592	3,592			
100043079	ROCKLIN	CA		05/28/2020		(3,150)		6			6	7,280	4,136	4,135	(1)		(1)
100121077	NETHERLANDS	NLD		08/28/2023		(6,248)						7,280	1,032	1,024	(8)		(8)
100044520	SAN DIEGO	CA		11/19/2020		(4,159)		(4)			(4)	7,280	3,117	3,080	(38)		(38)
100047796	PHILADELPHIA	PA		11/20/2020		(4,234)		(37)			(37)	7,280	3,009	2,982	(27)		(27)
100034506	KILDARE	IRL		06/21/2019		(4,114)						7,280	3,165	3,125	(41)		(41)
100046334	PHILADELPHIA	PA		11/25/2020		3,095		3			3		3,098	3,098			
100055342	WEST FRANKFORT	IL		03/23/2021		2,863		(5)			(5)		2,857	2,857			
100047106	CHATHAM	VA		11/20/2020		2,841		(18)			(18)		2,823	2,823			
100050073	PHILADELPHIA	PA		11/20/2020		2,623		(16)			(16)		2,607	2,607			
100045181	TORNILLO	TX		11/25/2020		2,549		7			7		2,556	2,556			
100055237	ORLANDO	FL		03/23/2021		2,059		(7)			(7)		2,052	2,052			
100045893	DANVILLE	VA		11/25/2020		2,188							2,188	2,188			
100045137	EMERYVILLE	CA		11/25/2020		735		15			15		750	750			
100157169	BROOKLYN	NY		02/20/2025		(5,927)		(336)			(336)	7,234	971	944	(27)		(27)
403054422	FARMERS BRANCH	TX		03/06/2025		89,363		(89,363)			(89,363)						
403053695	MARTIN	TN		03/06/2025		81,658		(81,658)			(81,658)						
403054178	BALTIMORE	MD		03/06/2025		73,081		(73,081)			(73,081)						
403054145	NEWARK	NJ		03/06/2025		61,963		(56,151)			(56,151)	7,211	13,024	12,991	(33)		(33)
403051729	ELIZABETH	NJ		03/06/2025		53,677		(53,677)			(53,677)						
403055354	MADISON	AL		03/06/2025		44,298		(49,717)			(49,717)	6,005	587		(587)		(587)
403053891	ABILENE	TX		03/06/2025		57,713		(57,713)			(57,713)						
403050269	ATHENS	GA		03/06/2025		50,773		(50,773)			(50,773)						
403054126	BALTIMORE	MD		03/06/2025		51,830		(51,830)			(51,830)						
403053739	OAKLAND PARK	FL		03/06/2025		44,219		(44,219)			(44,219)						
403052968	MEMPHIS	TN		03/06/2025		32,138		(39,312)			(39,312)	7,189	15		(15)		(15)
100204062	SANTA MONICA	CA		03/28/2025		16		(16)			(16)						
403053719	TACOMA	WA		03/06/2025		31,589		(31,589)			(31,589)						
403051339	EAST ORANGE	NJ		03/06/2025		37,234		(37,234)			(37,234)						
403053038	BOSTON	MA		03/06/2025		27,308		(27,308)			(27,308)						
403054073	AMARILLO	TX		03/06/2025		33,394		(33,394)			(33,394)						
100203894	NEW YORK	NY		03/28/2025		55		(55)			(55)						
403053693	SEATTLE	WA		03/06/2025		28,242		(28,242)			(28,242)						
403055364	CHARLOTTE	NC		03/06/2025		23,290		(30,459)			(30,459)	7,166	(3)		3		3
403053563	SEATTLE	WA		03/06/2025		18,914		(26,079)			(26,079)	7,166	1		(1)		(1)
100192495	PONTE VEDRA	FL		02/07/2025		(7,079)		(69)			(69)	7,166	19		(19)		(19)
100203896	BOCA RATON	FL		03/28/2025		(7,132)		(24)			(24)	7,166	10		(10)		(10)
100197762	AMSTERDAM	NLD		02/26/2025													
100199094	TARZANA	CA		03/03/2025		(7,086)		(70)			(70)	7,166	9		(9)		(9)
403050270	ATHENS	GA		03/06/2025		17,146		(24,287)			(24,287)	7,166	25		(25)		(25)
100203703	DELFT	NLD		03/26/2025		(7,147)						7,166	19		(19)		(19)
403053259	CHICAGO	IL		03/06/2025		11,387		(18,534)			(18,534)	7,166	18		(18)		(18)
100181434	ENCINO	CA		01/09/2025		(4,204)		(747)			(747)	7,166	2,214	2,170	(44)		(44)
100192497	NEW YORK	NY		02/07/2025		(7,032)		(101)			(101)	7,166	33		(33)		(33)
100192324	ORLANDO	FL		02/05/2025		99		(99)			(99)						
100177126	LA JOLLA	CA		01/16/2025		6,304		(717)			(717)		5,587	5,587			
100191046	NEW YORK	NY		01/29/2025		479		(479)			(479)						
100190793	LAS VEGAS	NV		01/27/2025		3,198		(723)			(723)		2,475	2,475			
100202349	LOS ANGELES (ENCINO AR	CA		03/19/2025		23		(23)			(23)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193168	HERMOSA BEACH	CA		03/20/2025		16		(16)			(16)						
403053981	ELIZABETHPORT	NJ		03/06/2025		8,981		(16,134)			(16,134)	7,154	1		(1)		(1)
100202365	LIGHTHOUSE POINT	FL		03/19/2025		98		(98)			(98)						
403054754	PHILADELPHIA	PA		03/06/2025		18,771		(18,771)			(18,771)						
403054890	GARY	IN		03/06/2025		23,122		(19,304)			(19,304)		3,819	3,819			
100177250	NEWPORT BEACH	CA		01/16/2025		(2,181)		(385)			(385)	7,143	4,577	4,552	(25)		(25)
100201907	CALABASAS	CA		03/18/2025		80		(80)			(80)						
403053910	CHICAGO	IL		03/06/2025		16,177		(16,177)			(16,177)						
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025		(7,025)		(77)			(77)	7,132	29		(29)		(29)
100204022	YORBA LINDA	CA		03/28/2025		25		(25)			(25)						
100191338	BELMONT	NH		01/30/2025		(200)		200			200						
100177253	NEWPORT BEACH	CA		01/16/2025		(1,747)		(592)			(592)	7,125	4,785	4,754	(32)		(32)
100177022	HARTLAND	WI		01/16/2025		4,782		(439)			(439)		4,343	4,343			
100191669	SARASOTA	FL		01/31/2025		2,104		355			355		2,459	2,459			
100193696	NEW YORK	NY		02/10/2025		78		(78)			(78)						
100201628	INLET BEACH	FL		03/13/2025		205		(205)			(205)						
100177268	MOUNTAIN VIEW	CA		01/16/2025		5,466		(204)			(204)		5,261	5,261			
100199109	JAMUL	CA		03/03/2025		167		(167)			(167)						
100177356	COHASSET	MA		01/16/2025		5,101		(352)			(352)		4,749	4,749			
100197746	AMSTERDAM	NLD		02/26/2025													
100200450	NEW ALBANY	OH		03/10/2025		142		(142)			(142)						
100191326	NEWPORT BEACH	CA		01/30/2025		2,501		(364)			(364)		2,137	2,137			
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025		4,505		(566)			(566)		3,940	3,940			
100197747	AMSTERDAM	NLD		02/26/2025													
100202619	STUDIO CITY	CA		03/21/2025		(7,024)		(63)			(63)	7,098	10		(10)		(10)
100192371	CALABASAS	CA		02/05/2025		(6,625)		(456)			(456)	7,098	17		(17)		(17)
100191365	SAN FRANCISCO	CA		01/30/2025		(7,530)		449			449	7,098	16		(16)		(16)
100204061	LOS ANGELES	CA		03/28/2025		12		(12)			(12)						
100157102	ALPINE	NJ		02/20/2025		1,763		(120)			(120)		1,643	1,643			
100201773	ANAHEIM	CA		03/18/2025													
100157215	LOS ANGELES	CA		02/20/2025		(9,634)		105			105	6,995	(2,533)		(191)	2,725	2,533
100192467	LAGUNA BEACH	CA		02/07/2025		(6,933)		(219)			(219)	7,118	(34)		34		34
100177645	CORAL GABLES	FL		01/16/2025		4,275		(514)			(514)		3,761	3,761			
100189370	CAMARILLO	CA		01/14/2025		2,258		(490)			(490)		1,768	1,768			
100177149	W BLOOMFIELD	MI		01/16/2025		3,838		(228)			(228)		3,610	3,610			
100192422	BRIDGEHAMPTON	NY		02/07/2025		276		(276)			(276)						
100177195	BOULDER	CO		01/16/2025		(1,938)		(554)			(554)	5,132	2,639	3,858	(55)	1,273	1,218
100195652	SAN DIEGO	CA		02/24/2025		93		(93)			(93)						
100157340	IRVINE	CA		02/20/2025		1,750		6			6		1,757	1,757			
100177376	KIRKLAND	WA		01/16/2025		9,383		(685)			(685)		8,698	8,698			
403054639	KLAMATH FALLS	OR		03/06/2025		12,246		(16,328)			(16,328)	6,982	2,900	3,210	311		311
100202355	LOS ANGELES	CA		03/19/2025		77		(77)			(77)						
403019735	BATESVILLE	MS		03/06/2025		7,585		(14,633)			(14,633)	7,063	16		(16)		(16)
100177398	DAYTON	OR		01/16/2025		4,272		(513)			(513)		3,759	3,759			
100177072	LADERA RANCH	CA		01/16/2025		271		(271)			(271)						
100157117	OCEAN BEACH	NY		02/20/2025		2,239		(271)			(271)		1,968	1,968			
403054065	SAN ANTONIO	TX		03/06/2025		14,176		(14,176)			(14,176)						
100157110	ARCADIA	CA		02/20/2025		1,824		(102)			(102)		1,722	1,722			
100190230	WESTLAKE VILLAGE	CA		01/21/2025		2,129		(364)			(364)		1,764	1,764			
100200457	BELL CANYON	CA		03/10/2025		87		(87)			(87)						
100191209	NEWPORT BEACH	CA		01/29/2025		2,417		(367)			(367)		2,050	2,050			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189711	NORTH PALM BEACH	FL		02/20/2025		2,000		(190)			(190)		1,809	1,809			
100192474	LOS ANGELES	CA		02/07/2025		59		(59)			(59)						
100193593	ATLANTA	GA		02/10/2025		2,140		(141)			(141)		1,999	1,999			
100191766	LOS ANGELES	CA		02/20/2025		(5,707)		(210)			(210)	7,219	1,301		308	(1,609)	(1,301)
100177271	MOUNTAIN VIEW	CA		01/16/2025		4,445		(396)			(396)		4,049	4,049			
100201302	MIAMI BEACH	FL		03/12/2025		31		(31)			(31)						
100188601	DALLAS	TX		02/10/2025		57		(57)			(57)						
403053577	ROCKFORD	IL		03/06/2025		11,224		(15,275)			(15,275)	7,029	2,979	2,962	(17)		(17)
100197609	LA JOLLA	CA		02/26/2025		(5,296)		(146)			(146)	7,029	1,587	1,562	(25)		(25)
100201787	LOS ANGELES	CA		03/18/2025		(6,240)		(73)			(73)	5,094	(1,219)		(54)	1,273	1,219
100201849	LOS ANGELES	CA		03/18/2025		(7,107)		(28)			(28)	7,111	(23)		90	(67)	23
100195550	THOUSAND OAKS	CA		03/27/2025		(2)		2			2						
100190743	BELL CANYON	CA		01/27/2025		300		(300)			(300)						
100197748	AMSTERDAM	NLD		02/26/2025		(6,991)						7,007	16		(16)		(16)
100199118	HUNTINGTON BEACH	CA		03/03/2025		(6,909)		(71)			(71)	7,007	27		(27)		(27)
100197654	LOS ANGELES	CA		02/26/2025		72		(72)			(72)						
100177378	SEATTLE	WA		01/16/2025		2,880		(217)			(217)		2,663	2,663			
100202444	ALAMO	CA		03/20/2025		(6,936)		(58)			(58)	6,995	1		(1)		(1)
100202378	NORTH HOLLYWOOD	CA		03/19/2025		(6,960)		(13)			(13)	6,995	22		(22)		(22)
403054921	PHILADELPHIA	PA		03/06/2025		10,573		(14,671)			(14,671)	6,995	2,897	2,880	(17)		(17)
100177265	TAMPA	FL		01/16/2025		3,967		(529)			(529)		3,438	3,438			
100190794	LAGUNA NIGUEL	CA		01/27/2025		(4,402)		4,402			4,402						
100191353	MANHATTAN BEACH	CA		01/30/2025		89		(89)			(89)						
100191005	OAKHURST	NJ		01/29/2025		337		(337)			(337)						
100192356	NORTHRIDGE	CA		02/05/2025		2,080		(350)			(350)		1,730	1,730			
100200481	SADDLE RIVER	NJ		03/10/2025		111		(111)			(111)						
100191307	GLENDALE	CA		01/30/2025		53,085		(1,195)			(1,195)		51,890	51,890			
100202356	LAGUNA NIGEL	CA		03/19/2025		66		(66)			(66)						
100204059	MOORESVILLE	NC		03/28/2025		(6,228)		(17)			(17)	5,050	(1,194)		(79)	1,273	1,194
100189439	SAN FRANCISCO	CA		01/14/2025		2,141		(266)			(266)		1,876	1,876			
100195639	SAN DIMAS	CA		02/24/2025		(6,791)		(127)			(127)	6,933	15		(15)		(15)
324111570	ALTON	TX		01/22/2025		129,360							129,360	129,360			
100177353	FOUNTAIN HILLS	AZ		01/16/2025		4,257		(241)			(241)		4,016	4,016			
100189420	SARASOTA	FL		01/14/2025		1,875		(425)			(425)		1,450	1,450			
403053735	CANTON	OH		03/06/2025		12,018		(12,018)			(12,018)						
100193632	HERMOSA BEACH	CA		02/10/2025		7,768		(781)			(781)	7,292	14,279	14,657	487	(109)	378
100190788	LAGUNA NIGUEL	CA		01/27/2025		3,664		(84)			(84)		3,579	3,579			
100190810	ENCINITAS	CA		01/27/2025		1,586		(161)			(161)		1,424	1,424			
100201378	LOS ANGELES	CA		03/12/2025		82		(82)			(82)						
100201306	BROOKLYN	NY		03/12/2025		132		(132)			(132)						
100201909	BOCA RATON	FL		03/18/2025		50		(50)			(50)						
100177473	SANTA MARIA	CA		01/16/2025		2,367		(427)			(427)		1,941	1,941			
100186121	LONE TREE	CO		01/31/2025		1,443		196			196		1,639	1,639			
100177290	LAGUNA BEACH	CA		01/16/2025		3,579		(361)			(361)		3,217	3,217			
100202607	VENICE	CA		03/21/2025		28		(28)			(28)						
100191606	REDWOOD CITY	CA		01/31/2025		(5,419)		328			328	6,938	1,847	1,839	(8)		(8)
100202409	LOS ANGELES	CA		03/19/2025		10		(10)			(10)						
100193657	DEL MAR	CA		02/10/2025		1,696		(171)			(171)		1,525	1,525			
100204054	LOS ANGELES	CA		03/28/2025		(6,854)		(17)			(17)	6,893	22		(22)		(22)
100194564	COSTA MESA	CA		03/28/2025		6		(6)			(6)						
100157131	HENDERSON	NV		02/20/2025		1,533		(128)			(128)		1,405	1,405			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100197606	GREAT FALLS	VA		02/26/2025		660		(660)			(660)						
100177418	FRANKLIN	TN		01/16/2025		6,200		(576)			(576)		5,624	5,624			
100204089	LOS ANGELES	CA		03/28/2025		19		(19)			(19)						
100201851	BLUFFTON	SC		03/18/2025		50		(50)			(50)						
100197722	SCHIEDAM	NLD		02/26/2025													
100201504	SHERMAN OAKS	CA		03/12/2025		113		(113)			(113)						
100189657	SCOTTSDALE	AZ		01/17/2025		1,784		(242)			(242)		1,541	1,541			
100195529	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025		(7,289)		(17)			(17)	7,040	(265)		265		265
100191820	SHERMAN OAKS AREA CITY OF LOS	CA		01/31/2025		(356)		356			356						
100177340	AUSTIN	TX		01/16/2025		(4,496)		(364)			(364)	6,866	2,006	1,982	(24)		(24)
100191422	S-GRAVENHAGE	NLD		01/29/2025													
100188620	QUEEN CREEK	AZ		02/10/2025		164		(164)			(164)						
100191327	BROOKLYN	NY		01/30/2025		1,661		(359)			(359)		1,303	1,303			
100203674	ROTTERDAM	NLD		03/26/2025													
100157114	SENECA	SC		02/20/2025		(12,336)		17,855			17,855		5,520	5,520			
100185272	WALNUT CREEK	CA		01/24/2025		3,251		(249)			(249)		3,002	3,002			
100191495	ROTTERDAM	NLD		01/29/2025													
100186075	MARIETTA	GA		01/31/2025		286		(286)			(286)						
100189423	NEW WASHOE CITY	NV		01/14/2025		3,352		(376)			(376)		2,977	2,977			
100195631	JUPITER	FL		02/24/2025		163		(163)			(163)						
100185260	DEL MAR	CA		01/24/2025		(5,151)		(194)			(194)	6,847	1,502	1,484	(18)		(18)
100201469	CARLSBAD	CA		03/12/2025		(6,742)		(79)			(79)	6,847	26		(26)		(26)
100201806	SOUTHLAKE	TX		03/18/2025		79		(79)			(79)						
100201461	IRVINE	CA		03/12/2025		(14,478)		(37)			(37)		(14,516)			14,516	14,516
100202375	MAMMOTH LAKES	CA		03/19/2025		56		(56)			(56)						
100188582	CARLSBAD	CA		02/10/2025		1,324		(268)			(268)		1,056	1,056			
100189704	UPPER MARLBORO	MD		02/20/2025		(83)		83			83						
100201780	SAMMAMISH	WA		03/18/2025		(7,481)		(45)			(45)		(7,527)			7,527	7,527
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025		1,505		(229)			(229)		1,276	1,276			
403055250	GREENSBORO	NC		03/06/2025		9,009		(9,009)			(9,009)						
100188861	LA VERNE	CA		01/09/2025		(5,457)		(400)			(400)	6,825	967	964	(3)		(3)
100185250	SANTA BARBARA	CA		01/24/2025		(5,271)		(365)			(365)	6,825	1,188	1,184	(4)		(4)
100202403	AUSTIN	TX		03/19/2025		(6,807)		(10)			(10)	6,825	8		(8)		(8)
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025		(5,322)		(298)			(298)	6,825	1,204	1,177	(27)		(27)
100192503	SAN DIEGO	CA		02/07/2025		(6,575)		(214)			(214)	6,825	35		(35)		(35)
100202602	SAN JOSE	CA		03/21/2025		(6,776)		(31)			(31)	6,825	18		(18)		(18)
100201766	WALNUT CREEK	CA		03/18/2025		(6,770)		(35)			(35)	6,825	19		(19)		(19)
100190817	BANDON	OR		01/27/2025		(6,775)		(12)			(12)	6,825	37		(37)		(37)
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025		(5,439)		(105)			(105)	6,825	1,281	1,242	(39)		(39)
100192442	SCARSDALE	NY		02/07/2025		93		(93)			(93)						
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025		(9,789)		(181)			(181)		(9,970)	2,752		12,722	12,722
100188676	NEWPORT BEACH	CA		02/10/2025		22		(22)			(22)						
100190847	CARLSBAD	CA		01/27/2025		170		(170)			(170)						
100201674	ORANGE	CA		03/13/2025		(9,441)		1,822			1,822	7,644	24		(24)		(24)
100191818	LOS ANGELES	CA		01/31/2025		1,157		153			153		1,309	1,309			
100189461	SAN DIEGO	CA		01/15/2025		1,463		(322)			(322)		1,141	1,141			
100177214	PEBBLE BEACH	CA		01/16/2025		(3,808)		(292)			(292)	6,802	2,702	2,683	(19)		(19)
403053503	MIAMI	FL		03/06/2025		4,701		(9,246)			(9,246)	6,801	2,256	2,258	2		2
100193656	CORONA	CA		02/10/2025		(5,466)		(135)			(135)	6,882	1,281	1,309	89	(61)	28
100201643	SALT LAKE CITY	UT		03/13/2025		(6)		6			6						
100192444	GRANITE BAY	CA		02/07/2025		79		(79)			(79)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177089	LA JOLLA	CA		01/16/2025		(3,929)		(131)			(131)	6,896	2,837	2,937	193	(93)	100
100192461	HUNTINGTON BEACH	CA		02/07/2025		35		(35)			(35)						
100193807	LOS CABOS	MEX		02/10/2025		100,000							100,000	100,000			
403051622	YONKERS	NY		03/06/2025		9,477		(9,477)			(9,477)						
100177027	CAMPBELL	CA		01/16/2025		2,807		(258)			(258)		2,549	2,549			
100193629	PASADENA	CA		02/10/2025		1,526		(271)			(271)		1,256	1,256			
100197752	ROTTERDAM	NLD		02/26/2025													
100193580	CARDIFF	CA		02/10/2025		139		(139)			(139)						
100189396	DULUTH	GA		01/14/2025		1,564		(145)			(145)		1,419	1,419			
100203949	ARRINGTON	TN		03/28/2025		5		(5)			(5)						
100190215	IRVINE	CA		01/21/2025		81		(81)			(81)						
100202575	MALIBU	CA		03/21/2025		26		(26)			(26)						
100177056	ENCINITAS	CA		01/16/2025		2,963		(238)			(238)		2,725	2,725			
100197743	SCHIEDAM	NLD		02/26/2025													
100194037	SANTA BARBARA	CA		03/20/2025		(6,682)		(42)			(42)	6,722	(2)		2		2
100157199	GRAND JUNCTION	CO		02/20/2025		1,021		(43)			(43)		978	978			
100186141	MESA	AZ		02/10/2025		119		(119)			(119)						
100188896	TOPSFIELD	MA		01/09/2025		(5,244)		(263)			(263)	6,711	1,203	1,203	(1)		(1)
403053318	YPSILANTI	MI		03/06/2025		2,054		(8,649)			(8,649)	6,624	29		(29)		(29)
100192433	KULA	HI		02/07/2025		99		(99)			(99)						
100190867	HOUSTON	TX		01/27/2025		2,893		(2)			(2)		2,891	2,891			
100157221	BROOKLYN	NY		02/20/2025		1,324		(285)			(285)		1,039	1,039			
100190201	LOS ANGELES	CA		01/21/2025		134		(134)			(134)						
100177174	SAINT GEORGE	UT		01/16/2025		2,458		(417)			(417)		2,041	2,041			
100177281	DUBLIN	CA		01/16/2025		(3,476)		(245)			(245)	6,688	2,967	2,936	(31)		(31)
100201491	LOS ANGELES	CA		03/12/2025		69		(69)			(69)						
100202361	MALIBU	CA		03/19/2025		(6,634)		(23)			(23)	6,688	31		(31)		(31)
100177467	DALLAS	TX		01/16/2025		(4,007)		(229)			(229)	6,688	2,452	2,437	(15)		(15)
100190463	MILTON	GA		01/24/2025		(5,132)		(186)			(186)	6,688	1,370	1,344	(26)		(26)
100203914	PEACHTREE CITY	GA		03/28/2025		10		(10)			(10)						
100192409	BOCA RATON	FL		02/07/2025		(6,557)		(85)			(85)	6,663	21		(21)		(21)
100190189	CITY OF LOS ANGELES VENICE AR	CA		01/21/2025		2,563		(204)			(204)		2,358	2,358			
100190227	MENLO PARK	CA		01/21/2025		106,593		(2,472)			(2,472)		104,121	104,121			
100191476	NIJMEGEN	NLD		01/29/2025													
100191470	AMSTERDAM	NLD		01/29/2025		(5,186)						5,668	482		(482)		(482)
100177104	WASHINGTON	DC		01/16/2025		2,504		(72)			(72)		2,433	2,433			
100193733	BROOKLYN	NY		02/10/2025		51		(51)			(51)						
100177670	FORT WORTH	TX		01/16/2025		2,881		13			13		2,894	2,894			
100190182	FOUNTAIN VALLEY	CA		01/21/2025		2,167		(167)			(167)		2,000	2,000			
100202394	STUDIO CITY	CA		03/19/2025		(6,608)		(32)			(32)	6,654	14		(14)		(14)
100204029	BEACH HAVEN	NJ		03/28/2025		(6,651)		(6)			(6)	6,654	(3)		3		3
100191793	PALM BEACH GARDENS	FL		01/31/2025		(5,563)		166			166	6,654	1,257	1,252	(5)		(5)
100193755	THOUSAND OAKS	CA		02/10/2025		(6,465)		(167)			(167)	6,654	22		(22)		(22)
100193199	ARGYLE	TX		02/10/2025		(6,500)		(140)			(140)	6,654	14		(14)		(14)
100177217	ROSSMOOR	CA		01/16/2025		(6,291)		(106)			(106)	6,654	256	243	(13)		(13)
100193596	BEVERLY HILLS	CA		02/10/2025		(5,151)		(275)			(275)	6,654	1,228	1,200	(28)		(28)
100202582	MIAMI	FL		03/21/2025		(6,588)		(36)			(36)	6,654	31		(31)		(31)
100204066	SCOTTSDALE	AZ		03/28/2025		15		(15)			(15)						
100191653	CAMARILLO	CA		01/31/2025		214		(214)			(214)						
100201552	LAKE FOREST	CA		03/13/2025		33		(33)			(33)						
100186092	TOMBALL	TX		01/31/2025		(104)		104			104						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191300	LAFAYETTE	CA		01/30/2025		2,494		(237)			(237)		2,257	2,257			
100203666	S-GRAVENHAGE	NLD		03/26/2025													
100191449	WEERT	NLD		01/29/2025													
100193649	TORRANCE	CA		02/10/2025		1,289		(176)			(176)		1,113	1,113			
100203978	MOORESVILLE	NC		03/28/2025		4		(4)			(4)						
100203936	CEDAR GROVE	NJ		03/28/2025		12		(12)			(12)						
100201278	ALAMO	CA		03/12/2025		99		(99)			(99)						
100192362	BEVERLY HILLS	CA		02/05/2025		(5,136)		(202)			(202)	6,597	1,260	1,263	3		3
100201596	MIAMI	FL		03/13/2025		22		(22)			(22)						
100191665	STUDIO CITY	CA		01/31/2025		1,042		124			124		1,166	1,166			
100191817	GLENDORA	CA		01/31/2025		920		136			136		1,056	1,056			
100201427	WASHINGTON	DC		03/12/2025		78		(78)			(78)						
100198885	VENTURA	CA		02/28/2025		582		(582)			(582)						
100191475	GRONINGEN	NLD		01/29/2025													
100195673	LOS ANGELES	CA		02/24/2025		130		(130)			(130)						
100201627	PENSACOLA BEACH	FL		03/13/2025		(6,443)		(106)			(106)	6,569	20		(20)		(20)
100204007	ELLIJAY	GA		03/28/2025		(6,742)		(2)			(2)	6,681	(62)		152	(89)	62
100188558	HUNTINGTON BEACH	CA		02/10/2025		16		(16)			(16)						
100190831	SCOTTSDALE	AZ		01/27/2025		2,713		1			1		2,714	2,714			
100201450	DANVILLE	CA		03/12/2025		26		(26)			(26)						
100188863	LOS ANGELES	CA		01/09/2025		1,440		(47)			(47)		1,393	1,393			
100186136	ENCINO	CA		02/10/2025		(6)		6			6						
100190180	CHATSWORTH	CA		01/21/2025		(4,180)		(89)			(89)	6,552	2,283	2,262	(21)		(21)
100191221	CYPRESS	TX		01/29/2025		(5,974)		20			20	4,752	(1,202)		(71)	1,273	1,202
100157169	BROOKLYN	NY		02/20/2025		1,280		(336)			(336)		944	944			
100177533	BROOKLYN	NY		01/16/2025		2,686		(40)			(40)		2,646	2,646			
100192363	PALOS VERDES ESTATES	CA		02/05/2025		1,432		(323)			(323)		1,109	1,109			
100190787	SONOMA	CA		01/27/2025		2,559		(181)			(181)		2,379	2,379			
100202591	MIAMI	FL		03/21/2025		33		(33)			(33)						
100191795	SACRAMENTO	CA		01/31/2025		(5,766)		175			175	6,529	937	930	(7)		(7)
403052504	FERGUSON	MO		03/06/2025		2,986		(7,668)			(7,668)	6,529	1,847	1,842	(5)		(5)
403053328	BRIDGEPORT	CT		03/06/2025		9,776		(7,930)			(7,930)		1,846	1,846			
100193595	COSTA MESA	CA		02/10/2025		16		(16)			(16)						
100202363	SAN FRANCISCO	CA		03/19/2025		18		(18)			(18)						
100192413	MIAMI	FL		02/07/2025		25		(25)			(25)						
100177368	PARK CITY	UT		01/16/2025		1,972		(257)			(257)		1,715	1,715			
100193745	CASTLE ROCK	CO		02/10/2025		163		(163)			(163)						
100186084	REDMOND	WA		01/31/2025		901		168			168		1,069	1,069			
100191725	CARMEL	CA		02/20/2025		156		(156)			(156)						
403053736	TACOMA	WA		03/06/2025		8,239		(8,239)			(8,239)						
100191026	VISALIA	CA		01/29/2025		(6,377)		(100)			(100)	6,506	29		(29)		(29)
100177102	SOUTH ORANGE	NJ		01/16/2025		2,225		(371)			(371)		1,854	1,854			
100157403	ISLAND PARK	ID		02/20/2025		136		(136)			(136)						
100185252	VENICE	CA		01/24/2025		1,324		(188)			(188)		1,136	1,136			
100194409	SHERMAN OAKS	CA		02/14/2025		114		(114)			(114)						
100177125	PLEASANTON	CA		01/16/2025		2,051		(251)			(251)		1,800	1,800			
100181430	FRANKLIN LAKES	NJ		01/09/2025		2,159		(255)			(255)		1,904	1,904			
100191447	WEERT	NLD		01/29/2025													
100197721	SCHIEDAM	NLD		02/26/2025													
100157130	SCOTTSDALE	AZ		02/20/2025		1,115		53			53		1,168	1,168			
100188938	OAKLAND	CA		01/09/2025		(6,101)		(344)			(344)	6,868	423	864	543	(102)	441

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100177006	HEWLETT	NY		01/16/2025		2,330		(34)			(34)		2,297	2,297			
100189531	HUNTINGTON BEACH	CA		01/16/2025		1,137		(163)			(163)		974	974			
100177136	LAGUNA NIGUEL	CA		01/16/2025		2,395		(239)			(239)		2,156	2,156			
100191459	ROERMOND	NLD		01/29/2025		(6,483)						6,483	1		(1)		(1)
100177596	FORT LAUDERDALE	FL		01/16/2025		(5,003)		(31)			(31)	6,483	1,450	1,449			
100194443	LOS ANGELES	CA		02/14/2025		(6,287)		(176)			(176)	6,483	21		(21)		(21)
100186108	VAIL	CO		01/31/2025		(5,514)		237			237	6,483	1,206	1,176	(30)		(30)
100198974	NEW YORK	NY		02/28/2025		(7,632)		1,171			1,171	6,483	22		(22)		(22)
100198865	GLEN ELLEN	CA		02/28/2025		624		(624)			(624)						
100191219	LOS ANGELES	CA		01/29/2025		(489)		489			489						
100157241	FOREST HILLS	NY		02/20/2025		2,360		(325)			(325)		2,034	2,034			
100186088	CASTLE PINES	CO		01/31/2025		1,664		94			94		1,758	1,758			
100177510	HAPPY VALLEY	OR		01/16/2025		1,926		(304)			(304)		1,622	1,622			
100193638	AVON	CO		02/10/2025		(4,478)		(210)			(210)	4,692	3		(3)		(3)
100194087	PORT ST LUCIE	FL		02/14/2025		20		(20)			(20)						
100185254	MIAMI	FL		01/24/2025		2,395		(213)			(213)		2,182	2,182			
100177344	DELRAY BEACH	FL		01/16/2025		2,298		(229)			(229)		2,069	2,069			
100201950	BELLEVUE	WA		03/18/2025		35		(35)			(35)						
100188991	BURBANK	CA		01/09/2025		949		(121)			(121)		828	828			
100201657	MENDHAM	NJ		03/13/2025		27		(27)			(27)						
100190465	WINTER PARK	FL		01/24/2025		(1,703)		1,703			1,703						
100189722	MIAMI	FL		01/21/2025		127		(127)			(127)						
100191035	SAN DIEGO	CA		01/29/2025		58		(58)			(58)						
100191421	S-GRAVENHAGE	NLD		01/29/2025													
100189418	SEVERNA PARK	MD		01/14/2025		1,095		(212)			(212)		882	882			
403054208	CAPE CORAL	FL		03/06/2025		7,333		(7,333)			(7,333)						
100203625	UNITED KINGDOM	GBR		03/27/2025		(6,402)						6,415	13		(13)		(13)
100201294	YORBA LINDA	CA		03/12/2025		48		(48)			(48)						
100191763	PHOENIX	AZ		02/20/2025		(6,318)		(84)			(84)	6,415	14		(14)		(14)
100203694	S-GRAVENHAGE	NLD		03/26/2025		(6,379)						6,415	36		(36)		(36)
100177101	BROOKLYN	NY		01/16/2025		42,536		(1,204)			(1,204)	6,412	47,744	47,727	(17)		(17)
100191785	BUMPASS	VA		01/31/2025		850		260			260		1,110	1,110			
100191553	SAN DIEGO	CA		01/31/2025		(5,513)		115			115	6,412	1,014	1,013	(1)		(1)
100181435	EL SEGUNDO	CA		01/09/2025		(5,187)		(103)			(103)	6,428	1,137	1,136	(1)		(1)
100189579	SAN JOSE	CA		01/17/2025		527		(104)			(104)		422	422			
100204048	LOS ANGELES	CA		03/28/2025		(6,177)		(13)			(13)	6,260	70		(70)		(70)
100195544	NOVATO	CA		03/27/2025		2		(2)			(2)						
100177382	FOUNTAIN HILLS	AZ		01/16/2025		(3,734)		(125)			(125)	6,256	2,397	2,327	(70)		(70)
100191448	WEERT	NLD		01/29/2025													
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025		1		(1)			(1)						
100181413	HAWTHORNE	CA		01/09/2025		1,220		(265)			(265)		956	956			
100202583	IRVINE	CA		03/21/2025		29		(29)			(29)						
100200702	PASADENA	CA		03/11/2025		49		(49)			(49)						
100194119	CHULA VISTA	CA		02/14/2025		1,014		(107)			(107)		907	907			
100201652	MORRISON	CO		03/13/2025		(9)		9			9						
100201911	UPPER SADDLE RIVER	NJ		03/18/2025		12		(12)			(12)						
100201815	IRVINE	CA		03/18/2025		48		(48)			(48)						
100195676	WOODLAND HILLS	CA		02/24/2025		80		(80)			(80)						
100190722	LOOMIS	CA		01/27/2025		1,818		(196)			(196)		1,622	1,622			
100191330	ASTORIA	NY		01/30/2025		(12)		12			12						
100201814	LOS ANGELES	CA		03/18/2025		25		(25)			(25)						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186182	SCOTTSDALE	AZ		02/10/2025		(6,285)		(77)			(77)	6,370	7		(7)		(7)
100203935	TUCSON	AZ		03/28/2025		(6,327)		(6)			(6)	6,370	36		(36)		(36)
100191092	EL DORADO HILLS	CA		01/29/2025		1,121		(212)			(212)		909	909			
100192398	PALM BEACH GARDENS	FL		02/07/2025		(5,217)		(179)			(179)	6,370	974	957	(16)		(16)
100201776	NOVATO	CA		03/18/2025		(6,274)		(55)			(55)	6,370	40		(40)		(40)
100191316	SANTA MONICA	CA		01/30/2025		(5,203)		(211)			(211)	6,370	956	932	(24)		(24)
100191499	AMSTERDAM	NLD		01/29/2025													
100201456	COLMA	CA		03/12/2025		(6,288)		(57)			(57)	6,370	24		(24)		(24)
100193705	WEST GREENWICH	RI		02/10/2025		118		(118)			(118)						
100190234	NORTH HOLLYWOOD	CA		01/21/2025		1,828		(227)			(227)		1,600	1,600			
100191483	ARNHEM	NLD		01/29/2025													
100193666	SANTA CLARA	CA		02/10/2025		174		(174)			(174)						
403055044	INDIANAPOLIS	IN		03/06/2025		6,436		(6,436)			(6,436)						
100191463	TILBURG	NLD		01/29/2025													
100191710	NORTHRIDGE	CA		02/20/2025		51		(51)			(51)						
100198987	CHANDLER	AZ		02/28/2025		1,531		(595)			(595)		936	936			
100191480	ARNHEM	NLD		01/29/2025		635,988							635,988	635,988			
100177259	CHARLESTON	SC		01/16/2025		2,044		(97)			(97)		1,947	1,947			
100191193	LOS ANGELES	CA		01/29/2025		1,080		(241)			(241)		839	839			
100193697	AUSTIN	TX		02/10/2025		96		(96)			(96)						
100191302	MATTAPOISETT	MA		01/30/2025		3,234		(212)			(212)		3,022	3,022			
100191384	AGOURA HILLS	CA		01/30/2025		82		(82)			(82)						
100192350	LOMITA	CA		02/05/2025		1,103		(257)			(257)		846	846			
100204030	PEORIA	AZ		03/28/2025		(5,817)		(8)			(8)	4,583	(1,242)		(31)	1,273	1,242
100194399	SEDONA	AZ		02/14/2025		123		(123)			(123)						
100195525	MUKILTEO	WA		03/27/2025		(6,302)		(10)			(10)	6,313	1		(1)		(1)
100200550	LOS ALAMITOS	CA		03/11/2025		(6,287)		(27)			(27)	6,313	(2)		2		2
100197754	ROTTERDAM	NLD		02/26/2025		(6,315)						6,313	(2)		2		2
100188954	YORBA LINDA	CA		01/09/2025		(4,111)		(320)			(320)	6,313	1,881	1,856	(26)		(26)
100191014	MONTCLAIR	NJ		01/29/2025		213		(213)			(213)						
100188883	HENDERSON	NV		01/09/2025		1,405		(241)			(241)		1,165	1,165			
100193772	SAN FRANCISCO	CA		02/10/2025		183		(183)			(183)						
100193730	LONG BEACH	NY		02/10/2025		(6,765)		(162)			(162)	6,589	(338)		429	(92)	338
100191015	WEST BARNSTABLE	MA		01/29/2025		(6,125)		(140)			(140)	6,301	37		(37)		(37)
403053672	PITTSBURGH	PA		03/06/2025		7,000		(7,000)			(7,000)						
100193636	RESEDA	CA		02/10/2025		66		(66)			(66)						
100192470	TARZANA	CA		02/07/2025		(6,124)		(137)			(137)	6,279	17		(17)		(17)
100201503	MISSION VIEJO	CA		03/12/2025		60		(60)			(60)						
100193609	LOS ANGELES	CA		02/10/2025		(5,127)		(99)			(99)	6,265	1,039	1,008	(32)		(32)
100190851	SNOHOMISH	WA		01/27/2025		(3,673)		(143)			(143)	4,544	728	1,929	(72)	1,273	1,201
100203678	VLAARDINGEN	NLD		03/26/2025													
100203927	RANCHO PALOS VERDES	CA		03/28/2025		9		(9)			(9)						
403055098	INDIANAPOLIS	IN		03/06/2025		6,255		(6,255)			(6,255)						
100191113	DOWNEY	CA		01/29/2025		21		(21)			(21)						
100204094	NORTH HOLLYWOOD	CA		03/28/2025		7		(7)			(7)						
403053524	MUSKEGON HEIGHTS	MI		03/06/2025		409		(6,631)			(6,631)	6,245	22		(22)		(22)
100202510	SAN FRANCISCO	CA		03/21/2025		16		(16)			(16)						
100193166	FALLBROOK	CA		03/20/2025		36		(36)			(36)						
403051467	NEWARK	NJ		03/06/2025		6,811		(6,811)			(6,811)						
100191347	SAN DIEGO	CA		01/30/2025		(19,093)		(57)			(57)	13,905	(5,245)	1,093	12,406	(6,069)	6,337
100177326	SCOTTSDALE	AZ		01/16/2025		(4,613)		410			410	6,233	2,029	2,004	(25)		(25)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177351	TAMPA	FL		01/16/2025		2,336		(39)			(39)		2,297	2,297			
100199095	PORTER RANCH	CA		03/03/2025		906		(32)			(32)		874	874			
100191243	BALDWIN PARK	CA		01/29/2025		812		(183)			(183)		629	629			
100190174	SAN DIEGO	CA		01/21/2025		1,072		(40)			(40)		1,033	1,033			
100200433	GRANADA HILLS	CA		03/10/2025		38		(38)			(38)						
100157346	LUCAS	TX		02/20/2025		1,167		(195)			(195)		972	972			
100201686	MODESTO	CA		03/13/2025		6		(6)			(6)						
100193443	HEALDSBURG	CA		02/10/2025		(4,042)		45			45	6,210	2,214	2,196	(18)		(18)
100193986	PLANO	TX		02/11/2025		1,819		(86)			(86)		1,732	1,732			
100193610	PLEASANT VIEW	UT		02/10/2025		372		(31)			(31)		341	341			
100199388	STUDIO CITY	CA		03/05/2025		96		(96)			(96)						
100189421	BERKELEY	CA		01/14/2025		1,097		(124)			(124)		973	973			
100201310	LOS ANGELES	CA		03/12/2025		60		(60)			(60)						
100189629	WINTER PARK	FL		01/17/2025		(16,882)		18,503			18,503		1,621	1,621			
100177087	SAN FRANCISCO	CA		01/16/2025		(1,112)		1,112			1,112						
100193492	CHARLESTOWN	MA		02/10/2025		2,079		(33)			(33)		2,046	2,046			
100194123	ANAHEIM	CA		02/14/2025		58		(58)			(58)						
100191287	SAN DIEGO	CA		01/30/2025		(133)		133			133						
100197644	NORTH HOLLYWOOD	CA		02/26/2025		57		(57)			(57)						
100192821	CULVER CITY	CA		02/10/2025		(6,198)		28			28	6,176	6		(6)		(6)
100190862	ANAHEIM	CA		01/27/2025		1,920		(248)			(248)		1,672	1,672			
100157196	SANTA FE	NM		02/20/2025		(5,553)		(44)			(44)	6,253	656	804	148		148
100191027	NEW HYDE PARK	NY		01/29/2025		(6,096)		(59)			(59)	6,176	21		(21)		(21)
100193785	SAN DIEGO	CA		02/10/2025		44		(44)			(44)						
100189676	CUMMING	GA		01/17/2025		1,035		(203)			(203)		831	831			
100189631	COSTA MESA	CA		01/17/2025		(4,842)		(199)			(199)	6,290	1,249	891	129	(487)	(358)
100188653	FRISCO	TX		02/10/2025		35		(35)			(35)						
100191352	RANCHO CUCAMONGA	CA		01/30/2025		1,093		(157)			(157)		936	936			
100188963	DOYLESTOWN	PA		01/09/2025		1,153		(161)			(161)		992	992			
100177563	MAHWAH	NJ		01/16/2025		2,088		(267)			(267)		1,820	1,820			
100190750	SAN DIEGO	CA		01/27/2025		1,119		(160)			(160)		960	960			
100177679	BROOKLYN	NY		01/16/2025		2,125		(185)			(185)		1,940	1,940			
100189558	QUEEN CREEK	AZ		01/16/2025		6,099		(170)			(170)		5,928	5,928			
100201626	BETHESDA	MD		03/13/2025		64		(64)			(64)						
100192446	DOWNEY	CA		02/07/2025		36		(36)			(36)						
100195660	WINTER PARK	FL		02/24/2025		87		(87)			(87)						
100177458	YORBA LINDA	CA		01/16/2025		9,965		(482)			(482)		9,483	9,483			
100189669	SIMI VALLEY	CA		01/17/2025		1,114		(126)			(126)		988	988			
100202447	RANCHO PALOS VERDES	CA		03/20/2025		(6,112)		(29)			(29)	6,142	1		(1)		(1)
100201843	MOORPARK	CA		03/18/2025		(6,097)		(35)			(35)	6,142	10		(10)		(10)
100197641	BELLFLOWER	CA		02/26/2025		(6,042)		(92)			(92)	6,142	8		(8)		(8)
100193156	CULVER CITY	CA		03/20/2025		(6,109)		(13)			(13)	6,142	20		(20)		(20)
100189056	STONINGTON	CT		01/09/2025		(5,263)		(59)			(59)	6,142	821	796	(25)		(25)
100190462	BELMONT	CA		01/24/2025		(5,028)		(193)			(193)	6,142	921	896	(25)		(25)
100177593	FLOWER MOUND	TX		01/16/2025		(3,843)		2			2	6,142	2,301	2,274	(27)		(27)
100190188	CHATSWORTH	CA		01/21/2025		2,024		(33)			(33)		1,991	1,991			
100203926	MILFORD	MI		03/28/2025		(3)		3			3						
100185258	COOPER CITY	FL		01/24/2025		1,101		(71)			(71)		1,030	1,030			
100177463	LAS VEGAS	NV		01/16/2025		1,689		(182)			(182)		1,507	1,507			
100202723	BRENTWOOD	CA		03/24/2025		8		(8)			(8)						
100157228	EL DORADO HILLS	CA		02/20/2025		1,067		(83)			(83)		984	984			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100190238	PARKLAND	FL		01/21/2025		1,004		52			52		1,056	1,056			
100201630	SCOTTSDALE	AZ		03/13/2025		(1,488)		1,488			1,488						
100194410	NORTH HOLLYWOOD	CA		02/14/2025		119		(119)			(119)						
100190827	EAGLE	ID		01/27/2025		(4,118)		(122)			(122)	6,115	1,874	1,874	0		0
100194413	SUN VALLEY	ID		02/14/2025		(6,000)		(71)			(71)	6,108	37		(37)		(37)
100204071	NOVATO	CA		03/28/2025		8		(8)			(8)						
100201930	PALM SPRINGS	CA		03/18/2025		37		(37)			(37)						
100189043	YORBA LINDA	CA		01/09/2025		2,100		(159)			(159)		1,940	1,940			
100194403	SOUTH PASADENA	CA		02/14/2025		130		(130)			(130)						
100204032	MISSION VIEJO	CA		03/28/2025		3		(3)			(3)						
100194597	CORONADO	CA		03/28/2025		(5,288)		(2)			(2)	6,187	897		101	(998)	(897)
100194591	RANCHO MISSION VIEJO	CA		03/28/2025		(1)		1			1						
100185291	SCOTTSDALE	AZ		01/24/2025		1,082		(94)			(94)		987	987			
100203320	NORTH HOLLYWOOD	CA		03/27/2025		8		(8)			(8)						
100193155	LAKE LEELANAU	MI		03/20/2025		28		(28)			(28)						
100193496	DORCHESTER	MA		02/10/2025		(3,898)		35			35	6,063	2,200	2,186	(15)		(15)
100189408	SAN DIEGO	CA		01/14/2025		963		(181)			(181)		782	782			
100191585	SALT LAKE CITY	UT		01/31/2025		(3,224)		66			66	6,057	2,900	2,887	(12)		(12)
100189534	YOUNTVILLE	CA		01/16/2025		(4,083)		(122)			(122)	6,051	1,846	1,815	(31)		(31)
100194406	LOS ANGELES	CA		02/14/2025		(5,986)		(38)			(38)	6,051	26		(26)		(26)
100176993	SCOTTSDALE	AZ		01/16/2025		1,450		(238)			(238)		1,212	1,212			
100177560	BROOKLYN	NY		01/16/2025		2,125		(281)			(281)		1,844	1,844			
100201506	ROSSMOOR	CA		03/12/2025		50		(50)			(50)						
100190732	GARDEN GROVE	CA		01/27/2025		1,814		(131)			(131)		1,683	1,683			
100201914	PHOENIX	AZ		03/18/2025		2		(2)			(2)						
100189688	GLENDORA	CA		02/20/2025		22		(22)			(22)						
100194229	SNOQUALMIE PASS	WA		02/14/2025		47		(47)			(47)						
100199119	NORCO	CA		03/03/2025		20		(20)			(20)						
100189383	WESTMINSTER	CA		01/14/2025		159		(159)			(159)						
100188677	MAKAWAO	HI		02/10/2025		140		(140)			(140)						
100189028	KELLER	TX		01/09/2025		1,129		(191)			(191)		938	938			
100189677	RANCHO CUCAMONGA	CA		01/17/2025		(3,228)		(147)			(147)	5,204	1,828	940	(889)		(889)
100203919	DAVIE	FL		03/28/2025		9		(9)			(9)						
403052009	DALLAS	TX		03/06/2025		5,564		(5,564)			(5,564)						
100201575	TARZANA	CA		03/13/2025		59		(59)			(59)						
100191701	JOHNS ISLAND	SC		02/20/2025		119		(119)			(119)						
100190937	SAN FRANCISCO	CA		01/28/2025		965		(155)			(155)		811	811			
100188944	SAN LEANDRO	CA		01/09/2025		378		(49)			(49)		329	329			
100191285	SAN DIEGO	CA		01/30/2025		878		(41)			(41)		837	837			
100201454	RALEIGH	NC		03/12/2025		64		(64)			(64)						
100190229	WEST HILLS	CA		01/21/2025		2,017		(71)			(71)		1,946	1,946			
100186171	FRISCO	TX		02/10/2025		(32)		32			32						
100201612	TULSA	OK		03/13/2025		(5,929)		(42)			(42)	5,972	1		(1)		(1)
100203204	SAN FRANCISCO	CA		03/27/2025		(5,963)		(8)			(8)	5,972	1		(1)		(1)
100177232	NASHVILLE	TN		01/16/2025		(3,903)		(85)			(85)	5,972	1,984	1,971	(12)		(12)
100188418	OXNARD	CA		01/08/2025		(4,937)		(199)			(199)	5,972	836	819	(16)		(16)
100201965	SANDPOINT	ID		03/18/2025		(5,935)		(9)			(9)	5,972	28		(28)		(28)
100201897	SCOTTSDALE	AZ		03/18/2025		(5,904)		(33)			(33)	5,960	24		(24)		(24)
100191804	CANTON	GA		01/31/2025		(5,215)		97			97	5,960	842	816	(26)		(26)
100197758	AMSTERDAM	NLD		02/26/2025													
100193628	BEVERLY HILLS	CA		02/10/2025		67		(67)			(67)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157092	MARIETTA	GA		02/20/2025		718		5			5		723	723			
100193065	PARK CITY	UT		02/10/2025		(1)		1			1						
100177034	SAN JOSE	CA		01/16/2025		1,941		(191)			(191)		1,750	1,750			
100201723	PORTLAND	OR		03/18/2025		27		(27)			(27)						
100157457	LOS ANGELES	CA		02/20/2025		885		(88)			(88)		797	797			
100186071	GLENDALE	CA		01/31/2025		875		152			152		1,028	1,028			
100177295	OAK ISLAND	NC		01/16/2025		(4,717)		(96)			(96)	5,915	1,102	1,078	(24)		(24)
100191444	BREDA	NLD		01/29/2025		(5,885)						5,915	29		(29)		(29)
100188940	SACRAMENTO	CA		01/09/2025		(4,137)		(295)			(295)	5,915	1,483	1,476	(7)		(7)
100191608	PARKER	CO		01/31/2025		(5,374)		141			141	5,915	682	669	(12)		(12)
100193689	VANCOUVER	WA		02/10/2025		(5,817)		(61)			(61)	5,915	36		(36)		(36)
100191562	ROSEVILLE	CA		01/31/2025		(4,367)		112			112	5,984	1,729	1,739	64	(54)	10
100191578	PARKLAND	FL		01/31/2025		829		197			197		1,025	1,025			
100193154	MISSOURI CITY	TX		03/20/2025		7		(7)			(7)						
100191600	JERSEY CITY	NJ		01/31/2025		(5,232)		251			251	5,877	896	887	(9)		(9)
100201770	SANTA CLARITA	CA		03/18/2025		30		(30)			(30)						
100177587	LAS VEGAS	NV		01/16/2025		1,613		(277)			(277)		1,336	1,336			
100189516	ANDERSON	SC		01/15/2025		971		(149)			(149)		821	821			
100203653	SCHIEDAM	NLD		03/26/2025		(5,842)						5,869	27		(27)		(27)
100192397	LOS ANGELES	CA		02/07/2025		79		(79)			(79)						
100203991	KIHEI	HI		03/28/2025		(4)		4			4						
100193703	BUCKEYE	AZ		02/10/2025		74		(74)			(74)						
100194404	BEAVERTON	OR		02/14/2025		57		(57)			(57)						
100191662	LA QUINTA	CA		01/31/2025		155		(155)			(155)						
100203995	GARDEN GROVE	CA		03/28/2025		6		(6)			(6)						
100201775	HAYWARD	CA		03/18/2025		45		(45)			(45)						
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025		68		(68)			(68)						
100191310	ROSLYN	NY		01/30/2025		40		(40)			(40)						
100203588	LONG BEACH	CA		03/26/2025		8		(8)			(8)						
100193757	SAN DIEGO	CA		02/10/2025		(1,558)		1,558			1,558						
100201455	SAN DIEGO	CA		03/12/2025		69		(69)			(69)						
100177206	CUPERTINO	CA		01/16/2025		629		(214)			(214)	6,151	6,566	6,928	451	(89)	362
100193579	PACIFIC PALISADES	CA		02/10/2025		867		(100)			(100)		768	768			
100201642	MENLO PARK	CA		03/13/2025		16		(16)			(16)						
100204031	VERO BEACH	FL		03/28/2025		3		(3)			(3)						
100189002	SANTA CRUZ	CA		01/09/2025		1,737		(314)			(314)		1,423	1,423			
100191434	UTRECHT	NLD		01/29/2025													
100193597	MANHATTAN BEACH	CA		02/10/2025		30		(30)			(30)						
100202446	ANNANDALE	VA		03/20/2025		(5,767)		(33)			(33)	5,824	24		(24)		(24)
100190384	LAS VEGAS	NV		01/23/2025		851		(108)			(108)		743	743			
100200173	OCEAN GROVE	NJ		03/07/2025		56		(56)			(56)						
100199250	LA MESA	CA		03/05/2025		82		(82)			(82)						
100202366	NORTHRIDGE	CA		03/19/2025		45		(45)			(45)						
100189637	YORBA LINDA	CA		01/17/2025		1,019		(110)			(110)		909	909			
100190815	EDMOND	OK		01/27/2025		(3,974)		(151)			(151)	5,812	1,688	1,661	(26)		(26)
100195641	LOS ANGELES	CA		02/24/2025		870		(99)			(99)		771	771			
403054374	SEATTLE	WA		03/06/2025		5,498		(5,498)			(5,498)						
100191489	ROTTERDAM	NLD		01/29/2025													
100197735	S-GRAVENHAGE	NLD		02/26/2025		(5,788)						5,801	13		(13)		(13)
100201908	E PALO ALTO	CA		03/18/2025		(5,785)		(13)			(13)	5,801	2		(2)		(2)
100194558	GRANADA HILLS	CA		03/28/2025		(5,785)		(1)			(1)	5,801	16		(16)		(16)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189655	GILROY	CA		01/17/2025		(5,118)		(163)			(163)	5,801	520	490	(30)		(30)
100192807	WHITTIER	CA		02/10/2025		(11)		11			11						
100204033	JACKSON	WY		03/28/2025		(5,777)		(3)			(3)	5,801	21		(21)		(21)
100192487	IRVINE	CA		02/07/2025		(5,721)		(56)			(56)	5,801	24		(24)		(24)
100195659	PHOENIX	AZ		02/24/2025		21		(21)			(21)						
100191601	NOVATO	CA		01/31/2025		(222)		222			222						
100201402	ENCINO	CA		03/12/2025		(22)		22			22						
100194043	LEMON GROVE	CA		03/20/2025		35		(35)			(35)						
100185193	MIAMI	FL		01/24/2025		878		(198)			(198)		680	680			
100190386	BOISE	ID		01/23/2025		1,011		(137)			(137)		874	874			
403054471	DALLAS	OR		03/06/2025		7,182		(7,182)			(7,182)						
100188645	RAMONA	CA		02/10/2025		159		(159)			(159)						
100193617	GLENDALE	CA		02/10/2025		(4,840)		(140)			(140)	5,824	844	819	(25)		(25)
100192491	BROOKLYN	NY		02/07/2025		128		(128)			(128)						
100189382	SAN FRANCISCO	CA		01/14/2025		1,609		(232)			(232)		1,377	1,377			
100197615	NORTHRIDGE	CA		02/26/2025		43		(43)			(43)						
100202588	CROSS ROADS	TX		03/21/2025		(4,756)		(27)			(27)	4,803	21		(21)		(21)
100177559	BLUFFDALE	UT		01/16/2025		1,602		(273)			(273)		1,330	1,330			
100201445	TUSTIN	CA		03/12/2025		27		(27)			(27)						
100201961	SEASIDE	OR		03/18/2025		(310)		310			310						
100203677	BRIELLE	NLD		03/26/2025													
100191356	BEDFORD	NH		01/30/2025		1,137		(146)			(146)		992	992			
100203660	S-GRAVENHAGE	NLD		03/26/2025													
100189349	HONOLULU	HI		01/13/2025		992		(131)			(131)		861	861			
100201850	LEHI	UT		03/18/2025		13		(13)			(13)						
100201794	MORGAN HILL	CA		03/18/2025		(5,699)		(19)			(19)	5,733	15		(15)		(15)
100177060	HUNTINGTON BEACH	CA		01/16/2025		1,590		(117)			(117)		1,473	1,473			
100194112	STRAWN	TX		02/14/2025		104		(104)			(104)						
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025		131		(131)			(131)						
100193701	CYPRESS	CA		02/10/2025		810		(176)			(176)		633	633			
100190809	HOLLY SPRINGS	NC		01/27/2025		1,838		(16)			(16)		1,822	1,822			
100177058	FAIRFIELD	CT		01/16/2025		1,909		(154)			(154)		1,756	1,756			
100201522	PASADENA	CA		03/13/2025		31		(31)			(31)						
100191237	UPPERCO	MD		01/29/2025		(47)		47			47						
100201887	ATLANTA	GA		03/18/2025		29		(29)			(29)						
100203453	REDMOND	WA		03/27/2025		(5,840)		(7)			(7)	5,794	(54)		108	(55)	54
100192512	BROOKLYN	NY		02/07/2025		111		(111)			(111)						
100191454	HAARLEM	NLD		01/29/2025		(5,689)						5,687	(2)		2		2
100199120	LOS ANGELES	CA		03/03/2025		(5,623)		(61)			(61)	5,687	3		(3)		(3)
100190714	UPLAND	CA		01/27/2025		1,600		(237)			(237)		1,363	1,363			
100191671	DALLAS	TX		01/31/2025		(4,619)		134			134	5,687	1,203	1,175	(28)		(28)
100177079	GRANITE BAY	CA		01/16/2025		(3,516)		(29)			(29)	5,683	2,138	2,131	(6)		(6)
100194514	CASTRO VALLEY	CA		02/14/2025		129		(129)			(129)						
100201680	APOLLO BEACH	FL		03/13/2025		29		(29)			(29)						
100194085	SEATTLE	WA		02/14/2025		41		(41)			(41)						
100193581	DELRAY BEACH	FL		02/10/2025		(5,084)		(130)			(130)	5,784	570	720	150		150
100177258	NEWTOWN	PA		01/16/2025		5,900		(360)			(360)		5,540	5,540			
100203969	PARK CITY	UT		03/28/2025		3		(3)			(3)						
100195679	MIAMI	FL		02/24/2025		892		(40)			(40)		853	853			
100190823	CARLSBAD	CA		01/27/2025		1,635		(22)			(22)		1,613	1,613			
100199261	SANTA BARBARA	CA		03/05/2025		57		(57)			(57)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201282	ESCONDIDO	CA		03/12/2025		29		(29)			(29)						
100192481	KEY BISCAYNE	FL		02/07/2025		162		(162)			(162)						
100191255	NAPLES	FL		01/29/2025		188		(188)			(188)						
100188470	HAMPTON	NH		01/08/2025		941		(214)			(214)		727	727			
100194173	AVENTURA	FL		02/14/2025		936		(47)			(47)		889	889			
100201248	GLENDALE	CA		03/12/2025		(5,594)		(36)			(36)	5,630	1		(1)		(1)
100201449	CHULA VISTA	CA		03/12/2025		(5,612)		(18)			(18)	5,630	1		(1)		(1)
100202383	BREA	CA		03/19/2025		(5,607)		(25)			(25)	5,630	(1)		1		1
100190792	MASHPEE	MA		01/27/2025		1,503		(225)			(225)		1,277	1,277			
100189069	SHORELINE	WA		01/13/2025		147		(147)			(147)						
100186166	CASTAIC	CA		02/10/2025		(5,673)		71			71	5,630	29		(29)		(29)
100194069	AUSTIN	TX		03/20/2025		(5,576)		(34)			(34)	5,630	20		(20)		(20)
100190860	OLYMPIA	WA		01/27/2025		912		(4)			(4)		908	908			
100190383	WOODLAND HILLS	CA		01/23/2025		1,577		(36)			(36)		1,541	1,541			
100157177	MONTGOMERY	TX		02/20/2025		(4,901)		(70)			(70)	5,623	652	632	(19)		(19)
100195557	LOS ANGELES	CA		02/24/2025		66		(66)			(66)						
100185269	HOUSTON	TX		01/24/2025		959		(50)			(50)		909	909			
100201525	NORTH HOLLYWOOD	CA		03/13/2025		38		(38)			(38)						
100199380	CONCORD	CA		03/05/2025		78		(78)			(78)						
100197756	AMSTERDAM	NLD		02/26/2025													
100191802	CHINO HILLS	CA		01/31/2025		(108)		108			108						
100194117	STRAWN	TX		02/14/2025		(5,470)		(106)			(106)	5,598	22		(22)		(22)
100157076	ROCHESTER HILLS	MI		02/20/2025		(4,740)		655			655	5,596	1,512	1,511	(1)		(1)
100176995	KEYES	CA		01/16/2025		(2,847)		(204)			(204)	5,596	2,546	2,523	(23)		(23)
100177200	BALD HEAD ISLAND	NC		01/16/2025		171		(171)			(171)						
100194440	WAIKOLOA	HI		02/14/2025		110		(110)			(110)						
100204080	WEST HILLS	CA		03/28/2025													
100191488	HENGELO	NLD		01/29/2025													
100201971	DRAPER	UT		03/18/2025		19		(19)			(19)						
100191024	SEVIERVILLE	TN		01/29/2025		(15)		15			15						
100204011	MENIFEE	CA		03/28/2025		6		(6)			(6)						
100202687	WESTLAKE VILLAGE	CA		03/24/2025		7		(7)			(7)						
100200280	JAMAICA PLAIN	MA		03/07/2025		61		(61)			(61)						
100192466	HICKSVILLE	NY		02/07/2025		66		(66)			(66)						
100203940	MIAMI LAKES	FL		03/28/2025		(2)		2			2						
100191589	RIVERSIDE	CA		01/31/2025		155		128			128		283	283			
100200386	OCEAN BEACH	NY		03/10/2025		(7)		7			7						
100181465	CULVER CITY	CA		01/09/2025		(4,683)		(245)			(245)	5,551	623	609	(14)		(14)
100192334	VAN NUYS	CA		02/05/2025		(4,981)		(214)			(214)	5,748	553	729	231	(55)	176
100188900	NEEDLES	CA		01/09/2025		958		(267)			(267)		692	692			
100191791	DANIA BEACH	FL		01/31/2025		506		189			189		695	695			
100191068	EASTVALE	CA		01/29/2025		(4,692)		(64)			(64)	5,670	914	1,000	142	(56)	86
100194401	LAS VEGAS	NV		02/14/2025		(5,411)		(104)			(104)	5,536	21		(21)		(21)
100204044	MIAMI SHORES	FL		03/28/2025		(5,537)		3			3	5,534	1		(1)		(1)
100197627	PARKS	AZ		02/26/2025		(5,405)		(33)			(33)	5,632	194		172	(365)	(194)
100189723	LAKEWOOD	NJ		01/21/2025		923		(123)			(123)		800	800			
100201926	SAN LUIS OBISPO	CA		03/18/2025		(5,502)		(19)			(19)	5,528	6		(6)		(6)
100201317	PALOS VERDES ESTATES	CA		03/12/2025		15		(15)			(15)						
100201551	DUARTE	CA		03/13/2025		28		(28)			(28)						
100177598	MASSAPEQUA	NY		01/16/2025		3,343		(163)			(163)		3,179	3,179			
100177586	WESTMINSTER	CA		01/16/2025		1,345		(181)			(181)		1,164	1,164			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100203922	LOS ANGELES	CA		03/28/2025		(622)		622			622						
100186068	SAN DIEGO	CA		01/31/2025		1,591		102			102		1,693	1,693			
100204034	REDMOND	WA		03/28/2025		3		(3)			(3)						
100201846	TULSA	OK		03/18/2025		15		(15)			(15)						
100191096	SEA ISLE CITY	NJ		01/29/2025		140		(140)			(140)						
100200539	SAN FRANCISCO	CA		03/11/2025		60		(60)			(60)						
100193771	PALMETTO BAY	FL		02/10/2025		54		(54)			(54)						
100201880	NAPLES	FL		03/18/2025		13		(13)			(13)						
100177309	ST. PETERSBURG	FL		01/16/2025		1,668		(145)			(145)		1,523	1,523			
100195642	AUSTIN	TX		02/24/2025		(5,960)		10			10	5,733	(217)		293	(76)	217
100191821	MARIETTA	GA		01/31/2025		429		142			142		570	570			
100192347	NORTH HOLLYWOOD	CA		02/05/2025		870		(163)			(163)		707	707			
100192771	KAILUA	HI		02/10/2025		(5)		5			5						
100157339	RANCHO CUCAMONGA	CA		02/20/2025		810		(45)			(45)		765	765			
100192593	MINNEAPOLIS	MN		02/10/2025		22		(22)			(22)						
100177171	YORBA LINDA	CA		01/16/2025		160		(66)			(66)		94	94			
100193681	BASS LAKE	CA		02/10/2025		128		(128)			(128)						
100202590	ANAHEIM	CA		03/21/2025		29		(29)			(29)						
100177319	OCEAN ISLE BEACH	NC		01/16/2025		(4,414)		(211)			(211)	5,720	1,095	1,348	335	(83)	253
100203695	S-GRAVENHAGE	NLD		03/26/2025		(5,459)						5,460	1		(1)		(1)
100201752	GLENDORA	CA		03/18/2025		(5,945)		499			499	5,460	13		(13)		(13)
100176970	SEATTLE	WA		01/16/2025		(3,613)		(146)			(146)	5,460	1,701	1,686	(16)		(16)
100199403	SANTA CLARA	CA		03/05/2025		(5,373)		(67)			(67)	5,460	20		(20)		(20)
100189205	SAN JOSE	CA		01/13/2025		867		(132)			(132)		735	735			
100204035	LOMA LINDA	CA		03/28/2025		(5,442)		(1)			(1)	5,460	16		(16)		(16)
100177296	LINCOLN	MA		01/16/2025		1,561		(65)			(65)		1,496	1,496			
100195542	OAKLAND	CA		03/27/2025		7		(7)			(7)						
100201980	WAHIAWA	HI		03/18/2025		37		(37)			(37)						
100204028	KAMAS	UT		03/28/2025		5		(5)			(5)						
100190808	GREENWOOD VILLAGE	CO		01/27/2025		1,590		(113)			(113)		1,477	1,477			
100203963	PHOENIX	AZ		03/28/2025		(2)		2			2						
100177098	RIVERSIDE	CA		01/16/2025		(2,040)		(246)			(246)	5,432	3,146	3,148	2		2
100191277	MOORPARK	CA		01/29/2025		74		(74)			(74)						
100200454	SYOSSET	NY		03/10/2025		(5,201)		(42)			(42)	5,323	80		(80)		(80)
100191331	ALEXANDRIA	VA		01/30/2025		861		(49)			(49)		811	811			
100192472	WOODLAND HILLS	CA		02/07/2025		59		(59)			(59)						
100201486	DIAMOND BAR	CA		03/12/2025		(5,346)		(56)			(56)	5,414	11		(11)		(11)
100201086	OAKHURST	NJ		03/12/2025		(5,368)		(33)			(33)	5,414	13		(13)		(13)
100177146	SAN LUIS OBISPO	CA		01/16/2025		(4,528)		(124)			(124)	5,414	762	747	(15)		(15)
100195530	GRANADA HILLS	CA		03/27/2025		(5,397)		(3)			(3)	5,414	15		(15)		(15)
100201889	BOULDER	CO		03/18/2025		(5,359)		(31)			(31)	5,414	24		(24)		(24)
100201968	BERKELEY	CA		03/18/2025		24		(24)			(24)						
100202388	WEST HILLS	CA		03/19/2025		26		(26)			(26)						
100192351	LOS ANGELES	CA		02/05/2025		875		(150)			(150)		725	725			
100198895	RENO	NV		02/28/2025		444		(444)			(444)						
100177244	HINGHAM	MA		01/16/2025		1,727		5			5		1,733	1,733			
100177595	EDISON	NJ		01/16/2025		(3,847)		(261)			(261)	5,414	1,306	1,306			
100181440	LAHAINA	HI		01/09/2025		978		(237)			(237)		741	741			
100157133	LAGUNA NIGUEL	CA		02/20/2025		753		(25)			(25)		728	728			
100157411	LOS ANGELES	CA		02/20/2025		(5,342)		(55)			(55)	5,502	104	685	79	503	582
100203527	LONG BEACH	CA		03/26/2025		4		(4)			(4)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202393	SCOTCH PLAINS	NJ		03/19/2025		13		(13)			(13)						
100198240	ESCONDIDO	CA		02/28/2025		412		(412)			(412)						
403056083	INDIANAPOLIS	IN		03/06/2025		6,256		(6,256)			(6,256)						
100194408	TAVERNIER	FL		02/14/2025		90		(90)			(90)						
100177336	VISTA	CA		01/16/2025		1,403		(86)			(86)		1,316	1,316			
100194593	VALLEY VILLAGE	CA		03/28/2025		(3)		3			3						
100192847	DELRAY BEACH	FL		02/10/2025		(34)		34			34						
100194524	WHITTIER	CA		02/14/2025		46		(46)			(46)						
100190382	BREA	CA		01/23/2025		847		(72)			(72)		775	775			
100191796	KEMAH	TX		01/31/2025		629		93			93		721	721			
100191728	CASTLE ROCK	CO		02/20/2025		72		(72)			(72)						
100194830	SAN DIEGO	CA		02/21/2025		859		50			50		910	910			
100192292	BROOKLYN	NY		01/31/2025		3,432		(75)			(75)		3,357	3,357			
100203908	MIDLOTHIAN	TX		03/28/2025		8		(8)			(8)						
100198957	GREAT NECK	NY		02/28/2025		(6,724)		1,003			1,003	5,525	(196)		273	(77)	196
100199122	ALLEN	TX		03/03/2025		19		(19)			(19)						
100192859	KAPAA	HI		02/10/2025		73		(73)			(73)						
100181445	MISSION VIEJO	CA		01/09/2025		892		(191)			(191)		701	701			
100177264	SEATTLE	WA		01/16/2025		1,704		(235)			(235)		1,470	1,470			
100191552	KAAAWA	HI		01/31/2025		618		66			66		683	683			
100191777	SAN ANTONIO	FL		01/31/2025		556		123			123		680	680			
100197753	ROTTERDAM	NLD		02/26/2025		(5,095)						3,870	(1,225)		(48)	1,273	1,225
100203986	CLOVIS	CA		03/28/2025		(5,840)		(7)			(7)	5,585	(262)		340	(78)	262
100190833	COPPELL	TX		01/27/2025		(5,260)		24			24	5,683	447	853	406		406
100193614	BURBANK	CA		02/10/2025		887		(181)			(181)		706	706			
100188877	DENVER	CO		01/09/2025		875		(217)			(217)		658	658			
100191231	SARASOTA	FL		01/29/2025		800		(56)			(56)		744	744			
100177100	UPLAND	CA		01/16/2025		1,359		(175)			(175)		1,184	1,184			
100194158	SEATTLE	WA		02/14/2025		795		(131)			(131)		663	663			
100188617	SEDONA	AZ		02/10/2025		85		(85)			(85)						
100177506	NEW SMYRNA BEACH	FL		01/16/2025		9,670		(135)			(135)	5,460	14,995	14,975	(20)		(20)
100189670	BREA	CA		01/17/2025		(3,759)		(69)			(69)	4,499	671	289	(382)		(382)
100195545	ORANGE	CA		03/27/2025		8		(8)			(8)						
100189048	RIVERSIDE	CA		01/09/2025		(4,516)		(161)			(161)	5,289	612	612			
100193719	WALNUT	CA		02/10/2025		44		(44)			(44)						
100201935	VAN NUYS	CA		03/18/2025		(5,240)		(39)			(39)	5,289	10		(10)		(10)
100199121	PASADENA	CA		03/03/2025		53		(53)			(53)						
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025		54		(54)			(54)						
100189709	MEDFORD	OR		02/20/2025		(5,052)		(78)			(78)	5,401	271		163	(435)	(271)
100177342	LUTZ	FL		01/16/2025		1,531		(228)			(228)		1,303	1,303			
100201508	CORAL GABLES	FL		03/12/2025		(5,231)		(14)			(14)	5,278	32		(32)		(32)
100201513	LONG BEACH	CA		03/13/2025		4		(4)			(4)						
100185284	HOUSTON	TX		01/24/2025		879		(89)			(89)		790	790			
100177116	AVILA BEACH	CA		01/16/2025		1,621		(69)			(69)		1,551	1,551			
100201957	LABELLE	FL		03/18/2025		27		(27)			(27)						
100194233	DESTIN	FL		02/14/2025		87		(87)			(87)						
100192749	LOS ANGELES	CA		02/10/2025		35		(35)			(35)						
100157469	BERKELEY	CA		02/20/2025		773		(115)			(115)		658	658			
100197583	NAPA	CA		02/26/2025		6		(6)			(6)						
100190226	GARDEN GROVE	CA		01/21/2025		1,522		(140)			(140)		1,382	1,382			
100185279	MYRTLE BEACH	SC		01/24/2025		2,569		(118)			(118)		2,451	2,451			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100188608	BOYNTON BEACH	FL		02/10/2025		(10)		10			10						
100197718	ROTTERDAM	NLD		02/26/2025													
100204133	BELLFLOWER	CA		03/28/2025		2		(2)			(2)						
100203279	LONG BEACH	CA		03/27/2025		8		(8)			(8)						
100201507	EDEN PRAIRIE	MN		03/12/2025		(14)		14			14						
403053585	WINSTON SALEM	NC		03/06/2025		1,572		(5,687)			(5,687)	5,241	1,126	1,120	(6)		(6)
100191064	THOUSAND OAKS	CA		01/29/2025		775		3			3		779	779			
100198459	BELLEVUE	WA		02/28/2025		(8,040)		(420)			(420)	7,395	(1,065)	703	1,768		1,768
100202449	FORT LAUDERDALE	FL		03/20/2025		(5,186)		(34)			(34)	5,232	12		(12)		(12)
100199259	MONSEY	NY		03/05/2025		(5,136)		(72)			(72)	5,232	24		(24)		(24)
100191213	RIVERSIDE	CA		01/29/2025		121		(121)			(121)						
100194493	SAN DIEGO	CA		02/14/2025		127		(127)			(127)						
100188837	LOS ANGELES	CA		01/09/2025		73		(73)			(73)						
100194652	CHICAGO	IL		02/21/2025		862		96			96		958	958			
100192364	LOS ANGELES	CA		02/05/2025		57		(57)			(57)						
100193702	EAST MORICHES	NY		02/10/2025		92		(92)			(92)						
100188964	NOVATO	CA		01/09/2025		751		(83)			(83)		669	669			
100177074	FULLERTON	CA		01/16/2025		8,545		(599)			(599)		7,946	7,946			
100202734	LOS ANGELES	CA		03/24/2025		13		(13)			(13)						
100192440	SHERWOOD	OR		02/07/2025		(5,347)		(152)			(152)	5,350	(149)	519	167	502	669
100203187	GILROY	CA		03/27/2025		7		(7)			(7)						
100194559	DES MOINES	WA		03/28/2025		2		(2)			(2)						
100193556	WATSONVILLE	CA		02/10/2025		52		(52)			(52)						
100177538	SOUTH FLORAL PARK	NY		01/16/2025		1,711		46			46		1,757	1,757			
100198374	LOS ANGELES	CA		02/28/2025		326		(326)			(326)						
100201558	LONG BEACH	CA		03/13/2025		59		(59)			(59)						
100177004	LAKE FOREST	CA		01/16/2025		11,747		(518)			(518)		11,228	11,228			
100195656	PHOENIX	AZ		02/24/2025		77		(77)			(77)						
100190225	LONG BEACH	CA		01/21/2025		4,862		(315)			(315)		4,547	4,547			
100200461	TAMPA	FL		03/10/2025		30		(30)			(30)						
100193600	GARDNERVILLE	NV		02/10/2025		97		(97)			(97)						
100177627	TRABUCO CANYON	CA		01/16/2025		1,059		(191)			(191)		868	868			
100192816	EDGEWATER	CO		02/10/2025		30		(30)			(30)						
100191324	PALMETTO BAY	FL		01/30/2025		705		(153)			(153)		552	552			
100192797	CAMBRIA	CA		02/10/2025		77		(77)			(77)						
100201600	ANAHEIM	CA		03/13/2025		37		(37)			(37)						
100177658	BRIGHTON	MI		01/16/2025		1,082		(172)			(172)		910	910			
100189687	INDIAN WELLS	CA		02/20/2025		55		(55)			(55)						
100192336	PARAMOUNT	CA		02/05/2025		757		(121)			(121)		635	635			
100194121	LAS VEGAS	NV		02/14/2025		79		(79)			(79)						
100192518	CHATSWORTH	CA		02/10/2025		(281)		281			281						
100201761	BROOKLYN	NY		03/18/2025		26		(26)			(26)						
100190728	SUWANEE	GA		01/27/2025		824		(122)			(122)		702	702			
100197666	UNITED KINGDOM	GBR		02/28/2025													
100194411	SURF CITY	NC		02/14/2025		(41)		41			41						
100189236	BRADLEY BEACH	NJ		01/13/2025		819		(147)			(147)		672	672			
100194431	SAN JOSE	CA		02/14/2025		86		(86)			(86)						
100203972	LOS ANGELES	CA		03/28/2025		2		(2)			(2)						
100195349	PHILADELPHIA	PA		02/24/2025		773		(45)			(45)		728	728			
100189018	PROSPER	TX		01/09/2025		1,540		(211)			(211)		1,329	1,329			
100203263	SAN JOSE	CA		03/27/2025		6		(6)			(6)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192804	LONG BEACH	CA		02/10/2025		(23)		23			23						
100157189	MARIETTA	GA		02/20/2025		(7,511)		(55)			(55)	5,180	(2,386)	672	3,058		3,058
100201679	LOS ANGELES	CA		03/13/2025		(5,072)		(45)			(45)	5,141	24		(24)		(24)
100177648	PLANTATION	FL		01/16/2025		(3,327)		(61)			(61)	5,141	1,753	1,732	(21)		(21)
100200287	NEPTUNE	NJ		03/07/2025		37		(37)			(37)						
100191247	HAUULA	HI		01/29/2025		103		(103)			(103)						
100177322	CHULA VISTA	CA		01/16/2025		1,350		(150)			(150)		1,199	1,199			
100189551	SAN DIEGO	CA		01/16/2025		678		(54)			(54)		625	625			
100177068	DALLAS	TX		01/16/2025		1,546		(127)			(127)		1,419	1,419			
100191097	CROWNSVILLE	MD		01/29/2025		847		(124)			(124)		722	722			
100186062	LAKE OSWEGO	OR		01/31/2025		636		175			175		812	812			
100192353	LOS ANGELES	CA		02/05/2025		766		(179)			(179)		586	586			
100192455	WEST COVINA	CA		02/07/2025		(5,293)		(117)			(117)	5,286	(124)		179	(55)	124
100191290	LOS ANGELES	CA		01/30/2025		(4,412)		(125)			(125)	5,118	581	557	(24)		(24)
100204060	LOS ANGELES	CA		03/28/2025		(5,092)		(11)			(11)	5,118	15		(15)		(15)
100157197	MINNEAPOLIS	MN		02/20/2025		548		(8)			(8)		539	539			
100201943	ALPINE	WY		03/18/2025		16		(16)			(16)						
100186165	HONOLULU	HI		02/10/2025		73		(73)			(73)						
100181491	GRANBURY	TX		01/09/2025		1,573		(222)			(222)		1,352	1,352			
100191375	KEY LARGO	FL		01/30/2025		609		(117)			(117)		492	492			
100177249	REDMOND	WA		01/16/2025		1,638		(95)			(95)		1,543	1,543			
100188390	NEWARK	CA		01/08/2025		(5,025)		(65)			(65)	5,096	5		(5)		(5)
100193759	EAST NORTHPORT	NY		02/10/2025		(4,979)		(97)			(97)	5,096	20		(20)		(20)
100177077	CONROE	TX		01/16/2025		(3,458)		(85)			(85)	5,096	1,552	1,532	(20)		(20)
100177121	DUBLIN	CA		01/16/2025		2,583		(199)			(199)		2,384	2,384			
100198457	EL CAJON	CA		02/28/2025		388		(388)			(388)						
403020033	DALLAS	TX		03/06/2025		5,617		(5,617)			(5,617)						
100190799	HUNTINGTON BEACH	CA		01/27/2025		1,523		(121)			(121)		1,402	1,402			
100194255	PARK CITY	UT		02/14/2025		70		(70)			(70)						
100191559	SAN FRANCISCO	CA		01/31/2025		(4,583)		126			126	5,118	662	661			
100177486	MIAMI LAKES	FL		01/16/2025		1,114		(189)			(189)		925	925			
100194105	SOQUEL	CA		02/14/2025		25		(25)			(25)						
100203975	LINDEN	NJ		03/28/2025		7		(7)			(7)						
100194481	FALLS CHURCH	VA		02/14/2025		103		(103)			(103)						
100193622	LOS ANGELES	CA		02/10/2025		771		(84)			(84)		687	687			
100189595	ANAHEIM	CA		01/17/2025		771		(101)			(101)		671	671			
100189375	TEMECULA	CA		01/14/2025		835		(174)			(174)		661	661			
100204015	RANCHO MIRAGE	CA		03/28/2025		(4,888)		(4)			(4)	3,680	(1,211)		(61)	1,273	1,211
100193066	IRVINE	CA		02/10/2025		757		(10)			(10)		746	746			
100203096	DORCHESTER	MA		03/27/2025		8		(8)			(8)						
100186107	OAKLAND	CA		01/31/2025		13		(13)			(13)						
100191789	SNELLVILLE	GA		01/31/2025		286		195			195		481	481			
100177002	BIG BEAR LAKE	CA		01/16/2025		1,366		(187)			(187)		1,179	1,179			
100191756	LONG BEACH	CA		02/20/2025		33		(33)			(33)						
403054140	HOUSTON	TX		03/06/2025		4,684		(4,684)			(4,684)						
100190381	THOUSAND OAKS	CA		01/23/2025		706		(107)			(107)		599	599			
100193782	BROOKLYN	NY		02/10/2025		136		(136)			(136)						
100193717	LOMA LINDA	CA		02/10/2025		109		(109)			(109)						
100194052	EL CAJON	CA		03/20/2025		19		(19)			(19)						
100191770	MIAMI	FL		01/31/2025		(5,337)		131			131	5,438	232	631	476	(78)	399
100203989	LAS VEGAS	NV		03/28/2025		8		(8)			(8)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192177	BRIGHTON	MA		01/31/2025		2,057		51			51		2,107	2,107			
100191002	WESTON	FL		01/29/2025		20		(20)			(20)						
100198893	YORBA LINDA	CA		02/28/2025		(4,627)		(366)			(366)	5,005	12		(12)		(12)
100157315	LAKEWOOD	NJ		02/20/2025		(4,282)		(65)			(65)	5,005	657	646	(12)		(12)
100189062	SUNLAND	CA		01/09/2025		(4,080)		(21)			(21)	5,005	903	882	(22)		(22)
100177496	CHULA VISTA	CA		01/16/2025		1,154		(202)			(202)		952	952			
4010093107	MERRICK	NY		01/30/2025		15,367		(13,670)			(13,670)		1,697	1,697			
100157236	CERRITOS	CA		02/20/2025		26		(26)			(26)						
100189975	WAIKOLOA	HI		01/21/2025		791		(3)			(3)		788	788			
100198440	MILLBURN	NJ		02/28/2025		346		(346)			(346)						
100201660	IRVINE	CA		03/13/2025		48		(48)			(48)						
100193688	PARKLAND	FL		02/10/2025		126		(126)			(126)						
100177476	APOLLO BEACH	FL		01/16/2025		3,530		(64)			(64)		3,466	3,466			
100201937	COTO DE CAZA	CA		03/18/2025		33		(33)			(33)						
100191294	GLEN COVE	NY		01/30/2025		688		(34)			(34)		653	653			
100202633	TORRANCE	CA		03/24/2025		(4)		4			4						
100204065	DENVER	NC		03/28/2025		6		(6)			(6)						
100191261	MIAMI	FL		01/29/2025		118		(118)			(118)						
100201790	ROSEMEAD	CA		03/18/2025		34		(34)			(34)						
100203382	CAMARILLO	CA		03/27/2025		7		(7)			(7)						
100193793	THOUSAND OAKS	CA		02/10/2025		101		(101)			(101)						
100193749	CORTE MADERA	CA		02/10/2025		(4,805)		(129)			(129)	4,948	14		(14)		(14)
100202671	SEATTLE	WA		03/24/2025		(5,947)		(6)			(6)	5,420	(533)		620	(87)	533
100191354	DURHAM	NC		01/30/2025		738		(161)			(161)		577	577			
100203984	VALLEY VILLAGE	CA		03/28/2025		5		(5)			(5)						
100203911	SAN FRANCISCO	CA		03/28/2025		6		(6)			(6)						
100191670	KAMUELA	HI		01/31/2025		716		66			66		782	782			
100191393	SAN FRANCISCO	CA		01/30/2025		797		(95)			(95)		701	701			
100201446	LAKESIDE	CA		03/12/2025		33		(33)			(33)						
100177008	LADERA RANCH	CA		01/16/2025		(3,396)		(118)			(118)	4,936	1,422	1,415	(7)		(7)
403054498	DETROIT	MI		03/06/2025		2,025		(6,002)			(6,002)	4,936	960	954	(6)		(6)
100199310	SAN CLEMENTE	CA		03/05/2025		60		(60)			(60)						
100188960	APACHE JUNCTION	AZ		01/09/2025		(8,405)		(211)			(211)	6,961	(1,655)	561	(168)	2,384	2,216
100191047	HAUULA	HI		01/29/2025		738		(3)			(3)		735	735			
100201597	MIAMI	FL		03/13/2025		29		(29)			(29)						
100189022	SAN LEANDRO	CA		01/09/2025		416		(107)			(107)		309	309			
100191034	LITCHFIELD PARK	AZ		01/29/2025		71		(71)			(71)						
100191718	LOS ANGELES	CA		02/20/2025		60		(60)			(60)						
100189462	NAVARRE	FL		01/15/2025		620		(106)			(106)		514	514			
100177649	PHOENIX	AZ		01/16/2025		1,504		(136)			(136)		1,368	1,368			
100194708	ATLANTA	GA		02/21/2025		730		(32)			(32)		698	698			
100201587	CERRITOS	CA		03/13/2025		32		(32)			(32)						
100201824	TUSCALOOSA	AL		03/18/2025		(4,882)		(27)			(27)	4,914	5		(5)		(5)
100193164	SANTA CRUZ	CA		03/20/2025		(4,893)		(14)			(14)	4,914	7		(7)		(7)
100192871	BOSTON	MA		02/10/2025		(4,837)		(56)			(56)	4,914	21		(21)		(21)
100203235	BELLFLOWER	CA		03/27/2025		9		(9)			(9)						
100193190	SCOTTSDALE	AZ		03/20/2025		4		(4)			(4)						
100185289	SAN FRANCISCO	CA		01/24/2025		761		(123)			(123)		639	639			
100194520	SAN DIEGO	CA		02/14/2025		105		(105)			(105)						
100189003	MOORPARK	CA		01/09/2025		607		(151)			(151)		455	455			
100194735	DAVIS	CA		02/21/2025		749		(17)			(17)		733	733			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100189642	LAS VEGAS	NV		01/17/2025		(3,882)		(94)			(94)	5,045	1,068	1,266	198		198
100177042	LIBERTY HILL	TX		01/16/2025		(3,439)		(217)			(217)	4,896	1,240	1,213	(27)		(27)
100157175	AUSTIN	TX		02/20/2025		630		(82)			(82)		548	548			
100189654	SAN RAFAEL	CA		01/17/2025		631		(170)			(170)		462	462			
100201802	SAN LUIS OBISPO	CA		03/18/2025		10		(10)			(10)						
100177180	SCOTTSDALE	AZ		01/16/2025		1,342		(225)			(225)		1,116	1,116			
100202188	NORTHRIDGE	CA		03/18/2025		(4,855)		(11)			(11)	4,873	7		(7)		(7)
100194754	TORRANCE	CA		02/21/2025		742		(15)			(15)		727	727			
100177115	SAN FRANCISCO	CA		01/16/2025		(3,741)		(120)			(120)	4,868	1,006	991	(15)		(15)
100192803	CONCORD	CA		02/10/2025		(4,308)		(3)			(3)	4,961	649	733	148	(65)	84
100189200	LYNN	MA		01/13/2025		930		(52)			(52)		878	878			
100201811	GOLETA	CA		03/18/2025		(4)		4			4						
100190697	ALAMEDA	CA		01/28/2025		745		(83)			(83)		662	662			
100157426	LAKE FOREST	CA		02/20/2025		674		(31)			(31)		643	643			
100204091	TEMPLE CITY	CA		03/28/2025		9		(9)			(9)						
100177009	GOLETA	CA		01/16/2025		715		(102)			(102)		613	613			
100177594	HOMESTEAD	FL		01/16/2025		1,143		(168)			(168)		975	975			
100188973	HALEIWA	HI		01/09/2025		38		(38)			(38)						
100190216	SOUTH LAKE TAHOE	CA		01/21/2025		1,287		(97)			(97)		1,190	1,190			
100189403	TAHOE CITY	CA		01/14/2025		665		(34)			(34)		632	632			
100177196	SCOTTSDALE	AZ		01/16/2025		1,534		(69)			(69)		1,465	1,465			
100192624	SOMERVILLE	MA		02/10/2025		30		(30)			(30)						
100197610	BROOKLYN	NY		02/26/2025		684		(45)			(45)		639	639			
100188909	SAN DIEGO	CA		01/09/2025		773		(175)			(175)		597	597			
100195344	PROVIDENCE	RI		02/24/2025		47		(47)			(47)						
100201830	RANCHO CUCAMONGA	CA		03/18/2025		29		(29)			(29)						
100189404	EL DORADO HILLS	CA		01/14/2025		777		(130)			(130)		647	647			
100191598	UPLAND	CA		01/31/2025		498		70			70		568	568			
100200288	GREENWICH	CT		03/07/2025		51		(51)			(51)						
100195356	STAMFORD	CT		02/24/2025		(5,069)		1			1	4,941	(127)		127		127
100200215	LIGHTHOUSE POINT	FL		03/07/2025		22		(22)			(22)						
100201876	OAK VIEW	CA		03/18/2025		27		(27)			(27)						
100201756	MIDDLE VILLAGE	NY		03/18/2025		28		(28)			(28)						
100190840	MIAMI	FL		01/27/2025		1,496		42			42		1,537	1,537			
100157141	FOREST GROVE	OR		02/20/2025		677		(41)			(41)		636	636			
100193990	N HOLLYWOOD	CA		02/11/2025		64		(64)			(64)						
100200453	RENO	NV		03/10/2025		52		(52)			(52)						
100177572	FAYETTEVILLE	GA		01/16/2025		(3,404)		(13)			(13)	4,777	1,360	1,353	(7)		(7)
100191108	MIAMI	FL		01/29/2025		(4,067)		(158)			(158)	4,777	552	554	2		2
100194038	WINCHESTER	CA		03/20/2025		(4,744)		(20)			(20)	4,777	13		(13)		(13)
100195640	WEST PALM BEACH	FL		02/24/2025		(4,713)		(49)			(49)	4,777	15		(15)		(15)
100201845	PALOS PARK	IL		03/18/2025		(4,741)		(21)			(21)	4,777	15		(15)		(15)
100192262	WEST ROXBURY	MA		01/31/2025		(3,167)		(3)			(3)	4,777	1,607	1,597	(10)		(10)
100191457	AMSTERDAM	NLD		01/29/2025		(4,759)						4,777	18		(18)		(18)
100177263	BRECKENRIDGE	CO		01/16/2025		(3,264)		(150)			(150)	4,777	1,364	1,347	(17)		(17)
100188992	NORCO	CA		01/09/2025		1,367		(146)			(146)		1,221	1,221			
100201585	CERRITOS	CA		03/13/2025		31		(31)			(31)						
100177160	SEBASTIAN	FL		01/16/2025		1,468		(112)			(112)		1,356	1,356			
100202612	ONTARIO	CA		03/21/2025		5		(5)			(5)						
100189440	HAM LAKE	MN		01/14/2025		(50)		50			50						
100200351	DONNELLY	ID		03/10/2025		50		(50)			(50)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203943	AVENTURA	FL		03/28/2025		7		(7)			(7)						
403053023	DETROIT	MI		03/06/2025		4,328		(4,328)			(4,328)						
100185271	LOS ANGELES	CA		01/24/2025		2,149		(240)			(240)		1,909	1,909			
100189261	SAN FRANCISCO	CA		01/13/2025		(3,994)		(167)			(167)	4,745	585	559	(26)		(26)
100191066	LAKE WYLIE	SC		01/29/2025		721		(56)			(56)		664	664			
100203125	JUPITER	FL		03/27/2025		8		(8)			(8)						
100188599	UPLAND	CA		02/10/2025		2,788		(212)			(212)		2,577	2,577			
100198901	LONG BEACH	CA		02/28/2025		355		(355)			(355)						
100157074	MIRAMAR	FL		02/20/2025		(8,648)		(46)			(46)		(8,693)	609		9,303	9,303
100177173	CHULA VISTA	CA		01/16/2025		1,064		(153)			(153)		911	911			
100197527	MONTCLAIR	NJ		02/26/2025		59		(59)			(59)						
100177612	CHARLOTTE	NC		01/16/2025		1,368		(227)			(227)		1,141	1,141			
100201608	PORTLAND	OR		03/13/2025		34		(34)			(34)						
100177208	CANYON LAKE	CA		01/16/2025		2,283		(107)			(107)		2,175	2,175			
100202603	THOUSAND OAKS	CA		03/21/2025		21		(21)			(21)						
100201670	BROOMFIELD	CO		03/13/2025		(5,047)		(44)			(44)	4,899	(192)		262	(69)	192
100191683	CYPRESS	TX		02/20/2025		60		(60)			(60)						
100202606	LAKE FOREST	CA		03/21/2025		(4,683)		(23)			(23)	4,720	14		(14)		(14)
100177161	SAN JOSE	CA		01/16/2025		1,665		(183)			(183)		1,481	1,481			
100202644	MONTROSE	CA		03/24/2025		2		(2)			(2)						
100193555	CORNELIUS	NC		02/10/2025		1,314		(117)			(117)		1,197	1,197			
100204045	LOS ANGELES	CA		03/28/2025		3		(3)			(3)						
100201249	CHULA VISTA	CA		03/12/2025		38		(38)			(38)						
100202713	REUNION	FL		03/24/2025		11		(11)			(11)						
100189627	OAKLAND	CA		01/17/2025		756		(147)			(147)		609	609			
100193723	QUEEN CREEK	AZ		02/10/2025		131		(131)			(131)						
100198312	LAS VEGAS	NV		02/28/2025		352		(352)			(352)						
100198435	MALDEN	MA		02/28/2025		357		(357)			(357)						
100200349	VERO BEACH	FL		03/10/2025		40		(40)			(40)						
100201747	HAMPSTEAD	NC		03/18/2025		18		(18)			(18)						
100198877	VENICE	CA		02/28/2025		(4,261)		(405)			(405)	4,950	285	583	322	(24)	298
100191057	SAN JOSE	CA		01/29/2025		(3,890)		(5)			(5)	4,686	791	774	(17)		(17)
100186130	ROLLA	MO		02/10/2025		644		1			1		645	645			
100197730	WERGEA	NLD		02/26/2025													
100193639	LAKEWAY	TX		02/10/2025		724		(84)			(84)		639	639			
100181443	LA QUINTA	CA		01/09/2025		1,391		(247)			(247)		1,144	1,144			
100197725	AMSTERDAM	NLD		02/26/2025													
100203175	SOUTHLAKE	TX		03/27/2025		4		(4)			(4)						
100202442	DECATUR	IL		03/20/2025		(4,791)		(16)			(16)	4,755	(52)		98	(46)	52
100193623	CULVER CITY	CA		02/10/2025		30		(30)			(30)						
100188716	NAPLES	FL		01/09/2025		730		(131)			(131)		599	599			
100193062	CAPE CORAL	FL		02/10/2025		90		(90)			(90)						
100192475	LAS VEGAS	NV		02/07/2025		(4,700)		(117)			(117)	4,834	17		(17)		(17)
100202975	OAK ISLAND	NC		03/24/2025		12		(12)			(12)						
100200339	SCOTTSDALE	AZ		03/10/2025		29		(29)			(29)						
100194372	CARLSBAD	CA		02/14/2025		109		(109)			(109)						
100195419	JUPITER	FL		02/24/2025		646		(81)			(81)		565	565			
100177671	WYNNEWOOD	PA		01/16/2025		1,332		(9)			(9)		1,323	1,323			
100192626	LYNN	MA		02/10/2025		(4,587)		(53)			(53)	4,641					
100203383	SUPPLY	NC		03/27/2025		(4,607)		(8)			(8)	4,641	26		(26)		(26)
100157137	LA VERNE	CA		02/20/2025		925		44			44		970	970			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202661	CORNVILLE	AZ		03/24/2025		7		(7)			(7)						
100193786	RIVERSIDE	CA		02/10/2025		78		(78)			(78)						
100201106	BLUE RIDGE	GA		03/12/2025		30		(30)			(30)						
100201199	BROKEN BOW	OK		03/12/2025		(4,560)		(45)			(45)	4,618	14		(14)		(14)
100198349	LAKEWOOD	WA		02/28/2025		(4,995)		(327)			(327)	4,827	(495)		495		495
100201606	ORANGE BEACH	AL		03/13/2025		33		(33)			(33)						
100177406	PLACENTIA	CA		01/16/2025		1,221		(155)			(155)		1,066	1,066			
100193764	SANTA FE	NM		02/10/2025		37		(37)			(37)						
100189394	MIAMI	FL		01/14/2025		719		(180)			(180)		539	539			
100186153	FAIRFIELD	CT		02/10/2025		(4,569)		(28)			(28)	4,607	9		(9)		(9)
100200229	PARK CITY	UT		03/07/2025		35		(35)			(35)						
100191734	SAN JOSE	CA		02/20/2025		24		(24)			(24)						
100203895	GARDENA	CA		03/28/2025		(5,293)		(6)			(6)	5,719	421		1,335	(1,756)	(421)
100191361	CUMMING	GA		01/30/2025		571		(44)			(44)		527	527			
100190821	DENVILLE	NJ		01/27/2025		424		835			835		1,259	1,259			
100200188	BELLEVUE	WA		03/07/2025		(5,170)		(40)			(40)	4,668	(543)		182	360	543
100189912	IRVINE	CA		01/21/2025		709		(81)			(81)		628	628			
100195667	SAN TAN VALLEY	AZ		02/24/2025		35		(35)			(35)						
100200362	INDIAN WELLS	CA		03/10/2025		30		(30)			(30)						
100198469	LA VERNE	CA		02/28/2025		334		(334)			(334)						
100195346	SAN DIEGO	CA		02/24/2025		(4,947)		(22)			(22)	4,771	(199)		262	(63)	199
100201864	SAN JOSE	CA		03/18/2025		26		(26)			(26)						
100201563	LOS ALAMITOS	CA		03/13/2025		12		(12)			(12)						
100157103	ATLANTA	GA		02/20/2025		487		(2)			(2)		485	485			
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025		18		(18)			(18)						
100200586	VALLEJO	CA		03/11/2025		(20)		20			20						
100202904	LAMOINE	ME		03/24/2025		6		(6)			(6)						
100190836	BELLEVUE	WA		01/27/2025		1,304		(83)			(83)		1,221	1,221			
100189083	SAN DIEGO	CA		01/13/2025		84		(84)			(84)						
100195340	MILILANI	HI		02/24/2025		44		(44)			(44)						
100193586	PETALUMA	CA		02/10/2025		716		(51)			(51)		665	665			
100186069	MISSION VIEJO	CA		01/31/2025		(130)		130			130						
100201774	CHULA VISTA	CA		03/18/2025		17		(17)			(17)						
100193201	SANTA CLARA	CA		02/10/2025		21		(21)			(21)						
100201559	HUNTINGTON BEACH	CA		03/13/2025		(4,508)		(35)			(35)	4,550	8		(8)		(8)
100195368	PONDERAY	ID		02/24/2025		(4,497)		(34)			(34)	4,550	19		(19)		(19)
100185225	JUPITER	FL		01/24/2025		(4,215)		1			1	4,550	335	331	(4)		(4)
100203246	HOLDEN BEACH	NC		03/27/2025		(4,539)		(7)			(7)	4,550	4		(4)		(4)
100191039	EL CAJON	CA		01/29/2025		125		(56)			(56)		69	69			
100191803	CHULA VISTA	CA		01/31/2025		(3,549)		66			66	4,550	1,067	1,060	(6)		(6)
100202960	SAVANNAH	GA		03/24/2025		(4,528)						4,550	21		(21)		(21)
100201094	EL CAJON	CA		03/12/2025		(4,503)		(33)			(33)	4,550	13		(13)		(13)
100157224	EDISON	NJ		02/20/2025		(3,826)		(20)			(20)	4,550	703	682	(21)		(21)
100191556	RIVERTON	UT		01/31/2025		(4,099)		51			51	4,550	503	495	(8)		(8)
100157320	NORTH POTOMAC	MD		02/20/2025		(4,501)		(25)			(25)	4,550	23		(23)		(23)
100200466	FULLERTON	CA		03/10/2025		(4,492)		(35)			(35)	4,550	23		(23)		(23)
100189278	TACOMA	WA		01/13/2025		(3,788)		(28)			(28)	4,550	734	714	(20)		(20)
100194325	WOODINVILLE	WA		02/14/2025		71		(71)			(71)						
100201678	RUIDOSO	NM		03/13/2025		42		(42)			(42)						
100198899	ORLANDO	FL		02/28/2025		11,392		(807)			(807)		10,584	10,584			
100198476	LITTLETON	NC		02/28/2025		848		(331)			(331)		516	516			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188714	SEDONA	AZ		01/09/2025		643		(32)			(32)		612	612			
100190387	MEMPHIS	TN		01/23/2025		455		(56)			(56)		400	400			
100189340	RODANTHE	NC		01/13/2025		751		(79)			(79)		672	672			
100201029	SANTA CLARITA	CA		03/12/2025		22		(22)			(22)						
100199255	CERRITOS	CA		03/05/2025		42		(42)			(42)						
100194567	FONTANA	CA		03/28/2025		4		(4)			(4)						
100195391	SEVIERVILLE	TN		02/24/2025		24		(24)			(24)						
100198351	RIVERSIDE	CA		02/28/2025		312		(312)			(312)						
100194640	PHOENIX	AZ		02/21/2025		695		(26)			(26)		669	669			
100157107	RENTON	WA		02/20/2025		(3,840)		(38)			(38)	4,493	615	603	(12)		(12)
100188415	BOSTON	MA		01/08/2025		692		(104)			(104)		588	588			
100189949	MINERAL	VA		01/21/2025		780		(62)			(62)		717	717			
100198867	SANTA MONICA	CA		02/28/2025		989		(313)			(313)		676	676			
100192786	SCOTTSDALE	AZ		02/10/2025		25		(25)			(25)						
100201936	LAKE SAINT LOUIS	MO		03/18/2025		14		(14)			(14)						
403054470	PORTLAND	OR		03/06/2025		628		(5,122)			(5,122)	4,491	(2)		2		2
100198314	PORTLAND	OR		02/28/2025		944		(378)			(378)		566	566			
100197736	S-GRAVENHAGE	NLD		02/26/2025													
100202439	MOKENA	IL		03/20/2025		10		(10)			(10)						
100195339	SANTA CLARA	CA		02/24/2025		672		(38)			(38)		634	634			
100202609	CASTAIC	CA		03/21/2025		(3)		3			3						
100192410	NORTH HOLLYWOOD	CA		02/07/2025		63		(63)			(63)						
100192828	DENVER	CO		02/10/2025		(27)		27			27						
100193016	FAIRVIEW	NC		02/10/2025		(4,414)		(36)			(36)	4,470	20		(20)		(20)
100192400	VALLEY VILLAGE	CA		02/07/2025		668		(92)			(92)		576	576			
100191596	RICHMOND	CA		01/31/2025		435		38			38		472	472			
100201487	TAMPA	FL		03/12/2025		25		(25)			(25)						
100201548	HACIENDA HEIGHTS	CA		03/13/2025		36		(36)			(36)						
100199401	LAS VEGAS	NV		03/05/2025		(16)		16			16						
100198336	MOUNT PLEASANT	SC		02/28/2025		368		(368)			(368)						
100193652	WEST PALM BEACH	FL		02/10/2025		104		(104)			(104)						
100192872	MEDFORD	MA		02/10/2025		23		(23)			(23)						
100194506	GARDEN GROVE	CA		02/14/2025		(5,374)		(85)			(85)	5,460	1		(1)		(1)
100199254	SAN DIEGO	CA		03/05/2025		33		(33)			(33)						
100189646	LAKE ELSINORE	CA		01/17/2025		523		(129)			(129)		395	395			
100199334	SAN JOSE	CA		03/05/2025		(4,367)		(53)			(53)	4,436	16		(16)		(16)
100200424	EL CAJON	CA		03/10/2025		24		(24)			(24)						
100191776	SAN FRANCISCO	CA		01/31/2025		(81)		81			81						
100194750	WHITTLER	CA		02/21/2025		(4,768)		(16)			(16)	4,879	95	651	635	(79)	556
100199263	CORTE MADERA	CA		03/05/2025		(15)		15			15						
100177600	MIAMI	FL		01/16/2025		1,176		(119)			(119)		1,057	1,057			
100177456	QUEEN CREEK	AZ		01/16/2025		1,198		(93)			(93)		1,105	1,105			
100201789	NEWCASTLE	WA		03/18/2025		20		(20)			(20)						
100190461	KIRKLAND	WA		01/24/2025		691		(51)			(51)		639	639			
100192705	ORANGE	CA		02/10/2025		37		(37)			(37)						
100201254	SYLMAR	CA		03/12/2025		21		(21)			(21)						
100193522	SPRING VALLEY	NY		02/10/2025		1,301		(54)			(54)		1,248	1,248			
100201963	NORTH BRANFORD	CT		03/18/2025		(5,811)		(20)			(20)	4,306	(1,525)		(115)	1,640	1,525
100201569	LYNWOOD	CA		03/13/2025		37		(37)			(37)						
100198510	CHEVY CHASE	MD		02/28/2025		361		(361)			(361)						
100201701	GILROY	CA		03/18/2025		22		(22)			(22)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190875	NAPA	CA		01/28/2025		640		(16)			(16)		625	625			
100193648	SANDY SPRINGS	GA		02/10/2025		88		(88)			(88)						
100177154	SISTERS	OR		01/16/2025		824		(103)			(103)		721	721			
100195334	BOSTON	MA		02/24/2025		46		(46)			(46)						
100191222	LA MESA	CA		01/29/2025		197		(197)			(197)						
100198244	ESCONDIDO	CA		02/28/2025		335		(335)			(335)						
100189906	PORT ST LUCIE	FL		01/21/2025		703		(63)			(63)		640	640			
100198524	BETHESDA	MD		02/28/2025		303		(303)			(303)						
100201258	MISSION VIEJO	CA		03/12/2025		45		(45)			(45)						
100177219	ORANGE BEACH	AL		01/16/2025		(3,035)		(137)			(137)	4,322	1,150	1,149	(1)		(1)
100197723	TILBURG	NLD		02/26/2025		(4,305)						4,322	17		(17)		(17)
100177349	HOLLYWOOD	FL		01/16/2025		(3,421)		(109)			(109)	4,322	792	777	(15)		(15)
100186899	REHOBOTH BEACH	DE		01/07/2025		(2,404)		(223)			(223)	4,322	1,695	1,675	(20)		(20)
100191808	NORTH HOLLYWOOD	CA		01/31/2025		(3,802)		18			18	4,322	538	521	(17)		(17)
100194236	NEW SMYRNA BEACH	FL		02/14/2025		57		(57)			(57)						
100190871	RANCHO CUCAMONGA	CA		01/27/2025		647		(1)			(1)		646	646			
100177012	IRVINE	CA		01/16/2025		1,298		(61)			(61)		1,237	1,237			
100201594	PHOENIX	AZ		03/13/2025		26		(26)			(26)						
100190361	MIAMI	FL		01/22/2025		25		(25)			(25)						
100200654	WRIGHTSVILLE BEACH	NC		03/11/2025		30		(30)			(30)						
100189328	SAN DIEGO	CA		01/13/2025		725		(91)			(91)		633	633			
100200301	WALNUT CREEK	CA		03/07/2025		58		(58)			(58)						
100189861	LOGAN	OH		01/21/2025		631		(72)			(72)		558	558			
100203476	BOCA RATON	FL		03/26/2025		11		(11)			(11)						
100189430	UPPERCO	MD		01/14/2025		512		(106)			(106)		405	405			
100189550	POST FALLS	ID		01/16/2025		(3,096)		(170)			(170)	4,277	1,010	991	(20)		(20)
100199097	CANOGA PARK	CA		03/03/2025		31		(31)			(31)						
100193726	INLET BEACH	FL		02/10/2025		93		(93)			(93)						
100201942	MCLOUD	OK		03/18/2025		19		(19)			(19)						
100190162	DELRAY BEACH	FL		01/21/2025		663		(65)			(65)		598	598			
100198445	SEASIDE HEIGHTS	NJ		02/28/2025		303		(303)			(303)						
100177562	NEWCASTLE	CA		01/16/2025		1,470		(225)			(225)		1,245	1,245			
100198272	ORLANDO	FL		02/28/2025		310		(310)			(310)						
100202672	THOUSAND OAKS	CA		03/24/2025		9		(9)			(9)						
100194650	PLYMOUTH	CA		02/21/2025		649		(47)			(47)		601	601			
100190684	ORANGE	CA		01/28/2025		706		(58)			(58)		648	648			
100195369	KNOX	IN		02/24/2025		52		(46)			(46)		6	6			
100201323	MADEIRA BEACH	FL		03/12/2025		48		(48)			(48)						
100189156	SAN DIEGO	CA		01/13/2025		908		(74)			(74)		833	833			
100199333	DAVIS	CA		03/05/2025		(4,141)		(55)			(55)	4,209	12		(12)		(12)
100189842	PRINCETON JUNCTION	NJ		01/21/2025		1,945		(147)			(147)		1,798	1,798			
100202642	NEW HARBOR	ME		03/24/2025		(4,190)		(3)			(3)	4,195	2		(2)		(2)
100194224	WELLINGTON	FL		02/14/2025		86		(86)			(86)						
100200490	SAN DIEGO	CA		03/11/2025		(4,158)		(17)			(17)	4,186	10		(10)		(10)
100188347	OCEAN PARK	WA		01/08/2025		(3,442)		(69)			(69)	4,186	674	664	(10)		(10)
100195347	DENVER	CO		02/24/2025		(28)		28			28						
100189419	BISCAYNE PARK	FL		01/14/2025		1,530		(117)			(117)		1,414	1,414			
100202585	SAN FERNANDO	CA		03/21/2025		22		(22)			(22)						
100201593	SANTA MARIA	CA		03/13/2025		25		(25)			(25)						
100177678	SCOTTSDALE	AZ		01/16/2025		1,183		(162)			(162)		1,021	1,021			
100195575	LOS ANGELES	CA		02/24/2025		6		(6)			(6)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203492	ORANGE	CA		03/26/2025		8		(8)			(8)						
100202771	MISSION VIEJO	CA		03/24/2025		10		(10)			(10)						
100200253	CHULA VISTA	CA		03/07/2025		42		(42)			(42)						
100193480	BEVERLY	MA		02/10/2025		(25)		25			25						
100191288	WEST PALM BEACH	FL		01/30/2025		632		(71)			(71)		561	561			
100193999	SIMI VALLEY	CA		02/11/2025		440		(84)			(84)		356	356			
100201103	LAKEWOOD	NJ		03/12/2025		35		(35)			(35)						
100203212	DONNELLY	ID		03/27/2025		7		(7)			(7)						
100195345	OXNARD	CA		02/24/2025		625		(65)			(65)		560	560			
100201974	LOS ANGELES	CA		03/18/2025		20		(20)			(20)						
100190653	COVERT	MI		01/28/2025		707		(66)			(66)		640	640			
100193672	SUMMIT	NJ		02/10/2025		97		(97)			(97)						
100192747	MIAMI	FL		02/10/2025		(4,202)		(28)			(28)	3,004	(1,225)		(47)	1,273	1,225
100177185	LAKEWOOD	NJ		01/16/2025		1,242		(82)			(82)		1,160	1,160			
100194050	LA MESA	CA		03/20/2025		21		(21)			(21)						
100198318	GLENDALE	CA		02/28/2025		357		(357)			(357)						
100177367	LAWRENCEVILLE	GA		01/16/2025		62,757		(2,866)			(2,866)		59,891	59,891			
100201189	COLLEGE STATION	TX		03/12/2025		41		(41)			(41)						
100157254	KAILUA KONA	HI		02/20/2025		(6,521)		(24)			(24)	7,007	462	502	40		40
100200571	WELLS	ME		03/11/2025		(3,864)		(29)			(29)		(3,892)			3,892	3,892
100199264	GARDEN GROVE	CA		03/05/2025		(1)		1			1						
100177288	ORANGE BEACH	AL		01/16/2025		1,494		(135)			(135)		1,360	1,360			
100202489	LEWES	DE		03/21/2025		12		(12)			(12)						
100201006	MAPLE VALLEY	WA		03/12/2025		1		(1)			(1)						
100157237	EDISON	NJ		02/20/2025		21,656		(484)			(484)		21,172	21,172			
100200078	PANAMA CITY	FL		03/06/2025		(5,659)		(7)			(7)	4,807	(859)		859		859
100176999	BAKERSFIELD	CA		01/16/2025		1,247		12			12		1,259	1,259			
100194212	BROKEN BOW	OK		02/14/2025		(4,039)		(48)			(48)	4,095	8		(8)		(8)
100194092	FLAGSTAFF	AZ		02/14/2025		(4,034)		(45)			(45)	4,095	15		(15)		(15)
100192586	BIG BEAR CITY	CA		02/10/2025		(4,065)		(21)			(21)	4,095	9		(9)		(9)
100189744	SILVER BAY	MN		01/21/2025		(3,451)		(6)			(6)	4,095	638	628	(10)		(10)
100201163	ANAHEIM	CA		03/12/2025		(4,040)		(44)			(44)	4,095	11		(11)		(11)
100191374	AUSTIN	TX		01/30/2025		651		(119)			(119)		532	532			
100201736	LIVERMORE	CA		03/18/2025		(6,054)		1,862			1,862	2,970	(1,222)		(51)	1,273	1,222
100192765	ODESSA	FL		02/10/2025		(114)		114			114						
100195337	DUBLIN	CA		02/24/2025		31		(31)			(31)						
100201948	SIMI VALLEY	CA		03/18/2025		13		(13)			(13)						
100188667	MANSON	WA		02/10/2025		99		(99)			(99)						
100189299	CHULA VISTA	CA		01/13/2025		687		(85)			(85)		603	603			
100199258	WESTMINSTER	CA		03/05/2025		(62)		62			62						
100203116	ASHTON	ID		03/27/2025		8		(8)			(8)						
100188545	KEY WEST	FL		01/08/2025		698		(150)			(150)		549	549			
100189179	LONGBOAT KEY	FL		01/13/2025		(4,419)		(68)			(68)	4,276	(210)	574	304	481	784
100194034	MIRAMAR	FL		03/20/2025		14		(14)			(14)						
100189235	SCOTTSDALE	AZ		01/13/2025		688		26			26		714	714			
100157049	SHERMAN OAKS	CA		02/20/2025		(3,174)		(105)			(105)		(3,280)	511		3,790	3,790
100193732	OAKLAND	CA		02/10/2025		37		(37)			(37)						
100189361	SANTA ROSA BEACH	FL		01/14/2025		1,296		38			38		1,335	1,335			
100186116	MIAMI	FL		01/31/2025		534		77			77		611	611			
100189852	SPOTSYLVANIA	VA		01/21/2025		613		(85)			(85)		527	527			
100186102	EUGENE	OR		01/31/2025		447		91			91		538	538			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186178	CORONA	CA		02/10/2025		(3,456)		(29)			(29)	4,033	548	558	10		10
100201356	LOS ANGELES	CA		03/12/2025		12		(12)			(12)						
100190212	ANAHEIM	CA		01/21/2025		1,179		(65)			(65)		1,114	1,114			
100188616	SAN DIEGO	CA		02/10/2025		(3,909)		(74)			(74)	4,004	22		(22)		(22)
100193482	BOSTON	MA		02/10/2025		1,252		(54)			(54)		1,198	1,198			
100201287	INGLEWOOD	CA		03/12/2025		46		(46)			(46)						
100197649	PORTLAND	OR		02/26/2025		35		(35)			(35)						
100197547	JERSEY CITY	NJ		02/26/2025		58		(58)			(58)						
100201788	MERIDIAN	ID		03/18/2025		23		(23)			(23)						
100190312	JERSEY CITY	NJ		01/22/2025		(1,476)		1,476			1,476						
100201466	WEST FARGO	ND		03/12/2025													
100188681	SIMI VALLEY	CA		02/10/2025		66		(66)			(66)						
100200682	ESCONDIDO	CA		03/11/2025		24		(24)			(24)						
100157167	UPLAND	CA		02/20/2025		650		(39)			(39)		610	610			
100157136	MIAMI LAKES	FL		02/20/2025		613		(30)			(30)		583	583			
100200251	BOCA RATON	FL		03/07/2025		(8)		8			8						
100201101	NASHVILLE	TN		03/12/2025		25		(25)			(25)						
100190745	ESCONDIDO	CA		01/27/2025		606		(70)			(70)		536	536			
100200293	PALM TREE	NY		03/07/2025		61		(61)			(61)						
100192761	LEANDER	TX		02/10/2025		666		(32)			(32)		634	634			
100192818	WESTMINSTER	CO		02/10/2025		(31)		31			31						
100192357	LOS ANGELES	CA		02/05/2025		1,212		(59)			(59)		1,153	1,153			
100199311	SCOTTSDALE	AZ		03/05/2025		44		(44)			(44)						
100191723	OXNARD	CA		02/20/2025		62		(62)			(62)						
100157464	SOUTH GATE	CA		02/20/2025		15		(15)			(15)						
100193709	CLOVIS	CA		02/10/2025		89		(89)			(89)						
100192757	TEQUESTA	FL		02/10/2025		67		(67)			(67)						
100203419	PEACHTREE CORNERS	GA		03/27/2025		6		(6)			(6)						
100192914	LAS VEGAS	NV		02/10/2025		15		(15)			(15)						
100194253	INLET BEACH	FL		02/14/2025		76		(76)			(76)						
100190206	MIRAMAR	FL		01/21/2025		637		(53)			(53)		584	584			
100195336	PHOENIX	AZ		02/24/2025		29		(29)			(29)						
100201778	ONSET	MA		03/18/2025		12		(12)			(12)						
100177131	FRANKTOWN	CO		01/16/2025		1,104		(172)			(172)		932	932			
100189181	ELIZABETH	NJ		01/13/2025		556		(24)			(24)		532	532			
100189232	HAYWARD	CA		01/13/2025		661		(129)			(129)		532	532			
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025		661		(23)			(23)		637	637			
100191063	GAINESVILLE	VA		01/29/2025		584		(107)			(107)		478	478			
100200567	RIDGEFIELD	WA		03/11/2025		37		(37)			(37)						
100200174	CERRITOS	CA		03/07/2025		49		(49)			(49)						
100193371	NEW BRUNSWICK	NJ		02/10/2025		1,239		(10)			(10)		1,229	1,229			
100198871	WEST NEW YORK	NJ		02/28/2025		297		(297)			(297)						
100203715	RIJSWIJK	NLD		03/26/2025													
100177117	HAMPTON	NH		01/16/2025		3,295		(139)			(139)		3,155	3,155			
100193521	BROOKLYN	NY		02/10/2025		1,315		(80)			(80)		1,235	1,235			
100201031	AUSTIN	TX		03/12/2025		16		(16)			(16)						
100199968	PALM SPRINGS	CA		03/06/2025		33		(33)			(33)						
100185192	CONCORD	CA		01/24/2025		(3,154)		(94)			(94)	3,851	604	598	(6)		(6)
100188898	SALINAS	CA		01/09/2025		1,580		(86)			(86)		1,494	1,494			
100201745	SAN FRANCISCO	CA		03/18/2025		(1,755)		1,755			1,755						
100194579	WESTMINSTER	CA		03/28/2025		(3,822)		(3)			(3)	3,845	20		(20)		(20)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100188680	BARRINGTON HILLS	IL		02/10/2025		(15)		15			15						
100197630	BRONX	NY		02/26/2025		49		(49)			(49)						
100199395	FORT LAUDERDALE	FL		03/05/2025		50		(50)			(50)						
100201982	EAST BRIDGEWATER	MA		03/18/2025		15		(15)			(15)						
100197624	MELBOURNE	FL		02/26/2025		19		(19)			(19)						
100201981	POULSBO	WA		03/18/2025		10		(10)			(10)						
100188570	SURPRISE	AZ		02/10/2025		1,160		(46)			(46)		1,114	1,114			
100177162	LAVEEN	AZ		01/16/2025		1,210		(189)			(189)		1,020	1,020			
100191664	WAIKOLOA	HI		01/31/2025		396		81			81		477	477			
100201702	PEMBROKE PINES	FL		03/18/2025		12		(12)			(12)						
100191321	BROOKLYN	NY		01/30/2025		1,725		(166)			(166)		1,559	1,559			
100177512	SARASOTA	FL		01/16/2025		(3,510)		(208)			(208)	4,295	577	1,055	551	(73)	478
100189020	VENTURA	CA		01/09/2025		(3,854)		(149)			(149)	4,146	143	481	399	(62)	337
100201664	MADISON	NJ		03/13/2025		30		(30)			(30)						
100194412	TARZANA	CA		02/14/2025		66		(66)			(66)						
100203893	FREDERICK	MD		03/28/2025		4		(4)			(4)						
100189548	ST PETERSBURG	FL		01/16/2025		610		(18)			(18)		592	592			
100193295	FRANKLIN	TN		02/10/2025		1,130		(77)			(77)		1,053	1,053			
100200506	SALT LAKE CITY	UT		03/11/2025		(1)		1			1						
100193559	TRUCKEE	CA		02/10/2025		1,257		(57)			(57)		1,201	1,201			
100177001	PANAMA CITY BEACH	FL		01/16/2025		1,218		(139)			(139)		1,079	1,079			
100186175	NORTH HOLLYWOOD	CA		02/10/2025		625		79			79		704	704			
100200315	DOUBLE SPRINGS	AL		03/10/2025		35		(35)			(35)						
100201151	HOWELL	NJ		03/12/2025		41		(41)			(41)						
100200465	FONTANA	CA		03/10/2025		38		(38)			(38)						
100201467	CHESTERFIELD	VA		03/12/2025		43		(43)			(43)						
403021775	FORT WALTON BEACH	FL		03/06/2025		3,642		(3,642)			(3,642)						
100191268	SAN DIEGO	CA		01/29/2025		125		(125)			(125)						
100190657	PHILADELPHIA	PA		01/28/2025		624		(73)			(73)		551	551			
100192361	BURBANK	CA		02/05/2025		667		(116)			(116)		552	552			
100192411	NASHVILLE	TN		02/07/2025		50		(50)			(50)						
100194122	GEORGETOWN	TX		02/14/2025		22		(22)			(22)						
100177025	FORT LEE	NJ		01/16/2025		35,576		(2,069)			(2,069)		33,508	33,508			
100192788	BUENA PARK	CA		02/10/2025		(3,582)		(74)			(74)	3,664	9		(9)		(9)
100189282	JOSHUA TREE	CA		01/13/2025		683		(72)			(72)		611	611			
100198261	KAILUA KONA	HI		02/28/2025		3,820		(468)			(468)		3,352	3,352			
100200341	SHOW LOW	AZ		03/10/2025		25		(25)			(25)						
100201009	SAN DIEGO	CA		03/12/2025		6		(6)			(6)						
100190972	REHOBOTH BEACH	DE		01/28/2025		1,027		(70)			(70)		957	957			
100200311	BROCKTON	MA		03/07/2025		35		(35)			(35)						
100181466	SEATAC	WA		01/09/2025		663		(147)			(147)		515	515			
100201826	SEATTLE	WA		03/18/2025		19		(19)			(19)						
100194424	WASHINGTON	DC		02/14/2025		82		(82)			(82)						
100198890	LOS ANGELES	CA		02/28/2025		350		(350)			(350)						
100194356	SALEM	MA		02/14/2025		29		(29)			(29)						
100189358	SALEM	NH		01/14/2025		600		(92)			(92)		509	509			
100202372	PALM DESERT	CA		03/19/2025		1		(1)			(1)						
100177567	WEST ISLIP	NY		01/16/2025		1,318		(187)			(187)		1,131	1,131			
100195342	HOPKINTON	MA		02/24/2025		648		(15)			(15)		633	633			
100191416	HAARLEM	NLD		01/29/2025													
100191716	OCEANSIDE	CA		02/20/2025		40		(40)			(40)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194169	NORCO	CA		02/14/2025		520		(90)			(90)		430	430			
100177091	BROOKLYN	NY		01/16/2025		1,268		(160)			(160)		1,108	1,108			
100201831	CARY	NC		03/18/2025		15		(15)			(15)						
100202473	BRADENTON	FL		03/21/2025		(3,805)		(12)			(12)	3,821	5		192	(197)	(5)
100157239	SARASOTA	FL		02/20/2025		595		(76)			(76)		519	519			
100189774	STEAMBOAT SPRINGS	CO		01/21/2025		644		(33)			(33)		611	611			
100190983	REHOBOTH BEACH	DE		01/28/2025		1,020		(70)			(70)		951	951			
100186052	LAS VEGAS	NV		01/31/2025		(51)		51			51						
100191420	WAALRE	NLD		01/29/2025													
100188378	DURHAM	NC		01/08/2025		(2,954)		(86)			(86)	3,640	600	594	(7)		(7)
100202804	WEST PALM BEACH	FL		03/24/2025		(3,618)		(10)			(10)	3,640	11		(11)		(11)
100190167	ANCHORAGE	AK		01/21/2025		875		(10)			(10)		865	865			
100191560	FLAGLER BEACH	FL		01/31/2025		(141)		141			141						
100181428	GARDENA	CA		01/09/2025		745		(195)			(195)		549	549			
100191807	MIAMI	FL		01/31/2025		(3,395)		220			220	3,582	408	1,334	(43)	970	927
3500108419	SANTA MARIA	CA		01/08/2025		968,006							968,006	968,006			
100188328	SAN MARCOS	CA		01/08/2025		696		(71)			(71)		624	624			
100190191	PLACENTIA	CA		01/21/2025		1,350		(47)			(47)		1,304	1,304			
100191281	HERNDON	VA		01/29/2025		695		(113)			(113)		582	582			
100177293	BELLEVUE	WA		01/16/2025		1,464		(211)			(211)		1,253	1,253			
100190047	SAN JOSE	CA		01/21/2025		658		(34)			(34)		624	624			
100204074	CRESTLINE	CA		03/28/2025		6		(6)			(6)						
100186896	LEWES	DE		01/07/2025		1,526		(124)			(124)		1,402	1,402			
100202466	MARS HILL	NC		03/21/2025		13		(13)			(13)						
100193405	PALM COAST	FL		02/10/2025		3,114		(12)			(12)		3,103	3,103			
100188897	JEFFERSON	GA		01/09/2025		629		(160)			(160)		470	470			
100189916	FORT MYERS	FL		01/21/2025		627		105			105		733	733			
100190067	CHAPEL HILL	NC		01/21/2025		(2,944)		(85)			(85)	3,583	553	545	(8)		(8)
100191799	LOMA LINDA	CA		01/31/2025		557		117			117		674	674			
100190200	ANAHEIM	CA		01/21/2025		1,205		(163)			(163)		1,042	1,042			
100181393	SAN LEANDRO	CA		01/09/2025		551		(162)			(162)		389	389			
100201149	BEAVERTON	OR		03/12/2025		37		(37)			(37)						
100192502	BIG BEAR LAKE	CA		02/07/2025		97		(97)			(97)						
100189441	SIMI VALLEY	CA		01/14/2025		71		(71)			(71)						
100199412	THOUSAND OAKS	CA		03/05/2025		51		(51)			(51)						
100194780	OCEAN ISLE BEACH	NC		02/21/2025		1,083		(136)			(136)		947	947			
100194688	WASHINGTON	DC		02/21/2025		622		(23)			(23)		599	599			
100202737	COLUMBIA	MD		03/24/2025		9		(9)			(9)						
100189215	SAN JOSE	CA		01/13/2025		657		(67)			(67)		590	590			
100195331	MANSON	WA		02/24/2025		23		(23)			(23)						
100190171	PIGEON FORGE	TN		01/21/2025		649		(63)			(63)		586	586			
100192907	PARAMUS	NJ		02/10/2025		618		(58)			(58)		559	559			
100177630	SAN DIEGO	CA		01/16/2025		8,171		(181)			(181)		7,991	7,991			
100203577	SACRAMENTO	CA		03/26/2025		(3,502)		(4)			(4)	3,526	19		(19)		(19)
100201990	BURBANK	CA		03/18/2025		5		(5)			(5)						
100203565	BOSTON	MA		03/26/2025		1		(1)			(1)						
100201730	SAN JOSE	CA		03/18/2025		22		(22)			(22)						
100189638	SANTA ROSA	CA		01/17/2025		(4,486)		(142)			(142)	5,027	399	454	102	(47)	55
100203938	MIAMI	FL		03/28/2025		(3,763)		(1)			(1)	2,554	(1,210)		(63)	1,273	1,210
100201521	TORRANCE	CA		03/13/2025		32		(32)			(32)						
100189412	FLEMINGTON	NJ		01/14/2025		(3,134)		(126)			(126)	2,553	(707)	510	(56)	1,273	1,217

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192880	MAYER	MN		02/10/2025		47		(47)			(47)						
100200358	SANTA ROSA BEACH	FL		03/10/2025		43		(43)			(43)						
100200383	TAOS	NM		03/10/2025		33		(33)			(33)						
100189306	LIVERMORE	CA		01/13/2025		(2,307)		(157)			(157)	3,503	1,039	1,019	(20)		(20)
100194531	BALTIMORE	MD		02/14/2025		71		(71)			(71)						
100201682	VISTA	CA		03/13/2025		45		(45)			(45)						
100190469	SAN DIEGO	CA		01/24/2025		285		11			11		296	296			
100202001	LONG BEACH	CA		03/18/2025		1		(1)			(1)						
100194044	ESCONDIDO	CA		03/20/2025		(1,585)		1,585			1,585						
100194618	NAPLES	FL		02/21/2025		603		(67)			(67)		536	536			
100201554	GRANADA HILLS	CA		03/13/2025		(3,447)		(25)			(25)	3,481	9		(9)		(9)
100189689	OXNARD	CA		02/20/2025		10		(10)			(10)						
100189671	LAS VEGAS	NV		01/17/2025		478		(131)			(131)		347	347			
100157227	BRIGHTON	CO		02/20/2025		474		(61)			(61)		413	413			
100189274	CAREFREE	AZ		01/13/2025		665		(48)			(48)		617	617			
100192995	MOAB	UT		02/10/2025		(3,541)		(29)			(29)	3,509	(61)		61		61
100190132	VIENNA	VA		01/21/2025		637		(73)			(73)		564	564			
100188924	CARSON	CA		01/09/2025		470		(131)			(131)		339	339			
100190111	CHICAGO	IL		01/21/2025		1,211		(68)			(68)		1,144	1,144			
100201192	GETTYSBURG	PA		03/12/2025		21		(21)			(21)						
100191497	APELDOORN	NLD		01/29/2025													
100201910	DIAMOND BAR	CA		03/18/2025		14		(14)			(14)						
100177086	KIHEI	HI		01/16/2025		(1,953)		(153)			(153)	3,326	1,220	1,149	(71)		(71)
100194662	ROSEMEAD	CA		02/21/2025		(3,024)		(15)			(15)	3,531	492	618	126		126
100189618	LA HABRA	CA		01/17/2025		506		(43)			(43)		463	463			
100193635	FALLBROOK	CA		02/10/2025		622		(73)			(73)		549	549			
100197497	SNOHOMISH	WA		02/26/2025		72		(72)			(72)						
100188341	SAN CLEMENTE	CA		01/08/2025		658		(92)			(92)		565	565			
403054996	TERRE HAUTE	IN		03/06/2025		4,792		(3,952)			(3,952)		840	840			
100177666	NOLENSVILLE	TN		01/16/2025		1,015		(175)			(175)		840	840			
100192725	VILLAS	NJ		02/10/2025		(3,382)		(24)			(24)	3,412	5		(5)		(5)
100189701	SAN JOSE	CA		02/20/2025		(3,376)		(1)			(1)	3,395	18		(18)		(18)
100194436	LONG BEACH	CA		02/14/2025		58		(58)			(58)						
100200330	HELENA	MT		03/10/2025		25		(25)			(25)						
100188604	PORTLAND	OR		02/10/2025		25		(25)			(25)						
100194438	OAKLAND	CA		02/14/2025		70		(70)			(70)						
100201595	KING GEORGE	VA		03/13/2025		31		(31)			(31)						
100198378	APEX	NC		02/28/2025		846		(331)			(331)		516	516			
100191391	AMBLER	PA		01/30/2025		659		(107)			(107)		552	552			
100202873	LYNN HAVEN	FL		03/24/2025		15		(15)			(15)						
100201528	LAKEWOOD	CA		03/13/2025		28		(28)			(28)						
100192323	LOS ANGELES	CA		02/05/2025		542		(129)			(129)		413	413			
100189735	LAKEWOOD	NJ		01/21/2025		601		(100)			(100)		501	501			
100189734	LAKEWOOD	NJ		01/21/2025		601		(100)			(100)		501	501			
100189263	KEYSTONE	CO		01/13/2025		658		(81)			(81)		577	577			
100190052	PORTLAND	OR		01/21/2025		1,107		(112)			(112)		995	995			
100202676	GARDEN GROVE	CA		03/24/2025		5		(5)			(5)						
100201463	FRISCO	TX		03/12/2025		18		(18)			(18)						
100190053	BEAR LAKE	MI		01/21/2025		11,477		(477)			(477)		10,999	10,999			
100191466	AMSTERDAM	NLD		01/29/2025													
100189444	HENDERSON	NV		01/14/2025		1,166		(197)			(197)		969	969			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193183	CELINA	TX		03/20/2025		22		(22)			(22)						
100189365	ALLEN	TX		01/14/2025		638		(149)			(149)		489	489			
100203916	MARATHON	FL		03/28/2025		4		(4)			(4)						
100193673	MARIETTA	GA		02/10/2025		99		(99)			(99)						
100203243	LOS GATOS	CA		03/27/2025		6		(6)			(6)						
100193674	REMOND	WA		02/10/2025		602		(119)			(119)		483	483			
100190848	KEYSTONE	CO		01/27/2025		1,209		(77)			(77)		1,132	1,132			
100195677	CRANSTON	RI		02/24/2025		(3,262)		(27)			(27)	3,299	9		(9)		(9)
100177203	FRESNO	CA		01/16/2025		1,079		(129)			(129)		951	951			
100189262	BROOKLINE	MA		01/13/2025		569		(49)			(49)		520	520			
100177266	TUCSON	AZ		01/16/2025		565		(103)			(103)		462	462			
100192459	GLEN ALLEN	VA		02/07/2025		36		(36)			(36)						
100200182	COOPER CITY	FL		03/07/2025		39		(39)			(39)						
100177615	LEHI	UT		01/16/2025		1,264		(80)			(80)		1,185	1,185			
100195635	DOWNEY	CA		02/24/2025		(3,550)		(70)			(70)	2,385	(1,235)		(38)	1,273	1,235
100186934	READING	MA		01/07/2025		604		(20)			(20)		585	585			
100200546	SIMI VALLEY	CA		03/11/2025		35		(35)			(35)						
100201743	SAN JOSE	CA		03/18/2025		(3,251)		(9)			(9)	3,271	11		(11)		(11)
100200237	PARK CITY	UT		03/07/2025		15		(15)			(15)						
100188687	BLACK DIAMOND	WA		01/09/2025		1,148		(76)			(76)		1,071	1,071			
100201555	ANAHEIM	CA		03/13/2025		30		(30)			(30)						
100193347	CLEARWATER	FL		02/10/2025		1,195		(7)			(7)		1,188	1,188			
100201635	TEMPE	AZ		03/13/2025		5		(5)			(5)						
100193563	PACIFIC GROVE	CA		02/10/2025		1,158		(38)			(38)		1,120	1,120			
100177088	MORGANTON	GA		01/16/2025		970		(142)			(142)		829	829			
100191350	BELLEVUE	WA		01/30/2025		585		(89)			(89)		496	496			
100194015	COVINA	CA		02/11/2025		568		(100)			(100)		468	468			
100201750	SEATTLE	WA		03/18/2025		19		(19)			(19)						
100177380	NORTHVILLE	MI		01/16/2025		1,575		(154)			(154)		1,421	1,421			
100193432	SAN CLEMENTE	CA		02/10/2025		1,104		(80)			(80)		1,024	1,024			
100189645	RANCHO CUCAMONGA	CA		01/17/2025		843		(140)			(140)		703	703			
100200259	SOLANA BEACH	CA		03/07/2025		36		(36)			(36)						
100204135	LA VERNE	CA		03/28/2025		(3,571)						2,357	(1,214)		(59)	1,273	1,214
100191666	EL PORTAL	FL		01/31/2025		361		103			103		464	464			
100200388	POCONO PINES	PA		03/10/2025		25		(25)			(25)						
100189455	BRIARCLIFF MANOR	NY		01/15/2025		1,115		(121)			(121)		993	993			
100203094	CHEYENNE	WY		03/27/2025		(3,529)		(8)			(8)	3,383	(154)		195	(41)	154
100189553	PASO ROBLES	CA		01/16/2025		572		(43)			(43)		529	529			
100192566	DARTMOUTH	MA		02/10/2025		75		(75)			(75)						
100192917	ENGLEWOOD	NJ		02/10/2025		10		(10)			(10)						
100189828	SEATTLE	WA		01/21/2025		631		(30)			(30)		601	601			
100189556	JERSEY CITY	NJ		01/16/2025		573		(29)			(29)		544	544			
100201529	SAINT JOHNS	FL		03/13/2025		(3,160)		(19)			(19)	3,185	6		(6)		(6)
100181400	LOS ANGELES(SYLMAR AREA)	CA		01/09/2025		(1,897)		(113)			(113)	3,185	1,175	1,158	(16)		(16)
100189557	POINTBLANK	TX		01/16/2025		(2,039)		(79)			(79)	3,185	1,067	1,053	(14)		(14)
100189228	RUTHERFORD	NJ		01/13/2025		673		(54)			(54)		619	619			
100200486	MIDDLE VILLAGE	NY		03/10/2025		(3,372)		(23)			(23)	3,281	(114)		114		114
100192450	MONTEBELLO	CA		02/07/2025		28		(28)			(28)						
100200711	RALEIGH	NC		03/11/2025		19		(19)			(19)						
100192438	COMPTON	CA		02/07/2025		64		(64)			(64)						
100189865	ST AUGUSTINE	FL		01/21/2025		742		(47)			(47)		695	695			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100193594	PARKLAND	FL		02/10/2025		(9)		9			9						
100192639	UNION	NJ		02/10/2025		609		(19)			(19)		589	589			
100189748	GAINESVILLE	FL		01/21/2025		968		61			61		1,029	1,029			
100202425	THOUSAND OAKS	CA		03/20/2025		(3,636)		(11)			(11)	3,405	(243)		291	(48)	243
100192355	ARDEN	NC		02/05/2025		(3,033)		(90)			(90)	3,128	4		(4)		(4)
100201214	ORLEANS	MA		03/12/2025		34		(34)			(34)						
100189945	LOVELAND	CO		01/21/2025		1,154		(77)			(77)		1,076	1,076			
100202686	LOWELL	MA		03/24/2025		6		(6)			(6)						
100199249	VONORE	TN		03/05/2025		25		(25)			(25)						
100186933	ALEXANDRIA	VA		01/07/2025		2,767		(160)			(160)		2,608	2,608			
100197607	STATEN ISLAND	NY		02/26/2025		86		(86)			(86)						
100198333	LODI	NJ		02/28/2025		281		(281)			(281)						
100192708	INLET BEACH	FL		02/10/2025		(3,199)		(33)			(33)	3,182	(51)		87	(37)	51
100201786	SNOHOMISH	WA		03/18/2025		4		(4)			(4)						
100192961	RESTON	VA		02/10/2025		572		(77)			(77)		495	495			
100185232	FINKSBURG	MD		01/24/2025		1,118		(106)			(106)		1,013	1,013			
100202665	ARROYO GRANDE	CA		03/24/2025		5		(5)			(5)						
100200392	HACKENSACK	MN		03/10/2025		22		(22)			(22)						
100157139	HURRICANE	UT		02/20/2025		763		(21)			(21)		742	742			
100201697	SAN JOSE	CA		03/18/2025		20		(20)			(20)						
100195329	AUSTIN	TX		02/24/2025		570		(66)			(66)		504	504			
100193791	CARLSBAD	CA		02/10/2025		81		(81)			(81)						
100177617	BROOKLYN	NY		01/16/2025		5,361		(277)			(277)	3,155	8,239	8,304	104	(39)	65
100192349	VAN NUYS	CA		02/05/2025		596		(108)			(108)		488	488			
100189129	THREE RIVERS	CA		01/13/2025		592		(97)			(97)		495	495			
100194355	WYCKOFF	NJ		02/14/2025		75		(75)			(75)						
100195636	SAN DIEGO	CA		02/24/2025		461		(22)			(22)		438	438			
100201793	SCOTTSDALE	AZ		03/18/2025		17		(17)			(17)						
100202579	RIVERSIDE	CA		03/21/2025		21		(21)			(21)						
100190695	SEATTLE	WA		01/28/2025		1,162		(92)			(92)		1,070	1,070			
100195664	MIAMI	FL		02/24/2025		32		(32)			(32)						
100189653	SIMI VALLEY	CA		01/17/2025		644		(87)			(87)		557	557			
100203693	MIDDELBURG	NLD		03/26/2025													
100192801	LAGUNA NIGUEL	CA		02/10/2025		50		(50)			(50)						
100192322	RANCHO CUCAMONGA	CA		02/05/2025		54		(54)			(54)						
100190667	AUSTIN	TX		01/28/2025		621		(41)			(41)		580	580			
100192753	HOUSTON	TX		02/10/2025		34		(34)			(34)						
100188389	DILLON	CO		01/08/2025		5,754		(166)			(166)		5,588	5,588			
100188845	WESTMINSTER	CA		01/09/2025		8		(8)			(8)						
100190224	SYLMAR	CA		01/21/2025		633		(55)			(55)		578	578			
100177151	LAKEWOOD	NJ		01/16/2025		877		(38)			(38)		839	839			
100199053	LEWES	DE		02/28/2025		823		(346)			(346)		477	477			
100194358	W YELLOWSTONE	MT		02/14/2025		61		(61)			(61)						
100189964	SNELLVILLE	GA		01/21/2025		600		(86)			(86)		514	514			
100201610	MIAMI	FL		03/13/2025		17		(17)			(17)						
100201844	COACHELLA	CA		03/18/2025		9		(9)			(9)						
100201119	FATE	TX		03/12/2025		(2,917)		(22)			(22)	2,955	17		(17)		(17)
100190319	YONKERS	NY		01/22/2025		13		(13)			(13)						
100201566	PALMETTO BAY	FL		03/13/2025		(2,968)		(14)			(14)	2,990	8		(8)		(8)
100197658	CUTLER BAY	FL		02/26/2025		36		(36)			(36)						
100201946	PLEASANT HILL	CA		03/18/2025		13		(13)			(13)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100189524	ANN ARBOR	MI		01/15/2025		538		(109)			(109)		429	429			
100190222	COSTA MESA	CA		01/21/2025		1,105		(94)			(94)		1,011	1,011			
100192401	LEXINGTON	KY		02/07/2025		51		(51)			(51)						
100195341	WEST YARMOUTH	MA		02/24/2025		(8)		8			8						
100198985	BURSON	CA		02/28/2025		(2,626)		(316)			(316)	2,957	14		(14)		(14)
100202802	OAKLAND	MD		03/24/2025		9		(9)			(9)						
100189752	SEATTLE	WA		01/21/2025		594		(50)			(50)		544	544			
100189641	GILBERT	AZ		01/17/2025		659		(110)			(110)		549	549			
100201791	EATONTON	GA		03/18/2025		22		(22)			(22)						
100189229	BEACH HAVEN	NJ		01/13/2025		711		(85)			(85)		627	627			
100195343	NORTH BETHESDA	MD		02/24/2025		(20)		20			20						
100198237	PUNTA GORDA	FL		02/28/2025		256		(256)			(256)						
100193483	WORCESTER	MA		02/10/2025		1,072		(70)			(70)		1,002	1,002			
100195335	SAN LUIS OBISPO	CA		02/24/2025		(13)		13			13						
100189694	WASILLA	AK		02/20/2025		(3)		3			3						
100193420	NAPLES	FL		02/10/2025		1,073		(34)			(34)		1,039	1,039			
100201256	WALPOLE	MA		03/12/2025		26		(26)			(26)						
100203136	SAN DIEGO	CA		03/27/2025		6		(6)			(6)						
100198247	BELMONT	CA		02/28/2025		(3,218)		(265)			(265)	3,187	(297)		297		297
100198271	MCMINNVILLE	OR		02/28/2025		258		(258)			(258)						
100191041	SIMI VALLEY	CA		01/29/2025		(9)		9			9						
100191308	RAHWAY	NJ		01/30/2025		(86)		86			86						
100202654	JERSEY CITY	NJ		03/24/2025		6		(6)			(6)						
100157485	LAS VEGAS	NV		02/20/2025		4		(4)			(4)						
4010090149	HAVERSTRAW	NY		01/30/2025		10		(10)			(10)						
100189459	NAPLES	FL		01/15/2025		546		(111)			(111)		434	434			
100202784	DALLAS	TX		03/24/2025		(2,708)		(11)			(11)	2,922	202		58	(260)	(202)
100191668	MCKINNEY	TX		01/31/2025		307		112			112		419	419			
100192881	EVERETT	MA		02/10/2025		(50)		50			50						
100188651	KIHEI	HI		02/10/2025		585		(78)			(78)		507	507			
100203685	CULEMBORG	NLD		03/26/2025													
100201515	LOS ANGELES	CA		03/13/2025		24		(24)			(24)						
100192527	HOUSTON	TX		02/10/2025		25		(25)			(25)						
100200266	HAWTHORNE	NJ		03/07/2025		18		(18)			(18)						
100185202	LUTZ	FL		01/24/2025		583		(59)			(59)		524	524			
100201062	BURBANK	CA		03/12/2025		(2,813)		(20)			(20)	2,836	3		(3)		(3)
100189157	TACOMA	WA		01/13/2025		(1,579)		(110)			(110)	2,836	1,147	1,144	(3)		(3)
100203214	VIENNA	VA		03/27/2025		(2,827)		(6)			(6)	2,836	4		(4)		(4)
403053630	CLEVELAND	OH		03/06/2025		3,834		(3,834)			(3,834)						
100194494	PASADENA	CA		02/14/2025		94		(94)			(94)						
100200274	FRAMINGHAM	MA		03/07/2025		11		(11)			(11)						
100194550	WASHINGTON	DC		02/20/2025		(2,827)		(4)			(4)	2,839	7		(7)		(7)
100186083	OCALA	FL		01/31/2025		106		(106)			(106)						
100201166	PORTSMOUTH	NH		03/12/2025		37		(37)			(37)						
100192462	SYLMAR	CA		02/07/2025		8		(8)			(8)						
100195610	SALINAS	CA		02/24/2025		32		(32)			(32)						
100201731	LOS ANGELES	CA		03/18/2025		14		(14)			(14)						
100202761	BROOKHAVEN	GA		03/24/2025		8		(8)			(8)						
100190997	ARGYLE	TX		01/29/2025		52		(52)			(52)						
403022992	CHICAGO	IL		03/06/2025		3,570		(3,570)			(3,570)						
100191094	BRICK	NJ		01/29/2025		518		(40)			(40)		477	477			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190050	MCCALL	ID		01/21/2025		502		(88)			(88)		414	414			
100190940	CARMICHAEL	CA		01/28/2025		579		(92)			(92)		487	487			
100190141	LEANDER	TX		01/21/2025		506		101			101		608	608			
100177096	THE VILLAGES	FL		01/16/2025		1,039		(126)			(126)		913	913			
100189172	ROHNERT PARK	CA		01/13/2025		584		(115)			(115)		468	468			
100194166	LAS VEGAS	NV		02/14/2025		(11,318)		(86)			(86)	6,308	(5,096)	415	5,816	(305)	5,511
100189953	ELKHART LAKE	WI		01/21/2025		562		(64)			(64)		498	498			
100201471	MIAMI	FL		03/12/2025		(17)		17			17						
100200548	GROVER BEACH	CA		03/11/2025		16		(16)			(16)						
100190791	RAMONA	CA		01/27/2025		1,976		(135)			(135)		1,841	1,841			
100185231	DENVER	CO		01/24/2025		608		(154)			(154)		455	455			
100194767	AUSTIN	TX		02/21/2025		541		(44)			(44)		497	497			
100203156	MOUNT PLEASANT	SC		03/27/2025		(2,906)		(7)			(7)	2,813	(100)		100		100
100188338	SAN LORENZO	CA		01/08/2025		(1,491)		(94)			(94)	2,706	1,121	1,101	(19)		(19)
100177387	CORONA	CA		01/16/2025		1,033		(175)			(175)		858	858			
100194571	SOLEDAD	CA		03/28/2025		(2,760)		(2)			(2)	2,744	(19)		19		19
100194211	LIVERMORE	CA		02/14/2025		171		(171)			(171)						
100192348	WEST COVINA	CA		02/05/2025		(1,533)		2,041			2,041		508	508			
100194261	N MYRTLE BEACH	SC		02/14/2025		(2,648)		(44)			(44)	2,707	16		(16)		(16)
100191792	OVIEDO	FL		01/31/2025		1,377		37			37		1,415	1,415			
100194152	KIRKLAND	WA		02/14/2025		607		(45)			(45)		562	562			
100191697	LOS ANGELES	CA		02/20/2025		60		(60)			(60)						
100190710	TRACY	CA		01/28/2025		1,122		(89)			(89)		1,033	1,033			
100193770	TOMS RIVER	NJ		02/10/2025		65		(65)			(65)						
100190237	FULLERTON	CA		01/21/2025		891		(146)			(146)		745	745			
100190185	ROYAL OAKS	CA		01/21/2025		(1,996)		(32)			(32)	2,698	670	677	7		7
100190943	LEWES	DE		01/28/2025		565		(72)			(72)		493	493			
100177292	LIBERTY LAKE	WA		01/16/2025		734		(88)			(88)		646	646			
100191051	CAPE CORAL	FL		01/29/2025		79		(79)			(79)						
100181422	EL CENTRO	CA		01/09/2025		575		(113)			(113)		462	462			
100200294	MONTEBELLO	NY		03/07/2025		41		(41)			(41)						
100191773	MIRAMAR	FL		01/31/2025		404		81			81		485	485			
100191074	SAN FRANCISCO	CA		01/29/2025		13		(13)			(13)						
100195325	MORGAN HILL	CA		02/24/2025		57		(57)			(57)						
100195618	SCOTTSDALE	AZ		02/24/2025		60		(60)			(60)						
100189549	MIAMI	FL		01/16/2025		576		(89)			(89)		487	487			
100189897	CHELSEA	MA		01/21/2025		567		3			3		570	570			
100177285	NEW CASTLE	NH		01/16/2025		3,284		(203)			(203)		3,081	3,081			
100194465	PORT CHESTER	NY		02/14/2025		60		(60)			(60)						
100192860	BLUE RIDGE	GA		02/10/2025		(2,626)		(18)			(18)	2,636	(8)		8		8
100189944	BLACK BUTTE RANCH	OR		01/21/2025		560		(82)			(82)		478	478			
100198909	ELGIN	TX		02/28/2025		330		(330)			(330)						
100202426	LEMONT	IL		03/20/2025		(1,503)		1,503			1,503						
100189813	MIAMI	FL		01/21/2025		570		(30)			(30)		540	540			
100202730	SANTA ANA	CA		03/24/2025		11		(11)			(11)						
100194351	SAN LUIS OBISPO	CA		02/14/2025		(2,558)		(66)			(66)	2,611	(13)		13		13
100177129	BOSTON	MA		01/16/2025		6,928		1,575			1,575		8,503	8,503			
100177660	MATTHEWS	NC		01/16/2025		1,295		(73)			(73)		1,222	1,222			
100190098	DURANGO	CO		01/21/2025		1,860		(249)			(249)	2,708	4,319	4,416	136	(39)	97
100190805	WASHINGTON	DC		01/27/2025		990		(35)			(35)		955	955			
100191699	EL CAJON	CA		02/20/2025		74		(74)			(74)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194257	ENGLEWOOD	CO		02/14/2025		64		(64)			(64)						
100197589	JERSEY CITY	NJ		02/26/2025		27		(27)			(27)						
100191597	LEHI	UT		01/31/2025		442		86			86		528	528			
100157233	SAN DIEGO	CA		02/20/2025		593		(69)			(69)		524	524			
100189759	LAVALLETTE	NJ		01/21/2025		526		(77)			(77)		449	449			
100157162	ROSHARON	TX		02/20/2025		283		3			3		286	286			
100199271	ATLANTA	GA		03/05/2025		24		(24)			(24)						
100191073	MANTECA	CA		01/29/2025		508		(110)			(110)		398	398			
100189255	PITTSBURG	CA		01/13/2025		588		(92)			(92)		497	497			
100202382	LOS ANGELES	CA		03/19/2025		26		(26)			(26)						
100201520	BERKELEY LAKE	GA		03/13/2025		39		(39)			(39)						
100191133	LOS ANGELES	CA		01/29/2025		91		(91)			(91)						
100181406	CALABASAS	CA		01/09/2025		636		(113)			(113)		523	523			
100203690	UTRECHT	NLD		03/26/2025													
100193343	FLUSHING	NY		02/10/2025		1,134		(94)			(94)		1,040	1,040			
100194473	ANNAPOLIS	MD		02/14/2025		86		(86)			(86)						
100191038	SAINT ALBANS	NY		01/29/2025		497		(78)			(78)		419	419			
100201973	ALEXANDRIA	VA		03/18/2025		22		(22)			(22)						
100177345	WINCHESTER	CA		01/16/2025		1,179		4			4		1,183	1,183			
100177155	NIPOMO	CA		01/16/2025		1,513		(199)			(199)		1,314	1,314			
100194500	SAN FERNANDO	CA		02/14/2025		(2,728)		(59)			(59)	2,662	(125)		164	(39)	125
100188629	SAN JOSE	CA		02/10/2025		(12)		12			12						
100194154	ORMOND BEACH	FL		02/14/2025		2,153		(86)			(86)		2,067	2,067			
100199117	HEMPSTEAD	NY		03/03/2025		16		(16)			(16)						
100203097	LOS ANGELES	CA		03/27/2025		8		(8)			(8)						
100191090	CYPRESS	TX		01/29/2025		86		(86)			(86)						
403055087	SAN ANTONIO	TX		03/06/2025		4,088		(4,088)			(4,088)						
100202395	LAS VEGAS	NV		03/19/2025		23		(23)			(23)						
100191561	PROSPER	TX		01/31/2025		6,989		(82)			(82)		6,906	6,906			
100192326	BELL	CA		02/05/2025		613		(76)			(76)		537	537			
100202979	SAINT AUGUSTINE	FL		03/24/2025		6		(6)			(6)						
100177017	CHINO	CA		01/16/2025		1,014		(99)			(99)		915	915			
100192738	RICHMOND	CA		02/10/2025		31		(31)			(31)						
100200284	ENUMCLAW	WA		03/07/2025		16		(16)			(16)						
100194367	REUNION	FL		02/14/2025		78		(78)			(78)						
100192223	TAMPA	FL		01/31/2025		(2,303)		50			50	2,646	394	522	128		128
100177030	SCOTTSDALE	AZ		01/16/2025		1,105		(67)			(67)		1,037	1,037			
100197528	CLE ELUM	WA		02/26/2025		62		(62)			(62)						
100177457	JACKSONVILLE	FL		01/16/2025		933		(161)			(161)		772	772			
100176990	BETHANY BEACH	DE		01/16/2025		1,160		(57)			(57)		1,104	1,104			
100177537	MIAMI	FL		01/16/2025		(1,817)		(97)			(97)	2,657	742	972	260	(30)	230
100189497	EASTVALE	CA		01/15/2025		45		(45)			(45)						
100198340	LAND O LAKES	FL		02/28/2025		300		(300)			(300)						
100191780	HAZLET	NJ		01/31/2025		660		104			104		764	764			
100193328	CHICAGO	IL		02/10/2025		1,024		(56)			(56)		968	968			
100181399	ALTADENA	CA		01/09/2025		71		(71)			(71)						
100192477	UNIONDALE	NY		02/07/2025		92		(92)			(92)						
100195443	SURF CITY	NJ		02/24/2025		13		(13)			(13)						
100189350	LAKEWOOD RANCH	FL		01/13/2025		604		(111)			(111)		493	493			
100194621	OCEAN ISLE BEACH	NC		02/21/2025		619		51			51		670	670			
100202750	FOLSOM	CA		03/24/2025		9		(9)			(9)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194232	KIRKLAND	WA		02/14/2025		(3,046)		(145)			(145)	2,658	(533)		355	178	533
100190822	AVENTURA	FL		01/27/2025		1,054		(99)			(99)		955	955			
100189084	ANGEL FIRE	NM		01/13/2025		(2,273)		(108)			(108)	2,397	16		(16)		(16)
100186938	LEWES	DE		01/07/2025		615		(121)			(121)		494	494			
100189492	FUQUAY VARINA	NC		01/15/2025		(1,910)		(109)			(109)	2,438	419	432	13		13
100200380	WEST DENNIS	MA		03/10/2025		38		(38)			(38)						
100198873	CANYON COUNTRY	CA		02/28/2025		339		(339)			(339)						
100199408	RIVERSIDE	CA		03/05/2025		41		(41)			(41)						
100201966	CHICAGO	IL		03/18/2025		16		(16)			(16)						
100202595	ROSEMEAD	CA		03/21/2025		3		(3)			(3)						
100203890	GRANADA HILLS	CA		03/28/2025		4		(4)			(4)						
100192625	ALEXANDRIA	VA		02/10/2025		(2,386)		(14)			(14)	2,435	35	90	55		55
100202843	WILTON MANORS	FL		03/24/2025		7		(7)			(7)						
100188926	OXNARD	CA		01/09/2025		444		(95)			(95)		350	350			
100194516	OSTERVILLE	MA		02/14/2025		72		(72)			(72)						
100203490	ONTARIO	CA		03/26/2025		7		(7)			(7)						
100192332	WINNETKA	CA		02/05/2025		601		(104)			(104)		497	497			
100202972	MCCALL	ID		03/24/2025		5		(5)			(5)						
100177492	ORANGE	CA		01/16/2025		1,238		(105)			(105)		1,133	1,133			
100201623	ESCONDIDO	CA		03/13/2025		(4,575)		2,221			2,221	2,366	12		(12)		(12)
100201933	LOS OSOS	CA		03/18/2025		(1,845)		(24)			(24)	2,551	682		200	(882)	(682)
100199989	EVERGREEN	CO		03/06/2025		10		(10)			(10)						
100193670	CORONA	CA		02/10/2025		(2,561)		(61)			(61)	2,433	(189)		92	97	189
100192345	LOS ANGELES	CA		02/05/2025		(3,083)		(70)			(70)	2,320	(833)		(63)	896	833
100189769	PIGEON FORGE	TN		01/21/2025		1,117		(45)			(45)		1,072	1,072			
100191245	DOWNEY	CA		01/29/2025		(206)		206			206						
100191071	MANTECA	CA		01/29/2025		502		(111)			(111)		391	391			
100157245	MANTECA	CA		02/20/2025		470		(36)			(36)		434	434			
100192979	SEATTLE	WA		02/10/2025		(202)		9			9		(193)			193	193
100157343	HARBOR CITY	CA		02/20/2025		475		(13)			(13)		461	461			
100190824	GARLAND	TX		01/27/2025		567		(20)			(20)		547	547			
100186118	MCMINNVILLE	OR		01/31/2025		20		(20)			(20)						
100201447	POWAY	CA		03/12/2025		(2,318)		(37)			(37)	2,336	(18)		18		18
100194574	COVINA	CA		03/28/2025		1		(1)			(1)						
100157038	NAPERVILLE	IL		02/20/2025		728		(359)			(359)		369	369			
100200688	PEORIA	AZ		03/11/2025		29		(29)			(29)						
100202641	DURANGO	CO		03/24/2025		3		(3)			(3)						
100181492	BETHEL	CT		01/09/2025		21,701		(851)			(851)		20,851	20,851			
100195338	MIAMI	FL		02/24/2025		(155)		155			155						
100186124	CENTENNIAL	CO		01/31/2025		472		53			53		525	525			
100202406	CHATSWORTH	CA		03/19/2025		13		(13)			(13)						
100189233	PACIFIC	WA		01/13/2025		545		140			140		685	685			
100202953	KENNEBUNKPORT	ME		03/24/2025		4		(4)			(4)						
100188459	KEALAKEKUA	HI		01/08/2025		(1,367)		(153)			(153)	2,363	843	943	100		100
100194312	LAURELVILLE	OH		02/14/2025		68		(68)			(68)						
100190876	REDLANDS	CA		01/28/2025		(1,592)		(15)			(15)	2,114	507	484	(23)		(23)
100190681	AUSTIN	TX		01/28/2025		(1,578)		(38)			(38)	2,218	601	548	(54)		(54)
100201457	CORONA	CA		03/12/2025		18		(18)			(18)						
100189279	SEATTLE	WA		01/13/2025		601		(59)			(59)		542	542			
100198299	PARMA	ID		02/28/2025		260		(260)			(260)						
100188956	BALDWIN PARK	CA		01/09/2025		565		(143)			(143)		421	421			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190112	PIGEON FORGE	TN		01/21/2025		540		(79)			(79)		461	461			
100177245	EAST HAMPTON	CT		01/16/2025		1,019		(97)			(97)		923	923			
100201489	BLUFFTON	SC		03/12/2025		31		(31)			(31)						
100203955	NEWPORT	RI		03/28/2025		(1)		1			1						
100200372	INNSBROOK	MO		03/10/2025		32		(32)			(32)						
100177010	YORBA LINDA	CA		01/16/2025		1,127		(163)			(163)		964	964			
100188337	CITRUS HEIGHTS	CA		01/08/2025		(1,222)		(77)			(77)	2,219	919	903	(16)		(16)
100189954	WESLEY CHAPEL	FL		01/21/2025		1,245		146			146		1,391	1,391			
100188969	BURBANK	CA		01/09/2025		608		(100)			(100)		509	509			
100189661	NORWALK	CA		01/17/2025		374		(97)			(97)		276	276			
100190287	WEST MILFORD	NJ		01/22/2025		(2,018)		2,018			2,018						
100200530	MONTEBELLO	CA		03/11/2025		(2,218)		(10)			(10)	2,216	(13)		13		13
100189545	AUSTIN	TX		01/16/2025		1,028		(78)			(78)		951	951			
100201653	CORONA	CA		03/13/2025		(2,190)		(25)			(25)	2,218	3		(3)		(3)
100201848	LOS ANGELES	CA		03/18/2025		(2,196)		(19)			(19)	2,218	3		(3)		(3)
100201003	ELLIJAY	GA		03/12/2025		(2,217)		8			8	2,218	9		(9)		(9)
100195332	NEEDHAM	MA		02/24/2025		16		(16)			(16)						
100188908	BAKERSFIELD	CA		01/09/2025		559		(74)			(74)		485	485			
100193068	GRANADA HILLS	CA		02/10/2025		(1)		1			1						
100189026	LOS ANGELES	CA		01/09/2025		645		(159)			(159)		486	486			
100157134	PALM SPRINGS	CA		02/20/2025		549		19			19		568	568			
100200514	CHAPEL HILL	NC		03/11/2025		28		(28)			(28)						
100198241	CANTON	GA		02/28/2025		259		(259)			(259)						
100199368	AUBURN	WA		03/05/2025		42		(42)			(42)						
100190103	VONORE	TN		01/21/2025		(1,754)		(85)			(85)	2,244	405	468	63		63
100201668	JACKSONVILLE	FL		03/13/2025		10		(10)			(10)						
100189032	VISTA	CA		01/09/2025		512		(113)			(113)		399	399			
100191042	SPRING VALLEY	CA		01/29/2025		558		(79)			(79)		479	479			
100189789	HOUSTON	TX		01/21/2025		1,159		(3)			(3)		1,156	1,156			
100200407	VERO BEACH	FL		03/10/2025		25		(25)			(25)						
100200359	WILLS POINT	TX		03/10/2025		11		(11)			(11)						
100200132	ATTLEBORO	MA		03/06/2025		21		(21)			(21)						
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025		742		(91)			(91)		650	650			
100202696	WHITTIER	CA		03/24/2025		8		(8)			(8)						
100157106	GARDEN GROVE	CA		02/20/2025		431		(23)			(23)		407	407			
100201985	RESEDA	CA		03/18/2025		21		(21)			(21)						
100193707	WASHINGTON	DC		02/10/2025		10		(10)			(10)						
100189010	SANTA CLARITA	CA		01/09/2025		1,075		(145)			(145)		929	929			
100191557	KAPAA	HI		01/31/2025		417		62			62		479	479			
100195328	LOS ANGELES	CA		02/24/2025		600		(50)			(50)		550	550			
100193997	RESEDA	CA		02/11/2025		557		(26)			(26)		532	532			
100193297	SEVIERVILLE	TN		02/10/2025		1,013		(70)			(70)		944	944			
100194755	ANAHEIM	CA		02/21/2025		(1,671)		(28)			(28)	2,182	483	526	42		42
100200209	DEERFIELD BEACH	FL		03/07/2025		59		(59)			(59)						
100189623	PARKLAND	FL		01/17/2025		1,040		(106)			(106)		934	934			
100201298	EAST ELMHURST	NY		03/12/2025		(10)		10			10						
100195551	DORAL	FL		03/27/2025		2		(2)			(2)						
100201328	HAWTHORNE	CA		03/12/2025		(2,395)		(10)			(10)	2,265	(141)		141		141
100203366	ATLANTA	GA		03/27/2025		1		(1)			(1)						
100177167	LOUISVILLE	KY		01/16/2025		565		(132)			(132)		433	433			
100201502	UNIVERSITY PARK	FL		03/12/2025		6		(6)			(6)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192746	POWAY	CA		02/10/2025		23		(23)			(23)						
100201080	HOMESTEAD	FL		03/12/2025		18		(18)			(18)						
100197623	WHITTIER	CA		02/26/2025		(16)		16			16						
100199997	AUSTIN	TX		03/06/2025		9		(9)			(9)						
100188438	PACIFIC GROVE	CA		01/08/2025		2,485		(171)			(171)		2,314	2,314			
100201661	SANTA ANA	CA		03/13/2025		30		(30)			(30)						
100189708	YACOLT	WA		02/20/2025		455		(34)			(34)		421	421			
100195327	THOMPSONVILLE	MI		02/24/2025		35		(35)			(35)						
100198401	DOUGLASVILLE	GA		02/28/2025		292		(292)			(292)						
100195326	BAR HARBOR	ME		02/24/2025		40		(40)			(40)						
100189424	MIROMAR LAKES	FL		01/14/2025		596		(136)			(136)		460	460			
100186063	BRIGHTON	CO		01/31/2025		344		75			75		419	419			
100202973	NORFOLK	VA		03/24/2025		11		(11)			(11)						
100201719	LOS ANGELES	CA		03/18/2025		14		(14)			(14)						
100201038	WATSONVILLE	CA		03/12/2025		12		(12)			(12)						
100190116	SEATTLE	WA		01/21/2025		574		(57)			(57)		517	517			
100201972	BOTHELL	WA		03/18/2025		19		(19)			(19)						
100186050	RUTHERFORD	NJ		01/31/2025		397		83			83		479	479			
100188334	NACOGDOCHES	TX		01/08/2025		(992)		(86)			(86)	2,099	1,020	1,068	47		47
100201533	WOODLAND HILLS	CA		03/13/2025		(2,123)		(29)			(29)	2,097	(55)		55		55
100191568	LAS VEGAS	NV		01/31/2025		1,097		37			37		1,133	1,133			
100199303	PACIFIC BEACH	WA		03/05/2025		(2,019)		(24)			(24)	2,047	4		(4)		(4)
100192834	ORLANDO	FL		02/10/2025		16		(16)			(16)						
100201546	ESCONDIDO	CA		03/13/2025		26		(26)			(26)						
100188448	BRACEY	VA		01/08/2025		1,052		(119)			(119)		933	933			
403021743	STOCKBRIDGE	GA		03/06/2025		3,341		(3,341)			(3,341)						
100192600	CUMMING	GA		02/10/2025		8		(8)			(8)						
100203407	LAKE STEVENS	WA		03/27/2025		5		(5)			(5)						
100192981	LINCOLN CITY	OR		02/10/2025		(1,810)		(30)			(30)	1,921	81		(81)		(81)
100190474	HOLLYWOOD	FL		01/24/2025		544		(69)			(69)		475	475			
100192654	LA VERNE	CA		02/10/2025		59		(59)			(59)						
100191235	SALINAS	CA		01/29/2025		966		(54)			(54)		912	912			
100177519	CASTROVILLE	CA		01/16/2025		(188)		34			34	2,020	1,867	1,863	(4)		(4)
100193501	TACOMA	WA		02/10/2025		(1,204)		(77)			(77)	2,094	813	901	88		88
100200710	ANAHEIM	CA		03/11/2025		13		(13)			(13)						
100177202	SELBYVILLE	DE		01/16/2025		1,134		(36)			(36)		1,098	1,098			
100200354	MELBOURNE	FL		03/10/2025		42		(42)			(42)						
100198266	NORTH MYRTLE BEACH	SC		02/28/2025		268		(268)			(268)						
100202707	CAMERON PARK	CA		03/24/2025		9		(9)			(9)						
100198487	MCHENRY	MD		02/28/2025		218		(218)			(218)						
100201223	KENNEBUNKPORT	ME		03/12/2025		(1,965)		(22)			(22)	1,988	1		(1)		(1)
100189857	FLAGSTAFF	AZ		01/21/2025		551		(75)			(75)		477	477			
100177419	ONTARIO	CA		01/16/2025		738		(133)			(133)		605	605			
100189719	WHITTIER	CA		01/21/2025		502		(63)			(63)		440	440			
100193558	SANTA CRUZ	CA		02/10/2025		(1,010)		(39)			(39)	2,049	1,001	1,059	80	(22)	57
100192437	NORTH FORT MYERS	FL		02/07/2025		68		(68)			(68)						
100193543	CHICAGO	IL		02/10/2025		1,017		(69)			(69)		948	948			
100194714	COLLEGE STATION	TX		02/21/2025		568		39			39		607	607			
100192565	FLAGSTAFF	AZ		02/10/2025		48		(48)			(48)						
100198229	BAKERSFIELD	CA		02/28/2025		288		(288)			(288)						
100198539	SAINT MICHAELS	MD		02/28/2025		225		(225)			(225)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203930	CUTLER BAY	FL		03/28/2025		3		(3)			(3)						
100192247	DELRAY BEACH	FL		01/31/2025		975		21			21		995	995			
100188410	ANNAPOLIS	MD		01/08/2025		1,861		(2)			(2)	2,032	3,890	3,967	76		76
100186902	EASTVALE	CA		01/07/2025		1,100		310			310		1,410	1,410			
100177013	HOUSTON	TX		01/16/2025		(1,113)		(69)			(69)	1,998	817	849	55	(23)	32
100186040	UNION	NJ		01/31/2025		387		105			105		491	491			
100177379	FRASER	CO		01/16/2025		1,060		(76)			(76)		984	984			
100203504	ATWATER	CA		03/26/2025		4		(4)			(4)						
100191227	BOCA RATON	FL		01/29/2025		(1,899)		(78)			(78)	2,134	157	361	236	(31)	205
100199410	SPRING	TX		03/05/2025		48		(48)			(48)						
100200592	KEY WEST	FL		03/11/2025		(1,815)		7			7	1,860	53		(53)		(53)
100201161	CANYON COUNTRY	CA		03/12/2025		(2,256)		(30)			(30)	2,105	(181)		213	(32)	181
100191567	TURLOCK	CA		01/31/2025		363		74			74		437	437			
100201276	OAKLAND	CA		03/12/2025		12		(12)			(12)						
100189938	HOT SPRINGS VILLAGE	AR		01/21/2025		546		(85)			(85)		461	461			
100194585	SEASIDE	CA		03/28/2025		(2)		2			2						
100203364	NORTH WILDWOOD	NJ		03/27/2025		6		(6)			(6)						
100188426	WORLEY	ID		01/08/2025		543		(66)			(66)		477	477			
100188930	SOUTH GATE	CA		01/09/2025		594		(142)			(142)		451	451			
100204039	BOTHELL	WA		03/28/2025		2		(2)			(2)						
100181388	CHULA VISTA	CA		01/09/2025		541		(108)			(108)		432	432			
100194417	EWA BEACH	HI		02/14/2025		(1,906)		(45)			(45)	1,930	(21)		21		21
100192567	FAIRFIELD	CT		02/10/2025		38		(38)			(38)						
100177565	CANTON	MI		01/16/2025		(1,690)		(131)			(131)	2,101	280	702	232	190	422
100194536	SAINT JOHNS	FL		02/14/2025		34		(34)			(34)						
100192977	KENMORE	WA		02/10/2025		(23)		23			23						
100201484	CHARLESTON	SC		03/12/2025		(2,729)		(7)			(7)	2,171	(566)		442	124	566
100177352	MILLTOWN	NJ		01/16/2025		772		(114)			(114)		658	658			
100195323	VALLEJO	CA		02/24/2025		(1,343)		(45)			(45)	1,877	489	480	(9)		(9)
100188329	LA QUINTA	CA		01/08/2025		594		(71)			(71)		523	523			
100200279	BOSTON	MA		03/07/2025		19		(19)			(19)						
100194422	FRANKLIN	TN		02/14/2025		59		(59)			(59)						
100202587	SAN DIEGO	CA		03/21/2025		15		(15)			(15)						
403054469	SALEM	OR		03/06/2025		2,136		(3,903)			(3,903)	1,806	40		(40)		(40)
100195364	PANAMA CITY	FL		02/24/2025		25		(25)			(25)						
100188279	MCKINNEY	TX		01/08/2025		(820)		129			129	1,993	1,302	1,300	(3)		(3)
100195630	CORONA	CA		02/24/2025		445		(32)			(32)		413	413			
100194594	VAN NUYS	CA		03/28/2025		1		(1)			(1)						
100200204	WALLA WALLA	WA		03/07/2025		42		(42)			(42)						
100188388	TEMECULA	CA		01/08/2025		552		(54)			(54)		498	498			
100200286	FIRE ISLAND PINES	NY		03/07/2025		(1,867)		(52)			(52)	1,871	(48)		48		48
100177614	MONTEREY	CA		01/16/2025		1,001		(166)			(166)		835	835			
100157479	BOCA RATON	FL		02/20/2025		467		(14)			(14)		453	453			
100181423	COCKEYSVILLE	MD		01/09/2025		587		(123)			(123)		464	464			
100199357	MIAMI	FL		03/05/2025		48		(48)			(48)						
100201882	FRAMINGHAM	MA		03/18/2025		13		(13)			(13)						
100192787	FOUNTAIN HILLS	AZ		02/10/2025		(13)		13			13						
100193336	CHICAGO	IL		02/10/2025		(18)		18			18						
100192825	CORAL SPRINGS	FL		02/10/2025		(1,945)		(47)			(47)	1,993					
100204102	LOS ANGELES	CA		03/28/2025		(1,813)		(4)			(4)	1,820	3		(3)		(3)
100177417	PEMBROKE PINES	FL		01/16/2025		890		(274)			(274)	1,820	2,437	2,434	(3)		(3)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100186868	WINTER GARDEN	FL		01/07/2025		(10)		(15)			(15)	1,003	978	465	(513)		(513)
100192252	WORCESTER	MA		01/31/2025		1,316		1			1		1,316	1,316			
100202818	SUPERIOR	CO		03/24/2025		8		(8)			(8)						
100201941	MARGATE CITY	NJ		03/18/2025		21		(21)			(21)						
100192713	DUCK CREEK VILLAGE	UT		02/10/2025		22		(22)			(22)						
100188340	CHULA VISTA	CA		01/08/2025		561		(71)			(71)		490	490			
100195067	SANTA CLARITA	CA		02/24/2025		36		(36)			(36)						
100189466	HUDSON	NH		01/15/2025		(1,422)		(22)			(22)	1,846	402	471	69		69
100194260	HUNTERSVILLE	NC		02/14/2025		74		(74)			(74)						
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025		2		(2)			(2)						
100200378	PALM DESERT	CA		03/10/2025		(1,783)		1			1	1,780	(2)		2		2
100201737	LOS ANGELES	CA		03/18/2025		42		(42)			(42)						
100177604	SANDY	UT		01/16/2025		1,071		(157)			(157)		914	914			
100203295	SAINT GEORGE	UT		03/27/2025		7		(7)			(7)						
100191142	LOS ANGELES	CA		01/29/2025		(11)		11			11						
100203917	BASTROP	TX		03/28/2025		5		(5)			(5)						
100197570	SAN DIEGO	CA		02/26/2025		88		(88)			(88)						
100189429	OCEAN SHORES	WA		01/14/2025		(1,389)		(81)			(81)	1,856	387	478	92		92
100194028	LEESBURG	FL		02/11/2025		(1,726)		(39)			(39)	1,774	9		(9)		(9)
100194081	BYRON	CA		02/14/2025		(1,791)		(58)			(58)	1,804	(45)		45		45
100157132	OCEANSIDE	CA		02/20/2025		460		17			17		478	478			
100193286	PHILADELPHIA	PA		02/10/2025		(5)		5			5						
100177507	PANAMA CITY	FL		01/16/2025		692		(75)			(75)		617	617			
100202400	WALLER	TX		03/19/2025		15		(15)			(15)						
100190859	ST CHARLES	IL		01/27/2025		(682)		6			6	1,744	1,067	1,058	(10)		(10)
100201906	QUEEN CREEK	AZ		03/18/2025		19		(19)			(19)						
100199398	DOWNEY	CA		03/05/2025		36		(36)			(36)						
100190887	HAYWARD	CA		01/28/2025		(1,393)		213			213	1,869	689	645	132	(177)	(44)
100192658	PRESCOTT	AZ		02/10/2025		64		(54)			(54)		10	10			
100177323	GRANBURY	TX		01/16/2025		1,280		(83)			(83)		1,197	1,197			
100202962	WINCHESTER	WI		03/24/2025		11		(11)			(11)						
100192447	EAST SETAUKET	NY		02/07/2025		65		(65)			(65)						
100177157	LOUISVILLE	KY		01/16/2025		971		(152)			(152)		819	819			
100201077	LONG BRANCH	NJ		03/12/2025		16		(16)			(16)						
100199115	YONKERS	NY		03/03/2025		23		(23)			(23)						
100190721	GLENDALE	CA		01/27/2025		492		(79)			(79)		413	413			
100177119	CENTERVILLE	MA		01/16/2025		712		(45)			(45)		667	667			
100200429	COLTON	CA		03/10/2025		(1,703)		(20)			(20)	1,729	6		(6)		(6)
100191417	S-GRAVENHAGE	NLD		01/29/2025													
100189092	VALENCIA	CA		01/13/2025		71		(71)			(71)						
100157248	COVINGTON	GA		02/20/2025		(1,488)		(66)			(66)	1,823	268	380	112		112
100197574	INDIO	CA		02/26/2025		(1,625)		(45)			(45)	1,688	18		(18)		(18)
100188704	MINERAL BLUFF	GA		01/09/2025		1,014		(51)			(51)		964	964			
100188655	GAINESVILLE	VA		02/10/2025		(1,822)		(19)			(19)	1,779	(62)		82	(20)	62
100190965	PLAIN	WI		01/28/2025		518		(12)			(12)		506	506			
100195554	CYPRESS	CA		02/24/2025		36		(36)			(36)						
100192232	MOUNT VERNON	NY		01/31/2025		974		8			8		982	982			
100181415	BEAVERTON	OR		01/09/2025		1,045		(160)			(160)		884	884			
100201079	RENO	NV		03/12/2025		23		(23)			(23)						
100203356	CAMARILLO	CA		03/27/2025		7		(7)			(7)						
100190172	WILDWOOD CREST	NJ		01/21/2025		1,075		(47)			(47)		1,028	1,028			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190186	LOWELL	MA		01/21/2025		482		64			64		545	545			
100192237	SAN DIEGO	CA		01/31/2025		(349)		(9)			(9)	1,679	1,322	1,330	8		8
100199967	PALM DESERT	CA		03/06/2025		37		(37)			(37)						
100201885	KYLE	TX		03/18/2025		21		(21)			(21)						
100202805	SALINAS	CA		03/24/2025		11		(11)			(11)						
100192185	LONG ISLAND CITY	NY		01/31/2025		1,450		(15)			(15)		1,436	1,436			
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025		597		(133)			(133)		463	463			
100198453	GLEN ELLYN	IL		02/28/2025		287		(287)			(287)						
100193783	DIXON	CA		02/10/2025		66		(66)			(66)						
100190708	TRACY	CA		01/28/2025		56		(56)			(56)						
100199037	MILTON	DE		02/28/2025		752		(303)			(303)		449	449			
100204050	HILLSIDE	NJ		03/28/2025		3		(3)			(3)						
100203290	MISSION VIEJO	CA		03/27/2025		(1,657)		(6)			(6)	1,654	(9)		9		9
100192572	FLAGSTAFF	AZ		02/10/2025		45		(45)			(45)						
100201268	SHELTER ISLAND	NY		03/12/2025		21		(21)			(21)						
100197569	BOSTON	MA		02/26/2025		22		(22)			(22)						
100192412	ESCALON	CA		02/07/2025		(5)		5			5						
100201126	CAPE CORAL	FL		03/12/2025		26		(26)			(26)						
100157198	MONTICELLO	NY		02/20/2025		(1,446)		17			17	1,680	251	332	81		81
100188399	PORTER RANCH	CA		01/08/2025		579		(96)			(96)		483	483			
100189543	SPRINGFIELD	VA		01/16/2025		511		(50)			(50)		460	460			
100185238	WASHINGTON	DC		01/24/2025		523		(66)			(66)		457	457			
100198286	SOUTH HAVEN	MI		02/28/2025		737		(264)			(264)		474	474			
100190389	MIAMI	FL		01/23/2025		1,075		(19)			(19)		1,056	1,056			
100191246	LAS VEGAS	NV		01/29/2025		532		(107)			(107)		426	426			
100181391	RICHMOND	CA		01/09/2025		545		(129)			(129)		417	417			
100189643	CERES	CA		01/17/2025		(1,094)		(79)			(79)	1,604	431	421	(9)		(9)
100190683	GULF SHORES	AL		01/28/2025		526		(8)			(8)		518	518			
100201646	WEST HILLS	CA		03/13/2025		29		(29)			(29)						
100193064	LIVERMORE	CA		02/10/2025		9		(9)			(9)						
100194712	WASHINGTON	DC		02/21/2025		495		(39)			(39)		456	456			
100193493	TRUCKEE	CA		02/10/2025		1,002		(66)			(66)		936	936			
100202763	HOWELL	NJ		03/24/2025		(1,467)		(10)			(10)	1,526	49		(49)		(49)
100194510	RICHMOND	CA		02/14/2025		(1,532)		(60)			(60)	1,584	(8)		8		8
100202702	PLAIN CITY	OH		03/24/2025		6		(6)			(6)						
100191733	IRVING	TX		02/20/2025		47		(47)			(47)						
100157029	HOMESTEAD	FL		02/20/2025		495		(61)			(61)		435	435			
100200264	NAPLES	FL		03/07/2025		(1,670)		(8)			(8)	1,623	(55)		55		55
100189131	OXNARD	CA		01/13/2025		(841)		(94)			(94)	1,545	611	605	(6)		(6)
100202488	COLUMBUS	OH		03/21/2025		2		(2)			(2)						
100177331	SCOTTSDALE	AZ		01/16/2025		976		(84)			(84)		892	892			
100189037	COLTON	CA		01/09/2025		(854)		(106)			(106)	1,665	705	822	142	(25)	117
100189225	NEWARK	CA		01/13/2025		(1,091)		(71)			(71)	1,599	437	483	45		45
100197608	WEST BABYLON	NY		02/26/2025		(1,437)		(14)			(14)	1,499	48		(48)		(48)
100193423	LIVERMORE	CA		02/10/2025		1,886		(115)			(115)		1,772	1,772			
100202664	SAINT SIMONS ISLAND	GA		03/24/2025		(1,434)		(5)			(5)	1,488	48		(48)		(48)
100191217	FALLS CHURCH	VA		01/29/2025		44		(44)			(44)						
100189196	CRESTED BUTTE	CO		01/13/2025		(964)		18			18	1,514	569	560	(8)		(8)
100194670	LOS ANGELES	CA		02/21/2025		538		(41)			(41)		498	498			
100201474	FINKSBURG	MD		03/12/2025		(1,651)		(15)			(15)	1,597	(69)		69		69
100189051	PLACENTIA	CA		01/09/2025		(1,041)		(121)			(121)	1,568	406	449	43		43

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201059	SAN DIEGO	CA		03/12/2025		(1,512)		(24)			(24)	1,528	(7)		7		7
100192959	WASHINGTON	UT		02/10/2025		37		(37)			(37)						
100188979	PANAMA CITY	FL		01/09/2025		531		(151)			(151)		381	381			
100197517	SOUTH ORANGE	NJ		02/26/2025		(1,736)		36			36	1,609	(92)		92		92
100204070	LINDON	UT		03/28/2025		5		(5)			(5)						
100197660	PROSPER	TX		02/26/2025		20		(20)			(20)						
100192333	WINNETKA	CA		02/05/2025		(997)		(82)			(82)	1,527	448	450	16	(14)	2
100201535	SANTA ANA	CA		03/13/2025		8		(8)			(8)						
100201131	STERLING	VA		03/12/2025		31		(31)			(31)						
100157207	YUKON	OK		02/20/2025		(1,240)		(36)			(36)	1,588	312	401	90		90
100203179	PANORAMA CITY	CA		03/27/2025		1		(1)			(1)						
100191251	PERRIS	CA		01/29/2025		1,310		(170)			(170)	1,525	2,664	2,632	35	(67)	(32)
100202647	MIAMI	FL		03/24/2025		4		(4)			(4)						
100192515	LA MIRADA	CA		02/10/2025		10		(10)			(10)						
100201704	SAN DIEGO	CA		03/18/2025		(1,412)		1,412			1,412						
100195401	AUSTIN	TX		02/24/2025		31		(31)			(31)						
100157428	PARAMOUNT	CA		02/20/2025		576		(41)			(41)		536	536			
100202809	MANTECA	CA		03/24/2025		(1,482)		(9)			(9)	1,484	(7)		7		7
100201835	NEWARK	NJ		03/18/2025		(1,444)		(8)			(8)	1,468	16		(16)		(16)
100202622	ASHBURN	VA		03/24/2025		2		(2)			(2)						
100198283	SEATTLE	WA		02/28/2025		240		(240)			(240)						
100203605	SANTA BARBARA	CA		03/26/2025		2		(2)			(2)						
100199300	KISSIMMEE	FL		03/05/2025		29		(29)			(29)						
100188330	AVON	NC		01/08/2025		558		(51)			(51)		507	507			
100202485	BLUE RIDGE	GA		03/21/2025		7		(7)			(7)						
100189265	SAN DIEGO	CA		01/13/2025		554		(76)			(76)		478	478			
100192887	COROLLA	NC		02/10/2025		36		(36)			(36)						
100197612	ESCONDIDO	CA		02/26/2025		(1,464)		(46)			(46)	1,478	(32)		32		32
100198233	KENT	WA		02/28/2025		(710)		(243)			(243)	1,446	493	503	10		10
100201816	SAN DIEGO	CA		03/18/2025		11		(11)			(11)						
100197636	HOLLYWOOD	FL		02/26/2025		(1,314)		(70)			(70)	1,582	198	350	175	(23)	152
100195666	FONTANA	CA		02/24/2025		(1,465)		(27)			(27)	1,469	(23)		42	(18)	23
100189844	AUSTIN	TX		01/21/2025		(1,030)		66			66	1,491	526	591	65		65
100203574	PRINCETON JUNCTION	NJ		03/26/2025		2		(2)			(2)						
100189270	FOLSOM	CA		01/13/2025		560		(41)			(41)		520	520			
100190969	PORTOLA VALLEY	CA		01/28/2025		443		192			192		635	635			
100177389	DACULA	GA		01/16/2025		(736)		(140)			(140)	1,477	601	658	57		57
100189294	ST JOHNS	FL		01/13/2025		(26)		(110)			(110)	1,484	1,349	1,402	74	(20)	53
100201027	OAK ISLAND	NC		03/12/2025		16		(16)			(16)						
100191468	S-GRAVENHAGE	NLD		01/29/2025													
100157243	TARPON SPRINGS	FL		02/20/2025		356		3			3		359	359			
100177015	MISSION VIEJO	CA		01/16/2025		984		(45)			(45)		939	939			
100195333	SARASOTA	FL		02/24/2025		(1,532)		30			30	1,447	(55)		55		55
100188395	JACKSON	NJ		01/08/2025		557		(81)			(81)		477	477			
100202772	HYDE PARK	MA		03/24/2025		4		(4)			(4)						
100192456	GAINESVILLE	TX		02/07/2025		19		(19)			(19)						
100189693	SANTA CLARA	CA		02/20/2025		6		(6)			(6)						
100201785	EAST BRIDGEWATER	MA		03/18/2025		22		(22)			(22)						
100190855	NEWCASTLE	OK		01/27/2025		(394)		(67)			(67)	1,368	907	892	(15)		(15)
100195321	MONUMENT	CO		02/24/2025		(1,415)		(42)			(42)	1,413	(43)		43		43
100198306	MISSOULA	MT		02/28/2025		284		(284)			(284)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203932	SEATTLE	WA		03/28/2025		3		(3)			(3)						
100186110	JERSEY CITY	NJ		01/31/2025		57		(57)			(57)						
100193794	OAKLAND	CA		02/10/2025		(3)		3			3						
100191167	MORENO VALLEY	CA		01/29/2025		(1,286)		(82)			(82)	1,368					
100204158	LONG BEACH	CA		03/28/2025		(1,351)		(6)			(6)	1,365	9		(9)		(9)
100186146	JERSEY CITY	NJ		02/10/2025		32		(32)			(32)						
100192229	FRISCO	TX		01/31/2025		(285)		14			14	1,386	1,116	1,153	37		37
100193270	NIPOMO	CA		02/10/2025		933		(89)			(89)		843	843			
100198881	MEQUON	WI		02/28/2025		258		(258)			(258)						
100202645	PRINCETON JUNCTION	NJ		03/24/2025		4		(4)			(4)						
100157031	NEW YORK	NY		02/20/2025		2,405		(309)			(309)	1,375	3,471	3,500	29		29
100191328	JURUPA VALLEY	CA		01/30/2025		487		(51)			(51)		436	436			
100188430	OAKHURST	NJ		01/08/2025		(800)		(94)			(94)	1,342	448	448	(1)		(1)
100203201	YOUNTVILLE	CA		03/27/2025		(1,527)		(5)			(5)	1,430	(102)		102		102
100177123	BATTLE GROUND	WA		01/16/2025		(591)		(127)			(127)	1,301	583	579	(4)		(4)
100193792	HACKENSACK	NJ		02/10/2025		(1,385)		(45)			(45)	1,373	(57)		57		57
100189036	SANTA CLARITA	CA		01/09/2025		580		(88)			(88)		491	491			
100202824	MINERAL BLUFF	GA		03/24/2025		7		(7)			(7)						
100203988	BEEVILLE	TX		03/28/2025		4		(4)			(4)						
100189884	KANAB	UT		01/21/2025		203,525		(2,514)			(2,514)		201,011	201,011			
100177491	MESA	AZ		01/16/2025		1,107		(93)			(93)		1,014	1,014			
100190868	CLOSTER	NJ		01/27/2025		(410)		(118)			(118)	1,333	805	847	42		42
100192407	FARMVILLE	NC		02/07/2025		(1,628)		(60)			(60)	1,283	(405)		(31)	435	405
100192499	MILLS RIVER	NC		02/07/2025		86		(86)			(86)						
100204012	OAKLAND	CA		03/28/2025		(1,296)		(5)			(5)	1,298	(4)		4		4
100189787	GATLINBURG	TN		01/21/2025		(840)		(64)			(64)	1,325	421	468	47		47
100202803	HOMESTEAD	FL		03/24/2025		(2,161)		(8)			(8)	1,680	(490)		529	(40)	490
100191315	ORLANDO	FL		01/30/2025		(891)		(51)			(51)	1,311	370	413	43		43
100192766	MURRELLS INLET	SC		02/10/2025		(1,541)		(21)			(21)	1,255	(307)		(23)	330	307
100202482	NORTH LOGAN	UT		03/21/2025		(1,298)		(8)			(8)	1,294	(11)		24	(13)	11
100189544	ALTO	NM		01/16/2025		491		(81)			(81)		410	410			
100195320	NAGS HEAD	NC		02/24/2025		(1,186)		(38)			(38)	1,239	15		(15)		(15)
100199337	WILMINGTON	NC		03/05/2025		(1,242)		(40)			(40)	1,275	(7)		7		7
100191616	CHULA VISTA	CA		01/31/2025		(1,243)		(95)			(95)	1,298	(40)		40		40
100201827	OXNARD	CA		03/18/2025		(1,499)		(13)			(13)	1,380	(132)		153	(20)	132
100201979	CLERMONT	FL		03/18/2025		(1,300)		(10)			(10)	1,279	(31)		31		31
100202970	NEW BUFFALO	MI		03/24/2025		9		(9)			(9)						
100195314	LAKEWOOD	WA		02/24/2025		47		(47)			(47)						
100193396	DORAL	FL		02/10/2025		(61)		61			61						
100177194	DELRAY BEACH	FL		01/16/2025		1,058							1,058	1,058			
100204006	PACIFIC BEACH	WA		03/28/2025		(1,441)		(5)			(5)	1,346	(100)		120	(19)	100
100200673	TACOMA	WA		03/11/2025		18		(18)			(18)						
100204096	LONG BEACH	CA		03/28/2025		3		(3)			(3)						
100202704	MANTECA	CA		03/24/2025		8		(8)			(8)						
100189648	HAYWARD	CA		01/17/2025		719		(63)			(63)		655	655			
100185227	LAIE	HI		01/24/2025		(799)		(117)			(117)	1,264	348	391	44		44
100191413	AMSTERDAM	NLD		01/29/2025													
100204077	LA QUINTA	CA		03/28/2025		(1,343)		(5)			(5)	1,284	(64)		64		64
100189427	BELLINGHAM	WA		01/14/2025		(729)		(68)			(68)	1,238	442	473	31		31
100192815	WINCHESTER	CA		02/10/2025		(1,144)		(21)			(21)	1,184	19		(19)		(19)
100194496	CAMARILLO	CA		02/14/2025		(1,092)		(59)			(59)	1,179	28		(28)		(28)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189290	WILMINGTON	NC		01/13/2025		(739)		(82)			(82)	1,246	425	470	45		45
100195319	WOBURN	MA		02/24/2025		(1,238)		(35)			(35)	1,239	(35)		35		35
100189763	GATLINBURG	TN		01/21/2025		474		(52)			(52)		422	422			
100194584	LAKE HAVASU CITY	AZ		03/28/2025		2		(2)			(2)						
100192676	LA VERKIN	UT		02/10/2025		29		(29)			(29)						
100193677	ALTAMONTE SPRINGS	FL		02/10/2025		30		(30)			(30)						
100190054	CHESTERFIELD	MI		01/21/2025		(258)		(76)			(76)	1,202	868	905	37		37
100201803	CUTLER BAY	FL		03/18/2025		9		(9)			(9)						
100185239	GEORGETOWN	TX		01/24/2025		512		(111)			(111)		401	401			
100190739	MONROE	LA		01/27/2025		497		(55)			(55)		441	441			
100191086	WHITESTONE	NY		01/29/2025		(821)		(88)			(88)	1,229	321	392	72		72
100194669	SAN LUIS OBISPO	CA		02/21/2025		490		(47)			(47)		442	442			
100177021	ANNANDALE	VA		01/16/2025		(122)		(147)			(147)	1,134	866	861	(5)		(5)
100197494	JENKINTOWN	PA		02/26/2025		63		(63)			(63)						
100189185	COLLEGE STATION	TX		01/13/2025		498		(55)			(55)		443	443			
100193534	BOZEMAN	MT		02/10/2025		(211)		(51)			(51)	1,163	902	931	29		29
100201817	HILTON HEAD ISLAND	SC		03/18/2025		(1,178)		(15)			(15)	1,163	(29)		29		29
100203160	COMMERCE TOWNSHIP	MI		03/27/2025		(1,110)		(2)			(2)	1,121	9		(9)		(9)
100201905	FRISCO	TX		03/18/2025		18		(18)			(18)						
100203100	WEST ORANGE	NJ		03/27/2025		6		(6)			(6)						
100177159	HAWTHORN WOODS	IL		01/16/2025		(300)		(104)			(104)	1,120	716	721	6		6
100201320	MIAMI	FL		03/12/2025		20		(20)			(20)						
100200675	DIAMOND BAR	CA		03/11/2025		(1,075)		(21)			(21)	1,107	10		(10)		(10)
100195330	HOLLYWOOD	FL		02/24/2025		(1,267)		24			24	1,209	(34)		34		34
100195317	MODESTO	CA		02/24/2025		40		(40)			(40)						
100177505	SUMMERVILLE	SC		01/16/2025		10,104		(454)			(454)		9,649	9,649			
100190668	EVERGREEN	CO		01/28/2025		440		(26)			(26)		415	415			
100197507	EASTVALE	CA		02/26/2025		(1,243)		(11)			(11)	1,180	(75)		75		75
100197502	VERONA	NJ		02/26/2025		46		(46)			(46)						
100181392	LOS ANGELES	CA		01/09/2025		1,673		(153)			(153)		1,520	1,520			
100177118	PORT ANGELES	WA		01/16/2025		(155)		(118)			(118)	1,095	822	830	7		7
100157116	STATEN ISLAND	NY		02/20/2025		(765)		(29)			(29)	1,127	333	373	40		40
100201140	SNELLVILLE	GA		03/12/2025		29		(29)			(29)						
100200661	HOWELL	NJ		03/11/2025		(1,041)		(29)			(29)	1,074	5		(5)		(5)
100177201	TEMECULA	CA		01/16/2025		(7)		(106)			(106)	1,025	912	859	(53)		(53)
100188641	VIENNA	VA		02/10/2025		(1,170)		(24)			(24)	1,138	(56)		56		56
100202430	ACTON	CA		03/20/2025		(1,464)		(7)			(7)	1,274	(196)		222	(25)	196
100188706	BELLINGHAM	WA		01/09/2025		(670)		(49)			(49)	1,115	396	422	41	(15)	26
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025		41,203		(397)			(397)		40,807	40,807			
100195648	MORENO VALLEY	CA		02/24/2025		(955)		(52)			(52)	1,039	32		(32)		(32)
100199371	ALPINE	CA		03/05/2025		43		(43)			(43)						
100195324	DAWSONVILLE	GA		02/24/2025		12		(12)			(12)						
100193529	POLSON	MT		02/10/2025		927		(70)			(70)		857	857			
100193452	MYSTIC	CT		02/10/2025		(429)		(50)			(50)	1,106	628	879	38	213	251
100194238	SARASOTA	FL		02/14/2025		(942)		(50)			(50)	1,022	29		(29)		(29)
100185205	CORAL SPRINGS	FL		01/24/2025		1,018		(131)			(131)		887	887			
100200232	ENGLEWOOD	NJ		03/07/2025		(1,158)		18			18	1,098	(42)		42		42
100190734	GARDENA	CA		01/27/2025		1,077		(140)			(140)		937	937			
100191458	DEVENTER	NLD		01/29/2025		(1,299)						1,109	(190)		65	125	190
100177391	DACULA	GA		01/16/2025		(344)		(135)			(135)	1,076	597	637	41		41
100188380	PINE BROOK	NJ		01/08/2025		(470)		(82)			(82)	1,030	478	473	(5)		(5)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194682	NILES	IL		02/21/2025		473		(50)			(50)		423	423			
100186026	SAN DIEGO	CA		01/31/2025		(646)		130			130	1,037	521	525	4		4
100197568	STANDISH	ME		02/26/2025		(955)		(86)			(86)	1,037	(4)		4		4
100193236	CONSHOHOCKEN	PA		02/10/2025		(147)		147			147						
100195318	FOLSOM	CA		02/24/2025		(970)		(32)			(32)	1,014	11		(11)		(11)
100189287	ATLANTA	GA		01/13/2025		790		(75)			(75)		715	715			
100192360	RANCHO PALOS VERDES	CA		02/05/2025		5,640		(168)			(168)	1,020	6,491	6,487	(4)		(4)
100199294	SAN ANTONIO	TX		03/05/2025		(1,004)		(42)			(42)	1,041	(5)		5		5
100192735	NORTH KINGSTOWN	RI		02/10/2025		71		(71)			(71)						
100201372	FAIRVIEW	NJ		03/12/2025		(1,019)		(12)			(12)	1,018	(14)		14		14
100192785	SEDONA	AZ		02/10/2025		(1,085)		62			62	1,024					
100200590	LAWRENCE	MA		03/11/2025		9		(9)			(9)						
100199064	MANTECA	CA		02/28/2025		735		(302)			(302)		434	434			
100194305	LAS VEGAS	NV		02/14/2025		67		(67)			(67)						
100189167	ASHBURN	VA		01/13/2025		(477)		(53)			(53)	980	450	428	(22)		(22)
100201212	STANWOOD	WA		03/12/2025		(1,040)		(30)			(30)	1,036	(34)		34		34
100193513	SEATTLE	WA		02/10/2025		53		100			100	1,012	1,165	1,176	11		11
100201891	MANCHESTER	NH		03/18/2025													
100189707	POST FALLS	ID		02/20/2025		51		(51)			(51)						
100200478	PITTSFORD	NY		03/10/2025		(1,049)		(22)			(22)	1,033	(37)		37		37
100193789	WILDOMAR	CA		02/10/2025		(221)		221			221						
100200418	LAS VEGAS	NV		03/10/2025		(979)		(27)			(27)	999	(7)		7		7
100198232	WEST SPRINGFIELD	MA		02/28/2025		(727)		(236)			(236)	971	9		(9)		(9)
100157352	NEW BRUNSWICK	NJ		02/20/2025		(616)		(20)			(20)	1,007	371	396	25		25
100190789	BROOKHAVEN	GA		01/27/2025		(42)		34			34	1,013	1,005	1,036	32		32
100192370	CARSON	CA		02/05/2025		538		(24)			(24)		514	514			
100189317	DEWEY	AZ		01/13/2025		540		(29)			(29)		512	512			
100200588	MONROE	NC		03/11/2025		(950)		7			7	950	7		(7)		(7)
100202738	MANTECA	CA		03/24/2025		(974)		(10)			(10)	970	(14)		14		14
100195316	TOPTON	NC		02/24/2025		483		(26)			(26)		457	457			
100202593	SAN BERNARDINO	CA		03/21/2025		12		(12)			(12)						
100197728	HOOGEVEEN	NLD		02/26/2025		(952)						956	5		(5)		(5)
100201069	NORWALK	CA		03/12/2025		(928)		(22)			(22)	954	4		(4)		(4)
100177667	SAINT GEORGE	ME		01/16/2025		815		(126)			(126)		689	689			
100192295	TAMPA	FL		01/31/2025		162		44			44	997	1,203	1,239	36		36
100202893	HARPSWELL	ME		03/24/2025		(927)		(6)			(6)	941	8		(8)		(8)
100203924	MARATHON	FL		03/28/2025		(1,066)		(4)			(4)	1,007	(63)		63		63
100193550	SANTA CRUZ	CA		02/10/2025		1,257		(84)			(84)		1,173	1,173			
100193553	SANTA CRUZ	CA		02/10/2025		1,257		(84)			(84)		1,173	1,173			
100197492	GONZALES	CA		02/26/2025		75		(75)			(75)						
100199056	HAZELHURST	WI		02/28/2025		(1,136)		(247)			(247)	1,145	(238)		258	(19)	238
100202842	THOUSAND OAKS	CA		03/24/2025		7		(7)			(7)						
100189082	MIAMI	FL		01/13/2025		(987)		(43)			(43)	989	(42)		42		42
100191240	BRIDGEWATER	MA		01/29/2025		(946)		(56)			(56)	971	(30)		30		30
100188639	KYLE	TX		02/10/2025		(569)		4			4	990	426	487	62		62
100199383	MANITOU SPRINGS	CO		03/05/2025		19		(19)			(19)						
100201110	STANTON	CA		03/12/2025		29		(29)			(29)						
100177629	WESTMINSTER	MD		01/16/2025		1,152		(67)			(67)	929	2,014	2,010	(4)		(4)
100198397	WHEATRIDGE	CO		02/28/2025		(685)		(254)			(254)	935	(4)		4		4
100192372	LOS ANGELES	CA		02/05/2025		(437)		(73)			(73)	956	447	472	25		25
100202839	OAK ISLAND	NC		03/24/2025		9		(9)			(9)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100201509	CUTLER BAY	FL		03/12/2025		(927)		(8)			(8)	922	(13)		13		13
100191709	TRACY	CA		02/20/2025		42		(42)			(42)						
100177308	PHOENIX	AZ		01/16/2025		279		(106)			(106)	859	1,033	989	(44)		(44)
100201883	DOWNEY	CA		03/18/2025		15		(15)			(15)						
100195577	RIVERSIDE	CA		02/24/2025		455		(49)			(49)		405	405			
100198473	KURE BEACH	NC		02/28/2025		245		(245)			(245)						
100191065	SAN ANTONIO	TX		01/29/2025		(376)		(77)			(77)	885	432	418	(14)		(14)
100190045	SANTA ANA	CA		01/21/2025		(349)		(53)			(53)	867	465	445	(20)		(20)
100202465	SOUTHERN SHORES	NC		03/21/2025		(894)		(9)			(9)	890	(13)		13		13
100177483	POCONO PINES	PA		01/16/2025		14,506		(257)			(257)		14,249	14,249			
100176991	NORCO	CA		01/16/2025		1,029		(32)			(32)		997	997			
100193712	MIAMI	FL		02/10/2025		34		(34)			(34)						
100177517	ORLANDO	FL		01/16/2025		892		(136)			(136)		757	757			
100190694	HAYWARD	CA		01/28/2025		534		(43)			(43)		492	492			
100202779	BAKERSFIELD	CA		03/24/2025		(906)		(10)			(10)	893	(22)		22		22
100189426	DOUGLAS	MI		01/14/2025		159		(36)			(36)	872	995	999	4		4
100190328	HEMPSTEAD	NY		01/22/2025		(865)		(2)			(2)	870	4		(4)		(4)
100192689	JERSEY CITY	NJ		02/10/2025		(847)		(24)			(24)	859	(12)		12		12
100200723	TAMPA	FL		03/11/2025		13		(13)			(13)						
100189319	DAUPHIN ISLAND	AL		01/13/2025		1,000		(84)			(84)		916	916			
100189680	PLANTATION	FL		02/20/2025		(15)		15			15						
100198536	CHESTER	MD		02/28/2025		677		(270)			(270)		407	407			
100199099	STATEN ISLAND	NY		03/03/2025		(14)		(56)			(56)		(70)			70	70
100195402	SAINT GEORGE	UT		02/24/2025		40		(40)			(40)						
100193520	CHESTNUT RIDGE	NY		02/10/2025		128		(63)			(63)	842	907	900	(7)		(7)
100188957	LOS ANGELES	CA		01/09/2025		(502)		(84)			(84)	919	333	426	93		93
100194262	MONMOUTH	OR		02/14/2025		(883)		(64)			(64)	891	(55)		55		55
100201589	SEATTLE	WA		03/13/2025		(924)		(23)			(23)	891	(55)		55		55
100200317	PORTLAND	OR		03/10/2025		25		(25)			(25)						
100189141	BETHEL	ME		01/13/2025		(317)		(58)			(58)	825	450	440	(10)		(10)
100200155	WEBSTER	MA		03/06/2025		(851)		(34)			(34)	859	(26)		26		26
100157045	DOUGLASVILLE	GA		02/20/2025		(476)		(68)			(68)	834	290	295	6		6
100157317	BROOKLYN	NY		02/20/2025		(361)		(91)			(91)	856	404	437	33		33
100192578	DANIA BEACH	FL		02/10/2025		(798)		(7)			(7)	810	4		(4)		(4)
100189512	CORONA	CA		01/15/2025		(761)		(78)			(78)	827	(12)		12		12
100193372	BELLEVILLE	NJ		02/10/2025		919		(2)			(2)		918	918			
100199391	DEERFIELD BEACH	FL		03/05/2025		34		(34)			(34)						
100198441	HICKSVILLE	NY		02/28/2025		201		(201)			(201)						
100177112	DANVILLE	CA		01/16/2025		9,014		(376)			(376)		8,638	8,638			
100188285	MARYSVILLE	WA		01/08/2025		525		14			14		540	540			
100194374	DALLAS	TX		02/14/2025		(758)		(58)			(58)	819	2		(2)		(2)
100194624	FOLSOM	CA		02/21/2025		(433)		(48)			(48)	858	377	430	53		53
100194687	SEMINOLE	FL		02/21/2025		(322)		133			133	819	631	628	(3)		(3)
100193468	CHITTENDEN	VT		02/10/2025		(838)		(32)			(32)	842	(29)		29		29
100192732	CORONA	CA		02/10/2025		(6)		6			6						
100189345	NIPOMO	CA		01/13/2025		509		(101)			(101)	811	1,219	1,218	(1)		(1)
100191289	POMONA	CA		01/30/2025		458		(55)			(55)		403	403			
100192648	SALEM	MA		02/10/2025		(627)		(19)			(19)	807	160		8	(168)	(160)
100200560	MIAMI	FL		03/11/2025		15		(15)			(15)						
100188544	BALDWIN	NY		01/08/2025		452		(3)			(3)		449	449			
100198225	HURRICANE	UT		02/28/2025		(618)		(245)			(245)	830	(33)		33		33

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194160	LA QUINTA	CA		02/14/2025		(301)		(49)			(49)	796	446	450	4		4
100190715	WAKE FOREST	NC		01/27/2025		(327)		(52)			(52)	810	431	448	17		17
100192368	CARSON	CA		02/05/2025		(251)		(37)			(37)	795	506	502	(4)		(4)
100186900	LITTLETON	CO		01/07/2025		495		(54)			(54)		441	441			
100192813	BROOMFIELD	CO		02/10/2025		(3)		3			3						
100202913	TEAGUE	TX		03/24/2025		5		(5)			(5)						
100201004	ANGWIN	CA		03/12/2025		(791)						790	(1)		1		1
100203583	ARELY	AL		03/26/2025		(786)		(2)			(2)	785	(4)		4		4
100192556	MANTECA	CA		02/10/2025		61		(61)			(61)						
100191216	MESA	AZ		01/29/2025		44		(44)			(44)						
100191232	MARSTONS MILLS	MA		01/29/2025		(363)		(128)			(128)	828	337	384	47		47
100202836	OAK ISLAND	NC		03/24/2025		(810)		(9)			(9)	799	(21)		21		21
100193374	RED BANK	NJ		02/10/2025		982		(35)			(35)		948	948			
100190121	JACKSON	NJ		01/21/2025		(320)		(38)			(38)	799	441	462	21		21
100203406	GARDNERVILLE	NV		03/27/2025		(764)		(7)			(7)	767	(3)		3		3
100186080	PORTLAND	OR		01/31/2025		381		142			142		523	523			
100192875	UNION PIER	MI		02/10/2025		(710)		(52)			(52)	759	(3)		3		3
100201458	LYNWOOD	CA		03/12/2025		38		(38)			(38)						
100188282	CHINO	CA		01/08/2025		(309)		(37)			(37)	804	458	504	46		46
100188451	SAN BUENAVENTURA	CA		01/08/2025		(213)		(77)			(77)	728	438	416	(23)		(23)
100192516	VALENCIA	CA		02/10/2025		9,621		(410)			(410)	768	9,979	10,000	21		21
100195360	POMONA	CA		02/24/2025		26		(26)			(26)						
100190085	SEATTLE	WA		01/21/2025		(288)		(33)			(33)	768	446	473	27		27
100192772	QUEEN CREEK	AZ		02/10/2025		1,240		(56)			(56)		1,184	1,184			
100189393	SAN CLEMENTE	CA		01/14/2025		(210)		(37)			(37)	731	484	484			
100194055	PHOENIX	AZ		03/20/2025		14		(14)			(14)						
100177481	PARKER	CO		01/16/2025		10,896		(556)			(556)	729	11,068	11,071	3		3
100157264	FREDERICKSBURG	TX		02/20/2025		398		(78)			(78)		320	320			
100197596	JACKSONS GAP	AL		02/26/2025		(583)		(80)			(80)	688	25		(25)		(25)
100193533	STAMFORD	CT		02/10/2025		898		(48)			(48)		850	850			
100194785	SACRAMENTO	CA		02/21/2025		(202)		(21)			(21)	700	478	465	(13)		(13)
100177633	SUFFERN	NY		01/16/2025		212		(157)			(157)	732	787	795	15	(7)	8
100202983	DUNEDIN	FL		03/24/2025		(676)		5			5	690	19		(19)		(19)
100200235	LUBBOCK	TX		03/07/2025		(676)		(27)			(27)	706	3		(3)		(3)
100194619	MANTECA	CA		02/21/2025		(242)		22			22	735	514	538	24		24
100200421	FOREST HILLS	NY		03/10/2025		26		(26)			(26)						
100192221	CLIFTON	NJ		01/31/2025		714		62			62	709	1,485	1,494	9		9
100177616	ALPINE	CA		01/16/2025		343		(34)			(34)	702	1,011	1,009	(2)		(2)
100198385	NORTH MYRTLE BEACH	SC		02/28/2025		(465)		(218)			(218)	690	6		(6)		(6)
100203347	LONG BEACH	CA		03/27/2025		(740)		(5)			(5)	719	(26)		26		26
100190136	TRACY	CA		01/21/2025		(301)		(32)			(32)	726	394	470	41	36	77
100192982	CRANE HILL	AL		02/10/2025		12		(12)			(12)						
100201060	SAINT LOUIS	MO		03/12/2025		(642)		(16)			(16)	673	15		(15)		(15)
100188922	LOS ANGELES	CA		01/09/2025		857		(121)			(121)		735	735			
100191623	PACIFIC CITY	OR		01/31/2025		(788)		68			68	702	(17)		17		17
100204041	BURLINGTON	MA		03/28/2025		(692)		(4)			(4)	690	(7)		7		7
100191203	ATLANTA	GA		01/29/2025		23		(23)			(23)						
100202399	WEST JORDAN	UT		03/19/2025		17		(17)			(17)						
100193512	NASHUA	NH		02/10/2025		915		(16)			(16)		900	900			
100191031	FEDERAL WAY	WA		01/29/2025		(207)		(68)			(68)	675	400	401	2		2
100192905	HOWELL	NJ		02/10/2025		45		(45)			(45)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188707	BROKEN BOW	OK		01/09/2025		(229)		(31)			(31)	687	427	448	21		21
100177108	ORLANDO	FL		01/16/2025		611		(111)			(111)		500	500			
100188400	HAYWARD	CA		01/08/2025		1,061		(225)			(225)	675	1,511	1,399	12	(124)	(112)
100192484	LA HABRA	CA		02/07/2025		17		(17)			(17)						
100201601	EAGLE MOUNTAIN	UT		03/13/2025		30		(30)			(30)						
100177480	PLANTATION	FL		01/16/2025		851		(146)			(146)		704	704			
100193754	FLUSHING	NY		02/10/2025		(976)		(74)			(74)	816	(234)		234		234
100191242	CORAL SPRINGS	FL		01/29/2025		(679)		(55)			(55)	692	(42)		42		42
100197592	CHICAGO	IL		02/26/2025		120		(120)			(120)						
100157252	RIVERTON	UT		02/20/2025		372		(48)			(48)		323	323			
100188699	EAST STROUDSBURG	PA		01/09/2025		942		(45)			(45)		897	897			
100203413	PROSPER	TX		03/27/2025		(683)		(4)			(4)	665	(23)		23		23
100193334	KINGS BEACH	CA		02/10/2025		872		(29)			(29)	631	1,473	1,472	(1)		(1)
100199347	FRONT ROYAL	VA		03/05/2025		(655)		(29)			(29)	658	(26)		26		26
100190038	FOLSOM	CA		01/21/2025		637		(107)			(107)	650	1,179	1,204	25		25
100188346	HEMPSTEAD	TX		01/08/2025		203		(41)			(41)	624	786	784	(2)		(2)
100198263	RANDOLPH	NJ		02/28/2025		(494)		(204)			(204)	645	(53)		20	33	53
100202440	PLAYA DEL REY	CA		03/20/2025		9		(9)			(9)						
100203260	PACIFIC CITY	OR		03/27/2025		(628)		(5)			(5)	628	(5)		5		5
100157394	BROOKLYN	NY		02/20/2025		(240)		(49)			(49)	663	374	414	40		40
100189754	TYBEE ISLAND	GA		01/21/2025		(152)		(38)			(38)	638	448	467	19		19
100198381	CENTRAL FALLS	RI		02/28/2025		(482)		(213)			(213)	657	(38)		38		38
100202917	SOUTH LAKE TAHOE	CA		03/24/2025		(613)		(9)			(9)	621					
100157129	HOUSTON	TX		02/20/2025		(369)		(21)			(21)	669	279	331	52		52
100189409	KISSIMMEE	FL		01/14/2025		(65)		(124)			(124)	612	423	421	(2)		(2)
100195365	WESLEY CHAPEL	FL		02/24/2025		(519)		(20)			(20)	573	34		(34)		(34)
100198931	LINDENHURST	NY		03/03/2025		(676)		54			54	618	(5)		5		5
100201418	READING	MA		03/12/2025		(658)		3			3	631	(24)		24		24
100192976	NEW LISBON	WI		02/10/2025		(534)		(52)			(52)	609	23	27	3		3
100203676	ZUTPHEN	NLD		03/26/2025		(622)						615	(7)		7		7
100190703	LOS ANGELES	CA		01/28/2025		890		(74)			(74)		815	815			
100193667	SOLON	OH		02/10/2025		(617)		(63)			(63)	643	(38)		38		38
100191204	LOS ANGELES	CA		01/29/2025		(588)		(49)			(49)	961	324	332	8		8
100177607	QUEEN CREEK	AZ		01/16/2025		964		(158)			(158)		806	806			
100188383	PLAIN CITY	OH		01/08/2025		507		(63)			(63)		444	444			
100193721	MCKINNEY	TX		02/10/2025		(639)		(43)			(43)	639	(42)		42		42
100200522	CHICAGO	IL		03/11/2025		27		(27)			(27)						
100157412	LOS ANGELES	CA		02/20/2025		(574)		6			6	581	12		(12)		(12)
100189047	LONG BEACH	CA		01/09/2025		(160)		(117)			(117)	627	350	381	31		31
100189468	HOMESTEAD	FL		01/15/2025		90		(90)			(90)						
100193038	JASPER	TN		02/10/2025		(149)		(35)			(35)	588	404	402	(2)		(2)
100190935	BRENTWOOD	CA		01/28/2025		(39)		(164)			(164)	588	386	384	(1)		(1)
100195322	WEYMOUTH	MA		02/24/2025		(615)		(12)			(12)	605	(22)		22		22
100189088	PALMYRA	VA		01/13/2025		(560)		(69)			(69)	606	(23)		23		23
100157487	TACOMA	WA		02/20/2025		(154)		34			34	576	456	456			
100202887	NORTH MYRTLE BEACH	SC		03/24/2025		(598)		(9)			(9)	590	(18)		18		18
100192755	OCEANSIDE	CA		02/10/2025		(18)		18			18						
100197611	LONG BRANCH	NJ		02/26/2025		(547)		(19)			(19)	568	1		(1)		(1)
100201222	SCOTTSDALE	AZ		03/12/2025		21		(21)			(21)						
100194335	HILTON HEAD ISLAND	SC		02/14/2025		(610)		(35)			(35)	605	(40)		40		40
100194359	NORTON	MA		02/14/2025		(575)		(67)			(67)	603	(40)		40		40

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189275	FORT COLLINS	CO		01/13/2025		(89)		(51)			(51)	582	442	463	21		21
100189733	NEW PT RICHEY	FL		01/21/2025		503		(57)			(57)		446	446			
100188342	FRISCO	TX		01/08/2025		(19)		(62)			(62)	542	460	442	(18)		(18)
100188421	LAND O LAKES	FL		01/08/2025		(131)		(112)			(112)	588	345	374	29		29
100202689	SUWANEE	GA		03/24/2025		6		(6)			(6)						
100190705	WASHINGTON	MO		01/28/2025		423		(57)			(57)	561	927	932	5		5
100200657	SEASIDE	OR		03/11/2025		(540)		(15)			(15)	557	2		(2)		(2)
100177637	GOODYEAR	AZ		01/16/2025		(85)		(133)			(133)	577	360	383	23		23
100191678	LOS ANGELES	CA		02/20/2025		(441)		(42)			(42)	516	33		(33)		(33)
100193030	HUDDLESTON	VA		02/10/2025		(517)		(34)			(34)	554	3		(3)		(3)
100195358	PANAMA CITY BEACH	FL		02/24/2025		(480)		(36)			(36)	533	17		(17)		(17)
100191147	YUCAIPA	CA		01/29/2025		(72)		72			72						
100191061	SAN FRANCISCO	CA		01/29/2025		17		(71)			(71)	579	525	552	27		27
100191311	WOODHAVEN	NY		01/30/2025		486		(97)			(97)		390	390			
100193014	ARVADA	CO		02/10/2025		350		302			302	592	1,244	1,287	43		43
100200365	BIG SKY	MT		03/10/2025		(520)		(18)			(18)	543	5		(5)		(5)
100157184	ISLIP	NY		02/20/2025		(116)		(39)			(39)	550	395	395			
100191471	AMSTERDAM	NLD		01/29/2025													
100191280	PHOENIXVILLE	PA		01/29/2025		505		(44)			(44)		460	460			
100177415	VALLEY HOME	CA		01/16/2025		105		(121)			(121)	538	522	326	(2)	(194)	(196)
100190841	LYNNFIELD	MA		01/27/2025		954		(11)			(11)		942	942			
100194354	BANKS	OR		02/14/2025		(477)		(56)			(56)	535	1		(1)		(1)
100200612	GALVESTON	TX		03/11/2025		(589)		(8)			(8)	568	(28)		28		28
100190236	MORRISTOWN	TN		01/21/2025		(49)		(35)			(35)	542	458	465	6		6
100202677	MANDEVILLE	LA		03/24/2025		(619)		(6)			(6)	580	(45)		45		45
100186027	SAN DIEGO	CA		01/31/2025		(139)		124			124	525	510	502	(8)		(8)
100181496	TEMPE	AZ		01/09/2025		424		(55)			(55)	537	906	904	(2)		(2)
100188996	CUTLER BAY	FL		01/09/2025		(14)		(72)			(72)	532	446	446			
100192670	DRAPER	UT		02/10/2025		(44)		(36)			(36)	563	484	519	35		35
100195311	KAMAS	UT		02/24/2025		26		(26)			(26)						
100177128	NOVATO	CA		01/16/2025		424		(106)			(106)	526	844	846	1		1
100204129	CALABASAS	CA		03/28/2025		(552)		(1)			(1)	539	(14)		14		14
100189336	ANAHEIM	CA		01/13/2025		7,011		(130)			(130)		6,881	6,881			
100202971	BELLAIRE	TX		03/24/2025		(494)		(7)			(7)	512	12		(12)		(12)
100191266	UPTON	MA		01/29/2025		(468)		(34)			(34)	513	12		(12)		(12)
100188398	MILLEDGEVILLE	GA		01/08/2025		(25)		(62)			(62)	526	440	439	(1)		(1)
100201001	DESTIN	FL		03/12/2025		(550)		(6)			(6)	540	(16)		16		16
100192754	MANTECA	CA		02/10/2025		(533)		(21)			(21)	537	(17)		17		17
100189697	THORNTON	CO		02/20/2025		(439)		(38)			(38)	497	20		(20)		(20)
100195534	PACIFIC BEACH	WA		03/27/2025		(502)		(5)			(5)	512	4		(4)		(4)
100190853	RALEIGH	NC		01/27/2025		944		(37)			(37)		906	906			
100202742	LONG BEACH	CA		03/24/2025		9		(9)			(9)						
100189768	MANASSAS	VA		01/21/2025		50,756		(786)			(786)	515	50,486	50,489	3		3
100194362	PASO ROBLES	CA		02/14/2025		(458)		(57)			(57)	516	1		(1)		(1)
100189530	RANCHO CUCAMONGA	CA		01/15/2025		(442)		(62)			(62)	506	2		(2)		(2)
100194145	BOTHELL	WA		02/14/2025		(15)		(55)			(55)	508	437	437	(1)		(1)
100203461	BELLINGHAM	WA		03/27/2025		(491)		(4)			(4)	502	8		(8)		(8)
100192536	HENDERSON	NV		02/10/2025		42		(42)			(42)						
100189337	HINGHAM	MA		01/13/2025		37		(58)			(58)	494	473	462	(11)		(11)
100203931	CORAL SPRINGS	FL		03/28/2025		3		(3)			(3)						
100189478	YARDLEY	PA		01/15/2025		441		(36)			(36)		405	405			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201708	NUTLEY	NJ		03/18/2025		(554)		(4)			(4)	523	(34)		34		34
100188405	SURF CITY	NC		01/08/2025		11		(58)			(58)	477	430	415	(15)		(15)
100157084	CALDWELL	NJ		02/20/2025		(27)		(36)			(36)	478	415	402	(13)		(13)
100188635	WESTFIELD	IN		02/10/2025		672		(47)			(47)	525	1,150	1,182	32		32
100181385	LOUISVILLE	KY		01/09/2025		31		(105)			(105)	474	400	385	(15)		(15)
100202504	SAN DIEGO	CA		03/21/2025		(344)		(13)			(13)	494	137		2	(139)	(137)
100189483	BELLMORE	NY		01/15/2025		(395)		(71)			(71)	476	11		(11)		(11)
100198983	ESCONDIDO	CA		02/28/2025		(234)		(246)			(246)	482	3		(3)		(3)
100195315	PASO ROBLES	CA		02/24/2025		(495)		(14)			(14)	497	(12)		12		12
100193567	SEASIDE	CA		02/10/2025		455		(5)			(5)	479	929	924	(4)		(4)
100189431	STATEN ISLAND	NY		01/14/2025		(52)		(37)			(37)	499	410	427	17		17
100202456	FORT MYERS	FL		03/20/2025		10		(10)			(10)						
100191605	WINDSOR	CO		01/31/2025		(172)		52			52	501	381	408	28	(1)	27
100186170	ORANGE	CA		02/10/2025		(496)		(9)			(9)	491	(14)		14		14
100201326	BONITA SPRINGS	FL		03/12/2025		30		(30)			(30)						
100201969	LEHI	UT		03/18/2025		(615)		(13)			(13)	469	(159)		(12)	171	159
100202942	OCEAN VIEW	DE		03/24/2025		(495)		(5)			(5)	487	(13)		13		13
100191805	CLIFTON	NJ		01/31/2025		(224)		131			131	477	383	383			
100189727	LOXAHATCHEE	FL		01/21/2025		(66)		(42)			(42)	486	378	391	13		13
100189902	PLAIN CITY	OH		01/21/2025		(23)		(48)			(48)	483	412	424	12		12
100177521	MIAMI BEACH	FL		01/16/2025		1,006		(63)			(63)		943	943			
100193389	FLY CREEK	NY		02/10/2025		827		(46)			(46)		781	781			
100201583	MIDLOTHIAN	VA		03/13/2025		(496)		(1)			(1)	480	(16)		16		16
100188685	WHITTIER	NC		01/09/2025		384		(68)			(68)	472	789	803	14		14
100199319	LAGUNA NIGUEL	CA		03/05/2025		(423)		(33)			(33)	456					
100198231	SEATTLE	WA		02/28/2025		(279)		(209)			(209)	471	(17)		17		17
100200336	ROANOKE RAPIDS	NC		03/10/2025		(479)		(25)			(25)	477	(27)		27		27
100192352	COMPTON	CA		02/05/2025		(70)		(93)			(93)	455	292	289	(3)		(3)
100192220	HILLSIDE	NJ		01/31/2025		1,105		50			50	455	1,610	1,608	(3)		(3)
100201818	VANCOUVER	WA		03/18/2025		(474)		(13)			(13)	469	(19)		19		19
100191530	UNITED KINGDOM	GBR		01/29/2025		(280)						467	187	214	27		27
100190209	COVINA	CA		01/21/2025		667		(97)			(97)	437	1,007	997	(10)		(10)
100192681	SEASIDE	OR		02/10/2025		(347)		(71)			(71)	432	14		(14)		(14)
100194215	MIAMI	FL		02/14/2025		(429)		(76)			(76)	476	(30)		30		30
100188947	MURRAY	UT		01/09/2025		14		(15)			(15)	440	439	436	(3)		(3)
100195668	FLORENCE	OR		02/24/2025		(57)		(12)			(12)	475	406	437	32		32
100189126	MENIFEE	CA		01/13/2025		483		(24)			(24)		459	459			
100193397	SEASIDE HEIGHTS	NJ		02/10/2025		(47)		47			47						
100189883	ROME CITY	IN		01/21/2025		(16)		(71)			(71)	460	374	388	19	(4)	14
100177396	WESLEY CHAPEL	FL		01/16/2025		201,665		(9,910)			(9,910)	461	192,216	192,236	20		20
100202740	NEW HOPE	PA		03/24/2025		(454)		(9)			(9)	452	(11)		11		11
100157238	DRAPER	UT		02/20/2025		2,448		(130)			(130)	428	2,746	2,737	(9)		(9)
100203126	MESA	AZ		03/27/2025		(413)		(7)			(7)	428	8		(8)		(8)
100189867	MARRIOTTSVILLE	MD		01/21/2025		482		(87)			(87)		395	395			
100194487	ALISO VIEJO	CA		02/14/2025		59		(59)			(59)						
100203962	ST CHARLES	IL		03/28/2025		(425)		(4)			(4)	431	2		(2)		(2)
100194013	ROWLETT	TX		02/11/2025		28		(28)			(28)						
100177475	JACKSON	NJ		01/16/2025		1,007		(86)			(86)	445	1,366	1,383	17		17
100186912	NAPA	CA		01/07/2025		548		(69)			(69)		479	479			
100191419	ROTTERDAM	NLD		01/29/2025		(389)						408	19		(19)		(19)
100188915	ORLANDO	FL		01/09/2025		(63)		(29)			(29)	442	350	362	13		13

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203925	LA JOLLA	CA		03/28/2025		2		(2)			(2)						
100194005	LOS ANGELES	CA		02/11/2025		(26)		(43)			(43)	434	366	377	11		11
100203237	GLENDALE	AZ		03/27/2025		(415)		(3)			(3)	420	2		(2)		(2)
100201992	MODESTO	CA		03/18/2025		(358)		(18)			(18)	394	18		(18)		(18)
100201853	WRIGHTWOOD	CA		03/18/2025		(392)		(11)			(11)	404	2		(2)		(2)
100194370	LATHROP	CA		02/14/2025		(353)		(57)			(57)	408	(2)		2		2
100202929	JOSEPH	OR		03/24/2025		(465)		(7)			(7)	440	(32)		32		32
100157176	CLEVELAND	TN		02/20/2025		46		4			4	421	471	486	16		16
100194546	FORT LAUDERDALE	FL		02/14/2025		(357)		(32)			(32)	397	8		(8)		(8)
100201754	MIAMI BEACH	FL		03/18/2025		(456)		(12)			(12)	437	(30)		30		30
100177564	AUSTIN	TX		01/16/2025		479		(119)			(119)	436	796	828	32		32
100201855	N CAPE MAY	NJ		03/18/2025		(391)		(3)			(3)	398	3		(3)		(3)
100201459	LONG BEACH	CA		03/12/2025		(409)		(18)			(18)	415	(13)		13		13
100189690	HENDERSON	NV		02/20/2025		52		(52)			(52)						
100201053	SEVIERVILLE	TN		03/12/2025		(389)		(13)			(13)	401	(1)		1		1
100190654	VENICE	FL		01/28/2025		20		(44)			(44)	402	378	382	4		4
100204092	HESPERIA	CA		03/28/2025		(417)		(4)			(4)	408	(13)		13		13
100201026	NAPERVILLE	IL		03/12/2025		(406)		(15)			(15)	408	(13)		13		13
100194492	LAKE WORTH BEACH	FL		02/14/2025		(306)		(68)			(68)	381	7		(7)		(7)
100192603	SEATTLE	WA		02/10/2025		2		(2)			(2)						
100197640	LOS ANGELES	CA		02/26/2025		(384)		(40)			(40)	407	(17)		17		17
100188467	MOUNTAIN HOUSE	CA		01/08/2025		81		(111)			(111)	387	356	354	(2)		(2)
100192997	LAKE OZARK	MO		02/10/2025		(372)		(47)			(47)	404	(15)		15		15
100157513	FORT LAUDERDALE	FL		02/20/2025		4,196		1,305			1,305		5,500	5,500			
100195309	RIVERSIDE	CA		02/24/2025		(410)		(33)			(33)	414	(29)		29		29
100192927	SOUTH KINGSTOWN	RI		02/10/2025		24		(24)			(24)						
100157218	HOMESTEAD	FL		02/20/2025		(18)		(58)			(58)	396	321	334	12		12
100190460	SPRING	TX		01/24/2025		68		(85)			(85)	378	361	359	(2)		(2)
100203899	BROOKFIELD	CT		03/28/2025		(400)		(3)			(3)	391	(12)		12		12
100177111	MT ARLINGTON	NJ		01/16/2025		483		(85)			(85)	405	804	829	25		25
100198404	MILTON	MA		02/28/2025		(161)		(243)			(243)	390	(14)		14		14
100190758	PROSPER	TX		01/27/2025		406		(118)			(118)	376	665	667	2		2
100192525	N MYRTLE BCH	SC		02/10/2025		31		(31)			(31)						
100195312	DEDHAM	MA		02/24/2025		(380)		(14)			(14)	384	(10)		10		10
100203220	MIAMI	FL		03/27/2025		5		(5)			(5)						
100192507	MERIDIAN	ID		02/07/2025		69		(69)			(69)						
100189747	TULARE	CA		01/21/2025		81		(78)			(78)	353	356	342	(14)		(14)
100188946	READING	MA		01/09/2025		40		(20)			(20)	353	373	361	(13)		(13)
100203328	SEATTLE	WA		03/27/2025		(387)		(4)			(4)	379	(12)		12		12
100193377	DEMAREST	NJ		02/10/2025		2,817		61			61		2,878	2,878			
100202638	LYNNWOOD	WA		03/24/2025		4		(4)			(4)						
100191736	CLIFTON	CO		02/20/2025		(314)		(53)			(53)	365	(1)		1		1
100200363	NICHOLSON	GA		03/10/2025		17		(17)			(17)						
100200616	SUPERIOR	CO		03/11/2025		(18)		18			18						
100189962	GEORGETOWN	TX		01/21/2025		35		(78)			(78)	399	357	401	51	(6)	45
100195378	BERLIN	MD		02/24/2025		14		(14)			(14)						
100190953	LEWES	DE		01/28/2025		545		(114)			(114)	341	772	762	(10)		(10)
100200730	CHINO	CA		03/11/2025		11		(11)			(11)						
100200442	ONTARIO	CA		03/10/2025		(328)		(18)			(18)	346	1		(1)		(1)
100198529	OCEAN CITY	MD		02/28/2025		11,092		(661)			(661)	360	10,791	10,802	11		11
100202358	PORTLAND	OR		03/19/2025		(366)		(5)			(5)	359	(11)		11		11

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190989	CAMPBELL	CA		01/28/2025		(444)		79			79	356	(9)		9		9
100195533	APOPKA	FL		03/27/2025		(349)		(3)			(3)	349	(2)		2		2
100191663	HOLLISTER	CA		01/31/2025		(36)		81			81	321	366	346	(20)		(20)
100190825	MANTECA	CA		01/27/2025		571		(57)			(57)	352	866	875	9		9
100201873	COCONUT CREEK	FL		03/18/2025		(356)		(17)			(17)	358	(16)		16		16
100202519	BALDWIN	NY		03/21/2025		(386)		(9)			(9)	368	(27)		33	(5)	27
100192723	JUPITER	FL		02/10/2025		(258)		(46)			(46)	320	16		(16)		(16)
100157247	MIRAMAR	FL		02/20/2025		55		(63)			(63)	337	328	330	2		2
100203477	MANTECA GREEN	CA		03/26/2025		(350)		1			1	336	(12)		12		12
100195404	DALLAS	TX		02/24/2025		229		(18)			(18)	303	514	498	(15)		(15)
100199332	ATHOL	ID		03/05/2025		(287)		(24)			(24)	314	4		(4)		(4)
100188619	LANCASTER	CA		02/10/2025		54		(54)			(54)						
100189960	ELK HORN	KY		01/21/2025		444		(14)			(14)		431	431			
100192832	WILTON MANORS	FL		02/10/2025		(276)		(42)			(42)	315	(3)		3		3
100201216	OAKLAND	CA		03/12/2025		(296)		(33)			(33)	320	(10)		10		10
100193713	MCCALL	ID		02/10/2025		(266)		(44)			(44)	311	2		(2)		(2)
100198514	BALTIMORE	MD		02/28/2025		647		(247)			(247)		400	400			
100201143	BROKEN BOW	OK		03/12/2025		(325)		(30)			(30)	329	(25)		25		25
100201565	PEARLAND	TX		03/13/2025		(307)		(32)			(32)	320	(18)		18		18
100192468	WANAQUE	NJ		02/07/2025		(262)		(60)			(60)	311	(11)		11		11
100191369	MARGATE	FL		01/30/2025		411		(93)			(93)		318	318			
100192975	SEATTLE	WA		02/10/2025		(335)		(3)			(3)	317	(22)		22		22
100192724	ENGLEWOOD	FL		02/10/2025		(272)		(17)			(17)	290	1		(1)		(1)
100157032	HAYWARD	CA		02/20/2025		77		(33)			(33)	285	329	326	(3)		(3)
100202681	BELLINGHAM	WA		03/24/2025		(258)		(2)			(2)	274	14		(14)		(14)
100201251	MARION	MA		03/12/2025		(294)		11			11	286	2		(2)		(2)
100193662	KISSIMMEE	FL		02/10/2025		195		(36)			(36)	265	424	422	(2)		(2)
100190856	ORANGE BEACH	AL		01/27/2025		899		(108)			(108)		791	791			
100200997	YONKERS	NY		03/12/2025		26		(26)			(26)						
100192697	MINERAL	VA		02/10/2025		462		(50)			(50)		412	412			
100188339	CHICAGO	IL		01/08/2025		222		(74)			(74)	274	422	422			
100192620	RICHARDSON	TX		02/10/2025		(274)		(37)			(37)	292	(19)		19		19
100157277	NEW FRANKLIN	OH		02/20/2025		57		(8)			(8)	252	301	286	(15)		(15)
100177037	EVERETT	WA		01/16/2025		465		(72)			(72)	271	664	671	7		7
100198455	LAKE MARY	FL		02/28/2025		(43)		(227)			(227)	269	(1)		1		1
100190746	WHITTIER	CA		01/27/2025		136		(65)			(65)	277	348	358	10		10
100194592	CLOVIS	CA		03/28/2025		(272)		(1)			(1)	270	(3)		3		3
100189341	GROVER BEACH	CA		01/13/2025		193		(66)			(66)	277	403	434	30		30
100194216	MIAMI	FL		02/14/2025		74		(74)			(74)						
100191254	LOS ANGELES	CA		01/29/2025		103		(41)			(41)	276	338	352	14		14
100202658	LAKEWOOD	NJ		03/24/2025		5		(5)			(5)						
100157342	PLANT CITY	FL		02/20/2025		370		(57)			(57)		313	313			
100177611	PORT CHARLOTTE	FL		01/16/2025		723		(126)			(126)		598	598			
100188408	MESA	AZ		01/08/2025		485		(86)			(86)		399	399			
100202545	SUPPLY	NC		03/21/2025		7		(7)			(7)						
100194259	LAWRENCE	KS		02/14/2025		(213)		(47)			(47)	248	(12)		12		12
100200528	SOMERVILLE	MA		03/11/2025		(27)		27			27						
100201978	PLAIN CITY	UT		03/18/2025		10		(10)			(10)						
100192962	HEBER CITY	UT		02/10/2025		(55)		55			55						
100198527	GLENN DALE	MD		02/28/2025		237		(237)			(237)						
100189650	NORTH CHESTERFIELD	VA		01/17/2025		262		(72)			(72)	223	413	406	(7)		(7)

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186167	CARSON	CA		02/10/2025		43		(43)			(43)						
100193993	INGLEWOOD	CA		02/11/2025		444		(72)			(72)		373	373			
100201376	NATIONAL CITY	CA		03/12/2025		(201)		(9)			(9)	208	(1)		1		1
100191772	NEWARK	NJ		01/31/2025		91		81			81	203	375	376	1		1
100201915	CLAYTON	NC		03/18/2025		(184)		(15)			(15)	199	1		(1)		(1)
100202710	MANTECA	CA		03/24/2025		(179)		(8)			(8)	191	4		(4)		(4)
100188884	WAIANAE	HI		01/09/2025		(200)		22			22	187	9		(9)		(9)
100177209	EASTVALE	CA		01/16/2025		927		(120)			(120)		807	807			
100198295	EDGEWOOD	WA		02/28/2025		423		(221)			(221)	205	407	434	27		27
100203513	CHERRY HILL	NJ		03/26/2025		(178)		(3)			(3)	181	1		(1)		(1)
100194347	WOBURN	MA		02/14/2025		(163)		(40)			(40)	191	(12)		12		12
100195310	POULSBO	WA		02/24/2025		33		(19)			(19)		14	14			
100177527	MONROE	NY		01/16/2025		948		(80)			(80)		867	867			
100199262	BROOKLYN	NY		03/05/2025		18		(18)			(18)						
100188829	MONTCLAIR	CA		01/09/2025		37		(37)			(37)						
100202915	CLAYTON	GA		03/24/2025		(2)		2			2						
100195353	SOUTH LAKE TAHOE	CA		02/24/2025		22		(22)			(22)						
100189089	MESA	AZ		01/13/2025		(97)		(44)			(44)	133	(9)		9		9
100194667	ANCHORAGE	AK		02/21/2025		474		3			3		477	477			
100194165	SOUTH MIAMI	FL		02/14/2025		455		(51)			(51)		405	405			
100157081	SADDLE BROOK	NJ		02/20/2025		214		(20)			(20)	122	316	346	(3)	33	30
100201460	LOS ANGELES	CA		03/12/2025		(1)		1			1						
100191155	GONZALES	CA		01/29/2025		68		(68)			(68)						
100203954	ROSEVILLE	CA		03/28/2025		2		(2)			(2)						
100192342	WEST COVINA	CA		02/05/2025		(1,207)		1,608			1,608		402	402			
100200404	KINGS BEACH	CA		03/10/2025		(3)		3			3						
100198227	MIAMI	FL		02/28/2025		247		(247)			(247)						
100191787	VISTA	CA		01/31/2025		220		75			75		294	294			
100203701	ARNHEM	NLD		03/26/2025													
100203215	AVON	CO		03/27/2025		5		(5)			(5)						
100199972	LA HABRA	CA		03/06/2025		19		(19)			(19)						
100194416	NORTH HOLLYWOOD	CA		02/14/2025		68		(68)			(68)						
100177065	FORT LAUDERDALE	FL		01/16/2025		1,291		(84)			(84)		1,207	1,207			
100199610	KENTFIELD	CA		03/05/2025		55		(55)			(55)						
100191690	PITTSBURG	CA		02/20/2025		42		(42)			(42)						
100177028	BETHANY BEACH	DE		01/16/2025		896		(59)			(59)		837	837			
100192722	MANTECA	CA		02/10/2025		41		(41)			(41)						
100188460	NAGS HEAD	NC		01/08/2025		461		(84)			(84)		376	376			
100190365	YONKERS	NY		01/22/2025		12		(12)			(12)						
100195307	SNEADS FERRY	NC		02/24/2025		23		(23)			(23)						
100192396	WOODBURN	OR		02/07/2025		330		(126)			(126)		204	204			
100193663	SAINT PETERSBURG	FL		02/10/2025		70		(70)			(70)						
100188710	PIGEON FORGE	TN		01/09/2025		446		(49)			(49)		397	397			
100189732	FRESNO	CA		01/21/2025		352		(33)			(33)		318	318			
100201055	EVERETT	WA		03/12/2025		7		(7)			(7)						
100204056	SOUTH EL MONTE	CA		03/28/2025		4		(4)			(4)						
100194101	BRENTWOOD	TN		02/14/2025		25		(25)			(25)						
100195313	PORT TOWNSEND	WA		02/24/2025		10		(10)			(10)						
100192841	MIAMI	FL		02/10/2025		16		(16)			(16)						
100189074	MARGATE CITY	NJ		01/13/2025		42		(42)			(42)						
100201553	HAYES	VA		03/13/2025		5		(5)			(5)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100191257	BEAUMONT	CA		01/29/2025		86		(86)			(86)						
100189123	MOUNTAIN HOUSE	CA		01/13/2025		(184,020)		375			375	185,793	2,147	1,336	(811)		(811)
100203404	CINCINNATI	OH		03/27/2025		5		(5)			(5)						
100193050	PITTSBURGH	PA		02/10/2025		32		(32)			(32)						
100200492	LOXAHATCHEE	FL		03/11/2025		(31,134)		56			56	31,116	39		(39)		(39)
100199981	VAIL	CO		03/06/2025		17		(17)			(17)						
100189405	RIVERSIDE	CA		01/14/2025		(629)		1,016			1,016		387	387			
100203429	NIPOMO	CA		03/27/2025		5		(5)			(5)						
100186965	WILMINGTON	DE		01/07/2025		1,374		(255)			(255)		1,119	1,119			
100194756	CLEARWATER BEACH	FL		02/21/2025		455		(12)			(12)		444	444			
100202679	NASHVILLE	TN		03/24/2025													
100190074	SPOKANE VALLEY	WA		01/21/2025		412		(36)			(36)		376	376			
100201181	KODAK	TN		03/12/2025		27		(27)			(27)						
100195465	MOUNTAIN HOUSE	CA		02/24/2025		(120)		120			120						
100190675	DANIA BEACH	FL		01/28/2025		486		11			11		497	497			
100194429	SAINT LOUIS	MO		02/14/2025		39		(39)			(39)						
100193516	NEW ROCHELLE	NY		02/10/2025		790		(38)			(38)		752	752			
100200731	MARYSVILLE	WA		03/11/2025		15		(15)			(15)						
100189647	OXNARD	CA		01/17/2025		385		(37)			(37)		348	348			
100202586	LITTLETON	CO		03/21/2025		16		(16)			(16)						
100199020	SONOMA	CA		02/28/2025		159		(159)			(159)						
100177449	MIAMI	FL		01/16/2025		945		(75)			(75)		870	870			
100189673	SIMI VALLEY	CA		01/17/2025		430		(89)			(89)		341	341			
100201707	JAMESPORT	NY		03/18/2025		19		(19)			(19)						
100186154	TEMPE	AZ		02/10/2025		46		(46)			(46)						
100193029	TWIN FALLS	ID		02/10/2025		415		(23)			(23)		392	392			
100191634	S LAKE TAHOE	CA		01/31/2025		(36)		36			36						
100192971	COVINGTON	WA		02/10/2025		(31)		31			31						
100189706	WESLEY CHAPEL	FL		02/20/2025		35		(35)			(35)						
100191141	SOUTH PORTLAND	ME		01/29/2025		427		(31)			(31)		396	396			
100201107	SAN DIEGO	CA		03/12/2025		26		(26)			(26)						
100202630	THONOTOSASSA	FL		03/24/2025		1		(1)			(1)						
100190146	EAGLE	ID		01/21/2025		(112,244)		42			42	113,268	1,067	1,067			
100194301	YUCAIPA	CA		02/14/2025		59		(59)			(59)						
100200402	DAVIDSON	NC		03/10/2025		18		(18)			(18)						
100188379	LUCK	WI		01/08/2025		500		(76)			(76)		424	424			
100177366	WORCESTER	MA		01/16/2025		(110,167)		(101)			(101)	110,824	556	556			
100203144	PROVIDENCE	RI		03/27/2025		5		(5)			(5)						
100202533	BRUNSWICK	MD		03/21/2025		6		(6)			(6)						
100194265	KEIZER	OR		02/14/2025		58		(58)			(58)						
100200713	ATLANTIC BEACH	NC		03/11/2025		11		(11)			(11)						
100188414	MOUNT PLEASANT	UT		01/08/2025		461		(79)			(79)		382	382			
100157229	WINTER GARDEN	FL		02/20/2025		417		(24)			(24)		393	393			
100186969	CHULA VISTA	CA		01/07/2025		477		(50)			(50)		428	428			
100189475	STATEN ISLAND	NY		01/15/2025		465		(53)			(53)		412	412			
100198294	BLOOMFIELD	NJ		02/28/2025		201		(201)			(201)						
100191814	SHERWOOD	OR		01/31/2025		(100)		100			100						
100189812	BIG BEAR LAKE	CA		01/21/2025		828		(46)			(46)		782	782			
100192238	CHICAGO	IL		01/31/2025		1,125		15			15		1,140	1,140			
100190724	BURBANK	CA		01/27/2025		445		(101)			(101)		344	344			
100201468	LITTLEROCK	CA		03/12/2025		13		(13)			(13)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203335	SEMINOLE	FL		03/27/2025		5		(5)			(5)						
100157012	CAPE MAY	NJ		02/20/2025		358		(9)			(9)		349	349			
100191588	MANTECA	CA		01/31/2025		324		44			44		368	368			
100202381	YUCAIPA	CA		03/19/2025		19		(19)			(19)						
100202910	APPLING	GA		03/24/2025		9		(9)			(9)						
100189562	MANTECA	CA		01/16/2025		446		(78)			(78)		368	368			
100186073	HUTTO	TX		01/31/2025		572		(99)			(99)		474	474			
403023062	NEW HAVEN	CT		03/06/2025		2,527		(2,527)			(2,527)						
100188870	HAYWARD	CA		01/09/2025		449		(23)			(23)		426	426			
100203942	PONDERAY	ID		03/28/2025		4		(4)			(4)						
100177143	SWARTZ CREEK	MI		01/16/2025		(1,256)		1,655			1,655		399	399			
100202944	MONETA	VA		03/24/2025		5		(5)			(5)						
100188862	HIGHLAND	CA		01/09/2025		879		(128)			(128)		751	751			
100194134	MILPITAS	CA		02/14/2025		462		(44)			(44)		417	417			
100192894	WILMINGTON	NC		02/10/2025		44		(44)			(44)						
100200462	SYLMAR	CA		03/10/2025		4		(4)			(4)						
100203555	MONROE	WA		03/26/2025		2		(2)			(2)						
100201165	MCCALL	ID		03/12/2025		17		(17)			(17)						
100202812	WARREN	NJ		03/24/2025		10		(10)			(10)						
100201854	LAS VEGAS	NV		03/18/2025		12		(12)			(12)						
100201944	KENNETT SQ	PA		03/18/2025		10		(10)			(10)						
100189772	GALVESTON	TX		01/21/2025		421		(39)			(39)		382	382			
100195301	FORT MILL	SC		02/24/2025		33		(33)			(33)						
100191775	MIAMI	FL		01/31/2025		227		57			57		284	284			
100195308	FLAGSTAFF	AZ		02/24/2025		11		(11)			(11)						
100198301	FOUNTAIN HILLS	AZ		02/28/2025		212		(212)			(212)						
100202966	SCITUATE	MA		03/24/2025		(93,705)		(6)			(6)	93,711					
100190920	NATIONAL CITY	CA		01/28/2025		358		238			238		596	596			
100177414	FAYETTEVILLE	GA		01/16/2025		748		(128)			(128)		620	620			
100191360	LOS ANGELES	CA		01/30/2025		481		(90)			(90)		391	391			
100200583	SPOKANE VALLEY	WA		03/11/2025		(5)		5			5						
100200576	SPOKANE VALLEY	WA		03/11/2025		(5)		5			5						
100202496	QUEEN CREEK	AZ		03/21/2025		(50)		50			50						
100188479	BEAR CREEK	NC		01/08/2025		452		(82)			(82)		370	370			
100193013	CHURCH CREEK	MD		02/10/2025		30		(30)			(30)						
100188606	QUEEN CREEK	AZ		02/10/2025		333		(75)			(75)		258	258			
100188471	NASHVILLE	TN		01/08/2025		482		(95)			(95)		387	387			
100188886	SAN DIEGO	CA		01/09/2025		623		(145)			(145)		478	478			
100190757	WESTWORTH VILLAGE	TX		01/27/2025		4,454		(266)			(266)		4,188	4,188			
100195663	PALMDALE	CA		02/24/2025		21		(21)			(21)						
100177577	FLUSHING	NY		01/16/2025		939		(147)			(147)		792	792			
100189480	MIAMI	FL		01/15/2025		852		97			97		949	949			
100201178	GLENDALE	AZ		03/12/2025		27		(27)			(27)						
100177528	KEY LARGO	FL		01/16/2025		937		(38)			(38)		899	899			
100201714	HURRICANE	UT		03/18/2025		(1,280)		1,280			1,280						
100191358	STUART	FL		01/30/2025		476		(61)			(61)		415	415			
100177354	BEAUMONT	CA		01/16/2025		764		(116)			(116)		648	648			
100177394	WALLINGFORD	CT		01/16/2025		906		(138)			(138)		768	768			
100189984	BEAUFORT	NC		01/21/2025		446		22			22		468	468			
100202666	MARLTON	NJ		03/24/2025		4		(4)			(4)						
100202724	AVALON	NJ		03/24/2025		6		(6)			(6)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192805	MANTECA	CA		02/10/2025		454		11			11		464	464			
100189318	LA JOLLA	CA		01/13/2025		483		(29)			(29)		454	454			
100177373	DANA POINT	CA		01/16/2025		60		(60)			(60)						
100201732	PHOENIX	AZ		03/18/2025		1		(1)			(1)						
100190195	MAPLE VALLEY	WA		01/21/2025		667		(110)			(110)		557	557			
100191462	OOIJ	NLD		01/29/2025													
100197744	AALSMEER	NLD		02/26/2025													
100203681	OVERASSELT	NLD		03/26/2025													
100192717	AUSTIN	TX		02/10/2025		18		(18)			(18)						
100191239	WINCHESTER	CA		01/29/2025		1,882		(109)			(109)		1,774	1,774			
100157021	ONTARIO	CA		02/20/2025		27		(27)			(27)						
100194616	DALLAS	TX		02/21/2025		483		75			75		559	559			
100194147	MURRIETA	CA		02/14/2025		435		(44)			(44)		391	391			
100201113	LOS ANGELES	CA		03/12/2025		16		(16)			(16)						
100177437	NORTH PALM BEACH	FL		01/16/2025		5,146		(355)			(355)		4,791	4,791			
100194740	SUNRIVER	OR		02/21/2025		424		5			5		430	430			
100197733	HAARLEM	NLD		02/26/2025													
100200220	CHICAGO	IL		03/07/2025		(73,304)		(29)			(29)	73,744	411		(411)		(411)
100198311	HOUSTON	TX		02/28/2025		228		(228)			(228)						
100195298	MILLCREEK	UT		02/24/2025		36		(36)			(36)						
100188989	GALVESTON	TX		01/09/2025		482		(67)			(67)		415	415			
100177307	FLAGSTAFF	AZ		01/16/2025		868		(69)			(69)		799	799			
100202906	CHESTER	MD		03/24/2025		8		(8)			(8)						
100201547	INGLEWOOD	CA		03/13/2025		(88,177)		(20)			(20)	88,662	465		(465)		(465)
100157128	BLAINE	TN		02/20/2025		300		(21)			(21)		279	279			
100200348	SURF CITY	NC		03/10/2025		(6)		6			6						
100192756	MOUNTAIN GREEN	UT		02/10/2025		(13,489)		(32)			(32)	13,521					
100201564	MANSFIELD	TX		03/13/2025		(1,882)		1,882			1,882						
100201676	SAINT PETERSBURG	FL		03/13/2025		9		(9)			(9)						
100198269	HOWELL	NJ		02/28/2025		(86,747)		(226)			(226)	87,453	481		(481)		(481)
100189256	WESTERLY	RI		01/13/2025		657		(84)			(84)		573	573			
100177610	CHELSEA	AL		01/16/2025		556		(66)			(66)		490	490			
100193504	GIG HARBOR	WA		02/10/2025		795		(68)			(68)		727	727			
100200456	MIAMI	FL		03/10/2025		43		(43)			(43)						
100195595	ROSLINDALE	MA		02/24/2025		435		(57)			(57)		378	378			
100195306	OREM	UT		02/24/2025		14		(14)			(14)						
100200476	MONTGOMERY	TX		03/10/2025		6		(6)			(6)						
100192452	HOUSTON	TX		02/07/2025		57		(57)			(57)						
100188450	HEBER CITY	UT		01/08/2025		439		(59)			(59)		380	380			
100176983	MIAMI	FL		01/16/2025		870		(94)			(94)		777	777			
100203316	DRAPER	UT		03/27/2025		4		(4)			(4)						
100203386	LEHI	UT		03/27/2025		4		(4)			(4)						
100192973	BELLINGHAM	WA		02/10/2025		48		(48)			(48)						
100203152	JUPITER	FL		03/27/2025		7		(7)			(7)						
100194469	FRESNO	CA		02/14/2025		28		(28)			(28)						
100201947	HUNT VALLEY	MD		03/18/2025		14		(14)			(14)						
100188631	WINCHESTER	VA		02/10/2025		32		(32)			(32)						
100193035	NEW PORT RICHEY	FL		02/10/2025		49,208		(1,459)			(1,459)		47,749	47,749			
100203950	ASHEVILLE	NC		03/28/2025		(1)		1			1						
100201573	FOUNTAIN VALLEY	CA		03/13/2025		19		(19)			(19)						
100201833	AGOURA HILLS	CA		03/18/2025		18		(18)			(18)						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188280	ATLANTA	GA		01/08/2025		412		114			114		526	526			
100195532	CARSON CITY	NV		03/27/2025		4		(4)			(4)						
100194508	EVERETT	WA		02/14/2025		52		(52)			(52)						
100195398	CHARLESTON	SC		02/24/2025		10		(10)			(10)						
100191223	LOS ANGELES	CA		01/29/2025		57		(57)			(57)						
100201493	MIAMI BEACH	FL		03/12/2025		19		(19)			(19)						
100197694	UNITED KINGDOM	GBR		02/28/2025													
100189762	NEW BUFFALO	MI		01/21/2025		431		(36)			(36)		395	395			
100197529	GLOUCESTER	MA		02/26/2025		80		(80)			(80)						
100189293	DAVIS	CA		01/13/2025		466		(84)			(84)		382	382			
100195658	MARLBOROUGH	MA		02/24/2025		524		(26)			(26)		498	498			
100200333	LAKE ALMANOR	CA		03/10/2025		26		(26)			(26)						
100201260	LOS ANGELES	CA		03/12/2025		20		(20)			(20)						
100195304	NEWBURY PARK	CA		02/24/2025		24		(24)			(24)						
100198924	GREENFIELD	CA		02/28/2025		234		(234)			(234)						
100204084	LA QUINTA	CA		03/28/2025		4		(4)			(4)						
100201146	TAUNTON	MA		03/12/2025		19		(19)			(19)						
100204279	FOUNTAIN VALLEY	CA		03/31/2025		(105)		105			105						
100193500	STANWOOD	WA		02/10/2025		819		11			11		830	830			
100203485	MANTECA	CA		03/26/2025		(64,110)		(5)			(5)	64,407	292		(292)		(292)
100201532	JUPITER	FL		03/13/2025		11		(11)			(11)						
100177283	ORANGE BEACH	AL		01/16/2025		896		(99)			(99)		797	797			
100201465	OAK LAWN	IL		03/12/2025		22		(22)			(22)						
100188406	NASHVILLE	TN		01/08/2025		1,478		(97)			(97)		1,381	1,381			
100202637	WESTON	FL		03/24/2025		2		(2)			(2)						
100195302	HOWELL	NJ		02/24/2025		442		(40)			(40)		401	401			
100191371	MIRAMAR	FL		01/30/2025		(62,428)		(91)			(91)	63,190	671	319	(352)		(352)
100190060	OCEAN CITY	MD		01/21/2025		449		(47)			(47)		402	402			
100202703	RIALTO	CA		03/24/2025		7		(7)			(7)						
100203501	ROSEVILLE	CA		03/26/2025		3		(3)			(3)						
100191809	NORTHVILLE	MI		01/31/2025		235		38			38		274	274			
100191479	BUDEL	NLD		01/29/2025													
100203195	MCKINNEY	TX		03/27/2025		5		(5)			(5)						
100181438	PACOIMA	CA		01/09/2025		926		(83)			(83)		843	843			
100189584	MIAMI	FL		01/17/2025		421		(2)			(2)		419	419			
100194295	MIAMI	FL		02/14/2025		32		(32)			(32)						
100198365	LYMAN	ME		02/28/2025		623		(220)			(220)		403	403			
100190164	WESTBURY	NY		01/21/2025		904		10			10		914	914			
100201217	NEWARK	NJ		03/12/2025		21		(21)			(21)						
100189218	MODESTO	CA		01/13/2025		439		(56)			(56)		382	382			
100201381	COLTON	CA		03/12/2025		12		(12)			(12)						
100189856	BRIDGTON	ME		01/21/2025		817		(87)			(87)		730	730			
100200684	SACRAMENTO	CA		03/11/2025		(1)		1			1						
100177460	BRONX	NY		01/16/2025		826		(138)			(138)		688	688			
100201211	MCCALL	ID		03/12/2025		32		(32)			(32)						
100190106	BRENTWOOD	CA		01/21/2025		452		(39)			(39)		413	413			
100200376	WARSAW	VA		03/10/2025		(74,486)		(21)			(21)	74,930	423		(423)		(423)
100194522	MONROE	NY		02/14/2025		(74,168)		(66)			(66)	74,638	403		(403)		(403)
100192999	INDIO	CA		02/10/2025		(174)		189			189		14	14			
100197538	JERSEY CITY	NJ		02/26/2025		68		(68)			(68)						
100194336	BROKEN BOW	OK		02/14/2025		30		(30)			(30)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189660	HOSCHTON	GA		01/17/2025		554		(66)			(66)		488	488			
100201545	LAKE WORTH	FL		03/13/2025		7		(7)			(7)						
100198284	CORAL SPRINGS	FL		02/28/2025		190		(190)			(190)						
100190677	ORANGE BEACH	AL		01/28/2025		457		(5)			(5)		451	451			
100181487	HINSDALE	IL		01/09/2025		682		(73)			(73)		608	608			
100202678	FORT LAUDERDALE	FL		03/24/2025		4		(4)			(4)						
100177145	RANDOLPH	NJ		01/16/2025		525		(58)			(58)		468	468			
100177083	SANTA ROSA VALLEY	CA		01/16/2025		849		(66)			(66)		782	782			
100203560	MORRISTOWN	NJ		03/26/2025		3		(3)			(3)						
100197587	ANAHEIM	CA		02/26/2025		45		(45)			(45)						
100198984	SAN DIEGO	CA		02/28/2025		625		(200)			(200)		425	425			
100194254	ACTON	ME		02/14/2025		30		(30)			(30)						
100201154	REDLANDS	CA		03/12/2025		23		(23)			(23)						
100177329	ZIONSVILLE	IN		01/16/2025		769		(130)			(130)		639	639			
100194573	OAKLAND	CA		03/28/2025		(11,083)						11,084					
100194734	RIVERBANK	CA		02/21/2025		(71,152)		14			14	71,986	847	423	(424)		(424)
100190140	PALMETTO	FL		01/21/2025		426		27			27		453	453			
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025		892		8			8		900	900			
100188646	ESCONDIDO	CA		02/10/2025		38		(38)			(38)						
100192947	PLANO	TX		02/10/2025		(35)		35			35						
100202969	WESTERLY	RI		03/24/2025		3		(3)			(3)						
100191604	PHOENIX	AZ		01/31/2025		346		64			64		410	410			
100194747	SEVERNA PARK	MD		02/21/2025		390		(27)			(27)		363	363			
100195361	MARANA	AZ		02/24/2025		(185)		185			185						
100192921	CORVALLIS	OR		02/10/2025		48		(48)			(48)						
100193531	JAMESTOWN	NY		02/10/2025		758		(60)			(60)		698	698			
100189242	FALLBROOK	CA		01/13/2025		(70,147)		(50)			(50)	71,032	835	412	(423)		(423)
100201083	MANTECA	CA		03/12/2025		23		(23)			(23)						
100201138	NASHVILLE	TN		03/12/2025		28		(28)			(28)						
100194110	DAYTONA BEACH SHORES	FL		02/14/2025		56		(56)			(56)						
100201265	LOS ANGELES	CA		03/12/2025		15		(15)			(15)						
100190061	RICHMOND	VA		01/21/2025		4,195		(270)			(270)		3,926	3,926			
100199033	LAKE ELSINORE	CA		02/28/2025		322		(322)			(322)						
100157182	SARASOTA	FL		02/20/2025		358		(35)			(35)		324	324			
100188361	ONTARIO	CA		01/08/2025		481		(61)			(61)		420	420			
100204069	DORAL	FL		03/28/2025													
100200283	QUINCY	MA		03/07/2025		11		(11)			(11)						
100194423	AURORA	CO		02/14/2025		68		(68)			(68)						
100189067	SEASIDE PARK	NJ		01/13/2025		24		(24)			(24)						
100194397	ELLIJAY	GA		02/14/2025		56		(56)			(56)						
100177237	CHARLESTON	SC		01/16/2025		609		(74)			(74)		535	535			
100177453	HELOTES	TX		01/16/2025		1,421		(163)			(163)		1,258	1,258			
100157347	MARGATE	FL		02/20/2025		333		(18)			(18)		315	315			
100201221	GARDENDALE	TX		03/12/2025		16		(16)			(16)						
100193439	HOMEWOOD	CA		02/10/2025		837		(42)			(42)		795	795			
100190802	PALM DESERT	CA		01/27/2025		886		(34)			(34)		852	852			
100192902	DURHAM	NC		02/10/2025		(18)		18			18						
100201324	PHILO	CA		03/12/2025		29		(29)			(29)						
100195407	LILLIAN	AL		02/24/2025		10		(10)			(10)						
403052723	NILES	OH		03/06/2025		3,132		(3,132)			(3,132)						
100200577	LINCOLN	NH		03/11/2025		18		(18)			(18)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199016	LEWES	DE		02/28/2025		255		(255)			(255)						
100201694	OSTERVILLE	MA		03/18/2025		17		(17)			(17)						
100188726	HOLLYWOOD	FL		01/09/2025		401		(61)			(61)		339	339			
100177260	LAS VEGAS	NV		01/16/2025		749		(127)			(127)		622	622			
100202134	SAN BERNARDINO	CA		03/18/2025		8		(8)			(8)						
100177067	ANDOVER	MA		01/16/2025		903		(41)			(41)		862	862			
100177644	HOMESTEAD	FL		01/16/2025		874		(111)			(111)		763	763			
100204079	FONTANA	CA		03/28/2025		2		(2)			(2)						
100200195	MYSTIC	CT		03/07/2025		22		(22)			(22)						
100201042	UNION CITY	NJ		03/12/2025		(67,248)		(11)			(11)	67,658	398		(398)		(398)
100190658	SARASOTA	FL		01/28/2025		(53,865)		(40)			(40)	54,563	658	354	(304)		(304)
403021040	INDIANAPOLIS	IN		03/06/2025		2,823		(2,823)			(2,823)						
100189510	ELK GROVE	CA		01/15/2025		460		(8)			(8)		452	452			
100189130	RENO	NV		01/13/2025		415		(77)			(77)		338	338			
100195300	ENGLEWOOD	CO		02/24/2025		19		(19)			(19)						
100189402	MIDLAND	TX		01/14/2025		400		(109)			(109)		291	291			
100191811	SANTA ANA	CA		01/31/2025		(65,017)		78			78	65,741	803	420	(382)		(382)
100194129	HERRIMAN	UT		02/14/2025		422		(22)			(22)		400	400			
100191095	WACO	TX		01/29/2025		66		(66)			(66)						
100201099	MURRIETA	CA		03/12/2025		22		(22)			(22)						
100189159	NOKOMIS	FL		01/13/2025		486		141			141		626	626			
100192195	TUCSON	AZ		01/31/2025		734		15			15		749	749			
100186104	FULLERTON	CA		01/31/2025		12		(12)			(12)						
100194115	JURUPA VALLEY	CA		02/14/2025		21		(21)			(21)						
100186059	GRAYSON	GA		01/31/2025		67		(67)			(67)						
100202481	SUNSET BEACH	NC		03/21/2025		8		(8)			(8)						
100202980	CAPE CORAL	FL		03/24/2025		4		(4)			(4)						
100190742	WEST COVINA	CA		01/27/2025		1,420		(136)			(136)		1,283	1,283			
100194452	LOS ANGELES	CA		02/14/2025		51		(51)			(51)						
100197617	LOS ANGELES	CA		02/26/2025		28		(28)			(28)						
100186147	STOCKTON	CA		02/10/2025		381		(54)			(54)		327	327			
100200355	CHAMPIONS GATE	FL		03/10/2025		20		(20)			(20)						
100189071	VENTNOR CITY	NJ		01/13/2025		77		(77)			(77)						
100193023	GRAVOIS MILLS	MO		02/10/2025		40		(40)			(40)						
100192763	HEBER CITY	UT		02/10/2025		38		5			5		43	43			
100200564	OREM	UT		03/11/2025		20		(20)			(20)						
100189230	SEATTLE	WA		01/13/2025		(63,671)		(60)			(60)	64,482	751	385	(366)		(366)
100188381	SEVIERVILLE	TN		01/08/2025		476		(72)			(72)		404	404			
100203920	ORLANDO	FL		03/28/2025		1		(1)			(1)						
100190838	RIVER RIDGE	LA		01/27/2025		5,099		(12)			(12)	(4,256)	832	832			
100191250	FRESNO	CA		01/29/2025		94		(94)			(94)						
100195372	BLUE RIDGE	GA		02/24/2025		391		(35)			(35)		356	356			
100200319	PAYSON	AZ		03/10/2025		(9,817)		(11)			(11)	9,828					
100188278	NAPLES	FL		01/08/2025		667		58			58		725	725			
100190139	LOWELL	MA		01/21/2025		436		(65)			(65)		371	371			
100195296	SILVER SPRING	MD		02/24/2025		415		(43)			(43)		372	372			
100192530	AUSTIN	TX		02/10/2025		37		(37)			(37)						
100177050	BETHANY BEACH	DE		01/16/2025		1,263		(67)			(67)		1,195	1,195			
100193621	SAN BERNARDINO	CA		02/10/2025		415		(66)			(66)		350	350			
100194061	SACRAMENTO	CA		03/20/2025		9		(9)			(9)						
100177487	BRONX	NY		01/16/2025		867		(142)			(142)		725	725			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192520	SOUTH JORDAN	UT		02/10/2025		(62,531)		(21)			(21)	63,426	874	501	(373)		(373)
100190749	LAS VEGAS	NV		01/27/2025		451		(85)			(85)		365	365			
100188434	MANTECA	CA		01/08/2025		459		(88)			(88)		371	371			
100188374	MANTECA	CA		01/08/2025		472		(68)			(68)		404	404			
100197619	NORWALK	CA		02/26/2025		40		(40)			(40)						
100193380	JERSEY CITY	NJ		02/10/2025		789		(42)			(42)		747	747			
100189170	MINERAL BLUFF	GA		01/13/2025		435		(82)			(82)		353	353			
100157013	TAMPA	FL		02/20/2025		359		(6)			(6)		352	352			
100195293	VAN ALSTYNE	TX		02/24/2025		36		(36)			(36)						
100202752	CHICAGO	IL		03/24/2025		6		(6)			(6)						
100201632	VISALIA	CA		03/13/2025		10		(10)			(10)						
100200499	MINNEOLA	FL		03/11/2025		14		(14)			(14)						
100192328	LOS ANGELES	CA		02/05/2025		442		(40)			(40)		402	402			
100203180	RANCHO CORDOVA	CA		03/27/2025		3		(3)			(3)						
100200704	APPLE VALLEY	CA		03/11/2025		(1)		1			1						
100203494	HERCULES	CA		03/26/2025		3		(3)			(3)						
100190072	CONCORD	CA		01/21/2025		447		(35)			(35)		413	413			
100191060	ROCK HILL	SC		01/29/2025		316		(44)			(44)		272	272			
100191037	LUTZ	FL		01/29/2025		435		16			16		450	450			
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025		(60,854)		(124)			(124)	61,661	682	335	(347)		(347)
100193238	BIG BEAR LAKE	CA		02/10/2025		789		11			11		800	800			
100201088	ADDISON	IL		03/12/2025		20		(20)			(20)						
100204086	SAN JACINTO	CA		03/28/2025		2		(2)			(2)						
100177508	BROOKHAVEN	GA		01/16/2025		(60,067)		47			47	61,419	1,399	991	(408)		(408)
100189066	ANAHEIM	CA		01/13/2025		34		(34)			(34)						
100193005	SUCHES	GA		02/10/2025		20		(20)			(20)						
100194485	KENT	WA		02/14/2025		(60,897)		(61)			(61)	61,298	340		(340)		(340)
100177661	TAMPA	FL		01/16/2025		844		(36)			(36)		808	808			
100191078	DAVIS	CA		01/29/2025		368		27			27		395	395			
100193326	CHICAGO	IL		02/10/2025		(32,881)		(11)			(11)	61,217	28,326	790	(27,536)		(27,536)
100188473	FAIRVIEW	NJ		01/08/2025		478		(56)			(56)		422	422			
100194706	JOSHUA TREE	CA		02/21/2025		417		(20)			(20)		397	397			
100203312	LINCOLN	CA		03/27/2025		3		(3)			(3)						
100157250	BAKERSFIELD	CA		02/20/2025		354		(38)			(38)		316	316			
100157275	SAINT PETERSBURG	FL		02/20/2025		392		(8)			(8)		384	384			
100199297	SANDY	UT		03/05/2025		28		(28)			(28)						
100189217	OCEAN CITY	MD		01/13/2025		448		(45)			(45)		403	403			
100190086	KELLER	TX		01/21/2025		419		48			48		467	467			
100157362	PALM HARBOR	FL		02/20/2025		741		(36)			(36)		705	705			
100204090	FONTANA	CA		03/28/2025		5		(5)			(5)						
100177300	LAKE ARROWHEAD	CA		01/16/2025		(48,513)		199			199	48,893	579	365	(213)		(213)
100192795	MANTECA	CA		02/10/2025		24		(24)			(24)						
100188632	RIVER FOREST	IL		02/10/2025		320		(44)			(44)		277	277			
100157392	CARDIFF BY THE SEA	CA		02/20/2025		360		11			11		370	370			
100195291	NORTH MIAMI BEACH	FL		02/24/2025		38		(38)			(38)						
100190689	PINEHURST	NC		01/28/2025		369		(13)			(13)		356	356			
100198420	FRANKLIN	TN		02/28/2025		224		(224)			(224)						
100189656	OKLAHOMA CITY	OK		01/17/2025		411		(92)			(92)		319	319			
100193741	CHAVANO PARK	TX		02/10/2025		51		(51)			(51)						
100193710	NORFOLK	VA		02/10/2025		62		(62)			(62)						
100177601	COMMERCE CITY	CO		01/16/2025		845		(101)			(101)		744	744			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181421	MIAMI	FL		01/09/2025		413		(118)			(118)		295	295			
100195297	FUQUAY-VARINA	NC		02/24/2025		18		(18)			(18)						
100203487	PHOENIX	AZ		03/26/2025		(9,172)		(5)			(5)	9,176					
100188412	NASHVILLE	TN		01/08/2025		446		(85)			(85)		361	361			
100198387	SELBYVILLE	DE		02/28/2025		190		(190)			(190)						
100194673	DUDLEY	MA		02/21/2025		354		(25)			(25)		328	328			
100195616	LOS ANGELES	CA		02/24/2025		50		(50)			(50)						
100191467	AMSTERDAM	NLD		01/29/2025													
100189718	SMYRNA	GA		01/21/2025		379		(57)			(57)		322	322			
100201526	FLOWERY BRANCH	GA		03/13/2025		29		(29)			(29)						
100202982	SIGNAL MOUNTAIN	TN		03/24/2025		7		(7)			(7)						
100188409	INDIO	CA		01/08/2025		447		(79)			(79)		367	367			
100195303	PORT ST JOE	FL		02/24/2025		424		(10)			(10)		414	414			
100202795	PORTLAND	ME		03/24/2025		12		(12)			(12)						
100201700	LEONIA	NJ		03/18/2025		12		(12)			(12)						
100195433	MORGANTON	GA		02/24/2025		(19)		19			19						
100204009	SEATTLE	WA		03/28/2025		3		(3)			(3)						
100189091	LAKE ARROWHEAD	CA		01/13/2025		37		(37)			(37)						
100204278	SCOTTSDALE	AZ		03/31/2025		(112)		112			112						
100190688	TRACY	CA		01/28/2025		13,989		(383)			(383)		13,606	13,606			
100188912	MENIFEE	CA		01/09/2025		430		(42)			(42)		388	388			
100195423	SARASOTA	FL		02/24/2025		(34)		34			34						
100201517	BALDWIN PARK	CA		03/13/2025		29		(29)			(29)						
100194824	JACKSON	NJ		02/21/2025		431		8			8		438	438			
100203559	SAN MARCOS	CA		03/26/2025		3		(3)			(3)						
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025		13		(13)			(13)						
100201205	FRESNO	CA		03/12/2025		25		(25)			(25)						
100177513	BROOKLYN	NY		01/16/2025		1,244		(106)			(106)		1,137	1,137			
100188824	ROSEVILLE	CA		01/09/2025		411		124			124		535	535			
100198234	HOLLYWOOD	FL		02/28/2025		212		(212)			(212)						
100203538	ONTARIO	CA		03/26/2025		(10)		10			10						
100195409	LURAY	VA		02/24/2025		18		(18)			(18)						
100188458	BOERNE	TX		01/08/2025		422		(73)			(73)		348	348			
100193547	APTOS	CA		02/10/2025		849		(5)			(5)		844	844			
100203480	PASO ROBLES	CA		03/26/2025		5		(5)			(5)						
100192780	SCOTTSDALE	AZ		02/10/2025		109		(9)			(9)		100	100			
100200518	MIAMI	FL		03/11/2025		25		(25)			(25)						
100201777	WEST PALM BEACH	FL		03/18/2025		10		(10)			(10)						
100203300	MENIFEE	CA		03/27/2025		3		(3)			(3)						
100189546	CARTERSVILLE	GA		01/16/2025		387		(48)			(48)		339	339			
100191370	PARK CITY	UT		01/30/2025		371		(20)			(20)		351	351			
100157203	TAMARAC	FL		02/20/2025		390		(19)			(19)		370	370			
100200292	LAKEWOOD	NJ		03/07/2025		24		(24)			(24)						
100193433	RIVERSIDE	CA		02/10/2025		754		(64)			(64)		689	689			
100189165	CROSSVILLE	TN		01/13/2025		429		(74)			(74)		355	355			
100201295	WORCESTER	MA		03/12/2025		5		(5)			(5)						
100198882	RICHARDSON	TX		02/28/2025		238		(238)			(238)						
100203607	LATHROP	CA		03/26/2025		2		(2)			(2)						
100201705	PFLUGERVILLE	TX		03/18/2025		8		(8)			(8)						
100192822	CASTLE PINES	CO		02/10/2025		(4)		4			4						
100198242	LIBERTY HILL	TX		02/28/2025		179		(179)			(179)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195408	CLAREMONT	CA		02/24/2025		17		(17)			(17)						
100201615	CUTLER BAY	FL		03/13/2025		20		(20)			(20)						
100192486	KISSIMMEE	FL		02/07/2025		23		(23)			(23)						
100202354	WELLINGTON	FL		03/19/2025		12		(12)			(12)						
100195650	RIVERSIDE	CA		02/24/2025		371		(36)			(36)		335	335			
100188394	LA VALLE	WI		01/08/2025		459		(76)			(76)		383	383			
100189203	CHEYENNE	WY		01/13/2025		429		(45)			(45)		384	384			
100200634	POST FALLS	ID		03/11/2025		7		(7)			(7)						
100190814	LAKE HAVASU CITY	AZ		01/27/2025		826		(54)			(54)		772	772			
100186967	ASHBURN	VA		01/07/2025		472		(35)			(35)		436	436			
100177267	ORANGE BEACH	AL		01/16/2025		749		(54)			(54)		695	695			
100202497	PULLMAN	WA		03/21/2025		2		(2)			(2)						
100193058	MONUMENT	CO		02/10/2025		602		(42)			(42)		560	560			
100200295	NEW CITY	NY		03/07/2025		32		(32)			(32)						
100193490	HIGHLANDS RANCH	CO		02/10/2025		806		(10)			(10)		796	796			
100189303	MANTECA	CA		01/13/2025		439		(87)			(87)		352	352			
100190009	SCOTTSDALE	AZ		01/21/2025		391		1			1		392	392			
100193795	RIDGEWOOD	NY		02/10/2025		37		(37)			(37)						
100201685	COOPER CITY	FL		03/13/2025		17		(17)			(17)						
100177578	JUPITER	FL		01/16/2025		814		63			63		877	877			
100191469	ARNHEM	NLD		01/29/2025													
100203697	AMSTERDAM	NLD		03/26/2025													
100201662	EAST ORANGE	NJ		03/13/2025		(22)		22			22						
100188721	EATONTON	GA		01/09/2025		1,539		(63)			(63)		1,476	1,476			
100190210	LEWISVILLE	TX		01/21/2025		972		(94)			(94)		878	878			
100192633	CEDAR PARK	TX		02/10/2025		398		(43)			(43)		355	355			
100194042	JERSEY CITY	NJ		03/20/2025		11		(11)			(11)						
100188449	ARLINGTON	TX		01/08/2025		418		(62)			(62)		355	355			
100192612	NORWALK	CT		02/10/2025		34		(34)			(34)						
100194243	COLLIERVILLE	TN		02/14/2025		23		(23)			(23)						
100189633	JULIAN	CA		01/17/2025		418		(56)			(56)		361	361			
100177452	MIAMI	FL		01/16/2025		860		(104)			(104)		756	756			
100202653	WILDWOOD CREST	NJ		03/24/2025		3		(3)			(3)						
100177676	EMMETT	ID		01/16/2025		809		(52)			(52)		758	758			
100191599	MANTECA	CA		01/31/2025		301		40			40		341	341			
100193020	CRYSTAL BEACH	TX		02/10/2025		13		(13)			(13)						
100194645	FONTANA	CA		02/21/2025		409		(45)			(45)		364	364			
100203594	DUBLIN	OH		03/26/2025		5		(5)			(5)						
100177064	CONNOR TWP	ME		01/16/2025		763		(67)			(67)		696	696			
100188294	GEORGETOWN	SC		01/08/2025		455		(16)			(16)		440	440			
100191765	HOUSTON	TX		02/20/2025		404		(64)			(64)		340	340			
100157186	HARDEEVILLE	SC		02/20/2025		4		(4)			(4)						
100203467	OAK PARK	IL		03/26/2025		5		(5)			(5)						
100194705	TIGARD	OR		02/21/2025		428		8			8		435	435			
100194691	DENVER	CO		02/21/2025		391		(22)			(22)		369	369			
100189249	SALT LAKE CITY	UT		01/13/2025		809		(83)			(83)		726	726			
100201783	SAVANNAH	GA		03/18/2025		12		(12)			(12)						
100201997	APPLE VALLEY	CA		03/18/2025		12		(12)			(12)						
100189797	HARSHAW	WI		01/21/2025		460		80			80		540	540			
100188802	MENIFEE	CA		01/09/2025		936		195			195		1,131	1,131			
100202841	KENT	WA		03/24/2025		7		(7)			(7)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195286	ELLIJAY	GA		02/24/2025		394		(46)			(46)		348	348			
100191721	MORENO VALLEY	CA		02/20/2025		29		(29)			(29)						
100195295	INDIO	CA		02/24/2025		13		(13)			(13)						
100185283	GAINESVILLE	VA		01/24/2025		437		(71)			(71)		366	366			
100189114	MESA	AZ		01/13/2025		808		(34)			(34)		775	775			
100190974	ROSEVILLE	CA		01/28/2025		461		(119)			(119)		342	342			
100192581	PERRIS	CA		02/10/2025		15		(15)			(15)						
100189581	RIALTO	CA		01/17/2025		396		25			25		421	421			
100188549	AURORA	CO		01/09/2025		1,341		52			52		1,393	1,393			
100200387	BROKEN BOW	OK		03/10/2025													
100190961	FAIRFIELD	CA		01/28/2025		408		(99)			(99)		310	310			
100203228	WELLS	ME		03/27/2025		(43,197)		(2)			(2)	43,392	193		(193)		(193)
100192471	AUBURN	WA		02/07/2025		54		(54)			(54)						
100188832	REDWOOD CITY	CA		01/09/2025		35		(35)			(35)						
100194352	WORCESTER	MA		02/14/2025		37		(37)			(37)						
100201749	TRACY	CA		03/18/2025		(1,201)		1,201			1,201						
100190090	RANCHO CUCAMONGA	CA		01/21/2025		429		(27)			(27)		402	402			
100191477	NIJMEGEN	NLD		01/29/2025		20,403							20,403	20,403			
100191693	CERRITOS	CA		02/20/2025		359		(45)			(45)		314	314			
100190153	ELK GROVE	CA		01/21/2025		410		(71)			(71)		339	339			
100188696	DIVIDE	CO		01/09/2025		(52,645)		(58)			(58)	53,349	645	333	(312)		(312)
100193188	SEQUIM	WA		03/20/2025		14		(14)			(14)						
100203929	NORTH RIDGEVILLE	OH		03/28/2025		4		(4)			(4)						
100190679	NEW SMYRNA BEACH	FL		01/28/2025		417		19			19		435	435			
100192595	TEMECULA	CA		02/10/2025		44		(44)			(44)						
100189241	SOUTH JORDAN	UT		01/13/2025		446		(20)			(20)		426	426			
100198325	RICHARDSON	TX		02/28/2025		184		(184)			(184)						
100198919	SPOKANE	WA		02/28/2025		232		(232)			(232)						
100203211	OAKLAND	CA		03/27/2025		3		(3)			(3)						
100193182	MESA	AZ		03/20/2025		14		(14)			(14)						
100188792	MARYSVILLE	WA		01/09/2025		401		170			170		571	571			
100186919	MANTECA	CA		01/07/2025		(7,222)		(74)			(74)	8,054	758	758			
100193215	NEW ORLEANS	LA		02/10/2025		874		32			32		906	906			
100202435	MIAMI	FL		03/20/2025		3		(3)			(3)						
100191774	NORTH CHARLESTON	SC		01/31/2025		278		45			45		323	323			
100186025	BAKERSFIELD	CA		01/31/2025		(64)		64			64						
100201651	WESLEY CHAPEL	FL		03/13/2025		21		(21)			(21)						
100200558	RICHMOND	VA		03/11/2025		(3)		3			3						
100200272	SOUTH YARMOUTH	MA		03/07/2025		15		(15)			(15)						
100204018	WILLIS	TX		03/28/2025		3		(3)			(3)						
100200591	NASHVILLE	TN		03/11/2025		(4)		4			4						
100194011	HUNTINGTON PARK	CA		02/11/2025		29		(29)			(29)						
100201022	PHOENIX	AZ		03/12/2025		10		(10)			(10)						
100193002	GOULDSBORO	PA		02/10/2025		30		(30)			(30)						
100177393	HIGHLAND VILLAGE	TX		01/16/2025		689		(126)			(126)		563	563			
100192869	AU GRES	MI		02/10/2025		54		(54)			(54)						
100192964	MANASSAS	VA		02/10/2025		5		(5)			(5)						
100189384	CORONA	CA		01/14/2025		77		(77)			(77)						
100201348	MIAMI	FL		03/12/2025													
100190163	EUREKA	MT		01/21/2025		78,116		(2,469)			(2,469)	51,626	127,273	126,978	(294)		(294)
100189323	MESA	AZ		01/13/2025		487		(14)			(14)		474	474			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177226	CHARLOTTE	NC		01/16/2025		643		(98)			(98)		545	545			
100177668	ROCKWALL	TX		01/16/2025		710		(120)			(120)		590	590			
100203934	ERIE	MI		03/28/2025		1		(1)			(1)						
100192806	DISCOVERY BAY	CA		02/10/2025		15		(15)			(15)						
100193554	CONCORD	CA		02/10/2025		(6)		6			6						
100194369	CANTON	TX		02/14/2025		60		(60)			(60)						
100192704	CARSON CITY	NV		02/10/2025		39		(39)			(39)						
100177229	IRVINE	CA		01/16/2025		848		(48)			(48)		799	799			
100192521	MARSHFIELD	MA		02/10/2025		369		(54)			(54)		316	316			
100201518	EL MONTE	CA		03/13/2025		(50,909)		(21)			(21)	51,223	293		(293)		(293)
100189760	ANDREWS	NC		01/21/2025		(40,541)		(88)			(88)	41,363	734	641	(93)		(93)
100201684	NASHVILLE	TN		03/13/2025		24		(24)			(24)						
100192848	SAVANNAH	GA		02/10/2025		47		(47)			(47)						
100202648	LAS VEGAS	NV		03/24/2025		3		(3)			(3)						
100203287	WASHINGTON	UT		03/27/2025		(3)		3			3						
100188959	LAS VEGAS	NV		01/09/2025		426		(38)			(38)		389	389			
100189281	MONTGOMERY	TX		01/13/2025		447		(48)			(48)		399	399			
100202955	DOUBLE SPRINGS	AL		03/24/2025		7		(7)			(7)						
100193525	CARMEL	NY		02/10/2025		769		(56)			(56)		713	713			
100200379	BUCKEYE	AZ		03/10/2025		18		(18)			(18)						
100201940	HONOLULU	HI		03/18/2025		14		(14)			(14)						
100192700	DALLAS	TX		02/10/2025		48		(48)			(48)						
100203976	EL MIRAGE	AZ		03/28/2025		2		(2)			(2)						
100186956	UPTON	MA		01/07/2025		929		(216)			(216)		713	713			
100201045	FORT MYERS	FL		03/12/2025		15		(15)			(15)						
100203585	LATHROP	CA		03/26/2025		(6)		6			6						
100189728	PHELAN	CA		01/21/2025		377		(34)			(34)		344	344			
100185208	ORANGEVALE	CA		01/24/2025		7		(7)			(7)						
100189054	LOS ANGELES	CA		01/09/2025		832		50			50		882	882			
100200260	LEVITTOWN	PA		03/07/2025		11		(11)			(11)						
100198280	CANTON	GA		02/28/2025		191		(191)			(191)						
100194109	DAYTONA BEACH SHORES	FL		02/14/2025		55		(55)			(55)						
100200694	COTUIT	MA		03/11/2025		12		(12)			(12)						
100190296	FLANDERS	NY		01/22/2025		(7,693)		(20)			(20)	7,713					
100203517	PALM HARBOR	FL		03/26/2025		2		(2)			(2)						
100186029	BOZEMAN	MT		01/31/2025		(7,388)		27			27	7,690	329	329			
100204143	LAS VEGAS	NV		03/28/2025		5		(5)			(5)						
100200459	HIGHLAND	IN		03/10/2025		21		(21)			(21)						
100188712	SAINT IGNACE	MI		01/09/2025		383		(20)			(20)		363	363			
100177501	RIVERBANK	CA		01/16/2025		867		(44)			(44)		823	823			
100203110	MERIDIAN	ID		03/27/2025		4		(4)			(4)						
100189838	RICHARDSON	TX		01/21/2025		418		(28)			(28)		390	390			
100189823	ADDISON	IL		01/21/2025		425		(34)			(34)		391	391			
100201654	BRONX	NY		03/13/2025		(5)		5			5						
100201983	FALL RIVER	MA		03/18/2025		8		(8)			(8)						
100193338	WILDWOOD CREST	NJ		02/10/2025		799		(51)			(51)		748	748			
100201605	MIAMI	FL		03/13/2025		24		(24)			(24)						
100203190	PHOENIX	AZ		03/27/2025		5		(5)			(5)						
100157181	SANTA ROSA	CA		02/20/2025		318		(37)			(37)		281	281			
100188918	BEAUMONT	CA		01/09/2025		417		(41)			(41)		376	376			
100193157	RIALTO	CA		03/20/2025		(49,204)		(15)			(15)	49,570	352		(352)		(352)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193033	NAPLES	FL		02/10/2025		28		(28)			(28)						
100195290	BRADENTON	FL		02/24/2025		25		(25)			(25)						
100191674	PEMBROKE PINES	FL		01/31/2025		395		51			51		446				
100202650	LAVONIA	GA		03/24/2025		3		(3)			(3)						
100191675	WEST CHESTER	PA		02/20/2025		42		(42)			(42)						
100195305	STERLING	VA		02/24/2025		(10)		10			10						
100157261	GREENACRES	FL		02/20/2025		327		(48)			(48)		278				
100200353	PIEDMONT	OK		03/10/2025		24		(24)			(24)						
100192721	CENTER BARNSTEAD	NH		02/10/2025		47		(47)			(47)						
100193661	SAN BERNARDINO	CA		02/10/2025		25		(25)			(25)						
100188734	DAVENPORT	FL		01/09/2025		404		(48)			(48)		356				
100202744	ESSEX	CT		03/24/2025		8		(8)			(8)						
100203682	ALPHEN AAN DEN RIJN	NLD		03/26/2025													
100177192	GROVE CITY	OH		01/16/2025		681		(94)			(94)		586				
100188605	DOVER	NH		02/10/2025		(15)		15			15						
100188369	CLOVIS	CA		01/08/2025		447		(62)			(62)		385				
100195289	BOZEMAN	MT		02/24/2025		15		(15)			(15)						
100192645	TEMPE	AZ		02/10/2025		16		(16)			(16)						
100192790	OAKHURST	CA		02/10/2025		36		(36)			(36)						
100189120	WINCHESTER	CA		01/13/2025		289		350			350		638				
100188354	NEW HOPE	PA		01/08/2025		442		(45)			(45)		397				
100204016	CRYSTAL BEACH	TX		03/28/2025		1		(1)			(1)						
100195294	ANCHORAGE	AK		02/24/2025		934		(26)			(26)		907				
100203281	WEST SACRAMENTO	CA		03/27/2025		5		(5)			(5)						
100202469	BAILEY	CO		03/21/2025		4		(4)			(4)						
100191797	SPARKS GLENCOE	MD		01/31/2025		331		45			45		376				
100202483	SEVIERVILLE	TN		03/21/2025		7		(7)			(7)						
100189034	MIAMI SPRINGS	FL		01/09/2025		445		(6)			(6)		439				
100192856	WAIPAHU	HI		02/10/2025		22		(22)			(22)						
100188636	HOLLYWOOD	FL		02/10/2025		19		(19)			(19)						
100198408	NEW ORLEANS	LA		02/28/2025		207		(207)			(207)						
100195370	HYANNIS	MA		02/24/2025		345		(47)			(47)		299				
100201090	QUINCY	MA		03/12/2025		(38,946)		(19)			(19)	39,114	149		(149)		(149)
100191684	CHARLOTTE	NC		02/20/2025		40		(40)			(40)						
100202886	SURPRISE	AZ		03/24/2025		8		(8)			(8)						
100203708	S-GRAVENHAGE	NLD		03/26/2025													
100192641	FAIR LAWN	NJ		02/10/2025		16		(16)			(16)						
100188977	OAKLAND	CA		01/09/2025		335		(47)			(47)		288				
100203392	WASHINGTON	DC		03/27/2025		3		(3)			(3)						
100198356	JASPER	GA		02/28/2025		202		(202)			(202)						
100199393	CLOVIS	CA		03/05/2025		(47,838)		(28)			(28)	48,144	278		(278)		(278)
100194521	GARDEN CITY	UT		02/14/2025		48		(48)			(48)						
100177133	CHOWCHILLA	CA		01/16/2025		585		(83)			(83)		502				
100193178	SARASOTA	FL		03/20/2025		11		(11)			(11)						
100194605	HARDEEVILLE	SC		02/21/2025		385		(53)			(53)		332				
100192876	SILVER SPRING	MD		02/10/2025		14		(14)			(14)						
100177583	HIALEAH	FL		01/16/2025		837		30			30		868				
100203983	WEATHERFORD	TX		03/28/2025		4		(4)			(4)						
100201769	HAMPSTEAD	NC		03/18/2025		13		(13)			(13)						
100201530	MORENO VALLEY	CA		03/13/2025		27		(27)			(27)						
100157096	HOLLYWOOD	FL		02/20/2025		377		(20)			(20)		357				

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201724	KIRKLAND	WA		03/18/2025		(966)		966			966						
100177545	DENVER	CO		01/16/2025		853		(99)			(99)		754	754			
100194646	LATHROP	CA		02/21/2025		371		(56)			(56)		314	314			
100200690	SEATTLE	WA		03/11/2025		(21)		21			21						
100191150	DENVER	CO		01/29/2025		414		(104)			(104)		310	310			
100192998	BOISE	ID		02/10/2025		27		(27)			(27)						
100189193	TALLAHASSEE	FL		01/13/2025		451		81			81		532	532			
100195350	VALLEJO	CA		02/24/2025		34		(34)			(34)						
100194626	NORTH MYRTLE BEACH	SC		02/21/2025		426		12			12		438	438			
100194796	DENVER	CO		02/21/2025		427		3			3		431	431			
100188743	FRISCO	NC		01/09/2025		434		48			48		483	483			
100201175	LIVE OAK	FL		03/12/2025		23		(23)			(23)						
100190399	ALPHARETTA	GA		01/23/2025		1,568		(145)			(145)		1,422	1,422			
100202722	FONTANA	CA		03/24/2025		6		(6)			(6)						
100192906	LAVALLETTE	NJ		02/10/2025		44		(44)			(44)						
100185262	BAKERSFIELD	CA		01/24/2025		401		(91)			(91)		310	310			
100201801	EULESS	TX		03/18/2025		13		(13)			(13)						
100189327	MILLCREEK	UT		01/13/2025		441		(26)			(26)		415	415			
100188348	WEST SACRAMENTO	CA		01/08/2025		427		(30)			(30)		397	397			
100201998	LYNWOOD	CA		03/18/2025		12		(12)			(12)						
100195283	CHICAGO	IL		02/24/2025		28		(28)			(28)						
100190829	SOUTH SALT LAKE	UT		01/27/2025		749		(78)			(78)		671	671			
100191387	HOUSTON	TX		01/30/2025		409		(83)			(83)		326	326			
100192286	FORDS	NJ		01/31/2025		1,045		(1)			(1)		1,044	1,044			
100203672	ROERMOND	NLD		03/26/2025													
100192809	MANTECA	CA		02/10/2025		(18)		18			18						
100202927	PORTLAND	OR		03/24/2025		7		(7)			(7)						
100190192	SAN RAFAEL	CA		01/21/2025		802		23			23		825	825			
100200304	WHITTIER	CA		03/07/2025		37		(37)			(37)						
100200674	DURHAM	NC		03/11/2025		5		(5)			(5)						
100195437	EATONTON	GA		02/24/2025		(25)		25			25						
100198874	LAKE HAVASU CITY	AZ		02/28/2025		216		(216)			(216)						
100189435	REDMOND	WA		01/14/2025		(6,827)		(53)			(53)	7,214	335	335			
100192602	VACAVILLE	CA		02/10/2025		40		(40)			(40)						
100192970	LYNNWOOD	WA		02/10/2025		(23)		23			23						
100201274	EMERALD ISLE	NC		03/12/2025		25		(25)			(25)						
100192623	CRANSTON	RI		02/10/2025		485		(37)			(37)		448	448			
100189301	MINNEAPOLIS	MN		01/13/2025		423		(84)			(84)		339	339			
100190942	UNIONDALE	NY		01/28/2025		424		(11)			(11)		414	414			
100186023	KALISPELL	MT		01/31/2025		295		18			18		314	314			
100195299	VENTNOR CITY	NJ		02/24/2025		418		10			10		428	428			
100189947	SALT LAKE CITY	UT		01/21/2025		403		(41)			(41)		362	362			
100192632	NEW MARKET	MD		02/10/2025		36		(36)			(36)						
100194668	SACRAMENTO	CA		02/21/2025		411		84			84		496	496			
100200574	SKOKIE	IL		03/11/2025		7		(7)			(7)						
100195288	OVERLAND PARK	KS		02/24/2025		16		(16)			(16)						
100189006	PASADENA	CA		01/09/2025		394		(108)			(108)		286	286			
100189923	CLOVIS	CA		01/21/2025		422		(42)			(42)		380	380			
100192449	COUPEVILLE	WA		02/07/2025		49		(49)			(49)						
100190099	MABANK	TX		01/21/2025		721		(100)			(100)		621	621			
100189775	TUCSON	AZ		01/21/2025		804		(45)			(45)		759	759			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192526	LA QUINTA	CA		02/10/2025		26		(26)			(26)						
100202790	WORCESTER	MA		03/24/2025		7		(7)			(7)						
100190101	MILTON	FL		01/21/2025		420		(32)			(32)		388				388
100189786	MENIFEE	CA		01/21/2025		415		(2)			(2)		412				412
100190844	CORAL SPRINGS	FL		01/27/2025		837		7			7		843				843
100200609	NORTH RIVERSIDE	IL		03/11/2025		10		(10)			(10)						
100198391	DAVIS	WV		02/28/2025		192		(192)			(192)						
100197511	WOODSTOCK	NY		02/26/2025		68		(68)			(68)						
100200520	CHICAGO	IL		03/11/2025		10		(10)			(10)						
100203131	PORT ARANSAS	TX		03/27/2025		5		(5)			(5)						
100201411	OAKLAND	CA		03/12/2025		18		(18)			(18)						
100177423	GRAND PRAIRIE	TX		01/16/2025		572		(101)			(101)		471				471
100189342	SEATTLE	WA		01/13/2025		2,880		(114)			(114)		2,767				2,767
100198491	NORTH EAST	MD		02/28/2025		541		(217)			(217)		324				324
100189025	FONTANA	CA		01/09/2025		(62)		62			62						
100195285	HOWELL	NJ		02/24/2025		26		(26)			(26)						
100194084	CHICAGO	IL		02/14/2025		18		(18)			(18)						
100201739	TRACY	CA		03/18/2025		(1,160)		1,160			1,160						
100157016	LYNWOOD	IL		02/20/2025		235		5			5		240				240
100201127	SCOTTSDALE	AZ		03/12/2025		23		(23)			(23)						
100177575	HICKSVILLE	NY		01/16/2025		2,459		(220)			(220)		2,239				2,239
100202417	GRAND RAPIDS	MI		03/19/2025		16		(16)			(16)						
100189651	ELBURN	IL		01/17/2025		337		(28)			(28)		309				309
100190897	SISTER BAY	WI		01/28/2025		386		(4)			(4)		382				382
100194486	BROOKLYN	NY		02/14/2025		52		(52)			(52)						
100197521	CAMANO ISLAND	WA		02/26/2025		22		(22)			(22)						
100177189	MURFREESBORO	TN		01/16/2025		743		(107)			(107)		636				636
100191234	LOS ANGELES	CA		01/29/2025		431		(93)			(93)		338				338
100190687	GLEN ROCK	NJ		01/28/2025		1,592		20			20		1,612				1,612
100198235	SILVERTON	OR		02/28/2025		175		(175)			(175)						
100198307	ANCHORAGE	AK		02/28/2025		211		(211)			(211)						
100201568	AVON	MA		03/13/2025		1		(1)			(1)						
100192494	GAITHERSBURG	MD		02/07/2025		46		(46)			(46)						
100201007	SPARKS	NV		03/12/2025		(105)		105			105						
100194009	RICHMOND	TX		02/11/2025		(36,566)		(49)			(49)	36,782	167		(167)		(167)
100203713	AMSTELVEEN	NLD		03/26/2025													
100194023	CLERMONT	FL		02/11/2025		19		(19)			(19)						
100198462	EVERETT	WA		02/28/2025		181		(181)			(181)						
100197652	VAL VERDE	CA		02/26/2025		27		(27)			(27)						
100199983	KEYSTONE	CO		03/06/2025		(5)		5			5						
100202828	PHOENIX	AZ		03/24/2025		9		(9)			(9)						
100201893	WASHINGTON	DC		03/18/2025		(2)		2			2						
100198465	ROSEVILLE	CA		02/28/2025		194		(194)			(194)						
100190756	BIG BEAR LAKE	CA		01/27/2025		742		(60)			(60)		682				682
100188623	MIAMI	FL		02/10/2025		402		(26)			(26)		376				376
100190122	TACOMA	WA		01/21/2025		400		(23)			(23)		377				377
100192423	DORAL	FL		02/07/2025		61		(61)			(61)						
100157160	AUBURN	WA		02/20/2025		317		(48)			(48)		269				269
100201152	BAKERSFIELD	CA		03/12/2025		20		(20)			(20)						
100188376	HOMESTEAD	FL		01/08/2025		440		(65)			(65)		375				375
100194479	GRAYSON	GA		02/14/2025		27		(27)			(27)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194548	SHAWNEE	KS		02/20/2025		8		(8)			(8)						
100188709	PUNTA GORDA	FL		01/09/2025		402		(61)			(61)		342	342			
100202889	REHOBOTH BEACH	DE		03/24/2025		6		(6)			(6)						
100194315	WINSTON SALEM	NC		02/14/2025		38		(38)			(38)						
100200482	NORTH PORT	FL		03/10/2025		21		(21)			(21)						
100199977	SAN GABRIEL	CA		03/06/2025		12		(12)			(12)						
100193444	MINNEAPOLIS	MN		02/10/2025		763		(30)			(30)		733	733			
100194308	ST PETERSBURG	FL		02/14/2025		56		(56)			(56)						
100194103	WYLIE	TX		02/14/2025		51		(51)			(51)						
100192820	COLORADO SPRINGS	CO		02/10/2025		6		(6)			(6)						
100202484	SEQUIM	WA		03/21/2025		11		(11)			(11)						
100198412	SAN PABLO	CA		02/28/2025		573		(177)			(177)		396	396			
100189692	WOODSTOCK	GA		02/20/2025		383		8			8		392	392			
100201218	OROVILLE	CA		03/12/2025		20		(20)			(20)						
100188375	KISSIMMEE	FL		01/08/2025		(35,257)		(51)			(51)	35,855	547	376	(171)		(171)
100203466	ELK GROVE	CA		03/26/2025		6		(6)			(6)						
100204153	EL MONTE	CA		03/28/2025		4		(4)			(4)						
100195280	FREEPORT	FL		02/24/2025		25		(25)			(25)						
100193088	MANTECA	CA		02/10/2025		(247)		247			247						
100203611	UNITED KINGDOM	GBR		03/27/2025													
100191534	UNITED KINGDOM	GBR		01/29/2025		255							255	255			
100189231	WEST WARWICK	RI		01/13/2025		410		(74)			(74)		336	336			
100198287	LAKE ELSINORE	CA		02/28/2025		560		(194)			(194)		367	367			
100188475	TOMS RIVER	NJ		01/08/2025		430		(76)			(76)		354	354			
100198484	NEW MARKET	MD		02/28/2025		187		(187)			(187)						
100192538	MANASSAS	VA		02/10/2025		10		(10)			(10)						
100203267	WINCHESTER	CA		03/27/2025		(7)		7			7						
100193527	ELLICOTTVILLE	NY		02/10/2025		903		(45)			(45)		858	858			
100192963	RIDGEFIELD	WA		02/10/2025		28		(28)			(28)						
100203292	SARATOGA SPRINGS	UT		03/27/2025		4		(4)			(4)						
100188455	MIRAMAR	FL		01/08/2025		418		(80)			(80)		338	338			
100198437	HOWELL	NJ		02/28/2025		198		(198)			(198)						
100200291	PATERSON	NJ		03/07/2025		36		(36)			(36)						
100201539	RICHMOND	TX		03/13/2025		10		(10)			(10)						
100194694	MCALLEN	TX		02/21/2025		457		(55)			(55)		402	402			
100201061	MANTECA	CA		03/12/2025		18		(18)			(18)						
100189957	LAS VEGAS	NV		01/21/2025		414		(16)			(16)		398	398			
100201225	METAIRIE	LA		03/12/2025		18		(18)			(18)						
100203230	COPPELL	TX		03/27/2025		(2)		2			2						
100200531	LOS ANGELES	CA		03/11/2025		15		(15)			(15)						
100189965	KUTTAWA	KY		01/21/2025		400		(33)			(33)		367	367			
100189414	TEANECK	NJ		01/14/2025		286		(27)			(27)		259	259			
100192811	MANTECA	CA		02/10/2025		(16)		16			16						
100200275	BOSTON	MA		03/07/2025		21		(21)			(21)						
100189438	MURRIETA	CA		01/14/2025		377		(37)			(37)		340	340			
100190447	FREMONT	CA		01/23/2025		814		(107)			(107)		707	707			
100201116	SACRAMENTO	CA		03/12/2025		23		(23)			(23)						
100189761	INDIO	CA		01/21/2025		411		(4)			(4)		407	407			
100202700	RIVERSIDE	CA		03/24/2025		6		(6)			(6)						
100194177	AUSTIN	TX		02/14/2025		387		(56)			(56)		331	331			
100201112	GREENBELT	MD		03/12/2025		17		(17)			(17)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192454	WALLKILL	NY		02/07/2025		64		(64)			(64)						
100203370	BIG BEAR LAKE	CA		03/27/2025		4		(4)			(4)						
100188439	MANTECA	CA		01/08/2025		426		(83)			(83)		342				342
100192157	LOS ANGELES	CA		01/31/2025		678		28			28		706				706
100191703	LANCASTER	CA		02/20/2025		41		(41)			(41)						
100192852	ALPHARETTA	GA		02/10/2025		(30,282)		(35)			(35)	30,316					
100189860	HENDERSON	NV		01/21/2025		281		269			269		551				551
100189881	LAKE HAVASU CITY	AZ		01/21/2025		738		(39)			(39)		698				698
100194091	AUSTIN	TX		02/14/2025		50		(50)			(50)						
100197719	UTRECHT	NLD		02/26/2025													
100192482	SELDEN	NY		02/07/2025		66		(66)			(66)						
100200676	ASBURY PARK	NJ		03/11/2025		10		(10)			(10)						
100199046	ROSEVILLE	CA		02/28/2025		553		(190)			(190)		364				364
100194439	PLANO	TX		02/14/2025		35		(35)			(35)						
100199330	BAKERSFIELD	CA		03/05/2025		34		(34)			(34)						
100203307	BASYE	VA		03/27/2025		4		(4)			(4)						
100191755	WEST COVINA	CA		02/20/2025		3		(3)			(3)						
100189183	HOWELL	NJ		01/13/2025		384		(50)			(50)		334				334
100203304	SARATOGA SPRINGS	UT		03/27/2025		4		(4)			(4)						
100198889	CENTER	TX		02/28/2025		196		(196)			(196)						
100190696	MURRELLS INLET	SC		01/28/2025		356		(38)			(38)		318				318
100194157	HERMINIE	PA		02/14/2025		365		(41)			(41)		324				324
100188298	ROSEVILLE	CA		01/08/2025		441		(39)			(39)		403				403
100203192	REDINGTON SHORES	FL		03/27/2025		4		(4)			(4)						
100189344	MARRIOTTSVILLE	MD		01/13/2025		425		(65)			(65)		360				360
100201586	LOS ANGELES	CA		03/13/2025		11		(11)			(11)						
100190944	MANTECA	CA		01/28/2025		469		(2)			(2)		467				467
100197579	STOCKTON	CA		02/26/2025		17		(17)			(17)						
100202350	MIAMI	FL		03/19/2025		2		(2)			(2)						
100193043	CHARLOTTE	NC		02/10/2025		19		(19)			(19)						
100192651	DENVER	CO		02/10/2025		12		(12)			(12)						
100193187	FLORENCE	KY		03/20/2025		10		(10)			(10)						
100198282	CUMMING	GA		02/28/2025		183		(183)			(183)						
100157112	CUMMING	GA		02/20/2025		43		(43)			(43)						
100189042	BELLFLOWER	CA		01/09/2025		341		(22)			(22)		319				319
100188465	COLUMBUS	OH		01/08/2025		388		(71)			(71)		317				317
100193172	GEORGETOWN	TX		03/20/2025		13		(13)			(13)						
100177532	HOLLYWOOD	FL		01/16/2025		2,243		84			84		2,326				2,326
100157115	SPRING	TX		02/20/2025		385		(53)			(53)		331				331
100157056	JACKSON	GA		02/20/2025		363		(33)			(33)		329				329
100189024	VACAVILLE	CA		01/09/2025		365		12			12		377				377
100195647	WHEELING	IL		02/24/2025		374		(23)			(23)		351				351
100188627	HIALEAH	FL		02/10/2025		45		(45)			(45)						
100194717	POMONA	CA		02/21/2025		386		(43)			(43)		343				343
100193484	DENNIS PORT	MA		02/10/2025		724		(39)			(39)		685				685
100192534	PORT ORCHARD	WA		02/10/2025		(172)		172			172						
100189277	PAGE	AZ		01/13/2025		426		(46)			(46)		380				380
100190692	LOXAHATCHEE	FL		01/28/2025		412		(34)			(34)		378				378
100202933	TOWNSEND	TN		03/24/2025		3		(3)			(3)						
100192814	COLORADO SPRINGS	CO		02/10/2025		41		(41)			(41)						
100201012	MANTECA	CA		03/12/2025		(107)		107			107						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200573	WASILLA	AK		03/11/2025		11		(11)			(11)						
100193385	MORRISTOWN	NJ		02/10/2025		773		(7)			(7)		766	766			
100199400	LONG POND	PA		03/05/2025		20		(20)			(20)						
100157333	ROSEVILLE	CA		02/20/2025		342		(26)			(26)		316	316			
100177341	BIG BEAR LAKE	CA		01/16/2025		2,939		(239)			(239)		2,700	2,700			
100203198	WINCHESTER	CA		03/27/2025		(10)		10			10						
100181411	WOODSTOCK	GA		01/09/2025		445		(71)			(71)		374	374			
100194794	CAPE CORAL	FL		02/21/2025		385		(10)			(10)		375	375			
100200165	HENDERSON	NV		03/07/2025		7		(7)			(7)						
100190816	BERKELEY	CA		01/27/2025		770		(65)			(65)		705	705			
100199370	TRACY	CA		03/05/2025		13		(13)			(13)						
100189425	REDMOND	WA		01/14/2025		406		(76)			(76)		330	330			
100191021	LOMPOC	CA		01/29/2025		351		(16)			(16)		336	336			
100191794	MODESTO	CA		01/31/2025		256		55			55		311	311			
100192911	NEW BRUNSWICK	NJ		02/10/2025		(33)		33			33						
100189893	CARY	NC		01/21/2025		399		(39)			(39)		360	360			
100198417	LAFAYETTE	CO		02/28/2025		564		(162)			(162)		402	402			
100189226	LAS VEGAS	NV		01/13/2025		413		(32)			(32)		380	380			
100195348	COTTONWOOD	AZ		02/24/2025		342		(49)			(49)		293	293			
100188644	GREER	SC		02/10/2025		352		(48)			(48)		304	304			
100197621	AUBURN	WA		02/26/2025		27		(27)			(27)						
100202866	WOONSOCKET	RI		03/24/2025		6		(6)			(6)						
100194153	SEATTLE	WA		02/14/2025		409		(14)			(14)		395	395			
100177372	SAN ANSELMO	CA		01/16/2025		818		(42)			(42)		776	776			
100177474	INDIO	CA		01/16/2025		754		(105)			(105)		649	649			
100188575	PORTER	TX		02/10/2025		382		(65)			(65)		317	317			
100189016	LANCASTER	CA		01/09/2025		419		(44)			(44)		376	376			
100194151	ELKHART	IN		02/14/2025		356		(23)			(23)		332	332			
100189245	SILVER SPRING	MD		01/13/2025		416		(48)			(48)		368	368			
100200268	TUCSON	AZ		03/07/2025		17		(17)			(17)						
100191464	WEERT	NLD		01/29/2025													
100191788	NAPLES	FL		01/31/2025		284		71			71		356	356			
100193202	MOORESTOWN	NJ		02/10/2025		2,328		(63)			(63)		2,265	2,265			
100190659	FAIRFIELD	PA		01/28/2025		809		(28)			(28)		781	781			
100200347	ANGEL FIRE	NM		03/10/2025		23		(23)			(23)						
100195589	LAS VEGAS	NV		02/24/2025		6		(6)			(6)						
100191089	SAINT CLOUD	FL		01/29/2025		13		(13)			(13)						
100190068	CUMMING	GA		01/21/2025		398		(60)			(60)		338	338			
100201695	ROCKVILLE	MD		03/18/2025		11		(11)			(11)						
100203259	SANTA CLARITA	CA		03/27/2025		5		(5)			(5)						
100193460	TUCSON	AZ		02/10/2025		572		(52)			(52)		520	520			
100201030	KEAAU	HI		03/12/2025		9		(9)			(9)						
100200184	WOODLAND PARK	CO		03/07/2025		25		(25)			(25)						
100203365	RONALD	WA		03/27/2025		4		(4)			(4)						
100201421	WINDSOR	CA		03/12/2025		26		(26)			(26)						
100195466	JURUPA VALLEY	CA		02/24/2025		414		88			88		502	502			
100200611	LAWRENCEVILLE	GA		03/11/2025		4		(4)			(4)						
100194381	LINCOLN	CA		02/14/2025		43		(43)			(43)						
100193378	WESTFIELD	NJ		02/10/2025		711		(56)			(56)		655	655			
100177254	CHARLOTTE	NC		01/16/2025		841		(43)			(43)		798	798			
100195565	SILVER SPRING	MD		02/24/2025		16		(16)			(16)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193118	FONTANA	CA		02/10/2025		(144)		144			144						
100192627	CHANDLER	AZ		02/10/2025		613		(61)			(61)		552	552			
100199256	DALLAS	TX		03/05/2025		26		(26)			(26)						
100200996	WINDHAM	NY		03/12/2025		32		(32)			(32)						
100202768	MOUNTAIN HOME	ID		03/24/2025		6		(6)			(6)						
100177581	HEBER CITY	UT		01/16/2025		433		(84)			(84)		348	348			
100188293	UNION CITY	NJ		01/08/2025		388		16			16		404	404			
100193582	PASO ROBLES	CA		02/10/2025		38		(38)			(38)						
100203987	HOMELAND	CA		03/28/2025													
100198426	SAINT PETERSBURG	FL		02/28/2025		513		(228)			(228)		285	285			
100198344	GILBERT	AZ		02/28/2025		194		(194)			(194)						
100194453	BAKERSFIELD	CA		02/14/2025		52		(52)			(52)						
100194470	BAKERSFIELD	CA		02/14/2025		52		(52)			(52)						
100199973	TACOMA	WA		03/06/2025		15		(15)			(15)						
100177225	DEMING	WA		01/16/2025		4,914		22			22		4,936	4,936			
100195278	CAMERON	MT		02/24/2025		16		(16)			(16)						
100201443	LAS VEGAS	NV		03/12/2025		6		(6)			(6)						
100189691	PISCATAWAY	NJ		02/20/2025		700		(17)			(17)		682	682			
100201470	VERDI	NV		03/12/2025		24		(24)			(24)						
100202923	EATONTON	GA		03/24/2025													
100177597	RICHMOND	CA		01/16/2025		1,041		(89)			(89)		951	951			
100200329	NORMAN	OK		03/10/2025		17		(17)			(17)						
100188730	SUMMERVILLE	SC		01/09/2025		758		(38)			(38)		719	719			
100201206	MIDLAND	TX		03/12/2025		20		(20)			(20)						
100200218	MIAMI	FL		03/07/2025		30		(30)			(30)						
100198461	MINNEAPOLIS	MN		02/28/2025		206		(206)			(206)						
100190680	NAPLES	FL		01/28/2025		836		(19)			(19)		816	816			
100193734	NORTH MRYTLE BEACH	SC		02/10/2025		45		(45)			(45)						
100203522	ANTIOCH	CA		03/26/2025													
100192156	AUBURN	AL		01/31/2025		971		3			3		974	974			
100203471	PHILADELPHIA	PA		03/26/2025		5		(5)			(5)						
100201215	PHOENIX	AZ		03/12/2025		20		(20)			(20)						
100188305	MARBLEHEAD	MA		01/08/2025		426		(28)			(28)		398	398			
100192798	TEMECULA	CA		02/10/2025		7		(7)			(7)						
100192849	SAVANNAH	GA		02/10/2025		38		(38)			(38)						
100188987	PERRIS	CA		01/09/2025		294		(69)			(69)		225	225			
100190375	QUEENS	NY		01/22/2025		(1,475)		1,475			1,475						
100201170	COLUMBUS	OH		03/12/2025		16		(16)			(16)						
100203521	LAKEWOOD RANCH	FL		03/26/2025		2		(2)			(2)						
100195274	SAVANNAH	GA		02/24/2025		39		(39)			(39)						
100193417	CAPE CORAL	FL		02/10/2025		726		(10)			(10)		716	716			
100195287	MARLBOROUGH	MA		02/24/2025		(2)		2			2						
100192791	FRESNO	CA		02/10/2025		33		(33)			(33)						
100201871	HUNTERSVILLE	NC		03/18/2025		14		(14)			(14)						
100189751	KISSIMMEE	FL		01/21/2025		386		(42)			(42)		343	343			
100201177	FRANKLIN	TN		03/12/2025		23		(23)			(23)						
100199268	OAK ISLAND	NC		03/05/2025		15		(15)			(15)						
100192800	BAKERSFIELD	CA		02/10/2025		19		(19)			(19)						
100198364	FRANKLIN	TN		02/28/2025		524		(213)			(213)		312	312			
100203157	LATHROP	CA		03/27/2025		5		(5)			(5)						
100197532	ELK GROVE	CA		02/26/2025		6		(6)			(6)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201121	MANCHESTER	NH		03/12/2025		19		(19)			(19)						
100203128	LONGWOOD	FL		03/27/2025		5		(5)			(5)						
100202599	ALBUQUERQUE	NM		03/21/2025													
100202725	ROSEVILLE	CA		03/24/2025		4		(4)			(4)						
100194003	GARLAND	TX		02/11/2025		374		(30)			(30)		343	343			
100195643	RIALTO	CA		02/24/2025		(38,758)		(19)			(19)	39,294	517	295	(221)		(221)
100203718	BREDA	NLD		03/26/2025													
100203668	NIJMEGEN	NLD		03/26/2025													
100188301	MARBLEHEAD	MA		01/08/2025		727		(23)			(23)		704	704			
100200130	BUFFALO	NY		03/06/2025		27		(27)			(27)						
100201123	EDISON	NJ		03/12/2025		18		(18)			(18)						
100191342	HOOVER	AL		01/30/2025		186		(39)			(39)		147	147			
100203303	BURBANK	CA		03/27/2025		5		(5)			(5)						
100195279	OXNARD	CA		02/24/2025		380		(27)			(27)		353	353			
100194715	SUMMIT	NJ		02/21/2025		394		(22)			(22)		373	373			
100201383	MANAHAWKIN	NJ		03/12/2025		2		(2)			(2)						
100194159	SAINT PETE BEACH	FL		02/14/2025		376		(32)			(32)		344	344			
100203581	BAKERSFIELD	CA		03/26/2025		1		(1)			(1)						
100201137	HILTON HEAD ISLAND	SC		03/12/2025		22		(22)			(22)						
100201255	JUPITER	FL		03/12/2025		6		(6)			(6)						
100192692	RHODODENDRON	OR		02/10/2025		39		(39)			(39)						
100194080	CHICO	CA		02/14/2025		347		(40)			(40)		307	307			
100176980	OCEAN CITY	MD		01/16/2025		1,096		(537)			(537)		559	559			
100177591	RICHMOND	TX		01/16/2025		2,028		(125)			(125)		1,903	1,903			
100199101	VILLAS	NJ		03/03/2025		23		(23)			(23)						
100194499	LAGUNA NIGUEL	CA		02/14/2025		52		(52)			(52)						
100202756	HARTLAND	WI		03/24/2025		7		(7)			(7)						
100190717	LOS BANOS	CA		01/27/2025		574		(79)			(79)		495	495			
100189338	LAVALLETTE	NJ		01/13/2025		417		(52)			(52)		364	364			
100193221	LAS VEGAS	NV		02/10/2025		749		58			58		807	807			
100188686	PIGEON FORGE	TN		01/09/2025		696		(62)			(62)		634	634			
100190039	SUN LAKES	AZ		01/21/2025		716		(48)			(48)		668	668			
100202907	FORT MILL	SC		03/24/2025		8		(8)			(8)						
100202002	GOLDEN	CO		03/18/2025		17		(17)			(17)						
100194014	THOMPSONS STATION	TN		02/11/2025		44		(44)			(44)						
100189072	PLANTATION	FL		01/13/2025		92		(92)			(92)						
100193226	NASHVILLE	TN		02/10/2025		18		(18)			(18)						
100203325	LARGO	FL		03/27/2025		5		(5)			(5)						
100203553	OGDEN	UT		03/26/2025		2		(2)			(2)						
100195284	CAPE CORAL	FL		02/24/2025		383		(21)			(21)		362	362			
100197600	EASTVALE	CA		02/26/2025		21		(21)			(21)						
100194302	ADELANTO	CA		02/14/2025		56		(56)			(56)						
100189782	GILCHRIST	TX		01/21/2025		359		(53)			(53)		306	306			
100185236	MENIFEE	CA		01/24/2025		391		(92)			(92)		299	299			
100198319	YORK	PA		02/28/2025		178		(178)			(178)						
100194155	APEX	NC		02/14/2025		385		(34)			(34)		350	350			
100198406	BLOOMINGTON	CA		02/28/2025		(30,881)		(166)			(166)	31,161	114		(114)		(114)
100181476	SUNRISE	FL		01/09/2025		3,141		(141)			(141)		3,000	3,000			
100197653	GUNNISON	CO		02/26/2025		22		(22)			(22)						
100194241	JACKSONVILLE BEACH	FL		02/14/2025		(30,987)		(53)			(53)	31,091	51		(51)		(51)
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025		27		(27)			(27)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201304	ELK GROVE	CA		03/12/2025		16		(16)			(16)						
100202486	LAS VEGAS	NV		03/21/2025		10		(10)			(10)						
100189162	RIVERSIDE	CA		01/13/2025		390		(67)			(67)		323				
100194343	HOWELL	NJ		02/14/2025		51		(51)			(51)						
100186975	CARY	NC		01/07/2025		695		155			155		849				
100200316	NEW ORLEANS	LA		03/10/2025		22		(22)			(22)						
100194563	HOUSTON	TX		03/28/2025		3		(3)			(3)						
100202835	BOCA RATON	FL		03/24/2025		7		(7)			(7)						
100192870	BURLINGTON	MA		02/10/2025		21		(21)			(21)						
100202749	BALL GROUND	GA		03/24/2025		5		(5)			(5)						
100192569	YUCCA VALLEY	CA		02/10/2025		363		(49)			(49)		314				
100200196	LAKE HIAWATHA	NJ		03/07/2025		1		(1)			(1)						
100157087	ATLANTA	GA		02/20/2025		404		(47)			(47)		357				
100192596	FORT WORTH	TX		02/10/2025		45		(45)			(45)						
100201543	BAKERSFIELD	CA		03/13/2025		14		(14)			(14)						
100204073	THORNTON	CO		03/28/2025		2		(2)			(2)						
100199402	JUPITER	FL		03/05/2025		29		(29)			(29)						
100190142	ONTARIO	CA		01/21/2025		372		71			71		443				
100192716	NEW SMYRNA BEACH	FL		02/10/2025		44		(44)			(44)						
100177561	TUCKER	GA		01/16/2025		652		(111)			(111)		541				
100177494	MIAMI	FL		01/16/2025		616		(107)			(107)		510				
100195271	LAS VEGAS	NV		02/24/2025		24		(24)			(24)						
100192631	MOUNTLAKE TERRACE	WA		02/10/2025		875		(24)			(24)		851				
100193393	INDIAN BEACH	NC		02/10/2025		2		(2)			(2)						
100201092	ELK GROVE	CA		03/12/2025		18		(18)			(18)						
100193506	LAKE OSWEGO	OR		02/10/2025		681		(58)			(58)		622				
100203910	DANBURY	CT		03/28/2025		1		(1)			(1)						
100202726	LAS VEGAS	NV		03/24/2025		7		(7)			(7)						
100188431	HOWELL	NJ		01/08/2025		612		(75)			(75)		537				
100199329	CHARLOTTE	NC		03/05/2025		22		(22)			(22)						
100201779	CHICAGO	IL		03/18/2025		13		(13)			(13)						
100201361	LOS ANGELES	CA		03/12/2025		(2)		2			2						
100203415	LATHROP	CA		03/27/2025		4		(4)			(4)						
100157509	SAINT SIMONS ISLAND	GA		02/20/2025		20		(20)			(20)						
100189132	MENIFEE	CA		01/13/2025		366		(68)			(68)		298				
100177643	MADERA	CA		01/16/2025		701		(71)			(71)		630				
100188416	CAROLINA BEACH	NC		01/08/2025		387		(65)			(65)		321				
100200491	TUCSON	AZ		03/11/2025		(2)		2			2						
100188287	MONTCLAIR	CA		01/08/2025		416		(2)			(2)		414				
100192493	LAKE ELSINORE	CA		02/07/2025		48		(48)			(48)						
100198422	COLUMBUS	OH		02/28/2025		180		(180)			(180)						
100200256	DELRAY BEACH	FL		03/07/2025		11		(11)			(11)						
100190145	WINTER GARDEN	FL		01/21/2025		360		127			127		487				
100203915	DELANO	CA		03/28/2025		4		(4)			(4)						
100189795	CLERMONT	FL		01/21/2025		372		(3)			(3)		369				
100193781	LEE	NH		02/10/2025		58		(58)			(58)						
100192610	ELK GROVE	CA		02/10/2025		30		(30)			(30)						
100191764	FEDERAL WAY	WA		02/20/2025		13		(13)			(13)						
100202875	DOWNINGTOWN	PA		03/24/2025		8		(8)			(8)						
100201878	PORTLAND	OR		03/18/2025		14		(14)			(14)						
100192726	HARWOOD	MD		02/10/2025		13		(13)			(13)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202860	LINCOLN	NH		03/24/2025		5		(5)			(5)						
100194678	KETCHUM	ID		02/21/2025		379		(18)			(18)		361	361			
100195272	KENT	WA		02/24/2025		24		(24)			(24)						
100177442	BAKERSFIELD	CA		01/16/2025		808		(89)			(89)		719	719			
100192683	PHOENIX	AZ		02/10/2025		(18)		18			18						
100202769	LAKE HAVASU CITY	AZ		03/24/2025		6		(6)			(6)						
100203966	MIAMI	FL		03/28/2025		4		(4)			(4)						
100177605	MIAMI	FL		01/16/2025		627		(108)			(108)		520	520			
100194590	AUSTIN	TX		03/28/2025													
100199289	GREENBUSH	MI		03/05/2025		17		(17)			(17)						
100191573	FRESNO	CA		01/31/2025		248		18			18		267	267			
100199299	SACRAMENTO	CA		03/05/2025		27		(27)			(27)						
100192904	PISCATAWAY	NJ		02/10/2025		375		(16)			(16)		359	359			
100192617	PHOENIX	AZ		02/10/2025		70		(24)			(24)		46	46			
100189195	MOYOCK	NC		01/13/2025		389		(22)			(22)		368	368			
100201741	LAKE HARMONY	PA		03/18/2025		7		(7)			(7)						
100177097	MIAMI	FL		01/16/2025		785		(36)			(36)		749	749			
100188425	NORWALK	CT		01/08/2025		337		(39)			(39)		299	299			
100191815	FORT STOCKTON	TX		01/31/2025		219		89			89		307	307			
100203710	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025													
100201193	FRESNO	CA		03/12/2025		17		(17)			(17)						
100188318	TEMECULA	CA		01/08/2025		1,310		(36)			(36)		1,274	1,274			
100192897	CHARLOTTE	NC		02/10/2025		14		(14)			(14)						
100190669	FRANKLIN	TX		01/28/2025		365		(1)			(1)		363	363			
100186887	HOLLISTER	CA		01/07/2025		738		(21)			(21)		717	717			
100200296	CENTEREACH	NY		03/07/2025		33		(33)			(33)						
100189501	CHINO HILLS	CA		01/15/2025		426		(50)			(50)		377	377			
100192290	DAYTONA BEACH	FL		01/31/2025		1,310		(10)			(10)		1,300	1,300			
100177359	PRESCOTT VALLEY	AZ		01/16/2025		721		(104)			(104)		617	617			
100194666	FAIR LAWN	NJ		02/21/2025		370		(9)			(9)		361	361			
100202918	WINNECONNE	WI		03/24/2025		(30,103)		(6)			(6)	30,177	68		(68)		(68)
100190839	MILWAUKIE	OR		01/27/2025		25,396		58			58		25,455	25,455			
100203123	INDIAN SHORES	FL		03/27/2025		4		(4)			(4)						
100195275	COLONIAL BEACH	VA		02/24/2025		26		(26)			(26)						
100202433	BARNEGAT	NJ		03/20/2025		2		(2)			(2)						
100199375	SACRAMENTO	CA		03/05/2025		30		(30)			(30)						
100192958	ALEDO	TX		02/10/2025		6		(6)			(6)						
100177318	PLACERVILLE	CA		01/16/2025		619		(43)			(43)		576	576			
100190391	DULUTH	GA		01/23/2025		37		(37)			(37)						
100192667	LITTLETON	CO		02/10/2025		17		(17)			(17)						
100194133	MORGANTOWN	WV		02/14/2025		1,480		(75)			(75)		1,406	1,406			
100202563	LATHROP	CA		03/21/2025		(38)		38			38						
100199000	DENVER	CO		02/28/2025		487		(199)			(199)		288	288			
100202879	RICHMOND	VA		03/24/2025		5		(5)			(5)						
100198481	BOWIE	MD		02/28/2025		164		(164)			(164)						
100202357	BROOKLYN	NY		03/19/2025		5		(5)			(5)						
100191798	DURHAM	NC		01/31/2025		227		47			47		274	274			
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025		49		(49)			(49)						
100203462	TOMS RIVER	NJ		03/27/2025		5		(5)			(5)						
100190685	MOUNTLAKE TERRACE	WA		01/28/2025		408		(26)			(26)		382	382			
100203913	SEMINOLE	FL		03/28/2025		4		(4)			(4)						

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100189503	LAWRENCEVILLE	GA		01/15/2025		430		(77)			(77)		353	353			
100157331	OAKLAND	CA		02/20/2025		376		(26)			(26)		350	350			
100188281	FAIRFAX	VA		01/08/2025		811		(46)			(46)		765	765			
100191587	ANTIOCH	CA		01/31/2025		231		54			54		286	286			
100201796	CHARLOTTE	NC		03/18/2025		10		(10)			(10)						
100186162	GILBERT	AZ		02/10/2025		13		(13)			(13)						
100202977	SPICEWOOD	TX		03/24/2025		7		(7)			(7)						
100201098	LATHROP	CA		03/12/2025		19		(19)			(19)						
100176968	RIVERSIDE	CA		01/16/2025		(1,031)		1,660			1,660		629	629			
100194230	BROOMFIELD	CO		02/14/2025		32		(32)			(32)						
100197490	APEX	NC		02/26/2025		29		(29)			(29)						
100194332	ROUGH AND READY	CA		02/14/2025		44		(44)			(44)						
100198431	BAKERSFIELD	CA		02/28/2025		145		(145)			(145)						
100157459	LEHIGH ACRES	FL		02/20/2025		309		(2)			(2)		306	306			
100190925	STOCKTON	CA		01/28/2025		387		(42)			(42)		345	345			
100177459	MIAMI	FL		01/16/2025		762		(112)			(112)		650	650			
100201924	PITTSBURG	CA		03/18/2025		33		(33)			(33)						
100194491	EL PRADO	NM		02/14/2025		31		(31)			(31)						
100199267	MIAMI GARDENS	FL		03/05/2025		(12)		12			12						
100194515	MIAMI	FL		02/14/2025		38		(38)			(38)						
100192618	LEHI	UT		02/10/2025		35		(35)			(35)						
100189422	MADISON	CT		01/14/2025		377		(59)			(59)		319	319			
100200413	LAKE ARROWHEAD	CA		03/10/2025		21		(21)			(21)						
100194483	RIALTO	CA		02/14/2025		(29,481)		(34)			(34)	29,629	114		(114)		(114)
100191271	CLAREMONT	CA		01/29/2025		389		(41)			(41)		348	348			
100202741	GRESHAM	OR		03/24/2025		6		(6)			(6)						
100197643	ORANGE	CT		02/26/2025		667		(39)			(39)		629	629			
100181384	HENDERSON	NV		01/09/2025		716		(69)			(69)		647	647			
100198370	RALEIGH	NC		02/28/2025		192		(192)			(192)						
100200390	SELBYVILLE	DE		03/10/2025		21		(21)			(21)						
100191580	COLLEGE STATION	TX		01/31/2025		199		56			56		255	255			
100198416	WHITE ROCK	NM		02/28/2025		20,890		(890)			(890)		20,000	20,000			
100157144	WEST PALM BEACH	FL		02/20/2025		746		(35)			(35)		711	711			
100188948	SANTA MARIA	CA		01/09/2025		711		102			102		813	813			
100200068	KEY LARGO	FL		03/06/2025		14		(14)			(14)						
100189138	WASHINGTON	DC		01/13/2025		380		(69)			(69)		311	311			
100177334	SAN JOSE	CA		01/16/2025		538		(96)			(96)		442	442			
100204111	POCATELLO	ID		03/28/2025		2		(2)			(2)						
100189019	SAN BERNARDINO	CA		01/09/2025		394		(110)			(110)		284	284			
100186960	WOODSTOCK	GA		01/07/2025		785		201			201		985	985			
100186890	LEWES	DE		01/07/2025		770		(145)			(145)		625	625			
100192405	PALMDALE	CA		02/07/2025		26		(26)			(26)						
100203665	TILBURG	NLD		03/26/2025													
100203679	ROTTERDAM	NLD		03/26/2025													
100193998	REDLANDS	CA		02/11/2025		499		(37)			(37)		463	463			
100157222	CENTENNIAL	CO		02/20/2025		370		(54)			(54)		316	316			
100202916	AMBOY	WA		03/24/2025		7		(7)			(7)						
100204020	RANCHO CORDOVA	CA		03/28/2025		4		(4)			(4)						
100201658	SCHERTZ	TX		03/13/2025		25		(25)			(25)						
100195531	LOGANVILLE	GA		03/27/2025		1		(1)			(1)						
100192513	LANCASTER	CA		02/10/2025		32		(32)			(32)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194770	STOCKTON	CA		02/21/2025		379		88			88		467	467			
100202813	GEORGETOWN	TX		03/24/2025		5		(5)			(5)						
100190665	NEW EGYPT	NJ		01/28/2025		404		36			36		440	440			
100198534	BALTIMORE	MD		02/28/2025		184		(141)			(141)		44	44			
100203609	HOLLYWOOD	FL		03/26/2025		1		(1)			(1)						
100191220	SACRAMENTO	CA		01/29/2025		68		(68)			(68)						
100195632	AGOURA HILLS	CA		02/24/2025		27		(27)			(27)						
100194263	WILLIAMS BAY	WI		02/14/2025		42		(42)			(42)						
100191388	SAINT AUGUSTINE	FL		01/30/2025		371		(72)			(72)		299	299			
100202391	TUSCOLA	TX		03/19/2025													
100202773	BRIDGEWATER	CT		03/24/2025		5		(5)			(5)						
100190183	WOODSTOCK	GA		01/21/2025		661		(62)			(62)		599	599			
100200438	STUART	FL		03/10/2025		14		(14)			(14)						
100197593	NAPLES	FL		02/26/2025		36		(36)			(36)						
100195269	COROLLA	NC		02/24/2025		27		(27)			(27)						
100191704	BEAUMONT	TX		02/20/2025		330		(44)			(44)		286	286			
100188688	BROKEN BOW	OK		01/09/2025		363		(47)			(47)		316	316			
100181389	APACHE JUNCTION	AZ		01/09/2025		416		(92)			(92)		324	324			
100201316	LOS ANGELES	CA		03/12/2025		20		(20)			(20)						
100195276	FOLSOM	CA		02/24/2025		20		(20)			(20)						
100189367	PHOENIX	AZ		01/14/2025		387		(16)			(16)		371	371			
100195392	LAS VEGAS	NV		02/24/2025		(15)		15			15						
100177163	BAKERSFIELD	CA		01/16/2025		747		(74)			(74)		673	673			
100190652	KIRKLAND	WA		01/28/2025		2,995		(78)			(78)		2,917	2,917			
100191800	DURHAM	NC		01/31/2025		260		68			68		329	329			
100203430	VIDA	OR		03/27/2025		5		(5)			(5)						
100157330	MURRIETA	CA		02/20/2025		348		(17)			(17)		331	331			
100202943	PANAMA CITY BEACH	FL		03/24/2025		4		(4)			(4)						
100191646	JUNE LAKE	CA		01/31/2025		(35)		35			35						
100177248	BEACHWOOD	NJ		01/16/2025		571		(100)			(100)		471	471			
100192690	NEW BRUNSWICK	NJ		02/10/2025		374		(24)			(24)		350	350			
100188702	VENTNOR CITY	NJ		01/09/2025		347		(39)			(39)		308	308			
100188270	ORLANDO	FL		01/08/2025		399		2			2		401	401			
100197513	PARAMUS	NJ		02/26/2025		74		(74)			(74)						
100192582	CORONA	CA		02/10/2025		378		(8)			(8)		370	370			
100202459	TRACY	CA		03/20/2025		5		(5)			(5)						
100189410	BOGART	GA		01/14/2025		(1,831)		2,194			2,194		363	363			
100194665	ALEDO	TX		02/21/2025		359		(2)			(2)		356	356			
100188821	DAYTONA BEACH	FL		01/09/2025		400		(49)			(49)		350	350			
100188923	FONTANA	CA		01/09/2025		423		(111)			(111)		312	312			
100189809	CENTREVILLE	VA		01/21/2025		8,913		(181)			(181)		8,733	8,733			
100197646	HILLSIDE	NJ		02/26/2025		32		(32)			(32)						
100202419	RARITAN	NJ		03/19/2025		15		(15)			(15)						
100203305	GILBERT	AZ		03/27/2025		4		(4)			(4)						
100202981	ACWORTH	GA		03/24/2025		4		(4)			(4)						
100202576	GARDEN GROVE	CA		03/21/2025		9		(9)			(9)						
100195665	CAPE CORAL	FL		02/24/2025		51		(51)			(51)						
100198375	BAKERSFIELD	CA		02/28/2025		504		(204)			(204)		300	300			
100201557	ANAHEIM	CA		03/13/2025		23		(23)			(23)						
100186152	LAKE WORTH BEACH	FL		02/10/2025		(7)		7			7						
100189267	BRYSON CITY	NC		01/13/2025		1,781		(45)			(45)		1,736	1,736			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199288	HENDERSON	NV		03/05/2025		22		(22)			(22)						
100190666	CHINO	CA		01/28/2025		865		127			127		992	992			
100191233	BRIGHTON	CO		01/29/2025		12		(12)			(12)						
100194219	MESA	AZ		02/14/2025		42		(42)			(42)						
100199302	BOYNTON BEACH	FL		03/05/2025		29		(29)			(29)						
100191256	BARGERSVILLE	IN		01/29/2025		50		(50)			(50)						
100189939	ROGERSVILLE	AL		01/21/2025		711		(50)			(50)		661	661			
100192542	WINTER GARDEN	FL		02/10/2025		8		(8)			(8)						
100189840	GLADSTONE	OR		01/21/2025		370		18			18		388	388			
100200451	SALEM	UT		03/10/2025		23		(23)			(23)						
100194552	HIALEAH	FL		02/20/2025		358		1			1		360	360			
100200543	CASCADE	ID		03/11/2025		(3)		3			3						
100198342	WINTER GARDEN	FL		02/28/2025		196		(196)			(196)						
100189561	PLANO	TX		01/16/2025		43		(43)			(43)						
100189189	PALM SPRINGS	CA		01/13/2025		361		(41)			(41)		320	320			
100202978	WASHINGTON	UT		03/24/2025		5		(5)			(5)						
100202369	LAS CRUCES	NM		03/19/2025		(4)		4			4						
100194221	PLUMAS LAKE	CA		02/14/2025		28		(28)			(28)						
100191735	MONROE	NC		02/20/2025		42		(42)			(42)						
100201722	BURNSVILLE	NC		03/18/2025		1		(1)			(1)						
100203330	BENTONVILLE	AR		03/27/2025		5		(5)			(5)						
100201955	FLAGLER BEACH	FL		03/18/2025		9		(9)			(9)						
100202639	RALEIGH	NC		03/24/2025		1		(1)			(1)						
100188387	ROSWELL	GA		01/08/2025		358		(16)			(16)		342	342			
100201497	WESTON	FL		03/12/2025		10		(10)			(10)						
100201634	MIDDLETON	ID		03/13/2025		21		(21)			(21)						
100202832	NORTHGLENN	CO		03/24/2025		7		(7)			(7)						
100189882	REHOBOTH BEACH	DE		01/21/2025		496		(56)			(56)		439	439			
100188461	TOWSON	MD		01/08/2025		391		(88)			(88)		302	302			
100189639	FRAMINGHAM	MA		01/17/2025		(866)		1,192			1,192		325	325			
100189788	OCEAN SHORES	WA		01/21/2025		373		51			51		424	424			
100186125	SAINT AUGUSTINE	FL		01/31/2025		(39)		39			39						
100188628	QUARTZ HILL	CA		02/10/2025		(2,090)		2,090			2,090						
100157121	MIAMI	FL		02/20/2025		346		(58)			(58)		288	288			
100195292	MONUMENT	CO		02/24/2025		370		145			145		515	515			
100192664	SANDY SPRINGS	GA		02/10/2025		22		(22)			(22)						
100188299	ONTARIO	CA		01/08/2025		759		10			10		769	769			
100201579	HOUSTON	TX		03/13/2025		11		(11)			(11)						
100200334	GEORGETOWN	CO		03/10/2025		5		(5)			(5)						
100198439	LAKEVILLE	MN		02/28/2025		170		(170)			(170)						
100189305	ASHFORD	WA		01/13/2025		381		(74)			(74)		306	306			
100157154	LAUREL	MD		02/20/2025		44		(44)			(44)						
100201536	BEAVERTON	OR		03/13/2025		23		(23)			(23)						
100202566	MURRIETA	CA		03/21/2025		(30)		30			30						
100191543	UNITED KINGDOM	GBR		01/29/2025		224							224	224			
100198347	BROKEN BOW	OK		02/28/2025		194		(194)			(194)						
100202817	HOUSTON	TX		03/24/2025		6		(6)			(6)						
100193706	HAPPY VALLEY	OR		02/10/2025		24		(24)			(24)						
100177078	ANAHEIM	CA		01/16/2025		601		(41)			(41)		560	560			
100199100	SYKESVILLE	MD		03/03/2025		27		(27)			(27)						
100190672	JUPITER	FL		01/28/2025		801		2			2		802	802			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188559	EL CAJON	CA		02/10/2025		343		(52)			(52)		291	291			
100190081	OXNARD	CA		01/21/2025		383		(39)			(39)		343	343			
100189227	OLD BRIDGE	NJ		01/13/2025		385		(33)			(33)		353	353			
100188284	PALMETTO	FL		01/08/2025		373		30			30		403	403			
100189771	FRISCO	TX		01/21/2025		(4,995)		(27)			(27)	5,375	353	353			
100194344	PHILADELPHIA	PA		02/14/2025		11		(11)			(11)						
100188317	ATLANTA	GA		01/08/2025		596		(35)			(35)		561	561			
100189295	MUNDS PARK	AZ		01/13/2025		383		(69)			(69)		314	314			
100200547	COLUMBIA	CA		03/11/2025		8		(8)			(8)						
100191500	ENSCHEDE	NLD		01/29/2025													
100177469	DRAPER	UT		01/16/2025		656		(111)			(111)		545	545			
100201860	LYNNWOOD	WA		03/18/2025		15		(15)			(15)						
100190723	NAPLES	FL		01/27/2025		355		(38)			(38)		317	317			
100197604	BLUE RIDGE	GA		02/26/2025		309		(60)			(60)		249	249			
100195282	BELMONT	NC		02/24/2025		378		21			21		399	399			
100190938	MORGAN HILL	CA		01/28/2025		361		(46)			(46)		315	315			
100203181	DANA POINT	CA		03/27/2025		4		(4)			(4)						
100193422	PORT SAINT LUCIE	FL		02/10/2025		681		(44)			(44)		637	637			
100157335	WEST BABYLON	NY		02/20/2025		309		(39)			(39)		269	269			
100192934	GARLAND	TX		02/10/2025		26		(26)			(26)						
100201395	CLEARWATER	FL		03/12/2025		8		(8)			(8)						
100192710	TEMPE	AZ		02/10/2025		25		(25)			(25)						
100191212	LOS ANGELES	CA		01/29/2025		278		(48)			(48)		230	230			
100197489	KAILUA KONA	HI		02/26/2025		(8)		8			8						
100177144	LAKE WORTH	FL		01/16/2025		555		(97)			(97)		458	458			
100193747	VICTORVILLE	CA		02/10/2025		46		(46)			(46)						
100191781	EUGENE	OR		01/31/2025		209		27			27		236	236			
100202840	HAVERHILL	MA		03/24/2025		5		(5)			(5)						
100189755	ELLSWORTH	ME		01/21/2025		358		(34)			(34)		325	325			
100201495	LANHAM	MD		03/12/2025		4		(4)			(4)						
100201740	FORKS	WA		03/18/2025		2		(2)			(2)						
100193208	SAVANNAH	GA		02/10/2025		652		(58)			(58)		594	594			
100192960	LOGAN	UT		02/10/2025		34		(34)			(34)						
100177313	BAILEY	CO		01/16/2025		492		200			200		692	692			
100190660	DAVENPORT	FL		01/28/2025		362		(10)			(10)		352	352			
100194738	JACKSON	NJ		02/21/2025		355		(19)			(19)		336	336			
100200700	SURPRISE	AZ		03/11/2025		(2)		2			2						
100191537	UNITED KINGDOM	GBR		01/29/2025		222							222	222			
100191010	SPRINGFIELD GARDENS	NY		01/29/2025		34		(34)			(34)						
100194264	BROCKTON	MA		02/14/2025		45		(45)			(45)						
100195281	LITTLETON	CO		02/24/2025		(25)		25			25						
100201040	SACRAMENTO	CA		03/12/2025		9		(9)			(9)						
100188902	SALINAS	CA		01/09/2025		745		54			54		799	799			
100197597	GARFIELD	NJ		02/26/2025		52		(52)			(52)						
100201986	MEDWAY	MA		03/18/2025		7		(7)			(7)						
100193676	HESPERIA	CA		02/10/2025		388		(90)			(90)		299	299			
100198485	BOWIE	MD		02/28/2025		208		(208)			(208)						
100191442	S-GRAVENHAGE	NLD		01/29/2025													
100199298	STOCKTON	CA		03/05/2025		32		(32)			(32)						
100189075	TALLAHASSEE	FL		01/13/2025		17		(17)			(17)						
100193739	NASHVILLE	TN		02/10/2025		12		(12)			(12)						

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100193350	SAVANNAH	TX		02/10/2025		18		(18)			(18)						
100194143	TAMPA	FL		02/14/2025		342		(55)			(55)		287	287			
100203597	SCOTCH PLAINS	NJ		03/26/2025		3		(3)			(3)						
100188392	OAK PARK	IL		01/08/2025		388		(56)			(56)		332	332			
100204228	KEY BISCAYNE	FL		03/31/2025		(75)		75			75						
100195261	PIKESVILLE	MD		02/24/2025		37		(37)			(37)						
100189288	CORVALLIS	OR		01/13/2025		1,011		(73)			(73)		937	937			
100194610	SACRAMENTO	CA		02/21/2025		364		(19)			(19)		345	345			
100190921	OCEANSIDE	CA		01/28/2025		365		(13)			(13)		352	352			
100198522	SILVER SPRING	MD		02/28/2025		521		(168)			(168)		354	354			
100202631	FRAMINGHAM	MA		03/24/2025													
100201748	SELBYVILLE	DE		03/18/2025		(34,065)		(10)			(10)	34,256	181		(181)		(181)
100194609	SACRAMENTO	CA		02/21/2025		352		(14)			(14)		338	338			
100199270	PHOENIX	AZ		03/05/2025		24		(24)			(24)						
100201581	SAVANNAH	GA		03/13/2025		9		(9)			(9)						
100188367	GENEVA	IL		01/08/2025		391		(50)			(50)		341	341			
100200166	MELBOURNE	FL		03/07/2025		31		(31)			(31)						
100188607	UNION	NJ		02/10/2025		345		(32)			(32)		314	314			
100204010	GRAPEVINE	TX		03/28/2025		4		(4)			(4)						
100201534	SILVER SPRING	MD		03/13/2025		25		(25)			(25)						
100201435	CARSON	CA		03/12/2025		27		(27)			(27)						
100191238	NAPA	CA		01/29/2025		(33,893)		(68)			(68)	34,155	194		(194)		(194)
100198424	RED LODGE	MT		02/28/2025		168		(168)			(168)						
100201037	PROVIDENCE	RI		03/12/2025		10		(10)			(10)						
100193615	SAN DIEGO	CA		02/10/2025		337		(76)			(76)		261	261			
100196968	KIHEI	HI		02/25/2025		781		(118)			(118)		663	663			
100194139	PATERSON	NJ		02/14/2025		575		(43)			(43)		532	532			
100177602	SURPRISE	AZ		01/16/2025		625		(106)			(106)		519	519			
100197586	MARYSVILLE	WA		02/26/2025		27		(27)			(27)						
100195574	PALMDALE	CA		02/24/2025		5		(5)			(5)						
100189491	APOPKA	FL		01/15/2025		73		(73)			(73)						
100198228	PRESCOTT	AZ		02/28/2025		167		(167)			(167)						
100191211	HUNTINGTON PARK	CA		01/29/2025		352		(40)			(40)		312	312			
100202806	TOWSON	MD		03/24/2025		5		(5)			(5)						
100199296	OAKLAND	CA		03/05/2025		28		(28)			(28)						
100189825	KAMUELA	HI		01/21/2025		14,444		(224)			(224)		14,219	14,219			
100199066	WINTER GARDEN	FL		02/28/2025		173		(173)			(173)						
100188463	MURRIETA	CA		01/08/2025		334		(42)			(42)		293	293			
100201036	PEORIA	AZ		03/12/2025		6		(6)			(6)						
100189454	METAIRIE	LA		01/15/2025		238		(24)			(24)		214	214			
100200666	RENO	NV		03/11/2025		22		(22)			(22)						
100203102	CLIFFSIDE PARK	NJ		03/27/2025		5		(5)			(5)						
100157370	FITCHBURG	MA		02/20/2025		250		(10)			(10)		239	239			
100185288	MABLETON	GA		01/24/2025		351		(83)			(83)		268	268			
100199108	FAIR LAWN	NJ		03/03/2025		(24)		24			24						
100196754	SAN RAMON	CA		02/25/2025		75		(75)			(75)						
100202691	OJAI	CA		03/24/2025		4		(4)			(4)						
100193756	TOMS RIVER	NJ		02/10/2025		45		(45)			(45)						
100194226	HOMESTEAD	FL		02/14/2025		26		(26)			(26)						
100177045	MESA	AZ		01/16/2025		708		(77)			(77)		631	631			
100202925	MONETA	VA		03/24/2025		4		(4)			(4)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203990	MIDLOTHIAN	TX		03/28/2025		1		(1)			(1)						
100191248	PERRIS	CA		01/29/2025		57		(57)			(57)						
100193135	MELISSA	TX		02/10/2025		(103)		103			103						
100191584	DANIA BEACH	FL		01/31/2025		233		106			106		339	339			
100192519	WHITMAN	MA		02/10/2025		32		(32)			(32)						
100200205	MARCO ISLAND	FL		03/07/2025		17		(17)			(17)						
100191305	PHOENIX	AZ		01/30/2025		244		(62)			(62)		182	182			
100194107	OAKDALE	MN		02/14/2025		(20)		20			20						
100191131	ROCKLAND	MA		01/29/2025		50		(50)			(50)						
100200214	LEVITTOWN	PA		03/07/2025		9		(9)			(9)						
100200720	SALT LAKE CITY	UT		03/11/2025		9		(9)			(9)						
100157312	FORT WORTH	TX		02/20/2025		2,945		(92)			(92)		2,853	2,853			
100201591	HIALEAH GARDENS	FL		03/13/2025		22		(22)			(22)						
100191291	COCONUT CREEK	FL		01/30/2025		362		(61)			(61)		301	301			
100197478	ANAHEIM	CA		02/25/2025		779		(106)			(106)		673	673			
100177412	ELK GROVE	CA		01/16/2025		5,050		907			907		5,956	5,956			
100203484	FLOWER MOUND	TX		03/26/2025		(2)		2			2						
100198478	MARSHALL	NC		02/28/2025		165		(165)			(165)						
100192338	MENIFEE	CA		02/05/2025		380		(35)			(35)		344	344			
100201464	LAS VEGAS	NV		03/12/2025		1		(1)			(1)						
100197671	UNITED KINGDOM	GBR		02/28/2025		209							209	209			
100195273	WASHINGTON	DC		02/24/2025		362		(16)			(16)		346	346			
100189682	TEMPE	AZ		02/20/2025		10		(10)			(10)						
100199381	GRAHAM	WA		03/05/2025		28		(28)			(28)						
100192369	WEST HILLS	CA		02/05/2025		404		(91)			(91)		313	313			
100190219	HALLANDALE BEACH	FL		01/21/2025		(45)		45			45						
100190892	TEMPE	AZ		01/28/2025		271		(27)			(27)		244	244			
100199062	MIDDLETON	MA		02/28/2025		143		(143)			(143)						
100203985	JACKSONVILLE	FL		03/28/2025		2		(2)			(2)						
100194686	POMONA	CA		02/21/2025		383		26			26		410	410			
100202385	LIBERTY TWP	OH		03/19/2025		4		(4)			(4)						
100190837	LINCOLN	NH		01/27/2025		1,050		(36)			(36)		1,013	1,013			
100177381	BLUFFTON	SC		01/16/2025		11,495		(478)			(478)		11,017	11,017			
100194623	FIRESTONE	CO		02/21/2025		(32,932)		167			167	33,490	725	546	(179)		(179)
100177674	JERSEY CITY	NJ		01/16/2025		656		(68)			(68)		588	588			
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025		804		(73)			(73)		731	731			
100201622	MIAMI	FL		03/13/2025		21		(21)			(21)						
100188440	MIDDLEVILLE	MI		01/08/2025		352		(47)			(47)		305	305			
100198448	DENVER	CO		02/28/2025		176		(176)			(176)						
100200356	PHOENIX	AZ		03/10/2025		(113)		113			113						
100188819	GLENN DALE	MD		01/09/2025		348		104			104		452	452			
100177261	ALISO VIEJO	CA		01/16/2025		1,103		(139)			(139)		965	965			
100191451	BENTVELD	NLD		01/29/2025													
100203699	ASSEN	NLD		03/26/2025													
100198866	SAN FRANCISCO	CA		02/28/2025		191		(191)			(191)						
100202708	SHREWSBURY	MA		03/24/2025		5		(5)			(5)						
100157179	JACKSON	NJ		02/20/2025		340		(16)			(16)		324	324			
100193544	VENTURA	CA		02/10/2025		619		(26)			(26)		593	593			
100202640	LAKEWOOD	CO		03/24/2025		3		(3)			(3)						
100204064	CAPE CORAL	FL		03/28/2025		(2)		2			2						
100189663	COMMERCE CITY	CO		01/17/2025		305		(31)			(31)		274	274			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191746	SCOTTSDALE	AZ		02/20/2025		35		(35)			(35)						
100191819	PHOENIX	AZ		01/31/2025		198		48			48		245	245			
100186945	FAIRFIELD	CA		01/07/2025		808		(204)			(204)		604	604			
100201322	NEW YORK	NY		03/12/2025		21		(21)			(21)						
100189240	SAN FRANCISCO	CA		01/13/2025		382		(16)			(16)		366	366			
100189324	SALT LAKE CITY	UT		01/13/2025		3,292		(36)			(36)		3,255	3,255			
100192908	JACKSON	NJ		02/10/2025		10		(10)			(10)						
100200285	LITTLETON	CO		03/07/2025		(4)		4			4						
100200496	PORT SAINT LUCIE	FL		03/11/2025		21		(21)			(21)						
100194448	SIMI VALLEY	CA		02/14/2025		54		(54)			(54)						
100201207	KENNESAW	GA		03/12/2025		19		(19)			(19)						
100189160	CAMDEN	ME		01/13/2025		(32,626)		(63)			(63)	33,196	507	301	(205)		(205)
100203405	CAPE CORAL	FL		03/27/2025		4		(4)			(4)						
100194245	MEARS	MI		02/14/2025		49		(49)			(49)						
100191049	VENICE	FL		01/29/2025		314		(68)			(68)		246	246			
100201598	CHARLESTOWN	RI		03/13/2025		18		(18)			(18)						
100189094	COLORADO SPRINGS	CO		01/13/2025		25		(25)			(25)						
100200695	RIO RANCHO	NM		03/11/2025		8		(8)			(8)						
100203400	LAS VEGAS	NV		03/27/2025		5		(5)			(5)						
100201531	SACRAMENTO	CA		03/13/2025		22		(22)			(22)						
100191103	ONALASKA	WI		01/29/2025		43		(43)			(43)						
100191224	HENDERSON	NV		01/29/2025		57		(57)			(57)						
100193766	NEW YORK	NY		02/10/2025		43		(43)			(43)						
100201345	MIAMI	FL		03/12/2025													
100200055	HUNTSVILLE	OH		03/06/2025		18		(18)			(18)						
100195268	GRAVOIS MILLS	MO		02/24/2025		18		(18)			(18)						
100203937	MABANK	TX		03/28/2025		4		(4)			(4)						
100192399	ESTERO	FL		02/07/2025		389		(61)			(61)		328	328			
100192940	GRAND PRAIRIE	TX		02/10/2025		42		(42)			(42)						
100192406	FERNANDINA BEACH	FL		02/07/2025		40		(40)			(40)						
100203543	GLENVIEW	IL		03/26/2025		4		(4)			(4)						
100191099	DEER PARK	NY		01/29/2025		55		(55)			(55)						
100194269	GREENACRES	FL		02/14/2025		40		(40)			(40)						
100193564	PANAMA CITY BEACH	FL		02/10/2025		621		(26)			(26)		594	594			
100192884	CHARLOTTE	NC		02/10/2025		44		(44)			(44)						
100195470	WINCHESTER	CA		02/24/2025		(70)		70			70						
100199308	WOODLAND	CA		03/05/2025		26		(26)			(26)						
100198513	HYATTSVILLE	MD		02/28/2025		162		(162)			(162)						
100198920	DOWNEY	CA		02/28/2025		182		(182)			(182)						
100188765	ROSEVILLE	CA		01/09/2025		289		267			267		556	556			
100186872	ORANGE	CA		01/07/2025		490		(184)			(184)		306	306			
100189967	HILLIARD	OH		01/21/2025		369		(35)			(35)		334	334			
100191118	SOUTH GATE	CA		01/29/2025		67		(67)			(67)						
100200736	MATAWAN	NJ		03/11/2025		17		(17)			(17)						
100181473	HONOLULU	HI		01/09/2025		383		(97)			(97)		286	286			
100203892	BELTSVILLE	MD		03/28/2025		2		(2)			(2)						
100201927	ARVADA	CO		03/18/2025		3		(3)			(3)						
100200169	SPANISH FORK	UT		03/07/2025		14		(14)			(14)						
100188155	ATLANTA	GA		01/07/2025		827		(153)			(153)		673	673			
100200269	FLAGSTAFF	AZ		03/07/2025		16		(16)			(16)						
100203250	BROOMFIELD	CO		03/27/2025		3		(3)			(3)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203313	ADRIAN	MO		03/27/2025		3		(3)			(3)						
100190701	TOWNSEND	TN		01/28/2025		753		(2)			(2)		752	752			
100177609	SUMMERFIELD	FL		01/16/2025		2,251		(194)			(194)		2,057	2,057			
100203533	SAVANNAH	GA		03/26/2025		2		(2)			(2)						
100192469	STAMFORD	CT		02/07/2025		3		(3)			(3)						
100198477	NEWTOWN	PA		02/28/2025		160		(160)			(160)						
100202718	CHICAGO	IL		03/24/2025		5		(5)			(5)						
100193481	NEW BEDFORD	MA		02/10/2025		20		(20)			(20)						
100202362	ELIZABETH	NJ		03/19/2025		12		(12)			(12)						
100177280	SECANE	PA		01/16/2025		651		(77)			(77)		574	574			
100195684	DENVER	CO		02/25/2025		(106)		106			106						
100189348	ELK GROVE	CA		01/13/2025		13,158		(414)			(414)		12,745	12,745			
100190165	CHICO	CA		01/21/2025		351		(54)			(54)		297	297			
100203253	GLENDALE	AZ		03/27/2025		3		(3)			(3)						
100203957	WAXHAW	NC		03/28/2025		2		(2)			(2)						
100202674	FORT LAUDERDALE	FL		03/24/2025		4		(4)			(4)						
100197552	PALM SPRINGS	CA		02/26/2025		93		(93)			(93)						
100198884	WAIKOLOA	HI		02/28/2025		500		(199)			(199)		301	301			
100194732	BOCA RATON	FL		02/21/2025		360		6			6		366	366			
100157185	HOUSTON	TX		02/20/2025		708		(27)			(27)		681	681			
100198367	RALEIGH	NC		02/28/2025		488		(194)			(194)		294	294			
100202507	HEALDSBURG	CA		03/21/2025		7		(7)			(7)						
100188462	FRISCO	TX		01/08/2025		17,411		(713)			(713)		16,698	16,698			
100201472	STOCKTON	CA		03/12/2025		19		(19)			(19)						
100189509	STAFFORD	VA		01/15/2025		381		(73)			(73)		308	308			
100177471	HOMESTEAD	FL		01/16/2025		748		(103)			(103)		645	645			
100189972	BOOTHBAY HARBOR	ME		01/21/2025		355		(39)			(39)		316	316			
100192767	SARASOTA	FL		02/10/2025		362		5			5		367	367			
100190385	LOS ANGELES	CA		01/23/2025		684		(58)			(58)		626	626			
100189363	RICHMOND	TX		01/14/2025		94		(94)			(94)						
100188694	SURPRISE	AZ		01/09/2025		341		51			51		392	392			
100181451	TUALATIN	OR		01/09/2025		402		(94)			(94)		307	307			
100200343	QUINCY	WA		03/10/2025		(5)		5			5						
100194676	LAKE HAVASU CITY	AZ		02/21/2025		307		(30)			(30)		277	277			
100194146	HEALDSBURG	CA		02/14/2025		329		(28)			(28)		300	300			
100186115	SARATOGA SPRINGS	UT		01/31/2025		240		51			51		290	290			
100192659	KNOXVILLE	TN		02/10/2025		41		(41)			(41)						
100157522	PHILADELPHIA	PA		02/20/2025		316		4			4		320	320			
100190395	LONG BEACH	CA		01/23/2025		713		(90)			(90)		623	623			
100188436	QUEEN CREEK	AZ		01/08/2025		377		(72)			(72)		304	304			
100157472	WILDOMAR	CA		02/20/2025		320		(33)			(33)		286	286			
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025		331		(73)			(73)		258	258			
100177321	TOMBALL	TX		01/16/2025		1,216		(132)			(132)		1,084	1,084			
100192918	SANTA FE	NM		02/10/2025		14		(14)			(14)						
100198433	EUREKA	CA		02/28/2025		154		(154)			(154)						
100188349	GENEVA	IL		01/08/2025		(4,605)		(31)			(31)	4,981	344	344			
100198353	HILLSBORO	OR		02/28/2025		167		(167)			(167)						
100191143	FORT WASHINGTON	MD		01/29/2025		(15)		15			15						
100191407	DEN HELDER	NLD		01/29/2025													
100177385	LOWELL	IN		01/16/2025		594		(101)			(101)		492	492			
100189740	JACKSON	NJ		01/21/2025		799		(54)			(54)		745	745			

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100157062	HENDERSON	NV		02/20/2025		345		11			11		356	356			
100195277	MANTECA	CA		02/24/2025													
100192719	LITTLE FERRY	NJ		02/10/2025		(15)		15			15						
100198253	SACRAMENTO	CA		02/28/2025		165		(165)			(165)						
100189347	HOWELL	NJ		01/13/2025		1,145		(145)			(145)		999	999			
100177275	FEDERAL WAY	WA		01/16/2025		629		(53)			(53)		576	576			
100203921	ROLLING HILLS ESTATES	CA		03/28/2025													
100177092	LIVERMORE	CA		01/16/2025		688		(70)			(70)		618	618			
100201051	SANTA FE	NM		03/12/2025		14		(14)			(14)						
100192575	BROOKINGS	OR		02/10/2025		311		(60)			(60)		252	252			
100203352	RALEIGH	NC		03/27/2025		4		(4)			(4)						
100177468	VERO BEACH	FL		01/16/2025		763		(15)			(15)		749	749			
100197071	SAMMAMISH	WA		02/25/2025		34		(34)			(34)						
100189520	BERGENFIELD	NJ		01/15/2025		21		(21)			(21)						
100188476	BAYVILLE	NJ		01/08/2025		382		(61)			(61)		320	320			
100195457	QUEEN CREEK	AZ		02/24/2025		(108)		108			108						
100200541	LATHROP	CA		03/11/2025		12		(12)			(12)						
100188444	ANNA	TX		01/08/2025		363		(67)			(67)		296	296			
100198410	LEHI	UT		02/28/2025		175		(175)			(175)						
100201631	OCALA	FL		03/13/2025		(1,655)		1,655			1,655						
100188364	DURHAM	NC		01/08/2025		378		(36)			(36)		342	342			
100189872	SARASOTA	FL		01/21/2025		349		(53)			(53)		296	296			
100200596	VANCOUVER	WA		03/11/2025		9		(9)			(9)						
100198910	CALDWELL	ID		02/28/2025		205		(205)			(205)						
100177291	GIRDWOOD	AK		01/16/2025		713		(72)			(72)		641	641			
100201892	LIVINGSTON	NJ		03/18/2025		3		(3)			(3)						
100193152	SARASOTA	FL		03/20/2025		12		(12)			(12)						
100189599	COACHELLA	CA		01/17/2025		342		(10)			(10)		332	332			
100202352	NORTH HIGHLANDS	CA		03/19/2025		(2)		2			2						
100197582	THOMASVILLE	GA		02/26/2025		41		(41)			(41)						
100177386	NAPLES	FL		01/16/2025		(1,598)		1,960			1,960		362	362			
100157080	HIALEAH	FL		02/20/2025		352		(4)			(4)		348	348			
100204195	WARREN	NJ		03/31/2025		(113)		113			113						
100191069	NASHVILLE	TN		01/29/2025		362		(31)			(31)		330	330			
100157465	LOS ANGELES	CA		02/20/2025		4		(4)			(4)						
100202387	CHESTERFIELD	VA		03/19/2025		9		(9)			(9)						
100201991	POINT PLEASANT	NJ		03/18/2025		5		(5)			(5)						
100194007	OCALA	FL		02/11/2025		292		(37)			(37)		254	254			
100189909	LITCHFIELD PARK	AZ		01/21/2025		343		(9)			(9)		335	335			
100202475	CAPE CORAL	FL		03/21/2025		6		(6)			(6)						
100192984	PERU	VT		02/10/2025		31		(31)			(31)						
100201104	DELRAY BEACH	FL		03/12/2025		18		(18)			(18)						
100188303	APOLLO BEACH	FL		01/08/2025		700		(25)			(25)		675	675			
100186163	WASHINGTON	DC		02/10/2025		(4,473)		17			17	4,909	453	453			
100198475	ELLIJAY	GA		02/28/2025		179		(179)			(179)						
100193361	ARLINGTON	TX		02/10/2025		631		(41)			(41)		590	590			
100192793	YUBA CITY	CA		02/10/2025		40		(40)			(40)						
100201523	FONTANA	CA		03/13/2025		20		(20)			(20)						
100188683	WEST COVINA	CA		02/10/2025		18		(18)			(18)						
100191032	BROWNSBURG	IN		01/29/2025		34		(34)			(34)						
100194175	LYONS	GA		02/14/2025		(212)		514			514		302	302			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199396	WELLINGTON	FL		03/05/2025		29		(29)			(29)						
100202837	GLENDALE	AZ		03/24/2025		6		(6)			(6)						
100200346	LAGRANGE	OH		03/10/2025		21		(21)			(21)						
100194246	MONROVIA	CA		02/14/2025		36		(36)			(36)						
100202460	EATONTOWN	NJ		03/20/2025		1		(1)			(1)						
100194383	SATELLITE BEACH	FL		02/14/2025		48		(48)			(48)						
100192824	WASHINGTON	DC		02/10/2025		13		(13)			(13)						
100192987	KINGSPORT	TN		02/10/2025		28		(28)			(28)						
100202416	BELTSVILLE	MD		03/19/2025		9		(9)			(9)						
100192559	PHOENIX	AZ		02/10/2025		30		(30)			(30)						
100204043	SCOTTSDALE	AZ		03/28/2025		4		(4)			(4)						
100157020	UNION	NJ		02/20/2025		322		(68)			(68)		254	254			
100198380	NEW SMYRNA BEACH	FL		02/28/2025		495		(158)			(158)		337	337			
100194604	SOUTH PORTLAND	ME		02/21/2025		344		24			24		368	368			
100202620	CHARLOTTE	NC		03/24/2025		1		(1)			(1)						
100191754	WEST COVINA	CA		02/20/2025		(1)		1			1						
100193502	CHEHALIS	WA		02/10/2025		6		(6)			(6)						
100197603	WHITE PLAINS	NY		02/26/2025		35		(35)			(35)						
100192563	ROSEVILLE	CA		02/10/2025		(107)		120			120		13	13			
100157519	WEST ORANGE	NJ		02/20/2025		732		(62)			(62)		670	670			
100193099	LATHROP	CA		02/10/2025		308		206			206		514	514			
100203278	SACRAMENTO	CA		03/27/2025		3		(3)			(3)						
100194659	BELLINGHAM	WA		02/21/2025		341		(41)			(41)		300	300			
100198464	DONNELLY	ID		02/28/2025		130		(130)			(130)						
100198423	LITTLE ELM	TX		02/28/2025		161		(161)			(161)						
100177430	MORGAN HILL	CA		01/16/2025		760		(68)			(68)		692	692			
100198324	ROSEVILLE	CA		02/28/2025		500		(43)			(43)		457	457			
100203093	OZARK	MO		03/27/2025		5		(5)			(5)						
100203411	CHARLOTTE	NC		03/27/2025		4		(4)			(4)						
100195367	PORT SAINT JOE	FL		02/24/2025		315		(25)			(25)		290	290			
100202984	TUCSON	AZ		03/24/2025		6		(6)			(6)						
100194762	NEW ORLEANS	LA		02/21/2025		345		(15)			(15)		330	330			
100188885	SAN DIEGO	CA		01/09/2025		483		(59)			(59)		424	424			
100188670	SAN ANTONIO	TX		02/10/2025		44		(44)			(44)						
100199274	CLEARLAKE	CA		03/05/2025		21		(21)			(21)						
100202596	RALEIGH	NC		03/21/2025		13		(13)			(13)						
100190900	LONGBOAT KEY	FL		01/28/2025		362		(75)			(75)		287	287			
100191632	MIAMI GARDENS	FL		01/31/2025		(62)		62			62						
100201721	PORT MATILDA	PA		03/18/2025		6		(6)			(6)						
100186883	MIAMI	FL		01/07/2025		752		64			64		816	816			
100193777	ST. PETERSBURG	FL		02/10/2025		(58)		58			58						
100188671	QUEEN VALLEY	AZ		02/10/2025		37		(37)			(37)						
100188984	ANTELOPE	CA		01/09/2025		333		26			26		360	360			
100200545	COLUMBUS	OH		03/11/2025		7		(7)			(7)						
100191415	BREDA	NLD		01/29/2025													
100201549	BLANCHARD	OK		03/13/2025		14		(14)			(14)						
100201201	MESA	AZ		03/12/2025		24		(24)			(24)						
100176978	MURRIETA	CA		01/16/2025		718		(37)			(37)		681	681			
100202646	MOUNT PLEASANT	SC		03/24/2025		1		(1)			(1)						
100194420	ROYAL OAK	MI		02/14/2025		38		(38)			(38)						
100192759	PIGEON FORGE	TN		02/10/2025		15		(15)			(15)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193565	BUCKEYE	AZ		02/10/2025		695		26			26		721	721			
100202458	PLAIN CITY	OH		03/20/2025		(3)		3			3						
100186177	SEATTLE	WA		02/10/2025		(22)		22			22						
100189864	SUMMERVILLE	SC		01/21/2025		338		(69)			(69)		269	269			
100189140	JOSHUA TREE	CA		01/13/2025		338		(62)			(62)		276	276			
100189346	CLOVIS	CA		01/13/2025		373		(57)			(57)		316	316			
100201869	CHULA VISTA	CA		03/18/2025		9		(9)			(9)						
100188295	SARASOTA	FL		01/08/2025		381		(16)			(16)		364	364			
100189329	BLOOMFIELD	NJ		01/13/2025		373		(47)			(47)		326	326			
100200670	PORTLAND	OR		03/11/2025		6		(6)			(6)						
100201505	LANHAM	MD		03/12/2025		26		(26)			(26)						
100192608	SILVER SPRING	MD		02/10/2025		20		(20)			(20)						
100200234	WEST NEW YORK	NJ		03/07/2025		16		(16)			(16)						
100157420	WEST PALM BEACH	FL		02/20/2025		287		(13)			(13)		274	274			
100192830	MIAMI	FL		02/10/2025		26		(26)			(26)						
100203973	FREDERICKSBURG	TX		03/28/2025		1		(1)			(1)						
100189096	NORTH ATTLEBORO	MA		01/13/2025		21		(21)			(21)						
100203286	ROSEVILLE	CA		03/27/2025		(10)		10			10						
100177222	ATLANTA	GA		01/16/2025		702		(74)			(74)		628	628			
100201473	LINCOLN	CA		03/12/2025		14		(14)			(14)						
100202464	BAKERSFIELD	CA		03/20/2025		3		(3)			(3)						
100197509	NORTH BEND	WA		02/26/2025		27		(27)			(27)						
100191132	EUGENE	OR		01/29/2025		341		(50)			(50)		291	291			
100190087	SANTA MARIA	CA		01/21/2025		357		(24)			(24)		334	334			
100203346	LAS VEGAS	NV		03/27/2025		(1)		1			1						
100200203	MYRTLE BEACH	SC		03/07/2025		17		(17)			(17)						
100203299	FORT MYERS	FL		03/27/2025		(4,783)		(3)			(3)	4,786					
100189304	CUMMING	GA		01/13/2025		362		(71)			(71)		290	290			
100191760	JACKSONVILLE	FL		02/20/2025		3,710		(160)			(160)		3,550	3,550			
100201095	RANCHO CORDOVA	CA		03/12/2025		16		(16)			(16)						
100188313	EDISTO ISLAND	SC		01/08/2025		380		(28)			(28)		353	353			
100200646	SEATTLE	WA		03/11/2025		6		(6)			(6)						
100195260	LAKE MARY	FL		02/24/2025		314		(30)			(30)		285	285			
100186096	CARMEL	IN		01/31/2025		254		35			35		289	289			
100157422	LOS ANGELES	CA		02/20/2025		345		(43)			(43)		302	302			
100202791	LAS VEGAS	NV		03/24/2025		6		(6)			(6)						
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025		1		(1)			(1)						
100203402	JOSHUA TREE	CA		03/27/2025		4		(4)			(4)						
100202865	COXS CREEK	KY		03/24/2025		5		(5)			(5)						
100190846	ANNA	TX		01/27/2025		677		11			11		689	689			
100194649	ELK GROVE	CA		02/21/2025		358		(14)			(14)		344	344			
100202690	COTTONWOOD	AZ		03/24/2025		6		(6)			(6)						
100203337	FARMINGTON	UT		03/27/2025		4		(4)			(4)						
100186043	CLERMONT	FL		01/31/2025		(40)		40			40						
100202963	OCEAN CITY	MD		03/24/2025		3		(3)			(3)						
100202627	QUEEN CREEK	AZ		03/24/2025		(24)		24			24						
100189843	PUYALLUP	WA		01/21/2025		324		50			50		373	373			
100177150	FRANKLIN	TN		01/16/2025		379		(38)			(38)		341	341			
100190869	DAVENPORT	FL		01/27/2025		621		(44)			(44)		576	576			
100193148	AVONDALE	AZ		02/10/2025		(88)		88			88						
100198492	BERLIN	MD		02/28/2025		145		(145)			(145)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177272	SILVERTHORNE	CO		01/16/2025		1,011		(42)			(42)		969	969			
100199460	RICHMOND	TX		03/05/2025		90		(90)			(90)						
100198419	MILLCREEK	UT		02/28/2025		155		(155)			(155)						
100195393	LAS VEGAS	NV		02/24/2025		(101)		101			101						
100191019	MONROE	NY		01/29/2025		56		(56)			(56)						
100191558	BAKERSFIELD	CA		01/31/2025		210		53			53		263	263			
100192737	SALTER PATH	NC		02/10/2025		19		(19)			(19)						
100188296	CORNELIUS	NC		01/08/2025		370		(18)			(18)		352	352			
100192655	CATHEDRAL CITY	CA		02/10/2025		337		(39)			(39)		299	299			
100177590	BELMONT	NC		01/16/2025		722		(6)			(6)		716	716			
100189952	THE VILLAGES	FL		01/21/2025		344		(37)			(37)		308	308			
100195267	MANTECA	CA		02/24/2025		32		(32)			(32)						
100204154	SANTA ANA	CA		03/28/2025		5		(5)			(5)						
100201432	RENO	NV		03/12/2025		25		(25)			(25)						
100194249	RICHMOND	CA		02/14/2025		40		(40)			(40)						
100191478	GRONINGEN	NLD		01/29/2025													
100199093	WOODSTOCK	GA		02/28/2025		77		(77)			(77)						
100189077	TALLAHASSEE	FL		01/13/2025		2		(2)			(2)						
100191713	AUSTIN	TX		02/20/2025		36		(36)			(36)						
100194322	DIVIDE	CO		02/14/2025		24		(24)			(24)						
100204014	PLEASANT VIEW	TN		03/28/2025		4		(4)			(4)						
100199087	REDLANDS	CA		02/28/2025		496		(206)			(206)		289	289			
100189507	PLANO	TX		01/15/2025		392		(42)			(42)		350	350			
100193746	BIG BEAR LAKE	CA		02/10/2025		23		(23)			(23)						
100189756	YELLOW SPRINGS	OH		01/21/2025		308		(63)			(63)		245	245			
100200361	SOMONAUK	IL		03/10/2025		(3)		3			3						
100203239	MCKINNEY	TX		03/27/2025		3		(3)			(3)						
100185217	BRIGHTON	CO		01/24/2025		(213)		493			493		280	280			
100201977	THE WOODLANDS	TX		03/18/2025		13		(13)			(13)						
100200238	CAROLINA BEACH	NC		03/07/2025		22		(22)			(22)						
100190235	NORTH LAS VEGAS	NV		01/21/2025		654		(102)			(102)		552	552			
100195597	AURORA	CO		02/24/2025		(6)		6			6						
100200737	LAS VEGAS	NV		03/11/2025		(29)		29			29						
100200048	WAUWATOSA	WI		03/06/2025		11		(11)			(11)						
100193473	WEST YARMOUTH	MA		02/10/2025		634		(41)			(41)		594	594			
100203481	BRANFORD	CT		03/26/2025		3		(3)			(3)						
100194727	NASHVILLE	TN		02/21/2025		340		(15)			(15)		325	325			
100192501	PALM BAY	FL		02/07/2025		50		(50)			(50)						
100202934	BRIGANTINE	NJ		03/24/2025		3		(3)			(3)						
100188674	COSTA MESA	CA		02/10/2025		24		(24)			(24)						
100188274	HERNANDO	FL		01/08/2025		2,365		93			93		2,457	2,457			
100189644	APPLE VALLEY	CA		01/17/2025		281		(73)			(73)		207	207			
100202651	HARTSEL	CO		03/24/2025		4		(4)			(4)						
100157126	BAYONNE	NJ		02/20/2025		5,452		(134)			(134)		5,318	5,318			
100197236	TORRANCE	CA		02/25/2025		127		(127)			(127)						
100197524	BODEGA BAY	CA		02/26/2025		52		(52)			(52)						
100192835	BOCA RATON	FL		02/10/2025		17		(17)			(17)						
100193569	ROCKLIN	CA		02/10/2025		8		(8)			(8)						
100193698	PALM SPRINGS	CA		02/10/2025		49		(49)			(49)						
100197763	ZUTPHEN	NLD		02/26/2025													
100198982	PORT ORCHARD	WA		02/28/2025		486		(187)			(187)		300	300			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202951	FORT MYERS	FL		03/24/2025		5		(5)			(5)						
100157490	TROY	MI		02/20/2025		283		(6)			(6)		277	277			
100188283	SPANAWAY	WA		01/08/2025		337		16			16		353	353			
100194761	GLEN ALLEN	VA		02/21/2025		306		(21)			(21)		284	284			
100157208	SAVANNAH	GA		02/20/2025		341		(69)			(69)		272	272			
100195266	FRISCO	TX		02/24/2025		13		(13)			(13)						
100195265	RALEIGH	NC		02/24/2025		9		(9)			(9)						
100201018	CUMMING	GA		03/12/2025		8		(8)			(8)						
100201645	SAN ANTONIO	TX		03/13/2025		(3)		3			3						
100201782	PLAINFIELD	IL		03/18/2025		8		(8)			(8)						
100192808	MENIFEE	CA		02/10/2025		338		(51)			(51)		287	287			
100177048	INDIAN WELLS	CA		01/16/2025		993		(63)			(63)		929	929			
100195270	LENEXA	KS		02/24/2025		7		(7)			(7)						
100189839	CANTON	GA		01/21/2025		358		(35)			(35)		322	322			
100177369	SUMTER	SC		01/16/2025		1,145		(98)			(98)		1,047	1,047			
100201002	DENVER	CO		03/12/2025		(2)		2			2						
100190458	BARNSTEAD	NH		01/24/2025		328		(38)			(38)		290	290			
100194190	SAN DIEGO	CA		02/14/2025		1,184							1,185	1,185			
100188373	STOCKTON	CA		01/08/2025		375		(54)			(54)		320	320			
100191554	KYLE	TX		01/31/2025		254		31			31		285	285			
100192589	LAVEEN	AZ		02/10/2025		37		(37)			(37)						
100190991	MANTECA	CA		01/28/2025		361		19			19		380	380			
100188615	MIAMI	FL		02/10/2025		(32)		32			32						
100194827	AUSTIN	TX		02/21/2025		367		25			25		391	391			
100191762	KISSIMMEE	FL		02/20/2025		35		(35)			(35)						
100199116	SHIRLEY	NY		03/03/2025		315		13			13		328	328			
100192899	TODD	NC		02/10/2025		(7)		7			7						
100201462	COMMERCE CITY	CO		03/12/2025		5		(5)			(5)						
100201087	STANTON	KY		03/12/2025		13		(13)			(13)						
100195257	GLEN BURNIE	MD		02/24/2025		321		(27)			(27)		294	294			
100194396	WASHINGTONVILLE	NY		02/14/2025		33		(33)			(33)						
100198313	BOISE	ID		02/28/2025		177		(156)			(156)		21	21			
100191688	PHILADELPHIA	PA		02/20/2025		(4)		4			4						
100189824	HIGHLANDS RANCH	CO		01/21/2025		355		(3)			(3)		353	353			
100201227	ALLEN	TX		03/12/2025		5		(5)			(5)						
100192854	WOODSTOCK	GA		02/10/2025		13		(13)			(13)						
100192843	BLUE RIDGE	GA		02/10/2025		23		(23)			(23)						
100200399	MESA	AZ		03/10/2025		14		(14)			(14)						
100201349	DORAL	FL		03/12/2025		6		(6)			(6)						
100192162	ANTIOCH	IL		01/31/2025		912		18			18		930	930			
100203264	DAVIDSON	NC		03/27/2025		(6)		6			6						
100201875	OKEMAH	OK		03/18/2025		15		(15)			(15)						
100191750	ENOCH	UT		02/20/2025		39		(39)			(39)						
100201186	POCONO PINES	PA		03/12/2025		23		(23)			(23)						
100193204	PHOENIX	AZ		02/10/2025		12		(12)			(12)						
100177411	ACWORTH	GA		01/16/2025		540		(93)			(93)		447	447			
100190702	BROKEN BOW	OK		01/28/2025		1,137		94			94		1,230	1,230			
100189139	BREMERTON	WA		01/13/2025		340		32			32		372	372			
100191565	MELBOURNE	FL		01/31/2025		195		50			50		245	245			
100195263	ANTELOPE	CA		02/24/2025		8		(8)			(8)						
100189284	RANCHO CORDOVA	CA		01/13/2025		372		(47)			(47)		325	325			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190865	FAIRFIELD	CA		01/27/2025		568		18			18		586	586			
100198224	BOISE	ID		02/28/2025		169		(169)			(169)						
100191617	BATON ROUGE	LA		01/31/2025		50,901		(621)			(621)		50,280	50,280			
100192769	DALLAS	TX		02/10/2025		19		(19)			(19)						
100191249	WOODBRIDGE	VA		01/29/2025		73		(73)			(73)						
100193700	MESA	AZ		02/10/2025		13		(13)			(13)						
100189070	LONGMONT	CO		01/13/2025		48		(48)			(48)						
100192698	PEYTON	CO		02/10/2025		35		(35)			(35)						
403020970	BALTIMORE	MD		03/06/2025		2,322		(2,322)			(2,322)						
100194798	SEVIERVILLE	TN		02/21/2025		350		34			34		384	384			
100202863	OOLTEWAH	TN		03/24/2025		8		(8)			(8)						
100203479	FAIR LAWN	NJ		03/26/2025		2		(2)			(2)						
100188413	NAPA	CA		01/08/2025		328		(41)			(41)		286	286			
100202883	COLUMBUS	OH		03/24/2025		7		(7)			(7)						
100189566	SURPRISE	AZ		01/17/2025		17		(17)			(17)						
100201070	CHARLOTTE	NC		03/12/2025		15		(15)			(15)						
100199032	WINTER GARDEN	FL		02/28/2025		483		(183)			(183)		301	301			
100194464	TEHACHAPI	CA		02/14/2025		46		(46)			(46)						
100203238	BAKERSFIELD	CA		03/27/2025		3		(3)			(3)						
100190854	BLUFFTON	SC		01/27/2025		646		(55)			(55)		591	591			
100191349	ORANGE PARK	FL		01/30/2025		(63)		63			63						
100187735	WOODLAND HLS	CA		01/07/2025		1,452		(243)			(243)		1,209	1,209			
100193518	HAVERSTRAW	NY		02/10/2025		646		(48)			(48)		599	599			
100202699	AUBURN	GA		03/24/2025		5		(5)			(5)						
100199409	MARIETTA	GA		03/05/2025		(11)		11			11						
100191611	GALT	CA		01/31/2025		622		68			68		689	689			
100193217	LANSDALE	PA		02/10/2025		864		29			29		893	893			
100198398	SEEKONK	MA		02/28/2025		479		(162)			(162)		316	316			
100199103	JAMAICA	NY		03/03/2025		5		(5)			(5)						
100194267	NEWBERG	OR		02/14/2025		28		(28)			(28)						
100195675	KATY	TX		02/24/2025		(9)		9			9						
100204147	VAL VERDE	CA		03/28/2025		3		(3)			(3)						
100200248	WEST PALM BEACH	FL		03/07/2025		12		(12)			(12)						
100192269	AUBURN	WA		01/31/2025		611		20			20		631	631			
100201147	PALMDALE	CA		03/12/2025		9		(9)			(9)						
100189917	SAINT CLOUD	FL		01/21/2025		388		(6)			(6)		382	382			
100193523	STATEN ISLAND	NY		02/10/2025		698		(10)			(10)		688	688			
100202712	MERIDEN	CT		03/24/2025		4		(4)			(4)						
100188876	HAINES CITY	FL		01/09/2025		353		(80)			(80)		273	273			
100203393	LAKE ELSINORE	CA		03/27/2025		3		(3)			(3)						
100189296	OOLTEWAH	TN		01/13/2025		355		(64)			(64)		291	291			
100177653	BLAIRSVILLE	GA		01/16/2025		734		(112)			(112)		622	622			
100192877	BALTIMORE	MD		02/10/2025		4		(4)			(4)						
100191698	OAKLAND	CA		02/20/2025		38		(38)			(38)						
100188482	HOWELL	NJ		01/08/2025		360		(60)			(60)		299	299			
100189021	LOS BANOS	CA		01/09/2025		283		(24)			(24)		259	259			
100194777	CHICAGO	IL		02/21/2025		359		32			32		391	391			
100200257	ANAHEIM	CA		03/07/2025		30		(30)			(30)						
100200258	ANAHEIM	CA		03/07/2025		30		(30)			(30)						
100201492	VACAVILLE	CA		03/12/2025		16		(16)			(16)						
100177370	SAN BERNARDINO	CA		01/16/2025		729		(113)			(113)		616	616			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197500	ALLENTOWN	NJ		02/26/2025		37		(37)			(37)						
100191274	TAMPA	FL		01/29/2025		303		(39)			(39)		263	263			
100195256	TOBYHANNA	PA		02/24/2025		22		(22)			(22)						
100192682	TOMS RIVER	NJ		02/10/2025		15		(15)			(15)						
100201191	HONOLULU	HI		03/12/2025		8		(8)			(8)						
100203450	LAND O LAKES	FL		03/27/2025		4		(4)			(4)						
100192209	SAINT AUGUSTINE	FL		01/31/2025		998		33			33		1,032	1,032			
100203595	TOBYHANNA	PA		03/26/2025		2		(2)			(2)						
100193765	LAKE WORTH	FL		02/10/2025		33		(33)			(33)						
100202936	PALM SPRINGS	CA		03/24/2025		4		(4)			(4)						
100188690	BLUE RIDGE	GA		01/09/2025		281		(56)			(56)		225	225			
100194577	LAKE WORTH BEACH	FL		03/28/2025													
100202807	JACKSONVILLE	FL		03/24/2025		7		(7)			(7)						
100177490	BOYNTON BEACH	FL		01/16/2025		862		(114)			(114)		748	748			
100189407	WALLER	TX		01/14/2025		(1,311)		1,604			1,604		292	292			
100201717	PLAINWELL	MI		03/18/2025		9		(9)			(9)						
100204037	BLOOMINGTON	CA		03/28/2025		1		(1)			(1)						
100192167	TACOMA	WA		01/31/2025		665		61			61		726	726			
100189286	HILLSBORO	OR		01/13/2025		688		(54)			(54)		634	634			
100202777	WINTER GARDEN	FL		03/24/2025		7		(7)			(7)						
100191357	BAKERSFIELD	CA		01/30/2025		181		(26)			(26)		155	155			
100201644	GUNTERSVILLE	AL		03/13/2025		(8)		8			8						
100190059	ROSEVILLE	CA		01/21/2025		317		126			126		443	443			
100189773	STOCKTON	CA		01/21/2025		339		(23)			(23)		316	316			
100191655	HENDERSON	NV		01/31/2025		(36)		36			36						
100199942	NAPLES	FL		03/05/2025		(44)		44			44						
100191029	POOLER	GA		01/29/2025		230		(32)			(32)		198	198			
100197729	ROTTERDAM	NLD		02/26/2025													
100189785	DOVER	VT		01/21/2025		295		(14)			(14)		281	281			
100194266	SLINGER	WI		02/14/2025		31		(31)			(31)						
100195264	LAWRENCEVILLE	GA		02/24/2025		(3)		3			3						
100189302	STAR	ID		01/13/2025		344		(64)			(64)		280	280			
100188433	FOLSOM	CA		01/08/2025		274,615		(8,499)			(8,499)		266,115	266,115			
100202581	PALMDALE	CA		03/21/2025		11		(11)			(11)						
100194086	TREASURE ISLAND	FL		02/14/2025		37		(37)			(37)						
100191298	BRENTWOOD	NY		01/30/2025		(47)		47			47						
100201633	LAS VEGAS	NV		03/13/2025		20		(20)			(20)						
100195526	WAILUKU	HI		03/27/2025		3		(3)			(3)						
100188428	CARMICHAEL	CA		01/08/2025		349		(59)			(59)		290	290			
100192701	BANNER ELK	NC		02/10/2025		13		(13)			(13)						
100190063	BASS LAKE	CA		01/21/2025		316		(34)			(34)		283	283			
100157047	ELMONT	NY		02/20/2025		308		(32)			(32)		276	276			
100194719	CORVALLIS	OR		02/21/2025		328		(10)			(10)		318	318			
100193126	PORT ORCHARD	WA		02/10/2025		(96)		96			96						
100203358	FRESNO	CA		03/27/2025		3		(3)			(3)						
100202849	POOLER	GA		03/24/2025		6		(6)			(6)						
100201082	WEST CHESTER	PA		03/12/2025		12		(12)			(12)						
100195250	METAIRIE	LA		02/24/2025		28		(28)			(28)						
100189632	LOS ANGELES	CA		01/17/2025		321		(39)			(39)		282	282			
100191028	ANTIOCH	CA		01/29/2025		11		(11)			(11)						
100195262	PORTLAND	OR		02/24/2025		(6)		6			6						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100199265	RED LODGE	MT		03/05/2025		19		(19)			(19)						
100192980	MANHATTAN	MT		02/10/2025		60		(30)			(30)		30	30			
100189169	ORANGEVALE	CA		01/13/2025		338		(64)			(64)		274	274			
100203227	EVERETT	WA		03/27/2025		3		(3)			(3)						
100201185	SAVANNAH	GA		03/12/2025		22		(22)			(22)						
100203552	WESLEY CHAPEL	FL		03/26/2025		2		(2)			(2)						
100190964	WOODSTOCK	GA		01/28/2025		331		21			21		353	353			
100193094	LATHROP	CA		02/10/2025		(179)		179			179						
100157082	KISSIMMEE	FL		02/20/2025		640		(38)			(38)		602	602			
100198872	SPRINGFIELD	OR		02/28/2025		151		(151)			(151)						
100202493	NAUGATUCK	CT		03/21/2025		2		(2)			(2)						
100200991	WINTER GARDEN	FL		03/12/2025		31		(31)			(31)						
100177142	PARAMUS	NJ		01/16/2025		640		(106)			(106)		534	534			
100198516	HYATTSVILLE	MD		02/28/2025		477		(155)			(155)		323	323			
100192303	ELLICOTTVILLE	NY		01/31/2025		597		7			7		603	603			
100201452	VICTORVILLE	CA		03/12/2025		7		(7)			(7)						
100194739	MAYTOWN	PA		02/21/2025		331		(15)			(15)		316	316			
100190082	EDISON	NJ		01/21/2025		942		(81)			(81)		860	860			
100203540	BAKERSFIELD	CA		03/26/2025		2		(2)			(2)						
100157064	HALLANDALE BEACH	FL		02/20/2025		350		(51)			(51)		299	299			
100193643	RAMROD KEY	FL		02/10/2025		358		(69)			(69)		289	289			
100188419	CLEARWATER	FL		01/08/2025		614		(59)			(59)		555	555			
100201385	LA MIRADA	CA		03/12/2025		(1)		1			1						
100198918	BROOKFIELD	WI		02/28/2025		180		(180)			(180)						
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025		291		(13)			(13)		279	279			
100193418	NAPLES	FL		02/10/2025		27,528		(110)			(110)		27,418	27,418			
100189334	AUSTIN	TX		01/13/2025		637		(76)			(76)		560	560			
100204146	BALTIMORE	MD		03/28/2025		1		(1)			(1)						
100194223	PROVIDENCE	RI		02/14/2025		41		(41)			(41)						
100189451	CLINTON	MD		01/15/2025		335		(88)			(88)		247	247			
100193357	FRISCO	TX		02/10/2025		596		(53)			(53)		543	543			
100191207	SAN FRANCISCO	CA		01/29/2025		47		(47)			(47)						
100189750	DES PLAINES	IL		01/21/2025		330		(52)			(52)		278	278			
100191059	DEPTFORD	NJ		01/29/2025		278		(23)			(23)		255	255			
100203339	LANHAM	MD		03/27/2025		3		(3)			(3)						
100203130	PARK HILLS	KY		03/27/2025		4		(4)			(4)						
100198393	SAINT LOUIS	MO		02/28/2025		442		(185)			(185)		258	258			
100203535	WOODBRIDGE	VA		03/26/2025		2		(2)			(2)						
100189849	CARRABASSETT VALLEY	ME		01/21/2025		322		(49)			(49)		273	273			
100201115	NORMAN	OK		03/12/2025		13		(13)			(13)						
100188700	NORTH LAS VEGAS	NV		01/09/2025		279		148			148		428	428			
100194342	WALLA WALLA	WA		02/14/2025		53		(53)			(53)						
100198519	HYATTSVILLE	MD		02/28/2025		167		(167)			(167)						
100194213	CRYSTAL BEACH	TX		02/14/2025		38		(38)			(38)						
100197739	ALMELO	NLD		02/26/2025													
100189009	PONTE VEDRA	FL		01/09/2025		(1,495)		1,495			1,495						
100197650	OLD MONROE	MO		02/26/2025		25		(25)			(25)						
100194339	GLENDALE	AZ		02/14/2025		31		(31)			(31)						
100189514	HENDERSON	NV		01/15/2025		57		(57)			(57)						
100189099	OVIEDO	FL		01/13/2025		57		(57)			(57)						
100193686	MESA	AZ		02/10/2025		47		(47)			(47)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200566	EDISON	NJ		03/11/2025		(28,668)		(3)			(3)	28,835	164		(164)		(164)
100203140	SPARKS	NV		03/27/2025		3		(3)			(3)						
100188578	POMONA	CA		02/10/2025		(3)		3			3						
100195254	STOCKTON	CA		02/24/2025		16		(16)			(16)						
100200314	PRESCOTT VALLEY	AZ		03/10/2025		20		(20)			(20)						
100194217	ALACHUA	FL		02/14/2025		38		(38)			(38)						
100190056	EATONTON	GA		01/21/2025		331		(46)			(46)		285	285			
100203567	SALT LAKE CITY	UT		03/26/2025		2		(2)			(2)						
100195462	STOCKTON	CA		02/24/2025		(102)		102			102						
100194174	BENNINGTON	NE		02/14/2025		322		(49)			(49)		273	273			
100192983	ELLIJAY	GA		02/10/2025		301		(40)			(40)		262	262			
100200733	SANFORD	FL		03/11/2025		10		(10)			(10)						
100193012	PORT ORANGE	FL		02/10/2025		36		(36)			(36)						
100188391	ATLANTA	GA		01/08/2025		281		38			38		318	318			
100199306	MUNDS PARK	AZ		03/05/2025		(14)		14			14						
100197487	WINTER GARDEN	FL		02/26/2025		(33)		33			33						
100198428	DELAWARE	OH		02/28/2025		143		(143)			(143)						
100197698	UNITED KINGDOM	GBR		02/28/2025													
100200533	MIAMI GARDENS	FL		03/11/2025		9		(9)			(9)						
100177016	CORONA	CA		01/16/2025		727		(49)			(49)		678	678			
100199351	LAREDO	TX		03/05/2025		11		(11)			(11)						
100199385	SACRAMENTO	CA		03/05/2025		28		(28)			(28)						
100194419	WEST VALLEY	UT		02/14/2025		52		(52)			(52)						
100203706	TILBURG	NLD		03/26/2025													
100192783	PINETOP	AZ		02/10/2025		461		(18)			(18)		443	443			
100201188	TURLOCK	CA		03/12/2025		16		(16)			(16)						
100194795	HOUSTON	TX		02/21/2025		327		30			30		357	357			
100177432	WESTMINSTER	CO		01/16/2025		770		(102)			(102)		668	668			
100192312	GEORGETOWN	SC		01/31/2025		951		28			28		979	979			
100189834	RICHARDSON	TX		01/21/2025		321		(44)			(44)		277	277			
100198443	SAINT JOSEPH	MI		02/28/2025		157		(157)			(157)						
100200638	TUCSON	AZ		03/11/2025		6		(6)			(6)						
100195451	OCEAN CITY	NJ		02/24/2025		(33)		33			33						
100200660	AUSTIN	TX		03/11/2025		13		(13)			(13)						
100186982	SAN ANTONIO	TX		01/07/2025		690		(15)			(15)		675	675			
100195247	WEST WARWICK	RI		02/24/2025		300		(31)			(31)		269	269			
100197637	NORTH CHESTERFIELD	VA		02/26/2025		33		(33)			(33)						
100198900	LAKEWOOD VILLAGE	TX		02/28/2025		207		(207)			(207)						
100195258	MESQUITE	NV		02/24/2025		5		(5)			(5)						
100188624	LAVEEN	AZ		02/10/2025		308		(28)			(28)		281	281			
100195251	HERMITAGE	TN		02/24/2025		14		(14)			(14)						
100199966	CRESTLINE	CA		03/06/2025		6		(6)			(6)						
100191579	SCAPPOOSE	OR		01/31/2025		228		79			79		307	307			
100202717	ROSEVILLE	CA		03/24/2025		5		(5)			(5)						
100188365	MORRISTOWN	NJ		01/08/2025		363		(51)			(51)		313	313			
100189154	STAFFORD	VA		01/13/2025		635		(49)			(49)		587	587			
100191098	CARVER	MA		01/29/2025		47		(47)			(47)						
100194533	ATLANTA	GA		02/14/2025		42		(42)			(42)						
100188962	RAMSEY	MN		01/09/2025		362		(66)			(66)		297	297			
100188729	CHULA VISTA	CA		01/09/2025		343		33			33		377	377			
100191275	MAGGIE VALLEY	NC		01/29/2025		66		(66)			(66)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194222	GLADSTONE	OR		02/14/2025		35		(35)			(35)						
100189929	DOWNINGTOWN	PA		01/21/2025		339		(54)			(54)		284	284			
100190392	HENDERSON	NV		01/23/2025		277		(30)			(30)		247	247			
100191018	OAK POINT	TX		01/29/2025		49		(49)			(49)						
100186935	LAS VEGAS	NV		01/07/2025		553		8			8		560	560			
100188359	CHANDLER	AZ		01/08/2025		688		(52)			(52)		636	636			
100201932	GULF SHORES	AL		03/18/2025		16		(16)			(16)						
100200472	MABLETON	GA		03/10/2025		26		(26)			(26)						
100193562	CRESTONE	CO		02/10/2025		22		(22)			(22)						
100193589	PORT SAINT JOE	FL		02/10/2025		1,084		(47)			(47)		1,037	1,037			
100199292	PALMDALE	CA		03/05/2025		34		(34)			(34)						
100192614	GARDNER	MA		02/10/2025		22		(22)			(22)						
100201792	TAMPA	FL		03/18/2025		13		(13)			(13)						
100199382	CLOVIS	CA		03/05/2025		26		(26)			(26)						
100188292	COLORADO SPRINGS	CO		01/08/2025		1,170		(19)			(19)		1,151	1,151			
100198502	EDGEWATER	MD		02/28/2025		165		(165)			(165)						
100190671	WORTON	MD		01/28/2025		679		(39)			(39)		640	640			
100202478	MCDONOUGH	GA		03/21/2025		2		(2)			(2)						
100200542	BAKERSFIELD	CA		03/11/2025		(14)		14			14						
100188457	LOUISVILLE	KY		01/08/2025		633		(77)			(77)		556	556			
100195653	MODESTO	CA		02/24/2025		248		(38)			(38)		210	210			
100201176	MIDDLETOWN	DE		03/12/2025		18		(18)			(18)						
100199344	BEAVERTON	OR		03/05/2025		29		(29)			(29)						
100201709	PHILADELPHIA	PA		03/18/2025		3		(3)			(3)						
100185224	ONTARIO	CA		01/24/2025		347		(51)			(51)		296	296			
100193626	MIAMI	FL		02/10/2025		646		(6)			(6)		640	640			
100194615	WACO	TX		02/21/2025		354		44			44		399	399			
100198468	WILMINGTON	DE		02/28/2025		150		(150)			(150)						
100203254	MILLEDGEVILLE	GA		03/27/2025		4		(4)			(4)						
100192615	MERCED	CA		02/10/2025		30		(30)			(30)						
100185226	MIAMI GARDENS	FL		01/24/2025		312		19			19		331	331			
100192833	FERNANDINA BEACH	FL		02/10/2025		30		(30)			(30)						
100195624	PALMDALE	CA		02/24/2025		34		(34)			(34)						
100177383	LAKEWOOD	CO		01/16/2025		713		12			12		725	725			
100200538	SOUTH PORTLAND	ME		03/11/2025		12		(12)			(12)						
100193994	LOS ANGELES	CA		02/11/2025		302		(23)			(23)		280	280			
100194831	SPARKS	NV		02/21/2025		316		40			40		356	356			
100192750	UPLAND	CA		02/10/2025		17		(17)			(17)						
100185234	FRESNO	CA		01/24/2025		614		(86)			(86)		528	528			
100188423	NEWPORT NEWS	VA		01/08/2025		343		(49)			(49)		294	294			
100157345	LA QUINTA	CA		02/20/2025		271		(27)			(27)		244	244			
100203482	LAS VEGAS	NV		03/26/2025		4		(4)			(4)						
100192638	PARKLAND	FL		02/10/2025		(23)		23			23						
100190337	SOUTH FALLSBURG	NY		01/22/2025		9		(9)			(9)						
100157214	FORDS	NJ		02/20/2025		306		(22)			(22)		283	283			
100189352	FRESNO	CA		01/13/2025		629		(79)			(79)		551	551			
100195252	SHORELINE	WA		02/24/2025		10		(10)			(10)						
100198322	CLOVIS	CA		02/28/2025		674		(137)			(137)		537	537			
100201047	RALEIGH	NC		03/12/2025		12		(12)			(12)						
100203683	UTRECHT	NLD		03/26/2025													
100177335	WIMBERLEY	TX		01/16/2025		(185)		802			802		617	617			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193687	HARRISBURG	NC		02/10/2025		38		(38)			(38)						
100177130	FRESNO	CA		01/16/2025		(27,762)		(77)			(77)	28,211	372	206	(166)		(166)
100177582	CHARLOTTE	NC		01/16/2025		546		(94)			(94)		453	453			
100192839	MIAMI	FL		02/10/2025		15		(15)			(15)						
100189925	DOWNINGTOWN	PA		01/21/2025		282		222			222		504	504			
100195649	SAN BERNARDINO	CA		02/24/2025		15		(15)			(15)						
100177197	LOUISVILLE	TN		01/16/2025		686		(68)			(68)		618	618			
100195248	DUMONT	NJ		02/24/2025		308		(33)			(33)		274	274			
100200555	ATASCADERO	CA		03/11/2025		20		(20)			(20)						
100195246	THORNTON	NH		02/24/2025		22		(22)			(22)						
100194001	SANTA PAULA	CA		02/11/2025		2,344		(35)			(35)		2,309	2,309			
100189113	LACKAWAXEN	PA		01/13/2025		263		7			7		270	270			
100177297	YORK	ME		01/16/2025		2,481		(155)			(155)		2,326	2,326			
100188772	LAS VEGAS	NV		01/09/2025		294		197			197		491	491			
100193616	LITTLETON	CO		02/10/2025		328		(22)			(22)		306	306			
100186950	CORRALES	NM		01/07/2025		357		(23)			(23)		335	335			
100195403	MYRTLE BEACH	SC		02/24/2025		315		119			119		433	433			
100192857	STONE MOUNTAIN	GA		02/10/2025		11		(11)			(11)						
100188903	FORT WORTH	TX		01/09/2025		622		65			65		686	686			
100157164	LOS ANGELES	CA		02/20/2025		308		(59)			(59)		249	249			
100199112	JURUPA VALLEY	CA		03/03/2025		(3)		3			3						
100193731	DOVER	NJ		02/10/2025		62		(62)			(62)						
100195253	HOUSTON	TX		02/24/2025		5		(5)			(5)						
100198879	MCINTOSH	FL		02/28/2025		167		(167)			(167)						
100201498	MORENO VALLEY	CA		03/12/2025		5		(5)			(5)						
100185295	MIRAMAR	FL		01/24/2025		324		(76)			(76)		248	248			
100192909	TOMS RIVER	NJ		02/10/2025		(7)		7			7						
100193026	CLEVELAND	GA		02/10/2025		8		(8)			(8)						
100203280	ALTON	TX		03/27/2025		4		(4)			(4)						
100157354	NEW BRUNSWICK	NJ		02/20/2025		278		(23)			(23)		254	254			
100191752	HEBER CITY	UT		02/20/2025		47		(47)			(47)						
100201690	SCRANTON	PA		03/13/2025		(14)		14			14						
100201130	APEX	NC		03/12/2025		19		(19)			(19)						
100202908	NORTH MYRTLE BEACH	SC		03/24/2025		6		(6)			(6)						
100194689	SOLEDAD	CA		02/21/2025		337							337	337			
100189635	HYATTSVILLE	MD		01/17/2025		(958)		958			958						
100188312	CHARLOTTESVILLE	VA		01/08/2025		699		(30)			(30)		670	670			
100188725	CHERRY HILL	NJ		01/09/2025		319		(43)			(43)		276	276			
100177511	CAPE CORAL	FL		01/16/2025		489		(86)			(86)		403	403			
100186928	PALMDALE	CA		01/07/2025		649		(17)			(17)		632	632			
100202487	BRYAN	TX		03/21/2025		9		(9)			(9)						
100200352	SHOW LOW	AZ		03/10/2025		16		(16)			(16)						
100200118	POCONO SUMMIT	PA		03/06/2025		(38)		38			38						
100177186	LA VERGNE	TN		01/16/2025		418		(75)			(75)		342	342			
100199295	ATLANTA	GA		03/05/2025		23		(23)			(23)						
100202472	CARLISLE	PA		03/21/2025		5		(5)			(5)						
100200635	HOWELL	NJ		03/11/2025		3		(3)			(3)						
100203536	BAKERSFIELD	CA		03/26/2025		2		(2)			(2)						
100194062	AVONDALE	AZ		03/20/2025		10		(10)			(10)						
100192762	AURORA	CO		02/10/2025		19		(19)			(19)						
100189535	BOONSBORO	MD		01/16/2025		248		(60)			(60)		187	187			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100198270	PRINCETON JUNCTION	NJ		02/28/2025		755		(189)			(189)		566	566			
100192531	MADERA	CA		02/10/2025		(110)		110			110						
403020364	GARDEN CITY	MI		03/06/2025		1,944		(1,944)			(1,944)						
100193511	STRATFORD	CT		02/10/2025		512		(28)			(28)		484	484			
100191602	CHATTAHOOCHEE HILLS	GA		01/31/2025		216		35			35		251	251			
100177310	LAS VEGAS	NV		01/16/2025		600		(60)			(60)		540	540			
100157242	CAPE CORAL	FL		02/20/2025		302		(55)			(55)		247	247			
100203150	TEMECULA	CA		03/27/2025		5		(5)			(5)						
100201013	CAPE CORAL	FL		03/12/2025		(27,608)		39			39	27,743	174		(174)		(174)
100177204	LAKE PLACID	FL		01/16/2025		557		(92)			(92)		465	465			
100177410	RALEIGH	NC		01/16/2025		471		(83)			(83)		388	388			
100177141	SAPULPA	OK		01/16/2025		729		(41)			(41)		689	689			
100202922	WILMINGTON	NC		03/24/2025		6		(6)			(6)						
100189343	CLOVIS	CA		01/13/2025		661		(50)			(50)		611	611			
100200338	HILTON HEAD ISLAND	SC		03/10/2025		15		(15)			(15)						
100189436	CHARLOTTE	NC		01/14/2025		340		(69)			(69)		271	271			
100194460	SPRINGFIELD	OR		02/14/2025		33		(33)			(33)						
100189434	HILTON HEAD ISLAND	SC		01/14/2025		348		(63)			(63)		285	285			
100194461	SPRINGFIELD	OR		02/14/2025		33		(33)			(33)						
100203524	SAN MARCOS	CA		03/26/2025		4		(4)			(4)						
100189971	LAS VEGAS	NV		01/21/2025		221		322			322		542	542			
100194534	PFLUGERVILLE	TX		02/14/2025		25		(25)			(25)						
100188432	AVONDALE	AZ		01/08/2025		345		(66)			(66)		279	279			
100195242	MOUNT DORA	FL		02/24/2025		18		(18)			(18)						
100189519	NEW HAVEN	CT		01/15/2025		293		(68)			(68)		225	225			
100188265	COLUMBIA	SC		01/08/2025		352		(3)			(3)		349	349			
100188562	BEAVERCREEK	OH		02/10/2025		39		(39)			(39)						
100200605	KNOXVILLE	TN		03/11/2025		9		(9)			(9)						
100186882	BIDDEFORD	ME		01/07/2025		634		306			306		940	940			
100189391	WESTLAKE VILLAGE	CA		01/14/2025		311		(26)			(26)		285	285			
100195249	SAINT GEORGE	UT		02/24/2025		7		(7)			(7)						
100200521	LOS ANGELES	CA		03/11/2025		22		(22)			(22)						
100199038	WINTER GARDEN	FL		02/28/2025		137		(137)			(137)						
100188366	SOUTH WEBER	UT		01/08/2025		347		(44)			(44)		304	304			
100189199	INDIO	CA		01/13/2025		311		(37)			(37)		274	274			
100202680	BRADENTON	FL		03/24/2025		4		(4)			(4)						
100189741	THE VILLAGES	FL		01/21/2025		328		32			32		361	361			
100195464	ROSEVILLE	CA		02/24/2025		(39)		51			51		12	12			
100201025	NORTH WALES	PA		03/12/2025		(3)		3			3						
100188568	BINGHAM FARMS	MI		02/10/2025		598		49			49		647	647			
100177251	WAIKOLOA	HI		01/16/2025		1,071		(93)			(93)		978	978			
100192758	SARASOTA	FL		02/10/2025		13		(13)			(13)						
100189446	FORT MYERS	FL		01/14/2025		306		(53)			(53)		254	254			
100200527	INGLEWOOD	CA		03/11/2025		(2)		2			2						
100177147	WEST PALM BEACH	FL		01/16/2025		603		(37)			(37)		566	566			
100202949	GREER	SC		03/24/2025		5		(5)			(5)						
100199414	GILBERT	AZ		03/05/2025		(39)		39			39						
100190726	JACKSONVILLE	FL		01/27/2025		10,490		(195)			(195)		10,295	10,295			
100199992	LITTLETON	CO		03/06/2025		11		(11)			(11)						
100192517	LANCASTER	CA		02/10/2025		42		(42)			(42)						
100190690	PITTSBURGH	PA		01/28/2025		290		2			2		292	292			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194239	BULLHEAD CITY	AZ		02/14/2025		46		(46)			(46)						
100200524	GLENWOOD SPRINGS	CO		03/11/2025		19		(19)			(19)						
100201439	WINTER PARK	FL		03/12/2025		19		(19)			(19)						
100201734	NASHVILLE	TN		03/18/2025		12		(12)			(12)						
100198350	BRADENTON	FL		02/28/2025		151		(151)			(151)						
100176974	RIVERVIEW	FL		01/16/2025		493		(87)			(87)		406	406			
100177032	ROUND ROCK	TX		01/16/2025		585		(86)			(86)		499	499			
100203245	RALEIGH	NC		03/27/2025		4		(4)			(4)						
100192598	ALTON	TX		02/10/2025		14		(14)			(14)						
100195244	ROSWELL	GA		02/24/2025		299		(27)			(27)		272	272			
100202667	ORLANDO	FL		03/24/2025		(27,159)		(4)			(4)	27,324	162		(162)		(162)
100177234	NEWPORT	RI		01/16/2025		627		(42)			(42)		585	585			
100191218	SPARKS	NV		01/29/2025		64		(64)			(64)						
100186894	BIDDEFORD	ME		01/07/2025		640		125			125		765	765			
100194695	PROSPER	TX		02/21/2025		(25)		25			25						
100189014	LOCKEFORD	CA		01/09/2025		352		(53)			(53)		298	298			
100201343	LAS VEGAS	NV		03/12/2025		17		(17)			(17)						
100199355	OAKHURST	CA		03/05/2025		11		(11)			(11)						
100157476	CONROE	TX		02/20/2025		302		(18)			(18)		284	284			
100195662	CHANDLER	AZ		02/24/2025		18		(18)			(18)						
100195238	NEPTUNE	NJ		02/24/2025		26		(26)			(26)						
100201715	PUYALLUP	WA		03/18/2025		12		(12)			(12)						
100203397	FEDERAL WAY	WA		03/27/2025		4		(4)			(4)						
100189191	HOUSTON	TX		01/13/2025		321		(49)			(49)		272	272			
100200419	GLASTONBURY	CT		03/10/2025		27		(27)			(27)						
100192583	SCHAUMBURG	IL		02/10/2025		35		(35)			(35)						
100188941	ORANGE BEACH	AL		01/09/2025		296		13			13		309	309			
100157525	BROOKLYN	NY		02/20/2025		(3,022)		3,022			3,022						
100192331	YUCCA VALLEY	CA		02/05/2025		586		(38)			(38)		549	549			
100192855	HILO	HI		02/10/2025		297		(47)			(47)		249	249			
100193381	NORTH MIDDLETOWN	NJ		02/10/2025		607		(17)			(17)		590	590			
100195501	SPARKS	NV		02/24/2025		(62)		62			62						
100199346	FINLAND	MN		03/05/2025		23		(23)			(23)						
100194656	KELSO	WA		02/21/2025		344							344	344			
100192853	WOODSTOCK	GA		02/10/2025		9		(9)			(9)						
100194268	SCOTTSDALE	AZ		02/14/2025		47		(47)			(47)						
100203105	JERSEY CITY	NJ		03/27/2025		3		(3)			(3)						
100188275	DAVIE	FL		01/08/2025		319		66			66		385	385			
100189335	HOLLY SPRINGS	NC		01/13/2025		345		(27)			(27)		318	318			
100190952	GARNER	NC		01/28/2025		311		37			37		349	349			
100177569	BRANDON	FL		01/16/2025		617		(102)			(102)		515	515			
100192680	MIDLAND	TX		02/10/2025		11		(11)			(11)						
100195255	AUSTIN	TX		02/24/2025		(9)		9			9						
100157042	BIG BEAR CITY	CA		02/20/2025		1		(1)			(1)						
100188705	BULLHEAD CITY	AZ		01/09/2025		(21,442)		(21)			(21)	21,871	408	289	(119)		(119)
100194237	ARNOLD	CA		02/14/2025		55		(55)			(55)						
100186112	CEDARPINES PARK	CA		01/31/2025		191		31			31		222	222			
100189932	POTTSTOWN	PA		01/21/2025		10,703		(461)			(461)		10,242	10,242			
100200370	NORTH PORT	FL		03/10/2025		23		(23)			(23)						
100203944	HOMESTEAD	FL		03/28/2025		2		(2)			(2)						
100186038	MIAMI	FL		01/31/2025		502		40			40		542	542			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199407	WACO	TX		03/05/2025		27		(27)			(27)						
100193410	BLUFFTON	SC		02/10/2025		657		(2)			(2)		655	655			
100204088	FULTON	MD		03/28/2025		3		(3)			(3)						
100200439	CALIENTE	CA		03/10/2025		19		(19)			(19)						
100200161	GODLEY	TX		03/06/2025		(42)		42			42						
100188640	EMERYVILLE	CA		02/10/2025		47		(47)			(47)						
100157489	STATEN ISLAND	NY		02/20/2025		289		(62)			(62)		227	227			
100198538	CENTREVILLE	MD		02/28/2025		141		(141)			(141)						
100194736	CUMMING	GA		02/21/2025		313		(20)			(20)		293	293			
100201034	LAS VEGAS	NV		03/12/2025		10		(10)			(10)						
100198452	COMMERCE CITY	CO		02/28/2025		142		(142)			(142)						
100197543	LOS BANOS	CA		02/26/2025		(8)		8			8						
100195259	WINCHESTER	VA		02/24/2025		(20)		20			20						
100203298	BRISTOL	RI		03/27/2025		1		(1)			(1)						
100176971	DADEVILLE	AL		01/16/2025		720		(106)			(106)		613	613			
100188971	SAN TAN VALLEY	AZ		01/09/2025		228		(38)			(38)		190	190			
100194535	CHICAGO	IL		02/14/2025		42		(42)			(42)						
100201727	OCEAN CITY	NJ		03/18/2025		7		(7)			(7)						
100189164	JAFFREY	NH		01/13/2025		325		(56)			(56)		269	269			
100203541	BAKERSFIELD	CA		03/26/2025		2		(2)			(2)						
100188758	ROSEVILLE	CA		01/09/2025		322		79			79		401	401			
100188907	FORT WORTH	TX		01/09/2025		612		59			59		670	670			
100203473	DALLAS	TX		03/26/2025		3		(3)			(3)						
100202782	MONTICELLO	FL		03/24/2025		4		(4)			(4)						
100192943	PLANO	TX		02/10/2025		17		(17)			(17)						
100200649	MIDLAND	TX		03/11/2025		13		(13)			(13)						
100194382	HOUSTON	TX		02/14/2025		33		(33)			(33)						
100194270	COLORADO SPRINGS	CO		02/14/2025		46		(46)			(46)						
100198483	LAUREL	MD		02/28/2025		439		(174)			(174)		265	265			
100190733	CHANDLER	AZ		01/27/2025		328		(74)			(74)		255	255			
100201712	MODESTO	CA		03/18/2025		26		(26)			(26)						
100198495	HYATTSVILLE	MD		02/28/2025		289		(165)			(165)		124	124			
100201120	WAYLAND	MI		03/12/2025		13		(13)			(13)						
100194530	SACRAMENTO	CA		02/14/2025		28		(28)			(28)						
100195245	LAKE ARROWHEAD	CA		02/24/2025		11		(11)			(11)						
100201920	EAST ORANGE	NJ		03/18/2025		(53)		53			53						
100200619	EDINBURG	TX		03/11/2025		(3)		3			3						
100200580	EDINBURG	TX		03/11/2025		(3)		3			3						
100157498	LAURELTON	NY		02/20/2025		317		(65)			(65)		252	252			
100203554	COLUMBUS	OH		03/26/2025		4		(4)			(4)						
100192991	SARASOTA	FL		02/10/2025		26		(26)			(26)						
100188345	PLANO	TX		01/08/2025		345		(30)			(30)		315	315			
100202450	LAKE ELSINORE	CA		03/20/2025													
100192779	BENTONVILLE	AR		02/10/2025		17		(17)			(17)						
100193560	SANTA MARIA	CA		02/10/2025		635		(33)			(33)		601	601			
100198523	OCEAN CITY	MD		02/28/2025		131		(131)			(131)						
100198411	BRADENTON	FL		02/28/2025		164		(164)			(164)						
100157321	RESTON	VA		02/20/2025		258		(28)			(28)		231	231			
100203389	RESTON	VA		03/27/2025		3		(3)			(3)						
100201542	RALEIGH	NC		03/13/2025		35		(35)			(35)						
100192810	ROSEVILLE	CA		02/10/2025		10		(10)			(10)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190109	MIDDLETOWN	DE		01/21/2025		312		(54)			(54)		258	258			
100202621	LEAVENWORTH	WA		03/24/2025		1		(1)			(1)						
100189770	NORTH LAS VEGAS	NV		01/21/2025		296		(35)			(35)		261	261			
100200277	LONG BEACH	CA		03/07/2025		27		(27)			(27)						
100199648	NORFOLK	VA		03/05/2025		64		(64)			(64)						
100201028	CHARLOTTE	NC		03/12/2025		8		(8)			(8)						
100203523	ANNA	TX		03/26/2025		(1)		1			1						
100188454	PHOENIX	AZ		01/08/2025		332		(63)			(63)		269	269			
100201262	THONOTOSASSA	FL		03/12/2025		24		(24)			(24)						
100200659	AURORA	CO		03/11/2025		17		(17)			(17)						
100204042	FRESNO	CA		03/28/2025		1		(1)			(1)						
100195241	PLEASANT HILL	MO		02/24/2025		8		(8)			(8)						
100195638	DAYTON	TX		02/24/2025		31		(31)			(31)						
100177445	CHESTERFIELD	MO		01/16/2025		458		(78)			(78)		380	380			
100188828	LA CENTER	WA		01/09/2025		858		(80)			(80)		778	778			
100203403	BRIDGEPORT	PA		03/27/2025		(14)		14			14						
100197564	MARYSVILLE	WA		02/26/2025		13		(13)			(13)						
100195463	COMMERCE CITY	CO		02/24/2025		(97)		97			97						
100186869	DENVER	CO		01/07/2025		421		(157)			(157)		264	264			
100189258	PLANO	TX		01/13/2025		327		(61)			(61)		267	267			
100177332	PLANT CITY	FL		01/16/2025		640		(76)			(76)		564	564			
100202905	PAHRUMP	NV		03/24/2025		5		(5)			(5)						
100202884	WEST SPRINGFIELD	MA		03/24/2025		6		(6)			(6)						
100193137	ROSEVILLE	CA		02/10/2025		(90)		90			90						
100190698	MILWAUKEE	WI		01/28/2025		323		(25)			(25)		298	298			
100177165	PALMETTO	FL		01/16/2025		445		(75)			(75)		370	370			
100193017	NORTH EAST	PA		02/10/2025		20		(20)			(20)						
100188569	COLORADO SPRINGS	CO		02/10/2025		280		(9)			(9)		270	270			
100193205	JACKSONVILLE	FL		02/10/2025		16		(16)			(16)						
100203120	FLAGLER BEACH	FL		03/27/2025		5		(5)			(5)						
100194167	EAST LOS ANGELES	CA		02/14/2025		305		(41)			(41)		264	264			
100198388	SANDY	UT		02/28/2025		146		(146)			(146)						
100201870	DENVER	CO		03/18/2025		5		(5)			(5)						
100192199	SEATTLE	WA		01/31/2025		1,522		7			7		1,529	1,529			
100193200	ASHEVILLE	NC		02/10/2025		15		(15)			(15)						
100194751	EDINBURG	TX		02/21/2025		324		15			15		339	339			
100189197	AVE MARIA	FL		01/13/2025		323		12			12		335	335			
100197545	NEWARK	NJ		02/26/2025		35		(35)			(35)						
100203947	DAVENPORT	FL		03/28/2025													
100194138	SALT LAKE CITY	UT		02/14/2025		313		(32)			(32)		281	281			
100189940	CAMDENTON	MO		01/21/2025		292		(30)			(30)		262	262			
100192599	MIAMI	FL		02/10/2025		10		(10)			(10)						
100189538	MONTESANO	WA		01/16/2025		465		(13)			(13)		452	452			
100192926	EAST PROVIDENCE	RI		02/10/2025		33		(33)			(33)						
100200662	ALTON	TX		03/11/2025		3		(3)			(3)						
100188904	FORT WORTH	TX		01/09/2025		604		59			59		664	664			
100192485	EASTON	MD		02/07/2025		6		(6)			(6)						
100190700	LONG LAKE	MI		01/28/2025		3,109		(71)			(71)		3,038	3,038			
100188443	BUCKEYE	AZ		01/08/2025		326		(60)			(60)		266	266			
100192343	WEST HILLS	CA		02/05/2025		348		(5)			(5)		343	343			
100203977	GRAND RAPIDS	MI		03/28/2025													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177516	COLORADO SPRINGS	CO		01/16/2025		648		(52)			(52)		596	596			
100194020	BENBROOK	TX		02/11/2025		238		(32)			(32)		206	206			
100200692	CLEARWATER	FL		03/11/2025		15		(15)			(15)						
100157424	LAS VEGAS	NV		02/20/2025		267		(26)			(26)		242	242			
100191574	SACRAMENTO	CA		01/31/2025		245		104			104		349	349			
100195237	PLANO	TX		02/24/2025		13		(13)			(13)						
100200677	CATHEDRAL CITY	CA		03/11/2025		13		(13)			(13)						
100192605	MINNEAPOLIS	MN		02/10/2025		311		(10)			(10)		301	301			
100202903	BROKEN BOW	OK		03/24/2025		6		(6)			(6)						
100189547	GOODYEAR	AZ		01/16/2025		618		(80)			(80)		538	538			
100177175	ALPHARETTA	GA		01/16/2025		642		(105)			(105)		538	538			
100192420	PLYMOUTH	MA		02/07/2025		11		(11)			(11)						
100197249	LOMA LINDA	CA		02/25/2025		1,865		(165)			(165)		1,700	1,700			
100192234	PHOENIX	AZ		01/31/2025		766		5			5		772	772			
100201261	COLFAX	CA		03/12/2025		7		(7)			(7)						
100203284	MIAMI LAKES	FL		03/27/2025		3		(3)			(3)						
100200578	EDINBURG	TX		03/11/2025		3		(3)			(3)						
100199286	GILBERT	AZ		03/05/2025		25		(25)			(25)						
100195231	SAVANNAH	GA		02/24/2025		31		(31)			(31)						
100194433	DENNIS PORT	MA		02/14/2025		39		(39)			(39)						
100193486	ROSLINDALE	MA		02/10/2025		638		(13)			(13)		625	625			
100200396	HARDEEVILLE	SC		03/10/2025		14		(14)			(14)						
100201733	KENT	WA		03/18/2025		7		(7)			(7)						
100200375	WEST DOVER	VT		03/10/2025		10		(10)			(10)						
100192236	TUCSON	AZ		01/31/2025		581		21			21		602	602			
100202494	TEMPE	AZ		03/21/2025		5		(5)			(5)						
100202476	MYRTLE BEACH	SC		03/21/2025		5		(5)			(5)						
100189428	MILWAUKIE	OR		01/14/2025		325		(69)			(69)		256	256			
100202625	TUCKER	GA		03/24/2025		(7)		7			7						
100192953	BLUFFDALE	UT		02/10/2025		19		(19)			(19)						
100198360	ALBANY	OR		02/28/2025		150		(150)			(150)						
100189739	GRANTS PASS	OR		01/21/2025		553		(31)			(31)		521	521			
100192557	MERCED	CA		02/10/2025		51,841		(1,841)			(1,841)		50,000	50,000			
100202931	DALLAS	NC		03/24/2025		3		(3)			(3)						
100192436	MORELAND	GA		02/07/2025		44		(44)			(44)						
100201476	DEBARY	FL		03/12/2025		19		(19)			(19)						
100201603	ALISO VIEJO	CA		03/13/2025		(293)		293			293						
100189211	CHESAPEAKE	VA		01/13/2025		320		(47)			(47)		273	273			
100197638	MONROE TOWNSHIP	NJ		02/26/2025		22		(22)			(22)						
100193428	FULTON	CA		02/10/2025		578		(54)			(54)		525	525			
100199605	VALLEY CENTER	CA		03/05/2025		39		(39)			(39)						
100198467	RALEIGH	NC		02/28/2025		130		(130)			(130)						
100200389	FRANKLIN	VT		03/10/2025		(4,014)		(13)			(13)	4,027					
100190032	BAKERSFIELD	CA		01/21/2025		294		133			133		427	427			
100202351	IMPERIAL	CA		03/19/2025		13		(13)			(13)						
100189198	INDIO	CA		01/13/2025		307		(40)			(40)		267	267			
100189926	PEORIA	AZ		01/21/2025		288		190			190		479	479			
100188657	PHOENIX	AZ		02/10/2025		(28)		28			28						
100189204	LAKE LOTAWANA	MO		01/13/2025		317		(45)			(45)		273	273			
100193008	FERNANDINA BEACH	FL		02/10/2025		300		20			20		319	319			
100199352	UNION CITY	CA		03/05/2025		23		(23)			(23)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203548	ALBUQUERQUE	NM		03/26/2025		2		(2)			(2)						
100202629	SURPRISE	AZ		03/24/2025		(22)		22			22						
100202471	BURNET	TX		03/21/2025		5		(5)			(5)						
100192541	ROWLETT	TX		02/10/2025		12		(12)			(12)						
100192946	LEHI	UT		02/10/2025		34		(34)			(34)						
100195644	GOODYEAR	AZ		02/24/2025		250		(41)			(41)		210	210			
100188654	ALBUQUERQUE	NM		02/10/2025		43		(43)			(43)						
100197154	OCEANSIDE	CA		02/25/2025		657		(83)			(83)		574	574			
100202861	HOUSTON	TX		03/24/2025		5		(5)			(5)						
100196822	SAN DIEGO	CA		02/25/2025		60		(60)			(60)						
100200693	KENNESAW	GA		03/11/2025		(6)		6			6						
100189625	DENVER	CO		01/17/2025		282		(44)			(44)		237	237			
100195233	LAS VEGAS	NV		02/24/2025		275		(31)			(31)		244	244			
100204139	LAUREL	MD		03/28/2025													
100201648	HOWARD	CO		03/13/2025		16		(16)			(16)						
100190119	ABILENE	TX		01/21/2025		284		(53)			(53)		231	231			
100193608	LAS VEGAS	NV		02/10/2025		310		(16)			(16)		294	294			
100198540	FINKSBURG	MD		02/28/2025		144		(144)			(144)						
100192214	FORT MYERS	FL		01/31/2025		2,440		(58)			(58)		2,382	2,382			
100189705	LA QUINTA	CA		02/20/2025		23		(23)			(23)						
100185299	TAMPA	FL		01/24/2025		335		(37)			(37)		298	298			
100194392	HENDERSON	NV		02/14/2025		59		(59)			(59)						
100189280	DURHAM	NC		01/13/2025		338		(36)			(36)		301	301			
100203547	RUTLEDGE	PA		03/26/2025		2		(2)			(2)						
100188411	ROCKLIN	CA		01/08/2025		331		(61)			(61)		270	270			
100203702	SCHARNEGOUTUM	NLD		03/26/2025													
100200176	MIAMI GARDENS	FL		03/07/2025		32		(32)			(32)						
100202859	TUCSON	AZ		03/24/2025		5		(5)			(5)						
100200135	MARBLEHEAD	MA		03/06/2025		15		(15)			(15)						
100191206	SAN DIEGO	CA		01/29/2025		59		(59)			(59)						
100189891	BOYNTON BEACH	FL		01/21/2025		(25,546)		(20)			(20)	25,994	429	288	(140)		(140)
100192865	CHICAGO	IL		02/10/2025		3,106		(106)			(106)		3,000	3,000			
100176982	BETHANY BEACH	DE		01/16/2025		3,793		(128)			(128)		3,665	3,665			
100197554	NORTH LAS VEGAS	NV		02/26/2025		31		(31)			(31)						
100188396	OTHELLO	WA		01/08/2025		341		(57)			(57)		284	284			
100192823	PARRISH	FL		02/10/2025		296		(38)			(38)		259	259			
100189176	SEVIERVILLE	TN		01/13/2025		312		(64)			(64)		249	249			
100196840	REDLANDS	CA		02/25/2025		43		(43)			(43)						
100188441	FORT WORTH	TX		01/08/2025		322		(59)			(59)		263	263			
100202386	EATONTOWN	NJ		03/19/2025		3		(3)			(3)						
100201877	PRINCETON	TX		03/18/2025		8		(8)			(8)						
100203142	BLYTHEWOOD	SC		03/27/2025		5		(5)			(5)						
100202623	LAWRENCEVILLE	GA		03/24/2025													
100202370	FAYETTEVILLE	NC		03/19/2025		11		(11)			(11)						
100202714	POOLER	GA		03/24/2025		5		(5)			(5)						
100190169	DUBLIN	OH		01/21/2025		9,105		(184)			(184)		8,920	8,920			
100190693	GLENDALE	AZ		01/28/2025		336		(9)			(9)		327	327			
100193115	FRESNO	CA		02/10/2025		126		142			142		267	267			
100191111	INGLEWOOD	CA		01/29/2025		(12)		12			12						
100200672	NAMPA	ID		03/11/2025		13		(13)			(13)						
100199376	LARAMIE	WY		03/05/2025		18		(18)			(18)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189399	COTTONWOOD	AZ		01/14/2025		300		(51)			(51)		249	249			
100195459	PHOENIX	AZ		02/24/2025		325		61			61		386	386			
100198868	BIG BEAR LAKE	CA		02/28/2025		169		(169)			(169)						
100203516	NORTHBOROUGH	MA		03/26/2025		4		(4)			(4)						
100186981	VICTORVILLE	CA		01/07/2025		676		(108)			(108)		568	568			
100200993	INDIO	CA		03/12/2025		15		(15)			(15)						
100197533	ALBANY	OR		02/26/2025		49		(49)			(49)						
100198498	GERMANTOWN	MD		02/28/2025		958		(133)			(133)		825	825			
100193149	PARKER	CO		02/10/2025		(77)		77			77						
100189291	HOUGHTON LAKE	MI		01/13/2025		333		(49)			(49)		284	284			
100201485	WEST PARK	FL		03/12/2025		5		(5)			(5)						
100200487	RIVERSIDE	CA		03/10/2025		26		(26)			(26)						
100189831	AUBURN	AL		01/21/2025		613		(6)			(6)		607	607			
100188825	KENNESAW	GA		01/09/2025		316		64			64		380	380			
100199847	LINCOLN	CA		03/05/2025		23		(23)			(23)						
100189253	WESTMINSTER	CO		01/13/2025		320		(45)			(45)		275	275			
100202827	MILWAUKIE	OR		03/24/2025		7		(7)			(7)						
100200366	OCEAN PINES	MD		03/10/2025		12		(12)			(12)						
100188934	HACIENDA HEIGHTS	CA		01/09/2025		352		(89)			(89)		263	263			
100188377	OMAHA	NE		01/08/2025		341		(51)			(51)		291	291			
100157338	LAGUNA HILLS	CA		02/20/2025		250		(11)			(11)		239	239			
100194725	EDINBURG	TX		02/21/2025		322		11			11		333	333			
100194435	SPRING LAKE	NC		02/14/2025		25		(25)			(25)						
100203121	ALBUQUERQUE	NM		03/27/2025		4		(4)			(4)						
100190456	DUBLIN	OH		01/23/2025		1,798		(138)			(138)		1,660	1,660			
100177236	GOODYEAR	AZ		01/16/2025		594		(23)			(23)		571	571			
100195384	WILMINGTON	NC		02/24/2025		569		(29)			(29)		539	539			
100189698	TOOELE	UT		02/20/2025		7		(7)			(7)						
100190858	SPRING	TX		01/27/2025		620		16			16		636	636			
100193620	DALLAS	TX		02/10/2025		329		(24)			(24)		305	305			
100189871	DEERFIELD BEACH	FL		01/21/2025		626		(1)			(1)		625	625			
100188368	KUNA	ID		01/08/2025		585		(54)			(54)		531	531			
100188453	PEORIA	AZ		01/08/2025		579		(50)			(50)		529	529			
100192817	ARVADA	CO		02/10/2025		(19)		19			19						
100195568	RICHLAND	WA		02/24/2025		14		(14)			(14)						
100201742	OVERLAND PARK	KS		03/18/2025		12		(12)			(12)						
100197296	YORK	SC		02/25/2025		291		(25)			(25)		267	267			
100192988	KISSIMMEE	FL		02/10/2025		57		(26)			(26)		32	32			
100188797	WASHINGTON	UT		01/09/2025		294		121			121		415	415			
100203321	DENVER	CO		03/27/2025		3		(3)			(3)						
100202364	VANCOUVER	WA		03/19/2025		13		(13)			(13)						
100192745	GRANBY	CO		02/10/2025		306		(38)			(38)		268	268			
100201392	COLUMBIA	TN		03/12/2025		(1)		1			1						
100188724	EUGENE	OR		01/09/2025		(24,761)		(37)			(37)	25,323	524	263	(261)		(261)
100191441	ROLDE	NLD		01/29/2025													
100199284	OAKLAND PARK	FL		03/05/2025		25		(25)			(25)						
100194273	SUMMERTOWN	TN		02/14/2025		35		(35)			(35)						
100195230	LOGAN	UT		02/24/2025		28		(28)			(28)						
100201056	HILLSIDE	IL		03/12/2025		10		(10)			(10)						
100191592	SACRAMENTO	CA		01/31/2025		159		28			28		187	187			
100191163	BEAUMONT	CA		01/29/2025		57		(57)			(57)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199331	CHARLOTTE	NC		03/05/2025		20		(20)			(20)						
100195234	HOOKSETT	NH		02/24/2025		13		(13)			(13)						
100157058	TEMECULA	CA		02/20/2025		298		(13)			(13)		285	285			
100201234	FLOWERY BRANCH	GA		03/12/2025		(30)		30			30						
100191635	FAIR OAKS	CA		01/31/2025		(15)		15			15						
100194271	KANSAS CITY	MO		02/14/2025		46		(46)			(46)						
100176977	MAYS LANDING	NJ		01/16/2025		451		(77)			(77)		374	374			
100201048	APEX	NC		03/12/2025		12		(12)			(12)						
100191241	ALEXANDRIA	VA		01/29/2025		59		(59)			(59)						
100203412	LAS VEGAS	NV		03/27/2025		3		(3)			(3)						
100202617	BATTLE GROUND	WA		03/21/2025		2		(2)			(2)						
100191364	BRIDGEWATER	MA		01/30/2025		(25,318)		30			30	25,436	148		(148)		(148)
100188291	LEANDER	TX		01/08/2025		623		7			7		629	629			
100202853	CHICAGO	IL		03/24/2025		6		(6)			(6)						
100201825	LOMITA	CA		03/18/2025		12		(12)			(12)						
100201728	LAVEEN	AZ		03/18/2025		15		(15)			(15)						
100190718	DESERT HOT SPRINGS	CA		01/27/2025		783		(67)			(67)		716	716			
100193489	ERIE	CO		02/10/2025		621		(40)			(40)		581	581			
100193025	OAK PARK	IL		02/10/2025		23		(22)			(22)		1	1			
100201696	HARKERS ISLAND	NC		03/18/2025		16		(16)			(16)						
100193440	AUBURN	AL		02/10/2025		548		(43)			(43)		505	505			
100193229	WILLIAMS	AZ		02/10/2025		551		11			11		562	562			
100201488	PHOENIX	AZ		03/12/2025		24		(24)			(24)						
100193167	PASO ROBLES	CA		03/20/2025													
100193146	AURORA	CO		02/10/2025		(79)		79			79						
100186098	HAMPTON	GA		01/31/2025		244		27			27		271	271			
100194641	AUSTIN	TX		02/21/2025		334		31			31		364	364			
100189136	THE WOODLANDS	TX		01/13/2025		288		(63)			(63)		226	226			
100194025	TWISP	WA		02/11/2025		17		(17)			(17)						
100193505	PUYALLUP	WA		02/10/2025		598		(38)			(38)		560	560			
100193436	DANA POINT	CA		02/10/2025		598		(38)			(38)		560	560			
100194753	MARIETTA	GA		02/21/2025		334		21			21		355	355			
100194141	DALLAS	TX		02/14/2025		314		(36)			(36)		278	278			
100191120	LOS ANGELES	CA		01/29/2025		314		12			12		326	326			
100202543	SEVERNA PARK	MD		03/21/2025		5		(5)			(5)						
100192616	NEW ORLEANS	LA		02/10/2025		309		(6)			(6)		303	303			
100188288	DALLAS	TX		01/08/2025		330		3			3		333	333			
100191001	SAN BERNARDINO	CA		01/29/2025		(22)		22			22						
100189879	TIMNATH	CO		01/21/2025		270		203			203		473	473			
100203255	NORTH WALES	PA		03/27/2025		3		(3)			(3)						
100190830	OOLTEWAH	TN		01/27/2025		1,151		(49)			(49)		1,101	1,101			
100194822	COLORADO SPRINGS	CO		02/21/2025		305		(13)			(13)		292	292			
100203394	KAYSVILLE	UT		03/27/2025		4		(4)			(4)						
100181493	MYRTLE BEACH	SC		01/09/2025		283		(82)			(82)		201	201			
100190676	MOORESTOWN	NJ		01/28/2025		321		(32)			(32)		289	289			
100188420	AURORA	CO		01/08/2025		310		(72)			(72)		238	238			
100191043	MATAWAN	NJ		01/29/2025		37		(37)			(37)						
100200213	MIDLOTHIAN	TX		03/07/2025		(25)		25			25						
100193497	SPRINGFIELD	OR		02/10/2025		602		(3)			(3)		599	599			
100202468	WHITELAND	IN		03/21/2025		6		(6)			(6)						
100188404	BLOOMINGDALE	IL		01/08/2025		1,700		(90)			(90)		1,610	1,610			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188906	HUMBLE	TX		01/09/2025		273		(32)			(32)		241	241			
100189896	ELKRIDGE	MD		01/21/2025		1,713		(54)			(54)		1,659	1,659			
100189968	CHARLOTTE	NC		01/21/2025		305		(24)			(24)		281	281			
100194326	FORT WORTH	TX		02/14/2025		32		(32)			(32)						
100195227	MAPLETON	UT		02/24/2025		30		(30)			(30)						
100195240	GOODYEAR	AZ		02/24/2025		(10)		10			10						
100190842	EMERALD ISLE	NC		01/27/2025		561		(82)			(82)		479	479			
100186904	BRUNSWICK	MD		01/07/2025		511		133			133		644	644			
100202787	TOMS RIVER	NJ		03/24/2025		5		(5)			(5)						
100196677	SNELLVILLE	GA		02/25/2025		54		(33)			(33)		21	21			
100202552	SURPRISE	AZ		03/21/2025		(43)		43			43						
100203420	LAS VEGAS	NV		03/27/2025		(5)		5			5						
100199413	SAINT PAUL	MN		03/05/2025		15		(15)			(15)						
100202892	MILLVILLE	DE		03/24/2025		(9)		9			9						
100192948	FRISCO	TX		02/10/2025		(33)		33			33						
100201341	PASADENA	MD		03/12/2025		18		(18)			(18)						
100203114	NORTH BERGEN	NJ		03/27/2025		3		(3)			(3)						
100198916	KINGSTON	WA		02/28/2025		135		(135)			(135)						
100193752	CLEARWATER	FL		02/10/2025		288		(39)			(39)		250	250			
100200470	NEWARK	NJ		03/10/2025		7		(7)			(7)						
100202830	MANCHESTER	NH		03/24/2025		4		(4)			(4)						
100188384	FLOWERY BRANCH	GA		01/08/2025		320		(40)			(40)		281	281			
100194456	AVE MARIA	FL		02/14/2025		44		(44)			(44)						
100193456	TUCSON	AZ		02/10/2025		1,153		(22)			(22)		1,131	1,131			
100189522	LOCKHART	TX		01/15/2025		208		(55)			(55)		153	153			
100199976	PASADENA	CA		03/06/2025		13		(13)			(13)						
100194179	CHARLOTTESVILLE	VA		02/14/2025		297		(29)			(29)		269	269			
100194698	LAWRENCEVILLE	GA		02/21/2025		311		76			76		387	387			
100194272	KANSAS CITY	MO		02/14/2025		45		(45)			(45)						
100200584	FRESNO	CA		03/11/2025		3		(3)			(3)						
100189572	KISSIMMEE	FL		01/17/2025		295		(20)			(20)		275	275			
100176975	WORTHINGTON	OH		01/16/2025		1,006		(117)			(117)		889	889			
100195236	DORAVILLE	GA		02/24/2025		9		(9)			(9)						
100203561	MISSOUR CITY	TX		03/26/2025													
100193010	TRAVERSE CITY	MI		02/10/2025		21		(21)			(21)						
100191279	MANVEL	TX		01/29/2025		227		(75)			(75)		151	151			
100194376	WHEATON	IL		02/14/2025		41		(41)			(41)						
100194772	VISALIA	CA		02/21/2025		294		27			27		321	321			
100177327	PANAMA CITY BEACH	FL		01/16/2025		553		(54)			(54)		499	499			
100191621	BOISE	ID		01/31/2025		(49)		49			49						
100188810	CHARLOTTE	NC		01/09/2025		297		89			89		386	386			
100194541	CHARLOTTE	NC		02/14/2025		30		(30)			(30)						
100192564	SARASOTA	FL		02/10/2025		(77)		77			77						
100188720	TULSA	OK		01/09/2025		306		(32)			(32)		274	274			
100201570	CARSON	CA		03/13/2025		12		(12)			(12)						
100192743	ASHEVILLE	NC		02/10/2025		34		(34)			(34)						
100200247	PLAINFIELD	NJ		03/07/2025		6		(6)			(6)						
100189784	HELEN	GA		01/21/2025		565		(15)			(15)		549	549			
100177655	CHERRY VALLEY	MA		01/16/2025		389		(71)			(71)		318	318			
100194586	SOUTH KINGSTOWN	RI		03/28/2025		(208)		208			208						
100190864	MESA	AZ		01/27/2025		612		(33)			(33)		579	579			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197536	CENTER TUFTONBORO	NH		02/26/2025		52		(52)			(52)						
100188995	NEDERLAND	CO		01/09/2025		(3)		3			3						
100193736	NASHVILLE	TN		02/10/2025		19		(19)			(19)						
100192434	ROSELLE PARK	NJ		02/07/2025		14		(14)			(14)						
100192967	WOODBRIDGE	VA		02/10/2025		14		(14)			(14)						
100202610	CHARLOTTE	NC		03/21/2025		(10)		10			10						
100194601	AUSTIN	TX		02/21/2025		302		17			17		320	320			
100189582	HESPERIA	CA		01/17/2025		308		(22)			(22)		286	286			
100188276	ROSEVILLE	CA		01/08/2025		315		45			45		360	360			
100198450	HIGHWOOD	IL		02/28/2025		145		(145)			(145)						
100189630	CEDAR PARK	TX		01/17/2025		311		(80)			(80)		231	231			
100198226	CONCORD	NC		02/28/2025		419		(158)			(158)		262	262			
100192994	ARNOLD	CA		02/10/2025		32		(32)			(32)						
100189700	TOMS RIVER	NJ		02/20/2025		(14)		14			14						
100192718	LAS VEGAS	NV		02/10/2025		309		(13)			(13)		295	295			
100188731	HUNTSVILLE	AL		01/09/2025		310		9			9		318	318			
100188290	APEX	NC		01/08/2025		1,914		9			9		1,923	1,923			
100188998	PONDERAY	ID		01/09/2025		59		27			27		86	86			
100198414	LOS ANGELES	CA		02/28/2025		468		(159)			(159)		309	309			
100201144	RALEIGH	NC		03/12/2025		18		(18)			(18)						
100189182	PORTLAND	OR		01/13/2025		529		(63)			(63)		467	467			
100201073	PLANO	TX		03/12/2025		5		(5)			(5)						
100190388	CLAREMONT	CA		01/23/2025		308		(12)			(12)		296	296			
100197493	ALAMEDA	CA		02/26/2025		4		(4)			(4)						
100203182	MANTECA	CA		03/27/2025		3		(3)			(3)						
100186041	LAGUNA NIGUEL	CA		01/31/2025		246		55			55		301	301			
100199343	NORFOLK	VA		03/05/2025		26		(26)			(26)						
100203426	FREDERICKSBURG	TX		03/27/2025		(6)		6			6						
100203939	DENVER	CO		03/28/2025		2		(2)			(2)						
100192270	COLUMBIA FALLS	MT		01/31/2025		737		8			8		744	744			
100202410	COEUR D ALENE	ID		03/19/2025													
100193352	GALVESTON	TX		02/10/2025		903		(15)			(15)		888	888			
100188788	KNIGHTDALE	NC		01/09/2025		264		158			158		422	422			
100194769	STUART	FL		02/21/2025		293		(22)			(22)		271	271			
100204058	GAINESVILLE	VA		03/28/2025		2		(2)			(2)						
100198506	PIKESVILLE	MD		02/28/2025		167		(167)			(167)						
100198507	PIKESVILLE	MD		02/28/2025		167		(167)			(167)						
100157205	HIALEAH	FL		02/20/2025		490		(63)			(63)		427	427			
100189354	FRESNO	CA		01/13/2025		309		38			38		348	348			
100186142	WEST COVINA	CA		02/10/2025		(3)		3			3						
100203447	OOLTEWAH	TN		03/27/2025		3		(3)			(3)						
100195362	LAKELAND	FL		02/24/2025		(3,567)		(26)			(26)	3,810	218	218			
100195484	LOMBARD	IL		02/24/2025		(63)		63			63						
100189532	SPANISH FORK	UT		01/16/2025		310		(51)			(51)		260	260			
100202688	LAKE OZARK	MO		03/24/2025		4		(4)			(4)						
100192941	HOUSTON	TX		02/10/2025		(10)		10			10						
100189504	TALLAHASSEE	FL		01/15/2025		336		(67)			(67)		270	270			
100201021	CASTLE PINES	CO		03/12/2025		5		(5)			(5)						
100177148	PARK HILL	OK		01/16/2025		226		(24)			(24)		202	202			
100194275	MIAMI	FL		02/14/2025		43		(43)			(43)						
100194002	CHAPEL HILL	NC		02/11/2025		254		(37)			(37)		217	217			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194327	AUSTIN	TX		02/14/2025		33		(33)			(33)						
100185241	PHOENIX	AZ		01/24/2025		301		(7)			(7)		293	293			
100189695	ELK GROVE VILLAGE	IL		02/20/2025		(10)		10			10						
100202891	LEANDER	TX		03/24/2025		3		(3)			(3)						
100195548	MACOMB	MI		03/27/2025		4		(4)			(4)						
100194606	SCOTTSDALE	AZ		02/21/2025		306		(21)			(21)		285	285			
100177585	AFTON	MN		01/16/2025		2,786		(217)			(217)		2,570	2,570			
100198509	FREDERICK	MD		02/28/2025		165		(165)			(165)						
100194318	GRAND PRAIRIE	TX		02/14/2025		31		(31)			(31)						
100194303	SMYRNA	TN		02/14/2025		32		(32)			(32)						
100177205	PHOENIX	AZ		01/16/2025		611		(86)			(86)		525	525			
100192838	ZEPHYRHILLS	FL		02/10/2025		(18)		18			18						
100193517	SPRING VALLEY	NY		02/10/2025		596		(10)			(10)		586	586			
100192775	LINEVILLE	AL		02/10/2025		21		(21)			(21)						
100188351	HOLLADAY	UT		01/08/2025		327		(36)			(36)		292	292			
100201195	REHOBOTH BEACH	DE		03/12/2025		14		(14)			(14)						
100188873	COCOA	FL		01/09/2025		328		(44)			(44)		284	284			
100188852	OCEAN CITY	MD		01/09/2025													
100191571	APOPKA	FL		01/31/2025		34		(34)			(34)						
100192923	GRANTS PASS	OR		02/10/2025													
100203324	BROOKVILLE	OH		03/27/2025		3		(3)			(3)						
100186986	SANTEE	CA		01/07/2025		669		94			94		762	762			
100194502	MOUNT JULIET	TN		02/14/2025		40		(40)			(40)						
100195460	WINCHESTER	CA		02/24/2025		(63)		63			63						
100192733	THORNTON	CO		02/10/2025		303		(26)			(26)		277	277			
100190870	COVINGTON	GA		01/27/2025		565		7			7		571	571			
100193557	FREMONT	CA		02/10/2025		1,173		(39)			(39)		1,134	1,134			
100203891	HENDERSON	NV		03/28/2025		2		(2)			(2)						
100191191	SANFORD	FL		01/29/2025		(1)		1			1						
100194503	MINNEAPOLIS	MN		02/14/2025		39		(39)			(39)						
100195232	KANSAS CITY	MO		02/24/2025		15		(15)			(15)						
100199049	SURPRISE	AZ		02/28/2025		433		(203)			(203)		230	230			
100157143	OCEAN VIEW	DE		02/20/2025		259		(32)			(32)		227	227			
100195229	FRESNO	CA		02/24/2025		19		(19)			(19)						
100189973	HATTERAS	NC		01/21/2025		312		(30)			(30)		282	282			
100198255	CASTLE PINES	CO		02/28/2025		124		(124)			(124)						
100195621	MIAMI	FL		02/24/2025		19		(19)			(19)						
100194484	ANNA	TX		02/14/2025		29		(29)			(29)						
100198434	ATLANTA	GA		02/28/2025		134		(134)			(134)						
100201799	BENSALEM	PA		03/18/2025		8		(8)			(8)						
100188589	OAKDALE	CT		02/10/2025		1,000							1,000	1,000			
100190426	LOS ANGELES	CA		01/23/2025		628		(2)			(2)		626	626			
100177080	CRYSTAL LAKE	IL		01/16/2025		2,914		(454)			(454)		2,461	2,461			
100202753	PEORIA	AZ		03/24/2025		6		(6)			(6)						
100198903	SANTA FE	NM		02/28/2025		161		(161)			(161)						
100188446	CHARLOTTE	NC		01/08/2025		309		(55)			(55)		254	254			
100192551	BALTIMORE	MD		02/10/2025		276		(54)			(54)		222	222			
100199082	HIGHLANDS	NC		02/28/2025		153		(153)			(153)						
100198399	KANSAS CITY	MO		02/28/2025		137		(137)			(137)						
100189250	EDGEWATER	CO		01/13/2025		312		(44)			(44)		268	268			
100203334	APEX	NC		03/27/2025		3		(3)			(3)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201744	CENTENNIAL	CO		03/18/2025		11		(11)			(11)						
100193368	FREEHOLD	NJ		02/10/2025		1,302		(17)			(17)		1,285	1,285			
100188466	CHICAGO	IL		01/08/2025		306		(66)			(66)		240	240			
100190133	GAINESVILLE	FL		01/21/2025		604		(32)			(32)		571	571			
100189731	NEWARK	DE		01/21/2025		290		(52)			(52)		238	238			
100201916	FREDERICK	CO		03/18/2025		13		(13)			(13)						
100189903	COCOA	FL		01/21/2025		539		(40)			(40)		500	500			
100203424	TUCSON	AZ		03/27/2025		3		(3)			(3)						
100201541	RENO	NV		03/13/2025		5		(5)			(5)						
100203455	CHARLOTTE	NC		03/27/2025		3		(3)			(3)						
100201247	DETROIT	MI		03/12/2025		15		(15)			(15)						
100203600	BEAUMONT	CA		03/26/2025		3		(3)			(3)						
100195222	AMBLER	PA		02/24/2025		23		(23)			(23)						
100200430	HUTTO	TX		03/10/2025		23		(23)			(23)						
100200532	MARBLEHEAD	OH		03/11/2025		18		(18)			(18)						
100195226	SUPPLY	NC		02/24/2025		18		(18)			(18)						
100189206	CONCORD	NC		01/13/2025		302		51			51		353	353			
100194225	WEST PALM BEACH	FL		02/14/2025		29		(29)			(29)						
100188403	LAS VEGAS	NV		01/08/2025		329		(56)			(56)		273	273			
100195211	WESTAMPTON	NJ		02/24/2025		29		(29)			(29)						
100200637	LAS VEGAS	NV		03/11/2025		2		(2)			(2)						
100197523	BOSTON	MA		02/26/2025		44		(44)			(44)						
100200561	NEW ORLEANS	LA		03/11/2025		16		(16)			(16)						
100190748	PALMDALE	CA		01/27/2025		301		8			8		309	309			
100190220	ALHAMBRA	CA		01/21/2025		403		8			8		411	411			
100201350	THOUSAND PALMS	CA		03/12/2025		19		(19)			(19)						
100201716	MERCED	CA		03/18/2025		9		(9)			(9)						
100192239	CORVALLIS	OR		01/31/2025		741		(14)			(14)		728	728			
100201874	BAKERSFIELD	CA		03/18/2025		14		(14)			(14)						
100189385	RENTON	WA		01/14/2025		71		(71)			(71)						
100203529	NEPTUNE	NJ		03/26/2025		2		(2)			(2)						
100203468	FOLSOM	CA		03/26/2025		8		(8)			(8)						
100192330	ATLANTIS	FL		02/05/2025		41		(41)			(41)						
100192243	TEMPE	AZ		01/31/2025		770		4			4		774	774			
100194811	STUART	FL		02/21/2025		301		21			21		322	322			
100200246	JUPITER	FL		03/07/2025		27		(27)			(27)						
100186941	ONTARIO	CA		01/07/2025		1,029		(65)			(65)		964	964			
100177090	SACRAMENTO	CA		01/16/2025		293		(77)			(77)		215	215			
100177429	PORTLAND	OR		01/16/2025		580		(74)			(74)		506	506			
100192522	CHARLOTTE	NC		02/10/2025		9		(9)			(9)						
100201500	ROYSE CITY	TX		03/12/2025		20		(20)			(20)						
100198372	APEX	NC		02/28/2025		133		(133)			(133)						
100201253	CLOVIS	CA		03/12/2025		(6)		6			6						
100202852	BOZEMAN	MT		03/24/2025		5		(5)			(5)						
100201409	HESPERIA	CA		03/12/2025		5		(5)			(5)						
100189300	BRIGHTON	MI		01/13/2025		315		(57)			(57)		258	258			
100192712	TUCSON	AZ		02/10/2025		21		(21)			(21)						
100201735	MASON	OH		03/18/2025		11		(11)			(11)						
100189244	DAVIE	FL		01/13/2025		319		(37)			(37)		282	282			
100202819	PLAINSBORO	NJ		03/24/2025		5		(5)			(5)						
100177177	BURLESON	TX		01/16/2025		284		(75)			(75)		208	208			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189121	ROUND ROCK	TX		01/13/2025		289		5			5		294	294			
100191301	AVONDALE	PA		01/30/2025		(35)		35			35						
100190986	AUSTIN	TX		01/28/2025		330		(98)			(98)		232	232			
100195613	KISSIMMEE	FL		02/24/2025		(12)		12			12						
100190178	CHICAGO	IL		01/21/2025		941		52			52		993	993			
100194006	DAYTONA BEACH	FL		02/11/2025		382		(55)			(55)		327	327			
100188442	BAKERSFIELD	CA		01/08/2025		5,496		(181)			(181)		5,315	5,315			
100195461	ARVADA	CO		02/24/2025		(99)		99			99						
100189936	MURRIETA	CA		01/21/2025		272		197			197		469	469			
100189247	IONE	CA		01/13/2025		316		(43)			(43)		273	273			
100192969	CHARLOTTESVILLE	VA		02/10/2025		(28)		28			28						
100198466	BRIDGEPORT	PA		02/28/2025		29		(29)			(29)						
100195411	PERRIS	CA		02/24/2025		326		67			67		393	393			
100192637	MANAKIN SABOT	VA		02/10/2025		7		(7)			(7)						
100195219	CHARLOTTESVILLE	VA		02/24/2025		16		(16)			(16)						
100201804	SPRINGFIELD	MA		03/18/2025		8		(8)			(8)						
100191771	LAS VEGAS	NV		01/31/2025		(519)		785			785		265	265			
100189000	NAPLES	FL		01/09/2025		325		(39)			(39)		286	286			
100192629	KANSAS CITY	MO		02/10/2025		(24,027)		(7)			(7)	24,181	147		(147)		(147)
100188267	EAST RUTHERFORD	NJ		01/08/2025		(19,123)		(10)			(10)	19,557	424	314	(111)		(111)
100201797	SPRINGFIELD	OR		03/18/2025		(3,704)		(13)			(13)	3,717					
100201259	FREDERICKSBURG	VA		03/12/2025		14		(14)			(14)						
100203432	PROSPER	TX		03/27/2025		4		(4)			(4)						
100197759	TILBURG	NLD		02/26/2025													
100203687	AMERSFOORT	NLD		03/26/2025													
100192883	FUQUAY VARINA	NC		02/10/2025		43		(43)			(43)						
100189133	BUFORD	GA		01/13/2025		305		(22)			(22)		283	283			
100203599	CEDAR PARK	TX		03/26/2025		2		(2)			(2)						
100194823	RALEIGH	NC		02/21/2025		307		65			65		373	373			
100191125	HESPERIA	CA		01/29/2025		(19,390)		(25)			(25)	19,523	109		(109)		(109)
100189778	LITTLE EGG HARBOR	NJ		01/21/2025		287		(28)			(28)		259	259			
100191790	HILLIARD	OH		01/31/2025		183		53			53		236	236			
100192159	BRIDGEPORT	CT		01/31/2025		484		13			13		497	497			
100189150	CYPRESS	TX		01/13/2025		310		(12)			(12)		298	298			
100203566	FRESNO	CA		03/26/2025		1		(1)			(1)						
100201020	CASTLE PINES	CO		03/12/2025		5		(5)			(5)						
100189880	POTTSTOWN	PA		01/21/2025		272		146			146		418	418			
100193429	FULTON	CA		02/10/2025		548		(51)			(51)		497	497			
100200153	MIAMI	FL		03/06/2025		5		(5)			(5)						
100200636	ANNA	TX		03/11/2025		12		(12)			(12)						
100195239	CAPE MAY	NJ		02/24/2025		(13)		13			13						
100204349	PLEASANT PLAIN	OH		03/31/2025		(75)		75			75						
100188422	ATHENS	GA		01/08/2025		282		(44)			(44)		238	238			
100201912	SPRINGFIELD	MA		03/18/2025		7		(7)			(7)						
100186881	TINTON FALLS	NJ		01/07/2025		224		41			41		265	265			
100198368	APEX	NC		02/28/2025		142		(142)			(142)						
100198323	MADISON	AL		02/28/2025		145		(145)			(145)						
100203351	STEPHENS CITY	VA		03/27/2025		4		(4)			(4)						
100177642	MOUNT JACKSON	VA		01/16/2025		501		(86)			(86)		416	416			
100200426	SANDY SPRINGS	GA		03/10/2025		16		(16)			(16)						
100200726	PALM COAST	FL		03/11/2025		2		(2)			(2)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192933	PRINCETON	TX		02/10/2025		10		(10)			(10)						
100195221	PORT SAINT LUCIE	FL		02/24/2025		264		(26)			(26)		239	239			
100203361	DAWSONVILLE	GA		03/27/2025		3		(3)			(3)						
100202457	TROUTMAN	NC		03/20/2025													
100191745	ORLANDO	FL		02/20/2025		292		(31)			(31)		262	262			
100199253	ORLANDO	FL		03/05/2025		24		(24)			(24)						
100192415	PLEASANT RIDGE	MI		02/07/2025		(206)		206			206						
100193465	PHOENIX	AZ		02/10/2025		564		(18)			(18)		546	546			
100201111	HESPERIA	CA		03/12/2025		14		(14)			(14)						
100192424	PARRISH	FL		02/07/2025		21		(21)			(21)						
100157204	FALLBROOK	CA		02/20/2025		1,903		(82)			(82)		1,822	1,822			
100202856	HENDERSONVILLE	NC		03/24/2025		5		(5)			(5)						
100188664	PARADISE VALLEY	AZ		02/10/2025		260		(57)			(57)		204	204			
100203167	DAWSONVILLE	GA		03/27/2025		(5)		5			5						
100177438	MCDONOUGH	GA		01/16/2025		1,627		(142)			(142)		1,486	1,486			
100190861	SAN ANTONIO	TX		01/27/2025		590		(37)			(37)		552	552			
100203309	MESA	AZ		03/27/2025		4		(4)			(4)						
100197555	BEND	OR		02/26/2025		(1)		1			1						
100198454	HENDERSON	NV		02/28/2025		139		(139)			(139)						
100191036	THOUSAND OAKS	CA		01/29/2025		(16,765)		(43)			(43)	16,808					
100192688	FREDERICK	MD		02/10/2025		284		(54)			(54)		230	230			
100195225	ANNA	TX		02/24/2025		13		(13)			(13)						
100192837	KISSIMMEE	FL		02/10/2025		(24)		24			24						
100202823	NORTH PLAINS	OR		03/24/2025		6		(6)			(6)						
100193530	COLUMBIA FALLS	MT		02/10/2025		28		(28)			(28)						
100189276	DELLWOOD	MN		01/13/2025		317		(34)			(34)		284	284			
100194214	OLYMPIA	WA		02/14/2025		48		(48)			(48)						
100188353	AUBURN	CA		01/08/2025		1,831		(33)			(33)		1,798	1,798			
100204072	OCEANSIDE	CA		03/28/2025		2		(2)			(2)						
100199335	BIG BEAR LAKE	CA		03/05/2025		19		(19)			(19)						
100194398	KATY	TX		02/14/2025		41		(41)			(41)						
100188362	PAYSON	AZ		01/08/2025		314		(28)			(28)		286	286			
100203151	PRESCOTT	AZ		03/27/2025		4		(4)			(4)						
100192179	GARFIELD	NJ		01/31/2025		828		26			26		854	854			
100190470	OSSIPEE	NH		01/24/2025		385		(67)			(67)		319	319			
100192924	GRESHAM	OR		02/10/2025		295		10			10		306	306			
100198256	MESA	AZ		02/28/2025		152		(152)			(152)						
100157313	RESEDA	CA		02/20/2025		286		(33)			(33)		253	253			
100191816	CHULA VISTA	CA		01/31/2025		(79)		79			79						
100195224	SAVANNAH	GA		02/24/2025		6		(6)			(6)						
100203229	MIRAMAR	FL		03/27/2025		2		(2)			(2)						
100177402	SHEBOYGAN	WI		01/16/2025		513		(81)			(81)		432	432			
100190863	HAMILTON	MT		01/27/2025		569		(17)			(17)		552	552			
100157148	BOWIE	MD		02/20/2025		36		(36)			(36)						
100200729	PALM COAST	FL		03/11/2025		(23,756)		(2)			(2)	23,838	80		(80)		(80)
100201448	PEWAUKEE	WI		03/12/2025		13		(13)			(13)						
100194125	ORMOND BEACH	FL		02/14/2025		239		(39)			(39)		200	200			
100188427	FORT WORTH	TX		01/08/2025		303		(39)			(39)		264	264			
100185255	HUNTSVILLE	AL		01/24/2025		286		(53)			(53)		233	233			
100188424	CORVALLIS	OR		01/08/2025		316		(54)			(54)		262	262			
100193536	BRIDGEPORT	CT		02/10/2025		524		(23)			(23)		501	501			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193538	BRIDGEPORT	CT		02/10/2025		524		(23)			(23)		501	501			
100201641	FORT WORTH	TX		03/13/2025		9		(9)			(9)						
100203379	SURPRISE	AZ		03/27/2025		3		(3)			(3)						
100200406	LONGBOAT KEY	FL		03/10/2025		19		(19)			(19)						
100188975	FORT LAUDERDALE	FL		01/09/2025		263		39			39		302	302			
100203928	CATHEDRAL CITY	CA		03/28/2025		1		(1)			(1)						
100204149	CLOVIS	CA		03/28/2025													
100201699	IRVING	TX		03/18/2025		11		(11)			(11)						
100191727	INDIO	CA		02/20/2025		11		(11)			(11)						
100193028	KISSIMMEE	FL		02/10/2025		32		(32)			(32)						
100191296	MIAMI	FL		01/30/2025		814		(29)			(29)		785	785			
100190102	DALLAS	TX		01/21/2025		1,090		(36)			(36)		1,054	1,054			
100188386	LAWRENCEVILLE	GA		01/08/2025		315		(43)			(43)		271	271			
100203544	SPRINGFIELD	VA		03/26/2025		2		(2)			(2)						
100200664	TUSCALOOSA	AL		03/11/2025		17		(17)			(17)						
100198335	ANNA	TX		02/28/2025		136		(136)			(136)						
100203604	BENTONVILLE	AR		03/26/2025		3		(3)			(3)						
100201588	KATY	TX		03/13/2025		(1,195)		1,195			1,195						
100203509	ATLANTA	GA		03/26/2025		4		(4)			(4)						
100198236	BRIDGEPORT	CT		02/28/2025		133		(133)			(133)						
100200724	CHICAGO	IL		03/11/2025		17		(17)			(17)						
100192240	BELLEVILLE	NJ		01/31/2025		810		14			14		824	824			
100194693	FLOWERY BRANCH	GA		02/21/2025		311		20			20		331	331			
100189112	FRIDLEY	MN		01/13/2025		330		(48)			(48)		283	283			
100177358	LAUREL	MD		01/16/2025		160		(29)			(29)		131	131			
100201200	MACON	GA		03/12/2025		11		(11)			(11)						
100177426	RICHARDSON	TX		01/16/2025		856		(135)			(135)		721	721			
100192571	TALENT	OR		02/10/2025		10		(10)			(10)						
100188567	ELIZABETHPORT	NJ		02/10/2025		261		(18)			(18)		243	243			
100194816	AZUSA	CA		02/21/2025		267		10			10		277	277			
100203436	SAN ANTONIO	TX		03/27/2025		3		(3)			(3)						
100192634	MIDDLETOWN	DE		02/10/2025		11		(11)			(11)						
100192956	CYPRESS	TX		02/10/2025		9		(9)			(9)						
100188308	LAKE FOREST	IL		01/08/2025		323		(24)			(24)		299	299			
100198474	RIVERVIEW	FL		02/28/2025		148		(148)			(148)						
100198310	CAMDEN	DE		02/28/2025		130		(130)			(130)						
100197602	REYNOLDSBURG	OH		02/26/2025		14		(14)			(14)						
100195223	YAKIMA	WA		02/24/2025		8		(8)			(8)						
100203680	SCHIEDAM	NLD		03/26/2025													
100195228	CELINA	TX		02/24/2025		289		(3)			(3)		285	285			
100194575	ALEXANDRIA	VA		03/28/2025													
100192879	FREDERICK	MD		02/10/2025		282		(2)			(2)		280	280			
100157057	MIAMI	FL		02/20/2025		224		(31)			(31)		193	193			
100157427	OREM	UT		02/20/2025		270		(25)			(25)		245	245			
100194804	SPOKANE	WA		02/21/2025		299		5			5		303	303			
100202550	BRIDGEPORT	PA		03/21/2025		(38)		38			38						
100177000	FORT LAUDERDALE	FL		01/16/2025		513		(87)			(87)		426	426			
100201337	MURRAY	UT		03/12/2025													
100195235	MIDDLETOWN	DE		02/24/2025		(9)		9			9						
100192584	SCHAUMBURG	IL		02/10/2025		32		(32)			(32)						
100193222	FT WORTH	TX		02/10/2025		558		(20)			(20)		538	538			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193750	ATLANTA	GA		02/10/2025		48		(48)			(48)						
100188879	MYRTLE BEACH	SC		01/09/2025		276		(80)			(80)		196	196			
100192480	WEST MELBOURNE	FL		02/07/2025		40		(40)			(40)						
100194128	DAVENPORT	FL		02/14/2025		269		(34)			(34)		235	235			
100201043	SACRAMENTO	CA		03/12/2025		9		(9)			(9)						
100188936	FORT PIERCE	FL		01/09/2025		291		(14)			(14)		277	277			
100198520	BRANDYWINE	MD		02/28/2025		150		(150)			(150)						
100189086	MAGGIE VALLEY	NC		01/13/2025		25		(25)			(25)						
100192974	DES MOINES	WA		02/10/2025		292		10			10		302	302			
100194525	NAMPA	ID		02/14/2025		30		(30)			(30)						
100198302	BUDA	TX		02/28/2025		116		(116)			(116)						
100197516	SEATTLE	WA		02/26/2025		15		(15)			(15)						
100190239	CHERRY HILL	NJ		01/22/2025		(1,196)		1,196			1,196						
100198981	EL CERRITO	CA		02/28/2025		424		(153)			(153)		271	271			
100191491	AMSTERDAM	NLD		01/29/2025													
100198542	OCEAN CITY	MD		02/28/2025		135		(135)			(135)						
100188815	WINCHESTER	VA		01/09/2025		285		85			85		370	370			
100190932	CONCORD	NC		01/28/2025		248		(46)			(46)		202	202			
100194231	ALLEN	TX		02/14/2025		43		(43)			(43)						
100203380	LAS VEGAS	NV		03/27/2025		4		(4)			(4)						
100202987	AVONDALE	AZ		03/24/2025		2		(2)			(2)						
100189210	GLASSBORO	NJ		01/13/2025		289		(53)			(53)		235	235			
100192868	OLATHE	KS		02/10/2025		(9)		9			9						
100177502	PILESGROVE	NJ		01/16/2025		782		(82)			(82)		701	701			
100198991	VENICE	FL		02/28/2025		177		(177)			(177)						
100188483	PHILADELPHIA	PA		01/08/2025		508		(69)			(69)		439	439			
100197635	FRISCO	TX		02/26/2025		27		(27)			(27)						
100193197	SANTA MARIA	CA		02/10/2025		17		(17)			(17)						
100203662	S-GRAVENHAGE	NLD		03/26/2025													
100188754	WINCHESTER	VA		01/09/2025		4,180		195			195		4,375	4,375			
100202128	LAS VEGAS	NV		03/18/2025		(1)		1			1						
100193498	SEATTLE	WA		02/10/2025		545		(5)			(5)		540	540			
100188393	CHARLOTTE	NC		01/08/2025		318		(53)			(53)		265	265			
100185285	LAWRENCEVILLE	GA		01/24/2025		12		(12)			(12)						
100194148	CAZADERO	CA		02/14/2025		295		(21)			(21)		274	274			
100201032	CELINA	TX		03/12/2025		9		(9)			(9)						
100202798	SARASOTA	FL		03/24/2025		5		(5)			(5)						
100202172	GLEN BURNIE	MD		03/18/2025		(3)		3			3						
100191174	LITTLEROCK AREA	CA		01/29/2025		293		(59)			(59)		234	234			
100177362	KISSIMMEE	FL		01/16/2025		18,652		2,519			2,519		21,171	21,171			
100200180	RALEIGH	NC		03/07/2025		20		(20)			(20)						
100198357	OREM	UT		02/28/2025		146		(146)			(146)						
100200473	MURPHY	TX		03/10/2025		2		(2)			(2)						
100192932	HOUSTON	TX		02/10/2025		10		(10)			(10)						
100201169	NORTH PLAINS	OR		03/12/2025		19		(19)			(19)						
100192613	EXTON	PA		02/10/2025		3		(3)			(3)						
100192561	ACWORTH	GA		02/10/2025		(113)		113			113						
100203446	LIBERTY HILL	TX		03/27/2025		2		(2)			(2)						
100203596	SARATOGA SPRINGS	UT		03/26/2025		1		(1)			(1)						
100190128	WINDER	GA		01/21/2025		290		(46)			(46)		244	244			
100189684	RENO	NV		02/20/2025		(1)		1			1						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157165	SAN ANTONIO	TX		02/20/2025		206		(40)			(40)		166	166			
100193196	LAS VEGAS	NV		03/20/2025		(3)		3			3						
100186044	EL MIRAGE	AZ		01/31/2025		233		56			56		289	289			
100177622	PORT SAINT LUCIE	FL		01/16/2025		454		(76)			(76)		377	377			
100192316	FT WORTH	TX		01/31/2025		743		8			8		752	752			
100193228	FT WORTH	TX		02/10/2025		13		(13)			(13)						
100157437	MURFREESBORO	TN		02/20/2025		43		(43)			(43)						
100193575	LEHIGH ACRES	FL		02/10/2025		537		3			3		540	540			
100192951	ANNA	TX		02/10/2025		9		(9)			(9)						
100157360	NEW MILFORD	CT		02/20/2025		506		(32)			(32)		474	474			
100204277	SANTA ROSA	CA		03/31/2025		(55)		55			55						
100188727	BEAUFORT	SC		01/09/2025		606		143			143		749	749			
100202757	MURRIETA	CA		03/24/2025		5		(5)			(5)						
100192949	ANNA	TX		02/10/2025		6		(6)			(6)						
100199069	DAWSONVILLE	GA		02/28/2025		30		(30)			(30)						
100203448	PAGE	AZ		03/27/2025		3		(3)			(3)						
100203359	MISSION VIEJO	CA		03/27/2025		3		(3)			(3)						
100192748	DURHAM	NC		02/10/2025		(51)		51			51						
100192740	GRAND JUNCTION	CO		02/10/2025		(3)		3			3						
100198289	CANTON	GA		02/28/2025		146		(146)			(146)						
100203247	MEMPHIS	TN		03/27/2025		4		(4)			(4)						
100202786	PORT ARANSAS	TX		03/24/2025		5		(5)			(5)						
100194518	JACKSON	CA		02/14/2025		44		(44)			(44)						
100201478	CARY	NC		03/12/2025		9		(9)			(9)						
100201066	DURHAM	NC		03/12/2025		11		(11)			(11)						
100188352	KANSAS CITY	MO		01/08/2025		628		(27)			(27)		602	602			
100190198	RICHMOND	TX		01/21/2025		(529)		760			760		231	231			
100202668	AURORA	CO		03/24/2025		3		(3)			(3)						
100176996	NEWPORT	ME		01/16/2025		643		(91)			(91)		552	552			
100194779	SAN ANTONIO	TX		02/21/2025		276		(24)			(24)		252	252			
100202868	BURLINGTON	WA		03/24/2025		5		(5)			(5)						
100190137	BUCKEYE	AZ		01/21/2025		287		20			20		307	307			
100203293	ANNA	TX		03/27/2025		4		(4)			(4)						
100189134	BELLE ISLE	FL		01/13/2025		537		(47)			(47)		490	490			
100203486	LAKE FOREST	IL		03/26/2025		5		(5)			(5)						
100200534	SACRAMENTO	CA		03/11/2025		10		(10)			(10)						
100203512	SPRING	TX		03/26/2025		2		(2)			(2)						
100192896	HAMPSTEAD	NC		02/10/2025		274		(28)			(28)		246	246			
100189173	WILLIAMSBURG	VA		01/13/2025		529		(65)			(65)		464	464			
100204087	MCLENDON-CHISHOLM	TX		03/28/2025													
100188447	METAIRIE	LA		01/08/2025		297		(52)			(52)		244	244			
100195626	LANCASTER	CA		02/24/2025		181		(32)			(32)		149	149			
100191538	UNITED KINGDOM	GBR		01/29/2025		167							167	167			
100201625	MIAMI	FL		03/13/2025		21		(21)			(21)						
100189594	MARGATE	FL		01/17/2025		267		9			9		277	277			
100157322	FORT LEE	NJ		02/20/2025		218		(43)			(43)		175	175			
100202632	SPARKS	NV		03/24/2025		(29)		29			29						
100194430	LAS VEGAS	NV		02/14/2025		46		(46)			(46)						
100201078	DAWSONVILLE	GA		03/12/2025		8		(8)			(8)						
100203423	PRINCETON	TX		03/27/2025		4		(4)			(4)						
100192784	OPELIKA	AL		02/10/2025		11		(11)			(11)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195216	LINCOLNSHIRE	IL		02/24/2025		12		(12)			(12)						
100194729	DESTIN	FL		02/21/2025		276		1			1		278	278			
100197567	MORTON GROVE	IL		02/26/2025		75		(75)			(75)						
100188304	PARKVILLE	MO		01/08/2025		313		(15)			(15)		298	298			
100195406	BERKELEY SPRINGS	WV		02/24/2025		24		(24)			(24)						
100186081	MIAMI	FL		01/31/2025		234		3			3		237	237			
100194136	NAMPA	ID		02/14/2025		292		(28)			(28)		264	264			
100204081	DAVENPORT	FL		03/28/2025		4		(4)			(4)						
100157191	ORLANDO	FL		02/20/2025		239		(46)			(46)		194	194			
100197505	MOUNT VERNON	WA		02/26/2025		56		(56)			(56)						
100200398	KINGSLAND	GA		03/10/2025		10		(10)			(10)						
100201496	MIAMI	FL		03/12/2025		18		(18)			(18)						
100190729	BUFORD	GA		01/27/2025		288		(55)			(55)		233	233			
100194047	MONCKS CORNER	SC		03/20/2025		5		(5)			(5)						
100200455	LAS VEGAS	NV		03/10/2025		12		(12)			(12)						
100190909	STUART	FL		01/28/2025		319		(83)			(83)		236	236			
100190332	WANTAGE	NJ		01/22/2025		(1,303)		1,303			1,303						
100201578	SAVANNAH	GA		03/13/2025		20		(20)			(20)						
100191283	BALTIMORE	MD		01/29/2025		66		(66)			(66)						
100200597	HANOVER PARK	IL		03/11/2025		8		(8)			(8)						
100201241	RENO	NV		03/12/2025		(22,879)		41			41	22,980	142		(142)		(142)
100202766	LAKEVILLE	MN		03/24/2025		4		(4)			(4)						
100181463	LILBURN	GA		01/09/2025		311		(73)			(73)		239	239			
100201296	FRAZIER PARK	CA		03/12/2025		17		(17)			(17)						
100201277	PRICE	UT		03/12/2025		19		(19)			(19)						
100202634	OCALA	FL		03/24/2025		(4)		4			4						
100194031	RICHMOND	CA		03/20/2025		4		(4)			(4)						
100203257	SIGNAL MOUNTAIN	TN		03/27/2025		4		(4)			(4)						
100194418	CHANDLER	AZ		02/14/2025		44		(44)			(44)						
100193000	JACKSONVILLE	FL		02/10/2025		31		(31)			(31)						
100191649	MIAMI	FL		01/31/2025		(2)		2			2						
100189116	DAWSONVILLE	GA		01/13/2025		281		(22)			(22)		259	259			
100194192	HERRIMAN	UT		02/14/2025		1,118		(45)			(45)		1,073	1,073			
100203707	ARNHEM	NLD		03/26/2025													
100157244	HIALEAH	FL		02/20/2025		249		(58)			(58)		191	191			
100203421	SANFORD	FL		03/27/2025		3		(3)			(3)						
100181383	TUCSON	AZ		01/09/2025		284		(81)			(81)		203	203			
100192792	PHOENIX	AZ		02/10/2025		19		(19)			(19)						
100198470	MIDLOTHIAN	VA		02/28/2025		558		(159)			(159)		399	399			
100177063	WEST DOVER	VT		01/16/2025		544		(43)			(43)		501	501			
100198303	FALL RIVER	MA		02/28/2025		413		(116)			(116)		298	298			
100201157	ROYAL OAK	MI		03/12/2025		14		(14)			(14)						
100157280	ORLANDO	FL		02/20/2025		314		(34)			(34)		280	280			
100199273	FRESNO	CA		03/05/2025		4		(4)			(4)						
100192579	LAWRENCEVILLE	GA		02/10/2025		36		(36)			(36)						
100202920	KREMMLING	CO		03/24/2025		(7)		7			7						
100198332	BREMERTON	WA		02/28/2025		413		(36)			(36)		378	378			
100157262	RED OAK	TX		02/20/2025		25		(25)			(25)						
100200042	HELENA	MT		03/06/2025		5		(5)			(5)						
100188385	FULSHEAR	TX		01/08/2025		11,569		(287)			(287)		11,282	11,282			
100157435	DARTMOUTH	MA		02/20/2025		231		(15)			(15)		217	217			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193089	LITTLETON	CO		02/10/2025		(165)		165			165						
100195220	LIVINGSTON	CA		02/24/2025		262		(17)			(17)		245	245			
100197540	LAKE WORTH	FL		02/26/2025		32		(32)			(32)						
100198460	AURORA	IL		02/28/2025		151		(151)			(151)						
100195206	BRENTWOOD	CA		02/24/2025		23		(23)			(23)						
100197676	UNITED KINGDOM	GBR		02/28/2025													
100197691	UNITED KINGDOM	GBR		02/28/2025													
100177270	ISLE OF PALMS	SC		01/16/2025		911		(92)			(92)		820	820			
100177301	INDIO	CA		01/16/2025		6,597		758			758		7,355	7,355			
100177647	PHILADELPHIA	PA		01/16/2025		1,799		(138)			(138)		1,661	1,661			
100189087	MELBOURNE	FL		01/13/2025		35		(35)			(35)						
100203563	NAPERVILLE	IL		03/26/2025		1		(1)			(1)						
100177404	BELLEVILLE	NJ		01/16/2025		582		(78)			(78)		504	504			
100192903	WILLIAMSTOWN	NJ		02/10/2025		18		(18)			(18)						
100157351	POWELL	OH		02/20/2025		242		(29)			(29)		214	214			
100202732	CUMMING	GA		03/24/2025		5		(5)			(5)						
100188881	MILLERSVILLE	MD		01/09/2025		260		(31)			(31)		229	229			
100189915	FRESNO	CA		01/21/2025		282		(39)			(39)		243	243			
100193659	PARK CITY	UT		02/10/2025		283		(51)			(51)		232	232			
100200276	NORTH CONWAY	NH		03/07/2025		17		(17)			(17)						
100191346	DENVER	CO		01/30/2025		(30)		30			30						
100195199	NORTH MYRTLE BEACH	SC		02/24/2025		22		(22)			(22)						
100194635	WOODBRIDGE	VA		02/21/2025		313		7			7		320	320			
100202946	SUN CITY	AZ		03/24/2025		6		(6)			(6)						
100203206	POWELL	OH		03/27/2025		3		(3)			(3)						
100203375	YELM	WA		03/27/2025		4		(4)			(4)						
100190088	LAWRENCEVILLE	GA		01/21/2025		287		(45)			(45)		242	242			
100194497	MARLBOROUGH	MA		02/14/2025		43		(43)			(43)						
100189369	LYNDEN	WA		01/14/2025		14		(14)			(14)						
100199999	AUSTIN	TX		03/06/2025		4		(4)			(4)						
100189041	PASADENA	MD		01/09/2025		255		(44)			(44)		212	212			
100193107	KNIGHTDALE	NC		02/10/2025		(119)		119			119						
100202880	BOWIE	MD		03/24/2025		2		(2)			(2)						
100201039	VERNON HILLS	IL		03/12/2025		(22,532)		(9)			(9)	22,669	129		(129)		(129)
100177043	WILTON	NH		01/16/2025		(2,567)		(85)			(85)	3,485	832	832			
100203378	FARMINGTON	UT		03/27/2025		3		(3)			(3)						
100201604	CARMICHAEL	CA		03/13/2025		15		(15)			(15)						
100192636	AURORA	CO		02/10/2025		7		(7)			(7)						
100202821	FRESNO	CA		03/24/2025		6		(6)			(6)						
100192703	STAR	ID		02/10/2025		19		(19)			(19)						
100195498	HENDERSON	NV		02/24/2025		301		68			68		369	369			
100194371	PLEASANT HILL	CA		02/14/2025		38		(38)			(38)						
100189570	LAS VEGAS	NV		01/17/2025		302		(33)			(33)		269	269			
100194319	CLAYTON	GA		02/14/2025		25		(25)			(25)						
100193220	WEST SENECA	NY		02/10/2025		459		(36)			(36)		423	423			
100200290	STATEN ISLAND	NY		03/07/2025		23		(23)			(23)						
100194384	LITTLE ELM	TX		02/14/2025		30		(30)			(30)						
100192965	WINCHESTER	VA		02/10/2025		30		(30)			(30)						
100195452	DAPHNE	AL		02/24/2025		(45)		45			45						
100202950	NAPLES	FL		03/24/2025		5		(5)			(5)						
100194758	CORINTH	TX		02/21/2025		285		(6)			(6)		279	279			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157086	GALVESTON	TX		02/20/2025		226		(48)			(48)		178	178			
100203209	PIGEON FORGE	TN		03/27/2025		2		(2)			(2)						
100190866	WENATCHEE	WA		01/27/2025		973		(42)			(42)		931	931			
100202005	SNELLVILLE	GA		03/18/2025		15		(15)			(15)						
100188357	NORTHLAKE	TX		01/08/2025		298		(19)			(19)		280	280			
100199326	HONOLULU	HI		03/05/2025		24		(24)			(24)						
100186160	HAPPY VALLEY	OR		02/10/2025		(12)		12			12						
100189309	BALTIMORE	MD		01/13/2025		386		(73)			(73)		313	313			
100195212	CHAPEL HILL	NC		02/24/2025		10		(10)			(10)						
100202396	FLOWER MOUND	TX		03/19/2025		(141)		141			141						
100200281	ATLANTA	GA		03/07/2025		15		(15)			(15)						
100204110	CAPE CORAL	FL		03/28/2025		1		(1)			(1)						
100203233	NAMPA	ID		03/27/2025		3		(3)			(3)						
100190161	CELINA	TX		01/21/2025		555		(49)			(49)		505	505			
100195471	HOLTVILLE	CA		02/24/2025		4		(4)			(4)						
100195218	SOUTH PLAINFIELD	NJ		02/24/2025		(2)		2			2						
100201235	BRANDYWINE	MD		03/12/2025		(32)		32			32						
100189219	CHARLOTTE	NC		01/13/2025		302		(9)			(9)		293	293			
100194304	WALLA WALLA	WA		02/14/2025		29		(29)			(29)						
100157249	SPRING	TX		02/20/2025		(19)		19			19						
100198497	BALTIMORE	MD		02/28/2025		157		(157)			(157)						
100176979	SAINT GEORGE	UT		01/16/2025		392		(56)			(56)		337	337			
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025		133		(133)			(133)						
100188656	STOCKTON	CA		02/10/2025		41		(41)			(41)						
100157520	LAS VEGAS	NV		02/20/2025		25		(17)			(17)		8	8			
100192674	PAGOSA SPRINGS	CO		02/10/2025		16		(16)			(16)						
100188302	LAVEEN	AZ		01/08/2025		309		(17)			(17)		291	291			
100200167	SACRAMENTO	CA		03/07/2025		24		(24)			(24)						
100189264	MCKINNEY	TX		01/13/2025		309		(20)			(20)		289	289			
100203374	MAPLETON	UT		03/27/2025		3		(3)			(3)						
100198927	DESOTO	TX		02/28/2025		(21,700)		(161)			(161)	22,514	654		(654)		(654)
100197565	BOISE	ID		02/26/2025		35		(35)			(35)						
100188637	SCHAUMBURG	IL		02/10/2025		5		(5)			(5)						
100195209	GLASSBORO	NJ		02/24/2025		17		(17)			(17)						
100181457	LAKE ORION	MI		01/09/2025		222		(67)			(67)		155	155			
100195422	SARASOTA	FL		02/24/2025		(48)		48			48						
100186925	WINTER GARDEN	FL		01/07/2025		361		(88)			(88)		273	273			
100198429	PORTLAND	ME		02/28/2025		151		(151)			(151)						
100200381	HENDERSONVILLE	NC		03/10/2025		22		(22)			(22)						
100177298	GRESHAM	OR		01/16/2025		606		(36)			(36)		570	570			
100198521	BRANDYWINE	MD		02/28/2025		72		(72)			(72)						
100157113	SACO	ME		02/20/2025		238		(28)			(28)		210	210			
100198230	HIALEAH	FL		02/28/2025		148		(148)			(148)						
100199301	KISSIMMEE	FL		03/05/2025		21		(21)			(21)						
100186183	HONOLULU	HI		02/10/2025		36		(36)			(36)						
100194163	VILLAS	NJ		02/14/2025		257		(22)			(22)		235	235			
100177504	HOMESTEAD	FL		01/16/2025		611		(27)			(27)		584	584			
100189297	COLLEGE STATION	TX		01/13/2025		561		(53)			(53)		508	508			
100188895	DENVER	CO		01/09/2025		472		(35)			(35)		437	437			
100189307	DURHAM	NC		01/13/2025		283		(75)			(75)		208	208			
100204075	HOUSTON	TX		03/28/2025													

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192161	TACOMA	WA		01/31/2025		508		3			3		510	510			
100203495	MANCHESTER	NJ		03/26/2025		4		(4)			(4)						
100193007	WILMINGTON	NC		02/10/2025		226		178			178		404	404			
100191282	CHICAGO	IL		01/29/2025		55		(55)			(55)						
100195215	STAR	ID		02/24/2025		4		(4)			(4)						
100181468	LAS VEGAS	NV		01/09/2025		311		(60)			(60)		251	251			
100192812	CATHEDRAL CITY	CA		02/10/2025		15		(15)			(15)						
100199970	BAINBRIDGE ISLAND	WA		03/06/2025		22		(22)			(22)						
100189662	TULARE	CA		01/17/2025		262		(48)			(48)		215	215			
100189678	HYATTSVILLE	MD		01/17/2025		467		(79)			(79)		389	389			
100177499	IDABEL	OK		01/16/2025		573		(45)			(45)		528	528			
100189900	WEEKI WACHEE	FL		01/21/2025		533		(35)			(35)		498	498			
100195243	MUNDELEIN	IL		02/24/2025		(80)		80			80						
100202716	SILVERHILL	AL		03/24/2025		3		(3)			(3)						
100195197	METHUEN	MA		02/24/2025		23		(23)			(23)						
100194144	CARMEL	IN		02/14/2025		282		(19)			(19)		263	263			
100195210	CANOGA PARK	CA		02/24/2025		14		(14)			(14)						
100200206	FT WORTH	TX		03/07/2025		25		(25)			(25)						
100189174	DAHLONEGA	GA		01/13/2025		347		(57)			(57)		291	291			
100197561	MINNEAPOLIS	MN		02/26/2025		72		(72)			(72)						
100192709	GLASSBORO	NJ		02/10/2025		33		(33)			(33)						
100203183	PORT SAINT LUCIE	FL		03/27/2025		3		(3)			(3)						
100177664	WESLEY CHAPEL	FL		01/16/2025		571		(55)			(55)		516	516			
100157055	PORT ORCHARD	WA		02/20/2025		194		(32)			(32)		162	162			
100195203	BAKERSFIELD	CA		02/24/2025		17		(17)			(17)						
100189238	DURHAM	NC		01/13/2025		289		(56)			(56)		232	232			
100192325	SANTA BARBARA	CA		02/05/2025		291		(22)			(22)		268	268			
100200489	BONITA SPRINGS	FL		03/11/2025		5		(5)			(5)						
100202164	FRESNO	CA		03/18/2025		8		(8)			(8)						
100190194	LANCASTER	CA		01/21/2025		503		(50)			(50)		453	453			
100200300	UNION	NJ		03/07/2025		14		(14)			(14)						
100203384	VANCOUVER	WA		03/27/2025		3		(3)			(3)						
100203164	MILTON	GA		03/27/2025		2		(2)			(2)						
100200477	BELLEVILLE	NJ		03/10/2025		17		(17)			(17)						
100192490	RIVERSIDE	CA		02/07/2025		54		(54)			(54)						
100189910	CANTON	GA		01/21/2025		515		(50)			(50)		465	465			
100200718	CLIFTON	CO		03/11/2025		14		(14)			(14)						
100157357	INDIANAPOLIS	IN		02/20/2025		231		(33)			(33)		198	198			
100203507	PFLUGERVILLE	TX		03/26/2025		5		(5)			(5)						
100188856	GLEN ALLEN	VA		01/09/2025		83		(83)			(83)						
100200015	ALEDO	TX		03/06/2025		(9)		9			9						
100193779	VAN ALSTYNE	TX		02/10/2025		44		(44)			(44)						
100199365	ELIZABETH	CO		03/05/2025		24		(24)			(24)						
100190044	SALT LAKE CITY	UT		01/21/2025		292		(35)			(35)		257	257			
100192699	WEST CHESTER	PA		02/10/2025		534		(42)			(42)		493	493			
100195194	HENDERSON	NV		02/24/2025		26		(26)			(26)						
100203960	CYPRESS	TX		03/28/2025													
100177454	ELLENWOOD	GA		01/16/2025		390		(70)			(70)		320	320			
100201117	CHICAGO	IL		03/12/2025		11		(11)			(11)						
100190664	GREENTOWN	PA		01/28/2025		251		11			11		262	262			
100201939	MICHIGAN CITY	IN		03/18/2025		14		(14)			(14)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188814	BRANDYWINE	MD		01/09/2025		276		82			82		358	358			
100190954	ROSEVILLE	CA		01/28/2025		286		(18)			(18)		268	268			
100177036	HENDERSON	NV		01/16/2025		787		(74)			(74)		713	713			
100199374	AMERICAN FORK	UT		03/05/2025		19		(19)			(19)						
100199003	FARMINGTON	AR		02/28/2025		134		(134)			(134)						
100199061	DAYTONA BEACH	FL		02/28/2025		408		(147)			(147)		261	261			
100194276	PORT SAINT JOE	FL		02/14/2025		34		(34)			(34)						
100201057	CHESAPEAKE BEACH	MD		03/12/2025		11		(11)			(11)						
100198479	EDGEWATER	MD		02/28/2025		374		(160)			(160)		214	214			
100190826	CEDAR PARK	TX		01/27/2025		510		(54)			(54)		456	456			
100202847	LAS VEGAS	NV		03/24/2025		6		(6)			(6)						
100190007	ARGYLE	TX		01/21/2025		266		98			98		363	363			
100177026	MC LOUTH	KS		01/16/2025		391		(69)			(69)		322	322			
100189168	DAYTONA BEACH	FL		01/13/2025		287		(49)			(49)		238	238			
100202161	PHILADELPHIA	PA		03/18/2025		(7)		7			7						
100157041	BAKERSFIELD	CA		02/20/2025		195		(43)			(43)		152	152			
100199293	WINTER PARK	FL		03/05/2025		22		(22)			(22)						
100201836	FRAMINGHAM	MA		03/18/2025		5		(5)			(5)						
100195202	GARBERVILLE	CA		02/24/2025		16		(16)			(16)						
100195185	RALEIGH	NC		02/24/2025		26		(26)			(26)						
100203162	HOUSTON	TX		03/27/2025		2		(2)			(2)						
100198499	BALTIMORE	MD		02/28/2025		135		(135)			(135)						
100203176	HAINES CITY	FL		03/27/2025		3		(3)			(3)						
100195646	WHEATON	MD		02/24/2025		2		(2)			(2)						
100203515	SEVERN	MD		03/26/2025		3		(3)			(3)						
100192302	NORTH PORT	FL		01/31/2025		(2,730)		20			20	3,407	698	698			
100202692	KNIGHTDALE	NC		03/24/2025		5		(5)			(5)						
100193132	CELINA	TX		02/10/2025		(86)		86			86						
100157259	PANAMA CITY BEACH	FL		02/20/2025		252		(41)			(41)		211	211			
100189098	GLOUCESTER	MA		01/13/2025		60		(60)			(60)						
100194629	PT CHARLOTTE	FL		02/21/2025		243		(4)			(4)		239	239			
100188468	SIGNAL MOUNTAIN	TN		01/08/2025		271		(51)			(51)		221	221			
100203319	DAWSONVILLE	GA		03/27/2025		3		(3)			(3)						
100201064	HINDSVILLE	AR		03/12/2025		7		(7)			(7)						
100192729	SPANISH FORK	UT		02/10/2025		196		4			4		200	200			
100198395	BROCKTON	MA		02/28/2025		147		(147)			(147)						
100194235	SALEM	OR		02/14/2025		40		(40)			(40)						
100198341	FORT COLLINS	CO		02/28/2025		150		(150)			(150)						
100191007	LEHIGH ACRES	FL		01/29/2025		41		(41)			(41)						
100194537	DAWSONVILLE	GA		02/14/2025		32		(32)			(32)						
100202968	CANON CITY	CO		03/24/2025		3		(3)			(3)						
100198442	VENTNOR CITY	NJ		02/28/2025		129		(129)			(129)						
100200368	LONGS	SC		03/10/2025		20		(20)			(20)						
100192845	LAWRENCEVILLE	GA		02/10/2025		34		(34)			(34)						
100199266	STUART	FL		03/05/2025		14		(14)			(14)						
100188733	SAN ANTONIO	TX		01/09/2025		273		(1)			(1)		272	272			
100200537	LUBBOCK	TX		03/11/2025		10		(10)			(10)						
100192764	GLEN ALLEN	VA		02/10/2025		214		(14)			(14)		200	200			
100203161	PRINCETON	TX		03/27/2025		(3,389)		(3)			(3)	3,392					
100203965	LOUISVILLE	KY		03/28/2025													
100191739	SAN JOSE	CA		02/20/2025		14		(14)			(14)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192642	WARRINGTON	PA		02/10/2025		12,813		(382)			(382)		12,431	12,431			
100200562	GOODYEAR	AZ		03/11/2025		11		(11)			(11)						
100192230	KANSAS CITY	MO		01/31/2025		756		11			11		768	768			
100188550	DAVENPORT	FL		01/09/2025		193		(27)			(27)		166	166			
100195200	EDMOND	OK		02/24/2025		14		(14)			(14)						
100200697	AURORA	CO		03/11/2025													
100188300	GRAND PRAIRIE	TX		01/08/2025		314		(28)			(28)		286	286			
100203444	GOODYEAR	AZ		03/27/2025		3		(3)			(3)						
100200403	SWARTZ CREEK	MI		03/10/2025		14		(14)			(14)						
100194218	CAPE CORAL	FL		02/14/2025		46		(46)			(46)						
100189143	LAWRENCEVILLE	GA		01/13/2025		509		(58)			(58)		451	451			
100201232	BRADENTON	FL		03/12/2025		(42)		42			42						
100202405	CAPE CORAL	FL		03/19/2025		6		(6)			(6)						
100194324	BEECH MOUNTAIN	NC		02/14/2025		20		(20)			(20)						
100177413	TAMPA	FL		01/16/2025		770		(100)			(100)		670	670			
100202695	TUCSON	AZ		03/24/2025		5		(5)			(5)						
100195473	LAKE WORTH	FL		02/24/2025		(67)		67			67						
100189810	PROVIDENCE VILLAGE	TX		01/21/2025		776		(24)			(24)		752	752			
100195217	CONWAY	SC		02/24/2025		(2)		2			2						
100193294	FREDERICK	MD		02/10/2025		506		(33)			(33)		473	473			
100198403	OAK ISLAND	NC		02/28/2025		142		(142)			(142)						
100195207	RALEIGH	NC		02/24/2025		779		(18)			(18)		761	761			
100193006	HOLLAND	MI		02/10/2025		24		(24)			(24)						
100198421	HEMET	CA		02/28/2025		121		(121)			(121)						
100188402	SARATOGA SPRINGS	UT		01/08/2025		308		(53)			(53)		255	255			
100195371	JASPER	GA		02/24/2025		20		(20)			(20)						
100200639	AUSTIN	TX		03/11/2025		15		(15)			(15)						
100189933	RALEIGH	NC		01/21/2025		246		79			79		325	325			
100203219	ST. PETERSBURG	FL		03/27/2025		1		(1)			(1)						
100177371	CHICAGO	IL		01/16/2025		450		(41)			(41)		409	409			
100177137	OXNARD	CA		01/16/2025		595		(64)			(64)		530	530			
100195193	STEPHENS CITY	VA		02/24/2025		21		(21)			(21)						
100190214	MAURICE	LA		01/21/2025		3,221		(164)			(164)		3,056	3,056			
100188445	FORT WORTH	TX		01/08/2025		289		(53)			(53)		236	236			
100203373	ANNA	TX		03/27/2025		3		(3)			(3)						
100203226	GATLINBURG	TN		03/27/2025		3		(3)			(3)						
100189837	PARKVILLE	MO		01/21/2025		286		5			5		291	291			
100157070	LAKE WORTH	FL		02/20/2025		(3,099)		6			6	3,369	275	275			
100195467	HOMESTEAD	FL		02/24/2025		(81)		81			81						
100191252	LAS VEGAS	NV		01/29/2025		468		(57)			(57)		411	411			
100200431	ALTAMONTE SPRINGS	FL		03/10/2025		6		(6)			(6)						
100199058	PENDERGRASS	GA		02/28/2025		387		(181)			(181)		206	206			
100157323	CANTON	GA		02/20/2025		230		(48)			(48)		182	182			
100199260	RIVERHEAD	NY		03/05/2025		10		(10)			(10)						
100191399	S-GRAVENHAGE	NLD		01/29/2025		104,090							104,090	104,090			
100191400	S-GRAVENHAGE	NLD		01/29/2025		104,090							104,090	104,090			
100203721	ALKMAAR	NLD		03/26/2025													
100188417	LINCOLN	CA		01/08/2025		163,083		(6,158)			(6,158)		156,925	156,925			
100202491	SAN ANTONIO	TX		03/21/2025		1		(1)			(1)						
100199358	CHARLOTTE	NC		03/05/2025		24		(24)			(24)						
100198986	GLENDALE	AZ		02/28/2025		382		(145)			(145)		237	237			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189259	APACHE JUNCTION	AZ		01/13/2025		302		(11)			(11)		292	292			
100188581	LAS VEGAS	NV		02/10/2025		7		(7)			(7)						
100190043	TOMS RIVER	NJ		01/21/2025		264		(42)			(42)		222	222			
100202764	TULARE	CA		03/24/2025		4		(4)			(4)						
100204191	WOODLAND HILLS	CA		03/31/2025		(64)		64			64						
100177675	CASA GRANDE	AZ		01/16/2025		431		(72)			(72)		359	359			
100198250	WASHINGTON	DC		02/28/2025		127		(127)			(127)						
100188691	PIONEER	CA		01/09/2025		286		(29)			(29)		257	257			
100189753	PALOS HEIGHTS	IL		01/21/2025		509		(37)			(37)		473	473			
100202628	ROGERS	MN		03/24/2025		(3)		3			3						
100193507	MOUNT VERNON	WA		02/10/2025		552		(11)			(11)		541	541			
100194622	HOUSTON	TX		02/21/2025		263		7			7		269	269			
100192714	STEPHENS CITY	VA		02/10/2025		30		(30)			(30)						
4010088412	MEMPHIS	TN		01/30/2025		734							734	734			
100200714	LEHI	UT		03/11/2025		8		(8)			(8)						
100203606	DANBURY	CT		03/26/2025		4		(4)			(4)						
100192673	CARMEL	IN		02/10/2025		16		(16)			(16)						
100198366	CHARLOTTE	NC		02/28/2025		128		(128)			(128)						
100201703	MERCED	CA		03/18/2025		8		(8)			(8)						
100203647	TULARE	CA		03/28/2025		2		(2)			(2)						
100202767	MURRAY	UT		03/24/2025		5		(5)			(5)						
100202867	CHARLOTTE	NC		03/24/2025		4		(4)			(4)						
100203496	MINNEAPOLIS	MN		03/26/2025		3		(3)			(3)						
100200703	NAUGATUCK	CT		03/11/2025		12		(12)			(12)						
100191062	MERIDIAN	ID		01/29/2025		265		(36)			(36)		229	229			
100192231	STRATFORD	CT		01/31/2025		691		14			14		704	704			
100186058	VICTORVILLE	CA		01/31/2025		202		32			32		234	234			
100190062	THE VILLAGES	FL		01/21/2025		524		(58)			(58)		466	466			
100202986	MURPHY	NC		03/24/2025		3		(3)			(3)						
100189153	BUFORD	GA		01/13/2025		292		(30)			(30)		263	263			
100192760	AUBREY	TX		02/10/2025		2,542		(42)			(42)		2,500	2,500			
100177113	COLOMA	MI		01/16/2025		550		(58)			(58)		492	492			
100191332	MERCED	CA		01/30/2025		283		(60)			(60)		223	223			
100203506	MINERAL BLUFF	GA		03/26/2025		1		(1)			(1)						
100191627	COLORADO SPRINGS	CO		01/31/2025		(28)		28			28						
100192580	LAWRENCEVILLE	GA		02/10/2025		10,634		(406)			(406)		10,229	10,229			
100198297	DURHAM	NC		02/28/2025		140		(140)			(140)						
100200373	LEBANON	MO		03/10/2025		13		(13)			(13)						
100188703	GRAND RAPIDS	MI		01/09/2025		267		(30)			(30)		237	237			
100185247	NORRIDGE	IL		01/24/2025		240		(59)			(59)		182	182			
100188913	BRIDGEPORT	CT		01/09/2025		515		(13)			(13)		502	502			
100202414	MURFREESBORO	TN		03/19/2025		6		(6)			(6)						
100198274	LAS VEGAS	NV		02/28/2025		373		(159)			(159)		214	214			
100193024	SOUTH BEND	IN		02/10/2025		237		(30)			(30)		207	207			
100188818	CHICO	CA		01/09/2025		806		100			100		906	906			
100177181	SAN MARCOS	TX		01/16/2025		563		(55)			(55)		508	508			
100201928	CAPE CORAL	FL		03/18/2025		14		(14)			(14)						
100203510	POOLER	GA		03/26/2025		2		(2)			(2)						
100192640	HURRICANE	UT		02/10/2025		(3,318)		(15)			(15)		3,333				
100202947	IDYLLWILD	CA		03/24/2025		5		(5)			(5)						
100194556	BRYAN	TX		02/20/2025		224		4			4		228	228			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189055	PRESCOTT VALLEY	AZ		01/09/2025		25		(25)			(25)						
100198346	MANHATTAN	KS		02/28/2025		150		(150)			(150)						
100197594	SCOTTSDALE	AZ		02/26/2025		15		(15)			(15)						
100193198	CONCORD	NH		02/10/2025		(2)		2			2						
100200230	ARLINGTON HEIGHTS	IL		03/07/2025		21		(21)			(21)						
100191696	HEBER	AZ		02/20/2025		32		(32)			(32)						
100202801	SAN TAN VALLEY	AZ		03/24/2025		5		(5)			(5)						
100201252	APPLE VALLEY	CA		03/12/2025		11		(11)			(11)						
100189721	BARTLETT	IL		01/21/2025		211		(35)			(35)		175	175			
100192554	FRANKLIN TOWNSHIP	NJ		02/10/2025		22		(22)			(22)						
100192555	FRANKLIN TOWNSHIP	NJ		02/10/2025		22		(22)			(22)						
100189474	NORTH PORT	FL		01/15/2025		56		(56)			(56)						
100195204	BLUE ROCK	OH		02/24/2025		253		(16)			(16)		236	236			
100188761	BASTROP	TX		01/09/2025		237		205			205		442	442			
100192548	LAWRENCEVILLE	GA		02/10/2025		33		(33)			(33)						
100201204	LAVON	TX		03/12/2025		19		(19)			(19)						
100200377	HOLLAND	MI		03/10/2025		15		(15)			(15)						
100197632	KATY	TX		02/26/2025		21		(21)			(21)						
100190735	ELK GROVE VILLAGE	IL		01/27/2025		1,139		20			20		1,158	1,158			
100192597	WALTHAM	MA		02/10/2025		10		(10)			(10)						
100197595	ALBUQUERQUE	NM		02/26/2025		44		(44)			(44)						
100200500	NASHUA	NH		03/11/2025		5		(5)			(5)						
100193114	LAS VEGAS	NV		02/10/2025		252		131			131		383	383			
100194274	GARLAND	TX		02/14/2025		44		(44)			(44)						
100194089	E WENATCHEE	WA		02/14/2025		261		(36)			(36)		225	225			
100192773	EL MIRAGE	AZ		02/10/2025		20		(20)			(20)						
100189333	IDAHO SPRINGS	CO		01/13/2025		291		(45)			(45)		246	246			
100189560	ANTIOCH	CA		01/16/2025		272		(65)			(65)		207	207			
100192646	WINDERMERE	FL		02/10/2025		34		(34)			(34)						
100193087	MESA	AZ		02/10/2025		(170)		170			170						
100193359	HIGHLANDS	TX		02/10/2025		537		(33)			(33)		504	504			
100201611	ATLANTA	GA		03/13/2025		16		(16)			(16)						
100192529	HUTTO	TX		02/10/2025		1,459		(28)			(28)	(1,432)					
100192819	WEST HARTFORD	CT		02/10/2025		(21,122)		(26)			(26)	21,385	236		(236)		(236)
100192942	RICHMOND	TX		02/10/2025		29		(29)			(29)						
100200201	BOSTON	MA		03/07/2025		39		(39)			(39)						
100203592	NORTHFIELD	NJ		03/26/2025		2		(2)			(2)						
100195192	ANTIOCH	TN		02/24/2025		14		(14)			(14)						
100193508	TACOMA	WA		02/10/2025		537		(34)			(34)		503	503			
100188711	MANDEVILLE	LA		01/09/2025		274		(39)			(39)		235	235			
100194498	LAKE HAVASU CITY	AZ		02/14/2025		26		(26)			(26)						
100195190	GLASSBORO	NJ		02/24/2025		19		(19)			(19)						
100194728	OTSEGO	MN		02/21/2025		281		69			69		350	350			
100203558	MODESTO	CA		03/26/2025		2		(2)			(2)						
100189985	LAS VEGAS	NV		01/21/2025		615		139			139		754	754			
100194077	PALM BEACH GARDENS	FL		03/20/2025		9		(9)			(9)						
100200371	SALEM	SC		03/10/2025		15		(15)			(15)						
100201210	SEASIDE	OR		03/12/2025		17		(17)			(17)						
100186127	CROWLEY	TX		02/10/2025		2,206		9			9		2,215	2,215			
100192955	KATY	TX		02/10/2025		9		(9)			(9)						
100195183	FORT WORTH	TX		02/24/2025		25		(25)			(25)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190218	NORTH CHARLESTON	SC		01/21/2025		791		(83)			(83)		707	707			
100193796	DACULA	GA		02/10/2025		19		(19)			(19)						
100201414	LOS ANGELES	CA		03/12/2025		15		(15)			(15)						
100197499	PALM DESERT	CA		02/26/2025		(7)		7			7						
100190740	BAKERSFIELD	CA		01/27/2025		279		(57)			(57)		222	222			
100194786	DAWSONVILLE	GA		02/21/2025		285		10			10		295	295			
100201984	LAS VEGAS	NV		03/18/2025		8		(8)			(8)						
100189045	LAS VEGAS	NV		01/09/2025		304		(48)			(48)		256	256			
100192160	BLAINE	MN		01/31/2025		746		4			4		750	750			
100195485	CLINTON	MD		02/24/2025		(43)		43			43						
100177620	FOLSOM	CA		01/16/2025		1,214		(94)			(94)		1,120	1,120			
100177477	BLAIRSVILLE	PA		01/16/2025		546		(76)			(76)		471	471			
100176985	DOVER	NH		01/16/2025		546		(38)			(38)		508	508			
100193096	FRESNO	CA		02/10/2025		(139)		139			139						
100188277	STATESVILLE	NC		01/08/2025		226		133			133		358	358			
100202516	HEMET	CA		03/21/2025		(17)		17			17						
100189085	CANYON COUNTRY	CA		01/13/2025		55		(55)			(55)						
100198382	CHARLOTTE	NC		02/28/2025		398		(108)			(108)		291	291			
100200709	NASHVILLE	TN		03/11/2025		7		(7)			(7)						
100198518	WALDORF	MD		02/28/2025		126		(126)			(126)						
100190166	RICHMOND	TX		01/21/2025		575		1			1		576	576			
100192653	PLANO	TX		02/10/2025		27		(27)			(27)						
100176973	GILLSVILLE	GA		01/16/2025		(16,865)		(50)			(50)	17,341	425	383	(42)		(42)
100186105	FREMONT	CA		01/31/2025		182		38			38		220	220			
100192840	TAMPA	FL		02/10/2025		277		26			26		303	303			
100195399	PHILADELPHIA	PA		02/24/2025		(10)		10			10						
100189702	DOWNERS GROVE	IL		02/20/2025		11		(11)			(11)						
100190092	LAWRENCEVILLE	GA		01/21/2025		1,291		(67)			(67)		1,224	1,224			
100198369	COLORADO SPRINGS	CO		02/28/2025		120		(120)			(120)						
100203912	HESPERIA	CA		03/28/2025		3		(3)			(3)						
100188630	ROSENBERG	TX		02/10/2025		272		(36)			(36)		236	236			
100177403	ATLANTA	GA		01/16/2025		497		(84)			(84)		414	414			
100201895	ALEXANDRIA	VA		03/18/2025		9		(9)			(9)						
100203221	CYPRESS	TX		03/27/2025		1		(1)			(1)						
100203189	HURST	TX		03/27/2025													
100195201	GUYTON	GA		02/24/2025		281		(6)			(6)		275	275			
100202919	OAK ISLAND	NC		03/24/2025		5		(5)			(5)						
100203933	SHELTON	WA		03/28/2025		3		(3)			(3)						
100198273	ANNA	TX		02/28/2025		119		(119)			(119)						
100192241	HEMET	CA		01/31/2025		685		(21)			(21)		664	664			
100192533	MANAHAWKIN	NJ		02/10/2025		9		(9)			(9)						
100199272	WESLEY CHAPEL	FL		03/05/2025		8		(8)			(8)						
100193091	JOHNSTOWN	CO		02/10/2025		(147)		147			147						
100203261	BLOOMINGDALE	GA		03/27/2025		4		(4)			(4)						
100201729	OJAI	CA		03/18/2025		8		(8)			(8)						
100200171	LOGAN	UT		03/07/2025		8		(8)			(8)						
100185229	NORRIDGE	IL		01/24/2025		238		(58)			(58)		179	179			
100189699	RIMROCK	AZ		02/20/2025		15		(15)			(15)						
100201052	STOCKTON	CA		03/12/2025		11		(11)			(11)						
100203377	MIDLOTHIAN	VA		03/27/2025		3		(3)			(3)						
100157325	EXPORT	PA		02/20/2025		244		(57)			(57)		186	186			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198358	REDDING	CA		02/28/2025		382		(147)			(147)		235	235			
100190963	LAWRENCEVILLE	GA		01/28/2025		264		34			34		299	299			
100189158	S SALT LAKE	UT		01/13/2025		528		(50)			(50)		478	478			
100200627	OGDEN	UT		03/11/2025		9		(9)			(9)						
100201180	LAYTON	UT		03/12/2025		16		(16)			(16)						
100189374	SCOTTSDALE	AZ		01/14/2025		284		(57)			(57)		227	227			
100198929	PUEBLO WEST	CO		02/28/2025		130		(130)			(130)						
100195213	FORT MYERS	FL		02/24/2025		(16)		16			16						
100195645	OMAHA	NE		02/24/2025		2,628		(131)			(131)		2,496	2,496			
100188269	SURPRISE	AZ		01/08/2025		281		41			41		321	321			
100193046	WELCH	MN		02/10/2025		22		(22)			(22)						
100194227	FORT WORTH	TX		02/14/2025		33		(33)			(33)						
100202669	SMYRNA	GA		03/24/2025		1		(1)			(1)						
100195562	HALETHORPE	MD		02/24/2025		(9)		9			9						
100198328	NORTH LAS VEGAS	NV		02/28/2025		393		(32)			(32)		361	361			
100202748	VISALIA	CA		03/24/2025		5		(5)			(5)						
100202592	SPRINGFIELD	VA		03/21/2025		10		(10)			(10)						
100195421	NAPLES	FL		02/24/2025		(44)		44			44						
100194311	JACKSONVILLE	FL		02/14/2025		33		(33)			(33)						
100188738	PORT SAINT LUCIE	FL		01/09/2025		289		44			44		333	333			
100200683	AUSTIN	TX		03/11/2025		2		(2)			(2)						
100186879	AURORA	CO		01/07/2025		655		67			67		722	722			
100188350	BUFORD	GA		01/08/2025		287		(20)			(20)		266	266			
100198292	MAPLETON	UT		02/28/2025		113		(113)			(113)						
100188795	SARASOTA	FL		01/09/2025		258		122			122		380	380			
100201738	SAN ANTONIO	TX		03/18/2025		(770)		770			770						
100194504	HENDERSON	NV		02/14/2025		43		(43)			(43)						
100202502	MESA	AZ		03/21/2025		(6)		6			6						
100203301	BUFORD	GA		03/27/2025		3		(3)			(3)						
100193987	ST. CLOUD	FL		02/11/2025		230		(40)			(40)		190	190			
100198891	POMPANO BEACH	FL		02/28/2025		148		(148)			(148)						
100195394	HENDERSON	NV		02/24/2025		289		52			52		341	341			
100190015	LEANDER	TX		01/21/2025		253		110			110		363	363			
100199361	OCEAN CITY	MD		03/05/2025		19		(19)			(19)						
100189171	VINELAND	NJ		01/13/2025		277		(53)			(53)		224	224			
100203200	LAWRENCEVILLE	GA		03/27/2025		4		(4)			(4)						
100201429	DENTON	TX		03/12/2025		19		(19)			(19)						
100200680	LEHI	UT		03/11/2025		7		(7)			(7)						
100185204	LOS ANGELES	CA		01/24/2025		285		(22)			(22)		263	263			
100203475	N TOPSAIL BCH	NC		03/26/2025		2		(2)			(2)						
100192842	LAWRENCEVILLE	GA		02/10/2025		24		(24)			(24)						
100192935	GEORGETOWN	TX		02/10/2025		2		(2)			(2)						
100198541	KINGSVILLE	MD		02/28/2025		365		(154)			(154)		212	212			
100190073	LAS VEGAS	NV		01/21/2025		(20,511)		(25)			(25)	21,158	622	502	(120)		(120)
100202534	TEMPE	AZ		03/21/2025		7		(7)			(7)						
100177665	BAKERSFIELD	CA		01/16/2025		1,264		(77)			(77)		1,187	1,187			
100194489	BRIDGEWATER	NJ		02/14/2025		43		(43)			(43)						
100189308	MELISSA	TX		01/13/2025		283		(60)			(60)		223	223			
100200198	JAMAICA	VT		03/07/2025		(6)		6			6						
100198348	SAVANNAH	GA		02/28/2025		391		(126)			(126)		265	265			
100157438	SEAFORD	DE		02/20/2025		225		21			21		246	246			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202729	PRAIRIE VILLAGE	KS		03/24/2025		5		(5)			(5)						
100193485	STONEHAM	MA		02/10/2025		573		21			21		595	595			
100177651	HESPERIA	CA		01/16/2025		523		(18)			(18)		505	505			
100200224	CHICAGO	IL		03/07/2025		19		(19)			(19)						
100199984	DILLON	CO		03/06/2025		10		(10)			(10)						
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025		8		(8)			(8)						
100201208	GREENSBORO	NC		03/12/2025		9		(9)			(9)						
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025		557		(42)			(42)		516	516			
100197590	NASHUA	NH		02/26/2025		28		(28)			(28)						
100188741	LAS VEGAS	NV		01/09/2025		625		97			97		722	722			
100195214	FORT MYERS	FL		02/24/2025		(21)		21			21						
100198954	SHEPHERD	TX		02/28/2025		153		(153)			(153)						
100192929	MCKINNEY	TX		02/10/2025		37		(37)			(37)						
100193605	LAS VEGAS	NV		02/10/2025		270		(5)			(5)		265	265			
100199341	MISSION	KS		03/05/2025		22		(22)			(22)						
100193011	DENTON	NC		02/10/2025		314		(41)			(41)		273	273			
100193106	ACWORTH	GA		02/10/2025		(110)		110			110						
100190089	MERIDIAN	ID		01/21/2025		281		(41)			(41)		240	240			
100202935	MESQUITE	NV		03/24/2025		4		(4)			(4)						
100192619	LARGO	FL		02/10/2025		28		(28)			(28)						
100189163	LAWRENCEVILLE	GA		01/13/2025		15,742		(502)			(502)		15,240	15,240			
100186072	REDWOOD CITY	CA		01/31/2025		1,697		12			12		1,709	1,709			
100189743	PHOENIX	AZ		01/21/2025		259							259	259			
100192414	PHOENIX	AZ		02/07/2025		237		(3)			(3)		234	234			
100188437	KISSIMMEE	FL		01/08/2025		533		(61)			(61)		472	472			
100199328	PRINCETON	TX		03/05/2025		18		(18)			(18)						
100186963	AVONDALE	AZ		01/07/2025		450		(83)			(83)		367	367			
100194278	WAUKESHA	WI		02/14/2025		35		(35)			(35)						
100192799	SANTA CLARA	CA		02/10/2025		269		(28)			(28)		241	241			
100198494	JARRETTSVILLE	MD		02/28/2025		150		(150)			(150)						
100193268	HARRISBURG	PA		02/10/2025		(34)		34			34						
100201125	COLORADO SPRINGS	CO		03/12/2025		14		(14)			(14)						
100202820	BLOOMINGDALE	GA		03/24/2025		6		(6)			(6)						
100197237	SANDY	UT		02/25/2025		522		(84)			(84)		438	438			
100190885	STEPHENSON	VA		01/28/2025		450		(44)			(44)		406	406			
100188603	SANFORD	FL		02/10/2025		261		(2)			(2)		260	260			
100199322	PRINCETON	TX		03/05/2025		10		(10)			(10)						
100194240	SEBASTIAN	FL		02/14/2025		20		(20)			(20)						
100198293	NUTLEY	NJ		02/28/2025		124		(124)			(124)						
100192573	NIXA	MO		02/10/2025		36		(36)			(36)						
100202746	HENDERSON	NV		03/24/2025		5		(5)			(5)						
100188343	HERMITAGE	TN		01/08/2025		297		(50)			(50)		247	247			
100202441	RALEIGH	NC		03/20/2025													
100202869	MANASSAS	VA		03/24/2025		6		(6)			(6)						
100191526	UNITED KINGDOM	GBR		01/29/2025		1,120							1,120	1,120			
100198480	BALTIMORE	MD		02/28/2025		143		(143)			(143)						
100198373	ELLISVILLE	MO		02/28/2025		135		(135)			(135)						
100198456	HENDERSON	NV		02/28/2025		122		(122)			(122)						
100188557	PHOENIX	AZ		02/10/2025		270		(45)			(45)		225	225			
100188843	NORTH HIGHLANDS	CA		01/09/2025		65		(65)			(65)						
100191087	PORT CHARLOTTE	FL		01/29/2025		47		(47)			(47)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192509	POMPTON LAKES	NJ		02/07/2025		47		(47)			(47)						
100203568	AUSTIN	TX		03/26/2025		1		(1)			(1)						
100188955	SAN ANGELO	TX		01/09/2025		264		(113)			(113)		151	151			
100203906	MIAMI	FL		03/28/2025		2		(2)			(2)						
100195208	HYATTSVILLE	MD		02/24/2025		(12)		12			12						
100188268	TACOMA	WA		01/08/2025		600		79			79		679	679			
100194782	ROWLETT	TX		02/21/2025		259		(24)			(24)		235	235			
100203269	DUMFRIES	VA		03/27/2025		3		(3)			(3)						
100198329	DAVENPORT	FL		02/28/2025		123		(123)			(123)						
100189640	SUGAR GROVE	IL		01/17/2025		247		(65)			(65)		182	182			
100201283	HUMBLE	TX		03/12/2025													
100195629	CORONA	CA		02/24/2025		267		(36)			(36)		231	231			
100193015	IDAHO FALLS	ID		02/10/2025		27		(27)			(27)						
100188355	LOWELL	AR		01/08/2025		884		(41)			(41)		843	843			
100203655	MAASBRACHT	NLD		03/26/2025													
100201763	BLACKSBURG	VA		03/18/2025		13		(13)			(13)						
100189918	THE VILLAGES	FL		01/21/2025		266		(32)			(32)		234	234			
100201934	BAKERSFIELD	CA		03/18/2025		14		(14)			(14)						
100192939	MCKINNEY	TX		02/10/2025		30		(30)			(30)						
100195186	MELISSA	TX		02/24/2025		(3,195)		(10)			(10)	3,206					
100203897	VERO BEACH	FL		03/28/2025		(3,203)		(3)			(3)	3,206					
100201050	LAS VEGAS	NV		03/12/2025		11		(11)			(11)						
100193116	FRESNO	CA		02/10/2025		(100)		100			100						
100188464	APEX	NC		01/08/2025		283		(62)			(62)		221	221			
100202470	UNION	KY		03/21/2025		5		(5)			(5)						
100189765	MURFREESBORO	TN		01/21/2025		258		(7)			(7)		250	250			
100203624	UNITED KINGDOM	GBR		03/27/2025													
100192671	FREDERICK	MD		02/10/2025		13		(13)			(13)						
100200095	APEX	NC		03/06/2025		7		(7)			(7)						
100191208	LAS VEGAS	NV		01/29/2025		832		(84)			(84)		748	748			
100177663	AURORA	CO		01/16/2025		486		(66)			(66)		420	420			
100191102	GARDEN GROVE	CA		01/29/2025		269		(57)			(57)		212	212			
100201812	STOCKTON	CA		03/18/2025		2		(2)			(2)						
100190114	BROCKTON	MA		01/21/2025		249		(45)			(45)		204	204			
100189931	ACWORTH	GA		01/21/2025		247		133			133		380	380			
100195591	RIVERSIDE	CA		02/24/2025		29		(29)			(29)						
100200367	TOCCOA	GA		03/10/2025		11		(11)			(11)						
100191284	BALTIMORE	MD		01/29/2025		59		(59)			(59)						
100201068	CANYON LAKE	TX		03/12/2025		10		(10)			(10)						
100203317	RALEIGH	NC		03/27/2025		3		(3)			(3)						
100203345	SARASOTA	FL		03/27/2025		2		(2)			(2)						
100194454	HENDERSON	NV		02/14/2025		45		(45)			(45)						
100200223	PHILADELPHIA	PA		03/07/2025		3		(3)			(3)						
100200686	PHILADELPHIA	PA		03/11/2025		9		(9)			(9)						
100198315	MESA	AZ		02/28/2025		376		(145)			(145)		231	231			
100181481	NORWALK	CT		01/09/2025		4,354		(123)			(123)		4,231	4,231			
100195187	INDIANAPOLIS	IN		02/24/2025		255		(22)			(22)		233	233			
100177235	SAN MARCOS	TX		01/16/2025		478		(81)			(81)		397	397			
100198992	HOUSTON	TX		02/28/2025		171		(171)			(171)						
100190013	BRANDYWINE	MD		01/21/2025		253		114			114		367	367			
100200211	SIMPSONVILLE	SC		03/07/2025		8		(8)			(8)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188311	SALT LAKE CITY	UT		01/08/2025		585		(25)			(25)		560	560			
100197503	ORANGE	CA		02/26/2025		(28)		28			28						
100193128	ROSEDALE	MD		02/10/2025		(77)		77			77						
100194164	GULF SHORES	AL		02/14/2025		299		(7)			(7)		292	292			
100201580	LAGRANGE	GA		03/13/2025		6		(6)			(6)						
100202561	KYLE	TX		03/21/2025		(22)		22			22						
100202697	MORGAN	UT		03/24/2025		4		(4)			(4)						
100191091	NEWARK	NJ		01/29/2025		(7)		7			7						
100190709	SPRING	TX		01/28/2025		515		(31)			(31)		484	484			
100203362	NOBLESVILLE	IN		03/27/2025		2		(2)			(2)						
100194602	MELISSA	TX		02/21/2025		286		32			32		318	318			
100202814	MIDDLETOWN	DE		03/24/2025		6		(6)			(6)						
100197577	JOSHUA TREE	CA		02/26/2025		67		(67)			(67)						
100201822	JACKSON	CA		03/18/2025		12		(12)			(12)						
100192789	MESA	AZ		02/10/2025		24		(24)			(24)						
100192864	STAR	ID		02/10/2025		(7)		7			7						
100200645	DUBLIN	OH		03/11/2025		8		(8)			(8)						
100188920	ARVADA	CO		01/09/2025		290		(46)			(46)		244	244			
100190850	CAPE CORAL	FL		01/27/2025		477		(33)			(33)		444	444			
100203143	SCOTTSDALE	AZ		03/27/2025		4		(4)			(4)						
100186871	AURORA	CO		01/07/2025		567		(74)			(74)		493	493			
100189161	SAN TAN VALLEY	AZ		01/13/2025		272		(47)			(47)		226	226			
100194532	GOODYEAR	AZ		02/14/2025		39		(39)			(39)						
100189951	SOMERVILLE	TN		01/21/2025		272		7			7		279	279			
100190120	CLERMONT	FL		01/21/2025		479		(64)			(64)		415	415			
100177120	NEW ORLEANS	LA		01/16/2025		275		4			4		279	279			
100193699	DAVENPORT	FL		02/10/2025		42		(42)			(42)						
100192425	WEST ORANGE	NJ		02/07/2025		40		(40)			(40)						
100192217	BIG BEAR CITY	CA		01/31/2025		683		(13)			(13)		671	671			
100200278	WOONSOCKET	RI		03/07/2025		15		(15)			(15)						
100188289	SAN ANTONIO	FL		01/08/2025		282		7			7		289	289			
100199348	PAHRUMP	NV		03/05/2025		22		(22)			(22)						
100194142	OCEAN CITY	MD		02/14/2025		289		13			13		302	302			
100203194	DURHAM	NC		03/27/2025		2		(2)			(2)						
100194346	MIDDLETOWN	RI		02/14/2025		36		(36)			(36)						
100194349	MIDDLETOWN	RI		02/14/2025		36		(36)			(36)						
100181482	LOGANVILLE	GA		01/09/2025		247		(72)			(72)		176	176			
100194450	BAKERSFIELD	CA		02/14/2025		26		(26)			(26)						
100203391	GREENVILLE	SC		03/27/2025		3		(3)			(3)						
100194353	FLOWERY BR	GA		02/14/2025		25		(25)			(25)						
100203171	TUCSON	AZ		03/27/2025		3		(3)			(3)						
100199067	LAWRENCEVILLE	GA		02/28/2025		394		(112)			(112)		281	281			
100194800	CEDAR ISLAND	NC		02/21/2025		268		(23)			(23)		245	245			
100200512	SILVERDALE	PA		03/11/2025		15		(15)			(15)						
100202851	CLINTON	UT		03/24/2025		5		(5)			(5)						
100192831	ALTAMONTE SPRINGS	FL		02/10/2025		1		(1)			(1)						
100203270	CONCORD	NH		03/27/2025		3		(3)			(3)						
100190265	CHATTANOOGA	TN		01/22/2025		11		(11)			(11)						
100198496	NORTH BEACH	MD		02/28/2025		126		(126)			(126)						
100177618	SNELLVILLE	GA		01/16/2025		511		(40)			(40)		470	470			
100189726	CARNEGIE	PA		01/21/2025		209		(35)			(35)		174	174			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203371	CEDARBURG	WI		03/27/2025		3		(3)			(3)						
100202659	AURORA	CO		03/24/2025		3		(3)			(3)						
100195180	WESTAMPTON	NJ		02/24/2025		20		(20)			(20)						
100190956	ANGIER	NC		01/28/2025		241		(17)			(17)		224	224			
100181416	PHOENIX	AZ		01/09/2025		289		(65)			(65)		224	224			
100202964	VESTABURG	MI		03/24/2025		5		(5)			(5)						
100203458	WENDELL	NC		03/27/2025		3		(3)			(3)						
100198511	ELKTON	MD		02/28/2025		131		(131)			(131)						
100194135	LAS VEGAS	NV		02/14/2025		252		(38)			(38)		214	214			
100199029	LAWRENCEVILLE	GA		02/28/2025		390		(108)			(108)		281	281			
100188336	DURHAM	NC		01/08/2025		810		(59)			(59)		752	752			
100192768	LAUREL	MD		02/10/2025		(2)		2			2						
100201616	HAMMOND	LA		03/13/2025		9		(9)			(9)						
100202401	CHARLOTTE	NC		03/19/2025		12		(12)			(12)						
100199377	COTTONWOOD	AZ		03/05/2025		21		(21)			(21)						
100200242	HOUSTON	TX		03/07/2025		20		(20)			(20)						
100192163	SPARKS	NV		01/31/2025		432		21			21		453	453			
100201795	CHICAGO	IL		03/18/2025		7		(7)			(7)						
100203907	BUENA PARK	CA		03/28/2025		3		(3)			(3)						
100203326	GREEN BROOK	NJ		03/27/2025		3		(3)			(3)						
100194150	PHILADELPHIA	PA		02/14/2025		1,078		86			86		1,164	1,164			
100190076	GRANBURY	TX		01/21/2025		252		21			21		273	273			
100177228	BEAVERTON	OR		01/16/2025		529		(72)			(72)		458	458			
100157234	ELVERTA	CA		02/20/2025		3,820		(51)			(51)		3,769	3,769			
100195184	WEST CHESTER	PA		02/24/2025		14		(14)			(14)						
100203236	COLORADO SPRINGS	CO		03/27/2025		3		(3)			(3)						
100203399	SAVANNAH	GA		03/27/2025		4		(4)			(4)						
100190152	WILDWOOD CREST	NJ		01/21/2025		4,613		(169)			(169)		4,444	4,444			
100190138	WENTZVILLE	MO		01/21/2025		542		(26)			(26)		516	516			
100203188	BOYNTON BEACH	FL		03/27/2025		3		(3)			(3)						
100181425	PALM DESERT	CA		01/09/2025		226		(67)			(67)		159	159			
100202956	MINERAL BLUFF	GA		03/24/2025		5		(5)			(5)						
100194400	PHOENIX	AZ		02/14/2025		(3,104)		(32)			(32)		3,136				
100198537	OCEAN CITY	MD		02/28/2025		118		(118)			(118)						
100189330	AVONDALE	AZ		01/13/2025		537		(48)			(48)		490	490			
100195189	PRINCETON	TX		02/24/2025		8		(8)			(8)						
100177408	DENTON	TX		01/16/2025		571		(66)			(66)		505	505			
100203155	WESTAMPTON	NJ		03/27/2025		2		(2)			(2)						
100192630	SACHSE	TX		02/10/2025		212		(12)			(12)		200	200			
100177539	FORT MYERS	FL		01/16/2025		680		(90)			(90)		591	591			
100194368	LIVINGSTON MANOR	NY		02/14/2025		20		(20)			(20)						
100193150	PORTLAND	OR		02/10/2025		(73)		73			73						
100201886	PLAINFIELD	IN		03/18/2025		9		(9)			(9)						
100194625	BRIDGEPORT	PA		02/21/2025		279		81			81		360	360			
100177535	PORT ORANGE	FL		01/16/2025		367		(66)			(66)		301	301			
100202553	MESA	AZ		03/21/2025		(31)		31			31						
100202778	SPRINGFIELD	OR		03/24/2025		5		(5)			(5)						
100198277	RALEIGH	NC		02/28/2025		119		(119)			(119)						
100194094	HOUSTON	TX		02/14/2025		8		(8)			(8)						
100194096	HOUSTON	TX		02/14/2025		8		(8)			(8)						
100192945	ROCKPORT	TX		02/10/2025		267		(14)			(14)		253	253			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157399	PITTSBURGH	PA		02/20/2025		231		(30)			(30)		201	201			
100202952	RANSON	WV		03/24/2025		2		(2)			(2)						
100193021	MARICOPA	AZ		02/10/2025		(67)		67			67						
100198262	HILLIARD	OH		02/28/2025		143		(143)			(143)						
100188889	AUSTIN	TX		01/09/2025		271		(66)			(66)		205	205			
100193690	KISSIMMEE	FL		02/10/2025		28		(28)			(28)						
100197021	SCOTTSDALE	AZ		02/25/2025		55		(55)			(55)						
100202706	FAIRFIELD BAY	AR		03/24/2025		5		(5)			(5)						
100177038	FORT WASHINGTON	MD		01/16/2025		367		(66)			(66)		301	301			
4010084928	TRAFFORD	PA		01/30/2025		3,690		(2,977)			(2,977)		713	713			
100199276	GRASS VALLEY	CA		03/05/2025		20		(20)			(20)						
100193083	AURORA	CO		02/10/2025		583		277			277		860	860			
100194600	SYRACUSE	IN		02/21/2025		258		(8)			(8)		250	250			
100195174	CHARLOTTE	NC		02/24/2025		21		(21)			(21)						
100190686	GREENSBORO	NC		01/28/2025		1,315		(59)			(59)		1,257	1,257			
100203903	SHELTON	CT		03/28/2025		4		(4)			(4)						
100200357	PARRISH	FL		03/10/2025		15		(15)			(15)						
100194765	CALDWELL	ID		02/21/2025		241		(28)			(28)		213	213			
100177395	HOPE	MI		01/16/2025		966		(99)			(99)		867	867			
100194513	WENDELL	NC		02/14/2025		41		(41)			(41)						
100194744	SANFORD	NC		02/21/2025		244		6			6		250	250			
100191262	LAKE FOREST	CA		01/29/2025		38		(38)			(38)						
100188611	PHOENIX	AZ		02/10/2025		26		(26)			(26)						
100199085	RALEIGH	NC		02/28/2025		113		(113)			(113)						
100188891	FORT WORTH	TX		01/09/2025		515		44			44		559	559			
100201441	DENTON	TX		03/12/2025		17		(17)			(17)						
100177654	PRESCOTT	AZ		01/16/2025		537		(69)			(69)		468	468			
100199841	FARMINGVILLE	NY		03/05/2025		72		(72)			(72)						
100189991	MCKINNEY	TX		01/21/2025		217		133			133		350	350			
100189207	PARK RIDGE	IL		01/13/2025		311		(49)			(49)		263	263			
100193244	FRONT ROYAL	VA		02/10/2025		464		(8)			(8)		456	456			
100193370	WEST NEW YORK	NJ		02/10/2025		1,283		(51)			(51)		1,232	1,232			
100202515	BRANDYWINE	MD		03/21/2025		(10)		10			10						
100202895	FORT WORTH	TX		03/24/2025		(15)		15			15						
100199384	SODDY DAISY	TN		03/05/2025		19		(19)			(19)						
100195191	AUSTIN	TX		02/24/2025		9		(9)			(9)						
100195178	CLERMONT	FL		02/24/2025		255		(24)			(24)		230	230			
100192931	MEMPHIS	TN		02/10/2025		16		(16)			(16)						
100199336	PRINCETON	TX		03/05/2025		4		(4)			(4)						
100188874	AUBREY	TX		01/09/2025		790		(51)			(51)		739	739			
100157153	LANHAM	MD		02/20/2025		40		(40)			(40)						
100204068	FRESNO	TX		03/28/2025		3		(3)			(3)						
100198354	ANNA	TX		02/28/2025		119		(119)			(119)						
100190157	KNOXVILLE	TN		01/21/2025		266		(43)			(43)		223	223			
100198249	SAVANNAH	GA		02/28/2025		147		(147)			(147)						
100190778	JOSHUA	TX		01/27/2025		240		41			41		281	281			
100194457	PALM COAST	FL		02/14/2025		30		(30)			(30)						
100192776	FAYETTEVILLE	AR		02/10/2025		27		(27)			(27)						
100189007	SEVERANCE	CO		01/09/2025		554		(60)			(60)		493	493			
100190223	ALBUQUERQUE	NM		01/21/2025		519		(49)			(49)		469	469			
100203381	LAS VEGAS	NV		03/27/2025		3		(3)			(3)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188435	AUSTIN	TX		01/08/2025		280		(50)			(50)		230	230			
100201085	CUMMING	GA		03/12/2025		12		(12)			(12)						
100194703	ANTLOCH	TN		02/21/2025		255		(16)			(16)		239	239			
100193105	KNIGHTDALE	NC		02/10/2025		(107)		107			107						
100203470	DOWAGIAC	MI		03/26/2025		(3,093)		(5)			(5)	3,098					
100203644	UNITED KINGDOM	GBR		03/27/2025		(3,098)						3,098					
100195177	HENRICO	VA		02/24/2025		569		(35)			(35)		534	534			
100202443	GLENDALE	AZ		03/20/2025		5		(5)			(5)						
100191072	SAINT AUGUSTINE	FL		01/29/2025		14		(14)			(14)						
100197332	MENIFEE	CA		02/25/2025		10		(10)			(10)						
100193406	TAMPA	FL		02/10/2025		523		(26)			(26)		498	498			
100192281	PHILADELPHIA	PA		01/31/2025		440		17			17		457	457			
100197491	SCOTTSDALE	AZ		02/26/2025		16		(16)			(16)						
100192744	WALDORF	MD		02/10/2025		12		(12)			(12)						
100191486	ENSCHEDE	NLD		01/29/2025													
100203498	GREAT FALLS	MT		03/26/2025		3		(3)			(3)						
100192774	TEMPE	AZ		02/10/2025		27		(27)			(27)						
100189124	PHOENIX	AZ		01/13/2025		256		21			21		277	277			
100202404	PENNSAUKEN	NJ		03/19/2025		6		(6)			(6)						
100200302	SHIRLEY	NY		03/07/2025		14		(14)			(14)						
100190002	FOLEY	AL		01/21/2025		242		(45)			(45)		196	196			
100191269	VALENCIA	CA		01/29/2025		231		(36)			(36)		195	195			
100157173	MARIPOSA	CA		02/20/2025		233		(28)			(28)		206	206			
100193494	OREGON CITY	OR		02/10/2025		668		(45)			(45)		623	623			
100190110	MESA	AZ		01/21/2025		258		(42)			(42)		216	216			
100188793	SALEM	OR		01/09/2025		247		112			112		359	359			
100198379	HALLOWELL	ME		02/28/2025		134		(134)			(134)						
100193735	FAYETTEVILLE	AR		02/10/2025		42		(42)			(42)						
100193720	FAYETTEVILLE	AR		02/10/2025		42		(42)			(42)						
100203184	BIG BEAR LAKE	CA		03/27/2025		2		(2)			(2)						
100157061	PALM DESERT	CA		02/20/2025		237		1			1		237	237			
100192650	HENRICO	VA		02/10/2025		258		(35)			(35)		223	223			
100201953	MIAMI	FL		03/18/2025		8		(8)			(8)						
100195381	BALTIMORE	MD		02/24/2025		12		(12)			(12)						
100193633	PHOENIX	AZ		02/10/2025		872		(50)			(50)		822	822			
100201071	NATICK	MA		03/12/2025		11		(11)			(11)						
100189285	STALLINGS	NC		01/13/2025		284		(31)			(31)		254	254			
100192311	EAST STROUDSBURG	PA		01/31/2025		730		12			12		742	742			
100189339	APEX	NC		01/13/2025		287		(38)			(38)		249	249			
100201711	VAN ALSTYNE	TX		03/18/2025		(652)		652			652						
100192510	IRVING	TX		02/07/2025		33		(33)			(33)						
100201412	NEW ORLEANS	LA		03/12/2025		5		(5)			(5)						
100202774	FORT WORTH	TX		03/24/2025		4		(4)			(4)						
100185244	CHARLOTTE	NC		01/24/2025		539		(43)			(43)		496	496			
100185197	HUMMELSTOWN	PA		01/24/2025		251		(14)			(14)		237	237			
100203104	RIDLEY PARK	PA		03/27/2025		3		(3)			(3)						
100192796	FRESNO	CA		02/10/2025		18		(18)			(18)						
100203994	SALEM	OR		03/28/2025		1		(1)			(1)						
100198296	CENTERTON	AR		02/28/2025		129		(129)			(129)						
100192663	HOLLY SPRINGS	NC		02/10/2025		11		(11)			(11)						
100197674	UNITED KINGDOM	GBR		02/28/2025		165							165	165			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190095	WENTZVILLE	MO		01/21/2025		537		(21)			(21)		515	515			
100195188	ARDMORE	PA		02/24/2025		5		(3)			(3)		2	2			
100191586	OAK PARK	IL		01/31/2025		203		31			31		234	234			
100188452	ROCKLEDGE	FL		01/08/2025		286		(27)			(27)		259	259			
100195182	CROSS PLAINS	WI		02/24/2025		262		(11)			(11)		252	252			
100191303	HUNTLAND	TN		01/30/2025		(26)		26			26						
100188583	PUNTA GORDA	FL		02/10/2025		45		(45)			(45)						
100202976	COLUMBIA	SC		03/24/2025		6		(6)			(6)						
100203898	SMITHFIELD	UT		03/28/2025		2		(2)			(2)						
100193072	INDIO	CA		02/10/2025		(178)		178			178						
100190130	GERMANTOWN	TN		01/21/2025		270		(37)			(37)		233	233			
100192173	CARSON CITY	NV		01/31/2025		215		5			5		220	220			
100201976	NASHVILLE	TN		03/18/2025		6		(6)			(6)						
100199304	STURGEON BAY	WI		03/05/2025		13		(13)			(13)						
100190472	GIBBSBORO	NJ		01/24/2025		26		(26)			(26)						
100203550	PALM BAY	FL		03/26/2025		4		(4)			(4)						
100192890	CHARLOTTE	NC		02/10/2025		358		(35)			(35)		323	323			
100203275	MIDDLETOWN	DE		03/27/2025		2		(2)			(2)						
100201122	GARNER	NC		03/12/2025		13		(13)			(13)						
100192794	MADERA	CA		02/10/2025		(11)		11			11						
100198913	CORVALLIS	OR		02/28/2025		125		(125)			(125)						
100190127	MARIETTA	GA		01/21/2025		272		(32)			(32)		240	240			
100200231	PASADENA	CA		03/07/2025		13		(13)			(13)						
100190663	COLUMBUS	OH		01/28/2025		493		(36)			(36)		457	457			
100198285	AUSTIN	TX		02/28/2025		342		(129)			(129)		213	213			
100188314	TWAIN HARTE	CA		01/08/2025		343		(22)			(22)		321	321			
100193528	GRANTSBURG	WI		02/10/2025		513		(33)			(33)		480	480			
100177023	CLEVELAND	TN		01/16/2025		375		(67)			(67)		308	308			
100202683	CHARLOTTESVILLE	VA		03/24/2025		3		(3)			(3)						
100189873	WAKE FOREST	NC		01/21/2025		211		157			157		368	368			
100193740	SUMMERTON	SC		02/10/2025		28		(28)			(28)						
100201602	MIAMI	FL		03/13/2025		8		(8)			(8)						
100194638	HENDERSON	NV		02/21/2025		780		(47)			(47)		733	733			
100188855	CHANDLER	AZ		01/09/2025		44		(44)			(44)						
100191619	HURRICANE	UT		01/31/2025		(15)		15			15						
100193019	MARICOPA	AZ		02/10/2025		4,988		357			357		5,345	5,345			
100201102	LEBANON	TN		03/12/2025		14		(14)			(14)						
100199090	SAINT CLOUD	FL		02/28/2025		135		(135)			(135)						
100190160	HANOVER PARK	IL		01/21/2025		465		(66)			(66)		399	399			
100199035	MONMOUTH	OR		02/28/2025		109		(109)			(109)						
100200739	RANCHO CORDOVA	CA		03/11/2025		(25)		25			25						
100201954	BRADENTON	FL		03/18/2025		3		(3)			(3)						
100194752	RICHMOND	VA		02/21/2025		252		(31)			(31)		221	221			
100177082	OCEAN CITY	MD		01/16/2025		532		(72)			(72)		460	460			
100194788	SAN ANTONIO	TX		02/21/2025		263		(7)			(7)		257	257			
100203139	KUNA	ID		03/27/2025		4		(4)			(4)						
100188584	GLENDALE	AZ		02/10/2025		(10)		10			10						
100191380	SURPRISE	AZ		01/30/2025		250		(22)			(22)		228	228			
100195488	STATESVILLE	NC		02/24/2025		(51)		51			51						
100194684	WINTER GARDEN	FL		02/21/2025		264		(22)			(22)		242	242			
100189351	APACHE JCT	AZ		01/13/2025		4,187		(175)			(175)		4,012	4,012			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200385	SAN TAN VALLEY	AZ		03/10/2025		14		(14)			(14)						
100198449	NAPERVILLE	IL		02/28/2025		120		(120)			(120)						
100190367	DES PLAINES	IL		01/22/2025		10		(10)			(10)						
100201483	PRINCETON	MA		03/12/2025		21		(21)			(21)						
100201242	CHICO	CA		03/12/2025		(39)		39			39						
100190046	VENICE	FL		01/21/2025		503		(31)			(31)		472	472			
100194428	FAIRFAX	VA		02/14/2025		(19,470)		(33)			(33)	19,674	172		(172)		(172)
100191494	NIJMEGEN	NLD		01/29/2025													
100194741	ROUND ROCK	TX		02/21/2025		271		28			28		298	298			
100201228	PORTLAND	OR		03/12/2025		(32)		32			32						
100203302	CHARLOTTE	NC		03/27/2025		(1)		1			1						
100188382	COLORADO SPRINGS	CO		01/08/2025		283		(34)			(34)		249	249			
100190711	SMYRNA	GA		01/28/2025		266		(41)			(41)		225	225			
100195172	RALEIGH	NC		02/24/2025		2,320		(91)			(91)		2,229	2,229			
100203323	MCKINNEY	TX		03/27/2025		(5)		5			5						
100177375	KATY	TX		01/16/2025		371		(66)			(66)		304	304			
100193404	PHOENIXVILLE	PA		02/10/2025		510		(27)			(27)		483	483			
100185266	LACEY	WA		01/24/2025		266		(27)			(27)		239	239			
100191702	MELBOURNE	FL		02/20/2025		16		(16)			(16)						
100188032	ALDIE	VA		01/07/2025		1,174		(66)			(66)		1,107	1,107			
100203341	NEW BRITAIN	CT		03/27/2025		4		(4)			(4)						
100191259	LAS VEGAS	NV		01/29/2025		143		58			58		201	201			
100204082	CYPRESS	TX		03/28/2025		(19,687)		(4)			(4)	19,798	107		(107)		(107)
100189590	MANASSAS	VA		01/17/2025		536		(30)			(30)		506	506			
100203231	NORTH LAS VEGAS	NV		03/27/2025		(5)		5			5						
100194156	NAPLES	FL		02/14/2025		1,125		(17)			(17)		1,108	1,108			
100189406	CALIMESA	CA		01/14/2025		(1,024)		1,252			1,252		228	228			
100185222	BAKERSFIELD	CA		01/24/2025		259		(4)			(4)		255	255			
100190895	LAWRENCEVILLE	GA		01/28/2025		533		24			24		557	557			
100200582	GEORGETOWN	TX		03/11/2025		(22)		22			22						
100189101	MARIETTA	GA		01/13/2025		57		(57)			(57)						
100192850	LAWRENCEVILLE	GA		02/10/2025		510		(61)			(61)		449	449			
100190362	LEE'S SUMMIT	MO		01/22/2025		14		(14)			(14)						
100194329	VANCOUVER	WA		02/14/2025		38		(38)			(38)						
100192577	FORNEY	TX		02/10/2025		4		(4)			(4)						
100194070	MIAMI	FL		03/20/2025		3		(3)			(3)						
100198363	DOYLESTOWN	PA		02/28/2025		117		(117)			(117)						
100192693	HENDERSON	NV		02/10/2025		260		(33)			(33)		227	227			
100202529	AUSTIN	TX		03/21/2025		2		(2)			(2)						
100194041	CRYSTAL RIVER	FL		03/20/2025		11		(11)			(11)						
100189667	MARSTONS MILLS	MA		01/17/2025		73,912		(3,664)			(3,664)		70,248	70,248			
100192552	SAN TAN VALLEY	AZ		02/10/2025		27		(27)			(27)						
100190967	SURPRISE	AZ		01/28/2025		188		136			136		324	324			
100203348	GARNER	NC		03/27/2025		3		(3)			(3)						
100203433	CHARLOTTE	NC		03/27/2025		3		(3)			(3)						
100191630	COLORADO SPRINGS	CO		01/31/2025		(26)		26			26						
100177509	MCKINNEY	TX		01/16/2025		862		(56)			(56)		806	806			
100203575	FORT WORTH	TX		03/26/2025		1		(1)			(1)						
100194444	TAMPA	FL		02/14/2025		18		(18)			(18)						
100190879	ANNA	TX		01/28/2025		696		(47)			(47)		649	649			
100190028	GALLATIN	TN		01/21/2025		(18,863)		23			23	19,503	663	497	(166)		(166)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189846	LAWRENCEVILLE	GA		01/21/2025		264		(21)			(21)		243	243			
100199536	AUSTIN	TX		03/05/2025		81		(81)			(81)						
100193450	WETUMPKA	AL		02/10/2025		524		19			19		543	543			
100199291	PRINCETON	TX		03/05/2025		4		(4)			(4)						
100193342	BALTIMORE	MD		02/10/2025		478		(22)			(22)		455	455			
100201141	MADERA	CA		03/12/2025		9		(9)			(9)						
100195175	FAYETTEVILLE	AR		02/24/2025		11		(11)			(11)						
100191426	AMSTERDAM	NLD		01/29/2025													
100201290	DES PLAINES	IL		03/12/2025		14		(14)			(14)						
100195479	GUYTON	GA		02/24/2025		(19,576)		41			41	19,647	112		(112)		(112)
100195198	LAWRENCEVILLE	GA		02/24/2025		270		38			38		308	308			
100199379	TULSA	OK		03/05/2025		22		(22)			(22)						
100189898	MARICOPA	AZ		01/21/2025		258		(37)			(37)		221	221			
100194066	DUNEDIN	FL		03/20/2025		2		(2)			(2)						
100204138	LONG BEACH	CA		03/28/2025													
100201367	VICTORVILLE	CA		03/12/2025		6		(6)			(6)						
100200364	MAPLE SHADE	NJ		03/10/2025		18		(18)			(18)						
100194511	GEORGETOWN	TX		02/14/2025		29		(29)			(29)						
100190914	STUART	FL		01/28/2025		309		(96)			(96)		213	213			
100197683	UNITED KINGDOM	GBR		02/28/2025		133							133	133			
100188297	RALEIGH	NC		01/08/2025		279		(1)			(1)		278	278			
100200623	IRVING	TX		03/11/2025		5		(5)			(5)						
100193646	CLEARWATER	FL		02/10/2025		32		(32)			(32)						
100195477	CARTERSVILLE	GA		02/24/2025		(54)		54			54						
100202693	LAS VEGAS	NV		03/24/2025		2		(2)			(2)						
100188715	ELLIJAY	GA		01/09/2025		262		(48)			(48)		215	215			
100193289	ELKRIDGE	MD		02/10/2025		(6)		6			6						
100198533	CLARKSVILLE	MD		02/28/2025		118		(118)			(118)						
100198281	BLUE JAY	CA		02/28/2025		136		(136)			(136)						
100202407	DETROIT	MI		03/19/2025		2		(2)			(2)						
100202900	SINCLAIR	ME		03/24/2025		1		(1)			(1)						
100198239	ANNA	TX		02/28/2025		112		(112)			(112)						
100200648	HOLLYWOOD	FL		03/11/2025		16		(16)			(16)						
100195363	THE VILLAGES	FL		02/24/2025		20		(20)			(20)						
100202800	PENDERGRASS	GA		03/24/2025		5		(5)			(5)						
100200696	KENNESAW	GA		03/11/2025		11		(11)			(11)						
100204051	CHARLOTTE	NC		03/28/2025		3		(3)			(3)						
100191017	BRANFORD	CT		01/29/2025		9		(9)			(9)						
100191409	HEERENVEEN	NLD		01/29/2025													
100191472	ROTTERDAM	NLD		01/29/2025													
100203654	SCHIEDAM	NLD		03/26/2025													
100189234	TEMPLE	TX		01/13/2025		264		(40)			(40)		225	225			
100189855	CLERMONT	FL		01/21/2025		291		113			113		405	405			
100157410	NEWNAN	GA		02/20/2025		241		(31)			(31)		210	210			
100198243	NASHUA	NH		02/28/2025		137		(137)			(137)						
100190107	COPPELL	TX		01/21/2025		12,575		(177)			(177)		12,398	12,398			
100194334	FITCHBURG	MA		02/14/2025		19		(19)			(19)						
100157474	LAND O LAKES	FL		02/20/2025		233		(21)			(21)		213	213			
100200360	HUDDLESTON	VA		03/10/2025		13		(13)			(13)						
100203414	DAWSONVILLE	GA		03/27/2025		4		(4)			(4)						
100192644	MANASSAS	VA		02/10/2025		21		(21)			(21)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202145	MARLBOROUGH	MA		03/18/2025		(2)		2			2						
100188689	GARY	IN		01/09/2025		247		(36)			(36)		210	210			
100194596	MIRAMAR	FL		03/28/2025													
100194611	PALM BAY	FL		02/21/2025		234		(8)			(8)		225	225			
100189460	AURORA	CO		01/15/2025		224		(60)			(60)		163	163			
100189892	CONCORD	NC		01/21/2025		269		(30)			(30)		239	239			
100190985	STEPHENSON	VA		01/28/2025		360		(60)			(60)		300	300			
100185209	RIO LINDA	CA		01/24/2025		278		(47)			(47)		231	231			
100200624	IRVING	TX		03/11/2025		5		(5)			(5)						
100191297	ATLANTA	GA		01/30/2025		990		(48)			(48)		943	943			
100194743	SANFORD	NC		02/21/2025		239		6			6		245	245			
100193466	GLENDALE	AZ		02/10/2025		457		(28)			(28)		429	429			
100198493	ROCK HALL	MD		02/28/2025		357		(145)			(145)		213	213			
100195196	LAWRENCEVILLE	GA		02/24/2025		(32)		32			32						
100189850	CARTERSVILLE	GA		01/21/2025		1,137		179			179		1,316	1,316			
100193526	HAVERSTRAW	NY		02/10/2025		503		(30)			(30)		474	474			
100201014	BENTONVILLE	AR		03/12/2025		3		(3)			(3)						
100189325	PRINCETON	TX		01/13/2025		276		(27)			(27)		250	250			
100200559	SACRAMENTO	CA		03/11/2025		3		(3)			(3)						
100188800	SALEM	OR		01/09/2025		1,161		149			149		1,310	1,310			
100202948	TUCSON	AZ		03/24/2025		4		(4)			(4)						
100191452	GRONINGEN	NLD		01/29/2025													
100197764	S-GRAVENHAGE	NLD		02/26/2025													
100197613	SCOTTSDALE	AZ		02/26/2025		16		(16)			(16)						
100203288	MOUNT HOLLY	NC		03/27/2025		(5)		5			5						
100194277	PHOENIX	AZ		02/14/2025		23		(23)			(23)						
100198400	SPRINGFIELD	OR		02/28/2025		365		(120)			(120)		245	245			
100200411	LEHIGH ACRES	FL		03/10/2025		19		(19)			(19)						
100188517	MUKWONAGO	WI		01/08/2025		277		(59)			(59)		218	218			
100190873	MCKINNEY	TX		01/28/2025		205		(32)			(32)		173	173			
100194242	GAINESVILLE	FL		02/14/2025		41		(41)			(41)						
100192585	HOUSTON	TX		02/10/2025		401		(45)			(45)		356	356			
100189115	BUTTERNUT	WI		01/13/2025		232		(8)			(8)		224	224			
100200323	SAN TAN VALLEY	AZ		03/10/2025		(13,629)		74			74	13,648	93		(93)		(93)
100201574	GARLAND	TX		03/13/2025		5		(5)			(5)						
100201213	TUCSON	AZ		03/12/2025		15		(15)			(15)						
100190661	CAPE CORAL	FL		01/28/2025		254		3			3		257	257			
100201281	APOPKA	FL		03/12/2025		19		(19)			(19)						
100189853	MERIDIAN	ID		01/21/2025		274		(23)			(23)		251	251			
100193127	CELINA	TX		02/10/2025		(79)		79			79						
100192989	KNOXVILLE	TN		02/10/2025		245		(18)			(18)		227	227			
100190398	TRABUCO CANYON	CA		01/23/2025		638		(124)			(124)		514	514			
100188736	LA QUINTA	CA		01/09/2025		1,934		(34)			(34)		1,900	1,900			
100199012	RALEIGH	NC		02/28/2025		108		(108)			(108)						
100199478	FLOWER MOUND	TX		03/05/2025		70		(70)			(70)						
100190168	COLORADO SPRINGS	CO		01/21/2025		347		(44)			(44)		302	302			
100203111	LAKEWOOD	CO		03/27/2025		4		(4)			(4)						
100203401	ROYAL OAK	MI		03/27/2025		3		(3)			(3)						
100194210	SOUTHWEST RANCHES	FL		02/14/2025		15		(15)			(15)						
100200671	WEATHERFORD	TX		03/11/2025		14		(14)			(14)						
100202429	FRANKFORT	KY		03/20/2025		(612)		612			612						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194321	ALBUQUERQUE	NM		02/14/2025		27		(27)			(27)						
100189292	DAWSONVILLE	GA		01/13/2025		278		(41)			(41)		236	236			
100190129	FLINTSTONE	GA		01/21/2025		250		(30)			(30)		220	220			
100191473	S-GRAVENHAGE	NLD		01/29/2025													
100200227	MILWAUKEE	WI		03/07/2025		(19,229)		(15)			(15)	19,345	100		(100)		(100)
100194480	PALM SPRINGS	CA		02/14/2025		(2,936)		(38)			(38)	2,974					
100202597	HIGH POINT	NC		03/21/2025		4		(4)			(4)						
100189515	MONROE	NY		01/15/2025		2		(2)			(2)						
100177624	DELAWARE	OH		01/16/2025		14,819		846			846		15,664	15,664			
100177299	CINCINNATI	OH		01/16/2025		539		(20)			(20)		518	518			
100194137	FLAGSTAFF	AZ		02/14/2025		270		(11)			(11)		259	259			
100188713	ANDERSON	SC		01/09/2025		259		(46)			(46)		213	213			
100204076	BIG BEAR CITY	CA		03/28/2025		1		(1)			(1)						
100185242	NEW ORLEANS	LA		01/24/2025		258		(29)			(29)		229	229			
100190012	FRESNO	CA		01/21/2025		336		115			115		452	452			
100189283	SAINT GEORGE	UT		01/13/2025		542		(41)			(41)		500	500			
100188798	ABERDEEN	NC		01/09/2025		238		110			110		348	348			
100194613	OCRACOKE	NC		02/21/2025		252		(2)			(2)		249	249			
100203103	JERSEY CITY	NJ		03/27/2025		4		(4)			(4)						
100157504	RIALTO	CA		02/20/2025		222		(33)			(33)		189	189			
100190025	SUPPLY	NC		01/21/2025		264		(12)			(12)		252	252			
100203191	STATESVILLE	NC		03/27/2025		(5)		5			5						
100177436	ORLANDO	FL		01/16/2025		560		(22)			(22)		538	538			
100193671	POCATELLO	ID		02/10/2025		259		(2)			(2)		257	257			
100195167	WESTAMPTON	NJ		02/24/2025		22		(22)			(22)						
100199275	WEST SACRAMENTO	CA		03/05/2025		12		(12)			(12)						
100189201	INDIO	CA		01/13/2025		252		(33)			(33)		220	220			
100202655	CHARLOTTE	NC		03/24/2025		3		(3)			(3)						
100203438	CHRISTIANSBURG	VA		03/27/2025		3		(3)			(3)						
100201949	MESA	AZ		03/18/2025		12		(12)			(12)						
100203172	REHOBOTH BEACH	DE		03/27/2025		2		(2)			(2)						
100193059	HENDERSON	NV		02/10/2025		253							253	253			
100193177	WEST PALM BEACH	FL		03/20/2025		3		(3)			(3)						
100192341	DELTONA	FL		02/05/2025		35		(35)			(35)						
100200306	HOUSTON	TX		03/07/2025		13		(13)			(13)						
100194279	CHICAGO	IL		02/14/2025		25		(25)			(25)						
100189380	NORTH PORT	FL		01/14/2025		259		(21)			(21)		238	238			
100194130	CARMEL	IN		02/14/2025		1,824		(81)			(81)		1,744	1,744			
100189289	LINDON	UT		01/13/2025		276		(41)			(41)		235	235			
100177011	SPENCER	NC		01/16/2025		376		(66)			(66)		310	310			
100192288	STAMFORD	CT		01/31/2025		411		24			24		436	436			
100200172	PORTLAND	OR		03/07/2025		19		(19)			(19)						
100192687	HURRICANE	UT		02/10/2025		13		(13)			(13)						
100191107	VICTORVILLE	CA		01/29/2025		43		(43)			(43)						
100188764	BUFORD	GA		01/09/2025		216		185			185		401	401			
100194749	SUGAR HILL	GA		02/21/2025		253		(8)			(8)		245	245			
100194317	SAINT JOSEPH	MI		02/14/2025		32		(32)			(32)						
100194766	ENGLEWOOD	NJ		02/21/2025		254		(10)			(10)		244	244			
100201820	PROVIDENCE	RI		03/18/2025		8		(8)			(8)						
100202834	SAN BERNARDINO	CA		03/24/2025		5		(5)			(5)						
100177530	TAMPA	FL		01/16/2025		551		(26)			(26)		525	525			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188469	W LAFAYETTE	IN		01/08/2025		571		(78)			(78)		493	493			
100191729	GEORGETOWN	TX		02/20/2025		29		(29)			(29)						
100198389	CHESTERTON	IN		02/28/2025		116		(116)			(116)						
100195478	LAWRENCEVILLE	GA		02/24/2025		(7)		7			7						
100177451	SOUTH ROCKWOOD	MI		01/16/2025		58		(58)			(58)						
100185235	FRONT ROYAL	VA		01/24/2025		260		(53)			(53)		208	208			
100201577	RIVERSIDE	CA		03/13/2025		12		(12)			(12)						
100198279	NORTH PORT	FL		02/28/2025		132		(132)			(132)						
100190704	LANCASTER	PA		01/28/2025		499		(40)			(40)		459	459			
100189889	MADISON	WI		01/21/2025		260		(43)			(43)		217	217			
100190156	DAVENPORT	FL		01/21/2025		253		(15)			(15)		238	238			
100193269	LUDINGTON	MI		02/10/2025		478		(49)			(49)		428	428			
100202785	BLOOMINGDALE	GA		03/24/2025		5		(5)			(5)						
100189885	PULLMAN	WA		01/21/2025		376		(38)			(38)		338	338			
100203918	BIRMINGHAM	AL		03/28/2025		1		(1)			(1)						
100186151	MANCHESTER	CT		02/10/2025		32		(32)			(32)						
100186870	AUSTIN	TX		01/07/2025		263		(58)			(58)		205	205			
100188360	ALPHARETTA	GA		01/08/2025		273		(24)			(24)		249	249			
100203670	GRONINGEN	NLD		03/26/2025													
100200719	SAN ANTONIO	TX		03/11/2025		10		(10)			(10)						
100200014	LITTLE ELM	TX		03/06/2025		6		(6)			(6)						
100192540	BELLAIRE	MI		02/10/2025		223		(38)			(38)		185	185			
100198334	SEAGOVILLE	TX		02/28/2025		111		(111)			(111)						
100194328	CHICAGO	IL		02/14/2025		39		(39)			(39)						
100190094	AUBURN	GA		01/21/2025		41,022		(625)			(625)		40,397	40,397			
100201639	RED OAK	TX		03/13/2025		15		(15)			(15)						
100191812	DALLAS	TX		01/31/2025		(46)		46			46						
100198425	LAS VEGAS	NV		02/28/2025		5,173		(341)			(341)		4,832	4,832			
100194191	BREINIGSVILLE	PA		02/14/2025		538		(15)			(15)		523	523			
100200189	GRESHAM	OR		03/07/2025		22		(22)			(22)						
100203291	ARLINGTON	TX		03/27/2025		3		(3)			(3)						
100201351	OLD HICKORY	TN		03/12/2025		5		(5)			(5)						
100188520	RANSON	WV		01/08/2025		272		(61)			(61)		211	211			
100189432	BETHLEHEM	GA		01/14/2025		244		(50)			(50)		195	195			
100189362	COLUMBUS	GA		01/14/2025		269		(13)			(13)		256	256			
100200650	LEES SUMMIT	MO		03/11/2025		(5)		5			5						
100202451	SALEM	OR		03/20/2025		3		(3)			(3)						
100189683	TOLLESON	AZ		02/20/2025		6		(6)			(6)						
100195176	PRESCOTT VALLEY	AZ		02/24/2025		11		(11)			(11)						
100203537	PLAINFIELD	IL		03/26/2025		3		(3)			(3)						
100195416	OJAI	CA		02/24/2025		(6)		6			6						
100189659	HIALEAH	FL		01/17/2025		263		(67)			(67)		195	195			
100195375	LAKEWOOD RANCH	FL		02/24/2025		(30)		30			30						
100197447	NEW LONDON	NH		02/25/2025		222		(21)			(21)		201	201			
100188596	EUGENE	OR		02/10/2025		38		(38)			(38)						
100194598	PEMBROKE PINES	FL		03/28/2025		(1)		1			1						
100193693	NEW WINDSOR	NY		02/10/2025		(8)		8			8						
100195168	BOW	WA		02/24/2025		19		(19)			(19)						
100192537	BRENTWOOD	TN		02/10/2025		36		(36)			(36)						
100192539	BRENTWOOD	TN		02/10/2025		36		(36)			(36)						
100203222	PENSACOLA	FL		03/27/2025		2		(2)			(2)						

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100190091	KISSIMMEE	FL		01/21/2025		264		(43)			(43)		221	221			
100189257	MADERA	CA		01/13/2025		43,740		(1,407)			(1,407)		42,333	42,333			
100194614	LAS VEGAS	NV		02/21/2025		265		(14)			(14)		251	251			
100201167	TUCSON	AZ		03/12/2025		17		(17)			(17)						
100177599	SAN DIEGO	CA		01/16/2025		524		(37)			(37)		487	487			
100194201	DALLAS	TX		02/14/2025		520		(86)			(86)		434	434			
100192404	PATERSON	NJ		02/07/2025		26		(26)			(26)						
100194607	RICHMOND	TX		02/21/2025		233		(19)			(19)		213	213			
100190228	NAPLES	FL		01/21/2025		807		8			8		815	815			
100190874	MCKINNEY	TX		01/28/2025		379		(36)			(36)		342	342			
100192662	SALEM	MA		02/10/2025		(18,689)		(14)			(14)	19,042	338	236	(102)		(102)
100203203	MONROE	NC		03/27/2025		(5)		5			5						
100188524	TAYLOR	TX		01/08/2025		266		(50)			(50)		216	216			
100195161	HARDEEVILLE	SC		02/24/2025		22		(22)			(22)						
100194079	FRESNO	CA		03/20/2025		2		(2)			(2)						
100200669	SEAGOVILLE	TX		03/11/2025		6		(6)			(6)						
100193403	JENSEN BEACH	FL		02/10/2025		467		(34)			(34)		434	434			
100193242	COLUMBUS	OH		02/10/2025		494		(10)			(10)		484	484			
100203712	VLAARDINGEN	NLD		03/26/2025													
100192752	FRISCO	TX		02/10/2025		8		(8)			(8)						
100200721	HUTTO	TX		03/11/2025		(29)		29			29						
100188521	POOLER	GA		01/08/2025		36		(36)			(36)						
100188510	SAINT SIMONS ISLAND	GA		01/08/2025		258		(49)			(49)		208	208			
100197566	HOUSTON	TX		02/26/2025		60		(60)			(60)						
100200307	HOUSTON	TX		03/07/2025		15		(15)			(15)						
100199313	SEVIERVILLE	TN		03/05/2025		17		(17)			(17)						
100195179	COLORADO SPRINGS	CO		02/24/2025		(9)		9			9						
100191593	SPRING HILL	FL		01/31/2025		334		38			38		372	372			
100199994	SANDPOINT	ID		03/06/2025		(15)		15			15						
100201837	BLOOMFIELD	CT		03/18/2025		(3)		3			3						
100194664	LAKE COMO	NJ		02/21/2025		246		(25)			(25)		221	221			
100195374	TRENTON	GA		02/24/2025		19		(19)			(19)						
100192344	SIGNAL HILL	CA		02/05/2025		633		(23)			(23)		610	610			
100199114	FORT MYERS	FL		03/03/2025		23		(23)			(23)						
100188363	BROOKSHIRE	TX		01/08/2025		10,788		(249)			(249)		10,539	10,539			
100197591	RAYNHAM	MA		02/26/2025		62		(62)			(62)						
100188512	SAINT LOUIS	MO		01/08/2025		270		(50)			(50)		220	220			
100189125	SUFFOLK	VA		01/13/2025		220		50			50		271	271			
100192666	INDIAN TRAIL	NC		02/10/2025		2		(2)			(2)						
4010068263	EUCLID	OH		01/30/2025		4,819		(4,113)			(4,113)		706	706			
100199080	ANGIER	NC		02/28/2025		100		(100)			(100)						
100199397	LAWRENCEVILLE	GA		03/05/2025		7		(7)			(7)						
100200270	WORCESTER	MA		03/07/2025		20		(20)			(20)						
100195651	BUFORD	GA		02/24/2025		1,273		(88)			(88)		1,185	1,185			
100189027	LAUREL	MD		01/09/2025		246		(43)			(43)		203	203			
100188888	GRESHAM	OR		01/09/2025		226		(8)			(8)		219	219			
100190048	OCEAN CITY	MD		01/21/2025		254		(34)			(34)		220	220			
100192778	FAIRHOPE	AL		02/10/2025		15		(15)			(15)						
100197501	WOODLAND	CA		02/26/2025		3		(3)			(3)						
100195357	PIONEER	CA		02/24/2025		14		(14)			(14)						
100204148	MANASSAS	VA		03/28/2025		2		(2)			(2)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200628	FREDERICKSBURG	VA		03/11/2025		1		(1)			(1)						
100190105	MODESTO	CA		01/21/2025		257		(50)			(50)		206	206			
100189314	LAKE BLUFF	IL		01/13/2025		262		(48)			(48)		214	214			
100195171	FUQUAY VARINA	NC		02/24/2025		9		(9)			(9)						
100193669	MCKINNEY	TX		02/10/2025		263		(38)			(38)		225	225			
100199078	LAWRENCEVILLE	GA		02/28/2025		17		(17)			(17)						
100194490	HOMESTEAD	FL		02/14/2025		46		(46)			(46)						
100188833	PLYMOUTH	MA		01/09/2025		264		(46)			(46)		219	219			
100200162	COROLLA	NC		03/06/2025		(3)		3			3						
100185220	STERLING HEIGHTS	MI		01/24/2025		16		(16)			(16)						
100195628	GAITHERSBURG	MD		02/24/2025		16		(16)			(16)						
100200374	POOLER	GA		03/10/2025		16		(16)			(16)						
100188371	BOISE	ID		01/08/2025		857		(52)			(52)		805	805			
100197618	FORT WORTH	TX		02/26/2025		10		(10)			(10)						
100198528	ELKRIDGE	MD		02/28/2025		176		(97)			(97)		79	79			
100157188	SUGAR LAND	TX		02/20/2025		1,312		(81)			(81)		1,231	1,231			
100202626	PFLUGERVILLE	TX		03/24/2025		1		(1)			(1)						
100188316	NEKOOSA	WI		01/08/2025		281		(20)			(20)		261	261			
100195162	BALTIMORE	MD		02/24/2025		21		(21)			(21)						
100202974	FORT MYERS	FL		03/24/2025		5		(5)			(5)						
100177409	DUNCANVILLE	TX		01/16/2025		569		(90)			(90)		479	479			
100195472	DAWSONVILLE	GA		02/24/2025		(56)		56			56						
100194512	PITTSBURGH	PA		02/14/2025		22		(22)			(22)						
100201720	HOUSTON	TX		03/18/2025		7		(7)			(7)						
100194588	ROUND ROCK	TX		03/28/2025													
100188780	APEX	NC		01/09/2025		231		130			130		361	361			
100198320	ATHENS	GA		02/28/2025		362		(116)			(116)		247	247			
100193682	DECATUR	GA		02/10/2025		24		(24)			(24)						
100198430	LAVON	TX		02/28/2025		120		(120)			(120)						
100186907	SAN ANTONIO	TX		01/07/2025		(172)		638			638		466	466			
100198376	SALEM	OR		02/28/2025		352		(139)			(139)		213	213			
100201133	RICHARDSON	TX		03/12/2025		14		(14)			(14)						
100188358	WAYNESVILLE	NC		01/08/2025		278		(34)			(34)		245	245			
100198259	FARMINGTON	AR		02/28/2025		126		(126)			(126)						
100204047	DAVIE	FL		03/28/2025		(1)		1			1						
100201238	MONROE	NC		03/12/2025		(40)		40			40						
100200515	HOUSTON	TX		03/11/2025		6		(6)			(6)						
100181469	ALBUQUERQUE	NM		01/09/2025		277		(42)			(42)		236	236			
100194234	HOQUIAM	WA		02/14/2025		41		(41)			(41)						
100197634	LITTLE ELM	TX		02/26/2025		14		(14)			(14)						
100201108	CHARLOTTE	NC		03/12/2025		12		(12)			(12)						
100192500	WASHINGTON	DC		02/07/2025		10		(10)			(10)						
100190939	MOORESVILLE	NC		01/28/2025		532		19			19		551	551			
100199549	HANSVILLE	WA		03/05/2025		71		(71)			(71)						
100200051	WARSAW	IN		03/06/2025		4		(4)			(4)						
100188518	TAMPA	FL		01/08/2025		278		(58)			(58)		220	220			
100177455	STATEN ISLAND	NY		01/16/2025		2,781		(208)			(208)		2,573	2,573			
100203274	BLOOMINGDALE	GA		03/27/2025		4		(4)			(4)						
100195383	KANNAPOLIS	NC		02/24/2025		228		(18)			(18)		210	210			
100177589	WINCHESTER	VA		01/16/2025		530		(68)			(68)		462	462			
100197531	CYPRESS	TX		02/26/2025		14		(14)			(14)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198305	ROUND ROCK	TX		02/28/2025		859		(148)			(148)		711	711			
100190134	SARASOTA	FL		01/21/2025		531		9			9		540	540			
100193606	PEMBROKE PINES	FL		02/10/2025		40		(40)			(40)						
100200273	SOMERVILLE	MA		03/07/2025		31		(31)			(31)						
100201129	TACOMA	WA		03/12/2025		15		(15)			(15)						
100202961	COMANCHE	TX		03/24/2025		5		(5)			(5)						
100202698	TUCSON	AZ		03/24/2025		(18,684)		(4)			(4)	18,800	112		(112)		(112)
100194447	FREDERICKSBURG	VA		02/14/2025		53		(53)			(53)						
100190124	FISHERS	IN		01/21/2025		250		(36)			(36)		214	214			
100200712	RAVENEL	SC		03/11/2025		(17)		17			17						
100194680	PROVIDENCE VILLAGE	TX		02/21/2025		262		9			9		271	271			
100195164	COLORADO SPRINGS	CO		02/24/2025		13		(13)			(13)						
100193797	ORLANDO	FL		02/10/2025		43		(43)			(43)						
100203225	DELRAY BEACH	FL		03/27/2025		2		(2)			(2)						
100188519	PEORIA	AZ		01/08/2025		261		(48)			(48)		213	213			
100190811	PRAIRIE GROVE	AR		01/27/2025		518		(24)			(24)		494	494			
100177399	ATLANTA	GA		01/16/2025		653		(85)			(85)		568	568			
100201196	WINTER HAVEN	FL		03/12/2025		9		(9)			(9)						
100189175	DAWSONVILLE	GA		01/13/2025		250		(54)			(54)		196	196			
100203165	SANFORD	NC		03/27/2025		(5)		5			5						
100202888	FENTON	MO		03/24/2025		6		(6)			(6)						
100203185	SANTAQUIN	UT		03/27/2025		(5)		5			5						
100201089	LAS VEGAS	NV		03/12/2025		8		(8)			(8)						
100188746	KNIGHTDALE	NC		01/09/2025		232		156			156		389	389			
100190117	OAK PARK	IL		01/21/2025		10,460		(440)			(440)		10,021	10,021			
100189955	SALEM	OR		01/21/2025		228		(10)			(10)		217	217			
100195373	OCALA	FL		02/24/2025		245		90			90		335	335			
100202420	SAINT CLOUD	FL		03/19/2025		(1)		1			1						
100193113	FRESNO	CA		02/10/2025		(98)		98			98						
100189969	FATE	TX		01/21/2025		252		(15)			(15)		238	238			
100195170	COLUMBUS	OH		02/24/2025		8		(8)			(8)						
100191717	LYONS	IL		02/20/2025		3		(3)			(3)						
100191053	DORAL	FL		01/29/2025		39		(39)			(39)						
100177608	NEW CUMBERLAND	PA		01/16/2025		2,504		(12)			(12)		2,493	2,493			
100194599	PORTOLA	CA		02/21/2025		212		(3)			(3)		209	209			
100190208	GREENSBORO	NC		01/21/2025		1,777		(64)			(64)		1,712	1,712			
100189868	WESTFIELD	IN		01/21/2025		263		(4)			(4)		259	259			
100192851	LAWRENCEVILLE	GA		02/10/2025		35		(35)			(35)						
100191226	BAKERSFIELD	CA		01/29/2025		203		(54)			(54)		148	148			
100191314	NEW ORLEANS	LA		01/30/2025		265		(44)			(44)		222	222			
100194730	POWELL	OH		02/21/2025		219		(26)			(26)		193	193			
100157068	LAKE WORTH	FL		02/20/2025		344		6			6		350	350			
100177233	FOLEY	AL		01/16/2025		252		(27)			(27)		225	225			
100190893	HEMET	CA		01/28/2025		230		60			60		290	290			
100201900	HAYWARD	WI		03/18/2025		8		(8)			(8)						
100195480	BUFORD	GA		02/24/2025		(40)		40			40						
100197541	BEND	OR		02/26/2025		7		(7)			(7)						
100193051	SANDERSON	FL		02/10/2025		196		20			20		217	217			
100200689	BRADENTON	FL		03/11/2025		8		(8)			(8)						
100202068	NASHVILLE	TN		03/18/2025		7		(7)			(7)						
100203667	SITTARD	NLD		03/26/2025													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201918	PLANT CITY	FL		03/18/2025		12		(12)			(12)						
100198530	ELLICOTT CITY	MD		02/28/2025		106		(106)			(106)						
100192691	HENDERSON	NV		02/10/2025		250		(32)			(32)		218	218			
100157353	NORFOLK	VA		02/20/2025		221		(50)			(50)		171	171			
100189888	PRAIRIE RIDGE	TX		01/21/2025		257		(46)			(46)		211	211			
100193604	PIEDMONT	SC		02/10/2025		40		(40)			(40)						
100201239	SALEM	OR		03/12/2025		(36)		36			36						
100201132	PORTLAND	TN		03/12/2025		15		(15)			(15)						
100193034	HICKORY	NC		02/10/2025		22		(22)			(22)						
100195475	BUFORD	GA		02/24/2025		(58)		58			58						
100191329	BUCHANAN DAM	TX		01/30/2025		452		(56)			(56)		397	397			
100192628	FRESNO	CA		02/10/2025		21		(21)			(21)						
100188669	GLENDALE	AZ		02/10/2025		18		(18)			(18)						
100194162	SACRAMENTO	CA		02/14/2025		252		(31)			(31)		221	221			
100192711	FORT WORTH	TX		02/10/2025		257		(13)			(13)		244	244			
100195481	ACWORTH	GA		02/24/2025		(40)		40			40						
100188356	CHARLOTTE	NC		01/08/2025		268		(25)			(25)		243	243			
100194131	MIDWAY	KY		02/14/2025		252		(21)			(21)		232	232			
100194280	SAVANNAH	GA		02/14/2025		26		(26)			(26)						
100194603	WHITE ROCK	NM		02/21/2025		267		29			29		296	296			
100189851	SARATOGA SPRINGS	UT		01/21/2025		247		75			75		322	322			
100198887	MADERA	CA		02/28/2025		144		(144)			(144)						
100188839	BAKERSFIELD	CA		01/09/2025		35		(35)			(35)						
100195405	MAGNOLIA	TX		02/24/2025		16		(16)			(16)						
100189766	VIRGINIA BEACH	VA		01/21/2025		206		(24)			(24)		182	182			
100189989	BREINIGSVILLE	PA		01/21/2025		250		(51)			(51)		199	199			
100199340	PANAMA CITY BEACH	FL		03/05/2025		22		(22)			(22)						
100190197	JACKSONVILLE	FL		01/21/2025		413		(67)			(67)		346	346			
100194726	SAINT CHARLES	MO		02/21/2025		(8,245)		81			81	18,589	10,425	10,325	(100)		(100)
100192944	MANOR	TX		02/10/2025		8		(8)			(8)						
100177024	LAS VEGAS	NV		01/16/2025		531		2			2		533	533			
100195165	KILLEEN	TX		02/24/2025		20		(20)			(20)						
100189155	HENDERSON	NV		01/13/2025		261		(32)			(32)		230	230			
100195158	THE COLONY	TX		02/24/2025		21		(21)			(21)						
100189494	RICHMOND	VA		01/15/2025		299		(66)			(66)		234	234			
100195166	LUTHERVILLE TIMONIUM	MD		02/24/2025		8		(8)			(8)						
100195156	ROUND ROCK	TX		02/24/2025		22		(22)			(22)						
100202554	JOHNSTOWN	CO		03/21/2025		(28)		28			28						
100194463	NORCROSS	GA		02/14/2025		22		(22)			(22)						
100201168	SAVANNAH	GA		03/12/2025		17		(17)			(17)						
100157094	PORT SAINT LUCIE	FL		02/20/2025		238		(20)			(20)		218	218			
100195163	WEST VALLEY CITY	UT		02/24/2025		14		(14)			(14)						
100200097	TOWSON	MD		03/06/2025		17		(17)			(17)						
100189471	BLANCO	TX		01/15/2025		464		(11)			(11)		452	452			
100192885	CLYDE	NC		02/10/2025		33		(33)			(33)						
100190304	MERRICK	NY		01/22/2025		5		(5)			(5)						
100191410	ROTTERDAM	NLD		01/29/2025													
100203457	WESTAMPTON	NJ		03/27/2025		3		(3)			(3)						
100202479	COLUMBIA	SC		03/21/2025		4		(4)			(4)						
100189887	LUDINGTON	MI		01/21/2025		258		(29)			(29)		229	229			
100194617	ORLAND	ME		02/21/2025		225		(9)			(9)		216	216			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191304	SUNSET BEACH	NC		01/30/2025		253		(44)			(44)		209	209			
100188238	EAGLE	ID		01/07/2025		581		(47)			(47)		534	534			
100188472	CHARLOTTE	NC		01/08/2025		598		(29)			(29)		569	569			
100201237	KYLE	TX		03/12/2025		(55)		55			55						
100195609	ADDISON	IL		02/24/2025		6		(6)			(6)						
100204312	ASHLAND	OH		03/31/2025		(69)		69			69						
100192545	ORLANDO	FL		02/10/2025		23		(23)			(23)						
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025		11		(11)			(11)						
100177122	DENISON	TX		01/16/2025		514		(21)			(21)		494	494			
100193018	SNEADS FERRY	NC		02/10/2025		226		48			48		274	274			
100203314	SAVANNAH	GA		03/27/2025		(1)		1			1						
100191022	MIAMI	FL		01/29/2025		(14,877)		(16)			(16)	14,961	68		(68)		(68)
100194721	HENDERSON	NV		02/21/2025		257		50			50		306	306			
100198338	DENTON	TX		02/28/2025		114		(114)			(114)						
100203178	LITTLE FERRY	NJ		03/27/2025		3		(3)			(3)						
100157163	CORDOVA	TN		02/20/2025		179		(32)			(32)		147	147			
100203213	MERIDIAN	ID		03/27/2025		3		(3)			(3)						
100195376	HARBOR SPRINGS	MI		02/24/2025		21		(21)			(21)						
100194281	PIGEON FORGE	TN		02/14/2025		36		(36)			(36)						
100194547	PHOENIX	AZ		02/20/2025		19		(19)			(19)						
100191498	HENGELO	NLD		01/29/2025													
100203669	NIJMEGEN	NLD		03/26/2025													
100201894	STOCKTON	CA		03/18/2025		2		(2)			(2)						
100157478	FAYETTEVILLE	NC		02/20/2025		1,160		(35)			(35)		1,125	1,125			
100192448	HACIENDA HEIGHTS	CA		02/07/2025		(39)		39			39						
100188511	HUTTO	TX		01/08/2025		267		(58)			(58)		209	209			
100189829	HOUSTON	TX		01/21/2025		253		(30)			(30)		223	223			
100189869	ACWORTH	GA		01/21/2025		232		118			118		349	349			
100202858	MESQUITE	TX		03/24/2025		6		(6)			(6)						
100188914	CHICAGO	IL		01/09/2025		256		(48)			(48)		209	209			
100157083	JAMAICA	NY		02/20/2025		20		(20)			(20)						
100189924	BUFORD	GA		01/21/2025		421		185			185		606	606			
100202838	LEVITTOWN	PA		03/24/2025		4		(4)			(4)						
100189820	MCKINNEY	TX		01/21/2025		241		80			80		321	321			
100202643	CHARLOTTE	NC		03/24/2025		2		(2)			(2)						
100197576	HIGH POINT	NC		02/26/2025		42		(42)			(42)						
100201015	AMERICAN FORK	UT		03/12/2025		1		(1)			(1)						
100189814	LITTLE ELM	TX		01/21/2025		7,325		(70)			(70)		7,255	7,255			
100202877	MCKINNEY	TX		03/24/2025		3		(3)			(3)						
100189254	CHARLOTTE	NC		01/13/2025		263		(35)			(35)		228	228			
100203271	SAVANNAH	GA		03/27/2025													
100200177	KISSIMMEE	FL		03/07/2025		9		(9)			(9)						
100201160	HORSHAM	PA		03/12/2025		13		(13)			(13)						
100188306	RALEIGH	NC		01/08/2025		274		(18)			(18)		256	256			
100189615	SAN JACINTO	CA		01/17/2025		236		23			23		259	259			
100190159	ASHEVILLE	NC		01/21/2025		730		(42)			(42)		688	688			
100202652	CHUBBUCK	ID		03/24/2025		2		(2)			(2)						
100193031	GREENWOOD	IN		02/10/2025		15		(15)			(15)						
100190670	JEFFERSON	OH		01/28/2025		8,142		49			49		8,191	8,191			
100185296	CAPE CORAL	FL		01/24/2025		250		(36)			(36)		214	214			
100194140	SACRAMENTO	CA		02/14/2025		250		(31)			(31)		219	219			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100200340	FREDERICKSBURG	VA		03/10/2025													
100201881	LOUISVILLE	KY		03/18/2025		6		(6)			(6)						
100194633	OCEAN VIEW	DE		02/21/2025		222		(5)			(5)		217	217			
100203410	DURHAM	NC		03/27/2025		2		(2)			(2)						
100200626	LITTLE ROCK	AR		03/11/2025		15		(15)			(15)						
100188808	SARATOGA SPRINGS	UT		01/09/2025		245		89			89		334	334			
100193055	VICTORVILLE	CA		02/10/2025		(42)		42			42						
100199034	PUNTA GORDA	FL		02/28/2025		167		(167)			(167)						
100201599	GREENSBORO	NC		03/13/2025		14		(14)			(14)						
100191319	DALLAS	TX		01/30/2025		251		(45)			(45)		206	206			
100192305	BUFFALO	NY		01/31/2025		630		(10)			(10)		620	620			
100189920	APEX	NC		01/21/2025		228		130			130		359	359			
100199415	PASADENA	TX		03/05/2025		20		(20)			(20)						
100177554	MEARS	MI		01/16/2025		459		(67)			(67)		393	393			
100197549	BOISE	ID		02/26/2025		(14)		14			14						
100201433	MILFORD	NJ		03/12/2025		18		(18)			(18)						
100190001	NORTH LAS VEGAS	NV		01/21/2025		238		80			80		318	318			
100185257	PHOENIX	AZ		01/24/2025		447		(67)			(67)		380	380			
100191253	HERMISTON	OR		01/29/2025		55		(55)			(55)						
100194639	BELTON	MO		02/21/2025		270		31			31		301	301			
100200575	EPHRATA	WA		03/11/2025		8		(8)			(8)						
100195169	RALEIGH	NC		02/24/2025		262		1			1		262	262			
100193101	ACWORTH	GA		02/10/2025		(103)		103			103						
100188841	GARLAND	TX		01/09/2025		77		(77)			(77)						
100198972	HOLLYWOOD	FL		03/03/2025		(24)		24			24						
100192912	ALBUQUERQUE	NM		02/10/2025		34		(34)			(34)						
100203173	SAINT CHARLES	IL		03/27/2025		(3)		3			3						
100192826	NEWARK	DE		02/10/2025		503		(20)			(20)		483	483			
100188401	FREDERICK	MD		01/08/2025		505		(51)			(51)		454	454			
100203216	PITTSBURGH	PA		03/27/2025		3		(3)			(3)						
100157461	BAKERSFIELD	CA		02/20/2025		216		(28)			(28)		189	189			
100201629	MONTGOMERY	AL		03/13/2025		17		(17)			(17)						
100186918	LAWRENCEVILLE	GA		01/07/2025		1,799		(158)			(158)		1,641	1,641			
100177470	JACKSONVILLE	FL		01/16/2025		529		(36)			(36)		493	493			
100190270	FORT MYERS	FL		01/22/2025		9		(9)			(9)						
100203145	KINGSPORT	TN		03/27/2025		4		(4)			(4)						
100193566	BREWSTER	MA		02/10/2025		471		(15)			(15)		456	456			
100200305	HOUSTON	TX		03/07/2025		18		(18)			(18)						
100194446	BIG BEAR CITY	CA		02/14/2025		29		(29)			(29)						
100185230	WARWICK	RI		01/24/2025		19		(19)			(19)						
100192201	KENNEWICK	WA		01/31/2025		2,496		(14)			(14)		2,482	2,482			
100203518	JEFFERSON	GA		03/26/2025		(5)		5			5						
100195490	MONROE	NC		02/24/2025		(39)		39			39						
100189764	ELLSWORTH	ME		01/21/2025		460		(43)			(43)		417	417			
100188778	DELAWARE	OH		01/09/2025		236		127			127		364	364			
100190712	HOUSTON	TX		01/28/2025		287		(16)			(16)		271	271			
100188592	AVONDALE	AZ		02/10/2025		39		(39)			(39)						
100189266	APEX	NC		01/13/2025		40,663		(374)			(374)		40,289	40,289			
100194283	IRVING	TX		02/14/2025		24		(24)			(24)						
100193191	PUNTA GORDA	FL		03/20/2025		7		(7)			(7)						
100195173	CATONSVILLE	MD		02/24/2025		253		3			3		256	256			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181386	MIAMI	FL		01/09/2025		526		(54)			(54)		472	472			
100189269	FORT MYERS	FL		01/13/2025		255		(42)			(42)		213	213			
100199098	ELMHURST	NY		03/03/2025		16		(16)			(16)						
100193787	ROGERS	AR		02/10/2025		12		(12)			(12)						
100200327	LITTLE ELM	TX		03/10/2025		(51)		51			51						
100188514	MODESTO	CA		01/08/2025		268		(53)			(53)		215	215			
100192846	DULUTH	GA		02/10/2025		22		(22)			(22)						
100198886	KUNA	ID		02/28/2025		104		(104)			(104)						
100202822	LOCUST GROVE	VA		03/24/2025		5		(5)			(5)						
100200728	VINEYARD	UT		03/11/2025		(12)		12			12						
100193619	HOUSTON	TX		02/10/2025		29		(29)			(29)						
100203500	ORLAND PARK	IL		03/26/2025		3		(3)			(3)						
100198362	DUNEDIN	FL		02/28/2025		130		(130)			(130)						
100204169	NORTH POTOMAC	MD		03/31/2025		(41)		41			41						
100199285	GAINESVILLE	FL		03/05/2025		21		(21)			(21)						
100177357	CRANSTON	RI		01/16/2025		363		(52)			(52)		311	311			
100200271	PHOENIX	AZ		03/07/2025		17		(17)			(17)						
100189777	CINCINNATI	OH		01/21/2025		240		(26)			(26)		214	214			
100190438	SAUSALITO	CA		01/23/2025		424		(38)			(38)		387	387			
100157127	WILLIS	TX		02/20/2025		751		(37)			(37)		714	714			
100188672	PORT CHARLOTTE	FL		02/10/2025		4		(4)			(4)						
100189252	WENTZVILLE	MO		01/13/2025		484		(42)			(42)		442	442			
100188372	EDINA	MN		01/08/2025		510		(44)			(44)		466	466			
100194282	MESA	AZ		02/14/2025		30		(30)			(30)						
100200342	SPRING	TX		03/10/2025		11		(11)			(11)						
100192172	TACOMA	WA		01/31/2025		727		7			7		734	734			
100204109	HOMESTEAD	FL		03/28/2025		1		(1)			(1)						
100194425	HARRISBURG	PA		02/14/2025		34		(34)			(34)						
100195670	ESSEX	MD		02/24/2025		12		(12)			(12)						
100202397	MIAMI	FL		03/19/2025		5		(5)			(5)						
100201054	ACWORTH	GA		03/12/2025		10		(10)			(10)						
100190899	MCKINNEY	TX		01/28/2025		293		(91)			(91)		203	203			
100195661	BUFORD	GA		02/24/2025		27		(27)			(27)						
100202902	MYRTLE BEACH	SC		03/24/2025		4		(4)			(4)						
100203343	ANGIER	NC		03/27/2025		1		(1)			(1)						
100203556	GREAT FALLS	MT		03/26/2025		(3)		3			3						
100194775	PALM DESERT	CA		02/21/2025		229		(5)			(5)		224	224			
100191052	BARRINGTON	IL		01/29/2025		26		(26)			(26)						
100192695	LEANDER	TX		02/10/2025		29		(29)			(29)						
100203268	SUMMERVILLE	SC		03/27/2025		3		(3)			(3)						
100192782	TUCSON	AZ		02/10/2025		(14,390)		(20)			(20)	14,668	258	221	(37)		(37)
100186897	MC KINNEY	TX		01/07/2025		489		(55)			(55)		434	434			
100189251	LITTLE ELM	TX		01/13/2025		261		(30)			(30)		231	231			
100177485	SANTAQUIN	UT		01/16/2025		728		(31)			(31)		697	697			
100189100	MORGANTOWN	WV		01/13/2025		33		(33)			(33)						
100192672	WOODSTOCK	GA		02/10/2025		312		(38)			(38)		274	274			
100201109	FRESNO	CA		03/12/2025		9		(9)			(9)						
100195195	LAS VEGAS	NV		02/24/2025		(61)		61			61						
100188579	TOLLESON	AZ		02/10/2025		3		(3)			(3)						
100198512	CALIFORNIA	MD		02/28/2025		109		(109)			(109)						
100177324	CORNING	CA		01/16/2025		407		(45)			(45)		362	362			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190941	ANGIER	NC		01/28/2025		241		20			20		261	261			
100195625	WASHOE VALLEY	NV		02/24/2025		219		(36)			(36)		183	183			
100193074	EULESS	TX		02/10/2025		(115)		115			115						
100191614	DAYTON	TX		01/31/2025		158		41			41		199	199			
100195674	COMPTON	CA		02/24/2025		9		(9)			(9)						
100189990	NORTH LAS VEGAS	NV		01/21/2025		236		80			80		315	315			
100200507	MILWAUKEE	WI		03/11/2025		(3)		3			3						
100188515	DURHAM	NC		01/08/2025		483		(42)			(42)		442	442			
100189894	TAMPA	FL		01/21/2025		250		(42)			(42)		207	207			
100203368	SAN ANTONIO	TX		03/27/2025		(6)		6			6						
100202720	LAS VEGAS	NV		03/24/2025		4		(4)			(4)						
100203387	CHICAGO	IL		03/27/2025		2		(2)			(2)						
100189118	PROVO	UT		01/13/2025		182		162			162		345	345			
100189117	PROVO	UT		01/13/2025		182		162			162		345	345			
100177304	LINDSAY	CA		01/16/2025		478		(62)			(62)		416	416			
100194711	ACWORTH	GA		02/21/2025		243		(32)			(32)		212	212			
100203439	APPLE VALLEY	MN		03/27/2025		3		(3)			(3)						
100194026	HOUSTON	TX		02/11/2025		200		(43)			(43)		157	157			
100195153	DURHAM	NC		02/24/2025		19		(19)			(19)						
100188516	LANCASTER	CA		01/08/2025		264		(52)			(52)		212	212			
100192679	CONROE	TX		02/10/2025		10		(10)			(10)						
100188728	SPOKANE	WA		01/09/2025		247		(32)			(32)		215	215			
100198921	SMYRNA	TN		02/28/2025		143		(143)			(143)						
100198875	SANTA MARIA	CA		02/28/2025		124		(124)			(124)						
100195389	WEXFORD	PA		02/24/2025		18		(18)			(18)						
100188809	LAS VEGAS	NV		01/09/2025		235		85			85		321	321			
100191067	BIG BEAR LAKE	CA		01/29/2025		12		(12)			(12)						
100201340	PASADENA	MD		03/12/2025		16		(16)			(16)						
100201084	WOODSTOCK	GA		03/12/2025		13		(13)			(13)						
100177662	INDIAN TRAIL	NC		01/16/2025		507		(64)			(64)		443	443			
100203572	HOFFMAN ESTATES	IL		03/26/2025		1		(1)			(1)						
100202871	MERIDIAN	ID		03/24/2025		(18)		18			18						
100157265	PINELLAS PARK	FL		02/20/2025		218		(40)			(40)		178	178			
100189152	TULARE	CA		01/13/2025		256		(10)			(10)		246	246			
100189298	CHAMPLIN	MN		01/13/2025		1,859		(83)			(83)		1,777	1,777			
100190205	PAHRUMP	NV		01/21/2025		446		(43)			(43)		403	403			
100189649	CORAL GABLES	FL		01/17/2025		276		(69)			(69)		207	207			
100195390	FERNLEY	NV		02/24/2025		(62)		62			62						
100204067	CAPITOL HEIGHTS	MD		03/28/2025		1		(1)			(1)						
100192915	LAS VEGAS	NV		02/10/2025		10		(10)			(10)						
100193715	SACRAMENTO	CA		02/10/2025		29		(29)			(29)						
100193171	PORT CHARLOTTE	FL		03/20/2025													
100181433	CLEVELAND	TN		01/09/2025		259		(53)			(53)		206	206			
100195524	WINCHESTER	VA		02/24/2025		(39)		39			39						
100190126	CLEARWATER	FL		01/21/2025		664		(52)			(52)		612	612			
100190148	CATONSVILLE	MD		01/21/2025		254		(1)			(1)		253	253			
100188722	HOUSTON	TX		01/09/2025		244		(28)			(28)		216	216			
100190196	PORT ARTHUR	TX		01/21/2025		690		(79)			(79)		611	611			
100189127	NAMPA	ID		01/13/2025		244		(36)			(36)		208	208			
100190673	AUBURN	AL		01/28/2025		236		(1)			(1)		235	235			
100201134	DELAFIELD	WI		03/12/2025		15		(15)			(15)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100189044	HENDERSON	NV		01/09/2025		525		53			53		578	578			
100200226	RAYTOWN	MO		03/07/2025		(1)		1			1						
100157043	N BALDWIN	NY		02/20/2025		562		(97)			(97)		465	465			
100189031	HENDERSON	NV		01/09/2025		478		52			52		530	530			
100194685	LITITZ	PA		02/21/2025		253							253	253			
100190199	GREENSBORO	NC		01/21/2025		255		(24)			(24)		231	231			
100189993	MCKINNEY	TX		01/21/2025		(11,034)		219			219	14,505	3,689	3,642	(48)		(48)
100189108	HOUSTON	TX		01/13/2025		33		(33)			(33)						
100197135	PHOENIX	AZ		02/25/2025		17		(17)			(17)						
100192678	SAVANNAH	GA		02/10/2025		516		(16)			(16)		500	500			
100188698	SAN ANTONIO	TX		01/09/2025		245		(19)			(19)		227	227			
100200725	VINEYARD	UT		03/11/2025		(12)		12			12						
100198331	ACWORTH	GA		02/28/2025		46		(46)			(46)						
100192611	GRAIN VALLEY	MO		02/10/2025		22		(22)			(22)						
100203428	LEWES	DE		03/27/2025		2		(2)			(2)						
100202743	SAN ANTONIO	TX		03/24/2025		4		(4)			(4)						
100193040	CHARLOTTE	NC		02/10/2025		235		1			1		235	235			
100202938	POLLOCK PINES	CA		03/24/2025		4		(4)			(4)						
100188857	MANSFIELD	TX		01/09/2025		50		(50)			(50)						
100203174	BRADENTON	FL		03/27/2025		3		(3)			(3)						
100190075	AURORA	IL		01/21/2025		260		(45)			(45)		215	215			
100157072	POWDER SPRINGS	GA		02/20/2025		223		(51)			(51)		172	172			
100201904	ORMOND BEACH	FL		03/18/2025													
100193112	ANGIER	NC		02/10/2025		(90)		90			90						
100192992	BEULAVILLE	NC		02/10/2025		14		(14)			(14)						
100199324	LONG BEACH	CA		03/05/2025		21		(21)			(21)						
100195395	CANADENSIS	PA		02/24/2025		13		(13)			(13)						
100193427	SEVIERVILLE	TN		02/10/2025		463		(13)			(13)		450	450			
100186966	MCKINNEY	TX		01/07/2025		730		111			111		841	841			
100200331	PORT SAINT JOE	FL		03/10/2025		6		(6)			(6)						
100201203	KANNAPOLIS	NC		03/12/2025		(12,534)		(16)			(16)	12,550					
100188481	HYANNIS	MA		01/08/2025		257		(25)			(25)		232	232			
100198471	DURHAM	NC		02/28/2025		345		(123)			(123)		221	221			
100202939	BRANSON	MO		03/24/2025		3		(3)			(3)						
100203327	HUDSON	FL		03/27/2025		(1)		1			1						
100189035	LAS VEGAS	NV		01/09/2025		235		3			3		239	239			
100198463	FRESNO	CA		02/28/2025		(2,403)		(121)			(121)	2,746	222	222			
100202467	LAWRENCE	KS		03/21/2025		7		(7)			(7)						
100188785	APEX	NC		01/09/2025		3,074		270			270		3,344	3,344			
100192952	ANNA	TX		02/10/2025		(10)		10			10						
100201011	MYRTLE BEACH	SC		03/12/2025		(39)		39			39						
100201331	DALLAS	TX		03/12/2025		(6)		6			6						
100203360	BLUFFTON	SC		03/27/2025		3		(3)			(3)						
100188811	WASHINGTON	UT		01/09/2025		1,973		121			121		2,093	2,093			
100202808	MILWAUKEE	WI		03/24/2025		5		(5)			(5)						
100191134	QUINCY	FL		01/29/2025		222		(8)			(8)		214	214			
100194819	EPHRATA	WA		02/21/2025		248		(11)			(11)		237	237			
100202909	FOUNTAIN HILLS	AZ		03/24/2025		4		(4)			(4)						
100202901	MAY	TX		03/24/2025		4		(4)			(4)						
100200508	TANEYTOWN	MD		03/11/2025		5		(5)			(5)						
100201173	AUSTIN	TX		03/12/2025		17		(17)			(17)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198936	DOWNERS GROVE	IL		02/28/2025		120		(120)			(120)						
100199068	LAWRENCEVILLE	GA		02/28/2025		351		(87)			(87)		264	264			
100188935	RESERVE	LA		01/09/2025		237		(31)			(31)		206	206			
100189146	RICHMOND	VA		01/13/2025		244		(43)			(43)		200	200			
100190071	PAONIA	CO		01/21/2025		250		(15)			(15)		235	235			
100188762	SAN ANTONIO	FL		01/09/2025		474		209			209		683	683			
100190070	CHESTERFIELD	SC		01/21/2025		243		(33)			(33)		210	210			
100194099	CAPE CORAL	FL		02/14/2025		236		(45)			(45)		191	191			
100189948	COLUMBIA	SC		01/21/2025		238		(32)			(32)		206	206			
100199980	SACRAMENTO	CA		03/06/2025		8		(8)			(8)						
100192224	TACOMA	WA		01/31/2025		676		4			4		680	680			
100191100	VIRGINIA BEACH	VA		01/29/2025		2,977		(163)			(163)		2,814	2,814			
100193296	RANDALLSTOWN	MD		02/10/2025		468		10			10		479	479			
100193100	ACWORTH	GA		02/10/2025		(101)		101			101						
100199354	PRINCETON	TX		03/05/2025		19		(19)			(19)						
100192706	NORTH RICHLAND HILLS	TX		02/10/2025		17		(17)			(17)						
100157089	HALLANDALE BEACH	FL		02/20/2025		158		(32)			(32)		126	126			
100192621	NORTH MYRTLE BEACH	SC		02/10/2025		28		(28)			(28)						
100189959	FAYETTEVILLE	AR		01/21/2025		807		(40)			(40)		767	767			
100202881	TUCSON	AZ		03/24/2025		6		(6)			(6)						
100202811	TRAVERSE CITY	MI		03/24/2025		4		(4)			(4)						
100188456	FRISCO	TX		01/08/2025		1,299		(212)			(212)		1,087	1,087			
100157180	ELGIN	IL		02/20/2025		177		(18)			(18)		159	159			
100191613	KISSIMMEE	FL		01/31/2025		(64)		64			64						
100189937	SPARKS	NV		01/21/2025		221		151			151		372	372			
100203993	ALLEN	TX		03/28/2025		2		(2)			(2)						
100194542	ISANTI	MN		02/14/2025		17		(17)			(17)						
100203601	COLUMBUS	OH		03/26/2025		3		(3)			(3)						
100200523	CRYSTAL LAKE	IL		03/11/2025		7		(7)			(7)						
100189901	MCKINNEY	TX		01/21/2025		248		(25)			(25)		223	223			
100177279	FORT MYERS	FL		01/16/2025		5,102		(293)			(293)		4,809	4,809			
100201174	LITTLE RIVER	SC		03/12/2025		17		(17)			(17)						
100198515	OCEAN CITY	MD		02/28/2025		112		(112)			(112)						
100188961	HYATTSVILLE	MD		01/09/2025		247		(37)			(37)		210	210			
100192702	CYPRESS	TX		02/10/2025		24		(9)			(9)		15	15			
100201096	HERMITAGE	TN		03/12/2025		12		(12)			(12)						
100202780	CENTERTON	AR		03/24/2025		4		(4)			(4)						
100195155	ROUND ROCK	TX		02/24/2025		20		(20)			(20)						
100201366	BREMERTON	WA		03/12/2025		(1)		1			1						
100192547	MAGGIE VALLEY	NC		02/10/2025		19		(19)			(19)						
100201197	COLUMBUS	OH		03/12/2025		16		(16)			(16)						
100194677	WINDER	GA		02/21/2025		228		(16)			(16)		212	212			
100191344	COMMERCE	GA		01/30/2025		23		(23)			(23)						
100198245	HARTFORD	CT		02/28/2025		122		(122)			(122)						
100181412	TROUTDALE	OR		01/09/2025		275		(43)			(43)		232	232			
100194674	MECHANICSBURG	PA		02/21/2025		248		(19)			(19)		230	230			
100189209	AUSTIN	TX		01/13/2025		250		(7)			(7)		243	243			
100177677	CEDAR VALLEY	UT		01/16/2025		465		(46)			(46)		420	420			
100201636	TONTITOWN	AR		03/13/2025		16		(16)			(16)						
100189854	MURFREESBORO	TN		01/21/2025		233		77			77		310	310			
100202930	FLORENCE	AZ		03/24/2025		(2)		2			2						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193363	CORINTH	TX		02/10/2025		475		(3)			(3)		473	473			
100192861	ROLLING MEADOWS	IL		02/10/2025		28		(28)			(28)						
100186959	HOUSTON	TX		01/07/2025		255		(57)			(57)		198	198			
100203590	BRYAN	TX		03/26/2025		1		(1)			(1)						
100190804	SAN ANTONIO	TX		01/27/2025		471		(11)			(11)		460	460			
100201659	OMAHA	NE		03/13/2025		16		(16)			(16)						
100193039	MCSHERRYSTOWN	PA		02/10/2025		17		(17)			(17)						
100191265	LEWISVILLE	TX		01/29/2025		51		(51)			(51)						
100200265	MOUNDS VIEW	MN		03/07/2025		16		(16)			(16)						
100198298	MONROE	NC		02/28/2025		342		(128)			(128)		214	214			
100192403	NEW BRUNSWICK	NJ		02/07/2025		44		(44)			(44)						
100202499	LAS VEGAS	NV		03/21/2025		(2,729)		11			11	2,718					
100202657	FERNLEY	NV		03/24/2025		3		(3)			(3)						
100203996	STATESVILLE	NC		03/28/2025		1		(1)			(1)						
100199362	BAKERSFIELD	CA		03/05/2025		8		(8)			(8)						
100195385	NEW BERN	NC		02/24/2025		(82)		82			82						
100193625	BRIAN HEAD	UT		02/10/2025		240		(5)			(5)		235	235			
100200460	CENTRAL ISLIP	NY		03/10/2025		18		(18)			(18)						
100190055	MARSHALL	NC		01/21/2025		757		(58)			(58)		699	699			
100193095	APEX	NC		02/10/2025		(118)		118			118						
100195474	BUFORD	GA		02/24/2025		265		113			113		378	378			
100201156	CHARLOTTE	NC		03/12/2025		16		(16)			(16)						
100188732	CHESTERFIELD	MO		01/09/2025		234		(28)			(28)		206	206			
100200502	BENTON	AR		03/11/2025		(11)		11			11						
100198396	SUMMERVILLE	SC		02/28/2025		129		(129)			(129)						
100177641	ANSONIA	CT		01/16/2025		379		(66)			(66)		314	314			
100177489	BATTLE GROUND	WA		01/16/2025		506		(52)			(52)		454	454			
100202181	MODESTO	CA		03/18/2025		4		(4)			(4)						
100188763	BUFORD	GA		01/09/2025		203		173			173		376	376			
100192514	LONG BEACH	CA		02/10/2025		4		(4)			(4)						
100188614	LACEY	WA		02/10/2025		225		(7)			(7)		218	218			
100195523	PROVO	UT		02/24/2025		11,704		796			796		12,500	12,500			
100186893	MONTGOMERY	TX		01/07/2025		235		2			2		238	238			
100197584	WEST LAFAYETTE	IN		02/26/2025		20		(20)			(20)						
100193345	RUNNING SPRINGS	CA		02/10/2025		460		(16)			(16)		444	444			
100177055	BRADENTON	FL		01/16/2025		495		(75)			(75)		420	420			
100202985	TOMBALL	TX		03/24/2025		4		(4)			(4)						
100201209	BEND	OR		03/12/2025		14		(14)			(14)						
100203251	WASHINGTON	DC		03/27/2025		3		(3)			(3)						
100200732	BUCKEYE	AZ		03/11/2025		8		(8)			(8)						
100202547	ABERDEEN	MD		03/21/2025		4		(4)			(4)						
100192287	MADISON	WI		01/31/2025		2,791		(84)			(84)		2,708	2,708			
100200668	TUCSON	AZ		03/11/2025		10		(10)			(10)						
100188993	SALEM	OR		01/09/2025		225		6			6		231	231			
100195157	MORRISVILLE	NC		02/24/2025													
100201800	TAMPA	FL		03/18/2025		7		(7)			(7)						
100194059	PHOENIX	AZ		03/20/2025		7		(7)			(7)						
100189184	GREAT CACAPON	WV		01/13/2025		250		(47)			(47)		203	203			
100200618	MECHANICSBURG	PA		03/11/2025													
100202958	CLERMONT	FL		03/24/2025		(3)		3			3						
100199054	ANGIER	NC		02/28/2025		349		(123)			(123)		227	227			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195149	ORANGE PARK	FL		02/24/2025		22		(22)			(22)						
100192966	MIDLOTHIAN	VA		02/10/2025		15		(15)			(15)						
100190175	GRIFFIN	GA		01/21/2025		239		(43)			(43)		196	196			
100193042	LYNCHBURG	VA		02/10/2025		(1)		1			1						
100193469	LYNN	MA		02/10/2025		440		17			17		457	457			
100203344	CHARLOTTE	NC		03/27/2025		2		(2)			(2)						
100189353	APACHE JUNCTION	AZ		01/13/2025		264		(32)			(32)		232	232			
100190976	MCKINNEY	TX		01/28/2025		266		(38)			(38)		228	228			
100201135	N MYRTLE BEACH	SC		03/12/2025		15		(15)			(15)						
100194651	ORLANDO	FL		02/21/2025		233		11			11		243	243			
100192882	MINNEAPOLIS	MN		02/10/2025		21		(21)			(21)						
100201544	SAN TAN VALLEY	AZ		03/13/2025		12		(12)			(12)						
100191214	BORREGO SPRINGS	CA		01/29/2025		39		(39)			(39)						
100188526	TEMECULA	CA		01/08/2025		262		(60)			(60)		202	202			
100200345	BRADLEY	CA		03/10/2025		16		(16)			(16)						
100194149	OCEAN CITY	MD		02/14/2025		256		(9)			(9)		248	248			
100203395	FORT WORTH	TX		03/27/2025		(4)		4			4						
100201475	PUEBLO	CO		03/12/2025		12		(12)			(12)						
100181467	HOOVER	AL		01/09/2025		258		(52)			(52)		206	206			
100201301	HAWTHORNE	CA		03/12/2025		7		(7)			(7)						
100197580	JACKSONVILLE	FL		02/26/2025		32		(32)			(32)						
100203493	DENISON	TX		03/26/2025		(1)		1			1						
100201572	GRAYSON	GA		03/13/2025		7		(7)			(7)						
100194477	MIDLAND	TX		02/14/2025		29		(29)			(29)						
100190083	PALMYRA	VA		01/21/2025		292		29			29		321	321			
100203488	HAZEL GREEN	AL		03/26/2025		2		(2)			(2)						
100200440	SUNRISE	FL		03/10/2025		15		(15)			(15)						
100200207	TOMBALL	TX		03/07/2025		21		(21)			(21)						
100190326	PHILADELPHIA	PA		01/22/2025		3		(3)			(3)						
100200607	DENISON	TX		03/11/2025		(3)		3			3						
100198990	MCKINNEY	TX		02/28/2025		135		(135)			(135)						
100188981	ENTERPRISE	AL		01/09/2025		242		(52)			(52)		191	191			
100200540	WILMINGTON	DE		03/11/2025		9		(9)			(9)						
100202959	GRANBURY	TX		03/24/2025		5		(5)			(5)						
100189373	ROYSTON	GA		01/14/2025		41		(41)			(41)						
100202945	ARNOLD	CA		03/24/2025		3		(3)			(3)						
100198345	ATLANTA	GA		02/28/2025		109		(109)			(109)						
100188684	VIROQUA	WI		01/09/2025		244		(51)			(51)		193	193			
100192916	BUTLER	NJ		02/10/2025		31		(31)			(31)						
100193409	BISHOPVILLE	SC		02/10/2025		377		(14)			(14)		364	364			
100157171	VENTNOR CITY	NJ		02/20/2025		177		(49)			(49)		128	128			
100157296	MYRTLE BEACH	SC		02/20/2025		218		(22)			(22)		196	196			
100188573	CHICAGO	IL		02/10/2025		(4)		4			4						
100202376	RAVENEL	SC		03/19/2025		10		(10)			(10)						
100194306	HILLIARD	OH		02/14/2025		38		(38)			(38)						
100202614	TACOMA	WA		03/21/2025		2		(2)			(2)						
100203107	KISSIMMEE	FL		03/27/2025		2		(2)			(2)						
100194375	GEORGETOWN	TX		02/14/2025		29		(29)			(29)						
100195396	NORTH LAS VEGAS	NV		02/24/2025		(75)		75			75						
100195152	CROWN POINT	IN		02/24/2025		18		(18)			(18)						
100203505	PLAINFIELD	IL		03/26/2025		3		(3)			(3)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177031	CAROLINA BEACH	NC		01/16/2025		448		(57)			(57)		391	391			
100203398	PITTSBURGH	PA		03/27/2025		3		(3)			(3)						
100199042	ANGIER	NC		02/28/2025		96		(96)			(96)						
100199345	LARAMIE	WY		03/05/2025		19		(19)			(19)						
100201516	ALBUQUERQUE	NM		03/13/2025		17		(17)			(17)						
100189310	MUNDELEIN	IL		01/13/2025		259		(34)			(34)		225	225			
100188493	LAND O LAKES	FL		01/08/2025		496		(37)			(37)		459	459			
100194024	LEHIGH ACRES	FL		02/11/2025		10		(10)			(10)						
100195150	CLEARWATER	FL		02/24/2025		230		(25)			(25)		205	205			
100192863	GREENWOOD	IN		02/10/2025		33		(33)			(33)						
100202663	HAGERSTOWN	MD		03/24/2025		2		(2)			(2)						
100177482	ANGOLA	NY		01/16/2025		483		(65)			(65)		418	418			
100191711	PLYMOUTH	CT		02/20/2025		27		(27)			(27)						
100190891	PARRISH	FL		01/28/2025		22		(22)			(22)						
100203499	FULLERTON	CA		03/26/2025		3		(3)			(3)						
100203331	MECHANICSVILLE	VA		03/27/2025		2		(2)			(2)						
100177392	SHERWOOD	OR		01/16/2025		(412)		675			675		264	264			
100190978	BELMONT	NC		01/28/2025		258		(20)			(20)		238	238			
100193234	BETHLEHEM	PA		02/10/2025		5		(5)			(5)						
100189103	MERRIMACK	NH		01/13/2025		41		(41)			(41)						
100199356	JACKSONVILLE	FL		03/05/2025		20		(20)			(20)						
100192657	MCCORDSVILLE	IN		02/10/2025		232		(36)			(36)		196	196			
100201338	FAYETTEVILLE	AR		03/12/2025		(4)		4			4						
100188487	PALM COAST	FL		01/08/2025		497		(29)			(29)		469	469			
100190026	PROVO	UT		01/21/2025		227		102			102		328	328			
100189780	WEST PALM BEACH	FL		01/21/2025		236		(9)			(9)		227	227			
100191336	SCHAUMBURG	IL		01/30/2025		7,987		(423)			(423)		7,564	7,564			
100189148	SAYREVILLE	NJ		01/13/2025		243		(35)			(35)		208	208			
100198961	CARNEGIE	PA		02/28/2025		131		(131)			(131)						
100198446	KISSIMMEE	FL		02/28/2025		99		(99)			(99)						
100200601	CARLISLE	PA		03/11/2025													
100191309	NORTH MIAMI	FL		01/30/2025		233		8			8		241	241			
100186176	PALMDALE	CA		02/10/2025		5		(5)			(5)						
100203273	WINCHESTER	VA		03/27/2025		2		(2)			(2)						
100189736	LOTTSBURG	VA		01/21/2025		248		(25)			(25)		224	224			
100189413	SUMMERVILLE	SC		01/14/2025		255		(67)			(67)		188	188			
100195380	STETSON	ME		02/24/2025		16		(16)			(16)						
100194517	CLERMONT	FL		02/14/2025		36		(36)			(36)						
100199314	DECATUR	GA		03/05/2025		20		(20)			(20)						
100193570	BRADENTON	FL		02/10/2025		490		38			38		528	528			
100190282	OAK LAWN	IL		01/22/2025		11		(11)			(11)						
100177348	LEESBURG	FL		01/16/2025		414		(50)			(50)		364	364			
100193103	ANGIER	NC		02/10/2025		(99)		99			99						
100202912	SELBYVILLE	DE		03/24/2025		1		(1)			(1)						
100202833	VIRGINIA BEACH	VA		03/24/2025		3		(3)			(3)						
100194040	LEHIGH ACRES	FL		03/20/2025		5		(5)			(5)						
100193692	NASHVILLE	TN		02/10/2025		44		(44)			(44)						
100203208	GRAHAM	NC		03/27/2025		3		(3)			(3)						
100202559	LIBERTY LAKE	WA		03/21/2025		(23)		23			23						
100188675	VALLEJO	CA		02/10/2025		242		11			11		253	253			
100190674	BRONSTON	KY		01/28/2025		760		(18)			(18)		742	742			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190066	PAGE	AZ		01/21/2025		466		(43)			(43)		423	423			
100194643	HENDERSON	NV		02/21/2025		246		(16)			(16)		231	231			
100195160	TUCKER	GA		02/24/2025		(1)		1			1						
100192866	HOWE	IN		02/10/2025		30		(30)			(30)						
100186976	CHARLOTTE	NC		01/07/2025		265		(15)			(15)		250	250			
100188597	WOODRIDGE	IL		02/10/2025		37		(37)			(37)						
100195159	NAPERVILLE	IL		02/24/2025		3		(3)			(3)						
100189149	FORT WORTH	TX		01/13/2025		239		(42)			(42)		196	196			
100192647	WEST WARWICK	RI		02/10/2025		25		(23)			(23)		2	2			
100195489	FUQUAY VARINA	NC		02/24/2025		(38)		38			38						
100188523	LAND O LAKES	FL		01/08/2025		398		(53)			(53)		345	345			
100199389	BRENTWOOD	TN		03/05/2025		10		(10)			(10)						
100193098	WAKE FOREST	NC		02/10/2025		(99)		99			99						
100186884	CHARLOTTE	NC		01/07/2025		267		(16)			(16)		251	251			
100193499	PALM BAY	FL		02/10/2025		383		(13)			(13)		371	371			
100157314	LEHIGH ACRES	FL		02/20/2025		225		(19)			(19)		206	206			
100190057	SAINT GEORGE	UT		01/21/2025		227		(6)			(6)		220	220			
100192862	NAMPA	ID		02/10/2025		(118)		118			118						
100189904	NORTH CHESTERFIELD	VA		01/21/2025		503		39			39		543	543			
100190934	DAWSONVILLE	GA		01/28/2025		520		237			237		758	758			
100192498	BUCKEYE	AZ		02/07/2025		38		(38)			(38)						
100189941	APEX	NC		01/21/2025		212		164			164		376	376			
100201453	PALMER	MA		03/12/2025		11		(11)			(11)						
100202954	DELAVAN	WI		03/24/2025		3		(3)			(3)						
100201182	HOUSTON	TX		03/12/2025		7		(7)			(7)						
100203095	REDMOND	OR		03/27/2025		3		(3)			(3)						
100185281	ROWLETT	TX		01/24/2025		451		(68)			(68)		383	383			
100200384	CONWAY	SC		03/10/2025		11		(11)			(11)						
100192604	MCKINNEY	TX		02/10/2025		22		(22)			(22)						
100185253	PITTSBURGH	PA		01/24/2025		230		(4)			(4)		226	226			
100177659	TAMPA	FL		01/16/2025		53,158		(2,605)			(2,605)		50,553	50,553			
100200337	GEORGETOWN	CO		03/10/2025		(5)		5			5						
100202567	WENDELL	NC		03/21/2025		(17)		17			17						
100194445	FREDERICKSBURG	VA		02/14/2025		30		(30)			(30)						
100177306	TAMPA	FL		01/16/2025		435		(56)			(56)		380	380			
100200335	PANAMA CITY BEACH	FL		03/10/2025		3		(3)			(3)						
100194285	DEKALB	IL		02/14/2025		35		(35)			(35)						
100195504	WHITE HOUSE	TN		02/24/2025		(38)		38			38						
100204217	CHARLOTTE	NC		03/31/2025		(71)		71			71						
100189832	ROCKPORT	TX		01/21/2025		246		(15)			(15)		231	231			
100199282	SUWANEE	GA		03/05/2025		13		(13)			(13)						
100188747	KATY	TX		01/09/2025		260		(62)			(62)		199	199			
100198326	SAINT AUGUSTINE	FL		02/28/2025		53		(53)			(53)						
100190317	CAPE CORAL	FL		01/22/2025		13		(13)			(13)						
100193351	SAN DIEGO	CA		02/10/2025		470		(8)			(8)		462	462			
100202675	CLIFTON	NJ		03/24/2025		3		(3)			(3)						
100188494	DELTA	UT		01/08/2025		262		(46)			(46)		216	216			
100189142	WESTFIELD	IN		01/13/2025		244		(25)			(25)		219	219			
100203519	ZEPHYRHILLS	FL		03/26/2025		(8)		8			8						
100193110	JOHNSTOWN	CO		02/10/2025		(42)		95			95		53	53			
100202398	ESPANOLA	NM		03/19/2025		(54)		54			54						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194826	LUBBOCK	TX		02/21/2025		6		(6)			(6)						
100157060	LARGO	FL		02/20/2025		236		(12)			(12)		224	224			
100188859	LEWISVILLE	TX		01/09/2025		278		(82)			(82)		195	195			
100188528	RALEIGH	NC		01/08/2025		248		(42)			(42)		206	206			
100197192	SAN BRUNO	CA		02/25/2025		14		(14)			(14)						
100192727	REDMOND	OR		02/10/2025		26		(26)			(26)						
100200405	EDGEWATER	FL		03/10/2025		15		(15)			(15)						
100189966	MURPHY	NC		01/21/2025		240		(12)			(12)		228	228			
100189312	CROSSVILLE	TN		01/13/2025		258		(35)			(35)		223	223			
100199052	ANGIER	NC		02/28/2025		346		(95)			(95)		251	251			
100201434	WASCO	CA		03/12/2025		9		(9)			(9)						
100177551	PEORIA	AZ		01/16/2025		489		(76)			(76)		412	412			
100189725	WEATHERFORD	TX		01/21/2025		469		(6)			(6)		463	463			
100202463	LEHIGH ACRES	FL		03/20/2025		4		(4)			(4)						
100191412	TILBURG	NLD		01/29/2025													
100193209	BASKING RIDGE	NJ		02/10/2025		429		(28)			(28)		401	401			
100195412	TRACY	CA		02/24/2025		267		98			98		365	365			
100188942	THERMAL	CA		01/09/2025		199		25			25		224	224			
100193184	OAKLAND	CA		03/20/2025		2		(2)			(2)						
100195580	MAUMELLE	AR		02/24/2025		25		(25)			(25)						
100199104	LAKELAND	FL		03/03/2025		25		(25)			(25)						
100192478	RIVERSIDE	CA		02/07/2025		20		(20)			(20)						
100191270	LANCASTER	CA		01/29/2025		2,760		(182)			(182)		2,578	2,578			
100194442	WYLIE	TX		02/14/2025		23		(23)			(23)						
100193054	DAYTON	OH		02/10/2025		40		(17)			(17)		23	23			
100201938	SAN TAN VALLEY	AZ		03/18/2025		12		(12)			(12)						
100181475	CENTRAL POINT	OR		01/09/2025		263		(73)			(73)		190	190			
100197535	VALLEJO	CA		02/26/2025		(52)		52			52						
100200483	VISALIA	CA		03/10/2025		19		(19)			(19)						
100192227	NAPLES	NY		01/31/2025		1,007		(5)			(5)		1,002	1,002			
100203520	CHOWCHILLA	CA		03/26/2025		2		(2)			(2)						
100177075	HENRICO	VA		01/16/2025		804		(531)			(531)		274	274			
100203440	CUMMING	GA		03/27/2025		2		(2)			(2)						
100190992	OAKWOOD	GA		01/28/2025		248		(59)			(59)		189	189			
100190996	COTTLEVILLE	MO		01/21/2025		248		(12)			(12)		237	237			
100177287	HILTON HEAD ISLAND	SC		01/16/2025		577		(45)			(45)		532	532			
100177052	NIANTIC	CT		01/16/2025		613		(49)			(49)		565	565			
100191124	SAN ANTONIO	TX		01/29/2025		(3)		12			12		10	10			
100194426	HARRISBURG	PA		02/14/2025		33		(33)			(33)						
100177132	SNELLVILLE	GA		01/16/2025		469		(72)			(72)		397	397			
100200320	NEWAYGO	MI		03/10/2025		15		(15)			(15)						
100157283	MEMPHIS	TN		02/20/2025		208		(42)			(42)		167	167			
100195148	ANNA	TX		02/24/2025		12		(12)			(12)						
100202412	LAWRENCEVILLE	GA		03/19/2025		4		(4)			(4)						
100186873	DALLAS	TX		01/07/2025		349		(155)			(155)		194	194			
100193231	TEMPE	AZ		02/10/2025		487		(1)			(1)		485	485			
100192550	SYRACUSE	UT		02/10/2025		230		(29)			(29)		201	201			
100193004	CAMDENTON	MO		02/10/2025		15		(15)			(15)						
100157395	LANCASTER	CA		02/20/2025		213		(36)			(36)		177	177			
100157272	PORT ORANGE	FL		02/20/2025		481		9			9		490	490			
100203170	SAINT PETERSBURG	FL		03/27/2025		1		(1)			(1)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200254	AVE MARIA	FL		03/07/2025		22		(22)			(22)						
100194427	HARRISBURG	PA		02/14/2025		33		(33)			(33)						
100194458	MINNEAPOLIS	MN		02/14/2025		17		(17)			(17)						
100189746	HASTINGS	FL		01/21/2025		433		(28)			(28)		405	405			
100188576	TINLEY PARK	IL		02/10/2025		229		(47)			(47)		182	182			
100157202	TARPON SPRINGS	FL		02/20/2025		207		(35)			(35)		172	172			
100201406	PHOENIX	AZ		03/12/2025		1		(1)			(1)						
100200190	PHOENIX	AZ		03/07/2025													
100195559	SNELLVILLE	GA		02/24/2025		9		(9)			(9)						
100200127	CORAOPOLIS	PA		03/06/2025		4		(4)			(4)						
100188678	VANCOUVER	WA		02/10/2025		442		1			1		443	443			
100194810	ANGLER	NC		02/21/2025		256		35			35		291	291			
100199364	CHARLOTTE	NC		03/05/2025		14		(14)			(14)						
100177007	FORT MILL	SC		01/16/2025		423		(64)			(64)		358	358			
100194471	LAS VEGAS	NV		02/14/2025		37		(37)			(37)						
100192777	TUCSON	AZ		02/10/2025		25		(25)			(25)						
100194636	BELTON	MO		02/21/2025		257		29			29		287	287			
100189875	LORIS	SC		01/21/2025		864		(60)			(60)		804	804			
100194220	ALVARADO	TX		02/14/2025		23		(23)			(23)						
100176998	HOUSTON	TX		01/16/2025		2,068		(205)			(205)		1,863	1,863			
100188745	SANDBORN	IN		01/09/2025		576		(71)			(71)		505	505			
100199315	FRESNO	CA		03/05/2025		20		(20)			(20)						
100199353	TAMPA	FL		03/05/2025		21		(21)			(21)						
100188547	TAMPA	FL		01/09/2025		256		(83)			(83)		174	174			
100189776	LAKEWOOD	OH		01/21/2025		240		(18)			(18)		222	222			
100195145	CELINA	TX		02/24/2025		10		(10)			(10)						
100201172	TUCSON	AZ		03/12/2025		17		(17)			(17)						
100199283	STATESVILLE	NC		03/05/2025		20		(20)			(20)						
100186057	LEANDER	TX		01/31/2025		755		(27)			(27)		728	728			
100194286	MCDONOUGH	GA		02/14/2025		21		(21)			(21)						
100189569	NORCROSS	GA		01/17/2025		221		18			18		239	239			
100199572	SIGNAL MOUNTAIN	TN		03/05/2025		98		(98)			(98)						
100191783	TAMPA	FL		01/31/2025		188		11			11		198	198			
100200516	MIAMI	FL		03/11/2025		15		(15)			(15)						
100203329	GOSHEN	KY		03/27/2025		3		(3)			(3)						
100199411	LA GRANGE	KY		03/05/2025		9		(9)			(9)						
100192910	NORTH BRUNSWICK	NJ		02/10/2025		11		(11)			(11)						
100202705	MAULDIN	SC		03/24/2025		4		(4)			(4)						
100195181	BREINIGSVILLE	PA		02/24/2025		(66)		66			66						
100192937	ROUND ROCK	TX		02/10/2025		(2)		2			2						
100194182	NORCROSS	GA		02/14/2025		218		21			21		239	239			
100177526	TAMPA	FL		01/16/2025		492		(62)			(62)		429	429			
100198997	HOUSTON	TX		02/28/2025		131		(131)			(131)						
100197573	ORO VALLEY	AZ		02/26/2025		52		(52)			(52)						
100188486	MURRELLS INLET	SC		01/08/2025		267		(40)			(40)		227	227			
100203297	ANNAPOLIS	MD		03/27/2025		2		(2)			(2)						
100197007	KEAAU	HI		02/25/2025		54		(54)			(54)						
100194787	WARDEN	WA		02/21/2025		232		(8)			(8)		224	224			
100194010	HOUSTON	TX		02/11/2025		207		17			17		224	224			
100202848	NORFOLK	VA		03/24/2025		5		(5)			(5)						
100198257	JACKSONVILLE	NC		02/28/2025		323		(132)			(132)		191	191			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200604	JOLLET	IL		03/11/2025		8		(8)			(8)						
100202498	LYNCHBURG	VA		03/21/2025		4		(4)			(4)						
100199045	CHARLOTTE	NC		02/28/2025		360		(159)			(159)		201	201			
100201321	PALM COAST	FL		03/12/2025		(2)		2			2						
100188488	HUTCHINSON ISLAND	FL		01/08/2025		259		(32)			(32)		227	227			
100191228	VAN NUYS	CA		01/29/2025		255		(17)			(17)		238	238			
100199051	CLERMONT	FL		02/28/2025		109		(109)			(109)						
100194287	MANCHESTER	CT		02/14/2025		31		(31)			(31)						
100202940	CALHOUN	GA		03/24/2025		6		(6)			(6)						
100201179	GAINESVILLE	FL		03/12/2025		13		(13)			(13)						
100189326	MESA	AZ		01/13/2025		712		(11)			(11)		701	701			
100190069	LAKE PLACID	FL		01/21/2025		459		(42)			(42)		417	417			
100201072	LEBANON	TN		03/12/2025		11		(11)			(11)						
100203369	MAPLE GROVE	MN		03/27/2025		3		(3)			(3)						
100194539	ENGLEWOOD	CO		02/14/2025		33		(33)			(33)						
100188701	ALBUQUERQUE	NM		01/09/2025		195		128			128		323	323			
100200598	WEST DES MOINES	IA		03/11/2025		(1)		1			1						
100193561	CRESCENT CITY	CA		02/10/2025		460		(29)			(29)		431	431			
100194631	COLLEGE STATION	TX		02/21/2025		235		(8)			(8)		227	227			
100200464	APPLE VALLEY	CA		03/10/2025		6		(6)			(6)						
100190080	GLEN ALLEN	VA		01/21/2025		500		18			18		518	518			
100189135	HENDERSONVILLE	NC		01/13/2025		184		127			127		311	311			
100191135	SHAFTER	CA		01/29/2025		41		(41)			(41)						
100157105	ATASCADERO	CA		02/20/2025		212		(7)			(7)		206	206			
100190970	CHARLOTTE	NC		01/28/2025		227		(27)			(27)		200	200			
100201049	HAMPSHIRE	IL		03/12/2025		9		(9)			(9)						
100194292	MURPHY	TX		02/14/2025		34		(34)			(34)						
100188638	DELTONA	FL		02/10/2025		4		(4)			(4)						
100194258	CHARLOTTE	NC		02/14/2025		6		(6)			(6)						
100202747	SAINT LOUIS	MO		03/24/2025		4		(4)			(4)						
100193108	HENDERSON	NV		02/10/2025		(88)		88			88						
100189665	MARTINSBURG	WV		01/17/2025		436		(12)			(12)		424	424			
100201240	TALLAHASSEE	FL		03/12/2025		(34)		34			34						
100201155	MIDDLETOWN	DE		03/12/2025		15		(15)			(15)						
100202360	BROWNS MILLS	NJ		03/19/2025		8		(8)			(8)						
100202988	PUNTA GORDA	FL		03/24/2025		2		(2)			(2)						
100193390	FUQUAY VARINA	NC		02/10/2025		458		1			1		459	459			
100191778	MIAMI	FL		01/31/2025		192		12			12		204	204			
100192734	TRAVERSE CITY	MI		02/10/2025		(2,360)		(33)			(33)	2,596	203	203			
100203434	FORT WORTH	TX		03/27/2025		(6)		6			6						
100202500	PORT SAINT LUCIE	FL		03/21/2025		3		(3)			(3)						
100192158	BLUFFTON	SC		01/31/2025		582		11			11		594	594			
100188767	SAN ANTONIO	FL		01/09/2025		530		185			185		715	715			
100201097	OVIEDO	FL		03/12/2025		12		(12)			(12)						
100191581	LUBBOCK	TX		01/31/2025		154		60			60		214	214			
100188319	VISALIA	CA		01/08/2025		260		(19)			(19)		241	241			
100194523	BAKERSFIELD	CA		02/14/2025		24		(24)			(24)						
100190041	THE VILLAGES	FL		01/21/2025		240		(49)			(49)		191	191			
100203193	LAS VEGAS	NV		03/27/2025		(6)		6			6						
100186114	FRESNO	CA		01/31/2025		176		7			7		184	184			
100192968	WEST POINT	VA		02/10/2025		238		(10)			(10)		228	228			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194056	FRESNO	CA		03/20/2025		1		(1)			(1)						
100192996	SHALLOWATER	TX		02/10/2025		226		(9)			(9)		217	217			
100200643	ZUNI	VA		03/11/2025		3		(3)			(3)						
100199105	SACRAMENTO	CA		03/03/2025		23		(23)			(23)						
100191758	LAS VEGAS	NV		02/20/2025		28		(28)			(28)						
100157423	TALLAHASSEE	FL		02/20/2025		238		9			9		247	247			
100202755	LITTLE RIVER	SC		03/24/2025		5		(5)			(5)						
100195146	FRANKLIN	GA		02/24/2025		13		(13)			(13)						
100201913	LAS VEGAS	NV		03/18/2025		(147)		147			147						
100203248	FORT WORTH	TX		03/27/2025		(6)		6			6						
100198451	KIRTLAND	OH		02/28/2025		107		(107)			(107)						
100192643	ELK GROVE VILLAGE	IL		02/10/2025		6		(6)			(6)						
100202580	SANFORD	NC		03/21/2025		9		(9)			(9)						
100200282	AVE MARIA	FL		03/07/2025		3		(3)			(3)						
100192457	WEST HILLS	CA		02/07/2025		29		(29)			(29)						
100188522	OMAHA	NE		01/08/2025		237		(45)			(45)		192	192			
100189563	LUBBOCK	TX		01/16/2025		213		12			12		225	225			
100190115	LANESBOROUGH	MA		01/21/2025		235		(32)			(32)		203	203			
100202557	ANGIER	NC		03/21/2025		(28)		28			28						
100189636	BALTIMORE	MD		01/17/2025		200		(49)			(49)		151	151			
100200642	COLORADO SPRINGS	CO		03/11/2025		13		(13)			(13)						
100194284	GOLDEN VALLEY	MN		02/14/2025		23		(23)			(23)						
100203210	OLATHE	KS		03/27/2025		3		(3)			(3)						
100190911	DILLON	CO		01/28/2025		626		(16)			(16)		610	610			
100202792	NEWARK	DE		03/24/2025		4		(4)			(4)						
100157240	LABELLE	FL		02/20/2025		223		(15)			(15)		208	208			
100188864	CLINTON	CT		01/09/2025		194		(52)			(52)		142	142			
100198386	TEMPLE	TX		02/28/2025		122		(122)			(122)						
100201410	MCDONOUGH	GA		03/12/2025		10		(10)			(10)						
100204040	GASTONIA	NC		03/28/2025		3		(3)			(3)						
100188717	WARSAW	IN		01/09/2025		478		(51)			(51)		427	427			
100190135	MUSKEGON	MI		01/21/2025		236		(35)			(35)		201	201			
100190948	CEDAR CREEK	TX		01/28/2025		306		11			11		317	317			
100194475	LANCASTER	PA		02/14/2025		17		(17)			(17)						
100199320	ROUND ROCK	TX		03/05/2025		11		(11)			(11)						
100190933	BENSALEM	PA		01/28/2025		215		(21)			(21)		195	195			
100202480	JONESVILLE	VA		03/21/2025													
100190828	RED WING	MN		01/27/2025		234		(9)			(9)		225	225			
100192235	CHELSEA	MA		01/31/2025		649		2			2		651	651			
100201153	AURORA	IL		03/12/2025		15		(15)			(15)						
100190736	LEHIGH ACRES	FL		01/27/2025		428		(45)			(45)		384	384			
100199251	CASPER	WY		03/05/2025		17		(17)			(17)						
100190719	HOUSTON	TX		01/27/2025		336		(52)			(52)		283	283			
100192171	CENTEREACH	NY		01/31/2025		579		11			11		590	590			
100192489	COLUMBUS	OH		02/07/2025		21		(21)			(21)						
100203417	ANNA	TX		03/27/2025		2		(2)			(2)						
100202555	ANGIER	NC		03/21/2025		(28)		28			28						
100196759	HIGHLAND	CA		02/25/2025		14		(14)			(14)						
100185248	LONG BEACH	WA		01/24/2025		242		(49)			(49)		193	193			
100193134	WASHINGTON	UT		02/10/2025		225		85			85		310	310			
100177210	KENNETT SQUARE	PA		01/16/2025		502		(24)			(24)		478	478			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186955	ANNA	TX		01/07/2025		529		(137)			(137)		392	392			
100200328	WINTER HAVEN	FL		03/10/2025		(6)		6			6						
100192535	WAKE FOREST	NC		02/10/2025		219		(27)			(27)		192	192			
100203642	UNITED KINGDOM	GBR		03/27/2025													
100194657	MANCHESTER	TN		02/21/2025		232		16			16		248	248			
100200998	WASHINGTON	UT		03/12/2025		(3)		3			3						
100201440	MODESTO	CA		03/12/2025		(16,614)		(9)			(9)	16,725	101		(101)		(101)
100177525	HAMPTON	GA		01/16/2025		435		(73)			(73)		362	362			
100203478	PHOENIX	AZ		03/26/2025		1		(1)			(1)						
100194434	CENTRAL CITY	CO		02/14/2025		21		(21)			(21)						
100202728	BAKERSFIELD	CA		03/24/2025		4		(4)			(4)						
100201019	HOCKESSIN	DE		03/12/2025		2		(2)			(2)						
100192893	CHARLOTTE	NC		02/10/2025		2,092		(92)			(92)		2,000	2,000			
100197313	ADDISLEIGH PARK	NY		02/25/2025		64		(64)			(64)						
100196698	HILLSBOROUGH	NJ		02/25/2025		39		(39)			(39)						
100192741	LITTLE ELM	TX		02/10/2025		38		(38)			(38)						
100194699	LUBBOCK	TX		02/21/2025		(10)		10			10						
100200652	BONITA SPRINGS	FL		03/11/2025		11		(11)			(11)						
100201229	VANCOUVER	WA		03/12/2025		(35)		35			35						
100198490	NOTTINGHAM	MD		02/28/2025		125		(125)			(125)						
100203242	LAS VEGAS	NV		03/27/2025		2		(2)			(2)						
100186936	MCKINNEY	TX		01/07/2025		336		37			37		373	373			
100192594	PHOENIX	AZ		02/10/2025		23		(23)			(23)						
100195143	KANSAS CITY	MO		02/24/2025		10		(10)			(10)						
100195579	BAKERSFIELD	CA		02/24/2025		187		(15)			(15)		173	173			
100157051	VALRICO	FL		02/20/2025		292		(57)			(57)		235	235			
100203469	LAKE WALES	FL		03/26/2025		4		(4)			(4)						
100190021	ELLENSBURG	WA		01/21/2025		185		121			121		306	306			
100199026	ANGIER	NC		02/28/2025		74		(74)			(74)						
100200529	CHICAGO	IL		03/11/2025		15		(15)			(15)						
100188692	ATLANTA	GA		01/09/2025		235		(21)			(21)		214	214			
100202711	FORT MYERS	FL		03/24/2025		3		(3)			(3)						
100193459	TUCSON	AZ		02/10/2025		403		11			11		414	414			
100190996	SEMINOLE	FL		01/28/2025		222		1			1		223	223			
100200525	LEWES	DE		03/11/2025		16		(16)			(16)						
100203349	CYPRESS	TX		03/27/2025													
100192558	ODESSA	TX		02/10/2025		32		(32)			(32)						
100201091	QUAKERTOWN	PA		03/12/2025		10		(10)			(10)						
100195386	WHITE CLOUD	MI		02/24/2025		8		(8)			(8)						
100197724	FRANEKER	NLD		02/26/2025													
100189212	CHATTANOOGA	TN		01/13/2025		237		(40)			(40)		197	197			
100157483	AUSTIN	TX		02/20/2025		210		(32)			(32)		178	178			
100188315	WILMINGTON	NC		01/08/2025		258		(22)			(22)		236	236			
100198532	CLINTON	MD		02/28/2025		52		(52)			(52)						
100190957	STUART	FL		01/28/2025		1,393		(6)			(6)		1,387	1,387			
100203427	CLAYTON	NC		03/27/2025		2		(2)			(2)						
100195454	VAIL	AZ		02/24/2025		(59)		59			59						
100188847	HELOTES	TX		01/09/2025		37		(37)			(37)						
100188602	MESA	AZ		02/10/2025		8		(8)			(8)						
100198300	DOUGLASVILLE	GA		02/28/2025		316		(124)			(124)		191	191			
100186892	CASA GRANDE	AZ		01/07/2025		428		43			43		470	470			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193163	CLINTON TOWNSHIP	MI		03/20/2025		2		(2)			(2)						
100186972	MCKINNEY	TX		01/07/2025		562		(194)			(194)		368	368			
100177420	LARGO	FL		01/16/2025		364		(64)			(64)		300	300			
100193298	LOUISVILLE	KY		02/10/2025		422		(32)			(32)		390	390			
100188286	FORNEY	TX		01/08/2025		250		2			2		253	253			
100194455	EAST LANSING	MI		02/14/2025		30		(30)			(30)						
100203456	APEX	NC		03/27/2025		3		(3)			(3)						
100190150	MELBOURNE	FL		01/21/2025		432		(56)			(56)		376	376			
100202522	DELMAR	NY		03/21/2025		5		(5)			(5)						
100202701	RICHMOND	VA		03/24/2025		4		(4)			(4)						
100188271	LAS VEGAS	NV		01/08/2025		462		122			122		584	584			
100190058	HAMPTON	GA		01/21/2025		204		72			72		276	276			
100194357	FOREST PARK	IL		02/14/2025		24		(24)			(24)						
100195140	LEANDER	TX		02/24/2025		21		(21)			(21)						
100177169	NORTH LAUDERDALE	FL		01/16/2025		157		(31)			(31)		126	126			
100190945	SHERMAN	TX		01/28/2025		276		(91)			(91)		184	184			
100193041	LA GRANGE	KY		02/10/2025		26		(26)			(26)						
100190100	CRESTLINE	CA		01/21/2025		230		(41)			(41)		188	188			
100188310	MEADOWS PLACE	TX		01/08/2025		254		(16)			(16)		238	238			
100188497	WAUWATOSA	WI		01/08/2025		252		(39)			(39)		213	213			
100202793	MCALLEN	TX		03/24/2025		4		(4)			(4)						
100201024	DETROIT	MI		03/12/2025		3		(3)			(3)						
100192684	SOUTH PADRE ISLAND	TX		02/10/2025		52,028		(2,028)			(2,028)		50,000	50,000			
100177044	WORCESTER	MA		01/16/2025		471		(50)			(50)		421	421			
100189137	HOFFMAN EST	IL		01/13/2025		221		(45)			(45)		176	176			
100189862	COLORADO SPRINGS	CO		01/21/2025		1,563		255			255		1,818	1,818			
100203265	LAND O LAKES	FL		03/27/2025		3		(3)			(3)						
100186949	CONROE	TX		01/07/2025		473		(165)			(165)		308	308			
100203460	HENDERSON	NV		03/27/2025		2		(2)			(2)						
100192913	NORTH LAS VEGAS	NV		02/10/2025		22		(22)			(22)						
100190093	LONSDALE	MN		01/21/2025		235		(36)			(36)		199	199			
100191115	NORTH CHARLESTON	SC		01/29/2025		211		(48)			(48)		163	163			
100202789	CHARLES TOWN	WV		03/24/2025		4		(4)			(4)						
100200261	PLEASANTON	CA		03/07/2025		16		(16)			(16)						
100203196	LOWELL	AR		03/27/2025		2		(2)			(2)						
100203315	EAGLE ROCK	NC		03/27/2025		3		(3)			(3)						
100200658	CANYON LAKE	TX		03/11/2025		9		(9)			(9)						
100201809	MANALAPAN	NJ		03/18/2025		5		(5)			(5)						
100204085	PORTERVILLE	CA		03/28/2025		3		(3)			(3)						
100201879	HAINES CITY	FL		03/18/2025		11		(11)			(11)						
100189870	CHICAGO	IL		01/21/2025		218		(38)			(38)		180	180			
100202600	FULSHEAR	TX		03/21/2025		7		(7)			(7)						
100193591	NAPLES	FL		02/10/2025		236		(19)			(19)		218	218			
100202932	NORTH RICHLAND HILLS	TX		03/24/2025		5		(5)			(5)						
100195377	STAR	ID		02/24/2025		(76)		76			76						
100177029	LAKEWOOD RANCH	FL		01/16/2025		6		439			439		444	444			
100188499	GALVESTON	TX		01/08/2025		767		(24)			(24)		743	743			
100190872	DAHLONEGA	GA		01/27/2025		444		(64)			(64)		379	379			
100190104	SIMPSONVILLE	SC		01/21/2025		207		(35)			(35)		171	171			
100201291	BEDFORD	NH		03/12/2025		16		(16)			(16)						
100195136	REDDING	CA		02/24/2025		19		(19)			(19)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194482	SPOKANE	WA		02/14/2025		35		(35)			(35)						
100193206	LANHAM	MD		02/10/2025		8		(8)			(8)						
100181458	TAMPA	FL		01/09/2025		368		(75)			(75)		293	293			
100188525	SPRING	TX		01/08/2025		245		(36)			(36)		209	209			
100190257	CHICAGO	IL		01/22/2025		7		(7)			(7)						
100186943	HOUSTON	TX		01/07/2025		638		(53)			(53)		585	585			
100193664	ACWORTH	GA		02/10/2025		10		(10)			(10)						
100200322	NORTH MYRTLE BEACH	SC		03/10/2025		14		(14)			(14)						
100188585	MESA	AZ		02/10/2025		39		(39)			(39)						
100202570	BARGERSVILLE	IN		03/21/2025		(13)		13			13						
100192432	HAINES CITY	FL		02/07/2025		19		(19)			(19)						
100189696	JACKSONVILLE	FL		02/20/2025		10		(10)			(10)						
100177568	CINCINNATI	OH		01/16/2025		706		(17)			(17)		689	689			
100197551	PUYALLUP	WA		02/26/2025		41		(41)			(41)						
100187741	NEWHALL	CA		01/07/2025		1,471		(203)			(203)		1,268	1,268			
100190125	TUCKERTON	NJ		01/21/2025		228		(35)			(35)		193	193			
100193104	KNIGHTDALE	NC		02/10/2025		(93)		93			93						
100200185	PHOENIX	AZ		03/07/2025		20		(20)			(20)						
100201706	PHILADELPHIA	PA		03/18/2025		(6)		6			6						
100177188	ATLANTA	GA		01/16/2025		427		(62)			(62)		365	365			
100177138	PARRISH	FL		01/16/2025		469		(44)			(44)		425	425			
100190790	STANARDSVILLE	VA		01/27/2025		431		10			10		441	441			
100202682	DURHAM	NC		03/24/2025		3		(3)			(3)						
100193546	RANSOMVILLE	NY		02/10/2025		786		(16)			(16)		770	770			
100189614	ARLINGTON	TX		01/17/2025		229		16			16		244	244			
100195126	RANSON	WV		02/24/2025		25		(25)			(25)						
100195633	HAMPTON	GA		02/24/2025		26		(26)			(26)						
100201142	SAINT CLOUD	FL		03/12/2025		10		(10)			(10)						
100201798	SUNRISE	FL		03/18/2025		12		(12)			(12)						
100190176	MERCED	CA		01/21/2025		239		(23)			(23)		216	216			
100198486	BALTIMORE	MD		02/28/2025		119		(119)			(119)						
100200289	HOLLIS	NH		03/07/2025		14		(14)			(14)						
100188799	LAS VEGAS	NV		01/09/2025		526		99			99		626	626			
100194462	KATY	TX		02/14/2025		22		(22)			(22)						
100202862	WAKE FOREST	NC		03/24/2025		5		(5)			(5)						
100177361	HICKMAN	NE		01/16/2025		353		(44)			(44)		309	309			
100203573	MISSOURI CITY	TX		03/26/2025		1		(1)			(1)						
100198489	LAUREL	MD		02/28/2025		113		(113)			(113)						
100188485	LEHI	UT		01/08/2025		236		(12)			(12)		224	224			
100188668	JASPER	GA		02/10/2025		18		(18)			(18)						
100195130	CASA GRANDE	AZ		02/24/2025		22		(22)			(22)						
100201150	CAPE CORAL	FL		03/12/2025		11		(11)			(11)						
100177495	HIALEAH	FL		01/16/2025		14,846		(826)			(826)		14,020	14,020			
100202882	HOPE MILLS	NC		03/24/2025		4		(4)			(4)						
100189791	HOLCOMBE	WI		01/21/2025		236		30			30		266	266			
100189111	LEHI	UT		01/13/2025		234		(10)			(10)		224	224			
100190699	HOUSTON	TX		01/28/2025		5,173		(142)			(142)		5,031	5,031			
100193438	CATHEDRAL CITY	CA		02/10/2025		411		(37)			(37)		375	375			
100194097	HIALEAH	FL		02/14/2025		19		(19)			(19)						
100198371	RALEIGH	NC		02/28/2025		118		(118)			(118)						
100193119	BREINIGSVILLE	PA		02/10/2025		(85)		85			85						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177434	LAWRENCEVILLE	GA		01/16/2025		340		(60)			(60)		280	280			
100192990	LAKE LURE	NC		02/10/2025		17		(17)			(17)						
100203197	PALM DESERT	CA		03/27/2025		2		(2)			(2)						
100202018	PITTSBURGH	PA		03/18/2025		3		(3)			(3)						
100188771	HENDERSON	NV		01/09/2025		523		173			173		696	696			
100202551	PLUMAS LAKE	CA		03/21/2025		(19)		19			19						
100199252	GAITHERSBURG	MD		03/05/2025		20		(20)			(20)						
100191439	HEEMSTEDE	NLD		01/29/2025													
100193724	GOODLETTSVILLE	TN		02/10/2025		16		(16)			(16)						
100199390	LAKEVILLE	MA		03/05/2025		19		(19)			(19)						
100191622	NORTH MYRTLE BEACH	SC		01/31/2025		(35)		35			35						
100190000	NORTH LAS VEGAS	NV		01/21/2025		368		134			134		502	502			
100195414	HAMPTON	VA		02/24/2025		9		(9)			(9)						
100195142	PRINCETON	TX		02/24/2025		12		(12)			(12)						
100198359	REDDING	CA		02/28/2025		108		(108)			(108)						
100191011	BUCKEYE	AZ		01/29/2025		38		(38)			(38)						
100193278	VENICE	FL		02/10/2025		388		(5)			(5)		383	383			
100194068	SPOKANE	WA		03/20/2025		5		(5)			(5)						
100157178	BLOSSBURG	PA		02/20/2025		217		(16)			(16)		201	201			
100194379	GULF SHORES	AL		02/14/2025		30		(30)			(30)						
100193053	MURFREESBORO	TN		02/10/2025		20		(20)			(20)						
100201158	CINCINNATI	OH		03/12/2025		8		(8)			(8)						
100198252	CLAYTON	NC		02/28/2025		116		(116)			(116)						
100188663	LAUDERHILL	FL		02/10/2025		(9)		9			9						
100203124	PORTLAND	TN		03/27/2025		3		(3)			(3)						
100189858	NORTH LAS VEGAS	NV		01/21/2025		172		132			132		304	304			
100191786	MONT CLARE	PA		01/31/2025		140		32			32		172	172			
100203967	OMAHA	NE		03/28/2025													
100189886	WINTER PARK	CO		01/21/2025		466		(21)			(21)		445	445			
100194248	MURFREESBORO	TN		02/14/2025		36		(36)			(36)						
100190898	HOUSTON	TX		01/28/2025		215		(26)			(26)		189	189			
100195680	FARGO	ND		02/24/2025		215		(31)			(31)		184	184			
100195505	LEBANON	TN		02/24/2025		(39)		39			39						
100200622	WATAUGA	TX		03/11/2025		(20)		20			20						
100192891	FITCHBURG	MA		02/10/2025		(21)		21			21						
100194290	OMAHA	NE		02/14/2025		29		(29)			(29)						
100193085	EAGLE	ID		02/10/2025		(135)		135			135						
100195147	PALM COAST	FL		02/24/2025		3		(3)			(3)						
100186885	CONCORD	NC		01/07/2025		280		(93)			(93)		188	188			
100197441	CUMMING	GA		02/25/2025		454		(48)			(48)		406	406			
100193601	LAS VEGAS	NV		02/10/2025		213		6			6		218	218			
100177556	ELLINGTON	CT		01/16/2025		492		(1)			(1)		491	491			
100202864	DELTA	UT		03/24/2025		2		(2)			(2)						
100204120	NORWOOD	OH		03/28/2025													
100203109	SNEADS FERRY	NC		03/27/2025		2		(2)			(2)						
100202505	ENNIS	TX		03/21/2025		3		(3)			(3)						
100201903	NORTH RIDGEVILLE	OH		03/18/2025													
100202751	ROGERS	MN		03/24/2025		4		(4)			(4)						
100190187	SACRAMENTO	CA		01/21/2025		2,809		(109)			(109)		2,700	2,700			
100197518	JOHNSTOWN	CO		02/26/2025		(58)		58			58						
100188491	SPRINGFIELD	OR		01/08/2025		2,096		(35)			(35)		2,062	2,062			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192560	LAS VEGAS	NV		02/10/2025		(78)		78			78						
100202911	CHARLOTTE	NC		03/24/2025		5		(5)			(5)						
100200691	PFLUGERVILLE	TX		03/11/2025		7		(7)			(7)						
100203502	MOUNT PLEASANT	SC		03/26/2025		3		(3)			(3)						
100188531	LITTLE SUAMICO	WI		01/08/2025		414		(18)			(18)		396	396			
100195154	WINCHESTER	VA		02/24/2025		240		17			17		258	258			
100193419	TAMPA	FL		02/10/2025		431		(11)			(11)		420	420			
100197558	POST FALLS	ID		02/26/2025		(1)		1			1						
100188625	LOS ANGELES	CA		02/10/2025		7		(7)			(7)						
100193584	SAINT AUGUSTINE	FL		02/10/2025		220		(47)			(47)		173	173			
100202762	LOGAN	UT		03/24/2025		5		(5)			(5)						
100191273	GARLAND	TX		01/29/2025		228		(50)			(50)		178	178			
100203409	GARNER	NC		03/27/2025		3		(3)			(3)						
100157232	DEARBORN	MI		02/20/2025		223		(12)			(12)		211	211			
100190078	CHATTANOOGA	TN		01/21/2025		233		9			9		242	242			
100198337	GRAND JUNCTION	CO		02/28/2025		117		(117)			(117)						
100198482	EASTON	MD		02/28/2025		118		(118)			(118)						
100191719	SPRINGFIELD	MA		02/20/2025		16		(16)			(16)						
100157091	WILLIAMSBURG	OH		02/20/2025		222		(20)			(20)		202	202			
100188527	OLYMPIA	WA		01/08/2025		245		(55)			(55)		190	190			
100201480	MICCO	FL		03/12/2025		(4)		4			4						
100203244	IDAHO FALLS	ID		03/27/2025		2		(2)			(2)						
100201041	KANSAS CITY	KS		03/12/2025		8		(8)			(8)						
100194562	MIAMI	FL		03/28/2025													
100200501	CLARKSVILLE	TN		03/11/2025		9		(9)			(9)						
100194545	WINDER	GA		02/14/2025		24		(24)			(24)						
100203311	READING	PA		03/27/2025		3		(3)			(3)						
100188748	CELINA	TX		01/09/2025		455		(65)			(65)		390	390			
100203355	MURPHY	TX		03/27/2025		2		(2)			(2)						
100192972	BRILLION	WI		02/10/2025		27		(27)			(27)						
100203318	CHARLOTTE	NC		03/27/2025		2		(2)			(2)						
100200245	OLATHE	KS		03/07/2025		15		(15)			(15)						
100189178	MEDFORD	OR		01/13/2025		4,372		(176)			(176)		4,196	4,196			
100202965	SEWICKLEY	PA		03/24/2025		4		(4)			(4)						
100193355	FORT WORTH	TX		02/10/2025		373		(39)			(39)		334	334			
100195138	MELISSA	TX		02/24/2025		13		(13)			(13)						
100186944	WESLEY CHAPEL	FL		01/07/2025		742		(45)			(45)		697	697			
100192524	ODESSA	TX		02/10/2025		3,031		(129)			(129)		2,902	2,902			
100200595	CLARKSON	KY		03/11/2025		6		(6)			(6)						
100202914	PUNTA GORDA	FL		03/24/2025		3		(3)			(3)						
100186917	WENDELL	NC		01/07/2025		525		(8)			(8)		517	517			
100188489	GALLOWAY	OH		01/08/2025		251		(33)			(33)		219	219			
100202829	FISHERS	IN		03/24/2025		5		(5)			(5)						
100192886	WOODBURY	MN		02/10/2025		18		(18)			(18)						
100198392	POCATELLO	ID		02/28/2025		122		(122)			(122)						
100202896	DELAND	FL		03/24/2025		3		(3)			(3)						
100200608	KATY	TX		03/11/2025		4		(4)			(4)						
100193009	OCALA	FL		02/10/2025		(115)		115			115						
100186940	HYATTSVILLE	MD		01/07/2025		211		24			24		236	236			
100204004	NEW ORLEANS	LA		03/28/2025													
100196625	LIVERMORE	CA		02/25/2025		(269)		269			269						

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100203207	HAMPTON	VA		03/27/2025		3		(3)			(3)						
100203464	FUQUAY VARINA	NC		03/27/2025		(4)		4			4						
100188321	FISHERS	IN		01/08/2025		253		(20)			(20)		233	233			
100186957	FORT MILL	SC		01/07/2025		225		(9)			(9)		216	216			
100177619	GARLAND	TX		01/16/2025		431		(71)			(71)		360	360			
100191258	LAS VEGAS	NV		01/29/2025		47		(47)			(47)						
100193360	GLADEWATER	TX		02/10/2025		423		(41)			(41)		382	382			
100202733	STALLINGS	NC		03/24/2025		5		(5)			(5)						
100194288	TUCSON	AZ		02/14/2025		13		(13)			(13)						
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025		27		(27)			(27)						
100189260	ALLENTOWN	PA		01/13/2025		236		(46)			(46)		190	190			
100189794	MANSFIELD	MA		01/21/2025		506		96			96		602	602			
100193603	LAS VEGAS	NV		02/10/2025		226		(13)			(13)		213	213			
100177278	PROVIDENCE	RI		01/16/2025		464		(34)			(34)		431	431			
100202432	BARNEGAT	NJ		03/20/2025		1		(1)			(1)						
100157168	KISSIMMEE	FL		02/20/2025		201		(1)			(1)		200	200			
100200332	BRASELTON	GA		03/10/2025		(42)		42			42						
100190662	LEONIA	NJ		01/28/2025		237		(15)			(15)		221	221			
100199019	SPRINGFIELD	MA		02/28/2025		308		(123)			(123)		185	185			
100186876	HOUSTON	TX		01/07/2025		336		(140)			(140)		197	197			
100200414	GASTONIA	NC		03/10/2025		15		(15)			(15)						
100189730	TEMPLE	TX		01/21/2025		443		(25)			(25)		418	418			
100189729	TEMPLE	TX		01/21/2025		443		(25)			(25)		418	418			
100202967	ROCKPORT	TX		03/24/2025		4		(4)			(4)						
100194289	GRANDVIEW	MO		02/14/2025		17		(17)			(17)						
100189122	FORNEY	TX		01/13/2025		430		(36)			(36)		394	394			
100186161	PASCO	WA		02/10/2025		(18)		18			18						
100200734	ANGIER	NC		03/11/2025		(5)		5			5						
100185294	KISSIMMEE	FL		01/24/2025		224		(35)			(35)		189	189			
100189859	AUSTIN	TX		01/21/2025		210		(33)			(33)		177	177			
100203514	KENAI	AK		03/26/2025													
100203511	KENAI	AK		03/26/2025													
100193136	WINCHESTER	VA		02/10/2025		(64)		64			64						
100189533	GREELEY	CO		01/16/2025		395		(66)			(66)		329	329			
100157374	RENTON	WA		02/20/2025		215		(5)			(5)		210	210			
100194338	MINERAL BLUFF	GA		02/14/2025		26		(26)			(26)						
100186184	CINCINNATI	OH		02/10/2025		(12,772)						13,038	266	205	(61)		(61)
100195141	HOLLY SPRINGS	NC		02/24/2025		(2,471)		(7)			(7)	2,478					
100193192	BELLINGHAM	WA		03/20/2025		10		(10)			(10)						
100192496	GREER	SC		02/07/2025		12		(12)			(12)						
100188273	WESLEY CHAPEL	FL		01/08/2025		235		29			29		264	264			
100188742	MESA	AZ		01/09/2025		228		72			72		300	300			
100203332	ROTONDA WEST	FL		03/27/2025		3		(3)			(3)						
100202816	WORCESTER	MA		03/24/2025		3		(3)			(3)						
100192985	ANN ARBOR	MI		02/10/2025		17		(17)			(17)						
100192568	MYRTLE BEACH	SC		02/10/2025		(77)		77			77						
100186090	INDIANAPOLIS	IN		01/31/2025		172		4			4		176	176			
100197420	GOODYEAR	AZ		02/25/2025		46		(46)			(46)						
100191379	NEWHALL	CA		01/30/2025		225		(49)			(49)		176	176			
100177114	APACHE JUNCTION	AZ		01/16/2025		2,205		10			10		2,215	2,215			
100189177	PORT WENTWRTH	GA		01/13/2025		232		(36)			(36)		196	196			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192523	TUCSON	AZ		02/10/2025		20		(20)			(20)						
100195133	CARTERSVILLE	GA		02/24/2025		224		(16)			(16)		208	208			
100190155	RIDGEFIELD	WA		01/21/2025		12,822		(262)			(262)		12,560	12,560			
100181429	PORTLAND	OR		01/09/2025		463		(81)			(81)		382	382			
100195506	GOOSE CREEK	SC		02/24/2025		(60)		60			60						
100190042	OCALA	FL		01/21/2025		162		158			158		320	320			
100198415	HENDERSON	NV		02/28/2025		113		(113)			(113)						
100193133	FORT WORTH	TX		02/10/2025		(72)		72			72						
100190311	PHILADELPHIA	PA		01/22/2025		6		(6)			(6)						
100195427	NORTH PALM BEACH	FL		02/24/2025		4		(4)			(4)						
100203614	UNITED KINGDOM	GBR		03/27/2025													
100190440	DENTON	TX		01/23/2025		380		(64)			(64)		316	316			
100201767	FISHKILL	NY		03/18/2025		12		(12)			(12)						
100203289	LEBANON	TN		03/27/2025		3		(3)			(3)						
100195121	SANFORD	NC		02/24/2025		20		(20)			(20)						
100199627	BERKELEY SPRINGS	WV		03/05/2025		8		(8)			(8)						
100189790	RIVERVIEW	FL		01/21/2025		232		(33)			(33)		199	199			
100189961	SALTILLO	TX		01/21/2025		751		(18)			(18)		733	733			
100195623	COLUMBIA	SC		02/24/2025		215		14			14		229	229			
100177153	GREENWICH	CT		01/16/2025		453		(70)			(70)		383	383			
100197581	WEST HARTFORD	CT		02/26/2025		68		(68)			(68)						
100200610	ROYERSFORD	PA		03/11/2025		5		(5)			(5)						
100191187	RICHMOND	CA		01/29/2025		389		(64)			(64)		325	325			
100193358	HOUSTON	TX		02/10/2025		4		(4)			(4)						
100177405	COPPEROPOLIS	CA		01/16/2025		432		(48)			(48)		384	384			
100198458	LEWES	DE		02/28/2025		109		(109)			(109)						
100189223	SPOKANE	WA		01/13/2025		469		(29)			(29)		441	441			
100202783	SARASOTA	FL		03/24/2025		2		(2)			(2)						
100190027	MYRTLE BEACH	SC		01/21/2025		445		177			177		622	622			
100194364	GLEN MILLS	PA		02/14/2025		31		(31)			(31)						
100190852	BUCKEYE	AZ		01/27/2025		442		(52)			(52)		389	389			
100195614	BALTIMORE	MD		02/24/2025		(3)		3			3						
100189448	CLOVIS	CA		01/14/2025		511		(82)			(82)		429	429			
100193082	HOMESTEAD	FL		02/10/2025		(169)		169			169						
100189224	ARLINGTON	TX		01/13/2025		231		(36)			(36)		195	195			
100202577	PHILADELPHIA	PA		03/21/2025		9		(9)			(9)						
100177238	NEWBURYPORT	MA		01/16/2025		462		(67)			(67)		395	395			
100202371	PENSACOLA	FL		03/19/2025		(1)		1			1						
100204327	CHICAGO	IL		03/31/2025		(45)		45			45						
100195139	VAN ALSTYNE	TX		02/24/2025		5		(5)			(5)						
100200142	DOVER	NJ		03/06/2025		10		(10)			(10)						
100191518	UNITED KINGDOM	GBR		01/29/2025		112							112	112			
100198531	LAUREL	MD		02/28/2025		194		(86)			(86)		108	108			
100176981	JEFFERSON CITY	MO		01/16/2025		352		(61)			(61)		291	291			
100195119	GEORGETOWN	TX		02/24/2025		21		(21)			(21)						
100200999	CLAYTON	NC		03/12/2025		(3)		3			3						
100200202	RYDERWOOD	WA		03/07/2025		8		(8)			(8)						
100177049	POINTBLANK	TX		01/16/2025		409		(55)			(55)		354	354			
100203442	SAINT AUGUSTINE	FL		03/27/2025		2		(2)			(2)						
100193540	BILLINGS	MT		02/10/2025		443		(6)			(6)		437	437			
100193052	BRADENTON	FL		02/10/2025		3		(3)			(3)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202898	PAHRUMP	NV		03/24/2025		(2)		2			2						
100198260	JACKSONVILLE	FL		02/28/2025		109		(109)			(109)						
100186898	SUN LAKES	AZ		01/07/2025		763		30			30		794	794			
100195111	ALLENTOWN	PA		02/24/2025		24		(24)			(24)						
100198405	KILLEN	AL		02/28/2025		108		(108)			(108)						
100188697	PENDLETON	OR		01/09/2025		453		(14)			(14)		439	439			
100203589	SNELLVILLE	GA		03/26/2025		2		(2)			(2)						
100157364	BENSON	NC		02/20/2025		211		(18)			(18)		192	192			
100202776	CLEVELAND	GA		03/24/2025		5		(5)			(5)						
100203153	BLOOMFIELD	NJ		03/27/2025		3		(3)			(3)						
100188492	CHICAGO	IL		01/08/2025		453		(37)			(37)		416	416			
100189934	SURPRISE	AZ		01/21/2025		190		176			176		366	366			
100189977	CHUBBUCK	ID		01/21/2025		223		(9)			(9)		214	214			
100198914	FLORENCE	AZ		02/28/2025		304		(138)			(138)		167	167			
100202662	SAINT CLOUD	FL		03/24/2025		3		(3)			(3)						
100188777	SAN ANTONIO	TX		01/09/2025		507		134			134		641	641			
100197656	SPRING GROVE	IL		02/26/2025		23		(23)			(23)						
100201114	ATLANTA	GA		03/12/2025		13		(13)			(13)						
100201058	COLONIAL BEACH	VA		03/12/2025		8		(8)			(8)						
100200083	SAINT AUGUSTINE	FL		03/06/2025		5		(5)			(5)						
100204301	SCOTTSDALE	AZ		03/31/2025		(47)		47			47						
100202558	VAIL	AZ		03/21/2025		(23)		23			23						
100198402	COLOMA	MI		02/28/2025		317		(113)			(113)		203	203			
100194251	TUNNEL HILL	GA		02/14/2025		17		(17)			(17)						
100192660	WYLIE	TX		02/10/2025		227		(8)			(8)		219	219			
100203338	SAVANNAH	GA		03/27/2025		2		(2)			(2)						
100204078	BAKERSFIELD	CA		03/28/2025		3		(3)			(3)						
100194679	PLANO	TX		02/21/2025		232		(1)			(1)		231	231			
100191714	COACHELLA	CA		02/20/2025		26		(26)			(26)						
100201164	BOONE	NC		03/12/2025		15		(15)			(15)						
100185265	RIO LINDA	CA		01/24/2025		242		(47)			(47)		195	195			
100194757	KISSIMMEE	FL		02/21/2025		216		(1)			(1)		215	215			
100194100	ROSENBERG	TX		02/14/2025		19		(19)			(19)						
100194654	WABENO	WI		02/21/2025		222		(34)			(34)		188	188			
100199373	KENNESAW	GA		03/05/2025		17		(17)			(17)						
100192873	RAYMOND	ME		02/10/2025		26		(26)			(26)						
100192279	KISSIMMEE	FL		01/31/2025		2,229		44			44		2,273	2,273			
100202928	LA VISTA	NE		03/24/2025		4		(4)			(4)						
100200549	BAKERSFIELD	CA		03/11/2025		8		(8)			(8)						
100177466	TONOPAH	AZ		01/16/2025		473		(77)			(77)		396	396			
100189818	PARRISH	FL		01/21/2025		165		153			153		318	318			
100195594	MERIDEN	CT		02/24/2025		(7)		7			7						
100191267	HOUSTON	TX		01/29/2025		236		(1)			(1)		235	235			
100203336	BETHLEHEM	GA		03/27/2025		3		(3)			(3)						
100191225	VILLA RICA	GA		01/29/2025		42		(42)			(42)						
100186910	NOKOMIS	FL		01/07/2025		256		(34)			(34)		222	222			
100188490	OCEAN CITY	MD		01/08/2025		1,468		(69)			(69)		1,400	1,400			
100195124	GROVE CITY	OH		02/24/2025		17		(17)			(17)						
100201016	SAVANNAH	GA		03/12/2025		5		(5)			(5)						
100195127	MEMPHIS	TN		02/24/2025		12		(12)			(12)						
100192715	LAND O LAKES	FL		02/10/2025		8		(8)			(8)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191641	MADISON	FL		01/31/2025		(2,454)		15			15	2,439					
100194817	JEFFERSON	LA		02/21/2025		213		(24)			(24)		188	188			
100193129	STATESVILLE	NC		02/10/2025		(66)		66			66						
100186877	LEBANON	TN		01/07/2025		480		3			3		483	483			
100204166	SHELTON	CT		03/31/2025		(41)		41			41						
100189626	LA GRANGE	KY		01/17/2025		212		(45)			(45)		168	168			
100157266	HOMESTEAD	FL		02/20/2025		225		(10)			(10)		215	215			
100191425	NIJMEGEN	NLD		01/29/2025													
100191496	HAREN GN	NLD		01/29/2025													
100197751	BOLSWARD	NLD		02/26/2025													
100202765	SAINT LOUIS	MO		03/24/2025		5		(5)			(5)						
100181459	CHICAGO	IL		01/09/2025		483		(75)			(75)		407	407			
100197171	CLOVIS	CA		02/25/2025		36		(36)			(36)						
100193568	RICHMOND	CA		02/10/2025		431		(23)			(23)		408	408			
100185213	PHOENIX	AZ		01/24/2025		18		(18)			(18)						
100195496	LAS VEGAS	NV		02/24/2025		(59)		59			59						
100188407	MAPLE GROVE	MN		01/08/2025		32,061		(1,036)			(1,036)		31,024	31,024			
100191706	BAKERSFIELD	CA		02/20/2025		10		(10)			(10)						
100199086	ANNA	TX		02/28/2025		327		(79)			(79)		247	247			
100157019	FORT WORTH	TX		02/20/2025		513		(60)			(60)		453	453			
100188838	YUKON	OK		01/09/2025		244		(3)			(3)		241	241			
100195129	RIDLEY PARK	PA		02/24/2025		111		(18)			(18)		93	93			
100198944	CLEARWATER	FL		03/03/2025		(19)		19			19						
100189714	GRANTS PASS	OR		02/20/2025													
100191236	HOMESTEAD	FL		01/29/2025		48		(48)			(48)						
100200615	LAVON	TX		03/11/2025		(10)		10			10						
100195379	CALABASH	NC		02/24/2025		19		(19)			(19)						
100199969	LAS VEGAS	NV		03/06/2025		(15,727)		(2)			(2)	15,818	89		(89)		(89)
100189757	DAVENPORT	FL		01/21/2025		453		(40)			(40)		412	412			
100203437	FULSHEAR	TX		03/27/2025		(7)		7			7						
100195132	REDDING	CA		02/24/2025		10		(10)			(10)						
100200310	SOUTH YARMOUTH	MA		03/07/2025		13		(13)			(13)						
100200735	TOMBALL	TX		03/11/2025		3		(3)			(3)						
100200504	PHILADELPHIA	PA		03/11/2025		12		(12)			(12)						
100203576	FAIRFIELD	OH		03/26/2025		2		(2)			(2)						
100177158	PORT ST LUCIE	FL		01/16/2025		512		(69)			(69)		443	443			
100190244	POTTSTOWN	PA		01/22/2025		(842)		842			842						
100198316	GROVE CITY	OH		02/28/2025		120		(120)			(120)						
100186987	FRESNO	CA		01/07/2025		1,178		110			110		1,288	1,288			
100201236	MADISON	AL		03/12/2025		(49)		49			49						
100188474	CHARLOTTE	NC		01/08/2025		206		(41)			(41)		165	165			
100194544	WINDER	GA		02/14/2025		(2,384)		(37)			(37)	2,423	3		(3)		(3)
100188532	RIDGECREST	CA		01/08/2025		261		(51)			(51)		209	209			
100202850	OGDEN	UT		03/24/2025		4		(4)			(4)						
100199023	ANNA	TX		02/28/2025		323		(75)			(75)		247	247			
100203199	SAVANNAH	GA		03/27/2025		2		(2)			(2)						
100186971	MYRTLE BEACH	SC		01/07/2025		107		222			222		330	330			
100196634	MIAMI	FL		02/25/2025		426		(58)			(58)		368	368			
100177190	OCEAN CITY	MD		01/16/2025		405		(49)			(49)		356	356			
100198321	FEASTERVILLE TREVOSE	PA		02/28/2025		111		(111)			(111)						
100195366	PALM BAY	FL		02/24/2025		15		(15)			(15)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189400	ROYSTON	GA		01/14/2025		35		(35)			(35)						
100192802	GRASS VALLEY	CA		02/10/2025		(9)		9			9						
100157336	PINE	AZ		02/20/2025		215		(36)			(36)		179	179			
100194768	JEFFERSON	GA		02/21/2025		227		46			46		273	273			
100188537	WESLEY CHAPEL	FL		01/08/2025		248		(59)			(59)		188	188			
100189214	MADISON	WI		01/13/2025		474		(1)			(1)		473	473			
100157456	LAWRENCEVILLE	GA		02/20/2025		209		(30)			(30)		179	179			
100194791	STEPHENSON	VA		02/21/2025		235		11			11		246	246			
100188574	CHANDLER	AZ		02/10/2025		32		(32)			(32)						
100176988	NASHVILLE	TN		01/16/2025		359		(60)			(60)		299	299			
100188529	LA PINE	OR		01/08/2025		244		(53)			(53)		191	191			
100200667	BALTIMORE	MD		03/11/2025													
100188737	RIDGEFIELD	WA		01/09/2025		1,191		107			107		1,297	1,297			
100201333	BAKERSFIELD	CA		03/12/2025		10		(10)			(10)						
100198258	PALMETTO	FL		02/28/2025		98		(98)			(98)						
100195497	FERNLEY	NV		02/24/2025		755		97			97		852	852			
100195499	FERNLEY	NV		02/24/2025		761		98			98		859	859			
100190144	BELMONT	NC		01/21/2025		230		(34)			(34)		196	196			
100189222	ROUND ROCK	TX		01/13/2025		229		(26)			(26)		203	203			
100192607	PRINCETON	TX		02/10/2025		211		(28)			(28)		183	183			
100202831	DELTA	UT		03/24/2025		4		(4)			(4)						
100200324	HENDERSON	NV		03/10/2025		(15)		15			15						
100177441	HOUSTON	TX		01/16/2025		441		(73)			(73)		368	368			
100202825	DELRAY BEACH	FL		03/24/2025		5		(5)			(5)						
100190471	CONCORD	NH		01/24/2025		510		(48)			(48)		462	462			
100194297	LAWRENCEVILLE	GA		02/14/2025		35		(35)			(35)						
100204115	LINTHICUM HEIGHTS	MD		03/28/2025		(2)		2			2						
100193478	RALEIGH	NC		02/10/2025		570		47			47		617	617			
100199312	MANASSAS	VA		03/05/2025		19		(19)			(19)						
100199342	STOCKTON	CA		03/05/2025		19		(19)			(19)						
100189805	DAVENPORT	FL		01/21/2025		169		117			117		285	285			
100203158	CAROLINA BEACH	NC		03/27/2025		3		(3)			(3)						
100200240	WENDELL	NC		03/07/2025		10		(10)			(10)						
100198912	CRYSTAL BEACH	TX		02/28/2025		113		(113)			(113)						
100190170	HAYESVILLE	NC		01/21/2025		531		(23)			(23)		508	508			
100188530	WEST HAVEN	CT		01/08/2025		430		(35)			(35)		396	396			
100202941	HARSHAW	WI		03/24/2025		3		(3)			(3)						
100202431	BROOKSVILLE	FL		03/20/2025		5		(5)			(5)						
100188266	OCALA	FL		01/08/2025		468		38			38		507	507			
100191633	CORAL SPRINGS	FL		01/31/2025		(22)		22			22						
100198355	CENTERTON	AR		02/28/2025		92		(92)			(92)						
100202461	KAUFMAN	TX		03/20/2025		(1)		1			1						
100190977	GALLATIN	TN		01/28/2025		212		(39)			(39)		173	173			
100198526	SYKESVILLE	MD		02/28/2025		105		(105)			(105)						
100189804	LARGO	FL		01/21/2025		219		65			65		284	284			
100201139	ANNA	TX		03/12/2025		12		(12)			(12)						
100177543	HOMESTEAD	FL		01/16/2025		474		(22)			(22)		452	452			
100200369	LA GRANDE	OR		03/10/2025		15		(15)			(15)						
100190018	CANDLER	NC		01/21/2025		167		127			127		295	295			
100201226	FAIRWAY	KS		03/12/2025		10		(10)			(10)						
100197562	PORT CLINTON	OH		02/26/2025		14		(14)			(14)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100185270	MONUMENT	CO		01/24/2025		225		(11)			(11)		214	214			
100191726	SAN TAN VALLEY	AZ		02/20/2025		19		(19)			(19)						
100191687	PENSACOLA	FL		02/20/2025		(14)		14			14						
100200233	HUGO	MN		03/07/2025		(17)		17			17						
100189816	PLANT CITY	FL		01/21/2025		(14,891)		117			117	15,505	731	609	(121)		(121)
100189946	NOBLESVILLE	IN		01/21/2025		206		(34)			(34)		172	172			
100191348	CAPE CORAL	FL		01/30/2025		226		(49)			(49)		177	177			
100201184	YOUNGSVILLE	LA		03/12/2025		15		(15)			(15)						
100193076	LATHROP	CA		02/10/2025		(134)		134			134						
100202781	LANCASTER	PA		03/24/2025		4		(4)			(4)						
100189792	BRADENTON	FL		01/21/2025		242		64			64		306	306			
100189187	FORT WORTH	TX		01/13/2025		230		(49)			(49)		181	181			
100192652	STEPHENS CITY	VA		02/10/2025		27		(27)			(27)						
100189268	WESTFIELD	IN		01/13/2025		240		(13)			(13)		226	226			
100190771	HAMDEN	CT		01/27/2025		388		(32)			(32)		356	356			
100201231	PARRISH	FL		03/12/2025		(34)		34			34						
100204242	ANTIOCH	CA		03/31/2025		(74)		74			74						
100190321	CHICAGO	IL		01/22/2025		6		(6)			(6)						
100197620	GREER	SC		02/26/2025		2,446		(31)			(31)		2,415	2,415			
100200715	MIDLAND	TX		03/11/2025		11		(11)			(11)						
100188480	BLUE SPRINGS	MO		01/08/2025		454		(37)			(37)		417	417			
100198343	TAYLOR	TX		02/28/2025		309		(125)			(125)		184	184			
100192166	BETHLEHEM	PA		01/31/2025		371		8			8		378	378			
100203217	PORTERVILLE	CA		03/27/2025		1		(1)			(1)						
100201821	LITHONIA	GA		03/18/2025		5		(5)			(5)						
100198384	AUBURN	AL		02/28/2025		313		(113)			(113)		200	200			
100193411	SAVANNAH	GA		02/10/2025		428		6			6		434	434			
100188708	RAYMORE	MO		01/09/2025		212		(49)			(49)		163	163			
100188823	FORT WORTH	TX		01/09/2025		216		63			63		279	279			
100193434	VALLEJO	CA		02/10/2025		464		17			17		482	482			
100195134	CENTERTON	AR		02/24/2025		(1)		1			1						
100188534	EMMETT	ID		01/08/2025		236		(51)			(51)		185	185			
100200210	CALDWELL	ID		03/07/2025		(13)		13			13						
100189914	CYPRESS	TX		01/21/2025		219		17			17		236	236			
100195098	HICKORY	NC		02/24/2025		26		(26)			(26)						
100192278	DALLAS	TX		01/31/2025		610		(12)			(12)		598	598			
100195387	MAPLEWOOD	MN		02/24/2025		209		(17)			(17)		192	192			
100204220	SAINT AUGUSTINE	FL		03/31/2025		(42)		42			42						
100195135	ANACONDA	MT		02/24/2025		216		(1)			(1)		215	215			
100192591	ARGYLE	TX		02/10/2025		14		(14)			(14)						
100203416	COLLIERVILLE	TN		03/27/2025		3		(3)			(3)						
100195117	CALIFORNIA	MD		02/24/2025		5,465		(250)			(250)		5,215	5,215			
100195122	INDIANAPOLIS	IN		02/24/2025		205		(20)			(20)		185	185			
100201128	COLUMBIA	CA		03/12/2025		13		(13)			(13)						
100200243	HOUSTON	TX		03/07/2025		12		(12)			(12)						
100203350	WENDELL	NC		03/27/2025		2		(2)			(2)						
100177646	NORTH PORT	FL		01/16/2025		(2,830)		654			654	2,393	217	217			
100188760	HAYDEN	ID		01/09/2025		186		158			158		343	343			
100203294	GAINESVILLE	GA		03/27/2025		2		(2)			(2)						
100191474	AMERSFOORT	NLD		01/29/2025													
100186172	PORTLAND	OR		02/10/2025		214		(5)			(5)		209	209			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192922	COLUMBUS	OH		02/10/2025		8		(8)			(8)						
100197498	ELLETTSVILLE	IN		02/26/2025		5		(5)			(5)						
100189513	CHANDLER	AZ		01/15/2025		210		(44)			(44)		166	166			
100193160	LOS ANGELES	CA		03/20/2025		4		(4)			(4)						
100194637	NEW ORLEANS	LA		02/21/2025		10		(10)			(10)						
100195131	CHARLOTTE	NC		02/24/2025		7		(7)			(7)						
100188679	TAMARAC	FL		02/10/2025		(25)		25			25						
100195128	TUCKER	GA		02/24/2025		9		(9)			(9)						
100202758	MYRTLE BEACH	SC		03/24/2025		5		(5)			(5)						
100194017	SAN ANTONIO	TX		02/11/2025		24		(24)			(24)						
100195483	SAVANNAH	GA		02/24/2025		(42)		42			42						
100195144	UNION CITY	GA		02/24/2025		226		26			26		252	252			
100192978	CHEYENNE	WY		02/10/2025		4		(4)			(4)						
100199831	HEALDSBURG	CA		03/05/2025		11		(11)			(11)						
100192587	ELVERSON	PA		02/10/2025		500		(43)			(43)		457	457			
100192781	CENTERTON	AR		02/10/2025		4		(4)			(4)						
100200179	TACOMA	WA		03/07/2025		12		(12)			(12)						
100201691	TOMBALL	TX		03/13/2025		(884)		884			884						
100177488	SALADO	TX		01/16/2025		(10,624)		(55)			(55)	10,914	234	234			
100157120	PORT ORANGE	FL		02/20/2025		(10,288)		(51)			(51)	10,914	575	575			
100177650	OLIVEHURST	CA		01/16/2025		460		(74)			(74)		386	386			
100190767	RALEIGH	NC		01/27/2025		394		(59)			(59)		336	336			
100202512	BRUNSWICK	GA		03/21/2025		5		(5)			(5)						
100189836	PASCO	WA		01/21/2025		199		(15)			(15)		184	184			
100203163	GILBERT	AZ		03/27/2025		1		(1)			(1)						
100176986	ALABASTER	AL		01/16/2025		424		(70)			(70)		353	353			
100157521	WILMINGTON	NC		02/20/2025		386		4			4		390	390			
100200408	SAINT AUGUSTINE	FL		03/10/2025		13		(13)			(13)						
100195397	ROEBUCK	SC		02/24/2025		19		(19)			(19)						
100192635	MARYVILLE	TN		02/10/2025		1		(1)			(1)						
100200313	CAPE CANAVERAL	FL		03/07/2025		8		(8)			(8)						
100194098	HARLINGEN	TX		02/14/2025		215		(3)			(3)		212	212			
100203465	BREVARD	NC		03/27/2025		2		(2)			(2)						
100188502	LEANDER	TX		01/08/2025		220		(15)			(15)		205	205			
100193032	SAINT PAUL	MN		02/10/2025		7		(7)			(7)						
100201308	HOUSTON	TX		03/12/2025		13		(13)			(13)						
100186961	STUART	FL		01/07/2025		505		(104)			(104)		401	401			
100193542	HYDE PARK	NY		02/10/2025		28		(28)			(28)						
100193588	ATLANTA	GA		02/10/2025		223		(52)			(52)		171	171			
100195125	KENNESAW	GA		02/24/2025		9		(9)			(9)						
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025		5		(5)			(5)						
100193399	FREDERICKSBURG	VA		02/10/2025		1		(1)			(1)						
100194008	SUNNY ISLES BEACH	FL		02/11/2025		29		(29)			(29)						
100157511	SPRINGFIELD GARDENS	NY		02/20/2025		728		(46)			(46)		681	681			
100203971	CITRUS SPGS	FL		03/28/2025		1		(1)			(1)						
100177317	VALDOSTA	GA		01/16/2025		397		(53)			(53)		345	345			
100192609	LILLINGTON	NC		02/10/2025		15		(15)			(15)						
100188723	CONVERSE	TX		01/09/2025		188		96			96		285	285			
100198500	SEVERN	MD		02/28/2025		102		(102)			(102)						
100198989	CONCORD	NC		02/28/2025		1,649		(133)			(133)		1,516	1,516			
100202810	SUMTER	SC		03/24/2025		4		(4)			(4)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198352	STAUNTON	VA		02/28/2025		298		(124)			(124)		174	174			
100190113	YAKIMA	WA		01/21/2025		223		(38)			(38)		185	185			
100186930	CONCORD	NC		01/07/2025		235		15			15		251	251			
100194718	BRYAN	TX		02/21/2025		(1)		1			1						
100197544	BUSHKILL	PA		02/26/2025		54		(54)			(54)						
100202694	SARATOGA SPRINGS	UT		03/24/2025		2		(2)			(2)						
100202731	LANCASTER	OH		03/24/2025		3		(3)			(3)						
100192418	DAVENPORT	FL		02/07/2025		26		(26)			(26)						
100190910	CONROE	TX		01/28/2025		223		2			2		225	225			
100190131	GRAYSON	GA		01/21/2025		391		(63)			(63)		327	327			
100203232	FORT MYERS	FL		03/27/2025		3		(3)			(3)						
100202384	NAPLES	FL		03/19/2025		4		(4)			(4)						
100203948	MAGNOLIA	TX		03/28/2025		(140)		140			140						
100189080	LAWRENCEVILLE	GA		01/13/2025		36		(36)			(36)						
100194634	CENTERVILLE	TX		02/21/2025		200		(9)			(9)		191	191			
100189313	PHILADELPHIA	PA		01/13/2025		230		(43)			(43)		188	188			
100200395	SHENANDOAH	VA		03/10/2025		10		(10)			(10)						
100197255	WEST NEW YORK	NJ		02/25/2025		18		(18)			(18)						
100204105	CHANDLER	AZ		03/28/2025		2		(2)			(2)						
100189895	PRINCETON	TX		01/21/2025		448		(22)			(22)		426	426			
100190049	ATLANTA	GA		01/21/2025		220		(31)			(31)		189	189			
100190468	WINDER	GA		01/24/2025		241		(50)			(50)		191	191			
100200391	AUBURN	AL		03/10/2025		13		(13)			(13)						
100199975	OLYMPIA	WA		03/06/2025		10		(10)			(10)						
100203659	AMSTERDAM	NLD		03/26/2025													
100190051	HAINES CITY	FL		01/21/2025		182		103			103		285	285			
100188538	PANAMA CITY BEACH	FL		01/08/2025		439		(50)			(50)		390	390			
100192954	FORT WORTH	TX		02/10/2025		28		(28)			(28)						
100203454	COLUMBUS	OH		03/27/2025		2		(2)			(2)						
100198238	HOLLY SPRINGS	NC		02/28/2025		99		(99)			(99)						
100157109	ATLANTA	GA		02/20/2025		356		(67)			(67)		289	289			
100203277	WAUKEE	IA		03/27/2025		(5)		5			5						
100177239	NORTH SYRACUSE	NY		01/16/2025		354		(61)			(61)		293	293			
100192669	WEISER	ID		02/10/2025		10		(10)			(10)						
100203435	FORT WORTH	TX		03/27/2025		(5)		5			5						
100194198	FAIRFIELD	CA		02/14/2025		22		(22)			(22)						
100189495	SANGER	CA		01/15/2025		11		(11)			(11)						
100199074	WINNETKA	CA		02/28/2025		92		(92)			(92)						
100186164	WEST PALM BEACH	FL		02/10/2025		867		(32)			(32)		836	836			
100189675	HOUSTON	TX		01/17/2025		(428)		686			686		258	258			
100203310	ROSENBERG	TX		03/27/2025		(4)		4			4						
100188836	COOS BAY	OR		01/09/2025		14		(14)			(14)						
100194745	MIAMI	FL		02/21/2025		228		(15)			(15)		213	213			
100203459	INDEPENDENCE	KY		03/27/2025		2		(2)			(2)						
100188867	WHITTIER	CA		01/09/2025		244		(24)			(24)		221	221			
100188503	COLORADO SPRINGS	CO		01/08/2025		241		(41)			(41)		200	200			
100202727	JACKSONVILLE	FL		03/24/2025		2		(2)			(2)						
100199047	HINDSVILLE	AR		02/28/2025		108		(108)			(108)						
100201772	WILMINGTON	DE		03/18/2025		11		(11)			(11)						
100201145	CLAYTON	NC		03/12/2025		15		(15)			(15)						
100203147	COLORADO SPRINGS	CO		03/27/2025		2		(2)			(2)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201403	HOUSTON	TX		03/12/2025		5		(5)			(5)						
100185215	ALLEN	TX		01/24/2025		449		(16)			(16)		433	433			
100194194	RANCHO PALOS VERDES	CA		02/14/2025		27		(27)			(27)						
100194252	SAINT AUGUSTINE	FL		02/14/2025		22		(22)			(22)						
100188822	SANFORD	NC		01/09/2025		245		64			64		309	309			
100177672	SEGUIN	TX		01/16/2025		365		(62)			(62)		303	303			
100200309	NAPLES	FL		03/07/2025		11		(11)			(11)						
100193727	BARTLETT	IL		02/10/2025		31		(31)			(31)						
100195109	MORTON GROVE	IL		02/24/2025		16		(16)			(16)						
100190929	WENDELL	NC		01/28/2025		228		(4)			(4)		223	223			
100192986	FOLEY	AL		02/10/2025		204		(23)			(23)		180	180			
100199280	ARLINGTON	TX		03/05/2025		19		(19)			(19)						
100198965	TUSCALOOSA	AL		02/28/2025		122		(122)			(122)						
100195118	PLANO	TX		02/24/2025		13		(13)			(13)						
100194291	MARICOPA	AZ		02/14/2025		30		(30)			(30)						
100188775	WAKE FOREST	NC		01/09/2025		201		117			117		318	318			
100192261	MIDDLETOWN	NY		01/31/2025		640		7			7		647	647			
100202826	SALISBURY MILLS	NY		03/24/2025		1		(1)			(1)						
100203546	FORNEY	TX		03/26/2025		2		(2)			(2)						
100192742	FLOWERY BRANCH	GA		02/10/2025		31,476		(1,476)			(1,476)		30,000	30,000			
100200614	ZEBULON	NC		03/11/2025		(18)		18			18						
100193027	HICKORY	NC		02/10/2025		15		(15)			(15)						
100194348	PHILADELPHIA	PA		02/14/2025		21		(21)			(21)						
100203452	SHERRILLS FORD	NC		03/27/2025		(4)		4			4						
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025		520		(20)			(20)		500	500			
100201136	LIBERTY HILL	TX		03/12/2025		14		(14)			(14)						
100199269	WHITSETT	NC		03/05/2025		9		(9)			(9)						
100192889	WEBSTER GROVES	MO		02/10/2025		225		(13)			(13)		211	211			
100203363	WILMINGTON	NC		03/27/2025		2		(2)			(2)						
100189956	CLAYTON	NC		01/21/2025		225		(13)			(13)		212	212			
100200326	MONTELLO	WI		03/10/2025		12		(12)			(12)						
100198268	LIBERTY LAKE	WA		02/28/2025		106		(106)			(106)						
100192707	HARVEST	AL		02/10/2025		18		(18)			(18)						
100189845	LAKEVILLE	MN		01/21/2025		192		145			145		337	337			
100203968	GREENSBORO	NC		03/28/2025		2		(2)			(2)						
100188307	WEST MELBOURNE	FL		01/08/2025		12		(12)			(12)						
100194792	SAINT LOUIS	MO		02/21/2025		210		(22)			(22)		188	188			
100199281	BUFORD	GA		03/05/2025		25		(25)			(25)						
100198963	FRANKLINTON	NC		02/28/2025		116		(116)			(116)						
100202926	ELLIJAY	GA		03/24/2025													
100192250	CHATOM	AL		01/31/2025		599		12			12		611	611			
100193207	DANBURY	CT		02/10/2025		(10)		10			10						
100188501	INDIAN TRAIL	NC		01/08/2025		239		(29)			(29)		210	210			
100200568	POCATELLO	ID		03/11/2025		15		(15)			(15)						
100204013	FORT WAYNE	IN		03/28/2025													
100200249	RIVIERA BEACH	FL		03/07/2025		15		(15)			(15)						
100191609	LEHIGH ACRES	FL		01/31/2025		143		20			20		164	164			
100191744	SALINAS	CA		02/20/2025		6		(6)			(6)						
100191615	LEHIGH ACRES	FL		01/31/2025		143		21			21		164	164			
100189355	BALTIMORE	MD		01/13/2025		227		(41)			(41)		186	186			
100193647	GAINESVILLE	FL		02/10/2025		(5)		5			5						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189465	IRVING	TX		01/15/2025		211		(22)			(22)		189	189			
100190151	HAINES CITY	FL		01/21/2025		605		(53)			(53)		552	552			
100200262	POLLOCK PINES	CA		03/07/2025		19		(19)			(19)						
100201067	WENTZVILLE	MO		03/12/2025		7		(7)			(7)						
100194114	LEHIGH ACRES	FL		02/14/2025		22		(22)			(22)						
100193611	CHALFONT	PA		02/10/2025		197		(33)			(33)		163	163			
100177211	CAMDEN	SC		01/16/2025		451		(20)			(20)		431	431			
100192895	HICKORY	NC		02/10/2025		(10)		10			10						
100202770	TAMPA	FL		03/24/2025		4		(4)			(4)						
100192993	OAKHURST	CA		02/10/2025													
100199083	CHARLOTTE	NC		02/28/2025		88		(88)			(88)						
100197534	LITTLE ELM	TX		02/26/2025		37		(37)			(37)						
100188508	ALGOMA	WI		01/08/2025		1,175		(66)			(66)		1,109	1,109			
100202163	BURLESON	TX		03/18/2025		6		(6)			(6)						
100200698	SYKESVILLE	MD		03/11/2025		12		(12)			(12)						
100198472	SAN ANTONIO	TX		02/28/2025		114		(114)			(114)						
100201171	WENTZVILLE	MO		03/12/2025		16		(16)			(16)						
100200056	INDIANAPOLIS	IN		03/06/2025		10		(10)			(10)						
100203258	MEMPHIS	TN		03/27/2025		3		(3)			(3)						
100188272	COLUMBUS	OH		01/08/2025		204		51			51		255	255			
100195096	SANFORD	ME		02/24/2025		216		(33)			(33)		183	183			
100191152	LOS ANGELES	CA		01/29/2025		229		(8)			(8)		221	221			
100192417	SAN ANTONIO	TX		02/07/2025		38		(38)			(38)						
100203272	NORTH MYRTLE BEACH	SC		03/27/2025		3		(3)			(3)						
100192622	WINDSOR LOCKS	CT		02/10/2025		25		(25)			(25)						
100201592	WILLIS	TX		03/13/2025		3		(3)			(3)						
100188773	KYLE	TX		01/09/2025		187		141			141		328	328			
100188498	MECHANICSBURG	PA		01/08/2025		752		(45)			(45)		707	707			
100202501	HIGHLAND LAKES	NJ		03/21/2025		5		(5)			(5)						
100189905	ROANOKE	VA		01/21/2025		220		(38)			(38)		182	182			
100189144	TUCSON	AZ		01/13/2025		219		(42)			(42)		178	178			
100181417	TUCKER	GA		01/09/2025		253		(69)			(69)		184	184			
100203945	MCDONOUGH	GA		03/28/2025		2		(2)			(2)						
100191312	BATTLE GROUND	WA		01/30/2025		120,645		(4,691)			(4,691)		115,953	115,953			
100199001	MOLALLA	OR		02/28/2025		100		(100)			(100)						
100202685	O FALLON	MO		03/24/2025		3		(3)			(3)						
100200410	WATERBURY	CT		03/10/2025		16		(16)			(16)						
100204144	NORWOOD	OH		03/28/2025													
100200298	HYDE PARK	NY		03/07/2025		17		(17)			(17)						
100201805	PEORIA	AZ		03/18/2025		5		(5)			(5)						
100195114	SOUTHERN PINES	NC		02/24/2025		12		(12)			(12)						
100203205	AUBREY	TX		03/27/2025		2		(2)			(2)						
100190154	HOUSTON	TX		01/21/2025		228		(20)			(20)		208	208			
100202437	VISALIA	CA		03/20/2025		(6)		6			6						
100195105	BRYAN	TX		02/24/2025		210		(24)			(24)		186	186			
100198317	CYPRESS	TX		02/28/2025		88		(88)			(88)						
100194421	AUBREY	TX		02/14/2025		34		(34)			(34)						
100194642	NEW ORLEANS	LA		02/21/2025		9		(9)			(9)						
100201148	HAGERSTOWN	MD		03/12/2025		12		(12)			(12)						
100194345	PHILADELPHIA	PA		02/14/2025		26		(26)			(26)						
100188791	CHARLOTTE	NC		01/09/2025		200		91			91		291	291			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199327	LONG BEACH	CA		03/05/2025		18		(18)			(18)						
100192938	ROYSE CITY	TX		02/10/2025		(81)		81			81						
100190064	POINCIANA	FL		01/21/2025		219		(33)			(33)		186	186			
100201000	TACOMA	WA		03/12/2025		(1)		1			1						
100186173	PASCO	WA		02/10/2025		(17)		17			17						
100190213	KANNAPOLIS	NC		01/21/2025		443		(13)			(13)		430	430			
100202921	POQUOSON	VA		03/24/2025		3		(3)			(3)						
100177179	WESTLAND	MI		01/16/2025		392		(66)			(66)		326	326			
100204099	BRADENTON	FL		03/28/2025		1		(1)			(1)						
100192592	CHATTANOOGA	TN		02/10/2025		19		(19)			(19)						
100189970	DURHAM	NC		01/21/2025		221		(34)			(34)		187	187			
100194812	WILLIS	TX		02/21/2025		327		9			9		336	336			
100203129	DE PERE	WI		03/27/2025		3		(3)			(3)						
100193753	FRANKLIN	NJ		02/10/2025		26		(26)			(26)						
100189322	MYRTLE BEACH	SC		01/13/2025		237		(29)			(29)		208	208			
100197560	BRISTOL	CT		02/26/2025		41		(41)			(41)						
100201093	LAKEWOOD	OH		03/12/2025		10		(10)			(10)						
100186148	LAS VEGAS	NV		02/10/2025		209		2			2		211	211			
100193179	LAS VEGAS	NV		03/20/2025													
100202511	BETHLEHEM	GA		03/21/2025		(7)		7			7						
100202636	MURFREESBORO	TN		03/24/2025													
100189331	RANSON	WV		01/13/2025		230		(54)			(54)		175	175			
100202477	COLUMBUS	OH		03/21/2025		5		(5)			(5)						
100194488	MARIETTA	GA		02/14/2025		19		(19)			(19)						
100189758	CAPE CORAL	FL		01/21/2025		216		(30)			(30)		186	186			
100201081	HOUSTON	TX		03/12/2025		9		(9)			(9)						
100191260	STRATFORD	CT		01/29/2025		(4)		4			4						
100192205	NORTH ANDOVER	MA		01/31/2025		366		8			8		374	374			
100157077	GARDEN GROVE	CA		02/20/2025		205		(5)			(5)		200	200			
100198254	SHELBY	MI		02/28/2025		121		(121)			(121)						
100203240	COLORADO SPRINGS	CO		03/27/2025		3		(3)			(3)						
100192950	STEPHENVILLE	TX		02/10/2025		11		(11)			(11)						
100190656	FAIRVIEW	NC		01/28/2025		527		36			36		562	562			
100203296	LEAGUE CITY	TX		03/27/2025		(4)		4			4						
100202589	LAKE HAMILTON	FL		03/21/2025		7		(7)			(7)						
100185261	MIAMI	FL		01/24/2025													
100193988	EAGLE LAKE	FL		02/11/2025		197		(18)			(18)		178	178			
100190123	CHARLOTTE	NC		01/21/2025		214		(29)			(29)		185	185			
100191158	DALLAS	TX		01/29/2025		225		1			1		226	226			
100198409	LARAMIE	WY		02/28/2025		115		(115)			(115)						
100188790	CHARLOTTE	NC		01/09/2025		199		90			90		289	289			
100189848	LAS VEGAS	NV		01/21/2025		208		83			83		291	291			
100193139	MCKINNEY	TX		02/10/2025		(68)		68			68						
100190776	MIRAMAR	FL		01/27/2025		432		(3)			(3)		429	429			
100192900	KERNERSVILLE	NC		02/10/2025		(3)		3			3						
100177355	MANVEL	TX		01/16/2025		606		(75)			(75)		531	531			
100157211	LAFAYETTE	LA		02/20/2025		196		(25)			(25)		170	170			
100190285	DETROIT	MI		01/22/2025		(467)		467			467						
100194293	LAWRENCE	KS		02/14/2025		35		(35)			(35)						
100189216	FORT WORTH	TX		01/13/2025		218		(36)			(36)		181	181			
100157453	MEMPHIS	TN		02/20/2025		192		(31)			(31)		161	161			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188610	GLENDALE	AZ		02/10/2025		(3)		3			3						
100199027	LAVON	TX		02/28/2025		114		(114)			(114)						
100189802	BLOOMINGDALE	GA		01/21/2025		219		46			46		265	265			
100202508	LEHIGH ACRES	FL		03/21/2025		2		(2)			(2)						
100185228	FORT VALLEY	GA		01/24/2025		181		(45)			(45)		137	137			
100157369	ST. PETERSBURG	FL		02/20/2025		238		(38)			(38)		200	200			
100189220	MCKINNEY	TX		01/13/2025		(19,825)		(16)			(16)	20,151	310	208	(101)		(101)
100202844	COLORADO SPRINGS	CO		03/24/2025		(20,045)		(4)			(4)	20,151	101		(101)		(101)
100197512	HOUSTON	TX		02/26/2025		(3,016)		(80)			(80)	3,098	1		(1)		(1)
100189826	MONTGOMERY	AL		01/21/2025		1,253		(47)			(47)		1,206	1,206			
100201377	KEARNS	UT		03/12/2025		13		(13)			(13)						
100200629	RALEIGH	NC		03/11/2025		11		(11)			(11)						
100193048	GIBSONVILLE	NC		02/10/2025		199		(32)			(32)		167	167			
100188812	NORTH FORT MYERS	FL		01/09/2025		214		58			58		272	272			
100188513	AVON	OH		01/08/2025		228		(32)			(32)		196	196			
100157255	YPSILANTI	MI		02/20/2025		182		(30)			(30)		152	152			
100188504	WINGATE	NC		01/08/2025		239		(33)			(33)		206	206			
100188323	CENTER VALLEY	PA		01/08/2025		1,320		(9)			(9)		1,311	1,311			
100200606	ROUND ROCK	TX		03/11/2025		6		(6)			(6)						
100195123	HAW RIVER	NC		02/24/2025		(3)		3			3						
100194608	VENICE	FL		02/21/2025		213		(17)			(17)		196	196			
100202794	MYRTLE BEACH	SC		03/24/2025		4		(4)			(4)						
100202815	TUCSON	AZ		03/24/2025		4		(4)			(4)						
100188507	NILES	IL		01/08/2025		233		(32)			(32)		201	201			
100200297	STAMFORD	CT		03/07/2025		11		(11)			(11)						
100192925	SPRING HILL	TN		02/10/2025		273		(37)			(37)		236	236			
100193790	ORLANDO	FL		02/10/2025		(2)		2			2						
100194702	SEAGOVILLE	TX		02/21/2025		20,287		(45)			(45)		20,242	20,242			
100198248	YUKON	OK		02/28/2025		101		(101)			(101)						
100203582	LAKE ARROWHEAD	CA		03/26/2025		3		(3)			(3)						
100193117	WASHINGTON	UT		02/10/2025		(57)		83			83		26	26			
100190173	CENTERTON	AR		01/21/2025		224		(23)			(23)		200	200			
100192720	WEST CHICAGO	IL		02/10/2025		318		(39)			(39)		279	279			
100199309	RALEIGH	NC		03/05/2025		17		(17)			(17)						
100188546	PORTLAND	OR		01/09/2025		168		(11)			(11)		157	157			
100188541	LAKELAND	FL		01/08/2025		417		(58)			(58)		360	360			
100188693	SUMMERFIELD	FL		01/09/2025		196		(29)			(29)		167	167			
100177447	SNOWFLAKE	AZ		01/16/2025		317		(56)			(56)		261	261			
100201342	CARROLLTON	TX		03/12/2025		12		(12)			(12)						
100195120	GLENSIDE	PA		02/24/2025		2		(2)			(2)						
100198383	BOULDER	CO		02/28/2025		2,202		(202)			(202)		2,000	2,000			
100202797	BRICK	NJ		03/24/2025		4		(4)			(4)						
100177193	PONDER	TX		01/16/2025		466		(62)			(62)		404	404			
100177443	LAKELAND	FL		01/16/2025		471		(62)			(62)		408	408			
100202937	PANAMA CITY BEACH	FL		03/24/2025		4		(4)			(4)						
100202709	CASA GRANDE	AZ		03/24/2025		4		(4)			(4)						
100177218	WYOMING	MI		01/16/2025		425		(70)			(70)		355	355			
100198361	CASA GRANDE	AZ		02/28/2025		107		(107)			(107)						
100202513	HIAWASSEE	GA		03/21/2025		6		(6)			(6)						
100186983	MCGREGOR	MN		01/07/2025		567		20			20		587	587			
100203333	BRADENTON	FL		03/27/2025		2		(2)			(2)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201884	AURORA	CO		03/18/2025		8		(8)			(8)						
100202532	ROSEDALE	MD		03/21/2025		4		(4)			(4)						
100200511	RUSTON	LA		03/11/2025		4		(4)			(4)						
100192588	ROYSE CITY	TX		02/10/2025		5		(5)			(5)						
100201562	LA GRANDE	OR		03/13/2025		14		(14)			(14)						
100198251	SECANE	PA		02/28/2025		107		(107)			(107)						
100189239	TWIN LAKES	WI		01/13/2025		407		(47)			(47)		361	361			
100203425	CHARLOTTE	NC		03/27/2025		(4)		4			4						
100193384	TAMPA	FL		02/10/2025		438		(1)			(1)		438	438			
100198436	DAYTON	OH		02/28/2025		113		(113)			(113)						
100200157	KISSIMMEE	FL		03/06/2025		(8)		8			8						
100203376	CLAYTON	NC		03/27/2025		2		(2)			(2)						
100195099	GENEVA	IL		02/24/2025		16		(16)			(16)						
100193695	HAMPTON	GA		02/10/2025		34		(34)			(34)						
100193679	ALBANY	NY		02/10/2025		8		(8)			(8)						
100190177	CONROE	TX		01/21/2025		222		(42)			(42)		180	180			
100188894	HOUSTON	TX		01/09/2025		184							184	184			
100199339	BASYE	VA		03/05/2025		18		(18)			(18)						
100189208	PALM BAY	FL		01/13/2025		31,109		(984)			(984)		30,125	30,125			
100194818	VAIL	AZ		02/21/2025		216		52			52		268	268			
100195068	RINCON	GA		02/24/2025		(24)		24			24						
100203646	UNITED KINGDOM	GBR		03/27/2025													
100202670	CHESAPEAKE	VA		03/24/2025		1		(1)			(1)						
100192675	PLAINFIELD	IL		02/10/2025		24		(24)			(24)						
100200687	HASLET	TX		03/11/2025		9		(9)			(9)						
100194507	SANFORD	FL		02/14/2025		33		(33)			(33)						
100188982	DEERFIELD BEACH	FL		01/09/2025		192		25			25		216	216			
100198517	CALIFORNIA	MD		02/28/2025		1,337		(130)			(130)		1,207	1,207			
100177328	SUGARLOAF	CA		01/16/2025		385		(52)			(52)		333	333			
100190806	SALINAS	CA		01/27/2025		424		(41)			(41)		382	382			
100203593	HARKER HEIGHTS	TX		03/26/2025		2		(2)			(2)						
100203451	LUBBOCK	TX		03/27/2025		2		(2)			(2)						
100188325	POWELL	TN		01/08/2025		215		13			13		229	229			
100188322	POWELL	TN		01/08/2025		215		13			13		229	229			
100177107	BALTIMORE	MD		01/16/2025		363		(41)			(41)		321	321			
100190118	WICHITA	KS		01/21/2025		216		(16)			(16)		200	200			
100192549	KISSIMMEE	FL		02/10/2025		(69)		69			69						
100195151	MYRTLE BEACH	SC		02/24/2025		(58)		58			58						
100199318	GREENVILLE	TX		03/05/2025		18		(18)			(18)						
100189994	JACKSONVILLE	NC		01/21/2025		159		125			125		283	283			
100197598	STREAMWOOD	IL		02/26/2025		74		(74)			(74)						
100201023	NEWPORT NEWS	VA		03/12/2025		5		(5)			(5)						
100198291	LAWRENCEVILLE	GA		02/28/2025		290		(116)			(116)		175	175			
100201219	ATLANTA	GA		03/12/2025		9		(9)			(9)						
100204126	LAS VEGAS	NV		03/28/2025		3		(3)			(3)						
100189151	CARRABASSETT VALLEY	ME		01/13/2025		217		(37)			(37)		179	179			
100198883	MARGATE	FL		02/28/2025		90		(90)			(90)						
100200653	LEXINGTON	SC		03/11/2025		12		(12)			(12)						
100190158	GREENSBORO	NC		01/21/2025		217		(23)			(23)		194	194			
100203241	WENDELL	NC		03/27/2025		2		(2)			(2)						
100192576	SAINT JOHN	IN		02/10/2025		6,019		584			584		6,603	6,603			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203579	CARROLLTON	TX		03/26/2025		1		(1)			(1)						
100195355	HARVEST	AL		02/24/2025		15		(15)			(15)						
100195388	BOLIVIA	NC		02/24/2025		(7)		7			7						
100185216	BETHLEHEM	PA		01/24/2025		208		(35)			(35)		173	173			
100194476	VIRGINIA BEACH	VA		02/14/2025		20		(20)			(20)						
100194720	FORT WORTH	TX		02/21/2025		221		(5)			(5)		216	216			
100157359	YUMA	AZ		02/20/2025		202		(25)			(25)		177	177			
100194296	PHOENIX	AZ		02/14/2025		23		(23)			(23)						
100188533	KINGWOOD	TX		01/08/2025		229		(41)			(41)		188	188			
100188331	GREENVILLE	SC		01/08/2025		229		(12)			(12)		217	217			
100192751	DURHAM	NC		02/10/2025		(13)		13			13						
100201945	TURLOCK	CA		03/18/2025		9		(9)			(9)						
100194387	OMAHA	NE		02/14/2025		20		(20)			(20)						
100202082	ORLANDO	FL		03/18/2025		(1)		1			1						
100197537	BROCKTON	MA		02/26/2025		9		(9)			(9)						
100202660	LEES SUMMIT	MO		03/24/2025		3		(3)			(3)						
100199360	KEIZER	OR		03/05/2025		11		(11)			(11)						
100192898	BELMONT	NC		02/10/2025		64		(14)			(14)		50	50			
100194391	ARLINGTON	TX		02/14/2025		23		(23)			(23)						
100191651	BRYAN	TX		01/31/2025		(40)		40			40						
100157402	FRIDLEY	MN		02/20/2025		171		(20)			(20)		152	152			
100192264	STUART	FL		01/31/2025		2,849		(31)			(31)		2,818	2,818			
100157327	YOUNGSTOWN	OH		02/20/2025		186		(21)			(21)		165	165			
100186159	VISALIA	CA		02/10/2025		32		(32)			(32)						
100177515	SAINT PETERSBURG	FL		01/16/2025		414		(68)			(68)		346	346			
100203224	KATY	TX		03/27/2025		2		(2)			(2)						
100195678	TUSCUMBIA	AL		02/24/2025		26		(26)			(26)						
100198535	OCEAN CITY	MD		02/28/2025		112		(112)			(112)						
100203564	FOREST FALLS	CA		03/26/2025		2		(2)			(2)						
100194501	GROVELAND	CA		02/14/2025		30		(30)			(30)						
100201852	SPRING	TX		03/18/2025		9		(9)			(9)						
100195107	HOUSTON	TX		02/24/2025		210		(12)			(12)		198	198			
100188320	KYLE	TX		01/08/2025		620		(22)			(22)		598	598			
100192439	SARASOTA	FL		02/07/2025		22		(22)			(22)						
100189976	WELLSBORO	PA		01/21/2025		210		(31)			(31)		179	179			
100195518	ROSENBERG	TX		02/24/2025		(40)		40			40						
100188536	MECHANICSVILLE	VA		01/08/2025		222		(44)			(44)		178	178			
100195546	FORT WORTH	TX		03/27/2025		3		(3)			(3)						
100194759	CLERMONT	FL		02/21/2025		226		(3)			(3)		223	223			
100199018	CHARLOTTE	NC		02/28/2025		92		(92)			(92)						
100203322	CLAYTON	NC		03/27/2025		1		(1)			(1)						
100200617	LAS VEGAS	NV		03/11/2025		9		(9)			(9)						
100203591	MARIETTA	GA		03/26/2025		3		(3)			(3)						
100193090	VALENCIA	CA		02/10/2025		(117)		117			117						
100191502	ZOETERMEER	NLD		01/29/2025													
100193742	CHESAPEAKE	VA		02/10/2025		30		(30)			(30)						
100190968	HAINES CITY	FL		01/28/2025		260		(83)			(83)		177	177			
100190006	CONWAY	SC		01/21/2025		669		122			122		790	790			
100200350	SAVANNAH	GA		03/10/2025		9		(9)			(9)						
100203177	PHILADELPHIA	PA		03/27/2025		2		(2)			(2)						
100181460	SAN ANTONIO	TX		01/09/2025		186		(54)			(54)		131	131			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198447	HOUSTON	TX		02/28/2025		296		(115)			(115)		180	180			
100188804	BRADENTON	FL		01/09/2025		212		71			71		283	283			
100188540	INDIANAPOLIS	IN		01/08/2025		223		(34)			(34)		188	188			
100204049	LAKE HAVASU CITY	AZ		03/28/2025		2		(2)			(2)						
100189188	ABILENE	TX		01/13/2025		572		(56)			(56)		516	516			
100188335	NEWPORT NEWS	VA		01/08/2025		231		(14)			(14)		217	217			
100189841	COLUMBIA	SC		01/21/2025		202		(40)			(40)		161	161			
100189001	BAKERSFIELD	CA		01/09/2025		191		(9)			(9)		182	182			
100189433	PEARL RIVER	LA		01/14/2025		151		(44)			(44)		107	107			
100194723	IRVING	TX		02/21/2025		186		(10)			(10)		176	176			
100190955	WOODSTOCK	GA		01/28/2025		(106)		106			106						
100203159	CAMERON	NC		03/27/2025		2		(2)			(2)						
100194361	PHILADELPHIA	PA		02/14/2025		17		(17)			(17)						
100195103	SANTA ROSA BEACH	FL		02/24/2025		12		(12)			(12)						
100200299	SUFFERN	NY		03/07/2025		20		(20)			(20)						
100190031	HAW RIVER	NC		01/21/2025		198		89			89		287	287			
100199110	PORTLAND	ME		03/03/2025		187		(24)			(24)		163	163			
100157310	RICHMOND	VA		02/20/2025		202		4			4		206	206			
100202649	ST AUGUSTINE	FL		03/24/2025		2		(2)			(2)						
100193151	CYPRESS	TX		02/10/2025		157		65			65		221	221			
100195110	ROYSE CITY	TX		02/24/2025		10		(10)			(10)						
100197614	LAWRENCEVILLE	GA		02/26/2025		14		(14)			(14)						
100157396	ENOCH	UT		02/20/2025		187		(23)			(23)		163	163			
100200498	SARASOTA	FL		03/11/2025		12		(12)			(12)						
100186953	HOUSTON	TX		01/07/2025		488		(142)			(142)		345	345			
100197626	LONG BEACH	CA		02/26/2025		10		(10)			(10)						
100193430	PITTSBURG	CA		02/10/2025		443		16			16		459	459			
100201033	RALEIGH	NC		03/12/2025		7		(7)			(7)						
100202721	SARATOGA SPRINGS	UT		03/24/2025		4		(4)			(4)						
100198275	ATLANTA	GA		02/28/2025		105		(105)			(105)						
100193441	SUN CITY	AZ		02/10/2025		13		(13)			(13)						
100190998	PORT SAINT LUCIE	FL		01/29/2025		(9)		9			9						
100195487	SHERRILLS FORD	NC		02/24/2025		224		49			49		272	272			
100202549	SACRAMENTO	CA		03/21/2025		(27)		27			27						
100188506	CLEARWATER	FL		01/08/2025		236		(32)			(32)		204	204			
100191436	HEERENVEEN	NLD		01/29/2025													
100192430	NORTH SYRACUSE	NY		02/07/2025		30		(30)			(30)						
100194763	VENICE	FL		02/21/2025		231		20			20		251	251			
100198876	PALMDALE	CA		02/28/2025		91		(91)			(91)						
100201284	HERMISTON	OR		03/12/2025		10		(10)			(10)						
100196901	SAN RAMON	CA		02/25/2025		18		(18)			(18)						
100194784	MODESTO	CA		02/21/2025		216		(16)			(16)		199	199			
100188893	ROSEDALE	MD		01/09/2025		179		(12)			(12)		167	167			
100194774	LAKELAND	FL		02/21/2025		208		(15)			(15)		193	193			
100194527	BALTIMORE	MD		02/14/2025		23		(23)			(23)						
100189321	BOKEELIA	FL		01/13/2025		229		(7)			(7)		223	223			
100192888	LEES SUMMIT	MO		02/10/2025		2		(2)			(2)						
100197193	LANCASTER	CA		02/25/2025		36		(36)			(36)						
100190003	CONWAY	SC		01/21/2025		155		142			142		297	297			
100188539	APOLLO BEACH	FL		01/08/2025		225		(51)			(51)		174	174			
100200621	MELISSA	TX		03/11/2025		(12)		12			12						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204171	WHITTIER	CA		03/31/2025		(55)		55			55						
100193292	FORT BRAGG	CA		02/10/2025		406		(22)			(22)		384	384			
100203119	BUTTE	MT		03/27/2025		2		(2)			(2)						
100192544	WASHINGTON	UT		02/10/2025		(73)		74			74		1	1			
100188796	NEW BERN	NC		01/09/2025		205		78			78		283	283			
100188500	SACRAMENTO	CA		01/08/2025		235		(27)			(27)		208	208			
100195519	BULVERDE	TX		02/24/2025		1		43			43		44	44			
100203169	TAMPA	FL		03/27/2025		1		(1)			(1)						
100193036	GLENWOOD	IA		02/10/2025		(2)		6			6		5	5			
100194630	MEMPHIS	TN		02/21/2025		210		(15)			(15)		195	195			
100194808	CARLISLE	PA		02/21/2025		235		(11)			(11)		224	224			
100198418	FORT WORTH	TX		02/28/2025		88		(88)			(88)						
100197578	EDGEWATER	MD		02/26/2025		21		(21)			(21)						
100203385	PORTAL	GA		03/27/2025		4		(4)			(4)						
100192590	WINCHENDON	MA		02/10/2025		13		(13)			(13)						
100192920	BATAVIA	OH		02/10/2025		9		(9)			(9)						
100192919	BATAVIA	OH		02/10/2025		9		(9)			(9)						
100202890	VENICE	FL		03/24/2025		4		(4)			(4)						
100201312	WEST PARK	FL		03/12/2025		10		(10)			(10)						
100202556	KNIGHTDALE	NC		03/21/2025		(21)		21			21						
100199359	SAN LUIS	AZ		03/05/2025		17		(17)			(17)						
100202739	HENEFER	UT		03/24/2025		4		(4)			(4)						
100188735	ROSWELL	GA		01/09/2025		209		(35)			(35)		174	174			
100200679	REXBURG	ID		03/11/2025		6		(6)			(6)						
100195627	AUBURN	IN		02/24/2025		23		(23)			(23)						
100191730	LAKEWOOD	OH		02/20/2025		25		(25)			(25)						
100194300	CRESCENT CITY	CA		02/14/2025		27		(27)			(27)						
100201100	AURORA	IL		03/12/2025		11		(11)			(11)						
100193022	FRENCH LICK	IN		02/10/2025		17		(17)			(17)						
100189863	AUSTIN	TX		01/21/2025		216		(34)			(34)		181	181			
100192957	ANNA	TX		02/10/2025		5		(5)			(5)						
100190877	MILLSBORO	DE		01/28/2025		366		(41)			(41)		325	325			
100189316	NEW LONDON	CT		01/13/2025		222		(41)			(41)		181	181			
100190881	AURORA	CO		01/28/2025		219		9			9		228	228			
100193545	HOLLISTER	CA		02/10/2025		380		(40)			(40)		340	340			
100200222	NEWARK	DE		03/07/2025		16		(16)			(16)						
100192892	ROSEMOUNT	MN		02/10/2025		5		(5)			(5)						
100189620	PORT SAINT LUCIE	FL		01/17/2025		463		(30)			(30)		433	433			
100198276	SILOAM SPRINGS	AR		02/28/2025		112		(112)			(112)						
100190097	FORNEY	TX		01/21/2025		391		(51)			(51)		340	340			
100195093	ANTIOCH	TN		02/24/2025		21		(21)			(21)						
100192212	ROBERTS	WI		01/31/2025		338		13			13		351	351			
100190418	KENILWORTH	IL		01/23/2025		1,383		(159)			(159)		1,225	1,225			
100203357	WHITESTOWN	IN		03/27/2025		(5)		5			5						
100190979	LAKEWOOD	WA		01/28/2025		219		32			32		251	251			
100192492	VICTORVILLE	CA		02/07/2025		36		(36)			(36)						
100202736	HENRICO	VA		03/24/2025		3		(3)			(3)						
100190037	WAUKEE	IA		01/21/2025		202		65			65		268	268			
100194540	HEMPSTEAD	TX		02/14/2025		19		(19)			(19)						
100188950	LAS VEGAS	NV		01/09/2025		156		(44)			(44)		112	112			
100200587	MANOR	TX		03/11/2025		(18)		18			18						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185200	MERCEDES	TX		01/24/2025		215		(47)			(47)		168	168			
100190211	ELLENWOOD	GA		01/21/2025		904		(29)			(29)		876	876			
100188806	ARVADA	CO		01/09/2025		240,023		10,601			10,601		250,624	250,624			
100200321	CONWAY	SC		03/10/2025		17		(17)			(17)						
100202788	SHELBY TOWNSHIP	MI		03/24/2025		3		(3)			(3)						
100186878	GREENVILLE	SC		01/07/2025		389		16			16		406	406			
100157192	LOUISVILLE	KY		02/20/2025		(13,673)		(29)			(29)	14,556	854	681	(173)		(173)
100194789	MOSCOW	ID		02/21/2025		208		(10)			(10)		198	198			
100177170	VILLA RICA	GA		01/16/2025		407		(67)			(67)		340	340			
100186913	COUNCE	TN		01/07/2025		398		(40)			(40)		357	357			
100190764	HENDERSONVILLE	TN		01/27/2025		(689)		1,124			1,124		435	435			
100201074	WENTZVILLE	MO		03/12/2025		10		(10)			(10)						
100200325	SARASOTA	FL		03/10/2025		(19)		19			19						
100201075	MORELAND	GA		03/12/2025		10		(10)			(10)						
100189781	SAINT LOUIS	MO		01/21/2025		214		(17)			(17)		196	196			
100195514	COLLEGE STATION	TX		02/24/2025		(32)		32			32						
100203367	KYLE	TX		03/27/2025		2		(2)			(2)						
100188846	BATTLE GROUND	WA		01/09/2025		17		(17)			(17)						
100189237	POCATELLO	ID		01/13/2025		205		(52)			(52)		153	153			
100200620	MELISSA	TX		03/11/2025		(11)		11			11						
100191263	LAKE HAVASU CITY	AZ		01/29/2025		32		(32)			(32)						
100201567	DAVENPORT	FL		03/13/2025		8		(8)			(8)						
100191351	PALM SPRINGS	CA		01/30/2025		200		(30)			(30)		170	170			
100203422	ACWORTH	GA		03/27/2025		3		(3)			(3)						
100198339	MAPLE GROVE	MN		02/28/2025		99		(99)			(99)						
100185201	PHOENIX	AZ		01/24/2025		216		(50)			(50)		166	166			
100195112	WAKE FOREST	NC		02/24/2025		(5)		5			5						
100194474	RESTON	VA		02/14/2025		(2,233)		(21)			(21)	2,253					
100200633	CROSBY	TX		03/11/2025		17		(17)			(17)						
100203113	NORTH HIGHLANDS	CA		03/27/2025		3		(3)			(3)						
100188535	ABILENE	TX		01/08/2025		598		(62)			(62)		537	537			
100200181	OSAGE BEACH	MO		03/07/2025		11		(11)			(11)						
100203390	OAKLAND	TN		03/27/2025		(5)		5			5						
100193001	HAWLEY	PA		02/10/2025		24		(24)			(24)						
100198278	COLUMBIA	PA		02/28/2025		104		(104)			(104)						
100202129	COLUMBUS	GA		03/18/2025		4		(4)			(4)						
100203112	LONG POND	PA		03/27/2025		3		(3)			(3)						
100190765	LAKE WORTH BEACH	FL		01/27/2025		(683)		1,114			1,114		432	432			
100190079	GREENVILLE	NC		01/21/2025		220		(12)			(12)		208	208			
100202462	CHARLOTTE	NC		03/20/2025		971		1			1	(972)					
100190040	BETHPAGE	TN		01/21/2025		352		(42)			(42)		309	309			
100191075	HOUSTON	TX		01/29/2025		33		(33)			(33)						
100201105	BAYTOWN	TX		03/12/2025		11		(11)			(11)						
100200119	ALLENTOWN	PA		03/06/2025		9		(9)			(9)						
100193122	CHARLOTTE	NC		02/10/2025		(79)		79			79						
100202775	LAKE OSWEGO	OR		03/24/2025		4		(4)			(4)						
100204156	KATY	TX		03/28/2025		1		(1)			(1)						
100201187	CLARKSVILLE	TN		03/12/2025		13		(13)			(13)						
100192543	SHERMAN	TX		02/10/2025		(74)		74			74						
100177549	BAILEY	CO		01/16/2025		315		(55)			(55)		259	259			
100190349	THROOP	PA		01/22/2025		7		(7)			(7)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200344	EASTON	PA		03/10/2025		8		(8)			(8)						
100194228	HILLSBOROUGH	NC		02/14/2025		25		(25)			(25)						
100198413	COLUMBIA	MO		02/28/2025		111		(111)			(111)						
100199498	FOREST GROVE	OR		03/05/2025		53		(53)			(53)						
100188858	SOUTH WINDSOR	CT		01/09/2025		28		(28)			(28)						
100203525	BUFFALO GROVE	IL		03/26/2025		2		(2)			(2)						
100190203	DAVENPORT	FL		01/21/2025		238		(48)			(48)		190	190			
100189248	VOLUNTOWN	CT		01/13/2025		199		(14)			(14)		184	184			
100192728	ROYSE CITY	TX		02/10/2025		29		(29)			(29)						
100202924	THOMASTON	GA		03/24/2025		4		(4)			(4)						
100195100	SHERMAN	TX		02/24/2025		7		(7)			(7)						
100200992	FARMERSVILLE	TX		03/12/2025		64		(64)			(64)						
100203146	PARADISE VALLEY	AZ		03/27/2025		3		(3)			(3)						
100203252	LAWRENCEVILLE	GA		03/27/2025		2		(2)			(2)						
100202100	FRONT ROYAL	VA		03/18/2025		8		(8)			(8)						
100177212	PLEASANT VIEW	TN		01/16/2025		395		(65)			(65)		330	330			
100195502	HARMONY	PA		02/24/2025		(34)		34			34						
100203353	FORT WORTH	TX		03/27/2025		3		(3)			(3)						
100189974	TUCSON	AZ		01/21/2025		213		(11)			(11)		202	202			
100204285	EMERALD HILLS	CA		03/31/2025		(42)		42			42						
100199287	LAWRENCEVILLE	GA		03/05/2025		18		(18)			(18)						
100200581	COPPERAS COVE	TX		03/11/2025		8		(8)			(8)						
100181461	MEMPHIS	TN		01/09/2025		426		(75)			(75)		351	351			
100200393	GRAND JUNCTION	MI		03/10/2025		7		(7)			(7)						
100203218	MESQUITE	TX		03/27/2025		2		(2)			(2)						
100195102	GLASTONBURY	CT		02/24/2025		411		(11)			(11)		400	400			
100196763	PACIFICA	CA		02/25/2025		167		(21)			(21)		147	147			
100201514	HOUSTON	TX		03/13/2025		8		(8)			(8)						
100189987	BRADENTON	FL		01/21/2025		204		76			76		280	280			
100177343	CADDO MILLS	TX		01/16/2025		341		(59)			(59)		282	282			
100188324	HUXLEY	IA		01/08/2025		226		(8)			(8)		218	218			
100201035	RALEIGH	NC		03/12/2025		7		(7)			(7)						
100203603	BRECKSVILLE	OH		03/26/2025		3		(3)			(3)						
100203497	KENNESAW	GA		03/26/2025		3		(3)			(3)						
100191712	KEAAU	HI		02/20/2025		225		(11)			(11)		214	214			
100190727	ALBUQUERQUE	NM		01/27/2025		282		(47)			(47)		235	235			
100189271	LOGAN	UT		01/13/2025		222		(27)			(27)		195	195			
100203441	KANSAS CITY	MO		03/27/2025		3		(3)			(3)						
100188634	LEHIGH ACRES	FL		02/10/2025		12		(12)			(12)						
100200554	WIND GAP	PA		03/11/2025		16		(16)			(16)						
100192562	LITITZ	PA		02/10/2025		27		(27)			(27)						
100191136	GILBERT	AZ		01/29/2025		220		(54)			(54)		166	166			
100189911	INDIALANTIC	FL		01/21/2025		213		(23)			(23)		190	190			
100192337	ORLANDO	FL		02/05/2025		203		(29)			(29)		174	174			
100200513	STATESVILLE	NC		03/11/2025		16		(16)			(16)						
100197426	CUMMING	GA		02/25/2025		17		(17)			(17)						
100189942	SAN TAN VALLEY	AZ		01/21/2025		191		108			108		299	299			
100189356	CORRYTON	TN		01/13/2025		224		(26)			(26)		198	198			
100198304	KENNESAW	GA		02/28/2025		289		(106)			(106)		183	183			
100198394	BURNSVILLE	MN		02/28/2025		107		(107)			(107)						
100197088	HERRIMAN	UT		02/25/2025		362		(22)			(22)		340	340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201311	WEST PARK	FL		03/12/2025		9		(9)			(9)						
100189847	MYRTLE BEACH	SC		01/21/2025		470		90			90		560	560			
100191708	MIAMI	FL		02/20/2025		24		(24)			(24)						
100191264	DUNNELLON	FL		01/29/2025		2,310		(142)			(142)		2,168	2,168			
100194120	SACHSE	TX		02/14/2025		31		(31)			(31)						
100195491	BOLIVIA	NC		02/24/2025		222		61			61		283	283			
100188543	MINNEAPOLIS	MN		01/08/2025		1,890		(76)			(76)		1,814	1,814			
100195413	MONUMENT	CO		02/24/2025		(37)		37			37						
100201490	GREENFIELD	IN		03/12/2025		11		(11)			(11)						
100197734	AMSTERDAM	NLD		02/26/2025													
100194815	HUMBLE	TX		02/21/2025		214		13			13		227	227			
100194801	HOUSTON	TX		02/21/2025		214		13			13		227	227			
100201755	WATERBURY	CT		03/18/2025		4		(4)			(4)						
100198246	MUSTANG	OK		02/28/2025		98		(98)			(98)						
100192665	SAN ANTONIO	TX		02/10/2025		57		(57)			(57)						
100188850	DALLAS	TX		01/09/2025		45		(45)			(45)						
100192196	CORNELIUS	NC		01/31/2025		580		18			18		598	598			
100192731	ROUND ROCK	TX		02/10/2025		12		(12)			(12)						
100190795	MT VERNON	KY		01/27/2025		423		(15)			(15)		408	408			
100195424	DAHLONEGA	GA		02/24/2025		(30)		30			30						
100192867	FORT WAYNE	IN		02/10/2025		11		(11)			(11)						
100185243	ROGERS	AR		01/24/2025		13		(4)			(4)		9	9			
100195106	RINCON	GA		02/24/2025		7		(7)			(7)						
100199916	CHARLOTTE	NC		03/05/2025		(44)		44			44						
100203256	VIRGINIA BEACH	VA		03/27/2025		3		(3)			(3)						
100192770	RICHMOND	VA		02/10/2025		(27)		27			27						
100202957	SAN ANTONIO	TX		03/24/2025													
100192736	PEARLAND	TX		02/10/2025		644		(22)			(22)		621	621			
100203342	MANCHESTER	CT		03/27/2025		2		(2)			(2)						
100188477	GRAND PRAIRIE	TX		01/08/2025		2,795		(80)			(80)		2,715	2,715			
100202715	NORFOLK	VA		03/24/2025		3		(3)			(3)						
100192685	DEER PARK	TX		02/10/2025		11		(11)			(11)						
100192168	AKRON	OH		01/31/2025		499		9			9		508	508			
100203223	ORANGE	NJ		03/27/2025		2		(2)			(2)						
100189988	NORTH FORT MYERS	FL		01/21/2025		426		116			116		542	542			
100194405	BAKERSFIELD	CA		02/14/2025		27		(27)			(27)						
100190108	SUMMERVILLE	SC		01/21/2025		201		2			2		203	203			
100202578	APOPKA	FL		03/21/2025		8		(8)			(8)						
100191720	WINSTON SALEM	NC		02/20/2025		23		(23)			(23)						
100199378	FREDERICKSBURG	VA		03/05/2025		7		(7)			(7)						
100195092	INWOOD	WV		02/24/2025		178		(27)			(27)		151	151			
100200447	NORTH LAS VEGAS	NV		03/10/2025		15		(15)			(15)						
100188496	FORT WAYNE	IN		01/08/2025		225		(21)			(21)		205	205			
100202101	PLAINVILLE	CT		03/18/2025		1		(1)			(1)						
100193003	PANAMA CITY BEACH	FL		02/10/2025		(98)		98			98						
100189674	CHARLOTTE	NC		01/17/2025		206		(53)			(53)		153	153			
100189715	ALBUQUERQUE	NM		02/20/2025		6		(6)			(6)						
100197508	CHICAGO	IL		02/26/2025		30		(30)			(30)						
100188860	POINCIANA	FL		01/09/2025		51		(51)			(51)						
100190147	WARNER ROBINS	GA		01/21/2025		414		(15)			(15)		399	399			
100194415	OAKLAND	CA		02/14/2025		68		(68)			(68)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193047	OLYMPIA	WA		02/10/2025		17		(17)			(17)						
100190084	CYPRESS	TX		01/21/2025		824		(35)			(35)		789	789			
100192570	LAKE OZARK	MO		02/10/2025		29		(29)			(29)						
100201190	ATHENS	TN		03/12/2025		10		(10)			(10)						
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025		224		(16)			(16)		208	208			
100200640	LITTLE ROCK	AR		03/11/2025		7		(7)			(7)						
100190926	ROUND ROCK	TX		01/28/2025		246		(78)			(78)		168	168			
100201556	DELAND	FL		03/13/2025		4		(4)			(4)						
100194104	WAVERLY	TN		02/14/2025		27		(27)			(27)						
100202796	MCCORDSVILLE	IN		03/24/2025		4		(4)			(4)						
100195509	HOCKLEY	TX		02/24/2025		449		67			67		517	517			
100194250	PALMYRA	VA		02/14/2025		20		(20)			(20)						
100191293	ODESSA	TX		01/30/2025		203		(42)			(42)		161	161			
100201590	SNELLVILLE	GA		03/13/2025		14		(14)			(14)						
100202854	ELKTON	MD		03/24/2025		4		(4)			(4)						
100189095	WASHINGTON TERRACE	UT		01/13/2025		35		(35)			(35)						
100177172	NEWNAN	GA		01/16/2025		151		(43)			(43)		109	109			
100199017	MCKINNEY	TX		02/28/2025		331		(161)			(161)		171	171			
100191129	PALM BAY	FL		01/29/2025		(18)		18			18						
100201964	MONTGOMERY	TX		03/18/2025		10		(10)			(10)						
100189978	SAINT AUGUSTINE	FL		01/21/2025		165		124			124		288	288			
100189243	BENTONVILLE	AR		01/13/2025		213		(30)			(30)		183	183			
100199317	LUPTON	MI		03/05/2025		7		(7)			(7)						
100194675	COLLEGE STATION	TX		02/21/2025		221		(3)			(3)		217	217			
100200495	WEST DES MOINES	IA		03/11/2025		15		(15)			(15)						
100189666	LAS VEGAS	NV		01/17/2025		154		(43)			(43)		112	112			
100200263	PETALUMA	CA		03/07/2025		16		(16)			(16)						
100202153	NORTH CHESTERFIELD	VA		03/18/2025		6		(6)			(6)						
100195094	GRAPEVINE	TX		02/24/2025		199		(22)			(22)		177	177			
100190904	LAWRENCEVILLE	GA		01/28/2025		188		61			61		249	249			
100177286	MONROE TOWNSHIP	NJ		01/16/2025		397		(24)			(24)		373	373			
100195097	FAYETTEVILLE	AR		02/24/2025		16		(7)			(7)		8	8			
100193551	LAS VEGAS	NV		02/10/2025		26		(26)			(26)						
100192686	PROVIDENCE	RI		02/10/2025		413		(35)			(35)		379	379			
100177316	TOOELE	UT		01/16/2025		358		(53)			(53)		305	305			
100201673	SUPPLY	NC		03/13/2025		10		(10)			(10)						
100199075	ANTIOCH	TN		02/28/2025		298		(63)			(63)		235	235			
100204021	WILLIS	MI		03/28/2025		1		(1)			(1)						
100177277	FREDERICK	MD		01/16/2025		395		(34)			(34)		361	361			
100202014	NORTH LAS VEGAS	NV		03/18/2025		(1)		1			1						
100201005	ORANGEBURG	SC		03/12/2025		(4)		4			4						
100189998	FULSHEAR	TX		01/21/2025		180		136			136		315	315			
100188739	LIBERTY HILL	TX		01/09/2025		193		114			114		307	307			
100190143	VISALIA	CA		01/21/2025		195		(27)			(27)		168	168			
100186974	GREENSBORO	NC		01/07/2025		441		(63)			(63)		377	377			
100202137	VIRGINIA BEACH	VA		03/18/2025		8		(8)			(8)						
100194793	HOUSTON	TX		02/21/2025		228		14			14		243	243			
100190834	EAST BETHEL	MN		01/27/2025		388		(31)			(31)		356	356			
100195382	LELAND	NC		02/24/2025		18		(18)			(18)						
100192668	PROVO	UT		02/10/2025		205		(28)			(28)		177	177			
100200565	WESTFIELD	IN		03/11/2025		8		(8)			(8)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100200663	ARLINGTON	TX		03/11/2025		8		(8)			(8)						
100191618	CEDAR HILL	TX		01/31/2025		161		2			2		164	164			
100189359	SPRING	TX		01/14/2025		202							202	202			
100203234	BRANDON	FL		03/27/2025		2		(2)			(2)						
100199079	MONROE	NC		02/28/2025		125		(125)			(125)						
100203584	ALACHUA	FL		03/26/2025		(3)		3			3						
100177557	YUMA	AZ		01/16/2025		431		(12)			(12)		419	419			
100192858	RINGGOLD	GA		02/10/2025		12		(12)			(12)						
100177484	ORLANDO	FL		01/16/2025		393		(65)			(65)		328	328			
100203306	FORT WORTH	TX		03/27/2025		3		(3)			(3)						
100188505	BURBANK	IL		01/08/2025		226		(33)			(33)		193	193			
100191747	HAMDEN	CT		02/20/2025		20		(20)			(20)						
100157226	GWYNN OAK	MD		02/20/2025													
100198308	ARLINGTON	TX		02/28/2025		108		(108)			(108)						
100195082	INWOOD	WV		02/24/2025		22		(22)			(22)						
100194385	WAUWATOSA	WI		02/14/2025		21		(21)			(21)						
100198505	ABINGDON	MD		02/28/2025		105		(105)			(105)						
100194821	LARGO	FL		02/21/2025		208		3			3		211	211			
100194298	WINSTON SALEM	NC		02/14/2025		988		(35)			(35)	(953)					
100203122	ALVARADO	TX		03/27/2025		3		(3)			(3)						
100199399	ZIMMERMAN	MN		03/05/2025		19		(19)			(19)						
100202373	REDDING	CA		03/19/2025		9		(9)			(9)						
100200255	NAPLES	FL		03/07/2025		9		(9)			(9)						
100190014	DAPHNE	AL		01/21/2025		198		63			63		261	261			
100199386	ARLINGTON	TX		03/05/2025		17		(17)			(17)						
100203372	SPOKANE	WA		03/27/2025		2		(2)			(2)						
100203132	LOUISVILLE	KY		03/27/2025		3		(3)			(3)						
100188577	POMPANO BEACH	FL		02/10/2025		(14,096)		(25)			(25)	14,357	235	150	(85)		(85)
100199985	LOGAN	UT		03/06/2025		16		(16)			(16)						
100191055	ATLANTA	GA		01/29/2025		28		(28)			(28)						
100189390	POMPANO BEACH	FL		01/14/2025		212		(47)			(47)		165	165			
100190439	RIVERSIDE	CA		01/23/2025		389		(56)			(56)		334	334			
100194395	CINCINNATI	OH		02/14/2025		23		(23)			(23)						
100186977	APPLETON	WI		01/07/2025		1,755		(61)			(61)		1,694	1,694			
100198504	BEL AIR	MD		02/28/2025		98		(98)			(98)						
100190903	KANNAPOLIS	NC		01/28/2025		188		47			47		235	235			
100186985	DAVENPORT	FL		01/07/2025		239		(31)			(31)		209	209			
100203262	RICHMOND	TX		03/27/2025		2		(2)			(2)						
100198438	VIRGINIA BCH	VA		02/28/2025		93		(93)			(93)						
100192408	MOUNTAIN DALE	NY		02/07/2025		40		(40)			(40)						
100193387	TRAVERSE CITY	MI		02/10/2025		393		(8)			(8)		385	385			
100201017	SOUTH OGDEN	UT		03/12/2025		2		(2)			(2)						
100191050	OKLAHOMA CITY	OK		01/29/2025		211		(43)			(43)		168	168			
100201046	LAVON	TX		03/12/2025		7		(7)			(7)						
100189890	FISHERS	IN		01/21/2025		204		(32)			(32)		171	171			
100195101	MESQUITE	TX		02/24/2025													
100192174	NORTH PORT	FL		01/31/2025		549		5			5		554	554			
100194437	STREAMWOOD	IL		02/14/2025		25		(25)			(25)						
100181456	PARLIER	CA		01/09/2025		205		(58)			(58)		147	147			
100200252	BOCA RATON	FL		03/07/2025		15		(15)			(15)						
100202568	CHARLOTTE	NC		03/21/2025		(14)		14			14						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195088	WESTFIELD	IN		02/24/2025		17		(17)			(17)						
100189320	ORLANDO	FL		01/13/2025		220		12			12		231	231			
100203443	MADISON	AL		03/27/2025		(3)		3			3						
100200647	COLLEGE STATION	TX		03/11/2025		10		(10)			(10)						
100186055	SUMMERVILLE	SC		01/31/2025		144		44			44		188	188			
100190202	PARLIER	CA		01/21/2025		379		(1)			(1)		379	379			
100201159	RICHMOND	TX		03/12/2025		13		(13)			(13)						
100201124	ALTOONA	WI		03/12/2025		11		(11)			(11)						
100201076	WAKE FOREST	NC		03/12/2025		8		(8)			(8)						
100193431	VALLEJO	CA		02/10/2025		427		16			16		443	443			
100199363	LARGO	FL		03/05/2025		7		(7)			(7)						
100186889	CONCORD	NC		01/07/2025		193		41			41		234	234			
100201655	PENSACOLA	FL		03/13/2025		(9,961)		(11)			(11)	10,043	71		(71)		(71)
100188661	PLAINVILLE	CT		02/10/2025		177		(38)			(38)		140	140			
100192661	BAKERSFIELD	CA		02/10/2025		22		(22)			(22)						
100195515	ROYSE CITY	TX		02/24/2025		217		44			44		260	260			
100188484	HOUSTON	TX		01/08/2025		169		95			95		264	264			
100200428	EAST WINDSOR	NJ		03/10/2025		13		(13)			(13)						
100192465	DEERFIELD BEACH	FL		02/07/2025		37		(37)			(37)						
100203549	PROVIDENCE VILLAGE	TX		03/26/2025		4		(4)			(4)						
100199323	TUCSON	AZ		03/05/2025		11		(11)			(11)						
100189767	TUCSON	AZ		01/21/2025		193		(27)			(27)		166	166			
100194802	CROWN POINT	IN		02/21/2025		195		(25)			(25)		170	170			
100194737	TOMBALL	TX		02/21/2025		200		(24)			(24)		176	176			
100195495	HICKORY	NC		02/24/2025		(31)		31			31						
100194803	WASILIA	AK		02/21/2025		207		3			3		209	209			
100190290	ST. PETERSBURG	FL		01/22/2025		4		(4)			(4)						
100199060	DENVER	CO		02/28/2025		95		(95)			(95)						
100191519	UNITED KINGDOM	GBR		01/29/2025		101							101	101			
100177274	LAS VEGAS	NV		01/16/2025		295		(52)			(52)		243	243			
100201183	ROYAL OAK	MI		03/12/2025		13		(13)			(13)						
100186939	CONCORD	NC		01/07/2025		445		(6)			(6)		439	439			
100192293	MAPLE PLAIN	MN		01/31/2025		384		29			29		414	414			
100190878	CONCORD	NC		01/28/2025		387		(54)			(54)		333	333			
100199307	SAINT CHARLES	IL		03/05/2025		15		(15)			(15)						
100191012	STATEN ISLAND	NY		01/29/2025		21		(21)			(21)						
100201637	PENSACOLA	FL		03/13/2025		9		(9)			(9)						
100186929	ATLANTIC BEACH	FL		01/07/2025		454		9			9		463	463			
100202601	KATY	TX		03/21/2025		4		(4)			(4)						
100197553	LIVERPOOL	NY		02/26/2025		61		(61)			(61)						
100200632	SODDY DAISY	TN		03/11/2025		15		(15)			(15)						
100200394	BLAIRSVILLE	GA		03/10/2025		6		(6)			(6)						
100195104	SOUTH SAINT PAUL	MN		02/24/2025		7		(7)			(7)						
100202392	HAMPSTEAD	MD		03/19/2025		6		(6)			(6)						
100189922	MCKINNEY	TX		01/21/2025		231		139			139		370	370			
100190930	DUNCAN	SC		01/28/2025		212		(46)			(46)		166	166			
100199010	GALLATIN	TN		02/28/2025		123		(123)			(123)						
100185233	RIO LINDA	CA		01/24/2025		269		(46)			(46)		223	223			
100201640	PENSACOLA	FL		03/13/2025		9		(9)			(9)						
100198390	LACOMBE	LA		02/28/2025		292		(91)			(91)		201	201			
100177221	HAMDEN	CT		01/16/2025		884		(87)			(87)		797	797			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100177541	MCKINNEY	TX		01/16/2025		840		(49)			(49)		790	790			
100200509	HARTVILLE	OH		03/11/2025		2		(2)			(2)						
100181471	FALLS CHURCH	VA		01/09/2025		181		(53)			(53)		128	128			
100189963	TUCSON	AZ		01/21/2025		258		(23)			(23)		235	235			
100193442	MINNEAPOLIS	MN		02/10/2025		14		(14)			(14)						
100190179	MOORE	SC		01/21/2025		396		(2)			(2)		394	394			
100189029	HOUSTON	TX		01/09/2025		219		(71)			(71)		148	148			
100189935	HUNTLEY	IL		01/21/2025		556		121			121		677	677			
100195476	JEFFERSON	GA		02/24/2025		(51)		51			51						
100157174	MIAMI BEACH	FL		02/20/2025		1,074		(97)			(97)		977	977			
100194519	RINCON	GA		02/14/2025		28		(28)			(28)						
100192696	LONGS	SC		02/10/2025		(13)		13			13						
100202019	NORTH LAS VEGAS	NV		03/18/2025		(1)		1			1						
100189272	PISCATAWAY	NJ		01/13/2025		212		(29)			(29)		183	183			
100194161	CHARLEVOIX	MI		02/14/2025		620		(39)			(39)		581	581			
100201650	PENSACOLA	FL		03/13/2025		10		(10)			(10)						
100199050	CONCORD	NC		02/28/2025		94		(94)			(94)						
100196600	NORWALK	CA		02/25/2025		34		(34)			(34)						
100202760	PLANO	TX		03/24/2025		3		(3)			(3)						
100190193	PALM BAY	FL		01/21/2025		371		(32)			(32)		339	339			
100195512	BULVERDE	TX		02/24/2025		(14,154)		41			41	14,206	93		(93)		(93)
100190149	LAUREL	MD		01/21/2025		658		(2)			(2)		656	656			
100199073	GALLATIN	TN		02/28/2025		287		(123)			(123)		164	164			
100203652	AMSTERDAM	NLD		03/26/2025													
100203266	PROVIDENCE VILLAGE	TX		03/27/2025		(4)		4			4						
100188794	OAKLAND	TN		01/09/2025		188		84			84		272	272			
100188789	PFLUGERVILLE	TX		01/09/2025		183		95			95		279	279			
100191624	GALLOWAY	NJ		01/31/2025		(15)		15			15						
100202564	ROSEMOUNT	MN		03/21/2025		(17)		17			17						
100194022	BAKERSFIELD	CA		02/11/2025		196		(37)			(37)		159	159			
100195137	DOWNINGTOWN	PA		02/24/2025		24,999		1			1		25,000	25,000			
100188831	ALBUQUERQUE	NM		01/09/2025		63		(63)			(63)						
100194323	NEW PORT RICHEY	FL		02/14/2025		17		(17)			(17)						
100191782	NEW SMYRNA BEACH	FL		01/31/2025		275		(4)			(4)		272	272			
100189779	ALVARADO	TX		01/21/2025		244		(39)			(39)		205	205			
100189457	HOUSTON	TX		01/15/2025		260		(57)			(57)		203	203			
100199072	GALLATIN	TN		02/28/2025		86		(86)			(86)						
100192836	FORT PIERCE	FL		02/10/2025		(1)		1			1						
100198407	DURHAM	NC		02/28/2025		94		(94)			(94)						
100195086	HUNTSVILLE	AL		02/24/2025		15		(15)			(15)						
100194451	MIAMI	FL		02/14/2025		20		(20)			(20)						
100198288	NEW BRIGHTON	MN		02/28/2025		93		(93)			(93)						
100202754	SAVANNAH	GA		03/24/2025		3		(3)			(3)						
100190907	CONCORD	NC		01/28/2025		22		(22)			(22)						
100199007	MONROE	NC		02/28/2025		97		(97)			(97)						
100197218	RANCHO CUCAMONGA	CA		02/25/2025		33		(33)			(33)						
100193073	CLOVIS	CA		02/10/2025		(102)		102			102						
100189907	TUCSON	AZ		01/21/2025		200		(25)			(25)		175	175			
100200505	PFLUGERVILLE	TX		03/11/2025		(28)		28			28						
100194661	LAKELAND	FL		02/21/2025		194		(26)			(26)		168	168			
100199031	GALLATIN	TN		02/28/2025		92		(92)			(92)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198993	GALLATIN	TN		02/28/2025		92		(92)			(92)						
100194797	TAMPA	FL		02/21/2025		198		(13)			(13)		184	184			
100194478	CREWE	VA		02/14/2025		23		(23)			(23)						
100194805	GLENDALE	AZ		02/21/2025		202		(7)			(7)		195	195			
100194683	ROYCE CITY	TX		02/21/2025		213		8			8		220	220			
100191040	EUGENE	OR		01/29/2025		163		(11)			(11)		152	152			
100194299	BEVERLY	NJ		02/14/2025		29		(29)			(29)						
100203472	RINCON	GA		03/26/2025		3		(3)			(3)						
100190184	LOS ANGELES	CA		01/21/2025		883		20			20		903	903			
100202673	ANNA	TX		03/24/2025		2		(2)			(2)						
100201929	CONVERSE	TX		03/18/2025		9		(9)			(9)						
100197720	UTRECHT	NLD		02/26/2025													
100190902	CONCORD	NC		01/28/2025		346		(4)			(4)		342	342			
100200225	GRAYSLAKE	IL		03/07/2025		14		(14)			(14)						
100201346	OCALA	FL		03/12/2025		(8)		8			8						
100192928	JACKSON	TN		02/10/2025		203		(20)			(20)		183	183			
100197651	KERNVILLE	CA		02/26/2025		9		(9)			(9)						
100190029	FULSHEAR	TX		01/21/2025		176		132			132		308	308			
100190016	ROYSE CITY	TX		01/21/2025		631		82			82		713	713			
100198427	OVERGAARD	AZ		02/28/2025		91		(91)			(91)						
100197702	UNITED KINGDOM	GBR		02/28/2025		(14,067)						14,141	73		(73)		(73)
100190024	OCALA	FL		01/21/2025		157		122			122		280	280			
100191210	ASPEN HILL	MD		01/29/2025		19		(19)			(19)						
100189186	LYNCHBURG	VA		01/13/2025		4,219		(140)			(140)		4,080	4,080			
100194620	GREENVILLE	SC		02/21/2025		185		(14)			(14)		171	171			
100200707	MCKINNEY	TX		03/11/2025		5		(5)			(5)						
100186921	CONCORD	NC		01/07/2025		654		(6)			(6)		649	649			
100188801	PINGREE GROVE	IL		01/09/2025		189		79			79		268	268			
100157358	ODESSA	TX		02/20/2025		827		(79)			(79)		748	748			
100191801	DELTONA	FL		01/31/2025		523		1			1		524	524			
100196640	CHINO	CA		02/25/2025		45		(45)			(45)						
100193391	RALEIGH	NC		02/10/2025		390		(24)			(24)		366	366			
100203474	FORT WORTH	TX		03/26/2025		(9,852)		(2)			(2)	9,922	68		(68)		(68)
100192901	SNEADS FERRY	NC		02/10/2025		203		(15)			(15)		188	188			
100193140	FRESNO	TX		02/10/2025		(56)		56			56						
100190243	WEISER	ID		01/22/2025		8		(8)			(8)						
100199008	DACULA	GA		02/28/2025		49		(49)			(49)						
100191679	PORTLAND	OR		02/20/2025		3		(3)			(3)						
100190951	CONCORD	NC		01/28/2025		203		(20)			(20)		183	183			
100157442	SEMINOLE	FL		02/20/2025		178		8			8		186	186			
100190023	DAPHNE	AL		01/21/2025		181		108			108		288	288			
100193539	DANBURY	CT		02/10/2025		387		4			4		391	391			
100194722	PHILADELPHIA	PA		02/21/2025		193		(27)			(27)		167	167			
100198267	LIBERTY LAKE	WA		02/28/2025		79		(79)			(79)						
100190960	GREENVILLE	TX		01/28/2025		231		(67)			(67)		163	163			
100194071	WILMINGTON	NC		03/20/2025		7		(7)			(7)						
100188719	VOORHEESVILLE	NY		01/09/2025		183		(12)			(12)		172	172			
100189601	ANNAPOLIS	MD		01/17/2025		203		(37)			(37)		166	166			
100194555	MERIDEN	CT		02/20/2025		7		(7)			(7)						
100177303	VERNON	NJ		01/16/2025		422		(48)			(48)		374	374			
100192844	JACKSONVILLE	FL		02/10/2025		8		(8)			(8)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100198998	GALLATIN	TN		02/28/2025		(13,939)		(89)			(89)	14,105	77		(77)		(77)
100199502	NEWBERG	OR		03/05/2025		(14,008)		(25)			(25)	14,105	72		(72)		(72)
100194065	PHOENIX	AZ		03/20/2025		(2,160)		(8)			(8)	2,168					
100198915	CORINTH	TX		02/28/2025		281		(105)			(105)		176	176			
100190884	CONCORD	NC		01/28/2025		191		(7)			(7)		184	184			
100203532	ROBBINSVILLE	NJ		03/26/2025		2		(2)			(2)						
100202541	DAHLONEGA	GA		03/21/2025		4		(4)			(4)						
100200474	DICKINSON	TX		03/10/2025		14		(14)			(14)						
100188333	KYLE	TX		01/08/2025		221		(17)			(17)		204	204			
100194776	WILLINGBORO	NJ		02/21/2025		187		(19)			(19)		168	168			
100203904	FORT PIERCE	FL		03/28/2025		1		(1)			(1)						
100188554	HOUSTON	TX		02/10/2025		33		(33)			(33)						
100192677	LAND O LAKES	FL		02/10/2025		7		(7)			(7)						
100200706	NORTH LAS VEGAS	NV		03/11/2025		9		(9)			(9)						
100190419	LAVEEN	AZ		01/23/2025		690		(47)			(47)		643	643			
100194806	BIRMINGHAM	AL		02/21/2025		200		(7)			(7)		193	193			
100191185	ATLANTA	GA		01/29/2025		187		(8)			(8)		178	178			
100192282	FAIRPORT	NY		01/31/2025		570		2			2		573	573			
100190798	BENSON	NC		01/27/2025		103,148		(2,888)			(2,888)		100,260	100,260			
100157366	KINGSTON	GA		02/20/2025		183		(31)			(31)		152	152			
100194195	PERRIS	CA		02/14/2025		395		(5)			(5)		390	390			
100200727	LEXINGTON	KY		03/11/2025		14		(14)			(14)						
100189017	PHOENIX	AZ		01/09/2025		202		(30)			(30)		171	171			
100192730	DAYTON	OH		02/10/2025		9		(9)			(9)						
100203586	PEA RIDGE	AR		03/26/2025		2		(2)			(2)						
100157135	ATLANTA	GA		02/20/2025		581		(32)			(32)		549	549			
100197572	KATY	TX		02/26/2025		21		(21)			(21)						
100195095	ATLANTA	GA		02/24/2025		4		(4)			(4)						
100199278	PANAMA CITY BEACH	FL		03/05/2025		18		(18)			(18)						
100203431	PROVIDENCE VILLAGE	TX		03/27/2025		(4)		4			4						
100200308	CAPE CORAL	FL		03/07/2025		18		(18)			(18)						
100191677	BERRIEN SPRINGS	MI		02/20/2025		24		(24)			(24)						
100188820	WAKE FOREST	NC		01/09/2025		439		63			63		502	502			
100192874	HAVERHILL	MA		02/10/2025		4		(4)			(4)						
100197220	SAN DIEGO	CA		02/25/2025		(13,946)		(32)			(32)	14,055	77		(77)		(77)
100201044	ROANOKE	TX		03/12/2025		(11,312)		(7)			(7)	11,368	48		(48)		(48)
100197409	BRENTWOOD	CA		02/25/2025		38		(38)			(38)						
100157473	WINTER HAVEN	FL		02/20/2025		189		(25)			(25)		164	164			
100203923	MIAMI	FL		03/28/2025		2		(2)			(2)						
100193395	BOONE	CO		02/10/2025		377		(13)			(13)		363	363			
100202052	NEW BRITAIN	CT		03/18/2025													
100193461	TUCSON	AZ		02/10/2025		388		(2)			(2)		386	386			
100203463	PROVIDENCE VILLAGE	TX		03/27/2025		(3)		3			3						
100194700	JACKSONVILLE	FL		02/21/2025		288		3			3		291	291			
100189796	CARROLTON	TX		01/21/2025		370		(27)			(27)		343	343			
100195115	FRESNO	TX		02/24/2025		199		60			60		259	259			
100200585	MADISON	AL		03/11/2025		(17)		17			17						
100186906	MONROE	NC		01/07/2025		444		(82)			(82)		361	361			
100200267	CAMBRIDGE	MN		03/07/2025		9		(9)			(9)						
100201746	BLOOMINGDALE	IL		03/18/2025		9		(9)			(9)						
100200228	WILLIAMS BAY	WI		03/07/2025		8		(8)			(8)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198864	MESA	AZ		02/28/2025		97		(97)			(97)						
100199009	MCKINNEY	TX		02/28/2025		380		(148)			(148)		232	232			
100177346	LIVONIA	MI		01/16/2025		342		(52)			(52)		289	289			
100188840	WILLIS	TX		01/09/2025		227		(28)			(28)		200	200			
100191121	CHARLOTTE	NC		01/29/2025		1,224		(38)			(38)		1,186	1,186			
100198290	MAPLETON	UT		02/28/2025		79		(79)			(79)						
100188332	ORLANDO	FL		01/08/2025		204		2			2		205	205			
100157466	MAULDIN	SC		02/20/2025		173		(27)			(27)		147	147			
100193255	ZANESVILLE	OH		02/10/2025		355		(21)			(21)		334	334			
100199387	VACAVILLE	CA		03/05/2025		17		(17)			(17)						
100198962	DORAL	FL		02/28/2025		97		(97)			(97)						
100188326	OVERLAND PARK	KS		01/08/2025		238		(5)			(5)		233	233			
100190737	GREENSBORO	NC		01/27/2025		(149)		149			149						
100189387	WATERBURY	CT		01/14/2025		7		(7)			(7)						
100194814	TUCSON	AZ		02/21/2025		198		(13)			(13)		184	184			
100200244	GRANBURY	TX		03/07/2025		11		(11)			(11)						
100192402	HYATTSVILLE	MD		02/07/2025		(13,919)		(14)			(14)	14,015	81		(81)		(81)
100191724	FORT VALLEY	GA		02/20/2025		14		(14)			(14)						
100188509	AIKEN	SC		01/08/2025		393		(26)			(26)		366	366			
100203308	SAINT AUGUSTINE	FL		03/27/2025		(6)		6			6						
100194825	LOWA CITY	IA		02/21/2025		199		(13)			(13)		186	186			
100198501	BALTIMORE	MD		02/28/2025		523		(60)			(60)		463	463			
100199338	PALMYRA	VA		03/05/2025		16		(16)			(16)						
100195410	DENVER	CO		02/24/2025		(55)		55			55						
100202521	MACOMB	MI		03/21/2025		2		(2)			(2)						
100200644	INDIANAPOLIS	IN		03/11/2025		6		(6)			(6)						
100189119	FAYETTEVILLE	GA		01/13/2025		605		(31)			(31)		574	574			
100177625	TRACY	CA		01/16/2025		626		(37)			(37)		589	589			
100192606	ROMEOVILLE	IL		02/10/2025		11		(11)			(11)						
100190928	HOUSTON	TX		01/28/2025		20,736		(417)			(417)		20,320	20,320			
100157257	MISSOURI CITY	TX		02/20/2025		162		(42)			(42)		120	120			
100188327	OCALA	FL		01/08/2025		215		(8)			(8)		207	207			
100201430	RICHMOND	CA		03/12/2025		2		(2)			(2)						
100195468	PARRISH	FL		02/24/2025		(40)		40			40						
100204159	SAN ANTONIO	TX		03/28/2025													
100186903	WEST CHESTER	OH		01/07/2025		448		49			49		497	497			
100194760	RIVERVIEW	FL		02/21/2025		183		(14)			(14)		168	168			
100157271	TURBOTVILLE	PA		02/20/2025		418		(42)			(42)		376	376			
100200557	SAINT CLOUD	MN		03/11/2025		11		(11)			(11)						
100197559	CASA GRANDE	AZ		02/26/2025		2		(2)			(2)						
100190324	CANTON	OH		01/22/2025		10		(10)			(10)						
100204001	PALM COAST	FL		03/28/2025		2		(2)			(2)						
100203282	ARDEN	NC		03/27/2025		(5)		5			5						
100157172	DALLAS	TX		02/20/2025		157		(27)			(27)		129	129			
100193788	REDDING	CA		02/10/2025		10		(10)			(10)						
100203562	CITRUS SPRINGS	FL		03/26/2025		(3)		3			3						
100193325	LAKE ZURICH	IL		02/10/2025		7		(7)			(7)						
100199367	COLUMBUS	OH		03/05/2025		14		(14)			(14)						
100193141	ROYSE CITY	TX		02/10/2025		185		69			69		255	255			
100194809	LITTLE ROCK	AR		02/21/2025		179		(12)			(12)		167	167			
100186046	TITUSVILLE	FL		01/31/2025		141		9			9		150	150			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200510	ANGIER	NC		03/11/2025		10		(10)			(10)						
100200047	ELM GROVE	WI		03/06/2025		7		(7)			(7)						
100177503	BROOMFIELD	CO		01/16/2025		428		(62)			(62)		366	366			
100157377	KISSIMMEE	FL		02/20/2025		179		21			21		201	201			
100201451	CRAWFORDVILLE	FL		03/12/2025		9		(9)			(9)						
100202846	EAST GREENVILLE	PA		03/24/2025		2		(2)			(2)						
100194294	WAUWATOSA	WI		02/14/2025		21		(21)			(21)						
100195503	HARMONY	PA		02/24/2025		(31)		31			31						
100194386	REDMOND	OR		02/14/2025		21		(21)			(21)						
100190289	MIDLOTHIAN	IL		01/22/2025		7		(7)			(7)						
100203569	CHICAGO	IL		03/26/2025		3		(3)			(3)						
100199369	ROUND LAKE BEACH	IL		03/05/2025		(9)		9			9						
100190880	CONCORD	NC		01/28/2025		190		17			17		207	207			
100191030	PORT CHARLOTTE	FL		01/29/2025		10		(10)			(10)						
100200085	FLEMING ISLAND	FL		03/06/2025		7		(7)			(7)						
100203570	NASHVILLE	TN		03/26/2025		1		(1)			(1)						
100203716	DELFT	NLD		03/26/2025													
100203705	TILBURG	NLD		03/26/2025													
100197599	FAIRFIELD	CA		02/26/2025		15		(15)			(15)						
100189835	COLORADO SPRINGS	CO		01/21/2025		194		(27)			(27)		167	167			
100200219	CEDAR PARK	TX		03/07/2025		11		(11)			(11)						
100186951	KANNAPOLIS	NC		01/07/2025		433		16			16		448	448			
100201479	NEW LONDON	CT		03/12/2025		43		(43)			(43)						
100200600	PINELLAS PARK	FL		03/11/2025		3		(3)			(3)						
100186099	BASEHOR	KS		01/31/2025		147		10			10		158	158			
100191340	OCALA	FL		01/30/2025		29		(29)			(29)						
100157018	OCALA	FL		02/20/2025		150		(25)			(25)		124	124			
100195108	SHERMAN	TX		02/24/2025		197		59			59		256	256			
100194671	SELBYVILLE	DE		02/21/2025		203		13			13		216	216			
100194316	VERO BEACH	FL		02/14/2025		24		(24)			(24)						
100203578	CARY	IL		03/26/2025		2		(2)			(2)						
100190973	SOUTH PADRE ISLAND	TX		01/28/2025		(1,926)		(27)			(27)	2,137	184	184			
100194704	JACKSONVILLE	AR		02/21/2025		196		(10)			(10)		186	186			
100203649	FORT WORTH	TX		03/28/2025		(134)		134			134						
100193092	NARBERTH	PA		02/10/2025		(6)		6			6						
100190019	WAKE FOREST	NC		01/21/2025		400		113			113		513	513			
100191637	COLUMBIA FALLS	MT		01/31/2025		(16)		16			16						
100189540	LAKE ISABELLA	CA		01/16/2025		587		(67)			(67)		519	519			
100157416	PHOENIX	AZ		02/20/2025		4		(4)			(4)						
100157316	SCRANTON	PA		02/20/2025		177		(41)			(41)		136	136			
100192656	SARASOTA	FL		02/10/2025		(3)		3			3						
100199006	KANNAPOLIS	NC		02/28/2025		57		(57)			(57)						
100198977	LAKEWOOD	NJ		02/28/2025		93		(93)			(93)						
100203491	BIRDSEYE	IN		03/26/2025		2		(2)			(2)						
100201698	OCEAN PINES	MD		03/18/2025		(528)		528			528						
100195116	MYRTLE BEACH	SC		02/24/2025		(58)		58			58						
100194509	NEW CARROLLTON	MD		02/14/2025		8		(8)			(8)						
100201380	ANOKA	MN		03/12/2025		10		(10)			(10)						
100188901	MIDLAND	TX		01/09/2025		201		(57)			(57)		144	144			
100188756	KYLE	TX		01/09/2025		159		153			153		312	312			
100201444	LAS VEGAS	NV		03/12/2025		11		(11)			(11)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190962	GRAHAM	NC		01/28/2025		186							185	185			
100197605	NORTH BERGEN	NJ		02/26/2025		3		(3)			(3)						
100202874	MCKINNEY	TX		03/24/2025		(14)		14			14						
100186958	MAGNA	UT		01/07/2025		195		40			40		235	235			
100201656	LEESVILLE	SC		03/13/2025		8		(8)			(8)						
100200569	TULSA	OK		03/11/2025		8		(8)			(8)						
100194647	GROVETOWN	GA		02/21/2025		198		(11)			(11)		186	186			
100186126	SAN DIEGO	CA		01/31/2025		154		56			56		210	210			
100200681	OXFORD	OH		03/11/2025		12		(12)			(12)						
100194366	GREENTOWN	PA		02/14/2025		16		(16)			(16)						
100188848	NEWTON	AL		01/09/2025		212		(49)			(49)		163	163			
100200589	CONWAY	AR		03/11/2025		1		(1)			(1)						
100199418	BOSSIER CITY	LA		03/05/2025		46		(46)			(46)						
100189876	GRAHAM	NC		01/21/2025		184		94			94		278	278			
100194707	GREENVILLE	TX		02/21/2025		8		(8)			(8)						
100203249	WENDELL	NC		03/27/2025		(4)		4			4						
100203530	SHAKOPEE	MN		03/26/2025													
100189315	GEORGETOWN	TX		01/13/2025		44,107		(880)			(880)		43,227	43,227			
100157467	ARLINGTON	TX		02/20/2025		182		(15)			(15)		166	166			
100202495	DURHAM	NC		03/21/2025		(12)		12			12						
100186922	MCKINNEY	TX		01/07/2025		297		(143)			(143)		155	155			
100194771	PENSACOLA	FL		02/21/2025		199		1			1		200	200			
100202656	ENGLEWOOD	FL		03/24/2025		(1)		1			1						
100199971	MCCLOUD	CA		03/06/2025		1		(1)			(1)						
100198995	WESLEY CHAPEL	FL		02/28/2025		91		(91)			(91)						
100190752	FORTSON	GA		01/27/2025		182		21			21		202	202			
100193751	OCEAN CITY	MD		02/10/2025		28		(28)			(28)						
100192244	CLIFTON HEIGHTS	PA		01/31/2025		445		6			6		451	451			
100201332	ARNOLD	CA		03/12/2025		13		(13)			(13)						
100201390	SAVANNAH	GA		03/12/2025		13		(13)			(13)						
100203587	OAK RIDGE	TN		03/26/2025		1		(1)			(1)						
100192216	BUSHKILL	PA		01/31/2025		(1,771)		20			20	2,125	374	374			
100191779	MIAMI BEACH	FL		01/31/2025		164		10			10		174	174			
100189980	CEDAR CITY	UT		01/21/2025		311		63			63		374	374			
100194467	IRVING	TX		02/14/2025		29		(29)			(29)						
100190796	MANASSAS	VA		01/27/2025		557		(60)			(60)		497	497			
100197188	ISSAQUAH	WA		02/25/2025		37		(37)			(37)						
100194529	PRINCETON	TX		02/14/2025		15		(15)			(15)						
100200497	MILWAUKEE	WI		03/11/2025		14		(14)			(14)						
100200630	SAN ANTONIO	TX		03/11/2025		7		(7)			(7)						
100157187	CLAYTON	NC		02/20/2025		181		(14)			(14)		167	167			
100199372	CONROE	TX		03/05/2025		17		(17)			(17)						
100193340	KIRKLAND	WA		02/10/2025		387		(14)			(14)		373	373			
100193382	SOMERSET	NJ		02/10/2025		377		(13)			(13)		364	364			
100203489	GREELEY	CO		03/26/2025		2		(2)			(2)						
100203354	CINCINNATI	OH		03/27/2025													
100202105	PHILADELPHIA	PA		03/18/2025		3		(3)			(3)						
100194538	DELAWARE	OH		02/14/2025		21		(21)			(21)						
100191738	HOUSTON	TX		02/20/2025		13		(13)			(13)						
100202506	LEWISVILLE	TX		03/21/2025		3		(3)			(3)						
100201230	PINGREE GROVE	IL		03/12/2025		(29)		29			29						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188849	ENGLEWOOD	CO		01/09/2025		215		(40)			(40)		175	175			
100189822	WESTERVILLE	OH		01/21/2025		185		(17)			(17)		168	168			
100195091	ALACHUA	FL		02/24/2025		(3)		3			3						
100190883	PALM COAST	FL		01/28/2025		345		18			18		363	363			
100200572	SANFORD	FL		03/11/2025		9		(9)			(9)						
100199290	HAZLETON	PA		03/05/2025		6		(6)			(6)						
100190034	HOUSTON	TX		01/21/2025		149		122			122		270	270			
100197495	CHICAGO	IL		02/26/2025		40		(40)			(40)						
100199978	CHINO	CA		03/06/2025		6		(6)			(6)						
100202043	PHILADELPHIA	PA		03/18/2025		(2)		2			2						
100203526	LOUISVILLE	KY		03/26/2025		2		(2)			(2)						
100199102	SOUTH DAYTONA	FL		03/03/2025		15		(15)			(15)						
100197575	HOUSTON	TX		02/26/2025		15		(15)			(15)						
100200103	TOANO	VA		03/06/2025		(2)		2			2						
100191631	MIAMI	FL		01/31/2025		(19)		19			19						
100191341	LITTLE ELM	TX		01/30/2025		(8)		8			8						
100202535	LADSON	SC		03/21/2025		2		(2)			(2)						
100190004	HUNTSVILLE	AL		01/21/2025		182		64			64		247	247			
100188643	ARLINGTON	TX		02/10/2025		178		(38)			(38)		139	139			
100199350	LOS ANGELES	CA		03/05/2025		16		(16)			(16)						
100195431	PLAINFIELD	IL		02/24/2025		11		(11)			(11)						
100194365	GRAND RAPIDS	MI		02/14/2025		26		(26)			(26)						
100177184	BULLHEAD CITY	AZ		01/16/2025		355		(47)			(47)		308	308			
100203580	AURORA	IL		03/26/2025		2		(2)			(2)						
100203138	CINCINNATI	OH		03/27/2025		2		(2)			(2)						
100194543	PITTSBURGH	PA		02/14/2025		21		(21)			(21)						
100194663	MILWAUKEE	WI		02/21/2025		199		(17)			(17)		181	181			
100157389	SAN ANTONIO	TX		02/20/2025		187		(43)			(43)		144	144			
100200178	DAWSONVILLE	GA		03/07/2025		16		(16)			(16)						
100157488	BALTIMORE	MD		02/20/2025		168		1			1		168	168			
100157332	OCALA	FL		02/20/2025		184		(14)			(14)		170	170			
100194309	GALVESTON	TX		02/14/2025		21		(21)			(21)						
100200625	SEABROOK	NH		03/11/2025		5		(5)			(5)						
100195351	MIAMI	FL		02/24/2025		11		(11)			(11)						
100194696	ODESSA	TX		02/21/2025		1,050		(6)			(6)		1,044	1,044			
100204052	GUTHRIE	OK		03/28/2025		1		(1)			(1)						
100195492	DALLAS	NC		02/24/2025		508		77			77		586	586			
100186070	MONROE	NC		01/31/2025		151		15			15		166	166			
100186093	MONROE	NC		01/31/2025		151		15			15		166	166			
100186101	MONROE	NC		01/31/2025		151		15			15		166	166			
100194389	ATLANTIC BEACH	FL		02/14/2025		28		(28)			(28)						
100189950	LIBERTY HILL	TX		01/21/2025		153		180			180		333	333			
100203445	OCALA	FL		03/27/2025		(5)		5			5						
100192936	ELGIN	TX		02/10/2025		(20)		20			20						
100200613	COLUMBUS	OH		03/11/2025		8		(8)			(8)						
100200312	JOHNSTON	RI		03/07/2025		5		(5)			(5)						
100185218	HUMMELSTOWN	PA		01/24/2025		190		(29)			(29)		160	160			
100177337	MACON	GA		01/16/2025		339		(46)			(46)		293	293			
100202527	MARSHFIELD	MA		03/21/2025		3		(3)			(3)						
100200641	NORTH WILDWOOD	NJ		03/11/2025		13		(13)			(13)						
100200493	OCALA	FL		03/11/2025		(9)		9			9						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177558	TOMBALL	TX		01/16/2025		416		8			8		424	424			
100185274	PHILADELPHIA	PA		01/24/2025		195		(46)			(46)		150	150			
100201919	WILLOW GROVE	PA		03/18/2025		6		(6)			(6)						
100181470	CYPRESS	TX		01/09/2025		676		(16)			(16)		661	661			
100188776	APEX	NC		01/09/2025		176		103			103		279	279			
100195453	FORT WORTH	TX		02/24/2025		(38)		38			38						
100199084	MONROE	NC		02/28/2025		91		(91)			(91)						
100194393	CYPRESS	TX		02/14/2025		20		(20)			(20)						
100186924	NORWALK	CA		01/07/2025		169		68			68		237	237			
100203608	JACKSONVILLE	FL		03/26/2025		3		(3)			(3)						
100186047	CENTERTON	AR		01/31/2025		(1,325)		1,325			1,325						
100189874	MADISON	AL		01/21/2025		172		113			113		285	285			
100188805	LITTLE RIVER	SC		01/09/2025		183		73			73		256	256			
100200041	LAKE ST LOUIS	MO		03/06/2025		3		(3)			(3)						
100188827	CHANDLER	AZ		01/09/2025		33,097		(1,370)			(1,370)		31,727	31,727			
100203602	WILMINGTON	DE		03/26/2025													
100192283	YOUNGSTOWN	OH		01/31/2025		470		(4)			(4)		466	466			
100200717	MOUNT AIRY	NC		03/11/2025		3		(3)			(3)						
100200526	BRKN ARW	OK		03/11/2025		5		(5)			(5)						
100189064	RICHMOND	TX		01/09/2025		79		(4)			(4)		76	76			
100194832	WESTFIELD	IN		02/21/2025		192		(7)			(7)		185	185			
100188826	WARWICK	RI		01/09/2025		385		17			17		403	403			
100201426	NORTH LAS VEGAS	NV		03/12/2025		7		(7)			(7)						
100202526	JACKSONVILLE	FL		03/21/2025													
100200318	COLEBROOK	CT		03/10/2025		6		(6)			(6)						
100191540	UNITED KINGDOM	GBR		01/29/2025		105							105	105			
100193174	CONROE	TX		03/20/2025		5		(5)			(5)						
100188660	BOWLING GREEN	KY		02/10/2025		175		(14)			(14)		162	162			
100194459	MISSOURI CITY	TX		02/14/2025		20		(20)			(20)						
100202719	MORRISVILLE	NC		03/24/2025		1		(1)			(1)						
100200708	RALEIGH	NC		03/11/2025		8		(8)			(8)						
100188945	VERO BEACH	FL		01/09/2025		382		(45)			(45)		336	336			
100204026	JONESBORO	GA		03/28/2025		1		(1)			(1)						
100200003	SAN ANTONIO	TX		03/06/2025		10		(10)			(10)						
100189819	SAINT AUGUSTINE	FL		01/21/2025		186		59			59		245	245			
100202136	GASTONIA	NC		03/18/2025		(1)		1			1						
100193037	PHILADELPHIA	PA		02/10/2025		147		(2)			(2)		146	146			
100194733	DOYLESBURG	PA		02/21/2025		195		(14)			(14)		181	181			
100177041	SLIDELL	LA		01/16/2025		385		(36)			(36)		350	350			
100157147	MOUNT HOLLY	NC		02/20/2025		184		(31)			(31)		153	153			
100199979	LAS VEGAS	NV		03/06/2025		(3)		3			3						
100201220	OCALA	FL		03/12/2025		10		(10)			(10)						
100202569	FRESNO	TX		03/21/2025		(11)		11			11						
100203534	FARMINGTON	MN		03/26/2025		(2)		2			2						
100195511	HOUSTON	TX		02/24/2025		205		56			56		261	261			
100201371	HOUSTON	TX		03/12/2025		(7)		7			7						
100189445	NAPLES	FL		01/14/2025		210		(36)			(36)		174	174			
100200563	RANSON	WV		03/11/2025		11		(11)			(11)						
100202531	PHILADELPHIA	PA		03/21/2025		(1)		1			1						
100191405	SCHIEDAM	NLD		01/29/2025													
100196644	CORONA	CA		02/25/2025		(254)		254			254						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199405	HAZLETON	PA		03/05/2025		3		(3)			(3)						
100195113	NORTH LAS VEGAS	NV		02/24/2025		(62)		62			62						
100194307	KNOXVILLE	TN		02/14/2025		17		(17)			(17)						
100200678	MALDEN	MA		03/11/2025		11		(11)			(11)						
100200035	LAKE OZARK	MO		03/06/2025		12		(12)			(12)						
100192256	TUCSON	AZ		01/31/2025		898		(11)			(11)		887	887			
100188740	HOUSTON	TX		01/09/2025		191		(20)			(20)		171	171			
100199416	FORNEY	TX		03/05/2025		12		(12)			(12)						
100197647	NORTH PORT	FL		02/26/2025		3		(3)			(3)						
100203657	S-GRAVENHAGE	NLD		03/26/2025													
100192532	COLLEGE STATION	TX		02/10/2025		(69)		69			69						
100177531	TOMBALL	TX		01/16/2025		416		8			8		423	423			
100193180	PHOENIX	AZ		03/20/2025		(2,084)		(7)			(7)	2,091					
100194505	ORLANDO	FL		02/14/2025		21		(21)			(21)						
100199004	ASHLAND CITY	TN		02/28/2025		3		(3)			(3)						
100199316	CANTON	OH		03/05/2025		16		(16)			(16)						
100200651	ATLANTA	GA		03/11/2025		5		(5)			(5)						
100202885	NEWNAN	GA		03/24/2025		1		(1)			(1)						
100201609	TAMPA	FL		03/13/2025		11		(11)			(11)						
100202855	GRAND RAPIDS	MI		03/24/2025		3		(3)			(3)						
100200722	NILES	IL		03/11/2025		11		(11)			(11)						
100203981	MCHENRY	IL		03/28/2025													
100193426	BOCA RATON	FL		02/10/2025		389		(1)			(1)		388	388			
100201771	FORT WORTH	TX		03/18/2025													
100200593	NEW PLYMOUTH	ID		03/11/2025		(5)		5			5						
100193737	WESTBOROUGH	MA		02/10/2025		22		(22)			(22)						
100199417	LAWRENCEVILLE	GA		03/05/2025		16		(16)			(16)						
100194658	CYPRESS	TX		02/21/2025		195		(26)			(26)		169	169			
100194171	SAINT JOHNS	FL		02/14/2025		1,241		(88)			(88)		1,153	1,153			
100191522	UNITED KINGDOM	GBR		01/29/2025		94							94	94			
100194341	TRAFFORD	PA		02/14/2025		12		(12)			(12)						
100197631	CHICAGO	IL		02/26/2025		17		(17)			(17)						
100202103	RICHMOND HEIGHTS	OH		03/18/2025		(2)		2			2						
100194067	SALEM	OR		03/20/2025		4		(4)			(4)						
100200699	NAPA	CA		03/11/2025		15		(15)			(15)						
100194781	FORNEY	TX		02/21/2025		182		(1)			(1)		181	181			
100199077	VILLA RICA	GA		02/28/2025		123		(123)			(123)						
100190768	FULSHEAR	TX		01/27/2025		365		(19)			(19)		346	346			
100189388	CLEVELAND	TX		01/14/2025		205		(46)			(46)		160	160			
100202109	SCHENECTADY	NY		03/18/2025		(2)		2			2						
100195089	HICKORY	NC		02/24/2025		(9)		9			9						
100201838	BALTIMORE	MD		03/18/2025		4		(4)			(4)						
100189081	NEW BERN	NC		01/13/2025		15		(15)			(15)						
100191692	DUNNELLON	FL		02/20/2025		13		(13)			(13)						
100190077	TEMPLE	TX		01/21/2025		384		115			115		499	499			
100199719	BUZZARDS BAY	MA		03/05/2025		9		(9)			(9)						
100203168	PROVIDENCE VILLAGE	TX		03/27/2025		(3)		3			3						
100200503	LAKELAND	FL		03/11/2025		(5)		5			5						
100190430	SEATTLE	WA		01/23/2025		595		(5)			(5)		589	589			
100189833	NOKOMIS	FL		01/21/2025		190		(6)			(6)		184	184			
100200552	BROOKSHIRE	TX		03/11/2025													

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194644	MESQUITE	TX		02/21/2025		192		(14)			(14)		178	178			
100185263	RIVIERA BEACH	FL		01/24/2025		191		(24)			(24)		167	167			
100190400	MOORPARK	CA		01/23/2025		775		(23)			(23)		753	753			
100190849	INMAN	SC		01/27/2025		387		(50)			(50)		337	337			
100194731	WYOMING	DE		02/21/2025		236		(6)			(6)		230	230			
100203539	SUMMERVILLE	SC		03/26/2025													
100199022	GALLATIN	TN		02/28/2025		85		(85)			(85)						
100193203	PALM COAST	FL		02/10/2025		7		(7)			(7)						
100199321	EASTMAN	GA		03/05/2025		(13,458)		(3)			(3)	13,541	81		(81)		(81)
100157161	SARANAC LAKE	NY		02/20/2025		(10)		10			10						
100191626	DUNEDIN	FL		01/31/2025		(12)		12			12						
100200216	AMHERST	NY		03/07/2025		16		(16)			(16)						
100157414	PUEBLO	CO		02/20/2025		166		(10)			(10)		156	156			
100195430	WESTFIELD	IN		02/24/2025		18		(18)			(18)						
100198988	EDINBURG	TX		02/28/2025		231		(114)			(114)		117	117			
100189586	MERCED	CA		01/17/2025		18		(18)			(18)						
100190346	ELLENVILLE	NY		01/22/2025		3		(3)			(3)						
100203551	EL PASO	TX		03/26/2025		(1)		1			1						
100200536	LAFAYETTE	IN		03/11/2025		13		(13)			(13)						
100189658	RICHMOND	VA		01/17/2025		192		(49)			(49)		143	143			
100193290	CLIFTON HEIGHTS	PA		02/10/2025		345		(18)			(18)		326	326			
100189416	SUGAR LAND	TX		01/14/2025		21		(21)			(21)						
100195435	MILLSBORO	DE		02/24/2025		3		(3)			(3)						
100176984	OCEAN CITY	MD		01/16/2025		359		(31)			(31)		328	328			
100190217	HOUSTON	TX		01/21/2025		377		(13)			(13)		364	364			
100199366	RALEIGH	NC		03/05/2025		16		(16)			(16)						
100199305	CHARLOTTE	NC		03/05/2025		12		(12)			(12)						
100200250	LAKE WORTH	FL		03/07/2025		(5)		5			5						
100192463	CITRUS SPRINGS	FL		02/07/2025		7		(7)			(7)						
100188752	THE DALLES	OR		01/09/2025		1,257		6			6		1,264	1,264			
100200556	INDIANAPOLIS	IN		03/11/2025		8		(8)			(8)						
100191625	BELMONT	MI		01/31/2025		(31)		31			31						
100189664	LAS VEGAS	NV		01/17/2025		176		(44)			(44)		133	133			
100193121	RICHMOND	TX		02/10/2025		(13,468)		45			45	13,501	78		(78)		(78)
100200517	ROBINS	IA		03/11/2025		(2,069)		(7)			(7)	2,075					
100193660	HOCKLEY	TX		02/10/2025		187		(11)			(11)		176	176			
100203571	OCALA	FL		03/26/2025		1		(1)			(1)						
100200221	TEMPLE	PA		03/07/2025		15		(15)			(15)						
100198330	FULSHEAR	TX		02/28/2025		31		(31)			(31)						
100201245	PORT ST LUCIE	FL		03/12/2025		6		(6)			(6)						
100192458	AVENTURA	FL		02/07/2025		22		(22)			(22)						
100203483	POCONO LAKE	PA		03/26/2025		1		(1)			(1)						
100185300	TEMPLE	TX		01/24/2025		8		(8)			(8)						
100202897	HOUSTON	TX		03/24/2025		(12)		12			12						
100190249	MAURERTOWN	VA		01/22/2025		(552)		552			552						
100189166	TOWSON	MD		01/13/2025		163		9			9		172	172			
100186905	FOLSOM	CA		01/07/2025		593		(283)			(283)		310	310			
100203148	CARTERSVILLE	GA		03/27/2025		2		(2)			(2)						
100199257	SOUTH AMBOY	NJ		03/05/2025		(6)		6			6						
100189397	OCALA	FL		01/14/2025		328		(56)			(56)		272	272			
100190010	LEBANON	TN		01/21/2025		1,064		117			117		1,180	1,180			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193471	HASLET	TX		02/10/2025		359		(18)			(18)		341	341			
100197510	GLEN ELLYN	IL		02/26/2025		34		(34)			(34)						
100200208	CHICAGO	IL		03/07/2025		13		(13)			(13)						
100193210	GLENDALE	AZ		02/10/2025		11		(11)			(11)						
100177529	DESERT HOT SPRINGS	CA		01/16/2025		330		(56)			(56)		274	274			
100204155	AURORA	IL		03/28/2025		1		(1)			(1)						
100200594	JEFFERSON CITY	MO		03/11/2025		(1)		1			1						
100186923	BETHLEHEM	PA		01/07/2025		407		61			61		468	468			
100193495	LAKEWOOD	CO		02/10/2025		1,062		(46)			(46)		1,017	1,017			
100176976	DECATUR	GA		01/16/2025		309		(53)			(53)		256	256			
100188816	HARVEST	AL		01/09/2025		182		56			56		237	237			
100199788	LOS ANGELES	CA		03/05/2025		21		(21)			(21)						
100192165	DURHAM	NC		01/31/2025		551		17			17		568	568			
100194648	ELLENWOOD	GA		02/21/2025		191		(16)			(16)		175	175			
100198870	LONG BEACH	CA		02/28/2025		253		(105)			(105)		148	148			
100192210	ROSEMOUNT	MN		01/31/2025		530		5			5		535	535			
100200044	BREEZY POINT	MN		03/06/2025		7		(7)			(7)						
100202024	SAN ANTONIO	TX		03/18/2025		(121)		121			121						
100190759	FULSHEAR	TX		01/27/2025		360		(19)			(19)		341	341			
100189806	PRINCETON	TX		01/21/2025		182		(21)			(21)		161	161			
100203531	LEHIGH ACRES	FL		03/26/2025		(1)		1			1						
100197514	LABELLE	FL		02/26/2025		12		(12)			(12)						
100189542	PHOENIX	AZ		01/16/2025		330		(52)			(52)		279	279			
100202167	ALBANY	NY		03/18/2025		(2)		2			2						
100191418	AMSTERDAM	NLD		01/29/2025													
100203557	POOLER	GA		03/26/2025		2		(2)			(2)						
100186129	MADERA	CA		02/10/2025		10		(10)			(10)						
100190936	CEDAR RAPIDS	IA		01/28/2025		2,249		(59)			(59)		2,190	2,190			
100200553	VIRGINIA BEACH	VA		03/11/2025		10		(10)			(10)						
100190253	WINCHESTER	VA		01/22/2025		1		(1)			(1)						
100191229	HOUSTON	TX		01/29/2025		181		(25)			(25)		157	157			
100194716	MIDLOTHIAN	VA		02/21/2025		193		14			14		208	208			
100199063	WESLEY CHAPEL	FL		02/28/2025		91		(91)			(91)						
100202517	PLAINFIELD	IL		03/21/2025		4		(4)			(4)						
100197219	FORT LAUDERDALE	FL		02/25/2025		48		(48)			(48)						
100203641	UNITED KINGDOM	GBR		03/27/2025													
100190905	CONCORD	NC		01/28/2025		200		(20)			(20)		179	179			
100190036	ROUND ROCK	TX		01/21/2025		422		81			81		503	503			
100194710	COLUMBIA	SC		02/21/2025		185		11			11		196	196			
100191650	CIBOLO	TX		01/31/2025		(11)		11			11						
100200303	MIDDLETOWN	NY		03/07/2025		12		(12)			(12)						
100197504	VERNON	CT		02/26/2025		36		(36)			(36)						
100189983	LURAY	VA		01/21/2025		180		(27)			(27)		153	153			
100193379	PORT SAINT LUCIE	FL		02/10/2025		1		(1)			(1)						
100199986	SAINT GEORGE	UT		03/06/2025		13		(13)			(13)						
100195077	WAKEFIELD	MA		02/24/2025		12		(12)			(12)						
100202528	PALM DESERT	CA		03/21/2025		4		(4)			(4)						
100157471	CAPE CORAL	FL		02/20/2025		165		(3)			(3)		162	162			
100198264	LOUISVILLE	KY		02/28/2025		94		(94)			(94)						
100177330	FORT WORTH	TX		01/16/2025		218		(51)			(51)		167	167			
100200570	HEMET	CA		03/11/2025		8		(8)			(8)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200602	CAMDEN	DE		03/11/2025		2		(2)			(2)						
100190819	KANSAS CITY	KS		01/27/2025		368		(49)			(49)		319	319			
100201424	MURFREESBORO	TN		03/12/2025		11		(11)			(11)						
100191644	BOLIVIA	NC		01/31/2025		(20)		20			20						
100192443	YANTIS	TX		02/07/2025		31		(31)			(31)						
100200183	CHARLOTTE	NC		03/07/2025		13		(13)			(13)						
100190348	OSHKOSH	WI		01/22/2025		6		(6)			(6)						
100190390	PHILADELPHIA	PA		01/23/2025		177		5			5		181	181			
100181420	WATSONVILLE	CA		01/09/2025		210		(32)			(32)		177	177			
100181402	WATSONVILLE	CA		01/09/2025		209		(32)			(32)		177	177			
100200551	LOWELL	IN		03/11/2025		13		(13)			(13)						
100194828	OCALA	FL		02/21/2025		197		17			17		215	215			
100194019	SANTA ANA	CA		02/11/2025		179		(3)			(3)		175	175			
100200186	RALEIGH	NC		03/07/2025		16		(16)			(16)						
100202490	DAYTONA BEACH SHORES	FL		03/21/2025		(2)		2			2						
100177176	MESA	AZ		01/16/2025		353		(32)			(32)		321	321			
100197215	BATON ROUGE	LA		02/25/2025		337		(31)			(31)		305	305			
100197496	COOS BAY	OR		02/26/2025		30		(30)			(30)						
100194701	ANCHORAGE	AK		02/21/2025		185		(4)			(4)		180	180			
100188988	HOUSTON	TX		01/09/2025		5		(5)			(5)						
100193598	MADERA	CA		02/10/2025		355		(52)			(52)		304	304			
100204008	MARYVILLE	TN		03/28/2025													
100193224	KNOXVILLE	TN		02/10/2025		771		20			20		790	790			
100202899	COLLEGE STATION	TX		03/24/2025		(18)		18			18						
100191168	RESTON	VA		01/29/2025		183		(23)			(23)		160	160			
100202845	EAST GREENVILLE	PA		03/24/2025		2		(2)			(2)						
100188834	OCALA	FL		01/09/2025		(17)		17			17						
100194764	CITRUS SPRINGS	FL		02/21/2025		196		5			5		201	201			
100197585	FAYETTEVILLE	GA		02/26/2025		27		(27)			(27)						
100186911	BARTOW	FL		01/07/2025		991		(109)			(109)		882	882			
100188851	SOCIAL CIRCLE	GA		01/09/2025		(14)		14			14						
100177216	LAS VEGAS	NV		01/16/2025		384		(20)			(20)		363	363			
100193078	SHERMAN	TX		02/10/2025		(45)		45			45						
100197114	SIMI VALLEY	CA		02/25/2025		384		(52)			(52)		332	332			
100198508	OWINGS MILLS	MD		02/28/2025		91		(91)			(91)						
100199277	SHELBYVILLE	KY		03/05/2025		12		(12)			(12)						
100199279	DESERT HOT SPRINGS	CA		03/05/2025		16		(16)			(16)						
100194432	NEWPORT NEWS	VA		02/14/2025		23		(23)			(23)						
100191484	SPIJKENISSE	NLD		01/29/2025													
100195494	SANFORD	NC		02/24/2025		(35)		35			35						
100203545	SPOKANE	WA		03/26/2025		2		(2)			(2)						
100203276	KATY	TX		03/27/2025													
100200093	WILMINGTON	NC		03/06/2025		4		(4)			(4)						
100203974	SPARTANBURG	SC		03/28/2025													
100177580	MIAMI	FL		01/16/2025		396		(3)			(3)		393	393			
100177105	NEWTON	NJ		01/16/2025		361		(59)			(59)		302	302			
100197312	VENTURA	CA		02/25/2025		38		(38)			(38)						
100177311	ROCKY MOUNT	NC		01/16/2025		339		(50)			(50)		289	289			
100200656	GALVESTON	TX		03/11/2025		13		(13)			(13)						
100189738	RALEIGH	NC		01/21/2025		184		(26)			(26)		158	158			
100202635	ATHENS	AL		03/24/2025		(12)		12			12						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202004	ALBANY	NY		03/18/2025		(4)		4			4						
100201339	MILWAUKEE	WI		03/12/2025		(1)		1			1						
100192930	SPRINGTOWN	TX		02/10/2025		(80)		80			80						
100157450	FT MYERS	FL		02/20/2025		175		(44)			(44)		131	131			
100193293	PHILADELPHIA	PA		02/10/2025		367		16			16		383	383			
100157122	RINCON	GA		02/20/2025		165		(14)			(14)		151	151			
100192176	TUCSON	AZ		01/31/2025		482		(13)			(13)		469	469			
100203283	ATLANTA	GA		03/27/2025		1		(1)			(1)						
100157292	ELLENWOOD	GA		02/20/2025		175		(20)			(20)		155	155			
100201267	DORAL	FL		03/12/2025													
100200112	SOUTHAMPTON	PA		03/06/2025		1		(1)			(1)						
100192260	NORRISTOWN	PA		01/31/2025		2,172		1			1		2,173	2,173			
100190882	GREENVILLE	TX		01/28/2025		225		(58)			(58)		167	167			
100201263	CROCKETT	CA		03/12/2025		6		(6)			(6)						
100157482	GLENDALE	AZ		02/20/2025		196		(20)			(20)		177	177			
100186875	BARTOW	FL		01/07/2025		5,588		(211)			(211)		5,377	5,377			
100195438	APEX	NC		02/24/2025		(52)		52			52						
100190922	CONCORD	NC		01/28/2025		193							193	193			
100200995	MINNEAPOLIS	MN		03/12/2025		34		(34)			(34)						
100193260	WEST ALLIS	WI		02/10/2025		332		(22)			(22)		310	310			
100157430	FORT MYERS	FL		02/20/2025		173		(14)			(14)		159	159			
100202574	OCALA	FL		03/21/2025		(27)		27			27						
100200738	VANCOUVER	WA		03/11/2025		5		(5)			(5)						
100195619	DESERT HOT SPRINGS	CA		02/24/2025		8		(8)			(8)						
100197639	ALBANY	NY		02/26/2025		14		(14)			(14)						
100203528	BETHLEHEM	GA		03/26/2025		(4)		4			4						
100202539	WEST LAFAYETTE	IN		03/21/2025		3		(3)			(3)						
100197525	LAS VEGAS	NV		02/26/2025		23		(23)			(23)						
100191640	APPLE VALLEY	MN		01/31/2025		(23)		23			23						
100200397	MOTLEY	MN		03/10/2025		3		(3)			(3)						
100204057	PUEBLO	CO		03/28/2025		2		(2)			(2)						
100177536	COLUMBIA	MO		01/16/2025		375		(52)			(52)		324	324			
100189817	WAKE FOREST	NC		01/21/2025		168		83			83		252	252			
100201010	MOBILE	AL		03/12/2025		(45)		45			45						
100195436	WINNABOW	NC		02/24/2025		17		(17)			(17)						
100200655	MONTGOMERY	AL		03/11/2025		7		(7)			(7)						
100194468	MIDLOTHIAN	VA		02/14/2025		19		(19)			(19)						
100194783	BURIEN	WA		02/21/2025		190		(18)			(18)		173	173			
100190751	ARLINGTON	TX		01/27/2025		4,391		(5)			(5)		4,386	4,386			
100193102	MADISON	AL		02/10/2025		(76)		76			76						
100199392	ACWORTH	GA		03/05/2025		16		(16)			(16)						
100190754	FORT WORTH	TX		01/27/2025		368							368	368			
100192358	TARZANA	CA		02/05/2025		200		(39)			(39)		161	161			
100199529	OAK HILLS	CA		03/05/2025		46		(46)			(46)						
100191620	BRADENTON	FL		01/31/2025		(10)		10			10						
100200217	DOTHAN	AL		03/07/2025		11		(11)			(11)						
100195521	SHERMAN	TX		02/24/2025		(27)		27			27						
100188842	INDIANAPOLIS	IN		01/09/2025		(29)		29			29						
100198377	TOPEKA	KS		02/28/2025		1,269		(112)			(112)		1,157	1,157			
100185237	OMAHA	NE		01/24/2025		187		(44)			(44)		143	143			
100197488	GRAHAM	NC		02/26/2025		(52)		52			52						

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100190466	ROCKFORD	IL		01/24/2025		141		(36)			(36)		106	106			
100200241	PITMAN	NJ		03/07/2025		12		(12)			(12)						
100189496	LAWRENCE	KS		01/15/2025		35		(35)			(35)						
100200494	MACHIAS	ME		03/11/2025		(17)		17			17						
100192506	WOODBURY	NJ		02/07/2025		28		(28)			(28)						
100194690	PHILADELPHIA	PA		02/21/2025		178		(8)			(8)		170	170			
100188813	LEBANON	TN		01/09/2025		172		60			60		232	232			
100199722	SAN JOSE	CA		03/05/2025		46		(46)			(46)						
100199021	VILLA RICA	GA		02/28/2025		114		(114)			(114)						
100194829	OCALA	FL		02/21/2025		194		18			18		212	212			
100194466	MARICOPA	AZ		02/14/2025		21		(21)			(21)						
100194790	COLLETTSVILLE	NC		02/21/2025		164		(12)			(12)		152	152			
100199349	FENTON	MO		03/05/2025		15		(15)			(15)						
100189921	SAN TAN VALLEY	AZ		01/21/2025		168		110			110		278	278			
100194655	THE VILLAGES	FL		02/21/2025		194							194	194			
100186952	LEBANON	TN		01/07/2025		230		(64)			(64)		166	166			
100195553	FORT WORTH	TX		03/27/2025		2		(2)			(2)						
100191529	UNITED KINGDOM	GBR		01/29/2025		89							89	89			
100204402	SPOKANE	WA		03/31/2025		(41)		41			41						
100190886	LONGS	SC		01/28/2025		327		146			146		473	473			
100193386	MORGANTON	NC		02/10/2025		359		(18)			(18)		342	342			
100177242	BRISTOL	RI		01/16/2025		306		(46)			(46)		260	260			
100188781	WAKE FOREST	NC		01/09/2025		168		91			91		259	259			
100193145	SHERMAN	TX		02/10/2025		(50)		50			50						
100203166	FAIRDALE	KY		03/27/2025		1		(1)			(1)						
100194075	YUMA	AZ		03/20/2025		8		(8)			(8)						
100194672	WORTHINGTON	OH		02/21/2025		180		(18)			(18)		162	162			
100188835	AUSTIN	TX		01/09/2025		21		(21)			(21)						
100189104	MERIDIAN	ID		01/13/2025		43		(43)			(43)						
100194653	LITTLE ELM	TX		02/21/2025		192		(6)			(6)		186	186			
100189737	MINNETONKA	MN		01/21/2025		156		(8)			(8)		148	148			
100193488	WEYMOUTH	MA		02/10/2025		353		(8)			(8)		344	344			
100189999	BATON ROUGE	LA		01/21/2025		178		54			54		232	232			
100193093	FAYETTEVILLE	AR		02/10/2025		(92)		92			92						
100202126	INDIAN TRAIL	NC		03/18/2025		1		(1)			(1)						
100190011	HOUSTON	TX		01/21/2025		168		80			80		248	248			
100192193	LAWRENCEVILLE	GA		01/31/2025		3,615		(130)			(130)		3,486	3,486			
100193400	VISTA	CA		02/10/2025		369		(8)			(8)		362	362			
100193576	KISSIMMEE	FL		02/10/2025		369		(8)			(8)		362	362			
100202542	DORAVILLE	GA		03/21/2025		4		(4)			(4)						
100194313	WATERFORD	MI		02/14/2025		11		(11)			(11)						
100191169	RIVIERA BEACH	FL		01/29/2025		174		21			21		195	195			
100195507	FORT WORTH	TX		02/24/2025		198		67			67		264	264			
100194388	WYLIE	TX		02/14/2025		16		(16)			(16)						
100201437	ROMEOVILLE	IL		03/12/2025		6		(6)			(6)						
100195517	FRESNO	TX		02/24/2025		(27)		27			27						
100188586	LENEXA	KS		02/10/2025		31		(31)			(31)						
100188652	BOLIVIA	NC		02/10/2025		167		(27)			(27)		140	140			
100190357	GRANDVIEW	MO		01/22/2025		1		(1)			(1)						
100203958	TAMPA	FL		03/28/2025													
100188783	WAKE FOREST	NC		01/09/2025		412		106			106		518	518			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197731	HOOGEVEEN	NLD		02/26/2025													
100203663	ROZENBURG	NLD		03/26/2025													
100197424	KAPAA	HI		02/25/2025		388		(65)			(65)		323		323		
100200170	TREASURE ISLAND	FL		03/07/2025		15		(15)			(15)						
100177059	OCEAN CITY	MD		01/16/2025		333		(31)			(31)		301		301		
100199476	CARY	NC		03/05/2025		(16)		16			16						
100202520	ALBRIGHTSVILLE	PA		03/21/2025		3		(3)			(3)						
100192175	NORFOLK	VA		01/31/2025		499		10			10		509		509		
100203598	TUSCALOOSE	AL		03/26/2025		3		(3)			(3)						
100194813	FATE	TX		02/21/2025		194		(3)			(3)		191		191		
100200239	DALLAS	TX		03/07/2025		4		(4)			(4)						
100191648	SOUTH PADRE ISLAND	TX		01/31/2025		(34)		34			34						
100190221	HOBBS	NM		01/21/2025		525		(5)			(5)		519		519		
100194472	MONMOUTH JUNCTION	NJ		02/14/2025		25		(25)			(25)						
100193491	SPRINGFIELD	MA		02/10/2025		316		(17)			(17)		299		299		
100194628	NEW BRAUNFELS	TX		02/21/2025		158		(7)			(7)		152		152		
100203449	LEBANON	TN		03/27/2025		(3)		3			3						
100198265	RICHMOND HILL	GA		02/28/2025		63		(63)			(63)						
100189742	NORRISTOWN	PA		01/21/2025		633		(51)			(51)		582		582		
100201431	BELTSVILLE	MD		03/12/2025		14		(14)			(14)						
100203542	CRISFIELD	MD		03/26/2025		3		(3)			(3)						
100195573	MODESTO	CA		02/24/2025		20		(20)			(20)						
100197062	SANFORD	FL		02/25/2025		35		(35)			(35)						
100200187	ARLINGTON	TX		03/07/2025		17		(17)			(17)						
100200469	HAMTRAMCK	MI		03/10/2025		11		(11)			(11)						
100177325	NEW ORLEANS	LA		01/16/2025		787		(76)			(76)		711		711		
100192528	EDMOND	OK		02/10/2025		254		(9)			(9)		245		245		
100185199	BALTIMORE	MD		01/24/2025		180		(42)			(42)		138		138		
100190923	CEDAR PARK	TX		01/28/2025		190							190		190		
100199721	CENTENNIAL	CO		03/05/2025		43		(43)			(43)						
100202876	BETHLEHEM	GA		03/24/2025		(9)		9			9						
100200631	VALE	NC		03/11/2025		5		(5)			(5)						
100157195	THONOTOSASSA	FL		02/20/2025		3,336		(103)			(103)		3,234		3,234		
100193613	RALEIGH	NC		02/10/2025		135		(30)			(30)		104		104		
100199089	GRAHAM	NC		02/28/2025		83		(83)			(83)						
100188092	SUN VALLEY	ID		01/07/2025		762		(132)			(132)		630		630		
100201442	ATLANTA	GA		03/12/2025		(1)		1			1						
100199406	SAN ANTONIO	TX		03/05/2025		16		(16)			(16)						
100189379	ANDERSON	SC		01/14/2025		197		(52)			(52)		146		146		
100188572	PITTSBORO	NC		02/10/2025		230		(39)			(39)		192		192		
100186937	NORCROSS	GA		01/07/2025		384		(92)			(92)		292		292		
100187872	RIVERSIDE	CA		01/07/2025		761		(130)			(130)		630		630		
100157027	PENSACOLA	FL		02/20/2025		176		(27)			(27)		150		150		
100190888	NORTH TONAWANDA	NY		01/28/2025		474		13			13		487		487		
100157372	WHITTIER	CA		02/20/2025		157		(30)			(30)		127		127		
100193044	LEBANON	TN		02/10/2025		(73)		73			73						
100191612	ARLINGTON	TX		01/31/2025		302		33			33		335		335		
100200685	WOODRUFF	SC		03/11/2025		7		(7)			(7)						
100196638	CARSON	CA		02/25/2025		682		(9)			(9)		673		673		
100197096	ROCKLIN	CA		02/25/2025		38		(38)			(38)						
100157391	WINCHESTER	NH		02/20/2025		127		(22)			(22)		104		104		

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177444	JULIETTE	GA		01/16/2025		559		(87)			(87)		472	472			
100196695	AZUSA	CA		02/25/2025		36		(36)			(36)						
100201768	FORESTBURGH	NY		03/18/2025		9		(9)			(9)						
100188749	EDMOND	OK		01/09/2025		191		17			17		207	207			
100157290	LAFAYETTE	IN		02/20/2025		170		(4)			(4)		166	166			
100203905	LOS ANGELES	CA		03/28/2025		2		(2)			(2)						
100203619	UNITED KINGDOM	GBR		03/27/2025													
100194244	PALM HARBOR	FL		02/14/2025		8		(8)			(8)						
100177046	INDIALANTIC	FL		01/16/2025		317		(40)			(40)		277	277			
100177168	HUMBLE	TX		01/16/2025		302		(52)			(52)		250	250			
100177312	LIVINGSTON	TX		01/16/2025		365		(50)			(50)		315	315			
100194799	DENTON	TX		02/21/2025		184		(10)			(10)		174	174			
100190988	BUFORD	GA		01/28/2025		187		12			12		199	199			
100197692	UNITED KINGDOM	GBR		02/28/2025													
100204204	ELK GROVE	CA		03/31/2025		(51)		51			51						
100200544	BETHLEHEM	PA		03/11/2025		10		(10)			(10)						
100191516	UNITED KINGDOM	GBR		01/29/2025		67							67	67			
100185259	FARMINGTON HILLS	MI		01/24/2025		180		(39)			(39)		141	141			
100199656	LINCOLN	DE		03/05/2025		33		(33)			(33)						
100204243	BALTIMORE	MD		03/31/2025		(46)		46			46						
100194377	TOMBALL	TX		02/14/2025		20		(20)			(20)						
100195400	CONWAY	SC		02/24/2025		147		(4)			(4)		144	144			
100193109	CORPUS CHRISTI	TX		02/10/2025		448		112			112		561	561			
100194807	POTTSBORO	TX		02/21/2025		190		(13)			(13)		178	178			
100189488	CONYERS	GA		01/15/2025		217		(22)			(22)		195	195			
100202106	BRIDGMAN	MI		03/18/2025		2		(2)			(2)						
100194528	FORT PIERCE	FL		02/14/2025		25		(25)			(25)						
100194526	FORT PIERCE	FL		02/14/2025		25		(25)			(25)						
100188869	ATLANTA	GA		01/09/2025		152		(29)			(29)		123	123			
100186970	LEBANON	TN		01/07/2025		705		(39)			(39)		667	667			
100157111	SCHAUMBURG	IL		02/20/2025		856		(28)			(28)		827	827			
100194118	KERMAN	CA		02/14/2025		163		(20)			(20)		143	143			
100188782	NEW BRAUNFELS	TX		01/09/2025		165		90			90		255	255			
100194748	HOUSTON	TX		02/21/2025		179		(14)			(14)		164	164			
100177061	PHOENIX	AZ		01/16/2025		377		(42)			(42)		335	335			
100194449	WEST HAZLETON	PA		02/14/2025		20		(20)			(20)						
100194713	ANCHORAGE	AK		02/21/2025		180		(15)			(15)		165	165			
100199886	SCOTTSDALE	AZ		03/05/2025		32		(32)			(32)						
100197392	CARMICHAEL	CA		02/25/2025		26		(26)			(26)						
100201527	HOUSTON	TX		03/13/2025		11		(11)			(11)						
100191411	AMSTERDAM	NLD		01/29/2025													
100197539	MANAHAWKIN	NJ		02/26/2025		61		(61)			(61)						
100200603	GREENEVILLE	TN		03/11/2025		6		(6)			(6)						
100200400	KITTY HAWK	NC		03/10/2025		(10)		10			10						
100194187	MESA	AZ		02/14/2025		21		(21)			(21)						
100193367	MCKINNEY	TX		02/10/2025		1		(1)			(1)						
100200401	HOUSTON	TX		03/10/2025													
100190901	ROSWELL	GA		01/28/2025		383		(45)			(45)		338	338			
100188759	GEORGETOWN	TX		01/09/2025		153		132			132		285	285			
100203154	MENA	AR		03/27/2025		2		(2)			(2)						
100201584	HOUSTON	TX		03/13/2025		10		(10)			(10)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194627	COLUMBIA	SC		02/21/2025		176		(17)			(17)		159	159			
100203696	S-GRAVENHAGE	NLD		03/26/2025													
100194380	BULLHEAD CITY	AZ		02/14/2025		22		(22)			(22)						
100157324	PEARLAND	TX		02/20/2025		172		3			3		175	175			
100177140	AURORA	IL		01/16/2025		870		(82)			(82)		788	788			
100200519	HERNDON	VA		03/11/2025		10		(10)			(10)						
100194697	TAYLORS	SC		02/21/2025		164		(15)			(15)		149	149			
100191368	MIAMI	FL		01/30/2025		179		(21)			(21)		158	158			
100192827	ORLANDO	FL		02/10/2025													
100200579	LINCOLN	CA		03/11/2025		13		(13)			(13)						
100190417	TEHACHAPI	CA		01/23/2025		199		(19)			(19)		179	179			
100188642	LAWRENCEBURG	KY		02/10/2025		25		(25)			(25)						
100194632	SAN ANTONIO	TX		02/21/2025		163		(6)			(6)		157	157			
100157200	CHICAGO	IL		02/20/2025		158		(24)			(24)		134	134			
100200599	SHERMAN	TX		03/11/2025		8		(8)			(8)						
100188647	COON RAPIDS	MN		02/10/2025		733		(21)			(21)		712	712			
100190242	CINCINNATI	OH		01/22/2025		9		(9)			(9)						
100201872	LITHONIA	GA		03/18/2025		4		(4)			(4)						
100189919	WAKE FOREST	NC		01/21/2025		403		114			114		518	518			
100188075	THOUSAND PALMS	CA		01/07/2025		774		(103)			(103)		671	671			
100194612	LEXINGTON	KY		02/21/2025		190		(1)			(1)		189	189			
100202142	CORPUS CHRISTI	TX		03/18/2025		(138)		138			138						
100201975	BAKERSFIELD	CA		03/18/2025		9		(9)			(9)						
100189992	ELBERTA	AL		01/21/2025		172		56			56		228	228			
100203101	GRAND RAPIDS	MI		03/27/2025		3		(3)			(3)						
100192164	TOMS RIVER	NJ		01/31/2025		768		(17)			(17)		751	751			
100198897	TAMPA	FL		02/28/2025		100		(100)			(100)						
100192306	DALLAS	TX		01/31/2025		477		11			11		488	488			
100199325	WESTBROOKVILLE	NY		03/05/2025		11		(11)			(11)						
100202857	CROWN POINT	IN		03/24/2025		3		(3)			(3)						
100202514	CLARKSVILLE	TN		03/21/2025		3		(3)			(3)						
100200086	LORIS	SC		03/06/2025		21		(21)			(21)						
100186056	NORTH CHARLESTON	SC		01/31/2025		127		38			38		165	165			
100189598	OAK GROVE	AL		01/17/2025		(6)		6			6						
100203508	EDMOND	OK		03/26/2025		(1)		1			1						
100190906	VERGAS	MN		01/28/2025		173		(24)			(24)		149	149			
100194314	RUSKIN	FL		02/14/2025		20		(20)			(20)						
100200236	MILWAUKEE	WI		03/07/2025		9		(9)			(9)						
100197506	SHREVEPORT	LA		02/26/2025		41		(41)			(41)						
100157425	BOSTON	MA		02/20/2025		162		(25)			(25)		138	138			
100177639	KATY	TX		01/16/2025		51,883		(1,883)			(1,883)		50,000	50,000			
100194692	RADFORD	VA		02/21/2025		186		(13)			(13)		173	173			
100188665	ROGERS	AR		02/10/2025		(12)		12			12						
100202571	ROYSE CITY	TX		03/21/2025		(11)		11			11						
100202152	TAMPA	FL		03/18/2025													
100192301	HAYDEN	ID		01/31/2025		498		(4)			(4)		494	494			
100191536	UNITED KINGDOM	GBR		01/29/2025		92							92	92			
100200665	SEWELL	NJ		03/11/2025		9		(9)			(9)						
100195634	FORT WORTH	TX		02/24/2025		12		(12)			(12)						
100195087	SAN ANTONIO	TX		02/24/2025		(47)		47			47						
100177425	DELRAY BEACH	FL		01/16/2025		283		(50)			(50)		233	233			

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100177571	VIRGINIA BEACH	VA		01/16/2025		378		(19)			(19)		359	359			
100186915	KATY	TX		01/07/2025		897		19			19		916	916			
100194724	KATY	TX		02/21/2025		2		(2)			(2)						
100202745	PFAFFTOWN	NC		03/24/2025		1		(1)			(1)						
100157183	MILILANI	HI		02/20/2025		162		(21)			(21)		141	141			
100194660	SURPRISE	AZ		02/21/2025		178		(11)			(11)		168	168			
100195425	DAHLONEGA	GA		02/24/2025		12,710		655			655		13,365	13,365			
100189529	NILES	OH		01/15/2025		30		(30)			(30)						
100202523	KNOXVILLE	TN		03/21/2025		1		(1)			(1)						
100195447	ELKINS PARK	PA		02/24/2025		1		(1)			(1)						
100204063	JIM THORPE	PA		03/28/2025		1		(1)			(1)						
100202518	HOUSTON	TX		03/21/2025													
100203956	CANYON LAKE	TX		03/28/2025		2		(2)			(2)						
100192294	COLUMBUS	OH		01/31/2025		2,018		6			6		2,024	2,024			
100181485	EL CENTRO	CA		01/09/2025		361		(40)			(40)		321	321			
100186980	RIVERTON	WY		01/07/2025		151		35			35		186	186			
100192268	OZARK	MO		01/31/2025		545		27			27		572	572			
100199028	CONROE	TX		02/28/2025		97		(97)			(97)						
100203127	FRESNO	CA		03/27/2025		2		(2)			(2)						
100190982	DOWNSVILLE	LA		01/28/2025		175		(6)			(6)		169	169			
100188871	NEWMAN	CA		01/09/2025		169		(19)			(19)		150	150			
100194709	GREENVILLE	TX		02/21/2025		7		(7)			(7)						
100200212	FOREST HILL	MD		03/07/2025		11		(11)			(11)						
100190760	LAREDO	TX		01/27/2025		315		(35)			(35)		280	280			
100193223	LILLINGTON	NC		02/10/2025		346		2			2		348	348			
100195080	MOORHEAD	MN		02/24/2025		(11)		11			11						
100189800	SAINT AUGUSTINE	FL		01/21/2025		378		29			29		407	407			
100202759	PRINCETON	TX		03/24/2025		1		(1)			(1)						
100193147	LAVON	TX		02/10/2025		(49)		49			49						
100200065	CAPE CORAL	FL		03/06/2025		2		(2)			(2)						
100186051	PORT SAINT LUCIE	FL		01/31/2025		140		20			20		161	161			
100197520	SWEDESBORO	NJ		02/26/2025		34		(34)			(34)						
100194820	PORT CHARLOTTE	FL		02/21/2025		183		11			11		194	194			
100194778	JACKSONVILLE	FL		02/21/2025		172		(9)			(9)		163	163			
100194256	EDWARDS	MO		02/14/2025		7		(7)			(7)						
100194337	LEWISTON	ME		02/14/2025		17		(17)			(17)						
100198898	NEW BRAUNFELS	TX		02/28/2025		89		(89)			(89)						
100177388	FOUNTAIN HILLS	AZ		01/16/2025		351		(57)			(57)		293	293			
100200535	DALLAS	GA		03/11/2025		6		(6)			(6)						
100200701	PRINCETON	TX		03/11/2025		7		(7)			(7)						
100157501	LITHONIA	GA		02/20/2025		22		(22)			(22)						
100196611	IMPERIAL BCH	CA		02/25/2025		385		(32)			(32)		353	353			
100190292	PHILADELPHIA	PA		01/22/2025		8		(8)			(8)						
100195583	ODESSA	TX		02/24/2025		4		(4)			(4)						
100199065	GALLATIN	TN		02/28/2025		82		(82)			(82)						
100202415	BARSTOW	CA		03/19/2025		6		(6)			(6)						
100195445	MORRISTOWN	TN		02/24/2025		3,583		(109)			(109)		3,474	3,474			
100188803	SAN MARCOS	TX		01/09/2025		1,699		143			143		1,843	1,843			
100189621	LEAGUE CITY	TX		01/17/2025		146		(39)			(39)		107	107			
100190857	CHANDLER	TX		01/27/2025		1,524		(79)			(79)		1,446	1,446			
100191550	UNITED KINGDOM	GBR		01/29/2025		74							74	74			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188753	HILLSBOROUGH	NJ		01/09/2025		841		(24)			(24)		817	817			
100194394	PALM COAST	FL		02/14/2025		21		(21)			(21)						
100186962	GRAHAM	NC		01/07/2025		161		69			69		230	230			
100197530	ST CHARLES	IL		02/26/2025		77		(77)			(77)						
100194390	HOUSTON	TX		02/14/2025		27		(27)			(27)						
100177314	PLAINFIELD	IL		01/16/2025		370		(43)			(43)		327	327			
100199404	DALLAS	TX		03/05/2025		5		(5)			(5)						
100195585	CATONSVILLE	MD		02/24/2025		166		(3)			(3)		162	162			
100201271	LAWRENCEVILLE	GA		03/12/2025		6		(6)			(6)						
100204206	GARDEN GROVE	CA		03/31/2025		(49)		49			49						
100195090	ROSEMOUNT	MN		02/24/2025		25,424		(424)			(424)		25,000	25,000			
100192340	PORT SAINT LUCIE	FL		02/05/2025		377		(24)			(24)		353	353			
100202684	AURORA	IL		03/24/2025													
100193143	SHERIDAN	IN		02/10/2025		(48)		48			48						
100193111	CHINA SPRING	TX		02/10/2025		(66)		66			66						
100194090	ANGLETON	TX		02/14/2025		128		(27)			(27)		102	102			
100195508	NEW BRAUNFELS	TX		02/24/2025		(44)		44			44						
100200099	ACCIDENT	MD		03/06/2025		10		(10)			(10)						
100189793	CHEYENNE	WY		01/21/2025		179		6			6		185	185			
100195671	RIVERSIDE	CA		02/24/2025		8		(8)			(8)						
100177461	DELAND	FL		01/16/2025		260		(46)			(46)		214	214			
100190448	HUNTINGTON PARK	CA		01/23/2025		376		(39)			(39)		337	337			
100202131	CLIFTON HEIGHTS	PA		03/18/2025		(3)		3			3						
100185298	LOCKHART	TX		01/24/2025		8		(8)			(8)						
100188853	INDIANAPOLIS	IN		01/09/2025		191		4			4		195	195			
100189908	FAIRWAY	KS		01/21/2025		172		(24)			(24)		148	148			
100199394	ORANGE CITY	FL		03/05/2025		4		(4)			(4)						
100191575	RIGBY	ID		01/31/2025		108		25			25		133	133			
100192298	KISSIMMEE	FL		01/31/2025		314		38			38		352	352			
100185223	FORT WORTH	TX		01/24/2025		193		(44)			(44)		149	149			
100201665	NEW BRITAIN	CT		03/13/2025		9		(9)			(9)						
100200705	LEXINGTON	SC		03/11/2025		(5)		5			5						
100189958	JACKSONVILLE	AR		01/21/2025		146		(15)			(15)		132	132			
100191406	SPANNUM	NLD		01/29/2025													
100157293	SIKESTON	MO		02/20/2025		166		(29)			(29)		137	137			
100189982	HUNTSVILLE	TX		01/21/2025		143		87			87		230	230			
100189093	MILTON	FL		01/13/2025		22		(22)			(22)						
100200485	SAN LUIS	AZ		03/10/2025		13		(13)			(13)						
100181479	PHILADELPHIA	PA		01/09/2025		192		(52)			(52)		140	140			
100189357	EDEN PRAIRIE	MN		01/14/2025		198		(45)			(45)		153	153			
100194063	MORENO VALLEY	CA		03/20/2025		2		(2)			(2)						
100188397	CHARLOTTE	NC		01/08/2025		92,455		(2,223)			(2,223)		90,232	90,232			
100202536	WAKE FOREST	NC		03/21/2025		(11)		11			11						
100189899	MILWAUKEE	WI		01/21/2025		165		(32)			(32)		133	133			
100192445	CHESTERTOWN	MD		02/07/2025		18		(18)			(18)						
100201832	APOPKA	FL		03/18/2025		3		(3)			(3)						
100188854	MCDONOUGH	GA		01/09/2025		1		(1)			(1)						
100202573	BAKERSFIELD	CA		03/21/2025		2		(2)			(2)						
100201243	NEW BRAUNFELS	TX		03/12/2025		(30)		30			30						
100188925	SHAFTER	CA		01/09/2025		176		(16)			(16)		160	160			
100197108	SOUTH ORANGE	NJ		02/25/2025		1		(1)			(1)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194742	GRANDVIEW	MO		02/21/2025		181							181	181			
100188784	NEW BRAUNFELS	TX		01/09/2025		161		87			87		248	248			
100203503	STAFFORD SPRINGS	CT		03/26/2025		(2)		2			2						
100157318	CATONSVILLE	MD		02/20/2025		152		(24)			(24)		127	127			
100199039	LAWRENCEVILLE	GA		02/28/2025		35		(35)			(35)						
100195513	SHERMAN	TX		02/24/2025		(30)		30			30						
100199091	GRAHAM	NC		02/28/2025		48		(48)			(48)						
100190993	RICHMOND	TX		01/28/2025		193		(12)			(12)		181	181			
100186973	ANCHORAGE	AK		01/07/2025		255		(18)			(18)		236	236			
100194773	MCDONOUGH	GA		02/21/2025		174		34			34		208	208			
100193602	FORT WORTH	TX		02/10/2025		150		(33)			(33)		117	117			
100201318	LANCASTER	TX		03/12/2025		9		(9)			(9)						
100197144	COTTAGE GROVE	OR		02/25/2025		1,153		(67)			(67)		1,085	1,085			
100192307	MABLETON	GA		01/31/2025		340		9			9		349	349			
100193519	PALMETTO	FL		02/10/2025		6		(6)			(6)						
100188478	KNOXVILLE	TN		01/08/2025		175		10			10		185	185			
100202525	FORT WORTH	TX		03/21/2025		(11)		11			11						
100203137	FORT PIERCE	FL		03/27/2025		1		(1)			(1)						
100186880	LONGS	SC		01/07/2025		372		25			25		398	398			
100203108	TOWN OF WEST HAVEN	CT		03/27/2025		2		(2)			(2)						
100197008	JACKSONVILLE	FL		02/25/2025		503		(40)			(40)		463	463			
100177062	SAN ANTONIO	TX		01/16/2025		361		(43)			(43)		318	318			
100157518	BATON ROUGE	LA		02/20/2025		551		(36)			(36)		514	514			
100194681	WESTFIELD	IN		02/21/2025		1,416		(41)			(41)		1,376	1,376			
100193577	KISSIMMEE	FL		02/10/2025		353		(9)			(9)		344	344			
100200716	SPARTANBURG	SC		03/11/2025													
100199055	TAMPA	FL		02/28/2025		79		(79)			(79)						
100200059	NASHVILLE	TN		03/06/2025		(12,762)		(7)			(7)	12,846	77			(77)	(77)
100190981	GARDNERVILLE	NV		01/28/2025		184		(11)			(11)		172	172			
100198908	MERCED	CA		02/28/2025		89		(89)			(89)						
100201861	EASTON	PA		03/18/2025		8		(8)			(8)						
100201538	GREENSBORO	NC		03/13/2025		2		(2)			(2)						
100190353	WYNANTSKILL	NY		01/22/2025		2		(2)			(2)						
100202115	TITUSVILLE	FL		03/18/2025		10		(10)			(10)						
100189079	MANSFIELD	MA		01/13/2025		27		(27)			(27)						
100197519	NIKISKI	AK		02/26/2025		2		(2)			(2)						
100202422	HOPEWELL	VA		03/19/2025		7		(7)			(7)						
100190894	COLORADO SPRINGS	CO		01/28/2025		364		(58)			(58)		306	306			
100201118	AURORA	IL		03/12/2025		2		(2)			(2)						
100204399	COVINA	CA		03/31/2025		(49)		49			49						
100177039	LIMA	OH		01/16/2025		243		(43)			(43)		200	200			
100157075	SACRAMENTO	CA		02/20/2025		173		(10)			(10)		163	163			
100199474	MENASHA	WI		03/05/2025		15		(15)			(15)						
100189815	CHINA SPRING	TX		01/21/2025		161		75			75		237	237			
100199024	UPPER MARLBORO	MD		02/28/2025		60		(60)			(60)						
100189105	LIVONIA	MI		01/13/2025		35		(35)			(35)						
100189004	RICHMOND	VA		01/09/2025		149		(21)			(21)		128	128			
100157448	HICKORY	NC		02/20/2025		155		(5)			(5)		150	150			
100201397	KNOXVILLE	TN		03/12/2025		8		(8)			(8)						
100177446	FRANKLIN PARK	IL		01/16/2025		(1,290)		1,625			1,625		335	335			
100200091	ELLABELL	GA		03/06/2025		4		(4)			(4)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199030	ANCHORAGE	AK		02/28/2025		75		(75)			(75)						
100186908	GRAHAM	NC		01/07/2025		173		41			41		214	214			
100186927	SIMPSONVILLE	SC		01/07/2025		326		(14)			(14)		312	312			
100186036	TAYLOR	TX		01/31/2025		133		12			12		145	145			
100189798	SAINT AUGUSTINE	FL		01/21/2025		193		46			46		239	239			
100200104	LEWES	DE		03/06/2025		4		(4)			(4)						
100188807	MYRTLE BEACH	SC		01/09/2025		48,130		2,162			2,162		50,292	50,292			
100197557	SCHAUMBURG	IL		02/26/2025		11		(11)			(11)						
100188844	HAMPTON	VA		01/09/2025		51,720		(1,443)			(1,443)		50,277	50,277			
100198979	DEPTFORD	NJ		02/28/2025		89		(89)			(89)						
100157387	CHICAGO	IL		02/20/2025		139		(26)			(26)		113	113			
100193467	YUMA	AZ		02/10/2025		290		(1)			(1)		289	289			
100200100	WILLIAMSBURG	VA		03/06/2025		4		(4)			(4)						
100157449	LIVONIA	MI		02/20/2025		145		(24)			(24)		121	121			
100200194	CANFIELD	OH		03/07/2025		10		(10)			(10)						
100157088	HOMESTEAD	FL		02/20/2025		116		(27)			(27)		89	89			
100200148	BROOKLYN PARK	MN		03/06/2025		1		(1)			(1)						
100196746	SALT LAKE CITY	UT		02/25/2025		(222)		222			222						
100200149	LA VERGNE	TN		03/06/2025		8		(8)			(8)						
100195588	NORWALK	CA		02/24/2025		22		(22)			(22)						
100199974	MESQUITE	NV		03/06/2025													
100198923	ATLANTA	GA		02/28/2025		97		(97)			(97)						
100191045	CHESTERTOWN	MD		01/29/2025		25		(25)			(25)						
100188986	NASHVILLE	TN		01/09/2025		343		(61)			(61)		283	283			
100201387	ORANGEBURG	SC		03/12/2025		5		(5)			(5)						
100199015	PORT ANGELES	WA		02/28/2025		104		(104)			(104)						
100203661	AMSTERDAM	NLD		03/26/2025													
100191077	ROMEOVILLE	IL		01/29/2025		13		(13)			(13)						
100200425	WALTERBORO	SC		03/10/2025		11		(11)			(11)						
100193075	MILFORD	DE		02/10/2025		1,343		157			157		1,500	1,500			
100191104	LUSBY	MD		01/29/2025		21		(21)			(21)						
100200082	MURRELLS INLET	SC		03/06/2025		10		(10)			(10)						
100195657	FORT WAYNE	IN		02/24/2025		127		(9)			(9)		118	118			
100193330	CHICAGO	IL		02/10/2025		318		(19)			(19)		299	299			
100202509	PHILADELPHIA	PA		03/21/2025		20		(20)			(20)						
100190475	CARROLLTON	TX		01/24/2025		180		(30)			(30)		150	150			
100191070	CHULA VISTA	CA		01/29/2025		327,890		(3,543)			(3,543)		324,346	324,346			
100177623	WEST BOUNTIFUL	UT		01/16/2025		348		(56)			(56)		293	293			
100190990	GREENVILLE	TX		01/28/2025		211		(56)			(56)		155	155			
100202572	SAINT AUGUSTINE	FL		03/21/2025		(10)		10			10						
100200417	PALM SPRINGS	CA		03/10/2025		11		(11)			(11)						
100192601	MARIETTA	GA		02/10/2025		158		7			7		165	165			
100204113	SHELBY TOWNSHIP	MI		03/28/2025		2		(2)			(2)						
100186891	ANNA	TX		01/07/2025		72,516		(2,338)			(2,338)		70,178	70,178			
100195440	CHARLOTTE	NC		02/24/2025		(43)		43			43						
100193251	JONESBORO	GA		02/10/2025		55		446			446		501	501			
100193470	TUCSON	AZ		02/10/2025		327		9			9		336	336			
100190297	PHILADELPHIA	PA		01/22/2025		3		(3)			(3)						
100157050	CLEVELAND	GA		02/20/2025		142		(50)			(50)		93	93			
100195074	KERNERSVILLE	NC		02/24/2025		172		51			51		223	223			
100200168	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025		11		(11)			(11)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194132	PERTH AMBOY	NJ		02/14/2025		51,401		(1,602)			(1,602)		49,799	49,799			
100190351	MOUNT HOLLY	NJ		01/22/2025		3		(3)			(3)						
100201360	KAPOLEI	HI		03/12/2025		11		(11)			(11)						
100200111	DINGMANS FERRY	PA		03/06/2025		13		(13)			(13)						
100193131	BETHLEHEM	GA		02/10/2025		(54)		54			54						
100192265	SCRANTON	PA		01/31/2025		427							427	427			
100199595	PLEASANTON	CA		03/05/2025		3		(3)			(3)						
100194330	ELSIE	MI		02/14/2025		25		(25)			(25)						
100157028	CHEEKTOWAGA	NY		02/20/2025		96		(11)			(11)		85	85			
100190971	LONGS	SC		01/28/2025		441		98			98		539	539			
100202562	FRISCO	TX		03/21/2025		(7)		7			7						
100188096	OCEANSIDE	CA		01/07/2025		441		(87)			(87)		354	354			
100193353	LUBBOCK	TX		02/10/2025		326		(15)			(15)		311	311			
100189652	GAITHERSBURG	MD		01/17/2025		151		(40)			(40)		111	111			
100194402	WAUKEE	IA		02/14/2025		20		(20)			(20)						
100193640	FORT MILL	SC		02/10/2025		172		(36)			(36)		136	136			
100191569	LOCUST GROVE	GA		01/31/2025		256		16			16		272	272			
100191639	HAMPSTEAD	NC		01/31/2025		(29)		29			29						
100202157	NICEVILLE	FL		03/18/2025		(103)		103			103						
100191154	EASTABOGA	AL		01/29/2025		(5)		5			5						
100199040	GRAHAM	NC		02/28/2025		28		(28)			(28)						
100194333	INDIANAPOLIS	IN		02/14/2025		22		(22)			(22)						
100199601	GAITHERSBURG	MD		03/05/2025		(8)		8			8						
100189102	FREMONT	NC		01/13/2025		19		(19)			(19)						
100192451	TOBYHANNA	PA		02/07/2025		20		(20)			(20)						
100177294	SHALLOWATER	TX		01/16/2025		353		(51)			(51)		303	303			
100194561	LYNN HAVEN	FL		03/28/2025													
100192296	HULL	MA		01/31/2025		608		(14)			(14)		593	593			
100193453	TUCSON	AZ		02/10/2025		4,545		(65)			(65)		4,480	4,480			
100189997	LAS VEGAS	NV		01/21/2025		392		81			81		473	473			
100157415	PHILADELPHIA	PA		02/20/2025		148		(30)			(30)		118	118			
100186144	SACRAMENTO	CA		02/10/2025		153		(33)			(33)		120	120			
100192310	TUCSON	AZ		01/31/2025		301		3			3		304	304			
100190204	WELLINGTON	FL		01/21/2025		307		(48)			(48)		259	259			
100190022	HOUSTON	TX		01/21/2025		851		87			87		938	938			
100194113	CAMPBELL	CA		02/14/2025		165		(5)			(5)		160	160			
100177215	ORANGE BEACH	AL		01/16/2025		336		(37)			(37)		299	299			
100201359	FOLSOM	LA		03/12/2025		9		(9)			(9)						
100198933	COVINGTON	KY		02/28/2025		89		(89)			(89)						
100193060	KNOB NOSTER	MO		02/10/2025		16		(16)			(16)						
100199013	GREENVILLE	TX		02/28/2025		114		(114)			(114)						
100199106	CLOVIS	CA		03/03/2025		13		(13)			(13)						
100190984	GRAHAM	NC		01/28/2025		158		43			43		201	201			
100190330	BALTIMORE	MD		01/22/2025		3		(3)			(3)						
100202080	HOLLY HILL	FL		03/18/2025		8		(8)			(8)						
100195069	SUNSET BEACH	NC		02/24/2025		208		(18)			(18)		190	190			
100195482	BETHLEHEM	GA		02/24/2025		183		49			49		232	232			
100191548	UNITED KINGDOM	GBR		01/29/2025													
100192419	ROYAL PALM BEACH	FL		02/07/2025		14		(14)			(14)						
100195578	BILLINGS	MT		02/24/2025		18		(18)			(18)						
100189033	DAYTONA BEACH	FL		01/09/2025		190		(34)			(34)		156	156			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200382	OKLAHOMA CITY	OK		03/10/2025		6		(6)			(6)						
100189749	BATON ROUGE	LA		01/21/2025		146		3			3		149	149			
100199081	WOODBRIDGE	NJ		02/28/2025		119		(119)			(119)						
100186978	ANGIER	NC		01/07/2025		73,200		2,449			2,449		75,649	75,649			
100199076	LAVON	TX		02/28/2025		282		(134)			(134)		147	147			
100188149	LOS ANGELES	CA		01/07/2025		734		(141)			(141)		592	592			
100192188	GARLAND	TX		01/31/2025		420		(9)			(9)		411	411			
100199611	MC LEAN	VA		03/05/2025		19		(19)			(19)						
100177230	ROSELAND	VA		01/16/2025		339		(37)			(37)		302	302			
100204358	KATY	TX		03/31/2025		(43)		43			43						
100201614	PALM BAY	FL		03/13/2025		(8)		8			8						
100200415	SAINT LOUIS	MO		03/10/2025		11		(11)			(11)						
100192189	TUCSON	AZ		01/31/2025		470		(4)			(4)		466	466			
100201162	TOANO	VA		03/12/2025		(1)		1			1						
100177628	GARDENDALE	AL		01/16/2025		326		(24)			(24)		302	302			
100204024	HERMITAGE	TN		03/28/2025		(104)		104			104						
100177220	HUMBLE	TX		01/16/2025		317		(53)			(53)		264	264			
100201266	TUCSON	AZ		03/12/2025		6		(6)			(6)						
100202113	OKLAHOMA CITY	OK		03/18/2025		(1)		1			1						
100193477	NEWBURYPORT	MA		02/10/2025		301		(18)			(18)		284	284			
100202390	COLUMBUS	OH		03/19/2025		4		(4)			(4)						
100177424	SUMMERVILLE	SC		01/16/2025		395		12			12		407	407			
100198922	ROCKLEDGE	FL		02/28/2025		97		(97)			(97)						
100199113	KATY	TX		03/03/2025		18		(18)			(18)						
100202156	MOSES LAKE	WA		03/18/2025		2		(2)			(2)						
100197657	WOODBURY	NJ		02/26/2025		25		(25)			(25)						
100191433	DOKKUM	NLD		01/29/2025													
100191446	EYGELSHOVEN	NLD		01/29/2025													
100191652	MONTGOMERY VILLAGE	MD		01/31/2025		(15)		15			15						
100177440	ONSTED	MI		01/16/2025		235		(42)			(42)		193	193			
100190927	GRAHAM	NC		01/28/2025		176		(31)			(31)		145	145			
100202870	PARRISH	FL		03/24/2025		(17)		17			17						
100202421	BROWNSVILLE	TX		03/19/2025		7		(7)			(7)						
100189668	HOUSTON	TX		01/17/2025		160		(34)			(34)		126	126			
100195522	EDINBURG	TX		02/24/2025		6		(6)			(6)						
100203999	MYRTLE BEACH	SC		03/28/2025		2		(2)			(2)						
100181380	SPLENDORA	TX		01/09/2025		181		(50)			(50)		131	131			
100199736	VISALIA	CA		03/05/2025		30		(30)			(30)						
100201842	FRIENDSWOOD	TX		03/18/2025													
100193123	BETHLEHEM	GA		02/10/2025		(60)		60			60						
100193124	BETHLEHEM	GA		02/10/2025		(60)		60			60						
100195450	HOUSTON	TX		02/24/2025		(32)		32			32						
100201819	LEHIGH ACRES	FL		03/18/2025		(1)		1			1						
100191628	ST AUGUSTINE	FL		01/31/2025		(29)		29			29						
100194029	FORT WORTH	TX		02/11/2025		164		(25)			(25)		139	139			
100190233	PENSACOLA	FL		01/21/2025		307		(35)			(35)		272	272			
100177579	JACKSONVILLE	FL		01/16/2025		320		(1)			(1)		318	318			
100195448	GALLATIN	TN		02/24/2025		8		(8)			(8)						
100177631	SAN ANTONIO	TX		01/16/2025		406		(54)			(54)		352	352			
100186914	CODY	WY		01/07/2025		250		79			79		329	329			
100201373	ATLANTA	GA		03/12/2025		2		(2)			(2)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203099	SALEM	VA		03/27/2025		2		(2)			(2)						
100193463	YUMA	AZ		02/10/2025		290		(33)			(33)		257	257			
100189389	GOOSE CREEK	SC		01/14/2025		398		(66)			(66)		332	332			
100193081	HENDERSONVILLE	TN		02/10/2025		174		(17)			(17)		157	157			
100189068	MIDDLETOWN	DE		01/13/2025		(37)		37			37						
100157477	ST. CLOUD	FL		02/20/2025		148		(7)			(7)		142	142			
100189476	TAMPA	FL		01/15/2025		890		(52)			(52)		839	839			
100189996	LOCKHART	TX		01/21/2025		157		69			69		226	226			
100196832	BELLPORT	NY		02/25/2025		51		(51)			(51)						
100200012	GROVE	OK		03/06/2025		2		(2)			(2)						
100177498	AUBURN	GA		01/16/2025		878		42			42		920	920			
100190005	MOBILE	AL		01/21/2025		386		124			124		511	511			
100189180	HIGHLAND	IN		01/13/2025		146		(6)			(6)		140	140			
100192273	KEARNEY	MO		01/31/2025		286		(1)			(1)		285	285			
100190232	ARLINGTON	TX		01/21/2025		343		(25)			(25)		318	318			
100190958	GRAHAM	NC		01/28/2025		154		55			55		209	209			
100194093	BEASLEY	TX		02/14/2025		860		(23)			(23)	(836)					
100191636	SAN ANGELO	TX		01/31/2025		(29)		29			29						
100191570	LIBERTYVILLE	IL		01/31/2025		226		3			3		229	229			
100202524	ALBURTIS	PA		03/21/2025		(2)		2			2						
100189877	WESTFIELD	IN		01/21/2025		158		74			74		232	232			
100189452	CHARLESTOWN	IN		01/15/2025		167		(24)			(24)		143	143			
100199043	LAKE HUGHES	CA		02/28/2025		28		(28)			(28)						
100188548	LAND O LAKES	FL		01/09/2025		319		(67)			(67)		251	251			
100199998	ELGIN	TX		03/06/2025		(2)		2			2						
100198925	MANTUA	NJ		02/28/2025		223		(103)			(103)		120	120			
100200077	JACKSONVILLE	FL		03/06/2025		6		(6)			(6)						
100157451	DEARBORN HEIGHTS	MI		02/20/2025		35		(35)			(35)						
100188622	GOOSE CREEK	SC		02/10/2025		123		(28)			(28)		95	95			
100191576	RIGBY	ID		01/31/2025		244		6			6		250	250			
100193070	OCALA	FL		02/10/2025		(78)		78			78						
100190995	HEWITT	TX		01/28/2025		161		11			11		172	172			
100202537	GREER	SC		03/21/2025		3		(3)			(3)						
100190766	LAUREL	DE		01/27/2025		292		(44)			(44)		249	249			
100195516	FULSHEAR	TX		02/24/2025		(38)		38			38						
100199092	DELRAN	NJ		02/28/2025		60		(60)			(60)						
100193130	LEBANON	TN		02/10/2025		616		101			101		717	717			
100200115	ALDAN	PA		03/06/2025		4		(4)			(4)						
100188495	CINCINNATI	OH		01/08/2025		553		(62)			(62)		490	490			
100201319	GLENN HEIGHTS	TX		03/12/2025		8		(8)			(8)						
100177053	SAN ANTONIO	TX		01/16/2025		317		(52)			(52)		264	264			
100191414	DELFT	NLD		01/29/2025													
100197515	ROCKDALE	IL		02/26/2025		1		(1)			(1)						
100157334	PONTE VEDRA BEACH	FL		02/20/2025		483		(63)			(63)		420	420			
100195446	GREENBACKVILLE	VA		02/24/2025		15		(15)			(15)						
100203636	UNITED KINGDOM	GBR		03/27/2025													
100177256	HENDERSON	NV		01/16/2025		175		(44)			(44)		131	131			
100195566	LEES SUMMIT	MO		02/24/2025		13		(13)			(13)						
100200061	LEBANON	TN		03/06/2025													
100201264	APPLETON	WI		03/12/2025		8		(8)			(8)						
100196986	GILBERT	AZ		02/25/2025		(183)		183			183						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192335	MECCA	CA		02/05/2025		175		(17)			(17)		158	158			
100191157	ARLINGTON	TX		01/29/2025		(10,096)		(12)			(12)	10,151	43		(43)		(43)
100177106	JUSTIN	TX		01/16/2025		284		(48)			(48)		236	236			
100200175	WINTER SPRINGS	FL		03/07/2025		12		(12)			(12)						
100188911	ORLANDO	FL		01/09/2025		169		4			4		174	174			
100197405	TUJUNGA	CA		02/25/2025		355		(39)			(39)		316	316			
100189076	BELL	FL		01/13/2025		15		(15)			(15)						
100194170	GREENACRES	FL		02/14/2025		144		(29)			(29)		115	115			
100198444	CHICAGO	IL		02/28/2025		84		(84)			(84)						
100186886	GRAHAM	NC		01/07/2025		365		(11)			(11)		354	354			
100188766	SUMMERVILLE	SC		01/09/2025		190		113			113		303	303			
100188770	MARANA	AZ		01/09/2025		148		99			99		248	248			
100200060	MARION	OH		03/06/2025		1		(1)			(1)						
100189995	BRYAN	TX		01/21/2025		3,067		251			251		3,319	3,319			
100185210	CHICAGO	IL		01/24/2025		172		(28)			(28)		144	144			
100189527	BENSALEM	PA		01/15/2025		39		(39)			(39)						
100200020	TULSA	OK		03/06/2025		7		(7)			(7)						
100195510	MAGNOLIA	TX		02/24/2025		(35)		35			35						
100189061	HUNTSVILLE	AL		01/09/2025		7		(7)			(7)						
100188787	SAN ANTONIO	TX		01/09/2025		155		73			73		228	228			
100193280	YORK	PA		02/10/2025		41,569		(944)			(944)		40,625	40,625			
100198996	GALLATIN	TN		02/28/2025		77		(77)			(77)						
100193412	JACKSONVILLE	FL		02/10/2025		333		18			18		351	351			
100189827	PUNTA GORDA	FL		01/21/2025		161		50			50		211	211			
100186932	MIDWEST CITY	OK		01/07/2025		202		(59)			(59)		144	144			
100187883	SMITHTOWN	NY		01/07/2025		344		(11)			(11)		333	333			
100192190	GREEN VALLEY LAKE	CA		01/31/2025		110		27			27		137	137			
100193120	ANGIER	NC		02/10/2025		(59)		59			59						
100200193	COVINGTON	KY		03/07/2025		(2)		2			2						
100191642	UNION	KY		01/31/2025		(13)		13			13						
100190453	TRUMBULL	CT		01/23/2025		355		(53)			(53)		302	302			
100191638	KENLY	NC		01/31/2025		(18)		18			18						
100189981	SAINT AUGUSTINE	FL		01/21/2025		155		68			68		223	223			
100203692	GRONINGEN	NLD		03/26/2025													
100190780	OMAHA	NE		01/27/2025		288		(43)			(43)		246	246			
100190731	MESQUITE	TX		01/27/2025		220		(2)			(2)		219	219			
100202051	MCDONOUGH	GA		03/18/2025		3		(3)			(3)						
100189803	ALLENTOWN	PA		01/21/2025		615		(23)			(23)		592	592			
100192275	LE ROY	NY		01/31/2025		429		(12)			(12)		417	417			
100203997	UPPER DARBY	PA		03/28/2025		1		(1)			(1)						
100200038	COLUMBIA	MO		03/06/2025		8		(8)			(8)						
100177019	WORTHINGTON	MA		01/16/2025		2,586		(137)			(137)		2,449	2,449			
100189878	ATHENS	AL		01/21/2025		148		95			95		243	243			
100195439	HICKORY	NC		02/24/2025		4		(4)			(4)						
100191629	COLUMBIA	SC		01/31/2025		(16)		16			16						
100189311	AURORA	IL		01/13/2025		74,003		1,872			1,872		75,875	75,875			
100186076	HUMBLE	TX		01/31/2025		126		16			16		142	142			
100188757	YORK	PA		01/09/2025		165		(14)			(14)		151	151			
100157406	ALBANY	NY		02/20/2025		158		(3)			(3)		154	154			
100195359	SAINT LOUIS	MO		02/24/2025		6		(6)			(6)						
100199014	GALLATIN	TN		02/28/2025		79		(79)			(79)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025		1		(1)			(1)						
100189703	CHICAGO HEIGHTS	IL		02/20/2025		11		(11)			(11)						
100195432	LACOMBE	LA		02/24/2025		485		15			15		500	500			
100157361	FORT LAUDERDALE	FL		02/20/2025		163		(17)			(17)		146	146			
100197402	SAN FRANCISCO	CA		02/25/2025		881		(103)			(103)		777	777			
100190181	SALEM	VA		01/21/2025		162		(2)			(2)		160	160			
100201246	HAW RIVER	NC		03/12/2025		(23)		23			23						
100201244	HAW RIVER	NC		03/12/2025		(23)		23			23						
100192318	AUSTIN	TX		01/31/2025		327		8			8		335	335			
100189559	ANDREWS	TX		01/16/2025		30		(30)			(30)						
100195520	SHERMAN	TX		02/24/2025		175		33			33		209	209			
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025		5		(5)			(5)						
100186968	CASSVILLE	PA		01/07/2025		311		(18)			(18)		293	293			
100201618	MOBILE	AL		03/13/2025		7		(7)			(7)						
100190020	HEPHZIBAH	GA		01/21/2025		131		95			95		226	226			
100194578	ARLINGTON	TX		03/28/2025													
100203118	SAVANNAH	GA		03/27/2025		2		(2)			(2)						
100189523	BENSALEM	PA		01/15/2025		36		(36)			(36)						
100189526	SMITHSBURG	MD		01/15/2025		132		(36)			(36)		97	97			
100202423	LAKE ARIEL	PA		03/19/2025		3		(3)			(3)						
100197659	PIKESVILLE	MD		02/26/2025		15		(15)			(15)						
100203285	RUPERT	ID		03/27/2025		1		(1)			(1)						
100176989	FOREST PARK	GA		01/16/2025		253		(44)			(44)		209	209			
100191813	MIAMI	FL		01/31/2025		(34)		34			34						
100201828	KATY	TX		03/18/2025		9		(9)			(9)						
100186979	PUNTA GORDA	FL		01/07/2025		37,041		(941)			(941)		36,100	36,100			
100195654	HOUSTON	TX		02/24/2025		23		(23)			(23)						
100203396	GREENSBORO	NC		03/27/2025		(5)		5			5						
100157349	HOUSTON	TX		02/20/2025		159		(30)			(30)		129	129			
100204125	HAINES CITY	FL		03/28/2025		2		(2)			(2)						
100193061	SUNSET BEACH	NC		02/10/2025		20		(20)			(20)						
100198892	CHICAGO	IL		02/28/2025		87		(87)			(87)						
100190908	GRAHAM	NC		01/28/2025		150		48			48		198	198			
100193464	YUMA	AZ		02/10/2025		313		(7)			(7)		306	306			
100201512	FONTANA	CA		03/13/2025		10		(10)			(10)						
100197087	PARAGOULD	AR		02/25/2025		(206)		206			206						
100190890	MADISON	AL		01/28/2025		168		(3)			(3)		165	165			
100201365	OROVILLE	CA		03/12/2025		(3)		3			3						
100192202	WINTERVILLE	NC		01/31/2025		466		(7)			(7)		459	459			
100191460	VEGHEL	NLD		01/29/2025													
100191749	OCALA	FL		02/20/2025		24		(24)			(24)						
100189811	PHILADELPHIA	PA		01/21/2025		417		(23)			(23)		394	394			
100157299	SAINT LOUIS	MO		02/20/2025		141		(24)			(24)		117	117			
100195458	DALLAS	TX		02/24/2025		10		(10)			(10)						
100203408	PHILADELPHIA	PA		03/27/2025		1		(1)			(1)						
100189464	ROCKY MOUNT	NC		01/15/2025		152		(41)			(41)		111	111			
100202894	JONESBOROUGH	TN		03/24/2025		(9)		9			9						
100198543	OCEAN CITY	MD		02/28/2025		87,699		(1,981)			(1,981)		85,717	85,717			
100195612	BAKERSFIELD	CA		02/24/2025		(3)		3			3						
100198966	JACKSONVILLE	FL		02/28/2025		80		(80)			(80)						
100197522	JONESBORO	GA		02/26/2025		29		(29)			(29)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202540	CHATTANOOGA	TN		03/21/2025		1		(1)			(1)						
100157066	RIVIERA BEACH	FL		02/20/2025		8		(8)			(8)						
100201994	NEW MILFORD	CT		03/18/2025													
100157295	UNION CITY	GA		02/20/2025		144		(15)			(15)		129	129			
100193995	FORT WORTH	TX		02/11/2025		144		(31)			(31)		113	113			
100203982	BELLA VISTA	AR		03/28/2025		2		(2)			(2)						
100189073	LAKE ORION	MI		01/13/2025		36		(36)			(36)						
100200134	LEWISTON	ME		03/06/2025		4		(4)			(4)						
100191647	COLUMBIA	SC		01/31/2025		(15)		15			15						
100202010	GOLDSBORO	NC		03/18/2025		7		(7)			(7)						
100177069	IRON MOUNTAIN	MI		01/16/2025		328		(33)			(33)		294	294			
100186946	BROOKLYN	MD		01/07/2025		167		(18)			(18)		149	149			
100193077	SAINT AUGUSTINE	FL		02/10/2025		(51)		51			51						
100188595	ALTAMONTE SPRINGS	FL		02/10/2025		(727)		727			727						
100201286	EDISON	NJ		03/12/2025		11		(11)			(11)						
100193288	BETHLEHEM	PA		02/10/2025		277		(11)			(11)		266	266			
100191044	YREKA	CA		01/29/2025		307		(14)			(14)		292	292			
100198327	HORIZON CITY	TX		02/28/2025		84		(84)			(84)						
100195442	ASHEVILLE	NC		02/24/2025		2		(2)			(2)						
100157413	KISSIMMEE	FL		02/20/2025		141		(9)			(9)		132	132			
100188774	SMITHFIELD	NC		01/09/2025		(12,188)		99			99	12,393	304	236	(67)		(67)
100201364	DECATUR	GA		03/12/2025		3		(3)			(3)						
100201902	BALTIMORE	MD		03/18/2025		3		(3)			(3)						
100192183	LIBERTY	NY		01/31/2025		450		(12)			(12)		438	438			
100189046	MECHANICSVILLE	VA		01/09/2025		184		(36)			(36)		148	148			
100202159	PERRY	GA		03/18/2025		7		(7)			(7)						
100191339	VIRGINIA BEACH	VA		01/30/2025		158		(11)			(11)		147	147			
100198938	COVINGTON	KY		02/28/2025		85		(85)			(85)						
100157384	GASTONIA	NC		02/20/2025		152		(15)			(15)		138	138			
100198934	COVINGTON	KY		02/28/2025		84		(84)			(84)						
100191056	HARRISON TOWNSHIP	MI		01/29/2025		146		(33)			(33)		113	113			
100190913	SAVANNAH	GA		01/28/2025		132		22			22		154	154			
100191689	PHILADELPHIA	PA		02/20/2025		14		(14)			(14)						
100193476	CONYERS	GA		02/10/2025		3,815		15			15		3,830	3,830			
100191009	CHARLESTOWN	IN		01/29/2025		10		(10)			(10)						
100202359	ORLANDO	FL		03/19/2025		4		(4)			(4)						
100198946	CYNTHIANA	KY		02/28/2025		91		(91)			(91)						
100157231	KNOXVILLE	TN		02/20/2025		145		(25)			(25)		120	120			
100199048	HOUSTON	TX		02/28/2025		84		(84)			(84)						
100191645	MOORESVILLE	NC		01/31/2025		(27)		27			27						
100200008	WILLIS	TX		03/06/2025		1		(1)			(1)						
100189063	KALAMAZOO	MI		01/09/2025		300		(40)			(40)		260	260			
100200146	WILLIS	TX		03/06/2025		1		(1)			(1)						
100194581	CHICAGO	IL		03/28/2025		1		(1)			(1)						
100202176	ALLEN PARK	MI		03/18/2025		(3)		3			3						
100190994	MONTGOMERY	TX		01/28/2025		210		(80)			(80)		130	130			
100157380	SAVANNAH	GA		02/20/2025		147		(33)			(33)		114	114			
100202057	JACKSONVILLE	FL		03/18/2025													
100201649	ALBUQUERQUE	NM		03/13/2025		11		(11)			(11)						
100157446	GREEN BAY	WI		02/20/2025		16		(16)			(16)						
100195441	ANGIER	NC		02/24/2025		(40)		40			40						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193142	OKLAHOMA CITY	OK		02/10/2025		(42)		42			42						
100157329	CALVERTON	NY		02/20/2025		141		(30)			(30)		111	111			
100194205	FARMERS BRANCH	TX		02/14/2025		23		(23)			(23)						
100189065	LAS VEGAS	NV		01/13/2025		22		(22)			(22)						
100193045	JEFFERSON	GA		02/10/2025		2,473		241			241		2,714	2,714			
100190315	CHICAGO	IL		01/22/2025		5		(5)			(5)						
100199044	MYRTLE BEACH	SC		02/28/2025		79		(79)			(79)						
100189783	GREAT FALLS	MT		01/21/2025		162		5			5		167	167			
100190916	RUPERT	ID		01/28/2025		150		(7)			(7)		143	143			
100191456	HAARLEM	NLD		01/29/2025													
100195456	OWENS CROSS ROADS	AL		02/24/2025		361		42			42		403	403			
100194027	SEAGOVILLE	TX		02/11/2025		142		(30)			(30)		112	112			
100200139	YUBA CITY	CA		03/06/2025		9		(9)			(9)						
100197339	WADDELL	AZ		02/25/2025		321		(48)			(48)		272	272			
100193668	FONTANA	CA		02/10/2025		160		(15)			(15)		145	145			
100189808	PHILADELPHIA	PA		01/21/2025		413		(23)			(23)		390	390			
100191594	MILWAUKEE	WI		01/31/2025		26		(26)			(26)						
100202538	MAGNOLIA	TX		03/21/2025													
100191335	DENVER	CO		01/30/2025		166		(6)			(6)		161	161			
100190305	CHICAGO	IL		01/22/2025		5		(5)			(5)						
100189378	SARASOTA	FL		01/14/2025		181		(45)			(45)		137	137			
100202038	TYLER	TX		03/18/2025		2		(2)			(2)						
100195417	PLAINVILLE	CT		02/24/2025		6		(6)			(6)						
100190813	DENVER	CO		01/27/2025		284		(18)			(18)		266	266			
100202503	RICHMOND	TX		03/21/2025		3		(3)			(3)						
100186888	JACKSONVILLE	FL		01/07/2025		177		(24)			(24)		153	153			
100189030	SAN ANTONIO	TX		01/09/2025		186		(46)			(46)		140	140			
100157166	LAKE PLACID	FL		02/20/2025		174		(31)			(31)		143	143			
100197084	ORLANDO	FL		02/25/2025		304		(57)			(57)		247	247			
100177363	ATHENS	GA		01/16/2025		510		(52)			(52)		458	458			
100190835	SAN ANTONIO	TX		01/27/2025		350		(34)			(34)		317	317			
100193063	WESLEY CHAPEL	FL		02/10/2025		21		(21)			(21)						
100202548	SURPRISE	AZ		03/21/2025		(24)		24			24						
100188978	HURST	TX		01/09/2025		656		4			4		659	659			
100202546	DELRAY BEACH	FL		03/21/2025		4		(4)			(4)						
100203117	SAYLORSBURG	PA		03/27/2025		2		(2)			(2)						
100200458	CHICAGO	IL		03/10/2025		10		(10)			(10)						
100189106	CINCINNATI	OH		01/13/2025		33		(33)			(33)						
100177435	ALTAMONTE SPRINGS	FL		01/16/2025		(156)		524			524		368	368			
100189930	SMITHFIELD	NC		01/21/2025		335		85			85		419	419			
100193366	EL PASO	TX		02/10/2025		287		(14)			(14)		273	273			
100191081	SAINT PAUL	MN		01/29/2025		7		(7)			(7)						
100189505	MENTONE	CA		01/15/2025		21		(21)			(21)						
100177252	MYRTLE BEACH	SC		01/16/2025		396		(54)			(54)		342	342			
100193138	SHERMAN	TX		02/10/2025		237		63			63		300	300			
100201613	SARASOTA	FL		03/13/2025		2		(2)			(2)						
100200452	TRENTON	NJ		03/10/2025		9		(9)			(9)						
100200034	WARSAW	MO		03/06/2025		6		(6)			(6)						
100198939	COVINGTON	KY		02/28/2025		83		(83)			(83)						
100193472	UNITY	NH		02/10/2025		22		(22)			(22)						
100203340	BOYERTOWN	PA		03/27/2025													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193230	PALMYRA	PA		02/10/2025		263		10			10		273	273			
100191490	S-GRAVENHAGE	NLD		01/29/2025													
100197760	BERGEN OP ZOOM	NLD		02/26/2025													
100201202	CARLISLE	PA		03/12/2025		2		(2)			(2)						
100199504	STURGEON LAKE	MN		03/05/2025		41		(41)			(41)						
100192251	PATASKALA	OH		01/31/2025		388		(8)			(8)		379	379			
100192574	MADISON	AL		02/10/2025		(52)		52			52						
100195581	LAREDO	TX		02/24/2025		20		(20)			(20)						
100201494	HOUMA	LA		03/12/2025		7		(7)			(7)						
100190416	LOS ANGELES	CA		01/23/2025		213		(3)			(3)		211	211			
100186948	SICKLERVILLE	NJ		01/07/2025		332		(3)			(3)		329	329			
100202560	ANGIER	NC		03/21/2025		(12)		12			12						
100192453	RANCHO CORDOVA	CA		02/07/2025		22		(22)			(22)						
100190919	PITTSFIELD	MA		01/28/2025		331		(20)			(20)		311	311			
100157510	MYRTLE BEACH	SC		02/20/2025		148		(29)			(29)		118	118			
100193086	POINCIANA	FL		02/10/2025		148		67			67		214	214			
100197556	SANDUSKY	OH		02/26/2025		9		(9)			(9)						
100196805	SOUTHINGTON	CT		02/25/2025		38		(38)			(38)						
100190947	GRAHAM	NC		01/28/2025		145		42			42		186	186			
100199732	WINCHESTER	MA		03/05/2025		46		(46)			(46)						
100195083	HOLIDAY	FL		02/24/2025													
100185221	NEW ORLEANS	LA		01/24/2025		159		(37)			(37)		122	122			
100189986	HOUSTON	TX		01/21/2025		151		67			67		218	218			
100197546	WEST MIFFLIN	PA		02/26/2025		52		(52)			(52)						
100188928	JEFFERSON	LA		01/09/2025		156		(25)			(25)		131	131			
100200022	YUKON	OK		03/06/2025		6		(6)			(6)						
100198309	PORT RICHEY	FL		02/28/2025		76		(76)			(76)						
100202110	MEMPHIS	TN		03/18/2025		9		(9)			(9)						
100191006	WOODRIDGE	NY		01/29/2025		33		(33)			(33)						
100195415	OCEAN VIEW	DE		02/24/2025		(51)		51			51						
100195426	SAINT AUGUSTINE	FL		02/24/2025		(27)		27			27						
100193125	SPRING	TX		02/10/2025		145		70			70		215	215			
100201224	WINDSOR	MO		03/12/2025		5		(5)			(5)						
100191106	MERCED	CA		01/29/2025		127		(21)			(21)		106	106			
100203135	JACKSONVILLE	NC		03/27/2025		2		(2)			(2)						
100200126	GETTYSBURG	PA		03/06/2025		8		(8)			(8)						
100197563	OCEAN CITY	MD		02/26/2025		26		(26)			(26)						
100203970	MISSION	TX		03/28/2025		1		(1)			(1)						
100191741	UNION CITY	GA		02/20/2025		18		(18)			(18)						
100193080	BETHLEHEM	GA		02/10/2025		150		70			70		220	220			
100188659	FRESNO	TX		02/10/2025		23		(23)			(23)						
100196787	MARYSVILLE	WA		02/25/2025		18		(18)			(18)						
100196981	BOW	NH		02/25/2025		19		(19)			(19)						
100189528	SUMMIT	NY		01/15/2025		18		(18)			(18)						
100201757	WILMINGTON	DE		03/18/2025		1		(1)			(1)						
100198994	GRAHAM	NC		02/28/2025		219		10			10		229	229			
100157355	ST. PETERS	MO		02/20/2025		121		(34)			(34)		87	87			
100191188	CHARLOTTE	NC		01/29/2025		293		(6)			(6)		287	287			
100189928	LATHROP	CA		01/21/2025		135		124			124		258	258			
100202075	COLUMBUS	OH		03/18/2025		4		(4)			(4)						
100192198	CONVERSE	TX		01/31/2025		599		(10)			(10)		589	589			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195455	MADISON	AL		02/24/2025		(6)		23			23		17	17			
100195486	SMITHFIELD	NC		02/24/2025		171		70			70		240	240			
100198945	LEXINGTON	KY		02/28/2025		81		(81)			(81)						
100185211	WACO	TX		01/24/2025		163		(36)			(36)		127	127			
100193049	HORIZON CITY	TX		02/10/2025		(12)		12			12						
100195420	OCALA	FL		02/24/2025		(43)		43			43						
100195071	CHICAGO	IL		02/24/2025		131		(9)			(9)		122	122			
100191215	BAYTOWN	TX		01/29/2025													
100157368	COVINGTON	KY		02/20/2025		457		(25)			(25)		432	432			
100204093	TUCSON	AZ		03/28/2025													
100185214	MORGAN CITY	LA		01/24/2025		858		(90)			(90)		769	769			
100202107	BROWNSVILLE	TX		03/18/2025		1		(1)			(1)						
100203961	MOORE	SC		03/28/2025		(1)		1			1						
100193402	EASTON	PA		02/10/2025		236		(2)			(2)		234	234			
100188817	FORT WORTH	TX		01/09/2025		92,182		3,429			3,429		95,611	95,611			
100190738	HOMESTEAD	FL		01/27/2025		651		(12)			(12)		639	639			
100201760	HOUSTON	TX		03/18/2025		4		(4)			(4)						
100195352	CLARKSVILLE	TN		02/24/2025		1		(1)			(1)						
100189720	PANAMA CITY BEACH	FL		01/21/2025		139		(16)			(16)		124	124			
100204150	HAINES CITY	FL		03/28/2025		1		(1)			(1)						
100190352	YALAHA	FL		01/22/2025		4		(4)			(4)						
100157397	HOUSTON	TX		02/20/2025		572		(73)			(73)		499	499			
100201524	RALEIGH	NC		03/13/2025		4		(4)			(4)						
100190691	DOWAGIAC	MI		01/28/2025		1,600		(23)			(23)	(810)	767	767			
100186078	HYATTSVILLE	MD		01/31/2025		562		(15)			(15)		546	546			
100193214	LAKE WYLIE	SC		02/10/2025		293		(12)			(12)		282	282			
100197476	MORGAN HILL	CA		02/25/2025		(207)		207			207						
100195070	JONESBOROUGH	TN		02/24/2025		(32)		32			32						
100192546	COLUMBUS	WI		02/10/2025		7		(7)			(7)						
100193153	WALNUT CREEK	CA		03/20/2025		2		(2)			(2)						
100201399	LAUREL	MD		03/12/2025		2		(2)			(2)						
100193084	BIXBY	OK		02/10/2025		13		(13)			(13)						
100195075	SPRING	TX		02/24/2025		(42)		42			42						
100203631	UNITED KINGDOM	GBR		03/27/2025													
100157405	HAMMOND	LA		02/20/2025		139		(29)			(29)		110	110			
100190682	ALPHA	NJ		01/28/2025		144		(9)			(9)		135	135			
100157263	NORTH MIAMI BEACH	FL		02/20/2025		259		(15)			(15)		245	245			
100200036	BENTONVILLE	AR		03/06/2025		4		(4)			(4)						
100188779	APEX	NC		01/09/2025		94,778		5,992			5,992		100,770	100,770			
100197204	SHELTON	CT		02/25/2025		17		(17)			(17)						
100198488	BELTSVILLE	MD		02/28/2025		71		(71)			(71)						
100191535	UNITED KINGDOM	GBR		01/29/2025		503							503	503			
100195076	PANAMA CITY	FL		02/24/2025		4		(4)			(4)						
100195079	CANANDAIGUA	NY		02/24/2025		139		(4)			(4)		135	135			
100202003	MIAMI GARDENS	FL		03/18/2025		2		(2)			(2)						
100193572	TAMPA	FL		02/10/2025		327		(15)			(15)		312	312			
100202418	PHILADELPHIA	PA		03/19/2025		6		(6)			(6)						
100200006	SAN ANTONIO	TX		03/06/2025		5		(5)			(5)						
100177364	NORFOLK	VA		01/16/2025		340		(56)			(56)		283	283			
100203946	LEHIGH ACRES	FL		03/28/2025		(1)		1			1						
100200001	ELGIN	TX		03/06/2025		10		(10)			(10)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191517	UNITED KINGDOM	GBR		01/29/2025		93							93	93			
100197526	JOHNSTOWN	PA		02/26/2025		16		(16)			(16)						
100186117	HUMBLE	TX		01/31/2025		115		22			22		137	137			
100193213	PHILADELPHIA	PA		02/10/2025		(11,679)		(27)			(27)	12,056	351	255	(96)		(96)
100194373	MARIETTA	GA		02/14/2025		16		(16)			(16)						
100192878	SPRINGFIELD	MA		02/10/2025		(10)		10			10						
100190354	COLUMBIA	SC		01/22/2025		5		(5)			(5)						
100177187	LEHIGH ACRES	FL		01/16/2025		327		(53)			(53)		274	274			
100195547	TUCSON	AZ		03/27/2025		2		(2)			(2)						
100203098	MARSHFIELD	MO		03/27/2025		2		(2)			(2)						
100199888	TEMPE	AZ		03/06/2025		5		(5)			(5)						
100194185	SUWANEE	GA		02/14/2025		13		(13)			(13)						
100157212	CRANBERRY ISLES	ME		02/20/2025		16		(16)			(16)						
100189482	NEW BRITAIN	CT		01/15/2025		17		(17)			(17)						
100200154	HARTSVILLE	SC		03/06/2025		2		(2)			(2)						
100193069	SPARTANBURG	SC		02/10/2025		1		(1)			(1)						
100193067	HUGO	MN		02/10/2025		4		(4)			(4)						
100157146	DAVENPORT	FL		02/20/2025		825		(19)			(19)		805	805			
100177634	SUMMERVILLE	SC		01/16/2025		239		(42)			(42)		198	198			
100193524	STAMFORD	CT		02/10/2025		282		(19)			(19)		263	263			
100202799	KNOXVILLE	TN		03/24/2025		2		(2)			(2)						
100196930	PITMAN	NJ		02/25/2025		291		(35)			(35)		256	256			
100193097	SAINT AUGUSTINE	FL		02/10/2025		(67)		67			67						
100199036	KETTERING	OH		02/28/2025		21		(21)			(21)						
100202146	PITTSBURGH	PA		03/18/2025													
100201303	BERTRAM	TX		03/12/2025		8		(8)			(8)						
100188939	LA PLACE	LA		01/09/2025		147		(19)			(19)		128	128			
100193162	BLOOMSBURG	PA		03/20/2025		(404)		404			404						
100188921	MEMPHIS	TN		01/09/2025		128		(33)			(33)		95	95			
100203992	BAKER	LA		03/28/2025		1		(1)			(1)						
100202086	SAN ANTONIO	TX		03/18/2025		(1)		1			1						
100200113	PHILADELPHIA	PA		03/06/2025		9		(9)			(9)						
100201194	STRONGSVILLE	OH		03/12/2025		7		(7)			(7)						
100201198	MEDINA	OH		03/12/2025		7		(7)			(7)						
100189467	LANCASTER	PA		01/15/2025		154		(8)			(8)		146	146			
100190402	CALEDONIA	WI		01/23/2025		719		(22)			(22)		697	697			
100201561	GREENSBORO	NC		03/13/2025		4		(4)			(4)						
100192170	WILMINGTON	DE		01/31/2025		449		10			10		458	458			
100194587	SAINT AUGUSTINE	FL		03/28/2025		1		(1)			(1)						
100195449	SAN ANTONIO	TX		02/24/2025		(28)		28			28						
100191401	AMSTERDAM	NLD		01/29/2025													
100191325	CLARKSTON	GA		01/30/2025		149		(2)			(2)		147	147			
100157417	INVERNESS	FL		02/20/2025		130		(23)			(23)		107	107			
100188198	ASHBURN	VA		01/07/2025		366		(64)			(64)		302	302			
100202492	WILLISTON	FL		03/21/2025		(1)		1			1						
100177550	HOLIDAY	FL		01/16/2025		293		(48)			(48)		244	244			
100191810	HOUSTON	TX		01/31/2025		116		32			32		148	148			
100157328	TUMWATER	WA		02/20/2025		137		(32)			(32)		105	105			
100200081	JACKSONVILLE	FL		03/06/2025		11		(11)			(11)						
100201233	ORANGE PARK	FL		03/12/2025		(25)		25			25						
100190730	ALBUQUERQUE	NM		01/27/2025		298		(25)			(25)		273	273			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203115	FAYETTEVILLE	NC		03/27/2025		2		(2)			(2)						
100190247	FREEHOLD	NJ		01/22/2025		(436)		436			436						
100194554	WAUKEGAN	IL		02/20/2025		131		2			2		133	133			
100193425	FORT MYERS	FL		02/10/2025		286		(10)			(10)		276	276			
100190807	COLLINSVILLE	OK		01/27/2025		417		(11)			(11)		406	406			
100190035	GREENVILLE	TX		01/21/2025		150		41			41		191	191			
100157367	SAINT LOUIS	MO		02/20/2025		132		(9)			(9)		123	123			
100200088	SAVANNAH	GA		03/06/2025		6		(6)			(6)						
100197571	POCONO LAKE	PA		02/26/2025		42		(42)			(42)						
100157421	GILBERT	AZ		02/20/2025		136		(29)			(29)		108	108			
100190896	MONTGOMERY	TX		01/28/2025		164		(11)			(11)		153	153			
100190017	SHERMAN	TX		01/21/2025		150		41			41		190	190			
100204100	BOYNTON BEACH	FL		03/28/2025		1		(1)			(1)						
100190347	TRENTON	NJ		01/22/2025		(489)		489			489						
100203952	TUCSON	AZ		03/28/2025		1		(1)			(1)						
100201899	BUFFALO	NY		03/18/2025		5		(5)			(5)						
100202530	VENICE	FL		03/21/2025													
100199681	MURRIETA	CA		03/05/2025		20		(20)			(20)						
100194209	WEST COVINA	CA		02/14/2025		110		(11)			(11)		99	99			
100193165	PORTSMOUTH	VA		03/20/2025		5		(5)			(5)						
100202872	JACKSONVILLE	FL		03/24/2025		(12,034)		11			11	12,090	68		(68)		(68)
100191313	MONTICELLO	NY		01/30/2025		(11,877)		(23)			(23)	12,090	191	122	(69)		(69)
100190372	ODESSA	TX		01/22/2025		(9,757)		(1)			(1)	9,779	21		(21)		(21)
100191130	YOUNGSVILLE	NC		01/29/2025		146		(8)			(8)		137	137			
100202389	EL PASO	TX		03/19/2025		2		(2)			(2)						
100189866	GRAHAM	NC		01/21/2025		599		100			100		699	699			
100188564	MEDWAY	OH		02/10/2025		14		(14)			(14)						
100202179	AUGUSTA	GA		03/18/2025		(109)		109			109						
100200191	FAYETTEVILLE	NC		03/07/2025		11		(11)			(11)						
100189979	PALM COAST	FL		01/21/2025		589		187			187		776	776			
100186926	SPRING	TX		01/07/2025		331		(26)			(26)		305	305			
100192285	HUNTSVILLE	AL		01/31/2025		384		(2)			(2)		382	382			
100200109	MORRISVILLE	PA		03/06/2025		(1)		1			1						
100192192	SOUTHAMPTON	NJ		01/31/2025		429		(4)			(4)		425	425			
100186984	MILWAUKEE	WI		01/07/2025		351		(81)			(81)		271	271			
100188633	SPRINGFIELD	MO		02/10/2025		23		(23)			(23)						
100185293	NEW ORLEANS	LA		01/24/2025		152		(36)			(36)		116	116			
100202034	COLUMBUS	OH		03/18/2025													
100188662	WINTER GARDEN	FL		02/10/2025		144		(30)			(30)		114	114			
100181437	CHARLOTTE	NC		01/09/2025		313		(55)			(55)		258	258			
100198967	EUSTIS	FL		02/28/2025		79		(79)			(79)						
100194331	WILKES BARRE	PA		02/14/2025		9		(9)			(9)						
100200150	NEW FRANKLIN	OH		03/06/2025		10		(10)			(10)						
100189622	JACKSONVILLE	FL		01/17/2025		152		(21)			(21)		132	132			
100195073	OKLAHOMA CITY	OK		02/24/2025		(15)		15			15						
100193413	LAKE MARY	FL		02/10/2025		284		(11)			(11)		273	273			
100157079	MILWAUKEE	WI		02/20/2025		123		(15)			(15)		108	108			
100200010	ANGLETON	TX		03/06/2025		2		(2)			(2)						
100189107	CROWN POINT	IN		01/13/2025		37		(37)			(37)						
100202015	PHILADELPHIA	PA		03/18/2025		3		(3)			(3)						
100204002	ROYSE CITY	TX		03/28/2025		2		(2)			(2)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197047	SUTTONS BAY	MI		02/25/2025		31		(31)			(31)						
100201996	NEWBURGH	NY		03/18/2025		7		(7)			(7)						
100195429	DARIEN	GA		02/24/2025		(4)		4			4						
100201280	ORLANDO	FL		03/12/2025		10		(10)			(10)						
100196791	PASCO	WA		02/25/2025		28		(28)			(28)						
100190422	KEAAU	HI		01/23/2025		109		(36)			(36)		74	74			
100200125	LITITZ	PA		03/06/2025		(5)		5			5						
100202117	MUSKEGON	MI		03/18/2025		4		(4)			(4)						
100200096	SALISBURY	NC		03/06/2025													
100201250	PENSACOLA	FL		03/12/2025		10		(10)			(10)						
100189554	CHICAGO	IL		01/16/2025		132		(36)			(36)		97	97			
100200192	COLUMBUS	OH		03/07/2025		8		(8)			(8)						
100191521	UNITED KINGDOM	GBR		01/29/2025		463							463	463			
100193758	PATASKALA	OH		02/10/2025		12		(12)			(12)						
100157494	EMPIRE	CA		02/20/2025		486		(21)			(21)		465	465			
100190340	AUSTIN	AR		01/22/2025		(722)		722			722						
100157017	CINCINNATI	OH		02/20/2025		291		(34)			(34)		257	257			
100199096	PENSACOLA	FL		03/03/2025		8		(8)			(8)						
100202108	KANSAS CITY	MO		03/18/2025		(1)		1			1						
100186039	GRAND RAPIDS	MI		01/31/2025		105		5			5		110	110			
100191563	HOUSTON	TX		01/31/2025		(21)		21			21						
100189417	HYPOLUXO	FL		01/14/2025		132		(38)			(38)		94	94			
100195354	OWENSBORO	KY		02/24/2025		2		(2)			(2)						
100201382	LAREDO	TX		03/12/2025		5		(5)			(5)						
100177465	PRESQUE ISLE	MI		01/16/2025		241		(42)			(42)		199	199			
100189469	HOMESTEAD	FL		01/15/2025		147		(8)			(8)		139	139			
100203186	ANGIER	NC		03/27/2025		(3)		3			3						
100202424	ANNAPOLIS	MD		03/19/2025		1		(1)			(1)						
100157379	LOUISVILLE	KY		02/20/2025		138		(32)			(32)		105	105			
100196709	PAEONIAN SPRINGS	VA		02/25/2025		285		(30)			(30)		254	254			
100193264	QUITMAN	TX		02/10/2025		1,046		(12)			(12)		1,034	1,034			
100202143	MONTGOMERY	AL		03/18/2025		(1)		1			1						
100199041	LAKE ARIEL	PA		02/28/2025		71		(71)			(71)						
100189927	SMITHFIELD	NC		01/21/2025		713		113			113		826	826			
100201008	COLUMBUS	OH		03/12/2025		(3)		3			3						
100190030	SHERMAN	TX		01/21/2025		147		40			40		187	187			
100200152	ANTIOCH	TN		03/06/2025		6		(6)			(6)						
100157306	MOODY	AL		02/20/2025		138		(15)			(15)		123	123			
100190924	DAYTONA BEACH	FL		01/28/2025		300		(17)			(17)		283	283			
100201847	ACWORTH	GA		03/18/2025		6		(6)			(6)						
100195500	OKLAHOMA CITY	OK		02/24/2025		(21)		21			21						
100186954	GEORGETOWN	TX		01/07/2025		77,282		(1,021)			(1,021)		76,261	76,261			
100157279	KATY	TX		02/20/2025		147		(31)			(31)		117	117			
100193341	CAMBRIDGE	MN		02/10/2025		(2)		2			2						
100198940	COVINGTON	KY		02/28/2025		77		(77)			(77)						
100193261	BURLINGTON	KY		02/10/2025		357		(24)			(24)		333	333			
100195669	CONYERS	GA		02/24/2025		17		(17)			(17)						
100194350	NEWNAN	GA		02/14/2025		17		(17)			(17)						
100195444	OKLAHOMA CITY	OK		02/24/2025		(20)		20			20						
100193194	SPRING	TX		03/20/2025		6		(6)			(6)						
100189821	KERNERSVILLE	NC		01/21/2025		147		40			40		187	187			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199717	MANHATTAN	IL		03/05/2025		34		(34)			(34)						
100202076	MULDRAUGH	KY		03/18/2025		5		(5)			(5)						
100202565	MANNFORD	OK		03/21/2025		(11)		11			11						
100188755	OKLAHOMA CITY	OK		01/09/2025		154		15			15		169	169			
100188344	FOLSOM	CA		01/08/2025		18,174		(373)			(373)		17,801	17,801			
100195428	WEST PALM BEACH	FL		02/24/2025		298		7			7		305	305			
100190033	SHERMAN	TX		01/21/2025		146		40			40		186	186			
100194407	LAREDO	TX		02/14/2025		14		(14)			(14)						
100193176	WINONA	MN		03/20/2025		5		(5)			(5)						
100193219	HOUSTON	TX		02/10/2025		263		(15)			(15)		247	247			
100197083	FLEMINGTON	NJ		02/25/2025		11		(11)			(11)						
100201374	CINCINNATI	OH		03/12/2025		5		(5)			(5)						
100186964	MONTICELLO	IN		01/07/2025		398		(19)			(19)		379	379			
100193247	BRECKSVILLE	OH		02/10/2025		523		(32)			(32)		491	491			
100188142	SANTA PAULA	CA		01/07/2025		636		(15)			(15)		622	622			
100193211	POTTSTOWN	PA		02/10/2025		9		(9)			(9)						
100188650	ABILENE	TX		02/10/2025		21		(21)			(21)						
100202116	WILSON	NC		03/18/2025													
100195081	STONECREST	GA		02/24/2025		(2)		2			2						
100189038	HOUSTON	TX		01/09/2025		141		(40)			(40)		100	100			
100195072	PENSACOLA	FL		02/24/2025		(34)		34			34						
100197542	BROOKPARK	OH		02/26/2025		20		(20)			(20)						
100201839	WEST LAWN	PA		03/18/2025													
100204400	NEWARK	DE		03/31/2025		(37)		37			37						
100193193	POTTSTOWN	PA		03/20/2025		5		(5)			(5)						
100200023	NORMAN	OK		03/06/2025		9		(9)			(9)						
100201960	HOPE MILLS	NC		03/18/2025		5		(5)			(5)						
100189090	DOTHAN	AL		01/13/2025		19		(19)			(19)						
100200108	PHILADELPHIA	PA		03/06/2025		3		(3)			(3)						
100192426	MARIETTA	GA		02/07/2025		15		(15)			(15)						
100201810	GREENWOOD	SC		03/18/2025		1		(1)			(1)						
100201677	LUBBOCK	TX		03/13/2025		6		(6)			(6)						
100193308	BALTIMORE	MD		02/10/2025		266		6			6		272	272			
100191501	DRONRYP	NLD		01/29/2025													
100203688	GRONINGEN	NLD		03/26/2025													
100192206	NEW ALBANY	IN		01/31/2025		262		10			10		272	272			
100201987	PHILADELPHIA	PA		03/18/2025		4		(4)			(4)						
100157253	IDALOU	TX		02/20/2025		148		(18)			(18)		130	130			
100195434	SMITHFIELD	NC		02/24/2025		(34)		34			34						
100201921	OAKDALE	MN		03/18/2025		(2)		2			2						
100193487	HOPE MILLS	NC		02/10/2025		299		(3)			(3)		296	296			
100193421	LEBANON	IN		02/10/2025		260		(23)			(23)		237	237			
100189686	HOUSTON	TX		02/20/2025		(2)		2			2						
100188649	HOUSTON	TX		02/10/2025		14		(14)			(14)						
100190889	ATHENS	AL		01/28/2025		151		(3)			(3)		148	148			
100198952	INDEPENDENCE	MO		03/03/2025		(11)		11			11						
100191591	SAN ANTONIO	TX		01/31/2025		30		(30)			(30)						
100157341	NICHOLASVILLE	KY		02/20/2025		128		(17)			(17)		112	112			
100177588	GREENACRES	FL		01/16/2025		304		(13)			(13)		291	291			
100197234	SEATTLE	WA		02/25/2025		12		(12)			(12)						
100157373	SAN ANTONIO	TX		02/20/2025		245		(29)			(29)		215	215			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204083	BLACKLICK	OH		03/28/2025		1		(1)			(1)						
100188985	NASHVILLE	TN		01/09/2025		289		(51)			(51)		238	238			
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025		(2)		2			2						
100190413	CANYON COUNTRY AREA SANTA CLA	CA		01/23/2025		312		(19)			(19)		293	293			
100203418	WADSWORTH	OH		03/27/2025		1		(1)			(1)						
100200025	YUKON	OK		03/06/2025		6		(6)			(6)						
100157036	ORANGE	NJ		02/20/2025		1,984		(50)			(50)		1,934	1,934			
100195493	WINTERVILLE	NC		02/24/2025		(21)		21			21						
100193195	PLANTATION	FL		03/20/2025		5		(5)			(5)						
100203202	CLARKSVILLE	TN		03/27/2025													
100190931	HOLLAND	MA		01/28/2025		157		(18)			(18)		139	139			
100194310	CRETE	IL		02/14/2025		(11,865)		(9)			(9)	11,939	65		(65)		(65)
100191140	DALLAS	TX		01/29/2025		34		(34)			(34)						
100198978	BUFFALO	NY		02/28/2025		78		(78)			(78)						
100192304	LANCASTER	OH		01/31/2025		536		(16)			(16)		520	520			
100189145	OCALA	FL		01/13/2025		97		140			140		237	237			
100177514	QUINLAN	TX		01/16/2025		300		(21)			(21)		279	279			
100192319	TONAWANDA	NY		01/31/2025		352		15			15		367	367			
100189147	OCALA	FL		01/13/2025		97		140			140		237	237			
100192225	CASPER	WY		01/31/2025		382		13			13		395	395			
100196635	PARKLAND	FL		02/25/2025		283		(38)			(38)		245	245			
100190818	INDIO	CA		01/27/2025		30		96			96		126	126			
100199819	HOFFMAN ESTATES	IL		03/05/2025		18		(18)			(18)						
100202071	KNOXVILLE	TN		03/18/2025													
100189194	CLAREMORE	OK		01/13/2025		256		(1)			(1)		254	254			
100199907	DENVER	CO		03/05/2025		30		(30)			(30)						
100202089	FOLCROFT	PA		03/18/2025		(3)		3			3						
100202036	GARY	IN		03/18/2025		1		(1)			(1)						
100191345	MISSION	TX		01/30/2025		25		(25)			(25)						
100195637	HOUSTON	TX		02/24/2025		121		(20)			(20)		101	101			
100191751	SOCORRO	TX		02/20/2025		16		(16)			(16)						
100203388	CARNEGIE	PA		03/27/2025		1		(1)			(1)						
100190281	TUNNEL HILL	GA		01/22/2025		1		(1)			(1)						
100202121	DOVER	PA		03/18/2025		1		(1)			(1)						
100157251	MYRTLE BEACH	SC		02/20/2025		247		(28)			(28)		219	219			
100157078	MILWAUKEE	WI		02/20/2025		123		(17)			(17)		106	106			
100202040	AUBURN	MI		03/18/2025		1		(1)			(1)						
100204300	YUCAIPA	CA		03/31/2025		(44)		44			44						
100193056	MANDEVILLE	LA		02/10/2025		136		(12)			(12)		124	124			
100191435	HEERENVEEN	NLD		01/29/2025													
100192428	MCALLEN	TX		02/07/2025		48		(48)			(48)						
100191244	FLORISSANT	MO		01/29/2025		24		(24)			(24)						
100193144	MIDDLEBURG	FL		02/10/2025		(38)		38			38						
100196830	LEHI	UT		02/25/2025		(199)		199			199						
100198896	ARLINGTON	TX		02/28/2025		83		(83)			(83)						
100194018	TERRELL	TX		02/11/2025		99		(26)			(26)		73	73			
100193356	CONROE	TX		02/10/2025		290		14			14		304	304			
100157445	NEWTOWN	PA		02/20/2025		185		(21)			(21)		165	165			
100188872	GREENSBORO	NC		01/09/2025		261		(27)			(27)		234	234			
100181464	CONYERS	GA		01/09/2025		285		(50)			(50)		235	235			
100199758	SAINT HELENA ISLAND	SC		03/05/2025		30		(30)			(30)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195469	PANAMA CITY	FL		02/24/2025		(28)		28			28						
100190459	PIEDMONT	SC		01/24/2025		970		(100)			(100)		870	870			
100157281	PHILADELPHIA	PA		02/20/2025		131		(25)			(25)		106	106			
100157288	WINTER HAVEN	FL		02/20/2025		129		(4)			(4)		125	125			
100194340	EAST LANSING	MI		02/14/2025		15		(15)			(15)						
100189059	LAS VEGAS	NV		01/09/2025		148		1			1		149	149			
100188744	LITTLE RIVER	SC		01/09/2025		56,552		1,687			1,687		58,239	58,239			
100177223	DENNISON	OH		01/16/2025		247		(42)			(42)		205	205			
100190770	RUTLAND	VT		01/27/2025		274		6			6		280	280			
100202615	WILSON	NC		03/21/2025													
100202618	WILSON	NC		03/21/2025													
100195571	CARMICHAELS	PA		02/24/2025		1		(1)			(1)						
100200019	TULSA	OK		03/06/2025		9		(9)			(9)						
100186065	NORTH CHARLESTON	SC		01/31/2025		(31)		31			31						
100199542	EL CAJON	CA		03/05/2025		38		(38)			(38)						
100201354	SAN ANTONIO	TX		03/12/2025		6		(6)			(6)						
100193250	WILMINGTON	NC		02/10/2025		9		(9)			(9)						
100177178	GALVESTON	TX		01/16/2025		218		(37)			(37)		181	181			
100193722	DANBURY	CT		02/10/2025		15		(15)			(15)						
100203704	S-GRAVENHAGE	NLD		03/26/2025													
100203686	ZAANDAM	NLD		03/26/2025													
100204130	FORT WORTH	TX		03/28/2025		1		(1)			(1)						
100190303	LOCH SHELDRAKE	NY		01/22/2025		4		(4)			(4)						
100194414	ALBANY	NY		02/14/2025		17		(17)			(17)						
100204263	OCEANSIDE	CA		03/31/2025		(30)		30			30						
100157475	WARREN	MI		02/20/2025		128		(29)			(29)		99	99			
100188043	REDWOOD CITY	CA		01/07/2025		772		(64)			(64)		709	709			
100200423	KINGMAN	AZ		03/10/2025		(2)		2			2						
100193650	WINTER PARK	FL		02/10/2025		129		3			3		132	132			
100192339	KANSAS CITY	MO		02/05/2025		25		(25)			(25)						
100200994	DULUTH	MN		03/12/2025		18		(18)			(18)						
100192207	CONWAY	SC		01/31/2025		367		(6)			(6)		361	361			
100191555	CABOT	AR		01/31/2025		95		11			11		106	106			
100189473	HOUSTON	TX		01/15/2025		147		(15)			(15)		132	132			
100194072	HOUSTON	TX		03/20/2025		4		(4)			(4)						
100191020	BALTIMORE	MD		01/29/2025		19		(19)			(19)						
100157470	BLUE ISLAND	IL		02/20/2025		121		(5)			(5)		116	116			
100189578	DES MOINES	IA		01/17/2025		(1,621)		(7)			(7)	1,821	192	192			
100201413	NEW ORLEANS	LA		03/12/2025		7		(7)			(7)						
100190451	ONTARIO	CA		01/23/2025		511		(20)			(20)		491	491			
100189078	CONROE	TX		01/13/2025		16		(16)			(16)						
100195205	WESTAMPTON	NJ		02/24/2025		176,305		(8,305)			(8,305)		168,000	168,000			
100193225	NEWTON	NJ		02/10/2025		268		(11)			(11)		258	258			
100188621	KNOXVILLE	TN		02/10/2025		17		(17)			(17)						
100201288	LYMAN	SC		03/12/2025													
100192182	BIRMINGHAM	AL		01/31/2025		523		82			82		606	606			
100190707	CAMDEN	NJ		01/28/2025		137		(23)			(23)		114	114			
100200143	WELLS	ME		03/06/2025													
100201315	JEFFERSON CITY	MO		03/12/2025		10		(10)			(10)						
100199454	SAN FRANCISCO	CA		03/05/2025		40		(40)			(40)						
100181455	MINNEAPOLIS	MN		01/09/2025		150		(30)			(30)		120	120			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204055	LANCASTER	CA		03/28/2025		2		(2)			(2)						
100195535	ALBUQUERQUE	NM		03/27/2025		1		(1)			(1)						
100204124	CONROE	TX		03/28/2025													
100201647	PIKE ROAD	AL		03/13/2025		7		(7)			(7)						
100202380	MOORE	SC		03/19/2025		4		(4)			(4)						
100190424	CORAL SPRINGS	FL		01/23/2025		(254)		254			254						
100199730	FULLERTON	CA		03/05/2025		14		(14)			(14)						
100201993	RIVERSIDE	CA		03/18/2025		3		(3)			(3)						
100195537	ALBUQUERQUE	NM		03/27/2025		1		(1)			(1)						
100199011	GRAHAM	NC		02/28/2025		(9)		9			9						
100192180	AKRON	OH		01/31/2025		312		20			20		332	332			
100190291	TUNNEL HILL	GA		01/22/2025		(4)		4			4						
100177431	INDIANAPOLIS	IN		01/16/2025		260		(43)			(43)		216	216			
100191465	UTRECHT	NLD		01/29/2025													
100191492	S-GRAVENHAGE	NLD		01/29/2025													
100199586	GILBERTS	IL		03/05/2025		(11)		11			11						
100198953	CLEVELAND	OH		02/28/2025		81		(81)			(81)						
100204176	CRANSTON	RI		03/31/2025		(33)		33			33						
100196662	BRENTWOOD	CA		02/25/2025		26		(26)			(26)						
100157460	MEMPHIS	TN		02/20/2025		29		(29)			(29)						
100202544	HOLT	MO		03/21/2025		3		(3)			(3)						
100186931	PHOENIX	AZ		01/07/2025		166		(22)			(22)		145	145			
100194181	HIALEAH	FL		02/14/2025		131		(11)			(11)		120	120			
100197125	YORKTOWN HEIGHTS	NY		02/25/2025		387		(38)			(38)		349	349			
100200009	KILLEEN	TX		03/06/2025		9		(9)			(9)						
100189109	LINDENWOLD	NJ		01/13/2025		19		(19)			(19)						
100199918	PENSACOLA	FL		03/05/2025		(14)		14			14						
100189008	KANSAS CITY	KS		01/09/2025		151		(42)			(42)		109	109			
100201279	CINCINNATI	OH		03/12/2025		11		(11)			(11)						
100200017	LOCUST GROVE	OK		03/06/2025		5		(5)			(5)						
100186942	SAN TAN VALLEY	AZ		01/07/2025		228		297			297		525	525			
100193079	SAN ANTONIO	TX		02/10/2025		(60)		60			60						
100189458	HOUSTON	TX		01/15/2025		137		(36)			(36)		101	101			
100202445	MESA	AZ		03/20/2025		2		(2)			(2)						
100189807	CHARLOTTE	NC		01/21/2025		61,223		(748)			(748)		60,475	60,475			
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025		(4)		4			4						
100195672	CARROLLTON	TX		02/24/2025													
100193175	GREER	SC		03/20/2025		5		(5)			(5)						
100191172	OCALA	FL		01/29/2025		20		(20)			(20)						
100204276	MILFORD	OH		03/31/2025		(42)		42			42						
100199805	WEST SPRINGFIELD	MA		03/05/2025		32		(32)			(32)						
100197550	ROCKFORD	IL		02/26/2025		40		(40)			(40)						
100200087	CHARLESTON	SC		03/06/2025		(3)		3			3						
100193515	CHEEKTOWAGA	NY		02/10/2025		268		(16)			(16)		252	252			
100193541	ALMA	NY		02/10/2025		242		(14)			(14)		228	228			
100202066	BALTIMORE	MD		03/18/2025		(1)		1			1						
100201334	SAN ANTONIO	TX		03/12/2025		3		(3)			(3)						
100189913	ATHENS	GA		01/21/2025		5,767		(93)			(93)		5,674	5,674			
100201270	WHEELING	IL		03/12/2025		4		(4)			(4)						
100157506	METAIRIE	LA		02/20/2025		15		(15)			(15)						
100197341	SEA CLIFF	NY		02/25/2025		40		(40)			(40)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199057	NEWBURGH	NY		02/28/2025		75		(75)			(75)						
100202016	SILER CITY	NC		03/18/2025		6		(6)			(6)						
100189202	MISSOURI CITY	TX		01/13/2025		126		(1)			(1)		125	125			
100197664	JOHNSTOWN	NY		02/26/2025		5		(5)			(5)						
100203671	DEVENTER	NLD		03/26/2025													
100199517	DRUMS	PA		03/05/2025		17		(17)			(17)						
100194363	CHATTANOOGA	TN		02/14/2025		9		(9)			(9)						
100204309	PHOENIX	AZ		03/31/2025		(29)		29			29						
100198928	CALUMET PARK	IL		02/28/2025		72		(72)			(72)						
100188203	CARSON	CA		01/07/2025		1,010		(163)			(163)		847	847			
100204005	EL PASO	TX		03/28/2025		1		(1)			(1)						
100195084	FORT WORTH	TX		02/24/2025		(2)		2			2						
100202111	FERGUSON	MO		03/18/2025		2		(2)			(2)						
100186091	ORLANDO	FL		01/31/2025		100		22			22		123	123			
100200007	WILLIS	TX		03/06/2025		1		(1)			(1)						
100189502	MENTONE	CA		01/15/2025		19		(19)			(19)						
100193186	SAN ANTONIO	TX		03/20/2025		4		(4)			(4)						
100196705	DUNWOODY	GA		02/25/2025		34		(34)			(34)						
100199735	POWHATAN	VA		03/05/2025		36		(36)			(36)						
100201617	CAPE CORAL	FL		03/13/2025		(3)		3			3						
100196835	RIVERSIDE	CA		02/25/2025		12		(12)			(12)						
100188588	COLUMBUS	OH		02/10/2025		156		(29)			(29)		127	127			
100193415	LAKE MARY	FL		02/10/2025		262		(10)			(10)		252	252			
100190950	TAMPA	FL		01/28/2025		155		(26)			(26)		129	129			
100194030	SOMERSET	TX		02/11/2025		130		(27)			(27)		103	103			
100197284	FRANKLIN PARK	NJ		02/25/2025		28		(28)			(28)						
100192289	PRATTVILLE	AL		01/31/2025		89		12			12		101	101			
100197318	NINETY SIX	SC		02/25/2025		294		(53)			(53)		241	241			
100199995	GLENDALE	AZ		03/06/2025		5		(5)			(5)						
100202120	WILSON	NC		03/18/2025		(1)		1			1						
100195418	OCALA	FL		02/24/2025		148		39			39		187	187			
100197588	BLAINE	TN		02/26/2025		(3)		3			3						
100199982	TAFT	CA		03/06/2025		7		(7)			(7)						
100177377	MACUNGIE	PA		01/16/2025		938		(16)			(16)		922	922			
100190455	LOS ANGELES	CA		01/23/2025		301		(40)			(40)		261	261			
100187818	PHOENIX	AZ		01/07/2025		620		(125)			(125)		495	495			
100199430	FRESNO	CA		03/05/2025		16		(16)			(16)						
100189097	MATTHEWS	NC		01/13/2025		36		(36)			(36)						
100196800	GREENBANK	WA		02/25/2025		5		(5)			(5)						
100157455	PITTSBURGH	PA		02/20/2025		149		(31)			(31)		118	118			
100157145	ST. CLOUD	FL		02/20/2025		136		(30)			(30)		105	105			
100202438	CINCINNATI	OH		03/20/2025		1		(1)			(1)						
100157348	SACRAMENTO	CA		02/20/2025		(130)		308			308		178	178			
100197601	CHATTANOOGA	TN		02/26/2025		30		(30)			(30)						
100191343	ACWORTH	GA		01/30/2025		(21)		21			21						
100190275	LUDINGTON	MI		01/22/2025		7		(7)			(7)						
100202624	WILSON	NC		03/24/2025		(18)		18			18						
100199005	CLAYTON	DE		02/28/2025		52		(52)			(52)						
100177198	CHICAGO HEIGHTS	IL		01/16/2025		216		(37)			(37)		179	179			
100202059	YORK	PA		03/18/2025		3		(3)			(3)						
100157505	MEMPHIS	TN		02/20/2025		122		(10)			(10)		112	112			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185278	ODESSA	TX		01/24/2025		138		(9)			(9)		128	128			
100194360	LAGUNA VISTA	TX		02/14/2025		19		(19)			(19)						
100197389	BRIDGEHAMPTON	NY		02/25/2025		294		(61)			(61)		232	232			
100202031	WARREN	MI		03/18/2025		(2)		2			2						
100177257	POCONO LAKE	PA		01/16/2025		219		(38)			(38)		181	181			
100190775	ATLANTA	GA		01/27/2025		257		(26)			(26)		231	231			
100197633	PENNSAUKEN	NJ		02/26/2025		1		(1)			(1)						
100200446	CHARLOTTE	NC		03/10/2025		8		(8)			(8)						
100197250	WESTON	CT		02/25/2025		29		(29)			(29)						
100197105	LUTZ	FL		02/25/2025		432		(57)			(57)		375	375			
100192191	LOUISBURG	KS		01/31/2025		371		(2)			(2)		369	369			
100188666	ROCKINGHAM	VA		02/10/2025		134		(17)			(17)		117	117			
100189481	DELRAY BEACH	FL		01/15/2025		128		(34)			(34)		94	94			
100199070	HIGHLAND	IL		02/28/2025		62		(62)			(62)						
100193398	LAKE IN THE HILLS	IL		02/10/2025		358		(14)			(14)		344	344			
100191178	BALTIMORE	MD		01/29/2025		126		(24)			(24)		103	103			
100193474	TUCSON	AZ		02/10/2025		209		(3)			(3)		206	206			
100190803	SHAWNEE	OK		01/27/2025		255		(15)			(15)		240	240			
100202878	OMAHA	NE		03/24/2025		2		(2)			(2)						
100202090	BALTIMORE	MD		03/18/2025													
100195681	HUMBLE	TX		02/24/2025		16		(16)			(16)						
100189830	TALLAHASSEE	FL		01/21/2025		124		(19)			(19)		106	106			
100189110	FREDERICA	DE		01/13/2025		14		(14)			(14)						
100203637	UNITED KINGDOM	GBR		03/27/2025													
100199729	GLEN BURNIE	MD		03/05/2025		30		(30)			(30)						
100185290	ODESSA	TX		01/24/2025		137		(10)			(10)		128	128			
100177066	JACKSON	OH		01/16/2025		200		(35)			(35)		164	164			
100189672	CHICAGO	IL		01/17/2025		134		(17)			(17)		117	117			
100200064	ELIZABETHTOWN	KY		03/06/2025		3		(3)			(3)						
100197548	FORT EDWARD	NY		02/26/2025		63		(63)			(63)						
100186947	HILLSBORO	TN		01/07/2025		174		38			38		211	211			
100201619	PUNTA GORDA	FL		03/13/2025		(6)		6			6						
100195555	LUBBOCK	TX		02/24/2025		(8)		8			8						
100204053	CLEVELAND	TN		03/28/2025		1		(1)			(1)						
100194549	HOUSTON	TX		02/20/2025		14		(14)			(14)						
100191033	SWEETWATER	TX		01/29/2025		30		(30)			(30)						
100201784	PLANTATION	FL		03/18/2025		7		(7)			(7)						
100201683	POWDER SPRINGS	GA		03/13/2025		10		(10)			(10)						
100185240	CLERMONT	FL		01/24/2025		135		(32)			(32)		103	103			
100191383	THE VILLAGES	FL		01/30/2025		138		(30)			(30)		109	109			
100191093	SAN ANTONIO	TX		01/29/2025		22		(22)			(22)						
100189571	HOUSTON	TX		01/17/2025		139		(36)			(36)		103	103			
100202189	GRAND RAPIDS	MI		03/18/2025		(1)		1			1						
100192181	LUBBOCK	TX		01/31/2025		375		19			19		395	395			
100198971	CAMPBELL	TX		02/28/2025		67		(67)			(67)						
100191194	LOS ANGELES	CA		01/29/2025		135		(29)			(29)		106	106			
100192194	PHILADELPHIA	PA		01/31/2025		98		17			17		115	115			
100188190	OPELIKA	AL		01/07/2025		578		(98)			(98)		480	480			
100203627	UNITED KINGDOM	GBR		03/27/2025													
100202061	BALTIMORE	MD		03/18/2025		3		(3)			(3)						
100193394	GAINESVILLE	FL		02/10/2025		5		(5)			(5)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188887	SWEET VALLEY	PA		01/09/2025		65		(6)			(6)		59	59			
100196821	COSTA MESA	CA		02/25/2025		27		(27)			(27)						
100202062	SULPHUR SPRINGS	TX		03/18/2025		1		(1)			(1)						
100202064	YORK	PA		03/18/2025													
100190252	HARRISBURG	PA		01/22/2025		2		(2)			(2)						
100177636	BAKERSFIELD	CA		01/16/2025		239		(40)			(40)		199	199			
100190276	CHICAGO	IL		01/22/2025		3		(3)			(3)						
100202073	HAMBURG	NY		03/18/2025		2		(2)			(2)						
100157444	RENO	NV		02/20/2025		130		4			4		135	135			
100193263	BURLINGTON	KY		02/10/2025		888		(34)			(34)		854	854			
100157278	BALTIMORE	MD		02/20/2025		116		(1)			(1)		116	116			
100188658	HUMBLE	TX		02/10/2025		126		(4)			(4)		122	122			
100186895	DES MOINES	IA		01/07/2025		84		89			89		173	173			
100203133	COLUMBUS	OH		03/27/2025		2		(2)			(2)						
100204017	EL PASO	TX		03/28/2025		1		(1)			(1)						
100188189	KENMORE	WA		01/07/2025		315		(72)			(72)		243	243			
100177076	VALLEJO	CA		01/16/2025		243		(41)			(41)		202	202			
100188571	DES MOINES	IA		02/10/2025		100		(23)			(23)		77	77			
100193437	RUNNING SPRINGS	CA		02/10/2025		14		(14)			(14)						
100193383	MYRTLE BEACH	SC		02/10/2025		439		(21)			(21)		419	419			
100193335	ABERDEEN	WA		02/10/2025		260		(24)			(24)		236	236			
100198999	LONGS	SC		02/28/2025		23		(23)			(23)						
100188173	AMERICAN CANYON	CA		01/07/2025		325		(70)			(70)		255	255			
100193256	MOUNT ORAB	OH		02/10/2025		(1)		1			1						
100181499	CONYERS	GA		01/09/2025		524		589			589		1,113	1,113			
100193665	LEHIGH ACRES	FL		02/10/2025		18		(18)			(18)						
100192253	LANSDALE	PA		01/31/2025		235		(1)			(1)		234	234			
100157213	WOODBRIDGE	NJ		02/20/2025		4,275		(197)			(197)		4,078	4,078			
100203629	UNITED KINGDOM	GBR		03/27/2025													
100190359	KANSAS CITY	MO		01/22/2025		6		(6)			(6)						
100202092	KANSAS CITY	MO		03/18/2025		5		(5)			(5)						
100195607	CHICKASHA	OK		02/24/2025		6		(6)			(6)						
100191643	HARRISONBURG	VA		01/31/2025		(21)		21			21						
100199879	VISALIA	CA		03/05/2025		18		(18)			(18)						
100201309	STERLING HEIGHTS	MI		03/12/2025		5		(5)			(5)						
100193283	MYERSTOWN	PA		02/10/2025		10		(10)			(10)						
100189401	MADERA	CA		01/14/2025		274		(37)			(37)		238	238			
100200089	COLUMBIA	SC		03/06/2025		4		(4)			(4)						
100197629	PORTSMOUTH	VA		02/26/2025		10		(10)			(10)						
100197099	PLANTATION	FL		02/25/2025		268		(28)			(28)		240	240			
100188695	KINSTON	NC		01/09/2025		121		8			8		129	129			
100200475	HAMTRAMCK	MI		03/10/2025		8		(8)			(8)						
100190912	MOUNT DORA	FL		01/28/2025		159		(53)			(53)		106	106			
100195085	PHILADELPHIA	PA		02/24/2025		(2)		2			2						
100190409	SAN DIEGO	CA		01/23/2025		102		(20)			(20)		83	83			
100190949	CLOVIS	CA		01/28/2025		127		(21)			(21)		106	106			
100189053	CENTERTON	AR		01/09/2025		314		16			16		330	330			
100196890	SAN DIEGO	CA		02/25/2025		21		(21)			(21)						
100186909	SIERRA VISTA	AZ		01/07/2025		263		(9)			(9)		254	254			
100197468	TEMECULA	CA		02/25/2025		10		(10)			(10)						
100194206	BRYN MAWR	PA		02/14/2025		245		(21)			(21)		224	224			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193631	DAVENPORT	FL		02/10/2025		128		(26)			(26)		102	102			
100188111	GREENWICH	CT		01/07/2025		766		(76)			(76)		690	690			
100190320	AURORA	IL		01/22/2025		1		(1)			(1)						
100201922	CHARLOTTE	NC		03/18/2025													
100192441	FORT LAUDERDALE	FL		02/07/2025		18		(18)			(18)						
100190980	FARMINGDALE	NJ		01/28/2025		170		(22)			(22)		148	148			
100193235	FRONT ROYAL	VA		02/10/2025		15		(15)			(15)						
100177191	DENVER	CO		01/16/2025		277		(28)			(28)		249	249			
100204403	TOMS RIVER	NJ		03/31/2025		(39)		39			39						
100188587	PUEBLO	CO		02/10/2025		126		(17)			(17)		109	109			
100193800	MIAMI	FL		02/10/2025		1		(1)			(1)						
100200016	MISSOURI CITY	TX		03/06/2025		6		(6)			(6)						
100195078	INDIANAPOLIS	IN		02/24/2025		(4)		4			4						
100197194	MISSION VIEJO	CA		02/25/2025		1,551		(102)			(102)		1,449	1,449			
100193457	MONTGOMERY	AL		02/10/2025		243		(17)			(17)		226	226			
100190251	JOLIET	IL		01/22/2025		5		(5)			(5)						
100189456	MIAMI BEACH	FL		01/15/2025		140		(37)			(37)		104	104			
100204274	GRAND BEACH	MI		03/31/2025		(36)		36			36						
100196675	ORANGEVALE	CA		02/25/2025		17		(17)			(17)						
100202084	SCHENECTADY	NY		03/18/2025		(4)		4			4						
100188172	RIVERSIDE	CA		01/07/2025		771		(136)			(136)		636	636			
100194568	MIDLOTHIAN	IL		03/28/2025													
100202049	SAN JUAN	TX		03/18/2025		3		(3)			(3)						
100194172	ATLANTA	GA		02/14/2025		138		(7)			(7)		131	131			
100188968	ODESSA	TX		01/09/2025		366		18			18		384	384			
100188750	APEX	NC		01/09/2025		125		73			73		198	198			
100202453	CHICAGO	IL		03/20/2025		3		(3)			(3)						
100198955	TRENTON	NJ		02/28/2025		(88)		88			88						
100193362	GUERNEVILLE	CA		02/10/2025		12		(12)			(12)						
100195572	INVERNESS	FL		02/24/2025		(3)		3			3						
100188263	CHULA VISTA	CA		01/07/2025		291		(45)			(45)		247	247			
100192483	SAINT JOHNS	FL		02/07/2025		14		(14)			(14)						
100202149	CORPUS CHRISTI	TX		03/18/2025													
100157493	HUNTSVILLE	AL		02/20/2025		118		(22)			(22)		96	96			
100199996	RATHDRUM	ID		03/06/2025		773		(9)			(9)	(764)					
100177273	HENDERSON	NV		01/16/2025		290		30			30		319	319			
100157090	HOUSTON	TX		02/20/2025		128		(2)			(2)		126	126			
100200164	MARLTON	NJ		03/06/2025		7		(7)			(7)						
100193327	ROUND LAKE BEACH	IL		02/10/2025		246		(18)			(18)		228	228			
100191048	STEAMBOAT SPRINGS	CO		01/29/2025		133		(16)			(16)		118	118			
100192553	KINGMAN	AZ		02/10/2025		114		(6)			(6)		108	108			
100204198	CHULA VISTA	CA		03/31/2025		(34)		34			34						
100191286	OCALA	FL		01/30/2025		139		(14)			(14)		125	125			
100191757	BELLMAWR	NJ		02/20/2025		10		(10)			(10)						
100194583	LAMAR	CO		03/28/2025		1		(1)			(1)						
100186053	LOS ANGELES	CA		01/31/2025		636							636	636			
100193316	PRINCETON	TX		02/10/2025		246		(19)			(19)		228	228			
100188878	FORT WAYNE	IN		01/09/2025		257		28			28		286	286			
100198894	BANGOR	PA		02/28/2025		66		(66)			(66)						
100204376	LONGMONT	CO		03/31/2025		(25)		25			25						
100200029	BIXBY	OK		03/06/2025													

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201621	PARKER	CO		03/13/2025		4		(4)			(4)						
100192429	CALHOUN	GA		02/07/2025		13		(13)			(13)						
100194207	PARKER	CO		02/14/2025		16		(16)			(16)						
100188194	MONTCLAIR	NJ		01/07/2025		555		(44)			(44)		511	511			
100200106	COLUMBIA	MD		03/06/2025		8		(8)			(8)						
100201537	CORDOVA	TN		03/13/2025		3		(3)			(3)						
100202056	TULSA	OK		03/18/2025		(2)		2			2						
100202025	MEMPHIS	TN		03/18/2025		2		(2)			(2)						
100203612	UNITED KINGDOM	GBR		03/27/2025													
100194196	BEAVERTON	OR		02/14/2025		15		(15)			(15)						
100157491	BURLINGTON	NJ		02/20/2025		14		(14)			(14)						
100197742	GELEEN	NLD		02/26/2025													
100197386	PHOENIX	AZ		02/25/2025		358		(48)			(48)		310	310			
100193237	MELBOURNE	FL		02/10/2025		279		27			27		306	306			
100204288	ORMOND BEACH	FL		03/31/2025		(35)		35			35						
100181477	CONYERS	GA		01/09/2025		1,193		(90)			(90)		1,103	1,103			
100193514	SPOKANE	WA		02/10/2025		265		(13)			(13)		252	252			
100193185	LONGMONT	CO		03/20/2025		2		(2)			(2)						
100193272	EAST CLEVELAND	OH		02/10/2025		246		(12)			(12)		234	234			
100157309	JACKSONVILLE	FL		02/20/2025		119							118	118			
100188208	GOODYEAR	AZ		01/07/2025		553		(34)			(34)		519	519			
100192228	PHILADELPHIA	PA		01/31/2025		335		4			4		339	339			
100191205	SOUTHGATE	MI		01/29/2025		42		45			45		87	87			
100193276	BATTLE CREEK	MI		02/10/2025		238		(17)			(17)		220	220			
100190779	DALLAS	TX		01/27/2025		251		13			13		264	264			
100189745	CAPE GIRARDEAU	MO		01/21/2025		140		6			6		146	146			
100196922	MANASSAS	VA		02/25/2025		902		(67)			(67)		835	835			
100193331	GLENDALE HEIGHTS	IL		02/10/2025		390		(24)			(24)		365	365			
100202735	COLUMBUS	IN		03/24/2025		1		(1)			(1)						
100202112	CHATTANOOGA	TN		03/18/2025		4		(4)			(4)						
100192299	DAYTON	OH		01/31/2025		395		14			14		408	408			
100195564	STRASBURG	VA		02/24/2025		4		(4)			(4)						
100177003	MARINETTE	WI		01/16/2025		280		(19)			(19)		261	261			
100197479	FREEHOLD	NJ		02/25/2025		39		(39)			(39)						
100186901	MOUNT AIRY	NC		01/07/2025		270		6			6		276	276			
100204141	LINCOLN	AL		03/28/2025													
100201988	HOLLISTER	MO		03/18/2025		2		(2)			(2)						
100190267	PHILADELPHIA	PA		01/22/2025		(467)		467			467						
100194202	NASHVILLE	TN		02/14/2025		16		(16)			(16)						
100195600	MIDDLEFIELD	OH		02/24/2025		19		(19)			(19)						
100201550	LAKE BALBOA	CA		03/13/2025		1		(1)			(1)						
100191784	SCRANTON	PA		01/31/2025		87		6			6		93	93			
100194560	PANAMA CITY	FL		03/28/2025													
100188786	OCALA	FL		01/09/2025		1,098		110			110		1,208	1,208			
100202032	MARKHAM	IL		03/18/2025													
100186095	ALEXANDRIA	VA		01/31/2025		616		16			16		632	632			
100193641	BEVERLY HILLS	FL		02/10/2025		116		(17)			(17)		99	99			
100190366	PHILADELPHIA	PA		01/22/2025		5		(5)			(5)						
100196751	HAWORTH	NJ		02/25/2025		29		(29)			(29)						
100190444	GILROY	CA		01/23/2025		753		(22)			(22)		732	732			
100201967	PHILADELPHIA	PA		03/18/2025													

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202175	RIVIERA BEACH	FL		03/18/2025		4		(4)			(4)						
100192504	CAPE CORAL	FL		02/07/2025		22		(22)			(22)						
100186920	EL PASO	TX		01/07/2025		374		3			3		377	377			
100199993	LUBBOCK	TX		03/06/2025		5		(5)			(5)						
100177497	CAPE CORAL	FL		01/16/2025		280		(13)			(13)		268	268			
100193322	MEMPHIS	TN		02/10/2025		(42)		42			42						
100193071	CLARKSVILLE	TN		02/10/2025		(11,374)		(1)			(1)	11,437	63		(63)		(63)
100201764	SUGAR LAND	TX		03/18/2025													
100197669	UNITED KINGDOM	GBR		02/28/2025		367							367	367			
100193284	LAFAYETTE	LA		02/10/2025		233		(6)			(6)		227	227			
100190959	FRESNO	CA		01/28/2025		132							132	132			
100198942	ANDERSON	SC		02/28/2025		(134)		134			134						
100188542	SAN ANTONIO	TX		01/08/2025		239		13			13		252	252			
100200199	TOBYHANNA	PA		03/07/2025		(1)		1			1						
100187985	VALLEY CENTER	CA		01/07/2025		664		(3)			(3)		661	661			
100192327	CRESCENT CITY	CA		02/05/2025		(1)		1			1						
100191276	THORNTON	IL		01/29/2025		113		(18)			(18)		95	95			
100157118	TAMPA	FL		02/20/2025		129		(1)			(1)		128	128			
100200004	GALVESTON	TX		03/06/2025		11		(11)			(11)						
100189801	AIKEN	SC		01/21/2025		127		39			39		166	166			
100189799	AIKEN	SC		01/21/2025		127		39			39		166	166			
100191427	GRONINGEN	NLD		01/29/2025													
100191485	ALPHEN AAN DEN RIJN	NLD		01/29/2025													
100191748	KENT	OH		02/20/2025		17		(17)			(17)						
100193323	CABOT	AR		02/10/2025		224		(4)			(4)		220	220			
100189592	SILSBEE	TX		01/17/2025		120		(31)			(31)		88	88			
100199774	CARLSBAD	CA		03/05/2025		(3)		3			3						
100199637	FISHERS	IN		03/05/2025		34		(34)			(34)						
100202455	BOLINGBROOK	IL		03/20/2025													
100203643	UNITED KINGDOM	GBR		03/27/2025													
100199025	CATONSVILLE	MD		02/28/2025		49		(49)			(49)						
100188943	LOCKHART	TX		01/09/2025		1,837		(8)			(8)		1,828	1,828			
100190259	DOLTON	IL		01/22/2025		3		(3)			(3)						
100188751	PINEHURST	TX		01/09/2025		208		96			96		304	304			
100199635	ALEXANDRIA	MN		03/05/2025		30		(30)			(30)						
100191323	LAS VEGAS	NV		01/30/2025		139		(31)			(31)		108	108			
100186988	TOMAHAWK	WI		01/07/2025		224		129			129		353	353			
100197699	UNITED KINGDOM	GBR		02/28/2025													
100200094	HENDERSON	NC		03/06/2025		2		(2)			(2)						
100190313	KANSAS CITY	KS		01/22/2025		7		(7)			(7)						
100194551	WAUKEGAN	IL		02/20/2025		114		(4)			(4)		110	110			
100190915	LAWTON	OK		01/28/2025		130		(21)			(21)		109	109			
100186916	VENICE	FL		01/07/2025		106		65			65		172	172			
100177081	INDIANAPOLIS	IN		01/16/2025		257		(33)			(33)		224	224			
100193265	WENATCHEE	WA		02/10/2025		995		(25)			(25)		970	970			
100199489	MYRTLE BEACH	SC		03/05/2025		31		(31)			(31)						
100190966	SARASOTA	FL		01/28/2025		260		26			26		285	285			
100192267	ROCKFORD	IL		01/31/2025		348		(4)			(4)		344	344			
100177448	NAPLES	FL		01/16/2025		(10,822)		(33)			(33)	11,390	536	467	(69)		(69)
100194208	BOWIE	MD		02/14/2025		246		14			14		260	260			
100196924	LILBURN	GA		02/25/2025		104		(15)			(15)		90	90			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193716	WASHINGTON	DC		02/10/2025		13		(13)			(13)						
100190467	HOOKSETT	NH		01/24/2025		127		(23)			(23)		104	104			
100181439	MARRERO	LA		01/09/2025		139		(37)			(37)		102	102			
100157502	FLORISSANT	MO		02/20/2025		119		(28)			(28)		91	91			
100188970	MEMPHIS	TN		01/09/2025		121		4			4		125	125			
100200011	DONNA	TX		03/06/2025		5		(5)			(5)						
100193057	LUDOWICI	GA		02/10/2025		(9)		9			9						
100199798	DANA POINT	CA		03/05/2025		31		(31)			(31)						
100200058	PERRYSVILLE	OH		03/06/2025		3		(3)			(3)						
100197001	CHRISTIANSBURG	VA		02/25/2025		23		(23)			(23)						
100189712	ROGERS	AR		02/20/2025		(8)		8			8						
100202448	CHICAGO	IL		03/20/2025		2		(2)			(2)						
100201813	JACKSONVILLE	FL		03/18/2025		1		(1)			(1)						
100191272	CONYERS	GA		01/29/2025		13		(13)			(13)						
100190433	CHESTERFIELD	VA		01/23/2025		261		(25)			(25)		236	236			
100195561	GAINESVILLE	FL		02/24/2025		14		(14)			(14)						
100191767	LUBBOCK	TX		02/20/2025		14		(14)			(14)						
100193254	STRASBURG	OH		02/10/2025		245		(6)			(6)		239	239			
100191564	LUBBOCK	TX		01/31/2025		204		25			25		229	229			
100188953	ELGIN	IL		01/09/2025		106		(31)			(31)		75	75			
100201890	BURGAW	NC		03/18/2025		3		(3)			(3)						
100177040	MUNSTER	IN		01/16/2025		1,300		(61)			(61)		1,239	1,239			
100197625	CAMDEN	NJ		02/26/2025		109		(11)			(11)		98	98			
100189395	FORT WORTH	TX		01/14/2025		244		(41)			(41)		203	203			
100199511	GILBERT	SC		03/05/2025		35		(35)			(35)						
100192203	UPPER MARLBORO	MD		01/31/2025		349		(10)			(10)		339	339			
100189624	CHICAGO	IL		01/17/2025		91		(11)			(11)		81	81			
100157108	ODESSA	TX		02/20/2025		1,328		(87)			(87)		1,242	1,242			
100201765	WILMINGTON	NC		03/18/2025		3		(3)			(3)						
100201823	DES MOINES	IA		03/18/2025		6		(6)			(6)						
100177047	HOLDEN	MA		01/16/2025		270		(1)			(1)		269	269			
100204136	BENTON	AR		03/28/2025		(1)		1			1						
100196895	ALGONQUIN	IL		02/25/2025		(170)		170			170						
100190065	NORTHLAKE	TX		01/21/2025		274,139		(12,350)			(12,350)		261,789	261,789			
100188768	SAN ANTONIO	TX		01/09/2025		110		81			81		191	191			
100202011	EATON	OH		03/18/2025		(1)		1			1						
100193240	BOWLING GREEN	OH		02/10/2025		656		(46)			(46)		610	610			
100157441	LOUISVILLE	KY		02/20/2025		96		(28)			(28)		68	68			
100192248	SAN FRANCISCO	CA		01/31/2025		1,410		(50)			(50)		1,360	1,360			
100193549	CARIBOU	ME		02/10/2025		255		3			3		258	258			
100204240	BOYD	TX		03/31/2025		(33)		33			33						
100190260	SAINT JOSEPH	MO		01/22/2025		3		(3)			(3)						
100202050	SCHENECTADY	NY		03/18/2025		(1)		1			1						
100201834	READING	PA		03/18/2025		6		(6)			(6)						
100187913	WILLISTON PARK	NY		01/07/2025		512		(97)			(97)		416	416			
100191171	HOUSTON	TX		01/29/2025		204		(30)			(30)		174	174			
100157063	SOUTHFIELD	MI		02/20/2025		120							120	120			
100157458	FAYETTEVILLE	NC		02/20/2025		110		(17)			(17)		93	93			
100190368	KANSAS CITY	KS		01/22/2025		6		(6)			(6)						
100202402	PONTE VEDRA BEACH	FL		03/19/2025		1		(1)			(1)						
100196697	WOODINVILLE	WA		02/25/2025		29		(29)			(29)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188769	SAN ANTONIO	TX		01/09/2025		109		82			82		190	190			
100199594	QUILCENE	WA		03/05/2025		1		(1)			(1)						
100199071	CLARKSVILLE	TN		02/28/2025		38		(38)			(38)						
100196606	CHESTERFIELD	MI		02/25/2025		258		(40)			(40)		218	218			
100196799	ACWORTH	GA		02/25/2025		19		(19)			(19)						
100193337	MIDWAY	UT		02/10/2025		238		(24)			(24)		215	215			
100204387	LITTLETON	CO		03/31/2025		(45)		45			45						
100190410	SAN DIEGO	CA		01/23/2025		96		(19)			(19)		78	78			
100190420	GLENDALE	CA		01/23/2025		228		(36)			(36)		193	193			
100203141	SARDINIA	OH		03/27/2025		1		(1)			(1)						
100199582	CHARLESTOWN	NH		03/05/2025		12		(12)			(12)						
100197645	CALUMET CITY	IL		02/26/2025		15		(15)			(15)						
100202125	SARASOTA	FL		03/18/2025		(83)		83			83						
100197141	WHITTIER	CA		02/25/2025		35		(35)			(35)						
100196757	INDIO	CA		02/25/2025		21		(21)			(21)						
100196859	MARENGO	OH		02/25/2025		(113)		113			113						
100203618	UNITED KINGDOM	GBR		03/27/2025													
100193232	BURLINGTON	KY		02/10/2025		13		(13)			(13)						
100192169	LITTLE ROCK	AR		01/31/2025		430		46			46		475	475			
100189023	LUBBOCK	TX		01/09/2025		117		(34)			(34)		83	83			
100193332	LANSING	IL		02/10/2025		242		(8)			(8)		234	234			
100199088	CHARLOTTE	NC		02/28/2025		5,269		(269)			(269)		5,000	5,000			
100190264	CHICAGO	IL		01/22/2025		4		(4)			(4)						
100188618	FORT WORTH	TX		02/10/2025		98		(22)			(22)		77	77			
100202017	HOUSTON	TX		03/18/2025		(351)		351			351						
100200033	EDMOND	OK		03/06/2025		6		(6)			(6)						
100199002	CONWAY	AR		02/28/2025		42		(42)			(42)						
100191541	UNITED KINGDOM	GBR		01/29/2025		64							64	64			
100197031	SURPRISE	AZ		02/25/2025		209		(19)			(19)		190	190			
100177479	KILLEEN	TX		01/16/2025		20,726		(372)			(372)		20,355	20,355			
100198880	ST GEORGE	UT		02/28/2025		64		(64)			(64)						
100198948	CHESTER	NY		02/28/2025		68		(68)			(68)						
100204284	WEST CHESTER	OH		03/31/2025		(35)		35			35						
100194188	QUEEN CREEK	AZ		02/14/2025		15		(15)			(15)						
100199423	MILLINGTON	TN		03/05/2025		19		(19)			(19)						
100190713	CHARLOTTE	NC		01/27/2025		48,367		(1,037)			(1,037)		47,331	47,331			
100198970	PALESTINE	TX		02/28/2025		69		(69)			(69)						
100201666	HOUSTON	TX		03/13/2025		9		(9)			(9)						
100190987	LONGS	SC		01/28/2025		81		88			88		168	168			
100190917	LONGS	SC		01/28/2025		81		88			88		168	168			
100189479	COLUMBUS	OH		01/15/2025		25		(25)			(25)						
100200141	NORTH LAS VEGAS	NV		03/06/2025		10		(10)			(10)						
100188556	SILVER SPRING	MD		02/10/2025		17		(17)			(17)						
100190411	MESA	AZ		01/23/2025		262		(34)			(34)		228	228			
100200002	CANYON	TX		03/06/2025		5		(5)			(5)						
100200079	FORT WALTON BEACH	FL		03/06/2025		8		(8)			(8)						
100202030	BROOK PARK	OH		03/18/2025		1		(1)			(1)						
100200090	ORANGE PARK	FL		03/06/2025		7		(7)			(7)						
100201959	HOUSTON	TX		03/18/2025		1		(1)			(1)						
100200121	BETHLEHEM	PA		03/06/2025		4		(4)			(4)						
100202083	KANSAS CITY	KS		03/18/2025		(1)		1			1						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193317	NORTH LITTLE ROCK	AR		02/10/2025		278		62			62		340	340			
100192259	KENTWOOD	MI		01/31/2025		948		(12)			(12)		936	936			
100200080	JACKSONVILLE	FL		03/06/2025		4		(4)			(4)						
100201063	ELOY	AZ		03/12/2025		77		(77)			(77)						
100204252	SAN JOSE	CA		03/31/2025		(29)		29			29						
100181395	VANDALIA	OH		01/09/2025		130		(26)			(26)		104	104			
100191004	GREENACRES	FL		01/29/2025		20		(20)			(20)						
100192829	BRISTOL	CT		02/10/2025		(22)		29			29		7	7			
100185196	TULSA	OK		01/24/2025		110		(27)			(27)		83	83			
100193435	WARNER ROBINS	GA		02/10/2025		193		(13)			(13)		180	180			
100200026	STILLWATER	OK		03/06/2025		(2)		2			2						
100191109	NORTH MIAMI	FL		01/29/2025		123		(23)			(23)		100	100			
100177103	NEWARK	DE		01/16/2025		219		(32)			(32)		187	187			
100192284	PHILADELPHIA	PA		01/31/2025		193		11			11		204	204			
100197214	FAIR LAWN	NJ		02/25/2025		19		(19)			(19)						
100200069	BOCA RATON	FL		03/06/2025		2		(2)			(2)						
100200053	ROCKFORD	IL		03/06/2025		1		(1)			(1)						
100189716	COLUMBIA	PA		02/20/2025		(6)		6			6						
100201394	BALTIMORE	MD		03/12/2025		9		(9)			(9)						
100190335	PHILADELPHIA	PA		01/22/2025		4		(4)			(4)						
100157429	BACLIFF	TX		02/20/2025		117		(22)			(22)		96	96			
100192242	ALBION	NY		01/31/2025		104		4			4		109	109			
100191085	JACKSONVILLE	FL		01/29/2025		99		8			8		107	107			
100189710	SANFORD	NC		02/20/2025		12		(12)			(12)						
100177127	CINCINNATI	OH		01/16/2025		1,038		(75)			(75)		962	962			
100191431	BERGEN OP ZOOM	NLD		01/29/2025													
100194189	WICHITA	KS		02/14/2025		249		(29)			(29)		220	220			
100177139	N LAWRENCE	OH		01/16/2025		148		(27)			(27)		121	121			
100195593	HAMPTON	VA		02/24/2025		6		(6)			(6)						
100190336	ALEXANDRIA	VA		01/22/2025		2		(2)			(2)						
100193189	HAMMOND	IN		03/20/2025		5		(5)			(5)						
100196958	WEST ISLIP	NY		02/25/2025		20		(20)			(20)						
100193607	DEERFIELD BEACH	FL		02/10/2025		79		(21)			(21)		58	58			
100177057	CROWN POINT	IN		01/16/2025		246		(11)			(11)		235	235			
100199512	OAKLAND	CA		03/05/2025		17		(17)			(17)						
100190706	BAYVILLE	NJ		01/28/2025		128		(29)			(29)		99	99			
100191079	COLUMBUS	OH		01/29/2025		6		(6)			(6)						
100190432	ATWATER	CA		01/23/2025		300		10			10		310	310			
100199766	NEEDHAM	MA		03/05/2025		(4)		4			4						
100200073	SUMMERFIELD	FL		03/06/2025		9		(9)			(9)						
100193738	HOLIDAY	FL		02/10/2025		24		(24)			(24)						
100191198	ARVIN	CA		01/29/2025		125		(27)			(27)		98	98			
100196927	NORTHVILLE	MI		02/25/2025		26		(26)			(26)						
100197766	ROTTERDAM	NLD		02/26/2025													
100193369	HARKER HEIGHTS	TX		02/10/2025		241		(2)			(2)		239	239			
100193181	COLUMBUS	OH		03/20/2025		2		(2)			(2)						
100157023	MYRTLE BEACH	SC		02/20/2025		85		(26)			(26)		59	59			
100193329	CHICAGO	IL		02/10/2025		221		(16)			(16)		205	205			
100197709	UNITED KINGDOM	GBR		02/28/2025		409							409	409			
100192219	KANSAS CITY	MO		01/31/2025		361		9			9		371	371			
100201417	AGOURA HILLS	CA		03/12/2025		4		(4)			(4)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188868	ROSEVILLE	MI		01/09/2025		341		4			4		345	345			
100190241	KANSAS CITY	MO		01/22/2025		6		(6)			(6)						
100199693	MADERA	CA		03/05/2025		28		(28)			(28)						
100187809	EL CAJON	CA		01/07/2025		279		(36)			(36)		244	244			
100202140	KANSAS CITY	MO		03/18/2025		3		(3)			(3)						
100190280	SPRINGFIELD	OH		01/22/2025		(282)		282			282						
100201859	AUSTELL	GA		03/18/2025		6		(6)			(6)						
100196631	SACRAMENTO	CA		02/25/2025		30		(30)			(30)						
100202165	KANSAS CITY	MO		03/18/2025		(1)		1			1						
100198964	BIRMINGHAM	AL		02/28/2025		(23)		23			23						
100202098	STATESVILLE	NC		03/18/2025		2		(2)			(2)						
100201865	PHILADELPHIA	PA		03/18/2025		2		(2)			(2)						
100201856	LOVELAND	CO		03/18/2025		2		(2)			(2)						
100177400	BAGDAD	KY		01/16/2025		201		(34)			(34)		166	166			
100157307	MENASHA	WI		02/20/2025		100		(16)			(16)		84	84			
100188952	INDIANAPOLIS	IN		01/09/2025		643		(53)			(53)		590	590			
100202042	TROY	OH		03/18/2025		2		(2)			(2)						
100201477	HIALEAH	FL		03/12/2025		7		(7)			(7)						
100201582	ALBUQUERQUE	NM		03/13/2025		(452)		452			452						
100194078	FAYETTEVILLE	NC		03/20/2025		5		(5)			(5)						
100188566	FORT BRAGG	CA		02/10/2025		18		(18)			(18)						
100181382	LAS VEGAS	NV		01/09/2025		130		(30)			(30)		100	100			
100197707	UNITED KINGDOM	GBR		02/28/2025		(9,004)						9,045	41		(41)		(41)
100157480	DETROIT	MI		02/20/2025		83		(15)			(15)		67	67			
100192233	PEN ARGYL	PA		01/31/2025		323		(7)			(7)		316	316			
100194441	WESLEY CHAPEL	FL		02/14/2025		260		(260)			(260)						
100203656	DEN HAAG	NLD		03/26/2025													
100191008	WILSON	NC		01/29/2025		4		(4)			(4)						
100197079	TEANECK	NJ		02/25/2025		25		(25)			(25)						
100202180	ALLEN PARK	MI		03/18/2025		3		(3)			(3)						
100202022	DETROIT	MI		03/18/2025		3		(3)			(3)						
100197245	BOISE	ID		02/25/2025		21		(21)			(21)						
100193388	BONNER SPRINGS	KS		02/10/2025		232		(5)			(5)		227	227			
100157303	BALTIMORE	MD		02/20/2025		110		(12)			(12)		99	99			
100202173	ALLEN PARK	MI		03/18/2025		1		(1)			(1)						
100188250	SALEM	OR		01/07/2025		531		(82)			(82)		450	450			
100157216	SATSUMA	AL		02/20/2025		108		(1)			(1)		107	107			
100190425	SANTA CLARITA	CA		01/23/2025		476		(9)			(9)		467	467			
100190240	MOORE	SC		01/22/2025		6		(6)			(6)						
100177397	LEANDER	TX		01/16/2025		231		(38)			(38)		193	193			
100204398	CORONA	CA		03/31/2025		(24)		24			24						
100196871	BETHPAGE	NY		02/25/2025		4		(4)			(4)						
100191182	CINCINNATI	OH		01/29/2025		13		(13)			(13)						
100189381	CLAWSON	MI		01/14/2025		231		(37)			(37)		194	194			
100190279	INDIANAPOLIS	IN		01/22/2025		3		(3)			(3)						
100199426	FRANKLIN PARK	IL		03/05/2025		23		(23)			(23)						
100197740	S-GRAVENHAGE	NLD		02/26/2025													
100197167	SAN FRANCISCO	CA		02/25/2025		3		(3)			(3)						
100203941	HOMESTEAD	FL		03/28/2025													
100196650	LAS VEGAS	NV		02/25/2025		27		(27)			(27)						
100204302	DENVER	CO		03/31/2025		(32)		32			32						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197741	S-GRAVENHAGE	NLD		02/26/2025		189							189	189			
100202408	NEWPORT NEWS	VA		03/19/2025		3		(3)			(3)						
100176987	LAUDERHILL	FL		01/16/2025		247		(5)			(5)		242	242			
100197433	INVERNESS	FL		02/25/2025		(130)		130			130						
100199869	SAN JOSE	CA		03/05/2025		11		(11)			(11)						
100190271	CLEVELAND	OH		01/22/2025		4		(4)			(4)						
100202047	KANSAS CITY	MO		03/18/2025		(2)		2			2						
100193509	DAYTON	OH		02/10/2025		211		(16)			(16)		195	195			
100177005	DISTRICT HEIGHTS	MD		01/16/2025		169		(30)			(30)		139	139			
100197254	EATON	CO		02/25/2025		234		(34)			(34)		199	199			
100204190	WYLIE	TX		03/31/2025		(29)		29			29						
100189447	GREENVILLE	NC		01/14/2025		121		(27)			(27)		95	95			
100191676	DEARBORN HEIGHTS	MI		02/20/2025		17		(17)			(17)						
100201866	LAS VEGAS	NV		03/18/2025		4		(4)			(4)						
100198525	HALETHORPE	MD		02/28/2025		56		(56)			(56)						
100202058	HAZEL PARK	MI		03/18/2025		(2)		2			2						
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025		64		(64)			(64)						
100201396	ATLANTA	GA		03/12/2025		8		(8)			(8)						
100190473	PARK FOREST	IL		01/24/2025		118		(26)			(26)		92	92			
100201970	CLEARWATER	FL		03/18/2025		10		(10)			(10)						
100204103	FORT WORTH	TX		03/28/2025													
100202166	COLUMBUS	OH		03/18/2025		(2)		2			2						
100190309	PARMA	OH		01/22/2025		3		(3)			(3)						
100193291	ELGIN	IL		02/10/2025		214		(16)			(16)		197	197			
100181419	JACKSON	TN		01/09/2025		189		(35)			(35)		154	154			
100197271	WELDON SPRING	MO		02/25/2025		33		(33)			(33)						
100187923	LAS VEGAS	NV		01/07/2025		950		(144)			(144)		806	806			
100193241	AKRON	OH		02/10/2025		213		(15)			(15)		197	197			
100200040	KANSAS CITY	KS		03/06/2025		4		(4)			(4)						
100189213	LOWRY CROSSING	TX		01/13/2025		141,504		(6,371)			(6,371)		135,133	135,133			
100191768	CENTER LINE	MI		02/20/2025		10		(10)			(10)						
100196724	PORTLAND	OR		02/25/2025		189		(32)			(32)		157	157			
100202027	KANSAS CITY	MO		03/18/2025													
100199585	CLEVELAND	TN		03/05/2025		33		(33)			(33)						
100195682	HARLINGEN	TX		02/24/2025		81		(17)			(17)		65	65			
100157311	OCALA	FL		02/20/2025		10,760		(441)			(441)		10,319	10,319			
100186061	LINCOLN	NE		01/31/2025		79		9			9		88	88			
100204046	MARSHALL	TX		03/28/2025		1		(1)			(1)						
100193253	STRASBURG	OH		02/10/2025		210		2			2		212	212			
100202037	BALTIMORE	MD		03/18/2025													
100190414	PASADENA	TX		01/23/2025		459		(77)			(77)		382	382			
100203714	ROTTERDAM	NLD		03/26/2025													
100200084	MARS HILL	NC		03/06/2025		11		(11)			(11)						
100188101	PARKER	CO		01/07/2025		487		(97)			(97)		391	391			
100194320	WILDWOOD	MO		02/14/2025		124		(124)			(124)						
100191806	FRESNO	CA		01/31/2025		82		11			11		93	93			
100186133	BALTIMORE	MD		02/10/2025		100		12			12		112	112			
100190427	NAPERVILLE	IL		01/23/2025		1,448		5			5		1,453	1,453			
100202013	BRUNSWICK	GA		03/18/2025		2		(2)			(2)						
100188931	HOPEWELL	VA		01/09/2025		120		(17)			(17)		103	103			
100195586	CLARKSBURG	WV		02/24/2025		7		(7)			(7)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190403	MARION	IA		01/23/2025		250		(18)			(18)		233	233			
100196913	SEMINOLE	FL		02/25/2025		26		(26)			(26)						
100204294	WINCHESTER	CA		03/31/2025		(35)		35			35						
100157381	KANSAS CITY	MO		02/20/2025		105		(24)			(24)		81	81			
100201499	SHREVEPORT	LA		03/12/2025		6		(6)			(6)						
100191681	STUART	FL		02/20/2025		14		(14)			(14)						
100191603	POWHATAN	VA		01/31/2025		149		3			3		152	152			
100189377	JONESBORO	GA		01/14/2025		208		(30)			(30)		179	179			
100181472	OLIVEHURST	CA		01/09/2025		182		(34)			(34)		148	148			
100188004	PALM SPRINGS	CA		01/07/2025		220		(38)			(38)		182	182			
100201482	INDIO	CA		03/12/2025		7		(7)			(7)						
100197375	AVON BY THE SEA	NJ		02/25/2025		22		(22)			(22)						
100199523	PEPPERELL	MA		03/05/2025		28		(28)			(28)						
100177224	GARNER	NC		01/16/2025		164		(29)			(29)		135	135			
100199956	OXNARD	CA		03/05/2025		23		(23)			(23)						
100191175	CLEARLAKE OAKS	CA		01/29/2025		64		25			25		89	89			
100198975	SAUK VILLAGE	IL		03/03/2025		(13)		13			13						
100188673	AKRON	OH		02/10/2025		12		(12)			(12)						
100196797	RANDOLPH	NJ		02/25/2025		237		(32)			(32)		206	206			
100200021	OKLAHOMA CITY	OK		03/06/2025		6		(6)			(6)						
100199111	PAW PAW	MI		03/03/2025		4		(4)			(4)						
100191159	HOUSTON	TX		01/29/2025		99		(14)			(14)		86	86			
100190377	MILWAUKEE	WI		01/22/2025		3		(3)			(3)						
100186100	TILLAMOOK	OR		01/31/2025		93		3			3		96	96			
100176969	PHILADELPHIA	PA		01/16/2025		158		(28)			(28)		130	130			
100199887	GRANADA HILLS	CA		03/05/2025		21		(21)			(21)						
100200120	ALLENTOWN	PA		03/06/2025		6		(6)			(6)						
100192263	MONTGOMERY	AL		01/31/2025		272		3			3		275	275			
100190256	PITTSBURGH	PA		01/22/2025		1		(1)			(1)						
100191162	MESQUITE	TX		01/29/2025		3		(3)			(3)						
100200037	CONWAY	AR		03/06/2025		4		(4)			(4)						
100196616	LAUREL	DE		02/25/2025		19		(19)			(19)						
100199437	CARPINTERIA	CA		03/05/2025		21		(21)			(21)						
100195570	INDIANAPOLIS	IN		02/24/2025		5		(5)			(5)						
100199888	NEWMAN	CA		03/05/2025		24		(24)			(24)						
100196627	POMONA	CA		02/25/2025		27		(27)			(27)						
100199660	CRESTVIEW	FL		03/05/2025		29		(29)			(29)						
100187849	TROY	MI		01/07/2025		454		(66)			(66)		388	388			
100190406	SIMI VALLEY	CA		01/23/2025		757		(17)			(17)		739	739			
100194116	LAKELAND	FL		02/14/2025		13		(13)			(13)						
100191429	LEEUWARDEN	NLD		01/29/2025													
100194074	LAKE JACKSON	TX		03/20/2025		4		(4)			(4)						
100192309	RUTHERFORD	NJ		01/31/2025		92,287		(1,822)			(1,822)		90,465	90,465			
100197304	CAMBRIA	CA		02/25/2025		18		(18)			(18)						
100201781	MEMPHIS	TN		03/18/2025		6		(6)			(6)						
100189603	OCALA	FL		01/17/2025		102		19			19		121	121			
100199553	HALESITE	NY		03/05/2025		15		(15)			(15)						
100193239	UPPER DARBY	PA		02/10/2025		226		13			13		239	239			
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025		116		12			12		128	128			
100187796	ONTARIO	CA		01/07/2025		476		(62)			(62)		415	415			
100193307	MEMPHIS	TN		02/10/2025		229		8			8		237	237			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190999	SAINT LOUIS	MO		01/29/2025		16		(16)			(16)						
100201370	RAYTOWN	MO		03/12/2025		4		(4)			(4)						
100188976	HOUSTON	TX		01/09/2025		93		(28)			(28)		66	66			
100197383	NIPOMO	CA		02/25/2025		28		(28)			(28)						
100190975	MONROE	NC		01/28/2025		20,032		107			107		20,139	20,139			
100199859	PASCO	WA		03/05/2025		25		(25)			(25)						
100194102	ST GEORGE	UT		02/14/2025		11		(11)			(11)						
100199107	ORLANDO	FL		03/03/2025		107		(12)			(12)		95	95			
100202174	SAINT ANN	MO		03/18/2025		3		(3)			(3)						
100198907	ST GEORGE	UT		02/28/2025		60		(60)			(60)						
100196726	CEDAR HILLS	UT		02/25/2025		7		(7)			(7)						
100193170	HOUSTON	TX		03/20/2025		3		(3)			(3)						
100197222	VACAVILLE	CA		02/25/2025		14		(14)			(14)						
100189368	NORTH FORT MYERS	FL		01/14/2025		122		(22)			(22)		101	101			
100189573	WACO	TX		01/17/2025		121		(29)			(29)		91	91			
100202436	MEREDITH	NH		03/20/2025		3		(3)			(3)						
100157337	NORRISTOWN	PA		02/20/2025		100		(17)			(17)		83	83			
100190457	SANTA MARIA	CA		01/23/2025		213		(48)			(48)		164	164			
100200054	FORT WAYNE	IN		03/06/2025		1		(1)			(1)						
100187982	TRENTON	NJ		01/07/2025		241		(42)			(42)		199	199			
100199655	SPRINGFIELD	PA		03/05/2025		14		(14)			(14)						
100201540	SANTA ROSA	CA		03/13/2025		5		(5)			(5)						
100190263	MIDDLETOWN	OH		01/22/2025		4		(4)			(4)						
100193645	TRUCKEE	CA		02/10/2025		109		(14)			(14)		95	95			
100191170	PHILADELPHIA	PA		01/29/2025		92		(28)			(28)		64	64			
100193729	AUGUSTA	GA		02/10/2025		17		(17)			(17)						
100190288	PITTSBURGH	PA		01/22/2025		2		(2)			(2)						
100185219	MIAMI	FL		01/24/2025		112		(15)			(15)		98	98			
100193273	YOUNGSTOWN	OH		02/10/2025		210		(4)			(4)		206	206			
100193271	YOUNGSTOWN	OH		02/10/2025		210		(4)			(4)		206	206			
100193354	RIVERDALE	IL		02/10/2025		217		(11)			(11)		207	207			
100204213	GILBERT	AZ		03/31/2025		(35)		35			35						
100199761	NAPLES	FL		03/05/2025		12		(12)			(12)						
100196706	LOS ALAMITOS	CA		02/25/2025		798		(90)			(90)		708	708			
100191654	WAUKEGAN	IL		01/31/2025		8		(8)			(8)						
100196997	RIDGEFIELD PARK	NJ		02/25/2025		328		(22)			(22)		306	306			
100193348	GREENSBURG	PA		02/10/2025		206							206	206			
100191058	HOUSTON	TX		01/29/2025		122		(15)			(15)		107	107			
100192187	WILLOWICK	OH		01/31/2025		338							338	338			
100202190	LEBANON	PA		03/18/2025		(2)		2			2						
100177547	OKLAHOMA CITY	OK		01/16/2025		199		(33)			(33)		165	165			
100202124	MEMPHIS	TN		03/18/2025		(10,765)						10,851	87		(87)		(87)
100196866	TOOELE	UT		02/25/2025		10		(10)			(10)						
100203613	UNITED KINGDOM	GBR		03/27/2025													
100204194	GLENDALE	CA		03/31/2025		(21)		21			21						
100204404	NOBLESVILLE	IN		03/31/2025		(30)		30			30						
100191515	UNITED KINGDOM	GBR		01/29/2025		50							50	50			
100192308	MEMPHIS	TN		01/31/2025		387		46			46		432	432			
100197027	GUERNEVILLE	CA		02/25/2025		203		(34)			(34)		169	169			
100189437	FITCHBURG	MA		01/14/2025		244		(14)			(14)		230	230			
100202054	MILLBROOK	AL		03/18/2025		1		(1)			(1)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193252	MASSILLON	OH		02/10/2025		205		(15)			(15)		189	189			
100200067	FLORENCE	AL		03/06/2025		(1)		1			1						
100192317	HARRISBURG	PA		01/31/2025		274		(8)			(8)		266	266			
100193312	LITTLE ROCK	AR		02/10/2025		(26)		26			26						
100188565	AURORA	IL		02/10/2025		8		(8)			(8)						
100197738	OUDE PEKELA	NLD		02/26/2025													
100201362	WINNSBORO	TX		03/12/2025		(4)		4			4						
100199521	CHULA VISTA	CA		03/05/2025		25		(25)			(25)						
100196869	FOSTER CITY	CA		02/25/2025		2		(2)			(2)						
100202029	WALNUT COVE	NC		03/18/2025		1		(1)			(1)						
100198911	LAKE ELSINORE	CA		02/28/2025		51		(51)			(51)						
100199659	SAMMAMISH	WA		03/05/2025		(3)		3			3						
100202119	KANSAS CITY	KS		03/18/2025													
100203675	ROTTERDAM	NLD		03/26/2025													
100192246	STUART	FL		01/31/2025		4,745		(229)			(229)		4,516	4,516			
100190380	MILWAUKEE	WI		01/22/2025		2		(2)			(2)						
100191013	DURYEA	PA		01/29/2025		17		(17)			(17)						
100193216	PHILADELPHIA	PA		02/10/2025		194		(18)			(18)		176	176			
100201422	INDIANAPOLIS	IN		03/12/2025		7		(7)			(7)						
100197142	INDEPENDENCE	KS		02/25/2025		79		(13)			(13)		66	66			
100195617	NEW ORLEANS	LA		02/24/2025		(157)		157			157						
100193445	MOUND	MN		02/10/2025		187		(7)			(7)		179	179			
100191533	UNITED KINGDOM	GBR		01/29/2025		58							58	58			
100201419	INDIANAPOLIS	IN		03/12/2025		7		(7)			(7)						
100190441	POWAY	CA		01/23/2025		229		(7)			(7)		221	221			
100181450	CHANHASSEN	MN		01/09/2025		127		(32)			(32)		94	94			
100201420	INDIANAPOLIS	IN		03/12/2025		7		(7)			(7)						
100191322	NEW HAVEN	CT		01/30/2025		98		(22)			(22)		76	76			
100195602	BAKERSFIELD	CA		02/24/2025		11		(11)			(11)						
100192255	AURORA	OH		01/31/2025		87							87	87			
100204127	HAINES CITY	FL		03/28/2025		1		(1)			(1)						
100157071	PORT HURON	MI		02/20/2025		108		(10)			(10)		98	98			
100185207	ROCK CREEK	OH		01/24/2025		107		(25)			(25)		82	82			
100192476	NORWOOD	PA		02/07/2025		18		(18)			(18)						
100177390	MENIFEE	CA		01/16/2025		1,976		(93)			(93)		1,883	1,883			
100201389	PRUDENVILLE	MI		03/12/2025		4		(4)			(4)						
100187909	LAS VEGAS	NV		01/07/2025		(1,214)		(63)			(63)	1,673	396	396			
100202067	COVINGTON	KY		03/18/2025		2		(2)			(2)						
100193267	DAYTON	OH		02/10/2025		14		(14)			(14)						
100200030	NORMAN	OK		03/06/2025		6		(6)			(6)						
100200028	NORMAN	OK		03/06/2025		9		(9)			(9)						
100177548	ST PETERSBURG	FL		01/16/2025		161		(28)			(28)		133	133			
100188258	WASILLA	AK		01/07/2025		456		(52)			(52)		405	405			
100188181	TIMNATH	CO		01/07/2025		948		(79)			(79)		868	868			
100186048	ALBUQUERQUE	NM		01/31/2025		85		8			8		94	94			
100196965	ORO VALLEY	AZ		02/25/2025		22		(22)			(22)						
100201416	YUBA CITY	CA		03/12/2025		5		(5)			(5)						
100202353	CAMDEN	NJ		03/19/2025		2		(2)			(2)						
100202452	MELBOURNE	FL		03/20/2025		(1)		1			1						
100157514	OAK RIDGE	TN		02/20/2025		97		(12)			(12)		84	84			
100157443	ROCKFORD	IL		02/20/2025		96		(12)			(12)		84	84			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193780	PEMBROKE PINES	FL		02/10/2025		(9)		9			9						
100199596	ROCKY RIVER	OH		03/05/2025		7		(7)			(7)						
100201713	PITTSBURGH	PA		03/18/2025		4		(4)			(4)						
100197427	JURUPA VALLEY	CA		02/25/2025		12		(12)			(12)						
100197668	UNITED KINGDOM	GBR		02/28/2025													
100204356	HARLEYSVILLE	PA		03/31/2025		(28)		28			28						
100191450	AMSTERDAM	NLD		01/29/2025													
100200151	MARION	OH		03/06/2025		4		(4)			(4)						
100203645	UNITED KINGDOM	GBR		03/27/2025													
100200071	SEBRING	FL		03/06/2025		8		(8)			(8)						
100200116	PHILADELPHIA	PA		03/06/2025		7		(7)			(7)						
100196914	SAGINAW	MI		02/25/2025		200		(32)			(32)		168	168			
100190343	NORTH LITTLE ROCK	AR		01/22/2025		3		(3)			(3)						
100200032	EMPORIA	KS		03/06/2025		6		(6)			(6)						
100204118	SPARTANBURG	SC		03/28/2025		1		(1)			(1)						
100199558	PROVIDENCE FORGE	VA		03/05/2025		13		(13)			(13)						
100157375	KANSAS CITY	MO		02/20/2025		93		(14)			(14)		79	79			
100191363	ORLANDO	FL		01/30/2025		101		(15)			(15)		86	86			
100199481	WATERTOWN	WI		03/05/2025		(9)		9			9						
100198956	DOLTON	IL		02/28/2025		54		(54)			(54)						
100190378	MILWAUKEE	WI		01/22/2025		4		(4)			(4)						
100190310	READING CENTER	NY		01/22/2025		(326)		326			326						
100193414	DELRAY BEACH	FL		02/10/2025		176		(22)			(22)		154	154			
100191695	COLUMBIA	SC		02/20/2025		8		(8)			(8)						
100157363	HAMTRAMCK	MI		02/20/2025		(8,627)		(33)			(33)	8,768	108	72	(37)		(37)
100199842	STATEN ISLAND	NY		03/05/2025		(8)		8			8						
100194193	HUNTINGTON BEACH	CA		02/14/2025		13		(13)			(13)						
100200072	NEW PORT RICHEY	FL		03/06/2025		(2)		2			2						
100189604	DRESDEN	TN		01/17/2025		105		(27)			(27)		78	78			
100204196	SUSSEX	NJ		03/31/2025		(29)		29			29						
100199669	BOISE	ID		03/05/2025		13		(13)			(13)						
100192208	EAST CHICAGO	IN		01/31/2025		234		(5)			(5)		229	229			
100157267	SAN ANTONIO	TX		02/20/2025		94		(21)			(21)		73	73			
100200147	ASHEVILLE	NC		03/06/2025		(7,581)		(20)			(20)	7,601					
100191759	QUINCY	IL		02/20/2025		12		(12)			(12)						
100192274	ABBEVILLE	SC		01/31/2025		509		6			6		515	515			
100189013	GRAND RAPIDS	MI		01/09/2025		306		(6)			(6)		300	300			
100189613	COLUMBUS	GA		01/17/2025		(10)		10			10						
100196960	ATCO	NJ		02/25/2025		225		(38)			(38)		188	188			
100196894	BOTHELL	WA		02/25/2025		254		(38)			(38)		215	215			
100202148	YORK	PA		03/18/2025		1		(1)			(1)						
100186079	GUNNISON	CO		01/31/2025		170		11			11		181	181			
100200024	MARIETTA	OK		03/06/2025		6		(6)			(6)						
100157385	DEARBORN	MI		02/20/2025		104		(35)			(35)		68	68			
100196824	SCOTCH PLAINS	NJ		02/25/2025		6		(6)			(6)						
100193573	OAK LAWN	IL		02/10/2025		2,253		(75)			(75)		2,178	2,178			
100189015	HOUSTON	TX		01/09/2025		98		(28)			(28)		70	70			
100196939	MURRIETA	CA		02/25/2025		9		(9)			(9)						
100196666	LEXINGTON	SC		02/25/2025		17		(17)			(17)						
100200049	COAL CITY	IL		03/06/2025		3		(3)			(3)						
100197306	GREENVILLE	SC		02/25/2025		1,282		(145)			(145)		1,138	1,138			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200013	DALLAS	TX		03/06/2025		5		(5)			(5)						
100199823	PASADENA	CA		03/05/2025		11		(11)			(11)						
100200140	SCHENECTADY	NY		03/06/2025		7		(7)			(7)						
100193537	BETTENDORF	IA		02/10/2025		5,343		(60)			(60)		5,284	5,284			
100157282	INDIANAPOLIS	IN		02/20/2025		98		(4)			(4)		94	94			
100188168	WILLIAMSBURG	VA		01/07/2025		1,423		(146)			(146)		1,277	1,277			
100194595	BARSTOW	CA		03/28/2025													
100202007	EUCLID	OH		03/18/2025		5		(5)			(5)						
100196880	BONNER SPRINGS	KS		02/25/2025		201		(29)			(29)		172	172			
100157305	FLORISSANT	MO		02/20/2025		90		(14)			(14)		76	76			
100193763	AUGUSTA	GA		02/10/2025		15		(15)			(15)						
100204200	RIVERSIDE	CA		03/31/2025		(26)		26			26						
100192257	BENTON	AR		01/31/2025		368		40			40		408	408			
100194204	MOUNT DORA	FL		02/14/2025		208		(9)			(9)		199	199			
100195599	APPLETON	WI		02/24/2025		13		(13)			(13)						
100196739	GOFFSTOWN	NH		02/25/2025		270		(27)			(27)		244	244			
100204025	FORT WAYNE	IN		03/28/2025		1		(1)			(1)						
100201672	WINCHESTER	OH		03/13/2025		3		(3)			(3)						
100197061	VIRGINIA BEACH	VA		02/25/2025		207		(26)			(26)		181	181			
100193691	BINGHAMTON	NY		02/10/2025		17		(17)			(17)						
100202045	BROWNSVILLE	TX		03/18/2025		2		(2)			(2)						
100192222	RENO	NV		01/31/2025		9,284		(364)			(364)		8,921	8,921			
100196633	GILBERT	AZ		02/25/2025		25		(25)			(25)						
100196826	MOUNTAIN VIEW	HI		02/25/2025		31		(31)			(31)						
100194053	SLIDELL	LA		03/20/2025		4		(4)			(4)						
100201423	MILWAUKEE	WI		03/12/2025		(6)		6			6						
100193281	SOUTH BOUND BROOK	NJ		02/10/2025		103,613		(3,284)			(3,284)		100,329	100,329			
100199466	ISLIP	NY		03/05/2025		25		(25)			(25)						
100197446	MORENO VALLEY	CA		02/25/2025		271		(19)			(19)		251	251			
100202021	GARY	IN		03/18/2025													
100204027	VIDOR	TX		03/28/2025		1		(1)			(1)						
100199664	PHILADELPHIA	TN		03/05/2025		26		(26)			(26)						
100196743	BURLINGAME	CA		02/25/2025		80		(4)			(4)		77	77			
100200050	CEDAR FALLS	IA		03/06/2025													
100201305	JACKSONVILLE	FL		03/12/2025		8		(8)			(8)						
100193246	PARMA	OH		02/10/2025		(5)		5			5						
100199645	LUDLOW	MA		03/05/2025		13		(13)			(13)						
100177657	RANCHO CORDOVA	CA		01/16/2025		11,654		(55)			(55)		11,599	11,599			
100191823	WELSH	LA		01/31/2025		67		24			24		90	90			
100198949	LINCOLN	NE		02/28/2025		43		(43)			(43)						
100189597	CANTON	OH		01/17/2025		99		(12)			(12)		87	87			
100204140	URBANA	OH		03/28/2025		1		(1)			(1)						
100193302	PALATINE	IL		02/10/2025		377		(29)			(29)		348	348			
100196950	RENO	NV		02/25/2025		1,416		(140)			(140)		1,276	1,276			
100188249	ORLANDO	FL		01/07/2025		370		(40)			(40)		330	330			
100197060	LAS VEGAS	NV		02/25/2025		203		(18)			(18)		185	185			
100193287	PITTSBURGH	PA		02/10/2025		196		(10)			(10)		186	186			
100197092	HENDERSON	NV		02/25/2025		169		(22)			(22)		148	148			
100202151	LINTON	IN		03/18/2025		(2)		2			2						
100192389	RIVERSIDE	CA		02/06/2025		1,090		530			530		1,620	1,620			
100197015	UNION	WA		02/25/2025		11		(11)			(11)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197703	UNITED KINGDOM	GBR		02/28/2025													
100187908	HUNTINGTON BEACH	CA		01/07/2025		400		(81)			(81)		319	319			
100197014	WICKENBURG	AZ		02/25/2025		22		(22)			(22)						
100193365	GRAPEVINE	TX		02/10/2025		210		(4)			(4)		206	206			
100188561	HEPHZIBAH	GA		02/10/2025		15		(15)			(15)						
100197711	UNITED KINGDOM	GBR		02/28/2025													
100177552	PARMA	ID		01/16/2025		212		(22)			(22)		190	190			
100192280	MEMPHIS	TN		01/31/2025		611		(2)			(2)		609	609			
100196966	HENDERSON	NV		02/25/2025		26		(26)			(26)						
100204269	NORFOLK	VA		03/31/2025		(32)		32			32						
100192320	BALTIMORE	MD		01/31/2025		249		8			8		257	257			
100196590	ANTELOPE	CA		02/25/2025		23		(23)			(23)						
100201408	BALTIMORE	MD		03/12/2025		(5)		5			5						
100196755	SUNRIVER	OR		02/25/2025		28		(28)			(28)						
100197022	OXNARD	CA		02/25/2025		3		(3)			(3)						
100197150	PORT ST LUCIE	FL		02/25/2025		14		(14)			(14)						
100191443	DEN HAAG	NLD		01/29/2025													
100190655	CLOVER	SC		01/28/2025		307		(8)			(8)		299	299			
100199987	FARMINGTON	NM		03/06/2025		5		(5)			(5)						
100157398	FAYETTEVILLE	NC		02/20/2025		100		(22)			(22)		78	78			
100203664	TILBURG	NLD		03/26/2025													
100197749	S-GRAVENHAGE	NLD		02/26/2025		393							393	393			
100200163	HUNTSVILLE	AL		03/06/2025		3		(3)			(3)						
100202078	CLEVELAND	OH		03/18/2025													
100196926	BULLHEAD CITY	AZ		02/25/2025		733		(43)			(43)		690	690			
100202044	GARY	IN		03/18/2025		(3)		3			3						
100193552	MINNEAPOLIS	MN		02/10/2025		349		(19)			(19)		329	329			
100197727	S-GRAVENHAGE	NLD		02/26/2025		590							590	590			
100193373	BAYONNE	NJ		02/10/2025		(5)		5			5						
100199456	RIVER VALE	NJ		03/05/2025		24		(24)			(24)						
100198973	GARY	IN		02/28/2025		(32)		32			32						
100157142	ATLANTA	GA		02/20/2025		102		(9)			(9)		93	93			
100197138	FONTANA	CA		02/25/2025		22		(22)			(22)						
100196909	EVANSTON	IL		02/25/2025		(1,009)		1,009			1,009						
100201663	NORTHWOOD	NH		03/13/2025		7		(7)			(7)						
100203134	OKLAHOMA CITY	OK		03/27/2025		1		(1)			(1)						
100193475	COLUMBUS	GA		02/10/2025		207		(4)			(4)		203	203			
100199688	ORO VALLEY	AZ		03/05/2025		26		(26)			(26)						
100194073	HOPE MILLS	NC		03/20/2025		4		(4)			(4)						
100196594	PORTLAND	OR		02/25/2025		31		(31)			(31)						
100188089	MESA	AZ		01/07/2025		393		(30)			(30)		363	363			
100191334	BINGHAMTON	NY		01/30/2025		(2)		2			2						
100199482	PASADENA	CA		03/05/2025		11		(11)			(11)						
100197391	SMITHFIELD	UT		02/25/2025		533		(33)			(33)		500	500			
100196810	ARVADA	CO		02/25/2025		198		(40)			(40)		158	158			
100197757	GRONINGEN	NLD		02/26/2025													
100181444	LAFAYETTE	LA		01/09/2025		10,764		(545)			(545)		10,220	10,220			
100196884	SAN JOSE	CA		02/25/2025		189		(28)			(28)		161	161			
100193279	WEST NORRITON	PA		02/10/2025		7		(7)			(7)						
100191566	BUCKEYE	AZ		01/31/2025		74		3			3		78	78			
100157492	CHILLICOTHE	OH		02/20/2025		198		(8)			(8)		190	190			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191525	UNITED KINGDOM	GBR		01/29/2025		38							38	38			
100196974	PEORIA	AZ		02/25/2025		16		(16)			(16)						
100187881	CHESTERFIELD	MI		01/07/2025		635		(80)			(80)		555	555			
100193212	TEMPLE TERRACE	FL		02/10/2025		372		(21)			(21)		351	351			
100193408	WINTER HAVEN	FL		02/10/2025		208							208	208			
100201375	SPRING	TX		03/12/2025		3		(3)			(3)						
100202033	MUNHALL	PA		03/18/2025		(2)		2			2						
100200000	BUCHANAN DAM	TX		03/06/2025		1		(1)			(1)						
100189525	BRIDGEPORT	MI		01/15/2025		18		(18)			(18)						
100190344	KANSAS CITY	MO		01/22/2025		1		(1)			(1)						
100193571	MEMPHIS	TN		02/10/2025		175		(13)			(13)		162	162			
100196673	SANTA ROSA BEACH	FL		02/25/2025		19		(19)			(19)						
100189619	TALLADEGA	AL		01/17/2025		(9)		9			9						
100192218	STOCKTON	CA		01/31/2025		292		(5)			(5)		287	287			
100201407	INDIANAPOLIS	IN		03/12/2025		3		(3)			(3)						
100188107	MODESTO	CA		01/07/2025		384		(66)			(66)		318	318			
100202041	MEMPHIS	TN		03/18/2025		(1)		1			1						
100188648	ATWATER	CA		02/10/2025		2		(2)			(2)						
100197737	S-GRAVENHAGE	NLD		02/26/2025		166							166	166			
100157503	COLUMBUS	GA		02/20/2025		(165)		233			233		68	68			
100202192	JACKSONVILLE	FL		03/18/2025		1		(1)			(1)						
100198932	LORAIN	OH		02/28/2025		53		(53)			(53)						
100188025	CONCORD	CA		01/07/2025		553		(79)			(79)		473	473			
100192254	EAU CLAIRE	WI		01/31/2025		325		(12)			(12)		312	312			
100196593	CORONA	CA		02/25/2025		24		(24)			(24)						
100203639	UNITED KINGDOM	GBR		03/27/2025													
100204392	SAN DIMAS	CA		03/31/2025		(19)		19			19						
100201687	MAYS LANDING	NJ		03/13/2025		7		(7)			(7)						
100201400	INDIANAPOLIS	IN		03/12/2025		3		(3)			(3)						
100198950	LOWVILLE	NY		02/28/2025		(1,574)		(53)			(53)	1,626					
100200123	PHILADELPHIA	PA		03/06/2025		(1,626)		(1)			(1)	1,626					
100190404	KNOXVILLE	TN		01/23/2025		569		109			109		677	677			
100200117	WARMINSTER	PA		03/06/2025		3		(3)			(3)						
100197431	MAUMELLE	AR		02/25/2025		22		(22)			(22)						
100197113	CLOVIS	CA		02/25/2025		14		(14)			(14)						
100199920	WESTLAND	MI		03/05/2025		12		(12)			(12)						
100197701	UNITED KINGDOM	GBR		02/28/2025													
100191430	UTRECHT	NLD		01/29/2025													
100188147	SALT LAKE CITY	UT		01/07/2025		440		(45)			(45)		395	395			
100199547	OAKLEY	CA		03/05/2025		29		(29)			(29)						
100204281	HAWTHORNE	CA		03/31/2025		(25)		25			25						
100177416	OCEAN CITY	MD		01/16/2025		49,427		(1,848)			(1,848)		47,579	47,579			
100197342	GREEN VALLEY	AZ		02/25/2025		10		(10)			(10)						
100197262	BUCKEYE	AZ		02/25/2025		9		(9)			(9)						
100197289	MESA	AZ		02/25/2025		502		(2)			(2)		500	500			
100190283	TROY	NY		01/22/2025		4		(4)			(4)						
100201391	CLEARLAKE OAKS	CA		03/12/2025		2		(2)			(2)						
100188002	LAS VEGAS	NV		01/07/2025		214		(64)			(64)		150	150			
100192186	CRESTWOOD	IL		01/31/2025		223		(6)			(6)		217	217			
100200159	DUBLIN	OH		03/06/2025		4		(4)			(4)						
100193424	CORYDON	IN		02/10/2025		173		(10)			(10)		163	163			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157386	INDIANAPOLIS	IN		02/20/2025		87		(15)			(15)		72	72			
100202171	WINFIELD	KS		03/18/2025		1		(1)			(1)						
100200138	MADISON	ME		03/06/2025		1		(1)			(1)						
100191512	UNITED KINGDOM	GBR		01/29/2025		37							37	37			
100191715	JACKSON	WI		02/20/2025		7		(7)			(7)						
100192276	CINCINNATI	OH		01/31/2025		223		1			1		224	224			
100200098	BLUEFIELD	WV		03/06/2025		5		(5)			(5)						
100186074	INDIANAPOLIS	IN		01/31/2025		157		4			4		161	161			
100200045	FORRESTON	IL		03/06/2025		4		(4)			(4)						
100193310	MEMPHIS	TN		02/10/2025		196		2			2		198	198			
100197076	NEWARK	DE		02/25/2025		25		(25)			(25)						
100193285	READING	PA		02/10/2025		9		(9)			(9)						
100190318	CLEVELAND	OH		01/22/2025		3		(3)			(3)						
100198937	GREENVILLE	NC		02/28/2025		(51)		51			51						
100190331	AKRON	OH		01/22/2025		3		(3)			(3)						
100196804	NATIONAL CITY	CA		02/25/2025		78		(4)			(4)		74	74			
100193311	BENTON	AR		02/10/2025		180		(15)			(15)		165	165			
100190394	OCEAN	NJ		01/23/2025		442		(26)			(26)		416	416			
100190379	MILWAUKEE	WI		01/22/2025		3		(3)			(3)						
100203633	UNITED KINGDOM	GBR		03/27/2025													
100200005	LAREDO	TX		03/06/2025		6		(6)			(6)						
100197345	ROBERTSDALE	AL		02/25/2025		211		(37)			(37)		174	174			
100190376	MILWAUKEE	WI		01/22/2025		3		(3)			(3)						
100197151	RIVERSIDE	RI		02/25/2025		11		(11)			(11)						
100177522	CLEVELAND	OH		01/16/2025		166		(28)			(28)		138	138			
100202127	DETROIT	MI		03/18/2025		3		(3)			(3)						
100197052	LOS ANGELES	CA		02/25/2025		22		(22)			(22)						
100201325	EUCLID	OH		03/12/2025		6		(6)			(6)						
100193309	ROCKFORD	IL		02/10/2025		172		(17)			(17)		155	155			
100193479	HUACHUCA CITY	AZ		02/10/2025		175		(9)			(9)		166	166			
100190801	BALTIMORE	MD		01/27/2025		188		1			1		189	189			
100202009	SHELBY	NC		03/18/2025		3		(3)			(3)						
100194186	MARIETTA	GA		02/14/2025		399		(48)			(48)		351	351			
100204405	OMRO	WI		03/31/2025		(29)		29			29						
100177035	BEDFORD	OH		01/16/2025		406		(42)			(42)		364	364			
100191438	S-GRAVENHAGE	NLD		01/29/2025													
100188201	YULEE	FL		01/07/2025		405		(69)			(69)		336	336			
100177199	SYRACUSE	NY		01/16/2025		177		(30)			(30)		147	147			
100197196	SAN BERNARDINO	CA		02/25/2025		31		(31)			(31)						
100204362	CUMMING	GA		03/31/2025		(17)		17			17						
100157319	COUNTRY CLUB HILLS	IL		02/20/2025		81		(14)			(14)		67	67			
100191532	UNITED KINGDOM	GBR		01/29/2025		37							37	37			
100202150	NEWARK	OH		03/18/2025		1		(1)			(1)						
100187983	HIGH RIDGE	MO		01/07/2025		405		(80)			(80)		324	324			
100202123	STEUBENVILLE	OH		03/18/2025		1		(1)			(1)						
100192184	HAMILTON	OH		01/31/2025		484		(12)			(12)		471	471			
100200075	EUSTIS	FL		03/06/2025		2		(2)			(2)						
100193773	PUEBLO	CO		02/10/2025		15		(15)			(15)						
100181398	DUNNELLON	FL		01/09/2025		100		(28)			(28)		72	72			
100197411	MENDHAM	NJ		02/25/2025		20		(20)			(20)						
100188600	SUMTER	SC		02/10/2025		1		(1)			(1)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193728	KILLEEN	TX		02/10/2025		14		(14)			(14)						
100188580	NORTH LAS VEGAS	NV		02/10/2025		91							92	92			
100199926	DOWNEY	CA		03/05/2025		8		(8)			(8)						
100203617	UNITED KINGDOM	GBR		03/27/2025													
100190421	MOYOCK	NC		01/23/2025		205		(39)			(39)		166	166			
100191003	PHILADELPHIA	PA		01/29/2025		8		(8)			(8)						
100188591	GARFIELD HEIGHTS	OH		02/10/2025		3		(3)			(3)						
100199707	COLTS NECK	NJ		03/05/2025		13		(13)			(13)						
100199614	LANCASTER	PA		03/05/2025		25		(25)			(25)						
100188100	MARIETTA	GA		01/07/2025		368		(47)			(47)		321	321			
100188197	TRACY	CA		01/07/2025		413		(87)			(87)		327	327			
100188967	COLUMBUS	GA		01/09/2025		(9)		9			9						
100197421	BUMPASS	VA		02/25/2025		246		(21)			(21)		225	225			
100197246	CAREY	OH		02/25/2025		245		(35)			(35)		210	210			
100203616	UNITED KINGDOM	GBR		03/27/2025													
100202186	DEARBORN HEIGHTS	MI		03/18/2025		3		(3)			(3)						
100194553	GREENSBORO	NC		02/20/2025		83		(15)			(15)		69	69			
100191408	ARNHEM	NLD		01/29/2025													
100196806	SAN DIEGO	CA		02/25/2025		16		(16)			(16)						
100201393	PUEBLO	CO		03/12/2025		4		(4)			(4)						
100199698	EL CAJON	CA		03/05/2025		24		(24)			(24)						
100199496	BRONX	NY		03/05/2025		28		(28)			(28)						
100197028	DELRAY BEACH	FL		02/25/2025		30		(30)			(30)						
100199506	COLLIERVILLE	TN		03/05/2025		39		(39)			(39)						
100202193	MILLBROOK	AL		03/18/2025		2		(2)			(2)						
100196887	RICHMOND	CA		02/25/2025		1		(1)			(1)						
100201425	LYNCHBURG	VA		03/12/2025		7		(7)			(7)						
100186045	GONZALES	TX		01/31/2025		56		6			6		62	62			
100197381	ROY	WA		02/25/2025		160		(17)			(17)		143	143			
100190446	PEORIA	AZ		01/23/2025		437		(9)			(9)		428	428			
100197209	WINSTON	GA		02/25/2025		28		(28)			(28)						
100204406	BONITA	CA		03/31/2025		(22)		22			22						
100197432	MIDDLETOWN	DE		02/25/2025		29		(29)			(29)						
100199704	NAPERVILLE	IL		03/05/2025		24		(24)			(24)						
100197040	ROSEVILLE	CA		02/25/2025		177		(24)			(24)		153	153			
100193300	PHILADELPHIA	PA		02/10/2025		317		(8)			(8)		309	309			
100196943	SAN DIEGO	CA		02/25/2025		335		(53)			(53)		283	283			
100197200	MIRAMAR	FL		02/25/2025		188		(28)			(28)		160	160			
100197422	CLOVER	SC		02/25/2025		31		(31)			(31)						
100197327	GOODYEAR	AZ		02/25/2025		29		(29)			(29)						
100203722	HAARLEM	NLD		03/26/2025													
100190350	SHARON HILL	PA		01/22/2025		(318)		318			318						
100188021	VICTORVILLE	CA		01/07/2025		659		(115)			(115)		544	544			
100197263	RIVERSIDE	CA		02/25/2025		19		(19)			(19)						
100199593	DURHAM	NC		03/05/2025		29		(29)			(29)						
100157495	MACON	GA		02/20/2025		82		(15)			(15)		67	67			
100204291	HIALEAH	FL		03/31/2025		(22)		22			22						
100193333	CHICAGO	IL		02/10/2025		143		(5)			(5)		138	138			
100196766	WICHITA	KS		02/25/2025		76		(5)			(5)		71	71			
100203634	UNITED KINGDOM	GBR		03/27/2025													
100190261	MONTICELLO	NY		01/22/2025		2		(2)			(2)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157302	SAINT LOUIS	MO		02/20/2025		78		(13)			(13)		65	65			
100195601	NEW KENSINGTON	PA		02/24/2025		84		(4)			(4)		80	80			
100199947	GLENHAVEN	CA		03/05/2025		25		(25)			(25)						
100199420	NEWARK	NJ		03/05/2025		25		(25)			(25)						
100199839	GALT	CA		03/05/2025		11		(11)			(11)						
100199666	SOUTH DENNIS	MA		03/05/2025		24		(24)			(24)						
100193451	MONTGOMERY	AL		02/10/2025		161		(11)			(11)		151	151			
100192215	MEMPHIS	TN		01/31/2025		222		3			3		225	225			
100202187	MILWAUKEE	WI		03/18/2025													
100199599	BREWSTER	MA		03/05/2025		24		(24)			(24)						
100197024	KISSIMMEE	FL		02/25/2025		24		(24)			(24)						
100199794	SOUTH LAKE TAHOE	CA		03/05/2025		22		(22)			(22)						
100196790	SAN JOSE	CA		02/25/2025		27		(27)			(27)						
100203615	UNITED KINGDOM	GBR		03/27/2025													
100196956	SAN JOSE	CA		02/25/2025		23		(23)			(23)						
100201753	HOFFMAN ESTATES	IL		03/18/2025		2		(2)			(2)						
100200105	BALTIMORE	MD		03/06/2025		3		(3)			(3)						
100157270	MYRTLE BEACH	SC		02/20/2025		79		(15)			(15)		65	65			
100197026	LONGMONT	CO		02/25/2025		23		(23)			(23)						
100185246	VALDOSTA	GA		01/24/2025		87		(21)			(21)		66	66			
100188129	THORNTON	CO		01/07/2025		364		(73)			(73)		291	291			
100188195	VICTORVILLE	CA		01/07/2025		219		(65)			(65)		155	155			
100193282	YORK	PA		02/10/2025		169		(10)			(10)		160	160			
100196682	JACKSONVILLE	FL		02/25/2025		23		(23)			(23)						
100157404	OCALA	FL		02/20/2025		17		(17)			(17)						
100199543	LOUISVILLE	KY		03/05/2025		25		(25)			(25)						
100191542	UNITED KINGDOM	GBR		01/29/2025		50							50	50			
100187838	GOLD RIVER	CA		01/07/2025		374		(73)			(73)		301	301			
100199526	JUPITER	FL		03/05/2025		22		(22)			(22)						
100197033	UNION CITY	GA		02/25/2025		19		(19)			(19)						
100197240	FORT SCOTT	KS		02/25/2025		2		(2)			(2)						
100199960	MANASSAS	VA		03/05/2025		9		(9)			(9)						
100197442	WILMINGTON	DE		02/25/2025		20		(20)			(20)						
100199783	KAYSVILLE	UT		03/05/2025		23		(23)			(23)						
100197239	PONTE VEDRA	FL		02/25/2025		21		(21)			(21)						
100197120	LAS VEGAS	NV		02/25/2025		21		(21)			(21)						
100196976	SANTA CLARITA	CA		02/25/2025		177		(29)			(29)		148	148			
100196591	KAILUA KONA	HI		02/25/2025		284		77			77		361	361			
100187787	LEHI	UT		01/07/2025		(9,761)		(72)			(72)	10,238	405	325	(80)		(80)
100196707	SALEM	OR		02/25/2025		21		(21)			(21)						
100187880	TOMS RIVER	NJ		01/07/2025		611		(86)			(86)		525	525			
100192266	MERCEDES	TX		01/31/2025		297		0			0		296	296			
100157452	PHILADELPHIA	PA		02/20/2025		75		(11)			(11)		64	64			
100200046	PACIFIC	MO		03/06/2025		3		(3)			(3)						
100201404	FLINT	MI		03/12/2025		5		(5)			(5)						
100197365	WINDERMERE	FL		02/25/2025		68		(12)			(12)		56	56			
100202138	PHILADELPHIA	PA		03/18/2025													
100199059	SAINT ROBERT	MO		02/28/2025		128		(34)			(34)		94	94			
100187779	LOUDON	NH		01/07/2025		203		(64)			(64)		139	139			
100199602	SANTEE	CA		03/05/2025													
100197206	MIRAMAR	FL		02/25/2025		21		(21)			(21)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197423	HUDSONVILLE	MI		02/25/2025		19		(19)			(19)						
100202132	MANSFIELD	OH		03/18/2025													
100201415	BALTIMORE	MD		03/12/2025		6		(6)			(6)						
100177673	KISSIMMEE	FL		01/16/2025		155		(26)			(26)		128	128			
100204255	KALAMAZOO	MI		03/31/2025		(20)		20			20						
100202454	MARTGATE	FL		03/20/2025		2		(2)			(2)						
100195567	HOUSTON	TX		02/24/2025		7		(7)			(7)						
100196760	MOUNT PLEASANT	MI		02/25/2025		(108)		108			108						
100190435	MESA	AZ		01/23/2025		605		(36)			(36)		569	569			
100177573	RANGER	TX		01/16/2025		195		(23)			(23)		172	172			
100197036	OAKLAND	CA		02/25/2025		197		(25)			(25)		172	172			
100199748	SCHERERVILLE	IN		03/05/2025		(10,226)		(8)			(8)	10,295	61		(61)		(61)
100200039	GREERS FERRY	AR		03/06/2025		2		(2)			(2)						
100192200	SAINT LOUIS	MO		01/31/2025		262		2			2		264	264			
100192197	BETHLEHEM	PA		01/31/2025		319		(11)			(11)		307	307			
100181379	LAS VEGAS	NV		01/09/2025		180		(28)			(28)		153	153			
100200066	BIRMINGHAM	AL		03/06/2025		5		(5)			(5)						
100196990	ROSEVILLE	CA		02/25/2025		215		(41)			(41)		174	174			
100192272	HAZEL PARK	MI		01/31/2025		247		(7)			(7)		240	240			
100201829	TYLER	TX		03/18/2025		3		(3)			(3)						
100199494	BRISTOL	IN		03/05/2025		24		(24)			(24)						
100197063	ROCHESTER	MN		02/25/2025		15		(15)			(15)						
100203149	BAKERSFIELD	CA		03/27/2025		(1,579)		(1)			(1)	1,580					
100203717	S-GRAVENHAGE	NLD		03/26/2025													
100197309	FLEMINGTON	NJ		02/25/2025		14		(14)			(14)						
100197212	KINGSTON	WA		02/25/2025		197		(23)			(23)		174	174			
100199790	KNOXVILLE	TN		03/05/2025		(595)		595			595						
100199824	PHOENIX	AZ		03/05/2025		46		(46)			(46)						
100177094	STUART	FL		01/16/2025		295		(33)			(33)		262	262			
100197169	SAN FRANCISCO	CA		02/25/2025		69		(9)			(9)		61	61			
100200052	DES MOINES	IA		03/06/2025		(3)		3			3						
100191822	LAKE CHARLES	LA		01/31/2025		61		15			15		76	76			
100197184	HIGHLANDS RANCH	CO		02/25/2025		2		(2)			(2)						
100197123	WHITTIER	CA		02/25/2025		14		(14)			(14)						
100192314	DAVENPORT	IA		01/31/2025		204		4			4		208	208			
100200031	EL RENO	OK		03/06/2025		3		(3)			(3)						
100194200	COMPTON	CA		02/14/2025		(13)		13			13						
100196712	MERRITT ISLAND	FL		02/25/2025		13		(13)			(13)						
100157304	KANSAS CITY	KS		02/20/2025		80		(6)			(6)		73	73			
100191292	SAN ANTONIO	TX		01/30/2025		94		(14)			(14)		80	80			
100196636	RUCKERSVILLE	VA		02/25/2025		170		(27)			(27)		143	143			
100197012	EVERETT	WA		02/25/2025		12		(12)			(12)						
100196985	YUMA	AZ		02/25/2025		(8,590)		(105)			(105)	10,141	1,445	1,364	(81)		(81)
100196938	SAN FRANCISCO	CA		02/25/2025		77		(8)			(8)		69	69			
100189713	LAS VEGAS	NV		02/20/2025		4		(4)			(4)						
100200102	LONG ISLAND	VA		03/06/2025		7		(7)			(7)						
100196900	INDIO	CA		02/25/2025		306		(23)			(23)		283	283			
100190231	FORT WAYNE	IN		01/21/2025		318		(21)			(21)		297	297			
100190820	GREENVILLE	NC		01/27/2025		162		(9)			(9)		153	153			
100193574	COCOA	FL		02/10/2025		174		(8)			(8)		166	166			
100185286	WARREN	MI		01/24/2025		1,995		(109)			(109)		1,885	1,885			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201931	PHILADELPHIA	PA		03/18/2025		1		(1)			(1)						
100197090	SEBASTIAN	FL		02/25/2025		162		(14)			(14)		148	148			
100204353	MARYSVILLE	OH		03/31/2025		(22)		22			22						
100177241	ROSELAND	VA		01/16/2025		178		(18)			(18)		159	159			
100204337	RICHMOND	CA		03/31/2025		(25)		25			25						
100201369	ORLANDO	FL		03/12/2025		4		(4)			(4)						
100197301	SAN DIEGO	CA		02/25/2025		190		(16)			(16)		174	174			
100200137	WORCESTER	MA		03/06/2025		2		(2)			(2)						
100157298	PORT ARTHUR	TX		02/20/2025		85		(17)			(17)		68	68			
100193407	KANSAS CITY	MO		02/10/2025		176		(18)			(18)		158	158			
100200136	YORK	ME		03/06/2025		6		(6)			(6)						
100197362	RANCHO CUCAMONGA	CA		02/25/2025		4		(4)			(4)						
100200018	TULSA	OK		03/06/2025		2		(2)			(2)						
100199776	HACKENSACK	NJ		03/05/2025		21		(21)			(21)						
100197072	SUSSEX	NJ		02/25/2025		15		(15)			(15)						
100187776	ENGLEWOOD	NJ		01/07/2025		924		(59)			(59)		864	864			
100204235	EDGEWATER	MD		03/31/2025		(26)		26			26						
100192245	WILMINGTON	NC		01/31/2025		232		(9)			(9)		223	223			
100200101	STAUNTON	VA		03/06/2025		7		(7)			(7)						
100201401	AKRON	OH		03/12/2025		1		(1)			(1)						
100197051	CHINO	CA		02/25/2025		350		(11)			(11)		338	338			
100197708	UNITED KINGDOM	GBR		02/28/2025		141							141	141			
100196748	WAIKOLOA	HI		02/25/2025		97		(5)			(5)		92	92			
100204328	HAMPTON	VA		03/31/2025		(25)		25			25						
100188044	VISTA	CA		01/07/2025		199		(26)			(26)		174	174			
100193401	HERNDON	VA		02/10/2025		178		(10)			(10)		168	168			
100193299	COLUMBIA	MD		02/10/2025		183		(10)			(10)		172	172			
100191524	UNITED KINGDOM	GBR		01/29/2025		35							35	35			
100193314	MEMPHIS	TN		02/10/2025		184		8			8		193	193			
100204257	SANTA MARIA	CA		03/31/2025		(22)		22			22						
100203610	UNITED KINGDOM	GBR		03/27/2025													
100197673	UNITED KINGDOM	GBR		02/28/2025													
100188215	PEMBROKE PINES	FL		01/07/2025		377		(29)			(29)		348	348			
100188069	NORTH BERGEN	NJ		01/07/2025		342		(48)			(48)		295	295			
100190464	GREENSBORO	NC		01/24/2025		89		(8)			(8)		82	82			
100202178	GREENSBORO	NC		03/18/2025		4		(4)			(4)						
100188050	DELRAN	NJ		01/07/2025		203		(21)			(21)		182	182			
100197128	PETERSBURG	VA		02/25/2025		24		(24)			(24)						
100203632	UNITED KINGDOM	GBR		03/27/2025													
100193159	PHILADELPHIA	PA		03/20/2025		1		(1)			(1)						
100199446	VENTURA	CA		03/05/2025		6		(6)			(6)						
100188123	MENIFEE	CA		01/07/2025		373		(21)			(21)		351	351			
100197379	ESCONDIDO	CA		02/25/2025		2		(2)			(2)						
100199452	PORT ANGELES	WA		03/05/2025		26		(26)			(26)						
100187833	LARGO	FL		01/07/2025		198		(54)			(54)		144	144			
100204145	CANTON	OH		03/28/2025		1		(1)			(1)						
100197025	SAN FRANCISCO	CA		02/25/2025		(104)		104			104						
100188980	COLUMBUS	GA		01/09/2025		(3)		3			3						
100157484	DETROIT	MI		02/20/2025		81		(11)			(11)		70	70			
100194049	SUN CITY CENTER	FL		03/20/2025													
100197343	OLD LYME	CT		02/25/2025		12		(12)			(12)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196957	YORKTOWN HEIGHTS	NY		02/25/2025		275		(37)			(37)		238	238			
100177540	PHOENIX	AZ		01/16/2025		294		(16)			(16)		278	278			
100202028	CHICAGO HEIGHTS	IL		03/18/2025		(1)		1			1						
100196937	SAN PABLO	CA		02/25/2025		76		(2)			(2)		74	74			
100202091	MACON	GA		03/18/2025		1		(1)			(1)						
100199710	PHILADELPHIA	PA		03/05/2025		(5)		5			5						
100177033	OCEAN CITY	MD		01/16/2025		185		(8)			(8)		176	176			
100190782	ROCHESTER	NY		01/27/2025		166		14			14		180	180			
100193305	LISLE	IL		02/10/2025		175		4			4		179	179			
100193392	WILMINGTON	NC		02/10/2025		164		(14)			(14)		149	149			
100190428	NEWPORT	OR		01/23/2025		177		(21)			(21)		156	156			
100157507	MEMPHIS	TN		02/20/2025		78		(2)			(2)		76	76			
100191528	UNITED KINGDOM	GBR		01/29/2025		44							44	44			
100197347	SUN VALLEY	CA		02/25/2025		(119)		119			119						
100190429	ANTIOCH	CA		01/23/2025		563		(10)			(10)		552	552			
100194203	BLOOMFIELD	NJ		02/14/2025		171		16			16		187	187			
100196783	FONTANA	CA		02/25/2025		(101)		101			101						
100191527	UNITED KINGDOM	GBR		01/29/2025		44							44	44			
100190396	COLTON	CA		01/23/2025		161		(31)			(31)		130	130			
100177071	PALM DESERT	CA		01/16/2025		276		(11)			(11)		265	265			
100192258	CLEVELAND	OH		01/31/2025		214		3			3		216	216			
100200124	MARIETTA	PA		03/06/2025		2		(2)			(2)						
100177584	TUSCON	AZ		01/16/2025		191		(3)			(3)		188	188			
100204265	ESCONDIDO	CA		03/31/2025		(22)		22			22						
100196947	RANCHO SANTA MARGARITA	CA		02/25/2025		70		(10)			(10)		59	59			
100193535	BUFFALO	NY		02/10/2025		563		(27)			(27)		536	536			
100196798	SALINAS	CA		02/25/2025		21		(21)			(21)						
100193274	AKRON	OH		02/10/2025		161		(15)			(15)		146	146			
100199499	SOUTH HADLEY	MA		03/05/2025		8		(8)			(8)						
100188917	LAUGHLIN	NV		01/09/2025		(479)		479			479						
100190250	CLEVELAND	OH		01/22/2025		3		(3)			(3)						
100198969	BALTIMORE	MD		02/28/2025		48		(48)			(48)						
100192226	AKRON	OH		01/31/2025		194		(3)			(3)		191	191			
100190450	NOKESVILLE	VA		01/23/2025		397		(24)			(24)		373	373			
100191423	ALMELO	NLD		01/29/2025													
100193548	RHINELANDER	WI		02/10/2025		9		(9)			(9)						
100200107	PETERSBURG	VA		03/06/2025		6		(6)			(6)						
100192178	CRESTWOOD	IL		01/31/2025		(9,822)		(5)			(5)	10,075	249	190	(59)		(59)
100196917	VALRICO	FL		02/25/2025		8		(8)			(8)						
100202168	SPRINGFIELD	OH		03/18/2025		(2)		2			2						
100196658	VASSAR	MI		02/25/2025		(127)		127			127						
100199580	SOUTHFIELD	MI		03/05/2025		8		(8)			(8)						
100204391	ELIZABETHTOWN	KY		03/31/2025		(22)		22			22						
100197149	TOLLESON	AZ		02/25/2025		12		(12)			(12)						
100197388	DAVENPORT	FL		02/25/2025		20		(20)			(20)						
100201428	MEMPHIS	TN		03/12/2025		6		(6)			(6)						
100202094	ST. LOUIS	MO		03/18/2025													
100199618	BRONX	NY		03/05/2025		26		(26)			(26)						
100196622	MESA	AZ		02/25/2025		682		(15)			(15)	(667)					
100197213	DOVER	DE		02/25/2025		22		(22)			(22)						
100196702	NORTH LAS VEGAS	NV		02/25/2025		14		(14)			(14)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190300	GARFIELD HEIGHTS	OH		01/22/2025		1		(1)			(1)						
100157101	GARLAND	TX		02/20/2025		688		(84)			(84)		604	604			
100196630	DOVER	DE		02/25/2025		16		(16)			(16)						
100202046	CINCINNATI	OH		03/18/2025		(1)		1			1						
100157190	GAINESVILLE	FL		02/20/2025		803		(41)			(41)		761	761			
100193249	BEDFORD	OH		02/10/2025		11		(11)			(11)						
100199465	CROTON	OH		03/05/2025		23		(23)			(23)						
100197172	LINCOLN CITY	OR		02/25/2025		11		(11)			(11)						
100192300	GREENVILLE	SC		01/31/2025		1,194		(65)			(65)		1,129	1,129			
100202095	COLUMBUS	GA		03/18/2025		(64)		64			64						
100200062	AKRON	OH		03/06/2025		(1)		1			1						
100190329	ZANESVILLE	OH		01/22/2025		3		(3)			(3)						
100197456	ZACHARY	LA		02/25/2025		677		(35)			(35)		642	642			
100201718	LANCASTER	SC		03/18/2025		(226)		226			226						
100199950	FAIRLESS HILLS	PA		03/05/2025		21		(21)			(21)						
100202020	MILWAUKEE	WI		03/18/2025													
100190355	NORTH LITTLE ROCK	AR		01/22/2025		1		(1)			(1)						
100197465	ALEXANDRIA	VA		02/25/2025		162		(34)			(34)		128	128			
100191513	UNITED KINGDOM	GBR		01/29/2025		44							44	44			
100197130	CARMICHAEL	CA		02/25/2025		10		(10)			(10)						
100202060	WILSON	NC		03/18/2025		1		(1)			(1)						
100198959	OMAHA	NE		02/28/2025		49		(49)			(49)						
100199991	PHOENIX	AZ		03/06/2025		4		(4)			(4)						
100199816	NEWARK	IL		03/05/2025		(10)		10			10						
100197461	COLUMBIA	NJ		02/25/2025		(119)		119			119						
100193304	ZION	IL		02/10/2025		133		(11)			(11)		122	122			
100199955	VISTA	CA		03/05/2025		9		(9)			(9)						
100202048	SAN BENITO	TX		03/18/2025		3		(3)			(3)						
100199427	GRETNA	LA		03/05/2025		23		(23)			(23)						
100199775	SPRING HILL	TN		03/05/2025		36		(36)			(36)						
100157447	TOWSON	MD		02/20/2025		74		(17)			(17)		57	57			
100202077	SPRINGFIELD	OH		03/18/2025		(2)		2			2						
100199861	ASHBURN	VA		03/05/2025		21		(21)			(21)						
100196685	SAN DIMAS	CA		02/25/2025		20		(20)			(20)						
100197418	ARLINGTON	AZ		02/25/2025		(100)		100			100						
100202096	DETROIT	MI		03/18/2025		1		(1)			(1)						
100199617	BRANCHBURG	NJ		03/05/2025		5		(5)			(5)						
100197366	SAYREVILLE	NJ		02/25/2025		144		(13)			(13)		131	131			
100197002	LANSING	MI		02/25/2025		12		(12)			(12)						
100187860	GILBERT	AZ		01/07/2025		361		(71)			(71)		290	290			
100191424	SCHIEDAM	NLD		01/29/2025													
100191404	BREDA	NLD		01/29/2025		260							260	260			
100188058	ALBUQUERQUE	NM		01/07/2025		192		(55)			(55)		137	137			
100192277	GAASTRA	MI		01/31/2025		230		(13)			(13)		217	217			
100190442	DURANGO	CO		01/23/2025		325		(52)			(52)		273	273			
100196788	FAIR OAKS	CA		02/25/2025		18		(18)			(18)						
100193349	HAZEL CREST	IL		02/10/2025		152		(1)			(1)		151	151			
100193277	DETROIT	MI		02/10/2025		162		(9)			(9)		153	153			
100196910	CANAL WHCHSTR	OH		02/25/2025		182		(27)			(27)		154	154			
100197385	SURPRISE	AZ		02/25/2025		18		(18)			(18)						
100194197	CALIMESA	CA		02/14/2025		4		(4)			(4)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197070	WAIANAE	HI		02/25/2025		(9,902)		(19)			(19)	9,975	54		(54)		(54)
100197134	ANTIOCH	CA		02/25/2025		17		(17)			(17)						
100197665	UNITED KINGDOM	GBR		02/28/2025													
100197687	UNITED KINGDOM	GBR		02/28/2025													
100196940	LAS VEGAS	NV		02/25/2025		66		(3)			(3)		63	63			
100197714	UNITED KINGDOM	GBR		02/28/2025		40							40	40			
100202104	CHICAGO	IL		03/18/2025		(56)		56			56						
100202099	LEBANON	PA		03/18/2025													
100204237	WOODLAND HLS	CA		03/31/2025		(21)		21			21						
100204185	HINCKLEY	IL		03/31/2025		(20)		20			20						
100204223	SAN DIEGO	CA		03/31/2025		(13)		13			13						
100190269	MEMPHIS	TN		01/22/2025		3		(3)			(3)						
100196863	DALY CITY	CA		02/25/2025		13		(13)			(13)						
100187835	SUFFOLK	VA		01/07/2025		315		(50)			(50)		265	265			
100193266	KETTERING	OH		02/10/2025		10		(10)			(10)						
100187825	LITTLE ROCK	AR		01/07/2025		1,239		(99)			(99)		1,140	1,140			
100200114	BALTIMORE	MD		03/06/2025		(2)		2			2						
100191520	UNITED KINGDOM	GBR		01/29/2025		41							41	41			
100199858	SCOTCH PLAINS	NJ		03/05/2025		8		(8)			(8)						
100199683	BROOKLYN	NY		03/05/2025		25		(25)			(25)						
100199439	MONTGOMERY	AL		03/05/2025		(697)		697			697						
100157378	MATTESON	IL		02/20/2025		71		(15)			(15)		56	56			
100197121	CHITTENANGO	NY		02/25/2025		19		(19)			(19)						
100197346	KLAMATH FALLS	OR		02/25/2025		152		(13)			(13)		139	139			
100193448	SPARTANBURG	SC		02/10/2025		145		(12)			(12)		134	134			
100196860	MARIETTA	GA		02/25/2025		8		(8)			(8)						
100204347	ROCKLIN	CA		03/31/2025		(19)		19			19						
100190408	WINTER PARK	FL		01/23/2025		327		(27)			(27)		299	299			
100190371	KANSAS CITY	KS		01/22/2025		2		(2)			(2)						
100196775	MILNER	GA		02/25/2025		159		(17)			(17)		142	142			
100197710	UNITED KINGDOM	GBR		02/28/2025		46							46	46			
100199422	SAINT PAUL	MN		03/05/2025		22		(22)			(22)						
100197486	SELAH	WA		02/25/2025		8		(8)			(8)						
100197227	ORANGE	CT		02/25/2025		8		(8)			(8)						
100197191	LAWRENCE	KS		02/25/2025		149		109			109		257	257			
100197696	UNITED KINGDOM	GBR		02/28/2025													
100190393	BOULDER CREEK	CA		01/23/2025		398		(36)			(36)		362	362			
100199757	SALEM	OR		03/05/2025		23		(23)			(23)						
100199556	MULDROW	OK		03/05/2025		23		(23)			(23)						
100193218	PONTIAC	MI		02/10/2025		579		(25)			(25)		554	554			
100190412	ELK GROVE	CA		01/23/2025		169		(14)			(14)		155	155			
100196904	LAKEWOOD	CO		02/25/2025		5		(5)			(5)						
100204193	BALTIMORE	MD		03/31/2025		(22)		22			22						
100197116	LA MESA	CA		02/25/2025		20		(20)			(20)						
100187832	ORLANDO	FL		01/07/2025		317		(50)			(50)		267	267			
100197226	SNOQUALMIE	WA		02/25/2025		23		(23)			(23)						
100194168	LAUDERHILL	FL		02/14/2025		53		(11)			(11)		42	42			
100199769	FAIR LAWN	NJ		03/05/2025		22		(22)			(22)						
100200133	NEW CASTLE	PA		03/06/2025		3		(3)			(3)						
100204380	STERLING	VA		03/31/2025		(16)		16			16						
100199760	GOOSE CREEK	SC		03/05/2025		5		(5)			(5)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197303	WEST BEND	WI		02/25/2025		321		(20)			(20)		301	301			
100196597	BAGLEY	MN		02/25/2025		154		(23)			(23)		131	131			
100197331	GLENDALE	AZ		02/25/2025		22		(22)			(22)						
100202102	STEUBENVILLE	OH		03/18/2025		1		(1)			(1)						
100157462	DETROIT	MI		02/20/2025		71		(14)			(14)		56	56			
100197415	APOPKA	FL		02/25/2025		17		(17)			(17)						
100197243	SIDNEY	OH		02/25/2025		375		(25)			(25)		350	350			
100196756	TEMECULA	CA		02/25/2025		17		(17)			(17)						
100196801	DECATUR	AL		02/25/2025		20		(20)			(20)						
100202133	LANSING	MI		03/18/2025													
100190436	MOSS BEACH	CA		01/23/2025		275		2			2		277	277			
100196654	LAKE PLACID	FL		02/25/2025		149		(33)			(33)		116	116			
100197474	UNION	NJ		02/25/2025		2		(2)			(2)						
100188144	GILBERT	AZ		01/07/2025		323		(61)			(61)		262	262			
100199864	CASPER	WY		03/05/2025		21		(21)			(21)						
100177182	FORT MYERS	FL		01/16/2025		126		(21)			(21)		104	104			
100191551	UNITED KINGDOM	GBR		01/29/2025		38							38	38			
100198976	PHILADELPHIA	PA		02/28/2025		(20)		20			20						
100203623	UNITED KINGDOM	GBR		03/27/2025													
100192213	MEMPHIS	TN		01/31/2025		229		(2)			(2)		226	226			
100196834	AMSTON	CT		02/25/2025		18		(18)			(18)						
100157497	MONTGOMERY	AL		02/20/2025		68		(11)			(11)		56	56			
100157499	SAINT LOUIS	MO		02/20/2025		63		(6)			(6)		57	57			
100199672	ASHBURNHAM	MA		03/05/2025		19		(19)			(19)						
100204338	ELON	NC		03/31/2025		(20)		20			20						
100190369	CLEVELAND	OH		01/22/2025		3		(3)			(3)						
100197016	LYNCHBURG	VA		02/25/2025		51		(51)			(51)						
100200145	SCOTTSBLUFF	NE		03/06/2025		9		(9)			(9)						
100157365	WARREN	MI		02/20/2025		81		(16)			(16)		66	66			
100187737	EAGLE MOUNTAIN	UT		01/07/2025		166		(37)			(37)		129	129			
100193375	PHILADELPHIA	PA		02/10/2025		(9,694)		(9)			(9)	9,778	76		(76)		(76)
100200131	NEW BRIGHTON	PA		03/06/2025		2		(2)			(2)						
100197686	UNITED KINGDOM	GBR		02/28/2025													
100196987	OGDEN	UT		02/25/2025		10		(10)			(10)						
100195620	SAINT LOUIS	MO		02/24/2025		4		(4)			(4)						
100197373	N MIDDLETOWN	NJ		02/25/2025		18		(18)			(18)						
100199578	TELFORD	PA		03/05/2025		21		(21)			(21)						
100187795	CICERO	NY		01/07/2025		292		(66)			(66)		226	226			
100190401	KINGSVILLE	MD		01/23/2025		324		(19)			(19)		305	305			
100157294	SAINT LOUIS	MO		02/20/2025		71		(18)			(18)		53	53			
100157104	COLUMBIA	SC		02/20/2025		69		(2)			(2)		67	67			
100193449	MONTGOMERY	AL		02/10/2025		148		(15)			(15)		133	133			
100197133	CAPE CORAL	FL		02/25/2025		184		(19)			(19)		165	165			
100196825	TUMWATER	WA		02/25/2025		1,452		(95)			(95)		1,357	1,357			
100196692	WEST VALLEY CITY	UT		02/25/2025		25		(25)			(25)						
100197146	ROMNEY	WV		02/25/2025		10		(10)			(10)						
100200129	ATLANTIC CITY	NJ		03/06/2025		4		(4)			(4)						
100202035	PUEBLO	CO		03/18/2025													
100177422	DETROIT	MI		01/16/2025		141		(24)			(24)		117	117			
100196984	GOOSE CREEK	SC		02/25/2025		155		(20)			(20)		135	135			
100196764	LAKE ELSINORE	CA		02/25/2025		16		(16)			(16)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197277	TAMPA	FL		02/25/2025		9		(9)			(9)						
100188910	MONTGOMERY	AL		01/09/2025		(11)		11			11						
100197180	CALLAHAN	FL		02/25/2025		150		(23)			(23)		126	126			
100199711	ORTING	WA		03/05/2025		5		(5)			(5)						
100200043	SAINT LOUIS	MO		03/06/2025													
100200197	DENVER	CO		03/07/2025		3		(3)			(3)						
100202069	ALBERT LEA	MN		03/18/2025		1		(1)			(1)						
100196588	OSSIPEE	NH		02/25/2025		129		(11)			(11)		118	118			
100193303	MEMPHIS	TN		02/10/2025		131		(7)			(7)		124	124			
100197338	WAUCONDA	IL		02/25/2025		23		(23)			(23)						
100190277	CLEVELAND	OH		01/22/2025		2		(2)			(2)						
100199747	BEL AIR	MD		03/05/2025		20		(20)			(20)						
100199990	GRANTS	NM		03/06/2025		(1)		1			1						
100193578	SAN ANTONIO	TX		02/10/2025		(7,901)		(8)			(8)	7,945	36		(36)		(36)
100190299	CLEVELAND	OH		01/22/2025		(1,509)		(1)			(1)	1,510					
100197043	PRESCOTT	AZ		02/25/2025		19		(19)			(19)						
100177262	ATHENS	GA		01/16/2025		116		(19)			(19)		97	97			
100199807	MANSFIELD	MA		03/05/2025		(518)		518			518						
100192321	AKRON	OH		01/31/2025		171		(4)			(4)		167	167			
100191437	DORDRECHT	NLD		01/29/2025													
100191461	TILBURG	NLD		01/29/2025													
100197717	RODEN	NLD		02/26/2025													
100203651	S-GRAVENHAGE	NLD		03/26/2025													
100203673	DEN HAAG	NLD		03/26/2025													
100200128	PITTSBURGH	PA		03/06/2025		6		(6)			(6)						
100177464	YORK	PA		01/16/2025		188		(27)			(27)		161	161			
100193315	MEMPHIS	TN		02/10/2025		8		(8)			(8)						
100197124	UPLAND	CA		02/25/2025		18		(18)			(18)						
100197164	WILMINGTON	DE		02/25/2025		7		(7)			(7)						
100193318	MEMPHIS	TN		02/10/2025		140		(12)			(12)		128	128			
100197266	ATHENS	AL		02/25/2025		18		(18)			(18)						
100200063	DAYTON	OH		03/06/2025		3		(3)			(3)						
100190339	KANSAS CITY	MO		01/22/2025		3		(3)			(3)						
100193262	CLEVELAND	OH		02/10/2025		284		(12)			(12)		272	272			
100203620	UNITED KINGDOM	GBR		03/27/2025													
100197443	FARMINGTON	UT		02/25/2025		59		(10)			(10)		49	49			
100199541	KINGSTREE	SC		03/05/2025		21		(21)			(21)						
100197252	JAMAICA	NY		02/25/2025		23		(23)			(23)						
100196785	MILTON	FL		02/25/2025		139		(22)			(22)		117	117			
100199647	WOOSTER	OH		03/05/2025		21		(21)			(21)						
100197340	WOODSTOCK	GA		02/25/2025		24		(24)			(24)						
100197004	CHESAPEAKE	VA		02/25/2025		24		(24)			(24)						
100191514	UNITED KINGDOM	GBR		01/29/2025		228							228	228			
100192291	MONTGOMERY	AL		01/31/2025		268		(10)			(10)		258	258			
100193227	NIAGARA FALLS	NY		02/10/2025		138		(11)			(11)		128	128			
100197755	ROTTERDAM	NLD		02/26/2025		533							533	533			
100197322	COLUMBUS	OH		02/25/2025		12		(12)			(12)						
100177576	PHILADELPHIA	PA		01/16/2025		84		(21)			(21)		63	63			
100193364	WICHITA FALLS	TX		02/10/2025		140		(13)			(13)		127	127			
100204254	GILBERT	AZ		03/31/2025		(21)		21			21						
100197376	SAINT FRANCIS	MN		02/25/2025		15		(15)			(15)						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190314	MANSFIELD	CT		01/22/2025		2		(2)			(2)						
100200092	CANDLER	NC		03/06/2025		3		(3)			(3)						
100202055	WICHITA FALLS	TX		03/18/2025		(1)		1			1						
100197202	BOYNTON BEACH	FL		02/25/2025		23		(23)			(23)						
100197173	SPOKANE	WA		02/25/2025		15		(15)			(15)						
100197210	GARDEN GROVE	CA		02/25/2025		148		(19)			(19)		130	130			
100188154	BRAWLEY	CA		01/07/2025		179		(57)			(57)		122	122			
100197685	UNITED KINGDOM	GBR		02/28/2025													
100204384	MIDDLETOWN	NJ		03/31/2025		(13)		13			13						
100204323	CUMMING	GA		03/31/2025		(18)		18			18						
100196995	GRAND LEDGE	MI		02/25/2025		143		(17)			(17)		126	126			
100196624	LOS ANGELES	CA		02/25/2025		20		(20)			(20)						
100197059	SANTA BARBARA	CA		02/25/2025		141		(26)			(26)		115	115			
100187846	NEW EGYPT	NJ		01/07/2025		304		(64)			(64)		240	240			
100197670	UNITED KINGDOM	GBR		02/28/2025		207							207	207			
100197010	PORTLAND	OR		02/25/2025		19		(19)			(19)						
100196892	HAMMOND	LA		02/25/2025		3		(3)			(3)						
100196589	NEW SMYRNA BEACH	FL		02/25/2025		22		(22)			(22)						
100177566	HURRICANE	UT		01/16/2025		151		(1)			(1)		149	149			
100190306	OKLAHOMA CITY	OK		01/22/2025		648		(1)			(1)	(647)					
100202154	JOHNSON CITY	NY		03/18/2025													
100199653	COCKEVILLE	TN		03/05/2025		27		(27)			(27)						
100202097	BRECKENRIDGE HILLS	MO		03/18/2025													
100197419	MONROEVILLE	NJ		02/25/2025		17		(17)			(17)						
100196988	EAGLE POINT	OR		02/25/2025		16		(16)			(16)						
100202155	CHATTANOOGA	TN		03/18/2025		1		(1)			(1)						
100197170	ORLANDO	FL		02/25/2025		(6,821)		(15)			(15)	6,836					
100196663	STONE MOUNTAIN	GA		02/25/2025		12		(12)			(12)						
100196598	NEW BERLIN	WI		02/25/2025		20		(20)			(20)						
100196592	DUBLIN	OH		02/25/2025		(9,413)		(17)			(17)	9,646	216	135	(82)		(82)
100197106	SAINT LOUIS	MO		02/25/2025		13		(13)			(13)						
100197387	BRANDON	FL		02/25/2025		132		(30)			(30)		102	102			
100157230	ROCKFORD	IL		02/20/2025		69		(13)			(13)		56	56			
100197279	SAINT CHARLES	MO		02/25/2025		(82)		82			82						
100204366	LAKELAND	FL		03/31/2025		(20)		20			20						
100191544	UNITED KINGDOM	GBR		01/29/2025		36							36	36			
100196657	REDFIELD	AR		02/25/2025		7		(7)			(7)						
100188165	TUCSON	AZ		01/07/2025		317		(52)			(52)		264	264			
100199435	HEBER CITY	UT		03/05/2025		18		(18)			(18)						
100197414	LYNWOOD	CA		02/25/2025		15		(15)			(15)						
100204259	SOUTH LYON	MI		03/31/2025		(18)		18			18						
100193319	MEMPHIS	TN		02/10/2025		135		(12)			(12)		124	124			
100196672	WASHINGTON	UT		02/25/2025		487		(56)			(56)		431	431			
100190405	HOPE MILLS	NC		01/23/2025		300		(42)			(42)		258	258			
100190325	GARFIELD HEIGHTS	OH		01/22/2025		1		(1)			(1)						
100196608	CHEPACHET	RI		02/25/2025		456		(17)			(17)		439	439			
100197403	MILLSTONE TOWNSHIP	NJ		02/25/2025		14		(14)			(14)						
100196653	KEAAU	HI		02/25/2025		18		(18)			(18)						
100196925	AUBURN	ME		02/25/2025		(98)		98			98						
100196704	STOCKTON	CA		02/25/2025		19		(19)			(19)						
100157376	CLEVELAND	OH		02/20/2025		66		(13)			(13)		53	53			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196659	JEROME	ID		02/25/2025		13		(13)			(13)						
100196731	FRESNO	CA		02/25/2025		5		(5)			(5)						
100196889	BRISTOL	CT		02/25/2025		(9,623)		(21)			(21)	9,692	49		(49)		(49)
100196780	REX	GA		02/25/2025		(99)		99			99						
100197454	SHAKOPEE	MN		02/25/2025		(85)		85			85						
100196893	ARROYO GRANDE	CA		02/25/2025		11		(11)			(11)						
100188207	WILLIAMSTOWN	NJ		01/07/2025		381		(51)			(51)		330	330			
100203635	UNITED KINGDOM	GBR		03/27/2025													
100193320	MEMPHIS	TN		02/10/2025		8		(8)			(8)						
100190423	COVINGTON	GA		01/23/2025		150		(27)			(27)		123	123			
100192204	LUBBOCK	TX		01/31/2025		12,094		(377)			(377)		11,717	11,717			
100196932	CORNVILLE	AZ		02/25/2025		29		(29)			(29)						
100190415	GILBERT	AZ		01/23/2025		353		10			10		364	364			
100196915	GARDEN GROVE	CA		02/25/2025		11		(11)			(11)						
100187912	MORENO VALLEY	CA		01/07/2025		(580)		(59)			(59)	1,487	848	848			
100197093	PEARCY	AR		02/25/2025		21		(21)			(21)						
100196601	COCOA BEACH	FL		02/25/2025		145		(20)			(20)		125	125			
100196870	IMPERIAL	MO		02/25/2025		10		(10)			(10)						
100203626	UNITED KINGDOM	GBR		03/27/2025													
100197300	MYRTLE CREEK	OR		02/25/2025		4		(4)			(4)						
100197359	CENTREVILLE	VA		02/25/2025		4		(4)			(4)						
100196733	COLO SPGS	CO		02/25/2025		141		(14)			(14)		127	127			
100197410	ATHENS	AL		02/25/2025		464		(34)			(34)		431	431			
100197011	KEY WEST	FL		02/25/2025		9		(9)			(9)						
100196873	PORT LUDLOW	WA		02/25/2025		9		(9)			(9)						
100197122	FONTANA	CA		02/25/2025		474		(29)			(29)		445	445			
100204245	DELAND	FL		03/31/2025		(21)		21			21						
100204333	WHITMORE LAKE	MI		03/31/2025		(15)		15			15						
100196607	GRANTS PASS	OR		02/25/2025		19		(19)			(19)						
100200076	BIRMINGHAM	AL		03/06/2025		3		(3)			(3)						
100204229	LOS ANGELES	CA		03/31/2025		(19)		19			19						
100193301	MEMPHIS	TN		02/10/2025		245		(13)			(13)		232	232			
100202144	PANAMA CITY	FL		03/18/2025		3		(3)			(3)						
100193257	SOUTH BLOOMINGVILLE	OH		02/10/2025		127		(9)			(9)		119	119			
100188130	WALLINGFORD	CT		01/07/2025		155		(21)			(21)		134	134			
100190449	MONTCLAIR	CA		01/23/2025		148		(17)			(17)		131	131			
100196991	VALLEY STREAM	NY		02/25/2025		213		(13)			(13)		200	200			
100196961	BOILING SPRINGS	SC		02/25/2025		10		(10)			(10)						
100197305	MOUNTAIN VIEW	CA		02/25/2025		59		(4)			(4)		55	55			
100198980	BOSSIER CITY	LA		03/03/2025		(5)		5			5						
100190452	SCOTTSDALE	AZ		01/23/2025		156		(17)			(17)		139	139			
100202141	MONTGOMERY	AL		03/18/2025		1		(1)			(1)						
100204310	YOUNGSVILLE	NC		03/31/2025		(20)		20			20						
100204289	CRYSTAL LAKE	IL		03/31/2025		(13)		13			13						
100189511	DALHART	TX		01/15/2025		7		(7)			(7)						
100197361	AUBURN	WA		02/25/2025		56		(3)			(3)		52	52			
100196769	SACRAMENTO	CA		02/25/2025		486		(36)			(36)		449	449			
100197272	SARASOTA	FL		02/25/2025		53		(10)			(10)		42	42			
100188088	FOUNTAIN INN	SC		01/07/2025		353		(25)			(25)		329	329			
100202118	ST. LOUIS	MO		03/18/2025		(1)		1			1						
100187858	LAS VEGAS	NV		01/07/2025		294		(46)			(46)		248	248			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201725	ERIE	PA		03/18/2025		6		(6)			(6)						
100197311	NORTH STONINGTON	CT		02/25/2025		2		(2)			(2)						
100199479	SPANAWAY	WA		03/05/2025		5		(5)			(5)						
100196849	SORRENTO	LA		02/25/2025		(89)		89			89						
100199751	LAYTON	UT		03/05/2025		18		(18)			(18)						
100199829	TORRANCE	CA		03/05/2025		9		(9)			(9)						
100197102	EAGLE MOUNTAIN	UT		02/25/2025		20		(20)			(20)						
100199777	HALFMOON	NY		03/05/2025		22		(22)			(22)						
100188239	NORTH GRANBY	CT		01/07/2025		(9,150)		(16)			(16)	9,532	366	299	(67)		(67)
100199503	CANDLER	NC		03/05/2025		18		(18)			(18)						
100197344	PENNINGTON	NJ		02/25/2025		104		(3)			(3)		101	101			
100201388	TUSCALOOSA	AL		03/12/2025		5		(5)			(5)						
100199539	HOUSTON	TX		03/05/2025		22		(22)			(22)						
100197013	LEXINGTON	SC		02/25/2025		22		(22)			(22)						
100187956	LAKE HAVASU CITY	AZ		01/07/2025		313		(76)			(76)		236	236			
100197297	HAMPTON	VA		02/25/2025		2		(2)			(2)						
100197261	SACRAMENTO	CA		02/25/2025		9		(9)			(9)						
100197157	RIPON	CA		02/25/2025		136		(20)			(20)		116	116			
100199589	SNOQUALMIE	WA		03/05/2025		22		(22)			(22)						
100199716	BROCKTON	MA		03/05/2025		21		(21)			(21)						
100197299	WEST DEPTFORD	NJ		02/25/2025		1		(1)			(1)						
100196928	LAYTON	UT		02/25/2025		254		(6)			(6)		248	248			
100193306	MEMPHIS	TN		02/10/2025		145		5			5		151	151			
100188261	BLYTHEWOOD	SC		01/07/2025		270		(53)			(53)		218	218			
100157356	DETROIT	MI		02/20/2025		13		(13)			(13)						
100199929	BIRMINGHAM	MI		03/05/2025		45		(45)			(45)						
100204164	LAKEWOOD	WA		03/31/2025		(22)		22			22						
100197278	MILLCREEK	UT		02/25/2025		67							67	67			
100204208	RENO	NV		03/31/2025		(20)		20			20						
100199667	HIGGANUM	CT		03/05/2025		18		(18)			(18)						
100196699	KALAMAZOO	MI		02/25/2025		141		(26)			(26)		115	115			
100204283	EAST ORANGE	NJ		03/31/2025		(20)		20			20						
100199662	PEORIA	AZ		03/05/2025		16		(16)			(16)						
100190407	MARTINEZ	CA		01/23/2025		149		2			2		151	151			
100197477	SOUTH BOUND BROOK	NJ		02/25/2025		139		(24)			(24)		115	115			
100197463	CLINTON	WA		02/25/2025		8		(8)			(8)						
100204397	LIVERMORE	CA		03/31/2025		(14)		14			14						
100190434	LOS ANGELES	CA		01/23/2025		62		(17)			(17)		45	45			
100197162	POULSBO	WA		02/25/2025		45		(45)			(45)						
100187989	CITRUS HEIGHTS	CA		01/07/2025		312		(59)			(59)		253	253			
100177428	GRAYSVILLE	TN		01/16/2025		644		(88)			(88)		557	557			
100177433	COUNTRYSIDE	IL		01/16/2025		619		(51)			(51)		568	568			
100177555	YOUNGSTOWN	OH		01/16/2025		357		(33)			(33)		324	324			
100199878	GIG HARBOR	WA		03/05/2025		(4)		4			4						
100194199	FALLBROOK	CA		02/14/2025		9		(9)			(9)						
100188186	BETHEL	MN		01/07/2025		446		(37)			(37)		409	409			
100199445	JUNCTION CITY	KS		03/05/2025		19		(19)			(19)						
100157220	DETROIT	MI		02/20/2025		63		(12)			(12)		51	51			
100199936	SEVERANCE	CO		03/05/2025		(8)		8			8						
100199459	SEBEKA	MN		03/05/2025		21		(21)			(21)						
100196762	LINDA	CA		02/25/2025		14		(14)			(14)						

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197689	UNITED KINGDOM	GBR		02/28/2025													
100196786	ELBERT	CO		02/25/2025		46		(7)			(7)		38	38			
100202162	ROCHESTER	NY		03/18/2025													
100197705	UNITED KINGDOM	GBR		02/28/2025													
100203638	UNITED KINGDOM	GBR		03/27/2025													
100157382	FLINT	MI		02/20/2025		63		(15)			(15)		48	48			
100190307	JACKSON	MI		01/22/2025		3		(3)			(3)						
100196768	BIXBY	OK		02/25/2025		240		(25)			(25)		216	216			
100197667	UNITED KINGDOM	GBR		02/28/2025		265							265	265			
100197282	ELKO	NV		02/25/2025		6		(6)			(6)						
100202114	FLINT	MI		03/18/2025		(1)		1			1						
100196854	QUEEN CREEK	AZ		02/25/2025		99		(23)			(23)		77	77			
100196626	CAMARILLO	CA		02/25/2025		(9,223)		(21)			(21)	9,440	195	103	(92)		(92)
100190258	DAYTON	OH		01/22/2025		2		(2)			(2)						
100197693	UNITED KINGDOM	GBR		02/28/2025													
100204199	SAN DIEGO	CA		03/31/2025		(17)		17			17						
100199779	MISSION VIEJO	CA		03/05/2025		20		(20)			(20)						
100199946	GRAND RAPIDS	MI		03/05/2025		(4)		4			4						
100196877	HERCULES	CA		02/25/2025		(3)		3			3						
100204308	LOUISVILLE	KY		03/31/2025		(23)		23			23						
100187749	STOCKTON	CA		01/07/2025		296		(37)			(37)		259	259			
100204270	SAN MARCOS	CA		03/31/2025		(17)		17			17						
100190454	PHOENIX	AZ		01/23/2025		140		(17)			(17)		123	123			
100204202	GREELEY	CO		03/31/2025		(14)		14			14						
100204253	WOOSTER	OH		03/31/2025		(23)		23			23						
100197475	PRINCETON	MN		02/25/2025		13		(13)			(13)						
100199902	LEBANON	OR		03/05/2025		20		(20)			(20)						
100196656	FORT MYERS	FL		02/25/2025		16		(16)			(16)						
100193313	MEMPHIS	TN		02/10/2025		124		(11)			(11)		113	113			
100204335	WHITE MARSH	MD		03/31/2025		(24)		24			24						
100197678	UNITED KINGDOM	GBR		02/28/2025													
100197697	UNITED KINGDOM	GBR		02/28/2025													
100197363	STOCKBRIDGE	GA		02/25/2025		49		(9)			(9)		39	39			
100190443	RIVERSIDE	CA		01/23/2025		141		(11)			(11)		130	130			
100202122	JACKSONVILLE	FL		03/18/2025		1		(1)			(1)						
100197485	SANDY	UT		02/25/2025		52		(4)			(4)		47	47			
100188192	MIDLOTHIAN	VA		01/07/2025		248		(57)			(57)		191	191			
100157300	SAINT LOUIS	MO		02/20/2025		57		(10)			(10)		48	48			
100196710	PULASKI	WI		02/25/2025		13		(13)			(13)						
100197357	BREMERTON	WA		02/25/2025		(90)		90			90						
100199577	MUNFORD	TN		03/05/2025		31		(31)			(31)						
100191445	BREDA	NLD		01/29/2025		921							921	921			
100199472	BOISE	ID		03/05/2025		7		(7)			(7)						
100197275	LOS ANGELES	CA		02/25/2025		46		(12)			(12)		34	34			
100199727	SACRAMENTO	CA		03/05/2025		8		(8)			(8)						
100196687	EVERETT	WA		02/25/2025		18		(18)			(18)						
100199957	KENT	WA		03/05/2025		(9,401)		(18)			(18)	9,471	51		(51)		(51)
100199803	SEVERN	MD		03/05/2025		19		(19)			(19)						
100199881	MIDDLESEX	NJ		03/05/2025		21		(21)			(21)						
100197413	DUNCAN	SC		02/25/2025		21		(21)			(21)						
100196683	ELK GROVE	CA		02/25/2025		134		(30)			(30)		105	105			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196809	QUEEN CREEK	AZ		02/25/2025		140		(15)			(15)		125	125			
100204258	OAK HILLS	CA		03/31/2025		(15)		15			15						
100197417	SAVANNAH	GA		02/25/2025		20		(20)			(20)						
100197350	SIMPSONVILLE	SC		02/25/2025		21		(21)			(21)						
100157285	FAIRFIELD	AL		02/20/2025		60		(13)			(13)		47	47			
100190445	FRESNO	CA		01/23/2025		245		(5)			(5)		240	240			
100199952	CORDOVA	TN		03/05/2025		29		(29)			(29)						
100197260	BLOOMINGTON	MN		02/25/2025		130		(29)			(29)		101	101			
100197168	SIMPSONVILLE	SC		02/25/2025		127		(28)			(28)		99	99			
100190397	PHOENIX	AZ		01/23/2025		504		(16)			(16)		488	488			
100190678	BROWNS MILLS	NJ		01/28/2025		116		34			34		150	150			
100199632	ALBUQUERQUE	NM		03/05/2025		9		(9)			(9)						
100199832	VILONIA	AR		03/05/2025		19		(19)			(19)						
100204329	COTTONWOOD	AZ		03/31/2025		(13)		13			13						
100190437	FONTANA	CA		01/23/2025		431		(18)			(18)		413	413			
100192297	AKRON	OH		01/31/2025		148		(3)			(3)		144	144			
100197428	ELK GROVE	CA		02/25/2025		(85)		85			85						
100197163	NORTH LAS VEGAS	NV		02/25/2025		(94)		94			94						
100203640	UNITED KINGDOM	GBR		03/27/2025													
100197198	LOGANVILLE	GA		02/25/2025		20		(20)			(20)						
100157308	SAINT LOUIS	MO		02/20/2025		55		(8)			(8)		47	47			
100196615	BATTLE LAKE	MN		02/25/2025		17		(17)			(17)						
100157468	INDIANAPOLIS	IN		02/20/2025		59		(7)			(7)		52	52			
100196670	METUCHEN	NJ		02/25/2025		573		(59)			(59)		514	514			
100199845	RIVERSIDE	CA		03/05/2025		4		(4)			(4)						
100192249	LOCKPORT	NY		01/31/2025		106		4			4		110	110			
100202087	MILWAUKEE	WI		03/18/2025		(1)		1			1						
100191546	UNITED KINGDOM	GBR		01/29/2025		219							219	219			
100197712	UNITED KINGDOM	GBR		02/28/2025													
100193446	OCEANSIDE	CA		02/10/2025		114		(9)			(9)		104	104			
100199708	SAINT AUGUSTINE	FL		03/05/2025		17		(17)			(17)						
100193248	ELYRIA	OH		02/10/2025		262		9			9		271	271			
100196727	FRASER	MI		02/25/2025		532		(49)			(49)		483	483			
100199822	LIVONIA	MI		03/05/2025		15		(15)			(15)						
100199519	SHREVEPORT	LA		03/05/2025		39		(39)			(39)						
100203630	UNITED KINGDOM	GBR		03/27/2025													
100193259	YOUNGSTOWN	OH		02/10/2025		114		(9)			(9)		105	105			
100197039	MIAMI	FL		02/25/2025		3		(3)			(3)						
100196999	MILILANI	HI		02/25/2025		(64)		64			64						
100199836	FREDERICKSBURG	VA		03/05/2025		8		(8)			(8)						
100196774	GREENWOOD	DE		02/25/2025		13		(13)			(13)						
100187921	JOHNSTON	RI		01/07/2025		153		(57)			(57)		96	96			
100196844	BAKERSFIELD	CA		02/25/2025		13		(13)			(13)						
100194184	GRANADA HILLS	CA		02/14/2025		212		21			21		233	233			
100204385	CRESTWOOD	KY		03/31/2025		(20)		20			20						
100197270	LANCASTER	CA		02/25/2025		13		(13)			(13)						
100192211	EAST CHICAGO	IN		01/31/2025		1,240		(55)			(55)		1,185	1,185			
100196818	SAN PABLO	CA		02/25/2025		216		(19)			(19)		197	197			
100196951	SILVERTHORNE	CO		02/25/2025		18		(18)			(18)						
100197176	FOUNTAIN	CO		02/25/2025		157		(17)			(17)		140	140			
100197390	SAN DIEGO	CA		02/25/2025		18		(18)			(18)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200074	BIRMINGHAM	AL		03/06/2025		2		(2)			(2)						
100199789	TEMECULA	CA		03/05/2025		9		(9)			(9)						
100196753	NEW LENOX	IL		02/25/2025		581		(47)			(47)		534		534		
100196952	BURR HILL	VA		02/25/2025		131		(27)			(27)		104		104		
100157439	MONTGOMERY	AL		02/20/2025		53		(8)			(8)		45		45		
100187817	LAS VEGAS	NV		01/07/2025		233		(59)			(59)		174		174		
100204389	COCOA	FL		03/31/2025		(14)		14			14						
100199622	WINDHAM	ME		03/05/2025		(4)		4			4						
100193321	MEMPHIS	TN		02/10/2025		124		(9)			(9)		115		115		
100187930	WOODSTOCK	IL		01/07/2025		251		(47)			(47)		204		204		
100193243	LAKEWOOD	OH		02/10/2025		115		(12)			(12)		102		102		
100197283	CHICO	CA		02/25/2025		12		(12)			(12)						
100193344	MILLINOCKET	ME		02/10/2025		6		(6)			(6)						
100197453	AUBURN	WA		02/25/2025		8		(8)			(8)						
100197155	WILMINGTON	DE		02/25/2025		405		(78)			(78)		327		327		
100204306	LITCHFIELD PARK	AZ		03/31/2025		(14)		14			14						
100197153	OROSI	CA		02/25/2025		297		(36)			(36)		261		261		
100196980	NEBRASKA CITY	NE		02/25/2025		10		(10)			(10)						
100187954	MESA	AZ		01/07/2025		257		(43)			(43)		214		214		
100199438	SAN DIEGO	CA		03/05/2025		16		(16)			(16)						
100197179	WEST COVINA	CA		02/25/2025		5		(5)			(5)						
100188236	CHARLESTON	SC		01/07/2025		140		(53)			(53)		87		87		
100157223	DETROIT	MI		02/20/2025		56		(11)			(11)		45		45		
100197690	UNITED KINGDOM	GBR		02/28/2025													
100203622	UNITED KINGDOM	GBR		03/27/2025													
100196815	BEAVERTON	OR		02/25/2025		18		(18)			(18)						
100191539	UNITED KINGDOM	GBR		01/29/2025		33							33		33		
100200200	BEATTY	NV		03/07/2025		1		(1)			(1)						
100193447	OCEANSIDE	CA		02/10/2025		108		(9)			(9)		99		99		
100199516	FREDERICKTOWN	OH		03/05/2025		16		(16)			(16)						
100199897	SPRING HILL	FL		03/05/2025		19		(19)			(19)						
100199633	GLEN ROSE	TX		03/05/2025		19		(19)			(19)						
100196651	INGLEWOOD	CA		02/25/2025		20		(20)			(20)						
100196610	FORT MYERS	FL		02/25/2025		(73)		73			73						
100197140	MAULDIN	SC		02/25/2025		114		(25)			(25)		89		89		
100191482	ARNHEM	NLD		01/29/2025		845							845		845		
100199592	MYAKKA CITY	FL		03/05/2025													
100199531	MONTAGUE	CA		03/05/2025		18		(18)			(18)						
100197268	CHARLESTON	SC		02/25/2025		8		(8)			(8)						
100199428	JACKSONVILLE	OR		03/05/2025		(1,406)		(19)			(19)	1,425					
100199808	LAKE OSWEGO	OR		03/05/2025		17		(17)			(17)						
100199874	MENIFEE	CA		03/05/2025													
100197290	GROVE CITY	OH		02/25/2025		18		(18)			(18)						
100196819	AUSTIN	MN		02/25/2025		133		(27)			(27)		107		107		
100196851	ACWORTH	GA		02/25/2025		8		(8)			(8)						
100196946	OCALA	FL		02/25/2025		(77)		77			77						
100193462	HOBBS	NM		02/10/2025		108		(7)			(7)		101		101		
100197069	ORANGE PARK	FL		02/25/2025		120		(19)			(19)		101		101		
100197109	TALLAHASSEE	FL		02/25/2025		121		(24)			(24)		97		97		
100199706	NORMAN	OK		03/05/2025		17		(17)			(17)						
100204394	GRAND BLANC	MI		03/31/2025		(19)		19			19						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100197267	QUEEN CREEK	AZ		02/25/2025		516		(87)			(87)		429	429			
100204180	ROCKVILLE	MD		03/31/2025		(15)		15			15						
100199421	HAMMONTON	NJ		03/05/2025		18		(18)			(18)						
100197471	PHILLIPSBURG	NJ		02/25/2025		16		(16)			(16)						
100197679	UNITED KINGDOM	GBR		02/28/2025		30							30	30			
100197094	PINE ISLAND	MN		02/25/2025		122		(22)			(22)		100	100			
100199677	PRINCESS ANNE	MD		03/05/2025		6		(6)			(6)						
100199550	CAVE SPRINGS	AR		03/05/2025		17		(17)			(17)						
100157408	SAINT LOUIS	MO		02/20/2025		50		(8)			(8)		42	42			
100193245	CLEVELAND	OH		02/10/2025		211		(11)			(11)		200	200			
100196744	SAN DIEGO	CA		02/25/2025		121		(20)			(20)		100	100			
100204267	SHELTON	CT		03/31/2025		(17)		17			17						
100197352	EVANS	CO		02/25/2025		12		(12)			(12)						
100199821	FRANKLIN SQUARE	NY		03/05/2025		19		(19)			(19)						
100196721	LA CRESCENTA	CA		02/25/2025		14		(14)			(14)						
100199809	JEFFERSON CITY	MO		03/05/2025		7		(7)			(7)						
100197225	LEESBURG	FL		02/25/2025		17		(17)			(17)						
100204203	CAPITOL HEIGHTS	MD		03/31/2025		(15)		15			15						
100199679	SIMPSONVILLE	SC		03/05/2025		14		(14)			(14)						
100197048	RIVERBANK	CA		02/25/2025		(74)		74			74						
100196827	LAS CRUCES	NM		02/25/2025		13		(13)			(13)						
100199530	CARMEL	NY		03/05/2025		18		(18)			(18)						
100197320	STOCKTON	CA		02/25/2025		106		(24)			(24)		82	82			
100193532	NIAGARA FALLS	NY		02/10/2025		213		(4)			(4)		209	209			
100196989	JACKSONVILLE	FL		02/25/2025		13		(13)			(13)						
100199915	EDMOND	OK		03/05/2025		40		(40)			(40)						
100199676	BOTHELL	WA		03/05/2025		17		(17)			(17)						
100197398	CONWAY	SC		02/25/2025		113		(23)			(23)		91	91			
100196934	ORMOND BEACH	FL		02/25/2025		43		(7)			(7)		36	36			
100157454	LAKE CITY	FL		02/20/2025		56		(12)			(12)		44	44			
100204231	PARMA	OH		03/31/2025		(17)		17			17						
100188006	LAS VEGAS	NV		01/07/2025		249		(41)			(41)		208	208			
100196737	LOCHBUIE	CO		02/25/2025		5		(5)			(5)						
100196668	MOUNTAIN RANCH	CA		02/25/2025		(74)		74			74						
100197003	DAVISON	MI		02/25/2025		(78)		78			78						
100197369	BECKER	MN		02/25/2025		47		(7)			(7)		40	40			
100204201	ACWORTH	GA		03/31/2025		(20)		20			20						
100199448	SAN LEANDRO	CA		03/05/2025		16		(16)			(16)						
100200158	MYRTLE BEACH	SC		03/06/2025		2		(2)			(2)						
100197190	MORRIS	IL		02/25/2025		44		(8)			(8)		36	36			
100199895	JERSEY CITY	NJ		03/05/2025		17		(17)			(17)						
100157273	PEORIA	IL		02/20/2025		53		(7)			(7)		46	46			
100203621	UNITED KINGDOM	GBR		03/27/2025													
100192313	PHILADELPHIA	PA		01/31/2025		237		(7)			(7)		230	230			
100196647	BROOKLINE	MO		02/25/2025		16		(16)			(16)						
100197437	WEST ISLIP	NY		02/25/2025		16		(16)			(16)						
100197050	SAN DIEGO	CA		02/25/2025		122		(23)			(23)		98	98			
100188078	GREENWOOD	MO		01/07/2025		130		(42)			(42)		88	88			
100191402	ARNHEM	NLD		01/29/2025													
100188128	COARSEGOLD	CA		01/07/2025		260		(37)			(37)		223	223			
100197241	SEWARD	AK		02/25/2025		18		(18)			(18)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196602	COLO SPGS	CO		02/25/2025		112		(21)			(21)		91	91			
100199817	CLIFTON HEIGHTS	PA		03/05/2025		16		(16)			(16)						
100196689	ARMONK	NY		02/25/2025		12		(12)			(12)						
100204320	BEAUFORT	SC		03/31/2025		(14)		14			14						
100204345	CARSON CITY	NV		03/31/2025		(13)		13			13						
100196847	SAINT PAUL PARK	MN		02/25/2025		6		(6)			(6)						
100197355	COLEMAN	MI		02/25/2025		114		(18)			(18)		96	96			
100197672	UNITED KINGDOM	GBR		02/28/2025													
100197688	UNITED KINGDOM	GBR		02/28/2025													
100197704	UNITED KINGDOM	GBR		02/28/2025		(9,035)						9,035					
100197677	UNITED KINGDOM	GBR		02/28/2025		29							29	29			
100197288	FRESNO	CA		02/25/2025		219		(27)			(27)		191	191			
100191545	UNITED KINGDOM	GBR		01/29/2025		152							152	152			
100196794	CLEVELAND	OK		02/25/2025		104		(22)			(22)		82	82			
100197700	UNITED KINGDOM	GBR		02/28/2025													
100193503	HUNTINGTON	WV		02/10/2025		187		(9)			(9)		178	178			
100196629	WELLINGTON	KS		02/25/2025		14		(14)			(14)						
100196902	ROY	UT		02/25/2025		617		(46)			(46)		570	570			
100204303	PHILADELPHIA	PA		03/31/2025		(16)		16			16						
100204256	BENTON	AR		03/31/2025		(14)		14			14						
100204261	BLANCHESTER	OH		03/31/2025		(11)		11			11						
100196953	TALLAHASSEE	FL		02/25/2025		(88)		88			88						
100197400	ANOKA	MN		02/25/2025		3		(3)			(3)						
100200122	POTTSVILLE	PA		03/06/2025		3		(3)			(3)						
100204224	GREER	SC		03/31/2025		(20)		20			20						
100196955	LOUISVILLE	KY		02/25/2025		40		(7)			(7)		33	33			
100196812	IDAHO FALLS	ID		02/25/2025		14		(14)			(14)						
100197334	DONALDS	SC		02/25/2025		7		(7)			(7)						
100199867	SPARKS	NV		03/05/2025		14		(14)			(14)						
100196688	WARREN	MI		02/25/2025		238		(31)			(31)		206	206			
100193339	ROCK ISLAND	IL		02/10/2025		108		(6)			(6)		102	102			
100187995	JACKSONVILLE	FL		01/07/2025		1,400		(89)			(89)		1,311	1,311			
100199852	DOVER	OH		03/05/2025		8		(8)			(8)						
100197178	FRESNO	CA		02/25/2025		17		(17)			(17)						
100157401	ATHENS	GA		02/20/2025		18,450		(1,173)			(1,173)		17,277	17,277			
100199615	SELMA	AL		03/05/2025		16		(16)			(16)						
100197139	HIALEAH	FL		02/25/2025		17		(17)			(17)						
100199591	MARYSVILLE	OH		03/05/2025		17		(17)			(17)						
100196935	CRESTLINE	CA		02/25/2025		114		(25)			(25)		89	89			
100204238	BARRINGTON	IL		03/31/2025		(9,032)		9			9	9,068	44		(44)		(44)
100197315	GREELEY	CO		02/25/2025		(8,996)		(18)			(18)	9,068	54		(54)		(54)
100199634	LANSING	KS		03/05/2025		17		(17)			(17)						
100196808	ALABASTER	AL		02/25/2025		100		(23)			(23)		77	77			
100188164	TOMS RIVER	NJ		01/07/2025		217		(55)			(55)		161	161			
100197221	SANTA BARBARA	CA		02/25/2025		17		(17)			(17)						
100196908	ATLANTA	GA		02/25/2025		106		(23)			(23)		82	82			
100197038	PAWTUCKET	RI		02/25/2025		17		(17)			(17)						
100199739	PRESCOTT VALLEY	AZ		03/05/2025		16		(16)			(16)						
100196701	MALTA	NY		02/25/2025		10		(10)			(10)						
100157289	SAINT LOUIS	MO		02/20/2025		51		(13)			(13)		38	38			
100199629	FALLS CHURCH	VA		03/05/2025		15		(15)			(15)						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196641	NORTH HALEDON	NJ		02/25/2025		15		(15)			(15)						
100199876	NORTH BERGEN	NJ		03/05/2025		15		(15)			(15)						
100197706	UNITED KINGDOM	GBR		02/28/2025		164							164	164			
100199554	EL PASO	IL		03/05/2025		15		(15)			(15)						
100204341	HILLSBORO	OR		03/31/2025		(12)		12			12						
100197360	COUPEVILLE	WA		02/25/2025		388		(67)			(67)		321	321			
100196841	ELIZABETHTOWN	KY		02/25/2025		111		(22)			(22)		89	89			
100196883	CAMPBELL	CA		02/25/2025		116		(22)			(22)		93	93			
100197175	RIO VISTA	CA		02/25/2025		7		(7)			(7)						
100199945	PHOENIX	AZ		03/05/2025		44		(44)			(44)						
100199560	KINGSPORT	TN		03/05/2025		43		(43)			(43)						
100193510	PLAINVIEW	TX		02/10/2025		158		(14)			(14)		144	144			
100204183	KATY	TX		03/31/2025		(10)		10			10						
100197089	PERRIS	CA		02/25/2025		115		(15)			(15)		100	100			
100196898	FREDERICKSBURG	VA		02/25/2025		17		(17)			(17)						
100199765	MOHEGAN LAKE	NY		03/05/2025		17		(17)			(17)						
100157407	ST. LOUIS	MO		02/20/2025		46		(6)			(6)		39	39			
100199938	TEMPE	AZ		03/05/2025		13		(13)			(13)						
100197367	DULUTH	GA		02/25/2025		45		(9)			(9)		36	36			
100204388	MARYSVILLE	WA		03/31/2025		(15)		15			15						
100197247	NICHOLASVILLE	KY		02/25/2025		17		(17)			(17)						
100187856	RIPON	CA		01/07/2025		232		(46)			(46)		186	186			
100192315	CHADDS FORD	PA		01/31/2025		207		(13)			(13)		193	193			
100196613	OAK HARBOR	WA		02/25/2025		11		(11)			(11)						
100191549	UNITED KINGDOM	GBR		01/29/2025		194							194	194			
100197104	WESTON	FL		02/25/2025		13		(13)			(13)						
100197321	LITTLETON	CO		02/25/2025		99		(23)			(23)		77	77			
100196595	WETUMPKA	AL		02/25/2025		13		(13)			(13)						
100196713	HENRICO	VA		02/25/2025		12		(12)			(12)						
100197292	PROSPERITY	SC		02/25/2025		5		(5)			(5)						
100196829	MONTROSE	NY		02/25/2025		12		(12)			(12)						
100196765	FISHKILL	NY		02/25/2025		102		(19)			(19)		83	83			
100199863	ARCADIA	CA		03/05/2025		1		(1)			(1)						
100196618	COLUMBIA HEIGHTS	MN		02/25/2025		114		(17)			(17)		97	97			
100196628	ROLAND	OK		02/25/2025		103		(16)			(16)		86	86			
100187975	DAYTONA BEACH	FL		01/07/2025		1,820		(173)			(173)		1,646	1,646			
100199862	BAKERSFIELD	CA		03/05/2025		12		(12)			(12)						
100187845	LAS VEGAS	NV		01/07/2025		578		(63)			(63)		514	514			
100204326	GOODYEAR	AZ		03/31/2025		(13)		13			13						
100191547	UNITED KINGDOM	GBR		01/29/2025		131							131	131			
100187756	MODESTO	CA		01/07/2025		234		(39)			(39)		195	195			
100196671	ELMSFORD	NY		02/25/2025		90		(15)			(15)		75	75			
100196732	PAONIA	CO		02/25/2025		5		(5)			(5)						
100177621	FULTON	MO		01/16/2025		75		(13)			(13)		62	62			
100197695	UNITED KINGDOM	GBR		02/28/2025													
100196920	SALEM	OR		02/25/2025		12		(12)			(12)						
100197680	UNITED KINGDOM	GBR		02/28/2025		28							28	28			
100197682	UNITED KINGDOM	GBR		02/28/2025		28							28	28			
100197349	ROY	UT		02/25/2025		41		(6)			(6)		35	35			
100204216	MOUNT EPHRAIM	NJ		03/31/2025		(16)		16			16						
100188178	HAZLET TOWNSHIP	NJ		01/07/2025		231		(49)			(49)		181	181			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204350	ROANOKE	TX		03/31/2025		(15)		15			15						
100197713	UNITED KINGDOM	GBR		02/28/2025		166							166	166			
100193376	FLINT	MI		02/10/2025		98		(11)			(11)		87	87			
100203628	UNITED KINGDOM	GBR		03/27/2025		(8,892)						8,947	54		(54)		(54)
100199901	POULSBO	WA		03/05/2025		7		(7)			(7)						
100199486	ROSEVILLE	CA		03/05/2025		10		(10)			(10)						
100204248	CLEVELAND	TN		03/31/2025		(15)		15			15						
100157383	INKSTER	MI		02/20/2025		642		(9)			(9)	(593)	41	41			
100196740	AMERICAN CANYON	CA		02/25/2025		4		(4)			(4)						
100197310	ANCHORAGE	AK		02/25/2025		35		(5)			(5)		30	30			
100199566	MINNEOLA	FL		03/05/2025		14		(14)			(14)						
100199750	MIAMI GARDENS	FL		03/05/2025		4		(4)			(4)						
100199451	LEXINGTON	SC		03/05/2025		16		(16)			(16)						
100196603	RENO	NV		02/25/2025		93		(16)			(16)		77	77			
100157268	SAINT LOUIS	MO		02/20/2025		45		(7)			(7)		38	38			
100199533	PERU	NY		03/05/2025		8		(8)			(8)						
100193346	DAYTON	OH		02/10/2025		6		(6)			(6)						
100177247	BELLINGHAM	WA		01/16/2025		90		(14)			(14)		77	77			
100196795	BATTLE LAKE	MN		02/25/2025		8		(8)			(8)						
100193275	INKSTER	MI		02/10/2025		98		(5)			(5)		93	93			
100197132	OKLAHOMA CITY	OK		02/25/2025		13		(13)			(13)						
100193458	MONTGOMERY	AL		02/10/2025		100		(5)			(5)		95	95			
100204344	TURLOCK	CA		03/31/2025		(15)		15			15						
100197229	ROSEVILLE	CA		02/25/2025		15		(15)			(15)						
100197434	TOPEKA	KS		02/25/2025		88		(14)			(14)		74	74			
100199870	WALL TOWNSHIP	NJ		03/05/2025		8		(8)			(8)						
100204290	LONG BEACH	CA		03/31/2025		(11)		11			11						
100204251	SHELBYVILLE	TN		03/31/2025		(18)		18			18						
100204246	LANDERS	CA		03/31/2025		(17)		17			17						
100199450	WEST LIBERTY	IA		03/05/2025		13		(13)			(13)						
100196770	IVINS	UT		02/25/2025		36		(7)			(7)		30	30			
100197046	ELLIJAY	GA		02/25/2025		13		(13)			(13)						
100204361	LONGWOOD	FL		03/31/2025		(10)		10			10						
100197174	ATLANTA	GA		02/25/2025		84		(14)			(14)		70	70			
100191523	UNITED KINGDOM	GBR		01/29/2025		27							27	27			
100204293	BIRMINGHAM	AL		03/31/2025		(11)		11			11						
100196967	SYLVANIA	OH		02/25/2025		10		(10)			(10)						
100196923	STATEN ISLAND	NY		02/25/2025		14		(14)			(14)						
100197269	BROOKSVILLE	FL		02/25/2025		78		(18)			(18)		60	60			
100196750	MAPLE GROVE	MN		02/25/2025		5		(5)			(5)						
100199590	FARMINGVILLE	NY		03/05/2025		16		(16)			(16)						
100204262	IRVINE	CA		03/31/2025		(11)		11			11						
100197136	LAS VEGAS	NV		02/25/2025		13		(13)			(13)						
100199846	LAKE MARY	FL		03/05/2025		13		(13)			(13)						
100199934	SURPRISE	AZ		03/05/2025		7		(7)			(7)						
100197152	ATLANTA	GA		02/25/2025		37		(7)			(7)		30	30			
100199658	ORLANDO	FL		03/05/2025		(1,347)		(16)			(16)	1,363					
100157432	GARY	IN		02/20/2025		48		(2)			(2)		46	46			
100197291	NORWALK	CA		02/25/2025		793		(93)			(93)		700	700			
100197298	CANTERBURY	CT		02/25/2025		35		(8)			(8)		27	27			
100204179	SUGAR HILL	GA		03/31/2025		(9)		9			9						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197049	LAS VEGAS	NV		02/25/2025		105		(18)			(18)		87	87			
100197460	BAKERSFIELD	CA		02/25/2025		16		(16)			(16)						
100196655	STRATHAM	NH		02/25/2025		17		(17)			(17)						
100197064	BIRCH RUN	MI		02/25/2025		11		(11)			(11)						
100199959	SAN LUIS OBISPO	CA		03/05/2025		(2)		2			2						
100199813	KUTZTOWN	PA		03/05/2025		6		(6)			(6)						
100199584	WATERTOWN	CT		03/05/2025		7		(7)			(7)						
100199680	SOUTHAMPTON	PA		03/05/2025		13		(13)			(13)						
100199467	MONTICELLO	IL		03/05/2025		14		(14)			(14)						
100197307	PLAINFIELD	NJ		02/25/2025		15		(15)			(15)						
100197098	LITTLE EGG HARBOR	NJ		02/25/2025		16		(16)			(16)						
100197082	RANDOLPH	NJ		02/25/2025		17		(17)			(17)						
100204236	ARLINGTON	WA		03/31/2025		(17)		17			17						
100196660	ROCK HILL	SC		02/25/2025		100		(22)			(22)		78	78			
100197103	LUTZ	FL		02/25/2025		108		(24)			(24)		84	84			
100199856	ST JOHNS	FL		03/05/2025		(3)		3			3						
100199491	ERIE	CO		03/05/2025		(3)		3			3						
100199872	NEWARK	DE		03/05/2025		14		(14)			(14)						
100199514	RENO	NV		03/05/2025		44		(44)			(44)						
100197445	PHOENIX	AZ		02/25/2025		15		(15)			(15)						
100197166	SAINT GEORGE	UT		02/25/2025		4		(4)			(4)						
100199948	SYRACUSE	NY		03/05/2025		5		(5)			(5)						
100196728	CHICAGO	IL		02/25/2025		14		(14)			(14)						
100187968	CERES	CA		01/07/2025		118		(44)			(44)		73	73			
100197302	PITTSBURG	KS		02/25/2025		37		(9)			(9)		29	29			
100191531	UNITED KINGDOM	GBR		01/29/2025		19							19	19			
100197681	UNITED KINGDOM	GBR		02/28/2025		26							26	26			
100197675	UNITED KINGDOM	GBR		02/28/2025		27							27	27			
100197469	SOUTH GLASTONBURY	CT		02/25/2025		14		(14)			(14)						
100157287	BIRMINGHAM	AL		02/20/2025		48		(10)			(10)		38	38			
100188120	BOLINGBROOK	IL		01/07/2025		381		(224)			(224)		158	158			
100196703	ABSECON	NJ		02/25/2025		12		(12)			(12)						
100196837	CONCORD	CA		02/25/2025		14		(14)			(14)						
100204396	COON RAPIDS	MN		03/31/2025		(12)		12			12						
100196886	ATLANTA	GA		02/25/2025		88		(12)			(12)		77	77			
100204260	MEDINA	OH		03/31/2025		(13)		13			13						
100197281	KENESAW	NE		02/25/2025		54		(54)			(54)						
100197035	BLOOMINGTON	CA		02/25/2025		13		(13)			(13)						
100199544	WESTERLY	RI		03/05/2025		14		(14)			(14)						
100157159	LAS VEGAS	NV		02/20/2025		1,086		(48)			(48)		1,038	1,038			
100204322	DISTRICT HEIGHTS	MD		03/31/2025		(16)		16			16						
100199562	BOISE	ID		03/05/2025		17		(17)			(17)						
100199695	ROCKVALE	TN		03/05/2025		25		(25)			(25)						
100197750	S-GRAVENHAGE	NLD		02/26/2025													
100197228	TROY	NY		02/25/2025		11		(11)			(11)						
100197158	PASCO	WA		02/25/2025		11		(11)			(11)						
100197117	BAKERSFIELD	CA		02/25/2025		10		(10)			(10)						
100188214	WHITE LAKE	MI		01/07/2025		626		(68)			(68)		558	558			
100199424	WASILLA	AK		03/05/2025		14		(14)			(14)						
100201726	CHARLOTTE	NC		03/18/2025		65		(65)			(65)						
100197137	HENDERSON	NV		02/25/2025		854		(102)			(102)		752	752			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197354	MISSION VIEJO	CA		02/25/2025		44		(5)			(5)		39	39			
100197484	WINDSOR	CO		02/25/2025		(8,680)		(10)			(10)	8,735	45		(45)		(45)
100197183	FREDERICKSBURG	VA		02/25/2025		12		(12)			(12)						
100157301	SANT LOUIS	MO		02/20/2025		41		(4)			(4)		37	37			
100197416	TAMPA	FL		02/25/2025		15		(15)			(15)						
100196906	COVENTRY TOWNSHIP	OH		02/25/2025		(58)		58			58						
100197232	EDMOND	OK		02/25/2025		12		(12)			(12)						
100199483	WEBSTER	FL		03/05/2025		15		(15)			(15)						
100196954	ZION	IL		02/25/2025		94		(21)			(21)		73	73			
100200156	MILTON	FL		03/06/2025		26		(26)			(26)						
100196784	HOBE SOUND	FL		02/25/2025		9		(9)			(9)						
100196879	NORTH LAS VEGAS	NV		02/25/2025		58		(5)			(5)		53	53			
100197684	UNITED KINGDOM	GBR		02/28/2025		28							28	28			
100204239	KANSAS CITY	MO		03/31/2025		(13)		13			13						
100204343	STOCKTON	CA		03/31/2025		(10)		10			10						
100199630	NOBLESVILLE	IN		03/05/2025		6		(6)			(6)						
100197280	CALERA	AL		02/25/2025		13		(13)			(13)						
100196778	TUCSON	AZ		02/25/2025		4		(4)			(4)						
100196941	NEWARK	DE		02/25/2025		(64)		64			64						
100199477	HOUSTON	TX		03/05/2025		14		(14)			(14)						
100199778	RIVERTON	IL		03/05/2025		6		(6)			(6)						
100197444	MORENO VALLEY	CA		02/25/2025		31		(6)			(6)		24	24			
100204298	AURORA	CO		03/31/2025		(10)		10			10						
100196621	EATON	OH		02/25/2025		15		(15)			(15)						
100199961	EAST LONGMEADOW	MA		03/05/2025		13		(13)			(13)						
100199949	VISALIA	CA		03/05/2025		11		(11)			(11)						
100196700	DINUBA	CA		02/25/2025		10		(10)			(10)						
100199447	FAYETTEVILLE	AR		03/05/2025		3		(3)			(3)						
100197159	SURPRISE	AZ		02/25/2025		34		(34)			(34)						
100193416	COLUMBUS	GA		02/10/2025		85		(6)			(6)		78	78			
100196691	SAINT CLAIR SHORES	MI		02/25/2025		13		(13)			(13)						
100197110	SAN BERNARDINO	CA		02/25/2025		12		(12)			(12)						
100204336	LOVELAND	CO		03/31/2025		(10)		10			10						
100204266	ZIMMERMAN	MN		03/31/2025		(12)		12			12						
100199497	DES PLAINES	IL		03/05/2025		12		(12)			(12)						
100197211	RIDGELAND	SC		02/25/2025		13		(13)			(13)						
100199559	SPRING	TX		03/05/2025		26		(26)			(26)						
100199737	CULPEPPER	VA		03/05/2025		(348)		348			348						
100197370	EUGENE	OR		02/25/2025		10		(10)			(10)						
100204275	SUNSET	TX		03/31/2025		(14)		14			14						
100197480	KATHLEEN	GA		02/25/2025		9		(9)			(9)						
100197045	GLEN ALLEN	VA		02/25/2025		(3)		3			3						
100200070	TOLEDO	OH		03/06/2025		1		(1)			(1)						
100199741	SELLERSVILLE	PA		03/05/2025		26		(26)			(26)						
100199684	WETUMPKA	AL		03/05/2025		4		(4)			(4)						
100197455	CASCO	MI		02/25/2025		69		(16)			(16)		52	52			
100199883	NORTH PORT	FL		03/05/2025		13		(13)			(13)						
100199520	PAYSON	UT		03/05/2025		13		(13)			(13)						
100199696	SAN BERNARDINO	CA		03/05/2025		6		(6)			(6)						
100199571	LAWTON	MI		03/05/2025		14		(14)			(14)						
100199754	PHOENIXVILLE	PA		03/05/2025		15		(15)			(15)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100197274	VALLEJO	CA		02/25/2025		93		(21)			(21)		73	73			
100196899	HADDONFIELD	NJ		02/25/2025		15		(15)			(15)						
100196978	BELT	MT		02/25/2025		15		(15)			(15)						
100197208	TAMPA	FL		02/25/2025		15		(15)			(15)						
100188114	VERO BEACH	FL		01/07/2025		112		(42)			(42)		70	70			
100188071	BUFFALO GROVE	IL		01/07/2025		120		(44)			(44)		76	76			
100199746	CLAYTON	NC		03/05/2025		13		(13)			(13)						
100187910	SAND SPRINGS	OK		01/07/2025		123		(45)			(45)		79	79			
100199812	ROYAL OAK	MI		03/05/2025		14		(14)			(14)						
100196845	CLOVIS	CA		02/25/2025		87		(20)			(20)		67	67			
100197329	NEW PORT RICHEY	FL		02/25/2025		90		(20)			(20)		70	70			
100196632	BLYTHEWOOD	SC		02/25/2025		95		(20)			(20)		74	74			
100197231	SUMMERVILLE	SC		02/25/2025		97		(21)			(21)		75	75			
100196833	WEST COVINA	CA		02/25/2025		101		(22)			(22)		79	79			
100187852	PUTNAM	CT		01/07/2025		186		(47)			(47)		139	139			
100188259	TINLEY PARK	IL		01/07/2025		191		(48)			(48)		143	143			
100199569	DENVILLE	NJ		03/05/2025		6		(6)			(6)						
100199919	SUNBURY	OH		03/05/2025		14		(14)			(14)						
100199455	COLLEGE STATION	TX		03/05/2025		15		(15)			(15)						
100187847	OMAHA	NE		01/07/2025		214		(52)			(52)		161	161			
100199718	VISALIA	CA		03/05/2025		13		(13)			(13)						
100187888	OMAHA	NE		01/07/2025		289		(41)			(41)		248	248			
100199643	KLAMATH FALLS	OR		03/05/2025		(8,500)		(15)			(15)	8,564	50		(50)		(50)
100197462	ORTING	WA		02/25/2025		6		(6)			(6)						
100196773	FLORENCE	AL		02/25/2025		88		(19)			(19)		69	69			
100199865	LAS VEGAS	NV		03/05/2025		15		(15)			(15)						
100199588	TEXAS CITY	TX		03/05/2025		23		(23)			(23)						
100196723	GRANADA HILLS	CA		02/25/2025		14		(14)			(14)						
100196729	HUDSON	WI		02/25/2025		6		(6)			(6)						
100187810	WESTMINSTER	SC		01/07/2025		118		(42)			(42)		76	76			
100187918	NIANTIC	CT		01/07/2025		105		(38)			(38)		67	67			
100199793	NORTH LAS VEGAS	NV		03/05/2025		21		(21)			(21)						
100197223	CARSON	CA		02/25/2025		15		(15)			(15)						
100204272	MADERA	CA		03/31/2025		(10)		10			10						
100196661	PORT ORANGE	FL		02/25/2025		(52)		52			52						
100199603	NEWTON	NC		03/05/2025		14		(14)			(14)						
100196758	FALLS CHURCH	VA		02/25/2025		13		(13)			(13)						
100199651	PHOENIX	AZ		03/05/2025		6		(6)			(6)						
100199953	BOISE	ID		03/05/2025		14		(14)			(14)						
100197161	LAS VEGAS	NV		02/25/2025		6		(6)			(6)						
100197483	TORRINGTON	CT		02/25/2025		13		(13)			(13)						
100204346	EDGEWATER	MD		03/31/2025		(13)		13			13						
100196993	SANDIA PARK	NM		02/25/2025		266		(34)			(34)		232	232			
100196690	ROBBINSDALE	MN		02/25/2025		(56)		56			56						
100196722	VANCOUVER	WA		02/25/2025		13		(13)			(13)						
100204321	ADAIRSVILLE	GA		03/31/2025		(12)		12			12						
100204348	MARINA	CA		03/31/2025		(12)		12			12						
100188017	WICHITA	KS		01/07/2025		192		(44)			(44)		148	148			
100196693	CASA GRANDE	AZ		02/25/2025		74		(16)			(16)		58	58			
100197328	BROOKSVILLE	FL		02/25/2025		325		(61)			(61)		264	264			
100204383	WINSTON SALEM	NC		03/31/2025		(11)		11			11						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204375	PERRY HALL	MD		03/31/2025		(10)		10			10						
100199442	CARSON	CA		03/05/2025		13		(13)			(13)						
100204249	BROOKSVILLE	FL		03/31/2025		(9)		9			9						
100204209	CHATTANOOGA	TN		03/31/2025		(13)		13			13						
100204378	IDAHO FALLS	ID		03/31/2025		(13)		13			13						
100204352	CAMBRIDGE	MD		03/31/2025		(15)		15			15						
100204330	SEVIERVILLE	TN		03/31/2025		(9)		9			9						
100187928	GREEN VALLEY	AZ		01/07/2025		103		(35)			(35)		69	69			
100196620	PORTERVILLE	CA		02/25/2025		13		(13)			(13)						
100199663	BUCKEYE	AZ		03/05/2025		11		(11)			(11)						
100197273	PARKLAND	FL		02/25/2025		12		(12)			(12)						
100196996	LANEXA	VA		02/25/2025		(51)		51			51						
100187770	ORMOND BEACH	FL		01/07/2025		115		(37)			(37)		78	78			
100197425	MALAGA	WA		02/25/2025		(58)		58			58						
100196891	RIDGEFIELD	CT		02/25/2025		(8,318)		(18)			(18)	8,463	128	79	(49)		(49)
100196745	LUNENBURG	VA		02/25/2025		(6,489)		(52)			(52)	6,845	304	266	(38)		(38)
100187808	LA CROSSE	WI		01/07/2025		196		(42)			(42)		154	154			
100197481	LOVELAND	CO		02/25/2025		11		(11)			(11)						
100197147	ALEXANDRIA	VA		02/25/2025		12		(12)			(12)						
100197177	SEFFNER	FL		02/25/2025		36		(7)			(7)		29	29			
100199538	LAS VEGAS	NV		03/05/2025		12		(12)			(12)						
100199546	DECATUR	TX		03/05/2025		(3)		3			3						
100188048	LAKELAND	FL		01/07/2025		186		(40)			(40)		147	147			
100197276	VANCOUVER	WA		02/25/2025		116		(12)			(12)		104	104			
100197436	SPERRY	OK		02/25/2025		114		(18)			(18)		96	96			
100196944	OREGON CITY	OR		02/25/2025		5		(5)			(5)						
100204222	BAKERSFIELD	CA		03/31/2025		(11)		11			11						
100196857	BERTHOUD	CO		02/25/2025		6		(6)			(6)						
100204367	SURPRISE	AZ		03/31/2025		(9)		9			9						
100196916	CAVE CREEK	AZ		02/25/2025		38		(38)			(38)						
100188162	NEVADA	MO		01/07/2025		633		(74)			(74)		559	559			
100197412	BEND	OR		02/25/2025		11		(11)			(11)						
100196643	LAWRENCEVILLE	GA		02/25/2025		11		(11)			(11)						
100196855	SALIDA	CA		02/25/2025		34		(7)			(7)		28	28			
100196617	PORT CLINTON	OH		02/25/2025		91		(16)			(16)		75	75			
100197017	CLANTON	AL		02/25/2025		11		(11)			(11)						
100197034	CORAL SPRINGS	FL		02/25/2025		11		(11)			(11)						
100197233	APALACHIN	NY		02/25/2025		78		(14)			(14)		64	64			
100199685	EASTHAMPTON	MA		03/05/2025		11		(11)			(11)						
100197160	ONTARIO	CA		02/25/2025		61		(8)			(8)		53	53			
100197440	LAKEWOOD	WA		02/25/2025		4		(4)			(4)						
100157433	GARY	IN		02/20/2025		42		(1)			(1)		40	40			
100199473	WARRENTON	OR		03/05/2025		14		(14)			(14)						
100197065	SYLVANIA	OH		02/25/2025		10		(10)			(10)						
100196752	EL DORADO	KS		02/25/2025		7		(7)			(7)						
100197006	BOUNTIFUL	UT		02/25/2025		10		(10)			(10)						
100197335	WADSWORTH	OH		02/25/2025		5		(5)			(5)						
100197258	GILBERT	AZ		02/25/2025		9		(9)			(9)						
100193455	MONTGOMERY	AL		02/10/2025		75		(6)			(6)		69	69			
100196843	MILWAUKEE	WI		02/25/2025		139		(18)			(18)		121	121			
100204373	WILLIAMSBURG	VA		03/31/2025		(11)		11			11						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100187952	POOLER	GA		01/07/2025		244		(45)			(45)		199	199			
100199855	PEMBROKE	KY		03/05/2025		12		(12)			(12)						
100204205	PUYALLUP	WA		03/31/2025		(9)		9			9						
100188137	LORAIN	OH		01/07/2025		176		(30)			(30)		146	146			
100187761	MARYSVILLE	OH		01/07/2025		184		(32)			(32)		152	152			
100204221	GARDEN GROVE	CA		03/31/2025		(9)		9			9						
100197182	CINCINNATI	OH		02/25/2025		109		(14)			(14)		96	96			
100197095	STEEP FALLS	ME		02/25/2025		474		26			26		500	500			
100197294	LEXINGTON	SC		02/25/2025		4		(4)			(4)						
100196587	KEIZER	OR		02/25/2025		72		(17)			(17)		56	56			
100196676	ANDERSON ISLAND	WA		02/25/2025		9		(9)			(9)						
100188091	PIERSON	MI		01/07/2025		160		(42)			(42)		118	118			
100196998	GLENDALE	AZ		02/25/2025		186		(19)			(19)		168	168			
100199551	JOHNSON CITY	TN		03/05/2025		16		(16)			(16)						
100199690	BARTLETT	TN		03/05/2025		25		(25)			(25)						
100157431	GARY	IN		02/20/2025		41		(1)			(1)		40	40			
100204271	PUYALLUP	WA		03/31/2025		(14)		14			14						
100197336	AMENIA	NY		02/25/2025		371		(36)			(36)		335	335			
100199691	CONCORD	NC		03/05/2025		5		(5)			(5)						
100204299	DERRY	NH		03/31/2025		(11)		11			11						
100199931	COTTONTOWN	TN		03/05/2025		25		(25)			(25)						
100196865	LAKE HOPATCONG	NJ		02/25/2025		13		(13)			(13)						
100204359	GILBERT	AZ		03/31/2025		(9)		9			9						
100199733	HONOLULU	HI		03/05/2025		3		(3)			(3)						
100204175	DALTON	GA		03/31/2025		(13)		13			13						
100199924	CHESAPEAKE	VA		03/05/2025		17		(17)			(17)						
100204174	MEXICO BEACH	FL		03/31/2025		(10)		10			10						
100204219	ROY	UT		03/31/2025		(14)		14			14						
100204318	VERNON	NJ		03/31/2025		(11)		11			11						
100196678	BROOKLYN CENTER	MN		02/25/2025		5		(5)			(5)						
100204317	KODAK	TN		03/31/2025		(11)		11			11						
100196781	SUFFOLK	VA		02/25/2025		102		(13)			(13)		89	89			
100196747	HARRISON TOWNSHIP	MI		02/25/2025		39		(3)			(3)		36	36			
100197377	NAPLES	FL		02/25/2025		97		(21)			(21)		75	75			
100204247	GAITHERSBURG	MD		03/31/2025		(14)		14			14						
100197319	REDMOND	OR		02/25/2025		37		(3)			(3)		34	34			
100197074	POUGHKEEPSIE	NY		02/25/2025		8		(8)			(8)						
100193454	MONTGOMERY	AL		02/10/2025		78		(7)			(7)		72	72			
100204241	ELKHORN	WI		03/31/2025		(11)		11			11						
100204207	EL CAJON	CA		03/31/2025		(11)		11			11						
100199849	COEUR D ALENE	ID		03/05/2025		4		(4)			(4)						
100199964	PHOENIX	AZ		03/05/2025		5		(5)			(5)						
100190431	FREDERICK	MD		01/23/2025		94		(8)			(8)		85	85			
100197253	UNION	KY		02/25/2025		14		(14)			(14)						
100197330	ROME	GA		02/25/2025		618		(45)			(45)		573	573			
100199557	JACKSON	TN		03/05/2025		23		(23)			(23)						
100196858	ROACH	MO		02/25/2025		556		(6)			(6)	(550)					
100196612	GRANTS	NM		02/25/2025		13		(13)			(13)						
100204181	NILES	OH		03/31/2025		(11)		11			11						
100188254	BIG LAKE	MN		01/07/2025		150		(8)			(8)		142	142			
100199522	MONROE	NC		03/05/2025		3		(3)			(3)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199431	MOORESVILLE	IN		03/05/2025		2		(2)			(2)						
100200144	SLIDELL	LA		03/06/2025		1		(1)			(1)						
100197080	PAWHUSKA	OK		02/25/2025		(54)		54			54						
100189943	CLAYTON	NC		01/21/2025		158,096		(5,064)			(5,064)	8,196	161,229	161,138	(91)		(91)
100199699	RICHARDSON	TX		03/05/2025													
100197348	SOUTHFIELD	MI		02/25/2025		128		(20)			(20)		108	108			
100199613	GREENBRIER	TN		03/05/2025		20		(20)			(20)						
100204313	CHARLOTTE	NC		03/31/2025		(6)		6			6						
100196771	SPANISH FORK	UT		02/25/2025		4		(4)			(4)						
100187950	BARBERTON	OH		01/07/2025		231		(47)			(47)		184	184			
100199745	LAS VEGAS	NV		03/05/2025		11		(11)			(11)						
100199834	OWENS CROSS ROADS	AL		03/05/2025		11		(11)			(11)						
100187904	HINSDALE	NH		01/07/2025		179		(35)			(35)		145	145			
100199612	HENRICO	VA		03/05/2025		(8,074)		(6)			(6)	8,179	98		(98)		(98)
100199661	NORTH PORT	FL		03/05/2025		(3)		3			3						
100204382	BURLINGAME	CA		03/31/2025		(10)		10			10						
100199609	OAKLAND	NJ		03/05/2025		(2)		2			2						
100196686	WINN	ME		02/25/2025		11		(11)			(11)						
100204332	SAN DIEGO	CA		03/31/2025		(11)		11			11						
100199493	WAYNESBORO	VA		03/05/2025		8		(8)			(8)						
100187991	WINDSOR	VA		01/07/2025		176		(38)			(38)		138	138			
100196912	HUNTLEY	IL		02/25/2025		36		(36)			(36)						
100196614	JACKSONVILLE	FL		02/25/2025		12		(12)			(12)						
100177305	LUBBOCK	TX		01/16/2025		83		(10)			(10)		74	74			
100199579	AUBURN	IN		03/05/2025		3		(3)			(3)						
100199508	INDIANAPOLIS	IN		03/05/2025		4		(4)			(4)						
100199607	YELLOW SPRINGS	OH		03/05/2025		5		(5)			(5)						
100199434	PEORIA	AZ		03/05/2025		6		(6)			(6)						
100199965	BUFFALO	NY		03/05/2025		6		(6)			(6)						
100199598	BOULDER	CO		03/05/2025		6		(6)			(6)						
100199930	GARNER	NC		03/05/2025		6		(6)			(6)						
100199764	LAKELAND	FL		03/05/2025		4		(4)			(4)						
100199909	WARWICK	RI		03/05/2025		6		(6)			(6)						
100199912	GILBERT	AZ		03/05/2025		6		(6)			(6)						
100199464	HOLTS SUMMIT	MO		03/05/2025		11		(11)			(11)						
100199740	MESA	AZ		03/05/2025		5		(5)			(5)						
100199518	NEW LLANO	LA		03/05/2025		11		(11)			(11)						
100199570	WATERLOO	IL		03/05/2025		11		(11)			(11)						
100199815	KANSAS CITY	MO		03/05/2025		11		(11)			(11)						
100199784	FREEPORT	FL		03/05/2025		11		(11)			(11)						
100199576	JOHNSON VALLEY	CA		03/05/2025		4		(4)			(4)						
100199535	OKLAHOMA CITY	OK		03/05/2025		12		(12)			(12)						
100199419	CHANDLER	AZ		03/05/2025		12		(12)			(12)						
100199565	NEEDLES	CA		03/05/2025		4		(4)			(4)						
100199468	SUPERIOR	CO		03/05/2025		12		(12)			(12)						
100199802	DENVER	CO		03/05/2025		13		(13)			(13)						
100196777	RIVERSIDE	CA		02/25/2025		80		(18)			(18)		62	62			
100199461	PORT SAINT LUCIE	FL		03/05/2025		13		(13)			(13)						
100199799	ASTORIA	OR		03/05/2025		13		(13)			(13)						
100196853	WEST SACRAMENTO	CA		02/25/2025		81		(18)			(18)		63	63			
100199515	CHARLOTTE	NC		03/05/2025		11		(11)			(11)						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199500	BREMERTON	WA		03/05/2025		13		(13)			(13)						
100199555	WOODFORD	VT		03/05/2025		12		(12)			(12)						
100199795	BRIDGEVIEW	IL		03/05/2025		(8,110)		(11)			(11)	8,167	46		(46)		(46)
100197075	HIALEAH	FL		02/25/2025		(44)		44			44						
100199703	EL MIRAGE	AZ		03/05/2025		12		(12)			(12)						
100199896	CROFTON	MD		03/05/2025		11		(11)			(11)						
100199463	ROCKWOOD	MI		03/05/2025		12		(12)			(12)						
100199583	BEVERLY	NJ		03/05/2025		12		(12)			(12)						
100199626	RENO	NV		03/05/2025		13		(13)			(13)						
100197316	FRANKLIN	NH		02/25/2025		80		(18)			(18)		62	62			
100199903	DOWNINGTOWN	PA		03/05/2025		13		(13)			(13)						
100199923	LAKE SHORE	MD		03/05/2025		6		(6)			(6)						
100199951	CHESAPEAKE	VA		03/05/2025		12		(12)			(12)						
100199636	SACRAMENTO	CA		03/05/2025		4		(4)			(4)						
100199686	FARMINGTON	AR		03/05/2025		12		(12)			(12)						
100199545	DANBURY	CT		03/05/2025		13		(13)			(13)						
100197259	WARSAW	KY		02/25/2025		279		(53)			(53)		226	226			
100197156	MCKENNEY	VA		02/25/2025		36		(36)			(36)						
100199623	ABBOT	ME		03/05/2025		12		(12)			(12)						
100197143	GRAHAM	WA		02/25/2025		(49)		49			49						
100199906	KANSAS CITY	MO		03/05/2025		12		(12)			(12)						
100199638	IRMO	SC		03/05/2025		13		(13)			(13)						
100196852	SARALAND	AL		02/25/2025		163		(23)			(23)		140	140			
100196664	MOSES LAKE	WA		02/25/2025		71		(15)			(15)		56	56			
100199875	DUNEDIN	FL		03/05/2025		6		(6)			(6)						
100199621	WINDHAM	NH		03/05/2025		12		(12)			(12)						
100197397	HENDERSON	NV		02/25/2025		10		(10)			(10)						
100204162	ALISO VIEJO	CA		03/31/2025		(8)		8			8						
100199744	TULARE	CA		03/05/2025		20		(20)			(20)						
100199682	HANAHAN	SC		03/05/2025		11		(11)			(11)						
100196813	MURRIETA	CA		02/25/2025		11		(11)			(11)						
100196637	TUCSON	AZ		02/25/2025		12		(12)			(12)						
100199828	LAS VEGAS	NV		03/05/2025		10		(10)			(10)						
100188104	CONWAY	AR		01/07/2025		157		(34)			(34)		123	123			
100197337	TYRONE	GA		02/25/2025		31		(31)			(31)						
100199487	MOUNT PLEASANT	SC		03/05/2025		12		(12)			(12)						
100199714	TUCSON	AZ		03/05/2025		18		(18)			(18)						
100197439	NEWPORT NEWS	VA		02/25/2025		30		(30)			(30)						
100199563	PORTLAND	OR		03/05/2025		11		(11)			(11)						
100199670	ELVERTA	CA		03/05/2025		10		(10)			(10)						
100204390	ST AUGUSTINE	FL		03/31/2025		(8)		8			8						
100199857	BELLINGHAM	WA		03/05/2025		10		(10)			(10)						
100199933	EAST HAVEN	CT		03/05/2025		10		(10)			(10)						
100199457	WILMINGTON	DE		03/05/2025		10		(10)			(10)						
100199628	LAFAYETTE	IN		03/05/2025		10		(10)			(10)						
100199480	ANKENY	IA		03/05/2025		12		(12)			(12)						
100204314	MOUNT CLEMENS	MI		03/31/2025		(8)		8			8						
100197165	DELAWARE	OH		02/25/2025		25		(25)			(25)						
100204386	EADS	TN		03/31/2025		(9)		9			9						
100204377	YUKON	OK		03/31/2025		(9)		9			9						
100200057	GARY	IN		03/06/2025		4		(4)			(4)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100204163	ARMAGH	PA		03/31/2025		(12)		12			12						
100199787	NASHVILLE	TN		03/05/2025		15		(15)			(15)						
100199763	MANTECA	CA		03/05/2025		9		(9)			(9)						
100204381	JACKSON	MI		03/31/2025		(11)		11			11						
100197186	GULF SHORES	AL		02/25/2025		(60)		60			60						
100199770	FARGO	ND		03/05/2025		28		(28)			(28)						
100196816	HARRISBURG	AR		02/25/2025		11		(11)			(11)						
100199731	CORDOVA	TN		03/05/2025		26		(26)			(26)						
100196897	29 PALMS	CA		02/25/2025		12		(12)			(12)						
100196850	JACKSONVILLE	FL		02/25/2025		11		(11)			(11)						
100204168	MAGNOLIA	DE		03/31/2025		(11)		11			11						
100196711	GOBLES	MI		02/25/2025		486		(48)			(48)		438	438			
100188086	AUGUSTA	GA		01/07/2025		787		(74)			(74)		713	713			
100197323	BLAINE	MN		02/25/2025		87		(10)			(10)		77	77			
100196735	BAY SHORE	NY		02/25/2025		3		(3)			(3)						
100188084	MANAWA	WI		01/07/2025		474		(63)			(63)		411	411			
100204177	OVERLAND PARK	KS		03/31/2025		(9)		9			9						
100196802	BRADENTON	FL		02/25/2025		67		(16)			(16)		52	52			
100188085	CUT OFF	LA		01/07/2025		79		(31)			(31)		48	48			
100196605	WOLCOTT	CT		02/25/2025		13		(13)			(13)						
100199619	BON AQUA	TN		03/05/2025		16		(16)			(16)						
100196767	HOLLYWOOD	AL		02/25/2025		10		(10)			(10)						
100204325	ANTIOCH	CA		03/31/2025		(10)		10			10						
100196971	PORTLAND	OR		02/25/2025		13		(13)			(13)						
100197044	BANGOR	ME		02/25/2025		10		(10)			(10)						
100199889	DENVER	CO		03/05/2025		(7,842)		(9)			(9)	7,933	82		(82)		(82)
100199797	GEORGETOWN	SC		03/05/2025		4		(4)			(4)						
100199709	LEESBURG	VA		03/05/2025		4		(4)			(4)						
100199826	IOWA CITY	IA		03/05/2025		3		(3)			(3)						
100199449	WENTZVILLE	MO		03/05/2025		3		(3)			(3)						
100199537	ASTON	PA		03/05/2025		3		(3)			(3)						
100199891	FAIRHOPE	AL		03/05/2025		3		(3)			(3)						
100199678	CORAL SPRINGS	FL		03/05/2025		3		(3)			(3)						
100199913	ASHBURNHAM	MA		03/05/2025		4		(4)			(4)						
100204379	AIKEN	SC		03/31/2025		(11)		11			11						
100199894	NEW LENOX	IL		03/05/2025		2		(2)			(2)						
100199524	PHOENIX	AZ		03/05/2025		11		(11)			(11)						
100199944	PHILADELPHIA	PA		03/05/2025		3		(3)			(3)						
100199792	GOODYEAR	AZ		03/05/2025		2		(2)			(2)						
100197037	DUBLIN	VA		02/25/2025		11		(11)			(11)						
100197244	LAS VEGAS	NV		02/25/2025		12		(12)			(12)						
100199767	PLYMOUTH MEETING	PA		03/05/2025		1		(1)			(1)						
100199851	BETHLEHEM	PA		03/05/2025		1		(1)			(1)						
100199552	KAUKAUNA	WI		03/05/2025		1		(1)			(1)						
100197407	SCOTTSDALE	AZ		02/25/2025		82		(18)			(18)		64	64			
100197467	LAS VEGAS	NV		02/25/2025		8,135		(523)			(523)		7,612	7,612			
100199806	ALGONQUIN	IL		03/05/2025		1		(1)			(1)						
100197205	BERLIN	CT		02/25/2025		78		(17)			(17)		61	61			
100199713	CEDAR LAKE	IN		03/05/2025		1		(1)			(1)						
100199652	SALINE	MI		03/05/2025		1		(1)			(1)						
100204167	FARLEY	MO		03/31/2025		(7)		7			7						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204339	NORTH PRAIRIE	WI		03/31/2025		(10)		10			10						
100204393	GREENSBURG	IN		03/31/2025		(9)		9			9						
100199453	VALDERS	WI		03/05/2025		4		(4)			(4)						
100199850	HEDGESVILLE	WV		03/05/2025		(2)		2			2						
100203691	UTRECHT	NLD		03/26/2025													
100199752	ROSEVILLE	CA		03/05/2025		(2)		2			2						
100199892	LEES SUMMIT	MO		03/05/2025		(2)		2			2						
100199939	BUCKLEY	WA		03/05/2025		(2)		2			2						
100199848	EAST WENATCHEE	WA		03/05/2025		(2)		2			2						
100199885	JENKS	OK		03/05/2025		(2)		2			2						
100199908	SAINT CLOUD	FL		03/05/2025		(2)		2			2						
100200027	STILLWATER	OK		03/06/2025		1		(1)			(1)						
100196814	VIRGINIA BEACH	VA		02/25/2025		12		(12)			(12)						
100204192	GRANGER	IN		03/31/2025		(13)		13			13						
100196741	SPRINGFIELD	OR		02/25/2025		10		(10)			(10)						
100187938	ANN ARBOR	MI		01/07/2025		8,576		(439)			(439)		8,137	8,137			
100204197	BEAUMONT	CA		03/31/2025		(11)		11			11						
100197019	CLEARBROOK	MN		02/25/2025		72		(14)			(14)		58	58			
100196596	ANAHEIM	CA		02/25/2025		75		(13)			(13)		62	62			
100196604	UTICA	IL		02/25/2025		11		(11)			(11)						
100197364	MODESTO	CA		02/25/2025		12		(12)			(12)						
100196973	STOCKTON	CA		02/25/2025		70		(16)			(16)		54	54			
100196681	NAPLES	FL		02/25/2025		12		(12)			(12)						
100197459	WATERTOWN	CT		02/25/2025		123		(20)			(20)		104	104			
100197248	HAWKINSVILLE	GA		02/25/2025		68		(15)			(15)		52	52			
100196918	CARROLLTON	VA		02/25/2025		11		(11)			(11)						
100187757	VALDOSTA	GA		01/07/2025		136		(35)			(35)		101	101			
100196793	PORTERVILLE	CA		02/25/2025		4		(4)			(4)						
100197023	LITTLE ROCK	AR		02/25/2025		11		(11)			(11)						
100197197	ATLANTA	GA		02/25/2025		3		(3)			(3)						
100197464	DEPEW	NY		02/25/2025		54		(6)			(6)		47	47			
100196772	SOUTH WINDSOR	CT		02/25/2025		11		(11)			(11)						
100196907	LA JUNTA	CO		02/25/2025		5		(5)			(5)						
100196856	JURUPA VALLEY	CA		02/25/2025		198		(24)			(24)		174	174			
100196931	MORGANVILLE	NJ		02/25/2025		249		(45)			(45)		204	204			
100187945	MOUNT DORA	FL		01/07/2025		147		(35)			(35)		113	113			
100196679	HEPHZIBAH	GA		02/25/2025		8		(8)			(8)						
100197217	GREEN COVE SPRINGS	FL		02/25/2025		11		(11)			(11)						
100196964	WHITEHALL	MI		02/25/2025		11		(11)			(11)						
100197129	SAN DIEGO	CA		02/25/2025		207		(26)			(26)		181	181			
100204355	WEST SACRAMENTO	CA		03/31/2025		(9)		9			9						
100204369	ST. CLOUD	FL		03/31/2025		(11)		11			11						
100196876	THE DALLES	OR		02/25/2025		10		(10)			(10)						
100204319	GRAFTON	OH		03/31/2025		(9)		9			9						
100196948	POST FALLS	ID		02/25/2025		73		(14)			(14)		59	59			
100204374	BOYNTON BEACH	FL		03/31/2025		(7)		7			7						
100197187	HOPE VALLEY	RI		02/25/2025		(7,810)		(5)			(5)	7,859	44		(44)		(44)
100197308	LITHONIA	GA		02/25/2025		(1,128)		(15)			(15)	1,208	65	64	(1)		(1)
100197295	MARTINSBURG	WV		02/25/2025		28		(6)			(6)		22	22			
100204184	OCOEE	FL		03/31/2025		(7)		7			7						
100204268	CHESTERFIELD	MO		03/31/2025		(7)		7			7						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196982	ORLANDO	FL		02/25/2025		75		(14)			(14)		61	61			
100187961	SHAFTER	CA		01/07/2025		221		(37)			(37)		184	184			
100197257	LORAIN	OH		02/25/2025		72		(13)			(13)		58	58			
100204225	CHARLESTON	SC		03/31/2025		(9)		9			9						
100197235	WEST PLAINS	MO		02/25/2025		12		(12)			(12)						
100196878	BASEHOR	KS		02/25/2025		243		(20)			(20)		223	223			
100197380	CLINTON	ME		02/25/2025		10		(10)			(10)						
100196836	SUMMERVILLE	SC		02/25/2025		9		(9)			(9)						
100196905	AIKEN	SC		02/25/2025		169		(19)			(19)		150	150			
100196645	PRUDENVILLE	MI		02/25/2025		73		(13)			(13)		60	60			
100204331	SAINT LOUIS	MO		03/31/2025		(9)		9			9						
100204340	PLEASANT HILL	CA		03/31/2025		(7)		7			7						
100196789	ROSEBURG	OR		02/25/2025		27		(4)			(4)		23	23			
100204250	MURRIETA	CA		03/31/2025		(9)		9			9						
100191455	HAARLEM	NLD		01/29/2025													
100204365	PHOENIX	AZ		03/31/2025		(9)		9			9						
100199674	GLENDALE	AZ		03/05/2025		(2)		2			2						
100204232	PRESCOTT VALLEY	AZ		03/31/2025		(9)		9			9						
100196734	MILACA	MN		02/25/2025		25		(5)			(5)		21	21			
100204280	PHOENIX	AZ		03/31/2025		(10)		10			10						
100197067	GRANDVIEW	WA		02/25/2025		10		(10)			(10)						
100204187	BURLINGTON	CT		03/31/2025		(8)		8			8						
100204316	PINCKNEY	MI		03/31/2025		(8)		8			8						
100197100	GUTHRIE	OK		02/25/2025		10		(10)			(10)						
100197101	COLORADO SPRINGS	CO		02/25/2025		10		(10)			(10)						
100187943	BRUNSWICK	GA		01/07/2025		103		(24)			(24)		79	79			
100197452	STOUGHTON	WI		02/25/2025		240		(19)			(19)		221	221			
100204178	LAKE FOREST	CA		03/31/2025		(7)		7			7						
100196803	CANTON	GA		02/25/2025		7		(7)			(7)						
100196945	GREENSBURG	KY		02/25/2025		64		(13)			(13)		51	51			
100204286	PEDRICKTOWN	NJ		03/31/2025		(7)		7			7						
100196667	CHARLESTON	SC		02/25/2025		64		(14)			(14)		50	50			
100197189	NORTH RIDGEVILLE	OH		02/25/2025		25		(5)			(5)		20	20			
100196716	BROKEN ARROW	OK		02/25/2025		10		(10)			(10)						
100197199	MILLVILLE	NJ		02/25/2025		21		(6)			(6)		15	15			
100197438	YUKON	OK		02/25/2025		9		(9)			(9)						
100196623	LANOKA HARBOR	NJ		02/25/2025		9		(9)			(9)						
100197216	SAINT CLOUD	FL		02/25/2025		10		(10)			(10)						
100197429	ORLAND PARK	IL		02/25/2025		10		(10)			(10)						
100196680	JACKSONVILLE	FL		02/25/2025		10		(10)			(10)						
100188184	NORTH PEKIN	IL		01/07/2025		61		(24)			(24)		37	37			
100197472	HESPERIA	CA		02/25/2025		61		(14)			(14)		48	48			
100197333	CHANDLER	AZ		02/25/2025		10		(10)			(10)						
100196817	SPENCER	OK		02/25/2025		10		(10)			(10)						
100196717	BOWLING GREEN	KY		02/25/2025		10		(10)			(10)						
100196619	CLEARWATER	FL		02/25/2025		10		(10)			(10)						
100196811	PLACENTIA	CA		02/25/2025		10		(10)			(10)						
100196862	BROKEN ARROW	OK		02/25/2025		10		(10)			(10)						
100197285	ALBUQUERQUE	NM		02/25/2025		10		(10)			(10)						
100197470	PAMPLICO	SC		02/25/2025		67		(15)			(15)		52	52			
100197085	NORTH LAS VEGAS	NV		02/25/2025		11		(11)			(11)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100197081	FAIRFIELD	CA		02/25/2025		11		(11)			(11)						
100196669	AVON PARK	FL		02/25/2025		(7,650)		(11)			(11)	7,708	47		(47)		(47)
100197097	SAINT CHARLES	MO		02/25/2025		49		(12)			(12)		37	37			
100197203	OWOSSO	MI		02/25/2025		9		(9)			(9)						
100196983	MACON	GA		02/25/2025		62		(14)			(14)		48	48			
100197181	BRENTWOOD	CA		02/25/2025		10		(10)			(10)						
100187890	LUCERNE	CA		01/07/2025		114		(30)			(30)		84	84			
100196848	ORLANDO	FL		02/25/2025		63		(14)			(14)		49	49			
100196977	MURRAY	UT		02/25/2025		64		(14)			(14)		50	50			
100196888	ALBUQUERQUE	NM		02/25/2025		20		(5)			(5)		15	15			
100196882	SUPERIOR	MT		02/25/2025		26		(6)			(6)		20	20			
100188087	LEXINGTON	KY		01/07/2025		129		(33)			(33)		96	96			
100197399	SUWANEE	GA		02/25/2025		10		(10)			(10)						
100188240	SAINT LOUIS	MO		01/07/2025		186		(37)			(37)		149	149			
100197287	RENO	NV		02/25/2025		200		(39)			(39)		161	161			
100196846	GLEN ALLEN	VA		02/25/2025		60		(13)			(13)		47	47			
100197056	BIRCHWOOD	WI		02/25/2025		169		(22)			(22)		147	147			
100196839	SAN TAN VALLEY	AZ		02/25/2025		10		(10)			(10)						
100197358	MESA	AZ		02/25/2025		(39)		39			39						
100196639	MAULDIN	SC		02/25/2025		10		(10)			(10)						
100196779	GERRARDSTOWN	WV		02/25/2025		10		(10)			(10)						
100196730	DIXON	CA		02/25/2025		10		(10)			(10)						
100188009	NEW BRITAIN	CT		01/07/2025		248		(43)			(43)		205	205			
100196708	LOGANVILLE	GA		02/25/2025		10		(10)			(10)						
100196872	GADSDEN	AL		02/25/2025		178		(23)			(23)		155	155			
100197401	SALEM	VA		02/25/2025		9		(9)			(9)						
100197449	SALT LAKE CITY	UT		02/25/2025		27		(27)			(27)						
100201710	ROCKFORD	IL		03/18/2025		1		(1)			(1)						
100196874	LAS VEGAS	NV		02/25/2025		4		(4)			(4)						
100196929	MORENO VALLEY	CA		02/25/2025		5		(5)			(5)						
100196823	COLORADO SPRINGS	CO		02/25/2025		193		(24)			(24)		169	169			
100196792	RIO RANCHO	NM		02/25/2025		24		(6)			(6)		19	19			
100197457	FORT COLLINS	CO		02/25/2025		(1,149)		(6)			(6)	1,177	22	20	(2)		(2)
100187979	KEITHVILLE	LA		01/07/2025		(841)		(49)			(49)	1,177	286	286			
100196652	NAMPA	ID		02/25/2025		9		(9)			(9)						
100197086	DERRY	NH		02/25/2025		9		(9)			(9)						
100197018	HARTSELLE	AL		02/25/2025		9		(9)			(9)						
100197325	HOPEWELL	OH		02/25/2025		10		(10)			(10)						
100188175	FENTON	MI		01/07/2025		84		(28)			(28)		56	56			
100197055	BATESVILLE	AR		02/25/2025		9		(9)			(9)						
100197473	RONAN	MT		02/25/2025		9		(9)			(9)						
100197242	WEST SALEM	WI		02/25/2025		10		(10)			(10)						
100197041	TAMPA	FL		02/25/2025		9		(9)			(9)						
100187939	MCLOUD	OK		01/07/2025		140		(31)			(31)		109	109			
100196896	FRESNO	CA		02/25/2025		9		(9)			(9)						
100204304	ELLWOOD CITY	PA		03/31/2025		(9)		9			9						
100196911	KUNA	ID		02/25/2025		9		(9)			(9)						
100196807	KANSAS CITY	MO		02/25/2025		65		(13)			(13)		52	52			
100204188	CLEARWATER	FL		03/31/2025		(8)		8			8						
100197238	WASHINGTON	UT		02/25/2025		9		(9)			(9)						
100196820	MONTESANO	WA		02/25/2025		65		(13)			(13)		52	52			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197256	PALM BAY	FL		02/25/2025		64		(13)			(13)		51	51			
100197118	HOLLYWOOD	SC		02/25/2025		205		(25)			(25)		179	179			
100197119	SAVANNAH	GA		02/25/2025		9		(9)			(9)						
100197251	STANCHORAGE	AK		02/25/2025		249		(28)			(28)		221	221			
100197131	OXFORD	FL		02/25/2025		9		(9)			(9)						
100188220	DOUGLASVILLE	GA		01/07/2025		205		(36)			(36)		169	169			
100196696	UNION CITY	GA		02/25/2025		68		(20)			(20)		48	48			
100204161	SAYREVILLE	NJ		03/31/2025		(6)		6			6						
100187951	HAZEL GREEN	AL		01/07/2025		129		(28)			(28)		101	101			
100196959	WOODSTOCK	GA		02/25/2025		121		(19)			(19)		102	102			
100197265	WENATCHEE	WA		02/25/2025		(52)		52			52						
100196761	AIRWAY HEIGHTS	WA		02/25/2025		25		(25)			(25)						
100187944	LAS VEGAS	NV		01/07/2025		175		(31)			(31)		144	144			
100203658	S-GRAVENHAGE	NLD		03/26/2025													
100197066	DEFIANCE	OH		02/25/2025		176		(21)			(21)		156	156			
100197286	MONTE VISTA	CO		02/25/2025		4		(4)			(4)						
100196921	CHICO	CA		02/25/2025		9		(9)			(9)						
100196875	GLENDALE	AZ		02/25/2025		66		(12)			(12)		54	54			
100197394	LACEY	WA		02/25/2025		10		(10)			(10)						
100196776	HENDERSON	NV		02/25/2025		25		(5)			(5)		20	20			
100196725	SPARTANBURG	SC		02/25/2025		8		(8)			(8)						
100197466	ROGERS	AR		02/25/2025		64		(11)			(11)		52	52			
100196867	ASHLAND	VA		02/25/2025		4		(4)			(4)						
100196970	LIBERTY	SC		02/25/2025		5		(5)			(5)						
100188171	CANAL WINCHESTER	OH		01/07/2025		146		(30)			(30)		116	116			
100196694	CLOVIS	CA		02/25/2025		10		(10)			(10)						
100197000	MEQUON	WI		02/25/2025		(7,390)		(16)			(16)	7,556	150	106	(45)		(45)
100197326	ELKO NEW MARKET	MN		02/25/2025		(7,430)		(23)			(23)	7,556	104		(104)		(104)
100196933	COLO SPGS	CO		02/25/2025		3		(3)			(3)						
100197458	LITTLE ROCK	AR		02/25/2025		3		(3)			(3)						
100204264	EDEN	NC		03/31/2025		(10)		10			10						
100196963	MASON	OH		02/25/2025		8		(8)			(8)						
100204215	FORT WASHINGTON	MD		03/31/2025		(6)		6			6						
100197107	ALBUQUERQUE	NM		02/25/2025		136		(16)			(16)		120	120			
100196720	CLINTON	IL		02/25/2025		3		(3)			(3)						
100196719	HANAPEPE	HI		02/25/2025		23		(4)			(4)		18	18			
100196828	SAINT PAUL	MN		02/25/2025		69		(11)			(11)		58	58			
100196738	MABELVALE	AR		02/25/2025		6		(6)			(6)						
100197435	ENTERPRISE	AL		02/25/2025		7		(7)			(7)						
100197351	CHESAPEAKE	VA		02/25/2025		3		(3)			(3)						
100196842	LINDEN	NJ		02/25/2025		7		(7)			(7)						
100197293	WEST COLUMBIA	SC		02/25/2025		22		(4)			(4)		18	18			
100196868	AUBURN	ME		02/25/2025		26		(4)			(4)		21	21			
100204170	PALM COAST	FL		03/31/2025		(10)		10			10						
100197451	REDFORD	MI		02/25/2025		27		(4)			(4)		22	22			
100196782	HEMET	CA		02/25/2025		51		(6)			(6)		45	45			
100197264	AUSTELL	GA		02/25/2025		175		(17)			(17)		158	158			
100196646	SYRACUSE	NY		02/25/2025		7		(7)			(7)						
100196864	BAYVILLE	NJ		02/25/2025		216		(32)			(32)		185	185			
100187955	HANOVER	MI		01/07/2025		1,159		(110)			(110)		1,049	1,049			
100197030	BOISE	ID		02/25/2025		121		(13)			(13)		108	108			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197201	THOUSAND PALMS	CA		02/25/2025		12		(12)			(12)						
100196994	STATEN ISLAND	NY		02/25/2025		6		(6)			(6)						
100187946	BUFFALO	NY		01/07/2025		71		(17)			(17)		54				
100196742	ATHENS	AL		02/25/2025		27		(4)			(4)		23				
100196796	PALMDALE	CA		02/25/2025		6		(6)			(6)						
100196749	TUCSON	AZ		02/25/2025		3		(3)			(3)						
100196714	LIDO BEACH	NY		02/25/2025		27		(3)			(3)		23				
100196715	FLORAL PARK	NY		02/25/2025		209		(25)			(25)		185				
100196861	INDEPENDENCE	MO		02/25/2025		(31)		31			31						
100197356	CARSON	CA		02/25/2025		376		(17)			(17)		359				
100204307	PHILADELPHIA	PA		03/31/2025		(8)		8			8						
100204210	SACRAMENTO	CA		03/31/2025		(9)		9			9						
100204372	PEMBROKE PINES	FL		03/31/2025		(6)		6			6						
100204273	MEMPHIS	TN		03/31/2025		(9)		9			9						
100196609	VALLEJO	CA		02/25/2025		4		(4)			(4)						
100203723	HAARLEM	NLD		03/26/2025													
100197408	ANOKA	MN		02/25/2025		54		(3)			(3)		50				
100197053	NOVI	MI		02/25/2025		(1,128)		(18)			(18)	1,146					
100204211	NORTH AUGUSTA	SC		03/31/2025		(9)		9			9						
100197745	AALSMEER	NLD		02/26/2025		291							291				
100204226	BRICK	NJ		03/31/2025		(8)		8			8						
100197715	PURMEREND	NLD		02/26/2025		11,010							11,010				
100204212	HEMET	CA		03/31/2025		(8)		8			8						
100203720	ENSCHEDE	NLD		03/26/2025													
100157326	DAYTONA BEACH SHORES	FL		02/20/2025		3,542		(296)			(296)		3,245				
100203698	AMSTERDAM	NLD		03/26/2025													
100204368	TUSTIN	CA		03/31/2025		(6)		6			6						
100204233	BOISE	ID		03/31/2025		(7)		7			7						
100204357	LOGANVILLE	GA		03/31/2025		(6)		6			6						
100191481	ARNHEM	NLD		01/29/2025		383							383				
100204311	SMYRNA	TN		03/31/2025		(7)		7			7						
100204234	LEBANON	PA		03/31/2025		(6)		6			6						
100191397	UTRECHT	NLD		01/29/2025		9,836							9,836				
100204360	LAS VEGAS	NV		03/31/2025		(6)		6			6						
100204334	READING	PA		03/31/2025		(7)		7			7						
100192739	CIBOLO	TX		02/10/2025		206,973		(6,800)			(6,800)		200,173	200,173			
100191396	UTRECHT	NLD		01/29/2025		9,368							9,368				
100203711	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025													
100177500	NAPLES	FL		01/16/2025		23,494		(127)			(127)		23,367	23,367			
100204297	LAGUNA WOODS	CA		03/31/2025		(9)		9			9						
100203700	ASSEN	NLD		03/26/2025													
100204371	AUBURNDALE	FL		03/31/2025		(6)		6			6						
100204295	HUNTINGTON	AR		03/31/2025		(5)		5			5						
100204395	FARMINGTON	MO		03/31/2025		(6)		6			6						
100203719	ENSCHEDE	NLD		03/26/2025													
100204296	SACRAMENTO	CA		03/31/2025		(7)		7			7						
100204165	BARRINGTON	NH		03/31/2025		(4)		4			4						
100204364	NORTH CANTON	OH		03/31/2025		(6)		6			6						
100204363	STAFFORD	VA		03/31/2025		(5)		5			5						
100204244	SAINT PETERSBURG	FL		03/31/2025		(5)		5			5						
100204354	NORWALK	OH		03/31/2025		(5)		5			5						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203684	UTRECHT	NLD		03/26/2025													
100203709	S-GRAVENHAGE	NLD		03/26/2025													
100199782	GRAND BLANC	MI		03/05/2025		5		(5)			(5)						
100197765	S-GRAVENHAGE	NLD		02/26/2025													
100191453	GRONINGEN	NLD		01/29/2025		246							246		246		
100199724	ROSALIA	WA		03/05/2025		2		(2)			(2)						
100191493	NIJMEGEN	NLD		01/29/2025		342							342		342		
100191487	ENSCHEDE	NLD		01/29/2025		229							229		229		
100197726	AMSTERDAM	NLD		02/26/2025		591							591		591		
100193324	CHICAGO	IL		02/10/2025		142,975		(2,273)			(2,273)		140,702	140,702			
100197732	HOOGEVEEN	NLD		02/26/2025		85							85		85		
100191395	UTRECHT	NLD		01/29/2025		4,461							4,461		4,461		
100191403	ARNHEM	NLD		01/29/2025		148							148		148		
100191440	HEEMSTEDE	NLD		01/29/2025		104							104		104		
100197761	BERGEN OP ZOOM	NLD		02/26/2025		74							74		74		
100204305	HEMET	CA		03/31/2025		(2)		2			2						
100191428	GRONINGEN	NLD		01/29/2025		179							179		179		
100191432	BERGEN OP ZOOM	NLD		01/29/2025		56							56		56		
100191398	UTRECHT	NLD		01/29/2025		1,868							1,868		1,868		
100203689	GRONINGEN	NLD		03/26/2025													
100177246	HILTON HEAD ISLAND	SC		01/16/2025		7,824		(84)			(84)		7,741		7,741		
100204292	PAWTUCKET	RI		03/31/2025		(1)		1			1						
100197716	PURMEREND	NLD		02/26/2025		1,070							1,070		1,070		
100177439	LOUISVILLE	KY		01/16/2025		10,390		(146)			(146)		10,244		10,244		
7200615	BROOKLYN	NY		03/29/2023		(661,138)		661,138			661,138						
7200598	NEW YORK	NY		12/22/2022		(318,211)		318,211			318,211						
7200570	VARIOUS	ESP		07/11/2022													
7200635	LONG ISLAND CITY	NY		01/03/2020		(23,667)		23,667			23,667						
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022		(362,623)		362,623			362,623						
7200445	LONDON	GBR		05/19/2021													
7200607	NEW YORK	NY		01/27/2023		(190,912)		190,912			190,912						
7200692	QUEENS	NY		06/27/2024		(106,557)		106,557			106,557						
7200652	LOS ANGELES	CA		02/09/2024		(141,138)		141,138			141,138						
7200597	GAINESVILLE	VA		05/25/2023		(141,240)		141,240			141,240						
7410013	SEVEN BEACH	GBR		08/29/2024													
7200709	BEDFORD	MA		08/15/2024		(120,870)		120,870			120,870						
7200666	GAINESVILLE	VA		03/08/2024		(197,724)		197,724			197,724						
7200622	BROOKLYN	NY		05/19/2023		(135,381)		135,381			135,381						
7200434	NEW YORK	NY		03/12/2021		(294,085)		294,085			294,085						
7200391	FUERTEVENTURA	ESP		08/06/2020													
7200629	BURBANK	CA		08/24/2023		(238,361)		238,361			238,361						
7200561	DUBLIN	IRL		05/31/2022													
7200609	PISMO BEACH	CA		02/01/2023		(114,593)		114,593			114,593						
7200704	NEW BEDFORD	MA		07/26/2024		(86,764)		86,764			86,764						
7200552	MARBELLA	ESP		04/26/2022													
7410025	PARIS	FRA		10/25/2024													
7200706	CITY OF INDUSTRY	CA		07/16/2024		(91,313)		91,313			91,313						
7500000028	NEW YORK	NY		08/09/2023		(91,166)		91,166			91,166						
7200716	NAPLES	FL		08/23/2024		(132,867)		132,867			132,867						
7200644	ANNEMASSE	FRA		10/17/2023													
7200519	LONDON	GBR		01/21/2022													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200703	PHOENIX	AZ		06/27/2024		(108,829)		109,311			109,311	(481)					
7200613	UPPER MARLBORO	MD		05/31/2023		(100,370)		100,370			100,370						
610008101	MELBOURNE	AUS		09/19/2024		(54,734)		54,734			54,734						
7200649	CAMARILLO	CA		11/09/2023		(71,548)		71,548			71,548						
7200689	NEW JERSEY	NJ		07/01/2024		(110,471)		110,471			110,471						
7200733	ABILENE	TX		12/24/2024		(298,078)		298,078			298,078						
7200624	CLEARWATER	FL		06/28/2023		(79,709)		79,709			79,709						
7200696	HERNDON	VA		08/22/2024		(130,295)		130,295			130,295						
7200462	DUBLIN	IRL		07/12/2021													
7410009	NIVELLES	BEL		05/08/2024		(52,789)		52,789			52,789						
7410021	PARIS	FRA		09/27/2024		(9,489)		9,489			9,489						
750000033	ANN ARBOR	MI		11/17/2023		(46,832)		46,832			46,832						
7200643	SALT LAKE CITY	UT		11/01/2023		(67,104)		67,104			67,104						
7200705	NEW YORK	NY		07/11/2024		(55,078)		55,078			55,078						
7200695	ASHBURN	VA		06/26/2024		(197,987)		197,987			197,987						
7410015	JONKOPING	SWE		05/31/2024													
7200711	MIAMI	FL		09/13/2024		(88,334)		88,334			88,334						
750000027	NEW YORK	NY		06/30/2023		(45,585)		45,585			45,585						
7200715	HILLSBORO BEACH	FL		11/26/2024		(59,925)		59,925			59,925						
7200619	STATEN ISLAND	NY		05/05/2023		(10,391)		10,391			10,391						
323120230	PORTLAND	OR		03/21/2024		21							21	21			
500005000004A	HARDERWIJK	NLD		10/29/2024													
500005000003A	HARDERWIJK	NLD		10/29/2024		1,215							1,215	1,215			
500005166001A	BUSSUM	NLD		10/29/2024		669							669	669			
7410033	ALTRINCHAM	GBR		03/06/2025													
7200746	TAMPA	FL		01/23/2025		20,751,167		82,167			82,167		20,833,333	20,833,333			
7200747	LONG ISLAND CITY	NY		01/28/2025		86,665							86,665	86,665			
600104803	CORPUS CHRISTI	TX		02/28/2025		(1,076,791)		1,076,791			1,076,791						
7200741	MIAMI	FL		02/04/2025		(39,310)		39,310			39,310						
7200739	POMPANO BEACH	FL		01/30/2025		(26,293)		26,293			26,293						
600104008	ALHAMBRA	CA		02/28/2025		(791,533)		791,533			791,533						
600104811	SCOTTSDALE	AZ		02/28/2025		(605,646)		644,734			644,734		39,088	39,088			
600104027	LONG BEACH	CA		02/28/2025		(613,107)		613,107			613,107						
600104164	LOS ANGELES	CA		02/28/2025		(549,308)		581,297			581,297		31,989	31,989			
600104377	OCEANSIDE	CA		02/28/2025		(473,315)		473,315			473,315						
600104115	SAN BERNARDINO	CA		02/28/2025		(442,862)		442,862			442,862						
600103973	LOS ANGELES	CA		02/28/2025		(401,892)		401,892			401,892						
600103209	STOCKTON	CA		02/28/2025		(355,854)		380,787			380,787		24,934	24,934			
600104045	LOS ANGELES	CA		02/28/2025		(355,011)		376,025			376,025		21,014	21,014			
600104765	SAN DIEGO	CA		02/28/2025		(361,070)		361,070			361,070						
600103627	MERIDIAN	ID		02/28/2025		(322,582)		344,603			344,603		22,021	22,021			
600104067	GARDEN GROVE	CA		02/28/2025		(320,337)		339,144			339,144		18,807	18,807			
600103207	STOCKTON	CA		02/28/2025		(303,789)		325,074			325,074		21,286	21,286			
600104152	RENTON	WA		02/28/2025		(274,252)		292,832			292,832		18,580	18,580			
600103511	MEDFORD	OR		02/28/2025		(265,286)		283,002			283,002		17,716	17,716			
7200375	LONDON	GBR		01/02/2025													
600103119	PHOENIX	AZ		02/28/2025		(244,511)		259,857			259,857		15,345	15,345			
600103512	MEDFORD	OR		02/28/2025		(238,288)		254,201			254,201		15,913	15,913			
600104070	DOWNEY	CA		02/28/2025		(236,904)		250,906			250,906		14,001	14,001			
600104094	LYNNWOOD	WA		02/28/2025		(234,757)		248,358			248,358		13,601	13,601			
600103917	LOS ANGELES	CA		02/28/2025		(233,115)		246,822			246,822		13,708	13,708			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
600104035	GLENDALE	CA		02/28/2025		(219,146)		234,288			234,288		15,142	15,142			
600103658	GROVER BEACH	CA		02/28/2025		(219,363)		232,306			232,306		12,943	12,943			
600103806	LOS ANGELES	CA		02/28/2025		(229,372)		229,372			229,372						
600104349	SUNNYVALE	CA		02/28/2025		(219,648)		219,648			219,648						
600103974	SANTA MONICA	CA		02/28/2025		(217,975)		217,975			217,975						
600102755	PHOENIX	AZ		02/28/2025		(194,484)		207,443			207,443		12,959	12,959			
600102626	LA CRESCENTA	CA		02/28/2025		(192,261)		203,193			203,193		10,932	10,932			
600104205	LOS ANGELES	CA		02/28/2025		(184,335)		195,141			195,141		10,807	10,807			
600104074	HAWTHORNE	CA		02/28/2025		(182,849)		193,519			193,519		10,670	10,670			
600104580	LOS ANGELES	CA		02/28/2025		(187,292)		187,292			187,292						
600104215	TUCSON	AZ		02/28/2025		(173,508)		183,545			183,545		10,037	10,037			
600104380	GLENDALE	CA		02/28/2025		(170,283)		181,597			181,597		11,314	11,314			
600102291	GLENDALE	CA		02/28/2025		(169,445)		179,698			179,698		10,252	10,252			
600100806	POMONA	CA		02/28/2025		(164,918)		178,893			178,893		13,975	13,975			
600102975	SCOTTSDALE	AZ		02/28/2025		(165,119)		176,460			176,460		11,342	11,342			
600104002	CHULA VISTA	CA		02/28/2025		(173,741)		173,741			173,741						
600104505	SANTA ANA	CA		02/28/2025		(158,522)		169,269			169,269		10,747	10,747			
600104776	GREELEY	CO		02/28/2025		(157,778)		166,879			166,879		9,100	9,100			
600104033	BURBANK	CA		02/28/2025		(155,167)		165,889			165,889		10,721	10,721			
600104034	GLENDALE	CA		02/28/2025		(154,432)		165,102			165,102		10,671	10,671			
600104051	LOS ANGELES	CA		02/28/2025		(155,211)		164,421			164,421		9,210	9,210			
600104350	SUNNYVALE	CA		02/28/2025		(162,267)		162,267			162,267						
600104568	LOS ANGELES	CA		02/28/2025		(150,175)		160,168			160,168		9,992	9,992			
600104381	GLENDALE	CA		02/28/2025		(148,624)		158,499			158,499		9,875	9,875			
600104052	LOS ANGELES	CA		02/28/2025		(149,180)		158,032			158,032		8,852	8,852			
600104664	HUNTINGTON PARK	CA		02/28/2025		(143,533)		152,589			152,589		9,056	9,056			
600103774	PHOENIX	AZ		02/28/2025		(140,357)		149,037			149,037		8,679	8,679			
600103044	SALT LAKE CITY	UT		02/28/2025		(135,281)		144,573			144,573		9,292	9,292			
600104860	LONG BEACH	CA		02/28/2025		(138,401)		138,401			138,401						
600104736	ROY	UT		02/28/2025		(112,936)		119,463			119,463		6,526	6,526			
600104506	LONG BEACH	CA		02/28/2025		(110,939)		118,964			118,964	(472)	7,553	7,553			
600104017	LOS ANGELES	CA		02/28/2025		(111,073)		117,561			117,561		6,488	6,488			
600104031	SPOKANE	WA		02/28/2025		(103,783)		109,836			109,836		6,053	6,053			
600104698	DOWNEY	CA		02/28/2025		(107,718)		108,576			108,576	5,750	6,607	6,597	(10)		(10)
600102964	LONG BEACH	CA		02/28/2025		(97,166)		102,322			102,322		5,156	5,156			
600104678	BELL GARDENS	CA		02/28/2025		(93,566)		99,619			99,619		6,053	6,053			
600103576	VALLEJO	CA		02/28/2025		(93,160)		98,470			98,470		5,310	5,310			
5.00006E+11	RIJSWIJK	NLD		02/28/2025													
600104147	MCMINNVILLE	OR		02/28/2025		(78,296)		83,633			83,633		5,337	5,337			
600103892	LOS ANGELES	CA		02/28/2025		(83,082)		83,082			83,082						
600104177	LOS ANGELES	CA		02/28/2025		(82,580)		82,580			82,580						
600103874	SACRAMENTO	CA		02/28/2025		(75,579)		80,824			80,824		5,245	5,245			
600103881	LOS ANGELES	CA		02/28/2025		(74,578)		79,772			79,772		5,193	5,193			
600103972	SAN DIEGO	CA		02/28/2025		(71,812)		76,668			76,668		4,856	4,856			
600103865	ANAHEIM	CA		02/28/2025		(68,001)		72,716			72,716		4,715	4,715			
600100831	PORTLAND	OR		02/28/2025		(56,192)		60,953			60,953		4,761	4,761			
600104504	LONG BEACH	CA		02/28/2025		(56,820)		60,672			60,672		3,852	3,852			
600104507	LONG BEACH	CA		02/28/2025		(47,907)		51,154			51,154		3,248	3,248			
600100604	KEIZER	OR		02/28/2025		(43,033)		46,701			46,701		3,668	3,668			
5.00006E+11	WEERT	NLD		01/29/2025													
5.00006E+11	WEERT	NLD		01/29/2025													

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600103482	BAKERSFIELD	CA		02/28/2025		(33,703)		36,064			36,064		2,361	2,361			
5.00006E+11	BRIELLE	NLD		03/31/2025													
5.00005E+11	TILBURG	NLD		02/28/2025													
5.00006E+11	GRONINGEN	NLD		01/29/2025													
5.00006E+11	ROTTERDAM	NLD		03/31/2025													
5.00006E+11	GELEEN	NLD		01/29/2025													
5.00006E+11	RIJSWIJK	NLD		03/31/2025													
5.00006E+11	ROTTERDAM	NLD		03/31/2025													
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025													
5.00006E+11	S-HERTOGENBOSCH	NLD		01/29/2025													
5.00006E+11	WIJK BIJ DUURSTEDE	NLD		01/29/2025													
5.00006E+11	VEENENDAAL	NLD		02/28/2025													
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025													
5.00006E+11	BRIELLE	NLD		03/31/2025													
5.00006E+11	GRONINGEN	NLD		01/29/2025		466							466	466			
5.00006E+11	S-GRAVENHAGE	NLD		01/29/2025		82							82	82			
5.00006E+11	DE KOOG-TEXEL	NLD		03/31/2025													
7200467	BRISTOL	GBR		09/16/2021													
100076737	COTO DE CAZA	CA		12/30/2021		2,980,231		481			481		2,980,712	2,980,712			
100038544	DUBLIN	IRL		09/27/2019		934		(934)			(934)						
100038597	DUBLIN	IRL		09/27/2019		16,590		(16,590)			(16,590)						
100068122	ALAMEDA	CA		08/25/2021		1,128,784		189			189		1,128,974	1,128,974			
100151707	NORTH HILLS	CA		05/10/2024		(64)		64			64						
100143779	LAKE HAVASU CITY	AZ		02/27/2024		(69)		69			69						
100038893	DUBLIN	IRL		09/27/2019		4,946		(4,642)			(4,642)		304	304			
100071471	AUSTIN	TX		10/26/2021		784,017							784,017	784,017			
100039015	DUBLIN	IRL		09/27/2019		6,420		(6,231)			(6,231)		188	188			
100038452	DUBLIN	IRL		09/27/2019		6,169		(4,534)			(4,534)		1,635	1,635			
100143619	CHICAGO HEIGHTS	IL		02/21/2024		1,249		411			411		1,660	1,660			
100153410	SOUTH AMBOY	NJ		05/30/2024		36		(36)			(36)						
100038961	KILDARE	IRL		09/27/2019		43		(4,897)			(4,897)	4,914	60	17	(42)		(42)
100038589	MEATH	IRL		09/27/2019		6,228		(6,090)			(6,090)		138	138			
100038789	DUBLIN	IRL		09/27/2019		9,007		(9,007)			(9,007)						
100038788	DUBLIN	IRL		09/27/2019		8,901		(8,901)			(8,901)						
100141680	MAGNOLIA	TX		01/30/2024		(529)		529			529						
100045834	MONTCLAIR	NJ		11/25/2020		431,180							431,180	431,180			
100044385	SAN DIEGO	CA		11/19/2020		415,733		(64)			(64)		415,669	415,669			
100074285	MIDLOTHIAN	TX		12/09/2021		409,074		(82)			(82)		408,992	408,992			
100038516	DUBLIN	IRL		09/27/2019		2,852		(2,788)			(2,788)		64	64			
100038836	DUBLIN	IRL		09/27/2019		5,766		(5,766)			(5,766)						
100030943	SAN JOSE	CA		04/09/2019		385,037		49			49		385,086	385,086			
100038987	MEATH	IRL		09/27/2019		2,719		(2,719)			(2,719)						
100038833	WICKLOW	IRL		09/27/2019		5,541		(5,541)			(5,541)						
100038747	DUBLIN	IRL		09/27/2019		(721)		(6,192)			(6,192)	6,952	39		(39)		(39)
100053924	ATTLEBORO	MA		03/23/2021		359,076		338			338	6,952	366,366	366,329	(37)		(37)
100033306	WESTMEATH	IRL		06/21/2019		405,794		(7)			(7)		405,788	405,788			
100038838	DUBLIN	IRL		09/27/2019		3,169		(3,169)			(3,169)						
100083608	HASLET	TX		07/25/2022		(71)		499			499		428	428			
100032083	HAYWARD	CA		03/29/2019		333,899		67			67		333,966	333,966			
100031604	VAN NUYS	CA		03/29/2019		319,610		38			38		319,648	319,648			
100076054	CORAL SPRINGS	FL		01/07/2022		310,677		41			41		310,717	310,717			

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100048844	DOUGLASVILLE	GA		11/20/2020		296,526		(61)			(61)	(460)	296,005	296,005			
100068496	REDINGTON SHORES	FL		08/25/2021		295,664		107			107		295,771	295,771			
100053619	DYER	IN		03/23/2021		290,317		139			139		290,455	290,455			
100031858	MIDWAY CITY	CA		03/29/2019		285,599							285,599	285,599			
100038815	WICKLOW	IRL		09/27/2019		4,394		(4,394)			(4,394)						
100039299	CLARE	IRL		09/27/2019		2,320		77			77		2,396	2,396			
100038904	DUBLIN	IRL		09/27/2019		5,306		(5,306)			(5,306)						
100076325	HOUSTON	TX		01/07/2022		276,334		52			52		276,386	276,386			
100175431	LONG VALLEY	NJ		12/23/2024		272,037		(21)			(21)	4,851	276,866	276,866			
100038899	DUBLIN	IRL		09/27/2019		2,193		(2,147)			(2,147)		46	46			
100031973	SYLMAR	CA		03/29/2019		264,634							264,634	264,634			
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		263,673		8			8		263,681	263,681			
100038786	DUBLIN	IRL		09/27/2019		5,204		(5,204)			(5,204)						
100030650	FREDERICKSBURG	VA		04/09/2019		246,974		84			84		247,057	247,057			
100026601	SAN PABLO	CA		09/26/2018		242,033		8			8		242,040	242,040			
100038830	DUBLIN	IRL		09/27/2019		3,410		(3,410)			(3,410)						
100043282	DISTRICT HEIGHTS	MD		08/13/2020		241,017		(65)			(65)		240,952	240,952			
100038905	MEATH	IRL		09/27/2019		1,760		(1,699)			(1,699)		62	62			
100038820	WICKLOW	IRL		09/27/2019		3,560		(3,560)			(3,560)						
100038818	WICKLOW	IRL		09/27/2019		3,473		(3,473)			(3,473)						
100030633	FRANKLIN	WI		04/09/2019		232,969		71			71		233,040	233,040			
100026992	MIRA LOMA	CA		09/26/2018		233,068		171			171		233,239	233,239			
100030930	BOSTON	MA		04/09/2019		230,605		1,546			1,546		232,152	232,152			
100068307	COLORADO SPRINGS	CO		08/25/2021		229,356							229,356	229,356			
100038835	DUBLIN	IRL		09/27/2019		3,299		(3,299)			(3,299)						
100038484	DUBLIN	IRL		09/27/2019		2,320		(2,316)			(2,316)		4	4			
100099836	ATLANTA	GA		02/28/2023		(320)		320			320						
100053879	STATEN ISLAND	NY		03/23/2021		211,714		(20)			(20)		211,694	211,694			
100031897	LONG BEACH	CA		03/29/2019		211,799		48			48		211,847	211,847			
100038466	DUBLIN	IRL		09/27/2019		4,949		(4,149)			(4,149)		800	800			
100175474	KISSIMMEE	FL		12/23/2024		209,550		(8)			(8)		209,542	209,542			
100133953	HARRIMAN	NY		10/25/2023		547		213			213		761	761			
100049372	WASHINGTON	DC		11/20/2020		204,574		(26)			(26)		204,549	204,549			
100031867	LEVITTOWN	NY		03/29/2019		203,648		154			154		203,802	203,802			
100076170	ARLINGTON	TX		01/07/2022		202,667		8			8		202,674	202,674			
100038823	DUBLIN	IRL		09/27/2019		2,992		(2,992)			(2,992)						
100038824	DUBLIN	IRL		09/27/2019		2,987		(2,987)			(2,987)						
100030642	CHESTER	VA		04/09/2019		200,446		35			35		200,481	200,481			
100043537	LAS VEGAS	NV		08/13/2020		198,558		28			28		198,586	198,586			
100031783	HIGHLAND	CA		03/29/2019		196,518		(35)			(35)		196,482	196,482			
100032019	WASHINGTON	DC		03/29/2019		193,377		24			24		193,402	193,402			
100141120	ROCK HILL	NY		01/30/2024		349		286			286		635	635			
100044295	SAINT LOUIS	MO		08/19/2020		190,305		100			100		190,405	190,405			
100119685	PORT JERVIS	NY		08/08/2023		(197)		197			197						
100042946	MORENO VALLEY	CA		05/28/2020		181,732		121			121		181,853	181,853			
100038507	DUBLIN	IRL		09/27/2019		452		(452)			(452)						
100031989	LA PUENTE	CA		03/29/2019		176,066		191			191		176,257	176,257			
100044096	MEMPHIS	TN		08/19/2020		173,792		(169)			(169)		173,623	173,623			
100062171	TULSA	OK		07/01/2021		(22)		22			22						
100038821	DUBLIN	IRL		09/27/2019		2,548		(2,548)			(2,548)						
100053903	AURORA	IL		03/23/2021		151,891		40			40		151,931	151,931			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054300	SANFORD	FL		03/23/2021		150,112		(105)			(105)		150,007	150,007			
100044047	ROBERTS	WI		08/19/2020		149,810							149,810	149,810			
100034452	MEATH	IRL		06/21/2019		166,042							166,042	166,042			
100025530	BROCKTON	MA		09/20/2018		148,312		(40)			(40)		148,272	148,272			
100044712	PLAINFIELD	IL		11/19/2020		141,856		50			50		141,906	141,906			
100054717	PHILADELPHIA	PA		03/23/2021		138,240		(55)			(55)		138,185	138,185			
100043253	QUEENS VILLAGE	NY		08/13/2020		135,156		(70)			(70)		135,086	135,086			
100045572	MILFORD	CT		11/25/2020		131,610		19			19		131,629	131,629			
100025241	CHICAGO	IL		09/20/2018		131,350		(34)			(34)		131,316	131,316			
100047441	MIAMI	FL		11/20/2020		129,271		(75)			(75)		129,195	129,195			
100039016	DUBLIN	IRL		09/27/2019		1,331		(1,295)			(1,295)		37	37			
100038533	WICKLOW	IRL		09/27/2019		1,102		(1,102)			(1,102)						
100043206	BROOKLYN	NY		08/13/2020		117,683		(96)			(96)		117,587	117,587			
100025080	HEMET	CA		09/20/2018		116,104		105			105		116,209	116,209			
100033724	KILDARE	IRL		06/21/2019		128,176		(402)			(402)		127,774	127,774			
100053739	COLUMBUS	GA		03/23/2021		115,398		12			12		115,410	115,410			
100031954	WINTON	CA		03/29/2019		113,204		47			47		113,251	113,251			
100031556	WEST HAVERSTRAW	NY		03/29/2019		114,303		2			2		114,305	114,305			
100038504	KILDARE	IRL		09/27/2019		329		(329)			(329)						
100038669	KILDARE	IRL		09/27/2019		1,391		(1,384)			(1,384)		7	7			
100038514	DUBLIN	IRL		09/27/2019		699		(694)			(694)		5	5			
100025712	SPRINGFIELD	MA		09/20/2018		94,926		50			50		94,976	94,976			
100038668	KILDARE	IRL		09/27/2019		1,540		(1,540)			(1,540)						
100045850	KEAVY	KY		11/25/2020		92,644		40			40		92,684	92,684			
100032778	CLARE	IRL		06/21/2019		88,130		(3)			(3)		88,127	88,127			
100043543	CHESHIRE	CT		08/13/2020		64,402		20			20		64,422	64,422			
100043807	CHICAGO	IL		08/13/2020		62,818		60			60		62,878	62,878			
100055060	MORRISTOWN	TN		03/23/2021		61,970		(17)			(17)		61,953	61,953			
100047268	LYNN	MA		11/20/2020		60,391							60,391	60,391			
100031672	TAMPA	FL		03/29/2019		58,027		38			38		58,065	58,065			
100031803	PORT ST LUCIE	FL		03/29/2019		53,204		43			43		53,248	53,248			
100043530	PITTSBURGH	PA		08/13/2020		47,221		(39)			(39)		47,182	47,182			
100026237	MARION	NY		09/20/2018		46,739		216			216		46,955	46,955			
100033308	LIMERICK	IRL		06/21/2019		51,033		1			1		51,034	51,034			
100017449	DEERFIELD BEACH	FL		04/26/2018		1		(1)			(1)						
100043373	MEMPHIS	TN		08/13/2020		42,582		(64)			(64)		42,519	42,519			
100033307	TIPPERARY	IRL		06/21/2019		39,783		1			1		39,784	39,784			
100045566	STUTTGART	AR		11/25/2020		32,703							32,703	32,703			
100038735	CAVAN	IRL		09/27/2019		509		(64)			(64)	(445)					
100039316	DUBLIN	IRL		09/27/2019													
100054930	LINCOLNTON	NC		03/23/2021		19,998		(60)			(60)		19,938	19,938			
100055719	OAKDALE	LA		03/23/2021		19,208		48			48		19,257	19,257			
100054155	LAREDO	TX		03/23/2021		18,660		68			68		18,729	18,729			
100045766	DETROIT	MI		11/25/2020		17,104		(87)			(87)		17,016	17,016			
100047051	LAGUNA WOODS	CA		11/20/2020		16,308		(14)			(14)		16,294	16,294			
100038736	CAVAN	IRL		09/27/2019		38		(38)			(38)						
100044562	LEOMINSTER	MA		11/19/2020		10,455		(12)			(12)		10,443	10,443			
100034691	DUBLIN	IRL		06/21/2019		2,270							2,270	2,270			
100034690	DUBLIN	IRL		06/21/2019		1,886							1,885	1,885			
100039123	DUBLIN	IRL		09/27/2019		(6,557)						6,608	50		(50)		(50)
100029932	BARRINGTON HILLS	IL		12/20/2018		13							13	13			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076309	GREELEY	CO		01/07/2022													
100031632	WOODHAVEN	NY		03/29/2019													
7200585	BAYONNE	NJ		10/13/2022		88,768,126							88,768,126	88,768,126			
100034619	DUBLIN	IRL		06/21/2019		904,066		(1,732)			(1,732)		902,334	902,334			
100147417	FULLERTON	CA		04/03/2024		11		(11)			(11)						
100071897	SUNNYVALE	CA		01/21/2022		694,000		234			234		694,235	694,235			
100043770	TUCKAHOE	NY		08/13/2020		549,799							549,799	549,799			
100065353	SILVERTHORNE	CO		07/28/2021		486,429							486,429	486,429			
100032498	KILDARE	IRL		06/21/2019		625,745		904			904		626,649	626,649			
100034673	DUBLIN	IRL		06/21/2019		518,372		(1,245)			(1,245)		517,127	517,127			
100076734	KATY	TX		12/30/2021		448,883							448,883	448,883			
100026072	LINDEN	NJ		09/20/2018		318,982							318,982	318,982			
100044239	BROOKLYN	NY		08/19/2020		317,364							317,364	317,364			
100031676	VALLEY STREAM	NY		03/29/2019		311,118							311,118	311,118			
100025023	SILVER SPRING	MD		09/20/2018		310,370							310,370	310,370			
100030988	MORENO VALLEY	CA		03/29/2019		306,116		(32)			(32)		306,084	306,084			
100032440	DUBLIN	IRL		06/21/2019		329,883		(76)			(76)		329,807	329,807			
100071476	HOUSTON	TX		10/26/2021		294,790							294,790	294,790			
100048229	TAMPA	FL		11/20/2020		286,277							286,277	286,277			
100025673	DES PLAINES	IL		09/20/2018		285,233							285,233	285,233			
100043292	TOMS RIVER	NJ		08/13/2020		268,368							268,368	268,368			
100054855	RAMSEY	MN		03/23/2021		333,244							333,244	333,244			
100025958	GLENVIEW	IL		09/20/2018		264,698							264,698	264,698			
100033049	CORK	IRL		06/21/2019		278,569		(815)			(815)		277,753	277,753			
100050369	EVANSTON	IL		11/20/2020		264,225							264,225	264,225			
100047140	WAXHAW	NC		11/20/2020		238,402							238,402	238,402			
100026584	OVIEDO	FL		09/26/2018		237,748							237,748	237,748			
100033908	DUBLIN	IRL		06/21/2019		305,166		281			281		305,447	305,447			
100030915	BALTIMORE	MD		04/09/2019		221,742							221,742	221,742			
100044049	NEWARK	NJ		08/19/2020		219,743							219,743	219,743			
100032148	OAKLAND	CA		03/29/2019		212,412		(315)			(315)		212,097	212,097			
100033414	MEATH	IRL		06/21/2019		329,379		283			283		329,663	329,663			
100025929	CLINTON	MD		09/20/2018		207,863							207,863	207,863			
100033048	CORK	IRL		06/21/2019		280,125		(623)			(623)		279,501	279,501			
100025327	PATERSON	NJ		09/20/2018		194,242							194,242	194,242			
100030884	CHARLOTTE	NC		04/09/2019		194,422		689			689		195,111	195,111			
100045456	WEST HARTFORD	CT		11/25/2020		176,900							176,900	176,900			
100044684	MAPLE SHADE	NJ		11/19/2020		175,487							175,487	175,487			
100053639	DURHAM	NC		03/23/2021		174,288		(94)			(94)		174,193	174,193			
100049737	OAKLAND	CA		11/20/2020		166,707							166,707	166,707			
100034304	WEXFORD	IRL		06/21/2019		206,575		175			175		206,750	206,750			
100030016	GLENN DALE	MD		12/20/2018		156,010							156,010	156,010			
100033496	OFFALY	IRL		06/21/2019		172,665		160			160		172,825	172,825			
100055469	JUPITER	FL		03/23/2021		150,532		(10)			(10)		150,522	150,522			
100046667	QUAKERTOWN	PA		11/25/2020		145,298							145,298	145,298			
100030942	WASHINGTON	DC		04/09/2019		143,372							143,372	143,372			
100044774	OLDMANS TWP	NJ		11/19/2020		135,895						6,499	142,394	142,359	(35)		(35)
100047766	AURORA	CO		11/20/2020		133,212		97			97		133,309	133,309			
100048739	ALTAMONTE SPRINGS	FL		11/20/2020		131,335							131,335	131,335			
100043478	MILWAUKEE	WI		08/13/2020		128,255		(6)			(6)		128,249	128,249			
100030911	FORT LAUDERDALE	FL		04/09/2019		125,002		194			194		125,196	125,196			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100032123	STOCKTON	CA		03/29/2019		122,903							122,903	122,903			
100049259	FORT LAUDERDALE	FL		11/20/2020		121,961		9			9		121,970	121,970			
100055726	KENOSHA	WI		03/23/2021		121,593							121,593	121,593			
100055615	HICKORY	NC		03/23/2021		(797)		797			797						
100032189	OAKLAND	CA		03/29/2019		110,177							110,177	110,177			
100025151	MOUNT MARION	NY		09/20/2018		97,130							97,130	97,130			
100034745	KILDARE	IRL		06/21/2019		136,071		(211)			(211)		135,860	135,860			
100055724	DOVER	OH		03/23/2021		89,891							89,891	89,891			
100024977	NEW CASTLE	DE		09/20/2018		77,958							77,958	77,958			
100032341	MONAGHAN	IRL		06/21/2019		83,068		(5)			(5)		83,063	83,063			
100045430	YORK	PA		11/25/2020		73,559							73,559	73,559			
100046169	SMYRNA	GA		11/25/2020		62,610							62,610	62,610			
100055256	TRENTON	NJ		03/23/2021		59,763							59,763	59,763			
100055717	SAINT LOUIS	MO		03/23/2021		48,885		9			9	5,215	54,109	54,097	(12)		(12)
100017664	MEMPHIS	TN		04/26/2018		49,034							49,034	49,034			
100032137	OPA LOCKA	FL		03/29/2019		43,662		(8)			(8)		43,655	43,655			
100054014	LACEYS SPRING	AL		03/23/2021		40,389		229			229		40,619	40,619			
100030310	DAGSBORO	DE		12/20/2018		39,983		191			191		40,174	40,174			
100033739	MONAGHAN	IRL		06/21/2019		53,733		(112)			(112)	4,518	58,139	58,096	(43)		(43)
100054635	LITHIA SPRINGS	GA		03/23/2021		34,376		(54)			(54)		34,322	34,322			
100054330	GASTONIA	NC		03/23/2021		25,624							25,624	25,624			
100054510	PHILADELPHIA	PA		03/23/2021		23,227							23,227	23,227			
100034019	DUBLIN	IRL		06/21/2019		25,875		(11)			(11)		25,864	25,864			
100033733	LEITRIM	IRL		06/21/2019		37,615		(64)			(64)		37,551	37,551			
100047132	HILLSIDE	IL		11/20/2020		11,742							11,742	11,742			
100046856	ELLETTSVILLE	IN		11/20/2020		4,525							4,525	4,525			
100055092	ORIENT	OH		03/23/2021		3,868							3,868	3,868			
100054412	LAREDO	TX		03/23/2021		1,038							1,038	1,038			
100044533	CHICAGO	IL		11/19/2020		429							429	429			
100033967	DUBLIN	IRL		06/21/2019		454,882		726			726		455,608	455,608			
7200541	BRONX	NY		03/08/2022		24,821,869		676,888			676,888		25,498,757	25,498,757			
7100009	GARDEN GROVE	CA		07/11/2019		1,141,299		70,730			70,730		1,212,029	1,212,029			
7200659	SAN FRANCISCO	CA		12/28/2023		(356,015)		356,015			356,015						
7410026	BARSINGHAUSEN	DE		10/04/2024													
19355	PHOENIX	AZ		12/13/2022		(19,447)		282,063			282,063		262,616	262,616			
7410011	BACKADALEN	SWE		06/13/2024		(225,137)		683,432			683,432		458,295	458,295			
19344	CHESHIRE EAST (UA)	GBR		05/01/2020		1,438,490		(1,438,490)			(1,438,490)						
7200725	MIAMI	FL		11/21/2024		606,024							606,024	606,024			
7200439	STOCKHOLM	SWE		03/30/2021													
7200639	BROOKLYN	NY		09/28/2023		650,094							650,094	650,094			
7200599	MONROE TOWNSHIP	NJ		12/21/2022		(111,095)		586,635			586,635		475,540	475,540			
7410008	VARIOUS	GBR		01/26/2024													
7100021	CHARLOTTE	NC		11/22/2021		(163,042)		163,042			163,042						
7200602	LONDON	GBR		09/30/2022		65,792,408						4,462	65,796,870	65,796,843	(27)		(27)
7200628	NEW YORK	NY		08/17/2023		(196,468)		196,468			196,468						
7410006	VARIOUS	DE		12/21/2023		(76,605)		76,605			76,605						
7410019	VARIOUS	GBR		07/04/2024		649,948							649,948	649,948			
7200647	BOSTON	MA		10/26/2023		(182,413)		181,437			181,437	976					
19343	VARIOUS	FL		02/21/2020		642,777							642,777	642,777			
7200681	BOSTON	MA		03/28/2024		488,360							488,360	488,360			
7100020	VARIOUS	IL		04/08/2021		43,452		(43,452)			(43,452)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7410017	DOBRZYKOWICE	POL		06/26/2024													
7200589	MANCHESTER	PA		03/03/2023		(227,299)		227,299			227,299						
7200539	PHOENIX	AZ		02/28/2022		(207,947)		207,947			207,947						
19351	VARIOUS	GBR		04/22/2022													
7200528	MANCHESTER	GBR		01/27/2022													
750000024	GREENSBORO	NC		04/04/2023		563,451							563,451	563,451			
7200568	LONDON	GBR		07/19/2022		1,946,413							1,946,413	1,946,413			
7200468	BALTIMORE	MD		08/19/2021		746,215							746,215	746,215			
7200347	NASHVILLE	TN		09/30/2019		652,915							652,915	652,915			
7200651	CHINA GROVE	NC		11/30/2023		582,649							582,649	582,649			
7200382	NEW YORK	NY		03/10/2020		697,650							697,650	697,650			
7200452	VARIOUS	DE		06/28/2021		317,729							317,729	317,729			
7200731	MIAMI	FL		12/18/2024		(72,615)		72,615			72,615						
7200513	ST LOUIS	MO		12/08/2021		554,813							554,813	554,813			
7410010	COPENHAGEN	DNK		03/25/2024		(157,501)		157,501			157,501						
7200677	NEW YORK	NY		03/08/2024		(117,861)		117,861			117,861						
7200678	NEW YORK	NY		04/04/2024		332,438						5,085	337,523	337,500	(23)		(23)
7200680	FORTH WORTH	TX		03/28/2024		58,010,143		225,937			225,937		58,236,080	58,236,080			
7200698	HAMILTON	NJ		08/07/2024		(367,029)		367,029			367,029						
7200489	INDIANAPOLIS	IL		10/20/2021		(81,549)		81,549			81,549						
7100007	YULEE	FL		06/07/2018		406,784							406,784	406,784			
7200300	BEVERLY HILLS	CA		01/02/2019		684,951						5,079	690,030	690,000	(30)		(30)
7200419	PARIS	FRA		04/21/2021													
7200481	CULVER CITY	CA		10/07/2021		(89,464)		89,464			89,464						
7200569	VARIOUS	FRA		07/11/2022		(296,994)		296,994			296,994						
7200587	NEW YORK	NY		10/28/2022		(122,367)		122,367			122,367						
7410020	RUGBY	GBR		10/04/2024													
7200637	PRINCETON	NJ		10/04/2023		419,278							419,278	419,278			
7100006	PARMA	OH		06/07/2018		13,615,933							13,615,933	13,615,933			
7200475	NEW YORK	NY		09/21/2021		534,395							534,395	534,395			
7200364	BROOKLYN	NY		12/20/2019		469,587							469,587	469,587			
7200634	CHESTNUT HIL	MA		08/31/2023		428,538							428,538	428,538			
7200564	VARIOUS	TX		05/27/2022		(133,369)		133,369			133,369						
7200435	VARIOUS	GBR		02/26/2021		(101,529)		101,529			101,529						
7200437	NEW YORK	NY		03/04/2021		724,082							724,082	724,082			
7200463	PEMBROKE PINES	FL		07/30/2021		32,651		66,945			66,945		99,596	99,596			
7200257	ROCKVILLE	MD		06/07/2018		25,578,277							25,578,277	25,578,277			
750000021	VENTURA	CA		02/10/2023		293,282							293,282	293,282			
7200642	BOSTON	MA		11/07/2023		9,880,952							9,880,952	9,880,952			
7000015	CHICAGO	IL		02/08/2018		11,738		(11,738)			(11,738)						
19336	VARIOUS	FL		05/17/2019		2,228,251		(17,306)			(17,306)		2,210,945	2,210,945			
7200713	ANNAPOLIS	MD		08/20/2024		(95,808)		95,808			95,808						
18865	WEST DES MOINES	IA		04/02/2013		1,302,816							1,302,816	1,302,816			
7200542	LEIDEN	NLD		04/29/2022													
7200646	DENVER	CO		10/24/2023		(73,215)		73,215			73,215						
7200654	DALLAS	TX		11/17/2023		214,869							214,869	214,869			
7200429	SPRING HILL	TN		03/08/2021		382,399							382,399	382,399			
7200328	LOS ANGELES	CA		06/28/2019		2,609,375							2,609,375	2,609,375			
7200645	WARRENVILLE	IL		10/20/2023		201,130							201,130	201,130			
7200549	QUEEN CREEK	AZ		04/14/2022		541,188							541,188	541,188			
7200683	NEW YORK	NY		10/29/2024		59,064		75,936			75,936		135,000	135,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200641	NEW YORK	NY		11/29/2023		(75,762)		75,762			75,762						
19348	EL SEGUNDO	CA		09/10/2021		(42,381)		42,381			42,381						
7200660	NEW YORK	NY		12/20/2023		(78,291)		78,291			78,291						
750000025	NEW YORK	NY		05/26/2023		(47,653)		47,653			47,653						
7200701	NEW YORK	NY		06/27/2024		(104,672)		104,672			104,672						
7200672	CAPITOL HEIGHTS	MD		02/13/2024		299,371							299,371	299,371			
7200620	LOS ANGELES	CA		07/25/2023		202,162							202,162	202,162			
7200319	WASHINGTON D.C.	DC		04/30/2019		283,377							283,377	283,377			
7200441	BURLINGAME	CA		04/01/2021		2,130,041							2,130,041	2,130,041			
7200323	NEW YORK	NY		06/07/2019		267,915							267,915	267,915			
7200305	BROOKLYN	NY		03/05/2019		242,910		26,220			26,220	946	270,076	270,076			
7200708	ST. SIMONS ISLAND	GA		08/01/2024		(72,222)		72,222			72,222						
7200674	ATLANTA	GA		02/27/2024		164,186							164,186	164,186			
7200650	MANHASSET	NY		11/06/2023		149,228							149,228	149,228			
750000037	MIAMI	FL		05/09/2024		157,306							157,306	157,306			
7200276	TRACY	CA		08/24/2018		7,740		(7,740)			(7,740)						
7200690	ST JOHNS	FL		05/30/2024		(66,794)		66,794			66,794						
7200208	SUNNYVALE	CA		08/03/2017		149,068		(13,292)			(13,292)		135,777	135,777			
7000025	BROOKLYN	NY		06/19/2018		208,439							208,439	208,439			
7200398	NEW YORK CITY	NY		09/29/2020		280,752							280,752	280,752			
7000046	WAYNE	NJ		04/09/2019		261,023							261,023	261,023			
7100022	BAYTOWN	TX		12/01/2021		(61,688)		61,688			61,688						
7200432	KISSIMMEE	FL		02/12/2021		250,536							250,536	250,536			
7200520	LONDON	GBR		04/19/2022													
7200608	BOCA RATON	FL		08/03/2023		(84,208)		84,208			84,208						
750000032	LOS ANGELES	CA		09/22/2023		136,876							136,876	136,876			
7200353	TAMPA	FL		10/16/2019		220,270							220,270	220,270			
720041801	DERBY	GBR		03/31/2021													
7200617	STATEN ISLAND	NY		05/05/2023		(52,379)		52,379			52,379						
7200658	MIAMI	FL		01/22/2024		(36,079)		36,079			36,079						
7410018	LONDON	GBR		07/04/2024													
7200618	PALMS BEACH	FL		06/09/2023		128,117							128,117	128,117			
7200682	PHOENIX	AZ		04/15/2024		(27,631)		27,631			27,631						
7200669	MIAMI	FL		02/06/2024		(37,244)		37,244			37,244						
7410024	MADRID	ESP		12/20/2024													
7200376	COLUMBUS	OH		01/17/2020		333,212							333,212	333,212			
7200721	MIAMI-DADE	FL		10/31/2024		(64,638)		64,638			64,638						
19354	HERTFORDSHIRE	GBR		12/02/2022													
7200497	CAPE CORAL	FL		11/15/2021		124,454		11,216			11,216		135,670	135,670			
7200511	FORT LAUDERDALE	FL		12/02/2021		226,807							226,807	226,807			
7200581	IBIZA	ESP		08/24/2022													
750000026	BRONX	NY		06/23/2023		130,449							130,449	130,449			
7200614	LOS ANGELES	CA		03/29/2023		(42,156)		42,156			42,156						
7200694	WEST VALLEY CITY	UT		06/06/2024		93,238							93,238	93,238			
403048729	POMPANO BEACH	FL		06/28/2024		23,777		(23,777)			(23,777)						
7200667	HOUSTON	TX		01/31/2024		94,068							94,068	94,068			
7200623	DANA POINT	CA		06/02/2023		(69,149)		69,149			69,149						
7200393	NEW YORK	NY		08/28/2020		(352,773)		352,773			352,773						
7000038	BEND	OR		12/12/2018		164,144							164,144	164,144			
7200668	KING OF PRUSSIA	PA		02/05/2024		91,842							91,842	91,842			
7200420	PARIS	FRA		12/15/2020													

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7000041	BROOKLYN	NY		12/19/2018		130,077							130,077	130,077			
7000034	NEW YORK	NY		09/28/2018		348,817							348,817	348,817			
7100014	FALLS CHURCH	VA		11/14/2020		(96,035)		96,035			96,035						
7000027	SAN DIEGO	CA		07/09/2018		127,735							127,735	127,735			
7200301	BEVERLY HILLS	CA		01/02/2019		457,395							457,395	457,395			
7200699	ATLANTIC BEACH	FL		06/27/2024		(35,684)		35,684			35,684						
7200142	SUNNYVALE	CA		12/09/2015		(113,902)		113,902			113,902						
7200288	NEW YORK	NY		03/14/2019		116,048							116,048	116,048			
403049325	NEW ORLEANS	LA		06/28/2024		(20,908)		14,896			14,896	6,045	34		(34)		(34)
7000020	BOCA RATON	FL		04/26/2018		124,912							124,912	124,912			
7200465	TUCSON	AZ		08/10/2021		223,544		8,743			8,743		232,287	232,287			
7200578	KELSO	GBR		08/19/2022		(164,102)		164,102			164,102						
7200453	VARIOUS	GBR		06/15/2021		299,430							299,430	299,430			
7100019	EDWARDSVILLE	IL		01/28/2021		(58,319)		58,319			58,319						
1000592	HYATTSVILLE	MD		06/24/2016		444,505		20,238			20,238		464,743	464,743			
7200418	DERBY	GBR		02/17/2021		147,437							147,437	147,437			
7200368	SEATTLE	WA		12/18/2019		83,003							83,003	83,003			
7410016	HENDENSTED	DNK		05/31/2024													
7100015	MIAMI	FL		01/26/2021		(72,169)		72,169			72,169						
19356	SAN DIEGO	CA		05/10/2023		9,443,570							9,443,570	9,443,570			
7200473	PALATINE	IL		09/10/2021		(17,181)		17,181			17,181						
7200631	CARMEL	IN		09/01/2023		132,917		17,083			17,083		150,000	150,000			
1000710	BAYTOWN	TX		12/07/2017		471,809		80,469			80,469		552,278	552,278			
7000048	EARTH CTY	MO		05/08/2019		189,718							189,718	189,718			
4020414026	UPPER DARBY	PA		11/21/2022		7,242		(7,242)			(7,242)						
7100011	VARIOUS	IL		07/27/2020		(64,330)		64,330			64,330						
7000042	TIGARD	OR		12/20/2018		95,956							95,956	95,956			
1000476	MILWAUKEE	WI		02/20/2015		455,375		12,754			12,754		468,129	468,129			
19097	SPRINGFIELD	VA		07/15/2011		220,943		(3,203)			(3,203)		217,740	217,740			
19280	MILPITAS	CA		06/04/2013		325,845		(1,500)			(1,500)		324,345	324,345			
730101198	BUENA PARK	CA		12/27/2023		25,194		42,614			42,614		67,808	67,808			
19349	SAN DIEGO	CA		01/25/2022		8,235,475		313,909			313,909		8,549,384	8,549,384			
7200018	APPLETON	WI		12/31/2013		42,608							42,608	42,608			
7000044	BOCA RATON	FL		01/24/2019		33,350							33,350	33,350			
7100016	BELLINGHAM	WA		12/29/2020		(49,344)		49,344			49,344						
7000033	LOS ANGELES	CA		09/25/2018		86,624							86,624	86,624			
7200192	SAN FRANCISCO	CA		04/28/2017		109,805							109,805	109,805			
7100017	FERNDALE	WA		12/29/2020		(48,594)		48,594			48,594						
19098	ALEXANDRIA	VA		07/15/2011		189,380		(2,746)			(2,746)		186,634	186,634			
7000031	SACRAMENTO	CA		07/25/2018		95,701							95,701	95,701			
4020715663	HOMESTEAD	FL		05/17/2024		1,736,109		(12,693)			(12,693)		1,723,417	1,723,417			
7000043	MOUNTAIN VIEW	CA		01/14/2019		102,114							102,114	102,114			
19199	GREAT NECK	NY		10/15/2012		120,695		(998)			(998)		119,698	119,698			
403050268	ATHENS	GA		11/04/2024		22,272		(22,272)			(22,272)						
7000021	NEW YORK	NY		04/12/2018		74,998							74,998	74,998			
7100010	YONKERS	NY		11/19/2019		114,522							114,522	114,522			
7000037	ANAHEIM	CA		10/30/2018		119,773		18,647			18,647		138,420	138,420			
7000032	SAN ANTONIO	TX		08/15/2018		80,102							80,102	80,102			
19312	CLARKSBURG	MD		11/26/2013		130,077							130,077	130,077			
7000030	EL SEGUNDO	CA		08/10/2018		75,279							75,279	75,279			
7000008	DENTON	TX		07/31/2017		86,976							86,976	86,976			

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730101726	LOS ANGELES	CA		12/27/2023		(98,773)		188,440			188,440		89,667	89,667			
730302672	DOWNEY	CA		12/27/2023		(26,146)		115,463			115,463		89,317	89,317			
7000022	YONKERS	NY		06/07/2018		283,409							283,409	283,409			
4.04334E+11	VARIOUS	NC		12/09/2024		(27,241)		27,241			27,241						
730100740	LOS ANGELES	CA		12/27/2023		36,837		35,517			35,517		72,355	72,355			
7000026	OZONE PARK	NY		06/19/2018		55,300							55,300	55,300			
7100012	VARIOUS	MO		08/05/2020		(30,251)		30,251			30,251						
19062	MYRTLE BEACH	SC		08/09/2011		188,102		(1,830)			(1,830)		186,272	186,272			
7000028	GAINESVILLE	FL		06/14/2018		48,190						(394)	47,797	47,797			
610008102	CHRISTCHURCH	NZL		09/19/2024		(16,738)		16,738			16,738						
403053236	OOLTEWAH	TN		11/04/2024		(12,304)		12,304			12,304						
7000005	DULUTH	GA		05/25/2017		71,546		(11,570)			(11,570)	5,876	65,852	65,791	(61)		(61)
403048709	KATY	TX		06/28/2024		5,353		(5,353)			(5,353)						
7000016	DENVER	CO		02/06/2018		71,851							71,851	71,851			
7000012	VARIOIUS	OH		11/07/2017		186,327							186,327	186,327			
730101568	LOS ANGELES	CA		12/27/2023		(45,524)		115,895			115,895		70,371	70,371			
730101764	HAWTHORNE	CA		12/27/2023		(76,165)		76,165			76,165						
403050107	HELENA	AL		06/28/2024		2,861		(2,861)			(2,861)						
7000013	BOLINGBROOK	IL		10/13/2017		54,749							54,749	54,749			
7200662	NEW YORK	NY		12/20/2023		(12,062)		12,062			12,062						
4.04334E+11	MESQUITE	TX		07/15/2024		(52,683)		52,683			52,683						
7250102	NEW YORK	NY		07/17/2019		62,367		(5,219)			(5,219)	4,767	61,914	61,894	(20)		(20)
7200238	LOS ANGELES	CA		03/28/2018		10,975		(10,975)			(10,975)						
730101722	LAS VEGAS	NV		12/27/2023		(26,409)		26,409			26,409						
730103004	LOS ANGELES	CA		12/27/2023		(9,657)		69,380			69,380		59,723	59,723			
19281	OMAHA	NE		05/16/2013		84,597		(580)			(580)		84,017	84,017			
403048573	NORTH MIAMI	FL		08/16/2024		15,575		(15,575)			(15,575)						
730101898	WESTMINSTER	CA		12/27/2023		(48,110)		48,110			48,110						
403047247	JACKSON	TN		06/28/2024		3,812		(3,812)			(3,812)						
730101724	TUCSON	AZ		12/27/2023		(26,053)		25,151			25,151	901					
403048025	BELLEVILLE	IL		11/04/2024		32,847		(9,613)			(9,613)		23,233	23,233			
403051011	WEST VIEW	PA		11/04/2024		9,660		(9,660)			(9,660)						
730006395	PASADENA	CA		12/27/2023		121,086		31,623			31,623		152,710	152,710			
403050310	KERNERSVILLE	NC		06/28/2024		(4,823)		4,823			4,823						
7000036	NEW YORK	NY		10/23/2018		(59,472)		59,472			59,472						
730011570	LOS ANGELES	CA		12/27/2023		62,163		10,427			10,427		72,590	72,590			
403051808	SAN FRANCISCO	CA		11/04/2024		(3,642)		3,642			3,642						
730302671	LONG BEACH	CA		12/27/2023		(15,649)		69,101			69,101		53,453	53,453			
403050271	ATHENS	GA		11/04/2024		4,762		(10,500)			(10,500)	5,794	56		(56)		(56)
730101806	AURORA	CO		12/27/2023		(2,011)		51,425			51,425		49,414	49,414			
18804	PHOENIX	AZ		10/02/2008		444,102							444,102	444,102			
730101566	LOS ANGELES	CA		12/27/2023		(41,242)		81,412			81,412		40,170	40,170			
7200274	LA JOLLA	CA		08/09/2018		41,516		40,146			40,146		81,663	81,663			
730101712	LAS VEGAS	NV		12/27/2023		(21,365)		21,365			21,365						
19250	FENTON	MO		01/23/2013		340,874		(632)			(632)		340,242	340,242			
4020258468	COLUMBUS	OH		03/12/2021		3,948		(3,948)			(3,948)						
100081667	BEVERLY HILLS	CA		03/21/2022		218		(218)			(218)						
100156801	MAITLAND	FL		06/27/2024		14,946		(574)			(574)		14,372	14,372			
403050577	RINCON	GA		06/28/2024		7,775		(7,775)			(7,775)						
403049806	DETROIT	MI		11/04/2024		8,009		(8,009)			(8,009)						
730101600	BERKELEY	CA		12/27/2023		(3,737)		45,697			45,697		41,960	41,960			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403048304	EASTPOINTE	MI		11/04/2024		6,129		(6,129)			(6,129)						
737035047	SAN DIEGO	CA		12/27/2023		14,983		27,602			27,602		42,586	42,586			
322090853	BOISE	ID		11/18/2022		54,421							54,421	54,421			
7000035	NEW YORK	NY		10/23/2018		9,527		(9,527)			(9,527)						
403048457	SCOTTSDALE	AZ		06/28/2024		11,586		(11,586)			(11,586)						
18963	HEMPSTEAD	NY		11/12/2010		106,807		(699)			(699)		106,108	106,108			
730003212	MEDFORD	OR		12/27/2023		(18,615)		59,265			59,265		40,650	40,650			
100074364	SANTA BARBARA	CA		11/19/2021		41,873		(2,050)			(2,050)		39,823	39,823			
4020122468	CHICAGO	IL		03/12/2021		42,565		(11,619)			(11,619)		30,946	30,946			
100147100	BEVERLY HILLS	CA		03/28/2024		8,255		(466)			(466)		7,789	7,789			
403049330	BETHLEHEM	PA		06/28/2024		(5,781)		5,781			5,781						
730300786	LOS ANGELES	CA		12/27/2023		(3,040)		40,057			40,057		37,017	37,017			
730101720	RENO	NV		12/27/2023		(16,600)		16,600			16,600						
4020363556	PITTSBURGH	PA		11/21/2022		1,825		(1,825)			(1,825)						
7250107	MULTNOMAH	OR		07/17/2019		11,297		14,774			14,774		26,071	26,071			
730301921	SAN GABRIEL	CA		12/27/2023		11,183		9,530			9,530		20,713	20,713			
730101922	NORTH HOLLYWOOD	CA		12/27/2023		(55,977)		55,977			55,977						
730101648	LOS ANGELES	CA		12/27/2023		(71,803)		67,773			67,773	4,030					
100140180	RANCHO SANTA FE	CA		01/11/2024		(87)		87			87						
19268	HOUSTON	TX		04/18/2013		380,631		(523)			(523)	5,737	385,844	385,813	(31)		(31)
730101710	SPARKS	NV		12/27/2023		(15,091)		15,091			15,091						
730101718	RENO	NV		12/27/2023		(14,710)		15,091			15,091	(380)					
100180145	HAMPTON BAYS	NY		11/25/2024		10,139		(72)			(72)		10,067	10,067			
100138427	MCLEAN	VA		12/18/2023		7,124		(824)			(824)		6,300	6,300			
403049284	DAYTONA BEACH	FL		06/28/2024		6,847		(6,847)			(6,847)						
7200293	NASHVILLE	TN		11/09/2018		(459)		24,295			24,295		23,836	23,836			
18701	WILMINGTON	NC		10/26/2007		132,532		(675)			(675)		131,857	131,857			
730101714	LAS VEGAS	NV		12/27/2023		(14,462)		14,462			14,462						
100139138	NEW YORK	NY		12/28/2023		8,288		(267)			(267)		8,020	8,020			
19258	HUNTINGTON BEACH	CA		03/01/2013		62,529		(324)			(324)		62,205	62,205			
100079239	LOS ANGELES	CA		02/14/2022		(322)		322			322						
737033807	CHULA VISTA	CA		12/27/2023		(26,166)		53,205			53,205		27,039	27,039			
100164725	CORNELIUS	NC		08/23/2024		23,511		(1,346)			(1,346)		22,165	22,165			
403047362	DETROIT	MI		06/28/2024		7,424		(7,424)			(7,424)						
730300793	BUENA PARK	CA		12/27/2023		(2,185)		32,735			32,735		30,550	30,550			
100156823	LA JOLLA	CA		06/27/2024		10,374		(475)			(475)		9,899	9,899			
7000039	BRENTWOOD	NY		10/17/2018		15,438		(15,438)			(15,438)						
100146581	ORLANDO	FL		03/20/2024		1,077,369		(18,187)			(18,187)		1,059,181	1,059,181			
100087919	SAN FRANCISCO	CA		10/25/2022		35,497		(559)			(559)		34,938	34,938			
403052459	INDIANAPOLIS	IN		11/04/2024		2,853		(2,853)			(2,853)						
100173807	SANIBEL	FL		10/31/2024		11,495		(149)			(149)		11,346	11,346			
730101704	VALLEJO	CA		12/27/2023		(16,554)		46,497			46,497		29,943	29,943			
730101766	NORTH HOLLYWOOD	CA		12/27/2023		(42,918)		42,918			42,918						
730003211	MEDFORD	OR		12/27/2023		(14,064)		44,771			44,771		30,707	30,707			
7000023	NEW YORK	NY		05/21/2018		9,058		(9,058)			(9,058)						
730300872	RIVERSIDE	CA		12/27/2023		(1,605)		29,919			29,919		28,314	28,314			
403050696	PHILADELPHIA	PA		11/04/2024		17,248		(5,566)			(5,566)		11,682	11,682			
19310	DURHAM	NC		08/14/2013		47,725		(371)			(371)		47,354	47,354			
730301250	LOS ANGELES	CA		12/27/2023		10,568		8,211			8,211		18,779	18,779			
730301626	FAIRFIELD	CA		12/27/2023		(6,069)		37,870			37,870		31,801	31,801			
19224	MILLBRAE	CA		11/20/2012		65,788		(306)			(306)		65,482	65,482			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403048998	WESTVILLE	NJ		06/28/2024		4,780		(4,780)			(4,780)						
4020291377	JACKSONVILLE	FL		03/12/2021		12,246		(12,246)			(12,246)						
100185495	ATLANTA	GA		12/20/2024		7,292		(250)			(250)		7,042	7,042			
403047880	ST JOHNS	FL		06/28/2024		1,632		(1,632)			(1,632)						
100185774	TARZANA	CA		12/26/2024		6,816		(240)			(240)		6,576	6,576			
100148130	TARZANA	CA		04/10/2024		9,269		(321)			(321)		8,948	8,948			
1000002	DUBLIN	CA		08/30/2010		72,101		(5,075)			(5,075)		67,026	67,026			
100178205	LOS ANGELES	CA		11/19/2024		8,103		(165)			(165)		7,938	7,938			
100153780	BUSSUM	NLD		05/30/2024													
730302389	SACRAMENTO	CA		12/27/2023		(17,655)		45,638			45,638		27,983	27,983			
403048161	ST. HELENS	OR		08/16/2024		4,507		(4,507)			(4,507)						
100081697	SANTA MONICA	CA		03/21/2022		(255)		255			255						
730103349	ANAHEIM	CA		12/27/2023		(13,197)		35,504			35,504		22,306	22,306			
100128807	BROOKLYN	NY		09/21/2023		(12,086)		20,170			20,170		8,084	8,084			
18759	CHICAGO	IL		05/01/2008		284,199		(641)			(641)		283,559	283,559			
100172980	MIAMI	FL		10/25/2024		13,529		(624)			(624)		12,904	12,904			
730101832	FRESNO	CA		12/27/2023		(12,233)		36,688			36,688		24,455	24,455			
100156656	LOS GATOS	CA		06/24/2024		8,495		(232)			(232)		8,263	8,263			
7250108	MELVILLE	NY		07/17/2019		97,796		(4,050)			(4,050)		93,746	93,746			
100142420	RICHMOND	TX		02/05/2024		6,408		(332)			(332)		6,076	6,076			
100135955	KEY COLONY BEACH	FL		11/15/2023		3,374		(110)			(110)		3,264	3,264			
100184417	SPRING	TX		12/17/2024		6,989		(1,033)			(1,033)		5,956	5,956			
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024		9,463		(1,095)			(1,095)		8,367	8,367			
100163604	PHOENIX	AZ		08/15/2024		10,067		(475)			(475)		9,592	9,592			
100176656	TUSTIN	CA		11/15/2024		4,309		(309)			(309)		4,000	4,000			
100185487	LONG BEACH	CA		12/20/2024		6,599		(823)			(823)		5,776	5,776			
100115112	PHOENIX	AZ		07/17/2023		270		(270)			(270)						
100178223	IRVINE	CA		11/19/2024		10,763		(867)			(867)		9,896	9,896			
19337	ST. HELENA	CA		06/05/2019		(5,940)		35,242			35,242		29,301	29,301			
730302329	LOS ANGELES	CA		12/27/2023		(15,691)		41,423			41,423		25,732	25,732			
403048481	INDIANAPOLIS	IN		06/28/2024		3,274		(3,274)			(3,274)						
730300034	YUCAIPA	CA		12/27/2023		(3,680)		30,307			30,307		26,627	26,627			
100130264	MARCO ISLAND	FL		09/28/2023		195		(195)			(195)						
100076822	ST PETERSBURG	FL		12/27/2021		23,131		478			478		23,608	23,608			
7200348	NASHVILLE	TN		09/27/2019		33,023							33,023	33,023			
4020495369	BATON ROUGE	LA		06/21/2023		2,780		(2,780)			(2,780)						
730101550	LOS ANGELES	CA		12/27/2023		(21,112)		41,675			41,675		20,563	20,563			
100115113	BEVERLY HILLS	CA		07/17/2023		2,891		(54)			(54)		2,837	2,837			
18665	MYRTLE BEACH	SC		08/22/2007		341,190		(612)			(612)		340,579	340,579			
730103185	LOS ANGELES	CA		12/27/2023		(3,251)		28,947			28,947		25,696	25,696			
100152769	MIDDLETOWN	NJ		05/22/2024		8,545		(387)			(387)		8,157	8,157			
100150257	ALMERE	NLD		04/29/2024													
100089762	LOS ANGELES	CA		12/02/2022		(6)		6			6						
100133551	SANDS POINT	NY		10/19/2023		8,239		(733)			(733)		7,507	7,507			
730000009	BERKELEY	CA		12/27/2023		(9,269)		32,377			32,377		23,108	23,108			
7300075 53	SHERMAN OAKS	CA		12/27/2023		28,320		4,713			4,713		33,033	33,033			
100073538	LOS ANGELES	CA		10/26/2021		22,165		(953)			(953)		21,212	21,212			
730101908	BIRMINGHAM	AL		12/27/2023		(28,914)		28,914			28,914						
100103751	SURFSIDE	FL		05/08/2023		8,183		(518)			(518)		7,665	7,665			
100161736	PINECREST	FL		07/30/2024		7,782		(965)			(965)		6,817	6,817			
100163614	MIAMI	FL		08/15/2024		80		(80)			(80)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100185722	ROTTERDAM	NLD		12/20/2024													
730101620	SAN FRANCISCO	CA		12/27/2023		(13,371)		36,505			36,505		23,134	23,134			
100128535	LOS ANGELES	CA		09/18/2023		6,896		(372)			(372)		6,524	6,524			
100082192	LOS ANGELES	CA		04/14/2022		226		(226)			(226)						
100086725	CALABASAS	CA		09/30/2022		8,859		(455)			(455)		8,404	8,404			
100149158	LOS ANGELES	CA		04/22/2024		11,080		(109)			(109)		10,972	10,972			
730101910	PELHAM	AL		12/27/2023		(27,869)		27,869			27,869						
100164732	MOUNT PLEASANT	SC		08/23/2024		6,635		(349)			(349)		6,286	6,286			
100172947	ATLANTA	GA		10/25/2024		9,950		(1,861)			(1,861)		8,088	8,088			
403050170	GARY	IN		06/28/2024		14,447		(6,145)			(6,145)		8,302	8,302			
100128140	PARKLAND	FL		09/11/2023		2,960		(553)			(553)	3,850	6,257	6,257			
100165796	MALIBU	CA		08/29/2024		579		(579)			(579)						
730000011	BERKELEY	CA		12/27/2023		(9,500)		31,252			31,252		21,753	21,753			
730101784	LOS ANGELES	CA		12/27/2023		(22,166)		22,166			22,166						
730003194	OAKLAND	CA		12/27/2023		(4,692)		27,994			27,994		23,302	23,302			
100148666	MALIBU	CA		04/16/2024		1,269		(334)			(334)	3,845	4,780	4,780			
100076428	BURLINGAME	CA		12/23/2021		19,444		(888)			(888)		18,556	18,556			
100079320	NEWPORT BEACH	CA		03/17/2022		128		(128)			(128)						
3340075392	BROOKLYN	NY		05/23/2024		790,654							790,654	790,654			
100144330	TOLUCA LAKE	CA		03/07/2024		8,126		(243)			(243)		7,883	7,883			
19267	GREENWICH	CT		04/12/2013		51,388		(235)			(235)		51,153	51,153			
19309	LAWRENCE	KS		09/12/2013		84,815		(228)			(228)		84,587	84,587			
100114889	PALM DESERT	CA		07/13/2023		96		(96)			(96)						
100154338	GLENDALE	CA		06/12/2024		20,178		(367)			(367)		19,812	19,812			
403049264	MOUNT VERNON	NY		06/28/2024		4,313		(4,313)			(4,313)						
100186762	PARADISE VALLEY	AZ		12/31/2024		599		(530)			(530)	5,441	5,510	5,442	(68)		(68)
100142995	SARASOTA	FL		02/12/2024		8,978		(752)			(752)		8,226	8,226			
100175772	DAVIE	FL		11/12/2024		8,937		(697)			(697)		8,241	8,241			
100185528	HOUSTON	TX		12/20/2024		9,594		(722)			(722)		8,872	8,872			
403051130	GARY	IN		06/28/2024		11,994		(4,233)			(4,233)	834	8,596	8,596			
100127704	MANHATTAN BEACH	CA		09/08/2023		(15,442)		11,086			11,086	4,388	32		(32)		(32)
100163428	SANTA MONICA	CA		09/27/2024		379		(379)			(379)						
100173068	LOS ANGELES (STUDIO CI	CA		10/25/2024		3,194		(497)			(497)		2,697	2,697			
100091966	SHERMAN OAKS	CA		02/07/2023		199		(199)			(199)						
100152019	BEVERLY HILLS	CA		05/14/2024		6,986		(584)			(584)		6,403	6,403			
100114884	LAGUNA BEACH	CA		07/13/2023		203		(203)			(203)						
100178466	KENTFIELD	CA		11/21/2024		12,084		(701)			(701)	4,382	15,765	15,725	(41)		(41)
100148136	WEST PALM BEACH	FL		04/10/2024		9,713		(662)			(662)		9,051	9,051			
100163386	WOODLAND HILLS	CA		09/27/2024		8,124		(636)			(636)		7,488	7,488			
100114883	THOUSAND OAKS	CA		07/13/2023		8,059		(750)			(750)		7,309	7,309			
100140478	SARATOGA	CA		01/19/2024		6,857		(473)			(473)		6,384	6,384			
100155321	MIAMI	FL		07/19/2024		9,219		(519)			(519)		8,700	8,700			
100142195	LOS ANGELES	CA		03/15/2024		8,782		(489)			(489)		8,294	8,294			
100082703	LOS ANGELES	CA		04/20/2022		197		(197)			(197)						
100107823	WOODSIDE	CA		05/19/2023		13		(13)			(13)						
100185771	LOS ANGELES	CA		12/26/2024		5,139		(182)			(182)		4,956	4,956			
100171318	MALIBU	CA		10/16/2024		165		(165)			(165)						
100087909	ENCINO	CA		10/18/2022		87		(87)			(87)						
100157766	COTO DE CAZA	CA		08/01/2024		7,847		(553)			(553)		7,294	7,294			
100147727	VENICE	CA		04/05/2024		7,457		(333)			(333)		7,124	7,124			
4020323972	COLLIERVILLE	TN		06/03/2021		19,973		(3,871)			(3,871)		16,102	16,102			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100164005	BEVERLY HILLS	CA		08/21/2024		8,592		(576)			(576)		8,016	8,016			
100139200	HOUSTON	TX		12/28/2023		(264)		3,416			3,416	4,342	7,493	7,477	(16)		(16)
100100640	GLENDALE	CA		03/28/2023		104		(104)			(104)						
100080778	CORONA DEL MAR	CA		03/15/2022		16,084		(163)			(163)		15,921	15,921			
100168767	HUNTINGTON BEACH	CA		09/26/2024		7,684		(59)			(59)		7,625	7,625			
100116419	CORAL GABLES	FL		07/20/2023		11,740		4,088			4,088		15,828	15,828			
730302172	LOS ANGELES	CA		12/27/2023		(6,030)		20,200			20,200	5,312	19,482	19,434	(48)		(48)
100146598	LOS ANGELES (CHATSWORT	CA		03/20/2024		4,268		(725)			(725)		3,543	3,543			
730103378	MONTEBELLO	CA		12/27/2023		(10,169)		28,029			28,029		17,860	17,860			
100083290	BEVERLY HILLS	CA		05/26/2022		11,607		(337)			(337)		11,270	11,270			
730101050	LOS ANGELES	CA		12/27/2023		(555)		20,917			20,917		20,361	20,361			
100167535	RANCHO PALOS VERDES	CA		10/31/2024		8,625		(755)			(755)		7,870	7,870			
100161699	ROTTERDAM	NLD		07/29/2024		1,157,959							1,157,959	1,157,959			
100110114	INDIO	CA		06/23/2023		30		(30)			(30)						
100083528	WESTON	FL		06/06/2022		1		(1)			(1)						
19125	AURORA	CO		12/21/2011		52,014		(327)			(327)		51,688	51,688			
100120641	EATONTON	GA		08/21/2023		84		(84)			(84)						
324101000	PORTLAND	OR		12/20/2024		1,447,600							1,447,600	1,447,600			
100117858	LOS ANGELES	CA		07/20/2023		358		(358)			(358)						
100084461	ROSWELL	GA		07/14/2022		10,705		(213)			(213)		10,492	10,492			
100103221	BEVERLY HILLS	CA		04/26/2023		144		(144)			(144)						
100080757	PARADISE VALLEY	AZ		03/10/2022		14,710		(463)			(463)		14,247	14,247			
730000005	BERKELEY	CA		12/27/2023		(7,791)		27,211			27,211		19,419	19,419			
100143796	WASHINGTON	DC		02/28/2024		5,163		(440)			(440)	4,297	9,020	8,996	(25)		(25)
100143769	LOS ANGELES	CA		02/27/2024		11,602		(721)			(721)		10,881	10,881			
730101770	SPRING VALLEY	CA		12/27/2023		10,278		9,702			9,702		19,980	19,980			
100149800	BELL CANYON	CA		04/26/2024		6,911		(479)			(479)		6,432	6,432			
100166393	TAMPA	FL		10/24/2024		7,513		(834)			(834)		6,679	6,679			
100173671	ENSCHEDE	NLD		10/29/2024													
403052282	EAST CHICAGO	IN		11/04/2024		12,136		(4,178)			(4,178)	(352)	7,606	7,606			
100136915	HOLLADAY	UT		11/28/2023		6,925		(451)			(451)		6,474	6,474			
403049182	KNOXVILLE	TN		06/28/2024		4,725		(4,725)			(4,725)						
100179350	CARLSBAD	CA		12/27/2024		5,026		(785)			(785)		4,241	4,241			
19315	RICHARDSON	TX		08/15/2013		89,123		(245)			(245)		88,879	88,879			
100165781	AGOURA HILLS	CA		08/29/2024		7,138		(276)			(276)		6,861	6,861			
730101830	FRESNO	CA		12/27/2023		2,594		23,861			23,861		26,454	26,454			
100078458	NEW YORK	NY		01/25/2022		(29,305)		29,305			29,305						
730101412	LOS ANGELES	CA		12/27/2023		(1,199)		25,255			25,255		24,056	24,056			
403050324	BETHLEHEM	PA		06/28/2024		3,148		(3,148)			(3,148)						
403050767	WILMINGTON	NC		06/28/2024		6,035		(6,035)			(6,035)						
322030402	PRESCOTT	AZ		05/09/2022		131,493						3,707	135,200	135,200			
100167529	FAIRVIEW	TX		10/31/2024		2,477		(927)			(927)	5,279	6,830	6,801	(28)		(28)
100130391	LOS ANGELES	CA		09/28/2023		6,135		(62)			(62)		6,074	6,074			
100174499	ORLANDO	FL		10/31/2024		5,357		(853)			(853)		4,504	4,504			
100168680	HUNTINGTON	NY		09/25/2024		8,676		(644)			(644)		8,032	8,032			
100169373	INCLINE VILLAGE	NV		09/27/2024		211		(211)			(211)						
100161172	RICHMOND	TX		07/25/2024		393		(393)			(393)						
403049111	RINCON	GA		06/28/2024		4,116		(4,116)			(4,116)						
100140648	SAN RAFAEL	CA		02/08/2024		7,198		(340)			(340)		6,857	6,857			
100170020	BEVERLY HILLS	CA		11/08/2024		7,811		(812)			(812)		7,000	7,000			
100074431	LOS ANGELES	CA		12/02/2021		438		(438)			(438)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730007550	BEVERLY HILLS	CA		12/27/2023		22,356		4,434			4,434		26,790	26,790			
403050537	JACKSONVILLE	FL		06/28/2024		2,525		(2,525)			(2,525)						
100137918	FORT WORTH	TX		12/12/2023		6,300		(324)			(324)		5,976	5,976			
100118851	LOS ANGELES	CA		08/30/2023		5,853		(113)			(113)		5,740	5,740			
100110110	INDIO	CA		06/23/2023		53		(53)			(53)						
100185524	NORTH MIAMI BEACH	FL		12/20/2024		8,655		(73)			(73)		8,582	8,582			
100076405	ANNA MARIA	FL		12/23/2021		9,856		(2,331)			(2,331)	5,167	12,692	12,647	(45)		(45)
100180462	LIGHTHOUSE POINT	FL		11/26/2024		6,938		(969)			(969)		5,969	5,969			
730060850	SAN DIEGO	CA		12/27/2023		(596)		16,281			16,281		15,684	15,684			
100173081	BROOKLYN	NY		10/25/2024		7,558		(1,041)			(1,041)		6,518	6,518			
100102773	RANCHO PALOS VERDES	CA		06/22/2023		139		(139)			(139)						
100178443	LOS ANGELES	CA		11/21/2024		7,007		(887)			(887)		6,120	6,120			
18959	QUINCY	MA		10/07/2010		112,901		(522)			(522)		112,379	112,379			
730101534	RICHMOND	CA		12/27/2023		(14,825)		34,078			34,078		19,253	19,253			
100110066	PINECREST	FL		06/23/2023		(17,119)		26,088			26,088		8,969	8,969			
100185800	MANHATTAN BEACH	CA		12/26/2024		129		(129)			(129)						
100172938	LAS VEGAS	NV		10/25/2024		8,358		(917)			(917)		7,441	7,441			
100173647	APELDOORN	NLD		10/29/2024													
100151164	ATLANTA	GA		05/09/2024		6,858		(785)			(785)		6,072	6,072			
100173074	SCOTTSDALE	AZ		10/25/2024		5,645		(746)			(746)		4,899	4,899			
100178464	SAN CLEMENTE	CA		11/21/2024		6,879		(718)			(718)		6,161	6,161			
100088190	LOS ANGELES	CA		10/13/2022		11,058		(617)			(617)		10,441	10,441			
100109032	WASHINGTON	DC		06/02/2023		2,555		(464)			(464)		2,091	2,091			
100165700	LAS VEGAS	NV		08/29/2024		7,423		(700)			(700)		6,724	6,724			
100176829	SHORT HILLS	NJ		11/15/2024		3,703		(353)			(353)		3,350	3,350			
100174524	BEVERLY HILLS	CA		10/31/2024		4,321		(583)			(583)		3,738	3,738			
100083198	NEWPORT BEACH	CA		05/26/2022		(129)		129			129						
100167807	AMERICAN CANYON	CA		09/19/2024		6,941		(639)			(639)		6,302	6,302			
100175085	PASADENA	CA		11/05/2024		8,042		(621)			(621)		7,422	7,422			
100146663	BEVERLY HILLS	CA		03/20/2024		190		(190)			(190)						
100171183	LOS ANGELES	CA		11/22/2024		206		(206)			(206)						
100091647	BEVERLY HILLS	CA		01/27/2023		66		(66)			(66)						
100168728	MALIBU	CA		09/26/2024		5,319		(845)			(845)		4,474	4,474			
100137185	SOUTH MIAMI	FL		11/28/2023		6,086		(310)			(310)		5,776	5,776			
100120674	ANNA MARIA	FL		08/24/2023		5,666		12			12		5,678	5,678			
100127651	ANNA MARIA	FL		09/08/2023		6,303		(625)			(625)		5,678	5,678			
100178465	NEWPORT BEACH	CA		11/21/2024		3,196		(504)			(504)	5,126	7,818	7,792	(26)		(26)
322070132	PORTLAND	OR		09/13/2022		210,208							210,208	210,208			
100099882	HEBER CITY	UT		03/28/2023		6,121		(597)			(597)		5,525	5,525			
100114512	TARZANA	CA		06/29/2023		7,485		(677)			(677)		6,807	6,807			
100186272	LAS VEGAS	NV		12/27/2024		5,534		(421)			(421)		5,113	5,113			
100099884	HEBER CITY	UT		03/28/2023		6,087		(562)			(562)		5,525	5,525			
100143675	MALIBU	CA		02/22/2024		(138)		(465)			(465)	5,071	4,468	4,424	(44)		(44)
100145848	DEL MAR	CA		03/15/2024		3,260		(219)			(219)		3,040	3,040			
100153078	SAN JUAN CAPISTRANO	CA		06/27/2024		7,070		(425)			(425)		6,645	6,645			
100174505	NORTH PALM BEACH	FL		10/31/2024		4,921		(644)			(644)		4,277	4,277			
100134550	LOS ANGELES	CA		10/30/2023		6,029		(435)			(435)		5,594	5,594			
100118729	HERMOSA BEACH	CA		07/25/2023		(5,358)		5,358			5,358						
100076705	DANA POINT	CA		12/30/2021		22,182		(2,183)			(2,183)		19,999	19,999			
100179345	CORONA DEL MAR AREA NEWPORT B	CA		12/27/2024		4,189		(251)			(251)		3,938	3,938			
100185013	SEATTLE	WA		12/19/2024		5,113		(271)			(271)		4,843	4,843			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176803	SOUTHWEST RANCHES	FL		11/15/2024		5,466		(997)			(997)		4,469	4,469			
100147623	SAN MARINO	CA		04/04/2024		7,423		(392)			(392)		7,031	7,031			
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024		8,276		(292)			(292)		7,984	7,984			
100159542	NEWPORT BEACH	CA		07/15/2024		7,560		(370)			(370)	(337)	6,853	6,853			
100080465	BOCA RATON	FL		03/10/2022		(29,399)		29,399			29,399						
100142055	NEWPORT BEACH	CA		02/29/2024		(8,191)		8,191			8,191						
100165614	MALIBU	CA		10/04/2024		6,429		(755)			(755)		5,674	5,674			
100148163	STUDIO CITY	CA		05/15/2024		7,040		(478)			(478)		6,562	6,562			
100151167	MOORPARK	CA		05/09/2024		4,676		(382)			(382)		4,294	4,294			
403050770	SAINT ANN	MO		06/28/2024		1,707		(1,707)			(1,707)						
100150196	CORONA DEL MAR	CA		04/30/2024		3,413		(60)			(60)		3,353	3,353			
100136679	STUART	FL		01/25/2024		58		(58)			(58)						
100138398	MENLO PARK	CA		12/18/2023		544		5,623			5,623	(335)	5,832	5,832			
100057488	TARZANA	CA		06/02/2021		(30,710)		30,710			30,710						
100143786	LADERA RANCH	CA		02/28/2024		6,438		(139)			(139)		6,298	6,298			
100164710	LAGUNA BEACH	CA		08/23/2024		1,907		(563)			(563)	5,038	6,381	6,355	(27)		(27)
100071521	LOS ANGELES	CA		10/19/2021		116		(116)			(116)						
100082820	LOS ANGELES	CA		04/28/2022		(26,828)		26,828			26,828						
403051162	ALVIN	TX		11/04/2024		9,849		(1,537)			(1,537)		8,312	8,312			
100147584	LOS ANGELES	CA		04/04/2024		6,824		(562)			(562)		6,262	6,262			
323110204	PORTLAND	OR		01/18/2024		995,736							995,736	995,736			
100116887	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		(15,726)		15,726			15,726						
100153778	S-GRAVENHAGE	NLD		05/30/2024													
100165816	SHERMAN OAKS	CA		08/29/2024		111		(111)			(111)						
100180460	SARASOTA	FL		11/26/2024		6,329		(836)			(836)		5,492	5,492			
100135691	KIRKLAND	WA		11/09/2023		6,951		(40)			(40)		6,911	6,911			
100175537	NEBO	NC		11/08/2024		5,774		(451)			(451)		5,322	5,322			
100156295	GAITHERSBURG	MD		07/25/2024		7,260		(657)			(657)		6,604	6,604			
100084459	LIHUE	HI		07/14/2022		10,871		(336)			(336)		10,536	10,536			
100083026	LOS ANGELES	CA		05/11/2022		16,941		2,576			2,576		19,517	19,517			
730101558	LAWNDALE	CA		12/27/2023		(15,586)		31,594			31,594		16,008	16,008			
1000007	NORCO	CA		08/30/2011		93,306		(1,110)			(1,110)		92,196	92,196			
730302686	LOS ANGELES	CA		12/27/2023		(16,261)		34,398			34,398		18,136	18,136			
100156124	LOS ANGELES	CA		07/25/2024		6,847		(563)			(563)		6,284	6,284			
100133879	ENCINO	CA		10/24/2023		19,732		(675)			(675)		19,057	19,057			
100132822	WEST PALM BEACH	FL		11/03/2023		5,607		203			203	1,022	6,832	6,832			
100135622	OCEAN CITY	NJ		11/09/2023		6,687		(180)			(180)		6,508	6,508			
100088059	NAPA	CA		10/25/2022		21,255		(312)			(312)		20,943	20,943			
100128852	BROOKLYN	NY		09/21/2023		6,996		(290)			(290)		6,705	6,705			
100143673	AGOURA HILLS	CA		02/22/2024		4,643		(224)			(224)		4,418	4,418			
100078358	RANCHO SANTA FE	CA		02/10/2022		139		(139)			(139)						
100114725	LOS ANGELES	CA		06/29/2023		1,342		(342)			(342)		1,000	1,000			
100078647	PACIFIC PALISADES	CA		02/02/2022		57		(57)			(57)						
100117587	ATHERTON	CA		07/20/2023		8,565		117			117		8,682	8,682			
100157794	LOS ANGELES	CA		08/01/2024		6,557		(660)			(660)	(330)	5,568	5,568			
100165868	MALIBU	CA		08/30/2024		4,849		(708)			(708)		4,140	4,140			
4.04334E+11	PALM BAY	FL		12/18/2024		(7,479)		7,479			7,479						
100071518	MALIBU	CA		10/19/2021		346		(346)			(346)						
730101662	GARDENA	CA		12/27/2023		(13,414)		28,511			28,511		15,097	15,097			
100129268	CHICAGO	IL		09/25/2023		11,567		(446)			(446)		11,121	11,121			
18813	HAUPPAUGE	NY		11/12/2008		70,058							70,058	70,058			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100085178	LA CANADA FLINTRIDGE	CA		09/21/2022		292		(292)			(292)						
100185941	LAS VEGAS	NV		12/26/2024		3,719		(205)			(205)		3,514	3,514			
100131780	CALABASAS	CA		10/06/2023		106		(106)			(106)						
100100023	VENICE	CA		03/28/2023		1,547		133			133		1,680	1,680			
100076450	COTO DE CAZA	CA		12/23/2021		15,697		(530)			(530)		15,167	15,167			
403050601	MAMMOTH LAKES	CA		11/04/2024		9,737		(2,712)			(2,712)		7,025	7,025			
100087370	SAN CLEMENTE	CA		10/25/2022		10,904		1,708			1,708	(327)	12,284	12,284			
100156318	NAPLES	FL		07/25/2024		4,482		(622)			(622)		3,861	3,861			
100128916	DEAL	NJ		09/21/2023		(4,965)		4,965			4,965						
100144515	NEWPORT BEACH	CA		04/26/2024		9,518		(594)			(594)		8,924	8,924			
100150018	COTO DE CAZA	CA		06/07/2024		6,822		(466)			(466)		6,355	6,355			
100153694	ST PETE BEACH	FL		05/31/2024		5,991		(733)			(733)		5,258	5,258			
730103144	LOS ANGELES	CA		12/27/2023		4,709		14,090			14,090		18,799	18,799			
100065866	LOS ANGELES	CA		07/27/2021		325		(325)			(325)						
100078280	LOS GATOS	CA		02/10/2022		16,975		(178)			(178)		16,797	16,797			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		22,611		(1,102)			(1,102)		21,510	21,510			
100167785	VALENCIA	CA		09/19/2024		10,195		(550)			(550)		9,645	9,645			
100127662	LOCH ARBOUR	NJ		09/08/2023		9,598		(319)			(319)		9,279	9,279			
100109729	MIAMI BEACH	FL		06/16/2023		243		(120)			(120)		123	123			
100078047	LAHAINA	HI		01/21/2022		10,251		(531)			(531)	4,877	14,598	14,561	(37)		(37)
100114593	CALABASAS	CA		06/29/2023		6,752		(500)			(500)		6,253	6,253			
100154686	BROOKLYN	NY		07/19/2024		4,833		(859)			(859)		3,974	3,974			
100156230	SOUTH LAKE	TX		06/20/2024		1,855,761		(21,694)			(21,694)		1,834,067	1,834,067			
100118195	SHERMAN OAKS	CA		07/21/2023		9,414		(522)			(522)		8,892	8,892			
730302158	LOS ANGELES	CA		12/27/2023		(880)		14,522			14,522		13,642	13,642			
100181640	SAN CLEMENTE	CA		12/11/2024		206		(206)			(206)						
100160825	CALABASAS	CA		07/24/2024		279		(279)			(279)						
403049734	BROOKLYN	NY		11/04/2024		6,444		(6,444)			(6,444)						
730101808	AURORA	CO		12/27/2023		(576)		17,179			17,179		16,603	16,603			
100165591	CHARLOTTE	NC		10/04/2024		7,998		(682)			(682)		7,316	7,316			
100133085	GLENDALE	CA		11/29/2023		6,437		105			105		6,541	6,541			
100170484	ORANGE	CA		10/09/2024		6,863		(538)			(538)		6,324	6,324			
100173045	OCEANSIDE	CA		10/25/2024		(4,943)		4,943			4,943						
100154554	PALOS VERDES ESTATES	CA		06/14/2024		6,641		(924)			(924)		5,717	5,717			
100079458	ROLLING HILLS ESTATES	CA		03/17/2022		143		(143)			(143)						
730101368	POMONA	CA		12/27/2023		3,737		13,831			13,831		17,569	17,569			
100080895	LOS ALTOS	CA		03/10/2022		(363)		363			363						
403050702	HARTFORD	CT		11/04/2024		10,109		(3,299)			(3,299)		6,811	6,811			
100167770	WOODBURY	NY		09/19/2024		700,686		(22,791)			(22,791)		677,895	677,895			
100144302	OSAGE BEACH	MO		03/07/2024		16,235		(735)			(735)		15,500	15,500			
100151722	MIAMI	FL		05/10/2024		13,035		(641)			(641)		12,394	12,394			
100078342	PARADISE VALLEY	AZ		02/10/2022		11,692		(1,395)			(1,395)		10,298	10,298			
100089741	WYNDMOOR	PA		12/02/2022		7,010		(11)			(11)		7,000	7,000			
100167496	MILL VALLEY	CA		10/31/2024		6,722		(92)			(92)		6,630	6,630			
100159554	BOCA RATON	FL		07/15/2024		4,805		(806)			(806)		4,000	4,000			
100174096	SAN DIEGO	CA		10/31/2024		5,867		(764)			(764)		5,103	5,103			
100118097	MILTON	GA		07/20/2023		4,556		(354)			(354)		4,202	4,202			
403051340	BROOKLYN	NY		11/04/2024		3,112		(3,112)			(3,112)						
100164153	ATLANTA	GA		08/21/2024		6,451		(941)			(941)		5,510	5,510			
100184979	LA CANADA FLINTRIDGE	CA		12/19/2024		99		(99)			(99)						
100173821	ALAMO	CA		10/31/2024		2,819		(456)			(456)		2,362	2,362			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132829	NORTHRIDGE	CA		11/03/2023		57		(57)			(57)						
100074104	MALIBU	CA		12/09/2021		102		(102)			(102)						
100154782	LA QUINTA	CA		07/19/2024		5,401		(538)			(538)		4,863	4,863			
100151937	FORT LAUDERDALE	FL		06/14/2024		6,837		(207)			(207)		6,631	6,631			
100118926	LOS ANGELES	CA		07/27/2023		3,700		(210)			(210)		3,489	3,489			
100103510	LAGUNA BEACH	CA		05/08/2023		6,774		(313)			(313)		6,461	6,461			
100156028	LOS ANGELES	CA		06/18/2024		2,001		(333)			(333)		1,668	1,668			
100179850	GLENCOE	IL		11/22/2024		6,759		(542)			(542)		6,218	6,218			
100163591	LAHAINA	HI		08/15/2024		6,560		(998)			(998)		5,562	5,562			
100131574	INDIO	CA		10/05/2023		(3)		3			3						
100134902	SANTA MONICA	CA		10/30/2023		5,975		(374)			(374)		5,601	5,601			
100115122	MIAMI	FL		07/17/2023		122		(122)			(122)						
100157715	HUNTINGTON BEACH	CA		06/28/2024		5,265		(101)			(101)	743	5,907	5,907			
100115600	WELLINGTON	FL		07/19/2023		6,335		(515)			(515)		5,820	5,820			
100148672	EAST HAMPTON	NY		04/16/2024		6,049		(261)			(261)		5,788	5,788			
730302188	LOS ANGELES	CA		12/27/2023		(5,607)		18,882			18,882		13,275	13,275			
100173031	BOYNE CITY	MI		10/25/2024		225,577		(15,908)			(15,908)		209,669	209,669			
100181344	LOS ANGELES	CA		12/06/2024		300		(300)			(300)						
100137907	NEWPORT BEACH	CA		12/12/2023		5,553		(274)			(274)		5,279	5,279			
100180772	PINECREST	FL		11/26/2024		6,584		(175)			(175)		6,409	6,409			
100076376	LAGUNA BEACH	CA		12/23/2021		67		(67)			(67)						
100162071	LOS ANGELES	CA		07/31/2024		407		(407)			(407)						
100081759	SAN DIEGO	CA		03/22/2022		168		(168)			(168)						
403047479	CLEVELAND	OH		06/28/2024		10,200		(3,872)			(3,872)		6,327	6,327			
100080854	LOS ANGELES	CA		03/10/2022		18,272		2,115			2,115		20,387	20,387			
730101888	VENTURA	CA		12/27/2023		(19,894)		19,894			19,894						
403047576	SAN ANTONIO	TX		06/28/2024		2,207		(2,207)			(2,207)						
100076786	WAIALUA	HI		12/27/2021		165		(165)			(165)						
100162054	LOS ANGELES	CA		07/31/2024		356		(356)			(356)						
100101079	GREENWICH	CT		04/28/2023		9,102		2,540			2,540		11,641	11,641			
730300788	LOS ANGELES	CA		12/27/2023		(1,131)		16,940			16,940		15,810	15,810			
100173441	HIDDEN HILLS	CA		10/29/2024		113		(113)			(113)						
100129251	INDIO	CA		11/03/2023		(77)		77			77						
100162064	SEATTLE	WA		07/31/2024		5,851		(524)			(524)		5,327	5,327			
100116449	LIGHTHOUSE POINT	FL		07/20/2023		(508)		508			508						
100166026	CHINO HILLS	CA		09/06/2024		143		(143)			(143)						
100080479	CORNELIUS	NC		03/10/2022		11,687		33			33		11,719	11,719			
100186680	LOS ANGELES	CA		12/31/2024		4,720		(120)			(120)		4,600	4,600			
100149014	LOS ANGELES	CA		04/19/2024		6,627		(237)			(237)		6,390	6,390			
100071505	CORONA DEL MAR	CA		10/19/2021		14,111		(473)			(473)		13,638	13,638			
100140222	AUSTIN	TX		01/11/2024		(4,811)		10,047			10,047		5,236	5,236			
100157662	SANTA BARBARA	CA		06/28/2024		3,090		(424)			(424)		2,666	2,666			
100167984	CUDJOE KEY	FL		09/20/2024		5,799		(832)			(832)		4,966	4,966			
100090339	CARBONDALE	CO		12/22/2022		(37)		37			37						
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024		3,655		(626)			(626)		3,029	3,029			
100186236	BEVERLY HILLS	CA		12/27/2024		259		(259)			(259)						
100083022	SUNNY ISLES BEACH	FL		05/11/2022		11,862		8			8		11,871	11,871			
100163916	HEBER CITY	UT		10/04/2024		241		(241)			(241)						
100168952	ROTTERDAM	NLD		09/26/2024		581,207							581,207	581,207			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		5,756		244			244		6,000	6,000			
100156123	MC LEAN	VA		07/25/2024		8,188		(618)			(618)		7,570	7,570			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174082	SEA GIRT	NJ		10/31/2024		6,742		(832)			(832)		5,910	5,910			
100173874	SAN FRANCISCO	CA		10/31/2024		5,255		(471)			(471)		4,784	4,784			
100178445	LOS ANGELES	CA		11/21/2024		6,053		(745)			(745)		5,308	5,308			
100142849	ENCINO	CA		02/09/2024		6,793		(264)			(264)		6,529	6,529			
100171217	LOS ALTOS	CA		10/16/2024		5,814		(601)			(601)		5,213	5,213			
100141014	LAS VEGAS	NV		02/20/2024		121,051		(4,214)			(4,214)	3,338	120,176	120,151	(25)		(25)
100168686	LOS ANGELES	CA		09/25/2024		(11,710)		11,710			11,710						
100078650	ENCINO	CA		02/02/2022		12,273		(1,239)			(1,239)		11,035	11,035			
100170006	WINTER PARK	CO		11/08/2024		181		(181)			(181)						
100165866	RYE	NY		08/29/2024		4,538		(467)			(467)		4,072	4,072			
100156730	SANTA BARBARA	CA		06/26/2024		6,863		(563)			(563)		6,299	6,299			
100161718	NEWPORT BEACH	CA		07/30/2024		311		(487)			(487)	4,701	4,525	4,475	(50)		(50)
100176074	JENSEN BEACH	FL		12/20/2024		4,491		(481)			(481)		4,010	4,010			
100157539	OOSTERHOUT	NLD		06/28/2024													
100176953	WINDERMERE	FL		11/15/2024		4,582		(475)			(475)	(315)	3,793	3,793			
100138348	PRINCETON	MA		12/18/2023		1,344		(66)			(66)	3,326	4,604	4,604			
100076452	ANNA MARIA	FL		12/23/2021		11,657		(1,830)			(1,830)		9,827	9,827			
100150136	SAN LUIS OBISPO	CA		06/14/2024		5,810		(442)			(442)		5,368	5,368			
100167757	WAKEFIELD	MA		09/19/2024		6,093		(421)			(421)		5,672	5,672			
100165782	BOCA RATON	FL		08/29/2024		7,612		(852)			(852)		6,759	6,759			
100185970	LOS GATOS	CA		12/26/2024		4,616		(403)			(403)		4,213	4,213			
100072027	GRASSY KEY	FL		11/19/2021		14,398		(901)			(901)		13,497	13,497			
100072022	NEWPORT BEACH	CA		11/19/2021		604		(291)			(291)	(313)					
100150142	SUNRISE BEACH	TX		06/14/2024		5,191		(828)			(828)		4,363	4,363			
100157692	SAN CLEMENTE	CA		06/28/2024		5,513		(424)			(424)		5,088	5,088			
100180101	PORTER RANCH	CA		12/30/2024		107,286		(3,103)			(3,103)		104,183	104,183			
100133807	HUNTINGTON BEACH	CA		10/20/2023		5,316		(421)			(421)		4,895	4,895			
100181307	DALLAS	TX		12/06/2024		3,805		(265)			(265)		3,540	3,540			
100071509	LOS ANGELES	CA		10/19/2021		1,400		(134)			(134)		1,265	1,265			
100173065	FAIRVIEW	TX		10/25/2024		4,256		(272)			(272)		3,984	3,984			
100120325	LOOMIS	CA		08/18/2023		48		(48)			(48)						
100169396	VICTOR	ID		09/30/2024		79		(79)			(79)						
100076603	MIRAMAR BEACH	FL		12/30/2021		12,611		(994)			(994)		11,617	11,617			
100181672	DALLAS	TX		12/11/2024		5,784		(516)			(516)		5,268	5,268			
100186237	BEVERLY HILLS	CA		12/27/2024		256		(256)			(256)						
100164025	LOS ANGELES	CA		08/21/2024		116		(116)			(116)						
100102362	S LAKE TAHOE	CA		06/07/2023		6,943		(137)			(137)		6,805	6,805			
100072032	SUMMERLAND	CA		11/19/2021		314		(314)			(314)						
730302677	FAIRFIELD	CA		12/27/2023		(15,270)		28,166			28,166		12,896	12,896			
100156825	PINECREST	FL		06/27/2024		16,136		(1,111)			(1,111)		15,025	15,025			
100129270	SCOTTSDALE	AZ		09/25/2023		397,212		(9,416)			(9,416)		387,795	387,795			
100146600	FOUNTAIN HILLS	AZ		03/20/2024		4,050		(200)			(200)		3,850	3,850			
100071948	PALO ALTO	CA		11/19/2021		3,862		(262)			(262)		3,600	3,600			
100083046	SAN DIEGO	CA		05/11/2022		2,119		(119)			(119)		2,000	2,000			
100100316	NEW YORK	NY		04/27/2023		8,294		3,682			3,682		11,975	11,975			
100173813	TAMPA	FL		10/31/2024		4,987		(293)			(293)		4,693	4,693			
730300560	REDWOOD CITY	CA		12/27/2023		(153)		10,826			10,826	4,618	15,291	15,256	(36)		(36)
100132455	PARADISE VALLEY	AZ		11/03/2023		(223)		223			223						
737035054	SAN DIEGO	CA		12/27/2023		5,721		9,911			9,911		15,633	15,633			
100083515	SCOTTSDALE	AZ		06/06/2022		8,087		(425)			(425)		7,663	7,663			
100167821	CABO SAN LUCAS	MEX		09/20/2024		7,181							7,181	7,181			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134075	PINECREST	FL		10/27/2023		1,184		(128)			(128)	4,605	5,661	5,620	(41)		(41)
100141295	STATEN ISLAND	NY		01/30/2024		4,444		(132)			(132)		4,312	4,312			
730301154	WATSONVILLE	CA		12/27/2023		5,246		5,989			5,989		11,235	11,235			
100185913	BERMUDA DUNES	CA		12/26/2024		2,309		(675)			(675)		1,634	1,634			
100078216	SAN DIEGO (LA JOLLA AREA)	CA		02/10/2022		46		(46)			(46)						
100184986	LA CENTER	WA		12/19/2024		4,668		(521)			(521)		4,148	4,148			
100144530	EL CAJON	CA		04/26/2024		6,646		(372)			(372)		6,274	6,274			
730000007	BERKELEY	CA		12/27/2023		(5,793)		20,236			20,236		14,443	14,443			
100082597	BROOKLYN	NY		04/14/2022		9,896		(727)			(727)		9,169	9,169			
730300891	VAN NUYS	CA		12/27/2023		(998)		15,864			15,864		14,866	14,866			
730100440	LOS ANGELES	CA		12/27/2023		(14,773)		27,931			27,931		13,159	13,159			
100173018	LOS ANGELES	CA		10/25/2024		(5,221)		5,221			5,221						
18986	CARLSBAD	CA		11/10/2010		89,695		(339)			(339)		89,356	89,356			
100184989	REDONDO BEACH	CA		12/19/2024		4,228		(449)			(449)		3,778	3,778			
100114789	HOLLYWOOD	FL		07/07/2023		6,165		(129)			(129)		6,035	6,035			
100109031	REDONDO BEACH	CA		06/02/2023		6,913		(308)			(308)		6,604	6,604			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		764		(432)			(432)	4,594	4,926	4,900	(26)		(26)
100160580	BRIGANTINE	NJ		07/19/2024		5,003		(178)			(178)		4,826	4,826			
100171280	LOS ANGELES	CA		10/16/2024		6,074		(782)			(782)		5,292	5,292			
100186234	BEVERLY HILLS	CA		12/27/2024		249		(249)			(249)						
100142231	SANTA BARBARA	CA		03/15/2024		2,512		(144)			(144)		2,368	2,368			
100165798	FORT LAUDERDALE	FL		08/29/2024		5,896		(812)			(812)		5,084	5,084			
100160505	GREENVILLE	SC		07/19/2024		5,319		(345)			(345)		4,974	4,974			
730102354	LOS ANGELES	CA		12/27/2023		3,325		11,598			11,598		14,923	14,923			
100144491	SOUTHLAKE	TX		04/26/2024		6,305		(611)			(611)		5,694	5,694			
100074438	RANCHO SANTA FE	CA		12/02/2021		142		(142)			(142)						
100174919	WESTON	FL		10/31/2024		5,849		(779)			(779)		5,070	5,070			
100159923	MIAMI	FL		08/16/2024		6,315		(344)			(344)		5,971	5,971			
100114943	LAKE FOREST	CA		07/13/2023		5,491		(474)			(474)		5,017	5,017			
100120217	BROOKLYN	NY		08/18/2023		1,553		3,365			3,365		4,918	4,918			
730302528	LOS ANGELES	CA		12/27/2023		(11,402)		23,993			23,993		12,591	12,591			
100159531	SHERMAN OAKS	CA		07/15/2024		5,190		(438)			(438)		4,753	4,753			
100083673	SAN JOSE	CA		06/21/2022		68		(68)			(68)						
100120163	VENICE	CA		08/14/2023		32		(32)			(32)						
100156380	ENCINITAS	CA		07/25/2024		4,356		(598)			(598)		3,758	3,758			
100186188	AUSTIN	TX		12/27/2024		2,173		(157)			(157)		2,016	2,016			
100078438	DANVILLE	CA		01/21/2022		31,151		(1,921)			(1,921)		29,230	29,230			
100140789	BOCA RATON	FL		01/22/2024		2,329		(227)			(227)		2,102	2,102			
100175557	NANTUCKET	MA		11/12/2024		6,333		(176)			(176)		6,156	6,156			
100118760	NEWPORT BEACH	CA		07/25/2023		(5,400)		5,400			5,400						
100130178	ARCADIA	CA		11/15/2023		5,706		(276)			(276)		5,430	5,430			
100170501	DALLAS	TX		10/09/2024		6,278		(331)			(331)		5,947	5,947			
403052865	CHICAGO	IL		11/04/2024		(1,050)		1,050			1,050						
403046667	WASHINGTON	DC		06/28/2024		5,243		(5,243)			(5,243)						
100081691	VALENCIA	CA		03/21/2022		829		(267)			(267)		562	562			
100174794	NEWPORT BEACH	CA		10/31/2024		7,701		(247)			(247)		7,454	7,454			
100117729	LOS ANGELES	CA		07/20/2023		6,811		268			268		7,079	7,079			
100118147	NEW YORK	NY		07/20/2023		5,997		(452)			(452)		5,545	5,545			
100129849	SCOTTSDALE	AZ		09/27/2023		5,501		(198)			(198)		5,303	5,303			
100088334	ORANGE	CA		01/06/2023		89		(89)			(89)						
100179355	MANHATTAN BEACH	CA		12/27/2024		30,731		(731)			(731)		30,000	30,000			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153666	BIG BEAR LAKE	CA		05/31/2024		4,022		(225)			(225)		3,797	3,797			
100138060	LOS ANGELES	CA		12/13/2023		5,019		(345)			(345)		4,674	4,674			
100117698	MARATHON	FL		07/20/2023		(3,873)		11,429			11,429		7,556	7,556			
100161697	AMSTERDAM	NLD		07/29/2024													
100080787	LOS ANGELES	CA		03/15/2022		7		(7)			(7)						
100138441	QUOGUE	NY		12/18/2023		(38)		38			38						
100165660	STUDIO CITY	CA		10/04/2024		1,916		(135)			(135)		1,780	1,780			
100149020	SANTA MONICA	CA		04/19/2024		38		(38)			(38)						
100078439	BIG SUR	CA		01/21/2022		145		(145)			(145)						
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		13,088		(652)			(652)		12,436	12,436			
100178463	LOS ANGELES	CA		11/21/2024		192		(192)			(192)						
4020321907	HOUSTON	TX		06/03/2021		2,428		(2,428)			(2,428)						
730003193	LOS ANGELES	CA		12/27/2023		(7,240)		22,527			22,527		15,287	15,287			
18750	HOUSTON	TX		04/18/2008		117,406		(335)			(335)		117,070	117,070			
100169322	BROOKLYN	NY		09/27/2024		5,271		(765)			(765)		4,506	4,506			
100184993	CALABASAS	CA		12/19/2024		105		(105)			(105)						
100147563	SAN RAFAEL	CA		04/03/2024		5,571		(366)			(366)		5,205	5,205			
100175582	WESTLAKE VILLAGE	CA		11/12/2024		6,051		(279)			(279)		5,772	5,772			
100147702	PACIFIC PALISADES	CA		04/05/2024		1,953		(373)			(373)	4,425	6,005	5,980	(26)		(26)
100117762	NORTHRIDGE	CA		07/20/2023		1,884		(148)			(148)	4,423	6,160	6,125	(34)		(34)
100180840	S-GRAVENHAGE	NLD		11/27/2024													
100172180	MANHATTAN BEACH	CA		10/17/2024		5,988		(812)			(812)		5,176	5,176			
100171276	VENICE	CA		10/16/2024		175		(175)			(175)						
100107909	HALEIWA	HI		06/29/2023		6,757		(175)			(175)		6,582	6,582			
4020727264	BRIDGEPORT	CT		02/16/2024		1,200		(1,200)			(1,200)						
100179338	SCOTTSDALE	AZ		12/27/2024		2,032		(479)			(479)		1,553	1,553			
100163910	BURBANK	CA		10/04/2024		5,733		(134)			(134)		5,599	5,599			
100133458	ENCINITAS	CA		10/19/2023		5,849		(69)			(69)		5,781	5,781			
100138763	AUSTIN	TX		12/21/2023		5,646		323			323		5,969	5,969			
100078765	MONMOUTH BEACH	NJ		01/31/2022		12,566		(1,059)			(1,059)		11,507	11,507			
100165047	LOS ANGELES	CA		08/28/2024		6,006		(405)			(405)		5,601	5,601			
100089585	CELEBRATION	FL		01/30/2023		1,461		(235)			(235)	3,080	4,307	4,307			
100081659	INDIO	CA		03/24/2022		(3,110)		30			30	3,080					
100135131	DIAMOND BAR	CA		11/03/2023		7,146		(201)			(201)		6,945	6,945			
100088339	MIAMI BEACH	FL		01/06/2023		2,812		(184)			(184)	3,079	5,708	5,689	(18)		(18)
100162070	IRVINE	CA		07/31/2024		4,486		(459)			(459)		4,027	4,027			
100144322	ENCINO	CA		03/07/2024		5,472		(644)			(644)		4,828	4,828			
100146609	FRIENDSWOOD	TX		03/20/2024		(206)		206			206						
100117289	MELBOURNE BEACH	FL		07/20/2023		(18)		18			18						
100164040	NORTHRIDGE	CA		08/21/2024		6,163		(3,275)			(3,275)		2,888	2,888			
100084004	LADERA RANCH	CA		06/27/2022		6,668		(12)			(12)		6,657	6,657			
100180143	LOS ANGELES	CA		11/25/2024		316		(316)			(316)						
100178403	PHILADELPHIA	PA		11/21/2024		5,047		(700)			(700)		4,348	4,348			
100132820	SANDY SPRINGS	GA		11/03/2023		3,322		230			230		3,552	3,552			
100175575	COTO DE CAZA	CA		11/12/2024		6,808		(150)			(150)		6,658	6,658			
100180476	HOUSTON	TX		11/26/2024		1,598		(188)			(188)	4,298	5,708	5,672	(36)		(36)
100128872	MUTTONTOWN	NY		09/21/2023		5,210		(182)			(182)		5,028	5,028			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		7,293		(200)			(200)		7,093	7,093			
403050745	PATERSON	NJ		06/28/2024		10,566		(5,282)			(5,282)		5,284	5,284			
100080818	PARKLAND	FL		03/15/2022		10,048		(192)			(192)		9,855	9,855			
100185719	ROTTERDAM	NLD		12/20/2024													

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157627	LAKE FOREST	CA		06/28/2024		3,576		491			491		4,067	4,067			
100173437	NEBO	NC		10/29/2024		5,647		(315)			(315)		5,331	5,331			
100172629	SAN FRANCISCO	CA		10/24/2024		5,292		(188)			(188)		5,104	5,104			
100135170	CYPRESS	TX		12/15/2023		3,579		61			61		3,640	3,640			
100140500	LOS ANGELES	CA		01/19/2024		4,566		(378)			(378)		4,188	4,188			
100133854	CHINO HILLS	CA		10/20/2023		6,669		(384)			(384)		6,286	6,286			
100143695	BRADENTON BEACH	FL		02/22/2024		6,927		(335)			(335)		6,592	6,592			
100116513	GLENDALE	CA		07/20/2023		(4,348)		1,363			1,363	3,009	24		(24)		(24)
100117491	CORAL GABLES	FL		07/20/2023		5,869		1,294			1,294		7,163	7,163			
403052389	YONKERS	NY		11/04/2024		1,908		(1,908)			(1,908)						
100136117	LOS ANGELES	CA		12/18/2023		4,541		(748)			(748)		3,794	3,794			
100134115	COLLEYVILLE	TX		12/08/2023		4,653		209			209		4,862	4,862			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		(9,305)		8,761			8,761	3,003	2,460	2,460			
100168948	ROTTERDAM	NLD		09/26/2024													
100154103	SAN FRANCISCO	CA		07/11/2024		37		(37)			(37)						
100175583	HOUSTON	TX		11/12/2024		10,323		(387)			(387)		9,936	9,936			
100087945	MIAMI BEACH	FL		10/25/2022		5,935		(21)			(21)		5,914	5,914			
100139838	UNITED KINGDOM	GBR		12/18/2023		306							306	306			
100079657	BRADENTON	FL		04/08/2022		10,713		303			303		11,016	11,016			
100141839	LOS ANGELES	CA		03/27/2024		(5,157)		5,157			5,157						
100080432	HUNTINGTON BEACH	CA		03/10/2022		9,253		(641)			(641)		8,612	8,612			
100127678	EDWARDS	CO		09/08/2023		(2,391)		7,296			7,296		4,905	4,905			
730101642	LOS ANGELES	CA		12/27/2023		(10,658)		22,664			22,664		12,006	12,006			
100120636	VILLA PARK	CA		08/21/2023		4,954		(422)			(422)		4,533	4,533			
403049942	BRONX	NY		06/28/2024		889		(889)			(889)						
100171320	MANHATTAN BEACH	CA		10/16/2024		2,244		(175)			(175)		2,069	2,069			
730101734	HOUSTON	TX		12/27/2023		(6,359)		19,062			19,062		12,702	12,702			
100116648	PLEASANTON	CA		07/20/2023		(17,883)		30,977			30,977		13,094	13,094			
100108937	SAINT PETERSBURG	FL		05/31/2023		3,989		11			11		4,001	4,001			
100128855	PACIFIC PALISADES	CA		09/21/2023		82		(82)			(82)						
730300887	NORTH HOLLYWOOD	CA		12/27/2023		(902)		14,340			14,340		13,438	13,438			
100133544	SCOTTSDALE	AZ		10/19/2023		5,545		(270)			(270)		5,274	5,274			
730101876	BERKELEY	CA		12/27/2023		(2,890)		15,788			15,788		12,898	12,898			
730101824	BERKELEY	CA		12/27/2023		(2,874)		15,772			15,772		12,898	12,898			
100116634	LOS ANGELES	CA		07/20/2023		143		4,701			4,701		4,844	4,844			
403053072	GRIFFIN	GA		11/04/2024		2,100		(2,100)			(2,100)						
100180665	GLENDALE	CA		11/26/2024		(1,154)		6,249			6,249		5,096	5,096			
100135176	LOS ANGELES	CA		11/07/2023		10,713		(198)			(198)		10,515	10,515			
100154081	GLENDALE	AZ		06/06/2024		5,331		(246)			(246)		5,085	5,085			
403049028	DAYTON	OH		06/28/2024		3,220		(3,220)			(3,220)						
100080197	DALLAS	TX		02/25/2022		(44)		44			44						
100080429	SACRAMENTO	CA		03/10/2022		10,365		(129)			(129)		10,236	10,236			
100101890	SOUTHWEST RANCHES	FL		04/06/2023		18,879		(250)			(250)		18,628	18,628			
100114750	MIAMI	FL		07/07/2023		(14,556)		16,261			16,261	4,165	5,871	5,838	(33)		(33)
100164972	COLD SPRING HARBOR	NY		08/28/2024		4,464		(491)			(491)		3,973	3,973			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		(10,665)		21,405			21,405	(278)	10,461	10,461			
100074467	SPRING LAKE	NJ		12/02/2021		24,508		(2,507)			(2,507)		22,001	22,001			
100087017	LAGUNA HILLS	CA		11/04/2022		21		(21)			(21)						
100138667	MANHATTAN BEACH	CA		02/02/2024		4,134		(399)			(399)		3,735	3,735			
100134566	TORRANCE	CA		10/30/2023		5,581		153			153		5,734	5,734			
100083062	BELVEDERE TIBURON	CA		05/26/2022		11,553		3,841			3,841		15,394	15,394			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100149842	CANYON LAKE	CA		04/29/2024		2,702		(544)			(544)		2,158	2,158			
100119917	DALLAS	TX		08/10/2023		5,301		(299)			(299)		5,002	5,002			
730302687	INGLEWOOD	CA		12/27/2023		(12,036)		25,508			25,508		13,472	13,472			
100128910	SOUTHAMPTON	NY		09/21/2023		5,378		(234)			(234)		5,143	5,143			
100107974	NEWPORT BEACH	CA		05/22/2023		30		(30)			(30)						
100133226	VAN NUYS	CA		11/29/2023		6,319		(501)			(501)		5,818	5,818			
100171269	BELVEDERE TIBURON	CA		10/16/2024		5,494		(247)			(247)		5,247	5,247			
100170047	RANCHO PALOS VERDES	CA		11/08/2024		6,113		(417)			(417)		5,696	5,696			
100137303	NEW YORK	NY		12/01/2023		801		(251)			(251)	2,895	3,445	3,445			
100078470	NEW YORK	NY		01/25/2022		(156)		156			156						
19080	WEST SPRINGFIELD	MA		07/06/2011		19,927		(305)			(305)		19,623	19,623			
100179415	SAN JUAN CAPISTRANO	CA		12/27/2024		30		(30)			(30)						
100147419	LOS ANGELES	CA		04/03/2024		5,047		(286)			(286)		4,761	4,761			
100082810	SANTA MONICA	CA		04/28/2022		9,372		(352)			(352)		9,020	9,020			
730301153	OAKLAND	CA		12/27/2023		3,801		8,979			8,979		12,780	12,780			
100153155	BEVERLY HILLS	CA		05/28/2024		8,686		6,179			6,179		14,865	14,865			
100156020	MALIBU	CA		06/18/2024		1,258,885		(37,328)			(37,328)		1,221,557	1,221,557			
100116247	STUART	FL		07/20/2023		(24,440)		24,440			24,440						
100114271	LOS ANGELES	CA		06/29/2023		4,755		4,359			4,359		9,114	9,114			
100110080	ORINDA	CA		06/23/2023		(14,389)		14,389			14,389						
100186246	BELLEVUE	WA		12/27/2024		3,860		(344)			(344)		3,516	3,516			
100169378	WESTLAKE VILLAGE	CA		09/27/2024		145		(145)			(145)						
100173674	ROTTERDAM	NLD		10/29/2024		97,317							97,317	97,317			
100116930	LOS ANGELES	CA		07/20/2023		7,787		6,543			6,543		14,330	14,330			
100174094	YORBA LINDA	CA		10/31/2024		315		(315)			(315)						
730101526	LONG BEACH	CA		12/27/2023		(11,934)		22,996			22,996		11,062	11,062			
100165194	AMSTERDAM	NLD		08/28/2024													
100119918	NEW YORK	NY		08/10/2023		20,754		(570)			(570)		20,184	20,184			
730101924	HUNTINGTON PARK	CA		12/27/2023		(12,703)		12,703			12,703						
100136581	WOODLAND HILLS	CA		11/22/2023		4,111		(324)			(324)		3,786	3,786			
730202125	LOS ANGELES	CA		12/27/2023		5,357		15,852			15,852		21,209	21,209			
403050284	ATLANTA	GA		06/28/2024		1,357		(1,357)			(1,357)						
100087429	BRYN MAWR	PA		10/25/2022		26,427		3,281			3,281		29,708	29,708			
100080448	KEY BISCAYNE	FL		03/10/2022		(37)		37			37						
100159044	ORINDA	CA		08/15/2024		4,778		(172)			(172)		4,606	4,606			
100083517	SAN FRANCISCO	CA		06/06/2022		7,507		(408)			(408)		7,099	7,099			
100143697	BRADENTON BEACH	FL		02/22/2024		6,493		(305)			(305)		6,188	6,188			
730101656	LOS ANGELES	CA		12/27/2023		(12,789)		12,789			12,789						
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		7,419		986			986		8,405	8,405			
4020476603	MEDIA	PA		03/27/2023		896		(896)			(896)						
403047653	LINCOLN	NE		06/28/2024		1,148		(1,148)			(1,148)						
100161964	LITTLETON	CO		07/31/2024		5,318		(422)			(422)		4,896	4,896			
100082572	MIAMI	FL		04/27/2022		7,831		64			64		7,894	7,894			
100161404	SHERMAN OAKS	CA		07/26/2024		4,787		(350)			(350)		4,437	4,437			
100081683	TARZANA	CA		03/21/2022		(57)		57			57						
100080385	LOS ANGELES	CA		04/14/2022		(3,824)		(184)			(184)	4,030	23		(23)		(23)
100084386	REDWOOD CITY	CA		08/12/2022		(3,973)		(33)			(33)	4,030	24		(24)		(24)
100178364	DENVER	CO		11/20/2024		620		(474)			(474)	3,260	3,405	3,397	(8)		(8)
100174006	PRINCETON	NJ		10/31/2024		5,315		(338)			(338)	620	5,596	5,596			
100109736	HONOLULU	HI		06/16/2023		(1,233)		7,026			7,026	620	6,413	6,413			
100078054	LOS ANGELES	CA		01/21/2022		119		(119)			(119)						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158368	UNITED KINGDOM	GBR		07/09/2024		(28,469)		28,469			28,469						
100079450	PLEASANTON	CA		03/17/2022		9,791		(503)			(503)		9,288	9,288			
403051328	BRONX	NY		11/04/2024		3,052		(3,052)			(3,052)						
18916	MARLBOROUGH	MA		04/12/2010		82,575		(299)			(299)		82,276	82,276			
100076446	CORONA DEL MAR	CA		12/23/2021		110		(110)			(110)						
100120278	DANVILLE	CA		08/18/2023		4,787		(347)			(347)		4,440	4,440			
100134381	SAN DIEGO	CA		10/27/2023		5,028		(214)			(214)		4,814	4,814			
100173435	MCKINNEY	TX		10/29/2024		5,022		(348)			(348)		4,674	4,674			
100163605	HALLANDALE BEACH	FL		08/15/2024		5,004		(765)			(765)		4,239	4,239			
403051327	BRONX	NY		11/04/2024		3,311		(3,045)			(3,045)	(267)					
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		11,712		(10)			(10)		11,702	11,702			
100180853	APELDOORN	NLD		11/27/2024													
100080780	LOS ANGELES	CA		03/15/2022		9,587		(165)			(165)		9,421	9,421			
100118769	LAGUNA BEACH	CA		07/25/2023		41,182		(1,184)			(1,184)		39,998	39,998			
100172633	HAYDEN	ID		10/24/2024		6,078		(214)			(214)		5,864	5,864			
100154099	RANCHO SANTA FE	CA		07/11/2024		213		(213)			(213)						
100178473	BEVERLY HILLS	CA		11/21/2024		3,740		(857)			(857)	3,976	6,859	6,818	(41)		(41)
100176932	MIROMAR LAKES	FL		11/15/2024		3,283		(604)			(604)		2,679	2,679			
403047809	CALEXICO	CA		06/28/2024		4,115		(4,115)			(4,115)						
100141022	COSTA MESA	CA		02/20/2024		(8,430)		5,220			5,220	3,243	33		(33)		(33)
100082282	BURBANK	CA		04/14/2022		113		(113)			(113)						
100166292	HALEIWA	HI		10/23/2024		5,546		(690)			(690)		4,855	4,855			
100071472	ISLE OF PALMS	SC		10/26/2021		786		(186)			(186)		600	600			
403050484	HOUSTON	TX		06/28/2024		699		(699)			(699)						
100146595	MALIBU	CA		03/20/2024		5,317		(673)			(673)		4,645	4,645			
100154985	DEL MAR	CA		07/19/2024		4,966		(635)			(635)		4,331	4,331			
100078002	STUDIO CITY	CA		02/18/2022		10,610		(654)			(654)		9,956	9,956			
100134284	AURORA	CO		10/27/2023		4,024		(305)			(305)		3,719	3,719			
100131786	WASHINGTON	DC		10/06/2023		162		(162)			(162)						
100154121	LAS VEGAS	NV		07/11/2024		4,859		(570)			(570)		4,288	4,288			
100162082	GLENDALE	CA		07/31/2024		1,557		(480)			(480)	2,784	3,861	3,861			
100137382	RANCHO PALOS VERDES	CA		12/05/2023		4,613		(49)			(49)		4,565	4,565			
100172807	DUBLIN	CA		12/06/2024		175		(175)			(175)						
100152937	LAHAINA	HI		06/27/2024		41,716		(1,225)			(1,225)		40,491	40,491			
100160537	YORBA LINDA	CA		07/19/2024		4,665		(492)			(492)		4,173	4,173			
100173396	BARRINGTON	IL		10/29/2024		4,004		(411)			(411)		3,594	3,594			
100179341	SIMPSONVILLE	SC		12/27/2024		2,998		(373)			(373)		2,625	2,625			
100128891	BROOKLYN	NY		09/21/2023		2,186		(55)			(55)	2,775	4,906	4,882	(24)		(24)
100147708	WESTLAKE	TX		04/05/2024		4,666		(534)			(534)		4,132	4,132			
100153678	OAKLAND	CA		05/31/2024		3,060		(372)			(372)		2,688	2,688			
100173073	HENDERSON	NV		10/25/2024		5,604		(504)			(504)		5,100	5,100			
100159589	LOS ANGELES	CA		07/15/2024		4,197		(431)			(431)		3,765	3,765			
100159937	WESTON	FL		08/16/2024		4,440		(453)			(453)		3,987	3,987			
100165696	MISSION VIEJO	CA		08/29/2024		4,966		(483)			(483)		4,482	4,482			
100157583	SANTA CRUZ	CA		06/28/2024		4,642		(130)			(130)		4,512	4,512			
100169908	PLANTATION	FL		11/08/2024		171		(171)			(171)						
100171192	SPRING HILL	KS		11/22/2024		4,892		(411)			(411)		4,481	4,481			
730101418	SAN DIEGO	CA		12/27/2023		3,501		8,599			8,599		12,100	12,100			
100166367	SANTA CRUZ	CA		10/24/2024		5,164		(427)			(427)		4,737	4,737			
100181699	LOS ANGELES	CA		12/11/2024		4,997		(404)			(404)		4,594	4,594			
100142851	DOVER	ID		02/09/2024		4,102		(427)			(427)		3,675	3,675			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159685	ARROYO GRANDE	CA		08/23/2024		5,116		(437)			(437)		4,679	4,679			
100173852	NEWPORT BEACH	CA		10/31/2024		585		(162)			(162)		423	423			
4010054741	MASTIC BEACH	NY		07/27/2023		4,955		(564)			(564)		4,391	4,391			
100135878	BROOKLYN	NY		11/13/2023		119		(119)			(119)						
100161968	ORANGE	CA		07/31/2024		8,134		(562)			(562)		7,572	7,572			
4010054420	SHIRLEY	NY		07/27/2023		4,956		(564)			(564)		4,392	4,392			
100118807	LA MESA	CA		08/30/2023		126		(126)			(126)						
100132605	SANTA ANA	CA		11/03/2023		932		14			14	3,875	4,821	4,794	(27)		(27)
100159575	ENCINO	CA		07/15/2024		5,049		(426)			(426)		4,623	4,623			
100154091	PALM BEACH	FL		07/11/2024		115		(115)			(115)						
100165011	LAGUNA HILLS	CA		08/28/2024		5,839		(405)			(405)		5,434	5,434			
100185720	ROTTERDAM	NLD		12/20/2024													
100151930	LOS ANGELES CULVER CITY AREA	CA		06/14/2024		89		(89)			(89)						
100128461	VENICE	CA		09/15/2023		40		(40)			(40)						
4010056172	MASTIC BEACH	NY		07/27/2023		4,703		(564)			(564)		4,139	4,139			
100156279	WILSON	WY		07/25/2024		4,802		(883)			(883)		3,918	3,918			
100143603	BROOKLYN	NY		02/21/2024		(5,164)		5,164			5,164						
100167793	RESEDA	CA		09/19/2024		4,095		(468)			(468)		3,627	3,627			
100137177	EL CAJON	CA		11/28/2023		4,259		(235)			(235)		4,024	4,024			
4010050366	PATCHOGUE	NY		04/26/2023		4,692		(531)			(531)		4,161	4,161			
100152863	FRANKLIN	MI		05/22/2024		89		(89)			(89)						
4010050363	UNIONDALE	NY		04/26/2023		4,691		(531)			(531)		4,160	4,160			
100166441	SCOTTSDALE	AZ		10/31/2024		7,556		(663)			(663)		6,892	6,892			
100174631	OLD WESTBURY	NY		10/31/2024		5,622		(333)			(333)		5,289	5,289			
100165912	DUCK KEY	FL		09/06/2024		5,246		(386)			(386)		4,860	4,860			
100184957	BOCA RATON	FL		12/19/2024		3,605		(277)			(277)		3,327	3,327			
100109721	INCLINE VILLAGE	NV		06/16/2023		6,353		(562)			(562)		5,791	5,791			
100150131	AUSTIN	TX		06/14/2024		21,898		(518)			(518)		21,380	21,380			
100157670	PACIFIC PALISADES	CA		06/28/2024		83		(83)			(83)						
100109397	NORTHRIDGE	CA		06/13/2023		88		(88)			(88)						
100165016	MILL VALLEY	CA		08/28/2024		4,379		(443)			(443)	(256)	3,679	3,679			
100080938	PALM DESERT	CA		04/01/2022		3,464		(402)			(402)		3,061	3,061			
100162086	BROOKLYN	NY		07/31/2024		4,514		(394)			(394)		4,120	4,120			
100186249	DANA POINT	CA		12/27/2024		3,110		(479)			(479)		2,631	2,631			
100128897	SANTA BARBARA	CA		09/21/2023		72		(72)			(72)						
730101892	OAKLAND	CA		12/27/2023		(4,726)		15,338			15,338		10,612	10,612			
100163905	LOS ANGELES	CA		09/27/2024		119		(119)			(119)						
100114915	ENCINO	CA		07/13/2023		5,267		(400)			(400)		4,867	4,867			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		6,493		(546)			(546)		5,947	5,947			
100118699	PASADENA	CA		07/25/2023		2,153		(154)			(154)		2,000	2,000			
100178448	JUPITER	FL		11/21/2024		323		(68)			(68)	(255)					
755175	NASHVILLE	TN		12/31/2006		52,637							52,637	52,637			
100171312	MALIBU	CA		10/16/2024		144		(144)			(144)						
100082234	GLENDORA	CA		04/14/2022		9,106		(428)			(428)		8,678	8,678			
100109656	LOS GATOS	CA		06/14/2023		4,071		(358)			(358)		3,712	3,712			
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024		5,195		(125)			(125)		5,070	5,070			
4010054738	MASTIC BEACH	NY		07/27/2023		4,863		(554)			(554)		4,309	4,309			
100180652	BUENA PARK	CA		11/26/2024		(1,385)		6,124			6,124		4,739	4,739			
100173848	CAMBRIDGE	MA		10/31/2024		(703)		5,707			5,707		5,005	5,005			
4010049855	WATERBURY	CT		04/26/2023		5,067		(322)			(322)		4,745	4,745			
100153790	ENCINITAS	CA		07/10/2024		4,968		(173)			(173)		4,795	4,795			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143486	LOS ANGELES	CA		02/21/2024		2,830		(353)			(353)		2,477	2,477			
100128434	NAPLES	FL		09/15/2023		4,930		(236)			(236)		4,694	4,694			
100120568	SCOTTSDALE	AZ		08/18/2023		1,319		127			127		1,446	1,446			
100170071	NASHVILLE	TN		11/08/2024		5,019		(495)			(495)		4,524	4,524			
100171127	FREMONT	CA		11/22/2024		5,658		(72)			(72)		5,587	5,587			
730002432	REDWOOD CITY	CA		12/27/2023		5,535		2,788			2,788		8,323	8,323			
100133904	CALABASAS	CA		11/29/2023		4,134		(150)			(150)		3,984	3,984			
100156691	SAN JOSE DEL CABO	MEX		06/27/2024		5,127							5,127	5,127			
100152484	FREDERICKSBURG	TX		05/16/2024		4,996		(114)			(114)		4,882	4,882			
100133450	IRVINE	CA		10/19/2023		13		(13)			(13)						
403050587	MANVILLE	NJ		06/28/2024		1,574		(1,574)			(1,574)						
100077810	MALIBU	CA		12/23/2021		3,812		(874)			(874)		2,938	2,938			
100109036	SANTA MONICA	CA		06/02/2023		111,850		(1,850)			(1,850)		110,000	110,000			
100186001	NEWPORT BEACH	CA		12/27/2024		3,430		(81)			(81)		3,349	3,349			
100072019	ENCINITAS	CA		11/19/2021		10,709		(1,283)			(1,283)		9,426	9,426			
100166356	NASHVILLE	TN		10/24/2024		4,729		(445)			(445)		4,284	4,284			
100118114	NEWPORT BEACH	CA		07/20/2023		(11,456)		11,456			11,456						
100168635	LOS ANGELES	CA		09/25/2024		5,471		(516)			(516)		4,955	4,955			
730300839	TRACY	CA		12/27/2023		(548)		12,614			12,614		12,066	12,066			
100163438	SCOTTSDALE	AZ		09/27/2024		5,191		(286)			(286)		4,905	4,905			
100165707	ISLAMORADA	FL		08/29/2024		138		(138)			(138)						
100082860	PHOENIX	AZ		05/17/2022		(62)		62			62						
100084717	SCOTTSDALE	AZ		08/02/2022		(12)		12			12						
100172968	LOS ANGELES	CA		10/25/2024		1,857		(508)			(508)		1,350	1,350			
4010050365	PATCHOGUE	NY		04/26/2023		4,579		(519)			(519)		4,060	4,060			
100135182	ENCINO	CA		11/07/2023		3,685		(138)			(138)		3,547	3,547			
100136572	SAN DIEGO	CA		11/22/2023		5,568		(227)			(227)		5,340	5,340			
100186219	ENGLEWOOD	NJ		12/27/2024		3,385		(298)			(298)		3,087	3,087			
100175468	DIAMOND BAR	CA		12/23/2024		(4,136)		8,947			8,947		4,810	4,810			
100176882	MILL VALLEY	CA		11/15/2024		41		(41)			(41)						
730060723	TUSTIN	CA		12/27/2023		1,658		10,371			10,371		12,030	12,030			
100174141	PALO ALTO	CA		10/31/2024		142		(142)			(142)						
100176005	CARLSBAD	CA		12/20/2024		3,199		(416)			(416)		2,782	2,782			
100120207	WHITESTONE	NY		08/18/2023		4,097		(269)			(269)		3,828	3,828			
100175658	LAKE FOREST	CA		11/12/2024		5,808		(202)			(202)		5,606	5,606			
100130401	GALLATIN	TN		09/28/2023		4,070		(232)			(232)		3,838	3,838			
100168789	LOS ANGELES	CA		09/26/2024		16,415		(1,085)			(1,085)		15,330	15,330			
100136163	HOUSTON	TX		12/18/2023		4,245		(304)			(304)		3,940	3,940			
100084479	TRACY	CA		09/02/2022		5,990		(202)			(202)		5,788	5,788			
100156092	BRADENTON	FL		06/18/2024		4,068		(405)			(405)		3,663	3,663			
4010054314	MASTIC BEACH	NY		06/20/2023		4,584		(553)			(553)		4,031	4,031			
100163434	BRECKENRIDGE	CO		09/27/2024		4,459		(432)			(432)		4,027	4,027			
100109204	LOS ANGELES	CA		07/21/2023		5,474		(13)			(13)		5,461	5,461			
100149817	VENICE	CA		04/29/2024		233		(233)			(233)						
100141604	DULUTH	GA		01/30/2024		3,566		(182)			(182)		3,384	3,384			
100115139	SHERMAN OAKS	CA		07/17/2023		(4,898)		4,898			4,898						
100135178	BROOKLYN	NY		11/07/2023		4,332		(177)			(177)		4,155	4,155			
100082706	KENSINGTON	CA		04/20/2022		(15,699)		15,699			15,699						
100133875	ARLINGTON	VA		10/24/2023		2,216		(27)			(27)		2,189	2,189			
100099894	DALLAS	TX		03/28/2023		4,198		(399)			(399)		3,799	3,799			
100169293	NEW ORLEANS	LA		09/27/2024		4,932		37			37		4,969	4,969			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087376	NEW YORK	NY		10/25/2022		474		(474)			(474)						
100146672	PLAYA DEL REY	CA		03/20/2024		5,253		73			73		5,326	5,326			
100153786	SAN RAFAEL	CA		07/10/2024		5,266		(1)			(1)		5,265	5,265			
100150043	PARADISE VALLEY	AZ		06/07/2024		4,456		(476)			(476)		3,980	3,980			
100108277	EATONTON	GA		05/24/2023		4,732		(7)			(7)		4,725	4,725			
100171104	BOCA RATON	FL		11/22/2024		4,972		(312)			(312)		4,660	4,660			
100168788	MARGATE CITY	NJ		09/26/2024		3,969		(150)			(150)		3,819	3,819			
100159828	KEY BISCAYNE	FL		07/17/2024		4,693		(255)			(255)		4,438	4,438			
100185005	GLENDORA	CA		12/19/2024		20,291		(200)			(200)		20,091	20,091			
100176834	TEMPLE CITY	CA		11/15/2024		5,301		(401)			(401)		4,900	4,900			
100080340	NEW YORK	NY		02/24/2022		9,935		(646)			(646)		9,289	9,289			
100099583	CUMMING	GA		04/06/2023		(31)		31			31						
100158399	UNITED KINGDOM	GBR		07/09/2024		(25,115)		25,115			25,115						
100163379	HOUSTON	TX		09/27/2024		28,114		(960)			(960)	2,567	29,722	29,722			
100171305	LOS ANGELES	CA		10/16/2024		175		(175)			(175)						
100119868	NEW ORLEANS	LA		08/10/2023		5,177		129			129		5,306	5,306			
100159008	BEVERLY HILLS	CA		08/15/2024		1,039		(636)			(636)	2,561	2,964	2,964			
100076414	HOLMES BEACH	FL		12/23/2021		8,815		(1,408)			(1,408)	(242)	7,166	7,166			
100178493	BEVERLY HILLS	CA		11/21/2024		5,303		(472)			(472)		4,831	4,831			
100137120	PLANTATION	FL		11/28/2023		63		(63)			(63)						
100164960	SOUTHAMPTON	NY		08/28/2024		3,233		(121)			(121)		3,112	3,112			
100157653	BOCA RATON	FL		06/28/2024		2,298		(376)			(376)	2,560	4,482	4,458	(24)		(24)
100145487	UNITED KINGDOM	GBR		03/12/2024		(25,258)		25,258			25,258						
100137887	GREAT FALLS	VA		12/08/2023		4,010		(277)			(277)		3,733	3,733			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		4,422		(114)			(114)		4,309	4,309			
100160840	VALLEY GLEN	CA		07/24/2024		4,802		(255)			(255)		4,547	4,547			
100080811	LAGUNA HILLS	CA		03/15/2022		8,263		(364)			(364)		7,899	7,899			
100114705	LOS ANGELES	CA		06/29/2023		(2,470)		(69)			(69)	2,539					
100118784	LIVERMORE	CA		07/25/2023		39		(39)			(39)						
100120352	CARLSBAD	CA		08/18/2023		31		(31)			(31)						
403050553	DAYTON	OH		06/28/2024		1,077		(1,077)			(1,077)						
324100398	ALBANY	CA		11/22/2024		1,078,000							1,078,000	1,078,000			
100118198	NEWPORT BEACH	CA		07/21/2023		187		(187)			(187)						
4010050367	MASTIC BEACH	NY		04/26/2023		4,466		(506)			(506)		3,960	3,960			
100134462	MANHASSET	NY		10/30/2023		2,869		14			14		2,883	2,883			
100088849	WINTER GARDEN	FL		11/15/2022		4,627		(168)			(168)		4,459	4,459			
100014315	PECONIC	NY		09/27/2017		1,669		5,907			5,907		7,576	7,576			
100186774	HERMOSA BEACH	CA		12/31/2024		5,156		(402)			(402)		4,754	4,754			
100136668	PARADISE VALLEY	AZ		01/25/2024		1,504		(260)			(260)		1,244	1,244			
100120155	REDONDO BEACH	CA		08/14/2023		29		(29)			(29)						
100118833	NORTH HOLLYWOOD	CA		08/30/2023		6,095		(429)			(429)		5,667	5,667			
19228	LAS CRUCES	NM		12/13/2012		147,984		(176)			(176)		147,808	147,808			
100115523	LOS ANGELES	CA		07/17/2023		(34)		34			34						
100176787	COCONUT CREEK	FL		11/15/2024		1,895		(620)			(620)	2,495	3,769	3,752	(18)		(18)
100181683	WOODLAND HILLS	CA		12/11/2024		26,140		(316)			(316)	2,490	28,314	28,314			
403049825	DAYTON	OH		06/28/2024		715		(715)			(715)						
100159538	LIVERMORE	CA		07/15/2024		1,965		(152)			(152)		1,814	1,814			
100065850	ENCINO	CA		07/27/2021		210		(210)			(210)						
100181317	CARDIFF BY THE SEA	CA		12/06/2024		3,386		(185)			(185)		3,202	3,202			
100168721	SAINT HELENA	CA		09/26/2024		395		(395)			(395)						
100065862	MENLO PARK	CA		07/27/2021		1,661		(161)			(161)		1,500	1,500			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158436	OCEAN CITY	NJ		07/10/2024		(5)		5			5						
100154183	DALLAS	TX		07/11/2024		4,542		(419)			(419)		4,123	4,123			
100147453	TAMPA	FL		04/03/2024		1,144		(87)			(87)	3,521	4,578	4,533	(44)		(44)
100078750	WOODLAND HILLS	CA		02/25/2022		2,944		(60)			(60)		2,884	2,884			
403050003	SARALAND	AL		06/28/2024		3,165		(3,165)			(3,165)						
4010067317	MASTIC BEACH	NY		02/29/2024		5,165		(105)			(105)		5,060	5,060			
100149989	ROLLING HILLS ESTATES	CA		06/07/2024		99		(99)			(99)						
100083048	COTO DE CAZA	CA		05/11/2022		14,029		(573)			(573)		13,455	13,455			
3.62425E+11	AUSTIN	TX		10/23/2024		733,500							733,500	733,500			
100145201	UNITED KINGDOM	GBR		03/12/2024		779		(528)			(528)		252	252			
403049060	WASHINGTON COURT HOU	OH		06/28/2024		8,173		(3,636)			(3,636)		4,537	4,537			
100132574	YORBA LINDA	CA		11/03/2023		12		(12)			(12)						
100156235	SAN DIEGO	CA		06/20/2024		10		(10)			(10)						
100173501	GREAT NECK	NY		10/29/2024		5,172		(420)			(420)		4,752	4,752			
730103184	LOS ANGELES	CA		12/27/2023		(1,435)		13,806			13,806		12,370	12,370			
100147131	KAILUA KONA	HI		05/08/2024		2,436		163			163		2,599	2,599			
100136018	SANTA MONICA	CA		11/16/2023		(186)		186			186						
100165101	UNITED KINGDOM	GBR		08/27/2024		467							467	467			
100132474	SAMMAMISH	WA		11/03/2023		(218)		218			218						
100185787	COLUMBUS	OH		12/26/2024		3,284		(475)			(475)		2,809	2,809			
100115519	GRANITE BAY	CA		07/17/2023		3,685		(253)			(253)		3,432	3,432			
100150211	LOS ANGELES	CA		04/30/2024		4,714		(314)			(314)		4,400	4,400			
100147180	LOS ANGELES	CA		03/28/2024		1,437		(236)			(236)		1,201	1,201			
100167997	LOS ANGELES	CA		09/20/2024		166		(166)			(166)						
100149810	SADDLE RIVER	NJ		04/26/2024		3,755		(386)			(386)		3,369	3,369			
100139141	MIAMI LAKES	FL		12/28/2023		3,220		(253)			(253)		2,967	2,967			
100174038	SANTA BARBARA	CA		10/31/2024		7,971		(414)			(414)	(230)	7,327	7,327			
730101666	LONG BEACH	CA		12/27/2023		(7,136)		19,010			19,010		11,874	11,874			
100128873	HENDERSON	NV		09/21/2023		3,903		(368)			(368)		3,535	3,535			
4010046310	RIVERHEAD	NY		02/02/2023		4,632		(530)			(530)		4,102	4,102			
100083455	SANTA MONICA	CA		06/02/2022		7,258		(135)			(135)		7,122	7,122			
100181512	TUCSON	AZ		12/06/2024		3,504		(387)			(387)		3,117	3,117			
100137438	LOS ANGELES (TARZANA AREA)	CA		01/11/2024		4,260		(785)			(785)		3,474	3,474			
100080836	TOPANGA	CA		03/10/2022		9,888		(57)			(57)		9,831	9,831			
403050983	CHERRY HILL	NJ		11/04/2024		(729)		(2,662)			(2,662)	3,425	34		(34)		(34)
4020425715	BRIDGEPORT	CT		02/01/2023		(963)		(1,462)			(1,462)	2,425					
100157727	BUCKEYE	AZ		06/28/2024		4,765		(352)			(352)		4,413	4,413			
100153882	WEST COVINA	CA		06/05/2024		4,679		(227)			(227)		4,452	4,452			
100172883	NEWPORT BEACH	CA		10/25/2024		3,291		(188)			(188)		3,103	3,103			
100090413	LA QUINTA	CA		12/28/2022		4,764		(189)			(189)		4,576	4,576			
100172652	FULSHEAR	TX		11/21/2024		3,612		(190)			(190)		3,423	3,423			
100157696	WYNNEWOOD	PA		06/28/2024		4,327		(190)			(190)		4,138	4,138			
4010046328	RIVERHEAD	NY		02/02/2023		4,833		(513)			(513)	(228)	4,093	4,093			
100165749	SAN JOSE	CA		08/29/2024		4,050		(84)			(84)		3,966	3,966			
100161409	LAKEWOOD RANCH	FL		07/26/2024		5,315		(448)			(448)		4,867	4,867			
100168683	BOW	WA		09/25/2024		5,181		(295)			(295)		4,886	4,886			
100141836	PUERTO VALLARTA	MEX		02/01/2024		5,026							5,026	5,026			
100141507	POTOMAC	MD		01/30/2024		2,555		(72)			(72)		2,483	2,483			
403051533	LAKE WORTH	FL		06/28/2024		2,315		(2,315)			(2,315)						
403049017	LITTLEROCK	CA		06/28/2024		744		(744)			(744)						
100147530	CLAREMONT	CA		04/03/2024		3,840		(227)			(227)		3,613	3,613			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101087	BROOKLYN	NY		04/28/2023		(1,577)		1,577			1,577						
100172776	LOS ANGELES	CA		12/06/2024		208		(208)			(208)						
403052556	ORLANDO	FL		11/04/2024		6,842		(1,777)			(1,777)		5,065	5,065			
100110717	ENCINO	CA		08/11/2023		4,678		(237)			(237)		4,441	4,441			
100115326	CHATSWORTH	CA		07/17/2023		5,427		504			504		5,932	5,932			
100137889	FLOWER MOUND	TX		12/08/2023		3,820		(177)			(177)		3,644	3,644			
403050830	HOUSTON	TX		11/04/2024		954		(954)			(954)						
100164049	SANTA CRUZ	CA		08/21/2024		4,518		(93)			(93)		4,425	4,425			
100174503	PEORIA	AZ		10/31/2024		3,089		(368)			(368)		2,721	2,721			
100081821	LOS ANGELES	CA		03/30/2022		1,292		(9)			(9)		1,283	1,283			
100132732	AUSTIN	TX		11/03/2023		3,919		(328)			(328)		3,592	3,592			
100078774	ATLANTA	GA		01/31/2022		(98)		98			98						
100082594	CORONA DEL MAR	CA		04/14/2022		145		(145)			(145)						
100102789	PALO ALTO	CA		06/22/2023		3,192		(241)			(241)		2,951	2,951			
100089412	PLAYA DEL REY	CA		11/18/2022		5,063		(322)			(322)		4,741	4,741			
100117995	WELLINGTON	FL		07/20/2023		5,230		(131)			(131)		5,099	5,099			
100000120	PLANO	TX		01/25/2016		(327)		327			327						
100138767	CORONADO	CA		12/21/2023		4,111		39			39		4,150	4,150			
100186009	PALMETTO BAY	FL		12/27/2024		18,678		335			335		19,013	19,013			
100088203	HUNTINGTON BEACH	CA		10/13/2022		5,725		(534)			(534)		5,191	5,191			
100150185	DANVILLE	CA		04/30/2024		4,625		16			16		4,642	4,642			
100079459	ANAHEIM	CA		03/17/2022		181		(181)			(181)						
100161624	UNITED KINGDOM	GBR		07/29/2024		410							410	410			
100148648	LOS ANGELES	CA		05/15/2024		4,496		(16)			(16)		4,480	4,480			
100101164	BROOKLYN	NY		04/28/2023		(21,165)		21,165			21,165						
100150157	MIAMI BEACH	FL		04/30/2024		119		(119)			(119)						
100091454	PORTER RANCH	CA		01/20/2023		3,327		(404)			(404)		2,923	2,923			
100135148	MARINA DEL REY	CA		12/15/2023		3,964		(30)			(30)		3,934	3,934			
100116204	LAGUNA BEACH	CA		07/20/2023		(21,781)		21,781			21,781						
100185935	PARADISE VALLEY	AZ		12/26/2024		1,026		(436)			(436)	2,310	2,900	2,900			
100141806	VALKENSWAARD	NLD		01/29/2024		218						(218)					
100156693	LOS ANGELES	CA		06/26/2024		4,623		(161)			(161)		4,462	4,462			
100085021	SHERMAN OAKS	CA		08/12/2022		(3,211)		(17)			(17)	3,251	23		(23)		(23)
100133894	SANTA BARBARA	CA		11/29/2023		(137)		137			137						
100156035	EDINA	MN		06/18/2024		4,395		(255)			(255)		4,140	4,140			
100076413	HOLMES BEACH	FL		12/23/2021		8,729		(1,401)			(1,401)		7,328	7,328			
100185721	ROTTERDAM	NLD		12/20/2024													
100087933	MIAMI	FL		10/25/2022		5,362		196			196		5,558	5,558			
100081682	VALLEY VILLAGE	CA		03/21/2022		(15,749)		15,749			15,749						
100175584	MILTON	GA		11/12/2024		4,994		(188)			(188)		4,806	4,806			
100175774	CALABASAS	CA		11/12/2024		5,534		(319)			(319)		5,215	5,215			
100086995	COTO DE CAZA	CA		11/04/2022		5,849		(5)			(5)	3,256	9,099	9,056	(44)		(44)
100159595	LOS ANGELES	CA		07/15/2024		4,234		(329)			(329)		3,905	3,905			
100146647	OLD GREENWICH	CT		03/20/2024		4,229		(338)			(338)		3,890	3,890			
100140758	LITTLE NECK	NY		01/22/2024		3,516		(190)			(190)		3,326	3,326			
100171120	CHANDLER	AZ		11/22/2024		7,226		316			316		7,543	7,543			
100118748	PARADISE VALLEY	AZ		07/25/2023		5,165		(266)			(266)		4,899	4,899			
730101372	SAN FRANCISCO	CA		12/27/2023		460		9,537			9,537		9,997	9,997			
100080921	MARINA DEL REY	CA		03/10/2022		104		(103)			(103)		1	1			
100120156	LAGUNA HILLS	CA		08/14/2023		43		(43)			(43)						
100083491	MIAMI BEACH	FL		06/06/2022		14,774		(440)			(440)		14,334	14,334			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161651	AMERSFOORT	NLD		07/29/2024													
100139139	SARASOTA	FL		12/28/2023		2,483		(348)			(348)		2,135	2,135			
100080002	FAIRVIEW	TX		04/25/2022		9,362		533			533		9,895	9,895			
100173677	S-GRAVENHAGE	NLD		10/29/2024													
4010046507	RIVERHEAD	NY		02/02/2023		4,352		(490)			(490)		3,862	3,862			
100143508	VAN NUYS	CA		02/22/2024		2,703		(280)			(280)		2,424	2,424			
100143924	NAPLES	FL		02/29/2024		(99)		99			99						
100172222	WILTON MANORS	FL		10/17/2024		4,822		(590)			(590)		4,232	4,232			
100091455	STOCKTON	CA		01/20/2023		4,349		(191)			(191)		4,158	4,158			
100108312	LAS VEGAS	NV		05/24/2023		3,817		(410)			(410)		3,407	3,407			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		2,445		(288)			(288)	2,258	4,416	4,402	(13)		(13)
100118733	LOS ANGELES	CA		07/25/2023		(9,401)		9,401			9,401						
100120766	LOS ANGELES	CA		08/25/2023		188		(57)			(57)		131	131			
100118797	FORT LAUDERDALE	FL		07/25/2023		3,386		(22)			(22)		3,363	3,363			
100137380	BURLINGAME	CA		12/05/2023		4,104		(135)			(135)		3,969	3,969			
100089559	LOS ANGELES	CA		01/30/2023		4,256		(239)			(239)		4,017	4,017			
100156181	NAPA	CA		06/20/2024		2,966		(316)			(316)		2,649	2,649			
100135194	NORTHRIDGE	CA		11/07/2023		3,084		(76)			(76)		3,007	3,007			
100011382	SANTA MONICA	CA		12/23/2016		24,149		3,513			3,513		27,662	27,662			
100165667	HOUSTON	TX		10/04/2024		3,705		(636)			(636)		3,070	3,070			
100167160	LOS ANGELES	CA		09/13/2024		5,709		(359)			(359)		5,350	5,350			
100178453	FREDERICKSBURG	VA		11/21/2024		5,554		(421)			(421)		5,134	5,134			
100110046	OAK BROOK	IL		06/23/2023		4,294		(431)			(431)		3,863	3,863			
100151732	PASADENA	CA		05/10/2024		3,923		(571)			(571)		3,352	3,352			
100185724	ROTTERDAM	NLD		12/20/2024													
100159610	HUNTINGTON BEACH	CA		07/15/2024		4,485		(18)			(18)		4,467	4,467			
100114765	BROOKLYN	NY		07/07/2023		3,863		(347)			(347)		3,515	3,515			
100082884	FREMONT	CA		05/17/2022		74		(74)			(74)						
100185747	SMYRNA	GA		12/23/2024		3,245		(212)			(212)		3,033	3,033			
100087340	SCOTTSDALE	AZ		10/25/2022		6,445		460			460		6,906	6,906			
100081780	BELL CANYON	CA		03/30/2022		802		71			71		873	873			
100087013	FORT LAUDERDALE	FL		11/04/2022		4,940		(84)			(84)		4,856	4,856			
3500112739	NEWTON	MA		11/27/2024		1,290,874							1,290,874	1,290,874			
100074486	NEWPORT BEACH	CA		12/14/2021		10,452		285			285		10,737	10,737			
100141940	GLENDALE	CA		02/29/2024		4,186		(341)			(341)		3,844	3,844			
100134453	LEANDER	TX		10/30/2023		4,417		(273)			(273)		4,144	4,144			
100080537	SAN DIEGO	CA		03/30/2022		8,699		(142)			(142)		8,557	8,557			
100100920	MIAMI SHORES	FL		04/28/2023		6,575		1,113			1,113		7,688	7,688			
100171290	SAN ANSELMO	CA		10/16/2024		4,541		(334)			(334)		4,207	4,207			
100175598	BELLEVUE	WA		11/12/2024		818,539		(9,572)			(9,572)		808,967	808,967			
100155281	HAMPSTEAD	NC		07/19/2024		4,388		(120)			(120)		4,269	4,269			
730302211	PARAMOUNT	CA		12/27/2023		(3,658)		13,744			13,744		10,086	10,086			
100173620	GRONINGEN	NLD		10/29/2024													
100158288	UNITED KINGDOM	GBR		07/09/2024		(24,989)		24,989			24,989						
100140987	SHERMAN OAKS	CA		01/26/2024		3,788		(50)			(50)		3,738	3,738			
100147543	LOS ANGELES	CA		04/03/2024		4,961		(24)			(24)	(208)	4,729	4,729			
100100373	LOS GATOS	CA		04/27/2023		6,475		1,127			1,127		7,602	7,602			
100118831	PLEASANT VIEW	UT		08/30/2023		4,327		(27)			(27)		4,300	4,300			
100082619	RANCHO SANTA FE	CA		04/14/2022		8,292		(305)			(305)		7,988	7,988			
100161723	MIAMI BEACH	FL		07/30/2024		6,694		(496)			(496)		6,198	6,198			
100117527	HENDERSON	NV		07/20/2023		5,362		260			260		5,622	5,622			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151708	LAS VEGAS	NV		05/10/2024		(288)		(323)			(323)	3,123	2,513	2,494	(19)		(19)
100079362	TEMECULA	CA		03/17/2022		122		(122)			(122)						
100149876	WESTLAKE VILLAGE	CA		04/29/2024		4,634		(133)			(133)		4,501	4,501			
324030343	PORTLAND	OR		05/23/2024		1,633,322							1,633,322	1,633,322			
100116143	SAN FRANCISCO	CA		07/20/2023		(9,216)		17,287			17,287		8,071	8,071			
100168661	JERSEY CITY	NJ		09/25/2024		4,294		(866)			(866)		3,428	3,428			
100163352	BELLA COLLINA	FL		08/13/2024		162		(162)			(162)						
100120273	LOS ANGELES	CA		08/18/2023		4,039		(170)			(170)		3,869	3,869			
100185006	NORTH HILLS LOS ANGEL	CA		12/19/2024		2,809		(471)			(471)		2,338	2,338			
100157601	AVON	CO		06/28/2024		2,429		(438)			(438)	2,182	4,173	4,173			
100101145	JERSEY CITY	NJ		04/28/2023		(22,437)		20,256			20,256	2,182					
100133766	SCOTTSDALE	AZ		10/20/2023		1,572		41			41	2,182	3,795	3,795			
100078771	NEWPORT BEACH	CA		01/31/2022		7,436		(340)			(340)	2,181	9,277	9,264	(13)		(13)
100176903	DILLON	CO		11/15/2024		2,369		(194)			(194)		2,175	2,175			
100181503	COUPEVILLE	WA		12/06/2024		(203)		(202)			(202)	3,074	2,669	2,643	(26)		(26)
100089215	LOS ANGELES	CA		11/18/2022		(12)		12			12						
100171212	NIWOT	CO		10/16/2024		2,912		(257)			(257)	2,176	4,832	4,832			
100101863	CHULA VISTA	CA		04/06/2023		22,537		(17,424)			(17,424)		5,113	5,113			
100090345	VENICE	CA		12/22/2022		(88)		88			88						
100157594	PORTER RANCH	CA		06/28/2024		3,931		(375)			(375)		3,556	3,556			
100144269	BOCA RATON	FL		03/07/2024		5,443		222			222		5,665	5,665			
100103597	VIENNA	VA		05/08/2023		4,993		(52)			(52)		4,941	4,941			
100118842	JAMUL	CA		08/30/2023		4,653		(93)			(93)		4,560	4,560			
100079254	LOS ANGELES	CA		02/25/2022		8,789		(623)			(623)		8,166	8,166			
100083687	POTOMAC	MD		06/21/2022		(98)		98			98						
100083891	MESA	AZ		07/12/2022		6,038		137			137		6,175	6,175			
100080784	MIAMI	FL		03/15/2022		8,070		206			206		8,276	8,276			
100137163	LAGUNA NIGUEL	CA		11/28/2023		53		(53)			(53)						
100074463	NEWPORT COAST	CA		12/02/2021		(111)		111			111						
100150637	SAN JOSE DEL CABO	MEX		05/03/2024		7,599							7,599	7,599			
100120534	HENDERSON	NV		08/18/2023		4,428		(297)			(297)		4,131	4,131			
100144309	LOS ANGELES	CA		03/07/2024		4,399		(222)			(222)		4,177	4,177			
100163340	BOCA RATON	FL		08/13/2024		3,428		111			111		3,539	3,539			
100137168	SAN MARTIN	CA		11/28/2023		159		(35)			(35)		124	124			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		9,958		(909)			(909)		9,049	9,049			
100172720	HUNTINGTON BEACH	CA		11/21/2024		4,831		(585)			(585)		4,246	4,246			
100134931	EAST QUOGUE	NY		10/30/2023		3,975		215			215		4,190	4,190			
100150182	DIX HILLS	NY		04/30/2024		3,896		(386)			(386)		3,510	3,510			
100120250	STUDIO CITY	CA		08/18/2023		4,473		(244)			(244)		4,229	4,229			
100107842	BURBANK	CA		05/23/2023		4,468		(297)			(297)		4,171	4,171			
100167502	SCOTTS VALLEY	CA		10/31/2024		4,458		(71)			(71)		4,387	4,387			
100117460	MONTEREY	CA		07/20/2023		6,621		383			383		7,004	7,004			
100144325	BOCA RATON	FL		03/07/2024		3,993		(275)			(275)		3,718	3,718			
100088949	MALIBU	CA		11/15/2022		1,557		(30)			(30)		1,526	1,526			
100174980	TIMNATH	CO		10/31/2024		4,773		(531)			(531)		4,242	4,242			
100143889	PALM SPRINGS	CA		03/06/2024		3,608		(438)			(438)		3,170	3,170			
100119920	STUART	FL		08/10/2023		988		(150)			(150)		838	838			
100154155	EAGLE	ID		07/11/2024		3,936		(87)			(87)		3,849	3,849			
100117668	BUENA PARK	CA		07/20/2023		3,405		(6)			(6)		3,399	3,399			
100186264	IRVINE	CA		12/27/2024		3,419		(134)			(134)		3,285	3,285			
100079393	SUMMERLAND KEY	FL		03/17/2022		168		(168)			(168)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091542	BROOKLYN	NY		01/20/2023		(15,610)		13,534			13,534	2,095	19		(19)		(19)
100185802	LOS ANGELES	CA		12/26/2024		162		(162)			(162)						
100175565	SILVERDALE	WA		11/12/2024		5,232		(47)			(47)		5,184	5,184			
737035399	LOS ANGELES	CA		12/27/2023		(5,113)		16,101			16,101		10,987	10,987			
100084978	RANCHO PALOS VERDES	CA		09/29/2022		(30)		30			30						
100091685	FLOWER MOUND	TX		03/24/2023		3,384		(360)			(360)		3,024	3,024			
100134547	ANNA MARIA	FL		10/30/2023		(12,328)		12,328			12,328						
100154090	HOUSTON	TX		07/11/2024		130		(130)			(130)						
100157586	FORT LAUDERDALE	FL		06/28/2024		4,119		(51)			(51)		4,068	4,068			
100087405	VENICE	CA		10/25/2022		330		(330)			(330)						
100171306	PLAYA DEL REY	CA		10/16/2024		62		(62)			(62)						
100154094	FRANKFORT	IL		07/11/2024		35,071		(825)			(825)		34,246	34,246			
100078408	KEY WEST	FL		02/10/2022		8,768		(285)			(285)		8,483	8,483			
100174798	DUVALL	WA		10/31/2024		2,468		(179)			(179)		2,289	2,289			
100153762	TILBURG	NLD		05/30/2024													
100110113	MCDONOUGH	GA		06/23/2023		6,607		(169)			(169)		6,438	6,438			
100134841	RANCHO PALOS VERDES	CA		10/30/2023		4,065		(95)			(95)		3,971	3,971			
100088211	SOUTHLAKE	TX		10/19/2022		73		(73)			(73)						
100140917	OAKLEY	UT		02/26/2024		3,956		(367)			(367)		3,589	3,589			
100118684	SUNNY ISLES BEACH	FL		07/25/2023		21,664		(999)			(999)		20,665	20,665			
100160564	SAN JUAN CAPISTRANO	CA		07/19/2024		1,599		(233)			(233)	2,927	4,292	4,260	(32)		(32)
100078721	SAVANNAH	GA		02/25/2022		(446)		446			446						
730301818	LOS ANGELES	CA		12/27/2023		4,295		1,551			1,551		5,846	5,846			
100181662	NEW YORK	NY		12/11/2024		39		(39)			(39)						
100145821	HUNTINGTON BEACH	CA		03/15/2024		4,028		(228)			(228)		3,800	3,800			
100175478	FORT MYERS BEACH	FL		12/23/2024		4,475		(521)			(521)		3,954	3,954			
100080509	PALM BEACH	FL		03/10/2022		16,943		(172)			(172)		16,770	16,770			
18771	MYRTLE BEACH	SC		06/23/2008		39,147		(186)			(186)		38,961	38,961			
100139547	HONOLULU	HI		12/28/2023		3,822		(119)			(119)		3,703	3,703			
730101560	HARBOR CITY	CA		12/27/2023		(9,200)		18,657			18,657		9,457	9,457			
100076530	IRVINE	CA		01/04/2022		9,099		(280)			(280)		8,819	8,819			
100100518	LAKEWAY	TX		04/27/2023		1,920		(88)			(88)		1,831	1,831			
730301858	LOS ANGELES	CA		12/27/2023		1,515		7,247			7,247		8,761	8,761			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		5,705							5,705	5,705			
730302085	LONG BEACH	CA		12/27/2023		(5,643)		11,339			11,339	2,900	8,596	8,568	(29)		(29)
100099565	MCDONOUGH	GA		02/17/2023		2,912		(24)			(24)		2,888	2,888			
100072030	LOS ANGELES	CA		11/19/2021		9,617		(687)			(687)		8,930	8,930			
100117942	MILLBRAE	CA		07/20/2023		(3,024)		8,013			8,013		4,990	4,990			
100184383	BURLINGAME	CA		12/16/2024		(656)		(87)			(87)	2,053	1,310	1,310			
19137	CONCORD	MA		01/12/2012		109,573		(149)			(149)		109,425	109,425			
100087309	REDONDO BEACH	CA		10/25/2022		4,109		1,166			1,166	2,053	7,328	7,315	(12)		(12)
100173412	NEW YORK	NY		10/29/2024		2,441		(403)			(403)	2,053	4,091	4,078	(12)		(12)
100120508	RIVERWOODS	IL		08/18/2023		3,337		(157)			(157)		3,179	3,179			
100079247	LOS ANGELES	CA		02/25/2022		8,578		(188)			(188)		8,390	8,390			
100154192	LOS ANGELES	CA		07/11/2024		4,126		(353)			(353)		3,774	3,774			
100163366	LOOMIS	CA		09/27/2024		3,484		(273)			(273)		3,212	3,212			
4010068357	SPRING VALLEY	NY		02/29/2024		4,325							4,325	4,325			
100156158	CLEARWATER	FL		07/25/2024		5,839		(382)			(382)	(194)	5,263	5,263			
100079759	WALNUT	CA		04/08/2022		8,596		109			109		8,705	8,705			
100147668	LAS VEGAS	NV		04/04/2024		3,924		(357)			(357)		3,567	3,567			
100087741	LONGBOAT KEY	FL		11/17/2022		8,005		75			75		8,079	8,079			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730101694	FAIRFIELD	CA		12/27/2023		(5,897)		16,359			16,359		10,462	10,462			
100071943	SAN FRANCISCO	CA		11/19/2021		9,109		(912)			(912)		8,197	8,197			
100150251	S-GRAVENHAGE	NLD		04/29/2024													
100135192	BURBANK	CA		11/07/2023		3,787		(115)			(115)		3,672	3,672			
100065848	KINNELON	NJ		07/23/2021		5,940		(715)			(715)		5,225	5,225			
100081674	LOS ANGELES	CA		03/21/2022		98		(98)			(98)						
100119889	PARKER	CO		08/10/2023		6,573		(52)			(52)		6,522	6,522			
100116093	LA JOLLA	CA		07/20/2023		(16,087)		16,087			16,087						
100154340	TARZANA	CA		06/12/2024		3,506		(276)			(276)		3,231	3,231			
100169386	WEST HOLLYWOOD	CA		09/27/2024		2,047		(258)			(258)		1,790	1,790			
100103633	MIRAMAR	FL		05/08/2023		3,322		(33)			(33)		3,289	3,289			
100116384	HEWLETT NECK	NY		07/20/2023		(9,564)		9,564			9,564						
100171245	CARLSBAD	CA		10/16/2024		1,518		(227)			(227)		1,290	1,290			
100082134	SAN LUIS OBISPO	CA		04/14/2022		(143)		143			143						
730007562	LOS ANGELES	CA		12/27/2023		11,981		2,374			2,374		14,355	14,355			
4010058785	MASTIC BEACH	NY		09/28/2023		3,815		(360)			(360)		3,455	3,455			
100102448	PHOENIX	AZ		06/07/2023		11,218		576			576		11,793	11,793			
100156385	TARZANA	CA		07/25/2024		4,095		(375)			(375)		3,720	3,720			
100137331	HUNTINGTON BEACH	CA		12/01/2023		3,186		(115)			(115)		3,071	3,071			
100103219	LOS ANGELES	CA		04/26/2023		69		(69)			(69)						
100169372	CAMPBELL	CA		09/27/2024		4,364		(283)			(283)		4,081	4,081			
100088159	OAK POINT	TX		10/25/2022		(59)		59			59						
100173391	LOS ANGELES	CA		10/29/2024		90		(90)			(90)						
100147547	HUNTINGTON BEACH	CA		04/03/2024		4,006		(237)			(237)		3,769	3,769			
100114946	WEST CHESTER	PA		07/13/2023		2,083		(93)			(93)	2,825	4,814	4,791	(23)		(23)
100087158	DEL MAR	CA		10/25/2022		8,574		1,520			1,520		10,093	10,093			
100160559	OCEAN CITY	MD		07/19/2024		3,870		(455)			(455)		3,415	3,415			
100157772	LAS VEGAS	NV		08/01/2024		8,653		(680)			(680)		7,973	7,973			
100077957	NEWPORT BEACH	CA		01/13/2022		5,264		(234)			(234)		5,030	5,030			
100087735	CABO SAN LUCAS	MEX		10/11/2022		5,375							5,375	5,375			
100173618	ENSCHEDE	NLD		10/29/2024													
100078003	BURBANK	CA		01/12/2022		8,336		(280)			(280)		8,057	8,057			
100121048	COTO DE CAZA	CA		08/30/2023		4,555		(139)			(139)		4,417	4,417			
100074244	LOS ANGELES	CA		12/09/2021		9,362		(465)			(465)		8,898	8,898			
100164180	GILROY	CA		08/21/2024		4,078		(288)			(288)		3,790	3,790			
100163422	DULUTH	GA		09/27/2024		3,857		(405)			(405)		3,451	3,451			
100185926	GREENSBORO	GA		12/26/2024		2,985		(434)			(434)		2,551	2,551			
100180617	CHATSWORTH	CA		11/26/2024		2,994		(224)			(224)		2,770	2,770			
100185520	MOORESVILLE	NC		12/20/2024		2,818		(220)			(220)		2,598	2,598			
100088338	HALEIWA	HI		01/06/2023		3,982		(148)			(148)		3,833	3,833			
100136168	SAN RAMON	CA		12/18/2023		3,588		(192)			(192)		3,395	3,395			
100126277	LITTLETON	CO		08/30/2023		4,929		(125)			(125)		4,803	4,803			
100147073	AVILA BEACH	CA		03/28/2024		4,468		(235)			(235)		4,233	4,233			
100133513	DENVER	CO		10/19/2023		2,676		(67)			(67)		2,609	2,609			
100119616	JOHNS CREEK	GA		07/31/2023		4,711		(187)			(187)		4,525	4,525			
100076564	LOS ANGELES (VENICE AREA)	CA		12/30/2021		49		(49)			(49)						
100162247	ANCHORAGE	AK		09/06/2024		27,756		(1,220)			(1,220)		26,536	26,536			
100148132	DISCOVERY BAY	CA		04/10/2024		4,793		(92)			(92)		4,700	4,700			
100115628	WESTLAKE VILLAGE	CA		07/19/2023		19,101		(331)			(331)		18,770	18,770			
100167037	WOODLAND HILLS	CA		09/13/2024		3,985		(102)			(102)		3,883	3,883			
100109766	SOUTH PASADENA	CA		08/04/2023		1,774		49			49		1,823	1,823			

SCHEDULE B - PART 3

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091967	TARZANA	CA		02/07/2023		4,059		(235)			(235)		3,825	3,825			
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024		1,649		(138)			(138)		1,511	1,511			
100118793	LOS ANGELES	CA		07/25/2023		48		(48)			(48)						
100165776	VIRGINIA BEACH	VA		08/29/2024		7,039		(348)			(348)		6,690	6,690			
100151714	BERKELEY	CA		05/10/2024		19,503		423			423		19,926	19,926			
100170059	SIMI VALLEY	CA		11/08/2024		3,033		(323)			(323)		2,710	2,710			
100147323	HAARLEM	NLD		03/27/2024													
100144457	PALM SPRINGS	CA		04/26/2024		3,735		(342)			(342)		3,393	3,393			
730100532	WINNETKA	CA		12/27/2023		6,595		13,537			13,537		20,132	20,132			
100149026	ROCKAWAY PARK	NY		04/19/2024		3,496		(247)			(247)		3,249	3,249			
100167007	PALMETTO BAY	FL		09/13/2024		3,981		(374)			(374)		3,607	3,607			
100173427	HUNTINGTON BEACH	CA		10/29/2024		7,822		(419)			(419)		7,403	7,403			
100099901	LOS ANGELES	CA		03/28/2023		1,370		(30)			(30)		1,340	1,340			
730301992	SANTA MONICA	CA		12/27/2023		3,601		3,939			3,939		7,540	7,540			
100082824	MANHATTAN BEACH	CA		04/28/2022		4,452		(435)			(435)	2,716	6,733	6,710	(23)		(23)
100101834	PASADENA	CA		04/06/2023		2,496		(80)			(80)	1,924	4,340	4,328	(11)		(11)
4010074667	TRENTON	NJ		08/27/2024		2,082		(210)			(210)	1,924	3,796	3,784	(12)		(12)
100078770	SAN FRANCISCO	CA		01/31/2022		9,869		(233)			(233)		9,636	9,636			
100100971	HIDDEN HILLS	CA		04/28/2023		(798)		798			798						
100074365	SANTA BARBARA	CA		11/19/2021		37,973		(2,354)			(2,354)		35,619	35,619			
100176680	BELL CANYON	CA		11/15/2024		3,899		(182)			(182)		3,717	3,717			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		5,258		713			713		5,970	5,970			
100162308	LOS ANGELES	CA		08/05/2024		3,661		(248)			(248)		3,413	3,413			
100166311	LOS ANGELES	CA		10/23/2024		4,486		(328)			(328)		4,159	4,159			
100171322	PLAYA DEL REY	CA		10/16/2024		4,659		(391)			(391)		4,269	4,269			
100080014	SAN CLEMENTE	CA		04/08/2022		8,617		346			346		8,963	8,963			
100115426	SAN DIEGO	CA		07/17/2023		4,527		(48)			(48)		4,478	4,478			
100088074	FORT LAUDERDALE	FL		10/25/2022		2,932		598			598		3,530	3,530			
100164058	LIDO BEACH	NY		08/21/2024		3,885		(450)			(450)		3,435	3,435			
100147518	LOS ANGELES	CA		04/03/2024		93		(93)			(93)						
100154731	PALM BEACH GARDENS	FL		07/19/2024		1,148		67			67		1,216	1,216			
18822	LINCOLN	NE		12/16/2008		88,670		(248)			(248)	2,184	90,606	90,596	(9)		(9)
100120364	CLIFTON	VA		08/18/2023		4,654		(84)			(84)		4,570	4,570			
100185695	GRONINGEN	NLD		12/20/2024													
100145868	BOCA RATON	FL		03/15/2024		5,744		(95)			(95)		5,649	5,649			
100171162	RANCHO PALOS VERDES	CA		11/22/2024		4,684		(30)			(30)		4,654	4,654			
100167081	CORONA DEL MAR	CA		09/13/2024		244,990		(4,190)			(4,190)		240,800	240,800			
100120414	DAVENPORT	FL		08/18/2023		141		(141)			(141)						
100083586	MONTEREY	CA		07/25/2022		11,493		507			507		12,000	12,000			
100142200	LOS ANGELES	CA		03/15/2024		65		(65)			(65)						
100100022	BALTIMORE	MD		03/28/2023		24		(24)			(24)						
100011096	LOS ANGELES	CA		12/23/2016		4,538		95			95		4,634	4,634			
100087175	MONKTON	MD		10/25/2022		15,179		2,332			2,332		17,511	17,511			
100152853	SIMI VALLEY	CA		05/22/2024		2,323		(192)			(192)		2,131	2,131			
100086960	PALO ALTO	CA		10/24/2022		5,060		(240)			(240)		4,820	4,820			
100148125	SUNSET BEACH	CA		04/10/2024		3,633		(215)			(215)		3,418	3,418			
100140782	SANIBEL	FL		01/22/2024		4,840		(50)			(50)		4,790	4,790			
100087268	YORBA LINDA	CA		10/25/2022		8,026		912			912		8,938	8,938			
100157814	INLET BEACH	FL		08/01/2024		3,535		(389)			(389)		3,146	3,146			
100080898	NEWPORT BEACH	CA		03/10/2022		(1,551)		(278)			(278)	1,843	13		(13)		(13)
100065811	SAG HARBOR	NY		07/23/2021		6,010		(704)			(704)		5,306	5,306			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180784	LONE TREE	CO		11/26/2024		3,967		(382)			(382)		3,585	3,585			
100150159	ATLANTIC BEACH	NC		04/30/2024		3,370		(137)			(137)		3,233	3,233			
100079622	POTOMAC	MD		04/25/2022		7,777		198			198		7,974	7,974			
403051531	WINTER PARK	FL		06/28/2024		2,062		(2,062)			(2,062)						
100101077	BROOKLYN	NY		04/28/2023		(12,299)		12,299			12,299						
100173858	BELLEVUE	WA		10/31/2024		15,432		(277)			(277)		15,155	15,155			
100159617	TALLADEGA	AL		07/15/2024		1,229		(246)			(246)		982	982			
100084800	PARKLAND	FL		08/02/2022		7,298		380			380		7,678	7,678			
100175109	HOUSTON	TX		11/05/2024		3,995		(305)			(305)		3,690	3,690			
100175092	SEATTLE	WA		11/05/2024		3,648		(372)			(372)		3,276	3,276			
100165768	CANYON LAKE	TX		08/29/2024		5,040		(392)			(392)		4,648	4,648			
100144476	BOCA RATON	FL		04/26/2024		3,929		(217)			(217)		3,712	3,712			
100137378	SILVERADO	CA		12/05/2023		3,862		(153)			(153)		3,709	3,709			
100149762	YONKERS	NY		04/26/2024		3,695		(236)			(236)		3,458	3,458			
100084489	TARZANA	CA		09/02/2022		37		(37)			(37)						
100156258	ALPHARETTA	GA		07/25/2024		3,672		(107)			(107)		3,564	3,564			
100071520	SANTA MONICA	CA		10/19/2021		108		(108)			(108)						
100163336	MARATHON	FL		08/13/2024		5,120		(173)			(173)		4,947	4,947			
100171184	LEHI	UT		11/22/2024		13,011		5			5		13,016	13,016			
100157666	MIAMI	FL		06/28/2024		3,896		(406)			(406)		3,489	3,489			
100176148	AROMAS	CA		12/20/2024		3,844		(259)			(259)		3,585	3,585			
100168791	FALMOUTH	ME		09/26/2024		(11,026)		11,026			11,026						
100162033	DANVILLE	CA		07/31/2024		3,781		(282)			(282)		3,499	3,499			
100165995	LOS ANGELES	CA		09/06/2024		4,192		(289)			(289)		3,903	3,903			
100146658	GLENDORA	CA		03/20/2024		3,059		(223)			(223)		2,836	2,836			
100117594	KIRKLAND	WA		07/20/2023		(198)		4,538			4,538		4,340	4,340			
100165053	LOS ANGELES	CA		08/28/2024		4,342		(310)			(310)		4,032	4,032			
100173403	PLANTATION KEY	FL		10/29/2024		3,996		(206)			(206)		3,790	3,790			
100174659	FLORISSANT	CO		10/31/2024		5,764		(335)			(335)		5,429	5,429			
100150201	COSTA MESA	CA		04/30/2024		29		(29)			(29)						
100146632	CULVER CITY	CA		03/20/2024		4,173		104			104		4,276	4,276			
100141573	LITTLE ROCK	AR		01/30/2024		3,532		(194)			(194)		3,338	3,338			
100165038	MILL VALLEY	CA		08/28/2024		3,886		(345)			(345)		3,541	3,541			
100102083	BELL CANYON	CA		04/14/2023		3,891		(113)			(113)		3,778	3,778			
100152951	HOUSTON	TX		06/27/2024		3,642		(194)			(194)		3,447	3,447			
100086922	KING GEORGE	VA		10/24/2022		3,406		(192)			(192)		3,215	3,215			
100167944	HARRISBURG	NC		09/20/2024		46		(46)			(46)						
100135896	RANCHO CUCAMONGA	CA		11/13/2023		3,166		(198)			(198)		2,968	2,968			
730002381	LONG BEACH	CA		12/27/2023		(1,040)		11,078			11,078		10,038	10,038			
323060526	PORTLAND	OR		08/16/2023		593,450							593,450	593,450			
100147429	ENCINO	CA		04/03/2024		1,440		(221)			(221)		1,218	1,218			
100152773	INLET BEACH	FL		05/22/2024		4,676		(335)			(335)		4,341	4,341			
100142194	SHERMAN OAKS	CA		03/15/2024		3,686		(182)			(182)		3,504	3,504			
100128447	ISLE OF PALMS	SC		09/15/2023		3,955		104			104		4,059	4,059			
100173453	SAN DIEGO	CA		10/29/2024		3,945		(399)			(399)		3,546	3,546			
100172894	LOS ANGELES	CA		10/25/2024		4,118		(286)			(286)		3,832	3,832			
100117930	LAKE STEVENS	WA		07/20/2023		4,291		(248)			(248)		4,043	4,043			
100156306	SANTA ANA	CA		07/25/2024		3,342		(116)			(116)		3,226	3,226			
100088079	CORAL SPRINGS	FL		10/25/2022		4,968		3,015			3,015		7,983	7,983			
100165738	NEWBERG	OR		08/29/2024		3,714		(493)			(493)		3,221	3,221			
100138360	DRIFTWOOD	TX		12/18/2023		2,365		(228)			(228)		2,137	2,137			

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100154098	FOUNTAIN HILLS	AZ		07/11/2024		1,752		(56)			(56)		1,696	1,696			
100102735	STUDIO CITY	CA		06/22/2023		307		(307)			(307)						
100120227	CAMBRIDGE	MA		08/18/2023		3,935		(252)			(252)		3,683	3,683			
100150028	LOS ANGELES	CA		06/07/2024		3,862		(278)			(278)		3,584	3,584			
100173382	NEWPORT BEACH	CA		10/29/2024		3,605		(216)			(216)		3,389	3,389			
4010083161	BOOTHWYN	PA		12/30/2024		11,079		(7,078)			(7,078)		4,002	4,002			
100065855	WOODLAND HILLS	CA		07/27/2021		8,691		(292)			(292)		8,399	8,399			
100078354	NORTH BEND	WA		02/10/2022		(271)		271			271						
100116539	PHOENIX	AZ		07/20/2023		4,466		3,680			3,680		8,146	8,146			
100089748	LOS ANGELES	CA		12/02/2022		4,100		95			95		4,196	4,196			
100132628	GLENDALE	CA		11/03/2023		3,552		119			119		3,672	3,672			
100165724	FRESNO	CA		08/29/2024		3,964		(296)			(296)		3,668	3,668			
100160357	KAILUA	HI		09/06/2024		4,391		(368)			(368)		4,023	4,023			
100143773	SANTA MONICA	CA		02/27/2024		8		(8)			(8)						
100153788	SARASOTA	FL		07/10/2024		4,428		(433)			(433)		3,994	3,994			
4010048071	CENTRAL ISLIP	NY		03/22/2023		4,037		(394)			(394)		3,643	3,643			
100081756	IRVINE	CA		03/22/2022		10,139		(245)			(245)		9,894	9,894			
100078672	SAN CLEMENTE	CA		02/02/2022		7,530		(603)			(603)		6,927	6,927			
100101985	TAMPA	FL		04/14/2023		3,293		(230)			(230)		3,063	3,063			
100086584	SAN MARINO	CA		09/30/2022		4,383		(115)			(115)		4,268	4,268			
100157654	DANA POINT	CA		06/28/2024		21		(21)			(21)						
100128396	SAN JUAN CAPISTRANO	CA		09/15/2023		3,899		(119)			(119)		3,780	3,780			
100159550	RALEIGH	NC		07/15/2024		1,516		(130)			(130)		1,386	1,386			
100140716	LOS ANGELES PACIFIC PALISADES	CA		02/08/2024		1,618		(63)			(63)		1,555	1,555			
100178402	CAPE CORAL	FL		11/21/2024		4,332		(566)			(566)		3,765	3,765			
100156732	JAMUL	CA		06/26/2024		3,859		(230)			(230)		3,629	3,629			
100143868	SEDONA	AZ		03/06/2024		3,396		(37)			(37)		3,359	3,359			
100169997	SAN RAMON	CA		11/08/2024		75		(75)			(75)						
100175551	HUNTINGTON BEACH	CA		11/12/2024		4,308		(207)			(207)		4,101	4,101			
100128366	BELLA COLLINA	FL		09/15/2023		3,808		150			150		3,958	3,958			
100153777	AMSTERDAM	NLD		05/30/2024													
100120645	TEMECULA	CA		08/21/2023		2,838		(1,931)			(1,931)		907	907			
100156726	LOS ANGELES	CA		06/26/2024		(49)		49			49						
100166309	REDONDO BEACH	CA		10/23/2024		3,942		(118)			(118)		3,824	3,824			
100135888	PARKER	TX		11/13/2023		3,424		(305)			(305)		3,119	3,119			
100148142	CYPRESS	TX		05/15/2024		3,076		(256)			(256)		2,819	2,819			
100087159	BELL CANYON	CA		10/25/2022		5,996		880			880		6,876	6,876			
100127699	VERO BEACH	FL		09/08/2023		3,613		(190)			(190)		3,423	3,423			
100139030	EL SEGUNDO	CA		12/22/2023		58		(58)			(58)						
100083025	JACKSON	WY		05/11/2022		9,059		1,532			1,532		10,590	10,590			
100175585	PASADENA	CA		11/12/2024		3,082		(67)			(67)		3,015	3,015			
100159545	SANTA MONICA	CA		07/15/2024		1,218		(215)			(215)		1,003	1,003			
100079827	SANTA CRUZ	CA		04/08/2022		(9,104)		9,104			9,104						
100107870	KAILUA KONA	HI		06/29/2023		4,476		(134)			(134)		4,343	4,343			
100154066	COTO DE CAZA	CA		06/06/2024		149,655		(2,740)			(2,740)		146,915	146,915			
100109756	CAMARILLO	CA		06/16/2023		4,316		(194)			(194)		4,121	4,121			
100159870	MIAMI	FL		08/16/2024		3,878		(221)			(221)		3,658	3,658			
100146604	SYOSSET	NY		03/20/2024		2,684		(373)			(373)		2,311	2,311			
100101051	PIERMONT	NY		04/28/2023		3,356		1,005			1,005		4,360	4,360			
730300354	SANTA MONICA	CA		12/27/2023		2,758		7,090			7,090		9,848	9,848			
100089978	ANAHEIM	CA		01/13/2023		3,904		(50)			(50)		3,854	3,854			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147360	VENICE	CA		05/08/2024		4,011		(306)			(306)		3,705	3,705			
100174523	NORTH PALM BEACH	FL		10/31/2024		2,737		(557)			(557)		2,180	2,180			
100128882	CARMICHAEL	CA		09/21/2023		3,959		(147)			(147)		3,811	3,811			
100087350	LOS ANGELES	CA		10/25/2022		5,699		859			859		6,558	6,558			
100157704	WEST PALM BEACH	FL		06/28/2024		3,298		(323)			(323)		2,975	2,975			
100087187	KIRKLAND	WA		10/25/2022		5,333		589			589		5,923	5,923			
100153623	ALPINE MEADOWS	CA		05/31/2024		3,386		(522)			(522)		2,864	2,864			
100172959	MIAMI	FL		10/25/2024		1,478		(52)			(52)		1,425	1,425			
100185961	BELMONT	CA		12/26/2024		1,568		(427)			(427)		1,141	1,141			
100165025	NEWPORT BEACH	CA		08/28/2024		146		(146)			(146)						
100081769	RANCHO MISSION VIEJO	CA		03/25/2022		8,430		(216)			(216)		8,214	8,214			
100172195	LAKEWOOD	CA		10/17/2024		4,203		(562)			(562)		3,641	3,641			
100076624	DANVILLE	CA		12/30/2021		697		(383)			(383)		314	314			
100119612	SAN JOSE	CA		07/31/2023		5,993		(135)			(135)		5,858	5,858			
100172733	CHARLESTON	SC		11/21/2024		3,996		(301)			(301)		3,695	3,695			
100110125	PUERTO VALLARTA	MEX		06/27/2023		4,139							4,139	4,139			
100117538	FREMONT	CA		07/20/2023		4,894		724			724		5,618	5,618			
100164043	FAIR HAVEN	NJ		08/21/2024		4,804		(427)			(427)		4,378	4,378			
100181678	CHARLOTTE	NC		12/11/2024		1,222		(171)			(171)		1,051	1,051			
100144535	KEY COLONY BEACH	FL		04/26/2024		3,856		(534)			(534)		3,322	3,322			
100163318	DAVIDSON	NC		08/13/2024		3,441		(115)			(115)		3,325	3,325			
100065825	ARCADIA	CA		07/23/2021		5,831		(677)			(677)		5,154	5,154			
100158988	LOS OLIVOS	CA		08/15/2024		3,801		(319)			(319)		3,482	3,482			
100165039	CARLSBAD	CA		08/28/2024		3,686		(279)			(279)		3,407	3,407			
100109704	PARAMUS	NJ		06/16/2023		4,026		(254)			(254)		3,772	3,772			
100100979	LARKSPUR	CA		04/28/2023		6,186		3,864			3,864		10,050	10,050			
100129770	SAN FRANCISCO	CA		09/27/2023		5,037		(454)			(454)		4,584	4,584			
100178243	COTTONWOOD HEIGHTS	UT		11/19/2024		3,486		(226)			(226)		3,261	3,261			
100172617	WOODLAND HILLS	CA		10/24/2024		3,628		(205)			(205)		3,423	3,423			
100128451	WALLOON LAKE	MI		09/15/2023		3,765		(453)			(453)		3,312	3,312			
100163600	LUTZ	FL		08/15/2024		6,896		(443)			(443)		6,452	6,452			
100155214	NAPLES	FL		07/19/2024		3,518		(551)			(551)		2,967	2,967			
100115244	JERSEY CITY	NJ		07/17/2023		(4,197)		4,197			4,197						
100137395	GRANADA HILLS	CA		01/11/2024		13,894		(604)			(604)		13,290	13,290			
100185581	HURRICANE	UT		12/20/2024		2,667		(272)			(272)		2,396	2,396			
100128316	ENCINITAS	CA		09/14/2023		3,705		(16)			(16)		3,689	3,689			
100135923	MIAMI	FL		11/13/2023		3,236		(459)			(459)		2,777	2,777			
100157609	WOODINVILLE	WA		06/28/2024		6,833		(3,103)			(3,103)		3,730	3,730			
403051530	DEERFIELD BEACH	FL		06/28/2024		1,936		(1,936)			(1,936)						
100171208	GRANITE BAY	CA		10/16/2024		3,994		(304)			(304)		3,690	3,690			
100108480	SARASOTA	FL		05/25/2023		3,746		(240)			(240)		3,506	3,506			
100108489	SARASOTA	FL		05/25/2023		3,746		(240)			(240)		3,506	3,506			
100162248	DAVIE	FL		09/06/2024		3,606		(427)			(427)		3,179	3,179			
100090332	SAN JOSE	CA		12/22/2022		3,979		44			44		4,023	4,023			
100128896	LUCAS	TX		09/21/2023		13,242		(891)			(891)		12,351	12,351			
100166343	SPRING	TX		10/24/2024		4,226		(227)			(227)		3,999	3,999			
100117836	MIAMI	FL		07/20/2023		2,571		(18)			(18)		2,554	2,554			
730101536	LOS ANGELES	CA		12/27/2023		(6,864)		16,367			16,367		9,503	9,503			
100154573	DAVIE	FL		06/14/2024		5,029		(503)			(503)		4,525	4,525			
100170462	SAINT GEORGE	UT		10/09/2024		1,185		(165)			(165)		1,020	1,020			
100132507	HERMOSA BEACH	CA		11/03/2023		3,925		293			293		4,218	4,218			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185163	LOS ANGELES (PASADENA AREA)	CA		12/20/2024		2,621		(167)			(167)		2,454	2,454			
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		3,353							3,353	3,353			
100175642	KAILUA	HI		11/12/2024		4,274		(149)			(149)		4,125	4,125			
100157797	KIHEI	HI		08/01/2024		3,936		(427)			(427)		3,509	3,509			
100143903	LAKEWOOD	CA		03/06/2024		1,428		(127)			(127)		1,301	1,301			
100139317	SARASOTA	FL		12/28/2023		44		3,618			3,618		3,661	3,661			
4010045410	PATCHOGUE	NY		02/02/2023		4,031		(125)			(125)		3,907	3,907			
100074288	SCOTTSDALE	AZ		12/09/2021		139		(139)			(139)						
100173650	UTRECHT	NLD		10/29/2024													
100134417	NETHERLANDS	NLD		10/27/2023													
100083014	GLEN ELLEN	CA		05/11/2022		6,966		(123)			(123)		6,842	6,842			
100087080	LOS CABOS BCS	MEX		09/26/2022		5,336							5,336	5,336			
100134464	SUNNYVALE	CA		10/30/2023		3,643		(230)			(230)		3,413	3,413			
100140217	COSTA MESA	CA		01/11/2024		2,569		(226)			(226)		2,343	2,343			
100165779	HUNTINGTON BEACH	CA		08/29/2024		3,201		(99)			(99)		3,102	3,102			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		3,802		(410)			(410)		3,392	3,392			
100166035	SARASOTA	FL		09/06/2024		4,001		(499)			(499)		3,501	3,501			
100143918	SANTA CLARITA	CA		02/29/2024		803		173			173		976	976			
100185132	SAN CLEMENTE	CA		12/20/2024		139		(139)			(139)						
100074490	SHERMAN OAKS	CA		12/14/2021		(36)		36			36						
100099934	DAVIE	FL		03/28/2023		3,746		564			564		4,310	4,310			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		6,091		(37)			(37)		6,054	6,054			
100147595	GOLDEN BEACH	FL		04/04/2024		3,589		(383)			(383)		3,206	3,206			
100078708	SONOMA	CA		02/02/2022		3,158		(158)			(158)		3,000	3,000			
4020448113	LOUISVILLE	KY		03/27/2023		1,922		(1,922)			(1,922)						
100102661	RIVERSIDE	CA		06/22/2023		57		(57)			(57)						
735084908	GARDENA	CA		12/27/2023		30,030		3,198			3,198		33,228	33,228			
100169876	BOCA RATON	FL		11/08/2024		3,067		(310)			(310)		2,757	2,757			
100140695	PACIFIC PALISADES AREA LOS AN	CA		02/08/2024		3,870		(400)			(400)		3,470	3,470			
100181642	GOLETA	CA		12/11/2024		1,148		(146)			(146)		1,001	1,001			
100153941	LOS ANGELES	CA		06/05/2024		3,384		(319)			(319)		3,065	3,065			
100083175	RANCHO PALOS VERDES	CA		05/26/2022		66		(66)			(66)						
100128816	SAUSALITO	CA		09/21/2023		12,970		(240)			(240)		12,731	12,731			
100080931	PASADENA	CA		04/01/2022		115		(115)			(115)						
100137459	MIAMI	FL		01/11/2024		3,121		(317)			(317)		2,804	2,804			
100087339	IDAHO FALLS	ID		10/25/2022		6,056		1,159			1,159		7,215	7,215			
100139054	NEW YORK	NY		12/28/2023		5,919		(132)			(132)		5,787	5,787			
100103668	BRASELTON	GA		05/08/2023		5,146		(73)			(73)		5,074	5,074			
100172172	CORONA	CA		10/17/2024		2,748		(233)			(233)		2,514	2,514			
100180554	SIMI VALLEY	CA		11/26/2024		2,242		(222)			(222)		2,020	2,020			
100181330	LOS ANGELES	CA		12/06/2024		1,716		(249)			(249)		1,467	1,467			
100138781	PROSPER	TX		12/21/2023		2,690		(257)			(257)		2,433	2,433			
100109053	FORT LAUDERDALE	FL		06/05/2023		(5)		5			5						
100086250	WYOMISSING	PA		09/29/2022		(138)		138			138						
100081758	SUNRISE BEACH	TX		03/22/2022		8,485		201			201		8,686	8,686			
100176194	BERWYN	PA		12/20/2024		1,378		(333)			(333)		1,045	1,045			
100165859	KENMORE	WA		08/29/2024		2,973		(345)			(345)		2,628	2,628			
7303024 86	LOS ANGELES	CA		12/27/2023		(6,742)		14,388			14,388		7,646	7,646			
100149044	SAN CLEMENTE	CA		04/19/2024		3,555		(56)			(56)		3,499	3,499			
100185149	SANTA ROSA BEACH	FL		12/20/2024		2,650		(256)			(256)		2,394	2,394			
100141997	LAS VEGAS	NV		02/29/2024		4,955		(348)			(348)		4,607	4,607			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158420	SNOWMASS VILLAGE	CO		07/10/2024		4,353		(422)			(422)		3,931	3,931			
730301919	SAN DIEGO	CA		12/27/2023		2,144		6,914			6,914		9,058	9,058			
100179423	DAVIE	FL		12/27/2024		2,322		(330)			(330)		1,993	1,993			
100138671	TAMPA	FL		02/02/2024		3,149		(72)			(72)		3,077	3,077			
100152926	CHATSWORTH	CA		06/27/2024		3,626		(228)			(228)		3,398	3,398			
100174136	VIRGINIA BEACH	VA		10/31/2024		3,059		(214)			(214)		2,844	2,844			
100109143	NEWPORT BEACH	CA		06/09/2023		80		(80)			(80)						
100164130	BOCA RATON	FL		08/21/2024		3,937		(254)			(254)		3,682	3,682			
100158476	LOS ANGELES	CA		07/10/2024		3,935		(273)			(273)		3,662	3,662			
100117123	MALBA	NY		07/20/2023		5,559		4,241			4,241		9,800	9,800			
100150207	DANVILLE	CA		04/30/2024		3,772		(262)			(262)		3,510	3,510			
100130313	VAN NUYS	CA		09/28/2023		6,005		(17)			(17)		5,988	5,988			
100090855	TARZANA	CA		01/06/2023		2,433		(229)			(229)		2,204	2,204			
100168727	FREMONT	CA		09/26/2024		3,522		(202)			(202)		3,320	3,320			
100134665	GLENDALE	CA		10/30/2023		545		2,940			2,940		3,484	3,484			
100118870	SANTA YNEZ	CA		08/30/2023		37		(37)			(37)						
100102001	MURRIETA	CA		04/14/2023		2,091		(249)			(249)		1,842	1,842			
100114904	MALIBU	CA		07/13/2023		31		(31)			(31)						
100175560	SEDONA	AZ		11/12/2024		4,028		(57)			(57)		3,970	3,970			
730301130	ALHAMBRA	CA		12/27/2023		(467)		9,699			9,699		9,231	9,231			
100089759	CARBONDALE	CO		12/02/2022		1,597,377		1,468			1,468		1,598,846	1,598,846			
730101530	FONTANA	CA		12/27/2023		(1,825)		11,235			11,235		9,410	9,410			
100159638	SHINGLE SPRINGS	CA		08/23/2024		2,924		(247)			(247)		2,677	2,677			
100076417	CUPERTINO	CA		12/23/2021		8,136		(423)			(423)		7,713	7,713			
100180604	SAN DIEGO	CA		11/26/2024		3,421		(482)			(482)		2,939	2,939			
100150011	VACAVILLE	CA		06/07/2024		3,294		13			13		3,307	3,307			
100076675	MALIBU	CA		12/16/2021		8,628		(3)			(3)		8,625	8,625			
100166447	LAGUNA NIGUEL	CA		10/31/2024		4,191		(454)			(454)		3,738	3,738			
100174037	SHORT HILLS	NJ		10/31/2024		3,370		(290)			(290)		3,080	3,080			
100102671	PRINCEVILLE	HI		06/22/2023		3,220		(253)			(253)		2,967	2,967			
100163915	CARLSBAD	CA		10/04/2024		4,690		(254)			(254)		4,436	4,436			
100091776	TEMPE	AZ		01/30/2023		3,168		(249)			(249)		2,919	2,919			
100175571	ENCINITAS	CA		11/12/2024		4,503		(39)			(39)		4,464	4,464			
100115314	CAMANO ISLAND	WA		07/17/2023		4,216		36			36		4,252	4,252			
100167980	BREA	CA		09/20/2024		2,629		(117)			(117)		2,513	2,513			
100151870	LOS ANGELES	CA		05/10/2024		2,320		(152)			(152)		2,168	2,168			
100175576	SAN RAFAEL	CA		11/12/2024		6,755		(169)			(169)		6,586	6,586			
100134445	LAS VEGAS	NV		10/30/2023		2,786		(376)			(376)		2,411	2,411			
100176206	SOUTHWEST RANCHES	FL		12/20/2024		2,693		(103)			(103)		2,590	2,590			
324050180	SALEM	OR		10/03/2024		352,612							352,612	352,612			
100175767	NEWPORT BEACH	CA		11/12/2024		4,003		(346)			(346)		3,657	3,657			
100083484	TAMPA	FL		06/06/2022		5,292		(154)			(154)		5,139	5,139			
100163941	POWAY	CA		10/04/2024		4,777		(286)			(286)		4,490	4,490			
100173824	GLENDALE	CA		10/31/2024		3,961		(382)			(382)		3,579	3,579			
100179369	OCEANSIDE	CA		12/27/2024		11,338		(228)			(228)		11,110	11,110			
100136136	SPRING	TX		12/18/2023		3,183		(345)			(345)		2,837	2,837			
100156026	DUCK KEY	FL		06/18/2024		4,808		6			6		4,814	4,814			
100173025	ORANGE BEACH	AL		10/25/2024		17,176		(218)			(218)		16,957	16,957			
100185622	HUNTINGTON BEACH	CA		12/20/2024		2,456		(268)			(268)		2,189	2,189			
100169384	NOVATO	CA		09/27/2024		3,875		(261)			(261)		3,614	3,614			
100090632	PLANDOME	NY		12/29/2022		5,043		(370)			(370)		4,674	4,674			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149951	PARKLAND	FL		06/07/2024		51		(51)			(51)						
100178260	SANTA MONICA	CA		11/19/2024		2,416		(197)			(197)		2,219	2,219			
100159979	MIAMI	FL		08/16/2024		3,353		(247)			(247)		3,107	3,107			
100148619	MIRAMAR	FL		05/15/2024		3,716		8			8		3,724	3,724			
403053105	THOMSON	GA		11/04/2024		1,676		(1,676)			(1,676)						
100071955	PLEASANT HILL	CA		11/19/2021		7,372		(926)			(926)		6,446	6,446			
100147358	GALVESTON	TX		05/08/2024		2,849		(105)			(105)		2,744	2,744			
100141797	ZUTPHEN	NLD		01/29/2024													
100133474	LOS ANGELES	CA		10/19/2023		27		(27)			(27)						
100102640	MARINA DEL REY	CA		06/22/2023		4,550		(649)			(649)		3,901	3,901			
100086151	LUTZ	FL		10/07/2022		4,303		(194)			(194)		4,108	4,108			
100078311	LOS ANGELES	CA		02/10/2022		59		(59)			(59)						
100149745	NORTH HOLLYWOOD	CA		04/26/2024		3,812		(183)			(183)		3,629	3,629			
100083216	PASADENA	CA		05/26/2022		4,840		(626)			(626)		4,215	4,215			
100100284	STUDIO CITY	CA		03/24/2023		1,679		(77)			(77)		1,602	1,602			
323060901	PORTLAND	OR		08/16/2023		338,800							338,800	338,800			
100176229	LAKE HAVASU CITY	AZ		12/20/2024		6,124		163			163		6,287	6,287			
100169358	MCDONOUGH	GA		09/27/2024		3,437		(371)			(371)		3,066	3,066			
100180658	NEWCASTLE	CA		11/26/2024		3,816		(60)			(60)		3,756	3,756			
403045311	CLEVELAND	OH		08/16/2024		5,700		(1,908)			(1,908)		3,792	3,792			
100168804	SANTA CLARITA	CA		09/26/2024		3,671		(359)			(359)		3,312	3,312			
100173492	SAN DIEGO	CA		10/29/2024		3,656		(215)			(215)		3,441	3,441			
100076584	ENCINITAS CARDIFF BY THE SEA	CA		12/16/2021		105		(105)			(105)						
100156007	SANTA BARBARA	CA		06/18/2024		3,378		(488)			(488)		2,890	2,890			
100103217	PALM SPRINGS	CA		04/26/2023		3,459		(199)			(199)		3,259	3,259			
100178211	WOODLAND HILLS	CA		11/19/2024		4,689		(73)			(73)		4,616	4,616			
100118674	REDDING	CT		07/25/2023		8,741		(298)			(298)		8,442	8,442			
100100568	DENVER	CO		04/27/2023		1,582		(59)			(59)		1,523	1,523			
100163392	SCOTTSDALE	AZ		09/27/2024		3,550		(62)			(62)		3,487	3,487			
100116902	SIMI VALLEY	CA		07/20/2023		9,125		121			121		9,246	9,246			
100172719	BELLEVUE	WA		11/21/2024		4,011		(424)			(424)		3,587	3,587			
100164213	DEERFIELD BEACH	FL		08/21/2024		3,855		(82)			(82)		3,773	3,773			
100079429	LADERA RANCH	CA		03/17/2022		7,490		(11)			(11)		7,479	7,479			
100156715	SAN DIEGO	CA		06/26/2024		2,881		(57)			(57)		2,825	2,825			
100134724	LOS ANGELES	CA		10/30/2023		583		2,811			2,811		3,394	3,394			
100163308	LOS ANGELES	CA		08/13/2024		3,308		(691)			(691)		2,618	2,618			
100175574	DANA POINT	CA		11/12/2024		4,392		(91)			(91)		4,301	4,301			
100071514	LOS ANGELES	CA		10/19/2021		148		(148)			(148)						
730302330	LONG BEACH	CA		12/27/2023		(2,979)		10,846			10,846		7,867	7,867			
100159623	JAMAICA ESTATES	NY		07/15/2024		3,565		(473)			(473)		3,092	3,092			
100179421	PASADENA	CA		12/27/2024		1,389		(312)			(312)		1,078	1,078			
100073536	WEST HOLLYWOOD	CA		10/26/2021		181		(181)			(181)						
100141426	SEASIDE	CA		01/30/2024		3,336		(89)			(89)		3,247	3,247			
100137404	BOCA RATON	FL		01/11/2024		3,412		(84)			(84)		3,328	3,328			
100185158	SAN DIEGO	CA		12/20/2024		2,816		(126)			(126)		2,690	2,690			
100128904	SANDWICH	MA		09/21/2023		3,058		(174)			(174)		2,884	2,884			
100181316	SAN JOSE	CA		12/06/2024		2,230		(340)			(340)		1,890	1,890			
100160518	SAN CLEMENTE	CA		07/19/2024		2,726		(214)			(214)		2,512	2,512			
100091562	ACTON	CA		03/07/2023		1,288		(200)			(200)		1,088	1,088			
100162034	SHERRILLS FORD	NC		07/31/2024		25		(25)			(25)						
100156681	HUNTINGTON BEACH	CA		06/24/2024		69		(69)			(69)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109128	CYPRESS	TX		06/05/2023		4,326		49			49		4,375	4,375			
100103753	MIAMI	FL		05/08/2023		3,379		(302)			(302)		3,077	3,077			
100174021	SAN ANSELMO	CA		10/31/2024		3,889		(34)			(34)		3,855	3,855			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		923		(126)			(126)		797	797			
100155097	LA HABRA	CA		07/19/2024		1,331		1,785			1,785		3,116	3,116			
100185009	YORBA LINDA	CA		12/19/2024		150		(150)			(150)						
100185012	YORBA LINDA	CA		12/19/2024		150		(150)			(150)						
100114607	OCEAN ISLE BEACH	NC		06/29/2023		3,776		(438)			(438)		3,338	3,338			
100137842	GLENDALE	CA		12/08/2023		276,427		(1,335)			(1,335)		275,092	275,092			
100165085	ATLANTA	GA		08/28/2024		3,043		(445)			(445)		2,598	2,598			
100160586	DALLAS	TX		07/19/2024		2,853		(340)			(340)		2,513	2,513			
100174087	ORANGE BEACH	AL		10/31/2024		3,307		(200)			(200)		3,107	3,107			
100128900	SAN MATEO	CA		09/21/2023		3,366		(249)			(249)		3,117	3,117			
100174110	DOWNEY	CA		10/31/2024		3,205		(275)			(275)		2,930	2,930			
100176824	CALABASAS	CA		11/15/2024		1,116		(167)			(167)		948	948			
100166034	SAN DIEGO	CA		09/06/2024		3,844		(289)			(289)		3,556	3,556			
4010048163	OTISVILLE	NY		03/22/2023		3,797		(254)			(254)		3,542	3,542			
100154171	SAN DIEGO	CA		07/11/2024		3,814		(359)			(359)		3,455	3,455			
100087157	AGOURA HILLS	CA		10/25/2022		3,598		842			842		4,440	4,440			
100136725	BROOKLYN	NY		11/27/2023		(1,496)		4,458			4,458		2,962	2,962			
100083462	SANTA CLARA	CA		06/02/2022		15,440		(440)			(440)		15,000	15,000			
100103367	TAHOMA	CA		06/16/2023		3,549		(65)			(65)		3,484	3,484			
100103509	GLENDALE	CA		05/08/2023		3,726		(250)			(250)	319	3,796	3,796			
100070410	SAN FRANCISCO	CA		09/23/2021		8,301		(83)			(83)		8,218	8,218			
100120334	TORRANCE	CA		08/18/2023		3,736		(134)			(134)		3,602	3,602			
100180754	MURRIETA	CA		11/26/2024		2,174		(243)			(243)		1,931	1,931			
100167048	LAKE OSWEGO	OR		09/13/2024		3,403		(351)			(351)		3,052	3,052			
730101768	NATIONAL CITY	CA		12/27/2023		4,601		4,340			4,340		8,941	8,941			
100153718	ORLANDO	FL		07/11/2024		3,062		(231)			(231)		2,831	2,831			
100134533	SEVIERVILLE	TN		10/30/2023		2,955		(227)			(227)		2,728	2,728			
100118966	EL CAJON	CA		07/27/2023		5,722		47			47		5,768	5,768			
100119855	VALENCIA	CA		08/10/2023		3,798		(70)			(70)		3,728	3,728			
100148168	SAN DIEGO	CA		05/15/2024		4,028		47			47		4,075	4,075			
100175573	NAPA	CA		11/12/2024		2,794		(89)			(89)		2,705	2,705			
100185003	MALIBU	CA		12/19/2024		4,631		(255)			(255)		4,376	4,376			
730101690	FAIRFIELD	CA		12/27/2023		(5,086)		14,110			14,110		9,024	9,024			
3310049255	BALTIMORE	MD		05/25/2023		27,951							27,951	27,951			
100153649	MONTAUK	NY		05/31/2024		7,063		(132)			(132)		6,931	6,931			
100153677	TOPANGA	CA		05/31/2024		3,301		(81)			(81)		3,220	3,220			
730101654	LOS ANGELES	CA		12/27/2023		(8,880)		8,880			8,880						
100110701	SALT LAKE CITY	UT		08/11/2023		(18)		18			18						
100083504	LIGHTHOUSE POINT	FL		06/06/2022		3,570		(247)			(247)		3,323	3,323			
100181370	CASTLE ROCK	CO		12/06/2024		2,493		(151)			(151)		2,342	2,342			
100156786	LOOMIS	CA		06/26/2024		(17)		17			17						
100076830	SAN FRANCISCO	CA		12/27/2021		8,026		(283)			(283)		7,743	7,743			
100165714	DENVER	CO		08/29/2024		3,917		(213)			(213)		3,704	3,704			
100179373	MONETA	VA		12/27/2024		1,483		(238)			(238)		1,245	1,245			
100185138	FULLERTON	CA		12/20/2024		2,559		(163)			(163)		2,396	2,396			
100164045	FRISCO	TX		08/21/2024		2,707		(428)			(428)		2,279	2,279			
100120870	SHERMAN OAKS	CA		08/28/2023		3,405		(113)			(113)		3,292	3,292			
100161990	VALENCIA	CA		07/31/2024		5,922		(384)			(384)		5,539	5,539			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135895	GATLINBURG	TN		11/13/2023		(43)		43			43						
100150117	MARIETTA	GA		06/14/2024		3,241		(265)			(265)		2,976	2,976			
100167775	JAMUL	CA		09/19/2024		3,655		(306)			(306)		3,349	3,349			
100161948	SAN MARTIN	CA		07/31/2024		2,441		(228)			(228)		2,212	2,212			
100149895	SANTA ANA	CA		04/29/2024		6,690		(523)			(523)		6,167	6,167			
100174005	SAN DIEGO	CA		10/31/2024		3,453		(483)			(483)		2,970	2,970			
100180645	TUSTIN	CA		11/26/2024		3,245		(70)			(70)		3,174	3,174			
100167917	WHITTIER	CA		09/20/2024		5,170		(354)			(354)		4,816	4,816			
100135897	GATLINBURG	TN		11/13/2023		(48)		48			48						
100080374	SCOTTSDALE	AZ		04/14/2022		5,901		(671)			(671)		5,230	5,230			
100185164	ANAHEIM	CA		12/20/2024		2,829		(22)			(22)		2,806	2,806			
100115337	SAINT AUGUSTINE	FL		07/17/2023		3,763		(338)			(338)		3,425	3,425			
100116523	WALNUT	CA		07/20/2023		4,216		2,309			2,309		6,524	6,524			
100118929	BELLINGHAM	WA		07/27/2023		531		(61)			(61)		471	471			
100100446	LOS ANGELES	CA		04/27/2023		4,522		(224)			(224)		4,298	4,298			
100184412	SARASOTA	FL		12/17/2024		2,046		(262)			(262)		1,784	1,784			
100120330	BOCA RATON	FL		08/18/2023		28		(28)			(28)						
100173004	BROOKLYN	NY		10/25/2024		3,849		(422)			(422)		3,427	3,427			
100076401	TAMPA	FL		12/23/2021		6,448		(955)			(955)		5,494	5,494			
100174122	SAN RAMON	CA		10/31/2024		3,584		(354)			(354)		3,230	3,230			
100090089	BLUFFDALE	UT		01/13/2023		2,451		(2)			(2)		2,448	2,448			
100115411	DOWNEY	CA		07/17/2023		4,039		34			34		4,073	4,073			
100114534	STURGEON BAY	WI		06/29/2023		4,853		(190)			(190)		4,663	4,663			
100165107	UNITED KINGDOM	GBR		08/27/2024		373							373	373			
100153665	BOCA RATON	FL		05/31/2024		3,389		(277)			(277)		3,112	3,112			
100134457	BROOKLYN	NY		10/30/2023		1,531		(123)			(123)	1,937	3,345	3,331	(14)		(14)
100090112	TYBEE ISLAND	GA		01/13/2023													
100166404	TUSTIN	CA		10/31/2024		2,809		(327)			(327)		2,482	2,482			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		7,374		79			79		7,453	7,453			
100133069	COTO DE CAZA	CA		11/29/2023		3,302		48			48		3,349	3,349			
100150037	TARZANA	CA		06/07/2024		3,317		(508)			(508)		2,810	2,810			
100114781	SEATTLE	WA		07/07/2023		3,543		(44)			(44)		3,499	3,499			
100079853	HOLLYWOOD	FL		04/25/2022		6,373		(359)			(359)		6,014	6,014			
100168696	TAMPA	FL		09/25/2024		2,092		(397)			(397)		1,695	1,695			
100078234	CHATSWORTH	CA		02/10/2022		7,918		881			881		8,799	8,799			
100084388	PILOT POINT	TX		08/12/2022		2,854		5			5		2,859	2,859			
100156034	WEST HILLS	CA		06/18/2024		3,851		(326)			(326)		3,526	3,526			
100107839	ALTADENA	CA		05/23/2023		5,984		(319)			(319)		5,665	5,665			
100087415	JOHNS CREEK	GA		10/25/2022		4,937		948			948		5,885	5,885			
100115472	BERMUDA DUNES	CA		07/17/2023		3,981		92			92		4,073	4,073			
100171258	CALABASAS	CA		10/16/2024		89		(89)			(89)						
100179334	GREENVILLE	SC		12/27/2024		31,949		(1,149)			(1,149)		30,800	30,800			
100144454	SAN ANTONIO	TX		04/26/2024		2,361		(147)			(147)		2,214	2,214			
100120845	LAKE FOREST	IL		08/25/2023		2,235		105			105		2,340	2,340			
100171296	CARLSBAD	CA		10/16/2024		3,105		(440)			(440)		2,666	2,666			
100110027	CHANDLER	AZ		06/23/2023		2,735		(189)			(189)		2,546	2,546			
100178263	OCEANSIDE	CA		11/19/2024		4,999							4,999	4,999			
100079750	LOS ANGELES	CA		04/08/2022		7,536		1,635			1,635		9,171	9,171			
100167749	SEDONA	AZ		09/19/2024		3,868		(288)			(288)		3,579	3,579			
100158435	BATTLE GROUND	WA		07/10/2024		3,659		(324)			(324)		3,335	3,335			
100173743	LOS ANGELES	CA		10/30/2024		3,769		(47)			(47)		3,722	3,722			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173438	HILTON HEAD ISLAND	SC		10/29/2024		2,956		(163)			(163)		2,793	2,793			
100137122	GILBERT	AZ		11/28/2023		3,416		102			102		3,518	3,518			
100134385	THOUSAND OAKS	CA		10/27/2023		3,075		(130)			(130)		2,945	2,945			
100072029	LOS ANGELES	CA		11/19/2021		7,937		(600)			(600)		7,337	7,337			
100079293	NEW YORK	NY		02/28/2022		7,381		(113)			(113)		7,268	7,268			
100144298	GEARHART	OR		03/07/2024		632		2,054			2,054		2,685	2,685			
100147494	PACIFIC PALISADES	CA		04/03/2024		46		(46)			(46)						
100153766	RIEL	NLD		05/30/2024													
100154186	PETALUMA	CA		07/11/2024		3,542		(702)			(702)		2,841	2,841			
100079416	SANTA ROSA	CA		03/17/2022		4,240		(387)			(387)		3,852	3,852			
100152660	MIDWAY CITY	CA		05/17/2024		3,723		(3)			(3)		3,720	3,720			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		88		33			33		120	120			
100172925	OAK PARK	CA		10/25/2024		95		(95)			(95)						
100136031	LOS ANGELES	CA		11/16/2023		3,059		(183)			(183)		2,877	2,877			
100080233	KANEOHE	HI		02/25/2022		4,395		(353)			(353)		4,042	4,042			
100074414	LOS GATOS	CA		12/02/2021		7,691		(476)			(476)		7,215	7,215			
100078462	GILROY	CA		01/25/2022		7,095		(490)			(490)		6,605	6,605			
100109776	HALEIWA	HI		08/04/2023		4,093		169			169		4,262	4,262			
100173470	NEWPORT BEACH	CA		10/29/2024		3,791		(231)			(231)		3,560	3,560			
100166403	CULVER CITY	CA		10/31/2024		9,282		(238)			(238)		9,044	9,044			
100151174	IRVINE	CA		05/09/2024		3,722		(185)			(185)		3,536	3,536			
100120655	FORT LAUDERDALE	FL		08/24/2023		617,984		(7,138)			(7,138)		610,845	610,845			
100138741	OJAI	CA		02/02/2024		2,214		(137)			(137)		2,076	2,076			
100164201	PASADENA	CA		08/21/2024		3,627		(194)			(194)		3,433	3,433			
730101920	BERKELEY	CA		12/27/2023		(9,682)		9,682			9,682						
100137443	REDONDO BEACH	CA		01/11/2024		2,763		(376)			(376)		2,388	2,388			
100180710	ANAHEIM	CA		11/26/2024		3,611		(115)			(115)		3,496	3,496			
100164975	ESCONDIDO	CA		08/28/2024		967		(292)			(292)		676	676			
100136054	WALNUT CREEK	CA		11/16/2023		3,370		(226)			(226)		3,144	3,144			
100137387	MIAMI	FL		12/05/2023		2,477		(122)			(122)		2,354	2,354			
100175412	QUEEN CREEK	AZ		12/23/2024		3,502		(229)			(229)		3,273	3,273			
100153082	MORAGA	CA		06/27/2024		3,149		(248)			(248)		2,902	2,902			
100118679	SARASOTA	FL		07/25/2023		3,005		(267)			(267)		2,738	2,738			
100128257	NAPA	CA		09/14/2023		2,820		(163)			(163)		2,657	2,657			
100137167	LOS ANGELES	CA		11/28/2023		2,624		(329)			(329)		2,295	2,295			
100135850	RANCHO CUCAMONGA	CA		11/13/2023		4,867		(172)			(172)		4,695	4,695			
100168624	NEWPORT BEACH	CA		09/25/2024		5,245		(285)			(285)		4,960	4,960			
100160506	LOS ANGELES	CA		07/19/2024		2,555		(289)			(289)		2,267	2,267			
100171273	VANCOUVER	WA		10/16/2024		2,890		(78)			(78)		2,812	2,812			
100178477	MISSION VIEJO	CA		11/21/2024		3,046		(333)			(333)		2,714	2,714			
100116091	SAN DIEGO	CA		07/20/2023		(15,618)		15,618			15,618						
100115459	RANCHO CUCAMONGA	CA		07/17/2023		7,198		187			187		7,385	7,385			
100100465	BERKELEY	CA		04/27/2023		(2,759)		2,759			2,759						
100156383	LOS ANGELES	CA		07/25/2024		3,485		(96)			(96)		3,389	3,389			
100146860	EUSTIS	FL		03/21/2024		16,305		(786)			(786)		15,520	15,520			
100185618	SAN CLEMENTE	CA		12/20/2024		54		(54)			(54)						
100087090	BOCA RATON	FL		11/04/2022		724		176			176		900	900			
100165986	SAN DIEGO	CA		09/06/2024		3,443		(670)			(670)		2,773	2,773			
100180627	BELMONT	NC		11/26/2024		3,248		(321)			(321)		2,927	2,927			
100185790	SAN CLEMENTE	CA		12/26/2024		2,488		(70)			(70)		2,418	2,418			
100128898	KINGSLAND	TX		09/21/2023		3,887		(55)			(55)		3,831	3,831			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117662	LAFAYETTE	CA		07/20/2023		4,357		145			145		4,502	4,502			
100081763	MILLBRAE	CA		03/22/2022		7,782		(269)			(269)		7,513	7,513			
100154342	TARZANA	CA		06/12/2024		3,112		(69)			(69)		3,043	3,043			
100159695	KIHEI	HI		08/23/2024		3,340		(139)			(139)		3,200	3,200			
100142821	DOWNEY	CA		02/08/2024		3,155		(119)			(119)		3,036	3,036			
100080470	SAN JUAN CAPISTRANO	CA		03/10/2022		(23)		23			23						
100168734	SAN JOSE	CA		09/26/2024		3,334		(312)			(312)		3,022	3,022			
100153655	LAS VEGAS	NV		05/31/2024		3,131		(321)			(321)		2,810	2,810			
100175596	NEWTOWN	PA		11/12/2024		6,051		(239)			(239)		5,812	5,812			
100173038	BIG BEAR LAKE	CA		10/25/2024		(3)		3			3						
100135854	LOS ANGELES	CA		11/13/2023		52		(52)			(52)						
100171207	TARZANA	CA		10/16/2024		3,630		(314)			(314)		3,316	3,316			
100148141	WHITTIER	CA		05/15/2024		3,487		(175)			(175)		3,312	3,312			
100175771	WAIKOLOA	HI		11/12/2024		3,436		(302)			(302)		3,134	3,134			
100081688	TRACYS LANDING	MD		03/21/2022		7,954		(277)			(277)		7,677	7,677			
100120603	FRISCO	TX		08/18/2023		3,543		(181)			(181)		3,362	3,362			
100147686	NASHVILLE	TN		04/04/2024		(11)		11			11						
100132618	VISTA	CA		11/03/2023		(1,785)		4,930			4,930		3,145	3,145			
100157664	MIAMI	FL		06/28/2024		3,175		(521)			(521)		2,654	2,654			
100117085	FREMONT	CA		07/20/2023		(11,923)		11,923			11,923						
100158997	VENTURA	CA		08/15/2024		3,327		(49)			(49)		3,278	3,278			
100160487	WEST COVINA	CA		07/19/2024		2,379		(272)			(272)	266	2,373	2,373			
100136788	BROOKLYN	NY		11/27/2023		(115)		115			115						
100155117	ISLAMORADA	FL		07/19/2024		408		2,863			2,863		3,271	3,271			
100073562	CORONADO	CA		11/19/2021		8,060		(313)			(313)		7,747	7,747			
100134582	WASHINGTON	DC		10/30/2023		6,136		(244)			(244)		5,891	5,891			
100116874	ATLANTA	GA		07/20/2023		2,094		396			396		2,490	2,490			
100178239	COSTA MESA	CA		11/19/2024		90		(90)			(90)						
100172822	DENVER	CO		12/06/2024		2,500		(114)			(114)		2,386	2,386			
100132552	MARTINEZ	CA		11/03/2023		3,514		375			375		3,889	3,889			
100126332	PALM SPRINGS	CA		08/30/2023		(74)		74			74						
100184422	POWAY	CA		12/17/2024		2,296		(287)			(287)		2,010	2,010			
100164230	PHOENIX	AZ		08/21/2024		2,302		(216)			(216)		2,085	2,085			
100159729	MISSION VIEJO	CA		08/23/2024		3,518		(243)			(243)		3,275	3,275			
4010056305	CRYSTAL RIVER	FL		08/24/2023		261		(261)			(261)						
100077956	NEWPORT BEACH	CA		01/13/2022		7,799		(131)			(131)		7,668	7,668			
100153086	GILBERT	AZ		06/27/2024		3,241		(235)			(235)		3,006	3,006			
100078032	WASHINGTON	DC		01/12/2022		8,211		(379)			(379)		7,832	7,832			
730300941	GARDENA	CA		12/27/2023		3,463		2,976			2,976		6,439	6,439			
100090894	REDONDO BEACH	CA		01/31/2023		4,346		683			683		5,029	5,029			
100165909	LOS ANGELES	CA		09/06/2024		2,723		(164)			(164)		2,559	2,559			
100157716	OAKHURST	NJ		06/28/2024		2,950		(334)			(334)		2,617	2,617			
100141455	LOS ANGELES	CA		01/30/2024		2,776		(223)			(223)		2,553	2,553			
100156016	COLD SPRING HARBOR	NY		06/18/2024		2,901		(265)			(265)		2,636	2,636			
100071928	VAN NUYS	CA		11/19/2021		5,984		(824)			(824)		5,159	5,159			
100162794	KIRKLAND	WA		08/12/2024		3,594		(85)			(85)		3,509	3,509			
100079332	GATLINBURG	TN		03/17/2022		(134)		134			134						
100169363	LOS ANGELES	CA		09/27/2024		180		(180)			(180)						
100089227	RENO	NV		01/26/2023		4,043		26			26		4,069	4,069			
100109699	LAKE FOREST	CA		06/16/2023		4,049		(153)			(153)		3,896	3,896			
100178296	PARAMUS	NJ		11/19/2024		3,737		(188)			(188)		3,549	3,549			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100142057	WOODLAND HILLS	CA		02/29/2024		3,166		(120)			(120)		3,046	3,046			
100172704	PURCELLVILLE	VA		11/21/2024		2,321		(395)			(395)		1,926	1,926			
100175025	SHERWOOD FOREST	CA		11/05/2024		3,949		(197)			(197)		3,752	3,752			
730302403	LAKE ELSINORE	CA		12/27/2023		(1,273)		10,103			10,103		8,830	8,830			
100089374	QUEEN CREEK	AZ		11/17/2022		4,888		373			373		5,261	5,261			
100082331	NORTHRIDGE	CA		04/14/2022		6,054		(516)			(516)		5,538	5,538			
100110725	REDONDO BEACH	CA		08/11/2023		2,691		(237)			(237)		2,454	2,454			
100181623	BOCA RATON	FL		12/11/2024		3,749		(311)			(311)		3,438	3,438			
100141669	TEMECULA	CA		01/30/2024		3,526		(39)			(39)		3,487	3,487			
100135158	AGOURA HILLS	CA		12/15/2023		(17)		17			17						
100138978	SAN FRANCISCO	CA		12/21/2023		31,554		2,911			2,911		34,465	34,465			
100107854	WOODLAND	CA		06/29/2023		3,794		(307)			(307)		3,487	3,487			
100169976	SAN FRANCISCO	CA		11/08/2024		12,427		(163)			(163)		12,264	12,264			
100168011	SAN ANTONIO	TX		09/20/2024		3,547		(108)			(108)		3,438	3,438			
100173084	NEW YORK	NY		10/25/2024		1,800		(146)			(146)		1,654	1,654			
100074472	PALOS VERDES ESTATES	CA		12/02/2021		(55)		55			55						
100159627	FORT LAUDERDALE	FL		07/15/2024		2,642		(369)			(369)		2,272	2,272			
100141824	AMSTERDAM	NLD		01/29/2024													
100099982	AURORA	CO		03/28/2023		2,992		(16)			(16)		2,975	2,975			
100108142	ANAHEIM	CA		05/24/2023		1,099		(62)			(62)		1,036	1,036			
100148634	LA CRESCENTA	CA		05/15/2024		3,474		5			5		3,479	3,479			
100164078	LOS ANGELES	CA		08/21/2024		611		(48)			(48)	341	904	904			
100078186	LOS ANGELES	CA		02/10/2022		7,521		233			233		7,754	7,754			
100116126	ENCINO	CA		07/20/2023		(5,667)		11,343			11,343		5,676	5,676			
100079629	NORTHRIDGE	CA		04/08/2022		7,893		58			58		7,951	7,951			
100109033	MANHATTAN BEACH	CA		06/02/2023		(1,193)		(85)			(85)	1,295	18		(18)		(18)
100172871	LONG BEACH	CA		10/25/2024		3,715		(413)			(413)		3,302	3,302			
100114663	MALIBU	CA		06/29/2023		32		(32)			(32)						
100140719	KIHEI	HI		02/08/2024		(341)		22			22	319					
19146	DOWNINGTON	PA		03/14/2012		144,086							144,086	144,086			
100159592	LAS VEGAS	NV		07/15/2024		3,052		(121)			(121)	232	3,163	3,163			
100091601	LOS ANGELES	CA		03/07/2023		756		(48)			(48)		708	708			
100129834	SALINAS	CA		09/27/2023		1,371		16			16		1,387	1,387			
100088058	SAN DIEGO	CA		10/25/2022		4,016		65			65		4,082	4,082			
100181235	SANTA BARBARA	CA		12/06/2024		469		(273)			(273)	1,476	1,673	1,654	(19)		(19)
100164269	SAN JOSE	CA		08/21/2024		3,626		(102)			(102)		3,523	3,523			
100164965	MCLEAN	VA		08/28/2024		4,404		(480)			(480)		3,924	3,924			
100141947	IMPERIAL BEACH	CA		02/29/2024		1,356		(290)			(290)	1,904	2,970	2,961	(9)		(9)
100158455	HINGHAM	MA		07/10/2024		3,463		(254)			(254)		3,209	3,209			
100088102	TEMECULA	CA		10/25/2022		2,535		(243)			(243)		2,292	2,292			
4010054947	TRENTON	NJ		07/27/2023		3,592		(237)			(237)		3,355	3,355			
100077942	AUSTIN	TX		01/10/2022		6,082		87			87	1,814	7,982	7,972	(10)		(10)
100174039	SAN MATEO	CA		10/31/2024		(118)		(91)			(91)	209					
100133529	MONROE	NY		10/19/2023		80		(80)			(80)						
100174103	MILTON	GA		10/31/2024		2,111		(389)			(389)		1,722	1,722			
100107844	GLENDALE	CA		05/23/2023		6,229		(205)			(205)	198	6,222	6,222			
100143870	VALENCIA	CA		03/06/2024		3,329		(199)			(199)		3,131	3,131			
730101464	LYNWOOD	CA		12/27/2023		3,909		2,025			2,025		5,934	5,934			
100079249	CLARKSVILLE	MD		02/25/2022		12,109		(256)			(256)	254	12,107	12,107			
100107908	VILLA PARK	CA		06/29/2023		3,617		(229)			(229)		3,388	3,388			
100147081	EL CAJON	CA		03/28/2024		3,057		(395)			(395)		2,662	2,662			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157786	HIDEOUT	UT		08/01/2024		(9)		9			9						
100156125	LOS ANGELES	CA		07/25/2024		14		(14)			(14)						
100162063	PARKLAND	FL		07/31/2024		23,651		(705)			(705)		22,946	22,946			
100116071	UPLAND	CA		07/20/2023		3,935		17			17		3,951	3,951			
100152001	THE HILLS	TX		06/14/2024		(160)		(21)			(21)	181					
100175561	NEWCASTLE	WA		11/12/2024		4,003		(65)			(65)	170	4,109	4,109			
100157620	SHERMAN OAKS	CA		06/28/2024		2,865		(286)			(286)		2,579	2,579			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		5,326		(81)			(81)	758	6,003	6,000	(3)		(3)
100078763	HUNTINGTON BEACH	CA		01/31/2022		6,431		(358)			(358)	928	7,001	6,989	(11)		(11)
100161407	AUSTIN	TX		07/26/2024		2,111		(264)			(264)		1,847	1,847			
100109293	BROOKLYN	NY		06/12/2023		2,887		(203)			(203)	907	3,590	3,576	(15)		(15)
100156154	ANAHEIM	CA		07/25/2024		2,400		(164)			(164)	868	3,104	3,093	(11)		(11)
100174686	SAN JOSE	CA		10/31/2024		2,261		(292)			(292)	671	2,640	2,616	(25)		(25)
100184373	HONOLULU	HI		12/16/2024		2,213		(238)			(238)		1,975	1,975			
100159535	POMPANO BEACH	FL		07/15/2024		2,627		(293)			(293)	527	2,860	2,855	(5)		(5)
100165676	SAN DIEGO	CA		10/04/2024		5,165		(515)			(515)	818	5,468	5,457	(10)		(10)
100180842	ROTTERDAM	NLD		11/27/2024		(571)						579	7		(7)		(7)
100101774	BROOKLYN	NY		03/31/2023		20,395		(17,920)			(17,920)	574	3,049	3,041	(8)		(8)
100180131	SARASOTA	FL		11/25/2024		3,385		(221)			(221)	454	3,619	3,614	(5)		(5)
100114764	NOVATO	CA		07/07/2023		43		(43)			(43)						
100185807	VENTURA	CA		12/26/2024		1,992		(98)			(98)	457	2,351	2,345	(5)		(5)
100151867	PAWLEYS ISLAND	SC		05/10/2024		2,931		(21)			(21)	431	3,341	3,336	(5)		(5)
100151997	SNOQUALMIE	WA		06/14/2024		2,681		3			3	351	3,035	3,031	(4)		(4)
730101628	LOS ANGELES	CA		12/27/2023		(6,912)		14,258			14,258	40	7,385	7,385			
100132466	LIVERMORE	CA		11/03/2023		3,126		197			197		3,323	3,323			
100134415	NETHERLANDS	NLD		10/27/2023													
100174538	PETALUMA	CA		10/31/2024		2,824		(398)			(398)	166	2,593	2,593			
100085167	HUNTINGTON BEACH	CA		09/21/2022		6,343		(362)			(362)		5,981	5,981			
100083802	PALM BEACH GARDENS	FL		07/12/2022		3,838		309			309		4,147	4,147			
100176653	LOS ANGELES	CA		11/15/2024		2,710		(313)			(313)		2,396	2,396			
100159821	LOS ANGELES	CA		07/17/2024		(8,645,929)		(184)			(184)	8,649,061	2,947	2,947			
100149032	VENICE	CA		04/19/2024		3,292		(15)			(15)		3,277	3,277			
100173742	TRABUCO CANYON	CA		10/30/2024		2,846		(390)			(390)		2,457	2,457			
100173428	PORTLAND	OR		10/29/2024		(5,638,800)		(378)		1,086,296	1,085,918	4,555,929	3,047	3,047			
4010072414	NETCONG	NJ		04/29/2024		3,039		(332)			(332)		2,707	2,707			
100132807	ATLANTA	GA		11/03/2023		2,412		235			235		2,647	2,647			
100109743	FORT PIERCE	FL		06/16/2023		4,792		(176)			(176)		4,616	4,616			
100138351	BIG BEAR LAKE	CA		12/18/2023		(4,876,328)		(97)		791,741	791,644	4,087,428	2,745	2,745			
100178455	SAN MARINO	CA		11/21/2024		2,898		(211)			(211)		2,687	2,687			
100173788	UNION CITY	CA		10/30/2024		3,696		(331)			(331)		3,365	3,365			
100109009	LOS ANGELES	CA		05/31/2023		3,715		(606)			(606)		3,109	3,109			
100076602	SAN JOSE	CA		12/30/2021		99		(99)			(99)						
100148576	SAN FRANCISCO	CA		04/12/2024		(4,012,979)		(106)			(106)	4,016,617	3,532	3,532			
100165807	LA CANADA FLINTRIDGE	CA		08/29/2024		54		(54)			(54)						
100168044	COSTA MESA	CA		09/20/2024		(4,911,500)		135		801,249	801,383	4,111,207	1,090	1,090			
100128274	PALM SPRINGS	CA		09/14/2023		(7)		7			7						
100158469	AUSTIN	TX		07/10/2024		2,968		(239)			(239)		2,730	2,730			
100088073	GEORGETOWN	TX		10/25/2022		(3,890,792)		(204)		227,821	227,617	3,665,146	1,972	1,972			
100163351	MISSOURI CITY	TX		08/13/2024		3,503		(243)			(243)		3,260	3,260			
100135018	SAN FRANCISCO	CA		10/30/2023		1,793		1,124			1,124		2,917	2,917			
100180642	LOS GATOS	CA		11/26/2024		3,370		(456)			(456)		2,914	2,914			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131795	LEHI	UT		10/06/2023		(2,911,199)		(23)			(23)	2,913,643	2,422	2,422			
100186682	BISCAYNE PARK	FL		12/31/2024		(2,791,247)		(183)		674,060	673,877	2,118,088	718	718			
100065833	ENCINO	CA		07/23/2021		9,434		(775)			(775)		8,659	8,659			
100178481	BROOKLYN	NY		11/21/2024		3,737		(302)			(302)		3,435	3,435			
100149913	LOS ANGELES	CA		04/29/2024		(552,985)		(315)			(315)	556,661	3,361	3,361			
100149029	LAGUNA NIGUEL	CA		04/19/2024		3,301		12			12		3,314	3,314			
100153038	PORTER RANCH	CA		06/27/2024		3,448		(111)			(111)		3,336	3,336			
100102836	WOODLAND HILLS	CA		06/22/2023		3,501		(221)			(221)		3,281	3,281			
100170511	AZUSA	CA		10/09/2024		2,580		(274)			(274)		2,306	2,306			
100134257	LEANDER	TX		10/27/2023		2,745		(10)			(10)		2,735	2,735			
100087301	SAN FRANCISCO	CA		10/25/2022		(2,818,652)		1,575		611,156	612,732	2,212,564	6,643	6,643			
100152811	TUSTIN	CA		05/22/2024		(2,077,711)		(190)			(190)	2,080,181	2,280	2,280			
100144903	UNITED KINGDOM	GBR		03/12/2024		(2,403,738)		10,915		414,565	425,481	1,978,747	490	490			
100134358	SANTA ROSA BEACH	FL		10/27/2023		2,756		(104)			(104)		2,652	2,652			
100178392	GALVESTON	TX		11/21/2024		2,030		(247)			(247)		1,783	1,783			
100133355	VASHON	WA		11/21/2023		3,061		38			38		3,099	3,099			
100101165	BROOKLYN	NY		04/28/2023		(16,421)		16,421			16,421						
100165347	SIMI VALLEY	CA		08/29/2024		(2,046,248)		(238)		16,378	16,139	2,033,492	3,384	3,384			
100171105	EL CAJON	CA		11/22/2024		3,480		(97)			(97)		3,384	3,384			
100118673	CHATSWORTH	CA		07/25/2023		3,597		(375)			(375)		3,222	3,222			
100142438	CAVE CREEK	AZ		03/08/2024		91		(91)			(91)						
100120680	DAVIE	FL		08/24/2023		2,571		(173)			(173)		2,398	2,398			
100180111	UPLAND	CA		12/30/2024		2,200		(248)			(248)		1,952	1,952			
100109702	ORINDA	CA		06/16/2023		(35,250)		(281)			(281)	38,764	3,233	3,233			
100184983	HONOLULU	HI		12/19/2024		(621)		(282)			(282)	3,516	2,613	2,613			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		(5,702)		11,553			11,553	1,325	7,175	7,175			
100117368	PIEDMONT	CA		07/20/2023		(3,959,509)		5,744			5,744	3,964,032	10,267	10,267			
100142014	BAKERSFIELD	CA		02/29/2024		2,298		(196)			(196)		2,102	2,102			
100140859	VILLA PARK	CA		03/06/2024		3,444		(110)			(110)		3,335	3,335			
100181652	LOS ANGELES	CA		12/11/2024		25,197		(677)			(677)		24,520	24,520			
100155972	JERSEY CITY	NJ		06/18/2024		3,605		(85)			(85)		3,520	3,520			
100110625	LOS ANGELES	CA		06/30/2023		4,113		(30)			(30)		4,083	4,083			
100185177	SAN MARCOS	CA		12/20/2024		1,717		(261)			(261)		1,456	1,456			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		6,702		(576)			(576)		6,126	6,126			
100120495	SANTA BARBARA	CA		08/18/2023		161		(161)			(161)						
100139815	UNITED KINGDOM	GBR		12/18/2023		37							37	37			
100109178	LOS ANGELES (WEST HILLS AREA)	CA		07/21/2023		(30)		30			30						
100173502	SHALIMAR	FL		10/29/2024		3,191		(445)			(445)		2,746	2,746			
100180488	SAN DIEGO	CA		11/26/2024		84		(84)			(84)						
100174055	OAKLAND	CA		10/31/2024		3,192		(144)			(144)		3,048	3,048			
100175689	COVINA	CA		11/12/2024		3,358		(400)			(400)		2,958	2,958			
100144292	SANDPOINT	ID		03/07/2024		1,638		756			756		2,394	2,394			
100169991	HALLANDALE BEACH	FL		11/08/2024		3,638		(471)			(471)		3,168	3,168			
100071506	DALLAS	TX		10/19/2021		6,026		(458)			(458)		5,568	5,568			
100156356	TORRANCE	CA		07/25/2024		(224,442)		(202)			(202)	227,669	3,026	3,026			
100103382	PASADENA	CA		06/16/2023		6,896		(201)			(201)		6,696	6,696			
100173433	WINTER PARK	FL		10/29/2024		4,745		(590)			(590)		4,154	4,154			
19036	FORT WORTH	TX		04/15/2011		233,742							233,742	233,742			
100137418	CORAL GABLES	FL		01/11/2024		3,068		(269)			(269)		2,800	2,800			
100154917	HOUSTON	TX		07/19/2024		3,451		426			426		3,877	3,877			
100078045	VENICE	CA		01/21/2022		6,500		(449)			(449)		6,050	6,050			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161405	DUNEDIN	FL		07/26/2024		11,426		(111)			(111)		11,315	11,315			
100141932	SUNNYVALE	CA		03/27/2024		3,390		(95)			(95)		3,295	3,295			
100157614	VERO BEACH	FL		06/28/2024		3,370		(393)			(393)		2,977	2,977			
100118667	TRABUCO CANYON	CA		07/25/2023		8,378		(305)			(305)		8,073	8,073			
100180685	OJAI	CA		11/26/2024		3,297		(75)			(75)		3,221	3,221			
100176145	PORTER RANCH	CA		12/20/2024		2,039		(253)			(253)		1,785	1,785			
100117893	ATLANTA	GA		07/20/2023		3,382		(179)			(179)		3,203	3,203			
100074187	SHERMAN OAKS	CA		12/09/2021		129		(129)			(129)						
100176790	RICHMOND HILL	GA		11/15/2024		2,357		(506)			(506)		1,850	1,850			
100178383	COOPER CITY	FL		11/21/2024		4,620		(154)			(154)		4,466	4,466			
100080913	SAN FRANCISCO	CA		03/17/2022		94		(94)			(94)						
100149080	FRISCO	TX		04/19/2024		4,504		(325)			(325)		4,179	4,179			
100108494	ENCINO	CA		05/25/2023		3,447		(75)			(75)		3,372	3,372			
100158531	KISSIMMEE	FL		07/10/2024		2,958		(90)			(90)		2,868	2,868			
100168744	KIRKLAND	WA		09/26/2024		2,232		(133)			(133)		2,099	2,099			
100114720	RIVERSIDE	CA		06/29/2023		2,595		(185)			(185)		2,411	2,411			
100117165	GILROY	CA		07/20/2023		3,786		741			741		4,527	4,527			
100139457	SIERRA MADRE	CA		12/28/2023		(8)		8			8						
100167061	TORRANCE	CA		09/13/2024		2,819		(316)			(316)		2,503	2,503			
100142348	CELEBRATION	FL		03/15/2024		3,159		(189)			(189)		2,970	2,970			
100156386	MESA	AZ		07/25/2024		3,608		(81)			(81)		3,527	3,527			
100154166	PHOENIX	AZ		07/11/2024		3,647		(220)			(220)		3,427	3,427			
100154678	BROOKLYN	NY		07/19/2024		3,185		(503)			(503)		2,682	2,682			
4010053712	IRVINGTON	NJ		06/20/2023		3,437		(274)			(274)		3,163	3,163			
100076444	DANVILLE	CA		12/23/2021		5,228		(142)			(142)		5,086	5,086			
100077827	OAKLAND	CA		01/14/2022		117		(17)			(17)		100	100			
100156262	OCEAN CITY	NJ		07/25/2024		2,973		(475)			(475)		2,498	2,498			
100171264	BROOKLYN	NY		10/16/2024		3,260		(453)			(453)		2,806	2,806			
100184416	IRVINE	CA		12/17/2024		2,184		(268)			(268)		1,916	1,916			
730005513	BUENA PARK	CA		12/27/2023		9,016		2,669			2,669		11,684	11,684			
100176814	BOCA RATON	FL		11/15/2024		61		(61)			(61)						
100138015	SANTA CLARA	CA		12/13/2023		7		(7)			(7)						
100081680	LA VERNE	CA		03/21/2022		72		(72)			(72)						
323110542	DAMASCUS	OR		12/20/2023		529,474							529,474	529,474			
100172700	PRINCEVILLE	HI		11/21/2024		(120,138)		(306)			(306)	122,398	1,954	1,954			
100157833	DALLAS	TX		08/01/2024		3,328		(202)			(202)		3,125	3,125			
100076536	LOS ANGELES	CA		01/04/2022		7,380		(223)			(223)		7,157	7,157			
100109887	MIAMI BEACH	FL		06/22/2023		2,180		(14)			(14)		2,165	2,165			
7303016 96	SALINAS	CA		12/27/2023		3,994		1,811			1,811		5,805	5,805			
100137148	SCOTTSDALE	AZ		11/28/2023		2,267		122			122		2,389	2,389			
100163840	WINDSOR	CO		09/27/2024		3,121		(339)			(339)		2,782	2,782			
100156697	SAN JOSE	CA		06/26/2024		1,356		(141)			(141)		1,215	1,215			
100102616	INVERNESS	IL		06/22/2023		1,790		138			138		1,928	1,928			
100147485	HENDERSON	NV		04/03/2024		3,248		(268)			(268)		2,980	2,980			
100173690	LOS ANGELES	CA		10/30/2024		4,608		(323)			(323)		4,285	4,285			
100141338	SAN BRUNO	CA		01/30/2024		1,888		636			636		2,524	2,524			
100178288	VALENCIA	CA		11/19/2024		(52,727)		(67)			(67)	56,406	3,613	3,613			
100129239	BROOKHAVEN	GA		11/03/2023		(53,216)		(136)			(136)	56,406	3,055	3,055			
100128888	CENTERPORT	NY		09/21/2023		93,100		(1,902)			(1,902)		91,199	91,199			
100165634	MIRAMAR	FL		10/04/2024		4,352		(269)			(269)	(879)	3,205	3,205			
100154732	SPRING VALLEY	NY		07/19/2024		(26,490)		(209)			(209)	27,540	840	840			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057238	GLENDALE	CA		05/19/2021		(10,996)		(646)			(646)	19,172	7,530	7,530			
100170475	MIAMI	FL		10/09/2024		3,343		(309)			(309)	(628)	2,406	2,406			
100100467	LEESBURG	VA		04/27/2023		(5,216)		107			107	9,524	4,415	4,415			
100133535	FRISCO	TX		10/19/2023		3,473		(158)			(158)	(325)	2,990	2,990			
100135992	NORTH HILLS	CA		11/16/2023		11,963		(257)			(257)	(282)	11,424	11,424			
100152021	WOODLAND HILLS	CA		05/14/2024		(3,687)		(269)			(269)	6,810	2,853	2,853			
100101839	YORBA LINDA	CA		04/06/2023		(1,188)		(200)			(200)	4,953	3,565	3,565			
100130386	KIRKLAND	WA		09/28/2023		3,312		(157)			(157)	4,080	7,235	7,235			
100168688	SAN BRUNO	CA		09/25/2024		3,381		(379)			(379)	(125)	2,877	2,877			
100084753	BAY HARBOR ISLANDS	FL		08/02/2022		(12)		92			92	(80)					
100173851	PARK RIDGE	IL		10/31/2024		(916)		2,484			2,484	1,726	3,293	3,292	(2)		(2)
100091081	BOCA RATON	FL		01/31/2023		705		(4)			(4)	616	1,317	1,317			
100174012	RIVERSIDE	CA		10/31/2024		3,034		(429)			(429)	(7)	2,598	2,598			
100150190	TRABUCO CANYON	CA		04/30/2024		(2,214,974)		(80)			(80)	2,217,573	2,519	2,519			
100087196	PHOENIX	AZ		10/25/2022		5,811		651			651		6,461	6,461			
100166024	SAN DIEGO	CA		09/06/2024		(72,504)		(239)			(239)	61,342	(11,401)	3,304	(522)	15,227	14,705
100120519	MURRIETA	CA		08/18/2023		(65,953)		(212)			(212)	58,729	(7,435)	2,512	(345)	10,292	9,948
100083789	LOS ANGELES	CA		07/12/2022		(27)		27			27						
100110117	GLENDALE	CA		06/23/2023		3,730		(122)			(122)		3,608	3,608			
100176798	SAN FRANCISCO	CA		11/15/2024		601,709		(7,712)			(7,712)		593,997	593,997			
4010055390	MASTIC BEACH	NY		08/24/2023		(39,873)		(40)			(40)	39,338	(575)	3,682	15	4,242	4,257
100129848	SAN DIEGO	CA		09/27/2023		3,469		(6)			(6)		3,463	3,463			
100173680	AMSTERDAM	NLD		10/29/2024		(35,730)						28,371	(7,360)		(203)	7,562	7,360
100078331	LOS ANGELES	CA		02/10/2022		(35,651)		(84)			(84)	28,274	(7,462)		(241)	7,702	7,462
100168953	ROTTERDAM	NLD		09/26/2024		161,505							161,505	175,480		13,975	13,975
100138013	SAN JOSE	CA		12/13/2023		(1)		1			1						
100180557	BURBANK	CA		11/26/2024		(22,513)		(118)			(118)	21,235	(1,396)	2,184	(74)	3,654	3,580
100099917	SCOTTSDALE	AZ		03/28/2023		(19,689)		97			97	20,268	676	3,447	(10)	2,781	2,770
100091016	NORCO	CA		01/31/2023		(23,149)		(128)			(128)	20,221	(3,057)	1,847	(174)	5,078	4,904
100173516	NAPLES	FL		10/29/2024		(22,461)		(178)			(178)	19,967	(2,672)	2,195	(173)	5,040	4,867
100174506	SOLANA BEACH	CA		10/31/2024		2,651		(228)			(228)		2,423	2,423			
100079993	ZEPHYR COVE	NV		04/08/2022		(6,552)		6,552			6,552						
100172639	MIAMI	FL		10/24/2024		13,283		(411)			(411)		12,872	12,872			
100168296	SAN DIEGO	CA		09/20/2024		885		133			133		1,018	1,018			
100132749	GUERNEVILLE	CA		11/03/2023		(18,344)		(149)			(149)	17,338	(1,155)	2,438	(124)	3,716	3,593
100117851	FOLSOM	CA		07/20/2023		(18,851)		200			200	16,941	(1,709)	2,488	(149)	4,346	4,196
100164212	LOS GATOS	CA		08/21/2024		3,231		(237)			(237)		2,995	2,995			
100139163	SAN DIEGO	CA		12/28/2023		(18,159)		(140)			(140)	16,782	(1,517)	3,153	(166)	4,837	4,671
100145528	UNITED KINGDOM	GBR		03/12/2024		(39,725)		18,895			18,895	16,333	(4,497)		(160)	4,657	4,497
100137408	BOCA RATON	FL		01/11/2024		(15,921)		(38)			(38)	16,296	337	2,986	(91)	2,740	2,648
100173465	TAVEMIER	FL		10/29/2024		3,274		(222)			(222)		3,052	3,052			
100161652	ZEIST	NLD		07/29/2024		(16,698)						16,253	(445)		389	56	445
100080929	SAN DIEGO	CA		03/17/2022		(19,877)		10			10	15,656	(4,211)		(150)	4,361	4,211
100109150	PONTE VEDRA	FL		07/21/2023		(10,992)		(314)			(314)		(11,306)	2,769		14,075	14,075
100168866	UNITED KINGDOM	GBR		09/26/2024		325							325	325			
100166467	LONG BEACH	CA		10/31/2024		3,091		(441)			(441)		2,650	2,650			
100148636	TAVERNIER	FL		05/15/2024		4,169		30			30		4,199	4,199			
100165766	MONTEREY PARK	CA		08/29/2024		1,209		(134)			(134)		1,074	1,074			
100137192	NEWBERRY	FL		11/28/2023		6,430		5,546			5,546		11,976	11,976			
100172618	SAN RAMON	CA		10/24/2024		2,499		(248)			(248)		2,252	2,252			
100114779	LEANDER	TX		07/07/2023		3,852		(119)			(119)		3,733	3,733			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153792	CHATSWORTH	CA		07/10/2024		714		85			85	12,501	13,299	16,766	(123)	3,589	3,466
100174741	NASHVILLE	TN		10/31/2024		(9,172)		(204)			(204)	12,405	3,029	3,108	80		80
100082618	ORANGE	CA		04/14/2022		(3,674)		(332)			(332)	12,322	8,316	11,361	(108)	3,153	3,045
100078046	VENICE	CA		01/21/2022		6,351		(439)			(439)		5,912	5,912			
100168648	SEDONA	AZ		09/25/2024		292		2,003			2,003		2,296	2,296			
100174899	CELEBRATION	FL		10/31/2024		(12,968)		(378)			(378)	12,104	(1,242)	1,546	(96)	2,884	2,788
100169934	CAPE CORAL	FL		11/08/2024		3,653		(387)			(387)		3,266	3,266			
100180603	MURRIETA	CA		11/26/2024		3,037		(370)			(370)		2,668	2,668			
100080908	SAUSALITO	CA		03/10/2022		(13,856)		(94)			(94)	11,303	(2,647)		(94)	2,741	2,647
100167530	SALINAS	CA		10/31/2024		3,447		(207)			(207)		3,240	3,240			
100102779	HENDERSON	NV		06/22/2023		2,321		(160)			(160)		2,161	2,161			
100138019	CARLISLE	MA		12/13/2023		2,848		25			25		2,873	2,873			
403051362	HOLLY HILL	FL		11/04/2024		(7,421)		(909)			(909)	10,558	2,228	3,604	14	1,362	1,376
100175841	PALM DESERT	CA		11/12/2024		(9,535)		48			48	10,411	924	3,795	(102)	2,973	2,871
100114687	SANTA CLARITA	CA		06/29/2023		(11,524)		(51)			(51)	10,321	(1,255)	1,581	(101)	2,937	2,836
100148171	DALLAS	TX		05/15/2024		3,278		(342)			(342)		2,937	2,937			
100147179	PLEASANT VIEW	UT		03/28/2024		2,634		104			104		2,738	2,738			
100091710	HOUSTON	TX		03/24/2023		3,719		(269)			(269)		3,451	3,451			
100180659	AUSTIN	TX		11/26/2024		3,275		(276)			(276)		2,998	2,998			
100135898	COSTA MESA	CA		11/13/2023		(9,595)		28			28	9,658	92	2,755	(94)	2,757	2,663
100156821	MILLBRAE	CA		06/27/2024		(9,607)		(74)			(74)	9,589	(92)	2,496	(67)	2,655	2,587
100143670	HARVEY CEDARS	NJ		02/22/2024		(6,224)		(285)			(285)		(6,509)	2,494		9,003	9,003
100137892	SARASOTA	FL		12/08/2023		2,621		(271)			(271)		2,350	2,350			
100114944	PASADENA	CA		07/13/2023		3,092		(149)			(149)		2,943	2,943			
100141384	LOS ANGELES	CA		01/30/2024		(9,030)		(141)			(141)	9,302	131	2,593	(76)	2,539	2,462
100118826	LOS ANGELES	CA		08/30/2023		5,142		(114)			(114)		5,028	5,028			
403051532	GREENACRES	FL		06/28/2024		(7,340)		(1,639)			(1,639)		(8,979)			8,979	8,979
100185574	KEYSTONE	CO		12/20/2024		2,427		(290)			(290)		2,138	2,138			
100170902	GARDEN GROVE	CA		10/11/2024		2,886		(404)			(404)		2,482	2,482			
100173496	SAN JOSE	CA		10/29/2024		36,424		(2,068)			(2,068)		34,356	34,356			
403049954	ST. JOSEPH	MO		06/28/2024		(5,874)		(3,086)			(3,086)	8,890	(70)	2,374	(87)	2,530	2,443
100175568	DANVILLE	CA		11/12/2024		(7,889)		(158)			(158)	8,870	823	3,262	(87)	2,525	2,439
100160831	MORGAN HILL	CA		07/24/2024		3,289		12			12		3,301	3,301			
100071884	FOSTER CITY	CA		11/05/2021		52		(52)			(52)						
100154604	CASTAIC	CA		06/14/2024		4,086		(95)			(95)		3,991	3,991			
100030774	LOS ANGELES	CA		04/09/2019		6,325		321			321		6,646	6,646			
100151988	MAKAWAO	HI		06/14/2024		(7,536)		(96)			(96)		(7,632)			7,632	7,632
100167799	VAN NUYS	CA		09/19/2024		2,626		(310)			(310)		2,316	2,316			
100076396	ANNA MARIA	FL		12/23/2021		(3,571)		(146)			(146)		(3,717)	6,563		10,280	10,280
100080394	MIRAMAR BEACH	FL		04/14/2022		(24)		24			24						
100149503	CHULA VISTA	CA		04/26/2024		(6,550)		(278)			(278)	7,834	1,006	3,212	(78)	2,284	2,206
100071887	SANTA CRUZ	CA		11/05/2021		64		(64)			(64)						
100180664	SALEM	OR		11/26/2024		3,834		(78)			(78)		3,756	3,756			
100185133	JAMUL	CA		12/20/2024		2,904		(310)			(310)		2,594	2,594			
100144500	LA QUINTA	CA		04/26/2024		(4,915)		(274)			(274)	7,248	2,059	4,069	(71)	2,081	2,010
100180681	SUNNYVALE	CA		11/26/2024		3,250		(376)			(376)		2,874	2,874			
100139021	DOYLESTOWN	PA		12/22/2023		2,796		206			206		3,002	3,002			
100143785	BRIGHTON	CO		02/28/2024		5,376		(256)			(256)		5,120	5,120			
100136020	GILBERT	AZ		11/16/2023		2,953		6			6		2,959	2,959			
100135659	LAS VEGAS	NV		11/09/2023		1,803		191			191		1,994	1,994			
100142841	WALNUT CREEK	CA		02/09/2024		3,061		(146)			(146)		2,915	2,915			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137419	DUBLIN	CA		01/11/2024		3,055		(212)			(212)		2,843	2,843			
100132721	MIAMI	FL		11/03/2023		2,527		454			454		2,981	2,981			
3340071919	JERSEY CITY	NJ		03/21/2024		1,192,646							1,192,646	1,192,646			
7303000294	OXNARD	CA		12/27/2023		2,179		6,096			6,096		8,275	8,275			
4010053994	BEACHWOOD	NJ		07/27/2023		(3,214)		(197)			(197)	5,612	2,200	3,346	(40)	1,186	1,146
100185969	TRUCKEE	CA		12/26/2024		1,406		(204)			(204)		1,202	1,202			
100133452	LOS ANGELES	CA		10/19/2023		4,337		119			119		4,456	4,456			
100134410	NETHERLANDS	NLD		10/27/2023													
100180794	SOUTHWEST RANCHES	FL		11/26/2024		3,462		(166)			(166)		3,295	3,295			
100118744	SAN JOSE	CA		07/25/2023		3,625		(311)			(311)		3,314	3,314			
100076597	TOPANGA	CA		12/30/2021		(5,569)		(72)			(72)	4,532	(1,109)		(39)	1,148	1,109
100147489	ENCINO	CA		04/03/2024		(4,916)		(51)			(51)	4,487	(481)		(14)	495	481
100135983	RENO	NV		11/16/2023		3,961		109			109	4,184	8,254	9,109	(30)	884	855
100140669	REDONDO BEACH	CA		02/08/2024		1,370		(89)			(89)		1,281	1,281			
100074479	SAN JOSE	CA		12/14/2021		(4,629)		(178)			(178)	4,159	(648)		(22)	670	648
100148618	CHULA VISTA	CA		05/15/2024		2,758		(323)			(323)		2,435	2,435			
100086634	FRISCO	TX		09/30/2022		(415)		(115)			(115)	3,579	3,049	3,132	107	(24)	83
100181654	MARATHON	FL		12/11/2024		2,319		(266)			(266)		2,053	2,053			
100169394	LOS ANGELES	CA		09/27/2024		51		(51)			(51)						
100080356	HUNTINGTON BEACH	CA		02/28/2022		6,079		(405)			(405)		5,673	5,673			
100163890	ARLINGTON	VA		09/27/2024		3,575		(36)			(36)		3,539	3,539			
100079592	NEW YORK	NY		04/25/2022		(545)		5,965			5,965		5,420	5,420			
100153808	AUSTIN	TX		07/10/2024		3,356		50			50		3,407	3,407			
100153031	SARASOTA	FL		06/27/2024		829		(148)			(148)	2,038	2,719	2,861	31	111	142
100136594	BOZEMAN	MT		11/22/2023		2,471		(138)			(138)		2,333	2,333			
100132564	INDIO	CA		11/03/2023		310		2,753			2,753		3,063	3,063			
100148644	LOS ANGELES	CA		05/15/2024		1,763		16			16	1,589	3,368	3,476	25	83	108
100102825	BURBANK	CA		06/22/2023		3,327		(278)			(278)		3,049	3,049			
100154549	SANTA ANA	CA		06/14/2024		1,569		(296)			(296)	1,029	2,302	2,541	(9)	248	239
100153743	S-GRAVENHAGE	NLD		05/30/2024		533,109						982	534,090	534,409	(11)	330	319
100170032	GARDEN CITY	ID		11/08/2024		3,502		(219)			(219)		3,282	3,282			
100164651	WOODLAND HILLS	CA		08/23/2024		2,116		(201)			(201)		1,915	1,915			
100078304	WESTON	FL		02/10/2022		(204)		204			204						
100181327	BOCA RATON	FL		12/06/2024		13,470		(356)			(356)		13,113	13,113			
100076556	THOUSAND OAKS	CA		12/16/2021		28		(28)			(28)						
100165679	ARCADIA	CA		10/04/2024		2,451		(321)			(321)	610	2,740	2,882	(5)	147	142
100141707	NEW YORK	NY		01/30/2024		2,552		(365)			(365)		2,187	2,187			
100100512	ORLANDO	FL		04/27/2023		2,837		(144)			(144)	89	2,781	2,805	(2)	26	24
4010059054	RIVERHEAD	NY		09/28/2023		2,841		(272)			(272)	74	2,642	2,662	(1)	21	20
100156761	THOUSAND OAKS	CA		06/26/2024		28		(28)			(28)						
100169300	BROOKLYN	NY		09/27/2024		3,220		(244)			(244)		2,976	2,976			
100141714	CASTAIC	CA		01/30/2024		2,578		(158)			(158)		2,420	2,420			
100169318	LAGUNA NIGUEL	CA		09/27/2024		3,165		(264)			(264)		2,901	2,901			
100102866	MIRAMAR BEACH	FL		06/22/2023		(42,493)		334			334	35,342	(6,817)	4,048	(825)	11,690	10,865
100173078	HUNTINGTON	NY		10/25/2024		2,012		(244)			(244)		1,768	1,768			
100164713	ANAHEIM	CA		08/23/2024		2,382		(309)			(309)		2,074	2,074			
100175646	PALMETTO BAY	FL		11/12/2024		3,164		(224)			(224)		2,940	2,940			
100178406	NAPLES	FL		11/21/2024		3,950		302			302		4,252	4,252			
100152800	LOS ANGELES	CA		05/22/2024		(29,665)		(252)			(252)	24,319	(5,599)	2,792	(632)	9,023	8,390
100057490	BURBANK	CA		06/02/2021		(37,119)		10,691			10,691	20,280	(6,148)		(467)	6,615	6,148
100082251	HIGHLAND	UT		04/14/2022		5,429		315			315		5,744	5,744			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127672	DENISON	TX		09/08/2023		1,432		(63)			(63)		1,369	1,369			
100083954	ORANGE	CA		07/12/2022		4,205		3			3		4,209	4,209			
100168659	CALABASAS	CA		09/25/2024		212		(212)			(212)						
100175336	PLEASANT HILL	CA		11/05/2024		3,596		(100)			(100)		3,496	3,496			
100139507	NEW HAVEN	CT		12/28/2023		19		(19)			(19)						
100154133	CYPRESS	CA		07/11/2024		(14,332)		(190)			(190)	12,899	(1,622)	2,065	(279)	3,967	3,688
100173779	CARMEL	IN		10/30/2024		3,520		(269)			(269)		3,250	3,250			
100181356	LOS ANGELES	CA		12/06/2024		2,184		(307)			(307)		1,876	1,876			
100162289	SAN CLEMENTE	CA		09/06/2024		11,638		(638)			(638)		11,000	11,000			
100163976	TORRANCE	CA		10/04/2024		3,412		(78)			(78)		3,333	3,333			
100149995	GLENDALE	CA		06/07/2024		(11,430)		(227)			(227)	10,901	(756)	2,595	(253)	3,605	3,351
100138717	LONG BEACH	CA		02/02/2024		2,765		25			25		2,790	2,790			
100132412	MANHATTAN BEACH	CA		11/03/2023		3,014		54			54		3,069	3,069			
100132415	PORT SAINT JOE	FL		11/03/2023		1,657		260			260		1,916	1,916			
100175580	UPPER SADDLE RIVER	NJ		11/12/2024		(12,414)		(101)			(101)	11,853	(662)	3,572	(320)	4,554	4,235
403050358	OKLAHOMA CITY	OK		06/28/2024		3,152		(3,152)			(3,152)						
100153793	AUSTIN	TX		07/10/2024		1,348		(54)			(54)		1,295	1,295			
100141704	SAN DIEGO	CA		01/30/2024		2,942		(107)			(107)		2,835	2,835			
100084929	DICKINSON	TX		09/29/2022		(9,381)		67			67	12,885	3,572	6,451	(225)	3,104	2,879
100137398	SAINT GEORGE	UT		01/11/2024		2,108		109			109		2,217	2,217			
100114692	TRABUCO CANYON	CA		06/29/2023		(9,438)		143			143	10,971	1,676	4,832	(240)	3,396	3,156
100087509	LAIE	HI		10/25/2022		5,126		1,198			1,198		6,324	6,324			
100176832	TUJUNGA AREA LOS ANGELES	CA		11/15/2024		3,195		(337)			(337)		2,858	2,858			
100100965	HENDERSONVILLE	TN		04/28/2023		10,875		2,156			2,156		13,032	13,032			
100139053	NEW YORK	NY		12/28/2023		3,677		(178)			(178)		3,499	3,499			
100154600	KENSINGTON	MD		06/14/2024		2,681		(369)			(369)		2,311	2,311			
100175563	LITTLE COMPTON	RI		11/12/2024		3,971		(50)			(50)		3,921	3,921			
100103386	LOS ANGELES	CA		06/16/2023		(10,780)		(154)			(154)	8,022	(2,912)		(219)	3,131	2,912
100151914	OCEANSIDE	CA		07/10/2024		2,958		(8)			(8)		2,950	2,950			
100038681	DUBLIN	IRL		09/27/2019		(4,644)						6,709	2,065	4,440	(179)	2,555	2,376
100167753	NAPLES	FL		09/19/2024		2,931		(263)			(263)		2,668	2,668			
100181332	ALISO VIEJO	CA		12/06/2024		(128)		128			128						
100119928	HUNTINGTON BEACH	CA		08/10/2023		3,484		(83)			(83)		3,401	3,401			
100180600	HONOLULU	HI		11/26/2024		2,256		(151)			(151)		2,105	2,105			
100120244	VENICE	CA		08/18/2023		3,434		(138)			(138)		3,297	3,297			
100165661	DUBLIN	CA		10/04/2024		3,289		(155)			(155)		3,135	3,135			
100159031	WOODLAND HILLS	CA		08/15/2024		176		(176)			(176)						
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024		3,360		(175)			(175)		3,185	3,185			
100156736	WHITTIER	CA		06/26/2024		2,914		(286)			(286)		2,629	2,629			
100149765	MIAMI	FL		04/26/2024		(5,126)		5,126			5,126						
100118977	BLUFFDALE	UT		07/27/2023		506		50			50		556	556			
100144980	UNITED KINGDOM	GBR		03/12/2024		(18,150)		18,154			18,154		5	5			
100101166	BROOKLYN	NY		04/28/2023		(15,493)		15,493			15,493						
100076835	WELLINGTON	FL		12/27/2021		7,728		(136)			(136)		7,592	7,592			
100171222	SAN JOSE	CA		10/16/2024		(6,744)		(92)			(92)	5,328	(1,509)		(115)	1,623	1,509
735112806	HAWTHORNE	CA		12/27/2023		24,588		2,718			2,718		27,306	27,306			
100118100	SANTA BARBARA	CA		07/20/2023		3,024		(139)			(139)		2,885	2,885			
100116208	LOS ANGELES	CA		07/20/2023		(19,237)		15,175			15,175	3,258	(804)		(60)	864	804
100180624	PASADENA	CA		11/26/2024		3,589		(66)			(66)		3,524	3,524			
100057240	ARLINGTON	VA		05/19/2021		7,040		(570)			(570)		6,469	6,469			
100185544	RIVERSIDE	CA		12/20/2024		2,366		(143)			(143)		2,223	2,223			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150215	SEAL BEACH	CA		04/30/2024		1,347		(110)			(110)		1,237	1,237			
100161967	SHERMAN OAKS	CA		07/31/2024		2,675		(236)			(236)		2,439	2,439			
100079420	LOS ALAMITOS	CA		03/17/2022		49		(49)			(49)						
100130358	NOVATO	CA		09/28/2023		3,277		(99)			(99)		3,178	3,178			
100086724	GRANADA HILLS	CA		09/30/2022		3,478		64			64		3,542	3,542			
100080343	SHERMAN OAKS	CA		02/28/2022		4,075		(299)			(299)	2,277	6,052	6,739	(52)	738	686
100163397	TAMPA	FL		09/27/2024		3,361		(157)			(157)		3,203	3,203			
730101522	WHITTIER	CA		12/27/2023		604		7,377			7,377		7,981	7,981			
100076747	TEMECULA	CA		12/30/2021		77		(77)			(77)						
100147416	BELLINGHAM	WA		04/03/2024		1,133		(173)			(173)	1,012	1,972	2,256	(22)	306	284
100130259	DESTIN	FL		09/28/2023		(1,831)		(76)			(76)	1,472	(435)		(33)	468	435
100178384	JOHNS CREEK	GA		11/21/2024		2,876		(261)			(261)		2,615	2,615			
100101198	FLUSHING	NY		04/28/2023		(762)		762			762						
100120263	BOTHELL	WA		08/18/2023		6,439		(336)			(336)		6,104	6,104			
100078673	SAN CLEMENTE	CA		02/02/2022		5,742		(813)			(813)		4,929	4,929			
100159594	NATICK	MA		07/15/2024		(22,039)		(247)			(247)	17,639	(4,647)	1,798	(493)	6,938	6,445
100128491	FLOWER MOUND	TX		09/15/2023		3,088		(128)			(128)		2,959	2,959			
100149205	LOS ANGELES	CA		04/22/2024		2,526		(373)			(373)		2,153	2,153			
100175558	ORLANDO	FL		11/12/2024		3,549		(121)			(121)		3,428	3,428			
100134884	CLIFFSIDE PARK	NJ		10/30/2023		(13,216,997)		1,161			1,161	13,218,597	2,760	2,760			
100178424	PANAMA CITY BEACH	FL		11/21/2024		2,344		(111)			(111)		2,233	2,233			
100167523	BUFORD	GA		10/31/2024		(28,913,516)		(130)			(130)	28,892,253	(21,393)	2,874	24,267		24,267
100142049	JOSHUA TREE	CA		02/29/2024		(10,225,885)		(252)		2,015,917	2,015,665	8,212,617	2,397	2,397			
100139331	OCEANSIDE	CA		12/28/2023		3,018		(78)			(78)		2,939	2,939			
100168211	SANTA BARBARA	CA		09/20/2024		(22,541,619)		67			67	22,542,649	1,097	1,097			
100175673	DOWNEY	CA		11/12/2024		4,587		(518)			(518)		4,069	4,069			
100119041	LOS ANGELES	CA		07/27/2023		3,171		(15)			(15)		3,156	3,156			
100174066	FALLS CHURCH	VA		10/31/2024		(6,570,243)		(338)			(338)	6,572,959	2,377	2,377			
100133871	CYPRESS	TX		10/24/2023		2,321		(100)			(100)		2,221	2,221			
100133912	LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023		(2,783,244)		(85)			(85)	3,449,027	665,699	2,440	(663,259)		(663,259)
100128847	MILILANI	HI		09/21/2023		5,929		(237)			(237)		5,692	5,692			
100120575	CORONA	CA		08/18/2023		(7,719,379)		(153)			(153)	7,722,071	2,538	2,538			
100133852	WAXHAW	NC		10/20/2023		(5,546,264)		(90)			(90)	5,533,252	(13,102)	597	13,699		13,699
100076743	DANVILLE	CA		12/30/2021		6,201		(566)			(566)		5,634	5,634			
403048801	UPPER DEERFIELD	NJ		06/28/2024		5,179		(2,206)			(2,206)		2,973	2,973			
100181349	LOS ANGELES	CA		12/06/2024		2,324		256			256		2,580	2,580			
100173816	MASSAPEQUA	NY		10/31/2024		2,794		(230)			(230)		2,564	2,564			
100077973	INDIO	CA		02/18/2022		(6,949,860)		(723)			(723)	6,955,672	5,089	5,089			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		3,723		104			104		3,827	3,827			
100083669	EAST QUOGUE	NY		06/23/2022		8		(8)			(8)						
100164646	HIGHLAND PARK	CA		08/23/2024		(4,675,472)		(245)			(245)	4,678,806	3,089	3,089			
100081554	BROOKLYN	NY		03/14/2022		(4,620,578)		13,810			13,810	4,606,768					
403049515	PITTSBURGH	PA		06/28/2024		(1,681)		1,681			1,681						
100079970	GLENDALE	CA		04/25/2022		(4,688,863)		378			378	4,392,792	(295,693)	7,666	303,359		303,359
100148629	KAPAA	HI		05/15/2024		3,239		(127)			(127)		3,112	3,112			
100154599	KENSINGTON	MD		06/14/2024		2,640		(362)			(362)		2,278	2,278			
100120644	ANAHEIM	CA		08/21/2023		2,521		(66)			(66)		2,455	2,455			
100173415	MIAMI BEACH	FL		10/29/2024		8,900		(977)			(977)		7,923	7,923			
100141635	SANTA CLARA	CA		01/30/2024		(5,538,871)		(240)			(240)	5,504,855	(34,256)	1,909	36,165		36,165
100173517	CHANDLER	AZ		10/29/2024		3,479		(297)			(297)		3,182	3,182			
100146586	CAVE CREEK	AZ		03/20/2024		4,126		(338)			(338)		3,787	3,787			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166344	ELMHURST	IL		10/24/2024		(4,967,559)		(94)			(94)	4,969,726	2,072	2,072			
100178248	WHITTIER	CA		11/19/2024		5,091		(100)			(100)		4,991	4,991			
100102800	OLD TAPPAN	NJ		06/22/2023		2,740		(266)			(266)		2,474	2,474			
100151987	PORTLAND	OR		06/14/2024		2,407		(203)			(203)		2,204	2,204			
100149037	ESCONDIDO	CA		04/19/2024		1,931		(242)			(242)		1,689	1,689			
100110018	GLENDALE	CA		06/23/2023		3,266		(150)			(150)		3,116	3,116			
100184410	GLENDALE	CA		12/17/2024		2,600		(273)			(273)		2,327	2,327			
100149931	CASTAIC	CA		06/07/2024		1,479		(186)			(186)		1,294	1,294			
100180735	LOMITA	CA		11/26/2024		(4,607,284)		(68)			(68)	4,610,763	3,412	3,412			
100167515	SIMI VALLEY	CA		10/31/2024		3,573		(334)			(334)		3,239	3,239			
100156737	UPLAND	CA		06/26/2024		(4,551,383)		(239)			(239)	4,554,666	3,044	3,044			
100143976	ROBBINSVILLE	NJ		02/29/2024		3,182		(75)			(75)		3,107	3,107			
100165604	SANTA BARBARA	CA		10/04/2024		(3,204,072)		(212)			(212)	3,207,272	2,988	2,988			
100175587	WRIGHTSVILLE BEACH	NC		11/12/2024		2,851		(18)			(18)		2,833	2,833			
100115357	MAKAWAO	HI		07/17/2023		2,548		(204)			(204)		2,345	2,345			
100164233	LAKE OSWEGO	OR		08/21/2024		3,820		(320)			(320)		3,501	3,501			
100180733	SANTA CLARITA	CA		11/26/2024		4,731		(282)			(282)		4,448	4,448			
100065816	NEWPORT BEACH	CA		07/23/2021		7,505		(669)			(669)		6,836	6,836			
100167453	GLENDALE	CA		09/16/2024		3,402		(286)			(286)		3,115	3,115			
100140873	BELL CANYON	CA		01/25/2024		(2,818,929)		1,222			1,222	2,817,707					
100161956	AROMAS	CA		07/31/2024		2,707		(84)			(84)		2,623	2,623			
100133398	LOOMIS	CA		11/21/2023		2,849		(96)			(96)		2,752	2,752			
100172158	GRANITE BAY	CA		10/17/2024		4,079		(161)			(161)		3,918	3,918			
100162482	SANTA BARBARA	CA		08/07/2024		3,148		(328)			(328)		2,819	2,819			
100180580	OCEANSIDE	CA		11/26/2024		3,507		(54)			(54)		3,453	3,453			
100150773	CASTRO VALLEY	CA		05/07/2024		3,114		(130)			(130)		2,985	2,985			
100141851	GRAND PRAIRIE	TX		03/27/2024		2,608		(287)			(287)		2,321	2,321			
100171480	VENICE	CA		10/16/2024		4,428		(245)			(245)		4,182	4,182			
100078051	VENICE	CA		01/21/2022		6,053		(418)			(418)		5,634	5,634			
100077987	GOLD RIVER	CA		01/06/2022		(3,464,629)		(73)			(73)	3,464,852	150	150			
100128906	SANTA ANA	CA		09/21/2023		2,817		(95)			(95)		2,722	2,722			
18830	GREAT FALLS	MT		12/17/2008		68,417		(192)			(192)		68,225	68,225			
100087283	LAKEWOOD RANCH	FL		10/25/2022		4,548		797			797		5,345	5,345			
100099972	PONTE VEDRA BEACH	FL		03/28/2023		2,878		(96)			(96)		2,781	2,781			
100180758	WALPOLE	MA		11/26/2024		1,308		(89)			(89)		1,218	1,218			
100180158	FORT LAUDERDALE	FL		11/25/2024		1,183		(249)			(249)		934	934			
100076781	BURBANK	CA		12/27/2021		6,147		(681)			(681)		5,466	5,466			
100158626	SANTA ANA	CA		07/10/2024		3,047		(135)			(135)		2,912	2,912			
403050593	MILWAUKEE	WI		06/28/2024		4,465		(1,149)			(1,149)		3,316	3,316			
100184962	WEST HILLS	CA		12/19/2024		2,050		(78)			(78)		1,972	1,972			
100168002	MORRISTOWN	NJ		09/20/2024		3,014		(182)			(182)		2,832	2,832			
100139545	ST. LOUIS	MO		12/28/2023		2,846		(45)			(45)		2,801	2,801			
100133112	SAN JOSE	CA		11/29/2023		1,787		826			826		2,613	2,613			
100175592	EDWARDS	CO		11/12/2024		3,479		(187)			(187)		3,292	3,292			
100137346	SEATTLE	WA		12/01/2023		3,118		(124)			(124)		2,994	2,994			
100181530	ORLANDO	FL		12/06/2024		2,357		26			26		2,383	2,383			
730301571	WHITTIER	CA		12/27/2023		3,939		1,308			1,308		5,247	5,247			
100180799	SCHIEDAM	NLD		11/27/2024													
100175594	GRANITE BAY	CA		11/12/2024		941,038		(18,520)			(18,520)		922,518	922,518			
100161550	SAN JOSE	CA		07/30/2024		3,107		(132)			(132)		2,975	2,975			
100090708	JERSEY CITY	NJ		12/29/2022		1,417		1,101			1,101		2,517	2,517			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161687	S-GRAVENHAGE	NLD		07/29/2024													
100185715	HAARLEM	NLD		12/20/2024													
100086040	BROOKLYN	NY		08/24/2022		13,131		(9,605)			(9,605)		3,526	3,526			
100159684	MISSION VIEJO	CA		08/23/2024		3,043		(205)			(205)		2,838	2,838			
730101940	SANTA BARBARA	CA		12/27/2023		(572)		7,108			7,108		6,536	6,536			
4010084704	ROSEVILLE	OH		11/26/2024		12,753		(9,022)			(9,022)		3,731	3,731			
100102054	MONROVIA	CA		04/14/2023		2,916		(206)			(206)		2,710	2,710			
100118656	JERSEY CITY	NJ		07/25/2023		(1,486,516)		(26)			(26)	1,486,542					
100137867	NEWBERRY	FL		12/08/2023		(2,260)		4,595			4,595		2,335	2,335			
100086714	DUNEDIN	FL		09/30/2022		62		(62)			(62)						
100065861	LOS ANGELES	CA		07/27/2021		6,613		(292)			(292)		6,321	6,321			
100087086	RANCHO CUCAMONGA	CA		11/04/2022		(1,435,494)		(16)			(16)	1,435,510					
100162025	SAN DIEGO	CA		07/31/2024		2,380		(152)			(152)		2,228	2,228			
100108316	LOS ANGELES	CA		05/24/2023		3,435		(91)			(91)		3,344	3,344			
730300237	SALINAS	CA		12/27/2023		(1,305,064)		12,602			12,602	1,300,160	7,698	7,698			
100176202	LOS ANGELES	CA		12/20/2024		3,010		(119)			(119)		2,891	2,891			
100169327	FLUSHING	NY		09/27/2024		3,082		(169)			(169)		2,913	2,913			
100133834	DALY CITY	CA		10/20/2023		2,276		(97)			(97)		2,179	2,179			
100165052	LONG BEACH	CA		08/28/2024		(1,730,838)		(99)			(99)	1,733,946	3,008	3,008			
100156817	DEBARY	FL		06/27/2024		10,013		(414)			(414)		9,599	9,599			
100118800	BRYN MAWR	PA		08/30/2023		1,967		(25)			(25)		1,942	1,942			
100168561	NORWALK	CA		09/25/2024		(1,237,879)		(181)			(181)	1,213,486	(24,575)	3,136	27,711		27,711
100171308	LA CRESCENTA	CA		10/16/2024		3,139		(319)			(319)		2,819	2,819			
100140781	LOS ANGELES	CA		01/22/2024		2,323		(63)			(63)		2,260	2,260			
100172169	HUNTINGTON BEACH	CA		10/17/2024		(1,539,527)		(5,224)			(5,224)	1,647,880	103,130	103,130			
100178242	LAS VEGAS	NV		11/19/2024		2,377		56			56		2,433	2,433			
100107976	HAWTHORNE	CA		05/22/2023		3,821		345			345		4,166	4,166			
100172833	ESCONDIDO	CA		12/06/2024		2,165		(231)			(231)		1,933	1,933			
100087381	CARLSBAD	CA		10/25/2022		297		(297)			(297)						
100080363	WOODLAND HILLS	CA		02/28/2022		5,933		(429)			(429)		5,504	5,504			
100167156	CORONA	CA		09/13/2024		3,248		(239)			(239)		3,009	3,009			
100135631	BRICK	NJ		11/09/2023		91,365		1,301			1,301		92,666	92,666			
100156368	CALISTOGA	CA		07/25/2024		156		(156)			(156)						
100165348	TEMECULA	CA		08/29/2024		(1,400,431)		(121)			(121)	1,400,553					
100116135	DOWNEY	CA		07/20/2023		3,974		1,824			1,824		5,798	5,798			
100078665	HONOLULU	HI		02/02/2022		5,944		(354)			(354)		5,589	5,589			
100090057	WILMETTE	IL		01/13/2023		2,749		136			136		2,884	2,884			
100103575	LAS VEGAS	NV		05/08/2023		(40)		40			40						
100150183	LOS ANGELES	CA		04/30/2024		2,231		(335)			(335)		1,896	1,896			
100087297	MESA	AZ		10/25/2022		4,482		505			505		4,988	4,988			
100176038	LOS ANGELES (SHERMAN OAKS AREA	CA		12/20/2024		47		(47)			(47)						
100178281	NATIONAL CITY	CA		11/19/2024		2,170		(372)			(372)		1,798	1,798			
100180855	PUTTE	NLD		10/28/2024													
100161998	BROOKLYN	NY		07/31/2024		3,002		(254)			(254)		2,748	2,748			
100147516	SANTA BARBARA	CA		04/03/2024		55		(55)			(55)						
730302495	LOS ANGELES	CA		12/27/2023		(905,446)		12,369			12,369	899,568	6,492	6,492			
100162045	BONSALL	CA		07/31/2024		(908,426)		(497)			(497)	911,478	2,555	2,555			
100073543	MILLBRAE	CA		11/19/2021		6,503		(347)			(347)		6,156	6,156			
100185010	NORCO	CA		12/19/2024		1,892		(335)			(335)		1,557	1,557			
100186380	MILPITAS	CA		12/30/2024		(840,116)		(106)			(106)	842,159	1,937	1,937			
100133784	MAPLETON	UT		10/20/2023		2,500		58			58		2,558	2,558			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154147	LAGUNA HILLS	CA		07/11/2024		(1,276,679)		(799)		168,786	167,987	1,111,405	2,713	2,713			
100139309	ESCONDIDO	CA		12/28/2023		2,914		(82)			(82)		2,832	2,832			
100173867	SOUTH PASADENA	CA		10/31/2024		163		(163)			(163)						
100137383	STEAMBOAT SPRINGS	CO		12/05/2023		2,963		(74)			(74)		2,889	2,889			
100147683	LA VERNE	CA		04/04/2024		4,334		(325)			(325)		4,009	4,009			
100141220	PASADENA AREA	CA		01/30/2024		11,385		(286)			(286)		11,099	11,099			
100155053	LOS ANGELES	CA		07/19/2024		3,054		(208)			(208)		2,846	2,846			
100140470	BOISE	ID		01/17/2024		1,882		(114)			(114)		1,769	1,769			
100071516	WEST HOLLYWOOD	CA		10/19/2021		4,257		(410)			(410)		3,847	3,847			
100171343	AUSTIN	TX		10/16/2024		2,664		(473)			(473)		2,190	2,190			
100140919	TORRANCE	CA		02/26/2024		2,698		(167)			(167)		2,531	2,531			
100174080	PASADENA	CA		10/31/2024		3,458		(132)			(132)		3,326	3,326			
100164029	SANTA MONICA	CA		08/21/2024		5,327		(327)			(327)		5,000	5,000			
100151717	ATLANTA	GA		05/10/2024		(9)		9			9						
100078704	PLAYA VISTA	CA		02/02/2022		7,659		(237)			(237)		7,423	7,423			
100160571	TULSA	OK		07/19/2024		2,699		(123)			(123)		2,576	2,576			
100186298	ARROYO GRANDE	CA		12/27/2024		2,966		(235)			(235)		2,730	2,730			
100148135	KEY LARGO	FL		04/10/2024		3,198		(159)			(159)		3,039	3,039			
100158236	UNITED KINGDOM	GBR		07/09/2024		(17,199)		17,199			17,199						
100134380	LOS ANGELES	CA		10/27/2023		3,236		259			259		3,495	3,495			
100171233	MCCALL	ID		10/16/2024		2,962		(398)			(398)		2,564	2,564			
100165795	SIERRA MADRE	CA		08/29/2024		2,272		(320)			(320)		1,952	1,952			
100134172	RENO	NV		12/08/2023		2,078		(237)			(237)		1,841	1,841			
100155976	MASPETH	NY		06/18/2024		2,171		(300)			(300)		1,871	1,871			
100160552	OWINGS MILLS	MD		07/19/2024		2,712		(84)			(84)		2,628	2,628			
100114957	SALT LAKE CITY	UT		07/14/2023		1,653		(79)			(79)		1,574	1,574			
100167074	SAN FRANCISCO	CA		09/13/2024		3,187		(77)			(77)		3,110	3,110			
100156361	WEST HOLLYWOOD	CA		07/25/2024		2,221		(205)			(205)		2,016	2,016			
4010064143	SHIRLEY	NY		11/29/2023		2,363		(282)			(282)		2,081	2,081			
100108428	WOODLAND HILLS	CA		05/25/2023		(87)		87			87						
730101756	SAN PEDRO	CA		12/27/2023		(2,466)		8,673			8,673		6,206	6,206			
100178262	RANCHO CUCAMONGA	CA		11/19/2024		3,056		(69)			(69)		2,987	2,987			
100109107	DOWNEY	CA		06/05/2023		7,607		(507)			(507)		7,100	7,100			
100156095	HOUSTON	TX		06/18/2024		124		(124)			(124)						
100150031	LAS VEGAS	NV		06/07/2024		6,187		(170)			(170)		6,017	6,017			
100083668	KOLOA	HI		06/23/2022		(65)		65			65						
100153772	GRONINGEN	NLD		05/30/2024													
100159898	MIAMI	FL		08/16/2024		13,726		(318)			(318)		13,409	13,409			
100117419	FLUSHING	NY		07/20/2023		(5,362)		10,128			10,128		4,766	4,766			
100084418	MIAMI	FL		08/12/2022		(85)		85			85						
100142234	BROOKLYN	NY		03/15/2024		2,871		(351)			(351)		2,519	2,519			
100082821	CANYON LAKE	CA		04/28/2022		(175,384)		(178)			(178)	180,937	5,376	5,376			
100138044	SAN DIEGO	CA		12/13/2023		84		(84)			(84)						
403049780	MILWAUKEE	WI		06/28/2024		4,473		(1,244)			(1,244)		3,229	3,229			
100173608	AMSTERDAM	NLD		10/29/2024													
100173609	S-GRAVENHAGE	NLD		10/29/2024													
100137264	NETHERLANDS	NLD		11/28/2023													
100185147	AVILA BEACH	CA		12/20/2024		1,352		(273)			(273)		1,080	1,080			
100107820	NICEVILLE	FL		05/19/2023		2,453		(31)			(31)		2,422	2,422			
100174166	GULF SHORES	AL		10/31/2024		981		(159)			(159)		823	823			
730101930	COVINA	CA		12/27/2023		(1,819)		7,367			7,367		5,548	5,548			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114675	TEMPLE CITY	CA		06/29/2023		3,702		(29)			(29)		3,673	3,673			
100101066	BROOKLYN	NY		04/28/2023		(838)		838			838						
100181659	CARLSBAD	CA		12/11/2024		2,341		(247)			(247)		2,094	2,094			
100158533	GLENDALE	CA		07/10/2024		2,690		(445)			(445)		2,246	2,246			
100156682	MONTVALE	NJ		06/24/2024		2,931		(281)			(281)		2,650	2,650			
100168803	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024		2,710		(16)			(16)		2,694	2,694			
100115478	ARCADIA	CA		07/17/2023		4,506		(137)			(137)		4,369	4,369			
100176826	GRANADA HILLS	CA		11/15/2024		3,453		(318)			(318)		3,135	3,135			
100167954	BOCA RATON	FL		09/20/2024		3,189		(123)			(123)		3,066	3,066			
100135198	GLENDALE	CA		11/07/2023		1,659		12			12		1,671	1,671			
100157767	ATLANTA	GA		08/01/2024		3,035		(296)			(296)		2,739	2,739			
100120838	REHOBOTH BEACH	DE		08/25/2023		3,038		(114)			(114)		2,923	2,923			
100091077	VERO BEACH	FL		01/31/2023		12,268		(850)			(850)		11,418	11,418			
100156003	MOORESVILLE	NC		06/18/2024		2,322		(198)			(198)		2,124	2,124			
100149007	CAMARILLO	CA		04/19/2024		4,243		(247)			(247)		3,996	3,996			
100102827	SAN FRANCISCO	CA		06/22/2023		41		(41)			(41)						
730101610	LOS ANGELES	CA		12/27/2023		(4,887)		12,681			12,681		7,794	7,794			
100129230	SARASOTA	FL		11/03/2023		4,895		(7)			(7)		4,888	4,888			
100166359	LOS ANGELES	CA		10/24/2024		2,920		(189)			(189)		2,731	2,731			
100163354	BOZEMAN	MT		08/13/2024		9,446		280			280		9,726	9,726			
100120312	DELRAY BEACH	FL		08/18/2023		3,289		(93)			(93)		3,196	3,196			
100083819	DENVILLE	NJ		07/12/2022		3,809		255			255		4,064	4,064			
100145835	IRVING	TX		03/15/2024		2,653		(124)			(124)		2,529	2,529			
100138085	CHATSWORTH	CA		12/13/2023		1,802		(159)			(159)		1,644	1,644			
100174777	LEEDS	UT		10/31/2024		651		(137)			(137)		514	514			
100175562	LOS ANGELES	CA		11/12/2024		3,501		(42)			(42)		3,460	3,460			
730101542	LONG BEACH	CA		12/27/2023		(6,438)		12,611			12,611		6,173	6,173			
100114954	TACOMA	WA		07/14/2023		3,166		(210)			(210)		2,956	2,956			
100176877	WELLINGTON	FL		11/15/2024		1,688		(257)			(257)		1,431	1,431			
100083966	WEST FRIENDSHIP	MD		07/12/2022		3,907		4			4		3,911	3,911			
100146712	LOS ANGELES	CA		03/20/2024		52		(52)			(52)						
100180731	LAKE STEVENS	WA		11/26/2024		3,290		(282)			(282)		3,009	3,009			
100109156	OAKLEY	CA		07/21/2023		(84)		84			84						
100141608	SANTA CLARITA	CA		01/30/2024		3,562		(83)			(83)		3,479	3,479			
100175553	CHICAGO	IL		11/12/2024		3,308		(121)			(121)		3,187	3,187			
100088819	BROOKLYN	NY		11/15/2022		35,131		2,361			2,361		37,492	37,492			
100175882	SOUTHAMPTON	NY		11/12/2024		3,085		109			109		3,194	3,194			
100116856	OAKLAND	CA		07/20/2023		(826)		4,375			4,375		3,549	3,549			
100149117	SANTA CLARITA	CA		04/22/2024		7,476		(82)			(82)		7,395	7,395			
100132440	PROSPER	TX		11/03/2023		1,807		202			202		2,009	2,009			
100181305	KIHEI	HI		12/06/2024		2,064		88			88		2,152	2,152			
100180753	LAKEWOOD	CO		11/26/2024		3,319		(260)			(260)		3,059	3,059			
100150143	HOUSTON	TX		06/14/2024		2,996		(172)			(172)		2,825	2,825			
100181665	TUSTIN	CA		12/11/2024		2,074		(220)			(220)		1,854	1,854			
100074427	LOS ANGELES	CA		12/02/2021		6,275		(397)			(397)		5,878	5,878			
730302688	INGLEWOOD	CA		12/27/2023		(6,731)		14,272			14,272		7,541	7,541			
100144503	LEANDER	TX		04/26/2024		2,910		(316)			(316)		2,593	2,593			
100150199	SANTA ROSA	CA		04/30/2024		2,048		(145)			(145)		1,903	1,903			
100057232	HAIKU	HI		05/19/2021		5,275		(474)			(474)		4,801	4,801			
100150085	CARMEL	CA		06/14/2024		2,896		(418)			(418)		2,478	2,478			
100181701	HENDERSON	NV		12/11/2024		4,431		(264)			(264)		4,167	4,167			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185579	WINTER GARDEN	FL		12/20/2024		3,244		(261)			(261)		2,983	2,983			
100144577	DALLAS	TX		04/26/2024		736		(88)			(88)		648	648			
100162285	AURORA	CO		09/06/2024		2,028		(208)			(208)		1,820	1,820			
100126275	TEMECULA	CA		08/30/2023		2,990		(33)			(33)		2,957	2,957			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		(7,790)		13,906			13,906		6,116	6,116			
100165999	LINCOLNSHIRE	IL		09/06/2024		3,163		(233)			(233)		2,930	2,930			
100090291	PALO ALTO	CA		01/13/2023		3,065		(6)			(6)		3,059	3,059			
100091038	RANCHO CUCAMONGA	CA		01/31/2023		567		(23)			(23)		544	544			
100176924	WESTWOOD	MA		11/15/2024		4,201		(239)			(239)		3,963	3,963			
100120831	MIAMI	FL		08/25/2023		2,764		(263)			(263)		2,501	2,501			
100072017	CAMBRIA	CA		11/19/2021		6,555		(556)			(556)		5,999	5,999			
100116883	SAN DIEGO	CA		07/20/2023		1,109		3,468			3,468		4,577	4,577			
100178228	EL CAJON	CA		11/19/2024		2,770		(133)			(133)		2,637	2,637			
100128912	SAN DIEGO	CA		09/21/2023		2,958		(101)			(101)		2,857	2,857			
100135882	JUPITER	FL		11/13/2023		(18)		18			18						
100176179	TEMECULA	CA		12/20/2024		1,811		(154)			(154)		1,657	1,657			
100173697	KISSIMMEE	FL		10/30/2024		5,199		(344)			(344)		4,854	4,854			
100128282	PORTER RANCH	CA		09/14/2023		53,942		490			490		54,432	54,432			
100165313	LOS ANGELES	CA		08/29/2024		1,662		(10)			(10)		1,652	1,652			
100127541	PASADENA	CA		09/08/2023		3,158		(160)			(160)		2,997	2,997			
100142461	LAS VEGAS	NV		03/08/2024		2,751		(346)			(346)		2,405	2,405			
100169465	JERSEY CITY	NJ		09/30/2024		2,186		(208)			(208)		1,978	1,978			
100159823	DANIEL ISLAND	SC		07/17/2024		2,958		(202)			(202)		2,756	2,756			
100185773	LOS ANGELES	CA		12/26/2024		2,135		(162)			(162)		1,973	1,973			
100174013	LIVERMORE	CA		10/31/2024		5,523		(182)			(182)		5,341	5,341			
100153843	HANSON	MA		06/05/2024		2,221		72			72		2,293	2,293			
100157706	GLENDORA	CA		06/28/2024		2,993		(228)			(228)		2,765	2,765			
100178459	LOS ANGELES	CA		11/21/2024		2,955		(285)			(285)		2,669	2,669			
100071708	LOS ANGELES	CA		10/14/2021		6,495		(324)			(324)		6,171	6,171			
100109622	HOUSTON	TX		06/14/2023		3,016		(176)			(176)		2,840	2,840			
100159033	LOS ANGELES (SHERMAN OAKS AREA	CA		08/15/2024		3,056		(278)			(278)		2,778	2,778			
100162003	MIAMI	FL		07/31/2024		1,901		(82)			(82)		1,819	1,819			
100082386	DOWNEY	CA		04/14/2022		15,361		(656)			(656)		14,705	14,705			
100179366	PHOENIX	AZ		12/27/2024		722		(135)			(135)		587	587			
100175586	OKLAHOMA CITY	OK		11/12/2024		(191,118)		(194)			(194)	195,639	4,326	4,035	(291)		(291)
100157635	LOS ANGELES	CA		06/28/2024		805		(58)			(58)		747	747			
100171317	PHOENIX	AZ		10/16/2024		3,169		(60)			(60)		3,109	3,109			
100181625	SEMINOLE	FL		12/11/2024		1,536		(162)			(162)		1,374	1,374			
100154511	LOS ANGELES	CA		06/14/2024		2,680		(165)			(165)		2,514	2,514			
100165882	SAN DIEGO	CA		08/30/2024		2,881		(417)			(417)		2,464	2,464			
730102373	LOS ANGELES	CA		12/27/2023		1,672		5,732			5,732		7,404	7,404			
100179372	CAVE CREEK	AZ		12/27/2024		1,837		(252)			(252)		1,585	1,585			
100118649	CARROLLTON	TX		07/25/2023		3,173		(182)			(182)		2,991	2,991			
100136244	SANTA ANA	CA		11/20/2023		2,813		131			131		2,944	2,944			
100078641	CENTENNIAL	CO		02/02/2022		6,631		686			686		7,317	7,317			
100090898	WEST HILLS	CA		01/31/2023		4,390		120			120		4,511	4,511			
100131826	FRISCO	TX		10/06/2023		1,975		(184)			(184)		1,791	1,791			
100186190	GOLETA	CA		12/27/2024		1,841		(206)			(206)		1,635	1,635			
100178319	LONG BEACH	CA		11/19/2024		2,206		(251)			(251)		1,955	1,955			
100147660	TAMPA	FL		04/04/2024		2,710		(162)			(162)		2,548	2,548			
100076739	SEBASTOPOL	CA		12/30/2021		6,605		(193)			(193)		6,413	6,413			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144545	DORAL	FL		04/26/2024		2,320		(198)			(198)		2,123	2,123			
100107898	CHARLOTTE	NC		06/29/2023		3,235		(271)			(271)		2,963	2,963			
100154972	SAFETY HARBOR	FL		07/19/2024		3,452		(229)			(229)		3,223	3,223			
100171272	HUNTINGTON BEACH	CA		10/16/2024		3,857		(314)			(314)		3,543	3,543			
100181697	COSTA MESA	CA		12/11/2024		3,251		(134)			(134)		3,117	3,117			
100079607	SAN JOSE	CA		04/08/2022		6,190		740			740		6,930	6,930			
100175857	HOLMDEL	NJ		11/12/2024		(8,976)		8,976			8,976						
100153374	PHOENIX	AZ		05/29/2024		2,414		(178)			(178)		2,236	2,236			
100162279	OAK PARK	CA		09/06/2024		3,279		(224)			(224)		3,055	3,055			
100135649	NOLENSVILLE	TN		11/09/2023		2,552		(103)			(103)		2,449	2,449			
100185985	RIVERSIDE	CA		12/26/2024		818		(227)			(227)		591	591			
100099892	PALM SPRINGS	CA		03/28/2023		2,503		(162)			(162)		2,341	2,341			
100173020	LOS ANGELES WOODLAND	CA		10/25/2024		3,116		(298)			(298)		2,818	2,818			
100153004	FAIRFAX	VA		06/27/2024		1,886		(134)			(134)		1,752	1,752			
100178480	SANTA ANA	CA		11/21/2024		2,817		(393)			(393)		2,423	2,423			
100099886	PALM SPRINGS	CA		03/28/2023		2,496		(155)			(155)		2,341	2,341			
100175581	SAN FRANCISCO	CA		11/12/2024		3,180		(120)			(120)		3,059	3,059			
100133883	HIALEAH	FL		10/24/2023		2,213		(134)			(134)		2,078	2,078			
100109784	ALTADENA	CA		08/04/2023		2,232		(83)			(83)		2,149	2,149			
100101053	BROOKLYN	NY		04/28/2023		(680)		680			680						
100102844	PARKER	CO		06/22/2023		(166)		166			166						
100108449	LAHAINA	HI		05/25/2023		(165,680)		(256)			(256)	169,086	3,151	2,409	(742)		(742)
100086700	SHERMAN OAKS	CA		09/30/2022		3,365		(5)			(5)		3,360	3,360			
100108233	LOS ANGELES	CA		05/24/2023		15,335		(13)			(13)		15,322	15,322			
100173822	RYE	NY		10/31/2024		138		(138)			(138)						
100083270	HUNTINGTON BEACH	CA		05/10/2022		4,453		(123)			(123)		4,330	4,330			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024		1,951		(119)			(119)		1,832	1,832			
4010044975	ORCHARD LAKE	MI		03/22/2023		195		(195)			(195)						
100138356	ARMONK	NY		12/18/2023		2,334		31			31		2,365	2,365			
100171158	DANA POINT	CA		11/22/2024		3,363		(91)			(91)		3,272	3,272			
100102618	TORRANCE	CA		06/22/2023		2,817		(224)			(224)		2,593	2,593			
403048809	DETROIT	MI		06/28/2024		5,531		(2,746)			(2,746)		2,785	2,785			
100132531	BROOKLYN	NY		11/03/2023		2,734		102			102		2,837	2,837			
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024		3,296		(150)			(150)		3,146	3,146			
100136088	SANTA CRUZ	CA		12/18/2023		18,633		(621)			(621)		18,012	18,012			
100109229	LONG BEACH	CA		07/21/2023		2,878		(177)			(177)		2,701	2,701			
100149850	LOS ANGELES	CA		04/29/2024		2,440		(333)			(333)		2,107	2,107			
100171314	BURBANK	CA		10/16/2024		1,489		(184)			(184)		1,305	1,305			
100161994	KENNEBUNKPORT	ME		07/31/2024		2,132		(73)			(73)		2,059	2,059			
100175569	NEWARK	CA		11/12/2024		3,572		(85)			(85)		3,487	3,487			
100126324	WASHINGTON	DC		08/30/2023		(1,932)		1,932			1,932						
403052962	WILMINGTON	DE		11/04/2024		1,465		(1,465)			(1,465)						
100102424	LONG BEACH	CA		06/07/2023		3,095		(389)			(389)		2,706	2,706			
100071988	LONG BEACH	CA		10/29/2021		204		(204)			(204)						
100076726	SOLANA BEACH	CA		12/30/2021		114		(27)			(27)		88	88			
100157629	WALNUT CREEK	CA		06/28/2024		2,170		(193)			(193)		1,977	1,977			
100150049	RANCHO CUCAMONGA	CA		06/14/2024		2,856		(179)			(179)		2,677	2,677			
100065411	DOWNEY	CA		07/28/2021		7,709		84			84		7,793	7,793			
7300007556	BEVERLY HILLS	CA		12/27/2023		8,990		1,669			1,669		10,659	10,659			
100172805	BRIGHTON	CO		12/06/2024		2,465		(206)			(206)		2,259	2,259			
100156274	LA MESA	CA		07/25/2024		2,772		(189)			(189)		2,583	2,583			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100139335	RIVERSIDE	CA		12/28/2023		2,078		(64)			(64)		2,014	2,014			
100157587	NIPOMO	CA		06/28/2024		4,637		(245)			(245)		4,392	4,392			
730302378	SAN DIEGO	CA		12/27/2023		(1,116)		8,867			8,867		7,751	7,751			
100147472	CHULA VISTA	CA		04/03/2024		2,940		(126)			(126)		2,814	2,814			
100155061	LOS ANGELES	CA		07/19/2024		3,450		(140)			(140)		3,309	3,309			
100162283	SAN JOSE	CA		09/06/2024		6		(6)			(6)						
100140871	TORRANCE	CA		01/25/2024		899		1,854			1,854		2,754	2,754			
100169324	SANTA MONICA	CA		09/27/2024		2,613		(108)			(108)		2,506	2,506			
100119604	GARDEN GROVE	CA		07/31/2023		2,547		(106)			(106)		2,442	2,442			
100181689	SAN DIEGO	CA		12/11/2024		1,988		(147)			(147)		1,841	1,841			
100176685	LOS ANGELES	CA		11/15/2024		987		(215)			(215)		772	772			
100169983	FOLSOM	CA		11/08/2024		3,217		(219)			(219)		2,998	2,998			
100080848	LOS ALAMITOS	CA		03/10/2022		5,639		(678)			(678)		4,962	4,962			
100165836	GRANADA HILLS	CA		08/29/2024		10,104		(499)			(499)		9,604	9,604			
100140907	WYCKOFF	NJ		02/26/2024		3,338		(1,358)			(1,358)		1,980	1,980			
100166043	VESTAVIA HILLS	AL		09/06/2024		1,896		(88)			(88)		1,807	1,807			
730301712	LOS ANGELES	CA		12/27/2023		3,539		1,411			1,411		4,949	4,949			
730302652	HOUSTON	TX		12/27/2023		(4,045)		12,827			12,827		8,782	8,782			
100078642	NEWPORT BEACH	CA		02/02/2022		6,246		(247)			(247)		5,999	5,999			
100136177	DUVALL	WA		12/18/2023		2,169		(78)			(78)		2,091	2,091			
100133410	IMPERIAL BEACH	CA		11/21/2023		2,697		139			139		2,836	2,836			
100137819	LOS ANGELES	CA		12/08/2023		(205)		205			205						
100149346	SPRING VALLEY	NY		04/24/2024		2,956		157			157		3,112	3,112			
100175698	LONG BEACH	CA		11/12/2024		6,612		(80)			(80)		6,532	6,532			
100138662	MAPLETON	UT		02/02/2024		1,183		74			74		1,257	1,257			
100185583	NORTH SALT LAKE	UT		12/20/2024		2,186		(66)			(66)		2,121	2,121			
100173641	TILBURG	NLD		10/29/2024													
100142490	YORBA LINDA	CA		03/08/2024		3,180		72			72		3,252	3,252			
100159041	LAGUNA BEACH	CA		08/15/2024		3,120		(246)			(246)		2,874	2,874			
100157585	ATLANTA	GA		06/28/2024		(192,474)		(199)			(199)	151,218	(41,455)	1,434	42,889		42,889
100115354	OCEAN RIDGE	FL		07/17/2023		2,824		(131)			(131)		2,694	2,694			
100163396	LOS ANGELES	CA		09/27/2024		3,186		(157)			(157)		3,029	3,029			
100186281	RIVERSIDE	CA		12/27/2024		1,879		(163)			(163)		1,716	1,716			
100137423	LOS ANGELES	CA		01/11/2024		103		(103)			(103)						
100103534	MOSS LANDING	CA		05/08/2023		12,788		(310)			(310)		12,477	12,477			
100149168	SPRING LAKE	NJ		04/22/2024		2,754		(270)			(270)		2,484	2,484			
100160508	ENCINITAS	CA		07/19/2024		2,437		(85)			(85)		2,352	2,352			
100149006	BADEN	PA		04/19/2024		1,221		(25)			(25)		1,196	1,196			
100172992	GRANADA HILLS	CA		10/25/2024		2,234		(290)			(290)		1,944	1,944			
100143708	WINTER PARK	FL		02/23/2024		2,405		(84)			(84)		2,321	2,321			
100132614	THOUSAND OAKS	CA		11/03/2023		2,901		221			221		3,122	3,122			
100086733	SAN DIEGO	CA		09/30/2022		3,515		(53)			(53)		3,462	3,462			
100167508	LOS ANGELES	CA		10/31/2024		3,344		(438)			(438)		2,906	2,906			
100140831	MONTEBELLO	NY		03/06/2024		(141,455)		(167)			(167)	144,750	3,127	2,598	(529)		(529)
100167505	LOS ANGELES	CA		10/31/2024		3,344		(437)			(437)		2,906	2,906			
100148154	CHICAGO	IL		05/15/2024		2,681		(6)			(6)		2,675	2,675			
100057568	CASTRO VALLEY	CA		06/30/2021		7,060		(154)			(154)		6,906	6,906			
100170131	SAN FRANCISCO	CA		10/08/2024		3,094		(255)			(255)		2,839	2,839			
100082713	ORINDA	CA		04/20/2022		8		(8)			(8)						
100077994	LOS ANGELES	CA		01/13/2022		106		(106)			(106)						
100137492	SIMI VALLEY	CA		01/11/2024		2,737		(198)			(198)		2,539	2,539			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145180	UNITED KINGDOM	GBR		03/12/2024		(16,606)		16,606			16,606						
100176586	COVINA	CA		11/15/2024		2,615		(322)			(322)		2,294	2,294			
100166355	SAN DIEGO	CA		10/24/2024		6		(6)			(6)						
100156377	RIVERSIDE	CA		07/25/2024		2,027		(229)			(229)		1,798	1,798			
100115389	RIVERSIDE	CA		07/17/2023		2,493		(228)			(228)		2,265	2,265			
100150171	ATLANTA	GA		04/30/2024		2,916		(63)			(63)		2,853	2,853			
100091298	KOLOA	HI		01/31/2023		2,890		(169)			(169)		2,721	2,721			
100166383	DANVILLE	CA		10/24/2024		19		(19)			(19)						
100151786	LOS ANGELES	CA		05/10/2024		2,856		(390)			(390)		2,466	2,466			
100071498	PALM SPRINGS	CA		10/26/2021		56		(56)			(56)						
100176633	SARASOTA	FL		11/15/2024		2,852		(143)			(143)		2,709	2,709			
4010064202	PLAINFIELD	NJ		02/29/2024		2,725		(184)			(184)		2,541	2,541			
100178219	COLBERT	WA		11/19/2024		2,536		(213)			(213)		2,323	2,323			
100140645	HUDSON OAKS	TX		02/08/2024		2,883		(63)			(63)		2,820	2,820			
730301077	PLEASANT HILL	CA		12/27/2023		(139)		7,222			7,222		7,083	7,083			
730300225	PASADENA	CA		12/27/2023		2,935		2,335			2,335		5,270	5,270			
100148787	WASHINGTON	DC		04/17/2024		3,061		(236)			(236)		2,825	2,825			
100147553	SANDY SPRINGS	GA		04/03/2024		(187)		2,323			2,323		2,136	2,136			
100083018	SAN DIEGO	CA		05/11/2022		5,933		246			246		6,179	6,179			
100087190	VENICE	CA		10/25/2022		4,397		992			992		5,389	5,389			
100133844	MOUNTAIN HOUSE	CA		10/20/2023		4,983		(41)			(41)		4,942	4,942			
100147399	BOZEMAN	MT		05/08/2024		2,842		(167)			(167)		2,675	2,675			
100153388	RIVERSIDE	CA		05/29/2024		2,909		(92)			(92)		2,817	2,817			
100102501	ORLANDO	FL		06/07/2023		2,845		111			111		2,957	2,957			
100102613	LORTON	VA		06/22/2023		3,287		(95)			(95)		3,193	3,193			
100101029	KAILUA	HI		04/28/2023		13,524		3,435			3,435		16,959	16,959			
100086239	DULUTH	GA		09/29/2022		4,412		(72)			(72)		4,341	4,341			
100180768	SPRING HILL	KS		11/26/2024		10,542		(381)			(381)		10,162	10,162			
100174095	SAINT MICHAELS	MD		10/31/2024		1,706		(280)			(280)		1,426	1,426			
100109767	CULVER CITY	CA		08/04/2023		15,305		(305)			(305)		15,000	15,000			
100167418	SAN GABRIEL	CA		09/16/2024		(133,420)		(263)			(263)	136,492	2,808	2,716	(92)		(92)
100140847	ESCONDIDO	CA		03/06/2024		2,849		(128)			(128)		2,720	2,720			
100132760	BRYN MAWR	PA		11/03/2023		19,369		(6)			(6)		19,363	19,363			
100137145	PROSPER	TX		11/28/2023		2,178		(83)			(83)		2,095	2,095			
100116738	IRVINE	CA		07/20/2023		(8,647)		14,987			14,987		6,340	6,340			
100181987	SAN DIEGO	CA		12/12/2024		3,101		110			110		3,211	3,211			
100156144	DRAPER	UT		07/25/2024		2,092		(103)			(103)		1,989	1,989			
100128379	LA QUINTA	CA		09/15/2023		(16)		16			16						
100145753	UNITED KINGDOM	GBR		03/12/2024		662		(500)			(500)		162	162			
100114634	WEBSTER	MA		06/29/2023		2,860		(28)			(28)		2,833	2,833			
100110714	GLENDALE	CA		08/11/2023		5,617		(376)			(376)		5,241	5,241			
100184959	NEW YORK	NY		12/19/2024		1,966		(322)			(322)		1,644	1,644			
100100359	BROOKLYN	NY		04/27/2023		(445)		445			445						
100136582	EL CAJON	CA		11/22/2023		2,266		(187)			(187)		2,080	2,080			
100158466	MOORESVILLE	NC		07/10/2024		1,309		(51)			(51)		1,258	1,258			
100136085	MONTARA	CA		12/18/2023		18		(18)			(18)						
730242934	LOS ANGELES	CA		12/27/2023		650		4,705			4,705		5,354	5,354			
100165031	MORGAN HILL	CA		08/28/2024		2,757		(174)			(174)		2,583	2,583			
100180493	WEST HOLLYWOOD	CA		11/26/2024		2,052		124			124		2,176	2,176			
730003222	ASHLAND	OR		12/27/2023		(3,517)		11,075			11,075		7,558	7,558			
100165787	ARROYO GRANDE	CA		08/29/2024		2,672		(146)			(146)		2,526	2,526			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173970	SEAL BEACH	CA		10/31/2024		124		(124)			(124)						
100165804	DAVIE	FL		08/29/2024		36		(36)			(36)						
100169356	VISTA	CA		09/27/2024		2,594		(152)			(152)		2,442	2,442			
100147492	HARRISON	ID		04/03/2024		2,853		(181)			(181)		2,672	2,672			
100079786	SAN CLEMENTE	CA		04/08/2022		7,033		(601)			(601)		6,432	6,432			
100147437	PALMETTO BAY	FL		04/03/2024		3,237		(520)			(520)		2,717	2,717			
100164218	WEST PALM BEACH	FL		08/21/2024		1,874		(163)			(163)		1,711	1,711			
100132354	ANTHEM	AZ		11/03/2023		2,440		(81)			(81)		2,359	2,359			
100134459	BOERNE	TX		10/30/2023		2,986		70			70		3,056	3,056			
100168106	LAGUNA BEACH	CA		09/20/2024		781		100			100		881	881			
100108939	LOS ANGELES	CA		05/31/2023		2,638		(317)			(317)		2,321	2,321			
100158953	METAIRIE	LA		08/15/2024		2,272		(99)			(99)		2,173	2,173			
100081673	PRINCEVILLE	HI		03/21/2022		6,449		(154)			(154)		6,295	6,295			
100174108	BOCA RATON	FL		10/31/2024		1,750		352			352		2,101	2,101			
100144317	WOODLAND HILLS	CA		03/07/2024		2,309		(165)			(165)		2,144	2,144			
100141784	COVINA	CA		01/30/2024		2,054		(146)			(146)		1,908	1,908			
100156747	THOUSAND OAKS	CA		06/26/2024		28		(28)			(28)						
100100011	LOS ANGELES	CA		03/28/2023		2,476		(178)			(178)		2,298	2,298			
100175552	SAINT LOUIS	MO		11/12/2024		3,227		(121)			(121)		3,106	3,106			
100171933	GOLDEN	CO		10/17/2024		3,253		(108)			(108)		3,145	3,145			
100176627	SEVIERVILLE	TN		11/15/2024		2,871		(111)			(111)		2,760	2,760			
100175559	WESTFORD	MA		11/12/2024		3,139		(109)			(109)		3,030	3,030			
100078678	SUNLAND	CA		02/02/2022		5,694		(267)			(267)		5,428	5,428			
100117529	LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023		2,120		285			285		2,405	2,405			
100118015	TEMPLE CITY	CA		07/20/2023		8,555		2,292			2,292		10,846	10,846			
100148057	LONG BEACH	CA		04/10/2024		2,935		(270)			(270)		2,665	2,665			
100165718	DENVER	CO		08/29/2024		4,576		(301)			(301)		4,276	4,276			
100151573	LOS ANGELES	CA		05/10/2024		3,072		58			58		3,130	3,130			
100185589	CANYON LAKE	TX		12/20/2024		2,958		(267)			(267)		2,691	2,691			
100076799	SAN JOSE	CA		12/27/2021		6,093		(615)			(615)		5,478	5,478			
100101024	SOLVANG	CA		04/28/2023		4,542		2,610			2,610		7,152	7,152			
100157679	LAKE ARROWHEAD	CA		06/28/2024		90		(90)			(90)						
100162486	PEORIA	AZ		08/07/2024		(129,085)		(26)			(26)	130,577	1,467	1,271	(196)		(196)
100180848	AMSTELVEEN	NLD		10/28/2024													
100100355	BROOKLYN	NY		04/27/2023		(292)		292			292						
100174517	GIG HARBOR	WA		10/31/2024		28		(28)			(28)						
100140484	KISSIMMEE	FL		01/19/2024		2,303		(150)			(150)		2,154	2,154			
100171226	HOLLISTER	CA		10/16/2024		764		(109)			(109)		655	655			
100167806	SAINT MICHAELS	MD		09/19/2024		11,537		(576)			(576)		10,961	10,961			
100132677	DORAL	FL		11/03/2023		2,528		146			146		2,674	2,674			
100161984	GREENVILLE	SC		07/31/2024		2,510		(75)			(75)		2,435	2,435			
100099605	SAN FRANCISCO	CA		04/06/2023		2,726		(163)			(163)		2,563	2,563			
100151889	LOS ANGELES	CA		05/10/2024		2,846		(175)			(175)		2,670	2,670			
100154805	ROSWELL	GA		07/19/2024		1,748		(233)			(233)		1,515	1,515			
100174034	SAUSALITO	CA		10/31/2024		2,632		(136)			(136)		2,496	2,496			
100159225	SAN JOSE	CA		07/15/2024		2,882		(190)			(190)		2,692	2,692			
100081764	NOVATO	CA		03/22/2022		91		(91)			(91)						
100110048	DELRAY BEACH	FL		06/23/2023		2,842		(304)			(304)		2,538	2,538			
100165607	GRANADA HILLS	CA		10/04/2024		3,385		(245)			(245)		3,140	3,140			
100101993	VAN NUYS	CA		04/14/2023		2,663		(79)			(79)		2,585	2,585			
100150261	HAARLEM	NLD		04/29/2024													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170063	DAVIE	FL		11/08/2024		3,207		(163)			(163)		3,044	3,044			
100156184	DUBLIN	CA		06/20/2024		2,868		(214)			(214)		2,653	2,653			
100100977	LOUISVILLE	KY		04/28/2023		4,857		3,008			3,008		7,865	7,865			
100139169	SOUTH JORDAN	UT		12/28/2023		1,766		1			1		1,767	1,767			
100171311	ALISO VIEJO	CA		10/16/2024		44		(44)			(44)						
100135692	OGDEN	UT		11/09/2023		2,853		137			137		2,990	2,990			
100180220	SAN DIEGO	CA		11/25/2024		3,112		67			67		3,179	3,179			
100164656	BONITA SPRINGS	FL		08/23/2024		2,124							2,124	2,124			
100149930	DRAPER	UT		06/07/2024		4,548		213			213		4,762	4,762			
100103734	FRISCO	TX		05/08/2023		2,959		(15)			(15)		2,943	2,943			
100114605	NASHVILLE	TN		06/29/2023		2,753		(386)			(386)		2,367	2,367			
100117185	GLENDALE	AZ		07/20/2023		2,858		25			25		2,883	2,883			
100076791	WOODLAND HILLS	CA		12/27/2021		83		(83)			(83)						
100134439	GLEN COVE	NY		10/30/2023		2,757		111			111		2,869	2,869			
100168318	CHULA VISTA	CA		09/20/2024		696		120			120		816	816			
100175074	SANTA MARIA	CA		11/05/2024		3,301		(203)			(203)		3,098	3,098			
100153785	GLENDALE	CA		07/10/2024		2,918		30			30		2,948	2,948			
100139189	ROLLING HILLS ESTATES	CA		12/28/2023		2,340		(95)			(95)		2,245	2,245			
100076431	CULVER CITY	CA		12/23/2021		6,223		(216)			(216)		6,006	6,006			
100155076	MISSION VIEJO	CA		07/19/2024		2,120		(168)			(168)		1,952	1,952			
100080221	BENNETT	CO		02/25/2022		7,400		(312)			(312)		7,088	7,088			
100142861	LYNNWOOD	WA		02/08/2024		110		(110)			(110)						
100090294	TEMPLE CITY	CA		01/13/2023		6,826		(249)			(249)		6,577	6,577			
100169673	SAN JOSE	CA		09/30/2024		2,732		(91)			(91)		2,641	2,641			
100165221	AMSTERDAM	NLD		08/28/2024													
100173508	WADDELL	AZ		10/29/2024		2,294		(275)			(275)		2,020	2,020			
100168326	LOS ANGELES	CA		09/20/2024		945		44			44		989	989			
100168625	OAKLAND	CA		09/25/2024		2,002		(231)			(231)		1,771	1,771			
100162059	SAMMAMISH	WA		07/31/2024		2,970		(144)			(144)		2,826	2,826			
100172951	HOMESTEAD	FL		10/25/2024		3,164		(308)			(308)		2,856	2,856			
100138698	AUSTIN	TX		02/02/2024		2,420		(264)			(264)		2,156	2,156			
100180648	INLET BEACH	FL		11/26/2024		2,921		(257)			(257)		2,664	2,664			
100120661	NAPLES	FL		08/24/2023		3,788		(195)			(195)		3,594	3,594			
100116595	SAN JOSE	CA		07/20/2023		2,767		(76)			(76)		2,691	2,691			
100065819	WEST HOLLYWOOD	CA		07/23/2021		6,866		(609)			(609)		6,256	6,256			
100143509	LAREDO	TX		02/22/2024		4,572		(202)			(202)		4,370	4,370			
4010053375	PHILADELPHIA	PA		11/29/2023		185		(185)			(185)						
100185855	LOS ANGELES	CA		12/26/2024		82		(82)			(82)						
100150140	MILPITAS	CA		06/14/2024		3,017		52			52		3,069	3,069			
100181656	SAN FRANCISCO	CA		12/11/2024		2,544		(396)			(396)		2,148	2,148			
100134486	NAPLES	FL		10/30/2023		(2,287)		2,287			2,287						
100149296	FRANKLIN LAKES	NJ		04/24/2024		3,074		(114)			(114)		2,961	2,961			
100156074	LOS ANGELES	CA		06/18/2024		2,631		(256)			(256)		2,375	2,375			
100115318	CELINA	TX		07/17/2023		3,448		(265)			(265)		3,183	3,183			
4010052507	INKSTER	MI		07/27/2023		175		(175)			(175)						
100108426	BROOKLYN	NY		05/25/2023		2,341		(228)			(228)		2,113	2,113			
100163839	CAMANO ISLAND	WA		09/27/2024		2,124		(189)			(189)		1,934	1,934			
100147078	GOTHA	FL		03/28/2024		3,299		(92)			(92)		3,207	3,207			
100167146	BETHESDA	MD		09/13/2024		2,912		(88)			(88)		2,824	2,824			
100163322	MIAMI	FL		08/13/2024		86		(86)			(86)						
100149164	SANTA ANA	CA		04/22/2024		2,412		(183)			(183)		2,229	2,229			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153706	KIHEI	HI		07/11/2024		2,747		(226)			(226)		2,521	2,521			
100161181	FORT MYERS	FL		07/25/2024		2,219		(236)			(236)		1,983	1,983			
7303019690	SANTA CRUZ	CA		12/27/2023		2,326		1,534			1,534		3,860	3,860			
100174051	ISSAQUAH	WA		10/31/2024		2,743		(58)			(58)		2,684	2,684			
100136615	LOS ANGELES	CA		11/22/2023		55		(55)			(55)						
100102835	PLANTATION	FL		06/22/2023		(31)		31			31						
100166306	SHAVERTOWN	PA		10/23/2024		2,244		(294)			(294)		1,949	1,949			
100153109	REDINGTON BEACH	FL		06/27/2024		3,303		(27)			(27)		3,276	3,276			
100170478	PHOENIX	AZ		10/09/2024		314,342		(5,823)			(5,823)		308,519	308,519			
100186679	MARINA DEL REY	CA		12/31/2024		1,932		(211)			(211)		1,720	1,720			
100149587	HOBOKEN	NJ		04/26/2024		3,992		(124)			(124)		3,868	3,868			
100175637	GLENDORA	CA		11/12/2024		3,063		(214)			(214)		2,849	2,849			
100140843	EAST NORTHPORT	NY		03/06/2024		3,511		(225)			(225)		3,286	3,286			
100117187	HOBOKEN	NJ		07/20/2023		(404)		1,322			1,322		918	918			
100161934	NORTH HILLS	CA		07/31/2024		2,706		(201)			(201)		2,505	2,505			
100152485	TRACY	CA		05/16/2024		71		(71)			(71)						
100134357	PLACENTIA	CA		10/27/2023		2,277		(115)			(115)		2,162	2,162			
100154563	DOWNEY	CA		06/14/2024		2,705		(240)			(240)		2,465	2,465			
100108892	FERNANDINA BEACH	FL		05/31/2023		3,307		(149)			(149)		3,158	3,158			
100129771	SAN JOSE	CA		09/27/2023		2,990		(47)			(47)		2,943	2,943			
100141317	GARDEN GROVE	CA		01/30/2024		2,498		(241)			(241)		2,257	2,257			
100155090	SAN DIEGO	CA		07/19/2024		13		(13)			(13)						
100143002	LITTLE NECK	NY		02/12/2024		2,569		(370)			(370)		2,199	2,199			
100157669	SIMI VALLEY	CA		06/28/2024		2,568		(221)			(221)		2,346	2,346			
100178210	CHATSWORTH	CA		11/19/2024		43,455		169			169		43,624	43,624			
100167115	HIGHLAND PARK	IL		09/13/2024		2,511		(79)			(79)		2,432	2,432			
100078663	MULLICA HILL	NJ		02/02/2022		4,869		280			280		5,149	5,149			
100171174	FORT MILL	SC		11/22/2024		3,068		(212)			(212)		2,855	2,855			
100102617	DUBLIN	CA		06/22/2023		1,986		552			552		2,538	2,538			
100108933	PACIFICA	CA		05/31/2023		3,117		(325)			(325)		2,793	2,793			
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023		2,477		(226)			(226)		2,251	2,251			
100109195	SANTA MONICA	CA		07/21/2023		3,053		(27)			(27)		3,026	3,026			
100175578	MINERAL BLUFF	GA		11/12/2024		3,150		(3)			(3)		3,147	3,147			
100118931	LOS ANGELES	CA		07/27/2023		3,196		53			53		3,250	3,250			
100117181	CLIFTON	NJ		07/20/2023		(539)		539			539						
100173984	CUMMING	GA		10/31/2024		2,993		(353)			(353)		2,640	2,640			
100167533	LAS VEGAS	NV		10/31/2024		3,160		(247)			(247)		2,913	2,913			
100163912	AUSTIN	TX		10/04/2024		2,519		(151)			(151)		2,369	2,369			
100175035	CERRITOS	CA		11/05/2024		1,789		(202)			(202)		1,587	1,587			
100074280	LOS ANGELES WOODLAND HILLS	CA		12/09/2021		125		(125)			(125)						
100153013	REDONDO BEACH	CA		06/27/2024		2,518		(479)			(479)		2,038	2,038			
100078339	LOS ANGELES VALLEY VILLAGE ARE	CA		02/10/2022		113		(113)			(113)						
100142412	ALPHARETTA	GA		02/05/2024		1,770		(134)			(134)		1,636	1,636			
100153732	GRONINGEN	NLD		05/30/2024													
100141705	NAPLES	FL		01/30/2024		2,164		(186)			(186)		1,978	1,978			
100138254	MIAMI BEACH	FL		12/15/2023		12,596		(153)			(153)		12,443	12,443			
100179408	HAWTHORNE	CA		12/27/2024		1,779		(153)			(153)		1,626	1,626			
100101573	JERSEY CITY	NJ		04/26/2023		3,223		(11)			(11)		3,211	3,211			
100159914	SOUTH MIAMI	FL		08/16/2024		(169,544)		(188)			(188)	132,727	(37,004)	2,141	39,146		39,146
100173468	MONTEREY	CA		10/29/2024		2,579		(179)			(179)		2,401	2,401			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		(2,124)		2,223			2,223		100	100			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116913	BROOKLYN	NY		07/20/2023		3,084		4,247			4,247		7,331	7,331			
100180679	DALLAS	TX		11/26/2024		2,683		(242)			(242)		2,441	2,441			
100132602	ARLINGTON	TX		11/03/2023		(15)		15			15						
100116908	BROOKLYN	NY		07/20/2023		(13,542)		13,542			13,542						
100120206	LEWISVILLE	NC		08/18/2023		2,410		(223)			(223)		2,187	2,187			
100181651	SANTA MONICA	CA		12/11/2024		112		(112)			(112)						
100168656	SAN FRANCISCO	CA		09/25/2024		2,742		(307)			(307)		2,434	2,434			
100101004	LOS ANGELES	CA		04/28/2023		4,545		2,823			2,823		7,368	7,368			
100081678	WOODLAND HILLS	CA		03/21/2022		6,270		(65)			(65)		6,204	6,204			
100171202	MONTEREY	CA		10/16/2024		(110,057)		(254)			(254)	112,947	2,636	2,690	54		54
100148841	GLENDORA	CA		04/17/2024		2,695		(221)			(221)		2,474	2,474			
100149204	DOWNEY	CA		04/22/2024		2,757		(191)			(191)		2,566	2,566			
100167130	SAN RAFAEL	CA		09/13/2024		2,877		(176)			(176)		2,701	2,701			
100185784	MIAMI BEACH	FL		12/26/2024		1,664		(310)			(310)		1,354	1,354			
100168649	SCOTTSDALE	AZ		09/25/2024		2,600		(308)			(308)		2,291	2,291			
100080203	PASADENA	CA		02/25/2022		8,566		(689)			(689)		7,877	7,877			
100182457	BOSTON	MA		12/12/2024		2,901		(118)			(118)		2,783	2,783			
100165878	HUNTINGTON BEACH	CA		08/30/2024		5,002		(333)			(333)		4,669	4,669			
100151902	OCEANSIDE	CA		07/10/2024		2,582		(4)			(4)		2,578	2,578			
100084919	AUSTIN	TX		09/29/2022		3,448		(141)			(141)		3,307	3,307			
100180833	GRONINGEN	NLD		11/27/2024													
100156733	CAMPOBELLO	SC		06/26/2024		2,798		(160)			(160)		2,638	2,638			
100147327	BRIELLE	NLD		03/27/2024													
100153645	PLANTATION	FL		05/31/2024		2,401		(153)			(153)		2,248	2,248			
18821	FREMONT	CA		12/01/2008		63,272		(170)			(170)		63,102	63,102			
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023		(9,340)		11,146			11,146		1,806	1,806			
100176097	COVINA	CA		12/20/2024		48		(48)			(48)						
100168668	MIAMI	FL		09/25/2024		1,932		(187)			(187)		1,746	1,746			
100132615	AUBURN	WA		11/03/2023		2,015		231			231		2,246	2,246			
100153810	CHARLESTON	SC		07/10/2024		2,653		7			7		2,660	2,660			
100165793	DAVIE	FL		08/29/2024		2,903		(152)			(152)		2,751	2,751			
100164840	BREA	CA		08/26/2024		2,568		(135)			(135)		2,433	2,433			
100174687	WESLEY CHAPEL	FL		10/31/2024		8,954		(371)			(371)		8,583	8,583			
100110149	SAINT GEORGE	UT		06/29/2023		2,932		(93)			(93)		2,839	2,839			
100139924	NETHERLANDS	NLD		12/28/2023													
100155141	AURORA	CO		07/19/2024		2,903		(235)			(235)		2,669	2,669			
100074397	LOS ANGELES	CA		12/02/2021		6,654		642			642		7,296	7,296			
100065837	CHATSWORTH	CA		07/23/2021		5,258		(511)			(511)		4,748	4,748			
100176609	BURBANK	CA		11/15/2024		2,783		(119)			(119)		2,664	2,664			
100167774	FRANKLIN	TN		09/19/2024		6,700		(315)			(315)		6,385	6,385			
730002323	REDONDO BEACH	CA		12/27/2023		(1,248)		8,648			8,648		7,400	7,400			
100091327	CYPRESS	TX		01/13/2023		1,770		(113)			(113)		1,656	1,656			
100082356	SAN DIEGO	CA		04/14/2022		944		(44)			(44)		900	900			
4010045575	MASTIC BEACH	NY		02/02/2023		3,549		14			14		3,563	3,563			
100086785	MOSS BEACH	CA		10/04/2022		2,166		(2,166)			(2,166)						
100172949	LOS ANGELES	CA		10/25/2024		2,148		(106)			(106)		2,042	2,042			
100185834	TRACY	CA		12/26/2024		2,016		(107)			(107)		1,909	1,909			
100154348	LOS CABOS	MEX		06/12/2024		2,784							2,784	2,784			
100108075	LOS ANGELES	CA		05/24/2023		(119)		119			119						
100118965	LOS ANGELES	CA		07/27/2023		(19)		19			19						
100180637	CHULA VISTA	CA		11/26/2024		2,726		(32)			(32)		2,694	2,694			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166470	PARKER	TX		10/31/2024		4,245		(143)			(143)		4,102	4,102			
100164647	KOLOA	HI		08/23/2024		12,010		(466)			(466)		11,544	11,544			
100157590	AUBURN	CA		06/28/2024		2,329		(250)			(250)		2,080	2,080			
100172910	HOUSTON	TX		10/25/2024		1,386		(52)			(52)		1,333	1,333			
100149104	BOCA RATON	FL		04/19/2024		2,243		(231)			(231)		2,012	2,012			
100082707	DANA POINT	CA		04/20/2022		54		(54)			(54)						
100102813	CLEARWATER	FL		06/22/2023		2,394		8			8		2,402	2,402			
100116429	SANTA ROSA	CA		07/20/2023		3,170		323			323		3,493	3,493			
100173611	GRONINGEN	NLD		10/29/2024													
100081693	TOPANGA	CA		03/21/2022		(67)		67			67						
100088000	RENTON	WA		10/25/2022		2,826		335			335		3,161	3,161			
100167133	BELLEVUE	WA		09/13/2024		2,753		(260)			(260)		2,493	2,493			
100175678	SUNNYVALE	CA		11/12/2024		3,269		(50)			(50)		3,219	3,219			
100149061	CHARLOTTE	NC		04/19/2024		2,655		(151)			(151)		2,504	2,504			
100090969	DORAL	FL		01/31/2023		1,422		(27)			(27)		1,395	1,395			
100116065	BEAVERTON	OR		07/20/2023		2,587		(26)			(26)		2,561	2,561			
100169980	HOUSTON	TX		11/08/2024		3,175		(141)			(141)		3,034	3,034			
100135633	CHARLOTTE	NC		11/09/2023		(2,099)		4,171			4,171		2,072	2,072			
100169194	BROOKLYN	NY		09/27/2024		2,019		(68)			(68)		1,952	1,952			
100077829	VALLEY VILLAGE	CA		01/14/2022		(35)		35			35						
100176623	SUN VALLEY	CA		11/15/2024		1,540		(306)			(306)		1,234	1,234			
100162255	HOLLADAY	UT		09/06/2024		2,943		(241)			(241)		2,702	2,702			
100153095	LA QUINTA	CA		06/27/2024		7		(7)			(7)						
100114563	HIGHLAND	CA		06/29/2023		2,044		(83)			(83)		1,961	1,961			
100088868	WASHINGTON	UT		11/15/2022		6,547		(182)			(182)		6,365	6,365			
730101608	ONTARIO	CA		12/27/2023		(3,106)		11,273			11,273		8,167	8,167			
100118009	LOS ANGELES	CA		07/20/2023		3,392		844			844		4,235	4,235			
100163948	FREMONT	CA		10/04/2024		3,637		(204)			(204)		3,433	3,433			
100185191	ORLANDO	FL		12/20/2024		22,385		(443)			(443)		21,942	21,942			
100185608	HIGHLAND	UT		12/20/2024		3		(3)			(3)						
100144572	FERNANDINA BEACH	FL		04/26/2024		66		(66)			(66)						
100091832	BURBANK	CA		01/30/2023		2,077		(217)			(217)		1,860	1,860			
4010046064	BELLBROOK	OH		02/02/2023		2,592		(321)			(321)		2,271	2,271			
100100138	SANTA ROSA BEACH	FL		03/28/2023		(38)		38			38						
100149106	PASADENA	CA		04/22/2024		2,144		(31)			(31)		2,112	2,112			
100109046	MIAMI BEACH	FL		06/05/2023		2,621		(139)			(139)		2,482	2,482			
100173705	KIMBERLING CITY	MO		10/30/2024		2,926		254			254		3,180	3,180			
100138426	IRVINE	CA		12/18/2023		2,385		(99)			(99)		2,287	2,287			
100185825	GRANADA HILLS	CA		12/26/2024		1,778		(181)			(181)		1,597	1,597			
100090002	LOGANVILLE	GA		01/13/2023		1,433		(134)			(134)		1,299	1,299			
100135662	BERKELEY	CA		11/09/2023		3,067		(731)			(731)		2,336	2,336			
100083861	LOS ANGELES	CA		07/12/2022		3,710		101			101		3,811	3,811			
100163409	LA CANADA FLINTRIDGE	CA		09/27/2024		2,956		(204)			(204)		2,753	2,753			
100143721	LA QUINTA	CA		02/26/2024		2,398		(15)			(15)		2,383	2,383			
100161724	SUNLAND	CA		07/30/2024		1,581		(227)			(227)		1,354	1,354			
100173928	SEATTLE	WA		10/31/2024		2,369		(82)			(82)		2,287	2,287			
100154900	BROOKLYN	NY		07/19/2024		(102,265)		(234)			(234)	105,281	2,782	2,767	(15)		(15)
100169974	HENDERSON	NV		11/08/2024		3,061		(289)			(289)		2,772	2,772			
100163849	FAIRFAX	CA		09/27/2024		2,610		(176)			(176)		2,434	2,434			
100120526	APTOS	CA		08/18/2023		1,831		(17)			(17)		1,814	1,814			
100165186	AMSTERDAM	NLD		08/28/2024													

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100176170	LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024		1,868		(256)			(256)		1,612	1,612			
100145567	UNITED KINGDOM	GBR		03/12/2024		(14,456)		14,456			14,456						
100079962	CASTLE ROCK	CO		04/08/2022		7,953		16			16		7,968	7,968			
100147721	WESTMINSTER	CA		04/05/2024		2,961		(111)			(111)		2,850	2,850			
100128913	RIVERSIDE	CA		09/21/2023		1,990		(68)			(68)		1,922	1,922			
730302396	CHICO	CA		12/27/2023		(5,665)		11,572			11,572		5,908	5,908			
100168627	HUNTINGTON BEACH	CA		09/25/2024		2,740		(278)			(278)		2,461	2,461			
100179385	PARKLAND	FL		12/27/2024		977		(140)			(140)		837	837			
100173488	DEL MAR	CA		10/29/2024		73		(73)			(73)						
100132808	SAN DIEGO	CA		11/03/2023		23,828		(208)			(208)		23,621	23,621			
100118630	FRESH MEADOWS	NY		07/25/2023		2,586		(105)			(105)		2,482	2,482			
100130228	PINOLE	CA		11/15/2023		2,275		(239)			(239)		2,036	2,036			
100164858	SUWANEE	GA		08/26/2024		(86,814)		(3,847)			(3,847)	103,252	12,591	12,235	(356)		(356)
100172304	SEATTLE	WA		10/21/2024		2,908		(218)			(218)		2,689	2,689			
100102833	WOODLAND HILLS	CA		06/22/2023		3,001		(64)			(64)		2,937	2,937			
100160590	NIPOMO	CA		07/19/2024		2,721		(179)			(179)		2,543	2,543			
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024		2,194		(261)			(261)		1,933	1,933			
100137471	PLANTATION	FL		01/11/2024		7,279		(79)			(79)		7,200	7,200			
100180258	LOS ANGELES	CA		11/25/2024		83,749		(174)			(174)		83,575	83,575			
100083249	RIVERSIDE	CA		05/10/2022		4,477		(135)			(135)		4,342	4,342			
100108925	ORLANDO	FL		05/31/2023		2,994		(15)			(15)		2,978	2,978			
100128377	BONSALL	CA		09/15/2023		827		(8)			(8)		819	819			
100099959	LAS VEGAS	NV		03/28/2023		2,664		72			72		2,736	2,736			
100160593	NEWARK	CA		07/19/2024		2,915		(106)			(106)		2,809	2,809			
100154788	LANCASTER	CA		07/19/2024		1,752		(234)			(234)		1,518	1,518			
100158425	RIVERSIDE	CA		07/10/2024		2,899		(132)			(132)		2,766	2,766			
100165648	LOS ANGELES	CA		10/04/2024		3,219		(170)			(170)		3,048	3,048			
100079548	SANTA BARBARA	CA		04/25/2022		(7,657)		7,657			7,657						
100172410	SANTA CRUZ	CA		10/23/2024		2,966		(238)			(238)		2,727	2,727			
100114673	NAPLES	FL		06/29/2023		2,270		(148)			(148)		2,122	2,122			
100100987	LA QUINTA	CA		04/28/2023		(393)		393			393						
100087907	LOS ANGELES	CA		10/18/2022		4,027		(87)			(87)		3,940	3,940			
100170467	LOS ANGELES	CA		10/09/2024		3,046		(56)			(56)		2,990	2,990			
100145668	UNITED KINGDOM	GBR		03/12/2024		(15,167)		15,167			15,167						
100118953	HEATH	TX		07/27/2023		2,848		(75)			(75)		2,773	2,773			
100165753	RIVERSIDE	CA		08/29/2024		2,797		(288)			(288)		2,509	2,509			
100132638	DORAL	FL		11/03/2023		(124)		124			124						
100102804	PALM SPRINGS	CA		06/22/2023		(97,201)		(182)			(182)	100,697	3,314	2,872	(442)		(442)
100154589	LOS ANGELES	CA		06/14/2024		2,569		(276)			(276)		2,293	2,293			
100166029	ALPHARETTA	GA		09/06/2024		2,571		(320)			(320)		2,251	2,251			
100118853	SANTA ROSA BEACH	FL		08/30/2023		2,811		(56)			(56)		2,755	2,755			
100135177	WINTER GARDEN	FL		11/07/2023		4,122		23			23		4,144	4,144			
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		2,372		(151)			(151)		2,220	2,220			
100081684	LOS ANGELES	CA		03/21/2022		(35)		35			35						
100108473	RIVERSIDE	CA		05/25/2023		3,164		(87)			(87)		3,077	3,077			
100185595	EDWARDSBURG	MI		12/20/2024		1,653		(100)			(100)		1,553	1,553			
100181949	CHICAGO	IL		12/12/2024		92,447		741			741		93,188	93,188			
100109654	MIAMI	FL		06/14/2023		2,268		(228)			(228)		2,040	2,040			
100175773	PHOENIX	AZ		11/12/2024		3,143		8			8		3,151	3,151			
100161962	LOS ANGELES	CA		07/31/2024		2,731		(84)			(84)		2,647	2,647			
100147481	ARROYO GRANDE	CA		04/03/2024		1,364		(18)			(18)		1,346	1,346			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180457	TAMPA	FL		11/26/2024		(96,808)		(253)			(253)	99,803	2,742	2,574	(168)		(168)
100145839	NEWPORT BEACH	CA		03/15/2024		2,663		(134)			(134)		2,529	2,529			
100158235	UNITED KINGDOM	GBR		07/09/2024		(15,291)		15,291			15,291						
100173383	RAMONA	CA		10/29/2024		998,478		(18,029)			(18,029)	71,969	1,052,418	1,052,176	(242)		(242)
100168731	KAPOLEI	HI		09/26/2024		2,280		(305)			(305)		1,975	1,975			
100101208	BROOKLYN	NY		04/28/2023		(11,740)		11,740			11,740						
100180597	WESTLAKE VILLAGE	CA		11/26/2024		12,824		(658)			(658)		12,166	12,166			
100071519	SHERMAN OAKS	CA		10/19/2021		122		(122)			(122)						
100180472	SAVANNAH	GA		11/26/2024		2,564		(205)			(205)		2,360	2,360			
100141981	FOUNTAIN VALLEY	CA		02/29/2024		2,255		(36)			(36)		2,219	2,219			
100139160	PALO CEDRO	CA		12/28/2023		8,955		(223)			(223)		8,732	8,732			
100166284	AUSTIN	TX		10/23/2024		2,331		(334)			(334)		1,997	1,997			
100173949	MILPITAS	CA		10/31/2024		456		2,365			2,365		2,820	2,820			
100157697	SAN JOSE	CA		06/28/2024		2,323		(75)			(75)		2,248	2,248			
100146915	POTOMAC	MD		03/26/2024		2,397		(60)			(60)		2,337	2,337			
100173476	CALABASAS	CA		10/29/2024		2,917		(138)			(138)		2,779	2,779			
100142494	BERTHOUD	CO		03/08/2024		2,601		(61)			(61)		2,540	2,540			
100080842	DALY CITY	CA		03/10/2022		110		(110)			(110)						
100167992	LOS ANGELES	CA		09/20/2024		3,055		(499)			(499)		2,556	2,556			
100091033	UPLAND	CA		01/31/2023		2,620		(235)			(235)		2,385	2,385			
100171220	SCOTTSDALE	AZ		10/16/2024		4,089		(424)			(424)		3,665	3,665			
100180479	SANTA BARBARA	CA		11/26/2024		3,049		(49)			(49)		3,000	3,000			
100110031	WEST LINN	OR		06/23/2023		(65)		65			65						
100065826	EL CAJON	CA		07/23/2021		4,491		(502)			(502)		3,989	3,989			
100134683	SAN FRANCISCO	CA		10/30/2023		(75)		2,792			2,792		2,717	2,717			
100144848	UNITED KINGDOM	GBR		03/12/2024		(4,439)		4,439			4,439						
100168260	BERKELEY	CA		09/20/2024		890		51			51		941	941			
100168617	SAN DIEGO	CA		09/25/2024		2,853		(317)			(317)		2,536	2,536			
100099561	BOCA RATON	FL		02/17/2023		10		(10)			(10)						
100178277	NORTH BAY VILLAGE	FL		11/19/2024		1,923		(139)			(139)		1,783	1,783			
100185713	AMSTERDAM	NLD		12/20/2024													
100090899	SANTA CLARA	CA		01/31/2023		3,312		185			185		3,497	3,497			
100174755	RANCHO MISSION VIEJO	CA		10/31/2024		2,604		(201)			(201)		2,403	2,403			
100090987	LOS ANGELES (AREA OF NORTHRIDG	CA		01/31/2023		1,056		(14)			(14)		1,041	1,041			
100144526	SAN CLEMENTE	CA		04/26/2024		(106)		106			106						
100138260	HOUSTON	TX		12/15/2023		3,741		(84)			(84)		3,657	3,657			
100130256	BIG SKY	MT		09/28/2023		2,609		(104)			(104)		2,505	2,505			
100099857	LAGUNA HILLS	CA		03/07/2023		2,480		(154)			(154)		2,327	2,327			
100168058	LAHAINA	HI		09/20/2024		946		22			22		967	967			
100164022	SANTA BARBARA	CA		08/21/2024		2,715		(191)			(191)		2,525	2,525			
100118645	DORAL	FL		07/25/2023		8,245		1,824			1,824		10,068	10,068			
19188	FORT WORTH	TX		06/29/2012		101,487							101,487	101,487			
100078021	PARKER	AZ		01/12/2022		(11,161)		11,161			11,161						
100120520	TEMECULA	CA		08/18/2023		2,983		(132)			(132)		2,852	2,852			
100143898	RIVERSIDE	CA		03/06/2024		2,061		(143)			(143)		1,918	1,918			
100152798	MIAMI	FL		05/22/2024		2,475		(60)			(60)		2,415	2,415			
100103676	MIRAMAR BEACH	FL		05/08/2023		2,246		(7)			(7)		2,239	2,239			
100082235	NEWPORT BEACH	CA		04/14/2022		6,793		324			324		7,117	7,117			
100175023	BURBANK	CA		11/05/2024		6		(6)			(6)						
100147770	WEST LINN	OR		04/08/2024		2,932		(84)			(84)		2,848	2,848			
100165752	SHINGLE SPRINGS	CA		08/29/2024		2,352		(237)			(237)		2,114	2,114			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162094	LONG BRANCH	NJ		07/31/2024		2,353		(161)			(161)		2,192	2,192			
100077968	ENCINITAS	CA		01/06/2022		5,933		(112)			(112)		5,821	5,821			
403051775	NEWFIELD	NJ		11/04/2024		3,680		(583)			(583)		3,097	3,097			
100137779	TEMPLE CITY	CA		12/08/2023		2,727		(65)			(65)		2,662	2,662			
100173787	PRINCETON JUNCTION	NJ		10/30/2024		(92,008)		(109)			(109)	95,235	3,118	2,772	(346)		(346)
100109138	GLENDALE	CA		06/09/2023		4,701		(135)			(135)		4,566	4,566			
100102745	IRVINE	CA		06/22/2023		2,562		(143)			(143)		2,419	2,419			
100072025	INDIO	CA		11/19/2021		(89,472)		(394)			(394)	94,680	4,814	4,800	(14)		(14)
100081679	LOS ANGELES	CA		03/21/2022		83		(83)			(83)						
100147129	PARKER	TX		05/08/2024		2,346		(163)			(163)		2,182	2,182			
100175623	FORT WORTH	TX		11/12/2024		1,929		(85)			(85)		1,844	1,844			
100082153	SAN FRANCISCO	CA		04/14/2022		1,567		(73)			(73)		1,494	1,494			
100148138	MONTROSE	CO		04/10/2024		3,066		134			134		3,200	3,200			
100165337	FALLBROOK	CA		08/29/2024		1,951		(217)			(217)		1,734	1,734			
100131792	SANTA MARIA	CA		10/06/2023		2,749		(169)			(169)		2,580	2,580			
100087678	SUNNYVALE	CA		09/29/2022		1,992		(54)			(54)		1,938	1,938			
100132664	MISSION VIEJO	CA		11/03/2023		271		2,274			2,274		2,545	2,545			
100117543	JACKSONVILLE	OR		07/20/2023		769		596			596		1,365	1,365			
100120346	LAS VEGAS	NV		08/18/2023		2,761		(137)			(137)		2,624	2,624			
100101187	BROOKLYN	NY		04/28/2023		3,570		1,226			1,226		4,796	4,796			
100163403	DUBLIN	CA		09/27/2024		2,950		(93)			(93)		2,857	2,857			
100154500	DOWNEY	CA		06/14/2024		2,686		(296)			(296)		2,391	2,391			
100180477	PARKER	AZ		11/26/2024		2,822		(135)			(135)		2,687	2,687			
100084795	LONGWOOD	FL		08/02/2022		3,602		346			346		3,948	3,948			
4010058238	TOWSON	MD		09/28/2023		22		(22)			(22)						
100160895	HUNTINGTON BEACH	CA		07/24/2024		4,067		(3)			(3)		4,064	4,064			
100181505	OCEANSIDE	CA		12/06/2024		1,768		(110)			(110)		1,659	1,659			
100163859	HENDERSON	NV		09/27/2024		73		(73)			(73)						
100167135	NEWHALL	CA		09/13/2024		2,723		(291)			(291)		2,432	2,432			
100153833	SAN DIEGO	CA		07/10/2024		1,979		(96)			(96)		1,883	1,883			
100173480	SYOSSET	NY		10/29/2024		2,671		(202)			(202)		2,470	2,470			
100173610	GRONINGEN	NLD		10/29/2024													
100081822	STEILACOOM	WA		03/30/2022		(60,408)		(53)			(53)	67,498	7,037	6,918	(119)		(119)
100161489	LOS ANGELES	CA		07/30/2024		2,865		34			34		2,899	2,899			
100132706	MAGNOLIA	TX		11/03/2023		2,241		(162)			(162)		2,079	2,079			
100071972	PASADENA	CA		10/29/2021		112		(112)			(112)						
100101061	BROOKLYN	NY		04/28/2023		4,252		2,915			2,915		7,167	7,167			
100154341	WASHOUGAL	WA		06/12/2024		2,804		(103)			(103)		2,701	2,701			
100140659	DALLAS	TX		02/08/2024		1,444		(241)			(241)		1,202	1,202			
100118642	CHICO	CA		07/25/2023		2,353		(202)			(202)		2,151	2,151			
100167089	WEST DOVER	VT		09/13/2024		2,484		(120)			(120)		2,364	2,364			
100147133	SAN DIEGO	CA		05/08/2024		2,765		(91)			(91)		2,673	2,673			
100133445	HAUULA	HI		10/19/2023		2,598		122			122		2,721	2,721			
100172859	SCOTTSDALE	AZ		10/25/2024		(92,094)		23			23	92,360	289		(289)		(289)
100102048	LITHIA	FL		04/14/2023		2,302		(114)			(114)		2,189	2,189			
100134674	FOUNTAIN VALLEY	CA		10/30/2023		(1,660)		1,660			1,660						
100102781	PALM DESERT	CA		06/22/2023		2,455		(183)			(183)		2,272	2,272			
100107858	SAN MARCOS	CA		06/29/2023		3,151		(70)			(70)		3,081	3,081			
100083876	EAGLE VAIL	CO		07/12/2022		3		(3)			(3)						
100173985	ALPHARETTA	GA		10/31/2024		10,964		(305)			(305)		10,659	10,659			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		3,178		36			36		3,214	3,214			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023		2,992		379			379		3,371	3,371			
100160575	LOS ANGELES	CA		07/19/2024		2,878		86			86		2,964	2,964			
100174689	ALPHARETTA	GA		10/31/2024		1,550		(193)			(193)		1,357	1,357			
100181645	GILBERT	AZ		12/11/2024		1,727		(267)			(267)		1,459	1,459			
100180577	RIVERSIDE	CA		11/26/2024		2,857		(323)			(323)		2,534	2,534			
100079681	WALNUT CREEK	CA		04/08/2022		6,219		(214)			(214)		6,005	6,005			
100102463	HOLLADAY	UT		06/07/2023		1,473		27			27		1,500	1,500			
100172836	SPRING VALLEY	CA		12/06/2024		1,902		(20)			(20)		1,882	1,882			
100129760	UPLAND	CA		09/27/2023		2,549		(138)			(138)		2,411	2,411			
730300257	VALLEJO	CA		12/27/2023		1,550		4,772			4,772		6,322	6,322			
100092066	RICHMOND HILL	NY		02/09/2023		372		(11)			(11)		361	361			
100114905	PASADENA	CA		07/13/2023		3,099		(32)			(32)		3,066	3,066			
100100411	BROOKLYN	NY		04/27/2023		3,703		141			141		3,845	3,845			
100128819	BERKELEY	CA		09/21/2023		2,407		(18)			(18)		2,389	2,389			
100157725	SAN ANSELMO	CA		06/28/2024		8,784		9			9		8,792	8,792			
100170482	CORONA	CA		10/09/2024		2,839		(277)			(277)		2,562	2,562			
100117096	MIRAMAR BEACH	FL		07/20/2023		(6,543)		11,575			11,575		5,032	5,032			
100158157	ANAHEIM	CA		07/09/2024		2,559		(99)			(99)		2,460	2,460			
100180817	S-GRAVENHAGE	NLD		11/27/2024													
100091863	DORAL	FL		01/30/2023		20		(20)			(20)						
100149904	GLENDALE	CA		04/29/2024		158,993		(4,719)			(4,719)		154,275	154,275			
4010060029	WATERBURY	CT		09/28/2023		2,556		(116)			(116)		2,441	2,441			
100136115	LA VERNE	CA		12/18/2023		2,183		(351)			(351)		1,832	1,832			
100087372	GILROY	CA		10/25/2022		3,943		588			588		4,531	4,531			
100140832	BROOKLYN	NY		03/06/2024		2,100		(167)			(167)		1,934	1,934			
100133166	GARDEN GROVE	CA		11/29/2023		2,542		169			169		2,711	2,711			
100086977	SANTA BARBARA	CA		10/24/2022		1,439		(89)			(89)		1,349	1,349			
100109778	LOS ANGELES	CA		08/04/2023		178		(178)			(178)						
100099614	HOLLYWOOD	FL		04/06/2023		2,680		96			96		2,775	2,775			
100114658	LOS ANGELES	CA		06/29/2023		22		(22)			(22)						
100156061	WOODLAND HILLS	CA		06/18/2024		2,464		(224)			(224)		2,240	2,240			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		1,434		(52)			(52)		1,382	1,382			
100165694	MARSEILLES	IL		08/29/2024		1,758		(259)			(259)		1,498	1,498			
100118681	JAMAICA	NY		07/25/2023		66		(66)			(66)						
100140822	HOMESTEAD	FL		03/06/2024		1,669		(185)			(185)		1,484	1,484			
100176957	RANCHO MIRAGE	CA		11/15/2024		1,913		(193)			(193)		1,721	1,721			
100163290	MESA	AZ		08/13/2024		2,687		(14)			(14)		2,673	2,673			
100181345	ATLANTA	GA		12/06/2024		1,555		(165)			(165)		1,390	1,390			
100128863	EAST HAMPTON	NY		09/21/2023		2,381		(27)			(27)		2,354	2,354			
100149009	BROOKLYN	NY		04/19/2024		83		(83)			(83)						
100100120	MIAMI	FL		03/28/2023		(87,874)		463			463	89,846	2,436	2,042	(394)		(394)
100165062	EAGLE	ID		08/28/2024		2,525		(396)			(396)		2,129	2,129			
100109761	TEMPLE CITY	CA		06/16/2023		2,701		(130)			(130)		2,571	2,571			
100120600	REDONDO BEACH	CA		08/18/2023		1,986		(88)			(88)		1,898	1,898			
100120424	PROSPER	TX		08/18/2023		3,789		(47)			(47)		3,742	3,742			
100083497	DALY CITY	CA		06/06/2022		42		(42)			(42)						
100078351	PARKLAND	FL		02/10/2022		12,184		(618)			(618)		11,566	11,566			
100102696	THOUSAND OAKS	CA		06/22/2023		2,203		(252)			(252)		1,951	1,951			
100099550	FORT WORTH	TX		02/17/2023		2,595		(182)			(182)		2,412	2,412			
100083829	COSTA MESA	CA		07/12/2022		4,472		(77)			(77)		4,395	4,395			
100175021	NIPOMO	CA		11/05/2024		1,626		(261)			(261)		1,365	1,365			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730301413	HUNTINGTON BEACH	CA		12/27/2023		2,909		1,971			1,971		4,880	4,880			
100088195	SCOTTSDALE	AZ		10/13/2022		4,248		(210)			(210)		4,038	4,038			
100153811	LORTON	VA		07/10/2024		1,824		(199)			(199)		1,625	1,625			
100185686	AMSTERDAM	NLD		12/20/2024													
100185743	WOODLAND HILLS	CA		12/23/2024		12,126		(444)			(444)		11,683	11,683			
100115650	LAS VEGAS	NV		07/19/2023		2,852		(79)			(79)		2,773	2,773			
100159644	SAN FRANCISCO	CA		08/23/2024		21		(21)			(21)						
100128931	BURBANK	CA		09/22/2023		3,252		(159)			(159)		3,093	3,093			
100156090	BROOKLYN	NY		06/18/2024		2,506		(251)			(251)		2,255	2,255			
100174983	QUEENS VILLAGE	NY		10/31/2024		2,612		(425)			(425)		2,187	2,187			
100118973	LOS ANGELES	CA		07/27/2023		2,793		(120)			(120)		2,674	2,674			
100141775	COLTS NECK	NJ		01/30/2024		2,169		(132)			(132)		2,037	2,037			
100159636	SANTA ROSA BEACH	FL		08/23/2024		2,483		(186)			(186)		2,298	2,298			
100168325	MILPITAS	CA		09/20/2024		(127)		127			127						
100080494	RANCHO CUCAMONGA	CA		03/10/2022		4,939		(64)			(64)		4,875	4,875			
100101069	POMONA	NY		04/28/2023		3,861		2,068			2,068		5,928	5,928			
100078769	PASADENA	CA		01/31/2022		5,757		(234)			(234)		5,523	5,523			
100050733	GREATER LONDON	GBR		03/02/2021													
100143758	WESTON	FL		04/05/2024		2		(2)			(2)						
100082381	TORRANCE	CA		04/14/2022		5,335		(153)			(153)		5,183	5,183			
100167948	LARGO	FL		09/20/2024		7,231		(269)			(269)		6,963	6,963			
100131822	LOS ANGELES	CA		10/06/2023		5,922		175			175		6,096	6,096			
19187	SALINAS	CA		07/31/2012		96,176		(104)			(104)		96,072	96,072			
100175705	GIG HARBOR	WA		11/12/2024		1,988		(208)			(208)		1,779	1,779			
100118633	HALLANDALE BEACH	FL		07/25/2023		2,768		(248)			(248)		2,520	2,520			
100074443	PALM SPRINGS	CA		12/02/2021		8,260		(1,002)			(1,002)		7,258	7,258			
100108461	S LAKE TAHOE	CA		05/25/2023		2,821		(115)			(115)		2,707	2,707			
100161401	FOUNTAIN VALLEY	CA		07/26/2024		2,462		(222)			(222)		2,240	2,240			
100065832	WARREN	NJ		07/23/2021		5,401		(510)			(510)		4,891	4,891			
100170068	MIAMI	FL		11/08/2024		2,899		(217)			(217)		2,682	2,682			
100133381	DANVILLE	CA		11/21/2023		(1)		1			1						
100117533	REDONDO BEACH	CA		07/20/2023		3,055		772			772		3,827	3,827			
100102010	LAKE ARROWHEAD	CA		04/14/2023		778		(127)			(127)		651	651			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		2,474		(302)			(302)		2,172	2,172			
100134590	COOPER CITY	FL		10/30/2023		2,441		(143)			(143)		2,298	2,298			
100134277	LA MESA	CA		10/27/2023		1,576		(154)			(154)		1,423	1,423			
100139480	LOS ANGELES	CA		12/28/2023		51		(51)			(51)						
100181228	MARYSVILLE	WA		12/06/2024		1,564		(101)			(101)		1,463	1,463			
100171283	LOS ANGELES	CA		10/16/2024		2,587		(271)			(271)		2,316	2,316			
100103765	LANSDALE	PA		05/10/2023		2,562		(78)			(78)		2,483	2,483			
100080849	DESCANO	CA		03/10/2022		5,209		(343)			(343)		4,866	4,866			
100134672	WESTMINSTER	CA		10/30/2023		2,378		(136)			(136)		2,242	2,242			
100165906	TEMECULA	CA		08/30/2024		1,672		(214)			(214)		1,458	1,458			
100143890	DAVIE	FL		03/06/2024		5,373		(369)			(369)		5,004	5,004			
100084698	LAKE STEVENS	WA		08/02/2022		3,042		181			181		3,223	3,223			
100153716	GILBERT	AZ		07/11/2024		5,801		(298)			(298)		5,503	5,503			
100158563	BROOKLYN	NY		07/10/2024		2,678		(221)			(221)		2,457	2,457			
100115402	ARCADIA	CA		07/17/2023		3,204		9			9		3,213	3,213			
100178206	SEATTLE	WA		11/19/2024		2,294		(123)			(123)		2,171	2,171			
100172962	LOS ANGELES	CA		10/25/2024		2,923		(271)			(271)		2,651	2,651			
100115644	BEVERLY HILLS	CA		07/19/2023		2,598		(17)			(17)		2,580	2,580			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168678	WHITTIER	CA		09/25/2024		2,572		(518)			(518)		2,054	2,054			
100154994	UPLAND	CA		07/19/2024		2,828		(233)			(233)		2,594	2,594			
100102610	KANEOHE	HI		06/22/2023		2,376		(195)			(195)		2,180	2,180			
100174120	SANTA ROSA BEACH	FL		10/31/2024		2,557		(180)			(180)		2,377	2,377			
100079733	SAN JOSE	CA		04/08/2022		5,559		1,339			1,339		6,899	6,899			
100153640	BOCA RATON	FL		05/31/2024		3,242		(314)			(314)		2,928	2,928			
100139453	SOUTH GATE	CA		12/28/2023		(10)		10			10						
100134463	HENDERSON	NV		10/30/2023		1,808		(218)			(218)		1,590	1,590			
100117572	SUNNYVALE	CA		07/20/2023		(3,876)		8,017			8,017		4,141	4,141			
100172362	TORRANCE	CA		10/23/2024		2,843		(221)			(221)		2,622	2,622			
100160511	CORAL SPRINGS	FL		07/19/2024		1,969		(197)			(197)		1,772	1,772			
100090935	MARIETTA	GA		01/31/2023		3,137		(1,395)			(1,395)		1,743	1,743			
100174130	ORANGE	CA		10/31/2024		1,864		(194)			(194)		1,670	1,670			
100079996	LAS VEGAS	NV		04/25/2022		5,616		773			773		6,389	6,389			
100138411	ENCINO	CA		12/18/2023		2,564		(93)			(93)		2,471	2,471			
100175567	SAN MARCOS	CA		11/12/2024		2,932		(95)			(95)		2,837	2,837			
100180587	SAN DIEGO	CA		11/26/2024		1,884		(163)			(163)		1,721	1,721			
100082291	LONG BEACH	CA		04/14/2022		831		69			69		900	900			
100078286	MERCER ISLAND	WA		02/10/2022		(96)		96			96						
100078295	LONG BEACH	CA		02/10/2022		64		(64)			(64)						
100156692	ORINDA	CA		06/26/2024		1,784		(160)			(160)		1,623	1,623			
100155028	NASHVILLE	TN		07/19/2024		14,429		(215)			(215)		14,214	14,214			
100153761	ZUIDLAREN	NLD		05/30/2024													
100139852	UNITED KINGDOM	GBR		12/18/2023		156							156	156			
100089427	SOUTH SAN FRANCISCO	CA		11/18/2022		40		(40)			(40)						
100173505	GREAT NECK	NY		10/29/2024		2,600		(278)			(278)		2,322	2,322			
100139549	PHOENIX	MD		12/28/2023		1,383		34			34		1,417	1,417			
100143711	GOTHA	FL		02/23/2024		2,609		(3)			(3)		2,606	2,606			
100171125	LAS VEGAS	NV		11/22/2024		2,691		(348)			(348)		2,343	2,343			
730003209	ASHLAND	OR		12/27/2023		(3,146)		9,961			9,961		6,815	6,815			
100165036	BALTIMORE	MD		08/28/2024		1,440		(225)			(225)		1,216	1,216			
100175643	LOS ANGELES	CA		11/12/2024		2,848		(212)			(212)		2,636	2,636			
100181609	SCARSDALE	NY		12/09/2024		(6,529)		8,762			8,762		2,234	2,234			
100173402	IRVINE	CA		10/29/2024		2,797		(366)			(366)		2,431	2,431			
100164027	LOS ANGELES	CA		08/21/2024		7,627		(257)			(257)		7,370	7,370			
100176111	SPRING	TX		12/20/2024		1,402		(249)			(249)		1,152	1,152			
100076825	SAN DIEGO	CA		12/27/2021		5,272		(454)			(454)		4,818	4,818			
100138084	MISSION VIEJO	CA		12/13/2023		(60,715)		(96)			(96)	62,556	1,745	1,546	(200)		(200)
100086570	GREENWICH	CT		09/30/2022		4,981		(63)			(63)		4,918	4,918			
100171170	PETALUMA	CA		11/22/2024		2,382		(242)			(242)		2,140	2,140			
100167073	KEYSTONE	CO		09/13/2024		2,610		(139)			(139)		2,471	2,471			
100076577	DENVER	CO		12/16/2021		37		(37)			(37)						
100140727	VILLA PARK	CA		02/08/2024		3,892		3			3		3,896	3,896			
100171200	PACIFICA	CA		10/16/2024		1,851		(234)			(234)		1,616	1,616			
100140795	LONG ISLAND CITY	NY		03/06/2024		(1,003)		1,003			1,003						
100140491	SAN DIEGO	CA		01/19/2024		2,372		(166)			(166)		2,206	2,206			
100107877	LOS ANGELES	CA		06/29/2023		3,094		(114)			(114)		2,981	2,981			
100080350	GILROY	CA		02/28/2022		(62,053)		(82)			(82)	62,257	122		(122)		(122)
100145476	UNITED KINGDOM	GBR		03/12/2024		271		(190)			(190)		81	81			
100133418	DRAPER	UT		10/19/2023		1,443		(88)			(88)		1,355	1,355			
100149903	LOS ANGELES	CA		04/29/2024		2,739		430			430		3,169	3,169			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403052635	WINTER SPRINGS	FL		11/04/2024		(483)		483			483						
100102186	SANTA CLARITA	CA		04/14/2023		2,136		(127)			(127)		2,010	2,010			
100134302	WARREN	NJ		10/27/2023		2,580		(19)			(19)		2,561	2,561			
100178366	LOS ANGELES	CA		11/20/2024		2,727		(304)			(304)		2,424	2,424			
100088804	RIVERSIDE	CA		11/15/2022		2,482		(96)			(96)		2,386	2,386			
100161936	BURBANK	CA		07/31/2024		2,474		(390)			(390)		2,084	2,084			
100083896	RENTON	WA		07/12/2022		3,346		226			226		3,572	3,572			
100143370	VENTURA	CA		02/16/2024		(36)		36			36						
100153056	AUBURN	WA		06/27/2024		2,201		(264)			(264)		1,936	1,936			
100180793	AROMAS	CA		11/26/2024		2,806		(170)			(170)		2,636	2,636			
100156285	WIMBERLEY	TX		07/25/2024		1,093		(34)			(34)		1,059	1,059			
100137470	LOS ANGELES	CA		01/11/2024		2,287		(318)			(318)		1,969	1,969			
100154180	ENCINITAS	CA		07/11/2024		2,398		(102)			(102)		2,296	2,296			
100133621	VAN NUYS	CA		10/23/2023		2,683		103			103		2,786	2,786			
100166272	ALEXANDRIA	VA		09/09/2024		2,420		(74)			(74)		2,346	2,346			
100132423	SCOTTSDALE	AZ		11/03/2023		2,468		224			224		2,692	2,692			
100132791	IRVINE	CA		11/03/2023		2,468		76			76		2,544	2,544			
100154067	WOODLAND HILLS	CA		06/06/2024		2,630		(196)			(196)		2,434	2,434			
100167153	CYPRESS	CA		09/13/2024		9,052		(478)			(478)		8,574	8,574			
100160605	POTOMAC	MD		07/19/2024		3,000		(292)			(292)		2,708	2,708			
100080410	LOS ANGELES	CA		04/14/2022		4,751		(578)			(578)		4,173	4,173			
100165872	NEWPORT BEACH	CA		08/30/2024		2,601		(168)			(168)		2,433	2,433			
100180738	RED BANK	NJ		11/26/2024		4,146		(242)			(242)		3,904	3,904			
100161807	THE BRONX	NY		07/31/2024		2,373		(169)			(169)		2,205	2,205			
100141400	ACTON AREA	CA		01/30/2024		2,205		(229)			(229)		1,976	1,976			
100175647	BURBANK	CA		11/12/2024		1,865		(140)			(140)		1,725	1,725			
100166018	LOS ANGELES	CA		09/06/2024		168		(168)			(168)						
100178449	NORTHRIDGE	CA		11/21/2024		(53)		53			53						
100078015	VICTOR	ID		01/12/2022		9,740		(242)			(242)		9,498	9,498			
100167131	LONG BEACH	CA		09/13/2024		2,654		(161)			(161)		2,493	2,493			
100147402	LONG BEACH	CA		05/08/2024		2,555		(182)			(182)		2,374	2,374			
100155011	BUENA PARK	CA		07/19/2024		(704)		3,227			3,227		2,523	2,523			
100147698	SAN JOSE	CA		04/05/2024		1,397		(102)			(102)		1,295	1,295			
100101070	BAL HARBOUR	FL		04/28/2023		(56,438)		994			994	61,043	5,599	5,140	(459)		(459)
100168224	WESTMINSTER	CA		09/20/2024		966		38			38		1,005	1,005			
100120248	FORT COLLINS	CO		08/18/2023		5,735		(315)			(315)		5,419	5,419			
100167501	NEWTOWN	PA		10/31/2024		2,799		(147)			(147)		2,651	2,651			
100173057	EL PASO	TX		10/25/2024		2,900		(271)			(271)		2,629	2,629			
100100360	NEW YORK	NY		04/27/2023		3,614		492			492		4,105	4,105			
100139529	SUN VALLEY	CA		12/28/2023		2,318		(126)			(126)		2,192	2,192			
100084767	AVENTURA	FL		08/02/2022		(58,521)		249			249	60,902	2,630	2,312	(318)		(318)
100186365	CASTRO VALLEY	CA		12/30/2024		1,843		(80)			(80)		1,763	1,763			
100161988	LA QUINTA	CA		07/31/2024		2,262		(73)			(73)		2,189	2,189			
100142470	ARVADA	CO		03/08/2024		2,471		(11)			(11)		2,460	2,460			
100149209	GATLINBURG	TN		04/22/2024		(48)		48			48						
100168555	JERSEY CITY	NJ		09/25/2024		4,732		(202)			(202)		4,531	4,531			
100157636	CORONA	CA		06/28/2024		4,095		(111)			(111)		3,984	3,984			
100100555	CARPINTERIA	CA		04/27/2023		2,366		(196)			(196)		2,171	2,171			
100186675	WEST COVINA	CA		12/31/2024		2,053		(106)			(106)		1,947	1,947			
100159560	ALTADENA	CA		07/15/2024		2,607		(144)			(144)		2,463	2,463			
100120792	RENO	NV		08/25/2023		2,118		(123)			(123)		1,994	1,994			

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100087054	MISSION VIEJO	CA		11/04/2022		3,157		1			1		3,158	3,158			
100137849	SAN JOSE	CA		12/08/2023		1,998		(43)			(43)		1,955	1,955			
100091318	WILTON	CA		01/13/2023		3,048		(138)			(138)		2,910	2,910			
100178352	QUEEN CREEK	AZ		11/20/2024		4,107		(376)			(376)		3,732	3,732			
100147640	LOS ANGELES	CA		04/04/2024		1,663		(221)			(221)		1,441	1,441			
100158474	DALLAS	TX		07/10/2024		1,579		635			635		2,214	2,214			
100172670	RANCHO CUCAMONGA	CA		11/21/2024		2,998		(299)			(299)		2,699	2,699			
100173028	EL CAJON	CA		10/25/2024		3,143		(348)			(348)		2,795	2,795			
100114659	OAKLAND	CA		06/29/2023		1,708		(114)			(114)		1,594	1,594			
100155269	SAN RAFAEL	CA		07/19/2024		2,657		(356)			(356)		2,301	2,301			
100173664	BUSSUM	NLD		10/29/2024													
100167052	CERRITOS	CA		09/13/2024		2,515		(257)			(257)		2,257	2,257			
100186311	SOUTHWEST RANCHES	FL		12/30/2024		2,377		(145)			(145)		2,232	2,232			
100130143	PARKLAND	FL		11/15/2023		2,822		395			395		3,217	3,217			
100176196	CAROLINA BEACH	NC		12/20/2024		1,455		(224)			(224)		1,231	1,231			
100132087	HEBER CITY	UT		10/13/2023		2,663		3			3		2,665	2,665			
100114625	HUNTINGTON BEACH	CA		06/29/2023		1,075		(68)			(68)		1,007	1,007			
100135646	BOZEMAN	MT		11/09/2023		3,122		121			121		3,243	3,243			
100127519	LONG BEACH	CA		09/08/2023		2,632		(109)			(109)		2,523	2,523			
100081633	MATLACHA	FL		03/24/2022		9,687		(331)			(331)		9,355	9,355			
100174780	MARIETTA	GA		10/31/2024		1,542		(244)			(244)		1,298	1,298			
100088107	TEMECULA	CA		10/25/2022		1,919		(161)			(161)		1,758	1,758			
100137313	JERICHO	NY		12/01/2023		2,181		(124)			(124)		2,057	2,057			
100102841	WAXHAW	NC		06/22/2023		2,746		(61)			(61)		2,686	2,686			
100166077	UNION CITY	CA		09/09/2024		2,712		(112)			(112)		2,600	2,600			
100185859	INGLEWOOD	CA		12/26/2024		884		(277)			(277)		607	607			
100114937	SHERWOOD FOREST	CA		07/13/2023		2,519		(179)			(179)		2,340	2,340			
100175597	DURANGO	CO		11/12/2024		2,390		(88)			(88)		2,302	2,302			
100168768	VANCOUVER	WA		09/26/2024		2,202		(212)			(212)		1,990	1,990			
100129491	TOMS RIVER	NJ		09/29/2023		2,579		(39)			(39)		2,540	2,540			
100132535	SAN MATEO	CA		11/03/2023		2,565		105			105		2,670	2,670			
100163989	RENO	NV		08/21/2024		2,580		(237)			(237)		2,343	2,343			
100140466	VERO BEACH	FL		01/17/2024		1,779		(113)			(113)		1,666	1,666			
100166275	BASALT	CO		09/09/2024		2,466		(88)			(88)		2,379	2,379			
100076443	SAN DIEGO	CA		12/23/2021		227		(226)			(226)		1	1			
100182459	SAN DIEGO	CA		12/12/2024		3,319		(90)			(90)		3,229	3,229			
100153159	SEBASTOPOL	CA		05/28/2024		4,967		3,753			3,753		8,720	8,720			
100108185	CAVE CREEK	AZ		05/24/2023		560		32			32		593	593			
100142343	GLEN OAKS	NY		03/15/2024		2,107		(165)			(165)		1,942	1,942			
100038666	DUBLIN	IRL		09/27/2019		(4,365)		4,491			4,491		125	125			
100178247	LAKESIDE	CA		11/19/2024		2,733		(206)			(206)		2,527	2,527			
100170156	KALAHEO	HI		10/08/2024		2,684		(174)			(174)		2,510	2,510			
100088825	SCOTTSDALE	AZ		11/15/2022		(56,605)		123			123	59,675	3,193	2,760	(433)		(433)
100153033	NORTHRIDGE	CA		06/27/2024		2,170		(321)			(321)		1,849	1,849			
100129423	PORTLAND	OR		09/29/2023		2,841		31			31		2,872	2,872			
100185847	FALLBROOK	CA		12/26/2024		(66)		66			66						
100072018	SANTA BARBARA	CA		11/19/2021		10,752		(27)			(27)		10,725	10,725			
100148685	MELBOURNE	FL		04/16/2024		2,406		(89)			(89)		2,317	2,317			
100156025	SAN JUAN CAPISTRANO	CA		06/18/2024		56		(56)			(56)						
100091461	SACRAMENTO	CA		01/20/2023		(81,566)		(43)			(43)	82,032	423		(423)		(423)
100171334	DUBLIN	CA		10/16/2024		2,548		(335)			(335)		2,213	2,213			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158464	MEDFORD	MA		07/10/2024		(2,181)		2,181			2,181						
100143330	CLIFFSIDE PARK	NJ		02/16/2024		3,087		(36)			(36)		3,051	3,051			
100117791	SONOMA	CA		07/20/2023		(1,438)		4,317			4,317		2,879	2,879			
100144265	OAKTON	VA		03/07/2024		1,977		(194)			(194)		1,783	1,783			
100159012	MOUNT PLEASANT	SC		08/15/2024		(79,049)		(50)			(50)	81,891	2,792	2,433	(359)		(359)
100159573	AUBURN	CA		07/15/2024		2,537		11			11		2,548	2,548			
100154206	ARVADA	CO		07/11/2024		2,539		(197)			(197)		2,343	2,343			
100083027	GLENDORA	CA		05/11/2022		5,296		1,021			1,021		6,318	6,318			
100118791	SAN RAFAEL	CA		07/25/2023		2,770		(135)			(135)		2,635	2,635			
100087939	VENICE	CA		10/25/2022		2,868		55			55		2,923	2,923			
100164335	LOS ANGELES	CA		08/21/2024		2,644		(111)			(111)		2,533	2,533			
100108909	WHITTIER	CA		05/31/2023		2,894		(75)			(75)		2,819	2,819			
100174652	WESTON	CT		10/31/2024		3,086		(180)			(180)		2,906	2,906			
500005456001A	ROTTERDAM	NLD		12/20/2024													
100163313	RIVERSIDE	CA		08/13/2024		4,259		(21)			(21)		4,238	4,238			
100185536	CHARLESTON	SC		12/20/2024		1,620		(139)			(139)		1,481	1,481			
100128883	MISSION VIEJO	CA		09/21/2023		2,629		(51)			(51)		2,578	2,578			
100151135	VIRGINIA BEACH	VA		05/09/2024		2,429		(319)			(319)		2,109	2,109			
100160902	TOMS RIVER	NJ		07/24/2024		3,807		26			26		3,832	3,832			
100087911	LOS ANGELES	CA		10/18/2022		(81,412)		(12)			(12)	81,436	11		(11)		(11)
100141470	MODESTO	CA		01/30/2024		1,617		176			176		1,792	1,792			
100084458	CABO SAN LUCAS	MEX		07/11/2022		3,724							3,724	3,724			
100133414	CANOGA PARK	CA		11/21/2023		(78,526)		(160)			(160)	81,276	2,590	2,580	(10)		(10)
100138733	PARKER	CO		02/02/2024		1,774		(126)			(126)		1,648	1,648			
100151130	BROOKLYN	NY		05/09/2024		2,498		(159)			(159)		2,339	2,339			
100118012	TUJUNGA	CA		07/20/2023		(2,045)		5,601			5,601		3,555	3,555			
100170042	IRVINE	CA		11/08/2024		2,555		(65)			(65)		2,491	2,491			
100120191	MIRAMAR	FL		08/18/2023		3,460		(279)			(279)		3,181	3,181			
100119617	GILROY	CA		07/31/2023		2,349		9			9		2,357	2,357			
100134280	MAPLE VALLEY	WA		10/27/2023		1,670		(39)			(39)		1,630	1,630			
100186285	EL CAJON	CA		12/27/2024		1,841		(117)			(117)		1,724	1,724			
100174114	SAN JOSE	CA		10/31/2024		64		(64)			(64)						
100090985	SHERMAN OAKS	CA		01/31/2023		1,984		(171)			(171)		1,812	1,812			
100087222	PALM SPRINGS	CA		10/25/2022		3,420		80			80		3,500	3,500			
100137469	MIAMI	FL		01/11/2024		58		(58)			(58)						
100168246	SHORELINE	WA		09/20/2024		701		113			113		814	814			
100165855	YORBA LINDA	CA		08/29/2024		2,214		(278)			(278)		1,936	1,936			
100149801	FULLERTON	CA		04/26/2024		2,198		(202)			(202)		1,996	1,996			
100116169	SAN MARINO	CA		07/20/2023		3,508		1,650			1,650		5,159	5,159			
100171302	LOS ANGELES	CA		10/16/2024		120		(120)			(120)						
100154629	NAPLES	FL		07/19/2024		1,635		(230)			(230)		1,405	1,405			
100167102	NAPERVILLE	IL		09/13/2024		2,585		(15)			(15)		2,570	2,570			
100118005	SAN JOSE	CA		07/20/2023		(77,114)		559			559	80,701	4,146	3,792	(354)		(354)
100167748	HUGO	MN		09/19/2024		7,425		(292)			(292)		7,133	7,133			
730300292	VENTURA	CA		12/27/2023		1,412		5,073			5,073		6,485	6,485			
100166358	CHULA VISTA	CA		10/24/2024		1,580		(254)			(254)		1,325	1,325			
100142443	ANNAPOLIS	MD		03/08/2024		2,478		(29)			(29)		2,449	2,449			
100108071	DOWNEY	CA		05/24/2023		2,644		85			85		2,729	2,729			
100108422	STATEN ISLAND	NY		05/25/2023		2,514		(113)			(113)		2,401	2,401			
100148627	SHERMAN OAKS	CA		05/15/2024		1,175		39			39		1,215	1,215			
100180653	PROSPER	TX		11/26/2024		2,485		(128)			(128)		2,357	2,357			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109674	DEERFIELD BEACH	FL		06/16/2023		2,771		(397)			(397)		2,373	2,373			
100180542	PALM DESERT	CA		11/26/2024		2,851		(37)			(37)		2,815	2,815			
100165869	YORBA LINDA	CA		08/30/2024		2,383		(264)			(264)		2,119	2,119			
100084694	LOS ANGELES	CA		08/02/2022		59		(48)			(48)		11	11			
100157569	AMSTELVEEN	NLD		06/28/2024													
100171316	FREEHOLD	NJ		10/16/2024		3,344		(100)			(100)		3,244	3,244			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		297		(296)			(296)		2	2			
100080035	PARKER	TX		04/08/2022		4,994							4,994	4,994			
100164998	PHOENIX	AZ		08/28/2024		(55,740)		(135)			(135)	58,017	2,142	2,102	(40)		(40)
4010052822	BALTIMORE	MD		08/24/2023		2,242							2,242	2,242			
100137315	SANTA CLARA	CA		12/01/2023		2,436		13			13		2,449	2,449			
100144482	ONTARIO	CA		04/26/2024		2,389		(316)			(316)		2,072	2,072			
100165717	LEESBURG	VA		08/29/2024		106,085		(4,000)			(4,000)		102,085	102,085			
100145260	UNITED KINGDOM	GBR		03/12/2024		3,746		1,584			1,584		5,330	5,330			
100158590	JERSEY CITY	NJ		07/10/2024		2,691		(71)			(71)		2,621	2,621			
100115119	KEY WEST	FL		07/17/2023		2,303		(30)			(30)		2,274	2,274			
100102476	COOPERSBURG	PA		06/07/2023		2,803		132			132		2,935	2,935			
100185980	ROCKVILLE	MD		12/26/2024		1,762		(134)			(134)		1,628	1,628			
100173011	WEST HOLLYWOOD	CA		10/25/2024		3,446		(278)			(278)		3,168	3,168			
100169283	MONTGOMERY	TX		09/27/2024		12,549		(583)			(583)		11,966	11,966			
100134508	WESTLAKE	FL		10/30/2023		1,908		27			27		1,934	1,934			
100154211	HOLLISTER	CA		07/11/2024		2,516		(201)			(201)		2,315	2,315			
4010075336	LUFKIN	TX		07/26/2024		2,280							2,280	2,280			
100175356	CHICAGO	IL		11/05/2024		3,129		130			130		3,259	3,259			
100132388	AGUA DULCE	CA		11/03/2023		(43)		43			43						
100156164	WEST PALM BCH	FL		06/20/2024		3,255		(273)			(273)		2,982	2,982			
100161707	ORLANDO	FL		07/30/2024		2,668		(234)			(234)		2,434	2,434			
100178414	PASADENA	CA		11/21/2024		1,011		(191)			(191)		820	820			
100140947	PARKLAND	FL		03/28/2024		2,200		(250)			(250)		1,950	1,950			
100168770	PLYMOUTH	MN		09/26/2024		6,458		(307)			(307)		6,151	6,151			
100164971	ESTERO	FL		08/28/2024		2,499		(227)			(227)		2,272	2,272			
100139097	NORTHRIDGE	CA		12/28/2023		2,711		(142)			(142)		2,569	2,569			
100118034	SAN FRANCISCO	CA		07/20/2023		(2,223)		5,826			5,826		3,603	3,603			
100087960	PALMETTO BAY	FL		10/25/2022		2,770		203			203		2,974	2,974			
100081831	MURRIETA	CA		03/30/2022		1		(1)			(1)						
100135767	CERRITOS	CA		11/10/2023		2,445		401			401		2,846	2,846			
4010064665	TRENTON	NJ		01/30/2024		2,294		(142)			(142)		2,152	2,152			
100057233	LOS ANGELES	CA		05/19/2021		(4,245)		8,303			8,303		4,058	4,058			
100142985	SOUTHBURY	CT		02/09/2024		2,687		(105)			(105)		2,583	2,583			
100128753	CELINA	TX		09/21/2023		1,714		(94)			(94)		1,621	1,621			
100164715	FORT LAUDERDALE	FL		08/23/2024		2,362		(229)			(229)		2,133	2,133			
100132540	DALLAS	TX		11/03/2023		(55)		55			55						
403048682	WARNER ROBINS	GA		06/28/2024		4,336		(2,304)			(2,304)		2,032	2,032			
100165617	SHERMAN OAKS	CA		10/04/2024		2,849		(326)			(326)		2,522	2,522			
100080017	SAN FRANCISCO	CA		04/08/2022		4,999		(1)			(1)		4,998	4,998			
100158418	UNITED KINGDOM	GBR		07/09/2024		(13,886)		13,886			13,886						
100141428	ATLANTA	GA		01/30/2024		1,552		(77)			(77)		1,475	1,475			
100114670	LOS ANGELES	CA		06/29/2023		3,223		(168)			(168)		3,055	3,055			
100078751	TORRANCE	CA		02/25/2022		5,090		(242)			(242)		4,848	4,848			
100160557	MAPLE GROVE	MN		07/19/2024		5,349		(123)			(123)		5,226	5,226			
100102355	NEW YORK	NY		06/07/2023		2,969		(295)			(295)		2,674	2,674			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142073	HOUSTON	TX		02/29/2024		2,160		(200)			(200)		1,960	1,960			
100083511	KAILUA	HI		06/06/2022		5,708		(167)			(167)		5,541	5,541			
100156360	MIAMI	FL		07/25/2024		2,472		(231)			(231)		2,241	2,241			
100184380	WEST HOLLYWOOD	CA		12/16/2024		894		(9)			(9)		885	885			
100088316	DORAL	FL		11/10/2022		5,069		(42)			(42)		5,028	5,028			
100151146	LONGBOAT KEY	FL		05/09/2024		2,120		(210)			(210)		1,910	1,910			
100163925	RIVERSIDE	CA		10/04/2024		2,632		(171)			(171)		2,462	2,462			
100156287	CHICAGO	IL		07/25/2024		1,881		(115)			(115)		1,766	1,766			
100099872	CAMARILLO	CA		03/28/2023		2,614		(188)			(188)		2,426	2,426			
100120832	WILSON	WY		08/25/2023		2,580		64			64		2,644	2,644			
100090011	MORRISTOWN	NJ		01/13/2023		2,535		18			18		2,553	2,553			
100180824	EINDHOVEN	NLD		11/27/2024		104,901							104,901	104,901			
100172963	SCOTTSDALE	AZ		10/25/2024		2,709		(221)			(221)		2,488	2,488			
100136173	LOS ANGELES	CA		12/18/2023		80		(80)			(80)						
100160842	ORANGE	CA		07/24/2024		1,701		(202)			(202)		1,499	1,499			
100145102	UNITED KINGDOM	GBR		03/12/2024		(14,209)		14,209			14,209						
100169816	LAKE FOREST	CA		09/30/2024		2,481		(107)			(107)		2,375	2,375			
100173969	SCOTTSDALE	AZ		10/31/2024		58		(58)			(58)						
100181543	GREAT NECK	NY		12/09/2024		1,737		(171)			(171)		1,566	1,566			
100118796	LOS ANGELES	CA		07/25/2023		3,050		(1,412)			(1,412)		1,638	1,638			
100179400	MANSFIELD	TX		12/27/2024		1,744		(179)			(179)		1,565	1,565			
100151931	MARINA	CA		06/14/2024		2,306		(211)			(211)		2,095	2,095			
100185613	FRANKLIN	TN		12/20/2024		1,779		(211)			(211)		1,568	1,568			
100164886	GREAT NECK	NY		08/28/2024		1,547		(184)			(184)		1,363	1,363			
100117822	MORAN	WY		07/20/2023		66		(66)			(66)						
100181646	FOLSOM	CA		12/11/2024		7,801		(289)			(289)		7,512	7,512			
100109710	BRENTWOOD	CA		06/16/2023		713		(713)			(713)						
100163339	CEDAR PARK	TX		08/13/2024		2,080		70			70		2,150	2,150			
100153482	BROOKVILLE	NY		05/30/2024		(2,409)		4,701			4,701		2,292	2,292			
100078448	SCOTTSDALE	AZ		01/25/2022		(70,987)		(86)			(86)	77,038	5,965	5,678	(287)		(287)
403050301	JACKSON	MS		06/28/2024		4,192		(1,727)			(1,727)		2,466	2,466			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		3,723		1,127			1,127		4,849	4,849			
100116360	BURBANK	CA		07/20/2023		(5,709)		10,269			10,269		4,561	4,561			
100078267	MOORPARK	CA		02/10/2022		4,403		(449)			(449)		3,953	3,953			
100100017	NAPLES	FL		03/28/2023		2,167		(22)			(22)		2,145	2,145			
100143011	GARDNERVILLE	NV		02/12/2024		12,185		(778)			(778)		11,407	11,407			
100086723	FRISCO	TX		09/30/2022		2,851		(11)			(11)		2,840	2,840			
100179853	JOHNSON CITY	TX		11/22/2024		2,699		(300)			(300)		2,400	2,400			
100135853	MIAMI BEACH	FL		11/13/2023		(870)		870			870						
100109771	SAN DIEGO	CA		08/04/2023		2,679		(122)			(122)		2,557	2,557			
100185732	SANTA MONICA	CA		12/23/2024		1,857		(172)			(172)		1,685	1,685			
730302120	LOS ANGELES	CA		12/27/2023		211		5,924			5,924		6,135	6,135			
100083522	BRENTWOOD	CA		06/06/2022		3,858		(289)			(289)		3,569	3,569			
100102387	PARADISE VALLEY	AZ		06/07/2023		2,753		(165)			(165)		2,588	2,588			
100185357	CHULA VISTA	CA		12/20/2024		1,800		48			48		1,848	1,848			
100145796	MORGAN	UT		05/08/2024		2,120		(58)			(58)		2,061	2,061			
100152793	MIRAMAR	FL		05/22/2024		1,843		(159)			(159)		1,683	1,683			
100179601	INGLEWOOD	CA		11/21/2024		2,513		(37)			(37)		2,476	2,476			
100117750	MIAMI	FL		07/20/2023		2,596		339			339		2,936	2,936			
100144880	UNITED KINGDOM	GBR		03/12/2024		(7,379)		7,605			7,605		226	226			
100144318	MORGAN HILL	CA		03/07/2024		26,234		(381)			(381)		25,853	25,853			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157807	EDMONDS	WA		08/01/2024		2,475		(22)			(22)		2,453	2,453			
100165723	NEWTOWN SQUARE	PA		08/29/2024		2,486		(189)			(189)		2,297	2,297			
100087522	KISSIMMEE	FL		10/25/2022		3,637		467			467		4,104	4,104			
100173489	OAKLAND	CA		10/29/2024		2,532		(232)			(232)		2,299	2,299			
100088826	SCOTTSDALE	AZ		11/15/2022		2,561		137			137		2,698	2,698			
100169270	STOUGHTON	MA		09/27/2024		2,501		(175)			(175)		2,325	2,325			
100168760	HAYWARD	CA		09/26/2024		2,323		(243)			(243)		2,080	2,080			
100175985	FRENCHTOWN	NJ		11/14/2024		2,356		236			236		2,592	2,592			
100146892	WATSONVILLE	CA		03/26/2024		2,268		(77)			(77)		2,190	2,190			
100158258	UNITED KINGDOM	GBR		07/09/2024		(14,191)		14,191			14,191						
100172737	LONG GROVE	IL		11/21/2024		2,720		(170)			(170)		2,549	2,549			
100163808	LA QUINTA	CA		09/27/2024		2,495		(337)			(337)		2,158	2,158			
100174025	LAS VEGAS	NV		10/31/2024		2,449		(167)			(167)		2,283	2,283			
100115398	ATLANTA	GA		07/17/2023		1,221		109			109		1,330	1,330			
4010069803	TRENTON	NJ		04/29/2024		2,234							2,234	2,234			
100172900	TEMECULA	CA		10/25/2024		(71,938)		(271)			(271)	75,753	3,544	3,130	(414)		(414)
100137344	GLENDALE	CA		12/01/2023		2,191		(58)			(58)		2,133	2,133			
100080802	LOS ANGELES	CA		03/15/2022		6,210		(357)			(357)		5,853	5,853			
100172668	ROWLAND HEIGHTS	CA		11/21/2024		2,751		(154)			(154)		2,597	2,597			
100089400	NORTH CALDWELL	NJ		11/17/2022		2,113		291			291		2,404	2,404			
100091133	ALTADENA	CA		01/31/2023		(88)		88			88						
100147400	LAGUNA HILLS	CA		05/08/2024		2,590		(108)			(108)		2,483	2,483			
100145779	PEORIA	AZ		05/08/2024		2,646		(191)			(191)		2,456	2,456			
1000024	HOUSTON	TX		12/27/2006		118,399		(4,890)			(4,890)		113,509	113,509			
100185761	WEST HILLS	CA		12/23/2024		1,699		(188)			(188)		1,511	1,511			
100162305	BRENTWOOD	CA		08/05/2024		2,341		(155)			(155)		2,187	2,187			
100152023	SAN DIEGO	CA		05/14/2024		2,282		(102)			(102)		2,180	2,180			
100148639	HAPPY VALLEY	OR		05/15/2024		5,730		(111)			(111)		5,619	5,619			
100138699	LONG BEACH	CA		02/02/2024		5,491		(77)			(77)		5,414	5,414			
100086913	EASTVALE	CA		10/24/2022		2,286		(157)			(157)		2,129	2,129			
100135830	HUNTINGTON BEACH	CA		11/10/2023		3,207		79			79		3,286	3,286			
100145118	UNITED KINGDOM	GBR		03/12/2024		(5,999)		6,624			6,624		625	625			
100173116	SAN DIEGO	CA		10/30/2024		2,634		(143)			(143)		2,491	2,491			
100108903	COSTA MESA	CA		05/31/2023		2,577		(239)			(239)		2,338	2,338			
100115826	FREDERICKSBURG	TX		07/20/2023		3,151		55			55		3,206	3,206			
100175589	SCOTTSDALE	AZ		11/12/2024		2,889		(39)			(39)		2,850	2,850			
100185778	DIX HILLS	NY		12/26/2024		2,133		2			2		2,136	2,136			
100159210	SAN FRANCISCO	CA		07/15/2024		2,535		(166)			(166)		2,368	2,368			
100131807	LOS ANGELES	CA		10/06/2023		2,274		(306)			(306)		1,968	1,968			
100171232	KANEOHE	HI		10/16/2024		1,795		(166)			(166)		1,629	1,629			
100173393	SOUTH FULTON	GA		10/29/2024		2,265		(194)			(194)		2,071	2,071			
100147470	BERTHOUD	CO		04/03/2024		2,653		3			3		2,656	2,656			
100171429	TORRANCE	CA		10/16/2024		2,615		(161)			(161)		2,454	2,454			
100100535	ANAHEIM	CA		04/27/2023		(74,388)		(6)			(6)	74,673	278		(278)		(278)
100155047	GALVESTON	TX		07/19/2024		2,388		(335)			(335)		2,053	2,053			
100133857	NORFOLK	MA		10/20/2023		2,189		(41)			(41)		2,148	2,148			
100101855	MANSFIELD	TX		04/06/2023		2,977		(115)			(115)		2,863	2,863			
100118785	BEND	OR		07/25/2023		2,697		(222)			(222)		2,475	2,475			
100072031	SAN DIEGO	CA		11/19/2021		5,774		(341)			(341)		5,433	5,433			
100079358	SAN LUIS OBISPO	CA		03/17/2022		(252)		252			252						
100078024	POTOMAC	MD		01/12/2022		325		(70)			(70)		256	256			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100141649	HUNTINGTON BEACH	CA		01/30/2024		2,542		28			28		2,571	2,571			
100180107	TUSTIN	CA		12/30/2024		2,537		(12)			(12)		2,525	2,525			
100153847	WALNUT	CA		06/05/2024		2,666		(134)			(134)		2,532	2,532			
100083024	ENUMCLAW	WA		05/11/2022		(38)		38			38						
100139754	UNITED KINGDOM	GBR		12/18/2023													
100186248	LOS ANGELES (CHATSWORT	CA		12/27/2024		2,101		(257)			(257)		1,844	1,844			
100079959	MIAMI SHORES	FL		04/25/2022		4,562		(73)			(73)		4,489	4,489			
100128398	ATLANTA	GA		09/15/2023		2,175		(292)			(292)		1,883	1,883			
100175407	LOS ANGELES	CA		12/23/2024		2,531		(23)			(23)		2,508	2,508			
100133587	EDMONDS	WA		10/23/2023		2,632		93			93		2,725	2,725			
100172163	OAK PARK	CA		10/17/2024		2,692		(59)			(59)		2,633	2,633			
100101953	ENCINITAS	CA		04/14/2023		44		(44)			(44)						
100173509	FLAGSTAFF	AZ		10/29/2024		1,004		(120)			(120)		885	885			
100091000	LUTZ	FL		01/31/2023		1,591		(86)			(86)		1,505	1,505			
100090936	GATLINBURG	TN		01/31/2023		(8)		8			8						
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		9,259		(513)			(513)		8,746	8,746			
100153441	BRONX	NY		05/30/2024		2,311		(128)			(128)		2,182	2,182			
100115734	KAILUA KONA	HI		07/20/2023		(66,088)		(92)			(92)	73,955	7,775	7,550	(226)		(226)
100142553	SAN DIEGO	CA		02/08/2024		2,545		(161)			(161)		2,385	2,385			
100179387	RENO	NV		12/27/2024		3,400		(173)			(173)		3,227	3,227			
100147486	HENDERSON	NV		04/03/2024		2,153		(237)			(237)		1,917	1,917			
100152475	NASHVILLE	TN		05/16/2024		11		(11)			(11)						
100090415	SANTA ANA	CA		12/28/2022		2,342		(160)			(160)		2,182	2,182			
100080510	LONG BEACH	CA		03/10/2022		70		(70)			(70)						
100074458	LAS VEGAS	NV		12/02/2021		4,722		(524)			(524)		4,198	4,198			
100157604	EDMONDS	WA		06/28/2024		2,303		70			70		2,373	2,373			
100158512	GATLINBURG	TN		07/10/2024		2,279		(117)			(117)		2,161	2,161			
100156186	REDONDO BEACH	CA		06/20/2024		3,536		(162)			(162)		3,374	3,374			
100186342	GLENDALE	CA		12/30/2024		2,889		124			124		3,013	3,013			
100153703	MIAMI LAKES	FL		07/11/2024		2,276		(58)			(58)		2,218	2,218			
100185489	MURRIETA	CA		12/20/2024		663		(107)			(107)		556	556			
100090782	PACIFICA	CA		02/28/2023		2,045		(159)			(159)		1,886	1,886			
100079305	PARK CITY	UT		02/28/2022		(5)		5			5						
100134654	DULUTH	GA		10/30/2023		2,252		(146)			(146)		2,106	2,106			
100078711	LAKEWOOD	NJ		02/02/2022		3,277		(148)			(148)		3,129	3,129			
100132587	WOODINVILLE	WA		11/03/2023		108,027		2,443			2,443		110,470	110,470			
100080347	TARZANA	CA		02/28/2022		49		(49)			(49)						
100080491	MIAMI	FL		03/10/2022		3,192		(179)			(179)		3,014	3,014			
100109746	BEVERLY HILLS	CA		06/16/2023		2,615		(182)			(182)		2,434	2,434			
100128444	DIAMOND BAR	CA		09/15/2023		1,869		(149)			(149)		1,720	1,720			
100156266	GUERNEVILLE	CA		07/25/2024		2,289		(260)			(260)		2,029	2,029			
100128357	COOPER CITY	FL		09/14/2023		2,408		135			135		2,543	2,543			
100115498	DAVIDSONVILLE	MD		07/17/2023		8,249		136			136		8,385	8,385			
100080359	LAKE ARROWHEAD	CA		02/28/2022		35		(35)			(35)						
100109606	HACIENDA HEIGHTS	CA		06/14/2023		2,566		(113)			(113)		2,453	2,453			
100164312	DUARTE	CA		08/21/2024		2,716		63			63		2,779	2,779			
100172830	YORBA LINDA	CA		12/06/2024		1,856		(34)			(34)		1,822	1,822			
100140840	MANAKIN SABOT	VA		03/06/2024		1,475		(44)			(44)		1,431	1,431			
100141328	LOS ANGELES	CA		01/30/2024		2,191		(114)			(114)		2,077	2,077			
730302692	LOS ANGELES	CA		12/27/2023		(1,643)		2,332			2,332		689	689			
100120383	HONOLULU	HI		08/18/2023		2,328		101			101		2,429	2,429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084620	SANTA ROSA	CA		08/02/2022		3,259		(134)			(134)		3,125	3,125			
100171595	LAGUNA NIGUEL	CA		10/16/2024		2,406		(223)			(223)		2,183	2,183			
100167792	SAN FRANCISCO	CA		09/19/2024		81		(81)			(81)						
100102455	SANTA ROSA BEACH	FL		06/07/2023		1,893		(124)			(124)		1,769	1,769			
4010055228	CHICAGO	IL		08/24/2023		2,558		(140)			(140)		2,417	2,417			
100146615	WESTTOWN	NY		03/20/2024		2,154		(253)			(253)		1,901	1,901			
100176941	PORTER RANCH	CA		11/15/2024		3,732		(227)			(227)		3,505	3,505			
100078050	CALABASAS	CA		01/21/2022		144		(144)			(144)						
100134183	BELLFLOWER	CA		12/08/2023		7		(7)			(7)						
100185948	BUENA PARK	CA		12/26/2024		828		(261)			(261)		567	567			
100185165	SAN DIEGO	CA		12/20/2024		1,367		(258)			(258)		1,109	1,109			
100128536	EASTVALE	CA		09/18/2023		3,912		(57)			(57)		3,855	3,855			
100175590	DELRAY BEACH	FL		11/12/2024		3,434		(57)			(57)		3,377	3,377			
100080763	DELRAY BEACH	FL		03/24/2022		4,350		(310)			(310)		4,041	4,041			
100158572	LONG GROVE	IL		07/10/2024		2,412		36			36		2,448	2,448			
100114672	SANTA CLARITA	CA		06/29/2023		2,435		(145)			(145)		2,291	2,291			
100109271	LA QUINTA	CA		07/21/2023		72		(72)			(72)						
100169178	SEATTLE	WA		09/27/2024		2,885		(34)			(34)		2,851	2,851			
100147125	DALLAS	TX		05/08/2024		2,327		(186)			(186)		2,141	2,141			
100118794	STUDIO CITY	CA		07/25/2023		1,570		405			405		1,975	1,975			
100181309	LA HABRA HEIGHTS	CA		12/06/2024		1,664		(13)			(13)		1,651	1,651			
100108184	FRISCO	TX		05/24/2023		1,201		(81)			(81)		1,120	1,120			
100174175	NORTH CHARLESTON	SC		10/31/2024		2,216		(316)			(316)		1,901	1,901			
100084601	SAN DIEGO	CA		08/02/2022		3,076		20			20		3,096	3,096			
100117887	LOS ANGELES	CA		07/20/2023		2,125		(135)			(135)		1,990	1,990			
100079547	PARK CITY	UT		04/08/2022		4,637		(118)			(118)		4,518	4,518			
100074170	MILL VALLEY	CA		12/09/2021		523		(523)			(523)						
100166022	LAS VEGAS	NV		09/06/2024		1,880		(149)			(149)		1,731	1,731			
100152741	FORT LAUDERDALE	FL		05/22/2024		1,821		(114)			(114)		1,707	1,707			
100102452	ROCKLIN	CA		06/07/2023		2,967		89			89		3,056	3,056			
100171277	CANTON	GA		10/16/2024		2,754		(71)			(71)		2,683	2,683			
100130294	DRIPPING SPRINGS	TX		09/28/2023		2,111		(21)			(21)		2,090	2,090			
100147194	BRONX	NY		03/28/2024		2,174		(156)			(156)		2,018	2,018			
100091818	BONITA SPRINGS	FL		01/30/2023		3,531		(178)			(178)		3,353	3,353			
100174770	MAPLEWOOD	NJ		10/31/2024		2,351		(236)			(236)		2,114	2,114			
100154201	SAN DIEGO	CA		07/11/2024		2,402		(48)			(48)		2,354	2,354			
100151243	LOS ANGELES	CA		05/10/2024		4,896		(194)			(194)		4,702	4,702			
100115436	ANAHEIM	CA		07/17/2023		943		(101)			(101)		842	842			
100154346	LYNBROOK	NY		06/12/2024		664		26			26		690	690			
100138076	LONG BEACH	CA		12/13/2023		1,473		(16)			(16)		1,457	1,457			
100159926	KEY BISCAYNE	FL		08/16/2024		12,264		(262)			(262)		12,002	12,002			
4010063551	MASTIC BEACH	NY		02/29/2024		2,648		(50)			(50)		2,598	2,598			
100164251	BOSTON	MA		08/21/2024		2,338		(144)			(144)		2,194	2,194			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		42,619		(963)			(963)		41,656	41,656			
100144442	LAS VEGAS	NV		04/26/2024		2,268		(280)			(280)		1,988	1,988			
730302335	VACAVILLE	CA		12/27/2023		(5,061)		11,141			11,141		6,080	6,080			
100149049	WOODLAND HILLS	CA		04/19/2024		41		(41)			(41)						
100115474	LOS ANGELES	CA		07/17/2023		2,976		(234)			(234)		2,742	2,742			
100110528	SAN FRANCISCO	CA		06/30/2023		3,056		3			3		3,059	3,059			
100175708	SAN DIMAS	CA		11/12/2024		2,798		(98)			(98)		2,700	2,700			
100130238	SAINT GEORGE	UT		09/28/2023		2,404		(62)			(62)		2,341	2,341			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153091	LOS ANGELES	CA		06/27/2024		2,141		(198)			(198)		1,943	1,943			
100170249	SAN DIEGO	CA		10/08/2024		2,380		(208)			(208)		2,172	2,172			
100076534	COSTA MESA	CA		01/04/2022		5,398		(236)			(236)		5,162	5,162			
100154556	WHITTIER	CA		06/14/2024		2,036		(187)			(187)		1,849	1,849			
100180851	AMSTERDAM	NLD		11/27/2024													
100129826	LA QUINTA	CA		09/27/2023		2,494		(58)			(58)		2,436	2,436			
100141544	BRADENTON	FL		01/30/2024		2,189		(32)			(32)		2,158	2,158			
100144316	LA HABRA	CA		03/07/2024		1,546		(147)			(147)		1,399	1,399			
100099970	OAKLAND	CA		03/28/2023		2,409		23			23		2,432	2,432			
100176126	WEST HILLS	CA		12/20/2024		1,252		(196)			(196)		1,056	1,056			
100154984	MIRAMAR	FL		07/19/2024		2,404		(235)			(235)		2,169	2,169			
100148647	SCOTTSDALE	AZ		05/15/2024		2,564		(48)			(48)		2,515	2,515			
100184970	CELINA	TX		12/19/2024		1,370		(157)			(157)		1,213	1,213			
100083035	SHERMAN OAKS	CA		05/11/2022		(66)		66			66						
100128823	SAN DIEGO	CA		09/21/2023		2,551		(91)			(91)		2,460	2,460			
100128479	WESTLAKE	FL		09/15/2023		2,265		(81)			(81)		2,184	2,184			
100143029	MIAMI	FL		02/12/2024		3,059		(53)			(53)		3,006	3,006			
100080804	AGOURA	CA		03/15/2022		4,244		(630)			(630)		3,614	3,614			
100165884	TEMPLE CITY	CA		08/30/2024		2,488		(212)			(212)		2,276	2,276			
100079820	MIAMI	FL		04/25/2022		3,682		(587)			(587)		3,095	3,095			
100167994	EL CAJON	CA		09/20/2024		2,179		(178)			(178)		2,001	2,001			
100185582	GILROY	CA		12/20/2024		1,822		(57)			(57)		1,766	1,766			
100074352	PALM SPRINGS	CA		12/09/2021		121		(121)			(121)						
100168554	LOS ANGELES	CA		09/25/2024		2,634		(167)			(167)		2,467	2,467			
100151678	BERKELEY	CA		05/10/2024		2,563		(54)			(54)		2,509	2,509			
100119658	SCOTTSDALE	AZ		08/08/2023		4		(4)			(4)						
100160084	PHILADELPHIA	PA		07/17/2024		2,559		(74)			(74)		2,485	2,485			
100117381	YORBA LINDA	CA		07/20/2023		3,533		2,959			2,959		6,492	6,492			
100178232	SAN DIMAS	CA		11/19/2024		2,559		(135)			(135)		2,424	2,424			
100120365	MIAMI SHORES	FL		08/18/2023		4		(4)			(4)						
100166918	BEND	OR		09/13/2024		2,383		(184)			(184)		2,199	2,199			
100114918	VISALIA	CA		07/13/2023		2,727		(132)			(132)		2,595	2,595			
100185994	LOS ANGELES	CA		12/26/2024		195		(195)			(195)						
100088072	OAKLAND	CA		10/25/2022													
100178371	LOS ANGELES	CA		11/20/2024		(67,800)		(199)			(199)	69,941	1,942	1,631	(311)		(311)
100073560	VISTA	CA		11/19/2021		5,529		(280)			(280)		5,249	5,249			
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023		1,860		3			3		1,863	1,863			
100132381	AUSTIN	TX		11/03/2023		1,964		49			49		2,013	2,013			
100115311	HOUSTON	TX		07/17/2023		2,676		(31)			(31)		2,645	2,645			
100082191	DULUTH	GA		04/14/2022		3,735		(309)			(309)		3,426	3,426			
100174036	VIRGINIA BEACH	VA		10/31/2024		2,220		(159)			(159)		2,061	2,061			
100155295	ESCONDIDO	CA		07/19/2024		(27)		27			27						
100159534	RIVERSIDE	CA		07/15/2024		2,071		(251)			(251)		1,820	1,820			
4010045173	GRANDVIEW	MO		03/22/2023		2,502		(213)			(213)		2,289	2,289			
100080472	THOUSAND OAKS	CA		03/10/2022		5,144		(175)			(175)		4,969	3,966		(1,003)	(1,003)
100147357	LAKEWAY	TX		05/08/2024		1,343		(214)			(214)		1,130	1,130			
100174060	MAKAWAO	HI		10/31/2024		2,462		(270)			(270)		2,191	2,191			
100176086	HOUSTON	TX		12/20/2024		1,372		(247)			(247)		1,126	1,126			
100090116	LONG BEACH	CA		01/13/2023		2,051		(214)			(214)		1,837	1,837			
100102848	OAKLAND	CA		06/22/2023		853		(96)			(96)		757	757			
100145458	UNITED KINGDOM	GBR		03/12/2024		1,207		(912)			(912)		295	295			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080398	WOODLAND HILLS	CA		04/14/2022		4,597		(211)			(211)		4,386	4,386			
100079589	SAN MATEO	CA		04/25/2022		4,910		19			19		4,929	4,929			
100185523	FREEHOLD	NJ		12/20/2024		1,674		(204)			(204)		1,469	1,469			
100147694	GATLINBURG	TN		04/05/2024		15,430		(170)			(170)		15,260	15,260			
4010048014	WATERBURY	CT		03/22/2023		1,914		(165)			(165)		1,748	1,748			
100014635	SAN FRANCISCO	CA		09/27/2017		1,339		(11)			(11)		1,329	1,329			
100108274	THOUSAND OAKS	CA		05/24/2023		2,117		(180)			(180)		1,937	1,937			
100163595	KIHEI	HI		08/15/2024		2,118		(231)			(231)		1,888	1,888			
100091715	HOUSTON	TX		03/24/2023		2,768		(114)			(114)		2,654	2,654			
100172622	GLENDALE	AZ		10/24/2024		(36)		36			36						
100170138	SAN JOSE	CA		10/08/2024		2,819		(113)			(113)		2,706	2,706			
100102770	CASTRO VALLEY	CA		06/22/2023		2,865		(233)			(233)		2,633	2,633			
100118686	RIVERSIDE	CT		07/25/2023		659		(59)			(59)		600	600			
100156461	LOS ANGELES	CA		06/24/2024		2,342		(115)			(115)		2,228	2,228			
100084373	MALIBU	CA		08/12/2022		78		(78)			(78)						
100169956	WOODLAND HILLS	CA		11/08/2024		2,521		(247)			(247)		2,274	2,274			
100173208	SACRAMENTO	CA		10/30/2024		2,593		(149)			(149)		2,445	2,445			
100148169	LOS ANGELES	CA		05/15/2024		2,692		9			9		2,702	2,702			
100186660	EMERALD HILLS	CA		12/30/2024		1,792		26			26		1,817	1,817			
100109393	SANTA ROSA BEACH	FL		06/13/2023		3,484		(91)			(91)		3,393	3,393			
100167125	ATLANTA	GA		09/13/2024		102		(102)			(102)						
100175566	CAPE MAY	NJ		11/12/2024		2,586		(67)			(67)		2,519	2,519			
100165331	OSAGE BEACH	MO		08/29/2024		1,983		(131)			(131)		1,851	1,851			
100186689	SANTA CLARITA	CA		12/31/2024		1,392		(274)			(274)		1,118	1,118			
100108487	WOODLAND HILLS	CA		05/25/2023		2,552		(46)			(46)		2,506	2,506			
100144523	SAN DIEGO	CA		04/26/2024		2,152		24			24		2,176	2,176			
100118786	COSTA MESA	CA		07/25/2023		2,838		(163)			(163)		2,674	2,674			
100164248	LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024		1,823		(146)			(146)		1,677	1,677			
100120202	BROOKLYN	NY		08/18/2023		2,394		(61)			(61)		2,332	2,332			
100109042	RANCHO CUCAMONGA	CA		06/05/2023		2,812		(72)			(72)		2,740	2,740			
100180716	CHINO HILLS	CA		11/26/2024		2,464		(85)			(85)		2,379	2,379			
100099869	CAMARILLO	CA		03/28/2023		2,920		(195)			(195)		2,725	2,725			
100143374	OAK BLUFFS	MA		02/16/2024		1,556		(90)			(90)		1,466	1,466			
100082709	IRVINE	CA		04/20/2022		12		(12)			(12)						
100143949	MIAMI	FL		02/29/2024		205,212		(1,477)			(1,477)		203,735	203,735			
100167468	FRANKLIN LAKES	NJ		10/31/2024		731,377		(19,531)			(19,531)		711,846	711,846			
100180279	LOS ANGELES	CA		11/25/2024		2,542		(90)			(90)		2,452	2,452			
100164245	LOS ANGELES	CA		08/21/2024		2,365		(227)			(227)		2,138	2,138			
100090127	BOERNE	TX		01/13/2023		3,148		(13)			(13)		3,135	3,135			
100147701	OJAI	CA		04/05/2024		2,139		(19)			(19)		2,120	2,120			
100181655	DALLAS	TX		12/11/2024		1,502		62			62		1,564	1,564			
100129269	ATLANTA	GA		09/25/2023		1,912		(48)			(48)		1,864	1,864			
100169603	SAN FRANCISCO	CA		09/30/2024		11,798		(297)			(297)		11,500	11,500			
100170135	SEATTLE	WA		10/08/2024		2,755		(128)			(128)		2,627	2,627			
100159646	WESTLAKE VILLAGE	CA		08/23/2024		1,016		(106)			(106)		910	910			
100143091	COSTA MESA	CA		02/16/2024		2,823		(25)			(25)		2,799	2,799			
100100448	MELVILLE	NY		04/27/2023		6,534		130			130		6,664	6,664			
100088930	COVINA	CA		11/15/2022		(9)		9			9						
100185964	MONROVIA	CA		12/26/2024		629		(200)			(200)		429	429			
100185021	PANORAMA CITY	CA		12/19/2024		31		(31)			(31)						
100151583	LONG BEACH	CA		05/10/2024		2,621		(4)			(4)		2,617	2,617			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169371	CULVER CITY	CA		09/27/2024		54		(45)			(45)		8	8			
100181700	NORCO	CA		12/11/2024		2,440		(144)			(144)		2,296	2,296			
100137428	KAMUELA	HI		01/11/2024		2,129		(162)			(162)		1,967	1,967			
100071662	SAN DIEGO	CA		10/14/2021		5,784		(77)			(77)		5,707	5,707			
100108120	LA MIRADA	CA		05/24/2023		1,937		(133)			(133)		1,805	1,805			
100088895	HERMOSA BEACH	CA		11/15/2022		(1,770)		1,770			1,770						
100160836	OAK PARK	CA		07/24/2024		2,270		(131)			(131)		2,139	2,139			
100185539	HOMESTEAD	FL		12/20/2024		1,196		(212)			(212)		983	983			
100081824	LOS ANGELES	CA		03/30/2022		3,890		(27)			(27)		3,862	3,862			
100091774	ENCINO	CA		01/30/2023		(68,199)		(39)			(39)	68,246	8		(8)		(8)
100102688	MONTEREY PARK	CA		06/22/2023		(67,552)		2,088			2,088	68,246	2,782	2,503	(279)		(279)
100114606	EL CAJON	CA		06/29/2023		2,370		(152)			(152)		2,218	2,218			
100074491	LAGUNA HILLS	CA		12/14/2021		5,500		(12)			(12)		5,488	5,488			
100079396	TORRANCE	CA		03/17/2022		67		(67)			(67)						
100080855	BONSALL	CA		03/10/2022		4,576		(342)			(342)		4,234	4,234			
100151971	MYAKKA CITY	FL		06/14/2024		2,348		(208)			(208)		2,140	2,140			
100155062	SCOTTSDALE	AZ		07/19/2024		3,640		(46)			(46)		3,595	3,595			
100074420	ARLINGTON	VA		12/02/2021		5,433		(240)			(240)		5,193	5,193			
100080408	LOS ANGELES	CA		04/14/2022		4,337		(449)			(449)		3,888	3,888			
100118196	VINEYARD	UT		07/21/2023		1,875		(33)			(33)		1,841	1,841			
100147282	WEST BEND	WI		03/28/2024		(2,792)		2,792			2,792						
100082997	TORRANCE	CA		05/05/2022		4,015		(307)			(307)		3,708	3,708			
100176804	WOODCLIFF LAKE	NJ		11/15/2024		2,230		(309)			(309)		1,921	1,921			
100156031	SONOMA	CA		06/18/2024		83		(83)			(83)						
100129458	VAN NUYS	CA		09/29/2023		2,680		31			31		2,712	2,712			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024		2,447		(107)			(107)		2,340	2,340			
100084826	SAN PEDRO	CA		08/02/2022		(32)		32			32						
100107866	SAN DIEGO	CA		06/29/2023		2,860		(2)			(2)		2,857	2,857			
100150255	ROTTERDAM	NLD		04/29/2024													
100141756	OXNARD	CA		01/30/2024		1,321		(205)			(205)		1,117	1,117			
100164258	CORAL GABLES	FL		08/21/2024		2,510		(97)			(97)		2,412	2,412			
100116045	SYLMAR	CA		07/20/2023		1,414		23			23		1,437	1,437			
100079851	FREMONT	CA		04/08/2022		18,622		1,480			1,480		20,102	20,102			
100155308	BROOKLYN	NY		07/19/2024		2,278		57			57		2,334	2,334			
100072020	WOODLAND HILLS	CA		11/19/2021		4,865		(523)			(523)		4,342	4,342			
100141789	OCEANPORT	NJ		01/30/2024		2,186		(111)			(111)		2,075	2,075			
100147603	LOS ANGELES	CA		04/04/2024		3,930		(150)			(150)		3,780	3,780			
100176036	BERMUDA DUNES	CA		12/20/2024		1,595		(171)			(171)		1,424	1,424			
100114959	PALM SPRINGS	CA		07/14/2023		2,463		(123)			(123)		2,339	2,339			
100131636	SACRAMENTO	CA		10/06/2023		2,445		(104)			(104)		2,340	2,340			
100132756	COEUR D ALENE	ID		11/03/2023		1,731		(176)			(176)		1,555	1,555			
100138151	CYPRESS	CA		12/14/2023		(342)		342			342						
100174885	ELIZABETH	CO		10/31/2024		5,008		(104)			(104)		4,904	4,904			
100071877	SAN JOSE	CA		11/05/2021		5,285		(411)			(411)		4,873	4,873			
100145589	UNITED KINGDOM	GBR		03/12/2024		232		(129)			(129)		103	103			
100149071	THOMPSONS STATION	TN		04/19/2024		2,209		(88)			(88)		2,121	2,121			
100102208	CABO SAN LUCAS	MEX		04/17/2023		3,075							3,075	3,075			
100170500	WOODLAND HILLS	CA		10/09/2024		2,558		(228)			(228)		2,330	2,330			
100155961	LINDEN	NJ		06/18/2024		2,241		(180)			(180)		2,061	2,061			
100090034	HUNTINGTON BEACH	CA		01/13/2023		2,435		(3)			(3)		2,431	2,431			
100108922	RIVERSIDE	CA		05/31/2023		8,087		(393)			(393)		7,694	7,694			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175038	GOLDEN	CO		11/05/2024		2,482		(165)			(165)		2,317	2,317			
100065548	LOS ANGELES	CA		07/28/2021		5,273		24			24		5,296	5,296			
100153067	AZUSA	CA		06/27/2024		1,523		(158)			(158)		1,366	1,366			
100176167	MOUNT VERNON	WA		12/20/2024		2,496		(188)			(188)		2,308	2,308			
100159572	DORAL	FL		07/15/2024		2,427		(161)			(161)		2,266	2,266			
100099613	GRANADA HILLS	CA		04/06/2023		1,030		(29)			(29)		1,002	1,002			
100135650	SEVIERVILLE	TN		11/09/2023		2,101		(97)			(97)		2,004	2,004			
100126405	RIDGEWOOD	NY		08/30/2023		(351)		2,523			2,523		2,172	2,172			
100163593	OREM	UT		08/15/2024		2,335		(272)			(272)		2,062	2,062			
100129258	WINTER GARDEN	FL		11/03/2023		2,163		(138)			(138)		2,024	2,024			
100083010	MONMOUTH BEACH	NJ		05/05/2022		4,127		(266)			(266)		3,861	3,861			
100142822	WESTMINSTER	CA		02/08/2024		189,229		(5,160)			(5,160)		184,069	184,069			
100090904	CORONADO	CA		01/31/2023		(56)		56			56						
100074404	PEORIA	AZ		12/02/2021		5,225		(208)			(208)		5,017	5,017			
100175577	BLUE BELL	PA		11/12/2024		2,917		(40)			(40)		2,876	2,876			
100168681	NORCO	CA		09/25/2024		107,186		(2,656)			(2,656)		104,530	104,530			
100114924	COSTA MESA	CA		07/13/2023		2,057		(143)			(143)		1,913	1,913			
100080827	MOORESVILLE	NC		03/10/2022		4,562		(262)			(262)		4,300	4,300			
100142611	READING	MA		02/08/2024		9,362		(191)			(191)		9,171	9,171			
100107817	SAN DIEGO	CA		05/19/2023		212		1,250			1,250		1,462	1,462			
100118877	LEHI	UT		08/30/2023		1,879		(13)			(13)		1,866	1,866			
100129766	LOS ANGELES	CA		09/27/2023		1,114		(33)			(33)		1,081	1,081			
100171190	LA HABRA	CA		11/22/2024		2,352		(309)			(309)		2,043	2,043			
100091331	ENCINITAS	CA		01/13/2023		2,166		37			37		2,203	2,203			
100090755	SCOTTSDALE	AZ		02/28/2023		2,802		(214)			(214)		2,588	2,588			
100131641	MARTINEZ	CA		10/06/2023		2,462		(41)			(41)		2,422	2,422			
100185714	HAARLEM	NLD		12/20/2024													
100120497	CANYON COUNTRY	CA		08/18/2023		1,976		(92)			(92)		1,884	1,884			
100175555	MERIDIAN	ID		11/12/2024		2,661		(59)			(59)		2,601	2,601			
100039162	DUBLIN	IRL		09/27/2019		(6,057)		8,266			8,266		2,209	2,209			
100173748	LIVERMORE	CA		10/30/2024		1,388		(169)			(169)		1,218	1,218			
100160553	PALOS VERDES ESTATES	CA		07/19/2024		1,925		(360)			(360)		1,565	1,565			
100102002	RIVERSIDE	CA		04/14/2023		2,334		(92)			(92)		2,242	2,242			
100116051	RENO	NV		07/20/2023		2,816		(1)			(1)		2,815	2,815			
100129835	CLEARWATER	FL		09/27/2023		1,839		(47)			(47)		1,792	1,792			
100156122	MISSION VIEJO	CA		07/25/2024		2,425		(90)			(90)		2,335	2,335			
100074453	SAN FRANCISCO	CA		12/02/2021		6,644		(479)			(479)		6,165	6,165			
100166287	LIBERTY HILL	TX		10/23/2024		1,791		(173)			(173)		1,618	1,618			
100172125	STEVENSON RANCH	CA		10/17/2024		2,343		(125)			(125)		2,218	2,218			
100109040	MIAMI	FL		06/05/2023		2,402		(210)			(210)		2,192	2,192			
100174618	VISTA	CA		10/31/2024		2,333		(164)			(164)		2,170	2,170			
100157829	ARVADA	CO		08/01/2024		(46)		46			46						
100154608	BREA	CA		06/14/2024		2,385		(149)			(149)		2,236	2,236			
100107903	SAN FRANCISCO	CA		06/29/2023		69		(69)			(69)						
100182556	FULLERTON	CA		12/12/2024		1,742		(21)			(21)		1,721	1,721			
100164158	RIO VERDE	AZ		08/21/2024		1,437		(133)			(133)		1,304	1,304			
100156416	SANTA ANA	CA		06/24/2024		2,652		43			43		2,695	2,695			
100165843	NEWTON	MA		08/29/2024		2,272		(194)			(194)		2,077	2,077			
100153695	LAS VEGAS	NV		05/31/2024		1,596		(189)			(189)		1,407	1,407			
100142722	PASADENA	CA		02/08/2024		2,398		(162)			(162)		2,236	2,236			
100149882	WEST LINN	OR		04/29/2024		911		(43)			(43)		868	868			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155968	LOCUST VALLEY	NY		06/18/2024		2,047		(120)			(120)		1,927	1,927			
100172250	DOWNEY	CA		10/21/2024		2,570		(168)			(168)		2,402	2,402			
100074480	OAKLAND	CA		12/14/2021		5,544		53			53		5,597	5,597			
730302431	MARTINEZ	CA		12/27/2023		(3,357)		9,159			9,159		5,802	5,802			
100120896	LOS ANGELES	CA		08/30/2023		3,583		78			78		3,660	3,660			
100175593	GROTON	MA		11/12/2024		(63,599)		(118)			(118)	66,368	2,652	2,402	(249)		(249)
100116541	KANSAS CITY	MO		07/20/2023		2,740		2,945			2,945		5,685	5,685			
100180810	UTRECHT	NLD		11/27/2024													
100120862	LA VERNE	CA		08/28/2023		2,508		(41)			(41)		2,467	2,467			
730100812	LOS ANGELES	CA		12/27/2023		179		7,371			7,371		7,549	7,549			
100167013	WILTON	CT		09/13/2024		2,172		(55)			(55)		2,117	2,117			
100156336	MIRAMAR	FL		07/25/2024		1,698		(170)			(170)		1,527	1,527			
100170011	BRIDGEWATER	NJ		11/08/2024		2,492		(185)			(185)		2,307	2,307			
100135648	ST AUGUSTINE	FL		11/09/2023		2,950		(64)			(64)		2,887	2,887			
100155157	CASTLE ROCK	CO		07/19/2024		2,192		(251)			(251)		1,941	1,941			
100109311	KEY WEST	FL		06/12/2023		2,788		(137)			(137)		2,650	2,650			
100174941	KAILUA	HI		10/31/2024		2,335		(173)			(173)		2,162	2,162			
100141522	RIVERSIDE	CA		01/30/2024		1,296		(139)			(139)		1,157	1,157			
100164255	WILMINGTON	CA		08/21/2024		2,364		(127)			(127)		2,237	2,237			
100147135	HAYWARD	CA		05/08/2024		2,562		23			23		2,585	2,585			
100137146	NASHVILLE	TN		11/28/2023		2,224		(10)			(10)		2,215	2,215			
100167090	CHICAGO	IL		09/13/2024		2,034		(86)			(86)		1,949	1,949			
100164102	LOS ANGELES	CA		08/21/2024		2,085		(179)			(179)		1,905	1,905			
100142138	DAVENPORT	FL		02/29/2024		1,936		(177)			(177)		1,759	1,759			
100078662	GUILFORD	CT		02/02/2022		4,898		(228)			(228)		4,670	4,670			
100138230	SAN JOSE	CA		12/14/2023		1,930		(109)			(109)		1,821	1,821			
100115528	LOS ANGELES	CA		07/17/2023		(70)		70			70						
100158412	UNITED KINGDOM	GBR		07/09/2024		(12,154)		12,154			12,154						
100153827	SAN DIEGO	CA		07/10/2024		51		(51)			(51)						
100160845	SHERMAN OAKS	CA		07/24/2024		1,942		(163)			(163)		1,779	1,779			
100102990	BROOKLYN	NY		06/22/2023		2,495		(289)			(289)		2,206	2,206			
100138679	BOCA RATON	FL		02/02/2024		2,181		(102)			(102)		2,079	2,079			
100118914	MISSOURI CITY	TX		07/27/2023		1,936		(229)			(229)		1,707	1,707			
100109589	TEMECULA	CA		06/14/2023		696		7			7		703	703			
100154084	GEORGETOWN	TX		07/11/2024		2,260		(253)			(253)		2,007	2,007			
100171319	SAN DIEGO	CA		10/16/2024		2,207		(92)			(92)		2,116	2,116			
100076366	LOS ANGELES	CA		12/23/2021		1,781		(445)			(445)		1,336	1,336			
100116482	SAN FRANCISCO	CA		07/20/2023		6,529		6,653			6,653		13,182	13,182			
100161668	SCHIEDAM	NLD		07/29/2024													
100091162	GATLINBURG	TN		01/31/2023		2,560		100			100		2,661	2,661			
100129522	LOS ANGELES	CA		09/29/2023		2,683		136			136		2,818	2,818			
100091703	CHICAGO	IL		03/24/2023		2,348		(6)			(6)		2,341	2,341			
100182405	LOS ANGELES	CA		12/12/2024		1,689		46			46		1,735	1,735			
100164880	ANAHEIM	CA		08/26/2024		5,718		(3,577)			(3,577)		2,140	2,140			
100138362	JAMUL	CA		12/18/2023		1,848		(84)			(84)		1,764	1,764			
100144463	PHOENIX	AZ		04/26/2024		1,970		(212)			(212)		1,758	1,758			
100147326	ROTTERDAM	NLD		03/27/2024													
100140015	SEATTLE	WA		01/09/2024		2,266		(54)			(54)		2,212	2,212			
100110683	FREMONT	CA		08/11/2023		2,285		(43)			(43)		2,242	2,242			
100185593	STAR	ID		12/20/2024		1,771		(176)			(176)		1,595	1,595			
100136568	GAINESVILLE	GA		11/22/2023		1,705		75			75		1,780	1,780			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175579	SACRAMENTO	CA		11/12/2024		2,753		(57)			(57)		2,696	2,696			
100181541	MIAMI	FL		12/09/2024		2,012		(159)			(159)		1,853	1,853			
100085181	CARLSBAD	CA		09/21/2022		(5)		5			5						
100166332	PORTLAND	OR		10/24/2024		2,311		(251)			(251)		2,061	2,061			
100078636	HOLLIS	NH		02/02/2022		4,642		(98)			(98)		4,544	4,544			
100138397	BROOKLYN	NY		12/18/2023		(149)		149			149						
100147977	BURBANK	CA		04/10/2024		2,321		(75)			(75)		2,247	2,247			
100128878	TARZANA	CA		09/21/2023		2,367		(114)			(114)		2,253	2,253			
100140897	BUENA PARK	CA		02/26/2024		1,447		(193)			(193)		1,253	1,253			
100167918	LOS ANGELES	CA		09/20/2024		2,532		(169)			(169)		2,363	2,363			
100078269	WOODLAND HILLS	CA		02/10/2022		4,761		(514)			(514)		4,247	4,247			
100118854	TORRANCE	CA		08/30/2023		1,179		(22)			(22)		1,157	1,157			
100159009	CLEARWATER	FL		08/15/2024		2,333		(188)			(188)		2,146	2,146			
100102093	VIEW PARK	CA		04/14/2023		(26)		26			26						
100138218	LOS ANGELES	CA		12/14/2023		(1,476)		1,476			1,476						
100185415	LOS ANGELES	CA		12/20/2024		2,592		86			86		2,678	2,678			
100155319	CLAYTON	CA		07/19/2024		2,411		(150)			(150)		2,261	2,261			
100156700	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024		1,873		(207)			(207)		1,666	1,666			
100137977	SAN DIEGO	CA		12/13/2023		2,257		47			47		2,305	2,305			
100091782	HOLLISTER	CA		01/30/2023		1,901		(133)			(133)		1,768	1,768			
100141345	LOS ANGELES	CA		01/30/2024		1,961		(196)			(196)		1,766	1,766			
100152258	SAN FRANCISCO	CA		05/17/2024		2,413		(116)			(116)		2,296	2,296			
100071485	LOS ANGELES	CA		10/26/2021		4,520		(134)			(134)		4,386	4,386			
100082980	WOODLAND HILLS	CA		05/05/2022		8,273		(582)			(582)		7,691	7,691			
4010051548	CULLMAN	AL		07/27/2023		1,602		(132)			(132)		1,470	1,470			
100086195	SAN PEDRO	CA		10/07/2022		2,255		(224)			(224)		2,031	2,031			
100134262	LOS ANGELES	CA		10/27/2023		2,471		(8)			(8)		2,462	2,462			
100077826	SAN DIEGO	CA		01/14/2022		19		(19)			(19)						
4010083902	AMITYVILLE	NY		09/27/2024		1,587		(159)			(159)		1,429	1,429			
100159451	RANCHO CUCAMONGA	CA		07/15/2024		2,321		(193)			(193)		2,128	2,128			
100071929	COSTA MESA	CA		01/21/2022		5,187		(208)			(208)		4,980	4,980			
100090990	SHERWOOD	OR		01/31/2023		3,552		(153)			(153)		3,399	3,399			
100118187	LAKE FOREST	CA		07/20/2023		(1,642)		3,798			3,798		2,156	2,156			
100167480	DORAL	FL		10/31/2024		1,936		(235)			(235)		1,700	1,700			
100161402	MARIETTA	GA		07/26/2024		3,243		(256)			(256)		2,986	2,986			
100079448	NOVATO	CA		03/17/2022		111		(111)			(111)						
100149986	AUSTIN	TX		06/07/2024		2,383		(130)			(130)		2,254	2,254			
100078671	QUEEN CREEK	AZ		02/02/2022		4,200		(249)			(249)		3,951	3,951			
100181909	PASADENA	CA		12/12/2024		2,710		181			181		2,891	2,891			
100080193	DAVIE	FL		02/25/2022		(110)		110			110						
100083526	SAN CLEMENTE	CA		06/06/2022		69		(69)			(69)						
100182451	OAKLAND	CA		12/12/2024		2,033		(15)			(15)		2,018	2,018			
100174053	CHICAGO	IL		10/31/2024		1,846		(73)			(73)		1,772	1,772			
100114511	RIVERSIDE	CA		06/29/2023		2,640		118			118		2,758	2,758			
100178471	MIAMI	FL		11/21/2024		2,139		(193)			(193)		1,945	1,945			
100163349	LOS ANGELES	CA		08/13/2024		2,617		71			71		2,688	2,688			
100166439	AUSTIN	TX		10/31/2024		3,445		(162)			(162)		3,283	3,283			
100102615	NAPLES	FL		06/22/2023		1,442		(347)			(347)		1,095	1,095			
100149996	MISSOURI CITY	TX		06/07/2024		1,776		(44)			(44)		1,733	1,733			
100057253	CLOVIS	CA		05/19/2021		4,391		(385)			(385)		4,005	4,005			
100151346	NEW ORLEANS	LA		05/10/2024		4,375		(165)			(165)		4,210	4,210			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165478	PARAMOUNT	CA		08/29/2024		2,333		(159)			(159)		2,173	2,173			
100102351	PORT REPUBLIC	MD		06/07/2023		2,718		(35)			(35)		2,683	2,683			
100185804	PETALUMA	CA		12/26/2024		35		(35)			(35)						
100089388	KEY WEST	FL		11/17/2022		(6)		6			6						
100133782	OAKLAND	CA		10/20/2023		2,299		(10)			(10)		2,290	2,290			
100142498	PAIA	HI		03/08/2024		2,406		(260)			(260)		2,147	2,147			
100174531	COSTA MESA	CA		10/31/2024		2,406		(271)			(271)		2,135	2,135			
100136061	LOS ANGELES	CA		11/16/2023		3,172		(76)			(76)		3,097	3,097			
100173407	SYLMAR	CA		10/29/2024		2,544		(243)			(243)		2,301	2,301			
100118013	LOS ANGELES	CA		07/20/2023		23,167		1,754			1,754		24,922	24,922			
100162072	THE HILLS	TX		07/31/2024		2,283		(272)			(272)		2,012	2,012			
100176785	VENTURA	CA		11/15/2024		2,249		(135)			(135)		2,113	2,113			
100153389	RUMSON	NJ		05/29/2024		2,196		(199)			(199)		1,997	1,997			
100120145	JAMUL	CA		08/11/2023		2,466		(67)			(67)		2,398	2,398			
100115419	MISSION VIEJO	CA		07/17/2023		2,539		(44)			(44)		2,495	2,495			
100116118	HUNTINGTON BEACH	CA		07/20/2023		(43,643)		1,592			1,592	46,896	4,845	4,590	(255)		(255)
100164010	LAGUNA HILLS	CA		08/21/2024		2,077		(213)			(213)		1,864	1,864			
100155167	KIRKLAND	WA		07/19/2024		1,344		(149)			(149)		1,195	1,195			
100147117	PROSPER	TX		05/08/2024		2,427		(23)			(23)		2,404	2,404			
100182555	FULLERTON	CA		12/12/2024		6,844		(33)			(33)		6,811	6,811			
100073532	GRANADA HILLS	CA		10/26/2021		5,641		(257)			(257)		5,384	5,384			
100092054	BRONX	NY		02/09/2023		2,350		(82)			(82)		2,268	2,268			
100185832	MISSION VIEJO	CA		12/26/2024		1,619		(38)			(38)		1,580	1,580			
100175588	BIRMINGHAM	MI		11/12/2024		2,112		(72)			(72)		2,040	2,040			
100158185	UNITED KINGDOM	GBR		07/09/2024		(12,796)		12,796			12,796						
100103728	ROCKWALL	TX		05/08/2023		(85)		85			85						
100164198	HAWTHORNE	CA		08/21/2024		2,141		(307)			(307)		1,834	1,834			
100145833	MIRAMAR	FL		03/15/2024		1,907		(138)			(138)		1,768	1,768			
100180417	PACIFICA	CA		11/25/2024		2,791		135			135		2,927	2,927			
100154826	LA PALMA	CA		07/19/2024		2,238		(129)			(129)		2,109	2,109			
100102451	DRIFTWOOD	TX		06/07/2023		2,755		(138)			(138)		2,617	2,617			
100165032	MARIETTA	GA		08/28/2024		1,028		(41)			(41)		987	987			
100151980	SANTA CLARITA	CA		06/14/2024		45,373		(754)			(754)		44,619	44,619			
100116156	WESTMINSTER	CA		07/20/2023		3,067		2,052			2,052		5,119	5,119			
100155072	CARY	NC		07/19/2024		1,609		756			756		2,365	2,365			
100178322	SEVIERVILLE	TN		11/19/2024		1,695		(158)			(158)		1,537	1,537			
100169520	CASTRO VALLEY	CA		09/30/2024		1,532		13			13		1,545	1,545			
100120604	MANTECA	CA		08/18/2023		5,375		(61)			(61)		5,314	5,314			
100143412	NORTH POTOMAC	MD		02/16/2024		2,158		(69)			(69)		2,089	2,089			
100136716	SCOTTSDALE	AZ		01/25/2024		1,843		(59)			(59)		1,785	1,785			
100076777	OCEAN CITY	NJ		12/27/2021		4,471		(408)			(408)		4,063	4,063			
100144315	OJAI	CA		03/07/2024		2,073		(163)			(163)		1,909	1,909			
100173973	INGLEWOOD	CA		10/31/2024		2,147		(304)			(304)		1,843	1,843			
730003219	ASHLAND	OR		12/27/2023		(2,829)		8,910			8,910		6,080	6,080			
100102638	GILBERT	AZ		06/22/2023		3,559		(34)			(34)		3,525	3,525			
100137254	NETHERLANDS	NLD		11/28/2023													
100132497	GLENDALE	AZ		11/03/2023		2,240		130			130		2,370	2,370			
100163830	BETHANY BEACH	DE		09/27/2024		(61,738)		(228)			(228)	64,322	2,356	2,087	(269)		(269)
100173713	LUBBOCK	TX		10/30/2024		2,428		(236)			(236)		2,192	2,192			
100100328	RIVERSIDE	CA		04/27/2023		3,316		891			891		4,208	4,208			
100186347	SANTA CLARA	CA		12/30/2024		1,726		(4)			(4)		1,723	1,723			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137479	SAN DIEGO	CA		01/11/2024		2,099		(16)			(16)		2,083	2,083			
100169666	BURBANK	CA		09/30/2024		2,132		(175)			(175)		1,956	1,956			
100181694	PARAMUS	NJ		12/11/2024		1,537		(89)			(89)		1,449	1,449			
100169415	SNOHOMISH	WA		09/30/2024		1,698		(98)			(98)		1,600	1,600			
100101062	GREAT NECK	NY		04/28/2023		3,834		1,550			1,550		5,384	5,384			
100132538	PORT ARANSAS	TX		11/03/2023		2,185		48			48		2,232	2,232			
100141545	LOS ANGELES	CA		01/30/2024		50		(50)			(50)						
100083653	TYBEE ISLAND	GA		06/23/2022		2,467		(160)			(160)		2,307	2,307			
100100459	CORONA	CA		04/27/2023		3,867		362			362		4,228	4,228			
100186276	SAN FRANCISCO	CA		12/27/2024		891		(32)			(32)		859	859			
100103173	BROOKLYN	NY		04/21/2023		2,250		(219)			(219)		2,032	2,032			
100144746	UNITED KINGDOM	GBR		03/12/2024		(5,157)		5,332			5,332		174	174			
100101956	YULEE	FL		04/14/2023		1,108		(11)			(11)		1,097	1,097			
100135931	LIBERTY HILL	TX		11/15/2023		1,514		(111)			(111)		1,403	1,403			
100102843	RESEDA	CA		06/22/2023		2,349		(22)			(22)		2,327	2,327			
100174802	KEY BISCAYNE	FL		10/31/2024		2,075		(344)			(344)		1,732	1,732			
100139145	PALMDALE	CA		12/28/2023		1,607		28			28		1,635	1,635			
100078457	NASHVILLE	TN		01/25/2022		4,948		6			6		4,954	4,954			
100154154	SAINT JOHNS	FL		07/11/2024		3,859		(290)			(290)		3,569	3,569			
100078456	NASHVILLE	TN		01/25/2022		4,944		9			9		4,954	4,954			
100186708	LAWRENCEVILLE	GA		12/31/2024		2,331		(195)			(195)		2,136	2,136			
100185999	SOUTH SAN FRANCISCO	CA		12/27/2024		1,410		(45)			(45)		1,365	1,365			
100158287	UNITED KINGDOM	GBR		07/09/2024		(12,597)		12,597			12,597						
100079342	PACIFICA	CA		03/17/2022		(31)		31			31						
100167040	SEATTLE	WA		09/13/2024		5,298		(143)			(143)		5,155	5,155			
100119895	EAGLE	CO		08/10/2023		2,533		(70)			(70)		2,463	2,463			
4010067606	HUNTINGTON STATION	NY		01/30/2024		2,057		(235)			(235)		1,822	1,822			
100176688	ARLETA	CA		11/15/2024		2,040		(226)			(226)		1,814	1,814			
100151879	LOS ANGELES	CA		05/10/2024		2,067		(93)			(93)		1,974	1,974			
100160829	SHERMAN OAKS	CA		07/24/2024		2,085		(69)			(69)		2,016	2,016			
100140190	SPRINGFIELD	VA		01/11/2024		1,494		(110)			(110)		1,383	1,383			
100171150	DUBLIN	CA		11/22/2024		2,567		(76)			(76)		2,491	2,491			
100086166	BAKERSFIELD	CA		10/07/2022		2,895		(72)			(72)		2,823	2,823			
4010055162	WARREN	MI		08/24/2023		2,163		(144)			(144)		2,019	2,019			
100175208	TAMPA	FL		11/05/2024		2,635		(106)			(106)		2,530	2,530			
100172740	SAN JOSE	CA		11/21/2024		1,712		(145)			(145)		1,568	1,568			
100154724	LONG BEACH	CA		07/19/2024		2,382		(152)			(152)		2,230	2,230			
100088847	RIVERSIDE	CA		11/15/2022		(32)		32			32						
100163400	LOS ANGELES	CA		09/27/2024		2,331		(192)			(192)		2,139	2,139			
100160164	LONG BEACH TOWNSHIP	NJ		07/18/2024		2,211		(27)			(27)		2,184	2,184			
100140577	LOS ANGELES	CA		01/19/2024		2,326		(112)			(112)		2,214	2,214			
100117532	SAN JOSE	CA		07/20/2023		(1,857)		5,101			5,101		3,243	3,243			
100087113	TAMPA	FL		11/04/2022		3,294		210			210		3,504	3,504			
403052711	RICHMOND HEIGHTS	OH		11/04/2024		5,989		547			547		6,535	6,535			
100182022	NORTH ANDOVER	MA		12/12/2024		2,630		242			242		2,873	2,873			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		2,440		107			107		2,547	2,547			
4010055423	WARNER ROBINS	GA		08/24/2023		2,759		(59)			(59)		2,700	2,700			
100176690	TORRANCE	CA		11/15/2024		1,421		(261)			(261)		1,160	1,160			
100144032	THOUSAND OAKS	CA		03/07/2024		2,264		(95)			(95)		2,169	2,169			
100116515	BURBANK	CA		07/20/2023		2,980		2,371			2,371		5,350	5,350			
100140989	ALTADENA	CA		01/26/2024		1,183		(64)			(64)		1,119	1,119			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176013	SAN CLEMENTE	CA		12/20/2024		1,656		(189)			(189)		1,468	1,468			
100132667	KAAAWA	HI		11/03/2023		(778)		2,705			2,705		1,927	1,927			
100165800	MONROE	NY		08/29/2024		1,922		(281)			(281)		1,640	1,640			
100080789	LOS ANGELES	CA		03/15/2022		4,156		(404)			(404)		3,752	3,752			
100120668	BERMUDA DUNES	CA		08/24/2023		1,664		(93)			(93)		1,571	1,571			
100076559	FORT COLLINS	CO		12/16/2021		5,169		(364)			(364)		4,805	4,805			
100102507	MIAMI	FL		06/07/2023		3,530		(210)			(210)		3,321	3,321			
100132666	STOCKTON	CA		11/03/2023		2,135		51			51		2,186	2,186			
100145836	PINOLE	CA		03/15/2024		1,959		(299)			(299)		1,660	1,660			
100157831	AUSTIN	TX		08/01/2024		1,544		(95)			(95)		1,449	1,449			
100154811	JOSHUA TREE	CA		07/19/2024		2,461		(354)			(354)		2,106	2,106			
100140894	WESLEY CHAPEL	FL		02/26/2024		1,793		(149)			(149)		1,643	1,643			
100139748	UNITED KINGDOM	GBR		12/18/2023		130							130	130			
730301421	ADELANTO	CA		12/27/2023		3,480		1,869			1,869		5,349	5,349			
100073535	LOS ANGELES	CA		10/26/2021		76		(76)			(76)						
100128468	ENNIS	MT		09/15/2023		1,858		(84)			(84)		1,774	1,774			
100178235	LOS ANGELES	CA		11/19/2024		4,422		(48)			(48)		4,373	4,373			
100137375	PALM DESERT	CA		12/05/2023		2,089		173			173		2,261	2,261			
100116503	LAGUNA NIGUEL	CA		07/20/2023		(374)		374			374						
100142523	SAN DIEGO	CA		02/08/2024		2,523		(41)			(41)		2,482	2,482			
100128858	SALINAS	CA		09/21/2023		(78)		78			78						
100083827	GERMANTOWN	WI		07/12/2022		2,772		(7)			(7)		2,765	2,765			
100138026	MIAMI	FL		12/13/2023		(31)		31			31						
100079907	SANTA CRUZ	CA		04/25/2022		4,645		(23)			(23)		4,622	4,622			
100149770	JACKSONVILLE	FL		04/26/2024		(4,634)		4,634			4,634						
3410000524	COLUMBIA	TN		09/10/2024		201,343							201,343	201,343			
100128131	CORONA	CA		09/11/2023		1,390		(142)			(142)		1,247	1,247			
100171236	SEATTLE	WA		10/16/2024		3,569		(128)			(128)		3,441	3,441			
100147398	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024		2,136		(326)			(326)		1,811	1,811			
100142449	PHOENIX	AZ		03/08/2024		4,206		(24)			(24)		4,182	4,182			
100167016	MURFREESBORO	TN		09/13/2024		1,985		(151)			(151)		1,834	1,834			
100132429	WINDERMERE	FL		11/03/2023		2,206		167			167		2,373	2,373			
100133449	EADS	TN		10/19/2023		1,369		(6)			(6)		1,362	1,362			
100073530	SIMI VALLEY	CA		10/26/2021		4,898		(212)			(212)		4,686	4,686			
100165644	LAGUNA HILLS	CA		10/04/2024		2,534		(181)			(181)		2,354	2,354			
100142226	RHINEBECK	NY		03/15/2024		2,118		(259)			(259)		1,859	1,859			
100090727	BRONX	NY		12/29/2022		14,089		(11,914)			(11,914)		2,174	2,174			
100038729	DUBLIN	IRL		09/27/2019		(4,314)		4,564			4,564		250	250			
100159688	MISSION VIEJO	CA		08/23/2024		2,259		(310)			(310)		1,949	1,949			
100155120	NATIONAL CITY	CA		07/19/2024		(474)		588			588		114	114			
100074369	LAHAINA	HI		11/19/2021		4,744		(233)			(233)		4,510	4,510			
100168017	FLOWER MOUND	TX		09/20/2024		2,459		(156)			(156)		2,303	2,303			
100185173	LOS ANGELES	CA		12/20/2024		1,436		(262)			(262)		1,174	1,174			
100152008	MANTECA	CA		06/14/2024		2,238		(165)			(165)		2,073	2,073			
19136	WESTMONT	IL		12/21/2011		27,487		(122)			(122)		27,365	27,365			
100144493	WEST UNION	SC		04/26/2024		2,125		(106)			(106)		2,019	2,019			
100102859	FREMONT	CA		06/22/2023		(7,919)		7,919			7,919						
100136121	MIAMI	FL		12/18/2023		1,913		(127)			(127)		1,785	1,785			
100079202	ASTORIA	NY		02/24/2022		5,015		103			103		5,118	5,118			
100175669	CHINO	CA		11/12/2024		1,824		(151)			(151)		1,673	1,673			
100158523	SATELLITE BEACH	FL		07/10/2024		1,654		(154)			(154)		1,501	1,501			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142843	FONTANA	CA		02/09/2024		7,383		(152)			(152)		7,231	7,231			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		3,231		2,811			2,811		6,042	6,042			
100182434	HILO	HI		12/12/2024		(60,234)		136			136	62,331	2,234	1,864	(370)		(370)
100142140	KISSIMMEE	FL		02/29/2024		1,860		(158)			(158)		1,703	1,703			
100116694	SAN DIEGO	CA		07/20/2023		3,014		2,424			2,424		5,437	5,437			
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024		1,639		(117)			(117)		1,522	1,522			
100109787	SPRING BRANCH	TX		08/04/2023		2,587		80			80		2,666	2,666			
100140816	TUJUNGA	CA		03/06/2024		2,818		(171)			(171)		2,648	2,648			
403049549	NEWARK	NJ		06/28/2024		3,178		(487)			(487)		2,691	2,691			
100083013	PALM SPRINGS	CA		05/05/2022		4,736		83			83		4,819	4,819			
100082625	MOUNT PLEASANT	SC		04/14/2022		8,178		(285)			(285)		7,892	7,892			
100109134	SAN JOSE	CA		06/09/2023		2,360		(109)			(109)		2,251	2,251			
100084394	EDISTO ISLAND	SC		08/12/2022		2,890		333			333		3,223	3,223			
100076362	ENCINITAS	CA		12/23/2021		4,056		(670)			(670)		3,386	3,386			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		2,022		(281)			(281)		1,741	1,741			
100146736	ANAHEIM	CA		03/20/2024		2,207		(283)			(283)		1,924	1,924			
100170000	MORGAN HILL	CA		10/04/2024		1,620		(199)			(199)		1,421	1,421			
100176828	WALNUT CREEK	CA		11/15/2024		2,243		(175)			(175)		2,069	2,069			
100091663	DAVENPORT	FL		01/27/2023		1,331		(160)			(160)		1,171	1,171			
100117064	BROOKLYN	NY		07/20/2023		(10,233)		10,233			10,233						
730060764	LOS ANGELES	CA		12/27/2023		(2,418)		7,870			7,870		5,452	5,452			
100138071	TAMPA	FL		12/13/2023		1,641		66			66		1,707	1,707			
100116451	TOMBALL	TX		07/20/2023		2,371		569			569		2,940	2,940			
100149820	LOS ANGELES	CA		04/29/2024		115		(115)			(115)						
100153561	UNITED KINGDOM	GBR		05/29/2024		117							117	117			
730300293	VENTURA	CA		12/27/2023		1,270		4,566			4,566		5,837	5,837			
100167509	PARKER	TX		10/31/2024		2,574		(196)			(196)		2,377	2,377			
100115911	EL MONTE	CA		07/20/2023		7,113		(236)			(236)		6,878	6,878			
100145709	UNITED KINGDOM	GBR		03/12/2024		(6,206)		6,206			6,206						
100135608	NASHVILLE	TN		11/09/2023		(5,627)		5,627			5,627						
100149729	MIDDLETOWN	NY		04/26/2024		2,661		(164)			(164)		2,497	2,497			
100126783	CARLSBAD	CA		08/30/2023		6,448		3,413			3,413		9,861	9,861			
100135150	WHITEFISH	MT		12/15/2023		2,078		132			132		2,210	2,210			
100149120	CHARLESTON	SC		04/22/2024		2,312		162			162		2,474	2,474			
100150075	MESA	AZ		06/14/2024		2,321		34			34		2,356	2,356			
100088865	SAN MATEO	CA		11/15/2022		2,736		(35)			(35)		2,701	2,701			
100135612	NASHVILLE	TN		11/09/2023		(5,621)		5,621			5,621						
100156902	BRONX	NY		06/27/2024		(44)		44			44						
100156912	THE BRONX	NY		06/27/2024		(44)		44			44						
100168755	WHITTIER	CA		09/26/2024		1,520		(202)			(202)		1,318	1,318			
100139096	PARK CITY	UT		12/28/2023		1,947		(113)			(113)		1,834	1,834			
100102140	ESCONDIDO	CA		04/14/2023		(5)		5			5						
100134726	CITY OF BURBANK	CA		10/30/2023		2,026		(264)			(264)		1,762	1,762			
100160500	FONTANA	CA		07/19/2024		421		35			35		456	456			
100090911	MORGAN HILL	CA		01/31/2023		21		(21)			(21)						
100150271	HEERDE	NLD		04/29/2024													
100147390	KANEOHE	HI		05/08/2024		2,321		(265)			(265)		2,056	2,056			
100173053	SANGER	CA		10/25/2024		3,117		(180)			(180)		2,937	2,937			
100114648	PALM SPRINGS	CA		06/29/2023		2,660		(27)			(27)		2,633	2,633			
100171221	KANEOHE	HI		10/16/2024		2,544		(250)			(250)		2,294	2,294			
100087730	GLENDALE	CA		10/07/2022		2,591		109			109		2,700	2,700			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178472	COPPER CANYON	TX		11/21/2024		(58,862)		(254)			(254)	61,421	2,305	2,111	(194)		(194)
100140347	GRANADA HILLS	CA		01/18/2024		2,503		(123)			(123)		2,380	2,380			
100103739	PONTE VEDRA	FL		05/08/2023		2,213		(63)			(63)		2,150	2,150			
100118875	MIAMI	FL		08/30/2023		1,506		(251)			(251)		1,255	1,255			
100089602	YORBA LINDA	CA		01/30/2023		2,119		(122)			(122)		1,997	1,997			
100128262	FORT LAUDERDALE	FL		09/14/2023		(121)		121			121						
100071512	SACRAMENTO	CA		10/19/2021		127		(127)			(127)						
100175564	DAVIE	FL		11/12/2024		2,773		(48)			(48)		2,725	2,725			
100101835	MOSS BEACH	CA		04/06/2023		2,380		(64)			(64)		2,316	2,316			
100161741	WALNUT	CA		07/30/2024		(59,031)		(204)			(204)	61,318	2,084	1,738	(346)		(346)
100135617	NASHVILLE	TN		11/09/2023		1,863		(105)			(105)		1,758	1,758			
100109119	SUN VALLEY	CA		06/05/2023		874		6			6		880	880			
100156382	CEDAR CREEK	TX		07/25/2024		1,876		(182)			(182)		1,694	1,694			
100083266	ATWATER	CA		05/10/2022		3,686		(38)			(38)		3,648	3,648			
100154069	DORAL	FL		06/06/2024		2,307		(124)			(124)		2,183	2,183			
100181312	CELINA	TX		12/06/2024		1,568		(55)			(55)		1,513	1,513			
100080507	WEEHAWKEN	NJ		03/10/2022		3,381		(319)			(319)		3,062	3,062			
100115562	GLENDALE	AZ		07/19/2023		7,280		(246)			(246)		7,034	7,034			
100179583	KAPOLEI	HI		11/21/2024		2,422		(146)			(146)		2,277	2,277			
100137478	LOS ANGELES	CA		01/11/2024		10,299		(89)			(89)		10,210	10,210			
100173790	SAN ANTONIO	TX		10/30/2024		2,435		(205)			(205)		2,230	2,230			
100163935	LOS ANGELES	CA		10/04/2024		2,468		(216)			(216)		2,252	2,252			
100168086	KAILUA KONA	HI		09/20/2024		630		90			90		721	721			
100144681	UNITED KINGDOM	GBR		03/12/2024		(12,310)		12,310			12,310						
100133504	HARVEY CEDARS	NJ		10/19/2023		2,138		(31)			(31)		2,107	2,107			
100140482	MARTINSVILLE	VA		01/19/2024		703		(93)			(93)		609	609			
100103663	TERRELL	TX		05/08/2023		2,359		20			20		2,379	2,379			
100170279	LYNNWOOD	WA		10/08/2024		2,206		(201)			(201)		2,004	2,004			
100120348	BLOOMFIELD HILLS	MI		08/18/2023		(239)		2,304			2,304		2,065	2,065			
100077825	TUSTIN	CA		01/14/2022		7,885		(134)			(134)		7,751	7,751			
100159621	LOS ANGELES	CA		07/15/2024		(93)		93			93						
730302189	LONG BEACH	CA		12/27/2023		(902)		6,104			6,104		5,203	5,203			
100080016	BRISBANE	CA		04/08/2022		4,717		246			246		4,964	4,964			
100157550	AMSTERDAM	NLD		06/28/2024													
100158457	ALEXANDRIA	VA		07/10/2024		(2,052)		2,052			2,052						
100128786	SEABROOK ISLAND	SC		09/21/2023		1,834		(50)			(50)		1,784	1,784			
100158472	RCH CUCAMONGA	CA		07/10/2024		2,344		(110)			(110)		2,234	2,234			
100185824	ROYAL OAK	MI		12/26/2024		1,607		(100)			(100)		1,507	1,507			
100185019	DALLAS	TX		12/19/2024		1,780		(224)			(224)		1,556	1,556			
100076230	HONOLULU	HI		01/07/2022		4,609		(484)			(484)		4,125	4,125			
100149755	ENGLEWOOD	NJ		04/26/2024		(2,370)		2,370			2,370						
100134405	NETHERLANDS	NLD		10/27/2023													
4010085891	SOUND BEACH	NY		09/27/2024		924		(249)			(249)		674	674			
100102776	APPLE VALLEY	CA		06/22/2023		2,248		(233)			(233)		2,015	2,015			
100073533	SHERWOOD FOREST	CA		10/26/2021		(38,752)		(201)			(201)	44,061	5,108	4,821	(287)		(287)
100151944	WALLER	TX		06/14/2024		2,035		(133)			(133)		1,902	1,902			
100174691	EAST QUOGUE	NY		10/31/2024		3,083		(250)			(250)		2,833	2,833			
100165716	EDWARDSVILLE	IL		08/29/2024		3,667		(67)			(67)		3,600	3,600			
100120061	TORRANCE	CA		08/11/2023		2,620		(24)			(24)		2,596	2,596			
100159474	CHARLOTTE	NC		07/15/2024		2,374		(77)			(77)		2,297	2,297			
100144063	BOSTON	MA		03/07/2024		2,283		(115)			(115)		2,168	2,168			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181311	ALTADENA	CA		12/06/2024		887		(55)			(55)		833	833			
100132679	SOUTHWEST RANCHES	FL		11/03/2023		1,949		215			215		2,164	2,164			
100141721	ESTILL SPRINGS	TN		01/30/2024		1,349		(137)			(137)		1,212	1,212			
100163282	DOWNEY	CA		08/13/2024		65,969		(1,835)			(1,835)		64,134	64,134			
100145781	TUCSON	AZ		05/08/2024		2,173		(153)			(153)		2,021	2,021			
100084858	LOS ANGELES	CA		08/02/2022		3,177		205			205		3,382	3,382			
100176912	RIVERSIDE	CA		11/15/2024		2,404		(166)			(166)		2,238	2,238			
100174731	RESEDA	CA		10/31/2024		3,183		(261)			(261)		2,922	2,922			
100057489	LAHAINA	HI		06/02/2021		3,910		(318)			(318)		3,591	3,591			
100180609	AIKEN	SC		11/26/2024		1,582		(86)			(86)		1,496	1,496			
100087188	HEBER CITY	UT		10/25/2022		3,430		755			755		4,185	4,185			
100173013	LOS ANGELES (NORTH HOL	CA		10/25/2024		2,500		(165)			(165)		2,335	2,335			
100148626	MAKAWAO	HI		05/15/2024		1,710		(100)			(100)		1,610	1,610			
100162254	CAVE CREEK	AZ		09/06/2024		1,610		(20)			(20)		1,591	1,591			
100087782	SAN LEANDRO	CA		11/17/2022		(43,456)		(14)			(14)	43,782	312		(312)		(312)
100156454	LOS ANGELES	CA		06/24/2024		2,221		(120)			(120)		2,101	2,101			
100173413	BOCA RATON	FL		10/29/2024		2,255		(307)			(307)		1,947	1,947			
100076545	IRVINE	CA		01/04/2022		5,159		(47)			(47)		5,112	5,112			
100153705	PASADENA	CA		07/11/2024		1,771		(148)			(148)		1,623	1,623			
100107871	PERRIS	CA		06/29/2023		(47)		47			47						
100143551	THE BRONX	NY		02/21/2024		1,969		(143)			(143)		1,826	1,826			
100169977	DOYLESTOWN	PA		11/08/2024		1,846		(53)			(53)		1,793	1,793			
100157781	MELBOURNE	FL		08/01/2024		2,617		(141)			(141)		2,476	2,476			
4010085713	FREEPORT	NY		09/27/2024		920		(248)			(248)		671	671			
100099973	DORAL	FL		03/28/2023		2,165		177			177		2,342	2,342			
100162309	PORTLAND	OR		08/05/2024		2,180		(162)			(162)		2,017	2,017			
100108207	MENIFEE	CA		05/24/2023		1,647		(114)			(114)		1,533	1,533			
730101524	BAY POINT	CA		12/27/2023		(1,625)		6,837			6,837		5,212	5,212			
100154665	MASPETH	NY		07/19/2024		2,358		(187)			(187)		2,171	2,171			
100086900	WHITTIER	CA		09/21/2022		3,183		(204)			(204)		2,979	2,979			
100114542	NORCO	CA		06/29/2023		2,220		(160)			(160)		2,060	2,060			
100169479	MORRO BAY	CA		09/30/2024		14,161		(568)			(568)		13,593	13,593			
100142519	SAINT PAUL	MN		02/08/2024		3,145		(105)			(105)		3,039	3,039			
100159716	BREVARD	NC		08/23/2024		2,270		(173)			(173)		2,097	2,097			
100153809	PALM BEACH GARDENS	FL		07/10/2024		1,691		(182)			(182)		1,509	1,509			
100159970	NORTH BAY VILLAGE	FL		08/16/2024		1,980		(139)			(139)		1,841	1,841			
100138204	SAN JUAN BAUTISTA	CA		12/14/2023		1,941		754			754		2,695	2,695			
100156845	THE BRONX	NY		06/27/2024		1,979		(112)			(112)		1,867	1,867			
100089433	KENMORE	WA		11/18/2022		2,112		(62)			(62)		2,050	2,050			
100080055	HAYWARD	CA		04/08/2022		(206)		206			206						
100139413	WOODMERE	NY		12/28/2023		1,991		(115)			(115)		1,876	1,876			
100173448	HAYWARD	CA		10/29/2024		45,703		(2,168)			(2,168)		43,536	43,536			
4010067603	MEDFORD	NY		01/30/2024		1,975		(226)			(226)		1,749	1,749			
100118200	WESLEY CHAPEL	FL		07/21/2023		2,238		(166)			(166)		2,073	2,073			
100074251	FREMONT	CA		12/09/2021		1,470		(134)			(134)		1,336	1,336			
100134346	WAIANAE	HI		10/27/2023		1,834		(175)			(175)		1,659	1,659			
100168751	LEMON GROVE	CA		09/26/2024		1,202		(81)			(81)		1,121	1,121			
100100369	BROOKLYN	NY		04/27/2023		3,126		433			433		3,559	3,559			
100120252	BRADENTON BEACH	FL		08/18/2023		41		(41)			(41)						
100138045	GEORGETOWN	TX		12/13/2023		3,314		(146)			(146)		3,168	3,168			
100168682	RANCHO CASCADES	CA		09/25/2024		2,072		(202)			(202)		1,870	1,870			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132584	CHAPPAQUA	NY		11/03/2023		2,119		329			329		2,447	2,447			
100143720	PLACERVILLE	CA		02/26/2024		1,290		(193)			(193)		1,096	1,096			
100132379	SALINAS	CA		11/03/2023		1,946		235			235		2,181	2,181			
100145629	UNITED KINGDOM	GBR		03/12/2024		422		(181)			(181)		241	241			
100165515	PEARL CITY	HI		08/29/2024		2,491		(101)			(101)		2,389	2,389			
100181318	RANCHO CUCAMONGA	CA		12/06/2024		1,534		(38)			(38)		1,496	1,496			
100115465	FOSTER CITY	CA		07/17/2023		2,196		(158)			(158)		2,038	2,038			
100100642	HOUSTON	TX		03/28/2023		1,801		(30)			(30)		1,771	1,771			
100120483	POTOMAC	MD		08/18/2023		2,151		(116)			(116)		2,035	2,035			
100108942	DANIA BEACH	FL		05/31/2023		2,440		(201)			(201)		2,239	2,239			
100147365	OAKLAND PARK	FL		05/08/2024		1,831		(153)			(153)		1,678	1,678			
100180331	LONG BEACH	CA		11/25/2024		2,503		45			45		2,548	2,548			
100087346	WASHOUGAL	WA		10/25/2022		6,075		386			386		6,462	6,462			
100164842	MONTROSE	CA		08/26/2024		1,959		(159)			(159)		1,799	1,799			
100071946	CORONA DEL MAR	CA		11/19/2021		(41)		41			41						
100153010	AURORA	CO		06/27/2024		2,053		(188)			(188)		1,864	1,864			
100150148	LOS ANGELES	CA		06/14/2024		2,125		(358)			(358)		1,768	1,768			
100079294	BURBANK	CA		02/28/2022		4,467		(129)			(129)		4,338	4,338			
100175193	ALHAMBRA	CA		11/05/2024		2,433		(125)			(125)		2,308	2,308			
100162035	HENDERSON	NV		07/31/2024		1,422		(167)			(167)		1,255	1,255			
100165729	LAREDO	TX		08/29/2024		2,074		(192)			(192)		1,882	1,882			
100163412	CHARLOTTE	NC		09/27/2024		2,386		(224)			(224)		2,161	2,161			
100134698	NORTHRIDGE AREA	CA		10/30/2023		1,807		(129)			(129)		1,678	1,678			
100103257	SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023		2,150		(223)			(223)		1,927	1,927			
100175533	SAPPHIRE	NC		11/08/2024		2,578		(111)			(111)		2,467	2,467			
100172471	KAMUELA	HI		10/23/2024		2,600		(120)			(120)		2,481	2,481			
100163375	AUBURN	GA		09/27/2024		1,551		(186)			(186)		1,365	1,365			
4010045800	PHILADELPHIA	PA		07/27/2023		66		(66)			(66)						
100149519	LOS ANGELES	CA		04/26/2024		136		(136)			(136)						
100167781	VERO BEACH	FL		09/19/2024		2,084		(231)			(231)		1,853	1,853			
100168820	BOSTON	MA		09/26/2024		2,386		(211)			(211)		2,175	2,175			
100074122	DAVIE	FL		12/09/2021		1,536		(282)			(282)		1,254	1,254			
7300075559	LOS ANGELES	CA		12/27/2023		6,392		1,261			1,261		7,653	7,653			
4010087160	RIVERHEAD	NY		11/26/2024		8,511		(6,546)			(6,546)		1,965	1,965			
100119850	HUGHSON	CA		08/10/2023		13,148		(694)			(694)		12,453	12,453			
100141727	LLOYD HARBOR	NY		01/30/2024		1,619		(96)			(96)		1,523	1,523			
100135149	KATY	TX		12/15/2023		2,740		(69)			(69)		2,672	2,672			
100158955	MISSOULA	MT		08/15/2024		54		(54)			(54)						
100090923	SAN RAMON	CA		01/31/2023		857		72			72		929	929			
100158437	VICTORVILLE	CA		07/10/2024		1,765		(89)			(89)		1,676	1,676			
100118955	THOUSAND OAKS	CA		07/27/2023		1,920		(186)			(186)		1,734	1,734			
100180621	TUCSON	AZ		11/26/2024		2,562		(82)			(82)		2,480	2,480			
100164042	WESTON	FL		08/21/2024		2,104		(226)			(226)		1,877	1,877			
100175375	REDWOOD CITY	CA		11/05/2024		2,539		(37)			(37)		2,501	2,501			
100173665	AMSTERDAM	NLD		10/29/2024													
100176096	FORT LAUDERDALE	FL		12/20/2024		1,574		(197)			(197)		1,377	1,377			
100076436	FORT LAUDERDALE	FL		12/23/2021		(38,347)		(129)			(129)	59,147	20,671	20,417	(254)		(254)
100100936	LEESBURG	VA		04/28/2023		1,738		235			235		1,974	1,974			
100169989	PLANTATION	FL		11/08/2024		(74,182)		(234)			(234)	64,878	(9,538)	2,189	11,727		11,727
100164019	INGLEWOOD	CA		08/21/2024		1,726		(151)			(151)		1,575	1,575			
100173056	AIEA	HI		10/25/2024		3,892		(203)			(203)		3,689	3,689			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102388	TISBURY	MA		06/07/2023		2,149		(161)			(161)		1,988	1,988			
100152020	THOUSAND OAKS	CA		05/14/2024		2,051		(178)			(178)		1,873	1,873			
100171263	SANTA ANA	CA		10/16/2024		2,711		(233)			(233)		2,479	2,479			
100134586	PARK CITY	UT		10/30/2023		7,565		(297)			(297)		7,268	7,268			
100165799	LAKE MARY	FL		08/29/2024		2,305		(176)			(176)		2,129	2,129			
100140993	VAN NUYS	CA		02/20/2024		1,897		(98)			(98)		1,799	1,799			
100186544	KEAAU	HI		12/30/2024		1,508		(64)			(64)		1,444	1,444			
100185837	ALLENHURST	NJ		12/26/2024		1,450		(211)			(211)		1,239	1,239			
100153837	ORLANDO	FL		07/10/2024		1,570		(103)			(103)		1,467	1,467			
100150090	BEND	OR		06/14/2024		11		(11)			(11)						
100169930	DUNEDIN	FL		11/08/2024		2,357		(161)			(161)		2,196	2,196			
100152936	CHATSWORTH	CA		06/27/2024		(40,978)		(208)			(208)	42,829	1,644	1,711	67		67
100158620	COSTA MESA	CA		07/10/2024		2,135		(48)			(48)		2,087	2,087			
100149111	MONTEBELLO	CA		04/22/2024		2,001		(90)			(90)		1,911	1,911			
100175570	HOLGATE	NJ		11/12/2024		(56,484)		3			3	58,919	2,438	2,320	(118)		(118)
100109183	PISMO BEACH	CA		07/21/2023		1,808		(422)			(422)		1,386	1,386			
100099632	LAVERGNE	TN		04/06/2023		786		39			39		825	825			
100130301	UPLAND	CA		09/28/2023		(40,468)		(68)			(68)	42,636	2,100	2,068	(32)		(32)
100102780	WINCHESTER	CA		06/22/2023		2,241		(158)			(158)		2,083	2,083			
100091823	ANTIOCH	CA		01/30/2023		889		11			11		900	900			
100175556	GILBERT	AZ		11/12/2024		2,590		(57)			(57)		2,533	2,533			
100135072	LYNNWOOD	WA		11/01/2023		2,184		113			113		2,297	2,297			
100133906	LOS ANGELES	CA		11/29/2023		1,927		(20)			(20)		1,907	1,907			
100170472	SEATTLE	WA		10/09/2024		2,474		(152)			(152)		2,322	2,322			
100101685	MONSEY	NY		04/26/2023		2,652		120			120		2,772	2,772			
100163368	SANTA CLARITA	CA		09/27/2024		1,978		(228)			(228)		1,750	1,750			
100090124	RICHLAND	WA		01/13/2023		1,896		(36)			(36)		1,860	1,860			
100088140	JOSHUA TREE	CA		10/25/2022		(5)		5			5						
100089419	FOUNTAIN HILLS	AZ		11/18/2022		19		(19)			(19)						
100128860	SAN JOSE	CA		09/21/2023		2,184		(121)			(121)		2,063	2,063			
100084480	MURRIETA	CA		09/02/2022		6,186		(109)			(109)		6,077	6,077			
100130157	LAKE OSWEGO	OR		11/15/2023		(4)		4			4						
100139593	CLOVIS	CA		12/28/2023		1,963		(77)			(77)		1,886	1,886			
100172178	PLEASANT HILL	CA		10/17/2024		1,612		(183)			(183)		1,428	1,428			
100132534	SANTA MONICA	CA		11/03/2023		2,079		30			30		2,109	2,109			
100151175	NORCO	CA		05/09/2024		1,646		(53)			(53)		1,594	1,594			
100137198	WELLINGTON	FL		11/28/2023		988		(90)			(90)		898	898			
100172167	COLTON	CA		10/17/2024		2,218		(105)			(105)		2,112	2,112			
100088963	LAVALLETTE	NJ		11/15/2022		2,211		(154)			(154)		2,057	2,057			
100120236	SUFFERN	NY		08/18/2023		2,670		(91)			(91)		2,579	2,579			
100131827	LAS VEGAS	NV		10/06/2023		2,982		(133)			(133)		2,849	2,849			
100090001	NAPLES	FL		01/13/2023		2,735		577			577		3,312	3,312			
100163804	MIAMI	FL		09/27/2024		2,265		(305)			(305)		1,960	1,960			
100186677	WAIKOLOA	HI		12/31/2024		1,392		(144)			(144)		1,248	1,248			
100168152	FREMONT	CA		09/20/2024		605		69			69		674	674			
100079705	LAGUNA NIGUEL	CA		04/25/2022		4,628		500			500		5,128	5,128			
100153103	STAMFORD	CT		06/27/2024		1,818		(159)			(159)		1,659	1,659			
100173993	LITTLETON	CO		10/31/2024		5,644		(101)			(101)		5,543	5,543			
100162036	WOODBURY	MN		07/31/2024		1,630		(142)			(142)		1,488	1,488			
403051550	STOCKTON	CA		11/04/2024		1,088		(1,088)			(1,088)						
100159944	MIRAMAR	FL		08/16/2024		1,723		(422)			(422)		1,302	1,302			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162030	PALM CITY	FL		07/31/2024		1,535		(83)			(83)		1,452	1,452			
100076800	YORBA LINDA	CA		12/27/2021		5,231		193			193		5,424	5,424			
100090199	FREDERICKSBURG	TX		01/13/2023		2,186		180			180		2,366	2,366			
100119594	CORONA	CA		07/31/2023		16,295		(300)			(300)		15,994	15,994			
100149833	ORLANDO	FL		04/29/2024		3,453		(228)			(228)		3,225	3,225			
100141046	SHERMAN OAKS	CA		02/20/2024		2,198		(65)			(65)		2,133	2,133			
100083672	LAS VEGAS	NV		06/21/2022		4,992		(233)			(233)		4,758	4,758			
100175714	HOUSTON	TX		11/12/2024		4,284		(181)			(181)		4,103	4,103			
100168655	CHARLOTTE	NC		09/25/2024		3,072		(198)			(198)		2,874	2,874			
100065831	MIAMI BEACH	FL		07/23/2021		6,238		(519)			(519)		5,718	5,718			
100076633	CORONA DEL MAR	CA		12/16/2021		27		(27)			(27)						
100136955	SEATTLE	WA		11/28/2023		2,162		134			134		2,297	2,297			
100138109	LOS ANGELES	CA		12/14/2023		(1,759)		1,759			1,759						
403048226	LAKEWOOD	OH		06/28/2024		1,459		(1,459)			(1,459)						
100180226	SACRAMENTO	CA		11/25/2024		2,419		19			19		2,438	2,438			
100141196	KISSIMMEE	FL		01/30/2024		1,130		623			623		1,754	1,754			
100086727	MISSOURI CITY	TX		09/30/2022		2,234		48			48		2,282	2,282			
100109186	SANTA CLARITA	CA		07/21/2023		2,419		(75)			(75)		2,344	2,344			
100147567	LONG GROVE	IL		04/03/2024		698		(10)			(10)		687	687			
100175277	SACRAMENTO	CA		11/05/2024		4,926		(66)			(66)		4,860	4,860			
100141533	HOLLYWOOD	FL		01/30/2024		(39)		39			39						
100115666	WASILLA	AK		07/20/2023		2,884		(50)			(50)		2,834	2,834			
100181353	COVINA	CA		12/06/2024		2,213		(210)			(210)		2,003	2,003			
100103312	GLENDALE	CA		04/28/2023		(263)		2,105			2,105		1,842	1,842			
100165789	JACKSONVILLE BEACH	FL		08/29/2024		(55,605)		(175)			(175)	58,082	2,302	2,034	(268)		(268)
100136171	MIAMI	FL		12/18/2023		1,825		(45)			(45)		1,780	1,780			
100076442	HUGHSON	CA		12/23/2021		4,881		(262)			(262)		4,619	4,619			
100091256	FRANKLIN	TN		01/31/2023		1,997		1,003			1,003		3,000	3,000			
100165399	MIAMI	FL		08/29/2024		2,125		(129)			(129)		1,996	1,996			
100119007	TWENTYNINE PALMS	CA		07/27/2023		(101)		101			101						
100078382	PHOENIX	AZ		02/10/2022		4,480		(121)			(121)		4,358	4,358			
100118666	AUSTIN	TX		07/25/2023		1,292		(59)			(59)		1,234	1,234			
100144538	LAKE FOREST	CA		04/26/2024		2,415		(41)			(41)		2,374	2,374			
100164228	EASTVALE	CA		08/21/2024		2,313		(244)			(244)		2,069	2,069			
100090922	CORONA	CA		01/31/2023		2,930		264			264		3,195	3,195			
100141053	VAN NUYS	CA		02/20/2024		1,787		(154)			(154)		1,633	1,633			
100146577	FORT LAUDERDALE	FL		03/20/2024		1,949		(158)			(158)		1,791	1,791			
100120165	DORAL	FL		08/14/2023		6,339		(100)			(100)		6,239	6,239			
100173981	ROSEVILLE	CA		10/31/2024		1,909		(135)			(135)		1,774	1,774			
100156237	PARKLAND	FL		06/20/2024		4,603		(257)			(257)		4,346	4,346			
100134418	NETHERLANDS	NLD		10/27/2023													
100160370	TUCSON	AZ		09/06/2024		2,035		(269)			(269)		1,766	1,766			
100160946	OCEAN CITY	NJ		07/24/2024		2,142		(156)			(156)		1,985	1,985			
100073561	INGLEWOOD	CA		11/19/2021		4,705		(495)			(495)		4,210	4,210			
100163420	ORLANDO	FL		09/27/2024		2,044		(216)			(216)		1,828	1,828			
100108907	CELEBRATION	FL		05/31/2023		2,077		(332)			(332)		1,745	1,745			
100141606	SANTA ANA	CA		01/30/2024		(64,180)		28			28	58,642	(5,510)	1,685	7,195		7,195
100185190	SALINAS	CA		12/20/2024		3,376		(117)			(117)		3,259	3,259			
100148732	VAN NUYS	CA		04/17/2024		2,420		(185)			(185)		2,235	2,235			
100132377	ANAHEIM	CA		11/03/2023		1,937		(4)			(4)		1,934	1,934			
19120	CHARLOTTE	NC		12/01/2011		107,499							107,499	107,499			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140743	OZONE PARK	NY		01/22/2024		2,079		(33)			(33)		2,046	2,046			
100154884	NEWPORT BEACH	CA		07/19/2024		2,500		(41)			(41)		2,459	2,459			
100171949	SAN JOSE	CA		10/17/2024		2,304		(157)			(157)		2,147	2,147			
100144768	UNITED KINGDOM	GBR		03/12/2024		(6,632)		6,632			6,632						
100065821	SAN DIMAS	CA		07/23/2021		8,885		(651)			(651)		8,234	8,234			
100140814	OAKLAND	CA		03/06/2024		2,151		(234)			(234)		1,918	1,918			
100101068	BROOKLYN	NY		04/28/2023		3,198		1,254			1,254		4,452	4,452			
4010060826	BELLAIRE	OH		11/29/2023		1,610		(78)			(78)		1,532	1,532			
100149050	SAN DIEGO	CA		04/19/2024		2,442		(134)			(134)		2,308	2,308			
100110705	HAYWARD	CA		08/11/2023		2,343		(62)			(62)		2,280	2,280			
100076780	VISTA	CA		12/27/2021		84		(84)			(84)						
100102987	BROOKLYN	NY		06/22/2023		1,214		(34)			(34)		1,180	1,180			
100116147	LA CANADA FLINTRIDGE	CA		07/20/2023		3,113		1,061			1,061		4,173	4,173			
100144582	BRANDON	FL		04/26/2024		6,715		(240)			(240)		6,476	6,476			
100175706	BOSTON	MA		11/12/2024		1,244		(103)			(103)		1,141	1,141			
100087200	PORTLAND	OR		10/25/2022		1,913		576			576		2,489	2,489			
100081228	LONG BRANCH	NJ		03/18/2022		4,487		175			175		4,662	4,662			
100167934	CAMBRIA	CA		09/20/2024		2,207		(208)			(208)		1,999	1,999			
100076430	LONGBOAT KEY	FL		12/23/2021		3,886		(232)			(232)		3,654	3,654			
100115341	ANDOVER	MA		07/17/2023		2,015		(99)			(99)		1,916	1,916			
100186185	MIAMI	FL		12/27/2024		800		(54)			(54)		746	746			
100154339	WINNETKA	CA		06/12/2024		1,699		(113)			(113)		1,587	1,587			
100079405	AROMAS	CA		03/17/2022		3,572		(473)			(473)		3,099	3,099			
100137421	LITCHFIELD PARK	AZ		01/11/2024		4,028		(291)			(291)		3,736	3,736			
100142751	WAILUKU	HI		02/08/2024		4,056		(163)			(163)		3,893	3,893			
100117775	WEST HILLS	CA		07/20/2023		1,992		(71)			(71)		1,920	1,920			
100167158	SOUTH PASADENA	CA		09/13/2024		2,824		(137)			(137)		2,687	2,687			
100089281	LITTLETON	CO		01/26/2023		2,192		30			30		2,222	2,222			
100171303	GREENSBORO	GA		10/16/2024		29,260		(1,364)			(1,364)		27,896	27,896			
100154162	IMPERIAL BEACH	CA		07/11/2024		2,169		(176)			(176)		1,993	1,993			
4010072198	CHICAGO	IL		04/29/2024		2,114		(105)			(105)		2,009	2,009			
100133403	OCEANSIDE	CA		11/21/2023		9,209		119			119		9,328	9,328			
100153182	HOLLYWOOD	FL		05/30/2024		2,360		68			68		2,428	2,428			
100138656	DAVIE	FL		02/02/2024		2,331		(371)			(371)		1,960	1,960			
100143536	YONKERS	NY		02/21/2024		1,611		(177)			(177)		1,434	1,434			
100167030	COROLLA	NC		09/13/2024		8,129		(163)			(163)		7,966	7,966			
100138433	LOS ANGELES	CA		12/18/2023		(3)		3			3						
100109050	LA MESA	CA		06/05/2023		160		90			90		250	250			
100171103	UPLAND	CA		11/22/2024		2,279		(17)			(17)		2,262	2,262			
100154118	AVALON	CA		07/11/2024		1,851		(109)			(109)		1,742	1,742			
100071882	SAN DIEGO	CA		11/05/2021		5,159		(229)			(229)		4,931	4,931			
100181682	ENGLEWOOD CLIFFS	NJ		12/11/2024		1,559		(101)			(101)		1,458	1,458			
100173117	CHULA VISTA	CA		10/30/2024		1,671		(91)			(91)		1,580	1,580			
100153712	HOLLYWOOD	FL		07/11/2024		1,973		(156)			(156)		1,817	1,817			
100156654	FULLERTON	CA		06/24/2024		7,603		(335)			(335)		7,268	7,268			
100141942	NORTH HILLS	CA		02/29/2024		(55,410)		(153)			(153)	57,358	1,796	1,934	148	(10)	138
100171244	LOS ANGELES	CA		10/16/2024		2,175		(141)			(141)		2,035	2,035			
100169336	WESTWOOD	MA		09/27/2024		2,350		(166)			(166)		2,184	2,184			
100184977	CORAL GABLES	FL		12/19/2024		1,514		(185)			(185)		1,329	1,329			
100134868	COSTA MESA	CA		10/30/2023		1,696		(44)			(44)		1,652	1,652			
100136698	NEW BERLIN	WI		01/25/2024		1,660		54			54		1,715	1,715			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156141	FORT LAUDERDALE	FL		07/25/2024		1,983		(105)			(105)		1,877	1,877			
100171674	SACRAMENTO	CA		10/16/2024		2,201		(178)			(178)		2,023	2,023			
100129426	CHULA VISTA	CA		09/29/2023		4,226		(58)			(58)		4,168	4,168			
100149187	KIHEI	HI		04/22/2024		1,990		88			88		2,079	2,079			
100114913	CALABASAS	CA		07/13/2023		2,304		(176)			(176)		2,128	2,128			
100164163	LAKE FOREST	CA		08/21/2024		(39,266)		(234)			(234)	41,564	2,064	2,018	(46)		(46)
100176651	EL CAJON	CA		11/15/2024		3,034		(136)			(136)		2,898	2,898			
100151757	SYLMAR	CA		05/10/2024		2,141		(82)			(82)		2,059	2,059			
100175591	SEATTLE	WA		11/12/2024		2,307		(105)			(105)		2,202	2,202			
100084846	SCOTTSDALE	AZ		08/02/2022		2,810		(31)			(31)		2,779	2,779			
100161475	HAYWARD	CA		07/30/2024		2,173		(132)			(132)		2,041	2,041			
4010081464	SHIRLEY	NY		08/27/2024		1,409		(226)			(226)		1,184	1,184			
100180722	HUNTERSVILLE	NC		11/26/2024		1,989		(196)			(196)		1,792	1,792			
100116549	BALTIMORE	MD		07/20/2023		2,389		3,111			3,111		5,500	5,500			
100168761	MIAMI BEACH	FL		09/26/2024		2,272		(213)			(213)		2,059	2,059			
100147436	MIDDLETOWN	NJ		04/03/2024		1,727		(167)			(167)		1,560	1,560			
100135187	NEW YORK	NY		11/07/2023		1,975		(129)			(129)		1,846	1,846			
100160501	LOS ANGELES	CA		07/19/2024		1,396		(147)			(147)		1,249	1,249			
100080368	LOS ANGELES	CA		02/28/2022		4,051		(45)			(45)		4,006	4,006			
100172524	MORGAN HILL	CA		10/23/2024		2,333		(164)			(164)		2,169	2,169			
100114885	SAN DIEGO	CA		07/13/2023		2,054		(54)			(54)		2,000	2,000			
100141550	AGUA DULCE	CA		01/30/2024		1,942		(123)			(123)		1,818	1,818			
100168719	SALT LAKE CITY	UT		09/26/2024		2,316		(126)			(126)		2,190	2,190			
100078454	SANTA CLARITA	CA		01/25/2022		4,005		(527)			(527)		3,478	3,478			
100128480	FLAGSTAFF	AZ		09/15/2023		2,531		(169)			(169)		2,363	2,363			
100175142	MONTEREY PARK	CA		11/05/2024		3,270		(43)			(43)		3,227	3,227			
100143775	PHOENIX	AZ		02/27/2024		1,639		(85)			(85)		1,554	1,554			
100119906	RIVERSIDE	CA		08/10/2023		1,655		(36)			(36)		1,620	1,620			
100150147	LOS ANGELES	CA		06/14/2024		2,336		(312)			(312)		2,024	2,024			
100065289	LOS ANGELES	CA		07/28/2021		4,638		(54)			(54)		4,583	4,583			
100138005	BURBANK	CA		12/13/2023		2,303		208			208		2,512	2,512			
100182031	CHICAGO	IL		12/12/2024		2,332		77			77		2,409	2,409			
100180836	S-HERTOGENBOSCH	NLD		11/27/2024													
100182073	SAN DIEGO	CA		12/12/2024		2,556		201			201		2,757	2,757			
100114723	DALLAS	TX		06/29/2023		1,475		(32)			(32)		1,443	1,443			
100141034	VAN NUYS	CA		02/20/2024		1,818		(166)			(166)		1,652	1,652			
100143538	JERSEY CITY	NJ		02/21/2024		(1,769)		3,841			3,841		2,072	2,072			
100184954	NAPLES	FL		12/19/2024		37,740		(983)			(983)		36,757	36,757			
100139349	WEST BABYLON	NY		12/28/2023		1,624		(166)			(166)		1,458	1,458			
100172818	SAN DIEGO	CA		12/06/2024		2,236		(136)			(136)		2,100	2,100			
100148718	WASHINGTON	DC		04/17/2024		2,882		(196)			(196)		2,687	2,687			
100014527	SOUTHAMPTON	NY		09/27/2017		1,701		813			813		2,514	2,514			
100076688	REDONDO BEACH	CA		12/16/2021		77		(77)			(77)						
100091079	FALLBROOK AREA	CA		01/31/2023		1,885		(192)			(192)		1,693	1,693			
100176818	TORRANCE	CA		11/15/2024		2,139		(201)			(201)		1,939	1,939			
100116150	BURBANK	CA		07/20/2023		2,827		1,228			1,228		4,054	4,054			
100143845	SAN JOSE	CA		02/29/2024		1,917		(61)			(61)		1,856	1,856			
100173802	SPRING	TX		10/30/2024		2,645		168			168		2,813	2,813			
100157785	BEVERLY HILLS	MI		08/01/2024		2,069		(36)			(36)		2,033	2,033			
100141517	CUTLER BAY	FL		01/30/2024		1,724		(78)			(78)		1,645	1,645			
100161972	RANCHO CUCAMONGA	CA		07/31/2024		1,489		(171)			(171)		1,318	1,318			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173555	UNITED KINGDOM	GBR		10/29/2024		188							188	188			
100170490	INGLEWOOD	CA		10/09/2024		2,465		(360)			(360)		2,106	2,106			
100120876	GARDEN GROVE	CA		08/28/2023		4,548		(156)			(156)		4,391	4,391			
100152796	LOS ANGELES	CA		05/22/2024		2,961		(88)			(88)		2,873	2,873			
100139622	LAGUNA NIGUEL	CA		12/28/2023		1,896		(105)			(105)		1,791	1,791			
100137448	NORTHBROOK	IL		01/11/2024		(31)		31			31						
100185930	FLOWER MOUND	TX		12/26/2024		814		(180)			(180)		634	634			
100137853	WEST HILLS	CA		12/08/2023		2,024		(21)			(21)		2,003	2,003			
100011921	AGOURA HILLS	CA		03/08/2017		2,942		979			979		3,921	3,921			
100167547	HENDERSON	NV		10/31/2024		2,274		(256)			(256)		2,018	2,018			
100171278	LONG BEACH	CA		10/16/2024		2,326		(236)			(236)		2,090	2,090			
100143684	PLYMOUTH	MA		02/22/2024		1,162		(151)			(151)		1,011	1,011			
100081468	IRVINE	CA		03/18/2022		4,444		272			272		4,716	4,716			
100118858	SAN RAFAEL	CA		08/30/2023		2,003		(138)			(138)		1,866	1,866			
100071482	SAN JOSE	CA		10/26/2021		4,508		(152)			(152)		4,357	4,357			
100158373	UNITED KINGDOM	GBR		07/09/2024		(9,821)		9,821			9,821						
100120618	TAHOMA	CA		08/18/2023		21		(21)			(21)						
100172205	ANAHEIM	CA		10/17/2024		2,158		(149)			(149)		2,009	2,009			
100100272	MESA	AZ		03/24/2023		2,110		(165)			(165)		1,945	1,945			
100086910	DENVER	CO		10/24/2022		2,081		(120)			(120)		1,961	1,961			
100171111	SCOTTSDALE	AZ		11/22/2024		2,308		(257)			(257)		2,051	2,051			
100091511	YONKERS	NY		01/20/2023		(1,794)		1,794			1,794						
100136221	FORT COLLINS	CO		11/20/2023		2,117		56			56		2,173	2,173			
100103421	WAIPAHU	HI		06/16/2023		2,120		(110)			(110)		2,010	2,010			
100139195	DOWNEY	CA		12/28/2023		1,821		(68)			(68)		1,753	1,753			
100174651	CHATSWORTH	CA		10/31/2024		2,302		(151)			(151)		2,152	2,152			
100186294	HAUULA	HI		12/27/2024		1,531		(57)			(57)		1,474	1,474			
100108201	PARKLAND	FL		05/24/2023		2,187		(104)			(104)		2,082	2,082			
100120507	EL CAJON	CA		08/18/2023		5,195		(255)			(255)		4,940	4,940			
100137296	MELBOURNE BEACH	FL		12/01/2023		2,034		(166)			(166)		1,868	1,868			
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024		1,815		(207)			(207)		1,608	1,608			
100128711	OAKLAND PARK	FL		09/21/2023		1,461		82			82		1,543	1,543			
100091001	LOS ANGELES	CA		01/31/2023		829		42			42		870	870			
403048932	INKSTER	MI		06/28/2024		3,205		(1,017)			(1,017)		2,188	2,188			
100181373	WEST COVINA	CA		12/06/2024		869		(180)			(180)		689	689			
100151851	HUNTINGTON BEACH	CA		05/10/2024		2,038		(41)			(41)		1,997	1,997			
100118979	TEMPE	AZ		07/27/2023		2,221		(93)			(93)		2,128	2,128			
100169903	BODEGA BAY	CA		11/08/2024		3,672		(301)			(301)		3,371	3,371			
100079595	SAN DIEGO	CA		04/25/2022		4,212		(145)			(145)		4,068	4,068			
100102837	YORBA LINDA	CA		06/22/2023		12,759		(275)			(275)		12,483	12,483			
100173128	SAN DIEGO	CA		10/30/2024		2,410		(73)			(73)		2,337	2,337			
100172710	LAKE ARROWHEAD	CA		11/21/2024		2,398		(165)			(165)		2,234	2,234			
100168784	RANCHO PALOS VERDES	CA		09/26/2024		2,154		(131)			(131)		2,024	2,024			
100119665	GARDENA	CA		08/08/2023		2,299		(57)			(57)		2,242	2,242			
100180677	SALT LAKE CITY	UT		11/26/2024		3,723		(66)			(66)		3,657	3,657			
100145805	RENTON	WA		05/08/2024		2,192		(101)			(101)		2,091	2,091			
100163611	FRISCO	TX		08/15/2024		1,813		(233)			(233)		1,581	1,581			
100103380	CYPRESS	TX		06/16/2023		1,995		(227)			(227)		1,769	1,769			
100065838	NEWPORT BEACH	CA		07/23/2021		4,846		(442)			(442)		4,404	4,404			
100115693	KENT	WA		07/20/2023		2,812		170			170		2,982	2,982			
100108447	BROOKLYN	NY		05/25/2023		1,395		(99)			(99)		1,295	1,295			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100166395	NORRIDGE	IL		10/24/2024		12,406		(118)			(118)		12,288	12,288			
100176216	CHERRY VALLEY	CA		12/20/2024		1,380		(134)			(134)		1,247	1,247			
100165742	CUTLER BAY	FL		08/29/2024		928		(121)			(121)		807	807			
100119225	EAST BOSTON	MA		07/31/2023		2,560		56			56		2,616	2,616			
100169334	TRACY	CA		09/27/2024		2,033		(121)			(121)		1,912	1,912			
100116593	SALINAS	CA		07/20/2023		2,733							2,733	2,733			
100130223	GEORGETOWN	TX		11/15/2023		2,480		(38)			(38)		2,442	2,442			
100152355	BOTHELL	WA		05/17/2024		2,541		549			549		3,090	3,090			
100079884	COSTA MESA	CA		04/08/2022		6,263		518			518		6,781	6,781			
100087285	NAVARRE	FL		10/25/2022		(52,495)		842			842	55,817	4,164	3,957	(207)		(207)
100090867	RANCHO CUCAMONGA	CA		01/31/2023		4,291		95			95		4,387	4,387			
100134522	BOCA RATON	FL		10/30/2023		2,074		66			66		2,140	2,140			
100134873	IRVINE	CA		10/30/2023		1,248		392			392		1,641	1,641			
100174943	KATY	TX		10/31/2024		(53,266)		(134)			(134)	55,791	2,391	2,220	(171)		(171)
100180633	VIENNA	VA		11/26/2024		(53,823)		(154)			(154)	55,780	1,803	1,547	(255)		(255)
100181583	GLENDALE	CA		12/09/2024		(3,045)		4,357			4,357		1,312	1,312			
100153707	DULUTH	GA		07/11/2024		1,771		(257)			(257)		1,514	1,514			
100065815	OAKLAND	CA		07/23/2021		4,661		(436)			(436)		4,226	4,226			
100038551	CORK	IRL		09/27/2019		(5,352)		5,789			5,789		437	437			
100117184	NEWPORT BEACH	CA		07/20/2023		(759)		759			759						
100159579	YOUNGSVILLE	NC		07/15/2024		49,999		(1,820)			(1,820)		48,179	48,179			
100099870	CAMARILLO	CA		03/28/2023		1,767		(154)			(154)		1,613	1,613			
100120589	SANTA CLARITA	CA		08/18/2023		2,075		(57)			(57)		2,017	2,017			
100137877	MCKINNEY	TX		12/08/2023		1,470		(166)			(166)		1,304	1,304			
100114901	RICHMOND	VA		07/13/2023		2,186		(55)			(55)		2,131	2,131			
100157593	TERRELL	TX		06/28/2024		(140)		140			140						
100131906	BEND	OR		10/13/2023		109,073		(581)			(581)		108,491	108,491			
100082295	LONG BEACH	CA		04/14/2022		46		(46)			(46)						
100175033	LA VERNE	CA		11/05/2024		2,414		(118)			(118)		2,296	2,296			
100139231	NORTH HOLLYWOOD	CA		12/28/2023		462		3			3		465	465			
100143464	LOS ANGELES	CA		02/16/2024		1,956		(80)			(80)		1,876	1,876			
100160839	CORONA	CA		07/24/2024		2,120		(146)			(146)		1,974	1,974			
19218	EL PASO	TX		09/25/2012		73,407		(84)			(84)		73,323	73,323			
100120190	LAS VEGAS	NV		08/18/2023		2,017		(207)			(207)		1,811	1,811			
100167150	BUELLTON	CA		09/13/2024		2,053		(6)			(6)		2,047	2,047			
100083956	DENVER	CO		07/12/2022		(792)		792			792						
100186423	NEWTON	MA		12/30/2024		1,530		(70)			(70)		1,460	1,460			
100137123	CASTRO VALLEY	CA		11/28/2023		2,178		(20)			(20)		2,158	2,158			
100065079	TAMPA	FL		07/14/2021		4,942		(328)			(328)		4,614	4,614			
100140030	WEST LONG BRANCH	NJ		01/09/2024		2,116		(66)			(66)		2,050	2,050			
100118882	VACAVILLE	CA		08/30/2023		2,137		(83)			(83)		2,054	2,054			
100133885	COCKEYSVILLE	MD		11/29/2023		3,920		(6)			(6)		3,915	3,915			
100171335	CARSON	CA		10/16/2024		3,288		(378)			(378)		2,910	2,910			
4010061646	WATERBURY	CT		10/27/2023		2,595		(88)			(88)		2,507	2,507			
100079583	AUSTIN	TX		04/25/2022		4,211		(113)			(113)		4,098	4,098			
100102984	BROOKLYN	NY		06/22/2023		1,186		(34)			(34)		1,152	1,152			
100044260	KEW GARDENS	NY		08/19/2020		1,226		753			753		1,979	1,979			
100161733	SAN JOSE	CA		07/30/2024		1,515		(170)			(170)		1,344	1,344			
100161930	MALIBU	CA		07/31/2024		2,119		(145)			(145)		1,974	1,974			
100137242	LONGBOAT KEY	FL		11/29/2023		1,730		(67)			(67)		1,663	1,663			
100131917	WEEHAWKEN	NJ		10/13/2023		2,083		(28)			(28)		2,055	2,055			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010061272	ELYRIA	OH		01/30/2024		1,921		(188)			(188)		1,733	1,733			
100141073	HUNTINGTON BEACH	CA		02/20/2024		2,148		(87)			(87)		2,062	2,062			
100170502	ALTADENA	CA		10/09/2024		(53,433)		(167)			(167)	55,234	1,634	1,459	(174)		(174)
100079431	SAN RAFAEL	CA		03/17/2022		(53)		53			53						
100118821	BOCA RATON	FL		08/30/2023		2,057		(36)			(36)		2,021	2,021			
100178447	ELBERT	CO		11/21/2024		1,985		(174)			(174)		1,811	1,811			
100171288	EDWARDS	CO		10/16/2024		2,366		(200)			(200)		2,167	2,167			
100165632	SHERMAN OAKS	CA		10/04/2024		2,435		(302)			(302)		2,134	2,134			
100142423	STUART	FL		03/08/2024		23		(23)			(23)						
100180666	CHINO HILLS	CA		11/26/2024		2,201		(188)			(188)		2,013	2,013			
100102946	PIGEON FORGE	TN		06/22/2023		1,950		(312)			(312)		1,638	1,638			
100088381	MAKAWAO	HI		01/06/2023		2,195		(43)			(43)		2,152	2,152			
100109217	CORONA	CA		07/21/2023		3,042		23			23		3,066	3,066			
403051132	HOBART	IN		11/04/2024		3,244		(1,285)			(1,285)		1,959	1,959			
100185734	RIVERSIDE	CA		12/23/2024		1,022		(142)			(142)		881	881			
100181962	SAN MARCOS	CA		12/12/2024		2,308		73			73		2,381	2,381			
100173990	CAMBRIDGE	MA		10/31/2024		2,041		(285)			(285)		1,755	1,755			
100102649	PEORIA	AZ		06/22/2023		1,979		(183)			(183)		1,796	1,796			
100142125	BURBANK	CA		02/29/2024		1,872		(102)			(102)		1,770	1,770			
100109205	STUDIO CITY	CA		07/21/2023		64		(64)			(64)						
100149772	JACKSONVILLE	FL		04/26/2024		(4,300)		4,300			4,300						
100147344	NAPA	CA		05/08/2024		1,922		(334)			(334)		1,588	1,588			
4010081505	DAYTON	OH		09/27/2024		1,166							1,166	1,166			
100176838	ESCONDIDO	CA		11/15/2024		2,198		(242)			(242)		1,955	1,955			
100102704	SAN FRANCISCO	CA		06/22/2023		1,158		934			934		2,092	2,092			
100149774	JACKSONVILLE	FL		04/26/2024		(4,298)		4,298			4,298						
100128747	HOUSTON	TX		09/21/2023		9,882		345			345		10,227	10,227			
100167959	SANTA CLARITA	CA		09/20/2024		1,665		(296)			(296)		1,369	1,369			
100172519	GARFIELD	NJ		10/23/2024		3,230		(41)			(41)		3,188	3,188			
100108147	NEW MILFORD	NJ		05/24/2023		(36,523)		29			29	39,971	3,477	3,428	(49)		(49)
100184971	JAMAICA	NY		12/19/2024		1,448		(153)			(153)		1,295	1,295			
100044085	OJAI	CA		08/19/2020		8,339		(46)			(46)		8,293	8,293			
100173811	MIAMI	FL		10/31/2024		2,526		(167)			(167)		2,359	2,359			
100142136	GLENDALE	CA		02/29/2024		(86)		2,110			2,110		2,024	2,024			
100088815	SAN FRANCISCO	CA		11/15/2022		2,231		(110)			(110)		2,121	2,121			
100081486	LOS ANGELES	CA		03/18/2022		4,388		249			249		4,637	4,637			
100159711	MILTON	WA		08/23/2024		2,011		(231)			(231)		1,780	1,780			
100172976	NAPLES	FL		10/25/2024		1,636		(183)			(183)		1,453	1,453			
100076625	SACRAMENTO	CA		12/16/2021		8,332		(414)			(414)		7,917	7,917			
100133353	OWINGS MILLS	MD		11/21/2023		1,942		2			2		1,944	1,944			
100101161	BROOKLYN	NY		04/28/2023		(9,933)		9,933			9,933						
100091953	MIAMI	FL		02/07/2023		1,585		(236)			(236)		1,349	1,349			
4010072741	MASTIC BEACH	NY		04/29/2024		1,781		(206)			(206)		1,575	1,575			
100180767	SAN DIEGO	CA		11/26/2024		3,058		(87)			(87)		2,971	2,971			
100078724	LOS ANGELES	CA		02/25/2022		220		(220)			(220)						
100156202	DENVER	NC		06/20/2024		1,890		(150)			(150)		1,740	1,740			
100181647	NOVATO	CA		12/11/2024		1,457		(199)			(199)		1,259	1,259			
4010055270	ROCKMART	GA		08/24/2023		(52,448)		(119)			(119)	54,678	2,111	1,860	(251)		(251)
100089044	HONOLULU	HI		11/04/2022		2,541		164			164		2,704	2,704			
100111285	DIX HILLS	NY		06/29/2023		155		1,356			1,356		1,511	1,511			
100172937	WATSONVILLE	CA		10/25/2024		1,536		(139)			(139)		1,397	1,397			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118670	GRAHAM	TX		07/25/2023		8,183		(442)			(442)		7,741	7,741			
19074	EL PASO	TX		07/19/2011		125,987							125,987	125,987			
100120399	COLDSPRING	TX		08/18/2023		1,674		(286)			(286)		1,388	1,388			
100165629	SAINT LOUIS	MO		10/04/2024		1,780		(192)			(192)		1,588	1,588			
100153689	NEW YORK	NY		05/31/2024		(52,554)		(95)			(95)	54,597	1,948	1,905	(43)		(43)
100153083	CUTLER BAY	FL		06/27/2024		(53,037)		(76)			(76)	54,597	1,484	1,327	(157)		(157)
100120801	MARLTON	NJ		08/25/2023		(52,449)		2			2	54,597	2,149	2,034	(115)		(115)
100161531	CHULA VISTA	CA		07/30/2024		2,173		(138)			(138)		2,035	2,035			
100165755	MIAMI	FL		08/29/2024		(10)		10			10						
100146964	GLENDALE	CA		03/26/2024		2,104		(95)			(95)		2,009	2,009			
100145299	UNITED KINGDOM	GBR		03/12/2024		229		(92)			(92)		137	137			
100117575	DALY CITY	CA		07/20/2023		353		1,770			1,770		2,123	2,123			
100163892	GRANADA HILLS	CA		09/27/2024		1,321		(124)			(124)		1,197	1,197			
100135050	MONSEY	NY		11/01/2023		3,052		189			189		3,240	3,240			
100156070	HADDONFIELD	NJ		06/18/2024		1,791		(198)			(198)		1,593	1,593			
100079771	LAFAYETTE	CA		04/08/2022		4,435		753			753		5,188	5,188			
100103776	NORWALK	CT		05/10/2023		2,309		7			7		2,316	2,316			
100156241	MONTGOMERY	TX		06/20/2024		32,488		(1,299)			(1,299)		31,189	31,189			
100102746	VALENCIA	CA		06/22/2023		2,034		(174)			(174)		1,860	1,860			
100165314	EL CAJON	CA		08/29/2024		1,775		(230)			(230)		1,546	1,546			
4010045916	STATESVILLE	NC		03/22/2023		2,374		(105)			(105)		2,269	2,269			
100137114	GRAND HAVEN	MI		11/28/2023		1,322		(9)			(9)		1,313	1,313			
4010066446	MASTIC BEACH	NY		01/10/2024		1,744		(204)			(204)		1,540	1,540			
100178275	NANTUCKET	MA		11/19/2024		2,505		(212)			(212)		2,294	2,294			
100102750	DOWNEY	CA		06/22/2023		2,177		(134)			(134)		2,043	2,043			
100077815	OAKLAND	CA		01/14/2022		4,296		(527)			(527)		3,769	3,769			
100172330	BUENA PARK	CA		10/23/2024		2,315		(130)			(130)		2,184	2,184			
100078444	LAKE ARROWHEAD	CA		01/21/2022		5,000		(136)			(136)		4,864	4,864			
100120496	VALLEY CENTER	CA		08/18/2023		1,748		(132)			(132)		1,616	1,616			
100154065	PALM SPRINGS	CA		06/06/2024		4,445		(140)			(140)		4,305	4,305			
100163295	HAMEL	MN		08/13/2024		2,126		(138)			(138)		1,989	1,989			
100082149	BLUFFDALE	UT		04/14/2022		4,259		(92)			(92)		4,166	4,166			
100100035	PORTLAND	ME		03/28/2023		14		(14)			(14)						
100129384	LOS ANGELES	CA		09/26/2023		2,201		(48)			(48)		2,154	2,154			
100168619	BIG PINE KEY	FL		09/25/2024		1,295		(207)			(207)		1,088	1,088			
100170048	CORONA	CA		11/08/2024		2,406		(150)			(150)		2,256	2,256			
100172823	HOLLISTER	CA		12/06/2024		1,555		(79)			(79)		1,476	1,476			
100088853	CUMMING	GA		11/15/2022		2,383		325			325		2,708	2,708			
100138210	CALABASAS	CA		12/14/2023		1,873		(88)			(88)		1,785	1,785			
100116925	LOS ANGELES	CA		07/20/2023		2,689		2,120			2,120		4,810	4,810			
100163437	PORTLAND	OR		09/27/2024		1,913		(370)			(370)		1,542	1,542			
100108133	RIVERSIDE	CA		05/24/2023		5,097		(134)			(134)		4,963	4,963			
100099851	QUEENS	NY		02/28/2023		1,950		(188)			(188)		1,762	1,762			
100079366	SAN LUIS OBISPO	CA		03/17/2022		(241)		241			241						
100186269	NORCO	CA		12/27/2024		1,625		(113)			(113)		1,512	1,512			
100081344	GARDEN GROVE	CA		03/18/2022		5,027		353			353		5,380	5,380			
100115114	SACRAMENTO	CA		07/17/2023		3,116		(198)			(198)		2,919	2,919			
100174089	WOODLAND HILLS	CA		10/31/2024		1,978		(203)			(203)		1,774	1,774			
100185166	BUENA PARK	CA		12/20/2024		1,326		(188)			(188)		1,138	1,138			
100071949	SAN BRUNO	CA		11/19/2021		52,456		(2,289)			(2,289)		50,167	50,167			
100174512	WINTER GARDEN	FL		10/31/2024		2,016		(142)			(142)		1,874	1,874			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010074025	MASTIC BEACH	NY		04/29/2024		1,834		(205)			(205)		1,629	1,629			
100174858	CHESTER SPRINGS	PA		10/31/2024		2,242		(155)			(155)		2,087	2,087			
100088167	SAN DIEGO	CA		10/25/2022		5		(5)			(5)						
100166111	SANTA ANA	CA		09/09/2024		2,256		(104)			(104)		2,151	2,151			
100176819	THOUSAND OAKS	CA		11/15/2024		2,265		(90)			(90)		2,175	2,175			
100186506	SEATTLE	WA		12/30/2024		1,537		(11)			(11)		1,526	1,526			
100158323	UNITED KINGDOM	GBR		07/09/2024		(6,535)		6,535			6,535						
100083017	OCEAN CITY	MD		05/11/2022		6,590		(214)			(214)		6,376	6,376			
100079498	SAN DIEGO	CA		04/25/2022		4,380		385			385		4,765	4,765			
100128233	PARKLAND	FL		09/14/2023		2,060		(107)			(107)		1,953	1,953			
100088880	LAS VEGAS	NV		11/15/2022		2,260		(7)			(7)		2,253	2,253			
4010065877	MASTIC BEACH	NY		01/10/2024		1,733		(203)			(203)		1,529	1,529			
100099956	PHOENIX	AZ		03/28/2023		3,001		338			338		3,340	3,340			
100172815	THOUSAND OAKS (NEWBURY PARK AR	CA		12/06/2024		1,573		(97)			(97)		1,476	1,476			
100144586	SAN CLEMENTE	CA		03/13/2024		1,444		37			37		1,480	1,480			
100132551	LEHI	UT		11/03/2023		2,055		85			85		2,140	2,140			
100087450	VACAVILLE	CA		10/25/2022		3,371		832			832		4,203	4,203			
100160928	EVERETT	WA		07/24/2024		1,275		(130)			(130)		1,146	1,146			
100143399	CLAREMONT	CA		02/16/2024		1,919		(57)			(57)		1,863	1,863			
100128347	LOS ANGELES	CA		09/14/2023		50		(50)			(50)						
100137374	SOUTH LAKE	TX		12/05/2023		2,001		(68)			(68)		1,933	1,933			
100142503	EAGLE	ID		02/08/2024		2,167		(139)			(139)		2,027	2,027			
100103384	WASHINGTON	MI		06/16/2023		5,661		(298)			(298)		5,363	5,363			
100175831	LOS ANGELES	CA		11/12/2024		2,195		(218)			(218)		1,977	1,977			
4010045149	KANSAS CITY	MO		03/22/2023		1,923		(155)			(155)		1,768	1,768			
100145780	CORONA	CA		05/08/2024		1,896		(169)			(169)		1,727	1,727			
100079243	WOODINVILLE	WA		02/25/2022		5,152		(242)			(242)		4,910	4,910			
100186297	MORENO VALLEY	CA		12/27/2024		1,322		(122)			(122)		1,199	1,199			
100137373	LAWRENCE	NY		12/05/2023		1,898		(120)			(120)		1,778	1,778			
100078469	WHITTIER	CA		01/25/2022		714		(51)			(51)		664	664			
100147176	GRAFTON	MA		03/28/2024		1,334		82			82		1,416	1,416			
100115646	GARDEN GROVE	CA		07/19/2023		2,260		(65)			(65)		2,195	2,195			
100139332	FLAGSTAFF	AZ		12/28/2023		1,765		(74)			(74)		1,691	1,691			
100103665	RANCHO CUCAMONGA	CA		05/08/2023		2,303		78			78		2,381	2,381			
100180090	CORONA	CA		12/30/2024		2,177		(150)			(150)		2,028	2,028			
322010366	SMITHFIELD	UT		02/16/2022		137,726							137,726	137,726			
100149481	COVINA	CA		04/24/2024		1,554		(129)			(129)		1,425	1,425			
100109749	SEVERNA PARK	MD		06/16/2023		58		(58)			(58)						
100130356	ARLINGTON	TX		09/28/2023		1,484		(145)			(145)		1,338	1,338			
100102805	TEMECULA	CA		06/22/2023		2,246		8			8		2,254	2,254			
100134010	FORT WALTON BEACH	FL		10/25/2023		(964)		964			964						
100088365	PALM SPRINGS	CA		01/06/2023		31		(31)			(31)						
100144113	LOS ANGELES	CA		03/07/2024		2,328		(26)			(26)		2,302	2,302			
100141590	LOS ANGELES	CA		01/30/2024		1,840		(102)			(102)		1,739	1,739			
100163267	SONOMA	CA		08/13/2024		1,988		(104)			(104)		1,884	1,884			
100156746	MONROE TOWNSHIP	NJ		06/26/2024		5,702		(119)			(119)		5,584	5,584			
100110288	BOSTON	MA		06/30/2023		2,617		12			12		2,630	2,630			
4010082204	SELDEN	NY		09/27/2024		1,340		(139)			(139)		1,201	1,201			
4010085754	MASTIC BEACH	NY		09/27/2024		858		(232)			(232)		626	626			
100136181	MONTEREY PARK	CA		12/18/2023		1,598		(226)			(226)		1,372	1,372			
100129238	SEDONA	AZ		11/03/2023		911		(43)			(43)		868	868			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082300	BRADENTON	FL		04/14/2022		3,172		(298)			(298)		2,874	2,874			
100100844	OAKLAND	CA		04/28/2023		2,913		641			641		3,555	3,555			
100171179	LAS VEGAS	NV		11/22/2024		2,204		(199)			(199)		2,005	2,005			
100084918	MISSOURI CITY	TX		09/29/2022		9,682		(292)			(292)		9,390	9,390			
100129864	WEST PALM BEACH	FL		09/27/2023		1,864		(159)			(159)		1,704	1,704			
100186290	SAN JOSE	CA		12/27/2024		1,489		(89)			(89)		1,400	1,400			
100178332	INGLEWOOD	CA		11/19/2024		2,191		(103)			(103)		2,087	2,087			
100118778	GILROY	CA		07/25/2023		4,135		(154)			(154)		3,981	3,981			
100172555	PORTLAND	ME		10/23/2024		13,398		(305)			(305)		13,093	13,093			
100119010	PORTLAND	OR		07/27/2023		2		(2)			(2)						
100082172	VISTA	CA		04/14/2022		3,888		(265)			(265)		3,623	3,623			
100053808	FAR ROCKAWAY	NY		03/23/2021		1,469		(954)			(954)		515	515			
100091860	OAKLAND PARK	FL		01/30/2023		1,436		(157)			(157)		1,278	1,278			
100145482	UNITED KINGDOM	GBR		03/12/2024		143		(55)			(55)		88	88			
100135293	LAKESIDE	CA		11/13/2023		1,967		(16)			(16)		1,951	1,951			
100158411	UNITED KINGDOM	GBR		07/09/2024		(8,557)		8,557			8,557						
100165072	MASPETH	NY		08/28/2024		2,173		(94)			(94)		2,079	2,079			
100145778	BEVERLY HILLS	CA		05/08/2024		1,499		(77)			(77)		1,421	1,421			
100140043	LOS ANGELES	CA		01/09/2024		2,177		(143)			(143)		2,033	2,033			
403052726	WOODBURY HEIGHTS	NJ		11/04/2024		2,864		(357)			(357)		2,507	2,507			
100152028	PROSPER	TX		05/14/2024		2,426							2,426	2,426			
100132499	HOUSTON	TX		11/03/2023		2,040		319			319		2,359	2,359			
100149795	MONROVIA	CA		04/26/2024		1,372		(72)			(72)		1,299	1,299			
100080354	REDONDO BEACH	CA		02/28/2022		59		(59)			(59)						
100120391	LONG BEACH	CA		08/18/2023		2,161		29			29		2,191	2,191			
100180791	SUMMERVILLE	SC		11/26/2024		1,361		(123)			(123)		1,238	1,238			
100160464	SACRAMENTO	CA		07/19/2024		2,161		(135)			(135)		2,026	2,026			
100115515	LONG BEACH	CA		07/17/2023		1,722		(104)			(104)		1,618	1,618			
100088163	THONOTOSASSA	FL		10/25/2022		2,650		1,484			1,484		4,134	4,134			
100087245	NORTH MIAMI	FL		10/25/2022		3,072		507			507		3,578	3,578			
100181692	IRVINE	CA		12/11/2024		1,513		(117)			(117)		1,396	1,396			
100156762	SAN DIEGO	CA		06/26/2024		1,868		(244)			(244)		1,623	1,623			
100108893	HOUSTON	TX		05/31/2023		2,366		(140)			(140)		2,226	2,226			
100080500	CORAL SPRINGS	FL		03/10/2022		(20)		20			20						
100115815	EL MONTE	CA		07/20/2023		3,895		(96)			(96)		3,798	3,798			
100153065	FREMONT	CA		06/27/2024		2,021		(126)			(126)		1,895	1,895			
100091305	REDLANDS	CA		01/31/2023		17		(17)			(17)						
100156247	SPRING HILL	TN		06/20/2024		15		(15)			(15)						
100100003	CARLSBAD	CA		03/28/2023		2,152		25			25		2,177	2,177			
100171833	SUNNYVALE	CA		10/17/2024		3,025		(159)			(159)		2,866	2,866			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		3,682		819			819		4,501	4,501			
100185692	MIDDELBURG	NLD		12/20/2024		52,140							52,140	52,140			
100139606	GLENDALE	CA		12/28/2023		1,598		(186)			(186)		1,412	1,412			
100173039	SALEM	OR		10/25/2024		2,929		(161)			(161)		2,767	2,767			
100168809	FREDERICK	MD		09/26/2024		1,766		(157)			(157)		1,608	1,608			
100131805	CAMARILLO	CA		10/06/2023		1,528		(2)			(2)		1,527	1,527			
100081666	DENVER	CO		03/21/2022		3,980		(235)			(235)		3,745	3,745			
100156290	SOUTHLAKE	TX		07/25/2024		3,247		(73)			(73)		3,174	3,174			
100161584	UNITED KINGDOM	GBR		07/29/2024		2,572							2,572	2,572			
100101048	BROOKLYN	NY		04/28/2023		(946)		946			946						
100087262	PARK CITY	UT		10/25/2022		33,605		3,500			3,500		37,105	37,105			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135925	JURUPA VALLEY	CA		11/13/2023		1,378		(178)			(178)		1,199	1,199			
100082622	GRANADA HILLS	CA		04/14/2022		3,411		(103)			(103)		3,308	3,308			
100089252	STOCKTON	CA		01/26/2023		2,006		183			183		2,189	2,189			
100163838	LONG BEACH	CA		09/27/2024		2,043		(223)			(223)		1,820	1,820			
100173395	CUTLER BAY	FL		10/29/2024		7		(7)			(7)						
100116609	TOMBALL	TX		07/20/2023		702		239			239		942	942			
403049727	OELWEIN	IA		06/28/2024		747		(747)			(747)						
100146941	KIRKLAND	WA		03/26/2024		2,261		(13)			(13)		2,248	2,248			
100135588	VON ORMY	TX		11/09/2023		2,079		20			20		2,099	2,099			
100132011	PORTLAND	OR		10/13/2023		2,263		(1)			(1)		2,261	2,261			
4010074027	MASTIC BEACH	NY		04/29/2024		1,804		(202)			(202)		1,602	1,602			
100185830	PARAMUS	NJ		12/26/2024		1,416		(157)			(157)		1,258	1,258			
100181698	SUGAR LAND	TX		12/11/2024		1,540		(183)			(183)		1,356	1,356			
100110367	SAN FRANCISCO	CA		06/30/2023		2,707		126			126		2,833	2,833			
100127187	KEY WEST	FL		08/30/2023		54,557		7,079			7,079		61,636	61,636			
100172171	STONE MOUNTAIN	GA		10/17/2024		(100)		100			100						
100078450	PACIFIC PALISADES	CA		01/25/2022		4,502		(89)			(89)		4,413	4,413			
100135686	CHULA VISTA	CA		11/09/2023		1,643		(111)			(111)		1,531	1,531			
100132824	REDONDO BEACH	CA		11/03/2023		5,968		71			71		6,038	6,038			
100170267	GILROY	CA		10/08/2024		3,105		(117)			(117)		2,988	2,988			
4010055404	SCRANTON	PA		01/10/2024		65		(65)			(65)						
100173012	RIVERSIDE	CA		10/25/2024		2,476		(259)			(259)		2,217	2,217			
100010655	STEVENSVILLE	MD		12/23/2016		8,362		1,708			1,708		10,069	10,069			
100114562	SURPRISE	AZ		06/29/2023		81,102		5,439			5,439		86,541	86,541			
100116361	SAN FRANCISCO	CA		07/20/2023		2,335		4,970			4,970		7,306	7,306			
100103387	VAN NUYS	CA		06/16/2023		2,020		(220)			(220)		1,800	1,800			
100083667	SOUTH SAN FRANCISCO	CA		06/23/2022		67		(67)			(67)						
100155330	GALT	CA		07/19/2024		1,546		(69)			(69)		1,477	1,477			
100086775	RANCHO PALOS VERDES	CA		10/04/2022		(25,921)		3,473			3,473	52,720	30,272	29,997	(275)		(275)
100115594	DORAL	FL		07/19/2023		2,254		(30)			(30)		2,224	2,224			
100134927	SEATTLE	WA		10/30/2023		748		1,020			1,020		1,769	1,769			
100147136	MISSION VIEJO	CA		05/08/2024		2,149		(73)			(73)		2,075	2,075			
100176768	HOUSTON	TX		11/15/2024		2,396		(109)			(109)		2,287	2,287			
100110010	SAN DIEGO	CA		06/23/2023		2,026		(109)			(109)		1,917	1,917			
100014196	SEAL BEACH	CA		08/30/2017		6,486		(205)			(205)		6,281	6,281			
4010051393	DUNDALK	MD		05/31/2023		2,486		(169)			(169)		2,316	2,316			
100086630	HOLLY SPRINGS	NC		09/30/2022		2		(2)			(2)						
100173362	QUINCY	MA		10/30/2024		1,376		(163)			(163)		1,213	1,213			
100155211	LOS ANGELES	CA		07/19/2024		2,353		(150)			(150)		2,202	2,202			
100134584	CARNELIAN BAY	CA		10/30/2023		1,773		(80)			(80)		1,692	1,692			
100135981	LOMITA	CA		11/16/2023		44		(44)			(44)						
4010047358	ATLANTIC HIGLANDS	NJ		04/26/2023		1,967		(176)			(176)		1,791	1,791			
100137456	NORTON SHORES	MI		01/11/2024		2,260		(56)			(56)		2,204	2,204			
100161332	RANCHO MISSION VIEJO	CA		07/25/2024		2,257		29			29		2,286	2,286			
100087185	LOS ANGELES	CA		10/25/2022		2,971		244			244		3,216	3,216			
100174908	HAYMARKET	VA		10/31/2024		2,188		(154)			(154)		2,034	2,034			
100138870	BELLFLOWER	CA		12/21/2023		2,060		(113)			(113)		1,946	1,946			
100156344	BAY POINT	CA		07/25/2024		2,114		(165)			(165)		1,949	1,949			
100169288	DAVENPORT	FL		09/27/2024		1,261		(229)			(229)		1,032	1,032			
100176704	BROOKLYN	NY		11/15/2024		1,074		(46)			(46)		1,029	1,029			
100089739	FREMONT	CA		12/02/2022		7,007		235			235		7,242	7,242			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118814	VAN NUYS	CA		08/30/2023		(36,177)		(108)			(108)	38,061	1,776	1,667	(109)		(109)
100090919	LOS ANGELES	CA		01/31/2023		2,402		94			94		2,496	2,496			
100165960	LOS ANGELES	CA		09/06/2024		2,043		(171)			(171)		1,872	1,872			
100164260	RICHMOND	VA		08/21/2024		2,202		(67)			(67)		2,135	2,135			
100178462	WESTLAKE	FL		11/21/2024		616		(113)			(113)		503	503			
100185335	BRIGHTON	MA		12/20/2024		2,398		156			156		2,554	2,554			
100171345	LOS ANGELES	CA		10/16/2024		1,445		(134)			(134)		1,311	1,311			
100118708	WELLINGTON	FL		07/25/2023		2,514		(85)			(85)		2,429	2,429			
100132326	CAMDENTON	MO		11/03/2023		2,147		1,779			1,779		3,926	3,926			
100145518	UNITED KINGDOM	GBR		03/12/2024		194		(194)			(194)						
100167517	HANFORD	CA		10/31/2024		25,331		(1,181)			(1,181)		24,150	24,150			
100128892	BROOKLYN	NY		09/21/2023		2,150		(136)			(136)		2,014	2,014			
4010046246	JACKSON	TN		03/22/2023		2,255		(111)			(111)		2,143	2,143			
100108912	SEDONA	AZ		05/31/2023		2,091		(127)			(127)		1,964	1,964			
100100964	FISHERS	IN		04/28/2023		3,292		1,590			1,590		4,882	4,882			
100080365	VENICE	CA		02/28/2022		4,822		(114)			(114)		4,708	4,708			
100166938	SANTA ROSA	CA		09/13/2024		2,012		(163)			(163)		1,849	1,849			
100078268	LOS ANGELES	CA		02/10/2022		4,151		(409)			(409)		3,741	3,741			
100160380	BRUSH PRAIRIE	WA		09/06/2024		1,804		(222)			(222)		1,581	1,581			
100175606	SAN FRANCISCO	CA		11/12/2024		1,484		(230)			(230)		1,254	1,254			
100147581	EAST BOSTON	MA		04/04/2024		2,142		(80)			(80)		2,061	2,061			
100153111	WOODLAND HILLS	CA		06/27/2024		28		(28)			(28)						
4010063912	MASTIC BEACH	NY		11/29/2023		1,562		(180)			(180)		1,381	1,381			
403049848	BINGHAMTON	NY		06/28/2024		2,973		(812)			(812)		2,160	2,160			
100166379	LOS ANGELES	CA		10/24/2024		2,263		(159)			(159)		2,103	2,103			
100090909	INDIAN LAND	SC		01/31/2023		2,303		(15)			(15)		2,288	2,288			
100147439	GLENDALE	CA		04/03/2024		1,856		(54)			(54)		1,802	1,802			
100142402	PAYSON	UT		02/02/2024		(67)		67			67						
100144428	SAN JOSE	CA		03/07/2024		2,363		(68)			(68)		2,295	2,295			
100081171	WASHINGTON	DC		03/18/2022		4,297		218			218		4,515	4,515			
100081165	WASHINGTON	DC		03/18/2022		4,297		218			218		4,515	4,515			
100135418	WASHINGTON	DC		11/13/2023		2,002		33			33		2,035	2,035			
100080040	SANTA BARBARA	CA		04/08/2022		5,786		324			324		6,110	6,110			
100116664	SURFSIDE	FL		07/20/2023		1,989		400			400		2,388	2,388			
100120554	WEST HOLLYWOOD	CA		08/18/2023		(35,801)		(41)			(41)	37,629	1,787	2,295	508		508
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		2,061		(69)			(69)		1,992	1,992			
100157809	PALM BEACH GARDENS	FL		08/01/2024		2,075		(49)			(49)		2,026	2,026			
100116680	GLENDALE	CA		07/20/2023		(11,636)		11,636			11,636						
100138770	DOWNSVILLE	LA		12/21/2023		1,333		62			62		1,395	1,395			
100118014	SAN JOSE	CA		07/20/2023		2,631		521			521		3,152	3,152			
100138774	PROSPER	TX		12/21/2023		1,515		(95)			(95)		1,420	1,420			
100130312	WEST HILLS	CA		09/28/2023		1,789		(100)			(100)		1,689	1,689			
100159555	DUVALL	WA		07/15/2024		2,176		134			134		2,310	2,310			
100079351	PARK CITY	UT		03/17/2022		(49)		49			49						
100166038	LAKE WORTH	FL		09/06/2024		1,374		(136)			(136)		1,238	1,238			
100134090	PALM SPRINGS	CA		12/08/2023		7		(7)			(7)						
100145822	MIAMI	FL		03/15/2024		1,746		(72)			(72)		1,673	1,673			
100134373	HOLLISTER	CA		10/27/2023		1,883		4			4		1,887	1,887			
100100139	LOXAHATCHEE	FL		03/28/2023		2,064		143			143		2,207	2,207			
100076439	FARMINGTON	CT		12/23/2021		4,734		(68)			(68)		4,665	4,665			
100078696	ARCADIA	CA		02/02/2022		4,484		46			46		4,530	4,530			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146966	LOS ANGELES	CA		03/26/2024		2,180		(10)			(10)		2,170	2,170			
100155111	WASHINGTON	DC		07/19/2024		1,472		82			82		1,555	1,555			
100163342	MIAMI	FL		08/13/2024		16,551		(551)			(551)		16,000	16,000			
100136057	ALACHUA	FL		11/16/2023		1,849		(107)			(107)		1,742	1,742			
100143461	VACAVILLE	CA		02/16/2024		1,524		(38)			(38)		1,486	1,486			
100180625	SAN FRANCISCO	CA		11/26/2024		1,358		(136)			(136)		1,222	1,222			
100082908	SAN PEDRO	CA		05/17/2022		3,730		(195)			(195)		3,535	3,535			
100173521	LAKEWOOD	CO		10/29/2024		2,249		(301)			(301)		1,948	1,948			
100103519	HONOLULU	HI		05/08/2023		1,752		4			4		1,756	1,756			
100147513	LA QUINTA	CA		04/03/2024		1,903		(72)			(72)		1,831	1,831			
100173357	EL CERRITO	CA		10/30/2024		2,150		(136)			(136)		2,015	2,015			
100153803	CHEVY CHASE	MD		07/10/2024		2,034		(149)			(149)		1,884	1,884			
100163278	ASHBURN	VA		08/13/2024		10,594		(352)			(352)		10,243	10,243			
100153796	HERRIMAN	UT		07/10/2024		2,897		17			17		2,915	2,915			
100172214	NORWALK	CA		10/17/2024		1,729		(138)			(138)		1,591	1,591			
100167096	SAN FRANCISCO	CA		09/13/2024		14,899		(235)			(235)		14,663	14,663			
100065841	RICHMOND	TX		07/23/2021		6,970		(510)			(510)		6,460	6,460			
4010058151	MARYSVILLE	CA		09/28/2023		1,754		(106)			(106)		1,648	1,648			
100091690	MANTECA	CA		03/24/2023		1,737		(75)			(75)		1,661	1,661			
100128309	CHINO	CA		09/14/2023		2,201		(34)			(34)		2,167	2,167			
100169370	MIAMI	FL		09/27/2024		1,378		(221)			(221)		1,157	1,157			
100143162	LOS ANGELES	CA		02/16/2024		1,943		(148)			(148)		1,795	1,795			
100132730	NORTH MIAMI BEACH	FL		11/03/2023		1,461		187			187		1,648	1,648			
100137884	INDIAN WELLS	CA		12/08/2023		68		(68)			(68)						
100103780	JUPITER	FL		05/10/2023		2,112		34			34		2,145	2,145			
100178233	BOTHELL	WA		11/19/2024		(49,050)		(176)			(176)	51,412	2,186	2,019	(167)		(167)
100101080	DOUGLASTON	NY		04/28/2023		1,892		1,108			1,108		3,000	3,000			
100100430	MARLBOROUGH	MA		04/27/2023		2,725		512			512		3,237	3,237			
100160359	TOLUCA LAKE	CA		09/06/2024		23		(23)			(23)						
100137737	KEKAHA	HI		12/08/2023		1,840		(41)			(41)		1,800	1,800			
100151856	VERO BEACH	FL		05/10/2024		8,507		(126)			(126)		8,380	8,380			
100176870	FORT LAUDERDALE	FL		11/15/2024		1,468		(181)			(181)		1,287	1,287			
100167813	RIVERSIDE	CA		09/19/2024		1,801		(287)			(287)		1,514	1,514			
100176846	NORMANDY PARK	WA		11/15/2024		1,031		(131)			(131)		900	900			
100088257	QUEENS	NY		10/17/2022		2,263		(205)			(205)		2,058	2,058			
100140884	NEWNAN	GA		01/25/2024		1,116		2			2		1,118	1,118			
100119362	SANTA ANA	CA		07/31/2023		2,353		(46)			(46)		2,307	2,307			
100138445	CUMMING	GA		12/19/2023		1,904		(91)			(91)		1,813	1,813			
100175638	LA MESA	CA		11/12/2024		1,476		(73)			(73)		1,403	1,403			
100175595	MONROE	LA		11/12/2024		2,442		(107)			(107)		2,335	2,335			
100109785	FELTON	CA		08/04/2023		(48,562)		81			81	51,185	2,704	2,444	(260)		(260)
100167957	ALISO VIEJO	CA		09/20/2024		1,641		(175)			(175)		1,466	1,466			
100151439	KAILUA-KONA	HI		05/10/2024		2,147		14			14		2,161	2,161			
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		1,973		(78)			(78)		1,895	1,895			
100090908	BOULDER	CO		01/31/2023		(43)		43			43						
100181340	FORT MYERS	FL		12/06/2024		769		(204)			(204)		565	565			
100173066	WAYNE	PA		10/25/2024		1,380		(246)			(246)		1,134	1,134			
100182687	VISTA	CA		12/12/2024		4,781		(16)			(16)		4,765	4,765			
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		1,961		(7)			(7)		1,954	1,954			
100140835	CHAGRIN FALLS	OH		03/06/2024		992		26			26		1,017	1,017			
100159626	VIRGINIA BEACH	VA		07/15/2024		1,268		(190)			(190)		1,077	1,077			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100086901	ROCKLIN	CA		09/21/2022		2,071		(160)			(160)		1,911	1,911			
100175471	IDYLLWILD AREA	CA		12/23/2024		1,349		(119)			(119)		1,231	1,231			
100185568	WOODSTOCK	GA		12/20/2024		2,296		(240)			(240)		2,055	2,055			
100114917	TARZANA	CA		07/13/2023		1,944		(120)			(120)		1,824	1,824			
100117955	SAN DIEGO	CA		07/20/2023		31		2,228			2,228		2,259	2,259			
100132658	AUSTIN	TX		11/03/2023		1,906		48			48		1,954	1,954			
100118773	PACIFIC PALISADES	CA		07/25/2023		65		(65)			(65)						
100154679	ROXBURY	MA		07/19/2024		2,493		(329)			(329)		2,164	2,164			
100129798	SYLMAR AREA LOS ANGELES	CA		09/27/2023		2,014		(85)			(85)		1,929	1,929			
100133178	PASADENA	CA		11/29/2023		1,503		(80)			(80)		1,423	1,423			
100153411	MOUNT VERNON	NY		05/30/2024		1,905		(81)			(81)		1,824	1,824			
100153845	BELLFLOWER	CA		06/05/2024		1,768		(197)			(197)		1,571	1,571			
100134842	SAN FRANCISCO	CA		10/30/2023		2,024		41			41		2,065	2,065			
100153181	HOLLYWOOD	FL		05/30/2024		2,204		64			64		2,268	2,268			
100165701	BRENTWOOD	TN		08/29/2024		(49,092)		(284)			(284)	50,957	1,581	1,574	(7)		(7)
100117068	CHESTNUT HILL	MA		07/20/2023		(5,180)		9,084			9,084		3,904	3,904			
100186343	KENT	WA		12/30/2024		1,399		(33)			(33)		1,366	1,366			
100130285	SAN DIEGO	CA		09/28/2023		(3,359)		5,198			5,198		1,838	1,838			
100180700	PALM SPRINGS	CA		11/26/2024		1,662		(242)			(242)		1,420	1,420			
100131913	TACOMA	WA		10/13/2023		2,783		(75)			(75)		2,708	2,708			
100140321	SCITUATE	MA		01/18/2024		2,047		(107)			(107)		1,940	1,940			
100074423	REDONDO BEACH	CA		12/02/2021		4,602		(161)			(161)		4,441	4,441			
100116144	DALY CITY	CA		07/20/2023		2,750		1,067			1,067		3,818	3,818			
100107859	WEST HOLLYWOOD	CA		06/29/2023		2,224		(172)			(172)		2,052	2,052			
100157566	NIEUWEGEIN	NLD		06/28/2024		7,317							7,317	7,317			
100129739	UNITED KINGDOM	GBR		09/26/2023		124							124	124			
100079485	PINEHURST	NC		04/25/2022		2,638		(311)			(311)		2,327	2,327			
100116481	PRINCETON	NJ		07/20/2023		(6,576)		9,398			9,398		2,822	2,822			
100169907	SANTA CLARITA	CA		11/08/2024		1,176		(220)			(220)		956	956			
100127610	LOS ANGELES	CA		09/08/2023		2,288		(11)			(11)		2,277	2,277			
100079965	MIAMI	FL		04/25/2022		3,616		(314)			(314)		3,302	3,302			
100120814	GRANADA HILLS	CA		08/25/2023		1,771		(142)			(142)		1,629	1,629			
100129475	CAPTAIN COOK	HI		09/29/2023		2,287		(33)			(33)		2,254	2,254			
100151154	EATONTOWN	NJ		05/09/2024		1,869		(85)			(85)		1,783	1,783			
100109345	EAST BOSTON	MA		06/12/2023		2,177		(157)			(157)		2,020	2,020			
100185977	EDMONDS	WA		12/26/2024		1,462		(76)			(76)		1,386	1,386			
100080449	BRUSH PRAIRIE	WA		03/10/2022		3,305		(148)			(148)		3,157	3,157			
100102650	SAN DIEGO	CA		06/22/2023		2,005		(158)			(158)		1,846	1,846			
100120194	DAVIE	FL		08/18/2023		51,441		(1,642)			(1,642)		49,799	49,799			
100175534	TAMPA	FL		11/08/2024		2,106		(191)			(191)		1,914	1,914			
100100421	RYE	NY		04/27/2023		(480)		480			480						
100144136	LOS ANGELES	CA		03/07/2024		2,371		(8)			(8)		2,362	2,362			
100133499	JERSEY CITY	NJ		10/19/2023		1,421		(148)			(148)		1,273	1,273			
100082885	SAINT GEORGE	UT		05/17/2022		3,546		(190)			(190)		3,356	3,356			
100114702	FULLERTON	CA		06/29/2023		1,863		(230)			(230)		1,633	1,633			
100091642	VALLEY VILLAGE	CA		01/27/2023		1,755		(85)			(85)		1,670	1,670			
100117553	SAN JOSE	CA		07/20/2023		2,360		376			376		2,735	2,735			
100175693	CHATSWORTH	CA		11/12/2024		3,271		(78)			(78)		3,193	3,193			
100107863	ROSHARON	TX		06/29/2023		2,357		(157)			(157)		2,200	2,200			
100143085	SAINT AUGUSTINE	FL		02/16/2024		2,110		(105)			(105)		2,005	2,005			
100171197	DORAL	FL		11/22/2024		2,287		(24)			(24)		2,263	2,263			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173960	TUCSON	AZ		10/31/2024		1,840		(229)			(229)		1,611	1,611			
100083601	OJAI	CA		07/25/2022		(33)		33			33						
100150278	WEERT	NLD		04/29/2024													
100170126	LAKEWOOD	CA		10/08/2024		2,198		(164)			(164)		2,034	2,034			
100087202	FAR ROCKAWAY	NY		10/25/2022		2,908		659			659		3,567	3,567			
100084793	LIVERMORE	CA		08/02/2022		1,842		135			135		1,977	1,977			
100135611	NASHVILLE	TN		11/09/2023		(5,011)		5,011			5,011						
100179399	PRINCEVILLE	HI		12/27/2024		1,319		(158)			(158)		1,160	1,160			
100145784	REDMOND	WA		05/08/2024		56		(56)			(56)						
100085163	NOVATO	CA		09/21/2022		22		(22)			(22)						
100165876	SHERMAN OAKS	CA		08/30/2024		2,143		(67)			(67)		2,077	2,077			
100135607	NASHVILLE	TN		11/09/2023		(5,009)		5,009			5,009						
100184369	GRANADA HILLS	CA		12/16/2024		1,824		(195)			(195)		1,628	1,628			
100135605	NASHVILLE	TN		11/09/2023		(5,008)		5,008			5,008						
100135205	CELINA	TX		11/07/2023		1,873		109			109		1,983	1,983			
100139201	DALY CITY	CA		12/28/2023		1,726		(83)			(83)		1,643	1,643			
100128222	LOS ANGELES	CA		09/14/2023		106		(106)			(106)						
100132657	KANEOHE	HI		11/03/2023		(717)		2,367			2,367		1,650	1,650			
100129450	LAKEWOOD	NJ		09/29/2023		2,073		(79)			(79)		1,994	1,994			
100163851	LOS ANGELES	CA		09/27/2024		2,417		(138)			(138)		2,279	2,279			
100107906	LOS ANGELES	CA		06/29/2023		1,907		(249)			(249)		1,658	1,658			
4010054722	LITTLE EGG HARBOR	NJ		08/24/2023		1,819							1,819	1,819			
100079867	SEATTLE	WA		04/25/2022		3,545		(226)			(226)		3,319	3,319			
100084738	RIDGEFIELD	WA		08/02/2022		2,486		102			102		2,588	2,588			
100185813	CYPRESS	CA		12/26/2024		1,471		(172)			(172)		1,299	1,299			
100109148	MADEIRA BEACH	FL		06/09/2023		35,024		(577)			(577)		34,447	34,447			
100139719	UNITED KINGDOM	GBR		12/18/2023		1,657							1,657	1,657			
100174057	LAKEWOOD	WA		10/31/2024		1,736		(202)			(202)		1,534	1,534			
100142001	WESTMINSTER	CA		02/29/2024		1,715		(65)			(65)		1,649	1,649			
100142235	PINECREST	FL		03/15/2024		(48,922)		(184)			(184)	50,320	1,214	1,236	21		21
100133145	SAN CLEMENTE	CA		11/29/2023		2,320		(170)			(170)		2,149	2,149			
100148635	PASADENA	CA		05/15/2024		707		(46)			(46)		660	660			
100144693	UNITED KINGDOM	GBR		03/12/2024		(4,429)		4,748			4,748		319	319			
100133363	GATLINBURG	TN		11/21/2023		1,495		(68)			(68)		1,427	1,427			
100129241	SCOTTSDALE	AZ		11/03/2023		9,000		37			37		9,038	9,038			
100164050	SANTA ANA	CA		08/21/2024		1,975		(144)			(144)		1,831	1,831			
100175572	DENVER	CO		11/12/2024		2,363		(49)			(49)		2,314	2,314			
100129845	SAN DIEGO	CA		09/27/2023		(883)		2,499			2,499		1,615	1,615			
4010066455	SHIRLEY	NY		01/10/2024		1,666		(195)			(195)		1,471	1,471			
100115603	MIAMI BEACH	FL		07/19/2023		2,255		(116)			(116)		2,139	2,139			
100119645	EAST PALO ALTO	CA		08/04/2023		1,731		(85)			(85)		1,646	1,646			
100135601	HUNTSVILLE	UT		11/09/2023		2,051		(76)			(76)		1,975	1,975			
100117484	SEVIERVILLE	TN		07/20/2023		1,538		(51)			(51)		1,486	1,486			
100038547	DUBLIN	IRL		09/27/2019		6		1			1		7	7			
100150266	HEETEN	NLD		04/29/2024													
100165215	HAELEN	NLD		08/28/2024													
100079347	HALLANDALE BEACH	FL		03/17/2022		4,126							4,126	4,126			
100145687	UNITED KINGDOM	GBR		03/12/2024		(4,752)		5,027			5,027		275	275			
100165905	SAN DIEGO	CA		08/30/2024		2,073		(143)			(143)		1,930	1,930			
100151515	ESCONDIDO	CA		05/10/2024		1,354		(102)			(102)		1,252	1,252			
100141236	HUNTINGTON BEACH	CA		01/30/2024		1,713		(91)			(91)		1,622	1,622			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139339	BASS LAKE	CA		12/28/2023		2,030		108			108		2,138	2,138			
100117093	MIAMI	FL		07/20/2023		(6,604)		6,604			6,604						
100163303	HOLLISTER	CA		08/13/2024		1,950		(151)			(151)		1,799	1,799			
100167043	AMBLER	PA		09/13/2024		1,993		(221)			(221)		1,772	1,772			
100082891	HOUSTON	TX		05/17/2022		3,538		(214)			(214)		3,324	3,324			
100081548	SAN JOSE	CA		03/18/2022		4,230		306			306		4,536	4,536			
100129503	ALHAMBRA	CA		09/29/2023		2,101		(84)			(84)		2,017	2,017			
100116117	SAN FRANCISCO	CA		07/20/2023		(54,620)		8,795			8,795	50,047	4,223	4,040	(182)		(182)
100110519	BELMONT	MA		06/30/2023		2,621		132			132		2,753	2,753			
100107881	FRESNO	CA		06/29/2023		9,060		(209)			(209)		8,851	8,851			
100115696	LOS ANGELES	CA		07/20/2023		2,442		(5)			(5)		2,438	2,438			
100116151	SUNLAND	CA		07/20/2023		6,383		392			392		6,775	6,775			
100159587	WESTLAKE	FL		07/15/2024		2,056		(39)			(39)		2,017	2,017			
100107843	LAKEWOOD	CO		05/23/2023		2,275		(110)			(110)		2,165	2,165			
100115320	WINDSOR	CO		07/17/2023		2,142		12			12		2,154	2,154			
100156918	EAST ELMHURST	NY		06/27/2024		1,743		(172)			(172)		1,571	1,571			
100174125	CLOVIS	CA		10/31/2024		1,639		(152)			(152)		1,487	1,487			
100110155	NORTH HOLLYWOOD	CA		06/29/2023		7		(7)			(7)						
100117227	LOS ANGELES	CA		07/20/2023		2,843		1,103			1,103		3,946	3,946			
100135021	PINECREST	FL		10/30/2023		2,568		(102)			(102)		2,466	2,466			
100159605	ATLANTA	GA		07/15/2024		2,040		(202)			(202)		1,838	1,838			
100155115	KENTFIELD	CA		07/19/2024		1,892		(219)			(219)		1,673	1,673			
100091748	SYLMAR	CA		03/24/2023		551		30			30		581	581			
100099773	THE BRONX	NY		02/28/2023		11,621		(9,485)			(9,485)		2,136	2,136			
100086761	RIVERSIDE	CA		10/04/2022		(1,703)		2,617			2,617		914	914			
100186773	MIAMI	FL		12/31/2024		1,945		(197)			(197)		1,748	1,748			
19073	EL PASO	TX		07/19/2011		119,414							119,414	119,414			
100082636	NORTHRIDGE	CA		04/14/2022		3,343		(283)			(283)		3,060	3,060			
100080890	NEWPORT BEACH	CA		03/10/2022		50		(50)			(50)						
100082584	SAN DIEGO	CA		04/14/2022		3,393		(245)			(245)		3,149	3,149			
100079242	MARTINEZ	CA		02/25/2022		4,695		(286)			(286)		4,409	4,409			
100163981	WHITE PLAINS	GA		08/21/2024		1,651		(119)			(119)		1,532	1,532			
100103297	SAN JOSE	CA		04/27/2023		1,926		(73)			(73)		1,853	1,853			
100103298	SAN JOSE	CA		04/27/2023		1,926		(73)			(73)		1,853	1,853			
100163863	CAMBRIA	CA		09/27/2024		706		(106)			(106)		599	599			
100161958	ATLANTA	GA		07/31/2024		1,575		(100)			(100)		1,475	1,475			
100079913	LINCOLN	CA		04/25/2022		4,112		44			44		4,156	4,156			
100180458	BOWLING GREEN	KY		11/26/2024		1,978		(175)			(175)		1,804	1,804			
100129574	DANA POINT	CA		09/29/2023		2,107		(63)			(63)		2,045	2,045			
100176769	JASPER	GA		11/15/2024		2,815		(144)			(144)		2,670	2,670			
100162535	SAN FRANCISCO	CA		08/12/2024		2,152		(12)			(12)		2,140	2,140			
100152932	HATFIELD	PA		06/27/2024		(44,719)		(182)			(182)	49,729	4,827	4,636	(191)		(191)
100185578	WEYMOUTH	MA		12/20/2024		1,531		(39)			(39)		1,493	1,493			
100086226	GARDEN GROVE	CA		10/07/2022		2,442		(25)			(25)		2,417	2,417			
100072024	VERO BEACH	FL		11/19/2021		5,060		(250)			(250)		4,809	4,809			
100138888	SAN PEDRO	CA		12/21/2023		1,812		(92)			(92)		1,720	1,720			
100132068	SAN DIEGO	CA		10/13/2023		2,024		(54)			(54)		1,970	1,970			
100182709	CASTLE ROCK	CO		12/12/2024		1,240		(47)			(47)		1,193	1,193			
4010072740	MASTIC	NY		04/29/2024		1,676		(194)			(194)		1,483	1,483			
100165990	LAKEWOOD	CA		09/06/2024		1,996		(176)			(176)		1,819	1,819			
100171279	NORCROSS	GA		10/16/2024		1,632		(216)			(216)		1,417	1,417			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100170489	ALTADENA	CA		10/09/2024		2,171		(180)			(180)		1,991	1,991			
100155306	BELMONT	MA		07/19/2024		2,171		(133)			(133)		2,038	2,038			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		85,770		(2,799)			(2,799)		82,971	82,971			
100167486	CORTE MADERA	CA		10/31/2024		32		(32)			(32)						
100147704	GARDEN GROVE	CA		04/05/2024		2,186		(61)			(61)		2,125	2,125			
100084382	WAXHAW	NC		08/12/2022		2,955		26			26		2,981	2,981			
100169671	EL CAJON	CA		09/30/2024		1,755		(53)			(53)		1,701	1,701			
100153684	BROOKLYN	NY		05/31/2024		2,046		(185)			(185)		1,861	1,861			
100152819	CANTON	GA		05/22/2024		2,002		(317)			(317)		1,686	1,686			
100172663	LOS ANGELES	CA		11/21/2024		2,308		(20)			(20)		2,288	2,288			
100079444	OCEANSIDE	CA		03/17/2022		3,653		(179)			(179)		3,473	3,473			
100100119	KIHEI	HI		03/28/2023		1,778		(75)			(75)		1,703	1,703			
100159693	RICHMOND	TX		08/23/2024		1,852		(156)			(156)		1,695	1,695			
100167996	LOS ANGELES	CA		09/20/2024		2,074		(204)			(204)		1,870	1,870			
100166006	ONTARIO	CA		09/06/2024		2,814		(189)			(189)		2,626	2,626			
100109212	TURLOCK	CA		07/21/2023		2,296		26			26		2,322	2,322			
100147386	STOCKTON	CA		05/08/2024		1,752		(198)			(198)		1,554	1,554			
403052568	CLEVELAND	OH		11/04/2024		191		(191)			(191)						
100132515	CUDJOE KEY	FL		11/03/2023		1,142		267			267		1,409	1,409			
100110730	ESCONDIDO	CA		08/11/2023		3,108		(55)			(55)		3,053	3,053			
4010058416	TOMS RIVER	NJ		09/28/2023		1,867		(109)			(109)		1,757	1,757			
100184389	KERMAN	CA		12/16/2024		1,916		(115)			(115)		1,801	1,801			
100154658	BUCKEYE	AZ		07/19/2024		424		50			50		475	475			
100152849	ANAHEIM	CA		05/22/2024		2,107		(129)			(129)		1,977	1,977			
100146733	FULLERTON	CA		03/20/2024		1,133		(192)			(192)		941	1,583		642	642
100139071	WOODMERE	NY		12/28/2023		4,934		(348)			(348)		4,586	4,586			
100132555	HUNTINGTON BEACH	CA		11/03/2023		1,765		23			23		1,788	1,788			
100087063	GILBERT	AZ		11/04/2022		2,736		(183)			(183)		2,553	2,553			
100154669	PRINCEVILLE	HI		07/19/2024		2,322		(122)			(122)		2,201	2,201			
100159010	EAGLE MOUNTAIN	UT		08/15/2024		(47,178)		(198)			(198)	49,365	1,988	1,981	(7)		(7)
100101603	SAN DIEGO	CA		04/26/2023		2,152		(58)			(58)		2,094	2,094			
100079372	FOLSOM	CA		03/17/2022		(30,739)		(149)			(149)	35,851	4,963	4,847	(116)		(116)
100107865	MIAMI	FL		06/29/2023		2,094		(180)			(180)		1,914	1,914			
100169924	LADERA RANCH	CA		11/08/2024		2,213		(129)			(129)		2,083	2,083			
100102374	LAKEWOOD	CO		06/07/2023		1,265		(123)			(123)		1,142	1,142			
100141692	LOS ANGELES	CA		01/30/2024		1,918		(173)			(173)		1,744	1,744			
100137948	LOS ANGELES	CA		12/13/2023		1,710		(136)			(136)		1,574	1,574			
100102383	ROCKVILLE	MD		06/07/2023		2,075		(120)			(120)		1,955	1,955			
100132683	WEST PALM BEACH	FL		11/03/2023		1,342		88			88		1,430	1,430			
100141427	LOS ANGELES	CA		01/30/2024		1,599		(153)			(153)		1,446	1,446			
100148708	SEATTLE	WA		04/17/2024		2,044		(143)			(143)		1,902	1,902			
100078682	UNION CITY	CA		02/02/2022		4,353		45			45		4,398	4,398			
100168810	THE COLONY	TX		09/26/2024		1,832		(212)			(212)		1,620	1,620			
100138448	PALM BEACH GARDENS	FL		12/19/2023		2,372		(44)			(44)		2,328	2,328			
100086734	THOUSAND OAKS	CA		09/30/2022		2,253		(79)			(79)		2,173	2,173			
100103782	CULVER CITY	CA		05/10/2023		2,011		(135)			(135)		1,876	1,876			
100175768	LOS ANGELES	CA		11/12/2024		1,935		(133)			(133)		1,802	1,802			
100101041	BROOKLYN	NY		04/28/2023		(918)		918			918						
100171253	NEW HYDE PARK	NY		10/16/2024		1,673		(235)			(235)		1,438	1,438			
100101955	LAKE HAVASU CITY	AZ		04/14/2023		59		(59)			(59)						
100102692	VALENCIA	CA		06/22/2023		2,863		(1,390)			(1,390)		1,474	1,474			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161540	MALDEN	MA		07/30/2024		2,021		(100)			(100)		1,921	1,921			
100181686	SAN DIEGO	CA		12/11/2024		1,418		27			27		1,444	1,444			
100160391	SAN DIEGO	CA		09/06/2024		3,361		(391)			(391)		2,970	2,970			
100078740	SANTA ANA	CA		02/25/2022		4,357		135			135		4,492	4,492			
100109280	BOYNTON BEACH	FL		07/21/2023		36		(36)			(36)						
100139036	BURBANK	CA		12/22/2023		1,200		(65)			(65)		1,135	1,135			
100091696	WIMBERLEY	TX		03/24/2023		1,677		(238)			(238)		1,439	1,439			
100074134	LOS ANGELES SHERMAN OAKS	CA		12/09/2021		82		(82)			(82)						
100149010	WAHIAWA	HI		04/19/2024		74		(74)			(74)						
100079397	MALIBU AREA	CA		03/17/2022		(42)		42			42						
100172958	RANCHO CUCAMONGA	CA		10/25/2024		2,420		(131)			(131)		2,289	2,289			
100139609	TUSTIN	CA		12/28/2023		1,707		(90)			(90)		1,617	1,617			
100185460	LOS ANGELES	CA		12/20/2024		2,193		69			69		2,262	2,262			
100173628	AMERSFOORT	NLD		10/29/2024													
100116114	NORTH HOLLYWOOD	CA		07/20/2023		2,473		1,387			1,387		3,860	3,860			
4010081798	CHILLICOTHE	OH		09/27/2024		1,374		(213)			(213)		1,161	1,161			
100146893	DAVIS	CA		03/26/2024		2,036		(117)			(117)		1,919	1,919			
100139729	UNITED KINGDOM	GBR		12/18/2023		2,688							2,688	2,688			
100154816	BROOKLYN	NY		07/19/2024		2,032		(150)			(150)		1,882	1,882			
100149173	CHINO HILLS	CA		04/22/2024		1,864		(183)			(183)		1,682	1,682			
4010070422	MENTOR	OH		02/29/2024		1,574							1,574	1,574			
100147116	LEESBURG	FL		05/08/2024		667		(92)			(92)		574	574			
100155340	MIAMI	FL		07/19/2024		1,627		(272)			(272)		1,355	1,355			
100179396	NEW MARKET	TN		12/27/2024		1,379		(218)			(218)		1,161	1,161			
100151763	LAKEWOOD	CA		05/10/2024		1,702		(307)			(307)		1,395	1,395			
100080030	MONTEBELLO	CA		04/08/2022		4,144		225			225		4,368	4,368			
100169538	JERSEY CITY	NJ		09/30/2024		1,338		11			11		1,348	1,348			
100160583	WEST PALM BEACH	FL		07/19/2024		1,893		(221)			(221)		1,672	1,672			
100172707	ONTARIO	CA		11/21/2024		2,103		17			17		2,120	2,120			
100180085	GARDEN GROVE	CA		12/30/2024		2,065		16			16		2,080	2,080			
100162278	SUWANEE	GA		09/06/2024		2,095		(224)			(224)		1,870	1,870			
100102838	NEWPORT BEACH	CA		06/22/2023		1,920		(205)			(205)		1,716	1,716			
100090945	RANCHO CUCAMONGA	CA		01/31/2023		1,402		(69)			(69)		1,333	1,333			
100162509	LEONIA	NJ		08/12/2024		2,053		(75)			(75)		1,978	1,978			
100142144	SPRING	TX		02/29/2024		2,032		(137)			(137)		1,896	1,896			
100110444	ALAMEDA	CA		06/30/2023		2,369		(97)			(97)		2,272	2,272			
100100944	YUCAIPA	CA		04/28/2023		2,067		178			178		2,245	2,245			
100149990	SANTA CRUZ	CA		06/07/2024		1,823		(191)			(191)		1,632	1,632			
100088302	BERNARDSVILLE	NJ		11/10/2022		1,883		(9)			(9)		1,873	1,873			
100159879	MIAMI	FL		08/16/2024		1,721		(178)			(178)		1,543	1,543			
100186755	PALMDALE	CA		12/31/2024		1,398		(212)			(212)		1,186	1,186			
100149914	LAKE HAVASU CITY	AZ		04/29/2024		1,016		(161)			(161)		855	855			
100178394	GATLINBURG	TN		11/21/2024		2,071		(92)			(92)		1,979	1,979			
100157611	MARYSVILLE	WA		06/28/2024		2,454		(126)			(126)		2,327	2,327			
100137831	SAN JOSE	CA		12/08/2023		1,720		(70)			(70)		1,649	1,649			
100139176	BROOKLINE	MA		12/28/2023		1,626		6			6		1,632	1,632			
100103016	PHOENIX	AZ		06/22/2023		2,767		(342)			(342)		2,426	2,426			
100161650	GRONINGEN	NLD		07/29/2024													
100150176	DAVIE	FL		04/30/2024		2,091		(128)			(128)		1,962	1,962			
100167458	SAN JOSE	CA		09/16/2024		2,017		(186)			(186)		1,831	1,831			
100158372	UNITED KINGDOM	GBR		07/09/2024		(8,999)		8,999			8,999						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152817	HERNDON	VA		05/22/2024		1,859		(203)			(203)		1,656	1,656			
100153696	CHARLESTON	SC		05/31/2024		(46,074)		(109)			(109)	48,500	2,318	1,864	(454)		(454)
100136048	FALLS CHURCH	VA		11/16/2023		1,713		(64)			(64)		1,649	1,649			
100173143	SACRAMENTO	CA		10/30/2024		1,285		(79)			(79)		1,206	1,206			
100141430	LOS ANGELES	CA		01/30/2024		684		(42)			(42)		642	642			
100171251	FRANKLIN SQUARE	NY		10/16/2024		2,120		(150)			(150)		1,970	1,970			
100168706	GARDEN GROVE	CA		09/25/2024		1,713		(237)			(237)		1,476	1,476			
100152848	SPARKS	NV		05/22/2024		1,083		(97)			(97)		985	985			
100115449	LONG BEACH	CA		07/17/2023		9,555		(461)			(461)		9,093	9,093			
100118864	BELLINGHAM	WA		08/30/2023		2,109		(65)			(65)		2,045	2,045			
100099775	THE BRONX	NY		02/28/2023		11,035		(8,783)			(8,783)		2,252	2,252			
100181283	ARLETA	CA		12/06/2024		1,385		(69)			(69)		1,316	1,316			
100171914	SAN DIEGO	CA		10/17/2024		2,124		(192)			(192)		1,932	1,932			
100139308	TORRANCE	CA		12/28/2023		1,567		(98)			(98)		1,470	1,470			
100175107	ANTELOPE	CA		11/05/2024		2,224		(253)			(253)		1,971	1,971			
100101704	RIVERSIDE	CA		03/31/2023		2,225		(56)			(56)		2,169	2,169			
100129529	DANA POINT	CA		09/29/2023		2,072		(62)			(62)		2,010	2,010			
100171631	SALEM	MA		10/16/2024		3,721		(233)			(233)		3,488	3,488			
100119934	RIVERSIDE	CA		08/10/2023		2,138		(82)			(82)		2,055	2,055			
100140785	NEWHALL	CA		01/22/2024		4,914		(203)			(203)		4,711	4,711			
100087910	ONTARIO	CA		10/18/2022		2,095		(67)			(67)		2,028	2,028			
100136703	SNOWMASS VILLAGE	CO		01/25/2024		1,522		(88)			(88)		1,434	1,434			
100170062	SOUTH PASADENA	CA		11/08/2024		2,384		(83)			(83)		2,301	2,301			
100174897	MCKINNEY	TX		10/31/2024		1,664		(144)			(144)		1,520	1,520			
100138353	BOCA RATON	FL		12/18/2023		1,560		(36)			(36)		1,524	1,524			
100147408	TEMECULA	CA		05/08/2024		2,906		(57)			(57)		2,849	2,849			
100139713	UNITED KINGDOM	GBR		12/18/2023		1,626							1,626	1,626			
100137425	SEQUIM	WA		01/11/2024		3,834		(41)			(41)		3,793	3,793			
100108908	KIOWA	CO		05/31/2023		2,061		(147)			(147)		1,914	1,914			
100184400	VISTA	CA		12/17/2024		1,840		(107)			(107)		1,733	1,733			
100100383	FLUSHING	NY		04/27/2023		3,006		1,255			1,255		4,260	4,260			
100173678	AALSMEER	NLD		10/29/2024													
100101010	VISTA	CA		04/28/2023		2,950		989			989		3,939	3,939			
100141813	S-GRAVENHAGE	NLD		01/29/2024													
100068119	TAMPA	FL		08/25/2021		4,703		(203)			(203)		4,500	4,500			
100017091	WEST HILLS	CA		04/26/2018		3,397		833			833		4,230	4,230			
100180644	WALNUT CREEK	CA		11/26/2024		2,065		(152)			(152)		1,913	1,913			
100091279	SAN ANTONIO	TX		01/31/2023		1,684		(148)			(148)		1,536	1,536			
100151925	FONTANA	CA		07/10/2024		1,650		(163)			(163)		1,487	1,487			
100172196	BURBANK	CA		10/17/2024		3,316		(344)			(344)		2,973	2,973			
100176073	KAPOLEI	HI		12/20/2024		1,407		(61)			(61)		1,345	1,345			
100173809	WEST HAVEN	UT		10/31/2024		1,244		(60)			(60)		1,184	1,184			
100171177	MURRIETA	CA		11/22/2024		2,689		(62)			(62)		2,627	2,627			
100083011	GALT	CA		05/05/2022		3,286		(168)			(168)		3,118	3,118			
100167006	CHINO HILLS	CA		09/13/2024		1,290		(154)			(154)		1,137	1,137			
100132533	PARKLAND	FL		11/03/2023		1,504		372			372		1,876	1,876			
100169325	LOS ALAMITOS	CA		09/27/2024		13		(9)			(9)		4	4			
100090773	NORTH HOLLYWOOD	CA		02/28/2023		1,839		(206)			(206)		1,633	1,633			
100137514	FORT PIERCE	FL		01/11/2024		1,647		(75)			(75)		1,571	1,571			
100116787	GLENDALE	CA		07/20/2023		2,692		2,254			2,254		4,947	4,947			
100107853	REDWOOD CITY	CA		06/29/2023		2,210		(136)			(136)		2,074	2,074			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083008	THOUSAND OAKS	CA		05/05/2022		(44,423)		(224)			(224)	48,148	3,501	3,316	(185)		(185)
100173390	LA QUINTA	CA		10/29/2024		1,348		(192)			(192)		1,156	1,156			
100171106	WANTAGE	NJ		11/22/2024		1,892		9			9		1,901	1,901			
100129854	BUENA PARK	CA		09/27/2023		1,352		(68)			(68)		1,284	1,284			
100077816	BEVERLY HILLS	CA		01/14/2022		3,970		(503)			(503)		3,467	3,467			
100135027	LOS ANGELES	CA		10/30/2023		168		1,724			1,724		1,892	1,892			
100108087	LOS ANGELES	CA		05/24/2023		53		(53)			(53)						
100100368	CORONA	NY		04/27/2023		2,776		441			441		3,217	3,217			
4010064067	BRENTWOOD	NY		11/29/2023		1,540		(183)			(183)		1,357	1,357			
100174023	SHERMAN OAKS	CA		10/31/2024		2,022		(262)			(262)		1,760	1,760			
100088297	CHINO HILLS	CA		11/10/2022		1,224		10			10		1,234	1,234			
100107944	SAN LEANDRO	CA		06/29/2023		1,902		(202)			(202)		1,700	1,700			
100149206	LOS ANGELES	CA		04/22/2024		42		(42)			(42)						
100120243	NASHVILLE	TN		08/18/2023		45,631		(390)			(390)		45,242	45,242			
100159995	MIAMI	FL		08/16/2024		2,086		(56)			(56)		2,029	2,029			
100169390	VENTURA	CA		09/27/2024		1,841		(130)			(130)		1,711	1,711			
100185503	NAPLES	FL		12/20/2024		2,081		(205)			(205)		1,875	1,875			
100102389	INDIO	CA		06/07/2023		1,763		(179)			(179)		1,583	1,583			
100180647	CINCINNATI	OH		11/26/2024		2,391		(38)			(38)		2,353	2,353			
100185588	CORONA	CA		12/20/2024		2,128		(134)			(134)		1,994	1,994			
100055900	JAMAICA PLAIN	MA		03/26/2021		4,832		(302)			(302)		4,530	4,530			
100087463	MIAMI	FL		10/25/2022		2,796		268			268		3,064	3,064			
100117640	PANAMA CITY BEACH	FL		07/20/2023		1,398		78			78		1,476	1,476			
100142859	EDMONDS	WA		02/08/2024		1,326		(142)			(142)		1,184	1,184			
100156079	CELINA	TX		06/18/2024		1,359		(143)			(143)		1,216	1,216			
100103301	HONOLULU	HI		04/27/2023		2,077		(95)			(95)		1,982	1,982			
100172641	CYPRESS	TX		10/24/2024		1,991		(177)			(177)		1,814	1,814			
100089263	SUN VALLEY	CA		01/26/2023		1,723		(92)			(92)		1,630	1,630			
100149908	MIAMI	FL		04/29/2024		1,621		(117)			(117)		1,504	1,504			
100178279	HACIENDA HEIGHTS	CA		11/19/2024		2,242		(80)			(80)		2,163	2,163			
100155180	BRONX	NY		07/19/2024		1,789		(249)			(249)		1,539	1,539			
100169138	NAMPA	ID		09/27/2024		2,266		(135)			(135)		2,131	2,131			
100100322	DIX HILLS	NY		04/27/2023		2,705		1,078			1,078		3,783	3,783			
100089246	CRESSKILL	NJ		01/26/2023		1,972		(279)			(279)		1,693	1,693			
100185151	MEDFORD	MA		12/20/2024		2,122		20			20		2,142	2,142			
100168774	JUPITER	FL		09/26/2024		1,513		(244)			(244)		1,269	1,269			
100065397	SAN DIEGO	CA		07/28/2021		9,075		(304)			(304)		8,772	8,772			
100076477	PORT ARANSAS	TX		12/21/2021		(43,722)		(482)			(482)	47,909	3,704	3,542	(162)		(162)
100157811	BOYNTON BEACH	FL		08/01/2024		19,714		(963)			(963)		18,751	18,751			
100164246	LOS ANGELES	CA		08/21/2024		2,034		(89)			(89)		1,946	1,946			
100080463	WINDERMERE	FL		03/10/2022		3,109		(201)			(201)		2,909	2,909			
100091120	LOS ANGELES	CA		01/31/2023		1,695		(163)			(163)		1,533	1,533			
100132578	BUENA PARK	CA		11/03/2023		(232)		2,225			2,225		1,993	1,993			
100071715	CHICAGO	IL		10/14/2021		4,618		(118)			(118)		4,500	4,500			
100176632	NOVATO	CA		11/15/2024		3,722		(208)			(208)		3,514	3,514			
100159918	HOMESTEAD	FL		08/16/2024		3,481		(163)			(163)		3,317	3,317			
100180147	LOS ANGELES	CA		11/25/2024		1,588		(189)			(189)		1,399	1,399			
100071951	SEVIERVILLE	TN		11/19/2021		176		(176)			(176)						
100147624	LOS ANGELES	CA		04/04/2024		1,830		(174)			(174)		1,656	1,656			
100128895	BOCA RATON	FL		09/21/2023		2,690		(140)			(140)		2,550	2,550			
100133438	ORLANDO	FL		10/19/2023		1,915		(93)			(93)		1,823	1,823			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118725	LOS ANGELES	CA		07/25/2023		2,273		(101)			(101)		2,172	2,172			
100114701	RIVERSIDE	CA		06/29/2023		2,217		(155)			(155)		2,062	2,062			
100100367	JAMAICA	NY		04/27/2023		2,787		732			732		3,520	3,520			
100102643	SAN DIEGO	CA		06/22/2023		18		(18)			(18)						
100162474	CRESSKILL	NJ		08/07/2024		1,868		(162)			(162)		1,706	1,706			
100161721	SETAUKET	NY		07/30/2024		1,999		(91)			(91)		1,908	1,908			
100156223	KEY WEST	FL		06/20/2024		1,837		(162)			(162)		1,675	1,675			
100133387	NASHVILLE	TN		11/21/2023		1,606		(127)			(127)		1,479	1,479			
100109367	NASHVILLE	TN		06/12/2023		3,967		(103)			(103)		3,864	3,864			
100118781	ENCINO	CA		07/25/2023		1,106		506			506		1,612	1,612			
100080863	PASADENA	CA		03/10/2022		4,209		63			63		4,272	4,272			
100086903	NORTH HOLLYWOOD	CA		09/21/2022		4,459		(212)			(212)		4,247	4,247			
100118662	ROSLYN	NY		07/25/2023		1,985		(85)			(85)		1,900	1,900			
100071920	NATIONAL CITY	CA		11/19/2021		4,689		(68)			(68)		4,622	4,622			
100136167	ROSEVILLE	CA		12/18/2023		9,936		(325)			(325)		9,611	9,611			
100167464	SAN RAMON	CA		09/16/2024		2,100		(121)			(121)		1,980	1,980			
100141283	HACIENDA HEIGHTS	CA		01/30/2024		1,444		507			507		1,951	1,951			
100107966	LA MIRADA	CA		05/22/2023		2,172		(93)			(93)		2,079	2,079			
100186003	PRESCOTT VALLEY	AZ		12/27/2024		1,159		(70)			(70)		1,088	1,088			
100090889	PASADENA	CA		01/31/2023		2,248		61			61		2,309	2,309			
4010045620	LOUISVILLE	KY		03/22/2023		(47,159)		(41)			(41)	47,613	413		(413)		(413)
100086366	MILILANI	HI		09/23/2022		2,368		55			55		2,423	2,423			
100074392	FLAGSTAFF	AZ		12/02/2021		4,110		(271)			(271)		3,839	3,839			
100079554	KAILUA KONA	HI		04/25/2022		4,076		(175)			(175)		3,902	3,902			
100080395	LOS ANGELES	CA		04/14/2022		130		(130)			(130)						
100142442	ATLANTA	GA		03/08/2024		10		(10)			(10)						
100071879	EL CAJON	CA		11/05/2021		4,528		(256)			(256)		4,272	4,272			
100115315	LONG BEACH	CA		07/17/2023		1,931		(29)			(29)		1,902	1,902			
100154142	LONGBOAT KEY	FL		07/11/2024		1,953		(273)			(273)		1,681	1,681			
100088005	PALMETTO BAY	FL		10/25/2022		2,008		70			70		2,078	2,078			
100135038	MERRITT ISLAND	FL		10/30/2023		1,512		(31)			(31)		1,481	1,481			
100087016	NAPLES	FL		11/04/2022		2,259		(36)			(36)		2,223	2,223			
100134065	FOUNTAIN VALLEY	CA		10/27/2023		6,264		(227)			(227)		6,037	6,037			
100170397	LOS ANGELES	CA		10/09/2024		1,852		(137)			(137)		1,715	1,715			
100077981	PARK CITY	UT		01/06/2022		(34,207)		(30)			(30)	34,359	122		(122)		(122)
100109632	WHITTIER	CA		06/14/2023		1,295		(161)			(161)		1,134	1,134			
100168662	SAN FRANCISCO	CA		09/25/2024		3,520		(197)			(197)		3,322	3,322			
100090381	SUNLAND	CA		12/28/2022		1,713		(123)			(123)		1,590	1,590			
100103086	PORT WASHINGTON	NY		04/21/2023		2,060		(187)			(187)		1,873	1,873			
100154085	CAPE CORAL	FL		07/11/2024		5,667		(273)			(273)		5,394	5,394			
100145644	UNITED KINGDOM	GBR		03/12/2024		(11,180)		11,180			11,180						
100156394	LYNNWOOD	WA		07/25/2024		2,872		(220)			(220)		2,652	2,652			
100136964	SEATTLE	WA		11/28/2023		1,903		(6)			(6)		1,896	1,896			
100142969	NAPLES	FL		02/09/2024		2,013		(123)			(123)		1,889	1,889			
100079833	MIAMI	FL		04/08/2022		2,364		(236)			(236)		2,128	2,128			
100079752	DANBURY	CT		04/08/2022		3,547		(15)			(15)		3,532	3,532			
100178213	EASTVALE	CA		11/19/2024		2,191		(84)			(84)		2,107	2,107			
100083980	RICHMOND	TX		07/12/2022		7,392		(184)			(184)		7,208	7,208			
100141802	ROTTERDAM	NLD		01/29/2024													
100108272	LAKEWOOD	CA		05/24/2023		1,623		(144)			(144)		1,479	1,479			
100144381	POMONA	CA		03/07/2024		1,845		(77)			(77)		1,769	1,769			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154916	GRANADA HILLS	CA		07/19/2024		1,891		(216)			(216)		1,675	1,675			
100171300	SAN DIEGO	CA		10/16/2024		1,890		(260)			(260)		1,630	1,630			
100170049	KIHEI	HI		11/08/2024		2,157		(131)			(131)		2,026	2,026			
100128490	PALM SPRINGS	CA		09/15/2023		79		(79)			(79)						
100148204	KAILUA-KONA	HI		04/12/2024		1,944		(166)			(166)		1,777	1,777			
100184990	DALLAS	TX		12/19/2024		5,838		(168)			(168)		5,669	5,669			
100156707	ASHTON	MD		06/26/2024		1,813		(13)			(13)		1,799	1,799			
100065232	OAKLAND	CA		07/14/2021		2,808		(2)			(2)		2,806	2,806			
100138720	VAN NUYS AREA LOS ANGELES	CA		02/02/2024		1,695		(117)			(117)		1,578	1,578			
100171906	LYNNWOOD	WA		10/17/2024		2,234		(116)			(116)		2,119	2,119			
100129295	ASBURY PARK	NJ		09/25/2023		2,876		70			70		2,947	2,947			
100118987	SCOTTSDALE	AZ		07/27/2023		16,107		31			31		16,138	16,138			
100150484	NATIONAL CITY	CA		05/03/2024		2,102		(109)			(109)		1,993	1,993			
403048546	STILLWATER	OK		06/28/2024		733		(733)			(733)						
100071902	SAN RAFAEL	CA		11/19/2021		56		(56)			(56)						
100152836	BRIGHTON	CO		05/22/2024		1,183		(42)			(42)		1,140	1,140			
100091821	GARLAND	TX		01/30/2023		1,713		(147)			(147)		1,566	1,566			
100084848	LAS VEGAS	NV		08/02/2022		4,378		41			41		4,419	4,419			
100116199	RIDGEWOOD	NY		07/20/2023		2,306		1,718			1,718		4,024	4,024			
100099595	NEWCASTLE	WA		04/06/2023		2,459		94			94		2,553	2,553			
100118839	LOS ANGELES	CA		08/30/2023		2,895		(74)			(74)		2,822	2,822			
100116611	RANCHO PALOS VERDES	CA		07/20/2023		1,591		1,004			1,004		2,595	2,595			
100100259	BROOKLYN	NY		03/17/2023		10,021		(9,349)			(9,349)		672	672			
100132818	PHOENIX	AZ		11/03/2023		1,864		64			64		1,928	1,928			
100088959	LONG BEACH	CA		11/15/2022		(69)		69			69						
100088062	SNOHOMISH	WA		10/25/2022		1,327		1,500			1,500		2,827	2,827			
100012345	SKOKIE	IL		04/28/2017		3,485		1,376			1,376		4,861	4,861			
100145120	UNITED KINGDOM	GBR		03/12/2024		379		(261)			(261)		117	117			
100078037	TORRANCE	CA		01/12/2022		4,678		(197)			(197)		4,480	4,480			
100081194	FULLERTON	CA		03/18/2022		5,126		398			398		5,524	5,524			
100086565	HOUSTON	TX		09/30/2022		3,991		21			21		4,011	4,011			
100116081	SAN JOSE	CA		07/20/2023		(3,569)		10,179			10,179		6,610	6,610			
100153687	BROOKLYN	NY		05/31/2024		1,876		(218)			(218)		1,659	1,659			
100129424	LOS ANGELES	CA		09/29/2023		2,174		9			9		2,183	2,183			
100180572	LONG BEACH	CA		11/26/2024		757		(19)			(19)		738	738			
100157678	RANCHO CUCAMONGA	CA		06/28/2024		1,903		(150)			(150)		1,753	1,753			
403048495	MONESSEN	PA		06/28/2024		707		(707)			(707)						
100110732	HOLLYWOOD	FL		08/11/2023		2,076		(257)			(257)		1,819	1,819			
100090411	WEST SACRAMENTO	CA		12/28/2022		(46,821)		4			4	46,976	159		(159)		(159)
100145164	UNITED KINGDOM	GBR		03/12/2024		(33,613)		(169)			(169)	33,941	159		(159)		(159)
100076503	BUENA PARK	CA		12/21/2021		94		(94)			(94)						
100080346	LOS ANGELES	CA		02/28/2022		26		(26)			(26)						
100090623	WOODSIDE	NY		12/29/2022		2,050		(156)			(156)		1,894	1,894			
100109176	SANTA CLARITA	CA		07/21/2023		2,213		6			6		2,219	2,219			
100071959	GRANADA HILLS	CA		11/19/2021		4,497		(236)			(236)		4,261	4,261			
100165931	LONG BEACH	CA		09/06/2024		1,685		(75)			(75)		1,610	1,610			
100143994	PEORIA	AZ		02/29/2024		1,511		(94)			(94)		1,417	1,417			
100173675	AMSTERDAM	NLD		10/29/2024													
100078208	PALM SPRINGS	CA		02/10/2022		519		(71)			(71)		448	448			
100101032	LOS ANGELES	CA		04/28/2023		3,038		2,034			2,034		5,072	5,072			
100171337	LAS VEGAS	NV		10/16/2024		1,934		(192)			(192)		1,742	1,742			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173009	CRYSTAL BEACH	TX		10/25/2024		2,112		(245)			(245)		1,867	1,867			
100185049	LOS ANGELES	CA		12/20/2024		1,264		(146)			(146)		1,118	1,118			
100141746	LOS ANGELES	CA		01/30/2024		1,515		(134)			(134)		1,381	1,381			
100173469	SUTTER CREEK	CA		10/29/2024		682,472		(30,514)			(30,514)		651,958	651,958			
100161971	PALMDALE	CA		07/31/2024		1,788		(209)			(209)		1,580	1,580			
100080349	LOS ANGELES	CA		02/28/2022		2,860		(69)			(69)		2,791	2,791			
4010063179	MEMPHIS	TN		01/10/2024		1,591							1,591	1,591			
100184996	AURORA	CO		12/19/2024		8,687		(310)			(310)		8,378	8,378			
100163326	REDWOOD CITY	CA		08/13/2024		2,058		(224)			(224)		1,834	1,834			
100178238	CAMAS	WA		11/19/2024		2,232		(26)			(26)		2,207	2,207			
100185486	SAN JOSE	CA		12/20/2024		457		(63)			(63)		394	394			
100186467	QUINCY	MA		12/30/2024		1,377		(70)			(70)		1,307	1,307			
100101991	LOS ANGELES	CA		04/14/2023		10		(10)			(10)						
100118964	BURIEN	WA		07/27/2023		(25,071)		(262)			(262)	33,841	8,508	8,211	(297)		(297)
100151689	SAN DIEGO	CA		05/10/2024		1,775		(116)			(116)		1,659	1,659			
100180159	HOLLYWOOD	FL		11/25/2024		5,946		(333)			(333)		5,613	5,613			
100186362	LYNNWOOD	WA		12/30/2024		1,431		(37)			(37)		1,394	1,394			
100165286	LOS ANGELES	CA		08/29/2024		1,514		(257)			(257)		1,257	1,257			
100168550	PENSACOLA BEACH	FL		09/25/2024		2,204		(207)			(207)		1,997	1,997			
100158977	SARASOTA	FL		08/15/2024		1,392		(28)			(28)		1,364	1,364			
100076461	MIDWAY	UT		12/21/2021		5,223		(284)			(284)		4,939	4,939			
100117304	CHICAGO	IL		07/20/2023		(1,566)		4,621			4,621		3,055	3,055			
100171235	SAN FRANCISCO	CA		10/16/2024		1,990		(259)			(259)		1,731	1,731			
100186288	FRISCO	TX		12/27/2024		1,387		(109)			(109)		1,278	1,278			
100111382	NORTHRIDGE	CA		06/29/2023		2,762		428			428		3,191	3,191			
100145409	UNITED KINGDOM	GBR		03/12/2024		(741)		6,422			6,422		5,681	5,681			
100132771	CHARLOTTE	NC		11/03/2023		909		11			11		920	920			
100180649	LAS VEGAS	NV		11/26/2024		1,635		(178)			(178)		1,457	1,457			
100159651	MIAMI	FL		08/23/2024		2,091		(307)			(307)		1,785	1,785			
100143641	ESCONDIDO	CA		02/22/2024		1,628		(106)			(106)		1,522	1,522			
100151424	SEATTLE	WA		05/10/2024		1,906		(128)			(128)		1,778	1,778			
100083977	LAKE OSWEGO	OR		07/12/2022		2,288		(94)			(94)		2,195	2,195			
100136614	JOSHUA TREE	CA		11/22/2023		2,139		10			10		2,149	2,149			
100152843	LAS VEGAS	NV		05/22/2024		1,715		(228)			(228)		1,488	1,488			
100132501	BOWIE	MD		11/03/2023		1,400		180			180		1,580	1,580			
100108901	MOORESVILLE	NC		05/31/2023		2,402		(115)			(115)		2,287	2,287			
100116494	RANCHO CUCAMONGA	CA		07/20/2023		2,068		990			990		3,058	3,058			
100151153	MT PLEASANT	SC		05/09/2024		1,728		(190)			(190)		1,538	1,538			
100171211	SAN DIEGO	CA		10/16/2024		3,085		(281)			(281)		2,803	2,803			
100133454	WADDELL	AZ		10/19/2023		1,318		(11)			(11)		1,307	1,307			
100143945	NAPLES	FL		02/29/2024		81		(81)			(81)						
100136920	GODLEY	TX		11/28/2023		26,039		(493)			(493)		25,547	25,547			
100180695	DURANGO	CO		11/26/2024		1,888		(86)			(86)		1,803	1,803			
100087362	CHULA VISTA	CA		10/25/2022		2,760		218			218		2,978	2,978			
100175554	DENVER	CO		11/12/2024		1,759		(27)			(27)		1,733	1,733			
100137770	GYPSUM	CO		12/08/2023		1,216		99			99		1,315	1,315			
100180747	ENGLEWOOD	CO		11/26/2024		45		(45)			(45)						
100175609	ELIZABETH	NJ		11/12/2024		13,339		(354)			(354)		12,985	12,985			
100162288	SAN ANTONIO	FL		09/06/2024		1,841		(291)			(291)		1,550	1,550			
100150167	STATEN ISLAND	NY		04/30/2024		2,560		(238)			(238)		2,323	2,323			
100000157	LOS ANGELES	CA		09/27/2016		2,685		(528)			(528)		2,157	2,157			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174891	WAIKOLOA	HI		10/31/2024		4,444		(287)			(287)		4,157	4,157			
100184999	TARZANA LOS ANGELES	CA		12/19/2024		1,428		(72)			(72)		1,356	1,356			
100145531	UNITED KINGDOM	GBR		03/12/2024		(11,095)		11,095			11,095						
403049577	BIRMINGHAM	AL		06/28/2024		1,070		(1,070)			(1,070)						
100185781	MIAMI	FL		12/26/2024		1,181		(151)			(151)		1,030	1,030			
100119912	DEERFIELD BEACH	FL		08/10/2023		2,226		41			41		2,267	2,267			
100171499	CRANE HILL	AL		10/16/2024		1,925		(183)			(183)		1,742	1,742			
100157646	SCOTTSDALE	AZ		06/28/2024		1,950		(236)			(236)		1,714	1,714			
100137883	FORT BRAGG	CA		12/08/2023		1,413		(66)			(66)		1,347	1,347			
100153154	SAN CLEMENTE	CA		05/28/2024		4,193		2,108			2,108		6,301	6,301			
100154159	LAFAYETTE	CA		07/11/2024		1,892		(39)			(39)		1,852	1,852			
100114891	BURBANK	CA		07/13/2023		4,148		(54)			(54)		4,094	4,094			
100116288	FOLSOM	CA		07/20/2023		5,229		2,338			2,338		7,567	7,567			
100186539	BROKEN BOW	OK		12/30/2024		1,241		(75)			(75)		1,166	1,166			
100134745	CHULA VISTA	CA		10/30/2023		1,610		(127)			(127)		1,483	1,483			
100128518	VAN NUYS	CA		09/15/2023		1,991		44			44		2,034	2,034			
100133851	HUNTINGTON BEACH	CA		10/20/2023		6,325		(140)			(140)		6,185	6,185			
100159193	HIAWASSEE	GA		07/15/2024		1,900		(181)			(181)		1,718	1,718			
100159564	LOS ANGELES	CA		07/15/2024		54		(54)			(54)						
100169528	SACRAMENTO	CA		09/30/2024		1,194		16			16		1,210	1,210			
100084452	VAN NUYS	CA		08/12/2022		3,497		(266)			(266)		3,231	3,231			
100164244	LOS ANGELES	CA		08/21/2024		1,893		(191)			(191)		1,701	1,701			
100100539	PLYMOUTH	CA		04/27/2023		1,605		(174)			(174)		1,431	1,431			
100163296	CHANDLER	AZ		08/13/2024		1,733		(142)			(142)		1,591	1,591			
100057687	SUNNYVALE	CA		06/30/2021		4,272		(141)			(141)		4,131	4,131			
100165079	FLUSHING	NY		08/28/2024		(41,125)		(342)			(342)	46,294	4,826	4,820	(6)		(6)
100175545	FOLSOM	CA		11/08/2024		3,197		(9)			(9)		3,188	3,188			
100154885	BROOKLYN	NY		07/19/2024		2,001		(320)			(320)		1,681	1,681			
100149056	VENUS	TX		04/19/2024		1,597		(259)			(259)		1,338	1,338			
100082808	PACIFIC PALISADES	CA		04/28/2022		3,141		(178)			(178)		2,963	2,963			
100169739	HAYWARD	CA		09/30/2024		1,634		(100)			(100)		1,534	1,534			
100159615	SEGUIN	TX		07/15/2024		1,944		(167)			(167)		1,777	1,777			
100078029	DELRAY BEACH	FL		01/12/2022		3,872		(147)			(147)		3,724	3,724			
100182470	KIRKLAND	WA		12/12/2024		1,413		39			39		1,452	1,452			
100079579	LOS ANGELES	CA		04/25/2022		3,762		(294)			(294)		3,467	3,467			
100158654	BLACK MOUNTAIN	NC		07/10/2024		(127)		127			127						
100179472	EVERETT	WA		11/21/2024		2,273		81			81		2,354	2,354			
100088320	SOCIAL CIRCLE	GA		11/10/2022		2,693		73			73		2,766	2,766			
100162483	WOODLAND HILLS	CA		08/07/2024		12,462		(500)			(500)		11,961	11,961			
100168932	AMSTERDAM	NLD		09/26/2024													
100159620	ATLANTA	GA		07/15/2024		4,946		(309)			(309)		4,637	4,637			
100139925	NETHERLANDS	NLD		12/28/2023													
100154786	SANTA ROSA	CA		07/19/2024		2,125		(104)			(104)		2,021	2,021			
100100371	EAST ELMHURST	NY		04/27/2023		3,004		391			391		3,395	3,395			
100101045	BROOKLYN	NY		04/28/2023		(890)		890			890						
100079921	SANTA CLARITA	CA		04/25/2022		3,579		(316)			(316)		3,262	3,262			
100078034	NASHVILLE	TN		01/12/2022		4,568		(192)			(192)		4,376	4,376			
100172369	BOZEMAN	MT		10/23/2024		2,693		(190)			(190)		2,503	2,503			
100172623	GLENDALE	NY		10/24/2024		1,790		(73)			(73)		1,717	1,717			
100136717	PORT ANGELES	WA		01/25/2024		2,133		(18)			(18)		2,116	2,116			
100166218	SEMINOLE	FL		09/09/2024		1,543		(149)			(149)		1,394	1,394			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163957	CENTENNIAL	CO		10/04/2024		1,876		(62)			(62)		1,814	1,814			
100000440	NEWBURY PARK	CA		09/27/2016		2,936		937			937		3,872	3,872			
4010081506	DAYTON	OH		09/27/2024		1,052							1,052	1,052			
100083012	WOODLAND HILLS	CA		05/05/2022		(45,923)		(33)			(33)	46,034	79		3	(82)	(79)
100174867	BRONX	NY		10/31/2024		1,691		(272)			(272)		1,419	1,419			
100102200	SANTA CRUZ	CA		04/14/2023		18		(18)			(18)						
100145408	UNITED KINGDOM	GBR		03/12/2024		(738)		6,386			6,386		5,648	5,648			
4010056950	TRENTON	NJ		08/24/2023		1,804							1,804	1,804			
100171584	SAN DIEGO	CA		10/16/2024		1,916		(186)			(186)		1,730	1,730			
100173177	LAKE ARIEL	PA		10/30/2024		1,747		(143)			(143)		1,603	1,603			
100169797	DUBLIN	CA		09/30/2024		1,845		(70)			(70)		1,775	1,775			
100100509	KELLER	TX		04/27/2023		18		(18)			(18)						
100167756	FARMINGDALE	NY		09/19/2024		2,075		(153)			(153)		1,922	1,922			
100081212	EVERETT	MA		03/18/2022		8,613		419			419		9,032	9,032			
100116356	SAN FRANCISCO	CA		07/20/2023		2,470		1,747			1,747		4,217	4,217			
100175704	LONG BEACH	CA		11/12/2024		2,250		(59)			(59)		2,190	2,190			
100120388	LOS ANGELES	CA		08/18/2023		1,770		(165)			(165)		1,605	1,605			
100168014	BENTONVILLE	AR		09/20/2024		4,779		(211)			(211)		4,567	4,567			
100173872	GLENDALE	NY		10/31/2024		1,880		(261)			(261)		1,619	1,619			
100132617	QUEENS	NY		11/03/2023		1,724		215			215		1,939	1,939			
100014342	WHITESTONE	NY		09/27/2017		330		976			976		1,306	1,306			
100153002	NASHVILLE	TN		06/27/2024		1,720		(266)			(266)		1,454	1,454			
100159822	PLACENTIA	CA		07/17/2024		40		(40)			(40)						
100167447	MOUNTAIN HOUSE	CA		09/16/2024		2,019		(172)			(172)		1,847	1,847			
100103300	UPLAND	CA		04/27/2023		2,086		(121)			(121)		1,965	1,965			
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024													
100114545	NASHUA	NH		06/29/2023		1,753		(106)			(106)		1,647	1,647			
4010061240	HAMILTON TOWNSHIP	NJ		10/27/2023		1,633		(92)			(92)		1,542	1,542			
100174064	LOS ANGELES	CA		10/31/2024		(45,025)		(241)			(241)	45,497	231	1,438	1,207		1,207
100182336	CANNON BEACH	OR		12/12/2024		1,659		126			126		1,785	1,785			
100178293	EASTVALE	CA		11/19/2024		2,389		(16)			(16)		2,373	2,373			
100166294	DURANGO	CO		10/23/2024		1,719		(244)			(244)		1,475	1,475			
100110710	BONITA	CA		08/11/2023		1,770		(150)			(150)		1,620	1,620			
100159311	CAPE MAY	NJ		07/15/2024		1,903		(182)			(182)		1,721	1,721			
100174895	LAGUNA NIGUEL	CA		10/31/2024		1,985		(174)			(174)		1,812	1,812			
100164737	BEND	OR		08/26/2024		1,852		(144)			(144)		1,707	1,707			
100087213	CORONA	CA		10/25/2022		2,879		372			372		3,251	3,251			
100154791	SPRING VALLEY	NY		07/19/2024		1,611		(192)			(192)		1,419	1,419			
3300004961	SPRING VALLEY	NY		06/24/2024		477,138							477,138	477,138			
100166106	TREASURE ISLAND	FL		09/09/2024		1,940		(147)			(147)		1,793	1,793			
100118803	BUDA	TX		08/30/2023		3,416		(226)			(226)		3,190	3,190			
100182333	CAPITOLA	CA		12/12/2024		1,460		107			107		1,567	1,567			
100172693	PENRYN	CA		11/21/2024		1,926		(246)			(246)		1,680	1,680			
100171392	CHICAGO	IL		10/16/2024		3,096		(131)			(131)		2,965	2,965			
100162088	EDGEWATER	NJ		07/31/2024		1,810		(194)			(194)		1,616	1,616			
100180551	DOWNEY	CA		11/26/2024		1,433		(107)			(107)		1,326	1,326			
100071941	OURAY	CO		11/19/2021		4,426		(211)			(211)		4,215	4,215			
100164852	TORRANCE	CA		08/26/2024		1,821		(106)			(106)		1,715	1,715			
100155020	OAKLAND	CA		07/19/2024		17,615		(133)			(133)		17,482	17,482			
100135639	LOS ANGELES	CA		11/09/2023		1,861		(42)			(42)		1,819	1,819			
100089255	CLOSTER	NJ		01/26/2023		2,017		(146)			(146)		1,872	1,872			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184399	PLANTATION	FL		12/17/2024		1,164		(108)			(108)		1,056	1,056			
100140909	TORRANCE	CA		02/26/2024		1,572		(176)			(176)		1,396	1,396			
100161997	ALPHARETTA	GA		07/31/2024		1,650		(245)			(245)		1,405	1,405			
100100280	SAN DIEGO	CA		03/24/2023		1,996		(15)			(15)		1,981	1,981			
100163796	DAUFUSKIE ISLAND	SC		09/27/2024		1,565		(207)			(207)		1,357	1,357			
100173369	SAN JOSE	CA		10/30/2024		2,043		(130)			(130)		1,913	1,913			
100080529	CARSON	CA		03/30/2022		3,297		(244)			(244)		3,053	3,053			
100159296	CORONA	CA		07/15/2024		1,865		(136)			(136)		1,729	1,729			
100171431	BLACK BUTTE RANCH	OR		10/16/2024		1,987		(125)			(125)		1,861	1,861			
100167077	SAVANNAH	GA		09/13/2024		1,835		(156)			(156)		1,679	1,679			
100180272	NORTH PALM BEACH	FL		11/25/2024		2,157		(71)			(71)		2,086	2,086			
100155079	DALLAS	TX		07/19/2024		269,879		(4,557)			(4,557)		265,323	265,323			
100078314	NEDERLAND	CO		02/10/2022		4,061		(271)			(271)		3,790	3,790			
100102761	TUCSON	AZ		06/22/2023		1,885		(70)			(70)		1,814	1,814			
4010076754	MILWAUKEE	WI		08/27/2024		1,765		(76)			(76)		1,689	1,689			
100168565	RENTON	WA		09/25/2024		2,179		(29)			(29)		2,150	2,150			
100158940	SAINT JOHNS	FL		07/12/2024		521,351		(14,087)			(14,087)		507,264	507,264			
100109660	OAKLAND PARK	FL		06/14/2023		(43,650)		(339)			(339)	45,497	1,509	1,455	(54)		(54)
100142116	SUN VALLEY	CA		02/29/2024		1,347		(13)			(13)		1,335	1,335			
100082176	REDONDO BEACH	CA		04/14/2022		3,913		331			331		4,244	4,244			
100173930	WESTON	FL		10/31/2024		1,937		(236)			(236)		1,701	1,701			
100086229	SPRING	TX		10/07/2022		1,919		(86)			(86)		1,834	1,834			
100137184	PANAMA CITY BEACH	FL		11/28/2023		1,542		(70)			(70)		1,472	1,472			
100162775	SILER CITY	NC		08/12/2024		1,890		(126)			(126)		1,764	1,764			
100180558	JOELTON	TN		11/26/2024		1,313		(36)			(36)		1,276	1,276			
100165929	LOS ANGELES	CA		09/06/2024		1,181		(137)			(137)		1,044	1,044			
100175458	CUMMING	GA		12/23/2024		(31,303)		(167)			(167)	32,835	1,365	1,195	(170)		(170)
100083040	MIAMI	FL		05/11/2022		2,495		(210)			(210)		2,285	2,285			
100100433	MIAMI	FL		04/27/2023		2,744		447			447		3,191	3,191			
100162795	SOUTHERN SHORES	NC		08/12/2024		1,261		(112)			(112)		1,149	1,149			
100163139	FORT WORTH	TX		08/13/2024		1,850		(121)			(121)		1,729	1,729			
100060118	ALAMEDA	CA		06/25/2021		4,398		(256)			(256)		4,143	4,143			
100185526	MIAMI SPRINGS	FL		12/20/2024		1,362		(100)			(100)		1,262	1,262			
100139245	LAWNDALE	CA		12/28/2023		1,539		(135)			(135)		1,405	1,405			
100161037	THOUSAND OAKS	CA		07/24/2024		2,039		(134)			(134)		1,906	1,906			
100086736	THOUSAND OAKS	CA		09/30/2022		2,152		(78)			(78)		2,075	2,075			
100011090	LOS ANGELES	CA		12/23/2016		8,551							8,551	8,551			
100145109	UNITED KINGDOM	GBR		03/12/2024		(10,080)		10,080			10,080						
100139119	BRONX	NY		12/28/2023		1,503		(150)			(150)		1,352	1,352			
100173054	VISTA	CA		10/25/2024		2,831		(91)			(91)		2,740	2,740			
100182557	CORONA	CA		12/12/2024		1,446		(17)			(17)		1,429	1,429			
100115556	RIVERSIDE	CA		07/19/2023		2,217		(105)			(105)		2,113	2,113			
100090766	MIAMI	FL		02/28/2023		153,993		(2,520)			(2,520)		151,473	151,473			
100180630	COVINA	CA		11/26/2024		1,447		(147)			(147)		1,300	1,300			
100180629	ARLINGTON	VA		11/26/2024		1,216		(180)			(180)		1,036	1,036			
100133477	LAKEWOOD	WA		10/19/2023		1,536		(85)			(85)		1,452	1,452			
100160944	NORCO	CA		07/24/2024		2,015		(120)			(120)		1,895	1,895			
100185172	BERKELEY	CA		12/20/2024		28		(28)			(28)						
4010054606	CHARLOTTE	NC		08/24/2023		2,866		(127)			(127)		2,739	2,739			
100172231	CARLSBAD	CA		10/21/2024		2,250		(124)			(124)		2,127	2,127			
100158790	NORTH MYRTLE BEACH	SC		07/10/2024		1,295		(108)			(108)		1,187	1,187			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179343	LAKEWOOD	NJ		12/27/2024		587		(16)			(16)		572	572			
100156047	CAVE CREEK	AZ		06/18/2024		1,886		(124)			(124)		1,762	1,762			
100141737	BEL AIR	MD		01/30/2024		3,955		(56)			(56)		3,899	3,899			
100158907	WEST PALM BEACH	FL		07/12/2024		(30,903)		(122)			(122)	32,905	1,879	1,859	(21)		(21)
100176833	PARKER	CO		11/15/2024		2,029		(115)			(115)		1,914	1,914			
100102818	WEST HILLS	CA		06/22/2023		1,704		(168)			(168)		1,536	1,536			
100171760	CHINO	CA		10/17/2024		2,070		(148)			(148)		1,922	1,922			
100180565	RENO	NV		11/26/2024		1,342		(123)			(123)		1,219	1,219			
100143754	HOLLISTER	CA		04/05/2024		1,745		(26)			(26)		1,719	1,719			
100119275	QUINCY	MA		07/31/2023		2,355		78			78		2,432	2,432			
100159505	KISSIMMEE	FL		07/15/2024		2,076		(120)			(120)		1,956	1,956			
100163334	FORT LAUDERDALE	FL		08/13/2024		1,904		(142)			(142)		1,762	1,762			
100166065	CRYSTAL BEACH	TX		09/09/2024		1,814		(110)			(110)		1,704	1,704			
4010061459	HUNTINGTON STATION	NY		11/29/2023		34		(34)			(34)						
100185040	MIAMI	FL		12/20/2024		1,212		9			9		1,221	1,221			
100160111	JUPITER	FL		07/17/2024		1,953		(122)			(122)		1,831	1,831			
100148924	HEBER	UT		04/17/2024		1,889		(53)			(53)		1,836	1,836			
100164485	SENECA	SC		08/21/2024		1,988		(104)			(104)		1,883	1,883			
100153878	PERRIS	CA		06/05/2024		896		(85)			(85)		812	812			
100143564	ARVERNE	NY		02/21/2024		(44,011)		2,417			2,417	42,717	1,122	1,619	497		497
100150587	GATLINBURG	TN		05/03/2024		1,914		(129)			(129)		1,785	1,785			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		3,994		2,665			2,665		6,659	6,659			
100162571	MISSION VIEJO	CA		08/12/2024		1,859		(98)			(98)		1,761	1,761			
100138813	BERKELEY	CA		12/21/2023		(30,415)		(133)			(133)	32,825	2,277	2,153	(124)		(124)
100071507	VENICE	CA		10/19/2021		30		(30)			(30)						
100142238	ROSEBURG	OR		03/15/2024		1,732		(113)			(113)		1,619	1,619			
100100002	RICHMOND	TX		03/28/2023		1,800		(86)			(86)		1,714	1,714			
100162995	LAGUNA HILLS	CA		08/12/2024		1,998		(103)			(103)		1,895	1,895			
100132403	SAN JOSE	CA		11/03/2023		8,027		172			172		8,199	8,199			
100120419	GLENDALE	CA		08/18/2023		1,401		(110)			(110)		1,291	1,291			
100100959	GILBERT	AZ		04/28/2023		1,817		1,393			1,393		3,210	3,210			
100158973	NAPLES	FL		08/15/2024		1,834		(206)			(206)		1,628	1,628			
100178456	KNOXVILLE	TN		11/21/2024		1,784		(186)			(186)		1,599	1,599			
100109157	HEBER CITY	UT		07/21/2023		2,206		14			14		2,219	2,219			
100171481	BELMAR	NJ		10/16/2024		5,271		(164)			(164)		5,107	5,107			
100082167	LOS ANGELES	CA		04/14/2022		204		(204)			(204)						
100175187	INLET BEACH	FL		11/05/2024		2,175		(101)			(101)		2,075	2,075			
100109937	BROOKLYN	NY		06/22/2023		1,881		(104)			(104)		1,777	1,777			
100080873	INDIAN ROCKS BEACH	FL		03/10/2022		(37)		37			37						
100157582	S-GRAVENHAGE	NLD		06/28/2024													
100137268	NETHERLANDS	NLD		11/28/2023													
100099586	HOLLYWOOD	FL		04/06/2023		2,547		85			85		2,632	2,632			
100077818	GARDEN GROVE	CA		01/14/2022		4,231		(295)			(295)		3,936	3,936			
100120630	GARDENA	CA		08/18/2023		1,101		(14)			(14)		1,087	1,087			
403051212	BIRMINGHAM	AL		11/04/2024		2,698		(884)			(884)		1,815	1,815			
100087474	SEDONA	AZ		10/25/2022		2,904		671			671		3,575	3,575			
100141596	DALLAS	TX		01/30/2024		1,664		(76)			(76)		1,588	1,588			
100175666	OXNARD	CA		11/12/2024		2,667		(265)			(265)		2,401	2,401			
100179363	LAKEWOOD	NJ		12/27/2024		576		(4)			(4)		572	572			
100175178	SAN JOSE	CA		11/05/2024		2,480		(103)			(103)		2,378	2,378			
100151523	PORTLAND	OR		05/10/2024		3,560		(107)			(107)		3,452	3,452			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100186371	SEVIERVILLE	TN		12/30/2024		1,232		(101)			(101)		1,132	1,132			
100115525	LOS ANGELES	CA		07/17/2023		2,132		6			6		2,138	2,138			
100162502	GUTTENBERG	NJ		08/12/2024		5,351		(105)			(105)		5,246	5,246			
100110047	MIAMI	FL		06/23/2023		1,949		(117)			(117)		1,832	1,832			
100156182	ORMOND BEACH	FL		06/20/2024		1,774		(131)			(131)		1,643	1,643			
100091673	KISSIMMEE	FL		01/27/2023		1,668		(146)			(146)		1,522	1,522			
100172299	SCOTTSDALE	AZ		10/21/2024		(30,295)		(75)			(75)	32,625	2,255	1,965	(289)		(289)
100100444	WINHALL	VT		04/27/2023		2,510		(146)			(146)		2,364	2,364			
100136574	VALLEJO	CA		11/22/2023		394		(11)			(11)		383	383			
100074389	BOLINAS	CA		12/02/2021		3,703		(316)			(316)		3,387	3,387			
100156464	SUMAS	WA		06/24/2024		2,015		(23)			(23)		1,992	1,992			
100116776	SAN JOSE	CA		07/20/2023		3,207		2,024			2,024		5,231	5,231			
100173996	WOODLAND HILLS	CA		10/31/2024		1,306		(230)			(230)		1,076	1,076			
100158605	KIRKLAND	WA		07/10/2024		1,995		(90)			(90)		1,906	1,906			
100156459	MENDOCINO	CA		06/24/2024		1,698		(139)			(139)		1,559	1,559			
100079793	OAKLAND	CA		04/08/2022		4,033		934			934		4,967	4,967			
100128773	BOCA RATON	FL		09/21/2023		1,441		39			39		1,481	1,481			
100180628	ARLINGTON	VA		11/26/2024		(31,308)		(152)			(152)	32,626	1,166	1,062	(104)		(104)
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		2,501		(137)			(137)		2,364	2,364			
100180655	CHULA VISTA	CA		11/26/2024		42		(42)			(42)						
100137911	SPRING HILL	TN		12/12/2023		6		(6)			(6)						
100157914	LAS VEGAS	NV		07/09/2024		1,694		(78)			(78)		1,617	1,617			
100103311	CASTLE ROCK	CO		04/28/2023		1,906		(147)			(147)		1,759	1,759			
100143871	LONG BEACH	CA		03/06/2024		1,077		(158)			(158)		919	919			
100145590	UNITED KINGDOM	GBR		03/12/2024		194		(107)			(107)		88	88			
100167422	LOS ANGELES	CA		09/16/2024		2,014		(205)			(205)		1,809	1,809			
100173474	FRANKLIN SQUARE	NY		10/29/2024		1,612		(100)			(100)		1,512	1,512			
100100549	POWDER SPRINGS	GA		04/27/2023		64,438		(1,939)			(1,939)		62,499	62,499			
100186198	POMPANO BEACH	FL		12/27/2024		1,026		(76)			(76)		949	949			
100142814	SANTA CLARITA	CA		02/08/2024		1,862		(93)			(93)		1,769	1,769			
100134554	HUTCHINSON ISLAND	FL		10/30/2023		1,663		(138)			(138)		1,525	1,525			
100176928	SECAUCUS	NJ		11/15/2024		1,854		(278)			(278)		1,576	1,576			
100118770	PLANT CITY	FL		07/25/2023		1,695		(170)			(170)		1,525	1,525			
100160522	HAMPSHIRE	IL		07/19/2024		1,706		(113)			(113)		1,592	1,592			
100162986	RANCHO PALOS VERDES	CA		08/12/2024		2,020		(79)			(79)		1,941	1,941			
100174286	CANYON LAKE	TX		10/31/2024		2,022		(94)			(94)		1,928	1,928			
5.00005E+11	VLISSINGEN	NLD		06/25/2024													
100174343	KEY WEST	FL		10/31/2024		1,978		(87)			(87)		1,891	1,891			
100174375	PORT ARANSAS	TX		10/31/2024		1,942		(93)			(93)		1,849	1,849			
100079637	PONTE VEDRA BEACH	FL		04/08/2022		(28,675)		(238)			(238)	32,453	3,540	3,239	(301)		(301)
100170513	PLACENTIA	CA		10/09/2024		1,789		(185)			(185)		1,603	1,603			
100172568	HAYWARD	CA		10/23/2024		1,417		(168)			(168)		1,249	1,249			
100116720	SEATTLE	WA		07/20/2023		(6,729)		10,126			10,126		3,397	3,397			
100130319	TEMECULA	CA		09/28/2023		1,814		14			14		1,828	1,828			
100166166	DES MOINES	WA		09/09/2024		23,107		(401)			(401)		22,706	22,706			
100168732	ATLANTA	GA		09/26/2024		1,213		(253)			(253)		960	960			
100155142	PRESCOTT	AZ		07/19/2024		2,077		(185)			(185)		1,893	1,893			
100167143	CHICAGO	IL		09/13/2024		1,941		(45)			(45)		1,896	1,896			
100141473	NORTH BERGEN	NJ		01/30/2024		1,454		(99)			(99)		1,355	1,355			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		5,457		55			55		5,511	5,511			
100145595	UNITED KINGDOM	GBR		03/12/2024		(3,472)		3,751			3,751		279	279			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154736	BERKLEY	MA		07/19/2024		12,676		(50)			(50)		12,626	12,626			
100152829	HIGHLANDS RANCH	CO		05/22/2024		17,203		20			20		17,222	17,222			
100128937	JOSHUA TREE	CA		09/22/2023		1,886		(55)			(55)		1,831	1,831			
100147771	BOTHELL	WA		04/08/2024		1,877		(130)			(130)		1,747	1,747			
100158530	WAIKOLOA	HI		07/10/2024		1,732		(78)			(78)		1,653	1,653			
100081771	LOS ANGELES	CA		03/25/2022		30		(30)			(30)						
100132676	SALT LAKE CITY	UT		11/03/2023		1,790		46			46		1,837	1,837			
100168333	FALLS CHURCH	VA		09/20/2024		(73)		73			73						
100114736	OAKHURST	NJ		07/07/2023		1,861		67			67		1,928	1,928			
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		2,356		(122)			(122)		2,234	2,234			
100065860	ENCINO	CA		07/27/2021		1,087		(87)			(87)		1,000	1,000			
100175311	VENTURA	CA		11/05/2024		2,120		(57)			(57)		2,063	2,063			
100132337	CORONA	CA		11/03/2023		1,895		425			425		2,320	2,320			
4010059653	TRENTON	NJ		10/27/2023		1,812		(92)			(92)		1,720	1,720			
100157628	OAKLAND	CA		06/28/2024		1,472		(157)			(157)		1,315	1,315			
100139521	HANOVER	MD		12/28/2023		1,329		(82)			(82)		1,246	1,246			
100156662	MURRIETA	CA		06/24/2024		1,737		(165)			(165)		1,571	1,571			
100170178	GATLINBURG	TN		10/08/2024		1,722		(195)			(195)		1,528	1,528			
100185554	ENGLEWOOD	CO		12/20/2024		43		(43)			(43)						
100128433	MIAMI	FL		09/15/2023		1,685		(157)			(157)		1,528	1,528			
100168629	WEST CHESTER	PA		09/25/2024		1,564		(134)			(134)		1,430	1,430			
100164609	HAYWARD	CA		08/21/2024		1,875		(172)			(172)		1,703	1,703			
100161024	BONDVILLE	VT		07/24/2024		2,064		(64)			(64)		1,999	1,999			
100180595	LIVERMORE	CA		11/26/2024		2,712		(55)			(55)		2,657	2,657			
100175032	LAKE OSWEGO	OR		11/05/2024		1,524		(16)			(16)		1,508	1,508			
100140495	GILBERT	AZ		01/19/2024		1,392		34			34		1,426	1,426			
100084927	MONTGOMERY	TX		09/29/2022		5,472		11			11		5,483	5,483			
100134758	SCOTTSDALE	AZ		10/30/2023		1,526		(59)			(59)		1,468	1,468			
100078694	LA HABRA	CA		02/02/2022		10,203		(148)			(148)		10,055	10,055			
100158929	GEORGETOWN	TX		07/12/2024		1,864		(172)			(172)		1,692	1,692			
100118002	NORTH FORT MYERS	FL		07/20/2023		3,207		152			152		3,360	3,360			
100077947	SAG HARBOR	NY		01/10/2022		3,885		(352)			(352)		3,533	3,533			
100166107	BEND	OR		09/09/2024		1,889		(166)			(166)		1,723	1,723			
100185955	CORONA	CA		12/26/2024		489		(101)			(101)		389	389			
100162873	SAN LUIS OBISPO	CA		08/12/2024		1,998		(61)			(61)		1,937	1,937			
100175290	INLET BEACH	FL		11/05/2024		2,160		(43)			(43)		2,117	2,117			
100119038	OWINGS MILLS	MD		07/27/2023		(65)		65			65						
100087529	BURBANK	CA		10/25/2022		2,778		397			397		3,176	3,176			
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024		54,039		(1,480)			(1,480)		52,560	52,560			
100083974	LAKESIDE	CA		07/12/2022		2,567		26			26		2,593	2,593			
100100342	YORBA LINDA	CA		04/27/2023		2,896		390			390		3,286	3,286			
100076393	RIDGEWOOD	NY		12/23/2021		165		(165)			(165)						
100151636	NORTH MYRTLE BEACH	SC		05/10/2024		1,768		(80)			(80)		1,688	1,688			
100102845	PASO ROBLES	CA		06/22/2023		(16)		16			16						
100173724	OWASSO	OK		10/30/2024		1,839		(194)			(194)		1,645	1,645			
100182062	LOS ANGELES	CA		12/12/2024		1,889		(28)			(28)		1,861	1,861			
100145791	BEN LOMOND	CA		05/08/2024		1,722		(11)			(11)		1,711	1,711			
100118950	ALVIN	TX		07/27/2023		2,110		(132)			(132)		1,978	1,978			
100171672	REHOBOTH BEACH	DE		10/16/2024		1,490		(136)			(136)		1,354	1,354			
100173099	EATONTON	GA		10/30/2024		2,362		(37)			(37)		2,324	2,324			
100154204	BEE CAVE	TX		07/11/2024		1,986		(118)			(118)		1,868	1,868			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161970	POOLESVILLE	MD		07/31/2024		1,755		(160)			(160)		1,596	1,596			
100186546	SOUTH HAVEN	MI		12/30/2024		1,264		(29)			(29)		1,235	1,235			
100156081	BELL GARDENS	CA		06/18/2024		1,790		(53)			(53)		1,736	1,736			
100172328	SAN MATEO	CA		10/23/2024		1,877		(143)			(143)		1,733	1,733			
100158273	UNITED KINGDOM	GBR		07/09/2024		(9,868)		9,868			9,868						
100119090	BOISE	ID		07/31/2023		1,663		(78)			(78)		1,586	1,586			
100137245	INDIAN ROCKS BEACH	FL		11/29/2023		1,354		(49)			(49)		1,305	1,305			
100168291	MAPLETON	UT		09/20/2024		(22)		22			22						
100140229	FISHERS	IN		01/11/2024		1,465		(159)			(159)		1,306	1,306			
100164379	COCOA BEACH	FL		08/21/2024		1,750		(32)			(32)		1,718	1,718			
100072021	NEWPORT BEACH	CA		11/19/2021		252		(252)			(252)						
100140904	LOS ANGELES	CA		02/26/2024		144		1,551			1,551		1,694	1,694			
100172224	CHESTERFIELD	NJ		10/17/2024		1,953		(194)			(194)		1,759	1,759			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		2,493		(228)			(228)		2,265	2,265			
100165879	REDLANDS	CA		08/30/2024		1,999		(89)			(89)		1,909	1,909			
100154925	DAVIE	FL		07/19/2024		1,895		(156)			(156)		1,740	1,740			
100162510	NEW SMYRNA BEACH	FL		08/12/2024		1,790		(30)			(30)		1,761	1,761			
100136178	WOODINVILLE	WA		12/18/2023		1,761		(165)			(165)		1,596	1,596			
100156824	LOS ANGELES	CA		06/27/2024		1,003		(62)			(62)		941	941			
100170224	MASSANUTTEN	VA		10/08/2024		1,673		(130)			(130)		1,543	1,543			
100090115	SAN MARCOS	CA		01/13/2023		8,830		(533)			(533)		8,297	8,297			
100151816	LOS ANGELES	CA		05/10/2024		472		(30)			(30)		441	441			
100185482	PASADENA	CA		12/20/2024		1,898		(30)			(30)		1,868	1,868			
100175088	BRIGHTON	CO		11/05/2024		1,057		(136)			(136)		921	921			
100151434	KIRKLAND	WA		05/10/2024		1,974		(47)			(47)		1,927	1,927			
100078649	LOS ANGELES	CA		02/02/2022		37		(37)			(37)						
100171462	WASHINGTON	DC		10/16/2024		2,351		(22)			(22)		2,328	2,328			
100060117	SAN FRANCISCO	CA		06/25/2021		4,291		(320)			(320)		3,971	3,971			
100173612	GRONINGEN	NLD		10/29/2024													
100173400	RENTON	WA		10/29/2024		1,623		(192)			(192)		1,431	1,431			
100114706	UPLAND	CA		06/29/2023		1,251		(105)			(105)		1,146	1,146			
100154703	SCOTTSDALE	AZ		07/19/2024		1,666		(140)			(140)		1,526	1,526			
100153724	CHINO HILLS	CA		07/11/2024		1,780		(125)			(125)		1,655	1,655			
100168708	SMITHTOWN	NY		09/25/2024		1,773		(167)			(167)		1,606	1,606			
100171497	VERDI	NV		10/16/2024		1,818		(172)			(172)		1,646	1,646			
100178420	APOPKA	FL		11/21/2024		1,556		(269)			(269)		1,287	1,287			
100120619	ATLANTA	GA		08/18/2023		1,295		(90)			(90)		1,205	1,205			
100128368	LIBERTY HILL	TX		09/15/2023		1,833		(105)			(105)		1,729	1,729			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		184		(68)			(68)		116	116			
100185838	ANAHEIM	CA		12/26/2024		1,286		(52)			(52)		1,234	1,234			
100153938	LOS ANGELES	CA		06/05/2024		1,224		(131)			(131)		1,093	1,093			
100185995	WEST ROXBURY	MA		12/26/2024		460		(9)			(9)		452	452			
100102784	LA MESA	CA		06/22/2023		(80)		80			80						
100172854	DORCHESTER	MA		10/25/2024		1,791		(46)			(46)		1,746	1,746			
100082828	NEW ALBANY	OH		05/17/2022		2,825		(205)			(205)		2,621	2,621			
100082712	VENICE	CA		04/20/2022		221		(221)			(221)						
100168720	GILBERT	AZ		09/26/2024		1,605		(142)			(142)		1,463	1,463			
100171237	ANAHEIM	CA		10/16/2024		1,844		(255)			(255)		1,589	1,589			
100171142	DUVALL	WA		11/22/2024		1,360		(134)			(134)		1,226	1,226			
100162292	NOBLESVILLE	IN		09/06/2024		6,110		(23)			(23)		6,087	6,087			
100147569	ORLANDO	FL		04/03/2024		1,906		(135)			(135)		1,771	1,771			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170056	KAHUKU	HI		11/08/2024		1,754		(234)			(234)		1,520	1,520			
100176603	GARFIELD	NJ		11/15/2024		(41,625)		(198)			(198)	43,996	2,173	2,033	(140)		(140)
100101021	MIAMI BEACH	FL		04/28/2023		3,007		2,115			2,115		5,122	5,122			
100175650	THOUSAND OAKS	CA		11/12/2024		2,706		(217)			(217)		2,489	2,489			
100149077	WINDSOR	CA		04/19/2024		1,882		(53)			(53)		1,829	1,829			
100114774	BOCA RATON	FL		07/07/2023		1,720		(176)			(176)		1,544	1,544			
100169428	NAPLES	FL		09/30/2024		1,353		(114)			(114)		1,239	1,239			
100172755	WHITEFISH	MT		12/06/2024		1,574		(109)			(109)		1,464	1,464			
100133768	BRECKENRIDGE	CO		10/20/2023		(12)		12			12						
100162479	WORCESTER	MA		08/07/2024		1,723		(141)			(141)		1,582	1,582			
100135624	LOS ANGELES	CA		11/09/2023		1,754		(65)			(65)		1,689	1,689			
100147661	SANTA FE	NM		04/04/2024		1,934		(65)			(65)		1,869	1,869			
100160886	MARGATE	NJ		07/24/2024		8,220		(212)			(212)		8,008	8,008			
100132576	VALENCIA	CA		11/03/2023		2,782		173			173		2,955	2,955			
100160562	LAS VEGAS	NV		07/19/2024		41		(41)			(41)						
100137440	CHARLOTTE	NC		01/11/2024		1,370		(81)			(81)		1,289	1,289			
100169192	BROOKLYN	NY		09/27/2024		675		(102)			(102)		573	573			
100080934	ELK GROVE	CA		04/01/2022		3,190		(343)			(343)		2,847	2,847			
100156369	CLAREMONT	CA		07/25/2024		2,020		(115)			(115)		1,905	1,905			
100171469	EL CAJON	CA		10/16/2024		1,912		(127)			(127)		1,785	1,785			
100137433	CHINO HILLS	CA		01/11/2024		1,175		(67)			(67)		1,108	1,108			
100167467	COLORADO SPRINGS	CO		10/31/2024		1,625		(148)			(148)		1,477	1,477			
100084411	BELLA COLLINA	FL		08/12/2022		2,056		25			25		2,081	2,081			
100173346	OCEAN CITY	NJ		10/30/2024		1,991		(123)			(123)		1,868	1,868			
100172190	LEESBURG	VA		10/17/2024		1,889		(159)			(159)		1,729	1,729			
100080339	NEWARK	NJ		02/24/2022		3,890		(150)			(150)		3,740	3,740			
100172785	SOUTH GATE	CA		12/06/2024		1,591		(169)			(169)		1,422	1,422			
100182432	JERSEY CITY	NJ		12/12/2024		1,337		33			33		1,370	1,370			
100128283	LA PUENTE	CA		09/14/2023		1,231		23			23		1,254	1,254			
4010061990	PHILADELPHIA	PA		11/29/2023		1,533		(180)			(180)		1,354	1,354			
100073545	VAN NUYS	CA		11/19/2021		3,658		(563)			(563)		3,095	3,095			
100173649	APELDOORN	NLD		10/29/2024													
100110687	SARATOGA SPRINGS	UT		08/11/2023		1,681		(142)			(142)		1,539	1,539			
100167622	SAN FRANCISCO	CA		09/19/2024		1,965		(122)			(122)		1,842	1,842			
100143042	MONTEBELLO	CA		02/14/2024		2,260		(86)			(86)		2,174	2,174			
100118688	SOUTHWEST RANCHES	FL		07/25/2023		2,478		(64)			(64)		2,414	2,414			
100103245	DANIA BEACH	FL		04/27/2023		31		(31)			(31)						
100164166	WESTMINSTER	CA		08/21/2024		1,347		(77)			(77)		1,270	1,270			
100076679	BRADENTON	FL		12/30/2021		3,534		(218)			(218)		3,316	3,316			
100165339	WHITTIER	CA		08/29/2024		4,425		(294)			(294)		4,131	4,131			
100110025	SAN DIEGO	CA		06/23/2023		1,666		(87)			(87)		1,579	1,579			
100182634	INDEPENDENCE	MN		12/12/2024		1,477		279			279		1,756	1,756			
100117411	SAN RAMON	CA		07/20/2023		2,381		3,809			3,809		6,190	6,190			
100156649	HONOLULU	HI		06/24/2024		2,395		(132)			(132)		2,263	2,263			
100077944	CHINO	CA		01/10/2022		3,702		(430)			(430)		3,272	3,272			
100186560	MINERAL BLUFF	GA		12/30/2024		(30,044)		(48)			(48)	31,618	1,527	1,214	(313)		(313)
100181644	HIALEAH	FL		12/11/2024		1,958		(103)			(103)		1,855	1,855			
100091031	WHITTIER	CA		01/31/2023		590		(8)			(8)		582	582			
100165993	MUNDELEIN	IL		09/06/2024		2,491		(115)			(115)		2,376	2,376			
100149195	MORRISON	CO		04/22/2024		2,476		(120)			(120)		2,356	2,356			
100156176	KENNESAW	GA		06/20/2024		1,698		(113)			(113)		1,585	1,585			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117502	GIG HARBOR	WA		07/20/2023		1,883		100			100		1,983	1,983			
100152431	ANAHEIM	CA		05/17/2024		1,938		(10)			(10)		1,928	1,928			
100080005	LITTLETON	CO		04/25/2022		3,379		(325)			(325)		3,054	3,054			
100164361	BATON ROUGE	LA		08/21/2024		1,929		(114)			(114)		1,815	1,815			
100149174	MIAMI	FL		04/22/2024		(104)		104			104						
100185331	DALLAS	TX		12/20/2024		3,064		31			31		3,096	3,096			
100168035	YALAHA	FL		09/20/2024		568		50			50		618	618			
100156694	LA VERNE	CA		06/26/2024		1,877		(111)			(111)		1,765	1,765			
100180162	CHICAGO	IL		11/25/2024		1,830		(97)			(97)		1,734	1,734			
100020003	SAN JOSE	CA		07/30/2018		4,177		(132)			(132)		4,045	4,045			
100118922	GARDNER	MA		07/27/2023		22		(22)			(22)						
100100166	ST PETERSBURG	FL		03/17/2023		(32)		32			32						
100180583	ACAMPO	CA		11/26/2024		3,414		(137)			(137)		3,277	3,277			
100101058	BROOKLYN	NY		04/28/2023		2,979		1,795			1,795		4,774	4,774			
100173139	ALPHARETTA	GA		10/30/2024		2,010		(159)			(159)		1,851	1,851			
100162562	SAVANNAH	GA		08/12/2024		2,077		9			9		2,086	2,086			
100101692	CORAL SPRINGS	FL		03/31/2023		1,523		(177)			(177)		1,346	1,346			
100155099	PORTER RANCH	CA		07/19/2024		1,606		(55)			(55)		1,551	1,551			
100149142	LOS ANGELES	CA		04/22/2024		1,741		(154)			(154)		1,587	1,587			
100180165	CHICAGO	IL		11/25/2024		1,826		(92)			(92)		1,734	1,734			
100132414	LITHIA	FL		11/03/2023		1,300		106			106		1,406	1,406			
100180432	TULARE	CA		11/25/2024		2,067		(38)			(38)		2,029	2,029			
100161950	PENN VALLEY	CA		07/31/2024		1,514		(115)			(115)		1,399	1,399			
100080443	LOS ANGELES	CA		03/10/2022		3,142		(184)			(184)		2,958	2,958			
100147111	TAMPA	FL		05/08/2024		2,326		(209)			(209)		2,118	2,118			
100103590	LEMONT	IL		05/08/2023		2,794		30			30		2,823	2,823			
100170905	TUSTIN	CA		10/11/2024		1,385		(143)			(143)		1,242	1,242			
100174583	DAHLONEGA	GA		10/31/2024		1,111		(58)			(58)		1,053	1,053			
100154344	JAMAICA	NY		06/12/2024		1,618		(120)			(120)		1,498	1,498			
100146875	NAPLES	FL		03/26/2024		2,066		(8)			(8)		2,057	2,057			
100150166	BERKELEY TOWNSHIP	NJ		04/30/2024		1,853		(91)			(91)		1,762	1,762			
100165773	UNION	NJ		08/29/2024		1,749		(132)			(132)		1,616	1,616			
100139601	LOS ANGELES	CA		12/28/2023		1,692		(46)			(46)		1,646	1,646			
100175072	SAN JOSE	CA		11/05/2024		1,620		(62)			(62)		1,557	1,557			
100174233	PORT ANGELES	WA		10/31/2024		2,124		(105)			(105)		2,019	2,019			
100164649	LIVERMORE	CA		08/23/2024		1,528		(130)			(130)		1,398	1,398			
100144078	KIRKLAND	WA		03/07/2024		2,204		(9)			(9)		2,194	2,194			
100176751	NEWPORT	RI		11/15/2024		1,396		(99)			(99)		1,297	1,297			
100174164	PLYMOUTH	MA		10/31/2024		1,780		(161)			(161)		1,618	1,618			
100138033	CORONA	CA		12/13/2023		1,619		(95)			(95)		1,524	1,524			
100090042	LAVEEN	AZ		01/13/2023		1,602		(77)			(77)		1,526	1,526			
18626	BURBANK	CA		02/26/2007		79,738		(117)			(117)		79,621	79,621			
100147555	SACRAMENTO	CA		04/03/2024		1,909		(110)			(110)		1,798	1,798			
100151081	KEY BISCAYNE	FL		05/08/2024		1,969		9			9		1,979	1,979			
100172631	LAS VEGAS	NV		10/24/2024		1,874		(214)			(214)		1,660	1,660			
18727	TROY	MO		02/08/2008		49,082		(240)			(240)		48,842	48,842			
100152392	KEY WEST	FL		05/17/2024		1,952		16			16		1,967	1,967			
100162000	FAR ROCKAWAY	NY		07/31/2024		1,324		9			9		1,333	1,333			
100144332	BASS LAKE	CA		03/07/2024		1,475		6			6		1,480	1,480			
100133765	FLOWER MOUND	TX		10/20/2023		1,103		(65)			(65)		1,039	1,039			
100102470	AGOURA HILLS	CA		06/07/2023		(13)		13			13						

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163868	SAN DIEGO	CA		09/27/2024		2,062		(92)			(92)		1,970	1,970			
100149292	KAILUA-KONA	HI		04/24/2024		1,920		(124)			(124)		1,796	1,796			
100101189	BROOKLYN	NY		04/28/2023		9,672		3,262			3,262		12,934	12,934			
100173725	FRANKLIN	MI		10/30/2024		(3,787)		4,881			4,881		1,094	1,094			
100178290	RIVERSIDE	CA		11/19/2024		2,575							2,576	2,576			
100168548	MANZANITA	OR		09/25/2024		1,934		(111)			(111)		1,823	1,823			
100144479	HORSESHOE BAY	TX		04/26/2024		1,865		(277)			(277)		1,588	1,588			
100153042	FULSHEAR	TX		06/27/2024		1,491		(181)			(181)		1,310	1,310			
100165704	CARLSBAD	CA		08/29/2024		1,259		(180)			(180)		1,080	1,080			
100167033	LAKE MARY	FL		09/13/2024		2,159		(178)			(178)		1,982	1,982			
100102563	SAN MATEO	CA		06/07/2023		1,490		(211)			(211)		1,279	1,279			
100160064	WESTMINSTER	CA		07/17/2024		1,832		(148)			(148)		1,684	1,684			
100180483	SUNSET BEACH	NC		11/26/2024		2,395		(141)			(141)		2,254	2,254			
100164964	CYPRESS	CA		08/28/2024		1,591		(168)			(168)		1,423	1,423			
100182408	BRADENTON	FL		12/12/2024		1,321		42			42		1,364	1,364			
100091558	CITRUS HEIGHTS	CA		03/07/2023		101		(101)			(101)						
100148199	PORTLAND	OR		04/12/2024		1,936		(136)			(136)		1,800	1,800			
100057647	DANA POINT	CA		06/30/2021		11,275		(355)			(355)		10,919	10,919			
100109627	COLLIERVILLE	TN		06/14/2023		1,547		(155)			(155)		1,392	1,392			
100147460	BELLFLOWER	CA		04/03/2024		1,581		(148)			(148)		1,433	1,433			
100103638	LOS ANGELES	CA		05/08/2023		22		(22)			(22)						
100150010	VAN NUYS	CA		06/07/2024		(41,083)		(166)			(166)	43,268	2,020	1,860	(159)		(159)
100142576	SCITUATE	MA		02/08/2024		2,373		(88)			(88)		2,285	2,285			
100065211	LOS ANGELES	CA		07/14/2021		4,287		(73)			(73)		4,214	4,214			
100078321	PALM BEACH GARDENS	FL		02/10/2022		4,030		125			125		4,156	4,156			
100083804	SANTA ROSA	CA		07/12/2022		2,312		(101)			(101)		2,211	2,211			
100119325	AZUSA	CA		07/31/2023		2,239		(44)			(44)		2,195	2,195			
100100056	HOPE MILLS	NC		03/28/2023		(33)		33			33						
100149297	CHATSWORTH	CA		04/24/2024		2,060		(141)			(141)		1,919	1,919			
100091555	DOWNEY	CA		03/07/2023		5,957		(514)			(514)		5,443	5,443			
100100547	MILILANI	HI		04/27/2023		2,016		(43)			(43)		1,973	1,973			
100153178	JUPITER	FL		05/30/2024		1,922		29			29		1,951	1,951			
100159242	LEESBURG	VA		07/15/2024		1,780		(93)			(93)		1,687	1,687			
100114730	BOCA RATON	FL		07/07/2023		1,817		(111)			(111)		1,706	1,706			
100143181	TUJUNGA	CA		02/16/2024		1,848		(102)			(102)		1,746	1,746			
100182681	FLAGSTAFF	AZ		12/12/2024		3,039		(68)			(68)		2,971	2,971			
100109007	PALM SPRINGS	CA		05/31/2023		27		(27)			(27)						
100115451	RANCHO CUCAMONGA	CA		07/17/2023		921		(331)			(331)	31,251	31,842	31,635	(207)		(207)
100175663	INGLEWOOD	CA		11/12/2024		1,962		(197)			(197)		1,765	1,765			
100102720	EL MONTE	CA		06/22/2023		1,329		656			656		1,985	1,985			
100109983	BROOKLYN	NY		06/22/2023		1,577		(151)			(151)		1,426	1,426			
100108175	PLACENTIA	CA		05/24/2023		1,681		(138)			(138)		1,543	1,543			
100181350	DIAMOND BAR	CA		12/06/2024		782		(114)			(114)		669	669			
100169624	JAMUL	CA		09/30/2024		1,637		(61)			(61)		1,576	1,576			
100154187	CHULA VISTA	CA		07/11/2024		2,578		(92)			(92)		2,486	2,486			
100138776	IRVINE	CA		12/21/2023		1,004		(87)			(87)		917	917			
100120629	HOMESTEAD	FL		08/18/2023		1,734		(48)			(48)		1,685	1,685			
100139127	LOMA LINDA	CA		12/28/2023		(85)		85			85						
100163413	SAN ANSELMO	CA		09/27/2024		2,932		(127)			(127)		2,805	2,805			
100180242	WHITEFISH	MT		11/25/2024		2,691		94			94		2,785	2,785			
100167491	COTTONWOOD HEIGHTS	UT		10/31/2024		83		(83)			(83)						

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133846	HAYWARD	CA		10/20/2023		1,134		(75)			(75)		1,059	1,059			
100153729	ATWATER	CA		07/11/2024		1,811		(141)			(141)		1,669	1,669			
100083951	FORT LUPTON	CO		07/12/2022		3,005		(99)			(99)		2,907	2,907			
100134290	CORNELIUS	OR		10/27/2023		3,703		149			149		3,852	3,852			
100132669	VERO BEACH	FL		11/03/2023		671		856			856		1,527	1,527			
100159215	BURBANK	CA		07/15/2024		1,958		(82)			(82)		1,876	1,876			
100149926	MOSELEY	VA		06/07/2024		1,741		(143)			(143)		1,598	1,598			
100132420	PIGEON FORGE	TN		11/03/2023		1,721		72			72		1,793	1,793			
100000111	SAN MARINO	CA		12/17/2015		4,119		(115)			(115)		4,003	4,003			
100103244	SANTA ANA	CA		04/27/2023		1,839		(120)			(120)		1,720	1,720			
100180596	PORTLAND	OR		11/26/2024		1,968		(143)			(143)		1,825	1,825			
100144133	CLIFFSIDE PARK	NJ		03/07/2024		2,049		(106)			(106)		1,943	1,943			
100169303	STATEN ISLAND	NY		09/27/2024		1,271		(358)			(358)		913	913			
100137403	EVERETT	WA		01/11/2024		1,479		(129)			(129)		1,350	1,350			
100087401	ORLANDO	FL		10/25/2022		2,989		459			459		3,448	3,448			
100169870	MARCO ISLAND	FL		09/30/2024		3,680		(149)			(149)		3,531	3,531			
100169391	DELRAY BEACH	FL		09/27/2024		(40,941)		(198)			(198)	42,995	1,857	1,656	(201)		(201)
100149003	BRONX	NY		04/19/2024		1,707		(60)			(60)		1,647	1,647			
100167429	ALEXANDRIA	VA		09/16/2024		2,016		(132)			(132)		1,884	1,884			
100118111	RANCHO CUCAMONGA	CA		07/20/2023		(40,605)		386			386	42,922	2,703	2,794	91	(1)	90
100081310	WASHINGTON	DC		03/18/2022		3,865		280			280		4,145	4,145			
100169599	GRAND ISLE	LA		09/30/2024		4,631		(102)			(102)		4,529	4,529			
100102684	BUENA PARK	CA		06/22/2023		1,011		796			796		1,806	1,806			
100165371	MCDONOUGH	GA		08/29/2024		1,476		(199)			(199)		1,277	1,277			
100119636	PAYSON	AZ		08/04/2023		1,875		(162)			(162)		1,713	1,713			
100182431	LYNNWOOD	WA		12/12/2024		1,343		37			37		1,380	1,380			
100172814	SAN LEANDRO	CA		12/06/2024		1,978		(251)			(251)		1,727	1,727			
100081144	BRADLEY	CA		03/18/2022		3,937		152			152		4,090	4,090			
100109926	BROOKLYN	NY		06/22/2023		1,718		(103)			(103)		1,615	1,615			
100090914	WAIPAHU	HI		01/31/2023		3,438		130			130		3,568	3,568			
100165328	EL CAJON	CA		08/29/2024		3,121		(191)			(191)		2,930	2,930			
100173759	GILBERT	AZ		10/30/2024		1,405		(189)			(189)		1,216	1,216			
100174501	WESLEY CHAPEL	FL		10/31/2024		630		(193)			(193)		437	437			
100173696	MIAMI	FL		10/30/2024		1,793		(248)			(248)		1,544	1,544			
100158645	JUPITER	FL		07/10/2024		1,971		(77)			(77)		1,894	1,894			
100156243	DENVER	CO		06/20/2024		1,368		(74)			(74)		1,294	1,294			
100110194	LOS ANGELES	CA		06/30/2023		1,901		(57)			(57)		1,843	1,843			
100152750	SAN DIEGO	CA		05/22/2024		1,817		(200)			(200)		1,617	1,617			
100116446	LOS ANGELES	CA		07/20/2023		2,150		217			217		2,366	2,366			
100153865	TEQUESTA	FL		06/05/2024		21		(21)			(21)						
100170092	DADEVILLE	AL		10/08/2024		1,668		(162)			(162)		1,506	1,506			
100147092	WELLINGTON	FL		03/28/2024		1,988		(2)			(2)		1,985	1,985			
100109225	DALLAS	TX		07/21/2023		1,674		(106)			(106)		1,568	1,568			
100148182	ATLANTA	GA		04/12/2024		2,171		(30)			(30)		2,141	2,141			
100171418	NORTH HILLS	CA		10/16/2024		(40,639)		(155)			(155)	42,768	1,974	1,829	(145)		(145)
100100228	YONKERS	NY		03/17/2023		1,898		(97)			(97)		1,801	1,801			
100148656	LAKEBAY	WA		04/15/2024		2,099		(73)			(73)		2,026	2,026			
100156802	ORO VALLEY	AZ		06/27/2024		2,318		(81)			(81)		2,237	2,237			
100118819	FALLBROOK	CA		08/30/2023		1,674		(179)			(179)		1,496	1,496			
100129240	VALLEY CENTER	CA		11/03/2023		1,864		48			48		1,912	1,912			
100142507	LYNDHURST	NJ		02/08/2024		1,834		(95)			(95)		1,739	1,739			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173397	SAN DIEGO	CA		10/29/2024		1,899		(165)			(165)		1,734	1,734			
4010047330	STATESVILLE	NC		03/22/2023		2,098		(137)			(137)		1,961	1,961			
100116647	LOS ANGELES	CA		07/20/2023		2,973		1,950			1,950		4,923	4,923			
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		1,840		(75)			(75)		1,765	1,765			
100088197	SIMI VALLEY	CA		10/13/2022		2,231		(148)			(148)		2,083	2,083			
100157907	FLAGSTAFF	AZ		07/09/2024		1,674		(55)			(55)		1,619	1,619			
100150790	SAN CARLOS	CA		05/07/2024		2,141		11			11		2,152	2,152			
100080192	HARMONY	FL		02/25/2022		3,055		(52)			(52)		3,003	3,003			
100156690	RANCHO CUCAMONGA	CA		06/24/2024		2,080		(99)			(99)		1,980	1,980			
100144026	PINEHURST	NC		03/07/2024		1,717		56			56		1,773	1,773			
100154068	FALLBROOK	CA		06/06/2024		1,823		(92)			(92)		1,730	1,730			
100057247	MOORPARK	CA		05/19/2021		4,106		(338)			(338)		3,768	3,768			
100162060	PRINCETON	TX		07/31/2024		74,311		(3,146)			(3,146)	30,944	102,109	102,248	140		140
100102480	ODESSA	TX		06/07/2023		5,342		(345)			(345)		4,998	4,998			
100091520	THE BRONX	NY		01/20/2023		10,596		(8,625)			(8,625)		1,971	1,971			
100171704	MORGAN HILL	CA		10/17/2024		1,428		(94)			(94)		1,335	1,335			
100118818	CHATSWORTH	CA		08/30/2023		1,721		(141)			(141)		1,580	1,580			
100151805	SANGER	TX		05/10/2024		1,629		(161)			(161)		1,468	1,468			
100080779	LOS ANGELES	CA		03/15/2022		3,662		(29)			(29)		3,633	3,633			
100087354	CHICAGO	IL		10/25/2022		2,621		216			216		2,837	2,837			
100147363	MIAMI	FL		05/08/2024		1,504		(124)			(124)		1,381	1,381			
100152784	OAKLAND	CA		05/22/2024		1,971		(50)			(50)		1,921	1,921			
100150491	TUSTIN	CA		05/03/2024		2,098		36			36		2,135	2,135			
100133539	NEWARK	NJ		10/19/2023		(41,305)		(97)			(97)	42,517	1,114	1,037	(77)		(77)
100163330	BUENA PARK	CA		08/13/2024		1,614		(189)			(189)		1,425	1,425			
100152227	EDEN	UT		05/17/2024		2,031		(87)			(87)		1,945	1,945			
19019	FULLERTON	CA		03/10/2011		136,966							136,966	136,966			
100167154	AUSTIN	TX		09/13/2024		1,925		(119)			(119)		1,806	1,806			
100181347	INGLEWOOD	CA		12/06/2024		1,457		12			12		1,469	1,469			
100167426	BAKERSFIELD	CA		09/16/2024		1,656		(141)			(141)		1,515	1,515			
100151323	ST GEORGE	UT		05/10/2024		2,099		(25)			(25)		2,074	2,074			
100103864	THE BRONX	NY		05/10/2023		(41,665)		(125)			(125)	42,483	693	498	(195)		(195)
100165741	MIAMI	FL		08/29/2024													
100168257	ORANGE	CA		09/20/2024		616		27			27		642	642			
100162890	WHITEFISH	MT		08/12/2024		1,784		(98)			(98)		1,685	1,685			
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		15,959		(196)			(196)		15,762	15,762			
100100379	RHINEBECK	NY		04/27/2023		2,490		575			575		3,066	3,066			
100176014	SALINAS	CA		12/20/2024		1,387		(115)			(115)		1,271	1,271			
100159984	HOLLYWOOD	FL		08/16/2024		1,492		(86)			(86)		1,406	1,406			
100108221	SIMI VALLEY	CA		05/24/2023		2,619		(108)			(108)		2,512	2,512			
100160545	RESEDA	CA		07/19/2024		1,686		(171)			(171)		1,515	1,515			
100142454	CYPRESS	CA		03/08/2024		1,616		(205)			(205)		1,411	1,411			
100165726	CORONA	CA		08/29/2024		3,509		(165)			(165)		3,344	3,344			
100170455	GROVER BEACH	CA		10/09/2024		1,629		(138)			(138)		1,491	1,491			
100065691	HAWTHORNE	CA		07/28/2021		3,870		(301)			(301)		3,569	3,569			
100157638	BOONTON	NJ		06/28/2024		1,058		(85)			(85)		973	973			
100116263	SIMI VALLEY AREA	CA		07/20/2023		2,483		2,182			2,182		4,664	4,664			
100172940	SAN BERNARDINO	CA		10/25/2024		1,367		(165)			(165)		1,202	1,202			
100132437	PALMDALE	CA		11/03/2023		1,217		148			148		1,365	1,365			
100172452	ARVADA	CO		10/23/2024		2,035		(160)			(160)		1,875	1,875			
100083507	PHOENIX	AZ		06/06/2022		4,715		(89)			(89)		4,626	4,626			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090090	GOLETA	CA		01/13/2023		1,538		(68)			(68)		1,470	1,470			
100152759	MISSOURI CITY	TX		05/22/2024		1,529		(181)			(181)		1,349	1,349			
100128440	BRONX	NY		09/15/2023		1,506		(73)			(73)		1,433	1,433			
100143386	LOS ANGELES	CA		02/16/2024		30		(30)			(30)						
100150504	SOUTHWEST RANCHES	FL		05/03/2024		2,110		84			84		2,194	2,194			
100159722	WAIMEA	HI		08/23/2024		1,490		(72)			(72)		1,419	1,419			
100100320	GLENDALE	NY		04/27/2023		2,588		476			476		3,064	3,064			
100067413	LOS ANGELES	CA		09/23/2021		4,473		204			204		4,677	4,677			
100168073	EAST PALO ALTO	CA		09/20/2024		522		55			55		577	577			
100166283	HENDERSON	NV		10/23/2024		1,477		(216)			(216)		1,261	1,261			
100090091	FELTON	CA		01/13/2023		1,689		(55)			(55)		1,634	1,634			
100169550	YACHATS	OR		09/30/2024		1,220		4			4		1,223	1,223			
100135959	ANAHEIM	CA		11/16/2023		2,948		(213)			(213)		2,735	2,735			
100099673	OAKLAND	CA		04/06/2023		1,813		1			1		1,813	1,813			
100184974	CLOVIS	CA		12/19/2024		1,114		(199)			(199)		915	915			
100157677	LA JOLLA	CA		06/28/2024		(1)		1			1						
100108926	RIDGEFIELD	WA		05/31/2023		1,685		(157)			(157)		1,528	1,528			
100174699	ABILENE	TX		10/31/2024		(79)		79			79						
100132645	KAPOLEI	HI		11/03/2023		1,229		50			50		1,279	1,279			
100103299	SAN JOSE	CA		04/27/2023		1,751		(67)			(67)		1,685	1,685			
100134467	LAGUNA NIGUEL	CA		10/30/2023		1,857		(46)			(46)		1,811	1,811			
100149330	SNOQUALMIE PASS	WA		04/24/2024		1,889		(167)			(167)		1,722	1,722			
100111652	CORONA	CA		06/29/2023		7,076		6,245			6,245		13,321	13,321			
100182501	BOUNTIFUL	UT		12/12/2024		1,388		98			98		1,486	1,486			
100119812	THE BRONX	NY		08/08/2023		1,182		(127)			(127)		1,055	1,055			
100164182	WHITTIER	CA		08/21/2024		1,761		(131)			(131)		1,630	1,630			
100158649	CLE ELUM	WA		07/10/2024		1,864		(91)			(91)		1,774	1,774			
100128762	YORKTOWN	VA		09/21/2023		1,681		(97)			(97)		1,584	1,584			
100174029	WALNUT	CA		10/31/2024		1,598		(177)			(177)		1,422	1,422			
100180714	CONCORD	CA		11/26/2024		1,906		(129)			(129)		1,777	1,777			
100171920	LOGAN	OH		10/17/2024		1,922		(46)			(46)		1,876	1,876			
100181930	SOUTH BOSTON	MA		12/12/2024		1,989		25			25		2,014	2,014			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		2,120		(45)			(45)		2,075	2,075			
100171847	SONOMA	CA		10/17/2024		1,999		(161)			(161)		1,838	1,838			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		1,828		(68)			(68)		1,760	1,760			
100067411	SANTA MONICA	CA		09/23/2021		4,484		204			204		4,689	4,689			
100088900	RENO	NV		11/15/2022		(4)		4			4						
100180350	TEMPLE CITY	CA		11/25/2024		11,138		71			71		11,209	11,209			
4010042472	WOODSTOWN	NJ		03/22/2023		1,851		(126)			(126)		1,725	1,725			
100176531	SAN FRANCISCO	CA		11/15/2024		3,165		(88)			(88)		3,076	3,076			
100103762	SAN ANTONIO	TX		05/10/2023		1,305		(57)			(57)		1,247	1,247			
100133817	OAKLAND	CA		10/20/2023		9,142		(542)			(542)		8,600	8,600			
100088191	MISSION VIEJO	CA		10/13/2022		3,196		(224)			(224)		2,972	2,972			
100164743	BRADENTON	FL		08/26/2024		2,459		(160)			(160)		2,299	2,299			
100148197	SHAVER LAKE	CA		04/12/2024		1,775		(84)			(84)		1,691	1,691			
100139567	LEANDER	TX		12/28/2023		1,204		(102)			(102)		1,102	1,102			
100136188	ANAHEIM	CA		11/20/2023		1,910		(82)			(82)		1,828	1,828			
100167510	PHOENIX	AZ		10/31/2024		1,872		(210)			(210)		1,662	1,662			
100151547	ROSEMEAD	CA		05/10/2024		1,901		(14)			(14)		1,887	1,887			
100117816	SAN LEANDRO	CA		07/20/2023		(1,175)		3,309			3,309		2,134	2,134			
100156657	ORLANDO	FL		06/24/2024		1,866		1			1		1,867	1,867			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133805	PLANO	TX		10/20/2023		1,325		(50)			(50)		1,275	1,275			
100134731	LOS ANGELES	CA		10/30/2023		1,164		(3)			(3)		1,161	1,161			
100115484	RANCHO PALOS VERDES	CA		07/17/2023		13,554		(70)			(70)		13,485	13,485			
100116488	REDONDO BEACH	CA		07/20/2023		2,796		1,686			1,686		4,482	4,482			
100173859	FAIRFAX	CA		10/31/2024		1,870		(60)			(60)		1,810	1,810			
100176570	MIDDLETOWN	RI		11/15/2024		1,745		(100)			(100)		1,645	1,645			
100153363	VENTURA	CA		05/30/2024		1,772		(33)			(33)		1,739	1,739			
100074350	GARDEN GROVE	CA		12/09/2021		(30,291)		(181)			(181)	30,464	(7)	41	48		48
100180023	BOCA RATON	FL		11/25/2024		2,166		(33)			(33)		2,133	2,133			
100176744	BRIDGEWATER	VT		11/15/2024		1,361		(87)			(87)		1,274	1,274			
100181641	SAN JUAN CAPISTRANO	CA		12/11/2024		1,954		(160)			(160)		1,793	1,793			
100170389	SAN LUIS OBISPO	CA		10/09/2024		1,960		(133)			(133)		1,827	1,827			
100173515	FREELAND	MD		10/29/2024		1,688		(167)			(167)		1,521	1,521			
100140910	LAKE ELSINORE	CA		02/26/2024		1,769		(45)			(45)		1,723	1,723			
100180690	LAS VEGAS	NV		11/26/2024		2,463		(212)			(212)		2,251	2,251			
5000005406001A	ENSCHEDE	NLD		11/27/2024													
100116146	SAN JOSE	CA		07/20/2023		2,371		1,190			1,190		3,561	3,561			
100185156	SANTA ANA	CA		12/20/2024		1,151		(157)			(157)		994	994			
100043736	OZONE PARK	NY		08/13/2020		4,321		(320)			(320)		4,001	4,001			
100159491	INLET BEACH	FL		07/15/2024		1,708		(146)			(146)		1,562	1,562			
100131806	SAN JOSE	CA		10/06/2023		1,221		(61)			(61)		1,159	1,159			
100143421	INGLEWOOD	CA		02/16/2024		1,664		(72)			(72)		1,592	1,592			
100168582	OAK ISLAND	NC		09/25/2024		1,933		(142)			(142)		1,791	1,791			
100152238	FRIPP ISLAND	SC		05/17/2024		1,807		5			5		1,812	1,812			
100084728	ESCONDIDO	CA		08/02/2022		2,462		62			62		2,524	2,524			
100100739	PURCELLVILLE	VA		04/28/2023		2,609		591			591		3,200	3,200			
100168223	SHOW LOW	AZ		09/20/2024		2,962		14			14		2,976	1,587		(1,389)	(1,389)
100181320	PASADENA	CA		12/06/2024		(40,304)		(74)			(74)	41,767	1,388	1,149	(240)		(240)
100155152	BOERNE	TX		07/19/2024		1,897		(173)			(173)		1,723	1,723			
100169534	FRANKFORT	IL		09/30/2024		1,208		(79)			(79)		1,129	1,129			
4010050291	CHICAGO	IL		05/31/2023		1,873		(153)			(153)		1,720	1,720			
100143431	EVERGREEN	CO		02/16/2024		19		(19)			(19)						
100080447	JENKINTOWN	PA		03/10/2022		5,108		86			86		5,194	5,194			
100178245	TUCKER	GA		11/19/2024		1,992		(84)			(84)		1,907	1,907			
100080932	PLAYA DEL REY	CA		04/01/2022		3,000		(261)			(261)		2,740	2,740			
3310052762	REDONDO BEACH	CA		06/29/2023		455,543							455,543	455,543			
100117404	BEVERLY HILLS	CA		07/20/2023		2,440		1,987			1,987		4,427	4,427			
100186540	FORT LAUDERDALE	FL		12/30/2024		1,139		(109)			(109)		1,030	1,030			
100140791	KIRKLAND	WA		03/06/2024		1,898		(11)			(11)		1,887	1,887			
100135991	LOS ANGELES	CA		11/16/2023		97		(32)			(32)		65	65			
100079780	REDLANDS	CA		04/08/2022		3,901		(69)			(69)		3,831	3,831			
100171209	WINNETKA	CA		10/16/2024		6,081		(349)			(349)		5,732	5,732			
100158434	PROSPER	TX		07/10/2024		1,818		(160)			(160)		1,658	1,658			
100164983	POUND RIDGE	NY		08/28/2024		(28,864)		(147)			(147)	30,209	1,198	1,154	(44)		(44)
100162840	FREMONT	CA		08/12/2024		1,321		(33)			(33)		1,287	1,287			
100173998	HOLLY HILL	FL		10/31/2024		1,628		(232)			(232)		1,396	1,396			
100138742	SAN MARINO	CA		02/02/2024		9,368		(368)			(368)		9,000	9,000			
100135628	PITTSBORO	IN		11/09/2023		757		(26)			(26)		730	730			
100086683	ANTIOCH	CA		09/30/2022		2,018		(3)			(3)		2,015	2,015			
100166014	SAN JOSE	CA		09/06/2024		2,173		(144)			(144)		2,029	2,029			
100149457	COROLLA	NC		04/24/2024		1,811		(132)			(132)		1,678	1,678			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100083049	CORONA	CA		05/11/2022		2,233		(196)			(196)		2,037	2,037			
100134441	OZONE PARK	NY		10/30/2023		3,043		(127)			(127)		2,916	2,916			
100135660	DAVENPORT	FL		11/09/2023		446		74			74		520	520			
100145570	UNITED KINGDOM	GBR		03/12/2024		(39,707)		9,498			9,498	30,232	22		(22)		(22)
100145571	UNITED KINGDOM	GBR		03/12/2024		(9,499)		9,499			9,499						
100120201	HOLLIS	NY		08/18/2023		1,848		(126)			(126)		1,721	1,721			
100175816	BROOKLYN	NY		11/12/2024		1,605		(61)			(61)		1,544	1,544			
100152440	GILROY	CA		05/17/2024		1,925		(12)			(12)		1,913	1,913			
100172536	SPRING HILL	TN		10/23/2024		2,245		(83)			(83)		2,162	2,162			
100135020	WESTMINSTER	CA		10/30/2023		18,474		(2)			(2)		18,472	18,472			
100173775	PLYMOUTH	MN		10/30/2024		1,815		(80)			(80)		1,735	1,735			
100180176	NORTHRIDGE	CA		11/25/2024		1,272		(56)			(56)		1,216	1,216			
100115336	NORTH MIAMI BEACH	FL		07/17/2023		3,234		(12)			(12)		3,221	3,221			
100152756	HOUSTON	TX		05/22/2024		1,716		(151)			(151)		1,565	1,565			
100182033	LAS VEGAS	NV		12/12/2024		1,980		13			13		1,994	1,994			
100153264	HOLMES BEACH	FL		05/30/2024		7,140		(122)			(122)		7,017	7,017			
100135877	EAST ELMHURST	NY		11/13/2023		1,670		21			21		1,691	1,691			
100120351	MARIETTA	GA		08/18/2023		1,799		(116)			(116)		1,684	1,684			
100145416	UNITED KINGDOM	GBR		03/12/2024		(9,618)		9,853			9,853		234	234			
100165698	MIAMI	FL		08/29/2024		1,702		(166)			(166)		1,536	1,536			
100168113	SACRAMENTO	CA		09/20/2024		474		78			78		552	552			
100068053	SUNNYVALE	CA		09/23/2021		2,784		167			167		2,951	2,951			
100102676	LOCKHART	TX		06/22/2023		(25)		25			25						
100147412	CANOGA PARK	CA		05/08/2024		1,873		(188)			(188)		1,685	1,685			
100133441	LUTZ	FL		10/19/2023		1,253		(150)			(150)		1,103	1,103			
100159214	LYNN	MA		07/15/2024		1,973		(45)			(45)		1,928	1,928			
100091940	MORGAN HILL	CA		02/03/2023		(2)		2			2						
100078254	BLAINE	WA		02/10/2022		3,019		(215)			(215)		2,804	2,804			
100117459	UNION CITY	CA		07/20/2023		(24)		24			24						
100185542	MIAMI	FL		12/20/2024		1,369		(195)			(195)		1,174	1,174			
100115086	DUBLIN	CA		07/14/2023		2,069		344			344		2,413	2,413			
100090932	LOS ANGELES	CA		01/31/2023		(51)		51			51						
100151144	BRONX	NY		05/09/2024		1,618		(231)			(231)		1,388	1,388			
100151216	ANAHEIM	CA		05/10/2024		1,714		(18)			(18)		1,696	1,696			
100149156	BUENA PARK	CA		04/22/2024		1,201		(126)			(126)		1,075	1,075			
100117736	PACIFICA	CA		07/20/2023		2,118		176			176		2,294	2,294			
100138883	CASTROVILLE	CA		12/21/2023		1,593		(136)			(136)		1,457	1,457			
100180093	PACOIMA AREA LOS ANGE	CA		12/30/2024		1,425		(33)			(33)		1,392	1,392			
100164424	KUNA	ID		08/21/2024		1,931		(23)			(23)		1,908	1,908			
100154815	ALISO VIEJO	CA		07/19/2024		1,963		(179)			(179)		1,784	1,784			
100180553	VALENCIA	CA		11/26/2024		1,891		(154)			(154)		1,738	1,738			
100143081	ASBURY PARK	NJ		02/16/2024		1,842		(109)			(109)		1,733	1,733			
100150507	KISSIMMEE	FL		05/03/2024		1,689		(124)			(124)		1,565	1,565			
100175257	FRAMINGHAM	MA		11/05/2024		(27,840)		(56)			(56)	29,966	2,070	1,978	(92)		(92)
100143908	STUDIO CITY	CA		03/06/2024		667		(72)			(72)		595	595			
100086367	CASA GRANDE	AZ		09/23/2022		(37)		37			37						
100140398	NEWARK	NJ		01/18/2024		1,741		(108)			(108)		1,633	1,633			
100176747	HARTWELL	GA		11/15/2024		1,381		(83)			(83)		1,298	1,298			
100168081	SAN FRANCISCO	CA		09/20/2024		608		28			28		636	636			
100141603	FAIRFAX	VA		01/30/2024		1,514		(172)			(172)		1,341	1,341			
100186214	WOODBURN	OR		12/27/2024		927		(146)			(146)		781	781			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144527	CORAL SPRINGS	FL		04/26/2024		1,323		(132)			(132)		1,191	1,191			
100164242	LOS ANGELES	CA		08/21/2024		1,757		(153)			(153)		1,603	1,603			
100076496	SAN RAFAEL	CA		12/21/2021		61		(61)			(61)						
100100405	FLUSHING	NY		04/27/2023		2,605		1,486			1,486		4,091	4,091			
100165647	LITTLETON	CO		10/04/2024		3,920		(243)			(243)		3,677	3,677			
100182553	REDLANDS	CA		12/12/2024		1,377		(16)			(16)		1,361	1,361			
100078232	ARROYO GRANDE	CA		02/10/2022		(63)		63			63						
100149877	TRUCKEE	CA		04/29/2024		1,871		(217)			(217)		1,654	1,654			
100120781	TORRANCE	CA		08/25/2023		1,963		(77)			(77)		1,886	1,886			
100155178	WESLEY CHAPEL	FL		07/19/2024		1,187		(80)			(80)		1,107	1,107			
100173048	OCEANSIDE	CA		10/25/2024		2,183		(201)			(201)		1,982	1,982			
100167087	WOODINVILLE	WA		09/13/2024		1,784		(291)			(291)		1,493	1,493			
100165790	UNION CITY	CA		08/29/2024		1,884		(158)			(158)		1,726	1,726			
100175668	LOS ANGELES	CA		11/12/2024		1,949		(178)			(178)		1,771	1,771			
100158784	OAKHURST	CA		07/10/2024		(39,469)		(120)			(120)	41,234	1,645	1,480	16	(181)	(165)
100119068	SANTA ROSA	CA		07/27/2023		860		25			25		885	885			
100168685	LOS ANGELES	CA		09/25/2024		1,772		(167)			(167)		1,605	1,605			
100169342	DOYLESTOWN	PA		09/27/2024		1,861		(143)			(143)		1,718	1,718			
100146673	RIVERSIDE	CA		03/20/2024		1,359		(81)			(81)		1,278	1,278			
100163383	KOLOA	HI		09/27/2024		1,577		(83)			(83)		1,494	1,494			
100088814	INGLEWOOD	CA		11/15/2022		654		(83)			(83)		572	572			
100133176	WOODLAND HILLS	CA		11/29/2023		1,684		49			49		1,732	1,732			
100174216	HUNTINGTON BEACH	CA		10/31/2024		53,100		(806)			(806)		52,294	52,294			
100100983	RIVERSIDE	CA		04/28/2023		2,815		1,155			1,155		3,970	3,970			
100139290	GLENDALE	CA		12/28/2023		1,638		(132)			(132)		1,506	1,506			
100173455	SEAFORD	NY		10/29/2024		1,622		(252)			(252)		1,369	1,369			
100138894	LAVA HOT SPRINGS	ID		12/21/2023		1,565		(118)			(118)		1,447	1,447			
100117179	ARCADIA	OK		07/20/2023		2,787		2,338			2,338		5,125	5,125			
100141897	EAST BRUNSWICK	NJ		03/27/2024		1,293		757			757		2,050	2,050			
100142565	JERSEY CITY	NJ		02/08/2024		1,839		(142)			(142)		1,697	1,697			
100156096	HAYWARD	CA		06/18/2024		1,459		(248)			(248)		1,211	1,211			
100179550	FERNANDINA BEACH	FL		11/21/2024		2,020		(63)			(63)		1,957	1,957			
100074436	HONOLULU	HI		12/02/2021		3,406		(295)			(295)		3,111	3,111			
100153883	PALOS VERDES ESTATES	CA		06/05/2024		1,619		(304)			(304)		1,316	1,316			
100159678	ORLANDO	FL		08/23/2024		1,879		(150)			(150)		1,729	1,729			
100088007	CYPRESS	CA		10/25/2022		2,338		204			204		2,542	2,542			
100128798	SILVER SPRING	MD		09/21/2023		1,624		(63)			(63)		1,561	1,561			
100155156	JONESTOWN	TX		07/19/2024		1,899		(184)			(184)		1,715	1,715			
100103660	CASTAIC	CA		05/08/2023		4,822		38			38		4,860	4,860			
100132561	RANCHO CUCAMONGA	CA		11/03/2023		(13)		13			13						
100180715	BUENA PARK	CA		11/26/2024		1,631		(125)			(125)		1,506	1,506			
100102143	SAN JOSE	CA		04/14/2023		1,927		(40)			(40)		1,887	1,887			
100076395	RAMSEY	NJ		12/23/2021		2,672		(235)			(235)		2,437	2,437			
100148074	MIAMI	FL		04/10/2024		1,865		(204)			(204)		1,662	1,662			
100168012	BAKERSFIELD	CA		09/20/2024		1,462		(177)			(177)		1,284	1,284			
100153220	AZUSA	CA		05/30/2024		1,909		61			61		1,970	1,970			
100174011	DOUBLE OAK	TX		10/31/2024		1,776		(246)			(246)		1,530	1,530			
100152173	GAINESVILLE	GA		05/17/2024		1,686		(6)			(6)		1,680	1,680			
4010064893	TRENTON	NJ		01/10/2024		1,585		(182)			(182)		1,403	1,403			
100162473	PLACERVILLE	CA		08/07/2024		1,555		(131)			(131)		1,424	1,424			
100186278	ONTARIO	CA		12/27/2024		(28,629)		(151)			(151)	29,716	936	826	(110)		(110)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169448	CHATSWORTH	CA		09/30/2024		1,312		(100)			(100)		1,212	1,212			
100180632	WOODLAND HILLS	CA		11/26/2024		1,741		(237)			(237)		1,504	1,504			
100088877	LAS VEGAS	NV		11/15/2022		2,135		187			187		2,322	2,322			
100102823	MISSOURI CITY	TX		06/22/2023		(28,090)		(160)			(160)	29,750	1,501	1,467	(34)		(34)
100163972	LOS ANGELES	CA		10/04/2024		1,596		(170)			(170)		1,426	1,426			
100081838	PALM SPRINGS	CA		03/30/2022		2,996		(33)			(33)		2,963	2,963			
100087737	WAILUKU	HI		11/17/2022		1,857		(30)			(30)		1,828	1,828			
100153930	SALINAS	CA		06/05/2024		1,344		(110)			(110)		1,234	1,234			
100158659	JACKSON	NH		07/10/2024		1,740		(89)			(89)		1,651	1,651			
100080869	NOKOMIS	FL		03/10/2022		3,679		(29)			(29)		3,650	3,650			
100091699	BEECHGROVE	TN		03/24/2023		(7)		7			7						
100139368	YONKERS	NY		12/28/2023		1,561		(57)			(57)		1,504	1,504			
100145867	ALHAMBRA	CA		03/15/2024		1,799		(80)			(80)		1,719	1,719			
100133998	YONKERS	NY		10/25/2023		1,596		(63)			(63)		1,533	1,533			
100170508	MANASSAS	VA		10/09/2024		1,870		(183)			(183)		1,687	1,687			
100180008	PARKS	AZ		11/25/2024		2,897		(204)			(204)		2,692	2,692			
100071574	SAN JOSE	CA		10/14/2021		5,676		91			91		5,767	5,767			
100171616	SCOTTSDALE	AZ		10/16/2024		2,142		(91)			(91)		2,051	2,051			
100164124	JERSEY CITY	NJ		08/21/2024		2,659		(118)			(118)		2,541	2,541			
100082920	TEMECULA	CA		05/17/2022		2,911		(201)			(201)		2,710	2,710			
100152805	LAS VEGAS	NV		05/22/2024		(39,611)		(152)			(152)	40,948	1,185	1,111	(73)		(73)
100149431	CELINA	TX		04/24/2024		1,849		(153)			(153)		1,696	1,696			
100147497	LOS ANGELES	CA		04/03/2024		1,539		(250)			(250)		1,290	1,290			
100084737	ESCONDIDO	CA		08/02/2022		2,191		(42)			(42)		2,149	2,149			
100117399	DALY CITY	CA		07/20/2023		1,302		1,280			1,280		2,581	2,581			
100148649	LAKE OSWEGO	OR		05/15/2024		3,310		27			27		3,338	3,338			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		2,608		170			170		2,778	2,778			
19072	EL PASO	TX		07/19/2011		106,487							106,487	106,487			
100137170	SAN DIEGO	CA		11/28/2023		2,483		4			4		2,487	2,487			
100087476	RESTON	VA		10/25/2022		3,566		962			962		4,528	4,528			
100153789	KAILUA-KONA	HI		07/10/2024		1,824		(29)			(29)		1,794	1,794			
100139958	JERSEY CITY	NJ		01/09/2024		1,677		(145)			(145)		1,532	1,532			
100117369	ARCADIA	CA		07/20/2023		2,443		1,893			1,893		4,336	4,336			
100079559	CARLSBAD	CA		04/08/2022		4,553		344			344		4,897	4,897			
100079492	BOWIE	MD		04/25/2022		3,694		388			388		4,082	4,082			
100080527	FOLSOM	CA		03/30/2022		3,073		(248)			(248)		2,826	2,826			
100101843	LAWRENCEVILLE	GA		04/06/2023		1,936		18			18		1,953	1,953			
100114679	SHREWSBURY	MA		06/29/2023		1,701		45			45		1,746	1,746			
100167998	CHULA VISTA	CA		09/20/2024		1,849		(201)			(201)		1,648	1,648			
100132705	RIVERSIDE	CA		11/03/2023		1,452		15			15		1,467	1,467			
100151455	LOS ANGELES	CA		05/10/2024		1,773		(80)			(80)		1,692	1,692			
100128519	NASHVILLE	TN		09/15/2023		1,441		(23)			(23)		1,418	1,418			
100014393	CHINO HILLS	CA		09/27/2017		2,382		1,602			1,602		3,984	3,984			
100181338	FALLSTON	MD		12/06/2024		1,322		(150)			(150)		1,172	1,172			
100176604	SANTA CLARITA	CA		11/15/2024		2,309		(211)			(211)		2,098	2,098			
100168166	SOMERVILLE	MA		09/20/2024		(84)		84			84						
100137484	EL CERRITO	CA		01/11/2024		(27,913)		(129)			(129)	29,579	1,537	1,424	(113)		(113)
100102717	MIRAMAR	FL		06/22/2023		1,985		(172)			(172)		1,813	1,813			
100138239	OAKLAND GARDENS	NY		12/14/2023		1,329		95			95		1,424	1,424			
100174905	GARDEN GROVE	CA		10/31/2024		1,962		(105)			(105)		1,857	1,857			
100173778	WEST COVINA	CA		10/30/2024		12,605		(526)			(526)		12,079	12,079			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117771	FAIRFAX	VA		07/20/2023		1,480		24			24		1,504	1,504			
100174898	WOODSTOCK	NY		10/31/2024		1,152		(185)			(185)		967	967			
100174219	SAN DIEGO	CA		10/31/2024		3,942		(134)			(134)		3,808	3,808			
100100066	MIAMI	FL		03/28/2023		1,684		81			81		1,764	1,764			
100087805	RANCHO PALOS VERDES	CA		11/17/2022		3		(3)			(3)						
100173835	ASTORIA	NY		10/31/2024		(39,511)		(58)			(58)	40,674	1,106	899	(206)		(206)
100167549	MIAMI	FL		10/31/2024		1,703		(238)			(238)		1,464	1,464			
100168666	LILBURN	GA		09/25/2024		3,010		(265)			(265)		2,745	2,745			
100167936	LAKE ARROWHEAD	CA		09/20/2024		1,888		(200)			(200)		1,688	1,688			
100186006	KAPOLEI	HI		12/27/2024		1,464		(183)			(183)		1,281	1,281			
100173526	FLUSHING	NY		10/29/2024		1,962		(262)			(262)		1,699	1,699			
100159468	WAIKOLOA	HI		07/15/2024		1,806		(151)			(151)		1,655	1,655			
100076492	GREENWICH	CT		12/21/2021		3,677		(419)			(419)		3,258	3,258			
100114712	LOS ANGELES	CA		06/29/2023		(39,517)		8			8	40,645	1,136	1,000	(136)		(136)
100149577	MAMARONECK	NY		04/26/2024		12,562		(248)			(248)		12,315	12,315			
100110207	SAN ANTONIO	TX		06/30/2023		2,038		(76)			(76)		1,962	1,962			
100080794	LOS ANGELES	CA		03/15/2022		3,217		(263)			(263)		2,954	2,954			
100144546	LOS ANGELES	CA		04/26/2024		1,644		(221)			(221)		1,423	1,423			
100108408	YONKERS	NY		05/25/2023		1,790		(73)			(73)		1,718	1,718			
100153881	LOS ANGELES	CA		06/05/2024		1,067		(128)			(128)		939	939			
100085153	WESTMINSTER	CA		09/21/2022		2,101		(169)			(169)		1,932	1,932			
100140279	SAINT GEORGE	UT		01/18/2024		1,481		(79)			(79)		1,402	1,402			
100156645	FORT LAUDERDALE	FL		06/24/2024		1,767		(91)			(91)		1,676	1,676			
100090105	CONSHOHOCKEN	PA		01/13/2023		1,514		(84)			(84)		1,429	1,429			
100162627	N MYRTLE BEACH	SC		08/12/2024		1,591		(126)			(126)		1,465	1,465			
100148147	ORLANDO	FL		05/15/2024		1,764		(75)			(75)		1,689	1,689			
100168806	NEW BRAUNFELS	TX		09/26/2024		1,153		(175)			(175)		978	978			
100170072	FULLERTON	CA		11/08/2024		2,031		(257)			(257)		1,774	1,774			
100129583	SHIP BOTTOM	NJ		09/29/2023		1,888		(125)			(125)		1,763	1,763			
100146573	VIRGINIA BEACH	VA		03/20/2024		1,726		17			17		1,743	1,743			
100088056	BRONX	NY		10/25/2022		1,668		199			199		1,867	1,867			
100128223	HOUSTON	TX		09/14/2023		1,473		(72)			(72)		1,401	1,401			
100182226	HENDERSON	NV		12/12/2024		4,157		(76)			(76)		4,082	4,082			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		3,928		(200)			(200)		3,728	3,728			
100169779	REDMOND	WA		09/30/2024		2,271		(92)			(92)		2,179	2,179			
100182715	OCEAN CITY	NJ		12/12/2024		1,097		(33)			(33)		1,064	1,064			
100149987	BOYNTON BEACH	FL		06/07/2024		1,746		(112)			(112)		1,634	1,634			
100082807	WINTER PARK	FL		04/28/2022		(2,267)		4,907			4,907		2,640	2,640			
100132344	PALM HARBOR	FL		11/03/2023		1,861		851			851		2,712	2,712			
100160576	LAS VEGAS	NV		07/19/2024		1,838		(161)			(161)		1,677	1,677			
100161053	SCOTTSDALE	AZ		07/24/2024		1,756		(143)			(143)		1,613	1,613			
100117177	LA MESA	CA		07/20/2023		2,249		1,455			1,455		3,704	3,704			
100080514	LONG BEACH	CA		03/10/2022		39		(39)			(39)						
100168636	GARDEN GROVE	CA		09/25/2024		1,762		(146)			(146)		1,616	1,616			
100172345	SAN JOSE	CA		10/23/2024		2,090		(122)			(122)		1,967	1,967			
100144581	LA QUINTA	CA		04/26/2024		1,991		(54)			(54)		1,937	1,937			
100142869	MELBOURNE	FL		02/09/2024		1,799		(114)			(114)		1,685	1,685			
100139554	QUEEN CREEK	AZ		12/28/2023		417		13			13		431	431			
100102414	PROVO	UT		06/07/2023		1,251		(128)			(128)		1,123	1,123			
100143511	JURUPA VALLEY	CA		02/22/2024		1,581		(106)			(106)		1,475	1,475			
100134791	GLENDORA	CA		10/30/2023		3,397		(70)			(70)		3,327	3,327			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102197	CAROLINA BEACH	NC		04/14/2023		1,826		25			25		1,851	1,851			
100088833	BURLINGTON	WI		11/15/2022		916		46			46		962	962			
100011143	JOHNS ISLAND	SC		12/23/2016		2,258		70			70		2,329	2,329			
100138891	LIVINGSTON	MT		12/21/2023		1,491		(69)			(69)		1,422	1,422			
100080380	CHULA VISTA	CA		04/14/2022		3,173		(224)			(224)		2,949	2,949			
100163895	LAKE FOREST	CA		09/27/2024		118,929		(2,657)			(2,657)		116,272	116,272			
100150179	BRADENTON	FL		04/30/2024		4,835		(280)			(280)		4,554	4,554			
100148829	DUCK KEY	FL		04/17/2024		1,800		(88)			(88)		1,712	1,712			
100153667	PUNTA GORDA	FL		05/31/2024		14		(14)			(14)						
100174319	SEVIERVILLE	TN		10/31/2024		1,811		(115)			(115)		1,696	1,696			
100173124	VALLEJO	CA		10/30/2024		4,104		(23)			(23)		4,081	4,081			
100102445	MIRAMAR	FL		06/07/2023		1,545		(82)			(82)		1,463	1,463			
100161992	BABCOCK RANCH	FL		07/31/2024		56		(56)			(56)						
100176517	COACHELLA	CA		11/15/2024		2,954		(158)			(158)		2,796	2,796			
100176692	SANTA ANA	CA		11/15/2024		1,045		(67)			(67)		978	978			
100138690	TAMPA	FL		02/02/2024		1,713		(59)			(59)		1,655	1,655			
100089738	ORANGE BEACH	AL		12/02/2022		1,772		(5)			(5)		1,767	1,767			
100160566	DELAWARE	OH		07/19/2024		1,561		(52)			(52)		1,509	1,509			
100153807	DALLAS	TX		07/10/2024		15		(15)			(15)						
100168228	THE SEA RANCH	CA		09/20/2024		1,596		1			1		1,597	1,597			
100167042	SAN DIMAS	CA		09/13/2024		1,781		(202)			(202)		1,579	1,579			
100180593	PASADENA	CA		11/26/2024		1,841		(116)			(116)		1,726	1,726			
100161439	NORTH MYRTLE BEACH	SC		07/29/2024		(27,092)		(102)			(102)	29,125	1,931	1,678	(253)		(253)
100164249	FORT LUPTON	CO		08/21/2024		1,090		(119)			(119)		972	972			
100116884	GRANDA HILLS	CA		07/20/2023		1,939		221			221		2,160	2,160			
100182112	LONG KEY	FL		12/12/2024		1,320		(86)			(86)		1,234	1,234			
100143158	SAN RAFAEL	CA		02/16/2024		2,304		(105)			(105)		2,199	2,199			
100174902	MIAMI	FL		10/31/2024		1,818		(103)			(103)		1,716	1,716			
100185426	ASHLAND	MA		12/20/2024		1,898		90			90		1,987	1,987			
100156625	NORTH BERGEN	NJ		06/24/2024		1,715		(71)			(71)		1,644	1,644			
100157782	AUSTIN	TX		08/01/2024		1,510		(207)			(207)		1,304	1,304			
100147431	SONOMA	CA		04/03/2024		1,781		(76)			(76)		1,705	1,705			
100057245	MIAMI BEACH	FL		05/19/2021		3,690		(312)			(312)		3,378	3,378			
100127640	LA MIRADA	CA		09/08/2023		1,882		(96)			(96)		1,786	1,786			
100100990	LAS VEGAS	NV		04/28/2023		2,812		1,571			1,571		4,383	4,383			
100170051	HEATH	TX		11/08/2024		2,676		(131)			(131)		2,544	2,544			
100184392	FRISCO	TX		12/16/2024		1,029		(57)			(57)		971	971			
100160180	CRYSTAL BEACH	TX		07/18/2024		1,149		(77)			(77)		1,072	1,072			
100130037	STATEN ISLAND	NY		09/27/2023		1,719		(53)			(53)		1,666	1,666			
100171416	BASS LAKE	CA		10/16/2024		1,885		(147)			(147)		1,738	1,738			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		1,869		(77)			(77)		1,792	1,792			
100174931	MANORVILLE	NY		10/31/2024		1,635		(118)			(118)		1,518	1,518			
100182137	APOLLO BEACH	FL		12/12/2024		1,290		(98)			(98)		1,191	1,191			
100178344	WILTON MANORS	FL		11/19/2024		(4)		4			4						
100162485	SOUTHWEST RANCHES	FL		08/07/2024		1,808		(82)			(82)		1,726	1,726			
100161619	UNITED KINGDOM	GBR		07/29/2024		139							139	139			
100172416	SAINT GEORGE ISLAND	FL		10/23/2024		1,972		(146)			(146)		1,825	1,825			
100153167	CAPE CORAL	FL		05/30/2024		1,672		(129)			(129)		1,543	1,543			
100139551	SOUTHWEST RANCHES	FL		12/28/2023		1,247		(80)			(80)		1,167	1,167			
100109679	RANCHO CUCAMONGA	CA		06/16/2023		2,424		(136)			(136)		2,288	2,288			
100140305	TRACY	CA		01/18/2024		1,826		(151)			(151)		1,675	1,675			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101067	BROOKLYN	NY		04/28/2023		(832)		832			832						
100185619	SALINAS	CA		12/20/2024		712		(94)			(94)		618	618			
100160901	CELINA	TX		07/24/2024		4,574		(124)			(124)		4,450	4,450			
100138050	LOS ANGELES	CA		12/13/2023		914		(54)			(54)		860	860			
100144834	UNITED KINGDOM	GBR		03/12/2024		(10,364)		10,364			10,364						
100154575	RESEDA	CA		06/14/2024		1,834		(87)			(87)		1,747	1,747			
100087287	TUCSON	AZ		10/25/2022		2,682		554			554		3,236	3,236			
100135597	PATTERSON	CA		11/09/2023		1,578		29			29		1,607	1,607			
100175454	HACIENDA HEIGHTS	CA		12/23/2024		(1,376)		2,866			2,866		1,490	1,490			
100139035	SALINAS	CA		12/22/2023		1,557		7			7		1,564	1,564			
100114618	WATERTOWN	MA		06/29/2023		1,991		141			141		2,131	2,131			
100173207	SEDONA	AZ		10/30/2024		2,206		(48)			(48)		2,157	2,157			
100099995	MCLEAN	VA		03/28/2023		(38,050)		67			67	39,992	2,009	2,004	(5)		(5)
100163395	CARROLLTON	GA		09/27/2024		1,723		(270)			(270)		1,453	1,453			
100182714	OCONOMOWOC	WI		12/12/2024		1,143		(102)			(102)		1,041	1,041			
100170515	PORTLAND	OR		10/09/2024		1,409		(245)			(245)		1,164	1,164			
100076694	WESTMINSTER	CA		12/16/2021		178		(178)			(178)						
100160166	HOLMES BEACH	FL		07/18/2024		1,576		(104)			(104)		1,472	1,472			
100160016	NAPLES	FL		07/17/2024		1,646		(148)			(148)		1,498	1,498			
100067406	ANAHEIM	CA		09/23/2021		8,260		(157)			(157)		8,102	8,102			
100115672	ASTORIA	NY		07/20/2023		1,946		(83)			(83)		1,863	1,863			
100162757	PORTLAND	OR		08/12/2024		88,851		(891)			(891)		87,960	87,960			
100182079	FRAMINGHAM	MA		12/12/2024		4,013		227			227		4,240	4,240			
100184403	ANAHEIM	CA		12/17/2024		1,101		(92)			(92)		1,009	1,009			
100128417	UKIAH	CA		09/15/2023		1,470		(16)			(16)		1,454	1,454			
100168282	SAN JOSE	CA		09/20/2024		(97)		97			97						
100088240	JERSEY CITY	NJ		10/17/2022		2,047		(140)			(140)		1,907	1,907			
100172965	FALLBROOK	CA		10/25/2024		7,589		(228)			(228)		7,361	7,361			
100141355	RESEDA AREA LOS ANGELES	CA		01/30/2024		(1,184)		1,186			1,186		1	1			
100133203	DALY CITY	CA		11/29/2023		1,685		6			6		1,691	1,691			
100102166	CONCORD	CA		04/14/2023		1,718		(43)			(43)		1,675	1,675			
100144058	COROLLA	NC		03/07/2024		1,815		(118)			(118)		1,697	1,697			
100152857	TUCSON	AZ		05/22/2024		3,108		(119)			(119)		2,990	2,990			
100135656	FORNEY	TX		11/09/2023		1,781		4			4		1,786	1,786			
100169036	TUCSON	AZ		09/27/2024		1,762		(125)			(125)		1,637	1,637			
100185507	LAKE MARY	FL		12/20/2024		1,529		(170)			(170)		1,359	1,359			
100178412	HACIENDA HEIGHTS	CA		11/21/2024		6,412		(354)			(354)		6,057	6,057			
100167971	SAN JOSE	CA		09/20/2024		1,623		(186)			(186)		1,438	1,438			
100129455	OLYMPIA	WA		09/29/2023		1,969		(73)			(73)		1,896	1,896			
100155126	GLENDALE	CA		07/19/2024		1,477		(27)			(27)		1,450	1,450			
100162596	TAVERNIER	FL		08/12/2024		1,788		(128)			(128)		1,660	1,660			
100117013	JAMAICA	NY		07/20/2023		2,012		1,325			1,325		3,337	3,337			
100178387	MYAKKA CITY	FL		11/21/2024		2,242		(17)			(17)		2,225	2,225			
100154579	BAKERSFIELD	CA		06/14/2024		1,645		(172)			(172)		1,473	1,473			
100174344	NASHVILLE	TN		10/31/2024		1,738		(104)			(104)		1,634	1,634			
100067409	CHATSWORTH	CA		09/23/2021		4,393		125			125		4,517	4,517			
100137602	SCOTTSDALE	AZ		12/08/2023		1,596		(40)			(40)		1,556	1,556			
100156855	YONKERS	NY		06/27/2024		1,625		(88)			(88)		1,537	1,537			
100180413	LAGUNA NIGUEL	CA		11/25/2024		1,953		(12)			(12)		1,941	1,941			
100185360	SALEM	MA		12/20/2024		1,834		27			27		1,861	1,861			
100133393	COLUMBUS	OH		11/21/2023		(2,997)		2,997			2,997						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084830	LEHI	UT		08/02/2022		4,028		8			8		4,036	4,036			
100174367	PORT ARANSAS	TX		10/31/2024		1,516		(177)			(177)		1,339	1,339			
100133391	COLUMBUS	OH		11/21/2023		(2,996)		2,996			2,996						
100156018	SCOTTSDALE	AZ		06/18/2024		1,745		(263)			(263)		1,483	1,483			
100152956	SALT LAKE CITY	UT		06/27/2024		1,816		(135)			(135)		1,681	1,681			
100174913	FONTANA	CA		10/31/2024		1,265		(179)			(179)		1,086	1,086			
100175355	CARMICHAEL	CA		11/05/2024		1,992		(55)			(55)		1,937	1,937			
100173434	NORTH BRUNSWICK	NJ		10/29/2024		3,852		(353)			(353)		3,499	3,499			
100135248	CROSSVILLE	TN		11/08/2023		1,632		(47)			(47)		1,584	1,584			
100173764	EASTVALE	CA		10/30/2024		1,806		(188)			(188)		1,618	1,618			
100087942	LA MESA	CA		10/25/2022		2,867		25			25		2,892	2,892			
100133395	COLUMBUS	OH		11/21/2023		(2,995)		2,995			2,995						
100165745	SOLANA BEACH	CA		08/29/2024		3,333		(150)			(150)		3,183	3,183			
100080223	BRONX	NY		02/25/2022		3,807		(208)			(208)		3,599	3,599			
100162963	SAINT GEORGE ISLAND	FL		08/12/2024		1,743		(132)			(132)		1,611	1,611			
100162746	DEER PARK	IL		08/12/2024		1,745		(108)			(108)		1,637	1,637			
100139649	PRESCOTT	AZ		12/28/2023		1,208		(90)			(90)		1,118	1,118			
100100021	MEMPHIS	TN		03/28/2023		1,386		(140)			(140)		1,246	1,246			
100119232	LAKE ARROWHEAD	CA		07/31/2023		1,875		(66)			(66)		1,809	1,809			
100090947	LOS ANGELES	CA		01/31/2023		520		(45)			(45)		475	475			
100161966	AVON	MA		07/31/2024		1,040		(127)			(127)		913	913			
100135321	CHATSWORTH	GA		11/13/2023		1,767		(44)			(44)		1,723	1,723			
100162310	SCOTTSDALE	AZ		08/05/2024		3,796		(209)			(209)		3,587	3,587			
100100974	BROOKLYN	NY		04/28/2023		4,199		1,846			1,846		6,045	6,045			
100147297	AMSTERDAM	NLD		03/27/2024													
100147330	GRONINGEN	NLD		03/27/2024													
100175542	WINTER GARDEN	FL		11/08/2024		1,870		(162)			(162)		1,708	1,708			
100153758	AMSTERDAM	NLD		05/30/2024													
100182108	MASHPEE	MA		12/12/2024		1,911		47			47		1,957	1,957			
100131583	LINCOLN CITY	OR		10/06/2023		1,795		(69)			(69)		1,727	1,727			
100110691	QUEEN CREEK	AZ		08/11/2023		927		(10)			(10)		917	917			
100082873	RIVERSIDE	CA		05/17/2022		2,938		(112)			(112)		2,826	2,826			
100109759	SACRAMENTO	CA		06/16/2023		5,452		(233)			(233)		5,219	5,219			
100171349	WOBURN	MA		10/16/2024		1,607		(221)			(221)		1,386	1,386			
100120271	BROOKLYN	NY		08/18/2023		1,780		(149)			(149)		1,632	1,632			
100143505	EASTVALE	CA		02/21/2024		1,513		(181)			(181)		1,332	1,332			
100164548	MILLSBORO	DE		08/21/2024		1,710		(122)			(122)		1,588	1,588			
100139116	CRYSTAL BEACH	TX		12/28/2023		1,350		(122)			(122)		1,229	1,229			
100110052	SOUTH OZONE PARK	NY		06/23/2023		11		(11)			(11)						
100147510	LOS ANGELES	CA		04/03/2024		1,701		(168)			(168)		1,533	1,533			
100137325	SEVIERVILLE	TN		12/01/2023		1,560		65			65		1,624	1,624			
100129843	SAN DIEGO	CA		09/27/2023		1,582		(167)			(167)		1,415	1,415			
100180113	CARSON	CA		12/30/2024		755		(142)			(142)		613	613			
100180607	ATWATER	CA		11/26/2024		1,071		(26)			(26)		1,046	1,046			
100082848	PHOENIX	AZ		05/17/2022		2,920		(128)			(128)		2,792	2,792			
100186250	GARDENA	CA		12/27/2024		1,231		26			26		1,257	1,257			
100170428	HIALEAH	FL		10/09/2024		1,880		(97)			(97)		1,783	1,783			
100156165	DORAL	FL		06/20/2024		1,727		(137)			(137)		1,590	1,590			
100092045	THE BRONX	NY		02/09/2023		10,253		(8,402)			(8,402)		1,851	1,851			
100164433	PROSPER	TX		08/21/2024		1,572		(141)			(141)		1,431	1,431			
100120157	CORONA	CA		08/14/2023		2,662		(74)			(74)		2,588	2,588			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154209	BOTHELL	WA		07/11/2024		1,922		(124)			(124)		1,797	1,797			
100162306	WILLIAMSTON	MI		08/05/2024		12,333		(400)			(400)		11,933	11,933			
100175922	REHOBOTH BEACH	DE		11/14/2024		1,798		(67)			(67)		1,731	1,731			
100156229	TAMPA	FL		06/20/2024		1,156		(124)			(124)		1,031	1,031			
100149607	SNOQUALMIE PASS	WA		04/26/2024		2,020		14			14		2,034	2,034			
100153661	WINTER GARDEN	FL		05/31/2024		1,580		167			167		1,747	1,747			
100134063	CHINO	CA		10/27/2023		1,471		(110)			(110)		1,361	1,361			
100082274	DENVER	CO		04/14/2022		3,547		(293)			(293)		3,254	3,254			
100080881	CLEARWATER BEACH	FL		03/10/2022		(36,498)		(280)			(280)	39,492	2,713	2,485	(228)		(228)
100149501	SAN JOSE DEL CABO	MEX		04/24/2024		1,619							1,619	1,619			
100144000	POMONA	CA		02/29/2024		1,709		(95)			(95)		1,614	1,614			
100178270	MCKINNEY	TX		11/19/2024		1,884		(8)			(8)		1,876	1,876			
100179778	COCOA BEACH	FL		11/21/2024		1,633		(173)			(173)		1,460	1,460			
100135679	LAS VEGAS	NV		11/09/2023		1,468		(59)			(59)		1,410	1,410			
100165968	HIALEAH	FL		09/06/2024		1,874		(91)			(91)		1,783	1,783			
100139302	ALHAMBRA	CA		12/28/2023		1,081		(56)			(56)		1,025	1,025			
100176698	HEMET	CA		11/15/2024		662		(136)			(136)		526	526			
100173844	DUCK	NC		10/31/2024		1,222		(89)			(89)		1,133	1,133			
100148214	DEWEY BEACH	DE		04/12/2024		2,456		(86)			(86)		2,370	2,370			
100141447	WINNETKA	CA		01/30/2024		703		(44)			(44)		659	659			
100155294	CHICAGO	IL		07/19/2024		1,823		(204)			(204)		1,619	1,619			
100149830	COLONIAL BEACH	VA		04/29/2024		4,397		(304)			(304)		4,093	4,093			
100116110	GRANADA HILLS	CA		07/20/2023		(25,816)		1,451			1,451	28,608	4,243	3,855	(388)		(388)
100117541	VAN NUYS	CA		07/20/2023		1,869		240			240		2,109	2,109			
100151572	ANAHEIM	CA		05/10/2024		74,505		711			711		75,216	75,216			
100168551	HOWELL	NJ		09/25/2024		1,862		(139)			(139)		1,724	1,724			
100087436	NORTH ANDOVER	MA		10/25/2022		2,462		343			343		2,805	2,805			
100057242	PINECREST	FL		05/19/2021		6,662		(524)			(524)		6,138	6,138			
100101609	WAIKOLOA	HI		04/26/2023		1,897		(132)			(132)		1,765	1,765			
100071659	SAN DIEGO	CA		10/14/2021		3,971		(138)			(138)		3,834	3,834			
100090876	WOODLAND HILLS	CA		01/31/2023		2,218		229			229		2,447	2,447			
100110628	SEVIERVILLE	TN		06/30/2023		1,810		(43)			(43)		1,767	1,767			
100156027	SANTA CLARITA	CA		06/18/2024		1,737		(132)			(132)		1,605	1,605			
100161670	SCHIEDAM	NLD		07/29/2024													
100146688	OXNARD	CA		03/20/2024		1,106		(96)			(96)		1,011	1,011			
100179656	BROKEN BOW	OK		11/21/2024		1,853		(92)			(92)		1,762	1,762			
100182422	FORT LAUDERDALE	FL		12/12/2024		1,251		6			6		1,257	1,257			
100128391	KISSIMMEE	FL		09/15/2023		1,722		25			25		1,748	1,748			
100119975	LA QUINTA	CA		08/11/2023		2,008		(45)			(45)		1,963	1,963			
100116638	NORTHRIDGE	CA		07/20/2023		6,471		(6,471)			(6,471)						
100109286	GATLINBURG	TN		06/12/2023		1,856		(93)			(93)		1,763	1,763			
100120525	RIDGEFIELD	WA		08/18/2023		151,689		934			934		152,622	152,622			
100143899	REDLANDS	CA		03/06/2024		737		(33)			(33)		704	704			
100163302	SCOTTSDALE	AZ		08/13/2024		3,039		1			1		3,040	3,040			
100141156	ISLIP	NY		01/30/2024		6,339		(312)			(312)		6,027	6,027			
100080238	SPRING VALLEY	CA		02/25/2022		2,727		(275)			(275)		2,452	2,452			
100161943	LOS ANGELES	CA		07/31/2024		512		(46)			(46)		466	466			
100169692	LAS VEGAS	NV		09/30/2024		1,790		(131)			(131)		1,659	1,659			
100131585	OCEANSIDE	CA		10/06/2023		1,845		(26)			(26)		1,818	1,818			
100169809	SAN MARCOS	CA		09/30/2024		1,870		(73)			(73)		1,797	1,797			
100109155	WESTPORT	CT		07/21/2023		1,498		(57)			(57)		1,441	1,441			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134500	LIGHTHOUSE POINT	FL		10/30/2023		1,421		(45)			(45)		1,376	1,376			
100172957	CRANSTON	RI		10/25/2024		1,286		(110)			(110)		1,176	1,176			
100179973	NAGS HEAD	NC		11/25/2024		1,934		(2)			(2)		1,932	1,932			
100181862	BLUE RIDGE	GA		12/12/2024		1,816		(25)			(25)		1,791	1,791			
100162776	MCALLISTER	MT		08/12/2024		1,761		(85)			(85)		1,675	1,675			
100151605	MEARS	MI		05/10/2024		3,684		(184)			(184)		3,500	3,500			
100083238	JURUPA VALLEY	CA		05/10/2022		4,551		(154)			(154)		4,397	4,397			
100173286	ROHNERT PARK	CA		10/30/2024		1,666		(99)			(99)		1,567	1,567			
100148737	YUCAIPA	CA		04/17/2024		1,656		(100)			(100)		1,556	1,556			
100164243	LOS ANGELES	CA		08/21/2024		1,718		(159)			(159)		1,559	1,559			
100169527	KURE BEACH	NC		09/30/2024		134,246		(2,246)			(2,246)		132,000	132,000			
100091437	SANTA CLARITA	CA		02/22/2023		1,926		(61)			(61)		1,865	1,865			
100083512	BRENTWOOD	CA		06/06/2022		4,527		(148)			(148)		4,379	4,379			
100162605	PEORIA	AZ		08/12/2024		5,200		(246)			(246)		4,954	4,954			
100082313	PARKLAND	FL		04/14/2022		918		(51)			(51)		867	867			
100151878	LAKEWOOD	CA		05/10/2024		1,891		(182)			(182)		1,709	1,709			
100137699	HUNTINGTON BEACH	CA		12/08/2023		1,318		(58)			(58)		1,261	1,261			
100135388	ROCKAWAY BEACH	OR		11/13/2023		1,821		(15)			(15)		1,806	1,806			
100141126	LOS ANGELES	CA		01/30/2024		(633)		2,160			2,160		1,527	1,527			
100012502	BROOKLYN	NY		04/28/2017		2,647		1,759			1,759		4,406	4,406			
100128866	GLENDALE	CA		09/21/2023		8,815		(204)			(204)		8,611	8,611			
100170399	SIMI VALLEY	CA		10/09/2024		4		(4)			(4)						
100157607	MIAMI	FL		06/28/2024		1,809		(80)			(80)		1,729	1,729			
100149298	INLET BEACH	FL		04/24/2024		1,898		(111)			(111)		1,787	1,787			
100057570	GLENDALE	CA		06/30/2021		3,890		(111)			(111)		3,778	3,778			
100164014	SATELLITE BEACH	FL		08/21/2024		1,744		(261)			(261)		1,483	1,483			
100169350	LONG BRANCH	NJ		09/27/2024		1,783		(155)			(155)		1,628	1,628			
100080049	SAN LEANDRO	CA		04/08/2022		3,658		246			246		3,904	3,904			
100167977	NORTH HOLLYWOOD	CA		09/20/2024		1,741		(152)			(152)		1,588	1,588			
100076659	ATASCADERO	CA		12/16/2021		107		(107)			(107)						
100165980	BERKELEY	CA		09/06/2024		864		(75)			(75)		789	789			
100143093	PACIFIC	WA		02/16/2024		2,024		11			11		2,035	2,035			
100141411	HAMPTON BAYS	NY		01/30/2024		1,141		156			156		1,296	1,296			
100151275	LENOIR	NC		05/10/2024		3,716		(185)			(185)		3,531	3,531			
100166365	PORTLAND	OR		10/24/2024		1,765		(147)			(147)		1,618	1,618			
100173472	PROVIDENCE	RI		10/29/2024		1,947		(28)			(28)		1,919	1,919			
100100333	PLANTATION	FL		04/27/2023		2,567		688			688		3,255	3,255			
100137151	FRISCO	TX		11/28/2023		1,446		(133)			(133)		1,313	1,313			
100127681	PLANO	TX		09/08/2023		667		(31)			(31)		637	637			
100087952	GILBERT	AZ		10/25/2022		1,809		(2)			(2)		1,807	1,807			
100170499	HASLET	TX		10/09/2024		1,465		(196)			(196)		1,269	1,269			
100086631	FRANKFORT	IL		09/30/2022		1,822		9			9		1,831	1,831			
100182113	BOONE	NC		12/12/2024		1,245		(89)			(89)		1,156	1,156			
100144423	VENTURA	CA		03/07/2024		1,761		(110)			(110)		1,651	1,651			
100128856	SAVANNAH	GA		09/21/2023		(1)		1			1						
100110712	BOKEELIA	FL		08/11/2023		2,032		(217)			(217)		1,815	1,815			
100135204	BROOKLYN	NY		11/07/2023		1,586		(13)			(13)		1,573	1,573			
100080903	UPLAND	CA		03/10/2022		4,354		(220)			(220)		4,134	4,134			
100118713	HONOLULU	HI		07/25/2023		(39,768)		2,822			2,822	39,066	2,121	1,995	(126)		(126)
100143473	SANTA PAULA	CA		02/16/2024		947		(137)			(137)		811	811			
100145401	UNITED KINGDOM	GBR		03/12/2024		(4,512)		4,525			4,525		13	13			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119978	DUCK	NC		08/11/2023		1,977		(17)			(17)		1,960	1,960			
100175635	BALDWIN PARK	CA		11/12/2024		1,443		(84)			(84)		1,359	1,359			
100149831	WHITEFISH	MT		04/29/2024		1,697		(85)			(85)		1,612	1,612			
100164831	NORTHPORT	AL		08/26/2024		1,817		(4)			(4)		1,812	1,812			
100173746	FORT WALTON BEACH	FL		10/30/2024		1,776		(168)			(168)		1,608	1,608			
100156323	WINTER GARDEN	FL		07/25/2024		1,704		(130)			(130)		1,574	1,574			
100127484	PIGEON FORGE	TN		09/08/2023		1,778		(3)			(3)		1,775	1,775			
100181217	SALINAS	CA		12/06/2024		1,052		(109)			(109)		943	943			
100175686	VISTA	CA		11/12/2024		1,889		(229)			(229)		1,660	1,660			
100117651	PARKLAND	FL		07/20/2023		1,031		(51)			(51)		980	980			
100129250	WESTBROOK	CT		11/03/2023		74,467		(181)			(181)		74,286	74,286			
100149096	MIRAMAR	FL		04/19/2024		1,675		(152)			(152)		1,523	1,523			
100136386	OAK ISLAND	NC		11/20/2023		1,719		4			4		1,723	1,723			
100101167	BROOKLYN	NY		04/28/2023		6,028		767			767		6,795	6,795			
100151622	PALM DESERT	CA		05/10/2024		1,891		(25)			(25)		1,866	1,866			
100176914	ATLANTA	GA		11/15/2024		(26,929)		(177)			(177)	28,208	1,102	1,125	23		23
100137968	WINDERMERE	FL		12/13/2023		1,733		(35)			(35)		1,698	1,698			
100136215	BEND	OR		11/20/2023		1,541		15			15		1,556	1,556			
100101019	UPLAND	CA		04/28/2023		2,767		1,764			1,764		4,531	4,531			
100137526	HOLMES BEACH	FL		12/08/2023		1,612		(29)			(29)		1,583	1,583			
100081325	HONOLULU	HI		03/18/2022		3,780		173			173		3,954	3,954			
100133552	SOUTH OZONE PARK	NY		10/19/2023		9,230		(471)			(471)		8,759	8,759			
100176137	FREMONT	CA		12/20/2024		(6)		6			6						
100157576	ASSEN	NLD		06/28/2024													
100150787	SAN JOSE	CA		05/07/2024		2,077		104			104		2,181	2,181			
100117183	SIMI VALLEY	CA		07/20/2023		2		(2)			(2)						
100078497	MIAMI	FL		02/02/2022		2,921		(327)			(327)		2,594	2,594			
100077976	SANTA BARBARA	CA		01/06/2022		168		(168)			(168)						
100126287	NEWARK	NJ		08/30/2023		993		475			475		1,468	1,468			
100087348	LOS ANGELES	CA		10/25/2022		2,541		264			264		2,805	2,805			
100130217	CLOVIS	CA		11/15/2023		(25,876)		(174)			(174)	28,242	2,192	2,192			
100159883	DORAL	FL		08/16/2024		1,882		(47)			(47)		1,835	1,835			
100136191	COMPTON	CA		11/20/2023		1,588		75			75		1,663	1,663			
100091506	BROOKLYN	NY		01/20/2023		10,081		(8,202)			(8,202)		1,878	1,878			
100133153	FOUNTAIN VALLEY	CA		11/29/2023		1,811		(90)			(90)		1,721	1,721			
100143376	RIVERSIDE	CA		02/16/2024		1,361		(125)			(125)		1,236	1,236			
100087231	TAMPA	FL		10/25/2022		57		(57)			(57)						
100101083	BROOKLYN	NY		04/28/2023		2,546		784			784		3,330	3,330			
100185739	OAKLAND	CA		12/23/2024		1,596		(196)			(196)		1,400	1,400			
100102855	BRONX	NY		06/22/2023		(414)		2,304			2,304		1,891	1,891			
100143646	HUNTINGTON	NY		02/22/2024		2,410		(61)			(61)		2,348	2,348			
100100346	ASTORIA	NY		04/27/2023		2,520		535			535		3,055	3,055			
100140064	WILLIAMS	AZ		01/09/2024		1,436		(12)			(12)		1,424	1,424			
100153461	BROOKLYN	NY		05/30/2024		1,681		(84)			(84)		1,597	1,597			
100169721	QUEEN CREEK	AZ		09/30/2024		1,507		(121)			(121)		1,386	1,386			
100180699	CHICAGO	IL		11/26/2024		1,798		(129)			(129)		1,668	1,668			
100158820	COROLLA	NC		07/10/2024		1,697		(109)			(109)		1,588	1,588			
100185909	SEVIERVILLE	TN		12/26/2024		1,282		24			24		1,306	1,306			
100102385	ANTELOPE	CA		06/07/2023		1,293		(168)			(168)		1,124	1,124			
100170447	LOS ANGELES	CA		10/09/2024		16		(16)			(16)						
100154704	VALLEY STREAM	NY		07/19/2024		1,926		(196)			(196)		1,730	1,730			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114798	NAPLES	FL		07/10/2023		2,086		(11)			(11)		2,075	2,075			
100147435	HIALEAH	FL		04/03/2024		1,424		(185)			(185)		1,239	1,239			
100090080	CORAL GABLES	FL		01/13/2023		2,236		82			82		2,318	2,318			
100138912	ASHEVILLE	NC		12/21/2023		7,837		(86)			(86)		7,751	7,751			
100116049	INCLINE VILLAGE	NV		07/20/2023		1,529		(101)			(101)		1,429	1,429			
100110305	ESTES PARK	CO		06/30/2023		2,054		(14)			(14)		2,040	2,040			
100109084	GATLINBURG	TN		06/05/2023		1,576		(36)			(36)		1,540	1,540			
100071517	WEST HOLLYWOOD	CA		10/19/2021		88		(88)			(88)						
100137920	OAKHURST	CA		12/13/2023		1,420		22			22		1,442	1,442			
100110447	CASTAIC	CA		06/30/2023		2,186		(16)			(16)		2,170	2,170			
100089236	KENT	WA		01/26/2023		2,011		(30)			(30)		1,981	1,981			
100084765	ONTARIO	CA		08/02/2022		2,279		31			31		2,310	2,310			
100176705	FLORAL PARK/TOWN OF HE	NY		11/15/2024		389		9			9		397	397			
100109048	BRADENTON	FL		06/05/2023		1,760		(94)			(94)		1,666	1,666			
100078023	PALMDALE	CA		01/12/2022		6,388		(161)			(161)		6,227	6,227			
100165751	GILROY	CA		08/29/2024		1,272		(29)			(29)		1,243	1,243			
100078397	SAN DIEGO	CA		02/10/2022		3,465		(163)			(163)		3,302	3,302			
100175103	FONTANA	CA		11/05/2024		1,319		(193)			(193)		1,127	1,127			
100103156	NEWARK	NJ		04/21/2023		(1,994)		1,994			1,994						
100185170	CLERMONT	FL		12/20/2024		1,255		(104)			(104)		1,151	1,151			
100132436	WAILUKU	HI		11/03/2023		1,867		145			145		2,013	2,013			
100129927	BRONX	NY		09/27/2023		1,599		(80)			(80)		1,519	1,519			
100181315	GLENDALE	AZ		12/06/2024		761		(113)			(113)		648	648			
100103383	WALLER	TX		06/16/2023		2,256		(67)			(67)		2,188	2,188			
100110631	NEWARK	CA		06/30/2023		2,864		(53)			(53)		2,811	2,811			
100162713	DALLAS	TX		08/12/2024		1,768		(116)			(116)		1,652	1,652			
100103393	ORANGE	CA		06/16/2023		2,057		(43)			(43)		2,014	2,014			
100147740	NAPLES	FL		04/08/2024		2,028		(12)			(12)		2,016	2,016			
100090158	OSSINING	NY		01/13/2023		1,721		14			14		1,735	1,735			
100169905	VILLA RICA	GA		11/08/2024		1,643		(213)			(213)		1,429	1,429			
100169256	BROOKLYN	NY		09/27/2024		669		12			12		681	681			
100175124	BELL GARDENS	CA		11/05/2024		(36,926)		(85)			(85)	38,809	1,799	1,742	653	(711)	(57)
100110727	RAMONA	CA		08/11/2023		1,586		(148)			(148)		1,439	1,439			
100158524	BRONX	NY		07/10/2024		2,305		67			67		2,372	2,372			
100128771	CEDAR HILL	TX		09/21/2023		1,783		(22)			(22)		1,761	1,761			
100132559	MONTVALE	NJ		11/03/2023		2,007		118			118		2,126	2,126			
100147626	WHITTIER	CA		04/04/2024		1,301		(118)			(118)		1,183	1,183			
100180013	PINETOP	AZ		11/25/2024		1,383		(22)			(22)		1,361	1,361			
100179776	ALPHARETTA	GA		11/21/2024		3,475		(112)			(112)		3,362	3,362			
100153891	WOODSTOCK	MD		06/05/2024		1,949		(155)			(155)		1,795	1,795			
100132447	VISTA	CA		11/03/2023		2,575		(35)			(35)		2,541	2,541			
100156460	ONTARIO	CA		06/24/2024		1,656		(39)			(39)		1,617	1,617			
100142120	LOS ANGELES	CA		02/29/2024		1,591		(103)			(103)		1,488	1,488			
100171383	BROOKSHIRE	TX		10/16/2024		1,842		(139)			(139)		1,704	1,704			
100158321	UNITED KINGDOM	GBR		07/09/2024		(10,377)		10,377			10,377						
100110490	CHARLOTTE	NC		06/30/2023		2,461		(107)			(107)		2,354	2,354			
100141061	KISSIMMEE	FL		02/20/2024		1,687		(131)			(131)		1,556	1,556			
100164717	RED OAK	TX		08/23/2024		1,940		(80)			(80)		1,860	1,860			
100076828	COSTA MESA	CA		12/27/2021		71		(71)			(71)						
100158444	CELINA	TX		07/10/2024		1,749		(176)			(176)		1,573	1,573			
100156100	LYNWOOD	CA		06/18/2024		1,424		(188)			(188)		1,237	1,237			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155139	LAKE SHORE	MN		07/19/2024		1,872		(58)			(58)		1,814	1,814			
100186516	BARTLETT	NH		12/30/2024		1,239		33			33		1,272	1,272			
100166389	FALLBROOK	CA		10/24/2024		6,391		(234)			(234)		6,157	6,157			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		1,652		(86)			(86)		1,567	1,567			
100156169	ATHENS	TX		06/20/2024		2,417		(224)			(224)		2,192	2,192			
100116052	JACKSONVILLE	FL		07/20/2023		1,906		295			295		2,201	2,201			
100179862	NORTHFIELD	IL		11/22/2024		1,892		(122)			(122)		1,769	1,769			
100109855	THE BRONX	NY		06/22/2023		1,901		(129)			(129)		1,772	1,772			
100159607	PASADENA	CA		07/15/2024		1,414		(219)			(219)		1,195	1,195			
100171485	WINTER PARK	CO		10/16/2024		2,020		(143)			(143)		1,877	1,877			
100151402	ANAHEIM	CA		05/10/2024		1,195		(93)			(93)		1,102	1,102			
100119425	SCOTTSDALE	AZ		07/31/2023		2,805		17			17		2,822	2,822			
100180760	LANCASTER	TX		11/26/2024		1,065		(161)			(161)		904	904			
100108042	BROKEN BOW	OK		05/25/2023		1,774		15			15		1,790	1,790			
100129378	COROLLA	NC		09/26/2023		1,760		37			37		1,798	1,798			
100150922	FORT LAUDERDALE	FL		05/08/2024		3,814		(128)			(128)		3,686	3,686			
100158432	FREMONT	CA		07/10/2024		1,827		(175)			(175)		1,651	1,651			
4010051195	CAMDEN	NJ		05/31/2023		1,584							1,584	1,584			
100103308	SHERMAN OAKS	CA		04/27/2023		499		885			885		1,385	1,385			
100128159	DAVENPORT	FL		09/18/2023		1,882		(23)			(23)		1,859	1,859			
100119293	SAN JUAN ISLAND	WA		07/31/2023		2,094		17			17		2,111	2,111			
100148133	STEILACOOM	WA		04/10/2024		1,352		(137)			(137)		1,216	1,216			
100120274	CHICAGO	IL		08/18/2023		1,731		4			4		1,735	1,735			
100117134	FLUSHING	NY		07/20/2023		2,148		2,434			2,434		4,582	4,582			
100134816	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		1,781		290			290		2,071	2,071			
100079984	CUTLER BAY	FL		04/25/2022		4,534		(237)			(237)		4,297	4,297			
100154582	FRESNO	CA		06/14/2024		1,431		(106)			(106)		1,324	1,324			
100147177	INLET BEACH	FL		03/28/2024		352		(352)			(352)						
100150014	SACRAMENTO	CA		06/07/2024		1,598		(17)			(17)		1,581	1,581			
100170346	BLUE RIDGE	GA		10/08/2024		1,809		(162)			(162)		1,647	1,647			
100169308	DAYTONA BEACH	FL		09/27/2024		1,843		(147)			(147)		1,696	1,696			
100151688	THE WOODLANDS	TX		05/10/2024		1,835		(46)			(46)		1,788	1,788			
100142820	WEST HILLS	CA		02/08/2024		2,712		(78)			(78)		2,634	2,634			
100162738	STAMFORD	CT		08/12/2024		1,679		(113)			(113)		1,567	1,567			
100170421	LOS ANGELES	CA		10/09/2024		1,631		(91)			(91)		1,539	1,539			
100164785	BUMPASS	VA		08/26/2024		1,891		(55)			(55)		1,836	1,836			
100086245	CUMMING	GA		09/29/2022		8,319		(186)			(186)		8,133	8,133			
100116123	LOS ANGELES	CA		07/20/2023		2,357		1,680			1,680		4,037	4,037			
100118915	ONTARIO	CA		07/27/2023		1,113		(60)			(60)		1,053	1,053			
100160582	CORONA	CA		07/19/2024		1,659		(196)			(196)		1,463	1,463			
100116799	LIVERMORE	CA		07/20/2023		(4,669)		8,154			8,154		3,484	3,484			
100168343	PORTLAND	OR		09/25/2024		1,887		(128)			(128)		1,759	1,759			
100091326	RANCHO MIRAGE	CA		01/13/2023		1,606		(36)			(36)		1,571	1,571			
100168670	PLEASANT HILL	CA		09/25/2024		1,674		(196)			(196)		1,479	1,479			
100131944	GARDEN CITY	UT		10/13/2023		2,769		37			37		2,806	2,806			
100185603	BEACH HAVEN	NJ		12/20/2024		1,185		(83)			(83)		1,102	1,102			
100100341	STATEN ISLAND	NY		04/27/2023		2,340		708			708		3,048	3,048			
100091704	DANA POINT	CA		03/24/2023		2,574		(92)			(92)		2,482	2,482			
100165234	BOYNTON BEACH	FL		08/29/2024		1,822		(103)			(103)		1,720	1,720			
100090407	TORRANCE	CA		12/28/2022		2,055		22			22		2,076	2,076			
100043746	SAN RAMON	CA		08/13/2020		1,710		(106)			(106)		1,604	1,604			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167931	LOS ANGELES	CA		09/20/2024		1,559		(85)			(85)		1,474	1,474			
100119286	ELK GROVE	CA		07/31/2023		2,096		26			26		2,122	2,122			
100171166	SHERMAN OAKS	CA		11/22/2024		2,008		(91)			(91)		1,917	1,917			
100120582	CORONA	CA		08/18/2023		1,324		2			2		1,326	1,326			
100120658	EXETER	CA		08/24/2023		1,629		(45)			(45)		1,584	1,584			
100179590	SOUTH PADRE ISLAND	TX		11/21/2024		1,813		(125)			(125)		1,689	1,689			
100180336	BOSTON	MA		11/25/2024		1,921		(1)			(1)		1,920	1,920			
100149126	SEATTLE	WA		04/22/2024		1,790		(112)			(112)		1,678	1,678			
100133578	LOS ANGELES	CA		10/23/2023		1,711		8			8		1,719	1,719			
100136980	LEHI	UT		11/28/2023		1,706		(20)			(20)		1,686	1,686			
100119280	ROCKWALL	TX		07/31/2023		22,228		(403)			(403)		21,825	21,825			
100151207	FOREST HILL	TX		05/10/2024		1,866		(35)			(35)		1,832	1,832			
100185159	LAKEWOOD	CA		12/20/2024		715		(83)			(83)		632	632			
100133891	CHULA VISTA	CA		11/29/2023		1,640		158			158		1,798	1,798			
100141279	GARDEN GROVE	CA		01/30/2024		1,049		(100)			(100)		949	949			
100180707	VALLEJO	CA		11/26/2024		1,823		(143)			(143)		1,680	1,680			
100171241	GRANDA HILLS	CA		10/16/2024		1,641		(192)			(192)		1,450	1,450			
100150686	FOREST HILL	TX		05/06/2024		1,854		(50)			(50)		1,804	1,804			
100141221	MAGNOLIA	TX		01/30/2024		874		525			525		1,398	1,398			
100156149	EVERGREEN	CO		07/25/2024		1,471		(96)			(96)		1,375	1,375			
100140943	JURUPA VALLEY	CA		03/28/2024		1,605		(43)			(43)		1,562	1,562			
100110533	CAREFREE	AZ		06/30/2023		3,859		(64)			(64)		3,795	3,795			
100147372	VALLEJO	CA		05/08/2024		(26,395)		(112)			(112)	27,618	1,111	1,117	6		6
100138093	OAKDALE	CA		12/13/2023		1,294		(18)			(18)		1,276	1,276			
100174184	GREENVILLE	SC		10/31/2024		1,635		(73)			(73)		1,562	1,562			
100100088	CATHEDRAL CITY	CA		03/28/2023		2,989		(61)			(61)		2,927	2,927			
100168007	REVERE	MA		09/20/2024		1,267		(253)			(253)		1,013	1,013			
100157880	DANA POINT	CA		07/09/2024		1,840		(13)			(13)		1,827	1,827			
100154591	PASADENA	CA		06/14/2024		3,858		(123)			(123)		3,735	3,735			
100133376	BOWIE	MD		11/21/2023		3,060		38			38		3,098	3,098			
100079185	JAMAICA	NY		02/24/2022		3,551		(125)			(125)		3,426	3,426			
100174069	TYBEE ISLAND	GA		10/31/2024		1,769		(86)			(86)		1,683	1,683			
100168331	FORT LAUDERDALE	FL		09/20/2024		540		44			44		585	585			
100110174	SANTA CLARA	CA		06/30/2023		2,179		41			41		2,220	2,220			
100077806	CAPE CORAL	FL		12/23/2021		3,322		(257)			(257)		3,065	3,065			
100164285	TRACY	CA		08/21/2024		2,688		(57)			(57)		2,631	2,631			
100157698	LAKESIDE	CA		06/28/2024		1,418		(49)			(49)		1,369	1,369			
100143843	ORANGE	CA		02/29/2024		1,556		(135)			(135)		1,421	1,421			
100139100	CULLOWHEE	NC		12/28/2023		1,326		(81)			(81)		1,246	1,246			
100142492	SAN TAN VALLEY	AZ		03/08/2024		1,751		(101)			(101)		1,650	1,650			
100101009	UKIAH	CA		04/28/2023		2,645		997			997		3,641	3,641			
100090359	SCOTTSDALE	AZ		02/03/2023		1,400		(111)			(111)		1,289	1,289			
100182190	SCOTT TOWNSHIP	PA		12/12/2024		1,201		74			74		1,274	1,274			
100171493	SPRING HILL	TN		10/16/2024		1,669		(141)			(141)		1,528	1,528			
100149035	BRUSH PRAIRIE	WA		04/19/2024		749		(11)			(11)		738	738			
100078421	REDONDO BEACH	CA		02/10/2022		96		(96)			(96)						
100147193	YONKERS	NY		03/28/2024		1,618		(106)			(106)		1,512	1,512			
100118836	SNELLVILLE	GA		08/30/2023		1,696		(134)			(134)		1,562	1,562			
100179598	CHULA VISTA	CA		11/21/2024		1,817		(123)			(123)		1,694	1,694			
100119212	LYNN	MA		07/31/2023		2,064		62			62		2,126	2,126			
100101056	BROOKLYN	NY		04/28/2023		2,852		1,723			1,723		4,575	4,575			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080467	WEST COVINA	CA		03/10/2022		4,117		(137)			(137)		3,980	3,980			
100158510	PISMO BEACH	CA		07/10/2024		1,276		(65)			(65)		1,211	1,211			
100149980	WESTLAKE VILLAGE	CA		06/07/2024		1,717		(91)			(91)		1,626	1,626			
100121021	BROKEN BOW	OK		08/30/2023		1,718		69			69		1,786	1,786			
100160371	POMPANO BEACH	FL		09/06/2024		1,675		(137)			(137)		1,538	1,538			
100141516	LOS ANGELES	CA		01/30/2024		1,580		(178)			(178)		1,401	1,401			
100169416	PITTSBURGH	PA		09/30/2024		5,268		(76)			(76)		5,192	5,192			
100174104	NAPLES	FL		10/31/2024		1,926		(235)			(235)		1,691	1,691			
100084814	MIAMI BEACH	FL		08/02/2022		2,891		271			271		3,162	3,162			
100130459	VENTURA	CA		09/28/2023		1,697		(154)			(154)		1,543	1,543			
100148149	LONG BEACH	CA		05/15/2024		1,521		(232)			(232)		1,289	1,289			
100131811	NORTH HILLS	CA		10/06/2023		1,562		(73)			(73)		1,489	1,489			
100120694	FREMONT	CA		08/25/2023		2,188		28			28		2,217	2,217			
100144082	CAPE CORAL	FL		03/07/2024		2,006		(13)			(13)		1,993	1,993			
100102527	LOS ANGELES	CA		06/07/2023		(39)		39			39						
323100564	PORTLAND	OR		12/12/2023		631,716							631,716	631,716			
100071898	LAKEWOOD	CA		11/19/2021		(27,400)		(78)			(78)	27,538	60		(60)		(60)
100081532	SAN DIEGO	CA		03/18/2022		3,960		125			125		4,085	4,085			
100162730	LOOKOUT MOUNTAIN	TN		08/12/2024		1,673		(118)			(118)		1,555	1,555			
100173398	MCKINNEY	TX		10/29/2024		1,454		(210)			(210)		1,244	1,244			
100120319	MORGANTON	GA		08/18/2023		5,788		(103)			(103)		5,685	5,685			
100176862	ALPHARETTA	GA		11/15/2024		1,166		(185)			(185)		982	982			
100110183	REDONDO BEACH	CA		06/30/2023		2,118		55			55		2,174	2,174			
100089583	KISSIMMEE	FL		01/30/2023		263		(22)			(22)		241	241			
100090871	HACIENDA HEIGHTS	CA		01/31/2023		2,124		43			43		2,167	2,167			
100116526	OAKLAND	CA		07/20/2023		2,049		831			831		2,881	2,881			
100089775	AZUSA	CA		12/02/2022		1,409		(125)			(125)		1,284	1,284			
100128796	NORTH HILLS	CA		09/21/2023		3,511		(212)			(212)		3,300	3,300			
100143800	LAS VEGAS	NV		02/28/2024		1,399		(243)			(243)		1,156	1,156			
100158912	BEAUFORT	SC		07/12/2024		1,883		(104)			(104)		1,780	1,780			
100118772	FULLERTON	CA		07/25/2023		1,878		(154)			(154)		1,724	1,724			
100117348	SCOTTSDALE	AZ		07/20/2023		1,982		1,690			1,690		3,672	3,672			
100182192	PORT SAINT JOE	FL		12/12/2024		1,242		45			45		1,287	1,287			
100157633	NAPLES	FL		06/28/2024		1,776		(77)			(77)		1,699	1,699			
100120235	SAN JOSE	CA		08/18/2023		2,107		44			44		2,152	2,152			
100143988	RIVERSIDE	CA		02/29/2024		1,401		(107)			(107)		1,293	1,293			
100159630	SHERMAN OAKS	CA		08/23/2024		1,705		(239)			(239)		1,467	1,467			
100068096	SAN JOSE	CA		08/25/2021		4,150		(67)			(67)		4,083	4,083			
100142560	CARNATION	WA		02/08/2024		1,759		(87)			(87)		1,672	1,672			
100142563	CARNATION	WA		02/08/2024		1,759		(87)			(87)		1,672	1,672			
100079770	SAN FRANCISCO	CA		04/08/2022		3,437		(70)			(70)		3,368	3,368			
100126928	SAN FRANCISCO	CA		08/30/2023		741		(741)			(741)						
100149511	LA MIRADA	CA		04/26/2024		1,760		(82)			(82)		1,678	1,678			
100166970	SANTA BARBARA	CA		09/13/2024		1,932		(73)			(73)		1,860	1,860			
100080897	FRISCO	TX		03/10/2022		5,141		(300)			(300)		4,841	4,841			
100103259	SHARPSBURG	GA		04/27/2023		2,770		(192)			(192)		2,578	2,578			
100076605	SAN FRANCISCO	CA		12/16/2021		4,074		30			30		4,104	4,104			
100153221	WHITTIER	CA		05/30/2024		1,829		70			70		1,900	1,900			
100165985	TUCSON	AZ		09/06/2024		1,785		(66)			(66)		1,719	1,719			
100115681	STATELINE	NV		07/20/2023		1,800		(101)			(101)		1,699	1,699			
100144745	UNITED KINGDOM	GBR		03/12/2024		(4,517)		4,651			4,651		135	135			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186501	CARY	NC		12/30/2024		1,268		(22)			(22)		1,246	1,246			
100120474	FORT LAUDERDALE	FL		08/18/2023		1,342		18			18		1,360	1,360			
100153156	ORANGE BEACH	AL		05/28/2024		2,755		2,160			2,160		4,914	4,914			
100108919	CHARLOTTE	NC		05/31/2023		15,016		(255)			(255)		14,760	14,760			
100136401	SURF CITY	NC		11/20/2023		1,761		83			83		1,844	1,844			
403052959	JACKSONVILLE	FL		11/04/2024		631		(631)			(631)						
100101762	MOUNT VERNON	NY		03/31/2023		1,741		(78)			(78)		1,663	1,663			
100180089	BELLFLOWER	CA		12/30/2024		1,786		9			9		1,795	1,795			
100110226	KIRKLAND	WA		06/30/2023		2,155		64			64		2,219	2,219			
100065419	LOS GATOS	CA		07/28/2021		4,082		(81)			(81)		4,001	4,001			
100080159	INLET BEACH	FL		02/25/2022		15		(15)			(15)						
100144372	LONG BEACH	CA		03/07/2024		1,569		(79)			(79)		1,490	1,490			
100182000	WOODINVILLE	WA		12/12/2024		2,010		200			200		2,210	2,210			
100119350	OCEAN CITY	MD		07/31/2023		5,264		5			5		5,269	5,269			
100119622	CORONA	CA		07/31/2023		1,156		(135)			(135)		1,020	1,020			
100154632	HOMESTEAD	FL		07/19/2024		1,199		(168)			(168)		1,031	1,031			
100135132	DULUTH	GA		11/03/2023		6,937		(118)			(118)		6,819	6,819			
100186433	NEW SMYRNA BEACH	FL		12/30/2024		1,842		(77)			(77)		1,766	1,766			
100148319	WINNETKA	CA		04/12/2024		1,802		(128)			(128)		1,673	1,673			
100163341	LORTON	VA		08/13/2024		92,711		(763)			(763)		91,948	91,948			
100138913	SAINT AUGUSTINE BEACH	FL		12/21/2023		1,469		(124)			(124)		1,345	1,345			
100109727	PLYMOUTH	MA		06/16/2023		1,158		(72)			(72)		1,087	1,087			
100142557	CARNATION	WA		02/08/2024		1,751		(78)			(78)		1,673	1,673			
100099903	LAS VEGAS	NV		03/28/2023		(25,662)		(30)			(30)	27,224	1,533	1,622	89		89
100014431	BROOKLYN	NY		09/27/2017		420		353			353		773	773			
100110284	DEWEY BEACH	DE		06/30/2023		(25,025)		63			63	27,324	2,362	2,333	(29)		(29)
100185786	DORAL	FL		12/26/2024		946		(166)			(166)		780	780			
100110366	ALEXANDRIA	VA		06/30/2023		2,270		62			62		2,332	2,332			
100134680	RAMROD KEY	FL		10/30/2023		1,653		(43)			(43)		1,610	1,610			
100137243	MIAMI	FL		11/29/2023		6,282		(79)			(79)		6,203	6,203			
100118957	PORT SAINT LUCIE	FL		07/27/2023		1,607		(208)			(208)		1,398	1,398			
100156129	WAIKOLOA	HI		07/25/2024		1,912		(39)			(39)		1,873	1,873			
100176539	PLANTATION	FL		11/15/2024		1,885		(126)			(126)		1,759	1,759			
100174693	CHANTILLY	VA		10/31/2024		1,830		(139)			(139)		1,691	1,691			
100150761	RENTON	WA		05/07/2024		1,741		(60)			(60)		1,681	1,681			
100109058	DALLAS	TX		06/05/2023		1,707		(105)			(105)		1,602	1,602			
100133411	SAN DIEGO	CA		11/21/2023		1,694		55			55		1,749	1,749			
100131892	MIAMI	FL		10/06/2023		1,184		41			41		1,225	1,225			
100128874	BROOKLYN	NY		09/21/2023		3,148		(196)			(196)		2,953	2,953			
100137591	TACOMA	WA		12/08/2023		1,876		88			88		1,965	1,965			
100142534	PASO ROBLES	CA		02/08/2024		1,721		(96)			(96)		1,625	1,625			
100128802	LONG BEACH	CA		09/21/2023		1,682		(87)			(87)		1,595	1,595			
100142096	LA CRESCENTA	CA		02/29/2024		1,660		(193)			(193)		1,467	1,467			
100176920	LOS ANGELES	CA		11/15/2024		832		(99)			(99)		733	733			
100181973	LINVILLE	NC		12/12/2024		1,892		(5)			(5)		1,887	1,887			
100149155	ELIZABETH	NJ		04/22/2024		17		(17)			(17)						
100110709	FORT MYERS	FL		08/11/2023		2,188		44			44		2,232	2,232			
100109970	MOUNT VERNON	NY		06/22/2023		1,657		(77)			(77)		1,579	1,579			
100158543	VAN NUYS	CA		07/10/2024		12		(12)			(12)						
100136141	THE COLONY	TX		12/18/2023		951		(72)			(72)		879	879			
100086935	DESTIN	FL		10/24/2022		(34,053)		47			47	35,615	1,610	862	(748)		(748)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151998	LOMA LINDA	CA		06/14/2024		1,599		(118)			(118)		1,482	1,482			
100101190	STATEN ISLAND	NY		04/28/2023		2,254		770			770		3,025	3,025			
100118774	LOS ANGELES	CA		07/25/2023		29		(29)			(29)						
100156803	LAKESIDE	CA		06/27/2024		1,570		(76)			(76)		1,494	1,494			
100150803	KAILUA KONA	HI		05/08/2024		1,731		(148)			(148)		1,583	1,583			
100173776	LOS ANGELES	CA		10/30/2024		1,796		(185)			(185)		1,611	1,611			
100136879	RYE	NH		11/27/2023		(25,220)		158			158	27,131	2,069	1,929	(140)		(140)
100165780	COMPTON	CA		08/29/2024		1,605		(105)			(105)		1,500	1,500			
100160342	INDIO	CA		09/06/2024		1,579		(173)			(173)		1,406	1,406			
100129682	OCEANSIDE	CA		09/29/2023		1,753		(78)			(78)		1,674	1,674			
100165219	S-GRAVENHAGE	NLD		08/28/2024													
100117422	WOODSIDE	NY		07/20/2023		(2,995)		6,266			6,266		3,271	3,271			
100138892	MARATHON	FL		12/21/2023		1,636		(60)			(60)		1,576	1,576			
100101107	BRADENTON	FL		04/28/2023		1,916		2,791			2,791		4,707	4,707			
100150033	LA HONDA	CA		06/07/2024		3,023		(158)			(158)		2,864	2,864			
100119798	SNOHOMISH	WA		08/08/2023		(1,109)		1,109			1,109						
100166457	AUSTIN	TX		10/31/2024		1,948		(161)			(161)		1,787	1,787			
5.00005E+11	S-GRAVENHAGE	NLD		07/26/2024													
100185817	SCOTTSDALE	AZ		12/26/2024		1,105		(100)			(100)		1,005	1,005			
100172630	PORTER	TX		10/24/2024		1,788		(177)			(177)		1,611	1,611			
100150755	CHARLOTTESVILLE	VA		05/07/2024		1,704		(72)			(72)		1,632	1,632			
100142840	HEALDSBURG	CA		02/09/2024		2,025		408			408		2,433	2,433			
100101082	BROOKLYN	NY		04/28/2023		2,533		680			680		3,212	3,212			
100102675	BROOKLYN	NY		06/22/2023		1,496		(215)			(215)		1,281	1,281			
100159837	MIAMI	FL		08/16/2024		1,730		(280)			(280)		1,450	1,450			
100182202	KISSIMMEE	FL		12/12/2024		1,227		45			45		1,272	1,272			
100144747	UNITED KINGDOM	GBR		03/12/2024		(5,467)		5,622			5,622		155	155			
100088383	SEDONA	AZ		01/06/2023		1,801		(29)			(29)		1,772	1,772			
100141743	GLEN COVE	NY		01/30/2024		795		(215)			(215)		580	580			
100120651	PEABODY	MA		08/24/2023		1,619		(70)			(70)		1,549	1,549			
100153764	GRONINGEN	NLD		05/30/2024													
100162258	OCEANSIDE	CA		09/06/2024		1,611		(118)			(118)		1,494	1,494			
100175097	MONTGOMERY	TX		11/05/2024		1,754		(145)			(145)		1,609	1,609			
100088235	YONKERS	NY		10/17/2022		1,897		(32)			(32)		1,865	1,865			
100174732	EL CAJON	CA		10/31/2024		1,099		(163)			(163)		935	935			
100165846	LOS ANGELES	CA		08/29/2024		1,569		(163)			(163)		1,406	1,406			
100132410	SATELLITE BEACH	FL		11/03/2023		(28)		28			28						
100128239	MIAMI	FL		09/14/2023		393		43			43		436	436			
100150906	VIENNA	VA		05/08/2024		68,170		(1,713)			(1,713)		66,457	66,457			
100071932	FORT LAUDERDALE	FL		11/19/2021		3,964		(282)			(282)		3,682	3,682			
100100970	SAINT AUGUSTINE	FL		04/28/2023		2,731		1,292			1,292		4,023	4,023			
100082611	RUNNING SPRINGS	CA		04/14/2022		63		(63)			(63)						
4010067694	TRENTON	NJ		02/29/2024		1,574							1,574	1,574			
100080442	TORRANCE	CA		03/10/2022		3,205		(122)			(122)		3,083	3,083			
100158831	ALEXANDER CITY	AL		07/12/2024		54,033		(1,049)			(1,049)		52,984	52,984			
100161430	PRESCOTT	AZ		07/29/2024		9,216		(66)			(66)		9,151	9,151			
100128492	EDINBURG	TX		09/15/2023		24,320		(444)			(444)		23,876	23,876			
100174700	SUFFIELD	CT		10/31/2024		1,776		(109)			(109)		1,668	1,668			
100131658	RENO	NV		10/06/2023		1,620		118			118		1,738	1,738			
100129763	THOUSAND OAKS	CA		09/27/2023		983		37			37		1,020	1,020			
100109575	GRANADA HILLS AREA LOS ANGELE	CA		06/14/2023		40		(40)			(40)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182583	SURFSIDE BEACH	SC		12/12/2024		11,323		(60)			(60)		11,264	11,264			
100108325	AMERICAN CANYON	CA		05/24/2023		2,827		(143)			(143)		2,684	2,684			
100085157	GARDEN GROVE	CA		09/21/2022		1,956		(163)			(163)		1,793	1,793			
4010063652	SALEM	NJ		11/29/2023		1,438		(84)			(84)		1,353	1,353			
100139352	YONKERS	NY		12/28/2023		1,499		(72)			(72)		1,427	1,427			
100120336	BRACEY	VA		08/18/2023		596		754			754		1,350	1,350			
100118921	AUSTIN	TX		07/27/2023		1,729		(76)			(76)		1,654	1,654			
100180725	MIAMI	FL		11/26/2024		3,012		(269)			(269)		2,744	2,744			
100175681	GARDEN GROVE	CA		11/12/2024		1,868		(195)			(195)		1,672	1,672			
100135370	OCEANSIDE	CA		11/13/2023		1,566		(1)			(1)		1,564	1,564			
100133832	LAS VEGAS	NV		10/20/2023		590		(44)			(44)		546	546			
100159562	MAITLAND	FL		07/15/2024		1,627		(167)			(167)		1,460	1,460			
100144319	NORTHRIDGE	CA		03/07/2024		1,690		(100)			(100)		1,591	1,591			
100139428	MIAMI	FL		12/06/2023		1,382		(120)			(120)		1,262	1,262			
100099603	WINNETKA	CA		04/06/2023		1,744		(26)			(26)		1,718	1,718			
100110211	LONG BEACH	CA		06/30/2023		2,482		279			279		2,762	2,762			
100158430	RED LODGE	MT		07/10/2024		1,693		(79)			(79)		1,613	1,613			
100169891	VISALIA	CA		11/08/2024		1,920		(148)			(148)		1,773	1,773			
100140851	SNELLVILLE	GA		03/06/2024		(24,646)		(188)			(188)	26,928	2,094	1,864	(230)		(230)
100155032	CROSSLAKE	MN		07/19/2024		1,552		(71)			(71)		1,481	1,481			
100185833	WEST COVINA	CA		12/26/2024		1,223		(146)			(146)		1,077	1,077			
100151185	GOLD BAR	WA		05/10/2024		1,833		(88)			(88)		1,745	1,745			
100147829	BUELLTON	CA		04/08/2024		1,905		(95)			(95)		1,810	1,810			
100055651	ROCKAWAY BEACH	NY		03/23/2021		(1,000)		2,799			2,799		1,799	1,799			
100135516	TREASURE ISLAND	FL		11/13/2023		1,602		(53)			(53)		1,549	1,549			
100151901	ARCADIA	CA		07/10/2024		1,662		(165)			(165)		1,497	1,497			
100166210	SANDY	UT		09/09/2024		1,834		(98)			(98)		1,737	1,737			
100071982	LOS ANGELES	CA		10/29/2021		1,027		(141)			(141)		885	885			
100160495	JURUPA VALLEY	CA		07/19/2024		1,089		(138)			(138)		951	951			
100102202	SAN ANTONIO	TX		04/14/2023		8,610		(209)			(209)		8,401	8,401			
100173422	HOMESTEAD	FL		10/29/2024		1,396		(134)			(134)		1,262	1,262			
100144098	CUDJOE KEY	FL		03/07/2024		2,002		(21)			(21)		1,981	1,981			
100151934	LEHI	UT		06/14/2024		2,106		(139)			(139)		1,967	1,967			
100109637	FORT LAUDERDALE	FL		06/14/2023		1,879		(83)			(83)		1,795	1,795			
100171585	HOLLADAY	UT		10/16/2024		2,612		(145)			(145)		2,467	2,467			
100139337	RIVERSIDE	CA		12/28/2023		1,690		25			25		1,715	1,715			
100131916	BOISE	ID		10/13/2023		1,618		(120)			(120)		1,498	1,498			
100119226	SAN PABLO	CA		07/31/2023		3,171		65			65		3,236	3,236			
100157981	MONTEREY	CA		07/09/2024		1,825		(28)			(28)		1,797	1,797			
100081252	ALISO VIEJO	CA		03/18/2022		3,530		64			64		3,594	3,594			
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023		2,034		174			174		2,208	2,208			
100143391	NORTHRIDGE	CA		02/16/2024		1,455		(68)			(68)		1,387	1,387			
100079315	GATLINBURG	TN		03/17/2022		3,291		(134)			(134)		3,157	3,157			
100168053	BURBANK	CA		09/20/2024		460		60			60		520	520			
100103813	MOUNT VERNON	NY		05/10/2023		1,708		(69)			(69)		1,638	1,638			
100108930	BLAINE	WA		05/31/2023		3,528		(193)			(193)		3,335	3,335			
100137165	WHITEWRIGHT	TX		11/28/2023		1,050		(118)			(118)		931	931			
100172972	MIAMI	FL		10/25/2024		1,284		(139)			(139)		1,145	1,145			
100151457	LATHROP	CA		05/10/2024		2,018		(93)			(93)		1,925	1,925			
100151423	BOTHELL	WA		05/10/2024		2,057		209			209		2,266	2,266			
100162824	SARATOGA SPRINGS	UT		08/12/2024		1,655		(120)			(120)		1,535	1,535			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117573	WESTLAKE VILLAGE	CA		07/20/2023		2,182		710			710		2,892	2,892			
100108138	WILMINGTON	MA		05/24/2023		53,184		(875)			(875)		52,309	52,309			
100180129	YONKERS	NY		11/25/2024		1,081		(118)			(118)		963	963			
100167457	LONG BEACH	CA		09/16/2024		4,347		(273)			(273)		4,074	4,074			
100160419	BERKELEY	CA		07/19/2024		1,701		(188)			(188)		1,513	1,513			
100149188	CAMAS	WA		04/22/2024		1,761		(112)			(112)		1,649	1,649			
100080937	GLENDALE	CA		04/01/2022		3,487		(217)			(217)		3,270	3,270			
100135610	PORTLAND	OR		11/09/2023		1,408		(33)			(33)		1,375	1,375			
100141698	ALTADENA	CA		01/30/2024		1,549		(156)			(156)		1,393	1,393			
100081818	LA PUENTE	CA		03/30/2022		2,701		(46)			(46)		2,655	2,655			
100156793	LOS ANGELES	CA		06/26/2024		1,852		(49)			(49)		1,802	1,802			
100168547	WICKENBURG	AZ		09/25/2024		1,647		(142)			(142)		1,505	1,505			
100091543	BROOKLYN	NY		01/20/2023		(1,341)		1,341			1,341						
100151922	TEMPLE CITY	CA		07/10/2024		1,553		(71)			(71)		1,483	1,483			
100101936	BELL	CA		04/14/2023		1,344		(160)			(160)		1,184	1,184			
100135037	MARIETTA	GA		10/30/2023		1,638		(43)			(43)		1,595	1,595			
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022													
100071942	PASADENA	CA		11/19/2021		131		(131)			(131)						
100170173	CHATTAHOOCHEE HILLS	GA		10/08/2024		1,718		(158)			(158)		1,560	1,560			
100114755	DALLAS	TX		07/07/2023		4		(4)			(4)						
100131803	EL SOBRANTE	CA		10/06/2023		1,508		74			74		1,582	1,582			
100151433	ANCHORAGE	AK		05/10/2024		1,803		(7)			(7)		1,796	1,796			
100117676	KISSIMMEE	FL		07/20/2023		1,213		(7)			(7)		1,206	1,206			
100137866	OAKRIDGE	NC		12/08/2023		33,656		(1,224)			(1,224)		32,432	32,432			
100141018	NOVATO	CA		02/20/2024		(1,742)		1,742			1,742						
100117393	LOS ANGELES	CA		07/20/2023		1,919		2,560			2,560		4,480	4,480			
100117396	RESEDA	CA		07/20/2023		(1,899)		4,367			4,367		2,468	2,468			
100176889	SALADO	TX		11/15/2024		2,376		(201)			(201)		2,175	2,175			
100102624	MIAMI SHORES	FL		06/22/2023		1,709		(211)			(211)		1,498	1,498			
100110723	LOS ANGELES	CA		08/11/2023		1,453		(158)			(158)		1,294	1,294			
100168542	BENICIA	CA		09/25/2024		1,675		(156)			(156)		1,520	1,520			
100152957	CORAL SPRINGS	FL		06/27/2024		2,246		(169)			(169)		2,077	2,077			
100082262	HOMESTEAD	FL		04/14/2022		2,987		31			31		3,017	3,017			
100175959	DUBLIN	CA		11/14/2024		2,101		16			16		2,117	2,117			
100150052	FLOWER MOUND	TX		06/14/2024		1,204		(173)			(173)		1,031	1,031			
100067784	FT LAUDERDALE	FL		09/23/2021		3,651		(321)			(321)		3,330	3,330			
100171307	NORCO	CA		10/16/2024		835		(33)			(33)		803	803			
100180669	LAKE ARROWHEAD	CA		11/26/2024		27		(27)			(27)						
100115529	BOCA RATON	FL		07/19/2023		1,695		(153)			(153)		1,542	1,542			
100168056	PASADENA	CA		09/20/2024		(81)		81			81						
100147720	LOMPOC	CA		04/05/2024		1,769		(69)			(69)		1,699	1,699			
100149478	LONG BEACH	CA		04/24/2024		4,962		(231)			(231)		4,731	4,731			
100141474	MIDDLETON	ID		01/30/2024		1,116		(105)			(105)		1,011	1,011			
100151170	KUNKLETOWN	PA		05/09/2024		1,567		(62)			(62)		1,505	1,505			
100115456	LOS ANGELES	CA		07/17/2023		1,310		(90)			(90)		1,220	1,220			
100175664	CARSON	CA		11/12/2024		1,288		(192)			(192)		1,096	1,096			
100166362	EVERETT	WA		10/24/2024		1,349		(136)			(136)		1,213	1,213			
100180486	AUSTIN	TX		11/26/2024		1,818		(140)			(140)		1,678	1,678			
100128785	ELLICOTT CITY	MD		09/21/2023		1,684		(109)			(109)		1,575	1,575			
100133214	ABINGTON	MA		11/29/2023		1,471		(42)			(42)		1,429	1,429			
100186208	KINGS PARK	NY		12/27/2024		1,031		44			44		1,075	1,075			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120192	SANTA CLARITA	CA		08/18/2023		19,776		(393)			(393)		19,384	19,384			
100103290	SIMI VALLEY	CA		04/27/2023		1,800		(109)			(109)		1,691	1,691			
100117723	CASTRO VALLEY	CA		07/20/2023		1,932		(1)			(1)		1,931	1,931			
100176021	WYLIE	TX		12/20/2024		1,123		(146)			(146)		977	977			
100140397	SURF CITY	NC		01/18/2024		1,201		(125)			(125)		1,076	1,076			
100139829	UNITED KINGDOM	GBR		12/18/2023		98							98	98			
100154578	SANTA CLARITA	CA		06/14/2024		988		(219)			(219)		769	769			
100091565	SOUDERTON	PA		03/07/2023		1,129		(42)			(42)		1,087	1,087			
100144393	VISTA	CA		03/07/2024		1,710		(94)			(94)		1,617	1,617			
100128478	GARDENA	CA		09/15/2023		1,914		(39)			(39)		1,875	1,875			
100171756	WASHINGTON	DC		10/17/2024		1,737		(43)			(43)		1,694	1,694			
100171360	SHOW LOW	AZ		10/16/2024		1,958		(121)			(121)		1,837	1,837			
100163391	LOOMIS	CA		09/27/2024		1,792		(40)			(40)		1,752	1,752			
100119291	PORTLAND	OR		07/31/2023		600,747		(4,732)			(4,732)		596,015	596,015			
100148004	LEWES	DE		04/10/2024		1,662		(67)			(67)		1,595	1,595			
100151498	WASILLA	AK		05/10/2024		1,660		(90)			(90)		1,570	1,570			
100144962	UNITED KINGDOM	GBR		03/12/2024		327		(134)			(134)		193	193			
100140062	SEVEN DEVILS	NC		01/09/2024		1,463		(60)			(60)		1,403	1,403			
100159987	MIAMI	FL		08/16/2024		1,231		(143)			(143)		1,088	1,088			
100137073	BURBANK	CA		11/28/2023		1,695		38			38		1,733	1,733			
100150008	IRVINE	CA		06/07/2024		1,833		3			3		1,836	1,836			
100114544	CERES	CA		06/29/2023		12,353		(526)			(526)		11,826	11,826			
100090085	HOLLYWOOD	FL		01/13/2023		1,589		(40)			(40)		1,549	1,549			
100181298	SEATTLE	WA		12/06/2024		1,195		(104)			(104)		1,091	1,091			
100153859	NEWARK	NJ		06/05/2024		1,678		(35)			(35)		1,643	1,643			
100176117	RANCHO CORDOVA	CA		12/20/2024		1,011		(147)			(147)		864	864			
100084857	SAN LORENZO	CA		08/02/2022		2,336		22			22		2,358	2,358			
100173326	CARYVILLE	TN		10/30/2024		3,688		(45)			(45)		3,643	3,643			
100180255	HUNTINGTON PARK	CA		11/25/2024		(34,115)		(148)			(148)	36,615	2,352	2,306	(47)		(47)
100173460	TUJUNGA	CA		10/29/2024		(25,671)		(88)			(88)	26,502	742	675	(67)		(67)
100078337	MIAMI	FL		02/10/2022		3,103		(240)			(240)		2,864	2,864			
100137906	HOUSTON	TX		12/08/2023		1,500		(69)			(69)		1,430	1,430			
100174128	DUARTE	CA		10/31/2024		1,373		(132)			(132)		1,241	1,241			
100180717	PORTLAND	OR		11/26/2024		1,626		(83)			(83)		1,543	1,543			
100143716	HERMOSA BEACH	CA		02/26/2024		1,055		(93)			(93)		962	962			
100116803	KIRKLAND	WA		07/20/2023		(4,970)		8,732			8,732		3,762	3,762			
100171757	HENRICO	NC		10/17/2024		1,824		(157)			(157)		1,667	1,667			
100152482	CHESAPEAKE	VA		05/16/2024		952		(154)			(154)		798	798			
100103802	JERSEY CITY	NJ		05/10/2023		6,293		(204)			(204)		6,089	6,089			
100029769	SEAL BEACH	CA		10/26/2018		4,239		176			176		4,415	4,415			
100149040	SAVANNAH	GA		04/19/2024		1,526		105			105		1,631	1,631			
100109809	KISSIMMEE	FL		08/04/2023		1,738		7			7		1,745	1,745			
100090255	PHOENIX	AZ		01/13/2023		1,162		(94)			(94)		1,067	1,067			
100185966	PEMBROKE PINES	FL		12/26/2024		658		(147)			(147)		511	511			
100128372	CAPE CORAL	FL		09/15/2023		1,495		(143)			(143)		1,352	1,352			
100169923	CORSICANA	TX		11/08/2024		2,019		(129)			(129)		1,890	1,890			
100136198	CORNVILLE	AZ		11/20/2023		1,586		100			100		1,687	1,687			
100147562	GRANBURY	TX		04/03/2024		1,653		(141)			(141)		1,512	1,512			
100133886	EWA BEACH	HI		11/29/2023		573		853			853		1,426	1,426			
100114683	HUMBLE	TX		06/29/2023		1,833		(88)			(88)		1,745	1,745			
100091102	LOS ANGELES	CA		01/31/2023		1,348		(238)			(238)		1,110	1,110			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149735	SPRING VALLEY	NY		04/26/2024		(1,328)		2,886			2,886		1,558	1,558			
100180757	SILVER SPRING	MD		11/26/2024		2,298		(243)			(243)		2,055	2,055			
100172825	MINNEAPOLIS	MN		12/06/2024		1,814		(144)			(144)		1,670	1,670			
100108472	PALM BEACH GARDENS	FL		05/25/2023		1,869		(28)			(28)		1,841	1,841			
100142079	CUMMING	GA		02/29/2024		1,793		(177)			(177)		1,616	1,616			
100081143	FORKED RIVER	NJ		03/18/2022		(33,003)		213			213	36,534	3,744	3,699	(45)		(45)
100131627	RANCHO MIRAGE	CA		10/06/2023		1,785		(59)			(59)		1,726	1,726			
100073558	OCEANSIDE	CA		11/19/2021		2,200		(193)			(193)		2,007	2,007			
100090699	FAR ROCKAWAY	NY		12/29/2022		1,791		(143)			(143)		1,647	1,647			
100154117	VENTURA	CA		07/11/2024		1,566		(170)			(170)		1,396	1,396			
100136935	PEACHTREE CORNERS	GA		11/28/2023		1,529		(43)			(43)		1,486	1,486			
100174180	FLORENCE	AL		10/31/2024		1,459		(184)			(184)		1,276	1,276			
100159307	WESTON	FL		07/15/2024		1,741		(133)			(133)		1,608	1,608			
100138825	KINGSLAND	TX		12/21/2023		1,687		(29)			(29)		1,658	1,658			
100163394	MORRO BAY	CA		09/27/2024		1,215		(112)			(112)		1,102	1,102			
100135017	SARATOGA	CA		10/30/2023		618		821			821		1,439	1,439			
100137895	CYPRESS	CA		12/08/2023		1,235		(103)			(103)		1,131	1,131			
100110414	BEND	OR		06/30/2023		2,258		45			45		2,302	2,302			
100139967	GATLINBURG	TN		01/09/2024		1,729		(126)			(126)		1,603	1,603			
100145190	UNITED KINGDOM	GBR		03/12/2024		1,323		(1,211)			(1,211)		111	111			
100120803	SOLON	OH		08/25/2023		2,426		(48)			(48)		2,378	2,378			
100147479	ANTIOCH	CA		04/03/2024		954		(99)			(99)		856	856			
100150082	CORONA	CA		06/14/2024		1,086		(102)			(102)		984	984			
100150083	AUSTIN	TX		06/14/2024		1,063		(50)			(50)		1,013	1,013			
100175361	NORTH HOLLYWOOD	CA		11/05/2024		1,932		(96)			(96)		1,837	1,837			
4010053838	AKRON	OH		06/20/2023		1,651		(155)			(155)		1,496	1,496			
100156719	ENCINO	CA		06/26/2024		1,869		(45)			(45)		1,824	1,824			
100151504	ORLANDO	FL		05/10/2024		1,761		(116)			(116)		1,645	1,645			
100110651	SAMMAMISH	WA		06/30/2023		2,081		64			64		2,145	2,145			
100139590	BUENA PARK	CA		12/28/2023		1,318		(97)			(97)		1,221	1,221			
100151395	ANAHEIM	CA		05/10/2024		1,769		(128)			(128)		1,641	1,641			
100118732	DUBLIN	OH		07/25/2023		1,430		(91)			(91)		1,339	1,339			
100181357	VAN NUYS	CA		12/06/2024		(24,502)		(158)			(158)	26,408	1,749	1,631	(117)		(117)
100162015	BAITING HOLLOW	NY		07/31/2024		1,627		(158)			(158)		1,469	1,469			
100176637	PHOENIX	AZ		11/15/2024		1,763		(119)			(119)		1,644	1,644			
100101992	CARSON	CA		04/14/2023		1,689		(92)			(92)		1,597	1,597			
100166186	LEAVENWORTH	WA		09/09/2024		1,765		(85)			(85)		1,680	1,680			
100115505	GILBERT	AZ		07/17/2023		562		15			15		577	577			
100116331	SCOTTSDALE	AZ		07/20/2023		2,079		2,096			2,096		4,174	4,174			
100083508	SAN JOSE	CA		06/06/2022		8,024		(353)			(353)		7,670	7,670			
100173504	MONROE	NY		10/29/2024		1,493		(213)			(213)		1,280	1,280			
100083069	SAN JOSE	CA		05/26/2022		3,082		1,433			1,433		4,515	4,515			
100165355	MURRIETA	CA		08/29/2024		1,541		(169)			(169)		1,372	1,372			
100166173	EMERALD ISLE	NC		09/09/2024		(30,757)		(247)			(247)	37,144	6,140	6,134		(7)	(6)
100080200	WESTWOOD	NJ		02/25/2022		(33,366)		(15)			(15)	36,398	3,017	2,948	(69)		(69)
100156389	MILL VALLEY	CA		07/25/2024		1,574		(83)			(83)		1,491	1,491			
100091723	NAVARRE	FL		03/24/2023		1,755		(39)			(39)		1,715	1,715			
100134700	HAYWARD	CA		10/30/2023		1,555		(71)			(71)		1,484	1,484			
100135122	FREEPORT	TX		11/01/2023		1,653		7			7		1,661	1,661			
100071926	SAN JOSE	CA		11/19/2021		154		(154)			(154)						
100170400	ALHAMBRA	CA		10/09/2024		1,725		(127)			(127)		1,599	1,599			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141668	SAN JOSE	CA		01/30/2024		1,225		(84)			(84)		1,142	1,142			
100148475	LONG BEACH	CA		04/12/2024		1,667		(193)			(193)		1,473	1,473			
100171354	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024		1,830		(188)			(188)		1,642	1,642			
4010041669	VICTORIA	NY		02/02/2023		1,567		(179)			(179)		1,388	1,388			
100108284	FULLERTON	CA		05/24/2023		1,100		(95)			(95)		1,005	1,005			
100161969	SOUTH GATE	CA		07/31/2024		1,608		(150)			(150)		1,458	1,458			
100074451	COLLEGE POINT	NY		12/02/2021		3,507		(465)			(465)		3,043	3,043			
100139697	UNITED KINGDOM	GBR		12/18/2023		93							93	93			
100132670	GILROY	CA		11/03/2023		1,487		(45)			(45)		1,441	1,441			
100074447	SAN DIEGO	CA		12/02/2021		3,662		(128)			(128)		3,534	3,534			
100120464	WALTHAM	MA		08/18/2023		3,733		14			14		3,747	3,747			
100179377	ESCONDIDO	CA		12/27/2024		626		(142)			(142)		483	483			
100145410	UNITED KINGDOM	GBR		03/12/2024		(647)		5,603			5,603		4,956	4,956			
100185759	VENTURA	CA		12/23/2024		973		(86)			(86)		887	887			
100129406	WALNUT	CA		09/26/2023		1,718		(3)			(3)		1,716	1,716			
100101970	JURUPA VALLEY	CA		04/14/2023		1,078		(56)			(56)		1,022	1,022			
100120912	SCOTTSDALE	AZ		08/30/2023		1,779		(1)			(1)		1,778	1,778			
100120829	KEY WEST	FL		08/25/2023		1,608		7			7		1,615	1,615			
100116076	SHADOW HILLS	CA		07/20/2023		(6,560)		9,165			9,165		2,605	2,605			
100181533	SOUTHWEST RANCHES	FL		12/06/2024		1,298		66			66		1,364	1,364			
100142641	DOWNEY	CA		02/08/2024		1,857		(109)			(109)		1,748	1,748			
100162263	WELLINGTON	FL		09/06/2024		1,277		(124)			(124)		1,153	1,153			
100170115	GRAND JUNCTION	CO		10/08/2024		1,881		(27)			(27)		1,853	1,853			
100161836	EAST ELMHURST	NY		07/31/2024		(1,095)		2,639			2,639		1,544	1,544			
4010061606	DAYTON	OH		10/27/2023		138		(138)			(138)						
100081019	ATLANTA	GA		03/18/2022		3,517		246			246		3,763	3,763			
100148316	DRESHER	PA		04/12/2024		1,819		(72)			(72)		1,747	1,747			
100148622	LIBERTY HILL	TX		05/15/2024		1,661		(12)			(12)		1,649	1,649			
100173732	MIAMI	FL		10/30/2024		1,568		(210)			(210)		1,358	1,358			
100182480	DALLAS	TX		12/12/2024		1,244		21			21		1,265	1,265			
100014327	JACKSON HEIGHTS	NY		09/27/2017		856		1,322			1,322		2,178	2,178			
100139943	PILOT POINT	TX		01/09/2024		1,674		(101)			(101)		1,573	1,573			
100129633	BALDWIN PARK	CA		09/29/2023		1,895		35			35		1,930	1,930			
100179808	MIAMI	FL		11/21/2024		1,802		(119)			(119)		1,683	1,683			
100116836	DALLAS	TX		07/20/2023		2,018		2,086			2,086		4,104	4,104			
100137863	VERO BEACH	FL		12/08/2023		1,619		110			110		1,730	1,730			
100171425	OCEAN CITY	NJ		10/16/2024		1,122		(128)			(128)		994	994			
100136261	CAPE CHARLES	VA		11/20/2023		8,195		76			76		8,271	8,271			
100180223	YUCCA VALLEY	CA		11/25/2024		1,750		(94)			(94)		1,657	1,657			
100079808	ORANGE BEACH	AL		04/08/2022		961		(189)			(189)		772	772			
100116072	PASADENA	CA		07/20/2023		(5,369)		9,539			9,539		4,170	4,170			
100143424	BOERNE	TX		02/16/2024		1,578		(70)			(70)		1,508	1,508			
100110358	NORTH BAY VILLAGE	FL		06/30/2023		2,051		(6)			(6)		2,046	2,046			
100176659	EL CAJON	CA		11/15/2024		1,780		(110)			(110)		1,670	1,670			
100134786	HUNTINGTON BEACH	CA		10/30/2023		1,657		(7)			(7)		1,650	1,650			
100023906	SANTA MONICA	CA		09/10/2018		3,888		(72)			(72)		3,816	3,816			
100170265	FT LAUDERDALE	FL		10/08/2024		1,341		(116)			(116)		1,225	1,225			
100067959	LIVERMORE	CA		09/23/2021		3,928		(60)			(60)		3,868	3,868			
100090869	HILLSBOROUGH	NJ		01/31/2023		2,026		56			56		2,082	2,082			
100152430	WASHINGTON	DC		05/17/2024		1,666		(122)			(122)		1,545	1,545			
100170405	SAN JOSE	CA		10/09/2024		(27)		27			27						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043754	BRENTWOOD	CA		08/13/2020		3,007		(402)			(402)		2,605	2,605			
100133056	HONOLULU	HI		11/29/2023		1,466		34			34		1,500	1,500			
100167946	LOS ANGELES	CA		09/20/2024		2,788		(299)			(299)		2,488	2,488			
100144730	UNITED KINGDOM	GBR		03/12/2024		(3,210)		3,246			3,246		36	36			
100162540	CLINTON	WA		08/12/2024		1,654		(113)			(113)		1,541	1,541			
100129237	OCEANSIDE	CA		11/03/2023		2,187		(82)			(82)		2,105	2,105			
100182103	REDONDO BEACH	CA		12/12/2024		1,831		91			91		1,923	1,923			
100159932	CUTLER BAY	FL		08/16/2024		1,536		(107)			(107)		1,428	1,428			
100182712	SARATOGA SPRINGS	UT		12/12/2024		1,060		(132)			(132)		928	928			
100151503	REDMOND	WA		05/10/2024		1,712		(76)			(76)		1,636	1,636			
100118763	NEWPORT BEACH	CA		07/25/2023		1,892		(166)			(166)		1,726	1,726			
100000142	MOUNTAIN VIEW	CA		03/23/2016		3,725		(105)			(105)		3,620	3,620			
100164075	INGLEWOOD	CA		08/21/2024		34		(34)			(34)						
100144966	UNITED KINGDOM	GBR		03/12/2024		183		(174)			(174)		9	9			
100169786	HAYWARD	CA		09/30/2024		1,811		(109)			(109)		1,702	1,702			
100161412	EASTVALE	CA		07/26/2024		1,956		(128)			(128)		1,828	1,828			
100101078	BROOKLYN	NY		04/28/2023		2,466		428			428		2,894	2,894			
100150528	EWA BEACH	HI		05/03/2024		1,908		32			32		1,940	1,940			
100156615	NAGS HEAD	NC		06/24/2024		1,651		(79)			(79)		1,572	1,572			
100083655	BATTLE GROUND	WA		06/23/2022		2,209		(158)			(158)		2,050	2,050			
100134629	VAN NUYS	CA		10/30/2023		2,627		1,258			1,258		3,885	3,885			
100080362	BONITA	CA		02/28/2022		3,458		(118)			(118)		3,340	3,340			
100167488	UPLAND	CA		10/31/2024		1,954		(31)			(31)		1,924	1,924			
100158189	UNITED KINGDOM	GBR		07/09/2024		(9,196)		9,196			9,196						
100175540	BRADENTON	FL		11/08/2024		1,801		(131)			(131)		1,670	1,670			
100154191	RANCHO CUCAMONGA	CA		07/11/2024		1,887		(124)			(124)		1,763	1,763			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		2,172		320			320		2,493	2,493			
100103153	JAMAICA	NY		04/21/2023		1,960		(97)			(97)		1,863	1,863			
100080351	SAN JOSE	CA		02/28/2022		2,438		(67)			(67)		2,370	2,370			
100108156	TIGARD	OR		05/24/2023		3,379		(116)			(116)		3,263	3,263			
100158932	BRICK	NJ		07/12/2024		1,692		(140)			(140)		1,551	1,551			
100135272	WELLS	ME		11/08/2023		1,161		120			120		1,281	1,281			
100086038	EWA BEACH	HI		08/24/2022		2,822		(146)			(146)		2,676	2,676			
100163992	JACKSONVILLE	FL		08/21/2024		1,426		(182)			(182)		1,244	1,244			
100136987	LEAVENWORTH	WA		11/28/2023		1,538		(24)			(24)		1,514	1,514			
100108236	RIALTO	CA		05/24/2023		432		(85)			(85)		347	347			
100182693	REMER	MN		12/12/2024		1,148		(85)			(85)		1,063	1,063			
100153153	COROLLA	NC		05/28/2024		4,006		2,473			2,473		6,479	6,479			
100132365	SARASOTA	FL		11/03/2023		1,745		472			472		2,217	2,217			
100162049	PALM BEACH GARDENS	FL		07/31/2024		3,608		(166)			(166)		3,442	3,442			
100153697	WEST COVINA	CA		05/31/2024		2,729		(228)			(228)		2,501	2,501			
100136919	WEST PALM BEACH	FL		11/28/2023		513		(65)			(65)		448	448			
100176674	SEAFORD	NY		11/15/2024		933		(109)			(109)		824	824			
100119345	PACIFIC BEACH	WA		07/31/2023		2,330		247			247		2,577	2,577			
100164859	SAN GABRIEL	CA		08/26/2024		2,471		(157)			(157)		2,314	2,314			
100080044	SANTA BARBARA	CA		04/08/2022		4,690		298			298		4,988	4,988			
100182179	FRISCO	NC		12/12/2024		1,649		(92)			(92)		1,558	1,558			
100185362	VALLEJO	CA		12/20/2024		1,788		78			78		1,867	1,867			
100163408	DULUTH	GA		09/27/2024		2,814		(123)			(123)		2,691	2,691			
100107832	PARKLAND	FL		05/19/2023		2,362		(107)			(107)		2,255	2,255			
100151085	SAN DIEGO	CA		05/08/2024		1,828		(9)			(9)		1,820	1,820			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151620	RENTON	WA		05/10/2024		1,627		(74)			(74)		1,553	1,553			
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		1,937		(161)			(161)		1,775	1,775			
100109226	CORONA	CA		07/21/2023		4,127		(147)			(147)		3,980	3,980			
100179981	KAPOLEI	HI		11/25/2024		2,332		164			164		2,496	2,496			
100074468	SCOTTSDALE	AZ		12/02/2021		(31,643)		206			206	35,829	4,393	4,243	(150)		(150)
100148652	CHULA VISTA	CA		04/15/2024		1,761		(81)			(81)		1,680	1,680			
100099579	SACRAMENTO	CA		04/06/2023		1,544		(55)			(55)		1,489	1,489			
100152416	SADDLE BROOK	NJ		05/17/2024		1,656		(77)			(77)		1,579	1,579			
100148586	LINDEN	NJ		04/12/2024		(24,283)		(30)			(30)	25,832	1,519	1,588	68		68
100173424	LAKELAND	FL		10/29/2024		1,643		(178)			(178)		1,465	1,465			
100167424	SUNBURY	OH		09/16/2024		1,603		(32)			(32)		1,571	1,571			
100110522	ISSAQUAH	WA		06/30/2023		2,116		(27)			(27)		2,089	2,089			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		1,708		5			5		1,713	1,713			
100156713	WARRENTON	OR		06/26/2024		880		(105)			(105)		774	774			
100151690	OCEANSIDE	CA		05/10/2024		1,716		(92)			(92)		1,624	1,624			
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023		1,381		(189)			(189)		1,192	1,192			
100185718	WAALWIJK	NLD		12/20/2024													
100159881	COOPER CITY	FL		08/16/2024		1,607		(118)			(118)		1,488	1,488			
100173125	PARADISE	CA		10/30/2024		1,550		(165)			(165)		1,386	1,386			
100184953	MIAMI	FL		12/19/2024		1,029		(120)			(120)		909	909			
100115432	MENIFEE	CA		07/17/2023		3,099		(217)			(217)		2,882	2,882			
100168800	VAN NUYS	CA		09/26/2024		1,434		(236)			(236)		1,198	1,198			
100146635	RICHWOOD	TX		03/20/2024		1,302		(134)			(134)		1,168	1,168			
100115367	TAMPA	FL		07/17/2023		1,315		(24)			(24)		1,291	1,291			
100132689	CHATSWORTH	CA		11/03/2023		3,338		(122)			(122)		3,216	3,216			
100136403	JACKSONVILLE BEACH	FL		11/20/2023		633,256		(1,759)			(1,759)		631,496	631,496			
100162095	SANFORD	FL		07/31/2024		7,672		(407)			(407)		7,265	7,265			
100101117	HENDERSON	NV		04/28/2023		2,123		921			921		3,044	3,044			
100168673	RICHARDSON	TX		09/25/2024		1,424		15			15		1,439	1,439			
100115093	APOLLO BEACH	FL		07/14/2023		2,071		188			188		2,259	2,259			
100117107	SAN BRUNO	CA		07/20/2023		(278)		278			278						
100128851	PALM BEACH GARDENS	FL		09/21/2023		1,703		(97)			(97)		1,606	1,606			
100172716	OXNARD	CA		11/21/2024		2,450		(120)			(120)		2,330	2,330			
100108326	BROOKLYN	NY		05/25/2023		(1,743)		1,743			1,743						
100156826	PAYSON	UT		06/27/2024		2,058		(152)			(152)		1,906	1,906			
100156405	MIAMI	FL		06/24/2024		1,638		(57)			(57)		1,581	1,581			
100150785	REDWOOD CITY	CA		05/07/2024		346,873		(9,398)			(9,398)		337,475	337,475			
100103323	HOLLYWOOD	FL		04/28/2023		1,767		(81)			(81)		1,686	1,686			
100128917	CORAL SPRINGS	FL		09/21/2023		(34,425)		(34)			(34)	35,659	1,199	1,194	(5)		(5)
755190	PALO ALTO	CA		12/31/2006		98,320							98,320	98,320			
100100570	SPRING BRANCH	TX		04/27/2023		2,905		(233)			(233)		2,672	2,672			
100102620	CAMARILLO	CA		06/22/2023		(24,382)		(109)			(109)	25,893	1,402	1,402			
100161913	MESA	AZ		07/31/2024		21		(21)			(21)						
100127703	PERRYSBURG	OH		09/08/2023		4,222		(242)			(242)		3,980	3,980			
100164380	SALISBURY	NC		08/21/2024		1,769		(91)			(91)		1,678	1,678			
100119731	STATEN ISLAND	NY		08/08/2023		1,780		(91)			(91)		1,689	1,689			
100156740	FALLBROOK	CA		06/26/2024		1,768		(196)			(196)		1,572	1,572			
100055882	ANAHEIM	CA		03/26/2021		5,513		(287)			(287)		5,226	5,226			
100141015	WHITTIER	CA		02/20/2024		1,364		(80)			(80)		1,284	1,284			
100091017	LOS ANGELES	CA		01/31/2023		1,342		(124)			(124)		1,217	1,217			
100145609	UNITED KINGDOM	GBR		03/12/2024		221		(123)			(123)		98	98			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100180646	RANCHO CUCAMONGA	CA		11/26/2024		1,284		(138)			(138)		1,146	1,146			
100092042	THE BRONX	NY		02/09/2023		1,524		(129)			(129)		1,396	1,396			
100179974	WOODLAND PARK	CO		11/25/2024		1,203		189			189		1,392	1,392			
100182529	LUDLOW	VT		12/12/2024		1,206		(62)			(62)		1,144	1,144			
100151574	FAIRPLAY	CO		05/10/2024		1,869		50			50		1,919	1,919			
100153260	BOULDER	CO		05/30/2024		2,315		(54)			(54)		2,261	2,261			
100141193	CHATSWORTH	CA		01/30/2024		(758)		758			758						
100174014	HONOLULU	HI		10/31/2024		1,729		(113)			(113)		1,615	1,615			
100165042	STATEN ISLAND	NY		08/28/2024		23,088		(1,304)			(1,304)		21,784	21,784			
100116386	BAYVILLE	NY		07/20/2023		(5,826)		5,826			5,826						
100126361	COLUMBIA	NJ		08/30/2023		1,399		(137)			(137)		1,261	1,261			
100148131	FOLSOM	CA		04/10/2024		1,504		(53)			(53)		1,451	1,451			
100186536	WINTER GARDEN	FL		12/30/2024		1,001		(126)			(126)		875	875			
100144672	UNITED KINGDOM	GBR		03/12/2024		(4,923)		5,063			5,063		141	141			
100154745	SAN DIEGO	CA		07/19/2024		1,738		(194)			(194)		1,545	1,545			
100086704	SEGUIN	TX		09/30/2022		1,302		(181)			(181)		1,121	1,121			
100079596	LOS ANGELES	CA		04/08/2022		(22,268)		255			255	25,687	3,674	3,674			
100150494	SEMINOLE	FL		05/03/2024		1,812		(23)			(23)		1,789	1,789			
100087750	SARASOTA	FL		11/17/2022		67		(67)			(67)						
100132597	PHOENIX	AZ		11/03/2023		1,379		61			61		1,439	1,439			
100179800	WINTER GARDEN	FL		11/21/2024		1,655		(148)			(148)		1,507	1,507			
100180849	LEIDEN	NLD		11/27/2024		(35,491)						35,515	24		(24)		(24)
100160905	LAKE HAVASU CITY	AZ		07/24/2024		1,808		(87)			(87)		1,721	1,721			
100154569	DALLAS	TX		06/14/2024		1,727		(97)			(97)		1,631	1,631			
100142931	LOS ANGELES	CA		02/09/2024		1,721		(145)			(145)		1,576	1,576			
100180480	RICHMOND HILL	NY		11/26/2024		1,139		(144)			(144)		995	995			
100180531	LOS ANGELES	CA		11/26/2024		1,044		(133)			(133)		911	911			
100185018	MARIETTA	GA		12/19/2024		824		(137)			(137)		687	687			
100171297	CHINO	CA		10/16/2024		1,634		(139)			(139)		1,495	1,495			
100148465	SUNSET BEACH	NC		04/12/2024		1,846		(98)			(98)		1,747	1,747			
100166140	SOUTHLAKE	TX		09/09/2024		1,554		(29)			(29)		1,524	1,524			
100149310	OCEANSIDE	CA		04/24/2024		1,807		(58)			(58)		1,749	1,749			
100144034	SAN DIEGO	CA		03/07/2024		3,517		(55)			(55)		3,462	3,462			
100179542	MARGATE CITY	NJ		11/21/2024		1,852		(55)			(55)		1,797	1,797			
4010054178	MIDDLE RIVER	MD		08/24/2023		1,869		(120)			(120)		1,750	1,750			
100065204	SANTA CLARA	CA		07/14/2021		15,120		(37)			(37)		15,083	15,083			
100135599	PACOIMA	CA		11/09/2023		1,568		(50)			(50)		1,519	1,519			
100153855	MONTEBELLO	CA		06/05/2024		1,488		(80)			(80)		1,408	1,408			
100135690	FEDERAL WAY	WA		11/09/2023		1,380		(96)			(96)		1,284	1,284			
100158569	POMONA	CA		07/10/2024		1,106		(63)			(63)		1,043	1,043			
100129954	MIAMI	FL		09/27/2023		(254)		1,662			1,662		1,409	1,409			
100118719	AVONDALE ESTATES	GA		07/25/2023		1,360		(55)			(55)		1,306	1,306			
100159482	SURFSIDE BEACH	SC		07/15/2024		3,969		(167)			(167)		3,802	3,802			
100179852	JACKSONVILLE	FL		11/22/2024		2,127		(92)			(92)		2,034	2,034			
100092004	EAST QUOGUE	NY		02/09/2023		1,656		(143)			(143)		1,513	1,513			
100185592	STOCKTON	CA		12/20/2024		1,046		(155)			(155)		891	891			
100181242	LOS ANGELES	CA		12/06/2024		1,046		(105)			(105)		940	940			
100119455	EL PORTAL	FL		07/31/2023		1,739		(46)			(46)		1,693	1,693			
100118714	BELLFLOWER	CA		07/25/2023		1,779		(106)			(106)		1,673	1,673			
100168087	LADERA RANCH	CA		09/20/2024		540		29			29		569	569			
100091073	LOS ANGELES	CA		01/31/2023		1,330		(156)			(156)		1,175	1,175			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167085	NATIONAL CITY	CA		09/13/2024		1,087		(146)			(146)		942	942			
100071962	SAN CLEMENTE	CA		11/19/2021		114		(114)			(114)						
100143088	SAN DIEGO	CA		02/16/2024		1,959		(39)			(39)		1,920	1,920			
100162550	INGLEWOOD	CA		08/12/2024		1,712		(52)			(52)		1,660	1,660			
100133390	PHOENIX	MD		11/21/2023		5		(5)			(5)						
100185388	COLTON	CA		12/20/2024		1,278		136			136		1,414	1,414			
100176854	WHITE MARSH	MD		11/15/2024		1,641		(154)			(154)		1,487	1,487			
100165352	VERNAL	UT		08/29/2024		1,518		(120)			(120)		1,398	1,398			
100079699	HOLLYWOOD	FL		04/08/2022		3,167		(165)			(165)		3,002	3,002			
100079399	BELL GARDENS	CA		03/17/2022		3,305		(342)			(342)		2,962	2,962			
100165737	ROBSTOWN	TX		08/29/2024		1,530		(70)			(70)		1,460	1,460			
100118631	FRAMINGHAM	MA		07/25/2023		1,723		(105)			(105)		1,619	1,619			
100161996	LAS VEGAS	NV		07/31/2024		1,102		(153)			(153)		949	949			
100167993	OLATHE	KS		09/20/2024		21,888		153			153		22,041	22,041			
100130196	PALM SPRINGS	CA		11/15/2023		1,178		(182)			(182)		997	997			
100169409	HASTINGS ON HUDSON	NY		09/30/2024		644		(91)			(91)		552	552			
100167874	LOS ANGELES	CA		09/20/2024		1,534		(193)			(193)		1,340	1,340			
100139614	CLIFTON	NJ		12/28/2023		1,204		(24)			(24)		1,180	1,180			
100186522	SARASOTA	FL		12/30/2024		1,732		21			21		1,753	1,753			
100154345	BROOKLYN	NY		06/12/2024		1,338		(16)			(16)		1,322	1,322			
100168265	GULF BREEZE	FL		09/20/2024		458		21			21		479	479			
100142532	TAMPA	FL		02/08/2024		1,817		(90)			(90)		1,727	1,727			
100119740	BRONX	NY		08/08/2023		1,434		(142)			(142)		1,292	1,292			
100176799	DAVIE	FL		11/15/2024		1,699		(210)			(210)		1,489	1,489			
100170015	TOMS RIVER	NJ		11/08/2024		1,731		(133)			(133)		1,598	1,598			
100176880	KILL DEVIL HILLS	NC		11/15/2024		1,653		(119)			(119)		1,534	1,534			
100142783	DESTIN	FL		02/08/2024		24,282		(409)			(409)		23,873	23,873			
100150571	BROKEN BOW	OK		05/03/2024		1,580		(73)			(73)		1,507	1,507			
100163347	AMBLER	PA		08/13/2024		1,682		(11)			(11)		1,670	1,670			
100133572	BIG BEAR LAKE	CA		10/23/2023		1,857		99			99		1,956	1,956			
100173815	NOVATO	CA		10/31/2024		1,665		(177)			(177)		1,488	1,488			
4010052935	SPRING HILL	FL		09/28/2023		1,631		(130)			(130)		1,500	1,500			
100120966	LAS VEGAS	NV		08/30/2023		2,259		318			318		2,577	2,577			
100078353	AURORA	CO		02/10/2022		72		(72)			(72)						
100119744	YONKERS	NY		08/08/2023		1,595		(69)			(69)		1,526	1,526			
100157623	VIRGINIA BEACH	VA		06/28/2024		1,549		(123)			(123)		1,426	1,426			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		1,688		(123)			(123)		1,565	1,565			
100141827	LANDGRAAF	NLD		01/29/2024													
100141855	ORLANDO	FL		03/27/2024		1,444		(126)			(126)		1,318	1,318			
100102364	NORCO	CA		06/07/2023		2,392		(49)			(49)		2,343	2,343			
100109127	SILVER SPRING	MD		06/05/2023		1,393		(45)			(45)		1,347	1,347			
100162044	MIAMI	FL		07/31/2024		1,270		(116)			(116)		1,154	1,154			
100142773	LITTLETON	NC		02/08/2024		1,524		(114)			(114)		1,411	1,411			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		1,843		(43)			(43)		1,800	1,800			
100148897	PORT ARANSAS	TX		04/17/2024		1,795		(95)			(95)		1,701	1,701			
100119305	BELLINGHAM	WA		07/31/2023		1,840		(20)			(20)		1,820	1,820			
100152841	DELANO	CA		05/22/2024		1,934		(185)			(185)		1,749	1,749			
100090088	SHERWOOD	OR		01/13/2023		960		(63)			(63)		897	897			
100143197	DENVER	CO		02/16/2024		1,849		(79)			(79)		1,770	1,770			
100142447	WELLINGTON	FL		03/08/2024		2,798		(205)			(205)		2,592	2,592			
100162521	LA JOLLA	CA		08/12/2024		1,786		(45)			(45)		1,741	1,741			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131587	FREDERICKSBURG	TX		10/06/2023		100,290		1,625			1,625		101,915	101,915			
100083936	DALLAS	TX		07/12/2022		7		35			35		42	42			
100141887	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024		1,888		(48)			(48)		1,840	1,840			
100169062	MIAMI LAKES	FL		09/27/2024		1,910		(87)			(87)		1,823	1,823			
100101845	GARDEN GROVE	CA		04/06/2023		1,664		(48)			(48)		1,617	1,617			
19219	PHARR	TX		09/25/2012		56,805		(65)			(65)		56,741	56,741			
100158745	ROANOKE	VA		07/10/2024		1,665		(75)			(75)		1,590	1,590			
100172907	LOS ANGELES	CA		10/25/2024		1,424		(105)			(105)		1,319	1,319			
100163967	HAYWARD	CA		10/04/2024		1,658		(170)			(170)		1,488	1,488			
100151410	EAST WENATCHEE	WA		05/10/2024		6,478		(191)			(191)		6,286	6,286			
100118025	ONTARIO	CA		07/20/2023		(1,611)		3,895			3,895		2,285	2,285			
100148569	SAN JOSE	CA		04/12/2024		3,441		(65)			(65)		3,376	3,376			
100137808	NAPERVILLE	IL		12/08/2023		1,505		(56)			(56)		1,448	1,448			
100173060	RANCHO SANTA MARGARITA	CA		10/25/2024		1,280		(170)			(170)		1,109	1,109			
100152940	LAS CRUCES	NM		06/27/2024		1,698		(68)			(68)		1,631	1,631			
100171640	PALM DESERT	CA		10/16/2024		1,806		(151)			(151)		1,655	1,655			
100151440	GREENWICH	CT		05/10/2024		1,657		(49)			(49)		1,608	1,608			
100116635	SAN FRANCISCO	CA		07/20/2023		3,563		2,369			2,369		5,932	5,932			
100139269	TUJUNGA AREA LOS ANGELES	CA		12/28/2023		1,084		(33)			(33)		1,051	1,051			
100153439	GARDEN CITY	NY		05/30/2024		1,339		(83)			(83)		1,256	1,256			
100078459	MT PLEASANT	SC		01/25/2022		18,741		558			558		19,299	19,299			
100139204	GLENDALE	CA		12/28/2023		1,424		(106)			(106)		1,319	1,319			
100154606	EAST FALMOUTH	MA		06/14/2024		1,506		3			3		1,509	1,509			
100152597	UNION CITY	CA		05/17/2024		1,735		3			3		1,739	1,739			
100154075	MONTEBELLO	CA		06/06/2024		2,313		(81)			(81)		2,232	2,232			
100165622	SEAGOVILLE	TX		10/04/2024		2,043		(182)			(182)		1,861	1,861			
100147556	EVERETT	WA		04/03/2024		1,587		(188)			(188)		1,398	1,398			
100154638	LA MIRADA	CA		07/19/2024		(23,575)		(58)			(58)	25,493	1,861	1,791	(70)		(70)
100101810	BRONX	NY		03/31/2023		9,475		(7,754)			(7,754)		1,722	1,722			
100099929	BEND	OR		03/28/2023		1,665		(58)			(58)		1,607	1,607			
100054166	SHERMAN OAKS	CA		03/23/2021		6,256		(150)			(150)		6,106	6,106			
100091178	LOS ANGELES	CA		01/31/2023		3		34			34		37	37			
100161421	LAKESIDE	CA		07/29/2024		2,143		(44)			(44)		2,100	2,100			
100026815	UNION CITY	CA		09/26/2018		2,563		1,012			1,012		3,574	3,574			
100127474	PORTLAND	OR		09/08/2023		(33,062)		(7)			(7)	35,033	1,964	1,843	(122)		(122)
100168596	KILL DEVIL HILLS	NC		09/25/2024		1,551		(72)			(72)		1,478	1,478			
100099739	YONKERS	NY		02/28/2023		1,697		(76)			(76)		1,621	1,621			
100138159	HOLLISTER	MO		12/14/2023		1,464		(52)			(52)		1,412	1,412			
100157841	MINERAL BLUFF	GA		07/09/2024		1,052		(33)			(33)		1,018	1,018			
100117402	CHINO	CA		07/20/2023		(2,057)		4,447			4,447		2,391	2,391			
100136312	INLET BEACH	FL		11/20/2023		339,941		7,861			7,861		347,802	347,802			
100103371	IRVINE	CA		06/16/2023		1,768		(96)			(96)		1,672	1,672			
100114955	VAIL	CO		07/14/2023		34		(34)			(34)						
100120775	MURRIETA	CA		08/25/2023		37,397		(364)			(364)		37,033	37,033			
100186348	HOT SPRINGS	AR		12/30/2024		1,224		(35)			(35)		1,189	1,189			
100139976	ATLANTA	GA		01/09/2024		1,829		(59)			(59)		1,770	1,770			
100158234	UNITED KINGDOM	GBR		07/09/2024		(9,301)		9,301			9,301						
100186338	BETHANY BEACH	DE		12/30/2024		2,034		(44)			(44)		1,990	1,990			
100128868	LONG BEACH	CA		09/21/2023		1,026		(2)			(2)		1,024	1,024			
100103811	MOUNT VERNON	NY		05/10/2023		1,680		(65)			(65)		1,615	1,615			
100182354	NARRAGANSETT	RI		12/12/2024		1,160		(41)			(41)		1,119	1,119			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182425	UPLAND	CA		12/12/2024		1,138		(60)			(60)		1,078	1,078			
100081543	SEATTLE	WA		03/18/2022		4,397		208			208		4,605	4,605			
100167137	DENVER	CO		09/13/2024		1,444		(23)			(23)		1,421	1,421			
100129352	PRINCETON	TX		09/25/2023		2,002		241			241		2,243	2,243			
100181501	TRUCKEE	CA		12/06/2024		3,289		(176)			(176)		3,113	3,113			
100168544	DENVER	CO		09/25/2024		1,769		(109)			(109)		1,659	1,659			
100175515	LOS ANGELES (RESEDA AREA)	CA		12/23/2024		1,671		(111)			(111)		1,561	1,561			
100120265	MORRISON	CO		08/18/2023		1,690		(162)			(162)		1,527	1,527			
100138160	HOLLISTER	MO		12/14/2023		1,455		(44)			(44)		1,412	1,412			
100160392	AUSTIN	TX		09/06/2024		1,721		(184)			(184)		1,537	1,537			
100101910	LAKEHEAD	CA		04/06/2023		(23,651)		(115)			(115)	25,294	1,528	1,408	(120)		(120)
100185758	DANVILLE	CA		12/23/2024		1,168		(72)			(72)		1,096	1,096			
100155066	MCKINNEY	TX		07/19/2024		3,582		(128)			(128)		3,454	3,454			
100176750	GROVER BEACH	CA		11/15/2024		1,114		(43)			(43)		1,071	1,071			
100129224	SEDONA	AZ		11/03/2023		1,636		(24)			(24)		1,612	1,612			
100081762	LA JOLLA	CA		03/22/2022		3		(3)			(3)						
100186210	CARSON	CA		12/27/2024		1,346		(146)			(146)		1,199	1,199			
100120620	CORONA	CA		08/18/2023		1,350		(86)			(86)		1,264	1,264			
100169489	NUTLEY	NJ		09/30/2024		969		15			15		984	984			
100145849	HAWTHORNE	CA		03/15/2024		1,580		(185)			(185)		1,394	1,394			
100143912	BRONX	NY		03/06/2024		14,764		(440)			(440)		14,323	14,323			
100162889	LANCASTER	VA		08/12/2024		1,521		(110)			(110)		1,411	1,411			
100164207	LADERA RANCH	CA		08/21/2024		(23,559)		(9)			(9)	25,258	1,690	1,711	21		21
100119795	BAYONNE	NJ		08/08/2023		1,479		(124)			(124)		1,355	1,355			
100160861	KIMBERLY	ID		07/24/2024		1,740		(96)			(96)		1,643	1,643			
100090325	HAWTHORNE	CA		01/06/2023		474		(18)			(18)		456	456			
100167939	MANTECA	CA		09/20/2024		1,609		(110)			(110)		1,500	1,500			
100144575	NASHVILLE	TN		04/26/2024		1,579		(97)			(97)		1,482	1,482			
100134984	LOS ANGELES	CA		10/30/2023		352		1,157			1,157		1,510	1,510			
100168158	ANGEL FIRE	NM		09/20/2024		457		27			27		484	484			
100076391	DEERFIELD BEACH	FL		12/23/2021		(31,750)		(281)			(281)	34,890	2,859	2,854	(4)		(4)
100078452	MOORESTOWN	NJ		01/25/2022		3,027		(111)			(111)		2,916	2,916			
100176012	ARROYO GRANDE	CA		12/20/2024		1,189		(69)			(69)		1,121	1,121			
100132607	SANTA ROSA BEACH	FL		11/03/2023		1,539		95			95		1,634	1,634			
100153161	HAYDEN	ID		05/28/2024		4,406		2,436			2,436		6,842	6,842			
100169820	NORTHRIDGE	CA		09/30/2024		1,589		(69)			(69)		1,520	1,520			
100166073	RESEDA	CA		09/09/2024		1,739		(124)			(124)		1,615	1,615			
100154343	JOHNS CREEK	GA		06/12/2024		1,303		(27)			(27)		1,276	1,276			
100119614	LONG BEACH	CA		07/31/2023		1,634		(48)			(48)		1,587	1,587			
100120268	APPLE VALLEY	CA		08/18/2023		1,762		(105)			(105)		1,657	1,657			
100147848	WESTMINSTER	CA		04/08/2024		1,804		(64)			(64)		1,739	1,739			
100139538	LOS ANGELES	CA		12/28/2023		255,764		60			60		255,824	255,824			
100175696	GARDEN GROVE	CA		11/12/2024		1,796		(188)			(188)		1,608	1,608			
100118720	NAPLES	FL		07/25/2023		4,754		(370)			(370)		4,385	4,385			
100080926	ONTARIO	CA		04/01/2022		2,934		(228)			(228)		2,705	2,705			
100086204	SAN JOSE	CA		10/07/2022		34		(34)			(34)						
100143488	GRAND PRAIRIE	TX		02/21/2024		1,358		(97)			(97)		1,262	1,262			
100134843	SAN DIEGO	CA		10/30/2023		1,551		(14)			(14)		1,536	1,536			
100132334	NIPOMO	CA		11/03/2023		4,681		1,232			1,232		5,913	5,913			
100117719	ESCONDIDO	CA		07/20/2023		1,532		(50)			(50)		1,482	1,482			
100172905	LOS ANGELES	CA		10/25/2024		1,438		(103)			(103)		1,335	1,335			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131648	OCEAN CITY	MD		10/06/2023		1,660		132			132		1,792	1,792			
100118032	WESTMINSTER	CA		07/20/2023		2,139		358			358		2,497	2,497			
100172920	SCOTTSDALE	AZ		10/25/2024		1,443		(206)			(206)		1,237	1,237			
100076077	NEW ORLEANS	LA		01/07/2022		3,513		(153)			(153)		3,360	3,360			
100173253	PORT LUDLOW	WA		10/30/2024		1,893		(113)			(113)		1,780	1,780			
100159570	SAN DIEGO	CA		07/15/2024		1,396		(77)			(77)		1,319	1,319			
100091329	SANTA ROSA BEACH	FL		01/13/2023		(44)		44			44						
100186723	DUARTE	CA		12/31/2024		1,175		(174)			(174)		1,001	1,001			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		(879)		3,034			3,034		2,155	2,155			
100176616	JURUPA VALLEY	CA		11/15/2024		963		(146)			(146)		817	817			
100101963	LONG BEACH	CA		04/14/2023		5,954		(463)			(463)		5,491	5,491			
4010057531	BALTIMORE	MD		01/10/2024		1,310		(115)			(115)		1,195	1,195			
100147905	SAN DIEGO	CA		04/08/2024		1,781		(145)			(145)		1,636	1,636			
100134339	DALLAS	TX		10/27/2023		1,463		(190)			(190)		1,273	1,273			
100158170	UNITED KINGDOM	GBR		07/09/2024		(8,579)		8,579			8,579						
100158168	UNITED KINGDOM	GBR		07/09/2024		(8,580)		8,580			8,580						
100156544	BRENTWOOD	CA		06/24/2024		1,806		38			38		1,844	1,844			
100126308	NESCONSET	NY		08/30/2023		1,500		(112)			(112)		1,389	1,389			
100169799	NORTH OGDEN	UT		09/30/2024		395,464		(4,085)			(4,085)		391,379	391,379			
100109189	SAN DIEGO	CA		07/21/2023		1,717		(158)			(158)		1,559	1,559			
100103764	DISCOVERY BAY	CA		05/10/2023		6		(6)			(6)						
100180809	HILLEGOM	NLD		11/27/2024													
100134991	TAMPA	FL		10/30/2023		1,410		(131)			(131)		1,279	1,279			
100146601	COMMACK	NY		03/20/2024		1,635		16			16		1,650	1,650			
100137261	NETHERLANDS	NLD		11/28/2023													
100137385	SAINT GEORGE ISLAND	FL		12/05/2023		1,438		4			4		1,442	1,442			
100142844	SAN DIEGO	CA		02/09/2024		1,284		(33)			(33)		1,251	1,251			
100135196	LAKE WORTH	FL		11/07/2023		1,572		(34)			(34)		1,537	1,537			
100146888	KRUM	TX		03/26/2024		1,782		(20)			(20)		1,763	1,763			
100082471	STOCKTON	CA		04/22/2022		3,418		68			68		3,486	3,486			
100173087	COMPTON	CA		10/25/2024		574		(82)			(82)		492	492			
100182437	MORRISTOWN	NJ		12/12/2024		1,195		47			47		1,242	1,242			
100142643	REDONDO BEACH	CA		02/08/2024		4,119		(291)			(291)		3,828	3,828			
100110185	BERKELEY	CA		06/30/2023		1,817		6			6		1,823	1,823			
100174365	OXNARD	CA		10/31/2024		(23,970)		(81)			(81)	25,243	1,193	1,233	40		40
100115448	LOS ANGELES	CA		07/17/2023		1,854		(49)			(49)		1,804	1,804			
100083520	WATSONVILLE	CA		06/06/2022		782		(124)			(124)		658	658			
100168198	VAN NUYS	CA		09/20/2024		411		54			54		465	465			
100168126	INDIO	CA		09/20/2024		459		44			44		503	503			
100120360	OAKLAND	CA		08/18/2023		1,642		(159)			(159)		1,482	1,482			
100163843	LORTON	VA		09/27/2024		1,515		(143)			(143)		1,373	1,373			
100132569	DANVILLE	CA		11/03/2023		30		1,802			1,802		1,832	1,832			
100138061	LAKE ELSINORE	CA		12/13/2023		1,313		(42)			(42)		1,271	1,271			
100080355	TORRANCE	CA		02/28/2022		47		(47)			(47)						
100175302	SAN JOSE	CA		11/05/2024		1,871		(90)			(90)		1,781	1,781			
100140349	MARINA	CA		01/18/2024		1,425		(77)			(77)		1,348	1,348			
100158387	UNITED KINGDOM	GBR		07/09/2024		(7,585)		7,585			7,585						
100067404	LA VERNE	CA		09/23/2021		3,714		(219)			(219)		3,495	3,495			
100129844	SAN DIEGO	CA		09/27/2023		483		839			839		1,322	1,322			
100143083	PORTLAND	OR		02/16/2024		1,771		(7)			(7)		1,765	1,765			
100141051	SAN DIEGO	CA		02/20/2024		1,374		(113)			(113)		1,261	1,261			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175111	RANCHO CUCAMONGA	CA		11/05/2024		1,805		(28)			(28)		1,778	1,778			
100078654	BOISE	ID		02/02/2022		4,583		221			221		4,803	4,803			
100102772	SOUTH EL MONTE	CA		06/22/2023		1,776		(181)			(181)		1,595	1,595			
100086200	SAN JOSE	CA		10/07/2022		29		(29)			(29)						
100180359	COEUR	ID		11/25/2024		1,825		26			26		1,851	1,851			
100134827	WESTMINSTER	CA		10/30/2023		1,637		(43)			(43)		1,594	1,594			
100154148	YOUNGSVILLE	LA		07/11/2024		1,177		(75)			(75)		1,103	1,103			
100169061	COROLLA	NC		09/27/2024		1,606		(144)			(144)		1,462	1,462			
100087356	COSTA MESA	CA		10/25/2022		5,516		485			485		6,002	6,002			
100167431	BAILEY	CO		09/16/2024		1,033		(102)			(102)		930	930			
100134523	ROSEDALE	NY		10/30/2023		1,288		(25)			(25)		1,263	1,263			
100149855	WINNETKA	CA		04/29/2024		1,557		(148)			(148)		1,410	1,410			
100078713	WALNUT	CA		02/02/2022		3,650		274			274		3,924	3,924			
100179662	KINGS BEACH	CA		11/21/2024		1,675		(83)			(83)		1,592	1,592			
100133781	KAMUELA	HI		10/20/2023		1,335		(63)			(63)		1,273	1,273			
100139427	BOCA RATON	FL		12/06/2023		1,241		(176)			(176)		1,064	1,064			
100109730	BRUNSWICK HILLS	OH		06/16/2023		1,480		(164)			(164)		1,316	1,316			
100136560	HEBER CITY	UT		11/20/2023		1,610		115			115		1,725	1,725			
100172132	QUINCY	MA		10/17/2024		(32,922)		(142)			(142)	34,635	1,571	1,543	(28)		(28)
100140699	EL CAJON	CA		02/08/2024		1,556		(101)			(101)		1,455	1,455			
100167955	APPLE VALLEY	CA		09/20/2024		(33,176)		(138)			(138)	34,635	1,320	1,143	(177)		(177)
100168941	LELYSTAD	NLD		09/26/2024													
100130366	KATY	TX		09/28/2023		3,022		(97)			(97)		2,926	2,926			
100157606	CORAL SPRINGS	FL		06/28/2024		1,677		(123)			(123)		1,554	1,554			
100166020	ANAHEIM	CA		09/06/2024		1,655		(82)			(82)		1,573	1,573			
100174272	FORT LAUDERDALE	FL		10/31/2024		1,753		(85)			(85)		1,668	1,668			
100082817	PALM SPRINGS	CA		04/28/2022		2,980		(87)			(87)		2,893	2,893			
100100534	BOYNTON BEACH	FL		04/27/2023		1,934		(131)			(131)		1,803	1,803			
100172646	GRAND PRAIRIE	TX		10/24/2024		1,653		(137)			(137)		1,516	1,516			
100152890	SEASIDE	CA		05/22/2024		1,564		(159)			(159)		1,405	1,405			
100145243	UNITED KINGDOM	GBR		03/12/2024		(5,184)		5,312			5,312		129	129			
100165786	HUNTINGTON BEACH	CA		08/29/2024		50		(50)			(50)						
100115945	BOTHELL	WA		07/20/2023		1,883		(40)			(40)		1,843	1,843			
100163603	DENVER	CO		08/15/2024		2,441		60			60		2,501	2,501			
100141901	SAN JOSE	CA		03/27/2024		1,358		(63)			(63)		1,295	1,295			
100185959	LAKE STEVENS	WA		12/26/2024		1,020		(145)			(145)		876	876			
100000483	ORANGE	CA		09/27/2016		(21,674)		1,516			1,516	25,042	4,884	4,768	(116)		(116)
100169834	CRYSTAL BEACH	TX		09/30/2024		1,645		(140)			(140)		1,505	1,505			
100159222	EVERETT	MA		07/15/2024		1,780		(55)			(55)		1,725	1,725			
100170163	TACOMA	WA		10/08/2024		1,619		(142)			(142)		1,477	1,477			
100164239	ATASCADERO	CA		08/21/2024		1,511		(129)			(129)		1,382	1,382			
100074390	BIG BEAR LAKE	CA		12/02/2021		8,175		(160)			(160)		8,015	8,015			
100088232	MOUNT VERNON	NY		10/17/2022		1,837		(54)			(54)		1,783	1,783			
100081154	JACKSON	NJ		03/18/2022		3,376		61			61		3,437	3,437			
100142544	LA CRESCENTA	CA		02/08/2024		1,126		(98)			(98)		1,028	1,028			
100186321	SOUTH GATE	CA		12/30/2024		1,060		(83)			(83)		977	977			
100156178	ATLANTA	GA		06/20/2024		1,443		(122)			(122)		1,321	1,321			
100087993	MARINA	CA		10/25/2022		1,660		(43)			(43)		1,617	1,617			
100152574	SISTERS	OR		05/17/2024		1,612		16			16		1,628	1,628			
100180582	LOS ANGELES	CA		11/26/2024		1,235		(76)			(76)		1,159	1,159			
100167769	RIDGEWOOD	NY		09/19/2024		2,185		(81)			(81)		2,104	2,104			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100511	HONOLULU	HI		04/27/2023		45		(45)			(45)						
100159590	CARSON CITY	NV		07/15/2024		1,495		(130)			(130)		1,365	1,365			
100118008	ONTARIO	CA		07/20/2023		1,324		280			280		1,604	1,604			
100080033	SAN JOSE	CA		04/08/2022		3,380		197			197		3,577	3,577			
100173486	SUFFOLK	VA		10/29/2024		(22,916)		(199)			(199)	33,156	10,041	1,339	(8,702)		(8,702)
100158169	UNITED KINGDOM	GBR		07/09/2024		(8,519)		8,519			8,519						
100091371	NAPLES	FL		02/22/2023		1,758		(13)			(13)		1,745	1,745			
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		1,357		(71)			(71)		1,286	1,286			
100116596	EL CAJON	CA		07/20/2023		1,366		(122)			(122)		1,244	1,244			
100129245	PHILLIPSBURG	NJ		11/03/2023		1,306		(1)			(1)		1,305	1,305			
100101081	BROOKLYN	NY		04/28/2023		2,312		539			539		2,851	2,851			
100143523	ELIZABETH	NJ		02/21/2024		516		(79)			(79)		437	437			
100120546	BOCA RATON	FL		08/18/2023		1,611		(34)			(34)		1,577	1,577			
100084760	MIAMI BEACH	FL		08/02/2022		1,857		(149)			(149)		1,708	1,708			
100181324	MIAMI	FL		12/06/2024		924		(162)			(162)		762	762			
100152386	COTUIT	MA		05/17/2024		1,747		24			24		1,771	1,771			
100142936	GLENDALE	CA		02/09/2024		1,587		(121)			(121)		1,466	1,466			
100127473	SHIP BOTTOM	NJ		09/08/2023		1,765		(74)			(74)		1,691	1,691			
100079578	PASADENA	CA		04/25/2022		3,209		(284)			(284)		2,926	2,926			
100151559	HEALDSBURG	CA		05/10/2024		31,653		(927)			(927)		30,726	30,726			
100138095	MIAMI SHORES	FL		12/13/2023		1,345		(67)			(67)		1,278	1,278			
100151802	WASHINGTON	DC		05/10/2024		1,632		(32)			(32)		1,600	1,600			
100160208	EUGENE	OR		07/18/2024		1,303		(91)			(91)		1,212	1,212			
100169937	STOCKTON	CA		11/08/2024		1,774		(222)			(222)		1,552	1,552			
100134312	LAKE WORTH	FL		10/27/2023		1,585		41			41		1,626	1,626			
100159501	RENTON	WA		07/15/2024		1,657		(152)			(152)		1,505	1,505			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023		2,102		(145)			(145)		1,956	1,956			
100135047	SEVIERVILLE	TN		11/01/2023		1,571		163			163		1,734	1,734			
100176917	BELLEVUE	WA		11/15/2024		3,819		(136)			(136)		3,684	3,684			
100150258	AMSTERDAM	NLD		04/29/2024													
100152810	WEST NEW YORK	NJ		05/22/2024		1,598		(215)			(215)		1,383	1,383			
100145569	UNITED KINGDOM	GBR		03/12/2024		(9,387)		9,387			9,387						
100170217	ARLINGTON	MA		10/08/2024		1,669		(152)			(152)		1,518	1,518			
100137880	SAN JOSE	CA		12/08/2023		1,725		(192)			(192)		1,533	1,533			
100175703	JURUPA VALLEY	CA		11/12/2024		1,939		(92)			(92)		1,847	1,847			
100133415	CHULA VISTA AREA OF BONITA	CA		11/21/2023		(18)		18			18						
100147809	AUSTIN	TX		04/08/2024		1,502		(82)			(82)		1,420	1,420			
100180605	BELLFLOWER	CA		11/26/2024		1,011		(117)			(117)		895	895			
100081367	SANTA MONICA	CA		03/18/2022		6,932		667			667		7,599	7,599			
100171893	CLOSTER	NJ		10/17/2024		1,876		(100)			(100)		1,776	1,776			
100116806	CASTRO VALLEY	CA		07/20/2023		1,723		2,228			2,228		3,951	3,951			
100164742	OCEAN CITY	NJ		08/26/2024		3,819		(164)			(164)		3,655	3,655			
100169168	CHULA VISTA	CA		09/27/2024		1,879		(40)			(40)		1,839	1,839			
100160343	MIAMI	FL		09/06/2024		1,861		(162)			(162)		1,699	1,699			
100142483	DENVER	CO		03/08/2024		2,431		(56)			(56)		2,375	2,375			
100129337	LA MESA	CA		09/25/2023		4,349		126			126		4,474	4,474			
100120550	DOWNEY	CA		08/18/2023		1,717		(25)			(25)		1,692	1,692			
100115811	EVERETT	WA		07/20/2023		1,864		(17)			(17)		1,846	1,846			
100148670	AMAGANSETT	NY		04/16/2024		1,713		(155)			(155)		1,559	1,559			
100068136	SAN FRANCISCO	CA		08/25/2021		3,872		(147)			(147)		3,724	3,724			
100184976	INDIAN WELLS	CA		12/19/2024		1,101		(100)			(100)		1,001	1,001			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139233	SANTA CLARITA AREA OF CANYON	CA		12/28/2023		1,400		(102)			(102)		1,298	1,298			
100176023	PEGRAM	TN		12/20/2024		25		(25)			(25)						
100182549	REDLANDS	CA		12/12/2024		1,191		(14)			(14)		1,177	1,177			
100086609	PEARLAND	TX		09/30/2022		1,552		(87)			(87)		1,465	1,465			
100179775	PAYSON	AZ		11/21/2024		143,384		(2,395)			(2,395)		140,990	140,990			
100128133	BASS LAKE	CA		09/11/2023		1,009		(61)			(61)		948	948			
100079748	MIAMI	FL		04/08/2022		3,062		(251)			(251)		2,811	2,811			
100077828	OCEANSIDE	CA		01/14/2022		2,979		(121)			(121)		2,858	2,858			
100100375	WOODSIDE	NY		04/27/2023		2,303		540			540		2,843	2,843			
100163411	MIDLAND PARK	NJ		09/27/2024		(3)		3			3						
100088180	LONG BEACH	CA		10/25/2022		2,030		97			97		2,127	2,127			
4010085525	MEMPHIS	TN		11/26/2024		3,074		(1,482)			(1,482)		1,592	1,592			
100144871	UNITED KINGDOM	GBR		03/12/2024		(5,378)		5,463			5,463		85	85			
100117908	LA VERNE	CA		07/20/2023		(23,175)		(30)			(30)	24,905	1,699	1,639	(60)		(60)
100148190	THOUSAND OAKS	CA		04/12/2024		1,658		(75)			(75)		1,582	1,582			
100139791	UNITED KINGDOM	GBR		12/18/2023		104							104	104			
100137178	DAMASCUS	OR		11/28/2023		5,471		(112)			(112)		5,360	5,360			
100169216	BROOKLYN	NY		09/27/2024		550		16			16		566	566			
100076537	RESEDA	CA		01/04/2022		3,590		(156)			(156)		3,435	3,435			
100163793	JACKSONVILLE	FL		09/27/2024		1,221		(184)			(184)		1,037	1,037			
100151222	FRANKLIN	MA		05/10/2024		2,147		31			31		2,178	2,178			
100110335	HOOD RIVER	OR		06/30/2023		2,144		57			57		2,200	2,200			
100163289	SCOTTSDALE	AZ		08/13/2024		1,326		(238)			(238)		1,088	1,088			
100151653	GARDEN CITY	UT		05/10/2024		1,848		43			43		1,891	1,891			
100165834	LOS ANGELES	CA		08/29/2024		23		(23)			(23)						
100172245	HOUSTON	TX		10/21/2024		1,865		(89)			(89)		1,776	1,776			
100161403	MORGANVILLE	NJ		07/26/2024		662,688		(22,151)			(22,151)		640,537	640,537			
100165675	KIHEI	HI		10/04/2024		40,184		(1,999)			(1,999)		38,185	38,185			
100176852	SEDONA	AZ		11/15/2024		1,114		(110)			(110)		1,004	1,004			
100172368	PICO RIVERA	CA		10/23/2024		11,829		(450)			(450)		11,380	11,380			
100151194	SAN DIEGO	CA		05/10/2024		1,619		(103)			(103)		1,516	1,516			
100109718	LOS ANGELES	CA		06/16/2023		2,882		(144)			(144)		2,738	2,738			
100169294	NORCO	CA		09/27/2024		1,647		(127)			(127)		1,521	1,521			
100087986	MONROVIA	MD		10/25/2022		1,537		(45)			(45)		1,492	1,492			
100087308	MIAMI BEACH	FL		10/25/2022		5,486		736			736		6,222	6,222			
100143118	CROCKETT	CA		02/16/2024		1,358		(91)			(91)		1,267	1,267			
100164590	LAS VEGAS	NV		08/21/2024		972		26			26		998	998			
100140982	LOS ANGELES	CA		03/28/2024		1,525		(70)			(70)		1,455	1,455			
100065256	WASHINGTON	DC		07/14/2021		3,776		42			42		3,818	3,818			
100165770	SANIBEL	FL		08/29/2024		1,533		(15)			(15)		1,518	1,518			
4010055081	FULTON	NY		07/27/2023		1,383		(148)			(148)		1,236	1,236			
100145827	SAINT SIMONS ISLAND	GA		03/15/2024		1,129		(158)			(158)		971	971			
100129709	OREM	UT		09/29/2023		1,800		12			12		1,811	1,811			
100181989	BETHANY BEACH	DE		12/12/2024		1,843		60			60		1,903	1,903			
100118816	OAKLAND PARK	FL		08/30/2023		1,681		(20)			(20)		1,662	1,662			
100087248	GILBERT	AZ		10/25/2022		1,638		400			400		2,037	2,037			
100070517	WASHINGTON	DC		09/23/2021		3,887		(148)			(148)		3,740	3,740			
100120116	SALT LAKE CITY	UT		08/11/2023		1,786		(57)			(57)		1,729	1,729			
100154077	TARZANA	CA		06/06/2024		32		(32)			(32)						
100120049	RICHMOND	TX		08/11/2023		6,969		320			320		7,289	7,289			
100135282	BOZEMAN	MT		11/08/2023		1,660		79			79		1,738	1,738			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010062448	PORTSMOUTH	VA		01/30/2024		1,279							1,279	1,279			
100149472	NORWOOD	NJ		04/24/2024		1,870		(28)			(28)		1,842	1,842			
100114633	LOS ANGELES	CA		06/29/2023		1,241		(101)			(101)		1,141	1,141			
100142476	KEY LARGO	FL		03/08/2024		46		(46)			(46)						
100159059	CASTAIC	CA		08/15/2024		2,155		(272)			(272)		1,883	1,883			
100131825	LOS ANGELES	CA		10/06/2023		1,718		(10)			(10)		1,708	1,708			
100120611	SEVERNA PARK	MD		08/18/2023		5,537		72			72		5,609	5,609			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		3,485		82			82		3,566	3,566			
100140396	IRVINE	CA		01/18/2024		1,688		(116)			(116)		1,572	1,572			
100169522	JERSEY CITY	NJ		09/30/2024		1,724		(102)			(102)		1,622	1,622			
100087416	LA QUINTA	CA		10/25/2022		149		(149)			(149)						
100109642	JURUPA VALLEY	CA		06/14/2023		1,099		(138)			(138)		961	961			
100132640	PITTSBURG	CA		11/03/2023		8,395		403			403		8,798	8,798			
100170142	WASHOUGAL	WA		10/08/2024		(32,122)		(78)			(78)	34,123	1,924	1,766	(157)		(157)
100163845	HOUSTON	TX		09/27/2024		(32,332)		(180)			(180)	34,123	1,610	1,416	(194)		(194)
100087215	SEMINOLE	FL		10/25/2022		3,817		980			980		4,797	4,797			
100088196	SIMI VALLEY	CA		10/13/2022		2,901		(177)			(177)		2,724	2,724			
100140778	SOUTH GATE	CA		01/22/2024		1,238		(53)			(53)		1,185	1,185			
100139111	EL PASO	TX		12/28/2023		1,316		(80)			(80)		1,236	1,236			
100118798	SAN DIEGO	CA		08/30/2023		1,596		(83)			(83)		1,513	1,513			
100167015	SCOTTDALE	GA		09/13/2024		1,522		(182)			(182)		1,341	1,341			
100091394	LAS VEGAS	NV		02/22/2023		1,754		(65)			(65)		1,689	1,689			
100138674	MIAMI	FL		02/02/2024		1,275		(203)			(203)		1,073	1,073			
100139987	WAIKOLOA	HI		01/09/2024		1,557		(137)			(137)		1,420	1,420			
100156283	FORT LAUDERDALE	FL		07/25/2024		1,542		(141)			(141)		1,401	1,401			
100146776	LONG BEACH	CA		03/20/2024		1,510		(120)			(120)		1,389	1,389			
100065734	WASHINGTON	DC		07/28/2021		3,821		191			191		4,012	4,012			
100167607	LEWES	DE		09/19/2024		2,177		(105)			(105)		2,072	2,072			
100140983	LOS ANGELES	CA		03/28/2024		1,474		(118)			(118)		1,355	1,355			
100168541	RIVER EDGE	NJ		09/25/2024		1,603		(138)			(138)		1,465	1,465			
100169744	VISTA	CA		09/30/2024		1,731		(66)			(66)		1,665	1,665			
100103637	MIAMI	FL		05/08/2023		1,003		(30)			(30)		973	973			
100161939	RIVERSIDE	CA		07/31/2024		929		(10)			(10)		919	919			
100067707	OAKLAND	CA		09/23/2021		3,796		(83)			(83)		3,714	3,714			
100102127	MESA	AZ		04/14/2023		1,428		(64)			(64)		1,364	1,364			
100136619	LOS ANGELES	CA		11/22/2023		2,322		(6)			(6)		2,315	2,315			
100137191	HAYWARD	CA		11/28/2023		1,475		(159)			(159)		1,317	1,317			
100132371	SPARKS	NV		11/03/2023		1,105		(55)			(55)		1,051	1,051			
100173621	GRONINGEN	NLD		10/29/2024													
100171744	LEWES	DE		10/17/2024		4,838		(224)			(224)		4,614	4,614			
100166448	CUTLER BAY	FL		10/31/2024		1,850		(225)			(225)		1,626	1,626			
100145419	UNITED KINGDOM	GBR		03/12/2024		(5,465)		5,708			5,708		244	244			
100071470	CANYON COUNTRY	CA		10/26/2021		496		(85)			(85)		411	411			
100180756	WOODLAND	CA		11/26/2024		2,066		(224)			(224)		1,842	1,842			
100154702	MANASSAS	VA		07/19/2024		1,409		(183)			(183)		1,226	1,226			
100133399	YUCAIPA	CA		11/21/2023		1,397		(80)			(80)		1,317	1,317			
100164232	LAKE ELSINORE	CA		08/21/2024		11,816		(432)			(432)		11,384	11,384			
100131953	PALM BEACH GARDENS	FL		10/13/2023		1,780		(27)			(27)		1,753	1,753			
100140905	SAN LUIS OBISPO	CA		02/26/2024		1,760		(121)			(121)		1,638	1,638			
100151454	CAPE MAY	NJ		05/10/2024		(22,792)		(46)			(46)	24,626	1,788	1,624	(164)		(164)
100154760	IRVINE	CA		07/19/2024		1,854		(61)			(61)		1,793	1,793			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186697	INGLEWOOD	CA		12/31/2024		502		(182)			(182)		320	320			
100100859	HAYWARD	CA		04/28/2023		2,167		602			602		2,769	2,769			
100174953	RIVERSIDE	CA		10/31/2024		1,017		(176)			(176)		841	841			
100185717	ZUIDLAND	NLD		12/20/2024													
100074235	FREMONT	CA		12/09/2021		4,316		(233)			(233)		4,084	4,084			
100116814	VAN NUYS	CA		07/20/2023		2,070		1,374			1,374		3,444	3,444			
100163980	DENVER	CO		08/21/2024		2,075		(578)			(578)		1,496	1,496			
100175442	CORONA	CA		12/23/2024		(1,861)		3,412			3,412		1,551	1,551			
100139024	KEAAU	HI		12/22/2023		2,291		218			218		2,509	2,509			
100080933	WOODLAND HILLS	CA		03/17/2022		(21,662)		9			9	33,444	11,791	3,461	(8,329)		(8,329)
100116636	ARCADIA	CA		07/20/2023		(5,167)		8,878			8,878		3,711	3,711			
100146725	LONG BEACH	CA		03/20/2024		1,562		(120)			(120)		1,442	1,442			
100174825	DELRAY BEACH	FL		10/31/2024		1,018		(167)			(167)		851	851			
100110408	FOLSOM	CA		06/30/2023		1,741		(103)			(103)		1,639	1,639			
100154188	FRANKLIN	TN		07/11/2024		1,549		(141)			(141)		1,408	1,408			
100169952	LOS ANGELES	CA		11/08/2024		34		(34)			(34)						
100169718	PHOENIX	AZ		09/30/2024		1,918		187			187		2,105	2,105			
100076375	FONTANA	CA		12/23/2021		3,136		(374)			(374)		2,762	2,762			
100143012	NAPLES	FL		02/12/2024		818		(142)			(142)		676	676			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		5,968		(190)			(190)		5,778	5,778			
100100396	LAS VEGAS	NV		04/27/2023		(538)		538			538						
100176778	NEW HYDE PARK	NY		11/15/2024		1,619		(160)			(160)		1,459	1,459			
100116410	FLUSHING	NY		07/20/2023		(22,554)		3,097			3,097	24,613	5,156	4,993	(163)		(163)
100152855	LA PUENTE	CA		05/22/2024		1,480		(113)			(113)		1,367	1,367			
100180601	SEATTLE	WA		11/26/2024		1,247		158			158		1,405	1,405			
100129284	LAS VEGAS	NV		09/25/2023		11,456		383			383		11,839	11,839			
100119905	WELLINGTON	FL		08/10/2023		1,479		(61)			(61)		1,419	1,419			
100157598	HIALEAH	FL		06/28/2024		2,046		(130)			(130)		1,917	1,917			
100156308	OAKHURST	NJ		07/25/2024		1,525		(161)			(161)		1,365	1,365			
100151873	LAS VEGAS	NV		05/10/2024		1,757		(119)			(119)		1,638	1,638			
100160221	POCASSET	MA		07/18/2024		1,408		(75)			(75)		1,333	1,333			
100171234	CORONA	CA		10/16/2024		1,661		(107)			(107)		1,555	1,555			
100140294	EVERETT	MA		01/18/2024		1,552		(76)			(76)		1,476	1,476			
100100554	TEHACHAPI	CA		04/27/2023		1,182		(79)			(79)		1,104	1,104			
100148161	HALLANDALE	FL		05/15/2024		1,665		(5)			(5)		1,660	1,660			
100140480	CHATSWORTH	CA		01/19/2024		1,139		(19)			(19)		1,120	1,120			
100172840	LOS ANGELES	CA		10/25/2024		2,218		(198)			(198)		2,019	2,019			
100174508	LA MIRADA	CA		10/31/2024		3,413		(254)			(254)		3,159	3,159			
100115302	BELLFLOWER	CA		07/17/2023		1,550		(62)			(62)		1,488	1,488			
4010061588	DAYTON	OH		10/27/2023		137		(137)			(137)						
100182692	SANTA ROSA BEACH	FL		12/12/2024		1,116		(63)			(63)		1,052	1,052			
100011046	KAHULUI	HI		12/23/2016		1,506		243			243		1,750	1,750			
100166091	ROSWELL	GA		09/09/2024		14,234		(376)			(376)		13,858	13,858			
100092052	FAR ROCKAWAY	NY		02/09/2023		1,687		(130)			(130)		1,557	1,557			
100083463	WILMINGTON	CA		06/02/2022		130		(7)			(7)		123	123			
100169484	RANCHO MISSION VIEJO	CA		09/30/2024		1,145		(67)			(67)		1,078	1,078			
100134675	PALM COAST	FL		10/30/2023		1,557		(16)			(16)		1,541	1,541			
100115616	DALY CITY	CA		07/19/2023		3,280		(129)			(129)		3,152	3,152			
100132487	NEW HOPE	PA		11/03/2023		4,408		230			230		4,639	4,639			
100138181	DULUTH	GA		12/14/2023		1,406		(66)			(66)		1,340	1,340			
100090944	ANAHEIM	CA		01/31/2023		3,093		(229)			(229)		2,864	2,864			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161062	VENICE	FL		07/24/2024		1,555		(86)			(86)		1,468	1,468			
100164057	FONTANA	CA		08/21/2024		1,652		(137)			(137)		1,516	1,516			
100155971	MONROE	NY		06/18/2024		1,366		(66)			(66)		1,301	1,301			
100132072	STATEN ISLAND	NY		10/13/2023		1,905		264			264		2,169	2,169			
100100488	QUEENS VILLAGE	NY		04/27/2023		(148)		148			148						
100176130	FRESNO	CA		12/20/2024		1,039		(119)			(119)		920	920			
100169469	LYNNWOOD	WA		09/30/2024		1,372		(38)			(38)		1,334	1,334			
100168602	PROVINCETOWN	MA		09/25/2024		1,620		(120)			(120)		1,500	1,500			
100147976	RIVERSIDE	CA		04/10/2024		1,384		(26)			(26)		1,359	1,359			
100169641	KINGS BEACH	CA		09/30/2024		1,623		(96)			(96)		1,527	1,527			
100135412	HAYWARD	CA		11/13/2023		1,488		(19)			(19)		1,469	1,469			
100091438	RESEDA	CA		02/22/2023		2,117		(67)			(67)		2,050	2,050			
100166917	OCEAN ISLE BEACH	NC		09/13/2024		1,597		(162)			(162)		1,435	1,435			
100090653	THE BRONX	NY		12/29/2022		9,365		(7,673)			(7,673)		1,692	1,692			
100079977	WALNUT	CA		04/25/2022		3,338		190			190		3,529	3,529			
100185856	EASTVALE	CA		12/26/2024		565		(27)			(27)		538	538			
100165196	ROTTERDAM	NLD		08/28/2024													
100172382	SEVIERVILLE	TN		10/23/2024		1,834		(115)			(115)		1,719	1,719			
100170252	AIKEN	SC		10/08/2024		1,658		(65)			(65)		1,593	1,593			
100172500	CAPE CHARLES	VA		10/23/2024		2,958		(187)			(187)		2,771	2,771			
100185346	LOS ANGELES	CA		12/20/2024		1,803		30			30		1,833	1,833			
100076801	CORONA	CA		12/27/2021		11,284		(460)			(460)		10,824	10,824			
100132804	SPRING VALLEY	CA		11/03/2023		1,567		95			95		1,662	1,662			
100141697	SAN FRANCISCO	CA		01/30/2024		34		(34)			(34)						
100173769	LANCASTER	PA		10/30/2024		1,750		(154)			(154)		1,595	1,595			
100082853	LAKE ARROWHEAD	CA		05/17/2022		50		(50)			(50)						
100014467	REDONDO BEACH	CA		09/27/2017		(21,360)		461			461	24,553	3,654	3,581	(73)		(73)
100180394	HAYWARD	CA		11/25/2024		1,886		92			92		1,978	1,978			
100081694	SUNNY ISLES BEACH	FL		03/21/2022		59		(59)			(59)						
100165045	LOS ANGELES	CA		08/28/2024		1,512		(82)			(82)		1,431	1,431			
100092051	FAR ROCKAWAY	NY		02/09/2023		1,677		(120)			(120)		1,557	1,557			
100160574	ORTING	WA		07/19/2024		1,882		(284)			(284)		1,598	1,598			
100173022	HIGHLAND	CA		10/25/2024		1,783		(99)			(99)		1,684	1,684			
100143086	NORTH HOLLYWOOD	CA		02/16/2024		1,731		(60)			(60)		1,671	1,671			
100133856	LIBERTY HILL	TX		10/20/2023		973		(131)			(131)		842	842			
100144320	BRADENTON	FL		03/07/2024		1,587		(92)			(92)		1,494	1,494			
100180678	ANAHEIM	CA		11/26/2024		1,577		(78)			(78)		1,499	1,499			
100172743	OLYMPIA	WA		11/21/2024		1,165		(64)			(64)		1,102	1,102			
100129483	SPRING VALLEY	NY		09/29/2023		1,992		119			119		2,111	2,111			
100151783	BETHESDA	MD		05/10/2024		1,968		(110)			(110)		1,858	1,858			
100147424	BAYVILLE	NJ		04/03/2024		1,120		(88)			(88)		1,031	1,031			
100161410	ESCONDIDO	CA		07/26/2024		1,347		(104)			(104)		1,243	1,243			
100176535	DAHLONEGA	GA		11/15/2024		1,762		(13)			(13)		1,749	1,749			
100156539	BALTIMORE	MD		06/24/2024		1,605		(42)			(42)		1,563	1,563			
100156263	LEANDER	TX		07/25/2024		3,084		(325)			(325)		2,759	2,759			
100166390	LAUREL	MD		10/24/2024		1,548		(91)			(91)		1,456	1,456			
100159547	EXCELSIOR	MN		07/15/2024		20		(20)			(20)						
100165952	SAINT ALBANS	MO		09/06/2024		1,510		(6)			(6)		1,505	1,505			
100071561	SEASIDE	CA		10/14/2021		(29,940)		(250)			(250)	33,714	3,523	3,398	(126)		(126)
100141777	MIAMI	FL		01/30/2024		999		(49)			(49)		951	951			
100118837	OCEANSIDE	CA		08/30/2023		51		(51)			(51)						

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148471	WESTLAKE	FL		04/12/2024		2,299		(70)			(70)		2,229	2,229			
100147279	BROOKLYN	NY		03/28/2024		1,628		(73)			(73)		1,555	1,555			
100144763	UNITED KINGDOM	GBR		03/12/2024		(4,809)		4,809			4,809						
100090951	SANTA ANA	CA		01/31/2023		7,637		(253)			(253)		7,384	7,384			
100170294	WALLINGTON	NJ		10/08/2024		1,764		(110)			(110)		1,654	1,654			
100129663	PROSPER	TX		09/29/2023		1,638		(79)			(79)		1,558	1,558			
100108311	LOS ANGELES	CA		05/24/2023		1,391		(182)			(182)		1,209	1,209			
100184960	BELLE HARBOR	NY		12/19/2024		1,666		(58)			(58)		1,608	1,608			
100016523	LOS ANGELES	CA		04/10/2018		3,994		(159)			(159)		3,835	3,835			
100176534	LAS VEGAS	NV		11/15/2024		1,805		(66)			(66)		1,740	1,740			
100101923	LONG BEACH	CA		04/14/2023		1,278		(207)			(207)		1,071	1,071			
100168549	WASHINGTON	DC		09/25/2024		1,802		(86)			(86)		1,716	1,716			
100115099	SAN DIEGO	CA		07/14/2023		1,221							1,222	1,222			
100163942	CHESAPEAKE	VA		10/04/2024		1,639		(119)			(119)		1,520	1,520			
100159025	WESTMINSTER	CO		08/15/2024		939		(181)			(181)		758	758			
100131943	SALT LAKE CITY	UT		10/13/2023		1,621		(51)			(51)		1,570	1,570			
100148835	OAK ISLAND	NC		04/17/2024		1,508		(73)			(73)		1,435	1,435			
100140865	AUGUSTA	GA		03/06/2024		1,537		(148)			(148)		1,389	1,389			
100173703	ST PETERSBURG	FL		10/30/2024		1,580		(194)			(194)		1,385	1,385			
100116094	DALY CITY	CA		07/20/2023		2,396		2,147			2,147		4,543	4,543			
100172911	MORENO VALLEY	CA		10/25/2024		815		(158)			(158)		657	657			
100080052	ARCADIA	CA		04/25/2022		3,351		289			289		3,640	3,640			
100166434	LAFAYETTE	LA		10/31/2024		1,853		(140)			(140)		1,713	1,713			
100151771	BETHESDA	MD		05/10/2024		1,963		(98)			(98)		1,864	1,864			
100131790	LOS ANGELES	CA		10/06/2023		1,744		44			44		1,788	1,788			
100114665	MAYWOOD	CA		06/29/2023		1,799		34			34		1,833	1,833			
100079863	BAILEY	CO		04/08/2022		3,316		84			84		3,400	3,400			
100148731	MYAKKA	FL		04/17/2024		3,601		(152)			(152)		3,449	3,449			
100172306	NORTHRIDGE	CA		10/21/2024		1,836		(100)			(100)		1,736	1,736			
100158386	UNITED KINGDOM	GBR		07/09/2024		(8,904)		8,904			8,904						
100147731	WINCHESTER	CA		04/08/2024		1,636		(116)			(116)		1,519	1,519			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		1,784		143			143		1,927	1,927			
100103504	GRANADA HILLS	CA		05/08/2023		1,610		(81)			(81)		1,530	1,530			
100146729	LAWRENCE	MA		03/20/2024		1,208		(114)			(114)		1,094	1,094			
100067447	WALNUT CREEK	CA		09/23/2021		3,779		(183)			(183)		3,596	3,596			
100110039	VALLEY GLEN	CA		06/23/2023		1,606		(92)			(92)		1,514	1,514			
100143366	HUNTINGTON BEACH	CA		02/16/2024		1,306		(116)			(116)		1,190	1,190			
100139467	CORAL SPRINGS	FL		12/28/2023		1,243		(97)			(97)		1,146	1,146			
100161745	NORTHLAKE	TX		07/30/2024		1,530		(131)			(131)		1,399	1,399			
100103742	SAN DIEGO	CA		05/08/2023		1,524		(45)			(45)		1,480	1,480			
100080859	SAN LUIS OBISPO	CA		03/10/2022		(59)		59			59						
100178490	SAN DIEGO	CA		11/21/2024		1,765		(57)			(57)		1,707	1,707			
100149946	LAS VEGAS	NV		06/07/2024		1,143		(111)			(111)		1,032	1,032			
100131650	MIAMI	FL		10/06/2023		1,794		46			46		1,839	1,839			
100182138	NORTH MYRTLE BEACH	SC		12/12/2024		1,166		(87)			(87)		1,079	1,079			
100173479	LITTLETON	CO		10/29/2024		1,609		(136)			(136)		1,473	1,473			
100108059	SANTA ANA	CA		05/24/2023		1,392		(153)			(153)		1,239	1,239			
100169788	CLEARWATER	FL		09/30/2024		1,595		(139)			(139)		1,455	1,455			
100120818	VAN NUYS	CA		08/25/2023		(37,941)		4,387			4,387	33,577	23		(23)		(23)
100170495	NORWALK	CA		10/09/2024		1,755		(124)			(124)		1,632	1,632			
100170284	LAWRENCE	NY		10/08/2024		2,141		(110)			(110)		2,031	2,031			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151467	JURUPA VALLEY	CA		05/10/2024		1,574		(100)			(100)		1,473	1,473			
100149066	NORTH PORT	FL		04/19/2024		26,587		(629)			(629)		25,958	25,958			
100164093	WHITTIER	CA		08/21/2024		1,378		(171)			(171)		1,208	1,208			
100161640	UNITED KINGDOM	GBR		07/29/2024		126							126	126			
100135859	SANGER	CA		11/13/2023		1,521		(67)			(67)		1,454	1,454			
100160949	IRVINE	CA		07/24/2024		2,068		(156)			(156)		1,911	1,911			
100026257	FLUSHING	NY		09/20/2018		1,239		180			180		1,419	1,419			
100079449	LONG BEACH	CA		03/17/2022		3,193		(391)			(391)		2,802	2,802			
100130001	LYNBROOK	NY		09/27/2023		1,487		73			73		1,559	1,559			
100130226	SIMI VALLEY	CA		11/15/2023		1,529		(110)			(110)		1,419	1,419			
100120881	CHULA VISTA	CA		08/28/2023		2,930		(119)			(119)		2,811	2,811			
100158119	SAN JOSE	CA		07/09/2024		1,610		(61)			(61)		1,549	1,549			
100103369	SARASOTA	FL		06/16/2023		1,557		(54)			(54)		1,503	1,503			
100159279	N TOPSAIL BEACH	NC		07/15/2024		1,596		(149)			(149)		1,447	1,447			
100169191	SCARSDALE	NY		09/27/2024		560		(108)			(108)		452	452			
100086535	PHOENIX	AZ		09/30/2022		1,015		(44)			(44)		971	971			
100011856	WOODINVILLE	WA		03/08/2017		1,586		59			59		1,645	1,645			
100100410	HICKSVILLE	NY		04/27/2023		2,202		1,080			1,080		3,281	3,281			
100076670	VERO BEACH	FL		12/16/2021		2,468		(284)			(284)		2,183	2,183			
100149169	LAS VEGAS	NV		04/22/2024		984		(187)			(187)		797	797			
100149754	WASHINGTON	DC		04/26/2024		(979)		2,304			2,304		1,325	1,325			
100163003	MANTECA	CA		08/13/2024		1,574		(134)			(134)		1,439	1,439			
100158869	MUNDS PARK	AZ		07/12/2024		78,813		(2,158)			(2,158)		76,655	76,655			
100137531	YUCAIPA	CA		12/08/2023		2,444		(52)			(52)		2,391	2,391			
100157779	QUEEN CREEK	AZ		08/01/2024		1,552		(118)			(118)		1,434	1,434			
100135210	LEWES	DE		11/08/2023		1,572		(5)			(5)		1,567	1,567			
100175672	WHITTIER	CA		11/12/2024		1,782		4			4		1,786	1,786			
100087233	LAS VEGAS	NV		10/25/2022		2,298		145			145		2,442	2,442			
100091661	LAS VEGAS	NV		01/27/2023		1,421		(50)			(50)		1,371	1,371			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		3,582		(70)			(70)		3,512	3,512			
100109136	WESTMINSTER	CA		06/09/2023		1,904		(93)			(93)		1,810	1,810			
100174335	GULF SHORES	AL		10/31/2024		1,752		(79)			(79)		1,673	1,673			
100168060	SAN FERNANDO	CA		09/20/2024		450		52			52		502	502			
100083498	SUNNY ISLES BEACH	FL		06/06/2022		6,282		(233)			(233)		6,049	6,049			
100173937	JERSEY CITY	NJ		10/31/2024		1,740		(45)			(45)		1,694	1,694			
100128808	RANCHO SANTA FE	CA		09/21/2023		21,721		85			85		21,806	21,806			
100134170	WEST COVINA	CA		12/08/2023		1,387		(60)			(60)		1,327	1,327			
100163294	GARDEN CITY	ID		08/13/2024		1,639		(10)			(10)		1,629	1,629			
100169305	HOLLIS	NY		09/27/2024		1,347		(143)			(143)		1,203	1,203			
100118717	LAKEWOOD	CA		07/25/2023		1,621		(70)			(70)		1,551	1,551			
100115342	OAKLAND	CA		07/17/2023		1,572		(69)			(69)		1,504	1,504			
100155940	GULF SHORES	AL		06/17/2024		1,522		(32)			(32)		1,489	1,489			
100152964	LOS ANGELES	CA		06/27/2024		1,673		(120)			(120)		1,553	1,553			
100090998	HAYWARD	CA		01/31/2023		1,123		(87)			(87)		1,037	1,037			
100165911	KNOXVILLE	TN		09/06/2024		1,645		(111)			(111)		1,534	1,534			
100167968	SANTA ANA	CA		09/20/2024		1,660		(148)			(148)		1,512	1,512			
100149821	BERGENFIELD	NJ		04/29/2024		1,625		(134)			(134)		1,491	1,491			
100166925	SAN GABRIEL	CA		09/13/2024		1,760		(117)			(117)		1,643	1,643			
100128894	PETALUMA	CA		09/21/2023		1,462		(76)			(76)		1,386	1,386			
100152472	ANAHEIM	CA		05/16/2024		1,122		(47)			(47)		1,076	1,076			
100162538	SAN DIEGO	CA		08/12/2024		1,694		(51)			(51)		1,643	1,643			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134341	CITRUS HEIGHTS	CA		10/27/2023		1,452		(94)			(94)		1,358	1,358			
100136232	SOUTH GATE	CA		11/20/2023		1,442		(45)			(45)		1,397	1,397			
100153643	LAKEWOOD	CO		05/31/2024		1,260		(141)			(141)		1,119	1,119			
100179803	ST AUGUSTINE	FL		11/21/2024		1,700		(105)			(105)		1,595	1,595			
100132821	RESEDA	CA		11/03/2023		1,304		(65)			(65)		1,238	1,238			
100054129	CHARLOTTESVILLE	VA		03/23/2021		9,541		(388)			(388)		9,152	9,152			
100141410	RANCHO CUCAMONGA	CA		01/30/2024		1,089		(94)			(94)		995	995			
100108457	LOS GATOS	CA		05/25/2023		12,652		186			186		12,838	12,838			
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023		2,280		2,256			2,256		4,536	4,536			
100090865	DOUBLE OAK	TX		01/31/2023		2,876		20			20		2,895	2,895			
100074391	MONTAUK	NY		12/02/2021		3,377		(205)			(205)		3,172	3,172			
100132343	FONTANA	CA		11/03/2023		1,634		566			566		2,201	2,201			
100118912	VALLEJO	CA		07/27/2023		955		(169)			(169)		786	786			
100185561	BELL BUCKLE	TN		12/20/2024		1,223		(185)			(185)		1,038	1,038			
100119929	BROOKLYN	NY		08/10/2023		33		(33)			(33)						
100160558	HIALEAH	FL		07/19/2024		74,554		(2,442)			(2,442)		72,112	72,112			
100181354	MIAMI	FL		12/06/2024		1,047		(203)			(203)		844	844			
100165588	SPOKANE	WA		10/04/2024		1,553		(104)			(104)		1,449	1,449			
100087249	ORANGE	CA		10/25/2022		2,627		381			381		3,008	3,008			
100173933	NEWCASTLE	WA		10/31/2024		1,496		(174)			(174)		1,322	1,322			
100185332	CAPE CHARLES	VA		12/20/2024		1,766		56			56		1,821	1,821			
100137765	EPWORTH	GA		12/08/2023		1,438		(41)			(41)		1,397	1,397			
100115731	SOUTH GATE	CA		07/20/2023		1,939		(2)			(2)		1,937	1,937			
100147565	ROYAL PALM BEACH	FL		04/03/2024		1,241		(115)			(115)		1,125	1,125			
100118975	BUENA PARK	CA		07/27/2023		3,132		(117)			(117)		3,015	3,015			
100109344	ASTORIA	NY		06/12/2023		3,982		(310)			(310)		3,672	3,672			
100078206	SAN LUIS OBISPO	CA		02/10/2022		(91)		91			91						
100169764	FULLERTON	CA		09/30/2024		1,705		(69)			(69)		1,636	1,636			
100074388	FLEMINGTON	NJ		12/02/2021		4,806		(272)			(272)		4,534	4,534			
100151168	WOODSIDE	NY		05/09/2024		1,423		(134)			(134)		1,289	1,289			
100186722	RIDGEFIELD	WA		12/31/2024		1,626		(14)			(14)		1,612	1,612			
100159905	MIAMI	FL		08/16/2024		1,571		(176)			(176)		1,395	1,395			
100144437	SURPRISE	AZ		03/07/2024		1,857		(12)			(12)		1,845	1,845			
100103074	HAYWARD	CA		06/22/2023		1,118		(77)			(77)		1,040	1,040			
100128422	MARIETTA	GA		09/15/2023		1,972		(159)			(159)		1,812	1,812			
100146679	NORWALK	CA		03/20/2024		777		(101)			(101)		676	676			
100151465	LINDEN	NJ		05/10/2024		1,640		(2)			(2)		1,638	1,638			
100159571	MIAMI	FL		07/15/2024		1,509		(152)			(152)		1,357	1,357			
100144494	PETALUMA	CA		04/26/2024		1,539		(200)			(200)		1,339	1,339			
100165257	JURUPA VALLEY	CA		08/29/2024		1,398		(83)			(83)		1,315	1,315			
100144720	UNITED KINGDOM	GBR		03/12/2024		(8,873)		8,873			8,873						
100102151	SARASOTA	FL		04/14/2023		1,459		(64)			(64)		1,394	1,394			
100163824	GILBERT	AZ		09/27/2024		1,336		(77)			(77)		1,259	1,259			
100108445	BRONX	NY		05/25/2023		(402)		1,803			1,803		1,401	1,401			
100175100	MIAMI	FL		11/05/2024		1,309		(129)			(129)		1,180	1,180			
100155955	GATLINBURG	TN		06/17/2024		1,721		(46)			(46)		1,675	1,675			
100157768	KELLER	TX		08/01/2024		1,515		(190)			(190)		1,325	1,325			
100182007	FERNANDINA BEACH	FL		12/12/2024		1,723		34			34		1,756	1,756			
100182659	BREWSTER	MA		12/12/2024		1,163		(15)			(15)		1,148	1,148			
100140449	OCEAN ISLE BEACH	NC		01/18/2024		1,498		(132)			(132)		1,366	1,366			
100156723	KENNESAW	GA		06/26/2024		1,455		(139)			(139)		1,315	1,315			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152952	SEATTLE	WA		06/27/2024		1,397		(138)			(138)		1,260	1,260			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		1,626		(104)			(104)		1,523	1,523			
100170321	GATLINBURG	TN		10/08/2024		4,123		(207)			(207)		3,916	3,916			
100148932	PENSACOLA	FL		04/17/2024		6,839		(187)			(187)		6,652	6,652			
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024		1,488		(22)			(22)		1,466	1,466			
100030701	WEST ROXBURY	MA		04/09/2019		244		1,257			1,257		1,501	1,501			
100132813	ORANGE	CA		11/03/2023		1,479		(75)			(75)		1,403	1,403			
100167149	ANAHEIM	CA		09/13/2024		1,525		(98)			(98)		1,427	1,427			
100171568	BLAIRSVILLE	GA		10/16/2024		1,668		(55)			(55)		1,613	1,613			
100102744	ACTON	CA		06/22/2023		1,606		(149)			(149)		1,457	1,457			
100154818	SCOTTSDALE	AZ		07/19/2024		1,701		(232)			(232)		1,469	1,469			
100142562	KIRKLAND	WA		02/08/2024		1,769		(73)			(73)		1,696	1,696			
100108319	LAS VEGAS	NV		05/24/2023		1,366		(176)			(176)		1,190	1,190			
100168623	LAWNDALE	CA		09/25/2024		1,677		(113)			(113)		1,565	1,565			
100186526	NASHVILLE	TN		12/30/2024		1,426		326			326		1,752	1,752			
100087179	SAN FRANCISCO	CA		10/25/2022		2,432		628			628		3,061	3,061			
100168253	BOUNTIFUL	UT		09/20/2024		617		(12)			(12)		605	605			
100081767	PASADENA	CA		03/25/2022		3,642		(98)			(98)		3,545	3,545			
100153008	HIGHLAND BEACH	FL		06/27/2024		1,567		(154)			(154)		1,413	1,413			
100120140	MANCHESTER	NJ		08/11/2023		1,723		(22)			(22)		1,701	1,701			
100161705	LAS VEGAS	NV		07/30/2024		1,075		(116)			(116)		960	960			
100153831	LOS ANGELES	CA		07/10/2024		1,062		(75)			(75)		987	987			
4010058316	CHICAGO	IL		08/24/2023		1,586		(93)			(93)		1,493	1,493			
4010065001	PHOENIX	AZ		01/10/2024		553		(135)			(135)		418	418			
100171673	PORTLAND	OR		10/16/2024		1,826		(111)			(111)		1,715	1,715			
100080506	JASPER	GA		03/10/2022		2,592		(147)			(147)		2,445	2,445			
100179587	MINERAL BLUFF	GA		11/21/2024		1,659		(76)			(76)		1,583	1,583			
100018275	ANAHEIM	CA		06/27/2018		3,740		76			76		3,816	3,816			
100109092	DELRAY BEACH	FL		06/05/2023		1,559		(97)			(97)		1,461	1,461			
100086664	RICHMOND	CA		09/30/2022		2,149		(36)			(36)		2,113	2,113			
100149435	JACKSON	NJ		04/24/2024		1,678		(138)			(138)		1,539	1,539			
100155005	ARVADA	CO		07/19/2024		1,461		(162)			(162)		1,300	1,300			
100160854	SOLEDAD	CA		07/24/2024		1,180		(103)			(103)		1,077	1,077			
100141691	HARBOR CITY	CA		01/30/2024		1,598		(67)			(67)		1,531	1,531			
100152185	BONITA SPRINGS	FL		05/17/2024		1,799		202			202		2,000	2,000			
100156698	LOS ANGELES	CA		06/26/2024		1,228		(155)			(155)		1,073	1,073			
100149515	PAYSON	UT		04/26/2024		1,209		(115)			(115)		1,093	1,093			
100143530	NEWARK	NJ		02/21/2024		1,561		(94)			(94)		1,468	1,468			
100180668	WELLINGTON	FL		11/26/2024		1,223		(98)			(98)		1,125	1,125			
100120036	CLINTON	CT		08/11/2023		2,431		(55)			(55)		2,376	2,376			
100172602	CYPRESS	CA		10/23/2024		6,040		(238)			(238)		5,801	5,801			
100158635	MILLCREEK	UT		07/10/2024		1,577		(104)			(104)		1,473	1,473			
100065810	GEARHART	OR		07/23/2021		3,311		(311)			(311)		3,001	3,001			
19016	WOODINVILLE	WA		03/11/2011		157,865		(168)			(168)		157,697	157,697			
100150524	SAVANNAH	GA		05/03/2024		1,718		(95)			(95)		1,623	1,623			
100150760	WASHINGTON	DC		05/07/2024		1,714		(13)			(13)		1,701	1,701			
100140703	OAKLEY	CA		02/08/2024		1,305		(90)			(90)		1,215	1,215			
100099597	IONE	CA		04/06/2023		75		25			25		100	100			
100181578	SPRING VALLEY	NY		12/09/2024		1,463		(104)			(104)		1,359	1,359			
100108498	FREDERICK	MD		05/25/2023		386		(33)			(33)		353	353			
100143884	ORLANDO	FL		03/06/2024		1,285		(147)			(147)		1,138	1,138			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184382	SARATOGA SPRINGS	UT		12/16/2024		226		(23)			(23)		203	203			
100160109	CASTRO VALLEY	CA		07/17/2024		1,969		(84)			(84)		1,885	1,885			
100081636	NORTH BERGEN	NJ		03/24/2022		2,440		(161)			(161)		2,279	2,279			
100103168	BROOKLYN	NY		04/21/2023		1,424		(128)			(128)		1,295	1,295			
100186495	TACOMA	WA		12/30/2024		1,003		(138)			(138)		865	865			
100117132	BROOKLYN	NY		07/20/2023		5,259		2,585			2,585		7,844	7,844			
100140499	MIAMI	FL		01/19/2024		1,777		(95)			(95)		1,682	1,682			
100082272	FOLSOM	CA		04/14/2022		41		(41)			(41)						
100176058	COOPER CITY	FL		12/20/2024		11,339		(234)			(234)		11,104	11,104			
100091709	SIMI VALLEY	CA		03/24/2023		1,709		(55)			(55)		1,655	1,655			
100110776	MIAMI	FL		08/11/2023		316		55			55		371	371			
100170188	NAPLES	FL		10/08/2024		1,817		(98)			(98)		1,719	1,719			
100182160	WEST PALM BEACH	FL		12/12/2024		1,075		(37)			(37)		1,038	1,038			
100153258	WESTPORT	MA		05/30/2024		1,485		(10)			(10)		1,476	1,476			
100172379	HAWTHORN WOODS	IL		10/23/2024		1,443		(176)			(176)		1,267	1,267			
100108462	GILBERT	AZ		05/25/2023		1,639		(98)			(98)		1,541	1,541			
100103542	WASHINGTON	DC		05/08/2023		4,139		(111)			(111)		4,028	4,028			
100147296	BROOKLYN	NY		03/28/2024		1,436		(119)			(119)		1,317	1,317			
100135982	MONROE	NC		11/16/2023		1,331		(24)			(24)		1,307	1,307			
100132336	GARDENA	CA		11/03/2023		1,808		898			898		2,706	2,706			
100144354	ZEPHYR COVE	NV		03/07/2024		1,614		(85)			(85)		1,529	1,529			
100100026	CHARLOTTE	NC		03/28/2023		727		(118)			(118)		609	609			
100100419	JAMAICA	NY		04/27/2023		1,936		1,608			1,608		3,544	3,544			
100155040	CONIFER	CO		07/19/2024		1,384		(40)			(40)		1,343	1,343			
100151115	WORCESTER	MA		05/08/2024		1,528		(55)			(55)		1,474	1,474			
100134823	RIVERSIDE	CA		10/30/2023		1,401		(83)			(83)		1,318	1,318			
100153658	LAGUNA NIGUEL	CA		05/31/2024		1,707		66			66		1,773	1,773			
100186320	SAN DIEGO	CA		12/30/2024		1,105		(86)			(86)		1,019	1,019			
100132442	ODESSA	FL		11/03/2023		1,195		216			216		1,411	1,411			
100172208	FILLMORE	CA		10/17/2024		1,816		(183)			(183)		1,633	1,633			
100167961	LOS ANGELES	CA		09/20/2024		1,667		(177)			(177)		1,489	1,489			
100119306	SANTA ROSA	CA		07/31/2023		6,678		(73)			(73)		6,605	6,605			
100100381	DIX HILLS	NY		04/27/2023		2,408		895			895		3,303	3,303			
100169379	SAN DIEGO	CA		09/27/2024		1,342		(152)			(152)		1,190	1,190			
100099957	WOODBURY	MN		03/28/2023		1,218		13			13		1,231	1,231			
100103390	SAN DIEGO	CA		06/16/2023		1,600		(60)			(60)		1,541	1,541			
100131967	DORAL	FL		10/13/2023		1,615		(17)			(17)		1,598	1,598			
100164226	LOS ANGELES	CA		08/21/2024		1,682		(70)			(70)		1,611	1,611			
100148507	PHOENIX	AZ		04/12/2024		1,420		(77)			(77)		1,343	1,343			
100182412	ESCONDIDO	CA		12/12/2024		1,132		30			30		1,161	1,161			
100154349	TULUM	MEX		06/12/2024		1,388							1,388	1,388			
100153310	BRICK	NJ		05/30/2024		2,103		(76)			(76)		2,027	2,027			
100164468	CALDWELL	ID		08/21/2024		1,907		(97)			(97)		1,810	1,810			
100134897	EAST NORTHPORT	NY		10/30/2023		1,324		(80)			(80)		1,244	1,244			
100144385	BELL BUCKLE	TN		03/07/2024		1,527		(103)			(103)		1,424	1,424			
100170013	BRADLEY BEACH	NJ		11/08/2024		1,689		(131)			(131)		1,558	1,558			
100137133	WACO	TX		11/28/2023		1,377		(17)			(17)		1,359	1,359			
100169297	DIX HILLS	NY		09/27/2024		1,462		(127)			(127)		1,335	1,335			
100074481	OAKLEY	CA		12/14/2021		4,486		(274)			(274)		4,212	4,212			
100089238	FLANDERS	NJ		01/26/2023		538		525			525		1,063	1,063			
100185514	MIRAMAR BEACH	FL		12/20/2024		306		(49)			(49)		257	257			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153257	TAMPA	FL		05/30/2024		1,706		(89)			(89)		1,617	1,617			
100172660	WINCHESTER	CA		11/21/2024		1,508		(187)			(187)		1,321	1,321			
100099855	NORTHRIDGE	CA		03/07/2023		8,383		(6,667)			(6,667)		1,716	1,716			
100165826	SALT LAKE CTY	UT		08/29/2024		2,070		(146)			(146)		1,923	1,923			
100167088	RODANTHE	NC		09/13/2024		478		58			58		536	536			
100080246	DORAL	FL		02/25/2022		3,043		(66)			(66)		2,977	2,977			
100145792	BUENA PARK	CA		05/08/2024		17,827		(421)			(421)		17,407	17,407			
100114909	PEACHTREE CITY	GA		07/13/2023		3,032		(32)			(32)		3,000	3,000			
100119253	AUSTIN	TX		07/31/2023		2,025		122			122		2,147	2,147			
100110686	LOS ANGELES	CA		08/11/2023		1,509		(232)			(232)		1,277	1,277			
100169285	ALPHARETTA	GA		09/27/2024		1,606		(237)			(237)		1,370	1,370			
100160525	ANNAPOLIS	MD		07/19/2024		1,268		(55)			(55)		1,214	1,214			
100110703	PLANO	TX		08/11/2023		2,544		(184)			(184)		2,360	2,360			
100147830	ANGIER	NC		04/08/2024		1,665		(108)			(108)		1,557	1,557			
100168802	PROSPER	TX		09/26/2024		1,662		(229)			(229)		1,433	1,433			
100137651	JAMAICA	NY		12/08/2023		1,479		(18)			(18)		1,460	1,460			
100118694	HIGHLAND	CA		07/25/2023		607		778			778		1,385	1,385			
100146854	ACTON	CA		03/21/2024		1,059		(136)			(136)		923	923			
100173499	LANGLEY	WA		10/29/2024		1,630		(129)			(129)		1,501	1,501			
100135661	OAKHURST	NJ		11/09/2023		6,348		(145)			(145)		6,203	6,203			
100180636	IRVING	TX		11/26/2024		1,637		(194)			(194)		1,444	1,444			
100165899	AZUSA	CA		08/30/2024		1,614		(145)			(145)		1,469	1,469			
100150088	NORTH CHARLESTON	SC		06/14/2024		1,422		(78)			(78)		1,344	1,344			
100117548	HUNTINGTON BEACH	CA		07/20/2023		7,227		1,030			1,030		8,257	8,257			
100153955	GILROY	CA		06/05/2024		1,549		(126)			(126)		1,423	1,423			
100171121	NEW BRUNSWICK	NJ		11/22/2024		1,436		(86)			(86)		1,351	1,351			
100134807	SAN LORENZO	CA		10/30/2023		5,461		937			937		6,398	6,398			
100138264	NORWALK	CA		12/15/2023		4,239		(139)			(139)		4,099	4,099			
100175436	INDIO	CA		12/23/2024		1,368		(197)			(197)		1,171	1,171			
100169725	DAVIS	CA		09/30/2024		1,608		(71)			(71)		1,537	1,537			
100186561	SCOTTSDALE	AZ		12/30/2024		1,034		(85)			(85)		949	949			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		2,162		83			83		2,245	2,245			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		(3,182)		6,547			6,547		3,364	3,364			
100149582	LODI	NJ		04/26/2024		1,193		(80)			(80)		1,113	1,113			
100136573	BAILEY	CO		11/22/2023		2,281		(1,685)			(1,685)		596	596			
100078449	ONTARIO	CA		01/25/2022		4,351		208			208		4,558	4,558			
100170111	DESERT HOT SPRINGS	CA		10/08/2024		1,492		(87)			(87)		1,404	1,404			
100086726	HERRIMAN	UT		09/30/2022		957		(130)			(130)		827	827			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		3,169		89			89		3,258	3,258			
100116314	BROOKLYN	NY		07/20/2023		2,112		1,762			1,762		3,873	3,873			
100154709	LAS VEGAS	NV		07/19/2024		2,083		(107)			(107)		1,976	1,976			
100153157	SEVIERVILLE	TN		05/28/2024		2,464		1,830			1,830		4,294	4,294			
100149761	PHILADELPHIA	PA		04/26/2024		(2,679)		2,679			2,679						
100090059	SILVER SPRINGS	FL		01/13/2023		1,362		(97)			(97)		1,265	1,265			
100144514	GARDEN GROVE	CA		04/26/2024		1,834		(16)			(16)		1,819	1,819			
100140147	SURF CITY	NC		01/09/2024		3,612		(116)			(116)		3,496	3,496			
100088200	SPRING	TX		10/13/2022		1,853		(159)			(159)		1,693	1,693			
100140451	CHICAGO	IL		01/18/2024		1,618		(98)			(98)		1,520	1,520			
100149494	FONTANA	CA		04/24/2024		1,629		(145)			(145)		1,484	1,484			
100162579	ATHENS	TX		08/12/2024		1,557		(76)			(76)		1,481	1,481			
100182496	DAHLONEGA	GA		12/12/2024		1,818		23			23		1,841	1,841			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100102431	KISSIMMEE	FL		06/07/2023		1,634		(159)			(159)		1,475	1,475			
100165802	CALABASAS	CA		08/29/2024		1,589		(56)			(56)		1,532	1,532			
100182415	GOLDEN	CO		12/12/2024		1,180		106			106		1,286	1,286			
100080826	SAN BERNARDINO	CA		03/10/2022		3,472		(360)			(360)		3,112	3,112			
100180639	PLACERVILLE	CA		11/26/2024		1,501		(52)			(52)		1,450	1,450			
100158641	NAPLES	FL		07/10/2024		1,586		(76)			(76)		1,510	1,510			
100091370	NAPLES	FL		02/22/2023		1,704		(25)			(25)		1,680	1,680			
100080871	SAN LUIS OBISPO	CA		03/10/2022		(112)		112			112						
100087223	NATIONAL CITY	CA		10/25/2022		2,395		655			655		3,050	3,050			
100147410	SILVER SPRING	MD		05/08/2024		1,307		(173)			(173)		1,134	1,134			
100158956	HERMOSA BEACH	CA		08/15/2024		1,507		(46)			(46)		1,461	1,461			
100136610	PRESCOTT	AZ		11/22/2023		1,269		(53)			(53)		1,216	1,216			
100168210	FULLERTON	CA		09/20/2024		447		46			46		493	493			
100169124	LAWNDALE	CA		09/27/2024		1,528		(116)			(116)		1,412	1,412			
100153802	ESTERO	FL		07/10/2024		1,134		(8)			(8)		1,126	1,126			
100153160	SEVIERVILLE	TN		05/28/2024		2,261		1,298			1,298		3,559	3,559			
100169462	CORONA	CA		09/30/2024		1,039		(82)			(82)		956	956			
100134538	RIO LINDA	CA		10/30/2023		1,300		(125)			(125)		1,176	1,176			
100110593	PROSPER	TX		06/30/2023		(31,005)		37			37	32,781	1,813	1,930	117		117
100088972	WILTON MANORS	FL		11/15/2022		1,562		(40)			(40)		1,523	1,523			
100128926	ANAHEIM	CA		09/22/2023		1,385		(102)			(102)		1,283	1,283			
100117773	ROSEMEAD	CA		07/20/2023		360		1,091			1,091		1,451	1,451			
100171430	MORA	MN		10/16/2024		1,148		(122)			(122)		1,026	1,026			
100109664	PAUMA VALLEY	CA		06/14/2023		1,681		(23)			(23)		1,658	1,658			
100103849	NYACK	NY		05/10/2023		1,563		(112)			(112)		1,451	1,451			
100087296	BROKEN BOW	OK		10/25/2022		414		(254)			(254)		160	160			
100172329	FILLMORE	CA		10/23/2024		1,236		(131)			(131)		1,104	1,104			
100167446	CHICAGO	IL		09/16/2024		1,408		(106)			(106)		1,302	1,302			
100148189	MIDLAND PARK	NJ		04/12/2024		1,737		(40)			(40)		1,697	1,697			
100166937	WHITTIER	CA		09/13/2024		1,614		(138)			(138)		1,476	1,476			
100176557	ORANGE BEACH	AL		11/15/2024		1,859		325			325		2,184	2,184			
100158293	UNITED KINGDOM	GBR		07/09/2024		(8,505)		8,505			8,505						
100180056	KERENS	TX		11/25/2024		1,856		49			49		1,905	1,905			
100110682	UPLAND	CA		08/11/2023		108,032		(1,548)			(1,548)		106,484	106,484			
100115471	LOS ANGELES	CA		07/17/2023		1,404		(148)			(148)		1,256	1,256			
100080777	SANTA MONICA	CA		03/15/2022		2,991		(24)			(24)		2,967	2,967			
100100445	CAMARILLO	CA		04/27/2023		2,727		(147)			(147)		2,580	2,580			
100143194	HENDERSON	NV		02/16/2024		2,151		(79)			(79)		2,072	2,072			
100158133	AUSTIN	TX		07/09/2024		2,779		(25)			(25)		2,754	2,754			
100141963	DORAL	FL		02/29/2024		1,387		(119)			(119)		1,268	1,268			
100174539	MIAMI GARDENS	FL		10/31/2024		1,226		(122)			(122)		1,105	1,105			
100166965	PLANO	TX		09/13/2024		1,777		38			38		1,815	1,815			
100173939	ORANGE BEACH	AL		10/31/2024		1,560		(209)			(209)		1,352	1,352			
100141241	DAVENPORT	FL		01/30/2024		990		(132)			(132)		858	858			
100150894	ST PETERSBURG	FL		05/08/2024		1,620		(102)			(102)		1,518	1,518			
100173546	UNITED KINGDOM	GBR		10/29/2024		148							148	148			
100136580	WAYNE	NJ		11/22/2023		1,498		49			49		1,547	1,547			
100172956	CORAL SPRINGS	FL		10/25/2024		851		(107)			(107)		745	745			
100161543	JACKSON	NJ		07/30/2024		1,529		(108)			(108)		1,421	1,421			
100128857	SACHSE	TX		09/21/2023		1,605		(101)			(101)		1,504	1,504			
100185736	LOOMIS	CA		12/23/2024		969		(90)			(90)		879	879			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120428	LOS ANGELES	CA		08/18/2023		492		(11)			(11)		481	481			
100107810	BRADENTON	FL		05/19/2023		2,236		(7)			(7)		2,229	2,229			
100135972	SAN JACINTO	CA		11/16/2023		1,487		(94)			(94)		1,394	1,394			
100172784	BURIEN	WA		12/06/2024		1,654		(206)			(206)		1,448	1,448			
100157802	VISTA	CA		08/01/2024		1,343		(16)			(16)		1,327	1,327			
100083978	STOCKTON	CA		07/12/2022		(21,062)		40			40	23,734	2,712	2,698	(14)		(14)
100132598	ENGLEWOOD	FL		11/03/2023		(22,376)		(63)			(63)	23,733	1,294	1,280	(14)		(14)
100167830	LAKE WORTH	FL		09/20/2024		1,591		(28)			(28)		1,563	1,563			
100140241	PROSPER	TX		01/18/2024		1,796		(40)			(40)		1,756	1,756			
100182058	MARINA	CA		12/12/2024		1,823		112			112		1,934	1,934			
100144753	UNITED KINGDOM	GBR		03/12/2024		(603)		5,212			5,212		4,610	4,610			
100120805	NAPLES	FL		08/25/2023		(28)		28			28						
100102657	SAN ANTONIO	TX		06/22/2023		1,552		(148)			(148)		1,404	1,404			
100159922	SAINT AUGUSTINE	FL		08/16/2024		1,088		(113)			(113)		975	975			
100167601	HARBESON	DE		09/19/2024		1,127		(172)			(172)		955	955			
100151612	MANTECA	CA		05/10/2024		1,713		(22)			(22)		1,691	1,691			
100143881	LAKE WORTH BEACH	FL		03/06/2024		1,588		(135)			(135)		1,453	1,453			
100138390	CANOGA PARK	CA		12/18/2023		1,047		(49)			(49)		999	999			
100151868	BELLFLOWER	CA		05/10/2024		1,824		(232)			(232)		1,592	1,592			
100135910	CHICO	CA		11/13/2023		2,293		(76)			(76)		2,217	2,217			
100179464	SAN JOSE	CA		11/21/2024		(21,848)		27			27	23,694	1,873	1,903	30		30
100133827	MIDDLE RIVER	MD		10/20/2023		1,501		(100)			(100)		1,401	1,401			
100086190	AUSTIN	TX		10/07/2022		1,767		(145)			(145)		1,623	1,623			
100163335	BIG BEAR LAKE	CA		08/13/2024		1,639		(27)			(27)		1,611	1,611			
100141404	LONG BRANCH	NJ		01/30/2024		1,071		134			134		1,205	1,205			
100182024	LIVERMORE	CA		12/12/2024		1,827		103			103		1,930	1,930			
100127520	DAWSONVILLE	GA		09/08/2023		1,869		39			39		1,908	1,908			
100127646	VERO BEACH	FL		09/08/2023		983		(83)			(83)		901	901			
100152777	LAWRENCEVILLE	GA		05/22/2024		1,066		(51)			(51)		1,016	1,016			
100134655	HAWTHORNE	CA		10/30/2023		1,221		(103)			(103)		1,118	1,118			
100102203	SHOW LOW	AZ		04/14/2023		(2)		2			2						
100116709	UNION CITY	CA		07/20/2023		(4,432)		7,701			7,701		3,269	3,269			
100083665	PHOENIX	AZ		06/23/2022		736		(57)			(57)		678	678			
100148902	WILDOMAR	CA		04/17/2024		1,469		(67)			(67)		1,402	1,402			
100092049	FLUSHING	NY		02/09/2023		1,723		(103)			(103)		1,620	1,620			
100091043	RENTON	WA		01/31/2023		37		(37)			(37)						
100149484	SAINT SIMONS ISLAND	GA		04/24/2024		1,588		(115)			(115)		1,473	1,473			
100147190	BROOKLYN	NY		03/28/2024		3,061		(70)			(70)		2,990	2,990			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		2,404		545			545		2,949	2,949			
100169823	SAN PEDRO	CA		09/30/2024		1,736		(102)			(102)		1,634	1,634			
100168558	PINETOP	AZ		09/25/2024		1,809		(57)			(57)		1,752	1,752			
100148294	ANAHEIM	CA		04/12/2024		1,186		(88)			(88)		1,098	1,098			
100134363	CORAL SPRINGS	FL		10/27/2023		1,256		(44)			(44)		1,211	1,211			
100151737	COMPTON	CA		05/10/2024		1,257		(84)			(84)		1,173	1,173			
100119005	BOSTON	MA		07/27/2023		7		(7)			(7)						
100150559	NEW PROVIDENCE	NJ		05/03/2024		1,719		(48)			(48)		1,671	1,671			
100161434	GLENDORA	CA		07/29/2024		1,568		(49)			(49)		1,519	1,519			
4010083213	LANSING	MI		11/26/2024		5,863		(4,290)			(4,290)		1,574	1,574			
100137859	LAS VEGAS	NV		12/08/2023		1,196		12			12		1,208	1,208			
100176195	GRAND PRAIRIE	TX		12/20/2024		1,097		(155)			(155)		941	941			
100170286	RIVERSIDE	CA		10/08/2024		1,832		(94)			(94)		1,738	1,738			

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100135052	MIAMI	FL		11/01/2023		1,509		210			210		1,720	1,720			
100172919	INDIANAPOLIS	IN		10/25/2024		2,271		(76)			(76)		2,195	2,195			
4010065030	PHOENIX	AZ		01/10/2024		541		(102)			(102)		439	439			
100116716	GRANADA HILLS	CA		07/20/2023		2,026		1,763			1,763		3,788	3,788			
100083929	SANTA CLARITA	CA		07/12/2022		23,086		279			279		23,365	23,365			
100176763	MARSHFIELD	MA		11/15/2024		1,531		(117)			(117)		1,414	1,414			
100160888	RICHMOND	CA		07/24/2024		2,518		8			8		2,526	2,526			
100134625	LOS ANGELES	CA		10/30/2023		(55)		55			55						
100113915	WINDERMERE	FL		06/29/2023		4,935		1,551			1,551		6,486	6,486			
100132582	PHOENIX	AZ		11/03/2023		3,436		164			164		3,600	3,600			
100116315	BROOKLYN	NY		07/20/2023		2,243		2,435			2,435		4,678	4,678			
100173151	RENO	NV		10/30/2024		1,808		(90)			(90)		1,718	1,718			
100014481	ROSEMEAD	CA		09/27/2017		3,656		(331)			(331)		3,325	3,325			
100065440	BURLINGAME	CA		07/28/2021		3,835		(78)			(78)		3,757	3,757			
100116300	ROSEMEAD	CA		07/20/2023		2,123		2,384			2,384		4,508	4,508			
100103275	SANTA ANA	CA		04/27/2023		1,538		(67)			(67)		1,471	1,471			
100170323	DUXBURY	MA		10/08/2024		1,677		(148)			(148)		1,529	1,529			
100027048	RICHMOND	VA		09/26/2018		5,507		679			679		6,186	6,186			
100110071	FOREST HILLS	NY		06/23/2023		1,742		(73)			(73)		1,670	1,670			
100181908	GIG HARBOR	WA		12/12/2024		1,571		(23)			(23)		1,548	1,548			
100173751	NASHVILLE	TN		10/30/2024		1,588		(33)			(33)		1,555	1,555			
100118941	SANTA CLARITA	CA		07/27/2023		1,176		(122)			(122)		1,054	1,054			
100175367	ANTIOCH	CA		11/05/2024		1,777		(78)			(78)		1,699	1,699			
100157574	UTRECHT	NLD		06/28/2024													
100142460	INLET BEACH	FL		03/08/2024		101,611		(1,611)			(1,611)		100,000	100,000			
100091678	LAKE ELSINORE	CA		01/27/2023		1,089		(21)			(21)		1,068	1,068			
100149819	COLUMBIA FALLS	MT		04/29/2024		1,064		(64)			(64)		1,000	1,000			
100115521	LONG BEACH	CA		07/17/2023		1,644		(60)			(60)		1,584	1,584			
100143127	ARLINGTON	WA		02/16/2024		1,600		(107)			(107)		1,493	1,493			
100115306	MONTCLAIR	CA		07/17/2023		1,593		(195)			(195)		1,398	1,398			
100100563	CORONA	CA		04/27/2023		304		25			25		329	329			
100114638	DOWNEY	CA		06/29/2023		2,922		(89)			(89)		2,833	2,833			
100140872	FONTANA	CA		01/25/2024		1,604		(27)			(27)		1,576	1,576			
100133870	SEATTLE	WA		10/20/2023		4		(4)			(4)						
100176740	CHARLESTON	SC		11/15/2024		1,073		(66)			(66)		1,007	1,007			
100163852	VALLEJO	CA		09/27/2024		1,335		(208)			(208)		1,127	1,127			
100166443	MIAMI	FL		10/31/2024		4,130		(267)			(267)		3,864	3,864			
100154199	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024		1,957		(132)			(132)		1,825	1,825			
100143031	OLNEY	MD		02/12/2024		1,006		22			22		1,028	1,028			
100139657	WHITTIER	CA		12/28/2023		1,055		(16)			(16)		1,038	1,038			
100108404	YONKERS	NY		05/25/2023		1,543		(58)			(58)		1,485	1,485			
100103677	PERRIS	CA		05/08/2023		1,325		(4)			(4)		1,321	1,321			
100087255	BLUFFTON	SC		10/25/2022		1,387		366			366		1,753	1,753			
100165851	BOSTON	MA		08/29/2024		983		(68)			(68)		915	915			
100175040	DOWNEY	CA		11/05/2024		11,561		(527)			(527)		11,034	11,034			
100173737	SAN DIEGO	CA		10/30/2024		1,628		(167)			(167)		1,461	1,461			
100158969	LEMOORE	CA		08/15/2024		1,473		(167)			(167)		1,306	1,306			
100180119	PORTLAND	OR		12/30/2024		1,685		(52)			(52)		1,633	1,633			
100079019	SOUTH GATE	CA		02/24/2022		3,131		(78)			(78)		3,052	3,052			
100169942	MIAMI	FL		11/08/2024		1,432		(183)			(183)		1,248	1,248			
100185435	BOTHELL	WA		12/20/2024		1,815		178			178		1,993	1,993			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163417	JURUPA VALLEY	CA		09/27/2024		1,275		(125)			(125)		1,150	1,150			
100087201	SILVERTHORNE	CO		10/25/2022		2,381		541			541		2,922	2,922			
100101042	BROOKLYN	NY		04/28/2023		(713)		713			713						
100143427	ABINGTON	MA		02/16/2024		1,118		(57)			(57)		1,061	1,061			
100160893	ANTHEM	AZ		07/24/2024		965		(87)			(87)		879	879			
100103579	ATLANTA	GA		05/08/2023		8,354		(276)			(276)		8,079	8,079			
100169351	FLAGLER BEACH	FL		09/27/2024		1,049		(133)			(133)		916	916			
100083682	MARIPOSA	CA		06/21/2022		(1)		1			1						
100136275	GRANITE SHOALS	TX		11/20/2023		1,858		51			51		1,908	1,908			
100160005	HOMESTEAD	FL		08/16/2024		984		(99)			(99)		884	884			
100141390	CYPRESS	CA		01/30/2024		1,454		(90)			(90)		1,364	1,364			
100167940	PASADENA	TX		09/20/2024		1,256		(119)			(119)		1,137	1,137			
100102754	PLANO	TX		06/22/2023		2,951		(46)			(46)		2,905	2,905			
100139569	HESPERIA	CA		12/28/2023		1,040		(10)			(10)		1,030	1,030			
100119457	MIAMI	FL		07/31/2023		1,657		(28)			(28)		1,629	1,629			
100185950	LOS ANGELES	CA		12/26/2024		524		(166)			(166)		359	359			
100168867	UNITED KINGDOM	GBR		09/26/2024		125							125	125			
100156072	INGLEWOOD	CA		06/18/2024		1,405		(171)			(171)		1,234	1,234			
100167903	LOS ANGELES	CA		09/20/2024		1,648		(71)			(71)		1,577	1,577			
100103792	BROOKLYN	NY		05/10/2023		552		(87)			(87)		465	465			
100149166	WEATHERFORD	TX		04/22/2024		876		(217)			(217)		659	659			
100147666	SAN DIEGO	CA		04/04/2024		1,675		(90)			(90)		1,585	1,585			
100076498	BREA	CA		12/21/2021		63		(63)			(63)						
100161474	IRVINE	CA		07/30/2024		1,561		(104)			(104)		1,456	1,456			
100147791	ALHAMBRA	CA		04/08/2024		1,704		(100)			(100)		1,604	1,604			
100164738	LEAVENWORTH	WA		08/26/2024		53,753		(1,348)			(1,348)		52,405	52,405			
100088199	SIMI VALLEY	CA		10/13/2022		3,047		(197)			(197)		2,849	2,849			
100152589	ORLANDO	FL		05/17/2024		1,512		(55)			(55)		1,457	1,457			
100148217	SAVANNAH	GA		04/12/2024		1,675		(90)			(90)		1,585	1,585			
100173303	MILLEDGEVILLE	GA		10/30/2024		1,984		55			55		2,040	2,040			
100120047	FREDERICKSBURG	TX		08/11/2023		1,761		(67)			(67)		1,693	1,693			
100144733	UNITED KINGDOM	GBR		03/12/2024		(4,821)		4,941			4,941		121	121			
100115532	PHOENIX	AZ		07/19/2023		602		(36)			(36)		566	566			
100100436	STATEN ISLAND	NY		04/27/2023		2,155		509			509		2,664	2,664			
100108084	COCONUT CREEK	FL		05/24/2023		1,531		(180)			(180)		1,351	1,351			
100159654	BUCKEYE	AZ		08/23/2024		1,571		(164)			(164)		1,407	1,407			
100164721	NEPTUNE BEACH	FL		08/23/2024		1,450		(153)			(153)		1,297	1,297			
100137899	ROYAL PALM BEACH	FL		12/08/2023		1,093		(98)			(98)		995	995			
100166412	GARLAND	TX		10/31/2024		1,188		(177)			(177)		1,011	1,011			
100077960	LIBERTY LAKE	WA		02/18/2022		3,413		(57)			(57)		3,356	3,356			
100137553	QUINCY	MA		12/08/2023		1,546		(43)			(43)		1,503	1,503			
100120369	LOS ANGELES	CA		08/18/2023		967		(205)			(205)		762	762			
100079421	LOS ANGELES	CA		03/17/2022		(33)		36			36		3	3			
100149915	LIVERMORE	CA		04/29/2024		1,491		(2)			(2)		1,489	1,489			
100119255	WEST WILDWOOD	NJ		07/31/2023		2,356		62			62		2,418	2,418			
100142587	CRANE HILL	AL		02/08/2024		1,412		(80)			(80)		1,332	1,332			
100116238	PANAMA CITY BEACH	FL		07/20/2023		(6,449)		6,449			6,449						
100174257	MANAHAWKIN	NJ		10/31/2024		1,568		(82)			(82)		1,486	1,486			
100182020	RENTON	WA		12/12/2024		1,743		89			89		1,831	1,831			
100148584	OAKLAND	CA		04/12/2024		1,668		(51)			(51)		1,617	1,617			
100000240	LOS OSOS	CA		09/27/2016		10,211		492			492		10,703	10,703			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156448	LAKE ELSINORE	CA		06/24/2024		1,498		(82)			(82)		1,416	1,416			
100129356	PALM SPRINGS	CA		09/25/2023		93,836		176			176		94,013	94,013			
100082617	CEDAR GROVE	NJ		04/14/2022		4,835		(104)			(104)		4,732	4,732			
100180213	SEVIERVILLE	TN		11/25/2024		1,721		(5)			(5)		1,715	1,715			
100065739	CHARLESTON	SC		07/28/2021		3,417		(171)			(171)		3,247	3,247			
100078741	BUENA PARK	CA		02/25/2022		3,988		(422)			(422)		3,566	3,566			
4010047314	TRENTON	NJ		03/22/2023		1,402		(116)			(116)		1,286	1,286			
100159728	GILBERT	AZ		08/23/2024		7,912		(304)			(304)		7,608	7,608			
100119925	PHOENIX	AZ		08/10/2023		598		(32)			(32)		566	566			
100138016	SOUTH GATE	CA		12/13/2023		20		(20)			(20)						
100144005	TEMECULA	CA		02/29/2024		(55)		55			55						
100149395	MARYSVILLE	WA		04/24/2024		1,739		(58)			(58)		1,682	1,682			
100173466	OXNARD	CA		10/29/2024		1,635		(128)			(128)		1,507	1,507			
100138158	HOLLISTER	MO		12/14/2023		1,375		(48)			(48)		1,327	1,327			
100080430	NORTH HILLS	CA		03/10/2022		3,141		65			65		3,206	3,206			
100186326	LONG BEACH	CA		12/30/2024		1,093		(27)			(27)		1,066	1,066			
100162273	RENTON	WA		09/06/2024		621		(58)			(58)		563	563			
100132514	BOTHELL	WA		11/03/2023		1,481		115			115		1,596	1,596			
100164770	TUFTONBORO	NH		08/26/2024		1,531		(110)			(110)		1,421	1,421			
100182413	ESCONDIDO	CA		12/12/2024		1,111		30			30		1,141	1,141			
100136044	TRACY	CA		11/16/2023		979		(13)			(13)		967	967			
100173092	MCHENRY	MD		10/30/2024		1,773		(102)			(102)		1,670	1,670			
100132543	PHOENIX	AZ		11/03/2023		3,415		206			206		3,622	3,622			
100128280	HIGHLAND	CA		09/14/2023		1,285		(27)			(27)		1,257	1,257			
100109863	BRONX	NY		06/22/2023		946		(121)			(121)		825	825			
754615	DENVER	CO		12/31/2006		170,295							170,295	170,295			
100162616	ORANGE BEACH	AL		08/12/2024		1,826		149			149		1,975	1,975			
100162999	EVERETT	WA		08/12/2024		1,703		(11)			(11)		1,692	1,692			
100141938	CHELTENHAM	PA		02/29/2024		955		(52)			(52)		903	903			
100174000	FEDERAL WAY	WA		10/31/2024		1,396		(114)			(114)		1,282	1,282			
100175822	CHICAGO	IL		11/12/2024		1,433		(116)			(116)		1,317	1,317			
100182446	DULUTH	GA		12/12/2024		1,830		122			122		1,952	1,952			
100117767	SEATTLE	WA		07/20/2023		106		1,385			1,385		1,492	1,492			
100168190	LOMITA	CA		09/20/2024		(98)		98			98						
100080229	MIAMI	FL		02/25/2022		(44)		44			44						
100135855	DALLAS	TX		11/13/2023		1,521		(66)			(66)		1,455	1,455			
100145759	UNITED KINGDOM	GBR		03/12/2024		184		(116)			(116)		68	68			
100168109	MIRAMAR BEACH	FL		09/20/2024		53		(53)			(53)						
100165462	ATLANTA	GA		08/29/2024		1,522		(124)			(124)		1,398	1,398			
100171428	NUTLEY	NJ		10/16/2024		12,271		(506)			(506)		11,765	11,765			
100171630	GALT	CA		10/16/2024		4,628		(315)			(315)		4,313	4,313			
100156419	DONNELLY	ID		06/24/2024		1,483		(65)			(65)		1,418	1,418			
100116675	HONOLULU	HI		07/20/2023		2,068		2,518			2,518		4,586	4,586			
100145274	UNITED KINGDOM	GBR		03/12/2024		(8,220)		8,220			8,220						
100116665	SPICEWOOD	TX		07/20/2023		(419)		419			419						
100179940	OAK ISLAND	NC		11/25/2024		1,334		37			37		1,372	1,372			
100108497	HUNTINGTON BEACH	CA		05/25/2023		1,498		(138)			(138)		1,360	1,360			
100116948	SEATTLE	WA		07/20/2023		1,665		2,459			2,459		4,124	4,124			
100079720	VISTA	CA		04/08/2022		2,909		(137)			(137)		2,772	2,772			
100132591	MURRELLS INLET	SC		11/03/2023		1,985		(45)			(45)		1,940	1,940			
100176811	BLAINE	WA		11/15/2024		2,209		(211)			(211)		1,997	1,997			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110219	MIAMI	FL		06/30/2023		2,551		(28)			(28)		2,523	2,523			
100071917	RESEDA	CA		11/19/2021		195		(195)			(195)						
100091020	MORENO VALLEY	CA		01/31/2023		1,334		(118)			(118)		1,216	1,216			
100174750	VALENCIA	CA		10/31/2024		1,426		(167)			(167)		1,258	1,258			
100156527	ESTES PARK	CO		06/24/2024		1,521		(107)			(107)		1,415	1,415			
100150835	CHATSWORTH	CA		05/08/2024		1,687		(64)			(64)		1,623	1,623			
100176684	TRUCKEE	CA		11/15/2024		1,369		(227)			(227)		1,142	1,142			
100166181	SAN DIEGO	CA		09/09/2024		1,689		(74)			(74)		1,616	1,616			
100182342	HOUSTON	TX		12/12/2024		1,008		(44)			(44)		965	965			
100117090	PANORAMA CITY	CA		07/20/2023		1,948		385			385		2,332	2,332			
100132015	BEND	OR		10/13/2023		1,535		(7)			(7)		1,528	1,528			
100139764	UNITED KINGDOM	GBR		12/18/2023		111							111	111			
100131642	SANGER	CA		10/06/2023		1,600		(31)			(31)		1,568	1,568			
100054016	MILL VALLEY	CA		03/23/2021		3,120		(267)			(267)		2,853	2,853			
100186300	LONG BEACH	CA		12/30/2024		1,256		(136)			(136)		1,120	1,120			
100120160	ROCKVILLE	MD		08/14/2023		10,516		(193)			(193)		10,323	10,323			
100135223	TIERRA VERDE	FL		11/08/2023		1,711		190			190		1,902	1,902			
100151349	SURF CITY	NC		05/10/2024		1,767		(4)			(4)		1,763	1,763			
100119914	TRACY	CA		08/10/2023		1,486		(75)			(75)		1,411	1,411			
100153601	LONG BEACH	CA		05/31/2024		8		(8)			(8)						
100143244	MURRAY	UT		02/16/2024		1,768		(16)			(16)		1,751	1,751			
100185187	ELGIN	IL		12/20/2024		1,153		(120)			(120)		1,033	1,033			
100178229	MIAMI	FL		11/19/2024		1,048		(66)			(66)		982	982			
100174922	LARGO	FL		10/31/2024		1,601		(124)			(124)		1,477	1,477			
100174364	SOUTH BEACH	OR		10/31/2024		1,346		(134)			(134)		1,212	1,212			
100081454	SAN JOSE	CA		03/18/2022		3,399		355			355		3,753	3,753			
100168540	MARYSVILLE	WA		09/25/2024		1,705		(100)			(100)		1,605	1,605			
100129859	MIAMI	FL		09/27/2023		8		(8)			(8)						
100116591	LOS ANGELES	CA		07/20/2023		1,964		212			212		2,176	2,176			
100082601	CARROLLTON	TX		04/14/2022		2,555		(171)			(171)		2,384	2,384			
100182524	SCOTTSDALE	AZ		12/12/2024		1,126		(33)			(33)		1,093	1,093			
100152460	NAPLES	FL		05/16/2024		2,741		(182)			(182)		2,560	2,560			
100089029	LOS ANGELES	CA		11/04/2022		4,943		(151)			(151)		4,792	4,792			
100154781	INDIO	CA		07/19/2024		1,938		(193)			(193)		1,745	1,745			
100141514	BOWIE	MD		01/30/2024		(22,171)		(136)			(136)	23,194	887	752	(135)		(135)
100089017	ARROYO GRANDE	CA		11/04/2022		26		(26)			(26)						
100147004	ANNANDALE	VA		03/27/2024		1,604		(18)			(18)		1,586	1,586			
100164283	MARIETTA	GA		08/21/2024		1,672		(53)			(53)		1,619	1,619			
100081757	COMMERCE	CA		03/22/2022		2,842		(91)			(91)		2,751	2,751			
100080353	ALHAMBRA	CA		02/28/2022		3,370		(135)			(135)		3,235	3,235			
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023		1,595		(72)			(72)		1,523	1,523			
100155055	INLET BEACH	FL		07/19/2024		1,405		(36)			(36)		1,369	1,369			
100138638	BAL HARBOUR	FL		02/02/2024		1,203		(213)			(213)		990	990			
100178351	LOS ANGELES	CA		11/20/2024		1,450		(223)			(223)		1,226	1,226			
100135924	OLNEY	MD		11/13/2023		(21,888)		(37)			(37)	23,279	1,354	1,290	(63)		(63)
100161662	AMSTERDAM	NLD		07/29/2024													
100146665	BOWIE	MD		03/20/2024		1,158		(63)			(63)		1,095	1,095			
100141639	WESTMINSTER	MD		01/30/2024		1,217		(80)			(80)		1,137	1,137			
100142521	BAKERSFIELD	CA		02/08/2024		1,599		(112)			(112)		1,487	1,487			
100103378	VENICE	FL		06/16/2023		1,487		(141)			(141)		1,347	1,347			
100170281	SEMINOLE	FL		10/08/2024		1,629		(121)			(121)		1,508	1,508			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181605	SHORT HILLS	NJ		12/09/2024		(1,179)		2,588			2,588		1,408	1,408			
100102357	SANTA ANA	CA		06/07/2023		(6)		6			6						
100074198	SIERRA MADRE	CA		12/09/2021		3,242		(361)			(361)		2,881	2,881			
100176902	LAS VEGAS	NV		11/15/2024		1,467		(240)			(240)		1,227	1,227			
100076837	JERSEY CITY	NJ		12/27/2021		75		(75)			(75)						
100153080	WELLINGTON	FL		06/27/2024		1,501		(103)			(103)		1,398	1,398			
100186396	ANAHEIM	CA		12/30/2024		1,533		(103)			(103)		1,430	1,430			
100173305	NORTH LAS VEGAS	NV		10/30/2024		2,169		(107)			(107)		2,063	2,063			
100101124	LOS ANGELES	CA		04/28/2023		1,718		90			90		1,808	1,808			
100172620	BOYNTON BEACH	FL		10/24/2024		1,607		(100)			(100)		1,507	1,507			
100148056	KETCHUM	ID		04/10/2024		1,785		(87)			(87)		1,699	1,699			
100103578	MONROE	GA		05/08/2023		1,086		24			24		1,110	1,110			
100099992	SANTA MARIA	CA		03/28/2023		8		(8)			(8)						
100117274	ROSEDALE	NY		07/20/2023		1,568		283			283		1,852	1,852			
100149067	STATEN ISLAND	NY		04/19/2024		1,315		(135)			(135)		1,180	1,180			
100163365	CROWNSVILLE	MD		09/27/2024		1,309		(106)			(106)		1,203	1,203			
100151227	DENVER	CO		05/10/2024		1,423		(103)			(103)		1,319	1,319			
100086698	SMYRNA	GA		09/30/2022		439		3			3		442	442			
100137653	BOSTON	MA		12/08/2023		2,607		(97)			(97)		2,510	2,510			
100173630	BERKEL EN RODENRIJS	NLD		10/29/2024													
100163960	PEMBROKE PINES	FL		10/04/2024		1,346		(159)			(159)		1,187	1,187			
100164422	FRANKLIN	CT		08/21/2024		1,624		(86)			(86)		1,538	1,538			
100172181	LOS ANGELES	CA		10/17/2024		867		(137)			(137)		730	730			
100153898	HAWTHORNE	CA		06/05/2024		1,569		(213)			(213)		1,356	1,356			
100152671	FOREST HILL	TX		05/17/2024		1,793		233			233		2,026	2,026			
100143586	PASSAIC	NJ		02/21/2024		(979)		2,361			2,361		1,382	1,382			
100115216	BRONX	NY		07/17/2023		1,398		(122)			(122)		1,276	1,276			
100103220	CHERRY VALLEY	CA		04/26/2023		(2,175)		3,352			3,352		1,177	1,177			
100142775	MILFORD	CT		02/08/2024		1,310		(131)			(131)		1,179	1,179			
100175002	FLAGLER BEACH	FL		10/31/2024		1,058		(216)			(216)		842	842			
100152285	NASHVILLE	TN		05/17/2024		1,693		81			81		1,774	1,774			
100169646	COMMERCE	CA		09/30/2024		6,180		(158)			(158)		6,022	6,022			
100101925	TOMBALL	TX		04/14/2023		1,068		(201)			(201)		867	867			
100091495	BRONX	NY		01/20/2023		1,405		(136)			(136)		1,268	1,268			
100138171	SAN LEANDRO	CA		12/14/2023		1,210		(48)			(48)		1,162	1,162			
100148659	POMONA	CA		04/15/2024		3,216		(92)			(92)		3,124	3,124			
100151725	SAN DIEGO	CA		05/10/2024		1,512		(56)			(56)		1,457	1,457			
100139025	CANYON COUNTRY	CA		12/22/2023		1,313		25			25		1,338	1,338			
100115481	TEMPE	AZ		07/17/2023		1,698		60			60		1,758	1,758			
100180782	VIENNA	VA		11/26/2024		1,677		(168)			(168)		1,509	1,509			
100141021	CYPRESS	TX		02/20/2024		1,483		(168)			(168)		1,314	1,314			
100108216	OAKLAND	CA		05/24/2023		1,265		(86)			(86)		1,179	1,179			
100157733	CORAL SPRINGS	FL		06/28/2024		910		(99)			(99)		810	810			
100173189	KIRKLAND	WA		10/30/2024		1,761		(107)			(107)		1,654	1,654			
100179935	LEANDER	TX		11/25/2024		1,764		371			371		2,135	2,135			
100148486	CHICAGO	IL		04/12/2024		1,821		15			15		1,836	1,836			
100128139	MARSHALL	VA		09/11/2023		1,679		(50)			(50)		1,629	1,629			
100030806	CARMEL VALLEY	CA		04/09/2019		1,353		338			338		1,691	1,691			
100144588	LAKEWOOD	CA		03/13/2024		1,456		16			16		1,472	1,472			
100120465	SALINAS	CA		08/18/2023		1,060		(30)			(30)		1,030	1,030			
10014O916	MORRIS PLAINS	NJ		02/26/2024		1,364		(168)			(168)		1,196	1,196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140201	CORONA	CA		01/11/2024		4,603		(191)			(191)		4,412	4,412			
100147029	AUSTIN	TX		03/27/2024		1,459		(93)			(93)		1,366	1,366			
100088236	YONKERS	NY		10/17/2022		1,722		(38)			(38)		1,684	1,684			
100172303	MESQUITE	NV		10/21/2024		1,677		(140)			(140)		1,538	1,538			
100119404	AUSTIN	TX		07/31/2023		1,747		(13)			(13)		1,734	1,734			
100134293	PEMBROKE PINES	FL		10/27/2023		1,466		(85)			(85)		1,381	1,381			
100181302	SUFFOLK	VA		12/06/2024		808		(102)			(102)		706	706			
100153381	FORT MYERS BEACH	FL		05/29/2024		1,408		(134)			(134)		1,274	1,274			
100080341	SAN DIEGO	CA		02/28/2022		3,032		(188)			(188)		2,844	2,844			
100014240	TINTON FALLS	NJ		09/27/2017		(31,845)		2,858			2,858	31,848	2,861	2,684	(177)		(177)
100103265	LOS ANGELES	CA		04/27/2023		(31,005)		(120)			(120)	31,848	724	550	(174)		(174)
100153657	MIAMI	FL		05/31/2024		1,304		(50)			(50)		1,254	1,254			
100141263	PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024		1,309		(77)			(77)		1,231	1,231			
100079972	MADERA	CA		04/25/2022		8,311		(642)			(642)		7,669	7,669			
100168173	BIG BEAR CITY	CA		09/20/2024		430		50			50		480	480			
100186325	TEMPLE CITY	CA		12/30/2024		1,111		(66)			(66)		1,045	1,045			
100186510	SAN DIEGO	CA		12/30/2024		910		(52)			(52)		858	858			
100169359	MIAMI	FL		09/27/2024		1,594		(423)			(423)		1,171	1,171			
100116771	BROOKLYN	NY		07/20/2023		1,669		2,398			2,398		4,068	4,068			
100152820	PINEHURST	TX		05/22/2024		1,314		(152)			(152)		1,161	1,161			
100133488	TRACY	CA		10/19/2023		1,601		(12)			(12)		1,589	1,589			
100176830	CLAYTON	CA		11/15/2024		1,459		(204)			(204)		1,255	1,255			
100181649	COTATI	CA		12/11/2024		1,568		(127)			(127)		1,441	1,441			
100138751	SPANISH FORK	UT		12/21/2023		1,220		(25)			(25)		1,195	1,195			
4010051448	FULTON	NY		07/27/2023		1,238		(106)			(106)		1,132	1,132			
100128376	GOODYEAR	AZ		09/15/2023		3,729		215			215		3,943	3,943			
100161892	COVINA	CA		07/31/2024		36		(36)			(36)						
100076819	OCEANSIDE	CA		12/27/2021		82		(82)			(82)						
100102088	DOVER	NH		04/14/2023		1,301		(55)			(55)		1,246	1,246			
100119635	VENTURA	CA		08/04/2023		1,587		(85)			(85)		1,502	1,502			
100147079	INDIO	CA		03/28/2024		2,562		(102)			(102)		2,460	2,460			
100100669	FRESNO	CA		04/28/2023		1,729		(53)			(53)		1,676	1,676			
100160887	MARIETTA	GA		07/24/2024		1,888		(131)			(131)		1,757	1,757			
100141199	LAS VEGAS	NV		01/30/2024		2,837		378			378		3,215	3,215			
100165562	QUINCY	MA		08/29/2024		1,666		(45)			(45)		1,621	1,621			
100173654	DRACHTEN	NLD		10/29/2024													
100137301	KITTY HAWK	NC		12/01/2023		(7)		7			7						
100145795	RIVERSIDE	CA		05/08/2024		996		(84)			(84)		912	912			
100185341	BLUE RIDGE	TX		12/20/2024		1,568		3			3		1,570	1,570			
100166369	KALISPELL	MT		10/24/2024		1,496		(99)			(99)		1,397	1,397			
100159897	MIAMI	FL		08/16/2024		1,772		(92)			(92)		1,680	1,680			
100017737	NAPA	CA		04/26/2018		7,928							7,928	7,928			
100134386	BOISE	ID		10/27/2023		1,135		(80)			(80)		1,056	1,056			
100162622	GRANITE BAY	CA		08/12/2024		1,538		(112)			(112)		1,427	1,427			
100132405	AGOURA HILLS	CA		11/03/2023		(6)		6			6						
100120228	HARTWELL	GA		08/18/2023		1,573		(102)			(102)		1,471	1,471			
100135757	LEWES	DE		11/10/2023		1,600		(22)			(22)		1,578	1,578			
100165536	STAMFORD	CT		08/29/2024		1,598		(59)			(59)		1,538	1,538			
100143082	VISTA	CA		02/16/2024		1,674		(75)			(75)		1,599	1,599			
100153563	UNITED KINGDOM	GBR		05/29/2024		96							96	96			
100134476	COLLIERVILLE	TN		10/30/2023		1,428		(94)			(94)		1,334	1,334			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087513	FLUSHING	NY		10/25/2022		2,195		293			293		2,488	2,488			
100100696	THOUSAND OAKS	CA		04/28/2023		2,165		164			164		2,329	2,329			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		1,868		(256)			(256)		1,612	1,612			
100120926	TROUTMAN	NC		08/30/2023		7,067							7,067	7,067			
100168750	HOLLISTER	CA		09/26/2024		1,073		(92)			(92)		982	982			
100178385	LYNBROOK	NY		11/21/2024		1,624		(46)			(46)		1,578	1,578			
100080405	INDIO	CA		04/14/2022		2,852		(164)			(164)		2,688	2,688			
100185962	NEWBURY PARK	CA		12/26/2024		1,107		(30)			(30)		1,078	1,078			
100169593	SANTA ROSA	CA		09/30/2024		1,138		1			1		1,139	1,139			
100154571	LA PUENTE	CA		06/14/2024		1,145		(92)			(92)		1,053	1,053			
100071892	THOUSAND OAKS	CA		11/19/2021		3,229		(394)			(394)		2,835	2,835			
100168028	DIAMOND SPRINGS	CA		09/20/2024		533		19			19		553	553			
100153671	FRENCHTOWN	MT		05/31/2024		1,328		(45)			(45)		1,284	1,284			
100180701	LATHROP	CA		11/26/2024		1,183		(92)			(92)		1,091	1,091			
100133908	WINNETKA	CA		11/29/2023		1,294		(92)			(92)		1,203	1,203			
100153058	SACRAMENTO	CA		06/27/2024		1,433		(209)			(209)		1,225	1,225			
100186284	COSTA MESA	CA		12/27/2024		(31,551)		(33)			(33)	31,734	150		(150)		(150)
100168194	PASADENA	CA		09/20/2024		(14)		14			14						
100120898	SAUSALITO	CA		08/30/2023		1,967		152			152		2,119	2,119			
100133785	STAFFORD	VA		10/20/2023		862		(73)			(73)		788	788			
100175692	GARDEN GROVE	CA		11/12/2024		1,673		(178)			(178)		1,495	1,495			
100078749	UPLAND	CA		02/25/2022		3,409		301			301		3,710	3,710			
100150878	BUENA PARK	CA		05/08/2024		1,614		(38)			(38)		1,576	1,576			
100186563	SMYRNA	GA		12/30/2024		1,027		(81)			(81)		945	945			
100179569	BOZEMAN	MT		11/21/2024		1,631		(44)			(44)		1,587	1,587			
100172424	MARYSVILLE	WA		10/23/2024		1,704		(79)			(79)		1,625	1,625			
100144832	UNITED KINGDOM	GBR		03/12/2024		(8,568)		8,568			8,568						
100127503	VIENNA	VA		09/08/2023		1,959		108			108		2,066	2,066			
100184965	BROOKLYN	NY		12/19/2024		14		(14)			(14)						
100148745	MARQUEZ	TX		04/17/2024		1,477		(138)			(138)		1,339	1,339			
100184367	PALM DESERT	CA		12/16/2024		972		(162)			(162)		810	810			
100099792	THE BRONX	NY		02/28/2023		1,451		(121)			(121)		1,330	1,330			
100175086	HIALEAH	FL		11/05/2024		1,015		(98)			(98)		917	917			
100166290	TRINIDAD	CA		10/23/2024		1,235		(181)			(181)		1,055	1,055			
100138034	LOS ANGELES	CA		12/13/2023		2,205		(33)			(33)		2,172	2,172			
100107855	WEATHERFORD	TX		06/29/2023		1,606		(141)			(141)		1,465	1,465			
100083001	ACAMPO	CA		05/05/2022		2,349		(178)			(178)		2,171	2,171			
100151819	DOWNEY	CA		05/10/2024		28,573		(202)			(202)		28,371	28,371			
100180172	JAMAICA	NY		11/25/2024		1,344		(119)			(119)		1,225	1,225			
100148218	NASHVILLE	TN		04/12/2024		1,533		(137)			(137)		1,396	1,396			
100119392	ELIZABETH	NJ		07/31/2023		1,571		(38)			(38)		1,533	1,533			
100110300	JACKSON	NJ		06/30/2023		1,872		1			1		1,873	1,873			
100166920	SAVANNAH	GA		09/13/2024		1,642		(123)			(123)		1,519	1,519			
100133516	ELK GROVE	CA		10/19/2023		1,604		(28)			(28)		1,575	1,575			
100148013	CHULA VISTA	CA		04/10/2024		1,516		(97)			(97)		1,418	1,418			
100080857	LAND O LAKES	FL		03/10/2022		(10)		10			10						
100102032	LOS ANGELES	CA		04/14/2023		1,855		(65)			(65)		1,790	1,790			
100158591	FALLS CHURCH	VA		07/10/2024		1,522		(101)			(101)		1,422	1,422			
100178436	NORWALK	CT		11/21/2024		2,388		14			14		2,402	2,402			
100175130	WESTMINSTER	CA		11/05/2024		1,121		(176)			(176)		945	945			
100079689	PARK CITY	UT		04/08/2022		2,972		(16)			(16)		2,955	2,955			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100114899	SAN DIEGO	CA		07/13/2023		1,546		(46)			(46)		1,500	1,500			
100091848	OAKLAND	CA		01/30/2023		1,195		(86)			(86)		1,108	1,108			
100084847	LAS VEGAS	NV		08/02/2022		1,565		(108)			(108)		1,456	1,456			
100171203	DENVILLE	NJ		10/16/2024		1,543		(191)			(191)		1,353	1,353			
100102497	PALM HARBOR	FL		06/07/2023		2,370		3			3		2,373	2,373			
100102952	FAR ROCKAWAY	NY		06/22/2023		(106)		1,482			1,482		1,375	1,375			
100135657	HOLLISTER	CA		11/09/2023		3,417		147			147		3,564	3,564			
100172981	SANTA ROSA	CA		10/25/2024		2,122		(84)			(84)		2,038	2,038			
100152780	INGLEWOOD	CA		05/22/2024		1,270		(70)			(70)		1,200	1,200			
100148646	SANTA ANA	CA		05/15/2024		1,620		6			6		1,626	1,626			
100089094	PHOENIX	AZ		01/06/2023		24		(24)			(24)						
100164008	PEORIA	AZ		08/21/2024		2,039		(124)			(124)		1,915	1,915			
100114916	LOS ANGELES	CA		07/13/2023		1,719		(134)			(134)		1,585	1,585			
100186394	JOHNS CREEK	GA		12/30/2024		1,105		(67)			(67)		1,038	1,038			
100163277	MCKINNEY	TX		08/13/2024		1,493		(189)			(189)		1,304	1,304			
100131802	LOS ANGELES	CA		10/06/2023		1,187		(16)			(16)		1,171	1,171			
100161309	WASHINGTON	DC		07/25/2024		1,419		(16)			(16)		1,404	1,404			
100090940	AGUA DULCE	CA		01/31/2023		1,104		(75)			(75)		1,029	1,029			
100147376	LODI	CA		05/08/2024		1,514		(113)			(113)		1,400	1,400			
100138895	PIGEON FORGE	TN		12/21/2023		1,304		(11)			(11)		1,293	1,293			
100030840	BAYSIDE	NY		04/09/2019		1,328		751			751		2,079	2,079			
100179780	DELRAY BEACH	FL		11/21/2024		1,750		(110)			(110)		1,639	1,639			
100080925	JURUPA VALLEY	CA		04/22/2022		3,570		(229)			(229)		3,341	3,341			
100116164	HOLLYWOOD	CA		07/20/2023		2,095		1,578			1,578		3,673	3,673			
100067730	JERSEY CITY	NJ		09/23/2021		3,391		(253)			(253)		3,138	3,138			
100162835	ELMWOOD PARK	NJ		08/12/2024		1,466		(88)			(88)		1,378	1,378			
100134068	MIAMI	FL		10/27/2023		1,660		(18)			(18)		1,642	1,642			
100151066	MARLBORO	NJ		05/08/2024		13,328		(258)			(258)		13,070	13,070			
100081685	WOODLAND HILLS	CA		03/21/2022		85		(85)			(85)						
100110539	METAIRIE	LA		06/30/2023		1,680		(79)			(79)		1,601	1,601			
100185705	EMMEN	NLD		12/20/2024													
100149443	GLENWOOD SPRINGS	CO		04/24/2024		1,694		(51)			(51)		1,642	1,642			
100158660	SPRINGVILLE	UT		07/10/2024		(21,098)		(69)			(69)	22,902	1,734	1,474	(260)		(260)
100082711	CARSON	CA		04/20/2022		2,997		(118)			(118)		2,879	2,879			
100120861	STANTON	CA		08/28/2023		2,138		(76)			(76)		2,062	2,062			
100101904	LAKE OSWEGO	OR		04/06/2023		1,276		(145)			(145)		1,131	1,131			
100176602	LOS ANGELES	CA		11/15/2024		1,534		(145)			(145)		1,390	1,390			
100133590	HOUSTON	TX		10/23/2023		1,554		(14)			(14)		1,540	1,540			
100135058	HONOLULU	HI		11/01/2023		1,562		29			29		1,591	1,591			
100185518	FRIENDSWOOD	TX		12/20/2024		1,149		(94)			(94)		1,056	1,056			
100170282	SPRING HILL	TN		10/08/2024		1,624		(125)			(125)		1,499	1,499			
100156704	LOS ANGELES	CA		06/26/2024		366		(70)			(70)		297	297			
100164475	PASO ROBLES	CA		08/21/2024		1,611		(91)			(91)		1,520	1,520			
100154328	BELMONT	NC		06/07/2024		1,079		(82)			(82)		997	997			
100118789	RENO	NV		07/25/2023		1,878		13			13		1,891	1,891			
100137536	TUKWILA	WA		12/08/2023		1,436		(87)			(87)		1,350	1,350			
100162282	TRUCKEE	CA		09/06/2024		1,525		(190)			(190)		1,334	1,334			
100083187	ENCINO	CA		05/26/2022		2,079		(194)			(194)		1,885	1,885			
100181935	SIMI VALLEY	CA		12/12/2024		1,649		38			38		1,686	1,686			
100078019	CORONA	NY		01/12/2022		3,158		(114)			(114)		3,045	3,045			
100145674	UNITED KINGDOM	GBR		03/12/2024		(7,927)		7,927			7,927						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100137517	GILBERT	AZ		01/11/2024		1,701		(92)			(92)		1,609	1,609			
100163887	SANTA MARIA	CA		09/27/2024		1,177		(105)			(105)		1,072	1,072			
100133446	FLEMING ISLAND	FL		10/19/2023		6,375		(114)			(114)		6,261	6,261			
100172118	COLORADO SPRINGS	CO		10/17/2024		1,452		(115)			(115)		1,337	1,337			
100157637	PASSAIC	NJ		06/28/2024		1,432		(79)			(79)		1,353	1,353			
100086531	FALLBROOK	CA		09/30/2022		(30,558)		(89)			(89)	31,530	883	844	(38)		(38)
100185532	KAYSVILLE	UT		12/20/2024		4,698		(124)			(124)		4,574	4,574			
100168247	MARYSVILLE	WA		09/20/2024		570		26			26		596	596			
100153709	LOS ANGELES	CA		07/11/2024		561		(55)			(55)		506	506			
100130177	MOUNT LAUREL	NJ		11/15/2023		1,075		45			45		1,120	1,120			
100086871	DISCOVERY BAY	CA		10/07/2022		1,903		44			44		1,947	1,947			
100119947	CHULA VISTA	CA		08/11/2023		1,555		(54)			(54)		1,501	1,501			
100100985	ALAMO	CA		04/28/2023		3,257		1,840			1,840		5,097	5,097			
100087753	PHOENIX	AZ		11/17/2022		1,660		(7)			(7)		1,653	1,653			
100103707	INDIO	CA		05/08/2023		988		(3)			(3)		986	986			
100108314	LAS VEGAS	NV		05/24/2023		3,007		(187)			(187)		2,819	2,819			
100142354	SANFORD	FL		03/15/2024		1,255		(129)			(129)		1,126	1,126			
100172258	VENUS	TX		10/21/2024		1,723		(49)			(49)		1,674	1,674			
100151437	COMPTON	CA		05/10/2024		1,514		80			80		1,594	1,594			
100139222	ATLANTA	GA		12/28/2023		1,188		(8)			(8)		1,180	1,180			
100129585	SURF CITY	NC		09/29/2023		1,884		(15)			(15)		1,869	1,869			
100171191	INCLINE VILLAGE	NV		11/22/2024		1,160		(30)			(30)		1,130	1,130			
100065639	WEEHAWKEN	NJ		07/28/2021		3,583		(47)			(47)		3,535	3,535			
100163795	RIVERSIDE	CA		09/27/2024		1,309		(128)			(128)		1,181	1,181			
100175225	ORLANDO	FL		11/05/2024		1,751		(89)			(89)		1,662	1,662			
100067693	EAST RUTHERFORD	NJ		09/23/2021		3,632		(75)			(75)		3,557	3,557			
100139512	MALDEN	MA		12/28/2023		1,265		12			12		1,277	1,277			
100108152	BUENA PARK	CA		05/24/2023		1,255		7			7		1,261	1,261			
100159040	THE SEA RANCH	CA		08/15/2024		1,549		(129)			(129)		1,420	1,420			
100179937	TRINIDAD	CA		11/25/2024		1,540		(52)			(52)		1,488	1,488			
100182691	RIVERHEAD	NY		12/12/2024		1,011		(5)			(5)		1,006	1,006			
100044150	ALTADENA	CA		08/19/2020		1,603		35			35		1,638	1,638			
100135254	JAMESTOWN	RI		11/08/2023		1,495		57			57		1,552	1,552			
100153936	FAIR OAKS	CA		06/05/2024		1,207		(152)			(152)		1,055	1,055			
100180465	MATTHEWS	NC		11/26/2024		1,512		(203)			(203)		1,308	1,308			
100091415	SPOKANE VALLEY	WA		02/22/2023		1,670		(59)			(59)		1,611	1,611			
100140289	LAKE HAVASU CITY	AZ		01/18/2024		1,280		(98)			(98)		1,182	1,182			
100176613	CORONA	CA		11/15/2024		1,626		(116)			(116)		1,510	1,510			
100154625	PETALUMA	CA		06/14/2024		1,089		(25)			(25)		1,064	1,064			
100067691	DENVER	CO		09/23/2021		3,691		(46)			(46)		3,645	3,645			
100126376	BROOKLYN	NY		08/30/2023		(329)		1,746			1,746		1,417	1,417			
100172540	SAN DIEGO	CA		10/23/2024		1,540		(38)			(38)		1,502	1,502			
100074274	GILBERT	AZ		12/09/2021		2,602		(370)			(370)		2,232	2,232			
100137643	PRESCOTT	AZ		12/08/2023		1,462		(71)			(71)		1,391	1,391			
100110061	CAPE CORAL	FL		06/23/2023		1,651		(90)			(90)		1,561	1,561			
100168733	FRESNO	CA		09/26/2024		1,645		(123)			(123)		1,521	1,521			
100168543	LAKEWOOD	NJ		09/25/2024		1,515		(94)			(94)		1,421	1,421			
100077788	LAKESIDE	CA		12/23/2021		57		(57)			(57)						
100103529	LOS ANGELES	CA		05/08/2023		796		(94)			(94)		702	702			
100072028	UPLAND	CA		11/19/2021		298		(57)			(57)		241	241			
100134507	MEADOWLAKES	TX		10/30/2023		1,773		(73)			(73)		1,700	1,700			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170027	MIAMI	FL		11/08/2024		1,523		(186)			(186)		1,337	1,337			
100149961	WELLINGTON	FL		06/07/2024		1,298		(149)			(149)		1,150	1,150			
100137500	FORT LAUDERDALE	FL		01/11/2024		(11)		11			11						
100088897	LAS VEGAS	NV		11/15/2022		1,094		27			27		1,121	1,121			
100170133	TRUCKEE	CA		10/08/2024		1,771		(77)			(77)		1,694	1,694			
100117125	FLUSHING	NY		07/20/2023		16,155		4,632			4,632		20,787	20,787			
100074469	POWHATAN	VA		12/02/2021		2,148		(231)			(231)		1,917	1,917			
100128504	MIRAMAR	FL		09/15/2023		924		39			39		964	964			
100089234	LOMITA	CA		01/26/2023		1,602		(32)			(32)		1,570	1,570			
100091795	KATY	TX		01/30/2023		5,381		114			114		5,495	5,495			
100133902	OXNARD	CA		11/29/2023		1,341		35			35		1,376	1,376			
100169367	MIAMI	FL		09/27/2024		1,342		(221)			(221)		1,121	1,121			
100158948	MISSOULA	MT		08/15/2024		38		(38)			(38)						
100186766	CLAYTON	CA		12/31/2024		1,373		(103)			(103)		1,271	1,271			
100150499	MIAMI	FL		05/03/2024		1,569		(138)			(138)		1,431	1,431			
100101945	NORCO	CA		04/14/2023		1,658		33			33		1,692	1,692			
100153100	MIAMI	FL		06/27/2024		1,903		(126)			(126)		1,777	1,777			
100079199	PARK CITY	UT		02/24/2022		3,207		(60)			(60)		3,146	3,146			
100162005	STATEN ISLAND	NY		07/31/2024		544		6			6		550	550			
100102185	LA PALMA	CA		04/14/2023		1,643		39			39		1,682	1,682			
100175114	ROCKVILLE	MD		11/05/2024		1,122		(18)			(18)		1,103	1,103			
100091481	WOODSIDE	NY		01/20/2023		1,986		(94)			(94)		1,892	1,892			
100080965	TACOMA	WA		03/18/2022		3,023		40			40		3,063	3,063			
100137118	KULA	HI		11/28/2023		2		(2)			(2)						
100065307	SAN DIEGO	CA		07/28/2021		3,128		(105)			(105)		3,023	3,023			
100133127	SAN BRUNO	CA		11/29/2023		(22,498)		1,096			1,096	22,828	1,425	1,485	60		60
100074478	SAN JOSE	CA		12/14/2021		489		(126)			(126)		364	364			
100159463	BREWSTER	NY		07/15/2024		1,525		(69)			(69)		1,456	1,456			
100165658	FORT WORTH	TX		10/04/2024		1,283		(171)			(171)		1,112	1,112			
100149440	SANTA CLARITA	CA		04/24/2024		1,608		(107)			(107)		1,501	1,501			
100176719	ANAHEIM	CA		11/15/2024		1,134		(62)			(62)		1,072	1,072			
100185449	FORT COLLINS	CO		12/20/2024		2,103		84			84		2,187	2,187			
100143462	LONG BEACH	CA		02/16/2024		1,336		64			64		1,400	1,400			
100154891	JACKSONVILLE	FL		07/19/2024		1,265		(137)			(137)		1,129	1,129			
100147382	SANTA ANA	CA		05/08/2024		4,406		(264)			(264)		4,142	4,142			
100136287	BEND	OR		11/20/2023		3,974		(6)			(6)		3,968	3,968			
100179420	EDWARDS	CO		12/27/2024		1,045		(185)			(185)		860	860			
100157784	LAS VEGAS	NV		08/01/2024		1,455		(49)			(49)		1,406	1,406			
100166331	ARLINGTON HEIGHTS	IL		10/24/2024		1,306		(53)			(53)		1,252	1,252			
100117631	RICHMOND	CA		07/20/2023		35		(35)			(35)						
100157892	HOT SPRINGS	AR		07/09/2024		1,516		(26)			(26)		1,490	1,490			
100162004	LOS ANGELES	CA		07/31/2024		1,439		(159)			(159)		1,280	1,280			
100157563	AMERSFOORT	NLD		06/28/2024													
100026804	ESCONDIDO	CA		09/26/2018		1,381		431			431		1,812	1,812			
100084009	LODI	NJ		06/27/2022		4,198		55			55		4,253	4,253			
100144460	FRESNO	CA		04/26/2024		1,203		(128)			(128)		1,075	1,075			
100115087	BAY HARBOR ISLANDS	FL		07/14/2023		1,857		(16)			(16)		1,841	1,841			
100151456	RALEIGH	NC		05/10/2024		1,512		(89)			(89)		1,423	1,423			
100099980	LAS VEGAS	NV		03/28/2023		100,665		2,255			2,255		102,920	102,920			
100142013	CATHEDRAL CITY	CA		02/29/2024		419		(110)			(110)		309	309			
100137266	NETHERLANDS	NLD		11/28/2023													

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158122	WHITTIER	CA		07/09/2024		1,471		(14)			(14)		1,457	1,457			
100158451	NEDERLAND	CO		07/10/2024		3,084		(96)			(96)		2,989	2,989			
100141113	BROOKLYN	NY		01/30/2024		1,314		(80)			(80)		1,234	1,234			
100120212	LAS VEGAS	NV		08/18/2023		985		(73)			(73)		912	912			
100083641	LAGUNA NIGUEL	CA		07/25/2022		7,230		364			364		7,595	7,595			
100103254	ORLANDO	FL		04/27/2023		1,259		(51)			(51)		1,209	1,209			
100162801	NASHVILLE	TN		08/12/2024		1,470		(108)			(108)		1,362	1,362			
100149015	SIMI VALLEY	CA		04/19/2024		1,487		14			14		1,501	1,501			
100167060	BEND	OR		09/13/2024		1,337		(106)			(106)		1,231	1,231			
100099845	CHICAGO	IL		02/28/2023		6,773		(6,773)			(6,773)						
100139484	WATSONVILLE	CA		12/28/2023		6		(6)			(6)						
100090972	NEWTON	MA		01/31/2023		2,121		(90)			(90)		2,031	2,031			
100164253	FOUNTAIN VALLEY	CA		08/21/2024		1,596		(27)			(27)		1,569	1,569			
100091179	GLENDALE	CA		01/31/2023		(38)		38			38						
100149824	MIAMI	FL		04/29/2024		1,463		(215)			(215)		1,249	1,249			
100139625	LOS ANGELES	CA		12/28/2023		1,058		(132)			(132)		925	925			
100174212	LEXINGTON	NC		10/31/2024		1,432		(71)			(71)		1,361	1,361			
100172206	GARDENA	CA		10/17/2024		1,349		(107)			(107)		1,242	1,242			
100151134	CARVER	MA		05/09/2024		884		(87)			(87)		796	796			
100142759	HOLLISTON	MA		02/08/2024		1,251		(78)			(78)		1,173	1,173			
100160377	THOUSAND OAKS	CA		09/06/2024		1,627		(147)			(147)		1,479	1,479			
100115300	YUCCA VALLEY	CA		07/17/2023		1,573		(205)			(205)		1,368	1,368			
100185550	CATHEDRAL CITY	CA		12/20/2024		504		(143)			(143)		361	361			
100180010	MADERA	CA		11/25/2024		1,603		(82)			(82)		1,521	1,521			
100135140	LYNWOOD	CA		11/03/2023		1,176		(78)			(78)		1,098	1,098			
100185606	HENDERSON	CO		12/20/2024		996		(125)			(125)		871	871			
100156367	FORT COLLINS	CO		07/25/2024		1,360		(96)			(96)		1,264	1,264			
100172537	ARCADIA	MI		10/23/2024		1,617		(104)			(104)		1,513	1,513			
100180395	CONCORD	CA		11/25/2024		1,535		(42)			(42)		1,493	1,493			
100066890	STERLING	VA		08/02/2021		3,880		9			9		3,889	3,889			
100169273	RIVERSIDE	CA		09/27/2024		1,460		(161)			(161)		1,299	1,299			
100185527	HUDSONVILLE	MI		12/20/2024		1,519		(87)			(87)		1,431	1,431			
100158805	POTTSBORO	TX		07/10/2024		2,419		(110)			(110)		2,309	2,309			
100176673	LEMOORE	CA		11/15/2024		1,376		(79)			(79)		1,297	1,297			
100159345	ORANGE BEACH	AL		07/15/2024		1,214		180			180		1,394	1,394			
100176949	DEDHAM	MA		11/15/2024		3,075		(184)			(184)		2,891	2,891			
100140815	MIAMI	FL		03/06/2024		(23)		23			23						
100085148	ORANGE	CA		09/21/2022		1,804		(71)			(71)		1,733	1,733			
100138758	MISSOURI CITY	TX		12/21/2023		2,928		(104)			(104)		2,824	2,824			
100165814	NEW ORLEANS	LA		08/29/2024		2,525		(26)			(26)		2,499	2,499			
100175701	MIAMI	FL		11/12/2024		1,594		(146)			(146)		1,448	1,448			
100162549	SAN LUIS OBISPO	CA		08/12/2024		1,609		(51)			(51)		1,557	1,557			
100149885	LOS ANGELES	CA		04/29/2024		964		(93)			(93)		871	871			
100171477	CHARLESTON	SC		10/16/2024		1,524		(151)			(151)		1,372	1,372			
100171574	COVENTRY	RI		10/16/2024		1,415		(144)			(144)		1,271	1,271			
100159864	MIAMI	FL		08/16/2024		1,425		(160)			(160)		1,265	1,265			
100119341	ROCKVILLE	MD		07/31/2023		1,879		5			5		1,883	1,883			
100180105	MARIANNA	FL		12/30/2024		934		(117)			(117)		817	817			
100078695	WALNUT	CA		02/02/2022		3,948		404			404		4,351	4,351			
100080409	GLENDALE	AZ		04/14/2022		2,654		(63)			(63)		2,591	2,591			
100079257	LAHAINA	HI		02/25/2022		99		(99)			(99)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088150	KETCHUM	ID		10/25/2022		1,051		(23)			(23)		1,028	1,028			
100164795	MARGATE	NJ		08/26/2024		1,634		(56)			(56)		1,578	1,578			
100171186	LEWISVILLE	TX		11/22/2024		1,587		(83)			(83)		1,504	1,504			
100147537	GLEN MILLS	PA		04/03/2024		1,458		(89)			(89)		1,369	1,369			
100148697	HAYWARD	CA		04/17/2024		1,403		(62)			(62)		1,341	1,341			
100110375	SAINT GEORGE	UT		06/30/2023		1,949		100			100		2,049	2,049			
100158400	UNITED KINGDOM	GBR		07/09/2024		(7,750)		7,750			7,750						
100079327	LOS ANGELES	CA		03/17/2022		2,908		(143)			(143)		2,765	2,765			
100102803	DOWNINGTOWN	PA		06/22/2023		1,345		(163)			(163)		1,182	1,182			
100145044	UNITED KINGDOM	GBR		03/12/2024		251		(189)			(189)		61	61			
100126422	JAMAICA	NY		08/30/2023		1,307		(132)			(132)		1,175	1,175			
100071912	OAKLAND	CA		11/19/2021		165		(165)			(165)						
100120298	TOWNSEND	MT		08/18/2023		1,517		(71)			(71)		1,446	1,446			
100117931	VAN NUYS	CA		07/20/2023		1,373		(85)			(85)		1,288	1,288			
100139607	PALMDALE	CA		12/28/2023		247		(13)			(13)		234	234			
100143792	CONROE	TX		02/28/2024		(35)		35			35						
100159924	MIAMI	FL		08/16/2024		1,897		(163)			(163)		1,735	1,735			
100155289	LONGWOOD	FL		07/19/2024		1,375		(184)			(184)		1,191	1,191			
100144331	WINNETKA	CA		03/07/2024		1,702		(56)			(56)		1,646	1,646			
100138199	GARDEN GROVE	CA		12/14/2023		1,432		7			7		1,439	1,439			
100159050	SOUTH LAKE TAHOE	CA		08/15/2024		2,044		(127)			(127)		1,917	1,917			
100180823	WINTERSWIJK	NLD		11/27/2024													
100088112	PHOENIX	AZ		10/25/2022		949		(153)			(153)		796	796			
100155299	ALVA	FL		07/19/2024		1,359		(44)			(44)		1,315	1,315			
100160833	CEDAR HILL	TX		07/24/2024		1,394		(138)			(138)		1,257	1,257			
100090074	SONOMA	CA		01/13/2023		(30)		30			30						
100180672	OAK HILLS	CA		11/26/2024		1,260		(129)			(129)		1,131	1,131			
100115775	ALBUQUERQUE	NM		07/20/2023		1,733		(72)			(72)		1,661	1,661			
100174573	WARWICK	NY		10/31/2024		2,464		(195)			(195)		2,269	2,269			
100091851	MANVEL	TX		01/30/2023		1,065		21			21		1,086	1,086			
100110694	HOUSTON	TX		08/11/2023		1,511		(148)			(148)		1,362	1,362			
100181369	PINON HILLS	CA		12/06/2024		776		(55)			(55)		720	720			
100132594	HIALEAH	FL		11/03/2023		1,180		100			100		1,280	1,280			
100178435	CAPE CORAL	FL		11/21/2024		1,239		(67)			(67)		1,172	1,172			
100079719	SAN JOSE	CA		04/25/2022		(4,333)		4,333			4,333						
100186411	SEVIERVILLE	TN		12/30/2024		1,259		(51)			(51)		1,208	1,208			
100091106	FONTANA	CA		01/31/2023		986		(63)			(63)		923	923			
100117925	ANAHEIM	CA		07/20/2023		1,598		(85)			(85)		1,513	1,513			
100170198	FAIRFAX	VA		10/08/2024		3,296		(147)			(147)		3,149	3,149			
100171380	SURF CITY	NC		10/16/2024		1,500		(141)			(141)		1,359	1,359			
100185131	SAN MARCOS	CA		12/20/2024		1,114		8			8		1,122	1,122			
100180640	LAKE HAVASU CITY	AZ		11/26/2024		1,548		(176)			(176)		1,373	1,373			
100082280	LODI	CA		04/14/2022		2,905		(49)			(49)		2,856	2,856			
100090791	ESCONDIDO	CA		02/28/2023		623		(6)			(6)		617	617			
100172230	DAVIS	CA		10/21/2024		1,662		(149)			(149)		1,513	1,513			
100134038	SPRING VALLEY	NY		10/25/2023		(566)		1,957			1,957		1,391	1,391			
100176650	MIAMI	FL		11/15/2024		1,425		(60)			(60)		1,365	1,365			
100186519	AVON	CO		12/30/2024		1,030		85			85		1,115	1,115			
100156683	MIAMI	FL		06/24/2024		1,229		(52)			(52)		1,177	1,177			
100162257	INDEPENDENCE	OR		09/06/2024		1,459		(166)			(166)		1,293	1,293			
100115797	NEW SMYRNA BEACH	FL		07/20/2023		1,768		(85)			(85)		1,683	1,683			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102052	OAKLEY	CA		04/14/2023		1,298		(59)			(59)		1,239	1,239			
100161444	ESTERO	FL		07/30/2024		1,400		(102)			(102)		1,298	1,298			
100168759	MIRAMAR BEACH	FL		09/26/2024		1,467		(43)			(43)		1,424	1,424			
100168323	VACAVILLE	CA		09/20/2024		1,023		16			16		1,039	1,039			
100173112	MANCHESTER	NH		10/30/2024		1,794		(138)			(138)		1,657	1,657			
100167761	JAMAICA	NY		09/19/2024		2,360		(159)			(159)		2,202	2,202			
100150775	PHILADELPHIA	PA		05/07/2024		1,494		(62)			(62)		1,432	1,432			
100079815	ORANGE BEACH	AL		04/08/2022		854		(159)			(159)		694	694			
100168626	ROSEVILLE	CA		09/25/2024		1,914		(227)			(227)		1,687	1,687			
100168691	GRANADA HILLS AREA LO	CA		09/25/2024		980		(176)			(176)		804	804			
100175652	LOS ANGELES	CA		11/12/2024		1,303		(164)			(164)		1,139	1,139			
100154944	SPRINGVILLE	UT		07/19/2024		1,568		(191)			(191)		1,376	1,376			
100135151	MYRTLE BEACH	SC		12/15/2023		1,247		(11)			(11)		1,235	1,235			
100150869	PORT ARANSAS	TX		05/08/2024		1,566		(48)			(48)		1,519	1,519			
100142370	GLEN OAKS	NY		03/15/2024		1,469		(147)			(147)		1,323	1,323			
100150903	BRENTWOOD	TN		05/08/2024		1,517		(147)			(147)		1,371	1,371			
100162825	WYCKOFF	NJ		08/12/2024		1,524		(98)			(98)		1,425	1,425			
100172534	AUSTIN	TX		10/23/2024		1,867		(73)			(73)		1,794	1,794			
100176128	ALPINE	CA		12/20/2024		1,074		(111)			(111)		962	962			
100091209	WORCESTER	MA		01/31/2023		1,155		(71)			(71)		1,084	1,084			
100165318	BOULDER	CO		08/29/2024		(20,255)		(144)			(144)	22,524	2,125	1,948	(178)		(178)
100131815	DUMFRIES	VA		10/06/2023		958		21			21		979	979			
100044355	LOS ANGELES	CA		11/19/2020		7,351		131			131		7,483	7,483			
100116133	GARDEN GROVE	CA		07/20/2023		(2,655)		5,157			5,157		2,501	2,501			
100133767	MENIFEE	CA		10/20/2023		492		(3)			(3)		489	489			
100153654	ALPHARETTA	GA		05/31/2024		59		(59)			(59)						
100140806	EAST MEADOW	NY		03/06/2024		768		(174)			(174)		593	593			
100169189	IRVINGTON	NJ		09/27/2024		(2,121)		2,555			2,555		434	434			
100119000	BRADENTON	FL		07/27/2023		1,713		47			47		1,760	1,760			
100109979	BROOKLYN	NY		06/22/2023		(467)		2,001			2,001		1,534	1,534			
100083809	LAS VEGAS	NV		07/12/2022		1,770		(96)			(96)		1,675	1,675			
100109197	PALM DESERT	CA		07/21/2023		1,697		(42)			(42)		1,655	1,655			
100053686	LONG BEACH	CA		03/23/2021		2,997		(779)			(779)		2,218	2,218			
100088869	LODI	CA		11/15/2022		1,352		(68)			(68)		1,284	1,284			
100110146	KISSIMMEE	FL		06/29/2023		1,705		66			66		1,770	1,770			
100080379	REDDING	CA		04/14/2022		2,512		(197)			(197)		2,315	2,315			
100159028	GARDENA	CA		08/15/2024		1,646		(135)			(135)		1,510	1,510			
100151062	MURRELLS INLET	SC		05/08/2024		1,512		(141)			(141)		1,371	1,371			
100133848	MYRTLE BEACH	SC		10/20/2023		1,703		37			37		1,740	1,740			
4010083656	DAYTON	OH		09/27/2024		824							824	824			
100149447	HEBER CITY	UT		04/24/2024		1,544		(138)			(138)		1,406	1,406			
100162290	WEST CHESTER	OH		09/06/2024		1,001		(52)			(52)		949	949			
100138256	MIAMI	FL		12/15/2023		1,302		(64)			(64)		1,238	1,238			
100023543	FULLERTON	CA		09/04/2018		3,469		(128)			(128)		3,341	3,341			
100186200	NEW CASSEL	NY		12/27/2024		902		(93)			(93)		808	808			
100149079	GOSHEN	NY		04/19/2024		1,317		28			28		1,345	1,345			
100162079	MIAMI	FL		07/31/2024		1,441		(104)			(104)		1,337	1,337			
100118650	LAWNDALE	CA		07/25/2023		112		710			710		823	823			
100167478	AUSTIN	TX		10/31/2024		1,686		(130)			(130)		1,556	1,556			
100182176	PARRISH	FL		12/12/2024		2,431		(117)			(117)		2,314	2,314			
100158465	BONITA SPRINGS	FL		07/10/2024		1,535		(52)			(52)		1,483	1,483			

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100174660	WASHINGTON	DC		10/31/2024		1,543		(114)			(114)		1,428	1,428			
100140740	PARKER	CO		01/22/2024		2		(2)			(2)						
100172194	HEMET	CA		10/17/2024		1,430		(146)			(146)		1,284	1,284			
100164072	SANTA ANA	CA		08/21/2024		1,565		(126)			(126)		1,438	1,438			
100089984	MADERA	CA		01/13/2023		1,206		(96)			(96)		1,110	1,110			
100118017	WESTMINSTER	CA		07/20/2023		1,936		256			256		2,192	2,192			
100135197	PROSPER	TX		11/07/2023		1,305		(53)			(53)		1,252	1,252			
100017809	ALHAMBRA	CA		05/30/2018		3,665		(39)			(39)		3,627	3,627			
100100576	HAYWARD	CA		04/27/2023		2,157		(123)			(123)		2,034	2,034			
100159591	CLEARWATER	FL		07/15/2024		1,577		(182)			(182)		1,395	1,395			
100076531	EASTSOUND	WA		01/04/2022		3,816		(251)			(251)		3,564	3,564			
100169801	HOLLYWOOD	FL		09/30/2024		157,578		(4,331)			(4,331)		153,247	153,247			
100174101	ORANGE BEACH	AL		10/31/2024		1,479		(105)			(105)		1,374	1,374			
100180027	LOS ALAMOS	CA		11/25/2024		1,772		49			49		1,821	1,821			
100150021	NORTH CHARLESTON	SC		06/07/2024		1,388		(28)			(28)		1,360	1,360			
100182426	LYNNWOOD	WA		12/12/2024		1,097		25			25		1,122	1,122			
4010062979	LYNCHBURG	VA		01/30/2024		1,424		(112)			(112)		1,312	1,312			
100015827	GLENDALE	CA		02/27/2018		3,631		29			29		3,659	3,659			
100159992	MIRAMAR	FL		08/16/2024		1,329		(111)			(111)		1,218	1,218			
100142244	PLANT CITY	FL		03/15/2024		1,901		(144)			(144)		1,758	1,758			
100176608	LOS ANGELES	CA		11/15/2024		1,180		(174)			(174)		1,006	1,006			
100121011	BROKEN BOW	OK		08/30/2023		1,515		(13)			(13)		1,502	1,502			
100118639	BRONX	NY		07/25/2023		1,587		3			3		1,591	1,591			
100118790	SANTA ROSA	CA		07/25/2023		1,818		(116)			(116)		1,701	1,701			
100181313	MAPLE VALLEY	WA		12/06/2024		479		(52)			(52)		427	427			
100172462	SOUTH KINGSTOWN	RI		10/23/2024		(29,363)		(118)			(118)	30,938	1,457	1,430	(27)		(27)
100090424	SAN DIEGO	CA		12/28/2022		1,175		(92)			(92)		1,083	1,083			
100137081	IVINS	UT		11/28/2023		1,777							1,777	1,777			
100142582	SANTA ROSA BEACH	FL		02/08/2024		1,604		(59)			(59)		1,545	1,545			
4010054016	LOUISVILLE	KY		07/27/2023		164		(164)			(164)						
100159445	CENTENNIAL	CO		07/15/2024		1,457		(152)			(152)		1,305	1,305			
100079875	CAPE CANAVERAL	FL		04/08/2022		(90)		90			90						
100118054	HAMPTON BAYS	NY		07/20/2023		(29,378)		1,524			1,524	30,927	3,072	3,084	12		12
100117114	BROOKLYN	NY		07/20/2023		2,087		1,616			1,616		3,703	3,703			
100182374	PLEASANT HILL	CA		12/12/2024		1,009		(93)			(93)		916	916			
100150115	KOLOA	HI		06/14/2024		4,629		(110)			(110)		4,519	4,519			
100181703	SAN DIEGO	CA		12/11/2024		1,245		(118)			(118)		1,127	1,127			
100141750	LYNWOOD	CA		01/30/2024		785		(75)			(75)		710	710			
100172682	RIVERSIDE	CA		11/21/2024		1,533		(75)			(75)		1,458	1,458			
100079462	SAN DIEGO	CA		03/17/2022		138		(138)			(138)						
100158552	PALMETTO	FL		07/10/2024		1,630		(182)			(182)		1,448	1,448			
100130199	GRANT VALKARIA	FL		11/15/2023		(21,224)		(64)			(64)	22,413	1,125	927	(198)		(198)
100119603	MIAMI	FL		07/31/2023		1,115		(102)			(102)		1,013	1,013			
100147423	SOUTH OZONE PARK	NY		04/03/2024		1,403		(120)			(120)		1,282	1,282			
100160555	WEST PALM BEACH	FL		07/19/2024		1,385		(237)			(237)		1,148	1,148			
100173961	BOERNE	TX		10/31/2024		(29,576)		(188)			(188)	30,893	1,128	1,124	(4)		(4)
100120967	NORTHPORT	AL		08/30/2023		1,499		61			61		1,559	1,559			
100118669	ROSLYN	NY		07/25/2023		38		(38)			(38)						
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		1,534		(74)			(74)		1,460	1,460			
100080361	LOS ANGELES	CA		02/28/2022		2,187		(30)			(30)		2,157	2,157			
100067676	AZUSA	CA		09/23/2021		3,657		(43)			(43)		3,614	3,614			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158655	LAS CRUCES	NM		07/10/2024		5,663		(145)			(145)		5,518	5,518			
100159507	GARDEN GROVE	CA		07/15/2024		1,505		(118)			(118)		1,387	1,387			
100110702	HIGHLANDS RANCH	CO		08/11/2023		2,059		(164)			(164)		1,895	1,895			
4010067195	SALEM	NJ		01/30/2024		1,422		(109)			(109)		1,313	1,313			
100182036	OCEANSIDE	CA		12/12/2024		1,564		122			122		1,686	1,686			
100143553	NEWARK	NJ		02/21/2024		1,501		(103)			(103)		1,397	1,397			
100114806	LAKE ARROWHEAD	CA		07/10/2023		1,669		(47)			(47)		1,622	1,622			
100147632	LA PUENTE	CA		04/04/2024		481		(63)			(63)		418	418			
100161698	VENLO	NLD		07/29/2024													
100156648	SEATTLE	WA		06/24/2024		1,501		(62)			(62)		1,439	1,439			
100099635	OJAI	CA		04/06/2023		9		(9)			(9)						
100185301	PORT SAINT LUCIE	FL		12/20/2024		1,374		(49)			(49)		1,325	1,325			
100081631	RAMONA	CA		03/24/2022		3		(3)			(3)						
100161790	NEWARK	NJ		07/31/2024		1,440		(86)			(86)		1,354	1,354			
100163172	ELK GROVE	CA		08/13/2024		1,599		(103)			(103)		1,496	1,496			
100182702	DESTIN	FL		12/12/2024		987		(88)			(88)		899	899			
100144003	OXFORD	GA		02/29/2024		1,236		(103)			(103)		1,133	1,133			
100166463	BAKERSFIELD	CA		10/31/2024		1,662		(145)			(145)		1,517	1,517			
100083078	GLENDALE	CA		05/26/2022		33,360		2,908			2,908		36,268	36,268			
100147012	MISSOULA	MT		03/27/2024		6,743		(118)			(118)		6,625	6,625			
100144021	NEW HAVEN	CT		03/07/2024		1,613		(19)			(19)		1,594	1,594			
100145729	UNITED KINGDOM	GBR		03/12/2024		(2,901)		2,901			2,901						
100137157	ELLIJAY	GA		11/28/2023		1,043		(138)			(138)		905	905			
100065814	MAKAWAO	HI		07/23/2021		3,311		(305)			(305)		3,006	3,006			
100135201	SUFFERN	NY		11/07/2023		1,385		(27)			(27)		1,359	1,359			
100181325	JURUPA VALLEY	CA		12/06/2024		1,159		49			49		1,208	1,208			
100109701	MIAMI	FL		06/16/2023		1,582		(105)			(105)		1,478	1,478			
100145013	UNITED KINGDOM	GBR		03/12/2024		133		(73)			(73)		60	60			
100179573	EDISTO ISLAND	SC		11/21/2024		1,090		(88)			(88)		1,002	1,002			
100044445	SHERMAN OAKS	CA		11/19/2020		2,294		(282)			(282)		2,011	2,011			
100142888	PALM HARBOR	FL		02/09/2024		2,409		(219)			(219)		2,190	2,190			
100145648	UNITED KINGDOM	GBR		03/12/2024		(8,124)		8,124			8,124						
100172945	GEORGETOWN	TX		10/25/2024		2,620		(244)			(244)		2,376	2,376			
100144833	UNITED KINGDOM	GBR		03/12/2024		(8,152)		8,152			8,152						
100055650	IRVINE	CA		03/23/2021		2,601		(449)			(449)		2,152	2,152			
100137273	NETHERLANDS	NLD		11/28/2023													
100129787	PALM BAY	FL		09/27/2023		1,441		(79)			(79)		1,362	1,362			
100142160	WHITTIER	CA		02/29/2024		1,137		(71)			(71)		1,067	1,067			
100135430	NASHVILLE	TN		11/13/2023		1,387		68			68		1,455	1,455			
100185517	HIGHLAND	CA		12/20/2024		1,471		(145)			(145)		1,326	1,326			
100137249	NETHERLANDS	NLD		11/28/2023													
100102974	SOUTH RICHMOND HILL	NY		06/22/2023		(2,878)		2,878			2,878						
100115897	BROOKLYN	NY		07/20/2023		1,725		(37)			(37)		1,688	1,688			
100087957	ROCKLIN	CA		10/25/2022		475		(37)			(37)		438	438			
100139454	MIAMI	FL		12/28/2023		1,613		26			26		1,639	1,639			
100144016	PORT ARANSAS	TX		03/07/2024		1,516		(77)			(77)		1,440	1,440			
100079452	CARPINTERIA	CA		03/17/2022		3,252		138			138		3,390	3,390			
100156889	RIVERSIDE	CA		06/24/2024		1,420		(100)			(100)		1,320	1,320			
100167151	WAVES	NC		09/13/2024		1,496		(80)			(80)		1,415	1,415			
100110259	POCONO PINES	PA		06/30/2023		1,821		47			47		1,867	1,867			
100179968	MASHPEE	MA		11/25/2024		1,411		(94)			(94)		1,318	1,318			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169380	FORT MYERS	FL		09/27/2024		1,177		(173)			(173)		1,004	1,004			
100140811	LIVERMORE	CA		03/06/2024		1,582		(61)			(61)		1,521	1,521			
100170503	TOWACO	NJ		10/09/2024		1,476		(89)			(89)		1,387	1,387			
100090084	LYNNWOOD	WA		01/13/2023		1,414		(50)			(50)		1,365	1,365			
100147451	TAMPA	FL		04/03/2024		1,078		(111)			(111)		967	967			
100152595	LYNN	MA		05/17/2024		1,446		(31)			(31)		1,414	1,414			
100139134	SAN BERNARDINO	CA		12/28/2023		993		(61)			(61)		932	932			
100132346	KINGSVILLE	MD		11/03/2023		1,581		824			824		2,406	2,406			
100161132	MARGATE CITY	NJ		07/24/2024		1,548		(120)			(120)		1,428	1,428			
100173431	MOUNTLAKE TERRACE	WA		10/29/2024		128,364		(3,781)			(3,781)		124,582	124,582			
100172659	NORTH HILLS	CA		11/21/2024		1,462		(170)			(170)		1,293	1,293			
100087801	GOLDEN	CO		11/17/2022		(23)		23			23						
100159302	CHARLESTON	SC		07/15/2024		1,469		(122)			(122)		1,347	1,347			
100114556	SANDWICH	MA		06/29/2023		10,478		(119)			(119)		10,359	10,359			
100109149	LODI	CA		07/21/2023		1,390		(134)			(134)		1,256	1,256			
100186777	HONOLULU	HI		12/31/2024		1,540		(148)			(148)		1,392	1,392			
100168133	ANNAPOLIS	MD		09/20/2024		609,948		(14,476)			(14,476)		595,471	595,471			
100117757	BATON ROUGE	LA		07/20/2023		(999)		2,827			2,827		1,828	1,828			
100135665	FERNANDINA BEACH	FL		11/09/2023		1,020		(109)			(109)		910	910			
100162555	UNIVERSITY PLACE	WA		08/12/2024		1,556		(73)			(73)		1,483	1,483			
100100588	PORTLAND	OR		04/27/2023		10		(10)			(10)						
100149512	WHITTIER	CA		04/26/2024		334		(15)			(15)		319	319			
100182358	KEY COLONY BCH	FL		12/12/2024		999		(77)			(77)		922	922			
100140764	SEVIERVILLE	TN		01/22/2024		1,240		(74)			(74)		1,166	1,166			
100151493	COCOA BEACH	FL		05/10/2024		2,801		(71)			(71)		2,730	2,730			
100165685	CORAL GABLES	FL		08/29/2024		2,056		(200)			(200)		1,855	1,855			
100163189	LOS ANGELES	CA		08/13/2024		1,511		(164)			(164)		1,347	1,347			
100074492	LA MESA	CA		12/14/2021		(22,064)		(17)			(17)	22,215	134		(134)		(134)
100102020	LOS ANGELES	CA		04/14/2023		1,282		(97)			(97)		1,186	1,186			
100165725	MIAMI	FL		08/29/2024		3,141		(126)			(126)		3,015	3,015			
100169174	ALBUQUERQUE	NM		09/27/2024		1,649		(101)			(101)		1,549	1,549			
100074190	NORTHRIDGE	CA		12/09/2021		141		(141)			(141)						
100166136	ST CHARLES	IL		09/09/2024		1,571		(97)			(97)		1,474	1,474			
100110733	APTOS	CA		08/11/2023		3,979		(30)			(30)		3,949	3,949			
100141136	PHILADELPHIA	PA		01/30/2024		(1,309)		1,309			1,309						
100147202	YONKERS	NY		03/28/2024		1,389		(81)			(81)		1,307	1,307			
100135856	SNOHOMISH	WA		11/13/2023		1,293		(52)			(52)		1,240	1,240			
100099782	BROOKLYN	NY		02/28/2023		1,359		(109)			(109)		1,250	1,250			
100174218	REHOBOTH BEACH	DE		10/31/2024		1,322		(79)			(79)		1,243	1,243			
100119295	BROKEN BOW	OK		07/31/2023		1,886		17			17		1,903	1,903			
100099978	PRESCOTT	AZ		03/28/2023		3		(3)			(3)						
100116002	LEONIA	NJ		07/20/2023		1,681		(40)			(40)		1,641	1,641			
100139029	LAWRENCEVILLE	GA		12/22/2023		1,215		82			82		1,297	1,297			
100108036	LIGHTHOUSE POINT	FL		05/25/2023		1,539		(16)			(16)		1,523	1,523			
100138372	CHESTER	MD		12/18/2023		1,369		(87)			(87)		1,282	1,282			
100119779	NEWARK	NJ		08/08/2023		252		1,607			1,607		1,859	1,859			
100165493	LOS ANGELES	CA		08/29/2024		1,575		(21)			(21)		1,554	1,554			
100176929	APOPKA	FL		11/15/2024		1,653		(127)			(127)		1,526	1,526			
100158833	MONTGOMERY	TX		07/12/2024		1,642		(49)			(49)		1,594	1,594			
100173439	DILLON	CO		10/29/2024		1,537		(81)			(81)		1,457	1,457			
100185957	MIDDLETOWN	MD		12/26/2024		474		(61)			(61)		413	413			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141272	HAVERTOWN	PA		01/30/2024		1,079		(57)			(57)		1,022	1,022			
100108255	STOCKBRIDGE	GA		05/24/2023		1,102		(100)			(100)		1,002	1,002			
100167972	CRETE	IL		09/20/2024		1,036		(89)			(89)		947	947			
100133352	WEST NEW YORK	NJ		11/21/2023		1,269		(78)			(78)		1,191	1,191			
100057590	ALTADENA	CA		06/30/2021		3,431		(217)			(217)		3,213	3,213			
100128806	LOS ANGELES	CA		09/21/2023		915		(52)			(52)		863	863			
100147515	TAMPA	FL		04/03/2024		1,416		(106)			(106)		1,311	1,311			
100156429	WEST HILLS	CA		06/24/2024		1,468		(77)			(77)		1,391	1,391			
100116763	FLUSHING	NY		07/20/2023		2,021		1,613			1,613		3,634	3,634			
100143671	AUBURN	WA		02/22/2024		1,351		(126)			(126)		1,225	1,225			
100023547	REDMOND	WA		09/04/2018		3,377		(165)			(165)		3,212	3,212			
100139531	MORENO VALLEY	CA		12/28/2023		1,497		(50)			(50)		1,448	1,448			
100139125	COVINA	CA		12/28/2023		806		(81)			(81)		725	725			
100100474	CORONA	NY		04/27/2023		2,498		1,609			1,609		4,107	4,107			
100153375	MARIETTA	GA		05/29/2024		(20,837)		(45)			(45)	22,136	1,254	1,269	14		14
100182204	PHILADELPHIA	PA		12/12/2024		1,006		(20)			(20)		985	985			
100135185	EAST ROCKAWAY	NY		11/07/2023		(3,644)		3,644			3,644						
100166042	RIVERSIDE	CA		09/06/2024		1,573		(120)			(120)		1,453	1,453			
100079718	SAN DIEGO	CA		04/08/2022		4,311		734			734		5,045	5,045			
100140698	BURLINGTON	CT		02/08/2024		4,778		79			79		4,858	4,858			
100167915	DANVERS	MA		09/20/2024		942		(27)			(27)		915	915			
100178399	MELROSE	MA		11/21/2024		1,989		(112)			(112)		1,877	1,877			
100134447	BAYONNE	NJ		10/30/2023		1,334		(101)			(101)		1,233	1,233			
100176908	CHULA VISTA	CA		11/15/2024		33		(33)			(33)						
100133461	HOMESTEAD	FL		10/19/2023		(21,621)		25			25	22,129	534	349	(184)		(184)
100151858	BAKERSFIELD	CA		05/10/2024		1,474		(93)			(93)		1,381	1,381			
100155148	DENVER	CO		07/19/2024		1,290		(163)			(163)		1,127	1,127			
100178484	MIAMI	FL		11/21/2024		1,368		(174)			(174)		1,194	1,194			
100147673	PARKER	CO		04/04/2024		1,430		(95)			(95)		1,336	1,336			
100185391	NORTH ATTLEBORO	MA		12/20/2024		1,505		(36)			(36)		1,469	1,469			
100135186	LAS VEGAS	NV		11/07/2023		1,395		7			7		1,402	1,402			
100137519	LEMON GROVE	CA		01/11/2024		1,343		(156)			(156)		1,188	1,188			
100176530	PLAINS	MT		11/15/2024		1,749		58			58		1,807	1,807			
100159949	DORAL	FL		08/16/2024		1,436		(83)			(83)		1,353	1,353			
100161702	TIEL	NLD		07/29/2024		382,018							382,018	382,018			
100153953	LOS ANGELES	CA		06/05/2024		1,179		(69)			(69)		1,109	1,109			
100080022	MULINO	OR		04/08/2022		2,476		(104)			(104)		2,372	2,372			
100080501	WAIANAE	HI		03/10/2022		2,344		(364)			(364)		1,980	1,980			
100108944	WESTMINSTER	MD		05/31/2023		287		(14)			(14)		273	273			
100172879	DUBLIN	OH		10/25/2024		(682)		2,104			2,104		1,421	1,421			
100120788	LAKEWOOD	CA		08/25/2023		4,863		(87)			(87)		4,777	4,777			
100102183	CYPRESS	CA		04/14/2023		1,456		(74)			(74)		1,382	1,382			
100152649	KILA	MT		05/17/2024		1,672		113			113		1,786	1,786			
100082645	MORGAN HILL	CA		04/14/2022		2,287		(157)			(157)		2,130	2,130			
100144303	BROOKLYN	NY		03/07/2024		1,406		(89)			(89)		1,317	1,317			
100080225	BRONX	NY		02/25/2022		761		(2)			(2)		758	758			
100180273	SAN LEANDRO	CA		11/25/2024		1,777		47			47		1,824	1,824			
100147212	NEWARK	NJ		03/28/2024		1,423		(72)			(72)		1,351	1,351			
100174263	COLORADO SPRINGS	CO		10/31/2024		1,457		(71)			(71)		1,386	1,386			
4010045840	BARNEGET TOWNSHIP	NJ		02/02/2023		1,595		(120)			(120)		1,474	1,474			
100089054	COPPEROPOLIS	CA		01/06/2023		1,372		(58)			(58)		1,313	1,313			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168214	JOHNSTOWN	OH		09/20/2024		450		41			41		491	491			
100139814	UNITED KINGDOM	GBR		12/18/2023		1,596							1,596	1,596			
100151890	GOLDEN	CO		05/10/2024		1,248		(73)			(73)		1,175	1,175			
100182382	PANAMA CITY	FL		12/12/2024		1,006		(111)			(111)		895	895			
100109607	THE VILLAGES	FL		06/14/2023		(14)		14			14						
100167022	TAYLORSVILLE	UT		09/13/2024		1,110		(82)			(82)		1,028	1,028			
100172954	LOS ANGELES	CA		10/25/2024		1,335		(189)			(189)		1,146	1,146			
100145522	UNITED KINGDOM	GBR		03/12/2024		(7,722)		7,722			7,722						
100171851	OCEAN CITY	NJ		10/17/2024		1,615		(114)			(114)		1,500	1,500			
100100414	GLENEDEN BEACH	OR		04/27/2023		2,285		671			671		2,956	2,956			
100167947	INGLEWOOD	CA		09/20/2024		2,213		(120)			(120)		2,093	2,093			
100120461	EAST LOS ANGELES	CA		08/18/2023		1,554		(103)			(103)		1,451	1,451			
100172508	UNION CITY	NJ		10/23/2024		1,616		(94)			(94)		1,522	1,522			
100080209	PHOENIX	AZ		02/25/2022		2,594		(142)			(142)		2,453	2,453			
100149538	MILLSBORO	DE		04/26/2024		1,497		(118)			(118)		1,379	1,379			
100161291	SEATTLE	WA		07/25/2024		1,563		(135)			(135)		1,428	1,428			
100173774	TAMPA	FL		10/30/2024		1,180		(122)			(122)		1,058	1,058			
100078296	INDIO	CA		02/10/2022		131		(131)			(131)						
100110427	SAN JUAN CAPISTRANO	CA		06/30/2023		1,606		(132)			(132)		1,474	1,474			
100154670	ORLANDO	FL		07/19/2024		1,669		(152)			(152)		1,517	1,517			
100180547	WENATCHEE	WA		11/26/2024		1,125		(65)			(65)		1,060	1,060			
100101063	DARIEN	CT		04/28/2023		(402)		725			725		323	323			
100171384	SEATTLE	WA		10/16/2024		1,723		(109)			(109)		1,613	1,613			
100139114	EL CAJON	CA		12/28/2023		1,195		(73)			(73)		1,122	1,122			
100140309	LONG BEACH	CA		01/18/2024		(21,035)		(105)			(105)	22,036	896	849	(47)		(47)
100099654	TAMPA	FL		04/06/2023		1,472		146			146		1,618	1,618			
100110345	ATHENS	GA		06/30/2023		1,866		(3)			(3)		1,864	1,864			
100108934	PALM SPRINGS	CA		05/31/2023		5,723		72			72		5,795	5,795			
100176715	LYNNWOOD	WA		11/15/2024		1,120		(66)			(66)		1,054	1,054			
100174962	POMPANO BEACH	FL		10/31/2024		1,243		(151)			(151)		1,092	1,092			
100169456	EL CAJON	CA		09/30/2024		996		7			7		1,003	1,003			
100150189	LEWISVILLE	TX		04/30/2024		1,555		(80)			(80)		1,475	1,475			
100139174	LOS ANGELES	CA		12/28/2023		1,298		(82)			(82)		1,216	1,216			
100173972	COMMERCE CITY	CO		10/31/2024		1,268		(183)			(183)		1,084	1,084			
100137240	PARK CITY	UT		11/29/2023		1,800		(34)			(34)		1,766	1,766			
100161714	ROSLYN HEIGHTS	NY		07/30/2024		1,556		(73)			(73)		1,483	1,483			
100154516	VICTORVILLE	CA		06/14/2024		2,287		7			7		2,294	2,294			
100165669	FAIR OAKS	CA		10/04/2024		4,683		(333)			(333)		4,350	4,350			
100176848	SOUTH OZONE PARK	NY		11/15/2024		1,342		(55)			(55)		1,287	1,287			
100119087	LOVELAND	CO		07/31/2023		1,749		(57)			(57)		1,692	1,692			
100134259	LAS VEGAS	NV		10/27/2023		3,040		182			182		3,222	3,222			
100150023	SANTA FE SPRINGS	CA		06/07/2024		1,126		(103)			(103)		1,022	1,022			
100128928	MAMMOTH LAKES	CA		09/22/2023		1,482		(75)			(75)		1,407	1,407			
100144296	COMPTON	CA		03/07/2024		1,126		(68)			(68)		1,057	1,057			
100175342	FRESNO	CA		11/05/2024		1,568		(64)			(64)		1,504	1,504			
100088836	ANTIOCH	CA		11/15/2022		1,627		(8)			(8)		1,620	1,620			
100141387	REVERE	MA		01/30/2024		1,201		(71)			(71)		1,130	1,130			
100147447	DORAL	FL		04/03/2024		1,412		(109)			(109)		1,303	1,303			
100176558	OAK ISLAND	NC		11/15/2024		1,592		(66)			(66)		1,526	1,526			
100152834	ANTIOCH	CA		05/22/2024		708		(90)			(90)		618	618			
100145244	UNITED KINGDOM	GBR		03/12/2024		(3,503)		3,720			3,720		217	217			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079131	ATLANTA	GA		02/24/2022		2,958		(143)			(143)		2,815	2,815			
100113897	CHICAGO	IL		06/29/2023		245		55			55		299	299			
100149898	WHITTIER	CA		04/29/2024		1,297		(62)			(62)		1,234	1,234			
100185791	CONCORD	CA		12/26/2024		2,029		(72)			(72)		1,957	1,957			
100158487	FAIRFIELD	CA		07/10/2024		1,350		(48)			(48)		1,302	1,302			
100114947	FONTANA	CA		07/13/2023		2,391		(90)			(90)		2,300	2,300			
100151094	AUSTIN	TX		05/08/2024		1,513		(75)			(75)		1,438	1,438			
100075927	LAKE FOREST PARK	WA		01/07/2022		3,354		(71)			(71)		3,282	3,282			
100163106	DESTIN	FL		08/13/2024		(20,531)		(116)			(116)	21,967	1,320	1,369	50		50
100082624	PALM COAST	FL		04/14/2022		1,688		(169)			(169)		1,519	1,519			
100173693	MANTECA	CA		10/30/2024		957		(129)			(129)		828	828			
100172834	WESTLAKE VILLAGE	CA		12/06/2024		1,647		(50)			(50)		1,597	1,597			
100151121	SANTA ROSA	CA		05/08/2024		1,477		(123)			(123)		1,353	1,353			
100083782	VENICE	FL		07/12/2022		(20,080)		(27)			(27)	21,981	1,875	1,773	(102)		(102)
100186665	LAKESIDE	AZ		12/30/2024		1,166		186			186		1,352	1,352			
100081359	NASHVILLE	TN		03/18/2022		3,184		78			78		3,262	3,262			
100152830	SAINT PETERSBURG	FL		05/22/2024		1,415		(122)			(122)		1,293	1,293			
100170371	REDMOND	WA		10/08/2024		1,839		(62)			(62)		1,776	1,776			
100168008	HAMILTON	NJ		09/20/2024		1,839		(120)			(120)		1,718	1,718			
100155179	SILVERTHORNE	CO		07/19/2024		1,476		(77)			(77)		1,399	1,399			
100147634	CORNELIUS	OR		04/04/2024		1,162		(146)			(146)		1,016	1,016			
100130360	PHOENIX	AZ		09/28/2023		909		(71)			(71)		838	838			
100115548	JACKSONVILLE BEACH	FL		07/19/2023		16		(16)			(16)						
100148079	CORONA	CA		04/10/2024		1,523		(144)			(144)		1,379	1,379			
100129370	GILBERT	AZ		09/25/2023		1,588		248			248		1,836	1,836			
100176822	CHINO	CA		11/15/2024		1,440		(129)			(129)		1,311	1,311			
100109190	WHITTIER	CA		07/21/2023		1,637		(63)			(63)		1,574	1,574			
100101644	WASHINGTON	DC		04/26/2023		2,093		162			162		2,255	2,255			
100089003	SEATTLE	WA		11/04/2022		75		(75)			(75)						
100120297	STONINGTON	CT		08/18/2023		923		(5)			(5)		918	918			
100170325	LATHROP	CA		10/08/2024		1,458		(169)			(169)		1,290	1,290			
100185004	SIMI VALLEY	CA		12/19/2024		1,339		(44)			(44)		1,295	1,295			
100119657	FONTANA	CA		08/08/2023		5,282		(166)			(166)		5,116	5,116			
100182558	WOODLAND	CA		12/12/2024		3,093		(19)			(19)		3,074	3,074			
100118743	HANAHAN	SC		07/25/2023		1,489		(95)			(95)		1,394	1,394			
100149082	MOORESVILLE	NC		04/19/2024		1,282		(148)			(148)		1,134	1,134			
100154640	SPRING VALLEY	NY		07/19/2024		1,426		(52)			(52)		1,373	1,373			
100141208	ORLANDO	FL		01/30/2024		1,286		(42)			(42)		1,244	1,244			
100185557	NEWARK	NJ		12/20/2024		6,777		(271)			(271)		6,507	6,507			
100135485	WINTER GARDEN	FL		11/13/2023		2,471		566			566		3,037	3,037			
100100357	AIKEN	SC		04/27/2023		2,137		500			500		2,637	2,637			
100120321	FAIRFIELD	CA		08/18/2023		1,621		(101)			(101)		1,520	1,520			
100057597	VANCOUVER	WA		06/30/2021		3,344		(118)			(118)		3,226	3,226			
100171193	HOUSTON	TX		11/22/2024		2,085		(87)			(87)		1,998	1,998			
100162819	PIGEON FORGE	TN		08/12/2024		1,553		(24)			(24)		1,529	1,529			
100186658	BRADENTON	FL		12/30/2024		1,213		359			359		1,572	1,572			
100168664	GLEN COVE	NY		09/25/2024		1,678		(211)			(211)		1,467	1,467			
100162761	JOSHUA TREE	CA		08/12/2024		1,554		(81)			(81)		1,474	1,474			
100148485	PAIA	HI		04/12/2024		1,635		(71)			(71)		1,564	1,564			
100159503	SPANAWAY	WA		07/15/2024		1,574		(95)			(95)		1,479	1,479			
100135309	BAKERSFIELD	CA		11/13/2023		6,760		156			156		6,916	6,916			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120221	DORAL	FL		08/18/2023		851		(92)			(92)		759	759			
100150099	MCHENRY	IL		06/14/2024		(8,023)		(211)			(211)	21,932	13,698	13,557	(141)		(141)
100132439	ATLANTA	GA		11/03/2023		1,371		236			236		1,606	1,606			
100167872	KANSAS CITY	MO		09/20/2024		1,582		14			14		1,596	1,596			
100168729	KIRKLAND	WA		09/26/2024		1,522		(153)			(153)		1,369	1,369			
100055899	POMONA	CA		03/26/2021		3,684		(233)			(233)		3,451	3,451			
100018450	OAKLAND	CA		06/27/2018		3,519		(45)			(45)		3,474	3,474			
100148610	MIAMI	FL		04/12/2024		1,634		(14)			(14)		1,620	1,620			
100142741	VIRGINIA BEACH	VA		02/08/2024		1,293		(84)			(84)		1,209	1,209			
100129694	MIAMI	FL		09/29/2023		1,580		(60)			(60)		1,520	1,520			
100102626	CASTRO VALLEY	CA		06/22/2023		(20,749)		(73)			(73)	21,894	1,073	1,008	(65)		(65)
100144290	LAKE CITY	CO		03/07/2024		586		658			658		1,245	1,245			
100173190	LOS ANGELES	CA		10/30/2024		1,606		(96)			(96)		1,510	1,510			
100168319	COLUMBIA	SC		09/20/2024		388		41			41		429	429			
100120151	GULF SHORES	AL		08/11/2023		9		(9)			(9)						
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		1,454		(33)			(33)		1,421	1,421			
100149097	MCCALL	ID		04/19/2024		1,149		(95)			(95)		1,054	1,054			
100168587	WILLIS	TX		09/25/2024		1,566		(115)			(115)		1,450	1,450			
100110469	FALLS CHURCH	VA		06/30/2023		(19,827)		(43)			(43)	21,974	2,103	2,063	(41)		(41)
100107967	BELLFLOWER	CA		05/22/2023		4,251		(183)			(183)		4,068	4,068			
100140637	BELLINGHAM	WA		02/08/2024		31		(31)			(31)						
100171885	TRACY	CA		10/17/2024		1,734		(82)			(82)		1,652	1,652			
100116765	BROOKLYN	NY		07/20/2023		2,079		1,795			1,795		3,874	3,874			
100163291	ARLETA	CA		08/13/2024		1,170		(55)			(55)		1,114	1,114			
100158608	LA MESA	CA		07/10/2024		1,577		(49)			(49)		1,528	1,528			
4010062364	TRENTON	NJ		11/29/2023		1,204							1,204	1,204			
100175089	CORAL SPRINGS	FL		11/05/2024		1,450		(97)			(97)		1,353	1,353			
100139186	AUSTIN	TX		12/28/2023		2,206		(174)			(174)		2,032	2,032			
100074367	PARKLAND	FL		11/19/2021		3,259		(228)			(228)		3,031	3,031			
100153940	CARMEL	CA		06/05/2024		1,501		(45)			(45)		1,456	1,456			
100185983	RICHMOND	TX		12/26/2024		592		(176)			(176)		417	417			
4010061607	DAYTON	OH		10/27/2023		115		(115)			(115)						
100173289	MIAMI	FL		10/30/2024		93,037		(995)			(995)		92,042	92,042			
100182205	SENECAVILLE	OH		12/12/2024		945		(52)			(52)		893	893			
100171419	GOODYEAR	AZ		10/16/2024		1,421		(135)			(135)		1,287	1,287			
100128318	STAFFORD	VA		09/14/2023		1,402		(67)			(67)		1,335	1,335			
100109362	NAPLES	FL		06/12/2023		2,050		(86)			(86)		1,964	1,964			
100101015	LA QUINTA	CA		04/28/2023		1,287		(165)			(165)		1,122	1,122			
100089425	PORT WASHINGTON	NY		11/18/2022		1,887		(37)			(37)		1,850	1,850			
100138695	WOODBURY	CT		02/02/2024		1,932		(64)			(64)		1,868	1,868			
100142903	LONG BEACH	CA		02/09/2024		1,406		(103)			(103)		1,304	1,304			
100100363	MILLER PLACE	NY		04/27/2023		8,032		1,203			1,203		9,234	9,234			
100067913	ESTES PARK	CO		09/23/2021		3,438		(135)			(135)		3,303	3,303			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		1,564		17			17		1,581	1,581			
100134465	OZONE PARK	NY		10/30/2023		1,799		(62)			(62)		1,737	1,737			
100144744	UNITED KINGDOM	GBR		03/12/2024		(5,177)		5,385			5,385		207	207			
100169514	INDIO	CA		09/30/2024		964		(76)			(76)		888	888			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		868		(59)			(59)		809	809			
100161513	ONTARIO	CA		07/30/2024		1,472		(94)			(94)		1,378	1,378			
100176683	SANTA CLARITA	CA		11/15/2024		1,471		(110)			(110)		1,361	1,361			
100137389	VILLA RICA	GA		12/05/2023		218		18			18		237	237			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088916	BELTON	TX		11/15/2022		968		(111)			(111)		857	857			
100185963	SAN DIEGO	CA		12/26/2024		922		(59)			(59)		863	863			
100075903	LAKEWOOD	NJ		01/07/2022		3,257		(155)			(155)		3,102	3,102			
100151445	HOBOKEN	NJ		05/10/2024		4,042		(125)			(125)		3,917	3,917			
100055852	SPRINGFIELD	VA		03/23/2021		3,024		(340)			(340)		2,684	2,684			
100163373	ALLEN	TX		09/27/2024		1,115		(109)			(109)		1,006	1,006			
100100608	BAYONNE	NJ		04/27/2023		1,428		(128)			(128)		1,300	1,300			
100130237	PLAINFIELD	IL		09/28/2023		1,169		(39)			(39)		1,130	1,130			
100185319	NORTH EAST	MD		12/20/2024		1,294		34			34		1,327	1,327			
100132333	ROCKWALL	TX		11/03/2023		564		(564)			(564)						
100170895	GLENDALE	CA		10/11/2024		1,541		(100)			(100)		1,441	1,441			
100109939	STATEN ISLAND	NY		06/22/2023		1,536		(93)			(93)		1,443	1,443			
100142391	TROY	OH		03/15/2024		997		(88)			(88)		909	909			
100169075	COLUMBIA FALLS	MT		09/27/2024		1,390		(54)			(54)		1,336	1,336			
100165659	LOS ANGELES	CA		10/04/2024		1,496		(139)			(139)		1,358	1,358			
100159532	SPRINGFIELD	NJ		07/15/2024		1,444		(68)			(68)		1,375	1,375			
100091296	KENT	WA		01/31/2023		530		(30)			(30)		500	500			
100119129	BALDWIN PARK	CA		07/28/2023		(1,315)		3,394			3,394		2,079	2,079			
100148512	BERMUDA DUNES	CA		04/12/2024		1,501		(45)			(45)		1,456	1,456			
100110116	NAPLES	FL		06/23/2023		1,484		(100)			(100)		1,384	1,384			
100168050	INGLEWOOD	CA		09/20/2024		571		(11)			(11)		560	560			
100132757	BELL	CA		11/03/2023		1,045		(64)			(64)		981	981			
100089771	WALLER	TX		12/02/2022		1,701		(97)			(97)		1,604	1,604			
100165769	BRONX	NY		08/29/2024		1,359		189			189		1,548	1,548			
100172262	BAKERSFIELD	CA		10/21/2024		4,343		(138)			(138)		4,205	4,205			
100088360	CEDAR HILL	TX		01/06/2023		387		17			17		404	404			
100114930	ANAHEIM	CA		07/13/2023		1,469		(94)			(94)		1,375	1,375			
100158345	UNITED KINGDOM	GBR		07/09/2024		(7,640)		7,640			7,640						
100152783	SAUGUS	MA		05/22/2024		1,360		(31)			(31)		1,329	1,329			
100181348	LONG BEACH	CA		12/06/2024		1,469		(128)			(128)		1,341	1,341			
100114958	VAN NUYS	CA		07/14/2023		1,660		(86)			(86)		1,574	1,574			
100114935	ELK GROVE	CA		07/13/2023		1,176		(104)			(104)		1,072	1,072			
100055921	WASHINGTON	DC		03/26/2021		3,599		(221)			(221)		3,378	3,378			
100088103	LOS ANGELES	CA		10/25/2022		1,332		(111)			(111)		1,221	1,221			
100168697	OXNARD	CA		09/25/2024		7,675		(413)			(413)		7,262	7,262			
100159255	SILVERTHORNE	CO		07/15/2024		1,506		(111)			(111)		1,395	1,395			
100163370	GLENDORA	CA		09/27/2024		1,367		(229)			(229)		1,137	1,137			
100145861	ERIE	CO		03/15/2024		(20,446)		(78)			(78)	21,726	1,202	1,256	54		54
100079508	WOODINVILLE	WA		04/08/2022		4,068		213			213		4,281	4,281			
100165363	LOS ANGELES	CA		08/29/2024		1,039		(41)			(41)		997	997			
100149508	INDIO	CA		04/26/2024		1,423		(62)			(62)		1,361	1,361			
100144099	PASADENA	CA		03/07/2024		1,600		(86)			(86)		1,515	1,515			
100171741	REHOBOTH BEACH	DE		10/17/2024		1,558		(127)			(127)		1,431	1,431			
100110277	HOPATCONG	NJ		06/30/2023		1,836		5			5		1,841	1,841			
100158651	EL CAJON	CA		07/10/2024		1,468		(55)			(55)		1,413	1,413			
100050387	WEST HILLS	CA		01/20/2021		4,439		32			32		4,471	4,471			
100147464	BRONX	NY		04/03/2024		1,474		(122)			(122)		1,352	1,352			
100168256	ROSEVILLE	CA		09/20/2024		579		11			11		589	589			
100186333	BOWIE	MD		12/30/2024		1,071		(44)			(44)		1,027	1,027			
100151674	CHICAGO	IL		05/10/2024		1,427		(82)			(82)		1,345	1,345			
100103533	PRESTON	CT		05/08/2023		1,869		(19)			(19)		1,850	1,850			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065765	GLENDORA	CA		07/28/2021		(18,156)		(79)			(79)	21,759	3,524	3,327	(197)		(197)
4010057463	CAMDEN	NJ		11/29/2023		1,121		(122)			(122)		999	999			
100149811	NEWHALL	CA		04/26/2024		1,563		49			49		1,613	1,613			
100167008	SEASIDE	CA		09/13/2024		1,291		(160)			(160)		1,131	1,131			
100071990	LAKE ELSINORE	CA		10/29/2021		78		(78)			(78)						
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		1,343		1,154			1,154		2,497	2,497			
100087290	PLANTATION	FL		10/25/2022		2,132		220			220		2,352	2,352			
100178470	SALEM	OR		11/21/2024		1,397		(61)			(61)		1,337	1,337			
100162615	AZLE	TX		08/12/2024		(28,678)		(85)			(85)	29,983	1,220	1,240	20		20
100074407	WESTON	FL		12/02/2021		3,361		(165)			(165)		3,196	3,196			
100103201	MONROE	NY		04/21/2023		1,507		(62)			(62)		1,445	1,445			
100157839	EWA BEACH	HI		07/09/2024		152,546		(1,046)			(1,046)		151,501	151,501			
100140507	TARZANA	CA		01/19/2024		1,539		(161)			(161)		1,378	1,378			
100071989	LAKE ELSINORE	CA		10/29/2021		78		(78)			(78)						
100137825	MOORPARK	CA		12/08/2023		913		(38)			(38)		875	875			
100143189	SCOTTSDALE	AZ		02/16/2024		1,547		(100)			(100)		1,447	1,447			
100137908	SAN JUAN BAUTISTA	CA		12/12/2023		1,139		14			14		1,152	1,152			
100148577	OCEAN CITY	MD		04/12/2024		2,011		(91)			(91)		1,920	1,920			
100184374	SURPRISE	AZ		12/16/2024		887		(99)			(99)		788	788			
100154095	SACRAMENTO	CA		07/11/2024		1,312		(200)			(200)		1,112	1,112			
100137815	RANCHO MISSION VIEJO AREA	CA		12/08/2023		1,202		(7)			(7)		1,195	1,195			
100126283	NEWARK	NJ		08/30/2023		(459)		1,777			1,777		1,319	1,319			
100142979	WATSONVILLE	CA		02/09/2024		1,081		(22)			(22)		1,060	1,060			
100181970	FAYETTEVILLE	AR		12/12/2024		1,679		144			144		1,822	1,822			
100118939	FORT MYERS	FL		07/27/2023		1,546		(61)			(61)		1,485	1,485			
100182236	NAPLES	FL		12/12/2024		1,537		(8)			(8)		1,530	1,530			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		1,031		(50)			(50)		981	981			
100101802	ELIZABETH	NJ		03/31/2023		8,261		(6,680)			(6,680)		1,582	1,582			
100160165	AITKIN	MN		07/18/2024		1,323		(88)			(88)		1,235	1,235			
100110133	TEMPE	AZ		06/29/2023		6,271		(388)			(388)		5,883	5,883			
100163327	MIAMI	FL		08/13/2024		1,209		(120)			(120)		1,089	1,089			
100079368	POMONA	CA		03/17/2022		3,177		(135)			(135)		3,042	3,042			
100081634	LOS ANGELES	CA		03/24/2022		1		(1)			(1)						
100087995	LOS ANGELES	CA		10/25/2022		3,534		(48)			(48)		3,486	3,486			
4010084910	BOILING SPRINGS	SC		12/30/2024		8,310		(6,953)			(6,953)		1,356	1,356			
100146887	PALM SPRINGS	CA		03/26/2024		1,337		(39)			(39)		1,299	1,299			
100142484	JUPITER	FL		03/08/2024		1,402		(71)			(71)		1,332	1,332			
100182527	WEST HILLS AREA LOS ANGELES	CA		12/12/2024		1,067		(32)			(32)		1,035	1,035			
100109215	APOPKA	FL		07/21/2023		1,382		32			32		1,414	1,414			
100078256	SANTA ROSA BEACH	FL		02/10/2022		2,839		(292)			(292)		2,547	2,547			
100173165	CORONA	CA		10/30/2024		1,224		(52)			(52)		1,172	1,172			
100116368	TEMECULA	CA		07/20/2023		1,924		661			661		2,585	2,585			
100168036	DADEVILLE	AL		09/20/2024		508		11			11		519	519			
100167155	CORONA DEL MAR	CA		09/13/2024		15,729		(776)			(776)		14,954	14,954			
100179698	WALTHAM	MA		11/21/2024		1,725		69			69		1,794	1,794			
100136065	NORWALK	CA		11/16/2023		1,391		(91)			(91)		1,299	1,299			
100179390	DAWSONVILLE	GA		12/27/2024		710		(66)			(66)		644	644			
100114714	OAKLAND PARK	FL		06/29/2023		1,562		9			9		1,572	1,572			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		1,576		(27)			(27)		1,549	1,549			
100164863	FULLERTON	CA		08/26/2024		3,560		(2,256)			(2,256)		1,304	1,304			
100186428	CARMICHAEL	CA		12/30/2024		1,071		(3)			(3)		1,068	1,068			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176160	ARCATA	CA		12/20/2024		814		(85)			(85)		729	729			
100180403	HORSESHOE BAY	TX		11/25/2024		1,798		159			159		1,957	1,957			
100149214	INDIO	CA		04/22/2024		1,136		(125)			(125)		1,011	1,011			
100180387	BALDWIN PARK	CA		11/25/2024		1,506		(72)			(72)		1,434	1,434			
100186439	MANTECA	CA		12/30/2024		1,036		(67)			(67)		970	970			
100138193	ANAHEIM	CA		12/14/2023		2,046		(57)			(57)		1,989	1,989			
100078779	PHOENIX	AZ		02/24/2022		3,151		(64)			(64)		3,087	3,087			
100143448	CORONA	CA		02/16/2024		1,405		(12)			(12)		1,393	1,393			
100179970	ANNAPOLIS	MD		11/25/2024		1,621		(6)			(6)		1,615	1,615			
100120356	POMPANO BEACH	FL		08/18/2023		1,811		(87)			(87)		1,724	1,724			
100107848	MIAMI	FL		05/23/2023		1,747		(71)			(71)		1,676	1,676			
100082250	GALVESTON	TX		04/14/2022		3,135		(13)			(13)		3,121	3,121			
100135826	SEATTLE	WA		11/10/2023		2,391		60			60		2,451	2,451			
100088356	POWDER SPRINGS	GA		01/06/2023		1,510		(65)			(65)		1,445	1,353		(92)	(92)
100136794	STATEN ISLAND	NY		11/27/2023		1,286		(76)			(76)		1,210	1,210			
100115801	WINCHESTER	CA		07/20/2023		1,791		(17)			(17)		1,774	1,774			
100099649	BARRINGTON	IL		04/06/2023		(23)		23			23						
100071843	WASHINGTON	DC		10/14/2021		3,272		(132)			(132)		3,140	3,140			
100065846	BOCA RATON	FL		07/23/2021		3,139		(292)			(292)		2,848	2,848			
100182632	SANTA ROSA BEACH	FL		12/12/2024		1,068		148			148		1,215	1,215			
100091083	MALDEN	MA		01/31/2023		63,975		(2,666)			(2,666)		61,310	61,310			
100150122	PALMDALE	CA		06/14/2024		1,427		(150)			(150)		1,276	1,276			
100154660	ONTARIO	CA		07/19/2024		1,475		(102)			(102)		1,373	1,373			
100138255	ANTIOCH	CA		12/15/2023		1,119		(44)			(44)		1,075	1,075			
100107915	NAPLES	FL		06/29/2023		132,347		(5,227)			(5,227)	29,858	156,978	156,882		(95)	(95)
100129573	NAPA	CA		09/29/2023		1,560		4			4		1,565	1,565			
100134905	LOS ANGELES	CA		10/30/2023		307		1,019			1,019		1,326	1,326			
100120309	REHOBOTH BEACH	DE		08/18/2023		666		(9)			(9)		658	658			
100165367	UPPER MARLBORO	MD		08/29/2024		1,438		(113)			(113)		1,325	1,325			
100120783	NAPA	CA		08/25/2023		1,246		(133)			(133)		1,113	1,113			
100142797	MIAMI	FL		02/08/2024		1,534		(35)			(35)		1,498	1,498			
100090036	SAN LEANDRO	CA		01/13/2023		1,029		4			4		1,033	1,033			
100156742	BEDFORD	NH		06/26/2024		1,419		(58)			(58)		1,361	1,361			
100067712	STONINGTON	CT		09/23/2021		3,519		(12)			(12)		3,507	3,507			
100088113	PHOENIX	AZ		10/25/2022		1,347		(114)			(114)		1,233	1,233			
100134862	BLUFFTON	SC		10/30/2023		1,112		(34)			(34)		1,079	1,079			
100133514	PORT CHARLOTTE	FL		10/19/2023		1,341		(100)			(100)		1,241	1,241			
100115365	CRESSKILL	NJ		07/17/2023		1,364		(91)			(91)		1,272	1,272			
100120328	SHORELINE	WA		08/18/2023		2,118		(18)			(18)		2,100	2,100			
100119454	SAN DIEGO	CA		07/31/2023		1,636		(39)			(39)		1,597	1,597			
100164448	LYNN	MA		08/21/2024		1,307		(127)			(127)		1,180	1,180			
100156238	LUCAS	TX		06/20/2024		937		(126)			(126)		812	812			
100150764	INLET BEACH	FL		05/07/2024		1,728		9			9		1,736	1,736			
100100795	SAN JOSE	CA		04/28/2023		2,288		447			447		2,736	2,736			
100086944	WARRENTON	OR		10/24/2022		2		(2)			(2)						
100115979	AUSTIN	TX		07/20/2023		1,602		(82)			(82)		1,520	1,520			
100185008	FONTANA	CA		12/19/2024		846		(71)			(71)		775	775			
100176789	HALLANDALE BEACH	FL		11/15/2024		49		(49)			(49)						
100178250	WOBURN	MA		11/19/2024		958		(50)			(50)		908	908			
100176866	MURRIETA	CA		11/15/2024		19		(19)			(19)						
100135693	LAKESIDE	AZ		11/09/2023		1,845		(92)			(92)		1,753	1,753			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141672	SAN ANTONIO	TX		01/30/2024		1,182		(132)			(132)		1,050	1,050			
100080768	SHOW LOW	AZ		03/24/2022		2,644		(57)			(57)		2,587	2,587			
100065020	PHILADELPHIA	PA		07/14/2021		3,333		(253)			(253)		3,080	3,080			
100145163	UNITED KINGDOM	GBR		03/12/2024		(3,581)		3,702			3,702		121	121			
100143552	NEWARK	NJ		02/21/2024		1,463		(101)			(101)		1,362	1,362			
100132709	WHITTIER	CA		11/03/2023		1,014		(7)			(7)		1,007	1,007			
100089971	CHULA VISTA	CA		01/26/2023		74		(74)			(74)						
100173999	CANYON LAKE	CA		10/31/2024		737		(128)			(128)		609	609			
100164408	POTTSBORO	TX		08/21/2024		1,307		(127)			(127)		1,181	1,181			
100180786	FORT COLLINS	CO		11/26/2024		1,977		(116)			(116)		1,861	1,861			
100102693	ANAHEIM	CA		06/22/2023		1,443		(223)			(223)		1,220	1,220			
4010049159	MACON	GA		04/26/2023		1,350		(85)			(85)		1,265	1,265			
4010043947	NIAGARA FALLS	NY		04/26/2023		1,289		(120)			(120)		1,169	1,169			
100091107	SAN BERNARDINO	CA		01/31/2023		894		(50)			(50)		844	844			
100136630	SIMI VALLEY	CA		11/22/2023		19		(19)			(19)						
100158695	WAYNESVILLE	NC		07/10/2024		1,413		(87)			(87)		1,326	1,326			
100065194	SAN JOSE	CA		07/14/2021		3,406		(147)			(147)		3,259	3,259			
100103675	DORAL	FL		05/08/2023		1,535		114			114		1,649	1,649			
100150757	BOULDER	CO		05/07/2024		1,461		(66)			(66)		1,395	1,395			
100182309	LA QUINTA	CA		12/12/2024		1,512		121			121		1,634	1,634			
100087319	GALLATIN	TN		10/25/2022		2,180		206			206		2,386	2,386			
100182522	RUTHERFORD	NJ		12/12/2024		1,611		(16)			(16)		1,595	1,595			
100168609	BELLA VISTA	AR		09/25/2024		1,717		(85)			(85)		1,632	1,632			
100157683	RIVIERA BEACH	FL		06/28/2024		910		(142)			(142)		768	768			
100181666	BROOKLYN	NY		12/11/2024		1,106		(123)			(123)		983	983			
100149919	COVINA	CA		04/29/2024		915		(233)			(233)		682	682			
100129722	GATLINBURG	TN		09/29/2023		2,144		(40)			(40)		2,104	2,104			
100073552	PACIFIC GROVE	CA		11/19/2021		3,157		(111)			(111)		3,046	3,046			
100176796	PARKER	CO		11/15/2024		1,642		(106)			(106)		1,537	1,537			
100185556	WILLIAMSBURG	VA		12/20/2024		982		(142)			(142)		841	841			
100107954	LONG BEACH	CA		06/29/2023		1,563		(28)			(28)		1,534	1,534			
100083043	LITTLE ELM	TX		05/11/2022		1,818		(136)			(136)		1,682	1,682			
100178483	MIAMI	FL		11/21/2024		5,727		(364)			(364)		5,363	5,363			
100155973	SOUTH GATE	CA		06/18/2024		1,162		(142)			(142)		1,020	1,020			
100117717	GRANADA HILLS	CA		07/20/2023		1,842		537			537		2,379	2,379			
100159220	SEATTLE	WA		07/15/2024		1,429		(126)			(126)		1,303	1,303			
100181248	LOS ANGELES	CA		12/06/2024		891		(164)			(164)		728	728			
100153099	LIBERTY HILL	TX		06/27/2024		1,159		(139)			(139)		1,020	1,020			
100118026	BUENA PARK	CA		07/20/2023		1,870		262			262		2,132	2,132			
100083188	FRANKLINVILLE	NJ		05/26/2022		1,990		(129)			(129)		1,861	1,861			
100114518	MISSION VIEJO	CA		06/29/2023		1,646		(45)			(45)		1,601	1,601			
100179532	SAN DIEGO	CA		11/21/2024		1,636		(40)			(40)		1,596	1,596			
100172578	SALT LAKE CITY	UT		10/23/2024		1,726		(72)			(72)		1,653	1,653			
100169850	GATLINBURG	TN		09/30/2024		1,297		(93)			(93)		1,204	1,204			
100108929	SPRING	TX		05/31/2023		2,523		(193)			(193)		2,330	2,330			
100143518	NEWARK	NJ		02/21/2024		1,421		(87)			(87)		1,333	1,333			
100143520	NEWARK	NJ		02/21/2024		1,421		(87)			(87)		1,333	1,333			
100133914	ARTESIA	CA		11/29/2023		(19)		19			19						
100132812	DAVENPORT	FL		11/03/2023		450		(47)			(47)		404	404			
100013849	LOS ANGELES	CA		05/25/2017		2,593		323			323		2,915	2,915			
100065247	COSTA MESA	CA		07/14/2021		3,407							3,407	3,407			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145684	UNITED KINGDOM	GBR		03/12/2024		(8,124)		8,172			8,172		48	48			
100054986	MILTON	GA		03/23/2021		3,210		(361)			(361)		2,849	2,849			
100128780	WASHINGTON	DC		09/21/2023		1,263		(67)			(67)		1,196	1,196			
100167512	LOS ANGELES	CA		10/31/2024		1,555		(118)			(118)		1,437	1,437			
100121015	LINCOLN CITY	OR		08/30/2023		1,499		(34)			(34)		1,465	1,465			
100185453	NEW RIVER	AZ		12/20/2024		2,424		115			115		2,538	2,538			
100162983	KILL DEVIL HILLS	NC		08/12/2024		1,537		(18)			(18)		1,519	1,519			
4010047797	WARREN	MI		03/22/2023		1,452		(107)			(107)		1,345	1,345			
100120118	CLAREMONT	CA		08/11/2023		1,634		(45)			(45)		1,589	1,589			
100119408	LAKE STEVENS	WA		07/31/2023		2,035		109			109		2,145	2,145			
100174026	MIAMI	FL		10/31/2024		1,210		(107)			(107)		1,102	1,102			
100126560	AMERICAN CANYON	CA		08/30/2023		622		(16)			(16)		606	606			
100140890	LAS VEGAS	NV		02/26/2024		973		291			291		1,264	1,264			
100175865	QUEENS	NY		11/12/2024		(2,112)		3,640			3,640		1,528	1,528			
100141347	PHILADELPHIA	PA		01/30/2024		1,184		(76)			(76)		1,108	1,108			
100174181	MERCED	CA		10/31/2024		1,468		(177)			(177)		1,291	1,291			
100120914	CLAYTON	GA		08/30/2023		1,726		69			69		1,796	1,796			
100185604	SPRING HILL	TN		12/20/2024		969		(38)			(38)		930	930			
100134688	MORENO VALLEY	CA		10/30/2023		1,398		(4)			(4)		1,394	1,394			
100091434	OAKLAND	NJ		02/22/2023		1,579		(81)			(81)		1,498	1,498			
100115796	BRONX	NY		07/20/2023		1,685		(48)			(48)		1,636	1,636			
100014262	RIDGEFIELD	CT		09/27/2017		541		1,628			1,628		2,168	2,168			
100151517	RIVIERA BEACH	FL		05/10/2024		1,555		(10)			(10)		1,545	1,545			
100132040	SHORELINE	WA		10/13/2023		1,478		(57)			(57)		1,421	1,421			
100176134	BURLESON	TX		12/20/2024		681		(56)			(56)		625	625			
100182526	LAS VEGAS	NV		12/12/2024		1,053		(55)			(55)		998	998			
100138640	WASHINGTON	DC		02/02/2024		1,246		(97)			(97)		1,149	1,149			
100145336	UNITED KINGDOM	GBR		03/12/2024		687		(603)			(603)		83	83			
100167075	COLUMBIA	MD		09/13/2024		4,588		(285)			(285)		4,303	4,303			
100170459	RAMONA	CA		10/09/2024		1,521		(159)			(159)		1,362	1,362			
100025361	LOS ANGELES	CA		09/20/2018		2,154		(197)			(197)		1,957	1,957			
100076721	OAK HILLS	CA		12/30/2021		2,230		(419)			(419)		1,811	1,811			
100173180	GAINESVILLE	GA		10/30/2024		1,658		(92)			(92)		1,566	1,566			
100079943	ATASCADERO	CA		04/25/2022		2,006		(170)			(170)		1,835	1,835			
100127585	NEW CASTLE	CO		09/08/2023		1,681		(21)			(21)		1,660	1,660			
100184963	TRUCKEE	CA		12/19/2024		69		(69)			(69)						
100151021	OXON HILL	MD		05/08/2024		4,192		(154)			(154)		4,038	4,038			
100182677	NORTH MYRTLE BEACH	SC		12/12/2024		980		(32)			(32)		948	948			
100136579	LAS VEGAS	NV		11/22/2023		1,189		(162)			(162)		1,027	1,027			
100083200	RANCHO CORDOVA	CA		05/26/2022		1,863		(116)			(116)		1,747	1,747			
100132272	HERMOSA BEACH	CA		10/13/2023		1,665		(15)			(15)		1,650	1,650			
100164214	PASADENA	CA		08/21/2024		1,600		23			23		1,624	1,624			
100160223	HEBER CITY	UT		07/18/2024		1,403		(79)			(79)		1,323	1,323			
100149704	NEWARK	NJ		04/26/2024		1,369		(75)			(75)		1,294	1,294			
100100325	OZONE PARK	NY		04/27/2023		2,121		541			541		2,663	2,663			
100172315	JURUPA VALLEY	CA		10/21/2024		(19,926)		(124)			(124)	21,502	1,452	1,425	(27)		(27)
100137711	INGLEWOOD	CA		12/08/2023		(19,913)		(33)			(33)	21,501	1,555	1,528	(27)		(27)
100101561	SAN FERNANDO	CA		04/26/2023		2,715		15			15		2,730	2,730			
100038480	CORK	IRL		09/27/2019		(9,472)		10,199			10,199		727	727			
100151482	MARINA	CA		05/10/2024		1,418		(75)			(75)		1,343	1,343			
100087954	MIAMI	FL		10/25/2022		1,050		52			52		1,102	1,102			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152809	MOUNT AIRY	MD		05/22/2024		1,172		(57)			(57)		1,115	1,115			
100115219	MIAMI	FL		07/17/2023		(29,509)		35			35	29,573	99		(99)		(99)
100180704	RANCHO SANTA MARGARITA	CA		11/26/2024		1,723		(146)			(146)		1,577	1,577			
100164209	MORENO VALLEY	CA		08/21/2024		1,046		(115)			(115)		931	931			
100160600	SOUTH PASADENA	CA		07/19/2024		(28,427)		(46)			(46)	29,573	1,101	946	(155)		(155)
100078207	MCKINNEY	TX		02/10/2022		2,744		(327)			(327)		2,417	2,417			
100147978	ISLE OF PALMS	SC		04/10/2024		1,528		(20)			(20)		1,509	1,509			
100090748	HEWLETT	NY		01/09/2023		1,796		30			30		1,825	1,825			
100171359	LEICESTER	VT		10/16/2024		54,299		(1,709)			(1,709)		52,591	52,591			
100176188	CLEARWATER	FL		12/20/2024		885		31			31		916	916			
100160231	ALBUQUERQUE	NM		07/18/2024		1,421		(107)			(107)		1,313	1,313			
100174059	RED OAK	TX		10/31/2024		8,488		(498)			(498)		7,990	7,990			
100140729	SAN LORENZO	CA		02/08/2024		932		(32)			(32)		900	900			
100158906	CORONA	CA		07/12/2024		2,127		26			26		2,153	2,153			
100151412	NAGS HEAD	NC		05/10/2024		4,170		(13)			(13)		4,156	4,156			
100173323	SHAVER LAKE	CA		10/30/2024		2,055		(123)			(123)		1,932	1,932			
100163230	SAN DIMAS	CA		08/13/2024		1,950		(139)			(139)		1,812	1,812			
100180236	BOZEMAN	MT		11/25/2024		1,607		(5)			(5)		1,602	1,602			
100133559	PLEASANT HILL	CA		10/23/2023		1,468		(7)			(7)		1,460	1,460			
100108940	LOS ANGELES	CA		05/31/2023		1,408		(197)			(197)		1,212	1,212			
100150246	WAGENINGEN	NLD		04/29/2024		132,391							132,391	132,391			
100176545	ANGIER	NC		11/15/2024		1,496		(76)			(76)		1,420	1,420			
100149858	LOS ANGELES	CA		04/29/2024		1,093		(88)			(88)		1,004	1,004			
100141333	SAN FRANCISCO	CA		01/30/2024		675		633			633		1,308	1,308			
100132747	TUJUNGA	CA		11/03/2023		(13)		13			13						
100180303	LAS VEGAS	NV		11/25/2024		1,737		112			112		1,850	1,850			
100146676	MONTCLAIR	CA		03/20/2024		(20,490)		(93)			(93)	21,435	852	785	(67)		(67)
100150479	GLENDORA	CA		05/03/2024		1,074		(46)			(46)		1,028	1,028			
100168062	LOS ANGELES	CA		09/20/2024		565		(12)			(12)		553	553			
100150492	WASHINGTON	DC		05/03/2024		2,138		(126)			(126)		2,012	2,012			
100143503	EL CAJON	CA		02/21/2024		1,227		(88)			(88)		1,139	1,139			
100120031	PHILADELPHIA	PA		08/11/2023		1,525		(52)			(52)		1,473	1,473			
100100412	MIDDLE VILLAGE	NY		04/27/2023		2,115		937			937		3,052	3,052			
100153686	BROOKLYN	NY		05/31/2024		1,444		21			21		1,465	1,465			
100158040	SANTA FE	NM		07/09/2024		1,345		(121)			(121)		1,223	1,223			
100120979	IJAMSVILLE	MD		08/30/2023		1,472		(41)			(41)		1,431	1,431			
100071565	SEASIDE	CA		10/14/2021		3,292		(226)			(226)		3,066	3,066			
100169843	SURFSIDE BEACH	SC		09/30/2024		1,417		(92)			(92)		1,325	1,325			
100175041	LOS ANGELES	CA		11/05/2024		3,205		(185)			(185)		3,020	3,020			
100116898	LEWISVILLE	TX		07/20/2023		(580)		2,401			2,401		1,821	1,821			
100164500	OXNARD	CA		08/21/2024		2,268		(145)			(145)		2,123	2,123			
100148904	BARCO	NC		04/17/2024		1,581		(39)			(39)		1,542	1,542			
100156638	DECATUR	GA		06/24/2024		1,515		(117)			(117)		1,397	1,397			
100120090	MIAMI	FL		08/11/2023		3,231		(66)			(66)		3,165	3,165			
100161021	BRENHAM	TX		07/24/2024		1,438		(123)			(123)		1,315	1,315			
100119951	CONCORD	CA		08/11/2023		1,645		(17)			(17)		1,629	1,629			
100103634	LOS ANGELES	CA		05/08/2023		1,238		(97)			(97)		1,141	1,141			
100087241	TEMECULA	CA		10/25/2022		94		(94)			(94)						
100176571	CANTON	GA		11/15/2024		1,608		33			33		1,641	1,641			
100083865	DAYTON	OH		07/12/2022		1,875		49			49		1,924	1,924			
100076846	IRVINE	CA		12/27/2021		2,805		(306)			(306)		2,499	2,499			

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100087506	DALY CITY	CA		10/25/2022		2,148		366			366		2,514	2,514			
100156443	RANCHO PALOS VERDES	CA		06/24/2024		(27,877)		(80)			(80)	29,448	1,491	1,352	(139)		(139)
100115297	VALENCIA	CA		07/17/2023		1,456		(58)			(58)		1,398	1,398			
100169955	VANCOUVER	WA		11/08/2024		1,396		(83)			(83)		1,313	1,313			
100161953	KELLER	TX		07/31/2024		1,564		(151)			(151)		1,413	1,413			
100162021	LONG BEACH	CA		07/31/2024		1,239		(88)			(88)		1,151	1,151			
100102465	FREEPORT	FL		06/07/2023		1,478		(81)			(81)		1,398	1,398			
100164195	LOS ANGELES	CA		08/21/2024		875		(82)			(82)		793	793			
100128508	SEMINOLE	FL		09/15/2023		(19,957)		(32)			(32)	21,353	1,365	1,200	(165)		(165)
100184981	ORADELL	NJ		12/19/2024		1,034		(66)			(66)		968	968			
100170486	PARAMOUNT	CA		10/09/2024		1,324		(244)			(244)		1,079	1,079			
100148826	WOODLAND HILLS	CA		04/17/2024		1,361		(69)			(69)		1,292	1,292			
100130345	STUART	FL		09/28/2023		1,303		(105)			(105)		1,198	1,198			
100137684	JERSEY CITY	NJ		12/08/2023		1,422		36			36		1,458	1,458			
100158397	UNITED KINGDOM	GBR		07/09/2024		(8,085)		8,085			8,085						
100136229	DUARTE	CA		11/20/2023		9,550		(387)			(387)		9,164	9,164			
100164484	ANNANDALE	VA		08/21/2024		1,504		(49)			(49)		1,455	1,455			
4010067318	WATERBURY	CT		02/29/2024		1,360		(91)			(91)		1,268	1,268			
100151833	LOS ANGELES	CA		05/10/2024		32		(32)			(32)						
100164869	CHINO	CA		08/26/2024		1,441		(122)			(122)		1,318	1,318			
100138249	GARDEN GROVE	CA		12/15/2023		2,340		(78)			(78)		2,262	2,262			
100137580	ISLAND PARK	ID		12/08/2023		1,576		(70)			(70)		1,505	1,505			
100119429	IRVINE	CA		07/31/2023		1,628		(50)			(50)		1,579	1,579			
100175798	GARNERVILLE	NY		11/12/2024		1,500		37			37		1,537	1,537			
100146610	WOODHAVEN	NY		03/20/2024		822		(117)			(117)		705	705			
100160081	CLEARFIELD	UT		07/17/2024		1,416		(95)			(95)		1,321	1,321			
100082604	HEWLETT	NY		04/14/2022		4,694		(241)			(241)		4,454	4,454			
100129660	COROLLA	NC		09/29/2023		8,263		(139)			(139)		8,125	8,125			
100120901	SOUTH JORDAN	UT		08/30/2023		2,379		17			17		2,395	2,395			
100146617	PLANO	TX		03/20/2024		64		(64)			(64)						
100132356	CLE ELUM	WA		11/03/2023		4,932		396			396		5,328	5,328			
100151632	FAYETTEVILLE	AR		05/10/2024		1,409		(56)			(56)		1,353	1,353			
100090953	AZUSA	CA		01/31/2023		1,216		(132)			(132)		1,085	1,085			
100134995	SAN JOSE	CA		10/30/2023		(125)		1,617			1,617		1,492	1,492			
100078464	BROOKLYN	NY		01/25/2022		3,066		160			160		3,226	3,226			
100172554	BEND	OR		10/23/2024		1,705		(103)			(103)		1,602	1,602			
100079334	LAKE ELSINORE	CA		03/17/2022		709		41			41		750	750			
100167755	TOTOWA	NJ		09/19/2024		1,268		(114)			(114)		1,154	1,154			
100173940	JACKSONVILLE	FL		10/31/2024		3,962		(285)			(285)		3,677	3,677			
100156946	UNITED KINGDOM	GBR		06/27/2024		114							114	114			
100151089	EDMONDS	WA		05/08/2024		1,630		30			30		1,660	1,660			
100120446	LOS ANGELES	CA		08/18/2023		1,533		(87)			(87)		1,447	1,447			
100176732	HENDERSON	NV		11/15/2024		1,133		30			30		1,163	1,163			
100172572	NASHVILLE	TN		10/23/2024		2,254		(161)			(161)		2,094	2,094			
100110082	WESTBURY	NY		06/23/2023		(3,920)		3,920			3,920						
100137482	SCOTTSDALE	AZ		01/11/2024		10		(10)			(10)						
100080904	BRADENTON	FL		03/10/2022		(53)		53			53						
100180311	SAN JOSE	CA		11/25/2024		1,602		52			52		1,654	1,654			
100185048	SANTEE	CA		12/20/2024		1,029		(33)			(33)		996	996			
100147367	SANTA PAULA	CA		05/08/2024		35		(35)			(35)						
100148554	LAKEWOOD	NJ		04/12/2024		1,397		(28)			(28)		1,369	1,369			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182565	SANTA ANA	CA		12/12/2024		1,113		67			67		1,179	1,179			
100175235	LITTLETON	CO		11/05/2024		1,572		(76)			(76)		1,496	1,496			
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		(3,156)		5,667			5,667		2,511	2,511			
100081670	DOWNEY	CA		03/21/2022		3,701		(106)			(106)		3,595	3,595			
100138748	SCOTTSDALE	AZ		02/02/2024		7		(7)			(7)						
100169064	ESTERO	FL		09/27/2024		(27,905)		(85)			(85)	29,346	1,356	1,203	(153)		(153)
100182454	SALT LAKE CITY	UT		12/12/2024		1,034		(40)			(40)		995	995			
100145122	UNITED KINGDOM	GBR		03/12/2024		(26,361)		5,285			5,285	21,314	238	235	(4)		(4)
100076468	LAKE ELSINORE	CA		12/21/2021		52		(52)			(52)						
100140267	SEDONA	AZ		01/18/2024		1,395		(132)			(132)		1,263	1,263			
100128135	APACHE JUNCTION	AZ		09/11/2023		1,154		(33)			(33)		1,120	1,120			
100181535	TIGARD	OR		12/06/2024		792		(45)			(45)		747	747			
100158871	FRANKFORD	DE		07/12/2024		15,596		(792)			(792)		14,804	14,804			
100117778	BELLEVUE	WA		07/20/2023		197		1,187			1,187		1,384	1,384			
100174024	CINCINNATI	OH		10/31/2024		1,390		(147)			(147)		1,243	1,243			
100151624	JERSEY CITY	NJ		05/10/2024		1,997		(93)			(93)		1,904	1,904			
100163348	UPLAND	CA		08/13/2024		1,518		(90)			(90)		1,428	1,428			
100173156	MARYSVILLE	WA		10/30/2024		1,633		(72)			(72)		1,561	1,561			
100099633	NORTH HOLLYWOOD	CA		04/06/2023		1,447		(2)			(2)		1,445	1,445			
100172361	ROUND ROCK	TX		10/23/2024		1,417		(116)			(116)		1,301	1,301			
100172264	SANTA PAULA	CA		10/21/2024		5,066		(209)			(209)		4,857	4,857			
100014774	MIAMI	FL		10/30/2017		2,624		279			279		2,903	2,903			
100100438	FLUSHING	NY		04/27/2023		1,985		89			89		2,073	2,073			
100091264	LOS ANGELES	CA		01/31/2023		7		(7)			(7)						
100186703	CORONA	CA		12/31/2024		796		(169)			(169)		628	628			
100134775	WILTON	CA		10/30/2023		(128)		1,621			1,621		1,493	1,493			
100091074	MARSTONS MILLS	MA		01/31/2023		770		(81)			(81)		690	690			
100086907	ALPHARETTA	GA		09/21/2022		1,681		30			30		1,710	1,710			
100162475	COACHELLA	CA		08/07/2024		1,360		(182)			(182)		1,178	1,178			
100162892	MIAMI	FL		08/12/2024		1,393		(93)			(93)		1,300	1,300			
100182194	CASTLE HILLS	TX		12/12/2024		1,389		(77)			(77)		1,312	1,312			
100160859	VIRGINIA BEACH	VA		07/24/2024		1,420		(119)			(119)		1,301	1,301			
100130046	LANHAM	MD		09/27/2023		1,999		(58)			(58)		1,941	1,941			
100155065	TRUCKEE	CA		07/19/2024		1,633		(157)			(157)		1,476	1,476			
100182652	ELLENSBURG	WA		12/12/2024		1,052		1			1		1,053	1,053			
100149785	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024		4,490		(124)			(124)		4,366	4,366			
100165316	LAS VEGAS	NV		08/29/2024		1,514		(101)			(101)		1,413	1,413			
100115416	FAYETTEVILLE	GA		07/17/2023		2,632		(124)			(124)		2,509	2,509			
100180333	IDAHO SPRINGS	CO		11/25/2024		1,410		53			53		1,463	1,463			
100133828	SOUTH GATE	CA		10/20/2023		(19,801)		(135)			(135)	21,247	1,311	1,184	(127)		(127)
4010080514	CLEVELAND	OH		08/27/2024		878		(151)			(151)		727	727			
100113893	AVENTURA	FL		06/29/2023		5,978		137			137		6,115	6,115			
100160935	IMPERIAL BEACH	CA		07/24/2024		(19,762)		(136)			(136)	21,168	1,270	1,286	16		16
100078747	PALM DESERT	CA		02/25/2022		55		(55)			(55)						
100143588	SUFFERN	NY		02/21/2024		1,331		(81)			(81)		1,250	1,250			
100147657	WILMINGTON	CA		04/04/2024		30		(30)			(30)						
100133829	GROVELAND	MA		10/20/2023		1,347		(43)			(43)		1,304	1,304			
100148076	CORONA	CA		04/10/2024		1,486		(141)			(141)		1,345	1,345			
100137961	LONG BEACH	CA		12/13/2023		3,113		15			15		3,128	3,128			
100129803	ANTIOCH	CA		09/27/2023		548		21			21		569	569			
100173000	MIAMI	FL		10/25/2024		1,519		(86)			(86)		1,433	1,433			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158705	CAPE CORAL	FL		07/10/2024		1,413		(14)			(14)		1,400	1,400			
100080905	SCOTTSDALE	AZ		03/10/2022		(7)		7			7						
100127565	LEANDER	TX		09/08/2023		1,422		20			20		1,442	1,442			
100178498	EAST MEADOW	NY		11/21/2024		1,460		(200)			(200)		1,260	1,260			
100178429	LAKELAND	FL		11/21/2024		1,526		(83)			(83)		1,443	1,443			
100182346	KNOXVILLE	TN		12/12/2024		5,000		124			124		5,124	5,124			
100110513	WASILLA	AK		06/30/2023		1,785		(79)			(79)		1,706	1,706			
100147221	THE BRONX	NY		03/28/2024		415		(87)			(87)		328	328			
100175926	LONG BEACH	CA		11/14/2024		1,471		(127)			(127)		1,343	1,343			
100142458	SUGAR LAND	TX		03/08/2024		4,316		(345)			(345)		3,971	3,971			
100138075	ESTERO	FL		12/13/2023		1,589		(7)			(7)		1,582	1,582			
100133173	WESTMINSTER	CA		11/29/2023		4,209		(10)			(10)		4,199	4,199			
100149075	NAPLES	FL		04/19/2024		3,412		(178)			(178)		3,234	3,234			
100169200	WESTBURY	NY		09/27/2024		1,053		(20)			(20)		1,033	1,033			
100137805	SOUTH PORTLAND	ME		12/08/2023		1,294		(28)			(28)		1,266	1,266			
100126327	BAYONNE	NJ		08/30/2023		(271)		1,607			1,607		1,336	1,336			
100168546	NATIONAL CITY	CA		09/25/2024		1,615		(36)			(36)		1,579	1,579			
100162701	ANCHORAGE	AK		08/12/2024		1,499		(54)			(54)		1,446	1,446			
100130231	SAN DIEGO	CA		11/15/2023		1,275		(31)			(31)		1,244	1,244			
100158370	UNITED KINGDOM	GBR		07/09/2024		(6,545)		6,545			6,545						
100169375	BIG BEAR LAKE	CA		09/27/2024		1,572		(85)			(85)		1,487	1,487			
100119679	BRIDGEPORT	CT		08/08/2023		1,293		(99)			(99)		1,195	1,195			
100158369	UNITED KINGDOM	GBR		07/09/2024		(6,546)		6,546			6,546						
100168723	RALEIGH	NC		09/26/2024		3,295		(291)			(291)		3,004	3,004			
100110222	BROKEN BOW	OK		06/30/2023		1,443		17			17		1,460	1,460			
100103698	KAILUA KONA	HI		05/08/2023		1,696		(1)			(1)		1,695	1,695			
100139208	LEMON GROVE	CA		12/28/2023		1,158		(56)			(56)		1,102	1,102			
100180084	SUN VALLEY	CA		12/30/2024		1,421		(191)			(191)		1,229	1,229			
100135831	MILLSBORO	DE		11/10/2023		1,503		52			52		1,555	1,555			
100127076	FORT LAUDERDALE	FL		08/30/2023		(3,267)		4,541			4,541		1,273	1,273			
100132014	PORTLAND	OR		10/13/2023		1,439		28			28		1,467	1,467			
100164575	ASHBURN	VA		08/21/2024		1,705		(112)			(112)		1,593	1,593			
100159825	VALENCIA AREA	CA		07/17/2024		1,448		(83)			(83)		1,365	1,365			
100184982	YUBA CITY	CA		12/19/2024		478		(113)			(113)		365	365			
100103376	COLORADO SPRINGS	CO		06/16/2023		1,091		(112)			(112)		980	980			
100155186	MYRTLE BEACH	SC		07/19/2024		772		(82)			(82)		690	690			
100165429	OCEANSIDE	CA		08/29/2024		2,085		(66)			(66)		2,019	2,019			
100148937	GRANBURY	TX		04/17/2024		4,527		(174)			(174)		4,353	4,353			
100134266	ATLANTA	GA		10/27/2023		1,956		(15)			(15)		1,940	1,940			
100100388	BROOKLYN	NY		04/27/2023		1,236		563			563		1,799	1,799			
100172366	NAPLES	FL		10/23/2024		1,528		(126)			(126)		1,401	1,401			
100175251	HURRICANE	UT		11/05/2024		1,574		(76)			(76)		1,499	1,499			
100171448	TWIN LAKES	CO		10/16/2024		2,182		(155)			(155)		2,027	2,027			
100175230	ROWLETT	TX		11/05/2024		1,708		(46)			(46)		1,662	1,662			
100186772	CULPEPPER	VA		12/31/2024		1,372		(129)			(129)		1,243	1,243			
100119294	MISSION VIEJO	CA		07/31/2023		1,743		10			10		1,754	1,754			
100076540	HUNTINGTON BEACH	CA		01/04/2022		3,215		(128)			(128)		3,087	3,087			
100180456	SEATTLE	WA		11/26/2024		1,310		(66)			(66)		1,244	1,244			
100118978	MARATHON	FL		07/27/2023		1,404		(56)			(56)		1,348	1,348			
100128908	MELVILLE	NY		09/21/2023		1,536		(71)			(71)		1,465	1,465			
100155002	VALLEY VILLAGE	CA		07/19/2024		1,635		(20)			(20)		1,616	1,616			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142280	ORLANDO	FL		03/15/2024		1,154		(246)			(246)		908	908			
100091597	SAN DIEGO	CA		03/07/2023		1,477		(154)			(154)		1,324	1,324			
100173495	NORTHBOROUGH	MA		10/29/2024		1,360		(183)			(183)		1,177	1,177			
100118110	WESTMINSTER	MD		07/20/2023		14		(14)			(14)						
100161554	CHICAGO	IL		07/30/2024		2,153		(118)			(118)		2,035	2,035			
100082996	ANDERSON IS	WA		05/05/2022		2,423		(217)			(217)		2,206	2,206			
100158421	WILDOMAR	CA		07/10/2024		1,181		(177)			(177)		1,004	1,004			
100120455	EL DORADO HILLS	CA		08/18/2023		1,381		(24)			(24)		1,357	1,357			
100182087	MARYSVILLE	WA		12/12/2024		1,586		106			106		1,693	1,693			
100148893	ALPHARETTA	GA		04/17/2024		1,547		(54)			(54)		1,493	1,493			
100119185	BROKEN BOW	OK		07/31/2023		1,489		(4)			(4)		1,485	1,485			
100128006	MARLBOROUGH	MA		09/08/2023		1,647		242			242		1,889	1,889			
100109579	MIAMI	FL		06/14/2023		894		(67)			(67)		827	827			
100109241	GULF SHORES	AL		07/21/2023		(27,574)		27			27	29,141	1,595	1,485	(110)		(110)
100186512	PHOENIX	AZ		12/30/2024		903		(62)			(62)		840	840			
100081383	LITTLETON	NC		03/18/2022		3,029		54			54		3,082	3,082			
100087257	VISTA	CA		10/25/2022		(18,839)		319			319	21,140	2,620	2,448	(172)		(172)
100151650	JACKSON	NJ		05/10/2024		1,472		(79)			(79)		1,394	1,394			
100172645	SANTA MARIA	CA		10/24/2024		892		(24)			(24)		869	869			
100156362	AUSTIN	TX		07/25/2024		1,507		(221)			(221)		1,286	1,286			
100153851	WASHINGTON	DC		06/05/2024		1,352		(77)			(77)		1,275	1,275			
100127629	CLIFTON	NJ		09/08/2023		1,503		(4)			(4)		1,498	1,498			
100176133	LAVEEN	AZ		12/20/2024		788		(116)			(116)		672	672			
100100641	WEST COVINA	CA		03/28/2023		1,446		(94)			(94)		1,352	1,352			
100116113	TEMECULA	CA		07/20/2023		1,713		1,011			1,011		2,724	2,724			
100135063	CRYSTAL BEACH	TX		11/01/2023		1,362		86			86		1,448	1,448			
100139803	UNITED KINGDOM	GBR		12/18/2023													
100145586	UNITED KINGDOM	GBR		03/12/2024		(8,100)		8,100			8,100						
100156516	SAN DIEGO	CA		06/24/2024		(26,715)		(69)			(69)	29,118	2,334	2,196	(138)		(138)
100079440	FONTANA	CA		03/17/2022		2,683		(157)			(157)		2,527	2,527			
100139312	HOLLISTER	CA		12/28/2023		1,564		15			15		1,580	1,580			
100150476	IRVINE	CA		05/03/2024		1,461		(57)			(57)		1,404	1,404			
100140609	MOUNT VERNON	WA		01/19/2024		1,929		(152)			(152)		1,776	1,776			
100120003	SHORELINE	WA		08/11/2023		2,288		7			7		2,295	2,295			
100103022	BROOKLYN	NY		06/22/2023		(536)		536			536						
100179427	TACOMA	WA		12/27/2024		917		(56)			(56)		861	861			
100185912	OCEAN CITY	MD		12/26/2024		382		(59)			(59)		323	323			
100136535	VAN ALSTYNE	TX		11/20/2023		1,397		51			51		1,449	1,449			
100054506	STAMFORD	CT		03/23/2021		2,016		(429)			(429)		1,587	1,587			
100135066	AIEA	HI		11/01/2023		1,410		48			48		1,458	1,458			
100169881	MIAMI	FL		11/08/2024		1,266		(180)			(180)		1,086	1,086			
100076424	BOCA RATON	FL		12/23/2021		2,857		(195)			(195)		2,661	2,661			
100169206	NEWARK	NJ		09/27/2024		511		(79)			(79)		433	433			
100169921	TARZANA	CA		11/08/2024		1,584		(73)			(73)		1,511	1,511			
100108352	PLAINFIELD	NJ		05/25/2023		(910)		2,280			2,280		1,369	1,369			
100060088	WOODLAND HILLS	CA		06/25/2021		3,235		(70)			(70)		3,164	3,164			
100176931	LOS ANGELES	CA		11/15/2024		1,204		(234)			(234)		970	970			
100109620	FOUNTAIN VALLEY	CA		06/14/2023		35		(35)			(35)						
100080468	WILLIAMS	AZ		03/10/2022		2,442		(84)			(84)		2,357	2,357			
100143529	NEWARK	NJ		02/21/2024		1,367		(76)			(76)		1,292	1,292			
100135641	HOLLISTER	CA		11/09/2023		1,563		(96)			(96)		1,466	1,466			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100144001	CORONA	CA		02/29/2024		1,389		(47)			(47)		1,342	1,342			
100150900	FONTANA	CA		05/08/2024		1,506		(119)			(119)		1,387	1,387			
100079367	YORBA LINDA	CA		03/17/2022		2,852		(232)			(232)		2,619	2,619			
100149499	SEATTLE	WA		04/24/2024		1,499		(124)			(124)		1,376	1,376			
100152831	MORENO VALLEY	CA		05/22/2024		1,395		(219)			(219)		1,176	1,176			
100162703	BOULDER	CO		08/12/2024		1,511		(30)			(30)		1,481	1,481			
100119329	LAKEWOOD	NJ		07/31/2023		1,620		31			31		1,651	1,651			
100153158	PHOENIX	AZ		05/28/2024		2,106		1,548			1,548		3,654	3,654			
100088328	VERO BEACH	FL		01/06/2023		3,568		(68)			(68)		3,500	3,500			
100129509	ALISO VIEJO	CA		09/29/2023		1,508		(66)			(66)		1,442	1,442			
100129963	FARMINGDALE	NY		09/27/2023		1,166		(111)			(111)		1,055	1,055			
100157950	VENTNOR CITY	NJ		07/09/2024		1,314		(27)			(27)		1,287	1,287			
100133447	ONTARIO	CA		10/19/2023		3,269		(19)			(19)		3,250	3,250			
100082843	KEY WEST	FL		05/17/2022		2,147		(191)			(191)		1,956	1,956			
100178419	TWIN FALLS	ID		11/21/2024		1,249		(158)			(158)		1,091	1,091			
100185898	RIVERSIDE	CA		12/26/2024		980		114			114		1,094	1,094			
100140455	WORCESTER	MA		01/18/2024		1,188		(82)			(82)		1,107	1,107			
100186207	BRONX	NY		12/27/2024		912		(158)			(158)		754	754			
100140479	GARDEN GROVE	CA		01/19/2024		1,389		(66)			(66)		1,323	1,323			
100044174	SOUTH OZONE PARK	NY		08/19/2020		1,276		12			12		1,288	1,288			
100121002	BIG BEAR CITY	CA		08/30/2023		1,502		43			43		1,545	1,545			
100129532	HONOLULU	HI		09/29/2023		1,466		(61)			(61)		1,406	1,406			
100185469	LOS ANGELES	CA		12/20/2024		1,533		42			42		1,575	1,575			
100147748	LAKEWOOD	NJ		04/08/2024		1,755		77			77		1,832	1,832			
100140143	APOLLO BEACH	FL		01/09/2024		1,339		(118)			(118)		1,221	1,221			
100170382	GARDENA	CA		10/09/2024		1,706		(14)			(14)		1,691	1,691			
100101933	LAGUNA HILLS	CA		04/14/2023		1,501		69			69		1,571	1,571			
100135278	MANAHAWKIN	NJ		11/08/2023		1,495		(27)			(27)		1,468	1,468			
100129775	CORONA	CA		09/27/2023		1,360		(16)			(16)		1,344	1,344			
100089284	FORT WORTH	TX		01/26/2023		2,655		83			83		2,738	2,738			
100103260	FORT LAUDERDALE	FL		04/27/2023		1,533		(48)			(48)		1,485	1,485			
100156714	MIDDLE RIVER	MD		06/26/2024		1,258		(51)			(51)		1,207	1,207			
100131589	OGDEN	UT		10/06/2023		1,433		(27)			(27)		1,406	1,406			
100128837	MISSION VIEJO	CA		09/21/2023		1,467		(77)			(77)		1,389	1,389			
100175315	NEW MEADOWS	ID		11/05/2024		1,545		(60)			(60)		1,485	1,485			
100087383	GOODYEAR	AZ		10/25/2022		2,130		254			254		2,384	2,384			
100173503	LAKE ELSINORE	CA		10/29/2024		1,364		(154)			(154)		1,210	1,210			
100166973	RIVERSIDE	CA		09/13/2024		1,576		(78)			(78)		1,498	1,498			
100145195	UNITED KINGDOM	GBR		03/12/2024		(4,080)		4,144			4,144		65	65			
100136050	WHITTIER	CA		11/16/2023		(60)		60			60						
100065849	PHOENIX	AZ		07/23/2021		(25,660)		(294)			(294)	29,005	3,051	2,919	(132)		(132)
100102623	MURRIETA	CA		06/22/2023		3,567		(333)			(333)		3,234	3,234			
100172696	LOS ANGELES	CA		11/21/2024		704		56			56		760	760			
100087259	PARK CITY	UT		10/25/2022		146		(146)			(146)						
100091278	SAN ANTONIO	TX		01/31/2023		908		(104)			(104)		804	804			
100182339	CLERMONT	FL		12/12/2024		12,470		(111)			(111)		12,359	12,359			
100091217	SAN FRANCISCO	CA		01/31/2023		2,062		(42)			(42)		2,020	2,020			
100139578	SOUTH MIAMI	FL		12/28/2023		1,441		3			3		1,445	1,445			
100108237	HENDERSON	NV		05/24/2023		1,319		(84)			(84)		1,235	1,235			
100080751	RIVERBANK	CA		03/10/2022		3,841		(152)			(152)		3,690	3,690			
100155951	BONITA SPRINGS	FL		06/17/2024		1,469		(100)			(100)		1,369	1,369			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030767	BROOKLYN	NY		04/09/2019		479		1,474			1,474		1,953	1,953			
100166335	LOS ANGELES	CA		10/24/2024		1,566		(160)			(160)		1,406	1,406			
100117180	MIAMI	FL		07/20/2023		1,179		(7)			(7)		1,172	1,172			
100179777	BOCA RATON	FL		11/21/2024		1,554		(124)			(124)		1,430	1,430			
100088991	PLANTATION	FL		11/15/2022		2,058		(209)			(209)		1,849	1,849			
100152206	VIENNA	VA		05/17/2024		2,296		38			38		2,333	2,333			
100156558	MARIETTA	GA		06/24/2024		3,167		(84)			(84)		3,084	3,084			
100173304	DENVER	CO		10/30/2024		1,449		(139)			(139)		1,310	1,310			
100166337	KISSIMMEE	FL		10/24/2024		1,312		(113)			(113)		1,199	1,199			
100086931	ACCOKEEK	MD		10/24/2022		1,509		(6)			(6)		1,503	1,503			
100157631	GARDEN CITY	NY		06/28/2024		1,231		(88)			(88)		1,144	1,144			
100169314	MANHASSET	NY		09/27/2024		1,879		(163)			(163)		1,716	1,716			
403048727	TOLEDO	OH		11/04/2024		964							964	964			
100144418	FRAMINGHAM	MA		03/07/2024		1,345		(55)			(55)		1,290	1,290			
100120067	SEVIERVILLE	TN		08/11/2023		1,543		(61)			(61)		1,482	1,482			
100134074	INDIANAPOLIS	IN		10/27/2023		1,034		(66)			(66)		968	968			
100120986	FRISCO	TX		08/30/2023		26,541		946			946		27,487	27,487			
100167539	CUMMING	GA		10/31/2024		1,270		(151)			(151)		1,119	1,119			
100109662	VACAVILLE	CA		06/14/2023		5,833		(75)			(75)		5,758	5,758			
100089586	TAMPA	FL		01/30/2023		1,030		(111)			(111)		919	919			
100117546	PASADENA	CA		07/20/2023		(788)		2,636			2,636		1,848	1,848			
100162832	TRACY	CA		08/12/2024		1,378		(92)			(92)		1,286	1,286			
100118680	WRENTHAM	MA		07/25/2023		1,410		(112)			(112)		1,298	1,298			
100170151	SEVIERVILLE	TN		10/08/2024		964		(14)			(14)		950	950			
100173239	BETHEL SPRINGS	TN		10/30/2024		1,414		(108)			(108)		1,306	1,306			
100159849	WELLINGTON	FL		08/16/2024		(19,423)		(152)			(152)	20,969	1,394	1,203	(191)		(191)
100081639	SAN TAN VALLEY	AZ		03/30/2022		1,677		(24)			(24)		1,654	1,654			
100129634	SAN LEANDRO	CA		09/29/2023		1,513		4			4		1,516	1,516			
100120303	ASHLAND	MA		08/18/2023		1,287		(39)			(39)		1,249	1,249			
100078407	FONTANA	CA		02/10/2022		3,241		(30)			(30)		3,211	3,211			
100102896	DUCK KEY	FL		06/22/2023		1,473		(159)			(159)		1,314	1,314			
100073534	VAN NUYS	CA		10/26/2021		3,458		(156)			(156)		3,302	3,302			
100110662	FORT COLLINS	CO		06/30/2023		1,816		(6)			(6)		1,810	1,810			
100157961	WOODLAND	CA		07/09/2024		1,549		121			121		1,669	1,669			
100000615	BROOKLYN	NY		09/27/2016		2,030		727			727		2,757	2,757			
100149439	MARYSVILLE	WA		04/24/2024		1,572		(31)			(31)		1,541	1,541			
100153256	PEORIA	AZ		05/30/2024		407,993		(7,116)			(7,116)		400,877	400,877			
100170277	HURRICANE	UT		10/08/2024		1,397		(74)			(74)		1,323	1,323			
100166316	TRUMBULL	CT		10/23/2024		1,297		(149)			(149)		1,147	1,147			
100142810	HUTTO	TX		02/08/2024		1,414		(14)			(14)		1,400	1,400			
100138730	MIAMI	FL		02/02/2024		1,227		(115)			(115)		1,112	1,112			
100080795	AMERICAN FORK	UT		03/15/2022		2,003		(185)			(185)		1,817	1,817			
100120329	CORONA	CA		08/18/2023		2,210		(91)			(91)		2,119	2,119			
100148674	RHINEBECK	NY		04/16/2024		1,459		(60)			(60)		1,399	1,399			
100179470	JULIAN	CA		11/21/2024		1,681		66			66		1,747	1,747			
100128414	PEARLAND	TX		09/15/2023		1,429		(77)			(77)		1,353	1,353			
100169078	JACKSON	NJ		09/27/2024		1,460		(88)			(88)		1,372	1,372			
100141925	LAS VEGAS	NV		03/27/2024		1,147		(118)			(118)		1,029	1,029			
100081199	BOSTON	MA		03/18/2022		3,092		142			142		3,234	3,234			
100156024	POMONA	CA		06/18/2024		1,339		(102)			(102)		1,236	1,236			
100152889	SANTA ANA	CA		05/22/2024		1,405		(47)			(47)		1,357	1,357			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186569	ANAHEIM	CA		12/30/2024		(19,819)		366			366	20,972	1,519	1,526	8		8
100103328	VAN NUYS AREA LOS ANGELES	CA		04/28/2023		12		(12)			(12)						
100185688	ROTTERDAM	NLD		12/20/2024													
100079829	DRAPER	UT		04/08/2022		2,788		(42)			(42)		2,745	2,745			
100186418	LOS ANGELES	CA		12/30/2024		1,673		(85)			(85)		1,588	1,588			
100101127	SADDLE BROOK	NJ		04/28/2023		2,253		160			160		2,413	2,413			
100116985	NEWARK	NJ		07/20/2023		1,521		1,895			1,895		3,416	3,416			
100087197	SAN BERNARDINO	CA		10/25/2022		2,046		168			168		2,214	2,214			
100155013	TAHOE VISTA	CA		07/19/2024		1,283		(75)			(75)		1,208	1,208			
100178225	NEWARK	CA		11/19/2024		1,653		(33)			(33)		1,620	1,620			
100172552	LATHROP	CA		10/23/2024		1,655		(121)			(121)		1,534	1,534			
100138789	ESTERO	FL		12/21/2023		1,599		(91)			(91)		1,508	1,508			
100182369	MIAMI	FL		12/12/2024		1,014		(31)			(31)		983	983			
100157617	MONTCLAIR	CA		06/28/2024		1,303		(85)			(85)		1,218	1,218			
100162911	RESEDA	CA		08/12/2024		1,520		(116)			(116)		1,404	1,404			
100120494	RESEDA	CA		08/18/2023		1,161		42			42		1,202	1,202			
100143932	LINCOLN	CA		02/29/2024		44		(44)			(44)						
100086191	GLENVIEW	IL		10/07/2022		4,927		7			7		4,934	4,934			
100082169	REDONDO BEACH	CA		04/14/2022		(18)		18			18						
100164038	CARMEL	NY		08/21/2024		1,353		(107)			(107)		1,246	1,246			
100164053	NORTH BALDWIN	NY		08/21/2024		(90)		90			90						
100166069	SEVIERVILLE	TN		09/09/2024		1,662		(2)			(2)		1,660	1,660			
100185001	EL CAJON	CA		12/19/2024		974		(102)			(102)		872	872			
100087738	MAUNALOA	HI		11/17/2022		1,499		(11)			(11)		1,488	1,488			
100180478	SAN DIEGO	CA		11/26/2024		(20,085)		(50)			(50)	20,841	705	590	(116)		(116)
100110251	RAMONA	CA		06/30/2023		1,727		25			25		1,752	1,752			
100151483	AUSTIN	TX		05/10/2024		854		(43)			(43)		811	811			
100175207	ORANGE BEACH	AL		11/05/2024		1,622		(60)			(60)		1,563	1,563			
100186685	LODI	CA		12/31/2024		934		(49)			(49)		885	885			
100163994	RIVERSIDE	CA		08/21/2024		1,253		(108)			(108)		1,145	1,145			
100091711	SUGAR LAND	TX		03/24/2023		1,462		(89)			(89)		1,374	1,374			
100143504	LONG BEACH	CA		02/21/2024		1,408		(24)			(24)		1,384	1,384			
100101577	NASHVILLE	TN		04/26/2023		1,615		(3)			(3)		1,612	1,612			
100158568	LA PUENTE	CA		07/10/2024		1,308		(44)			(44)		1,265	1,265			
100170118	SEATTLE	WA		10/08/2024		1,441		(21)			(21)		1,420	1,420			
100171684	POTOMAC	MD		10/16/2024		1,435		(156)			(156)		1,279	1,279			
100076563	GILROY	CA		12/30/2021		2,829		(612)			(612)		2,217	2,217			
100088843	MENIFEE	CA		11/15/2022		1,683		94			94		1,778	1,778			
100071553	NORTHRIDGE	CA		10/14/2021		3,485		(91)			(91)		3,394	3,394			
100091603	GARDEN GROVE	CA		03/07/2023		32		(32)			(32)						
100137071	SEGUIN	TX		11/28/2023		875		(42)			(42)		833	833			
100172286	LAGO VISTA	TX		10/21/2024		1,615		(68)			(68)		1,547	1,547			
100017552	SLEEPY HOLLOW	NY		04/26/2018		4,106		244			244		4,349	4,349			
100141341	CLERMONT	FL		01/30/2024		822		(41)			(41)		781	781			
100143787	HOMESTEAD	FL		02/28/2024		1,146		(121)			(121)		1,025	1,025			
100087444	STATEN ISLAND	NY		10/25/2022		623		177			177		800	800			
100144813	UNITED KINGDOM	GBR		03/12/2024		(7,653)		7,772			7,772		118	118			
100179914	LAKE ZURICH	IL		11/25/2024		1,760		(72)			(72)		1,688	1,688			
100144489	PETALUMA	CA		04/26/2024		1,376		(179)			(179)		1,197	1,197			
100143339	INDIANAPOLIS	IN		02/16/2024		77,783		977			977		78,761	78,761			
100151813	ATLANTA	GA		05/10/2024		903		(112)			(112)		791	791			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134389	PHOENIX	AZ		10/27/2023		651		(51)			(51)		600	600			
100090737	LOS ANGELES	CA		01/09/2023		1,452		19			19		1,472	1,472			
100102992	WASHINGTON	DC		06/22/2023		1,025		(86)			(86)		939	939			
100171718	TEMECULA	CA		10/17/2024		1,313		(46)			(46)		1,267	1,267			
100186370	SCOTTSDALE	AZ		12/30/2024		1,469		(93)			(93)		1,376	1,376			
100110722	GEORGETOWN	TX		08/11/2023		1,320		(164)			(164)		1,156	1,156			
100175093	RIALTO	CA		11/05/2024		1,094		(78)			(78)		1,016	1,016			
100107892	SEATTLE	WA		06/29/2023		1,643		(99)			(99)		1,544	1,544			
100185584	MIAMI	FL		12/20/2024		1,313		(160)			(160)		1,153	1,153			
100101947	UPLAND	CA		04/14/2023		1,246		(164)			(164)		1,081	1,081			
100148159	OCEANSIDE	CA		05/15/2024		1,349		(79)			(79)		1,271	1,271			
100065287	LOS ANGELES	CA		07/28/2021		3,164		(143)			(143)		3,022	3,022			
100065288	LOS ANGELES	CA		07/28/2021		3,164		(143)			(143)		3,022	3,022			
100065404	LOS ANGELES	CA		07/28/2021		3,164		(143)			(143)		3,022	3,022			
100175054	LOS ANGELES	CA		11/05/2024		782		(133)			(133)		649	649			
100168001	COLFAX	CA		09/20/2024		50		(50)			(50)						
100102629	DAVIE	FL		06/22/2023		1,205		(78)			(78)		1,127	1,127			
100116889	BRENTWOOD	CA		07/20/2023		(430)		2,932			2,932		2,502	2,502			
100156242	SAN FRANCISCO	CA		06/20/2024		1,201		(31)			(31)		1,170	1,170			
100160502	ALISO VIEJO	CA		07/19/2024		1,068		(107)			(107)		962	962			
100179938	CHERRY LOG	GA		11/25/2024		1,383		(89)			(89)		1,294	1,294			
100146618	ISLIP TERRACE	NY		03/20/2024		1,302		(30)			(30)		1,273	1,273			
100079871	SEATAC	WA		04/25/2022		2,483		(156)			(156)		2,327	2,327			
100109789	SHORELINE	WA		08/04/2023		5,065		(403)			(403)		4,662	4,662			
100065756	SAN FRANCISCO	CA		07/28/2021		4,504		(61)			(61)		4,443	4,443			
100118738	PARRISH	FL		07/25/2023		1,350		(154)			(154)		1,197	1,197			
4010049947	SALEM	NJ		05/31/2023		1,406		(130)			(130)		1,277	1,277			
100146639	PERRIS	CA		03/20/2024		868		(129)			(129)		738	738			
100175796	SUFFERN	NY		11/12/2024		1,469		15			15		1,484	1,484			
100158010	NAPLES	FL		07/09/2024		2,310		(76)			(76)		2,234	2,234			
100168725	MANSFIELD	TX		09/26/2024		1,288		(214)			(214)		1,074	1,074			
100054015	LOS ANGELES	CA		03/23/2021		2,471		(291)			(291)		2,180	2,180			
100137851	TUJUNGA	CA		12/08/2023		1,162		(146)			(146)		1,016	1,016			
100076826	COLONIA	NJ		12/27/2021		5,064		(337)			(337)		4,727	4,727			
100156357	MIAMI	FL		07/25/2024		1,409		(148)			(148)		1,261	1,261			
100081163	ANTIOCH	CA		03/18/2022		3,045		93			93		3,137	3,137			
100159954	MIAMI LAKES	FL		08/16/2024		1,245		(77)			(77)		1,169	1,169			
100129447	MOORESVILLE	NC		09/29/2023		1,475		(88)			(88)		1,386	1,386			
100074368	RESEDA	CA		11/19/2021		3,157		(163)			(163)		2,994	2,994			
100091553	CONCORD	CA		03/07/2023		1,184		(26)			(26)		1,157	1,157			
100169491	HOLDEN BEACH	NC		09/30/2024		879		(87)			(87)		792	792			
100136294	CORNVILLE	AZ		11/20/2023		1,356		41			41		1,397	1,397			
100082588	EL DORADO HILLS	CA		04/14/2022		40,584		(1,188)			(1,188)		39,395	39,395			
100140256	GILBERT	AZ		01/18/2024		1,604		(43)			(43)		1,560	1,560			
100109273	OAKLAND	CA		07/21/2023		1,423		(96)			(96)		1,327	1,327			
100134787	HOMELAND	CA		10/30/2023		1,099		(84)			(84)		1,015	1,015			
100180103	MIAMI	FL		12/30/2024		(8)		8			8						
100156082	LAUDERDALE LAKES	FL		06/18/2024		1,122		(126)			(126)		996	996			
100181306	DUMONT	NJ		12/06/2024		880		(126)			(126)		754	754			
100081420	INLET BEACH	FL		03/18/2022		2,874		150			150		3,024	3,024			
100141024	GRANADA HILLS AREA LOS ANGELE	CA		02/20/2024		9,991		(180)			(180)		9,811	9,811			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156874	RAMSEY	NJ		06/27/2024		1,338		(27)			(27)		1,311	1,311			
100174713	MIAMI	FL		10/31/2024		1,419		(180)			(180)		1,239	1,239			
100171432	BIG BEAR LAKE	CA		10/16/2024		1,529		(107)			(107)		1,422	1,422			
100076839	MIAMI	FL		01/10/2022		3,231		(85)			(85)		3,146	3,146			
100089267	MERCED	CA		01/26/2023		1,340		9			9		1,349	1,349			
100149504	SANTA ANA	CA		04/26/2024		1,324		(110)			(110)		1,214	1,214			
100169738	CONCORD	CA		09/30/2024		1,837		(53)			(53)		1,784	1,784			
100074130	FAIRFIELD	CA		12/09/2021		(20,708)		6			6	20,807	105		(105)		(105)
100101546	TEMECULA	CA		04/26/2023		1,754		69			69		1,823	1,823			
100174206	PALM DESERT	CA		10/31/2024		4,146		(146)			(146)		4,000	4,000			
100152854	LOS ANGELES	CA		05/22/2024		1,326		(50)			(50)		1,276	1,276			
100166415	PORT ORCHARD	WA		10/31/2024		1,633		(197)			(197)		1,436	1,436			
100133413	HOUSTON	TX		11/21/2023		1,730		(10)			(10)		1,720	1,720			
100079303	SIMI VALLEY	CA		02/28/2022		9		(9)			(9)						
100133800	EDMOND	OK		10/20/2023		1,289		9			9		1,298	1,298			
100119752	MOUNT VERNON	NY		08/08/2023		1,377		(41)			(41)		1,336	1,336			
100151265	MIRAMAR BEACH	FL		05/10/2024		1,445		(117)			(117)		1,329	1,329			
100080431	HARBOR CITY	CA		03/10/2022		3,023		(105)			(105)		2,918	2,918			
100142150	WINTER PARK	FL		02/29/2024		1,067		(123)			(123)		945	945			
100088248	SOUTHAMPTON	NY		10/17/2022		1,833		(65)			(65)		1,768	1,768			
100092046	THE BRONX	NY		02/09/2023		8,279		(6,820)			(6,820)		1,460	1,460			
100126297	BRONX	NY		08/30/2023		1,150		(117)			(117)		1,033	1,033			
100147860	LATHROP	CA		04/08/2024		1,528		(6)			(6)		1,522	1,522			
100171330	CANTON	TX		10/16/2024		1,107		(163)			(163)		944	944			
100180168	COOPER CITY	FL		11/25/2024		2,797		(168)			(168)		2,629	2,629			
100076340	WASHINGTON	DC		01/07/2022		3,358		137			137		3,495	3,495			
100090903	LEHI	UT		01/31/2023		2,073		112			112		2,185	2,185			
100182631	ELK RAPIDS	MI		12/12/2024		6,076		183			183		6,259	6,259			
100109581	SALINAS	CA		06/14/2023		3,336		(100)			(100)		3,236	3,236			
100156906	ASBURY PARK	NJ		06/27/2024		1,185		(51)			(51)		1,133	1,133			
100174209	LOS ANGELES	CA		10/31/2024		1,700		(69)			(69)		1,631	1,631			
100120811	OLATHE	KS		08/25/2023		28,756		(128)			(128)		28,628	28,628			
100088306	BUDA	TX		11/10/2022		1,320		(132)			(132)		1,188	1,188			
100134753	ORLANDO	FL		10/30/2023		1,321		5			5		1,326	1,326			
100173646	ALMERE	NLD		10/29/2024													
100156573	LAS VEGAS	NV		06/24/2024		4,058		(25)			(25)		4,033	4,033			
100162805	WAIANAE	HI		08/12/2024		907		(45)			(45)		862	862			
100157568	AMSTERDAM	NLD		06/28/2024													
100150273	VEGHEL	NLD		04/29/2024													
100142842	SUN VALLEY	CA		02/09/2024		2,936		(91)			(91)		2,845	2,845			
100167787	LAKE HAVASU CITY	AZ		09/19/2024		1,434		(123)			(123)		1,311	1,311			
100176046	FULSHEAR	TX		12/20/2024		835		(70)			(70)		764	764			
100145530	UNITED KINGDOM	GBR		03/12/2024		(7,614)		7,614			7,614						
100115557	APOLLO BEACH	FL		07/19/2023		1,495		(111)			(111)		1,383	1,383			
100159521	INGLEWOOD	CA		07/15/2024		1,529		(65)			(65)		1,464	1,464			
100152531	MC KINNEY	TX		05/17/2024		1,437		(32)			(32)		1,405	1,405			
100150780	TRACY	CA		05/07/2024		2,906		(28)			(28)		2,878	2,878			
100067635	OAKLAND	CA		09/23/2021		3,941		(158)			(158)		3,783	3,783			
100174381	ROCKPORT	TX		10/31/2024		1,898		(298)			(298)		1,600	1,600			
100170505	COVINA	CA		10/09/2024		1,432		(227)			(227)		1,205	1,205			
100180114	FALLBROOK	CA		12/30/2024		962		(12)			(12)		950	950			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086213	KELLER	TX		10/07/2022		3,328		(147)			(147)		3,181	3,181			
100147032	LYNNWOOD	WA		03/27/2024		1,314		22			22		1,336	1,336			
100080943	DRAPER	UT		04/01/2022		(100)		100			100						
100144199	LATHROP	CA		03/07/2024		1,637		71			71		1,708	1,708			
100169279	LONG BEACH	CA		09/27/2024		36		(36)			(36)						
100167147	LOS BANOS	CA		09/13/2024		1,241		(134)			(134)		1,107	1,107			
100114751	HILTON HEAD ISLAND	SC		07/07/2023		1,524		(31)			(31)		1,494	1,494			
100166151	LAS VEGAS	NV		09/09/2024		1,521		(83)			(83)		1,437	1,437			
100117344	LOS ANGELES	CA		07/20/2023		1,739		2,739			2,739		4,478	4,478			
100150186	MIAMI	FL		04/30/2024		1,206		(158)			(158)		1,048	1,048			
100088290	BOZEMAN	MT		10/24/2022		1,648		(42)			(42)		1,606	1,606			
100108427	HAVERSTRAW	NY		05/25/2023		1,425		(65)			(65)		1,360	1,360			
100142090	HAPPY VALLEY	OR		02/29/2024		1,202		(94)			(94)		1,108	1,108			
100166963	SAN FRANCISCO	CA		09/13/2024		1,508		(107)			(107)		1,401	1,401			
100080230	MIAMI	FL		02/25/2022		12		(12)			(12)						
100100269	CORAL GABLES	FL		03/24/2023		1,365		(185)			(185)		1,180	1,180			
100142530	PORT ARANSAS	TX		02/08/2024		975		(93)			(93)		882	882			
100185620	WELLINGTON	FL		12/20/2024		747		(141)			(141)		607	607			
100117510	PINECREST	FL		07/20/2023		1,652		465			465		2,117	2,117			
100088898	WESTMINISTER	CA		11/15/2022		(27)		27			27						
100088899	WESTMINISTER	CA		11/15/2022		(27)		27			27						
100133440	SUNNYVALE	TX		10/19/2023		1,253		(97)			(97)		1,156	1,156			
100084486	WEST HILLS	CA		09/02/2022		3,244		(241)			(241)		3,003	3,003			
100129523	LOS ANGELES	CA		09/29/2023		2,181		(96)			(96)		2,084	2,084			
100146856	MIAMI	FL		03/21/2024		1,334		(127)			(127)		1,206	1,206			
100103052	GULF SHORES	AL		06/22/2023		1,686		112			112		1,798	1,798			
100138925	WASHINGTON	DC		12/21/2023		1,519		530			530		2,049	2,049			
100080896	FULLERTON	CA		03/10/2022		57		(57)			(57)						
100158726	INDIO	CA		07/10/2024		1,382		(105)			(105)		1,277	1,277			
100171355	CYPRESS	TX		10/16/2024		1,122		(166)			(166)		956	956			
100148910	BOISE	ID		04/17/2024		1,339		(40)			(40)		1,300	1,300			
100077824	FONTANA	CA		01/14/2022		2,509		(367)			(367)		2,142	2,142			
100186366	PHOENIX	AZ		12/30/2024		933		(93)			(93)		840	840			
100133895	CIBOLO	TX		11/29/2023		874		(9)			(9)		865	865			
100081765	OCEANSIDE	CA		03/22/2022		8		(8)			(8)						
100108307	OAKLAND	CA		05/24/2023		1,216		(158)			(158)		1,058	1,058			
100171482	RENTON	WA		10/16/2024		1,622		(93)			(93)		1,529	1,529			
100148671	PORT SAINT LUCIE	FL		04/16/2024		1,620		43			43		1,664	1,664			
100119051	BOCA RATON	FL		07/27/2023		1,159		(26)			(26)		1,133	1,133			
100154111	DRIPPING SPRINGS	TX		07/11/2024		1,309		(92)			(92)		1,217	1,217			
100172348	PORTLAND	OR		10/23/2024		3,467		(60)			(60)		3,407	3,407			
100178425	BRADENTON	FL		11/21/2024		1,230		(107)			(107)		1,123	1,123			
100185516	CHULA VISTA	CA		12/20/2024		1,657		(64)			(64)		1,594	1,594			
100173325	MONTEBELLO	CA		10/30/2024		1,613		(95)			(95)		1,517	1,517			
100159843	MIAMI	FL		08/16/2024		1,457		(162)			(162)		1,295	1,295			
100139517	WARRENTON	VA		12/28/2023		1,110		(106)			(106)		1,004	1,004			
100135209	CHARLESTON	SC		11/08/2023		1,383		(2)			(2)		1,382	1,382			
100086973	NEWARK	NJ		10/24/2022		1,452		(110)			(110)		1,342	1,342			
100132792	SAN DIEGO	CA		11/03/2023		1,306		70			70		1,376	1,376			
100164369	SAN BUENAVENTURA	CA		08/21/2024		1,583		(6)			(6)		1,577	1,577			
100172634	WELLINGTON	FL		10/24/2024		1,803		(157)			(157)		1,645	1,645			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132814	REUNION	FL		11/03/2023		1,188							1,187	1,187			
100091372	CAPE CHARLES	VA		02/22/2023		1,772		(15)			(15)		1,757	1,757			
100117741	SUWANEE	GA		07/20/2023		(1,144)		2,858			2,858		1,714	1,714			
100137904	WOODBINE	MD		12/08/2023		689		8			8		697	697			
100155328	PHOENIX	AZ		07/19/2024		1,373		(73)			(73)		1,300	1,300			
100172409	SEVIERVILLE	TN		10/23/2024		2,734		(188)			(188)		2,546	2,546			
100090781	SANFORD	FL		02/28/2023		1,222		(43)			(43)		1,179	1,179			
100146846	SUGAR LAND	TX		03/21/2024		1,416		(69)			(69)		1,347	1,347			
100141479	HOUSTON	TX		01/30/2024		(61)		61			61						
100086932	LONG BEACH	CA		10/24/2022		13		3			3		16	16			
100151598	LATHROP	CA		05/10/2024		1,418		(81)			(81)		1,337	1,337			
100180676	POMONA	CA		11/26/2024		1,072		(119)			(119)		952	952			
100110389	CORONA	CA		06/30/2023		1,771		(6)			(6)		1,765	1,765			
100147790	MONROVIA	CA		04/08/2024		1,543		(91)			(91)		1,452	1,452			
100168737	MISSION HILLS	CA		09/26/2024		(144)		144			144						
100179639	HAYWARD	CA		11/21/2024		1,360		(115)			(115)		1,245	1,245			
100181985	MIAMI	FL		12/12/2024		1,535		20			20		1,555	1,555			
4010064652	MAPLE HEIGHTS	OH		02/29/2024		1,126							1,126	1,126			
100142031	DALLAS	TX		02/29/2024		1,681		(139)			(139)		1,542	1,542			
100044619	FORT LEE	NJ		11/19/2020		2,907		114			114		3,020	3,020			
100158999	FERNDALE	WA		08/15/2024		1,322		(94)			(94)		1,228	1,228			
100165840	N LAS VEGAS	NV		08/29/2024		1,122		(85)			(85)		1,038	1,038			
100145062	UNITED KINGDOM	GBR		03/12/2024		(4,217)		7,752			7,752		3,535	3,535			
100132433	OXNARD	CA		11/03/2023		819		88			88		907	907			
100173010	HIALEAH	FL		10/25/2024		1,556		(136)			(136)		1,420	1,420			
100172625	AVENTURA	FL		10/24/2024		106,709		(5,196)			(5,196)		101,514	101,514			
100120784	MIRAMAR	FL		08/25/2023		1,154		(21)			(21)		1,133	1,133			
100079106	SUN VALLEY	CA		02/24/2022		2,948		(173)			(173)		2,775	2,775			
100147418	MYRTLE BEACH	SC		04/03/2024		6,959		(285)			(285)		6,674	6,674			
100154513	LOS ANGELES	CA		06/14/2024		24		(24)			(24)						
100145323	UNITED KINGDOM	GBR		03/12/2024		282		(104)			(104)		178	178			
100135709	GARDENA	CA		11/10/2023		1,513		14			14		1,526	1,526			
100166086	BALD HEAD ISLAND	NC		09/09/2024		1,511		(93)			(93)		1,417	1,417			
100156780	BIG BEAR CITY	CA		06/26/2024		1,346		(23)			(23)		1,323	1,323			
100119402	ANAHEIM	CA		07/31/2023		1,612		(35)			(35)		1,578	1,578			
100180109	BOCA RATON	FL		12/30/2024		784		(149)			(149)		635	635			
100115663	HIGHLANDS	NC		07/20/2023		1,721		(38)			(38)		1,684	1,684			
100162780	CHICAGO	IL		08/12/2024		1,375		(66)			(66)		1,309	1,309			
100086926	FRESNO	CA		10/24/2022		13,684		60			60		13,743	13,743			
100150202	LOS ANGELES	CA		04/30/2024		36		(36)			(36)						
100144837	UNITED KINGDOM	GBR		03/12/2024		373		(215)			(215)		158	158			
100171256	WOODHAVEN	NY		10/16/2024		1,367		(69)			(69)		1,298	1,298			
100176223	CHULA VISTA	CA		12/20/2024		1,041		(122)			(122)		919	919			
100118951	OAK HILLS	CA		07/27/2023		1,386		(57)			(57)		1,329	1,329			
100173444	NAPLES	FL		10/29/2024		1,474		(27)			(27)		1,447	1,447			
100101931	CYPRESS	CA		04/14/2023		1,466		87			87		1,553	1,553			
100169330	CAPE CORAL	FL		09/27/2024		1,304		(126)			(126)		1,177	1,177			
100176755	SURFSIDE BEACH	TX		11/15/2024		1,058		(83)			(83)		976	976			
100164051	CEDAR CITY	UT		08/21/2024		588		(78)			(78)		510	510			
100167420	PORT HURON	MI		09/16/2024		1,733		(118)			(118)		1,615	1,615			
100159049	PHOENIX	AZ		08/15/2024		1,550		(88)			(88)		1,462	1,462			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100991	VACAVILLE	CA		04/28/2023		2,706		1,844			1,844		4,550	4,550			
403047935	DAYTON	OH		06/28/2024		855		(855)			(855)						
100175241	NORTH CAPE MAY	NJ		11/05/2024		1,538		(85)			(85)		1,454	1,454			
100133599	FORT LAUDERDALE	FL		10/23/2023		1,402		(15)			(15)		1,387	1,387			
100176041	TRACY	CA		12/20/2024		916		(150)			(150)		766	766			
100101020	TUSTIN	CA		04/28/2023		(267)		267			267						
100153832	SEFFNER	FL		07/10/2024		951		(100)			(100)		851	851			
100171489	BLUE RIDGE	GA		10/16/2024		1,550		(120)			(120)		1,430	1,430			
100128460	JURUPA VALLEY	CA		09/15/2023		3,519		(3)			(3)		3,516	3,516			
100057829	CONCORD	CA		06/30/2021		3,176		(193)			(193)		2,983	2,983			
100147802	SCOTTSDALE	AZ		04/08/2024		1,437		(103)			(103)		1,333	1,333			
100139666	LAS VEGAS	NV		12/28/2023		837		(121)			(121)		715	715			
100179936	MONTROSS	VA		11/25/2024		1,527		27			27		1,554	1,554			
100164973	YONKERS	NY		08/28/2024		1,276		(118)			(118)		1,158	1,158			
100164524	ANGOLA	IN		08/21/2024		1,711		(104)			(104)		1,607	1,607			
100091574	LOS ANGELES	CA		03/07/2023		1,412		(101)			(101)		1,311	1,311			
100132255	SALISBURY	MA		10/13/2023		1,442		(21)			(21)		1,421	1,421			
100151739	LUNENBURG	MA		05/10/2024		2,922		(14)			(14)		2,908	2,908			
100181233	LAWRENCE	MA		12/06/2024		810		(93)			(93)		717	717			
100170402	MIAMI	FL		10/09/2024		1,409		(64)			(64)		1,345	1,345			
100139635	SANTA ANA	CA		12/28/2023		1,034		(29)			(29)		1,005	1,005			
100129395	AUSTIN	TX		09/26/2023		1,382		23			23		1,406	1,406			
100078223	INDIO	CA		02/10/2022		127		(127)			(127)						
100168616	CORONA	CA		09/25/2024		1,900		(90)			(90)		1,810	1,810			
100134559	MIAMI	FL		10/30/2023		1,146		(127)			(127)		1,019	1,019			
100080870	NAPLES	FL		03/10/2022		131		(131)			(131)						
100163592	MIRAMAR	FL		08/15/2024		1,354		(189)			(189)		1,166	1,166			
100044439	ORINDA	CA		11/19/2020		2,459		(212)			(212)		2,247	2,247			
100169531	BELLEVILLE	NJ		09/30/2024		926		8			8		935	935			
100144357	NASHVILLE	TN		03/07/2024		1,446		(79)			(79)		1,367	1,367			
100172375	WESTMINSTER	SC		10/23/2024		1,505		(128)			(128)		1,377	1,377			
100043388	HIALEAH	FL		08/13/2020		2,173		(734)			(734)		1,439	1,439			
100139298	GARDENA	CA		12/28/2023		1,267		(89)			(89)		1,178	1,178			
100091637	APPLE VALLEY	CA		03/07/2023		1,372		(104)			(104)		1,268	1,268			
100135695	SALINAS	CA		11/09/2023		1,180		21			21		1,200	1,200			
100139080	AURORA	CO		01/09/2024		2,532		18			18		2,551	2,551			
100088944	LAS VEGAS	NV		11/15/2022		(312)		312			312						
100145267	UNITED KINGDOM	GBR		03/12/2024		(540)		4,672			4,672		4,132	4,132			
100179506	PEORIA	AZ		11/21/2024		1,575		(7)			(7)		1,568	1,568			
100137966	DAYTONA BEACH	FL		12/13/2023		1,709		83			83		1,792	1,792			
100148523	SEDONA	AZ		04/12/2024		1,386		(67)			(67)		1,319	1,319			
100172757	PHOENIX	AZ		12/06/2024		924		(159)			(159)		764	764			
100145268	UNITED KINGDOM	GBR		03/12/2024		(540)		4,672			4,672		4,132	4,132			
100143247	NAPA	CA		02/16/2024		(19,160)		(76)			(76)	20,566	1,329	1,359	30		30
100144147	DUCK	NC		03/07/2024		1,480		(57)			(57)		1,422	1,422			
100119851	GARDENA	CA		08/10/2023		1,630		(90)			(90)		1,540	1,540			
100173318	DURANGO	CO		10/30/2024		1,391		(131)			(131)		1,260	1,260			
100154123	NEVADA CITY	CA		07/11/2024		1,684		(127)			(127)		1,558	1,558			
100080454	OSPREY	FL		03/10/2022		2,213		(151)			(151)		2,062	2,062			
100084805	ELIZABETH	NJ		08/02/2022		1,809		174			174		1,983	1,983			
100180043	EASTON	MA		11/25/2024		1,493		(85)			(85)		1,408	1,408			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100162280	FRISCO	TX		09/06/2024		17,634		(311)			(311)		17,324	17,324			
100116320	BROOKLYN	NY		07/20/2023		1,903		1,921			1,921		3,824	3,824			
100171331	STATEN ISLAND	NY		10/16/2024		1,356		26			26		1,382	1,382			
100109026	LAKE STEVENS	WA		05/31/2023		1,979		(82)			(82)		1,897	1,897			
100080483	VENTURA	CA		03/10/2022		2,615		(167)			(167)		2,448	2,448			
100161009	LEANDER	TX		07/24/2024		1,737		(115)			(115)		1,622	1,622			
100083479	MONROVIA	CA		06/06/2022		(14,084)		(172)			(172)	20,462	6,205	6,183	(22)		(22)
100149013	BEND	OR		04/19/2024		1,032		(97)			(97)		935	935			
100078744	SAN PABLO	CA		02/25/2022		2,883		(110)			(110)		2,773	2,773			
100153814	CARSON	CA		07/10/2024		469		(92)			(92)		377	377			
100110672	ROSEMEAD	CA		06/30/2023		2,048		(15)			(15)		2,033	2,033			
100108378	THE BRONX	NY		05/25/2023		881		(108)			(108)		773	773			
100143944	BLOWING ROCK	NC		02/29/2024		1,342		(154)			(154)		1,188	1,188			
100152838	PERRIS	CA		05/22/2024		1,832		(139)			(139)		1,693	1,693			
100149544	OCEAN VIEW	DE		04/26/2024		2,591		(171)			(171)		2,420	2,420			
100137999	DENVER	NC		12/13/2023		1,420		(21)			(21)		1,400	1,400			
100119272	DAVENPORT	FL		07/31/2023		1,609		(19)			(19)		1,590	1,590			
100119336	NEWBERG	OR		07/31/2023		1,753		(30)			(30)		1,723	1,723			
100068171	HAWTHORNE	CA		08/25/2021		3,337		(127)			(127)		3,210	3,210			
100160927	RENTON	WA		07/24/2024		1,791		(59)			(59)		1,732	1,732			
100152620	SAN JACINTO	CA		05/17/2024		1,398		(5)			(5)		1,393	1,393			
100091240	CATHEDRAL CITY	CA		01/31/2023		(20,308)		(37)			(37)	20,439	95		(95)		(95)
100137830	DANIA BEACH	FL		12/08/2023		1,555		8			8		1,563	1,563			
100137472	LAKE ARROWHEAD	CA		01/11/2024		1,296		(135)			(135)		1,161	1,161			
100186562	PORT ARANSAS	TX		12/30/2024		3,804		(115)			(115)		3,689	3,689			
100117714	TEMECULA	CA		07/20/2023		1,602		219			219		1,821	1,821			
100179544	SEVIERVILLE	TN		11/21/2024		1,065		(47)			(47)		1,018	1,018			
100158634	PEACHTREE CORNERS	GA		07/10/2024		1,409		(63)			(63)		1,346	1,346			
100184378	BUENA PARK	CA		12/16/2024		725		(140)			(140)		585	585			
100138759	LAS VEGAS	NV		12/21/2023		670		(13)			(13)		657	657			
100162758	MC GAHEYSVILLE	VA		08/12/2024		1,246		(109)			(109)		1,137	1,137			
100152601	MORENO VALLEY	CA		05/17/2024		1,396		(53)			(53)		1,343	1,343			
100180166	MONTCLAIR	CA		11/25/2024		3,806		(296)			(296)		3,510	3,510			
100076426	CARSON	CA		12/23/2021		1,706		(232)			(232)		1,474	1,474			
100167833	PHOENIX	AZ		09/20/2024		5		(5)			(5)						
100103417	WILMINGTON	CA		06/16/2023		2		(2)			(2)						
100114532	MATTAPAN	MA		06/29/2023		1,265		(137)			(137)		1,128	1,128			
100152588	BROKEN BOW	OK		05/17/2024		1,492		119			119		1,610	1,610			
100167564	TEMECULA	CA		09/19/2024		2,488		(32)			(32)		2,456	2,456			
100159608	TUSTIN	CA		07/15/2024		1,049		(88)			(88)		961	961			
100120295	EULESS	TX		08/18/2023		1,466		(119)			(119)		1,346	1,346			
100091509	BRONX	NY		01/20/2023		1,267		(122)			(122)		1,145	1,145			
100158814	BRADENTON	FL		07/10/2024		1,361		(88)			(88)		1,272	1,272			
100103672	WHITTIER	CA		05/08/2023		1,208		(109)			(109)		1,099	1,099			
100065244	LOS ANGELES	CA		07/14/2021		6,496		(142)			(142)		6,353	6,353			
100141084	NEWARK	NJ		01/30/2024		1,387		(90)			(90)		1,298	1,298			
100139218	WEST ROXBURY	MA		12/28/2023		1,164		(108)			(108)		1,057	1,057			
100126315	NEWARK	NJ		08/30/2023		(152)		1,406			1,406		1,254	1,254			
100128296	BIG BEAR CITY	CA		09/14/2023		1,471		(77)			(77)		1,394	1,394			
323060178	CLE ELUM	WA		07/20/2023		5,018							5,018	5,018			
100140996	NORTH LAS VEGAS	NV		02/20/2024		3,271		(203)			(203)		3,068	3,068			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141080	NEWARK	NJ		01/30/2024		1,375		(87)			(87)		1,288	1,288			
100163287	MORENO VALLEY	CA		08/13/2024		1,320		(103)			(103)		1,217	1,217			
4010046291	BEVERLY HILLS	FL		03/22/2023		1,325							1,325	1,325			
100100364	TORRANCE	CA		04/27/2023		(305)		305			305						
100166001	OXNARD	CA		09/06/2024		2,637		(44)			(44)		2,593	2,593			
100144024	MIAMI	FL		03/07/2024		1,070		17			17		1,087	1,087			
100145239	UNITED KINGDOM	GBR		03/12/2024		(3,555)		3,771			3,771		216	216			
100181702	LOS ANGELES (SAN PEDRO	CA		12/11/2024		1,364		(104)			(104)		1,261	1,261			
100081508	DAVENPORT	FL		03/18/2022		2,774		59			59		2,833	2,833			
100134279	LOS ANGELES	CA		10/27/2023		1,266		(26)			(26)		1,240	1,240			
100135274	OCEAN CITY	NJ		11/08/2023		1,299		16			16		1,315	1,315			
100144379	PURCELLVILLE	VA		03/07/2024		1,323		(103)			(103)		1,221	1,221			
100151198	MARIETTA	GA		05/10/2024		1,393		(104)			(104)		1,290	1,290			
100140036	LOS ANGELES	CA		01/09/2024		1,292		(77)			(77)		1,215	1,215			
100129409	MORRO BAY	CA		09/26/2023		1,481		(33)			(33)		1,448	1,448			
100158905	GRANDY	NC		07/12/2024		1,489		(86)			(86)		1,403	1,403			
100138718	PEORIA	AZ		02/02/2024		1,469		(68)			(68)		1,402	1,402			
100171403	NEWARK	NJ		10/16/2024		1,571		(94)			(94)		1,478	1,478			
100087369	OAK HARBOR	WA		10/25/2022		2,259		403			403		2,662	2,662			
100154993	WEST COVINA	CA		07/19/2024		7,274		130			130		7,404	7,404			
100150970	SAN LEANDRO	CA		05/08/2024		1,464		(107)			(107)		1,357	1,357			
100159413	WOODSTOCK	MD		07/15/2024		1,246		(101)			(101)		1,144	1,144			
100108468	CLOVIS	CA		05/25/2023		1,524		(11)			(11)		1,513	1,513			
100171504	COLORADO SPRINGS	CO		10/16/2024		1,481		(116)			(116)		1,365	1,365			
100079955	PARK CITY	UT		04/25/2022		2,631		(47)			(47)		2,584	2,584			
100076482	LOS ANGELES	CA		12/21/2021		2,752		(463)			(463)		2,289	2,289			
100170073	KITTY HAWK	NC		10/08/2024		1,284		(148)			(148)		1,136	1,136			
100157640	LA QUINTA	CA		06/28/2024		1,722		(113)			(113)		1,609	1,609			
100154063	REDWOOD CITY	CA		06/06/2024		42,127		(1,245)			(1,245)		40,883	40,883			
100168022	EAST PALO ALTO	CA		09/20/2024		433		30			30		463	463			
100143241	TOMS RIVER	NJ		02/16/2024		1,403		(39)			(39)		1,364	1,364			
100114558	OXNARD	CA		06/29/2023		1,520		(59)			(59)		1,461	1,461			
100118022	GARDENA	CA		07/20/2023		(25,752)		348			348	28,117	2,713	2,580	(133)		(133)
100134368	COTO DE CAZA AREA	CA		10/27/2023		1,402		(29)			(29)		1,373	1,373			
100137224	PANAMA CITY BEACH	FL		11/29/2023		2,522		(93)			(93)		2,429	2,429			
100014389	ARLINGTON	VA		09/27/2017		2,638		317			317		2,955	2,955			
100115652	MOORPARK	CA		07/19/2023		1,308		(134)			(134)		1,174	1,174			
100159950	MIRAMAR	FL		08/16/2024		1,444		(86)			(86)		1,357	1,357			
100116413	PETALUMA	CA		07/20/2023		(628)		628			628						
100118996	LOVELAND	OH		07/27/2023		1,245		(45)			(45)		1,200	1,200			
100102359	HACKENSACK	NJ		06/07/2023		1,480		(44)			(44)		1,436	1,436			
100182598	MIAMI	FL		12/12/2024		33,554		(669)			(669)		32,886	32,886			
100110439	SCOTTSDALE	AZ		06/30/2023		1,476		(80)			(80)		1,396	1,396			
100078768	SPRING VALLEY	CA		01/31/2022		3,192		(35)			(35)		3,156	3,156			
100120972	CELINA	TX		08/30/2023		1,534		9			9		1,542	1,542			
100130418	WOODBRIDGE	VA		09/28/2023		1,248		(88)			(88)		1,159	1,159			
100181266	BELLFLOWER	CA		12/06/2024		(5)		5			5						
100186504	BILLERICA	MA		12/30/2024		940		(87)			(87)		853	853			
100127674	BAKERSFIELD	CA		09/08/2023		1,259		(79)			(79)		1,180	1,180			
100154756	NAPLES	FL		07/19/2024		1,465		113			113		1,578	1,578			
100152990	SAN ANTONIO	TX		06/27/2024		1,230		(70)			(70)		1,160	1,160			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149415	WESTON	FL		04/24/2024		1,565		(69)			(69)		1,496	1,496			
100108223	MESQUITE	TX		05/24/2023		964		(97)			(97)		867	867			
100170094	MONTCLAIR	CA		10/08/2024		1,424		(133)			(133)		1,290	1,290			
100175530	SANTA ROSA BEACH	FL		12/23/2024		927		143			143		1,070	1,070			
100103083	NEWARK	NJ		04/21/2023		(383)		1,679			1,679		1,296	1,296			
100148260	WEST NEW YORK	NJ		04/12/2024		1,415		(86)			(86)		1,328	1,328			
100171670	NORTHLAKE	TX		10/16/2024		1,401		(113)			(113)		1,287	1,287			
100152468	LYNDHURST	NJ		05/16/2024		1,151		(14)			(14)		1,137	1,137			
100141842	NORCO	CA		03/27/2024		1,246		(80)			(80)		1,166	1,166			
100158658	DALLAS	TX		07/10/2024		1,366		(90)			(90)		1,276	1,276			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		1,187		65			65		1,253	1,253			
100142556	TRACY	CA		02/08/2024		1,461		(78)			(78)		1,383	1,383			
100176646	ELIZABETH	NJ		11/15/2024		1,327		(67)			(67)		1,260	1,260			
100115787	STATEN ISLAND	NY		07/20/2023		1,718		31			31		1,749	1,749			
100128456	NATIONAL CITY	CA		09/15/2023		1,402		(66)			(66)		1,337	1,337			
100186483	TEMECULA	CA		12/30/2024		1,260		(113)			(113)		1,147	1,147			
100147747	GLENDALE	AZ		04/08/2024		1,382		(39)			(39)		1,343	1,343			
100166028	SAN FERNANDO	CA		09/06/2024		1,006		(66)			(66)		940	940			
100087967	ROSEVILLE	CA		10/25/2022		503		3			3		506	506			
100153166	IPSWICH	MA		05/30/2024		1,287		(83)			(83)		1,204	1,204			
100145607	UNITED KINGDOM	GBR		03/12/2024		268		(110)			(110)		159	159			
100109351	ENGLEWOOD	CO		06/12/2023		1,893		50			50		1,943	1,943			
100099919	LAS VEGAS	NV		03/28/2023		1,321		(31)			(31)		1,290	1,290			
100171281	SAN ANTONIO	TX		10/16/2024		74,901		(2,631)			(2,631)		72,270	72,270			
100162080	KIHEI	HI		07/31/2024		1,871		(108)			(108)		1,763	1,763			
100101833	LAKEWOOD	CO		04/06/2023		(6,273)		54			54	20,303	14,084	13,948	(135)		(135)
100169638	QUINCY	MA		09/30/2024		1,342		(87)			(87)		1,255	1,255			
100145747	UNITED KINGDOM	GBR		03/12/2024		175		(106)			(106)		69	69			
100107993	KEY COLONY BEACH	FL		05/25/2023		1,868		20			20		1,889	1,889			
100151831	CARSON	CA		05/10/2024		2,481		(59)			(59)		2,422	2,422			
100159313	NORTH MASSAPEQUA	NY		07/15/2024		1,347		(78)			(78)		1,269	1,269			
100090984	OLYMPIA	WA		01/31/2023		2,690		(162)			(162)		2,528	2,528			
100131910	AUSTIN	TX		10/13/2023		1,947		(14)			(14)		1,932	1,932			
100182230	NOKOMIS	FL		12/12/2024		39,291		3,001			3,001		42,292	42,292			
100149509	LOS ANGELES	CA		04/26/2024		3,483		(64)			(64)		3,419	3,419			
100120479	EL SEGUNDO	CA		08/18/2023		1,496		(61)			(61)		1,435	1,435			
100150542	LOWELL	MA		05/03/2024		1,873		(24)			(24)		1,849	1,849			
100143579	HARTFORD	CT		02/21/2024		1,148		(110)			(110)		1,039	1,039			
100158184	UNITED KINGDOM	GBR		07/09/2024		(7,759)		7,759			7,759						
100153840	SAN ANTONIO	TX		07/10/2024		428		(120)			(120)		308	308			
100156678	NIANTIC	CT		06/24/2024		(19,085)		(121)			(121)	20,331	1,126	971	(155)		(155)
100074465	LAGUNA NIGUEL	CA		12/02/2021		93		(93)			(93)						
100115439	LOS ANGELES	CA		07/17/2023		1,372		(190)			(190)		1,182	1,182			
100173275	CEDAREDGE	CO		10/30/2024		1,531		(58)			(58)		1,473	1,473			
100132479	REISTERSTOWN	MD		11/03/2023		1,852		181			181		2,033	2,033			
100167068	POTTSTOWN	PA		09/13/2024		824		(53)			(53)		771	771			
100164579	LYNNWOOD	WA		08/21/2024		1,585		(34)			(34)		1,551	1,551			
100138367	ACTON	CA		12/18/2023		(32)		32			32						
100143516	NEWARK	NJ		02/21/2024		1,325		(67)			(67)		1,258	1,258			
100129675	LYNN	MA		09/29/2023		1,541		(56)			(56)		1,486	1,486			
100172786	WORCESTER	MA		12/06/2024		852		63			63		915	915			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164257	MAPLE VALLEY	WA		08/21/2024		1,424		(28)			(28)		1,397	1,397			
100170266	PORT SAINT LUCIE	FL		10/08/2024		1,750		(95)			(95)		1,656	1,656			
100172792	BOYDS	MD		12/06/2024		(8,767)		9,248			9,248		481	481			
100149159	CARSON	CA		04/22/2024		1,443		(43)			(43)		1,400	1,400			
100108463	AUSTIN	TX		05/25/2023		1,344		(123)			(123)		1,220	1,220			
4010059015	ST. LOUIS	MO		10/27/2023		1,158		(61)			(61)		1,097	1,097			
100140410	DANIA BEACH	FL		01/18/2024		1,350		(95)			(95)		1,255	1,255			
100170340	SOUTHERN SHORES	NC		10/08/2024		1,458		(93)			(93)		1,366	1,366			
100159021	ARVADA	CO		08/15/2024		1,419		(166)			(166)		1,253	1,253			
100082603	FEDERAL WAY	WA		04/14/2022		2,265		(110)			(110)		2,154	2,154			
100154548	SANDY	UT		06/14/2024		1,878		(31)			(31)		1,846	1,846			
100144279	HOUSTON	TX		03/07/2024		1,893		(120)			(120)		1,773	1,773			
100076535	RENO	NV		01/04/2022		3,430		(160)			(160)		3,270	3,270			
100169340	KINGSTON	TN		09/27/2024		1,465		(104)			(104)		1,361	1,361			
100133136	SYLMAR	CA		11/29/2023		1,228		(65)			(65)		1,163	1,163			
100108898	TRACY	CA		05/31/2023		2,030		(45)			(45)		1,985	1,985			
100142446	GREENVILLE	NC		03/08/2024		1,352		(82)			(82)		1,270	1,270			
100081419	LOMITA	CA		03/18/2022		3,020		138			138		3,158	3,158			
100172192	GRASS VALLEY	CA		10/17/2024		1,449		(144)			(144)		1,306	1,306			
100147835	RENTON	WA		04/08/2024		1,619		(32)			(32)		1,587	1,587			
100162868	SAGLE	ID		08/12/2024		1,340		(85)			(85)		1,255	1,255			
100150623	MANASSAS	VA		05/03/2024		1,449		(95)			(95)		1,354	1,354			
100136836	THE BRONX	NY		11/27/2023		1,207		(78)			(78)		1,129	1,129			
100055874	LOS ANGELES	CA		03/26/2021		3,673		(264)			(264)		3,408	3,408			
100126929	MONMOUTH BEACH	NJ		08/30/2023		864		2,182			2,182		3,046	3,046			
100071465	SANTA BARBARA	CA		10/26/2021		3,220		(132)			(132)		3,087	3,087			
100162487	COACHELLA	CA		08/07/2024		557		(91)			(91)		466	466			
100130232	COLORADO SPRINGS	CO		11/15/2023		1,278		(97)			(97)		1,180	1,180			
100128183	N TOPSAIL BEACH	NC		09/18/2023		1,348		55			55		1,404	1,404			
100156686	MESA	AZ		06/24/2024		1,421		(76)			(76)		1,344	1,344			
100100785	SAN JOSE	CA		04/28/2023		3,969		886			886		4,855	4,855			
100160892	GARDEN VALLEY	ID		07/24/2024		1,494		(66)			(66)		1,428	1,428			
100158102	REDINGTON SHORES	FL		07/09/2024		1,253		(64)			(64)		1,189	1,189			
100180808	LEIDEN	NLD		11/27/2024													
100057551	EAGLE MOUNTAIN	UT		06/30/2021		8,697		265			265		8,961	8,961			
100088283	JERSEY CITY	NJ		10/17/2022		(3,181)		3,181			3,181						
100171435	SEATTLE	WA		10/16/2024		1,488		(103)			(103)		1,385	1,385			
100153779	S-GRAVENHAGE	NLD		05/30/2024													
100055897	RENO	NV		03/26/2021		3,474		(226)			(226)		3,248	3,248			
100145631	UNITED KINGDOM	GBR		03/12/2024		249		(169)			(169)		81	81			
100137252	NETHERLANDS	NLD		11/28/2023													
100129231	BOTHELL	WA		11/03/2023		14,288		(121)			(121)		14,166	14,166			
100161917	HAYWARD	CA		07/31/2024		1,409		(61)			(61)		1,349	1,349			
100110178	SALT LAKE CITY	UT		06/30/2023		1,562		(31)			(31)		1,531	1,531			
100149144	BAKERSFIELD	CA		04/22/2024		933		(80)			(80)		853	853			
100070401	AMERICAN CANYON	CA		09/23/2021		3,073		(66)			(66)		3,007	3,007			
100140775	EDISON	NJ		01/22/2024		1,362		(34)			(34)		1,327	1,327			
100142586	BERGENFIELD	NJ		02/08/2024		1,300		(81)			(81)		1,219	1,219			
100174253	PIGEON FORGE	TN		10/31/2024		1,382		(78)			(78)		1,303	1,303			
100092039	NORTH CASTLE	NY		02/09/2023		(19,302)		(70)			(70)	20,268	896	841	(55)		(55)
100167000	LAKESIDE	CA		09/13/2024		1,637		(28)			(28)		1,609	1,609			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168115	GRANITE BAY	CA		09/20/2024		442		32			32		474	474			
100134043	YONKERS	NY		10/25/2023		(893)		1,735			1,735		841	841			
100119014	COVINGTON	WA		07/27/2023		569		(19)			(19)		550	550			
100065424	HOLLISTER	CA		07/28/2021		3,228		(76)			(76)		3,152	3,152			
100141621	CHICAGO	IL		01/30/2024		1,412		(63)			(63)		1,349	1,349			
100144499	MCDONOUGH	GA		04/26/2024		17,868		(856)			(856)		17,012	17,012			
100082918	HOUSTON	TX		05/17/2022		2,790		(185)			(185)		2,606	2,606			
100132502	LAS VEGAS	NV		11/03/2023		868		11			11		879	879			
100153943	LAKE ELSINORE	CA		06/05/2024		848		(72)			(72)		776	776			
100119957	SANTA ANA	CA		08/11/2023		1,636		24			24		1,660	1,660			
100165033	LORTON	VA		08/28/2024		1,378		(101)			(101)		1,276	1,276			
100139608	CARSON	CA		12/28/2023		1,176		(8)			(8)		1,168	1,168			
100167778	SAN DIEGO	CA		09/19/2024		1,343		(153)			(153)		1,191	1,191			
100136759	NEWARK	NJ		11/27/2023		1,036		(50)			(50)		986	986			
100080884	SACRAMENTO	CA		03/10/2022		25		(25)			(25)						
100149911	LANCASTER	CA		04/29/2024		1,280		(109)			(109)		1,171	1,171			
100102721	BUENA PARK	CA		06/22/2023		1,693		(105)			(105)		1,589	1,589			
100110319	POMONA	CA		06/30/2023		(16,843)		155			155	19,830	3,141	3,022	(119)		(119)
100148895	HILLSIDE	NJ		04/17/2024		1,410		(84)			(84)		1,326	1,326			
100180459	MIAMI	FL		11/26/2024		1,461		(68)			(68)		1,393	1,393			
100135222	ASHLAND	VA		11/08/2023		1,826		(16)			(16)		1,810	1,810			
100141863	BURKE	VA		03/27/2024		1,549		(86)			(86)		1,464	1,464			
100064987	MARYSVILLE	WA		07/14/2021		3,050		(245)			(245)		2,805	2,805			
100175899	CAMANO ISLAND	WA		11/14/2024		1,443		(51)			(51)		1,392	1,392			
100171325	SAINT PAUL	MN		10/16/2024		1,533		(123)			(123)		1,410	1,410			
100148769	IRVINGTON	NJ		04/17/2024		1,303		(96)			(96)		1,208	1,208			
100136304	SCOTTSDALE	AZ		11/20/2023		1,426		108			108		1,535	1,535			
100091114	NEW FAIRVIEW	TX		01/31/2023		1,206		(144)			(144)		1,062	1,062			
100139645	RIDDLE	OR		12/28/2023		702		(2)			(2)		700	700			
100079129	ESCONDIDO	CA		02/24/2022		2,929		82			82		3,011	3,011			
100120103	PARAMUS	NJ		08/11/2023		1,674		5			5		1,679	1,679			
100160170	KISSIMMEE	FL		07/18/2024		1,348		(89)			(89)		1,259	1,259			
100182458	GARFIELD	NJ		12/12/2024		987		(39)			(39)		948	948			
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024		1,419		(148)			(148)		1,271	1,271			
100118971	JURUPA VALLEY	CA		07/27/2023		1,520		(41)			(41)		1,479	1,479			
100147735	KAILUA-KONA	HI		04/08/2024		1,484		(54)			(54)		1,430	1,430			
100149337	RIALTO	CA		04/24/2024		1,371		(84)			(84)		1,287	1,287			
100162969	PIGEON FORGE	TN		08/12/2024		1,447		(57)			(57)		1,390	1,390			
100181367	SOUTH GATE	CA		12/06/2024		1,098		50			50		1,148	1,148			
100181328	LANCASTER	CA		12/06/2024		722		(125)			(125)		597	597			
100180112	HIALEAH	FL		12/30/2024		1,017		(114)			(114)		904	904			
100173120	FRANKLIN	TN		10/30/2024		1,485		(104)			(104)		1,381	1,381			
100088363	ROSEVILLE	CA		01/06/2023		1,330		(86)			(86)		1,244	1,244			
100179380	PLEASANT HILL	CA		12/27/2024		756		(149)			(149)		608	608			
100102604	ELLSWORTH	ME		06/22/2023		1,383		(28)			(28)		1,354	1,354			
100109100	TARPON SPRINGS	FL		06/05/2023		1,253		(40)			(40)		1,213	1,213			
100156239	BATTLE GROUND	WA		06/20/2024		1,026		(57)			(57)		969	969			
100137846	HIGHLAND	CA		12/08/2023		1,143		(83)			(83)		1,060	1,060			
100172483	DENVER	CO		10/23/2024		1,554		(110)			(110)		1,444	1,444			
100154586	LA PUENTE	CA		06/14/2024		2,312		(61)			(61)		2,251	2,251			
100148596	DANIA BEACH	FL		04/12/2024		1,430		(65)			(65)		1,365	1,365			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076445	LAKEWOOD	CO		12/23/2021		(27,319)		(73)			(73)	27,796	404	281	(123)		(123)
100120553	LAS VEGAS	NV		08/18/2023		1,275		(116)			(116)		1,159	1,159			
100164523	VACAVILLE	CA		08/21/2024		1,256		(127)			(127)		1,129	1,129			
100139681	UNITED KINGDOM	GBR		12/18/2023		44							44	44			
100080057	CHINO HILLS	CA		04/25/2022		2,886		264			264		3,150	3,150			
100168538	CONCORD	CA		09/25/2024		1,494		(103)			(103)		1,392	1,392			
100115884	ORLANDO	FL		07/20/2023		1,581		(67)			(67)		1,514	1,514			
4010061820	TRENTON	NJ		11/29/2023		1,137		(60)			(60)		1,077	1,077			
100110128	SOUTH JORDAN	UT		06/29/2023		1,289		(151)			(151)		1,138	1,138			
100151727	SAN DIEGO	CA		05/10/2024		1,416		(133)			(133)		1,283	1,283			
100171820	ENCINITAS	CA		10/17/2024		1,357		(132)			(132)		1,225	1,225			
100129855	BIG BEAR CITY	CA		09/27/2023		1,286		(117)			(117)		1,169	1,169			
100160991	GRAPEVIEW	WA		07/24/2024		1,354		(102)			(102)		1,252	1,252			
100120980	BUSHNELL	FL		08/30/2023		953		(31)			(31)		922	922			
100103268	GODLEY	TX		04/27/2023		1,263		(141)			(141)		1,121	1,121			
100172913	COLORADO SPRINGS	CO		10/25/2024		1,100		(140)			(140)		961	961			
100160573	NORTH BRUNSWICK	NJ		07/19/2024		1,087		(99)			(99)		988	988			
100172411	INLET BEACH	FL		10/23/2024		2,215		(139)			(139)		2,076	2,076			
100076214	CASTLE PINES	CO		01/07/2022		2,939		(206)			(206)		2,733	2,733			
100000201	SONOMA	CA		09/27/2016		2,815		(251)			(251)		2,563	2,563			
100118742	MOUNT PLEASANT	SC		07/25/2023		21		1,342			1,342		1,363	1,363			
100171683	WASHINGTON	UT		10/16/2024		1,343		(138)			(138)		1,205	1,205			
100176734	ATLANTA	GA		11/15/2024		54		(54)			(54)						
100102118	RIVERSIDE	CA		04/14/2023		761		(86)			(86)		676	676			
100161719	WINTER GARDEN	FL		07/30/2024		216,467		(6,753)			(6,753)	27,755	237,469	237,364	(104)		(104)
100157817	HOUSTON	TX		08/01/2024		1,180		(118)			(118)		1,062	1,062			
100156012	FARMINGDALE	NY		06/18/2024		1,347		(94)			(94)		1,253	1,253			
100117727	SAN LEANDRO	CA		07/20/2023		(668)		2,329			2,329		1,661	1,661			
100180598	LAS VEGAS	NV		11/26/2024		807		(150)			(150)		657	657			
100074442	BROOKHAVEN	NY		12/02/2021		2,406		218			218		2,624	2,624			
100159325	FEDERAL WAY	WA		07/15/2024		1,509		(60)			(60)		1,449	1,449			
100156673	MIRAMAR	FL		06/24/2024		7,669		(341)			(341)		7,328	7,328			
4010060177	NEW ORLEANS	LA		02/29/2024		986		(91)			(91)		894	894			
100089279	SARASOTA	FL		01/26/2023		1,158		239			239		1,396	1,396			
100164502	MOUNTAIN HOUSE	CA		08/21/2024		3,684		(31)			(31)		3,654	3,654			
100147354	SPICEWOOD	TX		05/08/2024		1,136		(205)			(205)		931	931			
100082812	PLEASANT VIEW	UT		04/28/2022		12,207		(558)			(558)		11,649	11,649			
100136207	BAKERSFIELD	CA		11/20/2023		115,539		3,295			3,295		118,833	118,833			
100174090	EAST WENATCHEE	WA		10/31/2024		5,128		(358)			(358)		4,770	4,770			
100115277	PHILADELPHIA	PA		07/17/2023		1,325		(62)			(62)		1,263	1,263			
100158601	LAWRENCEVILLE	GA		07/10/2024		1,395		(71)			(71)		1,325	1,325			
100044387	ENCINITAS	CA		11/19/2020		576		(194)			(194)		382	382			
100145045	UNITED KINGDOM	GBR		03/12/2024		134		(75)			(75)		59	59			
100141628	SANTA ROSA	CA		01/30/2024		1,225		3			3		1,228	1,228			
100147162	UNITED KINGDOM	GBR		03/27/2024													
100133688	WHITE PLAINS	GA		10/23/2023		1,393		(23)			(23)		1,370	1,370			
100171590	AURORA	CO		10/16/2024		2,205		(34)			(34)		2,172	2,172			
100129524	SAN FERNANDO	CA		09/29/2023		2,417		(101)			(101)		2,316	2,316			
100110182	BALD HEAD ISLAND	NC		06/30/2023		1,840		74			74		1,914	1,914			
100141674	OXNARD	CA		01/30/2024		2,719		(180)			(180)		2,539	2,539			
100154737	PLANTATION	FL		07/19/2024		1,397		(147)			(147)		1,250	1,250			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182481	REDONDO BEACH	CA		12/12/2024		1,011		(3)			(3)		1,007	1,007			
100115621	SCOTTSDALE	AZ		07/19/2023		1,530		(64)			(64)		1,466	1,466			
100172356	EL CAJON	CA		10/23/2024		1,341		(124)			(124)		1,216	1,216			
100173109	DURANGO	CO		10/30/2024		1,726		(9)			(9)		1,717	1,717			
100178310	SAN DIEGO	CA		11/19/2024		1,363		(183)			(183)		1,180	1,180			
100118010	ONTARIO	CA		07/20/2023		1,784		248			248		2,033	2,033			
100178220	FELTON	PA		11/19/2024		937		(103)			(103)		835	835			
100179618	FOLSOM	CA		11/21/2024		1,378		(101)			(101)		1,277	1,277			
100159652	CINCINNATI	OH		08/23/2024		16,063		(635)			(635)		15,429	15,429			
100054165	LIVERMORE	CA		03/23/2021		(529)		529			529						
100138812	SANTA ANA	CA		12/21/2023		1,447		(84)			(84)		1,363	1,363			
100116824	GARDEN GROVE	CA		07/20/2023		1,863		1,634			1,634		3,497	3,497			
100173702	TAMPA	FL		10/30/2024		1,010		(175)			(175)		834	834			
100147348	THERMAL	CA		05/08/2024		1,488		(46)			(46)		1,441	1,441			
100169085	ELK GROVE	CA		09/27/2024		1,413		(111)			(111)		1,302	1,302			
100155225	HOUSTON	TX		07/19/2024		588		(66)			(66)		522	522			
100080344	MILLBRAE	CA		02/28/2022		2,918		41			41		2,959	2,959			
100148178	BIG BEAR LAKE	CA		04/12/2024		1,542		(65)			(65)		1,477	1,477			
100100425	ELMHURST	NY		04/27/2023		1,997		825			825		2,822	2,822			
100162735	MCDONOUGH	GA		08/12/2024		1,789		(104)			(104)		1,685	1,685			
100071909	SUGARLOAF KEY	FL		11/19/2021		349		(109)			(109)		240	240			
100116622	LOS ANGELES	CA		07/20/2023		(4,371)		7,658			7,658		3,287	3,287			
100175836	NEPTUNE	NJ		11/12/2024		(1,772)		1,772			1,772						
100119058	SOUTH GATE	CA		07/27/2023		12,752		(149)			(149)		12,603	12,603			
100170414	MIAMI	FL		10/09/2024		1,392		(26)			(26)		1,366	1,366			
100175439	MIAMI	FL		12/23/2024		1,378		(62)			(62)		1,315	1,315			
100156500	NEWARK	NJ		06/24/2024		1,498		11			11		1,509	1,509			
100135308	ORLANDO	FL		11/13/2023		401		(4)			(4)		397	397			
100132254	LATHROP	CA		10/13/2023		1,263		15			15		1,278	1,278			
100185601	NOVATO	CA		12/20/2024		947		(102)			(102)		845	845			
100110093	WEST MELBOURNE	FL		06/23/2023		1,194		(60)			(60)		1,133	1,133			
100170091	FRANKLIN	TN		10/08/2024		1,468		(125)			(125)		1,343	1,343			
100168605	MONETA	VA		09/25/2024		1,493		(98)			(98)		1,395	1,395			
100163052	SIMI VALLEY	CA		08/13/2024		1,517		(89)			(89)		1,428	1,428			
100151549	OVIEDO	FL		05/10/2024		1,363		(44)			(44)		1,319	1,319			
100179600	LATHROP	CA		11/21/2024		1,429		(82)			(82)		1,347	1,347			
100170350	PORT BOLIVAR	TX		10/08/2024		1,516		(129)			(129)		1,387	1,387			
4010047071	CHICAGO	IL		03/22/2023		1,511		(119)			(119)		1,392	1,392			
100169887	NEWARK	NJ		11/08/2024		(26,134)		(80)			(80)	27,640	1,425	1,305	(120)		(120)
100120723	EAST HANOVER	NJ		08/25/2023		1,612		116			116		1,728	1,728			
100153305	SEVIERVILLE	TN		05/30/2024		38,482		(436)			(436)		38,046	38,046			
100080207	FORT LAUDERDALE	FL		02/25/2022		(31)		31			31						
100084487	BEVERLY HILLS	CA		09/02/2022		23		(23)			(23)						
100174123	NOBLESVILLE	IN		10/31/2024		1,939		(119)			(119)		1,821	1,821			
100140922	LAKE HAVASU CITY	AZ		02/26/2024		1,312		(115)			(115)		1,197	1,197			
100115727	LAS VEGAS	NV		07/20/2023		1,595		(40)			(40)		1,555	1,555			
100185988	PALOS PARK	IL		12/26/2024		272		(17)			(17)		255	255			
100075688	GEORGETOWN	MA		12/01/2021		3,446		(199)			(199)		3,246	3,246			
100116200	BROOKLYN	NY		07/20/2023		1,653		2,063			2,063		3,716	3,716			
100157778	DEER PARK	WA		08/01/2024		468		(103)			(103)		365	365			
100168534	DENVER	CO		09/25/2024		1,290		(156)			(156)		1,134	1,134			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067634	LAFAYETTE	CA		09/23/2021		3,237		(157)			(157)		3,080	3,080			
100151064	MARLBORO	NJ		05/08/2024		(8,164)		(232)			(232)	19,986	11,591	11,587	(4)		(4)
100146886	PUNTA GORDA	FL		03/26/2024		1,311		6			6		1,317	1,317			
100088327	STATEN ISLAND	NY		11/10/2022		5,733		234			234		5,967	5,967			
100026793	WEST COVINA	CA		09/26/2018		2,147		31			31		2,177	2,177			
100090880	LOS ANGELES	CA		01/31/2023		1,653		116			116		1,769	1,769			
100153059	LA QUINTA	CA		06/27/2024		1,793		(117)			(117)		1,676	1,676			
100100093	CHARLOTTE	NC		03/28/2023		1,203		(64)			(64)		1,139	1,139			
100136208	EDGEWATER	NJ		11/20/2023		1,324		29			29		1,354	1,354			
100174226	WYOMING	MN		10/31/2024		1,431		(111)			(111)		1,320	1,320			
100185560	GARDEN CITY	UT		12/20/2024		1,426		(63)			(63)		1,363	1,363			
100108015	INDIO	CA		05/25/2023		1,683		77			77		1,760	1,760			
100161713	ROSEVILLE	CA		07/30/2024		1,332		(45)			(45)		1,287	1,287			
100083677	MIAMI	FL		06/21/2022		1,083		(162)			(162)		921	921			
100078683	EL MONTE	CA		02/02/2022		(2,056)		4,685			4,685		2,629	2,629			
100164376	RANCHO CUCAMONGA	CA		08/21/2024		1,467		(50)			(50)		1,418	1,418			
100151800	NEVADA CITY	CA		05/10/2024		587		(55)			(55)		532	532			
100117487	DESTIN	FL		07/20/2023		1,489		(123)			(123)		1,366	1,366			
100138206	GLENDALE	CA		12/14/2023		1,103		(142)			(142)		961	961			
100078472	NORTH BRUNSWICK	NJ		02/02/2022		2,657		(315)			(315)		2,342	2,342			
100175050	LANCASTER	CA		11/05/2024		1,025		(83)			(83)		943	943			
100150810	LONG POND	PA		05/08/2024		1,425		(94)			(94)		1,331	1,331			
100171185	LAKEWOOD	WA		11/22/2024		1,375		(68)			(68)		1,307	1,307			
100087989	DAVIE	FL		10/25/2022		7		(7)			(7)						
100127666	ORANGE BEACH	AL		09/08/2023		959		(72)			(72)		888	888			
100089226	LAKESIDE	CA		01/26/2023		1,407		(12)			(12)		1,395	1,395			
100159960	AVENTURA	FL		08/16/2024		1,318		(187)			(187)		1,131	1,131			
100129965	HICKSVILLE	NY		09/27/2023		1,327		(117)			(117)		1,210	1,210			
100113903	PARK RIDGE	NJ		06/29/2023		(16,048)		522			522	20,030	4,503	4,503			
100099778	EAST ISLIP	NY		02/28/2023		1,320		(112)			(112)		1,207	1,207			
100162002	HAVERHILL	MA		07/31/2024		1,096		(154)			(154)		942	942			
100135396	OXNARD	CA		11/13/2023		1,505		(18)			(18)		1,487	1,487			
100186499	SAN DIEGO	CA		12/30/2024		142,363		(1,091)			(1,091)		141,272	141,272			
100139634	LUBBOCK	TX		12/28/2023		1,635		19			19		1,654	1,654			
100119356	WAKEFIELD	MA		07/31/2023		1,474		(47)			(47)		1,427	1,427			
100162624	OCOEE	FL		08/12/2024		1,253		(93)			(93)		1,160	1,160			
100179465	SEATTLE	WA		11/21/2024		1,663		2			2		1,665	1,665			
100144446	MARCO ISLAND	FL		04/26/2024		1,042		(209)			(209)		832	832			
100139591	PICO RIVERA	CA		12/28/2023		1,097		(65)			(65)		1,032	1,032			
100086981	ONTARIO	CA		11/04/2022		1,716		(30)			(30)		1,685	1,685			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		2,789		(220)			(220)		2,569	2,569			
100154330	OXNARD	CA		06/07/2024		984		(55)			(55)		929	929			
100145130	UNITED KINGDOM	GBR		03/12/2024		(7,663)		7,663			7,663						
100126410	ANDOVER	NJ		08/30/2023		310		776			776		1,087	1,087			
100144077	NORTH WILDWOOD	NJ		03/07/2024		1,383		(55)			(55)		1,328	1,328			
100087040	LAKEWOOD	CO		11/04/2022		27		(27)			(27)						
100100424	CHATTANOOGA	TN		04/27/2023		2,801		385			385		3,186	3,186			
100181684	PEMBROKE PINES	FL		12/11/2024		996		(83)			(83)		913	913			
100145355	UNITED KINGDOM	GBR		03/12/2024		269		(110)			(110)		159	159			
100150463	SAN DIEGO	CA		05/03/2024		1,489		(63)			(63)		1,425	1,425			
100155262	HOPEWELL JUNCTION	NY		07/19/2024		4,547		(246)			(246)		4,301	4,301			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158876	SUNRIVER	OR		07/12/2024		1,572		(128)			(128)		1,444	1,444			
100046130	WALNUT CREEK	CA		11/25/2020		2,562		(380)			(380)		2,182	2,182			
100107957	JOSHUA TREE	CA		06/29/2023		1,415		(37)			(37)		1,378	1,378			
100149618	SPOKANE VALLEY	WA		04/26/2024		1,506		(54)			(54)		1,452	1,452			
100149617	SPOKANE VALLEY	WA		04/26/2024		1,506		(54)			(54)		1,452	1,452			
100149616	SPOKANE VALLEY	WA		04/26/2024		1,506		(54)			(54)		1,452	1,452			
100167750	WALLINGTON	NJ		09/19/2024		1,121		(140)			(140)		980	980			
100149615	SPOKANE VALLEY	WA		04/26/2024		1,507		(55)			(55)		1,452	1,452			
100165963	FONTANA	CA		09/06/2024		1,335		(33)			(33)		1,302	1,302			
100138067	MONTCLAIR	CA		12/13/2023		998		3			3		1,001	1,001			
100146588	FRAMINGHAM	MA		03/20/2024		21,600		(277)			(277)		21,323	21,323			
100132777	INGLEWOOD	CA		11/03/2023		1,252		52			52		1,304	1,304			
100101860	MIAMI	FL		04/06/2023		7,519		(6,325)			(6,325)		1,194	1,194			
100128822	SEMINOLE	FL		09/21/2023		125		25			25		149	149			
100101852	MORGAN HILL	CA		04/06/2023		32		(32)			(32)						
100132451	AUSTIN	TX		11/03/2023		1,298		26			26		1,324	1,324			
100157962	SAND SPRINGS	OK		07/09/2024		1,309		(36)			(36)		1,273	1,273			
100169559	TEMPE	AZ		09/30/2024		917		3			3		920	920			
100147627	REDWOOD CITY	CA		04/04/2024		35		(35)			(35)						
100131964	RIVERSIDE	CA		10/13/2023		1,441		(57)			(57)		1,384	1,384			
100155213	LOS ANGELES	CA		07/19/2024		1,404		(171)			(171)		1,233	1,233			
100180215	JACKSON	NJ		11/25/2024		1,480		(83)			(83)		1,397	1,397			
100175445	WINCHESTER	CA		12/23/2024		(701)		1,972			1,972		1,271	1,271			
100079282	CORONA	CA		02/28/2022		2,791		(54)			(54)		2,737	2,737			
100129325	REHOBOTH BEACH	DE		09/25/2023		2,601		41			41		2,641	2,641			
100136185	OAKLEY	CA		12/18/2023		894		(29)			(29)		865	865			
100120605	VACAVILLE	CA		08/18/2023		982		(44)			(44)		938	938			
100144066	RESEDA	CA		03/07/2024		1,398		(65)			(65)		1,332	1,332			
100169829	OAK ISLAND	NC		09/30/2024		1,151		(103)			(103)		1,047	1,047			
100142742	POMONA	CA		02/08/2024		1,439		(78)			(78)		1,361	1,361			
100142405	SALEM	UT		02/02/2024		(26,483)		(63)			(63)	27,469	923	700	(223)		(223)
100144675	UNITED KINGDOM	GBR		03/12/2024													
100148384	EDMONDS	WA		04/12/2024		1,676		307			307		1,983	1,983			
100131978	SAN DIEGO	CA		10/13/2023		1,300		(95)			(95)		1,205	1,205			
100150962	PITTSBURG	CA		05/08/2024		1,492		4			4		1,496	1,496			
100163897	EL SOBRANTE	CA		09/27/2024		1,141		(97)			(97)		1,044	1,044			
100126319	NEWARK	NJ		08/30/2023		(128)		1,350			1,350		1,222	1,222			
100108239	HERALD	CA		05/24/2023		1,695		(64)			(64)		1,631	1,631			
100180720	WHEAT RIDGE	CO		11/26/2024		1,291		(89)			(89)		1,202	1,202			
100151560	SANTA ROSA	CA		05/10/2024		1,341		(71)			(71)		1,270	1,270			
100165116	UNITED KINGDOM	GBR		08/27/2024		143							143	143			
100102157	LOS ANGELES	CA		04/14/2023		1,191		(65)			(65)		1,126	1,126			
100173831	SALINAS	CA		10/31/2024		63		(63)			(63)						
100138065	AUSTIN	TX		12/13/2023		1,562		208			208		1,769	1,769			
100134070	ANAHEIM	CA		10/27/2023		1,123		(68)			(68)		1,055	1,055			
100148556	LAKEWOOD	NJ		04/12/2024		1,328		(27)			(27)		1,301	1,301			
100185889	LONG BEACH	CA		12/26/2024		554		(167)			(167)		388	388			
100186521	ANNAPOLIS	MD		12/30/2024		1,569		(72)			(72)		1,497	1,497			
100082367	SUMMERVILLE	SC		04/22/2022		2,463		(139)			(139)		2,323	2,323			
100166326	LUCAS	TX		10/24/2024		7,276		(414)			(414)		6,863	6,863			
100131660	TABERNASH	CO		10/06/2023		(18,442)		(72)			(72)	19,932	1,418	1,344	(74)		(74)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128281	PHOENIX	AZ		09/14/2023		1,357		(59)			(59)		1,298	1,298			
100109332	WASHINGTON	DC		06/12/2023		1,621		(73)			(73)		1,548	1,548			
100115919	WINTHROP	MA		07/20/2023		1,472		(62)			(62)		1,410	1,410			
100165054	WADDELL	AZ		08/28/2024		1,351		(111)			(111)		1,240	1,240			
100169054	UPLAND	CA		09/27/2024		1,379		(121)			(121)		1,258	1,258			
100090068	POWDER SPRINGS	GA		01/13/2023		5,426		(159)			(159)		5,267	5,267			
100089235	MILFORD	CT		01/26/2023		1,757		184			184		1,941	1,941			
100144751	UNITED KINGDOM	GBR		03/12/2024		(3,072)		3,211			3,211		140	140			
100181688	OAKDALE	CA		12/11/2024		954		(145)			(145)		809	809			
100078703	WEST COVINA	CA		02/02/2022		2,994		29			29		3,023	3,023			
100178389	WEST YARMOUTH	MA		11/21/2024		1,456		(68)			(68)		1,388	1,388			
100164729	GUADALUPE	CA		08/23/2024		2,397		(132)			(132)		2,265	2,265			
100144906	UNITED KINGDOM	GBR		03/12/2024		(3,309)		3,519			3,519		210	210			
403050377	JACKSONVILLE	FL		11/04/2024		470		(470)			(470)						
100011942	HONOLULU	HI		03/08/2017		6,319		3,006			3,006		9,325	9,325			
100128180	KISSIMMEE	FL		09/18/2023		1,343		70			70		1,413	1,413			
100154821	SLIDELL	LA		07/19/2024		887		(99)			(99)		788	788			
100185512	EDISON	NJ		12/20/2024		1,347		(129)			(129)		1,219	1,219			
100134472	FORESTBURGH	NY		10/30/2023		1,022		(35)			(35)		987	987			
100165983	ROSEMEAD	CA		09/06/2024		1,356		29			29		1,385	1,385			
100176635	FARMINGTON	AR		11/15/2024		985		(103)			(103)		882	882			
100126357	NEWARK	NJ		08/30/2023		(70)		1,278			1,278		1,208	1,208			
100110726	SAN DIEGO	CA		08/11/2023		1,929		(146)			(146)		1,783	1,783			
100114967	LOS ANGELES	CA		07/14/2023		14		(14)			(14)						
100079411	PORTER RANCH	CA		03/17/2022		2,855		99			99		2,954	2,954			
100080255	TWICKENHAM	GBR		02/22/2022													
100110508	LOWELL	MA		06/30/2023		1,489		(40)			(40)		1,449	1,449			
100149844	ABINGTON	MA		04/29/2024		1,084		(145)			(145)		939	939			
100108932	RANCHO CUCAMONGA	CA		05/31/2023		1,661		(14)			(14)		1,647	1,647			
100179496	MOUNTAIN HOUSE	CA		11/21/2024		1,591		(19)			(19)		1,573	1,573			
100159931	MIAMI	FL		08/16/2024		1,149		(100)			(100)		1,048	1,048			
100117143	SYOSSET	NY		07/20/2023		2,136		1,079			1,079		3,215	3,215			
100109929	SURFSIDE	FL		06/22/2023		(526)		1,860			1,860		1,334	1,334			
100161811	POMONA	NY		07/31/2024		(1,248)		2,611			2,611		1,363	1,363			
100182651	REEDVILLE	VA		12/12/2024		1,489		23			23		1,512	1,512			
100010764	PORT SAINT JOE	FL		12/23/2016		7,483		769			769		8,252	8,252			
100175330	LYNNWOOD	WA		11/05/2024		1,564		(76)			(76)		1,488	1,488			
100113107	GLENDORA	CA		06/29/2023		1,291		71			71		1,362	1,362			
100076805	CHATSWORTH	CA		12/27/2021		3,880		(258)			(258)		3,621	3,621			
100088060	STAMFORD	CT		10/25/2022		1,490		84			84		1,574	1,574			
100167433	THONOTOSASSA	FL		09/16/2024		933		(160)			(160)		773	773			
100152388	YUKON	OK		05/17/2024		1,206		(54)			(54)		1,152	1,152			
100114630	PARAMOUNT	CA		06/29/2023		1,477		(39)			(39)		1,438	1,438			
100166298	CHICAGO	IL		10/23/2024		1,354		(128)			(128)		1,226	1,226			
100146777	SCOTTSDALE	AZ		03/20/2024		(23)		23			23						
100116929	UNION CITY	NJ		07/20/2023		(6,613)		6,613			6,613						
100080051	WESTMINSTER	CA		04/25/2022		2,856		258			258		3,114	3,114			
100080428	GARDEN GROVE	CA		03/10/2022		2,732		27			27		2,759	2,759			
100151724	LOS ANGELES	CA		05/10/2024		1,412		(101)			(101)		1,311	1,311			
100156358	LOS ANGELES	CA		07/25/2024		1,388		(94)			(94)		1,295	1,295			
100143139	TACOMA	WA		02/16/2024		3,132		(146)			(146)		2,986	2,986			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185488	KNIGHTDALE	NC		12/20/2024		413		21			21		433	433			
100148747	RIDGEFIELD	NJ		04/17/2024		3,145		(167)			(167)		2,978	2,978			
100114929	GARLAND	TX		07/13/2023		1,468		(92)			(92)		1,376	1,376			
100132080	LOS ANGELES	CA		10/13/2023		1,423		(54)			(54)		1,369	1,369			
100147706	PARKER	TX		04/05/2024		2,878		(244)			(244)		2,634	2,634			
100138423	GRAND PRAIRIE	TX		12/18/2023		1,631		(115)			(115)		1,516	1,516			
100162790	AMHERST	MA		08/12/2024		1,430		(59)			(59)		1,372	1,372			
100148939	LATHROP	CA		04/17/2024		1,264		(76)			(76)		1,188	1,188			
100151177	SAN LUIS OBISPO	CA		05/10/2024		1,358		(115)			(115)		1,243	1,243			
100134735	LAS VEGAS	NV		10/30/2023		1,249		(41)			(41)		1,208	1,208			
100171764	FULLERTON	CA		10/17/2024		17,003		(461)			(461)		16,542	16,542			
100118754	NORTH MYRTLE BEACH	SC		07/25/2023		(29)		29			29						
100140216	HERNANDO BEACH	FL		01/11/2024		1,150		(56)			(56)		1,094	1,094			
100166940	MIAMI	FL		09/13/2024		1,568		(43)			(43)		1,525	1,525			
100133910	ANTIOCH	CA		11/29/2023		1,045		(33)			(33)		1,012	1,012			
100143010	RIO RANCHO	NM		02/12/2024		2,623		(155)			(155)		2,468	2,468			
100115185	LINDEN	NJ		07/17/2023		1,261		(91)			(91)		1,170	1,170			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		9,471		470			470		9,941	9,941			
100091816	SANTA NELLA	CA		01/30/2023		(5)		5			5						
100134729	NORTH HILLS	CA		10/30/2023		1,277		(40)			(40)		1,237	1,237			
100109180	EL CERRITO	CA		07/21/2023		1		(1)			(1)						
100115278	BROOKLYN	NY		07/17/2023		1,416		(74)			(74)		1,342	1,342			
100134702	SAN JOSE	CA		10/30/2023		1,336		9			9		1,345	1,345			
100084626	WASHINGTON	DC		08/02/2022		1,771		126			126		1,897	1,897			
100129828	CORONA	CA		09/27/2023		1,286		(23)			(23)		1,263	1,263			
100175263	DENVER	CO		11/05/2024		1,401		(45)			(45)		1,355	1,355			
100175291	GREER	AZ		11/05/2024		1,643		(21)			(21)		1,622	1,622			
100148476	EL CAJON	CA		04/12/2024		1,438		(103)			(103)		1,335	1,335			
100148479	EL CAJON	CA		04/12/2024		1,438		(103)			(103)		1,335	1,335			
100161870	LOS ANGELES	CA		07/31/2024		1,259		(143)			(143)		1,117	1,117			
100067663	DAVIS	CA		09/23/2021		4,309		(127)			(127)		4,182	4,182			
100115123	NEWARK	NJ		07/17/2023		1,365		(69)			(69)		1,296	1,296			
100155893	PANAMA CITY BEACH	FL		06/17/2024		1,460		(66)			(66)		1,394	1,394			
100080758	ASHEVILLE	NC		03/24/2022		2,259		(222)			(222)		2,037	2,037			
100171891	PARKER	CO		10/17/2024		1,574		(82)			(82)		1,492	1,492			
100161774	RIVERHEAD	NY		07/31/2024		(26,064)		(109)			(109)	27,298	1,126	1,027	(99)		(99)
100181323	HILLSBORO	OR		12/06/2024		698		(22)			(22)		676	676			
100147655	EVERETT	WA		04/04/2024		1,184		(146)			(146)		1,038	1,038			
100181197	POTOMAC	MD		12/06/2024		925		(5)			(5)		919	919			
100082890	WOODLAND	CA		05/17/2022		118,093		(3,572)			(3,572)		114,521	114,521			
100152273	RIVERTON	UT		05/17/2024		1,467		(21)			(21)		1,446	1,446			
100174370	ELLIJAY	GA		10/31/2024		1,318		(62)			(62)		1,256	1,256			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		(25,853)		(60)			(60)	27,290	1,377	1,339	(38)		(38)
100135787	COOPER CITY	FL		11/10/2023		1,435		(53)			(53)		1,382	1,382			
100149852	LOS ANGELES	CA		04/29/2024		1,367		(88)			(88)		1,279	1,279			
100186769	COLORADO SPRINGS	CO		12/31/2024		1,249		(115)			(115)		1,134	1,134			
100110569	MIAMI	FL		06/30/2023		1,523		(11)			(11)		1,511	1,511			
100157731	MIAMI	FL		06/28/2024		1,612		(134)			(134)		1,478	1,478			
100117099	CAPTAIN COOK	HI		07/20/2023		(5,525)		5,525			5,525						
100182332	CAMANO ISLAND	WA		12/12/2024		1,036		84			84		1,119	1,119			
100186430	QUEEN CREEK	AZ		12/30/2024		987		4			4		991	991			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120949	ORANGE BEACH	AL		08/30/2023		1,404		(2)			(2)		1,402	1,402			
100145304	UNITED KINGDOM	GBR		03/12/2024		244		(164)			(164)		80	80			
100164864	SUWANEE	GA		08/26/2024		1,376		(95)			(95)		1,281	1,281			
100134377	PALM BEACH GARDENS	FL		10/27/2023		4,232		(200)			(200)		4,031	4,031			
100131688	OAKLEY	CA		10/06/2023		954		28			28		983	983			
100168545	JERSEY CITY	NJ		09/25/2024		1,449		(69)			(69)		1,380	1,380			
100175983	TEMECULA	CA		11/14/2024		1,622		34			34		1,656	1,656			
100152395	SURFSIDE BEACH	TX		05/17/2024		1,295		(16)			(16)		1,279	1,279			
100086949	DEERFIELD BEACH	FL		10/24/2022		1,417		31			31		1,448	1,448			
100186274	KENT	WA		12/27/2024		44		(44)			(44)						
100185701	NIJMEGEN	NLD		12/20/2024													
100147191	NESCONSET	NY		03/28/2024		1,065		(106)			(106)		959	959			
100141081	NEWARK	NJ		01/30/2024		1,347		(89)			(89)		1,258	1,258			
100144624	KIHEI	HI		03/13/2024		1,373		(89)			(89)		1,284	1,284			
100138262	KING CITY	CA		12/15/2023		1,110		18			18		1,128	1,128			
100175713	CARLSBAD	CA		11/12/2024		1,069		2			2		1,071	1,071			
100132465	GAITHERSBURG	MD		11/03/2023		1,445		51			51		1,496	1,496			
100101578	PARAMUS	NJ		04/26/2023		2,564		(89)			(89)		2,475	2,475			
100171397	GREENBANK	WA		10/16/2024		1,402		(146)			(146)		1,256	1,256			
100151411	SHORELINE	WA		05/10/2024		1,402		(80)			(80)		1,322	1,322			
100142427	RANDOLPH	MA		03/08/2024		1,240							1,240	1,240			
100171196	PROVIDENCE	RI		11/22/2024		1,295		(151)			(151)		1,144	1,144			
100172174	ROYAL PALM BEACH	FL		10/17/2024		2,152		(170)			(170)		1,982	1,982			
100180602	PALMDALE	CA		11/26/2024		1,092		(86)			(86)		1,006	1,006			
100081417	FREMONT	CA		03/18/2022		2,989		184			184		3,173	3,173			
100143602	NEW BRITAIN	CT		02/21/2024		(629)		1,806			1,806		1,177	1,177			
100115483	SALINAS	CA		07/17/2023		747		(64)			(64)		683	683			
100090023	NAPLES	FL		01/13/2023		1,237		(73)			(73)		1,164	1,164			
100141726	HARTLY	DE		01/30/2024		1,137		(32)			(32)		1,105	1,105			
100116048	SANDY SPRINGS	GA		07/20/2023		1,092		(73)			(73)		1,019	1,019			
100043479	BROOKLYN	NY		08/13/2020		(4,001)		5,236			5,236		1,235	1,235			
100151832	TAMPA	FL		05/10/2024		1,234		(74)			(74)		1,160	1,160			
100136921	MESA	AZ		11/28/2023		1,243		(27)			(27)		1,216	1,216			
100103658	KENNESAW	GA		05/08/2023		2,405		(97)			(97)		2,308	2,308			
100181374	RICHMOND	CA		12/06/2024		736		(95)			(95)		641	641			
100181504	JUNEAU	AK		12/06/2024		1,824		(91)			(91)		1,733	1,733			
100164823	DOYLESTOWN	PA		08/26/2024		1,458		(55)			(55)		1,403	1,403			
100117844	ROHNERT PARK	CA		07/20/2023		2,229		(55)			(55)		2,174	2,174			
100150175	MIAMI	FL		04/30/2024		727		(80)			(80)		647	647			
100175613	PORTLAND	OR		11/12/2024		1,346		(46)			(46)		1,300	1,300			
100080911	ANAHEIM	CA		03/10/2022		125		(125)			(125)						
100142566	CHICO	CA		02/08/2024		1,450		(91)			(91)		1,359	1,359			
100079768	SAN FRANCISCO	CA		04/08/2022		2,895		693			693		3,587	3,587			
100153487	COPIAGUE	NY		05/30/2024		1,193		(80)			(80)		1,113	1,113			
100186360	RANCHO SANTA MARGARITA	CA		12/30/2024		881		(65)			(65)		816	816			
100128158	NAPLES	FL		09/18/2023		1,401		(18)			(18)		1,384	1,384			
100086258	WESTPORT	CT		09/29/2022		1,571		(52)			(52)		1,519	1,519			
100182513	LEHI	UT		12/12/2024		1,005		(23)			(23)		982	982			
100090279	ONTARIO	CA		01/13/2023		(18,620)		(107)			(107)	19,757	1,030	1,104	74		74
100158406	UNITED KINGDOM	GBR		07/09/2024		(7,472)		7,472			7,472						
100142721	FLORHAM PARK	NJ		02/08/2024		1,482		(61)			(61)		1,421	1,421			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151446	HOUSTON	TX		05/10/2024		1,395		12			12		1,407	1,407			
100110153	PERRIS	CA		06/29/2023		1,185		(120)			(120)		1,064	1,064			
100151644	CAPE CORAL	FL		05/10/2024		1,341		(87)			(87)		1,254	1,254			
100179967	MERIDIAN	ID		11/25/2024		907		(92)			(92)		815	815			
100164841	AGOURA HILLS	CA		08/26/2024		3,621		(2,566)			(2,566)		1,055	1,055			
100169499	KENNEBUNKPORT	ME		09/30/2024		1,053		(23)			(23)		1,030	1,030			
100157852	RAVENEL	SC		07/09/2024		1,300		(53)			(53)		1,246	1,246			
100120623	EL SEGUNDO	CA		08/18/2023		11,549		(213)			(213)		11,336	11,336			
100128265	SPOKANE	WA		09/14/2023		1,455		151			151		1,606	1,606			
100164612	SALUDA	NC		08/21/2024		1,231		72			72		1,302	1,302			
100185501	WESTLAKE	FL		12/20/2024		1,377		(141)			(141)		1,236	1,236			
100168535	PAUMA VALLEY	CA		09/25/2024		(25,616)		(117)			(117)	27,162	1,429	1,336	(93)		(93)
100156455	PORTLAND	OR		06/24/2024		1,348		(66)			(66)		1,282	1,282			
100140298	NESKOWIN	OR		01/18/2024		1,328		(105)			(105)		1,223	1,223			
100143882	AVENTURA	FL		03/06/2024		1,430		(65)			(65)		1,366	1,366			
100164776	SELBYVILLE	DE		08/26/2024		13,396		(308)			(308)		13,088	13,088			
100145672	UNITED KINGDOM	GBR		03/12/2024		(7,934)		7,934			7,934						
100079796	EL MONTE	CA		04/08/2022		2,622		(146)			(146)		2,476	2,476			
100153723	BRADENTON	FL		07/11/2024		1,208		22			22		1,230	1,230			
100144910	UNITED KINGDOM	GBR		03/12/2024		(2,498)		2,498			2,498						
100176620	TORRANCE	CA		11/15/2024		1,329		(58)			(58)		1,271	1,271			
100074422	LAS VEGAS	NV		12/02/2021		2,378		(354)			(354)		2,024	2,024			
100117461	PALM SPRINGS	CA		07/20/2023		4,319		345			345		4,664	4,664			
100015824	LOS ANGELES	CA		02/27/2018		3,389		151			151		3,540	3,540			
100148201	SEVIERVILLE	TN		04/12/2024		10,914		(464)			(464)		10,450	10,450			
100167893	BURBANK	CA		09/20/2024		1,881		(95)			(95)		1,786	1,786			
100147739	TAMPA	FL		04/08/2024		1,309		(29)			(29)		1,280	1,280			
100180744	HOUSTON	TX		11/26/2024		1,329		(184)			(184)		1,144	1,144			
100182479	AURORA	CO		12/12/2024		1,250		(46)			(46)		1,204	1,204			
100144094	NASHVILLE	TN		03/07/2024		1,360		(77)			(77)		1,283	1,283			
100101841	SAN DIEGO	CA		04/06/2023		1,369		(43)			(43)		1,326	1,326			
100165671	CALISTOGA	CA		10/04/2024		1,297		(45)			(45)		1,252	1,252			
100138056	RANCHO CUCAMONGA	CA		12/13/2023		3,011		(112)			(112)		2,899	2,899			
100167542	PAWTUCKET	RI		10/31/2024		1,330		(151)			(151)		1,179	1,179			
100168752	LANDRUM	SC		09/26/2024		1,260		(123)			(123)		1,137	1,137			
100079859	SNOHOMISH	WA		04/25/2022		2,158		(287)			(287)		1,871	1,871			
100173714	FAYETTE	ME		10/30/2024		1,872		(101)			(101)		1,771	1,771			
100102802	SALT LAKE CITY	UT		06/22/2023		1,527		(83)			(83)		1,444	1,444			
100179798	BUNNELL	FL		11/21/2024		1,346		(126)			(126)		1,219	1,219			
100180779	SHERIDAN	WY		11/26/2024		1,450		(55)			(55)		1,394	1,394			
100132284	SHANDAKEN	NY		10/13/2023		1,418		105			105		1,523	1,523			
100179933	SHAPLEIGH	ME		11/25/2024		1,787		(104)			(104)		1,682	1,682			
100115312	OAKLAND	CA		07/17/2023		1,389		(8)			(8)		1,381	1,381			
100119339	PLANTATION	FL		07/31/2023		2,594		33			33		2,627	2,627			
100172994	MIAMI	FL		10/25/2024		1,512		(98)			(98)		1,415	1,415			
100115072	MANTECA	CA		07/14/2023		1,630		38			38		1,667	1,667			
100180136	MESA	AZ		11/25/2024		1,233		(67)			(67)		1,166	1,166			
100144070	BLAINE	WA		03/07/2024		1,402		(60)			(60)		1,342	1,342			
100136606	LOS ANGELES	CA		11/22/2023		1,234		(45)			(45)		1,189	1,189			
100159020	DANDRIDGE	TN		08/15/2024		1,466		(132)			(132)		1,334	1,334			
100176166	CHICAGO	IL		12/20/2024		852		(30)			(30)		822	822			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164532	ANTIOCH	CA		08/21/2024		2,938		29			29		2,966	2,966			
100162515	WILTON MANORS	FL		08/12/2024		1,384		(88)			(88)		1,295	1,295			
100159204	FAR ROCKAWAY	NY		07/15/2024		918		(50)			(50)		868	868			
100173269	CRYSTAL BEACH	TX		10/30/2024		1,388		(135)			(135)		1,254	1,254			
100068159	DALY CITY	CA		08/25/2021		3,230		(95)			(95)		3,135	3,135			
100076851	GRANADA HILLS	CA		12/27/2021		4,358		(91)			(91)		4,267	4,267			
100116194	HAMPTON BAYS	NY		07/20/2023		(6,485)		6,485			6,485						
100000517	SAN JOSE	CA		09/27/2016		(445)		1,286			1,286		840	840			
100126386	SYLMAR	CA		08/30/2023		66		1,071			1,071		1,137	1,137			
100100443	YONKERS	NY		04/27/2023		1,757		129			129		1,885	1,885			
100137769	KNIGHTDALE	NC		12/08/2023		1,282		(73)			(73)		1,209	1,209			
100153957	ALPHARETTA	GA		06/05/2024		111		(111)			(111)						
100172677	WHITEFISH	MT		11/21/2024		1,022		(112)			(112)		910	910			
100136600	LAUREL	MT		11/22/2023		1,004		(134)			(134)		870	870			
100166296	DEERFIELD BEACH	FL		10/23/2024		1,402		(123)			(123)		1,279	1,279			
100178398	SPRINGFIELD GARDENS	NY		11/21/2024		1,691		(205)			(205)		1,486	1,486			
100129779	TACOMA	WA		09/27/2023		1,214		(115)			(115)		1,099	1,099			
100158581	SALINAS	CA		07/10/2024		2,262		(130)			(130)		2,132	2,132			
100089247	CHINO	CA		01/26/2023		1,421		(100)			(100)		1,321	1,321			
100185576	WILMINGTON	NC		12/20/2024		601		(112)			(112)		489	489			
100181314	MARLBOROUGH	MA		12/06/2024		768		(25)			(25)		743	743			
100153947	HIALEAH	FL		06/05/2024		1,039		(83)			(83)		956	956			
100115158	NEWARK	NJ		07/17/2023		(675)		1,968			1,968		1,293	1,293			
100030872	UNION CITY	CA		04/09/2019		2,787		178			178		2,964	2,964			
100042976	WESTLAKE VILLAGE	CA		05/28/2020		2,781		(47)			(47)		2,734	2,734			
100176661	HILLSBOROUGH	NJ		11/15/2024		1,390		(118)			(118)		1,272	1,272			
100156049	CORAL SPRINGS	FL		06/18/2024		1,109		(110)			(110)		998	998			
100132773	PITTSBURG	CA		11/03/2023		785		(42)			(42)		743	743			
100148026	BUENA PARK	CA		04/10/2024		1,416		197			197		1,613	1,613			
100147654	MIAMI	FL		04/04/2024		1,445		(5)			(5)		1,440	1,440			
100120556	RIVERSIDE	CA		08/18/2023		4,495		(241)			(241)		4,254	4,254			
100150978	ANNAPOLIS	MD		05/08/2024		1,368		(90)			(90)		1,278	1,278			
100118115	GLENDORA	CA		07/20/2023		1,738		317			317		2,055	2,055			
100119419	AROMAS	CA		07/31/2023		1,368		38			38		1,406	1,406			
100169338	WORCESTER	MA		09/27/2024		1,211		(57)			(57)		1,154	1,154			
100168796	MIAMI	FL		09/26/2024		1,320		(250)			(250)		1,070	1,070			
100129254	VALLEJO	CA		11/03/2023		866		(41)			(41)		824	824			
100135256	BRADENTON	FL		11/08/2023		1,270		(41)			(41)		1,228	1,228			
100168346	PANAMA CITY BEACH	FL		09/25/2024		1,276		(85)			(85)		1,191	1,191			
100181516	TAMPA	FL		12/06/2024		998		(132)			(132)		865	865			
100084358	MANCHESTER	GBR		06/30/2022		57							57	57			
100153237	MOUNTAIN CENTER AREA	CA		05/30/2024		1,365		(40)			(40)		1,326	1,326			
100156492	RIVERSIDE	CA		06/24/2024		1,316		(73)			(73)		1,244	1,244			
100107822	PEORIA	AZ		05/19/2023		1,490		(15)			(15)		1,475	1,475			
100100572	NORWALK	CA		04/27/2023		1,418		(86)			(86)		1,333	1,333			
100133137	COSTA MESA	CA		11/29/2023		1,308		68			68		1,376	1,376			
100150886	ANNAPOLIS	MD		05/08/2024		1,506		(47)			(47)		1,459	1,459			
100156546	TRUCKEE	CA		06/24/2024		1,320		(46)			(46)		1,274	1,274			
100101072	BROOKLYN	NY		04/28/2023		2,044		661			661		2,705	2,705			
100180179	GOOD HOPE	GA		11/25/2024		864		(142)			(142)		722	722			
100181508	PALATINE	IL		12/06/2024		893		(124)			(124)		769	769			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077945	DORAL	FL		01/10/2022		2,800		(225)			(225)		2,575	2,575			
100144245	BEND	OR		03/08/2024		970		(121)			(121)		849	849			
100117951	ALHAMBRA	CA		07/20/2023		(2,752)		5,111			5,111		2,360	2,360			
100148552	HOWELL	NJ		04/12/2024		1,310		(26)			(26)		1,284	1,284			
100091649	RATHDRUM	ID		01/27/2023		737		(70)			(70)		667	667			
100149496	PEORIA	AZ		04/24/2024		1,346		(104)			(104)		1,242	1,242			
100148209	LYNNWOOD	WA		04/12/2024		1,489		(61)			(61)		1,429	1,429			
100116933	SAN DIEGO	CA		07/20/2023		1,892		2,088			2,088		3,980	3,980			
100135935	FULSHEAR	TX		11/15/2023		1,489		(127)			(127)		1,362	1,362			
100178253	ELGIN	SC		11/19/2024		2,947		(130)			(130)		2,816	2,816			
100131696	RIVERSIDE	CA		10/06/2023		1,292		91			91		1,383	1,383			
100088985	PORT CHESTER	NY		11/15/2022		1,277		265			265		1,542	1,542			
100115698	OAKLAND	CA		07/20/2023		1,453		(29)			(29)		1,425	1,425			
100132047	PROVIDENCE	RI		10/13/2023		5,455		(96)			(96)		5,359	5,359			
100087183	BRADENTON	FL		10/25/2022		2,123		382			382		2,505	2,505			
100133861	MADERA	CA		10/20/2023		769		2			2		771	771			
100161740	DORAL	FL		07/30/2024		1,357		(141)			(141)		1,216	1,216			
100142857	FEDERAL WAY	WA		02/08/2024		976		(179)			(179)		797	797			
100142908	GRAPEVINE	TX		02/09/2024		1,181		(98)			(98)		1,083	1,083			
100171169	PALMDALE	CA		11/22/2024		5,103		(263)			(263)		4,840	4,840			
100139546	BERMUDA DUNES	CA		12/28/2023		1,069		(109)			(109)		961	961			
100140920	MIAMI	FL		02/26/2024		1,107		(161)			(161)		946	946			
100116303	CORONA	CA		07/20/2023		1,812		1,228			1,228		3,039	3,039			
100173213	CYPRESS	TX		10/30/2024		1,739		(6)			(6)		1,733	1,733			
100136863	STONY BROOK	NY		11/27/2023		1,318		17			17		1,335	1,335			
100079292	MARYSVILLE	WA		02/28/2022		2,493		(142)			(142)		2,351	2,351			
100181663	SEATTLE	WA		12/11/2024		971		(99)			(99)		871	871			
100180053	MELBOURNE BEACH	FL		11/25/2024		1,424		(113)			(113)		1,311	1,311			
100117476	GOBLES	MI		07/20/2023		888		(33)			(33)		854	854			
100158488	HEALDSBURG	CA		07/10/2024		1,382		(58)			(58)		1,324	1,324			
100163300	OCEAN PINES	MD		08/13/2024		1,108		(50)			(50)		1,058	1,058			
100120840	IRVINGTON	NJ		08/25/2023		1,111		(25)			(25)		1,086	1,086			
100155241	MILFORD	CT		07/19/2024		1,163		(132)			(132)		1,031	1,031			
100159633	LUMBERTON	NJ		08/23/2024		102,754		(1,652)			(1,652)		101,103	101,103			
100116355	PALISADES PARK	NJ		07/20/2023		3,885		2,709			2,709		6,594	6,594			
100109724	BRONX	NY		06/16/2023		1,444		(86)			(86)		1,359	1,359			
100156570	DOWNINGTOWN	PA		06/24/2024		1,305		(73)			(73)		1,232	1,232			
100145287	UNITED KINGDOM	GBR		03/12/2024		95		(95)			(95)						
100172535	TACOMA	WA		10/23/2024		1,292		(104)			(104)		1,188	1,188			
100100803	BROOKFIELD	CT		04/28/2023		1,812		259			259		2,071	2,071			
100144264	BLUFFTON	SC		03/07/2024		1,113		(42)			(42)		1,071	1,071			
100174309	FENNVILLE	MI		10/31/2024		2,905		(91)			(91)		2,814	2,814			
100110225	GREENWICH	CT		06/30/2023		2,782		(3)			(3)		2,779	2,779			
100158584	KEARNY	NJ		07/10/2024		1,411		(40)			(40)		1,371	1,371			
100060115	LOS ANGELES	CA		06/25/2021		3,079		(206)			(206)		2,873	2,873			
100174167	WASHOUGAL	WA		10/31/2024		982		(149)			(149)		833	833			
100026810	BERKELEY	CA		09/26/2018		(24,223)		282			282	26,957	3,016	2,907	(109)		(109)
100118986	COPPELL	TX		07/27/2023		1,489		(50)			(50)		1,439	1,439			
100140271	EVANSTON	IL		01/18/2024		1,255		(76)			(76)		1,179	1,179			
100115503	FONTANA	CA		07/17/2023		340		(74)			(74)		265	265			
100174374	LEWES	DE		10/31/2024		1,456		(81)			(81)		1,375	1,375			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080907	FORT LAUDERDALE	FL		03/10/2022		2,619		(191)			(191)		2,428	2,428			
100158270	UNITED KINGDOM	GBR		07/09/2024		(6,674)		6,674			6,674						
100079573	MODESTO	CA		04/25/2022		2,553		(222)			(222)		2,331	2,331			
100131966	SAN ANTONIO	TX		10/13/2023		1,375		(49)			(49)		1,326	1,326			
100160113	SAINT PETE BEACH	FL		07/17/2024		1,322		(88)			(88)		1,234	1,234			
100137182	GRANTS PASS	OR		11/28/2023		1,103		(88)			(88)		1,014	1,014			
100167416	CHIMACUM	WA		09/16/2024		1,632		(68)			(68)		1,564	1,564			
100117602	COCOA BEACH	FL		07/20/2023		1,522		(38)			(38)		1,484	1,484			
100175148	ESTERO	FL		11/05/2024		(18,048)		(112)			(112)	19,518	1,358	1,328	(31)		(31)
100140067	TORRANCE	CA		01/09/2024		1,378		(102)			(102)		1,276	1,276			
100171730	POMONA	CA		10/17/2024		1,661		(89)			(89)		1,571	1,571			
100166164	CANON CITY	CO		09/09/2024		1,232		(110)			(110)		1,122	1,122			
100120382	PASADENA	CA		08/18/2023		5,312		(294)			(294)		5,017	5,017			
100151118	SEWICKLEY	PA		05/08/2024		1,335		(93)			(93)		1,242	1,242			
100153823	DANVERS	MA		07/10/2024		(19,083)		(59)			(59)	19,483	341	324	(17)		(17)
100160499	BAKERSFIELD	CA		07/19/2024		821		(74)			(74)		747	747			
100117552	HUNTINGTON BEACH	CA		07/20/2023		2,422		544			544		2,966	2,966			
100169931	NAMPA	ID		11/08/2024		1,362		(74)			(74)		1,288	1,288			
100119018	TEMECULA	CA		07/27/2023		(18,171)		(56)			(56)	19,559	1,332	1,244	(88)		(88)
100151984	HOLLYWOOD	FL		06/14/2024		1,001		(36)			(36)		965	965			
100135946	PORT SAINT JOE	FL		11/15/2023		802		59			59		861	861			
100169938	AUSTIN	TX		11/08/2024		(23,416)		(259)			(259)	26,914	3,239	3,108	(131)		(131)
100167494	MARGATE	FL		10/31/2024		957		(146)			(146)		811	811			
100174078	COMPTON	CA		10/31/2024		1,301		(182)			(182)		1,119	1,119			
100128188	BRISTOL	TN		09/18/2023		1,406		162			162		1,568	1,568			
100164483	FREDERICKSBURG	VA		08/21/2024		(23,537)		(122)			(122)	26,912	3,253	3,249	(4)		(4)
100119029	SPOKANE	WA		07/27/2023		1,384		214			214		1,599	1,599			
100158403	UNITED KINGDOM	GBR		07/09/2024		(7,252)		7,252			7,252						
100181308	HOMESTEAD	FL		12/06/2024		1,034		(97)			(97)		937	937			
100074120	RICHMOND	CA		12/09/2021		3,424		(401)			(401)		3,023	3,023			
100129754	NASHUA	NH		09/27/2023		1,098		(85)			(85)		1,014	1,014			
100151519	LATHROP	CA		05/10/2024		1,351		(74)			(74)		1,278	1,278			
100161463	HOWELL	NJ		07/30/2024		1,323		(105)			(105)		1,218	1,218			
100186785	WILDWOOD	MO		12/31/2024		1,591		(28)			(28)		1,563	1,563			
100130361	PHOENIX	AZ		09/28/2023		1,179		(209)			(209)		970	970			
100173417	CALIMESA	CA		10/29/2024		1,513		(138)			(138)		1,374	1,374			
100128768	SPRINGFIELD	VA		09/21/2023		4,466		(157)			(157)		4,309	4,309			
100086254	WEST PALM BEACH	FL		09/29/2022		1,654		(75)			(75)		1,579	1,579			
100155275	SANDPOINT	ID		07/19/2024		9		(9)			(9)						
100169985	RICHMOND	CA		11/08/2024		1,541		(35)			(35)		1,505	1,505			
100067715	MADEIRA BEACH	FL		09/23/2021		3,319		87			87		3,405	3,405			
100156286	HENDERSON	NV		07/25/2024		1,124		(186)			(186)		938	938			
100102786	IMPERIAL	CA		06/22/2023		1,101		15			15		1,117	1,117			
100074433	FORT LAUDERDALE	FL		12/02/2021		26		(26)			(26)						
100102079	PALM DESERT	CA		04/14/2023		10		(10)			(10)						
100164745	FREELAND	WA		08/26/2024		1,737		(81)			(81)		1,656	1,656			
100091082	MISSION VIEJO	CA		01/31/2023		1,029		(56)			(56)		973	973			
100180001	BRANSON	MO		11/25/2024		1,829		(75)			(75)		1,755	1,755			
100103772	SANTA ANA	CA		05/10/2023		2,758		(135)			(135)		2,623	2,623			
100102659	RICHMOND	TX		06/22/2023		2,497		(241)			(241)		2,256	2,256			
100169703	YONKERS	NY		09/30/2024		4,079		(107)			(107)		3,972	3,972			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175242	DENVER	CO		11/05/2024		1,382		(45)			(45)		1,337	1,337			
100152542	HOUSTON	TX		05/17/2024		1,327		(61)			(61)		1,267	1,267			
100081388	BOISE	ID		03/18/2022		3,039		189			189		3,228	3,228			
100159014	PALM HARBOR	FL		08/15/2024		1,276		(149)			(149)		1,128	1,128			
100149507	DENVER	CO		04/26/2024		1,619		(62)			(62)		1,557	1,557			
100176923	COLORADO SPRINGS	CO		11/15/2024		1,415		(155)			(155)		1,260	1,260			
100180222	SPOKANE VALLEY	WA		11/25/2024		1,394		(63)			(63)		1,331	1,331			
100129293	OCEAN VIEW	DE		09/25/2023		1,402		(5)			(5)		1,397	1,397			
100087343	MELVILLE	NY		10/25/2022		2,038		681			681		2,718	2,718			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		3,089		(48)			(48)		3,041	3,041			
100102498	NAMPA	ID		06/07/2023		1,407		(59)			(59)		1,349	1,349			
100132252	LEWES	DE		10/13/2023		1,440		(88)			(88)		1,352	1,352			
100141071	REDWOOD CITY	CA		02/20/2024		162		1,150			1,150		1,311	1,311			
100142336	SUFFERN	NY		03/15/2024		1,191		(191)			(191)		1,001	1,001			
100136909	SNOHOMISH	WA		11/27/2023		3,047		212			212		3,260	3,260			
100080928	LAVEEN	AZ		03/17/2022		2,619		(201)			(201)		2,418	2,418			
100166409	TILLAMOOK	OR		10/31/2024		1,384		(97)			(97)		1,287	1,287			
100164969	LOWELL	MA		08/28/2024		1,143		(39)			(39)		1,104	1,104			
100119304	WAXHAW	NC		07/31/2023		1,620		15			15		1,635	1,635			
100163959	JOSHUA TREE	CA		10/04/2024		1,182		(25)			(25)		1,157	1,157			
100141251	SPRING VALLEY	NY		01/30/2024		963		(66)			(66)		898	898			
100142520	TRACY	CA		02/08/2024		1,360		(94)			(94)		1,266	1,266			
100102494	AUSTIN	TX		06/07/2023		1,906		(214)			(214)		1,691	1,691			
100082270	LAKE ARROWHEAD	CA		04/14/2022		(13)		13			13						
100159051	ORANGEVALE	CA		08/15/2024		1,044		(154)			(154)		890	890			
100169313	BRONX	NY		09/27/2024		1,286		(91)			(91)		1,195	1,195			
100143507	SAN JOSE	CA		02/22/2024		1,357		(17)			(17)		1,340	1,340			
100186005	MARIPOSA	CA		12/27/2024		626		(119)			(119)		507	507			
100054062	HEMPSTEAD	NY		03/23/2021		2,129		(290)			(290)		1,839	1,839			
100087459	DOWNEY	CA		10/25/2022		1,969		263			263		2,233	2,233			
100157948	TULSA	OK		07/09/2024		2,160		(49)			(49)		2,111	2,111			
100154149	SURPRISE	AZ		07/11/2024		1,347		33			33		1,380	1,380			
100156535	ASHLAND CITY	TN		06/24/2024		1,323		(81)			(81)		1,242	1,242			
100119213	PHILADELPHIA	PA		07/31/2023		1,485							1,484	1,484			
100101768	ARVERNE	NY		03/31/2023		1,229		(92)			(92)		1,138	1,138			
100148775	NAPLES	FL		04/17/2024		1,272		(72)			(72)		1,199	1,199			
100148196	LYNNWOOD	WA		04/12/2024		1,761		(55)			(55)		1,705	1,705			
100168049	WINTER GARDEN	FL		09/20/2024		(85)		85			85						
100118150	SAUGUS	CA		07/20/2023		1,323		(154)			(154)		1,169	1,169			
100079740	BAY HARBOR ISLAND	FL		04/25/2022		2,528		(118)			(118)		2,410	2,410			
100103276	FORT LAUDERDALE	FL		04/27/2023		1,417		(6)			(6)		1,411	1,411			
100156430	ESCONDIDO	CA		06/24/2024		1,225		(94)			(94)		1,131	1,131			
100174124	WATSONVILLE	CA		10/31/2024		1,593		(166)			(166)		1,427	1,427			
100132357	LOS ANGELES	CA		11/03/2023		1,999		136			136		2,134	2,134			
100133648	PALM DESERT	CA		10/23/2023		2,072		219			219		2,291	2,291			
100158101	MIAMI	FL		07/09/2024		1,339		(13)			(13)		1,326	1,326			
100156051	MIAMI	FL		06/18/2024		4,955		(352)			(352)		4,603	4,603			
100174275	EATONTON	GA		10/31/2024		1,767		(116)			(116)		1,650	1,650			
100162593	MARS HILL	NC		08/12/2024		1,232		(63)			(63)		1,169	1,169			
100143168	DAVENPORT	FL		02/16/2024		1,219		(53)			(53)		1,166	1,166			
100181704	BURBANK	CA		12/11/2024		806		(6)			(6)		799	799			

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100138298	TILTON	NH		12/18/2023		1,202		18			18		1,220	1,220			
100173768	CELINA	TX		10/30/2024		2,288		(199)			(199)		2,089	2,089			
100117920	RALEIGH	NC		07/20/2023		980		(85)			(85)		895	895			
100175969	TEMECULA	CA		11/14/2024		1,599		34			34		1,632	1,632			
100179440	PITTSBURG	CA		11/21/2024		1,621		132			132		1,752	1,752			
100156435	LAKE STEVENS	WA		06/24/2024		1,423		(36)			(36)		1,387	1,387			
100100603	NASHVILLE	TN		04/27/2023		1,278		(77)			(77)		1,201	1,201			
100175717	KATY	TX		11/12/2024		2,969		(234)			(234)		2,735	2,735			
100186002	ELIZABETH	NJ		12/27/2024		833		(68)			(68)		765	765			
100148892	MOUNTAIN HOUSE	CA		04/17/2024		1,729		(90)			(90)		1,640	1,640			
100150204	MANVEL	TX		04/30/2024		1,449		(185)			(185)		1,263	1,263			
100174373	SPOKANE	WA		10/31/2024		1,337		(46)			(46)		1,291	1,291			
100169610	MENIFEE	CA		09/30/2024		1,132		(84)			(84)		1,048	1,048			
100103377	KAPOLEI	HI		06/16/2023		1,473		(168)			(168)		1,305	1,305			
100163363	LANCASTER	CA		09/27/2024		1,061		(123)			(123)		937	937			
100101060	LAWRENCE	NY		04/28/2023		3,963		2,027			2,027		5,990	5,990			
100180579	VENTURA	CA		11/26/2024		(40,777)		(174)			(174)	27,790	(13,161)	1,064	14,225		14,225
100163601	FAIRFIELD	CT		08/15/2024		1,121		(79)			(79)		1,043	1,043			
100167101	CAPE CORAL	FL		09/13/2024		1,109		(98)			(98)		1,011	1,011			
100103773	MANTEO	NC		05/10/2023		1,406		(63)			(63)		1,343	1,343			
100071480	VALLEJO	CA		10/26/2021		2,439		(72)			(72)		2,367	2,367			
100169951	MANSFIELD	TX		11/08/2024		1,507		(150)			(150)		1,356	1,356			
100103715	TRACY	CA		05/08/2023		1,254		(124)			(124)		1,130	1,130			
100141753	MOUNT LAUREL	NJ		01/30/2024		848		(76)			(76)		772	772			
100147578	LOS ANGELES	CA		04/04/2024		1,283		(71)			(71)		1,213	1,213			
100158768	COROLLA	NC		07/10/2024		880		(38)			(38)		841	841			
100141508	BAKERSFIELD	CA		01/30/2024		1,140		(111)			(111)		1,029	1,029			
403050660	YORK	PA		06/28/2024		2,062		(752)			(752)		1,310	1,310			
100114657	RANCHO CUCAMONGA	CA		06/29/2023		10,293		44			44		10,337	10,337			
100172397	HOLLISTER	CA		10/23/2024		1,344		(123)			(123)		1,222	1,222			
100118029	GARDEN GROVE	CA		07/20/2023		1,650		432			432		2,082	2,082			
100178487	SPOKANE VALLEY	WA		11/21/2024		1,370		(178)			(178)		1,192	1,192			
100142868	PLANTATION	FL		02/09/2024		1,322		(109)			(109)		1,214	1,214			
100134456	NORTH ARLINGTON	NJ		10/30/2023		(18,093)		(91)			(91)	19,318	1,134	1,000	(134)		(134)
100163997	WORCESTER	MA		08/21/2024		1,155		(100)			(100)		1,054	1,054			
100103059	MIAMI	FL		06/22/2023		3,235		836			836		4,072	4,072			
100159446	FARRAGUT	TN		07/15/2024		1,365		(121)			(121)		1,244	1,244			
100064204	WAIPAHU	HI		07/01/2021		2,503		460			460		2,963	2,963			
100129421	GATLINBURG	TN		09/29/2023		(17,764)		32			32	19,431	1,699	1,633	(66)		(66)
100165450	SANTA PAULA	CA		08/29/2024		1,311		(93)			(93)		1,218	1,218			
100168528	SEDONA	AZ		09/25/2024		1,420		(141)			(141)		1,279	1,279			
100091419	TAKOMA PARK	MD		02/22/2023		1,553		(28)			(28)		1,525	1,525			
100120387	WILDOMAR	CA		08/18/2023		1,417		(55)			(55)		1,362	1,362			
100120760	ORANGE BEACH	AL		08/25/2023		1,133		23			23		1,156	1,156			
100169252	IRVINGTON	NJ		09/27/2024		829		(91)			(91)		738	738			
100162048	PARK CITY	UT		07/31/2024		1,387		(129)			(129)		1,258	1,258			
100185591	BOERNE	TX		12/20/2024		518		(115)			(115)		403	403			
100147696	BRIGHTON	CO		04/05/2024		772		(66)			(66)		706	706			
100156493	LAKE HARMONY	PA		06/24/2024		1,297		(63)			(63)		1,235	1,235			
100145581	UNITED KINGDOM	GBR		03/12/2024		(7,459)		7,459			7,459						
100102368	TOOELE	UT		06/07/2023		1,464		44			44		1,508	1,508			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143169	ISLAND PARK	ID		02/16/2024		1,437		(74)			(74)		1,363	1,363			
100139246	SANTA CLARITA	CA		12/28/2023		872		(56)			(56)		816	1,134		318	318
100161429	REHOBOTH BEACH	DE		07/29/2024		1,316		(90)			(90)		1,226	1,226			
100078717	FORT LEE	NJ		02/02/2022		2,749		(92)			(92)		2,657	2,657			
100151374	VENTURA	CA		05/10/2024		1,360		(96)			(96)		1,264	1,264			
100083103	REDONDO BEACH	CA		05/26/2022		2,978		476			476		3,454	3,454			
100156009	ROCKVILLE	MD		06/18/2024		1,332		(158)			(158)		1,174	1,174			
100138136	SUWANEE	GA		12/14/2023		1,253		36			36		1,289	1,289			
100109017	ROYSE CITY	TX		05/31/2023		1,087		(123)			(123)		964	964			
100166982	LYNN	MA		09/13/2024		1,274		(55)			(55)		1,219	1,219			
100083679	LONG BEACH	CA		06/21/2022		35		(35)			(35)						
100174827	FAR ROCKAWAY	NY		10/31/2024		1,421		(17)			(17)		1,403	1,403			
100160546	PITTSBURG	CA		07/19/2024		734		(63)			(63)		671	671			
100175886	TOWNSEND	WI		11/14/2024		1,482		(25)			(25)		1,457	1,457			
100135445	NEWNAN	GA		11/13/2023		1,330		43			43		1,373	1,373			
100137969	WARREN	VT		12/13/2023		1,188		42			42		1,230	1,230			
100084500	GILBERT	AZ		09/02/2022		10		(10)			(10)						
100115685	RENTON	WA		07/20/2023		1,549		(50)			(50)		1,500	1,500			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		1,961		341			341		2,302	2,302			
100091002	COMPTON	CA		01/31/2023		1,250		(174)			(174)		1,076	1,076			
100088189	TEMPLE CITY	CA		10/13/2022		1,851		(211)			(211)		1,640	1,640			
100145302	UNITED KINGDOM	GBR		03/12/2024		239		(162)			(162)		78	78			
100115573	GULF SHORES	AL		07/19/2023		1,442		(95)			(95)		1,347	1,347			
100116914	MIAMI	FL		07/20/2023		1,616		1,141			1,141		2,757	2,757			
100081377	SEASIDE PARK	NJ		03/18/2022		2,895		232			232		3,128	3,128			
100117144	WOODSIDE	NY		07/20/2023		89,187		26,981			26,981		116,168	116,168			
100079888	TOWSON	MD		04/25/2022		2,475		(130)			(130)		2,345	2,345			
100065835	RANCHO MIRAGE	CA		07/23/2021		2,999		(274)			(274)		2,725	2,725			
4010045383	TRENTON	NY		02/02/2023		1,426		(89)			(89)		1,337	1,337			
100102680	BIG BEAR LAKE	CA		06/22/2023		(13,240)		(207)			(207)	19,329	5,881	5,705	(176)		(176)
100048218	BROOKLYN	NY		11/20/2020		2,589		(440)			(440)		2,149	2,149			
100070412	BERKELEY	CA		09/23/2021		3,431		(78)			(78)		3,353	3,353			
100139673	UNITED KINGDOM	GBR		12/18/2023		71							71	71			
100155131	BEND	OR		07/19/2024		(120)		1,739			1,739		1,618	1,618			
100091258	SOUTH GATE	CA		01/31/2023		953		(80)			(80)		874	874			
100157685	WINSTON	GA		06/28/2024		1,289		(124)			(124)		1,165	1,165			
100133563	LAS VEGAS	NV		10/23/2023		1,314		3			3		1,317	1,317			
100168015	SAINT GEORGE	UT		09/20/2024		998		(108)			(108)		890	890			
100118963	BEND	OR		07/27/2023		1,281		2			2		1,282	1,282			
100159558	LONG BEACH	CA		07/15/2024		1,347		(61)			(61)		1,285	1,285			
100138097	MIAMI	FL		12/13/2023		1,237		(95)			(95)		1,141	1,141			
100080414	RICHMOND	TX		04/14/2022		2,028		(145)			(145)		1,884	1,884			
100137713	MIAMI	FL		12/08/2023		1,434		60			60		1,494	1,494			
100145383	UNITED KINGDOM	GBR		03/12/2024		(3,393)		3,534			3,534		141	141			
100182329	LONGBOAT KEY	FL		12/12/2024		6,576		183			183		6,759	6,759			
100151682	WASHINGTON	DC		05/10/2024		1,290		(30)			(30)		1,260	1,260			
100139243	IRVINE	CA		12/28/2023		1,162		(48)			(48)		1,114	1,114			
100120785	MOUNT JULIET	TN		08/25/2023		1,327		(141)			(141)		1,187	1,187			
100108897	LAKESIDE	CA		05/31/2023		494		(28)			(28)		466	466			
100141319	PALM HARBOR	FL		01/30/2024		967		(110)			(110)		857	857			
100174137	TURLOCK	CA		10/31/2024		1,118		(112)			(112)		1,006	1,006			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101650	PERTH AMBOY	NJ		04/26/2023		1,668		32			32		1,700	1,700			
100145657	UNITED KINGDOM	GBR		03/12/2024		(6,945)		6,945			6,945						
100153162	SCOTTSDALE	AZ		05/28/2024		1,907		1,626			1,626		3,533	3,533			
100151181	SEVIERVILLE	TN		05/10/2024		1,301		(68)			(68)		1,233	1,233			
100145175	UNITED KINGDOM	GBR		03/12/2024		(7,275)		7,275			7,275						
100153394	SELDEN	NY		05/29/2024		936		11			11		946	946			
100144882	UNITED KINGDOM	GBR		03/12/2024		(7,281)		7,281			7,281						
100130166	FORT LAUDERDALE	FL		11/15/2023		1,149		(5)			(5)		1,144	1,144			
100146910	HOT SPRINGS	AR		03/26/2024		1,442		(55)			(55)		1,387	1,387			
100149326	OKLAHOMA CITY	OK		04/24/2024		1,466		(62)			(62)		1,404	1,404			
100161292	COMPTON	CA		07/25/2024		3,165		(149)			(149)		3,016	3,016			
100107883	ELWOOD	UT		06/29/2023		1,459		(62)			(62)		1,397	1,397			
100112413	MCDONOUGH	GA		06/29/2023		1,463		1,677			1,677		3,139	3,139			
100181299	MIDDLETOWN	NJ		12/06/2024		836		(51)			(51)		784	784			
100143397	HUNTINGTON BEACH	CA		02/16/2024		2,930		(72)			(72)		2,858	2,858			
100100517	OJAI	CA		04/27/2023		20		(20)			(20)						
100147822	EDGEWOOD	WA		04/08/2024		1,481		(75)			(75)		1,406	1,406			
100136021	CLOVIS	CA		11/16/2023		1,337		47			47		1,384	1,384			
100163344	JURUPA VALLEY	CA		08/13/2024		1,208		24			24		1,232	1,232			
100181205	EL MONTE	CA		12/06/2024		873		(47)			(47)		825	825			
100135922	WOODHAVEN	NY		11/13/2023		1,316		45			45		1,361	1,361			
100100256	HICKSVILLE	NY		03/17/2023		1,390		(128)			(128)		1,262	1,262			
100171286	NAPA	CA		10/16/2024		1,422		(213)			(213)		1,209	1,209			
100065813	WAYNE	NJ		07/23/2021		3,679		(332)			(332)		3,347	3,347			
100142876	COLLEGE STATION	TX		02/09/2024		1,126		(77)			(77)		1,050	1,050			
100137364	BABYLON	NY		12/01/2023		1,314							1,314	1,314			
100153919	DAVENPORT	FL		06/05/2024		4,167		392			392		4,558	4,558			
100164851	PLAYA DEL REY	CA		08/26/2024		132,177		(5,312)			(5,312)		126,865	126,865			
100119422	BROKEN BOW	OK		07/31/2023		1,571		7			7		1,579	1,579			
100075215	FORT WORTH	TX		12/01/2021		2,928		(53)			(53)		2,875	2,875			
100129297	SACRAMENTO	CA		09/25/2023		1,373		62			62		1,435	1,435			
100090756	KATY	TX		02/28/2023		564		(46)			(46)		518	518			
100168539	CRIPPLE CREEK	CO		09/25/2024		1,290		(62)			(62)		1,227	1,227			
100145421	UNITED KINGDOM	GBR		03/12/2024		(6,980)		6,980			6,980						
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		2,756		85			85		2,841	2,841			
100166391	NORRISTOWN	PA		10/24/2024		2,071		(79)			(79)		1,992	1,992			
100134296	GLENN DALE	MD		10/27/2023		1,255		36			36		1,291	1,291			
100023563	SAN DIEGO	CA		09/04/2018		2,994		(117)			(117)		2,877	2,877			
100170174	ESTERO	FL		10/08/2024		1,573		(91)			(91)		1,482	1,482			
100152585	DUCK KEY	FL		05/17/2024		1,220		67			67		1,287	1,287			
100157735	YONKERS	NY		06/28/2024		809		(3)			(3)		806	806			
100101556	NORTH WILDWOOD	NJ		04/26/2023		1,640		11			11		1,651	1,651			
100057821	SAN JOSE	CA		06/30/2021		3,297		(145)			(145)		3,153	3,153			
100118024	RANCHO CUCAMONGA	CA		07/20/2023		(1,183)		3,103			3,103		1,920	1,920			
100182478	DALLAS	TX		12/12/2024		978		(4)			(4)		974	974			
100140228	NORWALK	CT		01/11/2024		1,127		(52)			(52)		1,075	1,075			
100160917	NEWPORT	RI		07/24/2024		1,327		(95)			(95)		1,231	1,231			
100144627	CAREY	ID		03/13/2024		1,139		(65)			(65)		1,074	1,074			
100103621	DALLAS	TX		05/08/2023		(289)		1,605			1,605		1,316	1,316			
100175979	MENIFEE	CA		11/14/2024		1,519		(63)			(63)		1,456	1,456			
100150505	JACKSONVILLE	FL		05/03/2024		2,067		77			77		2,144	2,144			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029352	KISSIMMEE	FL		10/26/2018		1,481		83			83		1,563	1,563			
100110735	MIAMI	FL		08/11/2023		996		(18)			(18)		978	978			
100136390	DISCOVERY BAY	CA		11/20/2023		1,447		222			222		1,669	1,669			
100109641	OAKLAND	CA		06/14/2023		1,918		(233)			(233)		1,684	1,684			
100115676	WESLEY CHAPEL	FL		07/20/2023		1,532		(38)			(38)		1,493	1,493			
100144674	UNITED KINGDOM	GBR		03/12/2024													
100102685	ROCKVILLE	MD		06/22/2023		1,484		(114)			(114)		1,370	1,370			
100100551	SIMI VALLEY	CA		04/27/2023		1,293		(81)			(81)		1,212	1,212			
100103881	LINDENHURST	NY		05/10/2023		5		1,675			1,675		1,680	1,680			
100172154	SOUTHAMPTON	PA		10/17/2024		1,390		(137)			(137)		1,252	1,252			
100166454	GYPSUM	CO		10/31/2024		1,268		(178)			(178)		1,090	1,090			
100176144	LA MESA	CA		12/20/2024		519		(117)			(117)		402	402			
100154078	FRESNO	CA		06/06/2024		1,292		(66)			(66)		1,226	1,226			
100173196	LAS VEGAS	NV		10/30/2024		1,647		(37)			(37)		1,609	1,609			
100147015	FALLS CHURCH	VA		03/27/2024		1,491		(24)			(24)		1,467	1,467			
100143250	MERIDIAN	CA		02/16/2024		1,549		(97)			(97)		1,453	1,453			
100100975	CLEARWATER	FL		04/28/2023		2,095		1,063			1,063		3,157	3,157			
100087081	ROSEVILLE	CA		11/04/2022		1,411		(53)			(53)		1,358	1,358			
100103322	LAKE ELSINORE	CA		04/28/2023		1,205		(14)			(14)		1,191	1,191			
100153105	FERNDALE	CA		06/27/2024		(17,707)		(81)			(81)	19,230	1,442	1,296	(146)		(146)
100160108	ANAHEIM	CA		07/17/2024		1,398		(39)			(39)		1,360	1,360			
100146637	MANTECA	CA		03/20/2024		1,016		(76)			(76)		940	940			
100143434	REHOBOTH	MA		02/16/2024		(9)		9			9						
100150098	STAMFORD	CT		06/14/2024		1,300		(116)			(116)		1,183	1,183			
100108228	WHITTIER	CA		05/24/2023		1,330		(167)			(167)		1,163	1,163			
100119086	FORT WALTON BEACH	FL		07/31/2023		1,327		(90)			(90)		1,238	1,238			
100182344	CLARKSVILLE	TN		12/12/2024		854		(46)			(46)		808	808			
100158060	MONTEREY PARK	CA		07/09/2024		1,353		(66)			(66)		1,287	1,287			
100071919	KEY BISCAYNE	FL		11/19/2021		2,735		(355)			(355)		2,380	2,380			
100171449	KENMORE	WA		10/16/2024		1,564		(97)			(97)		1,467	1,467			
100120054	FORT LAUDERDALE	FL		08/11/2023		1,589		35			35		1,624	1,624			
100171951	GATLINBURG	TN		10/17/2024		1,410		(48)			(48)		1,362	1,362			
100180328	SAN ANTONIO	TX		11/25/2024		1,616		130			130		1,746	1,746			
100131902	CAROLINA BEACH	NC		10/13/2023		1,359		(12)			(12)		1,347	1,347			
100151270	LOWELL	MA		05/10/2024		1,384		(96)			(96)		1,288	1,288			
100166426	WASHINGTON	DC		10/31/2024		1,403		(159)			(159)		1,244	1,244			
100015794	VAN NUYS	CA		02/02/2018		4,131		(253)			(253)		3,878	3,878			
100116512	CONCORD	CA		07/20/2023		1,902		1,235			1,235		3,137	3,137			
100118805	HEBER CITY	UT		08/30/2023		3		(3)			(3)						
100083899	TACOMA	WA		07/12/2022		1,515		139			139		1,655	1,655			
100179507	SAVANNAH	GA		11/21/2024		1,501		(18)			(18)		1,483	1,483			
100169973	FRONT ROYAL	VA		11/08/2024		1,162		(158)			(158)		1,004	1,004			
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023		(437)		1,870			1,870		1,434	1,434			
100158471	BLACKSBURG	VA		07/10/2024		1,370		(80)			(80)		1,290	1,290			
100182049	CHICAGO	IL		12/12/2024		1,526		129			129		1,655	1,655			
100172970	JONESBORO	AR		10/25/2024		1,523		(53)			(53)		1,471	1,471			
100135419	RICHMOND	VA		11/13/2023		1,235		(23)			(23)		1,212	1,212			
100135585	SAN DIEGO	CA		11/09/2023		1,072		(18)			(18)		1,054	1,054			
100109672	PALM SPRINGS	CA		06/16/2023		1,988		(153)			(153)		1,834	1,834			
100137847	SAN JOSE	CA		12/08/2023		506		737			737		1,242	1,242			
100153600	JAMAICA	NY		05/31/2024		2,862		(207)			(207)		2,656	2,656			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115172	NEWARK	NJ		07/17/2023		(17,847)		(71)			(71)	19,217	1,299	1,252	(47)		(47)
100158557	LINDENHURST	NY		07/10/2024		7,849		(341)			(341)		7,508	7,508			
100120581	CONCORD	CA		08/18/2023		3,296		(4)			(4)		3,292	3,292			
100114953	DENVER	CO		07/14/2023		1,373		(125)			(125)		1,248	1,248			
100168603	TRUCKEE	CA		09/25/2024		1,031		(50)			(50)		981	981			
100137788	EAGLE RIVER	AK		12/08/2023		1,637		(55)			(55)		1,581	1,581			
100091767	JUNE LAKE	CA		01/30/2023		1,236		(154)			(154)		1,082	1,082			
100156537	DELRAY BEACH	FL		06/24/2024		1,334		(55)			(55)		1,279	1,279			
100141537	GLENDORA	CA		01/30/2024		1,055		(77)			(77)		978	978			
100138393	EL CAJON	CA		12/18/2023		988		(74)			(74)		914	914			
100014445	EAST ELMHURST	NY		09/27/2017		1,257		154			154		1,411	1,411			
100141164	STATEN ISLAND	NY		01/30/2024		1,211		(47)			(47)		1,164	1,164			
100090771	LOS ANGELES	CA		02/28/2023		1,043		(157)			(157)		885	885			
100139167	FALL RIVER	MA		12/28/2023		588		(75)			(75)		514	514			
100169720	CAMARILLO	CA		09/30/2024		1,318		(47)			(47)		1,271	1,271			
100135029	SAN PABLO	CA		10/30/2023		1,207		(31)			(31)		1,177	1,177			
100110446	LOS ANGELES	CA		06/30/2023		1,388		(65)			(65)		1,323	1,323			
100182315	BERKELEY	CA		12/12/2024		974		(4)			(4)		970	970			
100078244	LACEY	WA		02/10/2022		3,896		(159)			(159)		3,737	3,737			
100149034	ORANGE BEACH	AL		04/19/2024		1,030		(133)			(133)		897	897			
100140319	LEWISTOWN	MT		01/18/2024		1,222		(65)			(65)		1,157	1,157			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		1,624		(338)			(338)		1,286	1,286			
100100566	PLEASANT VIEW	UT		04/27/2023		1,235		(76)			(76)		1,159	1,159			
100186004	NEW BUFFALO	MI		12/27/2024		810		(99)			(99)		711	711			
100158883	KENT	WA		07/12/2024		1,382		(81)			(81)		1,301	1,301			
100174230	CHARLOTTE	NC		10/31/2024		1,331		(86)			(86)		1,245	1,245			
100143883	LAKE WALES	FL		03/06/2024		1,363		(92)			(92)		1,270	1,270			
100149202	SOUTH GATE	CA		04/22/2024		1,688		(171)			(171)		1,518	1,518			
100134817	LOS ANGELES ARLETA AREA	CA		10/30/2023		288		425			425		713	713			
100151236	LONG BEACH	CA		05/10/2024		1,400		(32)			(32)		1,368	1,368			
100147103	RIDGEFIELD PARK	NJ		03/28/2024		11,457		(554)			(554)		10,902	10,902			
100172590	PEABODY	MA		10/23/2024		13,945		(475)			(475)		13,470	13,470			
100120743	TENAFLY	NJ		08/25/2023		1,412		52			52		1,464	1,464			
100119466	BELMAR	NJ		07/31/2023		1,541		(10)			(10)		1,531	1,531			
100119683	NEWARK	NJ		08/08/2023		1,229		(58)			(58)		1,171	1,171			
100109840	NORTH MIAMI BEACH	FL		06/22/2023		(534)		1,752			1,752		1,217	1,217			
100149955	ELIZABETH	NJ		06/07/2024		1,156		(45)			(45)		1,111	1,111			
100117585	ANTIOCH	CA		07/20/2023		(535)		2,098			2,098		1,563	1,563			
100162803	CUMMING	GA		08/12/2024		1,293		(100)			(100)		1,193	1,193			
100182660	MEMPHIS	TN		12/12/2024		945		(6)			(6)		939	939			
100142482	WORCESTER	MA		03/08/2024		1,398		(176)			(176)		1,222	1,222			
100172939	LYNWOOD	CA		10/25/2024		1,277		(169)			(169)		1,108	1,108			
100176910	BRENTWOOD	TN		11/15/2024		(390)		1,711			1,711		1,321	1,321			
100150595	GRAPEVINE	TX		05/03/2024		1,339		(104)			(104)		1,236	1,236			
100138772	SUGAR LAND	TX		12/21/2023		894		(125)			(125)		770	770			
100172473	LAKE ELSINORE	CA		10/23/2024		1,570		12			12		1,581	1,581			
100165901	CASTROVILLE	CA		08/30/2024		6,172		(334)			(334)		5,838	5,838			
100160516	PHOENIX	AZ		07/19/2024		1,200		(93)			(93)		1,107	1,107			
100131616	KISSIMMEE	FL		10/06/2023		1,383		108			108		1,491	1,491			
100035842	KAILUA KONA	HI		08/21/2019		3,069		(189)			(189)		2,879	2,879			
100134640	PHILADELPHIA	PA		10/30/2023		199		1,040			1,040		1,239	1,239			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084352	NEWPORT	GBR		06/30/2022													
100158917	TRUCKEE	CA		07/12/2024		918		(93)			(93)		825	825			
100152499	ESTERO	FL		05/17/2024		1,615		9			9		1,624	1,624			
100109091	NORWALK	CT		06/05/2023		1,338		(57)			(57)		1,280	1,280			
100182611	ALDIE	VA		12/12/2024		2,102		(37)			(37)		2,065	2,065			
100148707	MIAMI	FL		04/17/2024		1,335		(72)			(72)		1,263	1,263			
100142603	SALT LAKE CITY	UT		02/08/2024		1,199		(47)			(47)		1,152	1,152			
100027953	BRONX	NY		10/26/2018		2,295		380			380		2,675	2,675			
100148631	MESA	AZ		05/15/2024		1,376		(13)			(13)		1,363	1,363			
100143283	SNOQUALMIE PASS	WA		02/16/2024		1,336		(87)			(87)		1,248	1,248			
100144829	UNITED KINGDOM	GBR		03/12/2024		349		(200)			(200)		149	149			
100119250	LAKEHEAD	CA		07/31/2023		3,234		(82)			(82)		3,152	3,152			
100067689	SAN LEANDRO	CA		09/23/2021		3,113		(72)			(72)		3,042	3,042			
100014764	METAMORA	IL		10/30/2017		8,118		139			139		8,257	8,257			
100089067	OAKHURST	NJ		01/06/2023		1,440		(40)			(40)		1,400	1,400			
100163345	LOS ANGELES	CA		08/13/2024		1,078		(221)			(221)		858	858			
100152842	SANTA PAULA	CA		05/22/2024		13,882		(357)			(357)		13,525	13,525			
100129525	IDAHO FALLS	ID		09/29/2023		1,358		(66)			(66)		1,291	1,291			
100117073	HONOLULU	HI		07/20/2023		(5,679)		5,679			5,679						
100133931	LANSDALE	PA		10/25/2023		1,606		(44)			(44)		1,562	1,562			
100079395	SPRING VALLEY	CA		03/17/2022		2,665		(143)			(143)		2,522	2,522			
100180620	DELAND	FL		11/26/2024		1,108		(107)			(107)		1,001	1,001			
100163995	EAST BRUNSWICK	NJ		08/21/2024		2,927		(247)			(247)		2,680	2,680			
100170147	GAINESVILLE	GA		10/08/2024		1,283		(125)			(125)		1,158	1,158			
100115088	MANTECA	CA		07/14/2023		1,530		3			3		1,533	1,533			
100171588	OREM	UT		10/16/2024		1,681		(44)			(44)		1,636	1,636			
100181507	MIAMI	FL		12/06/2024		3,573		(502)			(502)		3,071	3,071			
100148831	BROKEN BOW	OK		04/17/2024		1,274		(60)			(60)		1,214	1,214			
100165178	ROTTERDAM	NLD		08/28/2024													
100165212	APELDOORN	NLD		08/28/2024													
100153751	UTRECHT	NLD		05/30/2024													
100166327	PALM SPRINGS	CA		10/24/2024		1,323		(173)			(173)		1,151	1,151			
100133386	MOSELEY	VA		11/21/2023		1,235		(34)			(34)		1,201	1,201			
100162751	CHARLOTTE	NC		08/12/2024		1,326		(95)			(95)		1,231	1,231			
100182680	BRADENTON	FL		12/12/2024		5,167		(125)			(125)		5,042	5,042			
100165651	BUCKEYE	AZ		10/04/2024		1,252		(112)			(112)		1,140	1,140			
100117743	TAMPA	FL		07/20/2023		(244)		1,641			1,641		1,396	1,396			
100170390	NAPA	CA		10/09/2024		2,930		70			70		3,000	3,000			
100159934	HIALEAH	FL		08/16/2024		155,846		(3,038)			(3,038)		152,808	152,808			
100169345	COMPTON	CA		09/27/2024		1,330		(137)			(137)		1,193	1,193			
100175645	TACOMA	WA		11/12/2024		1,422		(116)			(116)		1,306	1,306			
100185633	UNITED KINGDOM	GBR		12/20/2024		188							188	188			
100136066	SAN TAN VALLEY	AZ		11/16/2023		882		(45)			(45)		837	837			
100100399	NORTH GRAFTON	MA		04/27/2023		2,025		560			560		2,584	2,584			
100161757	FLANDERS	NY		07/31/2024		1,191		(111)			(111)		1,080	1,080			
100148484	EMERALD ISLE	NC		04/12/2024		1,326		(91)			(91)		1,235	1,235			
100078471	GILROY	CA		01/25/2022		703		(60)			(60)		643	643			
100153673	SARASOTA	FL		05/31/2024		1,081		(130)			(130)		952	952			
100143877	AMERICAN CANYON	CA		03/06/2024		560		(32)			(32)		528	528			
100167889	OAKLAND	CA		09/20/2024		1,087		(146)			(146)		941	941			
100173432	BURBANK	CA		10/29/2024		1,295		(91)			(91)		1,205	1,205			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120808	COVINGTON	LA		08/25/2023		1,077		(78)			(78)		999	999			
100116957	WEEHAWKEN	NJ		07/20/2023		1,670		1,810			1,810		3,480	3,480			
100147482	CHULA VISTA	CA		04/03/2024		1,350		(47)			(47)		1,303	1,303			
100117137	ROSLYN	NY		07/20/2023		1,813		1,248			1,248		3,061	3,061			
100076467	CAPE CORAL	FL		12/21/2021		2,553		(384)			(384)		2,169	2,169			
100179340	NASHVILLE	TN		12/27/2024		815		(85)			(85)		730	730			
100135199	LEMON GROVE	CA		11/07/2023		1,433		(72)			(72)		1,361	1,361			
100166155	EUFAULA	OK		09/09/2024		1,077		(111)			(111)		967	967			
100087755	ANAHEIM	CA		11/17/2022		1,331		(71)			(71)		1,260	1,260			
100137214	PARADISE	TX		11/28/2023		1,070		(114)			(114)		955	955			
100169277	JAMAICA	NY		09/27/2024		1,373		(115)			(115)		1,258	1,258			
100137872	BRYSON CITY	NC		12/08/2023		1,322		(14)			(14)		1,308	1,308			
100162478	GARLAND	TX		08/07/2024		2,302		(185)			(185)		2,117	2,117			
100116348	KAHUKU	HI		07/20/2023		(414)		414			414						
100132729	NASHVILLE	TN		11/03/2023		1,140		(36)			(36)		1,104	1,104			
100103423	SCOTTSDALE	AZ		06/16/2023		1,104		(144)			(144)		961	961			
100171671	SACRAMENTO	CA		10/16/2024		2,082		56			56		2,138	2,138			
100116211	PLYMOUTH	MI		07/20/2023		1,633		875			875		2,509	2,509			
100108485	HOUSTON	TX		05/25/2023		1,073		(99)			(99)		973	973			
100151947	WHITTIER	CA		06/14/2024		1,262		(134)			(134)		1,127	1,127			
100120669	SAN JUAN CAPISTRANO	CA		08/24/2023		2,670		(94)			(94)		2,576	2,576			
100180461	STUDIO CITY	CA		11/26/2024		(17,561)		(178)			(178)	19,052	1,313	1,207	(106)		(106)
100014275	DOWNEY	CA		09/27/2017		1,332		300			300		1,632	1,632			
100156665	VALLEJO	CA		06/24/2024		1,484		(86)			(86)		1,398	1,398			
100143888	SEWICKLEY	PA		03/06/2024		1,089		(62)			(62)		1,027	1,027			
100127530	PHILADELPHIA	PA		09/08/2023		1,606		63			63		1,669	1,669			
100141678	COLUMBUS	OH		01/30/2024		728		(2)			(2)		726	726			
100157667	DELRAY BEACH	FL		06/28/2024		1,177		(93)			(93)		1,083	1,083			
100182209	FRAMINGHAM	MA		12/12/2024		903		(7)			(7)		896	896			
100161136	TAHUYA	WA		07/24/2024		1,385		(94)			(94)		1,291	1,291			
100089297	HENDERSON	NV		01/26/2023		1,173		(259)			(259)		914	914			
100090893	SHAVER LAKE	CA		01/31/2023		491		74			74		564	564			
100118016	CHINO	CA		07/20/2023		1,693		332			332		2,025	2,025			
100142394	SALINAS	CA		02/02/2024		984		(54)			(54)		930	930			
100182131	SAINT AUGUSTINE	FL		12/12/2024		958		(62)			(62)		896	896			
100141429	WATSONVILLE	CA		01/30/2024		1,230		(80)			(80)		1,150	1,150			
100129235	JACKSONVILLE	FL		11/03/2023		1,251		(19)			(19)		1,232	1,232			
100087493	MANTECA	CA		10/25/2022		1,872		269			269		2,141	2,141			
100168773	DES PLAINES	IL		09/26/2024		1,346		(77)			(77)		1,269	1,269			
100149436	JACKSON	NJ		04/24/2024		1,413		(116)			(116)		1,297	1,297			
100100016	TRUMBULL	CT		03/28/2023		578		2			2		580	580			
100138188	CLIFTON	NJ		12/14/2023		897		(8)			(8)		889	889			
100155896	ALLEN	TX		06/17/2024		16,551		7			7		16,558	16,558			
100087207	ELK GROVE	CA		10/25/2022		2,926		191			191		3,117	3,117			
100102505	MOUNT JULIET	TN		06/07/2023		1,701		7			7		1,709	1,709			
100156562	VANCOUVER	WA		06/24/2024		1,385		(34)			(34)		1,350	1,350			
100117793	SANTA CLARITA AREA	CA		07/20/2023		204		1,040			1,040		1,244	1,244			
100100989	SAN BERNARDINO	CA		04/28/2023		1,914		424			424		2,339	2,339			
100138235	ELLICOTT CITY	MD		12/14/2023		267		1,058			1,058		1,325	1,325			
100141344	ORANGE	CA		01/30/2024		1,087		(61)			(61)		1,026	1,026			
100118064	MIAMI BEACH	FL		07/20/2023		1,465		(22)			(22)		1,442	1,442			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133869	SEATTLE	WA		10/20/2023		19		(19)			(19)						
100171617	PHOENIX	AZ		10/16/2024		1,353		(110)			(110)		1,243	1,243			
100132763	FREEPORT	NY		11/03/2023		41,330		1,096			1,096		42,426	42,426			
100117528	EL CAJON	CA		07/20/2023		1,696		156			156		1,853	1,853			
100147746	LAS VEGAS	NV		04/08/2024		4,673		(42)			(42)		4,631	4,631			
100173178	LONG BEACH	CA		10/30/2024		1,360		(132)			(132)		1,228	1,228			
100129973	MIAMI	FL		09/27/2023		1,378		(94)			(94)		1,285	1,285			
100160989	CONCRETE	WA		07/24/2024		1,182		(103)			(103)		1,079	1,079			
100064029	MARLBORO	NJ		07/01/2021		1,054		226			226		1,281	1,281			
100158367	UNITED KINGDOM	GBR		07/09/2024		(7,154)		7,154			7,154						
100135394	THE SEA RANCH	CA		11/13/2023		1,233		(35)			(35)		1,199	1,199			
100175599	CARLSBAD	CA		11/12/2024		18,642		(630)			(630)		18,011	18,011			
100147733	APEX	NC		04/08/2024		1,915		(44)			(44)		1,872	1,872			
100067710	SAN RAMON	CA		09/23/2021		3,217		33			33		3,250	3,250			
100079478	ROSEMEAD	CA		03/17/2022		55		(55)			(55)						
100176654	KENT	WA		11/15/2024		1,282		(101)			(101)		1,181	1,181			
100112938	SHADOW HILLS	CA		06/29/2023		2,705		605			605		3,310	3,310			
100083662	CHURCHTON	MD		06/23/2022		(16,808)		(149)			(149)	19,052	2,094	2,041	(54)		(54)
100157871	PRESCOTT	AZ		07/09/2024		1,107		28			28		1,136	1,136			
100161082	SEMINOLE	FL		07/24/2024		1,277		(76)			(76)		1,201	1,201			
100109045	LAS VEGAS	NV		06/05/2023		1,355		(63)			(63)		1,292	1,292			
100143776	KEARNY	NJ		02/27/2024		3,862		(65)			(65)		3,797	3,797			
100179972	BROKEN BOW	OK		11/25/2024		1,423		(13)			(13)		1,411	1,411			
100155093	IDYLLWILD	CA		07/19/2024		2,551		(44)			(44)		2,507	2,507			
100114758	MURRIETA	CA		07/07/2023		906		(52)			(52)		853	853			
100184377	MIDLOTHIAN	TX		12/16/2024		709		(87)			(87)		622	622			
100185123	LYNWOOD	CA		12/20/2024		882		(7)			(7)		876	876			
100148574	BUMPASS	VA		04/12/2024		1,321		(91)			(91)		1,230	1,230			
100119844	ENGLEWOOD	NJ		08/08/2023		1,202		(44)			(44)		1,159	1,159			
100076814	WILDOMAR	CA		12/27/2021		2,583		(283)			(283)		2,301	2,301			
100134780	LEMON GROVE	CA		10/30/2023		1,224		(68)			(68)		1,156	1,156			
100163283	MELBOURNE	FL		08/13/2024		585		(21)			(21)		565	565			
100110721	MIAMI	FL		08/11/2023		1,087		(64)			(64)		1,023	1,023			
100158396	UNITED KINGDOM	GBR		07/09/2024		(7,101)		7,101			7,101						
100169946	APOLLO BEACH	FL		11/08/2024		2,086		(127)			(127)		1,959	1,959			
100164825	SANDWICH	MA		08/26/2024		1,118		(134)			(134)		983	983			
100131782	HUNTINGTON PARK	CA		10/06/2023		1,073		(8)			(8)		1,065	1,065			
100182406	DUNEDIN	FL		12/12/2024		1,079		(60)			(60)		1,019	1,019			
100078489	BRONX	NY		02/02/2022		4,413		105			105		4,518	4,518			
100151720	WESTWOOD	NJ		05/10/2024		1,339		(19)			(19)		1,320	1,320			
100120978	DERRY	NH		08/30/2023		1,706		51			51		1,757	1,757			
100154711	HIGHLAND MILLS	NY		07/19/2024		484		(69)			(69)		415	415			
100147077	LANGHORNE	PA		03/28/2024		(17,585)		(56)			(56)	18,945	1,304	1,265	(39)		(39)
100169402	SANTA ROSA	CA		09/30/2024		877		6			6		882	882			
100160942	SAN DIEGO	CA		07/24/2024		1,285		(102)			(102)		1,183	1,183			
100185347	ANCHORAGE	AK		12/20/2024		34,052		(181)			(181)		33,871	33,871			
100149942	RIO RANCHO	NM		06/07/2024		980		(17)			(17)		963	963			
100164435	SALT LAKE CITY	UT		08/21/2024		1,411		(7)			(7)		1,405	1,405			
100163288	MENIFEE	CA		08/13/2024		1,341		(14)			(14)		1,327	1,327			
100147480	LAS VEGAS	NV		04/03/2024		1,446		(44)			(44)		1,402	1,402			
100182636	CLEARWATER	FL		12/12/2024		970		123			123		1,093	1,093			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067688	VALLEJO	CA		09/23/2021		3,158		(81)			(81)		3,077	3,077			
100171441	STANWOOD	WA		10/16/2024		1,402		(83)			(83)		1,319	1,319			
100135371	TRAVERSE CITY	MI		11/13/2023		1,265		45			45		1,310	1,310			
100181671	BARDONIA	NY		12/11/2024		831		(78)			(78)		753	753			
100101920	MILILANI	HI		04/14/2023		1,003		(134)			(134)		870	870			
100100451	NEW HYDE PARK	NY		04/27/2023		1,530		45			45		1,575	1,575			
100149397	MARYSVILLE	WA		04/24/2024		1,431		(32)			(32)		1,400	1,400			
100159260	KENT	WA		07/15/2024		1,612		(74)			(74)		1,538	1,538			
100161111	VIRGINIA BEACH	VA		07/24/2024		1,335		(105)			(105)		1,231	1,231			
100164735	FOUNTAIN HILLS	AZ		08/26/2024		1,310		(96)			(96)		1,215	1,215			
100101844	MACON	GA		04/06/2023		1,120		(138)			(138)		983	983			
100150478	HUNTINGTON PARK	CA		05/03/2024		4,682		(157)			(157)		4,524	4,524			
100171301	ATHENS	GA		10/16/2024		(23,342)		(215)			(215)	26,042	2,486	2,211	22	(298)	(275)
100099871	NORTH RICHLAND HILLS	TX		03/28/2023		1,406		45			45		1,451	1,451			
100102141	EDGEWATER	MD		04/14/2023		947		(59)			(59)		888	888			
100078767	SIMI VALLEY	CA		01/31/2022		2,957		(134)			(134)		2,822	2,822			
100154883	PHILADELPHIA	PA		07/19/2024		5,416		(76)			(76)		5,340	5,340			
100152814	PACOIMA	CA		05/22/2024		1,029		(131)			(131)		898	898			
100136650	CLEARWATER	FL		01/25/2024		795		(27)			(27)		768	768			
100115936	HENDERSON	NV		07/20/2023		1,574		45			45		1,619	1,619			
100166989	NEW HAVEN	CT		09/13/2024		1,219		(9)			(9)		1,210	1,210			
100109822	NEWARK	NJ		06/22/2023		1,339		(64)			(64)		1,275	1,275			
100072010	DENVER	CO		10/29/2021		570		(70)			(70)		500	500			
100073541	LOS ANGELES	CA		10/26/2021		2,662		(112)			(112)		2,550	2,550			
100073542	LOS ANGELES	CA		10/26/2021		2,662		(112)			(112)		2,550	2,550			
100151703	LYNNWOOD	WA		05/10/2024		1,507		53			53		1,560	1,560			
100141825	HEERLEN	NLD		01/29/2024													
100110595	INLET BEACH	FL		06/30/2023		1,634		10			10		1,644	1,644			
100164154	JURUPA VALLEY	CA		08/21/2024		1,136		(26)			(26)		1,111	1,111			
100180290	OCEAN ISLE BEACH	NC		11/25/2024		1,404		(25)			(25)		1,378	1,378			
100133985	NEWARK	NJ		10/25/2023		(844)		844			844						
100170050	PLANTATION	FL		11/08/2024		2,665		(188)			(188)		2,477	2,477			
100081456	RENO	NV		03/18/2022		5,640		834			834		6,474	6,474			
100137548	BIG BEAR	CA		12/08/2023		1,255		(56)			(56)		1,198	1,198			
100168196	BLOOMFIELD	NJ		09/20/2024		(23,070)		51			51	25,070	2,051	400	(1,651)		(1,651)
100119979	DESERT HOT SPRINGS	CA		08/11/2023		1,346		(22)			(22)		1,324	1,324			
100157730	MANVEL	TX		06/28/2024		746		(137)			(137)		610	610			
100132489	LOS ANGELES	CA		11/03/2023		812		27			27		839	839			
100147061	WINNETKA	CA		03/27/2024		1,372		(65)			(65)		1,308	1,308			
100186015	BOYNTON BEACH	FL		12/27/2024		527		(43)			(43)		484	484			
100132696	DESOTO	TX		11/03/2023		1,586		297			297		1,883	1,883			
100054173	SAN FRANCISCO	CA		03/23/2021		1,912		(137)			(137)		1,775	1,775			
100126997	KEY WEST	FL		08/30/2023		13,810		2,013			2,013		15,823	15,823			
100145845	NAPLES	FL		03/15/2024		958		(167)			(167)		791	791			
100182711	DAGSBORO	DE		12/12/2024		1,260		(106)			(106)		1,154	1,154			
100159596	SOUTH MIAMI	FL		07/15/2024		1,366		(123)			(123)		1,243	1,243			
100172756	FORT LAUDERDALE	FL		12/06/2024		1,380		(5)			(5)		1,375	1,375			
100000313	SILVER SPRING	MD		09/27/2016		2,203		394			394		2,597	2,597			
100170336	CHINO	CA		10/08/2024		1,459		(95)			(95)		1,363	1,363			
100166113	IJAMSVILLE	MD		09/09/2024		1,285		(92)			(92)		1,192	1,192			
100147115	POOLER	GA		05/08/2024		1,891		(70)			(70)		1,820	1,820			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143983	CUTLER BAY	FL		02/29/2024		1,014		(144)			(144)		869	869			
100131829	FILLMORE	CA		10/06/2023		1,040		(1)			(1)		1,039	1,039			
100087920	GLENDALE	AZ		10/25/2022		1,238		(45)			(45)		1,193	1,193			
100068132	PETALUMA	CA		08/25/2021		3,110		(79)			(79)		3,031	3,031			
4010065082	PHOENIX	AZ		01/10/2024		890		(201)			(201)		689	689			
100142518	TRACY	CA		02/08/2024		1,328		(92)			(92)		1,236	1,236			
100131602	FANWOOD	NJ		10/06/2023		1,299		17			17		1,317	1,317			
100082182	RANCHO MURIETA	CA		04/14/2022		2,433		(116)			(116)		2,316	2,316			
100181874	MIAMI	FL		12/12/2024		1,510		125			125		1,635	1,635			
100088789	MORRISTOWN	TN		11/15/2022		2,563		49			49		2,611	2,611			
100172533	SALT LAKE CITY	UT		10/23/2024		1,266		(114)			(114)		1,151	1,151			
100165775	LAKEWOOD	NJ		08/29/2024		1,195		(261)			(261)		935	935			
100182655	LAKE ALMANOR	CA		12/12/2024		967		1			1		968	968			
100180409	LAWRENCE	MA		11/25/2024		1,328		(26)			(26)		1,302	1,302			
100143692	RIVERHEAD	NY		02/22/2024		665		(74)			(74)		591	591			
100165302	ATLANTA	GA		08/29/2024		1,577		(90)			(90)		1,487	1,487			
100159227	NORTH WALES	PA		07/15/2024		1,309		(97)			(97)		1,212	1,212			
100171389	LAS VEGAS	NV		10/16/2024		583		(39)			(39)		544	544			
100179688	TOMS RIVER	NJ		11/21/2024		1,929		6			6		1,936	1,936			
100151014	RICHMOND	VA		05/08/2024		1,444		(20)			(20)		1,425	1,425			
100170129	LEANDER	TX		10/08/2024		3,899		(94)			(94)		3,805	3,805			
100171238	MORENO VALLEY	CA		10/16/2024		1,383		(34)			(34)		1,349	1,349			
100137183	MIAMI	FL		11/28/2023		2,146		(39)			(39)		2,107	2,107			
100116290	ONTARIO	CA		07/20/2023		1,851		1,515			1,515		3,366	3,366			
100119606	WYLIE	TX		07/31/2023		1,324		(66)			(66)		1,258	1,258			
100146690	LAS VEGAS	NV		03/20/2024		594		(100)			(100)		494	494			
100152367	ORANGE BEACH	AL		05/17/2024		1,580		368			368		1,947	1,947			
100119469	KISSIMMEE	FL		07/31/2023		1,502		(23)			(23)		1,479	1,479			
100149506	HEATH	OH		04/26/2024		(17,896)		(98)			(98)	18,949	955	937	(18)		(18)
100142713	LAKE OSWEGO	OR		02/08/2024		1,178		(45)			(45)		1,133	1,133			
100148813	AGRA	OK		04/17/2024		1,070		(43)			(43)		1,026	1,026			
100087334	BAKERSFIELD	CA		10/25/2022		2,887		350			350		3,237	3,237			
100090030	LAKE POINT	UT		01/13/2023		1,328		10			10		1,337	1,337			
100178230	RICHMOND	CA		11/19/2024		1,509		8			8		1,518	1,518			
100169642	ROSEMEAD	CA		09/30/2024		1,278		(54)			(54)		1,223	1,223			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		1,381		4			4		1,385	1,385			
100114914	SANTA ANA	CA		07/13/2023		1,374		(82)			(82)		1,292	1,292			
100162089	BROOKLYN	NY		07/31/2024		1,316		(110)			(110)		1,206	1,206			
100147428	NEW ORLEANS	LA		04/03/2024		1,013		(57)			(57)		955	955			
100103189	HILLSIDE	NJ		04/21/2023		(402)		1,632			1,632		1,230	1,230			
100030824	NEWTON	MA		04/09/2019		1,649		739			739		2,388	2,388			
100161694	S-GRAVENHAGE	NLD		07/29/2024													
100171942	ELK GROVE	CA		10/17/2024		1,565		(51)			(51)		1,513	1,513			
100132299	MILPITAS	CA		10/13/2023		31,978		(366)			(366)		31,612	31,612			
100173452	SCOTTSDALE	AZ		10/29/2024		13		(13)			(13)						
100091293	KENT	WA		01/31/2023		531		(31)			(31)		500	500			
100162050	LAS VEGAS	NV		07/31/2024		1,279		(228)			(228)		1,051	1,051			
100143736	THATCHER	AZ		04/05/2024		1,175		(107)			(107)		1,068	1,068			
100174985	CANTON	GA		10/31/2024		809		(175)			(175)		633	633			
100165226	ROTTERDAM	NLD		08/28/2024													
100164370	SURF CITY	NC		08/21/2024		1,411		(62)			(62)		1,349	1,349			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102531	ASHEVILLE	NC		06/07/2023		1,572		65			65		1,637	1,637			
100175800	BRONX	NY		11/12/2024		(17,404)		(46)			(46)	18,841	1,390	1,355	(35)		(35)
100100176	YONKERS	NY		03/17/2023		1,226		(52)			(52)		1,174	1,174			
100182222	MIAMI	FL		12/12/2024		862		(46)			(46)		816	816			
100160154	EAGLE RIVER	AK		07/17/2024		1,311		(81)			(81)		1,230	1,230			
100147010	KEARNY	NJ		03/27/2024		1,549		83			83		1,632	1,632			
100115486	CONCORD	CA		07/17/2023		1,224		(80)			(80)		1,143	1,143			
100116224	LOS ANGELES	CA		07/20/2023		(6,266)		6,266			6,266						
100184973	CLACKAMAS	OR		12/19/2024		773		(63)			(63)		710	710			
100158850	JUPITER	FL		07/12/2024		1,275		(84)			(84)		1,191	1,191			
100117413	IRVINE	CA		07/20/2023		2,041		1,867			1,867		3,908	3,908			
100128927	HEMET	CA		09/22/2023		1,156		(48)			(48)		1,108	1,108			
100085143	OXFORD	GBR		07/29/2022													
100172343	WHITTIER	CA		10/23/2024		1,272		(128)			(128)		1,143	1,143			
100161080	TUSTIN	CA		07/24/2024		1,228		(100)			(100)		1,127	1,127			
100164653	TRACY	CA		08/23/2024		32,266		(945)			(945)		31,321	31,321			
100136539	NAPERVILLE	IL		11/20/2023		1,585		164			164		1,750	1,750			
100151016	MIAMI	FL		05/08/2024		1,275		(60)			(60)		1,215	1,215			
100147353	MARYSVILLE	WA		05/08/2024		639		(51)			(51)		588	588			
100153973	DUARTE	CA		06/05/2024		40		(40)			(40)						
100161418	PEMBROKE PINES	FL		07/29/2024		(15,888)		(65)			(65)	18,880	2,927	2,798	(128)		(128)
100144321	LOS ANGELES	CA		03/07/2024		1,103		(176)			(176)		927	927			
100156674	MT. JULIET	TN		06/24/2024		821		(115)			(115)		706	706			
100082913	NORTH SALT LAKE	UT		05/17/2022		2,101		(127)			(127)		1,973	1,973			
100159459	BAYONNE	NJ		07/15/2024		3,884		(236)			(236)		3,648	3,648			
100142527	TRUCKEE	CA		02/08/2024		1,458		(51)			(51)		1,406	1,406			
100132453	SAN JOSE	CA		11/03/2023		1,257		185			185		1,441	1,441			
100119977	DENVER	NC		08/11/2023		1,560		23			23		1,583	1,583			
100142570	CAMBRIDGE	MA		02/08/2024		1,261		(88)			(88)		1,173	1,173			
100162520	BOISE	ID		08/12/2024		1,383		(27)			(27)		1,356	1,356			
100162522	BOISE	ID		08/12/2024		1,383		(27)			(27)		1,356	1,356			
100150829	ST. PETERSBURG	FL		05/08/2024		3,441		(56)			(56)		3,386	3,386			
100161995	TUMWATER	WA		07/31/2024		1,178		(123)			(123)		1,056	1,056			
100141461	CAMARILLO	CA		01/30/2024		1,118		(4)			(4)		1,114	1,114			
100147058	MOUNT VERNON	WA		03/27/2024		1,336		(35)			(35)		1,302	1,302			
100162312	LAS VEGAS	NV		08/05/2024		28,680		(485)			(485)		28,196	28,196			
100155965	UNIONDALE	NY		06/18/2024		1,259		(96)			(96)		1,163	1,163			
100171326	NASHVILLE	TN		10/16/2024		1,287		(98)			(98)		1,189	1,189			
100108899	LAKE ELSINORE	CA		05/31/2023		1,642		(91)			(91)		1,551	1,551			
100150466	SUNLAND AREA LOS ANGELES	CA		05/03/2024		3,083		(92)			(92)		2,991	2,991			
100170404	LOS ANGELES	CA		10/09/2024		1,400		(94)			(94)		1,306	1,306			
100102560	TOOL	TX		06/07/2023		1,438		(35)			(35)		1,403	1,403			
100091435	OCEAN CITY	MD		02/22/2023		1,557		(70)			(70)		1,487	1,487			
100182307	LOS ANGELES	CA		12/12/2024		1,011		94			94		1,105	1,105			
100078947	BELLINGHAM	WA		02/24/2022		2,923		(58)			(58)		2,865	2,865			
100184966	HOMESTEAD	FL		12/19/2024		786		(82)			(82)		704	704			
100118945	ADDISON	IL		07/27/2023		1,417		93			93		1,510	1,510			
100077802	LUTZ	FL		12/23/2021		2,850		(331)			(331)		2,519	2,519			
100150923	OCEAN ISLE BEACH	NC		05/08/2024		1,367		(109)			(109)		1,259	1,259			
100167020	GLENDALE	AZ		09/13/2024		1,256		(74)			(74)		1,181	1,181			
100140879	SALINAS	CA		01/25/2024		1,119		(30)			(30)		1,089	1,089			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100144755	UNITED KINGDOM	GBR		03/12/2024		89		(89)			(89)						
100186216	BUFORD	GA		12/27/2024		812		(116)			(116)		696	696			
100161359	MANTECA	CA		07/25/2024		11,569		(255)			(255)		11,314	11,314			
100169521	HOBOKEN	NJ		09/30/2024		967		15			15		982	982			
100172779	LAS VEGAS	NV		12/06/2024		704		(101)			(101)		602	602			
100149051	KISSIMMEE	FL		04/19/2024		1,170		(82)			(82)		1,088	1,088			
100136414	CHATHAM	NJ		11/20/2023		1,267		26			26		1,294	1,294			
100147500	STILLWATER	MN		04/03/2024		1,284		(127)			(127)		1,157	1,157			
100150240	UNITED KINGDOM	GBR		04/29/2024		42							42	42			
100119398	ASBURY PARK	NJ		07/31/2023		915		(47)			(47)		867	867			
100076418	OKLAHOMA CITY	OK		12/23/2021		2,504		(195)			(195)		2,309	2,309			
100150241	UNITED KINGDOM	GBR		04/29/2024													
100128751	UPLAND	CA		09/21/2023		1,453		(57)			(57)		1,395	1,395			
100159700	MADERA	CA		08/23/2024		1,124		(98)			(98)		1,026	1,026			
100168261	JACKSONVILLE BEACH	FL		09/20/2024		435		13			13		447	447			
100079991	FONTANA	CA		04/25/2022		3,296		42			42		3,338	3,338			
100110663	N TOPSAIL BEACH	NC		06/30/2023		1,380		(86)			(86)		1,294	1,294			
100137328	ROSEDALE	NY		12/01/2023		1,723		61			61		1,784	1,784			
100103293	LOS ANGELES	CA		04/27/2023		1,399		(131)			(131)		1,268	1,268			
100172930	HOLLISTER	CA		10/25/2024		1,704		(4)			(4)		1,700	1,700			
100110720	RIALTO	CA		08/11/2023		4,118		(184)			(184)		3,935	3,935			
100144377	CENTENNIAL	CO		03/07/2024		1,304		(12)			(12)		1,292	1,292			
100175168	MIAMI	FL		11/05/2024		1,310		(123)			(123)		1,188	1,188			
100136534	SAVANNAH	GA		11/20/2023		1,213		17			17		1,230	1,230			
100142591	UPPER MARLBORO	MD		02/08/2024		1,242		(103)			(103)		1,139	1,139			
100185943	WOODBINE	MD		12/26/2024		945		(81)			(81)		863	863			
100133439	POMPANO BEACH	FL		10/19/2023		1,098		(58)			(58)		1,040	1,040			
100116336	OAKHURST	CA		07/20/2023		1,544		1,461			1,461		3,004	3,004			
100084860	SEDONA	AZ		08/02/2022		1,793		70			70		1,863	1,863			
100169488	KOLOA	HI		09/30/2024		(17,885)		(46)			(46)	18,830	899	899			
100086923	THE VILLAGES	FL		10/24/2022		1,490		13			13		1,503	1,503			
100182416	LAKEWOOD RANCH	FL		12/12/2024		939		21			21		960	960			
100116305	BENJAMIN	UT		07/20/2023		(17,116)		1,435			1,435	18,830	3,149	3,149			
100174634	PORT CHARLOTTE	FL		10/31/2024		(55)		55			55						
100082714	LOS ANGELES	CA		04/20/2022		40		(40)			(40)						
100181942	SANTA ANA	CA		12/12/2024		1,421		22			22		1,442	1,442			
100151773	MILLBURY	MA		05/10/2024		1,218		(38)			(38)		1,180	1,180			
100164303	ROSELAND	VA		08/21/2024		1,284		(86)			(86)		1,198	1,198			
100132620	GILBERT	AZ		11/03/2023		1,218		35			35		1,253	1,253			
100172234	LA MIRADA	CA		10/21/2024		1,634		(97)			(97)		1,537	1,537			
100153176	SUNLAND	CA		05/30/2024		1,256		(40)			(40)		1,216	1,216			
100132044	ESCONDIDO	CA		10/13/2023		1,320		(8)			(8)		1,312	1,312			
100171348	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024		1,297		(117)			(117)		1,180	1,180			
100141083	EAST ORANGE	NJ		01/30/2024		1,288		(82)			(82)		1,206	1,206			
100156174	GROVELAND	FL		06/20/2024		1,413		(100)			(100)		1,313	1,313			
100044742	HAWTHORN WOODS	IL		11/19/2020		2,145		(677)			(677)		1,468	1,468			
100172942	MONROE	NC		10/25/2024		1,550		(107)			(107)		1,443	1,443			
100151676	TYBEE ISLAND	GA		05/10/2024		1,364		25			25		1,390	1,390			
100083457	POMONA	CA		06/02/2022		3,586		(8)			(8)		3,577	3,577			
100168041	EL CERRITO	CA		09/20/2024		443		15			15		458	458			
100116107	ELK GROVE	CA		07/20/2023		(2,547)		5,061			5,061		2,515	2,515			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176171	BEAUMONT	CA		12/20/2024		900		(159)			(159)		741	741			
100101084	MIAMI BEACH	FL		04/28/2023		1,876		241			241		2,117	2,117			
100118983	SAN BERNARDINO	CA		07/27/2023		1,329		(72)			(72)		1,257	1,257			
100128499	CASTROVILLE	TX		09/15/2023		2,085		(97)			(97)		1,988	1,988			
100155986	FAIRHAVEN	MA		06/18/2024		(34)		34			34						
100159730	STOCKTON	CA		08/23/2024		935		(82)			(82)		853	853			
100080371	JURUPA VALLEY	CA		04/14/2022		2,213		(211)			(211)		2,002	2,002			
100151796	EAST FALMOUTH	MA		05/10/2024		37,570		(142)			(142)		37,428	37,428			
100142608	STERLING	VA		02/08/2024		1,203		(49)			(49)		1,154	1,154			
100179655	BOYNTON BEACH	FL		11/21/2024		4,013		(113)			(113)		3,900	3,900			
100014812	PARK CITY	UT		11/06/2017		4,530		(101)			(101)		4,430	4,430			
100173672	ROERMOND	NLD		10/29/2024													
100172655	WASHINGTON	DC		11/21/2024		1,067		(124)			(124)		943	943			
100109757	LOS ANGELES	CA		06/16/2023		1,637		(56)			(56)		1,581	1,581			
100026784	SPARTA	NJ		09/26/2018		1,789		259			259		2,048	2,048			
100120128	DENTON	TX		08/11/2023		1,357		(69)			(69)		1,288	1,288			
100142966	FORT WORTH	TX		02/09/2024		45,079		(1,397)			(1,397)		43,682	43,682			
100162542	ISELIN	NJ		08/12/2024		1,259		(82)			(82)		1,177	1,177			
100168537	BRENTWOOD	CA		09/25/2024		1,418		(117)			(117)		1,301	1,301			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		2,507		(105)			(105)		2,402	2,402			
100180240	SEATTLE	WA		11/25/2024		1,551		3			3		1,553	1,553			
100139026	WILLIAMSBURG	VA		12/22/2023		3,971		(68)			(68)		3,903	3,903			
100172573	SEATTLE	WA		10/23/2024		1,512		(91)			(91)		1,421	1,421			
100150464	SAN DIEGO	CA		05/03/2024		1,407		(53)			(53)		1,354	1,354			
100170164	PIGEON FORGE	TN		10/08/2024		1,180		(65)			(65)		1,116	1,116			
100185401	SAVANNAH	GA		12/20/2024		1,005		104			104		1,110	1,110			
100179574	NARRAGANSETT	RI		11/21/2024		1,387		(79)			(79)		1,309	1,309			
100147792	SUWANEE	GA		04/08/2024		1,408		(68)			(68)		1,340	1,340			
100181965	TEMECULA	CA		12/12/2024		1,408		37			37		1,445	1,445			
100139576	MENIFEE	CA		12/28/2023		998		(80)			(80)		917	917			
100079090	CHELSEA	MA		02/24/2022		3,763							3,763	3,763			
100171871	MARIETTA	GA		10/17/2024		1,559		(92)			(92)		1,467	1,467			
100150789	RALEIGH	NC		05/07/2024		1,446		(41)			(41)		1,406	1,406			
100180022	PORT SAINT LUCIE	FL		11/25/2024		1,740		(29)			(29)		1,711	1,711			
100179495	SCOTTSDALE	AZ		11/21/2024		1,508		(8)			(8)		1,500	1,500			
100115916	FLOWERY BRANCH	GA		07/20/2023		(17,501)		(97)			(97)	18,686	1,088	1,287	199		199
100174992	BROOKLYN	NY		10/31/2024		(17,499)		(83)			(83)	18,774	1,191	1,137	(55)		(55)
100079642	SCOTTSDALE	AZ		04/08/2022		2,694		74			74		2,769	2,769			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		1,702		314			314		2,016	2,016			
100131915	SEVEN DEVILS	NC		10/13/2023		1,767		(69)			(69)		1,698	1,698			
100186555	BEECH MOUNTAIN	NC		12/30/2024		819		(56)			(56)		763	763			
100159578	EDMONDS	WA		07/15/2024		1,239		(242)			(242)		997	997			
100150915	EVERETT	WA		05/08/2024		1,315		(84)			(84)		1,230	1,230			
100145011	UNITED KINGDOM	GBR		03/12/2024		110		(69)			(69)		41	41			
100079910	PACIFIC GROVE	CA		04/25/2022		2,697		169			169		2,866	2,866			
100142152	RIVERSIDE	CA		02/29/2024		1,059		(53)			(53)		1,007	1,007			
100161121	UPLAND	CA		07/24/2024		1,404		(91)			(91)		1,313	1,313			
100174380	SHENANDOAH	VA		10/31/2024		1,372		(82)			(82)		1,290	1,290			
100145051	UNITED KINGDOM	GBR		03/12/2024		323		(179)			(179)		144	144			
100090973	ALLEN	TX		01/31/2023		1,219		(158)			(158)		1,061	1,061			
100102880	PORTLAND	OR		06/22/2023		1,512		(13)			(13)		1,499	1,499			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119396	NASHVILLE	TN		07/31/2023		1,430		(23)			(23)		1,407	1,407			
100081853	LOS ANGELES	CA		03/30/2022		(46)		46			46						
100136164	DENVER	CO		12/18/2023		1,127		(53)			(53)		1,074	1,074			
100115991	KISSIMMEE	FL		07/20/2023		1,615		(26)			(26)		1,589	1,589			
100164879	DACULA	GA		08/26/2024		3,852		(1,790)			(1,790)		2,062	2,062			
100184415	COCONUT CREEK	FL		12/17/2024		1,882		(50)			(50)		1,832	1,832			
100089589	CELEBRATION	FL		01/30/2023		1,224		(95)			(95)		1,129	1,129			
100108198	ANTIOCH	CA		05/24/2023		1,107		(125)			(125)		982	982			
100172922	REDMOND	OR		10/25/2024		1,145		(91)			(91)		1,054	1,054			
100156087	JOSHUA TREE	CA		06/18/2024		823		(147)			(147)		676	676			
100117568	SALINAS	CA		07/20/2023		2,887		519			519		3,406	3,406			
100119676	NEWARK	NJ		08/08/2023		(42)		1,174			1,174		1,131	1,131			
100082566	MIRAMAR BEACH	FL		04/27/2022		3,580		(150)			(150)		3,429	3,429			
100143572	HARTFORD	CT		02/21/2024		1,155		(91)			(91)		1,063	1,063			
100107876	KELLER	TX		06/29/2023		1,478		(99)			(99)		1,379	1,379			
100186444	CLOVIS	CA		12/30/2024		862		(88)			(88)		774	774			
100164017	OLYMPIA	WA		08/21/2024		1,032		(106)			(106)		926	926			
100158686	LYNN	MA		07/10/2024		1,323		(80)			(80)		1,243	1,243			
100148155	SANTA CLARITA	CA		05/15/2024		1,077		(2)			(2)		1,075	1,075			
100175264	HURRICANE	UT		11/05/2024		1,370		(44)			(44)		1,326	1,326			
100176562	GUILFORD	VT		11/15/2024		1,335		(57)			(57)		1,278	1,278			
100135054	SAN DIEGO	CA		11/01/2023		2,604		91			91		2,695	2,695			
100076550	PHOENIX	AZ		12/16/2021		125		(125)			(125)						
100164334	PRINCE FREDERICK	MD		08/21/2024		830		(99)			(99)		731	731			
100120258	WINCHESTER	VA		08/18/2023		1,368		(91)			(91)		1,277	1,277			
100140403	SOUTH JORDAN	UT		01/18/2024		1,863		(85)			(85)		1,778	1,778			
100118838	MORENO VALLEY	CA		08/30/2023		1,118		(69)			(69)		1,049	1,049			
100077937	CASTLE ROCK	CO		01/10/2022		7,138		(307)			(307)		6,831	6,831			
100102940	FONTANA	CA		06/22/2023		1,343		(159)			(159)		1,184	1,184			
100173695	POOLER	GA		10/30/2024		862		(148)			(148)		714	714			
100173299	DAVIS	CA		10/30/2024		1,516		(74)			(74)		1,442	1,442			
100087057	MESQUITE	TX		11/04/2022		1,382		(55)			(55)		1,327	1,327			
100160067	PANAMA CITY BEACH	FL		07/17/2024		1,309		(85)			(85)		1,224	1,224			
100164328	PUYALLUP	WA		08/21/2024		1,255		(73)			(73)		1,182	1,182			
100111094	SHERMAN OAKS	CA		06/29/2023		1,929		271			271		2,201	2,201			
100144380	HIGH RIDGE	MO		03/07/2024		1,218		(109)			(109)		1,109	1,109			
100107896	BUCKEYE	AZ		06/29/2023		1,424		(82)			(82)		1,342	1,342			
100144044	PITTSBURGH	PA		03/07/2024		1,294		(76)			(76)		1,218	1,218			
100136047	ODESSA	TX		11/16/2023		1,040		(100)			(100)		940	940			
100080852	SAN CLEMENTE	CA		03/10/2022		52		(52)			(52)						
100161417	HOMESTEAD	FL		07/29/2024		1,278		(79)			(79)		1,199	1,199			
4010049298	WILMINGTON	OH		05/31/2023		1,242		(99)			(99)		1,143	1,143			
100116328	THOUSAND OAKS	CA		07/20/2023		2,003		1,645			1,645		3,648	3,648			
100137267	NETHERLANDS	NLD		11/28/2023													
100141799	AMSTERDAM	NLD		01/29/2024		2,924							2,924	2,924			
100087908	NORCO	CA		10/18/2022		1,393		(65)			(65)		1,328	1,328			
100181586	NEWARK	NJ		12/09/2024		(1,242)		1,941			1,941		699	699			
100103426	BEAVERTON	OR		06/16/2023		(17,136)		(10)			(10)	18,668	1,521	1,384	(138)		(138)
100180438	WILLIS	TX		11/25/2024		1,478		146			146		1,624	1,624			
100141626	OAKLAND	CA		01/30/2024		51		(51)			(51)						
100169486	WEEHAWKEN	NJ		09/30/2024		973		29			29		1,002	1,002			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068110	SAN JOSE	CA		08/25/2021		3,015		(84)			(84)		2,931	2,931			
100185580	OCEAN VIEW	DE		12/20/2024		1,453		(153)			(153)		1,300	1,300			
100173617	ENSCHEDE	NLD		10/29/2024													
100167916	APPLE VALLEY	CA		09/20/2024		1,372		(103)			(103)		1,270	1,270			
100135647	MIAMI	FL		11/09/2023		705		(22)			(22)		683	683			
100149550	MANTECA	CA		04/26/2024		730		(15)			(15)		715	715			
100143146	PEABODY	MA		02/16/2024		740		(66)			(66)		673	673			
100147371	WOODBRIDGE	CA		05/08/2024		36		(36)			(36)						
100135817	COACHELLA	CA		11/10/2023		1,276		1			1		1,277	1,277			
100127475	DALLAS	TX		09/08/2023		4,077		27			27		4,104	4,104			
100147794	LA MESA	CA		04/08/2024		1,268		(52)			(52)		1,215	1,215			
100163173	ARLINGTON	VA		08/13/2024		1,474		(18)			(18)		1,457	1,457			
100169418	KETCHUM	ID		09/30/2024		417		(49)			(49)		367	367			
100131820	DERWOOD	MD		10/06/2023		963		20			20		983	983			
100143902	MURFREESBORO	TN		03/06/2024		2,168		(151)			(151)		2,017	2,017			
100076766	SAN DIMAS	CA		12/30/2021		1,692		(206)			(206)		1,485	1,485			
100139940	GATLINBURG	TN		01/09/2024		1,167		11			11		1,178	1,178			
100152772	WHITTIER	CA		05/22/2024		1,176		(101)			(101)		1,075	1,075			
100087061	FULLERTON	CA		11/04/2022		431		(51)			(51)		380	380			
100172223	KISSIMMEE	FL		10/17/2024		1,326		(181)			(181)		1,145	1,145			
100164789	CAPE CORAL	FL		08/26/2024		1,257		(75)			(75)		1,182	1,182			
100165332	EAST POINT	GA		08/29/2024		1,127		(116)			(116)		1,011	1,011			
100128169	RED LODGE	MT		09/18/2023		2,165		106			106		2,271	2,271			
100179629	GREEN BAY	WI		11/21/2024		1,287		(113)			(113)		1,174	1,174			
100173215	JEFFERSON	CO		10/30/2024		1,588		(13)			(13)		1,575	1,575			
100157765	GUILFORD	CT		08/01/2024		1,221		(49)			(49)		1,173	1,173			
100080487	WINCHESTER	CA		03/10/2022		2,609		(202)			(202)		2,406	2,406			
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		5,109		(186)			(186)		4,924	4,924			
100163306	UKIAH	CA		08/13/2024		869		(89)			(89)		779	779			
100102670	WIMAUMA	FL		06/22/2023		1,209		(91)			(91)		1,118	1,118			
100119777	NEWARK	NJ		08/08/2023		(52)		1,275			1,275		1,223	1,223			
100173254	SUGAR MOUNTAIN	NC		10/30/2024		1,244		(106)			(106)		1,138	1,138			
100161534	CINCINNATI	OH		07/30/2024		1,276		(93)			(93)		1,183	1,183			
100134971	SAVANNAH	GA		10/30/2023		21,132		628			628		21,760	21,760			
100117379	LA PUENTE AREA	CA		07/20/2023		(4,814)		6,715			6,715		1,901	1,901			
100162652	ORANGE BEACH	AL		08/12/2024		4,774		469			469		5,243	5,243			
100175803	NEWARK	NJ		11/12/2024		1,292		46			46		1,338	1,338			
100185880	OXNARD	CA		12/26/2024		476		(46)			(46)		430	430			
100163387	HILO	HI		09/27/2024		1,189		(138)			(138)		1,051	1,051			
100150774	ISSAQUAH	WA		05/07/2024		2,069		(71)			(71)		1,998	1,998			
100116624	SAN DIMAS	CA		07/20/2023		(3,973)		6,847			6,847		2,874	2,874			
100090901	LOS ANGELES	CA		01/31/2023		1,625		163			163		1,788	1,788			
100087122	MONTEREY	CA		11/04/2022		1,697		127			127		1,825	1,825			
100132632	CHICAGO	IL		11/03/2023		1,145		90			90		1,235	1,235			
100175305	TEMPE	AZ		11/05/2024		1,340		(58)			(58)		1,282	1,282			
100149408	EWA BEACH	HI		04/24/2024		1,326		(110)			(110)		1,216	1,216			
100169852	LOS ANGELES	CA		09/30/2024		1,248		(51)			(51)		1,196	1,196			
100129484	LANCASTER	TN		09/29/2023		1,337		(79)			(79)		1,258	1,258			
100117545	GARDEN GROVE	CA		07/20/2023		2,545		408			408		2,953	2,953			
100102956	YONKERS	NY		06/22/2023		1,359		(266)			(266)		1,093	1,093			
100127478	CLIFFSIDE PARK	NJ		09/08/2023		1,373		(40)			(40)		1,333	1,333			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157864	BRADENTON	FL		07/09/2024		1,218		(20)			(20)		1,198	1,198			
100163815	RIVERSIDE	CA		09/27/2024		1,063		(70)			(70)		992	992			
100165857	PORT SAINT LUCIE	FL		08/29/2024		1,100		(215)			(215)		885	885			
100148833	PHOENIX	AZ		04/17/2024		1,337		(60)			(60)		1,277	1,277			
100167869	TRACY	CA		09/20/2024		18		(18)			(18)						
100173485	DILLON	CO		10/29/2024		1,371		(163)			(163)		1,208	1,208			
100163401	OJAI	CA		09/27/2024		1,127		(49)			(49)		1,078	1,078			
100185756	WILMINGTON	CA		12/23/2024		408		(70)			(70)		339	339			
100168658	LEASBURG	NC		09/25/2024		1,043		(89)			(89)		954	954			
100138102	ORLANDO	FL		12/14/2023		1,333		(11)			(11)		1,322	1,322			
100165199	UTRECHT	NLD		08/28/2024													
100088932	CUDJOE KEY	FL		11/15/2022		(25,290)		51			51	25,661	421	300	(121)		(121)
100180698	LAS VEGAS	NV		11/26/2024		1,315		(48)			(48)		1,267	1,267			
100180675	MIAMI	FL		11/26/2024		1,327		(100)			(100)		1,228	1,228			
100130229	NORWALK	CA		11/15/2023		1,217		(25)			(25)		1,191	1,191			
100119871	SAINT CLOUD	FL		08/10/2023		1,188		(88)			(88)		1,100	1,100			
100154849	BROOKLYN	NY		07/19/2024		1,205		(63)			(63)		1,142	1,142			
100185356	SEVEN DEVILS	NC		12/20/2024		1,538		109			109		1,647	1,647			
100172301	CHARLOTTE	NC		10/21/2024		1,469		(56)			(56)		1,413	1,413			
100174336	CRYSTAL BEACH	TX		10/31/2024		1,267		(93)			(93)		1,174	1,174			
100109815	NEWARK	NJ		06/22/2023		1,340		(81)			(81)		1,260	1,260			
100083092	SAN DIEGO	CA		05/26/2022		31		(31)			(31)						
100110118	ANTIOCH	CA		06/23/2023		5		(5)			(5)						
100181238	SOUTH LAKE TAHOE	CA		12/06/2024		913		(23)			(23)		890	890			
100154948	LINCOLN	CA		07/19/2024		1,304		(58)			(58)		1,246	1,246			
100164866	LOS ANGELES	CA		08/26/2024		3,364		(2,326)			(2,326)		1,038	1,038			
100160538	DES MOINES	WA		07/19/2024		2,189		28			28		2,217	2,217			
100166245	ROSEVILLE	CA		09/09/2024		1,503		71			71		1,574	1,574			
100116338	LOS ANGELES	CA		07/20/2023		1,563		1,598			1,598		3,161	3,161			
100091147	LOS ANGELES	CA		01/31/2023		(32)		32			32						
100155098	QUILCENE	WA		07/19/2024		4,484		(70)			(70)		4,414	4,414			
100173163	MINNEAPOLIS	MN		10/30/2024		1,460		(54)			(54)		1,405	1,405			
100090716	HICKSVILLE	NY		12/29/2022		1,248		(86)			(86)		1,162	1,162			
100164196	INDIO	CA		08/21/2024		964		(123)			(123)		841	841			
100166315	DALLAS	TX		10/23/2024		1,416		(90)			(90)		1,326	1,326			
100171470	FAIRFAX	VA		10/16/2024		1,505		(109)			(109)		1,396	1,396			
100173491	SEATTLE	WA		10/29/2024		1,258		(198)			(198)		1,060	1,060			
100164292	ROCKLIN	CA		08/21/2024		1,270		(110)			(110)		1,160	1,160			
100151680	CAROLINA BEACH	NC		05/10/2024		883		(66)			(66)		816	816			
100174214	KEMAH	TX		10/31/2024		20,347		(709)			(709)		19,638	19,638			
100078262	WILTON	CA		02/10/2022		2,347		(391)			(391)		1,956	1,956			
100160541	SCOTTSDALE	AZ		07/19/2024		1,286		(91)			(91)		1,195	1,195			
100181358	CORNING	CA		12/06/2024		951		(103)			(103)		848	848			
100139225	HEATH	TX		12/28/2023		1,019		(87)			(87)		933	933			
100011738	WASHINGTON	DC		03/08/2017		819		738			738		1,557	1,557			
100060190	NEWTON	MA		06/25/2021		3,240		(175)			(175)		3,065	3,065			
100116424	LITCHFIELD PARK	AZ		07/20/2023		1,782		617			617		2,399	2,399			
100090133	HENDERSON	NV		01/13/2023		1,804		19			19		1,823	1,823			
100076543	CLOVIS	CA		01/04/2022		2,940		(48)			(48)		2,892	2,892			
100145305	UNITED KINGDOM	GBR		03/12/2024		231		(156)			(156)		75	75			
100101934	BILLERICA	MA		04/14/2023		1,030		(102)			(102)		928	928			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156220	PUNTA GORDA	FL		06/20/2024		1,194		(190)			(190)		1,005	1,005			
100141946	MIAMI	FL		02/29/2024		1,127		(122)			(122)		1,005	1,005			
403050591	MILWAUKEE	WI		06/28/2024		1,837		(452)			(452)		1,385	1,385			
100078736	SAN DIEGO	CA		02/25/2022		(15,861)		(99)			(99)	18,601	2,641	2,573	(68)		(68)
100160073	ST. PETERSBURG	FL		07/17/2024		1,130		(38)			(38)		1,092	1,092			
100173184	LAS VEGAS	NV		10/30/2024		1,370		(106)			(106)		1,264	1,264			
100174728	FORT WORTH	TX		10/31/2024		1,317		(130)			(130)		1,188	1,188			
100100504	WINDERMERE	FL		04/27/2023		1,417		(88)			(88)		1,329	1,329			
100068118	VAN NUYS	CA		08/25/2021		2,943		(209)			(209)		2,734	2,734			
100089969	MERRITT ISLAND	FL		01/26/2023		1,033		(61)			(61)		972	972			
100171446	QUEEN CREEK	AZ		10/16/2024		1,639		(54)			(54)		1,585	1,585			
100102117	HUNTINGTON PARK	CA		04/14/2023		1,266		(43)			(43)		1,223	1,223			
100158004	PASCO	WA		07/09/2024		1,197		(91)			(91)		1,106	1,106			
100129419	WESTFIELD	IN		09/29/2023		2,398		(20)			(20)		2,378	2,378			
100146607	WINTER GARDEN	FL		03/20/2024		1,219		(90)			(90)		1,129	1,129			
100088151	CYPRESS	TX		10/25/2022		1,329		37			37		1,366	1,366			
100158306	UNITED KINGDOM	GBR		07/09/2024		(7,480)		7,480			7,480						
100115156	NEWARK	NJ		07/17/2023		1,342		(72)			(72)		1,269	1,269			
100154144	NORTHAMPTON	PA		07/11/2024		712		41			41		753	753			
100116718	SAN FRANCISCO	CA		07/20/2023		1,759		826			826		2,586	2,586			
100168713	AUSTIN	TX		09/25/2024		1,097		(183)			(183)		914	914			
100084689	NORWALK	CA		08/02/2022		1,616		(29)			(29)		1,587	1,587			
100128724	HOLLISTON	MA		09/21/2023		1,112		(44)			(44)		1,068	1,068			
100055885	LOS ANGELES	CA		03/26/2021		3,226		(194)			(194)		3,032	3,032			
100130265	ATLANTA	GA		09/28/2023		1,249		(239)			(239)		1,010	1,010			
100100164	TAMPA	FL		03/17/2023		904		10			10		914	914			
100139836	UNITED KINGDOM	GBR		12/18/2023		2,749							2,749	2,749			
100162894	BRENTWOOD	TN		08/12/2024		1,282		(88)			(88)		1,194	1,194			
100164722	SARASOTA	FL		08/23/2024		3,025		(178)			(178)		2,848	2,848			
100129866	NEWARK	NJ		09/27/2023		1,146		(56)			(56)		1,091	1,091			
100142665	VAN NUYS	CA		02/08/2024		1,424		(81)			(81)		1,342	1,342			
100083465	ODESSA	FL		06/06/2022		18,659		(659)			(659)		18,000	18,000			
100138265	HOLLYWOOD	FL		12/15/2023		992		16			16		1,007	1,007			
100165902	LA HABRA	CA		08/30/2024		1,287		(151)			(151)		1,136	1,136			
100144998	UNITED KINGDOM	GBR		03/12/2024		162		(94)			(94)		67	67			
100172198	SAN MARCOS	CA		10/17/2024		2,752		(64)			(64)		2,689	2,689			
100159485	TAMPA	FL		07/15/2024		1,431		(64)			(64)		1,367	1,367			
100150999	COEUR D ALENE	ID		05/08/2024		1,532		22			22		1,555	1,555			
100180384	LEOMINSTER	MA		11/25/2024		1,732							1,732	1,732			
100099969	WASHINGTON	DC		03/28/2023		980		(22)			(22)		957	957			
100154920	DECATUR	GA		07/19/2024		2,098		(13)			(13)		2,086	2,086			
100143728	HONOLULU	HI		02/26/2024		1,216		(59)			(59)		1,157	1,157			
100172204	STONEHAM	MA		10/17/2024		1,343		(83)			(83)		1,260	1,260			
100140852	MIAMI	FL		03/06/2024		914		(173)			(173)		740	740			
100174186	IRVINE	CA		10/31/2024		1,145		(43)			(43)		1,102	1,102			
100161553	WORCESTER	MA		07/30/2024		1,259		(76)			(76)		1,183	1,183			
100151933	MERIDIAN	ID		06/14/2024		1,211		(135)			(135)		1,076	1,076			
100082990	CHICO	CA		05/05/2022		1,771		(26)			(26)		1,744	1,744			
100156136	CASTLE ROCK	CO		07/25/2024		1,276		(82)			(82)		1,194	1,194			
100166317	SAN DIEGO	CA		10/23/2024		1,446		(41)			(41)		1,405	1,405			
100153379	NEWTON	NJ		05/29/2024		1,185		(104)			(104)		1,081	1,081			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118695	EAST FALMOUTH	MA		07/25/2023		1,177		(104)			(104)		1,073	1,073			
100172780	CORONA	CA		12/06/2024		1,179		(152)			(152)		1,027	1,027			
100078869	COVINA	CA		02/24/2022		2,861		(2)			(2)		2,858	2,858			
100173442	HUNTINGTON BEACH	CA		10/29/2024		16,518		(610)			(610)		15,908	15,908			
100179683	BAYVILLE	NJ		11/21/2024		32,096		866			866		32,961	32,961			
100120267	CHATHAM TWSP	NJ		08/18/2023		1,530		(58)			(58)		1,472	1,472			
100074242	SCOTTSDALE	AZ		12/09/2021		3,026		(166)			(166)		2,859	2,859			
100149471	MOUNT LAUREL	NJ		04/24/2024		1,458		(65)			(65)		1,393	1,393			
100102386	MANTECA	CA		06/07/2023		4		(4)			(4)						
100172853	COMPTON	CA		10/25/2024		1,467		(124)			(124)		1,343	1,343			
100164820	LATHROP	CA		08/26/2024		1,187		(118)			(118)		1,069	1,069			
100182030	SACRAMENTO	CA		12/12/2024		1,326		(8)			(8)		1,318	1,318			
100151994	SUN CITY	AZ		06/14/2024		760		(111)			(111)		649	649			
100180011	LAKE ARROWHEAD	CA		11/25/2024		3,028		(100)			(100)		2,928	2,928			
100119287	BUTLER	TN		07/31/2023		1,694		109			109		1,803	1,803			
100120535	RIVERSIDE	CA		08/18/2023		1,159		(175)			(175)		984	984			
100091496	YONKERS	NY		01/20/2023		1,296		(76)			(76)		1,220	1,220			
100175687	VANCOUVER	WA		11/12/2024		1,390		83			83		1,473	1,473			
100103218	FEDERAL WAY	WA		04/26/2023		6,723		(278)			(278)		6,445	6,445			
100080337	JERSEY CITY	NJ		02/24/2022		2,587		(99)			(99)		2,488	2,488			
100025152	FLUSHING	NY		09/20/2018		1,668		621			621		2,289	2,289			
100067426	BURBANK	CA		09/23/2021		3,173		(198)			(198)		2,975	2,975			
100156774	SOUTH PASADENA	CA		06/26/2024		1,221		(206)			(206)		1,015	1,015			
100107802	MESA	AZ		05/19/2023		1,590		76			76		1,666	1,666			
100146890	SARASOTA	FL		03/26/2024		1,368		(98)			(98)		1,270	1,270			
100172432	SNOHOMISH	WA		10/23/2024		1,572		(47)			(47)		1,525	1,525			
100159569	LA QUINTA	CA		07/15/2024		1,171		(58)			(58)		1,114	1,114			
100147381	DALLAS	TX		05/08/2024		1,099		(74)			(74)		1,025	1,025			
100165594	CHICAGO	IL		10/04/2024		1,401		(112)			(112)		1,289	1,289			
100171247	CAMAS	WA		10/16/2024		2,081		(166)			(166)		1,914	1,914			
100175769	DANBURY	CT		11/12/2024		1,279		(70)			(70)		1,209	1,209			
100078748	SACRAMENTO	CA		02/25/2022		1,428		(262)			(262)		1,166	1,166			
100151677	BELLEAIR BEACH	FL		05/10/2024		1,484		51			51		1,535	1,535			
100113914	RANDOLPH	NJ		06/29/2023		2,366		1,690			1,690		4,056	4,056			
100117649	OXNARD	CA		07/20/2023		1,131		(112)			(112)		1,019	1,019			
100110566	DURANGO	CO		06/30/2023		1,580		(14)			(14)		1,565	1,565			
100043613	SAN JOSE	CA		08/13/2020		1,687		3			3		1,690	1,690			
100087082	LOS ANGELES	CA		11/04/2022		1,668		96			96		1,764	1,764			
100174648	STATEN ISLAND	NY		10/31/2024		(23,985)		(132)			(132)	25,479	1,362	1,291	(71)		(71)
100176595	PALMDALE	CA		11/15/2024		5,942		(329)			(329)		5,612	5,612			
100176794	MECHANICSBURG	PA		11/15/2024		(24,627)		(88)			(88)	25,479	763	628	(135)		(135)
100168812	NEW BRAUNFELS	TX		09/26/2024		(24,516)		(149)			(149)	25,479	814	721	(93)		(93)
100083873	RIVERSIDE	CA		07/12/2022		1,545		(39)			(39)		1,506	1,506			
100000195	LORTON	VA		09/27/2016		1,828		489			489		2,317	2,317			
100182533	ASHBURN	VA		12/12/2024		1,947		(64)			(64)		1,883	1,883			
100172346	SEATTLE	WA		10/23/2024		(16,916)		(73)			(73)	18,507	1,518	1,426	(92)		(92)
100174015	NEW PORT RICHEY	FL		10/31/2024		1,234		(173)			(173)		1,061	1,061			
100079364	TAMARAC	FL		03/17/2022		2,508		(59)			(59)		2,450	2,450			
100163943	TEMPLETON	CA		10/04/2024		1,307		(68)			(68)		1,239	1,239			
100116001	KISSIMMEE	FL		07/20/2023		1,419		3			3		1,422	1,422			
100176679	MIAMI	FL		11/15/2024		1,437		(33)			(33)		1,404	1,404			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115701	VERONA	NJ		07/20/2023		1,433		(4)			(4)		1,429	1,429			
100044280	SAN FRANCISCO	CA		08/19/2020		3,090		(216)			(216)		2,874	2,874			
100135958	MENIFEE	CA		11/16/2023		709		(16)			(16)		692	692			
100139771	UNITED KINGDOM	GBR		12/18/2023													
100080874	CLOVIS	CA		03/10/2022		2,898		(292)			(292)		2,606	2,606			
100090400	MENIFEE	CA		12/28/2022		1,376		(48)			(48)		1,328	1,328			
100141511	GENEVA	FL		01/30/2024		1,128		(45)			(45)		1,083	1,083			
100115880	EATONTON	GA		07/20/2023		1,486		(29)			(29)		1,457	1,457			
100180827	S-GRAVENHAGE	NLD		11/27/2024													
100149623	FOLSOM	CA		04/26/2024		1,491		(26)			(26)		1,466	1,466			
100137098	BROKEN BOW	OK		11/28/2023		1,234		80			80		1,313	1,313			
100148377	WESLEY CHAPEL	FL		04/12/2024		1,311		(84)			(84)		1,227	1,227			
100186350	RENO	NV		12/30/2024		906		(21)			(21)		885	885			
100129236	FRESNO	CA		11/03/2023		1,230		(36)			(36)		1,195	1,195			
100117786	CONCORD	NC		07/20/2023		1,778		(47)			(47)		1,730	1,730			
100164493	COROLLA	NC		08/21/2024		1,524		(74)			(74)		1,450	1,450			
100151551	NEWTON	NJ		05/10/2024		889		(76)			(76)		813	813			
100145823	CAMARILLO	CA		03/15/2024		1,999		(143)			(143)		1,855	1,855			
100137579	PORTLAND	OR		12/08/2023		920		67			67		987	987			
100186191	NORTH MIAMI	FL		12/27/2024		609		(92)			(92)		516	516			
100149807	SALINAS	CA		04/26/2024		1,199		(37)			(37)		1,163	1,163			
100143657	JUPITER	FL		02/22/2024		1,042		(115)			(115)		927	927			
100159836	MIAMI	FL		08/16/2024		1,949		(253)			(253)		1,697	1,697			
100145793	FREMONT	CA		05/08/2024		1,267		9			9		1,275	1,275			
100109732	BAYPORT	NY		06/16/2023		2,886		(147)			(147)		2,739	2,739			
100087195	CAMARILLO	CA		10/25/2022		1,880		360			360		2,240	2,240			
100110456	WASHINGTON	DC		06/30/2023		2,624		(39)			(39)		2,585	2,585			
100156541	POMPANO BEACH	FL		06/24/2024		2,404		(64)			(64)		2,340	2,340			
100109173	MONTGOMERY	TX		07/21/2023		6,785		(207)			(207)		6,578	6,578			
100139654	HENDERSON	NV		12/28/2023		954		(159)			(159)		795	795			
100152968	SOUTH GATE	CA		06/27/2024		1,110		(185)			(185)		925	925			
100087455	LOS ANGELES	CA		10/25/2022		2,615		323			323		2,938	2,938			
100079494	MATTHEWS	NC		04/08/2022		2,750		628			628		3,378	3,378			
100173765	HANOVER	MD		10/30/2024		1,414		(123)			(123)		1,290	1,290			
100156628	SEATTLE	WA		06/24/2024		1,561		18			18		1,579	1,579			
100168116	POMONA	CA		09/20/2024		361		41			41		403	403			
100162595	MANCHESTER	NH		08/12/2024		1,330		(32)			(32)		1,297	1,297			
100090874	NORTH MYRTLE BEACH	SC		01/31/2023		1,518		38			38		1,556	1,556			
100101168	BROOKLYN	NY		04/28/2023		4,500		529			529		5,029	5,029			
100185628	TAMPA	FL		12/20/2024		729		31			31		760	760			
100119701	ATLANTIC CITY	NJ		08/08/2023		1,114		(117)			(117)		997	997			
100115654	TEWKSBURY	MA		07/19/2023		1,194		(93)			(93)		1,101	1,101			
100152604	GALVESTON	TX		05/17/2024		1,244		(37)			(37)		1,207	1,207			
100065109	TEMECULA	CA		07/14/2021		2,946		(181)			(181)		2,765	2,765			
100160918	AUSTIN	TX		07/24/2024		1,347		(61)			(61)		1,286	1,286			
100155954	FOREST HILL	TX		06/17/2024		2,395		15			15		2,410	2,410			
100103304	SAN JUAN CAPISTRANO	CA		04/27/2023		1,278		(238)			(238)		1,039	1,039			
100120162	SHERMAN OAKS	CA		08/14/2023		806		(56)			(56)		750	750			
100130249	BAKERSFIELD	CA		09/28/2023		1,297		(36)			(36)		1,261	1,261			
100180354	SARATOGA SPRINGS	UT		11/25/2024		1,371		(70)			(70)		1,301	1,301			
100142410	OAK HILLS	CA		02/02/2024		1,020		(53)			(53)		967	967			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171473	MINERAL BLUFF	GA		10/16/2024		155,943		(3,253)			(3,253)		152,690	152,690			
100074409	OCEAN VIEW	DE		12/02/2021		(4,736)		5,195			5,195		458	458			
100159200	MESA	AZ		07/15/2024		2,375		(87)			(87)		2,288	2,288			
100103703	WHITTIER	CA		05/08/2023		1,985		15			15		1,999	1,999			
100132363	RANDALLSTOWN	MD		11/03/2023		2,564		605			605		3,169	3,169			
100110611	PILOT POINT	TX		06/30/2023		3,178		34			34		3,211	3,211			
100174346	VILAS	NC		10/31/2024		1,249		(69)			(69)		1,180	1,180			
100186253	SEATAC	WA		12/27/2024		1,282		(125)			(125)		1,157	1,157			
100114603	FRISCO	TX		06/29/2023		65,737		(1,737)			(1,737)		64,000	64,000			
100157982	KANEOHE	HI		07/09/2024		1,443		43			43		1,485	1,485			
100144496	HIGHLAND VILLAGE	TX		04/26/2024		968		(121)			(121)		847	847			
100089601	BOCA RATON	FL		01/30/2023		1,373		(195)			(195)		1,177	1,177			
100157681	MIAMI	FL		06/28/2024		1,362		(207)			(207)		1,155	1,155			
100144899	UNITED KINGDOM	GBR		03/12/2024		(6,949)		6,949			6,949						
100116794	POMONA	CA		07/20/2023		1,814		1,393			1,393		3,207	3,207			
100153442	MOUNT VERNON	NY		05/30/2024		1,072		(47)			(47)		1,025	1,025			
100136387	INDEPENDENCE	MO		11/20/2023		1,453		364			364		1,817	1,817			
100136391	INDEPENDENCE	MO		11/20/2023		1,453		364			364		1,817	1,817			
100119663	RANCHO MISSION VIEJO	CA		08/08/2023		316		583			583		899	899			
100128277	LOS ANGELES	CA		09/14/2023		1,195		(85)			(85)		1,110	1,110			
100108891	MARICOPA	AZ		05/31/2023		1,257		(97)			(97)		1,160	1,160			
100115937	NASHVILLE	TN		07/20/2023		1,445		(59)			(59)		1,386	1,386			
100160356	HENDERSON	NV		09/06/2024		(17,304)		(150)			(150)	18,404	949	942	(7)		(7)
100087127	DAVENPORT	FL		11/04/2022		50		(50)			(50)						
100182341	AUSTIN	TX		12/12/2024		9,619		(192)			(192)		9,427	9,427			
100129795	ORLANDO	FL		09/27/2023		1,144		(75)			(75)		1,069	1,069			
100091204	WINNETKA	CA		01/31/2023		70		(28)			(28)		42	42			
100134335	WOODBURY	NY		10/27/2023		1,014		(63)			(63)		951	951			
100127543	BRENTWOOD	CA		09/08/2023		10,355		(85)			(85)		10,270	10,270			
100166381	SAN BERNARDINO	CA		10/24/2024		1,319		(91)			(91)		1,227	1,227			
100057950	WATSONVILLE	CA		06/30/2021		(15,230)		(189)			(189)	18,360	2,942	2,737	(205)		(205)
100164843	BUFORD	GA		08/26/2024		3,002		(1,774)			(1,774)		1,228	1,228			
100145369	UNITED KINGDOM	GBR		03/12/2024		(3,117)		3,306			3,306		189	189			
100138009	LAKE ELSINORE	CA		12/13/2023		1,413		(11)			(11)		1,402	1,402			
100078727	DENVER	CO		02/25/2022		2,754		(29)			(29)		2,725	2,725			
100158138	MARYSVILLE	WA		07/09/2024		14,001		(101)			(101)		13,899	13,899			
100180785	ESTERO	FL		11/26/2024		27		(27)			(27)						
100133524	LOS ANGELES	CA		10/19/2023		1,052		(122)			(122)		929	929			
100161734	NEW BRUNSWICK	NJ		07/30/2024		932		(16)			(16)		917	917			
100162927	N TOPSAIL BEACH	NC		08/12/2024		1,253		(102)			(102)		1,151	1,151			
100158922	VILLAS	NJ		07/12/2024		(16,990)		(79)			(79)	18,345	1,276	1,257	(19)		(19)
100080338	JERSEY CITY	NJ		02/24/2022		2,572		(98)			(98)		2,474	2,474			
100175143	BELLINGHAM	MA		11/05/2024		1,689		13			13		1,702	1,702			
100073554	MIAMI	FL		11/19/2021		2,600		(331)			(331)		2,268	2,268			
100180096	FORT PIERCE	FL		12/30/2024		727		7			7		734	734			
100117860	HASBROUCK HEIGHTS	NJ		07/20/2023		2,516		(29)			(29)		2,487	2,487			
100150552	MONROE	NC		05/03/2024		1,272		(67)			(67)		1,204	1,204			
100174759	PEWAUKEE	WI		10/31/2024		1,347		(69)			(69)		1,277	1,277			
100129368	LAKE ELSINORE	CA		09/25/2023		1,161		34			34		1,195	1,195			
100114678	NEWNAN	GA		06/29/2023		2,040		93			93		2,133	2,133			
100175307	HIALEAH	FL		11/05/2024		1,379		(85)			(85)		1,294	1,294			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108109	FALLS CHURCH	VA		05/24/2023		1,237		(58)			(58)		1,179	1,179			
100110091	PEMBROKE PINES	FL		06/23/2023		(872)		1,831			1,831		959	959			
100135591	ALEXANDRIA	VA		11/09/2023		2,152		(42)			(42)		2,110	2,110			
100116740	BURBANK	CA		07/20/2023		(4,041)		6,981			6,981		2,940	2,940			
100186315	INDIALANTIC	FL		12/30/2024		1,470		(26)			(26)		1,444	1,444			
100164446	ALBRIGHTSVILLE	PA		08/21/2024		1,124		(77)			(77)		1,047	1,047			
100119684	NEWARK	NJ		08/08/2023		1,190		(37)			(37)		1,153	1,153			
100141716	LOXAHATCHEE	FL		01/30/2024		1,107		(59)			(59)		1,048	1,048			
100154070	LOS ANGELES	CA		06/06/2024		1,210		(58)			(58)		1,152	1,152			
100164786	BRECKENRIDGE	CO		08/26/2024		18,915		(705)			(705)		18,210	18,210			
100128146	OCEAN CITY	NJ		09/18/2023		1,295		28			28		1,323	1,323			
100129915	STATEN ISLAND	NY		09/27/2023		1,161		(61)			(61)		1,100	1,100			
100086671	BOCA RATON	FL		09/30/2022		1,219		(48)			(48)		1,171	1,171			
100136528	OAKHURST	NJ		11/20/2023		1,185		(15)			(15)		1,170	1,170			
100165309	ROCKPORT	TX		08/29/2024		954		(122)			(122)		832	832			
100141960	GARDEN GROVE	CA		02/29/2024		1,159		(30)			(30)		1,129	1,129			
100168269	FREDERICKSBURG	TX		09/20/2024		437		14			14		450	450			
100149583	SEYMOUR	CT		04/26/2024		1,459		(151)			(151)		1,308	1,308			
100130254	HEBER CITY	UT		09/28/2023		1,399		(54)			(54)		1,345	1,345			
100165670	DANA POINT	CA		10/04/2024		1,338		(17)			(17)		1,321	1,321			
100161350	MANTECA	CA		07/25/2024		1,872		(40)			(40)		1,833	1,833			
100140366	PEORIA	AZ		01/18/2024		1,183		(41)			(41)		1,142	1,142			
100139363	MASTIC BEACH	NY		12/28/2023		1,014		(87)			(87)		927	927			
100079960	CHICO	CA		04/08/2022		2,425		(103)			(103)		2,322	2,322			
100140658	SNELLVILLE	GA		02/08/2024		1,249		(79)			(79)		1,170	1,170			
100120588	FALLS CHURCH	VA		08/18/2023		4,537		(57)			(57)		4,481	4,481			
100119794	NEWARK	NJ		08/08/2023		(45)		1,221			1,221		1,176	1,176			
100160595	SAN DIEGO	CA		07/19/2024		535		(91)			(91)		444	444			
100174662	CHINO VALLEY	AZ		10/31/2024		907		(108)			(108)		799	799			
100163834	HOUSTON	TX		09/27/2024		1,247		(78)			(78)		1,169	1,169			
100175337	MIAMI	FL		11/05/2024		1,462		(12)			(12)		1,450	1,450			
100143859	UNITED KINGDOM	GBR		02/28/2024		79							79	79			
100144439	GULFPORT	FL		03/07/2024		5,124		(98)			(98)		5,026	5,026			
100101951	NIPOMO	CA		04/14/2023		1,161		(57)			(57)		1,105	1,105			
100147444	PEASTER	TX		04/03/2024		(17,084)		(107)			(107)	18,318	1,127	1,042	(85)		(85)
100156661	HOMESTEAD	FL		06/24/2024		982		(111)			(111)		871	871			
100137445	OLYMPIA	WA		01/11/2024		1,072		(108)			(108)		963	963			
100182679	WESLEY CHAPEL	FL		12/12/2024		892		(51)			(51)		841	841			
100173121	BEND	OR		10/30/2024		1,371		(91)			(91)		1,281	1,281			
100084797	KEY WEST	FL		08/02/2022		(14,773)		78			78	18,316	3,621	3,536	(85)		(85)
100147373	DELRAY BEACH	FL		05/08/2024		1,185		18			18		1,203	1,203			
100172621	JAMAICA	NY		10/24/2024		1,061		(39)			(39)		1,022	1,022			
100088968	NAPLES	FL		11/15/2022		1,185		(105)			(105)		1,080	1,080			
100102594	LYNNFIELD	MA		06/07/2023		1,198		(86)			(86)		1,112	1,112			
100128831	VISTA	CA		09/21/2023		1,300		(79)			(79)		1,220	1,220			
100119215	MIAMI	FL		07/31/2023		1,319		(49)			(49)		1,270	1,270			
100132827	MARYVILLE	TN		11/03/2023		1,232		(73)			(73)		1,159	1,159			
100088863	LEWISVILLE	TX		11/15/2022		1,768		21			21		1,789	1,789			
100185925	BROOKHAVEN	GA		12/26/2024		631		(124)			(124)		507	507			
100087277	DOWNERS GROVE	IL		10/25/2022		1,826		727			727		2,553	2,553			
100168530	FEDERAL WAY	WA		09/25/2024		1,230		(97)			(97)		1,133	1,133			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178314	SAN DIEGO	CA		11/19/2024		1,267		(175)			(175)		1,093	1,093			
100102893	WHITE PLAINS	NY		06/22/2023		1,486		(249)			(249)		1,237	1,237			
100100285	KAPOLEI	HI		03/24/2023		2,996		(54)			(54)		2,943	2,943			
100079824	VALENCIA	CA		04/08/2022		3,596		463			463		4,059	4,059			
100168615	SAN DIEGO	CA		09/25/2024		1,158		(74)			(74)		1,083	1,083			
100060195	SOUTH BOSTON	MA		06/25/2021		3,017		(119)			(119)		2,898	2,898			
100120459	DEARBORN	MI		08/18/2023		1,177		(178)			(178)		999	999			
100180035	LOUDON	TN		11/25/2024		1,354		(78)			(78)		1,275	1,275			
100129415	MESA	AZ		09/29/2023		1,455		(10)			(10)		1,445	1,445			
100148778	LITTLETON	CO		04/17/2024		1,106		(110)			(110)		995	995			
100160423	PALM DESERT	CA		07/19/2024		810		(100)			(100)		710	710			
100102660	WATKINS	CO		06/22/2023		1,226		(126)			(126)		1,100	1,100			
100120257	SCOTTSDALE	AZ		08/18/2023		1,287		(91)			(91)		1,196	1,196			
100170274	KATY	TX		10/08/2024		1,488		(59)			(59)		1,429	1,429			
100151409	ROSEVILLE	CA		05/10/2024		1,249		(64)			(64)		1,184	1,184			
100138201	AUBURN	WA		12/14/2023		2,759		(171)			(171)		2,588	2,588			
100167140	AUBURN	WA		09/13/2024		1,543		(39)			(39)		1,504	1,504			
100060074	SAN BERNARDINO	CA		06/25/2021		2,894		(248)			(248)		2,646	2,646			
100102137	WINTER PARK	FL		04/14/2023		29		(29)			(29)						
100173026	BLOOMFIELD	NJ		10/25/2024		1,449		(175)			(175)		1,274	1,274			
100167024	BUCKEYE	AZ		09/13/2024		1,493		(153)			(153)		1,341	1,341			
100117678	DAVENPORT	FL		07/20/2023		904		4			4		908	908			
100130253	VACAVILLE	CA		09/28/2023		1,307		(79)			(79)		1,228	1,228			
100176791	LAKE ELSINORE	CA		11/15/2024		908		(177)			(177)		731	731			
100176795	SAN ANTONIO	TX		11/15/2024		6,344		(82)			(82)		6,262	6,262			
100138236	EDISON	NJ		12/14/2023		474		728			728		1,202	1,202			
100146934	LOS ANGELES	CA		03/26/2024		1,469		(28)			(28)		1,441	1,441			
100087938	PLYMOUTH	MN		10/25/2022		1,374		7			7		1,382	1,382			
100145841	CHARLOTTE	NC		03/15/2024		889		(77)			(77)		812	812			
100132350	CHINO	CA		11/03/2023		2,908		397			397		3,305	3,305			
100156818	BUCKEYE	AZ		06/27/2024		889		(85)			(85)		803	803			
100154107	CHARLESTON	SC		07/11/2024		(2)		2			2						
100157533	GRONINGEN	NLD		06/28/2024													
100144481	BRADENTON	FL		04/26/2024		1,244		(15)			(15)		1,229	1,229			
100135587	EATONTOWN	NJ		11/09/2023		696		4			4		699	699			
100180726	BATON ROUGE	LA		11/26/2024		1,328		(139)			(139)		1,189	1,189			
100154956	DUNEDIN	FL		07/19/2024		1,371		(207)			(207)		1,164	1,164			
100075973	LAS VEGAS	NV		01/07/2022		2,582		(239)			(239)		2,343	2,343			
100162062	SPOKANE	WA		07/31/2024		14		(14)			(14)						
100159211	VALENCIA	CA		07/15/2024		1,378		(70)			(70)		1,308	1,308			
100158291	UNITED KINGDOM	GBR		07/09/2024		(7,141)		7,141			7,141						
100135777	LAKE ARROWHEAD	CA		11/10/2023		3,658		46			46		3,704	3,704			
100173819	KELLER	TX		10/31/2024		1,251		(172)			(172)		1,079	1,079			
100108244	SAN BERNARDINO	CA		05/24/2023		16		(16)			(16)						
100172594	SEATAC	WA		10/23/2024		1,524		(78)			(78)		1,446	1,446			
100186492	NAPA	CA		12/30/2024		942		(12)			(12)		930	930			
100174052	TOMS RIVER	NJ		10/31/2024		1,232		(172)			(172)		1,060	1,060			
100102858	PORT SAINT JOE	FL		06/22/2023		1,536		315			315		1,850	1,850			
100162508	KEY LARGO	FL		08/12/2024		1,274		(55)			(55)		1,219	1,219			
100169806	PEORIA	AZ		09/30/2024		1,379		(83)			(83)		1,297	1,297			
754469	WOODBURY	MN		12/31/2006		19,392							19,392	19,392			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116237	HERRIMAN	UT		07/20/2023		(3,513)		3,513			3,513						
100172585	HOLLYWOOD	FL		10/23/2024		(16,693)		(109)			(109)	18,269	1,467	1,271	(196)		(196)
100175049	DOWNEY	CA		11/05/2024		1,494		(34)			(34)		1,460	1,460			
100137226	CENTERTON	AR		11/29/2023		1,098		(42)			(42)		1,056	1,056			
100176648	BOONTON TOWNSHIP	NJ		11/15/2024		1,122		(89)			(89)		1,034	1,034			
100129520	BOSTON	MA		09/29/2023		11,447		(60)			(60)		11,387	11,387			
100100384	EAST ELMHURST	NY		04/27/2023		(802)		3,697			3,697		2,895	2,895			
100102457	HOMER GLEN	IL		06/07/2023		1,695		(15)			(15)		1,680	1,680			
100153911	INDIALANTIC	FL		06/05/2024		16		(16)			(16)						
100079337	PLACENTIA	CA		03/17/2022		2,654		22			22		2,677	2,677			
100091619	KISSIMMEE	FL		03/07/2023		1,306		(84)			(84)		1,221	1,221			
100179401	FONTANA	CA		12/27/2024		835		(22)			(22)		814	814			
100167882	BAKERSFIELD	CA		09/20/2024		1,307		(130)			(130)		1,177	1,177			
100171109	MIAMI	FL		11/22/2024		1,473		38			38		1,511	1,511			
100161623	UNITED KINGDOM	GBR		07/29/2024		59							59	59			
100129728	NASHVILLE	TN		09/29/2023		1,267		(6)			(6)		1,261	1,261			
100114965	BALDWIN PARK	CA		07/14/2023		13		(13)			(13)						
100180102	HIALEAH	FL		12/30/2024		1,327		124			124		1,451	1,451			
100146844	WAYNE	NJ		03/21/2024		1,098		(115)			(115)		984	984			
100178440	NAPLES	FL		11/21/2024		1,261		(76)			(76)		1,186	1,186			
100172971	PALMDALE	CA		10/25/2024		1,150		(119)			(119)		1,032	1,032			
100161772	BABYLON	NY		07/31/2024		1,062		(103)			(103)		960	960			
100109769	SANTA ANA	CA		08/04/2023		1,864		(44)			(44)		1,820	1,820			
100171689	SAN DIEGO	CA		10/16/2024		1,351		(106)			(106)		1,245	1,245			
100172220	BAKERSFIELD	CA		10/17/2024		2,112		(174)			(174)		1,938	1,938			
100167594	FONTANA	CA		09/19/2024		1,101		(64)			(64)		1,037	1,037			
100170170	WEST RICHLAND	WA		10/08/2024		1,360		(69)			(69)		1,291	1,291			
100164556	LAKE ELSINORE	CA		08/21/2024		1,457		(4)			(4)		1,453	1,453			
100065336	MISSION HILLS	CA		07/28/2021		2,779		(192)			(192)		2,587	2,587			
100180033	SAINT MICHAELS	MD		11/25/2024		944		(60)			(60)		884	884			
100080518	MIAMI	FL		03/10/2022		2,211		(169)			(169)		2,041	2,041			
100091682	MUKILTEO	WA		03/24/2023		540		(41)			(41)		498	498			
100160066	LOS BANOS	CA		07/17/2024		22,330		(137)			(137)		22,193	22,193			
100120281	RIVERSIDE	CA		08/18/2023		1,052		(66)			(66)		987	987			
100173784	ANTIOCH	CA		10/30/2024		1,244		(164)			(164)		1,079	1,079			
100108415	WASHINGTON	DC		05/25/2023		(384)		1,674			1,674		1,290	1,290			
100149189	SOMERSET	MA		04/22/2024		933		(29)			(29)		905	905			
100147264	BROOKLYN	NY		03/28/2024		(619)		1,794			1,794		1,175	1,175			
100081622	YOUNGSVILLE	NC		03/24/2022		1,362		(74)			(74)		1,288	1,288			
18566	INDEPENDENCE	OH		04/26/2006		89,313							89,313	89,313			
100135670	BAYVILLE	NJ		11/09/2023		1,057		40			40		1,096	1,096			
100185428	PROVO	UT		12/20/2024		1,279		(14)			(14)		1,265	1,265			
100157732	SUMMERVILLE	SC		06/28/2024		868		(77)			(77)		790	790			
100143986	LOS ANGELES	CA		02/29/2024		899		(94)			(94)		805	805			
100148661	PORTLAND	OR		04/15/2024		1,417		(45)			(45)		1,372	1,372			
100103880	LINDENHURST	NY		05/10/2023		20		1,450			1,450		1,470	1,470			
100099940	BENICIA	CA		03/28/2023		1,252		(37)			(37)		1,215	1,215			
100158507	PARKER	CO		07/10/2024		1,128		(31)			(31)		1,097	1,097			
100172944	MANASSAS	VA		10/25/2024		1,354		(137)			(137)		1,216	1,216			
100118855	TAMPA	FL		08/30/2023		1,145		(103)			(103)		1,042	1,042			
100129597	CHICAGO	IL		09/29/2023		1,409		(6)			(6)		1,403	1,403			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136571	LOS ANGELES	CA		11/22/2023		1,185		(141)			(141)		1,044	1,044			
100160213	WITTMANN	AZ		07/18/2024		3,129		96			96		3,225	3,225			
100144237	MARYSVILLE	WA		03/07/2024		917		(27)			(27)		890	890			
100182606	BRENTWOOD	CA		12/12/2024		975		67			67		1,042	1,042			
100162069	PINOLE	CA		07/31/2024		603		(105)			(105)		498	498			
100152500	ESTERO	FL		05/17/2024		1,189		26			26		1,215	1,215			
100090138	FERNANDINA BEACH	FL		01/13/2023		16		(16)			(16)						
100151249	SEABROOK ISLAND	SC		05/10/2024		1,274		(109)			(109)		1,165	1,165			
100120333	SAN DIEGO	CA		08/18/2023		1,242		(76)			(76)		1,167	1,167			
100116098	ANAHEIM	CA		07/20/2023		1,846		1,066			1,066		2,913	2,913			
100102124	LOS ANGELES	CA		04/14/2023		1,154		(97)			(97)		1,057	1,057			
100166455	CLIFTON	NJ		10/31/2024		1,418		(128)			(128)		1,290	1,290			
100100931	SHAWNEE	KS		04/28/2023		986		79			79		1,064	1,064			
100129462	HALLANDALE BEACH	FL		09/29/2023		1,751		(61)			(61)		1,689	1,689			
100129464	HALLANDALE BEACH	FL		09/29/2023		(16,275)		(61)			(61)	18,177	1,841	1,689	(151)		(151)
100039296	DUBLIN	IRL		09/27/2019		4,549		3,571			3,571		8,121	8,121			
100174773	ACWORTH	GA		10/31/2024		908		(88)			(88)		820	820			
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		1,331		(81)			(81)		1,250	1,250			
100174704	HONOLULU	HI		10/31/2024		1,115		(148)			(148)		967	967			
100110164	NEW CITY	NY		06/30/2023		(8)		8			8						
100162501	PUNTA GORDA	FL		08/12/2024		1,317		(34)			(34)		1,283	1,283			
100128129	ELKO NEW MARKET	MN		09/08/2023		(16,671)		119			119	18,162	1,610	1,664	55		55
100076263	EATONTOWN	NJ		01/07/2022		2,930		(90)			(90)		2,840	2,840			
100173637	GRONINGEN	NLD		10/29/2024													
100162870	AMESBURY	MA		08/12/2024		1,323		(43)			(43)		1,280	1,280			
100100986	FONTANA	CA		04/28/2023		1,910		693			693		2,603	2,603			
100115577	WESLEY CHAPEL	FL		07/19/2023		1,658		(77)			(77)		1,581	1,581			
100078739	SANTA MARIA	CA		02/25/2022		2,282		(340)			(340)		1,942	1,942			
100165338	GRAND RAPIDS	MI		08/29/2024		1,132		(170)			(170)		962	962			
100158183	UNITED KINGDOM	GBR		07/09/2024		(7,304)		7,304			7,304						
100065187	SAN LEANDRO	CA		07/14/2021		3,017		(144)			(144)		2,873	2,873			
100133532	CHINO	CA		10/19/2023		2,220		47			47		2,268	2,268			
100153272	MORGANTON	GA		05/30/2024		(15,374)		(38)			(38)	18,234	2,821	2,750	(72)		(72)
100136034	SPRING VALLEY	CA		11/16/2023		2,799		(13)			(13)		2,786	2,786			
100102815	MISSOURI CITY	TX		06/22/2023		12,142		(424)			(424)		11,718	11,718			
100116613	CHINO	CA		07/20/2023		1,834		1,049			1,049		2,883	2,883			
100155023	CONROE	TX		07/19/2024		614		746			746		1,359	1,359			
100081832	GUERNEVILLE	CA		04/27/2022		97		(97)			(97)						
100145047	UNITED KINGDOM	GBR		03/12/2024		115		(72)			(72)		43	43			
100165543	PUYALLUP	WA		08/29/2024		1,783		(26)			(26)		1,758	1,758			
100145106	UNITED KINGDOM	GBR		03/12/2024		(7,182)		7,182			7,182						
100103517	WAIANAE	HI		05/08/2023		1,048		(49)			(49)		999	999			
100173372	CARLSTADT	NJ		10/30/2024		1,552		(94)			(94)		1,458	1,458			
100110053	CASTLE ROCK	CO		06/23/2023		(3,050)		3,050			3,050						
100117129	BROOKLYN	NY		07/20/2023		1,688		1,038			1,038		2,726	2,726			
100150957	LAS VEGAS	NV		05/08/2024		1,648		261			261		1,909	1,909			
100172236	BROKEN BOW	OK		10/21/2024		1,511		(95)			(95)		1,415	1,415			
100110626	LAKEWOOD	NJ		06/30/2023		1,302		(24)			(24)		1,278	1,278			
100151197	DAUPHIN ISLAND	AL		05/10/2024		1,321		(81)			(81)		1,239	1,239			
100162747	HOPE	ME		08/12/2024		1,130		(99)			(99)		1,031	1,031			
100116842	ONTARIO	CA		07/20/2023		1,827		1,391			1,391		3,218	3,218			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100148506	KILL DEVIL HILLS	NC		04/12/2024		1,266		(78)			(78)		1,188	1,188			
100174643	BRONX	NY		10/31/2024		1,188		(233)			(233)		956	956			
100182477	REVERE	MA		12/12/2024		931		(4)			(4)		927	927			
100128748	HOLLYWOOD	FL		09/21/2023		(14)		14			14						
100103657	BEND	OR		05/08/2023		1,337		43			43		1,381	1,381			
100155154	BEND	OR		07/19/2024		1,169		(136)			(136)		1,033	1,033			
100120025	TEANECK	NJ		08/11/2023		1,325		(27)			(27)		1,298	1,298			
100182069	FRISCO	TX		12/12/2024		1,461		118			118		1,579	1,579			
100179843	IRVING	TX		11/22/2024		3,573		(458)			(458)		3,115	3,115			
100119792	NEWARK	NJ		08/08/2023		(64)		1,238			1,238		1,173	1,173			
100182331	CAMBRIA HEIGHTS	NY		12/12/2024		922		(11)			(11)		911	911			
100141598	SOMERSET	MA		01/30/2024		26,731		(271)			(271)		26,461	26,461			
100152026	LAKE WORTH BEACH	FL		05/14/2024		1,295		(70)			(70)		1,226	1,226			
4010081962	FLINT	MI		11/26/2024		4,864		(3,734)			(3,734)		1,130	1,130			
100110678	CLIFTON	NJ		06/30/2023		1,400		(33)			(33)		1,367	1,367			
100132055	MURRIETA	CA		10/13/2023		1,797		254			254		2,051	2,051			
100147718	MORENO VALLEY	CA		04/05/2024		1,147		(79)			(79)		1,068	1,068			
100132347	LAS VEGAS	NV		11/03/2023		880		558			558		1,438	1,438			
100184980	NASHVILLE	TN		12/19/2024		(1)		1			1						
100102718	LA PUENTE	CA		06/22/2023		(132)		1,555			1,555		1,422	1,422			
100081584	LAS VEGAS	NV		03/24/2022		3,209		34			34		3,242	3,242			
100140990	LEVITTOWN	NY		01/26/2024		1,089		13			13		1,102	1,102			
100043610	SPRINGFIELD	MO		08/13/2020		2,389		(1,771)			(1,771)		618	618			
100172514	CENTRAL FALLS	RI		10/23/2024		1,279		(109)			(109)		1,170	1,170			
100146684	PALMDALE	CA		03/20/2024		1,612		(80)			(80)		1,533	1,533			
100173353	LEANDER	TX		10/30/2024		1,338		(119)			(119)		1,219	1,219			
100119996	HENDERSON	NV		08/11/2023		(23,647)		(23)			(23)	25,024	1,354	1,267	(87)		(87)
100074413	ELK GROVE	CA		12/02/2021		2,653		(357)			(357)		2,296	2,296			
100134013	HEMPSTEAD	NY		10/25/2023		1,116		(21)			(21)		1,095	1,095			
100110040	FAYETTEVILLE	GA		06/23/2023		1,262		(55)			(55)		1,207	1,207			
100081265	SAN DIEGO	CA		03/18/2022		(22,127)		191			191	25,024	3,087	3,049	(38)		(38)
100110137	WINNETKA	IL		06/29/2023		890		(49)			(49)		841	841			
100180694	MIAMI	FL		11/26/2024		(12,665)		(163)			(163)	18,100	5,272	5,286	13		13
100151340	MANTECA	CA		05/10/2024		(23,622)		(99)			(99)	25,024	1,302	1,172	(130)		(130)
100173782	REUNION	FL		10/30/2024		1,246		(146)			(146)		1,100	1,100			
100100441	FONTANA	CA		04/27/2023		1,555		550			550		2,105	2,105			
100168177	LAWNDALE	CA		09/20/2024		423		23			23		446	446			
100164472	EMERALD ISLE	NC		08/21/2024		1,288		(88)			(88)		1,200	1,200			
100168797	DULUTH	MN		09/26/2024		1,165		(4)			(4)		1,161	1,161			
100129343	SEVIERVILLE	TN		09/25/2023		1,929		158			158		2,087	2,087			
100171540	LATHROP	CA		10/16/2024		1,849		(120)			(120)		1,729	1,729			
100150797	DOWNINGTOWN	PA		05/08/2024		29,078		(85)			(85)		28,993	28,993			
100076425	OCEANSIDE	NY		12/23/2021		2,929		(58)			(58)		2,871	2,871			
100157840	BUCKEYE	AZ		07/09/2024		1,201		(33)			(33)		1,167	1,167			
100089245	UPPER MARLBORO	MD		01/26/2023		1,064		17			17		1,080	1,080			
100137675	CHARLOTTE	NC		12/08/2023		1,155		(34)			(34)		1,122	1,122			
100171242	BERKELEY	CA		10/16/2024		1,392		(85)			(85)		1,308	1,308			
100180324	FITCHBURG	MA		11/25/2024		1,382		31			31		1,413	1,413			
100137100	SUPPLY	NC		11/28/2023		1,267							1,268	1,268			
100117148	ARCADIA	CA		07/20/2023		30,687		1,214			1,214		31,901	31,901			
100110332	CHICAGO	IL		06/30/2023		1,434		(25)			(25)		1,409	1,409			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000194	SYLMAR	CA		09/27/2016		1,826		594			594		2,421	2,421			
100138740	AURORA	CO		02/02/2024		1,293		28			28		1,320	1,320			
100066272	ELK GROVE	CA		08/02/2021		3,361		34			34		3,395	3,395			
100175482	EL CAJON	CA		12/23/2024		1,328		2			2		1,331	1,331			
100172936	MORENO VALLEY	CA		10/25/2024		313,288		(12,899)			(12,899)		300,388	300,388			
100019990	TAMPA	FL		07/30/2018		2,883		(98)			(98)		2,785	2,785			
100116696	LOS ANGELES	CA		07/20/2023		1,682		1,428			1,428		3,110	3,110			
100134876	FOXBORO	MA		10/30/2023		524		1,103			1,103		1,627	1,627			
100179624	SEVIERVILLE	TN		11/21/2024		1,225		(73)			(73)		1,152	1,152			
100083033	HAMPTON BAYS	NY		05/11/2022		2,180		251			251		2,431	2,431			
100102637	OCALA	FL		06/22/2023		1,120		(99)			(99)		1,020	1,020			
100154958	LAVONIA	GA		07/19/2024		1,409		(148)			(148)		1,262	1,262			
100080039	WHITTIER	CA		04/08/2022		7,160		(149)			(149)		7,011	7,011			
100172858	HUNTINGTON PARK	CA		10/25/2024		1,169		(155)			(155)		1,014	1,014			
100084821	PORTER RANCH	CA		08/02/2022		1,612		16			16		1,628	1,628			
100166179	WEST LINN	OR		09/09/2024		1,262		(106)			(106)		1,156	1,156			
100143915	BALDWIN	NY		03/06/2024		784		(139)			(139)		645	645			
100182183	ODESSA	FL		12/12/2024		833		(46)			(46)		788	788			
100182644	CAROLINA BEACH	NC		12/12/2024		911		11			11		923	923			
100164274	WEST POINT	TX		08/21/2024		6,454		(137)			(137)		6,317	6,317			
100119008	LONG BEACH	CA		07/27/2023		1,212		44			44		1,257	1,257			
100088041	CHAMPIONS GATE	FL		10/25/2022		842		(75)			(75)		767	767			
100148765	NASHVILLE	TN		04/17/2024		1,124		(79)			(79)		1,045	1,045			
100181359	WOODINVILLE	WA		12/06/2024		730		(196)			(196)		534	534			
100148173	OAKLAND	CA		04/12/2024		1,474		(87)			(87)		1,387	1,387			
100143372	JURUPA VALLEY	CA		02/16/2024		970		35			35		1,005	1,005			
100010659	FAYETTEVILLE	AR		12/23/2016		6,722		(511)			(511)		6,211	6,211			
100139581	TEMPE	AZ		12/28/2023		1,141		(117)			(117)		1,025	1,025			
100171790	MANTECA	CA		10/17/2024		66,621		(2,262)			(2,262)		64,360	64,360			
100087342	LAUDERHILL	FL		10/25/2022		2,420		201			201		2,621	2,621			
100161025	SAN TAN VALLEY	AZ		07/24/2024		1,511		169			169		1,681	1,681			
100159963	ORLANDO	FL		08/16/2024		3,088		(121)			(121)		2,967	2,967			
100110455	BENTONVILLE	AR		06/30/2023		1,497		(22)			(22)		1,475	1,475			
100118011	ONTARIO	CA		07/20/2023		1,618		259			259		1,876	1,876			
100102864	HACKENSACK	NJ		06/22/2023		(217)		1,565			1,565		1,348	1,348			
100100666	SANTA CLARA	CA		04/28/2023		2,116		473			473		2,590	2,590			
100174314	BROKEN BOW	OK		10/31/2024		1,297		(67)			(67)		1,230	1,230			
100135668	BROKEN BOW	OK		11/09/2023		1,045		(18)			(18)		1,027	1,027			
100088347	OCOEE	FL		01/06/2023		374		(112)			(112)		262	262			
100010814	FLUSHING	MI		12/23/2016		1,394		204			204		1,598	1,598			
100155122	PICO RIVERA	CA		07/19/2024		1,230		(50)			(50)		1,181	1,181			
100149867	NORWALK	CA		04/29/2024		(2)		2			2						
100170506	LAKE ELSINORE	CA		10/09/2024		2,019		(115)			(115)		1,905	1,905			
100149011	HUNTINGTON STATION	NY		04/19/2024		1,149		(116)			(116)		1,033	1,033			
100102863	WEST PALM BEACH	FL		06/22/2023		1,341		424			424		1,765	1,765			
100137216	MISSOURI CITY	TX		11/28/2023		1,259		(127)			(127)		1,132	1,132			
100136212	KAMAS	UT		11/20/2023		1,210		(60)			(60)		1,150	1,150			
100074295	TEMECULA	CA		12/09/2021		(17,812)		(109)			(109)	18,036	115		(115)		(115)
100023262	SAN PEDRO	CA		08/16/2018		2,766		(123)			(123)		2,643	2,643			
100151180	PUNTA GORDA	FL		05/10/2024		1,262		(69)			(69)		1,194	1,194			
100180239	MIAMI GARDENS	FL		11/25/2024		1,226		(69)			(69)		1,157	1,157			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031061	SANTA ANA	CA		03/29/2019		1,873		509			509		2,382	2,382			
100139362	PATCHOGUE	NY		12/28/2023		995		(89)			(89)		906	906			
100161743	HOUSTON	TX		07/30/2024		856		(81)			(81)		775	775			
100144956	UNITED KINGDOM	GBR		03/12/2024		97		(97)			(97)						
100179524	LATHROP	CA		11/21/2024		1,388		(11)			(11)		1,378	1,378			
100140287	SAN DIEGO	CA		01/18/2024		1,194		(87)			(87)		1,107	1,107			
100090963	TUCSON	AZ		01/31/2023		1,065		(48)			(48)		1,017	1,017			
100081198	SALT LAKE CITY	UT		03/18/2022		2,703		223			223		2,926	2,926			
100132806	RALEIGH	NC		11/03/2023		1,200		77			77		1,277	1,277			
100182624	NOKOMIS	FL		12/12/2024		931		53			53		983	983			
100180683	PHOENIX	AZ		11/26/2024		1,209		(98)			(98)		1,111	1,111			
100128864	RIDGEFIELD	WA		09/21/2023		1,155		(112)			(112)		1,042	1,042			
100116808	BURBANK	CA		07/20/2023		1,748		1,141			1,141		2,888	2,888			
100082901	CHINO	CA		05/17/2022		2,326		(92)			(92)		2,235	2,235			
100171896	NOLANVILLE	TX		10/17/2024		1,397		(86)			(86)		1,311	1,311			
100128788	LONG BEACH	CA		09/21/2023		1,021		(89)			(89)		932	932			
100130321	SPRINGFIELD	VA		09/28/2023		3		(3)			(3)						
100175121	WHITTIER	CA		11/05/2024		977		(130)			(130)		847	847			
100142023	DESERT HOT SPRINGS	CA		02/29/2024		359		(102)			(102)		257	257			
100109290	JERSEY CITY	NJ		06/12/2023		1,473		(80)			(80)		1,393	1,393			
100150013	CASTLE ROCK	CO		06/07/2024		6,293		(265)			(265)		6,028	6,028			
100170485	JONESBORO	GA		10/09/2024		1,184		(180)			(180)		1,004	1,004			
100138038	BURTONSVILLE	MD		12/13/2023		720		8			8		728	728			
100175134	BELL GARDENS	CA		11/05/2024		1,410		(143)			(143)		1,267	1,267			
100126281	IRVINGTON	NJ		08/30/2023		(396)		1,534			1,534		1,138	1,138			
100130337	DALLAS	TX		09/28/2023		1,576		(42)			(42)		1,534	1,534			
100162844	PHOENIX	AZ		08/12/2024		3,315		(141)			(141)		3,175	3,175			
100184972	WINTER GARDEN	FL		12/19/2024		816		(58)			(58)		758	758			
100148429	ASHBURN	VA		04/12/2024		1,287		(128)			(128)		1,159	1,159			
100107847	ARVADA	CO		05/23/2023		2,191		(89)			(89)		2,101	2,101			
100081591	OZONE PARK	NY		03/24/2022		2,084		(134)			(134)		1,949	1,949			
100087484	STONINGTON	CT		10/25/2022		4,659		418			418		5,077	5,077			
100128887	WILLIAMSTON	SC		09/21/2023		1,037		(68)			(68)		969	969			
100101906	STUDIO CITY	CA		04/06/2023		16		(16)			(16)						
100136039	HAVERHILL	MA		11/16/2023		(17,064)		62			62	18,013	1,011	1,060	49		49
100136674	LOS ANGELES	CA		01/25/2024		726		(65)			(65)		661	661			
100150825	SAN PABLO	CA		05/08/2024		1,305		(82)			(82)		1,223	1,223			
100127062	BROOKLYN	NY		08/30/2023		6,253		2,398			2,398		8,651	8,651			
100164787	OCEAN CITY	MD		08/26/2024		1,240		(98)			(98)		1,142	1,142			
100080752	HOLMES BEACH	FL		03/10/2022		2,322		(80)			(80)		2,242	2,242			
100148686	SPARTA	NJ		04/16/2024		1,154		(31)			(31)		1,123	1,123			
100168029	GILROY	CA		09/20/2024		(1)		1			1						
100171510	DAUPHIN ISL	AL		10/16/2024		11,014		(472)			(472)		10,542	10,542			
100119908	SYLMAR	CA		08/10/2023		4,419		(186)			(186)		4,234	4,234			
100091472	MOUNT VERNON	NY		01/20/2023		818		(91)			(91)		727	727			
100156603	HATTERAS	NC		06/24/2024		1,265		(81)			(81)		1,184	1,184			
100159670	CORAL SPRINGS	FL		08/23/2024		895		(108)			(108)		787	787			
100169777	BOYNTON BEACH	FL		09/30/2024		1,441		(4)			(4)		1,437	1,437			
100116646	LOS ANGELES	CA		07/20/2023		1,802		1,618			1,618		3,421	3,421			
100182704	KUNA	ID		12/12/2024		809		(43)			(43)		766	766			
100162973	WAIPAHU	HI		08/12/2024		1,372		(36)			(36)		1,336	1,336			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186316	WIMAUMA	FL		12/30/2024		871		(38)			(38)		833	833			
100044482	VENTURA	CA		11/19/2020		2,564		(229)			(229)		2,335	2,335			
100114824	BOCA RATON	FL		07/10/2023		1,508		(8)			(8)		1,500	1,500			
100180819	VEENENDAAL	NLD		11/27/2024													
100152695	BIG PINE KEY	FL		05/17/2024		1,342		61			61		1,403	1,403			
100079298	STONEHAM	MA		02/28/2022		2,521		(172)			(172)		2,349	2,349			
100115863	NEWARK	NJ		07/20/2023		2,599		(106)			(106)		2,493	2,493			
100143813	NIJMEGEN	NLD		02/27/2024		54,250							54,250	54,250			
100147339	AMSTERDAM	NLD		03/27/2024		54,130							54,130	54,130			
100168950	RODEN	NLD		09/26/2024													
100165192	ARNHEM	NLD		08/28/2024													
100139920	NETHERLANDS	NLD		12/28/2023													
100115343	WHITTIER	CA		07/17/2023		1,367		89			89		1,456	1,456			
100117230	AGUA DULCE AREA	CA		07/20/2023		1,654		552			552		2,206	2,206			
100082164	HOLLYWOOD	FL		04/14/2022		1,861		(133)			(133)		1,728	1,728			
100158409	UNITED KINGDOM	GBR		07/09/2024		932		6,749			6,749		7,681	7,681			
100179917	MCDONOUGH	GA		11/25/2024		(1)		1			1						
5.00005E+11	UGCHELEN	NLD		09/26/2024		55,885							55,885	55,885			
100164336	ROXBURY	MA		08/21/2024		7,157		(149)			(149)		7,008	7,008			
100186289	EUGENE	OR		12/27/2024		752		(130)			(130)		622	622			
100176121	CHARLESTON	SC		12/20/2024		875		(112)			(112)		763	763			
100074477	MISSION VIEJO	CA		12/14/2021		890		(126)			(126)		764	764			
100171911	HOWELL	NJ		10/17/2024		1,332		(86)			(86)		1,245	1,245			
100180446	RIVERSIDE	CA		11/25/2024		1,341		(31)			(31)		1,310	1,310			
100137222	NASHVILLE	TN		11/29/2023		994		(76)			(76)		918	918			
100172666	ALEXANDRIA	VA		11/21/2024		2,159		(59)			(59)		2,100	2,100			
100136265	DALLAS	TX		11/20/2023		1,142		21			21		1,163	1,163			
100086942	TUCSON	AZ		10/24/2022		20		(19)			(19)		2	2			
100146689	CHICAGO	IL		03/20/2024		2,713		(123)			(123)		2,590	2,590			
100175691	RIVERSIDE	CA		11/12/2024		1,330		(149)			(149)		1,182	1,182			
100026806	OAKLAND	CA		09/26/2018		2,354		286			286		2,640	2,640			
100110315	CLARKSVILLE	TN		06/30/2023		1,449		(10)			(10)		1,440	1,440			
100185904	LOMA LINDA	CA		12/26/2024		1,183		(117)			(117)		1,066	1,066			
100141766	ELMONT	NY		01/30/2024		1,179		(34)			(34)		1,145	1,145			
100057237	PALM DESERT	CA		05/19/2021		(4,618)		4,618			4,618						
100174077	SEATTLE	WA		10/31/2024		10,078		(596)			(596)		9,483	9,483			
100152954	MANDEVILLE	LA		06/27/2024		972		(53)			(53)		919	919			
100164067	DUCK KEY	FL		08/21/2024		1,161		(203)			(203)		958	958			
100163343	LYNWOOD	CA		08/13/2024		907		(46)			(46)		861	861			
100162040	SAN DIEGO	CA		07/31/2024		1,142		(189)			(189)		954	954			
100156298	SAN DIEGO	CA		07/25/2024		4,553		(301)			(301)		4,251	4,251			
100162087	SAINT PETERSBURG	FL		07/31/2024		1,148		(174)			(174)		974	974			
100184366	POWAY	CA		12/16/2024		913		34			34		946	946			
100115348	ELIZABETH	NJ		07/17/2023		2,585		(70)			(70)		2,515	2,515			
100091404	LAKEWOOD	CO		02/22/2023		1,394		14			14		1,408	1,408			
100156110	PATERSON	NJ		06/18/2024		857		(68)			(68)		789	789			
100148850	FORT LAUDERDALE	FL		04/17/2024		1,438		20			20		1,459	1,459			
100145459	UNITED KINGDOM	GBR		03/12/2024		147		(100)			(100)		47	47			
100081278	COROLLA	NC		03/18/2022		2,533		40			40		2,574	2,574			
100145852	SAVANNAH	GA		03/15/2024		1,300		(67)			(67)		1,233	1,233			
100172570	PHOENIX	AZ		10/23/2024		1,396		(115)			(115)		1,281	1,281			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170463	TUCSON	AZ		10/09/2024		1,048		(167)			(167)		880	880			
100076499	DENVER	CO		12/21/2021		29		(29)			(29)						
100110479	TOMS RIVER	NJ		06/30/2023		1,263		30			30		1,293	1,293			
100173266	NARRAGANSETT	RI		10/30/2024		1,334		(70)			(70)		1,264	1,264			
100144017	EWA BEACH	HI		03/07/2024		1,250		(68)			(68)		1,182	1,182			
100178496	HATFIELD	PA		11/21/2024		714		(118)			(118)		596	596			
100159588	HALLANDALE BEACH	FL		07/15/2024		1,280		(168)			(168)		1,112	1,112			
100160835	SAN JOSE	CA		07/24/2024		1,186		(36)			(36)		1,150	1,150			
100103232	FLEMING ISLAND	FL		04/27/2023		8,345		(350)			(350)		7,995	7,995			
100102851	SANTA CRUZ	CA		06/22/2023		960		(88)			(88)		872	872			
100014357	CERRITOS	CA		09/27/2017		806		28			28		834	834			
100173411	CROSBY	TX		10/29/2024		1,290		(157)			(157)		1,133	1,133			
100082185	GRANITE BAY	CA		04/14/2022		2,533		(23)			(23)		2,509	2,509			
100164023	ISSAQUAH	WA		08/21/2024		101,687		(847)			(847)		100,840	100,840			
100078465	WAKE FOREST	NC		01/25/2022		2,274		(274)			(274)		2,000	2,000			
100121027	BEECH MOUNTAIN	NC		08/30/2023		1,314		(41)			(41)		1,273	1,273			
100118960	HOLDEN	MA		07/27/2023		1,161		(39)			(39)		1,122	1,122			
100136210	LYNNWOOD	WA		11/20/2023		1,215		26			26		1,240	1,240			
100136211	LYNNWOOD	WA		11/20/2023		1,215		26			26		1,240	1,240			
100144731	UNITED KINGDOM	GBR		03/12/2024		(7,125)		7,216			7,216		91	91			
100162264	CHARLOTTESVILLE	VA		09/06/2024		1,306		(63)			(63)		1,243	1,243			
100128181	FLAGSTAFF	AZ		09/18/2023		1,225		59			59		1,284	1,284			
100157836	KYLE	TX		08/01/2024		876		(113)			(113)		763	763			
100168955	GRONINGEN	NLD		09/26/2024													
100091024	MORENO VALLEY	CA		01/31/2023		794		(64)			(64)		730	730			
100115940	SEVIERVILLE	TN		07/20/2023		1,365		(78)			(78)		1,288	1,288			
100169933	MCKINNEY	TX		11/08/2024		1,930		(98)			(98)		1,831	1,831			
100109795	POULSBO	WA		08/04/2023		834		(92)			(92)		742	742			
100161166	ROHNERT PARK	CA		07/25/2024		12		(12)			(12)						
100138420	HIALEAH	FL		12/18/2023		751		(51)			(51)		699	699			
100137110	NASHUA	NH		11/28/2023		(16,099)		(32)			(32)	18,010	1,879	1,810	(69)		(69)
100171844	PROVIDENCE	RI		10/17/2024		1,472		(59)			(59)		1,413	1,413			
100120602	ACTON	CA		08/18/2023		1,173		(25)			(25)		1,147	1,147			
100158900	CORRALES	NM		07/12/2024		1,709		(108)			(108)		1,601	1,601			
100132511	SEVIERVILLE	TN		11/03/2023		1,024		(8)			(8)		1,016	1,016			
100081614	HUNTINGTON BEACH	CA		03/24/2022		3,047		(24)			(24)		3,023	3,023			
100128430	MC GAHEYSVILLE	VA		09/15/2023		(16,700)		(24)			(24)	17,931	1,207	1,028	(179)		(179)
100172562	THE VILLAGES	FL		10/23/2024		1,234		(131)			(131)		1,103	1,103			
100110267	DELTAVILLE	VA		06/30/2023		1,357		(66)			(66)		1,291	1,291			
100182438	KING OF PRUSSIA	PA		12/12/2024		2,492		(46)			(46)		2,446	2,446			
100153741	MIDDELBURG	NLD		05/30/2024													
100068099	ENCINITAS	CA		08/25/2021		3,027		(49)			(49)		2,978	2,978			
100086202	HUNTSVILLE	TX		10/07/2022		695		15			15		710	710			
100079889	NIPOMO	CA		04/08/2022		2,606		66			66		2,672	2,672			
100185409	FAYETTEVILLE	AR		12/20/2024		1,358		37			37		1,395	1,395			
100080860	HAYWARD	CA		03/10/2022		3,540		(57)			(57)		3,483	3,483			
100140014	HENRICO	NC		01/09/2024		2,227		(80)			(80)		2,147	2,147			
100078288	PORTLAND	OR		03/10/2022		2,776		89			89		2,865	2,865			
100137652	EWA BEACH	HI		12/08/2023		1,682		(62)			(62)		1,620	1,620			
100078737	GILBERT	AZ		02/25/2022		2,421		(149)			(149)		2,273	2,273			
100136122	HIALEAH	FL		12/18/2023		1,209		(71)			(71)		1,139	1,139			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127690	EVERETT	WA		09/08/2023		2,664		(106)			(106)		2,559	2,559			
100163324	STOCKTON	CA		08/13/2024		1,019		(132)			(132)		887	887			
100079810	HONOLULU	HI		04/08/2022		2,538		90			90		2,628	2,628			
100150632	MILTON	WA		05/03/2024		1,352		(56)			(56)		1,296	1,296			
100144541	SUNLAND	CA		04/26/2024		1,276		(133)			(133)		1,142	1,142			
100156606	DUNEDIN	FL		06/24/2024		1,235		(99)			(99)		1,137	1,137			
100138333	COLLEGE POINT	NY		12/18/2023		1,330		2,459			2,459		3,788	3,788			
100157665	SAINT SIMONS ISLAND	GA		06/28/2024		1,088		(152)			(152)		936	936			
100118194	ROWLAND HEIGHTS	CA		07/20/2023		(1,631)		3,002			3,002		1,371	1,371			
100172575	QUINCY	MA		10/23/2024		2,253		(137)			(137)		2,116	2,116			
100086148	EPHRATA	WA		10/07/2022		1,095		21			21		1,116	1,116			
100148276	WASHINGTON	DC		04/12/2024		1,484		(44)			(44)		1,439	1,439			
100089031	MORENO VALLEY	CA		11/04/2022		1,500		(118)			(118)		1,382	1,382			
100071591	ALHAMBRA	CA		10/14/2021		2,933		(176)			(176)		2,758	2,758			
100175125	OXNARD	CA		11/05/2024		1,401		(44)			(44)		1,357	1,357			
100115163	PATERSON	NJ		07/17/2023		1,019		(74)			(74)		945	945			
100167902	TWENTYNINE PALMS	CA		09/20/2024		1,212		(59)			(59)		1,153	1,153			
100141467	SAN FERNANDO	CA		01/30/2024		(16,774)		(48)			(48)	17,904	1,082	1,082			
100169562	BUXTON	NC		09/30/2024		751		6			6		757	757			
100144120	COPPELL	TX		03/07/2024		1,274		(96)			(96)		1,179	1,179			
100180373	EDINA	MN		11/25/2024		1,409		12			12		1,421	1,421			
100147870	KENT	WA		04/08/2024		1,407		(55)			(55)		1,352	1,352			
100091954	PASADENA	CA		02/07/2023		191		(22)			(22)		169	169			
100115655	AUSTIN	AR		07/19/2023		1,793		25			25		1,818	1,818			
100120441	SAN BERNARDINO	CA		08/18/2023		278		14			14		291	291			
100146599	SAINT ALBANS	NY		03/20/2024		(16,719)		(127)			(127)	17,905	1,060	1,033	(27)		(27)
100149323	SAN FRANCISCO	CA		04/24/2024		1,303		(89)			(89)		1,214	1,214			
100120559	CHRISTMAS	FL		08/18/2023		1,064		30			30		1,094	1,094			
100129658	CALDWELL	NJ		09/29/2023		1,415		26			26		1,442	1,442			
100157659	SANTA CLARITA	CA		06/28/2024		1,163		(115)			(115)		1,047	1,047			
100091943	MONEE	IL		02/03/2023		1,129		10			10		1,139	1,139			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		1,281		(88)			(88)		1,192	1,192			
100176605	HAYWARD	CA		11/15/2024		1,698		(124)			(124)		1,574	1,574			
100108224	ELLIJAY	GA		05/24/2023		2,886		(220)			(220)		2,666	2,666			
100166045	SAN ANTONIO	TX		09/06/2024		1,175		(166)			(166)		1,009	1,009			
100086156	LOCKWOOD	CA		10/07/2022		1,603		(25)			(25)		1,578	1,578			
100149068	YAKIMA	WA		04/19/2024		515,227							515,227	515,227			
100157592	YARDLEY	PA		06/28/2024		1,455		(121)			(121)		1,333	1,333			
100168051	JERSEY CITY	NJ		09/20/2024		372		33			33		405	405			
100117420	ONTARIO	CA		07/20/2023		1,609		287			287		1,896	1,896			
100151637	COOPER CITY	FL		05/10/2024		1,325		(33)			(33)		1,292	1,292			
100184409	VENTURA	CA		12/17/2024		2,045		(43)			(43)		2,002	2,002			
100115169	NEWARK	NJ		07/17/2023		(18,421)		1,823			1,823	17,908	1,310	1,197	(113)		(113)
100118878	WILDWOOD	NJ		08/30/2023		4,788		89			89		4,877	4,877			
100185504	MARLTON	NJ		12/20/2024		1,040		(138)			(138)		902	902			
100017970	OAKLAND	CA		05/22/2018		4,310		(122)			(122)		4,188	4,188			
100136172	LILBURN	GA		12/18/2023		1,143		(148)			(148)		995	995			
100176707	SCHENECTADY	NY		11/15/2024		(16,866)		(110)			(110)	17,908	932	741	(191)		(191)
100132828	LANCASTER	CA		11/03/2023		1,088		(6)			(6)		1,082	1,082			
100102084	EVERETT	WA		04/14/2023		1,246		(133)			(133)		1,113	1,113			
100121003	BRADLEY BEACH	NJ		08/30/2023		1,393		27			27		1,420	1,420			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163162	BRADENTON	FL		08/13/2024		1,106		(31)			(31)		1,074	1,074			
100164092	TEMPE	AZ		08/21/2024		(16)		16			16						
100079672	SAN DIEGO	CA		04/08/2022		1,946		(345)			(345)		1,601	1,601			
100078312	OAKLEY	CA		02/10/2022		44		(44)			(44)						
100011305	MIRAMAR	FL		12/23/2016		1,987		639			639		2,626	2,626			
100084368	ESTERO	FL		08/12/2022		1,851		(13)			(13)		1,838	1,838			
100174297	PORT ISABEL	TX		10/31/2024		378,567		(9,276)			(9,276)		369,291	369,291			
100102482	TEMPLETON	MA		06/07/2023		1,362		(12)			(12)		1,350	1,350			
100180776	LOUISA	VA		11/26/2024		1,157		(47)			(47)		1,110	1,110			
100174915	LAS VEGAS	NV		10/31/2024		(16,465)		(133)			(133)	17,864	1,266	1,273	7		7
100149455	CHICAGO	IL		04/24/2024		1,221		(57)			(57)		1,164	1,164			
100167490	MIAMI	FL		10/31/2024		1,385		(154)			(154)		1,232	1,232			
100109830	STATEN ISLAND	NY		06/22/2023		(757)		1,976			1,976		1,219	1,219			
100148558	PLANO	TX		04/12/2024		1,545		(43)			(43)		1,503	1,503			
100159985	COLEMAN	FL		08/16/2024		1,215		(115)			(115)		1,101	1,101			
100159612	MYRTLE BEACH	SC		07/15/2024		1,090		(153)			(153)		936	936			
100115168	NEWARK	NJ		07/17/2023		(541)		1,716			1,716		1,175	1,175			
100151798	SAN ANTONIO	TX		05/10/2024		1,307		29			29		1,336	1,336			
100079576	PARK CITY	UT		04/08/2022		2,554		50			50		2,604	2,604			
100154841	FAIRFAX	VA		07/19/2024		1,185		(36)			(36)		1,150	1,150			
100172249	AZUSA	CA		10/21/2024		1,469		(71)			(71)		1,398	1,398			
100139957	HUTTO	TX		01/09/2024		1,379		(94)			(94)		1,284	1,284			
100168533	SOUTH LAKE TAHOE	CA		09/25/2024		1,099		(86)			(86)		1,013	1,013			
100152694	ELK RIDGE	UT		05/17/2024		1,433		(41)			(41)		1,392	1,392			
100126280	IRVINGTON	NJ		08/30/2023		(393)		1,522			1,522		1,129	1,129			
100141005	MIAMI	FL		02/20/2024		1,179		(95)			(95)		1,084	1,084			
100087349	SALISBURY	MD		10/25/2022		1,947		174			174		2,121	2,121			
100179475	NASHUA	NH		11/21/2024		1,502		22			22		1,524	1,524			
100102031	MIAMI	FL		04/14/2023		3,517		(85)			(85)		3,433	3,433			
100140213	RYDAL	PA		01/11/2024		1,284		(45)			(45)		1,239	1,239			
100076381	HIGHLANDS RANCH	CO		12/23/2021		3,300		(211)			(211)		3,089	3,089			
100175338	POMONA	CA		11/05/2024		1,259		(91)			(91)		1,168	1,168			
100127716	SUNRISE	FL		09/08/2023		1,841		(31)			(31)		1,810	1,810			
100175923	MANTECA	CA		11/14/2024		1,347		(118)			(118)		1,229	1,229			
100145307	UNITED KINGDOM	GBR		03/12/2024		321		(179)			(179)		141	141			
100163021	ESTERO	FL		08/13/2024		1,123		(59)			(59)		1,064	1,064			
100152357	MANTECA	CA		05/17/2024		1,252		(62)			(62)		1,190	1,190			
100109820	NEWARK	NJ		06/22/2023		1,290		(87)			(87)		1,204	1,204			
100060107	LONG BEACH	CA		06/25/2021		2,856		(104)			(104)		2,753	2,753			
100160519	SAN BERNARDINO	CA		07/19/2024		1,107		(50)			(50)		1,057	1,057			
100178468	MCKINNEY	TX		11/21/2024		1,690		(118)			(118)		1,573	1,573			
100100632	BURBANK	CA		04/27/2023		34		(34)			(34)						
100153676	LAS VEGAS	NV		05/31/2024		31		(31)			(31)						
100118849	ORLANDO	FL		08/30/2023		1,160		(113)			(113)		1,047	1,047			
100153278	BRIDGMAN	MI		05/30/2024		1,139		(58)			(58)		1,081	1,081			
100115384	SOUTH GATE	CA		07/17/2023		2,882		67			67		2,949	2,949			
100185976	HIALEAH	FL		12/26/2024		438		(105)			(105)		333	333			
100118174	DESTIN	FL		07/20/2023		893		(185)			(185)		708	708			
100126318	EAST ORANGE	NJ		08/30/2023		(243)		1,403			1,403		1,160	1,160			
100086667	TRINITY	FL		09/30/2022		1,280		(28)			(28)		1,252	1,252			
100174799	STATEN ISLAND	NY		10/31/2024		1,260		(121)			(121)		1,139	1,139			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149393	LAKEWOOD	CO		04/24/2024		1,410		(57)			(57)		1,353	1,353			
100138253	LAKE ELSINORE	CA		12/15/2023		1,112		(54)			(54)		1,058	1,058			
100147253	NANUET	NY		03/28/2024		1,256		(74)			(74)		1,182	1,182			
4010054105	TRENTON	NJ		07/27/2023		1,247		(69)			(69)		1,178	1,178			
100141216	ELIZABETH	NJ		01/30/2024		785		213			213		999	999			
100162307	TEMECULA	CA		08/05/2024		1,514		(61)			(61)		1,453	1,453			
100132076	ELIZABETH	NJ		10/13/2023		1,365		10			10		1,375	1,375			
100157719	INGLEWOOD	CA		06/28/2024		1,472		(58)			(58)		1,414	1,414			
100155050	HIGHLANDS	NC		07/19/2024		1,469		(23)			(23)		1,447	1,447			
100167427	OAKLEY	CA		09/16/2024		1,264		(118)			(118)		1,146	1,146			
100180285	CARLSBAD	CA		11/25/2024		1,368		25			25		1,393	1,393			
100149422	ESTILL SPRINGS	TN		04/24/2024		1,498		(323)			(323)		1,175	1,175			
100133366	SARATOGA	CA		11/21/2023		1,109		(136)			(136)		973	973			
100133770	ESCONDIDO	CA		10/20/2023		333		(12)			(12)		321	321			
100139221	WILLIAMSBURG	VA		12/28/2023		933		(74)			(74)		860	860			
100173436	PISCATAWAY	NJ		10/29/2024		3,257		(291)			(291)		2,965	2,965			
100167970	PATTERSON	CA		09/20/2024		1,003		2			2		1,004	1,004			
100148174	CARLSBAD	CA		04/12/2024		1,350		(63)			(63)		1,287	1,287			
100175195	MANHATTAN BEACH	CA		11/05/2024		1,338		(110)			(110)		1,228	1,228			
100142422	NAPA	CA		03/08/2024		874		(51)			(51)		823	823			
100129783	ELIZABETH	NJ		09/27/2023		929		17			17		946	946			
100172838	RIVERTON	UT		10/25/2024		32		(32)			(32)						
100103399	WOODLAND PARK	NJ		06/16/2023		3,267		(159)			(159)		3,108	3,108			
100138261	WIMAUMA	FL		12/15/2023		1,319		3			3		1,322	1,322			
100139730	UNITED KINGDOM	GBR		12/18/2023		1,627							1,627	1,627			
100071933	GILBERT	AZ		11/19/2021		3,048		(422)			(422)		2,626	2,626			
100149724	ASBURY PARK	NJ		04/26/2024		1,192		(53)			(53)		1,140	1,140			
100109214	EVERETT	WA		07/21/2023		5,908		(47)			(47)		5,860	5,860			
100134869	LINCOLN	RI		10/30/2023		51,761		(30)			(30)		51,731	51,731			
100109870	HILLSIDE	NJ		06/22/2023		1,260		(58)			(58)		1,203	1,203			
100175239	BOCA RATON	FL		11/05/2024		1,354		(89)			(89)		1,265	1,265			
100176881	MIAMI	FL		11/15/2024		(17,185)		(71)			(71)	17,780	524	537	13		13
100173340	WASHINGTON	UT		10/30/2024		1,314		(100)			(100)		1,214	1,214			
100174207	SANTA ROSA BEACH	FL		10/31/2024		1,835		(96)			(96)		1,739	1,739			
100178227	ROWLAND HEIGHTS	CA		11/19/2024		591		(31)			(31)		561	561			
100139789	UNITED KINGDOM	GBR		12/18/2023		75							75	75			
100080433	EL MONTE	CA		03/10/2022		2,110		(154)			(154)		1,956	1,956			
100158774	RIDGEWOOD	NJ		07/10/2024		1,679		19			19		1,698	1,698			
100127572	MINNEAPOLIS	MN		09/08/2023		1,475		43			43		1,518	1,518			
100182635	WESLEY CHAPEL	FL		12/12/2024		925		144			144		1,069	1,069			
100109819	NEWARK	NJ		06/22/2023		(23,188)		(78)			(78)	24,569	1,303	1,204	(100)		(100)
100186282	LAKEWOOD	CA		12/27/2024		897		(125)			(125)		772	772			
100156760	LOS ANGELES	CA		06/26/2024		974		(131)			(131)		843	843			
100081333	LOS ANGELES	CA		03/18/2022		2,579		146			146		2,725	2,725			
100162845	GLENDALE	AZ		08/12/2024		1,312		(61)			(61)		1,251	1,251			
100181550	BRENTWOOD	NY		12/09/2024		(875)		2,007			2,007		1,132	1,132			
100116702	GARDEN GROVE	CA		07/20/2023		1,724		1,415			1,415		3,139	3,139			
100161600	UNITED KINGDOM	GBR		07/29/2024		105							105	105			
100081260	NAPA	CA		03/18/2022		3,123		444			444		3,568	3,568			
100087035	RIVIERA BEACH	FL		11/04/2022		1,455		(127)			(127)		1,327	1,327			
100071883	SAN DIMAS	CA		11/05/2021		3,359		(74)			(74)		3,285	3,285			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162792	MONTCLAIR	NJ		08/12/2024		1,335		(35)			(35)		1,300	1,300			
100153164	TRUCKEE	CA		05/30/2024		1,383		(40)			(40)		1,343	1,343			
100174202	LEAVENWORTH	WA		10/31/2024		1,845		(69)			(69)		1,776	1,776			
100151187	MIAMI	FL		05/10/2024		1,236		(99)			(99)		1,137	1,137			
100172803	ANCHORAGE	AK		12/06/2024		1,222		(23)			(23)		1,199	1,199			
100164872	VIRGINIA BCH	VA		08/26/2024		7,474		(188)			(188)		7,286	7,286			
100043110	BURBANK	CA		05/28/2020		1,603		(115)			(115)		1,488	1,488			
100145008	UNITED KINGDOM	GBR		03/12/2024		134		(71)			(71)		63	63			
100157877	ALEXANDRIA	VA		07/09/2024		1,286		(11)			(11)		1,275	1,275			
100152929	BROOMFIELD	CO		06/27/2024		1,056		(150)			(150)		906	906			
100081348	SCOTTSDALE	AZ		03/18/2022		2,627		176			176		2,802	2,802			
100176867	MARATHON	FL		11/15/2024		914		(107)			(107)		807	807			
100176669	MIAMI	FL		11/15/2024		1,019		(160)			(160)		858	858			
100159941	HIALEAH	FL		08/16/2024		4,293		(183)			(183)		4,110	4,110			
100156002	CARSON CITY	NV		06/18/2024		1,226		(56)			(56)		1,170	1,170			
100172316	MENIFEE	CA		10/21/2024		1,607		98			98		1,705	1,705			
100161179	NIPOMO	CA		07/25/2024		665		(13)			(13)		652	652			
100135827	LAKE ARROWHEAD	CA		11/10/2023		1,094		50			50		1,143	1,143			
100131663	CHESTNUT RIDGE	NY		10/06/2023		1,389		53			53		1,442	1,442			
100102829	HOMESTEAD	FL		06/22/2023		1,157		(67)			(67)		1,090	1,090			
100109094	RICHARDSON	TX		06/05/2023		16,615		1,905			1,905		18,519	18,519			
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		1,095		(61)			(61)		1,035	1,035			
100091095	SANTA CLARITA	CA		01/31/2023		1,044		(116)			(116)		928	928			
100185471	VERO BEACH	FL		12/20/2024		1,443		104			104		1,547	1,547			
100156411	LAUDERHILL	FL		06/24/2024		1,173		(20)			(20)		1,153	1,153			
100140823	WEST HEMPSTEAD	NY		03/06/2024		(16,582)		(112)			(112)	17,825	1,131	1,157	25		25
100168564	CLAYTON	GA		09/25/2024		1,419		(59)			(59)		1,360	1,360			
100043199	BRIGANTINE	NJ		08/13/2020		4,122		663			663		4,785	4,785			
100180314	MENIFEE	CA		11/25/2024		1,417		(19)			(19)		1,398	1,398			
100091058	MONTEBELLO	CA		01/31/2023		1,307		(121)			(121)		1,187	1,187			
100155978	SIMI VALLEY	CA		06/18/2024		1,539		(103)			(103)		1,436	1,436			
100108918	GALVESTON	TX		05/31/2023		1,160		(121)			(121)		1,039	1,039			
100134747	INGLEWOOD	CA		10/30/2023		22		299			299		321	321			
100076607	IRVINE	CA		12/16/2021		155		(155)			(155)						
100153329	ONANCOCK	VA		05/30/2024		1,157		(91)			(91)		1,066	1,066			
100110499	FARMINGTON	UT		06/30/2023		1,348		(70)			(70)		1,278	1,278			
100076377	FRANKLIN LAKES	NJ		12/23/2021		2,083		(280)			(280)		1,803	1,803			
100160407	WHITTIER	CA		07/19/2024		1,087		(172)			(172)		915	915			
100180631	TUJUNGA	CA		11/26/2024		707		(97)			(97)		610	610			
100136159	CASTRO VALLEY	CA		12/18/2023		1,036		(95)			(95)		942	942			
100100377	NAPLES	FL		04/27/2023		1,729		206			206		1,935	1,935			
100127623	MARYSVILLE	WA		09/08/2023		3,196		40			40		3,236	3,236			
100120931	NORTH CAPE MAY	NJ		08/30/2023		1,229		35			35		1,264	1,264			
100169071	SAN DIEGO	CA		09/27/2024		(16,373)		(77)			(77)	17,810	1,361	1,307	(54)		(54)
100165547	RANDOLPH	MA		08/29/2024		1,312		(67)			(67)		1,245	1,245			
100115355	LITTLEROCK	CA		07/17/2023		997		(77)			(77)		920	920			
100160098	NEW BRUNSWICK	NJ		07/17/2024		(16,378)		(35)			(35)	17,747	1,334	1,307	(27)		(27)
100117902	HYATTSVILLE	MD		07/20/2023		(4)		4			4						
100147181	TAMPA	FL		03/28/2024		814		(56)			(56)		758	758			
100140042	PEMBROKE PINES	FL		01/09/2024		7,045		(211)			(211)		6,834	6,834			
100142127	CITY OF GARDEN GROVE	CA		02/29/2024		1,032		(30)			(30)		1,002	1,002			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176109	UPLAND	CA		12/20/2024		31		(31)			(31)						
100116415	JAMAICA	NY		07/20/2023		1,306		1,001			1,001		2,307	2,307			
100160514	CHARLESTON	SC		07/19/2024		819		(100)			(100)		719	719			
100081401	HIGHLAND	UT		03/18/2022		2,706		124			124		2,830	2,830			
100160534	GAITHERSBURG	MD		07/19/2024		1,100		(111)			(111)		989	989			
100173015	BONNEAU	SC		10/25/2024		2,816		(1,061)			(1,061)		1,755	1,755			
100173237	PAGOSA SPRINGS	CO		10/30/2024		1,308		(98)			(98)		1,211	1,211			
100182520	DUBOIS	WY		12/12/2024		920		(12)			(12)		907	907			
100136532	RENTON	WA		11/20/2023		1,161		10			10		1,171	1,171			
100186227	NEW YORK	NY		12/27/2024		477		(100)			(100)		377	377			
100175614	LOS ANGELES	CA		11/12/2024		1,247		(52)			(52)		1,195	1,195			
100149536	DRIPPING SPRINGS	TX		04/26/2024		1,631		55			55		1,686	1,686			
100109821	NEWARK	NJ		06/22/2023		1,272		(68)			(68)		1,204	1,204			
100080406	NIPOMO	CA		04/14/2022		30		(30)			(30)						
100172847	EL CAJON	CA		10/25/2024		28		(28)			(28)						
100165282	WELLINGTON	FL		08/29/2024		1,133		(119)			(119)		1,015	1,015			
100158859	GOODYEAR	AZ		07/12/2024		1,485		(58)			(58)		1,428	1,428			
100163984	HIALEAH	FL		08/21/2024		1,179		(57)			(57)		1,122	1,122			
100159609	NEW ORLEANS	LA		07/15/2024		1,006		(11)			(11)		995	995			
100180280	BEAVERTON	OR		11/25/2024		1,422		(55)			(55)		1,366	1,366			
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		1,916		(6)			(6)		1,910	1,910			
100010889	HAYWARD	CA		12/23/2016		1,525		423			423		1,948	1,948			
100116828	WEST COVINA	CA		07/20/2023		1,666		820			820		2,487	2,487			
100135964	BRIDGEWATER	NJ		11/16/2023		1,118		19			19		1,137	1,137			
100175301	RALEIGH	NC		11/05/2024		1,423		(14)			(14)		1,408	1,408			
100185522	CYPRESS	TX		12/20/2024		844		22			22		867	867			
100186525	ANNA	TX		12/30/2024		1,336		88			88		1,423	1,423			
100171909	SPARKS	NV		10/17/2024		1,323		(98)			(98)		1,225	1,225			
100117718	ENGLEWOOD CLIFFS	NJ		07/20/2023		(607)		2,111			2,111		1,505	1,505			
100186553	OCEAN PINES	MD		12/30/2024		872		50			50		923	923			
100163846	INMAN	SC		09/27/2024		955		(98)			(98)		857	857			
100147171	UNITED KINGDOM	GBR		03/27/2024		52							52	52			
100120209	MAPLEWOOD	NJ		08/18/2023		1,244		(76)			(76)		1,168	1,168			
100132707	QUEEN CREEK	AZ		11/03/2023		694		(59)			(59)		635	635			
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023		1,266		(73)			(73)		1,193	1,193			
100161481	OXNARD	CA		07/30/2024		1,198		(36)			(36)		1,162	1,162			
100144937	UNITED KINGDOM	GBR		03/12/2024		(4,264)		4,456			4,456		192	192			
100119182	SAINT PETERSBURG	FL		07/31/2023		3,936		62			62		3,998	3,998			
100162091	NASHUA	NH		07/31/2024		889		(58)			(58)		832	832			
100157752	SAN JUAN CAPISTRANO	CA		07/02/2024		4,470		(270)			(270)		4,200	4,200			
100100526	MOORPARK	CA		04/27/2023		1,884		(103)			(103)		1,781	1,781			
100080162	ARGYLE	TX		02/25/2022		2,251		(187)			(187)		2,064	2,064			
100185777	HOMOSASSA	FL		12/26/2024		685		(64)			(64)		621	621			
100138270	LAKE ELSINORE	CA		12/15/2023		749		(39)			(39)		711	711			
100140633	BROOKLYN	NY		01/19/2024		1,425		(233)			(233)		1,192	1,192			
100152984	CHELSEA	AL		06/27/2024		1,158		(84)			(84)		1,074	1,074			
100090355	BALDWIN PARK	CA		02/03/2023		1,686		(165)			(165)		1,521	1,521			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		1,100		(29)			(29)		1,072	1,072			
100079544	LOS ANGELES	CA		04/25/2022		6,111		(564)			(564)		5,546	5,546			
100164893	SELDEN	NY		08/28/2024		833		(27)			(27)		807	807			
100135219	NAPLES	FL		11/08/2023		10,543		135			135		10,679	10,679			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158346	UNITED KINGDOM	GBR		07/09/2024		(4,052)		4,052			4,052						
100115310	MILTON	WA		07/17/2023		49		(46)			(46)		3	3			
100166070	OVERLAND PARK	KS		09/09/2024		255,473		(8,480)			(8,480)		246,993	246,993			
100164707	POWAY	CA		08/23/2024		1,761		(102)			(102)		1,659	1,659			
100155352	WOODLAND HILLS	CA		06/18/2024		2,522		(209)			(209)		2,313	2,313			
100182673	NATHROP	CO		12/12/2024		895		(48)			(48)		847	847			
100148494	PC BEACH	FL		04/12/2024		1,393		(76)			(76)		1,316	1,316			
100074167	POMONA	CA		12/09/2021		4,417		(251)			(251)		4,166	4,166			
100086615	BELLEVILLE	IL		09/30/2022		1,032		137			137		1,169	1,169			
100166417	WOONSOCKET	RI		10/31/2024		1,241		(171)			(171)		1,069	1,069			
100144475	BOERNE	TX		04/26/2024		1,149		(141)			(141)		1,008	1,008			
100115710	LAKE HAVASU CITY	AZ		07/20/2023		(16,614)		(95)			(95)	17,668	959	1,236	277		277
100171732	MENIFEE	CA		10/17/2024		1,486		(172)			(172)		1,313	1,313			
100076378	N LAS VEGAS	NV		12/23/2021		2,495		(311)			(311)		2,184	2,184			
100143440	VENTURA	CA		02/16/2024		1,571		(71)			(71)		1,501	1,501			
100180414	VIRGINIA BEACH	VA		11/25/2024		1,466		59			59		1,525	1,525			
100164882	MENIFEE	CA		08/26/2024		1,082		(78)			(78)		1,004	1,004			
100080357	COTTONWOOD	AZ		02/28/2022		1,500		(214)			(214)		1,286	1,286			
100079612	NEWARK	CA		04/25/2022		(3,154)		3,154			3,154						
100119700	NEWARK	NJ		08/08/2023		1,243		(57)			(57)		1,185	1,185			
100131914	CONCORD	NC		10/13/2023		1,419		13			13		1,431	1,431			
100169377	KENT	WA		09/27/2024		1,269		(162)			(162)		1,107	1,107			
100151186	BOTHELL	WA		05/10/2024		1,345		(48)			(48)		1,297	1,297			
100117726	CORAL SPRINGS	FL		07/20/2023		(102)		1,565			1,565		1,463	1,463			
100141952	SAN BERNARDINO	CA		02/29/2024		1,084		(85)			(85)		1,000	1,000			
100110293	CAROLINA BEACH	NC		06/30/2023		1,334		(56)			(56)		1,278	1,278			
100079317	NASHVILLE	TN		03/17/2022		2,404		(185)			(185)		2,219	2,219			
100175205	HOLLYWOOD	FL		11/05/2024		1,409		(39)			(39)		1,370	1,370			
100184401	SALINAS	CA		12/17/2024		1,285		62			62		1,347	1,347			
100168226	EL CAJON	CA		09/20/2024		367		33			33		400	400			
100171474	BELLINGHAM	WA		10/16/2024		1,188		(87)			(87)		1,101	1,101			
100145722	UNITED KINGDOM	GBR		03/12/2024		(7,043)		7,234			7,234		191	191			
100082348	AUSTIN	TX		04/14/2022		1,614		(239)			(239)		1,375	1,375			
100144056	SURPRISE	AZ		03/07/2024		2,060		132			132		2,192	2,192			
100158559	NEWARK	NJ		07/10/2024		1,058		(127)			(127)		931	931			
100143745	PLANTATION	FL		04/05/2024		2,843		(42)			(42)		2,801	2,801			
100110123	LOS CABOS	MEX		06/27/2023		1,425							1,425	1,425			
100088269	NEWARK	NJ		10/17/2022		(1,108)		1,108			1,108						
100137624	MARYSVILLE	WA		12/08/2023		1,287		(9)			(9)		1,278	1,278			
100101027	LOS ANGELES	CA		04/28/2023		2,071		1,484			1,484		3,554	3,554			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		2,947		53			53		3,000	3,000			
100078366	GRANITE BAY	CA		02/10/2022		2,957		17			17		2,974	2,974			
100143577	FREEPORT	NY		02/21/2024		1,220		(37)			(37)		1,184	1,184			
100158148	HILTON HEAD ISLAND	SC		07/09/2024		1,229		(57)			(57)		1,172	1,172			
100168139	COROLLA	NC		09/20/2024		436		15			15		451	451			
100115958	BAYONNE	NJ		07/20/2023		1,318		(48)			(48)		1,270	1,270			
100000164	PASADENA	CA		09/27/2016		2,391		80			80		2,472	2,472			
100167824	LAKEWOOD	CA		09/20/2024		29		(29)			(29)						
100101998	CUMMING	GA		04/14/2023		5,259		(148)			(148)		5,111	5,111			
100170248	CLANTON	AL		10/08/2024		1,474		(153)			(153)		1,321	1,321			
100100532	LAWRENCEVILLE	GA		04/27/2023		1,126		(139)			(139)		987	987			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140142	OAKLAND PARK	FL		01/09/2024		1,089		(34)			(34)		1,055	1,055			
100129615	MIAMI	FL		09/29/2023		1,249		(29)			(29)		1,220	1,220			
100158179	UNITED KINGDOM	GBR		07/09/2024		(7,185)		7,185			7,185						
100144936	UNITED KINGDOM	GBR		03/12/2024		(2,523)		2,623			2,623		100	100			
100118185	WOODSTOCK	GA		07/20/2023		1,297		(133)			(133)		1,164	1,164			
100091121	LITHIA	FL		01/31/2023		1,301		(84)			(84)		1,217	1,217			
100154905	FRESNO	CA		07/19/2024		(16,238)		(147)			(147)	17,627	1,241	1,111	(130)		(130)
100178504	DALLAS	TX		11/21/2024		1,277		(104)			(104)		1,173	1,173			
100110012	LEESBURG	VA		06/23/2023		1,236		(31)			(31)		1,205	1,205			
100147725	SALINAS	CA		04/05/2024		1,027		(128)			(128)		899	899			
100117421	BAYONNE	NJ		07/20/2023		858		400			400		1,258	1,258			
100166216	WAYNESVILLE	NC		09/09/2024		1,512		(127)			(127)		1,384	1,384			
100120977	RHODODENDRON	OR		08/30/2023		1,213		50			50		1,262	1,262			
100160612	CORONA	CA		07/19/2024		1,543		(215)			(215)		1,328	1,328			
100166059	SOMERVILLE	MA		09/09/2024		1,329		(76)			(76)		1,253	1,253			
100081672	LAREDO	TX		03/21/2022		1,935		(167)			(167)		1,768	1,768			
100160178	SAUTEE NACOOCHEE	GA		07/18/2024		1,342		36			36		1,378	1,378			
100090749	HIALEAH	FL		01/09/2023		836		(69)			(69)		767	767			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		2,049		385			385		2,435	2,435			
100180137	WINTER GARDEN	FL		11/25/2024		1,110		(76)			(76)		1,034	1,034			
100145733	UNITED KINGDOM	GBR		03/12/2024		(3,171)		3,195			3,195		24	24			
100084714	LOS ANGELES	CA		08/02/2022		(17,186)		(52)			(52)	17,683	445	478	34		34
100175712	SEASIDE PARK	NJ		11/12/2024		1,131		(144)			(144)		987	987			
100151578	GEORGETOWN	SC		05/10/2024		1,626		(102)			(102)		1,524	1,524			
100103249	SHERMAN OAKS	CA		04/27/2023		11		(11)			(11)						
100172839	CHARLOTTE	NC		10/25/2024		879		(144)			(144)		734	734			
100169832	CRYSTAL BEACH	TX		09/30/2024		1,241		(106)			(106)		1,135	1,135			
100131946	FONTANA	CA		10/13/2023		1,280		(33)			(33)		1,247	1,247			
100128406	LA QUINTA	CA		09/15/2023		1,246							1,245	1,245			
100117366	SAN JOSE	CA		07/20/2023		2,216		1,869			1,869		4,084	4,084			
100148303	INDIALANTIC	FL		04/12/2024		1,223		(68)			(68)		1,155	1,155			
100160381	MIDLOTHIAN	TX		09/06/2024		1,126		(105)			(105)		1,021	1,021			
100089946	SAINT CLOUD	FL		01/26/2023		1,703		21			21		1,724	1,724			
100159035	LONGWOOD	FL		08/15/2024		1,077		(108)			(108)		969	969			
100168213	SAN MARCOS	CA		09/20/2024		(59)		59			59						
100102634	LAS VEGAS	NV		06/22/2023		1,150		(175)			(175)		976	976			
100172521	DACULA	GA		10/23/2024		1,388		(75)			(75)		1,313	1,313			
100130350	AUSTIN	TX		09/28/2023		1,329		(106)			(106)		1,222	1,222			
4010056182	CHERRY HILL	NJ		07/27/2023		1,275		(118)			(118)		1,157	1,157			
100180651	SOUTH LYON	MI		11/26/2024		1,087		(71)			(71)		1,016	1,016			
100132746	CHANDLER	AZ		11/03/2023		1,048		(52)			(52)		996	996			
100160998	HUDDLESTON	VA		07/24/2024		1,090		(68)			(68)		1,022	1,022			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		1,038		204			204		1,242	1,242			
100136332	JAMESTOWN	RI		11/20/2023		1,180		57			57		1,237	1,237			
100158006	CHICAGO	IL		07/09/2024		1,134		(70)			(70)		1,064	1,064			
100166348	SALINAS	CA		10/24/2024		1,191		(106)			(106)		1,085	1,085			
100115497	PALISADE	CO		07/17/2023		1,046		(96)			(96)		950	950			
100137882	MORGANTON	GA		12/08/2023		(17,212)		(127)			(127)	17,662	323	291	(32)		(32)
100174995	HARLINGEN	TX		10/31/2024		1,115		(218)			(218)		897	897			
100116014	BEND	OR		07/20/2023		12,912		(38)			(38)		12,874	12,874			
100186359	WORCESTER	MA		12/30/2024		1,318		(44)			(44)		1,274	1,274			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186314	QUINCY	MA		12/30/2024		1,298		(61)			(61)		1,237	1,237			
100169567	TOMS RIVER	NJ		09/30/2024		803		(54)			(54)		749	749			
100132033	FOREST LAKE	MN		10/13/2023		1,253		(52)			(52)		1,201	1,201			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		1,458		44			44		1,502	1,502			
100167789	BALDWIN	NY		09/19/2024		1,201		(148)			(148)		1,052	1,052			
100144830	UNITED KINGDOM	GBR		03/12/2024		330		(191)			(191)		139	139			
100175102	FONTANA	CA		11/05/2024		922		(116)			(116)		806	806			
4010055770	WOODRIDGE	NY		08/24/2023		1,189		(115)			(115)		1,074	1,074			
100163193	FRESNO	CA		08/13/2024		1,161		(40)			(40)		1,121	1,121			
100168532	SIMI VALLEY	CA		09/25/2024		1,384		(71)			(71)		1,313	1,313			
100163152	SAN BERNARDINO	CA		08/13/2024		1,090		(71)			(71)		1,019	1,019			
100185369	PORT SAINT LUCIE	FL		12/20/2024		1,380		21			21		1,402	1,402			
100173891	SNELLVILLE	GA		10/31/2024		1,415		(117)			(117)		1,298	1,298			
100168324	SALIDA	CO		09/20/2024		407		10			10		417	417			
100165165	UNITED KINGDOM	GBR		08/27/2024		129							129	129			
100158316	UNITED KINGDOM	GBR		07/09/2024		(7,408)		7,408			7,408						
100129226	OXNARD	CA		11/03/2023		1,222		(7)			(7)		1,215	1,215			
100117147	WHITESTONE	NY		07/20/2023		2,543		1,671			1,671		4,213	4,213			
100120492	LITTLEROCK	CA		08/18/2023		935		(49)			(49)		886	886			
100078655	ELK GROVE	CA		02/02/2022		2,644		(48)			(48)		2,596	2,596			
100139289	ALAMEDA	CA		12/28/2023		592		489			489		1,081	1,081			
100185035	MIRAMAR	FL		12/20/2024		869		70			70		939	939			
100115694	NAPLES	FL		07/20/2023		12,441		(248)			(248)		12,193	12,193			
100081298	LAKEWOOD	NJ		03/18/2022		2,682		131			131		2,813	2,813			
100173894	SNELLVILLE	GA		10/31/2024		1,413		(115)			(115)		1,298	1,298			
100088173	TUCSON	AZ		10/25/2022		1,374		(57)			(57)		1,317	1,317			
100165007	DEER PARK	NY		08/28/2024		28,261		(595)			(595)		27,667	27,667			
100182132	OAK ISLAND	NC		12/12/2024		928		(60)			(60)		868	868			
100115309	PUYALLUP	WA		07/17/2023		58		(32)			(32)		26	26			
100175003	PORTLAND	OR		10/31/2024		868		(120)			(120)		748	748			
100142387	PATERSON	NJ		03/15/2024		1,065		(144)			(144)		921	921			
100161504	BRIDGEPORT	CT		07/30/2024		1,220		(51)			(51)		1,169	1,169			
100083836	SAINT AUGUSTINE	FL		07/12/2022		1,392		(63)			(63)		1,329	1,329			
100000220	HENDERSON	NV		09/27/2016		19		(19)			(19)						
100080872	MIAMI	FL		03/10/2022		2,165		(285)			(285)		1,880	1,880			
100143405	LYNN	MA		02/16/2024		881		(35)			(35)		846	846			
100110238	OAKLAND	CA		06/30/2023		939		89			89		1,028	1,028			
100135317	LEWES	DE		11/13/2023		4,950		23			23		4,973	4,973			
100135517	PORTLAND	OR		11/13/2023		1,189		(44)			(44)		1,146	1,146			
100165623	HENDERSON	NV		10/04/2024		364		(39)			(39)		324	324			
100133498	HOLLYWOOD	FL		10/19/2023		1,080		(77)			(77)		1,003	1,003			
100170009	EUREKA	CA		11/08/2024		2,888		(70)			(70)		2,818	2,818			
100129641	SALT LAKE CITY	UT		09/29/2023		1,313		3			3		1,316	1,316			
100117385	CERRITOS	CA		07/20/2023		1,723		1,266			1,266		2,989	2,989			
100186194	MIAMI	FL		12/27/2024		629		(92)			(92)		537	537			
100136213	LYNNWOOD	WA		11/20/2023		1,199		12			12		1,211	1,211			
100152852	PETALUMA	CA		05/22/2024		1,073		3			3		1,076	1,076			
100130336	SEMINOLE	FL		09/28/2023		1,109		(95)			(95)		1,013	1,013			
100161700	HAARLEM	NLD		07/29/2024													
100170409	NORFOLK	VA		10/09/2024		1,900		1			1		1,901	1,901			
100159310	WILMINGTON	DE		07/15/2024		1,291		(80)			(80)		1,210	1,210			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142574	BROKEN BOW	OK		02/08/2024		1,299		(91)			(91)		1,207	1,207			
100119810	BRENTWOOD	NY		08/08/2023		1,174		(87)			(87)		1,087	1,087			
100102072	CARSON	CA		04/14/2023		2,009		61			61		2,070	2,070			
100088866	HALLANDALE BEACH	FL		11/15/2022		1,265		45			45		1,310	1,310			
100175438	PHOENIX	AZ		12/23/2024		1,177		(95)			(95)		1,082	1,082			
100185445	WINTER PARK	FL		12/20/2024		1,596		87			87		1,682	1,682			
100154974	HUMBLE	TX		07/19/2024		863		(115)			(115)		748	748			
100174262	SEVIERVILLE	TN		10/31/2024		1,469		(21)			(21)		1,448	1,448			
100151447	HONOLULU	HI		05/10/2024		1,199		(62)			(62)		1,137	1,137			
100147681	JACKSONVILLE	FL		04/04/2024		1,290		100			100		1,390	1,390			
100170512	BAKERSFIELD	CA		10/09/2024		1,005		(132)			(132)		873	873			
100147564	BOYNTON BEACH	FL		04/03/2024		916		(95)			(95)		822	822			
100148213	NORCO	CA		04/12/2024		1,184		(26)			(26)		1,158	1,158			
100114696	OAKLAND	CA		06/29/2023		871		68			68		939	939			
100159537	GREENACRES	FL		07/15/2024		3,228		(167)			(167)		3,061	3,061			
100135100	MISSOULA	MT		11/01/2023		1,692		30			30		1,722	1,722			
100081334	IRVINE	CA		03/18/2022		2,687		115			115		2,803	2,803			
100117202	BREWSTER	MA		07/20/2023		(3,823)		3,823			3,823						
100148437	NASHVILLE	TN		04/12/2024		1,236		(77)			(77)		1,159	1,159			
100148439	NASHVILLE	TN		04/12/2024		1,236		(77)			(77)		1,159	1,159			
100142517	ANAHEIM	CA		02/08/2024		1,299		(76)			(76)		1,223	1,223			
100149311	MIAMI	FL		04/24/2024		1,824		(8)			(8)		1,816	1,816			
100176221	MIAMI BEACH	FL		12/20/2024		3,366		(471)			(471)		2,895	2,895			
100079437	KIHEI	HI		03/17/2022		2,459		(185)			(185)		2,274	2,274			
100149403	BLUFFTON	SC		04/24/2024		1,366		(78)			(78)		1,288	1,288			
100142163	BUFORD	GA		02/29/2024		1,158		(48)			(48)		1,109	1,109			
100103110	MASTIC BEACH	NY		04/21/2023		1,103		(94)			(94)		1,009	1,009			
100119964	COMPTON	CA		08/11/2023		1,278		(68)			(68)		1,210	1,210			
100163430	LOS BANOS	CA		09/27/2024		890		(86)			(86)		804	804			
100169742	PITTSBURG	CA		09/30/2024		1,191		(36)			(36)		1,154	1,154			
100180505	MIAMI	FL		11/26/2024		408		(37)			(37)		371	371			
100150992	RIVIERA BEACH	FL		05/08/2024		1,250		(73)			(73)		1,177	1,177			
100158361	UNITED KINGDOM	GBR		07/09/2024		(6,677)		6,677			6,677						
100087318	APOLLO BEACH	FL		10/25/2022		2,086		418			418		2,504	2,504			
100110718	YORKVILLE	IL		08/11/2023		1,110		(88)			(88)		1,022	1,022			
100139213	CHATSWORTH AREA LOS ANGELES	CA		12/28/2023		(561)		561			561						
100117490	LOVELAND	CO		07/20/2023		(202)		1,668			1,668		1,466	1,466			
100182476	MATAWAN	NJ		12/12/2024		9,384		(336)			(336)		9,049	9,049			
100169883	ROCK SPRINGS	WY		11/08/2024		1,209		(137)			(137)		1,072	1,072			
100134530	ROWLAND HEIGHTS	CA		10/30/2023		1,223		(84)			(84)		1,139	1,139			
100145343	UNITED KINGDOM	GBR		03/12/2024		124		(81)			(81)		43	43			
100085010	LOS ANGELES	CA		08/12/2022		9		(9)			(9)						
100148258	LINCOLN CITY	OR		04/12/2024		1,651		(136)			(136)		1,515	1,515			
100158405	UNITED KINGDOM	GBR		07/09/2024		(6,814)		6,814			6,814						
100144186	LAKE STEVENS	WA		03/07/2024		1,366		(36)			(36)		1,330	1,330			
100080901	ESCONDIDO	CA		03/10/2022		2,553		(142)			(142)		2,411	2,411			
100141541	PERRIS	CA		01/30/2024		1,152		(69)			(69)		1,083	1,083			
100102975	PALMDALE	CA		06/22/2023		8		(8)			(8)						
100173850	REHOBOTH BEACH	DE		10/31/2024		1,175		(78)			(78)		1,098	1,098			
100176934	PANAMA CITY BEACH	FL		11/15/2024		1,772		(142)			(142)		1,630	1,630			
100108991	VACAVILLE	CA		05/31/2023		1,265		(96)			(96)		1,169	1,169			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151824	SALINAS	CA		05/10/2024		1,045		(129)			(129)		917	917			
100120855	MIAMI	FL		08/25/2023		994		(94)			(94)		900	900			
100120087	KISSIMMEE	FL		08/11/2023		1,291		(54)			(54)		1,237	1,237			
100144126	MURRIETA	CA		03/07/2024		1,339		84			84		1,423	1,423			
100139178	CYPRESS	TX		12/28/2023		981		(64)			(64)		918	918			
100118810	HOLMES BEACH	FL		08/30/2023		2,664		(101)			(101)		2,563	2,563			
100087351	KISSIMMEE	FL		10/25/2022		1,819		181			181		2,000	2,000			
100174145	NAPLES	FL		10/31/2024		1,153		(62)			(62)		1,091	1,091			
100143387	HESPERIA	CA		02/16/2024		4,367		(177)			(177)		4,190	4,190			
100100980	RANCHO CUCAMONGA	CA		04/28/2023		2,236		599			599		2,835	2,835			
100110413	PHOENIX	AZ		06/30/2023		2,944		19			19		2,963	2,963			
100119885	EAST ELMHURST	NY		08/10/2023		1,326		(216)			(216)		1,110	1,110			
100132340	BEAVERTON	OR		11/03/2023		1,246		434			434		1,680	1,680			
100134535	NORTH PORT	FL		10/30/2023		771		(20)			(20)		751	751			
100031154	BRICK	NJ		03/29/2019		(15,979)		682			682	17,569	2,271	2,221	(50)		(50)
100153372	LIGHTHOUSE POINT	FL		05/29/2024		4,906		(370)			(370)		4,536	4,536			
100115544	GEORGETOWN	TX		07/19/2023		1,127		(77)			(77)		1,050	1,050			
100173273	NAPLES	FL		10/30/2024		1,362		(93)			(93)		1,269	1,269			
100137901	MANSFIELD	TX		12/08/2023		5,942		56			56		5,998	5,998			
100184985	COMMERCE TOWNSHIP	MI		12/19/2024		851		(107)			(107)		745	745			
100180421	MOUNTLAKE TERRACE	WA		11/25/2024		1,651		63			63		1,715	1,715			
100119246	GALVESTON	TX		07/31/2023		1,311		(50)			(50)		1,261	1,261			
100084704	RIVIERA BEACH	FL		08/02/2022		4,892		(114)			(114)		4,778	4,778			
100103878	COPIAGUE	NY		05/10/2023		123		1,401			1,401		1,524	1,524			
100167029	MIAMI	FL		09/13/2024		1,173		(94)			(94)		1,080	1,080			
100083959	RUTHER GLEN	VA		07/12/2022		1,387		(87)			(87)		1,300	1,300			
100145585	UNITED KINGDOM	GBR		03/12/2024		(6,412)		6,412			6,412						
100136101	KANSAS CITY	KS		12/18/2023		908		(87)			(87)		821	821			
100154562	PERRIS	CA		06/14/2024		1,154		(132)			(132)		1,022	1,022			
100135207	LAWRENCEVILLE	GA		11/07/2023		1,109							1,109	1,109			
100182427	MURRIETA	CA		12/12/2024		814		(73)			(73)		741	741			
100182601	LAS VEGAS	NV		12/12/2024		892		(46)			(46)		846	846			
100165372	ROCKLAND	MA		08/29/2024		834		21			21		855	855			
100071661	JURUPA VALLEY	CA		10/14/2021		2,894		(180)			(180)		2,715	2,715			
100081339	NEBO	NC		03/18/2022		2,496		137			137		2,633	2,633			
100171400	FORT WORTH	TX		10/16/2024		1,425		(93)			(93)		1,332	1,332			
100173136	SAN DIEGO	CA		10/30/2024		1,194		(78)			(78)		1,116	1,116			
100162987	TORRANCE	CA		08/12/2024		(16,159)		(56)			(56)	17,467	1,253	1,266	13		13
100162989	TORRANCE	CA		08/12/2024		1,321		(56)			(56)		1,266	1,266			
100102985	BRONX	NY		06/22/2023		1,320		(140)			(140)		1,180	1,180			
100164857	BALDWIN PARK	CA		08/26/2024		3,058		(1,990)			(1,990)		1,068	1,068			
100102662	SUFFOLK	VA		06/22/2023		1,275		(102)			(102)		1,173	1,173			
100153408	STATEN ISLAND	NY		05/30/2024		1,219		(77)			(77)		1,142	1,142			
100139585	HANOVER	MA		12/28/2023		956		34			34		991	991			
100149019	HOLLYWOOD	FL		04/19/2024		1,097		(137)			(137)		960	960			
100118661	EAST AURORA	NY		07/25/2023		1,247		(86)			(86)		1,161	1,161			
100181896	PUYALLUP	WA		12/12/2024		1,362		90			90		1,452	1,452			
4010044766	UNIVERSAL CITY	TX		02/02/2023		(16,199)						17,460	1,261	1,258	(4)		(4)
100157564	AMSTERDAM	NLD		06/28/2024													
100133360	GREEN COVE SPRINGS	FL		11/21/2023		1,001		32			32		1,032	1,032			
100179951	PORT SAINT JOE	FL		11/25/2024		1,222		(78)			(78)		1,144	1,144			

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100147741	CLIFTON	NJ		04/08/2024		1,227		(44)			(44)		1,184	1,184			
100180566	RIVERSIDE	CA		11/26/2024		592		(48)			(48)		544	544			
100149991	BOYNTON BEACH	FL		06/07/2024		1,189		(54)			(54)		1,135	1,135			
100176193	LOS ANGELES	CA		12/20/2024		893		(56)			(56)		837	837			
100160442	PALM SPRINGS	CA		07/19/2024		1,195		(84)			(84)		1,111	1,111			
100086873	VANCOUVER	WA		10/07/2022		5		(5)			(5)						
100142924	PORTLAND	ME		02/09/2024		1,148		(95)			(95)		1,053	1,053			
100172358	LAS VEGAS	NV		10/23/2024		(16,399)		(80)			(80)	17,485	1,006	877	(129)		(129)
100079427	CATHEDRAL CITY	CA		03/17/2022		58		(58)			(58)						
100140612	CHAPEL HILL	NC		01/19/2024		252,680		(6,264)			(6,264)		246,416	246,416			
100149024	STATEN ISLAND	NY		04/19/2024		(33)		33			33						
100137905	ELIZABETH	NJ		12/08/2023		11,776		(212)			(212)		11,564	11,564			
100168079	EVERETT	WA		09/20/2024		352		26			26		378	378			
100180412	SAN LEANDRO	CA		11/25/2024		1,466		37			37		1,503	1,503			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		2,894		(176)			(176)		2,718	2,718			
100030675	NORTHRIDGE	CA		04/09/2019		7,425		599			599		8,024	8,024			
100164728	SANTA MARIA	CA		08/23/2024		(16,554)		(55)			(55)	17,515	906	855	(51)		(51)
100091580	OWINGS MILLS	MD		03/07/2023		1,063		(79)			(79)		984	984			
100100392	STATEN ISLAND	NY		04/27/2023		1,995		648			648		2,643	2,643			
100182599	OREM	UT		12/12/2024		(16,640)		(46)			(46)	17,508	823	845	23		23
100156561	SOUTH EL MONTE	CA		06/24/2024		(16,262)		(51)			(51)	17,507	1,194	1,184	(10)		(10)
100102986	BRONX	NY		06/22/2023		1,316		(136)			(136)		1,180	1,180			
100159246	ROCKLIN	CA		07/15/2024		1,196		(77)			(77)		1,119	1,119			
100175535	CLERMONT	FL		11/08/2024		1,348		(90)			(90)		1,258	1,258			
100109294	LAWRENCE	MA		06/12/2023		1,410		(51)			(51)		1,359	1,359			
100169590	ROSEVILLE	CA		09/30/2024		885		(44)			(44)		841	841			
100026805	FAIRFAX	CA		09/26/2018		2,025		420			420		2,445	2,445			
100150213	SARASOTA	FL		04/30/2024		1,107		(118)			(118)		989	989			
100116553	SAN ANTONIO	TX		07/20/2023		1,384		520			520		1,903	1,903			
100168559	PORT ORCHARD	WA		09/25/2024		1,422		(56)			(56)		1,366	1,366			
100135733	CHULA VISTA	CA		11/10/2023		1,358		157			157		1,516	1,516			
100114769	PITTSBURG	CA		07/07/2023		1,120		(96)			(96)		1,024	1,024			
100170334	MCGREGOR	MN		10/08/2024		1,314		(106)			(106)		1,209	1,209			
100135422	SHERIDAN	WY		11/13/2023		1,234		7			7		1,241	1,241			
100031284	NORTHBROOK	IL		03/29/2019		2,546		168			168		2,714	2,714			
100102148	COMPTON	CA		04/14/2023		1,463		(46)			(46)		1,418	1,418			
100167875	HYDE PARK	MA		09/20/2024		1,231		(40)			(40)		1,191	1,191			
100179453	ANTIOCH	CA		11/21/2024		1,478		3			3		1,480	1,480			
100147600	COUGAR	WA		04/04/2024		1,312		(2)			(2)		1,310	1,310			
100167876	HUDSON	MA		09/20/2024		1,252		(70)			(70)		1,181	1,181			
100144571	TEMECULA	CA		04/26/2024		1,114		(82)			(82)		1,032	1,032			
100167867	NEW BEDFORD	MA		09/20/2024		1,192		19			19		1,211	1,211			
100087727	WEST COVINA	CA		10/07/2022		1,933		9			9		1,942	1,942			
100157875	OLYMPIA	WA		07/09/2024		1,391		62			62		1,453	1,453			
100164052	RIVERSIDE	CA		08/21/2024		850		(93)			(93)		757	757			
100107884	MIAMI BEACH	FL		06/29/2023		979		(87)			(87)		892	892			
100159230	BONNEY LAKE	WA		07/15/2024		3,352		(78)			(78)		3,274	3,274			
100152856	DOWNEY	CA		05/22/2024		1,010		(38)			(38)		972	972			
100110484	KINGSTON	TN		06/30/2023		1,375		(93)			(93)		1,282	1,282			
100162328	PETALUMA	CA		08/06/2024		2,478		(91)			(91)		2,387	2,387			
100108333	NEWARK	NJ		05/25/2023		1,052		(78)			(78)		974	974			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084745	SAINT AUGUSTINE	FL		08/02/2022		1,344		(183)			(183)		1,162	1,162			
100168248	RIPON	CA		09/20/2024		(41)		41			41						
4010050442	DETROIT	MI		04/26/2023		1,214		(84)			(84)		1,131	1,131			
100144004	RIVERSIDE	CA		02/29/2024		1,320		(125)			(125)		1,195	1,195			
100014267	COLLEGE POINT	NY		09/27/2017		1,427		243			243		1,670	1,670			
100120900	SHORELINE	WA		08/30/2023		1,520		97			97		1,618	1,618			
100166158	BLACKSBURG	VA		09/09/2024		1,176		(73)			(73)		1,102	1,102			
100100784	FAIRFAX	VA		04/28/2023		1,924		737			737		2,661	2,661			
100180305	LA MESA	CA		11/25/2024		1,364		(8)			(8)		1,356	1,356			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		1,363		(68)			(68)		1,295	1,295			
100180126	MIAMI	FL		11/25/2024		2,431		(116)			(116)		2,315	2,315			
100141701	OAK POINT	TX		01/30/2024		752		(105)			(105)		647	647			
100147197	RIVERHEAD	NY		03/28/2024		983		(93)			(93)		890	890			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		2,233		(204)			(204)		2,029	2,029			
100144625	PALMER	AK		03/13/2024		1,252		(95)			(95)		1,157	1,157			
100115444	SANTA ANA	CA		07/17/2023		141		9			9		150	150			
100155977	WHITESTONE	NY		06/18/2024		(16,164)		(49)			(49)	17,395	1,182	1,182			
100120942	GOLD CANYON	AZ		08/30/2023		1,398		33			33		1,430	1,430			
100136285	WILMINGTON	NC		11/20/2023		1,172		39			39		1,211	1,211			
100163596	SIMI VALLEY	CA		08/15/2024		1,901		(125)			(125)		1,776	1,776			
100182383	DAVIS	CA		12/12/2024		815		(85)			(85)		730	730			
100108337	CHICAGO	IL		05/25/2023		1,198		(105)			(105)		1,093	1,093			
100118827	JURUPA VALLEY	CA		08/30/2023		36,175		(1,309)			(1,309)		34,866	34,866			
100169751	PEORIA	AZ		09/30/2024		4,881		(109)			(109)		4,772	4,772			
100057235	GLENDALE	CA		05/19/2021		2,844		(231)			(231)		2,613	2,613			
100168521	PALM SPRINGS	CA		09/25/2024		1,097		(124)			(124)		972	972			
100149182	SAN ANTONIO	TX		04/22/2024		4,379		(207)			(207)		4,172	4,172			
100145393	UNITED KINGDOM	GBR		03/12/2024		(3,539)		3,539			3,539						
100137070	CAPITOLA	CA		11/28/2023		1,113		(37)			(37)		1,076	1,076			
100016465	TAMPA	FL		04/05/2018		2,867		(107)			(107)		2,760	2,760			
100117199	SPRING	TX		07/20/2023		(2,846)		4,268			4,268		1,422	1,422			
100168717	RUTHERFORD	NJ		09/25/2024		1,164		(110)			(110)		1,054	1,054			
100151443	REHOBOTH BEACH	DE		05/10/2024		1,186		(13)			(13)		1,173	1,173			
100082127	GATLINBURG	TN		04/14/2022		1,539		124			124		1,663	1,663			
100100246	BROOKLYN	NY		03/17/2023		1,338		(77)			(77)		1,261	1,261			
100134282	BLAIRSTOWN	NJ		10/27/2023		2,535		77			77		2,613	2,613			
100156620	JACKSONVILLE BEACH	FL		06/24/2024		1,241		(66)			(66)		1,176	1,176			
100171340	BURLESON	TX		10/16/2024		1,017		(148)			(148)		869	869			
100119791	NEWARK	NJ		08/08/2023		(137)		1,297			1,297		1,160	1,160			
100172210	WINCHESTER	CA		10/17/2024		1,377		(183)			(183)		1,194	1,194			
100142905	OAKLAND	CA		02/09/2024		1,184		(102)			(102)		1,081	1,081			
100087458	CORAL SPRINGS	FL		10/25/2022		1,723		293			293		2,017	2,017			
100137212	TAHOE CITY	CA		11/28/2023		1,027		(139)			(139)		887	887			
100167814	TOMS RIVER	NJ		09/19/2024		786		(35)			(35)		751	751			
100088022	SARASOTA	FL		10/25/2022		(204)		204			204						
100174016	BUDA	TX		10/31/2024		1,175		(164)			(164)		1,010	1,010			
100115469	LOS ANGELES	CA		07/17/2023		1,654		(88)			(88)		1,566	1,566			
100071550	SAN FERNANDO	CA		10/14/2021		2,876		(172)			(172)		2,704	2,704			
100179512	WILDOMAR	CA		11/21/2024		1,411		(33)			(33)		1,378	1,378			
100107894	ESCONDIDO	CA		06/29/2023		1,373		(77)			(77)		1,296	1,296			
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		1,414		(99)			(99)		1,315	1,315			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152816	MORENO VALLEY	CA		05/22/2024		804		(104)			(104)		700	700			
100173358	ORLANDO	FL		10/30/2024		1,441		(74)			(74)		1,367	1,367			
100057721	WINNETKA AREA	CA		06/30/2021		2,838		(172)			(172)		2,665	2,665			
100142543	SAN DIEGO	CA		02/08/2024		1,270		(90)			(90)		1,180	1,180			
100179582	NAVARRE	FL		11/21/2024		2,743		(83)			(83)		2,660	2,660			
100129625	DEER PARK	WA		09/29/2023		1,340		(49)			(49)		1,291	1,291			
100174049	FT LAUDERDALE	FL		10/31/2024		1,436		(173)			(173)		1,263	1,263			
100186514	NAMPA	ID		12/30/2024		816		17			17		833	833			
100110677	WAYNE	NJ		06/30/2023		1,445		75			75		1,520	1,520			
100065327	MODESTO	CA		07/28/2021		2,805		(232)			(232)		2,573	2,573			
100182337	OAK VIEW	CA		12/12/2024		802		(69)			(69)		733	733			
100161787	LAWRENCE	MA		07/31/2024		1,245		(64)			(64)		1,181	1,181			
100148426	LATHROP	CA		04/12/2024		1,389		(67)			(67)		1,321	1,321			
100067884	HONOLULU	HI		09/23/2021		2,810		(130)			(130)		2,679	2,679			
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		1,247		(52)			(52)		1,196	1,196			
100174766	LANOKA HARBOR	NJ		10/31/2024		1,026		(112)			(112)		914	914			
100169537	BATTLE LAKE	MN		09/30/2024		1,959		(46)			(46)		1,912	1,912			
100109786	LOS ANGELES	CA		08/04/2023		570		(40)			(40)		529	529			
100165743	GERING	NE		08/29/2024		1,238		(87)			(87)		1,151	1,151			
100133859	CANYON COUNTRY	CA		10/20/2023		1,056		(21)			(21)		1,036	1,036			
100134520	EVERETT	WA		10/30/2023		900		(2)			(2)		899	899			
100165020	KANSAS CITY	MO		08/28/2024		5,713		(196)			(196)		5,516	5,516			
100139520	WILDWOOD	NJ		12/28/2023		776		(49)			(49)		727	727			
100074156	JOHNS ISLAND	SC		12/09/2021		10		(10)			(10)						
100108098	SUN PRAIRIE	WI		05/24/2023		2,521		(25)			(25)		2,496	2,496			
100181588	BLOOMSBURY	NJ		12/09/2024		793		(78)			(78)		715	715			
100110382	AZUSA	CA		06/30/2023		1,385		(22)			(22)		1,363	1,363			
100175472	SPRINGFIELD	VA		12/23/2024		1,157		(107)			(107)		1,050	1,050			
100127506	CANYON LAKE	TX		09/08/2023		1,479		60			60		1,539	1,539			
100160879	LOS ANGELES	CA		07/24/2024		1,639		(124)			(124)		1,516	1,516			
100136080	SAN DIEGO	CA		12/18/2023		783		(41)			(41)		742	742			
100057987	BEAVERTON	OR		06/30/2021		2,608		(153)			(153)		2,455	2,455			
100168342	HOUGHTON LAKE	MI		09/25/2024		1,232		(117)			(117)		1,115	1,115			
100136134	BRISTOL	CT		12/18/2023		901		(55)			(55)		846	846			
100151362	LYNNWOOD	WA		05/10/2024		1,516		13			13		1,529	1,529			
100159876	MIAMI	FL		08/16/2024		4,343		(278)			(278)		4,065	4,065			
100158860	FERNANDINA BEACH	FL		07/12/2024		1,238		(105)			(105)		1,133	1,133			
100088293	PALM COAST	FL		10/24/2022		1,371		(38)			(38)		1,332	1,332			
100129272	PORTLAND	OR		09/25/2023		1,202		(27)			(27)		1,175	1,175			
100121018	SANTA FE	NM		08/30/2023		1,261		(16)			(16)		1,245	1,245			
100158843	NAPLES	FL		07/12/2024		1,226		(47)			(47)		1,179	1,179			
100108162	OAKLAND	CA		05/24/2023		989		(44)			(44)		945	945			
100120944	APEX	NC		08/30/2023		1,232		41			41		1,273	1,273			
100136143	SARASOTA	FL		12/18/2023		1,599		(84)			(84)		1,515	1,515			
100156609	WORCESTER	MA		06/24/2024		1,279		(37)			(37)		1,242	1,242			
100184967	WESTBOROUGH	MA		12/19/2024		652		9			9		662	662			
100091457	LOMA LINDA	CA		01/20/2023		989		(85)			(85)		904	904			
100102752	EL MONTE	CA		06/22/2023		4,040		(13)			(13)		4,027	4,027			
100150756	ABINGDON	VA		05/07/2024		1,904		(46)			(46)		1,857	1,857			
100068235	HERMOSA BEACH	CA		08/25/2021		2,902		(157)			(157)		2,744	2,744			
100086728	MIAMI	FL		09/30/2022		1,225		(70)			(70)		1,155	1,155			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132662	CEDAR PARK	TX		11/03/2023		1,135		(49)			(49)		1,086	1,086			
100180709	CAPE CORAL	FL		11/26/2024		943		(47)			(47)		896	896			
100172418	PALM BEACH GARDENS	FL		10/23/2024		1,703		(98)			(98)		1,605	1,605			
100161987	WADING RIVER	NY		07/31/2024		1,071		(175)			(175)		896	896			
100103404	CARLSBAD	CA		06/16/2023		24		(24)			(24)						
100138301	COLORADO SPRINGS	CO		12/18/2023		1,252		(73)			(73)		1,179	1,179			
100119322	KISSIMMEE	FL		07/31/2023		305,108		(2,867)			(2,867)		302,241	302,241			
100156400	BERKELEY	CA		06/24/2024		(12,887)		(120)			(120)	17,300	4,292	4,144	(148)		(148)
100158846	SOUTHPORT	NC		07/12/2024		1,275		(32)			(32)		1,243	1,243			
100091593	FALLS CHURCH	VA		03/07/2023		944		(160)			(160)		783	783			
100174254	BROKEN BOW	OK		10/31/2024		1,210		(73)			(73)		1,138	1,138			
100176800	BELL GARDENS	CA		11/15/2024		1,252		(163)			(163)		1,089	1,089			
100176927	MIAMI	FL		11/15/2024		899		(129)			(129)		770	770			
100163964	SAN RAMON	CA		10/04/2024		1,514		11			11		1,526	1,526			
100172215	VALLEJO	CA		10/17/2024		1,378		(99)			(99)		1,279	1,279			
100160022	GALVESTON	TX		07/17/2024		1,118		(34)			(34)		1,084	1,084			
100148525	CHARLOTTE	NC		04/12/2024		1,319		(50)			(50)		1,270	1,270			
100118117	STANTON	CA		07/20/2023		(15,970)		(50)			(50)	17,288	1,268	1,250	(18)		(18)
100089391	SAN FRANCISCO	CA		11/17/2022		1,360		(88)			(88)		1,272	1,272			
100185958	LOS BANOS	CA		12/26/2024		641		46			46		687	687			
100145864	MINEOLA	NY		03/15/2024		854		(132)			(132)		722	722			
100149139	FREDERICKSBURG	TX		04/22/2024		814		(149)			(149)		665	665			
100172725	WEST VALLEY CITY	UT		11/21/2024		911		(46)			(46)		865	865			
100101948	ELIZABETH	NJ		04/14/2023		14,062		(268)			(268)		13,795	13,795			
100156701	WAILUKU	HI		06/26/2024		4,168		(66)			(66)		4,101	4,101			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		3,274		178			178		3,452	3,452			
100166083	POINT PLEASANT	NJ		09/09/2024		1,185		(106)			(106)		1,079	1,079			
100172229	RIVERSIDE	CA		10/21/2024		1,427		(101)			(101)		1,326	1,326			
100143096	MIAMI	FL		02/16/2024		1,301		(21)			(21)		1,279	1,279			
100140579	WAILUKU	HI		01/19/2024		1,392		(84)			(84)		1,308	1,308			
100079295	SOUTH EASTON	MA		02/28/2022		1,656		(133)			(133)		1,522	1,522			
100147915	FAYETTEVILLE	AR		04/08/2024		1,364		(23)			(23)		1,341	1,341			
100148557	PITTSBURGH	PA		04/12/2024		1,228		(88)			(88)		1,140	1,140			
100081386	SEVIERVILLE	TN		03/18/2022		2,415		10			10		2,424	2,424			
100127560	HERRIMAN	UT		09/08/2023		1,261		(63)			(63)		1,198	1,198			
100161479	MARIETTA	GA		07/30/2024		(22,343)		(65)			(65)	23,886	1,478	1,349	(129)		(129)
100026811	DANA POINT	CA		09/26/2018		(22,491)		520			520	23,886	1,916	1,908	(8)		(8)
100159275	FLOWER MOUND	TX		07/15/2024		(22,606)		(88)			(88)	23,886	1,192	1,189	(3)		(3)
100100531	MIAMI BEACH	FL		04/27/2023		1,326		(64)			(64)		1,262	1,262			
100143275	RIDGEFIELD PARK	NJ		02/16/2024		1,532		(56)			(56)		1,476	1,476			
100154918	LONG BEACH	CA		07/19/2024		1,146		(62)			(62)		1,084	1,084			
100169304	NUEVO	CA		09/27/2024		791		(115)			(115)		676	676			
100087192	TAMPA	FL		10/25/2022		1,783		170			170		1,952	1,952			
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		1,288		(22)			(22)		1,266	1,266			
100176859	ELMONT	NY		11/15/2024		1,782		(50)			(50)		1,731	1,731			
100119877	VALLEY CENTER	KS		08/10/2023		1,057		21			21		1,078	1,078			
100130210	AUBURN	WA		11/15/2023		1,196		(47)			(47)		1,149	1,149			
100133482	KATY	TX		10/19/2023		802		(87)			(87)		715	715			
100114689	CORPUS CHRISTI	TX		06/29/2023		(16,803)		56			56	17,272	524	297	(227)		(227)
100171910	LAKE ELSINORE	CA		10/17/2024		1,192		(109)			(109)		1,083	1,083			
100152179	SAN DIEGO	CA		05/17/2024		1,256		4			4		1,261	1,261			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171123	SALISBURY	NC		11/22/2024		891		(119)			(119)		772	772			
100118892	TUCKER	GA		08/30/2023		2,235		(258)			(258)		1,977	1,977			
100087170	GILBERT	AZ		10/25/2022		3,164		622			622		3,787	3,787			
100156788	SANTA BARBARA	CA		06/26/2024		1,673		(21)			(21)		1,652	1,652			
100067668	SAN DIEGO	CA		09/23/2021		2,940		(76)			(76)		2,864	2,864			
100186213	BAKERSFIELD	CA		12/27/2024		478		(119)			(119)		358	358			
100156167	BOYNTON BEACH	FL		06/20/2024		3,691		(121)			(121)		3,570	3,570			
100170201	PASCO	WA		10/08/2024		942		(52)			(52)		890	890			
100117166	MONROVIA	CA		07/20/2023		1,579		383			383		1,962	1,962			
100129689	DENVER	CO		09/29/2023		1,155		(41)			(41)		1,114	1,114			
100076423	TUJUNGA	CA		12/23/2021		2,786		(193)			(193)		2,593	2,593			
100176745	REHOBOTH BEACH	DE		11/15/2024		4,267		(124)			(124)		4,143	4,143			
100166432	PALOS HILLS	IL		10/31/2024		1,737		(74)			(74)		1,663	1,663			
100078226	SUNNYVALE	CA		02/10/2022		(26)		26			26						
100164470	HERNDON	VA		08/21/2024		1,150		(103)			(103)		1,047	1,047			
100171655	SACRAMENTO	CA		10/16/2024		30,711		(724)			(724)		29,987	29,987			
100065191	GILROY	CA		07/14/2021		2,773		(120)			(120)		2,653	2,653			
100120063	DENVER	CO		08/11/2023		3,035		(44)			(44)		2,991	2,991			
100161059	ROSEVILLE	CA		07/24/2024		1,150		(103)			(103)		1,047	1,047			
100164752	BERLIN	MD		08/26/2024		1,301		(52)			(52)		1,248	1,248			
100117938	ROSEMEAD	CA		07/20/2023		(98)		1,306			1,306		1,208	1,208			
100065451	SACRAMENTO	CA		07/28/2021		2,917		(99)			(99)		2,818	2,818			
100169478	LODI	NJ		09/30/2024		825		(90)			(90)		735	735			
100173278	HULL	MA		10/30/2024		1,192		(92)			(92)		1,100	1,100			
100171846	MANTECA	CA		10/17/2024		1,305		(109)			(109)		1,196	1,196			
100129884	EAST QUOGUE	NY		09/27/2023		1,009		(89)			(89)		920	920			
100149598	MENIFEE	CA		04/26/2024		2,638		90			90		2,727	2,727			
100173883	SNELLVILLE	GA		10/31/2024		1,354		(57)			(57)		1,298	1,298			
100148481	WEST CAPE MAY	NJ		04/12/2024		1,431		(33)			(33)		1,398	1,398			
100138147	PORT WASHINGTON	NY		12/14/2023		585		479			479		1,064	1,064			
100129671	MONROE	NY		09/29/2023		1,406		27			27		1,433	1,433			
403051411	EUCLID	OH		11/04/2024		2,556		(1,450)			(1,450)		1,106	1,106			
100134936	GLENDALE	CA		10/30/2023		1,131		(50)			(50)		1,081	1,081			
100091450	LA MESA	CA		01/20/2023		1,050		(46)			(46)		1,005	1,005			
100155146	SANTA CLARITA	CA		07/19/2024		1,102		(102)			(102)		1,000	1,000			
100083452	POMONA	CA		06/02/2022		1,607		(91)			(91)		1,516	1,516			
100132449	LYNWOOD	CA		11/03/2023		913		(209)			(209)		704	704			
100127691	TRACY	CA		09/08/2023		1,187		(41)			(41)		1,146	1,146			
100127689	LEWISVILLE	TX		09/08/2023		342		13			13		354	354			
100117414	UPLAND	CA		07/20/2023		1,647		715			715		2,363	2,363			
100173341	MANTECA	CA		10/30/2024		1,239		(121)			(121)		1,119	1,119			
100185971	SILVER SPRING	MD		12/26/2024		923		(48)			(48)		875	875			
100119913	PEMBROKE	MA		08/10/2023		1,227		(85)			(85)		1,142	1,142			
100120907	ALHAMBRA	CA		08/30/2023		1,212		76			76		1,288	1,288			
100109725	JACKSONVILLE	FL		06/16/2023		1,288		(111)			(111)		1,177	1,177			
100149150	HAWTHORNE	CA		04/22/2024		672		(60)			(60)		613	613			
100029736	BROOKLYN	NY		10/26/2018		1,816		199			199		2,015	2,015			
100057825	HAYWARD	CA		06/30/2021		2,916		(145)			(145)		2,771	2,771			
100145179	UNITED KINGDOM	GBR		03/12/2024		95		(64)			(64)		31	31			
100171463	TEMPE	AZ		10/16/2024		1,170		(90)			(90)		1,080	1,080			
100142151	LA VERNE	CA		02/29/2024		1,131		(44)			(44)		1,087	1,087			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078680	BURLINGAME	CA		02/02/2022		2,685		76			76		2,761	2,761			
100114716	BRASELTON	GA		06/29/2023		1,352		(110)			(110)		1,242	1,242			
100054570	BELLMORE	NY		03/23/2021		1,923		(378)			(378)		1,545	1,545			
100172276	MOLALLA	OR		10/21/2024		1,395		(58)			(58)		1,337	1,337			
100161461	AUSTIN	TX		07/30/2024		1,257		47			47		1,304	1,304			
100115023	BAYONNE	NJ		07/14/2023		1,538		64			64		1,602	1,602			
100078836	CHULA VISTA	CA		02/24/2022		2,502		(8)			(8)		2,494	2,494			
100144670	UNITED KINGDOM	GBR		03/12/2024		(2,784)		2,958			2,958		175	175			
100180718	AIKEN	SC		11/26/2024		1,290		(68)			(68)		1,222	1,222			
100174929	HONOLULU	HI		10/31/2024		1,184		(153)			(153)		1,031	1,031			
100126298	HICKSVILLE	NY		08/30/2023		1,230		(90)			(90)		1,139	1,139			
100133071	GARFIELD	NJ		11/29/2023		579		499			499		1,078	1,078			
100153032	MIAMI	FL		06/27/2024		1,115		(94)			(94)		1,021	1,021			
100176212	MERCED	CA		12/20/2024		(16,542)		(135)			(135)	17,289	612	594	(18)		(18)
100067434	EUREKA	CA		09/23/2021		3,710		(153)			(153)		3,558	3,558			
100176547	NEW TAZEWELL	TN		11/15/2024		1,273		(39)			(39)		1,234	1,234			
100165230	RIVERSIDE	CA		08/29/2024		1,141		(89)			(89)		1,052	1,052			
100165928	ALEXANDRIA	VA		09/06/2024		886		(36)			(36)		850	850			
100049043	CORONA	NY		11/20/2020		2,124		(471)			(471)		1,653	1,653			
100181326	HEMET	CA		12/06/2024		574		(68)			(68)		506	506			
100166394	ROSEVILLE	CA		10/24/2024		1,181		(79)			(79)		1,102	1,102			
4010061168	BRIDGETON	NJ		10/27/2023		100,784		(231)			(231)		100,553	100,553			
100103288	LOS ANGELES	CA		04/27/2023		1,351		(81)			(81)		1,271	1,271			
100169707	PEABODY	MA		09/30/2024		1,177		(36)			(36)		1,141	1,141			
100151006	LAURELVILLE	OH		05/08/2024		1,142		(72)			(72)		1,069	1,069			
100147839	UNION CITY	NJ		04/08/2024		1,320		(51)			(51)		1,268	1,268			
100137829	SAN JOSE	CA		12/08/2023		1,188		43			43		1,231	1,231			
100079213	PHOENIX	AZ		02/24/2022		2,527		(63)			(63)		2,464	2,464			
100160526	FONTANA	CA		07/19/2024		638		(48)			(48)		589	589			
100101954	LAKE FOREST	CA		04/14/2023		1,054		(88)			(88)		966	966			
100172287	MAMMOTH LAKES	CA		10/21/2024		1,331		(102)			(102)		1,229	1,229			
100126392	BRONX	NY		08/30/2023		1,212		(58)			(58)		1,154	1,154			
100135949	MORENO VALLEY	CA		11/15/2023		673		(72)			(72)		601	601			
100119650	CORONA	CA		08/08/2023		(5)		5			5						
100176893	HILTON HEAD ISLAND	SC		11/15/2024		31,650		(947)			(947)		30,702	30,702			
100149843	WASHINGTON	DC		04/29/2024		710		(103)			(103)		607	607			
100160520	METHUEN	MA		07/19/2024		590		1			1		591	591			
100141349	LAS VEGAS	NV		01/30/2024		(16,275)		(86)			(86)	17,270	909	868	(40)		(40)
100138250	WESTMINSTER	CA		12/15/2023		930		(18)			(18)		913	913			
100145373	UNITED KINGDOM	GBR		03/12/2024		(2,907)		2,930			2,930		23	23			
100133868	HOUSTON	TX		10/20/2023		1,081		(136)			(136)		946	946			
100148084	LATHROP	CA		04/10/2024		1,152		36			36		1,189	1,189			
100136409	MARLBOROUGH	MA		11/20/2023		1,118		(8)			(8)		1,110	1,110			
100145818	KAILUA KONA	HI		05/08/2024		1,098		(10)			(10)		1,088	1,088			
100119675	NEWARK	NJ		08/08/2023		(140)		1,235			1,235		1,095	1,095			
100185920	MIAMI	FL		12/26/2024		445		7			7		452	452			
100166060	SAINT CLOUD	FL		09/09/2024		1,286		(93)			(93)		1,193	1,193			
100151199	FRANKLIN	TN		05/10/2024		1,065		65			65		1,130	1,130			
100172563	LAKE OSWEGO	OR		10/23/2024		1,593		(74)			(74)		1,518	1,518			
100087999	SNOHOMISH	WA		10/25/2022		1,141		(27)			(27)		1,114	1,114			
100119983	BLUE RIDGE	GA		08/11/2023		1,457		22			22		1,480	1,480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102026	LONG BEACH	CA		04/14/2023		1,361		(67)			(67)		1,294	1,294			
100142940	UPLAND	CA		02/09/2024		1,151		(119)			(119)		1,032	1,032			
100185365	BROOKFIELD	IL		12/20/2024		1,233		(31)			(31)		1,202	1,202			
100103572	COLUMBIA	MD		05/08/2023		969		(13)			(13)		956	956			
100140773	MIAMI	FL		01/22/2024		896		(120)			(120)		777	777			
100068450	SUN VALLEY	CA		08/25/2021		2,912		(119)			(119)		2,793	2,793			
100081455	SNOHOMISH	WA		03/18/2022		2,664		243			243		2,907	2,907			
100185805	RICHMOND	VA		12/26/2024		649		(124)			(124)		525	525			
100153844	BAY POINT	CA		06/05/2024		1,148		(69)			(69)		1,079	1,079			
100159913	WEST PALM BEACH	FL		08/16/2024		1,220		(122)			(122)		1,098	1,098			
100079386	PASO ROBLES	CA		03/17/2022		(5)		5			5						
100145114	UNITED KINGDOM	GBR		03/12/2024		(3,215)		3,215			3,215						
100014328	BRONX	NY		09/27/2017		2,490		1,139			1,139		3,629	3,629			
100135448	LUTZ	FL		11/13/2023		1,168		(43)			(43)		1,125	1,125			
100101817	ATLANTA	GA		03/31/2023		5,106		(5,106)			(5,106)						
100154156	WINCHESTER	TN		07/11/2024		998		(125)			(125)		873	873			
100140506	CASTAIC	CA		01/19/2024		1,401		(225)			(225)		1,176	1,176			
100143794	KYLE	TX		02/28/2024		2,071		(129)			(129)		1,942	1,942			
100145645	UNITED KINGDOM	GBR		03/12/2024		(7,187)		7,187			7,187						
100167439	DORRINGTON	CA		09/16/2024		1,225		(123)			(123)		1,102	1,102			
100142937	MCCALL	ID		02/09/2024		1,057		(92)			(92)		964	964			
100168536	DAWSONVILLE	GA		09/25/2024		1,372		(30)			(30)		1,342	1,342			
100083783	SCOTTSDALE	AZ		07/12/2022		1,418		(81)			(81)		1,337	1,337			
100031127	PARKLAND	FL		03/29/2019		2,029		96			96		2,125	2,125			
100110398	LOS ANGELES	CA		06/30/2023		1,604		26			26		1,630	1,630			
4010062177	CAMDEN	NJ		11/29/2023		1,171		(105)			(105)		1,067	1,067			
100102969	LOS ANGELES	CA		06/22/2023		(21,934)		(216)			(216)	23,727	1,577	1,499	(78)		(78)
100139075	CYPRESS	TX		12/28/2023		6,110		(161)			(161)		5,950	5,950			
100012373	FLUSHING	NY		04/28/2017		1,194		700			700		1,894	1,894			
100091135	WILMINGTON	CA		01/31/2023		1,442		131			131		1,573	1,573			
100161548	LOS ANGELES	CA		07/30/2024		1,190		(76)			(76)		1,114	1,114			
100151975	CHARLOTTESVILLE	VA		06/14/2024		1,232		(27)			(27)		1,205	1,205			
100100247	LINDENHURST	NY		03/17/2023		1,223		(69)			(69)		1,154	1,154			
100146871	OKLAHOMA CITY	OK		03/26/2024		1,135		(109)			(109)		1,026	1,026			
100143292	LAWRENCE	MA		02/16/2024		1,286		1			1		1,287	1,287			
100011858	CHANTILLY	VA		03/08/2017		477		1,821			1,821		2,297	2,297			
100167863	MIAMI	FL		09/20/2024		1,374		(116)			(116)		1,258	1,258			
100172565	WEST BARNSTABLE	MA		10/23/2024		1,541		(104)			(104)		1,437	1,437			
100145442	UNITED KINGDOM	GBR		03/12/2024		158		(92)			(92)		66	66			
100115166	NEWARK	NJ		07/17/2023		(524)		1,661			1,661		1,137	1,137			
100140748	RIVERSIDE	CA		01/22/2024		1,055		(128)			(128)		927	927			
100101917	KISSIMMEE	FL		04/14/2023		1,179		(35)			(35)		1,145	1,145			
100142652	FONTANA	CA		02/08/2024		1,756		(36)			(36)		1,721	1,721			
100136979	ROYAL PALM BEACH	FL		11/28/2023		1,342		32			32		1,374	1,374			
100182489	EDINA	MN		12/12/2024		840		(72)			(72)		768	768			
100067953	BRENTWOOD	CA		09/23/2021		2,884		(123)			(123)		2,761	2,761			
100179435	EVERETT	WA		11/21/2024		1,476		86			86		1,562	1,562			
100117388	LA MIRADA	CA		07/20/2023		1,739		1,315			1,315		3,055	3,055			
100151399	ROSEVILLE	CA		05/10/2024		1,212		(100)			(100)		1,112	1,112			
100142901	OAKWOOD	GA		02/09/2024		1,089		(55)			(55)		1,034	1,034			
100151972	SUCHES	GA		06/14/2024		1,112		(200)			(200)		912	912			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164308	NORMAN	OK		08/21/2024		1,146		(50)			(50)		1,096	1,096			
100155182	KATY	TX		07/19/2024		4,038		(440)			(440)		3,598	3,598			
100118834	PALM DESERT	CA		08/30/2023		7		(7)			(7)						
100139132	WARREN	NJ		12/28/2023		387		(1)			(1)		386	386			
100053589	SHOREHAM	NY		03/23/2021		1,843		(410)			(410)		1,433	1,433			
100100226	HEMPSTEAD	NY		03/17/2023		820		(75)			(75)		745	745			
100116621	CHINO	CA		07/20/2023		(3,923)		7,074			7,074		3,151	3,151			
100182313	FALLS CHURCH	VA		12/12/2024		902		12			12		913	913			
100158913	OCEANSIDE	OR		07/12/2024		1,203		(110)			(110)		1,093	1,093			
100080861	AUSTIN	TX		03/10/2022		2,918		(307)			(307)		2,611	2,611			
100169236	SELDEN	NY		09/27/2024		834		(57)			(57)		777	777			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		2,679		244			244		2,924	2,924			
100100071	BAYONNE	NJ		03/28/2023		1,221		63			63		1,284	1,284			
100101038	BRONX	NY		04/28/2023		(552)		552			552						
100102479	DEWEY	AZ		06/07/2023		1,299		(94)			(94)		1,205	1,205			
100080829	NATIONAL CITY	CA		03/10/2022		5,645		(154)			(154)		5,491	5,491			
100115013	SAN DIEGO	CA		07/14/2023		1,876		145			145		2,021	2,021			
100179510	SOUTH GATE	CA		11/21/2024		1,487		(26)			(26)		1,461	1,461			
100136182	DOWNINGTOWN	PA		12/18/2023		24,978		(504)			(504)		24,474	24,474			
100132085	ANGEL FIRE	NM		10/13/2023		1,336		17			17		1,353	1,353			
100128505	SEATTLE	WA		09/15/2023		930		(127)			(127)		804	804			
100137535	CRYSTAL BEACH	TX		12/08/2023		1,082		(39)			(39)		1,043	1,043			
100153721	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024		1,270		(141)			(141)		1,130	1,130			
100128310	VISALIA	CA		09/14/2023		2,091		(104)			(104)		1,987	1,987			
100163096	METHUEN	MA		08/13/2024		1,089		(60)			(60)		1,029	1,029			
100120839	YUMA	AZ		08/25/2023		774		(88)			(88)		686	686			
100084785	MARYSVILLE	WA		08/02/2022		1,376		(12)			(12)		1,364	1,364			
100161443	ROCKY MOUNT	MO		07/30/2024		1,070		(22)			(22)		1,048	1,048			
100156672	PEMBROKE	MA		06/24/2024		1,070		(118)			(118)		952	952			
100185900	ROCKLIN	CA		12/26/2024		726		(73)			(73)		653	653			
100144662	UNITED KINGDOM	GBR		03/12/2024		(6,686)		6,927			6,927		241	241			
100147271	EAST ORANGE	NJ		03/28/2024		1,173		(73)			(73)		1,100	1,100			
100133643	MCCALL	ID		10/23/2023		1,296		36			36		1,332	1,332			
100154332	MYRTLE BEACH	SC		06/07/2024		1,679							1,679	1,679			
100150613	GRAFORD	TX		05/03/2024		1,325		(24)			(24)		1,301	1,301			
100143098	OKLAHOMA CITY	OK		02/16/2024		1,132		(105)			(105)		1,026	1,026			
100180021	LA QUINTA	CA		11/25/2024		1,425		51			51		1,476	1,476			
100172285	HOLLYWOOD	FL		10/21/2024		1,330		(80)			(80)		1,250	1,250			
100168631	BAKERSFIELD	CA		09/25/2024		1,344		(87)			(87)		1,257	1,257			
100149336	DRIPPING SPRINGS	TX		04/24/2024		1,324		(37)			(37)		1,288	1,288			
100053495	HAWTHORNE	CA		03/23/2021		(21,435)		(671)			(671)	23,659	1,553	1,480	(72)		(72)
100174220	SOUTH LAKE TAHOE	CA		10/31/2024		1,070		(56)			(56)		1,014	1,014			
100166986	NEW ORLEANS	LA		09/13/2024		1,061		(71)			(71)		990	990			
100078292	LONG BEACH	CA		02/10/2022		2,625		41			41		2,666	2,666			
100129329	QUEEN CREEK	AZ		09/25/2023		1,754		331			331		2,085	2,085			
100151471	RED BANK	NJ		05/10/2024		1,203		(89)			(89)		1,114	1,114			
100140136	SACRAMENTO	CA		01/09/2024		1,202		(82)			(82)		1,121	1,121			
100167082	CLINTON	CT		09/13/2024		1,036		(36)			(36)		1,001	1,001			
100172244	LATHROP	CA		10/21/2024		(21,929)		5			5	23,647	1,723	1,594	(129)		(129)
100139583	TRACY	CA		12/28/2023		884		(3)			(3)		881	881			
100107878	KAILUA KONA	HI		06/29/2023		850		(118)			(118)		732	732			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100109617	ROCKVILLE	MD		06/14/2023		1,051		(101)			(101)		949	949			
100151257	LINCOLN	NH		05/10/2024		1,233		(90)			(90)		1,143	1,143			
100154657	SUPPLY	NC		07/19/2024		1,230		(143)			(143)		1,087	1,087			
100144345	SAINT GEORGE	UT		03/07/2024		1,236		(45)			(45)		1,191	1,191			
100171779	MENIFEE	CA		10/17/2024		21,565		(218)			(218)		21,347	21,347			
100133213	INDIO	CA		11/29/2023		1,085		(43)			(43)		1,042	1,042			
100147812	RARITAN	NJ		04/08/2024		1,293		(41)			(41)		1,252	1,252			
100186318	WAIALUA	HI		12/30/2024		1,872		(89)			(89)		1,784	1,784			
100185358	SPRING CITY	TN		12/20/2024		1,317		21			21		1,338	1,338			
100129860	CUTLER BAY	FL		09/27/2023		1,420		(55)			(55)		1,365	1,365			
100167520	SPRING HILL	KS		10/31/2024		(15,780)		(125)			(125)	17,097	1,192	976	(216)		(216)
100109167	GEORGETOWN	TX		07/21/2023		1,300		(64)			(64)		1,236	1,236			
100149305	LAKE STEVENS	WA		04/24/2024		1,259		(90)			(90)		1,169	1,169			
100080799	ST AUGUSTINE	FL		03/24/2022		2,202		(180)			(180)		2,021	2,021			
100181343	COLTON	CA		12/06/2024		706		(111)			(111)		595	595			
100167816	CALVERTON	NY		09/19/2024		1,146		(66)			(66)		1,080	1,080			
100119995	ROCKLIN	CA		08/11/2023		1,298		(65)			(65)		1,233	1,233			
100144252	SCOTTSDALE	AZ		03/08/2024		1,339		(5)			(5)		1,334	1,334			
100120773	IMPERIAL BEACH	CA		08/25/2023		1,281		(9)			(9)		1,272	1,272			
100118946	ORLANDO	FL		07/27/2023		1,709		(76)			(76)		1,634	1,634			
100164420	RENTON	WA		08/21/2024		1,187		(62)			(62)		1,125	1,125			
100148716	COROLLA	NC		04/17/2024		11,074		(140)			(140)		10,935	10,935			
100169490	RANCHO CORDOVA	CA		09/30/2024		829		4			4		833	833			
100149853	ATLANTA	GA		04/29/2024		946		9			9		955	955			
100129430	CYPRESS	CA		09/29/2023		3,533		(37)			(37)		3,496	3,496			
100144477	ORLANDO	FL		04/26/2024		1,227		(87)			(87)		1,140	1,140			
100170900	LONG BEACH	CA		10/11/2024		1,256		(93)			(93)		1,163	1,163			
100089953	SCOTTSDALE	AZ		01/26/2023		996		(200)			(200)		796	796			
100182100	FOLSOM	CA		12/12/2024		1,330		(1)			(1)		1,330	1,330			
100153049	COLORADO SPRINGS	CO		06/27/2024		1,187		(10)			(10)		1,177	1,177			
100167072	CHICAGO	IL		09/13/2024		1,096		(41)			(41)		1,055	1,055			
100103681	LOS ANGELES	CA		05/08/2023		1,240		2			2		1,242	1,242			
100138350	WASHINGTON	DC		12/18/2023		893		(169)			(169)		724	724			
100143910	LOS ANGELES	CA		03/06/2024		1,165		(54)			(54)		1,111	1,111			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		1,396		(86)			(86)		1,309	1,309			
100100510	GODLEY	TX		04/27/2023		1,102		(111)			(111)		991	991			
100144061	BIG BEAR LAKE	CA		03/07/2024		1,189		(7)			(7)		1,182	1,182			
100185531	SAN JOSE	CA		12/20/2024		1,219		(117)			(117)		1,102	1,102			
100129645	HIGHLANDS RANCH	CO		09/29/2023		1,347		(45)			(45)		1,302	1,302			
100173159	FAIRFAX	VA		10/30/2024		3,252		(87)			(87)		3,166	3,166			
100162865	ESCONDIDO	CA		08/12/2024		1,194		(74)			(74)		1,120	1,120			
100132775	VISTA	CA		11/03/2023		57		23			23		80	80			
100133896	SANTA ROSA	CA		11/29/2023		1,011		(10)			(10)		1,001	1,001			
100115509	LOS ANGELES	CA		07/17/2023		58		(58)			(58)						
100089282	AUSTIN	TX		01/26/2023		1,470		(249)			(249)		1,221	1,221			
100169398	ESCONDIDO	CA		09/30/2024		805		(54)			(54)		750	750			
100157994	ENCINITAS	CA		07/09/2024		1,301		10			10		1,312	1,312			
100173987	PENSACOLA	FL		10/31/2024		1,175		(71)			(71)		1,104	1,104			
100115161	NEWARK	NJ		07/17/2023		(17,670)		1,839			1,839	17,042	1,210	1,169	(42)		(42)
100174844	LANTANA	TX		10/31/2024		650		(145)			(145)		504	504			
100092063	SARASOTA	FL		02/09/2023		1,232		(82)			(82)		1,150	1,150			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147404	MONTEBELLO	CA		05/08/2024		1,115		(84)			(84)		1,032	1,032			
100145361	UNITED KINGDOM	GBR		03/12/2024		314		(176)			(176)		138	138			
100161447	PLANO	TX		07/30/2024		1,153		(35)			(35)		1,119	1,119			
100149315	CHARLESTON	SC		04/24/2024		1,537		16			16		1,553	1,553			
100079608	OVIEDO	FL		04/25/2022		1,965		(251)			(251)		1,714	1,714			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		(15,633)		(63)			(63)	17,049	1,353	1,239	(115)		(115)
100179595	MORGANTON	GA		11/21/2024		1,242		(55)			(55)		1,187	1,187			
100148489	SAN MARCOS	CA		04/12/2024		2,368		(19)			(19)		2,349	2,349			
100163848	ORLANDO	FL		09/27/2024		(16,251)		12			12	17,050	811	695	(116)		(116)
100134853	WINTER GARDEN	FL		10/30/2023		1,147		47			47		1,195	1,195			
100159977	MIAMI	FL		08/16/2024		1,228		(74)			(74)		1,155	1,155			
100152030	SPRINGFIELD	VA		05/15/2024		645		(43)			(43)		602	602			
100136286	WAIKOLOA	HI		11/20/2023		1,075		(7)			(7)		1,068	1,068			
100116134	TRACY	CA		07/20/2023		1,587		805			805		2,392	2,392			
100048941	BRONX	NY		11/20/2020		3,115		(527)			(527)		2,587	2,587			
100115170	NEWARK	NJ		07/17/2023		(589)		1,736			1,736		1,147	1,147			
100115545	NEW YORK	NY		07/19/2023		1,226		(101)			(101)		1,125	1,125			
100133349	MILFORD	NJ		11/21/2023		1,078		42			42		1,121	1,121			
100180108	LAVEEN	AZ		12/30/2024		1,060		(81)			(81)		979	979			
100169449	DEL REY OAKS	CA		09/30/2024		913		(46)			(46)		867	867			
100151138	PRESCOTT	AZ		05/09/2024		1,141		(96)			(96)		1,046	1,046			
100173728	VERO BEACH	FL		10/30/2024		1,583		(132)			(132)		1,451	1,451			
100158013	FOREST HILL	TX		07/09/2024		1,319		(19)			(19)		1,300	1,300			
100172547	CREEDE	CO		10/23/2024		1,168		(112)			(112)		1,056	1,056			
100144838	UNITED KINGDOM	GBR		03/12/2024		297		(167)			(167)		130	130			
100160563	SPARKS	NV		07/19/2024		1,733		(77)			(77)		1,656	1,656			
100081754	MISSION HILLS	CA		03/22/2022		2,259		(128)			(128)		2,131	2,131			
100149446	STERLING	VA		04/24/2024		1,197		(75)			(75)		1,122	1,122			
100151425	FREDERICK	MD		05/10/2024		1,189		(76)			(76)		1,114	1,114			
100172485	KINGS BEACH	CA		10/23/2024		1,186		(138)			(138)		1,047	1,047			
100152191	FAIRFAX	VA		05/17/2024		1,361		15			15		1,376	1,376			
100060137	WASHINGTON	DC		06/25/2021		2,824		(219)			(219)		2,604	2,604			
100116650	DIAMOND BAR	CA		07/20/2023		1,794		1,603			1,603		3,397	3,397			
100186535	MOUNT JACKSON	VA		12/30/2024		836		(2)			(2)		834	834			
100178474	CHULA VISTA	CA		11/21/2024		1,332		(88)			(88)		1,244	1,244			
100080801	WINTER PARK	FL		03/15/2022		2,294		(15)			(15)		2,279	2,279			
100168075	REHOBOTH	MA		09/20/2024		310		26			26		337	337			
100143750	ESTERO	FL		04/05/2024		7,741		(230)			(230)		7,511	7,511			
100159262	ROSEVILLE	CA		07/15/2024		1,312		(65)			(65)		1,248	1,248			
100186429	OLD BRIDGE	NJ		12/30/2024		794		(21)			(21)		773	773			
100168527	PHILADELPHIA	PA		09/25/2024		1,262		(63)			(63)		1,199	1,199			
100164593	FAIRFIELD	CA		08/21/2024		1,271		(155)			(155)		1,116	1,116			
100173532	FAIRHAVEN	MA		10/29/2024		1,280		(66)			(66)		1,213	1,213			
100141572	BROKEN ARROW	OK		01/30/2024		1,095		(34)			(34)		1,061	1,061			
100142078	GILBERT	AZ		02/29/2024		1,101		(43)			(43)		1,058	1,058			
100089295	SPENCERVILLE	MD		01/26/2023		1,290		(58)			(58)		1,233	1,233			
100081786	SANTA FE	NM		04/12/2022		2,292		114			114		2,406	2,406			
100133628	MARYSVILLE	WA		10/23/2023		1,203		(12)			(12)		1,191	1,191			
100181278	LAS VEGAS	NV		12/06/2024		811		(48)			(48)		763	763			
100076649	LAGUNA NIGUEL	CA		12/30/2021		2,704		(144)			(144)		2,560	2,560			
100100867	GARDENA	CA		04/28/2023		1,763		167			167		1,930	1,930			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100159404	GAINESVILLE	FL		07/15/2024		2,921		(143)			(143)		2,778	2,778			
100146596	MESA	AZ		03/20/2024		1,217		(17)			(17)		1,201	1,201			
100129830	GATLINBURG	TN		09/27/2023		1,086		(76)			(76)		1,010	1,010			
100150824	MIAMI	FL		05/08/2024		1,208		(64)			(64)		1,144	1,144			
100101950	CONROE	TX		04/14/2023		396		(132)			(132)		265	265			
100166413	HOUSTON	TX		10/31/2024		1,230		(166)			(166)		1,064	1,064			
100163276	SCOTTSDALE	AZ		08/13/2024		1,161		(83)			(83)		1,078	1,078			
100120429	DALLAS	TX		08/18/2023		1,231		(124)			(124)		1,107	1,107			
100120313	CORAL GABLES	FL		08/18/2023		1,265		(80)			(80)		1,185	1,185			
100135615	FT LAUDERDALE	FL		11/09/2023		928		(61)			(61)		866	866			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		863		923			923		1,785	1,785			
100091303	WILMINGTON	CA		01/31/2023		15		(15)			(15)						
100143353	QUINCY	MA		02/16/2024		1,002		(47)			(47)		956	956			
100151373	GRAND LAKE	CO		05/10/2024		1,287		(53)			(53)		1,234	1,234			
100109307	LAKEWOOD	WA		06/12/2023		1,527		(23)			(23)		1,504	1,504			
100173409	YUCAIPA	CA		10/29/2024		1,035		(142)			(142)		893	893			
100128708	GLEN ROCK	NJ		09/21/2023		1,086		(77)			(77)		1,009	1,009			
100155177	ATLANTA	GA		07/19/2024		866		(90)			(90)		776	776			
100180262	ONTARIO	CA		11/25/2024		1,341		37			37		1,378	1,378			
100116766	BROOKLYN	NY		07/20/2023		1,758		1,371			1,371		3,129	3,129			
100136273	PHILADELPHIA	PA		11/20/2023		1,169		24			24		1,192	1,192			
100159396	CHANDLER	AZ		07/15/2024		1,520		190			190		1,710	1,710			
100116154	SAN LORENZO	CA		07/20/2023		1,573		686			686		2,259	2,259			
100089957	MAYWOOD	CA		01/26/2023		1,092		(231)			(231)		861	861			
100129640	ONTARIO	CA		09/29/2023		1,382		1			1		1,384	1,384			
100100644	COLTON	CA		03/28/2023		1,123		(62)			(62)		1,062	1,062			
100162980	LAS VEGAS	NV		08/12/2024		1,310		(23)			(23)		1,287	1,287			
100144690	UNITED KINGDOM	GBR		03/12/2024		(3,094)		3,259			3,259		165	165			
100130236	LYNWOOD	CA		09/28/2023		969		(46)			(46)		923	923			
100076836	MIAMI	FL		12/27/2021		2,410		(447)			(447)		1,963	1,963			
100149300	AUSTIN	TX		04/24/2024		1,312		(46)			(46)		1,266	1,266			
100168238	GRASS VALLEY	CA		09/20/2024		324		29			29		352	352			
100157780	WILLIAMSTOWN	NJ		08/01/2024		1,267		(66)			(66)		1,200	1,200			
100099708	LATHROP	CA		02/28/2023		1,268		23			23		1,291	1,291			
100099942	DALLAS	TX		03/28/2023		1,225		(13)			(13)		1,212	1,212			
100119969	BOISE	ID		08/11/2023		1,349		3			3		1,352	1,352			
100079927	PALM BEACH GARDENS	FL		04/25/2022		2,471		103			103		2,574	2,574			
100165492	TUCSON	AZ		08/29/2024		1,181		(62)			(62)		1,120	1,120			
100157992	COVINA	CA		07/09/2024		4,366		(4)			(4)		4,362	4,362			
100135288	GATLINBURG	TN		11/13/2023		(15,783)		12			12	16,988	1,217	1,071	(146)		(146)
100161459	MARIETTA	GA		07/30/2024		1,201		(63)			(63)		1,138	1,138			
100134659	PUYALLUP	WA		10/30/2023		1,165		(54)			(54)		1,111	1,111			
100129606	FOLSOM	CA		09/29/2023		1,442		47			47		1,489	1,489			
100167771	NANUET	NY		09/19/2024		828		(57)			(57)		771	771			
100144413	PROVO	UT		03/07/2024		(15,659)		(32)			(32)	16,981	1,290	1,264	(27)		(27)
100176090	WILTON	CT		12/20/2024		1,177		(103)			(103)		1,074	1,074			
100143767	PHOENIX	AZ		04/05/2024		1,221		(75)			(75)		1,146	1,146			
100158809	PORTLAND	OR		07/10/2024		1,158		(58)			(58)		1,100	1,100			
100158324	UNITED KINGDOM	GBR		07/09/2024		(7,112)		7,112			7,112						
100081109	TAMPA	FL		03/18/2022		2,646		249			249		2,895	2,895			
100173701	SANGER	CA		10/30/2024		1,301		(107)			(107)		1,194	1,194			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148514	LOXAHATCHEE	FL		04/12/2024		1,393		(3)			(3)		1,390	1,390			
100157944	SUPERIOR	CO		07/09/2024		1,065		(65)			(65)		1,000	1,000			
100071916	LEANDER	TX		11/19/2021		149		(149)			(149)						
100101916	KISSIMMEE	FL		04/14/2023		1,156		(35)			(35)		1,121	1,121			
100163919	ELK GROVE	CA		10/04/2024		1,142		(71)			(71)		1,072	1,072			
100168005	RICHMOND	CA		09/20/2024		1,960		(77)			(77)		1,883	1,883			
100141670	CHICAGO	IL		01/30/2024		926		(18)			(18)		909	909			
100101188	LAURELTON	NY		04/28/2023		1,703		853			853		2,556	2,556			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		3,591		(652)			(652)		2,939	2,939			
100158478	LA QUINTA	CA		07/10/2024		671		(107)			(107)		564	564			
100160344	PATTERSON	CA		09/06/2024		1,256		(103)			(103)		1,153	1,153			
100141291	IRVINE	CA		01/30/2024		1,057		(46)			(46)		1,011	1,011			
100182617	HOLLYWOOD	FL		12/12/2024		900		(28)			(28)		872	872			
100115299	CORONA	CA		07/17/2023		1,914		16			16		1,931	1,931			
100171143	LAS VEGAS	NV		11/22/2024		1,269		(158)			(158)		1,111	1,111			
100176072	LILBURN	GA		12/20/2024		791		(142)			(142)		649	649			
100135364	HARWICH	MA		11/13/2023		1,165		82			82		1,247	1,247			
100135208	HAMPSTEAD	NC		11/08/2023		1,133		(47)			(47)		1,085	1,085			
100147289	CHICAGO	IL		03/28/2024		898		(95)			(95)		803	803			
100158934	LA QUINTA	CA		07/12/2024		1,197		(117)			(117)		1,080	1,080			
100091459	MONTEREY PARK	CA		01/20/2023		1,045		(69)			(69)		975	975			
100132359	SPANISH FORK	UT		11/03/2023		1,224		276			276		1,500	1,500			
100014625	GILROY	CA		09/27/2017		7,780		112			112		7,893	7,893			
100108053	CHULA VISTA	CA		05/25/2023		1,697		108			108		1,805	1,805			
100170287	SHAVER LAKE	CA		10/08/2024		1,190		(101)			(101)		1,089	1,089			
100071812	PICO RIVERA	CA		10/14/2021		2,539		(196)			(196)		2,343	2,343			
100144052	ANDOVER	MN		03/07/2024		1,639		(71)			(71)		1,569	1,569			
100044003	SUNNYVALE	CA		08/19/2020		2,495		(92)			(92)		2,403	2,403			
100158178	UNITED KINGDOM	GBR		07/09/2024		(6,959)		6,959			6,959						
100145862	JACKSON	NJ		03/15/2024		1,092		(154)			(154)		938	938			
100143333	FOLSOM	CA		02/16/2024		1,323		19			19		1,342	1,342			
100181509	ROANOKE	TX		12/06/2024		750		(146)			(146)		604	604			
100182516	SAN DIEGO	CA		12/12/2024		104,222		(3,300)			(3,300)		100,922	100,922			
100167932	LOS ANGELES	CA		09/20/2024		680		(18)			(18)		662	662			
100087306	MIAMI	FL		10/25/2022		1,832		429			429		2,261	2,261			
100175218	NATIONAL CITY	CA		11/05/2024		1,409		(58)			(58)		1,351	1,351			
100144308	PHILADELPHIA	PA		03/07/2024		1,799		(122)			(122)		1,676	1,676			
100139533	HOUSTON	TX		12/28/2023		(22,504)		(110)			(110)	23,430	817	709	(108)		(108)
100137117	NASHVILLE	TN		11/28/2023		(22,537)		(53)			(53)	23,431	841	903	62		62
100180329	WEST SACRAMENTO	CA		11/25/2024		1,345		(24)			(24)		1,321	1,321			
100164439	NASHVILLE	TN		08/21/2024		1,290		(56)			(56)		1,234	1,234			
100090921	ANAHEIM	CA		01/31/2023		8,266		(67)			(67)		8,199	8,199			
100120447	FAIRFIELD	CA		08/18/2023		1,308		(32)			(32)		1,276	1,276			
100087051	HUNTINGTON PARK	CA		11/04/2022		1,211		(11)			(11)		1,200	1,200			
100102630	CORAL SPRINGS	FL		06/22/2023		1,058		(43)			(43)		1,015	1,015			
100151642	COLUMBUS	OH		05/10/2024		1,187		(81)			(81)		1,107	1,107			
100091406	OCEAN CITY	MD		02/22/2023		1,271		(4)			(4)		1,268	1,268			
100087681	SARASOTA	FL		09/29/2022		(21,699)		(51)			(51)	23,408	1,659	1,569	(90)		(90)
100143019	WARWICK	NY		02/12/2024		2,693		(125)			(125)		2,568	2,568			
100088855	PEORIA	AZ		11/15/2022		1,388		34			34		1,422	1,422			
100102441	NORTH BILLERICA	MA		06/07/2023		1,537		(37)			(37)		1,500	1,500			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173338	BEACH HAVEN	NJ		10/30/2024		4,821		(196)			(196)		4,625	4,625			
100148272	BRIGANTINE	NJ		04/12/2024		7,649		(259)			(259)		7,391	7,391			
100165249	COMMERCE CITY	CO		08/29/2024		(3)		3			3						
100179954	SEMINOLE	FL		11/25/2024		1,228		(58)			(58)		1,171	1,171			
100150110	MONTGOMERY	TX		06/14/2024		988		(96)			(96)		892	892			
100137836	FONTANA	CA		12/08/2023		979		(53)			(53)		926	926			
100181957	BOCA RATON	FL		12/12/2024		1,381		112			112		1,493	1,493			
100110144	LEONARD	TX		06/29/2023		1,030		(138)			(138)		892	892			
100128187	MILFORD	DE		09/18/2023		1,249		115			115		1,364	1,364			
100147377	PHOENIX	AZ		05/08/2024		1,222		(61)			(61)		1,161	1,161			
100143302	DALLAS	TX		02/16/2024		1,458		11			11		1,469	1,469			
100175232	LEWES	DE		11/05/2024		1,278		(49)			(49)		1,229	1,229			
100166213	CENTREVILLE	VA		09/09/2024		1,257		(65)			(65)		1,192	1,192			
100176020	MIAMI	FL		12/20/2024		46		(46)			(46)						
100152591	BOCA RATON	FL		05/17/2024		1,179		(46)			(46)		1,134	1,134			
100137452	HOLLYWOOD	FL		01/11/2024		1,173		(180)			(180)		993	993			
100053774	HIALEAH	FL		03/23/2021		1,819		(503)			(503)		1,316	1,316			
100181959	LOS ANGELES	CA		12/12/2024		1,543		288			288		1,831	1,831			
100184955	FORT LAUDERDALE	FL		12/19/2024		757		(100)			(100)		657	657			
100116809	LAWNDALE	CA		07/20/2023		1,599		1,083			1,083		2,682	2,682			
100137791	KAILUA KONA	HI		12/08/2023		1,211		(16)			(16)		1,195	1,195			
100147639	RICHMOND	CA		04/04/2024		1,614		(112)			(112)		1,502	1,502			
100116201	BEVERLY HILLS	CA		07/20/2023		1,721		1,731			1,731		3,452	3,452			
100078482	STATEN ISLAND	NY		02/02/2022		4,029		(304)			(304)		3,725	3,725			
100119781	NEWARK	NJ		08/08/2023		(110)		1,259			1,259		1,150	1,150			
100115290	ELIZABETH	NJ		07/17/2023		(327)		327			327						
100162778	FONTANA AREA	CA		08/12/2024		1,069		(96)			(96)		973	973			
100089250	STOCKTON	CA		01/26/2023		1,204		(15)			(15)		1,189	1,189			
100172829	NORTH LAS VEGAS	NV		12/06/2024		411		(75)			(75)		336	336			
100129521	LOS ANGELES	CA		09/29/2023		10,175		(210)			(210)		9,966	9,966			
100149668	RIDGEWOOD	NJ		04/26/2024		3,461		(141)			(141)		3,321	3,321			
100164205	SOUTH GATE	CA		08/21/2024		1,523		(158)			(158)		1,364	1,364			
100014365	PLYMOUTH	MN		09/27/2017		36		1,698			1,698		1,734	1,734			
100129467	SCOTTSDALE	AZ		09/29/2023		1,401		64			64		1,466	1,466			
100172216	CENTERVILLE	MA		10/17/2024		1,318		(6)			(6)		1,313	1,313			
100156197	CAPE CORAL	FL		06/20/2024		1,112		(98)			(98)		1,014	1,014			
100179561	FERNANDINA BEACH	FL		11/21/2024		5,058		(88)			(88)		4,970	4,970			
100120985	LAKE HAVASU CITY	AZ		08/30/2023		1,196		44			44		1,240	1,240			
100184405	TACOMA	WA		12/17/2024		718		(71)			(71)		646	646			
100116764	FRESH MEADOWS	NY		07/20/2023		1,851		1,819			1,819		3,670	3,670			
100108005	CHULA VISTA	CA		05/25/2023		1,617		20			20		1,638	1,638			
100138803	CANYON LAKE	TX		12/21/2023		1,141		(62)			(62)		1,079	1,079			
100065510	NAPA	CA		07/28/2021		2,509		(175)			(175)		2,334	2,334			
100148261	EL SEGUNDO	CA		04/12/2024		1,082		(73)			(73)		1,009	1,009			
100133737	PANAMA CITY BEACH	FL		10/23/2023		1,290		23			23		1,313	1,313			
100170360	TULSA	OK		10/08/2024		1,279		(22)			(22)		1,256	1,256			
100173049	FONTANA	CA		10/25/2024		2,498		(1,023)			(1,023)		1,474	1,474			
100108153	MORENO VALLEY	CA		05/24/2023		1,283		23			23		1,306	1,306			
100185991	LOUISVILLE	KY		12/26/2024		413		(94)			(94)		319	319			
100120237	SACRAMENTO	CA		08/18/2023		1,155		6			6		1,160	1,160			
100139727	UNITED KINGDOM	GBR		12/18/2023		4,189							4,189	4,189			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158935	KILLEEN	AL		07/12/2024		1,182		(99)			(99)		1,083	1,083			
100179539	DENVER	CO		11/21/2024		1,738		(44)			(44)		1,694	1,694			
100168230	POMPANO BEACH	FL		09/20/2024		402		17			17		419	419			
100155215	LODI	NJ		07/19/2024		1,205		(119)			(119)		1,086	1,086			
100133864	SPRING VALLEY	CA		10/20/2023		(21,999)		2			2	23,358	1,361	1,266	(95)		(95)
100140800	MERCED	CA		03/06/2024		999		(95)			(95)		904	904			
100157902	OCEAN CITY	MD		07/09/2024		1,053		(37)			(37)		1,016	1,016			
100144564	PASO ROBLES	CA		04/26/2024		1,150		(156)			(156)		994	994			
100082360	SCOTTSDALE	AZ		04/14/2022		2,162		(189)			(189)		1,973	1,973			
100113907	ALDIE	VA		06/29/2023		5,052		571			571		5,622	5,622			
100079812	CLOVIS	CA		04/08/2022		4,888		(102)			(102)		4,786	4,786			
100170012	HENDERSON	NV		11/08/2024		1,414		(98)			(98)		1,316	1,316			
100179928	ROSWELL	GA		11/25/2024		1,303		21			21		1,325	1,325			
100114710	LONG BEACH	CA		06/29/2023		1,284		(20)			(20)		1,264	1,264			
100119239	LEES SUMMIT	MO		07/31/2023		1,252		(57)			(57)		1,195	1,195			
100100585	TAVERNIER	FL		04/27/2023		100		(45)			(45)		55	55			
100186453	TEMPE	AZ		12/30/2024		880		(12)			(12)		867	867			
100128879	BRICK TOWNSHIP	NJ		09/21/2023		1,383		(116)			(116)		1,267	1,267			
100179468	BOTHELL	WA		11/21/2024		1,689		7			7		1,696	1,696			
100110353	WEST PALM BEACH	FL		06/30/2023		1,247		(38)			(38)		1,209	1,209			
100158861	LAKEWOOD	PA		07/12/2024		1,190		(101)			(101)		1,089	1,089			
100078246	PHOENIX	AZ		02/10/2022		2,144		(348)			(348)		1,796	1,796			
100139624	HAYWARD	CA		12/28/2023		917		(1)			(1)		916	916			
100151397	SEATTLE	WA		05/10/2024		12,323		(282)			(282)		12,042	12,042			
100126299	IRVINGTON	NJ		08/30/2023		1,137		(53)			(53)		1,084	1,084			
100088884	GILBERT	AZ		11/15/2022		1,260		(9)			(9)		1,252	1,252			
100119301	SAN FERNANDO	CA		07/31/2023		1,383		(27)			(27)		1,356	1,356			
100102719	CHINO	CA		06/22/2023		(14)		1,342			1,342		1,328	1,328			
100146995	OCEAN CITY	MD		03/27/2024		1,236		18			18		1,253	1,253			
100139949	BROCKTON	MA		01/09/2024		1,118		(55)			(55)		1,063	1,063			
100150880	MIAMI	FL		05/08/2024		1,208		(76)			(76)		1,132	1,132			
100120799	GARNER	NC		08/25/2023		1,165		(63)			(63)		1,103	1,103			
100155046	COLVILLE	WA		07/19/2024		1,391		(58)			(58)		1,333	1,333			
100080526	BELL GARDENS	CA		03/30/2022		2,400		32			32		2,432	2,432			
100144985	UNITED KINGDOM	GBR		03/12/2024		(4,161)		4,251			4,251		90	90			
100144997	UNITED KINGDOM	GBR		03/12/2024		(3,894)		4,062			4,062		168	168			
100167056	NEW BUFFALO	MI		09/13/2024		1,058		(84)			(84)		974	974			
100089286	PALM DESERT	CA		01/26/2023		4,457		(317)			(317)		4,140	4,140			
100144797	UNITED KINGDOM	GBR		03/12/2024		(6,676)		6,676			6,676						
100129667	CHANDLER	AZ		09/29/2023		1,232		(68)			(68)		1,164	1,164			
100162051	LINCOLN	CA		07/31/2024		1,161		(83)			(83)		1,078	1,078			
100173142	ARVADA	CO		10/30/2024		1,315		(91)			(91)		1,224	1,224			
100185315	ATLANTA	GA		12/20/2024		1,310		22			22		1,332	1,332			
100161150	TEMPE	AZ		07/24/2024		(15,660)		(104)			(104)	16,874	1,109	1,122	13		13
100170896	SALINAS	CA		10/11/2024		(1,083)		2,148			2,148		1,065	1,065			
100143797	LONGWOOD	FL		02/28/2024		1,212		(140)			(140)		1,073	1,073			
100076636	BIG BEAR CITY	CA		12/16/2021		1,868		(386)			(386)		1,483	1,483			
100171678	TRACY	CA		10/16/2024		1,390		(98)			(98)		1,292	1,292			
100154768	LOXLEY	AL		07/19/2024		1,461		(175)			(175)		1,286	1,286			
100185884	PASADENA	MD		12/26/2024		755		(75)			(75)		680	680			
100115619	MAYVIEW	MO		07/19/2023		1,897		(115)			(115)		1,782	1,782			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18954	FORTH WORTH	TX		10/07/2010		131,358							131,358	131,358			
100154837	SAN DIEGO	CA		07/19/2024		1,508		41			41		1,549	1,549			
100079497	FORT WALTON BEACH	FL		04/25/2022		2,451		110			110		2,561	2,561			
100165048	PEMBROKE PINES	FL		08/28/2024		1,832		(106)			(106)		1,725	1,725			
100159492	ENGLEWOOD	CO		07/15/2024		1,233		(97)			(97)		1,137	1,137			
100090995	MISSOURI CITY	TX		01/31/2023		833		(152)			(152)		682	682			
100161922	RICHMOND	CA		07/31/2024		928		9			9		937	937			
100158857	PORTOLA	CA		07/12/2024		5,865		(317)			(317)		5,548	5,548			
100119673	NEWARK	NJ		08/08/2023		(177)		1,269			1,269		1,091	1,091			
100136248	HOLLY RIDGE	NC		11/20/2023		(15,881)		(31)			(31)	16,943	1,030	1,087	57		57
100164957	HILO	HI		08/28/2024		1,139		(23)			(23)		1,116	1,116			
100081180	MIRAMAR BEACH	FL		03/18/2022		2,611		120			120		2,730	2,730			
100186414	SAN PEDRO	CA		12/30/2024		773		(71)			(71)		701	701			
100164372	WHITEFISH	MT		08/21/2024		1,262		(67)			(67)		1,195	1,195			
100154814	ANAHOLA	HI		07/19/2024		1,203		(100)			(100)		1,103	1,103			
100143726	SCOTTSDALE	AZ		02/26/2024		38		(38)			(38)						
100109075	SARASOTA	FL		06/05/2023		16,031		(523)			(523)		15,509	15,509			
100171802	FOLSOM	CA		10/17/2024		1,359		(66)			(66)		1,293	1,293			
100110233	KILL DEVIL HILLS	NC		06/30/2023		9,397		(107)			(107)		9,289	9,289			
100141281	SANTA ANA	CA		01/30/2024		(15,790)		(83)			(83)	16,786	912	854	(58)		(58)
100159927	MIAMI	FL		08/16/2024		1,129		(94)			(94)		1,036	1,036			
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024		1,292		(35)			(35)		1,257	1,257			
100142609	BRADENTON	FL		02/08/2024		1,209		(84)			(84)		1,125	1,125			
100091691	NAPLES	FL		03/24/2023		1,259		(21)			(21)		1,238	1,238			
100147664	HENDERSON	NV		04/04/2024		946		(125)			(125)		821	821			
100180032	BLACK MOUNTAIN	NC		11/25/2024		2,541		(37)			(37)		2,503	2,503			
100134935	HONOLULU	HI		10/30/2023		11,674		456			456		12,130	12,130			
100172183	DENVER	CO		10/17/2024		(15,657)		(106)			(106)	16,849	1,086	1,073	(13)		(13)
100176626	NORTH MIAMI	FL		11/15/2024		897		(134)			(134)		764	764			
100116946	LOS ANGELES	CA		07/20/2023		1,719		6,104			6,104		7,823	7,823			
100133823	ORLANDO	FL		10/20/2023		650		20			20		670	670			
100102400	MURRIETA	CA		06/07/2023		71		27			27		99	99			
100138886	GLENDALE	AZ		12/21/2023		1,045		(71)			(71)		975	975			
100117961	SAN LORENZO	CA		07/20/2023		1,380		1,472			1,472		2,853	2,853			
100091965	BURIEN	WA		02/07/2023		1,057		(61)			(61)		996	996			
100138184	CENTENNIAL	CO		12/14/2023		1,051		(47)			(47)		1,004	1,004			
100146845	LITTLE ELM	TX		03/21/2024		7,112		(401)			(401)		6,711	6,711			
100082620	TEMECULA	CA		04/14/2022		2,009		(54)			(54)		1,955	1,955			
100115987	AUSTIN	TX		07/20/2023		4,405		62			62		4,467	4,467			
100178284	MANSFIELD	TX		11/19/2024		1,756		(89)			(89)		1,667	1,667			
100165883	RANCHO PALOS VERDES	CA		08/30/2024		774		(95)			(95)		679	679			
100082933	MIAMI	FL		05/17/2022		3,453		(89)			(89)		3,365	3,365			
100099741	IRVINGTON	NJ		02/28/2023		1,231		(63)			(63)		1,168	1,168			
100172644	NEWARK	NJ		10/24/2024		1,074		(142)			(142)		933	933			
100145505	UNITED KINGDOM	GBR		03/12/2024		111		(60)			(60)		51	51			
100181223	FONTANA	CA		12/06/2024		808		(2)			(2)		806	806			
100155966	CLIFTON	NJ		06/18/2024		14,678		(435)			(435)		14,243	14,243			
100161769	NEWARK	NJ		07/31/2024		1,200		(62)			(62)		1,138	1,138			
100168710	HARTWELL	GA		09/25/2024		1,082		(175)			(175)		906	906			
100108247	WALDORF	MD		05/24/2023		11,125		(171)			(171)		10,953	10,953			
100160492	RIALTO	CA		07/19/2024		848		(104)			(104)		744	744			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136279	BRUNSWICK	ME		11/20/2023		1,077							1,077	1,077			
100087337	STATEN ISLAND	NY		10/25/2022		593		458			458		1,051	1,051			
100087147	TYLER	TX		10/25/2022		1,710		230			230		1,940	1,940			
100163999	LOCUST HILL	VA		08/21/2024		1,270		(124)			(124)		1,146	1,146			
100114601	CHINO	CA		06/29/2023		1,281		23			23		1,304	1,304			
100025941	LOS ANGELES	CA		09/20/2018		1,906		173			173		2,079	2,079			
100119941	ATLANTA	GA		08/10/2023		1,214		(75)			(75)		1,139	1,139			
100140505	RANCHO MISSION VIEJO	CA		01/19/2024		1,369		(74)			(74)		1,295	1,295			
100126786	TUCSON	AZ		08/30/2023		2,774		752			752		3,526	3,526			
100175062	LA PUENTE	CA		11/05/2024		1,038		(65)			(65)		973	973			
100134309	LYNN	MA		10/27/2023		1,394		(13)			(13)		1,380	1,380			
100181287	LAS VEGAS	NV		12/06/2024		1,173		(71)			(71)		1,102	1,102			
100134777	LUTZ	FL		10/30/2023		492		1,044			1,044		1,536	1,536			
100137868	NEW EGYPT	NJ		12/08/2023		1,105		(28)			(28)		1,077	1,077			
100120105	JERSEY CITY	NJ		08/11/2023		1,242		(63)			(63)		1,179	1,179			
100174628	MIAMI	FL		10/31/2024		1,053		(162)			(162)		890	890			
100160202	SAINT JOHNS	FL		07/18/2024		1,367		122			122		1,489	1,489			
100178365	UPLAND	CA		11/20/2024		1,248		(51)			(51)		1,197	1,197			
100128915	TALLAHASSEE	FL		09/21/2023		1,038		(92)			(92)		947	947			
100159002	RIO LINDA	CA		08/15/2024		968		(165)			(165)		802	802			
100115332	MIAMI	FL		07/17/2023		1,333		52			52		1,384	1,384			
100100806	NORTH POTOMAC	MD		04/28/2023		1,551		133			133		1,685	1,685			
100154662	SPRINGFIELD	VA		07/19/2024		1,322		(99)			(99)		1,223	1,223			
100167127	HENDERSON	NV		09/13/2024		1,721		(157)			(157)		1,564	1,564			
100169317	JACKSON	NJ		09/27/2024		1,208		(168)			(168)		1,041	1,041			
100140361	ROSEVILLE	CA		01/18/2024		1,061		(88)			(88)		973	973			
100089223	LA PUENTE	CA		01/26/2023		2,529		(65)			(65)		2,464	2,464			
100063353	WHITE MARSH	MD		07/01/2021		3,169		(215)			(215)		2,953	2,953			
100109113	GARFIELD	NJ		06/05/2023		1,064		(49)			(49)		1,015	1,015			
100103877	LINDENHURST	NY		05/10/2023		85		1,358			1,358		1,442	1,442			
100139051	BOERNE	TX		12/28/2023		1,085		(119)			(119)		966	966			
100153012	CYPRESS	TX		06/27/2024		835		(105)			(105)		730	730			
100171187	SILVER SPRING	MD		11/22/2024		973		(78)			(78)		896	896			
100150048	MIAMI	FL		06/07/2024		1,118		(153)			(153)		964	964			
100185975	OXNARD	CA		12/26/2024		374		(92)			(92)		282	282			
100146636	CHENEY	WA		03/20/2024		358		14			14		372	372			
100119260	ANCHORAGE	AK		07/31/2023		3,397		(100)			(100)		3,297	3,297			
100117480	CENTEREACH	NY		07/20/2023		(164)		164			164						
100165609	FAYETTEVILLE	GA		10/04/2024		1,002		(108)			(108)		893	893			
100153265	RODANTHE	NC		05/30/2024		1,243		(19)			(19)		1,224	1,224			
100088100	PORTLAND	OR		10/25/2022		1,264		(92)			(92)		1,172	1,172			
100149461	POMPANO BEACH	FL		04/24/2024		1,182		(86)			(86)		1,096	1,096			
100159725	SEATTLE	WA		08/23/2024		1,314		(74)			(74)		1,240	1,240			
100171484	VIENNA	VA		10/16/2024		1,409		(84)			(84)		1,326	1,326			
100078035	ANKENY	IA		01/12/2022		(14,341)		(82)			(82)	16,792	2,369	2,295	(73)		(73)
100162252	WESTMINSTER	CO		09/06/2024		733		(62)			(62)		671	671			
100175896	MANTECA	CA		11/14/2024		5,881		29			29		5,910	5,910			
100139860	UNITED KINGDOM	GBR		12/28/2023		69							69	69			
100162744	LEANDER	TX		08/12/2024		1,273		(29)			(29)		1,244	1,244			
100181282	LAS VEGAS	NV		12/06/2024		(22,226)		(60)			(60)	23,204	917	833	(84)		(84)
100145489	UNITED KINGDOM	GBR		03/12/2024		(6,651)		6,651			6,651						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150009	YUBA CITY	CA		06/07/2024		973		(156)			(156)		817	817			
100174707	SAN DIEGO	CA		10/31/2024		630		(54)			(54)		576	576			
100165655	PALM BAY	FL		10/04/2024		845		(116)			(116)		729	729			
100159453	ST PETE BEACH	FL		07/15/2024		1,091		(90)			(90)		1,001	1,001			
100134482	ENCINO	CA		10/30/2023		1,154		(32)			(32)		1,123	1,123			
100115834	NORTH MYRTLE BEACH	SC		07/20/2023		3,390		(80)			(80)		3,310	3,310			
100138743	VACAVILLE	CA		02/02/2024		720		(74)			(74)		646	646			
100108935	GLENWOOD SPRINGS	CO		05/31/2023		1,294		(74)			(74)		1,219	1,219			
100162882	SENECA	SC		08/12/2024		1,238		(57)			(57)		1,181	1,181			
100076831	ARVADA	CO		12/27/2021		2,447		(213)			(213)		2,234	2,234			
100176190	ARVADA	CO		12/20/2024		850		(86)			(86)		765	765			
100162028	SHAKOPEE	MN		07/31/2024		2,182		(150)			(150)		2,033	2,033			
100077992	PROVO	UT		01/06/2022		806		(35)			(35)		771	771			
100011869	BROOKLYN	NY		03/08/2017		1,168		1,341			1,341		2,510	2,510			
100078422	SIMPSONVILLE	SC		02/10/2022		28		(28)			(28)						
100088281	CHICAGO	IL		10/17/2022		(17)		17			17						
100168523	NAPLES	FL		09/25/2024		1,219		(105)			(105)		1,113	1,113			
100175030	PORTLAND	OR		11/05/2024		3,330		12			12		3,342	3,342			
100160209	WASHINGTON	UT		07/18/2024		1,420		103			103		1,523	1,523			
100164447	WYLIE	TX		08/21/2024		1,211		(77)			(77)		1,134	1,134			
100140447	WEST ORANGE	NJ		01/18/2024		1,108		(87)			(87)		1,022	1,022			
100043839	PLACERVILLE	CA		08/19/2020		1,625		(348)			(348)		1,278	1,278			
100107895	KIRKWOOD	CA		06/29/2023		1,330		(98)			(98)		1,232	1,232			
100120772	SAN ANTONIO	FL		08/25/2023		3,922		(145)			(145)		3,778	3,778			
100161114	RIVERSIDE	WA		07/24/2024		2,631		(112)			(112)		2,519	2,519			
100152031	DENVER	CO		05/15/2024		406		(23)			(23)		383	383			
100087275	SAINT CHARLES	MO		10/25/2022		1,338		384			384		1,722	1,722			
100150655	PANAMA CITY BEACH	FL		05/06/2024		1,297		(18)			(18)		1,279	1,279			
100161159	CLOVIS	CA		07/24/2024		1,177		(102)			(102)		1,074	1,074			
100156179	MELBOURNE	FL		06/20/2024		721		(60)			(60)		661	661			
100165244	RIDGEFIELD	NJ		08/29/2024		953		4			4		957	957			
100138809	LAS VEGAS	NV		12/21/2023		1,128		(94)			(94)		1,034	1,034			
100186470	PHOENIX	AZ		12/30/2024		41,303		1,516			1,516		42,818	42,818			
100166074	ONSET	MA		09/09/2024		1,459		(128)			(128)		1,331	1,331			
100100258	JAMAICA	NY		03/17/2023		1,086		(84)			(84)		1,002	1,002			
100174245	SAN DIEGO	CA		10/31/2024		1,946		(24)			(24)		1,922	1,922			
100150230	UNITED KINGDOM	GBR		04/29/2024		1,548							1,548	1,548			
100174632	MIAMI	FL		10/31/2024		1,045		(153)			(153)		892	892			
100158967	THE DALLES	OR		08/15/2024		1,211		(175)			(175)		1,036	1,036			
100161034	SUN CITY WEST	AZ		07/24/2024		1,175		(101)			(101)		1,074	1,074			
100071974	VENTURA	CA		10/29/2021		70		(70)			(70)						
100185134	PANORAMA CITY	CA		12/20/2024		805		(54)			(54)		751	751			
100186378	MONTGOMERY	TX		12/30/2024		1,163		(61)			(61)		1,102	1,102			
100144570	DENVER	CO		04/26/2024		18,701		(258)			(258)		18,444	18,444			
100164034	SOMERSWORTH	NH		08/21/2024		1,127		(70)			(70)		1,056	1,056			
100120929	BIG BEAR CITY	CA		08/30/2023		1,177		70			70		1,248	1,248			
100186247	LAKE HAVASU CITY	AZ		12/27/2024		3,525		(235)			(235)		3,290	3,290			
100186550	HENDERSON	NV		12/30/2024		809							808	808			
100120935	KERMAN	CA		08/30/2023		1,519		4			4		1,523	1,523			
100180797	CELESTE	TX		11/26/2024		1,816		(3)			(3)		1,813	1,813			
100174269	PANACEA	FL		10/31/2024		1,449		(27)			(27)		1,422	1,422			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164453	SOUTHPORT	NC		08/21/2024		1,728		(89)			(89)		1,639	1,639			
100145830	DALLAS	TX		03/15/2024		(15,732)		(40)			(40)	16,818	1,046	1,036	(9)		(9)
100110693	CYPRESS	TX		08/11/2023		917		(120)			(120)		796	796			
100181208	CHUBBUCK	ID		12/06/2024		825		(29)			(29)		796	796			
100160341	WESLEY CHAPEL	FL		09/06/2024		941		(48)			(48)		893	893			
100160912	PEMBROKE PINES	FL		07/24/2024		1,145		(69)			(69)		1,076	1,076			
100185797	PALMDALE	CA		12/26/2024		864		(55)			(55)		809	809			
100119793	NEWARK	NJ		08/08/2023		(126)		1,249			1,249		1,123	1,123			
100175711	FLAGLER BEACH	FL		11/12/2024		1,095		(117)			(117)		978	978			
100153614	LOS ANGELES	CA		05/31/2024		1,271		(151)			(151)		1,120	1,120			
100133778	LOMPOC	CA		10/20/2023		3		(3)			(3)						
100100286	OCALA	FL		03/24/2023		1,317		48			48		1,365	1,365			
100136770	IRVINGTON	NJ		11/27/2023		(205)		1,212			1,212		1,008	1,008			
100185967	HIALEAH	FL		12/26/2024		763		(137)			(137)		626	626			
100167009	BROOKLYN	NY		09/13/2024		(1,950)		3,293			3,293		1,342	1,342			
100114570	CLINTON	UT		06/29/2023		1,333		(18)			(18)		1,315	1,315			
100149396	MARYSVILLE	WA		04/24/2024		1,292		(28)			(28)		1,263	1,263			
100120018	ESTES PARK	CO		08/11/2023		1,286		(51)			(51)		1,235	1,235			
100127611	GWYNN	VA		09/08/2023		(15,280)		(16)			(16)	16,771	1,475	1,298	(178)		(178)
100173365	MUNDS PARK	AZ		10/30/2024		2,637		(82)			(82)		2,555	2,555			
100159287	S JORDAN	UT		07/15/2024		1,205		(107)			(107)		1,098	1,098			
100134832	DAYTONA BEACH	FL		10/30/2023		903		(22)			(22)		880	880			
100179630	UNIVERSITY PLACE	WA		11/21/2024		1,178		(91)			(91)		1,087	1,087			
100172977	HOUSTON	TX		10/25/2024		1,160		(138)			(138)		1,023	1,023			
100176752	LAS VEGAS	NV		11/15/2024		854		(80)			(80)		774	774			
100135434	DAYTON	TN		11/13/2023		1,175		(9)			(9)		1,166	1,166			
100137785	FORT WORTH	TX		12/08/2023		1,109		(81)			(81)		1,028	1,028			
100163888	VACAVILLE	CA		09/27/2024		1,278		8			8		1,286	1,286			
100102145	FONTANA	CA		04/14/2023		636		(28)			(28)		608	608			
100128869	STATEN ISLAND	NY		09/21/2023		8,051		21			21		8,072	8,072			
100119749	YONKERS	NY		08/08/2023		1,124		(30)			(30)		1,093	1,093			
100148438	YORKVILLE	IL		04/12/2024		1,083		(76)			(76)		1,006	1,006			
100119368	INDIO	CA		07/31/2023		1,079		28			28		1,107	1,107			
100176591	COMPTON	CA		11/15/2024		1,482		(140)			(140)		1,342	1,342			
100156251	WEIMAR	TX		06/20/2024		907		(95)			(95)		812	812			
100084642	FONTANA	CA		08/02/2022		3,054		(242)			(242)		2,812	2,812			
100156048	SCOTTSDALE	AZ		06/18/2024		1,140		(70)			(70)		1,070	1,070			
100115026	FONTANA	CA		07/14/2023		1,349		5			5		1,354	1,354			
100147816	LA PUENTE	CA		04/08/2024		1,336		(68)			(68)		1,269	1,269			
100185318	ELK GROVE	CA		12/20/2024		1,088		(22)			(22)		1,066	1,066			
100172371	WEST SACRAMENTO	CA		10/23/2024		1,284		(115)			(115)		1,169	1,169			
100060527	STERLING	VA		06/01/2021		2,523		34			34		2,557	2,557			
100164996	SAINT AUGUSTINE	FL		08/28/2024		1,714		(93)			(93)		1,621	1,621			
100080985	LOS ANGELES	CA		03/18/2022		2,482		173			173		2,655	2,655			
100152508	LEXINGTON	KY		05/17/2024		1,032		(16)			(16)		1,017	1,017			
100142158	HENDERSON	NV		02/29/2024		1,124		(51)			(51)		1,073	1,073			
100076751	LONGMONT	CO		12/30/2021		2,679		(187)			(187)		2,492	2,492			
100137622	MARYSVILLE	WA		12/08/2023		1,158		(52)			(52)		1,106	1,106			
100185780	FAIRFIELD	CA		12/26/2024		710		(131)			(131)		579	579			
100156743	HESPERIA	CA		06/26/2024		1,037		(30)			(30)		1,007	1,007			
100173329	LEHI	UT		10/30/2024		1,280		(55)			(55)		1,225	1,225			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172282	BOTHELL	WA		10/21/2024		1,413		(42)			(42)		1,371	1,371			
100162074	BEND	OR		07/31/2024		1,205		(97)			(97)		1,108	1,108			
100173023	HOUSTON	TX		10/25/2024		1,360		(164)			(164)		1,196	1,196			
100099947	SAN DIEGO	CA		03/28/2023		1,288		15			15		1,303	1,303			
100163382	SHADY COVE	OR		09/27/2024		999		(101)			(101)		898	898			
100172589	SEVIERVILLE	TN		10/23/2024		1,508		(57)			(57)		1,451	1,451			
100161081	RIVIERA BEACH	FL		07/24/2024		3,292		(206)			(206)		3,086	3,086			
100172909	SAN BERNARDINO	CA		10/25/2024		1,354		(121)			(121)		1,233	1,233			
100117133	FOREST HILLS	NY		07/20/2023		1,569		1,513			1,513		3,082	3,082			
100171223	BAKERSFIELD	CA		10/16/2024		985		(91)			(91)		894	894			
100150754	SCOTTSDALE	AZ		05/07/2024		2,835		27			27		2,861	2,861			
100172560	TEMECULA	CA		10/23/2024		1,865		(78)			(78)		1,787	1,787			
100110094	GAINESVILLE	VA		06/23/2023		942		(59)			(59)		883	883			
100090968	LOS ANGELES	CA		01/31/2023		2,027		(158)			(158)		1,869	1,869			
100109692	FRESNO	CA		06/15/2023		18		(18)			(18)						
100088307	BIRMINGHAM	AL		11/10/2022		14,882		(107)			(107)		14,775	14,775			
100018339	REDONDO BEACH	CA		06/27/2018		(14,018)		(106)			(106)	16,705	2,581	2,560	(21)		(21)
100115407	KISSIMMEE	FL		07/17/2023		1,201		29			29		1,230	1,230			
100065830	AGOURA HILLS	CA		07/23/2021		2,815		(252)			(252)		2,563	2,563			
100157770	MIDVALE	UT		08/01/2024		1		(1)			(1)						
100149571	BELLEROSE	NY		04/26/2024		1,336		(129)			(129)		1,207	1,207			
100159469	BAYONNE	NJ		07/15/2024		299,429		(7,504)			(7,504)		291,925	291,925			
100128415	GARLAND	TX		09/15/2023		1,117		(75)			(75)		1,042	1,042			
100185842	SANTA MARIA	CA		12/26/2024		417		(93)			(93)		324	324			
100117128	GREAT NECK	NY		07/20/2023		1,567		819			819		2,386	2,386			
100143174	MILFORD	NH		02/16/2024		1,223		(78)			(78)		1,145	1,145			
100149412	FOLSOM	CA		04/24/2024		1,559		(98)			(98)		1,461	1,461			
100159961	MIAMI	FL		08/16/2024		1,202		(66)			(66)		1,136	1,136			
100087442	FULSHEAR	TX		10/25/2022		1,681		207			207		1,888	1,888			
100133699	WINTER GARDEN	FL		10/23/2023		1,253		13			13		1,265	1,265			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		1,854		179			179		2,033	2,033			
100164976	EDISON	NJ		08/28/2024		1,125		(57)			(57)		1,068	1,068			
100109283	SANTEE	CA		07/21/2023		317		(3)			(3)		314	314			
100186211	HEMET	CA		12/27/2024		640		(99)			(99)		541	541			
100174279	CRYSTAL BEACH	TX		10/31/2024		1,178		(88)			(88)		1,089	1,089			
100087489	PLANTATION	FL		10/25/2022		1,691		145			145		1,836	1,836			
100155145	SANDY	UT		07/19/2024		1,246		(125)			(125)		1,121	1,121			
100169675	CUMMING	GA		09/30/2024		1,246		(85)			(85)		1,161	1,161			
100169856	DECATUR	GA		09/30/2024		1,580		(97)			(97)		1,483	1,483			
100172996	HOUSTON	TX		10/25/2024		1,356		(160)			(160)		1,196	1,196			
100116111	NORTH HOLLYWOOD	CA		07/20/2023		(2,884)		5,159			5,159		2,275	2,275			
100103722	COACHELLA	CA		05/08/2023		6		(6)			(6)						
100115892	FAIR OAKS	CA		07/20/2023		1,357		(60)			(60)		1,297	1,297			
100150059	TAMARAC	FL		06/14/2024		801		(10)			(10)		792	792			
100102173	BLACKLICK	OH		04/14/2023		1,712		39			39		1,751	1,751			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		3,668		91			91		3,759	3,759			
100133873	POMPANO BEACH	FL		10/24/2023		1,110		(74)			(74)		1,035	1,035			
100174590	MANASSAS	VA		10/31/2024		4,356		(153)			(153)		4,202	4,202			
100158325	UNITED KINGDOM	GBR		07/09/2024		(6,567)		6,567			6,567						
100181368	PICO RIVERA	CA		12/06/2024		790		(131)			(131)		659	659			
100120731	OZONE PARK	NY		08/25/2023		1,062		(87)			(87)		976	976			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143739	NAPLES	FL		04/05/2024		654		(85)			(85)		569	569			
100156117	HICKSVILLE	NY		06/18/2024		944		(50)			(50)		894	894			
100179932	STATE COLLEGE	PA		11/25/2024		1,135		(66)			(66)		1,069	1,069			
100180218	LAS VEGAS	NV		11/25/2024		1,111		(49)			(49)		1,062	1,062			
100173306	SUNBURY	OH		10/30/2024		7,918		(13)			(13)		7,905	7,905			
100115202	HUNTINGTON	NY		07/17/2023		1,074		(103)			(103)		971	971			
100134504	HOLLYWOOD	FL		10/30/2023		1,274		(30)			(30)		1,244	1,244			
100147035	MONROE	WA		03/27/2024		1,125		(60)			(60)		1,065	1,065			
100136938	SAN MARCOS	CA		11/28/2023		1,224		73			73		1,297	1,297			
100185405	BELL	CA		12/20/2024		1,311		(13)			(13)		1,298	1,298			
100184394	DALLAS	TX		12/16/2024		630		(50)			(50)		580	580			
100170488	YORBA LINDA	CA		10/09/2024		1,362		(91)			(91)		1,271	1,271			
100131798	NEPTUNE	NJ		10/06/2023		817		(44)			(44)		774	774			
100156440	SPOKANE	WA		06/24/2024		1,139		(56)			(56)		1,083	1,083			
100172403	SAINT GEORGE ISLAND	FL		10/23/2024		1,271		(121)			(121)		1,150	1,150			
100149663	TALLAHASSEE	FL		04/26/2024		(21,821)		26			26	23,033	1,238	1,120	(117)		(117)
100151627	MESA	AZ		05/10/2024		1,157		(61)			(61)		1,096	1,096			
100147114	LARGO	FL		05/08/2024		1		(1)			(1)						
100127498	NASHVILLE	TN		09/08/2023		1,230		12			12		1,242	1,242			
100141559	LOS ANGELES	CA		01/30/2024		994		(81)			(81)		912	912			
100138863	DALLAS	TX		12/21/2023		1,225		(90)			(90)		1,135	1,135			
100126278	FORT LAUDERDALE	FL		08/30/2023		2,584		(56)			(56)		2,528	2,528			
100138436	PITTSBURG	CA		12/18/2023		695		(43)			(43)		652	652			
100148936	CLIFFSIDE PK	NJ		04/17/2024		(15,570)		(76)			(76)	16,735	1,090	1,078	(12)		(12)
100167811	MIAMI	FL		09/19/2024		1,033		(96)			(96)		937	937			
100149880	SCOTTSDALE	AZ		04/29/2024		1,218		4			4		1,222	1,222			
100102493	EATON	CO		06/07/2023		1,421		(30)			(30)		1,391	1,391			
100175907	DENVER	CO		11/14/2024		1,213		112			112		1,325	1,325			
100142166	WATSONVILLE	CA		02/29/2024		1,044		(63)			(63)		982	982			
100082117	HOLLYWOOD	SC		04/14/2022		2,221		(10)			(10)		2,212	2,212			
100180304	PARAMOUNT	CA		11/25/2024		1,582		9			9		1,592	1,592			
100154136	HURRICANE	UT		07/11/2024		9,279		(179)			(179)		9,100	9,100			
100136073	PANORAMA CITY	CA		11/16/2023		(35)		35			35						
100031457	SANTA BARBARA	CA		03/29/2019		3,457		155			155		3,612	3,612			
100150180	DENNIS PORT	MA		04/30/2024		1,099		(54)			(54)		1,044	1,044			
100178259	MURPHY	TX		11/19/2024		1,220		(29)			(29)		1,191	1,191			
100151069	CAPITOLA	CA		05/08/2024		2,028		(112)			(112)		1,916	1,916			
100175452	ATLANTA	GA		12/23/2024		1,183		(123)			(123)		1,060	1,060			
100153481	FREEPORT	NY		05/30/2024		1,525		(49)			(49)		1,476	1,476			
100160923	PROVIDENCE	RI		07/24/2024		1,239		(52)			(52)		1,186	1,186			
100146692	WINCHESTER	CA		03/20/2024		968		(54)			(54)		915	915			
100172800	MIAMI	FL		12/06/2024		1,259		(88)			(88)		1,171	1,171			
100140796	LAUREL	MD		03/06/2024		607		(55)			(55)		552	552			
100175260	WHEAT RIDGE	CO		11/05/2024		1,261		(51)			(51)		1,210	1,210			
100179926	KUNA	ID		11/25/2024		1,378		122			122		1,501	1,501			
100076546	IRVINE	CA		01/04/2022		2,739		2			2		2,742	2,742			
100100385	JAMAICA	NY		04/27/2023		(1,249)		3,440			3,440		2,191	2,191			
100153819	SIMPSONVILLE	SC		07/10/2024		993		(125)			(125)		868	868			
100168354	LA QUINTA	CA		09/25/2024		(15,020)		29			29	16,641	1,649	1,605	(44)		(44)
100055870	KENSINGTON	MD		03/26/2021		3,129		(231)			(231)		2,899	2,899			
100161946	DRIGGS	ID		07/31/2024		1,025		(65)			(65)		960	960			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161000	CAMDENTON	MO		07/24/2024		806		(44)			(44)		761	761			
100110729	DEERFIELD BEACH	FL		08/11/2023		1,002		(64)			(64)		937	937			
100102170	LOS ANGELES	CA		04/14/2023		1,624		27			27		1,651	1,651			
100147598	BLOOMINGTON	CA		04/04/2024		1,180		(56)			(56)		1,124	1,124			
100129550	MARYSVILLE	WA		09/29/2023		1,233		(51)			(51)		1,183	1,183			
100169442	GLENDALE	AZ		09/30/2024		794		4			4		798	798			
100133457	CULPEPER	VA		10/19/2023		3,949		(94)			(94)		3,855	3,855			
100166184	SENECA	SC		09/09/2024		1,072		(88)			(88)		983	983			
100163281	NORWALK	CA		08/13/2024		26		(26)			(26)						
100110006	HEMPSTEAD	NY		06/22/2023		1,212		(91)			(91)		1,121	1,121			
100132799	MONETA	VA		11/03/2023		910		(10)			(10)		900	900			
100109200	STOCKTON	CA		07/21/2023		(30)		30			30						
100149578	BEND	OR		04/26/2024		3,402		(103)			(103)		3,299	3,299			
100012326	TINLEY PARK	IL		04/28/2017		1,758		177			177		1,935	1,935			
100128254	MIDLAND	TX		09/14/2023		1,251		(78)			(78)		1,174	1,174			
100159269	VENICE	FL		07/15/2024		1,268		(84)			(84)		1,183	1,183			
100143420	RIVERSIDE	CA		02/16/2024		1,003		(6)			(6)		997	997			
100133758	RENO	NV		10/23/2023		1,146		(45)			(45)		1,102	1,102			
100149556	LAS VEGAS	NV		04/26/2024		1,496		(9)			(9)		1,487	1,487			
100150188	NEW HARTFORD	NY		04/30/2024		40,754		(1,849)			(1,849)		38,905	38,905			
100100929	TAMPA	FL		04/28/2023		1,335		455			455		1,790	1,790			
100133614	DALLAS	TX		10/23/2023		1,193		9			9		1,201	1,201			
100110063	SILVER SPRING	MD		06/23/2023		1,146		(13)			(13)		1,133	1,133			
100164849	HAPPY VALLEY	OR		08/26/2024		1,194		(86)			(86)		1,109	1,109			
100160037	KAMAS	UT		07/17/2024		1,174		(61)			(61)		1,113	1,113			
100077821	FRISCO	TX		01/14/2022		2,578		(241)			(241)		2,337	2,337			
100081644	FORT LEE	NJ		03/24/2022		2,051		30			30		2,080	2,080			
100165783	WADING RIVER	NY		08/29/2024		1,122		(237)			(237)		885	885			
100186518	MOUNT DORA	FL		12/30/2024		1,128		(90)			(90)		1,038	1,038			
100139969	WESTMINSTER	CO		01/09/2024		929		7			7		937	937			
100087366	LAKE WORTH	FL		10/25/2022		1,680		153			153		1,832	1,832			
100175070	SIGNAL HILL	CA		11/05/2024		25,380		(535)			(535)		24,845	24,845			
100164772	VIRGINIA BEACH	VA		08/26/2024		1,649		(59)			(59)		1,590	1,590			
100147831	BRADENTON	FL		04/08/2024		1,264		(20)			(20)		1,244	1,244			
100144969	UNITED KINGDOM	GBR		03/12/2024		285		(151)			(151)		133	133			
100179517	LEANDER	TX		11/21/2024		1,314		(24)			(24)		1,290	1,290			
100134720	SAN JOSE	CA		10/30/2023		1,195		78			78		1,273	1,273			
100149513	COMMERCE CITY	CO		04/26/2024		895		(39)			(39)		856	856			
100136764	WHITESTONE	NY		11/27/2023		1,030		(73)			(73)		957	957			
100184406	MORENO VALLEY	CA		12/17/2024		1,034		(31)			(31)		1,003	1,003			
100135070	PATERSON	NJ		11/01/2023		1,133		42			42		1,174	1,174			
100176861	RANCHO CUCAMONGA	CA		11/15/2024		(1,522)		2,684			2,684		1,162	1,162			
100163939	NAPERVILLE	IL		10/04/2024		1,988		(80)			(80)		1,908	1,908			
100165329	LANCASTER	CA		08/29/2024		871		(102)			(102)		769	769			
100146579	CLOVIS	CA		03/20/2024		1,120		(78)			(78)		1,043	1,043			
100129507	MARYSVILLE	WA		09/29/2023		(21,922)		32			32	23,009	1,120	1,399	280	(1)	279
100153336	PHOENIX	AZ		05/30/2024		282,321		19,251			19,251		301,571	301,571			
100101809	JERSEY CITY	NJ		03/31/2023		1,230		(71)			(71)		1,158	1,158			
100087981	ACTON	CA		10/25/2022		1,869		(79)			(79)		1,789	1,789			
100146651	SOUTH SAN FRANCISCO	CA		03/20/2024		945		(159)			(159)		786	786			
100023559	MONTEBELLO	CA		09/04/2018		3,070		(161)			(161)		2,909	2,909			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117386	CARSON	CA		07/20/2023		1,583		1,321			1,321		2,905	2,905			
100135669	FULSHEAR	TX		11/09/2023		906		(73)			(73)		833	833			
100137424	UNION	NJ		01/11/2024		(22,270)		38			38	22,931	699	606	(93)		(93)
100083664	ALVA	FL		06/23/2022		1,878		(36)			(36)		1,841	1,841			
100118162	STOCKTON	CA		07/20/2023		1,269		(100)			(100)		1,169	1,169			
100160916	BLUE RIDGE	GA		07/24/2024		1,218		(69)			(69)		1,150	1,150			
100133548	STAFFORD	VA		10/19/2023		876		(44)			(44)		832	832			
100162603	EATONTON	GA		08/12/2024		1,143		(69)			(69)		1,075	1,075			
100182068	NASHVILLE	TN		12/12/2024		(14,289)		142			142	16,665	2,518	2,486	(33)		(33)
100116810	MONTEREY PARK	CA		07/20/2023		(77)		5,813			5,813		5,736	5,736			
100142421	GLENDALE	AZ		02/05/2024		828		(5)			(5)		822	822			
100109377	MANTECA	CA		06/12/2023		1,722		116			116		1,837	1,837			
100120131	LAKE LURE	NC		08/11/2023		883		(24)			(24)		860	860			
100084677	PHOENIX	AZ		08/02/2022		974		(66)			(66)		909	909			
100175167	WESTON	FL		11/05/2024		1,508		(49)			(49)		1,459	1,459			
100147628	KIHEI	HI		04/04/2024		(18)		18			18						
100175073	FREDERICK	CO		11/05/2024		1,160		(30)			(30)		1,130	1,130			
100180650	INDIO	CA		11/26/2024		(15,379)		(68)			(68)	16,583	1,137	1,116	(21)		(21)
100110333	PAWTUCKET	RI		06/30/2023		1,534		63			63		1,597	1,597			
100162760	LAKE ELSINORE	CA		08/12/2024		(15,355)		(6)			(6)	16,653	1,291	1,228	(64)		(64)
100136575	ROYAL PALM BEACH	FL		11/22/2023		1,111		(57)			(57)		1,054	1,054			
100166453	STOCKTON	CA		10/31/2024		1,147		(119)			(119)		1,028	1,028			
100171645	HURRICANE	UT		10/16/2024		42,225		(709)			(709)		41,516	41,516			
100149153	MABLETON	GA		04/22/2024		1,153		(61)			(61)		1,092	1,092			
100086360	CABO SAN LUCAS	MEX		09/01/2022		1,998							1,998	1,998			
100147378	ANAHEIM	CA		05/08/2024		1,087		(28)			(28)		1,060	1,060			
100078687	WOOD RIDGE	NJ		02/02/2022		2,005		(232)			(232)		1,773	1,773			
100173841	CHICAGO	IL		10/31/2024		(168)		1,369			1,369		1,201	1,201			
100102372	RICHMOND	TX		06/07/2023		1,501		6			6		1,507	1,507			
100055635	FLORAL PARK	NY		03/23/2021		2,637		(441)			(441)		2,195	2,195			
100127501	CAROLINA BEACH	NC		09/08/2023		1,350		(27)			(27)		1,323	1,323			
100088139	SANTA ANA	CA		10/25/2022		1,086		(153)			(153)		932	932			
100174261	SALT LAKE CITY	UT		10/31/2024		1,203		(42)			(42)		1,161	1,161			
100173314	PANAMA CITY BEACH	FL		10/30/2024		1,982		(88)			(88)		1,894	1,894			
4010060729	BALTIMORE	MD		10/27/2023		966		(26)			(26)		940	940			
100161502	MENIFEE	CA		07/30/2024		1,772		(112)			(112)		1,659	1,659			
100127570	SUPERIOR	CO		09/08/2023		1,359		(7)			(7)		1,352	1,352			
100186716	AUSTIN	TX		12/31/2024		455		(111)			(111)		344	344			
100078738	SOUTH EL MONTE	CA		02/25/2022		2,592		(14)			(14)		2,578	2,578			
100030703	PORTER RANCH	CA		04/09/2019		1,752		732			732		2,484	2,484			
100171665	ARLEY	AL		10/16/2024		1,518		(7)			(7)		1,512	1,512			
100133385	APPLE VALLEY	CA		11/21/2023		1,083		(6)			(6)		1,077	1,077			
100085018	BOCA RATON	FL		08/12/2022		1,277		(77)			(77)		1,199	1,199			
100087110	SALT LAKE CITY	UT		11/04/2022		(22)		22			22						
100181964	LEBANON	OR		12/12/2024		1,220		(19)			(19)		1,201	1,201			
100087269	DALLAS	TX		10/25/2022		3,276		642			642		3,918	3,918			
100079811	FONTANA	CA		04/08/2022		2,430		168			168		2,597	2,597			
100156196	STILLWATER	OK		06/20/2024		791		(57)			(57)		734	734			
100176681	WEST MILFORD	NJ		11/15/2024		939		(63)			(63)		877	877			
100138413	INDIALANTIC	FL		12/18/2023		1,360		(17)			(17)		1,343	1,343			
100184365	SAN DIEGO	CA		12/16/2024		759		(118)			(118)		641	641			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043050	ASTORIA	NY		05/28/2020		2,487		14			14		2,501	2,501			
100167616	MOUNT PLEASANT	SC		09/19/2024		2,231		34			34		2,265	2,265			
100118895	MURRIETA	CA		08/30/2023		21		(21)			(21)						
100141248	GLEN COVE	NY		01/30/2024		915		(40)			(40)		875	875			
100141811	GRONINGEN	NLD		01/29/2024													
100076029	AUBURN	WA		01/07/2022		2,736		(54)			(54)		2,682	2,682			
100115134	EAST ORANGE	NJ		07/17/2023		1,149		(53)			(53)		1,096	1,096			
100142452	BELLEVUE	WA		03/08/2024		869		(103)			(103)		766	766			
100185919	LAGUNA NIGUEL	CA		12/26/2024		795		(98)			(98)		697	697			
100144566	FEDERAL WAY	WA		04/26/2024		926		(114)			(114)		811	811			
100180815	S-GRAVENHAGE	NLD		11/27/2024													
100115957	ROSWELL	GA		07/20/2023		1,621		(94)			(94)		1,528	1,528			
100137246	SAN DIEGO	CA		11/29/2023		972		(48)			(48)		924	924			
100120639	MORENO VALLEY	CA		08/21/2023		24		(24)			(24)						
100137225	PENSACOLA	FL		11/29/2023		959		(44)			(44)		915	915			
100168072	HOMER	AK		09/20/2024		398		17			17		415	415			
100176184	HOUSTON	TX		12/20/2024		398		(101)			(101)		297	297			
100119346	EDISTO ISLAND	SC		07/31/2023		1,353		(32)			(32)		1,321	1,321			
100158231	UNITED KINGDOM	GBR		07/09/2024		(6,490)		6,490			6,490						
100142980	HEBER CITY	UT		02/09/2024		1,265		20			20		1,284	1,284			
100182006	RENO	NV		12/12/2024		1,393		159			159		1,553	1,553			
100173134	GREENCASTLE	PA		10/30/2024		1,335		(61)			(61)		1,274	1,274			
100150017	GLEN ALLEN	VA		06/07/2024		1,623		(175)			(175)		1,448	1,448			
100120952	ELBERT	CO		08/30/2023		1,279		80			80		1,359	1,359			
100103570	BILLERICA	MA		05/08/2023		1,907		(72)			(72)		1,835	1,835			
100135919	LOS ANGELES	CA		11/13/2023		1,182		(9)			(9)		1,173	1,173			
100169633	TEMPE	AZ		09/30/2024		1,437		(81)			(81)		1,356	1,356			
100160200	SEMINOLE	FL		07/18/2024		1,153		(87)			(87)		1,066	1,066			
100172906	SANTA ROSA	CA		10/25/2024		1,017		(20)			(20)		998	998			
100138694	ATASCOSA	TX		02/02/2024		863		(114)			(114)		749	749			
100138007	ELIZABETH	NJ		12/13/2023		1,069		3			3		1,072	1,072			
100148808	LATHROP	CA		04/17/2024		1,199		(61)			(61)		1,138	1,138			
100081761	CULVER CITY	CA		03/22/2022		86		(13)			(13)		74	74			
100153163	BEAUFORT	NC		05/30/2024		1,156		(43)			(43)		1,113	1,113			
100154623	NORTH LAS VEGAS	NV		06/14/2024		1,187		(98)			(98)		1,089	1,089			
100174295	SPOONER	WI		10/31/2024		1,400		(33)			(33)		1,367	1,367			
100170179	SAINT AUGUSTINE	FL		10/08/2024		3,327		(186)			(186)		3,141	3,141			
100169693	PANAMA CITY BEACH	FL		09/30/2024		1,151		(97)			(97)		1,054	1,054			
100091999	BREWSTER	NY		02/09/2023		1,221		(77)			(77)		1,144	1,144			
100014446	SIMI VALLEY	CA		09/27/2017		2,339		43			43		2,381	2,381			
100165521	LA QUINTA	CA		08/29/2024		1,249		(66)			(66)		1,183	1,183			
100151093	OLD TAPPAN	NJ		05/08/2024		1,282		(43)			(43)		1,239	1,239			
100162097	HENDERSON	NV		07/31/2024		1,033		(156)			(156)		877	877			
100172120	KENSINGTON	MD		10/17/2024		40		(40)			(40)						
100044803	MIAMI	FL		11/19/2020		1,326		(101)			(101)		1,225	1,225			
100148638	GALT	CA		05/15/2024		1,055		(184)			(184)		871	871			
100152174	SEATTLE	WA		05/17/2024		1,104		(6)			(6)		1,099	1,099			
100180869	UNITED KINGDOM	GBR		11/27/2024		106							106	106			
100129820	SALT LAKE CITY	UT		09/27/2023		1,292		(65)			(65)		1,226	1,226			
100160182	ROTONDA WEST	FL		07/18/2024		1,149		(51)			(51)		1,098	1,098			
100086578	CHICAGO	IL		09/30/2022		1,406		9			9		1,415	1,415			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107798	PRESCOTT	AZ		05/19/2023		1,345		34			34		1,378	1,378			
100166076	MADISON	TN		09/09/2024		1,074		(92)			(92)		981	981			
100153351	NOKOMIS	FL		05/30/2024		1,132		(36)			(36)		1,096	1,096			
100140235	MURRIETA	CA		01/18/2024		1,117		(94)			(94)		1,023	1,023			
100129446	CAROLINA BEACH	NC		09/29/2023		2,649		(27)			(27)		2,621	2,621			
100117088	CANDLER	NC		07/20/2023		(1,870)		3,538			3,538		1,668	1,668			
100141365	WINDER	GA		01/30/2024		941		(79)			(79)		862	862			
100044870	GAITHERSBURG	MD		11/19/2020		2,337		(30)			(30)		2,307	2,307			
100160097	HOUSTON	TX		07/17/2024		1,137		(56)			(56)		1,081	1,081			
100163380	HOUSTON	TX		09/27/2024		1,663		(162)			(162)		1,501	1,501			
100151124	OCEANSIDE	CA		05/08/2024		1,166		(85)			(85)		1,080	1,080			
100119900	PARKLAND	FL		08/10/2023		1,031		(48)			(48)		984	984			
100079950	CANOGA PARK	CA		04/25/2022		2,530		(43)			(43)		2,487	2,487			
100173133	HERRIMAN	UT		10/30/2024		1,255		(81)			(81)		1,174	1,174			
100165269	WILLOWS	CA		08/29/2024		20		(20)			(20)						
100141661	LAS VEGAS	NV		01/30/2024		1,168		(116)			(116)		1,052	1,052			
100148210	SHELTON	WA		04/12/2024		1,196		(90)			(90)		1,106	1,106			
100171621	HAYMARKET	VA		10/16/2024		1,245		(97)			(97)		1,148	1,148			
100116491	CELINA	TX		07/20/2023		1,249		704			704		1,953	1,953			
100128193	VIRGINIA BEACH	VA		09/18/2023		2,275		75			75		2,350	2,350			
100180173	ELIZABETH	NJ		11/25/2024		689		(120)			(120)		569	569			
100144440	UNIVERSAL CITY	TX		03/07/2024		1,363		6			6		1,369	1,369			
100151860	MIRAMAR	FL		05/10/2024		1,057		(53)			(53)		1,004	1,004			
100144392	LONE OAK	TX		03/07/2024		1,773		(141)			(141)		1,633	1,633			
100088927	LOS ANGELES	CA		11/15/2022		4		(4)			(4)						
100143291	MARIETTA	GA		02/16/2024		1,302		4			4		1,306	1,306			
100157618	HONOLULU	HI		06/28/2024		2,687		(134)			(134)		2,553	2,553			
100116640	DALY CITY	CA		07/20/2023		1,753		1,543			1,543		3,296	3,296			
100147817	PORTLAND	OR		04/08/2024		1,185		(64)			(64)		1,121	1,121			
100164184	MARYSVILLE	WA		08/21/2024		961		(17)			(17)		944	944			
100114950	RED LION	PA		07/13/2023		(8,696)		(77)			(77)	16,497	7,724	7,623	(100)		(100)
100141320	BRIDGEWATER	MA		01/30/2024		760		(1)			(1)		760	760			
100131834	MULLICA HILL	NJ		10/06/2023		590		(24)			(24)		567	567			
100176575	PINETOP	AZ		11/15/2024		1,151		(66)			(66)		1,085	1,085			
100164266	GREENBELT	MD		08/21/2024		1,186		(83)			(83)		1,103	1,103			
100161315	SEATTLE	WA		07/25/2024		1,421		(85)			(85)		1,337	1,337			
100171608	JOHNS CREEK	GA		10/16/2024		13,316		(465)			(465)		12,851	12,851			
100086049	SAN ANTONIO	TX		08/24/2022		1,247		23			23		1,270	1,270			
100144139	JACKSON	NJ		03/07/2024		788		(32)			(32)		756	756			
100152264	RIVERSIDE	CA		05/17/2024		1,241		(33)			(33)		1,207	1,207			
100144904	UNITED KINGDOM	GBR		03/12/2024		(6,259)		6,440			6,440		182	182			
100087281	WHITE PLAINS	NY		10/25/2022		2,804		752			752		3,557	3,557			
100099945	LAKEWOOD	CA		03/28/2023		1,074		(56)			(56)		1,019	1,019			
100102600	HERNDON	VA		06/07/2023		1,306		(122)			(122)		1,184	1,184			
100170322	BOZEMAN	MT		10/08/2024		1,275		(107)			(107)		1,168	1,168			
100152022	RANCHO MIRAGE	CA		05/14/2024		1,269		(45)			(45)		1,224	1,224			
100171413	RANCHO CORDOVA	CA		10/16/2024		1,282		(23)			(23)		1,259	1,259			
100082627	KAILUA KONA	HI		04/14/2022		2,649		(56)			(56)		2,593	2,593			
100089375	BLUFFDALE	UT		11/17/2022		1,420		66			66		1,486	1,486			
100090072	AVENTURA	FL		01/13/2023		791		(22)			(22)		768	768			
100115908	CARMICHAEL	CA		07/20/2023		1,245		(86)			(86)		1,159	1,159			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149902	LAS VEGAS	NV		04/29/2024		2,405		(119)			(119)		2,287	2,287			
100114549	MORENO VALLEY	CA		06/29/2023		1,276		(4)			(4)		1,272	1,272			
100173715	INDIO	CA		10/30/2024		1,062		(101)			(101)		960	960			
100081687	HAWTHORNE	CA		03/21/2022		2,465		(82)			(82)		2,383	2,383			
100165653	NORTH MIAMI	FL		10/04/2024		1,232		(135)			(135)		1,097	1,097			
100088087	SULTAN	WA		10/25/2022		1,318		10			10		1,328	1,328			
100157612	FORT MYERS	FL		06/28/2024		1,095		(48)			(48)		1,048	1,048			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		994		(95)			(95)		900	900			
100163983	JAMAICA	NY		08/21/2024		1,158		(123)			(123)		1,035	1,035			
100162296	DULUTH	GA		09/06/2024		959		(114)			(114)		845	845			
100013206	CHICAGO	IL		05/25/2017		1,405		324			324		1,730	1,730			
100152778	FORT MYERS	FL		05/22/2024		1,122		(64)			(64)		1,058	1,058			
100149766	SPRING VALLEY	NY		04/26/2024		(1,120)		2,202			2,202		1,082	1,082			
100172347	EL CAJON	CA		10/23/2024		1,160		(69)			(69)		1,091	1,091			
100118747	TRUCKEE	CA		07/25/2023		1,639		(87)			(87)		1,553	1,553			
100167126	MIAMI	FL		09/13/2024		566		2			2		568	568			
100110105	PHOENIX	AZ		06/23/2023		1,452		(36)			(36)		1,416	1,416			
100179608	THE WOODLANDS	TX		11/21/2024		1,214		(67)			(67)		1,147	1,147			
100132348	CLOVIS	CA		11/03/2023		1,207		413			413		1,620	1,620			
100172176	FONTANA	CA		10/17/2024		1,036		(113)			(113)		923	923			
100116293	EL CAJON	CA		07/20/2023		705		623			623		1,327	1,327			
100161744	TAMPA	FL		07/30/2024		1,631		(138)			(138)		1,493	1,493			
100149500	UPLAND	CA		04/24/2024		1,184		(74)			(74)		1,110	1,110			
100102169	LOS ANGELES	CA		04/14/2023		1,326		87			87		1,413	1,413			
100186779	NASHVILLE	TN		12/31/2024		1,093		(93)			(93)		1,000	1,000			
100159449	ELLIJAY	GA		07/15/2024		1,158		(101)			(101)		1,057	1,057			
100171603	WASHINGTON	DC		10/16/2024		1,682		(110)			(110)		1,572	1,572			
100146999	TUSTIN	CA		03/27/2024		1,135		(42)			(42)		1,093	1,093			
100082647	KISSIMMEE	FL		04/14/2022		(20,549)		(151)			(151)	22,749	2,050	1,971	(78)		(78)
100171842	SHELTON	WA		10/17/2024		1,279		(99)			(99)		1,180	1,180			
100158925	ATLANTIC CITY	NJ		07/12/2024		1,688		(68)			(68)		1,621	1,621			
100067684	CHICAGO	IL		09/23/2021		2,810		(73)			(73)		2,737	2,737			
100120008	NASHVILLE	TN		08/11/2023		(23,421)		3			3	22,939	(479)	1,235	1,714		1,714
100164495	ELLIJAY	GA		08/21/2024		(23,688)		(74)			(74)	22,819	(943)	1,084	2,028		2,028
100168298	ROCKLIN	CA		09/20/2024		(22,338)		4			4	22,749	415	425	9		9
100140173	WOODLAND	CA		01/09/2024		(21,235)		153			153	22,749	1,667	1,562	(105)		(105)
100162956	MIRAMAR BEACH	FL		08/12/2024		(20,028)		(108)			(108)	22,749	2,612	2,608	(4)		(4)
100149299	CATHEDRAL CITY	CA		04/24/2024		1,160		(81)			(81)		1,078	1,078			
100176152	PHOENIX	AZ		12/20/2024		536		(62)			(62)		475	475			
100100788	SAN PABLO	CA		04/28/2023		2,843		676			676		3,519	3,519			
100174783	JAMAICA	NY		10/31/2024		(15,382)		(93)			(93)	16,452	977	1,229	252		252
100182491	BLUE RIDGE	GA		12/12/2024		(27,503)		95			95	24,574	(2,834)	968	3,802		3,802
100090882	CHARLOTTE	NC		01/31/2023		1,427		67			67		1,494	1,494			
100054732	FAIRFIELD	CT		03/23/2021		2,103		(172)			(172)		1,931	1,931			
100088275	PORT WASHINGTON	NY		10/17/2022		5,878		(234)			(234)		5,644	5,644			
100168259	SAINT GEORGE	UT		09/20/2024		856		1			1		857	857			
100153391	YUCAIPA	CA		05/29/2024		912		(111)			(111)		800	800			
100153353	FORT MYERS	FL		05/30/2024		1,155		(48)			(48)		1,108	1,108			
100110147	GARDENA	CA		06/29/2023		2,080		(116)			(116)		1,963	1,963			
100147919	GARFIELD	NJ		04/08/2024		1,344		4			4		1,348	1,348			
100071462	PORTLAND	OR		10/26/2021		34		(34)			(34)						

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100061933	FRANKLIN PARK	NJ		07/01/2021		2,787		(84)			(84)		2,703	2,703			
100103394	SACRAMENTO	CA		06/16/2023		1,029		(105)			(105)		924	924			
100091182	OAKLAND	NJ		01/31/2023		1,310		37			37		1,347	1,347			
100087068	CANYON LAKE	TX		11/04/2022		51		(1)			(1)		50	50			
100168599	LAS VEGAS	NV		09/25/2024		1,346		(16)			(16)		1,330	1,330			
100163792	LOS ANGELES	CA		09/27/2024		10,298		(682)			(682)		9,616	9,616			
100171606	JASPER	TX		10/16/2024		744		(106)			(106)		637	637			
100043579	SCARSDALE	NY		08/13/2020		1,434		(132)			(132)		1,302	1,302			
100151978	BROOMFIELD	CO		06/14/2024		1,191		(72)			(72)		1,119	1,119			
100164254	NEWARK	NJ		08/21/2024		1,116		(64)			(64)		1,052	1,052			
100114745	CATHEDRAL CITY	CA		07/07/2023		1,195		(59)			(59)		1,137	1,137			
100137520	SUGAR GROVE	NC		12/08/2023		21,416		(331)			(331)		21,085	21,085			
100161357	WINTER GARDEN	FL		07/25/2024		1,169		36			36		1,205	1,205			
100120707	BROOMFIELD	CO		08/25/2023		1,418		88			88		1,505	1,505			
100163164	WESTLAKE	FL		08/13/2024		1,631		(115)			(115)		1,516	1,516			
100173146	PHOENIX	AZ		10/30/2024		1,476		(25)			(25)		1,451	1,451			
100145711	UNITED KINGDOM	GBR		03/12/2024		1,573		2,435			2,435		4,008	4,008			
100136553	REDLANDS	CA		11/20/2023		1,354		319			319		1,673	1,673			
100147935	SOUTH LAKE TAHOE	CA		04/08/2024		107,303		(1,507)			(1,507)		105,796	105,796			
100143723	SCOTTSDALE	AZ		02/26/2024		900		(67)			(67)		833	833			
100141627	FRESNO	CA		01/30/2024		(15,508)		(135)			(135)	16,432	788	625	(164)		(164)
100143740	EVERETT	WA		04/05/2024		1,188		(75)			(75)		1,114	1,114			
100088353	PLEASANT GROVE	UT		01/06/2023		1,127		(27)			(27)		1,100	1,100			
100182417	SANTA ROSA	CA		12/12/2024		8,516		(93)			(93)		8,422	8,422			
100143107	WEST PALM BEACH	FL		02/16/2024		787		(50)			(50)		737	737			
100173958	FORNEY	TX		10/31/2024		1,102		(153)			(153)		949	949			
100154076	KANNAPOLIS	NC		06/06/2024		1,392		(48)			(48)		1,344	1,344			
100164427	CHARLOTTE	NC		08/21/2024		1,117		(65)			(65)		1,051	1,051			
100182621	FORT PIERCE	FL		12/12/2024		891		(88)			(88)		804	804			
100147922	RICHARDSON	TX		04/08/2024		1,220		(80)			(80)		1,140	1,140			
100158277	UNITED KINGDOM	GBR		07/09/2024		(7,087)		7,087			7,087						
100108434	HAVERSTRAW	NY		05/25/2023		1,177		(39)			(39)		1,138	1,138			
100163030	CATHEDRAL CITY	CA		08/13/2024		1,165		(115)			(115)		1,050	1,050			
100137465	SAN ANTONIO	TX		01/11/2024		1,558		(126)			(126)		1,432	1,432			
100171422	LINDEN	NJ		10/16/2024		1,969		(53)			(53)		1,916	1,916			
100162556	PORTLAND	OR		08/12/2024		1,207		(37)			(37)		1,170	1,170			
100161154	RENO	NV		07/24/2024		1,208		(90)			(90)		1,118	1,118			
100156297	DENVER	CO		07/25/2024		1,089		(90)			(90)		998	998			
4010062503	YOUNGSTOWN	OH		01/10/2024		42		(42)			(42)						
100157901	DENVER	NC		07/09/2024		1,937		297			297		2,234	2,234			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		2,216		(131)			(131)		2,085	2,085			
100091019	LOS ANGELES	CA		01/31/2023		1,051		(141)			(141)		910	910			
100143663	WAXHAW	NC		02/22/2024		(15,272)		(21)			(21)	16,495	1,202	1,158	(44)		(44)
100186301	PALMDALE	CA		12/30/2024		1,126		(109)			(109)		1,017	1,017			
100030867	CROTON ON HUDSON	NY		04/09/2019		3,002		707			707		3,709	3,709			
100156076	WEST PALM BEACH	FL		06/18/2024		980		(149)			(149)		831	831			
100160585	HESPERIA	CA		07/19/2024		(22,591)		(10)			(10)	22,692	91		(91)		(91)
100129587	SUNSET BEACH	NC		09/29/2023		1,057		(15)			(15)		1,042	1,042			
100169607	RENTON	WA		09/30/2024		996		(81)			(81)		915	915			
100150786	FULLERTON	CA		05/07/2024		2,268		(30)			(30)		2,238	2,238			
100152448	EVERETT	WA		05/17/2024		1,121		(40)			(40)		1,081	1,081			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147765	COSTA MESA	CA		04/08/2024		1,584		(62)			(62)		1,522	1,522			
100115442	LONG BEACH	CA		07/17/2023		201		(6)			(6)		195	195			
100168529	CORAOPOLIS	PA		09/25/2024		1,261		(88)			(88)		1,174	1,174			
100138203	LAS VEGAS	NV		12/14/2023		809		(73)			(73)		736	736			
100167034	GARLAND	TX		09/13/2024		1,239		(140)			(140)		1,100	1,100			
100148522	PHILADELPHIA	PA		04/12/2024		1,296		(53)			(53)		1,243	1,243			
100136577	WOODLAND PARK	NJ		11/22/2023		1,001		(22)			(22)		980	980			
100114746	RAYMOND	CA		07/07/2023		1,147		(67)			(67)		1,080	1,080			
100120882	CORONA	CA		08/28/2023		4,271		(138)			(138)		4,134	4,134			
100087237	TEANECK	NJ		10/25/2022		1,606		642			642		2,248	2,248			
100165323	MIDDLETOWN	CA		08/29/2024		1,872		(6)			(6)		1,866	1,866			
100060152	HOLMES BEACH	FL		06/25/2021		2,747		(108)			(108)		2,639	2,639			
100150473	LA PUENTE	CA		05/03/2024		(21,283)		54			54	22,675	1,446	1,403	(43)		(43)
100149064	LAND O LAKES	FL		04/19/2024		32		(32)			(32)						
100082074	TWICKENHAM	GBR		03/30/2022		180,567							180,567	180,567			
100182363	SEVIERVILLE	TN		12/12/2024		852		(3)			(3)		850	850			
100115829	SEATTLE	WA		07/20/2023		1,665		(40)			(40)		1,625	1,625			
100169188	PLAINFIELD	NJ		09/27/2024		(1,812)		2,159			2,159		348	348			
100169187	PLAINFIELD	NJ		09/27/2024		(1,812)		2,159			2,159		348	348			
100086745	CARROLLTON	TX		09/30/2022		3,763		3			3		3,766	3,766			
100129591	SAN DIEGO	CA		09/29/2023		1,200		(63)			(63)		1,137	1,137			
100163865	CARROLLTON	TX		09/27/2024		1,395		(112)			(112)		1,283	1,283			
100158508	GRASS VALLEY	CA		07/10/2024		1,094		(78)			(78)		1,016	1,016			
100168099	SURPRISE	AZ		09/20/2024		295		37			37		332	332			
100175974	MANTECA	CA		11/14/2024		1,403		2			2		1,405	1,405			
100160958	KENT	WA		07/24/2024		1,192		(88)			(88)		1,103	1,103			
100136148	SAINT AUGUSTINE	FL		12/18/2023		941		(78)			(78)		863	863			
100074418	CHICAGO	IL		12/02/2021		4,933		(414)			(414)		4,519	4,519			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		1,219		(87)			(87)		1,132	1,132			
100132492	LONGMONT	CO		11/03/2023		(52)		52			52						
100149181	SAN DIEGO	CA		04/22/2024		1,065		(63)			(63)		1,002	1,002			
100143517	NEWARK	NJ		02/21/2024		1,122		(55)			(55)		1,067	1,067			
100127993	SILVER SPRING	MD		09/08/2023		1,420		181			181		1,601	1,601			
100081618	DAVENPORT	FL		03/24/2022		2,154		(227)			(227)		1,927	1,927			
100139456	WILLIS	TX		12/28/2023		1,068		27			27		1,095	1,095			
100127999	LEBANON	TN		09/08/2023		1,418		167			167		1,585	1,585			
100137712	SAN FRANCISCO	CA		12/08/2023		1,085		(72)			(72)		1,012	1,012			
100144314	TEMECULA	CA		03/07/2024		824		(78)			(78)		746	746			
100143823	ROTTERDAM	NLD		02/27/2024													
100117547	SAN JOSE	CA		07/20/2023		1,329		491			491		1,820	1,820			
100173236	MT PLEASANT	SC		10/30/2024		9,405		(254)			(254)		9,151	9,151			
100116848	LOS ANGELES	CA		07/20/2023		2,091		190			190		2,281	2,281			
100186374	TEMPE	AZ		12/30/2024		397		(66)			(66)		330	330			
100012054	YONKERS	NY		03/08/2017		1,647		313			313		1,960	1,960			
100119267	AURORA	CO		07/31/2023		1,425		46			46		1,471	1,471			
100107997	JACKSON	NJ		05/25/2023		1,183		22			22		1,205	1,205			
100161709	MIAMI	FL		07/30/2024		1,150		(107)			(107)		1,042	1,042			
100147011	FREMONT	CA		03/27/2024		1,391		(110)			(110)		1,280	1,280			
100014647	SAN FRANCISCO	CA		09/27/2017		6,347		95			95		6,442	6,442			
100165977	ARLINGTON	VA		09/06/2024		1,178		(121)			(121)		1,057	1,057			
100116826	EASTVALE	CA		07/20/2023		1,335		1,515			1,515		2,849	2,849			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166085	HOLLYWOOD	FL		09/09/2024		1,133		(56)			(56)		1,077	1,077			
100118932	FREDERICK	MD		07/27/2023		2,614		(167)			(167)		2,447	2,447			
100084729	TEMPE	AZ		08/02/2022		1,589		66			66		1,655	1,655			
100144811	UNITED KINGDOM	GBR		03/12/2024		(2,836)		2,916			2,916		80	80			
100161511	MCMINNVILLE	OR		07/30/2024		1,004		(84)			(84)		921	1,064		143	143
100169298	KENDALL PARK	NJ		09/27/2024		2,829		(299)			(299)		2,530	2,530			
100080914	JOSHUA TREE	CA		04/01/2022		2,145		(245)			(245)		1,900	1,900			
100167870	LAS VEGAS	NV		09/20/2024		1,650		(93)			(93)		1,557	1,557			
100162314	BOCA RATON	FL		08/05/2024		1,394		(65)			(65)		1,329	1,329			
100024753	INGLEWOOD	CA		09/20/2018		1,657		(84)			(84)		1,572	1,572			
100121005	VENICE	FL		08/30/2023		1,942		138			138		2,080	2,080			
100137370	NORTH ARLINGTON	NJ		12/01/2023		1,000		(56)			(56)		943	943			
100116326	STATEN ISLAND	NY		07/20/2023		1,556		879			879		2,434	2,434			
100086549	LEMONT	IL		09/30/2022		1,654		16			16		1,670	1,670			
100089985	OCALA	FL		01/13/2023		1,166		(12)			(12)		1,154	1,154			
100141064	CANYON COUNTRY	CA		02/20/2024		13,804		(167)			(167)		13,637	13,637			
100091964	LAKEWOOD RANCH	FL		02/07/2023		840		(16)			(16)		824	824			
100175162	CHARLESTON	SC		11/05/2024		1,401		(18)			(18)		1,382	1,382			
100172221	KENNESAW	GA		10/17/2024		869		(130)			(130)		739	739			
100145692	UNITED KINGDOM	GBR		03/12/2024													
100150135	COCONUT CREEK	FL		06/14/2024		2,115		(79)			(79)		2,036	2,036			
100173016	ALOHA	OR		10/25/2024		1,590		(282)			(282)		1,308	1,308			
100186303	RIVERSIDE	CA		12/30/2024		1,066		(138)			(138)		927	927			
100090379	SAN JOSE	CA		12/28/2022		1,905		(7)			(7)		1,898	1,898			
100161056	HILLSBORO	OR		07/24/2024		2,331		106			106		2,437	2,437			
100169889	KIHEI	HI		11/08/2024		1,127		(70)			(70)		1,057	1,057			
100108241	SAN BERNARDINO	CA		05/24/2023		1,156		(83)			(83)		1,072	1,072			
100158353	UNITED KINGDOM	GBR		07/09/2024		(5,606)		5,606			5,606						
100114709	SPOTSYLVANIA	VA		06/29/2023		857		(60)			(60)		797	797			
100139929	NETHERLANDS	NLD		12/28/2023													
100121026	NAPLES	FL		08/30/2023		1,383		131			131		1,515	1,515			
100079371	GILBERT	AZ		03/17/2022		4,300		(143)			(143)		4,157	4,157			
4010053963	TRENTON	NJ		06/20/2023		782		(98)			(98)		684	684			
100176228	JUSTIN	TX		12/20/2024		974		(72)			(72)		901	901			
100163298	HESPERIA	CA		08/13/2024		878		(68)			(68)		810	810			
100144561	PASO ROBLES	CA		04/26/2024		1,108		(138)			(138)		970	970			
100138735	NEWPORT BEACH	CA		02/02/2024		841		(94)			(94)		747	747			
100135785	JERSEY CITY	NJ		11/10/2023		1,206		201			201		1,407	1,407			
100081807	HARRISON	NJ		03/30/2022		1,966		29			29		1,994	1,994			
100159939	HIALEAH	FL		08/16/2024		975		(44)			(44)		931	931			
100145217	UNITED KINGDOM	GBR		03/12/2024		122		(53)			(53)		69	69			
100144339	KISSIMMEE	FL		03/07/2024		1,167		(88)			(88)		1,079	1,079			
100153893	OXNARD	CA		06/05/2024		1,031		(74)			(74)		957	957			
100088837	LEAGUE CITY	TX		11/15/2022		1,659		(42)			(42)		1,616	1,616			
100118982	WEST JORDAN	UT		07/27/2023		7,604		(238)			(238)		7,366	7,366			
100169498	WESTWOOD	NJ		09/30/2024		782		(84)			(84)		698	698			
100167448	MERCED	CA		09/16/2024		1,183		(130)			(130)		1,053	1,053			
100011102	LOS ANGELES	CA		12/23/2016		3,534		418			418		3,952	3,952			
100140232	WACO	TX		01/11/2024		628		35			35		662	662			
100162981	MANASSAS PARK	VA		08/12/2024		1,221		(54)			(54)		1,168	1,168			
100186267	CONCORD TOWNSHIP	OH		12/27/2024		(15,380)		(93)			(93)	16,341	868	731	(137)		(137)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109151	FREDERICKSBURG	TX		07/21/2023		1,353		(55)			(55)		1,298	1,298			
100137205	PORTER	TX		11/28/2023		1,002		(62)			(62)		940	940			
100089251	BRIDGEPORT	CT		01/26/2023		520		706			706		1,226	1,226			
100162813	INDIANAPOLIS	IN		08/12/2024		1,295		15			15		1,310	1,310			
100164256	STANWOOD	WA		08/21/2024		1,125		(46)			(46)		1,079	1,079			
100153902	LOS BANOS	CA		06/05/2024		1,948		(135)			(135)		1,813	1,813			
100079789	SAN DIEGO	CA		04/08/2022		2,656		706			706		3,362	3,362			
100149483	ROSEVILLE	CA		04/24/2024		1,185		(116)			(116)		1,068	1,068			
100139319	DAVENPORT	FL		12/28/2023		899		10			10		909	909			
100137803	FERNANDINA BEACH	FL		12/08/2023		1,187		(33)			(33)		1,153	1,153			
4010052534	DETROIT	MI		07/27/2023		1,033		(91)			(91)		942	942			
100133750	BEND	OR		10/23/2023		1,279		32			32		1,311	1,311			
100089960	WALLINGTON	NJ		01/26/2023		1,281		(264)			(264)		1,017	1,017			
100137025	ERIE	CO		11/28/2023		1,441		643			643		2,084	2,084			
100147440	RUIDOSO	NM		04/03/2024		1,061		(51)			(51)		1,010	1,010			
100173005	BROOKLYN	NY		10/25/2024		1,189		(12)			(12)		1,178	1,178			
100089772	KISSIMMEE	FL		12/02/2022		1,079		(108)			(108)		971	971			
100030812	ORANGE	CA		04/09/2019		(77)		1,031			1,031		954	954			
100075933	NATIONAL CITY	CA		01/07/2022		2,425		(179)			(179)		2,246	2,246			
100151509	MANTECA	CA		05/10/2024		197,540		3,887			3,887		201,427	201,427			
100162594	BALL GROUND	GA		08/12/2024		42,028		(615)			(615)		41,413	41,413			
100099621	ROHNERT PARK	CA		04/06/2023		609		77			77		686	686			
100168064	PUNTA GORDA	FL		09/20/2024		359		21			21		380	380			
100118988	PALMDALE	CA		07/27/2023		958		(87)			(87)		871	871			
100158780	ASHEVILLE	NC		07/10/2024		1,267		(25)			(25)		1,242	1,242			
100110406	GLORIETA	NM		06/30/2023		1,423		5			5		1,428	1,428			
100147467	PATTERSON	CA		04/03/2024		1,238		(34)			(34)		1,204	1,204			
100151825	INDIANAPOLIS	IN		05/10/2024		1,165		97			97		1,262	1,262			
100137991	MARYSVILLE	WA		12/13/2023		1,376		264			264		1,640	1,640			
100109287	SEVIERVILLE	TN		06/12/2023		1,204		(28)			(28)		1,176	1,176			
100156739	LOS ANGELES	CA		06/26/2024		1,174		(70)			(70)		1,104	1,104			
100082357	PORT SAINT LUCIE	FL		04/14/2022		(16)		16			16						
100173108	CARY	NC		10/30/2024		1,376		(53)			(53)		1,323	1,323			
100155948	QUEEN CREEK	AZ		06/17/2024		2,349		(17)			(17)		2,332	2,332			
100127635	DENVER	CO		09/08/2023		1,251		(52)			(52)		1,199	1,199			
100000310	DOWNEY	CA		09/27/2016		(14,340)		113			113	16,272	2,044	1,941	(103)		(103)
100153335	WILDWOOD	NJ		05/30/2024		1,460		29			29		1,489	1,489			
100082648	FRESNO	CA		04/14/2022		49		(49)			(49)						
100136013	LOS ANGELES	CA		11/16/2023		817		2			2		820	820			
100169824	OCALA	FL		09/30/2024		637		10			10		647	647			
100108206	MANASSAS	VA		05/24/2023		1,857		(22)			(22)		1,835	1,835			
100144529	KIHEI	HI		04/26/2024		1,166		(53)			(53)		1,113	1,113			
100174510	LAS VEGAS	NV		10/31/2024		1,059		(120)			(120)		939	939			
100127686	MODESTO	CA		09/08/2023		2,114		(161)			(161)		1,953	1,953			
100185981	SAN BERNARDINO	CA		12/26/2024		826		(56)			(56)		770	770			
100144059	SHORELINE	WA		03/07/2024		1,168		(83)			(83)		1,084	1,084			
100154784	LA QUINTA	CA		07/19/2024		(12,124)		(111)			(111)	16,298	4,063	4,001	(62)		(62)
100175105	AURORA	CO		11/05/2024		1,138		(63)			(63)		1,075	1,075			
100158142	DAVENPORT	FL		07/09/2024		1,152		(53)			(53)		1,099	1,099			
100164856	WEST COVINA	CA		08/26/2024		1,139		(70)			(70)		1,068	1,068			
100149041	MAITLAND	FL		04/19/2024		49,291		(762)			(762)		48,529	48,529			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166222	MORENO VALLEY	CA		09/09/2024		1,421		75			75		1,495	1,495			
100101002	PHOENIX	AZ		04/28/2023		1,980		469			469		2,449	2,449			
100157926	DAVENPORT	FL		07/09/2024		1,118		(45)			(45)		1,073	1,073			
100140601	FOLSOM	CA		01/19/2024		1,383		3			3		1,386	1,386			
100000212	BUENA PARK	CA		09/27/2016		820		983			983		1,802	1,802			
100109082	DEERFIELD BEACH	FL		06/05/2023		(902)		2,021			2,021		1,120	1,120			
100137865	STEVENSVILLE	MT		12/08/2023		1,168		(76)			(76)		1,091	1,091			
4010047432	DETROIT	MI		03/22/2023		(15,240)		(75)			(75)	16,296	981	970	(11)		(11)
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		1,942							1,942	1,942			
100141730	SYOSSET	NY		01/30/2024		1,057		(72)			(72)		985	985			
100162826	NEW MARKET	VA		08/12/2024		1,241		(45)			(45)		1,196	1,196			
100117820	JAMAICA	NY		07/20/2023		967		(27)			(27)		940	940			
100015823	LOS ANGELES	CA		02/27/2018		2,884		70			70		2,955	2,955			
100144166	BRANFORD	CT		03/07/2024		1,175		(56)			(56)		1,120	1,120			
100149360	ISLAND PARK	ID		04/24/2024		1,153		(81)			(81)		1,072	1,072			
100081812	CORONA	CA		03/30/2022		2,035		108			108		2,143	2,143			
100137925	INDIAN SHORES	FL		12/13/2023		1,010		24			24		1,034	1,034			
100174341	PORT SAINT JOE	FL		10/31/2024		1,146		(75)			(75)		1,071	1,071			
100175196	POMONA	CA		11/05/2024		(14,780)		19			19	16,287	1,525	1,429	(96)		(96)
100139548	REISTERSTOWN	MD		12/28/2023		977		(49)			(49)		927	927			
100165939	HAWAIIAN GARDENS	CA		09/06/2024		1,629		(71)			(71)		1,559	1,559			
100155233	COMPTON	CA		07/19/2024		235		(87)			(87)		149	149			
100152201	ATLANTA	GA		05/17/2024		1,149		(80)			(80)		1,069	1,069			
100149192	GRAPEVINE	TX		04/22/2024		1,196		(116)			(116)		1,080	1,080			
100087121	LOMITA	CA		11/04/2022		1,348		(68)			(68)		1,280	1,280			
100102499	PANAMA CITY BEACH	FL		06/07/2023		816		(113)			(113)		703	703			
100140655	SPOKANE VALLEY	WA		02/08/2024		1,096		(164)			(164)		933	933			
100143472	OCEANSIDE	CA		02/16/2024		1,157		(70)			(70)		1,087	1,087			
100155887	HORSESHOE BAY	TX		06/17/2024		1,155		(90)			(90)		1,066	1,066			
100147476	SPRING VALLEY	CA		04/03/2024		1,147		(67)			(67)		1,080	1,080			
100115005	KNOXVILLE	TN		07/14/2023		1,306		35			35		1,341	1,341			
100160865	PHILADELPHIA	PA		07/24/2024		1,138		(87)			(87)		1,051	1,051			
100144366	WEST COVINA	CA		03/07/2024		1,314		(50)			(50)		1,264	1,264			
100185857	COMPTON	CA		12/26/2024		792		(59)			(59)		732	732			
100068233	GALVESTON	TX		08/25/2021		2,715		(109)			(109)		2,606	2,606			
100139621	MORENO VALLEY	CA		12/28/2023		282		6			6		289	289			
100185427	ALAMEDA	CA		12/20/2024		4,708		105			105		4,814	4,814			
100144716	UNITED KINGDOM	GBR		03/12/2024													
100155102	GRANT-VALKARIA	FL		07/19/2024		1,172		(149)			(149)		1,023	1,023			
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		956		(62)			(62)		894	894			
100168524	LAS VEGAS	NV		09/25/2024		803		(80)			(80)		723	723			
100115427	DEL HAVEN	NJ		07/17/2023		1,211		153			153		1,364	1,364			
100152654	GEORGETOWN	TX		05/17/2024		1,127		(39)			(39)		1,088	1,088			
100143975	UPLAND	CA		02/29/2024		1,111		(54)			(54)		1,057	1,057			
100089204	TEMPE	AZ		11/18/2022		1,297		(38)			(38)		1,259	1,259			
100175024	LOS ANGELES	CA		11/05/2024		1,399		61			61		1,460	1,460			
100129969	YONKERS	NY		09/27/2023		(406)		1,468			1,468		1,062	1,062			
100165049	YUCCA VALLEY	CA		08/28/2024		998		(181)			(181)		817	817			
100103125	DEER PARK	NY		04/21/2023		1,209		(63)			(63)		1,146	1,146			
100144665	UNITED KINGDOM	GBR		03/12/2024		(2,277)		2,437			2,437		160	160			
100091146	SAN DIEGO	CA		01/31/2023		1,386		108			108		1,494	1,494			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166263	TEHACHAPI	CA		09/09/2024		1,189		(67)			(67)		1,122	1,122			
100170415	SILVER SPRING	MD		10/09/2024		1,654		(115)			(115)		1,539	1,539			
100174584	BETHPAGE	NY		10/31/2024		1,316		(111)			(111)		1,205	1,205			
100135213	MIRAMAR BEACH	FL		11/08/2023		1,254		(7)			(7)		1,246	1,246			
100071544	CASTRO VALLEY	CA		10/14/2021		2,749		(128)			(128)		2,621	2,621			
100162632	BRIDGEWATER	NJ		08/12/2024		1,120		(63)			(63)		1,057	1,057			
100165345	SMITHFIELD	NC		08/29/2024		1,015		(87)			(87)		927	927			
100132462	MIAMI	FL		11/03/2023		1,131		135			135		1,267	1,267			
100147736	MIAMI	FL		04/08/2024		1,149		(71)			(71)		1,078	1,078			
100171701	BEAUMONT	CA		10/17/2024		903		(59)			(59)		845	845			
100108914	TURLOCK	CA		05/31/2023		1,678		(113)			(113)		1,565	1,565			
100137512	TACOMA	WA		01/11/2024		906		(125)			(125)		780	780			
4010063217	RICHMOND	IN		01/30/2024		983		(82)			(82)		901	901			
100163032	WEST HAVEN	UT		08/13/2024		1,091		(86)			(86)		1,005	1,005			
100170368	SARASOTA	FL		10/08/2024		1,169		(128)			(128)		1,040	1,040			
100087234	BOCA RATON	FL		10/25/2022		1,054		179			179		1,233	1,233			
100091100	SANDY SPRINGS	GA		01/31/2023		1,783		(179)			(179)		1,604	1,604			
100156201	CEDAR PARK	TX		06/20/2024		934		(161)			(161)		773	773			
100129576	HENDERSON	NV		09/29/2023		1,180		(6)			(6)		1,175	1,175			
100101055	BROOKLYN	NY		04/28/2023		2,427		1,187			1,187		3,613	3,613			
100080038	ORMOND BEACH	FL		04/08/2022		3,620		(94)			(94)		3,526	3,526			
100186379	SANTA CLARA	CA		12/30/2024		836		(46)			(46)		790	790			
100167956	SAN DIEGO	CA		09/20/2024		1,267		(109)			(109)		1,158	1,158			
100134837	WEYMOUTH	MA		10/30/2023		1,476		3			3		1,478	1,478			
100089072	LAKE ELSINORE	CA		01/06/2023		729		(85)			(85)		644	644			
100150057	TACOMA	WA		06/14/2024		622		(134)			(134)		488	488			
100128145	LAVALLETTE	NJ		09/18/2023		2,340		59			59		2,399	2,399			
100147557	BOCA RATON	FL		04/03/2024		9,610		(523)			(523)		9,087	9,087			
100130179	NORTH MIAMI	FL		11/15/2023		906		(19)			(19)		888	888			
100115819	COCONUT CREEK	FL		07/20/2023		1,434		(85)			(85)		1,349	1,349			
100079127	LAFAYETTE	CO		02/24/2022		2,410		(58)			(58)		2,351	2,351			
100168677	WALDWICK	NJ		09/25/2024		1,544		(104)			(104)		1,440	1,440			
100082999	HOMESTEAD	FL		05/05/2022		5,813		(163)			(163)		5,650	5,650			
100054186	RANCHO STA MARG	CA		03/23/2021		2,080		(533)			(533)		1,547	1,547			
100157652	FONTANA	CA		06/28/2024		18,288		228			228		18,515	18,515			
100128922	RANCHO CASCADES	CA		09/22/2023		1,182		(51)			(51)		1,131	1,131			
100012068	BATTLE GROUND	WA		03/08/2017		616		1,344			1,344		1,960	1,960			
100120905	DUCK CREEK VILLAGE	UT		08/30/2023		1,919		132			132		2,051	2,051			
100175829	STATEN ISLAND	NY		11/12/2024		1,132		(41)			(41)		1,091	1,091			
100091071	MOORPARK	CA		01/31/2023		(15,173)		(38)			(38)	16,236	1,025	926	(99)		(99)
100119958	N HOLLYWOOD	CA		08/11/2023		1,429		46			46		1,474	1,474			
100174376	PORT SAINT LUCIE	FL		10/31/2024		1,138		(80)			(80)		1,058	1,058			
100120453	WASHINGTON	DC		08/18/2023		993		(90)			(90)		903	903			
100120430	LA PUENTE	CA		08/18/2023		4		(4)			(4)						
100129564	PATERSON	NJ		09/29/2023		(15,719)		(26)			(26)	16,279	533	400	(133)		(133)
100163932	TEMPE	AZ		10/04/2024		1,147		(60)			(60)		1,087	1,087			
100137039	UNION	KY		11/28/2023		1,054		(41)			(41)		1,014	1,014			
100143255	PUNTA GORDA	FL		02/16/2024		1,726		(97)			(97)		1,629	1,629			
100112872	WINDERMERE	FL		06/29/2023		8,490		2,756			2,756		11,246	11,246			
100103279	LOS ANGELES	CA		04/27/2023		2,795		(115)			(115)		2,680	2,680			
100182685	CARMEL	IN		12/12/2024		1,289		(63)			(63)		1,226	1,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137155	STOCKTON	CA		11/28/2023		856		32			32		888	888			
100116444	RICHMOND HILL	NY		07/20/2023		1,676		135			135		1,811	1,811			
100091946	POMONA	CA		02/03/2023		984		(13)			(13)		971	971			
100091015	CENTERVILLE	MA		01/31/2023		2,691		(116)			(116)		2,575	2,575			
100116627	SAN FRANCISCO	CA		07/20/2023		1,737		1,723			1,723		3,461	3,461			
100145425	UNITED KINGDOM	GBR		03/12/2024		(3,529)		3,681			3,681		152	152			
100175295	INDIO	CA		11/05/2024		1,372		5			5		1,377	1,377			
100078664	CALDWELL	NJ		02/02/2022		1,347		(157)			(157)		1,190	1,190			
100119527	HOLBROOK	NY		07/28/2023		(14,947)		60			60	16,271	1,384	1,410	26		26
100180496	ANNAPOLIS	MD		11/26/2024		866		(7)			(7)		859	859			
100141215	GARDEN GROVE	CA		01/30/2024		970		(36)			(36)		935	935			
4010061173	BRIDGETON	NJ		10/27/2023		90,810		(111)			(111)		90,699	90,699			
100101555	ROUND ROCK	TX		04/26/2023		1,458		(32)			(32)		1,426	1,426			
100101921	PALM SPRINGS	CA		04/14/2023		333		(44)			(44)		289	289			
100140621	SANTA MARIA	CA		01/19/2024		1,028		(123)			(123)		905	905			
100168531	JERSEY CITY	NJ		09/25/2024		1,146		(48)			(48)		1,097	1,097			
100137483	CORAL SPRINGS	FL		01/11/2024		1,121		(44)			(44)		1,077	1,077			
100148852	WEST LONG BRANCH	NJ		04/17/2024		5,417		(146)			(146)		5,271	5,271			
100140735	HATTERAS	NC		01/22/2024		1,072		(36)			(36)		1,036	1,036			
100164510	MENIFEE	CA		08/21/2024		1,311		(159)			(159)		1,153	1,153			
100144165	WORCESTER	MA		03/07/2024		1,176		(64)			(64)		1,112	1,112			
100182163	LA VETA	CO		12/12/2024		811		46			46		857	857			
100157726	STOCKTON	CA		06/28/2024		1,319		(122)			(122)		1,197	1,197			
100178478	PLANO	TX		11/21/2024		976		(46)			(46)		930	930			
100142661	LAFAYETTE	CO		02/08/2024		1,580		137			137		1,717	1,717			
100162269	SAN DIEGO	CA		09/06/2024		1,354		(6)			(6)		1,348	1,348			
100148019	NOVATO	CA		04/10/2024		1,263		(81)			(81)		1,182	1,182			
100166100	ALBUQUERQUE	NM		09/09/2024		1,304		(25)			(25)		1,279	1,279			
100181924	SUNRIVER	OR		12/12/2024		1,114		69			69		1,183	1,183			
100173657	S-GRAVENHAGE	NLD		10/29/2024													
100120726	BAYONNE	NJ		08/25/2023		1,928		(14)			(14)		1,913	1,913			
100134619	COMMERCE CITY	CO		10/30/2023		988		(41)			(41)		947	947			
100137057	CYPRESS	TX		11/28/2023		1,131		37			37		1,168	1,168			
100114945	CONCORD	CA		07/13/2023		1,233		(106)			(106)		1,127	1,127			
100147907	DENVER	CO		04/08/2024		1,233		(38)			(38)		1,196	1,196			
100102606	HONOLULU	HI		06/22/2023		3,145		(179)			(179)		2,967	2,967			
100134495	DAVENPORT	FL		10/30/2023		955		7			7		962	962			
100185399	SAINT LOUIS	MO		12/20/2024		1,330		106			106		1,436	1,436			
100162863	BRADENTON	FL		08/12/2024		1,883		78			78		1,960	1,960			
100171623	HOLLY SPRINGS	NC		10/16/2024		(14,840)		(96)			(96)	16,276	1,340	1,246	(93)		(93)
100171625	ELK GROVE	CA		10/16/2024		1,262		(106)			(106)		1,156	1,156			
100161486	NARRAGANSETT	RI		07/30/2024		1,269		(59)			(59)		1,211	1,211			
100170452	MCDONOUGH	GA		10/09/2024		1,167		(81)			(81)		1,085	1,085			
100014304	TEANECK	NJ		09/27/2017		1,336		836			836		2,172	2,172			
100161621	UNITED KINGDOM	GBR		07/29/2024		99							99	99			
100102132	LOS ANGELES	CA		04/14/2023		1,177		(8)			(8)		1,169	1,169			
100079408	COLORADO SPRINGS	CO		03/17/2022		19		(19)			(19)						
100180012	VICTOR	MT		11/25/2024		1,200		(71)			(71)		1,129	1,129			
100136251	OLD BRIDGE	NJ		11/20/2023		1,143		18			18		1,161	1,161			
100164030	LOGANVILLE	GA		08/21/2024		857		(83)			(83)		774	774			
100152540	MIAMI	FL		05/17/2024		1,038		(26)			(26)		1,012	1,012			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140882	PHOENIX	AZ		01/25/2024		863		19			19		882	882			
100116306	PALMDALE	CA		07/20/2023		4,079		1,220			1,220		5,299	5,299			
100100386	EAST SETAUKET	NY		04/27/2023		(1,017)		3,133			3,133		2,116	2,116			
100170480	CATHEDRAL CITY	CA		10/09/2024		1,063		(103)			(103)		960	960			
100109028	BAKERSFIELD	CA		05/31/2023		1,016		(73)			(73)		943	943			
100179969	HAYDEN	ID		11/25/2024		4,540		119			119		4,659	4,659			
100169614	EL CAJON	CA		09/30/2024		1,238		(49)			(49)		1,189	1,189			
100119410	SEALY	TX		07/31/2023		(15,104)		(35)			(35)	16,264	1,125	1,149	23		23
100184368	VACAVILLE	CA		12/16/2024		(15,327)		42			42	16,209	924	870	(54)		(54)
100090997	JURUPA VALLEY	CA		01/31/2023		2,296		(114)			(114)		2,182	2,182			
100162842	LOS ANGELES	CA		08/12/2024		1,096		(46)			(46)		1,051	1,051			
100100402	BRONX	NY		04/27/2023		1,703		523			523		2,226	2,226			
100171864	SACRAMENTO	CA		10/17/2024		1,133		(110)			(110)		1,022	1,022			
100158087	BOCA RATON	FL		07/09/2024		1,261		(5)			(5)		1,256	1,256			
100174208	DAVENPORT	FL		10/31/2024		1,156		(107)			(107)		1,049	1,049			
100140286	CRYSTAL BEACH	TX		01/18/2024		979		(82)			(82)		896	896			
100126434	CRANSTON	RI		08/30/2023		983		(88)			(88)		895	895			
100120628	WOODBRIDGE	VA		08/18/2023		709		(5)			(5)		704	704			
100182338	SEATTLE	WA		12/12/2024		1,131		(75)			(75)		1,056	1,056			
100172275	SACRAMENTO	CA		10/21/2024		1,228		(92)			(92)		1,137	1,137			
100182086	LONG BRANCH	NJ		12/12/2024		160,186		2,052			2,052		162,238	162,238			
100075975	WESLEY CHAPEL	FL		01/07/2022		2,317		(212)			(212)		2,105	2,105			
100149028	ALHAMBRA	CA		04/19/2024		(14,866)		(48)			(48)	16,205	1,292	1,182	(109)		(109)
100163312	ORLANDO	FL		08/13/2024		833		(101)			(101)		732	732			
100145186	UNITED KINGDOM	GBR		03/12/2024		(2,178)		2,282			2,282		104	104			
100159584	RIALTO	CA		07/15/2024		910		(75)			(75)		835	835			
100120869	PARKER	CO		08/28/2023		1,775		(74)			(74)		1,701	1,701			
100150486	NORTH HOLLYWOOD	CA		05/03/2024		1,270		(36)			(36)		1,234	1,234			
100128832	COOPER CITY	FL		09/21/2023		1,255		(50)			(50)		1,205	1,205			
100149053	LAWRENCEVILLE	GA		04/19/2024		941		(101)			(101)		840	840			
100150467	PISMO BEACH	CA		05/03/2024		1,310		25			25		1,335	1,335			
100176868	BELMONT	NC		11/15/2024		769		(138)			(138)		632	632			
100149357	PALMETTO	FL		04/24/2024		2,963		(24)			(24)		2,938	2,938			
100103883	COPIAGUE	NY		05/10/2023		1,741		(90)			(90)		1,651	1,651			
100102571	LAHAINA	HI		06/07/2023		17		(17)			(17)						
100147325	SCHIEDAM	NLD		03/27/2024													
100115660	MARYSVILLE	WA		07/20/2023		1,241		(80)			(80)		1,160	1,160			
100087252	HOMESTEAD	FL		10/25/2022		1,682		151			151		1,833	1,833			
100184427	PARLIER	CA		12/17/2024		735		8			8		743	743			
100136511	GIDDINGS	TX		11/20/2023		1,338		52			52		1,389	1,389			
100130262	AZUSA	CA		09/28/2023		1,119		(51)			(51)		1,068	1,068			
100136588	GLENDALE	AZ		11/22/2023		571		16			16		586	586			
100161044	FREDERICK	MD		07/24/2024		5,340		(164)			(164)		5,176	5,176			
18984	EL PASO	TX		11/29/2010		115,901							115,901	115,901			
100114629	LANCASTER	CA		06/29/2023		626		(34)			(34)		592	592			
100155113	QUINLAN	TX		07/19/2024		1,069		(242)			(242)		827	827			
100080358	WESTMINSTER	CA		02/28/2022		2,144		(151)			(151)		1,993	1,993			
100144633	MANTECA	CA		03/13/2024		2,118		(50)			(50)		2,068	2,068			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023		1,256		22			22		1,278	1,278			
100173203	HENDERSON	NV		10/30/2024		874		152			152		1,026	1,026			
100162569	KANSAS CITY	MO		08/12/2024		2,352		(52)			(52)		2,300	2,300			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163388	HOMELAND	CA		09/27/2024		2,032		(180)			(180)		1,852	1,852			
100169549	MESA	AZ		09/30/2024		861		13			13		874	874			
100132691	BAYONNE	NJ		11/03/2023		876		(53)			(53)		823	823			
100048474	CANYON COUNTRY	CA		11/20/2020		2,082		34			34		2,116	2,116			
100185076	BELMONT	MA		12/20/2024		(18,090)		2,620			2,620	16,148	678	662	(17)		(17)
100133683	TUALATIN	OR		10/23/2023		1,177		(13)			(13)		1,164	1,164			
100116265	STATEN ISLAND	NY		07/20/2023		(186)		186			186						
100127514	DEERFIELD BEACH	FL		09/08/2023		1,720		(47)			(47)		1,673	1,673			
100087315	LAS VEGAS	NV		10/25/2022		5,421		689			689		6,110	6,110			
100119546	APEX	NC		07/28/2023		1,263		215			215		1,478	1,478			
100149657	LATHROP	CA		04/26/2024		1,332		(124)			(124)		1,208	1,208			
100050286	CENTREVILLE	VA		11/20/2020		1,714		(346)			(346)		1,368	1,368			
100114676	VIRGINIA BEACH	VA		06/29/2023		(14,871)		(68)			(68)	16,160	1,221	1,116	(105)		(105)
100130293	NUTLEY	NJ		09/28/2023		(13,511)		(111)			(111)	16,226	2,605	2,610	5		5
100024219	LOS ANGELES	CA		09/20/2018		(17)		17			17						
100135839	CAYUCOS	CA		11/10/2023		1,223		21			21		1,244	1,244			
100159841	BOCA RATON	FL		08/16/2024		971		(156)			(156)		815	815			
100143710	MIAMI	FL		02/23/2024		825		(39)			(39)		786	786			
100143476	SAN BERNARDINO	CA		02/16/2024		971		4			4		975	975			
100154820	BROOKLYN	NY		07/19/2024		1,144		4			4		1,148	1,148			
100158586	GARLAND	TX		07/10/2024		1,135		(56)			(56)		1,078	1,078			
100080847	KLAMATH FALLS	OR		03/10/2022		2,047		(139)			(139)		1,908	1,908			
100162259	LONGMONT	CO		09/06/2024		1,031		(176)			(176)		855	855			
100151770	PALMDALE	CA		05/10/2024		1,269		(82)			(82)		1,187	1,187			
100159196	LAUDERHILL	FL		07/15/2024		1,124		(90)			(90)		1,034	1,034			
100159197	LAUDERHILL	FL		07/15/2024		1,124		(90)			(90)		1,034	1,034			
4010068564	HAMMOND	IN		04/29/2024		1,056		(68)			(68)		989	989			
100150041	MARTINEZ	CA		06/07/2024		2,968		(269)			(269)		2,699	2,699			
100120269	COACHELLA	CA		08/18/2023		1,151		(71)			(71)		1,080	1,080			
100139471	KENNER	LA		12/28/2023		1,033		(5)			(5)		1,029	1,029			
100065409	LAKEWOOD	WA		07/28/2021		2,777		(56)			(56)		2,721	2,721			
100132268	BETHESDA	MD		10/13/2023		6,795		(260)			(260)		6,535	6,535			
100137529	SAVANNAH	GA		12/08/2023		1,173		(32)			(32)		1,141	1,141			
100119203	NEWARK	NJ		07/31/2023		1,180		(35)			(35)		1,145	1,145			
100169591	NORTH BEND	WA		09/30/2024		617		(52)			(52)		565	565			
100150503	WEST PALM BEACH	FL		05/03/2024		1,311		31			31		1,342	1,342			
100168307	PORT CHARLOTTE	FL		09/20/2024		287		39			39		326	326			
100103281	AZUSA	CA		04/27/2023		1,008		(88)			(88)		919	919			
100100006	ANNAPOLIS	MD		03/28/2023		9,039		(101)			(101)		8,938	8,938			
100173153	MAHWAH	NJ		10/30/2024		1,284		(29)			(29)		1,255	1,255			
100140317	MARYSVILLE	WA		01/18/2024		1,189		(81)			(81)		1,109	1,109			
100168693	WAXHAW	NC		09/25/2024		698		(70)			(70)		628	628			
100166096	HOMESTEAD	FL		09/09/2024		1,092		(55)			(55)		1,037	1,037			
100184994	KENNEWICK	WA		12/19/2024		830		(62)			(62)		768	768			
100065641	WASHINGTON	DC		07/28/2021		2,498		(166)			(166)		2,332	2,332			
100083076	BUENA PARK	CA		05/26/2022		(19,272)		533			533	22,294	3,555	3,450	(105)		(105)
100172692	FORT WASHINGTON	MD		11/21/2024		943		(82)			(82)		862	862			
100182070	CAMBRIDGE	MA		12/12/2024		1,288		60			60		1,348	1,348			
100165005	MONROE	NY		08/28/2024		327		(72)			(72)		256	256			
100176588	PERRIS	CA		11/15/2024		1,198		(65)			(65)		1,133	1,133			
100181871	ASHBURN	VA		12/12/2024		1,259		20			20		1,279	1,279			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160971	RENO	NV		07/24/2024		1,025		(83)			(83)		943	943			
100171492	PINE	AZ		10/16/2024		1,243		(89)			(89)		1,154	1,154			
100176965	ANTIOCH	CA		11/15/2024		54		(54)			(54)						
100091698	HIGHLAND VILLAGE	TX		03/24/2023		852		(69)			(69)		783	783			
100169792	SACRAMENTO	CA		09/30/2024		5,311		(160)			(160)		5,151	5,151			
100149968	ORLANDO	FL		06/07/2024		1,117		(98)			(98)		1,019	1,019			
100115356	UPLAND	CA		07/17/2023		1,267		(28)			(28)		1,239	1,239			
100182627	ST GEORGE	UT		12/12/2024		1,340		80			80		1,420	1,420			
100101033	SEBASTOPOL	CA		04/28/2023		(2,303)		5,247			5,247		2,944	2,944			
100117937	ESCONDIDO	CA		07/20/2023		3,834		39			39		3,874	3,874			
100179525	SECAUCUS	NJ		11/21/2024		1,283		(28)			(28)		1,255	1,255			
100128375	SILVER SPRING	MD		09/15/2023		1,162		(89)			(89)		1,073	1,073			
100175150	ESTERO	FL		11/05/2024		1,269		(114)			(114)		1,156	1,156			
100115584	BAY POINT	CA		07/19/2023		912		(97)			(97)		815	815			
100088340	WILDOMAR	CA		01/06/2023		413		(21)			(21)		391	391			
100158996	AURORA	CO		08/15/2024		1,732		(4)			(4)		1,729	1,729			
100169715	EDGEWATER	FL		09/30/2024		1,579		(72)			(72)		1,507	1,507			
100175095	GREENVILLE	SC		11/05/2024		5,170		(61)			(61)		5,109	5,109			
100152803	FAYETTEVILLE	GA		05/22/2024		963		(203)			(203)		760	760			
100114752	CARPINTERIA	CA		07/07/2023		(1,552)		2,598			2,598		1,045	1,045			
100175039	COVINGTON	WA		11/05/2024		762		(58)			(58)		703	703			
100173820	PUNTA GORDA	FL		10/31/2024		1,079		(113)			(113)		966	966			
100135436	SEVIERVILLE	TN		11/13/2023		1,102		1			1		1,104	1,104			
100103411	PORT ISABEL	TX		06/16/2023		51		(51)			(51)						
100166985	MARYVILLE	TN		09/13/2024		1,288		(2)			(2)		1,286	1,286			
100172179	PERRIS	CA		10/17/2024		1,121		(84)			(84)		1,037	1,037			
100119081	SANTA ANA	CA		07/27/2023		1,676		63			63		1,739	1,739			
100149760	GREENSBORO	NC		04/26/2024		1,959		2,041			2,041		4,000	4,000			
100141570	DECATUR	GA		01/30/2024		12,544		(717)			(717)	16,181	28,008	28,014	6		6
100155158	BOYNTON BEACH	FL		07/19/2024		1,125		(105)			(105)		1,021	1,021			
100163333	HESPERIA	CA		08/13/2024		979		(130)			(130)		849	849			
100175212	COVINA	CA		11/05/2024		3,731		(164)			(164)		3,567	3,567			
100164740	FAIRHOPE	AL		08/26/2024		205,023		(3,523)			(3,523)		201,500	201,500			
100158706	KISSIMMEE	FL		07/10/2024		1,179		(45)			(45)		1,134	1,134			
100091145	SAN DIEGO	CA		01/31/2023		1,374		105			105		1,479	1,479			
100100261	NEW BRITAIN	CT		03/17/2023		4,876		(4,876)			(4,876)						
100157648	TIMONIUM	MD		06/28/2024		(15,979)		(21)			(21)	16,104	103		(103)		(103)
100147164	UNITED KINGDOM	GBR		03/27/2024		71							71	71			
100174171	BRANCHBURG	NJ		10/31/2024		1,039		(148)			(148)		891	891			
100082614	FRESNO	CA		04/14/2022		(13,916)		39			39	16,175	2,297	2,322	24		24
100149200	ORLANDO	FL		04/22/2024		1,185		(73)			(73)		1,112	1,112			
100061478	CROFTON	MD		06/01/2021		3,008		30			30		3,038	3,038			
100109818	EAST ORANGE	NJ		06/22/2023		1,259		(79)			(79)		1,180	1,180			
100157562	GRONINGEN	NLD		06/28/2024													
100173622	GRONINGEN	NLD		10/29/2024													
100143480	COMPTON	CA		02/16/2024		666		(48)			(48)		618	618			
100186369	NORTH EASTON	MA		12/30/2024		807		(43)			(43)		764	764			
100161682	HILVERSUM	NLD		07/29/2024													
100181304	SANTA ANA	CA		12/06/2024		10,166		(31)			(31)		10,135	10,135			
100164116	LAS VEGAS	NV		08/21/2024		1,069		(99)			(99)		970	970			
100170113	BEND	OR		10/08/2024		1,114		(102)			(102)		1,013	1,013			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174327	LAGUNA VISTA	TX		10/31/2024		1,703		(52)			(52)		1,651	1,651			
100076542	WHITTIER	CA		01/04/2022		1,881		(171)			(171)		1,709	1,709			
100172528	MANTECA	CA		10/23/2024		1,247		(109)			(109)		1,138	1,138			
100131987	ONTARIO	CA		10/13/2023		1,458		182			182		1,641	1,641			
100136406	FLAGSTAFF	AZ		11/20/2023		1,055		25			25		1,080	1,080			
100165519	GREENVILLE	SC		08/29/2024		2,804		(104)			(104)		2,700	2,700			
100178350	HEMET	CA		11/20/2024		1,140		(151)			(151)		990	990			
100014332	ELK GROVE	CA		09/27/2017		931		(25)			(25)		906	906			
100154621	STOCKTON	CA		06/14/2024		1,128		(90)			(90)		1,038	1,038			
100115381	OXNARD	CA		07/17/2023		3		(3)			(3)						
100152194	CENTRAL FALLS	RI		05/17/2024		1,421		(43)			(43)		1,378	1,378			
100102188	KATY	TX		04/14/2023		3,571		73			73		3,644	3,644			
100130189	SANDY	UT		11/15/2023		409		(43)			(43)		366	366			
100010734	LEAGUE CITY	TX		12/23/2016		5,793		401			401		6,194	6,194			
100109813	IRVINGTON	NJ		06/22/2023		1,174		(70)			(70)		1,105	1,105			
100071513	CHINO	CA		10/19/2021		2,438		(41)			(41)		2,397	2,397			
100091945	SACRAMENTO	CA		02/03/2023		1,188		124			124		1,312	1,312			
100065602	SALINAS	CA		07/28/2021		2,883		(104)			(104)		2,779	2,779			
100155235	BIG PINE KEY	FL		07/19/2024		56,802		(2,972)			(2,972)		53,830	53,830			
100091131	DENVER	CO		01/31/2023		(40)		40			40						
100148849	SPOKANE	WA		04/17/2024		1,198		(75)			(75)		1,124	1,124			
100147427	LAWRENCEVILLE	GA		04/03/2024		(15,119)		(176)			(176)	16,137	842	788	(54)		(54)
100080828	LOS ANGELES	CA		03/10/2022		1,451		(243)			(243)		1,208	1,208			
100147083	THOUSAND OAKS	CA		03/28/2024		1,038		(151)			(151)		887	887			
100151166	ELMONT	NY		05/09/2024		1,082		(77)			(77)		1,005	1,005			
100180007	CADOTT	WI		11/25/2024		1,271		23			23		1,294	1,294			
100100503	JAMAICA	NY		04/27/2023		1,410		346			346		1,756	1,756			
100180160	OCOEE	FL		11/25/2024		1,033		(26)			(26)		1,007	1,007			
100140682	MECHANICSBURG	PA		02/08/2024		1,074		(69)			(69)		1,005	1,005			
100136205	ELK GROVE	CA		11/20/2023		1,103		25			25		1,128	1,128			
100138418	HENDERSON	NV		12/18/2023		1,005		(40)			(40)		965	965			
100148048	CASCADE	CO		04/10/2024		1,272		(94)			(94)		1,178	1,178			
100147457	BRADENTON	FL		04/03/2024		880		(181)			(181)		699	699			
100147094	LYNNWOOD	WA		03/28/2024		952		(19)			(19)		933	933			
100147784	LAS VEGAS	NV		04/08/2024		1,167		(76)			(76)		1,090	1,090			
100137861	DAVENPORT	FL		12/08/2023		96,278		2,811			2,811		99,090	99,090			
100110247	ALBUQUERQUE	NM		06/30/2023		1,386		17			17		1,403	1,403			
100086625	PLAIN CITY	UT		09/30/2022		338		12			12		350	350			
100158752	DENVER	CO		07/10/2024		1,176		(68)			(68)		1,108	1,108			
100173302	PIGEON FORGE	TN		10/30/2024		3,283		(207)			(207)		3,076	3,076			
100171731	MENIFEE	CA		10/17/2024		1,359		(153)			(153)		1,206	1,206			
100171918	PUYALLUP	WA		10/17/2024		1,319		(66)			(66)		1,253	1,253			
100120280	MIAMI	FL		08/18/2023		1,311		(25)			(25)		1,286	1,286			
100154969	DOWNEY	CA		07/19/2024		772		(102)			(102)		669	669			
100060121	TRACY	CA		06/25/2021		2,642		(197)			(197)		2,445	2,445			
100160018	MELBOURNE	FL		07/17/2024		66,350		(1,802)			(1,802)		64,548	64,548			
100086752	LOGANVILLE	GA		09/30/2022		1,278		52			52		1,331	1,331			
100132098	GILCHRIST	TX		10/13/2023		1,196		(9)			(9)		1,187	1,187			
100142624	LOS ANGELES	CA		02/08/2024		1,137		(39)			(39)		1,098	1,098			
100172767	HOMESTEAD	FL		12/06/2024		771		63			63		834	834			
100143020	MELVILLE	NY		02/12/2024		1,056		(55)			(55)		1,001	1,001			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180376	EVERETT	WA		11/25/2024		1,321		1			1		1,322	1,322			
100182705	INNSBROOK	MO		12/12/2024		2,199		(100)			(100)		2,099	2,099			
100169752	PORT JEFFERSON	NY		09/30/2024		1,668		(127)			(127)		1,541	1,541			
100087247	TINLEY PARK	IL		10/25/2022		1,628		291			291		1,918	1,918			
100091201	PHOENIX	AZ		01/31/2023		15		(15)			(15)						
100160032	AUSTIN	TX		07/17/2024		1,122		(75)			(75)		1,047	1,047			
100115418	LOS ANGELES	CA		07/17/2023		1,244		(138)			(138)		1,106	1,106			
100090315	PITTSBURGH	PA		01/06/2023		1,131		(42)			(42)		1,089	1,089			
100182683	PRESCOTT	AZ		12/12/2024		2,161		(80)			(80)		2,081	2,081			
100166322	PEMBROKE PINES	FL		10/23/2024		1,937		(193)			(193)		1,744	1,744			
100155224	FONTANA	CA		07/19/2024		1,162		(103)			(103)		1,059	1,059			
100150264	HEERLEN	NLD		04/29/2024													
100186771	BOULDER CREEK	CA		12/31/2024		1,782		(114)			(114)		1,668	1,668			
100160547	HYANNIS	MA		07/19/2024		1,007		(73)			(73)		934	934			
100083883	SACRAMENTO	CA		07/12/2022		538		(6)			(6)		531	531			
100172993	TOMS RIVER	NJ		10/25/2024		1,505		(156)			(156)		1,349	1,349			
100115482	BEND	OR		07/17/2023		(109)		1,370			1,370		1,261	1,261			
100174386	APOPKA	FL		10/31/2024		1,149		(64)			(64)		1,085	1,085			
100150766	LEESBURG	FL		05/07/2024		1,258		(17)			(17)		1,241	1,241			
100164860	KNIGHTDALE	NC		08/26/2024		1,010		(121)			(121)		889	889			
100161947	PORT CHARLOTTE	FL		07/31/2024		2,422		(216)			(216)		2,207	2,207			
100169650	KILL DEVIL HILLS	NC		09/30/2024		1,327		(75)			(75)		1,252	1,252			
100153965	NEWARK	NJ		06/05/2024		875		(96)			(96)		780	780			
100132025	PROSPECT PARK	NJ		10/13/2023		1,241		40			40		1,281	1,281			
100134278	LEXINGTON	SC		10/27/2023		1,365		12			12		1,378	1,378			
100079846	SILVER SPRING	MD		04/08/2022		2,031		(203)			(203)		1,827	1,827			
100156476	SUWANEE	GA		06/24/2024		1,236		(28)			(28)		1,208	1,208			
100182593	GILBERT	AZ		12/12/2024		803		(34)			(34)		769	769			
100074437	BAYONNE	NJ		12/02/2021		3,937		(324)			(324)		3,613	3,613			
100176663	ORLANDO	FL		11/15/2024		2,876		(71)			(71)		2,805	2,805			
100168155	SWAMPSCOTT	MA		09/20/2024		396		7			7		403	403			
100139039	SAN BERNARDINO	CA		12/22/2023		839		(66)			(66)		773	773			
100091360	NEWARK	NJ		02/22/2023		1,256		(42)			(42)		1,214	1,214			
100148280	BUCHANAN DAM	TX		04/12/2024		2,237		(94)			(94)		2,143	2,143			
100138128	OCEANSIDE	CA		12/14/2023		1,076		12			12		1,088	1,088			
100136605	LOS ANGELES	CA		11/22/2023		988		(65)			(65)		923	923			
100166360	NEW ALBANY	OH		10/24/2024		1,203		(51)			(51)		1,152	1,152			
100167452	EL CAJON	CA		09/16/2024		1,253		(101)			(101)		1,152	1,152			
100120143	SAINT AUGUSTINE	FL		08/11/2023		1,081		(89)			(89)		992	992			
100073550	VAN NUYS	CA		11/19/2021		2,500		(40)			(40)		2,460	2,460			
100151932	FLOSSMOOR	IL		06/14/2024		532		(38)			(38)		494	494			
100142550	PLANO	TX		02/08/2024		1,314		28			28		1,342	1,342			
100162699	ARNOLD	CA		08/12/2024		1,008		(77)			(77)		932	932			
100157847	NASHVILLE	TN		07/09/2024		1,206		(9)			(9)		1,197	1,197			
100144540	GARDENA	CA		04/26/2024		866		(66)			(66)		800	800			
100180599	WALTHAM	MA		11/26/2024		1,707		(10)			(10)		1,697	1,697			
100134548	POMPTON PLAINS	NJ		10/30/2023		2,892		(81)			(81)		2,811	2,811			
100156432	HOT SPRINGS	AR		06/24/2024		1,213		(50)			(50)		1,163	1,163			
100159219	KENT	WA		07/15/2024		2,006		(118)			(118)		1,888	1,888			
100111074	DALY CITY	CA		06/29/2023		707		1,190			1,190		1,897	1,897			
100162274	MIAMI GARDENS	FL		09/06/2024		1,584		(82)			(82)		1,502	1,502			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169454	FRESNO	CA		09/30/2024		823		(61)			(61)		762	762			
100115269	SOUTHAMPTON	NY		07/17/2023		(268)		1,476			1,476		1,208	1,208			
100164331	DENVER	CO		08/21/2024		1,197		(80)			(80)		1,117	1,117			
100102034	NORCO	CA		04/14/2023		1,131		(31)			(31)		1,100	1,100			
100129225	NORTH LOGAN	UT		11/03/2023		1,075		(43)			(43)		1,032	1,032			
100170005	PFLUGERVILLE	TX		11/08/2024		824		(63)			(63)		761	761			
100174160	MARSHFIELD	MA		10/31/2024		824		(125)			(125)		699	699			
100103145	NYACK	NY		04/21/2023		1,187		(43)			(43)		1,144	1,144			
100149639	JERSEY CITY	NJ		04/26/2024		1,402		(113)			(113)		1,289	1,289			
100091408	DORAL	FL		02/22/2023		1,254		(41)			(41)		1,213	1,213			
100067869	HONOLULU	HI		09/23/2021		2,615		(135)			(135)		2,480	2,480			
100079582	MIAMI	FL		04/08/2022		5,510		(113)			(113)		5,397	5,397			
100100963	ROCKWALL	TX		04/28/2023		1,915		427			427		2,342	2,342			
100131831	RIVERSIDE	CA		10/06/2023		835		(24)			(24)		810	810			
100114569	MANTECA	CA		06/29/2023		761		(94)			(94)		667	667			
100161786	YONKERS	NY		07/31/2024		1,046		(58)			(58)		987	987			
100176660	CORNELIUS	NC		11/15/2024		1,563		(110)			(110)		1,453	1,453			
100102728	HOUSTON	TX		06/22/2023		(14,546)		(37)			(37)	16,044	1,462	1,301	(161)		(161)
100102967	COLTON	CA		06/22/2023		2,106		(208)			(208)		1,898	1,898			
100083020	SANTA CLARITA	CA		05/11/2022		2,365		81			81		2,446	2,446			
100172541	ECLECTIC	AL		10/23/2024		1,637		(115)			(115)		1,522	1,522			
100135929	HILLSBORO	OR		11/13/2023		5,216		(101)			(101)		5,115	5,115			
100160125	GALVESTON	TX		07/17/2024		2,246		(104)			(104)		2,142	2,142			
100176161	DUVALL	WA		12/20/2024		832		(46)			(46)		785	785			
100103406	SOUTH PADRE ISLAND	TX		06/16/2023		1,101		(166)			(166)		935	935			
100084659	ACTON	CA		08/02/2022		1,551		32			32		1,583	1,583			
100176031	LANCASTER	CA		12/20/2024		730		(115)			(115)		615	615			
100090696	ROOSEVELT	NY		12/29/2022		1,289		(73)			(73)		1,216	1,216			
100150068	LAKEVILLE	MN		06/14/2024		1,107		(19)			(19)		1,088	1,088			
100160952	VICTOR	ID		07/24/2024		1,110		(73)			(73)		1,038	1,038			
100120626	BLOOMFIELD	NJ		08/18/2023		1,081		(31)			(31)		1,050	1,050			
100162582	BUFORD	GA		08/12/2024		1,135		(68)			(68)		1,067	1,067			
100115149	ROOSEVELT	NY		07/17/2023		1,134		(68)			(68)		1,066	1,066			
100139219	FORT LAWN	SC		12/28/2023		590		391			391		981	981			
100148175	CORAL SPRINGS	FL		04/12/2024		1,246		(79)			(79)		1,167	1,167			
100091643	ENCINO	CA		01/27/2023		1,226		(99)			(99)		1,128	1,128			
100137097	PORT ARANSAS	TX		11/28/2023		1,083		(31)			(31)		1,052	1,052			
100148921	NEWARK	NJ		04/17/2024		1,153		(56)			(56)		1,096	1,096			
100148516	REHOBOTH BEACH	DE		04/12/2024		1,432		26			26		1,457	1,457			
100100713	LANCASTER	CA		04/28/2023		4,772		458			458		5,230	5,230			
100145140	UNITED KINGDOM	GBR		03/12/2024		(6,572)		6,572			6,572						
100078307	ATLANTA	GA		02/10/2022		2,299		(60)			(60)		2,239	2,239			
100151427	MORENO VALLEY	CA		05/10/2024		1,107		(48)			(48)		1,060	1,060			
100154676	LOXAHATCHEE	FL		07/19/2024		842		(117)			(117)		724	724			
100108927	VANCOUVER	WA		05/31/2023		1,079		(102)			(102)		977	977			
100127525	INDIAN LAND	SC		09/08/2023		1,249		(41)			(41)		1,208	1,208			
100137972	MOUNT CARMEL	UT		12/13/2023		940		33			33		973	973			
100127496	SAN DIEGO	CA		09/08/2023		1,581		224			224		1,805	1,805			
100150198	PALM HARBOR	FL		04/30/2024		1,188		(59)			(59)		1,129	1,129			
100141325	BRAINTREE	MA		01/30/2024		1,351		(11)			(11)		1,340	1,340			
100119317	HURRICANE	UT		07/31/2023		1,207		(70)			(70)		1,137	1,137			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155890	CARLSBAD	CA		06/17/2024		1,182		(40)			(40)		1,142	1,142			
100154787	OSSINING	NY		07/19/2024		1,222		(115)			(115)		1,107	1,107			
100156917	HAUPPAUGE	NY		06/27/2024		1,084		(21)			(21)		1,062	1,062			
100043166	HAYWARD	CA		05/28/2020		1,536		(111)			(111)		1,425	1,425			
100175447	KATY	TX		12/23/2024		944		(138)			(138)		806	806			
100159826	PALMDALE	CA		07/17/2024		760		(29)			(29)		730	730			
100120884	PINETOP	AZ		08/30/2023		1,119		27			27		1,146	1,146			
100167521	WORCESTER	MA		10/31/2024		1,144		(130)			(130)		1,014	1,014			
100088801	LAKE ELSINORE	CA		11/15/2022		991		(65)			(65)		926	926			
100109191	MORENO VALLEY	CA		07/21/2023		1,020		(64)			(64)		956	956			
100149597	ROSEVILLE	CA		04/26/2024		1,212		(42)			(42)		1,170	1,170			
100087798	ONTARIO	CA		11/17/2022		954		(4)			(4)		950	950			
100090886	FAIRFIELD	CA		01/31/2023		1,404		93			93		1,497	1,497			
100136986	CARY	NC		11/28/2023		1,192		78			78		1,271	1,271			
100175181	LAS VEGAS	NV		11/05/2024		1,337		(52)			(52)		1,285	1,285			
100100431	REGO PARK	NY		04/27/2023		1,735		664			664		2,399	2,399			
100120653	MIAMI	FL		08/24/2023		980		(28)			(28)		952	952			
100169511	LAKE STEVENS	WA		09/30/2024		850		3			3		853	853			
100164781	ROSHARON	TX		08/26/2024		1,063		(28)			(28)		1,035	1,035			
100133645	IRVINGTON	NJ		10/23/2023		2,967		(41)			(41)		2,927	2,927			
100181524	LOMPOC	CA		12/06/2024		574		(61)			(61)		513	513			
100154607	FRESNO	CA		06/14/2024		1,064		(117)			(117)		947	947			
100148929	EAGLE MOUNTAIN	UT		04/17/2024		1,076		(57)			(57)		1,019	1,019			
100120919	ORLANDO	FL		08/30/2023		1,144		2			2		1,145	1,145			
100101664	NEWBURY	MA		04/26/2023		1,351		(6)			(6)		1,344	1,344			
100151184	MARYSVILLE	WA		05/10/2024		1,134		(61)			(61)		1,073	1,073			
100130234	LAS VEGAS	NV		11/15/2023		(2)		2			2						
100169847	SEVIERVILLE	TN		09/30/2024		1,132		(58)			(58)		1,074	1,074			
100043484	LAKEWOOD	CA		08/13/2020		(335)		1,746			1,746		1,410	1,410			
100168522	MAPLE VALLEY	WA		09/25/2024		1,244		(65)			(65)		1,179	1,179			
100171456	SEGUIN	TX		10/16/2024		1,800		(74)			(74)		1,726	1,726			
100157819	WINDERMERE	FL		08/01/2024		1,089		(129)			(129)		960	960			
100164325	CAROLINA BEACH	NC		08/21/2024		1,126		(72)			(72)		1,054	1,054			
100142817	SANTA CLARITA	CA		02/08/2024		53,380		(574)			(574)		52,806	52,806			
100159256	FORT WORTH	TX		07/15/2024		1,180		(61)			(61)		1,119	1,119			
100120230	DEBARY	FL		08/18/2023		2,252		(130)			(130)		2,122	2,122			
100168749	ROCHESTER	MN		09/26/2024		7,623		(300)			(300)		7,323	7,323			
100109168	PHOENIX	AZ		07/21/2023		1,099		(62)			(62)		1,037	1,037			
100161644	S-GRAVENHAGE	NLD		07/29/2024													
100152256	MESA	AZ		05/17/2024		2,906		(3)			(3)		2,903	2,903			
100157775	BIRMINGHAM	AL		08/01/2024		1,052		(111)			(111)		941	941			
100171900	MIDVALE	UT		10/17/2024		1,200		(32)			(32)		1,168	1,168			
100135191	MIAMI	FL		11/07/2023		965		(83)			(83)		882	882			
100173856	BREMERTON	WA		10/31/2024		953		(120)			(120)		833	833			
100116759	TUSTIN	CA		07/20/2023		1,386		1,670			1,670		3,056	3,056			
100146619	BAY SHORE	NY		03/20/2024		1,152		16			16		1,167	1,167			
100074415	SEDONA	AZ		12/02/2021		2,286		(206)			(206)		2,080	2,080			
100119750	EAST ORANGE	NJ		08/08/2023		711		(71)			(71)		640	640			
100086877	QUEEN CREEK	AZ		10/07/2022		1,369		1			1		1,370	1,370			
100156177	MIAMI	FL		06/20/2024		1,048		(225)			(225)		823	823			
100149964	TARPON SPRINGS	FL		06/07/2024		1,143		4			4		1,147	1,147			

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100127995	ARLINGTON	MA		09/08/2023		1,434		398			398		1,832	1,832			
100175087	LAVEEN	AZ		11/05/2024		1,577		(55)			(55)		1,522	1,522			
100169108	JUNEAU	AK		09/27/2024		1,017		(96)			(96)		921	921			
100140763	BROOKLYN	NY		01/22/2024		799		(5)			(5)		793	793			
100153255	SAN ANTONIO	TX		05/30/2024		1,223		23			23		1,247	1,247			
100138094	JURUPA VALLEY	CA		12/13/2023		805		(33)			(33)		772	772			
100012413	PARKER	CO		04/28/2017		3,779		337			337		4,116	4,116			
100169183	FONTANA	CA		09/27/2024		1,305		(59)			(59)		1,246	1,246			
100090689	NEPTUNE CITY	NJ		12/29/2022		1,198		(38)			(38)		1,161	1,161			
100065264	PORTLAND	OR		07/28/2021		3,125		(190)			(190)		2,936	2,936			
100080383	GARDEN GROVE	CA		04/14/2022		2,274		2			2		2,276	2,276			
100166117	SILVER SPRING	MD		09/09/2024		1,319		(33)			(33)		1,287	1,287			
100065334	PORTLAND	OR		07/28/2021		3,135		(190)			(190)		2,945	2,945			
100142994	OXNARD	CA		02/12/2024		1,045		(13)			(13)		1,032	1,032			
100164865	SUWANEE	GA		08/26/2024		4,973		(251)			(251)		4,721	4,721			
100166408	LOPEZ ISLAND	WA		10/31/2024		1,088		(89)			(89)		999	999			
100128865	HIALEAH	FL		09/21/2023		969		(47)			(47)		922	922			
100134928	SAN DIEGO	CA		10/30/2023		1,045		(42)			(42)		1,003	1,003			
100073428	OLD BRIDGE	NJ		11/01/2021		3,490		33			33		3,522	3,522			
100178256	LAKE HAVASU CITY	AZ		11/19/2024		837		(93)			(93)		744	744			
100166931	AUSTIN	TX		09/13/2024		1,068		(91)			(91)		977	977			
100176878	NEW ORLEANS	LA		11/15/2024		106,055		(4,127)			(4,127)		101,927	101,927			
100164371	OCEAN CITY	MD		08/21/2024		1,707		(49)			(49)		1,657	1,657			
100083068	LINDEN	MI		05/26/2022		1,951		747			747		2,697	2,697			
100155913	RANCHO CORDOVA	CA		06/17/2024		1,323		22			22		1,345	1,345			
100129252	CHEYENNE	WY		11/03/2023		1,709		(82)			(82)		1,627	1,627			
100170373	LAS VEGAS	NV		10/08/2024		1,221		10			10		1,231	1,231			
100182384	CLIVE	IA		12/12/2024		714		(113)			(113)		601	601			
100128902	LAUREL	MD		09/21/2023		1,034		(76)			(76)		959	959			
100173926	PORT REPUBLIC	MD		10/31/2024		1,183		(113)			(113)		1,069	1,069			
100127540	NEWARK	NJ		09/08/2023		1,198		(1)			(1)		1,197	1,197			
100136200	SACRAMENTO	CA		11/20/2023		51,478		597			597		52,074	52,074			
100175104	GILROY	CA		11/05/2024		1,367		(162)			(162)		1,205	1,205			
100168580	NAPLES	FL		09/25/2024		1,209		(88)			(88)		1,120	1,120			
100147572	ADAIRSVILLE	GA		04/03/2024		1,388		(127)			(127)		1,261	1,261			
100155958	CHARLOTTE	NC		06/17/2024		16,468		(64)			(64)		16,404	16,404			
100084454	CABO SAN LUCAS	MEX		07/11/2022		1,713							1,713	1,713			
100091766	CONROE	TX		01/30/2023		1,093		(82)			(82)		1,010	1,010			
100078990	WHITMAN	MA		02/24/2022		2,942		(98)			(98)		2,844	2,844			
100076337	BUCKEYE	AZ		01/07/2022		2,577		(142)			(142)		2,435	2,435			
100162848	BRIDGEPORT	CT		08/12/2024		1,203		(23)			(23)		1,179	1,179			
100115853	TIGARD	OR		07/20/2023		1,561		(38)			(38)		1,523	1,523			
100099849	THE BRONX	NY		02/28/2023		931		166			166		1,097	1,097			
100172918	LANCASTER	CA		10/25/2024		457		(105)			(105)		352	851		498	498
100132386	CHICAGO	IL		11/03/2023		(1,126)		1,126			1,126						
100110273	GARFIELD	NJ		06/30/2023		1,362		49			49		1,411	1,411			
100156055	DEERFIELD BEACH	FL		06/18/2024		955		(119)			(119)		836	836			
100164177	GARFIELD	NJ		08/21/2024		1,112		(55)			(55)		1,057	1,057			
100185492	PAWTUCKET	RI		12/20/2024		818		(116)			(116)		702	702			
100088926	PHOENIX	AZ		11/15/2022		(2)		2			2						
100151838	FORT WASHINGTON	MD		05/10/2024		911		(25)			(25)		886	886			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168280	DAVENPORT	FL		09/20/2024		391		9			9		400	400			
100011796	TEMECULA AREA	CA		03/08/2017		1,761		720			720		2,481	2,481			
100181705	LOS ANGELES	CA		12/11/2024		1,294		(80)			(80)		1,214	1,214			
100154071	RIALTO	CA		06/06/2024		1,114		(55)			(55)		1,059	1,059			
100182519	VALLEJO	CA		12/12/2024		839		(11)			(11)		827	827			
100134736	PANORAMA CITY AREA LOS ANGELE	CA		10/30/2023		984		(152)			(152)		832	832			
100174189	PAYSON	AZ		10/31/2024		1,246		(57)			(57)		1,189	1,189			
100090892	EAST PALO ALTO	CA		01/31/2023		1,427		105			105		1,532	1,532			
100165605	AMERICAN FORK	UT		10/04/2024		1,049		(164)			(164)		885	885			
100171361	IDAHO FALLS	ID		10/16/2024		1,205		(96)			(96)		1,109	1,109			
100162772	ST GEORGE	UT		08/12/2024		1,188		(48)			(48)		1,140	1,140			
100175648	RIVERSIDE	CA		11/12/2024		990		(32)			(32)		959	959			
100173644	DEVENTER	NLD		10/29/2024		48,659							48,659	48,659			
100157580	BRIELLE	NLD		06/28/2024													
100173660	ARNHEM	NLD		10/29/2024													
100180816	AMSTELVEEN	NLD		10/28/2024													
100180844	VOORHOUT	NLD		11/27/2024													
100185712	AMSTERDAM	NLD		12/20/2024		11,210							11,210	11,210			
100173525	HUNTINGTON STATION	NY		10/29/2024		1,131		(116)			(116)		1,014	1,014			
100165452	STOCKTON	CA		08/29/2024		2,946		(50)			(50)		2,896	2,896			
100109817	ELIZABETH	NJ		06/22/2023		1,260		(34)			(34)		1,226	1,226			
100071931	LOS ANGELES	CA		11/19/2021		2,780		(290)			(290)		2,489	2,489			
100091979	VALLEJO	CA		02/07/2023		885		(127)			(127)		759	759			
100159513	SAINT JAMES CITY	FL		07/15/2024		1,680		(114)			(114)		1,567	1,567			
100065258	OAKLAND	CA		07/14/2021		5,866		(28)			(28)		5,838	5,838			
100180541	SANTA MARIA	CA		11/26/2024		652		(11)			(11)		641	641			
100143495	VALRICO	FL		02/21/2024		803		(102)			(102)		700	700			
19071	EL PASO	TX		09/08/2011		61,061							61,061	61,061			
100160105	BANNING	CA		07/17/2024		1,011		(71)			(71)		940	940			
100145529	UNITED KINGDOM	GBR		03/12/2024		(6,701)		6,701			6,701						
100166468	MYSTIC	CT		10/31/2024		1,213		(121)			(121)		1,092	1,092			
100149557	SACRAMENTO	CA		04/26/2024		1,181		(15)			(15)		1,166	1,166			
100163158	ST GEORGE	UT		08/13/2024		1,204		(63)			(63)		1,141	1,141			
100130163	ATLANTA	GA		11/15/2023		992		(38)			(38)		954	954			
100114807	PORT BOLIVAR	TX		07/10/2023		1,199		(75)			(75)		1,124	1,124			
100173689	PALM DESERT	CA		10/30/2024		(14,471)		(96)			(96)	15,889	1,322	1,191	(131)		(131)
100108275	MANTECA	CA		05/24/2023		820		(48)			(48)		772	772			
100132409	SAN DIEGO	CA		11/03/2023		1,426		29			29		1,455	1,455			
100109276	SALT LAKE CITY	UT		07/21/2023		26		(26)			(26)						
100151344	CHANDLER	AZ		05/10/2024		1,364		94			94		1,458	1,458			
100165040	KEYSTONE	CO		08/28/2024		1,110		(103)			(103)		1,007	1,007			
100176538	CLAYTON	GA		11/15/2024		1,261		(20)			(20)		1,241	1,241			
100109744	SAN LEANDRO	CA		06/16/2023		(911)		1,367			1,367		456	456			
100142561	SACRAMENTO	CA		02/08/2024		2,606		(43)			(43)		2,562	2,562			
100080528	LA HABRA	CA		04/12/2022		617		(4)			(4)		614	614			
100100565	SHORELINE	WA		04/27/2023		(14,626)		(121)			(121)	15,915	1,168	1,022	(146)		(146)
100180697	TACOMA	WA		11/26/2024		1,152		(43)			(43)		1,110	1,110			
100120401	NORTH EASTON	MA		08/18/2023		432		43			43		475	475			
100150783	SUPPLY	NC		05/07/2024		5,585		(185)			(185)		5,400	5,400			
100086693	PUYALLUP	WA		09/30/2022		1,874		(7)			(7)		1,867	1,867			
100174326	DAHLONEGA	GA		10/31/2024		1,113		(64)			(64)		1,048	1,048			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115969	WESLEY CHAPEL	FL		07/20/2023		1,192		(66)			(66)		1,127	1,127			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		2,094		(158)			(158)		1,937	1,937			
100156744	MIAMI	FL		06/26/2024		1,069		(141)			(141)		928	928			
100147670	KISSIMMEE	FL		04/04/2024		1,208		(2)			(2)		1,206	1,206			
100129919	BAYPORT	NY		09/27/2023		1,091		(72)			(72)		1,019	1,019			
100108970	SCOTTSDALE	AZ		05/31/2023		554		(54)			(54)		500	500			
100145667	UNITED KINGDOM	GBR		03/12/2024		(5,815)		5,815			5,815						
100090954	EVERETT	WA		01/31/2023		784		(80)			(80)		704	704			
100151195	MIAMI	FL		05/10/2024		1,189		(28)			(28)		1,160	1,160			
100101918	LOS ANGELES	CA		04/14/2023		926		(103)			(103)		823	823			
100168037	MARYSVILLE	WA		09/20/2024		405		6			6		412	412			
100175226	KISSIMMEE	FL		11/05/2024		1,190		(20)			(20)		1,170	1,170			
100133783	WORCESTER	MA		10/20/2023		1,112		(7)			(7)		1,105	1,105			
100137813	WELLINGTON	FL		12/08/2023		488		548			548		1,036	1,036			
100115006	KNOXVILLE	TN		07/14/2023		1,276		34			34		1,310	1,310			
100160364	TACOMA	WA		09/06/2024		887		(132)			(132)		755	755			
100120823	TOBYHANNA	PA		08/25/2023		1,048		(18)			(18)		1,030	1,030			
100141679	SAN MARCOS	TX		01/30/2024		1,002		(90)			(90)		912	912			
100103615	MONROVIA	MD		05/08/2023		1,710		(78)			(78)		1,632	1,632			
100179424	DELRAN	NJ		12/27/2024		1,056		(58)			(58)		998	998			
100116289	KISSIMMEE	FL		07/20/2023		(2,778)		6,412			6,412		3,634	3,634			
100109185	SCOTTSDALE	AZ		07/21/2023		2,261		(91)			(91)		2,170	2,170			
100157001	UNITED KINGDOM	GBR		06/27/2024		90							90	90			
100048774	BROOKLYN	NY		11/20/2020		1,983		(304)			(304)		1,680	1,680			
100100141	PORT HUENEME	CA		03/28/2023		1,047		4			4		1,051	1,051			
100171592	PORT ORCHARD	WA		10/16/2024		(14,125)		(35)			(35)	15,887	1,726	1,673	(54)		(54)
100090929	ONTARIO	CA		01/31/2023		1,274		(26)			(26)		1,248	1,248			
100129291	JUPITER	FL		09/25/2023		1,148		(38)			(38)		1,110	1,110			
100139185	MIAMI	FL		12/28/2023		995		14			14		1,009	1,009			
100119872	MIAMI BEACH	FL		08/10/2023		290		31			31		320	320			
100132394	MILL VALLEY	CA		11/03/2023		1,127		28			28		1,156	1,156			
100152516	MIAMI	FL		05/17/2024		1,776		93			93		1,869	1,869			
4010080998	TRENTON	NJ		11/26/2024		4,676		(3,251)			(3,251)		1,424	1,424			
100181667	LANCASTER	CA		12/11/2024		3,362		(66)			(66)		3,296	3,296			
100103278	INDIO	CA		04/27/2023		1,080		(68)			(68)		1,012	1,012			
100145669	UNITED KINGDOM	GBR		03/12/2024		(6,101)		6,101			6,101						
100078230	CHULA VISTA	CA		02/10/2022		2,339		(99)			(99)		2,241	2,241			
100157995	ARCADIA	CA		07/09/2024		1,166		(38)			(38)		1,128	1,128			
100043067	GLEN ALLEN	VA		05/28/2020		1,399		(154)			(154)		1,245	1,245			
100180127	KINGSTON	MA		11/25/2024		961		7			7		969	969			
100150539	FISHING CREEK	MD		05/03/2024		7,541		(40)			(40)		7,501	7,501			
100133317	SEATTLE	WA		11/29/2023		547		526			526		1,073	1,073			
100164388	ERIE	CO		08/21/2024		1,359		113			113		1,472	1,472			
100180356	MANTECA	CA		11/25/2024		1,356		35			35		1,391	1,391			
100160510	FLINT	TX		07/19/2024		878		(120)			(120)		758	758			
100147827	RANCHO CORDOVA	CA		04/08/2024		1,245		(46)			(46)		1,200	1,200			
100084660	CORAL SPRINGS	FL		08/02/2022		1,146		(8)			(8)		1,138	1,138			
100168207	ALLSTON	MA		09/20/2024		(15,426)		26			26	15,880	480	348	(132)		(132)
100153346	WEST PALM BEACH	FL		05/30/2024		1,226		(22)			(22)		1,204	1,204			
100136010	POMFRET CENTER	CT		11/16/2023		932		(123)			(123)		809	809			
100180773	VALLEY VILLAGE	CA		11/26/2024		1,085		(102)			(102)		983	983			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065630	OAKLAND	CA		07/28/2021		2,409		(82)			(82)		2,327	2,327			
100168021	LAS VEGAS	NV		09/20/2024		310		28			28		338	338			
100164749	NORTH CAPE MAY	NJ		08/26/2024		1,125		(80)			(80)		1,045	1,045			
100115569	KISSIMMEE	FL		07/19/2023		(14,760)		(71)			(71)	15,915	1,084	1,037	(47)		(47)
100085168	GALT	CA		09/21/2022		1,317		(112)			(112)		1,204	1,204			
100178286	NORTH LAS VEGAS	NV		11/19/2024		784		(78)			(78)		706	706			
100157000	UNITED KINGDOM	GBR		06/27/2024		44							44	44			
100156514	PLYMOUTH	MI		06/24/2024		1,113		(78)			(78)		1,035	1,035			
100117382	SAN JOSE	CA		07/20/2023		1,509		1,456			1,456		2,965	2,965			
100152265	LITTLETON	CO		05/17/2024		1,284		(6)			(6)		1,279	1,279			
100111076	LAKE FOREST	CA		06/29/2023		1,710		312			312		2,022	2,022			
100108203	BROCKTON	MA		05/24/2023		797		(71)			(71)		726	726			
100167555	REDLANDS	CA		09/19/2024		1,421		(71)			(71)		1,350	1,350			
100140608	MIAMI	FL		01/19/2024		1,096		(87)			(87)		1,009	1,009			
100145580	UNITED KINGDOM	GBR		03/12/2024		(6,168)		6,168			6,168						
100143337	LINCOLNWOOD	IL		02/16/2024		875		(71)			(71)		804	804			
100169631	SAN LORENZO	CA		09/30/2024		1,189		(57)			(57)		1,132	1,132			
100151272	WINDERMERE	FL		05/10/2024		(14,445)		11			11	15,829	1,395	1,297	(99)		(99)
100081116	ROCKVILLE	MD		03/18/2022		2,482		227			227		2,708	2,708			
100173757	SAINT AUGUSTINE	FL		10/30/2024		1,163		(147)			(147)		1,016	1,016			
100138107	PEMBROKE PINES	FL		12/14/2023		11,692		325			325		12,017	12,017			
100149916	LAS VEGAS	NV		04/29/2024		735		(121)			(121)		615	615			
100173855	PALM SPRINGS	FL		10/31/2024		1,194		(126)			(126)		1,068	1,068			
100185011	CLIFTON	NJ		12/19/2024		718		(29)			(29)		689	689			
100164190	MORENO VALLEY	CA		08/21/2024		913		(151)			(151)		762	762			
100088857	BIG BEAR LAKE	CA		11/15/2022		11		(11)			(11)						
100027822	HOLLISTER	CA		10/26/2018		1,889		(72)			(72)		1,817	1,817			
100100528	HOLLYWOOD	FL		04/27/2023		873		(31)			(31)		841	841			
100156846	UNIONDALE	NY		06/27/2024		1,051		(59)			(59)		992	992			
100167047	RANCHO MIRAGE	CA		09/13/2024		1,651		(212)			(212)		1,438	1,438			
100078709	LOS ANGELES	CA		02/02/2022		2,409		(34)			(34)		2,375	2,375			
100162891	LAS VEGAS	NV		08/12/2024		1,506		(65)			(65)		1,440	1,440			
100119285	ARLINGTON	VA		07/31/2023		1,541		69			69		1,610	1,610			
100149136	INDIO	CA		04/22/2024		865		(105)			(105)		760	760			
100174988	BOCA RATON	FL		10/31/2024		1,014		(195)			(195)		820	820			
100142947	DENVER	CO		02/09/2024		1,045		(74)			(74)		972	972			
100148600	FORT WORTH	TX		04/12/2024		1,174		(60)			(60)		1,114	1,114			
100148603	FORT WORTH	TX		04/12/2024		1,174		(60)			(60)		1,114	1,114			
100158727	DELRAY BEACH	FL		07/10/2024		19,799		(442)			(442)		19,357	19,357			
100107938	GAINESVILLE	FL		06/29/2023		1,059		(130)			(130)		929	929			
100147474	HACKENSACK	NJ		04/03/2024		924		(113)			(113)		810	810			
100174107	MAPLE VALLEY	WA		10/31/2024		1,030		(100)			(100)		930	930			
100129568	JACKSON	NJ		09/29/2023		1,155		(52)			(52)		1,103	1,103			
100143679	BROOKLYN	NY		02/22/2024		1,102		(81)			(81)		1,021	1,021			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		1,400		(76)			(76)		1,324	1,324			
100143900	SEWELL	NJ		03/06/2024		906		(26)			(26)		880	880			
100134944	AREA OF CORONA	CA		10/30/2023		1,853		(36)			(36)		1,817	1,817			
100153770	SITTARD	NLD		05/30/2024													
100100014	ANTIOCH	CA		03/28/2023		1,022		(15)			(15)		1,007	1,007			
100100710	NORTH ARLINGTON	NJ		04/28/2023		1,540		98			98		1,638	1,638			
100152443	EVERETT	WA		05/17/2024		1,181		(11)			(11)		1,170	1,170			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140291	CHICAGO	IL		01/18/2024		1,079		(87)			(87)		992	992			
100171787	MENIFEE	CA		10/17/2024		27,985		(634)			(634)		27,350	27,350			
100087720	BRIGHTON	GBR		09/29/2022													
100138820	RIVERVIEW	FL		12/21/2023		1,060		(2)			(2)		1,058	1,058			
100175031	JURUPA VALLEY	CA		11/05/2024		1,155		5			5		1,160	1,160			
100161445	FORT LAUDERDALE	FL		07/30/2024		1,071		(84)			(84)		987	987			
100100398	BROOKLYN	NY		04/27/2023		2,622		762			762		3,384	3,384			
100173347	MANTECA	CA		10/30/2024		1,685		(130)			(130)		1,555	1,555			
100180689	HILLSBORO	OR		11/26/2024		(14,924)		(86)			(86)	15,883	873	829	(43)		(43)
100100994	STATEN ISLAND	NY		04/28/2023		1,700		1,363			1,363		3,062	3,062			
100100529	DRIPPING SPRINGS	TX		04/27/2023		1,255		(69)			(69)		1,186	1,186			
100110685	OMAHA	NE		08/11/2023		669		(132)			(132)		536	536			
100164001	DALLAS	TX		08/21/2024		1,128		(125)			(125)		1,003	1,003			
100161460	PANAMA CITY BEACH	FL		07/30/2024		62,821		(1,952)			(1,952)		60,869	60,869			
100154568	LAS VEGAS	NV		06/14/2024		4,403		(338)			(338)		4,065	4,065			
100169812	MERIDIAN	ID		09/30/2024		1,070		(53)			(53)		1,017	1,017			
100164237	VALLEJO	CA		08/21/2024		742		(73)			(73)		668	668			
100082354	PRESCOTT	AZ		04/14/2022		2,115		(113)			(113)		2,002	2,002			
100054938	CHULA VISTA	CA		03/23/2021		2,479		(763)			(763)		1,717	1,717			
100101915	PERRIS	CA		04/14/2023		2,053		(110)			(110)		1,943	1,943			
100181988	SPANAWAY	WA		12/12/2024		1,364		163			163		1,527	1,527			
100110204	WILMINGTON	CA		06/30/2023		1,946		1			1		1,947	1,947			
100088204	PLANO	TX		10/13/2022		3,157		(147)			(147)		3,010	3,010			
100115184	BERKLEY	MI		07/17/2023		1,064		(77)			(77)		987	987			
100168033	PUYALLUP	WA		09/20/2024		550		(11)			(11)		539	539			
100129490	NEW BRUNSWICK	NJ		09/29/2023		1,146		(28)			(28)		1,117	1,117			
100116104	LANCASTER	CA		07/20/2023		1,500		822			822		2,322	2,322			
100156680	BAYTOWN	TX		06/24/2024		1,083		(39)			(39)		1,044	1,044			
100141786	PEMBROKE PINES	FL		01/30/2024		757		(10)			(10)		747	747			
100157708	SILVER SPRING	MD		06/28/2024		888		(128)			(128)		759	759			
100176925	PANAMA CITY BEACH	FL		11/15/2024		1,510		(125)			(125)		1,385	1,385			
100135297	IVINS	UT		11/13/2023		3,485		111			111		3,596	3,596			
100145413	UNITED KINGDOM	GBR		03/12/2024		(2,585)		2,756			2,756		171	171			
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		6,456		(85)			(85)		6,372	6,372			
100164810	INDIAN SHORES	FL		08/26/2024		1,039		(104)			(104)		935	935			
100143092	JACKSON	NJ		02/16/2024		1,237		(17)			(17)		1,219	1,219			
100163835	VAIL	AZ		09/27/2024		1,150		(66)			(66)		1,084	1,084			
100156699	PLUMAS LAKE	CA		06/26/2024		6		(6)			(6)						
100167852	WHITEWATER	CA		09/20/2024		1,229		(15)			(15)		1,214	1,214			
100180312	VANCOUVER	WA		11/25/2024		1,409		103			103		1,512	1,512			
100071966	PANAMA CITY BEACH	FL		10/29/2021		2,508		(166)			(166)		2,341	2,341			
100119193	COLLIERVILLE	TN		07/31/2023		1,188		1			1		1,189	1,189			
100145664	UNITED KINGDOM	GBR		03/12/2024		(6,461)		6,461			6,461						
100114519	MIAMI	FL		06/29/2023		1,136		50			50		1,186	1,186			
100108240	REUNION	FL		05/24/2023		756		(66)			(66)		689	689			
100141840	GLENDALE	CA		03/27/2024		997		(61)			(61)		935	935			
100141645	GLENVILLE	NC		01/30/2024		975		(30)			(30)		945	945			
100103788	WEST HAVEN	CT		05/10/2023		1,000		(100)			(100)		900	900			
100138382	WAUKESHA	WI		12/18/2023		1,077		(45)			(45)		1,032	1,032			
100071527	MIRAMAR BEACH	FL		10/14/2021		2,646		(159)			(159)		2,486	2,486			
100146942	AMERICAN FORK	UT		03/26/2024		1,195		(13)			(13)		1,182	1,182			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100182532	BROOMFIELD	CO		12/12/2024		796		(64)			(64)		732	732			
100175463	SUWANEE	GA		12/23/2024		3,975		(88)			(88)		3,888	3,888			
100143943	MERCED	CA		02/29/2024		1,045		(38)			(38)		1,008	1,008			
100172759	KANNAPOLIS	NC		12/06/2024		1,128		(56)			(56)		1,071	1,071			
100156534	GRASS VALLEY	CA		06/24/2024		1,409		(58)			(58)		1,351	1,351			
100117941	ELLICOTT CITY	MD		07/20/2023		(372)		1,591			1,591		1,219	1,219			
100100542	SANTA ROSA	CA		04/27/2023		903		(78)			(78)		825	825			
100165578	RIVERSIDE AREA	CA		08/29/2024		1,217		(60)			(60)		1,157	1,157			
100159983	MIAMI	FL		08/16/2024		1,036		(57)			(57)		979	979			
4010060734	BALTIMORE	MD		10/27/2023		955							955	955			
100115550	PLANTATION	FL		07/19/2023		1,496		(14)			(14)		1,482	1,482			
100154800	PINELLAS PARK	FL		07/19/2024		1,092		(107)			(107)		985	985			
100134275	FULSHEAR	TX		10/27/2023		742		(52)			(52)		689	689			
100030681	BROOKLYN	NY		04/09/2019		10,184		861			861		11,045	11,045			
100150061	WEST HAVEN	CT		06/14/2024		768		(36)			(36)		732	732			
100175349	PLANO	TX		11/05/2024		1,271		(35)			(35)		1,235	1,235			
100145724	UNITED KINGDOM	GBR		03/12/2024		1,562		2,344			2,344		3,906	3,906			
100108140	CHARLOTTE	NC		05/24/2023		772		(65)			(65)		707	707			
100167017	MADISON	WI		09/13/2024		1,008		(129)			(129)		879	879			
100159454	SACRAMENTO	CA		07/15/2024		1,107		(88)			(88)		1,019	1,019			
100084836	SACRAMENTO	CA		08/02/2022		1,424		(18)			(18)		1,405	1,405			
100160124	CASTLE ROCK	CO		07/17/2024		1,021		(95)			(95)		926	926			
100109847	UNIONDALE	NY		06/22/2023		1,243		(13)			(13)		1,229	1,229			
100102045	SPOKANE	WA		04/14/2023		723		(38)			(38)		685	685			
100172166	TULSA	OK		10/17/2024		963		(125)			(125)		838	838			
100164726	GASTONIA	NC		08/23/2024		828		(65)			(65)		763	763			
100139459	ALEXANDRIA	VA		12/28/2023		8		(8)			(8)						
100161338	MANTECA	CA		07/25/2024		40,341		(610)			(610)		39,731	39,731			
100135338	NASHVILLE	TN		11/13/2023		(14,540)		(2)			(2)	15,764	1,222	1,178	(44)		(44)
100164469	BONITA SPRINGS	FL		08/21/2024		1,126		(97)			(97)		1,029	1,029			
100121017	OAK HARBOR	WA		08/30/2023		1,259		24			24		1,283	1,283			
100167978	PENRYN	CA		09/20/2024		1,244		(85)			(85)		1,159	1,159			
100154730	SEVIERVILLE	TN		07/19/2024		766		102			102		868	868			
100169451	LAKE ELSINORE	CA		09/30/2024		722		(70)			(70)		653	653			
100120741	BOISE	ID		08/25/2023		1,392		(9)			(9)		1,382	1,382			
100076840	FRISCO	TX		12/27/2021		2,358		(330)			(330)		2,028	2,028			
100181624	PERRIS	CA		12/11/2024		753		(39)			(39)		714	714			
100175359	BRICK	NJ		11/05/2024		1,361		16			16		1,377	1,377			
100186319	WAREHAM	MA		12/30/2024		741		(46)			(46)		695	695			
100165785	BEAUMONT	CA		08/29/2024		1,121		(94)			(94)		1,027	1,027			
100172246	ERIE	CO		10/21/2024		1,438		12			12		1,450	1,450			
100044167	SARASOTA	FL		08/19/2020		1,966		91			91		2,057	2,057			
100186554	WESLEY CHAPEL	FL		12/30/2024		771		(33)			(33)		738	738			
100158297	UNITED KINGDOM	GBR		07/09/2024		(6,574)		6,574			6,574						
100156038	ADDISON	TX		06/18/2024		2,300		(193)			(193)		2,106	2,106			
100168813	NASHVILLE	TN		09/26/2024		694		(152)			(152)		542	542			
100160512	LAWRENCEVILLE	GA		07/19/2024		901		(103)			(103)		799	799			
100171922	CONCORD	CA		10/17/2024		62,323		(1,882)			(1,882)		60,441	60,441			
100170319	COBBS CREEK	VA		10/08/2024		1,439		(58)			(58)		1,382	1,382			
100119593	RIVERSIDE	CA		07/31/2023		2,845		(114)			(114)		2,731	2,731			
100127998	MURFREESBORO	TN		09/08/2023		(14,326)		126			126	15,747	1,547	1,414	(133)		(133)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151319	CLEARFIELD	UT		05/10/2024		1,087		(40)			(40)		1,048	1,048			
100112699	MONTVILLE	NJ		06/29/2023		1,971		430			430		2,401	2,401			
100119489	TRACY	CA		07/28/2023		1,374		31			31		1,405	1,405			
100137705	LAFAYETTE	CO		12/08/2023		1,155		(3)			(3)		1,151	1,151			
100031067	CHULA VISTA	CA		03/29/2019		2,893		319			319		3,213	3,213			
100147347	TEMPLETON	CA		05/08/2024		1,213		(108)			(108)		1,105	1,105			
100057614	PEABODY	MA		06/30/2021		2,588		(151)			(151)		2,437	2,437			
100110692	COMMERCE CITY	CO		08/11/2023		1,140		(53)			(53)		1,087	1,087			
100147726	FRESNO	CA		04/05/2024		1,038		(105)			(105)		934	934			
100163818	ANAHEIM	CA		09/27/2024		15		(15)			(15)						
100078712	WEST COVINA	CA		02/02/2022		4,737		183			183		4,921	4,921			
100079682	SIMPSONVILLE	SC		04/25/2022		(2,504)		2,504			2,504						
100116661	INGLEWOOD	CA		07/20/2023		2,294		2,128			2,128		4,422	4,422			
100145871	LAS VEGAS	NV		03/15/2024		800		(117)			(117)		683	683			
100129995	SPRING VALLEY	NY		09/27/2023		1,085		(76)			(76)		1,009	1,009			
100120615	TROUTDALE	OR		08/18/2023		1,282		(29)			(29)		1,253	1,253			
100140297	CAMBRIA HEIGHTS	NY		01/18/2024		6,546		(179)			(179)		6,367	6,367			
100160521	BEAUMONT	CA		07/19/2024		1,015		(75)			(75)		940	940			
100135125	SAINT HELENA ISLAND	SC		11/01/2023		1,093		19			19		1,112	1,112			
100133430	WILLIAMSTOWN	KY		10/19/2023		900		(64)			(64)		836	836			
100053361	KINGSTON	WA		03/23/2021		1,532		(367)			(367)		1,165	1,165			
100182666	ST. CLOUD	FL		12/12/2024		987		(11)			(11)		976	976			
100081113	DALLAS	TX		03/18/2022		2,283		68			68		2,351	2,351			
100138153	NEW SMYRNA BEACH	FL		12/14/2023		952		(69)			(69)		883	883			
100055288	FORT WORTH	TX		03/23/2021		1,762		(303)			(303)		1,459	1,459			
100115435	NEW BRAUNFELS	TX		07/17/2023		4,564		(87)			(87)		4,477	4,477			
100159006	MIAMI GARDENS	FL		08/15/2024		1,122		(19)			(19)		1,103	1,103			
100146645	HEBRON	OH		03/20/2024		980		(94)			(94)		886	886			
100078290	TORRANCE	CA		02/10/2022		2,364		(173)			(173)		2,191	2,191			
100159988	MIAMI	FL		08/16/2024		1,201		12			12		1,213	1,213			
100149078	CLIFTON	NJ		04/19/2024		914		(64)			(64)		850	850			
100101908	HOLLISTER	CA		04/06/2023		1,151		(87)			(87)		1,064	1,064			
100164764	MERRIFIELD	MN		08/26/2024		1,119		(90)			(90)		1,029	1,029			
100134744	RIVERSIDE	CA		10/30/2023		366		602			602		969	969			
100176643	GAINESVILLE	FL		11/15/2024		1,345		(99)			(99)		1,246	1,246			
100118644	SCOTTSDALE	AZ		07/25/2023		1,143		(122)			(122)		1,021	1,021			
100091750	ATLANTA	GA		03/24/2023		1,095		(90)			(90)		1,005	1,005			
100110624	NASHVILLE	TN		06/30/2023		1,907		127			127		2,035	2,035			
100175715	DEERFIELD	IL		11/12/2024		1,228		(88)			(88)		1,140	1,140			
100185432	OCOEE	FL		12/20/2024		1,232		56			56		1,288	1,288			
100088006	ROSEDALE	MD		10/25/2022		1,088		(10)			(10)		1,078	1,078			
100129703	PARKER	CO		09/29/2023		1,112		42			42		1,154	1,154			
100134451	CORTLANDT MANOR	NY		10/30/2023		1,093		46			46		1,140	1,140			
100173348	MANTECA	CA		10/30/2024		1,237		(90)			(90)		1,147	1,147			
100153165	HURRICANE	UT		05/30/2024		1,305		(30)			(30)		1,275	1,275			
100081040	WATSONVILLE	CA		03/18/2022		3,397		270			270		3,667	3,667			
100087322	CYPRESS	TX		10/25/2022		1,705		237			237		1,942	1,942			
100043465	VILLAGE OF PALMETT	FL		08/13/2020		1,280		398			398		1,679	1,679			
100163871	ELGIN	IL		09/27/2024		5		(5)			(5)						
100081841	LAKE HAVASU CITY	AZ		04/12/2022		(15,540)		(14)			(14)	15,741	187		(187)		(187)
100060113	LOS ANGELES	CA		06/25/2021		2,574		(172)			(172)		2,402	2,402			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100164714	OCEANSIDE	CA		08/23/2024		1,083		(151)			(151)		933	933			
100158830	LONDON	OH		07/12/2024		1,106		(91)			(91)		1,015	1,015			
100080373	HUNTINGTON BEACH	CA		04/14/2022		2,023		(203)			(203)		1,820	1,820			
100086211	MARTINEZ	CA		10/07/2022		1,324		(40)			(40)		1,284	1,284			
100136652	CHARLOTTE	NC		01/25/2024		1,562		(60)			(60)		1,502	1,502			
100132493	REYNOLDSBURG	OH		11/03/2023		814		208			208		1,022	1,022			
100185336	BOONE	NC		12/20/2024		1,216		29			29		1,244	1,244			
100080944	QUEEN CREEK	AZ		04/01/2022		(3)		3			3						
100141435	HYDE PARK	MA		01/30/2024		14		(14)			(14)						
100186322	ROYERSFORD	PA		12/30/2024		785		(60)			(60)		725	725			
100150471	SCOTTSDALE	AZ		05/03/2024		842		30			30		872	872			
100117401	LYNWOOD	CA		07/20/2023		185		3,512			3,512		3,697	3,697			
100182148	SAINT AUGUSTINE	FL		12/12/2024		1,179		(75)			(75)		1,103	1,103			
100080868	SALT LAKE CITY	UT		03/10/2022		2,088		(94)			(94)		1,994	1,994			
100182699	HEBER	UT		12/12/2024		1,120		(81)			(81)		1,040	1,040			
100156396	SAUSALITO	CA		07/25/2024		1,391		(54)			(54)		1,337	1,337			
100079990	VACAVILLE	CA		04/08/2022		2,296		30			30		2,326	2,326			
100186767	FONTANA	CA		12/31/2024		(14,924)		(67)			(67)	15,772	782	834	53		53
100135968	SANTA FE SPRINGS	CA		11/16/2023		884		(26)			(26)		858	858			
100163359	DANIA BEACH	FL		09/27/2024		927		(131)			(131)		796	796			
100169747	ANDERSON	CA		09/30/2024		918		(48)			(48)		870	870			
100043077	EAST PALO ALTO	CA		05/28/2020		2,931		(203)			(203)		2,728	2,728			
100110501	SARASOTA	FL		06/30/2023		1,435		10			10		1,444	1,444			
100163410	MIAMI	FL		09/27/2024		1,106		(10)			(10)		1,096	1,096			
100172433	LATHROP	CA		10/23/2024		1,302		(91)			(91)		1,211	1,211			
100180190	ESTERO	FL		11/25/2024		1,146		(124)			(124)		1,022	1,022			
100081544	VIENNA	VA		03/18/2022		2,510		227			227		2,737	2,737			
100145154	UNITED KINGDOM	GBR		03/12/2024		(2,772)		2,863			2,863		91	91			
100165364	MENIFEE	CA		08/29/2024		1,419		(91)			(91)		1,329	1,329			
100117565	CYPRESS	TX		07/20/2023		1,252		(19)			(19)		1,233	1,233			
100114742	BRENTWOOD	NY		07/07/2023		864		(18)			(18)		845	845			
100079352	SAN FERNANDO	CA		03/17/2022		53		(52)			(52)		1	1			
100180724	ONTARIO	CA		11/26/2024		28		(28)			(28)						
100117583	SAN DIEGO	CA		07/20/2023		(146)		1,452			1,452		1,306	1,306			
100156591	PORT SAINT JOE	FL		06/24/2024		1,181		9			9		1,191	1,191			
100152997	BRADENTON	FL		06/27/2024		964		(94)			(94)		869	869			
100181329	LAKE ELSINORE	CA		12/06/2024		783		44			44		826	826			
100149579	ROSEVILLE	CA		04/26/2024		1,182		(25)			(25)		1,156	1,156			
100110254	KILL DEVIL HILLS	NC		06/30/2023		1,586		(46)			(46)		1,540	1,540			
100102176	HILLSBORO	OR		04/14/2023		3,675		(165)			(165)		3,510	3,510			
100129924	UNIONDALE	NY		09/27/2023		1,077		(68)			(68)		1,010	1,010			
100109782	FIRESTONE	CO		08/04/2023		1,700		12			12		1,712	1,712			
100158540	COROLLA	NC		07/10/2024		967		(80)			(80)		887	887			
100079238	LITTLETON	CO		02/14/2022		(2)		2			2						
100135942	MOUNTLAKE TERRACE	WA		11/15/2023		18,856		(1,143)			(1,143)		17,713	17,713			
100120158	SOUTH SAN FRANCISCO	CA		08/14/2023		23		(23)			(23)						
100150547	CAROLINA BEACH	NC		05/03/2024		(14,977)		(49)			(49)	15,756	730	753	23		23
100102699	SPRINGFIELD	VA		06/22/2023		2,460		(227)			(227)		2,234	2,234			
4010055714	MILWAUKEE	WI		08/24/2023		997		(47)			(47)		951	951			
100161704	ENGLEWOOD	NJ		07/30/2024		1,117		(94)			(94)		1,023	1,023			
100185942	SAN JOSE	CA		12/26/2024		879		(53)			(53)		826	826			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100090061	LAURENS	SC		01/13/2023		2,319		(29)			(29)		2,290	2,290			
100120468	HIALEAH	FL		08/18/2023		610		35			35		645	645			
100174149	FORTUNA	CA		10/31/2024		917		(130)			(130)		788	788			
100141505	HEMET	CA		01/30/2024		979		(131)			(131)		848	848			
100144090	MONROE	OH		03/07/2024		1,179		(80)			(80)		1,099	1,099			
100100429	HOLBROOK	NY		04/27/2023		1,620		528			528		2,148	2,148			
100155086	NEW SMYRNA BEACH	FL		07/19/2024		4,525		(155)			(155)		4,370	4,370			
100175180	LAS VEGAS	NV		11/05/2024		1,323		(51)			(51)		1,271	1,271			
100153795	DALLAS	TX		07/10/2024		15		(15)			(15)						
100118919	MESA	AZ		07/27/2023		10,530		(105)			(105)		10,425	10,425			
100163222	CARSON	CA		08/13/2024		2,480		(120)			(120)		2,360	2,360			
100162541	BEAVERTON	OR		08/12/2024		1,059		(47)			(47)		1,012	1,012			
100065294	LAGUNA HILLS	CA		07/28/2021		2,705		(121)			(121)		2,584	2,584			
100143274	FOLSOM	CA		02/16/2024		35,728		(140)			(140)		35,587	35,587			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		2,504		221			221		2,725	2,725			
100149977	RICHMOND	TX		06/07/2024		1,041		(98)			(98)		943	943			
100118067	OZONE PARK	NY		07/20/2023		1,275		78			78		1,354	1,354			
100078882	SAN DIEGO	CA		02/24/2022		2,343		(76)			(76)		2,267	2,267			
100145483	UNITED KINGDOM	GBR		03/12/2024		216		(216)			(216)						
100088040	KATY	TX		10/25/2022		1,309		(19)			(19)		1,290	1,290			
100132048	GLENVIEW	IL		10/13/2023		55,015		(622)			(622)		54,393	54,393			
100170023	TAMPA	FL		11/08/2024		1,542		(109)			(109)		1,433	1,433			
100144414	FORT WORTH	TX		03/07/2024		1,307		43			43		1,349	1,349			
100181365	HILLSBORO	OR		12/06/2024		707		(29)			(29)		678	678			
100139939	PIGEON FORGE	TN		01/09/2024		924		(44)			(44)		880	880			
100170269	WOODBURY	MN		10/08/2024		2,673		(146)			(146)		2,526	2,526			
100120648	GLEN ALLEN	VA		08/24/2023		(2,058)		3,170			3,170		1,112	1,112			
100163017	RENTON	WA		08/13/2024		1,028		(77)			(77)		951	951			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		1,560		1,119			1,119		2,679	2,679			
100152999	COCONUT CREEK	FL		06/27/2024		1,106		(59)			(59)		1,047	1,047			
100171705	MARYSVILLE	WA		10/17/2024		1,231		(108)			(108)		1,123	1,123			
100156517	LAS VEGAS	NV		06/24/2024		1,270		14			14		1,284	1,284			
100147273	SOMERSET	NJ		03/28/2024		1,454		(80)			(80)		1,374	1,374			
100162633	CHANTILLY	VA		08/12/2024		1,099		(86)			(86)		1,013	1,013			
100148774	RIVERSIDE	CA		04/17/2024		1,047		(41)			(41)		1,006	1,006			
100101149	COCONUT CREEK	FL		04/28/2023		(5,003)		5,003			5,003						
100119548	WESTLAKE	FL		07/28/2023		1,434		78			78		1,513	1,513			
100176612	LYNWOOD	CA		11/15/2024		1,054		(134)			(134)		921	921			
100102713	FAIRFAX	VA		06/22/2023		906		(180)			(180)		726	726			
100140485	AURORA	CO		01/19/2024		956		(68)			(68)		888	888			
100167945	HOFFMAN ESTATES	IL		09/20/2024		551		(28)			(28)		523	523			
100167055	LOXAHATCHEE	FL		09/13/2024		509		(74)			(74)		435	435			
100162032	HOUSTON	TX		07/31/2024		1,073		(131)			(131)		942	942			
100169613	SACRAMENTO	CA		09/30/2024		458,632		(9,267)			(9,267)		449,365	449,365			
100164771	GLACIER	WA		08/26/2024		2,868		94			94		2,962	2,962			
100171895	WEST YARMOUTH	MA		10/17/2024		1,309		(81)			(81)		1,228	1,160		(68)	(68)
100172173	PHOENIX	AZ		10/17/2024		2,784		(105)			(105)		2,679	2,679			
100169772	MORENO VALLEY	CA		09/30/2024		1,020		(67)			(67)		954	954			
100079172	WOODBOURNE	NY		02/24/2022		2,006		14			14		2,020	2,020			
100172606	ONTARIO	CA		10/23/2024		3,122		(91)			(91)		3,031	3,031			
100137976	NAPLES	FL		12/13/2023		1,138		12			12		1,150	1,150			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186721	IRVINE	CA		12/31/2024		773		(111)			(111)		662	662			
100148470	PLUMAS LAKE	CA		04/12/2024		1,375		114			114		1,490	1,490			
100090419	IRVINE	CA		12/28/2022		1,155		(26)			(26)		1,129	1,129			
100160567	PAHRUMP	NV		07/19/2024		548		(31)			(31)		517	517			
19003	SALEM	OR		03/01/2011		89,529							89,529	89,529			
100168236	BAKERSFIELD	CA		09/20/2024		378		14			14		392	392			
100055648	THOUSAND OAKS	CA		03/23/2021		2,444		(247)			(247)		2,197	2,197			
100145091	UNITED KINGDOM	GBR		03/12/2024		(24)		24			24						
100173467	CRYSTAL BEACH	TX		10/29/2024		1,163		(72)			(72)		1,091	1,091			
100091854	VALLEJO	CA		01/30/2023		1,657		(75)			(75)		1,582	1,582			
100131926	BROKEN BOW	OK		10/13/2023		727		35			35		762	762			
100173405	NASHVILLE	TN		10/29/2024		1,020		(66)			(66)		954	954			
100029835	KULA	HI		10/26/2018		3,048		43			43		3,091	3,091			
100186461	CAROLINA BEACH	NC		12/30/2024		831		9			9		839	839			
100162348	DENVER	CO		08/06/2024		(14,652)		(105)			(105)	15,542	786	653	(133)		(133)
100081540	IRVINE	CA		03/18/2022		2,431		104			104		2,536	2,536			
100133271	SCOTTSDALE	AZ		11/29/2023		1,002		(83)			(83)		919	919			
100101193	BRONX	NY		04/28/2023		1,471		434			434		1,905	1,905			
100149763	WHARTON	NJ		04/26/2024		(17)		17			17						
100176622	LONG BEACH	CA		11/15/2024		1,187		(67)			(67)		1,120	1,120			
100175286	OAKHURST	NJ		11/05/2024		1,169		(70)			(70)		1,099	1,099			
100136693	LOS ANGELES	CA		01/25/2024		5		(5)			(5)						
100150497	NEW SMYRNA BEACH	FL		05/03/2024		767		(68)			(68)		699	699			
100163350	INDIO	CA		08/13/2024		1,136		(90)			(90)		1,046	1,046			
100138416	VALRICO	FL		12/18/2023		5,828		(79)			(79)		5,749	5,749			
100079756	RALEIGH	NC		04/25/2022		2,149		(39)			(39)		2,109	2,109			
100128266	BROOKFIELD	CT		09/14/2023		1,103		4			4		1,108	1,108			
100120013	HOWELL	NJ		08/11/2023		4,623		(62)			(62)		4,561	4,561			
100171850	MAMMOTH LAKES	CA		10/17/2024		1,303		(91)			(91)		1,212	1,212			
100175246	ROSEVILLE	CA		11/05/2024		1,230		(67)			(67)		1,163	1,163			
100078813	SIMI VALLEY	CA		02/24/2022		2,492		(16)			(16)		2,477	2,477			
100173808	PFLUGERVILLE	TX		10/31/2024		990		(45)			(45)		945	945			
100185939	SANTA CLARITA	CA		12/26/2024		371		8			8		379	379			
100178241	HERMITAGE	TN		11/19/2024		6,564		(137)			(137)		6,428	6,212		(216)	(216)
100135654	MILLVILLE	UT		11/09/2023		1,161		28			28		1,189	1,189			
100162530	PUYALLUP	WA		08/12/2024		1,202		(13)			(13)		1,189	1,189			
100162831	ONTARIO	CA		08/12/2024		1,424		(24)			(24)		1,400	1,400			
100142877	HOWELL	NJ		02/09/2024		1,046		(82)			(82)		964	964			
100175345	ALPINE	UT		11/05/2024		1,198		(70)			(70)		1,128	1,128			
100157724	CHAPEL HILL	NC		06/28/2024		1,057		(135)			(135)		922	922			
100119347	CAVE CREEK	AZ		07/31/2023		1,235		(57)			(57)		1,178	1,178			
100116871	COCOA BEACH	FL		07/20/2023		1,324		35			35		1,359	1,359			
100137774	CHICAGO	IL		12/08/2023		966		(54)			(54)		912	912			
100102636	LAS VEGAS	NV		06/22/2023		474		(474)			(474)						
100109038	STERLING	VA		06/02/2023		(14,421)		(38)			(38)	15,668	1,210	1,134	(76)		(76)
100143817	GRONINGEN	NLD		02/27/2024		(15,537)						15,664	128		(128)		(128)
100162908	TEMECULA	CA		08/12/2024		1,103		(69)			(69)		1,034	1,034			
100172279	CORVALLIS	OR		10/21/2024		1,184		(93)			(93)		1,091	1,091			
100162547	FORT WORTH	TX		08/12/2024		(14,550)		(65)			(65)	15,687	1,072	1,002	(70)		(70)
100139188	THE WOODLANDS	TX		12/28/2023		623		(623)			(623)						
100154074	SAN BERNARDINO	CA		06/06/2024		1,055		(54)			(54)		1,001	1,001			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018000	ANNAPOLIS	MD		05/22/2018		3,381		(85)			(85)		3,297	3,297			
100169096	WOODLAND	CA		09/27/2024		1,240		(73)			(73)		1,167	1,167			
100100339	WOODHAVEN	NY		04/27/2023		(114)		114			114						
100089752	LOUDONVILLE	NY		12/02/2022		1,171		155			155		1,326	1,326			
100167857	OXNARD	CA		09/20/2024		1,222		(68)			(68)		1,154	1,154			
100130373	CHAMBLEE	GA		09/28/2023		1,138		(100)			(100)		1,038	1,038			
100100382	BRONX	NY		04/27/2023		3,121		797			797		3,918	3,918			
100143661	CARLSBAD	CA		02/22/2024		972		(115)			(115)		857	857			
100087526	REGO PARK	NY		10/25/2022		1,588		234			234		1,822	1,822			
100169497	MAMMOTH LAKES	CA		09/30/2024		1,881		(50)			(50)		1,831	1,831			
100169866	PEARLAND	TX		09/30/2024		1,230		(76)			(76)		1,154	1,154			
100153213	MONTEBELLO	CA		05/30/2024		2,969		394			394		3,363	3,363			
100156724	OAKLAND	CA		06/26/2024		1,245		(140)			(140)		1,105	1,105			
100138902	ANN ARBOR	MI		12/21/2023		1,009		(30)			(30)		979	979			
100160959	CANADENSIS	PA		07/24/2024		1,525		(23)			(23)		1,502	1,502			
100156168	HOMESTEAD	FL		06/20/2024		1,230		(127)			(127)		1,103	1,103			
100169116	CHICAGO	IL		09/27/2024		3,819		(205)			(205)		3,614	3,614			
100153330	COLUMBIA FALLS	MT		05/30/2024		1,312		(18)			(18)		1,294	1,294			
100060808	WHITTIER	CA		06/01/2021		3,715		36			36		3,751	3,751			
100103655	PENSACOLA	FL		05/08/2023		1,033		51			51		1,084	1,084			
100088951	HOLLYWOOD	FL		11/15/2022		1,100		(52)			(52)		1,048	1,048			
100158165	PEORIA	AZ		07/09/2024		1,207							1,207	1,207			
100154146	DALY CITY	CA		07/11/2024		18		(18)			(18)						
100135251	FORT MYERS	FL		11/08/2023		1,375		119			119		1,494	1,494			
100140469	PLANO	TX		01/17/2024		746		(58)			(58)		687	687			
100172869	LOS ANGELES	CA		10/25/2024		1,258		(60)			(60)		1,198	1,198			
100181977	REDDING	CA		12/12/2024		1,205		31			31		1,236	1,236			
100026127	EWA BEACH	HI		09/20/2018		3,625		(53)			(53)		3,572	3,572			
100180576	MORENO VALLEY	CA		11/26/2024		904		58			58		961	961			
100169343	GASTONIA	NC		09/27/2024		1,054		(130)			(130)		925	925			
100168148	SECAUCUS	NJ		09/20/2024		456,045		(2,705)			(2,705)		453,339	453,339			
100170403	MORENO VALLEY	CA		10/09/2024		1,105		(132)			(132)		973	973			
100152824	LANCASTER	CA		05/22/2024		709		(65)			(65)		644	644			
100102538	WASHINGTON	DC		06/07/2023		1,271		12			12		1,283	1,283			
100000463	FELTON	CA		09/27/2016		2,075		179			179		2,254	2,254			
100186223	GAINESVILLE	FL		12/27/2024		794		(125)			(125)		669	669			
100158926	WALLER	TX		07/12/2024		1,095		(76)			(76)		1,019	1,019			
100151861	MONROE	WA		05/10/2024		1,160		(56)			(56)		1,103	1,103			
100151201	FLAGSTAFF	AZ		05/10/2024		796		(76)			(76)		720	720			
100078453	MINNETONKA	MN		01/25/2022		2,026		(17)			(17)		2,008	2,008			
100180721	SACRAMENTO	CA		11/26/2024		1,168		(85)			(85)		1,083	1,083			
100000502	CARSON	CA		09/27/2016		646		965			965		1,612	1,612			
100110425	HOLMES BEACH	FL		06/30/2023		1,514		80			80		1,594	1,594			
100118969	VENICE	FL		07/27/2023		1,559		(56)			(56)		1,504	1,504			
100129851	MOUNT JULIET	TN		09/27/2023		1,132		(14)			(14)		1,118	1,118			
100141945	MIAMI	FL		02/29/2024		954		(112)			(112)		842	842			
100120927	COMPTON	CA		08/30/2023		1,245		37			37		1,282	1,282			
100136466	PUYALLUP	WA		11/20/2023		1,112		62			62		1,173	1,173			
100138330	SANTA ANA	CA		12/18/2023		26,951		(801)			(801)		26,149	26,149			
100152749	LOMPOC	CA		05/22/2024		1,060		(98)			(98)		962	962			
100068124	HUNTINGTN BCH	CA		08/25/2021		1,772		(38)			(38)		1,734	1,734			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119353	JACKSON	NJ		07/31/2023		1,221		12			12		1,234	1,234			
100141074	SUWANEE	GA		02/20/2024		(14,532)		(141)			(141)	15,587	913	812	(101)		(101)
100147414	SANTA MARIA	CA		05/08/2024		1,124		(119)			(119)		1,004	1,004			
4010044711	WALLINGFORD	CT		02/02/2023		1,028		(106)			(106)		922	922			
100151511	IDAHO FALLS	ID		05/10/2024		1,106		(71)			(71)		1,034	1,034			
100060315	SEATTLE	WA		06/25/2021		2,609		(129)			(129)		2,480	2,480			
100155923	HARRAH	OK		06/17/2024		1,186		(44)			(44)		1,142	1,142			
100168608	LUSBY	MD		09/25/2024		1,274		(63)			(63)		1,211	1,211			
100135315	ALBANY	CA		11/13/2023		1,154		68			68		1,222	1,222			
100171409	CLARKSBURG	MD		10/16/2024		62,774		(2,259)			(2,259)		60,514	60,514			
100076778	COCONUT CREEK	FL		12/27/2021		2,416		(164)			(164)		2,252	2,252			
100160047	PUYALLUP	WA		07/17/2024		1,111		(64)			(64)		1,047	1,047			
100163802	LOS ANGELES	CA		09/27/2024		1,034		(135)			(135)		898	898			
100116685	HYDE PARK	MA		07/20/2023		1,402		1,566			1,566		2,968	2,968			
100110660	MIAMI	FL		06/30/2023		1,273		7			7		1,279	1,279			
100173712	SUPERIOR	MT		10/30/2024		8,726		(423)			(423)		8,304	8,304			
100138881	TEHACHAPI	CA		12/21/2023		989		(61)			(61)		928	928			
100175133	DURANGO	CO		11/05/2024		1,283		(55)			(55)		1,227	1,227			
100160177	CRYSTAL BEACH	TX		07/18/2024		1,096		(89)			(89)		1,007	1,007			
100133346	FAIRFIELD	CA		11/21/2023		978		(34)			(34)		944	944			
100141765	NEW BRUNSWICK	NJ		01/30/2024		926		80			80		1,006	1,006			
100150694	CHICAGO	IL		05/06/2024		1,109		(47)			(47)		1,062	1,062			
100078880	MARIETTA	GA		02/24/2022		2,434		61			61		2,495	2,495			
100065779	ANAHEIM	CA		07/28/2021		2,707		(47)			(47)		2,661	2,661			
100149186	BLOOMINGTON	CA		04/22/2024		1,051		(76)			(76)		975	975			
100149510	VAN NUYS	CA		04/26/2024		(24)		24			24						
100133465	CERES	CA		10/19/2023		1,057		(9)			(9)		1,048	1,048			
100180161	HAMDEN	CT		11/25/2024		999		(52)			(52)		947	947			
100180550	LAS VEGAS	NV		11/26/2024		590		(113)			(113)		477	477			
100151235	LAKE TOXAWAY	NC		05/10/2024		1,083		(51)			(51)		1,032	1,032			
100067886	SIERRA MADRE	CA		09/23/2021		2,445		(209)			(209)		2,236	2,236			
100165187	AMSTERDAM	NLD		08/28/2024													
100161545	SACRAMENTO	CA		07/30/2024		1,130		(56)			(56)		1,074	1,074			
100175034	ROCKVILLE	MD		11/05/2024		1,113		25			25		1,138	1,138			
100117443	NEWARK	NJ		07/20/2023		593		280			280		873	873			
100141554	MIDLOTHIAN	TX		01/30/2024		668		(150)			(150)		519	519			
100144692	UNITED KINGDOM	GBR		03/12/2024		(5,922)		5,922			5,922						
100118813	HIALEAH	FL		08/30/2023		740		44			44		783	783			
100157854	CHELSEA	MA		07/09/2024		1,987		52			52		2,040	2,040			
100144425	LOS ANGELES	CA		03/07/2024		1,118		(70)			(70)		1,048	1,048			
100180115	HAWTHORNE	CA		12/30/2024		1,203		19			19		1,222	1,222			
100143770	BEAUMONT	CA		02/27/2024		936		(119)			(119)		817	817			
100079633	ROUND ROCK	TX		04/08/2022		2,271		35			35		2,307	2,307			
100180316	MELBOURNE BEACH	FL		11/25/2024		1,273		(19)			(19)		1,254	1,254			
100168520	MASHPEE	MA		09/25/2024		1,127		(95)			(95)		1,033	1,033			
100179942	MOUNT LAUREL	NJ		11/25/2024		1,005		(105)			(105)		900	900			
100137507	BOERNE	TX		01/11/2024		2,642		(220)			(220)		2,422	2,422			
100180890	UNITED KINGDOM	GBR		11/27/2024		104							104	104			
100171490	MURRELLS INLET	SC		10/16/2024		1,060		(121)			(121)		939	939			
100083848	ANTELOPE	CA		07/12/2022		1,519		18			18		1,537	1,537			
100169516	SACRAMENTO	CA		09/30/2024		4,165		(83)			(83)		4,082	4,082			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119762	MIAMI	FL		08/08/2023		976		(60)			(60)		916	916			
100136500	ROSEVILLE	CA		11/20/2023		1,075		1			1		1,076	1,076			
100080248	VERONA	NJ		02/25/2022		1,924		(215)			(215)		1,709	1,709			
100173017	POINT PLEASANT BORO	NJ		10/25/2024		1,729		(57)			(57)		1,672	1,672			
100164428	ROSEVILLE	CA		08/21/2024		(14,078)		99			99	15,549	1,571	1,439	(132)		(132)
100173319	CHANTILLY	VA		10/30/2024		1,288		(54)			(54)		1,234	1,234			
100139044	ATLANTA	GA		12/22/2023		844		(21)			(21)		823	823			
100087205	FAIRFIELD	CT		10/25/2022		(12,783)		288			288	15,619	3,124	3,107	(17)		(17)
100139101	COMMERCE CITY	CO		12/28/2023		740		7			7		746	746			
100082339	MONTGOMERY	TX		04/14/2022		467		(19)			(19)		448	448			
100169542	PORTSMOUTH	NH		09/30/2024		739		5			5		744	744			
100114960	ARLINGTON	WA		07/14/2023		1,627		(55)			(55)		1,572	1,572			
100079256	PLACENTIA	CA		02/25/2022		2,300		(142)			(142)		2,158	2,158			
100115571	DEER PARK	NY		07/19/2023		1,091		(39)			(39)		1,052	1,052			
100110433	TEGA CAY	SC		06/30/2023		1,370		(11)			(11)		1,359	1,359			
100186452	FRISCO	TX		12/30/2024		728		(85)			(85)		643	643			
100143113	NATICK	MA		02/16/2024		1,144		(71)			(71)		1,073	1,073			
100141377	MURPHY	TX		01/30/2024		985		(21)			(21)		964	964			
100159894	HOMESTEAD	FL		08/16/2024		977		(52)			(52)		926	926			
100080048	UPLAND	CA		04/08/2022		2,282		53			53		2,335	2,335			
100175699	IDAHO FALLS	ID		11/12/2024		877		(90)			(90)		787	787			
100148385	POMPANO BEACH	FL		04/12/2024		1,219		(85)			(85)		1,134	1,134			
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024		1,188		(62)			(62)		1,125	1,125			
100173097	ALPHARETTA	GA		10/30/2024		1,063		(86)			(86)		976	976			
100172728	DALLAS	TX		11/21/2024		1,244		(22)			(22)		1,222	1,222			
100128845	NORTH LAUDERDALE	FL		09/21/2023		903		(16)			(16)		887	887			
100151777	EL CENTRO	CA		05/10/2024		1,107		(99)			(99)		1,008	1,008			
100156664	KEY COLONY BEACH	FL		06/24/2024		636		(146)			(146)		490	490			
100088341	BEAUMONT	CA		01/06/2023		1,060		(23)			(23)		1,037	1,037			
100185044	LAS VEGAS	NV		12/20/2024		366		54			54		420	420			
100174303	HAPPY JACK	AZ		10/31/2024		1,087		(59)			(59)		1,028	1,028			
100119262	MIAMI BEACH	FL		07/31/2023		1,473		23			23		1,495	1,495			
100152775	MONROE	GA		05/22/2024		648		(72)			(72)		575	575			
100173106	MOUNT LEMMON	AZ		10/30/2024		4,992		(137)			(137)		4,855	4,855			
100138839	LAS VEGAS	NV		12/21/2023		1,037		(66)			(66)		971	971			
100158908	LATHROP	CA		07/12/2024		1,340		57			57		1,397	1,397			
100054191	PHILADELPHIA	PA		03/23/2021		1,772		(310)			(310)		1,462	1,462			
100159195	BOCA RATON	FL		07/15/2024		1,096		(104)			(104)		992	992			
100158722	MODESTO	CA		07/10/2024		901		(80)			(80)		822	822			
100180825	DEVENTER	NLD		11/27/2024													
100168954	ARNHEM	NLD		09/26/2024													
100152962	PLAINFIELD	NJ		06/27/2024		889		(42)			(42)		847	847			
100136078	BOULDER CREEK	CA		12/18/2023		994		(92)			(92)		902	902			
100045724	BRENTWOOD	CA		11/25/2020		(13,905)		(151)			(151)	15,483	1,427	1,430	3		3
100146627	HENDERSON	NV		03/20/2024		1,035		(10)			(10)		1,025	1,025			
100090943	HARRISON	NJ		01/31/2023		791		(87)			(87)		704	704			
100164853	BRADENTON	FL		08/26/2024		1,617		(217)			(217)		1,400	1,400			
100136453	PUYALLUP	WA		11/20/2023		1,193		40			40		1,233	1,233			
100179983	TOMS RIVER	NJ		11/25/2024		2,657		49			49		2,706	2,706			
100087206	LAUREL	MD		10/25/2022		1,588		126			126		1,714	1,714			
100118958	LOMPOC	CA		07/27/2023		995		(106)			(106)		888	888			

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100135544	HENDERSON	NV		11/13/2023		1,703		679			679		2,382	2,382			
100091970	LA PUENTE	CA		02/07/2023		1,122		(159)			(159)		963	963			
100120744	CASTLE ROCK	CO		08/25/2023		1,107		(83)			(83)		1,025	1,025			
100136512	LEWES	DE		11/20/2023		1,689		102			102		1,791	1,791			
100116918	SEVIERVILLE	TN		07/20/2023		(5,288)		5,288			5,288						
100053596	YORBA LINDA	CA		03/23/2021		4,074		(250)			(250)		3,824	3,824			
100156727	DALLAS	GA		06/26/2024		1,567		(109)			(109)		1,457	1,457			
100144533	MURRIETA	CA		04/26/2024		1,277		(74)			(74)		1,204	1,204			
100119365	HOWELL	NJ		07/31/2023		1,271		(22)			(22)		1,248	1,248			
100080407	INDIO	CA		04/14/2022		2,080		(124)			(124)		1,957	1,957			
100129710	QUINCY	CA		09/29/2023		1,151		(77)			(77)		1,074	1,074			
100079798	UPLAND	CA		04/25/2022		2,283		85			85		2,368	2,368			
100166055	FULSHEAR	TX		09/06/2024		2,232		(7)			(7)		2,225	2,225			
100152782	HESPERIA	CA		05/22/2024		989		(35)			(35)		953	953			
100147359	OAK PARK	IL		05/08/2024		1,427		(65)			(65)		1,362	1,362			
100131783	SHERWOOD	OR		10/06/2023		1,201		(2)			(2)		1,199	1,199			
100137362	MIAMI	FL		12/01/2023		2,651		6			6		2,657	2,657			
100148898	BEECH MOUNTAIN	NC		04/17/2024		926		(59)			(59)		867	867			
100136824	CHICAGO	IL		11/27/2023		891		(44)			(44)		847	847			
100110172	GARFIELD	NJ		06/30/2023		1,366		26			26		1,392	1,392			
100156324	HOUSTON	TX		07/25/2024		2,566		(208)			(208)		2,358	2,358			
100144879	UNITED KINGDOM	GBR		03/12/2024		(3,641)		3,641			3,641						
100166144	FAWNSKIN	CA		09/09/2024		1,055		(46)			(46)		1,009	1,009			
100147186	WATERBURY	CT		03/28/2024		(553)		1,446			1,446		893	893			
100068886	PARADISE	CA		09/01/2021		2,189		(13)			(13)		2,177	2,177			
100144399	RIALTO	CA		03/07/2024		989		7			7		996	996			
100117361	SAN LEANDRO	CA		07/20/2023		1,354		1,155			1,155		2,509	2,509			
100160379	ROCKLAND	MA		09/06/2024		1,055		(31)			(31)		1,023	1,023			
100101046	BROOKLYN	NY		04/28/2023		(486)		486			486						
100116581	PORTLAND	OR		07/20/2023		95		2			2		97	97			
100023683	PORTLAND	OR		09/04/2018		2,402		(95)			(95)		2,307	2,307			
100170901	ANAHEIM	CA		10/11/2024		1,094		(12)			(12)		1,082	1,082			
100176640	NAPLES	FL		11/15/2024		1,208		(76)			(76)		1,133	1,133			
100088239	NEWARK	NJ		10/17/2022		1,080		(63)			(63)		1,017	1,017			
100175911	TEMECULA	CA		11/14/2024		1,137		(59)			(59)		1,079	1,079			
100055914	N HOLLYWOOD	CA		03/26/2021		2,713		(158)			(158)		2,555	2,555			
100172441	PORT ORCHARD	WA		10/23/2024		1,160		(69)			(69)		1,090	1,090			
100137593	LAS VEGAS	NV		12/08/2023		1,028		(65)			(65)		963	963			
100172470	EDGEWATER	FL		10/23/2024		1,102		(100)			(100)		1,002	1,002			
100145251	UNITED KINGDOM	GBR		03/12/2024		(3,300)		3,462			3,462		162	162			
100169615	EL CAJON	CA		09/30/2024		1,112		(46)			(46)		1,066	1,066			
100161310	FUQUAY VARINA	NC		07/25/2024		1,169		(51)			(51)		1,119	1,119			
100180296	ANCHORAGE	AK		11/25/2024		1,208		(43)			(43)		1,165	1,165			
100178280	ELGIN	SC		11/19/2024		2,005		(103)			(103)		1,901	1,901			
100116567	MURRIETA	CA		07/20/2023		911		(28)			(28)		882	882			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		1,799		(256)			(256)		1,543	1,543			
100173138	OAK ISLAND	NC		10/30/2024		1,553		(45)			(45)		1,508	1,508			
100130198	SAINT AUGUSTINE	FL		11/15/2023		914		(141)			(141)		772	772			
100131692	METHUEN	MA		10/06/2023		324		8			8		333	333			
100169830	ROSEVILLE	CA		09/30/2024		1,103		(38)			(38)		1,065	1,065			
100155021	TUCKER	GA		07/19/2024		1,026		(119)			(119)		908	908			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144885	UNITED KINGDOM	GBR		03/12/2024		(3,109)		3,201			3,201		92	92			
100164513	TEMECULA	CA		08/21/2024		1,203		(42)			(42)		1,161	1,161			
100143781	MILTON	DE		02/27/2024		631		(5)			(5)		626	626			
100119886	JOLIET	IL		08/10/2023		871		38			38		908	908			
100078371	POMPANO BEACH	FL		02/10/2022		78		(78)			(78)						
100136933	HILLSBORO	OR		11/28/2023		1,144		51			51		1,195	1,195			
100129506	PUYALLUP	WA		09/29/2023		1,232		(28)			(28)		1,205	1,205			
100102785	STATEN ISLAND	NY		06/22/2023		57,888		(1,472)			(1,472)		56,416	56,416			
100136230	KENT	WA		11/20/2023		985		(5)			(5)		980	980			
100080237	SAN DIEGO	CA		02/25/2022		2,947		(105)			(105)		2,842	2,842			
100115511	LAS VEGAS	NV		07/17/2023		897		(85)			(85)		811	811			
100185683	ZALTBOMMEL	NLD		12/20/2024													
100169401	SANTA ROSA	CA		09/30/2024		832		(44)			(44)		788	788			
100162788	ELK GROVE	CA		08/12/2024		1,070		(52)			(52)		1,018	1,018			
100134438	YONKERS	NY		10/30/2023		1,096		17			17		1,113	1,113			
100178251	LEOMINSTER	MA		11/19/2024		1,089		12			12		1,100	1,100			
100091030	LOS ANGELES	CA		01/31/2023		3,849		(298)			(298)		3,551	3,551			
100156651	ARLINGTON	VA		06/24/2024		1,130		(63)			(63)		1,067	1,067			
100055919	POMPTON LAKES	NJ		03/26/2021		10,236		(423)			(423)		9,813	9,813			
100165454	BAKERSFIELD	CA		08/29/2024		1,162		(43)			(43)		1,119	1,119			
100078639	HARBOR CITY	CA		02/02/2022		6,194		(423)			(423)		5,770	5,770			
100129823	CORONA	CA		09/27/2023		28		(28)			(28)						
100168526	FONTANA	CA		09/25/2024		1,222		(71)			(71)		1,151	1,151			
100115642	FONTANA	CA		07/19/2023		1,229		(58)			(58)		1,170	1,170			
100154619	DOWNEY	CA		06/14/2024		1,164		(46)			(46)		1,119	1,119			
100159490	FOLSOM	CA		07/15/2024		1,213		(34)			(34)		1,178	1,178			
100185564	BRAINTREE	MA		12/20/2024		777		(64)			(64)		713	713			
100174830	ARLINGTON	VA		10/31/2024		1,207		(56)			(56)		1,151	1,151			
100161303	MESA	AZ		07/25/2024		960		(37)			(37)		924	924			
100159884	BOCA RATON	FL		08/16/2024		966		(134)			(134)		832	832			
100091666	PASADENA	MD		01/27/2023		552		(51)			(51)		501	501			
100171740	CANTON	GA		10/17/2024		1,672		117			117		1,789	1,789			
100154765	LOXAHATCHEE	FL		07/19/2024		1,235		(21)			(21)		1,214	1,214			
100156442	ROSEVILLE	CA		06/24/2024		1,074		(67)			(67)		1,007	1,007			
100142740	HAWTHORNE	CA		02/08/2024		1,101		(54)			(54)		1,048	1,048			
100151421	RENTON	WA		05/10/2024		1,191		65			65		1,256	1,256			
100101039	BROOKLYN	NY		04/28/2023		(489)		489			489						
100172200	LEAGUE CITY	TX		10/17/2024		1,768		(121)			(121)		1,647	1,647			
100149335	AUSTIN	TX		04/24/2024		1,186		(55)			(55)		1,130	1,130			
100173363	AUSTIN	TX		10/30/2024		1,313		(45)			(45)		1,268	1,268			
100144235	WEST PALM BEACH	FL		03/07/2024		1,293		(8)			(8)		1,285	1,285			
100146721	LOS ANGELES	CA		03/20/2024		1,875		12			12		1,888	1,888			
100168525	MADERA	CA		09/25/2024		1,151		(50)			(50)		1,101	1,101			
100145708	UNITED KINGDOM	GBR		03/12/2024		1,557		2,298			2,298		3,856	3,856			
100090335	MIDWAY	UT		12/22/2022		1,493		(120)			(120)		1,373	1,373			
100147495	MIAMI	FL		04/03/2024		1,134		(49)			(49)		1,086	1,086			
100126284	LITTLE FERRY	NJ		08/30/2023		1,194		(52)			(52)		1,141	1,141			
100023957	LOS ANGELES	CA		09/10/2018		2,409		(343)			(343)		2,066	2,066			
100144996	UNITED KINGDOM	GBR		03/12/2024		94		(56)			(56)		38	38			
100078204	BEECH MOUNTAIN	NC		02/10/2022		(13,364)		(179)			(179)	15,533	1,990	1,954	(36)		(36)
100063628	JACKSON	NJ		07/01/2021		2,873		6			6		2,879	2,879			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186304	LAKE ELSINORE	CA		12/30/2024		1,088		(105)			(105)		983	983			
100165979	CORONADO	CA		09/06/2024		952		(28)			(28)		924	924			
100173385	LAS VEGAS	NV		10/29/2024		718		(158)			(158)		561	561			
100078710	GRAND TERRACE	CA		02/02/2022		2,271		(63)			(63)		2,207	2,207			
100186309	SAN BERNARDINO	CA		12/30/2024		812		(83)			(83)		729	729			
100108980	KALAMA	WA		05/31/2023		1,136		(90)			(90)		1,046	1,046			
100152580	WEST PALM BEACH	FL		05/17/2024		1,015		(43)			(43)		972	972			
100132325	MONROE	NC		11/03/2023		1,360		707			707		2,067	2,067			
100136371	BROKEN BOW	OK		11/20/2023		695		43			43		738	738			
100169224	IRVINGTON	NJ		09/27/2024		423		(30)			(30)		393	393			
100182248	DAHLONEGA	GA		12/12/2024		1,434		422			422		1,856	1,856			
100175784	CHICAGO	IL		11/12/2024		1,137		90			90		1,227	1,227			
100180278	LAS VEGAS	NV		11/25/2024		1,226		(4)			(4)		1,221	1,221			
100158317	UNITED KINGDOM	GBR		07/09/2024		(6,605)		6,605			6,605						
100100810	DAMASCUS	OR		04/28/2023		1,340		(85)			(85)		1,255	1,255			
100148232	CHARLOTTE	NC		04/12/2024		1,203		(72)			(72)		1,131	1,131			
100156277	BRANDON	FL		07/25/2024		891		(109)			(109)		781	781			
100176230	LITCHFIELD PARK	AZ		12/20/2024		813		13			13		825	825			
100133609	MILWAUKEE	WI		10/23/2023		1,133		21			21		1,154	1,154			
100159611	NEWARK	NJ		07/15/2024		1,022		(133)			(133)		889	889			
100141091	ROSELLE	NJ		01/30/2024		1,096		(80)			(80)		1,017	1,017			
100136109	CHICAGO	IL		12/18/2023		3,842		2			2		3,844	3,844			
100137095	LANTANA	TX		11/28/2023		1,085		(10)			(10)		1,075	1,075			
100090018	DENVER	CO		01/13/2023		(12)		12			12						
100139099	MIAMI	FL		12/28/2023		2,096		(51)			(51)		2,045	2,045			
100154633	LAKEWOOD	NJ		07/19/2024		1,220		(56)			(56)		1,163	1,163			
100151706	LOS ANGELES	CA		05/10/2024		574		(15)			(15)		559	559			
100168739	SAVANNAH	GA		09/26/2024		1,010		(145)			(145)		865	865			
100173250	CORAL SPRINGS	FL		10/30/2024		1,356		(31)			(31)		1,326	1,326			
100155875	CAPE CORAL	FL		06/17/2024		1,050		(88)			(88)		963	963			
100185827	MENIFEE	CA		12/26/2024		686		(78)			(78)		608	608			
100114759	SEABROOK	NH		07/07/2023		3,486		(121)			(121)		3,365	3,365			
100182199	RENO	NV		12/12/2024		663		(51)			(51)		612	612			
100173440	CASPER	WY		10/29/2024		1,242		(126)			(126)		1,116	1,116			
100185792	NEWBURY	MA		12/26/2024		1,097		(98)			(98)		1,000	1,000			
100168205	TACOMA	WA		09/20/2024		427		8			8		435	435			
100014492	CLARKSTON	MI		09/27/2017		2,207		1,452			1,452		3,659	3,659			
100137886	ZOLFO SPRINGS	FL		12/08/2023		651		(37)			(37)		614	614			
100156044	COMPTON	CA		06/18/2024		1,064		(106)			(106)		957	957			
100086651	KISSIMMEE	FL		09/30/2022		909		(4)			(4)		905	905			
100102415	LA QUINTA	CA		06/07/2023		1,410		26			26		1,435	1,435			
100150216	RESEDA	CA		04/30/2024		983		(153)			(153)		829	829			
100133589	ROCKMART	GA		10/23/2023		1,093		27			27		1,121	1,121			
100167411	BOYNTON BEACH	FL		09/16/2024		1,120		(84)			(84)		1,035	1,035			
100168330	LAKESIDE	CA		09/20/2024		373		14			14		387	387			
100147819	COROLLA	NC		04/08/2024		1,317		(15)			(15)		1,302	1,302			
100091316	KISSIMMEE	FL		01/13/2023		733		(70)			(70)		664	664			
100134814	COMPTON	CA		10/30/2023		1,029		(63)			(63)		966	966			
100141298	TEMPLE CITY	CA		01/30/2024		1,077		(47)			(47)		1,029	1,029			
100116710	DAUPHIN ISLAND	AL		07/20/2023		2,193		1,756			1,756		3,949	3,949			
100108478	KISSIMMEE	FL		05/25/2023		(87)		87			87						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091311	ATLANTA	GA		01/13/2023		6,266		(5,447)			(5,447)		819	819			
100110500	SUWANEE	GA		06/30/2023		1,284							1,284	1,284			
100158731	GLENDALE	AZ		07/10/2024		1,085		(47)			(47)		1,037	1,037			
100111426	STEVENSON RANCH	CA		06/29/2023		1,298		1,004			1,004		2,303	2,303			
100120617	VANCOUVER	WA		08/18/2023		720		1			1		721	721			
100054939	PLEASANT HILL	CA		03/23/2021		1,002		(163)			(163)		839	839			
100169814	DEXTER	MI		09/30/2024		1,196		(73)			(73)		1,123	1,123			
100102029	BEAUMONT	CA		04/14/2023		1,627		(97)			(97)		1,531	1,531			
100079861	BALDWIN	MD		04/25/2022		5,262		(27)			(27)		5,235	5,235			
100180036	OCEAN VIEW	DE		11/25/2024		1,229		(25)			(25)		1,204	1,204			
100149036	MIAMI	FL		04/19/2024		1,083		(136)			(136)		947	947			
100142514	BOUND BROOK	NJ		02/08/2024		1,119		(46)			(46)		1,073	1,073			
100154799	SAN JOSE	CA		07/19/2024		1,073		(168)			(168)		905	905			
100159480	FRANKLIN	TN		07/15/2024		1,124		(105)			(105)		1,019	1,019			
100179871	MYRTLE BEACH	SC		11/22/2024		1,048		(112)			(112)		936	936			
100141928	LAS VEGAS	NV		03/27/2024		902		(62)			(62)		841	841			
100172861	PERRIS	CA		10/25/2024		792		(33)			(33)		759	759			
100100271	PRESCOTT VALLEY	AZ		03/24/2023		89		(11)			(11)		78	78			
100146851	DELAPLANE	VA		03/21/2024		1,130		(7)			(7)		1,123	1,123			
100181923	LIBERTY HILL	TX		12/12/2024		2,229		43			43		2,272	2,272			
100186572	WESLEY CHAPEL	FL		12/30/2024		1,234		156			156		1,390	1,390			
100140486	LOS ANGELES	CA		01/19/2024		4,229		(140)			(140)		4,089	4,089			
100179522	MIAMI	FL		11/21/2024		1,237		(26)			(26)		1,211	1,211			
100110715	MIAMI	FL		08/11/2023		1,113		(83)			(83)		1,030	1,030			
100102913	LONG BEACH	WA		06/22/2023		1,111		(196)			(196)		915	915			
100011726	MONTAUK	NY		03/08/2017		2,440		1,336			1,336		3,777	3,777			
100120551	LAKE HAVASU CITY	AZ		08/18/2023		(5)		5			5						
100065663	TAUNTON	MA		07/28/2021		2,419		(182)			(182)		2,237	2,237			
100167449	PORT SAINT LUCIE	FL		09/16/2024		1,212		(104)			(104)		1,107	1,107			
100142395	SALINAS	CA		02/02/2024		681		(73)			(73)		608	608			
100166194	MILTON	GA		09/09/2024		1,055		(66)			(66)		989	989			
100166461	MIDLOTHIAN	TX		10/31/2024		1,228		(110)			(110)		1,118	1,118			
100080894	INDIO	CA		03/10/2022		1,395		(293)			(293)		1,102	1,102			
100160860	REEDVILLE	VA		07/24/2024		1,022		(103)			(103)		919	919			
100166234	WASHINGTON	UT		09/09/2024		1,313		8			8		1,321	1,321			
100164711	RIALTO	CA		08/23/2024		944		(129)			(129)		815	815			
100152669	LEHI	UT		05/17/2024		1,150		2			2		1,151	1,151			
100110451	POWELL	OH		06/30/2023		1,191		(61)			(61)		1,130	1,130			
100079216	STATEN ISLAND	NY		02/24/2022		2,285		(117)			(117)		2,167	2,167			
100091403	MESA	AZ		02/22/2023		2,237		(62)			(62)		2,175	2,175			
100168268	SANTA BARBARA	CA		09/20/2024		383		6			6		389	389			
100140672	COCOA	FL		02/08/2024		1,094		(23)			(23)		1,071	1,071			
100118948	CEDAR HILL	TX		07/27/2023		1,219		(47)			(47)		1,172	1,172			
100078734	WILDOMAR	CA		02/25/2022		2,306		(225)			(225)		2,081	2,081			
100160382	AUSTIN	TX		09/06/2024		1,092		(48)			(48)		1,044	1,044			
100079745	RIALTO	CA		04/08/2022		2,287		127			127		2,414	2,414			
100160365	FAIRFAX	VA		09/06/2024		1,472		(122)			(122)		1,350	1,350			
100128292	ODESSA	FL		09/14/2023		605		(44)			(44)		561	561			
100108148	ANTIOCH	CA		05/24/2023		2,350		(41)			(41)		2,310	2,310			
100151324	LEHI	UT		05/10/2024		1,076		(56)			(56)		1,020	1,020			
100088981	TEMECULA	CA		11/15/2022		9		(9)			(9)						

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100356	SAN FRANCISCO	CA		04/27/2023		1,699		342			342		2,040	2,040			
100146659	WESTBROOK	ME		03/20/2024		2,692		(57)			(57)		2,635	2,635			
100167466	BOSTON	MA		09/16/2024		1,042		(115)			(115)		927	927			
100182046	RIALTO	CA		12/12/2024		4,205		(53)			(53)		4,153	4,153			
100082340	HERRIMAN	UT		04/14/2022		78		(17)			(17)		61	61			
100100897	LENEXA	KS		04/28/2023		2,307		155			155		2,462	2,462			
100080369	GARDEN GROVE	CA		02/28/2022		2,736		(104)			(104)		2,632	2,632			
100138174	HOSCHTON	GA		12/14/2023		958		(41)			(41)		917	917			
100147067	GLACIER	WA		03/27/2024		1,204		16			16		1,221	1,221			
100044475	FREMONT	CA		11/19/2020		2,168		(404)			(404)		1,764	1,764			
100158497	MADISON	NJ		07/10/2024		1,179		(105)			(105)		1,074	1,074			
100151414	MOREHEAD CITY	NC		05/10/2024		1,111		(70)			(70)		1,041	1,041			
100144444	ORLANDO	FL		04/26/2024		1,132		(127)			(127)		1,004	1,004			
100169127	FAYETTEVILLE	AR		09/27/2024		4,284		(110)			(110)		4,174	4,174			
100171453	NAGS HEAD	NC		10/16/2024		1,169		(95)			(95)		1,075	1,075			
100159912	MIAMI	FL		08/16/2024		1,020		(125)			(125)		895	895			
100167612	TEMECULA	CA		09/19/2024		1,166		(79)			(79)		1,087	1,087			
100109219	DENVER	CO		07/21/2023		1,103		(71)			(71)		1,032	1,032			
100100206	IRVINGTON	NJ		03/17/2023		1,124		(52)			(52)		1,073	1,073			
100171219	FRESNO	CA		10/16/2024		1,122		(150)			(150)		972	972			
100168519	PERRIS	CA		09/25/2024		1,188		(83)			(83)		1,106	1,106			
100137197	LOS ANGELES	CA		11/28/2023		712		(24)			(24)		688	688			
100079726	TUJUNGA	CA		04/08/2022		1,482		226			226		1,709	1,709			
100143872	BIG BEAR LAKE	CA		03/06/2024		2,156		(152)			(152)		2,005	2,005			
100181937	HYANNIS	MA		12/12/2024		1,213		43			43		1,257	1,257			
100107825	MANSFIELD	TX		05/19/2023		767		(32)			(32)		735	735			
100133121	ANNANDALE	VA		11/29/2023		(95)		331			331		237	237			
100088882	YUKON	OK		11/15/2022		1,463		1			1		1,464	1,464			
100087943	DORAL	FL		10/25/2022		908		(73)			(73)		834	834			
100133585	BAYONNE	NJ		10/23/2023		1,243		97			97		1,340	1,340			
100170033	SACRAMENTO	CA		11/08/2024		1,133		(140)			(140)		992	992			
100174271	HENDERSON	NV		10/31/2024		1,368		33			33		1,401	1,401			
100144756	UNITED KINGDOM	GBR		03/12/2024		1,415		(93)			(93)		1,322	1,322			
100139592	YUCAIPA	CA		12/28/2023		1,039		(34)			(34)		1,005	1,005			
100143120	AMHERST	MA		02/16/2024		936		(72)			(72)		864	864			
100160162	PITTSBURGH	PA		07/17/2024		1,076		(70)			(70)		1,006	1,006			
100156497	NEWARK	NJ		06/24/2024		1,481		49			49		1,530	1,530			
100163273	NASHVILLE	TN		08/13/2024		1,161		(34)			(34)		1,128	1,128			
100089230	FRESNO	CA		01/26/2023		1,109		111			111		1,220	1,220			
100137692	COVINGTON	WA		12/08/2023		1,144		(41)			(41)		1,102	1,102			
100179511	PORT ORCHARD	WA		11/21/2024		848		(26)			(26)		822	822			
100114814	KISSIMMEE	FL		07/10/2023		5,088		61			61		5,149	5,149			
100136734	NEWARK	NJ		11/27/2023		894		(24)			(24)		870	870			
100065297	JURUPA VALLEY	CA		07/28/2021		2,310		(189)			(189)		2,122	2,122			
100146719	NEWARK	NJ		03/20/2024		1,035		(94)			(94)		940	940			
100119666	REDLANDS	CA		08/08/2023		1,009		(42)			(42)		967	967			
100167817	LINDEN	NJ		09/19/2024		1,027		(74)			(74)		952	952			
100180570	PALMDALE	CA		11/26/2024		680		(112)			(112)		568	568			
100153969	CARSON	CA		06/05/2024		1,183		(43)			(43)		1,139	1,139			
100156206	KAPAA	HI		06/20/2024		1,080		(147)			(147)		934	934			
100091993	YONKERS	NY		02/09/2023		1,139		(51)			(51)		1,088	1,088			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127960	COCONUT CREEK	FL		09/08/2023		(16,113)		331			331	21,247	5,466	5,346	(119)		(119)
100082073	TWICKENHAM	GBR		03/30/2022													
100114735	DEER PARK	NY		07/07/2023		1,772		(63)			(63)		1,709	1,709			
100145599	UNITED KINGDOM	GBR		03/12/2024		140		(86)			(86)		54	54			
100172165	VENICE	FL		10/17/2024		1,278		(94)			(94)		1,184	1,184			
100108060	MISSOURI CITY	TX		05/24/2023		805		(87)			(87)		718	718			
100149999	LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024		(20,076)		(93)			(93)	21,242	1,074	999	(75)		(75)
100166276	AUSTIN	TX		09/09/2024		1,752		(77)			(77)		1,674	1,674			
100149530	REDMOND	OR		04/26/2024		1,276		(31)			(31)		1,245	1,245			
100115697	BROADLANDS	VA		07/20/2023		1,353		26			26		1,379	1,379			
100100915	FREEHOLD	NJ		04/28/2023		1,499		192			192		1,692	1,692			
100119240	CLARKSVILLE	TN		07/31/2023		1,182		(26)			(26)		1,157	1,157			
100179344	SMYRNA	TN		12/27/2024		718		(61)			(61)		657	657			
100179599	ROHNERT PARK	CA		11/21/2024		1,509		(72)			(72)		1,437	1,437			
100173354	JANESVILLE	WI		10/30/2024		(14,655)		(72)			(72)	15,432	704	647	(57)		(57)
100186209	SNELLVILLE	GA		12/27/2024		337		(30)			(30)		307	307			
100140471	MYRTLE BEACH	SC		01/17/2024		510		(63)			(63)		447	447			
100186718	FRESNO	CA		12/31/2024		1,734		(178)			(178)		1,556	1,556			
100136008	LAS CRUCES	NM		11/16/2023		905		(1)			(1)		905	905			
100157803	MARIETTA	GA		08/01/2024		2,542		(123)			(123)		2,419	2,419			
100134460	PEACHTREE CORNERS	GA		10/30/2023		884		(62)			(62)		822	822			
100081398	OREM	UT		03/18/2022		2,385		109			109		2,494	2,494			
100065412	LAKEWOOD	WA		07/28/2021		4,225		(68)			(68)		4,158	4,158			
100141261	STERLING	VA		01/30/2024		715		(55)			(55)		660	660			
100160185	TWAIN HARTE	CA		07/18/2024		980		(80)			(80)		899	899			
100143152	NORTH LAS VEGAS	NV		02/16/2024		793		(19)			(19)		774	774			
100174285	SPAVINAW	OK		10/31/2024		822		(62)			(62)		760	760			
100141830	ROTTERDAM	NLD		01/29/2024													
100164977	MIAMI	FL		08/28/2024		968		(84)			(84)		884	884			
100143515	CHESTER	NY		02/21/2024		(1,330)		1,330			1,330						
100154991	CLIFTON PARK	NY		07/19/2024		1,183		(93)			(93)		1,090	1,090			
100134427	NETHERLANDS	NLD		10/27/2023													
100114832	NORTH FORT MYERS	FL		07/10/2023		1,233		23			23		1,256	1,256			
100165217	KERKRADE	NLD		08/28/2024													
100181230	RIVERSIDE	CA		12/06/2024		384		(57)			(57)		327	327			
100165060	EDISON	NJ		08/28/2024		(444)		1,387			1,387		943	943			
100149921	SAN BERNARDINO	CA		04/29/2024		1,125		10			10		1,135	1,135			
100115913	SACRAMENTO	CA		07/20/2023		1,257		(56)			(56)		1,201	1,201			
100151418	FORT WORTH	TX		05/10/2024		1,137		(65)			(65)		1,072	1,072			
100169684	NEW YORK	NY		09/30/2024		1,118		(118)			(118)		999	999			
100120139	BOTHELL	WA		08/11/2023		1,408		74			74		1,482	1,482			
100127559	LAS VEGAS	NV		09/08/2023		1,195		12			12		1,207	1,207			
100154593	GLENDALE	CA		06/14/2024		1,130		(88)			(88)		1,042	1,042			
100148206	JACKSONVILLE	OR		04/12/2024		(14,108)		(64)			(64)	15,343	1,171	1,090	(81)		(81)
100162261	EAGLE POINT	OR		09/06/2024		941		(45)			(45)		895	895			
100128781	VISALIA	CA		09/21/2023		1,085		(47)			(47)		1,038	1,038			
100156121	STATEN ISLAND	NY		06/18/2024		1,009		(114)			(114)		895	895			
100027069	ALISO VIEJO	CA		09/26/2018		1,821		385			385		2,206	2,206			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		2,371		(14)			(14)		2,358	2,358			
100137158	KNOXVILLE	TN		11/28/2023		848		(39)			(39)		808	808			
100160569	OCEANSIDE	CA		07/19/2024		841		(130)			(130)		711	711			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103267	KISSIMMEE	FL		04/27/2023		1,007		(87)			(87)		920	920			
100159827	SUMMERVILLE	SC		07/17/2024		3,084		(101)			(101)		2,984	2,984			
100136314	EDGEWATER	FL		11/20/2023		3,353		56			56		3,409	3,409			
100176682	HOLLYWOOD	FL		11/15/2024		1,278		(8)			(8)		1,270	1,270			
100142767	FOLSOM	CA		02/08/2024		1,130		(71)			(71)		1,059	1,059			
100150545	SILVER SPRING	MD		05/03/2024		1,120		(68)			(68)		1,052	1,052			
100102486	HIGHLAND	CA		06/07/2023		592		(30)			(30)		562	562			
100161063	TAMPA	FL		07/24/2024		6,315		(351)			(351)		5,964	5,964			
100144935	UNITED KINGDOM	GBR		03/12/2024		(3,477)		3,564			3,564		88	88			
100076674	DELRAY BEACH	FL		12/16/2021		1,615		(15)			(15)		1,600	1,600			
100120547	LOS ANGELES	CA		08/18/2023		195,521		(3,755)			(3,755)		191,766	191,766			
100076357	MOCLIPS	WA		01/07/2022		2,488		(137)			(137)		2,351	2,351			
100137834	ASHBURN	VA		12/08/2023		7,811		(96)			(96)		7,716	7,716			
100139433	HOLLYWOOD	FL		12/28/2023		(7)		7			7						
4010078416	MARGATE	FL		07/26/2024		1,101		(95)			(95)		1,006	1,006			
100142481	ATLANTA	GA		03/08/2024		880		(115)			(115)		765	765			
100145246	UNITED KINGDOM	GBR		03/12/2024		(2,982)		2,982			2,982						
100174873	CUTLER BAY	FL		10/31/2024		849		(171)			(171)		678	678			
100134950	TAMPA	FL		10/30/2023		989		(25)			(25)		964	964			
100071983	WINTER GARDEN	FL		10/29/2021		2,374		(208)			(208)		2,166	2,166			
100139978	FORT WORTH	TX		01/09/2024		1,016		(74)			(74)		942	942			
100139253	LA PUENTE	CA		12/28/2023		994		(76)			(76)		918	918			
100116743	ORLANDO	FL		07/20/2023		1,540		616			616		2,155	2,155			
100164607	ROSEVILLE	CA		08/21/2024		1,213		(126)			(126)		1,087	1,087			
100116726	SYLMAR	CA		07/20/2023		1,521		1,221			1,221		2,741	2,741			
100140772	THE VILLAGES	FL		01/22/2024		858		(75)			(75)		783	783			
100119631	DAVIDSON	NC		08/04/2023		16		(16)			(16)						
100185946	HESPERIA	CA		12/26/2024		293		(98)			(98)		195	195			
100186332	NEW RIVER	AZ		12/30/2024		717		(62)			(62)		655	655			
100151103	FRAMINGHAM	MA		05/08/2024		1,095		(91)			(91)		1,004	1,004			
100173916	CAPE MAY	NJ		10/31/2024		1,192		(24)			(24)		1,168	1,168			
100162042	MIAMI	FL		07/31/2024		1,027		(128)			(128)		899	899			
100120068	DAYTONA BEACH SHORES	FL		08/11/2023		1,124		5			5		1,129	1,129			
100076678	DUBLIN	CA		12/16/2021		158		(158)			(158)						
100166191	BOKEELIA	FL		09/09/2024		1,060		(82)			(82)		978	978			
100167764	AVE MARIA	FL		09/19/2024		1,132		(47)			(47)		1,085	1,085			
100165229	BALTIMORE	MD		08/29/2024		(14,372)		(65)			(65)	15,373	935	859	(76)		(76)
100134056	ELIZABETH	NJ		10/25/2023		1,071		(65)			(65)		1,006	1,006			
100026764	BALDWIN PARK	CA		09/26/2018		1,231		151			151		1,383	1,383			
100141654	ELKRIDGE	MD		01/30/2024		1,003		(33)			(33)		970	970			
100152909	BELLFLOWER	CA		05/22/2024		1,194		(23)			(23)		1,171	1,171			
100090873	NORWALK	CA		01/31/2023		824		63			63		886	886			
100091498	IRVINGTON	NJ		01/20/2023		743		(36)			(36)		707	707			
100120347	HOLLYWOOD	FL		08/18/2023		1,199		(40)			(40)		1,160	1,160			
100169214	MASTIC BEACH	NY		09/27/2024		362		(42)			(42)		320	320			
100165991	BURLINGTON	NJ		09/06/2024		1,151		(76)			(76)		1,075	1,075			
100117711	PALMDALE AREA	CA		07/20/2023		1,264		59			59		1,322	1,322			
100157571	AMSTERDAM	NLD		06/28/2024													
100165305	WOODBRIDGE	VA		08/29/2024		840		(36)			(36)		804	804			
100158633	ROSEVILLE	CA		07/10/2024		1,088		(63)			(63)		1,025	1,025			
100132145	PORTLAND	OR		10/13/2023		2,833		(3)			(3)		2,830	2,830			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031486	IRVINE	CA		03/29/2019		1,776		336			336		2,113	2,113			
100166148	NAPLES	FL		09/09/2024		7,328		(257)			(257)		7,071	7,071			
100103557	LAKEWOOD	CA		05/08/2023		333		8			8		340	340			
100108134	INDIO	CA		05/24/2023		897		31			31		928	928			
100143766	FOLSOM	CA		04/05/2024		1,160		19			19		1,179	1,179			
100148328	SEVIERVILLE	TN		04/12/2024		1,217		(52)			(52)		1,165	1,165			
100179384	STOCKTON	CA		12/27/2024		655		(121)			(121)		534	534			
100185953	SAN JUAN CAPISTRANO	CA		12/26/2024		299		(100)			(100)		200	200			
100065839	SANTA ROSA	CA		07/23/2021		2,539		(229)			(229)		2,310	2,310			
100168740	GARNER	NC		09/26/2024		3,200		(283)			(283)		2,917	2,917			
100079777	LONG BEACH	CA		04/08/2022		1,736		(416)			(416)		1,320	1,320			
100135629	PLANO	TX		11/09/2023		951		(103)			(103)		848	848			
100078674	SAN BERNARDINO	CA		02/02/2022		6,374		(294)			(294)		6,080	6,080			
100114641	HENDERSON	NV		06/29/2023		883		(27)			(27)		856	856			
100090900	CASTAIC	CA		01/31/2023		1,377		130			130		1,507	1,507			
100161871	LAS VEGAS	NV		07/31/2024		4,223		(62)			(62)		4,160	4,160			
100118143	LAS VEGAS	NV		07/20/2023		1,272		(38)			(38)		1,234	1,234			
100135952	RIVERSIDE	CA		11/15/2023		751		(54)			(54)		697	697			
100116161	RIDGEFIELD	NJ		07/20/2023		1,463		633			633		2,096	2,096			
100169445	ROHNERT PARK	CA		09/30/2024		829		3			3		832	832			
100101786	NEWARK	NJ		03/31/2023		1,004		(48)			(48)		956	956			
100102350	KISSIMMEE	FL		06/07/2023		1,394		(48)			(48)		1,346	1,346			
100118780	MIAMI	FL		07/25/2023		1,178		(78)			(78)		1,100	1,100			
100156930	UNITED KINGDOM	GBR		06/27/2024		56							56	56			
100149910	CARMICHAEL	CA		04/29/2024		1,097		(33)			(33)		1,064	1,064			
100132310	INDIO	CA		10/13/2023		1,208		48			48		1,256	1,256			
100173320	NORTH SALT LAKE	UT		10/30/2024		1,010		(101)			(101)		909	909			
100139811	UNITED KINGDOM	GBR		12/18/2023		219							219	219			
100179636	WESTERLY	RI		11/21/2024		1,058		(66)			(66)		992	992			
100090764	BOCA RATON	FL		02/28/2023		1,155		(12)			(12)		1,143	1,143			
100154196	MARGATE	FL		07/11/2024		(26)		26			26						
100179643	LACEY	WA		11/21/2024		1,044		(71)			(71)		972	972			
100010905	FLETCHER	NC		12/23/2016		1,252		689			689		1,941	1,941			
100100772	SUMMERVILLE	SC		04/28/2023		1,432		54			54		1,486	1,486			
100130333	GREAT BARRINGTON	MA		09/28/2023		3,648		83			83		3,732	3,732			
100166376	BRIER	WA		10/24/2024		2,130		(274)			(274)		1,856	1,856			
100045745	EVANSTON	IL		11/25/2020		2,432		(282)			(282)		2,149	2,149			
100088952	AVENTURA	FL		11/15/2022		1,123		(6)			(6)		1,117	1,117			
100154795	LOMPOC	CA		07/19/2024		705		(78)			(78)		627	627			
100166215	MURRIETA	CA		09/09/2024		1,342		97			97		1,439	1,439			
100149179	LAS VEGAS	NV		04/22/2024		967		20			20		987	987			
100165015	UNION	NJ		08/28/2024		987		(74)			(74)		913	913			
100141059	NAPLES	FL		02/20/2024		1,311		(86)			(86)		1,226	1,226			
100152716	LITTLE ELM	TX		05/17/2024		1,156		20			20		1,176	1,176			
100169136	MESA	AZ		09/27/2024		1,172		(58)			(58)		1,114	1,114			
100148122	CORONA	CA		04/10/2024		1,328		(85)			(85)		1,243	1,243			
100109081	WEST SACRAMENTO	CA		06/05/2023		1,638		(52)			(52)		1,586	1,586			
100140053	ALBUQUERQUE	NM		01/09/2024		3,630		(81)			(81)		3,549	3,549			
100147013	BROOKINGS	OR		03/27/2024		1,068		(45)			(45)		1,022	1,022			
100165618	BRADLEY	CA		10/04/2024		4,400		(217)			(217)		4,183	4,183			
100182122	CLEARWATER	FL		12/12/2024		843							843	843			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131659	BEND	OR		10/06/2023		1,228		29			29		1,256	1,256			
100126435	PATERSON	NJ		08/30/2023		972		(36)			(36)		936	936			
100134833	NAPLES	FL		10/30/2023		166		968			968		1,133	1,133			
100149295	COLLEGE STATION	TX		04/24/2024		1,115		(88)			(88)		1,027	1,027			
100109371	ANCHORAGE	AK		06/12/2023		1,310		(46)			(46)		1,264	1,264			
100185954	PHOENIX	AZ		12/26/2024		600		(88)			(88)		512	512			
100161492	FORT MYERS BEACH	FL		07/30/2024		1,106		(87)			(87)		1,019	1,019			
100141595	WORCESTER	MA		01/30/2024		883		(66)			(66)		817	817			
100151459	MANCHESTER	NH		05/10/2024		1,105		(57)			(57)		1,048	1,048			
100108260	PHOENIX	AZ		05/24/2023		(12,280)		130			130	15,253	3,103	3,101	(2)		(2)
100102798	HOUSTON	TX		06/22/2023		8,336		(276)			(276)		8,060	8,060			
100143016	JAMAICA	NY		02/12/2024		854		(110)			(110)		744	744			
100171117	TUCSON	AZ		11/22/2024		14		(14)			(14)						
100173449	GLEN ALLEN	VA		10/29/2024		885		(185)			(185)		700	700			
100141300	BELLAIRE	TX		01/30/2024		892		(126)			(126)		766	766			
100173946	ANNAPOLIS	MD		10/31/2024		1,346		(132)			(132)		1,215	1,215			
100179409	YAKIMA	WA		12/27/2024		724		(75)			(75)		649	649			
100186354	WOODLAND	CA		12/30/2024		791		(48)			(48)		743	743			
100103539	BROCKTON	MA		05/08/2023		731		22			22		754	754			
100159056	BOISE	ID		08/15/2024		1,075		(144)			(144)		931	931			
100162783	BELLAIRE	TX		08/12/2024		1,052		(66)			(66)		986	986			
100148616	CHANDLER	AZ		04/12/2024		1,451		223			223		1,674	1,674			
100169858	MENIFEE	CA		09/30/2024		1,352		199			199		1,551	1,551			
100151569	NEPTUNE BEACH	FL		05/10/2024		(14,304)		(62)			(62)	15,336	970	1,009	39		39
100150155	COACHELLA	CA		04/30/2024		840		(108)			(108)		732	732			
100158431	HOOKSETT	NH		07/10/2024		901		(91)			(91)		810	810			
100099911	PORTLAND	OR		03/28/2023		1,470		(89)			(89)		1,381	1,381			
100117790	ALAMEDA	CA		07/20/2023		301		581			581		882	882			
100139019	GOLDEN	CO		12/22/2023		(33)		33			33						
100141600	CANYON LAKE	CA		01/30/2024		885		(89)			(89)		795	795			
100138225	DALLAS	TX		12/14/2023		2,003		294			294		2,297	2,297			
100079279	SALEM	MA		02/28/2022		1,923		(157)			(157)		1,766	1,766			
100149191	SALT LAKE CITY	UT		04/22/2024		1,157		(86)			(86)		1,071	1,071			
100117554	JURUPA VALLEY	CA		07/20/2023		1,656		102			102		1,758	1,758			
100103747	MARINA DEL REY	CA		05/08/2023		1,085		(69)			(69)		1,016	1,016			
100103008	SEATAC	WA		06/22/2023		39		(39)			(39)						
100129472	WASHINGTON	DC		09/29/2023		1,128		(31)			(31)		1,096	1,096			
100100397	CHESTER SPRINGS	PA		04/27/2023		2,392		533			533		2,924	2,924			
100119159	FONTANA	CA		07/31/2023		1,367		192			192		1,560	1,560			
100168793	CAMARILLO	CA		09/26/2024		786		(47)			(47)		739	739			
100135835	SIMI VALLEY	CA		11/10/2023		1,891		(58)			(58)		1,833	1,833			
100100476	STATEN ISLAND	NY		04/27/2023		1,484		1,097			1,097		2,581	2,581			
100160468	MIAMI	FL		07/19/2024		1,182		18			18		1,199	1,199			
100135263	PALM DESERT	CA		11/08/2023		1,099		39			39		1,138	1,138			
100147679	ROCKVILLE	MD		04/04/2024		2,417		(59)			(59)		2,357	2,357			
100145782	SEABECK	WA		05/08/2024		1,151		(68)			(68)		1,083	1,083			
100129620	DAVENPORT	FL		09/29/2023		1,111		(5)			(5)		1,107	1,107			
100081308	BELLINGHAM	WA		03/18/2022		2,105		72			72		2,177	2,177			
100143000	HOLTSVILLE	NY		02/12/2024		3,082		(145)			(145)		2,937	2,937			
100090230	TAMPA	FL		01/13/2023		947		(82)			(82)		865	865			
100165666	HOUSTON	TX		10/04/2024		796		(115)			(115)		680	680			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173475	OCEAN ISLE BEACH	NC		10/29/2024		1,484		(147)			(147)		1,337	1,337			
100102419	MIAMI LAKES	FL		06/07/2023		1,092		(120)			(120)		972	972			
100166336	PROSPECT	KY		10/24/2024		2,345		(123)			(123)		2,222	2,222			
100081474	LOS ANGELES	CA		03/18/2022		2,516		256			256		2,773	2,773			
100065355	LAWRENCE	MA		07/28/2021		(27,064)		(183)			(183)	18,228	(9,019)	2,212	11,230		11,230
100079954	COMMERCE CITY	CO		04/25/2022		3,036		(161)			(161)		2,875	2,875			
100180427	RIVERTON	UT		11/25/2024		1,295		39			39		1,333	1,333			
100164878	LAS VEGAS	NV		08/26/2024		1,117		(62)			(62)		1,055	1,055			
100182356	ROSEVILLE	CA		12/12/2024		783		18			18		801	801			
100155226	OCOEE	FL		07/19/2024		1,042		(133)			(133)		910	910			
100158272	UNITED KINGDOM	GBR		07/09/2024		(6,489)		6,489			6,489						
100137598	HIALEAH	FL		12/08/2023		364		(11)			(11)		354	354			
100141484	LITTLEROCK	CA		01/30/2024		822		(59)			(59)		763	763			
100101814	PERTH AMBOY	NJ		03/31/2023		964		(52)			(52)		912	912			
100074482	OCEANO	CA		12/14/2021		2,351		16			16		2,367	2,367			
100148478	ESTERO	FL		04/12/2024		1,129		(91)			(91)		1,037	1,037			
100157769	BIG PINE KEY	FL		08/01/2024		1,120		12			12		1,133	1,133			
100174325	LEHI	UT		10/31/2024		1,093		(58)			(58)		1,036	1,036			
100136515	KAILUA KONA	HI		11/20/2023		1,052		18			18		1,070	1,070			
100121022	BIG BEAR CITY	CA		08/30/2023		2,120		61			61		2,181	2,181			
100100162	HOLLISTER	CA		03/17/2023		4,651		(3,672)			(3,672)		979	979			
100114856	WENONAH	NJ		07/10/2023		1,198		19			19		1,217	1,217			
100166990	HEBER	UT		09/13/2024		1,015		(16)			(16)		999	999			
100089963	NEWARK	NJ		01/26/2023		1,008		(62)			(62)		947	947			
100076098	LAKEWOOD	WA		01/07/2022		2,569		(58)			(58)		2,511	2,511			
100149476	DENVER	CO		04/24/2024		1,207		(69)			(69)		1,138	1,138			
100171512	LAS VEGAS	NV		10/16/2024		(19,619)		(51)			(51)	21,043	1,372	1,255	(117)		(117)
100173161	CHAPEL HILL	NC		10/30/2024		1,346		(42)			(42)		1,304	1,304			
100160210	MCGAHEYSVILLE	VA		07/18/2024		1,050		(55)			(55)		995	995			
100090860	MIAMI	FL		01/06/2023		2,099		218			218		2,318	2,318			
100108377	BROOKLYN	NY		05/25/2023		1,424		(64)			(64)		1,360	1,360			
100134956	FULLERTON	CA		10/30/2023		37,931		140			140		38,071	38,071			
100078201	LOS ANGELES	CA		02/10/2022		53		(30)			(30)		23	23			
100162782	LAS VEGAS	NV		08/12/2024		1,057		(76)			(76)		981	981			
100100352	STATEN ISLAND	NY		04/27/2023		1,551		349			349		1,901	1,901			
100175459	FRANKLIN	WI		12/23/2024		1,043		(91)			(91)		951	951			
100116131	SAN FRANCISCO	CA		07/20/2023		40,098		5,252			5,252		45,350	45,350			
100172211	BROCKTON	MA		10/17/2024		406		(23)			(23)		383	383			
100149291	PORT ARANSAS	TX		04/24/2024		1,093		(94)			(94)		1,000	1,000			
100163990	CALVERTON	NY		08/21/2024		1,098		(172)			(172)		927	927			
100148675	MARIETTA	GA		04/16/2024		1,259		(47)			(47)		1,212	1,212			
100115949	WALLINGTON	NJ		07/20/2023		3,117		(34)			(34)		3,083	3,083			
100140737	PORT SAINT LUCIE	FL		01/22/2024		(12,858)		(92)			(92)	15,242	2,292	2,214	(78)		(78)
100158688	HOWELL	NJ		07/10/2024		1,058		(69)			(69)		990	990			
100182482	PRESCOTT	AZ		12/12/2024		756		(53)			(53)		704	704			
100167637	ANTIOCH	CA		09/19/2024		11,718		(594)			(594)		11,124	11,124			
100114697	GREELEY	CO		06/29/2023		923		(103)			(103)		820	820			
100165325	LOS ANGELES	CA		08/29/2024		1,204		(187)			(187)		1,017	1,017			
100146971	BAKERSFIELD	CA		03/26/2024		1,728		(8)			(8)		1,719	1,719			
100127700	PRESCOTT	AZ		09/08/2023		7,535		(224)			(224)		7,311	7,311			
100137295	LEOLA	PA		12/01/2023		864		(45)			(45)		819	819			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165220	DRACHTEN	NLD		08/28/2024													
100135590	MUKILTEO	WA		11/09/2023		125,277		187			187		125,464	125,464			
100148268	PEMBROKE PINES	FL		04/12/2024		1,231		(57)			(57)		1,174	1,174			
100152424	CAPE CORAL	FL		05/17/2024		1,069		(64)			(64)		1,005	1,005			
100108286	ONTARIO	CA		05/24/2023		1,802		(123)			(123)		1,680	1,680			
100132329	MANTECA	CA		11/03/2023		889		503			503		1,392	1,392			
100119323	WASHINGTON	UT		07/31/2023		(14,098)		11			11	15,210	1,123	1,123			
100157632	PLAINFIELD	NJ		06/28/2024		1,079		12			12		1,092	1,092			
100152711	ERIE	CO		05/17/2024		1,272		438			438		1,710	1,710			
100176186	PILOT POINT	TX		12/20/2024		620		(116)			(116)		504	504			
100167443	RIVERBANK	CA		09/16/2024		1,184		(44)			(44)		1,140	1,140			
100044126	SANTA ROSA	CA		08/19/2020		1,939		(403)			(403)		1,536	1,536			
100157812	GALVESTON	TX		08/01/2024		1,031		(120)			(120)		911	911			
100148673	WEATHERFORD	TX		04/16/2024		932		(99)			(99)		833	833			
100172724	MAMMOTH LAKES	CA		11/21/2024		(14,141)		(149)			(149)	15,266	976	929	(47)		(47)
100067433	UNIVERSITY PL	WA		09/23/2021		2,446		(168)			(168)		2,278	2,278			
100100966	PALM BEACH GARDENS	FL		04/28/2023		(19,151)		927			927	21,020	2,795	2,746	(50)		(50)
100171366	IDAHO FALLS	ID		10/16/2024		1,154		(92)			(92)		1,062	1,062			
100166123	WASHINGTON	UT		09/09/2024		1,248		13			13		1,261	1,261			
100081289	VIRGINIA BEACH	VA		03/18/2022		2,248		65			65		2,313	2,313			
100159632	FREMONT	CA		08/23/2024		1,033		(17)			(17)		1,016	1,016			
100141578	LOS ANGELES	CA		01/30/2024		1,050		(144)			(144)		906	906			
100168707	MORENO VALLEY	CA		09/25/2024		952		(166)			(166)		786	786			
100154175	COLORADO SPRINGS	CO		07/11/2024		1,417		(69)			(69)		1,349	1,349			
100091587	SILVER SPRING	MD		03/07/2023		640		(50)			(50)		590	590			
100161856	BAY SHORE	NY		07/31/2024		910		(83)			(83)		827	827			
100019589	CERRITOS	CA		07/26/2018		2,593		(37)			(37)		2,556	2,556			
100172694	SAN ANTONIO	TX		11/21/2024		(13,943)		(47)			(47)	15,197	1,207	1,115	(92)		(92)
100154843	OAKWOOD	GA		07/19/2024		986		(187)			(187)		799	799			
100115746	SAVAGE	MN		07/20/2023		1,130		(44)			(44)		1,086	1,086			
100138702	CLOVIS	CA		02/02/2024		969		(61)			(61)		908	908			
100185454	MURRIETA	CA		12/20/2024		1,313		157			157		1,470	1,470			
100115822	COLUMBUS	OH		07/20/2023		1,284		(16)			(16)		1,268	1,268			
100152426	MARYSVILLE	WA		05/17/2024		1,105		(44)			(44)		1,061	1,061			
100157895	MILLVILLE	DE		07/09/2024		963		(59)			(59)		904	904			
100049761	PATERSON	NJ		11/20/2020		1,473		283			283		1,755	1,755			
100149493	RANCHO CORDOVA	CA		04/24/2024		1,589		(126)			(126)		1,463	1,463			
100091295	MAPLE VALLEY	WA		01/31/2023		426		(26)			(26)		400	400			
100080893	CASA GRANDE	AZ		04/22/2022		125		(125)			(125)						
100016446	OAKLAND	CA		04/05/2018		2,653		37			37		2,689	2,689			
100115236	HAVERSTRAW	NY		07/17/2023		1,109		(54)			(54)		1,055	1,055			
100099659	PHOENIX	AZ		04/06/2023		1,076		(17)			(17)		1,059	1,059			
100079779	MURRIETA	CA		04/25/2022		1,850		(147)			(147)		1,702	1,702			
100174155	HAMPSTEAD	NC		10/31/2024		1,027		(116)			(116)		911	911			
100091314	FRESNO	CA		01/13/2023		633							633	633			
100143452	SALINAS	CA		02/16/2024		1,874		(37)			(37)		1,837	1,837			
100140259	NEWPORT	OR		01/18/2024		919		(75)			(75)		844	844			
100153828	MOUNT LAUREL	NJ		07/10/2024		871		(84)			(84)		787	787			
100144757	UNITED KINGDOM	GBR		03/12/2024		116		(47)			(47)		69	69			
100136318	TAMPA	FL		11/20/2023		1,029		(4)			(4)		1,025	1,025			
100150881	NAGS HEAD	NC		05/08/2024		1,090		(96)			(96)		994	994			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117805	ROWLAND HEIGHTS	CA		07/20/2023		(874)		2,190			2,190		1,316	1,316			
100175656	SAN MARCOS	CA		11/12/2024		865		(40)			(40)		825	825			
100140980	PORT SAINT LUCIE	FL		03/28/2024		1,246		(88)			(88)		1,158	1,158			
100134442	NEW YORK	NY		10/30/2023		1,501		(4)			(4)		1,497	1,497			
100091602	SAN JACINTO	CA		03/07/2023		1,001		(59)			(59)		941	941			
100147430	BROOKLYN	NY		04/03/2024		1,013		(46)			(46)		967	967			
100129375	FRUITA	CO		09/26/2023		1,081							1,081	1,081			
100079591	CHULA VISTA	CA		04/08/2022		2,082		(161)			(161)		1,922	1,922			
100168553	BRIAN HEAD	UT		09/25/2024		1,243		(62)			(62)		1,181	1,181			
100127679	ACWORTH	GA		09/08/2023		946		(75)			(75)		871	871			
100158417	UNITED KINGDOM	GBR		07/09/2024		(5,757)		5,757			5,757						
100081356	LATHROP	CA		03/18/2022		2,383		147			147		2,530	2,530			
100081264	LATHROP	CA		03/18/2022		2,383		147			147		2,530	2,530			
100149362	PHOENIX	AZ		04/24/2024		1,124		(62)			(62)		1,061	1,061			
100168163	SOUTH PLAINFIELD	NJ		09/20/2024		474		(23)			(23)		452	452			
100134351	PEACHTREE COR	GA		10/27/2023		896		(54)			(54)		842	842			
100149563	TEMECULA	CA		04/26/2024		1,298		4			4		1,301	1,301			
100100884	NEWTOWN	CT		04/28/2023		2,998		(10)			(10)		2,988	2,988			
100172983	MIAMI GARDENS	FL		10/25/2024		1,597		(82)			(82)		1,515	1,515			
100043304	BREMEN	IN		08/13/2020		388		(388)			(388)						
100169683	WARREN	NJ		09/30/2024		986		(79)			(79)		907	907			
100142879	HERNDON	VA		02/09/2024		1,107		(45)			(45)		1,063	1,063			
100062536	ACCOKEEK	MD		07/01/2021		1,829		(87)			(87)		1,742	1,742			
100153290	WILDWOOD	NJ		05/30/2024		1,150		9			9		1,160	1,160			
100170144	AURORA	CO		10/08/2024		1,253		(78)			(78)		1,175	1,175			
100109265	VAN NUYS	CA		07/21/2023		(12)		12			12						
100135064	PALM BEACH GARDENS	FL		11/01/2023		1,351		135			135		1,486	1,486			
100102817	WARMINSTER	PA		06/22/2023		1,435		58			58		1,493	1,493			
100172583	DICKSON	TN		10/23/2024		1,505		(94)			(94)		1,412	1,412			
4010078567	MARGATE	FL		07/26/2024		1,090		(94)			(94)		996	996			
100065447	FONTANA	CA		07/28/2021		2,733		(98)			(98)		2,635	2,635			
100168808	ISELIN	NJ		09/26/2024		882		(134)			(134)		748	748			
100138876	NASHVILLE	TN		12/21/2023		932		(46)			(46)		886	886			
100186734	GULF SHORES	AL		12/31/2024		763		(117)			(117)		646	646			
100186515	SODDY DAISY	TN		12/30/2024		2,979		(113)			(113)		2,866	2,866			
100151285	KENNEWICK	WA		05/10/2024		1,510		(48)			(48)		1,462	1,462			
100169712	ANN ARBOR	MI		09/30/2024		1,098		(69)			(69)		1,028	1,028			
100144826	UNITED KINGDOM	GBR		03/12/2024		(2,612)		2,612			2,612						
100173127	DES MOINES	WA		10/30/2024		1,356		(63)			(63)		1,293	1,293			
100110318	SURF CITY	NC		06/30/2023		1,350		19			19		1,369	1,369			
100156115	LAS VEGAS	NV		06/18/2024		18		(18)			(18)						
100120627	TEMECULA	CA		08/18/2023		1,055		(70)			(70)		985	985			
100154216	BOTHELL	WA		07/11/2024													
100161931	LAKE HAVASU CITY	AZ		07/31/2024		1,026		(84)			(84)		943	943			
100129500	CASTLE ROCK	CO		09/29/2023		1,261		21			21		1,282	1,282			
100101050	JAMAICA	NY		04/28/2023		(496)		496			496						
100149417	DENVER	CO		04/24/2024		1,059		(54)			(54)		1,005	1,005			
100102133	LOUISVILLE	KY		04/14/2023		1,212		59			59		1,271	1,271			
100080202	CYPRESS	TX		02/25/2022		1,277		(242)			(242)		1,035	1,035			
100066119	MORRISTOWN	NJ		08/02/2021		3,466		4			4		3,471	3,471			
100089745	BELLE ISLE	FL		12/02/2022		667		10			10		677	677			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145771	UNITED KINGDOM	GBR		03/12/2024		(3,824)		3,909			3,909		85	85			
100175659	HOUSTON	TX		11/12/2024		1,075		(148)			(148)		927	927			
100158560	FOREST PARK	GA		07/10/2024		91		39			39		130	130			
100100393	BROOKLYN	NY		04/27/2023		1,646		687			687		2,332	2,332			
100127670	BOYNTON BEACH	FL		09/08/2023		1,223		(76)			(76)		1,147	1,147			
100185026	ENGLEWOOD	CO		12/20/2024		21		(21)			(21)						
100135563	TOTOWA	NJ		11/13/2023		1,100							1,100	1,100			
100139568	CUTLER BAY	FL		12/28/2023		962		12			12		975	975			
100110597	MIAMI	FL		06/30/2023		1,212		(10)			(10)		1,202	1,202			
100117897	OCALA	FL		07/20/2023		1,174		22			22		1,196	1,196			
100135285	MECHANICSVILLE	VA		11/08/2023		1,215		313			313		1,528	1,528			
100100455	PALMDALE	CA		04/27/2023		1,277		21			21		1,298	1,298			
100148551	SPOKANE	WA		04/12/2024		1,179		(14)			(14)		1,165	1,165			
100118936	FORT PIERCE	FL		07/27/2023		1,031		(217)			(217)		814	814			
100135537	ASTORIA	OR		11/13/2023		1,075		(12)			(12)		1,062	1,062			
100110642	LONG BRANCH	NJ		06/30/2023		2,845		(56)			(56)		2,789	2,789			
100108994	FERRIS	TX		05/31/2023		1,316		(152)			(152)		1,164	1,164			
100079401	ARVADA	CO		03/17/2022		2,152		(164)			(164)		1,988	1,988			
100081434	VALLEJO	CA		03/18/2022		2,486		187			187		2,673	2,673			
100156622	BOISE	ID		06/24/2024		1,048		(49)			(49)		999	999			
100109288	SARASOTA	FL		06/12/2023		(13,826)		(52)			(52)	15,139	1,261	1,261			
100181234	LAS VEGAS	NV		12/06/2024		28		(28)			(28)						
100137064	AUSTIN	TX		11/28/2023		963		(4)			(4)		960	960			
100138438	SAN BERNARDINO	CA		12/18/2023		506		(76)			(76)		429	429			
100110270	ROSELAND	VA		06/30/2023		1,222		(13)			(13)		1,208	1,208			
100109618	LOS ANGELES	CA		06/14/2023		1,036		(123)			(123)		913	913			
100167636	WINCHESTER	CA		09/19/2024		1,731		(54)			(54)		1,677	1,677			
100156427	BOISE	ID		06/24/2024		1,153		(53)			(53)		1,100	1,100			
100169953	RICHMOND	TX		11/08/2024		1,489		(171)			(171)		1,318	1,318			
100130380	PINOLE	CA		09/28/2023		973		(54)			(54)		919	919			
100182701	ROANOKE	TX		12/12/2024		949		(77)			(77)		872	872			
100176083	NEWARK	NJ		12/20/2024		632		63			63		695	695			
100171598	BONNEY LAKE	WA		10/16/2024		(13,980)		(96)			(96)	15,148	1,072	980	(92)		(92)
100119259	NASHVILLE	TN		07/31/2023		1,306		22			22		1,328	1,328			
100156998	UNITED KINGDOM	GBR		06/27/2024		65							65	65			
100166420	MIAMI GARDENS	FL		10/31/2024		1,059		(146)			(146)		914	914			
100146701	HOUSTON	TX		03/20/2024		1,005		(106)			(106)		899	899			
100140231	SADDLE BROOK	NJ		01/11/2024		1,463		(74)			(74)		1,389	1,389			
100149193	LEXINGTON	SC		04/22/2024		850		(104)			(104)		746	746			
100144089	SUWANEE	GA		03/07/2024		103,121		(1,482)			(1,482)		101,639	101,639			
100185150	STOCKTON	CA		12/20/2024		724		(102)			(102)		622	622			
100137821	ANAHEIM	CA		12/08/2023		53,951		(166)			(166)		53,785	53,785			
100179481	LACEY	WA		11/21/2024		1,283		7			7		1,290	1,290			
100182035	AUSTIN	TX		12/12/2024		1,254		88			88		1,342	1,342			
100180589	HOMESTEAD	FL		11/26/2024		704		(98)			(98)		607	607			
100083514	COVINA	CA		06/06/2022		1,523		(79)			(79)		1,444	1,444			
100166098	JACKSON	NJ		09/09/2024		1,048		(81)			(81)		967	967			
100091878	STONEHAM	MA		01/30/2023		1,000		2			2		1,002	1,002			
100127661	WOBURN	MA		09/08/2023		1,803		(69)			(69)		1,735	1,735			
100110503	CAPE CORAL	FL		06/30/2023		1,492		14			14		1,506	1,506			
100141651	MIAMI GARDENS	FL		01/30/2024		832		(133)			(133)		700	700			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174944	SAINT CLOUD	FL		10/31/2024		804		(126)			(126)		678	678			
100144398	ANCHORAGE	AK		03/07/2024		1,099		(74)			(74)		1,025	1,025			
100102801	GARDEN GROVE	CA		06/22/2023		(631)		1,928			1,928		1,297	1,297			
100157910	SURFSIDE BEACH	SC		07/09/2024		3,011		(87)			(87)		2,923	2,923			
100166313	GRAND PRAIRIE	TX		10/23/2024		1,027		(140)			(140)		887	887			
100091150	PICO RIVERA	CA		01/31/2023		1,282		169			169		1,451	1,451			
100171206	HOSCHTON	GA		10/16/2024		1,132		(153)			(153)		979	979			
100164954	WOODSTOCK	NY		08/28/2024		(725)		1,627			1,627		902	902			
100079848	PALO PINTO	TX		04/25/2022		2,000		(104)			(104)		1,897	1,897			
100083501	MORRISTOWN	NJ		06/06/2022		6,856		(233)			(233)		6,623	6,623			
100147328	AMSTERDAM	NLD		03/27/2024													
100025857	BROOKLYN	NY		09/20/2018		3,046		131			131		3,176	3,176			
100155877	BROKEN BOW	OK		06/17/2024		1,346		(52)			(52)		1,294	1,294			
100182187	RENO	NV		12/12/2024		1,155		(23)			(23)		1,131	1,131			
100026775	HAYWARD	CA		09/26/2018		1,329		101			101		1,431	1,431			
100140829	SAVANNAH	GA		03/06/2024		1,063		(136)			(136)		927	927			
100138404	WAYNE	NJ		12/18/2023		990		11			11		1,001	1,001			
100089612	MANSFIELD	TX		01/30/2023		1,460		(40)			(40)		1,420	1,420			
100143186	AUSTIN	TX		02/16/2024		1,290		(13)			(13)		1,277	1,277			
100138036	JURUPA VALLEY	CA		12/13/2023		1,034		(49)			(49)		985	985			
100054768	BRONX	NY		03/23/2021		4,715		(1,646)			(1,646)		3,069	3,069			
100162797	MINERAL	VA		08/12/2024		8,193		(298)			(298)		7,896	7,896			
100156932	UNITED KINGDOM	GBR		06/27/2024		48							48	48			
100182293	SAINT JOHNS	FL		12/12/2024		48,645		3,382			3,382		52,027	52,027			
100169635	ELK GROVE	CA		09/30/2024		966		(46)			(46)		919	919			
100153206	WESTBROOK	ME		05/30/2024		1,142		26			26		1,168	1,168			
100145365	UNITED KINGDOM	GBR		03/12/2024		(2,503)		2,577			2,577		73	73			
100063644	ELMONT	NY		07/01/2021		2,586		(34)			(34)		2,553	2,553			
100158398	UNITED KINGDOM	GBR		07/09/2024		(1,785)		1,785			1,785						
100148332	CAROLINA BEACH	NC		04/12/2024		1,774		(118)			(118)		1,656	1,656			
100149790	LOS ANGELES	CA		04/26/2024		1,127		(84)			(84)		1,043	1,043			
100103398	PORT ISABEL	TX		06/16/2023		30		(30)			(30)						
100174165	RIVERVIEW	FL		10/31/2024		917		(133)			(133)		784	784			
100079860	LA HABRA	CA		04/25/2022		2,230		75			75		2,305	2,305			
100173587	UNITED KINGDOM	GBR		10/29/2024		109							109	109			
100136260	LOS ANGELES	CA		11/20/2023		1,115		125			125		1,241	1,241			
100120780	WINTER GARDEN	FL		08/25/2023		999		(17)			(17)		982	982			
100134992	STOCKTON	CA		10/30/2023		(14,227)		116			116	15,130	1,019	860	(159)		(159)
100156832	CENTRAL ISLIP	NY		06/27/2024		900		(87)			(87)		813	813			
100165205	S-GRAVENHAGE	NLD		08/28/2024													
100078299	MIAMI BEACH	FL		02/10/2022		2,094		(212)			(212)		1,882	1,882			
100080026	MARYSVILLE	WA		04/08/2022		9,038		(125)			(125)		8,912	8,912			
100065413	LAKEWOOD	WA		07/28/2021		4,184		(67)			(67)		4,117	4,117			
100165806	DAVENPORT	FL		08/29/2024		1,126		(126)			(126)		1,000	1,000			
100161391	STOCKTON	CA		07/25/2024		1,642		(169)			(169)		1,473	1,473			
100091105	WEST YARMOUTH	MA		01/31/2023		1,794		(119)			(119)		1,676	1,676			
100137026	MANTECA	CA		11/28/2023		1,181		422			422		1,602	1,602			
100108191	GARNER	NC		05/24/2023		1,082		(92)			(92)		989	989			
100110280	JACKSONVILLE	FL		06/30/2023		1,612		92			92		1,704	1,704			
100080899	EVERGREEN	CO		04/22/2022		1,449		(147)			(147)		1,302	1,302			
100158702	RIVERSIDE	CA		07/10/2024		1,117		(54)			(54)		1,063	1,063			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142972	HAVERHILL	MA		02/09/2024		1,005		(79)			(79)		926	926			
100102023	BEAUMONT	CA		04/14/2023		(31)		31			31						
100115635	CATHEDRAL CITY	CA		07/19/2023		1,156		(112)			(112)		1,044	1,044			
100151841	JURUPA VALLEY	CA		05/10/2024		10,466		(609)			(609)		9,857	9,857			
100156607	LAGUNA HILLS	CA		06/24/2024		1,141		(40)			(40)		1,101	1,101			
100186776	SAN ANTONIO	TX		12/31/2024		2,710		(124)			(124)		2,586	2,586			
100161355	REDLANDS	CA		07/25/2024		6,598		(157)			(157)		6,441	6,441			
100142622	SONOMA	CA		02/08/2024		1,147		(71)			(71)		1,076	1,076			
100099981	DAVENPORT	FL		03/28/2023		965		(15)			(15)		949	949			
100164189	SAN PABLO	CA		08/21/2024		(20,085)		21			21	20,838	774	736	(38)		(38)
100133771	GUERNEVILLE	CA		10/20/2023		193		(4)			(4)		189	189			
100088253	NEWARK	NJ		10/17/2022		1,137		(60)			(60)		1,077	1,077			
100172148	SUISUN CITY	CA		10/17/2024		992		(25)			(25)		968	968			
100118058	HAUPPAUGE	NY		07/20/2023		1,312		1,548			1,548		2,860	2,860			
100128534	MONTEBELLO	CA		09/18/2023		879		(45)			(45)		835	835			
100185882	JERSEY CITY	NJ		12/26/2024		696		(66)			(66)		630	630			
100165813	FAYETTEVILLE	GA		08/29/2024		645		(131)			(131)		514	514			
100161495	WOONSOCKET	RI		07/30/2024		979		(40)			(40)		938	938			
100087456	TACOMA	WA		10/25/2022		1,618		285			285		1,903	1,903			
100169120	LOS ANGELES	CA		09/27/2024		1,264		(36)			(36)		1,228	1,228			
100179761	EULESS	TX		11/21/2024		7,237		349			349		7,586	7,586			
100170152	SEVIERVILLE	TN		10/08/2024		1,058		(28)			(28)		1,031	1,031			
100162818	LAS VEGAS	NV		08/12/2024		1,041		(65)			(65)		975	975			
100103030	ORLANDO	FL		06/22/2023		26		(26)			(26)						
100174293	GULF SHORES	AL		10/31/2024		(13,452)		229			229	15,074	1,851	1,851	(1)		(1)
100086196	TOMBALL	TX		10/07/2022		1,307		(4)			(4)		1,303	1,303			
100077819	CALABASAS	CA		01/14/2022		3,719		(56)			(56)		3,664	3,664			
100087238	NEW MILFORD	NJ		10/25/2022		1,535		483			483		2,018	2,018			
100083870	HALLANDALE BEACH	FL		07/12/2022		1,975		(111)			(111)		1,864	1,864			
100102082	TAUNTON	MA		04/14/2023		2,235							2,235	2,235			
100174379	BROKEN BOW	OK		10/31/2024		1,104		(64)			(64)		1,040	1,040			
100118923	UPTON	MA		07/27/2023		443,014		(7,600)			(7,600)		435,414	435,414			
100154959	LOXAHATCHEE	FL		07/19/2024		1,066		(108)			(108)		959	959			
100166373	MOUNTLAKE TERRACE	WA		10/24/2024		2,049		(245)			(245)		1,804	1,804			
100170097	NASHVILLE	TN		10/08/2024		1,094		(91)			(91)		1,003	1,003			
100090996	LOS ANGELES	CA		01/31/2023		1,255		(84)			(84)		1,171	1,171			
100132066	PAIGE	TX		10/13/2023		1,072		6			6		1,079	1,079			
100135725	WEST COVINA	CA		11/10/2023		1,122		65			65		1,187	1,187			
100148951	BIG BEAR LAKE	CA		04/17/2024		1,017		(61)			(61)		956	956			
100109991	WEST HAVERSTRAW	NY		06/22/2023		1,094		(80)			(80)		1,014	1,014			
100120505	RENO	NV		08/18/2023		587		(50)			(50)		537	537			
100087335	KINGSTON	WA		10/25/2022		1,559		131			131		1,690	1,690			
100186381	FLORISSANT	CO		12/30/2024		814		(13)			(13)		801	801			
100157699	ROOSEVELT	NY		06/28/2024		1,016		(90)			(90)		926	926			
100165434	COLORADO SPRINGS	CO		08/29/2024		1,051		(72)			(72)		979	979			
100155184	DECATUR	GA		07/19/2024		1,147		(144)			(144)		1,003	1,003			
100172527	MANTECA	CA		10/23/2024		1,093		(100)			(100)		992	992			
100136533	SPRINGFIELD	VA		11/20/2023		1,116		164			164		1,280	1,280			
100137881	OAKLAND	CA		12/08/2023		656		13			13		669	669			
100176219	WICHITA	KS		12/20/2024		710		(23)			(23)		687	687			
100174232	ALBUQUERQUE	NM		10/31/2024		1,008		(68)			(68)		940	940			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143573	CLEVELAND	OH		02/21/2024		(401)		1,299			1,299		898	898			
100110540	BOZEMAN	MT		06/30/2023		1,356		(4)			(4)		1,352	1,352			
100120380	CLEARFIELD	UT		08/18/2023		820		(76)			(76)		744	744			
100110574	PASADENA	CA		06/30/2023		(13,552)		70			70	15,073	1,591	1,549	(41)		(41)
100166041	BLUFFTON	SC		09/06/2024		1,352		(94)			(94)		1,258	1,258			
100119433	SEMINOLE	FL		07/31/2023		1,203		(19)			(19)		1,184	1,184			
100082361	MIAMI	FL		04/14/2022		1,928		(106)			(106)		1,821	1,821			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		825		(100)			(100)		725	725			
100158945	BRIDGEPORT	CT		08/15/2024		700		(51)			(51)		649	649			
100161756	BELLPORT	NY		07/31/2024		921		(88)			(88)		833	833			
100166072	EUGENE	OR		09/09/2024		1,162		(66)			(66)		1,095	1,095			
100129459	LAS VEGAS	NV		09/29/2023		1,113		(55)			(55)		1,058	1,058			
100118812	HOMESTEAD	FL		08/30/2023		930		(81)			(81)		848	848			
100175354	FRISCO	TX		11/05/2024		1,160		(35)			(35)		1,125	1,125			
100185886	WILLIAMS	AZ		12/26/2024		(20,320)		2			2	20,792	474	381	(93)		(93)
100081402	CHULA VISTA	CA		03/18/2022		2,226		161			161		2,386	2,386			
100159624	HONOLULU	HI		07/15/2024		1,060		(131)			(131)		929	929			
100149194	LAKE ELSINORE	CA		04/22/2024		739		(58)			(58)		682	682			
100108252	KATY	TX		05/24/2023		1,234		(42)			(42)		1,192	1,192			
100141000	BUCKEYE	AZ		02/20/2024		1,405		(43)			(43)		1,361	1,361			
100147629	KIHEI	HI		04/04/2024		(20)		20			20						
100140137	SALT LAKE CITY	UT		01/09/2024		1,338		(89)			(89)		1,250	1,250			
100179664	MOORESVILLE	NC		11/21/2024		747		(49)			(49)		698	698			
100138322	SAN DIEGO	CA		12/18/2023		1,284		124			124		1,408	1,408			
100131845	PERRIS	CA		10/06/2023		2,531		64			64		2,595	2,595			
100151273	CUMMING	GA		05/10/2024		1,156		(55)			(55)		1,101	1,101			
100115709	RANCHO CORDOVA	CA		07/20/2023		1,300		(25)			(25)		1,275	1,275			
100179949	ARGYLE	TX		11/25/2024		1,259		279			279		1,538	1,538			
100159207	PALATINE	IL		07/15/2024		1,051		(83)			(83)		968	968			
100158556	FOREST PARK	GA		07/10/2024		77		53			53		130	130			
100142850	CLOVIS	CA		02/09/2024		1,095		(59)			(59)		1,036	1,036			
100151575	BLAIRSVILLE	GA		05/10/2024		1,190		(73)			(73)		1,117	1,117			
100108210	ALEXANDRIA	VA		05/24/2023		1,161		(48)			(48)		1,112	1,112			
100152663	AUSTIN	TX		05/17/2024		1,153		33			33		1,187	1,187			
100065487	EUGENE	OR		07/28/2021		2,422		(140)			(140)		2,282	2,282			
100168074	SODA SPRINGS	CA		09/20/2024		303		11			11		314	314			
100031237	MAHWAH	NJ		03/29/2019		1,114		432			432		1,545	1,545			
100117407	CARSON	CA		07/20/2023		2,136		538			538		2,674	2,674			
100114770	LOS ANGELES	CA		07/07/2023		2,732		(40)			(40)		2,693	2,693			
100168308	KENT	WA		09/20/2024		321		27			27		348	348			
100075987	LITTLE FERRY	NJ		01/07/2022		2,206		(133)			(133)		2,072	2,072			
100173826	VALLEY COTTAGE	NY		10/31/2024		1,201		(87)			(87)		1,114	1,114			
100182678	APOPKA	FL		12/12/2024		762		(17)			(17)		744	744			
100115542	CORAL SPRINGS	FL		07/19/2023		1,023		(58)			(58)		966	966			
100139757	UNITED KINGDOM	GBR		12/18/2023		39							39	39			
100149055	GREENACRES	FL		04/19/2024		915		(26)			(26)		889	889			
100166934	HOUGHTON LAKE	MI		09/13/2024		1,059		(86)			(86)		973	973			
100182200	SAINT CLOUD	FL		12/12/2024		767		28			28		795	795			
100164741	ROTONDA WEST	FL		08/26/2024		1,078		(88)			(88)		990	990			
100171959	KENT	WA		10/17/2024		1,269		(63)			(63)		1,206	1,206			
100169664	ROSEVILLE	CA		09/30/2024		36,027		(409)			(409)		35,618	35,618			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119610	LOS ANGELES	CA		07/31/2023		964		(81)			(81)		883	883			
100186313	ROSENBERG	TX		12/30/2024		1,040		(142)			(142)		898	898			
100144225	PENSACOLA BEACH	FL		03/07/2024		1,203		(22)			(22)		1,181	1,181			
100130258	LOMPOC	CA		09/28/2023		1,427		(79)			(79)		1,348	1,348			
100076533	SAN PEDRO	CA		01/04/2022		2,102		(187)			(187)		1,915	1,915			
100136323	GOODYEAR	AZ		11/20/2023		1,120		113			113		1,233	1,233			
100148825	TAMPA	FL		04/17/2024		1,010		(80)			(80)		930	930			
100110434	TILLAMOOK	OR		06/30/2023		1,198		(28)			(28)		1,169	1,169			
100159053	SANTA CLARA	CA		08/15/2024		5,231		(47)			(47)		5,183	5,183			
100091799	ELK GROVE	CA		01/30/2023		1,097		(65)			(65)		1,032	1,032			
100169803	SUGAR LAND	TX		09/30/2024		1,052		(96)			(96)		956	956			
100165593	BALTIMORE	MD		10/04/2024		1,043		(103)			(103)		939	939			
100134365	BROKEN ARROW	OK		10/27/2023		2,420		(108)			(108)		2,312	2,312			
100166175	WAXHAW	NC		09/09/2024		122,699		(2,241)			(2,241)		120,459	120,459			
100100999	JURUPA VALLEY	CA		04/28/2023		2,716		114			114		2,830	2,830			
100172955	RIVERSIDE	CA		10/25/2024		1,075		(125)			(125)		950	950			
100185871	ALISO VIEJO	CA		12/26/2024		376		(80)			(80)		296	296			
100184375	LITTLETON	CO		12/16/2024		1,134		(22)			(22)		1,112	1,112			
100117852	DAVENPORT	FL		07/20/2023		1,175		(33)			(33)		1,142	1,142			
100173220	ROSELAND	VA		10/30/2024		1,723		(33)			(33)		1,690	1,690			
100185308	ANCHORAGE	AK		12/20/2024		1,115		(31)			(31)		1,084	1,084			
100176515	PINE	AZ		11/15/2024		700		(64)			(64)		635	635			
100065847	WEST LONG BRANCH	NJ		07/23/2021		2,184		(207)			(207)		1,977	1,977			
100169656	MECHANICSVILLE	VA		09/30/2024		1,192		(61)			(61)		1,131	1,131			
100131855	CLAREMONT	CA		10/06/2023		1,369		80			80		1,449	1,449			
100087505	MICA	WA		10/25/2022		1,601		344			344		1,944	1,944			
100175486	ADKINS	TX		12/23/2024		1,028		(111)			(111)		917	917			
100171892	HELOTES	TX		10/17/2024		1,138		(13)			(13)		1,125	1,125			
100141036	MANSFIELD	TX		02/20/2024		1,212		(166)			(166)		1,046	1,046			
100174368	EL PASO	TX		10/31/2024		1,015		(113)			(113)		902	902			
100171602	MINERAL BLUFF	GA		10/16/2024		1,416		(55)			(55)		1,361	1,361			
100115813	BELLEVILLE	NJ		07/20/2023		1,538		(3)			(3)		1,535	1,535			
100160079	RIVERTON	UT		07/17/2024		1,542		(82)			(82)		1,460	1,460			
100115401	BOWIE	MD		07/17/2023		1,438		(70)			(70)		1,367	1,367			
100168061	INDIO	CA		09/20/2024		692		6			6		698	698			
100167990	RICHMOND	CA		09/20/2024		2,576		(205)			(205)		2,371	2,371			
100114817	PEORIA	AZ		07/10/2023		1,329		19			19		1,347	1,347			
100115704	SPARKS	NV		07/20/2023		1,202		(52)			(52)		1,150	1,150			
100090961	ROCKLAND	MA		01/31/2023		1,609		(115)			(115)		1,494	1,494			
100185599	FORT LAUDERDALE	FL		12/20/2024		1,119		(71)			(71)		1,049	1,049			
100115702	EL CAJON	CA		07/20/2023		1,723		(51)			(51)		1,671	1,671			
100143171	BUFORD	GA		02/16/2024		1,171		(47)			(47)		1,123	1,123			
100082607	CHATSWORTH	CA		04/14/2022		1,824		(95)			(95)		1,729	1,729			
100153106	OCEAN ISLE BEACH	NC		06/27/2024		2,669		(156)			(156)		2,513	2,513			
100091028	CLEVELAND	TN		01/31/2023		883		(97)			(97)		786	786			
100181992	ENGLEWOOD	FL		12/12/2024		1,169		18			18		1,188	1,188			
100050337	FLORAL PARK	NY		11/20/2020		1,874		(5)			(5)		1,869	1,869			
100142469	DENVER	CO		03/08/2024		1,062		(15)			(15)		1,047	1,047			
100162539	W HTFD	CT		08/12/2024		1,052		(53)			(53)		999	999			
100184975	VICTORVILLE	CA		12/19/2024		627		(93)			(93)		534	534			
100161941	DUBLIN	OH		07/31/2024		992		(146)			(146)		847	847			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090000	MIAMI	FL		01/13/2023		1,419		(117)			(117)		1,302	1,302			
100150461	SAN LUIS OBISPO	CA		05/03/2024		2,782		(22)			(22)		2,760	2,760			
100171750	BRENTWOOD	CA		10/17/2024		1,220		(15)			(15)		1,205	1,205			
100146708	WASHINGTON	DC		03/20/2024		76		(65)			(65)		11	11			
100147461	ENGLEWOOD	FL		04/03/2024		1,097		(39)			(39)		1,058	1,058			
100160054	AUSTIN	TX		07/17/2024		1,062		(83)			(83)		979	979			
100178370	IRVINGTON	NJ		11/20/2024		1,065		(147)			(147)		918	918			
100171668	KENT	WA		10/16/2024		1,103		(111)			(111)		992	992			
100119235	PRESCOTT	AZ		07/31/2023		1,195		(5)			(5)		1,190	1,190			
100136459	ROSEVILLE	CA		11/20/2023		1,841		135			135		1,975	1,975			
100180688	MIAMI	FL		11/26/2024		851		(83)			(83)		768	768			
100143117	SAN LUIS OBISPO	CA		02/16/2024		(13,751)		(71)			(71)	14,985	1,163	1,062	(101)		(101)
100079438	CHANDLER	AZ		03/17/2022		2,146		(68)			(68)		2,078	2,078			
100071904	FRISCO	TX		11/19/2021		2,092		(470)			(470)		1,622	1,622			
100014331	SHOREWOOD	MN		09/27/2017		5,869		961			961		6,831	6,831			
100087368	BRONX	NY		10/25/2022		3,614		411			411		4,025	4,025			
100111610	BIRMINGHAM	AL		06/29/2023		(19,549)		508			508	20,701	1,660	1,635	(25)		(25)
100119827	HIGH POINT	NC		08/08/2023		(21,447)		823			823	20,701	78		(78)		(78)
100076192	UNIVERSITY PLACE	WA		01/07/2022		3,116		(133)			(133)		2,983	2,983			
100127500	RIVERSIDE	CA		09/08/2023		1,352		190			190		1,543	1,543			
100087921	HERNDON	VA		10/25/2022		(19,847)		14			14	20,701	869	774	(95)		(95)
100164644	KISSIMMEE	FL		08/21/2024		824		(15)			(15)		809	809			
100137196	GRANBY	CO		11/28/2023		981		(32)			(32)		949	949			
100150144	SPOKANE	WA		06/14/2024		1,063		(95)			(95)		967	967			
100167525	AMARILLO	TX		10/31/2024		1,022		(143)			(143)		879	879			
100100292	HOUSTON	TX		03/24/2023		1,049		(79)			(79)		970	970			
100181352	POMONA	CA		12/06/2024		837		(108)			(108)		729	729			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		2,821		(44)			(44)		2,777	2,777			
100151078	PHOENIX	AZ		05/08/2024		1,100		(44)			(44)		1,055	1,055			
100078658	LAKE ELSINORE	CA		02/02/2022		2,476		(52)			(52)		2,424	2,424			
100167532	FAIRFIELD	CT		10/31/2024		1,325		(78)			(78)		1,247	1,247			
100185470	AUSTIN	TX		12/20/2024		1,163		15			15		1,178	1,178			
100146921	FRISCO	TX		03/26/2024		1,195		(5)			(5)		1,190	1,190			
100140685	PARK RIDGE	IL		02/08/2024		899		(137)			(137)		762	762			
100089202	DESTIN	FL		11/18/2022		2,906		(62)			(62)		2,843	2,843			
100130245	INDIAN RIVER	MI		09/28/2023		1,014		(165)			(165)		849	849			
100145380	UNITED KINGDOM	GBR		03/12/2024		(2,278)		2,362			2,362		84	84			
100145715	UNITED KINGDOM	GBR		03/12/2024		(3,221)		3,310			3,310		89	89			
100162804	ARNOLD	CA		08/12/2024		1,121							1,121	1,121			
100082115	RANCHO MIRAGE	CA		04/14/2022		1,289		(166)			(166)		1,123	1,123			
100065747	ANAHEIM	CA		07/28/2021		2,610		(45)			(45)		2,564	2,564			
100145052	UNITED KINGDOM	GBR		03/12/2024		209		(86)			(86)		123	123			
100158887	WASHINGTON	UT		07/12/2024		1,264		104			104		1,368	1,368			
100087357	OAKLAND PARK	FL		10/25/2022		1,495		219			219		1,714	1,714			
100150841	REHOBOTH BEACH	DE		05/08/2024		1,161		(69)			(69)		1,092	1,092			
100117463	BELLEAIR	FL		07/20/2023		477		107			107		584	584			
100067128	WASHINGTON	DC		08/02/2021		3,282		143			143		3,424	3,424			
100029523	BROOKLYN	NY		10/26/2018		2,335		530			530		2,865	2,865			
100158611	HARRISBURG	PA		07/10/2024		1,293		(36)			(36)		1,257	1,257			
100151001	ARVADA	CO		05/08/2024		1,812		(53)			(53)		1,759	1,759			
100168518	SAVANNAH	GA		09/25/2024		1,378		(85)			(85)		1,294	1,294			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176915	MIAMI	FL		11/15/2024		1,167		(180)			(180)		987	987			
100126890	JAMAICA	NY		08/30/2023		81		1,546			1,546		1,627	1,627			
100151420	EVERETT	WA		05/10/2024		1,296		129			129		1,425	1,425			
100172290	LITTLE ELM	TX		10/21/2024		1,546		(88)			(88)		1,458	1,458			
100176516	SUGARLOAF	CA		11/15/2024		1,021		(64)			(64)		957	957			
100164175	GOLD RIVER	CA		08/21/2024		895		(8)			(8)		887	887			
100143852	UNITED KINGDOM	GBR		02/28/2024		63							63	63			
100163320	PALMDALE	CA		08/13/2024		789		(54)			(54)		735	735			
100134553	KEARNY	NJ		10/30/2023		771		(1)			(1)		770	770			
100168322	LAUREL	MD		09/20/2024		295		33			33		328	328			
100062338	ERDA	UT		07/01/2021		1,988		(39)			(39)		1,948	1,948			
100150920	ROSEVILLE	CA		05/08/2024		1,099		(89)			(89)		1,009	1,009			
100110176	BOCA RATON	FL		06/30/2023		1,326		21			21		1,347	1,347			
100150798	EL DORADO HILLS	CA		05/08/2024		1,239		(21)			(21)		1,219	1,219			
100148540	HALLANDALE BEACH	FL		04/12/2024		1,156		(42)			(42)		1,114	1,114			
100162828	ATLANTA	GA		08/12/2024		1,039		(73)			(73)		967	967			
100076715	SACRAMENTO	CA		12/30/2021		83		(83)			(83)						
100163242	COLORADO SPRINGS	CO		08/13/2024		1,104		94			94		1,199	1,199			
100071590	BOTHELL	WA		10/14/2021		2,198		(95)			(95)		2,103	2,103			
100174277	SPARTA	GA		10/31/2024		1,428		(95)			(95)		1,333	1,333			
100175318	DENVER	CO		11/05/2024		1,227		(18)			(18)		1,209	1,209			
100079271	SARATOGA SPRINGS	UT		02/28/2022		1,891		(96)			(96)		1,795	1,795			
100079273	SAN DIEGO	CA		02/28/2022		2,702		(173)			(173)		2,529	2,529			
100137642	BELGRADE	MT		12/08/2023		927		(62)			(62)		865	865			
100153737	ALMERE	NLD		05/30/2024													
100164724	CAMARILLO	CA		08/23/2024		1,122		(85)			(85)		1,037	1,037			
100048757	BROOKLYN	NY		11/20/2020		1,608		(243)			(243)		1,365	1,365			
100137351	CHARLOTTE	NC		12/01/2023		888		(124)			(124)		764	764			
100140760	PERRY HALL	MD		01/22/2024		464		(40)			(40)		424	424			
100055911	NEW ORLEANS	LA		03/26/2021		2,315		(108)			(108)		2,207	2,207			
100115233	STONY POINT	NY		07/17/2023		702		(33)			(33)		668	668			
100153205	LAS VEGAS	NV		05/30/2024		2,281		1			1		2,282	2,282			
100163055	EASTON	PA		08/13/2024		1,081		(76)			(76)		1,005	1,005			
100078764	CAMARILLO	CA		01/31/2022		3,745		(226)			(226)		3,519	3,519			
100110696	COACHELLA	CA		08/11/2023		947		(84)			(84)		864	864			
100136355	MIAMI	FL		11/20/2023		(19,654)		(34)			(34)	20,644	956	965	9		9
100110331	BASTROP	TX		06/30/2023		953		47			47		1,000	1,000			
100128020	LA VERGNE	TN		09/08/2023		1,155		70			70		1,224	1,224			
100148550	LOS ANGELES	CA		04/12/2024		1,092		(63)			(63)		1,028	1,028			
100180189	PORT SAINT LUCIE	FL		11/25/2024		1,015		(59)			(59)		956	956			
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		1,155		(86)			(86)		1,069	1,069			
100161768	MASTIC	NY		07/31/2024		638		(77)			(77)		562	562			
100076783	TRUCKEE	CA		12/27/2021		2,355		(166)			(166)		2,189	2,189			
100180202	CONROE	TX		11/25/2024		1,108		(16)			(16)		1,092	1,092			
100176581	WHITE HOUSE	TN		11/15/2024		1,096		(40)			(40)		1,055	1,055			
100154588	HALETHORPE	MD		06/14/2024		991		(63)			(63)		928	928			
100185630	MONTGOMERY	TX		12/20/2024		486							486	486			
100118843	MANTECA	CA		08/30/2023		1,086		(63)			(63)		1,023	1,023			
100174836	NEWARK	NJ		10/31/2024		864		(124)			(124)		740	740			
100080785	WINTER GARDEN	FL		03/15/2022		2,066		(56)			(56)		2,010	2,010			
100161466	PALM DESERT	CA		07/30/2024		940		(12)			(12)		929	929			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129598	SALT LAKE CITY	UT		09/29/2023		1,299		11			11		1,310	1,310			
100148343	PARKER	CO		04/12/2024		1,278		(26)			(26)		1,253	1,253			
100145072	UNITED KINGDOM	GBR		03/12/2024		(5,601)		5,601			5,601						
100109181	KATY	TX		07/21/2023		1,092		(94)			(94)		998	998			
100127720	HOWELL	NJ		09/08/2023		713		(58)			(58)		655	655			
100166271	WESTMINSTER	CO		09/09/2024		804		(44)			(44)		760	760			
100162023	LAS VEGAS	NV		07/31/2024		1,028		(127)			(127)		901	901			
100133485	BLAIRSVILLE	GA		10/19/2023		1,009		(66)			(66)		943	943			
100114619	PRESCOTT	AZ		06/29/2023		19		(19)			(19)						
100150500	JACKSONVILLE BEACH	FL		05/03/2024		1,167		(30)			(30)		1,137	1,137			
100090338	SAINT CLOUD	FL		12/22/2022		822		(58)			(58)		765	765			
100133638	MEDFORD	OR		10/23/2023		1,082		(32)			(32)		1,051	1,051			
100119421	QUEEN CREEK	AZ		07/31/2023		1,134		(48)			(48)		1,086	1,086			
100170240	WACO	TX		10/08/2024		1,014		(59)			(59)		956	956			
100134390	WELLINGTON	FL		10/27/2023		1,059		29			29		1,088	1,088			
100156850	MASTIC BEACH	NY		06/27/2024		895		(86)			(86)		809	809			
100144492	DENVER	CO		04/26/2024		1,033		(184)			(184)		849	849			
100159976	HIALEAH	FL		08/16/2024		1,066		(66)			(66)		1,000	1,000			
100080793	DUCK	NC		03/15/2022		1,994		(90)			(90)		1,905	1,905			
100132391	CHESAPEAKE BEACH	MD		11/03/2023		1,301		80			80		1,382	1,382			
100137060	ANCHORAGE	AK		11/28/2023		945		7			7		951	951			
100186353	BROOMFIELD	CO		12/30/2024		764		(55)			(55)		709	709			
100139747	UNITED KINGDOM	GBR		12/18/2023		67							67	67			
100076383	HOMESTEAD	FL		12/23/2021		647		(223)			(223)		424	424			
100060473	LAGUNA HILLS	CA		06/01/2021		2,296		30			30		2,326	2,326			
100111398	IRVINE	CA		06/29/2023		2,478		1,556			1,556		4,034	4,034			
100084640	AUSTIN	TX		08/02/2022		6,306		(5,306)			(5,306)		1,000	1,000			
100162940	SOMERVILLE	MA		08/12/2024		1,514		(62)			(62)		1,452	1,452			
100175958	TEMECULA	CA		11/14/2024		1,265		37			37		1,302	1,302			
100128263	RIALTO	CA		09/14/2023		799		(89)			(89)		710	710			
100159403	HUDSON	FL		07/15/2024		1,033		(57)			(57)		977	977			
100044450	UNION CITY	CA		11/19/2020		1,658		(158)			(158)		1,501	1,501			
100114874	VENICE	FL		07/10/2023		1,426		107			107		1,533	1,533			
100080892	CASA GRANDE	AZ		04/01/2022		121		(121)			(121)						
100090875	SOUTH EASTON	MA		01/31/2023		259,514		10,790			10,790		270,305	270,305			
100167553	MENIFEE	CA		09/19/2024		1,196		(193)			(193)		1,003	1,003			
100173692	NUEVO	CA		10/30/2024		1,156		(141)			(141)		1,016	1,016			
100160046	DAVENPORT	FL		07/17/2024		6,250		(157)			(157)		6,093	6,093			
100145578	UNITED KINGDOM	GBR		03/12/2024		(5,851)		5,851			5,851						
100162066	CLEARWATER	FL		07/31/2024		1,037		(73)			(73)		964	964			
100185727	ROTTERDAM	NLD		12/20/2024													
100110461	HAWTHORNE	CA		06/30/2023		1,217		(89)			(89)		1,128	1,128			
100186520	ALBUQUERQUE	NM		12/30/2024		1,698		(100)			(100)		1,598	1,598			
100119403	PROSPECT PARK	NJ		07/31/2023		1,104		(43)			(43)		1,061	1,061			
100119639	NEWARK	NJ		08/04/2023		1,015		(60)			(60)		955	955			
100119962	NORTH WILDWOOD	NJ		08/11/2023		1,123		(71)			(71)		1,052	1,052			
100144957	UNITED KINGDOM	GBR		03/12/2024		622		(622)			(622)						
100130428	NAPLES	FL		09/28/2023		8,695		201			201		8,896	8,896			
100091219	MIAMI	FL		01/31/2023		1,155		(50)			(50)		1,105	1,105			
100165306	RICHMOND	CA		08/29/2024		949		(188)			(188)		761	761			
100161103	WESLEY CHAPEL	FL		07/24/2024		978		(79)			(79)		898	898			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100163075	RALEIGH	NC		08/13/2024		1,095		(100)			(100)		995	995			
100162731	MURRIETA	CA		08/12/2024		1,128		(59)			(59)		1,069	1,069			
100137840	SOUTH SAN FRANCISCO	CA		12/08/2023		1,061		51			51		1,112	1,112			
100079232	SAN MARCOS	CA		02/14/2022		2,266		(137)			(137)		2,128	2,128			
100162680	WASHINGTON	UT		08/12/2024		1,277		76			76		1,353	1,353			
100076658	JACKSONVILLE BEACH	FL		12/30/2021		42		(42)			(42)						
100147021	HENDERSON	NV		03/27/2024		1,199		20			20		1,218	1,218			
100135775	ISLE OF PALMS	SC		11/10/2023		1,481		118			118		1,599	1,599			
100160965	SUN CITY WEST	AZ		07/24/2024		953		(76)			(76)		876	876			
100166935	NAPLES	FL		09/13/2024		8,237		(205)			(205)		8,033	8,033			
100173115	GARDNERVILLE	NV		10/30/2024		1,340		(23)			(23)		1,317	1,317			
100163874	ATWATER	CA		09/27/2024		(13,871)		(98)			(98)	14,950	980	917	(63)		(63)
100139746	UNITED KINGDOM	GBR		12/18/2023		64							64	64			
100141763	WESLEY CHAPEL	FL		01/30/2024		940		(43)			(43)		897	897			
100171656	SUNSET BEACH	NC		10/16/2024		1,147		(109)			(109)		1,038	1,038			
100170309	OAK ISLAND	NC		10/08/2024		1,026		(79)			(79)		947	947			
100185530	GRANBY	CT		12/20/2024		1,065		(47)			(47)		1,017	1,017			
100168100	ELK GROVE	CA		09/20/2024		297		30			30		327	327			
100162904	PRESCOTT	AZ		08/12/2024		1,079		(64)			(64)		1,015	1,015			
100141820	VLAARDINGEN	NLD		01/29/2024													
100185836	COLFAX	WI		12/26/2024		508		(9)			(9)		499	499			
100146650	PALMDALE	CA		03/20/2024		908		(47)			(47)		861	861			
100116440	CANYON LAKE	CA		07/20/2023		(66)		66			66						
100137522	ARVADA	CO		12/08/2023		1,015		(64)			(64)		951	951			
100101043	BROOKLYN	NY		04/28/2023		(477)		477			477						
100109381	MIRAMAR BEACH	FL		06/13/2023		1,125		(53)			(53)		1,071	1,071			
100153784	LONG BEACH	CA		07/10/2024		1,060		(42)			(42)		1,018	1,018			
100167410	NEW SMYRNA BEACH	FL		09/16/2024		1,065		(55)			(55)		1,011	1,011			
100170067	WAXAHACHIE	TX		11/08/2024		1,167		(83)			(83)		1,084	1,084			
100180485	HOLLYWOOD	FL		11/26/2024		1,122		25			25		1,147	1,147			
100185043	MORENO VALLEY	CA		12/20/2024		662		(74)			(74)		588	588			
100086217	MADERA	CA		10/07/2022		1,902		(92)			(92)		1,810	1,810			
100156000	EL CAJON	CA		06/18/2024		1,075		(75)			(75)		1,000	1,000			
100144233	KELLER	TX		03/07/2024		1,084		(81)			(81)		1,002	1,002			
100109671	MIAMI	FL		06/16/2023		1,000		(133)			(133)		867	867			
100168807	HOUSTON	TX		09/26/2024		1,327		(221)			(221)		1,106	1,106			
100176068	PASADENA	CA		12/20/2024		(4)		4			4						
100175308	MANTECA	CA		11/05/2024		1,192		(16)			(16)		1,176	1,176			
100117770	RENTON	WA		07/20/2023		407		538			538		945	945			
100090925	FLEMING ISLAND	FL		01/31/2023		1,184		8			8		1,192	1,192			
100153062	KING OF PRUSSIA	PA		06/27/2024		952		(77)			(77)		875	875			
100136555	LAS VEGAS	NV		11/20/2023		1,504		(45)			(45)		1,459	1,459			
100087387	ANAHEIM	CA		10/25/2022		1,564		208			208		1,771	1,771			
100176069	MASON	OH		12/20/2024		788		(42)			(42)		746	746			
100137115	BROOKLET	GA		11/28/2023		864		(38)			(38)		826	826			
100181610	COPIAGUE	NY		12/09/2024		(2,674)		2,674			2,674						
100159616	DORAL	FL		07/15/2024		1,201		(197)			(197)		1,004	1,004			
100151017	DEERFIELD BEACH	FL		05/08/2024		1,051		(66)			(66)		985	985			
100114867	MONETA	VA		07/10/2023		1,188		(43)			(43)		1,144	1,144			
100136707	HOUSTON	TX		01/25/2024		8,700		(193)			(193)		8,507	8,507			
100166037	NEW PORT RICHEY	FL		09/06/2024		1,148		(114)			(114)		1,034	1,034			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142834	OAKDALE	CA		02/09/2024		1,060		(240)			(240)		820	820			
100159457	METAIRIE	LA		07/15/2024		1,512		(114)			(114)		1,398	1,398			
100136266	PIGEON FORGE	TN		11/20/2023		1,704		25			25		1,728	1,728			
100142346	HACIENDA HEIGHTS	CA		03/15/2024		1,698		(223)			(223)		1,475	1,475			
100110646	ANCHORAGE	AK		06/30/2023		1,402		138			138		1,540	1,540			
100129609	WALLA WALLA	WA		09/29/2023		1,090		(49)			(49)		1,041	1,041			
100161152	NEW TAZEWELL	TN		07/24/2024		(19,443)		(83)			(83)	20,537	1,011	918	(93)		(93)
100120270	MAMMOTH LAKES	CA		08/18/2023		134,310		(1,068)			(1,068)		133,242	133,242			
100169848	BURKEVILLE	TX		09/30/2024		1,072		(108)			(108)		965	965			
100151350	ATLANTA	GA		05/10/2024		1,172		(14)			(14)		1,158	1,158			
100155017	TIGARD	OR		07/19/2024		1,133		(141)			(141)		993	993			
100127680	FREEHOLD	NJ		09/08/2023		1,115		(32)			(32)		1,083	1,083			
100171936	REDMOND	OR		10/17/2024		1,363		(75)			(75)		1,288	1,288			
100153632	CLEARWATER	FL		05/31/2024		1,091		(100)			(100)		991	991			
100116585	LOS ANGELES	CA		07/20/2023		773		(51)			(51)		723	723			
100086961	SPRING	TX		10/24/2022		843		(36)			(36)		807	807			
100182657	HONOLULU	HI		12/12/2024		1,163		14			14		1,178	1,178			
100182589	DANBURY	WI		12/12/2024		78,371		(2,374)			(2,374)		75,997	75,997			
100170473	REISTERSTOWN	MD		10/09/2024		6,405		(127)			(127)		6,278	6,278			
100018042	MONROVIA	CA		05/22/2018		2,458		(152)			(152)		2,306	2,306			
100150871	ROSEVILLE	CA		05/08/2024		1,979		12			12		1,991	1,991			
100084750	SEATTLE	WA		08/02/2022		3,204		(11)			(11)		3,193	3,193			
100159229	CUMMING	GA		07/15/2024		1,158		(69)			(69)		1,089	1,089			
100131763	ROCKVILLE	MD		10/06/2023		1,102		102			102		1,204	1,204			
100137794	MOUNTAIN GREEN	UT		12/08/2023		1,429		(48)			(48)		1,381	1,381			
100091581	RANCHO CUCAMONGA	CA		03/07/2023		851		(155)			(155)		697	697			
100134994	MIDDLE ISLAND	NY		10/30/2023		535		34			34		569	569			
100150562	NEWARK	NJ		05/03/2024		1,213		(29)			(29)		1,184	1,184			
100011954	UNION CITY	CA		03/08/2017		1,340		532			532		1,872	1,872			
100151147	FOREST	VA		05/09/2024		822		(116)			(116)		706	706			
100102380	BELLFLOWER	CA		06/07/2023		1,236		(41)			(41)		1,195	1,195			
100139615	DAVENPORT	FL		12/28/2023		779		55			55		834	834			
100182368	WAVERLY	TN		12/12/2024		747		(37)			(37)		710	710			
100101771	LINDEN	NJ		03/31/2023		4,787		(4,787)			(4,787)						
100091879	PORTER	TX		01/30/2023		2,992		25			25		3,018	3,018			
100064638	ISLAND PARK	NY		07/01/2021		41		(41)			(41)						
100172459	ONTARIO	CA		10/23/2024		1,291		(36)			(36)		1,255	1,255			
100062142	CHULA VISTA	CA		07/01/2021		3,517		37			37		3,554	3,554			
100072002	LAKE HAVASU CITY	AZ		10/29/2021		64		(64)			(64)						
100165552	OCALA	FL		08/29/2024		1,041		(51)			(51)		991	991			
100174997	NAPLES	FL		10/31/2024		657		(143)			(143)		514	514			
100078644	DAVIE	FL		02/02/2022		1,768		(176)			(176)		1,592	1,592			
100088038	DORAL	FL		10/25/2022		18,733		(381)			(381)		18,352	18,352			
100014229	GARDEN GROVE	CA		09/22/2017		10,207		(288)			(288)		9,919	9,919			
100087774	SACRAMENTO	CA		11/17/2022		1,272		42			42		1,314	1,314			
100080769	TAVERNIER	FL		03/24/2022		1,822		(68)			(68)		1,754	1,754			
100135190	WAILUKU	HI		11/07/2023		677		(32)			(32)		645	645			
100158585	PORTLAND	OR		07/10/2024		1,388		(67)			(67)		1,321	1,321			
100169954	LOUISVILLE	KY		11/08/2024		1,158		(103)			(103)		1,055	1,055			
100134375	COLUMBUS	OH		10/27/2023		625		(17)			(17)		608	608			
100133377	HONOLULU	HI		11/21/2023		2,637		(84)			(84)		2,553	2,553			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132520	ROSEVILLE	CA		11/03/2023		1,008		55			55		1,063	1,063			
100155106	MESQUITE	NV		07/19/2024		509		524			524		1,034	1,034			
100165029	DELAND	FL		08/28/2024		846		(77)			(77)		769	769			
100180051	SPARTA	GA		11/25/2024		1,145		(55)			(55)		1,090	1,090			
100109716	PALM DESERT	CA		06/16/2023		203		776			776		979	979			
100128137	MANVEL	TX		09/11/2023		702		(25)			(25)		677	677			
100139502	BALTIMORE	MD		12/28/2023		795		(55)			(55)		741	741			
4010083578	AMARILLO	TX		11/26/2024		4,380		(3,018)			(3,018)		1,362	1,362			
100089768	PORT SAINT LUCIE	FL		12/02/2022		2,072		(29)			(29)		2,044	2,044			
100173062	TWIN FALLS	ID		10/25/2024		1,269		(134)			(134)		1,135	1,135			
100153102	SEATTLE	WA		06/27/2024		1,081		(99)			(99)		982	982			
100103303	LOS ANGELES	CA		04/27/2023		2,263		(54)			(54)		2,209	2,209			
100175312	HENRICO	VA		11/05/2024		1,179		(2)			(2)		1,177	1,177			
100144427	SHAVER LAKE	CA		03/07/2024		1,074		(37)			(37)		1,037	1,037			
100169731	ROSEVILLE	CA		09/30/2024		1,039		(48)			(48)		991	991			
100153282	SAN ANTONIO	FL		05/30/2024		10,230		366			366		10,596	10,596			
100151417	TAMPA	FL		05/10/2024		1,128		(34)			(34)		1,094	1,094			
100116244	SHORELINE	WA		07/20/2023		(5,110)		5,110			5,110						
100175082	LOS ANGELES	CA		11/05/2024		939		(78)			(78)		861	861			
100175108	DORAL	FL		11/05/2024		1,053		(143)			(143)		910	910			
100108199	DAVENPORT	FL		05/24/2023		853		(193)			(193)		661	661			
100139952	OAK ISLAND	NC		01/09/2024		1,017		(82)			(82)		934	934			
100107781	PORT SAINT JOE	FL		05/19/2023		1,519		275			275		1,794	1,794			
100030109	MONTEBELLO	CA		12/20/2018		1,638		418			418		2,056	2,056			
100162750	RICHMOND	CA		08/12/2024		1,122		(58)			(58)		1,064	1,064			
100171252	EAST BRUNSWICK	NJ		10/16/2024		3,163		(297)			(297)		2,866	2,866			
100156407	WALDWICK	NJ		06/24/2024		698		(48)			(48)		651	651			
100147540	MESA	AZ		04/03/2024		1,237		(38)			(38)		1,199	1,199			
100120486	HAWTHORNE	FL		08/18/2023		(19,343)		17			17	20,474	1,147	1,067	(81)		(81)
100174323	AUSTIN	TX		10/31/2024		(19,339)		(65)			(65)	20,474	1,069	975	(94)		(94)
100158171	UNITED KINGDOM	GBR		07/09/2024		(25,966)		5,561			5,561	20,474	69		(69)		(69)
100171950	CHAPEL HILL	NC		10/17/2024		(19,276)		(78)			(78)	20,474	1,120	1,049	(71)		(71)
100156734	TURLOCK	CA		06/26/2024		(18,696)		(54)			(54)	20,061	1,310	1,013	(297)		(297)
100164734	MOUNTAIN	WI		08/26/2024		969		(93)			(93)		876	876			
100180009	BRIGANTINE	NJ		11/25/2024		1,180		(15)			(15)		1,164	1,164			
100115251	PATERSON	NJ		07/17/2023		1,072		(55)			(55)		1,017	1,017			
100174074	ATLANTA	GA		10/31/2024		1,378		(165)			(165)		1,213	1,213			
100131905	SAN LUIS OBISPO	CA		10/13/2023		1,090		(53)			(53)		1,036	1,036			
100169037	REHOBOTH	MA		09/27/2024		978		(95)			(95)		884	884			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		1,645		117			117		1,762	1,762			
100080352	CULVER CITY	CA		02/28/2022		2,320		(87)			(87)		2,233	2,233			
100080189	DELRAY BEACH	FL		02/25/2022		2,125		(187)			(187)		1,938	1,938			
100142803	RANDOLPH	MA		02/08/2024		642		(32)			(32)		609	609			
4010078411	MARGATE	FL		07/26/2024		1,062		(83)			(83)		978	978			
100169694	FREDERICKSBURG	TX		09/30/2024		(13,750)		(116)			(116)	14,877	1,011	968	(43)		(43)
100102180	SEMINOLE	FL		04/14/2023		(9)		9			9						
100145727	UNITED KINGDOM	GBR		03/12/2024		(213)		2,499			2,499		2,286	2,286			
100171248	RARITAN	NJ		10/16/2024		3,993		(345)			(345)		3,648	3,648			
100150863	SALT LAKE CITY	UT		05/08/2024		1,145		(50)			(50)		1,095	1,095			
100110007	HUNTINGTON	NY		06/22/2023		1,577		(70)			(70)		1,507	1,507			
100176615	BURTONSVILLE	MD		11/15/2024		1,207		(118)			(118)		1,090	1,090			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129825	PALMDALE	CA		09/27/2023		1,064		22			22		1,086	1,086			
100176657	HEMPSTEAD	NY		11/15/2024		621		(93)			(93)		528	528			
100155871	BRIGHTON	CO		06/17/2024		2,130		(129)			(129)		2,000	2,000			
100088225	EAST ORANGE	NJ		10/17/2022		1,064		(67)			(67)		997	997			
100148590	HOMELAND	CA		04/12/2024		1,248		74			74		1,322	1,322			
100166981	SACRAMENTO	CA		09/13/2024		1,141		(47)			(47)		1,094	1,094			
100071669	LA MESA	CA		10/14/2021		2,417		(210)			(210)		2,207	2,207			
100168038	SAN PEDRO	CA		09/20/2024		307		25			25		332	332			
100186784	TEMPLE HILLS	MD		12/31/2024		1,338		(133)			(133)		1,206	1,206			
100164191	GAITHERSBURG	MD		08/21/2024		811		(21)			(21)		790	790			
100079823	PANAMA CITY BEACH	FL		04/25/2022		2,221		(123)			(123)		2,098	2,098			
100147826	HOUSTON	TX		04/08/2024		1,231		(14)			(14)		1,217	1,217			
100115778	DALLAS	TX		07/20/2023		1,301		(22)			(22)		1,279	1,279			
100140970	FRISCO	TX		03/28/2024		968		(78)			(78)		890	890			
100044227	LOS ANGELES	CA		08/19/2020		1,818		87			87		1,905	1,905			
100147717	COLORADO SPRINGS	CO		04/05/2024		1,087		(53)			(53)		1,034	1,034			
100144033	PITTSBURG	CA		03/07/2024		1,033		(36)			(36)		997	997			
100158863	MANITOWISH WATERS	WI		07/12/2024		1,097		(78)			(78)		1,019	1,019			
100137730	MONROE	GA		12/08/2023		943		(57)			(57)		886	886			
100039173	DUBLIN	IRL		09/27/2019		9,704		5,903			5,903		15,607	15,607			
100132681	ACWORTH	GA		11/03/2023		7,137		(8)			(8)		7,129	7,129			
100170127	SALT LAKE CITY	UT		10/08/2024		(4,238)		(303)			(303)	14,851	10,311	10,265	(46)		(46)
100031257	ESCONDIDO	CA		03/29/2019		1,560		206			206		1,766	1,766			
100087294	MYRTLE BEACH	SC		10/25/2022		2,019		177			177		2,195	2,195			
100164171	RIVERSIDE	CA		08/21/2024		940		(85)			(85)		854	854			
100120411	STOCKTON	CA		08/18/2023		1,062		(99)			(99)		963	963			
100117470	LOCUST GROVE	GA		07/20/2023		793		417			417		1,210	1,210			
100143618	CORAM	NY		02/21/2024		1,054		(74)			(74)		981	981			
100138727	CITRUS HEIGHTS	CA		02/02/2024		17		(17)			(17)						
100144896	UNITED KINGDOM	GBR		03/12/2024		(2,091)		2,125			2,125		35	35			
100186478	MANASSAS	VA		12/30/2024		1,599		(72)			(72)		1,528	1,528			
100116016	AUSTIN	TX		07/20/2023		1,164		(79)			(79)		1,085	1,085			
100165801	HAYWARD	CA		08/29/2024		1,167		(60)			(60)		1,106	1,106			
100151438	CEDAR PARK	TX		05/10/2024		1,118		6			6		1,124	1,124			
100157703	HOUSTON	TX		06/28/2024		813		(166)			(166)		648	648			
100099949	LAS VEGAS	NV		03/28/2023		1,131		40			40		1,172	1,172			
100157860	ISSAQUAH	WA		07/09/2024		(13,481)		167			167	14,789	1,475	1,459	(16)		(16)
100180616	MORGANVILLE	NJ		11/26/2024		577		(110)			(110)		467	467			
100167419	SEVIERVILLE	TN		09/16/2024		951		(38)			(38)		913	913			
4010064885	WILLIAMSTOWN	NJ		01/30/2024		921		(96)			(96)		825	825			
100173279	TRINIDAD	CO		10/30/2024		1,799		(74)			(74)		1,725	1,725			
100087274	SPRING BRANCH	TX		10/25/2022		1,476		221			221		1,697	1,697			
100185498	MARINA DEL REY	CA		12/20/2024		1,033		(12)			(12)		1,022	1,022			
100067680	NEW HAVEN	CT		09/23/2021		2,482		(38)			(38)		2,444	2,444			
100080776	SAN BERNARDINO	CA		03/15/2022		58		(58)			(58)						
100099571	BEAUMONT	CA		04/06/2023		3,021		20			20		3,041	3,041			
100101856	OAKLAND	CA		04/06/2023		1		(1)			(1)						
100136378	BRADENTON	FL		11/20/2023		(14,112)		39			39	14,843	770	725	(45)		(45)
100167878	SAN DIEGO	CA		09/20/2024		1,128		(146)			(146)		982	982			
100101607	TUCSON	AZ		04/26/2023		1,131		(50)			(50)		1,081	1,081			
100019620	LOS ANGELES	CA		07/26/2018		2,477		3			3		2,480	2,480			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139947	SUNRISE	FL		01/09/2024		902		(28)			(28)		874	874			
100152190	BRADENTON	FL		05/17/2024		1,050		(73)			(73)		977	977			
100168606	SLIDELL	LA		09/25/2024		1,075		(90)			(90)		985	985			
100115752	KISSIMMEE	FL		07/20/2023		1,105		(10)			(10)		1,096	1,096			
100162878	ALLEN	TX		08/12/2024		1,138		(34)			(34)		1,104	1,104			
100172929	OAKLAND	CA		10/25/2024		1,044		(55)			(55)		989	989			
100100370	STATEN ISLAND	NY		04/27/2023		1,473		343			343		1,816	1,816			
100138678	SACRAMENTO	CA		02/02/2024		923		(115)			(115)		809	809			
100147568	SHOREHAM	NY		04/03/2024		1,096		(95)			(95)		1,001	1,001			
100150069	KERRVILLE	TX		06/14/2024		1,077		(89)			(89)		988	988			
100088249	NEWARK	NJ		10/17/2022		1,116		(59)			(59)		1,057	1,057			
100175912	DAYTONA BEACH	FL		11/14/2024		1,277		(29)			(29)		1,248	1,248			
100143044	AUSTIN	TX		02/14/2024		839		(163)			(163)		677	677			
100174748	ATLANTA	GA		10/31/2024		902		(179)			(179)		723	723			
100156841	ROCKLAND	MA		06/27/2024		1,074		(78)			(78)		996	996			
100169417	PATERSON	NJ		09/30/2024		642		9			9		651	651			
100148480	NAPLES	FL		04/12/2024		(13,593)		(94)			(94)	14,772	1,085	1,025	(60)		(60)
100071551	RICHMOND	VA		10/14/2021		2,397		(180)			(180)		2,216	2,216			
100153720	SKOKIE	IL		07/11/2024		2,799		(103)			(103)		2,695	2,695			
100119893	RAHWAY	NJ		08/10/2023		1,032		(56)			(56)		975	975			
100150995	CUMMING	GA		05/08/2024		1,041		(62)			(62)		979	979			
100090384	TUSTIN	CA		12/28/2022		835		(84)			(84)		752	752			
100149593	BOCA RATON	FL		04/26/2024		1,200		(119)			(119)		1,082	1,082			
100162807	LAFAYETTE HILL	PA		08/12/2024		57,279		(832)			(832)		56,446	56,446			
100148420	LACEY	WA		04/12/2024		(13,654)		(51)			(51)	14,827	1,122	1,065	(56)		(56)
100134910	PACOIMA	CA		10/30/2023		350		559			559		910	910			
100174646	ROOSEVELT	NY		10/31/2024		1,178		(77)			(77)		1,102	1,102			
100138134	MENIFEE	CA		12/14/2023		840		(42)			(42)		799	799			
100172505	SOUTH JORDAN	UT		10/23/2024		1,229		(54)			(54)		1,176	1,176			
100165885	MIAMI	FL		08/30/2024		1,039		(29)			(29)		1,011	1,011			
100118004	RANCHO CORDOVA	CA		07/20/2023		1,826		207			207		2,033	2,033			
100100400	BRONX	NY		04/27/2023		1,578		455			455		2,032	2,032			
100118808	RICHMOND	TX		08/30/2023		1,868		(72)			(72)		1,796	1,796			
100079222	SAN DIEGO	CA		02/14/2022		2,171		(211)			(211)		1,960	1,960			
100150141	SPOKANE	WA		06/14/2024		1,053		(100)			(100)		953	953			
100147242	CITY OF ORANGE	NJ		03/28/2024		1,052		(36)			(36)		1,016	1,016			
100139936	NETHERLANDS	NLD		12/28/2023													
100171601	LAS VEGAS	NV		10/16/2024		3,617		(42)			(42)		3,575	3,575			
100110491	ROWLAND HEIGHTS	CA		06/30/2023		1,306		(10)			(10)		1,296	1,296			
100143188	SAINT AUGUSTINE	FL		02/16/2024		1,076		(82)			(82)		994	994			
100162799	JASPER	GA		08/12/2024		955		(60)			(60)		896	896			
100110165	LA QUINTA	CA		06/30/2023		1,331		(16)			(16)		1,315	1,315			
100000236	GAINESVILLE	VA		09/27/2016		1,690		694			694		2,384	2,384			
100170366	QUEEN CREEK	AZ		10/08/2024		2,141		(160)			(160)		1,981	1,981			
100066776	ROCKVILLE	MD		08/02/2021		2,912		(8)			(8)		2,903	2,903			
100167881	OAKLAND	CA		09/20/2024		934		(149)			(149)		784	784			
100175334	FRISCO	TX		11/05/2024		1,312		(35)			(35)		1,278	1,278			
100135840	MINNEAPOLIS	MN		11/10/2023		957		17			17		974	974			
100116245	EL CAJON	CA		07/20/2023		1,299		1,174			1,174		2,473	2,473			
100081506	GAINESVILLE	FL		03/18/2022		2,160		93			93		2,253	2,253			
100081509	GAINESVILLE	FL		03/18/2022		2,160		93			93		2,253	2,253			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175299	ORLANDO	FL		11/05/2024		1,200		(43)			(43)		1,157	1,157			
100156294	PASADENA	CA		07/25/2024		10		(10)			(10)						
100164044	LOS ANGELES	CA		08/21/2024		715		(158)			(158)		557	557			
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		(19,161)		(88)			(88)	20,383	1,134	1,062	(71)		(71)
100129535	PORT CHARLOTTE	FL		09/29/2023		1,097		(61)			(61)		1,036	1,036			
100164082	LANCASTER	CA		08/21/2024		924		(99)			(99)		826	826			
100178360	WEST NEW YORK	NJ		11/20/2024		938		(81)			(81)		857	857			
100076748	SARASOTA	FL		12/30/2021		(14)		14			14						
100162640	PANAMA CITY BEACH	FL		08/12/2024		943		(54)			(54)		890	890			
100174534	BURTONSVILLE	MD		10/31/2024		(13,690)		(105)			(105)	14,747	952	865	(86)		(86)
100132376	SPARKS	NV		11/03/2023		704		(9)			(9)		695	695			
100083005	FAIRFIELD	CT		05/05/2022		1,412		(85)			(85)		1,327	1,327			
100103562	CONROE	TX		05/08/2023		6,628		(238)			(238)		6,391	6,391			
100172406	CASHIERS	NC		10/23/2024		1,309		(32)			(32)		1,277	1,277			
100116518	EL CAJON	CA		07/20/2023		1,364		546			546		1,910	1,910			
100151075	SANTAQUIN	UT		05/08/2024		1,122		(35)			(35)		1,087	1,087			
100135852	RANCHO CUCAMONGA	CA		11/13/2023		1,085		(21)			(21)		1,064	1,064			
100118687	SCOTTSDALE	AZ		07/25/2023		915		(66)			(66)		850	850			
100119261	CORONA	CA		07/31/2023		1,139		(36)			(36)		1,102	1,102			
100136220	DES PLAINES	IL		11/20/2023		947		(3)			(3)		944	944			
100128114	SPRINGFIELD	VA		09/08/2023		1,293		338			338		1,631	1,631			
100071957	OAKLAND PARK	FL		11/19/2021		4,257		(422)			(422)		3,835	3,835			
100174927	PROVIDENCE	RI		10/31/2024		1,020		(113)			(113)		908	908			
100153708	DANVILLE	CA		07/11/2024		1,085		(78)			(78)		1,007	1,007			
100116968	MIAMI	FL		07/20/2023		1,410		1,116			1,116		2,526	2,526			
100135028	LAS VEGAS	NV		10/30/2023		1,010		(2)			(2)		1,007	1,007			
100120094	PICKERINGTON	OH		08/11/2023		1,111		(34)			(34)		1,077	1,077			
100146700	CHICAGO	IL		03/20/2024		814		(71)			(71)		743	743			
100158716	SEVIERVILLE	TN		07/10/2024		947		(50)			(50)		897	897			
100102544	JUPITER	FL		06/07/2023		1,111		(54)			(54)		1,057	1,057			
100100614	PHOENIX	AZ		04/27/2023		881		(94)			(94)		787	787			
100180284	WEBSTER	MA		11/25/2024		1,149		32			32		1,181	1,181			
100186349	CELINA	TX		12/30/2024		738		(33)			(33)		705	705			
100154595	TUSTIN	CA		06/14/2024		984		(104)			(104)		880	880			
100180442	KNOXVILLE	TN		11/25/2024		1,164		(2)			(2)		1,162	1,162			
100119966	LARGO	FL		08/11/2023		1,139		(32)			(32)		1,107	1,107			
100141401	ROSELLE PARK	NJ		01/30/2024		1,684		(20)			(20)		1,664	1,664			
100120398	BOSTON	MA		08/18/2023		996		(54)			(54)		941	941			
100176697	SUFFOLK	VA		11/15/2024		583		(95)			(95)		488	488			
100174842	SHIRLEY	NY		10/31/2024		(13,636)		(108)			(108)	14,752	1,008	902	(106)		(106)
100044420	HERCULES	CA		11/19/2020		953		223			223		1,176	1,176			
100118715	SHIRLEY	NY		07/25/2023		977		(72)			(72)		905	905			
100139445	LAKEBAY	WA		12/28/2023		733		(107)			(107)		626	626			
100081074	UNION CITY	CA		03/18/2022		4,513		361			361		4,874	4,874			
100083038	PALM DESERT	CA		05/11/2022		898		(97)			(97)		801	801			
100156173	GENEVA	IL		06/20/2024		1,018		(141)			(141)		877	877			
100147178	PAHRUMP	NV		03/28/2024		508		(28)			(28)		480	480			
100171561	MAMMOTH LAKES	CA		10/16/2024		6,421		(247)			(247)		6,174	6,174			
100180071	CHARLOTTE	NC		11/25/2024		(13,629)		(81)			(81)	14,788	1,077	1,061	(16)		(16)
100161973	LAS VEGAS	NV		07/31/2024		978		(73)			(73)		904	904			
100166988	ONTARIO	CA		09/13/2024		1,035		(89)			(89)		946	946			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158402	UNITED KINGDOM	GBR		07/09/2024		(4,524)		4,524			4,524						
100166163	CONWAY	AR		09/09/2024		1,039		(104)			(104)		936	936			
100148903	GALVESTON	TX		04/17/2024		1,089		(48)			(48)		1,041	1,041			
100182667	WILDWOOD	NJ		12/12/2024		1,135		(43)			(43)		1,092	1,092			
100067665	LOS ANGELES	CA		09/23/2021		2,524		(110)			(110)		2,414	2,414			
100055005	FAIR OAKS	CA		03/23/2021		1,763		(352)			(352)		1,411	1,411			
100131821	KNIGHTDALE	NC		10/06/2023		867		(74)			(74)		792	792			
100176874	BELLEVUE	WA		11/15/2024		1,055		(67)			(67)		988	988			
100170171	ROSEVILLE	CA		10/08/2024		1,133		(107)			(107)		1,026	1,026			
100142419	NAPLES	FL		02/05/2024		734		(46)			(46)		688	688			
100170897	ELK GROVE	CA		10/11/2024		1,371		(19)			(19)		1,352	1,352			
100118765	ROSEVILLE	CA		07/25/2023		473		(38)			(38)		435	435			
100110213	RENO	NV		06/30/2023		1,283		6			6		1,289	1,289			
100173801	MIAMI	FL		10/30/2024		1,069		(99)			(99)		971	971			
100065085	PHILADELPHIA	PA		07/14/2021		2,382		(158)			(158)		2,225	2,225			
100152927	SHELTON	CT		06/27/2024		841		(109)			(109)		732	732			
100141001	SANTA CLARITA	CA		02/20/2024		746		(87)			(87)		659	659			
18962	HOUSTON	TX		10/29/2010		116,092							116,092	116,092			
100025252	LYNWOOD	CA		09/20/2018		2,115		(82)			(82)		2,033	2,033			
100154691	SARATOGA SPRINGS	UT		07/19/2024		1,235		12			12		1,247	1,247			
100091123	LOS ANGELES	CA		01/31/2023		482		(61)			(61)		421	421			
100172218	OSSIPEE	NH		10/17/2024		957		(135)			(135)		822	822			
100169667	PLACERVILLE	CA		09/30/2024		(13,632)		(38)			(38)	14,688	1,017	1,016	(1)		(1)
100148501	NAPLES	TX		04/12/2024		1,106		5			5		1,112	1,112			
100166056	SAN ANTONIO	TX		09/09/2024		1,071		(71)			(71)		1,000	1,000			
100067726	SAN CLEMENTE	CA		09/23/2021		3,492		(111)			(111)		3,381	3,381			
100109334	MIAMI	FL		06/12/2023		1,582		(75)			(75)		1,507	1,507			
100078656	HESPERIA	CA		02/02/2022		1,479		(49)			(49)		1,430	1,430			
100084788	MIDVALE	UT		08/02/2022		1,060		(42)			(42)		1,017	1,017			
100185862	ABINGTON	MA		12/26/2024		301		42			42		343	343			
100109993	HAVERSTRAW	NY		06/22/2023		1,104		(69)			(69)		1,036	1,036			
100159529	CASTLE ROCK	CO		07/15/2024		842		(111)			(111)		731	731			
100141549	CORONA	CA		01/30/2024		513		20			20		533	533			
100154336	CHICAGO	IL		06/07/2024		595		(48)			(48)		547	547			
100054333	BERGENFIELD	NJ		03/23/2021		815		117			117		932	932			
100139534	WEST MILFORD	NJ		12/28/2023		708		(81)			(81)		626	626			
100180049	LEADVILLE	CO		11/25/2024		1,179		(29)			(29)		1,150	1,150			
100133575	ARLINGTON	VA		10/23/2023		2,331		(2)			(2)		2,329	2,329			
100168517	PORT ORCHARD	WA		09/25/2024		1,993		(73)			(73)		1,919	1,919			
100137223	PHILADELPHIA	PA		11/29/2023		994		(33)			(33)		962	962			
100139212	NORTHRIDGE AREA LOS ANGELES	CA		12/28/2023		(393)		393			393						
100114571	CHICAGO	IL		06/29/2023		901		(27)			(27)		875	875			
100156494	ALBRIGHTSVILLE	PA		06/24/2024		1,021		(49)			(49)		971	971			
100153816	BEL AIR	MD		07/10/2024		817		(59)			(59)		759	759			
100156207	BRADENTON	FL		06/20/2024		2,169		(194)			(194)		1,975	1,975			
100141978	TAMARAC	FL		02/29/2024		890		(143)			(143)		747	747			
100156511	LAS VEGAS	NV		06/24/2024		1,068		(36)			(36)		1,032	1,032			
100119972	ST SIMONS ISLAND	GA		08/11/2023		1,057		7			7		1,064	1,064			
100158393	UNITED KINGDOM	GBR		07/09/2024		(5,727)		5,727			5,727						
100169735	PERRIS	CA		09/30/2024		(13,670)		(100)			(100)	14,760	989	957	(32)		(32)
100087449	ANAHEIM	CA		10/25/2022		1,543		207			207		1,751	1,751			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138712	SAN TAN VALLEY	AZ		02/02/2024		633		(45)			(45)		588	588			
100170418	HENDERSON	NV		10/09/2024		(12)		12			12						
100145107	UNITED KINGDOM	GBR		03/12/2024		(6,026)		6,026			6,026						
100173755	LAKE WORTH BEACH	FL		10/30/2024		1,044		(99)			(99)		945	945			
100156050	NEW SMYRNA BEACH	FL		06/18/2024		1,060		(72)			(72)		988	988			
100181913	MARATHON	FL		12/12/2024		1,165		(9)			(9)		1,156	1,156			
100109959	ATLANTA	GA		06/22/2023		1,016		(71)			(71)		946	946			
100147662	PEYTON	CO		04/04/2024		686		(74)			(74)		611	611			
100083262	MURRIETA	CA		05/10/2022		1,510		(111)			(111)		1,399	1,399			
100150109	AZLE	TX		06/14/2024		16,755		(719)			(719)		16,036	16,036			
100135356	SOUTH LAKE TAHOE	CA		11/13/2023		1,070		38			38		1,107	1,107			
100158963	MADERA	CA		08/15/2024		7,475		(523)			(523)		6,952	6,952			
100083234	FULLERTON	CA		05/10/2022		1,690		(83)			(83)		1,607	1,607			
100165656	TUMWATER	WA		10/04/2024		1,090		(95)			(95)		995	995			
100164142	SAN FRANCISCO	CA		08/21/2024		996		(96)			(96)		900	900			
100031296	SALINAS	CA		03/29/2019		1,141		475			475		1,615	1,615			
100147808	SANDPOINT	ID		04/08/2024		1,064		(57)			(57)		1,007	1,007			
100147801	PHILADELPHIA	PA		04/08/2024		1,162		(36)			(36)		1,126	1,126			
100182357	JACKSONVILLE BEACH	FL		12/12/2024		727		(38)			(38)		689	689			
100154598	DANBURY	CT		06/14/2024		1,028		(72)			(72)		956	956			
100115007	KNOXVILLE	TN		07/14/2023		1,186		31			31		1,218	1,218			
100139946	BAYONNE	NJ		01/09/2024		1,024		(63)			(63)		961	961			
100157688	NEW SMYRNA BEACH	FL		06/28/2024		1,007		(99)			(99)		908	908			
100174020	BOYNTON BEACH	FL		10/31/2024		1,041		(144)			(144)		897	897			
100140197	PANAMA CITY BEACH	FL		01/11/2024		678		(71)			(71)		607	607			
100115487	OXNARD	CA		07/17/2023		457		(8)			(8)		449	449			
100186726	GLENDALE	CA		12/31/2024		704		(105)			(105)		599	599			
100168009	ALGONQUIN	IL		09/20/2024		2,460		(142)			(142)		2,318	2,318			
100100885	ALEXANDRIA	VA		04/28/2023		1,558		191			191		1,749	1,749			
100161415	ROSEVILLE	CA		07/29/2024		1,094		(79)			(79)		1,016	1,016			
100144135	ROCKVILLE	MD		03/07/2024		1,074		(26)			(26)		1,048	1,048			
100116756	ELK GROVE	CA		07/20/2023		(2,360)		5,535			5,535		3,174	3,174			
100172373	CLERMONT	FL		10/23/2024		1,153		(89)			(89)		1,064	1,064			
100109001	LAKE ARROWHEAD	CA		05/31/2023		2,865		(228)			(228)		2,637	2,637			
100086130	SAINT JOHNS	FL		10/07/2022		1,155		(99)			(99)		1,056	1,056			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		1,925		553			553		2,478	2,478			
100117219	PANAMA CITY BEACH	FL		07/20/2023		1,176		34			34		1,210	1,210			
100120964	SANTA ROSA BEACH	FL		08/30/2023		1,029		43			43		1,072	1,072			
100149993	KATY	TX		06/07/2024		877		(70)			(70)		807	807			
100079496	ORLANDO	FL		04/25/2022		77		(77)			(77)						
100102464	SAN DIEGO	CA		06/07/2023		1,217		74			74		1,290	1,290			
100172430	PORT ORCHARD	WA		10/23/2024		99,581		(3,153)			(3,153)		96,428	96,428			
100169597	GREENEHAVEN	AZ		09/30/2024		687		(33)			(33)		653	653			
100127970	SMYRNA	TN		09/08/2023		1,319		148			148		1,467	1,467			
100181593	PALMER	AK		12/09/2024		(1,151)		2,126			2,126		975	975			
100133608	NAGS HEAD	NC		10/23/2023		1,021		70			70		1,091	1,091			
100148107	NOVATO	CA		04/10/2024		99,822		1,214			1,214		101,036	101,036			
100144643	MANTECA	CA		03/13/2024		1,600		(89)			(89)		1,511	1,511			
100181360	PALMDALE	CA		12/06/2024		682		(51)			(51)		631	631			
100116296	ANTIOCH	CA		07/20/2023		1,684		1,387			1,387		3,071	3,071			
100080345	SAN JOSE	CA		02/28/2022		2,189		(52)			(52)		2,138	2,138			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132116	LAWNDALE	CA		10/13/2023		1,193		24			24		1,217	1,217			
100186317	SEVIERVILLE	TN		12/30/2024		719		(78)			(78)		641	641			
100142224	DELRAY BEACH	FL		03/15/2024		1,030		(70)			(70)		960	960			
100151163	ALEDO	TX		05/09/2024		930		(116)			(116)		814	814			
100162529	MARYSVILLE	WA		08/12/2024		1,586		(9)			(9)		1,577	1,577			
100120938	GEORGETOWN	TX		08/30/2023		1,236		94			94		1,330	1,330			
100132643	PORTLAND	OR		11/03/2023		10		(10)			(10)						
100142957	GOLDEN	CO		02/09/2024		1,497		(95)			(95)		1,402	1,402			
100176810	CARSON CITY	NV		11/15/2024		702		(126)			(126)		576	576			
100082162	NEW RIVER	AZ		04/14/2022		2,116		(83)			(83)		2,033	2,033			
100101008	BLOOMINGTON	MN		04/28/2023		(484)		484			484						
100118139	HEMET	CA		07/20/2023		1,100		(62)			(62)		1,038	1,038			
100141914	MENIFEE	CA		03/27/2024		880		(57)			(57)		824	824			
100165390	WASHINGTON	DC		08/29/2024		1,046		(64)			(64)		982	982			
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		4,376		1,248			1,248		5,624	5,624			
100180178	PERRIS	CA		11/25/2024		630		(95)			(95)		536	536			
100152329	LATHROP	CA		05/17/2024		1,751		61			61		1,812	1,812			
100150184	LOS ANGELES	CA		04/30/2024		1,100		(50)			(50)		1,050	1,050			
100150482	ROSEVILLE	CA		05/03/2024		1,156		(30)			(30)		1,126	1,126			
100165681	KISSIMMEE	FL		10/04/2024		1,137		11			11		1,148	1,148			
100138383	ROCKY POINT	NY		12/18/2023		859		29			29		888	888			
100151283	ANDERSON	SC		05/10/2024		1,490		(108)			(108)		1,382	1,382			
100164096	LA VERNE	CA		08/21/2024		943		(70)			(70)		873	873			
100147732	CREST HILL	IL		04/08/2024		1,050		(76)			(76)		974	974			
100169594	CAPE CORAL	FL		09/30/2024		496		11			11		507	507			
100071915	SCOTTSDALE	AZ		11/19/2021		2,557		(187)			(187)		2,371	2,371			
100182380	GILFORD	NH		12/12/2024		663		(100)			(100)		563	563			
100103874	SOUTH ORANGE	NJ		05/10/2023		1,214		(53)			(53)		1,161	1,161			
100141223	SAN DIEGO	CA		01/30/2024		11,918		(295)			(295)	14,667	26,290	26,165	(124)		(124)
100151839	DANBURY	CT		05/10/2024		850		(3)			(3)		847	847			
100142779	KERRVILLE	TX		02/08/2024		935		(78)			(78)		857	857			
100180581	STOCKTON	CA		11/26/2024		929		(131)			(131)		798	798			
100102115	CYPRESS	TX		04/14/2023		828		(53)			(53)		775	775			
100175339	QUEEN CREEK	AZ		11/05/2024		1,310		(2)			(2)		1,308	1,308			
100127589	IRVING	TX		09/08/2023		1,319		105			105		1,423	1,423			
100114537	JUNCTION CITY	OR		06/29/2023		1,464		(121)			(121)		1,343	1,343			
100171869	CHARLOTTE	NC		10/17/2024		2,107		(94)			(94)		2,014	2,014			
100136411	INDIAN SHORES	FL		11/20/2023		1,025		50			50		1,075	1,075			
100170205	YAKIMA	WA		10/08/2024		1,058		(104)			(104)		954	954			
100115360	WHITTIER	CA		07/17/2023		1,089		(85)			(85)		1,004	1,004			
100110281	JACKSON	NJ		06/30/2023		1,212		(22)			(22)		1,190	1,190			
100182708	MURRELLS INLET	SC		12/12/2024		703		(74)			(74)		629	629			
100117002	PALATKA	FL		07/20/2023		1,243		572			572		1,815	1,815			
100166064	SEVIERVILLE	TN		09/09/2024		1,008		(65)			(65)		942	942			
100128198	BAYVILLE	NJ		09/18/2023		2,212		83			83		2,296	2,296			
100146937	FOREST GROVE	OR		03/26/2024		1,054		(27)			(27)		1,026	1,026			
100135262	NEW SMYRNA BEACH	FL		11/08/2023		1,057		15			15		1,073	1,073			
100162551	LAS VEGAS	NV		08/12/2024		1,115		(40)			(40)		1,075	1,075			
100174500	ELIZABETH	NJ		10/31/2024		1,561		(136)			(136)		1,425	1,425			
100091929	CONCORD	CA		02/03/2023		992		(85)			(85)		907	907			
100079251	PATTERSON	CA		02/25/2022		2,009		(101)			(101)		1,908	1,908			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091500	LINDEN	NJ		01/20/2023		(1,099)		1,099			1,099						
100158278	UNITED KINGDOM	GBR		07/09/2024		(49)		49			49						
100173667	GRONINGEN	NLD		10/29/2024													
100090229	MIAMI	FL		01/13/2023		1,012		(91)			(91)		921	921			
100140723	EL CAJON	CA		02/08/2024		1,048		(65)			(65)		983	983			
100145744	UNITED KINGDOM	GBR		03/12/2024		45		(45)			(45)						
100110349	PERRY HALL	MD		06/30/2023		1,118		(32)			(32)		1,085	1,085			
100145800	APPLE VALLEY	CA		05/08/2024		889		(56)			(56)		832	832			
100141593	SKOKIE	IL		01/30/2024		867		9			9		876	876			
100082352	SAN DIEGO	CA		04/14/2022		3,145		(233)			(233)		2,912	2,912			
100175547	JACKSONVILLE	FL		11/08/2024		982		(125)			(125)		857	857			
100128743	HEMPSTEAD	NY		09/21/2023		3,953		(29)			(29)		3,924	3,924			
100140139	AURORA	CO		01/09/2024		953		(43)			(43)		911	911			
100159423	FAIR LAWN	NJ		07/15/2024		942		(83)			(83)		858	858			
100110582	NEW FAIRVIEW	TX		06/30/2023		1,110		(69)			(69)		1,040	1,040			
100181653	MARION	NC		12/11/2024		427,418		(13,072)			(13,072)		414,346	414,346			
100082875	DE LEON SPRINGS	FL		05/17/2022		1,479		(118)			(118)		1,361	1,361			
100119269	ROCKLIN	CA		07/31/2023		1,178		(17)			(17)		1,161	1,161			
100164186	MORENO VALLEY	CA		08/21/2024		982		(30)			(30)		952	952			
100065127	WESTMINSTER	CA		07/14/2021		3,324		(173)			(173)		3,151	3,151			
100172738	PICO RIVERA	CA		11/21/2024		793		(79)			(79)		715	715			
100030721	BENICIA	CA		04/09/2019		2,480		535			535		3,015	3,015			
100089966	BRUNSWICK	ME		01/26/2023		887		(75)			(75)		811	811			
100179915	AURORA	CO		11/25/2024		994		(41)			(41)		952	952			
100154064	SCOTTSDALE	AZ		06/06/2024		1,159		(65)			(65)		1,095	1,095			
100084512	BREMERTON	WA		09/02/2022		1,292		(22)			(22)		1,270	1,270			
100118999	SANTA CLARITA	CA		07/27/2023		967		(130)			(130)		837	837			
100132784	DALLAS	TX		11/03/2023		979		91			91		1,070	1,070			
100076742	NEWPORT BEACH	CA		12/30/2021		53		(53)			(53)						
100156653	ORANGEVALE	CA		06/24/2024		940		(82)			(82)		858	858			
100182201	DACULA	GA		12/12/2024		748		111			111		860	860			
100173726	COMMERCIAL POINT	OH		10/30/2024		1,416		(129)			(129)		1,287	1,287			
100150842	PHOENIX	AZ		05/08/2024		2,045		(109)			(109)		1,936	1,936			
100071945	CARMICHAEL	CA		11/19/2021		3,221		(335)			(335)		2,886	2,886			
100120444	PEMBROKE PINES	FL		08/18/2023		(26)		26			26						
100132099	HAMILTON	NJ		10/13/2023		1,059		(29)			(29)		1,030	1,030			
100117307	EASTVALE	CA		07/20/2023		1,606		1,373			1,373		2,979	2,979			
100160999	TACOMA	WA		07/24/2024		957		(73)			(73)		885	885			
100090102	KANSAS CITY	MO		01/13/2023		1,223		(35)			(35)		1,188	1,188			
100162014	PHOENIX	AZ		07/31/2024		1,128		(90)			(90)		1,038	1,038			
100156188	LAS VEGAS	NV		06/20/2024		1,061		(116)			(116)		945	945			
100136654	COACHELLA	CA		01/25/2024		824		(94)			(94)		730	730			
100107830	LAKE WORTH BEACH	FL		05/19/2023		648		(38)			(38)		610	610			
100078998	CLOVIS	CA		02/24/2022		2,139		(50)			(50)		2,088	2,088			
100173345	MANTECA	CA		10/30/2024		1,134		(92)			(92)		1,042	1,042			
100087934	DENVER	CO		10/25/2022		997		(17)			(17)		980	980			
100116976	BAYSIDE	NY		07/20/2023		1,549		1,322			1,322		2,871	2,871			
100129541	PUYALLUP	WA		09/29/2023		1,382		(46)			(46)		1,336	1,336			
100115923	SEMINOLE	FL		07/20/2023		1,410		(54)			(54)		1,356	1,356			
100182216	PUYALLUP	WA		12/12/2024		666		(33)			(33)		633	633			
100146779	LYNWOOD	CA		03/20/2024		509		16			16		525	525			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181675	COEUR D ALENE	ID		12/11/2024		783		(47)			(47)		736	736			
100103543	MORENO VALLEY	CA		05/08/2023		953		(90)			(90)		863	863			
100099559	LYNN	MA		02/17/2023		902		(57)			(57)		845	845			
100100645	EAGLE POINT	OR		03/28/2023		1,316		(42)			(42)		1,274	1,274			
100054329	OXNARD	CA		03/23/2021		2,035		(190)			(190)		1,846	1,846			
100147828	KENT	WA		04/08/2024		1,125		(43)			(43)		1,082	1,082			
100063143	EAST GARRISON	CA		07/01/2021		3,099		(3)			(3)		3,097	3,097			
100165565	QUEEN CREEK	AZ		08/29/2024		1,039		(72)			(72)		968	968			
100128521	WILDOMAR	CA		09/15/2023		4		(4)			(4)						
100176199	CASPER	WY		12/20/2024		673		(63)			(63)		610	610			
100154528	LANCASTER	CA		06/14/2024		372		(83)			(83)		289	289			
100115789	ORLANDO	FL		07/20/2023		1,080		(29)			(29)		1,051	1,051			
100145630	UNITED KINGDOM	GBR		03/12/2024		122		(69)			(69)		54	54			
100120136	HENDERSON	NV		08/11/2023		1,120		(62)			(62)		1,058	1,058			
100144243	WESTERVILLE	OH		03/08/2024		844		(122)			(122)		722	722			
100076016	BONNEY LAKE	WA		01/07/2022		2,149		(152)			(152)		1,996	1,996			
100120367	KISSIMMEE	FL		08/18/2023		924		(67)			(67)		856	856			
100167456	LOUISVILLE	KY		09/16/2024		1,563		(66)			(66)		1,497	1,497			
100181366	HIALEAH	FL		12/06/2024		384		(16)			(16)		368	368			
100171566	ROUND ROCK	TX		10/16/2024		1,134		(83)			(83)		1,051	1,051			
100154587	SANTA CLARITA	CA		06/14/2024		946		(28)			(28)		918	918			
100100340	JAMAICA	NY		04/27/2023		2,907		234			234		3,141	3,141			
100153613	BLOOMINGTON	MN		05/31/2024		641		(25)			(25)		616	616			
100142824	WOODLAND HILLS	CA		02/08/2024		1,041		(22)			(22)		1,019	1,019			
100078031	GARDNERVILLE	NV		01/12/2022		2,007		(65)			(65)		1,942	1,942			
100181510	BIRMINGHAM	MI		12/06/2024		795		(118)			(118)		676	676			
100146622	BEAUMONT	CA		03/20/2024		717		(33)			(33)		684	684			
100049680	WALDORF	MD		11/20/2020		2,163		(252)			(252)		1,910	1,910			
100115460	MCDONOUGH	GA		07/17/2023		20		(20)			(20)						
100065128	SAN JOSE	CA		07/14/2021		2,517		(151)			(151)		2,366	2,366			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		1,037		(88)			(88)		949	949			
100169685	CASTLE PINES	CO		09/30/2024		1,025		(52)			(52)		973	973			
100169765	GARFIELD	NJ		09/30/2024		1,051		(101)			(101)		950	950			
100114835	WEST GLACIER	MT		07/10/2023		1,628		119			119		1,747	1,747			
100078679	MURRIETA	CA		02/02/2022		2,327		(4)			(4)		2,323	2,323			
100172496	CEDAR PARK	TX		10/23/2024		1,131		(51)			(51)		1,080	1,080			
4010079699	LANSING	MI		08/27/2024		918		(66)			(66)		853	853			
100133663	KILL DEVIL HILLS	NC		10/23/2023		1,071		(21)			(21)		1,050	1,050			
100164156	STOCKTON	CA		08/21/2024		900		(97)			(97)		803	803			
100174250	SKY VALLEY	GA		10/31/2024		2,411		(53)			(53)		2,358	2,358			
100147277	ELIZABETH	NJ		03/28/2024		938		(46)			(46)		892	892			
100080920	STOCKTON	CA		04/01/2022		1,978		(139)			(139)		1,839	1,839			
100118712	HIALEAH	FL		07/25/2023		7		(7)			(7)						
100080242	NORTH BRUNSWICK	NJ		02/25/2022		(18,580)		(156)			(156)	20,133	1,397	1,384	(13)		(13)
100128172	WILMINGTON	VT		09/18/2023		1,107		(28)			(28)		1,079	1,079			
100117076	ANAHEIM	CA		07/20/2023		(595)		1,712			1,712		1,117	1,117			
100079728	HUFFMAN	TX		04/08/2022		2,023		(52)			(52)		1,972	1,972			
100128286	MIAMI	FL		09/14/2023		827		(47)			(47)		780	780			
100181331	NEWARK	DE		12/06/2024		2,535		(52)			(52)		2,483	2,483			
100131700	SEATTLE	WA		10/06/2023		2,184		111			111		2,295	2,295			
100134846	DAVENPORT	FL		10/30/2023		95		495			495		590	590			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159400	SANTA MARIA	CA		07/15/2024		1,029		(82)			(82)		947	947			
100088216	REDLANDS	CA		10/19/2022		(15)		15			15						
100116590	MIAMI BEACH	FL		07/20/2023		946		(61)			(61)		885	885			
100081564	NEWARK	NJ		03/14/2022		1,939		(91)			(91)		1,848	1,848			
100171445	PAYSON	AZ		10/16/2024		1,038		(100)			(100)		938	938			
100161408	HIALEAH	FL		07/26/2024		14,794		(523)			(523)		14,270	14,270			
100136714	AUBURN	WA		01/25/2024		866		(101)			(101)		765	765			
100149031	NAPLES	FL		04/19/2024		924		22			22		946	946			
100084644	FAIRFIELD	CA		08/02/2022		1,393		26			26		1,419	1,419			
100164349	ELK GROVE	CA		08/21/2024		1,143		(37)			(37)		1,105	1,105			
100150474	COACHELLA	CA		05/03/2024		1,216		49			49		1,265	1,265			
100114961	ELK GROVE	CA		07/14/2023		1,082		(61)			(61)		1,021	1,021			
100156763	CHICAGO	IL		06/26/2024		957		(19)			(19)		937	937			
100114890	NAPLES	FL		07/13/2023		1,108		6			6		1,114	1,114			
100114738	CAPE CORAL	FL		07/07/2023		965		(36)			(36)		929	929			
100180300	TEHACHAPI	CA		11/25/2024		2,159		41			41		2,200	2,200			
100154764	CROCKETT	CA		07/19/2024		784		(69)			(69)		715	715			
100087811	SANTA CLARA	UT		11/17/2022		1,082		(28)			(28)		1,054	1,054			
100090243	BUMPASS	VA		01/13/2023		1,000		(78)			(78)		921	921			
100134763	WINCHESTER	CA		10/30/2023		1,066		(64)			(64)		1,003	1,003			
100129399	GARDEN GROVE	CA		09/26/2023		1,060		10			10		1,070	1,070			
100167797	ROOSEVELT	NY		09/19/2024		937		(68)			(68)		868	868			
100164881	GILBERT	AZ		08/26/2024		914		(67)			(67)		847	847			
100088110	ORMOND BEACH	FL		10/25/2022		1,082		(5)			(5)		1,077	1,077			
100152713	MORENO VALLEY	CA		05/17/2024		982		5			5		987	987			
100147519	WEST PALM BEACH	FL		04/03/2024		1,051		(86)			(86)		965	965			
100182503	GRAND JUNCTION	CO		12/12/2024		1,236		12			12		1,248	1,248			
100158551	BURIEN	WA		07/10/2024		929		(71)			(71)		858	858			
100137400	OROVILLE	CA		01/11/2024		780		(22)			(22)		757	757			
100181219	BOWIE	MD		12/06/2024		3		(3)			(3)						
100081257	PUYALLUP	WA		03/18/2022		2,394		191			191		2,585	2,585			
100156213	HELOTES	TX		06/20/2024		1,000		(75)			(75)		924	924			
100178231	TULSA	OK		11/19/2024		633		(65)			(65)		567	567			
100141286	SEATTLE	WA		01/30/2024		965		(32)			(32)		933	933			
100162695	MONTE VISTA	CO		08/12/2024		907		(91)			(91)		816	816			
100088066	TEMECULA	CA		10/25/2022		1,883		37			37		1,920	1,920			
100136086	HOLLAND	MI		12/18/2023		608		(70)			(70)		539	539			
100155950	PORTLAND	OR		06/17/2024		1,040		(80)			(80)		959	959			
100118980	LAS VEGAS	NV		07/27/2023		1,058		(47)			(47)		1,011	1,011			
100133855	RIALTO	CA		10/20/2023		850		(4)			(4)		846	846			
100186637	SONOMA	CA		12/30/2024		826		78			78		904	904			
100145161	UNITED KINGDOM	GBR		03/12/2024		(2,536)		2,685			2,685		148	148			
100079278	FARMERS BRANCH	TX		02/28/2022		1,982		(118)			(118)		1,864	1,864			
100148290	TIGARD	OR		04/12/2024		1,288		38			38		1,326	1,326			
100185155	PALMDALE	CA		12/20/2024		1,122		(5)			(5)		1,117	1,117			
100132556	LOXAHATCHEE	FL		11/03/2023		799		76			76		875	875			
100186558	KISSIMMEE	FL		12/30/2024		921		(96)			(96)		825	825			
100081081	SAN DIEGO	CA		03/18/2022		2,525		118			118		2,643	2,643			
100171546	ROSEVILLE	CA		10/16/2024		1,488		(30)			(30)		1,458	1,458			
100137603	PELHAM	NH		12/08/2023		901		(80)			(80)		821	821			
100153274	BACKUS	MN		05/30/2024		1,105		2			2		1,107	1,107			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148022	WINCHESTER	CA		04/10/2024		1,316		67			67		1,383	1,383			
100159842	POMPANO BEACH	FL		08/16/2024		1,104		(116)			(116)		988	988			
4010081121	WARREN	MI		09/27/2024		401		(66)			(66)		335	335			
100065582	FULLERTON	CA		07/28/2021		2,437		(178)			(178)		2,259	2,259			
100165406	NAPLES	FL		08/29/2024		1,019		(72)			(72)		947	947			
100184958	PEMBROKE PARK	FL		12/19/2024		690		(88)			(88)		602	602			
100144365	JACKSON	NJ		03/07/2024		1,085		(71)			(71)		1,014	1,014			
100164508	WINCHESTER	CA		08/21/2024		1,157		(119)			(119)		1,037	1,037			
100165512	BRADENTON	FL		08/29/2024		1,288		56			56		1,345	1,345			
100185368	EVERETT	WA		12/20/2024		1,216		74			74		1,290	1,290			
100109088	POCONO LAKE	PA		06/05/2023		1,511		(31)			(31)		1,479	1,479			
100153876	HESPERIA	CA		06/05/2024		864		(152)			(152)		712	712			
100169749	SAN DIEGO	CA		09/30/2024		1,346		(44)			(44)		1,302	1,302			
100109880	NANUET	NY		06/22/2023		1,100		(72)			(72)		1,028	1,028			
100117607	MANCHESTER	NH		07/20/2023		937		44			44		980	980			
100118927	WOODBRIDGE	VA		07/27/2023		1,068		(104)			(104)		964	964			
100156146	SUNRISE	FL		07/25/2024		989		(96)			(96)		893	893			
100168160	EVERETT	WA		09/20/2024		(8)		8			8						
100078729	POWAY	CA		02/25/2022		2,249		(18)			(18)		2,231	2,231			
100099933	GEORGETOWN	TX		03/28/2023		991		(45)			(45)		945	945			
100171114	SURPRISE	AZ		11/22/2024		914		(66)			(66)		848	848			
100142408	OREGON CITY	OR		02/02/2024		755		(45)			(45)		710	710			
100080474	FONTANA	CA		03/24/2022		1,851		(160)			(160)		1,691	1,691			
100185094	DALLAS	TX		12/20/2024		740		32			32		771	771			
100107916	ELIZABETH	NJ		06/29/2023		1,040		(148)			(148)		893	893			
100153338	KEY WEST	FL		05/30/2024		1,102		5			5		1,107	1,107			
100133348	FARMINGVILLE	NY		11/21/2023		(19,062)		51			51	20,064	1,053	1,051	(3)		(3)
100088324	FRAMINGHAM	MA		11/10/2022		871		(92)			(92)		779	779			
100158410	UNITED KINGDOM	GBR		07/09/2024		(5,337)		5,337			5,337						
100107961	VANCOUVER	WA		06/29/2023		925		(170)			(170)		755	755			
100088039	WASHINGTON	DC		10/25/2022		902		(81)			(81)		821	821			
100176935	MIAMI GARDENS	FL		11/15/2024		(14,544)		(51)			(51)	14,569	(25)		25		25
100166435	WHITING	NJ		10/31/2024		1,123		(122)			(122)		1,001	1,001			
100147759	DAYTONA BEACH	FL		04/08/2024		1,214		(88)			(88)		1,127	1,127			
100166932	HOUSTON	TX		09/13/2024		1,026		(94)			(94)		933	933			
100120833	DAVIE	FL		08/25/2023		747		(59)			(59)		688	688			
100164041	ELGIN	IL		08/21/2024		774		(79)			(79)		695	695			
100138096	DAMASCUS	MD		12/13/2023		556		(20)			(20)		535	535			
100153950	GARDNER	MA		06/05/2024		969		(67)			(67)		902	902			
100091591	PINON HILLS	CA		03/07/2023		341		55			55		396	396			
100087448	N. MIAMI BEACH	FL		10/25/2022		3,615		235			235		3,851	3,851			
100140388	CHANDLER	AZ		01/18/2024		82,461		3,751			3,751	14,511	100,723	100,669	(54)		(54)
100180031	VALLEY	AL		11/25/2024		796		(21)			(21)		775	775			
3500107833	OCALA	FL		09/30/2024		167,705							167,705	167,705			
100120392	FONTANA	CA		08/18/2023		921		(118)			(118)		803	803			
100136081	JACKSON	CA		12/18/2023		1,528		69			69		1,598	1,598			
100175351	ROCKLAND	MA		11/05/2024		1,016		(64)			(64)		953	953			
100179649	PHOENIX	AZ		11/21/2024		826		(80)			(80)		747	747			
100181264	DALLAS	TX		12/06/2024		738		34			34		771	771			
100011990	NORCO	CA		03/08/2017		1,817		625			625		2,443	2,443			
100118850	CLOVIS	CA		08/30/2023		3,627		(320)			(320)		3,308	3,308			

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100141931	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024		2,172		(29)			(29)		2,142	2,142			
100120124	TOMS RIVER	NJ		08/11/2023		1,059		(16)			(16)		1,043	1,043			
100182001	MONTEREY PARK	CA		12/12/2024		1,217		70			70		1,287	1,287			
100156109	WATSONVILLE	CA		06/18/2024		(14)		14			14						
100163970	KIHEI	HI		10/04/2024		4,387		(228)			(228)		4,159	4,159			
100120552	SANTA ROSA BEACH	FL		08/18/2023		788		(65)			(65)		723	723			
100132450	CAPE CORAL	FL		11/03/2023		2,258		46			46		2,304	2,304			
100168801	MIAMI	FL		09/26/2024		1,049		(147)			(147)		903	903			
100175027	WEST ROXBURY	MA		11/05/2024		1,148		18			18		1,166	1,166			
100089599	DENVER	CO		01/30/2023		726		(111)			(111)		615	615			
100140978	LARGO	FL		03/28/2024		857		(25)			(25)		832	832			
100129498	ROSEVILLE	CA		09/29/2023		1,111		(41)			(41)		1,070	1,070			
100170504	FORT MYERS	FL		10/09/2024		871		(143)			(143)		728	728			
100088988	MIAMI	FL		11/15/2022		878		(130)			(130)		748	748			
100169678	MINNEOLA	FL		09/30/2024		1,029		(72)			(72)		957	957			
100156766	NORTH MIAMI	FL		06/26/2024		734		(60)			(60)		673	673			
100135556	CHARLOTTE	NC		11/13/2023		2,503		(32)			(32)		2,471	2,471			
100164603	PALMDALE	CA		08/21/2024		1,195		218			218		1,412	1,412			
100172498	HEMET	CA		10/23/2024		1,230		(31)			(31)		1,200	1,200			
100134128	ATLANTA	GA		12/08/2023		629		57			57		686	686			
100174600	HESPERIA	CA		10/31/2024		1,636		(213)			(213)		1,422	1,422			
100168515	WASHINGTON	UT		09/25/2024		1,098		(67)			(67)		1,032	1,032			
100180856	KOOG AAN DE ZAAN	NLD		11/27/2024													
100141486	COMMERCE	CA		01/30/2024		889		(114)			(114)		775	775			
100179570	CUMMING	GA		11/21/2024		1,124		(67)			(67)		1,057	1,057			
100161020	ELK	WA		07/24/2024		1,021		(42)			(42)		979	979			
100086259	BURNSVILLE	MN		09/29/2022		1,086		(87)			(87)		999	999			
100110481	PORTLAND	OR		06/30/2023		3,183		49			49		3,232	3,232			
100185355	NEW BEDFORD	MA		12/20/2024		1,129		25			25		1,154	1,154			
100159546	CENTRAL ISLIP	NY		07/15/2024		992		(112)			(112)		880	880			
100114686	LITCHFIELD PARK	AZ		06/29/2023		1,303		(67)			(67)		1,236	1,236			
100151247	EL PRADO	NM		05/10/2024		4,364		(5)			(5)		4,359	4,359			
100186656	SARASOTA	FL		12/30/2024		841		175			175		1,016	1,016			
100160429	DANBURY	CT		07/19/2024		(19,005)		(108)			(108)	20,019	906	837	(68)		(68)
100067683	OAKLAND	CA		09/23/2021		(17,450)		(82)			(82)	20,019	2,486	2,381	(105)		(105)
100186628	ROSEVILLE	CA		12/30/2024		821		123			123		944	944			
100153939	LOS ANGELES	CA		06/05/2024		931		(79)			(79)		852	852			
100179788	NAPLES	FL		11/21/2024		1,138		(88)			(88)		1,050	1,050			
100130306	LAKESIDE	CA		09/28/2023		1,366		(67)			(67)		1,299	1,299			
100160393	OAKLAND	CA		09/06/2024		12		(12)			(12)						
100151521	CANYON LAKE	CA		05/10/2024		970		(41)			(41)		928	928			
100185726	ROTTERDAM	NLD		12/20/2024													
100088940	MIAMI	FL		11/15/2022		1,109		11			11		1,120	1,120			
100120969	LAKEWAY	TX		08/30/2023		1,106		(14)			(14)		1,093	1,093			
100141490	RICHMOND	CA		01/30/2024		19		(19)			(19)						
100150868	ASHFORD	WA		05/08/2024		1,140		(49)			(49)		1,092	1,092			
100160057	LAS VEGAS	NV		07/17/2024		1,135		(14)			(14)		1,121	1,121			
100128405	ORLANDO	FL		09/15/2023		(65)		65			65						
100167064	SPRING HILL	FL		09/13/2024		865		(111)			(111)		754	754			
100055873	LONG BRANCH	NJ		03/26/2021		2,772		(210)			(210)		2,562	2,562			
100119386	MOAB	UT		07/31/2023		1,151		9			9		1,160	1,160			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174833	PISCATAWAY	NJ		10/31/2024		811		(157)			(157)		655	655			
100170328	ELK GROVE	CA		10/08/2024		5,490		(251)			(251)		5,239	5,239			
100164301	AUSTIN	TX		08/21/2024		1,020		(59)			(59)		961	961			
100031369	LONG BEACH	CA		03/29/2019		68		(68)			(68)						
100103037	HOUSTON	TX		06/22/2023		966		(137)			(137)		829	829			
100136958	ASHEVILLE	NC		11/28/2023		1,016		1			1		1,017	1,017			
100144038	RICHARDSON	TX		03/07/2024		1,122		5			5		1,127	1,127			
100128731	AURORA	CO		09/21/2023		995		(52)			(52)		943	943			
100134826	SAN DIEGO	CA		10/30/2023		959		(75)			(75)		884	884			
100138906	ORLANDO	FL		12/21/2023		856		(29)			(29)		827	827			
100135790	VOLCANO	HI		11/10/2023		981		(35)			(35)		946	946			
100103567	MALDEN	MA		05/08/2023		794		(68)			(68)		726	726			
100083031	LOS ANGELES	CA		05/11/2022		1,847		155			155		2,002	2,002			
100119242	VENTNOR CITY	NJ		07/31/2023		1,096		(49)			(49)		1,047	1,047			
100174188	DRIGGS	ID		10/31/2024		1,022		(58)			(58)		965	965			
100162734	BERNARDSVILLE	NJ		08/12/2024		(13,002)		(69)			(69)	14,510	1,440	1,322	(118)		(118)
100164206	BIG BEAR LAKE	CA		08/21/2024		929		(55)			(55)		874	874			
100141818	ARNHEM	NLD		01/29/2024													
100133079	WASHINGTON	CT		11/29/2023		873		(23)			(23)		850	850			
100145593	UNITED KINGDOM	GBR		03/12/2024		132		(81)			(81)		51	51			
100181371	LUCERNE VALLEY	CA		12/06/2024		577		(107)			(107)		470	470			
100114795	HOLMES BEACH	FL		07/10/2023		1,200		(66)			(66)		1,134	1,134			
100153659	MOBILE	AL		05/31/2024		788		1			1		789	789			
100127480	ELIZABETH	NJ		09/08/2023		1,148		(5)			(5)		1,143	1,143			
100053940	BROOKLYN	NY		03/23/2021		3,464		(328)			(328)		3,136	3,136			
100168552	HARDEEVILLE	SC		09/25/2024		701		(88)			(88)		613	613			
100137623	PARKER	CO		12/08/2023		1,580		213			213		1,792	1,792			
100138728	CITRUS HEIGHTS	CA		02/02/2024		21		(21)			(21)						
100155907	FOWLER	CA		06/17/2024		1,048		(65)			(65)		983	983			
100186382	MANASSAS	VA		12/30/2024		1,043		(27)			(27)		1,016	1,016			
100181540	SAINT AUGUSTINE	FL		12/06/2024		702		(67)			(67)		635	635			
100180308	PITTSBURG	CA		11/25/2024		1,159		(12)			(12)		1,146	1,146			
100101057	BROOKLYN	NY		04/28/2023		(4,108)		4,108			4,108						
100161778	HUNTINGTON STATION	NY		07/31/2024		(13,358)		(62)			(62)	14,495	1,075	923	(152)		(152)
100135936	ORLANDO	FL		11/15/2023		659		14			14		673	673			
100110312	BOYD	TX		06/30/2023		1,232		54			54		1,286	1,286			
100143079	SEVIERVILLE	TN		02/16/2024		1,022		(41)			(41)		981	981			
100156984	UNITED KINGDOM	GBR		06/27/2024		42							42	42			
100180826	AMSTERDAM	NLD		11/27/2024													
100171201	PLAINFIELD	IL		10/16/2024		1,328		(116)			(116)		1,212	1,212			
100078007	LIBERTY HILL	TX		01/12/2022		1,956		(62)			(62)		1,894	1,894			
100167071	NEW BERLIN	WI		09/13/2024		1,643		(81)			(81)		1,562	1,562			
100162796	OCEAN CITY	MD		08/12/2024		(13,500)		(47)			(47)	14,481	933	771	(162)		(162)
100136585	MANTECA	CA		11/22/2023		775		(8)			(8)		767	767			
100079556	SAN BERNARDINO	CA		04/08/2022		1,744		(107)			(107)		1,638	1,638			
100141576	BALDWIN PARK	CA		01/30/2024		1,525		(44)			(44)		1,481	1,481			
100164595	BUFORD	GA		08/21/2024		1,064		(97)			(97)		967	967			
100176754	LINCOLN	NH		11/15/2024		1,704		(70)			(70)		1,634	1,634			
100172577	WILDWOOD	NJ		10/23/2024		1,232		(110)			(110)		1,122	1,122			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		1,766		(29)			(29)		1,737	1,737			
100169918	BUDD LAKE	NJ		11/08/2024		1,562		(13)			(13)		1,549	1,549			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179500	SAN DIEGO	CA		11/21/2024		1,199		(12)			(12)		1,187	1,187			
100140520	TEMECULA	CA		01/19/2024		(19,100)		(78)			(78)	19,962	783	681	(102)		(102)
100074100	VISTA	CA		12/09/2021		2,394		(34)			(34)		2,360	2,360			
100180705	LANCASTER	SC		11/26/2024		677		(68)			(68)		609	609			
100115606	BRONX	NY		07/19/2023		1,067		(34)			(34)		1,033	1,033			
100141352	LOS ANGELES	CA		01/30/2024		906		(61)			(61)		845	845			
100165808	FARMERSVILLE	TX		08/29/2024		1,049		(108)			(108)		941	941			
100171789	ROSEVILLE	CA		10/17/2024		1,301		(54)			(54)		1,247	1,247			
100081608	SAINT AUGUSTINE	FL		03/24/2022		1,842		(101)			(101)		1,741	1,741			
100102469	JACKSONVILLE	FL		06/07/2023		812		5			5		817	817			
100152781	CHATSWORTH	CA		05/22/2024		4,384		(52)			(52)		4,331	4,331			
100150560	ENGLEWOOD	NJ		05/03/2024		19,536		(404)			(404)		19,132	19,132			
100164155	ALISO VIEJO	CA		08/21/2024		288		(69)			(69)		219	219			
100141482	COMMERCE	CA		01/30/2024		879		(104)			(104)		775	775			
100151071	ROSEVILLE	CA		05/08/2024		3,576		339			339		3,916	3,916			
100175020	MENIFEE	CA		11/05/2024		992		(19)			(19)		973	973			
100048799	HOMESTEAD	FL		11/20/2020		1,026		236			236		1,263	1,263			
100137740	ROSEVILLE	CA		12/08/2023		822		288			288		1,110	1,110			
100145084	UNITED KINGDOM	GBR		03/12/2024		(2,449)		2,608			2,608		159	159			
100071950	ELK GROVE	CA		11/19/2021		591		51			51		642	642			
100182014	MIDDLETON	WI		12/12/2024		1,117		37			37		1,154	1,154			
100084672	MIAMI	FL		08/02/2022		1,389		113			113		1,503	1,503			
100119126	FONTANA	CA		07/28/2023		(2,108)		4,272			4,272		2,165	2,165			
100185984	LOS ANGELES	CA		12/26/2024		437		(100)			(100)		337	337			
100171841	THORNTON	CO		10/17/2024		862		(89)			(89)		773	773			
100129677	ELK GROVE	CA		09/29/2023		1,089		(53)			(53)		1,036	1,036			
100161167	COMMERCE CITY	CO		07/25/2024		923		7			7		930	930			
100060119	BELL GARDENS	CA		06/25/2021		3,046		(135)			(135)		2,911	2,911			
100150782	BUCKEYE	AZ		05/07/2024		3,328		(77)			(77)		3,251	3,251			
100158652	FARMINGTON	UT		07/10/2024		1,014		(62)			(62)		951	951			
100118007	LOS ANGELES	CA		07/20/2023		1,367		207			207		1,575	1,575			
100169807	NATIONAL CITY	CA		09/30/2024		(13,706)		(45)			(45)	14,409	658	657	(1)		(1)
100143762	CUMMING	GA		04/05/2024		875		(76)			(76)		800	800			
100155049	EDGEWOOD	WA		07/19/2024		1,175		(112)			(112)		1,063	1,063			
100030422	TUCSON	AZ		12/20/2018		5,001		93			93		5,093	5,093			
100136977	SAINT LOUIS	MO		11/28/2023		936		(23)			(23)		913	913			
100102677	FULSHEAR	TX		06/22/2023		(13,253)		(122)			(122)	14,422	1,047	953	(93)		(93)
100171341	RIVERSIDE	CA		10/16/2024		1,089		(83)			(83)		1,006	1,006			
100114803	SEASIDE PARK	NJ		07/10/2023		1,124		44			44		1,168	1,168			
100139979	ROSEVILLE	CA		01/09/2024		1,118		(17)			(17)		1,101	1,101			
100172428	PLANO	TX		10/23/2024		1,066		(108)			(108)		957	957			
100115803	LOS ANGELES	CA		07/20/2023		1,109		(13)			(13)		1,096	1,096			
100171858	VISALIA	CA		10/17/2024		887		(91)			(91)		796	796			
100168345	SHARPSBURG	GA		09/25/2024		2,560		(120)			(120)		2,439	2,439			
100150496	PARKER	CO		05/03/2024		1,359		284			284		1,643	1,643			
100115988	AUSTIN	TX		07/20/2023		2,025		(127)			(127)		1,897	1,897			
100163020	MOUNT LAUREL	NJ		08/13/2024		1,035		(54)			(54)		981	981			
100162531	SEVIERVILLE	TN		08/12/2024		1,089							1,089	1,089			
100151224	EVERETT	WA		05/10/2024		1,320		185			185		1,505	1,505			
100170316	LAS VEGAS	NV		10/08/2024		1,048		(111)			(111)		937	937			
100153872	NEW BEDFORD	MA		06/05/2024		893		3			3		896	896			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100138293	TEMECULA	CA		12/18/2023		941		(6)			(6)		935	935			
100087243	LOXAHATCHEE	FL		10/25/2022		(12,792)		212			212	14,483	1,903	1,900	(3)		(3)
100173770	BRENTWOOD	TN		10/30/2024		1,117		(82)			(82)		1,035	1,035			
100086928	DEER LODGE	TN		10/24/2022		1,649		(24)			(24)		1,625	1,625			
100102411	SEMINOLE	FL		06/07/2023		459		(75)			(75)		383	383			
100089767	WEST LINN	OR		12/02/2022		4		(4)			(4)						
100115039	BEND	OR		07/14/2023		1,186		(45)			(45)		1,141	1,141			
100142746	LINDEN	NJ		02/08/2024		964		(85)			(85)		879	879			
100120396	ERDA	UT		08/18/2023		636		(139)			(139)		497	497			
100168239	EVERETT	WA		09/20/2024		405		(9)			(9)		396	396			
100079252	VICTORVILLE	CA		02/25/2022		1,836		(219)			(219)		1,617	1,617			
100165966	LOS ANGELES	CA		09/06/2024		1,080		(96)			(96)		984	984			
100165475	ORLANDO	FL		08/29/2024		1,095		(51)			(51)		1,044	1,044			
100162898	OAK RIDGE	NJ		08/12/2024		1,070		(23)			(23)		1,047	1,047			
100144725	UNITED KINGDOM	GBR		03/12/2024		(2,970)		3,124			3,124		154	154			
100068041	SPOKANE	WA		09/23/2021		2,484		(61)			(61)		2,423	2,423			
100137439	HOLLYWOOD	FL		01/11/2024		799		(122)			(122)		677	677			
100153400	PATERSON	NJ		05/30/2024		952		(35)			(35)		916	916			
100153401	PATERSON	NJ		05/30/2024		952		(35)			(35)		916	916			
100135269	GROESBECK	TX		11/08/2023		1,036		17			17		1,053	1,053			
100162759	TEMPE	AZ		08/12/2024		1,089		(51)			(51)		1,038	1,038			
100141989	LAKE WORTH	FL		02/29/2024		14,283		(531)			(531)		13,752	13,752			
100151352	RANCHO CORDOVA	CA		05/10/2024		1,295		157			157		1,452	1,452			
100053802	BRANDON	FL		03/23/2021		1,637		(295)			(295)		1,342	1,342			
100071979	HALLANDALE BEACH	FL		10/29/2021		2,017		(328)			(328)		1,689	1,689			
100144305	GLEN COVE	NY		03/07/2024		1,603		(42)			(42)		1,562	1,562			
100143662	MOUNT VERNON	NY		02/22/2024		850		(52)			(52)		798	798			
100089630	VACAVILLE	CA		01/30/2023		828		(91)			(91)		737	737			
100120340	LAKE PLACID	FL		08/18/2023		11		(11)			(11)						
100134273	ROSELLE	NJ		10/27/2023		1,115		(84)			(84)		1,032	1,032			
100117426	ORLANDO	FL		07/20/2023		(2,540)		4,560			4,560		2,020	2,020			
100185178	SACRAMENTO	CA		12/20/2024		3,166		(78)			(78)		3,088	3,088			
100144715	UNITED KINGDOM	GBR		03/12/2024		(5,705)		5,798			5,798		93	93			
100165570	ARCADIA	CA		08/29/2024		38,744		(1,146)			(1,146)		37,597	37,597			
100161510	FRISCO	TX		07/30/2024		968		(97)			(97)		872	872			
100076296	REDLANDS	CA		01/07/2022		2,207		(102)			(102)		2,104	2,104			
100102722	CORONA	CA		06/22/2023		1,280		(16)			(16)		1,264	1,264			
100076042	BURBANK	CA		01/07/2022		2,384		(73)			(73)		2,311	2,311			
100180506	THOUSAND OAKS	CA		11/26/2024		1,149		(74)			(74)		1,076	1,076			
100136228	PALM DESERT	CA		11/20/2023		999		17			17		1,017	1,017			
100143997	PORT SAINT LUCIE	FL		02/29/2024		802		(94)			(94)		708	708			
100168127	BURBANK	CA		09/20/2024		325		21			21		346	346			
100186542	WILLIAMS	AZ		12/30/2024		680		(42)			(42)		639	639			
100109941	RED BANK	NJ		06/22/2023		1,063		(66)			(66)		997	997			
100120774	OAKHURST	CA		08/25/2023		1,017		(32)			(32)		985	985			
100164588	MIAMI	FL		08/21/2024		1,016		(46)			(46)		970	970			
100136975	TRACY CITY	TN		11/28/2023		968		(7)			(7)		961	961			
100158749	FAIRVIEW	NJ		07/10/2024		1,063		(92)			(92)		971	971			
100166160	WEST HARTFORD	CT		09/09/2024		715		(64)			(64)		651	651			
100161305	VENTNOR CITY	NJ		07/25/2024		1,057		36			36		1,093	1,093			
100067777	HOUSTON	TX		09/23/2021		2,256		(183)			(183)		2,073	2,073			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100150821	ANAHEIM	CA		05/08/2024		1,127		(39)			(39)		1,088	1,088			
100168188	DUPONT	WA		09/20/2024		295		32			32		327	327			
100138704	FRESNO	CA		02/02/2024		302		(47)			(47)		255	255			
100178343	FORT LAUDERDALE	FL		11/19/2024		1,226		40			40		1,267	1,267			
100148597	ROCKWALL	TX		04/12/2024		1,074		(55)			(55)		1,019	1,019			
100158289	UNITED KINGDOM	GBR		07/09/2024		(5,809)		5,809			5,809						
100091586	ROSWELL	GA		03/07/2023		1,073		(100)			(100)		973	973			
100120754	BONITA SPRINGS	FL		08/25/2023		1,092		(12)			(12)		1,080	1,080			
100079784	BORING	OR		04/25/2022		2,859		(307)			(307)		2,553	2,553			
100157886	MOULTONBORO	NH		07/09/2024		1,410		(35)			(35)		1,375	1,375			
100161122	BOWIE	MD		07/24/2024		936		(40)			(40)		896	896			
100134413	NETHERLANDS	NLD		10/27/2023													
100079606	KATY	TX		04/08/2022		1,988		(161)			(161)		1,827	1,827			
100103197	NEWARK	NJ		04/21/2023		(955)		955			955						
100128132	MULBERRY	FL		09/11/2023		980		(62)			(62)		918	918			
100101952	ELIZABETH	NJ		04/14/2023		1,278		(22)			(22)		1,256	1,256			
100026337	CORONA	NY		09/20/2018		2,031		7			7		2,039	2,039			
100103825	NEW CITY	NY		05/10/2023		1,083		(44)			(44)		1,039	1,039			
100142589	MCALLEN	TX		02/08/2024		4,317		(162)			(162)		4,155	4,155			
100132606	WINTER GARDEN	FL		11/03/2023		1,010		68			68		1,079	1,079			
100173828	MIAMI	FL		10/31/2024		1,022		(142)			(142)		880	880			
100150546	TAYLORSVILLE	NC		05/03/2024		1,049		(54)			(54)		995	995			
100159273	N TOPSAIL BEACH	NC		07/15/2024		955		(91)			(91)		864	864			
100135306	ST SIMONS ISLAND	GA		11/13/2023		14,869		98			98		14,967	14,967			
100176525	RENTON	WA		11/15/2024		1,072		(61)			(61)		1,011	1,011			
100078646	BRADENTON	FL		02/02/2022		1,719		(176)			(176)		1,543	1,543			
100162078	PICKERINGTON	OH		07/31/2024		983		(110)			(110)		873	873			
100115723	DELRAY BEACH	FL		07/20/2023		2,419		(96)			(96)		2,323	2,323			
100065595	LOS ANGELES	CA		07/28/2021		2,339		(147)			(147)		2,192	2,192			
100103791	THE BRONX	NY		05/10/2023		1,268		(105)			(105)		1,163	1,163			
100110606	QUEEN CREEK	AZ		06/30/2023		1,066		17			17		1,083	1,083			
100176758	APEX	NC		11/15/2024		779		(55)			(55)		724	724			
100135395	CARMEL	IN		11/13/2023		917		9			9		926	926			
100113865	LONGBOAT KEY	FL		06/29/2023		9,319		1,001			1,001		10,320	10,320			
100137430	EAGLE	ID		01/11/2024		21		(21)			(21)						
100172927	AUBURN	WA		10/25/2024		845		(38)			(38)		807	921		114	114
100174315	PORT ARANSAS	TX		10/31/2024		1,040		(97)			(97)		943	943			
100127972	MURFREESBORO	TN		09/08/2023		2,338		93			93		2,431	2,431			
100091870	WELLINGTON	FL		01/30/2023		803		(61)			(61)		741	741			
100167809	BOUND BROOK	NJ		09/19/2024		8,262		(456)			(456)		7,806	7,806			
100103724	CHARLOTTE HALL	MD		05/08/2023		692		(30)			(30)		662	662			
100182017	FORT MILL	SC		12/12/2024		1,194		88			88		1,281	1,281			
100088827	BRANDON	FL		11/15/2022		1,010		60			60		1,070	1,070			
100172684	CORRALES	NM		11/21/2024		590		(78)			(78)		511	511			
100065599	MALIN	OR		07/28/2021		3,312		(208)			(208)		3,104	3,104			
100158732	GOODYEAR	AZ		07/10/2024		1,230		132			132		1,361	1,361			
100156580	FRESNO	CA		06/24/2024		1,022		(46)			(46)		976	976			
100170301	PHOENIX	AZ		10/08/2024		1,145		(83)			(83)		1,061	1,061			
100175544	CLEARWATER	FL		11/08/2024		979		(163)			(163)		816	816			
100135687	ALEXANDRIA	VA		11/09/2023		671		(112)			(112)		559	559			
100172893	ROCKVILLE	MD		10/25/2024		1,049							1,049	1,049			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100099652	LANCASTER	CA		04/06/2023		9		(9)			(9)						
100136855	VAIL	CO		11/27/2023		1,117		156			156		1,274	1,274			
100100358	HUNTINGTON STATION	NY		04/27/2023		1,511		388			388		1,899	1,899			
100173786	SHELTON	CT		10/30/2024		899		(123)			(123)		776	776			
100182110	HARDEEVILLE	SC		12/12/2024		783		(93)			(93)		690	690			
100186277	LAS VEGAS	NV		12/27/2024		806		(109)			(109)		697	697			
100185160	BERLIN	MD		12/20/2024		724		(102)			(102)		623	623			
100165695	HIALEAH	FL		08/29/2024		674		(123)			(123)		551	551			
100159528	DORAL	FL		07/15/2024		1,010		(39)			(39)		971	971			
100186273	HIGHLANDS RANCH	CO		12/27/2024		763		(97)			(97)		666	666			
100100221	BROOKLYN	NY		03/17/2023		972		(93)			(93)		879	879			
100176566	MILLVILLE	DE		11/15/2024		1,203		220			220		1,423	1,423			
100000219	SARASOTA	FL		09/27/2016		1,305		679			679		1,984	1,984			
100129730	ORLANDO	FL		09/29/2023		1,055		(47)			(47)		1,007	1,007			
100155067	RALEIGH	NC		07/19/2024		(13,087)		(114)			(114)	14,338	1,137	1,037	(99)		(99)
100011808	MEMPHIS	TN		03/08/2017		2,129		366			366		2,496	2,496			
100168252	ELK GROVE	CA		09/20/2024		350		13			13		362	362			
100168514	CANYON LAKE	TX		09/25/2024		1,050		(102)			(102)		948	948			
100026770	RAMONA	CA		09/26/2018		1,614		333			333		1,948	1,948			
100152888	INGLEWOOD	CA		05/22/2024		7		(7)			(7)						
100140677	LAVEEN	AZ		02/08/2024		370		(68)			(68)		302	302			
100178258	LOS ANGELES	CA		11/19/2024		1,191		(55)			(55)		1,137	1,137			
100173387	NAMPA	ID		10/29/2024		4,694		(311)			(311)		4,383	4,383			
100152611	EL MIRAGE	AZ		05/17/2024		1,067		17			17		1,084	1,084			
100133193	LOS ANGELES	CA		11/29/2023		860		(43)			(43)		817	817			
100110265	CASTLE ROCK	WA		06/30/2023		1,381		(39)			(39)		1,342	1,342			
100100354	STATEN ISLAND	NY		04/27/2023		2,586		438			438		3,024	3,024			
100078901	S LAKE TAHOE	CA		02/24/2022		2,323		4			4		2,328	2,328			
100119607	SANTA ANA	CA		07/31/2023		1,543		(52)			(52)		1,492	1,492			
100131828	PASO ROBLES	CA		10/06/2023		848		13			13		861	861			
100135265	PAWLEYS ISLAND	SC		11/08/2023		336		16			16		351	351			
100110295	HAMILTON	MT		06/30/2023		(10,468)		(107)			(107)	14,345	3,770	3,718	(52)		(52)
100143125	GLENDALE	CA		02/16/2024		964		(91)			(91)		873	873			
100162856	ROCKPORT	TX		08/12/2024		1,031		(46)			(46)		985	985			
100150981	SHERWOOD	OR		05/08/2024		1,483		(21)			(21)		1,462	1,462			
100180047	SOUTH JORDAN	UT		11/25/2024		1,170		31			31		1,201	1,201			
100145493	UNITED KINGDOM	GBR		03/12/2024		(5,377)		5,377			5,377						
100079939	PRESCOTT	AZ		04/08/2022		2,008		(75)			(75)		1,933	1,933			
100102938	BRONX	NY		06/22/2023		1,143		(244)			(244)		898	898			
100076484	SANTA BARBARA	CA		12/21/2021		2,193		(119)			(119)		2,074	2,074			
100090844	TAHOMA	CA		01/06/2023		9		(9)			(9)						
100129402	INDIANAPOLIS	IN		09/26/2023		1,036		(2)			(2)		1,034	1,034			
100172979	OAK ISLAND	NC		10/25/2024		803		(134)			(134)		668	668			
100066787	HUNTINGTON	NY		08/02/2021		2		(2)			(2)						
100102748	FAYETTEVILLE	NC		06/22/2023		(169)		1,147			1,147		979	979			
100148460	PALM DESERT	CA		04/12/2024		1,628		175			175		1,803	1,803			
100149406	MEADOW VISTA	CA		04/24/2024		1,462		(49)			(49)		1,413	1,413			
100135969	TACOMA	WA		11/16/2023		20		(20)			(20)						
100167049	NASHVILLE	TN		09/13/2024		846		(148)			(148)		698	698			
100137337	WINDERMERE	FL		12/01/2023		1,033		1			1		1,033	1,033			
100159659	LAKE HAVASU CITY	AZ		08/23/2024		954		(79)			(79)		874	874			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165924	MAGNA	UT		09/06/2024		739		(38)			(38)		701	701			
100141902	MANSFIELD	TX		03/27/2024		13,204		(668)			(668)		12,536	12,536			
100153746	ROTTERDAM	NLD		05/30/2024													
100147678	CARSON	CA		04/04/2024		13		(13)			(13)						
100081606	SAN BERNARDINO	CA		03/24/2022		(19,671)		(27)			(27)	19,791	94		(94)		(94)
100161137	RANCHO CORDOVA	CA		07/24/2024		2,594		82			82		2,675	2,675			
100081624	MIDDLETOWN	CT		03/24/2022		1,658		(59)			(59)		1,599	1,599			
100166977	TACOMA	WA		09/13/2024		1,718		(43)			(43)		1,675	1,675			
100180026	LAKESIDE	AZ		11/25/2024		(18,606)		(26)			(26)	19,791	1,159	1,118	(41)		(41)
100140337	FREDERICK	MD		01/18/2024		1,248		(4)			(4)		1,244	1,244			
100101641	VANCOUVER	WA		04/26/2023		(18,708)		(11)			(11)	19,791	1,072	1,055	(17)		(17)
100145242	UNITED KINGDOM	GBR		03/12/2024		(2,936)		3,097			3,097		161	161			
100119807	NYACK	NY		08/08/2023		(746)		1,792			1,792		1,046	1,046			
100185625	LIMA	OH		12/20/2024		725		(10)			(10)		715	715			
100148333	OXNARD	CA		04/12/2024		1,154		(75)			(75)		1,079	1,079			
100129592	ELLIJAY	GA		09/29/2023		1,038		23			23		1,061	1,061			
100119002	MORENO VALLEY	CA		07/27/2023		666		30			30		696	696			
100155064	BLACK HAWK	CO		07/19/2024		1,114		(90)			(90)		1,024	1,024			
100031405	HERCULES	CA		03/29/2019		2,322		125			125		2,448	2,448			
100152400	OAK ISLAND	NC		05/17/2024		1,343		(11)			(11)		1,332	1,332			
100135845	OCEANSIDE	CA		11/10/2023		5,763		196			196		5,960	5,960			
100161035	VENICE	FL		07/24/2024		1,095		(94)			(94)		1,001	1,001			
100144734	UNITED KINGDOM	GBR		03/12/2024		(1,463)		1,545			1,545		82	82			
100161411	BLOOMINGTON	CA		07/26/2024		964		(53)			(53)		911	911			
100080858	CEDAR PARK	TX		03/10/2022		2,817		(278)			(278)		2,539	2,539			
100089016	NORTH TOPSAIL BEACH	NC		11/04/2022		(48)		48			48						
100134574	SAINT PETERSBURG	FL		10/30/2023		816		(50)			(50)		766	766			
100139526	RIALTO	CA		12/28/2023		674		(18)			(18)		656	656			
100103858	HUNTINGTON STATION	NY		05/10/2023		769		112			112		882	882			
100144521	SAN DIEGO	CA		04/26/2024		63,768		(1,499)			(1,499)		62,269	62,269			
100120451	CHICAGO	IL		08/18/2023		837		(42)			(42)		795	795			
100133759	WILDWOOD	NJ		10/23/2023		1,387		(5)			(5)		1,382	1,382			
100139977	SAN LUIS OBISPO	CA		01/09/2024		1,325		(46)			(46)		1,279	1,279			
100172402	LAKE TOXAWAY	NC		10/23/2024		1,235		(60)			(60)		1,176	1,176			
100101688	BIG BEAR LAKE	CA		03/31/2023		894		(58)			(58)		836	836			
100149818	BORING	OR		04/29/2024		(13,300)		(142)			(142)	14,344	902	837	(66)		(66)
100153189	VALLEJO	CA		05/30/2024		1,944		(12)			(12)		1,932	1,932			
100169636	YUBA CITY	CA		09/30/2024		929		(120)			(120)		809	809			
100137189	BEAR	DE		11/28/2023		635		(67)			(67)		568	568			
100150067	EAST HAVEN	CT		06/14/2024		1,147		(166)			(166)		981	981			
100054850	OAKRIDGE	OR		03/23/2021		1,407		(665)			(665)		742	742			
100137429	EAGLE	ID		01/11/2024		20		(20)			(20)						
100013787	KAILUA KONA	HI		05/25/2017		1,914		212			212		2,126	2,126			
100135971	DECATUR	TX		11/16/2023		(13,015)		(164)			(164)	14,332	1,153	1,032	(121)		(121)
100151603	HESPERIA	CA		05/10/2024		1,052		(49)			(49)		1,003	1,003			
100171821	BALDWIN PARK	CA		10/17/2024		1,122		(84)			(84)		1,038	1,038			
100171600	PROVO	UT		10/16/2024		1,195		(31)			(31)		1,164	1,164			
100100380	FLUSHING	NY		04/27/2023		1,595		632			632		2,227	2,227			
100152693	LONGMONT	CO		05/17/2024		1,001		(35)			(35)		965	965			
100137890	TULSA	OK		12/08/2023		923		(15)			(15)		908	908			
100165881	SEFFNER	FL		08/30/2024		1,065		(108)			(108)		956	956			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055793	CHICAGO	IL		03/23/2021		5,047		(1,803)			(1,803)		3,244	3,244			
100186193	CHATTANOOGA	TN		12/27/2024		663		(84)			(84)		579	579			
100153611	CAPE CORAL	FL		05/31/2024		1,049		(91)			(91)		958	958			
100128216	WESLEY CHAPEL	FL		09/18/2023		1,194		68			68		1,262	1,262			
100158735	AURORA	CO		07/10/2024		1,330		279			279		1,609	1,609			
100160036	PLANO	TX		07/17/2024		1,000		(55)			(55)		945	945			
100179781	TROUTMAN	NC		11/21/2024		1,390		44			44		1,434	1,434			
100170514	MABLETON	GA		10/09/2024		808		(139)			(139)		670	670			
100139541	LA VERGNE	TN		12/28/2023		962		(92)			(92)		870	870			
100145625	UNITED KINGDOM	GBR		03/12/2024		141		(50)			(50)		91	91			
100115580	HOPKINTON	MA		07/19/2023		2,261		(107)			(107)		2,153	2,153			
100156777	HOMESTEAD	FL		06/26/2024		1,048		(1)			(1)		1,047	1,047			
100151140	TUCSON	AZ		05/09/2024		1,059		(70)			(70)		989	989			
100115912	EUGENE	OR		07/20/2023		1,088		(32)			(32)		1,056	1,056			
100101142	JERSEY CITY	NJ		04/28/2023		(4,788)		4,788			4,788						
100081170	LACEY	WA		03/18/2022		2,182		195			195		2,377	2,377			
100078017	BAYVILLE	NY		01/12/2022		2,137		(76)			(76)		2,061	2,061			
100172580	AUSTIN	TX		10/23/2024		1,284		(1)			(1)		1,283	1,283			
100114668	FORESTHILL	CA		06/29/2023		1,138		50			50		1,188	1,188			
100100094	LAKEWOOD	CO		03/28/2023		1,071		84			84		1,155	1,155			
100173814	PLANO	TX		10/31/2024		728		172			172		901	901			
100158665	BRADENTON	FL		07/10/2024		1,708		(31)			(31)		1,677	1,677			
100172515	ALBRIGHTSVILLE	PA		10/23/2024		(18,671)		(104)			(104)	19,747	972	897	(75)		(75)
100164826	GALLATIN	TN		08/26/2024		1,007		(40)			(40)		967	967			
100181322	CLERMONT	FL		12/06/2024		670		(54)			(54)		616	616			
100145662	UNITED KINGDOM	GBR		03/12/2024		(5,600)		5,600			5,600						
100162503	CHARLOTTE	NC		08/12/2024		1,828		(31)			(31)		1,798	1,798			
100079060	EL MONTE	CA		02/24/2022		2,102		(88)			(88)		2,014	2,014			
100156480	CLOVIS	CA		06/24/2024		1,029		(27)			(27)		1,002	1,002			
100127605	PFLUGERVILLE	TX		09/08/2023		1,068		(61)			(61)		1,007	1,007			
100161716	ELIZABETH	NJ		07/30/2024		1,444		(86)			(86)		1,357	1,357			
100081576	SMITHTOWN	NY		03/14/2022		(3,423)		3,423			3,423						
100169281	LONG BRANCH	NJ		09/27/2024		13,894		(882)			(882)		13,012	13,012			
100173421	WEST WARWICK	RI		10/29/2024		2,982		(122)			(122)		2,859	2,859			
100180182	RIVERVIEW	FL		11/25/2024		739		(68)			(68)		671	671			
100067989	LOS ANGELES	CA		09/23/2021		2,501		(23)			(23)		2,478	2,478			
100178295	LAS VEGAS	NV		11/19/2024		981		(135)			(135)		846	846			
100180157	CLIFTON	NJ		11/25/2024		957		(116)			(116)		842	842			
100143261	HOWELL	NJ		02/16/2024		1,042		(40)			(40)		1,002	1,002			
100138966	FLUSHING	NY		12/21/2023		29,208		974			974		30,182	30,182			
100089293	DUMONT	NJ		01/26/2023		1,170		(171)			(171)		999	999			
100158548	HOUSTON	TX		07/10/2024		1,058		(71)			(71)		987	987			
100044074	ORANGE	CA		08/19/2020		1,755		(162)			(162)		1,593	1,593			
100168229	MURRIETA	CA		09/20/2024		348		15			15		363	363			
100168078	ROSEVILLE	CA		09/20/2024		350		11			11		361	361			
100152584	VICTORVILLE	CA		05/17/2024		1,050		121			121		1,170	1,170			
100074464	LOS ANGELES	CA		12/02/2021		2,128		(272)			(272)		1,856	1,856			
100149521	PLUMAS LAKE	CA		04/26/2024		(12,249)		2			2	14,277	2,030	1,943	(87)		(87)
100182514	FLAGSTAFF	AZ		12/12/2024		760		(18)			(18)		742	742			
100144403	ROYAL OAK	MI		03/07/2024		2,620		(55)			(55)		2,565	2,565			
100129277	TWAIN HARTE	CA		09/25/2023		1,066		65			65		1,131	1,131			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100151555	WASHINGTON	DC		05/10/2024		(13,023)		54			54	14,260	1,291	1,297	6		6
100175076	AUSTIN	TX		11/05/2024		810		(79)			(79)		731	731			
100172407	KING OF PRUSSIA	PA		10/23/2024		1,586		(46)			(46)		1,540	1,540			
100129802	SARASOTA	FL		09/27/2023		1,007		(112)			(112)		895	895			
100091142	CATHEDRAL CITY	CA		01/31/2023		(84)		84			84						
100100479	BOSTON	MA		04/27/2023		1,364		547			547		1,911	1,911			
100168195	GLENDALE	CA		09/20/2024		708		16			16		724	724			
100156078	HALEDON	NJ		06/18/2024		881		(131)			(131)		750	750			
100107902	VACAVILLE	CA		06/29/2023		1,137		(71)			(71)		1,066	1,066			
100154961	FONTANA	CA		07/19/2024		961		(162)			(162)		800	800			
100182038	SPARKS	NV		12/12/2024		1,255		178			178		1,433	1,433			
100178244	BRENTWOOD	TN		11/19/2024		996		(41)			(41)		955	955			
100014359	STATEN ISLAND	NY		09/27/2017		3,574		609			609		4,183	4,183			
100087219	APPLE VALLEY	CA		10/25/2022		2,174		221			221		2,395	2,395			
100102762	MAITLAND	FL		06/22/2023		1,038		(1)			(1)		1,037	1,037			
100180556	PIRU	CA		11/26/2024		1,001		(12)			(12)		989	989			
100140738	SICKLERVILLE	NJ		01/22/2024		795		(48)			(48)		747	747			
100133881	HALTOM CITY	TX		10/24/2023		677		(17)			(17)		660	660			
100140724	NAPLES	FL		02/08/2024		1,347		(94)			(94)		1,253	1,253			
100099589	ROCKLIN	CA		04/06/2023		729		(45)			(45)		685	685			
100165713	MARICOPA	AZ		08/29/2024		806		(129)			(129)		677	677			
100171677	BLUE RIDGE	TX		10/16/2024		1,109		(74)			(74)		1,034	1,034			
100129977	NANUET	NY		09/27/2023		1,032		(75)			(75)		956	956			
100152851	CLINTON	MD		05/22/2024		518		(38)			(38)		481	481			
100088242	CENTRAL ISLIP	NY		10/17/2022		817		(59)			(59)		757	757			
100129390	BELLINGHAM	WA		09/26/2023		1,206		132			132		1,338	1,338			
100076348	PHOENIX	AZ		01/07/2022		2,343		(72)			(72)		2,271	2,271			
100159943	SARASOTA	FL		08/16/2024		2,754		(135)			(135)		2,619	2,619			
100179978	BLUE RIDGE	GA		11/25/2024		793		46			46		839	839			
100120138	PARRISH	FL		08/11/2023		1,169		70			70		1,239	1,239			
100140587	CORONA	CA		01/19/2024		1,128		19			19		1,147	1,147			
100158574	MCKINNEY	TX		07/10/2024		1,067		6			6		1,072	1,072			
100110581	WILLS POINT	TX		06/30/2023		1,058		8			8		1,066	1,066			
100153333	COLORADO SPRINGS	CO		05/30/2024		1,068		(4)			(4)		1,064	1,064			
100142334	BRICK	NJ		03/15/2024		44		(44)			(44)						
100030799	WAIPAHU	HI		04/09/2019		2,017		292			292		2,309	2,309			
100164162	MORENO VALLEY	CA		08/21/2024		900		(40)			(40)		860	860			
100102161	PALMDALE	CA		04/14/2023		351		2			2		353	353			
100079378	LOS ANGELES	CA		03/17/2022		6		(6)			(6)						
100156583	SAINT CLOUD	FL		06/24/2024		1,227		83			83		1,310	1,310			
100116089	SAN PABLO	CA		07/20/2023		1,234		1,628			1,628		2,862	2,862			
100057790	WALTHAM	MA		06/30/2021		2,423		(95)			(95)		2,328	2,328			
100116082	ORLANDO	FL		07/20/2023		1,547		1,050			1,050		2,596	2,596			
100186564	MURRIETA	CA		12/30/2024		826		303			303		1,130	1,130			
100127708	EFFORT	PA		09/08/2023		987		(48)			(48)		939	939			
100142036	RIVERHEAD	NY		02/29/2024		1,269		(167)			(167)		1,101	1,101			
100173494	FAIRFIELD	NJ		10/29/2024		1,081		(156)			(156)		924	924			
100129445	PLACENTIA	CA		09/29/2023		1,079		(46)			(46)		1,033	1,033			
100149629	JERSEY CITY	NJ		04/26/2024		1,105		(49)			(49)		1,056	1,056			
100078013	WESTON	FL		01/12/2022		707		(54)			(54)		653	653			
100173478	FAIRFIELD	NJ		10/29/2024		1,080		(156)			(156)		924	924			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169875	COMPTON	CA		11/08/2024		1,166		(109)			(109)		1,057	1,057			
100185499	MIRAMAR BEACH	FL		12/20/2024		1,060		(66)			(66)		994	994			
100185182	HYATTSVILLE	MD		12/20/2024		715		(74)			(74)		641	641			
100012471	ARRINGTON	TN		04/28/2017		2,272		(246)			(246)		2,026	2,026			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		971		(59)			(59)		912	912			
100091334	OLYMPIA	WA		01/13/2023		644		(34)			(34)		610	610			
100175358	LINCOLN	RI		11/05/2024		1,083		(79)			(79)		1,004	1,004			
100109144	RICHMOND	TX		06/09/2023		1,277		2			2		1,279	1,279			
100175955	REDLANDS	CA		11/14/2024		1,216		5			5		1,221	1,221			
100160533	CHICAGO	IL		07/19/2024		608		32			32		640	640			
100131799	HAPPY VALLEY	OR		10/06/2023		1,459		(28)			(28)		1,431	1,431			
100172134	VANCOUVER	WA		10/17/2024		1,039		(87)			(87)		952	952			
100110283	HEYBURN	ID		06/30/2023		1,192		3			3		1,194	1,194			
100148418	ROSEVILLE	CA		04/12/2024		1,025		(76)			(76)		949	949			
100170308	GRAND JUNCTION	CO		10/08/2024		1,103		(69)			(69)		1,034	1,034			
100025315	JAMAICA	NY		09/20/2018		1,948		110			110		2,058	2,058			
100159661	SAN DIEGO	CA		08/23/2024		1,070		(157)			(157)		913	913			
100179712	PHOENIX	AZ		11/21/2024		833		345			345		1,178	1,178			
100080997	MARINA DL REY	CA		03/18/2022		3,072		210			210		3,282	3,282			
100148237	ROSEVILLE	CA		04/12/2024		1,583		(115)			(115)		1,469	1,469			
100108331	SELDEN	NY		05/25/2023		1,030		(96)			(96)		934	934			
100143271	PARKER	CO		02/16/2024		1,924		82			82		2,006	2,006			
100154207	PASADENA	CA		07/11/2024		10,629		(83)			(83)		10,546	10,546			
100137094	ORLANDO	FL		11/28/2023		1,264		11			11		1,274	1,274			
100149081	SAN LEANDRO	CA		04/19/2024		970		(74)			(74)		896	896			
100148382	OAKLAND	FL		04/12/2024		1,326		97			97		1,422	1,422			
100060075	LINCOLN	CA		06/25/2021		2,353		(183)			(183)		2,170	2,170			
100116520	SARATOGA SPRINGS	UT		07/20/2023		1,655		506			506		2,161	2,161			
100152752	MILFORD	MA		05/22/2024		690		(21)			(21)		669	669			
100158301	UNITED KINGDOM	GBR		07/09/2024		(6,168)		6,168			6,168						
100120910	LEAVENWORTH	WA		08/30/2023		2,606		28			28		2,634	2,634			
100159660	SAN DIEGO	CA		08/23/2024		1,069		(156)			(156)		913	913			
100179609	MILFORD	MA		11/21/2024		1,056		(60)			(60)		996	996			
100115915	IRVINE	CA		07/20/2023		1,174		(53)			(53)		1,121	1,121			
100154137	ERIE	CO		07/11/2024		(14)		14			14						
100090428	PALMDALE	CA		12/28/2022		2,942		(32)			(32)		2,910	2,910			
100080523	ORLANDO	FL		03/30/2022		24		(24)			(24)						
100163377	MIAMI	FL		09/27/2024		1,086		(9)			(9)		1,077	1,077			
100156208	NORTH LAUDERDALE	FL		06/20/2024		1,012		(153)			(153)		859	859			
100080505	EDINBURG	VA		03/10/2022		1,361		(103)			(103)		1,258	1,258			
100089989	CLOVIS	CA		01/13/2023		875		(90)			(90)		785	785			
100031394	LA JOLLA	CA		03/29/2019		1,768		(189)			(189)		1,579	1,579			
100186732	BOWIE	MD		12/31/2024		911		(103)			(103)		808	808			
100071503	BELLAIRE	TX		10/19/2021		2,205		(261)			(261)		1,944	1,944			
100142909	FALLS CHURCH	VA		02/09/2024		896		(75)			(75)		821	821			
100165353	LIBERTY HILL	TX		08/29/2024		1,021		(97)			(97)		925	925			
100088015	ROWLETT	TX		10/25/2022		1,194		(105)			(105)		1,089	1,089			
100072016	SAN FRANCISCO	CA		10/29/2021		35		(35)			(35)						
100165351	HOUSTON	TX		08/29/2024		2,303		(89)			(89)		2,213	2,213			
100083813	TRACY	CA		07/12/2022		1,352		(36)			(36)		1,316	1,316			
100168059	LOGAN	UT		09/20/2024		316		28			28		345	345			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115661	AVENTURA	FL		07/20/2023		1,083		(80)			(80)		1,004	1,004			
100176099	DURHAM	NC		12/20/2024		696		(50)			(50)		646	646			
100115175	ELMWOOD PARK	IL		07/17/2023		988		(72)			(72)		915	915			
100166262	SAINT CLOUD	FL		09/09/2024		1,119		(9)			(9)		1,110	1,110			
100147409	LAKEWOOD	CA		05/08/2024		952		(15)			(15)		937	937			
100144599	HAINES CITY	FL		03/13/2024		1,107		(10)			(10)		1,097	1,097			
100172708	TUCSON	AZ		11/21/2024		733		(99)			(99)		634	634			
100120545	MORENO VALLEY	CA		08/18/2023		972		(126)			(126)		846	846			
100173173	CHARLOTTE	NC		10/30/2024		986		(89)			(89)		897	897			
100164635	DAWSONVILLE	GA		08/21/2024		1,106		(81)			(81)		1,025	1,025			
100180552	SAN BERNARDINO	CA		11/26/2024		525		(35)			(35)		490	490			
100155285	FOXBOROUGH	MA		07/19/2024		893		(145)			(145)		748	748			
100136327	TWAIN HARTE	CA		11/20/2023		942		27			27		969	969			
100115431	PHOENIX	AZ		07/17/2023		1,057		34			34		1,091	1,091			
100087015	PANAMA CITY BEACH	FL		11/04/2022		15		(4)			(4)		11	11			
100185175	BOYNTON BEACH	FL		12/20/2024		325		(37)			(37)		288	288			
100180429	FRAMINGHAM	MA		11/25/2024		1,147		12			12		1,159	1,159			
100146683	LAKE FOREST	CA		03/20/2024		789		(35)			(35)		754	754			
100151408	MARION	NC		05/10/2024		2,917		(163)			(163)		2,754	2,754			
100155952	DANBURY	CT		06/17/2024		1,022		(69)			(69)		953	953			
100160053	MORGANTON	GA		07/17/2024		(18,544)		(68)			(68)	19,621	1,009	936	(73)		(73)
100149846	WESTPORT	MA		04/29/2024		723		(44)			(44)		679	679			
100091158	CLEARWATER	FL		01/31/2023		1,204		112			112		1,317	1,317			
100151962	KENNESAW	GA		06/14/2024		1,862		(253)			(253)		1,609	1,609			
100117394	LAKE ARROWHEAD	CA		07/20/2023		1,234		1,321			1,321		2,555	2,555			
100137186	BOSTON	MA		11/28/2023		884		(87)			(87)		796	796			
100136787	SHIRLEY	NY		11/27/2023		815		(65)			(65)		749	749			
100143360	CHICAGO	IL		02/16/2024		936		(21)			(21)		915	915			
100173849	HARDEEVILLE	SC		10/31/2024		933		(61)			(61)		873	873			
100182246	HENDERSON	NV		12/12/2024		819		430			430		1,250	1,250			
100144014	CHANDLER	AZ		03/07/2024		1,186		(3)			(3)		1,183	1,183			
100131582	BLUE RIDGE	GA		10/06/2023		983		35			35		1,017	1,017			
100171394	LAUREL	MD		10/16/2024		1,746		(82)			(82)		1,664	1,664			
100119822	BAY SHORE	NY		08/08/2023		966		(72)			(72)		894	894			
100173744	GLEN ALLEN	VA		10/30/2024		731		(103)			(103)		628	628			
100119529	BROOMFIELD	CO		07/28/2023		1,149		(25)			(25)		1,124	1,124			
100184984	LAKE STEVENS	WA		12/19/2024		1,210		(114)			(114)		1,096	1,096			
100180024	MONETA	VA		11/25/2024		1,120		(4)			(4)		1,116	1,116			
100185367	MIAMI	FL		12/20/2024		1,126		(2)			(2)		1,124	1,124			
100087382	CEDAR CREEK	TX		10/25/2022		1,538		354			354		1,891	1,891			
100142510	SONORA	CA		02/08/2024		1,296		(51)			(51)		1,245	1,245			
100176703	MIAMI GARDENS	FL		11/15/2024		733		(51)			(51)		682	682			
100149462	HUGHESVILLE	MD		04/24/2024		1,631		(61)			(61)		1,570	1,570			
100079210	UPPER MARLBORO	MD		02/24/2022		1,323		(41)			(41)		1,282	1,282			
100137952	AUSTIN	TX		12/13/2023		881		5			5		886	886			
100169461	NASHUA	NH		09/30/2024		956		(82)			(82)		874	874			
100156571	MESA	AZ		06/24/2024		1,089		(13)			(13)		1,076	1,076			
100144767	UNITED KINGDOM	GBR		03/12/2024		(2,789)		2,789			2,789						
100140405	N LAS VEGAS	NV		01/18/2024		953		(46)			(46)		907	907			
100182267	CLARKSVILLE	TN		12/12/2024		770		187			187		958	958			
100173527	COLORADO SPRINGS	CO		10/29/2024		1,300		(152)			(152)		1,147	1,147			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091644	RIALTO	CA		01/27/2023		1,498		(15)			(15)		1,483	1,483			
100154919	SANTA MARIA	CA		07/19/2024		731		(130)			(130)		602	602			
100176720	PEORIA	AZ		11/15/2024		740		(64)			(64)		677	677			
100100854	FAIRFIELD	CA		04/28/2023		1,609		673			673		2,282	2,282			
100081175	SEATTLE	WA		03/18/2022		1,867		(62)			(62)		1,806	1,806			
100078856	CHULA VISTA	CA		02/24/2022		2,208		8			8		2,216	2,216			
100090848	PITTSBURG	CA		01/06/2023		1,854		(82)			(82)		1,772	1,772			
100151311	ROSEVILLE	CA		05/10/2024		1,044		(84)			(84)		960	960			
100110058	STOCKTON	CA		06/23/2023		944		(5)			(5)		939	939			
100114650	DALLAS	TX		06/29/2023		1,110		(40)			(40)		1,071	1,071			
100160169	MELBOURNE BEACH	FL		07/18/2024		954		(68)			(68)		886	886			
100029805	GRANITE BAY	CA		10/26/2018		1,999		160			160		2,159	2,159			
100066526	KAPOLEI	HI		08/02/2021		2,995		(6)			(6)		2,988	2,988			
100162910	NEWARK	NJ		08/12/2024		1,031		(60)			(60)		971	971			
100163002	SONORA	CA		08/13/2024		8,432		(455)			(455)		7,978	7,978			
100119611	SPRING	TX		07/31/2023		925		(21)			(21)		904	904			
100084721	COVINA	CA		08/02/2022		1,060		(58)			(58)		1,002	1,002			
100081537	AZUSA	CA		03/18/2022		(11,843)		203			203	14,179	2,539	2,455	(84)		(84)
100120950	PACKWOOD	WA		08/30/2023		1,011		23			23		1,034	1,034			
100165865	TOMBALL	TX		08/29/2024		3,755		(450)			(450)		3,306	3,306			
100140502	BOYNTON BEACH	FL		01/19/2024		1,201		(51)			(51)		1,150	1,150			
100145816	NASHVILLE	TN		05/08/2024		914		(120)			(120)		794	794			
100134565	INGLEWOOD	CA		10/30/2023		1,046		11			11		1,057	1,057			
100166410	PROVIDENCE	RI		10/31/2024		962		(135)			(135)		827	827			
100161416	LUTHER	OK		07/29/2024		1,037		(82)			(82)		955	955			
100148691	VERNON TWP	NJ		04/16/2024		2,109		(124)			(124)		1,985	1,985			
100115015	MAPLE GROVE	MN		07/14/2023		977		(28)			(28)		948	948			
100120530	CLIFFSIDE PARK	NJ		08/18/2023		1,038		(29)			(29)		1,009	1,009			
100138010	YORKVILLE	IL		12/13/2023		687		31			31		718	718			
100164986	HERNANDO BEACH	FL		08/28/2024		993		(140)			(140)		853	853			
100081519	RENTON	WA		03/18/2022		(11,998)		202			202	14,227	2,431	2,442	12		12
100174119	SOUTH LEBANON	OH		10/31/2024		1,009		(140)			(140)		869	869			
100078667	HENDERSON	NV		02/02/2022		3,482		(80)			(80)		3,401	3,401			
100169770	GLENDALE	AZ		09/30/2024		988		(78)			(78)		910	910			
100184961	TEMECULA	CA		12/19/2024		923		(3)			(3)		919	919			
100100361	DIX HILLS	NY		04/27/2023		1,511		292			292		1,804	1,804			
100167481	MIAMI	FL		10/31/2024		766		(97)			(97)		670	670			
100166168	ATLANTA	GA		09/09/2024		940		(95)			(95)		845	845			
100164794	MILLVILLE	DE		08/26/2024		1,170		3			3		1,173	1,173			
100139602	DAVENPORT	FL		12/28/2023		645		(24)			(24)		621	621			
100148786	RANCHO CORDOVA	CA		04/17/2024		1,317		334			334		1,651	1,651			
100144859	UNITED KINGDOM	GBR		03/12/2024		(3,001)		3,073			3,073		72	72			
100080056	UPLAND	CA		04/08/2022		2,159		168			168		2,326	2,326			
100130446	NEW MILFORD	CT		09/28/2023		7,709		(210)			(210)		7,500	7,500			
100162598	RIVERSIDE	CA		08/12/2024		1,076		(55)			(55)		1,021	1,021			
100109147	LANCASTER	CA		06/09/2023		1,860		(87)			(87)		1,774	1,774			
100160983	COACHELLA	CA		07/24/2024		1,249		77			77		1,326	1,326			
100158210	UNITED KINGDOM	GBR		07/09/2024		(5,590)		5,590			5,590						
100145149	UNITED KINGDOM	GBR		03/12/2024		(3,018)		3,075			3,075		57	57			
100133388	LOS ANGELES	CA		11/21/2023		1,269		(46)			(46)		1,223	1,223			
100167941	HEMET	CA		09/20/2024		892		(45)			(45)		847	847			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158769	NASHVILLE	TN		07/10/2024		1,030		(66)			(66)		964	964			
100156496	JACKSONVILLE BEACH	FL		06/24/2024		1,021		(49)			(49)		972	972			
100119292	BRADENTON	FL		07/31/2023		1,082		(48)			(48)		1,034	1,034			
100082448	LOS ANGELES	CA		05/17/2022		2,002		(87)			(87)		1,915	1,915			
100148779	MENIFEE	CA		04/17/2024		950		(65)			(65)		885	885			
100150980	PARKER	CO		05/08/2024		(12,660)		333			333	14,173	1,846	1,750	(96)		(96)
100120873	DENVER	CO		08/28/2023		1,770		(67)			(67)		1,703	1,703			
100173977	HALLANDALE BEACH	FL		10/31/2024		1,007		(138)			(138)		869	869			
100120664	NAVARRE	FL		08/24/2023		983		(51)			(51)		932	932			
100164746	DAYTONA BEACH	FL		08/26/2024		966		(36)			(36)		930	930			
100154525	BAY POINT	CA		06/14/2024		1,034		(156)			(156)		878	878			
100140134	FRESNO	CA		01/09/2024		1,080		(26)			(26)		1,054	1,054			
100180038	FAYSTON	VT		11/25/2024		1,112		(54)			(54)		1,058	1,058			
100109039	LAS VEGAS	NV		06/02/2023		716		(37)			(37)		679	679			
100168633	MANSFIELD	TX		09/25/2024		1,031		(82)			(82)		949	949			
100145216	UNITED KINGDOM	GBR		03/12/2024		186		(140)			(140)		46	46			
100163800	OREGON CITY	OR		09/27/2024		2,837		(235)			(235)		2,601	2,601			
100179568	ST CHARLES	IL		11/21/2024		1,078		(50)			(50)		1,028	1,028			
100150884	OSAGE BEACH	MO		05/08/2024		6,611		(282)			(282)		6,329	6,329			
100078441	NORTHRIDGE	CA		01/21/2022		(10,660)		(169)			(169)	14,191	3,362	3,300	(62)		(62)
100169307	ESTERO	FL		09/27/2024		1,046		(139)			(139)		907	907			
100143467	BRIGHTON	CO		02/16/2024		32		(32)			(32)						
100084769	SPRING HILL	FL		08/02/2022		265		(8)			(8)		257	257			
100113308	RIPON	CA		06/29/2023		(729)		1,626			1,626		897	897			
100159981	ORLANDO	FL		08/16/2024		834		(136)			(136)		699	699			
100169868	COROLLA	NC		09/30/2024		1,360		(98)			(98)		1,261	1,261			
100158682	KILL DEVIL HILLS	MD		07/10/2024		1,026		(61)			(61)		965	965			
100165907	LEANDER	TX		08/30/2024		5,179		(204)			(204)		4,975	4,975			
100144432	OAK PARK	CA		03/07/2024		1,454		(57)			(57)		1,397	1,397			
100159613	COLONIA	NJ		07/15/2024		727		(108)			(108)		619	619			
100168743	TONTO BASIN	AZ		09/26/2024		1,548		(161)			(161)		1,387	1,387			
100149734	HARTFORD	CT		04/26/2024		(627)		1,469			1,469		843	843			
100167784	HOUSTON	TX		09/19/2024		609		(150)			(150)		459	459			
100169483	LAMY	NM		09/30/2024		678		4			4		682	682			
100162967	HANOVER	MD		08/12/2024		1,049		(54)			(54)		995	995			
100144137	ROSEVILLE	CA		03/07/2024		149,525		1,787			1,787		151,312	151,312			
100164302	PALMDALE	CA		08/21/2024		969		(52)			(52)		918	918			
100164035	FARMINGTON HILLS	MI		08/21/2024		1,327		(77)			(77)		1,250	1,250			
100167759	HOUSTON	TX		09/19/2024		609		(149)			(149)		459	459			
100168700	PALM HARBOR	FL		09/25/2024		947		(94)			(94)		853	853			
100101049	BROOKLYN	NY		04/28/2023		(450)		450			450						
100169027	MIAMI	FL		09/27/2024		1,311		(89)			(89)		1,222	1,222			
100148741	STOCKTON	CA		04/17/2024		967		(57)			(57)		910	910			
100158678	PORT ORCHARD	WA		07/10/2024		1,245		92			92		1,337	1,337			
100147101	HOLLYWOOD	FL		03/28/2024		656		(59)			(59)		597	597			
100100039	SEASIDE HEIGHTS	NJ		03/28/2023		708		(72)			(72)		637	637			
100080496	TEMPE	AZ		03/10/2022		5,096		(282)			(282)		4,814	4,814			
100173399	MIAMI	FL		10/29/2024		759		(125)			(125)		634	634			
100162692	SOUTH BEACH	OR		08/12/2024		934		(67)			(67)		867	867			
100143382	LAKE ARROWHEAD	CA		02/16/2024		756		(71)			(71)		685	685			
100172486	OAK ISLAND	NC		10/23/2024		991		(103)			(103)		888	888			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100145676	UNITED KINGDOM	GBR		03/12/2024		(20,030)		5,873			5,873	14,134	(23)		23		23
100176786	SAVANNAH	GA		11/15/2024		(540)		1,536			1,536		996	996			
100162532	RICHMOND	VA		08/12/2024		1,212		(71)			(71)		1,141	1,141			
100065564	NASHVILLE	TN		07/28/2021		2,324		(151)			(151)		2,173	2,173			
100169156	REDINGTON SHORES	FL		09/27/2024		1,339		(75)			(75)		1,264	1,264			
100157883	ASHBURN	VA		07/09/2024		1,984		(38)			(38)		1,946	1,946			
100017237	GREENLAWN	NY		04/26/2018		1,609		308			308		1,918	1,918			
100167995	BOWIE	MD		09/20/2024		916		(18)			(18)		898	898			
100129348	QUEEN CREEK	AZ		09/25/2023		1,063		69			69		1,132	1,132			
100129853	PALMDALE	CA		09/27/2023		420		(14)			(14)		406	406			
100164457	COROLLA	NC		08/21/2024		1,033		(77)			(77)		956	956			
100186476	SANGER	CA		12/30/2024		898		(57)			(57)		842	842			
100101013	DOWNEY	CA		04/28/2023		1,507		167			167		1,674	1,674			
100139147	CHANDLER	AZ		12/28/2023		4,077		(77)			(77)		4,000	4,000			
100120132	SCOTTSDALE	AZ		08/11/2023		2,008		(78)			(78)		1,930	1,930			
100185483	ENGLEWOOD	FL		12/20/2024		1,164		118			118		1,283	1,283			
100108923	ODESSA	FL		05/31/2023		2,017		(79)			(79)		1,938	1,938			
100143182	OREGON CITY	OR		02/16/2024		1,378		(81)			(81)		1,296	1,296			
100178479	CHERRY HILL	NJ		11/21/2024		1,994		(152)			(152)		1,842	1,842			
100129393	HUNTINGTON BEACH	CA		09/26/2023		1,110		(33)			(33)		1,078	1,078			
100109350	CELINA	TX		06/12/2023		1,606		(60)			(60)		1,546	1,546			
100076599	MACOMB	MI		12/16/2021		1,657		(178)			(178)		1,479	1,479			
100133913	WHITTIER	CA		11/29/2023		(10)		10			10						
100153722	AUBURN	CA		07/11/2024		955		(132)			(132)		823	823			
100140237	PATERSON	NJ		01/18/2024		2,581		(107)			(107)		2,474	2,474			
100151335	FRESNO	CA		05/10/2024		1,119		(40)			(40)		1,079	1,079			
100084365	TWICKENHAM	GBR		06/30/2022		(19,456)						19,531	75		(75)		(75)
100148255	ASHBURN	VA		04/12/2024		1,129		(54)			(54)		1,075	1,075			
100043559	DAVIE	FL		08/13/2020		924		(126)			(126)		798	798			
100120469	BENSALEM	PA		08/18/2023		651		(81)			(81)		569	569			
100146973	RICHARDSON	TX		03/26/2024		1,364		28			28		1,392	1,392			
100118108	ODENTON	MD		07/20/2023		12,383		726			726		13,110	13,110			
100031340	CHINO HILLS	CA		03/29/2019		1,680		350			350		2,030	2,030			
100114427	SARATOGA	CA		06/29/2023		1,249		1,184			1,184		2,433	2,433			
100150620	VIENNA	VA		05/03/2024		6,097		(123)			(123)		5,973	5,973			
100087143	SAN DIEGO	CA		10/25/2022		2,205		362			362		2,567	2,567			
100148542	NAGS HEAD	NC		04/12/2024		1,011		(57)			(57)		954	954			
100163094	MOSES LAKE	WA		08/13/2024		25,034		(666)			(666)		24,368	24,368			
100156478	WEST CHESTER	PA		06/24/2024		993		(59)			(59)		934	934			
100158110	SARASOTA	FL		07/09/2024		1,163		87			87		1,250	1,250			
100018319	LYNN	MA		06/27/2018		1,571		(9)			(9)		1,561	1,561			
100186578	LATHROP	CA		12/30/2024		(13,244)		250			250	14,136	1,141	1,062	(79)		(79)
100182347	FRISCO	TX		12/12/2024		726		25			25		750	750			
100162858	OLYMPIA	WA		08/12/2024		(12,625)		(90)			(90)	14,134	1,419	1,402	(18)		(18)
100156401	PORTLAND	OR		06/24/2024		1,002		(49)			(49)		953	953			
100176600	LOS ANGELES	CA		11/15/2024		991		(104)			(104)		886	886			
100171509	KNOXVILLE	TN		10/16/2024		1,106		(88)			(88)		1,018	1,018			
100137839	LITTLE ELM	TX		12/08/2023		879		(58)			(58)		821	821			
100143266	WEST ORANGE	NJ		02/16/2024		(13,021)		(54)			(54)	14,115	1,039	1,010	(29)		(29)
100109097	FRESNO	CA		06/05/2023		2,931		(86)			(86)		2,845	2,845			
100120223	ROCKPORT	TX		08/18/2023		873		(98)			(98)		774	774			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162736	BIRMINGHAM	AL		08/12/2024		1,026		(50)			(50)		977	977			
100176864	ASHEVILLE	NC		11/15/2024		1,099		(126)			(126)		974	974			
100186464	FT WORTH	TX		12/30/2024		(18,685)		(61)			(61)	19,491	745	659	(86)		(86)
100141197	LAVEEN	AZ		01/30/2024		918		22			22		940	940			
100010643	SAN DIEGO	CA		12/23/2016		1,490		552			552		2,042	2,042			
100155051	SEVIERVILLE	TN		07/19/2024		4,274		(167)			(167)		4,107	4,107			
100142654	HOWEY IN THE HILLS	FL		02/08/2024		853		(28)			(28)		825	825			
100065725	PORTLAND	OR		07/28/2021		2,465		(102)			(102)		2,363	2,363			
100136567	SAN BERNARDINO	CA		11/22/2023		569		(58)			(58)		512	512			
100164630	WEST COVINA	CA		08/21/2024		1,168		(53)			(53)		1,114	1,114			
100171315	ROYSE CITY	TX		10/16/2024		961		(148)			(148)		813	813			
100162098	BROOKLYN	NY		07/31/2024		1,054		(135)			(135)		919	919			
100163862	INGLEWOOD	CA		09/27/2024		1,113		(136)			(136)		977	977			
100178410	AUSTIN	TX		11/21/2024		989		(79)			(79)		910	910			
100138729	BRIDGEPORT	CT		02/02/2024		729		(76)			(76)		653	653			
100162798	TACOMA	WA		08/12/2024		1,071		(14)			(14)		1,057	1,057			
100083816	SARASOTA	FL		07/12/2022		3,804		(79)			(79)		3,725	3,725			
100119620	VISALIA	CA		07/31/2023		740		1			1		741	741			
100164311	MARION	NC		08/21/2024		1,069		(62)			(62)		1,007	1,007			
100135303	PERKIOMENVILLE	PA		11/13/2023		1,023		(9)			(9)		1,014	1,014			
100110252	PETALUMA	CA		06/30/2023		1,093		(84)			(84)		1,009	1,009			
100115520	FRIDLEY	MN		07/17/2023		10,377		(298)			(298)		10,079	10,079			
100134060	BROOKLYN	NY		10/25/2023		1,016		(37)			(37)		979	979			
100173188	SAN DIEGO	CA		10/30/2024		1,317		(73)			(73)		1,244	1,244			
100076548	COPPELL	TX		01/04/2022		115		(115)			(115)						
100172489	TALLADEGA	AL		10/23/2024		1,444		(49)			(49)		1,395	1,395			
100099643	PHOENIX	AZ		04/06/2023		948		(20)			(20)		928	928			
100120885	HAYDEN	ID		08/30/2023		986		41			41		1,027	1,027			
100151964	CHARLOTTE	NC		06/14/2024		661		(186)			(186)		474	474			
100080381	LAHAINA	HI		04/14/2022		109		(109)			(109)						
100158199	UNITED KINGDOM	GBR		07/09/2024		(5,683)		5,683			5,683						
100158249	UNITED KINGDOM	GBR		07/09/2024		(5,526)		5,526			5,526						
100152364	PARKER	CO		05/17/2024		1,332		390			390		1,722	1,722			
100091551	STATEN ISLAND	NY		01/20/2023		1,065		(24)			(24)		1,041	1,041			
100164757	DAYTONA BEACH	FL		08/26/2024		904		(80)			(80)		824	824			
100167430	NORTHAMPTON	MA		09/16/2024		1,536		(120)			(120)		1,416	1,416			
100120056	JACKSON	NJ		08/11/2023		1,031		(16)			(16)		1,016	1,016			
100077807	POWAY	CA		12/23/2021		110		(110)			(110)						
100151419	PARAMUS	NJ		05/10/2024		1,039		(50)			(50)		989	989			
100181364	SALIDA	CA		12/06/2024		1,023		(6)			(6)		1,017	1,017			
100010884	VENTURA	CA		12/23/2016		906		204			204		1,110	1,110			
100115678	ALPHARETTA	GA		07/20/2023		1,205		42			42		1,247	1,247			
100087734	SAN JOSE DEL CABO BCS	MEX		10/11/2022		193,097							193,097	193,097			
100182550	SARASOTA	FL		12/12/2024		1,747		(111)			(111)		1,636	1,636			
100133989	TAMPA	FL		10/25/2023		900		(23)			(23)		876	876			
100137360	LOS ANGELES	CA		12/01/2023		665		(18)			(18)		647	647			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		2,207		23			23		2,230	2,230			
100102619	SPOKANE VALLEY	WA		06/22/2023		213		143			143		355	355			
100114793	SEVIERVILLE	TN		07/10/2023		1,046		(10)			(10)		1,037	1,037			
100150677	RICHARDSON	TX		05/06/2024		1,107		(17)			(17)		1,090	1,090			
100164431	WEST JORDAN	UT		08/21/2024		2,081		(73)			(73)		2,007	2,007			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100164512	VICTORVILLE	CA		08/21/2024		1,128		(51)			(51)		1,077	1,077			
100167097	DOVER	ID		09/13/2024		918		(70)			(70)		848	848			
100115380	FREDERICKSBURG	VA		07/17/2023		996		(67)			(67)		929	929			
100116148	SAN FRANCISCO	CA		07/20/2023		1,360		650			650		2,010	2,010			
100131830	CYPRESS	TX		10/06/2023		1,867		(146)			(146)		1,721	1,721			
100115931	ROCKVILLE	MD		07/20/2023		1,194		(19)			(19)		1,175	1,175			
100165936	LARGO	FL		09/06/2024		(14)		15			15		1	1			
100172804	DALLAS	TX		12/06/2024		1,125		6			6		1,131	1,131			
100169353	WILMINGTON	DE		09/27/2024		972		(134)			(134)		837	837			
100176911	FORT LAUDERDALE	FL		11/15/2024		724		(98)			(98)		626	626			
100115608	SUBLIMITY	OR		07/19/2023		1,504		(81)			(81)		1,423	1,423			
100154813	PORT SAINT LUCIE	FL		07/19/2024		1,389		(196)			(196)		1,193	1,193			
100148297	RENO	NV		04/12/2024		1,523		(52)			(52)		1,471	1,471			
100120721	GOLD BEACH	OR		08/25/2023		1,022		21			21		1,042	1,042			
100147606	LA PUENTE	CA		04/04/2024		644		(148)			(148)		496	496			
100166178	SALT LAKE CITY	UT		09/09/2024		1,071		(67)			(67)		1,004	1,004			
100116408	POMONA	CA		07/20/2023		(5,181)		5,181			5,181						
100172798	EAST HARTFORD	CT		12/06/2024		586		45			45		631	631			
100144867	UNITED KINGDOM	GBR		03/12/2024		(2,080)		2,159			2,159		79	79			
100081483	KILL DEVIL HILLS	NC		03/18/2022		2,084		138			138		2,222	2,222			
100129571	PHILADELPHIA	PA		09/29/2023		1,088		(17)			(17)		1,071	1,071			
100134667	LEHIGH ACRES	FL		10/30/2023		711		22			22		733	733			
100153835	PHILADELPHIA	PA		07/10/2024		959		(51)			(51)		908	908			
100078906	BRADENTON	FL		02/24/2022		2,286		108			108		2,393	2,393			
100110059	BRENTWOOD	NY		06/23/2023		1,062		(15)			(15)		1,046	1,046			
100169612	WASHINGTON	UT		09/30/2024		914		(59)			(59)		855	855			
100144149	LOS ANGELES	CA		03/07/2024		1,111		(26)			(26)		1,085	1,085			
100115816	MARATHON	FL		07/20/2023		1,107		(83)			(83)		1,024	1,024			
100160554	SOUTH LAKE TAHOE	CA		07/19/2024		995		(37)			(37)		957	957			
100156005	BENICIA	CA		06/18/2024		962		(95)			(95)		867	867			
100099859	MIDLAND	TX		03/07/2023		1,078		(68)			(68)		1,010	1,010			
100169069	CHANDLER	AZ		09/27/2024		19,098		(449)			(449)		18,649	18,649			
100134860	BRONX	NY		10/30/2023		3,554		573			573		4,127	4,127			
100129504	ELIZABETH	NJ		09/29/2023		1,042		(9)			(9)		1,033	1,033			
100172307	OREM	UT		10/21/2024		1,076		(77)			(77)		999	999			
100165858	PHOENIX	AZ		08/29/2024		588		(118)			(118)		470	470			
100182490	SAN MARCOS	CA		12/12/2024		1,437		(16)			(16)		1,421	1,421			
100144173	BAILEY	CO		03/07/2024		1,029		(77)			(77)		952	952			
100164450	POINT PLEASANT BORO	NJ		08/21/2024		1,026		(64)			(64)		962	962			
100163867	HOMESTEAD	FL		09/27/2024		1,040		(95)			(95)		945	945			
100133865	UPLAND	CA		10/20/2023		18,132		38			38		18,170	18,170			
100102795	DALLAS	TX		06/22/2023		1,773		(203)			(203)		1,569	1,569			
100171594	THORNTON	NH		10/16/2024		1,608		(109)			(109)		1,499	1,499			
100146638	EVANSTON	IL		03/20/2024		831		(59)			(59)		772	772			
100117634	FRESH MEADOWS	NY		07/20/2023		655		(6)			(6)		649	649			
100114753	PALM SPRINGS	CA		07/07/2023		211,627		(10,889)			(10,889)		200,738	200,738			
100140163	MURRIETA	CA		01/09/2024		1,343		245			245		1,588	1,588			
754574	CORONA	CA		12/31/2006		122,913							122,913	122,913			
100158602	DENVER	CO		07/10/2024		902		(70)			(70)		832	832			
100185414	SHAVER LAKE	CA		12/20/2024		12,663		485			485		13,147	13,147			
100120022	LAKEWOOD	NJ		08/11/2023		1,157		(15)			(15)		1,142	1,142			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139664	MIDDLEBORO	MA		12/28/2023		674		31			31		705	705			
100103738	CORONA	CA		05/08/2023		5,318		(214)			(214)		5,104	5,104			
100137538	KALISPELL	MT		12/08/2023		1,031		(36)			(36)		995	995			
100180407	KINGS BEACH	CA		11/25/2024		1,207		30			30		1,237	1,237			
100158797	EDMOND	OK		07/10/2024		(13,083)		(81)			(81)	14,043	880	916	37		37
100176652	CHARLOTTE	NC		11/15/2024		1,447		(62)			(62)		1,386	1,386			
100112269	SANTA ANA	CA		06/29/2023		1,241		1,972			1,972		3,214	3,214			
100185130	PERRIS	CA		12/20/2024		523		(22)			(22)		501	501			
100117204	KISSIMMEE	FL		07/20/2023		14		(14)			(14)						
100175292	LAS VEGAS	NV		11/05/2024		943		(30)			(30)		912	912			
100147665	KIMBERLY	ID		04/04/2024		1,004		(37)			(37)		967	967			
100144818	UNITED KINGDOM	GBR		03/12/2024		95		(95)			(95)						
100054882	KELLER	TX		03/23/2021		1,474		(248)			(248)		1,226	1,226			
100018447	LOS ANGELES	CA		06/27/2018		2,392		6			6		2,398	2,398			
100027050	SEASIDE	CA		09/26/2018		1,455		(55)			(55)		1,400	1,400			
100149929	MONEE	IL		06/07/2024		1,045		38			38		1,083	1,083			
100164211	OCEANSIDE	CA		08/21/2024		1,068		(66)			(66)		1,002	1,002			
100049825	HIALEAH	FL		11/20/2020		1,154		95			95		1,249	1,249			
100161032	RIVIERA BEACH	FL		07/24/2024		996		(79)			(79)		916	916			
100160062	MIAMI GARDENS	FL		07/17/2024		952		(101)			(101)		850	850			
100175322	PHOENIX	AZ		11/05/2024		1,158		(56)			(56)		1,102	1,102			
100139828	UNITED KINGDOM	GBR		12/18/2023		55							55	55			
100172291	AMERICAN FORK	UT		10/21/2024		1,146		(40)			(40)		1,106	1,106			
100132715	HONOLULU	HI		11/03/2023		753		(6)			(6)		747	747			
100148077	BROOMFIELD	CO		04/10/2024		1,228		65			65		1,293	1,293			
100142899	BLUFFTON	SC		02/09/2024		870		(2)			(2)		868	868			
100171350	HUNTINGTON BEACH	CA		10/16/2024		1,056		(121)			(121)		936	936			
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		5,353		(55)			(55)		5,299	5,299			
100180437	ELK GROVE	CA		11/25/2024		1,200		40			40		1,239	1,239			
100144179	DALLAS	TX		03/07/2024		1,207		33			33		1,239	1,239			
100132338	CITRUS HEIGHTS	CA		11/03/2023		820		717			717		1,537	1,537			
100156548	BREMERTON	WA		06/24/2024		1,225		(76)			(76)		1,149	1,149			
100153299	WESLEY CHAPEL	FL		05/30/2024		909		(55)			(55)		854	854			
100135266	COMANCHE	TX		11/08/2023		671		(6)			(6)		665	665			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		2,242		170			170		2,412	2,412			
100160131	CHICAGO	IL		07/17/2024		945		(84)			(84)		861	861			
100162559	PAYSON	AZ		08/12/2024		1,001		(75)			(75)		927	927			
100164782	LACONIA	NH		08/26/2024		672		(62)			(62)		610	610			
100168511	CHARLOTTE	NC		09/25/2024		1,031		(81)			(81)		950	950			
100162893	LEHIGH ACRES	FL		08/12/2024		983		(35)			(35)		948	948			
100115475	COEUR D'ALENE	ID		07/17/2023		840		(79)			(79)		761	761			
100135267	CLERMONT	FL		11/08/2023		1,011		87			87		1,098	1,098			
100155878	PROSPER	TX		06/17/2024		1,064		20			20		1,084	1,084			
100064397	OLNEY	MD		07/01/2021		2,125		63			63		2,188	2,188			
100145611	UNITED KINGDOM	GBR		03/12/2024		150		(87)			(87)		63	63			
100167558	GOODYEAR	AZ		09/19/2024		1,087		56			56		1,144	1,144			
100171204	HUDSONVILLE	MI		10/16/2024		1,170		(46)			(46)		1,124	1,124			
100174320	PORT SAINT JOE	FL		10/31/2024		1,025		(85)			(85)		940	940			
100140771	DAVENPORT	FL		01/22/2024		675		(73)			(73)		602	602			
100133695	AUSTIN	TX		10/23/2023		1,097		(11)			(11)		1,086	1,086			
100132328	RANCHO CORDOVA	CA		11/03/2023		1,002		403			403		1,405	1,405			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173408	ROSENBERG	TX		10/29/2024		1,140		(82)			(82)		1,058	1,058			
100159399	BOISE	ID		07/15/2024		1,006		(87)			(87)		919	919			
100186271	WINTER GARDEN	FL		12/27/2024		756		(41)			(41)		716	716			
100171856	PALOS PARK	IL		10/17/2024		1,077		(82)			(82)		995	995			
100185007	STERLING HEIGHTS	MI		12/19/2024		604		(89)			(89)		515	515			
100179665	LOS BANOS	CA		11/21/2024		677		(45)			(45)		632	632			
100160015	PORT ST LUCIE	FL		08/16/2024		1,089		27			27		1,116	1,116			
100143351	SPRING	TX		02/16/2024		(12)		12			12						
100119534	CHARLOTTE	NC		07/28/2023		1,061		(30)			(30)		1,030	1,030			
100165691	FONTANA	CA		08/29/2024		817		(20)			(20)		797	797			
100165835	PICKERINGTON	OH		08/29/2024		1,856		(169)			(169)		1,687	1,687			
100161710	AURORA	CO		07/30/2024		5,934		(123)			(123)		5,811	5,811			
100155171	CHARLEVOIX	MI		07/19/2024		886		(122)			(122)		764	764			
100120435	WILDOMAR	CA		08/18/2023		1,129		(106)			(106)		1,023	1,023			
100132358	DEERFIELD	FL		11/03/2023		977		198			198		1,175	1,175			
100184428	BAKERSFIELD	CA		12/17/2024		704		(6)			(6)		698	698			
100169778	LARGO	FL		09/30/2024		982		(82)			(82)		900	900			
100076465	ST. CLOUD	FL		12/21/2021		2,269		(82)			(82)		2,187	2,187			
100099563	COMMERCE CITY	CO		02/17/2023		5		(5)			(5)						
100143922	MORENO VALLEY	CA		02/29/2024		294		(54)			(54)		239	239			
100132032	CARY	NC		10/13/2023		1,548		(39)			(39)		1,509	1,509			
100012099	STATEN ISLAND	NY		03/08/2017		1,372		1,027			1,027		2,399	2,399			
100148466	ROSELAND	NJ		04/12/2024		1,377		(102)			(102)		1,276	1,276			
100158870	GULF SHORES	AL		07/12/2024		1,020		(83)			(83)		936	936			
100128403	BRADENTON	FL		09/15/2023		929		(18)			(18)		911	911			
100175146	PAGE	AZ		11/05/2024		1,069		(54)			(54)		1,015	1,015			
100132698	BRADENTON	FL		11/03/2023		796		32			32		828	828			
100153961	ROSEMEAD	CA		06/05/2024		876		(66)			(66)		809	809			
100116063	OJAI	CA		07/20/2023		1,219		4			4		1,223	1,223			
100179486	ROSEVILLE	CA		11/21/2024		2,401		9			9		2,410	2,410			
100152662	SEWICKLEY	PA		05/17/2024		980		(32)			(32)		948	948			
100159519	EDINBURG	TX		07/15/2024		867		(24)			(24)		843	843			
100162012	SEMINOLE	FL		07/31/2024		801		(120)			(120)		681	681			
100152175	ROTONDA WEST	FL		05/17/2024		1,044		(2)			(2)		1,042	1,042			
100109960	CONYERS	GA		06/22/2023		949		(82)			(82)		867	867			
100168508	MELISSA	TX		09/25/2024		991		(95)			(95)		896	896			
100103403	FRESNO	CA		06/16/2023		1,028		(123)			(123)		905	905			
100172758	ATLANTIC HIGHLANDS	NJ		12/06/2024		786		(45)			(45)		741	741			
100169502	SAN TAN VALLEY	AZ		09/30/2024		665		(56)			(56)		609	609			
100067769	WEST HARTFORD	CT		09/23/2021		2,260		(197)			(197)		2,063	2,063			
100079866	NORTH LAS VEGAS	NV		04/25/2022		1,859		(142)			(142)		1,717	1,717			
100176655	TOMS RIVER	NJ		11/15/2024		4,289		(300)			(300)		3,989	3,989			
100148520	KATY	TX		04/12/2024		1,023		(12)			(12)		1,010	1,010			
100156505	DULUTH	GA		06/24/2024		670		(49)			(49)		621	621			
100163201	GAITHERSBURG	MD		08/13/2024		922		41			41		962	962			
100110314	LOS ANGELES	CA		06/30/2023		1,204		54			54		1,258	1,258			
100148623	CLEVELAND	TX		05/15/2024		255,037		(9,694)			(9,694)	14,024	259,367	259,343	(24)		(24)
100141432	LAKE WORTH	FL		01/30/2024		(13,045)		(59)			(59)	14,037	933	808	(125)		(125)
100128253	LAKE ELSINORE	CA		09/14/2023		938		(97)			(97)		841	841			
100080054	ALHAMBRA	CA		04/25/2022		2,141		174			174		2,315	2,315			
100086157	CASTLE ROCK	CO		10/07/2022		1,702		(72)			(72)		1,630	1,630			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100148909	FRESNO	CA		04/17/2024		(13,191)		(53)			(53)	14,003	759	603	(156)		(156)
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		1,256		104			104		1,359	1,359			
100140409	RALEIGH	NC		01/18/2024		1,051		(82)			(82)		970	970			
100174369	DELTON	MI		10/31/2024		988		(34)			(34)		954	954			
100148310	VANCOUVER	WA		04/12/2024		889		(30)			(30)		860	860			
100165740	MIAMI	FL		08/29/2024		557		(114)			(114)		442	442			
100146889	DURANGO	CO		03/26/2024		2,050		(102)			(102)		1,948	1,948			
100150872	SARASOTA	FL		05/08/2024		1,474		(63)			(63)		1,411	1,411			
100091430	PHOENIX	AZ		02/22/2023		1,073		(22)			(22)		1,052	1,052			
100153362	LAS VEGAS	NV		05/30/2024		1,010		(7)			(7)		1,003	1,003			
100166161	NASHUA	NH		09/09/2024		890		(76)			(76)		814	814			
100162773	GRAPEVINE	TX		08/12/2024		1,186		(8)			(8)		1,177	1,177			
100170290	HIGHLAND	UT		10/08/2024		1,169		(38)			(38)		1,131	1,131			
100160373	SAN ANTONIO	TX		09/06/2024		998		(107)			(107)		891	891			
100172338	EL CAJON	CA		10/23/2024		1,334		(44)			(44)		1,290	1,290			
100142780	CELINA	TX		02/08/2024		(12,964)		(83)			(83)	13,996	950	856	(94)		(94)
100116801	ALAMEDA	CA		07/20/2023		1,424		1,075			1,075		2,499	2,499			
100108431	HAVERSTRAW	NY		05/25/2023		992		(41)			(41)		951	951			
100137919	BATTLE GROUND	IN		12/12/2023		916		(31)			(31)		885	885			
100156217	HATFIELD	PA		06/20/2024		896		(126)			(126)		770	770			
100184997	MOREHEAD CITY	NC		12/19/2024		724		(94)			(94)		630	630			
100182115	WESTON	FL		12/12/2024		781		(28)			(28)		753	753			
100131954	TUCSON	AZ		10/13/2023		1,121		46			46		1,167	1,167			
100010684	ORANGE BEACH	AL		12/23/2016		1,746		180			180		1,926	1,926			
100091101	SYCAMORE	IL		01/31/2023		785		(62)			(62)		723	723			
100108936	PLANTATION	FL		05/31/2023		20		(20)			(20)						
100065500	SALT LAKE CITY	UT		07/28/2021		2,062		(66)			(66)		1,996	1,996			
100178427	SANDWICH	MA		11/21/2024		816		(83)			(83)		733	733			
100075980	PHILADELPHIA	PA		01/07/2022		1,968		(240)			(240)		1,728	1,728			
100148738	VISALIA	CA		04/17/2024		1,020		(42)			(42)		979	979			
100141713	ROCKVILLE	MD		01/30/2024		7		(7)			(7)						
100186462	QUEEN CREEK	AZ		12/30/2024		594		(60)			(60)		534	534			
100115017	KISSIMMEE	FL		07/14/2023		989		67			67		1,056	1,056			
100140808	FRANKFORT	IL		03/06/2024		(18,293)		(45)			(45)	19,336	999	927	(72)		(72)
100159270	ALGONA	WA		07/15/2024		1,015		(77)			(77)		938	938			
100182428	ATLANTA	GA		12/12/2024		697		(37)			(37)		660	660			
100160008	MIAMI	FL		08/16/2024		983		(41)			(41)		942	942			
100120395	HESPERIA	CA		08/18/2023		636		(14)			(14)		622	622			
100118176	SAINT CLOUD	FL		07/20/2023		(2)		2			2						
100025495	LAHAINA	HI		09/20/2018		4,834		94			94		4,928	4,928			
100113906	STERLING	VA		06/29/2023		4,121		166			166		4,287	4,287			
100148719	RALEIGH	NC		04/17/2024		1,011		(38)			(38)		973	973			
100151681	COLLEYVILLE	TX		05/10/2024		17,107		53			53		17,159	17,159			
100135383	BEAVERTON	OR		11/13/2023		912		16			16		928	928			
100169771	LAKE MARY	FL		09/30/2024		981		(75)			(75)		906	906			
100110610	LOWELL	MA		06/30/2023		1,330		86			86		1,416	1,416			
100186014	HOUSTON	TX		12/27/2024		775		(88)			(88)		687	687			
100185846	OVIEDO	FL		12/26/2024		667		(86)			(86)		581	581			
100126592	FULLERTON	CA		08/30/2023		777		38			38		815	815			
100127665	STATEN ISLAND	NY		09/08/2023		928		13			13		940	940			
100116182	MIAMI BEACH	FL		07/20/2023		1,303		1,067			1,067		2,370	2,370			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176821	SANTA ROSA BEACH	FL		11/15/2024		1,258		(110)			(110)		1,148	1,148			
100138202	LAKEVILLE	MN		12/14/2023		926		(15)			(15)		911	911			
100165356	BOYNTON BEACH	FL		08/29/2024		776		(107)			(107)		669	669			
100142872	AUSTIN	TX		02/09/2024		958		(84)			(84)		874	874			
100169271	CUMBERLAND CENTER	ME		09/27/2024		834		(57)			(57)		777	777			
100142860	CASTAIC	CA		02/08/2024		1,620		25			25		1,645	1,645			
100119608	CANTON	GA		07/31/2023		1,062		(49)			(49)		1,013	1,013			
100186415	CHICAGO	IL		12/30/2024		713		(60)			(60)		654	654			
100161422	ROSEVILLE	CA		07/29/2024		11,262		(200)			(200)		11,062	11,062			
100162693	KUNA	ID		08/12/2024		931		(67)			(67)		864	864			
100158318	UNITED KINGDOM	GBR		07/09/2024		(19,783)		5,762			5,762	14,029	8		(8)		(8)
100156717	REDMOND	OR		06/26/2024		1,014		(123)			(123)		891	891			
100134393	VALLEY SPGS	CA		10/27/2023		754		(30)			(30)		725	725			
100135789	CRANBERRY TOWNSHIP	PA		11/10/2023		2,419		15			15		2,434	2,434			
100185933	HESPERIA	CA		12/26/2024		523		(74)			(74)		450	450			
100156599	MENIFEE	CA		06/24/2024		1,186		114			114		1,299	1,299			
100137869	METUCHEN	NJ		12/08/2023		1,073		(22)			(22)		1,051	1,051			
100146646	COMPTON	CA		03/20/2024		58		(58)			(58)						
100182407	JACKSON	NJ		12/12/2024		657		(54)			(54)		603	603			
100142736	BRADENTON	FL		02/08/2024		1,002		(13)			(13)		989	989			
100162740	BOSTON	MA		08/12/2024		1,080		(41)			(41)		1,039	1,039			
100164406	PEORIA	AZ		08/21/2024		994		(85)			(85)		909	909			
100169793	GILBERT	AZ		09/30/2024		1,014		(67)			(67)		947	947			
100148701	PALMDALE	CA		04/17/2024		951		(57)			(57)		894	894			
100133502	NEWARK	NJ		10/19/2023		1,180		79			79		1,259	1,259			
100165994	CHESAPEAKE	VA		09/06/2024		1,032		(102)			(102)		930	930			
100086507	LOUISBURG	NC		09/30/2022		3,260		11			11		3,271	3,271			
100159241	EVERETT	WA		07/15/2024		1,100		(25)			(25)		1,075	1,075			
100166244	LANCASTER	CA		09/09/2024		1,864		76			76		1,940	1,940			
100185431	LOGAN	UT		12/20/2024		750		88			88		839	839			
100080754	PHOENIX	AZ		03/10/2022		(11,319)		(77)			(77)	13,957	2,561	2,491	(69)		(69)
100169710	MURRIETA	CA		09/30/2024		967		(55)			(55)		911	911			
100103263	SAN ANTONIO	TX		04/27/2023		867		(161)			(161)		706	706			
100147836	HOPEWELL TOWNSHIP	NJ		04/08/2024		1,109		(32)			(32)		1,077	1,077			
100185982	EASTON	MD		12/26/2024		716		(26)			(26)		690	690			
100156873	YONKERS	NY		06/27/2024		997		(57)			(57)		940	940			
100079235	CASTLE ROCK	CO		02/14/2022		2,193		43			43		2,236	2,236			
100161888	LAS VEGAS	NV		07/31/2024		915		(85)			(85)		830	830			
100179543	ELK GROVE	CA		11/21/2024		21,533		(265)			(265)		21,268	21,268			
100116529	LAS VEGAS	NV		07/20/2023		1,114		306			306		1,420	1,420			
100120081	HERRIMAN	UT		08/11/2023		1,182		101			101		1,283	1,283			
100180019	FREMONT	CA		11/25/2024		1,113		(9)			(9)		1,104	1,104			
100011610	CHOWCHILLA	CA		03/08/2017		930		979			979		1,910	1,910			
100180451	RIDGEFIELD	WA		11/25/2024		3,157		4			4		3,161	3,161			
100090728	EAST ORANGE	NJ		12/29/2022		1,040		(48)			(48)		992	992			
100145869	NORTH PORT	FL		03/15/2024		833		(146)			(146)		687	687			
100116501	BLOOMINGTON	IN		07/20/2023		(12,784)		601			601	14,014	1,831	1,816	(15)		(15)
100173519	JACKSONVILLE	FL		10/29/2024		978		(123)			(123)		855	855			
100156376	WADDELL	AZ		07/25/2024		(13,626)		(386)			(386)	19,289	5,276	5,075	(201)		(201)
100141012	AUBURN	GA		02/20/2024		934		(58)			(58)		876	876			
100167438	GRAND TERRACE	CA		09/16/2024		1,199		(24)			(24)		1,175	1,175			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139948	NIPOMO	CA		01/09/2024		1,403		(135)			(135)		1,268	1,268			
100182370	MIAMI	FL		12/12/2024		1,299		(25)			(25)		1,274	1,274			
100152380	STOCKTON	CA		05/17/2024		998		(45)			(45)		952	952			
100115962	LITTLEROCK	CA		07/20/2023		(12,880)		(45)			(45)	13,947	1,021	1,004	(17)		(17)
100135621	THORNTON	CO		11/09/2023		414		(34)			(34)		381	381			
100136937	SEDONA	AZ		11/28/2023		242,158		4,374			4,374		246,532	246,532			
100065829	HAPPY VALLEY	OR		07/23/2021		(2,347)		3,741			3,741		1,394	1,394			
100117999	EAGLE MOUNTAIN	UT		07/20/2023		1,078		(67)			(67)		1,010	1,010			
100167053	DUNELLEN	NJ		09/13/2024		1,820		(167)			(167)		1,653	1,653			
100153652	ORLANDO	FL		05/31/2024		1,199		42			42		1,242	1,242			
100054715	SANTA CLARITA	CA		03/23/2021		876		(245)			(245)		631	631			
100149402	MOUNT JULIET	TN		04/24/2024		1,137		(50)			(50)		1,087	1,087			
100184730	ROSEVILLE	CA		12/17/2024		1,497		(167)			(167)		1,330	1,330			
100080762	MIAMI	FL		03/24/2022		1,725		(111)			(111)		1,615	1,615			
100149180	SACRAMENTO	CA		04/22/2024		1,017		(70)			(70)		947	947			
100153217	ANCHORAGE	AK		05/30/2024		1,714		36			36		1,750	1,750			
100018049	ATLANTA	GA		06/08/2018		2,312		(111)			(111)		2,201	2,201			
100167035	PLAINFIELD	IL		09/13/2024		(10,950)		(185)			(185)	13,934	2,799	2,845	46		46
100116228	ST ALBANS	NY		07/20/2023		1,208		1,330			1,330		2,538	2,538			
100100887	WILMINGTON	CA		04/28/2023		3,291		376			376		3,667	3,667			
100152189	ROSEVILLE	CA		05/17/2024		11,119		(66)			(66)		11,053	11,053			
100145450	UNITED KINGDOM	GBR		03/12/2024		195		(137)			(137)		58	58			
100057769	SACRAMENTO	CA		06/30/2021		2,784		(87)			(87)		2,697	2,697			
100142062	WESTMINSTER	CA		02/29/2024		928		(50)			(50)		878	878			
100090857	NEWARK	NJ		01/06/2023		(18,218)		(4)			(4)	19,268	1,047	973	(74)		(74)
100147539	NAPLES	FL		04/03/2024		1,060		(148)			(148)		913	913			
100129388	MANZANITA	OR		09/26/2023		1,113		64			64		1,177	1,177			
100127603	HERRIMAN	UT		09/08/2023		1,108		30			30		1,138	1,138			
100172828	WINTERS	CA		12/06/2024		724		(83)			(83)		642	642			
100138063	SAN BERNARDINO	CA		12/13/2023		605		(17)			(17)		588	588			
100130414	SUFFERN	NY		09/28/2023		789		(20)			(20)		769	769			
100144450	THORNDALE	TX		04/26/2024		1,067		(25)			(25)		1,043	1,043			
100174507	JURUPA VALLEY	CA		10/31/2024		597		(119)			(119)		478	478			
100186007	SAMMAMISH	WA		12/27/2024		643		(76)			(76)		566	566			
100141718	HACKENSACK	NJ		01/30/2024		829		(94)			(94)		735	735			
100076823	MORRISTOWN	NJ		12/27/2021		2,938		(377)			(377)		2,562	2,562			
100181592	VALLEY VILLAGE	CA		12/09/2024		(1,834)		2,528			2,528		695	695			
100164814	CARSON CITY	NV		08/26/2024		1,242		88			88		1,330	1,330			
100160542	GRAIN VALLEY	MO		07/19/2024		859		(87)			(87)		772	772			
100083656	LARGO	FL		06/23/2022		1,448		14			14		1,462	1,462			
100080438	HOMESTEAD	FL		03/10/2022		1,772		(133)			(133)		1,639	1,639			
100165487	FLOWER MOUND	TX		08/29/2024		6,187		(29)			(29)		6,158	6,158			
100110369	THE WOODLANDS	TX		06/30/2023		1,339		56			56		1,394	1,394			
100136576	GLENDALE	AZ		11/22/2023		831		(70)			(70)		761	761			
4010079484	LUFKIN	TX		08/27/2024		771		(118)			(118)		653	653			
100165051	TIGARD	OR		08/28/2024		767		(107)			(107)		661	661			
100161539	BELGRADE	MT		07/30/2024		1,006		(75)			(75)		930	930			
100107907	AUSTIN	TX		06/29/2023		1,046		(43)			(43)		1,003	1,003			
100152596	EL MIRAGE	AZ		05/17/2024		1,068		13			13		1,081	1,081			
100143369	WHITMAN	MA		02/16/2024		652		(33)			(33)		619	619			
100084829	BOYNTON BEACH	FL		08/02/2022		1,093		10			10		1,104	1,104			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044522	GRANADA HILLS	CA		11/19/2020		940		422			422		1,361	1,361			
100081770	ATLANTA	GA		03/25/2022		1,947		(130)			(130)		1,817	1,817			
100175060	MENTONE	CA		11/05/2024		2,226		(130)			(130)		2,096	2,096			
100079340	HIAWASSEE	GA		03/17/2022		(37)		37			37						
100055155	BRONX	NY		03/23/2021		2,320		376			376		2,696	2,696			
100169600	NEW BEDFORD	MA		09/30/2024		961		(28)			(28)		933	933			
100146963	MELISSA	TX		03/26/2024		1,002		(62)			(62)		939	939			
100116748	MODESTO	CA		07/20/2023		(2,848)		4,966			4,966		2,118	2,118			
100139662	NORTH GRAFTON	MA		12/28/2023		584		25			25		609	609			
100178401	NEW HYDE PARK	NY		11/21/2024		1,068		(73)			(73)		996	996			
100129839	RIALTO	CA		09/27/2023		757		(101)			(101)		655	655			
100165559	BRYSON CITY	NC		08/29/2024		931		(8)			(8)		923	923			
100156792	CHANDLER	AZ		06/26/2024		1,064		(63)			(63)		1,001	1,001			
100180423	NORTHBRIDGE	MA		11/25/2024		1,099		(22)			(22)		1,077	1,077			
100161975	TAMPA	FL		07/31/2024		805		(102)			(102)		704	704			
100173308	TYBEE ISLAND	GA		10/30/2024		967		(87)			(87)		880	880			
100150103	VICTORVILLE	CA		06/14/2024		1,165		(89)			(89)		1,076	1,076			
100054160	SADDLE BROOK	NJ		03/23/2021		608		(222)			(222)		386	386			
100132013	HIXSON	TN		10/13/2023		1,032		16			16		1,048	1,048			
100119310	CHICAGO	IL		07/31/2023		1,032		(35)			(35)		998	998			
100162887	QUEEN CREEK	AZ		08/12/2024		1,625		(79)			(79)		1,547	1,547			
100110210	MURRIETA	CA		06/30/2023		1,245		11			11		1,255	1,255			
100165436	HOUSTON	TX		08/29/2024		1,059		(7)			(7)		1,052	1,052			
100173839	WANTAGH	NY		10/31/2024		1,151		(100)			(100)		1,051	1,051			
100110302	BALTIMORE	MD		06/30/2023		2,758		(62)			(62)		2,696	2,696			
100118129	CONGERS	NY		07/20/2023		837		12			12		849	849			
100091421	GATLINBURG	TN		02/22/2023		1,071		(27)			(27)		1,044	1,044			
100185799	PHOENIX	AZ		12/26/2024		2,768		(142)			(142)		2,627	2,627			
100149835	LOS ANGELES	CA		04/29/2024		735		(55)			(55)		680	680			
100160875	CLIFTON	CO		07/24/2024		1,308		(98)			(98)		1,211	1,211			
100151396	LOS ANGELES	CA		05/10/2024		1,024		(70)			(70)		954	954			
100115424	MIAMI	FL		07/17/2023		706		64			64		771	771			
100175745	TEQUESTA	FL		11/12/2024		2,156		(167)			(167)		1,988	1,988			
100115445	PHOENIX	AZ		07/17/2023		1,177		17			17		1,193	1,193			
100088854	OREGON CITY	OR		11/15/2022		1,140		18			18		1,158	1,158			
100185661	UNITED KINGDOM	GBR		12/20/2024		1,966							1,966	1,966			
100135644	DAVIDSONVILLE	MD		11/09/2023		646		6			6		651	651			
100147589	LOMPOC	CA		04/04/2024		1,495		(125)			(125)		1,370	1,370			
100174464	MINDEN	NV		10/31/2024		2,788		(132)			(132)		2,656	2,656			
100130197	STUART	FL		11/15/2023		874		(96)			(96)		778	778			
100171243	EAST BRUNSWICK	NJ		10/16/2024		43,345		(1,345)			(1,345)		42,000	42,000			
100153398	ELLENSBURG	WA		05/30/2024		828		(76)			(76)		751	751			
100083599	COACHELLA	CA		07/25/2022		1,239		(86)			(86)		1,153	1,153			
100153478	HEMPSTEAD	NY		05/30/2024		835		(68)			(68)		767	767			
100167011	TRACY CITY	TN		09/13/2024		1,201		(19)			(19)		1,182	1,182			
100181948	MANTECA	CA		12/12/2024		1,171		66			66		1,237	1,237			
100168082	SCOTTSDALE	AZ		09/20/2024		264		23			23		287	287			
100165223	GRONINGEN	NLD		08/28/2024													
100159389	ROSEVILLE	CA		07/15/2024		1,211		51			51		1,262	1,262			
100089992	LAWTON	OK		01/13/2023		564		(8)			(8)		556	556			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		946		(22)			(22)		925	925			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049076	MIAMI	FL		11/20/2020		1,919		(218)			(218)		1,701	1,701			
100133373	FLANDERS	NY		11/21/2023		810		32			32		843	843			
100142769	CAPE CORAL	FL		02/08/2024		1,021		(21)			(21)		1,000	1,000			
100162816	MANAHAWKIN	NJ		08/12/2024		963		(55)			(55)		908	908			
100117412	ANAHEIM	CA		07/20/2023		1,423		969			969		2,392	2,392			
3340062138	POINCIANA	FL		02/26/2024		246,930							246,930	246,930			
100176050	SURPRISE	AZ		12/20/2024		26		(26)			(26)						
100180691	HUTTO	TX		11/26/2024		779		(83)			(83)		697	697			
100149806	CHANDLER	AZ		04/26/2024		2,372		(19)			(19)		2,353	2,353			
100148906	ORLANDO	FL		04/17/2024		986		(77)			(77)		909	909			
100160233	CLEVELAND	GA		07/18/2024		903		(53)			(53)		850	850			
100140866	LITITZ	PA		03/06/2024		819		(72)			(72)		747	747			
100137199	HOMESTEAD	FL		11/28/2023		745		(95)			(95)		650	650			
100173861	MIAMI	FL		10/31/2024		807		(87)			(87)		720	720			
100117581	KISSIMMEE	FL		07/20/2023		(490)		1,706			1,706		1,215	1,215			
100110334	SAN LEANDRO	CA		06/30/2023		1,113		(37)			(37)		1,076	1,076			
100142491	KAPAA	HI		03/08/2024		29		(29)			(29)						
100145622	UNITED KINGDOM	GBR		03/12/2024		(2,356)		2,499			2,499		142	142			
100129255	SEATTLE	WA		11/03/2023		3		(3)			(3)						
100150203	LUTHERVILLE TIMONIUM	MD		04/30/2024		24		(24)			(24)						
100088024	REUNION	FL		10/25/2022		994		(194)			(194)		800	800			
100186402	BELLINGHAM	MA		12/30/2024		713		(20)			(20)		693	693			
100126558	MONTCLAIR	NJ		08/30/2023		808		238			238		1,046	1,046			
100145075	UNITED KINGDOM	GBR		03/12/2024		(5,636)		5,636			5,636						
100172212	TEXAS CITY	TX		10/17/2024		1,072		(72)			(72)		1,000	1,000			
100016509	CHICAGO	IL		04/10/2018		1,677		(33)			(33)		1,644	1,644			
100110400	SAN DIEGO	CA		06/30/2023		12,153		(422)			(422)		11,731	11,731			
100160172	TAMARAC	FL		07/18/2024		900		(52)			(52)		848	848			
100091621	DENVER	CO		03/07/2023		1,381		(72)			(72)		1,309	1,309			
100141805	GEMERT	NLD		01/29/2024													
100175262	DALLAS	TX		11/05/2024		1,066		(89)			(89)		977	977			
100149201	HEMET	CA		04/22/2024		(12,995)		(8)			(8)	13,940	936	918	(18)		(18)
100134540	EAST ISLIP	NY		10/30/2023		561		(12)			(12)		550	550			
100079757	ANTIOCH	CA		04/08/2022		3,120		76			76		3,195	3,195			
100172842	VICTORVILLE	CA		10/25/2024		679		(133)			(133)		546	546			
100139203	BAYSIDE HILLS	NY		12/28/2023		900		5			5		905	905			
100127515	AUSTIN	TX		09/08/2023		1,066		(27)			(27)		1,039	1,039			
100168575	SPRING HILL	FL		09/25/2024		1,050		(56)			(56)		994	994			
100165167	UNITED KINGDOM	GBR		08/27/2024		94							94	94			
100102393	SANTA PAULA	CA		06/07/2023		1,198		(93)			(93)		1,106	1,106			
100130417	SUFFERN	NY		09/28/2023		720		(30)			(30)		691	691			
100186460	CHICO	CA		12/30/2024		732		(6)			(6)		726	726			
100109898	BRENTWOOD	NY		06/22/2023		981		(76)			(76)		906	906			
100151051	ATLANTA	GA		05/08/2024		1,656		161			161		1,817	1,817			
100176628	SPRINGFIELD	GA		11/15/2024		1,031		(118)			(118)		913	913			
100182697	MCGAHEYSVILLE	VA		12/12/2024		652		10			10		662	662			
100151254	FRISCO	TX		05/10/2024		(12,871)		(64)			(64)	13,872	937	923	(14)		(14)
100160100	PHILADELPHIA	PA		07/17/2024		1,027		(49)			(49)		978	978			
100143743	BURKE	VA		04/05/2024		18		(18)			(18)						
100119998	LAKE GENEVA	WI		08/11/2023		1,022		(24)			(24)		998	998			
100185515	KEY LARGO	FL		12/20/2024		1,417		(91)			(91)		1,326	1,326			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136189	CLARKDALE	AZ		11/20/2023		1,024		(38)			(38)		986	986			
100152447	VIRGINIA BEACH	VA		05/17/2024		980		(29)			(29)		951	951			
100134030	JAMAICA	NY		10/25/2023		2,657		(89)			(89)		2,567	2,567			
100101646	ELLIJAY	GA		04/26/2023		1,327		80			80		1,406	1,406			
100071905	HOLLADAY	UT		11/19/2021		814		(214)			(214)		600	600			
100150248	LELYSTAD	NLD		04/29/2024		229,139							229,139	229,139			
100173214	HASLETT	MI		10/30/2024		966		(81)			(81)		885	885			
100156479	WEST ALLIS	WI		06/24/2024		712		(53)			(53)		659	659			
100152821	BOCA RATON	FL		05/22/2024		8,429		(364)			(364)		8,065	8,065			
100174871	WAYNE	PA		10/31/2024		1,125		(101)			(101)		1,025	1,025			
100137227	PANAMA CITY BEACH	FL		11/29/2023		990		(18)			(18)		971	971			
100132142	CRESSON	TX		10/13/2023		936		(17)			(17)		919	919			
100159561	PALM COAST	FL		07/15/2024		(8)		8			8						
100109184	HOUSTON	TX		07/21/2023		1,012		(111)			(111)		901	901			
100082640	MIAMI	FL		04/14/2022		2,979		8			8		2,988	2,988			
100160186	SEVIERVILLE	TN		07/18/2024		980		(63)			(63)		916	916			
100149845	SAUGUS	MA		04/29/2024		1,077		(91)			(91)		987	987			
100168512	PORT ORCHARD	WA		09/25/2024		1,097		(53)			(53)		1,044	1,044			
100014225	GARDEN GROVE	CA		09/22/2017		(9,821)		(278)			(278)	19,329	9,230	9,758	528		528
100102861	KISSIMMEE	FL		06/22/2023		1,165		326			326		1,490	1,490			
100143407	DULUTH	GA		02/16/2024		567		(105)			(105)		462	462			
100108395	NEWBURGH	NY		05/25/2023		(201)		1,179			1,179		978	978			
100164844	BALDWIN PARK	CA		08/26/2024		1,045		(86)			(86)		959	959			
100084634	KISSIMMEE	FL		08/02/2022		717		(255)			(255)		462	462			
100148894	ORLANDO	FL		04/17/2024		649		(71)			(71)		578	578			
100150125	GARDEN GROVE	CA		06/14/2024		1,110		(102)			(102)		1,008	1,008			
100172466	ROGERS	AR		10/23/2024		960		(73)			(73)		887	887			
100162883	RALEIGH	NC		08/12/2024		890		(78)			(78)		812	812			
100087788	LOS ANGELES	CA		11/17/2022		64,334		(1,146)			(1,146)	13,865	77,052	77,000	(52)		(52)
100076539	VAN NUYS	CA		01/04/2022		2,240		(90)			(90)		2,150	2,150			
100111118	ANAHEIM	CA		06/29/2023		794		37			37		830	830			
100169444	OXFORD	MA		09/30/2024		627		(83)			(83)		543	543			
100176105	PORTLAND	OR		12/20/2024		714		(94)			(94)		620	620			
100090938	SALEM	MA		01/31/2023		660		18			18		678	678			
100165923	HASTINGS	MN		09/06/2024		1,604		(55)			(55)		1,549	1,549			
100102146	TERRELL	TX		04/14/2023		1,418		(80)			(80)		1,338	1,338			
100130222	KATY	TX		11/15/2023		895		(92)			(92)		802	802			
100141206	BOYNTON BEACH	FL		01/30/2024		540		1			1		541	541			
100081518	COSTA MESA	CA		03/18/2022		2,053		84			84		2,137	2,137			
100132503	MENIFEE	CA		11/03/2023		995		51			51		1,046	1,046			
100141879	GLENDALE	CA		03/27/2024		1,319		(66)			(66)		1,253	1,253			
100173058	FORT LAUDERDALE	FL		10/25/2024		1,493		(140)			(140)		1,353	1,353			
100133427	LEHIGH ACRES	FL		10/19/2023		(297)		679			679		381	381			
100081681	LOS ANGELES	CA		03/21/2022		49		(49)			(49)						
100100779	GILROY	CA		04/28/2023		3,671		784			784		4,455	4,455			
100100545	MORENO VALLEY	CA		04/27/2023		1,012		(81)			(81)		931	931			
100149869	MORENO VALLEY	CA		04/29/2024		1,125		(192)			(192)		933	933			
100142229	SATELLITE BEACH	FL		03/15/2024		717		(90)			(90)		627	627			
100121007	NEW BRAUNFELS	TX		08/30/2023		1,030		61			61		1,091	1,091			
100162938	CARY	NC		08/12/2024		973		(73)			(73)		899	899			
100152518	FEDERAL WAY	WA		05/17/2024		1,004		(48)			(48)		956	956			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178266	HOUSTON	TX		11/19/2024		307,667		(10,786)			(10,786)		296,881	296,881			
100070452	GARFIELD	NJ		09/23/2021		2,140		(177)			(177)		1,963	1,963			
100185090	DALLAS	TX		12/20/2024		692		(1)			(1)		691	691			
100158841	CHARLOTTESVILLE	VA		07/12/2024		1,015		(83)			(83)		932	932			
100101144	JERSEY CITY	NJ		04/28/2023		(4,646)		4,646			4,646						
100157816	DEERFIELD BEACH	FL		08/01/2024		694		(81)			(81)		613	613			
100171840	MILPITAS	CA		10/17/2024		1,068		(86)			(86)		983	983			
100137595	WASHINGTON	DC		12/08/2023		938		(40)			(40)		897	897			
100000333	UNION CITY	CA		09/27/2016		2,254		(65)			(65)		2,189	2,189			
100131960	NEW SMYRNA BEACH	FL		10/13/2023		1,487		9			9		1,496	1,496			
100132583	FORT COLLINS	CO		11/03/2023		18		(18)			(18)						
100108299	TEMPE	AZ		05/24/2023		1,051		(116)			(116)		935	935			
100181938	LEHIGH ACRES	FL		12/12/2024		1,089		15			15		1,104	1,104			
100114661	HENDERSON	NV		06/29/2023		1,213		51			51		1,265	1,265			
100170074	DURHAM	NC		10/08/2024		1,138		(91)			(91)		1,048	1,048			
100173197	ROSEVILLE	CA		10/30/2024		1,229		29			29		1,259	1,259			
100143308	QUEEN CREEK	AZ		02/16/2024		1,208		18			18		1,226	1,226			
100136430	PORT ORCHARD	WA		11/20/2023		654		33			33		687	687			
100133515	BRONX	NY		10/19/2023		650		(55)			(55)		595	595			
100178278	ONTARIO	CA		11/19/2024		767		(72)			(72)		695	695			
100133921	NASHVILLE	TN		10/25/2023		274		30			30		304	304			
100185103	DALLAS	TX		12/20/2024		690		1			1		691	691			
100160496	FLORIDA CITY	FL		07/19/2024		762		(88)			(88)		674	674			
100130452	SAINT CLOUD	FL		09/28/2023		912		13			13		925	925			
100144974	UNITED KINGDOM	GBR		03/12/2024		(3,513)		3,513			3,513						
100074216	SACRAMENTO	CA		12/09/2021		2,041		(214)			(214)		1,827	1,827			
100166950	AUSTIN	TX		09/13/2024		978		(82)			(82)		895	895			
100150813	APOPKA	FL		05/08/2024		995		(79)			(79)		917	917			
100161770	MONROE	NY		07/31/2024		856		(58)			(58)		798	798			
100112446	SANTA MONICA	CA		06/29/2023		4,652		1,626			1,626		6,279	6,279			
100079638	PALMDALE	CA		04/08/2022		1,887		(161)			(161)		1,726	1,726			
100129948	FITCHBURG	MA		09/27/2023		(107)		938			938		831	831			
100170909	FULSHEAR	TX		10/11/2024		960		(42)			(42)		918	918			
100170461	PAWTUCKET	RI		10/09/2024		1,047		(76)			(76)		971	971			
100168097	SAINT PETERSBURG	FL		09/20/2024		(18,734)		34			34	19,109	408	312	(96)		(96)
100170231	GLENN DALE	MD		10/08/2024		4,197		50			50		4,247	4,247			
100182177	TROUTMAN	NC		12/12/2024		1,008		(8)			(8)		1,000	1,000			
100160432	SAN BERNARDINO	CA		07/19/2024		957		(53)			(53)		904	904			
100129808	NORWALK	CT		09/27/2023		1,458		6			6		1,464	1,464			
100119418	FORT COLLINS	CO		07/31/2023		1,127		(26)			(26)		1,101	1,101			
100086744	ORANGE	CA		09/30/2022		1,247		(2)			(2)		1,245	1,245			
100142955	NORTH PLAINFIELD	NJ		02/09/2024		818		(3)			(3)		815	815			
100117910	SAN JOSE	CA		07/20/2023		796		(87)			(87)		710	710			
100099577	WILLISTON	FL		04/06/2023		588		(20)			(20)		568	568			
100114858	BROKEN BOW	OK		07/10/2023		1,245		3			3		1,248	1,248			
100165401	WASILLA	AK		08/29/2024		1,007		(81)			(81)		926	926			
100119646	PHELAN	CA		08/04/2023		740		(68)			(68)		672	672			
100185788	PALOS VERDES ESTATES	CA		12/26/2024		729		(68)			(68)		662	662			
100164827	GAINESVILLE	GA		08/26/2024		977		(49)			(49)		929	929			
100162516	SARASOTA	FL		08/12/2024		1,018		(65)			(65)		953	953			
100169087	YOUNGSVILLE	NC		09/27/2024		956		(53)			(53)		904	904			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115022	MALVERN	PA		07/14/2023		1,179		(43)			(43)		1,136	1,136			
100132127	ROSEVILLE	CA		10/13/2023		1,016		(40)			(40)		976	976			
100168628	LOS ANGELES	CA		09/25/2024		1,105		(80)			(80)		1,026	1,026			
100148458	PARKER	CO		04/12/2024		1,360		250			250		1,610	1,610			
100159888	MIAMI	FL		08/16/2024		630		(38)			(38)		592	592			
100154093	EDMOND	OK		07/11/2024		677		(109)			(109)		568	568			
100087912	HENDERSON	NV		10/18/2022		10		(10)			(10)						
100176108	SAINT GEORGES	DE		12/20/2024		569		(41)			(41)		528	528			
100148115	OAKLAND PARK	FL		04/10/2024		2,059		(67)			(67)		1,992	1,992			
100177761	OAKLAND	NJ		11/19/2024		2,097		(158)			(158)		1,939	1,939			
100151113	MIAMI	FL		05/08/2024		986		(67)			(67)		919	919			
100181321	SUMMERVILLE	SC		12/06/2024		1,136		(59)			(59)		1,077	1,077			
100156754	CRANBERRY TOWNSHIP	PA		06/26/2024		1,501		(59)			(59)		1,442	1,442			
100136731	PATERSON	NJ		11/27/2023		807		8			8		815	815			
100102832	LAS VEGAS	NV		06/22/2023		1,055		(125)			(125)		930	930			
100182471	JACKSONVILLE	FL		12/12/2024		752		18			18		770	770			
100163315	APPLE VALLEY	CA		08/13/2024		47		(47)			(47)						
100182633	LAKE MARY	FL		12/12/2024		749		73			73		823	823			
100101147	JERSEY CITY	NJ		04/28/2023		(4,639)		4,639			4,639						
100156410	KAILUA-KONA	HI		06/24/2024		1,018		6			6		1,024	1,024			
100165344	TOMBALL	TX		08/29/2024		1,053		(76)			(76)		977	977			
100167063	CHICAGO	IL		09/13/2024		914		(47)			(47)		867	867			
100158463	BETHANY	CT		07/10/2024		1,117		(105)			(105)		1,012	1,012			
100140072	MESA	AZ		01/09/2024		1,168		2			2		1,170	1,170			
100151122	SANTA FE	NM		05/08/2024		1,080		(55)			(55)		1,025	1,025			
100161974	PALMDALE	CA		07/31/2024		908		(66)			(66)		842	842			
100161105	VENICE	FL		07/24/2024		890		(72)			(72)		817	817			
100168169	BAKERSFIELD	CA		09/20/2024		326		33			33		359	359			
100180243	MANCHESTER	CT		11/25/2024		1,091		19			19		1,110	1,110			
100164389	POTTSTOWN	PA		08/21/2024		1,148		38			38		1,186	1,186			
100163432	PONTE VEDRA	FL		09/27/2024		978		(71)			(71)		907	907			
100116882	ARLETA	CA		07/20/2023		1,243		207			207		1,450	1,450			
100181890	SAINT AUGUSTINE	FL		12/12/2024		1,059		(46)			(46)		1,013	1,013			
100129516	MIAMI LAKES	FL		09/29/2023		726		(16)			(16)		711	711			
100129422	SAN DIEGO	CA		09/29/2023		1,046		(12)			(12)		1,034	1,034			
100120886	SEVIERVILLE	TN		08/30/2023		2,598		37			37		2,635	2,635			
100150891	LAS VEGAS	NV		05/08/2024		984		(65)			(65)		919	919			
100180171	PATERSON	NJ		11/25/2024		561		(60)			(60)		501	501			
100159334	LATHROP	CA		07/15/2024		812		57			57		869	869			
100162591	VAIL	AZ		08/12/2024		989		(56)			(56)		934	934			
100048808	WHITTIER	CA		11/20/2020		3,398		(254)			(254)		3,143	3,143			
100091847	OAKLAND	CA		01/30/2023		6		(6)			(6)						
100133792	SANTEE	CA		10/20/2023		844		(79)			(79)		765	765			
100101143	JERSEY CITY	NJ		04/28/2023		(4,581)		4,635			4,635		54			(54)	(54)
100135534	NORCROSS	GA		11/13/2023		2,577		(60)			(60)		2,517	2,517			
100174267	HENDERSON	NV		10/31/2024		1,243		(9)			(9)		1,234	1,234			
100158638	AUSTIN	TX		07/10/2024		2,990		(91)			(91)		2,899	2,899			
100102831	NAPLES	FL		06/22/2023		(12,752)		(114)			(114)	13,831	965	932		(33)	(33)
100172610	BELLEVILLE	NJ		10/23/2024		1,047		(78)			(78)		969	969			
100014270	EAST QUOGUE	NY		09/27/2017		609		1,081			1,081		1,690	1,690			
100110417	ENGLEWOOD	CO		06/30/2023		1,078		(56)			(56)		1,022	1,022			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043444	QUINCY	MA		08/13/2020		475		916			916		1,391	1,391			
100091338	CUTLER BAY	FL		01/13/2023		7		(7)			(7)						
100138850	WEST PARK	FL		12/21/2023		924		(51)			(51)		874	874			
100141370	FULLERTON	CA		01/30/2024		798		(41)			(41)		757	757			
100166176	TAYLORSVILLE	UT		09/09/2024		1,051		(65)			(65)		986	986			
100175913	GRAYSON	GA		11/14/2024		1,083		526			526		1,609	1,609			
100178396	SUNNYVALE	TX		11/21/2024		880		(75)			(75)		806	806			
100140900	PHOENIX	AZ		02/26/2024		888		(114)			(114)		774	774			
100178268	FREDERICKSBURG	VA		11/19/2024		1,580		(8)			(8)		1,572	1,572			
100182448	NEWARK	NJ		12/12/2024		4,102		12			12		4,114	4,114			
100149399	WEST CHESTER	PA		04/24/2024		1,536		(24)			(24)		1,512	1,512			
100173974	LUMBERTON	NC		10/31/2024		3,499		(257)			(257)		3,242	3,242			
100158694	GARLAND	KS		07/10/2024		996		(51)			(51)		945	945			
100082615	LOS ANGELES	CA		04/14/2022		1,808		28			28		1,836	1,836			
100120844	DESERT HOT SPRINGS	CA		08/25/2023		885		(85)			(85)		800	800			
100172438	WINCHESTER	CA		10/23/2024		1,196		87			87		1,283	1,283			
100153040	CANTON	CT		06/27/2024		863		(103)			(103)		760	760			
100161071	POTTSTOWN	PA		07/24/2024		1,221		71			71		1,292	1,292			
100139741	UNITED KINGDOM	GBR		12/18/2023		1,309							1,309	1,309			
100086730	ANDERSON	SC		09/30/2022		5,949		(37)			(37)		5,911	5,911			
100172973	MARGATE	FL		10/25/2024		908		(163)			(163)		745	745			
100152015	NORTH CHARLESTON	SC		06/14/2024		955		(44)			(44)		911	911			
100156840	HACKETTSTOWN	NJ		06/27/2024		(484)		1,349			1,349		865	865			
100178450	CRANFORD	NJ		11/21/2024		1,091		(72)			(72)		1,019	1,019			
100147973	AURORA	CO		04/08/2024		1,246		212			212		1,458	1,458			
100149963	NORTH CHARLESTON	SC		06/07/2024		945		14			14		959	959			
100120305	PALM DESERT	CA		08/18/2023		1,205		(38)			(38)		1,167	1,167			
100150062	ASTATULA	FL		06/14/2024		892		(99)			(99)		793	793			
100159524	MURRIETA	CA		07/15/2024		1,120		(35)			(35)		1,085	1,085			
100168794	PERTH AMBOY	NJ		09/26/2024		1,008		(139)			(139)		869	869			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		2,952		100			100		3,052	3,052			
100142486	BONITA	CA		03/08/2024		40		(39)			(39)		1	1			
100074424	FRANKLIN	TN		12/02/2021		1,843		(225)			(225)		1,618	1,618			
100166928	EDINBURG	TX		09/13/2024		996		(62)			(62)		934	934			
100143485	LAKEWOOD	CO		02/21/2024		949		(30)			(30)		919	919			
100147138	BEALETON	VA		05/08/2024		1,070		(17)			(17)		1,053	1,053			
100174990	MIAMI	FL		10/31/2024		2,178		(279)			(279)		1,899	1,899			
100167004	WAIPAHU	HI		09/13/2024		985		(71)			(71)		915	915			
100182410	PHOENIX	AZ		12/12/2024		754		84			84		838	838			
100087982	REDMOND	OR		10/25/2022		1,011		(46)			(46)		965	965			
100165138	UNITED KINGDOM	GBR		08/27/2024		95							95	95			
100182083	PRINCETON JUNCTION	NJ		12/12/2024		51,793		148			148		51,941	51,941			
100141373	CHINO	CA		01/30/2024		(12,924)		(79)			(79)	13,821	818	798	(20)		(20)
100127509	CHARLESTON	SC		09/08/2023		1,172		(36)			(36)		1,136	1,136			
100148031	CONROE	TX		04/10/2024		879		(31)			(31)		848	848			
100144441	RIVERSIDE	CA		04/26/2024		35		(35)			(35)						
100116868	HACIENDA HEIGHTS	CA		07/20/2023		94,423		7,677			7,677		102,101	102,101			
100158770	PARKER	CO		07/10/2024		(12,492)		224			224	13,818	1,550	1,503	(47)		(47)
100136106	HENDERSON	NV		12/18/2023		886		(75)			(75)		811	811			
100160168	BORREGO SPRINGS	CA		07/18/2024		895		(61)			(61)		833	833			
100161960	SAN BERNARDINO	CA		07/31/2024		937		(130)			(130)		806	806			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119836	SPRING VALLEY	NY		08/08/2023		(64)		1,036			1,036		972	972			
100162341	GOLD CANYON	AZ		08/06/2024		2,043		(149)			(149)		1,894	1,894			
100100495	OCEAN CITY	NJ		04/27/2023		1,595		25			25		1,621	1,621			
100155906	MIAMI	FL		06/17/2024		1,433		(42)			(42)		1,391	1,391			
100115377	MONTCLAIR	CA		07/17/2023		1,898		(79)			(79)		1,819	1,819			
100158594	SURF CITY	NC		07/10/2024		895		(82)			(82)		812	812			
100158012	MCALLEN	TX		07/09/2024		1,069		8			8		1,077	1,077			
100133952	NANUET	NY		10/25/2023		893		(65)			(65)		829	829			
100117111	BROOKLYN	NY		07/20/2023		1,563		1,131			1,131		2,694	2,694			
100174791	JACKSONVILLE	FL		10/31/2024		885		(163)			(163)		722	722			
100170474	CHICAGO	IL		10/09/2024		2,163		23			23		2,186	2,186			
100127687	MIAMI	FL		09/08/2023		381		(20)			(20)		360	360			
100110668	MIAMI	FL		06/30/2023		1,051		(65)			(65)		986	986			
100169734	IRVING	TX		09/30/2024		1,072		(89)			(89)		982	982			
100182449	ASHEVILLE	NC		12/12/2024		726		1			1		727	727			
100116522	JAMAICA	NY		07/20/2023		1,008		455			455		1,464	1,464			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021		1,360		(221)			(221)		1,139	1,139			
100142598	LAS VEGAS	NV		02/08/2024		871		(64)			(64)		808	808			
100026176	BROOKLYN	NY		09/20/2018		1,746		59			59		1,805	1,805			
100120196	SYLMAR	CA		08/18/2023		840		(41)			(41)		799	799			
100119302	ARNOLD	CA		07/31/2023		1,131		(11)			(11)		1,120	1,120			
100154202	CHICAGO	IL		07/11/2024		955		(119)			(119)		836	836			
100152374	CLERMONT	FL		05/17/2024		977		(58)			(58)		919	919			
100128373	PLANO	TX		09/15/2023		910		(64)			(64)		846	846			
100100335	JAMAICA	NY		04/27/2023		1,667		472			472		2,139	2,139			
100065385	DENVER	CO		07/28/2021		2,257		(147)			(147)		2,109	2,109			
100080856	DOVER	FL		03/17/2022		1,773		(34)			(34)		1,739	1,739			
100175259	RATHDRUM	ID		11/05/2024		1,063		(57)			(57)		1,006	1,006			
100159407	CEDAR LAKE	IN		07/15/2024		5,108		(191)			(191)		4,916	4,916			
100109295	DALLAS	TX		06/12/2023		1,250		(46)			(46)		1,204	1,204			
100144023	KENILWORTH	NJ		03/07/2024		1,082		(13)			(13)		1,069	1,069			
100186781	LAS VEGAS	NV		12/31/2024		1,017		(70)			(70)		947	947			
100109341	SANTA MARIA	CA		06/12/2023		1,067		(45)			(45)		1,023	1,023			
100156521	MILLVILLE	DE		06/24/2024		1,231		169			169		1,400	1,400			
100165238	FANWOOD	NJ		08/29/2024		23		(23)			(23)						
100132612	PALMDALE	CA		11/03/2023		934		(16)			(16)		918	918			
100082605	RESEDA	CA		04/14/2022		1,865		8			8		1,874	1,874			
100171515	ALPENA	MI		10/16/2024		973		(91)			(91)		882	882			
100159456	GLENDALE	AZ		07/15/2024		1,114		(29)			(29)		1,085	1,085			
100143587	CENTRAL ISLIP	NY		02/21/2024		(456)		1,305			1,305		849	849			
100071718	NAMPA	ID		10/14/2021		2,239		(138)			(138)		2,101	2,101			
100181267	WEST PALM BEACH	FL		12/06/2024		951		51			51		1,002	1,002			
100087218	MURRIETA	CA		10/25/2022		1,817		202			202		2,019	2,019			
100117842	KATY	TX		07/20/2023		886		(61)			(61)		825	825			
100175744	SIMI VALLEY	CA		11/12/2024		2,128		(109)			(109)		2,019	2,019			
100108219	JURUPA VALLEY	CA		05/24/2023		862		(127)			(127)		735	735			
100158811	CAPE CORAL	FL		07/10/2024		1,016		(69)			(69)		947	947			
100160549	WORCESTER	MA		07/19/2024		1,067		72			72		1,138	1,138			
100140144	CHANDLER	AZ		01/09/2024		993		(45)			(45)		949	949			
100013236	LOS ANGELES	CA		05/25/2017		1,099		460			460		1,560	1,560			
100151772	HENDERSON	NV		05/10/2024		19		(18)			(18)		2	2			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156033	ROYAL PALM BEACH	FL		06/18/2024		14		(14)			(14)						
100143459	PALMDALE	CA		02/16/2024		693		(21)			(21)		672	672			
100152488	VICTORVILLE	CA		05/16/2024		849		(22)			(22)		827	827			
100180612	BRANFORD	CT		11/26/2024		698		(37)			(37)		661	661			
100175319	MCALLEN	TX		11/05/2024		1,060		(54)			(54)		1,006	1,006			
100158066	RANCHO CORDOVA	CA		07/09/2024		1,254		236			236		1,490	1,490			
100169536	MOUNT VERNON	WA		09/30/2024		603		8			8		611	611			
100163104	SARASOTA	FL		08/13/2024		975		(78)			(78)		897	897			
100135375	SUNSET BEACH	NC		11/13/2023		896		(14)			(14)		882	882			
100156848	CITY OF ORANGE	NJ		06/27/2024		(926)		1,919			1,919		993	993			
100173072	MORENO VALLEY	CA		10/25/2024		653		(56)			(56)		597	597			
100163982	PERRIS	CA		08/21/2024		1,085		(38)			(38)		1,048	1,048			
100148249	JACKSON	NJ		04/12/2024		1,091		(79)			(79)		1,012	1,012			
100162874	STOCKTON	CA		08/12/2024		975		(54)			(54)		922	922			
100158279	UNITED KINGDOM	GBR		07/09/2024		(47)		47			47						
100174900	JACKSONVILLE	FL		10/31/2024		1,089		(71)			(71)		1,019	1,019			
100109024	RIVERSIDE	CA		05/31/2023		8,987		(252)			(252)		8,735	8,735			
100152494	SAN BERNARDINO	CA		05/16/2024		650		(88)			(88)		562	562			
100153286	PHOENIX	AZ		05/30/2024		966		(11)			(11)		955	955			
100148247	ATLANTA	GA		04/12/2024		1,162		(31)			(31)		1,131	1,131			
100186215	RONDA	NC		12/27/2024		682		(58)			(58)		624	624			
100167763	HOUSTON	TX		09/19/2024		600		(155)			(155)		445	445			
100168092	ARCADIA	CA		09/20/2024		336		28			28		364	364			
100158114	AUSTIN	TX		07/09/2024		1,139		(59)			(59)		1,081	1,081			
100176567	CENTEREACH	NY		11/15/2024		1,191		15			15		1,206	1,206			
100186489	RIDGEFIELD	WA		12/30/2024		695		(55)			(55)		640	640			
100185350	CHESTERTON	IN		12/20/2024		1,087		11			11		1,099	1,099			
100164410	WESLEY CHAPEL	FL		08/21/2024		1,426		(45)			(45)		1,381	1,381			
100142385	RAHWAY	NJ		03/15/2024		1,150		(56)			(56)		1,093	1,093			
100141200	TAMPA	FL		01/30/2024		849		(64)			(64)		786	786			
100160945	ROSEVILLE	CA		07/24/2024		5,207		(260)			(260)		4,947	4,947			
100027064	OXNARD	CA		09/26/2018		2,309		94			94		2,403	2,403			
100170134	SONORA	CA		10/08/2024		1,152		43			43		1,194	1,194			
100083663	SANTA CLARITA	CA		06/23/2022		1,760		(13)			(13)		1,747	1,747			
100172739	BERWYN HEIGHTS	MD		11/21/2024		556		(105)			(105)		451	451			
100153005	EAST ORANGE	NJ		06/27/2024		257		36			36		293	293			
100134509	MORTON	PA		10/30/2023		774		(74)			(74)		700	700			
100174383	NORTH MIAMI	FL		10/31/2024		3,007		(98)			(98)		2,909	2,909			
100176192	ANACORTES	WA		12/20/2024		722		(48)			(48)		674	674			
100165914	OKLAHOMA CITY	OK		09/06/2024		2,742		(90)			(90)		2,652	2,652			
100165665	AUSTELL	GA		10/04/2024		(12,639)		(184)			(184)	13,710	887	861	(26)		(26)
100158441	WEATHERFORD	TX		07/10/2024		(17,375)		(47)			(47)	18,938	1,516	1,460	(56)		(56)
100082635	WAKE FOREST	NC		04/14/2022		1,646		(118)			(118)		1,528	1,528			
100159208	FLOWER MOUND	TX		07/15/2024		1,113		(63)			(63)		1,050	1,050			
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		(11,938)		(44)			(44)	13,701	1,720	1,656	(64)		(64)
100167152	SPRING	TX		09/13/2024		955		(95)			(95)		860	860			
100027051	FAIRFAX	VA		09/26/2018		1,584		459			459		2,044	2,044			
100184893	BOCA RATON	FL		12/17/2024		2,273		(112)			(112)		2,161	2,161			
100178329	ORANGEVALE	CA		11/19/2024		45		(15)			(15)		29	29			
100180891	UNITED KINGDOM	GBR		11/27/2024		90							90	90			
100140564	ESTERO	FL		01/19/2024		6,982		(240)			(240)		6,742	6,742			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090041	BELLEVILLE	NJ		01/13/2023		992		(12)			(12)		980	980			
100173539	UNITED KINGDOM	GBR		10/29/2024		101							101	101			
100142474	PIEDMONT	SC		03/08/2024		10,381		(312)			(312)		10,069	10,069			
100139597	RICHMOND	TX		12/28/2023		1,468		(98)			(98)		1,370	1,370			
100144740	UNITED KINGDOM	GBR		03/12/2024		(3)		1,363			1,363		1,361	1,361			
100160160	ELK GROVE	CA		07/17/2024		1,021		(70)			(70)		951	951			
100136939	MIAMI	FL		11/28/2023		1,029		81			81		1,110	1,110			
100144517	JURUPA VALLEY	CA		04/26/2024		66		(44)			(44)		22	22			
100171513	NEWARK	DE		10/16/2024		1,064		(63)			(63)		1,001	1,001			
100148848	CAPE ELIZABETH	ME		04/17/2024		995		(40)			(40)		955	955			
100156608	JERSEY CITY	NJ		06/24/2024		954		4			4		957	957			
100164309	WELLINGTON	FL		08/21/2024		1,005		(66)			(66)		939	939			
100155094	TEMPE	AZ		07/19/2024		402		593			593		995	995			
100080521	BRIGHTON	CO		03/30/2022		1,998		(149)			(149)		1,849	1,849			
100117664	BEAUMONT	CA		07/20/2023		1,075		(41)			(41)		1,034	1,034			
100087946	COCONUT CREEK	FL		10/25/2022		1,104		63			63		1,167	1,167			
100137102	MINERAL BLUFF	GA		11/28/2023		48,281		(43)			(43)		48,238	48,238			
100170221	CHICAGO	IL		10/08/2024		1,310		(85)			(85)		1,226	1,226			
100162488	DUMFRIES	VA		08/07/2024		993		(124)			(124)		869	869			
100153650	LIBERTY HILL	TX		05/31/2024		885		(122)			(122)		762	762			
100147840	ROCKVILLE	MD		04/08/2024		1,086		(34)			(34)		1,051	1,051			
100165759	ORLANDO	FL		08/29/2024		1,095		(150)			(150)		945	945			
100143790	ALTON	NH		02/28/2024		999		(95)			(95)		904	904			
100079878	BONITA SPRINGS	FL		04/25/2022		2,171		(90)			(90)		2,082	2,082			
100144159	WEST DEPTFORD	NJ		03/07/2024		134,681		(3,513)			(3,513)		131,167	131,167			
100162988	PORTLAND	OR		08/12/2024		964		(73)			(73)		891	891			
100076661	MIAMI	FL		12/16/2021		2,211		(130)			(130)		2,081	2,081			
100138687	BAKERSFIELD	CA		02/02/2024		731		(146)			(146)		585	585			
100144084	PORTLAND	OR		03/07/2024		1,025		(58)			(58)		967	967			
100110765	OCEANSIDE	CA		08/11/2023		(5)		5			5						
100143306	QUEEN CREEK	AZ		02/16/2024		1,197		18			18		1,215	1,215			
100120940	HARDEEVILLE	SC		08/30/2023		1,678		216			216		1,894	1,894			
100171214	MILLSAP	TX		10/16/2024		3,662		(262)			(262)		3,400	3,400			
100167950	COMPTON	CA		09/20/2024		1,007		(122)			(122)		885	885			
100163893	SAN ANTONIO	TX		09/27/2024		983		(120)			(120)		863	863			
100164391	STOCKTON	CA		08/21/2024		1,271		161			161		1,431	1,431			
100132277	LEANDER	TX		10/13/2023		1,886		(25)			(25)		1,861	1,861			
100152718	PALM DESERT	CA		05/17/2024		1,619		250			250		1,869	1,869			
100088083	CENTENNIAL	CO		10/25/2022		1,098		(80)			(80)		1,018	1,018			
100076136	COLLEYVILLE	TX		01/07/2022		3,002		(143)			(143)		2,859	2,859			
100186376	VACAVILLE	CA		12/30/2024		648		(56)			(56)		592	592			
100171225	OKLAHOMA CITY	OK		10/16/2024		708		(107)			(107)		601	601			
100170096	QUEEN CREEK	AZ		10/08/2024		1,316		(130)			(130)		1,185	1,185			
100167762	HOUSTON	TX		09/19/2024		594		(149)			(149)		445	445			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		1,023		(66)			(66)		957	957			
100149569	MANTECA	CA		04/26/2024		1,169		(108)			(108)		1,061	1,061			
100132271	LOGANVILLE	GA		10/13/2023		979		124			124		1,102	1,102			
100116105	GLENDALE	CA		07/20/2023		1,250		841			841		2,091	2,091			
100110075	BEND	OR		06/23/2023		988		(80)			(80)		908	908			
100138042	RIALTO	CA		12/13/2023		955		(24)			(24)		931	931			
100014505	CHULA VISTA	CA		09/27/2017		2,435		376			376		2,811	2,811			

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100168187	ARNOLD	CA		09/20/2024		269		16			16		285	285			
100156880	SHIRLEY	NY		06/27/2024		901		(75)			(75)		826	826			
100136877	ROSEVILLE	CA		11/27/2023		846		301			301		1,147	1,147			
100000304	UPLAND	CA		09/27/2016		1,099		298			298		1,396	1,396			
100127612	DENVER	CO		09/08/2023		1,345		(40)			(40)		1,305	1,305			
100158614	LAS VEGAS	NV		07/10/2024		971		(76)			(76)		896	896			
100169658	MIAMI	FL		09/30/2024		977		(95)			(95)		882	882			
100167976	MARGATE	FL		09/20/2024		1,429		(58)			(58)		1,371	1,371			
100148370	BRADENTON	FL		04/12/2024		1,280		93			93		1,373	1,373			
100156875	BRENTWOOD	NY		06/27/2024		916		(47)			(47)		870	870			
100168309	KISSIMMEE	FL		09/20/2024		(64)		64			64						
100167819	MASTIC	NY		09/19/2024		947		(101)			(101)		846	846			
100014266	NEW ROCHELLE	NY		09/27/2017		1,185		1,329			1,329		2,514	2,514			
100090028	HOLLYWOOD	FL		01/13/2023		972		61			61		1,033	1,033			
100077949	LATHROP	CA		02/18/2022		1,907		(58)			(58)		1,849	1,849			
100147118	RANDOLPH	MA		05/08/2024		989		(16)			(16)		973	973			
100143824	STADSKANAAL	NLD		02/27/2024													
100143393	LANCASTER	CA		02/16/2024		569		(116)			(116)		452	452			
100161737	PATCHOGUE	NY		07/30/2024		884		(111)			(111)		773	773			
100159240	FUQUAY VARINA	NC		07/15/2024		675		(65)			(65)		611	611			
100110463	GARDENA	CA		06/30/2023		1,122		(82)			(82)		1,040	1,040			
100181691	RIALTO	CA		12/11/2024		689		(95)			(95)		595	595			
100158916	NORTH MYRTLE BEACH	SC		07/12/2024		946		(101)			(101)		845	845			
100103726	LOS ANGELES	CA		05/08/2023		786		(60)			(60)		726	726			
100065468	TIGARD	OR		07/28/2021		2,290		(88)			(88)		2,202	2,202			
100090840	SAINT GEORGE	UT		01/06/2023		17		(17)			(17)						
100176162	CONCORD	CA		12/20/2024		2,168		(60)			(60)		2,107	2,107			
100161715	PEORIA	AZ		07/30/2024		748		(62)			(62)		686	686			
100168270	GILBERT	AZ		09/20/2024		985							985	985			
100156687	LAS VEGAS	NV		06/24/2024		1,034		(58)			(58)		976	976			
100081063	SAVANNAH	GA		03/18/2022		4,214		550			550		4,764	4,764			
100100909	PITTSBURG	CA		04/28/2023		3,406		(35)			(35)		3,371	3,371			
100165470	LAS VEGAS	NV		08/29/2024		1,051		(56)			(56)		994	994			
100049655	HUNTINGTON STATION	NY		11/20/2020		882		567			567		1,449	1,449			
100128923	SAN PABLO	CA		09/22/2023		870		(62)			(62)		808	808			
100182509	PUYALLUP	WA		12/12/2024		740		(6)			(6)		734	734			
100157966	LAKE OSWEGO	OR		07/09/2024		970		(56)			(56)		914	914			
100103241	NORCO	CA		04/27/2023		1,004		(82)			(82)		922	922			
100133281	LOS ANGELES	CA		11/29/2023		806		(60)			(60)		746	746			
100148103	SMYRNA	GA		04/10/2024		1,057		99			99		1,156	1,156			
100135523	TROPHY CLUB	TX		11/13/2023		1,006		20			20		1,026	1,026			
100140306	TEMPE	AZ		01/18/2024		951		(85)			(85)		867	867			
100175622	FAIRVIEW	NJ		11/12/2024		849		(68)			(68)		780	780			
100164319	WOODBRIDGE	VA		08/21/2024		1,063		(46)			(46)		1,017	1,017			
100171880	WESTERLY	RI		10/17/2024		1,039		(60)			(60)		978	978			
100169661	PEARL RIVER	NY		09/30/2024		3,164		(216)			(216)		2,948	2,948			
100164168	SARASOTA	FL		08/21/2024		960		13			13		972	972			
100164364	WORCESTER	MA		08/21/2024		1,899		(70)			(70)		1,830	1,830			
100176726	LAS VEGAS	NV		11/15/2024		1,326		93			93		1,420	1,420			
100101026	SAN DIEGO	CA		04/28/2023		1,523		525			525		2,048	2,048			
100092020	MOHNTON	PA		02/09/2023		103,746		(2,079)			(2,079)		101,666	101,666			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127639	EAST RUTHERFORD	NJ		09/08/2023		5,131		7			7		5,138	5,138			
100154184	DALLAS	TX		07/11/2024		565		(143)			(143)		422	422			
100088175	SANTA MARIA	CA		10/25/2022		724		24			24		748	748			
100163099	PITTSBORO	NC		08/13/2024		1,137		(36)			(36)		1,101	1,101			
100087320	MIAMI	FL		10/25/2022		2,410		148			148		2,559	2,559			
100165520	FRISCO	TX		08/29/2024		1,056		(29)			(29)		1,026	1,026			
100152797	BRIDGEPORT	CT		05/22/2024		742		(39)			(39)		703	703			
100139845	UNITED KINGDOM	GBR		12/18/2023		2,297							2,297	2,297			
100172504	ROSEVILLE	CA		10/23/2024		1,090		(82)			(82)		1,008	1,008			
100163323	AMARILLO	TX		08/13/2024		810		(98)			(98)		711	711			
100185993	BERGENFIELD	NJ		12/26/2024		392		(86)			(86)		306	306			
100128362	PHOENIX	AZ		09/14/2023		949		(65)			(65)		884	884			
100169782	RIO RANCHO	NM		09/30/2024		1,063		(60)			(60)		1,002	1,002			
100152266	IRVINGTON	NJ		05/17/2024		1,035		16			16		1,051	1,051			
100140777	BOWIE	MD		01/22/2024		697		(87)			(87)		610	610			
100164140	HOUSTON	TX		08/21/2024		913		66			66		979	979			
100158541	LEHIGH ACRES	FL		07/10/2024		779		(91)			(91)		688	688			
100175406	SEYMOUR	CT		12/23/2024		1,075		(47)			(47)		1,028	1,028			
100145067	UNITED KINGDOM	GBR		03/12/2024		(5,776)		5,804			5,804		28	28			
100152180	GRESHAM	OR		05/17/2024		957		20			20		977	977			
100172501	FAIRHOPE	AL		10/23/2024		1,066		(101)			(101)		965	965			
100101870	SAVANNAH	GA		04/06/2023		837		2			2		839	839			
100132353	DURHAM	NC		11/03/2023		1,225		299			299		1,524	1,524			
100117526	STANWOOD	WA		07/20/2023		(12,491)		10			10	13,666	1,184	1,062	(122)		(122)
100118997	ROCKVILLE	MD		07/27/2023		661		(73)			(73)		589	589			
100136762	EDGEWATER	NJ		11/27/2023		860		(43)			(43)		818	818			
100151400	NEWARK	NJ		05/10/2024		1,098		(33)			(33)		1,065	1,065			
100109733	KENNEWICK	WA		06/16/2023		991		(76)			(76)		915	915			
100164185	MIAMI	FL		08/21/2024		644		(156)			(156)		488	488			
100012123	WOODMERE	NY		03/08/2017		631		758			758		1,389	1,389			
100158827	LA FOLLETTE	TN		07/12/2024		597		(102)			(102)		495	495			
100155903	OVIEDO	FL		06/17/2024		1,076		(37)			(37)		1,040	1,040			
100160543	AURORA	CO		07/19/2024		849		(66)			(66)		784	784			
100138329	SALINAS	CA		12/18/2023		922		(77)			(77)		845	845			
100171961	TEMPE	AZ		10/17/2024		1,228		(43)			(43)		1,185	1,185			
100168505	WORCESTER	MA		09/25/2024		1,068		(66)			(66)		1,002	1,002			
100086917	FAYETTEVILLE	AR		10/24/2022		1,196		24			24		1,220	1,220			
100073556	SACRAMENTO	CA		11/19/2021		21		(21)			(21)						
100117462	SPARKS	NV		07/20/2023		1,185		79			79		1,264	1,264			
100110548	MANTECA	CA		06/30/2023		2,400		(80)			(80)		2,320	2,320			
100140998	GLADSTONE	OR		02/20/2024		908		(105)			(105)		803	803			
100134790	CHAMPIONSGATE	FL		10/30/2023		121		1,012			1,012		1,133	1,133			
100101691	RIVERSIDE	CA		03/31/2023		1,071		23			23		1,094	1,094			
100148946	REDLANDS	CA		04/17/2024		837		(79)			(79)		757	757			
100080191	EAGLE	ID		02/25/2022		1,795		(93)			(93)		1,702	1,702			
100186505	ELKRIDGE	MD		12/30/2024		874		(52)			(52)		821	821			
100100282	REUNION	FL		03/24/2023		1,053		(83)			(83)		970	970			
100142141	ELK GROVE	CA		02/29/2024		1,387		(147)			(147)		1,240	1,240			
100160864	LAKE FREDERICK	VA		07/24/2024		989		(70)			(70)		919	919			
100149546	WINTER GARDEN	FL		04/26/2024		1,086		(76)			(76)		1,010	1,010			
100011851	LOXAHATCHEE	FL		03/08/2017		2,919		317			317		3,236	3,236			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079964	OAKLEY	CA		04/25/2022		2,000		(12)			(12)		1,988	1,988			
100118916	VICTORVILLE	CA		07/27/2023		902		(62)			(62)		840	840			
100116775	WEST COVINA	CA		07/20/2023		1,360		1,032			1,032		2,392	2,392			
100131652	INDIO	CA		10/06/2023		998		(31)			(31)		967	967			
100102646	LAS VEGAS	NV		06/22/2023		1,606		(212)			(212)		1,394	1,394			
100169466	PHOENIX	AZ		09/30/2024		828							828	828			
100155059	DURANGO	CO		07/19/2024		958		(59)			(59)		899	899			
100136502	FRESNO	CA		11/20/2023		997		67			67		1,064	1,064			
100129812	WOODBURN	OR		09/27/2023		(13,039)		(45)			(45)	13,676	591	643	52		52
100175835	TAMPA	FL		11/12/2024		899		(80)			(80)		820	820			
100110391	LAS VEGAS	NV		06/30/2023		184,346		(3,128)			(3,128)		181,219	181,219			
100176536	GRANBY	CO		11/15/2024		748		(36)			(36)		712	712			
100148396	PLAINFIELD	NJ		04/12/2024		1,071		(19)			(19)		1,051	1,051			
100166954	TAMPA	FL		09/13/2024		1,041		(56)			(56)		984	984			
100088878	LAUREL	MD		11/15/2022		1,091		22			22		1,114	1,114			
100102824	RED OAK	TX		06/22/2023		218		35			35		253	253			
100137077	LITCHFIELD PARK	AZ		11/28/2023		993		30			30		1,023	1,023			
100081207	BRAMBLETON	VA		03/18/2022		3,376		177			177		3,553	3,553			
100157701	WINTER GARDEN	FL		06/28/2024		795		(137)			(137)		658	658			
100176004	SHANDON	CA		12/20/2024		640		(29)			(29)		611	611			
100182642	FELLSMERE	FL		12/12/2024		1,069		24			24		1,092	1,092			
100120375	MIAMI	FL		08/18/2023		(41)		41			41						
100131708	ANNANDALE	VA		10/06/2023		1,148		153			153		1,301	1,301			
100054434	OCEAN CITY	MD		03/23/2021		1,515		(491)			(491)		1,024	1,024			
100143752	BIRMINGHAM	MI		04/05/2024		942		(75)			(75)		867	867			
100011748	JACKSONVILLE	FL		03/08/2017		4,102		1,280			1,280		5,382	5,382			
100151778	LOS ANGELES	CA		05/10/2024		885		(41)			(41)		844	844			
100146574	PORT SAINT LUCIE	FL		03/20/2024		905		(82)			(82)		823	823			
100186545	CRYSTAL BEACH	TX		12/30/2024		619		(42)			(42)		578	578			
100180014	STARBUCK	MN		11/25/2024		676		(72)			(72)		605	605			
100146655	VIRGINIA BEACH	VA		03/20/2024		790		(84)			(84)		705	705			
100119265	CHANDLER	AZ		07/31/2023		2,460		32			32		2,492	2,492			
100091742	RIVERSIDE	CA		03/24/2023		954		(71)			(71)		884	884			
100173118	HIGHLANDS RANCH	CO		10/30/2024		1,402		(87)			(87)		1,315	1,315			
100169960	PORTLAND	OR		11/08/2024		1,051		(66)			(66)		985	985			
100178283	MESA	AZ		11/19/2024		660		(30)			(30)		630	630			
100186482	GLENDALE	AZ		12/30/2024		696		(19)			(19)		677	677			
100115990	OLNEY	MD		07/20/2023		1,160		(47)			(47)		1,113	1,113			
100176725	COLONIAL BEACH	VA		11/15/2024		727		(54)			(54)		673	673			
100118716	WEST COVINA	CA		07/25/2023		1,078		(71)			(71)		1,007	1,007			
100148000	WEST PALM BCH	FL		04/10/2024		1,107		(101)			(101)		1,006	1,006			
100118118	SACRAMENTO	CA		07/20/2023		1,260		172			172		1,432	1,432			
100129744	LOS ANGELES	CA		09/27/2023		966		(84)			(84)		882	882			
100156670	AURORA	CO		06/24/2024		796		(117)			(117)		679	679			
100129570	MCCALL	ID		09/29/2023		1,102		(33)			(33)		1,069	1,069			
100081627	CELEBRATION	FL		03/24/2022		2,414		(26)			(26)		2,388	2,388			
100149537	MILLSBORO	DE		04/26/2024		1,030		(103)			(103)		927	927			
100129656	ROSEVILLE	CA		09/29/2023		1,305		225			225		1,530	1,530			
100031135	MERCED	CA		03/29/2019		1,071		388			388		1,460	1,460			
100159370	PORT ORCHARD	WA		07/15/2024		1,196		50			50		1,246	1,246			
100110380	SPANAWAY	WA		06/30/2023		1,437		34			34		1,471	1,471			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144485	PUNTA GORDA	FL		04/26/2024		899		(44)			(44)		855	855			
100155938	WEEKI WACHEE	FL		06/17/2024		1,081		(48)			(48)		1,032	1,032			
100175268	SANDY	OR		11/05/2024		(10,983)		(267)			(267)	18,790	7,540	7,476	(64)		(64)
100120482	MANGONIA PARK	FL		08/18/2023		719		50			50		769	769			
100172915	WOODRIDGE	IL		10/25/2024		862		(92)			(92)		771	771			
100160389	NORTH BRUNSWICK	NJ		09/06/2024		1,116		(188)			(188)		929	929			
100143651	CAPE CORAL	FL		02/22/2024		947		(18)			(18)		929	929			
100115879	OAK ISLAND	NC		07/20/2023		1,020		(35)			(35)		985	985			
100155323	DENNIS PORT	MA		07/19/2024		989		(45)			(45)		944	944			
100174996	SAINT ALBANS	NY		10/31/2024		1,314		(97)			(97)		1,217	1,217			
100166081	GLENDALE	AZ		09/09/2024		881		(93)			(93)		788	788			
100136995	AUSTIN	TX		11/28/2023		922		59			59		981	981			
100148735	REEDLEY	CA		04/17/2024		997		(52)			(52)		945	945			
100167751	EAST BOSTON	MA		09/19/2024		1,104		(33)			(33)		1,072	1,072			
100101001	LUTZ	FL		04/28/2023		1,337		604			604		1,941	1,941			
100115234	HAVERSTRAW	NY		07/17/2023		1,001		(46)			(46)		955	955			
100132753	SAN BERNARDINO	CA		11/03/2023		908		(120)			(120)		788	788			
100168513	MCKINNEY	TX		09/25/2024		6,328		(139)			(139)		6,189	6,189			
100153294	FORT MYERS	FL		05/30/2024		937		(36)			(36)		900	900			
100148944	ALPHARETTA	GA		04/17/2024		973		(61)			(61)		913	913			
100108283	NEW BRAUNFELS	TX		05/24/2023		(15,178)		(294)			(294)	18,781	3,309	3,109	(200)		(200)
100137681	HIALEAH	FL		12/08/2023		898		(30)			(30)		868	868			
100127557	WINTER GARDEN	FL		09/08/2023		1,693		91			91		1,784	1,784			
100133694	TIGARD	OR		10/23/2023		1,038		24			24		1,062	1,062			
100136139	KISSIMMEE	FL		12/18/2023		797		(43)			(43)		754	754			
100166265	LEHI	UT		09/09/2024		1,177		44			44		1,221	1,221			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		2,530		48			48		2,577	2,577			
100019739	DAVIS	CA		07/26/2018		1,753		(62)			(62)		1,691	1,691			
100139933	NETHERLANDS	NLD		12/28/2023													
100170408	NEDERLAND	CO		10/09/2024		20		(20)			(20)						
100150089	NORTH CHARLESTON	SC		06/14/2024		951		(12)			(12)		940	940			
100116127	SAN FRANCISCO	CA		07/20/2023		1,288		771			771		2,059	2,059			
100127550	ALEXANDRIA	VA		09/08/2023		1,016		(51)			(51)		965	965			
100174964	BLUE RIDGE	GA		10/31/2024		997		(181)			(181)		816	816			
100141019	MILFORD	CT		02/20/2024		947		(62)			(62)		885	885			
100117875	MIAMI	FL		07/20/2023		1,093		3			3		1,096	1,096			
100164486	NEWARK	NJ		08/21/2024		936		(42)			(42)		894	894			
100116999	AUSTIN	TX		07/20/2023		1,179		887			887		2,066	2,066			
100156346	AUSTIN	TX		07/25/2024		1,040		(94)			(94)		946	946			
100132720	BEND	OR		11/03/2023		768		4			4		772	772			
100175906	BUFORD	GA		11/14/2024		7,891		(10)			(10)		7,881	7,881			
100091410	RENO	NV		02/22/2023		1,132		(28)			(28)		1,104	1,104			
100065101	FAIRFAX	VA		07/14/2021		2,269		(144)			(144)		2,125	2,125			
100180150	PANAMA CITY BEACH	FL		11/25/2024		630		(111)			(111)		518	518			
100128023	GOODLETTSVILLE	TN		09/08/2023		1,278		74			74		1,352	1,352			
100161335	FONTANA	CA		07/25/2024		1,168		36			36		1,204	1,204			
100116297	RIVERTON	UT		07/20/2023		(20,207)		4,757			4,757	18,763	3,313	3,216	(98)		(98)
100109166	ROSHARON	TX		07/21/2023		1,057		(66)			(66)		990	990			
100158276	UNITED KINGDOM	GBR		07/09/2024		(19,102)		5,522			5,522	13,570	(10)		10		10
100140288	NEWARK	DE		01/18/2024		1,010		(73)			(73)		937	937			
100171475	ROSEVILLE	CA		10/16/2024		953		(76)			(76)		877	877			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162957	MCKINNEY	TX		08/12/2024		1,163		(32)			(32)		1,131	1,131			
100157689	WOODBURY	MN		06/28/2024		475		(100)			(100)		376	376			
100138198	AUSTIN	TX		12/14/2023		869		(47)			(47)		822	822			
100114731	LAUDERHILL	FL		07/07/2023		1,299		(71)			(71)		1,228	1,228			
100099803	CENTRAL ISLIP	NY		02/28/2023		1,062		(36)			(36)		1,026	1,026			
100155192	BROOKINGS	OR		07/19/2024		1,111		(50)			(50)		1,061	1,061			
100144288	DALLAS	TX		03/07/2024		932		(85)			(85)		847	847			
100149816	SANTA CLARITA	CA		04/29/2024		993		(40)			(40)		953	953			
100156316	FORT LAUDERDALE	FL		07/25/2024		842		(115)			(115)		727	727			
100158445	COLORADO SPRINGS	CO		07/10/2024		1,014		(76)			(76)		938	938			
100026754	EL MONTE	CA		09/26/2018		1,599		114			114		1,714	1,714			
100168199	FOLSOM	CA		09/20/2024		(61)		61			61						
100186647	MANTECA	CA		12/30/2024		737		42			42		779	779			
100000583	WEST POINT	CA		09/27/2016		729		78			78		807	807			
100156071	WHITE HALL	MD		06/18/2024		813		(91)			(91)		721	721			
100157672	PINELLAS PARK	FL		06/28/2024		(12,572)		(36)			(36)	13,566	958	947	(10)		(10)
100171573	LAS VEGAS	NV		10/16/2024		242,316		(4,907)			(4,907)	18,745	256,154	256,089	(65)		(65)
100160852	PHOENIX	AZ		07/24/2024		52,517		(1,251)			(1,251)		51,266	51,266			
100168509	CHANTILLY	VA		09/25/2024		1,070		(51)			(51)		1,019	1,019			
100079951	MISSION VIEJO	CA		04/25/2022		3,797		286			286		4,084	4,084			
100135214	SILVERTHORNE	CO		11/08/2023		1,221		81			81		1,303	1,303			
100117716	ORANGE	CA		07/20/2023		3,474		83			83		3,557	3,557			
100138284	VANCOUVER	WA		12/18/2023		917		54			54		971	971			
100155931	MC ALLEN	TX		06/17/2024		1,060		(20)			(20)		1,040	1,040			
100174234	TWENTYNINE PALMS	CA		10/31/2024		987		(66)			(66)		921	921			
100087971	LAS VEGAS	NV		10/25/2022		1,004		(20)			(20)		984	984			
100142465	REDONDO BEACH	CA		03/08/2024		636		(55)			(55)		582	582			
100163901	ORLANDO	FL		09/27/2024		17,795		(993)			(993)		16,802	16,802			
100178452	BOONE	IA		11/21/2024		909		(103)			(103)		806	806			
100142862	BOYNTON BEACH	FL		02/08/2024		1,779		(147)			(147)		1,631	1,631			
100151759	SAN BERNARDINO	CA		05/10/2024		949		(137)			(137)		812	812			
100143322	MOUNT SHASTA	CA		02/16/2024		1,101		(85)			(85)		1,016	1,016			
100132566	HOMESTEAD	FL		11/03/2023		722		157			157		879	879			
100143132	KAILUA KONA	HI		02/16/2024		689		(59)			(59)		630	630			
100132477	DALLAS	TX		11/03/2023		1,172		94			94		1,266	1,266			
100147068	HONOLULU	HI		03/27/2024		2,743		23			23		2,766	2,766			
100139098	SARASOTA	FL		12/28/2023		872		(41)			(41)		831	831			
100136677	WELLINGTON	FL		01/25/2024		838		(50)			(50)		789	789			
100179357	WASILLA	AK		12/27/2024		579		48			48		627	627			
100158039	MINNEAPOLIS	MN		07/09/2024		1,058		(63)			(63)		995	995			
100090007	LAS VEGAS	NV		01/13/2023		1,074		30			30		1,104	1,104			
100101210	POUGHKEEPSIE	NY		04/28/2023		(2,398)		2,398			2,398						
100109027	GRESHAM	OR		05/31/2023		895		(78)			(78)		817	817			
100179989	BREVARD	NC		11/25/2024		1,008		(53)			(53)		956	956			
100178308	TAMPA	FL		11/19/2024		2,464		(123)			(123)		2,340	2,340			
100164423	SAN ANTONIO	TX		08/21/2024		1,022		(44)			(44)		978	978			
100130252	KATY	TX		09/28/2023		(9,973)		(326)			(326)	13,571	3,272	3,145	(127)		(127)
100114740	FREDERICK	MD		07/07/2023		(26)		26			26						
100156753	ELMWOOD PARK	NJ		06/26/2024		604		(22)			(22)		582	582			
100136345	ATLANTA	GA		11/20/2023		3,258		659			659		3,917	3,917			
100134258	NORCROSS	GA		10/27/2023		1,829		(114)			(114)		1,715	1,715			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172908	LAS VEGAS	NV		10/25/2024		928		(207)			(207)		721	721			
100053671	FAR ROCKAWAY	NY		03/23/2021		1,170		(49)			(49)		1,121	1,121			
100132073	SAINT PAUL	MN		10/13/2023		1,032		(19)			(19)		1,014	1,014			
100145167	UNITED KINGDOM	GBR		03/12/2024		85		(52)			(52)		33	33			
100110180	LAKEWOOD	CO		06/30/2023		1,119		(42)			(42)		1,077	1,077			
100101846	WINCHESTER	CA		04/06/2023		162		56			56		218	218			
100173740	VANCOUVER	WA		10/30/2024		890		(126)			(126)		764	764			
100138716	HOUSTON	TX		02/02/2024		793		(150)			(150)		643	643			
100158198	UNITED KINGDOM	GBR		07/09/2024		(5,489)		5,489			5,489						
100172667	QUAKERTOWN	PA		11/21/2024		606		(65)			(65)		541	541			
100172387	WILMINGTON	NC		10/23/2024		972		(82)			(82)		889	889			
100144112	NORWALK	CT		03/07/2024		5,307		(85)			(85)		5,222	5,222			
100133646	HIALEAH	FL		10/23/2023		986		50			50		1,036	1,036			
100158250	UNITED KINGDOM	GBR		07/09/2024		(5,338)		5,338			5,338						
100132639	OSSINING	NY		11/03/2023		891		22			22		914	914			
100138379	SAUGUS	MA		12/18/2023		529		29			29		558	558			
100137156	NORTH MYRTLE BEACH	SC		11/28/2023		759		(104)			(104)		655	655			
100150771	LAFAYETTE	CA		05/07/2024		3,917		(141)			(141)		3,776	3,776			
100161532	HILTON HEAD ISLAND	SC		07/30/2024		1,048		(78)			(78)		970	970			
100114921	AURORA	CO		07/13/2023		1,025		(58)			(58)		967	967			
100151083	PROVIDENCE	RI		05/08/2024		936		(16)			(16)		919	919			
100090406	AURORA	CO		12/28/2022		7,310		83			83		7,394	7,394			
100151576	BROOKHAVEN	GA		05/10/2024		1,582		(58)			(58)		1,524	1,524			
100128079	MURFREESBORO	TN		09/08/2023		2,033		177			177		2,210	2,210			
100137960	WESTBROOK	ME		12/13/2023		919		(8)			(8)		910	910			
100161432	ARVADA	CO		07/29/2024		1,411		24			24		1,435	1,435			
100090897	LOS ANGELES	CA		01/31/2023		(1)		1			1						
100178417	PENN VALLEY	CA		11/21/2024		881		(94)			(94)		787	787			
100165322	MARYSVILLE	WA		08/29/2024		724		(18)			(18)		706	706			
100103321	ARLINGTON	TX		04/28/2023		939		(74)			(74)		865	865			
100129413	TRACY	CA		09/29/2023		1,036		(61)			(61)		976	976			
100162697	ELK GROVE	CA		08/12/2024		980		(75)			(75)		906	906			
100114907	CUMMING	GA		07/13/2023		3,666		(11)			(11)		3,655	3,655			
100162481	NORWALK	CA		08/07/2024		993		(96)			(96)		897	897			
100180389	GARNER	NC		11/25/2024		1,172		34			34		1,206	1,206			
100143223	HEMET	CA		02/16/2024		1,135		53			53		1,188	1,188			
100139596	RIVERSIDE	CA		12/28/2023		977		(14)			(14)		963	963			
100168314	LAKE HARMONY	PA		09/20/2024		401,761		(10,121)			(10,121)		391,640	391,640			
100137238	HOWELL	NJ		11/29/2023		872		(76)			(76)		796	796			
100117499	WESTBURY	NY		07/20/2023		1,022		169			169		1,191	1,191			
100154942	NASHVILLE	TN		07/19/2024		1,063		8			8		1,071	1,071			
100172350	LODI	CA		10/23/2024		(12,101)		(91)			(91)	13,553	1,361	1,185	(175)		(175)
100162655	RICHMOND	TX		08/12/2024		1,178		108			108		1,286	1,286			
100138705	OAKDALE	CA		02/02/2024		1,146		(179)			(179)		967	967			
100168638	KATY	TX		09/25/2024		1,302		(141)			(141)		1,161	1,161			
100171215	BUFORD	GA		10/16/2024		6,745		(402)			(402)		6,343	6,343			
100165491	GRAND TERRACE	CA		08/29/2024		5,106		(111)			(111)		4,994	4,994			
100161742	TARZANA	CA		07/30/2024		926		(148)			(148)		778	778			
100142568	ATLANTA	GA		02/08/2024		1,096		(47)			(47)		1,048	1,048			
100165043	CAMANO ISLAND	WA		08/28/2024		175		944			944		1,120	1,120			
100084663	MIAMI	FL		08/02/2022		1,086		(144)			(144)		942	942			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180163	LINDENHURST	NY		11/25/2024		951		(73)			(73)		878	878			
100168047	MONTVILLE	NJ		09/20/2024		1,419		(3)			(3)		1,416	1,416			
100150765	PARAMUS	NJ		05/07/2024		1,085		(43)			(43)		1,043	1,043			
100144415	LEWES	DE		03/07/2024		4,160		(52)			(52)		4,107	4,107			
100165896	ORLANDO	FL		08/30/2024		1,239		(121)			(121)		1,118	1,118			
100180392	PORTLAND	OR		11/25/2024		2,786		12			12		2,797	2,797			
100129850	SILVER SPRING	MD		09/27/2023		689		(7)			(7)		683	683			
100136990	MCALLEN	TX		11/28/2023		(12,631)		(30)			(30)	13,573	912	860	(52)		(52)
100080043	VALENCIA	CA		04/25/2022		1,898		(144)			(144)		1,755	1,755			
100083826	CENTRAL POINT	OR		07/12/2022		1,041		(100)			(100)		940	940			
100150719	SACRAMENTO	CA		05/06/2024		1,041		(26)			(26)		1,015	1,015			
100141039	SAN FRANCISCO	CA		02/20/2024		690		926			926		1,617	1,617			
100119991	WOODBRIDGE	VA		08/11/2023		1,123		(40)			(40)		1,083	1,083			
100015839	OAKLAND	CA		02/27/2018		2,283		(68)			(68)		2,215	2,215			
100150237	UNITED KINGDOM	GBR		04/29/2024		40,214							40,214	40,214			
100146591	CIBOLO	TX		03/20/2024		820		(156)			(156)		664	664			
100136488	EVERETT	WA		11/20/2023		1,122		298			298		1,420	1,420			
100143469	LOS ANGELES	CA		02/16/2024		893		(33)			(33)		861	861			
100139310	HESPERIA	CA		12/28/2023		3,380		(115)			(115)		3,264	3,264			
100119691	CITY OF ORANGE	NJ		08/08/2023		(248)		1,206			1,206		958	958			
100130322	PORT ORANGE	FL		09/28/2023		1,357		(63)			(63)		1,294	1,294			
100166115	SAN TAN VALLEY	AZ		09/09/2024		7,289		(269)			(269)		7,020	7,020			
100158807	FREDERICK	MD		07/10/2024		1,267		(79)			(79)		1,188	1,188			
100168879	UNITED KINGDOM	GBR		09/26/2024		94							94	94			
100115104	KAILUA KONA	HI		07/14/2023		813		(15)			(15)		797	797			
100172493	WEST CHESTER	PA		10/23/2024		1,069		(87)			(87)		982	982			
100137590	WALLER	TX		12/08/2023		953		5			5		958	958			
5000005539001A	DORDRECHT	NLD		12/20/2024													
100118752	KINGSTON	NH		07/25/2023		30		(30)			(30)						
100141611	ORLANDO	FL		01/30/2024		33		(33)			(33)						
100137113	ANNAPOLIS	MD		11/28/2023		(12,781)		(79)			(79)	13,560	700	745	45		45
100170192	HENDERSON	NV		10/08/2024		3,337		(107)			(107)		3,230	3,230			
100180615	LAUREL	MD		11/26/2024		671		(13)			(13)		658	658			
100103431	LA QUINTA	CA		06/16/2023		3,313		(165)			(165)		3,148	3,148			
100167611	TUSTIN	CA		09/19/2024		960		(92)			(92)		869	869			
100112788	COPIAGUE	NY		06/29/2023		(18,689)		1,548			1,548	18,654	1,513	1,409	(103)		(103)
100110576	FORT MYERS	FL		06/30/2023		1,209		30			30		1,239	1,239			
100159286	DULUTH	GA		07/15/2024		958		(69)			(69)		888	888			
100012156	MIAMI BEACH	FL		03/08/2017		900		580			580		1,480	1,480			
100175840	PATERSON	NJ		11/12/2024		(808)		1,657			1,657		849	849			
100136271	ROUND ROCK	TX		11/20/2023		567		91			91		658	658			
100172160	ROCKVILLE	MD		10/17/2024		1,073		(108)			(108)		965	965			
100176568	RALEIGH	NC		11/15/2024		927		(53)			(53)		874	874			
100161497	TROPHY CLUB	TX		07/30/2024		886		(49)			(49)		837	837			
100102025	BOISE	ID		04/14/2023		14		(14)			(14)						
100169601	VANCOUVER	WA		09/30/2024		648		(64)			(64)		584	584			
100165216	DIEMEN	NLD		08/28/2024													
100119266	LITTLETON	CO		07/31/2023		1,188		39			39		1,226	1,226			
100091497	FLORAL PARK	NY		01/20/2023		902		(87)			(87)		815	815			
100142629	LAS VEGAS	NV		02/08/2024		1,194		(35)			(35)		1,159	1,159			
100075253	LAKEWOOD	CA		12/01/2021		3,061		(125)			(125)		2,937	2,937			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129289	ROSEVILLE	CA		09/25/2023		1,122		85			85		1,207	1,207			
100163060	PHOENIX	AZ		08/13/2024		919		8			8		927	927			
100114861	FULSHEAR	TX		07/10/2023		2,706		4			4		2,709	2,709			
100138780	LEXINGTON	KY		12/21/2023		620		(60)			(60)		560	560			
100181537	ORLANDO	FL		12/06/2024		563		(63)			(63)		500	500			
100065768	KAHULUI	HI		07/28/2021		2,432		(85)			(85)		2,348	2,348			
100186280	MCKINNEY	TX		12/27/2024		719		(92)			(92)		627	627			
100185061	SAN DIEGO	CA		12/20/2024		632		(100)			(100)		533	533			
100129589	HOUSTON	TX		09/29/2023		992		(34)			(34)		958	958			
100133686	KISSIMMEE	FL		10/23/2023		875		44			44		919	919			
100120902	FALLS CHURCH	VA		08/30/2023		1,107		(14)			(14)		1,093	1,093			
100061860	BRONX	NY		07/01/2021		1,933		(41)			(41)		1,892	1,892			
100129561	FREDERICK	MD		09/29/2023		1,248		115			115		1,363	1,363			
100181276	DALLAS	TX		12/06/2024		699		22			22		721	721			
100080806	LAS VEGAS	NV		03/15/2022		3,893		(123)			(123)		3,770	3,770			
100115346	LOS ANGELES	CA		07/17/2023		2,451		(130)			(130)		2,321	2,321			
100136991	MCALLEN	TX		11/28/2023		908		(25)			(25)		882	882			
100140481	GRAND PRAIRIE	TX		01/19/2024		822		(68)			(68)		755	755			
100110412	KISSIMMEE	FL		06/30/2023		1,327		11			11		1,338	1,338			
100142889	SACRAMENTO	CA		02/09/2024		1,045		(29)			(29)		1,016	1,016			
100176727	TACOMA	WA		11/15/2024		638		(64)			(64)		573	573			
100000248	IRVINE	CA		09/27/2016		4,146		270			270		4,416	4,416			
100102193	HOUSTON	TX		04/14/2023		1,096		(29)			(29)		1,067	1,067			
100080891	CASA GRANDE	AZ		03/10/2022		110		(110)			(110)						
100171402	MESA	AZ		10/16/2024		990		(114)			(114)		876	876			
100185789	ATLANTA	GA		12/26/2024		936		(53)			(53)		882	882			
100154594	VICTORVILLE	CA		06/14/2024		755		(16)			(16)		740	740			
100185385	RALEIGH	NC		12/20/2024		1,111		113			113		1,224	1,224			
100138665	FORT WORTH	TX		02/02/2024		687		(97)			(97)		590	590			
100156903	FLORAL PARK	NY		06/27/2024		861		(56)			(56)		805	805			
100103678	SEMINOLE	FL		05/08/2023		(15)		15			15						
100143126	MANCHESTER	NH		02/16/2024		976		(50)			(50)		925	925			
100157906	MYRTLE BEACH	SC		07/09/2024		861		(47)			(47)		815	815			
100109658	ESTERO	FL		06/14/2023		924		(95)			(95)		828	828			
100151663	SHELTON	CT		05/10/2024		1,028		(18)			(18)		1,009	1,009			
100064962	LITTLE RIVER	SC		07/14/2021		3,023		(220)			(220)		2,802	2,802			
100110471	LEHI	UT		06/30/2023		1,280		39			39		1,319	1,319			
100133577	OSPREY	FL		10/23/2023		1,902		97			97		1,999	1,999			
100091134	LOS ANGELES	CA		01/31/2023		1,177		78			78		1,255	1,255			
100180181	DEDHAM	MA		11/25/2024		670		(55)			(55)		615	615			
100159669	HANFORD	CA		08/23/2024		739		(61)			(61)		678	678			
100138914	OAK ISLAND	NC		12/21/2023		838		(48)			(48)		790	790			
100175110	LAS VEGAS	NV		11/05/2024		1,081		(131)			(131)		950	950			
100100007	PORTLAND	OR		03/28/2023		717		(55)			(55)		662	662			
100151859	CATHEDRAL CITY	CA		05/10/2024		1,049		(24)			(24)		1,025	1,025			
100089071	CEDAR HILL	TX		01/06/2023		499		(11)			(11)		487	487			
100133528	CAMARILLO	CA		10/19/2023		2,998		(4)			(4)		2,994	2,994			
100173843	CHICAGO	IL		10/31/2024		3,081		(58)			(58)		3,023	3,023			
100172542	SMITHVILLE	TN		10/23/2024		706		(71)			(71)		635	635			
100129463	FALLS CHURCH	VA		09/29/2023		1,107		(27)			(27)		1,080	1,080			
100151565	SAINT JOHNS	FL		05/10/2024		5,821		(158)			(158)		5,663	5,663			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140752	LINDEN	NJ		01/22/2024		854		(79)			(79)		775	775			
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024		1,162		91			91		1,253	1,253			
100128155	LAWRENCEVILLE	GA		09/18/2023		(12,270)		262			262	13,514	1,506	1,448	(59)		(59)
100108482	SOMERSET	NJ		05/25/2023		759		(67)			(67)		692	692			
100086955	BOCA RATON	FL		10/24/2022		1,038		(90)			(90)		949	949			
100148994	WINCHESTER	CA		04/19/2024		889		(37)			(37)		851	851			
100134915	GAINESVILLE	FL		10/30/2023		945		23			23		968	968			
100181355	PHOENIX	AZ		12/06/2024		274		(42)			(42)		231	231			
100176641	HOUSTON	TX		11/15/2024		987		(97)			(97)		890	890			
100175329	RANCHO CORDOVA	CA		11/05/2024		1,102		(32)			(32)		1,070	1,070			
100138371	MANCHESTER	MD		12/18/2023		663		(55)			(55)		608	608			
100090851	PITTSBURGH	PA		01/06/2023		984		2			2		986	986			
100155926	MADISON	WI		06/17/2024		985		(62)			(62)		923	923			
100153368	VENICE	FL		05/30/2024		954		(60)			(60)		895	895			
100140585	EASTVALE	CA		01/19/2024		1,111		(260)			(260)		852	852			
100120076	KISSIMMEE	FL		08/11/2023		700		(58)			(58)		643	643			
100110637	MESA	AZ		06/30/2023		717		13			13		729	729			
100145824	SANDY	UT		03/15/2024		33		(33)			(33)						
100171647	LOS ANGELES	CA		10/16/2024		1,377		(109)			(109)		1,269	1,269			
100181277	DALLAS	TX		12/06/2024		(17,866)		26			26	18,597	758	721	(37)		(37)
100164015	ROYSE CITY	TX		08/21/2024		792		(127)			(127)		665	665			
100120864	FORT WORTH	TX		08/28/2023		1,455		(61)			(61)		1,394	1,394			
100151393	COROLLA	NC		05/10/2024		1,007		(79)			(79)		927	927			
100168502	PARK RIDGE	IL		09/25/2024		908		(91)			(91)		817	817			
100151979	SAN MARCOS	CA		06/14/2024		981		(108)			(108)		873	873			
100110445	DES MOINES	WA		06/30/2023		1,219		9			9		1,228	1,228			
100119264	PEORIA	AZ		07/31/2023		1,171		17			17		1,188	1,188			
100117579	LOS ANGELES	CA		07/20/2023		1,209		200			200		1,409	1,409			
100110482	FT WORTH	TX		06/30/2023		(11,760)		(91)			(91)	13,482	1,631	1,456	(175)		(175)
100170181	CHICAGO	IL		10/08/2024		1,075		(66)			(66)		1,009	1,009			
100131974	MISSOULA	MT		10/13/2023		1,025		(41)			(41)		984	984			
100117072	WAIALUA	HI		07/20/2023		(2,563)		4,432			4,432		1,869	1,869			
100152581	MENIFEE	CA		05/17/2024		1,183		218			218		1,401	1,401			
100130269	BAKERSFIELD	CA		09/28/2023		2,003		(93)			(93)		1,910	1,910			
100162810	PARKER	CO		08/12/2024		951		(74)			(74)		877	877			
100076554	CHULA VISTA	CA		12/16/2021		1,804		(343)			(343)		1,461	1,461			
100139166	TAMPA	FL		12/28/2023		9,468		(162)			(162)		9,305	9,305			
100166384	DORAL	FL		10/24/2024		1,131		(48)			(48)		1,083	1,083			
100136290	MCLEAN	VA		11/20/2023		2,717		24			24		2,741	2,741			
100133919	SAN FRANCISCO	CA		10/25/2023		(12,370)		(36)			(36)	13,461	1,055	955	(100)		(100)
100182487	OOLTEWAH	TN		12/12/2024		718		(12)			(12)		706	706			
100119095	UNION CITY	NJ		07/28/2023		1,178		1,423			1,423		2,601	2,601			
100167050	BRADENTON	FL		09/13/2024		801		(109)			(109)		692	692			
100168781	EAGLE	CO		09/26/2024		889		(228)			(228)		661	661			
100147119	MIDLOTHIAN	TX		05/08/2024		907		(134)			(134)		773	773			
100134580	COLUMBUS	OH		10/30/2023		628		(59)			(59)		569	569			
100166010	RIVERSIDE	CA		09/06/2024		571		(8)			(8)		563	563			
100137503	IRVING	TX		01/11/2024		822		(115)			(115)		707	707			
100137087	POCONO LAKE	PA		11/28/2023		864		1			1		866	866			
100088976	ORLANDO	FL		11/15/2022													
100172928	PASSAIC	NJ		10/25/2024		831		(84)			(84)		748	748			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168622	WILSON	NC		09/25/2024		3,795		(284)			(284)		3,512	3,512			
100172695	MCDONOUGH	GA		11/21/2024		867		(128)			(128)		739	739			
100138701	ORMOND BEACH	FL		02/02/2024		790		(27)			(27)		764	764			
100055829	ANCHORAGE	AK		03/23/2021		1,474		(320)			(320)		1,154	1,154			
100166278	RENO	NV		09/09/2024		969		(69)			(69)		900	900			
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,210							1,210	1,210			
100019670	LOS ANGELES	CA		07/26/2018		2,831		(47)			(47)		2,783	2,783			
100185577	MIDLOTHIAN	VA		12/20/2024		656		(96)			(96)		560	560			
100011451	VISTA	CA		12/23/2016		1,903		331			331		2,234	2,234			
100181997	HIGHLAND	CA		12/12/2024		1,126		132			132		1,259	1,259			
100168507	AUSTIN	TX		09/25/2024		1,029		(74)			(74)		956	956			
100185429	BOISE	ID		12/20/2024		1,074		68			68		1,142	1,142			
100140602	EQUINUNK	PA		01/19/2024		956		(86)			(86)		870	870			
100165566	LAS VEGAS	NV		08/29/2024		1,097		(8)			(8)		1,089	1,089			
100027052	FAIRFIELD	CA		09/26/2018		981		370			370		1,350	1,350			
100100391	HOWELL	NJ		04/27/2023		2,059		405			405		2,464	2,464			
100137524	INDIAN SHORES	FL		12/08/2023		3,670		(122)			(122)		3,548	3,548			
100132339	CUTLER BAY	FL		11/03/2023		966		205			205		1,172	1,172			
100156216	WINTER HAVEN	FL		06/20/2024		810		(61)			(61)		749	749			
100136696	MORENO VALLEY	CA		01/25/2024		576		(25)			(25)		551	551			
100165035	UPLAND	CA		08/28/2024		899		(101)			(101)		798	798			
100151413	PANAMA CITY BEACH	FL		05/10/2024		942		(43)			(43)		899	899			
100185110	DALLAS	TX		12/20/2024		690		30			30		721	721			
100176191	ZEBULON	NC		12/20/2024		2,758		(163)			(163)		2,596	2,596			
100171457	PORT ORCHARD	WA		10/16/2024		973		(81)			(81)		892	892			
100160873	CLIFTON	CO		07/24/2024		971		(86)			(86)		885	885			
100185908	DALLAS	TX		12/26/2024		(12,707)		31			31	13,430	754	721	(34)		(34)
100168254	REDONDO BEACH	CA		09/20/2024		(8)		8			8						
100079237	PANAMA CITY BEACH	FL		02/14/2022		2,394		6			6		2,400	2,400			
100132693	NORTHRIDGE AREA LOS ANGELES	CA		11/03/2023		3,637		616			616		4,253	4,253			
100162720	LAS VEGAS	NV		08/12/2024		1,691		205			205		1,896	1,896			
100108896	PFLUGERVILLE	TX		05/31/2023		2,032		(226)			(226)		1,806	1,806			
100152398	LAS VEGAS	NV		05/17/2024		974		(48)			(48)		926	926			
100160024	RICHLAND	WA		07/17/2024		888		(58)			(58)		830	830			
100158002	MIAMI BEACH	FL		07/09/2024		953		7			7		961	961			
100182188	PORT SAINT JOE	FL		12/12/2024		626		(48)			(48)		578	578			
100137490	LA HABRA	CA		01/11/2024		849		(129)			(129)		720	720			
100162877	FAIRHOPE	AL		08/12/2024		1,154		122			122		1,276	1,276			
100178416	GAINESVILLE	FL		11/21/2024		1,063		(36)			(36)		1,027	1,027			
100148160	PITTSBURGH	PA		05/15/2024		943		(13)			(13)		930	930			
100156335	BRIDGEPORT	CT		07/25/2024		888		(107)			(107)		781	781			
100164945	BROCKTON	MA		08/28/2024		1,005		(64)			(64)		940	940			
100132028	PATERSON	NJ		10/13/2023		(12,364)		34			34	13,482	1,151	1,091	(61)		(61)
100173493	FAIRFIELD	NJ		10/29/2024		1,026		(148)			(148)		878	878			
100169726	AVON	NC		09/30/2024		1,760		(102)			(102)		1,658	1,658			
100147821	ALPHARETTA	GA		04/08/2024		991		(64)			(64)		927	927			
100101132	OAKLAND	CA		04/28/2023		(14)		14			14						
100181275	DALLAS	TX		12/06/2024		688		32			32		721	721			
100155101	SAN DIEGO	CA		07/19/2024		950		(40)			(40)		909	909			
100143954	PHILADELPHIA	PA		02/29/2024		890		19			19		909	909			
100176676	SNELLVILLE	GA		11/15/2024		889		(53)			(53)		836	836			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091315	DETRIOT	MI		01/13/2023		725		(13)			(13)		712	712			
100074474	PFLUGERVILLE	TX		12/02/2021		1,919		(449)			(449)		1,470	1,470			
100108253	LANCASTER	CA		05/24/2023		996		(39)			(39)		957	957			
100164069	NORTH MIAMI	FL		08/21/2024		889		(59)			(59)		831	831			
100159374	BRADENTON	FL		07/15/2024		3,079		179			179		3,258	3,258			
100173911	FREDERICK	MD		10/31/2024		1,012		(128)			(128)		884	884			
100143838	AMSTERDAM	NLD		02/27/2024													
100137241	CYPRESS	TX		11/29/2023		748		(38)			(38)		710	710			
100081064	GILROY	CA		03/18/2022		2,165		109			109		2,274	2,274			
100090926	LAKE HAVASU CITY	AZ		01/31/2023		68		19			19		87	87			
100135620	KISSIMMEE	FL		11/09/2023		947		(31)			(31)		916	916			
100174372	BEND	OR		10/31/2024		1,164		(16)			(16)		1,149	1,149			
100142501	DUBLIN	OH		02/08/2024		992		(80)			(80)		912	912			
100152715	RANCHO CORDOVA	CA		05/17/2024		1,172		283			283		1,455	1,455			
100176621	PALMDALE	CA		11/15/2024		1,716		(73)			(73)		1,643	1,643			
100000318	HALF MOON BAY	CA		09/27/2016		5,250		312			312		5,563	5,563			
100153390	LITTLE FERRY	NJ		05/29/2024		825		(84)			(84)		741	741			
100137795	SEVIERVILLE	TN		12/08/2023		835		(19)			(19)		816	816			
100083230	RIVERSIDE	CA		05/10/2022		1,460		(67)			(67)		1,393	1,393			
100150949	RANCHO MISSION VIEJO	CA		05/08/2024		1,245		216			216		1,461	1,461			
100137545	LAS VEGAS	NV		12/08/2023		991		11			11		1,003	1,003			
100168510	ASHFORD	WA		09/25/2024		1,112		(52)			(52)		1,060	1,060			
100138303	OCEAN VIEW	DE		12/18/2023		3,388		(162)			(162)		3,226	3,226			
100175213	BOUNTIFUL	UT		11/05/2024		1,199		37			37		1,236	1,236			
100134945	POTOMAC	MD		10/30/2023		884		(21)			(21)		863	863			
100080455	STATEN ISLAND	NY		03/10/2022		1,859		(57)			(57)		1,802	1,802			
100169100	LAS VEGAS	NV		09/27/2024		1,005		(92)			(92)		913	913			
100117580	ARLETA	CA		07/20/2023		(558)		1,771			1,771		1,213	1,213			
100142974	CLIFTON	NJ		02/09/2024		980		(61)			(61)		919	919			
100080457	DORAL	FL		03/10/2022		36		(36)			(36)						
100173111	SAINT JOHNS	FL		10/30/2024		1,046		(74)			(74)		972	972			
100078728	BRADENTON	FL		02/25/2022		1,950		(102)			(102)		1,848	1,848			
100142670	ARTESIA	CA		02/08/2024		984		(36)			(36)		948	948			
100174923	WEST BABYLON	NY		10/31/2024		973		(161)			(161)		812	812			
100110126	RARITAN	NJ		06/29/2023		986		(161)			(161)		825	825			
100159023	SAN ANTONIO	TX		08/15/2024		695		(97)			(97)		598	598			
100120904	PORT ANGELES	WA		08/30/2023		1,101		31			31		1,132	1,132			
100169150	INDIALANTIC	FL		09/27/2024		1,056		(64)			(64)		992	992			
100115422	FONTANA	CA		07/17/2023		3,854		(123)			(123)		3,731	3,731			
100100756	DANBURY	CT		04/28/2023		843		76			76		919	919			
100101739	ELIZABETH	NJ		03/31/2023		965		(75)			(75)		891	891			
100153207	RICHARDSON	TX		05/30/2024		1,023		29			29		1,052	1,052			
100180911	UNITED KINGDOM	GBR		11/27/2024		94							94	94			
100130438	KALAMA	WA		09/28/2023		4,994		(88)			(88)		4,906	4,906			
100174235	PRESCOTT	AZ		10/31/2024		958		(71)			(71)		888	888			
100127595	HEBER CITY	UT		09/08/2023		1,264		276			276		1,540	1,540			
100089623	SURPRISE	AZ		01/30/2023		413		(9)			(9)		404	404			
100170367	FAIRHAVEN	MA		10/08/2024		1,062		(35)			(35)		1,027	1,027			
100161139	NASHUA	NH		07/24/2024		956		(76)			(76)		880	880			
100148292	LAS VEGAS	NV		04/12/2024		2,663		(151)			(151)		2,512	2,512			
100139450	HENDERSON	NV		12/28/2023		734		(116)			(116)		619	619			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102107	MINTURN	CO		04/14/2023		984		(36)			(36)		947	947			
100148092	POINT PLEASANT BORO	NJ		04/10/2024		1,070		(58)			(58)		1,012	1,012			
100149404	FRISCO	TX		04/24/2024		997		(82)			(82)		914	914			
100118815	JURUPA VALLEY	CA		08/30/2023		921		(145)			(145)		776	776			
100180186	STRAWBERRY	AZ		11/25/2024		921		(53)			(53)		867	867			
100103501	ARLINGTON	TX		05/08/2023		1,282		(102)			(102)		1,180	1,180			
100143147	STERLING	VA		02/16/2024		1,059		(43)			(43)		1,016	1,016			
100131624	HERRIMAN	UT		10/06/2023		942		65			65		1,008	1,008			
100120536	MARIETTA	GA		08/18/2023		684		(82)			(82)		601	601			
100186524	LAS VEGAS	NV		12/30/2024		660		(21)			(21)		639	639			
100107793	HENDERSON	NV		05/19/2023		1,395		248			248		1,642	1,642			
100169126	OVERGAARD	AZ		09/27/2024		852		(35)			(35)		817	817			
100148518	WINOOSKI	VT		04/12/2024		989		(56)			(56)		933	933			
100168157	SANTA ROSA	CA		09/20/2024		428		(18)			(18)		409	409			
100178495	GRAND PRAIRIE	TX		11/21/2024		844		(72)			(72)		772	772			
100141219	HOMESTEAD	FL		01/30/2024		828		(75)			(75)		753	753			
100165852	MIAMI	FL		08/29/2024		866		(160)			(160)		706	706			
100110264	FLOWER MOUND	TX		06/30/2023		1,265		63			63		1,327	1,327			
100111998	BOISE	ID		06/29/2023		1,398		1,322			1,322		2,720	2,720			
100142812	TAMPA	FL		02/08/2024		678		(68)			(68)		610	610			
100012190	HOLLISWOOD	NY		03/08/2017		3,125		995			995		4,121	4,121			
100115400	NORWALK	CT		07/17/2023		2,556		(103)			(103)		2,453	2,453			
100179531	HENDERSON	NV		11/21/2024		1,080		(28)			(28)		1,052	1,052			
100185693	TILBURG	NLD		12/20/2024													
100180847	HEERLEN	NLD		11/27/2024													
100108483	COACHELLA	CA		05/25/2023		2,529		(121)			(121)		2,408	2,408			
100174228	DAHLONEGA	GA		10/31/2024		951		(90)			(90)		861	861			
100087533	SAINT CLOUD	FL		10/25/2022		1,365		98			98		1,463	1,463			
100153414	BRENTWOOD	NY		05/30/2024		(972)		972			972						
100145131	UNITED KINGDOM	GBR		03/12/2024		(5,768)		5,768			5,768						
100171651	MOUNTAIN GREEN	UT		10/16/2024		1,042		(99)			(99)		943	943			
100141757	PALMDALE	CA		01/30/2024		555		(35)			(35)		519	519			
100131833	SHAFTER	CA		10/06/2023		2,402		3			3		2,405	2,405			
100149922	LAKE HAVASU CITY	AZ		04/29/2024		852		(41)			(41)		811	811			
100145534	UNITED KINGDOM	GBR		03/12/2024		(5,708)		5,708			5,708						
100154151	LAKE WORTH	FL		07/11/2024		852		(108)			(108)		745	745			
100109576	JACKSONVILLE	FL		06/14/2023		948		(69)			(69)		879	879			
100168184	GILBERT	AZ		09/20/2024		335		8			8		342	342			
100071704	LOS ANGELES	CA		10/14/2021		2,204		(179)			(179)		2,025	2,025			
100169446	BAKER CITY	OR		09/30/2024		331		(65)			(65)		265	265			
100091638	LITCHFIELD PARK	AZ		03/07/2023		2		(2)			(2)						
100156457	RANCHO CORDOVA	CA		06/24/2024		(12,150)		229			229	13,434	1,514	1,487	(27)		(27)
100138439	EAST ORANGE	NJ		12/18/2023		626		(1)			(1)		626	478		(148)	(148)
100026777	OXNARD	CA		09/26/2018		2,042		349			349		2,392	2,392			
100173825	COLUSA	CA		10/31/2024		930		(130)			(130)		800	800			
100144892	UNITED KINGDOM	GBR		03/12/2024		(1,883)		1,960			1,960		77	77			
100156696	ESCONDIDO	CA		06/26/2024		1,500		(68)			(68)		1,432	1,432			
100053726	MISSOULA	MT		03/23/2021		1,540		(421)			(421)		1,118	1,118			
100140767	UPPER MARLBORO	MD		01/22/2024		1,146		(76)			(76)		1,070	1,070			
100142766	LOXAHATCHEE	FL		02/08/2024		1,226		97			97		1,323	1,323			
100120768	SAN TAN VALLEY	AZ		08/25/2023		753		35			35		788	788			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167652	EAGLE MOUNTAIN	UT		09/19/2024		701		49			49		750	750			
100158822	ROHNERT PARK	CA		07/10/2024		950		(71)			(71)		880	880			
100138221	HOLLISTER	CA		12/14/2023		912		(13)			(13)		899	899			
100099993	FREMONT	NH		03/28/2023		2,039		43			43		2,082	2,082			
100150030	LAGO VISTA	TX		06/07/2024		1,466		(115)			(115)		1,351	1,351			
100119361	SPOKANE VALLEY	WA		07/31/2023		4,947		151			151		5,098	5,098			
100128237	BISHOP	CA		09/14/2023		931		(85)			(85)		847	847			
100145573	UNITED KINGDOM	GBR		03/12/2024		(5,709)		5,709			5,709						
100145177	UNITED KINGDOM	GBR		03/12/2024		92		(51)			(51)		41	41			
100136091	WILTON MANORS	FL		12/18/2023		30		(30)			(30)						
100182301	ONTARIO	CA		12/12/2024		796		344			344		1,139	1,139			
100182500	EVERETT	WA		12/12/2024		729		46			46		775	775			
100152646	TEMPE	AZ		05/17/2024		1,048		63			63		1,111	1,111			
100166031	AMERICAN FORK	UT		09/06/2024		840		(140)			(140)		699	699			
100088800	SINKING SPRING	PA		11/15/2022		693		(77)			(77)		616	616			
100128081	UXBRIDGE	MA		09/08/2023		5,752		18			18		5,770	5,770			
100019737	DAVIS	CA		07/26/2018		1,837		(84)			(84)		1,753	1,753			
100173064	LAS VEGAS	NV		10/25/2024		1,381		(53)			(53)		1,329	1,329			
100119132	JURUPA VALLEY	CA		07/28/2023		30,231		1,881			1,881		32,112	32,112			
100081384	CHULA VISTA	CA		03/18/2022		2,359		45			45		2,404	2,404			
100067671	EL MONTE	CA		09/23/2021		2,396		(28)			(28)		2,369	2,369			
100150087	NORTH CHARLESTON	SC		06/14/2024		915		(43)			(43)		872	872			
100153367	BRANDON	MN		05/30/2024		1,028		(1)			(1)		1,026	1,026			
100152009	PHOENIX	AZ		06/14/2024		995		(71)			(71)		924	924			
100100798	STANWOOD	WA		04/28/2023		3,935		426			426		4,361	4,361			
100169175	JACKSON	NJ		09/27/2024		1,005		(38)			(38)		967	967			
100088298	LAKE HOPATCONG	NJ		11/10/2022		1,120		(21)			(21)		1,099	1,099			
100185146	BAKERSFIELD	CA		12/20/2024		556		(26)			(26)		530	530			
100137176	NEW BEDFORD	MA		11/28/2023		713		(58)			(58)		655	655			
100080224	SAN BERNARDINO	CA		02/25/2022		8,270		(463)			(463)		7,808	7,808			
100117975	SOUTH GATE	CA		07/20/2023		1,036		(29)			(29)		1,006	1,006			
100025188	ORANGE	CA		09/20/2018		1,996		(90)			(90)		1,906	1,906			
100158197	UNITED KINGDOM	GBR		07/09/2024		(5,425)		5,425			5,425						
100158247	UNITED KINGDOM	GBR		07/09/2024		(5,275)		5,275			5,275						
100025282	UNION CITY	NJ		09/20/2018		1,156		340			340		1,496	1,496			
100148752	GULF SHORES	AL		04/17/2024		918		(63)			(63)		855	855			
100090770	DACULA	GA		02/28/2023		897		(87)			(87)		810	810			
100132579	BOCA RATON	FL		11/03/2023		1,169		39			39		1,207	1,207			
100142095	PALM DESERT	CA		02/29/2024		31,108		(104)			(104)		31,005	31,005			
100103868	BROOKLYN	NY		05/10/2023		893		(89)			(89)		804	804			
100168611	THREE RIVERS	MI		09/25/2024		969		(62)			(62)		907	907			
100149502	MAZATLAN	MEX		04/24/2024		1,054							1,054	1,054			
100142971	FRISCO	TX		02/09/2024		7,570		(249)			(249)		7,321	7,321			
100011929	TORRANCE	CA		03/08/2017		1,175		531			531		1,706	1,706			
100140794	WESLEY CHAPEL	FL		03/06/2024		859		(156)			(156)		703	703			
100175697	KATY	TX		11/12/2024		979		(128)			(128)		852	852			
100168279	MISSION VIEJO	CA		09/20/2024		284		22			22		306	306			
100180241	BRENTWOOD	CA		11/25/2024		1,087		(12)			(12)		1,076	1,076			
100172314	MIDLAND	TX		10/21/2024		1,155		(47)			(47)		1,108	1,108			
100165777	POST FALLS	ID		08/29/2024		926		(109)			(109)		817	817			
100168189	MEDFORD	OR		09/20/2024		242		38			38		280	280			

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100156205	ESCALON	CA		06/20/2024		882		4			4		886	886			
100151241	STAMFORD	CT		05/10/2024		976		(59)			(59)		917	917			
100133918	ALBRIGHTSVILLE	PA		10/25/2023		1,150		(67)			(67)		1,083	1,083			
100091414	MAYNARD	MA		02/22/2023		3,334		(79)			(79)		3,254	3,254			
100101140	JERSEY CITY	NJ		04/28/2023		(4,508)		4,508			4,508						
100148510	GARDENA	CA		04/12/2024		2,312		(95)			(95)		2,217	2,217			
100143063	INMAN	SC		02/14/2024		(12,493)		(68)			(68)	13,359	798	629	(169)		(169)
100109278	MAGNA	UT		07/21/2023		27		(27)			(27)						
100109291	MAHWAH	NJ		06/12/2023		1,119		(52)			(52)		1,067	1,067			
100185402	ANCHORAGE	AK		12/20/2024		1,083		29			29		1,112	1,112			
100148591	TIGARD	OR		04/12/2024		1,183		74			74		1,257	1,257			
100030770	ELK GROVE	CA		04/09/2019		2,014		417			417		2,431	2,431			
100172926	TULALIP	WA		10/25/2024		816		(43)			(43)		773	773			
100135249	PALMETTO	FL		11/08/2023		970		(15)			(15)		955	955			
100091009	EL MONTE	CA		01/31/2023		72,179		(1,340)			(1,340)		70,839	70,839			
100070407	RENO	NV		09/23/2021		2,294		(87)			(87)		2,207	2,207			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		1,012							1,012	1,012			
100159483	LOVELAND	CO		07/15/2024		875		(86)			(86)		789	789			
100186324	LAS VEGAS	NV		12/30/2024		702		(43)			(43)		660	660			
100119191	ALPHARETTA	GA		07/31/2023		986		(19)			(19)		967	967			
100175615	BAY POINT	CA		11/12/2024		1,063		(118)			(118)		945	945			
100082173	DALLAS	TX		04/14/2022		1,385		(257)			(257)		1,128	1,128			
100103126	WEST HARTFORD	CT		04/21/2023		966		(34)			(34)		933	933			
100101605	BREMERTON	WA		04/26/2023		2,625		(60)			(60)		2,565	2,565			
100142059	SAN FRANCISCO	CA		02/29/2024		12,475		(7)			(7)		12,467	12,467			
100108257	CRESTLINE	CA		05/24/2023		27		(27)			(27)						
4010076784	TOPEKA	KS		08/27/2024		565		(79)			(79)		486	486			
100011991	ROHNERT PARK	CA		03/08/2017		1,461		382			382		1,843	1,843			
100172461	PORTLAND	OR		10/23/2024		1,222		(37)			(37)		1,185	1,185			
100152766	HOT SPRINGS	AR		05/22/2024		755		(78)			(78)		677	677			
100100895	ALEXANDRIA	VA		04/28/2023		1,406		103			103		1,509	1,509			
100162027	ELMHURST	NY		07/31/2024		1,008		(197)			(197)		811	811			
100151009	MARSHALL	NC		05/08/2024		692		(67)			(67)		625	625			
100137126	CHESTERFIELD	VA		11/28/2023		653		(50)			(50)		603	603			
100136602	LANCASTER	CA		11/22/2023		942		(5)			(5)		937	937			
100162920	SAN ANTONIO	TX		08/12/2024		966		(65)			(65)		901	901			
100168154	CORONA	CA		09/20/2024		271		26			26		297	297			
100143866	UNITED KINGDOM	GBR		02/28/2024		47							47	47			
100174389	ATASCADERO	CA		10/31/2024		1,983		(144)			(144)		1,839	1,839			
100140468	ATLANTA	GA		01/17/2024		981		(53)			(53)		928	928			
100119186	MILLVILLE	DE		07/31/2023		1,274		185			185		1,460	1,460			
100087303	MIRAMAR BEACH	FL		10/25/2022		1,479		169			169		1,648	1,648			
100128849	GLENVIEW	IL		09/21/2023		1,044		(47)			(47)		997	997			
100182439	VISALIA	CA		12/12/2024		716		122			122		838	838			
100158005	RUIDOSO	NM		07/09/2024		969		(62)			(62)		907	907			
100135074	SPRING HILL	FL		11/01/2023		1,253		107			107		1,360	1,360			
100152532	ALPHARETTA	GA		05/17/2024		944		(36)			(36)		907	907			
100136978	ASHBURN	VA		11/28/2023		922		2			2		924	924			
100089566	BARTO	PA		01/30/2023		2,119		(59)			(59)		2,060	2,060			
100169276	NEW CITY	NY		09/27/2024		1,015		(131)			(131)		884	884			
100120973	WAYNESVILLE	NC		08/30/2023		(12,186)		44			44	13,351	1,209	1,134	(75)		(75)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142637	DAVENPORT	FL		02/08/2024		4,670		(170)			(170)		4,500	4,500			
100127536	LEHI	UT		09/08/2023		1,172		42			42		1,214	1,214			
100176827	CRESWELL	OR		11/15/2024		818		(120)			(120)		697	697			
100175099	DULUTH	GA		11/05/2024		3,997		(78)			(78)		3,919	3,919			
100175174	CHARLOTTE	NC		11/05/2024		1,369		(84)			(84)		1,285	1,285			
100156470	GEORGETOWN	TX		06/24/2024		88,297		399			399	13,377	102,073	102,027	(46)		(46)
100170264	LITTLETON	CO		10/08/2024		(12,159)		(78)			(78)	13,349	1,112	1,037	(75)		(75)
100137190	CANTON	GA		11/28/2023		1,193		(175)			(175)		1,019	1,019			
100152631	GREEN COVE SPRINGS	FL		05/17/2024		1,035		4			4		1,038	1,038			
100141111	MASTIC BEACH	NY		01/30/2024		867		(53)			(53)		814	814			
100152659	DOWNINGTOWN	PA		05/17/2024		1,035		4			4		1,038	1,038			
100168769	CLEARWATER	FL		09/26/2024		771		(162)			(162)		609	609			
100186613	ROSEVILLE	CA		12/30/2024		748		122			122		870	870			
100100540	CHARLOTTE	NC		04/27/2023		922		(96)			(96)		826	826			
100159484	CORVALLIS	OR		07/15/2024		1,850		(114)			(114)		1,735	1,735			
100147508	PLEASANT PRAIRIE	WI		04/03/2024		647		397			397		1,044	1,044			
100077935	MIAMI	FL		01/10/2022		3,514		(178)			(178)		3,336	3,336			
100086647	EULESS	TX		09/30/2022		1,027		(33)			(33)		994	994			
100031314	BENICIA	CA		03/29/2019		1,507		536			536		2,044	2,044			
100151827	INDIO	CA		05/10/2024		754		(63)			(63)		690	690			
100164774	DUCK CREEK VILLAGE	UT		08/26/2024		932		(49)			(49)		883	883			
100131949	AVONDALE	AZ		10/13/2023		1,454		22			22		1,476	1,476			
100079178	CAPE CORAL	FL		02/24/2022		2,044		(35)			(35)		2,009	2,009			
100107905	LEONARD	TX		06/29/2023		(12,227)		(137)			(137)	13,311	947	848	(99)		(99)
100168690	SIMPSONVILLE	SC		09/25/2024		13		(13)			(13)						
100172714	REARDAN	WA		11/21/2024		870		(95)			(95)		775	775			
100074292	FORT LAUDERDALE	FL		12/09/2021		2,396		(164)			(164)		2,232	2,232			
100164024	WEST PALM BEACH	FL		08/21/2024		35		(35)			(35)						
100152998	MERCED	CA		06/27/2024		921		(164)			(164)		757	757			
100185997	CULPEPER	VA		12/26/2024		683		(120)			(120)		563	563			
100141070	FLOWERY BRANCH	GA		02/20/2024		702		(99)			(99)		603	603			
100164657	NEWARK	NJ		08/23/2024		783		7			7		790	790			
100076389	COLUMBIA	TN		12/23/2021		100		(100)			(100)						
100146946	BEAVERTON	OR		03/26/2024		1,047		40			40		1,087	1,087			
100143687	HICKSVILLE	NY		02/22/2024		647		(15)			(15)		632	632			
100172186	NASHVILLE	TN		10/17/2024		1,125		(113)			(113)		1,012	1,012			
100048721	ELIZABETH	NJ		11/20/2020		1,701		535			535		2,236	2,236			
100133941	NEWARK	NJ		10/25/2023		928		(43)			(43)		885	885			
100165702	PEMBROKE PINES	FL		08/29/2024		790		(118)			(118)		672	672			
100139361	MASTIC BEACH	NY		12/28/2023		729		(74)			(74)		655	655			
100068241	TORRANCE	CA		08/25/2021		2,281		(124)			(124)		2,158	2,158			
100112976	CHICAGO	IL		06/29/2023		615		1,073			1,073		1,688	1,688			
100172974	ROSWELL	GA		10/25/2024		1,273		(222)			(222)		1,051	1,051			
100145134	UNITED KINGDOM	GBR		03/12/2024		(5,623)		5,623			5,623						
100140850	GLENDALE	AZ		03/06/2024		1,722		(97)			(97)		1,626	1,626			
100118873	SAN LUIS OBISPO	CA		08/30/2023		1,122		(18)			(18)		1,104	1,104			
100135666	FORT MYERS	FL		11/09/2023		745		1			1		746	746			
100119955	CONYERS	GA		08/11/2023		1,149		32			32		1,182	1,182			
100186513	LANDAFF	NH		12/30/2024		998		(15)			(15)		983	983			
100171759	PLEASANTON	CA		10/17/2024		1,256		(68)			(68)		1,188	1,188			
100152629	UNIONVILLE	CT		05/17/2024		1,019		38			38		1,058	1,058			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016587	OAKLAND	CA		04/10/2018		2,327		(47)			(47)		2,280	2,280			
100148696	SALT LAKE CITY	UT		04/17/2024		814		(61)			(61)		753	753			
100160009	JACKSONVILLE	FL		08/16/2024		787		(131)			(131)		656	656			
100119933	LAS VEGAS	NV		08/10/2023		724		(79)			(79)		645	645			
100148660	PALMETTO BAY	FL		04/15/2024		825		(48)			(48)		777	777			
100088165	CHANDLER	AZ		10/25/2022		6		(6)			(6)						
100017274	PRESCOTT	AZ		04/26/2018		1,210		(79)			(79)		1,131	1,131			
100076506	SANTA MARIA	CA		12/21/2021		74		(74)			(74)						
100141038	SUGAR LAND	TX		02/20/2024		(12,284)		(73)			(73)	13,355	998	952	(45)		(45)
100128208	FLAGSTAFF	AZ		09/18/2023		993		(9)			(9)		984	984			
100120738	SANTA MARIA	CA		08/25/2023		963		73			73		1,036	1,036			
100062545	MT VERNON	NY		07/01/2021		3,434		(60)			(60)		3,374	3,374			
100164217	GRAND JUNCTION	CO		08/21/2024		784		(58)			(58)		727	727			
100154610	NORTH OGDEN	UT		06/14/2024		4,624		(154)			(154)		4,470	4,470			
100114715	BOWIE	MD		06/29/2023		637		(36)			(36)		601	601			
19070	EL PASO	TX		07/19/2011		57,406							57,406	57,406			
100049539	KAHULUI	HI		11/20/2020		2,126		(286)			(286)		1,840	1,840			
100135247	UNION	WA		11/08/2023		4,037		(29)			(29)		4,007	4,007			
100175200	KEAAU	HI		11/05/2024		1,540		(51)			(51)		1,489	1,489			
100054864	GILROY	CA		03/23/2021		2,803		(178)			(178)		2,625	2,625			
100133882	NORTH MIAMI BEACH	FL		10/24/2023		815		(74)			(74)		741	741			
100080241	FISCHER	TX		02/25/2022		2,430		(316)			(316)		2,114	2,114			
100139338	VICTORVILLE	CA		12/28/2023		3,595		(21)			(21)		3,574	3,574			
100110371	PALM SPRINGS	CA		06/30/2023		1,024		(24)			(24)		1,000	1,000			
100141582	ANNA	TX		01/30/2024		844		(59)			(59)		785	785			
100153624	SAVANNAH	GA		05/31/2024		1,403		(90)			(90)		1,314	1,314			
100175106	MAGGIE VALLEY	NC		11/05/2024		891		(125)			(125)		765	765			
100185382	HAMILTON	MT		12/20/2024		776		149			149		926	926			
100139850	UNITED KINGDOM	GBR		12/18/2023													
100087392	DENVER	CO		10/25/2022		1,460		349			349		1,809	1,809			
100159933	MIAMI	FL		08/16/2024		9,605		(314)			(314)		9,291	9,291			
100186475	TUCSON	AZ		12/30/2024		932		(31)			(31)		900	900			
100115576	SAN TAN VALLEY	AZ		07/19/2023		1,015		4			4		1,019	1,019			
100159602	NORTH BRANFORD	CT		07/15/2024		841		(129)			(129)		712	712			
100099977	DENVER	CO		03/28/2023		(12,121)		(69)			(69)	13,288	1,098	1,059	(39)		(39)
100134067	LAWRENCEVILLE	GA		10/27/2023		2,552		(78)			(78)		2,475	2,475			
100119369	BIG BEAR LAKE	CA		07/31/2023		1,513		(1)			(1)		1,512	1,512			
100160104	DALLAS	TX		07/17/2024		940		(55)			(55)		885	885			
100140336	SOUTH AMBOY	NJ		01/18/2024		894		(63)			(63)		830	830			
100166150	SAINT CLOUD	FL		09/09/2024		903		(40)			(40)		862	862			
100132000	PORT ORCHARD	WA		10/13/2023		1,107		31			31		1,138	1,138			
100148727	GARLAND	TX		04/17/2024		909		(77)			(77)		832	832			
100099876	ELK GROVE	CA		03/28/2023		986		(17)			(17)		970	970			
100160388	GOODYEAR	AZ		09/06/2024		972		(106)			(106)		867	867			
100167926	MIAMI	FL		09/20/2024		936		(116)			(116)		820	820			
100154915	ANNANDALE	VA		07/19/2024		985							985	985			
100168134	DAVENPORT	FL		09/20/2024		364		31			31		395	395			
100128248	APPLE VALLEY	CA		09/14/2023		255		(51)			(51)		204	204			
100140250	POOLER	GA		01/18/2024		3,287		(9)			(9)		3,278	3,278			
100107791	WILLIS	TX		05/19/2023		1,354		219			219		1,573	1,573			
100118820	AUBURN	GA		08/30/2023		1,527		(158)			(158)		1,369	1,369			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132091	JERSEY CITY	NJ		10/13/2023		994		(22)			(22)		972	972			
100171857	INDIANAPOLIS	IN		10/17/2024		934		(74)			(74)		860	860			
100135562	ROUND ROCK	TX		11/13/2023		926		34			34		960	960			
100127647	ENGLEWOOD	FL		09/08/2023		2,159		(63)			(63)		2,096	2,096			
100144808	UNITED KINGDOM	GBR		03/12/2024		(1,882)		1,882			1,882						
100079196	RIVERSIDE	CA		02/24/2022		2,069		(18)			(18)		2,052	2,052			
100115255	ATLANTIC CITY	NJ		07/17/2023		902		(86)			(86)		816	816			
100154605	LOS BANOS	CA		06/14/2024		692		(40)			(40)		652	652			
100129764	MORRISTON	FL		09/27/2023		2		(2)			(2)						
100139725	UNITED KINGDOM	GBR		12/18/2023		1,186							1,186	1,186			
100164397	HENDERSON	NV		08/21/2024		1,188		103			103		1,292	1,292			
100129676	BROADVIEW HEIGHTS	OH		09/29/2023		989		(5)			(5)		984	984			
100100283	BAYONNE	NJ		03/24/2023		961		(108)			(108)		853	853			
100161116	MERCED	CA		07/24/2024		1,178		77			77		1,254	1,254			
100110028	MIAMI	FL		06/23/2023		1,361		(85)			(85)		1,276	1,276			
100140140	GRAND PRAIRIE	TX		01/09/2024		3,906		(13)			(13)		3,893	3,893			
100135016	DAVENPORT	FL		10/30/2023		924		61			61		985	985			
100115560	RIVERSIDE	NJ		07/19/2023		878		(55)			(55)		823	823			
100115340	HONOLULU	HI		07/17/2023		2,494		(47)			(47)		2,447	2,447			
100152643	ATOKA	OK		05/17/2024		1,030		41			41		1,071	1,071			
100116654	FOREST HILLS	NY		07/20/2023		1,157		1,867			1,867		3,024	3,024			
100185407	MILFORD	MA		12/20/2024		1,059		42			42		1,101	1,101			
100176749	SAINT PAUL	MN		11/15/2024		392		(52)			(52)		340	340			
100168730	EUGENE	OR		09/26/2024		32,768		(1,466)			(1,466)		31,302	31,302			
100117849	FULSHEAR	TX		07/20/2023		768		(82)			(82)		686	686			
100180564	ACTON	CA		11/26/2024		697		(62)			(62)		636	636			
100152832	ATLANTA	GA		05/22/2024		373		(38)			(38)		335	335			
100178358	LOS ANGELES	CA		11/20/2024		1,122		(207)			(207)		915	915			
100129711	LAS VEGAS	NV		09/29/2023		1,908		(15)			(15)		1,894	1,894			
100143233	NAMPA	ID		02/16/2024		790		(39)			(39)		751	751			
100114776	MANVEL	TX		07/07/2023		1,116		(40)			(40)		1,076	1,076			
100103516	CLERMONT	FL		05/08/2023		761		(83)			(83)		678	678			
100151013	ANNAPOLIS	MD		05/08/2024		998		(31)			(31)		967	967			
100185911	SUGARLOAF	CA		12/26/2024		378		(70)			(70)		308	308			
100147392	LAKEWOOD	CO		05/08/2024		978		(70)			(70)		908	908			
100166933	MILWAUKEE	WI		09/13/2024		944		(70)			(70)		874	874			
100130381	WINTER GARDEN	FL		09/28/2023		826		(83)			(83)		743	743			
100174677	MARIETTA	GA		10/31/2024		924		(164)			(164)		760	760			
100168101	SALT LAKE CITY	UT		09/20/2024		(11,811)		(1)			(1)	13,317	1,504	1,497	(8)		(8)
100078701	LA MIRADA	CA		02/02/2022		(11,302)		(65)			(65)	13,315	1,948	1,940	(8)		(8)
100143148	STERLING	VA		02/16/2024		1,050		(43)			(43)		1,007	1,007			
100141798	RHEDEN	NLD		01/29/2024													
100156472	BELMONT	NC		06/24/2024		1,013		(29)			(29)		985	985			
100127483	PROVIDENCE	RI		09/08/2023		1,079		4			4		1,083	1,083			
100150875	MELISSA	TX		05/08/2024		1,067		(49)			(49)		1,018	1,018			
4010056553	GLOUCESTER CITY	NJ		08/24/2023		976		(51)			(51)		925	925			
100117804	FRESNO	CA		07/20/2023		1,017		97			97		1,114	1,114			
100116598	PERRIS	CA		07/20/2023		711		(63)			(63)		649	649			
100101022	SANTA ANA	CA		04/28/2023		1,757		946			946		2,703	2,703			
100115339	VANCOUVER	WA		07/17/2023		819		(108)			(108)		711	711			
100132094	SALT LAKE CITY	UT		10/13/2023		1,033		(3)			(3)		1,031	1,031			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161878	LOS ANGELES	CA		07/31/2024		13		(13)			(13)						
100068199	SPRINGFIELD	VA		08/25/2021		2,430		(71)			(71)		2,359	2,359			
100142537	BROOMFIELD	CO		02/08/2024		1,048		(39)			(39)		1,010	1,010			
100185812	PALMDALE	CA		12/26/2024		644		(71)			(71)		573	573			
100173288	MOUNT DESERT	ME		10/30/2024		1,415		(54)			(54)		1,361	1,361			
100148814	UPLAND	CA		04/17/2024		884		(44)			(44)		840	840			
100029535	BROOKLYN	NY		10/26/2018		1,249		101			101		1,350	1,350			
100091855	JACKSONVILLE	FL		01/30/2023		439		(2)			(2)		436	436			
100135341	NASHVILLE	TN		11/13/2023		712		50			50		761	761			
100142967	WESTMINSTER	CO		02/09/2024		937		(70)			(70)		867	867			
100142653	AUSTIN	TX		02/08/2024		1,280		(43)			(43)		1,237	1,237			
100178217	SANTA ANA	CA		11/19/2024		1,169		(5)			(5)		1,164	1,164			
100180037	ROSEVILLE	CA		11/25/2024		1,163		139			139		1,302	1,302			
100079966	OAKLEY	CA		04/25/2022		1,952		(10)			(10)		1,941	1,941			
100172877	ANCHORAGE	AK		10/25/2024		1,064		(83)			(83)		981	981			
100101514	PHOENIX	AZ		04/26/2023		1,471		261			261		1,732	1,732			
100119642	HERRIMAN	UT		08/04/2023		916							916	916			
100101979	SPRING	TX		04/14/2023		839		(103)			(103)		736	736			
100173988	PENSACOLA BEACH	FL		10/31/2024		944		(112)			(112)		832	832			
100151585	AUSTIN	TX		05/10/2024		933		(38)			(38)		895	895			
100151973	FARMINGTON	MN		06/14/2024		813		(88)			(88)		725	725			
100138306	POCONO PINES	PA		12/18/2023		6,181		(153)			(153)		6,028	6,028			
100181527	RICHMOND	TX		12/06/2024		485		(79)			(79)		405	405			
100076365	KALAMAZOO	MI		12/23/2021		12,313		(1,202)			(1,202)		11,111	11,111			
100172556	ANNANDALE	VA		10/23/2024		1,392		(107)			(107)		1,285	1,285			
100165465	LITTLE ELM	TX		08/29/2024		(12,231)		(48)			(48)	13,257	978	946	(32)		(32)
100151035	FREDERICK	MD		05/08/2024		2,755		235			235		2,990	2,990			
100152545	MCKINNEY	TX		05/17/2024		1,850		(91)			(91)		1,759	1,759			
100103733	LITTLE FALLS	NJ		05/08/2023		818		(56)			(56)		762	762			
100143744	FORT LAUDERDALE	FL		04/05/2024		1,044		17			17		1,061	1,061			
100166105	LAWRENCEVILLE	GA		09/09/2024		1,123		(109)			(109)		1,015	1,015			
100120126	CHANDLER	AZ		08/11/2023		1,015		(1)			(1)		1,013	1,013			
100164445	MERCED	CA		08/21/2024		1,150		68			68		1,218	1,218			
100079969	TEMECULA	CA		04/25/2022		1,987		114			114		2,101	2,101			
100146624	FREEHOLD	NJ		03/20/2024		495		10			10		505	505			
100110640	BURBANK	CA		06/30/2023		972		(21)			(21)		951	951			
100182403	WOONSOCKET	RI		12/12/2024		649		(35)			(35)		614	614			
100161015	FRANKFORD	DE		07/24/2024		892		(77)			(77)		814	814			
100153240	MADEIRA BEACH	FL		05/30/2024		977		32			32		1,009	1,009			
100159964	DEERFIELD BEACH	FL		08/16/2024		897		(94)			(94)		803	803			
100140266	HILTON HEAD ISLAND	SC		01/18/2024		903		(81)			(81)		822	822			
100175657	ELIZABETH	NJ		11/12/2024		453		(21)			(21)		432	432			
100135057	LEONARDTOWN	MD		11/01/2023		1,711		88			88		1,800	1,800			
100159667	SEABROOK	TX		08/23/2024		978		(43)			(43)		935	935			
100149928	TAYLORSVILLE	UT		06/07/2024		1,804		(76)			(76)		1,728	1,728			
100175154	PANAMA CITY BEACH	FL		11/05/2024		928		(67)			(67)		860	860			
100114829	THORNTON	CO		07/10/2023		1,142		(19)			(19)		1,123	1,123			
100090197	RALEIGH	NC		01/13/2023		1,727		(10)			(10)		1,717	1,717			
100154515	MIAMI	FL		06/14/2024		921		26			26		947	947			
100136963	ELLIJAY	GA		11/28/2023		941		31			31		973	973			
100120700	MANTECA	CA		08/25/2023		53,344		(709)			(709)		52,635	52,635			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164247	FOUNTAIN	CO		08/21/2024		936		(141)			(141)		795	795			
100151125	RENO	NV		05/08/2024		959		(77)			(77)		882	882			
100182214	CAPE CORAL	FL		12/12/2024		10,187		(259)			(259)		9,928	9,928			
100162839	COLORADO SPRINGS	CO		08/12/2024		927		(58)			(58)		869	869			
100133555	DESERT HOT SPRINGS	CA		10/19/2023		(6)		6			6						
100131867	TWAIN HARTE	CA		10/06/2023		12		(12)			(12)						
100164638	FAIRFIELD	CA		08/21/2024		1,082		(200)			(200)		882	882			
100162834	MESA	AZ		08/12/2024		941		(78)			(78)		863	863			
100117053	CITY OF LAKE FOREST	CA		07/20/2023		(2,419)		5,529			5,529		3,110	3,110			
100055505	ALISO VIEJO	CA		03/23/2021		6,942		(230)			(230)		6,712	6,712			
100185389	HEMET	CA		12/20/2024		1,142		220			220		1,361	1,361			
100136160	NEW MILFORD	CT		12/18/2023		811		(35)			(35)		775	775			
100128720	MIAMI	FL		09/21/2023		27		(27)			(27)						
100168506	SALADO	TX		09/25/2024		2,020		(109)			(109)		1,911	1,911			
100012064	BROOKLYN	NY		03/08/2017		1,305		604			604		1,909	1,909			
100172232	ACWORTH	GA		10/21/2024		944		(101)			(101)		842	842			
100145397	UNITED KINGDOM	GBR		03/12/2024		(2,781)		2,781			2,781						
100011815	ANTIOCH	CA		03/08/2017		(11,050)		324			324	13,225	2,499	2,383	(116)		(116)
100011650	CANYON LAKE	CA		03/08/2017		2,493		672			672		3,165	3,165			
100151387	CHANDLER	AZ		05/10/2024		1,239		(32)			(32)		1,207	1,207			
100179627	GENEVA	IL		11/21/2024		939		(63)			(63)		876	876			
100144736	UNITED KINGDOM	GBR		03/12/2024		36,796		1,549			1,549		38,345	38,345			
100145085	UNITED KINGDOM	GBR		03/12/2024		(1,887)		2,025			2,025		139	139			
100158262	UNITED KINGDOM	GBR		07/09/2024		(5,703)		5,703			5,703						
100139059	PINEHURST	NC		12/28/2023		9		(9)			(9)						
100089244	MIAMI	FL		01/26/2023		2,682		(95)			(95)		2,587	2,587			
100143514	AMITYVILLE	NY		02/21/2024		785		(84)			(84)		701	701			
100055871	KENSINGTON	MD		03/26/2021		(10,563)		(195)			(195)	13,212	2,454	2,408	(46)		(46)
100065518	PORTLAND	OR		07/28/2021		2,078		(171)			(171)		1,907	1,907			
100101136	TRENTON	NJ		04/28/2023		5,506		2,001			2,001		7,507	7,507			
100147663	CHICAGO	IL		04/04/2024		703		(12)			(12)		691	691			
100082261	GRESHAM	OR		04/14/2022		111		(111)			(111)						
100128264	KALISPELL	MT		09/14/2023		6		(6)			(6)						
100140430	MENIFEE	CA		01/18/2024		4,206		159			159		4,365	4,365			
100143691	LOS ANGELES	CA		02/22/2024		698		(91)			(91)		607	607			
100078690	FREEHOLD	NJ		02/02/2022		2,022		(153)			(153)		1,870	1,870			
100154167	ROSENBERG	TX		07/11/2024		802		(126)			(126)		676	676			
100120945	HANOVER	PA		08/30/2023		658		11			11		669	669			
100168745	STOCKTON	CA		09/26/2024		945		(104)			(104)		841	841			
100180788	WHITTIER	CA		11/26/2024		44		(44)			(44)						
100140736	GREENLAWN	NY		01/22/2024		843		(47)			(47)		795	795			
100101037	PAGOSA SPRINGS	CO		04/28/2023		1,510		509			509		2,019	2,019			
100170165	SEATTLE	WA		10/08/2024		1,197		(42)			(42)		1,155	1,155			
100130139	MCKINNEY	TX		11/15/2023		956		(50)			(50)		906	906			
100176523	KISSIMMEE	FL		11/15/2024		1,016		(49)			(49)		967	967			
100118682	ZEPHYR COVE	NV		07/25/2023		985		(53)			(53)		932	932			
100091559	LANCASTER	CA		03/07/2023		880		(103)			(103)		778	778			
100161048	MCKINNEY	TX		07/24/2024		1,032		1			1		1,033	1,033			
100186357	STEAMBOAT SPRINGS	CO		12/30/2024		932		(72)			(72)		860	860			
100173370	LAKE ARROWHEAD	CA		10/30/2024		(12,246)		(100)			(100)	13,205	859	783	(76)		(76)
100164816	FORT MYERS	FL		08/26/2024		935		(63)			(63)		872	872			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136922	WEST PARK	FL		11/28/2023		920		(38)			(38)		881	881			
100156587	HENDERSON	NV		06/24/2024		1,004		(28)			(28)		976	976			
100157933	PORT CHARLOTTE	FL		07/09/2024		903		(16)			(16)		887	887			
100152563	PLANO	TX		05/17/2024		1,014		4			4		1,018	1,018			
100145665	UNITED KINGDOM	GBR		03/12/2024		(3,749)		3,749			3,749						
100143853	UNITED KINGDOM	GBR		02/28/2024		56							56	56			
100186334	NAMPA	ID		12/30/2024		1,023		(36)			(36)		987	987			
100152520	KENNESAW	GA		05/17/2024		1,110		9			9		1,119	1,119			
100079330	NAVARRE	FL		03/17/2022		1,772		(119)			(119)		1,653	1,653			
100117700	CALIMESA	CA		07/20/2023		1,356		467			467		1,823	1,823			
100174032	HUNTINGDON VALLEY	PA		10/31/2024		961		(79)			(79)		882	882			
100144668	UNITED KINGDOM	GBR		03/12/2024		(3,027)		3,094			3,094		67	67			
100132020	BEAUMONT	CA		10/13/2023		1,017		42			42		1,059	1,059			
100077812	MEDFORD	OR		12/23/2021		1,823		(255)			(255)		1,568	1,568			
100081657	PHOENIX	AZ		03/30/2022		1,319		(45)			(45)		1,274	1,274			
100149813	PAWTUCKET	RI		04/29/2024		796		(32)			(32)		764	764			
100174934	GALVESTON	TX		10/31/2024		634		(137)			(137)		497	497			
100176760	GRANITE FALLS	WA		11/15/2024		11,319		(280)			(280)		11,039	11,039			
100172914	LOS BANOS	CA		10/25/2024		974		(133)			(133)		841	841			
100103208	EAST ORANGE	NJ		04/21/2023		560		(64)			(64)		496	496			
100143429	HIALEAH	FL		02/16/2024		887		(80)			(80)		807	807			
100131844	FAIRFIELD	CA		10/06/2023		845		18			18		863	863			
100118677	AUBURN	CA		07/25/2023		1,017		(67)			(67)		949	949			
100172298	NEWBERG	OR		10/21/2024		934		(81)			(81)		853	853			
100044560	CHULA VISTA	CA		11/19/2020		1,559		(206)			(206)		1,354	1,354			
100031506	STATEN ISLAND	NY		03/29/2019		2,036		726			726		2,761	2,761			
100110468	LEHI	UT		06/30/2023		1,256		38			38		1,294	1,294			
100151752	DAYTON	TX		05/10/2024		17		(17)			(17)						
100084005	PLEASANT VIEW	TN		06/27/2022		6,035		(189)			(189)		5,846	5,846			
100132288	BRIDGTON	ME		10/13/2023		1,230		(12)			(12)		1,218	1,218			
100119101	FORT LAUDERDALE	FL		07/28/2023		1,128		1,180			1,180		2,308	2,308			
100053689	LAURELTON	NY		03/23/2021		1,518		(396)			(396)		1,122	1,122			
100136233	STRATHAM	NH		11/20/2023		962		(33)			(33)		929	929			
100065058	LOS ANGELES	CA		07/14/2021		2,071		(147)			(147)		1,923	1,923			
100110044	MIAMI	FL		06/23/2023		1,076		23			23		1,099	1,099			
100091424	AUSTIN	TX		02/22/2023		1,188		(2)			(2)		1,186	1,186			
100141366	LEESBURG	VA		01/30/2024		17,971		(462)			(462)		17,509	17,509			
100161069	AURORA	CO		07/24/2024		1,253		183			183		1,436	1,436			
100119218	PRESQUE ISLE	WI		07/31/2023		1,022		(31)			(31)		991	991			
100139286	EAGLEVILLE	PA		12/28/2023		673		26			26		699	699			
100185843	DOWNEY	CA		12/26/2024		1,509		(37)			(37)		1,472	1,472			
100164046	FAIRPLAY	CO		08/21/2024		1,270		(58)			(58)		1,212	1,212			
100115665	LINDEN	NJ		07/20/2023		1,123		(16)			(16)		1,108	1,108			
100169533	BALLWIN	MO		09/30/2024		642		(49)			(49)		593	593			
100065352	BEAVERTON	OR		07/28/2021		2,172		(141)			(141)		2,032	2,032			
100136587	UPPER MARLBORO	MD		11/22/2023		752		22			22		774	774			
100179977	RABUN GAP	GA		11/25/2024		1,128		50			50		1,178	1,178			
100175369	BIG BEAR CITY	CA		11/05/2024		3,127		(63)			(63)		3,063	3,063			
100156248	SARASOTA	FL		06/20/2024		845		(47)			(47)		798	798			
100137384	SMYRNA	GA		12/05/2023		815		22			22		837	837			
100130447	NAPLES	FL		09/28/2023		900		(92)			(92)		808	808			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087338	DICKINSON	TX		10/25/2022		1,391		248			248		1,639	1,639			
100176723	ESTERO	FL		11/15/2024		361		(63)			(63)		298	298			
100143650	VENTNOR CITY	NJ		02/22/2024		971		(81)			(81)		891	891			
100175639	HIALEAH	FL		11/12/2024		1,005		(107)			(107)		898	898			
100135163	RANCHO CUCAMONGA	CA		12/15/2023		1,637		2			2		1,640	1,640			
100127488	ESCONDIDO	CA		09/08/2023		1,148		8			8		1,156	1,156			
100140111	MERCED	CA		01/09/2024		1,136		22			22		1,158	1,158			
100101661	STAR	ID		04/26/2023		1,191		2			2		1,193	1,193			
100178254	FITCHBURG	MA		11/19/2024		748		(66)			(66)		682	682			
100129275	BUCKLEY	WA		09/25/2023		985		13			13		998	998			
100115553	ATTLEBORO	MA		07/19/2023		1,562		(41)			(41)		1,521	1,521			
100185064	LONGMONT	CO		12/20/2024		676		28			28		703	703			
100102360	HIGHLAND	CA		06/07/2023		1,257		(20)			(20)		1,237	1,237			
100135398	WINTER GARDEN	FL		11/13/2023		1,094		257			257		1,351	1,351			
100167005	KITTERY	ME		09/13/2024		824		(53)			(53)		770	770			
100159440	FRESNO	CA		07/15/2024		899		(57)			(57)		842	842			
100134589	PITTSBORO	NC		10/30/2023		1,612		(85)			(85)		1,527	1,527			
100164455	BENBROOK	TX		08/21/2024		1,268		(41)			(41)		1,227	1,227			
100158200	UNITED KINGDOM	GBR		07/09/2024		(5,360)		5,360			5,360						
100171259	SOUTH FALLSBURG	NY		10/16/2024		926		(132)			(132)		795	795			
100185418	BOONE	NC		12/20/2024		1,425		102			102		1,527	1,527			
100084703	NAPA	CA		08/02/2022		1,259		(37)			(37)		1,223	1,223			
100110022	PORT SAINT LUCIE	FL		06/23/2023		1,309		(13)			(13)		1,295	1,295			
100114893	DULUTH	GA		07/13/2023		1,123		(23)			(23)		1,100	1,100			
100110670	CHARLESTOWN	MA		06/30/2023		1,171		(5)			(5)		1,166	1,166			
100149689	DAWSONVILLE	GA		04/26/2024		1,049		(69)			(69)		981	981			
100149740	HIGHLAND	MI		04/26/2024		(922)		922			922						
100143284	ROGERS	AR		02/16/2024		966		(65)			(65)		902	902			
100186596	MORENO VALLEY	CA		12/30/2024		765		144			144		908	908			
100135351	MYRTLE BEACH	SC		11/13/2023		922		(25)			(25)		897	897			
100171507	CASTLE ROCK	CO		10/16/2024		629		(39)			(39)		590	590			
100142428	BRADENTON	FL		03/08/2024		640		(114)			(114)		526	526			
100109177	SANTA CLARITA	CA		07/21/2023		1,908		7			7		1,915	1,915			
100152603	WEST PALM BEACH	FL		05/17/2024		1,065		55			55		1,119	1,119			
100166259	SAINT GEORGE	UT		09/09/2024		926		(71)			(71)		855	855			
100110328	NASHVILLE	TN		06/30/2023		1,527		43			43		1,569	1,569			
100133736	GILBERT	AZ		10/23/2023		1,016		30			30		1,046	1,046			
100089949	TEHACHAPI	CA		01/26/2023		755		(127)			(127)		628	628			
100115362	ATLANTA	GA		07/17/2023		(1,333)		1,333			1,333						
100150616	DALLAS	TX		05/03/2024		966		(83)			(83)		883	883			
100128136	CONYERS	GA		09/11/2023		75,501		(1,626)			(1,626)		73,875	73,875			
100159702	WILDOMAR	CA		08/23/2024		1,803		(183)			(183)		1,620	1,620			
100162267	WEST SACRAMENTO	CA		09/06/2024		1,033		(122)			(122)		912	912			
100000462	LOS ANGELES	CA		09/27/2016		1,992		356			356		2,348	2,348			
100181319	VICTORVILLE	CA		12/06/2024		688		(34)			(34)		654	654			
100137801	LAND O LAKES	FL		12/08/2023		883		(16)			(16)		866	866			
100161932	MODESTO	CA		07/31/2024		725		(10)			(10)		715	715			
100148431	SACRAMENTO	CA		04/12/2024		973		(94)			(94)		879	879			
100142061	EL SOBRANTE	CA		02/29/2024		70		1,015			1,015		1,085	1,085			
100158299	UNITED KINGDOM	GBR		07/09/2024		(5,588)		5,588			5,588						
100140798	SAN LORENZO	CA		03/06/2024		288		(56)			(56)		231	231			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108915	KEARNEYSVILLE	WV		05/31/2023		1,041		9			9		1,050	1,050			
100136956	MORRISVILLE	NC		11/28/2023		868		(19)			(19)		849	849			
100134552	FREEPORT	NY		10/30/2023		737		(24)			(24)		713	713			
100158298	UNITED KINGDOM	GBR		07/09/2024		(5,588)		5,588			5,588						
100169275	BALDWIN	NY		09/27/2024		924		(129)			(129)		795	795			
100150656	VIRGINIA BEACH	VA		05/06/2024		920		(72)			(72)		849	849			
100173834	MIAMI	FL		10/31/2024		946		(131)			(131)		815	815			
100180408	CUMMING	GA		11/25/2024		1,153		64			64		1,216	1,216			
100159614	NEWARK	NJ		07/15/2024		(12,299)		(129)			(129)	13,209	781	766	(15)		(15)
100086588	SAN DIEGO	CA		09/30/2022		1,263		(61)			(61)		1,202	1,202			
100120872	MIAMI	FL		08/28/2023		958		(38)			(38)		920	920			
100178415	ORLANDO	FL		11/21/2024		1,214		(109)			(109)		1,106	1,106			
100044214	LIVERMORE	CA		08/19/2020		913		136			136		1,049	1,049			
100138155	ALEXANDRIA	VA		12/14/2023		806		(44)			(44)		762	762			
100091693	MIAMI	FL		03/24/2023		1,009		(53)			(53)		956	956			
100079905	VALRICO	FL		04/08/2022		2,212		(11)			(11)		2,200	2,200			
100155902	CHENEY	WA		06/17/2024		1,335		(43)			(43)		1,292	1,292			
100103098	BAY SHORE	NY		04/21/2023		1,688		(130)			(130)		1,558	1,558			
100144695	UNITED KINGDOM	GBR		03/12/2024		(2,950)		2,950			2,950						
100087115	KISSIMMEE	FL		11/04/2022		1,162		19			19		1,181	1,181			
100169354	SUNNY ISLES BEACH	FL		09/27/2024		1,650		(156)			(156)		1,494	1,494			
100158456	LK HAVASU CTY	AZ		07/10/2024		1,016		(24)			(24)		992	992			
100160577	FORT MYERS	FL		07/19/2024		907		(127)			(127)		781	781			
100137606	HEATHSVILLE	VA		12/08/2023		1,034		1			1		1,035	1,035			
100152221	MESA	AZ		05/17/2024		999		(8)			(8)		990	990			
100137516	TALENT	OR		01/11/2024		866		(102)			(102)		764	764			
100080397	GARDEN GROVE	CA		04/14/2022		1,871		(117)			(117)		1,754	1,754			
100017483	SAN MATEO	CA		04/26/2018		1,654		230			230		1,884	1,884			
100145650	UNITED KINGDOM	GBR		03/12/2024		7,980		4,706			4,706		12,686	12,686			
100078463	HOMESTEAD	FL		01/25/2022		1,753		(193)			(193)		1,561	1,561			
100157861	BRENTWOOD	CA		07/09/2024		1,131		133			133		1,264	1,264			
100179365	FULSHEAR	TX		12/27/2024		294		(68)			(68)		226	226			
100168503	BEAUFORT	SC		09/25/2024		994		(40)			(40)		953	953			
100107946	LARGO	FL		06/29/2023		1,010		(30)			(30)		981	981			
100174329	ST AUGUSTINE	FL		10/31/2024		1,179		(83)			(83)		1,096	1,096			
100140307	HYATTSVILLE	MD		01/18/2024		753		(54)			(54)		699	699			
100151460	CARMICHAEL	CA		05/10/2024		924		(34)			(34)		890	890			
100148592	FORT MYERS	FL		04/12/2024		1,084		(67)			(67)		1,017	1,017			
100142157	ARLINGTON	TX		02/29/2024		19,796		(409)			(409)		19,387	19,387			
100180674	ROGERSVILLE	MO		11/26/2024		697		(62)			(62)		635	635			
100148447	LEESBURG	VA		04/12/2024		1,061		(57)			(57)		1,005	1,005			
100158296	UNITED KINGDOM	GBR		07/09/2024		(5,314)		5,314			5,314						
100091451	FULSHEAR	TX		01/20/2023		949		(64)			(64)		885	885			
100108906	OCALA	FL		05/31/2023		1,053		(82)			(82)		970	970			
100184371	CORVALLIS	OR		12/16/2024		623		74			74		697	697			
100068426	JURUPA VALLEY	CA		08/25/2021		2,281		(56)			(56)		2,226	2,226			
100119251	JEROME	ID		07/31/2023		996		(53)			(53)		943	943			
100135423	SHREWSBURY	MA		11/13/2023		881		(40)			(40)		841	841			
100119114	SANTA ANA	CA		07/28/2023		1,224		463			463		1,687	1,687			
100140855	OCALA	FL		03/06/2024		1,063		(326)			(326)		737	737			
100079908	HALLANDALE BEACH	FL		04/08/2022		1,449		(289)			(289)		1,160	1,160			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140442	PHOENIX	AZ		01/18/2024		854		155			155		1,009	1,009			
100151640	BOWIE	MD		05/10/2024		1,005		(77)			(77)		928	928			
100141748	WAXAHACHIE	TX		01/30/2024		2,196		(197)			(197)		1,999	1,999			
100168264	COVENTRY	RI		09/20/2024		288		21			21		309	309			
100091871	SEATTLE	WA		01/30/2023		887		(91)			(91)		796	796			
100137726	YUBA CITY	CA		12/08/2023		1,003		111			111		1,114	1,114			
100165589	SAN BERNARDINO	CA		10/04/2024		802		(154)			(154)		648	648			
100164614	STUART	FL		08/21/2024		933		(61)			(61)		872	872			
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		1,923		(85)			(85)		1,838	1,838			
100071656	PORT HUENEME	CA		10/14/2021		2,301		(133)			(133)		2,169	2,169			
100138001	CLEARWATER	FL		12/13/2023		894		25			25		919	919			
100117117	STATEN ISLAND	NY		07/20/2023		1,327		794			794		2,121	2,121			
100170380	GRAYSON	GA		10/08/2024		955		(94)			(94)		861	861			
100162997	MENIFEE	CA		08/12/2024		1,024		(43)			(43)		982	982			
100103250	CIBOLO	TX		04/27/2023		20		(20)			(20)						
100150481	ROSEVILLE	CA		05/03/2024		21,885		(228)			(228)		21,657	21,657			
100163882	SAN ANTONIO	TX		09/27/2024		834		(124)			(124)		710	710			
100074203	SACRAMENTO	CA		12/09/2021		1,967		(170)			(170)		1,797	1,797			
100182507	SEVERN	MD		12/12/2024		(12,083)		5			5	13,116	1,038	1,078	40		40
100120995	CLEARWATER BEACH	FL		08/30/2023		980		(24)			(24)		956	956			
100179454	BATTLE GROUND	WA		11/21/2024		1,160		25			25		1,186	1,186			
100176675	DAVENPORT	FL		11/15/2024		742		(109)			(109)		633	633			
100167528	MARIETTA	GA		10/31/2024		805		(117)			(117)		688	688			
100091732	LAVEEN	AZ		03/24/2023		1,883		(83)			(83)		1,800	1,800			
100141284	SAN ANTONIO	TX		01/30/2024		4,081		(126)			(126)		3,955	3,955			
100159877	POMPANO BEACH	FL		08/16/2024		917		(67)			(67)		851	851			
100100562	FORT WORTH	TX		04/27/2023		908		(166)			(166)		743	743			
100171685	ACWORTH	GA		10/16/2024		1,204		(21)			(21)		1,183	1,183			
100138241	FRISCO	TX		12/14/2023		302		607			607		909	909			
100160063	CAPE CORAL	FL		07/17/2024		883		(105)			(105)		778	778			
100141068	MODESTO	CA		02/20/2024		1,187		(173)			(173)		1,014	1,014			
100110411	NEWTON	NC		06/30/2023		1,020		(58)			(58)		961	961			
100170907	MENIFEE	CA		10/11/2024		(647)		1,418			1,418		771	771			
100151782	ROCKVILLE	MD		05/10/2024		24,003		188			188		24,191	24,191			
100140280	LAKE HAVASU CITY	AZ		01/18/2024		906		(35)			(35)		871	871			
100115008	TRACY	CA		07/14/2023		1,126		(62)			(62)		1,063	1,063			
100182492	APISON	TN		12/12/2024		703		(13)			(13)		690	690			
100130180	BOCA RATON	FL		11/15/2023		895		(84)			(84)		812	812			
100152351	LAS VEGAS	NV		05/17/2024		864		(71)			(71)		794	794			
100054996	SAINT ALBANS	NY		03/23/2021		2,654		(477)			(477)		2,177	2,177			
100170441	MCDONOUGH	GA		10/09/2024		1,243		(85)			(85)		1,158	1,158			
100133798	KISSIMMEE	FL		10/20/2023		2,858		48			48		2,905	2,905			
100170234	LAS VEGAS	NV		10/08/2024		913		(116)			(116)		797	797			
100186446	LATHROP	CA		12/30/2024		659		(61)			(61)		599	599			
100131977	PORT ARANSAS	TX		10/13/2023		862		(4)			(4)		858	858			
100044098	PLEASANT HILL	CA		08/19/2020		1,117		628			628		1,745	1,745			
100128482	EAST HARTFORD	CT		09/15/2023		762		(20)			(20)		742	742			
100182473	BAKERSFIELD	CA		12/12/2024		706		12			12		718	718			
100110370	ASHBURN	VA		06/30/2023		1,875		(18)			(18)		1,857	1,857			
100031069	ELK GROVE	CA		03/29/2019		873		1,138			1,138		2,012	2,012			
100141995	APOPKA	FL		02/29/2024		61,586		(787)			(787)		60,799	60,799			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103029	JERSEY CITY	NJ		06/22/2023		967		(149)			(149)		818	818			
100145426	UNITED KINGDOM	GBR		03/12/2024		294,551		(10,886)			(10,886)		283,665	283,665			
100108166	SAN BERNARDINO	CA		05/24/2023		510		(27)			(27)		482	482			
100151822	PEYTON	CO		05/10/2024		909		(86)			(86)		823	823			
100180030	SAINT SIMONS ISLAND	GA		11/25/2024		1,410		(28)			(28)		1,383	1,383			
100079931	ROCK HILL	SC		04/25/2022		3,163		(87)			(87)		3,075	3,075			
100145288	UNITED KINGDOM	GBR		03/12/2024		229		(126)			(126)		103	103			
100078910	WESTMINSTER	CO		02/24/2022		2,075		76			76		2,151	2,151			
100087976	TUCSON	AZ		10/25/2022		1,054							1,054	1,054			
100109370	DURANGO	CO		06/12/2023		1,520		(66)			(66)		1,454	1,454			
100154612	LAS VEGAS	NV		06/14/2024		697		(35)			(35)		663	663			
100129629	MCKINNEY	TX		09/29/2023		1,125		35			35		1,160	1,160			
100120917	BOONE	NC		08/30/2023		1,050		5			5		1,055	1,055			
100182013	CLARKSVILLE	TN		12/12/2024		1,065		17			17		1,083	1,083			
100137763	WASHINGTON	UT		12/08/2023		793		(37)			(37)		756	756			
100114587	LAS VEGAS	NV		06/29/2023		1,119		68			68		1,187	1,187			
100163929	HEBRON	CT		10/04/2024		11,511		(320)			(320)		11,192	11,192			
100138639	FREDERICKSBURG	TX		02/02/2024		919		(76)			(76)		843	843			
100141724	LAUDERHILL	FL		01/30/2024		839		(36)			(36)		803	803			
100162093	LAKE HAVASU CITY	AZ		07/31/2024		1,185		(71)			(71)		1,113	1,113			
100054875	ALEXANDRIA	VA		03/23/2021		1,435		(279)			(279)		1,156	1,156			
100169435	KAILUA KONA	HI		09/30/2024		1,137		(73)			(73)		1,064	1,064			
100120433	HOUSTON	TX		08/18/2023		824		(109)			(109)		715	715			
100090342	SALIDA	CA		12/22/2022		706		(90)			(90)		616	616			
100162090	LAS VEGAS	NV		07/31/2024		819		(140)			(140)		680	680			
100160110	EDINBURG	TX		07/17/2024		2,561		(39)			(39)		2,522	2,522			
100179526	HAWTHORNE	NJ		11/21/2024		1,050		(11)			(11)		1,038	1,038			
100170443	MCDONOUGH	GA		10/09/2024		1,240		(82)			(82)		1,158	1,158			
100108492	KISSIMMEE	FL		05/25/2023		1,031		(139)			(139)		892	892			
100162837	BUCKEYE	AZ		08/12/2024		1,015		(31)			(31)		984	984			
100071493	DOUGLASVILLE	GA		10/26/2021		1,628		(46)			(46)		1,582	1,582			
100151152	PORT SAINT LUCIE	FL		05/09/2024		7,201		(281)			(281)		6,920	6,920			
100011461	COLLEGE POINT	NY		12/23/2016		(8,232)		1,333			1,333	13,043	6,144	5,995	(150)		(150)
100170438	MCDONOUGH	GA		10/09/2024		1,239		(81)			(81)		1,158	1,158			
100171931	MONTGOMERY	TX		10/17/2024		1,071		(16)			(16)		1,055	1,055			
100149042	TAMARAC	FL		04/19/2024		19		(19)			(19)						
100147548	LITHIA SPRINGS	GA		04/03/2024		875		(88)			(88)		787	787			
100083785	PEORIA	AZ		07/12/2022		1,180		(42)			(42)		1,138	1,138			
100090110	HEMET	CA		01/13/2023		767		(53)			(53)		714	714			
100143783	HAMPTON	VA		02/27/2024		862		(134)			(134)		727	727			
100166180	COLUMBIA	TN		09/09/2024		1,023		(51)			(51)		973	973			
100152409	ROSEVILLE	CA		05/17/2024		1,938		(49)			(49)		1,889	1,889			
100143426	BELLEVUE	WA		02/16/2024		3,302		(174)			(174)		3,128	3,128			
100120462	JURUPA VALLEY	CA		08/18/2023		1,307		(72)			(72)		1,235	1,235			
100162311	PHELAN	CA		08/05/2024		(14,018)		(116)			(116)	18,085	3,952	3,949	(3)		(3)
100133640	ELK GROVE	CA		10/23/2023		1,137		130			130		1,267	1,267			
100163794	WEST DES MOINES	IA		09/27/2024		2,022		(44)			(44)		1,978	1,978			
100171702	DURHAM	NC		10/17/2024		1,077		(144)			(144)		932	932			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		1,902		(119)			(119)		1,784	1,784			
100129330	OXNARD	CA		09/25/2023		1,061		27			27		1,088	1,088			
100162777	WINCHESTER	CA		08/12/2024		1,007		(20)			(20)		987	987			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167966	HYATTSVILLE	MD		09/20/2024		909		2			2		911	911			
100140888	HUNTINGTON STATION	NY		01/25/2024		1,498		102			102		1,600	1,600			
100180422	LAS VEGAS	NV		11/25/2024		1,085		(8)			(8)		1,077	1,077			
100169139	MELBOURNE	FL		09/27/2024		1,020		(51)			(51)		969	969			
100149680	NEW PRAGUE	MN		04/26/2024		1,075		9			9		1,083	1,083			
100172564	GLENDALE	AZ		10/23/2024		926		(95)			(95)		831	831			
4010043124	TRENTON	NY		02/02/2023		968		(99)			(99)		870	870			
100158292	UNITED KINGDOM	GBR		07/09/2024		(4,780)		4,780			4,780						
100100801	CENTREVILLE	VA		04/28/2023		2,338		88			88		2,426	2,426			
100102442	JACKSONVILLE	FL		06/07/2023		1,006		(99)			(99)		907	907			
100152768	FREEPORT	NY		05/22/2024		665		(116)			(116)		549	549			
100172396	WINCHESTER	CA		10/23/2024		1,177		19			19		1,197	1,197			
100159994	ORLANDO	FL		08/16/2024		744		(61)			(61)		683	683			
100144889	UNITED KINGDOM	GBR		03/12/2024		(2,323)		2,335			2,335		12	12			
100118082	KISSIMMEE	FL		07/20/2023		(12,307)		(47)			(47)	13,098	745	607	(137)		(137)
100169523	LYNNWOOD	WA		09/30/2024		714		22			22		736	736			
100079729	LYNWOOD	CA		04/25/2022		84,231		(573)			(573)		83,658	83,658			
100154572	PALMDALE	CA		06/14/2024		779		(51)			(51)		728	728			
100164691	PARKER	CO		08/23/2024		1,894		(224)			(224)		1,670	1,670			
100054063	HINCKLEY	MN		03/23/2021		1,477		(314)			(314)		1,162	1,162			
100100910	STERLING	VA		04/28/2023		(11,612)		209			209	13,131	1,729	1,720	(8)		(8)
100138872	MONROE	GA		12/21/2023		836		(65)			(65)		770	770			
100045837	MAHOPAC	NY		11/25/2020		964		(227)			(227)		737	737			
100112291	STATEN ISLAND	NY		06/29/2023		451		2,229			2,229		2,679	2,679			
100168504	DOWNINGTOWN	PA		09/25/2024		1,002		(68)			(68)		934	934			
100110530	LONG BEACH	CA		06/30/2023		1,182		(21)			(21)		1,161	1,161			
100138882	FORNEY	TX		12/21/2023		(16,989)		(33)			(33)	18,062	1,040	948	(92)		(92)
100185448	YUCAIPA	CA		12/20/2024		1,018		33			33		1,051	1,051			
100115200	HUNTINGTON STATION	NY		07/17/2023		1,109		(98)			(98)		1,011	1,011			
100115800	LAKE ARROWHEAD	CA		07/20/2023		998		(28)			(28)		970	970			
100148373	LANCASTER	CA		04/12/2024		18,124		845			845		18,969	18,969			
100119949	HAM LAKE	MN		08/11/2023		2,219		(16)			(16)		2,203	2,203			
100114547	BURLINGTON	MA		06/29/2023		15,767		236			236		16,004	16,004			
100115873	FORT MYERS	FL		07/20/2023		1,268		40			40		1,307	1,307			
100167613	CELINA	TX		09/19/2024		1,243		(83)			(83)		1,159	1,159			
100182203	MUNDS PARK	AZ		12/12/2024		(12,415)		164			164	13,074	823	811	(12)		(12)
100134271	MYRTLE BEACH	SC		10/27/2023		429		51			51		480	480			
100180306	SANTA FE	NM		11/25/2024		1,060		(11)			(11)		1,049	1,049			
100179921	LAS VEGAS	NV		11/25/2024		1,060		73			73		1,133	1,133			
100067646	OXNARD	CA		09/23/2021		2,333		(101)			(101)		2,232	2,232			
100147493	RESEDA	CA		04/03/2024		993		(131)			(131)		862	862			
100148185	HOWELL	NJ		04/12/2024		1,033		6			6		1,039	1,039			
100115855	SARASOTA	FL		07/20/2023		1,245		39			39		1,284	1,284			
100127390	COSTA MESA	CA		08/30/2023		538		72			72		610	610			
100151070	KENNESAW	GA		05/08/2024		1,024		(53)			(53)		971	971			
100079550	VIRGINIA BEACH	VA		04/08/2022		1,718		(134)			(134)		1,584	1,584			
100178267	OCEANSIDE	CA		11/19/2024		1,231		(143)			(143)		1,087	1,087			
100144518	ASHEVILLE	NC		04/26/2024		956		(117)			(117)		838	838			
100173321	KISSIMMEE	FL		10/30/2024		1,096		(65)			(65)		1,031	1,031			
100157676	VALENCIA	CA		06/28/2024		1,526		(26)			(26)		1,501	1,501			
100174342	SAINT AUGUSTINE	FL		10/31/2024		1,054		(59)			(59)		994	994			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145071	UNITED KINGDOM	GBR		03/12/2024		(5,707)		5,707			5,707						
100158162	PORT ORCHARD	WA		07/09/2024		2,521		(16)			(16)		2,505	2,505			
100078027	LAS VEGAS	NV		01/12/2022		(19,013)		(81)			(81)	16,414	(2,680)	1,963	4,644		4,644
100109281	AURORA	CO		07/21/2023		25		(25)			(25)						
100150812	AURORA	CO		05/08/2024		39,221		(491)			(491)		38,730	38,730			
100155033	BERWYN HEIGHTS	MD		07/19/2024		702		(125)			(125)		577	577			
100158023	AURORA	CO		07/09/2024		927		(45)			(45)		882	882			
100150536	OAK PARK	IL		05/03/2024		1,045		(27)			(27)		1,018	1,018			
100149789	GLENDALE	AZ		04/26/2024		963		(33)			(33)		930	930			
100161551	BONNEY LAKE	WA		07/30/2024		50,724		1,047			1,047		51,771	51,771			
100144394	WINTER GARDEN	FL		03/07/2024		1,077		98			98		1,175	1,175			
100114934	LAKE HAVASU CITY	AZ		07/13/2023		1,445		(63)			(63)		1,382	1,382			
100014589	BROOKLYN	NY		09/27/2017		1,632		139			139		1,772	1,772			
100179925	NORTH RICHLAND HILLS	TX		11/25/2024		898		(57)			(57)		841	841			
100080922	MESA	AZ		03/17/2022		2,967		(115)			(115)		2,852	2,852			
100137363	HOWELL	NJ		12/01/2023		801		(53)			(53)		749	749			
100185624	JAMESBURG	NJ		12/20/2024		555		(15)			(15)		539	539			
100156819	MESA	AZ		06/27/2024		616		(58)			(58)		558	558			
100142123	CYPRESS	TX		02/29/2024		964		(49)			(49)		916	916			
100182517	ANTHEM	AZ		12/12/2024		702		(9)			(9)		693	693			
100171299	NORTH SALT LAKE	UT		10/16/2024		904		(126)			(126)		778	778			
100185682	AALTEN	NLD		12/20/2024													
100185972	PORT HUENEME	CA		12/26/2024		274		(42)			(42)		232	232			
100158283	UNITED KINGDOM	GBR		07/09/2024		(45)		45			45						
100158280	UNITED KINGDOM	GBR		07/09/2024		(45)		45			45						
100174682	WHITE HALL	MD		10/31/2024		1,101		(107)			(107)		994	994			
100131992	BAKERSFIELD	CA		10/13/2023		2,630		(16)			(16)		2,614	2,614			
100180448	EDISON	NJ		11/25/2024		3,781		(8)			(8)		3,773	3,773			
100167069	BONITA SPRINGS	FL		09/13/2024		1,500		(165)			(165)		1,335	1,335			
100158281	UNITED KINGDOM	GBR		07/09/2024		(45)		45			45						
100140878	BREMERTON	WA		01/25/2024		825		(58)			(58)		768	768			
100129731	WELDON SPRING	MO		09/29/2023		892		(54)			(54)		839	839			
100147837	ARLINGTON	VA		04/08/2024		1,034		(60)			(60)		974	974			
100077964	LOMPOC	CA		01/13/2022		7		(7)			(7)						
100137768	MOUNTAIN GREEN	UT		12/08/2023		934		24			24		958	958			
100172175	HENDERSON	NV		10/17/2024		1,015		(99)			(99)		915	915			
100134496	FRONT ROYAL	VA		10/30/2023		720		(6)			(6)		713	713			
100162885	CASTLE PINES	CO		08/12/2024		988		(31)			(31)		957	957			
100081563	HEMPSTEAD	NY		03/14/2022		1,793		(95)			(95)		1,698	1,698			
100026786	PARAMUS	NJ		09/26/2018		1,531		105			105		1,636	1,636			
100180321	PAGOSA SPRINGS	CO		11/25/2024		1,146		78			78		1,224	1,224			
100087217	SACRAMENTO	CA		10/25/2022		2,131		173			173		2,305	2,305			
100147488	LAKE WORTH	FL		04/03/2024		1,117		(158)			(158)		959	959			
100080477	HICKORY	NC		03/10/2022		1,260		(180)			(180)		1,080	1,080			
100164642	MANTECA	CA		08/21/2024		2,698		(108)			(108)		2,590	2,590			
100157795	FLAGSTAFF	AZ		08/01/2024		634		(48)			(48)		585	585			
100109338	NEW CITY	NY		06/12/2023		1,162		(125)			(125)		1,036	1,036			
100129913	PATERSON	NJ		09/27/2023		854		(20)			(20)		834	834			
100139223	LOGANVILLE	GA		12/28/2023		1,106		(70)			(70)		1,036	1,036			
100135482	INVER GROVE HEIGHTS	MN		11/13/2023		1,216		56			56		1,272	1,272			
100141184	LIDO BEACH	NY		01/30/2024		2,457		(117)			(117)		2,340	2,340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172845	LANCASTER	CA		10/25/2024		886		(101)			(101)		785	785			
100049085	SEATTLE	WA		11/20/2020		1,880		(366)			(366)		1,514	1,514			
100136334	ROSEVILLE	CA		11/20/2023		948		198			198		1,147	1,147			
100126914	ALBERTSON	NY		08/30/2023		3,471		1,565			1,565		5,036	5,036			
100181293	PHOENIX	AZ		12/06/2024		695		64			64		759	759			
100065158	SANTA CLARITA	CA		07/14/2021		2,217		(115)			(115)		2,103	2,103			
100141077	WEST HAVERSTRAW	NY		01/30/2024		(537)		1,418			1,418		881	881			
100149490	LAS VEGAS	NV		04/24/2024		1,144		(68)			(68)		1,076	1,076			
100142961	KISSIMMEE	FL		02/09/2024		3,638		(118)			(118)		3,520	3,520			
100175682	COMMERCE CITY	CO		11/12/2024		1,018		1			1		1,020	1,020			
100168176	OLD SAYBROOK	CT		09/20/2024		278		21			21		300	300			
100159975	MIAMI	FL		08/16/2024		902		(30)			(30)		873	873			
100181960	WAKE FOREST	NC		12/12/2024		951		(5)			(5)		945	945			
100127641	PHOENIX	AZ		09/08/2023		7,110		(157)			(157)		6,953	6,953			
100133517	PHOENIX	AZ		10/19/2023		722		(59)			(59)		663	663			
100115002	LINCOLN	CA		07/14/2023		1,127		38			38		1,165	1,165			
100164655	TULARE	CA		08/23/2024		657		(58)			(58)		599	599			
100076369	LATHROP	CA		12/23/2021		1,677		(353)			(353)		1,324	1,324			
100140593	FONTANA	CA		01/19/2024		3,491		123			123		3,614	3,614			
100147048	INDIANAPOLIS	IN		03/27/2024		100,881		676			676		101,557	101,557			
100135726	HOBOKEN	NJ		11/10/2023		(12,055)		91			91	13,072	1,107	1,046	(61)		(61)
100153267	SAN ANTONIO	TX		05/30/2024		973		45			45		1,018	1,018			
100057918	CHICAGO	IL		06/30/2021		2,201		(88)			(88)		2,112	2,112			
100108169	MESA	AZ		05/24/2023		722		(89)			(89)		632	632			
100173877	BERWYN	PA		10/31/2024		24		(24)			(24)						
100025175	EVERETT	MA		09/20/2018		1,492		60			60		1,552	1,552			
100132302	ORLANDO	FL		10/13/2023		927		(52)			(52)		875	875			
100165922	MONTEREY PARK	CA		09/06/2024		1,004		(76)			(76)		928	928			
100166926	DRACUT	MA		09/13/2024		1,036		(55)			(55)		980	980			
100100242	ELIZABETH	NJ		03/17/2023		1,068		(48)			(48)		1,021	1,021			
100102409	SPOKANE	WA		06/07/2023		724		55			55		779	779			
100175909	SEVIERVILLE	TN		11/14/2024		934		(98)			(98)		836	836			
100173905	WOODSTOCK	GA		10/31/2024		1,066		(142)			(142)		924	924			
100161639	UNITED KINGDOM	GBR		07/29/2024		76							76	76			
100175293	KISSIMMEE	FL		11/05/2024		1,163		(33)			(33)		1,130	1,130			
100186603	LAS VEGAS	NV		12/30/2024		725		131			131		856	856			
100118105	BAKERSFIELD	CA		07/20/2023		446		(96)			(96)		350	350			
100174009	FORT MYERS	FL		10/31/2024		1,000		(132)			(132)		868	868			
100081156	BOZEMAN	MT		03/18/2022		2,053		204			204		2,257	2,257			
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		858		(57)			(57)		801	801			
100163118	SACRAMENTO	CA		08/13/2024		9,032		(326)			(326)		8,705	8,705			
100043232	WASHINGTON	DC		08/13/2020		1,753		29			29		1,783	1,783			
100115382	RICHMOND	TX		07/17/2023		1,116		(94)			(94)		1,022	1,022			
100164250	ROYERSFORD	PA		08/21/2024		927		(84)			(84)		843	843			
100087058	PATERSON	NJ		11/04/2022		28		(28)			(28)						
100115684	BAKERSFIELD	CA		07/20/2023		977		(20)			(20)		957	957			
100186648	SURPRISE	AZ		12/30/2024		694		(6)			(6)		688	688			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		2,270		39			39		2,309	2,309			
100175067	CULPEPER	VA		11/05/2024		731		(27)			(27)		703	703			
100084599	GILBERT	AZ		08/02/2022		793		(4)			(4)		789	789			
100120057	CHANDLER	AZ		08/11/2023		1,103		(9)			(9)		1,094	1,094			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139137	PANAMA CITY BEACH	FL		12/28/2023		1,015		(39)			(39)		975	975			
100180687	PALO CEDRO	CA		11/26/2024		912		(50)			(50)		862	862			
100147001	TACOMA	WA		03/27/2024		1,020		(27)			(27)		993	993			
100173364	LAUREL SPRINGS	NC		10/30/2024		986		(60)			(60)		926	926			
100169510	ELK GROVE	CA		09/30/2024		581		5			5		587	587			
100158644	WOODBRIDGE	VA		07/10/2024		925		(32)			(32)		893	893			
100101054	BRONX	NY		04/28/2023		(436)		436			436						
100166201	WINTER SPRINGS	FL		09/09/2024		692		(45)			(45)		647	647			
100169107	PHOENIX	AZ		09/27/2024		927		(75)			(75)		851	851			
100130451	MIDLAND	TX		09/28/2023		726		(58)			(58)		668	668			
100013794	HOLLISTER	CA		05/25/2017		1,637		137			137		1,774	1,774			
100162018	BAKERSFIELD	CA		07/31/2024		1,459		(161)			(161)		1,298	1,298			
100149815	GLENDALE	AZ		04/29/2024		1,839		(171)			(171)		1,668	1,668			
100157885	SOUTH LAKE TAHOE	CA		07/09/2024		906		(28)			(28)		878	878			
100144189	PORT ORCHARD	WA		03/07/2024		1,126		7			7		1,133	1,133			
100144579	NORCO	CA		04/26/2024		1,024		(14)			(14)		1,011	1,011			
100136258	POCONO LAKE	PA		11/20/2023		1,009		57			57		1,066	1,066			
100129530	HYATTSVILLE	MD		09/29/2023		983		(55)			(55)		928	928			
100158672	WINCHESTER	CA		07/10/2024		3,757		237			237		3,994	3,994			
100162970	PLAINFIELD	IL		08/12/2024		913		(56)			(56)		857	857			
100141065	RIDGECREST	CA		02/20/2024		856		(77)			(77)		778	778			
100118691	LONG BEACH	CA		07/25/2023		38,704		(733)			(733)		37,971	37,971			
100169519	BRIGHTON	MA		09/30/2024		593		5			5		598	598			
100168171	LYNWOOD	CA		09/20/2024		38		(38)			(38)						
100173030	MONMOUTH	OR		10/25/2024		1,021		(106)			(106)		915	915			
100127594	ANTELOPE	CA		09/08/2023		1,225		88			88		1,312	1,312			
100142666	ASHBURN	VA		02/08/2024		1,009		(42)			(42)		967	967			
100064546	ACCOKEEK	MD		07/01/2021		2,301		38			38		2,339	2,339			
100138419	FONTANA	CA		12/18/2023		802		(142)			(142)		661	661			
100186410	FREDERICK	MD		12/30/2024		667		(9)			(9)		658	658			
100180016	CHERRY LOG	GA		11/25/2024		1,003		(52)			(52)		952	952			
100055384	HENRICO	VA		03/23/2021		1,676		(231)			(231)		1,445	1,445			
100139146	NEWBURGH	NY		12/28/2023		677		(7)			(7)		670	670			
100173731	MIAMI	FL		10/30/2024		(11)		11			11						
100170089	FALLS CHURCH	VA		10/08/2024		955		(104)			(104)		851	851			
100132586	HENDERSON	NV		11/03/2023		749		26			26		775	775			
100181878	STAFFORD TOWNSHIP	NJ		12/12/2024		990		(49)			(49)		941	941			
100168347	ANN ARBOR	MI		09/25/2024		1,041		(63)			(63)		978	978			
100181634	RODEO	CA		12/11/2024		983		(66)			(66)		917	917			
100137767	MILLCREEK	UT		12/08/2023		932		24			24		955	955			
100088217	LAWRENCEVILLE	NJ		10/19/2022		996		(16)			(16)		980	980			
100149905	HENDERSON	NV		04/29/2024		610		(162)			(162)		448	448			
100162073	OCEAN CITY	MD		07/31/2024		899		(127)			(127)		772	772			
100091151	INGLEWOOD	CA		01/31/2023		1,124		101			101		1,225	1,225			
100165792	CAPE CORAL	FL		08/29/2024		1,003		(101)			(101)		901	901			
100108230	JACKSONVILLE	FL		05/24/2023		819		(108)			(108)		710	710			
100171126	LONG BEACH	WA		11/22/2024		983		(100)			(100)		883	883			
100175216	CAPE CORAL	FL		11/05/2024		1,127		(68)			(68)		1,059	1,059			
100091425	SANTA CLARA	UT		02/22/2023		1,426		(39)			(39)		1,386	1,386			
100182568	ROSEVILLE	CA		12/12/2024		733		40			40		773	773			
100049966	BROOKLYN	NY		11/20/2020		1,605		(318)			(318)		1,286	1,286			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169572	PALM SPRINGS	CA		09/30/2024		720		102			102		823	823			
100137669	BOISE	ID		12/08/2023		4,031		(2)			(2)		4,029	4,029			
100133749	NEW BRITAIN	PA		10/23/2023		929		16			16		944	944			
100078948	FERNDALE	WA		02/24/2022		2,576		(39)			(39)		2,537	2,537			
100016521	NORTHRIDGE	CA		04/10/2018		3,885		(34)			(34)		3,851	3,851			
100151326	CUMMING	GA		05/10/2024		1,151		14			14		1,164	1,164			
100180380	AVONDALE	AZ		11/25/2024		1,036		17			17		1,054	1,054			
100152446	ARLINGTON	WA		05/17/2024		991		(21)			(21)		970	970			
100164835	AURORA	CO		08/26/2024		1,080		50			50		1,131	1,131			
100083291	VICTORVILLE	CA		05/26/2022		114		893			893		1,008	1,008			
100171454	ACWORTH	GA		10/16/2024		881		(100)			(100)		780	780			
100170470	HOMOSASSA	FL		10/09/2024		(12,021)		(42)			(42)	12,954	891	870	(22)		(22)
100142614	JOHNSTOWN	CO		02/08/2024		957		(66)			(66)		891	891			
100147045	REISTERSTOWN	MD		03/27/2024		990		(50)			(50)		940	940			
100089240	KISSIMMEE	FL		01/26/2023		1,100		(78)			(78)		1,023	1,023			
100154347	PUERTO VALLARTA	MEX		06/12/2024		834							834	834			
100065170	UNIVERSITY PLACE	WA		07/14/2021		2,126		(108)			(108)		2,018	2,018			
100109023	COLTON	CA		05/31/2023		818		(58)			(58)		761	761			
100152344	COLTEWAH	TN		05/17/2024		1,175		256			256		1,431	1,431			
100148017	SANTA MARIA	CA		04/10/2024		1,606		(5)			(5)		1,600	1,600			
100114875	FORT WORTH	TX		07/10/2023		1,000		(28)			(28)		971	971			
100140999	MENIFEE	CA		02/20/2024		861		(139)			(139)		721	721			
100165889	BROCKTON	MA		08/30/2024		890		(95)			(95)		795	795			
100173093	ORLANDO	FL		10/30/2024		960		(104)			(104)		856	856			
100148807	LAKE LURE	NC		04/17/2024		814		(49)			(49)		765	765			
100172826	AZLE	TX		12/06/2024		1,236		(34)			(34)		1,202	1,202			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		1,168		(173)			(173)		995	995			
100091270	MANSON	WA		01/31/2023		1,017		(66)			(66)		951	951			
100140734	ROCKWALL	TX		01/22/2024		760		11			11		771	771			
100150244	GOOR	NLD		04/29/2024													
100154164	LAKEWOOD RANCH	FL		07/11/2024		39		(39)			(39)						
100179807	ALPHARETTA	GA		11/21/2024		1,444		(89)			(89)		1,355	1,355			
100144326	OKLAHOMA CITY	OK		03/07/2024		961		(114)			(114)		847	847			
100157544	TILBURG	NLD		06/28/2024		(12,969)						12,993	24		(24)		(24)
100120075	PATERSON	NJ		08/11/2023		997		(1)			(1)		996	996			
100013652	BRANDYWINE	MD		05/25/2017		1,648		(37)			(37)		1,611	1,611			
100156467	JACKSON TOWNSHIP	NJ		06/24/2024		956		(36)			(36)		920	920			
100011147	FREDERICKSBURG	VA		12/23/2016		5,149		679			679		5,828	5,828			
100156424	LACEY	WA		06/24/2024		4,020		(58)			(58)		3,962	3,962			
100137828	DORAL	FL		12/08/2023		847		9			9		856	856			
100048675	CHICAGO	IL		11/20/2020		1,580		(412)			(412)		1,167	1,167			
100156907	LAKEWOOD	NJ		06/27/2024		876		(45)			(45)		831	831			
100129601	LEES SUMMIT	MO		09/29/2023		1,232		162			162		1,395	1,395			
100102901	TOBYHANNA	PA		06/22/2023		933		(50)			(50)		883	883			
100120009	NORTH LAS VEGAS	NV		08/11/2023		1,950		97			97		2,046	2,046			
100116781	SAN JOSE	CA		07/20/2023		1,308		1,061			1,061		2,369	2,369			
100157682	HOLLYWOOD	FL		06/28/2024		1,182		(17)			(17)		1,165	1,165			
100075968	GREENWICH	CT		01/07/2022		2,048		(161)			(161)		1,887	1,887			
100132037	PELHAM	NH		10/13/2023		2,351		(13)			(13)		2,337	2,337			
100182254	SACRAMENTO	CA		12/12/2024		8,340		599			599		8,940	8,940			
100141167	STATEN ISLAND	NY		01/30/2024		895		(59)			(59)		835	835			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157603	HESPERIA	CA		06/28/2024		941		(73)			(73)		868	868			
100152457	SHEPHERD	TX		05/16/2024		908		(105)			(105)		803	803			
100179482	HENDERSON	NV		11/21/2024		1,981		5			5		1,985	1,985			
100173293	BERWYN	IL		10/30/2024		971		(94)			(94)		876	876			
100140034	LAKEWOOD	WA		01/09/2024		818		(83)			(83)		736	736			
100131632	STRASBURG	CO		10/06/2023		963		8			8		970	970			
100144055	NEW BRUNSWICK	NJ		03/07/2024		945		(60)			(60)		885	885			
100049684	SAN BRUNO	CA		11/20/2020		2,701		(335)			(335)		2,367	2,367			
100013056	LAND O' LAKES	FL		05/25/2017		957		587			587		1,544	1,544			
100138408	RIVERSIDE	CA		12/18/2023		881		(14)			(14)		867	867			
100179904	ROSEVILLE	CA		11/25/2024		1,144		134			134		1,278	1,278			
100135616	KELSEYVILLE	CA		11/09/2023		794		29			29		823	823			
100083878	WEST VALLEY CITY	UT		07/12/2022		1,483		(16)			(16)		1,467	1,467			
100147263	CAPE CORAL	FL		03/28/2024		(784)		1,630			1,630		846	846			
100161467	FISHERVILLE	KY		07/30/2024		1,473		(58)			(58)		1,415	1,415			
100169575	ROSEVILLE	CA		09/30/2024		806		(7)			(7)		798	798			
100088888	PALMDALE	CA		11/15/2022		2,788		(100)			(100)		2,688	2,688			
100129364	DAWSONVILLE	GA		09/25/2023		864		91			91		955	955			
100161826	HANOVAR	PA		07/31/2024		28		(28)			(28)						
100131740	NASHVILLE	TN		10/06/2023		671		53			53		724	724			
100149334	DAUPHIN ISLAND	AL		04/24/2024		1,030		(62)			(62)		968	968			
100154141	LAKEBAY	WA		07/11/2024		936		(30)			(30)		906	906			
100179443	SALEM	OR		11/21/2024		1,109		200			200		1,309	1,309			
100136382	FRISCO	TX		11/20/2023		948		75			75		1,024	1,024			
100088185	PHOENIX	AZ		10/25/2022		(9)		9			9						
100160347	KIMBERLY	ID		09/06/2024		839		(133)			(133)		706	706			
100152317	ELK GROVE	CA		05/17/2024		959		(68)			(68)		891	891			
100150483	COACHELLA	CA		05/03/2024		1,761		(57)			(57)		1,705	1,705			
100120015	LEWISVILLE	TX		08/11/2023		1,098		(8)			(8)		1,090	1,090			
100144405	ALLENTOWN	PA		03/07/2024		931		2			2		934	934			
100081092	MISSION HILLS	CA		03/18/2022		2,259		239			239		2,499	2,499			
100173462	TAUNTON	MA		10/29/2024		987		(31)			(31)		955	955			
100157851	MAYFLOWER	AR		07/09/2024		901		(25)			(25)		877	877			
100091186	SAN DIEGO	CA		01/31/2023		1,024		(38)			(38)		986	986			
100168501	COVINGTON	KY		09/25/2024		959		(73)			(73)		886	886			
100159228	LACEY	WA		07/15/2024		1,020		(51)			(51)		969	969			
100134387	TEMPLE	NH		10/27/2023		580		(65)			(65)		514	514			
100179916	29 PALMS	CA		11/25/2024		940		(6)			(6)		934	934			
100164063	HOLLYWOOD	FL		08/21/2024		749		(100)			(100)		649	649			
100145743	UNITED KINGDOM	GBR		03/12/2024		189		(189)			(189)						
100159369	ROSEVILLE	CA		07/15/2024		1,374		56			56		1,429	1,429			
100180371	LINCOLN	NH		11/25/2024		1,054		15			15		1,069	1,069			
100156783	ANCHORAGE	AK		06/26/2024		669		(101)			(101)		569	569			
100110585	DAVENPORT	FL		06/30/2023		1,153		(2)			(2)		1,151	1,151			
100131761	STEVENSVILLE	MD		10/06/2023		1,605		99			99		1,704	1,704			
100114698	BENNETT	CO		06/29/2023		969		(62)			(62)		907	907			
100119438	KISSIMMEE	FL		07/31/2023		1,227		89			89		1,316	1,316			
100100010	PANAMA CITY BEACH	FL		03/28/2023		78,462		(741)			(741)		77,722	77,722			
100091524	MISSOULA	MT		01/20/2023		1,022		(37)			(37)		985	985			
100138120	OOLTEWAH	TN		12/14/2023		781		(40)			(40)		741	741			
100143100	MIAMI	FL		02/16/2024		1,035		(51)			(51)		984	984			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169851	PIGEON FORGE	TN		09/30/2024		939		(80)			(80)		859	859			
100144304	JAMESBURG	NJ		03/07/2024		474		(56)			(56)		418	418			
100167437	SHOW LOW	AZ		09/16/2024		1,166		(38)			(38)		1,128	1,128			
100133678	MIAMI	FL		10/23/2023		13,694		(271)			(271)		13,423	13,423			
100049285	HARRISBURG	NC		11/20/2020		1,965		(456)			(456)		1,510	1,510			
100084812	FAIRVIEW	NJ		08/02/2022		102,013		343			343		102,356	102,356			
100139256	DAVENPORT	FL		12/28/2023		795		(86)			(86)		709	709			
100116939	SAINT CLOUD	FL		07/20/2023		(11,734)		503			503	12,957	1,727	1,702	(25)		(25)
100160082	SACRAMENTO	CA		07/17/2024		949		(63)			(63)		886	886			
100182052	MINNEOLA	FL		12/12/2024		1,033		17			17		1,050	1,050			
100173794	AURORA	CO		10/30/2024		707		(57)			(57)		650	650			
100089053	DESERT HOT SPRINGS	CA		01/06/2023		982		(43)			(43)		938	938			
100141729	LITTLE FALLS	NJ		01/30/2024		3,529		(181)			(181)		3,348	3,348			
100109071	LAYTONVILLE	CA		06/05/2023		1,461		(42)			(42)		1,419	1,419			
100158104	KINGS MOUNTAIN	NC		07/09/2024		1,130		148			148		1,278	1,278			
100115809	DORAL	FL		07/20/2023		1,168		(45)			(45)		1,123	1,123			
100181333	BUCKEYE	AZ		12/06/2024		1,070		(58)			(58)		1,011	1,011			
100171544	SCOTTSDALE	AZ		10/16/2024		1,916		(7)			(7)		1,909	1,909			
100185944	WOODSTOCK	VA		12/26/2024		536		(109)			(109)		426	426			
100049143	MIAMI	FL		11/20/2020		1,557							1,557	1,557			
100121035	HILLSBORO	OR		08/30/2023		1,045		60			60		1,105	1,105			
100139790	UNITED KINGDOM	GBR		12/18/2023													
100144260	PHOENIX	AZ		03/08/2024		710		(52)			(52)		658	658			
100168255	HONOLULU	HI		09/20/2024		370		28			28		398	398			
100134880	WEST PALM BEACH	FL		10/30/2023		821		62			62		884	884			
100132045	SPANAWAY	WA		10/13/2023		932		3			3		936	936			
100135212	VILLA RICA	GA		11/08/2023		893		(4)			(4)		890	890			
100146947	ROSEBURG	OR		03/26/2024		936		(52)			(52)		885	885			
100158490	ORANGE BEACH	AL		07/10/2024		52,246		(1,296)			(1,296)		50,950	50,950			
100180372	CHULA VISTA	CA		11/25/2024		984		7			7		990	990			
100137696	SAGAMORE BCH	MA		12/08/2023		1,227		(2)			(2)		1,226	1,226			
100114700	MENIFEE	CA		06/29/2023		887		(128)			(128)		758	758			
100143620	NANUET	NY		02/21/2024		858		(80)			(80)		779	779			
100137036	LONGMONT	CO		11/28/2023		1,016		161			161		1,178	1,178			
100153089	LAKEWAY	TX		06/27/2024		1,001		(51)			(51)		950	950			
100030746	SILVER SPRING	MD		04/09/2019		1,277		(25)			(25)		1,252	1,252			
100078805	ARVADA	CO		02/24/2022		2,076		40			40		2,116	2,116			
100165439	DES PLAINES	IL		08/29/2024		915		(58)			(58)		858	858			
100138274	BELLEVUE	WA		12/18/2023		562		(64)			(64)		498	498			
100159205	HIALEAH	FL		07/15/2024		901		(36)			(36)		865	865			
100134793	HARRINGTON PARK	NJ		10/30/2023		192		669			669		862	862			
100143643	PANAMA CITY	FL		02/22/2024		876		(64)			(64)		812	812			
100185148	LAS VEGAS	NV		12/20/2024		(12,342)		(37)			(37)	12,938	560	475	(85)		(85)
100103239	SAN ANTONIO	TX		04/27/2023		805		(139)			(139)		666	666			
100170359	UNION MILLS	NC		10/08/2024		2,456		(91)			(91)		2,365	2,365			
100114768	LAS VEGAS	NV		07/07/2023		(11,793)		(82)			(82)	12,940	1,065	983	(82)		(82)
100159618	JACKSONVILLE	FL		07/15/2024		643		(79)			(79)		564	564			
100135088	NORTH PLAINS	OR		11/01/2023		1,006		71			71		1,077	1,077			
100182071	MASHPEE	MA		12/12/2024		(10,980)		107			107	12,932	2,058	2,025	(34)		(34)
100057523	MONROVIA	CA		06/30/2021		2,281		(73)			(73)		2,208	2,208			
100144443	FORT MYERS	FL		04/26/2024		917		(72)			(72)		844	844			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133710	PORT ORCHARD	WA		10/23/2023		1,059		65			65		1,124	1,124			
100157949	BUCKEYE	AZ		07/09/2024		1,180		28			28		1,208	1,208			
100148571	MURFREESBORO	TN		04/12/2024		934		(50)			(50)		885	885			
100179727	SPARKS	NV		11/21/2024		1,180		165			165		1,345	1,345			
100170458	ASHEVILLE	NC		10/09/2024		921		(139)			(139)		782	782			
100117608	GARDEN GROVE	CA		07/20/2023		1,045		30			30		1,075	1,075			
100166016	NEW BRUNSWICK	NJ		09/06/2024		1,013		(123)			(123)		890	890			
100160827	LONG BEACH	CA		07/24/2024		835		(11)			(11)		824	824			
100131672	JERSEY CITY	NJ		10/06/2023		939		(8)			(8)		931	931			
100168496	BIRMINGHAM	AL		09/25/2024		938		(84)			(84)		854	854			
100158966	RIALTO	CA		08/15/2024		909		(97)			(97)		812	812			
100152363	MERCED	CA		05/17/2024		907		(18)			(18)		889	889			
100120046	SIDNEY	OH		08/11/2023		1,403		(19)			(19)		1,384	1,384			
100185434	RAHWAY	NJ		12/20/2024		713		37			37		750	750			
100119644	HESPERIA	CA		08/04/2023		849		(50)			(50)		799	799			
100152807	SUN VALLEY	NV		05/22/2024		5,009		(35)			(35)		4,973	4,973			
100128345	MIAMI	FL		09/14/2023		733		(19)			(19)		714	714			
100137950	VAN NUYS	CA		12/13/2023		856		(1)			(1)		856	856			
100086991	SAINT AUGUSTINE	FL		11/04/2022		1,051		(118)			(118)		934	934			
100156623	SHERMAN OAKS	CA		06/24/2024		952		(48)			(48)		904	904			
100090970	OXNARD	CA		01/31/2023		32		(32)			(32)						
100172897	BAKERSFIELD	CA		10/25/2024		1,041		(115)			(115)		926	926			
100137048	SAN JUAN	TX		11/28/2023		885		52			52		937	937			
100146904	BAKERSFIELD	CA		03/26/2024		882		(57)			(57)		825	825			
100102006	PALMER	TX		04/14/2023		337		(101)			(101)		236	236			
100154988	DENVER	CO		07/19/2024		1,066		(49)			(49)		1,017	1,017			
100054619	WESTHAMPTON BEACH	NY		03/23/2021		3,548		(585)			(585)		2,963	2,963			
100100553	DESERT HOT SPRINGS	CA		04/27/2023		745		(51)			(51)		694	694			
100167021	HOMESTEAD	FL		09/13/2024		998		(63)			(63)		935	935			
100102954	WAYNE	PA		06/22/2023		1,030		(95)			(95)		935	935			
100135137	IDAHO FALLS	ID		11/03/2023		680		(53)			(53)		626	626			
100179596	PACIFIC CITY	OR		11/21/2024		967		(50)			(50)		917	917			
100081556	IRVINGTON	NJ		03/14/2022		1,718		(38)			(38)		1,680	1,680			
100164999	PALM COAST	FL		08/28/2024		917		(86)			(86)		831	831			
100107789	PORT SAINT JOE	FL		05/19/2023		1,445		303			303		1,748	1,748			
100012492	MIAMI	FL		04/28/2017		1,410		29			29		1,439	1,439			
100182074	AMERICAN FORK	UT		12/12/2024		1,037		40			40		1,077	1,077			
100182619	MENIFEE	CA		12/12/2024		716		(14)			(14)		702	702			
100087947	HOMESTEAD	FL		10/25/2022		679		35			35		714	714			
100137195	AVON LAKE	OH		11/28/2023		1,188		(104)			(104)		1,084	1,084			
100065265	PHILADELPHIA	PA		07/28/2021		1,360		(95)			(95)		1,266	1,266			
100115570	MODESTO	CA		07/19/2023		24,605		(634)			(634)		23,971	23,971			
100144583	RIVERSIDE	CA		04/26/2024		957		(132)			(132)		825	825			
100155995	BRONX	NY		06/18/2024		877		(56)			(56)		821	821			
100165228	QUEEN CREEK	AZ		08/29/2024		590		(81)			(81)		509	509			
100115890	NORTH MIAMI BEACH	FL		07/20/2023		1,085		(57)			(57)		1,028	1,028			
100185870	PHOENIX	AZ		12/26/2024		646		(55)			(55)		592	592			
100133791	TAMPA	FL		10/20/2023		806		(138)			(138)		669	669			
100025853	WAIMANALO	HI		09/20/2018		2,158		(122)			(122)		2,036	2,036			
100054976	LITHONIA	GA		03/23/2021		2,133		(64)			(64)		2,069	2,069			
100133052	LOGANVILLE	GA		11/29/2023		1,617		(69)			(69)		1,549	1,549			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171907	HOPELAWN	NJ		10/17/2024		1,087		(20)			(20)		1,067	1,067			
100110643	FLEMINGTON	NJ		06/30/2023		1,003		(41)			(41)		962	962			
100116124	MIAMI	FL		07/20/2023		(2,275)		3,985			3,985		1,710	1,710			
100164297	CHARLOTTE	NC		08/21/2024		911		(62)			(62)		849	849			
100160987	MILLVILLE	DE		07/24/2024		1,139		91			91		1,230	1,230			
100103121	BELLPORT	NY		04/21/2023		983		(53)			(53)		931	931			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		2,814		(49)			(49)		2,765	2,765			
100143714	LA HABRA	CA		02/26/2024		146,346		(4,605)			(4,605)		141,741	141,741			
100043127	SAN FRANCISCO	CA		05/28/2020		(13,189)		576			576	17,835	5,222	5,154	(67)		(67)
100152462	BEAVERTON	OR		05/16/2024		627		(91)			(91)		536	536			
100180416	SILVER SPRING	MD		11/25/2024		1,091		87			87		1,177	1,177			
100128469	BURNET	TX		09/15/2023		940		(60)			(60)		880	880			
100165509	CHARLOTTESVILLE	VA		08/29/2024		1,062							1,062	1,062			
100147852	THOUSAND OAKS	CA		04/08/2024		619		(22)			(22)		597	597			
100153322	LAS VEGAS	NV		05/30/2024		1,464		(36)			(36)		1,428	1,428			
100141444	BELLEVILLE	NJ		01/30/2024		861		(27)			(27)		834	834			
100147096	INDIO	CA		03/28/2024		955		(39)			(39)		916	916			
100167975	BAKERSFIELD	CA		09/20/2024		910		(93)			(93)		817	817			
100110336	CLARKSBURG	MD		06/30/2023		1,171		(21)			(21)		1,150	1,150			
100154775	AUSTIN	TX		07/19/2024		948		(40)			(40)		909	909			
100146849	BERGENFIELD	NJ		03/21/2024		645		(79)			(79)		566	566			
100157643	CLEARWATER	FL		06/28/2024		959		(115)			(115)		844	844			
100172351	PANAMA CITY BEACH	FL		10/23/2024		992		(91)			(91)		901	901			
100143170	KISSIMMEE	FL		02/16/2024		1,057		(40)			(40)		1,016	1,016			
100129425	AMERICAN FORK	UT		09/29/2023		1,200		101			101		1,302	1,302			
100118944	AUBREY	TX		07/27/2023		1,023		(48)			(48)		975	975			
100170413	WALDORF	MD		10/09/2024		1,080		(91)			(91)		989	989			
100043857	HAYWARD	CA		08/19/2020		2,299		(471)			(471)		1,828	1,828			
100065098	MAPLEWOOD	NJ		07/14/2021		1,976		(131)			(131)		1,845	1,845			
100160850	CHANDLER	AZ		07/24/2024		956		(56)			(56)		900	900			
100145623	UNITED KINGDOM	GBR		03/12/2024		1,557		(92)			(92)		1,465	1,465			
100029247	BROOKLYN	NY		10/26/2018		1,305		670			670		1,975	1,975			
100049261	OXNARD	CA		11/20/2020		2,021		(288)			(288)		1,734	1,734			
100081275	REDMOND	WA		03/18/2022		2,043		94			94		2,137	2,137			
100170430	BELL GARDENS	CA		10/09/2024		945		(11)			(11)		935	935			
100136130	LEANDER	TX		12/18/2023		888		(115)			(115)		773	773			
100139493	COLLEGE PARK	GA		12/28/2023		11		(11)			(11)						
100172127	WARWICK	RI		10/17/2024		1,030		(113)			(113)		918	918			
100060630	AMERICAN CANYON	CA		06/01/2021		2,929		28			28		2,957	2,957			
100087341	TEMPLETON	CA		10/25/2022		1,437		350			350		1,787	1,787			
100182107	ALPHARETTA	GA		12/12/2024		1,044		(4)			(4)		1,039	1,039			
100160077	LANCASTER	MA		07/17/2024		923		(63)			(63)		860	860			
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		977		(37)			(37)		940	940			
100186275	SMYRNA	GA		12/27/2024		419		(40)			(40)		379	379			
100018313	NORTH HOLLYWOOD	CA		06/27/2018		2,196		(100)			(100)		2,096	2,096			
100182063	SAN BERNARDINO	CA		12/12/2024		1,221		46			46		1,267	1,267			
100010874	SANTA ANA	CA		12/23/2016		1,823		(392)			(392)		1,431	1,431			
100165809	WILLIAMSBURG	OH		08/29/2024		922		(88)			(88)		834	834			
100158593	DANBURY	CT		07/10/2024		846		(78)			(78)		768	768			
100168494	GRAHAM	WA		09/25/2024		(11,860)		(77)			(77)	12,836	900	881	(19)		(19)
100079767	ORLANDO	FL		04/08/2022		2,410		(197)			(197)		2,214	2,214			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100139321	WESTMINSTER	MD		12/28/2023		837		16			16		853	853			
100165944	BERKELEY LAKE	GA		09/06/2024		870		(110)			(110)		760	760			
100148359	WESLEY CHAPEL	FL		04/12/2024		956		(61)			(61)		895	895			
100108285	BEAVERTON	OR		05/24/2023		847		(131)			(131)		716	716			
100110198	CHANDLER	AZ		06/30/2023		1,189		67			67		1,256	1,256			
100117567	KISSIMMEE	FL		07/20/2023		1,521		(3)			(3)		1,518	1,518			
100078684	PHOENIX	AZ		02/02/2022		1,534		(236)			(236)		1,297	1,297			
100115298	SEVIERVILLE	TN		07/17/2023		688		(1)			(1)		688	688			
4010054500	SPARTA	MI		07/27/2023		859		(51)			(51)		808	808			
100102632	CUTLER BAY	FL		06/22/2023		1,270		(202)			(202)		1,067	1,067			
100135003	VACAVILLE	CA		10/30/2023		882		(31)			(31)		851	851			
100171935	MURRAY	UT		10/17/2024		32,166		(611)			(611)		31,555	31,555			
100114575	RED BLUFF	CA		06/29/2023		989		(56)			(56)		933	933			
100029794	STATEN ISLAND	NY		10/26/2018		1,713		401			401		2,115	2,115			
100134821	TUJUNGA AREA	CA		10/30/2023		6,958		468			468		7,426	7,426			
100127511	WILMINGTON	NC		09/08/2023		1,526		(26)			(26)		1,501	1,501			
100154509	ORANGE	NJ		06/14/2024		692		(40)			(40)		651	651			
100175324	BOUNTIFUL	UT		11/05/2024		1,153		(14)			(14)		1,140	1,140			
100152513	RIVERSIDE	CA		05/17/2024		963		(20)			(20)		943	943			
100179537	LEHI	UT		11/21/2024		1,053		(20)			(20)		1,033	1,033			
100141620	EAST ORANGE	NJ		01/30/2024		811		(77)			(77)		733	733			
100172219	MURFREESBORO	TN		10/17/2024		873		(123)			(123)		750	750			
100144449	EL PASO	TX		04/26/2024		739		(159)			(159)		580	580			
100154109	SUSSEX	WI		07/11/2024		978		(90)			(90)		888	888			
100137350	CHARLOTTE	NC		12/01/2023		705		(29)			(29)		675	675			
100156412	DEERFIELD BEACH	FL		06/24/2024		884		(15)			(15)		869	869			
100132458	RANCHO CORDOVA	CA		11/03/2023		888		51			51		939	939			
100166094	DALLAS	TX		09/09/2024		1,030		(39)			(39)		991	991			
100060281	THE WOODLANDS	TX		06/25/2021		2,197		(132)			(132)		2,064	2,064			
100136896	PORT READING	NJ		11/27/2023		860		213			213		1,072	1,072			
100129477	LOXAHATCHEE	FL		09/29/2023		992		(47)			(47)		945	945			
100155135	PANAMA CITY BEACH	FL		07/19/2024		908		(88)			(88)		820	820			
100147192	BAY SHORE	NY		03/28/2024		858		(35)			(35)		823	823			
100155873	BROKEN BOW	OK		06/17/2024		870		(60)			(60)		809	809			
100157964	TITUSVILLE	FL		07/09/2024		1,177		(37)			(37)		1,140	1,140			
100161875	PUYALLUP	WA		07/31/2024		24		(24)			(24)						
100115944	HIALEAH	FL		07/20/2023		1,071		(40)			(40)		1,031	1,031			
100074223	IRVINE	CA		12/09/2021		155		(155)			(155)						
100176879	WEST PARK	FL		11/15/2024		1,302		(82)			(82)		1,221	1,221			
100143972	SANTA ROSA	CA		02/29/2024		734		(46)			(46)		688	688			
100182133	INDIAN TRAIL	NC		12/12/2024		666		(50)			(50)		616	616			
100101523	DULUTH	GA		04/26/2023		11,010		337			337		11,346	11,346			
100144704	UNITED KINGDOM	GBR		03/12/2024		(2,324)		2,324			2,324						
100082297	POMPANO BEACH	FL		04/14/2022		3,460		(174)			(174)		3,286	3,286			
100158082	SACRAMENTO	CA		07/09/2024		3,431		(33)			(33)		3,397	3,397			
100108101	RED BLUFF	CA		05/24/2023		15		(15)			(15)						
100080824	HOUSTON	TX		03/15/2022		1,782		(131)			(131)		1,651	1,651			
100114898	LAUDERHILL	FL		07/13/2023		830		(46)			(46)		784	784			
100080820	HOUSTON	TX		03/15/2022		1,782		(131)			(131)		1,651	1,651			
100169733	LINCOLN	CA		09/30/2024		915		(50)			(50)		865	865			
100151325	EAGLE MOUNTAIN	UT		05/10/2024		991		(23)			(23)		968	968			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109995	HAVERSTRAW	NY		06/22/2023		983		(49)			(49)		935	935			
100014553	GILBERT	AZ		09/27/2017		1,877		59			59		1,936	1,936			
100158009	RENO	NV		07/09/2024		923		(65)			(65)		858	858			
100149787	COLORADO SPRINGS	CO		04/26/2024		1,424		(37)			(37)		1,388	1,388			
100176561	JASPER	GA		11/15/2024		976		(24)			(24)		952	952			
100173878	YUMA	AZ		10/31/2024		900		(126)			(126)		774	774			
100120006	FONTANA	CA		08/11/2023		1,304		155			155		1,459	1,459			
100110671	QUINCY	MA		06/30/2023		1,230		81			81		1,311	1,311			
100148456	ERIE	CO		04/12/2024		1,237		252			252		1,489	1,489			
100169028	SANFORD	FL		09/27/2024		996		(45)			(45)		951	951			
100174264	SAINT AUGUSTINE	FL		10/31/2024		1,075		(32)			(32)		1,043	1,043			
100118991	HOUSTON	TX		07/27/2023		851		(104)			(104)		747	747			
100090918	MESA	AZ		01/31/2023		1,047		(37)			(37)		1,010	1,010			
100053877	MARSTONS MILLS	MA		03/23/2021		1,691		(182)			(182)		1,510	1,510			
100169665	NEW BRUNSWICK	NJ		09/30/2024		832		(97)			(97)		735	735			
100069146	GAITHERSBURG	MD		09/01/2021		3,321		(57)			(57)		3,264	3,264			
100088919	DORAL	FL		11/15/2022		696		(246)			(246)		450	450			
100142896	FLAGLER BEACH	FL		02/09/2024		903		(74)			(74)		830	830			
100163183	BEAUMONT	CA		08/13/2024		943		(58)			(58)		884	884			
100186344	LINDEN	NJ		12/30/2024		576		(39)			(39)		536	536			
100100938	KISSIMMEE	FL		04/28/2023		665		130			130		795	795			
100101975	FONTANA	CA		04/14/2023		755		(143)			(143)		612	612			
100027046	COTATI	CA		09/26/2018		3,512		562			562		4,074	4,074			
100129566	FISH CAMP	CA		09/29/2023		3,032		(67)			(67)		2,965	2,965			
100152479	GRAND RAPIDS	MI		05/16/2024		1,723		(76)			(76)		1,647	1,647			
100139650	STOCKTON	CA		12/28/2023		522		(13)			(13)		509	509			
100115364	EAST ORANGE	NJ		07/17/2023		744		(29)			(29)		715	715			
100086618	WILDOMAR	CA		09/30/2022		1,053		(13)			(13)		1,039	1,039			
100148817	SPRINGTOWN	TX		04/17/2024		1,329		(109)			(109)		1,220	1,220			
100175684	SOUTH JORDAN	UT		11/12/2024		1,173		126			126		1,299	1,299			
100153949	HICKORY HILLS	IL		06/05/2024		661		(46)			(46)		616	616			
100174537	ROYAL PALM BEACH	FL		10/31/2024		845		(129)			(129)		716	716			
100038404	GULF SHORES	AL		11/15/2019		1,847		(186)			(186)		1,661	1,661			
100065175	MISSION VIEJO	CA		07/14/2021		2,230		(112)			(112)		2,118	2,118			
100079631	CLE ELUM	WA		04/08/2022		2,155		(92)			(92)		2,063	2,063			
100114772	COLORADO SPRINGS	CO		07/07/2023		915		(14)			(14)		901	901			
100053741	SARATOGA SPRINGS	NY		03/23/2021		1,646		(404)			(404)		1,242	1,242			
100081027	LAS VEGAS	NV		03/18/2022		2,263		226			226		2,489	2,489			
100149937	KEIZER	OR		06/07/2024		808		(74)			(74)		734	734			
100131603	SAINT GEORGE	UT		10/06/2023		903		87			87		990	990			
100077941	ZEPHYR COVE	NV		01/10/2022		1,951		(128)			(128)		1,823	1,823			
100167855	CARSON CITY	NV		09/20/2024		1,041		(5)			(5)		1,036	1,036			
100172334	APPLE VALLEY	CA		10/23/2024		988		(78)			(78)		911	911			
100076787	HIALEAH	FL		12/27/2021		1,217		(218)			(218)		999	999			
100180719	HEMET	CA		11/26/2024		989		(36)			(36)		953	953			
100080462	HOLLYWOOD	FL		03/10/2022		3,484		(277)			(277)		3,207	3,207			
100079170	CAPE CORAL	FL		02/24/2022		1,720		(122)			(122)		1,599	1,599			
100150232	UNITED KINGDOM	GBR		04/29/2024		46							46	46			
100173425	HOMESTEAD	FL		10/29/2024		879		(98)			(98)		781	781			
100088344	MESA	AZ		01/06/2023		1,264		(60)			(60)		1,204	1,204			
100129745	LOS ANGELES	CA		09/27/2023		923		(83)			(83)		840	840			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110223	AUSTIN	TX		06/30/2023		1,218		52			52		1,270	1,270			
100163179	CASTLE PINES	CO		08/13/2024		1,170		74			74		1,244	1,244			
100162829	AURORA	CO		08/12/2024		1,014		(19)			(19)		995	995			
100175018	LITTLE ROCK	AR		10/31/2024		1,036		(87)			(87)		949	949			
100158627	SEVIERVILLE	TN		07/10/2024		987		9			9		996	996			
100147669	PLEASANTON	CA		04/04/2024		611		(6)			(6)		605	605			
100163841	LAS VEGAS	NV		09/27/2024		1,452		(157)			(157)		1,294	1,294			
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024		1,169		321			321		1,490	1,490			
100167767	LYNN	MA		09/19/2024		986		(99)			(99)		887	887			
100071886	ODESSA	TX		11/05/2021		2,092		(154)			(154)		1,939	1,939			
100185361	PLANO	TX		12/20/2024		1,046		55			55		1,101	1,101			
100148309	WILSONVILLE	OR		04/12/2024		948		(85)			(85)		863	863			
100169993	ORLANDO	FL		11/08/2024		1,081		(112)			(112)		969	969			
100179485	BREMERTON	WA		11/21/2024		1,111		6			6		1,117	1,117			
100182718	NORTH PORT	FL		12/12/2024		(17,060)		(32)			(32)	17,744	652	569	(83)		(83)
100128124	DRACUT	MA		09/08/2023		4,054		216			216		4,270	4,270			
100130297	SAINT AUGUSTINE	FL		09/28/2023		(40)		40			40						
100065436	MANASSAS	VA		07/28/2021		2,105		(123)			(123)		1,982	1,982			
100114733	PORT SAINT LUCIE	FL		07/07/2023		853		(36)			(36)		818	818			
100182605	COEUR D ALENE	ID		12/12/2024		1,108		41			41		1,149	1,149			
100049376	LOS ANGELES	CA		11/20/2020		1,848		(252)			(252)		1,596	1,596			
100084746	SEATTLE	WA		08/02/2022		3,054		(55)			(55)		2,999	2,999			
100070447	APOPKA	FL		09/23/2021		1,977		(179)			(179)		1,799	1,799			
100090331	CHANDLER	AZ		12/22/2022		2,636		(22)			(22)		2,615	2,615			
100158294	UNITED KINGDOM	GBR		07/09/2024		(5,244)		5,244			5,244						
100170327	DURHAM	NC		10/08/2024		2,556		(141)			(141)		2,415	2,415			
100165921	MONTCLAIR	CA		09/06/2024		915		(42)			(42)		873	873			
100169595	LA PINE	OR		09/30/2024		618		(63)			(63)		555	555			
100169709	SEATTLE	WA		09/30/2024		830		(69)			(69)		761	761			
100159895	MIAMI	FL		08/16/2024		848		(131)			(131)		717	717			
100100573	FLORAL CITY	FL		04/27/2023		1,289		(159)			(159)		1,130	1,130			
100140070	PHARR	TX		01/09/2024		1,862		(112)			(112)		1,750	1,750			
100149523	MERCED	CA		04/26/2024		1,476		(90)			(90)		1,386	1,386			
100130138	SAN MATEO	CA		11/15/2023		1,162		(93)			(93)		1,069	1,069			
100110236	GARFIELD	NJ		06/30/2023		(11,579)		40			40	12,890	1,351	1,362	10		10
100173328	ROUND ROCK	TX		10/30/2024		1,145		40			40		1,185	1,185			
100140964	LA QUINTA	CA		03/28/2024		546		(5)			(5)		542	542			
100155015	PLATTSMOUTH	NE		07/19/2024		858		(113)			(113)		745	745			
100142907	PHOENIXVILLE	PA		02/09/2024		5,696		(255)			(255)		5,442	5,442			
100186607	LAWRENCEVILLE	GA		12/30/2024		1,154		135			135		1,289	1,289			
100103623	CLERMONT	FL		05/08/2023		814		(54)			(54)		760	760			
100119394	GRAHAM	WA		07/31/2023		1,252		88			88		1,340	1,340			
100148633	WACO	TX		05/15/2024		839		(7)			(7)		832	832			
100139184	NORTHRIDGE	CA		12/28/2023		843		(18)			(18)		825	825			
100117131	STATEN ISLAND	NY		07/20/2023		1,256		743			743		1,999	1,999			
100171586	LAUREL	MD		10/16/2024		1,010		(103)			(103)		907	907			
100101614	HEMPSTEAD	NY		04/26/2023		983		11			11		995	995			
100079704	WINTER GARDEN	FL		04/25/2022		1,452		(269)			(269)		1,184	1,184			
100076071	SENOIA	GA		01/07/2022		1,380		(124)			(124)		1,257	1,257			
100119079	GLENDALE	AZ		07/27/2023		909		(48)			(48)		861	861			
100173243	ELLIJAY	GA		10/30/2024		1,810		(40)			(40)		1,769	1,769			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100057742	EMERSON	NJ		06/30/2021		2,103		(107)			(107)		1,996	1,996			
100088835	BARDONIA	NY		11/15/2022		726		101			101		828	828			
100158313	UNITED KINGDOM	GBR		07/09/2024		(3,005)		3,005			3,005						
100168043	ELK GROVE	CA		09/20/2024		393		(8)			(8)		385	385			
100151256	VENICE	FL		05/10/2024		1,476		(29)			(29)		1,447	1,447			
100154530	FLAGSTAFF	AZ		06/14/2024		739		(61)			(61)		677	677			
100145670	UNITED KINGDOM	GBR		03/12/2024		(5,119)		5,119			5,119						
100156354	LAFAYETTE	LA		07/25/2024		3,070		(199)			(199)		2,871	2,871			
100143456	NEW MILFORD	CT		02/16/2024		1,153		(52)			(52)		1,101	1,101			
100165340	BAKERSFIELD	CA		08/29/2024		736		(120)			(120)		616	616			
100100125	MIAMI	FL		03/28/2023		1,759		(90)			(90)		1,669	1,669			
100176057	DOVER	DE		12/20/2024		3,063		2,032			2,032		5,095	5,095			
100157805	HYANNIS	MA		08/01/2024		920		(91)			(91)		828	828			
100152407	ORLANDO	FL		05/17/2024		939		88			88		1,027	1,027			
100167822	COLUMBIA	MD		09/20/2024		971		(37)			(37)		934	934			
100169634	LILLIWAUP	WA		09/30/2024		953		(69)			(69)		885	885			
100141929	LAS VEGAS	NV		03/27/2024		820		(68)			(68)		752	752			
100156256	MASSAPEQUA	NY		06/20/2024		1,027		58			58		1,086	1,086			
100057836	CHULA VISTA	CA		06/30/2021		2,155		(131)			(131)		2,024	2,024			
100172217	RALEIGH	NC		10/17/2024		1,016		(122)			(122)		893	893			
100176731	KATY	TX		11/15/2024		717		(54)			(54)		663	663			
100164473	WELCHES	OR		08/21/2024		937		(74)			(74)		863	863			
100118984	KINGSBURG	CA		07/27/2023		3,132		(125)			(125)		3,006	3,006			
100139574	FONTANA	CA		12/28/2023		737		(39)			(39)		698	698			
100140158	MURRIETA	CA		01/09/2024		1,256		198			198		1,455	1,455			
100158753	HERRIMAN	UT		07/10/2024		907		(55)			(55)		852	852			
100140209	CHANDLER	AZ		01/11/2024		774		(66)			(66)		708	708			
100157937	MONCKS CORNER	SC		07/09/2024		591		(6)			(6)		584	584			
100135941	ROME	GA		11/15/2023		878		(99)			(99)		779	779			
100129481	ELK GROVE	CA		09/29/2023		1,011		(49)			(49)		962	962			
100151196	AUSTIN	TX		05/10/2024		936		(79)			(79)		857	857			
100157619	FRISCO	TX		06/28/2024		841		(131)			(131)		710	710			
100010703	MEDFORD	OR		12/23/2016		2,867		102			102		2,968	2,968			
100182066	MCKINLEYVILLE	CA		12/12/2024		25,697		693			693		26,390	26,390			
100120830	SEVIERVILLE	TN		08/25/2023		(12,018)		(4)			(4)	12,807	785	697	(88)		(88)
100100616	SAINT AUGUSTINE	FL		04/27/2023		983		(34)			(34)		949	949			
100140790	RIVERHEAD	NY		01/22/2024													
100149109	MIAMI	FL		04/22/2024		957		(79)			(79)		878	878			
100160096	PERRIS	CA		07/17/2024		1,015		(63)			(63)		952	952			
100167928	NEWBERG	OR		09/20/2024		(12,347)		(25)			(25)	12,863	491	484	(7)		(7)
100137468	NORTH WALES	PA		01/11/2024		4,040		(229)			(229)		3,811	3,811			
100135304	MURRIETA	CA		11/13/2023		945		19			19		964	964			
100163043	SAVANNAH	GA		08/13/2024		1,066		(76)			(76)		990	990			
100151449	GARFIELD	NJ		05/10/2024		1,020		1			1		1,021	1,021			
100172302	HIGHLANDS RANCH	CO		10/21/2024		(11,676)		(14)			(14)	12,860	1,170	1,162	(8)		(8)
100154577	MOUNT VERNON	WA		06/14/2024		958		(67)			(67)		890	890			
100053610	BAYONNE	NJ		03/23/2021		1,526		(337)			(337)		1,189	1,189			
100109667	FERNANDINA BEACH	FL		06/16/2023		970		(99)			(99)		871	871			
100082592	SAN DIEGO	CA		04/14/2022		1,059		(73)			(73)		986	986			
100090760	LEBANON	NJ		02/28/2023		740		(67)			(67)		672	672			
100128037	WOODBRIDGE	VA		09/08/2023		1,047		57			57		1,104	1,104			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136394	LEES SUMMIT	MO		11/20/2023		1,010		196			196		1,207	1,207			
100162789	LACEY	WA		08/12/2024		1,011		(19)			(19)		992	992			
100173187	BAKERSFIELD	CA		10/30/2024		2,796		(120)			(120)		2,676	2,676			
100180575	BOWIE	MD		11/26/2024		631		5			5		636	636			
100081188	LOS ANGELES	CA		03/18/2022		1,999		147			147		2,146	2,146			
100185519	DALLAS	TX		12/20/2024		607		(47)			(47)		560	560			
100117126	CORONA	NY		07/20/2023		1,763		586			586		2,349	2,349			
100150563	PLAINFIELD	NJ		05/03/2024		1,241		(88)			(88)		1,153	1,153			
100119006	JAMAICA PLAIN	MA		07/27/2023		41		(41)			(41)						
100156057	GRAND PRAIRIE	TX		06/18/2024		464		(138)			(138)		326	326			
100157615	LA CENTER	WA		06/28/2024		1,254		(78)			(78)		1,176	1,176			
100146983	ANNA	TX		03/26/2024		1,261		57			57		1,317	1,317			
100175273	DALLAS	TX		11/05/2024		3,184		(36)			(36)		3,148	3,148			
100150795	EAST FALMOUTH	MA		05/08/2024		938		(43)			(43)		895	895			
100082133	OJAI	CA		04/14/2022		1,059		34			34		1,092	1,092			
100126309	CENTRAL ISLIP	NY		08/30/2023		810		(80)			(80)		730	730			
100089221	ATLANTA	GA		11/18/2022		997		6			6		1,004	1,004			
100079125	HAMPSHIRE	IL		02/24/2022		2,053		(109)			(109)		1,944	1,944			
100176624	MOORPARK	CA		11/15/2024		1,452		(82)			(82)		1,370	1,370			
100115504	AUSTIN	TX		07/17/2023		1,289		(202)			(202)		1,087	1,087			
100174947	TITUSVILLE	FL		10/31/2024		904		(138)			(138)		767	767			
100120941	PORT SAINT JOE	FL		08/30/2023		973		(17)			(17)		956	956			
100107845	BEAVERTON	OR		05/23/2023		921		(50)			(50)		871	871			
100150158	PLAINFIELD	NJ		04/30/2024		767		(63)			(63)		703	703			
100153787	VENICE	FL		07/10/2024		905		(45)			(45)		860	860			
100118869	LAKE GENEVA	WI		08/30/2023		657		(36)			(36)		621	621			
100064425	WEST COVINA	CA		07/01/2021		2,938		151			151		3,089	3,089			
100174680	STATEN ISLAND	NY		10/31/2024		533		(33)			(33)		499	499			
100070511	PALMDALE	CA		09/23/2021		2,149		(124)			(124)		2,025	2,025			
100182158	ASBURY PARK	NJ		12/12/2024		827		(92)			(92)		735	735			
100157993	WOODLAND HILLS	CA		07/09/2024		63,937		(490)			(490)		63,447	63,447			
100171901	MESA	AZ		10/17/2024		1,183		69			69		1,252	1,252			
100141268	HORSHAM	PA		01/30/2024		772		(21)			(21)		751	751			
100169579	HOBOKEN	NJ		09/30/2024		714		(43)			(43)		671	671			
100145344	UNITED KINGDOM	GBR		03/12/2024		144		(88)			(88)		56	56			
100079308	DALLAS	TX		02/28/2022		1,304		(96)			(96)		1,208	1,208			
100133397	WATERLOO	SC		11/21/2023		875		99			99		974	974			
100128732	PITTSBURG	CA		09/21/2023		827		(39)			(39)		789	789			
100070031	MT AIRY	MD		09/01/2021		824		104			104		927	927			
100182298	WASHINGTON	UT		12/12/2024		1,124		141			141		1,265	1,265			
100169754	AHWAHNEE	CA		09/30/2024		927		(66)			(66)		861	861			
100175321	WESLACO	TX		11/05/2024		986		(36)			(36)		951	951			
100150888	RALEIGH	NC		05/08/2024		976		(77)			(77)		899	899			
100169837	SALADO	TX		09/30/2024		(8,447)		(162)			(162)	11,648	3,040	2,706	(333)		(333)
100161675	SCHIEDAM	NLD		07/29/2024													
100180806	MIDDELBURG	NLD		11/27/2024		39,087							39,087	39,087			
100147534	LAKE WORTH BEACH	FL		04/03/2024		955		(69)			(69)		885	885			
100166012	MODESTO	CA		09/06/2024		4,010		(96)			(96)		3,914	3,914			
100152792	OLYMPIA	WA		05/22/2024		1,244		(46)			(46)		1,198	1,198			
100148186	BRICK	NJ		04/12/2024		1,013		6			6		1,019	1,019			
100054948	APOPKA	FL		03/23/2021		1,505		(273)			(273)		1,232	1,232			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140193	NAPLES	FL		01/11/2024		(79)		79			79						
100091504	BOCA RATON	FL		01/20/2023		(7,553)		(4,030)			(4,030)	12,791	1,209	1,106	(103)		(103)
100185412	LANCASTER	CA		12/20/2024		686		46			46		732	732			
100129394	SHASTA LAKE	CA		09/26/2023		921		13			13		934	934			
100102740	RIVERSIDE	CA		06/22/2023		1,079		(191)			(191)		888	888			
100186698	ALPHARETTA	GA		12/31/2024		(16,351)		(929)			(929)	17,542	261	727	465		465
100127523	CRESCENT CITY	CA		09/08/2023		1,113		(50)			(50)		1,062	1,062			
100144368	ST PETERSBURG	FL		03/07/2024		1,012		(26)			(26)		986	986			
100167960	VANCOUVER	WA		09/20/2024		737		(11)			(11)		726	726			
100153636	AURORA	IL		05/31/2024		840		(98)			(98)		742	742			
100148524	MIAMI	FL		04/12/2024		877		(71)			(71)		807	807			
100136408	ELLIJAY	GA		11/20/2023		869		(1)			(1)		868	868			
4010059672	RIDGELAND	MS		02/29/2024		799		(69)			(69)		730	730			
100175720	WESTPORT	MA		11/12/2024		1,026		(116)			(116)		910	910			
100160006	NAPLES	FL		08/16/2024		950		(67)			(67)		883	883			
100148304	ERIE	CO		04/12/2024		1,218		131			131		1,349	1,349			
100168906	UNITED KINGDOM	GBR		09/26/2024		97							97	97			
100167920	LAWRENCE	MA		09/20/2024		929		(54)			(54)		874	874			
100145579	UNITED KINGDOM	GBR		03/12/2024		(5,304)		5,304			5,304						
100158086	OREM	UT		07/09/2024		971		(36)			(36)		936	936			
100162694	EAGLE	ID		08/12/2024		893		18			18		911	911			
100128149	PUYALLUP	WA		09/18/2023		964		8			8		972	972			
100167604	STUART	FL		09/19/2024		869		(111)			(111)		758	758			
100164324	PEORIA	AZ		08/21/2024		977		(41)			(41)		936	936			
100031078	LAKE WORTH	FL		03/29/2019		(15,916)		(106)			(106)	17,653	1,631	1,616	(15)		(15)
100186684	CHARLOTTESVILLE	VA		12/31/2024		672		(57)			(57)		616	616			
100141682	LEOMINSTER	MA		01/30/2024		687		(10)			(10)		677	677			
100169328	PANORAMA CITY	CA		09/27/2024		904		(111)			(111)		793	793			
100172239	TOMS RIVER	NJ		10/21/2024		1,082		(65)			(65)		1,017	1,017			
100165174	UNITED KINGDOM	GBR		08/27/2024		95							95	95			
100154194	SANTA BARBARA	CA		07/11/2024		17,170		(331)			(331)		16,839	16,839			
100162876	ALPHARETTA	GA		08/12/2024		981		(46)			(46)		934	934			
100151202	EAGLE	ID		05/10/2024		1,006		(11)			(11)		995	995			
100155162	NEWMAN LAKE	WA		07/19/2024		799		(113)			(113)		686	686			
100164441	COEUR D ALENE	ID		08/21/2024		1,136		(69)			(69)		1,067	1,067			
100120994	SUN VALLEY	ID		08/30/2023		1,267		188			188		1,455	1,455			
100185818	HELENDALE	CA		12/26/2024		1,107		(59)			(59)		1,048	1,048			
100120795	DENVER	CO		08/25/2023		997		(88)			(88)		909	909			
100155357	LAKE STEVENS	WA		06/18/2024		911		(120)			(120)		791	791			
100108500	MIAMI	FL		05/25/2023		1,144		(54)			(54)		1,090	1,090			
100136469	MANTECA	CA		11/20/2023		1,073		275			275		1,347	1,347			
100169708	NORTH HIGHLANDS	CA		09/30/2024		1,004		(66)			(66)		938	938			
100159447	AUSTIN	TX		07/15/2024		960		(41)			(41)		919	919			
100161530	PAWTUCKET	RI		07/30/2024		906		(50)			(50)		856	856			
100108496	PEMBROKE PINES	FL		05/25/2023		12,267		(231)			(231)		12,037	12,037			
100139563	SAN ANTONIO	TX		12/28/2023		499		(119)			(119)		380	380			
100166458	CITRUS HEIGHTS	CA		10/31/2024		1,944		(84)			(84)		1,861	1,861			
100089383	FORT MYERS	FL		11/17/2022		6,471		(279)			(279)		6,191	6,191			
100076693	LOMPOC	CA		12/30/2021		34		(34)			(34)						
100148124	FAIR OAKS	CA		04/10/2024		978		(87)			(87)		892	892			
100108499	FRESNO	CA		05/25/2023		19,119		(385)			(385)		18,735	18,735			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158829	HENDERSON	NV		07/12/2024		1,191		(59)			(59)		1,132	1,132			
100135577	JASPER	GA		11/13/2023		918		(1)			(1)		916	916			
100143295	SEVIERVILLE	TN		02/16/2024		1,017		(54)			(54)		963	963			
100087441	WESTON	FL		10/25/2022		1,519		247			247		1,766	1,766			
100139034	SUN CITY CENTER	FL		12/22/2023		802		(21)			(21)		781	781			
100151999	ROSWELL	GA		06/14/2024		809		(164)			(164)		645	645			
100169862	BRYSON CITY	NC		09/30/2024		2,522		(121)			(121)		2,401	2,401			
100150208	IDYLLWILD	CA		04/30/2024		908		(74)			(74)		834	834			
100000559	KAHULUI	HI		09/27/2016		1,849		295			295		2,144	2,144			
100171643	WOODLAND	WA		10/16/2024		1,075		(66)			(66)		1,009	1,009			
100010865	VIRGINIA BEACH	VA		12/23/2016		803		838			838		1,640	1,640			
100181998	APEX	NC		12/12/2024		1,094		95			95		1,189	1,189			
100152739	HEMET	CA		05/22/2024		952		(116)			(116)		835	835			
100065146	OAKLAND	CA		07/14/2021		2,224		(127)			(127)		2,097	2,097			
100110462	WASHINGTON	DC		06/30/2023		1,023		29			29		1,052	1,052			
100138182	LILBURN	GA		12/14/2023		832		(37)			(37)		795	795			
100092057	NEW HYDE PARK	NY		02/09/2023		3,038		(38)			(38)		3,000	3,000			
4010066291	BALTIMORE	MD		01/10/2024		750							750	750			
100162753	STOCKTON	CA		08/12/2024		902		(61)			(61)		841	841			
100167603	STUART	FL		09/19/2024		861		(103)			(103)		758	758			
100144424	JURUPA VALLEY	CA		03/07/2024		835		(32)			(32)		803	803			
100087254	CAPE CORAL	FL		10/25/2022		1,413		348			348		1,761	1,761			
100064903	SAN BERNARDINO	CA		07/14/2021		2,145		(204)			(204)		1,941	1,941			
100175247	MILTON	GA		11/05/2024		1,181		(17)			(17)		1,165	1,165			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		5,884		375			375		6,259	6,259			
100108332	ELIZABETH	NJ		05/25/2023		(18)		18			18						
100065292	THOUSAND OAKS	CA		07/28/2021		1,488		(85)			(85)		1,403	1,403			
100068211	MARTINEZ	CA		08/25/2021		2,026		(184)			(184)		1,841	1,841			
100144580	SACRAMENTO	CA		04/26/2024		1,863		(104)			(104)		1,759	1,759			
100165268	LOS ANGELES	CA		08/29/2024		910		(52)			(52)		858	858			
100108264	EAGLE MOUNTAIN	UT		05/24/2023		696		(57)			(57)		640	640			
100146644	WOONSOCKET	RI		03/20/2024		627		(84)			(84)		543	543			
100103689	PAYETTE	ID		05/08/2023		(20)		20			20						
100159467	WATCHUNG	NJ		07/15/2024		999		(67)			(67)		932	932			
100116392	OXNARD	CA		07/20/2023		1,157		226			226		1,383	1,383			
100053573	WAYNE	NJ		03/23/2021		2,526		(195)			(195)		2,330	2,330			
100019672	LOS ANGELES	CA		07/26/2018		2,908		(65)			(65)		2,843	2,843			
100174614	BRADENTON	FL		10/31/2024		1,099		(95)			(95)		1,004	1,004			
100142965	FORT MYERS	FL		02/09/2024		923		(31)			(31)		892	892			
100142828	LAS VEGAS	NV		02/09/2024		1,298		(91)			(91)		1,207	1,207			
100185480	POMPANO BEACH	FL		12/20/2024		996		32			32		1,028	1,028			
100173378	CARROLLTON	TX		10/30/2024		1,261		(63)			(63)		1,198	1,198			
100128834	LITHIA	FL		09/21/2023		717		(78)			(78)		638	638			
100065596	WATSONVILLE	CA		07/28/2021		2,390		(95)			(95)		2,294	2,294			
100176748	DACULA	GA		11/15/2024		(29)		29			29						
100115658	NAVARRE	FL		07/19/2023		857		(94)			(94)		762	762			
100156305	LOCUST	NC		07/25/2024		661		(101)			(101)		559	559			
100053346	POMFRET CENTER	CT		03/23/2021		2,778		(138)			(138)		2,640	2,640			
100156203	HOUSTON	TX		06/20/2024		645		(82)			(82)		564	564			
100076591	LA HABRA	CA		12/16/2021		2,012		(262)			(262)		1,751	1,751			
100100196	BRENTWOOD	NY		03/17/2023		1,767		(89)			(89)		1,678	1,678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078264	ASHLAND	OR		02/10/2022		2,421		150			150		2,571	2,571			
100149008	BAKERSFIELD	CA		04/19/2024		365		(109)			(109)		256	256			
100162838	NOKOMIS	FL		08/12/2024		976		(8)			(8)		968	968			
100179548	DENVER	CO		11/21/2024		1,380		(21)			(21)		1,360	1,360			
100057883	ORLANDO	FL		06/30/2021		1,977		(200)			(200)		1,778	1,778			
100186217	OLNEY	MD		12/27/2024		601		3			3		604	604			
100152894	PAWTUCKET	RI		05/22/2024		801		(26)			(26)		775	775			
100144258	BOCA RATON	FL		03/08/2024		959		(14)			(14)		945	945			
100030683	SILVER SPRING	MD		04/09/2019		1,834		656			656		2,490	2,490			
100103723	RIALTO	CA		05/08/2023		799		(79)			(79)		720	720			
100120996	MERCED	CA		08/30/2023		1,027		(16)			(16)		1,011	1,011			
100168202	GLENDALE	AZ		09/20/2024		271		24			24		295	295			
100150837	ATLANTA	GA		05/08/2024		921		(64)			(64)		857	857			
100186199	BEL AIR	MD		12/27/2024		300		(96)			(96)		204	204			
100102639	PERRIS	CA		06/22/2023		677		156			156		833	833			
100101535	JACKSONVILLE	FL		04/26/2023		1,213		82			82		1,295	1,295			
100128395	EAST STROUDSBURG	PA		09/15/2023		871		(41)			(41)		831	831			
100159971	COCONUT CREEK	FL		08/16/2024		878		(50)			(50)		828	828			
100054783	LINDEN	NJ		03/23/2021		468		(38)			(38)		430	430			
100128437	HARTFORD	CT		09/15/2023		812		(75)			(75)		736	736			
100173733	VAIL	AZ		10/30/2024		738		(105)			(105)		632	632			
100102842	MATHER	CA		06/22/2023		1,026		(126)			(126)		900	900			
100170220	OKLAHOMA CITY	OK		10/08/2024		900		(61)			(61)		839	839			
100152840	PALMDALE	CA		05/22/2024		603		(94)			(94)		509	509			
100186530	MEDORA	IN		12/30/2024		594		(52)			(52)		542	542			
100080902	FORT WALTON BEACH	FL		04/01/2022		1,540		(278)			(278)		1,263	1,263			
100152441	RANDLE	WA		05/17/2024		994		19			19		1,013	1,013			
100165248	CANTERBURY	NH		08/29/2024		11		(11)			(11)						
100081481	ASHBURN	VA		03/18/2022		2,054		161			161		2,214	2,214			
100181917	SANFORD	FL		12/12/2024		942		(21)			(21)		921	921			
100087194	NEW ORLEANS	LA		10/25/2022		35,795		2,121			2,121		37,916	37,916			
100154979	PIONEER	CA		07/19/2024		274		(105)			(105)		169	169			
100114760	MERCED	CA		07/07/2023		1,020		(82)			(82)		938	938			
100152621	KISSIMMEE	FL		05/17/2024		985		17			17		1,003	1,003			
100182707	MOHAVE VALLEY	AZ		12/12/2024		610		(49)			(49)		561	561			
100073539	LONG BEACH	CA		10/26/2021		2,039		(68)			(68)		1,971	1,971			
100169295	HIALEAH	FL		09/27/2024		905		(55)			(55)		850	850			
100102710	GRAND PRAIRIE	TX		06/22/2023		802		(143)			(143)		659	659			
100116015	BLOOMINGTON	MN		07/20/2023		978		(22)			(22)		956	956			
100115751	HOWELL	NJ		07/20/2023		1,146		(18)			(18)		1,127	1,127			
100146975	AUBURN	AL		03/26/2024		869		(61)			(61)		808	808			
100115596	MIAMI	FL		07/19/2023		1,387		(43)			(43)		1,344	1,344			
100182625	DAYTONA BEACH	FL		12/12/2024		691		12			12		703	703			
100182371	MIAMI	FL		12/12/2024		642		7			7		649	649			
100136525	NAPLES	FL		11/20/2023		931		19			19		950	950			
100075983	CANTON	MA		01/07/2022		1,855		(151)			(151)		1,704	1,704			
100158282	UNITED KINGDOM	GBR		07/09/2024		(44)		44			44						
100132355	CANTON	GA		11/03/2023		972		131			131		1,103	1,103			
100149374	DOWNINGTOWN	PA		04/24/2024		1,201		187			187		1,388	1,388			
100131842	SUISUN CITY	CA		10/06/2023		587							587	587			
100103845	ROOSEVELT	NY		05/10/2023		1,012		(56)			(56)		956	956			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165059	SAN JACINTO	CA		08/28/2024		31		(31)			(31)						
100081337	SURFSIDE BCH	SC		03/18/2022		2,154		68			68		2,222	2,222			
100170175	HOLLYWOOD	FL		10/08/2024		1,076		(61)			(61)		1,015	1,015			
100087045	MONKTON	MD		11/04/2022		1,591		58			58		1,649	1,649			
100148383	BROWNSBURG	IN		04/12/2024		1,017		(29)			(29)		987	987			
100133703	PUYALLUP	WA		10/23/2023		1,032		43			43		1,075	1,075			
100167608	LINDEN	NJ		09/19/2024		926		(87)			(87)		839	839			
100179594	ELK GROVE	CA		11/21/2024		944		(25)			(25)		919	919			
100135173	GAITHERSBURG	MD		11/07/2023		1,690		(32)			(32)		1,658	1,658			
100152776	GLEN COVE	NY		05/22/2024		866		(214)			(214)		652	652			
100151239	APEX	NC		05/10/2024		926		(73)			(73)		853	853			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		1,796		(196)			(196)		1,600	1,600			
100144310	OVIEDO	FL		03/07/2024		675		(128)			(128)		546	546			
100117745	ORANGE	CA		07/20/2023		1,042		81			81		1,123	1,123			
100165013	LITHIA	FL		08/28/2024		917		(43)			(43)		874	874			
100139510	PLAINFIELD	NJ		12/28/2023		706		(58)			(58)		649	649			
100060467	EL CAJON	CA		06/01/2021		975		20			20		996	996			
100088264	HICKSVILLE	NY		10/17/2022		1,811		(103)			(103)		1,709	1,709			
100015841	LAGUNA BEACH	CA		02/27/2018		2,296		(15)			(15)		2,280	2,280			
100141752	OCEANSIDE	NY		01/30/2024		1,036		(130)			(130)		907	907			
100160192	KATY	TX		07/18/2024		2,454		(76)			(76)		2,378	2,378			
100167605	MILLSBORO	DE		09/19/2024		311,029		(8,195)			(8,195)		302,835	302,835			
100082994	PLAISTOW	NH		05/05/2022		1,513		(139)			(139)		1,374	1,374			
100185874	RIVERSIDE	CA		12/26/2024		340		(31)			(31)		309	309			
100152382	FAIRFAX	VA		05/17/2024		924		(39)			(39)		885	885			
100170159	CORVALLIS	OR		10/08/2024		1,066		(57)			(57)		1,009	1,009			
100181526	NAPLES	FL		12/06/2024		3		(3)			(3)						
100186425	RUIDOSO	NM		12/30/2024		623		(34)			(34)		588	588			
100115673	PHOENIX	AZ		07/20/2023		959		(28)			(28)		931	931			
100108988	SUPPLY	NC		05/31/2023		(16,201)		(26)			(26)	17,565	1,338	1,259	(79)		(79)
100165472	FORT LEE	NJ		08/29/2024		963		(18)			(18)		945	945			
100136043	MIAMI	FL		11/16/2023		907		(57)			(57)		849	849			
100114677	PERRIS	CA		06/29/2023		(150)		1,226			1,226		1,075	1,075			
100081805	PARK CITY	UT		03/30/2022		154		24			24		178	178			
100178226	OAKLEY	UT		11/19/2024		1,110		(87)			(87)		1,023	1,023			
100163332	SAN DIEGO	CA		08/13/2024		75,134		(1,538)			(1,538)		73,596	73,596			
100120427	GREENFIELD	CA		08/18/2023		1,007		6			6		1,014	1,014			
100054581	SCOTCH PLAINS	NJ		03/23/2021		2,058		(382)			(382)		1,676	1,676			
100173218	PORT ISABEL	TX		10/30/2024		1,064		(55)			(55)		1,009	1,009			
100109360	WOODLAND PARK	CO		06/12/2023		1,423		(59)			(59)		1,364	1,364			
100160560	SICKLERVILLE	NJ		07/19/2024		5,918		(83)			(83)		5,835	5,835			
100160529	COLORADO SPRINGS	CO		07/19/2024		1,017		75			75		1,092	1,092			
100180548	COMPTON (AREA)	CA		11/26/2024		661		41			41		702	702			
100139646	ROSEVILLE	CA		12/28/2023		667		(42)			(42)		625	625			
100180623	REISTERSTOWN	MD		11/26/2024		451		(15)			(15)		437	437			
100160349	KISSIMMEE	FL		09/06/2024		9		(9)			(9)						
100065119	WELLINGTON	FL		07/14/2021		6,152		(247)			(247)		5,905	5,905			
100149359	HENDERSON	NV		04/24/2024		1,014		(65)			(65)		949	949			
100186437	TOMS RIVER	NJ		12/30/2024		653		(14)			(14)		638	638			
100134009	BAY SHORE	NY		10/25/2023		831		(23)			(23)		808	808			
100146699	FINKSBURG	MD		03/20/2024		107,359		(5,447)			(5,447)		101,913	101,913			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158083	INDIALANTIC	FL		07/09/2024		915		(60)			(60)		855	855			
100185917	ARLINGTON	TX		12/26/2024		55		(55)			(55)						
100129543	GALIVANTS FERRY	SC		09/29/2023		941		(32)			(32)		909	909			
100131973	BOWIE	MD		10/13/2023		1,005		8			8		1,013	1,013			
100151383	MIAMI	FL		05/10/2024		1,705		16			16		1,720	1,720			
100120888	SYRACUSE	UT		08/30/2023		1,007		52			52		1,059	1,059			
100181300	PACOIMA	CA		12/06/2024		688		(39)			(39)		649	649			
100130346	DAVENPORT	FL		09/28/2023		1,025		(55)			(55)		970	970			
100164559	ROSEVILLE	CA		08/21/2024		1,195		(48)			(48)		1,147	1,147			
100103604	OAKLAND	CA		05/08/2023		761		(58)			(58)		703	703			
100138008	NOVATO	CA		12/13/2023		752		(67)			(67)		685	685			
100117061	JERSEY CITY	NJ		07/20/2023		(2,434)		4,257			4,257		1,823	1,823			
100165514	SACRAMENTO	CA		08/29/2024		851		(46)			(46)		805	805			
100110246	OAK ISLAND	NC		06/30/2023		1,039		9			9		1,048	1,048			
100142662	LONG BEACH	CA		02/08/2024		(11,710)		(45)			(45)	12,692	937	968	31		31
100108393	ASHEVILLE	NC		05/25/2023		919		(55)			(55)		864	864			
100180821	S-GRAVENHAGE	NLD		11/27/2024													
100161666	HENGELO	NLD		07/29/2024													
100170254	AUSTIN	TX		10/08/2024		31,986		(1,171)			(1,171)		30,814	30,814			
100148144	VALLEY PARK	MO		05/15/2024		1,342		(12)			(12)		1,329	1,329			
100181955	GRAND JUNCTION	CO		12/12/2024		1,063		92			92		1,155	1,155			
100139737	UNITED KINGDOM	GBR		12/18/2023		631							631	631			
100165763	SOMERSET	TX		08/29/2024		722		(180)			(180)		542	542			
100165627	PORTLAND	OR		10/04/2024		378		(78)			(78)		300	300			
100136478	MONUMENT	CO		11/20/2023		1,054		294			294		1,347	1,347			
100138083	ROCKVILLE	MD		12/13/2023		2,041		(13)			(13)		2,028	2,028			
100164169	CLINTON	UT		08/21/2024		709		(45)			(45)		664	664			
100117418	FONTANA	CA		07/20/2023		1,319		818			818		2,137	2,137			
100109210	MESA	AZ		07/21/2023		1,062		15			15		1,077	1,077			
100148805	FREDERICK	MD		04/17/2024		1,133		164			164		1,297	1,297			
100165892	OAKLAND PARK	FL		08/30/2024		977		(155)			(155)		822	822			
100137648	PHOENIX	AZ		12/08/2023		874		(17)			(17)		857	857			
100144507	TAMPA	FL		04/26/2024		1,538		72			72		1,610	1,610			
100131878	MIAMI GARDENS	FL		10/06/2023		864		7			7		871	871			
100117928	MORENO VALLEY	CA		07/20/2023		1,134		7			7		1,140	1,140			
100160846	LONG BEACH	CA		07/24/2024		1,070		(17)			(17)		1,054	1,054			
100102496	CHULA VISTA	CA		06/07/2023		1,304		4			4		1,307	1,307			
100140255	MYRTLE BEACH	SC		01/18/2024		872		(82)			(82)		791	791			
100054383	WALDORF	MD		03/23/2021		1,802		(185)			(185)		1,617	1,617			
100186390	APEX	NC		12/30/2024		662		(43)			(43)		619	619			
100028874	TARRYTOWN	NY		10/26/2018		2,900		550			550		3,450	3,450			
100142115	CYPRESS	TX		02/29/2024		906		(51)			(51)		855	855			
100133370	PHOENIX	AZ		11/21/2023		933		(13)			(13)		920	920			
100146759	TACOMA	WA		03/20/2024		24		(24)			(24)						
100151616	MONTGOMERY	TX		05/10/2024		3,430		(98)			(98)		3,332	3,332			
100155337	FRUITLAND PARK	FL		07/19/2024		(16,838)		(141)			(141)	17,516	537	456	(81)		(81)
100127571	SACRAMENTO	CA		09/08/2023		(16,504)		(44)			(44)	17,516	968	910	(58)		(58)
100087178	WORCESTER	MA		10/25/2022		1,184		565			565		1,749	1,749			
100179971	HAMILTON	IN		11/25/2024		1,343		(3)			(3)		1,340	1,340			
100150597	LEANDER	TX		05/03/2024		952		(75)			(75)		877	877			
100134291	LAKE FOREST	CA		10/27/2023		842		(77)			(77)		765	765			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083245	AUSTIN	TX		05/10/2022		(105)		105			105						
100131940	LANCASTER	CA		10/13/2023		1,229		(3)			(3)		1,226	1,226			
18593	FREDERICK	MD		11/14/2006		44,887							44,887	44,887			
100135763	LYNNWOOD	WA		11/10/2023		957		170			170		1,127	1,127			
100129724	LAS VEGAS	NV		09/29/2023		(10,616)		40			40	12,725	2,149	2,120	(29)		(29)
100140061	TACOMA	WA		01/09/2024		647		(59)			(59)		588	588			
100156627	LAKE ARIEL	PA		06/24/2024		895		(42)			(42)		853	853			
100161027	FARMINGTON	MN		07/24/2024		1,072		(32)			(32)		1,040	1,040			
100174363	QUEEN CREEK	AZ		10/31/2024		1,316		(45)			(45)		1,271	1,271			
100146715	TACOMA	WA		03/20/2024		24		(24)			(24)						
100148254	WAKE FOREST	NC		04/12/2024		1,032		(61)			(61)		972	972			
100138384	CAPE CORAL	FL		12/18/2023		829		(20)			(20)		809	809			
100168641	PARLIER	CA		09/25/2024		965		(52)			(52)		913	913			
100079747	ROY	WA		04/25/2022		1,762		(59)			(59)		1,703	1,703			
100162623	JACKSON	NJ		08/12/2024		903		(38)			(38)		865	865			
100128496	HIALEAH	FL		09/15/2023		(11,613)		(54)			(54)	12,683	1,015	995	(20)		(20)
100165871	LA QUINTA	CA		08/30/2024		27		(27)			(27)						
100090265	SUNNY ISLES BEACH	FL		01/13/2023		680		(151)			(151)		529	529			
100181921	THE VILLAGES	FL		12/12/2024		1,016		14			14		1,029	1,029			
100164796	PORT CHARLOTTE	FL		08/26/2024		1,143		66			66		1,209	1,209			
100171505	JEROME	MI		10/16/2024		974		(66)			(66)		908	908			
100119909	ARVADA	CO		08/10/2023		991		(90)			(90)		901	901			
100161065	SUMMERVILLE	SC		07/24/2024		976		(4)			(4)		973	973			
100162990	MINNEAPOLIS	MN		08/12/2024		839		(67)			(67)		773	773			
100128466	SANDIA PARK	NM		09/15/2023		930		(59)			(59)		871	871			
100049246	WARWICK	NY		11/20/2020		3,905		(513)			(513)		3,392	3,392			
100132656	AUBURN	WA		11/03/2023		844		(35)			(35)		809	809			
100118027	FONTANA	CA		07/20/2023		1,191		164			164		1,355	1,355			
100165788	ANDERSON	SC		08/29/2024		(11,727)		(50)			(50)	12,664	887	812	(76)		(76)
100100372	LAS VEGAS	NV		04/27/2023		(165)		165			165						
100182535	WOODSTOCK	GA		12/12/2024		963		(59)			(59)		904	904			
100025671	LYNWOOD	CA		09/20/2018		1,281		(32)			(32)		1,249	1,249			
100158482	HOUSTON	TX		07/10/2024		896		(124)			(124)		772	772			
100134560	LANHAM	MD		10/30/2023		728		6			6		734	734			
100145097	UNITED KINGDOM	GBR		03/12/2024		(2,910)		2,910			2,910						
100132485	MANTECA	CA		11/03/2023		860		40			40		900	900			
100152437	RENTON	WA		05/17/2024		929		(51)			(51)		878	878			
100164338	SMYRNA	TN		08/21/2024		703		(45)			(45)		657	657			
100120531	AURORA	CO		08/18/2023		1,052		17			17		1,069	1,069			
100149454	WACO	TX		04/24/2024		902		(43)			(43)		859	859			
100143502	SACRAMENTO	CA		02/21/2024		887		(59)			(59)		828	828			
100171246	ONTARIO	CA		10/16/2024		1,009		(117)			(117)		891	891			
100139584	APOPKA	FL		12/28/2023		2,129		(80)			(80)		2,049	2,049			
100071991	MARATHON	FL		10/29/2021		1,987		(145)			(145)		1,841	1,841			
100169408	MONROE	WA		09/30/2024		704		7			7		711	711			
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		622		(9)			(9)		613	613			
100170465	FITCHBURG	MA		10/09/2024		818		(33)			(33)		785	785			
100169558	GLEN HAVEN	CO		09/30/2024		507		(55)			(55)		452	452			
100159003	TALLAHASSEE	FL		08/15/2024		3,043		(91)			(91)		2,952	2,952			
100167831	SAN BERNARDINO	CA		09/20/2024		913		(74)			(74)		840	840			
100134795	WINTER GARDEN	FL		10/30/2023		4,520		(290)			(290)		4,230	4,230			

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100178326	CATHEDRAL CITY	CA		11/19/2024		(11,638)		(38)			(38)	12,708	1,032	1,025	(8)		(8)
100164723	OCOEE	FL		08/23/2024		964		(43)			(43)		921	921			
100132752	PALMDALE	CA		11/03/2023		379,779		8,344			8,344		388,123	388,123			
100115851	LAS VEGAS	NV		07/20/2023		1,108		(36)			(36)		1,072	1,072			
4010055716	TRENTON	NJ		09/28/2023		911		(60)			(60)		852	852			
100145802	NOVI	MI		05/08/2024		3,815		(220)			(220)		3,595	3,595			
100170278	VASS	NC		10/08/2024		924		(89)			(89)		835	835			
100162817	INDIO	CA		08/12/2024		905		(42)			(42)		863	863			
100145857	TOMS RIVER	NJ		03/15/2024		3,386		(204)			(204)		3,182	3,182			
100136646	WEST MELBOURNE	FL		11/22/2023		607		(11)			(11)		596	596			
100115970	RALEIGH	NC		07/20/2023		1,086		(24)			(24)		1,061	1,061			
100168023	SACRAMENTO	CA		09/20/2024		233		30			30		263	263			
100184968	TAMARAC	FL		12/19/2024		540		(101)			(101)		440	440			
100088164	GLENDALE	AZ		10/25/2022		7		(7)			(7)						
100185305	HOLLY SPRINGS	GA		12/20/2024		900		(64)			(64)		836	836			
100180029	MORGANTON	NC		11/25/2024		1,030		(19)			(19)		1,011	1,011			
100163270	SARASOTA	FL		08/13/2024		930		(89)			(89)		840	840			
100120849	SEATTLE	WA		08/25/2023		976		(13)			(13)		963	963			
100140203	PASCOAG	RI		01/11/2024		3,361		(331)			(331)		3,029	3,029			
100117752	SAINT CLOUD	FL		07/20/2023		(380)		1,405			1,405		1,025	1,025			
100135220	ORANGE BEACH	AL		11/08/2023		4,078		186			186		4,264	4,264			
100011811	WINDSOR	CA		03/08/2017		7,247		1,550			1,550		8,797	8,797			
100083867	LEESBURG	FL		07/12/2022		1,241		17			17		1,258	1,258			
100159848	BOYNTON BEACH	FL		08/16/2024		1,080		(152)			(152)		928	928			
100116316	LITTLE NECK	NY		07/20/2023		1,272		1,051			1,051		2,322	2,322			
100140973	SALINAS	CA		03/28/2024		851		(14)			(14)		838	838			
100054567	CHAPEL HILL	NC		03/23/2021		1,382		(341)			(341)		1,042	1,042			
100148065	ONTARIO	CA		04/10/2024		651		(74)			(74)		577	577			
100101071	LAKEWOOD	NJ		04/28/2023		2,293		719			719		3,011	3,011			
100151704	DOYLESTOWN	PA		05/10/2024		1,516		(53)			(53)		1,464	1,464			
100067970	SEATTLE	WA		09/23/2021		2,149		(82)			(82)		2,068	2,068			
100080393	LAHAINA	HI		04/14/2022		1,744		(120)			(120)		1,623	1,623			
100100440	BROOKLYN	NY		04/27/2023		(224)		1,568			1,568		1,344	1,344			
100090765	ANNA	TX		02/28/2023		763		(159)			(159)		604	604			
100172611	GLENDALE	AZ		10/23/2024		10,488		(371)			(371)		10,117	10,117			
100054800	BURKE	VA		03/23/2021		1,454		(341)			(341)		1,113	1,113			
100139496	ROSELLE	NJ		12/28/2023		776		(38)			(38)		738	738			
100076218	PUYALLUP	WA		01/07/2022		1,895		(134)			(134)		1,760	1,760			
100176849	LOS ANGELES	CA		11/15/2024		1,022		(148)			(148)		874	874			
100181863	TAVERNIER	FL		12/12/2024		952		(37)			(37)		916	916			
100171748	ORANGEVALE	CA		10/17/2024		930		(71)			(71)		860	860			
100134578	ANCHORAGE	AK		10/30/2023		872		(18)			(18)		854	854			
100089403	ARGYLE	TX		11/17/2022		2,178		(89)			(89)		2,090	2,090			
100081083	POWDER SPRINGS	GA		03/18/2022		2,027		183			183		2,210	2,210			
100091374	MORENO VALLEY	CA		02/22/2023		1,540		(31)			(31)		1,509	1,509			
4010049372	TRENTON	NJ		04/26/2023		867							867	867			
100173871	WASHINGTON	DC		10/31/2024		837		(52)			(52)		784	784			
100171633	LYNDEN	WA		10/16/2024		1,003		(60)			(60)		943	943			
100102152	FREDERICKSBURG	VA		04/14/2023		26		(26)			(26)						
100135858	CANTON	GA		11/13/2023		834		(43)			(43)		791	791			
100158668	MORENO VALLEY	CA		07/10/2024		1,188		169			169		1,358	1,358			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162024	VALRICO	FL		07/31/2024		946		(98)			(98)		848	848			
100133322	MORENO VALLEY	CA		11/29/2023		526		(57)			(57)		469	469			
100134756	ODESSA	FL		10/30/2023		819		(74)			(74)		745	745			
100129698	MT ANGEL	OR		09/29/2023		(11,652)		(53)			(53)	12,634	929	856	(73)		(73)
100176123	CHICAGO	IL		12/20/2024		2,644		(84)			(84)		2,560	2,560			
100083822	RIVERVIEW	FL		07/12/2022		1,310		(74)			(74)		1,236	1,236			
100127487	STOCKTON	CA		09/08/2023		976		(48)			(48)		928	928			
100090780	MIAMI	FL		02/28/2023		743		(67)			(67)		676	676			
100109304	PORT BOLIVAR	TX		06/12/2023		4,837		(95)			(95)		4,742	4,742			
100136552	ST PETERSBURG	FL		11/20/2023		74,286		1,833			1,833		76,119	76,119			
100080212	ODESSA	FL		02/25/2022		1,672		(87)			(87)		1,585	1,585			
100160031	NASHVILLE	TN		07/17/2024		996		(27)			(27)		969	969			
100100100	MONETA	VA		03/28/2023		922		16			16		938	938			
100140003	EMERALD ISLE	NC		01/09/2024		976		(67)			(67)		909	909			
100175858	MONTICELLO	NY		11/12/2024		927		33			33		960	960			
100174316	BRADENTON	FL		10/31/2024		979		(92)			(92)		887	887			
100137106	CHICAGO	IL		11/28/2023		666		(15)			(15)		651	651			
100011401	SAN JOSE	CA		12/23/2016		262		950			950		1,213	1,213			
100088850	PETALUMA	CA		11/15/2022		1,030		8			8		1,039	1,039			
100165366	ALTAMONTE SPRINGS	FL		08/29/2024		813		(49)			(49)		764	764			
100169106	OCEAN CITY	MD		09/27/2024		999		(52)			(52)		946	946			
100166061	ASHAWAY	RI		09/09/2024		822		(73)			(73)		749	749			
100076374	DECATUR	GA		12/23/2021		1,697		(190)			(190)		1,508	1,508			
100163837	COPPELL	TX		09/27/2024		949		(198)			(198)		751	751			
100030661	RIDGEFIELD	NJ		04/09/2019		1,258		332			332		1,590	1,590			
100142475	KIHEI	HI		03/08/2024		5,102		(81)			(81)		5,020	5,020			
100120423	WOLCOTT	CT		08/18/2023		896		(56)			(56)		840	840			
100115925	GOODYEAR	AZ		07/20/2023		2,813		(75)			(75)		2,737	2,737			
100165832	MIAMI	FL		08/29/2024													
100147059	LEITCHFIELD	KY		03/27/2024		4,056		(35)			(35)		4,021	4,021			
100029705	BROOKLYN	NY		10/26/2018		1,516		290			290		1,806	1,806			
100131630	ROTONDA WEST	FL		10/06/2023		877		66			66		943	943			
100134924	SEMINOLE	FL		10/30/2023		5,498		257			257		5,755	5,755			
100158181	UNITED KINGDOM	GBR		07/09/2024		(5,057)		5,057			5,057						
100178299	MONTEBELLO	CA		11/19/2024		994		(85)			(85)		909	909			
100107996	SHIP BOTTOM	NJ		05/25/2023		1,147		(23)			(23)		1,124	1,124			
100143560	WYANDANCH	NY		02/21/2024		868		(76)			(76)		792	792			
100088992	BROOKHAVEN	GA		11/15/2022		910		(100)			(100)		810	810			
100154072	WASHINGTON	DC		06/06/2024		1,091		(38)			(38)		1,053	1,053			
100134695	YUBA CITY	CA		10/30/2023		896		18			18		913	913			
100145777	MILFORD	CT		05/08/2024		912		(62)			(62)		850	850			
100148653	STEVENSON RANCH	CA		04/15/2024		1,070		(52)			(52)		1,019	1,019			
100155922	KISSIMMEE	FL		06/17/2024		923		(78)			(78)		845	845			
100157862	SEVIERVILLE	TN		07/09/2024		884		(33)			(33)		851	851			
100182531	DURHAM	NC		12/12/2024		661		(43)			(43)		618	618			
100175066	PALMDALE	CA		11/05/2024		898		(103)			(103)		795	795			
100162298	BELLINGHAM	WA		09/06/2024		20		(20)			(20)						
100143528	FITCHBURG	MA		02/21/2024		805		(69)			(69)		736	736			
100136219	PLEASANT GROVE	UT		11/20/2023		885		57			57		942	942			
100186484	EVERGREEN	CO		12/30/2024		611		(43)			(43)		568	568			
100101610	KAILUA KONA	HI		04/26/2023		953		(8)			(8)		944	944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156781	AVONDALE	AZ		06/26/2024		620		(34)			(34)		586	586			
100180592	AUBURN	WA		11/26/2024		580		(3)			(3)		577	577			
100184424	LYNWOOD	CA		12/17/2024		647		9			9		656	656			
100137333	BOULDER	WY		12/01/2023		809		(44)			(44)		766	766			
100144617	OCEAN CITY	MD		03/13/2024		895		(24)			(24)		871	871			
100144619	OCEAN CITY	MD		03/13/2024		895		(24)			(24)		871	871			
100119001	LONG BEACH	CA		07/27/2023		9		(9)			(9)						
100128333	RALEIGH	NC		09/14/2023		(12,619)		(16)			(16)	12,665	30		(30)		(30)
100176611	KISSIMMEE	FL		11/15/2024		(40)		40			40						
100139552	BOCA RATON	FL		12/28/2023		803		(46)			(46)		757	757			
100132831	KISSIMMEE	FL		11/03/2023		(2)		2			2						
100136599	FONTANA	CA		11/22/2023		760		(53)			(53)		708	708			
100133379	SPRING CITY	PA		11/21/2023		1,332		(37)			(37)		1,295	1,295			
100129958	CENTRAL ISLIP	NY		09/27/2023		768		(75)			(75)		694	694			
100179988	DENT	MN		11/25/2024		5,051		(121)			(121)		4,930	4,930			
100154766	CINCINNATI	OH		07/19/2024		847		(164)			(164)		683	683			
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024		1,112		52			52		1,164	1,164			
100151034	ELK GROVE	CA		05/08/2024		8,239		(100)			(100)		8,140	8,140			
100119883	SAN JOSE	CA		08/10/2023		1,565		(56)			(56)		1,509	1,509			
100169146	LAS VEGAS	NV		09/27/2024		985		(34)			(34)		951	951			
100175045	ELKTON	MD		11/05/2024		923		(79)			(79)		844	844			
100168495	MANCHESTER	NH		09/25/2024		903		(84)			(84)		818	818			
100162554	BIG BEAR LAKE	CA		08/12/2024		2,073		(57)			(57)		2,016	2,016			
100152571	FRISCO	TX		05/17/2024		11,028		74			74		11,102	11,102			
100170904	ORANGE	CA		10/11/2024		992		(31)			(31)		961	961			
100173868	DENVER	CO		10/31/2024		1,888		(23)			(23)		1,865	1,865			
100151591	PUNTA GORDA	FL		05/10/2024		857		(43)			(43)		814	814			
100133546	HOT SPRINGS	AR		10/19/2023		1,203		30			30		1,234	1,234			
100165289	LOS ANGELES	CA		08/29/2024		918		(199)			(199)		719	719			
100163299	ALLEN	TX		08/13/2024		943		(49)			(49)		895	895			
100142874	LEWISTON	ME		02/09/2024		956		(61)			(61)		895	895			
100135384	WOODBRIDGE	VA		11/13/2023		927		2			2		929	929			
100161712	LAS VEGAS	NV		07/30/2024		933		(90)			(90)		843	843			
100043936	MILPITAS	CA		08/19/2020		1,657		(298)			(298)		1,359	1,359			
100172946	WILDWOOD	MO		10/25/2024		967		(80)			(80)		887	887			
100088161	PHOENIX	AZ		10/25/2022													
100179342	SPOKANE	WA		12/27/2024		358		(110)			(110)		248	248			
100000504	LOS ANGELES	CA		09/27/2016		2,283		(44)			(44)		2,239	2,239			
100162020	TRUCKEE	CA		07/31/2024		917		(68)			(68)		850	850			
100120675	GARDNER	MA		08/24/2023		747		(36)			(36)		712	712			
100079226	MESA	AZ		02/14/2022		1,838		(155)			(155)		1,683	1,683			
100082177	QUEEN CREEK	AZ		04/14/2022		1,711		(74)			(74)		1,636	1,636			
100087927	MYRTLE BEACH	SC		10/25/2022		335		(7)			(7)		328	328			
100148334	HERRIMAN	UT		04/12/2024		(11,614)		(41)			(41)	12,600	946	927	(18)		(18)
100081179	PFLUGERVILLE	TX		03/18/2022		1,996		154			154		2,150	2,150			
100139707	UNITED KINGDOM	GBR		12/18/2023		52							52	52			
100171614	GOLD CANYON	AZ		10/16/2024		42,252		(1,328)			(1,328)		40,924	40,924			
100148239	SPRING HILL	FL		04/12/2024		831		(46)			(46)		785	785			
100101158	EAST ELMHURST	NY		04/28/2023		1,324		1,256			1,256		2,581	2,581			
100109051	ATLANTA	GA		06/05/2023		928		(57)			(57)		871	871			
100181362	HIGHLAND	CA		12/06/2024		382		(79)			(79)		303	303			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081785	DEERFIELD BEACH	FL		04/12/2022		1,239		(122)			(122)		1,117	1,117			
100161386	WINTER GARDEN	FL		07/25/2024		1,010		(72)			(72)		938	938			
100155036	COTTONWOOD	AZ		07/19/2024		940		(36)			(36)		904	904			
100144205	PORT ORCHARD	WA		03/07/2024		726		6			6		732	732			
100103409	PORT ISABEL	TX		06/16/2023		51		(51)			(51)						
100141584	GLEN BURNIE	MD		01/30/2024		606		(20)			(20)		585	585			
100186329	ELLIJAY	GA		12/30/2024		703		96			96		799	799			
100151716	HACKETTSTOWN	NJ		05/10/2024		193		(67)			(67)		126	126			
100131621	ATLANTA	GA		10/06/2023		933		11			11		945	945			
100142963	HOUSTON	TX		02/09/2024		143,648		(3,765)			(3,765)		139,883	139,883			
100164385	QUEEN CREEK	AZ		08/21/2024		1,759		95			95		1,854	1,854			
100151691	PORT SAINT LUCIE	FL		05/10/2024		1,105		135			135		1,240	1,240			
100169496	VISALIA	CA		09/30/2024		684		7			7		691	691			
100109994	HAVERSTRAW	NY		06/22/2023		951		(47)			(47)		903	903			
100186189	GLENDALE	AZ		12/27/2024		318		(100)			(100)		218	218			
100167580	LAS VEGAS	NV		09/19/2024		841		(5)			(5)		836	836			
100176222	CELEBRATION	FL		12/20/2024		525		(99)			(99)		427	427			
100180560	MIAMI	FL		11/26/2024		635		(112)			(112)		523	523			
100068104	UNION CITY	CA		08/25/2021		(10,335)		(61)			(61)	12,601	2,204	2,160	(44)		(44)
100068105	NEWARK	CA		08/25/2021		2,221		(61)			(61)		2,160	2,160			
100151803	PALMDALE	CA		05/10/2024		1,020		1			1		1,021	1,021			
100151169	RIVERSIDE	NJ		05/09/2024		610		(80)			(80)		530	530			
100138047	SANTA ROSA BEACH	FL		12/13/2023		23		(23)			(23)						
100172987	BRASELTON	GA		10/25/2024		(11,623)		(73)			(73)	12,560	864	783	(81)		(81)
100134468	CINNAMINSON	NJ		10/30/2023		698		(15)			(15)		683	683			
100171368	LEWISTON	ID		10/16/2024		998		(83)			(83)		916	916			
100158895	ELIZABETH	CO		07/12/2024		720		89			89		809	809			
100167445	SAPPHIRE	NC		09/16/2024		819		(33)			(33)		787	787			
100127577	MIAMI	FL		09/08/2023		955		(54)			(54)		901	901			
100026335	LOS ANGELES	CA		09/20/2018		1,836		(139)			(139)		1,696	1,696			
100084960	MIAMI	FL		09/29/2022		2,150		13			13		2,163	2,163			
100128424	NEW RIVER	AZ		09/15/2023		771		(71)			(71)		700	700			
100144177	ST GEORGE	UT		03/07/2024		36,995		806			806		37,801	37,801			
100132286	LEBANON	TN		10/13/2023		948		(19)			(19)		930	930			
100147571	WESTLAKE	FL		04/03/2024		939		(96)			(96)		843	843			
100117705	PASADENA	CA		07/20/2023		1,175		322			322		1,498	1,498			
100167028	PORT SAINT LUCIE	FL		09/13/2024		570		(91)			(91)		479	479			
100178276	FRESNO	CA		11/19/2024		529		(99)			(99)		430	430			
100133435	PORT ARANSAS	TX		10/19/2023		822		(83)			(83)		739	739			
100169846	WEST MELBOURNE	FL		09/30/2024		935		(90)			(90)		845	845			
100101202	FLORAL PARK	NY		04/28/2023		1,237		600			600		1,837	1,837			
100133594	NEWARK	NJ		10/23/2023		918		24			24		941	941			
100129600	LEES SUMMIT	MO		09/29/2023		1,199		158			158		1,357	1,357			
100146927	BURLEY	ID		03/26/2024		983		(13)			(13)		970	970			
100127656	WEST PALM BEACH	FL		09/08/2023		865		(24)			(24)		841	841			
100139192	SACRAMENTO	CA		12/28/2023		1,367		(78)			(78)		1,289	1,289			
100141289	SALINAS	CA		01/30/2024		628		(85)			(85)		543	543			
100129801	HIGHLAND	CA		09/27/2023		6,932		(25)			(25)		6,907	6,907			
100112861	FREDERICKSBUR	VA		06/29/2023		3,817		299			299		4,117	4,117			
100120871	KELLER	TX		08/28/2023		1,306		(47)			(47)		1,259	1,259			
100185086	ORLANDO	FL		12/20/2024		916		(40)			(40)		876	876			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167571	SARASOTA	FL		09/19/2024		844		(74)			(74)		771	771			
100185927	DESERT HOT SPRINGS	CA		12/26/2024		315		(97)			(97)		218	218			
100135228	ROTONDA WEST	FL		11/08/2023		929		6			6		935	935			
100174116	LILBURN	GA		10/31/2024		(16,389)		(123)			(123)	17,380	868	758	(110)		(110)
100055401	TRACY	CA		03/23/2021		2,473		(175)			(175)		2,297	2,297			
100102356	SARASOTA	FL		06/07/2023		1,045		16			16		1,061	1,061			
100180634	KISSIMMEE	FL		11/26/2024		418		(84)			(84)		334	334			
100087485	APOPKA	FL		10/25/2022		1,298		82			82		1,381	1,381			
100143477	HENDERSON	NV		02/16/2024		901							901	901			
100131570	CASA GRANDE	AZ		10/05/2023		828		(20)			(20)		808	808			
100153277	KNOXVILLE	TN		05/30/2024		912		(32)			(32)		879	879			
100087712	TAMPA	FL		09/29/2022		2,609		(68)			(68)		2,540	2,540			
100091948	PORT ORCHARD	WA		02/03/2023		(10)		10			10						
100079803	UPLAND	CA		04/25/2022		1,901		121			121		2,022	2,022			
100136563	ELLIJAY	GA		11/20/2023		1,479		88			88		1,567	1,567			
100135281	WOODSTOCK	GA		11/08/2023		906		8			8		914	914			
100185060	COMPTON	CA		12/20/2024		574		(102)			(102)		473	473			
100118989	HOUMA	LA		07/27/2023		287		(52)			(52)		235	235			
100110526	SURPRISE	AZ		06/30/2023		950		(20)			(20)		931	931			
100065076	TOMS RIVER	NJ		07/14/2021		1,960		(134)			(134)		1,826	1,826			
100151599	MENTONE	CA		05/10/2024		924		(54)			(54)		871	871			
100138266	CIBOLO	TX		12/15/2023		810		(42)			(42)		769	769			
100142870	MISSOURI CITY	TX		02/09/2024		796		(29)			(29)		767	767			
100136140	TEHACHAPI	CA		12/18/2023		899		(72)			(72)		826	826			
100120948	OAK ISLAND	NC		08/30/2023		893		45			45		938	938			
100161738	CENTRAL ISLIP	NY		07/30/2024		879		(75)			(75)		804	804			
100165073	OWINGS MILLS	MD		08/28/2024		733		(12)			(12)		721	721			
100127518	SAHUARITA	AZ		09/08/2023		953		(53)			(53)		900	900			
100142887	AUSTIN	TX		02/09/2024		982		(55)			(55)		927	927			
100180913	UNITED KINGDOM	GBR		11/27/2024		94							94	94			
100144091	ERIE	CO		03/07/2024		1,182		169			169		1,351	1,351			
100044540	MONROVIA	CA		11/19/2020		2,129		(389)			(389)		1,740	1,740			
100134501	NAPLES	FL		10/30/2023		4,572		16			16		4,588	4,588			
100110145	GILBERT	AZ		06/29/2023		20		(20)			(20)						
100091687	KISSIMMEE	FL		03/24/2023		708		(55)			(55)		653	653			
100129454	KILL DEVIL HILLS	NC		09/29/2023		1,916		(82)			(82)		1,834	1,834			
100147744	EDINBURG	TX		04/08/2024		1,068		21			21		1,089	1,089			
100180151	ORLANDO	FL		11/25/2024		506		(94)			(94)		411	411			
100118116	SANTA ANA	CA		07/20/2023		1,078		117			117		1,195	1,195			
100146589	WATKINS	CO		03/20/2024		3,032		(150)			(150)		2,882	2,882			
100110418	NAPLES	FL		06/30/2023		963		(30)			(30)		933	933			
100153423	BRENTWOOD	NY		05/30/2024		(1,454)		1,454			1,454						
100099694	SCOTTSDALE	AZ		04/06/2023		1,489		(89)			(89)		1,400	1,400			
100163023	FRISCO	TX		08/13/2024		961		(55)			(55)		906	906			
100108150	PHOENIX	AZ		05/24/2023		697		(40)			(40)		657	657			
100158518	HALLANDALE BEACH	FL		07/10/2024		853		(50)			(50)		802	802			
100151027	MESA	AZ		05/08/2024		1,551		(41)			(41)		1,510	1,510			
100141042	ODESSA	FL		02/20/2024		911		(39)			(39)		872	872			
100132558	CASA GRANDE	AZ		11/03/2023		2,936		(53)			(53)		2,884	2,884			
100154189	SAHUARITA	AZ		07/11/2024		645		(91)			(91)		555	555			
100162662	WASHINGTON	UT		08/12/2024		1,088		91			91		1,178	1,178			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179652	JACKSON TOWNSHIP	NJ		11/21/2024		805		(79)			(79)		727	727			
100174359	BRADENTON	FL		10/31/2024		1,171		104			104		1,275	1,275			
100166974	BRYAN	TX		09/13/2024		969		(53)			(53)		916	916			
100116818	IRVINE	CA		07/20/2023		1,664		1,165			1,165		2,830	2,830			
100144155	LEESBURG	VA		03/07/2024		976		(38)			(38)		938	938			
100055868	ASBURY PARK	NJ		03/26/2021		2,430		(177)			(177)		2,253	2,253			
100148717	WOODBRIDGE	VA		04/17/2024		4,712		(200)			(200)		4,512	4,512			
100158404	UNITED KINGDOM	GBR		07/09/2024		(3,415)		3,415			3,415						
100143066	MIAMI	FL		02/14/2024		3,000		(137)			(137)		2,864	2,864			
100166955	PHOENIX	AZ		09/13/2024		924		(72)			(72)		853	853			
100171339	APPLE VALLEY	CA		10/16/2024		719		(120)			(120)		600	600			
100166428	SALIDA	CA		10/31/2024		22,787		(1,050)			(1,050)		21,737	21,737			
100148327	DECATUR	GA		04/12/2024		3,902		(109)			(109)		3,794	3,794			
100140914	NORTH MYRTLE BEACH	SC		02/26/2024		835		(29)			(29)		807	807			
100150174	PORT CHARLOTTE	FL		04/30/2024		877		(77)			(77)		800	800			
100174248	AVON	NC		10/31/2024		2,616		(86)			(86)		2,530	2,530			
100169821	CUMMING	GA		09/30/2024		975		(72)			(72)		903	903			
100152432	PUYALLUP	WA		05/17/2024		975		(5)			(5)		970	970			
100080838	LOS ANGELES	CA		04/01/2022		91		(13)			(13)		78	78			
100148581	CAPE CANAVERAL	FL		04/12/2024		896		(29)			(29)		868	868			
100077989	SMYRNA	GA		01/13/2022		1,717		(190)			(190)		1,527	1,527			
100102611	JACKSON TOWNSHIP	NJ		06/22/2023		1,071		(27)			(27)		1,044	1,044			
100127658	WEST PALM BEACH	FL		09/08/2023		781		(33)			(33)		748	748			
100153382	SANFORD	FL		05/29/2024		457		(41)			(41)		416	416			
100185709	MAASTRICHT	NLD		12/20/2024													
100158284	UNITED KINGDOM	GBR		07/09/2024		(43)		43			43						
100146612	LOS ANGELES	CA		03/20/2024		(11,511)		(29)			(29)	12,572	1,032	862	(170)		(170)
100080845	LOS ANGELES	CA		03/10/2022		1,885		(82)			(82)		1,802	1,802			
100142463	HOWELL	NJ		03/08/2024		2,830		(145)			(145)		2,685	2,685			
100144828	UNITED KINGDOM	GBR		03/12/2024		242		(138)			(138)		103	103			
100109353	WEST PALM BEACH	FL		06/12/2023		(11,549)		(82)			(82)	12,183	553	909	356		356
100136875	LAS VEGAS	NV		11/27/2023		(11,378)		131			131	12,555	1,308	1,257	(51)		(51)
100142545	SAVANNAH	GA		02/08/2024		(11,609)		(37)			(37)	12,597	951	960	9		9
100153582	UNITED KINGDOM	GBR		05/29/2024		55							55	55			
100180585	BLUFF DALE	TX		11/26/2024		668		(45)			(45)		623	623			
100151941	CONROE	TX		06/14/2024		1,202		(107)			(107)		1,095	1,095			
100111089	MARIETTA	GA		06/29/2023		4,021		180			180		4,202	4,202			
100173700	DEERFIELD BEACH	FL		10/30/2024		912		(91)			(91)		821	821			
100156420	ROSELLE	NJ		06/24/2024		886		(48)			(48)		838	838			
100115705	HOWELL	NJ		07/20/2023		1,053		(51)			(51)		1,003	1,003			
100100880	ROCKVILLE	MD		04/28/2023		1,868		276			276		2,144	2,144			
100164288	ANNA	TX		08/21/2024		924		(60)			(60)		864	864			
100149091	MIDDLETOWN	CA		04/19/2024		745		(167)			(167)		579	579			
100148312	PFLUGERVILLE	TX		04/12/2024		937		(65)			(65)		871	871			
100091125	AGUILA	AZ		01/31/2023		8,158		(363)			(363)		7,795	7,795			
100078686	DIAMOND BAR	CA		02/02/2022		2,020		62			62		2,081	2,081			
100168491	DEER PARK	WA		09/25/2024		955		(74)			(74)		881	881			
100171682	APEX	NC		10/16/2024		1,996		(90)			(90)		1,905	1,905			
100126431	PATERSON	NJ		08/30/2023		873		(31)			(31)		841	841			
100024017	FREDERICKSBURG	VA		09/10/2018		2,130		(42)			(42)		2,089	2,089			
100132504	KYLE	TX		11/03/2023		776		4			4		781	781			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129874	SAVANNAH	GA		09/27/2023		(440)		1,334			1,334		894	894			
100155924	HAUULA	HI		06/17/2024		1,005		(80)			(80)		924	924			
100110347	PHOENIX	AZ		06/30/2023		1,451		6			6		1,457	1,457			
100147723	SANTA CLARITA	CA		04/05/2024		943		(53)			(53)		890	890			
100160837	PORT SAINT LUCIE	FL		07/24/2024		904		(85)			(85)		819	819			
100014006	LOS ANGELES	CA		05/25/2017		1,524		146			146		1,670	1,670			
100142847	MIAMI	FL		02/09/2024		642		(53)			(53)		589	589			
100140780	HAINES CITY	FL		01/22/2024		480		(79)			(79)		401	401			
100145837	PHILADELPHIA	PA		03/15/2024		788		(71)			(71)		717	717			
100102490	FALL RIVER	MA		06/07/2023		1,078		(86)			(86)		992	992			
100169655	BAKERSFIELD	CA		09/30/2024		980		(72)			(72)		908	908			
100060319	MARYSVILLE	WA		06/25/2021		2,131		(77)			(77)		2,054	2,054			
100154922	APEX	NC		07/19/2024		918		(16)			(16)		902	902			
100103283	WHITESBORO	TX		04/27/2023		(12,319)		(12)			(12)	12,554	223	216	(7)		(7)
100081042	ORANGE BEACH	AL		03/18/2022		(10,444)		116			116	12,522	2,194	2,133	(62)		(62)
100136971	SAN DIEGO	CA		11/28/2023		1,147		(26)			(26)		1,121	1,121			
100137152	CORAL SPRINGS	FL		11/28/2023		3,246		(131)			(131)		3,115	3,115			
100172405	PALM COAST	FL		10/23/2024		868		(19)			(19)		849	849			
100163944	OAK HILLS	CA		10/04/2024		2,332		(100)			(100)		2,232	2,232			
100152530	CHULA VISTA	CA		05/17/2024		(11,417)		123			123	12,554	1,260	1,181	(78)		(78)
100115785	SHELTON	CT		07/20/2023		1,157		(19)			(19)		1,138	1,138			
4010053836	TROY	NY		06/20/2023		922		(60)			(60)		862	862			
100172233	HEBER CITY	UT		10/21/2024		1,008		(54)			(54)		954	954			
100146965	SPARKS	NV		03/26/2024		7,583		(119)			(119)		7,465	7,465			
100164210	CERES	CA		08/21/2024		788		(13)			(13)		775	775			
100128326	CHANDLER	AZ		09/14/2023		787		(81)			(81)		706	706			
100151305	ASHEVILLE	NC		05/10/2024		1,064		13			13		1,077	1,077			
100156773	LA CROSSE	WI		06/26/2024		405		12			12		417	417			
100170218	PORT SAINT LUCIE	FL		10/08/2024		21,399		(703)			(703)		20,695	20,695			
100141580	SAN MARCOS	TX		01/30/2024		753		(89)			(89)		664	664			
100110269	POOLER	GA		06/30/2023		1,067		(24)			(24)		1,043	1,043			
100109193	SAN RAFAEL	CA		07/21/2023		7,181		132			132		7,312	7,312			
100171752	CARMICHAEL	CA		10/17/2024		976		(155)			(155)		821	821			
100086126	VALLEJO	CA		10/07/2022		1,249		(36)			(36)		1,213	1,213			
100144287	STONY POINT	NY		03/07/2024		706		(61)			(61)		644	644			
100186532	DEERWOOD	MN		12/30/2024		594		(45)			(45)		549	549			
100144426	SEASIDE HEIGHTS	NJ		03/07/2024		994		(36)			(36)		958	958			
100185974	NORTH FORT MYERS	FL		12/26/2024		267		(80)			(80)		187	187			
100129584	CUTLER BAY	FL		09/29/2023		12,496		(202)			(202)		12,295	12,295			
100140103	FREDERICK	MD		01/09/2024		1,094		19			19		1,113	1,113			
100144324	GARDEN GROVE	CA		03/07/2024		771		(81)			(81)		690	690			
100108081	APPLE VALLEY	CA		05/24/2023		285		(7)			(7)		277	277			
100083589	ENGLEWOOD	CO		07/25/2022		1,162		(60)			(60)		1,102	1,102			
100167794	MONROE	GA		09/19/2024		1,138		(79)			(79)		1,059	1,059			
100163374	LINCOLN	RI		09/27/2024		810		(107)			(107)		703	703			
100108973	PASSAIC	NJ		05/31/2023		1,660		(160)			(160)		1,500	1,500			
100129400	FORT WORTH	TX		09/26/2023		916		(6)			(6)		910	910			
100078338	KISSIMMEE	FL		02/10/2022		22		(22)			(22)						
100065696	LODI	CA		07/28/2021		2,041		(77)			(77)		1,964	1,964			
100171593	OREM	UT		10/16/2024		1,003		(87)			(87)		916	916			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		129		1,252			1,252		1,381	1,381			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162946	ASHEVILLE	NC		08/12/2024		4,401		(136)			(136)		4,265	4,265			
100132609	PHOENIX	AZ		11/03/2023		599		81			81		680	680			
100151369	RATHDRUM	ID		05/10/2024		915		(45)			(45)		870	870			
100079481	CHANDLER	AZ		03/17/2022		63		(63)			(63)						
100140207	DENISON	TX		01/11/2024		515		(122)			(122)		393	393			
100171749	MANKATO	MN		10/17/2024		887		(48)			(48)		839	839			
100110505	MODESTO	CA		06/30/2023		956		(44)			(44)		913	913			
100110179	SAN DIEGO	CA		06/30/2023		1,236		67			67		1,303	1,303			
100171529	MYRTLE BEACH	SC		10/16/2024		1,214		(109)			(109)		1,105	1,105			
100158729	PALM DESERT	CA		07/10/2024		998		15			15		1,013	1,013			
100144232	APEX	NC		03/07/2024		889		(50)			(50)		838	838			
100129602	LEES SUMMIT	MO		09/29/2023		1,192		171			171		1,363	1,363			
100158858	NAPLES	FL		07/12/2024		1,124		195			195		1,319	1,319			
100137898	HILTON HEAD ISLAND	SC		12/08/2023		624		(70)			(70)		553	553			
100079897	MARICOPA	AZ		04/25/2022		1,253		(201)			(201)		1,052	1,052			
100141937	SACRAMENTO	CA		02/29/2024		6,402		(123)			(123)		6,279	6,279			
100135366	FRISCO	TX		11/13/2023		930		(12)			(12)		918	918			
100180440	LOWELL	AR		11/25/2024		1,020		(11)			(11)		1,009	1,009			
100150879	COLLIERVILLE	TN		05/08/2024		942		(85)			(85)		857	857			
100119309	LANCASTER	CA		07/31/2023		951		(41)			(41)		910	910			
100168630	BRADENTON	FL		09/25/2024		848		(109)			(109)		739	739			
100180146	SUMMERVILLE	SC		11/25/2024		884		(31)			(31)		853	853			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		4,387		(125)			(125)		4,262	4,262			
100043873	ROSEMEAD	CA		08/19/2020		1,823		42			42		1,865	1,865			
100142479	BRIGHTON	CO		03/08/2024		488		(86)			(86)		402	402			
100137204	SAN ANTONIO	TX		11/28/2023		(11,731)		(95)			(95)	12,559	732	725	(7)		(7)
100090047	LAKE WORTH	FL		01/13/2023		750		(30)			(30)		720	720			
100171947	LANCASTER	CA		10/17/2024		1,330		(47)			(47)		1,283	1,283			
100115333	MINNEOLA	FL		07/17/2023		901		(65)			(65)		836	836			
100102397	RAMONA	CA		06/07/2023		1,184		39			39		1,223	1,223			
100146847	KINGSTON	MA		03/21/2024		544		(100)			(100)		444	444			
100135837	OLYMPIA	WA		11/10/2023		2,409		110			110		2,519	2,519			
100164487	WENDELL	NC		08/21/2024		1,166		(72)			(72)		1,094	1,094			
100089211	COEUR D ALENE	ID		11/18/2022		1,149		28			28		1,177	1,177			
100180286	YAKIMA	WA		11/25/2024		3,302		89			89		3,391	3,391			
100160199	OCEAN PINES	MD		07/18/2024		1,155		(59)			(59)		1,096	1,096			
100115977	CLEMSON	SC		07/20/2023		974		(70)			(70)		903	903			
100102508	CORAL GABLES	FL		06/07/2023		1,148		54			54		1,202	1,202			
100154928	SALINAS	CA		07/19/2024		833		(85)			(85)		748	748			
100152732	ROYAL PALM BEACH	FL		05/22/2024		933		20			20		953	953			
100181693	PFLUGERVILLE	TX		12/11/2024		656		(84)			(84)		572	572			
100087273	ARVADA	CO		10/25/2022		1,385		437			437		1,822	1,822			
100171382	LAKEWOOD	NJ		10/16/2024		738		(63)			(63)		675	675			
100017093	HAYWARD	CA		04/26/2018		3,121		(15)			(15)		3,106	3,106			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		2,422		(110)			(110)		2,312	2,312			
100170382	TUCSON	AZ		10/08/2024		987		(66)			(66)		921	921			
100182211	MURRELLS INLET	SC		12/12/2024		615		(12)			(12)		603	603			
100099804	PASSAIC	NJ		02/28/2023		1,024		(45)			(45)		979	979			
100164967	RIVIERA BEACH	FL		08/28/2024		1,609		(46)			(46)		1,563	1,563			
100135667	OAKLAND	RI		11/09/2023		687		(82)			(82)		605	605			
100080171	BERTRAM	TX		02/25/2022		1,884		197			197		2,082	2,082			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161612	UNITED KINGDOM	GBR		07/29/2024		90							90	90			
100173291	NACOGDOCHES	TX		10/30/2024		840		(71)			(71)		770	770			
100143905	CROFTON	MD		03/06/2024		842		(98)			(98)		744	744			
100147785	HIALEAH GARDENS	FL		04/08/2024		898		(35)			(35)		863	863			
100169414	GREENVILLE	NC		09/30/2024		(12,196)		(51)			(51)	12,552	305	278	(27)		(27)
100182118	PALM COAST	FL		12/12/2024		702		(10)			(10)		692	692			
100151385	HOUSTON	TX		05/10/2024		1,018		(23)			(23)		995	995			
100091361	ELIZABETH	NJ		02/22/2023		971		(27)			(27)		944	944			
100186794	LOS BANOS	CA		12/31/2024		1,183		(25)			(25)		1,158	1,158			
100152252	LAS VEGAS	NV		05/17/2024		(11,608)		(45)			(45)	12,551	898	870	(27)		(27)
100144901	UNITED KINGDOM	GBR		03/12/2024		(3,107)		3,246			3,246		139	139			
100135862	NEW BEDFORD	MA		11/13/2023		490		(45)			(45)		444	444			
100089038	OCOEE	FL		11/04/2022		6,469		139			139		6,607	6,607			
100163317	SAN FERNANDO	CA		08/13/2024		964		(68)			(68)		896	896			
100179763	CHARLOTTE	NC		11/21/2024		892		(87)			(87)		805	805			
100158030	ALAMO	TX		07/09/2024		1,030		34			34		1,064	1,064			
100091144	DAVENPORT	FL		01/31/2023		430		84			84		514	514			
100119445	WESTMINSTER	CO		07/31/2023		1,040		(8)			(8)		1,032	1,032			
100166101	BURTONSVILLE	MD		09/09/2024		892		(62)			(62)		830	830			
100161128	WAYNE	NJ		07/24/2024		1,096		(19)			(19)		1,077	1,077			
100167983	BELTSVILLE	MD		09/20/2024		1,243		(88)			(88)		1,155	1,155			
100160599	OXFORD	GA		07/19/2024		830		(122)			(122)		708	708			
100107821	INDIO	CA		05/19/2023		721		(31)			(31)		690	690			
100120678	TAMPA	FL		08/24/2023		842		(48)			(48)		794	794			
100173129	BLOOMINGBURG	NY		10/30/2024		(11,437)		(1)			(1)	12,508	1,070	998	(72)		(72)
100181539	KATY	TX		12/06/2024		715		(105)			(105)		610	610			
100045113	KISSIMMEE	FL		11/19/2020		2,265		(250)			(250)		2,015	2,015			
100149757	SCRANTON	PA		04/26/2024		(460)		1,194			1,194		734	734			
100060123	SAN DIEGO	CA		06/25/2021		2,139		(166)			(166)		1,973	1,973			
100164904	FALLSBURG	NY		08/28/2024		925		(69)			(69)		856	856			
100164907	FALLSBURG	NY		08/28/2024		925		(69)			(69)		856	856			
100162862	GREENACRES	FL		08/12/2024		931		(26)			(26)		905	905			
100181621	MIDDLETOWN	CT		12/09/2024		653		(12)			(12)		642	642			
100159276	JOHNS CREEK	GA		07/15/2024		1,012		(44)			(44)		968	968			
100185396	AUSTIN	TX		12/20/2024		(11,278)		(2)			(2)	12,397	1,116	933	(183)		(183)
100151888	LOS ANGELES	CA		05/10/2024		975		(14)			(14)		961	961			
100173140	SMITHFIELD	VA		10/30/2024		880		(79)			(79)		800	800			
100139105	PALMDALE	CA		12/28/2023		489		(74)			(74)		415	415			
100140206	RIVERVIEW	FL		01/11/2024		633		(72)			(72)		561	561			
100173404	WEDDINGTON	NC		10/29/2024		1,036		(118)			(118)		918	918			
100138450	TUCSON	AZ		12/19/2023		1,426		(38)			(38)		1,388	1,388			
100080185	SACRAMENTO	CA		02/25/2022		3,092		38			38		3,130	3,130			
100175169	LAS VEGAS	NV		11/05/2024		997		(72)			(72)		924	924			
100114707	WEST PALM BEACH	FL		06/29/2023		957		18			18		975	975			
100117112	FLUSHING	NY		07/20/2023		1,301		856			856		2,157	2,157			
100134645	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023		855		(24)			(24)		831	831			
100168098	WATSONVILLE	CA		09/20/2024		323		8			8		331	331			
100171832	GAINESVILLE	VA		10/17/2024		(8,167)		(142)			(142)	12,528	4,220	4,193	(27)		(27)
100091197	ORLANDO	FL		01/31/2023		(61)		61			61						
100182668	TUCSON	AZ		12/12/2024		633		(15)			(15)		618	618			
100090983	HEMET	CA		01/31/2023		785		(132)			(132)		654	654			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136578	LITHIA SPRINGS	GA		11/22/2023		650		(17)			(17)		633	633			
100152376	TRINIDAD	TX		05/17/2024		1,028		(11)			(11)		1,016	1,016			
100090906	DANA POINT	CA		01/31/2023		(3)		3			3						
100147090	LAS VEGAS	NV		03/28/2024		1,310		(18)			(18)		1,293	1,293			
100148497	SAINT AUGUSTINE	FL		04/12/2024		998		(54)			(54)		944	944			
100157972	RANCHO MIRAGE	CA		07/09/2024		1,008		82			82		1,090	1,090			
100130248	HUMBLE	TX		09/28/2023		982		(83)			(83)		898	898			
100135427	WILSONVILLE	OR		11/13/2023		872		(24)			(24)		848	848			
100168772	RIDGEFIELD	WA		09/26/2024		1,003		(87)			(87)		917	917			
100165943	TAMPA	FL		09/06/2024		(13)		13			13						
100080018	WELLINGTON	FL		04/25/2022		1,882		130			130		2,012	2,012			
4010045915	TRENTON	NJ		03/22/2023		923		(91)			(91)		832	832			
100110237	LAS VEGAS	NV		06/30/2023		1,120		(7)			(7)		1,113	1,113			
100116486	PALMDALE	CA		07/20/2023		1,114		114			114		1,228	1,228			
100153262	COCONUT CREEK	FL		05/30/2024		922		(65)			(65)		856	856			
100100888	NORWALK	CT		04/28/2023		2,248		156			156		2,403	2,403			
100168663	GLENDALE	AZ		09/25/2024		626		(74)			(74)		552	552			
100153369	DAUPHIN ISLAND	AL		05/30/2024		957		(14)			(14)		943	943			
100156490	ROTONDA WEST	FL		06/24/2024		974		(12)			(12)		962	962			
100144110	BLUFFTON	SC		03/07/2024		966		(46)			(46)		919	919			
100171751	PHOENIXVILLE	PA		10/17/2024		1,223		(87)			(87)		1,136	1,136			
100129418	SAVANNAH	GA		09/29/2023		926		(33)			(33)		894	894			
100162584	ST PETERSBURG	FL		08/12/2024		1,157		(40)			(40)		1,118	1,118			
100060150	PUNTA GORDA	FL		06/25/2021		2,126		(149)			(149)		1,976	1,976			
100163937	LEWISVILLE	TX		10/04/2024		2,061		(140)			(140)		1,921	1,921			
100119840	LINCOLNSHIRE	IL		08/08/2023		886		(41)			(41)		844	844			
100088279	IRVINGTON	NJ		10/17/2022		966		(42)			(42)		924	924			
10004858	LAKEWOOD	CA		11/20/2020		1,917		(385)			(385)		1,532	1,532			
100141267	CHAMPIONS GATE	FL		01/30/2024		749		(4)			(4)		745	745			
100174192	PARKS	AZ		10/31/2024		897		(51)			(51)		846	846			
100185340	LAS VEGAS	NV		12/20/2024		983		30			30		1,014	1,014			
100170417	TAMPA	FL		10/09/2024		(14)		14			14						
100186688	BUFORD	GA		12/31/2024		679		(95)			(95)		584	584			
100120769	PHOENIX	AZ		08/25/2023		973		(64)			(64)		909	909			
323060069	CLE ELUM	WA		07/20/2023		3,274							3,274	3,274			
100151463	SAN DIEGO	CA		05/10/2024		28,552		(585)			(585)		27,967	27,967			
100120625	LOS ANGELES	CA		08/18/2023		1,227		(62)			(62)		1,165	1,165			
100160232	ORLANDO	FL		07/18/2024		813		(73)			(73)		740	740			
100075988	HENDERSON	NV		01/07/2022		1,848		(152)			(152)		1,695	1,695			
100150573	KEANSBURG	NJ		05/03/2024		995		(18)			(18)		977	977			
100116362	REDWOOD CITY	CA		07/20/2023		1,034		2,094			2,094		3,128	3,128			
100160937	ROSEVILLE	CA		07/24/2024		918		(77)			(77)		841	841			
100148283	PORT ANGELES	WA		04/12/2024		2,651		(77)			(77)		2,574	2,574			
100067437	TEMPE	AZ		09/23/2021		2,930		(146)			(146)		2,784	2,784			
100147308	AMSTERDAM	NLD		03/27/2024													
100054522	LOS ANGELES	CA		03/23/2021		1,996		(97)			(97)		1,899	1,899			
100175741	PALOS VERDES ESTATES	CA		11/12/2024		2,840		(114)			(114)		2,726	2,726			
100071524	LAKEVILLE	MN		10/14/2021		2,831		(148)			(148)		2,684	2,684			
100158985	ROLESVILLE	NC		08/15/2024		1,299		(87)			(87)		1,213	1,213			
100164416	AURORA	CO		08/21/2024		1,185		173			173		1,357	1,357			
100038471	DUBLIN	IRL		09/27/2019		(1,234)		1,338			1,338		104	104			

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100000622	JACKSONVILLE	FL		09/27/2016		407		656			656		1,063	1,063			
100150493	COMMERCE CITY	CO		05/03/2024		1,190		277			277		1,467	1,467			
100118660	CLARKDALE	AZ		07/25/2023		859		(86)			(86)		774	774			
100100821	UPPER MARLBORO	MD		04/28/2023		3,554		455			455	9,600	13,610	9,751	(3,858)		(3,858)
100176045	COLUMBIA	MO		12/20/2024		646		(85)			(85)		561	561			
100055729	BROOKLYN	NY		03/23/2021		3,909		(411)			(411)		3,498	3,498			
100173219	OCEAN CITY	MD		10/30/2024		862		(48)			(48)		814	814			
100146696	HAMILTON	MI		03/20/2024		825		(116)			(116)		709	709			
100054538	CREAM RIDGE	NJ		03/23/2021		(10,781)		(149)			(149)	12,449	1,520	1,381	(139)		(139)
100087990	WESTON	FL		10/25/2022		594		4			4		598	598			
100116974	FAIR LAWN	NJ		07/20/2023		1,257		492			492		1,749	1,749			
100170437	FRAMINGHAM	MA		10/09/2024		1,014		(113)			(113)		901	901			
100108441	NEWARK	NJ		05/25/2023		954		(9)			(9)		945	945			
100135108	SALEM	OR		11/01/2023		827		43			43		871	871			
100117084	WANTAGH	NY		07/20/2023		(1,716)		3,582			3,582		1,866	1,866			
100164167	LANHAM	MD		08/21/2024		845		(100)			(100)		744	744			
100162506	ANGEL FIRE	NM		08/12/2024		906		(64)			(64)		842	842			
100132480	VERO BEACH	FL		11/03/2023		(947)		1,830			1,830		883	883			
100055412	BRONX	NY		03/23/2021		2,110		(629)			(629)		1,481	1,481			
100099998	TUCSON	AZ		03/28/2023		763		(80)			(80)		682	682			
100092056	BRENTWOOD	NY		02/09/2023		893		(60)			(60)		833	833			
100154198	MIAMI	FL		07/11/2024		917		(81)			(81)		836	836			
100143413	PAYSON	AZ		02/16/2024		831		(51)			(51)		780	780			
100108083	CHICAGO	IL		05/24/2023		538		(35)			(35)		503	503			
100140065	BOISE	ID		01/09/2024		847		(65)			(65)		782	782			
100139123	MARIETTA	GA		12/28/2023		2,519		(100)			(100)		2,419	2,419			
100081613	PEARLAND	TX		03/24/2022		1,008		(48)			(48)		960	960			
100127516	RICHMOND	VA		09/08/2023		1,373		(38)			(38)		1,335	1,335			
100176042	CORAL GABLES	FL		12/20/2024		(15)		15			15						
100138985	OZONE PARK	NY		12/21/2023		4,445		2,081			2,081		6,526	6,526			
100164978	POUGHKEEPSIE	NY		08/28/2024		903		(99)			(99)		803	803			
4010081503	SALEM	NJ		09/27/2024		352		(54)			(54)		298	298			
100159347	JACKSON TOWNSHIP	NJ		07/15/2024		813		(67)			(67)		746	746			
100149306	WINTER SPRINGS	FL		04/24/2024		3,851		(171)			(171)		3,680	3,680			
100168657	OAKLAND PARK	FL		09/25/2024		804		(161)			(161)		643	643			
100035637	CHICAGO	IL		08/21/2019		(7)		7			7						
100159698	PHOENIX	AZ		08/23/2024		381		(53)			(53)		328	328			
100164980	KISSIMMEE	FL		08/28/2024		915		(116)			(116)		799	799			
100020351	BAILEY	CO		07/27/2018		8,193		(174)			(174)		8,019	8,019			
100110291	MANASSAS	VA		06/30/2023		1,130		21			21		1,150	1,150			
100127715	SHELTON	CT		09/08/2023		868		(32)			(32)		836	836			
100100766	GAITHERSBURG	MD		04/28/2023		1,266		119			119		1,385	1,385			
100090035	OAKLAND	CA		01/13/2023		725		(55)			(55)		670	670			
100148496	DALLAS	TX		04/12/2024		919		(42)			(42)		877	877			
100155150	MIAMI	FL		07/19/2024		917		(90)			(90)		827	827			
100166015	WAXAHACHIE	TX		09/06/2024		806		(55)			(55)		752	752			
100153444	NORTH FORT MYERS	FL		05/30/2024		869		(21)			(21)		849	849			
100160060	WEST PALM BEACH	FL		07/17/2024		848		(79)			(79)		769	769			
100092001	NEWARK	NJ		02/09/2023		5,361		(4,419)			(4,419)		942	942			
100176589	SAN ANTONIO	TX		11/15/2024		962		(74)			(74)		887	887			
100129875	NEW WINDSOR	NY		09/27/2023		752		(30)			(30)		722	722			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112762	LOS ANGELES AREA	CA		06/29/2023		1,526		1,985			1,985		3,511	3,511			
100142054	RICHMOND	TX		02/29/2024		839		(98)			(98)		741	741			
100109773	OAKHURST	CA		08/04/2023		917		(65)			(65)		851	851			
100133757	PITTSBORO	NC		10/23/2023		841		(40)			(40)		801	801			
100148002	ONTARIO	CA		04/10/2024		998		(133)			(133)		865	865			
100176177	AUSTIN	TX		12/20/2024		23		(23)			(23)						
100131908	SAN LUIS OBISPO	CA		10/13/2023		1,153		105			105		1,258	1,258			
100159475	WAIKOLOA	HI		07/15/2024		(11,637)		(59)			(59)	12,481	785	748	(37)		(37)
100079835	MAUK	GA		04/25/2022		2,822		(3)			(3)		2,819	2,819			
100151077	BAYSE	VA		05/08/2024		917		(56)			(56)		861	861			
100081121	CONWAY	AR		03/18/2022		2,711		175			175		2,886	2,886			
100165360	BRIDGEPORT	CT		08/29/2024		1,122		(56)			(56)		1,066	1,066			
100168167	AURORA	CO		09/20/2024		295		17			17		312	312			
100103744	NEW CARROLLTON	MD		05/08/2023		(11,675)		3			3	12,442	770	720	(50)		(50)
100142555	NEW BRAUNFELS	TX		02/08/2024		989		(36)			(36)		953	953			
100151036	WINTER GARDEN	FL		05/08/2024		908		(42)			(42)		865	865			
100159416	ERIE	CO		07/15/2024		1,420		149			149		1,568	1,568			
100078009	ELIZABETH	NJ		01/12/2022		7,132		(180)			(180)		6,951	6,951			
100067424	TEMPE	AZ		09/23/2021		2,938		(146)			(146)		2,792	2,792			
100136072	BAKERSFIELD	CA		11/16/2023		866		19			19		885	885			
100174022	BROOKLYN	NY		10/31/2024		944		(101)			(101)		843	843			
100149992	OSWEGO	IL		06/07/2024		858		(69)			(69)		789	789			
100152483	MIAMI	FL		05/16/2024		839		(124)			(124)		715	715			
100116251	WEST PALM BEACH	FL		07/20/2023		(4,398)		4,398			4,398						
100156647	LAKE PLACID	FL		06/24/2024		816		(72)			(72)		744	744			
100179669	RICHLAND	WA		11/21/2024		933		(46)			(46)		886	886			
100171696	RIVERBANK	CA		10/16/2024		918		(101)			(101)		817	817			
100181958	KISSIMMEE	FL		12/12/2024		974		81			81		1,055	1,055			
100159565	PHOENIXVILLE	PA		07/15/2024		847		(97)			(97)		749	749			
100180170	CENTER MORICHES	NY		11/25/2024		28		(28)			(28)						
100135372	OAK POINT	TX		11/13/2023		905		(15)			(15)		890	890			
100144327	MANOR	TX		03/07/2024		894		(75)			(75)		819	819			
100163930	ELGIN	IL		10/04/2024		634		(76)			(76)		558	558			
100081547	SAN MATEO	CA		03/18/2022		1,951		65			65		2,016	2,016			
100148615	DOWNINGTOWN	PA		04/12/2024		1,198		156			156		1,353	1,353			
100090841	BOUND BROOK	NJ		01/06/2023		885		(33)			(33)		851	851			
100089961	OAKLAND	CA		01/26/2023		911		(237)			(237)		674	674			
100134285	BEAVERCREEK	OH		10/27/2023		581		(9)			(9)		572	572			
100053530	CHESAPEAKE	VA		03/23/2021		5,353		(1,946)			(1,946)		3,406	3,406			
100165925	TAMPA	FL		09/06/2024		(17)		17			17						
100150887	PACIFIC BEACH	WA		05/08/2024		893		(52)			(52)		841	841			
100171915	RALEIGH	NC		10/17/2024		1,047		(52)			(52)		994	994			
100049758	MASSAPEQUA	NY		11/20/2020		2,705		(424)			(424)		2,281	2,281			
100079161	LEANDER	TX		02/24/2022		1,908		71			71		1,979	1,979			
100049878	FILLMORE	CA		11/20/2020		1,678		(276)			(276)		1,402	1,402			
100164329	COMMERCE CITY	CO		08/21/2024		905		(57)			(57)		848	848			
100165897	ALAMO	TX		08/30/2024		875		(22)			(22)		853	853			
100138738	CAPE CORAL	FL		02/02/2024		859		(7)			(7)		852	852			
100044217	BRIGHTON	MA		08/19/2020		1,801		(130)			(130)		1,671	1,671			
100091566	LITTLEROCK	CA		03/07/2023		407		(78)			(78)		330	330			
100141975	ANCHORAGE	AK		02/29/2024		(11,668)		(105)			(105)	12,472	699	683	(16)		(16)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100136996	STUART	FL		11/28/2023		1,194		(26)			(26)		1,168	1,168			
100151037	EVERETT	WA		05/08/2024		1,220		240			240		1,460	1,460			
100149901	VANCOUVER	WA		04/29/2024		14		(14)			(14)						
100141498	MIRAMAR	FL		01/30/2024		751		(117)			(117)		634	634			
100156417	SACRAMENTO	CA		06/24/2024		926		(25)			(25)		901	901			
100145742	UNITED KINGDOM	GBR		03/12/2024		185		(185)			(185)						
100090346	LAKE WORTH	FL		12/22/2022		794		(24)			(24)		771	771			
100161559	PALM COAST	FL		07/30/2024		951		(30)			(30)		921	921			
100128174	JOSHUA TREE	CA		09/18/2023		1,021		35			35		1,056	1,056			
100144409	NEWTON	NC		03/07/2024		831		(54)			(54)		777	777			
18639	HOUSTON	TX		03/01/2007		26,981		(60)			(60)		26,922	26,922			
100158286	UNITED KINGDOM	GBR		07/09/2024		(42)		42			42						
100110615	CEDAR PARK	TX		06/30/2023		1,097		16			16		1,113	1,113			
100150985	SCOTTSDALE	AZ		05/08/2024		913		(82)			(82)		831	831			
100156551	FRIPP ISLAND	SC		06/24/2024		964		(31)			(31)		934	934			
100143187	PUYALLUP	WA		02/16/2024		972		(34)			(34)		938	938			
100054868	ANTIOCH	CA		03/23/2021		800		80			80		880	880			
100160004	TARPON SPRINGS	FL		08/16/2024		931		(103)			(103)		829	829			
100180501	LAS VEGAS	NV		11/26/2024		10,907		93			93		11,000	11,000			
100067438	PHOENIX	AZ		09/23/2021		(14,474)		(137)			(137)	17,143	2,532	2,454	(78)		(78)
100182423	HYATTSVILLE	MD		12/12/2024		2,462		(28)			(28)		2,433	2,433			
100157956	ANCHORAGE	AK		07/09/2024		(11,519)		(33)			(33)	12,410	857	834	(24)		(24)
100151469	PARKER	CO		05/10/2024		(11,196)		269			269	12,410	1,483	1,459	(24)		(24)
100149786	OAKLAND	CA		04/26/2024		770		(18)			(18)		752	752			
100026988	LOS ANGELES	CA		09/26/2018		1,076		174			174		1,250	1,250			
100116257	MIAMI	FL		07/20/2023		1,124		724			724		1,848	1,848			
100166141	SAN TAN VALLEY	AZ		09/09/2024		1,347		(58)			(58)		1,289	1,289			
100086951	ARGYLE	TX		10/24/2022		(12,380)		(5)			(5)	12,409	24		(24)		(24)
100154853	EASTVALE	CA		07/19/2024		992		(72)			(72)		920	920			
100102760	ALVIN	TX		06/22/2023		980		(91)			(91)		889	889			
100162536	BURNEY	CA		08/12/2024		884		(46)			(46)		839	839			
100165982	EULESS	TX		09/06/2024		849		(170)			(170)		679	679			
100101901	HOLLYWOOD	FL		04/06/2023		816		(63)			(63)		752	752			
100163038	CEDAR PARK	TX		08/13/2024		952		(62)			(62)		890	890			
100140290	CICERO	IL		01/18/2024		832		(55)			(55)		777	777			
100156722	AURORA	CO		06/26/2024		816		(47)			(47)		769	769			
100176722	GILBERT	AZ		11/15/2024		691		(46)			(46)		645	645			
100160088	GILBERT	AZ		07/17/2024		926		(51)			(51)		876	876			
100149529	COEUR D ALENE	ID		04/26/2024		968		(32)			(32)		936	936			
100160215	OCALA	FL		07/18/2024		870		(38)			(38)		832	832			
100180661	HIRAM	GA		11/26/2024		678		(96)			(96)		582	582			
100119664	WEEKI WACHEE	FL		08/08/2023		999		(30)			(30)		970	970			
100135944	BAKERSFIELD	CA		11/15/2023		2,400		11			11		2,411	2,411			
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		1,399		237			237		1,635	1,635			
100043019	OAK GROVE	MN		05/28/2020		6,960		346			346		7,307	7,307			
100091624	HOOPER	UT		03/07/2023		27		(27)			(27)						
100137816	RICHMOND	TX		12/08/2023		733		(4)			(4)		729	729			
100143822	VLAARDINGEN	NLD		02/27/2024													
100148229	LAS VEGAS	NV		04/12/2024		11,471		(305)			(305)		11,166	11,166			
100119274	BRIGHTON	CO		07/31/2023		952		(49)			(49)		903	903			
100165190	ROERMOND	NLD		08/28/2024													

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171398	MILLSBORO	DE		10/16/2024		19,398		(458)			(458)		18,941	18,941			
100110742	NORTH MYRTLE BEACH	SC		08/11/2023		1,291		(118)			(118)		1,173	1,173			
100079407	CHANDLER	AZ		03/17/2022		89		(89)			(89)						
100179991	PITTSBURGH	PA		11/25/2024		1,247		25			25		1,272	1,272			
100139267	ONTARIO	CA		12/28/2023		828		(34)			(34)		794	794			
100146703	MORENO VALLEY	CA		03/20/2024		830		(97)			(97)		732	732			
100043864	LOS ANGELES	CA		08/19/2020		1,454		248			248		1,702	1,702			
100186704	SUGAR HILL	GA		12/31/2024		563		(103)			(103)		461	461			
100185497	MIAMI	FL		12/20/2024		718		(76)			(76)		642	642			
100182567	SUWANEE	GA		12/12/2024		881		95			95		975	975			
100031491	OAKLAND	CA		03/29/2019		5,856		280			280		6,136	6,136			
100148021	SANTA MARIA	CA		04/10/2024		1,392		(5)			(5)		1,387	1,387			
100171620	BUCKEYE	AZ		10/16/2024		1,196		171			171		1,367	1,367			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		1,990		128			128		2,117	2,117			
100136514	FRESNO	CA		11/20/2023		896		94			94		991	991			
100144172	WYLIE	TX		03/07/2024		1,078		(3)			(3)		1,075	1,075			
100154743	MIDDLETOWN	CT		07/19/2024		484		(103)			(103)		381	381			
100108920	FRISCO	TX		05/31/2023		854		(106)			(106)		748	748			
100136885	LINCOLN	CA		11/27/2023		1,501		(6)			(6)		1,496	1,496			
100140598	MEXICO BEACH	FL		01/19/2024		206,082		(4,471)			(4,471)		201,612	201,612			
100131982	CAPE CORAL	FL		10/13/2023		21,169		(175)			(175)		20,995	20,995			
100170313	LITTLETON	CO		10/08/2024		923		(98)			(98)		826	826			
100126276	MANCHESTER	NH		08/30/2023		644		(64)			(64)		579	579			
100135244	PINEHURST	NC		11/08/2023		1,092		44			44		1,136	1,136			
100172998	LA PORTE	TX		10/25/2024		1,514		(75)			(75)		1,438	1,438			
100154897	COLTON	CA		07/19/2024		963		(98)			(98)		865	865			
100140733	PEARLAND	TX		01/22/2024		17,843		(338)			(338)		17,505	17,505			
100127561	ANTIOCH	CA		09/08/2023		940		(19)			(19)		921	921			
100135943	PHOENIX	AZ		11/15/2023		808		(160)			(160)		648	648			
100156844	POCATELLO	ID		06/27/2024		(13,383)		1,068			1,068	12,384	69		(69)		(69)
100161556	GLENDALE	AZ		07/30/2024		937		(46)			(46)		892	892			
100161825	NEWTON	NJ		07/31/2024		858		(52)			(52)		805	805			
100138123	MIDDLETOWN	DE		12/14/2023		333		513			513		846	846			
100134743	ORLANDO	FL		10/30/2023		741		(58)			(58)		682	682			
100065083	YUCAIPA	CA		07/14/2021		1,681		(129)			(129)		1,552	1,552			
100181685	ARNOLD	MD		12/11/2024		346		(74)			(74)		272	272			
100170255	BIG BEAR CITY	CA		10/08/2024		864		(48)			(48)		816	816			
100145620	UNITED KINGDOM	GBR		03/12/2024		(2,498)		2,632			2,632		134	134			
100012348	SANTA CLARITA	CA		04/28/2017		1,390		227			227		1,618	1,618			
100141685	PORTLAND	OR		01/30/2024		1,010		(38)			(38)		971	971			
100065200	OAKLAND	CA		07/14/2021		2,693		(103)			(103)		2,590	2,590			
100179575	BOISE	ID		11/21/2024		969		(60)			(60)		909	909			
100129581	FLOWER MOUND	TX		09/29/2023		2,542		118			118		2,659	2,659			
100161016	VISALIA	CA		07/24/2024		4,015		(164)			(164)		3,851	3,851			
100087950	MUSKEGO	WI		10/25/2022		(35)		35			35						
100138666	LEANDER	TX		02/02/2024		1,873		(149)			(149)		1,724	1,724			
100173925	WOODSTOCK	GA		10/31/2024		1,018		(136)			(136)		883	883			
100026736	LOS ANGELES	CA		09/26/2018		1,164		61			61		1,224	1,224			
100170356	EAGLE RIVER	WI		10/08/2024		987		(72)			(72)		916	916			
100185737	LAS VEGAS	NV		12/23/2024		594		(51)			(51)		543	543			
100135869	BRADENTON BEACH	FL		11/13/2023		669		(106)			(106)		563	563			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169041	ELLSWORTH	MI		09/27/2024		796		(26)			(26)		769	769			
100174003	BREMERTON	WA		10/31/2024		830		(86)			(86)		744	744			
100153289	SAN SABA	TX		05/30/2024		897		(23)			(23)		874	874			
100179541	RENO	NV		11/21/2024		1,003		(9)			(9)		994	994			
100081546	COROLLA	NC		03/18/2022		6,068		71			71		6,138	6,138			
100169571	PALM BAY	FL		09/30/2024		520		(80)			(80)		440	440			
100158229	UNITED KINGDOM	GBR		07/09/2024		(4,784)		4,784			4,784						
100119874	SEATTLE	WA		08/10/2023		3,297		(241)			(241)		3,057	3,057			
100180327	SPRING CITY	PA		11/25/2024		1,072		50			50		1,121	1,121			
100088343	MANSFIELD	TX		01/06/2023		780		(118)			(118)		661	661			
100158228	UNITED KINGDOM	GBR		07/09/2024		(4,784)		4,784			4,784						
100157796	GRAND JUNCTION	CO		08/01/2024		817		(86)			(86)		731	731			
100171769	SACRAMENTO	CA		10/17/2024		1,099		(98)			(98)		1,001	1,001			
100151011	SEVIERVILLE	TN		05/08/2024		944		(79)			(79)		865	865			
100144400	COROLLA	NC		03/07/2024		871		(77)			(77)		795	795			
100175267	FRESNO	CA		11/05/2024		952		(53)			(53)		899	899			
100117357	LOS ANGELES AREA	CA		07/20/2023		1,230		726			726		1,956	1,956			
100168500	FREDERICK	MD		09/25/2024		1,122		(18)			(18)		1,104	1,104			
100164375	APEX	NC		08/21/2024		809		(75)			(75)		734	734			
100151864	MCDONOUGH	GA		05/10/2024		(16)		16			16						
100074454	WILLIAMSTOWN	NJ		12/02/2021		1,633		(71)			(71)		1,562	1,562			
100158159	LITHIA	FL		07/09/2024		850		(3)			(3)		847	847			
100065346	SCOTTSDALE	AZ		07/28/2021		2,057		(134)			(134)		1,923	1,923			
100030708	WEST COVINA	CA		04/09/2019		1,513		433			433		1,946	1,946			
100147844	SARASOTA	FL		04/08/2024		910		(73)			(73)		837	837			
100143559	HAVERSTRAW	NY		02/21/2024		920		(38)			(38)		882	882			
100131668	PORT ARANSAS	TX		10/06/2023		1,034		36			36		1,071	1,071			
100119169	MYRTLE BEACH	SC		07/31/2023		606		4			4		610	610			
100076610	SAINT JOHNS	FL		12/16/2021		3,537		(170)			(170)		3,367	3,367			
100136348	HENDERSON	NV		11/20/2023		1,669		568			568		2,237	2,237			
100165942	TAMPA	FL		09/06/2024		(14)		14			14						
100076097	SALT LAKE CITY	UT		01/07/2022		2,130		(18)			(18)		2,112	2,112			
100163092	STRATFORD	CT		08/13/2024		871		(43)			(43)		827	827			
100079928	MIAMI	FL		04/25/2022		1,867		48			48		1,914	1,914			
100120665	DUNCANVILLE	TX		08/24/2023		900		(56)			(56)		844	844			
100159606	VANCOUVER	WA		07/15/2024		812		13			13		825	825			
100140841	LAS VEGAS	NV		03/06/2024		1,426		(206)			(206)		1,220	1,220			
100175094	OXNARD	CA		11/05/2024		770		(24)			(24)		746	746			
100131671	JERSEY CITY	NJ		10/06/2023		909		(8)			(8)		901	901			
100148530	LOS ANGELES	CA		04/12/2024		1,180		28			28		1,207	1,207			
100115129	HAVERSTRAW	NY		07/17/2023		(21)		21			21						
100119385	INDIO	CA		07/31/2023		1,018		(17)			(17)		1,001	1,001			
100160191	ROME CITY	IN		07/18/2024		765		(49)			(49)		716	716			
100144148	EAST PROVIDENCE	RI		03/07/2024		899		(49)			(49)		850	850			
100156391	GULF BREEZE	FL		07/25/2024		63		(63)			(63)						
100159903	MIAMI	FL		08/16/2024		941		(44)			(44)		897	897			
100100611	SALEM	OR		04/27/2023		1,070		(116)			(116)		955	955			
100055907	STUDIO CITY	CA		03/26/2021		2,886		(158)			(158)		2,728	2,728			
100186527	BROKEN BOW	OK		12/30/2024		585		(36)			(36)		549	549			
100169413	KENAI	AK		09/30/2024		625		(65)			(65)		560	560			
100156898	POCATELLO	ID		06/27/2024		(259)		1,000			1,000		740	740			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143251	SACRAMENTO	CA		02/16/2024		642		(59)			(59)		584	584			
100167988	SAN JACINTO	CA		09/20/2024		911		(155)			(155)		756	756			
100079749	APPLE VALLEY	CA		04/25/2022		1,772		(138)			(138)		1,634	1,634			
100128226	MORENO VALLEY	CA		09/14/2023		959		(29)			(29)		931	931			
100159202	ORLANDO	FL		07/15/2024		865		(44)			(44)		822	822			
100162041	NASHVILLE	TN		07/31/2024		(1,316)		1,316			1,316						
100128924	APPLE VALLEY	CA		09/22/2023		776							776	776			
100129891	NEW HAVEN	CT		09/27/2023		807		(34)			(34)		773	773			
100173154	MESA	AZ		10/30/2024		1,427		(64)			(64)		1,362	1,362			
100090334	NEWNAN	GA		12/22/2022		778		(57)			(57)		722	722			
100161057	NOKOMIS	FL		07/24/2024		936		(68)			(68)		868	868			
100148832	MELISSA	TX		04/17/2024		1,155		357			357		1,511	1,511			
100117390	LONG BEACH	CA		07/20/2023		1,253		1,031			1,031		2,284	2,284			
100185947	SACRAMENTO	CA		12/26/2024		547		(59)			(59)		488	488			
100151405	LOS ANGELES	CA		05/10/2024		1,032		3			3		1,035	1,035			
100144602	PALM SPRINGS	CA		03/13/2024		1,173		(44)			(44)		1,128	1,128			
100130351	PORT SAINT LUCIE	FL		09/28/2023		822		(66)			(66)		756	756			
100088255	SARATOGA SPRINGS	NY		10/17/2022		6,236		(5,063)			(5,063)		1,173	1,173			
100179523	ROYERSFORD	PA		11/21/2024		1,012		(34)			(34)		978	978			
100173155	WEST VALLEY	UT		10/30/2024		1,120		(37)			(37)		1,083	1,083			
100146865	DERBY	CT		03/21/2024		626		(43)			(43)		584	584			
100117724	ROUND ROCK	TX		07/20/2023		1,000		118			118		1,119	1,119			
100134494	NORTH MIDDLETOWN	NJ		10/30/2023		844		(52)			(52)		792	792			
100011246	OAK PARK	IL		12/23/2016		(15,126)		276			276	17,062	2,212	2,178	(33)		(33)
100128828	WEST PALM BEACH	FL		09/21/2023		1,040		(11)			(11)		1,029	1,029			
100159835	NORTH MIAMI	FL		08/16/2024		711		(57)			(57)		654	654			
100099624	SCOTTSDALE	AZ		04/06/2023		785		(24)			(24)		761	761			
100117094	ELMONT	NY		07/20/2023		(15,880)		711			711	17,062	1,892	1,826	(66)		(66)
100055618	WAIPAHU	HI		03/23/2021		1,464		(252)			(252)		1,212	1,212			
100144227	ST GEORGE	UT		03/07/2024		66,248		(527)			(527)		65,721	65,721			
100149686	MESA	AZ		04/26/2024		1,019		(70)			(70)		949	949			
100091688	MCKINNEY	TX		03/24/2023		685		(164)			(164)		520	520			
100158192	UNITED KINGDOM	GBR		07/09/2024		(5,363)		5,363			5,363						
100144396	MILLCREEK	UT		03/07/2024		1,569		(74)			(74)		1,495	1,495			
100155114	WILMINGTON	CA		07/19/2024		1,556		(75)			(75)		1,481	1,481			
100139935	NETHERLANDS	NLD		12/28/2023													
100147000	POMPANO BEACH	FL		03/27/2024		1,671		(16)			(16)		1,655	1,655			
100138447	LAS VEGAS	NV		12/19/2023		997		(50)			(50)		947	947			
100158788	BERWYN	IL		07/10/2024		1,939		(109)			(109)		1,830	1,830			
100144181	PEORIA	AZ		03/07/2024		1,044		5			5		1,049	1,049			
100081300	RIVERSIDE	CA		03/18/2022		1,952		95			95		2,047	2,047			
100176823	SHARPSBURG	GA		11/15/2024		899		(98)			(98)		801	801			
100176964	EAST STROUDSBURG	PA		11/15/2024		982		(52)			(52)		930	930			
100181269	MIAMI	FL		12/06/2024		622		(90)			(90)		532	532			
100029198	GAITHERSBURG	MD		10/26/2018		942		37			37		979	979			
100099681	GLENDALE	AZ		04/06/2023		1,044		(46)			(46)		998	998			
100108502	CEDAR GLEN	CA		05/25/2023		984		21			21		1,005	1,005			
100140569	EAGAN	MN		01/19/2024		894		(100)			(100)		794	794			
100173244	PALM COAST	FL		10/30/2024		977		(92)			(92)		885	885			
100148601	TAMPA	FL		04/12/2024		908		(63)			(63)		844	844			
100142571	ASHEVILLE	NC		02/08/2024		7,149		(255)			(255)		6,893	6,893			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162504	WOODRUFF	SC		08/12/2024		1,437		(36)			(36)		1,401	1,401			
100103216	BRENTWOOD	NY		04/21/2023		2,067		(72)			(72)		1,994	1,994			
100171313	MORENO VALLEY	CA		10/16/2024		1,234		(93)			(93)		1,140	1,140			
100162617	PHOENIX	AZ		08/12/2024		1,129		116			116		1,245	1,245			
100167103	KNOXVILLE	TN		09/13/2024		870		(107)			(107)		764	764			
100107790	LAS VEGAS	NV		05/19/2023		1,182		164			164		1,346	1,346			
100057239	VASHON	WA		05/19/2021		1,948		(163)			(163)		1,785	1,785			
100162755	HILLSDALE	MI		08/12/2024		890		(42)			(42)		848	848			
100091443	CHARLOTTE	NC		02/22/2023		1,279		(28)			(28)		1,252	1,252			
100076632	TORRANCE	CA		12/16/2021		1,908		(235)			(235)		1,673	1,673			
100081422	STATEN ISLAND	NY		03/18/2022		1,395		68			68		1,463	1,463			
100152233	MORGANTON	GA		05/17/2024		958		8			8		966	966			
100155176	SOUTHAMPTON	PA		07/19/2024		1,162		(108)			(108)		1,054	1,054			
100055908	BAYONNE	NJ		03/26/2021		2,208		(139)			(139)		2,070	2,070			
100151422	HORSESHOE BAY	TX		05/10/2024		902		(68)			(68)		834	834			
100174909	HOUSTON	TX		10/31/2024		917		(95)			(95)		823	823			
100151606	MIDVALE	UT		05/10/2024		955		(24)			(24)		931	931			
100164170	RIVERSIDE	CA		08/21/2024		811		(70)			(70)		741	741			
100083521	LAKE ELSINORE	CA		06/06/2022		19		(19)			(19)						
100171676	SARATOGA SPRINGS	UT		10/16/2024		1,033		(59)			(59)		974	974			
100170207	APEX	NC		10/08/2024		1,084		(43)			(43)		1,041	1,041			
100087270	QUEEN CREEK	AZ		10/25/2022		1,776		338			338		2,115	2,115			
100161989	CHICAGO	IL		07/31/2024		807		18			18		825	825			
100149558	WINTER GARDEN	FL		04/26/2024		994		(67)			(67)		926	926			
100161005	WOODSTOCK	GA		07/24/2024		893		(78)			(78)		815	815			
100176891	PEMBROKE PINES	FL		11/15/2024		952		(76)			(76)		876	876			
100165441	BENTONVILLE	AR		08/29/2024		887		(70)			(70)		817	817			
100181661	NEWARK	NJ		12/11/2024		602		(127)			(127)		475	475			
100133602	AURORA	CO		10/23/2023		828		(22)			(22)		806	806			
100114825	PALMETTO	FL		07/10/2023		4,369		57			57		4,425	4,425			
100107787	LEWES	DE		05/19/2023		(10,289)		268			268	12,321	2,300	2,217	(82)		(82)
100053654	GRAND JUNCTION	CO		03/23/2021		1,525		(256)			(256)		1,269	1,269			
100109299	ATLANTA	GA		06/12/2023		1,054		(71)			(71)		983	983			
100161536	FERNANDINA BEACH	FL		07/30/2024		789		(33)			(33)		756	756			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		2,027		(162)			(162)		1,865	1,865			
100156451	PHOENIX	AZ		06/24/2024		900		(40)			(40)		859	859			
100140459	CAPE CORAL	FL		01/18/2024		862		(69)			(69)		793	793			
100139750	UNITED KINGDOM	GBR		12/18/2023		53							53	53			
100146950	HILLSBORO	OR		03/26/2024		1,040		16			16		1,057	1,057			
100151687	DECATUR	GA		05/10/2024		1,019		20			20		1,039	1,039			
100079227	APACHE JCT	AZ		02/14/2022		1,805		(158)			(158)		1,647	1,647			
100083944	COCONUT CREEK	FL		07/12/2022		1,189		3			3		1,191	1,191			
4010047947	MEMPHIS	TN		03/22/2023		938		(56)			(56)		881	823		(58)	(58)
100136603	SCHWENKSVILLE	PA		11/22/2023		872		(75)			(75)		797	797			
100173483	LOCUST VALLEY	NY		10/29/2024		640		(49)			(49)		590	590			
100116427	JACKSONVILLE	FL		07/20/2023		(18)		18			18						
100165280	FORT LAUDERDALE	FL		08/29/2024		849		(125)			(125)		724	724			
100171375	GLENDALE	AZ		10/16/2024		1,605		(96)			(96)		1,508	1,508			
100155885	CASSELBERRY	FL		06/17/2024		802		(15)			(15)		787	787			
100186714	WILMINGTON	NC		12/31/2024		933		(86)			(86)		847	847			
100168222	BORREGO SPRINGS	CA		09/20/2024		(7)		7			7						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169170	APACHE JUNCTION	AZ		09/27/2024		1,458		78			78		1,536	1,536			
100080839	BONITA SPRINGS	FL		03/10/2022		1,350		(156)			(156)		1,194	1,194			
100147126	COLORADO SPRINGS	CO		05/08/2024		928		15			15		942	942			
100185168	ATLANTA	GA		12/20/2024		2,021		(68)			(68)		1,954	1,954			
100087352	HONEOYE	NY		10/25/2022		1,304		151			151		1,455	1,455			
100170381	TAYLORSVILLE	UT		10/08/2024		4,138		(153)			(153)		3,985	3,985			
100103261	WALLER	TX		04/27/2023		906		(217)			(217)		689	689			
100077107	BONITA	CA		01/03/2022		252,228		(399)			(399)		251,828	251,828			
100161535	CENTERTON	AR		07/30/2024		883		(57)			(57)		826	826			
100161725	JUPITER	FL		07/30/2024		(11,514)		(123)			(123)	12,305	667	663	(5)		(5)
100171939	DALLAS	TX		10/17/2024		1,070		(41)			(41)		1,029	1,029			
100031259	CARSON	CA		03/29/2019		415		456			456		871	871			
100162749	ALBANY	OR		08/12/2024		803		(70)			(70)		732	732			
100115151	SHIRLEY	NY		07/17/2023		918		(64)			(64)		855	855			
100117781	FISHERS	IN		07/20/2023		2,493		139			139		2,631	2,631			
100169406	NORTH BEND	WA		09/30/2024		553		(46)			(46)		507	507			
100152279	PANAMA CITY BEACH	FL		05/17/2024		884		(59)			(59)		826	826			
100144256	STOCKTON	CA		03/08/2024		851		(99)			(99)		752	752			
100103718	HAGERSTOWN	MD		05/08/2023		750		(53)			(53)		697	697			
100145036	UNITED KINGDOM	GBR		03/12/2024		(5,294)		5,311			5,311		17	17			
100141619	STAFFORD	VA		01/30/2024		698		(73)			(73)		625	625			
100163069	MCKINNEY	TX		08/13/2024		926		(84)			(84)		843	843			
100169553	YARMOUTH PORT	MA		09/30/2024		542		8			8		550	550			
100088846	BAL HARBOUR	FL		11/15/2022		957		(18)			(18)		939	939			
100163953	LOUISVILLE	KY		10/04/2024		2,330		(138)			(138)		2,192	2,192			
100156021	HOUSTON	TX		06/18/2024		808		(89)			(89)		719	719			
100170242	FREDERICK	MD		10/08/2024		1,099		(31)			(31)		1,068	1,068			
100090671	BROOKLYN	NY		12/29/2022		989		(36)			(36)		953	953			
100107784	PORT SAINT JOE	FL		05/19/2023		1,287		233			233		1,520	1,520			
100110212	SOUTH JORDAN	UT		06/30/2023		1,029		(5)			(5)		1,024	1,024			
100166048	ORELAND	PA		09/06/2024		771		(68)			(68)		703	703			
100134106	HOMESTEAD	FL		12/08/2023		1,731		(8)			(8)		1,723	1,723			
100076384	GRANBY	CO		12/23/2021		1,811		(302)			(302)		1,510	1,510			
100167421	PORT CLINTON	OH		09/16/2024		800		(41)			(41)		760	760			
100135480	ROSEVILLE	CA		11/13/2023		905		71			71		976	976			
100175198	OCEAN CITY	MD		11/05/2024		718		(11)			(11)		707	707			
100068247	LOS ANGELES	CA		08/25/2021		3,480		(214)			(214)		3,266	3,266			
100129596	LEES SUMMIT	MO		09/29/2023		1,246		235			235		1,481	1,481			
100090120	VERNAL	UT		01/13/2023		533		43			43		575	575			
100179985	ORLAND PARK	IL		11/25/2024		885		(74)			(74)		812	812			
100026711	WHITTIER	CA		09/26/2018		1,215		187			187		1,403	1,403			
100120144	DEARBORN	MI		08/11/2023		806		(109)			(109)		697	697			
100144953	UNITED KINGDOM	GBR		03/12/2024		528		(528)			(528)						
100156353	EVANSVILLE	IN		07/25/2024		868		(82)			(82)		785	785			
100116383	MIAMI	FL		07/20/2023		1,095		184			184		1,279	1,279			
100137561	RICHMOND	VA		12/08/2023		1,193		(74)			(74)		1,120	1,120			
100168310	CLERMONT	FL		09/20/2024		(40)		40			40						
100170101	SOLDOTNA	AK		10/08/2024		740		(91)			(91)		649	649			
100153191	PROVO	UT		05/30/2024		10,283		(150)			(150)		10,133	10,133			
100163325	LOMPOC	CA		08/13/2024		622		(100)			(100)		522	522			
100179426	JUPITER	FL		12/27/2024		327		(44)			(44)		283	283			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148607	BAYOU VISTA	TX		04/12/2024		924		(62)			(62)		862	862			
100100550	SAINT CLOUD	FL		04/27/2023		1,034		7			7		1,041	1,041			
100151561	KENT	WA		05/10/2024		873		(35)			(35)		838	838			
100163047	NAPLES	FL		08/13/2024		922		(85)			(85)		837	837			
100174148	OCEAN CITY	MD		10/31/2024		859		(79)			(79)		781	781			
100065339	BRAINTREE	MA		07/28/2021		2,684		(120)			(120)		2,564	2,564			
100166353	CHARLOTTE	NC		10/24/2024		842		(3)			(3)		839	839			
100158319	UNITED KINGDOM	GBR		07/09/2024		(5,346)		5,346			5,346						
100168302	WEST CHESTER	PA		09/20/2024		231		22			22		253	253			
100173008	NUEVO	CA		10/25/2024		1,293		(52)			(52)		1,241	1,241			
4010080751	ELYRIA	OH		09/27/2024		342		(79)			(79)		264	264			
100135414	LAS VEGAS	NV		11/13/2023		2,296		(34)			(34)		2,262	2,262			
100120017	AUSTIN	AR		08/11/2023		631		(33)			(33)		598	598			
100101660	PLAINFIELD	NJ		04/26/2023		1,102		16			16		1,118	1,118			
100055751	MABLETON	GA		03/23/2021		1,325		(292)			(292)		1,033	1,033			
100136924	LOS ANGELES	CA		11/28/2023		605		(38)			(38)		568	568			
100091369	BUTLER	NJ		02/22/2023		1,150		6			6		1,155	1,155			
100136320	BULLHEAD CITY	AZ		11/20/2023		831		11			11		842	842			
100072013	TUSTIN	CA		10/29/2021		52		(52)			(52)						
100160139	DUPONT	WA		07/17/2024		1,425		(71)			(71)		1,353	1,353			
100132100	CHELAN	WA		10/13/2023		934		(23)			(23)		911	911			
100119351	HOUSTON	TX		07/31/2023		1,041							1,042	1,042			
100057935	RALEIGH	NC		06/30/2021		2,879		(86)			(86)		2,793	2,793			
100150177	WESTMINSTER	CO		04/30/2024		710		(89)			(89)		621	621			
100175270	HEBER CITY	UT		11/05/2024		950		(33)			(33)		918	918			
100175274	HEBER CITY	UT		11/05/2024		950		(33)			(33)		918	918			
100158661	MC DONOUGH	GA		07/10/2024		924		(26)			(26)		898	898			
100172605	LOWELL	MA		10/23/2024		1,113		(24)			(24)		1,088	1,088			
100165598	DALLAS	TX		10/04/2024		1,132		(197)			(197)		935	935			
100015819	LOS ANGELES	CA		02/27/2018		4,119		37			37		4,156	4,156			
100164039	LOS ANGELES	CA		08/21/2024		41		(41)			(41)						
100174621	APPLE VALLEY	CA		10/31/2024		763		(124)			(124)		639	639			
100031229	LOS ANGELES	CA		03/29/2019		1,420		435			435		1,855	1,855			
100169148	WESLACO	TX		09/27/2024		1,226		(56)			(56)		1,170	1,170			
100160592	CHANDLER	AZ		07/19/2024		673		(61)			(61)		613	613			
100148587	FAWNSKIN	CA		04/12/2024		977		(9)			(9)		969	969			
100174967	PONCE INLET	FL		10/31/2024		1,714		(217)			(217)		1,496	1,496			
100167409	ENGLEWOOD	CO		09/16/2024		822		(45)			(45)		777	777			
100168498	FREDERICKSBURG	TX		09/25/2024		619		(69)			(69)		550	550			
100148901	LAKELAND	FL		04/17/2024		917		(46)			(46)		871	871			
100070783	BROOKLYN	NY		10/01/2021		2,273		(2)			(2)		2,271	2,271			
100143690	DEER PARK	NY		02/22/2024		910		(99)			(99)		811	811			
100186731	MOBILE	AL		12/31/2024		670		(83)			(83)		587	587			
100186212	PARRISH	FL		12/27/2024		767		(79)			(79)		688	688			
100128493	DENVER	CO		09/15/2023		816		(37)			(37)		779	779			
100127522	CRESCENT CITY	CA		09/08/2023		720		(43)			(43)		677	677			
100169766	SIMPSONVILLE	SC		09/30/2024		850		(72)			(72)		778	778			
100144777	UNITED KINGDOM	GBR		03/12/2024		35		(35)			(35)						
100115417	PANORAMA CITY	CA		07/17/2023		960		(93)			(93)		867	867			
100157872	ASHBURN	VA		07/09/2024		1,781		(34)			(34)		1,747	1,747			
100079270	VALLEJO	CA		02/28/2022		2,044		(485)			(485)		1,559	1,559			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181363	HENRICO	VA		12/06/2024		392		(80)			(80)		313	313			
100180363	FRESNO	CA		11/25/2024		1,060		55			55		1,116	1,116			
100179613	NARRAGANSETT	RI		11/21/2024		1,244		(52)			(52)		1,192	1,192			
100151788	BOWIE	MD		05/10/2024		684		(40)			(40)		645	645			
100103203	PASSAIC	NJ		04/21/2023		871		(31)			(31)		840	840			
100160517	LAKELAND	FL		07/19/2024		704		(103)			(103)		600	600			
100172415	CLERMONT	FL		10/23/2024		955		(76)			(76)		879	879			
100031094	NAPLES	FL		03/29/2019		2,158		65			65		2,223	2,223			
100087260	PANAMA CITY BEACH	FL		10/25/2022		1,347		179			179		1,527	1,527			
100145334	UNITED KINGDOM	GBR		03/12/2024		1,441		(1,419)			(1,419)		21	21			
100139473	FRESNO	CA		12/28/2023		818		29			29		847	847			
100144404	VENICE	FL		03/07/2024		863		(82)			(82)		781	781			
100170271	MCDONOUGH	GA		10/08/2024		3,131		(179)			(179)		2,952	2,952			
100152010	FRIDLEY	MN		06/14/2024		1,226		(84)			(84)		1,142	1,142			
100099962	LAKE ARROWHEAD	CA		03/28/2023		5,170		89			89		5,259	5,259			
100176580	LAWRENCEVILLE	GA		11/15/2024		997		24			24		1,022	1,022			
100155962	ALBUQUERQUE	NM		06/18/2024		(11,416)		(70)			(70)	12,266	780	723	(57)		(57)
100167012	ASTORIA	NY		09/13/2024		866		(74)			(74)		792	792			
100081541	PROVIDENCE	RI		03/18/2022		1,913		109			109		2,022	2,022			
100145032	UNITED KINGDOM	GBR		03/12/2024		139		(49)			(49)		90	90			
100117136	STATEN ISLAND	NY		07/20/2023		1,250		746			746		1,997	1,997			
100168516	RANCHO CORDOVA	CA		09/25/2024		1,142		108			108		1,250	1,250			
100154524	LOS ANGELES	CA		06/14/2024		688		(34)			(34)		654	654			
100068386	CENTENNIAL	CO		08/25/2021		1,906		(111)			(111)		1,794	1,794			
100135107	DAUPHIN ISLAND	AL		11/01/2023		849		67			67		916	916			
100148253	LEANDER	TX		04/12/2024		898		(65)			(65)		833	833			
100165068	VINELAND	NJ		08/28/2024		696		(100)			(100)		596	596			
100174201	CAPE CHARLES	VA		10/31/2024		835		(67)			(67)		768	768			
100145183	UNITED KINGDOM	GBR		03/12/2024		(2,403)		2,538			2,538		135	135			
100120954	SILVER SPRING	MD		08/30/2023		889		32			32		921	921			
100164788	HERTFORD	NC		08/26/2024		1,677		(104)			(104)		1,572	1,572			
100156820	HENDERSON	CO		06/27/2024		779		(13)			(13)		766	766			
100091176	LAS VEGAS	NV		01/31/2023		955		183			183		1,138	1,138			
100143130	BRADENTON	FL		02/16/2024		928		(61)			(61)		867	867			
100076755	DELRAY BEACH	FL		12/30/2021		1,580		(203)			(203)		1,377	1,377			
100103506	RICHMOND	TX		05/08/2023		813		(71)			(71)		742	742			
100090027	LINDSAY	CA		01/13/2023		2,008		(94)			(94)		1,915	1,915			
100118925	FORT WASHINGTON	MD		07/27/2023		2,588		(203)			(203)		2,385	2,385			
100127609	INDIANAPOLIS	IN		09/08/2023		926		(43)			(43)		883	883			
100179873	NORWALK	CT		11/22/2024		537		(52)			(52)		485	485			
100143201	DENVER	CO		02/16/2024		1,056		(91)			(91)		966	966			
100150475	ROSEVILLE	CA		05/03/2024		1,123		219			219		1,342	1,342			
100186494	HAPPY VALLEY	OR		12/30/2024		557		(73)			(73)		484	484			
100143527	MONROE	NY		02/21/2024		861		(2)			(2)		858	858			
100153024	CANYON LAKE	TX		06/27/2024		864		(71)			(71)		792	792			
100146667	LOGANVILLE	GA		03/20/2024		947		(45)			(45)		903	903			
100140242	HONOLULU	HI		01/18/2024		824		(28)			(28)		796	796			
100152503	KANSAS CITY	MO		05/17/2024		876		(26)			(26)		850	850			
100182646	GRANT VALKARIA	FL		12/12/2024		651		13			13		665	665			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		3,009		(62)			(62)		2,947	2,947			
100180313	ANTIOCH	TN		11/25/2024		1,065		45			45		1,110	1,110			

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100172237	OAKLAND	NJ		10/21/2024		1,005		(77)			(77)		928	928			
100143742	HONOLULU	HI		04/05/2024		936		(28)			(28)		908	908			
100153259	FARIBAULT	MN		05/30/2024		876		(43)			(43)		834	834			
100147232	CHICAGO	IL		03/28/2024		(468)		1,198			1,198		731	731			
100148667	PORT SAINT LUCIE	FL		04/16/2024		853		(99)			(99)		754	754			
100158757	SPANAWAY	WA		07/10/2024		1,057		(50)			(50)		1,006	1,006			
100176537	GEORGETOWN	GA		11/15/2024		884		(67)			(67)		817	817			
100169450	HOBOKEN	NJ		09/30/2024		(20)		20			20						
100141408	FONTANA	CA		01/30/2024		770		(51)			(51)		719	719			
100182376	FRESNO	CA		12/12/2024		606		(56)			(56)		550	550			
100138757	AUSTIN	TX		12/21/2023		767		(72)			(72)		695	695			
100044405	ALEXANDRIA	VA		11/19/2020		2,063		(350)			(350)		1,712	1,712			
100158844	GREGORY	MI		07/12/2024		3,258		(144)			(144)		3,114	3,114			
100179650	HACKENSACK	MN		11/21/2024		865		(88)			(88)		777	777			
100171868	LINCOLN	CA		10/17/2024		935		(41)			(41)		894	894			
100185493	NEW GERMANY	MN		12/20/2024		455		(125)			(125)		330	330			
100119770	ANCHORAGE	AK		08/08/2023		802		(83)			(83)		719	719			
100157894	PORT SAINT JOE	FL		07/09/2024		1,105		259			259		1,364	1,364			
100169290	PATERSON	NJ		09/27/2024		683		(113)			(113)		570	570			
100172561	MIDDLETOWN	DE		10/23/2024		961		(97)			(97)		865	865			
100153490	GRASS VALLEY	CA		05/30/2024		793		(67)			(67)		726	726			
100186299	SARASOTA	FL		12/27/2024		630		(31)			(31)		600	600			
100180079	BAKERSFIELD	CA		12/30/2024		869		(33)			(33)		836	836			
100135724	BEND	OR		11/10/2023		882		(7)			(7)		875	875			
100117481	GULF SHORES	AL		07/20/2023		922		17			17		938	938			
100174222	SPRING	TX		10/31/2024		(11,495)		(92)			(92)	12,272	685	737	52		52
100158172	UNITED KINGDOM	GBR		07/09/2024		(5,259)		5,259			5,259						
100145100	UNITED KINGDOM	GBR		03/12/2024		(4,914)		4,914			4,914						
100159906	RIVERVIEW	FL		08/16/2024		1,434		(56)			(56)		1,379	1,379			
100133907	BRADENTON	FL		11/29/2023		401		82			82		483	483			
100100423	LOOMIS	CA		04/27/2023		(117)		117			117						
100081186	ATLANTA	GA		03/18/2022		1,889		126			126		2,016	2,016			
100185383	DAVENPORT	FL		12/20/2024		1,056		47			47		1,103	1,103			
100167432	WASHINGTON	DC		09/16/2024		1,007		(99)			(99)		908	908			
100148472	CLERMONT	FL		04/12/2024		10,444		(99)			(99)		10,345	10,345			
100163285	MINNEAPOLIS	MN		08/13/2024		866		(64)			(64)		802	802			
100119427	NEPTUNE	NJ		07/31/2023		1,254		(51)			(51)		1,204	1,204			
100144805	UNITED KINGDOM	GBR		03/12/2024		(5,304)		5,304			5,304						
100158274	UNITED KINGDOM	GBR		07/09/2024		(5,341)		5,341			5,341						
100120086	AUSTIN	TX		08/11/2023		1,973		(73)			(73)		1,900	1,900			
100102139	COLTON	CA		04/14/2023		4,197		(147)			(147)		4,050	4,050			
100156341	LINDEN	NJ		07/25/2024		7,120		(352)			(352)		6,769	6,769			
100103373	SALT LAKE CITY	UT		06/16/2023		667		(85)			(85)		583	583			
100119288	LIBERTY HILL	TX		07/31/2023		1,174		80			80		1,254	1,254			
100169560	NAPERVILLE	IL		09/30/2024		293		14			14		307	307			
100144362	SPRINGFIELD	MA		03/07/2024		924		(49)			(49)		875	875			
100110741	IDYLLWILD	CA		08/11/2023		17		(17)			(17)						
100153355	PIMA	AZ		05/30/2024		850		15			15		865	865			
100178330	MADERA	CA		11/19/2024		629		81			81		710	710			
100044128	BRONX	NY		08/19/2020		12,515		134			134		12,649	12,649			
100090942	MARICOPA	AZ		01/31/2023		1,141		150			150		1,291	1,291			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115590	CERES	CA		07/19/2023		1,188		(92)			(92)		1,096	1,096			
100168069	SANTA MARIA	CA		09/20/2024		246		28			28		274	274			
100147833	STOCKTON	CA		04/08/2024		997		(52)			(52)		945	945			
100185918	BEAUMONT	CA		12/26/2024		268		(24)			(24)		244	244			
100141378	SURPRISE	AZ		01/30/2024		2,048		(73)			(73)		1,974	1,974			
100172377	SEBASTIAN	FL		10/23/2024		2,206		(101)			(101)		2,104	2,104			
100138349	HAMPSTEAD	NC		12/18/2023		1,871		7			7		1,878	1,878			
100103582	KISSIMMEE	FL		05/08/2023		884		(9)			(9)		875	875			
100172665	GLENDALE	AZ		11/21/2024		636		(92)			(92)		544	544			
100158522	LEHIGH ACRES	FL		07/10/2024		700		(66)			(66)		635	635			
100178430	GREER	SC		11/21/2024		749		(79)			(79)		670	670			
100144383	OCEAN VIEW	DE		03/07/2024		926		(53)			(53)		873	873			
100179503	KENT	WA		11/21/2024		1,024		(9)			(9)		1,015	1,015			
100160226	CORCORAN	MN		07/18/2024		869		(52)			(52)		816	816			
100186575	PORT ORCHARD	WA		12/30/2024		1,664		296			296		1,960	1,960			
100109914	BOISE	ID		06/22/2023		1,070		(54)			(54)		1,016	1,016			
100186305	LOS ANGELES (SAN FERNA	CA		12/30/2024		874		(51)			(51)		822	822			
100142897	TOMS RIVER	NJ		02/09/2024		768		(68)			(68)		700	700			
100168034	LAKE ARROWHEAD	CA		09/20/2024		246		28			28		274	274			
100080910	DELRAY BEACH	FL		03/17/2022		1,523		(192)			(192)		1,331	1,331			
100062075	MIDDLETOWN	DE		07/01/2021		2,548		(90)			(90)		2,457	2,457			
100146923	KISSIMMEE	FL		03/26/2024		834		(45)			(45)		789	789			
100080008	LAFAYETTE	OR		04/08/2022		2,424		60			60		2,484	2,484			
100166250	SURF CITY	NC		09/09/2024		1,052		41			41		1,093	1,093			
100159540	KANSAS CITY	MO		07/15/2024		901		(79)			(79)		822	822			
100167888	MIAMI	FL		09/20/2024		957		(61)			(61)		896	896			
100083948	SAINT LEONARD	MD		07/12/2022		972		(19)			(19)		953	953			
100153850	ROCKLAND	MA		06/05/2024		815		(61)			(61)		754	754			
100169630	SANTA MARIA	CA		09/30/2024		(11,345)		(58)			(58)	12,237	835	756	(79)		(79)
100153169	HIALEAH	FL		05/30/2024		947		4			4		950	950			
100135712	LOMPOC	CA		11/10/2023		1,339		(25)			(25)		1,315	1,315			
100136910	BARNETT	MO		11/27/2023		1,686		84			84		1,770	1,770			
100140023	EPWORTH	GA		01/09/2024		1,524		(81)			(81)		1,443	1,443			
100139165	CARROLLTON	TX		12/28/2023		856		(21)			(21)		835	835			
100179436	WINCHESTER	CA		11/21/2024		1,067		71			71		1,138	1,138			
100138297	BLUE RIDGE	GA		12/18/2023		943		(65)			(65)		878	878			
100143179	MOSES LAKE	WA		02/16/2024		918		(50)			(50)		867	867			
100088162	PHOENIX	AZ		10/25/2022		1		(1)			(1)						
100112798	BROCKTON	MA		06/29/2023		1,495		966			966		2,461	2,461			
100141114	CHICAGO	IL		01/30/2024		728		(51)			(51)		678	678			
100079380	LONG BEACH	CA		03/17/2022		4,685		(497)			(497)		4,187	4,187			
100167472	ELK GROVE VILLAGE	IL		10/31/2024		893		(41)			(41)		852	852			
100088982	RIVIERA BEACH	FL		11/15/2022		935		(27)			(27)		908	908			
100154553	LA PUENTE	CA		06/14/2024		20		(20)			(20)						
100139975	HILTON HEAD ISLAND	SC		01/09/2024		30,077		(907)			(907)		29,170	29,170			
100142010	TAMPA	FL		02/29/2024		877		1			1		877	877			
100119982	CHARLOTTE	NC		08/11/2023		1,100		15			15		1,115	1,115			
100149092	EDGEWOOD	WA		04/19/2024		980		(74)			(74)		906	906			
100048801	CORONA	CA		11/20/2020		1,344		(237)			(237)		1,107	1,107			
100084608	HARVEY	LA		08/02/2022		301		17			17		318	318			
100139912	NETHERLANDS	NLD		12/28/2023													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172995	SPRING	TX		10/25/2024		110,740		(3,631)			(3,631)		107,109	107,109			
100153276	LAS VEGAS	NV		05/30/2024		872		(41)			(41)		831	831			
100164974	MOUNT ANGEL	OR		08/28/2024		(10,765)		(78)			(78)	12,284	1,441	1,426	(15)		(15)
100151429	QUAKERTOWN	PA		05/10/2024		913		(70)			(70)		842	842			
100011226	STOUGHTON	MA		01/27/2017		2,574		60			60		2,634	2,634			
100115793	WESTON	TX		07/20/2023		950		(74)			(74)		876	876			
100169149	WESLACO	TX		09/27/2024		4,354		(113)			(113)		4,241	4,241			
100139209	SUNNY ISLES BEACH	FL		12/28/2023		728		(61)			(61)		667	667			
100119596	SAN DIEGO	CA		07/31/2023		1,116		(53)			(53)		1,063	1,063			
100091977	LOS ANGELES	CA		02/07/2023		903		(33)			(33)		870	870			
100151092	SARGENT	TX		05/08/2024		1,016		11			11		1,027	1,027			
100082609	SANTA ANA	CA		04/14/2022		1,603		(40)			(40)		1,563	1,563			
100146877	FRISCO	TX		03/26/2024		885		(13)			(13)		872	872			
100163071	PHILADELPHIA	PA		08/13/2024		882		(65)			(65)		817	817			
4010065110	MOBILE	AL		01/10/2024		781		(61)			(61)		719	719			
100151729	MUNDELEIN	IL		05/10/2024		625		(70)			(70)		555	555			
100186735	APPLE VALLEY	CA		12/31/2024		295		(96)			(96)		199	199			
100062145	WOODBRIDGE	VA		07/01/2021		(86)		86			86						
100144342	WINCHESTER	TN		03/07/2024		933		(11)			(11)		921	921			
100147941	BELGRADE	MT		04/08/2024		1,044		(22)			(22)		1,022	1,022			
100149394	LAVEEN	AZ		04/24/2024		978		(28)			(28)		949	949			
100079288	CELINA	TX		02/28/2022		1,543		(207)			(207)		1,335	1,335			
100116819	TEMECULA	CA		07/20/2023		(2,459)		4,336			4,336		1,877	1,877			
100142535	PHOENIX	AZ		02/08/2024		898		(53)			(53)		845	845			
100130314	ZEPHYRHILLS	FL		09/28/2023		840		(50)			(50)		790	790			
100100110	PALM BEACH GARDENS	FL		03/28/2023		821		12			12		833	833			
100166220	WINCHESTER	VA		09/09/2024		1,018		92			92		1,110	1,110			
100162523	MIRAMAR BEACH	FL		08/12/2024		851		(37)			(37)		814	814			
100182578	PHOENIX	AZ		12/12/2024		(11,602)		(73)			(73)	12,249	574	539	(36)		(36)
100171415	VINELAND	NJ		10/16/2024		1,023		(58)			(58)		965	965			
100173007	NORTH RICHLAND HILLS	TX		10/25/2024		1,271		(43)			(43)		1,228	1,228			
100108103	SILVER SPRING	MD		05/24/2023		759		(57)			(57)		701	701			
100117868	PANAMA CITY BEACH	FL		07/20/2023		(12,114)		1			1	12,263	150	101	(49)		(49)
100151441	APEX	NC		05/10/2024		857		(28)			(28)		829	829			
100172320	SACRAMENTO	CA		10/21/2024		1,030		(62)			(62)		969	969			
100136566	COLUMBIA	MD		11/22/2023		588		(26)			(26)		562	562			
100135569	HYATTSVILLE	MD		11/13/2023		1,000		(1)			(1)		999	999			
100120725	CLIFTON	NJ		08/25/2023		932		57			57		989	989			
100099736	WYANDANCH	NY		02/28/2023		859		(71)			(71)		788	788			
100152449	POWDERLY	TX		05/17/2024		16,329		(119)			(119)		16,211	16,211			
100179383	CENTRAL POINT	OR		12/27/2024		325		(68)			(68)		258	258			
100166433	SAN JACINTO	CA		10/31/2024		811		(115)			(115)		696	696			
100031264	LAKE FOREST	CA		03/29/2019		1,471		342			342		1,813	1,813			
100142109	MISSION VIEJO	CA		02/29/2024		858		(33)			(33)		824	824			
100158391	UNITED KINGDOM	GBR		07/09/2024		(4,056)		4,056			4,056						
100165383	ORANGE	CA		08/29/2024		788		(22)			(22)		766	766			
100149746	BLOOMINGBURG	NY		04/26/2024		906		(68)			(68)		838	838			
100153698	FRISCO	TX		05/31/2024		1,517		(191)			(191)		1,326	1,326			
100143262	SURPRISE	AZ		02/16/2024		981		(49)			(49)		932	932			
100137893	BATON ROUGE	LA		12/08/2023		1,955		(141)			(141)		1,815	1,815			
100170225	WILDOMAR	CA		10/08/2024		957		(11)			(11)		946	946			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174280	OCEAN CITY	MD		10/31/2024		918		(70)			(70)		848	848			
100020281	LOMITA	CA		07/17/2018		2,120		(50)			(50)		2,070	2,070			
100145337	UNITED KINGDOM	GBR		03/12/2024		80		(25)			(25)		55	55			
100079755	ORLANDO	FL		04/25/2022		2,344		(160)			(160)		2,184	2,184			
100135152	BURIEN	WA		12/15/2023		821		(3)			(3)		817	817			
100164426	LAS VEGAS	NV		08/21/2024		984		(18)			(18)		966	966			
100128215	BELLINGHAM	WA		09/18/2023		942		(9)			(9)		932	932			
100048481	NORTH BERGEN	NJ		11/20/2020		2,088		(375)			(375)		1,713	1,713			
100185934	AURORA	CO		12/26/2024		5,540		(31)			(31)		5,509	5,509			
100166961	ANCHORAGE	AK		09/13/2024		882		(83)			(83)		799	799			
100173860	TROUTMAN	NC		10/31/2024		857		(120)			(120)		737	737			
100088287	ONTARIO	CA		10/24/2022		993		(19)			(19)		974	974			
100175409	GULF SHORES	AL		12/23/2024		820		(63)			(63)		758	758			
100156046	KATY	TX		06/18/2024		1,404		(19)			(19)		1,385	1,385			
100100695	LANHAM	MD		04/28/2023		1,667		185			185		1,852	1,852			
100186375	SAVANNAH	GA		12/30/2024		617		(56)			(56)		561	561			
100159441	BRIDGEPORT	PA		07/15/2024		1,338		78			78		1,416	1,416			
100167487	AUSTIN	TX		10/31/2024		995		(129)			(129)		866	866			
100181952	GRAND JUNCTION	CO		12/12/2024		1,025		88			88		1,114	1,114			
100164399	RANCHO CORDOVA	CA		08/21/2024		1,132		124			124		1,256	1,256			
100166948	WATKINSVILLE	GA		09/13/2024		907		(61)			(61)		845	845			
100058004	NATIONAL CITY	CA		06/30/2021		1,835		(168)			(168)		1,667	1,667			
100091994	PATERSON	NJ		02/09/2023		929		(32)			(32)		897	897			
100158447	NEWTOWN SQUARE	PA		07/10/2024		1,883		(105)			(105)		1,778	1,778			
100139542	TEMPLE HILLS	MD		12/28/2023		67,097		(1,667)			(1,667)		65,430	65,430			
100130407	AUSTIN	TX		09/28/2023		550		(144)			(144)		406	406			
100057934	RALEIGH	NC		06/30/2021		3,099		(89)			(89)		3,010	3,010			
100076676	SANDY	UT		12/16/2021		76		(76)			(76)						
100076360	MODESTO	CA		12/23/2021		1,667		(228)			(228)		1,439	1,439			
100154627	PEARBLOSSOM	CA		06/14/2024		870		(58)			(58)		812	812			
100154650	NASHVILLE	TN		07/19/2024		944		(70)			(70)		874	874			
100137574	CHANTILLY	VA		12/08/2023		1,698		16			16		1,714	1,714			
100066937	LAKE ELSINORE	CA		08/02/2021		2,308		(1)			(1)		2,307	2,307			
100159386	DELAVAN	WI		07/15/2024		2,419		(121)			(121)		2,298	2,298			
100080508	LUCERNE VALLEY	CA		03/30/2022		1,480		(121)			(121)		1,360	1,360			
100100552	NORTH EAST	PA		04/27/2023		880		(84)			(84)		796	796			
100110344	AUSTIN	TX		06/30/2023		1,166		42			42		1,208	1,208			
100144088	VANCOUVER	WA		03/07/2024		903		(41)			(41)		862	862			
100099958	PHOENIX	AZ		03/28/2023		780		(73)			(73)		707	707			
100164818	HUNTSVILLE	UT		08/26/2024		969		(60)			(60)		909	909			
100142602	KNOXVILLE	TN		02/08/2024		1,029		25			25		1,054	1,054			
100083919	PEORIA	AZ		07/12/2022		1,055		(48)			(48)		1,008	1,008			
100179410	SURFSIDE BEACH	TX		12/27/2024		602		(107)			(107)		495	495			
100143312	WOODLAND	CA		02/16/2024		2,854		(63)			(63)		2,791	2,791			
100155116	CANTON	GA		07/19/2024		811		(89)			(89)		721	721			
100113233	KENNEBUNK	ME		06/29/2023		1,576		1,122			1,122		2,697	2,697			
100178222	LANCASTER	CA		11/19/2024		967		(107)			(107)		860	860			
100147538	FRESNO	CA		04/03/2024		1,146		(35)			(35)		1,112	1,112			
100167617	BRISTOL	CT		09/19/2024		977		(184)			(184)		793	793			
100159305	MANCHESTER	NJ		07/15/2024		874		(63)			(63)		810	810			
100100024	FAIRFIELD	CA		03/28/2023		1,107		(40)			(40)		1,067	1,067			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138643	AUSTIN	TX		02/02/2024		430		(144)			(144)		286	286			
100140010	KEAAU	HI		01/09/2024		1,060		(78)			(78)		982	982			
100120877	OAK CREEK	WI		08/28/2023		1,411		(36)			(36)		1,375	1,375			
100182308	MANTECA	CA		12/12/2024		663		7			7		671	671			
100142415	CLOVIS	NM		02/05/2024		480		(45)			(45)		435	435			
100131581	INDIAN TRAIL	NC		10/06/2023		1,824		58			58		1,882	1,882			
100161777	PHILADELPHIA	PA		07/31/2024		(11,489)		(63)			(63)	12,182	629	689	60		60
100148811	SPRING CITY	TN		04/17/2024		768		(63)			(63)		705	705			
100166979	PEORIA	AZ		09/13/2024		981		(62)			(62)		918	918			
100172253	LOGANVILLE	GA		10/21/2024		1,068							1,067	1,067			
100154185	OCEANSIDE	CA		07/11/2024		919		(26)			(26)		892	892			
100149322	DOVER	FL		04/24/2024		266		9			9		275	275			
100130323	PLACERVILLE	CA		09/28/2023		768		(8)			(8)		760	760			
100127502	CAROLINA BEACH	NC		09/08/2023		984		(37)			(37)		947	947			
100182175	MYRTLE BEACH	SC		12/12/2024		860		(48)			(48)		812	812			
100150699	NEW HAVEN	CT		05/06/2024		854		(86)			(86)		768	768			
100100890	THORNTON	CO		04/28/2023		(15,466)		26			26	16,834	1,394	1,392	(2)		(2)
100157686	NEW ORLEANS	LA		06/28/2024		(13,948)		(76)			(76)	15,917	1,892	772	(1,121)		(1,121)
100166225	WINCHESTER	CA		09/09/2024		1,092		57			57		1,149	1,149			
100142997	MIAMI	FL		02/12/2024		814		(84)			(84)		729	729			
100132506	DAVENPORT	FL		11/03/2023		499		165			165		664	664			
100120501	SAN JACINTO	CA		08/18/2023		762		13			13		775	775			
100119437	WHEELER	OR		07/31/2023		918		(31)			(31)		887	887			
100134555	LOS ANGELES	CA		10/30/2023		828		43			43		871	871			
100156759	CHENOA	IL		06/26/2024		6,966		6			6		6,972	6,972			
100144752	UNITED KINGDOM	GBR		03/12/2024		(2,514)		2,514			2,514						
100144422	COSTA MESA	CA		03/07/2024		966		(31)			(31)		935	935			
100100349	PATCHOGUE	NY		04/27/2023		1,290		226			226		1,516	1,516			
100178404	RADFORD	VA		11/21/2024		960		(48)			(48)		913	913			
100132495	ISLE OF PALMS	SC		11/03/2023		915		132			132		1,047	1,047			
100110138	LOS BANOS	CA		06/29/2023		1,029		(90)			(90)		939	939			
100180728	BELLEROSE	NY		11/26/2024		657		(28)			(28)		629	629			
100168232	SILVERDALE	WA		09/20/2024		971		(1)			(1)		970	970			
100158679	BRADENTON	FL		07/10/2024		4,066		176			176		4,242	4,242			
100131666	POMONA	CA		10/06/2023		860		68			68		928	928			
100084631	GERVAIS	OR		08/02/2022		237		43			43		281	281			
100128164	PALMETTO	FL		09/18/2023		911		(30)			(30)		880	880			
100103294	STOCKTON	CA		04/27/2023		558		(49)			(49)		508	508			
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		865		(60)			(60)		806	806			
100078660	SAINT PETERSBURG	FL		02/02/2022		(6,984)		(402)			(402)	12,183	4,797	4,746	(51)		(51)
100150895	CENTREVILLE	VA		05/08/2024		(11,259)		(61)			(61)	12,226	906	863	(43)		(43)
100182142	JOHNSON CITY	TN		12/12/2024		2,091		(88)			(88)		2,003	2,003			
100054204	MAPLE LAKE	MN		03/23/2021		1,579		(391)			(391)		1,188	1,188			
100132006	VANCOUVER	WA		10/13/2023		982		(45)			(45)		937	937			
100186241	EUSTIS	FL		12/27/2024		535		(114)			(114)		421	421			
100103415	MCKINNEY	TX		06/16/2023		39		(39)			(39)						
100171591	SELBYVILLE	DE		10/16/2024		886		(77)			(77)		809	809			
100176104	ROBBINSDALE	MN		12/20/2024		600		(36)			(36)		564	564			
100148179	TACOMA	WA		04/12/2024		950		(34)			(34)		915	915			
100118764	LA MESA	CA		07/25/2023		958		(82)			(82)		876	876			
100026776	SIMI VALLEY	CA		09/26/2018		2,145		165			165		2,310	2,310			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179659	BIRMINGHAM	MI		11/21/2024		(11,235)		(44)			(44)	12,180	902	827	(75)		(75)
100179661	BOCA RATON	FL		11/21/2024		937		(46)			(46)		890	890			
100141493	SMYRNA	GA		01/30/2024		796		(71)			(71)		726	726			
100144928	UNITED KINGDOM	GBR		03/12/2024		267		(235)			(235)		31	31			
100140394	CHANDLER	AZ		01/18/2024		2,725		(133)			(133)		2,592	2,592			
100146753	CORAL SPRINGS	FL		03/20/2024		2		(2)			(2)						
100160193	ROTONDA WEST	FL		07/18/2024		1,115		16			16		1,131	1,131			
100144042	MCKINNEY	TX		03/07/2024		869		(2)			(2)		867	867			
100168153	LOS ANGELES	CA		09/20/2024		236		20			20		255	255			
100153925	MANASSAS	VA		06/05/2024		724		(133)			(133)		591	591			
100133470	SAN DIEGO	CA		10/19/2023		803		(66)			(66)		738	738			
100075963	CORAL SPRINGS	FL		01/07/2022		1,978		(32)			(32)		1,946	1,946			
100065711	FERGUSON	NC		07/28/2021		1,979		(124)			(124)		1,855	1,855			
100099572	YOUNGSVILLE	NC		04/06/2023		1,389		(71)			(71)		1,318	1,318			
100141237	SILVER SPRING	MD		01/30/2024		702		(20)			(20)		682	682			
100117913	UNION CITY	CA		07/20/2023		721		(91)			(91)		630	630			
100144097	LAGUNA NIGUEL	CA		03/07/2024		964		(38)			(38)		926	926			
100091402	HAMPSTEAD	NC		02/22/2023		1,115		11			11		1,127	1,127			
100086521	COVINGTON	WA		09/30/2022		973		(45)			(45)		928	928			
100167164	PALM DESERT	CA		09/13/2024		910		(77)			(77)		833	833			
100170155	COLLEGE PARK	MD		10/08/2024		947		(77)			(77)		871	871			
100115534	MIAMI	FL		07/19/2023		416		(14)			(14)		402	402			
100168593	GULF SHORES	AL		09/25/2024		1,061		9			9		1,070	1,070			
100132291	WALL	NJ		10/13/2023		1,006		2			2		1,008	1,008			
100129386	PLANO	TX		09/26/2023		860		41			41		901	901			
100149602	WINCHESTER	CA		04/26/2024		1,068		62			62		1,130	1,130			
4010063201	PHILADELPHIA	PA		04/29/2024		705		(36)			(36)		669	669			
100142762	EATONTON	GA		02/08/2024		901		(63)			(63)		838	838			
100086653	LONGVIEW	WA		09/30/2022		1,074		32			32		1,106	1,106			
100070431	MILL VALLEY	CA		09/23/2021		2,127		(73)			(73)		2,054	2,054			
100091880	ST CLOUD	FL		01/30/2023		5		(5)			(5)						
100100688	LOS ANGELES	CA		04/28/2023		4,534		255			255		4,790	4,790			
100160222	CRESCENT LAKE	OR		07/18/2024		1,181		(51)			(51)		1,129	1,129			
100172280	COLUMBUS	OH		10/21/2024		944		(74)			(74)		870	870			
100141979	GRANITE BAY	CA		02/29/2024		4,186		(41)			(41)		4,145	4,145			
100136161	HIALEAH	FL		12/18/2023		846		(34)			(34)		812	812			
100140567	FULLERTON	CA		01/19/2024		884		(121)			(121)		763	763			
100147587	RINGGOLD	LA		04/04/2024		1,248		(36)			(36)		1,212	1,212			
100146986	CHARLESTON	SC		03/26/2024		965		(5)			(5)		960	960			
100169176	CASTLE ROCK	CO		09/27/2024		1,422		(61)			(61)		1,361	1,361			
100150553	KILL DEVIL HILLS	NC		05/03/2024		881		(43)			(43)		838	838			
100102930	STUART	FL		06/22/2023		2,021		(340)			(340)		1,681	1,681			
100182378	WILLIAMS	AZ		12/12/2024		873		(71)			(71)		803	803			
100142549	ANACORTES	WA		02/08/2024		2,440		(28)			(28)		2,412	2,412			
100171194	CENTRAL FALLS	RI		11/22/2024		953		(39)			(39)		914	914			
100158446	YUCCA VALLEY	CA		07/10/2024		886		(30)			(30)		857	857			
100102094	LOS ANGELES	CA		04/14/2023		1,906		(108)			(108)		1,798	1,798			
100180275	JACKSON	NJ		11/25/2024		986		(1)			(1)		985	985			
100169172	ELLIJAY	GA		09/27/2024		1,024		(48)			(48)		975	975			
100185867	JACKSONVILLE	FL		12/26/2024		291		(38)			(38)		254	254			
100110542	CAROLINA BEACH	NC		06/30/2023		1,216		(73)			(73)		1,143	1,143			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081607	FORNEY	TX		03/24/2022		1,583		(96)			(96)		1,487	1,487			
100101034	SEMINOLE	FL		04/28/2023		2,100		701			701		2,801	2,801			
100167546	SUMMERVILLE	SC		10/31/2024		955		(99)			(99)		856	856			
100161689	ZAANDAM	NLD		07/29/2024													
100087154	INDIALANTIC	FL		10/25/2022		1,371		440			440		1,811	1,811			
100147980	SAN JOSE	CA		04/10/2024		986		(46)			(46)		940	940			
100142753	WALDORF	MD		02/08/2024		792		(21)			(21)		771	771			
100148625	ELIZABETHPORT	NJ		05/15/2024		662		5			5		667	667			
100089253	GARLAND	TX		01/26/2023		990		(24)			(24)		966	966			
100167551	SUMMERVILLE	SC		10/31/2024		977		(100)			(100)		877	877			
100168180	PHOENIX	AZ		09/20/2024		292		14			14		306	306			
100172385	CORNELIUS	NC		10/23/2024		1,234		(65)			(65)		1,170	1,170			
100176709	POOLESVILLE	MD		11/15/2024		367		48			48		416	416			
100139194	KISSIMMEE	FL		12/28/2023		789		202			202		991	991			
100119601	GAINESVILLE	FL		07/31/2023		857		(65)			(65)		792	792			
100117067	MIAMI	FL		07/20/2023		1,062		368			368		1,431	1,431			
100182145	SARASOTA	FL		12/12/2024		664		(13)			(13)		651	651			
100167067	TROUTMAN	NC		09/13/2024		828		(121)			(121)		706	706			
100152262	TOMS RIVER	NJ		05/17/2024		889		(50)			(50)		839	839			
100180926	UNITED KINGDOM	GBR		11/27/2024		114							114	114			
100055151	ANTELOPE	CA		03/23/2021		1,733		(580)			(580)		1,153	1,153			
100145185	UNITED KINGDOM	GBR		03/12/2024		(2,562)		2,562			2,562						
100180789	FONTANA	CA		11/26/2024		39		(39)			(39)						
100157868	TACOMA	WA		07/09/2024		979		(38)			(38)		942	942			
100065638	MOSCOW	ID		07/28/2021		1,999		(110)			(110)		1,889	1,889			
100161976	ROWLETT	TX		07/31/2024		929		(44)			(44)		884	884			
100173633	UTRECHT	NLD		10/29/2024													
100156750	LOS ANGELES	CA		06/26/2024		899		(115)			(115)		784	784			
100161370	WINTER GARDEN	FL		07/25/2024		1,115		(114)			(114)		1,000	1,000			
100164586	MCKINNEY	TX		08/21/2024		993		32			32		1,025	1,025			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		1,120		(83)			(83)		1,038	1,038			
100149692	KEY BISCAYNE	FL		04/26/2024		974		(25)			(25)		949	949			
100141485	VICTORVILLE	CA		01/30/2024		777		(80)			(80)		697	697			
100112278	SOUTH HAMILTON	MA		06/29/2023		1,421		552			552		1,973	1,973			
100137220	BONITA SPRINGS	FL		11/29/2023		664		(68)			(68)		596	596			
100161598	UNITED KINGDOM	GBR		07/29/2024		55							55	55			
100133123	LAS VEGAS	NV		11/29/2023		520		226			226		746	746			
100186421	ROYERSFORD	PA		12/30/2024		662		(16)			(16)		646	646			
100160049	AUBREY	TX		07/17/2024		851		(20)			(20)		831	831			
100132064	COLUMBIA	MO		10/13/2023		922		(43)			(43)		880	880			
100169162	MCKINNEY	TX		09/27/2024		950		(77)			(77)		873	873			
100140896	NORTHRIDGE	CA		02/26/2024		783		(112)			(112)		671	671			
100139835	UNITED KINGDOM	GBR		12/18/2023		2,553							2,553	2,553			
100116242	PANAMA CITY BEACH	FL		07/20/2023		951		441			441		1,391	1,391			
100160102	STOCKTON	CA		07/17/2024		869		(55)			(55)		814	814			
100091695	SHAVER LAKE	CA		03/24/2023		724		(78)			(78)		646	646			
100176851	BAYONNE	NJ		11/15/2024		971		(117)			(117)		855	855			
100086908	GREEN VALLEY	CA		10/24/2022		1,037		(25)			(25)		1,012	1,012			
100170153	BURR RIDGE	IL		10/08/2024		1,162		(98)			(98)		1,064	1,064			
100181210	PORT SAINT LUCIE	FL		12/06/2024		582		24			24		606	606			
100168618	ANAHEIM	CA		09/25/2024		1,012		(43)			(43)		969	969			

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100164316	BUFORD	GA		08/21/2024		904		(63)			(63)		841	841			
100084645	MIAMI	FL		08/02/2022		932		(281)			(281)		651	651			
100180693	MIAMI GARDENS	FL		11/26/2024		822		(109)			(109)		713	713			
100173511	HALETHORPE	MD		10/29/2024		378		(97)			(97)		281	281			
100114838	BRYSON CITY	NC		07/10/2023		1,218		(12)			(12)		1,206	1,206			
100169682	WINDERMERE	FL		09/30/2024		852		(96)			(96)		756	756			
100170353	AVONDALE	AZ		10/08/2024		1,562		(99)			(99)		1,463	1,463			
100117615	SPRING	TX		07/20/2023		560		(23)			(23)		537	537			
100118203	ORLANDO	FL		07/21/2023		11,315		(336)			(336)		10,980	10,980			
100137940	MELBOURNE BCH	FL		12/13/2023		1,361		(41)			(41)		1,320	1,320			
100132078	MUSCOY	CA		10/13/2023		912		(38)			(38)		874	874			
100103200	MOUNT VERNON	NY		04/21/2023		1,070		(82)			(82)		988	988			
100134831	LOS ANGELES	CA		10/30/2023		(11,383)		(108)			(108)	12,137	645	623	(23)		(23)
100162737	BAKERSFIELD	CA		08/12/2024		929		(37)			(37)		892	892			
100117069	SEVIERVILLE	TN		07/20/2023		(1,821)		3,281			3,281		1,460	1,460			
100079781	POMPANO BEACH	FL		04/25/2022		1,561		(201)			(201)		1,360	1,360			
100168699	SAINT PETERSBURG	FL		09/25/2024		845		(46)			(46)		799	799			
100142883	POCONO LAKE	PA		02/09/2024		897		(54)			(54)		843	843			
100142636	CUMMING	GA		02/08/2024		3,521		(46)			(46)		3,475	3,475			
100080178	BELLEVIEW	FL		02/25/2022		129		85			85		214	214			
100143218	VANCOUVER	WA		02/16/2024		1,111		45			45		1,156	1,156			
100181954	MONROE	WA		12/12/2024		1,037		59			59		1,096	1,096			
100181951	MONROE	WA		12/12/2024		1,037		59			59		1,096	1,096			
100119456	GRASS VALLEY	CA		07/31/2023		963		(41)			(41)		922	922			
100025774	WATSONVILLE	CA		09/20/2018		1,662		120			120		1,782	1,782			
100167827	LITTLEROCK	CA		09/20/2024		998		(166)			(166)		832	832			
100180638	HOMESTEAD	FL		11/26/2024		925		(90)			(90)		835	835			
100151109	ELK PARK	NC		05/08/2024		984		(80)			(80)		904	904			
100161169	MIAMI	FL		07/25/2024		961		(117)			(117)		844	844			
100090337	MARIPOSA	CA		12/22/2022		816		(16)			(16)		800	800			
100101643	FRISCO	TX		04/26/2023		1,260		97			97		1,357	1,357			
100151970	MESA	AZ		06/14/2024		814		(42)			(42)		772	772			
100137539	DENVER	CO		12/08/2023		808		(2)			(2)		806	806			
100060126	NEWARK	CA		06/25/2021		2,038		(152)			(152)		1,885	1,885			
100154827	BERGENFIELD	NJ		07/19/2024		883		(89)			(89)		794	794			
100053869	NORWALK	CA		03/23/2021		2,148		(656)			(656)		1,491	1,491			
100170146	MISSOURI CITY	TX		10/08/2024		1,025		(65)			(65)		961	961			
100136012	POWELL	TN		11/16/2023		814		(40)			(40)		774	774			
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		615		(109)			(109)		506	506			
100154986	PEMBROKE PINES	FL		07/19/2024		1,046		(80)			(80)		966	966			
100163883	SALINAS	CA		09/27/2024		951		(65)			(65)		886	886			
100174377	LIVINGSTON	MT		10/31/2024		864		(49)			(49)		815	815			
100130354	PORT SAINT LUCIE	FL		09/28/2023		1,470		(53)			(53)		1,417	1,417			
100137405	RICHMOND	TX		01/11/2024		419		(86)			(86)		333	333			
100117145	BAYSIDE	NY		07/20/2023		1,227		701			701		1,927	1,927			
100129594	SALUDA	NC		09/29/2023		1,050		16			16		1,067	1,067			
100158024	SUGAR LAND	TX		07/09/2024		954		10			10		964	964			
100149094	MIAMI	FL		04/19/2024		5,011		(183)			(183)		4,828	4,828			
100136038	RALEIGH	NC		11/16/2023		608		(91)			(91)		517	517			
100170054	VALLEY SPRINGS	CA		11/08/2024		871		(81)			(81)		790	790			
100174300	ALBUQUERQUE	NM		10/31/2024		817		(56)			(56)		761	761			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057649	FORT COLLINS	CO		06/30/2021		2,083		(60)			(60)		2,022	2,022			
100182123	ALPHARETTA	GA		12/12/2024		917		2			2		920	920			
100140918	MIAMI	FL		02/26/2024		678		(60)			(60)		618	618			
100074395	SCOTTSVILLE	VA		12/02/2021		2,416		(300)			(300)		2,115	2,115			
100091215	BALTIMORE	MD		01/31/2023		20		(20)			(20)						
100079510	PORTLAND	OR		04/25/2022		1,691		(5)			(5)		1,686	1,686			
100128303	WOODBRIDGE	VA		09/14/2023		18		(18)			(18)						
100163367	POWDER SPRINGS	GA		09/27/2024		793		(208)			(208)		585	585			
100181919	CROZET	VA		12/12/2024		934		2			2		936	936			
100168621	WINTER GARDEN	FL		09/25/2024		868		(60)			(60)		808	808			
100147370	SANDY	UT		05/08/2024		947		(102)			(102)		845	845			
100101958	KISSIMMEE	FL		04/14/2023		636		(149)			(149)		487	487			
100179864	RIVERSIDE	IL		11/22/2024		913		(82)			(82)		831	831			
100135502	SCHAUMBURG	IL		11/13/2023		1,050		214			214		1,263	1,263			
100149017	PORTLAND	OR		04/19/2024		859		(34)			(34)		825	825			
100076065	AUSTIN	TX		01/07/2022		2,047		(84)			(84)		1,962	1,962			
100179668	GRAYSON	GA		11/21/2024		909		(45)			(45)		864	864			
100090309	ESTERO	FL		01/06/2023		34		(34)			(34)						
100067519	ROSELLE PARK	NJ		09/23/2021		1,903		(116)			(116)		1,786	1,786			
100119299	LAKEWOOD	NJ		07/31/2023		1,071		4			4		1,075	1,075			
100088170	GALT	CA		10/25/2022		937		(83)			(83)		853	853			
100153660	SUN CITY CENTER	FL		05/31/2024		856		(67)			(67)		789	789			
100148564	ARGYLE	TX		04/12/2024		5,759		(34)			(34)		5,725	5,725			
100129611	LEES SUMMIT	MO		09/29/2023		1,252		297			297		1,549	1,549			
100156463	HERRIMAN	UT		06/24/2024		892		(30)			(30)		862	862			
100076470	SOUTH EL MONTE	CA		12/21/2021		5,291		(189)			(189)		5,102	5,102			
100152240	LAKE MARY	FL		05/17/2024		932		(8)			(8)		925	925			
100181272	AUSTIN	TX		12/06/2024		762		(91)			(91)		671	671			
100168284	CITRUS HEIGHTS	CA		09/20/2024		256		18			18		274	274			
100117725	WEST COVINA	CA		07/20/2023		1,043		19			19		1,062	1,062			
100144028	SAN BERNARDINO	CA		03/07/2024		949		10			10		959	959			
100099564	DACULA	GA		02/17/2023		664		(26)			(26)		638	638			
100118928	PAHRUMP	NV		07/27/2023		(15,834)		6			6	16,720	892	832	(61)		(61)
100149696	NEW YORK	NY		04/26/2024		(15,708)		(81)			(81)	16,720	931	911	(21)		(21)
100151558	SPANAWAY	WA		05/10/2024		932		(17)			(17)		915	915			
100088206	LAKE ELSINORE	CA		10/13/2022		1,442		(86)			(86)		1,357	1,357			
100127600	VALDEZ	NM		09/08/2023		881		5			5		886	886			
100173212	HENDERSON	NV		10/30/2024		989		(38)			(38)		951	951			
100144188	SAVANNAH	GA		03/07/2024		972		(23)			(23)		950	950			
100174629	WOODBRIDGE	VA		10/31/2024		966		(81)			(81)		885	885			
100141906	PALMDALE	CA		03/27/2024		809		(67)			(67)		742	742			
100135945	LIBERTY HILL	TX		11/15/2023		4,651		(47)			(47)		4,604	4,604			
100133110	DAVENPORT	FL		11/29/2023		807		87			87		894	894			
100147003	LACEY	WA		03/27/2024		1,004		(50)			(50)		954	954			
100170351	ENTIAT	WA		10/08/2024		1,023		(42)			(42)		981	981			
100169032	PORT SAINT LUCIE	FL		09/27/2024		3,183		(111)			(111)		3,073	3,073			
5.00005E+11	ZANDVOORT	NLD		08/28/2024													
100110354	GLEN ST MARY	FL		06/30/2023		1,203		(5)			(5)		1,198	1,198			
100116762	ELMHURST	NY		07/20/2023		1,226		1,227			1,227		2,453	2,453			
100128000	KENT	WA		09/08/2023		1,080		186			186		1,265	1,265			
100119249	SURPRISE	AZ		07/31/2023		942		(43)			(43)		899	899			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161921	SALT LAKE CITY	UT		07/31/2024		841		191			191		1,032	1,032			
100117862	NEWARK	NJ		07/20/2023		442		(13)			(13)		429	429			
100071055	HAZLET	NJ		10/01/2021		2,256		37			37		2,292	2,292			
100137043	PORT SAINT LUCIE	FL		11/28/2023		1,146		33			33		1,178	1,178			
100144068	LOGANVILLE	GA		03/07/2024		1,433		114			114		1,547	1,547			
100087135	LONG BEACH	CA		10/25/2022		5,083		(5,083)			(5,083)						
100087471	PERRIS	CA		10/25/2022		1,289		132			132		1,421	1,421			
100182111	HENDERSONVILLE	NC		12/12/2024		709		(71)			(71)		638	638			
100107796	HOMESTEAD	FL		05/19/2023		1,193		150			150		1,344	1,344			
100109243	HOLLYWOOD	FL		07/21/2023		835		(118)			(118)		717	717			
100088861	SEATTLE	WA		11/15/2022		1,028		18			18		1,046	1,046			
100169849	COLORADO SPRINGS	CO		09/30/2024		898		(63)			(63)		835	835			
100031452	ANTIOCH	CA		03/29/2019		1,539		348			348		1,887	1,887			
100141695	HILLSBORO	OR		01/30/2024		641		(76)			(76)		565	565			
100162812	CELINA	TX		08/12/2024		920		(28)			(28)		892	892			
100146972	HOMESTEAD	FL		03/26/2024		925		10			10		935	935			
100065198	COMMERCE CITY	CO		07/14/2021		2,136		(91)			(91)		2,045	2,045			
100175258	MANCHESTER	CT		11/05/2024		929		(59)			(59)		870	870			
100118120	PUNTA GORDA	FL		07/20/2023		589		(84)			(84)		506	506			
100082150	MIAMI	FL		04/14/2022		1,683		(96)			(96)		1,587	1,587			
100142917	MONTE	CA		02/09/2024		828		(6)			(6)		822	822			
100076225	FRISCO	TX		01/07/2022		1,955		(79)			(79)		1,876	1,876			
100014838	NEW BUFFALO	MI		11/28/2017		2,530		(87)			(87)		2,443	2,443			
100151488	WEST ORANGE	NJ		05/10/2024		937		(25)			(25)		911	911			
100153239	KENNETT SQUARE	PA		05/30/2024		1,062		(4)			(4)		1,058	1,058			
100084773	MIAMI	FL		08/02/2022		942		(281)			(281)		661	661			
100102887	BEACHWOOD	NJ		06/22/2023		795		(10)			(10)		785	785			
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		725		6			6		731	731			
100110707	PORT SAINT LUCIE	FL		08/11/2023		1,858		(132)			(132)		1,726	1,726			
100173126	RIO GRANDE	NJ		10/30/2024		309,172		(6,536)			(6,536)		302,636	302,636			
100168643	PARLIER	CA		09/25/2024		921		(48)			(48)		873	873			
100166235	BREMERTON	WA		09/09/2024		1,028		49			49		1,076	1,076			
100151052	SAN JACINTO	CA		05/08/2024		1,136		181			181		1,317	1,317			
100149349	SPARKS	NV		04/24/2024		5,670		311			311		5,981	5,981			
100024889	ARLETA	CA		09/20/2018		1,577		160			160		1,738	1,738			
100115932	EXPORT	PA		07/20/2023		899		(5)			(5)		894	894			
100160907	SAINT PETERSBURG	FL		07/24/2024		1,238		(41)			(41)		1,196	1,196			
100137944	BAKERSFIELD	CA		12/13/2023		823		(46)			(46)		776	776			
100172151	SHAFTER	CA		10/17/2024		32		(32)			(32)						
100185998	MIAMI	FL		12/26/2024		648		(84)			(84)		565	565			
100147997	DENVER	CO		04/10/2024		983		(73)			(73)		911	911			
100090373	SAN ANTONIO	TX		02/03/2023		808		(183)			(183)		625	625			
100135059	ROUND ROCK	TX		11/01/2023		1,069		89			89		1,158	1,158			
100147028	BIG BEAR LAKE	CA		03/27/2024		900		(22)			(22)		878	878			
100184621	PHOENIX	AZ		12/17/2024		1,694		(186)			(186)		1,508	1,508			
100167754	FREDERICKSBURG	VA		09/19/2024		904		(86)			(86)		818	818			
100186567	WINCHESTER	VA		12/30/2024		707		248			248		956	956			
100166274	ROCKLIN	CA		09/09/2024		(11,100)		(60)			(60)	12,110	950	899	(51)		(51)
100173251	SHOW LOW	AZ		10/30/2024		1,053		(39)			(39)		1,014	1,014			
100119633	CHANDLER	AZ		08/04/2023		35		(35)			(35)						
100155883	MCKINNEY	TX		06/17/2024		939		16			16		955	955			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150794	EAST FALMOUTH	MA		05/08/2024		891		(41)			(41)		850	850			
100071300	LAHAINA	HI		10/01/2021		2,675		98			98		2,773	2,773			
100151553	NASHVILLE	TN		05/10/2024		902		(39)			(39)		863	863			
100139816	UNITED KINGDOM	GBR		12/18/2023		35							35	35			
100171932	HENDERSON	NV		10/17/2024		950		(83)			(83)		867	867			
100013912	JAMAICA	NY		05/25/2017		1,545		165			165		1,710	1,710			
100135141	STOCKTON	CA		11/03/2023		1,484		(74)			(74)		1,411	1,411			
100126295	MEDFORD	NY		08/30/2023		874		(58)			(58)		817	817			
100131819	LIVONIA	MI		10/06/2023		763		(40)			(40)		722	722			
100172353	SUNNY ISLES BEACH	FL		10/23/2024		856		(53)			(53)		803	803			
100175047	WASHINGTON	DC		11/05/2024		936		(119)			(119)		817	817			
100166221	WINCHESTER	VA		09/09/2024		1,082		57			57		1,139	1,139			
100158979	COLUMBUS	OH		08/15/2024		845		(79)			(79)		766	766			
100171845	GLENSIDE	PA		10/17/2024		886		(81)			(81)		805	805			
100154846	LINCOLN	CA		07/19/2024		51,144		(1,437)			(1,437)		49,707	49,707			
100146905	CHATTANOOGA	TN		03/26/2024		794		(10)			(10)		785	785			
100176901	LOXAHATCHEE	FL		11/15/2024		590		(72)			(72)		518	518			
100127652	SAINT AUGUSTINE	FL		09/08/2023		979		(20)			(20)		959	959			
100076364	SARASOTA	FL		12/23/2021		1,565		(252)			(252)		1,312	1,312			
100141751	EL MIRAGE	AZ		01/30/2024		595		(89)			(89)		506	506			
100146900	CHATTANOOGA	TN		03/26/2024		794		(9)			(9)		785	785			
100065354	EVANSTON	IL		07/28/2021		1,980		(148)			(148)		1,832	1,832			
100133860	LAS VEGAS	NV		10/20/2023		808		32			32		839	839			
100171332	DADEVILLE	AL		10/16/2024		873		(81)			(81)		792	792			
100175893	BROOMFIELD	CO		11/14/2024		982		(20)			(20)		962	962			
100167868	EVERETT	WA		09/20/2024		582		(27)			(27)		555	555			
100110205	LAKEWAY	TX		06/30/2023		1,598		48			48		1,646	1,646			
100139605	PALMDALE	CA		12/28/2023		5,027		56			56		5,084	5,084			
100173075	FLEMINGTON	NJ		10/25/2024		65		(65)			(65)						
100152703	ERIE	CO		05/17/2024		1,085		271			271		1,356	1,356			
100153818	CONCORD	NC		07/10/2024		659		(120)			(120)		539	539			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		1,772		(202)			(202)		1,570	1,570			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		2,750		(147)			(147)		2,604	2,604			
100163142	KNOXVILLE	TN		08/13/2024		53,733		(1,047)			(1,047)		52,686	52,686			
100070896	STEPHENS CITY	VA		10/01/2021		2,789		(77)			(77)		2,712	2,712			
100176815	FREEHOLD	NJ		11/15/2024		1,022		(142)			(142)		880	880			
100091050	CROWLEY	TX		01/31/2023		702		(163)			(163)		539	539			
100127468	GILBERT	AZ		09/08/2023		4,353		(56)			(56)		4,297	4,297			
100142540	WEST JORDAN	UT		02/08/2024		974		(19)			(19)		955	955			
100028675	NORTH BERGEN	NJ		10/26/2018		1,516		34			34		1,550	1,550			
100145488	UNITED KINGDOM	GBR		03/12/2024		(4,749)		4,749			4,749						
100076350	ARVADA	CO		01/07/2022		4,166		(175)			(175)		3,991	3,991			
100145181	UNITED KINGDOM	GBR		03/12/2024		(4,909)		4,909			4,909						
100143418	NORTH GRAFTON	MA		02/16/2024		585		(24)			(24)		560	560			
100169927	MELBOURNE	FL		11/08/2024		978		(111)			(111)		867	867			
100057618	NEWARK	NJ		06/30/2021		2,057		(61)			(61)		1,996	1,996			
100054524	MISSION HILLS	CA		03/23/2021		2,268		(172)			(172)		2,096	2,096			
100147882	RENO	NV		04/08/2024		1,064		13			13		1,077	1,077			
100179924	NORTHPORT	AL		11/25/2024		898		(24)			(24)		874	874			
100135277	ROCKAWAY BEACH	OR		11/08/2023		2,001		53			53		2,054	2,054			
100143023	BRIDGEPORT	CT		02/12/2024		507		14			14		521	521			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120226	SURPRISE	AZ		08/18/2023		739		(81)			(81)		657	657			
100172136	CERES	CA		10/17/2024		32		(32)			(32)						
100171624	APEX	NC		10/16/2024		984		(77)			(77)		906	906			
100186707	PALM SPRINGS	FL		12/31/2024		669		(101)			(101)		569	569			
100156729	CARROLLTON	TX		06/26/2024		749		(139)			(139)		611	611			
100165619	GREEN BAY	WI		10/04/2024		839		(107)			(107)		732	732			
100129411	SAN DIEGO	CA		09/26/2023		1,035		40			40		1,075	1,075			
100140311	BREMERTON	WA		01/18/2024		830		(69)			(69)		761	761			
100139553	HOLBROOK	MA		12/28/2023		11,331		127			127		11,459	11,459			
100148549	OLYMPIA	WA		04/12/2024		887		(63)			(63)		824	824			
100168145	FRAMINGHAM	MA		09/20/2024		888		(5)			(5)		883	883			
100149827	MANASSAS	VA		04/29/2024		748		(51)			(51)		697	697			
100139644	CLINTON	CT		12/28/2023		734		(96)			(96)		638	638			
100087005	ATLANTA	GA		11/04/2022		1,826		40			40		1,865	1,865			
100166941	FOREST HILL	TX		09/13/2024		937		(14)			(14)		923	923			
100169811	BOWIE	MD		09/30/2024		861		(77)			(77)		784	784			
100167104	SAN ANTONIO	TX		09/13/2024		891		(166)			(166)		726	726			
100171163	WINTER SPRINGS	FL		11/22/2024		928		(78)			(78)		849	849			
100171406	BERLIN	MD		10/16/2024		701		(63)			(63)		638	638			
100180713	DAVENPORT	FL		11/26/2024		523		(36)			(36)		487	487			
100136557	LEHI	UT		11/20/2023		792		(12)			(12)		779	779			
100185157	MODESTO	CA		12/20/2024		538		(16)			(16)		523	523			
100128474	AURORA	CO		09/15/2023		911		(74)			(74)		837	837			
100167641	PARRISH	FL		09/19/2024		723		(69)			(69)		654	654			
100179986	LA VALLE	WI		11/25/2024		1,250		(35)			(35)		1,215	1,215			
100089075	SIMPSONVILLE	SC		01/06/2023		769		(52)			(52)		717	717			
100081601	HIALEAH	FL		03/24/2022		1,225		(126)			(126)		1,098	1,098			
100117364	VALLEY VILLAGE	CA		07/20/2023		(2,118)		4,210			4,210		2,092	2,092			
100109573	LEOMINSTER	MA		06/14/2023		875		(57)			(57)		819	819			
100151495	ROUND ROCK	TX		05/10/2024		942		(1)			(1)		941	941			
100160090	CAPE CORAL	FL		07/17/2024		863		(55)			(55)		809	809			
100169400	HAILEY	ID		09/30/2024		598		(43)			(43)		555	555			
100142739	PORT ST LUCIE	FL		02/08/2024		807		(43)			(43)		764	764			
100165758	VERO BEACH	FL		08/29/2024		2,417		(196)			(196)		2,221	2,221			
100117959	HOUSTON	TX		07/20/2023		930		(38)			(38)		892	892			
100157577	GRONINGEN	NLD		06/28/2024													
100180798	SCHIEDAM	NLD		11/27/2024													
100134076	HANFORD	CA		10/27/2023		797		(37)			(37)		760	760			
100153321	MILLVILLE	DE		05/30/2024		980		82			82		1,062	1,062			
100044795	SAINT PETERSBURG	FL		11/19/2020		2,913		(410)			(410)		2,503	2,503			
100120308	MONROEVILLE	PA		08/18/2023		721		(81)			(81)		641	641			
100137792	LANCASTER	CA		12/08/2023		1,036		(20)			(20)		1,016	1,016			
100173461	ACWORTH	GA		10/29/2024		1,017		(140)			(140)		877	877			
100128810	STONE MOUNTAIN	GA		09/21/2023		495		(94)			(94)		401	401			
100071581	SAN PEDRO	CA		10/14/2021		(10,095)		(230)			(230)	12,096	1,771	1,791	19		19
100144504	LEESBURG	FL		04/26/2024		734		(95)			(95)		639	639			
100147318	HAAKSBERGEN	NLD		03/27/2024													
100145627	UNITED KINGDOM	GBR		03/12/2024		218		(218)			(218)						
100155353	LOS ANGELES	CA		06/18/2024		935		(94)			(94)		841	841			
100128267	ROYSE CITY	TX		09/14/2023		1,784		(86)			(86)		1,698	1,698			
100143133	AUBURN	WA		02/16/2024		888		(64)			(64)		824	824			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146670	WESLEY CHAPEL	FL		03/20/2024		1,042		(139)			(139)		902	902			
100176765	TAMPA	FL		11/15/2024		685		(141)			(141)		544	544			
100170270	DURHAM	NC		10/08/2024		890		(98)			(98)		793	793			
100072001	MISSOURI CITY	TX		10/29/2021		1,685		(182)			(182)		1,503	1,503			
100179909	TUCSON	AZ		11/25/2024		808		(23)			(23)		785	785			
100074470	PROVIDENCE	RI		12/02/2021		1,757		(222)			(222)		1,535	1,535			
100114749	PHOENIX	AZ		07/07/2023		2,660		(84)			(84)		2,576	2,576			
100149480	MC ALLEN	TX		04/24/2024		883		(74)			(74)		809	809			
100174497	FORT WASHINGTON	MD		10/31/2024		483		(125)			(125)		358	358			
100166153	JEFFERSONTON	VA		09/09/2024		940		(62)			(62)		878	878			
100147008	WASHINGTON	DC		03/27/2024		1,437		(13)			(13)		1,423	1,423			
100151567	NORTH LAS VEGAS	NV		05/10/2024		1,158		(73)			(73)		1,085	1,085			
100144192	PORT ORCHARD	WA		03/07/2024		1,048		7			7		1,055	1,055			
100108477	LOWELL	MA		05/25/2023		2,420		(92)			(92)		2,328	2,328			
100142640	PORT SAINT LUCIE	FL		02/08/2024		832		(79)			(79)		752	752			
100166919	KIMBERLY	ID		09/13/2024		870		(51)			(51)		818	818			
100160904	ROYERSFORD	PA		07/24/2024		956		(50)			(50)		906	906			
100139972	OCEANSIDE	CA		01/09/2024		912		(66)			(66)		846	846			
100128727	MEDFORD	NY		09/21/2023		1,144		(47)			(47)		1,097	1,097			
100114919	ROSWELL	GA		07/13/2023		1,207		(79)			(79)		1,127	1,127			
100173327	SURPRISE	AZ		10/30/2024		1,010		(60)			(60)		950	950			
100146730	GLENDALE	AZ		03/20/2024		(14)		14			14						
100151557	TAVERNIER	FL		05/10/2024		892		(58)			(58)		834	834			
100150124	FREDERICKSBURG	VA		06/14/2024		703		(84)			(84)		619	619			
100129546	HEBER CITY	UT		09/29/2023		1,189		243			243		1,432	1,432			
100129229	WINTER PARK	FL		11/03/2023		1,981		(58)			(58)		1,923	1,923			
100139767	UNITED KINGDOM	GBR		12/18/2023													
100186463	SPRINGFIELD	MA		12/30/2024		612		(16)			(16)		595	595			
100182505	GILBERT	AZ		12/12/2024		989		10			10		999	999			
100127593	SPARKS	NV		09/08/2023		1,243		241			241		1,485	1,485			
100137818	PEARLAND	TX		12/08/2023		707		(84)			(84)		624	624			
100182674	CHISAGO CITY	MN		12/12/2024		616		(39)			(39)		577	577			
4010049486	CAMDEN	NJ		05/31/2023		891		(86)			(86)		805	805			
100043034	BENICIA	CA		05/28/2020		3,004		438			438		3,442	3,442			
100025927	STOCKTON	CA		09/20/2018		1,180		143			143		1,323	1,323			
100158176	UNITED KINGDOM	GBR		07/09/2024		(5,229)		5,229			5,229						
100151079	HIGHLANDS RANCH	CO		05/08/2024		960		(33)			(33)		927	927			
100084818	TAMPA	FL		08/02/2022		897		(43)			(43)		855	855			
100120911	MOSELEY	VA		08/30/2023		940		52			52		991	991			
100160884	OCEAN CITY	NJ		07/24/2024		109,511		(2,910)			(2,910)		106,601	106,601			
100172421	FREEHOLD	NJ		10/23/2024		937		(76)			(76)		861	861			
100157850	LAMBERTVILLE	NJ		07/09/2024		885		(27)			(27)		858	858			
100143080	MINNEAPOLIS	MN		02/16/2024		875		(35)			(35)		840	840			
100171658	MIDDLETOWN	DE		10/16/2024		793		(96)			(96)		697	697			
100102049	KISSIMMEE	FL		04/14/2023		5		(5)			(5)						
100167974	SAN BERNARDINO	CA		09/20/2024		980		10			10		990	990			
100151288	TRACY	CA		05/10/2024		969		(34)			(34)		935	935			
100163856	CHARLOTTE	NC		09/27/2024		892		(131)			(131)		761	761			
100128210	COLLEGE STATION	TX		09/18/2023		840		39			39		879	879			
100153399	ASHFORD	CT		05/30/2024		841		(46)			(46)		794	794			
100108035	MESA	AZ		05/25/2023		2,816		239			239		3,054	3,054			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116152	WILDOMAR	CA		07/20/2023		1,136		421			421		1,557	1,557			
100133451	JORDAN	MN		10/19/2023		883		(44)			(44)		839	839			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		927		(86)			(86)		841	841			
100128214	BRIGANTINE	NJ		09/18/2023		1,054		(12)			(12)		1,042	1,042			
100136384	ALEDO	TX		11/20/2023		794		(9)			(9)		785	785			
100117221	ORADELL	NJ		07/20/2023		1,118		522			522		1,640	1,640			
100147055	SCOTTSDALE	AZ		03/27/2024		909		(33)			(33)		876	876			
100172574	HESPERIA	CA		10/23/2024		1,023		(72)			(72)		951	951			
100128185	SHELTON	WA		09/18/2023		3,963		113			113		4,076	4,076			
100079742	MISSION VIEJO	CA		04/08/2022		(2,371)		2,371			2,371						
100025808	ARLETA	CA		09/20/2018		1,889		27			27		1,917	1,917			
100140296	WESTON	TX		01/18/2024		831		(16)			(16)		815	815			
100136431	COACHELLA	CA		11/20/2023		1,009		268			268		1,277	1,277			
100181256	WEBSTER	MA		12/06/2024		586		52			52		638	638			
100081329	WEST LAKE HILLS	TX		03/18/2022		1,997		183			183		2,180	2,180			
100137230	NAPLES	FL		11/29/2023		849		(13)			(13)		836	836			
100166936	OAKLAND	MD		09/13/2024		840		(15)			(15)		825	825			
100168665	WEST PALM BEACH	FL		09/25/2024		1,088		(111)			(111)		977	977			
100151266	KENNESAW	GA		05/10/2024		869		(56)			(56)		813	813			
100154558	SACRAMENTO	CA		06/14/2024		3,611		(122)			(122)		3,489	3,489			
100011408	RIDGEFIELD	CT		12/23/2016		4,258		1,128			1,128		5,386	5,386			
100130250	HICKORY	NC		09/28/2023		42		(42)			(42)						
100131571	TUJUNGA	CA		10/05/2023		922		(33)			(33)		889	889			
100158007	KISSIMMEE	FL		07/09/2024		859		(42)			(42)		817	817			
100170363	ANNA	TX		10/08/2024		897		(81)			(81)		817	817			
100117732	SUGAR LAND	TX		07/20/2023		1,066		438			438		1,504	1,504			
100109958	LAS VEGAS	NV		06/22/2023		1,004		(61)			(61)		943	943			
100150834	RENTON	WA		05/08/2024		1,357		(16)			(16)		1,341	1,341			
100180443	OAKLEY	CA		11/25/2024		1,050		25			25		1,075	1,075			
100171486	LITTLE ELM	TX		10/16/2024		1,045		(55)			(55)		990	990			
100180039	JENSEN BEACH	FL		11/25/2024		939		(45)			(45)		893	893			
100177873	LEESBURG	VA		11/19/2024		1,915		(178)			(178)		1,737	1,737			
100108948	WEST PALM BEACH	FL		05/31/2023		869		(126)			(126)		743	743			
100168493	DURHAM	NC		09/25/2024		13,392		(386)			(386)		13,005	13,005			
100087722	SYRACUSE	UT		10/07/2022		2,255		(103)			(103)		2,152	2,152			
100167477	EL CENTRO	CA		10/31/2024		898		(120)			(120)		778	778			
100143658	CARROLLTON	TX		02/22/2024		859		(25)			(25)		834	834			
100168010	HUNTLEY	IL		09/20/2024		645		(57)			(57)		588	588			
100117550	MORENO VALLEY	CA		07/20/2023		1,099		132			132		1,231	1,231			
100071552	LOS ANGELES	CA		10/14/2021		2,160		(107)			(107)		2,053	2,053			
100118142	PITTSBURG	CA		07/20/2023		1,046		6			6		1,052	1,052			
100172950	LAKE ELSINORE	CA		10/25/2024		592		(83)			(83)		509	509			
100168601	KNOXVILLE	TN		09/25/2024		954		(63)			(63)		892	892			
100164547	LAWRENCEVILLE	GA		08/21/2024		2,519		(187)			(187)		2,332	2,332			
100091858	BOSTON	MA		01/30/2023		551		(46)			(46)		506	506			
100179504	ARGYLE	TX		11/21/2024		3,533		(40)			(40)		3,493	3,493			
100136366	LEHIGH ACRES	FL		11/20/2023		883		40			40		923	923			
100162291	JARRELL	TX		09/06/2024		705		(131)			(131)		574	574			
100150967	SUGAR GROVE	NC		05/08/2024		986		(31)			(31)		955	955			
100120291	MANSFIELD	TX		08/18/2023		4,314		(131)			(131)		4,183	4,183			
100133858	MACOMB	MI		10/20/2023		411		(10)			(10)		401	401			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103096	BAY SHORE	NY		04/21/2023		886		(56)			(56)		831	831			
100127542	SILOAM SPRINGS	AR		09/08/2023		1,072		68			68		1,140	1,140			
100167105	HOMESTEAD	FL		09/13/2024		745		(113)			(113)		632	632			
100120283	ATLANTA	GA		08/18/2023		790		(50)			(50)		740	740			
100151304	WINCHESTER	CA		05/10/2024		1,004		77			77		1,082	1,082			
100155045	GLENDALE	AZ		07/19/2024		1,469		(71)			(71)		1,398	1,398			
100144156	LODI	CA		03/07/2024		860		(27)			(27)		833	833			
100153092	BRADENTON	FL		06/27/2024		882		29			29		912	912			
100161801	PAYETTE	ID		07/31/2024		810		(78)			(78)		733	733			
100151183	CHARLOTTE	NC		05/10/2024		1,357		(65)			(65)		1,292	1,292			
100076790	VALRICO	FL		12/27/2021		1,682		(373)			(373)		1,309	1,309			
100031435	CARSON	CA		03/29/2019		1,387		323			323		1,710	1,710			
100153068	SACRAMENTO	CA		06/27/2024		836		(84)			(84)		752	752			
100166021	ABERDEEN	NC		09/06/2024		931		(102)			(102)		829	829			
100143138	APEX	NC		02/16/2024		1,366		(99)			(99)		1,266	1,266			
100026061	SAN JOSE	CA		09/20/2018		1,585		(18)			(18)		1,568	1,568			
100148109	MARYSVILLE	WA		04/10/2024		1,047		(46)			(46)		1,001	1,001			
100178441	DIAMOND BAR	CA		11/21/2024		951		(91)			(91)		860	860			
100185840	PLAINVIEW	NY		12/26/2024		478		(87)			(87)		391	391			
100143246	INDIAN ROCKS BEACH	FL		02/16/2024		907		(57)			(57)		850	850			
19135	WESTMONT	IL		12/21/2011		10,572		(47)			(47)		10,525	10,525			
100153337	SANIBEL	FL		05/30/2024		2,627		77			77		2,704	2,704			
100115814	BIG BEAR LAKE	CA		07/20/2023		943		(74)			(74)		869	869			
100132251	WINTER GARDEN	FL		10/13/2023		657		54			54		711	711			
100151193	ANTIOCH	CA		05/10/2024		874		(74)			(74)		800	800			
100109289	LOS ANGELES	CA		06/12/2023		1,016		(22)			(22)		993	993			
100176696	SUNNY ISLES BEACH	FL		11/15/2024		642		(113)			(113)		528	528			
100180783	CLOVIS	CA		11/26/2024		2,470		(93)			(93)		2,377	2,377			
100147729	LEWISVILLE	TX		04/05/2024		1,472		(27)			(27)		1,445	1,445			
100147890	MERCED	CA		04/08/2024		2,516		212			212		2,728	2,728			
100087413	MICCO	FL		10/25/2022		2,331		340			340		2,671	2,671			
100179806	ORLANDO	FL		11/21/2024		11,500		(249)			(249)		11,251	11,251			
100164501	GEORGETOWN	TX		08/21/2024		931		(18)			(18)		913	913			
100010650	SEVERNA PARK	MD		12/23/2016		2,402		753			753		3,155	3,155			
100158428	LEESBURG	FL		07/10/2024		888		(39)			(39)		849	849			
100176544	GLADYS	VA		11/15/2024		(11,102)		(62)			(62)	11,992	828	795	(33)		(33)
100109695	LAS VEGAS	NV		06/15/2023		3		(3)			(3)						
100181986	MELISSA	TX		12/12/2024		955		19			19		974	974			
100075962	DUNNELLEN	NJ		01/07/2022		2,435		6			6		2,441	2,441			
100144468	ROSEVILLE	CA		04/26/2024		2,178		(35)			(35)		2,143	2,143			
100160982	BRADENTON	FL		07/24/2024		874		(82)			(82)		792	792			
100076507	LAS VEGAS	NV		12/21/2021		53		(53)			(53)						
100176921	CAPE CORAL	FL		11/15/2024		31		(31)			(31)						
100151590	ATTLEBORO	MA		05/10/2024		933		(20)			(20)		913	913			
100136773	BRIDGEPORT	CT		11/27/2023		798		(39)			(39)		759	759			
100145333	UNITED KINGDOM	GBR		03/12/2024		60		(60)			(60)						
100102040	LAS VEGAS	NV		04/14/2023		2,917		(326)			(326)		2,591	2,591			
100119875	DAVIE	FL		08/10/2023		1,131		(46)			(46)		1,085	1,085			
100171410	VENTNOR	NJ		10/16/2024		953		(69)			(69)		884	884			
100182689	GRAFF	MO		12/12/2024		908		(46)			(46)		862	862			
100176644	VICTORVILLE	CA		11/15/2024		316		(84)			(84)		232	232			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100166347	LAUDERHILL	FL		10/24/2024		19		(19)			(19)						
100089011	HIALEAH	FL		11/04/2022		666		(129)			(129)		537	537			
100131919	NORTH MYRTLE BEACH	SC		10/13/2023		965		(11)			(11)		954	954			
100160122	ATLANTIC BCH	FL		07/17/2024		940		(18)			(18)		922	922			
100102733	FAIRBURN	GA		06/22/2023		888		(132)			(132)		755	755			
100158921	LAS VEGAS	NV		07/12/2024		1,002		(16)			(16)		986	986			
100186523	BOYNE CITY	MI		12/30/2024		891		(22)			(22)		870	870			
100127601	HEBER CITY	UT		09/08/2023		1,023		(18)			(18)		1,005	1,005			
100168698	METUCHEN	NJ		09/25/2024		905		(152)			(152)		752	752			
100110644	SAN MARCOS	CA		06/30/2023		1,106		(15)			(15)		1,091	1,091			
100120883	GALVESTON	TX		08/28/2023		2,686		(40)			(40)		2,645	2,645			
100060086	RIVERSIDE	CA		06/25/2021		(9,531)		(160)			(160)	12,018	2,328	2,359	30		30
100154876	WHITTIER	CA		07/19/2024		927		(98)			(98)		829	829			
100130338	HELOTES	TX		09/28/2023		508		38			38		546	546			
100160523	COLORADO SPRINGS	CO		07/19/2024		429		(5)			(5)		424	424			
100164271	EDISON	NJ		08/21/2024		17,013		(286)			(286)		16,727	16,727			
100119884	MIAMI	FL		08/10/2023		830		18			18		848	848			
100084662	PANAMA CITY	FL		08/02/2022		99,767		877			877		100,644	100,644			
100144407	VENICE	FL		03/07/2024		1,238		(31)			(31)		1,207	1,207			
100129457	SCHAUMBURG	IL		09/29/2023		975		(27)			(27)		948	948			
100133157	BRENTWOOD	CA		11/29/2023		306		526			526		832	832			
100030711	SAN DIEGO	CA		04/09/2019		1,043		440			440		1,484	1,484			
100143260	MONROE	WA		02/16/2024		970		(54)			(54)		916	916			
100102399	SACRAMENTO	CA		06/07/2023		1,029		(119)			(119)		910	910			
100020308	CATHEDRAL CITY	CA		07/17/2018		1,914		(72)			(72)		1,842	1,842			
100121006	DAVENPORT	FL		08/30/2023		29,159		283			283		29,442	29,442			
100181204	TEMPE	AZ		12/06/2024		(15,959)		(94)			(94)	16,550	496	407	(89)		(89)
100148215	MODESTO	CA		04/12/2024		(8,891)		(157)			(157)	11,981	2,933	2,910	(23)		(23)
100179473	CARROLLTON	TX		11/21/2024		1,364		4			4		1,368	1,368			
100179584	PHOENIX	AZ		11/21/2024		6,018		(102)			(102)		5,915	5,915			
100161120	MERCED	CA		07/24/2024		1,003		18			18		1,021	1,021			
100120219	PEACHTREE CITY	GA		08/18/2023		(4,976)		(201)			(201)	11,971	6,794	6,694	(100)		(100)
100151986	KAILUA KONA	HI		06/14/2024		830		(41)			(41)		789	789			
100174185	STAR	ID		10/31/2024		860		(73)			(73)		787	787			
100176706	IRVINGTON	NJ		11/15/2024		272		(65)			(65)		208	208			
100135393	SEBRING	FL		11/13/2023		(11,039)		28			28	11,974	964	894	(70)		(70)
100161376	HERMITAGE	TN		07/25/2024		888		(65)			(65)		823	823			
100132567	CLERMONT	FL		11/03/2023		692		54			54		747	747			
100131646	LIBERTY HILL	TX		10/06/2023		852		27			27		879	879			
100147878	JACKSON TOWNSHIP	NJ		04/08/2024		1,043		(3)			(3)		1,040	1,040			
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		1,283		(31)			(31)		1,252	1,252			
100060185	HAVERHIL	MA		06/25/2021		1,749		(78)			(78)		1,671	1,671			
100115974	LAMOINE	ME		07/20/2023		957		(70)			(70)		887	887			
100119535	MANOR	TX		07/28/2023		904		192			192		1,097	1,097			
100149027	BUDA	TX		04/19/2024		846		(137)			(137)		708	708			
100163135	PALM DESERT	CA		08/13/2024		796		(83)			(83)		713	713			
100119156	MOUNT PLEASANT	SC		07/31/2023		880		12			12		893	893			
100080888	FRESNO	CA		03/10/2022		2,101		(248)			(248)		1,853	1,853			
100144079	SURF CITY	NC		03/07/2024		1,664		11			11		1,675	1,675			
100152608	LEHIGH ACRES	FL		05/17/2024		911		10			10		920	920			
100119992	ORLANDO	FL		08/11/2023		989		5			5		994	994			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178106	SAN DIEGO	CA		11/19/2024		1,990		(138)			(138)		1,851	1,851			
100173047	BIRDSBORO	PA		10/25/2024		758		(95)			(95)		664	664			
100140153	PARRISH	FL		01/09/2024		958		(32)			(32)		926	926			
100186693	SUGAR HILL	GA		12/31/2024		325		(39)			(39)		285	285			
100089596	BANNER ELK	NC		01/30/2023		698		(30)			(30)		668	668			
100157694	MAPLE GROVE	MN		06/28/2024		575		(127)			(127)		448	448			
100176896	BELTSVILLE	MD		11/15/2024		945		(5)			(5)		940	940			
100079228	FORT WALTON BEACH	FL		02/14/2022		1,814		(68)			(68)		1,746	1,746			
100171954	MERIDIAN	ID		10/17/2024		1,157		80			80		1,237	1,237			
100181961	HATFIELD	PA		12/12/2024		1,041		202			202		1,243	1,243			
100135736	JENSEN BEACH	FL		11/10/2023		786		117			117		904	904			
100147832	STERLING	VA		04/08/2024		972		(45)			(45)		927	927			
100087191	SAN FERNANDO	CA		10/25/2022		1,962		216			216		2,178	2,178			
100171946	FORT WORTH	TX		10/17/2024		1,736		(85)			(85)		1,650	1,650			
100117669	LITTLETON	CO		07/20/2023		1,043		9			9		1,052	1,052			
100132267	SEASIDE PARK	NJ		10/13/2023		1,022		4			4		1,026	1,026			
100080851	BRIGHTON	CO		03/10/2022		77		(77)			(77)						
100173148	BASS LAKE	CA		10/30/2024		1,078		(14)			(14)		1,064	1,064			
100119374	ROCKPORT	TX		07/31/2023		917		(43)			(43)		874	874			
100135567	TOWSON	MD		11/13/2023		844		(31)			(31)		813	813			
100173853	LIBERTYVILLE	IL		10/31/2024		594		(106)			(106)		488	488			
100102390	BLOOMINGDALE	IL		06/07/2023		1,072		(28)			(28)		1,044	1,044			
100145681	UNITED KINGDOM	GBR		03/12/2024		(5,169)		5,169			5,169						
100144505	CITRUS HEIGHTS	CA		04/26/2024		1,038		(23)			(23)		1,016	1,016			
100152498	HOMOSASSA	FL		05/17/2024		1,955		(27)			(27)		1,928	1,928			
100142221	CROFTON	MD		03/15/2024		1,074		(129)			(129)		946	946			
100134455	PROVINCETOWN	MA		10/30/2023		832		(11)			(11)		821	821			
100168654	CHARLOTTE	NC		09/25/2024		895		(61)			(61)		834	834			
100172892	PERRIS	CA		10/25/2024		1,067		(8)			(8)		1,059	1,059			
100148997	SANTA ANA	CA		04/19/2024		852		(85)			(85)		767	767			
100169086	CAPE CORAL	FL		09/27/2024		1,036		(34)			(34)		1,002	1,002			
100065081	FRUITLAND	ID		07/14/2021		2,028		(134)			(134)		1,894	1,894			
100172360	POOLER	GA		10/23/2024		940		(87)			(87)		853	853			
100076193	LAWRENCE	MA		01/07/2022		1,933		(72)			(72)		1,861	1,861			
100173122	TRENTON	ME		10/30/2024		793		(57)			(57)		736	736			
100159942	LAUDERHILL	FL		08/16/2024		801		(141)			(141)		661	661			
100133541	SNOHOMISH	WA		10/19/2023		696		(67)			(67)		630	630			
100101807	BRIDGEPORT	CT		03/31/2023		683		125			125		808	808			
100134856	MIAMI	FL		10/30/2023		374		421			421		794	794			
100129234	CATHEDRAL CITY	CA		11/03/2023		1,503		(29)			(29)		1,474	1,474			
100168488	CUMMING	GA		09/25/2024		891		(79)			(79)		812	812			
100161042	BLUFFTON	SC		07/24/2024		835		(27)			(27)		808	808			
100130309	DENVER	CO		09/28/2023		721		(101)			(101)		620	620			
100162787	LAS VEGAS	NV		08/12/2024		902		(53)			(53)		849	849			
100141969	COMPTON	CA		02/29/2024		839		(86)			(86)		753	753			
100144778	UNITED KINGDOM	GBR		03/12/2024		85		(85)			(85)						
100162347	LONG BEACH	CA		08/06/2024		1,883		(159)			(159)		1,723	1,723			
100159649	EASTON	PA		08/23/2024		846		(118)			(118)		728	728			
100164626	GILBERT	AZ		08/21/2024		879		(94)			(94)		785	785			
100137322	WORCESTER	MA		12/01/2023		517		(11)			(11)		506	506			
100165255	BONITA SPRINGS	FL		08/29/2024		(5)		5			5						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142718	NORTHGLENN	CO		02/08/2024		6,467		3			3		6,471	6,471			
100135619	VICTOR	ID		11/09/2023		865		(63)			(63)		802	802			
100148585	SURPRISE	AZ		04/12/2024		864		(39)			(39)		825	825			
100014329	SILVER SPRING	MD		09/27/2017		4,716		685			685		5,401	5,401			
100162262	NEW BRAUNFELS	TX		09/06/2024		761		(123)			(123)		638	638			
100110356	TULARE	CA		06/30/2023		976		8			8		984	984			
100159580	LAKE WORTH	FL		07/15/2024		811		(60)			(60)		751	751			
100168168	CLOVERDALE	CA		09/20/2024		281		18			18		298	298			
100090697	CENTRAL ISLIP	NY		12/29/2022		860		(84)			(84)		777	777			
100137450	PHOENIX	AZ		01/11/2024		820		(152)			(152)		668	668			
100149749	SPENCER	MA		04/26/2024		(162)		868			868		706	706			
100140946	SNELLVILLE	GA		03/28/2024		634		(99)			(99)		536	536			
100153626	TAMPA	FL		05/31/2024		823		48			48		872	872			
100178476	DAVENPORT	FL		11/21/2024		809		(81)			(81)		728	728			
100173024	BAKERSFIELD	CA		10/25/2024		1,107		(63)			(63)		1,044	1,044			
100119848	ST. PETERSBURG	FL		08/08/2023		581		(47)			(47)		534	534			
100081281	LAS VEGAS	NV		03/18/2022		1,822		98			98		1,920	1,920			
100134993	KATY	TX		10/30/2023		1,997		463			463		2,460	2,460			
100140320	MESA	AZ		01/18/2024		834		(63)			(63)		771	771			
100119424	VENICE	FL		07/31/2023		1,204		(56)			(56)		1,148	1,148			
100067896	CHATSWORTH	CA		09/23/2021		2,055		(107)			(107)		1,948	1,948			
100169473	BERWYN	IL		09/30/2024		9,702		(248)			(248)		9,455	9,455			
100026748	SCOTTSDALE	AZ		09/26/2018		5,118		308			308		5,426	5,426			
100154119	HOLIDAY	FL		07/11/2024		1,237		(104)			(104)		1,133	1,133			
100108108	MURRELLS INLET	SC		05/24/2023		933		4			4		937	937			
100088845	WARMINSTER	PA		11/15/2022		12,046		231			231		12,277	12,277			
100099602	TITUSVILLE	FL		04/06/2023		2,929		(60)			(60)		2,869	2,869			
100130406	PORT SAINT LUCIE	FL		09/28/2023		395		(6)			(6)		388	388			
100165761	GAINESVILLE	FL		08/29/2024		857		(50)			(50)		807	807			
100162815	CLINTON	CT		08/12/2024		957		(63)			(63)		895	895			
100127721	EASTON	PA		09/08/2023		4,355		(151)			(151)		4,204	4,204			
100115195	THE BRONX	NY		07/17/2023		596		(71)			(71)		525	525			
100151846	DAVIE	FL		05/10/2024		944		6			6		950	950			
100116557	PHILADELPHIA	PA		07/20/2023		1,070		1,418			1,418		2,488	2,488			
100160227	QUEEN CREEK	AZ		07/18/2024		911		16			16		927	927			
100169407	CAPE CORAL	FL		09/30/2024		596		(68)			(68)		528	528			
100133644	COLTEWAH	TN		10/23/2023		3,314		50			50		3,364	3,364			
100060312	FAIRFAX	VA		06/25/2021		2,095		(90)			(90)		2,005	2,005			
100148105	SAN FRANCISCO	CA		04/10/2024		1,268		(70)			(70)		1,199	1,199			
100100831	BRIGHTON	CO		04/28/2023		1,229		46			46		1,275	1,275			
100186351	APEX	NC		12/30/2024		580		(58)			(58)		522	522			
100151289	FORT LAUDERDALE	FL		05/10/2024		2,268		(49)			(49)		2,219	2,219			
100170125	WOODBRIDGE	VA		10/08/2024		963		(59)			(59)		904	904			
100172352	BOYNTON BEACH	FL		10/23/2024		999		(54)			(54)		945	945			
100179634	SAN ANTONIO	TX		11/21/2024		571		(35)			(35)		535	535			
100132318	ELK GROVE	CA		10/13/2023		950		(49)			(49)		901	901			
100133729	PIPERSVILLE	PA		10/23/2023		1,431		314			314		1,745	1,745			
100131928	SPRING HILL	TN		10/13/2023		802		(20)			(20)		782	782			
100063667	NORTH BELLMORE	NY		07/01/2021		2,539		37			37		2,577	2,577			
100066332	STATEN ISLAND	NY		08/02/2021		2,202		(78)			(78)		2,123	2,123			
100168235	WELDON	CA		09/20/2024		(11,600)		(10)			(10)	11,935	324	335	11		11

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089747	BOCA RATON	FL		12/02/2022		979		39			39		1,018	1,018			
100134585	AUSTIN	TX		10/30/2023		884		(52)			(52)		832	832			
100150631	RIDGEFIELD	WA		05/03/2024		1,031		59			59		1,089	1,089			
100147504	MCKINNEY	TX		04/03/2024		902		(12)			(12)		889	889			
100144175	NORTH KINGSTOWN	RI		03/07/2024		624		(48)			(48)		576	576			
100161066	MERIDIAN	ID		07/24/2024		975		(7)			(7)		968	968			
100044613	MONTEBELLO	CA		11/19/2020		1,578		102			102		1,680	1,680			
100131665	EAGLE MOUNTAIN	UT		10/06/2023		1,007		24			24		1,031	1,031			
100115615	GAITHERSBURG	MD		07/19/2023		898		(27)			(27)		871	871			
100145146	UNITED KINGDOM	GBR		03/12/2024		(14,206)		2,471			2,471	11,964	228	131	(97)		(97)
100017931	ATLANTA	GA		05/22/2018		4,926		(117)			(117)		4,809	4,809			
100175526	BROKEN BOW	OK		12/23/2024		839		(62)			(62)		777	777			
100148978	ESCONDIDO	CA		04/17/2024		670		(67)			(67)		603	603			
100133734	PHOENIX	AZ		10/23/2023		1,077		151			151		1,229	1,229			
100160515	HESPERIA	CA		07/19/2024		615		(87)			(87)		528	528			
100169376	MADEIRA BEACH	FL		09/27/2024		798		(86)			(86)		712	712			
100151923	STERLING	VA		07/10/2024		549		(41)			(41)		508	508			
100055903	WILMINGTON	CA		03/26/2021		2,134		(128)			(128)		2,006	2,006			
100147036	RAHWAY	NJ		03/27/2024		831		(44)			(44)		787	787			
100137814	WINTER GARDEN	FL		12/08/2023		383		412			412		795	795			
100152846	VICTORVILLE	CA		05/22/2024		905		(36)			(36)		869	869			
100011437	ALTADENA	CA		12/23/2016		346		196			196		542	542			
100152236	MANASSAS	VA		05/17/2024		1,472		(21)			(21)		1,451	1,451			
100139837	UNITED KINGDOM	GBR		12/18/2023		1,263							1,263	1,263			
100115192	BROOKHAVEN	NY		07/17/2023		874		(79)			(79)		796	796			
100080822	LAND O LAKES	FL		03/15/2022		21		(21)			(21)						
100134003	HARRIMAN	NY		10/25/2023		738		(63)			(63)		676	676			
100141092	MONROE	NY		01/30/2024		(626)		1,523			1,523		897	897			
100137038	VICTORVILLE	CA		11/28/2023		26		(26)			(26)						
100150945	LAKE FREDERICK	VA		05/08/2024		997		13			13		1,010	1,010			
100139620	KISSIMMEE	FL		12/28/2023		16,429		258			258		16,686	16,686			
100173274	CAROLINA BEACH	NC		10/30/2024		949		(73)			(73)		876	876			
100180214	SARASOTA	FL		11/25/2024		974		1			1		974	974			
100143993	HYANNIS	MA		02/29/2024		4,541		(196)			(196)		4,346	4,346			
100144198	ROSEVILLE	CA		03/07/2024		1,009		52			52		1,061	1,061			
100091794	ACWORTH	GA		01/30/2023		37		(37)			(37)						
100140352	PROSPER	TX		01/18/2024		813		(63)			(63)		750	750			
100090352	DALLAS	TX		02/03/2023		791		(103)			(103)		688	688			
100153976	LAS VEGAS	NV		06/05/2024		841		(71)			(71)		770	770			
100088019	TRINITY	FL		10/25/2022		872		(101)			(101)		772	772			
100181920	CLOVIS	CA		12/12/2024		861		(45)			(45)		816	816			
100181532	BLUFFTON	SC		12/06/2024		421		(35)			(35)		386	386			
100057927	ROSELLE	NJ		06/30/2021		2,058		(4)			(4)		2,054	2,054			
100135447	RIDGEFIELD	WA		11/13/2023		555		(25)			(25)		530	530			
100100753	ALEXANDRIA	VA		04/28/2023		1,249		14			14		1,263	1,263			
100151748	LARGO	FL		05/10/2024		368		(12)			(12)		357	357			
100118627	GARLAND	TX		07/25/2023		908		(85)			(85)		823	823			
100151262	GRAYSON	GA		05/10/2024		884		(80)			(80)		805	805			
100178362	DESERT VIEW	CA		11/20/2024		981		(106)			(106)		875	875			
100118028	CORONA	CA		07/20/2023		1,164		189			189		1,353	1,353			
100137666	KENNESAW	GA		12/08/2023		841		(40)			(40)		801	801			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128842	CHARLOTTESVILLE	VA		09/21/2023		772		(68)			(68)		704	704			
100140787	EAST PATCHOGUE	NY		01/22/2024		758		(71)			(71)		688	688			
100168225	SACRAMENTO	CA		09/20/2024		279		18			18		297	297			
100182670	FLAGSTAFF	AZ		12/12/2024		603		(16)			(16)		587	587			
100169103	ANTELOPE	CA		09/27/2024		1,032		(9)			(9)		1,023	1,023			
100172529	APEX	NC		10/23/2024		846		(82)			(82)		764	764			
100179779	SAN TAN VALLEY	AZ		11/21/2024		995		(52)			(52)		943	943			
100182460	WEST POINT	GA		12/12/2024		610		(40)			(40)		569	569			
100091085	BURRILLVILLE	RI		01/31/2023		365		(60)			(60)		305	305			
100120779	BUENA VISTA	CO		08/25/2023		832		(19)			(19)		813	813			
100180169	ORMOND BEACH	FL		11/25/2024		881		(46)			(46)		835	835			
100141052	ORLANDO	FL		02/20/2024		907		(46)			(46)		862	862			
100065482	SANTA MARIA	CA		07/28/2021		1,843		(152)			(152)		1,691	1,691			
100087037	HOMESTEAD	FL		11/04/2022		820		(61)			(61)		759	759			
100179597	AURORA	CO		11/21/2024		890		(37)			(37)		853	853			
100160174	WILDWOOD	NJ		07/18/2024		1,003		(31)			(31)		972	972			
100164332	APEX	NC		08/21/2024		935		(36)			(36)		899	899			
4010084950	TOLEDO	OH		11/26/2024		776		(22)			(22)		754	754			
100129572	MEDFORD	OR		09/29/2023		965		(22)			(22)		944	944			
100179671	MODESTO	CA		11/21/2024		940		(46)			(46)		894	894			
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		847		(61)			(61)		787	787			
100068404	OCALA	FL		08/25/2021		1,929		(136)			(136)		1,792	1,792			
100174236	CAPE CORAL	FL		10/31/2024		910		(70)			(70)		840	840			
100117826	SAN DIEGO	CA		07/20/2023		5,927		(282)			(282)		5,645	5,645			
100102043	DESERT HOT SPRINGS	CA		04/14/2023		818		(76)			(76)		742	742			
100148823	NORTH RICHLAND HILLS	TX		04/17/2024		1,049		(118)			(118)		932	932			
100024732	PANORAMA CITY	CA		09/20/2018		1,393		(154)			(154)		1,239	1,239			
100164621	KISSIMMEE	FL		08/21/2024		902		(112)			(112)		790	790			
100162728	SILVER SPRING	MD		08/12/2024		842		(53)			(53)		789	789			
100160474	LAKE WORTH	FL		07/19/2024		882		(75)			(75)		807	807			
100117681	DURANGO	CO		07/20/2023		(1,910)		2,875			2,875		965	965			
100156447	SURFSIDE BEACH	SC		06/24/2024		1,068		(44)			(44)		1,025	1,025			
100109816	CENTRAL ISLIP	NY		06/22/2023		1,584		(81)			(81)		1,503	1,503			
100119837	COLLEGE PARK	MD		08/08/2023		944		(42)			(42)		902	902			
100115555	PHILADELPHIA	PA		07/19/2023		1,857		(84)			(84)		1,772	1,772			
100180034	PHILADELPHIA	PA		11/25/2024		1,008		8			8		1,016	1,016			
100120616	FORT WORTH	TX		08/18/2023		998		8			8		1,005	1,005			
100180347	CHARLOTTESVILLE	VA		11/25/2024		1,167		8			8		1,176	1,176			
100137031	ST GEORGE	UT		11/28/2023		946		141			141		1,086	1,086			
100142730	SARASOTA	FL		02/08/2024		883		(62)			(62)		821	821			
100185014	WEST RICHLAND	WA		12/19/2024		(15,789)		(90)			(90)	16,447	568	503	(65)		(65)
100172912	METAIRIE	LA		10/25/2024		657		(99)			(99)		558	558			
100127535	MONROE	NY		09/08/2023		1,011		34			34		1,044	1,044			
100170232	WILMINGTON	NC		10/08/2024		770		(59)			(59)		711	711			
100116040	MERCED	CA		07/20/2023		(14)		14			14						
100152199	COUNCIL BLUFFS	IA		05/17/2024		2,983		11			11		2,994	2,994			
100142867	WAKE FOREST	NC		02/09/2024		(15,595)		(55)			(55)	16,433	783	715	7	(75)	(69)
100164884	LAWRENCEVILLE	GA		08/26/2024		4,077		(142)			(142)		3,936	3,936			
100162081	CLAYTON	NC		07/31/2024		846		(159)			(159)		687	687			
100154581	KRUM	TX		06/14/2024		872		(80)			(80)		792	792			
100158462	CLEARWATER	FL		07/10/2024		803							802	802			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145537	UNITED KINGDOM	GBR		03/12/2024		(4,637)		4,637			4,637						
100079233	PANAMA CITY BEACH	FL		02/14/2022		1,851		(44)			(44)		1,807	1,807			
100133444	FORT WORTH	TX		10/19/2023		3,174		(94)			(94)		3,080	3,080			
100164481	DENVER	NC		08/21/2024		922		(51)			(51)		871	871			
100136653	BARTLETT	TN		01/25/2024		669		(70)			(70)		599	599			
100173332	GLENEDEN BEACH	OR		10/30/2024		1,093		(19)			(19)		1,075	1,075			
100134392	PATERSON	NJ		10/27/2023		640		41			41		681	681			
100138896	HOUSTON	TX		12/21/2023		774		(54)			(54)		719	719			
100170064	LOUISVILLE	KY		11/08/2024		300,084		(15,706)			(15,706)		284,379	284,379			
100155925	HOUSTON	TX		06/17/2024		19,836		(268)			(268)		19,568	19,568			
100168818	PALM COAST	FL		09/26/2024		1,010		(35)			(35)		974	974			
100161420	CUMMING	GA		07/29/2024		918		(27)			(27)		891	891			
100154717	PHOENIX	AZ		07/19/2024		785		(101)			(101)		684	684			
100129401	MISSION	TX		09/26/2023		857		17			17		874	874			
100110278	PAGE	AZ		06/30/2023		1,018		(30)			(30)		989	989			
100173691	PALM DESERT	CA		10/30/2024		966		(79)			(79)		887	887			
100170180	FAYETTEVILLE	AR		10/08/2024		785		(96)			(96)		689	689			
100182612	HOLLY SPRINGS	GA		12/12/2024		593		(73)			(73)		520	520			
100175313	STOCKTON	CA		11/05/2024		977		(19)			(19)		959	959			
100173723	ENTERPRISE	UT		10/30/2024		675		(89)			(89)		585	585			
100134378	GREENACRES	FL		10/27/2023		697		(3)			(3)		694	694			
100150084	ANAHEIM	CA		06/14/2024		763		(61)			(61)		702	702			
100102019	DESERT HOT SPRINGS	CA		04/14/2023		815		(73)			(73)		742	742			
100172332	HEMET	CA		10/23/2024		987		(68)			(68)		919	919			
100132117	SOUTH YARMOUTH	MA		10/13/2023		934		(10)			(10)		924	924			
100156388	KISSIMMEE	FL		07/25/2024		792		(171)			(171)		621	621			
100136888	ATLANTA	GA		11/27/2023		871		(23)			(23)		848	848			
100156519	SPARKS	NV		06/24/2024		1,084		130			130		1,215	1,215			
100180235	LINCOLN	NE		11/25/2024		997		24			24		1,021	1,021			
100061245	N HOLLYWOOD	CA		06/01/2021		1,675		21			21		1,697	1,697			
100133091	HONOLULU	HI		11/29/2023		429		343			343		772	772			
100141962	CELINA	TX		02/29/2024		821		(68)			(68)		754	754			
100129708	LEHI	UT		09/29/2023		897		(50)			(50)		848	848			
100170214	BOTHELL	WA		10/08/2024		1,786		(107)			(107)		1,679	1,679			
100164756	RENO	NV		08/26/2024		1,746		62			62		1,807	1,807			
100169552	PARKER	CO		09/30/2024		591		(53)			(53)		538	538			
100055753	BIRMINGHAM	AL		03/23/2021		1,459		(160)			(160)		1,299	1,299			
100115996	CAPE CORAL	FL		07/20/2023		978		10			10		988	988			
100160589	BIG BEAR LAKE	CA		07/19/2024		881		(113)			(113)		769	769			
100144105	FAIR OAKS RANCH	TX		03/07/2024		1,068		32			32		1,100	1,100			
100151587	VICTORVILLE	CA		05/10/2024		1,679		152			152		1,831	1,831			
100158713	NORTH BRANFORD	CT		07/10/2024		894		(25)			(25)		869	869			
100150462	SACRAMENTO	CA		05/03/2024		2,275		(125)			(125)		2,150	2,150			
100080886	FRESNO	CA		03/10/2022		2,022		(247)			(247)		1,775	1,775			
100159709	CHARLOTTE	NC		08/23/2024		815		(94)			(94)		721	721			
100151955	MURRELLS INLET	SC		06/14/2024		4,090		(149)			(149)		3,941	3,941			
100158884	GRESHAM	OR		07/12/2024		1,186		118			118		1,304	1,304			
100142952	WAYMART	PA		02/09/2024		778		(68)			(68)		709	709			
100145070	UNITED KINGDOM	GBR		03/12/2024		(4,554)		4,554			4,554						
100131777	SILVER SPRING	MD		10/06/2023		1,753		249			249		2,002	2,002			
100162613	CARTERSVILLE	GA		08/12/2024		587		(59)			(59)		528	528			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166959	VERNAL	UT		09/13/2024		853		(71)			(71)		782	782			
100171271	LOWELL	AR		10/16/2024		912		(95)			(95)		817	817			
100100004	PHELAN	CA		03/28/2023		587		18			18		605	605			
100146382	COLTS NECK	NJ		03/19/2024		1,879		(196)			(196)		1,683	1,683			
100151579	LAS VEGAS	NV		05/10/2024		890		(41)			(41)		849	849			
100119988	JUPITER	FL		08/11/2023		1,019		(51)			(51)		968	968			
100128472	EAST STROUDSBURG	PA		09/15/2023		791		(81)			(81)		710	710			
100145226	UNITED KINGDOM	GBR		03/12/2024		70		(70)			(70)						
100176582	ELCHO	WI		11/15/2024		812		(64)			(64)		747	747			
100140377	FRESNO	CA		01/18/2024		1,352		(51)			(51)		1,301	1,301			
100172202	MIAMI	FL		10/17/2024		828		(115)			(115)		713	713			
100131846	PALMDALE	CA		10/06/2023		2,054		(6)			(6)		2,047	2,047			
100184956	JAMAICA	NY		12/19/2024		570		(82)			(82)		487	487			
100129617	VICTORVILLE	CA		09/29/2023		(3)		3			3						
100147938	BIRMINGHAM	MI		04/08/2024		1,059		(32)			(32)		1,027	1,027			
100168894	UNITED KINGDOM	GBR		09/26/2024		82							82	82			
100165728	HONOLULU	HI		08/29/2024		1,494		(61)			(61)		1,434	1,434			
100164923	PATERSON	NJ		08/28/2024		(267)		978			978		711	711			
100152972	LACEY	WA		06/27/2024		777		(89)			(89)		688	688			
100115019	CELINA	TX		07/14/2023		995		(31)			(31)		964	964			
100182530	PHOENIX	AZ		12/12/2024		931		(38)			(38)		894	894			
100161061	PARRISH	FL		07/24/2024		894		(65)			(65)		829	829			
100174205	THE COLONY	TX		10/31/2024		1,271		(67)			(67)		1,204	1,204			
100164252	CARY	NC		08/21/2024		906		(38)			(38)		868	868			
4010078796	AKRON	OH		07/26/2024		765		(39)			(39)		726	726			
100141528	CAPE CORAL	FL		01/30/2024		2,323		41			41		2,364	2,364			
100030851	GARDEN GROVE	CA		04/09/2019		1,221		148			148		1,369	1,369			
100162907	RANCHO CORDOVA	CA		08/12/2024		1,787		173			173		1,960	1,960			
100081760	LOS ANGELES	CA		03/22/2022		1,737		(51)			(51)		1,686	1,686			
100151461	FORNEY	TX		05/10/2024		854		(57)			(57)		797	797			
100110661	RIDGEFIELD	WA		06/30/2023		1,444		144			144		1,588	1,588			
100127472	OAKLAND	CA		09/08/2023		901		(41)			(41)		860	860			
100182159	KEYSTONE	CO		12/12/2024		555		(12)			(12)		543	543			
100139994	ARRINGTON	TN		01/09/2024		825		(30)			(30)		795	795			
100115926	FLORIDA CITY	FL		07/20/2023		985		11			11		996	996			
100088318	PHILADELPHIA	PA		11/10/2022		2,270		(73)			(73)		2,197	2,197			
100139175	WEST VALLEY CITY	UT		12/28/2023		728		(23)			(23)		705	705			
100170280	IOWA CITY	IA		10/08/2024		780		(63)			(63)		717	717			
100171927	LEANDER	TX		10/17/2024		2,422		(78)			(78)		2,344	2,344			
100100079	MIAMI	FL		03/28/2023		801		(80)			(80)		721	721			
100168125	RICHMOND	CA		09/20/2024		937		(4)			(4)		933	933			
100103617	ALEXANDRIA	VA		05/08/2023		644		(71)			(71)		573	573			
100169796	MESA	AZ		09/30/2024		942		(59)			(59)		883	883			
100145499	UNITED KINGDOM	GBR		03/12/2024		(2,738)		4,755			4,755		2,017	2,017			
100135231	STOVER	MO		11/08/2023		923		38			38		961	961			
100110658	RIDGEFIELD	WA		06/30/2023		1,445		144			144		1,589	1,589			
100152327	RIDGEFIELD	WA		05/17/2024		989		208			208		1,197	1,197			
100091380	CARSON	CA		02/22/2023		1,196		28			28		1,223	1,223			
100148889	FREDERICKSBURG	TX		04/17/2024		832		(82)			(82)		750	750			
100135672	ALTAMONTE SPG	FL		11/09/2023		(11,039)		(72)			(72)	11,856	744	666	(78)		(78)
100157540	WILHELMINAOORD	NLD		06/28/2024													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169118	NEW ORLEANS	LA		09/27/2024		874		(73)			(73)		801	801			
100150276	AMSTERDAM	NLD		04/29/2024													
100145324	UNITED KINGDOM	GBR		03/12/2024		151		(63)			(63)		88	88			
100172349	ROSELLE	NJ		10/23/2024		1,061		(11)			(11)		1,050	1,050			
100159691	STOCKTON	CA		08/23/2024		(11,065)		(155)			(155)	11,866	646	624	(22)		(22)
100139055	MIAMI	FL		12/28/2023		644		1			1		645	645			
100026678	BAKERSFIELD	CA		09/26/2018		2,446		170			170		2,617	2,617			
100181522	AURORA	CO		12/06/2024		665		9			9		674	674			
100117534	PERRIS	CA		07/20/2023		1,038		80			80		1,118	1,118			
100101541	MERIDIAN	ID		04/26/2023		1,131		70			70		1,201	1,201			
100091052	HIALEAH	FL		01/31/2023		799		(157)			(157)		642	642			
100144013	BLACKLICK	OH		03/07/2024		873		(61)			(61)		813	813			
100157957	CARSON CITY	NV		07/09/2024		958		120			120		1,078	1,078			
100179394	MALABAR	FL		12/27/2024		334		(47)			(47)		287	287			
100153926	COLORADO SPRINGS	CO		06/05/2024		10		(10)			(10)						
100161494	OAK HARBOR	WA		07/30/2024		844		(45)			(45)		799	799			
100110633	SUN CITY WEST	AZ		06/30/2023		1,003		(17)			(17)		986	986			
100065089	NORTH PALM BEACH	FL		07/14/2021		1,994		(130)			(130)		1,864	1,864			
100161058	AURORA	CO		07/24/2024		1,083		(37)			(37)		1,046	1,046			
100165410	TIGARD	OR		08/29/2024		818		(6)			(6)		812	812			
100178382	RIVIERA BEACH	FL		11/21/2024		782		(30)			(30)		751	751			
100114523	MORENO VALLEY	CA		06/29/2023		1,709		(170)			(170)		1,539	1,539			
100057565	NEWARK	NJ		06/30/2021		1,958		(207)			(207)		1,751	1,751			
100176948	MIAMI	FL		11/15/2024		959		(71)			(71)		887	887			
100159497	CEDAR PARK	TX		07/15/2024		935		(65)			(65)		870	870			
100179622	SACRAMENTO	CA		11/21/2024		842		(52)			(52)		791	791			
100112249	BRONX	NY		06/29/2023		542		1,825			1,825		2,367	2,367			
100168499	WINCHESTER	VA		09/25/2024		1,038		4			4		1,042	1,042			
100135392	DORAL	FL		11/13/2023		883		(23)			(23)		860	860			
100171351	HENRICO	VA		10/16/2024		874		(63)			(63)		811	811			
100182629	STOCKBRIDGE	MA		12/12/2024		4,115		34			34		4,150	4,150			
100135350	DUNELLEN	NJ		11/13/2023		853		4			4		857	857			
100175754	NORCO	CA		11/12/2024		1,203		(93)			(93)		1,110	1,110			
100182453	WOODLAKE	CA		12/12/2024		836		(5)			(5)		831	831			
100149100	MCKINNEY	TX		04/19/2024		776		(168)			(168)		607	607			
100069634	BROCKTON	MA		09/01/2021		2,039		144			144		2,183	2,183			
100145876	SALT LAKE CITY	UT		03/19/2024		2,832		(235)			(235)		2,597	2,597			
100118830	WEST PALM BEACH	FL		08/30/2023		877		(93)			(93)		784	784			
100148488	BARNETT	MO		04/12/2024		863		(47)			(47)		815	815			
100151968	PORT SAINT LUCIE	FL		06/14/2024		617		(87)			(87)		529	529			
100144064	NEWNAN	GA		03/07/2024		(15,405)		(51)			(51)	16,379	923	835	(88)		(88)
100165266	TAMPA	FL		08/29/2024		951		(84)			(84)		867	867			
100171438	OAK ISLAND	NC		10/16/2024		1,379		(44)			(44)		1,335	1,335			
100186261	LAS VEGAS	NV		12/27/2024		(12,981)		(106)			(106)	16,379	3,292	3,213	(80)		(80)
100076809	FORT COLLINS	CO		12/27/2021		1,651		(305)			(305)		1,347	1,347			
100145372	UNITED KINGDOM	GBR		03/12/2024		205		49			49		254	254			
100090988	CHULA VISTA	CA		01/31/2023		1,663		(43)			(43)		1,620	1,620			
100091573	GAITHERSBURG	MD		03/07/2023		690		(101)			(101)		589	589			
100164077	HOPKINTON	MA		08/21/2024		1,131		(61)			(61)		1,071	1,071			
100175632	DALLAS	TX		11/12/2024		(28)		28			28						
100186283	LANCASTER	CA		12/27/2024		802		(105)			(105)		698	698			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186448	PEORIA	AZ		12/30/2024		623		(29)			(29)		594	594			
100134673	WILMINGTON	DE		10/30/2023		1,870		267			267		2,137	2,137			
100185437	TUCSON	AZ		12/20/2024		1,005		102			102		1,108	1,108			
100167474	HOUSTON	TX		10/31/2024		4,568		(237)			(237)		4,331	4,331			
100143715	SUWANEE	GA		02/26/2024		638		(18)			(18)		620	620			
100164471	DAVENPORT	FL		08/21/2024		881		(58)			(58)		824	824			
100158901	WILMINGTON	NC		07/12/2024		1,031		(77)			(77)		955	955			
100163805	PHILADELPHIA	PA		09/27/2024		895		(124)			(124)		771	771			
100143129	NEWNAN	GA		02/16/2024		893		(52)			(52)		840	840			
100182109	WHITE HOUSE	TN		12/12/2024		1,143		55			55		1,198	1,198			
100156322	HARSENS ISLAND	MI		07/25/2024		606		(58)			(58)		548	548			
100086496	SEATAC	WA		09/30/2022		923		(30)			(30)		893	893			
100129681	FORT WALTON BEACH	FL		09/29/2023		882		(31)			(31)		851	851			
100081478	FEDERAL WAY	WA		03/18/2022		2,059		160			160		2,219	2,219			
100084709	HAWTHORNE	FL		08/02/2022		1,130		(163)			(163)		966	966			
100119865	PALM DESERT	CA		08/10/2023		788		(10)			(10)		777	777			
100172319	VICTORVILLE	CA		10/21/2024		1,089		(57)			(57)		1,032	1,032			
100137929	NORCROSS	GA		12/13/2023		700		41			41		741	741			
100139651	STOCKTON	CA		12/28/2023		725		(93)			(93)		632	632			
100151863	TUCSON	AZ		05/10/2024		934		(100)			(100)		834	834			
100162953	BOISE	ID		08/12/2024		794		(59)			(59)		735	735			
100139827	UNITED KINGDOM	GBR		12/18/2023		47							47	47			
100174831	PROVIDENCE	RI		10/31/2024		688		(140)			(140)		548	548			
100168712	MONTAGUE	NJ		09/25/2024		587		(85)			(85)		502	502			
100100020	HAWTHORNE	CA		03/28/2023		795		(74)			(74)		721	721			
100137575	BAKERSFIELD	CA		12/08/2023		3,018		23			23		3,041	3,041			
100091053	PORTLAND	OR		01/31/2023		1,487		(77)			(77)		1,409	1,409			
100159498	GLENDALE	AZ		07/15/2024		906		(55)			(55)		850	850			
100143512	ROSELLE	NJ		02/21/2024		(671)		1,497			1,497		826	826			
100162748	SAN DIEGO	CA		08/12/2024		(10,897)		(62)			(62)	11,860	901	782	(119)		(119)
100178494	GREELEY	CO		11/21/2024		1,395		(60)			(60)		1,335	1,335			
100136950	WOODSTOCK	GA		11/28/2023		854							854	854			
100024862	JAMAICA PLAIN	MA		09/20/2018		2,014		(139)			(139)		1,875	1,875			
100180183	MARION	NC		11/25/2024		767		(107)			(107)		660	660			
100172465	MERIDIAN	ID		10/23/2024		996		(53)			(53)		943	943			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		1,271		184			184		1,456	1,456			
100031227	MERCED	CA		03/29/2019		1,956		126			126		2,082	2,082			
100186686	RICHMOND	VA		12/31/2024		18		(18)			(18)						
100101047	BRONX	NY		04/28/2023		(392)		392			392						
100160360	SACRAMENTO	CA		09/06/2024		928		(143)			(143)		785	785			
100042959	OXNARD	CA		05/28/2020		1,931		80			80		2,011	2,011			
100108329	RICHMOND	VA		05/25/2023		835		(74)			(74)		762	762			
100116058	GULF SHORES	AL		07/20/2023		697		(6)			(6)		690	690			
100172189	TWAIN HARTE	CA		10/17/2024		1,622		(150)			(150)		1,473	1,473			
100108345	HENDERSON	NV		05/25/2023		918		(59)			(59)		859	859			
100160932	CLINTON	WA		07/24/2024		832		(45)			(45)		787	787			
100176601	WOODLAND	CA		11/15/2024		777		(111)			(111)		667	667			
100142776	CELINA	TX		02/08/2024		3,211		(153)			(153)		3,058	3,058			
100151472	ORLANDO	FL		05/10/2024		(11,262)		(31)			(31)	11,879	587	544	(43)		(43)
100150662	NORTHBRIDGE	MA		05/06/2024		880		(44)			(44)		835	835			
100135885	AVENTURA	FL		11/13/2023		775		(60)			(60)		715	715			

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100101663	ORLANDO	FL		04/26/2023		1,096		(27)			(27)		1,070	1,070			
100138099	MURFREESBORO	TN		12/14/2023		(11,201)		41			41	11,879	718	676	(43)		(43)
100169648	ANN ARBOR	MI		09/30/2024		808		(67)			(67)		741	741			
100131639	WINTER PARK	CO		10/06/2023		1,105		(10)			(10)		1,094	1,094			
100130413	HOLLYWOOD	FL		09/28/2023		749		(135)			(135)		614	614			
100162712	MARICOPA	AZ		08/12/2024		952		41			41		993	993			
100081400	PUYALLUP	WA		03/18/2022		1,905		117			117		2,023	2,023			
100054652	TOPSFIELD	MA		03/23/2021		1,424		(192)			(192)		1,232	1,232			
100173145	BOISE	ID		10/30/2024		1,017		(48)			(48)		969	969			
100185607	HUDSON	WI		12/20/2024		533		(64)			(64)		469	469			
100116832	DULUTH	GA		07/20/2023		6,776		4,072			4,072		10,849	10,849			
100117135	STATEN ISLAND	NY		07/20/2023		1,161		829			829		1,991	1,991			
100143191	SEDRO WOOLLEY	WA		02/16/2024		863		(41)			(41)		822	822			
100132481	VERO BEACH	FL		11/03/2023		(902)		1,738			1,738		836	836			
100135193	WEST PALM BEACH	FL		11/07/2023		761		(59)			(59)		702	702			
100169050	CASTLE PINES	CO		09/27/2024		936		(46)			(46)		890	890			
100143906	CROFTON	MD		03/06/2024		813		(114)			(114)		699	699			
100175194	PALM COAST	FL		11/05/2024		1,022		(49)			(49)		973	973			
100143108	KILL DEVIL HILLS	NC		02/16/2024		917		(51)			(51)		866	866			
100170167	SUN CITY	AZ		10/08/2024		851		(89)			(89)		762	762			
100117935	LAS VEGAS	NV		07/20/2023		224		(16)			(16)		208	208			
100076487	AUBURN	MA		12/21/2021		2,122		(77)			(77)		2,046	2,046			
100175875	LEHIGH ACRES	FL		11/12/2024		(745)		1,494			1,494		749	749			
100169541	WINTER PARK	FL		09/30/2024		2,456		(120)			(120)		2,335	2,335			
100079191	POMONA	NY		02/24/2022		1,891		(7)			(7)		1,884	1,884			
100156233	WINTER GARDEN	FL		06/20/2024		1,456		(110)			(110)		1,346	1,346			
100151648	CELINA	TX		05/10/2024		1,784		(16)			(16)		1,767	1,767			
100117589	ORLANDO	FL		07/20/2023		(185)		1,325			1,325		1,140	1,140			
100179657	SACRAMENTO	CA		11/21/2024		2,853		(78)			(78)		2,776	2,776			
100138190	RESEDA	CA		12/14/2023		754		(57)			(57)		697	697			
100142689	MANTECA	CA		02/08/2024		921		(57)			(57)		864	864			
100129514	CRYSTAL	MN		09/29/2023		953		(4)			(4)		949	949			
100010873	ONTARIO	CA		01/27/2017		802		125			125		926	926			
100119303	SMYRNA	GA		07/31/2023		873		(2)			(2)		871	871			
100079847	MCKINNEY	TX		04/08/2022		1,704		(90)			(90)		1,614	1,614			
100143090	SOMERSET	NJ		02/16/2024		1,017		(21)			(21)		996	996			
100141418	LAS VEGAS	NV		01/30/2024		803		(59)			(59)		745	745			
100148566	CANYON LAKE	TX		04/12/2024		944		(15)			(15)		929	929			
100157834	WINTER GARDEN	FL		08/01/2024		915		16			16		931	931			
100130330	PHOENIX	AZ		09/28/2023		1,610		(65)			(65)		1,544	1,544			
100166301	ALBUQUERQUE	NM		10/23/2024		827		(92)			(92)		735	735			
100152684	SEBASTIAN	FL		05/17/2024		894		17			17		911	911			
100164221	FRESNO	CA		08/21/2024		665		(22)			(22)		643	643			
100075985	LINDEN	NJ		01/07/2022		1,989		(46)			(46)		1,943	1,943			
100118672	HIALEAH	FL		07/25/2023		2,243		(121)			(121)		2,122	2,122			
100173050	ATLANTA	GA		10/25/2024		1,191		(104)			(104)		1,087	1,087			
100130453	CENTRAL ISLIP	NY		09/28/2023		700		(44)			(44)		656	656			
100115153	MASTIC BEACH	NY		07/17/2023		858		(57)			(57)		801	801			
100080947	GREER	SC		03/17/2022		843		(14)			(14)		829	829			
100133210	PARRISH	FL		11/29/2023		740		(62)			(62)		678	678			
100154504	TRENTON	NJ		06/14/2024		819		(21)			(21)		798	798			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120689	NASHVILLE	TN		08/25/2023		685		(15)			(15)		670	670			
100150465	QUEEN CREEK	AZ		05/03/2024		992		18			18		1,010	1,010			
100185653	UNITED KINGDOM	GBR		12/20/2024		125							125	125			
100117224	LA PUENTE AREA	CA		07/20/2023		1,133		438			438		1,570	1,570			
100025146	JAMAICA	NY		09/20/2018		1,408		354			354		1,762	1,762			
100100069	BAYONNE	NJ		03/28/2023		(20)		20			20						
4010063700	YOUNGSTOWN	OH		01/30/2024		747		(60)			(60)		687	687			
100107811	OCEAN CITY	MD		05/19/2023		1,040		(17)			(17)		1,023	1,023			
100143659	PEMBROKE PINES	FL		02/22/2024		888		(59)			(59)		830	830			
100178486	ANAHEIM	CA		11/21/2024		988		(46)			(46)		943	943			
100065133	SUN VALLEY	CA		07/14/2021		4,047		(211)			(211)		3,836	3,836			
100149398	CHARLOTTE	NC		04/24/2024		1,006		(15)			(15)		991	991			
100088299	BAYVILLE	NJ		11/10/2022		4,356		(40)			(40)		4,316	4,316			
100138139	GLEN BURNIE	MD		12/14/2023		910		(27)			(27)		882	882			
100127618	ATHOL	ID		09/08/2023		902		(26)			(26)		876	876			
100133831	CALEXICO	CA		10/20/2023		714		(65)			(65)		648	648			
100137072	CARSON CITY	NV		11/28/2023		2,062		(19)			(19)		2,043	2,043			
100175387	RAHWAY	NJ		11/05/2024		1,054		1			1		1,055	1,055			
100115951	KINGSLAND	TX		07/20/2023		1,154		(3)			(3)		1,151	1,055		(96)	(96)
100180471	GALLATIN	TN		11/26/2024		902		(87)			(87)		814	814			
100137065	FORESTHILL	CA		11/28/2023		817		10			10		827	827			
100054951	WOODBURY	CT		03/23/2021		(10,041)		(210)			(210)	11,862	1,611	1,600		(11)	(11)
100152746	ROCKLAND	MA		05/22/2024		832		17			17		849	849			
100114643	NAPLES	FL		06/29/2023		942		66			66		1,008	1,008			
100137704	HILLSBORO	OR		12/08/2023		(15,345)		(13)			(13)	16,319	961	883		(79)	(79)
100102599	DETROIT	MI		06/07/2023		963		97			97		1,059	1,059			
100147054	LONG POND	PA		03/27/2024		971		(23)			(23)		948	948			
100168003	MASHPEE	MA		09/20/2024		830		(27)			(27)		803	803			
100156822	TROUTDALE	OR		06/27/2024		11,089		(217)			(217)		10,872	10,872			
100141616	WOOSTER	OH		01/30/2024		1,001		17			17		1,018	1,018			
100090907	MANTECA	CA		01/31/2023		1,481		63			63		1,544	1,544			
100151884	LAKE WORTH	FL		05/10/2024		1,146		(95)			(95)		1,051	1,051			
100148529	COLLINSVILLE	CT		04/12/2024		878		(76)			(76)		803	803			
100168071	SILVER SPRING	MD		09/20/2024		261		14			14		275	275			
100136911	NORTH CAPE MAY	NJ		11/27/2023		918		112			112		1,029	1,029			
100180337	RINGWOOD	NJ		11/25/2024		974		10			10		984	984			
100165376	SAVAGE	MD		08/29/2024		774		(39)			(39)		735	735			
100128090	GOODLETTSVILLE	TN		09/08/2023		1,053		122			122		1,175	1,175			
100186021	POMPANO BEACH	FL		12/27/2024		550		26			26		576	576			
100175253	AUSTIN	TX		11/05/2024		981		(35)			(35)		945	945			
100080940	WHITNEY	TX		04/01/2022		1,482		(204)			(204)		1,278	1,278			
100076504	HOLLYWOOD	FL		12/21/2021		30		(30)			(30)						
100028554	ARLETA	CA		10/26/2018		1,338		35			35		1,373	1,373			
100182394	HOUSTON	TX		12/12/2024		642		68			68		710	710			
100129580	DALLAS	TX		09/29/2023		911		(49)			(49)		862	862			
100078743	COTTONWOOD	CA		02/25/2022		1,571		(230)			(230)		1,341	1,341			
100102491	CHAPEL HILL	NC		06/07/2023		3,664		118			118		3,782	3,782			
100129624	NASHVILLE	TN		09/29/2023		955		(11)			(11)		945	945			
100138079	ANTIOCH	TN		12/13/2023		276		(24)			(24)		252	252			
100154904	EDISON	NJ		07/19/2024		800		(103)			(103)		697	697			
100170347	CLEVELAND	TN		10/08/2024		863		(83)			(83)		780	780			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119163	LENEXA	KS		07/31/2023		887		4			4		891	891			
100163399	LAS VEGAS	NV		09/27/2024		1,697		(57)			(57)		1,639	1,639			
100114938	WAUSAU	WI		07/13/2023		992		(22)			(22)		969	969			
100075991	NASHUA	NH		01/07/2022		1,712		(185)			(185)		1,527	1,527			
100144071	MCGAHEYSVILLE	VA		03/07/2024		890		(64)			(64)		827	827			
100053479	ROSHARON	TX		03/23/2021		1,107		(131)			(131)		977	977			
100127977	ANTIOCH	TN		09/08/2023		985		104			104		1,089	1,089			
100164601	HUTTO	TX		08/21/2024		955		(179)			(179)		777	777			
100127714	ROSELLE	NJ		09/08/2023		481		(35)			(35)		446	446			
100166953	BAKERSFIELD	CA		09/13/2024		916		(54)			(54)		862	862			
100134345	JEFFERSON	GA		10/27/2023		857		12			12		869	869			
100172436	GLASSBORO	NJ		10/23/2024		770		(76)			(76)		694	694			
100165910	RIVERSIDE	CA		09/06/2024		2,361		(82)			(82)		2,280	2,280			
100151355	BAKERSFIELD	CA		05/10/2024		927		(44)			(44)		883	883			
100139260	FORT MILL	SC		12/28/2023		626		107			107		733	733			
100144355	TOMS RIVER	NJ		03/07/2024		3,041		(56)			(56)		2,985	2,985			
100089291	SMITHVILLE	TX		01/26/2023		1,271		(60)			(60)		1,211	1,211			
100080978	UNION CITY	CA		03/18/2022		1,885		122			122		2,007	2,007			
100180251	LUBBOCK	TX		11/25/2024		901		(49)			(49)		852	852			
100136084	MADERA	CA		12/18/2023		798		(27)			(27)		771	771			
100151160	SUFFERN	NY		05/09/2024		672		(36)			(36)		636	636			
100164451	OCEAN CITY	NJ		08/21/2024		931		(45)			(45)		886	886			
100158390	UNITED KINGDOM	GBR		07/09/2024		(4,689)		4,689			4,689						
100120021	VINEYARD	UT		08/11/2023		994		(27)			(27)		967	967			
100139258	LEXINGTON	SC		12/28/2023		(10,918)		48			48	11,776	906	942	36		36
100053747	CHULA VISTA	CA		03/23/2021		2,329		(313)			(313)		2,016	2,016			
100137049	DURHAM	NC		11/28/2023		807		(4)			(4)		803	803			
100138142	MONTEBELLO	CA		12/14/2023		847		13			13		861	861			
100155278	SACRAMENTO	CA		07/19/2024		657		(31)			(31)		626	626			
100176526	STONEFORT	IL		11/15/2024		1,661		(41)			(41)		1,620	1,620			
100109373	TUCSON	AZ		06/12/2023		883		(3)			(3)		880	880			
100137080	LINDON	UT		11/28/2023		851		(67)			(67)		784	784			
100086557	CUTLER BAY	FL		09/30/2022		826		(139)			(139)		687	687			
100078022	MIAMI	FL		01/12/2022		1,762		(62)			(62)		1,700	1,700			
100172862	OPA LOCKA	FL		10/25/2024		318		(90)			(90)		228	228			
100147406	HONOLULU	HI		05/08/2024		745		(66)			(66)		679	679			
100113090	ANAHEIM	CA		06/29/2023		957		1,160			1,160		2,117	2,117			
100054713	PICO RIVERA	CA		03/23/2021		1,351		(546)			(546)		805	805			
100186197	HEMET	CA		12/27/2024		591		(115)			(115)		476	476			
100148783	WINTER GARDEN	FL		04/17/2024		1,620		(7)			(7)		1,613	1,613			
100147904	RICHMOND	VA		04/08/2024		598		(64)			(64)		534	534			
100143143	ALEXANDRIA	VA		02/16/2024		980		(51)			(51)		928	928			
100108056	ST AUGUSTINE	FL		05/25/2023		1,181		124			124		1,305	1,305			
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		943		(69)			(69)		874	874			
100114623	FONTANA	CA		06/29/2023		974		(21)			(21)		953	953			
100013411	LAKELAND	FL		05/25/2017		924		303			303		1,227	1,227			
100132505	BAKERSFIELD	CA		11/03/2023		744		12			12		756	756			
100143176	YELM	WA		02/16/2024		1,222		(61)			(61)		1,161	1,161			
100169628	SAN BERNARDINO	CA		09/30/2024		751		(51)			(51)		700	700			
100129510	MANTECA	CA		09/29/2023		1,049		22			22		1,071	1,071			
100117372	VICTORVILLE	CA		07/20/2023		1,097		291			291		1,388	1,388			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060135	FORT COLLINS	CO		06/25/2021		2,055		(137)			(137)		1,918	1,918			
100137550	FAYETTEVILLE	AR		12/08/2023		875		(17)			(17)		858	858			
100141782	NEW MILFORD	CT		01/30/2024		11,243		(398)			(398)		10,846	10,846			
100119263	NORCROSS	GA		07/31/2023		3,151		41			41		3,192	3,192			
100101680	CAROLINA BEACH	NC		04/26/2023		904		(26)			(26)		878	878			
100145151	UNITED KINGDOM	GBR		03/12/2024		(2,308)		2,437			2,437		129	129			
100090065	KEY WEST	FL		01/13/2023		(10,627)		51			51	11,818	1,243	1,261	18		18
100180622	TEMPLE HILLS	MD		11/26/2024		846		(17)			(17)		829	829			
100171921	EUGENE	OR		10/17/2024		1,007		(69)			(69)		938	938			
100143466	SPRING HILL	FL		02/16/2024		1,990		56			56		2,046	2,046			
100091044	CULVER CITY	CA		01/31/2023		4,377		(133)			(133)		4,245	4,245			
100148827	OAK LAWN	IL		04/17/2024		89,123		(1,731)			(1,731)		87,392	87,392			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		1,313		(263)			(263)		1,049	1,049			
100182053	WALLA WALLA	WA		12/12/2024		934		24			24		958	958			
100156064	DAYTONA BEACH	FL		06/18/2024		818		(124)			(124)		694	694			
100171535	RENO	NV		10/16/2024		1,068		17			17		1,084	1,084			
100164033	MODESTO	CA		08/21/2024		887		(53)			(53)		834	834			
100175503	LEWISVILLE	TX		12/23/2024		1,090		(105)			(105)		985	985			
100151596	RANCHO CORDOVA	CA		05/10/2024		1,065		154			154		1,219	1,219			
100129398	CELINA	TX		09/26/2023		4,256		2			2		4,258	4,258			
100175661	WINTER SPRINGS	FL		11/12/2024		740		(106)			(106)		634	634			
100136992	ROCKVILLE	MD		11/28/2023		35,876		(255)			(255)		35,621	35,621			
100065317	BOISE	ID		07/28/2021		1,730		(146)			(146)		1,583	1,583			
100135089	BRADENTON	FL		11/01/2023		978		120			120		1,098	1,098			
100169364	SAVANNAH	GA		09/27/2024		778		(97)			(97)		681	681			
100171605	APEX	NC		10/16/2024		941		(76)			(76)		865	865			
100148905	MT JULIET	TN		04/17/2024		806		(59)			(59)		747	747			
100038751	DUBLIN	IRL		09/27/2019		(5,338)		5,673			5,673		335	335			
100141288	YANTIS	TX		01/30/2024		701		(115)			(115)		586	586			
100175371	MCKINNEY	TX		11/05/2024		1,011		(14)			(14)		997	997			
100157675	SUMMERVILLE	SC		06/28/2024		866		(84)			(84)		782	782			
100119430	BURTONSVILLE	MD		07/31/2023		972		7			7		979	979			
100038749	DUBLIN	IRL		09/27/2019		(5,337)		5,671			5,671		335	335			
100173186	BANDERA	TX		10/30/2024		588		(69)			(69)		519	519			
100038755	DUBLIN	IRL		09/27/2019		(5,336)		5,671			5,671		335	335			
100143206	CANYON	TX		02/16/2024		932		(26)			(26)		906	906			
100079229	POTOMAC	MD		02/14/2022		1,874		71			71		1,945	1,945			
100014521	EAST ELMHURST	NY		09/27/2017		2,259		(294)			(294)		1,965	1,965			
100116175	SALT LAKE CITY	UT		07/20/2023		1,157		473			473		1,631	1,631			
100149138	LANHAM	MD		04/22/2024		12		(12)			(12)						
100176677	VALRICO	FL		11/15/2024		1,425		(91)			(91)		1,333	1,333			
100129990	FARMINGVILLE	NY		09/27/2023		605		(36)			(36)		569	569			
100144359	MILTON	MA		03/07/2024		957		(55)			(55)		901	901			
100158624	DANIA BEACH	FL		07/10/2024		862		(51)			(51)		811	811			
100186496	CORVALLIS	OR		12/30/2024		(11,269)		(82)			(82)	11,813	462	459	(3)		(3)
100045519	CHULA VISTA	CA		11/25/2020		1,923		(52)			(52)		1,871	1,871			
100169197	ROELAND PARK	KS		09/27/2024		575		(82)			(82)		493	493			
100109651	SACRAMENTO	CA		06/14/2023		915		(62)			(62)		853	853			
100148877	LEHI	UT		04/17/2024		915		(15)			(15)		900	900			
5.00005E+11	S-HEERENBERG	NLD		09/26/2024													
100133693	LAS VEGAS	NV		10/23/2023		855		30			30		885	885			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115211	BOISE	ID		07/17/2023		987		(51)			(51)		936	936			
100141076	LAS VEGAS	NV		02/20/2024		769		(106)			(106)		663	663			
100142046	ELK GROVE	CA		02/29/2024		815		(44)			(44)		771	771			
100115399	SACRAMENTO	CA		07/17/2023		933		63			63		996	996			
100144361	LAS VEGAS	NV		03/07/2024		813		(79)			(79)		734	734			
100103326	PONTE VEDRA	FL		04/28/2023		926		(67)			(67)		859	859			
100186367	LAS VEGAS	NV		12/30/2024		12,008		(231)			(231)		11,777	11,777			
100151478	FRISCO	TX		05/10/2024		8,766		(169)			(169)		8,597	8,597			
100171391	CROFTON	MD		10/16/2024		1,186		(57)			(57)		1,129	1,129			
100176853	WEST PALM BEACH	FL		11/15/2024		646		(146)			(146)		501	501			
100140263	WASHINGTON	DC		01/18/2024		835		(57)			(57)		779	779			
100100305	PALMDALE	CA		03/24/2023		1,573		(120)			(120)		1,453	1,453			
100171298	ANNAPOLIS	MD		10/16/2024		714		(104)			(104)		611	611			
100162934	STAR	ID		08/12/2024		1,216		(53)			(53)		1,163	1,163			
100118832	FORT LAUDERDALE	FL		08/30/2023		1,007		(122)			(122)		885	885			
100171362	ANTIOCH	TN		10/16/2024		870		(102)			(102)		768	768			
100175228	KATY	TX		11/05/2024		931		(71)			(71)		859	859			
100109693	SAN DIEGO	CA		06/15/2023		857		(19)			(19)		838	838			
100029097	WEST COVINA	CA		10/26/2018		1,579		151			151		1,731	1,731			
100168674	AVE MARIA	FL		09/25/2024		1,104		(111)			(111)		992	992			
100158885	BRADENTON	FL		07/12/2024		1,072		63			63		1,135	1,135			
100025686	ANCHORAGE	AK		09/20/2018		1,560		(20)			(20)		1,540	1,540			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		2,144		276			276		2,420	2,420			
100074146	SALINAS	CA		12/09/2021		1,878		(265)			(265)		1,612	1,612			
100156036	WOODBRIDGE	VA		06/18/2024		13,567		(578)			(578)		12,989	12,989			
100129326	MINNEOLA	FL		09/25/2023		10,107		209			209		10,315	10,315			
100166049	MORTON GROVE	IL		09/06/2024		492		(48)			(48)		444	444			
100109313	PALM COAST	FL		06/12/2023		1,177		(9)			(9)		1,168	1,168			
100148589	KANSAS CITY	MO		04/12/2024		879		(53)			(53)		826	826			
100185072	TWIN PEAKS	CA		12/20/2024		539		(81)			(81)		458	458			
100147979	SAN DIEGO	CA		04/10/2024		1,363		(63)			(63)		1,300	1,300			
100164474	MILLIKEN	CO		08/21/2024		(10,540)		(84)			(84)	11,738	1,115	1,056	(58)		(58)
100153293	JASPER	GA		05/30/2024		846		(49)			(49)		797	797			
100169525	TOMS RIVER	NJ		09/30/2024		610		(28)			(28)		582	582			
100167062	SUMMERVILLE	SC		09/13/2024		811		(105)			(105)		706	706			
100158680	ROSEVILLE	CA		07/10/2024		1,026		76			76		1,102	1,102			
100153075	LAS VEGAS	NV		06/27/2024		1,869		(131)			(131)		1,738	1,738			
100155305	BUELLTON	CA		07/19/2024		913		(81)			(81)		832	832			
100115668	ATLANTA	GA		07/20/2023		357		(35)			(35)		322	322			
100174246	LAND O LAKES	FL		10/31/2024		958		(44)			(44)		915	915			
100145189	UNITED KINGDOM	GBR		03/12/2024		518		(467)			(467)		51	51			
100082858	AUBURN	CA		05/17/2022		1,473		(179)			(179)		1,294	1,294			
100117689	CYPRESS	TX		07/20/2023		(521)		1,784			1,784		1,262	1,262			
4010056501	CARBONDALE	PA		11/29/2023		722		(29)			(29)		693	693			
100158225	UNITED KINGDOM	GBR		07/09/2024		(16,138)		4,545			4,545	11,729	136		(136)		(136)
100152314	HENDERSON	NV		05/17/2024		784		(70)			(70)		715	715			
100156052	AMHERST	MA		06/18/2024		670		(59)			(59)		611	611			
100160220	LAS VEGAS	NV		07/18/2024		1,119		328			328		1,447	1,447			
100100183	ROOSEVELT	NY		03/17/2023		869		(52)			(52)		817	817			
100162791	HOLLY SPRINGS	NC		08/12/2024		276		(14)			(14)		261	261			
100140626	FLAGLER BEACH	FL		01/19/2024		792		(43)			(43)		749	749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152623	HOMELAND	CA		05/17/2024		984		82			82		1,066	1,066			
100025760	ROSLINDALE	MA		09/20/2018		1,309		(83)			(83)		1,227	1,227			
100132704	NORFOLK	VA		11/03/2023		(10,922)		23			23	11,737	838	761	(77)		(77)
100121039	SARASOTA	FL		08/30/2023		1,516		216			216		1,732	1,732			
100133790	NEW BRUNSWICK	NJ		10/20/2023		773		22			22		795	795			
100168197	MURRELLS INLET	SC		09/20/2024		264		16			16		281	281			
100169598	MIDDLETOWN	DE		09/30/2024		624		(36)			(36)		588	588			
100172613	LITTLETON	CO		10/23/2024		953		(76)			(76)		877	877			
100173623	BERGEN OP ZOOM	NLD		10/29/2024													
100181201	LAKELAND	FL		12/06/2024		556		(56)			(56)		500	500			
100172932	PORT SAINT LUCIE	FL		10/25/2024		1,071		(6)			(6)		1,065	1,065			
100168085	MARYSVILLE	WA		09/20/2024		(11,334)		14			14	11,757	437	308	(130)		(130)
100176095	CHICAGO	IL		12/20/2024		484		21			21		506	506			
100175419	VICTORVILLE	CA		12/23/2024		824		(99)			(99)		725	725			
100110561	SMYRNA	GA		06/30/2023		911		(59)			(59)		852	852			
100185858	BALTIMORE	MD		12/26/2024		309		(22)			(22)		287	287			
100132008	PHOENIX	AZ		10/13/2023		1,036		145			145		1,181	1,181			
100148804	SAN ANTONIO	TX		04/17/2024		3,430		(44)			(44)		3,386	3,386			
100163265	LOS ANGELES (VENICE AREA)	CA		08/13/2024		942		(10)			(10)		932	932			
100091725	GAINESVILLE	GA		03/24/2023		670		(102)			(102)		569	569			
100180656	TOLEDO	OH		11/26/2024		625		(67)			(67)		559	559			
100172878	TRIANGLE	VA		10/25/2024		1,111		(42)			(42)		1,069	1,069			
100101974	HESPERIA	CA		04/14/2023		766		(114)			(114)		652	652			
100143774	LAS VEGAS	NV		02/27/2024		949		4			4		954	954			
100148267	FORT LAUDERDALE	FL		04/12/2024		782		(59)			(59)		723	723			
100074462	HUTTO	TX		12/02/2021		1,668		(354)			(354)		1,314	1,314			
100129896	MONROE	NC		09/27/2023		671		(74)			(74)		596	596			
100152509	SMITHFIELD	RI		05/17/2024		836		(21)			(21)		815	815			
100182559	GALLATIN	TN		12/12/2024		612		(22)			(22)		590	590			
100182560	GALLATIN	TN		12/12/2024		612		(22)			(22)		590	590			
4010065295	BALTIMORE	MD		01/30/2024		747		(49)			(49)		697	697			
100185921	MILWAUKIE	OR		12/26/2024		262		(22)			(22)		241	241			
100162916	LAS VEGAS	NV		08/12/2024		825		(45)			(45)		780	780			
100140323	SACRAMENTO	CA		01/18/2024		792		(50)			(50)		742	742			
100120039	EAST RUTHERFORD	NJ		08/11/2023		8,371		69			69		8,440	8,440			
100166967	PHARR	TX		09/13/2024		3,998		(21)			(21)		3,977	3,977			
100119516	NORTH BERGEN	NJ		07/28/2023		1,372		27			27		1,399	1,399			
100012524	BROOKLYN	NY		04/28/2017		(283)		283			283						
100153922	ORLANDO	FL		06/05/2024		912		(45)			(45)		867	867			
100142121	FEDERAL WAY	WA		02/29/2024		503		149			149		652	652			
100076404	DAMASCUS	OR		12/23/2021		1,865		(59)			(59)		1,805	1,805			
100133420	SAN PEDRO	CA		10/19/2023		633		(45)			(45)		588	588			
100088808	MACOMB	MI		11/15/2022		823		(59)			(59)		765	765			
100155473	BERGENFIELD	NJ		06/18/2024		845		(30)			(30)		815	815			
100126320	NEWARK	NJ		08/30/2023		(304)		1,154			1,154		850	850			
100074162	NORTH FORT MYERS	FL		12/09/2021		500		58			58		559	559			
100179374	BRADENTON	FL		12/27/2024		2,033		(151)			(151)		1,882	1,882			
100178285	KEYES	CA		11/19/2024		2,206		(48)			(48)		2,158	2,158			
100147454	DANIA	FL		04/03/2024		724		(100)			(100)		624	624			
100153901	NEW CARROLLTON	MD		06/05/2024		7,053		(247)			(247)		6,806	6,806			
100185776	NORWICH	CT		12/26/2024		489		(43)			(43)		445	445			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175667	KISSIMMEE	FL		11/12/2024		2,313		(182)			(182)		2,131	2,131			
100148183	SARASOTA	FL		04/12/2024		895		(55)			(55)		839	839			
100174240	WALKER	MN		10/31/2024		7,176		(172)			(172)		7,004	7,004			
100103225	LOUISVILLE	CO		04/26/2023		803		(52)			(52)		750	750			
100079967	MIAMI BEACH	FL		04/08/2022		1,716		(35)			(35)		1,681	1,681			
100120457	ORLAND PARK	IL		08/18/2023		3,947		67			67		4,013	4,013			
100143317	APEX	NC		02/16/2024		938		(40)			(40)		899	899			
100154334	NORTH LAS VEGAS	NV		06/07/2024		(11,282)		(27)			(27)	11,771	462	453	(8)		(8)
100120012	SOUTHAMPTON	PA		08/11/2023		(10,412)		10			10	11,765	1,363	1,327	(36)		(36)
100136907	PALENVILLE	NY		11/27/2023		6,089		174			174		6,263	6,263			
100078332	CAPE CORAL	FL		02/10/2022		1,599		(207)			(207)		1,392	1,392			
100143686	WHEATLEY HEIGHTS	NY		02/22/2024		1,077		(201)			(201)		876	876			
100163121	CHANDLER	AZ		08/13/2024		839		(59)			(59)		780	780			
100145538	UNITED KINGDOM	GBR		03/12/2024		(4,580)		4,580			4,580						
100133128	ELKINS PARK	PA		11/29/2023		1,075		(38)			(38)		1,038	963		(75)	(75)
100080003	CHANDLER	AZ		04/25/2022		1,577		(112)			(112)		1,465	1,465			
100141722	DELAND	FL		01/30/2024		(11,096)		(127)			(127)	11,765	542	523	(20)		(20)
100180231	MANCHESTER	TN		11/25/2024		(10,956)		(18)			(18)	11,814	840	819	(21)		(21)
100163093	GAINESVILLE	FL		08/13/2024		848		(72)			(72)		776	776			
100164333	ALEXANDRIA	VA		08/21/2024		933		(30)			(30)		903	903			
100165684	TOOL	TX		10/04/2024		829		(197)			(197)		633	633			
100119229	IRVINGTON	NJ		07/31/2023		983		17			17		1,000	1,000			
100044764	PEABODY	MA		11/19/2020		(150)		150			150						
100144291	HINSDALE	MA		03/07/2024		446		(88)			(88)		358	358			
100163328	SAN BERNARDINO	CA		08/13/2024		1,697		(165)			(165)		1,532	1,532			
100179610	MORRISTOWN	NJ		11/21/2024		895		(56)			(56)		839	839			
100159265	HIGHLAND	MD		07/15/2024		892		(47)			(47)		844	844			
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		856							856	856			
100134391	CHICAGO	IL		10/27/2023		547		(17)			(17)		530	530			
100116642	CORONA	CA		07/20/2023		(2,657)		4,623			4,623		1,966	1,966			
100055096	KEARNY	NJ		03/23/2021		1,051		(282)			(282)		768	768			
100158193	UNITED KINGDOM	GBR		07/09/2024		(5,095)		5,095			5,095						
100147940	MURRIETA	CA		04/08/2024		919		(56)			(56)		862	862			
100158191	UNITED KINGDOM	GBR		07/09/2024		(4,859)		4,859			4,859						
100139202	ALLENTOWN	PA		12/28/2023		3,954		(65)			(65)		3,890	3,890			
100143729	LANCASTER	CA		02/26/2024		711		(67)			(67)		644	644			
100180325	PARKER	CO		11/25/2024		1,023		163			163		1,186	1,186			
100174227	SACRAMENTO	CA		10/31/2024		790		(77)			(77)		713	713			
100175022	SANTA ANA	CA		11/05/2024		792		(111)			(111)		681	681			
100119164	SANTA ROSA BEACH	FL		07/31/2023		3		(3)			(3)						
100172159	BAKERSFIELD	CA		10/17/2024		945		(99)			(99)		846	846			
100149303	HOLLYWOOD	FL		04/24/2024		1,307		(28)			(28)		1,280	1,280			
100108999	GRASS VALLEY	CA		05/31/2023		200		(76)			(76)		124	124			
100165569	LIBERTY HILL	TX		08/29/2024		11,856		67			67		11,923	11,923			
100029619	WOODLAND	WA		10/26/2018		1,502		10			10		1,513	1,513			
100100678	RIALTO	CA		04/28/2023		1,204		138			138		1,341	1,341			
100179577	SEATTLE	WA		11/21/2024		1,194		(46)			(46)		1,149	1,149			
100137775	CLOVIS	CA		12/08/2023		862		(34)			(34)		828	828			
100132544	CONCORD	CA		11/03/2023		828		84			84		912	912			
100164219	LANCASTER	CA		08/21/2024		750		(47)			(47)		703	703			
100140038	HALETHORPE	MD		01/09/2024		677		12			12		689	689			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090730	BRIDGEPORT	CT		12/29/2022		830		(47)			(47)		783	783			
100118753	PANAMA CITY BEACH	FL		07/25/2023		25		620			620		645	645			
100149190	LOS ANGELES	CA		04/22/2024		938		(36)			(36)		902	902			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		3,082		(53)			(53)		3,029	3,029			
100158123	NEWARK	DE		07/09/2024		970		18			18		987	987			
100166104	ROSEVILLE	CA		09/09/2024		848		(60)			(60)		788	788			
100014375	FARMINGDALE	NY		09/27/2017		1,625		388			388		2,013	2,013			
100164456	TEMPE	AZ		08/21/2024		903		(43)			(43)		860	860			
100130022	CENTRAL ISLIP	NY		09/27/2023		919		(59)			(59)		860	860			
100116576	NORTH LAS VEGAS	NV		07/20/2023		560		(5)			(5)		555	555			
100119281	WESTON	TX		07/31/2023		2,492		(80)			(80)		2,412	2,412			
100128513	JOSHUA TREE	CA		09/15/2023		783		(109)			(109)		674	674			
100060270	BRENTWOOD	TN		06/25/2021		2,007		(74)			(74)		1,933	1,933			
100120074	FRISCO	TX		08/11/2023		943		(25)			(25)		918	918			
100080987	PASADENA	CA		03/18/2022		19,611		508			508		20,119	20,119			
100139769	UNITED KINGDOM	GBR		12/18/2023		883							883	883			
100120058	GILBERT	AZ		08/11/2023		622		17			17		639	639			
100151610	FYFFE	AL		05/10/2024		980							980	980			
100133475	JERSEY CITY	NJ		10/19/2023		1,582		(103)			(103)		1,479	1,479			
100024807	WAILUKU	HI		09/20/2018		1,697		126			126		1,823	1,823			
100164529	ANNA	TX		08/21/2024		897		(28)			(28)		870	870			
100118766	FAIRFAX	VT		07/25/2023		696		(58)			(58)		639	639			
100185022	LUTZ	FL		12/19/2024		488		(90)			(90)		398	398			
100091381	VALLEJO	CA		02/22/2023		1,295		130			130		1,425	1,425			
100142621	CAPE CORAL	FL		02/08/2024		804		(70)			(70)		734	734			
100025907	NORTH BERGEN	NJ		09/20/2018		2,550		48			48		2,598	2,598			
100139964	COLUMBUS	OH		01/09/2024		810		(57)			(57)		753	753			
100158853	PRAIRIEVILLE	LA		07/12/2024		(15,424)		(94)			(94)	16,152	634	631	(3)		(3)
100146575	PLANO	TX		03/20/2024		1,083		(72)			(72)		1,011	1,011			
100116017	SUWANEE	GA		07/20/2023		1,238		(5)			(5)		1,233	1,233			
100100427	JUPITER	FL		04/27/2023		1,727		482			482		2,209	2,209			
100129657	NAPLES	FL		09/29/2023		2,596		(43)			(43)		2,554	2,554			
100139170	MILFORD	CT		12/28/2023		220,725		(3,284)			(3,284)		217,440	217,440			
100118663	MOUNT VERNON	NY		07/25/2023		2,536		(96)			(96)		2,440	2,440			
100142712	ROSEVILLE	CA		02/08/2024		1,009		33			33		1,042	1,042			
100133471	PEARLAND	TX		10/19/2023		941		(44)			(44)		897	897			
100115323	LONG BEACH	CA		07/17/2023		269		(38)			(38)		230	230			
100143907	CROFTON	MD		03/06/2024		806		(114)			(114)		691	691			
100154510	HAMPTON	NH		06/14/2024		(8)		8			8						
100151057	WOODLAND	CA		05/08/2024		875		(68)			(68)		807	807			
100089404	GRAND PRAIRIE	TX		11/17/2022		1,508		23			23		1,531	1,531			
100116171	JURUPA VALLEY	CA		07/20/2023		1,229		650			650		1,880	1,880			
100110119	HOMESTEAD	FL		06/23/2023		1,038		(29)			(29)		1,010	1,010			
100028950	COVINA	CA		10/26/2018		1,444		(52)			(52)		1,392	1,392			
100185456	RALEIGH	NC		12/20/2024		986		163			163		1,149	1,149			
100148287	MIRAMAR BEACH	FL		04/12/2024		1,034		(40)			(40)		994	994			
100138247	WEATHERFORD	TX		12/14/2023		1,068		(52)			(52)		1,016	1,016			
100148555	LAKEWOOD	NJ		04/12/2024		834		(21)			(21)		813	813			
100134650	CORAL SPRINGS	FL		10/30/2023		787		226			226		1,012	1,012			
100108308	LAS VEGAS	NV		05/24/2023		41		(41)			(41)						
100171155	SAN CLEMENTE	CA		11/22/2024		6		(6)			(6)						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108209	ORLANDO	FL		05/24/2023		891		(33)			(33)		858	858			
100055537	ROCKAWAY	NJ		03/23/2021		2,009		(140)			(140)		1,869	1,869			
100038440	DUBLIN	IRL		09/27/2019		2,762		2,677			2,677		5,438	5,438			
100101831	NEW HYDE PARK	NY		03/31/2023		719		(54)			(54)		665	665			
100170123	WINDER	GA		10/08/2024		811		(44)			(44)		767	767			
100143305	ARLINGTON	TX		02/16/2024		1,500							1,500	1,500			
100157958	DAVENPORT	FL		07/09/2024		1,128		(25)			(25)		1,103	1,103			
100082258	REDDING	CA		04/14/2022		1,425		(146)			(146)		1,279	1,279			
100159244	ALEXANDER CITY	AL		07/15/2024		1,764		(61)			(61)		1,703	1,703			
100146771	TACOMA	WA		03/20/2024		29		(29)			(29)						
100017272	MESA	AZ		04/26/2018		1,941		255			255		2,197	2,197			
100146770	TACOMA	WA		03/20/2024		29		(29)			(29)						
100133083	ROYAL PALM BEACH	FL		11/29/2023		720		(44)			(44)		677	677			
100151005	BONITA SPRINGS	FL		05/08/2024		895		(56)			(56)		840	840			
100152653	HOUSTON	TX		05/17/2024		4,855		27			27		4,882	4,882			
100031475	CHINO	CA		03/29/2019		1,700		66			66		1,766	1,766			
100115933	REEDVILLE	VA		07/20/2023		986		(38)			(38)		949	949			
100084408	PALMDALE	CA		08/12/2022		25		(25)			(25)						
100119247	VENICE	FL		07/31/2023		1,182		131			131		1,313	1,313			
100181695	MADISON	AL		12/11/2024		(11,159)		23			23	11,717	581	626	45		45
100185323	ARLINGTON	TX		12/20/2024		953		29			29		982	982			
100154124	LUGOFF	SC		07/11/2024		815		(83)			(83)		733	733			
100157626	PORT SAINT LUCIE	FL		06/28/2024		137		6			6		143	143			
100116095	SAN BERNARDINO	CA		07/20/2023		1,132		665			665		1,797	1,797			
100157823	BREMERTON	WA		08/01/2024		536		(77)			(77)		459	459			
100150917	AUSTIN	TX		05/08/2024		956		(33)			(33)		923	923			
100117315	KISSIMMEE	FL		07/20/2023		(2,888)		4,744			4,744		1,856	1,856			
100158371	UNITED KINGDOM	GBR		07/09/2024		(3,907)		3,907			3,907						
100091982	CLIFTON	NJ		02/07/2023		(10,850)		(45)			(45)	11,713	818	726	(92)		(92)
100118113	SACRAMENTO	CA		07/20/2023		1,158		193			193		1,351	1,351			
100151744	MIAMI	FL		05/10/2024		885		(63)			(63)		822	822			
100162574	ALLENTOWN	PA		08/12/2024		851		(58)			(58)		792	792			
100147491	BALTIMORE	MD		04/03/2024		832		(28)			(28)		804	804			
100158084	FOREST HILL	TX		07/09/2024		911		7			7		918	918			
100101842	COTTONWOOD	CA		04/06/2023		801		(85)			(85)		716	716			
100157952	GATLINBURG	TN		07/09/2024		1,522		(35)			(35)		1,487	1,487			
100080232	SAN BERNARDINO	CA		02/25/2022		1,699		(30)			(30)		1,669	1,669			
100151290	DOWNINGTOWN	PA		05/10/2024		944		(15)			(15)		929	929			
100156721	YAKIMA	WA		06/26/2024		692		(79)			(79)		613	613			
100132113	JACKSON	NJ		10/13/2023		878		(42)			(42)		836	836			
100162899	DURHAM	NC		08/12/2024		896		(35)			(35)		861	861			
100100344	CARLSTADT	NJ		04/27/2023		1,256		333			333		1,590	1,590			
100165368	ORLANDO	FL		08/29/2024		924		(31)			(31)		893	893			
100176739	APEX	NC		11/15/2024		627		(48)			(48)		579	579			
100151244	SANTA MARIA	CA		05/10/2024		972		16			16		988	988			
100140625	ROCKVILLE	MD		01/19/2024		1,001		(76)			(76)		925	925			
100156676	SNELLVILLE	GA		06/24/2024		875		(10)			(10)		866	866			
100091800	ELK GROVE	CA		01/30/2023		881		(62)			(62)		819	819			
100156474	FOWLER	CA		06/24/2024		818		(24)			(24)		794	794			
100158130	YAKIMA	WA		07/09/2024		846		(27)			(27)		819	819			
100113851	KEY BISCAYNE	FL		06/29/2023		6,515		874			874		7,389	7,389			

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100135863	MADERA	CA		11/13/2023		560		(52)			(52)		509	509			
100180370	TUCSON	AZ		11/25/2024		1,003		63			63		1,066	1,066			
100161717	PORT SAINT LUCIE	FL		07/30/2024		797		(91)			(91)		706	706			
100013891	CORONA	CA		05/25/2017		1,514		161			161		1,674	1,674			
100115198	ELIZABETH	NJ		07/17/2023		1,390		(65)			(65)		1,326	1,326			
100181529	PORT SAINT LUCIE	FL		12/06/2024		717		(104)			(104)		613	613			
100135289	CHERRY LOG	GA		11/13/2023		816		31			31		847	847			
100081535	COMBINED LOCKS	WI		03/18/2022		1,680		(32)			(32)		1,648	1,648			
100185949	HEMET	CA		12/26/2024		474		(91)			(91)		384	384			
100157651	NORTH LAUDERDALE	FL		06/28/2024		664		(51)			(51)		613	613			
100171502	COLLEGE STATION	TX		10/16/2024		2,621		(126)			(126)		2,495	2,495			
100107869	LOS ANGELES	CA		06/29/2023		3		(3)			(3)						
100151105	AUBREY	TX		05/08/2024		863		(52)			(52)		811	811			
100165576	EDISON	NJ		08/29/2024		902		(45)			(45)		856	856			
100102953	VIRGINIA BEACH	VA		06/22/2023		873		(87)			(87)		785	785			
100138354	BIG SANDY	TX		12/18/2023		730		(113)			(113)		618	618			
100168557	COLTON	CA		09/25/2024		1,229		(27)			(27)		1,202	1,202			
100135571	MEDFORD	MA		11/13/2023		2,412		138			138		2,550	2,550			
100153668	KISSIMMEE	FL		05/31/2024		826		(91)			(91)		735	735			
100140746	SUGAR LAND	TX		01/22/2024		640		(111)			(111)		528	528			
100169969	SAINT JOHNS	FL		11/08/2024		2,496		(178)			(178)		2,318	2,318			
100129678	CONVERSE	TX		09/29/2023		1,213		315			315		1,528	1,528			
100129680	CONVERSE	TX		09/29/2023		1,213		315			315		1,528	1,528			
100171458	APPLE VALLEY	MN		10/16/2024		839		(88)			(88)		752	752			
100087813	CANYON LAKE	TX		11/17/2022		781		(85)			(85)		696	696			
100179959	SAINT CLOUD	FL		11/25/2024		905		(34)			(34)		872	872			
100139481	JONESBORO	GA		12/28/2023		780		(20)			(20)		760	760			
100100997	GUERNEVILLE	CA		04/28/2023		(143)		143			143						
100071674	WASHINGTON	DC		10/14/2021		1,962		(168)			(168)		1,794	1,794			
100164625	MOORESVILLE	NC		08/21/2024		840		(233)			(233)		606	606			
100067700	AUSTIN	TX		09/23/2021		2,084		(24)			(24)		2,060	2,060			
100135848	RENO	NV		11/10/2023		855		(16)			(16)		838	838			
100172450	MUNDELEIN	IL		10/23/2024		1,026		67			67		1,093	1,093			
100026178	BRONX	NY		09/20/2018		1,538		105			105		1,642	1,642			
100148166	SAN JOSE	CA		05/15/2024		54,600		(545)			(545)		54,055	54,055			
100100805	LOS BANOS	CA		04/28/2023		3,919		379			379		4,298	4,298			
100000213	UNION CITY	CA		09/27/2016		2,820		670			670		3,491	3,491			
100087984	OLIVEHURST	CA		10/25/2022		766		(89)			(89)		677	677			
100140616	ARLINGTON	WA		01/19/2024		777		(95)			(95)		682	682			
100147350	PANAMA CITY BEACH	FL		05/08/2024		824		(82)			(82)		742	742			
100115307	ONTARIO	CA		07/17/2023		(35)		35			35						
100073565	WILTON	CA		11/19/2021		2,535		(84)			(84)		2,451	2,451			
100159201	RALEIGH	NC		07/15/2024		2,079		(81)			(81)		1,998	1,998			
100086747	FRANKLIN	TN		09/30/2022		1,046		(12)			(12)		1,033	1,033			
100115730	SEMINOLE	FL		07/20/2023		948		31			31		979	979			
100144993	UNITED KINGDOM	GBR		03/12/2024		11,912		750			750		12,662	12,662			
100149554	CHARLOTTE	NC		04/26/2024		887		(99)			(99)		788	788			
100170333	SANDPOINT	ID		10/08/2024		4,050		(165)			(165)		3,884	3,884			
100148139	MIAMI BEACH	FL		05/15/2024		728		(55)			(55)		673	673			
100160384	LUCERNE	CA		09/06/2024		854		(66)			(66)		788	788			
100173315	VILLAS	NJ		10/30/2024		(10,332)		(91)			(91)	11,671	1,249	1,156	(92)		(92)

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100011416	SUNNYVALE	CA		12/23/2016		1,453		197			197		1,649	1,649			
100065512	SPARKS	NV		07/28/2021		2,048		(75)			(75)		1,974	1,974			
100101592	TACOMA	WA		04/26/2023		1,434		(24)			(24)		1,410	1,410			
100135420	DAVENPORT	FL		11/13/2023		1,319		4			4		1,322	1,322			
100129502	SPRINGVILLE	CA		09/29/2023		879		(46)			(46)		833	833			
100150952	GARDEN GROVE	CA		05/08/2024		912		(26)			(26)		886	886			
100166027	BLAINE	MN		09/06/2024		661		(78)			(78)		582	582			
100116960	ATLANTA	GA		07/20/2023		1,089		870			870		1,959	1,959			
100132811	LEWISVILLE	TX		11/03/2023		835		49			49		884	884			
100156995	UNITED KINGDOM	GBR		06/27/2024		50							50	50			
100181511	VISALIA	CA		12/06/2024		910		(123)			(123)		787	787			
100147051	MYRTLE BEACH	SC		03/27/2024		2,018		(44)			(44)		1,974	1,974			
100142006	SACRAMENTO	CA		02/29/2024		802		(25)			(25)		777	777			
100161729	LAS VEGAS	NV		07/30/2024		833		(118)			(118)		715	715			
100103307	LAKELAND	FL		04/27/2023		6,026		(95)			(95)		5,931	5,931			
100103886	SHIRLEY	NY		05/10/2023		925		(63)			(63)		862	862			
100129344	WADDELL	AZ		09/25/2023		862		7			7		869	869			
100108889	ESTERO	FL		05/31/2023		955		(44)			(44)		911	911			
100166241	BREMERTON	WA		09/09/2024		981		66			66		1,046	1,046			
100057586	BALDWIN PARK	CA		06/30/2021		3,005		(115)			(115)		2,890	2,890			
100053735	ASHEVILLE	NC		03/23/2021		1,791		(345)			(345)		1,447	1,447			
100139122	MIAMI	FL		12/28/2023		668		(49)			(49)		619	619			
100060071	PHOENIX	AZ		06/25/2021		1,803		(60)			(60)		1,743	1,743			
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		878		16			16		893	893			
100173719	BOCA RATON	FL		10/30/2024		833		(107)			(107)		725	725			
100117415	ONTARIO	CA		07/20/2023		1,224		1,099			1,099		2,323	2,323			
100117063	ASBURY PARK	NJ		07/20/2023		(3,731)		3,731			3,731						
100163811	WINTER GARDEN	FL		09/27/2024		1,109		(150)			(150)		959	959			
100137501	AGOURA HILLS	CA		01/11/2024		(10,808)		(136)			(136)	11,638	694	670	(24)		(24)
100161356	AURORA	CO		07/25/2024		919							919	919			
100171945	AUSTIN	TX		10/17/2024		897		(49)			(49)		848	848			
100172310	AUSTIN	TX		10/21/2024		981		(53)			(53)		928	928			
100101676	SAN DIEGO	CA		04/26/2023		932		(19)			(19)		913	913			
100181872	LITHIA	FL		12/12/2024		916		(38)			(38)		878	878			
100025365	PLYMOUTH	MA		09/20/2018		1,335		127			127		1,462	1,462			
100141643	BAKERSFIELD	CA		01/30/2024		777		(25)			(25)		752	752			
100164278	LAS VEGAS	NV		08/21/2024		927		(30)			(30)		897	897			
100101625	PLANT CITY	FL		04/26/2023		1,031		(63)			(63)		967	967			
100171768	BAKERSFIELD	CA		10/17/2024		3,835		(155)			(155)		3,680	3,680			
100132351	ANAHEIM	CA		11/03/2023		896		151			151		1,047	1,047			
100149672	SURPRISE	AZ		04/26/2024		2,275		103			103		2,378	2,378			
100162936	GOODYEAR	AZ		08/12/2024		567		(52)			(52)		516	516			
100049784	STAMFORD	CT		11/20/2020		2,571		(452)			(452)		2,119	2,119			
100141739	COLORADO SPRINGS	CO		01/30/2024		663		27			27		690	690			
100110498	HINGHAM	MA		06/30/2023		1,405		28			28		1,433	1,433			
100182445	ANNA	TX		12/12/2024		654		46			46		700	700			
100146697	YPSILANTI	MI		03/20/2024		814		(87)			(87)		727	727			
100116064	NORWALK	CT		07/20/2023		913		(44)			(44)		868	868			
100153834	LEESVILLE	SC		07/10/2024		695		(81)			(81)		614	614			
100172884	SHOREWOOD	IL		10/25/2024		654		(40)			(40)		614	614			
100182493	MELISSA	TX		12/12/2024		641		(2)			(2)		639	639			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156782	OAK HILLS	CA		06/26/2024		1,288		(95)			(95)		1,194	1,194			
100099580	BIG BEAR LAKE	CA		04/06/2023		1,074		5			5		1,078	1,078			
100152257	QUEEN CREEK	AZ		05/17/2024		588		8			8		596	596			
100103318	ATLANTA	GA		04/28/2023		150,089		(3,015)			(3,015)		147,073	147,073			
100156042	PORT SAINT LUCIE	FL		06/18/2024		793		(54)			(54)		739	739			
100158673	MARS HILL	NC		07/10/2024		1,047		152			152		1,199	1,199			
100152396	LITTLETON	CO		05/17/2024		849		(56)			(56)		793	793			
100164550	DACULA	GA		08/21/2024		2,815		(78)			(78)		2,737	2,737			
100069072	BOTHELL	WA		09/01/2021		2,861		(84)			(84)		2,777	2,777			
100180188	WINNETKA	IL		11/25/2024		846		(84)			(84)		762	762			
100120695	BRADENTON	FL		08/25/2023		1,106		76			76		1,181	1,181			
100148579	MARY ESTHER	FL		04/12/2024		875		(57)			(57)		818	818			
100164083	DORAL	FL		08/21/2024		856		11			11		867	867			
100128820	HUDSON	FL		09/21/2023		24,104		(756)			(756)		23,348	23,348			
100136551	LIBERTY HILL	TX		11/20/2023		1,017		590			590		1,607	1,607			
100162827	GLENDALE	AZ		08/12/2024		78,549		(1,079)			(1,079)		77,470	77,470			
100129980	MASTIC	NY		09/27/2023		839		(56)			(56)		783	783			
100169131	CLERMONT	FL		09/27/2024		936		(66)			(66)		870	870			
100110773	SALT LAKE CITY	UT		08/11/2023		838		(49)			(49)		790	790			
100165715	LENOIR CITY	TN		08/29/2024		831		(148)			(148)		683	683			
100109842	LANTANA	FL		06/22/2023		128		604			604		732	732			
100146203	SAN CLEMENTE	CA		03/19/2024		2,796		(161)			(161)		2,635	2,635			
100169094	HENDERSONVILLE	TN		09/27/2024		935		(65)			(65)		870	870			
100175383	CHICAGO	IL		11/05/2024		1,008		11			11		1,019	1,019			
100075270	MOSELEY	VA		12/01/2021		2,822		(49)			(49)		2,774	2,774			
100185345	ISELIN	NJ		12/20/2024		644		19			19		664	664			
100109688	MIDLOTHIAN	TX		06/16/2023		2		(2)			(2)						
100144387	SEBRING	FL		03/07/2024		(15,123)		(60)			(60)	16,057	874	811	(63)		(63)
100148773	MESA	AZ		04/17/2024		873		(28)			(28)		845	845			
100178305	SAN FERNANDO	CA		11/19/2024		981		(3)			(3)		978	978			
100078875	VALLEJO	CA		02/24/2022		1,955		94			94		2,049	2,049			
100137725	LOWELL	MA		12/08/2023		802		(36)			(36)		766	766			
100159603	PORT ST LUCIE	FL		07/15/2024		754		(69)			(69)		685	685			
100080924	ARVADA	CO		03/17/2022		1,674		(197)			(197)		1,477	1,477			
100156352	PUNTA GORDA	FL		07/25/2024		1,035		(98)			(98)		937	937			
100175921	HENRICO	VA		11/14/2024		1,224		(78)			(78)		1,146	1,146			
100158751	EMERALD ISLE	NC		07/10/2024		849		(43)			(43)		806	806			
100152761	PIONEERTOWN	CA		05/22/2024		1,833		(24)			(24)		1,810	1,810			
100066717	JACKSON	NJ		08/02/2021		1,760		(50)			(50)		1,710	1,710			
100148916	FRISCO	TX		04/17/2024		896		(60)			(60)		836	836			
100101197	AVENTURA	FL		04/28/2023		(540)		2,778			2,778		2,238	2,238			
100165517	TUCSON	AZ		08/29/2024		840		(49)			(49)		791	791			
100178381	NORTH LAS VEGAS	NV		11/21/2024		757		(42)			(42)		715	715			
100168660	SPARTA	NJ		09/25/2024		(9,906)		(135)			(135)	11,608	1,567	1,528	(39)		(39)
100118856	WEST PALM BEACH	FL		08/30/2023		693		(58)			(58)		635	635			
100110758	APTOS	CA		08/11/2023		(10,478)		(42)			(42)	11,629	1,109	1,014	(95)		(95)
100150776	BOSTON	MA		05/07/2024		873		(42)			(42)		831	831			
100174388	PHILADELPHIA	PA		10/31/2024		1,041		(5)			(5)		1,036	1,036			
100133718	LEHI	UT		10/23/2023		886		65			65		951	951			
100162581	LANTANA	TX		08/12/2024		6,223		(153)			(153)		6,070	6,070			
100137719	MYRTLE BEACH	SC		12/08/2023		(12,293)		26			26	16,038	3,771	3,701	(70)		(70)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060227	ELIZABETH	NJ		06/25/2021		2,075		(84)			(84)		1,990	1,990			
100164234	BAKERSFIELD	CA		08/21/2024		835		(77)			(77)		757	757			
100157844	BOTHELL	WA		07/09/2024		947		33			33		980	980			
100157845	WOODINVILLE	WA		07/09/2024		947		33			33		980	980			
100157846	BOTHELL	WA		07/09/2024		947		33			33		980	980			
100157855	BOTHELL	WA		07/09/2024		947		33			33		980	980			
100181931	HELENA	MT		12/12/2024		860		(13)			(13)		847	847			
100162056	INDIAN LAND	SC		07/31/2024		1,023		(118)			(118)		905	905			
100174547	CLINTON	CT		10/31/2024		(11,038)		(88)			(88)	11,606	480	456	(23)		(23)
100185571	CARROLL	NH		12/20/2024		764		(69)			(69)		695	695			
100168486	WOODSTOCK	GA		09/25/2024		942		(55)			(55)		887	887			
100026726	UPLAND	CA		09/26/2018		1,151		253			253		1,404	1,404			
100067719	MODESTO	CA		09/23/2021		1,902		(121)			(121)		1,782	1,782			
100163107	KISSIMMEE	FL		08/13/2024		828		(23)			(23)		804	804			
100089047	LODI	CA		11/04/2022		1,279		(26)			(26)		1,253	1,253			
100127706	SAN BERNARDINO	CA		09/08/2023		1,668		(24)			(24)		1,644	1,644			
100127671	WORTH	IL		09/08/2023		1,057		87			87		1,144	1,144			
100173268	NEWARK	DE		10/30/2024		1,305		(46)			(46)		1,259	1,259			
100148548	PHOENIX	AZ		04/12/2024		834		(27)			(27)		807	807			
100115589	BROOKELAND	TX		07/19/2023		909		(16)			(16)		893	893			
100148541	ROME	GA		04/12/2024		1,618		(72)			(72)		1,546	1,546			
100154537	SALEM	OR		06/14/2024		820		(95)			(95)		725	725			
100161524	MESA	AZ		07/30/2024		1,037		84			84		1,120	1,120			
100157790	MIAMI	FL		08/01/2024		813		(93)			(93)		720	720			
100168186	BEND	OR		09/20/2024		304		4			4		308	308			
4010073736	WILKES-BARRE	PA		09/27/2024		328		(57)			(57)		271	271			
100133149	HOUSTON	TX		11/29/2023		94,712		(3,428)			(3,428)		91,283	91,283			
100114801	OAKLAND PARK	FL		07/10/2023		868		(7)			(7)		861	861			
100163310	LEHIGH ACRES	FL		08/13/2024		681		13			13		694	694			
100126306	NEW BRITAIN	CT		08/30/2023		804		(32)			(32)		772	772			
100110512	GALVESTON	TX		06/30/2023		920		(76)			(76)		845	845			
100145809	OGDEN	UT		05/08/2024		306		(21)			(21)		285	285			
100078675	ORMOND BEACH	FL		02/02/2022		1,206		(84)			(84)		1,123	1,123			
100142959	PITTSBURGH	PA		02/09/2024		1,961		(42)			(42)		1,919	1,919			
100148651	SAN BERNARDINO	CA		04/15/2024		582		(55)			(55)		527	527			
100150851	IRVINGTON	NJ		05/08/2024		964		15			15		979	979			
100087428	COVINA	CA		10/25/2022		1,215		107			107		1,322	1,322			
100172843	SANDY	OR		10/25/2024		961		(70)			(70)		891	891			
100140653	CLERMONT	FL		02/08/2024		11,544		(463)			(463)		11,081	11,081			
100186391	LONGMONT	CO		12/30/2024		659		75			75		734	734			
100054812	CANTON	OH		03/23/2021		990		(260)			(260)		730	730			
100164773	DEWEY	AZ		08/26/2024		888		(6)			(6)		883	883			
100148228	APEX	NC		04/12/2024		818		(62)			(62)		757	757			
100174223	SAN DIEGO	CA		10/31/2024		911		(41)			(41)		870	870			
100066836	ABINGDON	MD		08/02/2021		2,169		1			1		2,170	2,170			
100129313	DAVENPORT	FL		09/25/2023		935		131			131		1,066	1,066			
100182002	COLUMBIA	SC		12/12/2024		1,340		55			55		1,395	1,395			
100170376	BELLE CENTER	OH		10/08/2024		867		(76)			(76)		791	791			
100176897	RANCHO CORDOVA	CA		11/15/2024		785		(69)			(69)		716	716			
100080053	DIAMOND BAR	CA		04/08/2022		1,753		22			22		1,774	1,774			
100164809	RUSSELLS POINT	OH		08/26/2024		813		(67)			(67)		746	746			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119154	SEDONA	AZ		07/31/2023		857		17			17		874	874			
100140997	EFFORT	PA		02/20/2024		722		(76)			(76)		647	647			
100117769	FULSHEAR	TX		07/20/2023		220		916			916		1,137	1,137			
100103255	JACKSONVILLE	FL		04/27/2023		918		(93)			(93)		824	824			
100163361	TOWNSEND	TN		09/27/2024		729		(65)			(65)		664	664			
100172512	ONTARIO	CA		10/23/2024		906		(83)			(83)		823	823			
100138919	BERRYVILLE	VA		12/21/2023		725		(58)			(58)		667	667			
100149423	ORLANDO	FL		04/24/2024		1,458		(12)			(12)		1,446	1,446			
100162669	BREMERTON	WA		08/12/2024		1,399		87			87		1,486	1,486			
100186485	STOCKTON	CA		12/30/2024		555		(61)			(61)		494	494			
100080813	MIAMI	FL		03/15/2022		(1)		1			1						
100115902	WESLEY CHAPEL	FL		07/20/2023		889		(4)			(4)		885	885			
100119989	PROVIDENCE	RI		08/11/2023		964		(36)			(36)		929	929			
100110054	SARASOTA	FL		06/23/2023		952		(40)			(40)		912	912			
100166182	ROUND ROCK	TX		09/09/2024		1,247		(59)			(59)		1,188	1,188			
100160978	HENDERSON	NV		07/24/2024		671		74			74		745	745			
100049234	RICHMOND HILL	NY		11/20/2020		1,580		(302)			(302)		1,278	1,278			
100169926	FUQUAY VARINA	NC		11/08/2024		989		(79)			(79)		910	910			
100182076	LAS VEGAS	NV		12/12/2024		1,026		98			98		1,123	1,123			
100173231	RENO	NV		10/30/2024		2,675		(30)			(30)		2,645	2,645			
100185082	DESERT HOT SPRINGS	CA		12/20/2024		602		2			2		604	604			
100163048	EUGENE	OR		08/13/2024		11,236		(333)			(333)		10,904	10,904			
100115063	WAKEFIELD	RI		07/14/2023		1,100		146			146		1,246	1,246			
100087373	RICHMOND	TX		10/25/2022		3,846		485			485		4,331	4,331			
100156326	CAPE CORAL	FL		07/25/2024		881		(146)			(146)		735	735			
100067791	MANTECA	CA		09/23/2021		2,036		(84)			(84)		1,952	1,952			
100140326	BERWYN	IL		01/18/2024		784		(50)			(50)		734	734			
100160990	GREENVILLE	SC		07/24/2024		1,333		(89)			(89)		1,244	1,244			
100110098	ELIZABETH	NJ		06/23/2023		862		(29)			(29)		832	832			
100146642	LITTLEROCK	CA		03/20/2024		733		(121)			(121)		612	612			
100181206	RICHARDSON	TX		12/06/2024		910		(4)			(4)		907	907			
100145680	UNITED KINGDOM	GBR		03/12/2024		(4,990)		4,990			4,990						
100175326	BOURNE	MA		11/05/2024		914		(25)			(25)		889	889			
100168220	SAN ANTONIO	TX		09/20/2024		228		11			11		238	238			
100067416	SHORELINE	WA		09/23/2021		1,908		(136)			(136)		1,772	1,772			
100185325	FORNEY	TX		12/20/2024		879		10			10		889	889			
100135758	LOUISVILLE	KY		11/10/2023		920		(4)			(4)		915	915			
100172372	NORTHLAKE	TX		10/23/2024		1,012		(45)			(45)		967	967			
100114926	WINTER GARDEN	FL		07/13/2023		18,615		50			50		18,665	18,665			
100152272	SAINT PETERSBURG	FL		05/17/2024		1,028		(66)			(66)		962	962			
100062207	HAPPY VALLEY	OR		07/01/2021		2,564		(51)			(51)		2,514	2,514			
100130430	LOS ANGELES	CA		09/28/2023		711		(47)			(47)		664	664			
100169385	LACEY	WA		09/27/2024		889		(110)			(110)		778	778			
100162875	CLERMONT	FL		08/12/2024		894		(41)			(41)		853	853			
100082158	ROUND ROCK	TX		04/14/2022		86		(86)			(86)						
100144806	UNITED KINGDOM	GBR		03/12/2024		(4,428)		4,428			4,428						
100173376	APEX	NC		10/30/2024		1,188		(87)			(87)		1,101	1,101			
100137924	FORT LAUDERDALE	FL		12/13/2023		775		(2)			(2)		773	773			
100046252	SOUTHBOROUGH	MA		11/25/2020		2,359		(234)			(234)		2,125	2,125			
100076078	ARGYLE	TX		01/07/2022		1,800		(104)			(104)		1,696	1,696			
100102028	MARICOPA	AZ		04/14/2023		553		(50)			(50)		503	503			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100135824	NAPLES	FL		11/10/2023		895		(50)			(50)		845	845			
100156574	NASHVILLE	TN		06/24/2024		844		(69)			(69)		775	775			
100144346	PORUM	OK		03/07/2024		781		(26)			(26)		755	755			
100100591	MOORESVILLE	NC		04/27/2023		12		(12)			(12)						
100112333	KAUKAUNA	WI		06/29/2023		296		76			76		372	372			
100149060	CHATTANOOGA	TN		04/19/2024		619		(91)			(91)		528	528			
100127186	BRONX	NY		08/30/2023		883		1,327			1,327		2,209	2,209			
100169936	ALEDO	TX		11/08/2024		911		(62)			(62)		849	849			
100100848	SHELTON	CT		04/28/2023		1,124		67			67		1,191	1,191			
100180195	COLUMBUS	OH		11/25/2024		833		(78)			(78)		755	755			
100115064	BUCKLEY	WA		07/14/2023		1,015		28			28		1,043	1,043			
100173176	NEW SMYRNA BEACH	FL		10/30/2024		970		(52)			(52)		918	918			
100029340	OZONE PARK	NY		10/26/2018		1,185		698			698		1,883	1,883			
100119772	BRONX	NY		08/08/2023		844		(77)			(77)		768	768			
100090615	RONKONKOMA	NY		12/29/2022		4,950		(4,054)			(4,054)		896	896			
100100001	LAS VEGAS	NV		03/28/2023		129,678		436			436		130,114	130,114			
100131814	MOUNT VERNON	WA		10/06/2023		550		(18)			(18)		532	532			
100164003	MIAMI	FL		08/21/2024		(15,987)		(9)			(9)	15,990	(6)		6		6
100084838	SPARKS	NV		08/02/2022		1,141		36			36		1,177	1,177			
100137959	LELAND	NC		12/13/2023		1,098		(4)			(4)		1,095	1,095			
100078313	GRESHAM	OR		02/10/2022		86		(86)			(86)						
100165496	HOLLY SPRINGS	NC		08/29/2024		872		(63)			(63)		809	809			
100129716	NEWARK	NJ		09/29/2023		881		(27)			(27)		854	854			
100143746	RICHMOND	TX		04/05/2024		1,201		(176)			(176)		1,025	1,025			
100038571	GALWAY	IRL		09/27/2019		(3,699)		3,824			3,824		125	125			
100175605	OPA LOCKA	FL		11/12/2024		548		(99)			(99)		449	449			
100149799	CORDOVA	TN		04/26/2024		735		(132)			(132)		603	603			
100109644	FAIRBURN	GA		06/14/2023		600		(80)			(80)		520	520			
100176672	FRESNO	CA		11/15/2024		503		(97)			(97)		405	405			
100147618	NORTH PROVIDENCE	RI		04/04/2024		986		(138)			(138)		848	848			
100163163	SEASIDE HEIGHTS	NJ		08/13/2024		832		(63)			(63)		770	770			
100081096	NAPA	CA		03/18/2022		2,322		250			250		2,571	2,571			
100090312	PITTSBURGH	PA		01/06/2023		788		(63)			(63)		726	726			
100149086	FORT PIERCE	FL		04/19/2024		661		(126)			(126)		534	534			
100065546	RICHMOND	CA		07/28/2021		1,930		(146)			(146)		1,784	1,784			
100132070	ELIZABETH	NJ		10/13/2023		669		43			43		712	712			
100152341	RIDGEFIELD	WA		05/17/2024		1,260		255			255		1,515	1,515			
100129639	LANCASTER	CA		09/29/2023		877		(43)			(43)		834	834			
100145655	UNITED KINGDOM	GBR		03/12/2024		(4,994)		4,994			4,994						
100131991	BOUNTIFUL	UT		10/13/2023		1,263		(8)			(8)		1,255	1,255			
100162514	STOCKTON	CA		08/12/2024		756		(66)			(66)		690	690			
100182043	CEDAR PARK	TX		12/12/2024		942		26			26		968	968			
100150890	WESTERVILLE	OH		05/08/2024		830		(43)			(43)		788	788			
100065380	CAMAS	WA		07/28/2021		1,973		(144)			(144)		1,829	1,829			
100158221	UNITED KINGDOM	GBR		07/09/2024		(4,485)		4,485			4,485						
100101558	AUSTIN	TX		04/26/2023		1,075		9			9		1,083	1,083			
100157655	CARLSBAD	CA		06/28/2024		916		(3)			(3)		913	913			
100119183	JOSHUA	TX		07/31/2023		921		26			26		947	947			
100168482	CASA GRANDE	AZ		09/25/2024		762		(89)			(89)		673	673			
100027009	WHITTIER	CA		09/26/2018		1,218		299			299		1,518	1,518			
100150979	WEST PARK	FL		05/08/2024		851		(15)			(15)		836	836			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025579	SAN JOSE	CA		09/20/2018		1,995		277			277		2,272	2,272			
100029222	WESTMINSTER	CA		10/26/2018		1,989		93			93		2,082	2,082			
100136443	COACHELLA	CA		11/20/2023		968		267			267		1,234	1,234			
100139573	ROCKPORT	TX		12/28/2023		664		(99)			(99)		565	565			
100144132	MARIETTA	GA		03/07/2024		1,002		7			7		1,009	1,009			
100142416	MANVEL	TX		02/05/2024		983		(76)			(76)		907	907			
100079188	NEWARK	NJ		02/24/2022		1,789		41			41		1,830	1,830			
100109709	RANCHO CUCAMONGA	CA		06/16/2023		873		(49)			(49)		824	824			
100138696	SAN ANTONIO	TX		02/02/2024		639		(122)			(122)		516	516			
100147043	NAMPA	ID		03/27/2024		859		(40)			(40)		819	819			
100140026	SAVANNAH	GA		01/09/2024		723		(40)			(40)		682	682			
100179686	MANTECA	CA		11/21/2024		657		42			42		699	699			
100170906	QUINCY	MA		10/11/2024		873		35			35		907	907			
100102122	FORNEY	TX		04/14/2023		620		(142)			(142)		479	479			
4010062450	BALTIMORE	MD		11/29/2023		673		(38)			(38)		635	635			
100153858	VICTORVILLE	CA		06/05/2024		811		(60)			(60)		751	751			
100109029	SILVER SPRING	MD		05/31/2023		2,979		(55)			(55)		2,924	2,924			
100167417	WINDERMERE	FL		09/16/2024		865		(98)			(98)		767	767			
100134738	JACKSON	NJ		10/30/2023		163		621			621		784	784			
100110620	ALMOND	NC		06/30/2023		892		(18)			(18)		874	874			
100071976	HEBER CITY	UT		10/29/2021		2,086		(54)			(54)		2,033	2,033			
100181341	MANTECA	CA		12/06/2024		647		(89)			(89)		557	557			
100166146	BUDA	TX		09/09/2024		847		(64)			(64)		783	783			
100119647	MODESTO	CA		08/04/2023		(10,760)		(24)			(24)	11,539	755	675	(80)		(80)
100159496	MIDDLETOWN	DE		07/15/2024		838		(72)			(72)		767	767			
100119668	BALTIMORE	MD		08/08/2023		(14)		14			14						
100127997	COLORADO SPRINGS	CO		09/08/2023		1,854		30			30		1,883	1,883			
100186469	OLD ORCHARD BEACH	ME		12/30/2024		588		(8)			(8)		580	580			
100137549	WEST PALM BEACH	FL		12/08/2023		804		(20)			(20)		784	784			
100181254	PALM COAST	FL		12/06/2024		560		(70)			(70)		490	490			
100169079	ORLANDO	FL		09/27/2024		884		(61)			(61)		823	823			
100148330	FOLSOM	CA		04/12/2024		857		(74)			(74)		783	783			
100180515	DOWNEY	CA		11/26/2024		609		10			10		619	619			
100137121	SUWANEE	GA		11/28/2023		355		(48)			(48)		307	307			
100155935	HOMESTEAD	FL		06/17/2024		850		(73)			(73)		777	777			
100076724	SAN LEANDRO	CA		12/30/2021		65		(65)			(65)						
100132362	ALLEN	TX		11/03/2023		858		99			99		957	957			
100160939	DUNELLEN	NJ		07/24/2024		865		(62)			(62)		803	803			
100151363	SOUTH JORDAN	UT		05/10/2024		935		(15)			(15)		920	920			
100166377	LUTZ	FL		10/24/2024		719		(108)			(108)		611	611			
100182518	BOWIE	MD		12/12/2024		4,870		(39)			(39)		4,831	4,831			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		11,654							11,654	11,654			
100149373	LEANDER	TX		04/24/2024		1,280		(15)			(15)		1,265	1,265			
100182620	HUTCHINSON ISLAND	FL		12/12/2024		1,202		(86)			(86)		1,117	1,117			
100127491	CRYSTAL BEACH	TX		09/08/2023		850		(4)			(4)		846	846			
100159234	TEMPE	AZ		07/15/2024		913		(69)			(69)		844	844			
100084445	PANORAMA CITY	CA		08/12/2022		1,149		(68)			(68)		1,081	1,081			
100100081	MIAMI	FL		03/28/2023		787		(79)			(79)		708	708			
100128777	NORWALK	CT		09/21/2023		774		(49)			(49)		725	725			
100100767	HUNTINGTOWN	MD		04/28/2023		1,207		110			110		1,317	1,317			
100116206	BROOKLYN	NY		07/20/2023		993		1,330			1,330		2,322	2,322			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162505	SOUTH OGDEN	UT		08/12/2024		895		(7)			(7)		889	889			
100099556	ROWLETT	TX		02/17/2023		532		(8)			(8)		524	524			
100151380	MILTON	GA		05/10/2024		1,020		12			12		1,032	1,032			
100132815	SYLMAR AREA LOS ANGELES	CA		11/03/2023		10,979		(74)			(74)		10,905	10,905			
100023866	MIAMI	FL		09/10/2018		1,769		(104)			(104)		1,665	1,665			
100103771	MIAMI	FL		05/10/2023		868		(41)			(41)		826	826			
4010087778	AKRON	OH		11/26/2024		3,327		(2,647)			(2,647)		680	680			
100179578	WARWICK	RI		11/21/2024		891		(35)			(35)		856	856			
100167482	SNELLVILLE	GA		10/31/2024		12,749		(530)			(530)		12,218	12,218			
100133462	CLOVIS	CA		10/19/2023		(10,806)		(71)			(71)	11,585	708	694	(14)		(14)
100171218	MESA	AZ		10/16/2024		1,312		(133)			(133)		1,179	1,179			
100144815	UNITED KINGDOM	GBR		03/12/2024		(11,473)		(69)			(69)	11,582	40		(40)		(40)
100158764	APEX	NC		07/10/2024		913		(29)			(29)		884	884			
100173806	LONGVIEW	WA		10/31/2024		563		(44)			(44)		519	519			
100103528	EUGENE	OR		05/08/2023		703		(158)			(158)		545	545			
100156041	SAN BENITO	TX		06/18/2024		1,082		(81)			(81)		1,001	1,001			
100181536	GRESHAM	OR		12/06/2024		405		(17)			(17)		388	388			
100169589	MIAMI	FL		09/30/2024		494		8			8		503	503			
100182365	STOCKTON	CA		12/12/2024		608		(4)			(4)		604	604			
100174347	SEFFNER	FL		10/31/2024		888		(63)			(63)		825	825			
100133728	ELK GROVE	CA		10/23/2023		1,064		148			148		1,212	1,212			
100171527	SALEM	OR		10/16/2024		1,614		71			71		1,685	1,685			
100143567	CHICAGO	IL		02/21/2024		754		(50)			(50)		704	704			
100149365	BRIDGEPORT	PA		04/24/2024		1,179		225			225		1,403	1,403			
100140769	SAN TAN VALLEY	AZ		01/22/2024		753		(43)			(43)		710	710			
100158008	DENVER	CO		07/09/2024		854		(51)			(51)		803	803			
100169643	ROSAMOND	CA		09/30/2024		918		(73)			(73)		845	845			
100089272	WATKINS	CO		01/26/2023		834		(143)			(143)		690	690			
100120988	HOUSTON	TX		08/30/2023		859		(19)			(19)		840	840			
100156373	FORT LAUDERDALE	FL		07/25/2024		884		(32)			(32)		853	853			
100133672	JUSTIN	TX		10/23/2023		881		2			2		883	883			
100182456	GRASONVILLE	MD		12/12/2024		608		(23)			(23)		585	585			
100165938	NEW LONDON	CT		09/06/2024		766		(20)			(20)		746	746			
100151398	RICHMOND	VA		05/10/2024		842		(63)			(63)		780	780			
100129347	HUNTINGTON BEACH	CA		09/25/2023		66,633		(426)			(426)		66,206	66,206			
100175233	SARASOTA	FL		11/05/2024		1,110		7			7		1,117	1,117			
100120420	KELSEYVILLE	CA		08/18/2023		845		(56)			(56)		789	789			
100133425	LANCASTER	CA		10/19/2023		1,314		(67)			(67)		1,247	1,247			
100148114	MELISSA	TX		04/10/2024		961		18			18		979	979			
100180641	LAS VEGAS	NV		11/26/2024		(252)		1,043			1,043		791	791			
100164403	RANCHO CORDOVA	CA		08/21/2024		1,454		142			142		1,596	1,596			
100165014	PEMBROKE PINES	FL		08/28/2024		768		(124)			(124)		644	644			
100182461	WAYNE	PA		12/12/2024		602		(20)			(20)		581	581			
100158589	FAIRBANKS	AK		07/10/2024		550		(29)			(29)		520	520			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		2,085		459			459		2,544	2,544			
100167590	DACULA	GA		09/19/2024		581		(69)			(69)		512	512			
100168489	KANSAS CITY	MO		09/25/2024		938		(34)			(34)		904	904			
100115105	ELK GROVE	CA		07/14/2023		1,033							1,033	1,033			
100087397	CATHEDRAL CITY	CA		10/25/2022		1,268		100			100		1,369	1,369			
100136900	LAVALLETTE	NJ		11/27/2023		22,177		(392)			(392)		21,785	21,785			
100156631	LAKE ARIEL	PA		06/24/2024		820		(39)			(39)		781	781			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175655	HERNDON	VA		11/12/2024		704		(50)			(50)		655	655			
100153913	ELIZABETH	NJ		06/05/2024		(15,181)		(66)			(66)	15,924	677	632	(45)		(45)
100115781	FAYETTEVILLE	AR		07/20/2023		(14,855)		35			35	15,924	1,104	1,045	(59)		(59)
100162768	HARTFORD	CT		08/12/2024		852		(45)			(45)		807	807			
100171765	DORAVILLE	GA		10/17/2024		26,886		(981)			(981)		25,906	25,906			
100110275	HOT SPRINGS	AR		06/30/2023		1,402		(34)			(34)		1,368	1,368			
100087344	NORTH FORT MYERS	FL		10/25/2022		1,222		93			93		1,315	1,315			
100156307	NEWARK	NJ		07/25/2024		832		(81)			(81)		750	750			
100179535	HUNTSVILLE	AL		11/21/2024		4,987		(42)			(42)		4,945	4,945			
100152692	PROSPER	TX		05/17/2024		893		21			21		913	913			
100159232	TOMS RIVER	NJ		07/15/2024		902		(58)			(58)		843	843			
100165479	VISALIA	CA		08/29/2024		848		(59)			(59)		789	789			
100026722	RANCHO MIRAGE	CA		09/26/2018		(14,472)		122			122	15,924	1,574	1,510	(64)		(64)
100164384	ROYSE CITY	TX		08/21/2024		(9,753)		(52)			(52)	11,514	1,709	1,796	87		87
100137639	ARGYLE	TX		12/08/2023		946		130			130		1,076	1,076			
100091869	MIAMI GARDENS	FL		01/30/2023		803		(9)			(9)		794	794			
100151602	ORANGE BEACH	AL		05/10/2024		840		(60)			(60)		780	780			
100140827	WEST PALM BEACH	FL		03/06/2024		1,053		(131)			(131)		923	923			
100133943	HARTFORD	CT		10/25/2023		742		(36)			(36)		706	706			
100102683	MORENO VALLEY	CA		06/22/2023		(108)		108			108						
100102732	KISSIMMEE	FL		06/22/2023		832		(120)			(120)		712	712			
100175061	GAITHERSBURG	MD		11/05/2024		428		(83)			(83)		345	345			
100143408	PALM SPRINGS	CA		02/16/2024		1,482		6			6		1,488	1,488			
100139735	UNITED KINGDOM	GBR		12/18/2023		1,204							1,204	1,204			
100164086	HESPERIA	CA		08/21/2024		797		(31)			(31)		766	766			
100162637	LOGANVILLE	GA		08/12/2024		985		63			63		1,048	1,048			
100091741	GAINESVILLE	GA		03/24/2023		640		(111)			(111)		529	529			
100078317	AMERICAN FORK	UT		02/10/2022		119		(65)			(65)		54	54			
100026702	GARDENA	CA		09/26/2018		1,250							1,251	1,251			
100176519	MOULTRIE	GA		11/15/2024		671		(41)			(41)		630	630			
100067267	CLINTON	MD		08/02/2021		2,011		83			83		2,094	2,094			
100103743	CAMARILLO	CA		05/08/2023		1,487		7			7		1,493	1,493			
100159512	WILDOMAR	CA		07/15/2024		2,410		(133)			(133)		2,277	2,277			
100151073	HERRIMAN	UT		05/08/2024		914		(51)			(51)		863	863			
100116324	STATEN ISLAND	NY		07/20/2023		1,193		977			977		2,170	2,170			
100080453	CYPRESS	TX		03/10/2022		1,546		(149)			(149)		1,397	1,397			
100169468	LANCASTER	CA		09/30/2024		460		9			9		469	469			
100144168	SACRAMENTO	CA		03/07/2024		942		(30)			(30)		912	912			
100090323	CAMAS	WA		01/06/2023		770		(90)			(90)		680	680			
100167818	MORENO VALLEY	CA		09/19/2024		37		(37)			(37)						
100148565	WALLINGFORD	CT		04/12/2024		940		(9)			(9)		931	931			
100148393	RIVERHEAD	NY		04/12/2024		2,213		(20)			(20)		2,193	2,193			
100173975	HOUSTON	TX		10/31/2024		(460)		(610)			(610)	11,514	10,444	10,507	63		63
100080969	NAMPA	ID		03/18/2022		1,731		73			73		1,803	1,803			
100024750	PALISADES PARK	NJ		09/20/2018		1,760		321			321		2,081	2,081			
100159239	MERCED	CA		07/15/2024		837		(54)			(54)		783	783			
100153387	NORTH MIAMI BEACH	FL		05/29/2024		1,797		(54)			(54)		1,743	1,743			
100100309	KATY	TX		03/24/2023		389		(31)			(31)		358	358			
100141423	BUFORD	GA		01/30/2024		(10,823)		(79)			(79)	11,564	662	651	(10)		(10)
100157921	SANGER	TX		07/09/2024		893		35			35		928	928			
100120560	KISSIMMEE	FL		08/18/2023		459		11			11		470	470			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181706	LAS VEGAS	NV		12/11/2024		623		(50)			(50)		573	573			
100161084	WINDSOR	CO		07/24/2024		1,040		94			94		1,134	1,134			
100134754	WESLEY CHAPEL	FL		10/30/2023		28		804			804		831	831			
5.00005E+11	AMSTERDAM	NLD		06/25/2024													
100179412	SOUTH DAYTONA	FL		12/27/2024		333		(85)			(85)		248	248			
100082602	PHILADELPHIA	PA		04/14/2022		2,083		9			9		2,092	2,092			
100145283	UNITED KINGDOM	GBR		03/12/2024		189		(108)			(108)		82	82			
100170449	PAWTUCKET	RI		10/09/2024		840		(82)			(82)		758	758			
100141913	KATY	TX		03/27/2024		1,068		(72)			(72)		996	996			
100175360	PISCATAWAY	NJ		11/05/2024		2,016		(76)			(76)		1,939	1,939			
100184491	SANDY	UT		12/17/2024		1,248		(90)			(90)		1,158	1,158			
100142660	MAGNA	UT		02/08/2024		1,789		(45)			(45)		1,744	1,744			
100132104	PETERBOROUGH	NH		10/13/2023		1,018		80			80		1,098	1,098			
100116069	SPARKS	NV		07/20/2023		1,022		37			37		1,059	1,059			
100172311	RIVERTON	UT		10/21/2024		967		(47)			(47)		919	919			
100169911	WOODSTOCK	GA		11/08/2024		933		(46)			(46)		886	886			
100148207	HILLSBORO	OR		04/12/2024		913		(49)			(49)		864	864			
100156452	LITTLEROCK	CA		06/24/2024		872		22			22		894	894			
100150971	WATERFORD	NY		05/08/2024		1,292		30			30		1,323	1,323			
100173311	MC GAHEYSVILLE	VA		10/30/2024		973		(56)			(56)		917	917			
100144395	ANDERSON	CA		03/07/2024		789		(64)			(64)		725	725			
100144430	KATY	TX		03/07/2024		1,027		(2)			(2)		1,024	1,024			
100149451	ROCKVILLE	MD		04/24/2024		948		(54)			(54)		894	894			
100148442	AUBURN	GA		04/12/2024		1,535		119			119		1,655	1,655			
100154845	EAST ORANGE	NJ		07/19/2024		779		(66)			(66)		713	713			
100132422	FOUNTAIN HILLS	AZ		11/03/2023		813		34			34		847	847			
100171628	ROMULUS	MI		10/16/2024		1,088		(87)			(87)		1,001	1,001			
100025180	RIDGEWOOD	NJ		09/20/2018		820		138			138		958	958			
100116125	ELGIN	IL		07/20/2023		1,334		437			437		1,770	1,770			
100151212	WASHINGTON	DC		05/10/2024		947		30			30		976	976			
100170149	SPRING HILL	FL		10/08/2024		1,634		(59)			(59)		1,576	1,576			
100140245	SAN JACINTO	CA		01/18/2024		4,002		(83)			(83)		3,919	3,919			
100154780	DETROIT	MI		07/19/2024		888		(38)			(38)		851	851			
100049022	LINDEN	NJ		11/20/2020		1,425		(184)			(184)		1,241	1,241			
100181897	POLK CITY	FL		12/12/2024		984		71			71		1,055	1,055			
100163174	SOUTHERN PINES	NC		08/13/2024		788		(13)			(13)		776	776			
100156302	VISALIA	CA		07/25/2024		901		(90)			(90)		810	810			
100141340	LOS ANGELES	CA		01/30/2024		884		(18)			(18)		866	866			
100167148	BELLEVUE	WA		09/13/2024		769		(43)			(43)		727	727			
100140345	PEMBROKE PINES	FL		01/18/2024		805		(59)			(59)		745	745			
100136241	NORTHLAKE	TX		11/20/2023		834		(12)			(12)		822	822			
100175252	BOYNTON BEACH	FL		11/05/2024		972		(21)			(21)		951	951			
100103289	PALMDALE	CA		04/27/2023		2,081		(125)			(125)		1,956	1,956			
100114951	PORTERVILLE	CA		07/13/2023		976		(43)			(43)		933	933			
100081331	ALPHARETTA	GA		03/18/2022		1,736		73			73		1,809	1,809			
100141256	TAMPA	FL		01/30/2024		604		(54)			(54)		551	551			
100143864	UNITED KINGDOM	GBR		02/28/2024		41							41	41			
100079512	VANCOUVER	WA		04/25/2022		1,694		(34)			(34)		1,660	1,660			
100055877	ELIZABETH	NJ		03/26/2021		2,195		(155)			(155)		2,040	2,040			
100170432	RENO	NV		10/09/2024		357		(25)			(25)		332	332			
100117130	STATEN ISLAND	NY		07/20/2023		1,121		504			504		1,625	1,625			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179929	MARICOPA	AZ		11/25/2024		954		107			107		1,061	1,061			
100136999	LAGRANGE	GA		11/28/2023		779		(17)			(17)		762	762			
100147847	ROGERS	AR		04/08/2024		926		(32)			(32)		894	894			
100149976	NORTH CHARLESTON	SC		06/07/2024		848		(55)			(55)		792	792			
100142791	SAINT AUGUSTINE	FL		02/08/2024		904		(13)			(13)		891	891			
100071637	POMONA	CA		10/14/2021		2,036		(149)			(149)		1,887	1,887			
100159734	CLEARWATER	FL		08/23/2024		646		(155)			(155)		491	491			
100137951	MALAKOFF	TX		12/13/2023		3,286		(63)			(63)		3,224	3,224			
100117870	PANAMA CITY BEACH	FL		07/20/2023		959		(114)			(114)		845	845			
100133574	GRAND MARAIS	MN		10/23/2023		1,151		29			29		1,180	1,180			
100140849	BAY SHORE	NY		03/06/2024		20		(20)			(20)						
100132060	MELISSA	TX		10/13/2023		945		(2)			(2)		943	943			
4010046416	TRENTON	NJ		03/22/2023		772		(78)			(78)		694	694			
100065182	NEW MARKET	MD		07/14/2021		2,008		(101)			(101)		1,907	1,907			
100152456	COLUMBUS	OH		05/16/2024		742		(119)			(119)		623	623			
100144146	SAN ANTONIO	TX		03/07/2024		983		1			1		984	984			
100118954	SPOKANE	WA		07/27/2023		863		(50)			(50)		813	813			
100101879	KATY	TX		04/06/2023		882		(13)			(13)		869	869			
100120096	LACKAWAXEN	PA		08/11/2023		932		(32)			(32)		900	900			
100127505	LANHAM	MD		09/08/2023		892		(44)			(44)		849	849			
100146758	HESPERIA	CA		03/20/2024		878		8			8		886	886			
100076399	BRADENTON	FL		12/23/2021		1,573		(272)			(272)		1,301	1,301			
100175707	BURLESON	TX		11/12/2024		990		(24)			(24)		966	966			
100139095	SHELTON	CT		12/28/2023		1,102		(29)			(29)		1,073	1,073			
100168356	VERO BEACH	FL		09/25/2024		2,812		66			66		2,877	2,877			
100134537	STERLING HEIGHTS	MI		10/30/2023		29		(29)			(29)						
100152461	HAMILTON	NJ		05/16/2024		545		(54)			(54)		491	491			
100128791	OVIEDO	FL		09/21/2023		35,947		(1,103)			(1,103)		34,844	34,844			
100176721	FORT WORTH	TX		11/15/2024		2,726		(150)			(150)		2,575	2,575			
100019704	PRINCETON	TX		07/26/2018		3,505		(25)			(25)		3,480	3,480			
100161493	INDIANAPOLIS	IN		07/30/2024		3,620		(157)			(157)		3,463	3,463			
100126290	WATERBURY	CT		08/30/2023		794		(36)			(36)		757	757			
100176662	DORAL	FL		11/15/2024		1,103		(131)			(131)		972	972			
100109977	NAPLES	FL		06/22/2023		(1,166)		1,166			1,166						
100152176	INGLEWOOD	CA		05/17/2024		852		(25)			(25)		827	827			
100155930	COLLEGE STATION	TX		06/17/2024		2,965		(76)			(76)		2,889	2,889			
100129786	LAS VEGAS	NV		09/27/2023		893		(54)			(54)		839	839			
100045741	MIDDLETOWN	NJ		11/25/2020		1,189		(41)			(41)		1,148	1,148			
100137668	CLOVIS	CA		12/08/2023		847		(34)			(34)		813	813			
100116142	CLARKSBURG	MD		07/20/2023		1,129		504			504		1,632	1,632			
100145294	UNITED KINGDOM	GBR		03/12/2024		62		(62)			(62)						
100166921	YUMA	AZ		09/13/2024		776		(67)			(67)		708	708			
100148188	MINNEAPOLIS	MN		04/12/2024		914		(38)			(38)		876	876			
100174989	SAINT AUGUSTINE	FL		10/31/2024		604		(117)			(117)		487	487			
100182586	BAKERSFIELD	CA		12/12/2024		729		(24)			(24)		705	705			
100144750	UNITED KINGDOM	GBR		03/12/2024		(2,301)		2,430			2,430		129	129			
100171867	BOZEMAN	MT		10/17/2024		905		(77)			(77)		827	827			
100099675	NIPOMO	CA		04/06/2023		832		(9)			(9)		824	824			
100065363	SURFSIDE BEACH	SC		07/28/2021		1,957		(132)			(132)		1,825	1,825			
100100865	WEST NEW YORK	NJ		04/28/2023		2,536		160			160		2,695	2,695			
100114137	MIAMI	FL		06/29/2023		3,151		563			563		3,714	3,714			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100119452	WESLEY CHAPEL	FL		07/31/2023		849		(2)			(2)		847	847			
100153226	PENSACOLA	FL		05/30/2024		887		17			17		904	904			
100108453	AMITYVILLE	NY		05/25/2023		913		(41)			(41)		872	872			
100182409	HEBER CITY	UT		12/12/2024		599		23			23		623	623			
100113330	LIVERMORE	CA		06/29/2023		2,612		579			579		3,191	3,191			
100151018	CONWAY	SC		05/08/2024		(10,756)		(58)			(58)	11,472	657	777	120		120
100148322	PHOENIX	AZ		04/12/2024		835		(58)			(58)		777	777			
100115961	SALISBURY	MD		07/20/2023		1,016		19			19		1,035	1,035			
100154534	ALBERMARLE	NC		06/14/2024		5,521		(255)			(255)		5,266	5,266			
100173226	MYRTLE BEACH	SC		10/30/2024		1,049		17			17		1,066	1,066			
100165265	RENO	NV		08/29/2024		9		(9)			(9)						
100030232	SAN RAMON	CA		12/20/2018		7,637		136			136		7,773	7,773			
100172117	LAS VEGAS	NV		10/17/2024		896		(111)			(111)		785	785			
100116633	FONTANA	CA		07/20/2023		1,074		1,346			1,346		2,420	2,420			
100140090	NAPLES	FL		01/09/2024		1,135		(81)			(81)		1,054	1,054			
100166431	SAN BERNARDINO	CA		10/31/2024		947		(126)			(126)		821	821			
100116070	PEARLAND	TX		07/20/2023		390		(3)			(3)		387	387			
100151097	FREDERICKSBURG	VA		05/08/2024		847		(76)			(76)		771	771			
100128755	TAMARAC	FL		09/21/2023		(13)		13			13						
100169543	BELMONT	MA		09/30/2024		552		(43)			(43)		509	509			
100147957	SYLVA	NC		04/08/2024		1,237		(57)			(57)		1,179	1,179			
100145009	UNITED KINGDOM	GBR		03/12/2024		(2,536)		2,536			2,536						
100147684	LAS VEGAS	NV		04/04/2024		955		58			58		1,014	1,014			
100154689	WILLINGBORO	NJ		07/19/2024		607		(91)			(91)		516	516			
100147764	SAVANNAH	GA		04/08/2024		864		(65)			(65)		799	799			
100156170	CAPE CANAVERAL	FL		06/20/2024		701		(106)			(106)		595	595			
100089413	BAKERSFIELD	CA		11/18/2022		716		3			3		718	718			
100157820	MATTHEWS	NC		08/01/2024		832		(79)			(79)		753	753			
100156967	UNITED KINGDOM	GBR		06/27/2024		43							43	43			
100078005	WRIGHTWOOD	CA		01/12/2022		1,795		(52)			(52)		1,743	1,743			
100027844	BROOKDALE	CA		10/26/2018		1,360		35			35		1,395	1,395			
100109359	FRESNO	CA		06/12/2023		911		(47)			(47)		865	865			
100091007	LOS ANGELES	CA		01/31/2023		1,452		(99)			(99)		1,353	1,353			
100119945	AUGUSTA	GA		08/11/2023		859		(17)			(17)		842	842			
100137620	PHOENIX	AZ		12/08/2023		865		7			7		872	872			
100165349	BENSENVILLE	IL		08/29/2024		939		(49)			(49)		889	889			
100185826	MORRISON	CO		12/26/2024		611		(45)			(45)		566	566			
100173172	MC KINNEY	TX		10/30/2024		957		(44)			(44)		912	912			
100149971	NORTH CHARLESTON	SC		06/07/2024		861		(49)			(49)		813	813			
100156884	PHILADELPHIA	PA		06/27/2024		672		(48)			(48)		625	625			
100152910	ALABASTER	AL		05/22/2024		718		(38)			(38)		680	680			
100147022	ALBUQUERQUE	NM		03/27/2024		952		(52)			(52)		899	899			
100141655	DULUTH	GA		01/30/2024		767		(103)			(103)		665	665			
100113065	SOUTH OZONE PARK	NY		06/29/2023		724		215			215		938	938			
100091226	INDIO	CA		01/31/2023		658		(133)			(133)		525	525			
100153644	DELRAY BEACH	FL		05/31/2024		5		(5)			(5)						
100120452	PORT SAINT LUCIE	FL		08/18/2023		989		(6)			(6)		984	984			
100149325	HOUSTON	TX		04/24/2024		2,546		(61)			(61)		2,485	2,485			
100132109	PUYALLUP	WA		10/13/2023		898		(3)			(3)		895	895			
100128818	PAGOSA SPRINGS	CO		09/21/2023		417		(31)			(31)		386	386			
100171342	DENVER	CO		10/16/2024		891		(133)			(133)		758	758			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114721	FORT LAUDERDALE	FL		06/29/2023		1,577		(77)			(77)		1,500	1,500			
100169787	ANNA	TX		09/30/2024		874		(94)			(94)		781	781			
100114693	HILLSBORO	OR		06/29/2023		964		(8)			(8)		956	956			
100165420	HOLYOKE	MA		08/29/2024		682		(57)			(57)		624	624			
100148684	PHOENIX	AZ		04/16/2024		735		(40)			(40)		695	695			
100053349	LAKE FOREST	CA		03/23/2021		1,135		(248)			(248)		887	887			
100139154	BROOKLYN	NY		12/28/2023		965		(98)			(98)		867	867			
100186683	BEAUMONT	TX		12/31/2024		556		(37)			(37)		519	519			
100171478	LAKE HAVASU CITY	AZ		10/16/2024		804		(47)			(47)		757	757			
100158314	UNITED KINGDOM	GBR		07/09/2024		(2,707)		2,707			2,707						
100175026	DELMAR	DE		11/05/2024		623		(53)			(53)		570	570			
100030719	WAIPAHU	HI		04/09/2019		1,448		1,125			1,125		2,573	2,573			
100118918	PALMDALE	CA		07/27/2023		2,444		(113)			(113)		2,331	2,331			
100133408	ONTARIO	CA		11/21/2023		6,093		7			7		6,100	6,100			
100102601	LAS VEGAS	NV		06/07/2023		43		(43)			(43)						
100014045	JACKSONVILLE	FL		05/25/2017		1,364		94			94		1,457	1,457			
100160900	CEDAR PARK	TX		07/24/2024		783		(63)			(63)		720	720			
100176753	HENDERSON	NV		11/15/2024		2,733		(127)			(127)		2,606	2,606			
100179733	ORANGE BEACH	AL		11/21/2024		1,513		156			156		1,669	1,669			
100117479	KINGSTON	NY		07/20/2023		881		52			52		933	933			
100128319	GAITHERSBURG	MD		09/14/2023		680		(20)			(20)		660	660			
100065161	RIVERSIDE	CA		07/14/2021		1,858		(98)			(98)		1,760	1,760			
100166972	FRESNO	CA		09/13/2024		827		(46)			(46)		781	781			
100150682	HANFORD	CA		05/06/2024		805		(72)			(72)		732	732			
100185903	GAINESVILLE	GA		12/26/2024		(6)		6			6						
100186616	STEPHENS CITY	VA		12/30/2024		1,597		144			144		1,741	1,741			
100129273	CROMWELL	MN		09/25/2023		391		(25)			(25)		366	366			
100073549	FLOWER MOUND	TX		11/19/2021		1,266		(77)			(77)		1,189	1,189			
100147312	S-GRAVENHAGE	NLD		03/27/2024													
100162978	EAGLE	ID		08/12/2024		844		(67)			(67)		777	777			
100025194	MORRISTOWN	NJ		09/20/2018		875		39			39		914	914			
100079701	HOLLYWOOD	FL		04/25/2022		1,583		(124)			(124)		1,459	1,459			
100147573	POUGHKEEPSIE	NY		04/03/2024		(10,745)		(161)			(161)	11,498	593	609	17		17
100151435	LYNDEN	WA		05/10/2024		959		16			16		974	974			
100180569	GERMANTOWN	MD		11/26/2024		607		27			27		634	634			
100110604	SUNLAND	CA		06/30/2023		1,076		(13)			(13)		1,063	1,063			
100172841	KALAMA	WA		10/25/2024		1,149		(130)			(130)		1,019	1,019			
100156409	FRESNO	CA		06/24/2024		796		(20)			(20)		776	776			
100134622	WESLEY CHAPEL	FL		10/30/2023		273		454			454		726	726			
100057556	CLINTON	NJ		06/30/2021		1,698		22			22		1,720	1,720			
100176093	RENFREW	PA		12/20/2024		592		(70)			(70)		522	522			
100150793	EUREKA	CA		05/08/2024		832		(56)			(56)		775	775			
100117395	LAS VEGAS	NV		07/20/2023		(2,523)		4,437			4,437		1,914	1,914			
100144646	UNITED KINGDOM	GBR		01/25/2024													
100156106	EDISON	NJ		06/18/2024		827		(29)			(29)		798	798			
100137231	WEST GROVE	PA		11/29/2023		678		(24)			(24)		654	654			
100118721	BAKERSFIELD	CA		07/25/2023		688		(70)			(70)		618	618			
100138119	PANORAMA CITY AREA	CA		12/14/2023		783		(65)			(65)		718	718			
100115264	KINGSTON	NY		07/17/2023		732		14			14		746	746			
100086134	CORNVILLE	AZ		10/07/2022		1,384		(55)			(55)		1,329	1,329			
100172643	MARGATE	FL		10/24/2024		22,956		(491)			(491)		22,465	22,465			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091831	SACRAMENTO	CA		01/30/2023		2,074		(107)			(107)		1,967	1,967			
100129519	ATLANTA	GA		09/29/2023		1,567		(35)			(35)		1,532	1,532			
100044014	LONG BEACH	NY		08/19/2020		1,037		(55)			(55)		981	981			
100180743	BRIGANTINE	NJ		11/26/2024		805		(119)			(119)		687	687			
100149969	NORTH CHARLESTON	SC		06/07/2024		841		(50)			(50)		791	791			
100132010	CONVERSE	TX		10/13/2023		1,175		339			339		1,514	1,514			
100145019	UNITED KINGDOM	GBR		03/12/2024		117		(64)			(64)		53	53			
100135257	DAYTONA BEACH	FL		11/08/2023		915		77			77		992	992			
100158733	AURORA	CO		07/10/2024		1,084		233			233		1,317	1,317			
100171599	ALBUQUERQUE	NM		10/16/2024		757		(92)			(92)		665	665			
4010058786	TRENTON	NJ		09/28/2023		851		(68)			(68)		782	782			
100175284	KANSAS CITY	MO		11/05/2024		963		(14)			(14)		949	949			
100116477	STATEN ISLAND	NY		07/20/2023		924		765			765		1,689	1,689			
100091714	PLEASANT RIDGE	MI		03/24/2023		2,369		(201)			(201)		2,168	2,168			
100071615	CLOVIS	CA		10/14/2021		1,913		(145)			(145)		1,768	1,768			
100119814	CHICAGO	IL		08/08/2023		809		19			19		828	828			
100144391	ROCKPORT	TX		03/07/2024		832		(73)			(73)		759	759			
100159900	LAKE WORTH	FL		08/16/2024		857		(158)			(158)		699	699			
100141228	WEYMOUTH	MA		01/30/2024		619		(57)			(57)		561	561			
100173955	SILVERTHORNE	CO		10/31/2024		1,380		(82)			(82)		1,299	1,299			
100144862	UNITED KINGDOM	GBR		03/12/2024		102		1,236			1,236		1,338	1,338			
100141017	CATHEDRAL CITY	CA		02/20/2024		28		740			740		768	768			
100152861	POWELL	TN		05/22/2024		653		(123)			(123)		529	529			
100169039	LEWISVILLE	TX		09/27/2024		894		(80)			(80)		813	813			
100164838	LIBERTY HILL	TX		08/26/2024		1,861		40			40		1,902	1,902			
100071742	MIAMI	FL		10/14/2021		1,774		(174)			(174)		1,600	1,600			
100178372	CENTRAL FALLS	RI		11/20/2024		572		(69)			(69)		502	502			
100128790	WHITE PLAINS	NY		09/21/2023		1,009		(83)			(83)		925	925			
100181213	APPLE VALLEY	CA		12/06/2024		579		85			85		664	664			
100160055	GALVESTON	TX		07/17/2024		805		(81)			(81)		723	723			
100170226	CAROLINA BEACH	NC		10/08/2024		2,393		(146)			(146)		2,247	2,247			
100100609	WITTMANN	AZ		04/27/2023		17		(17)			(17)						
100115886	NEW ORLEANS	LA		07/20/2023		879		(41)			(41)		838	838			
100116437	QUEENS VILLAGE	NY		07/20/2023		1,097		433			433		1,530	1,530			
100110289	KISSIMMEE	FL		06/30/2023		867		(15)			(15)		852	852			
100166183	SEVIERVILLE	TN		09/09/2024		994		(67)			(67)		927	927			
100081382	AUSTIN	TX		03/18/2022		2,658		72			72		2,730	2,730			
100137001	PERTH AMBOY	NJ		11/28/2023		773		13			13		787	787			
100101552	MANTEO	NC		04/26/2023		2,959		(41)			(41)		2,918	2,918			
100170379	COLUMBIANA	OH		10/08/2024		766		(55)			(55)		711	711			
100151182	BOWIE	MD		05/10/2024		9,012		(242)			(242)		8,770	8,770			
100181209	SUGARLOAF	CA		12/06/2024		101		3			3		103	103			
100168218	MERIDIAN	ID		09/20/2024		346		(15)			(15)		331	331			
100141210	BOILING SPRINGS	SC		01/30/2024		(251)		251			251						
100182169	PORT ST LUCIE	FL		12/12/2024		596		287			287		884	884			
100141431	NORWALK	CT		01/30/2024		453		(30)			(30)		424	424			
100090117	LAKEHILLS	TX		01/13/2023		2,251		(176)			(176)		2,075	2,075			
100148608	NOKOMIS	FL		04/12/2024		926		(28)			(28)		898	898			
100119621	OCEANSIDE	CA		07/31/2023		(555)		1,153			1,153		598	598			
100165378	WOODSTOCK	GA		08/29/2024		939		(35)			(35)		904	904			
100168485	CARLTON	MN		09/25/2024		848		(65)			(65)		783	783			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076234	LAKE WORTH	FL		01/07/2022		1,751		(111)			(111)		1,639	1,639			
100144542	BABCOCK RANCH	FL		04/26/2024		977		20			20		997	997			
100107970	MILWAUKIE	OR		05/22/2023		672		(41)			(41)		631	631			
100168490	FRESNO	CA		09/25/2024		954		(28)			(28)		927	927			
100133780	NEWBERG	OR		10/20/2023		1,625		(29)			(29)		1,596	1,596			
100136516	FRESNO	CA		11/20/2023		920		158			158		1,078	1,078			
100108043	SCOTTSDALE	AZ		05/25/2023		2,136		(57)			(57)		2,078	2,078			
100136724	LILBURN	GA		11/27/2023		(352)		1,043			1,043		691	691			
100179802	QUEEN CREEK	AZ		11/21/2024		135,127		(4,544)			(4,544)		130,583	130,583			
100138280	CINNAMINSON	NJ		12/18/2023		793		(5)			(5)		787	787			
100115109	MINNEAPOLIS	MN		07/14/2023		1,406		38			38		1,444	1,444			
100081411	CARPINTERIA	CA		03/18/2022		3,627		290			290		3,917	3,917			
100152349	COACHELLA	CA		05/17/2024		1,063		241			241		1,304	1,304			
100138211	VISTA	CA		12/14/2023		718		(74)			(74)		645	645			
100161898	JURUPA VALLEY	CA		07/31/2024		890		(61)			(61)		829	829			
100161313	PASADENA	CA		07/25/2024		1,051		28			28		1,078	1,078			
100156685	FRESNO	CA		06/24/2024		(10,508)		(39)			(39)	11,445	898	772	(126)		(126)
100038745	MEATH	IRL		09/27/2019		983							983	983			
100087936	IRON MOUNTAIN	MI		10/25/2022		981		18			18		999	999			
100131667	CONVERSE	TX		10/06/2023		1,170		344			344		1,514	1,514			
100091194	WORCESTER	MA		01/31/2023		725		(57)			(57)		668	668			
100164465	NASHVILLE	TN		08/21/2024		837		(61)			(61)		777	777			
100102972	SAN FRANCISCO	CA		06/22/2023		848		(5)			(5)		843	843			
100155271	SELDEN	NY		07/19/2024		840		(135)			(135)		706	706			
100121008	LATHROP	CA		08/30/2023		1,156		104			104		1,260	1,260			
100128121	PLEASANT VIEW	TN		09/08/2023		586		41			41		627	627			
100128803	SAN ANTONIO	TX		09/21/2023		776		(1)			(1)		774	774			
100152730	HEMET	CA		05/22/2024		865		(106)			(106)		760	760			
100140400	SURPRISE	AZ		01/18/2024		1,548		(85)			(85)		1,463	1,463			
100174603	ROYAL OAK	MI		10/31/2024		(10,446)		(103)			(103)	11,380	831	824	(7)		(7)
100180352	HOUSTON	TX		11/25/2024		841		(57)			(57)		785	785			
100165463	WINDSOR LOCKS	CT		08/29/2024		822		(61)			(61)		761	761			
100161533	MYERSVILLE	MD		07/30/2024		790		(60)			(60)		729	729			
100144247	FRANKFORT	IL		03/08/2024		760		(72)			(72)		688	688			
100131664	VIRGINIA BEACH	VA		10/06/2023		810		32			32		842	842			
100128175	SEVIERVILLE	TN		09/18/2023		837		32			32		868	868			
100164007	CHICAGO	IL		08/21/2024		703		(59)			(59)		644	644			
100053884	RAINIER	WA		03/23/2021		1,721		(409)			(409)		1,313	1,313			
100156421	BRIGANTINE	NJ		06/24/2024		5,503		(97)			(97)		5,406	5,406			
100120778	MANASSAS	VA		08/25/2023		472		(72)			(72)		399	399			
100182206	SEASIDE HEIGHTS	NJ		12/12/2024		540		(46)			(46)		493	493			
100164506	CLOVIS	CA		08/21/2024		1,290		(35)			(35)		1,255	1,255			
100119210	MYRTLE BEACH	SC		07/31/2023		863		(29)			(29)		834	834			
100025520	STATEN ISLAND	NY		09/20/2018		1,551		220			220		1,771	1,771			
100157799	OAK CREEK	WI		08/01/2024		1,261		(53)			(53)		1,208	1,208			
100186286	DAYTONA BEACH	FL		12/27/2024		775		(101)			(101)		674	674			
100148344	LEANDER	TX		04/12/2024		870		(71)			(71)		800	800			
100141058	TEMECULA	CA		02/20/2024		857		(52)			(52)		806	806			
100117228	CONROE	TX		07/20/2023		1,109		405			405		1,514	1,514			
100074440	NORTH PORT	FL		12/02/2021		(2,964)		3,364			3,364		400	400			
100166956	DELANO	CA		09/13/2024		832		(57)			(57)		775	775			

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100043217	BRIDGEWATER	NJ		08/13/2020		2,117		(203)			(203)		1,914	1,914			
100134563	LEESBURG	VA		10/30/2023		6,553		(447)			(447)		6,107	6,107			
100131911	DALLAS	TX		10/13/2023		11,066		(252)			(252)		10,814	10,814			
100179501	POCATELLO	ID		11/21/2024		1,294		1			1		1,295	1,295			
100158158	MARIETTA	GA		07/09/2024		898		17			17		915	915			
100186622	WINCHESTER	VA		12/30/2024		659		92			92		751	751			
100161119	MANCOS	CO		07/24/2024		1,180		(50)			(50)		1,130	1,130			
100135324	EAST PROVIDENCE	RI		11/13/2023		803		(21)			(21)		782	782			
100060199	TAKOMA PARK	MD		06/25/2021		1,898		(61)			(61)		1,837	1,837			
100146614	FORT MYERS	FL		03/20/2024		1,673		(146)			(146)		1,528	1,528			
100080812	BROOKLYN	NY		03/15/2022		1,646		(134)			(134)		1,512	1,512			
100180643	LAS VEGAS	NV		11/26/2024		(249)		1,033			1,033		783	783			
100137326	WEBSTER	MA		12/01/2023		328		(23)			(23)		305	305			
100080244	LAKE HAVASU CITY	AZ		02/25/2022		(20)		20			20						
100162743	HAMPSHIRE	IL		08/12/2024		1,240		43			43		1,284	1,284			
100090086	WEST VALLEY CITY	UT		01/13/2023		631		(26)			(26)		605	605			
100091332	JONESBORO	GA		01/13/2023		699		(5)			(5)		694	694			
100150706	ASHEVILLE	NC		05/06/2024		836		(51)			(51)		785	785			
100180411	DURHAM	NC		11/25/2024		921		2			2		923	923			
100129466	FERNANDINA BEACH	FL		09/29/2023		866		(51)			(51)		815	815			
100164855	MOKENA	IL		08/26/2024		6,535		(167)			(167)		6,368	6,368			
100129465	CUMMING	GA		09/29/2023		879		(41)			(41)		838	838			
100024949	SAN DIEGO	CA		09/20/2018		1,252		168			168		1,419	1,419			
100156219	PANAMA CITY BEACH	FL		06/20/2024		826		28			28		854	854			
100156446	BERTHOUD	CO		06/24/2024		827		(52)			(52)		774	774			
100140527	BUDA	TX		01/19/2024		916		34			34		950	950			
100054947	SOUND BEACH	NY		03/23/2021		1,137		(208)			(208)		929	929			
100166137	SANTA ROSA BEACH	FL		09/09/2024		801		(39)			(39)		762	762			
100180164	PENNSAUKEN	NJ		11/25/2024		495		(119)			(119)		376	376			
100143112	WADDELL	AZ		02/16/2024		993		31			31		1,024	1,024			
100151885	ORLANDO	FL		05/10/2024		825		(86)			(86)		739	739			
100186013	COLTON	CA		12/27/2024		804		(48)			(48)		756	756			
100026647	NUTLEY	NJ		09/26/2018		1,393		351			351		1,743	1,743			
100161138	MEDINA	MN		07/24/2024		2,175		47			47		2,222	2,222			
100088359	GEORGETOWN	TX		01/06/2023		790		(57)			(57)		733	733			
100174281	PANAMA CITY BEACH	FL		10/31/2024		922		(42)			(42)		880	880			
100044517	SANTA ROSA	CA		11/19/2020		935		36			36		971	971			
100128080	BEALETON	VA		09/08/2023		971		99			99		1,070	1,070			
100175215	BAY POINT	CA		11/05/2024		3,204		(92)			(92)		3,112	3,112			
100153815	WINTER SPRINGS	FL		07/10/2024		649		(133)			(133)		516	516			
100140673	PALERMO	CA		02/08/2024		787		(87)			(87)		701	701			
100163384	GLOUCESTER	MA		09/27/2024		740		(142)			(142)		599	599			
100164079	WILTON MANORS	FL		08/21/2024		12		(12)			(12)						
100137701	FRISCO	TX		12/08/2023		783		(48)			(48)		734	734			
100132141	CONVERSE	TX		10/13/2023		1,175		345			345		1,521	1,521			
100064637	STOCKTON	CA		07/01/2021		1,950		171			171		2,121	2,121			
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024		826		(40)			(40)		786	786			
100149467	VENTNOR CITY	NJ		04/24/2024		1,299		(16)			(16)		1,283	1,283			
100140889	SACRAMENTO	CA		01/25/2024		(12)		12			12						
100141397	WINDERMERE	FL		01/30/2024		737		(56)			(56)		680	680			
100139709	UNITED KINGDOM	GBR		12/18/2023		43							43	43			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156849	WOODRIDGE	NY		06/27/2024		(1,261)		1,261			1,261						
100138331	CHARLOTTE	NC		12/18/2023		709		(50)			(50)		659	659			
100140171	PISCATAWAY	NJ		01/09/2024		830		(17)			(17)		813	813			
100159007	AUSTIN	TX		08/15/2024		8,475		(443)			(443)		8,032	8,032			
100161010	VIRGINIA BEACH	VA		07/24/2024		(10,460)		(23)			(23)	11,430	948	894	(54)		(54)
100132093	CONVERSE	TX		10/13/2023		1,266		342			342		1,608	1,608			
100166185	PORT SAINT LUCIE	FL		09/09/2024		889		(53)			(53)		836	836			
100156450	GILBERT	AZ		06/24/2024		818		(57)			(57)		761	761			
100184379	GURNEE	IL		12/16/2024		565		(52)			(52)		513	513			
100147522	MERRITT ISLAND	FL		04/03/2024		772		(129)			(129)		642	642			
100128452	SPOKANE	WA		09/15/2023		673		(68)			(68)		606	606			
100155327	LAS VEGAS	NV		07/19/2024		915		(26)			(26)		889	889			
100120529	THE DALLES	OR		08/18/2023		598		(82)			(82)		516	516			
100153699	OVIEDO	FL		05/31/2024		571		(8)			(8)		563	563			
100090070	FORT WASHINGTON	PA		01/13/2023		2		(2)			(2)						
100161153	CHARLOTTE	NC		07/24/2024		851		(56)			(56)		794	794			
100151068	LAS VEGAS	NV		05/08/2024		1,041		182			182		1,223	1,223			
100088088	KISSIMMEE	FL		10/25/2022		845		(108)			(108)		738	738			
100180764	GRANGER	IN		11/26/2024		839		(93)			(93)		747	747			
100084861	MAYPEARL	TX		08/02/2022		1,191		26			26		1,217	1,217			
100076076	GARDEN GROVE	CA		01/07/2022		2,009		(128)			(128)		1,881	1,881			
100076558	COEUR D ALENE	ID		12/16/2021		120		(120)			(120)						
100185474	BELLA VISTA	AR		12/20/2024		971		67			67		1,038	1,038			
100065032	HERCULES	CA		07/14/2021		2,730		(170)			(170)		2,560	2,560			
100129482	PALM SPRINGS	CA		09/29/2023		994		12			12		1,006	1,006			
100186187	DACULA	GA		12/27/2024		240		(35)			(35)		204	204			
100161096	DENVER	NC		07/24/2024		1,086		130			130		1,216	1,216			
100151084	BOZEMAN	MT		05/08/2024		918		(37)			(37)		881	881			
100185349	NORTH LAS VEGAS	NV		12/20/2024		991		114			114		1,105	1,105			
100087411	KISSIMMEE	FL		10/25/2022		1,233		190			190		1,423	1,423			
100146580	HILLSIDE	NJ		03/20/2024		554		(29)			(29)		525	525			
100151279	SPRINGTOWN	TX		05/10/2024		858		(63)			(63)		795	795			
100116327	ARCADIA	CA		07/20/2023		3,118		2,311			2,311		5,428	5,428			
100150892	ASHEVILLE	NC		05/08/2024		1,831		147			147		1,978	1,978			
100086566	MESA	AZ		09/30/2022		1,286		(158)			(158)		1,127	1,127			
100158207	UNITED KINGDOM	GBR		07/09/2024		(4,746)		4,746			4,746						
100163355	COLUMBIA	TN		08/13/2024		633		(73)			(73)		561	561			
100055757	GOSHEN	VA		03/23/2021		1,332		(368)			(368)		964	964			
100130281	SAN JACINTO	CA		09/28/2023		672		(30)			(30)		642	642			
100078487	AUSTIN	TX		02/02/2022		1,328		(255)			(255)		1,073	1,073			
100119205	LEOMINSTER	MA		07/31/2023		990		37			37		1,027	1,027			
100168477	SOUTH BEACH	OR		09/25/2024		747		(82)			(82)		665	665			
100116159	EMERSON	NJ		07/20/2023		1,136		316			316		1,453	1,453			
100108276	HUDSON	FL		05/24/2023		673		(128)			(128)		545	545			
100152744	TOMS RIVER	NJ		05/22/2024		744		(88)			(88)		656	656			
100143204	DOUGLAS	MI		02/16/2024		856		(66)			(66)		790	790			
100084661	KISSIMMEE	FL		08/02/2022		918		(162)			(162)		756	756			
100101962	WESTMINSTER	MD		04/14/2023		2,077		(237)			(237)		1,840	1,840			
100065250	LA MESA	CA		07/14/2021		2,707		(53)			(53)		2,654	2,654			
100131755	MORENO VALLEY	CA		10/06/2023		1,281		217			217		1,499	1,499			
100174696	TAMPA	FL		10/31/2024		(10,747)		(106)			(106)	11,416	563	541	(22)		(22)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143054	LITTLE RIVER	SC		02/14/2024		490		(84)			(84)		406	406			
100109267	ROCKWALL	TX		07/21/2023		1,770		135			135		1,905	1,905			
100108165	FORT PIERCE	FL		05/24/2023		792		(57)			(57)		735	735			
100150804	FONTANA	CA		05/08/2024		885		(21)			(21)		864	864			
100164750	RIVERVIEW	FL		08/26/2024		8,775		(258)			(258)		8,517	8,517			
100178236	MESA	AZ		11/19/2024		847		(112)			(112)		735	735			
100158777	HOUSTON	TX		07/10/2024		870		(47)			(47)		822	822			
100175380	FRAMINGHAM	MA		11/05/2024		943		(25)			(25)		918	918			
100143192	CYPRESS	TX		02/16/2024		2,924		(119)			(119)		2,805	2,805			
100147778	VIRGINIA BEACH	VA		04/08/2024		(9,623)		(28)			(28)	11,367	1,716	1,582	(133)		(133)
100151258	ORLANDO	FL		05/10/2024		2,098		(107)			(107)		1,991	1,991			
100148448	FRONT ROYAL	VA		04/12/2024		877		(63)			(63)		814	814			
100100773	STERLING	VA		04/28/2023		1,107		64			64		1,171	1,171			
100110584	OAK ISLAND	NC		06/30/2023		1,059		(39)			(39)		1,019	1,019			
100185104	PLEASANT HILL	MO		12/20/2024		554		138			138		692	692			
100144371	MILTON	GA		03/07/2024		2,191		(24)			(24)		2,167	2,167			
100146705	DESERT HOT SPRINGS	CA		03/20/2024		813		(108)			(108)		705	705			
100160535	PHOENIX	AZ		07/19/2024		(10,510)		(113)			(113)	11,370	747	683	(64)		(64)
100182574	MURRIETA	CA		12/12/2024		604		(27)			(27)		576	576			
100132111	WOONSOCKET	RI		10/13/2023		858		(13)			(13)		845	845			
100100114	MIAMI	FL		03/28/2023		731		(61)			(61)		670	670			
100147366	BRIGHTON	CO		05/08/2024		22		(22)			(22)						
100110228	MINNEAPOLIS	MN		06/30/2023		865		(24)			(24)		840	840			
100169171	DURHAM	NC		09/27/2024		916		(42)			(42)		874	874			
100115893	KATY	TX		07/20/2023		1,283		(11)			(11)		1,271	1,271			
100180381	DENVER	CO		11/25/2024		994		39			39		1,034	1,034			
100158684	WESLEY CHAPEL	FL		07/10/2024		931		(4)			(4)		927	927			
100119417	SCOTTSDALE	AZ		07/31/2023		1,084		42			42		1,126	1,126			
100091978	SEVERN	MD		02/07/2023		783		(87)			(87)		696	696			
100110221	LINCOLN	CA		06/30/2023		1,038		9			9		1,047	1,047			
100154592	SUTHERLAND	VA		06/14/2024		575		(55)			(55)		520	520			
100139509	PALMDALE	CA		12/28/2023		671		(79)			(79)		592	592			
100116768	PARSIPPANY	NJ		07/20/2023		1,212		763			763		1,975	1,975			
100168634	GARLAND	TX		09/25/2024		924		(63)			(63)		861	861			
100165540	MERCED	CA		08/29/2024		873		(33)			(33)		840	840			
100071620	TACOMA	WA		10/14/2021		3,630		(166)			(166)		3,464	3,464			
100081395	HOLLYWOOD	FL		03/18/2022		1,827		83			83		1,910	1,910			
100169831	FRESNO	CA		09/30/2024		891		(3)			(3)		888	888			
100170375	ANDOVER	MN		10/08/2024		820		(86)			(86)		735	735			
100084794	KISSIMMEE	FL		08/02/2022		1,075		(65)			(65)		1,010	1,010			
100127568	KYLE	TX		09/08/2023		1,211		242			242		1,453	1,453			
100179483	BRANDYWINE	MD		11/21/2024		1,727		16			16		1,743	1,743			
100136112	EWING	NJ		12/18/2023		1,023		(45)			(45)		979	979			
100132035	BELLEVUE	WA		10/13/2023		1,573		(12)			(12)		1,561	1,561			
100171239	BROCKTON	MA		10/16/2024		(10,495)		(69)			(69)	11,384	819	764	(55)		(55)
100155928	COLUMBUS	OH		06/17/2024		857		(70)			(70)		786	786			
100156749	CLEVELAND	GA		06/26/2024		633		(162)			(162)		472	472			
100145539	UNITED KINGDOM	GBR		03/12/2024		(4,452)		4,452			4,452						
100165546	CHANDLER	AZ		08/29/2024		956		5			5		961	961			
100164480	DENVER	NC		08/21/2024		887		(53)			(53)		834	834			
100151274	MATTHEWS	NC		05/10/2024		1,345		(38)			(38)		1,307	1,307			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156040	DELRAY BEACH	FL		06/18/2024		(15,657)						15,697	41		(41)		(41)
100170120	DAVENPORT	FL		10/08/2024		800		(57)			(57)		743	743			
100171129	EATONTON	GA		11/22/2024		(15,635)		(14)			(14)	15,697	47		(47)		(47)
100165303	DORCHESTER	MA		08/29/2024		(10,493)		(59)			(59)	11,354	801	705	(96)		(96)
100175289	WENATCHEE	WA		11/05/2024		872		(48)			(48)		824	824			
100147426	TOPSHAM	ME		04/03/2024		539		(91)			(91)		448	448			
100162821	CHANDLER	AZ		08/12/2024		31,064		(766)			(766)		30,297	30,297			
100166033	HYATTSVILLE	MD		09/06/2024		723		1			1		724	724			
100160544	WATERFORD	CA		07/19/2024		898		(115)			(115)		783	783			
100145112	UNITED KINGDOM	GBR		03/12/2024		586		759			759		1,345	1,345			
100167999	HOUSTON	TX		09/20/2024		807		(145)			(145)		662	662			
100120574	SOUTH FULTON	GA		08/18/2023		898		(100)			(100)		799	799			
100063923	ELK GROVE	CA		07/01/2021		2,001		7			7		2,008	2,008			
100110166	MESA	AZ		06/30/2023		1,085		49			49		1,134	1,134			
100101044	UKIAH	CA		04/28/2023		1,893		1,044			1,044		2,937	2,937			
100110276	HURRICANE	UT		06/30/2023		947		(26)			(26)		921	921			
100156899	SHIRLEY	NY		06/27/2024		520		1			1		521	521			
100140168	LAND O LAKES	FL		01/09/2024		870		(55)			(55)		815	815			
100174918	LAFAYETTE	IN		10/31/2024		583		(114)			(114)		469	469			
100140874	MIDLOTHIAN	TX		01/25/2024		3,720		45			45		3,766	3,766			
100153974	LOUISBURG	NC		06/05/2024		834		(136)			(136)		698	698			
100131861	BROOKFIELD	CT		10/06/2023		825		(9)			(9)		816	816			
100158358	UNITED KINGDOM	GBR		07/09/2024		(3,814)		3,814			3,814						
100174340	PORT CHARLOTTE	FL		10/31/2024		841		(85)			(85)		756	756			
4010063351	CLEVELAND HEIGHTS	OH		01/10/2024		689		(55)			(55)		634	634			
100114667	THORNTON	CO		06/29/2023		(17)		17			17						
100129806	HOLLYWOOD	FL		09/27/2023		711		(40)			(40)		671	671			
100149927	PASADENA	CA		06/07/2024		16,035		(1,037)			(1,037)		14,998	14,998			
100174229	LAKE HAVASU CITY	AZ		10/31/2024		550		(81)			(81)		469	469			
100169072	SAINT CLOUD	FL		09/27/2024		878		(52)			(52)		826	826			
100169441	GARDEN VALLEY	ID		09/30/2024		1,640		(44)			(44)		1,596	1,596			
100140765	DAVENPORT	FL		01/22/2024		1,197		(89)			(89)		1,109	1,109			
100145545	UNITED KINGDOM	GBR		03/12/2024		(4,446)		4,446			4,446						
100181637	DEERFIELD BEACH	FL		12/11/2024		39		(39)			(39)						
100103662	PALMDALE	CA		05/08/2023		726		(93)			(93)		633	633			
100161542	MERIDIAN	ID		07/30/2024		1,029		185			185		1,214	1,214			
100091420	WOODBRIDGE	VA		02/22/2023		927		(35)			(35)		892	892			
100162553	CARLISLE	PA		08/12/2024		1,426		(62)			(62)		1,364	1,364			
100140533	PELHAM	NH		01/19/2024		967		(128)			(128)		839	839			
100141392	ATLANTA	GA		01/30/2024		1,231		(139)			(139)		1,092	1,092			
100139329	KISSIMMEE	FL		12/28/2023		811		142			142		953	953			
100163042	SPRINGFIELD	OR		08/13/2024		740		(27)			(27)		714	714			
100147955	FORT COLLINS	CO		04/08/2024		6,675		(114)			(114)		6,561	6,561			
100172447	STEPHENS CITY	VA		10/23/2024		2,009		(77)			(77)		1,932	1,932			
100087050	SAN ANTONIO	TX		11/04/2022		990		(79)			(79)		911	911			
100160083	VALLEJO	CA		07/17/2024		791		(68)			(68)		723	723			
100117139	BROOKLYN	NY		07/20/2023		(39)		2,767			2,767	11,343	14,071	13,941	(129)		(129)
100148386	SAN DIEGO	CA		04/12/2024		877		(74)			(74)		803	803			
100171554	ARGYLE	TX		10/16/2024		1,641		12			12		1,652	1,652			
100074387	TEMPE	AZ		12/02/2021		1,738		(80)			(80)		1,658	1,658			
100182243	LITTLETON	CO		12/12/2024		671		257			257		928	928			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084410	LANCASTER	CA		08/12/2022		25		(25)			(25)						
100147014	CHEWELAH	WA		03/27/2024		2,292		(11)			(11)		2,281	2,281			
100180778	WEST DEPTFORD	NJ		11/26/2024		850		(97)			(97)		753	753			
100140108	FREDERICK	MD		01/09/2024		1,019		4			4		1,024	1,024			
100186436	MYRTLE BEACH	SC		12/30/2024		683		(57)			(57)		626	626			
100182424	WEST JORDAN	UT		12/12/2024		611		15			15		626	626			
100166947	HARPER	TX		09/13/2024		824		(76)			(76)		748	748			
100091307	EL CENTRO	CA		01/13/2023		801		(74)			(74)		727	727			
100102089	HUNTINGTON PARK	CA		04/14/2023		647		(40)			(40)		607	607			
100031323	YUCAIPA	CA		03/29/2019		1,834		162			162		1,996	1,996			
100120296	CLARKSTON	MI		08/18/2023		13,193		(171)			(171)		13,023	13,023			
100024961	BROOKLYN	NY		09/20/2018		2,585		566			566		3,151	3,151			
100151401	READING	PA		05/10/2024		1,373		(68)			(68)		1,305	1,305			
100117294	TIVERTON	RI		07/20/2023		519		6			6		525	525			
100173037	PATTERSON	CA		10/25/2024		1,046		(59)			(59)		987	987			
100091366	OLATHE	KS		02/22/2023		1,023		(18)			(18)		1,004	1,004			
100164393	PHOENIX	AZ		08/21/2024		33,090		2,340			2,340		35,430	35,430			
100047870	MASTIC BEACH	NY		11/20/2020		1,565		(261)			(261)		1,305	1,305			
100049697	FEDERAL WAY	WA		11/20/2020		1,291		(347)			(347)		945	945			
100080877	COSTA MESA	CA		03/10/2022		1,811		22			22		1,833	1,833			
100149352	ROSEVILLE	CA		04/24/2024		1,166		212			212		1,378	1,378			
100173344	SUFFOLK	VA		10/30/2024		(9,660)		(25)			(25)	11,333	1,648	1,615	(33)		(33)
100101184	VENICE	FL		04/28/2023		1,249		918			918		2,167	2,167			
100159415	CHICO	CA		07/15/2024		766		(56)			(56)		710	710			
100109169	ARLINGTON	TX		07/21/2023		54,720		(678)			(678)		54,042	54,042			
100114866	AUSTIN	TX		07/10/2023		925		39			39		965	965			
100137053	WINCHESTER	VA		11/28/2023		970		259			259		1,229	1,229			
100153319	ELLIJAY	GA		05/30/2024		1,466		102			102		1,568	1,568			
100150973	WILMINGTON	DE		05/08/2024		869		(55)			(55)		814	814			
100185478	GURNEE	IL		12/20/2024		970							970	970			
100088872	BRIGHTON	CO		11/15/2022		835		(28)			(28)		807	807			
100074489	WOODLAND HILLS	CA		12/14/2021		1,863		(108)			(108)		1,755	1,755			
100100521	ROYAL PALM BEACH	FL		04/27/2023		774		(93)			(93)		681	681			
100110162	CHICAGO	IL		06/30/2023		1,257		30			30		1,287	1,287			
100142809	ARGYLE	TX		02/08/2024		661		(116)			(116)		545	545			
100081161	SEWARD	AK		03/18/2022		1,799		156			156		1,955	1,955			
100082991	RICHMOND	CA		05/05/2022		1,983		(92)			(92)		1,891	1,891			
100126423	ENDICOTT	NY		08/30/2023		2,015		(130)			(130)		1,885	1,885			
4010053295	WOODRUFF	SC		06/20/2023		756		(88)			(88)		667	667			
100142092	SACRAMENTO	CA		02/29/2024		710		(77)			(77)		633	633			
100160955	PLYMOUTH	MI		07/24/2024		846		(67)			(67)		779	779			
100126390	BALTIMORE	MD		08/30/2023		773		(49)			(49)		724	724			
100151240	PLANO	TX		05/10/2024		930		(52)			(52)		878	878			
100119432	MT JULIET	TN		07/31/2023		1,103		49			49		1,152	1,152			
100120011	NEW BRAUNFELS	TX		08/11/2023		933		(18)			(18)		915	915			
100156731	RICHMOND	TX		06/26/2024		892		(32)			(32)		860	860			
100128190	RENO	NV		09/18/2023		1,662		38			38		1,700	1,700			
100132330	DAVENPORT	FL		11/03/2023		946		1,025			1,025		1,971	1,971			
100118186	DELTONA	FL		07/20/2023		643		(95)			(95)		548	548			
100116414	LAS VEGAS	NV		07/20/2023		1,001		889			889		1,890	1,890			
100011516	CHESTERTOWN	MD		03/08/2017		732		865			865		1,597	1,597			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014615	CINCINNATI	OH		09/27/2017		12,218		606			606		12,824	12,824			
100153838	PORTLAND	OR		07/10/2024		678		(150)			(150)		528	528			
100137525	DAWSONVILLE	GA		12/08/2023		794		(44)			(44)		750	750			
100127709	CANTON	GA		09/08/2023		799		(66)			(66)		733	733			
4010073320	AKRON	OH		04/29/2024		661		(38)			(38)		623	623			
100133401	GASTONIA	NC		11/21/2023		(641)		1,174			1,174		533	533			
100173181	HENDERSON	NV		10/30/2024		1,332		(84)			(84)		1,248	1,248			
100185338	FRESNO	CA		12/20/2024		930		18			18		948	948			
100171635	SELBYVILLE	DE		10/16/2024		881		(63)			(63)		817	817			
100146704	SHALLOTTE	NC		03/20/2024		855		(5)			(5)		850	850			
100149812	EMPIRE	CA		04/26/2024		767		58			58		825	825			
100110175	ORLANDO	FL		06/30/2023		1,057		136			136		1,193	1,193			
100186445	WHITEHALL	MI		12/30/2024		893		(38)			(38)		855	855			
100108195	MISSION	TX		05/24/2023		775		(79)			(79)		696	696			
100158941	ROGERSVILLE	AL		07/12/2024		1,504		(75)			(75)		1,429	1,429			
100049108	GLENDALE	CA		11/20/2020		2,062		(101)			(101)		1,961	1,961			
100149619	HUTTO	TX		04/26/2024		1,088		(44)			(44)		1,044	1,044			
100064988	KILL DEVIL HILLS	NC		07/14/2021		1,891		(151)			(151)		1,740	1,740			
100165678	MESA	AZ		10/04/2024		47		(47)			(47)						
100103002	LINCOLNSHIRE	IL		06/22/2023		20		(20)			(20)						
100137875	ORLANDO	FL		12/08/2023		827		11			11		838	838			
100185087	CARMICHAEL	CA		12/20/2024		302		(25)			(25)		277	277			
100132004	WEST JORDAN	UT		10/13/2023		797		(41)			(41)		756	756			
100134981	NUEVO	CA		10/30/2023		824		24			24		848	848			
100024967	HAIKU	HI		09/20/2018		1,639		10			10		1,649	1,649			
100129774	DALLAS	TX		09/27/2023		1,144		(40)			(40)		1,104	1,104			
100146749	ORLANDO	FL		03/20/2024		755		(2)			(2)		753	753			
100161982	AUBREY	TX		07/31/2024		638		(82)			(82)		555	555			
100154927	FORT LAUDERDALE	FL		07/19/2024		981		28			28		1,009	1,009			
100180028	WEST LAFAYETTE	IN		11/25/2024		658		18			18		676	676			
100160924	LAS VEGAS	NV		07/24/2024		901		(46)			(46)		854	854			
100158374	UNITED KINGDOM	GBR		07/09/2024		(3,908)		3,908			3,908						
100182364	PORT SAINT LUCIE	FL		12/12/2024		608		8			8		615	615			
100100717	VANCOUVER	WA		04/28/2023		1,248		108			108		1,355	1,355			
100128336	ORLANDO	FL		09/14/2023		708		(107)			(107)		601	601			
100153295	BEE BRANCH	AR		05/30/2024		829		(6)			(6)		823	823			
100102566	RENO	NV		06/07/2023		(26)		26			26						
100115103	ISLAND PARK	ID		07/14/2023		1,482		(53)			(53)		1,429	1,429			
100119415	NOLENSVILLE	TN		07/31/2023		1,016		26			26		1,042	1,042			
100149497	APEX	NC		04/24/2024		857		(76)			(76)		781	781			
100132140	WINDSOR	CO		10/13/2023		7,224		202			202		7,426	7,426			
100137832	FARMINGTON HILLS	MI		12/08/2023		658		(29)			(29)		629	629			
100100250	STATEN ISLAND	NY		03/17/2023		3,423		(172)			(172)		3,251	3,251			
100114728	LA PUENTE	CA		06/29/2023		410		39			39		449	449			
100081305	WILLOW GROVE	PA		03/18/2022		1,479		23			23		1,502	1,502			
100054730	UNION	KY		03/23/2021		1,189		(217)			(217)		971	971			
100143891	MONSEY	NY		03/06/2024		828		(100)			(100)		727	727			
100171154	GREENEVILLE	TN		11/22/2024		896		(105)			(105)		791	791			
100174357	HENDERSON	NV		10/31/2024		1,331		(1)			(1)		1,330	1,330			
100079761	PEMBROKE PINES	FL		04/08/2022		2,587		390			390		2,977	2,977			
100171650	WINGATE	NC		10/16/2024		1,242		(80)			(80)		1,163	1,163			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100039014	DUBLIN	IRL		09/27/2019		(7,042)		2,592			2,592	11,305	6,855	6,735	(120)		(120)
100164848	ATLANTA	GA		08/26/2024		724		(140)			(140)		584	584			
100109706	SAINT LOUIS	MO		06/16/2023		36		(36)			(36)						
100079189	TAMPA	FL		02/24/2022		1,690		(26)			(26)		1,664	1,664			
100143771	PHOENIX	AZ		02/27/2024		817		(56)			(56)		762	762			
100185502	SAN DIEGO	CA		12/20/2024		787		(30)			(30)		756	756			
100181339	GREELEY	CO		12/06/2024		450		(51)			(51)		399	399			
100172252	FRESNO	CA		10/21/2024		958		(48)			(48)		911	911			
100164618	ROSENBERG	TX		08/21/2024		1,006		18			18		1,023	1,023			
100162065	PORT HUENEME	CA		07/31/2024		756		(87)			(87)		669	669			
100110476	SAN ANTONIO	TX		06/30/2023		919		(44)			(44)		875	875			
100109035	BEND	OR		06/02/2023		1,132		(50)			(50)		1,081	1,081			
100147251	QUEENS	NY		03/28/2024		817		(48)			(48)		769	769			
100165213	AMSTERDAM	NLD		08/28/2024		25,335							25,335	25,335			
100143828	GORINCHEM	NLD		02/27/2024													
100143084	HIGHTSTOWN	NJ		02/16/2024		877		(53)			(53)		824	824			
100153771	NEER	NLD		05/30/2024													
100115657	SACRAMENTO	CA		07/19/2023		3,434		(131)			(131)		3,302	3,302			
100155897	FORT WORTH	TX		06/17/2024		832		(42)			(42)		790	790			
100014439	SAN DIEGO	CA		09/27/2017		1,135		52			52		1,187	1,187			
100165206	LELYSTAD	NLD		08/28/2024													
100030415	CLAREMONT	CA		12/20/2018		4,729		1,392			1,392		6,122	6,122			
100136342	LAS VEGAS	NV		11/20/2023		929		11			11		940	940			
100116401	SPRING	TX		07/20/2023		1,011		683			683		1,694	1,694			
100181294	BALTIMORE	MD		12/06/2024		592		58			58		650	650			
100075993	KISSIMMEE	FL		01/07/2022		1,646		(126)			(126)		1,520	1,520			
100172367	CHANDLER	AZ		10/23/2024		977		(56)			(56)		920	920			
100137888	NAMPA	ID		12/08/2023		779		(31)			(31)		748	748			
100179402	MIAMI	FL		12/27/2024		829		(105)			(105)		724	724			
100172277	RANCHO CORDOVA	CA		10/21/2024		951		(38)			(38)		913	913			
100175905	CHARLOTTE	NC		11/14/2024		1,371		47			47		1,418	1,418			
100180135	MERINO	CO		11/25/2024		607		(61)			(61)		547	547			
100158583	EDISON	NJ		07/10/2024		1,748		(64)			(64)		1,684	1,684			
100150469	GROVELAND	CA		05/03/2024		952		17			17		969	969			
500005179001A	GELDROP	NLD		11/27/2024		69,680							69,680	69,680			
100028704	BRENTWOOD	CA		10/26/2018		1,364		11			11		1,375	1,375			
100166229	BAKERSFIELD	CA		09/09/2024		1,315		15			15		1,330	1,330			
100173423	SPRING	TX		10/29/2024		736		(105)			(105)		631	631			
100174848	BETHLEHEM	PA		10/31/2024		766		(67)			(67)		699	699			
100129407	CEDAR PARK	TX		09/26/2023		976		36			36		1,012	1,012			
100126301	MASTIC BEACH	NY		08/30/2023		812		(52)			(52)		760	760			
100016594	SAN PEDRO	CA		04/10/2018		1,927		(98)			(98)		1,830	1,830			
100130310	BUFFALO	WY		09/28/2023		534		30			30		564	564			
100146675	HIGHLAND LAKES	NJ		03/20/2024		817		(94)			(94)		723	723			
100158864	OCEAN CITY	MD		07/12/2024		837		(66)			(66)		771	771			
100178240	LOWELL	MA		11/19/2024		811		(10)			(10)		801	801			
100162499	SCOTTSDALE	AZ		08/12/2024		807		(65)			(65)		742	742			
100150698	PHOENIX	AZ		05/06/2024		854		(30)			(30)		824	824			
100153073	MIAMI	FL		06/27/2024		826		(130)			(130)		696	696			
100147960	BUFORD	GA		04/08/2024		7,284		(128)			(128)		7,156	7,156			
100144035	SANTA ROSA	CA		03/07/2024		913		(11)			(11)		901	901			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161896	PORT CHARLOTTE	FL		07/31/2024		50		(50)			(50)						
100131638	ZIONSVILLE	IN		10/06/2023		801		53			53		854	854			
100161496	WILLIAMSBURG	VA		07/30/2024		1,155		(33)			(33)		1,122	1,122			
100135614	KRUM	TX		11/09/2023		251		(102)			(102)		149	149			
100147923	GOWEN	MI		04/08/2024		2,162		41			41		2,203	2,203			
100161616	UNITED KINGDOM	GBR		07/29/2024		71							71	71			
100076547	SAN ANTONIO	TX		01/04/2022		1,825		(168)			(168)		1,657	1,657			
100144029	CHARLOTTE	NC		03/07/2024		898		(43)			(43)		855	855			
100070659	WEST ORANGE	NJ		10/01/2021		2,564		(44)			(44)		2,520	2,520			
100140536	SAN BERNARDINO	CA		01/19/2024		14,821		(451)			(451)		14,370	14,370			
100165140	UNITED KINGDOM	GBR		08/27/2024		69							69	69			
100091662	DELHI	CA		01/27/2023		1,327		(79)			(79)		1,248	1,248			
100179918	ORMOND BEACH	FL		11/25/2024		748		(65)			(65)		683	683			
100066743	EATON RAPIDS	MI		08/02/2021		2,712		(66)			(66)		2,646	2,646			
100168481	SARASOTA	FL		09/25/2024		895		(72)			(72)		823	823			
100126854	SELDEN	NY		08/30/2023		564		9			9		573	573			
100168020	LAS VEGAS	NV		09/20/2024		(11,086)		24			24	11,325	263	242	(20)		(20)
100115924	NAPLES	FL		07/20/2023		1,201		(49)			(49)		1,152	1,152			
100115662	CUMMING	GA		07/20/2023		1,762		(52)			(52)		1,710	1,710			
100158106	SAN ANTONIO	TX		07/09/2024		810		(40)			(40)		771	771			
100157818	TAMPA	FL		08/01/2024		635		(115)			(115)		520	520			
100118703	MCKINLEYVILLE	CA		07/25/2023		1,047		(92)			(92)		955	955			
100139033	ROUND ROCK	TX		12/22/2023		1,343		(171)			(171)		1,172	1,172			
100116381	WESTERLY	RI		07/20/2023		(88)		88			88						
100158127	WALLINGTON	NJ		07/09/2024		865		(12)			(12)		853	853			
100127935	SEVERN	MD		09/08/2023		958		94			94		1,052	1,052			
100031366	BENICIA	CA		03/29/2019		1,345		342			342		1,687	1,687			
100143389	BOWIE	MD		02/16/2024		371		(9)			(9)		362	362			
100116697	LAS VEGAS	NV		07/20/2023		1,140		950			950		2,090	2,090			
100179441	WITTMANN	AZ		11/21/2024		980		159			159		1,138	1,138			
100169604	STILLWATER	MN		09/30/2024		1,743		(17)			(17)		1,726	1,726			
100162639	JOHNS ISLAND	SC		08/12/2024		1,052		(43)			(43)		1,009	1,009			
100163958	SAINT MARYS	KS		10/04/2024		960		(87)			(87)		873	873			
100160106	LAWRENCEVILLE	GA		07/17/2024		906		(11)			(11)		895	895			
100140739	PORT SAINT LUCIE	FL		01/22/2024		587		(87)			(87)		501	501			
100158865	BATON ROUGE	LA		07/12/2024		757		(83)			(83)		674	674			
100137233	SOLON	OH		11/29/2023		719		(25)			(25)		694	694			
100176578	LAWRENCEVILLE	GA		11/15/2024		933		5			5		938	938			
100114581	LANHAM	MD		06/29/2023		848		(112)			(112)		736	736			
100172451	ARGYLE	TX		10/23/2024		1,020		28			28		1,048	1,048			
100181519	CHARLOTTE	NC		12/06/2024		567		(73)			(73)		494	494			
100042983	SAN DIEGO	CA		05/28/2020		1,802		(19)			(19)		1,784	1,784			
100057728	BRIGHTON	CO		06/30/2021		1,877		(139)			(139)		1,738	1,738			
100087184	LAS VEGAS	NV		10/25/2022		2,006		292			292		2,298	2,298			
100176149	EAST HARTFORD	CT		12/20/2024		530		(46)			(46)		484	484			
100067486	TERRELL HILLS	TX		09/23/2021		1,233		(124)			(124)		1,109	1,109			
100161874	LONG BEACH	CA		07/31/2024		742		(77)			(77)		665	665			
100127604	KEAAU	HI		09/08/2023		834		(7)			(7)		827	827			
100139108	NEWBURGH	NY		12/28/2023		689		(37)			(37)		652	652			
100131644	PLUMAS LAKE	CA		10/06/2023		945		187			187		1,132	1,132			
100026998	COLONIA	NJ		09/26/2018		(9,310)		698			698	11,290	2,678	2,553	(125)		(125)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103273	MENIFEE	CA		04/27/2023		827		(107)			(107)		720	720			
100110415	MCKINNEY	TX		06/30/2023		1,338		45			45		1,383	1,383			
100160218	FRIENDSHIP	WI		07/18/2024		741		(61)			(61)		681	681			
100110568	DRAPER	UT		06/30/2023		1,099		68			68		1,168	1,168			
100182695	GALVESTON	TX		12/12/2024		1,607		(56)			(56)		1,551	1,551			
100112400	HEMPSTEAD	NY		06/29/2023		277		1,165			1,165		1,442	1,442			
100186528	PHOENIX	AZ		12/30/2024		586		(19)			(19)		567	567			
100182275	CLINTON	MD		12/12/2024		632		119			119		751	751			
100144945	UNITED KINGDOM	GBR		03/12/2024		(1,709)		1,829			1,829		120	120			
100156584	WESTFIELD	IN		06/24/2024		802		(44)			(44)		758	758			
100180211	LAS VEGAS	NV		11/25/2024		879		(58)			(58)		821	821			
100147807	MURFREESBORO	TN		04/08/2024		1,201		(20)			(20)		1,180	1,180			
100160424	RIVERVIEW	FL		07/19/2024		583		(41)			(41)		542	542			
100185907	LAKEMOOR	IL		12/26/2024		244		5			5		249	249			
100176840	MIAMI	FL		11/15/2024		745		(113)			(113)		633	633			
100128471	EAST STROUDSBURG	PA		09/15/2023		725		(35)			(35)		689	689			
100160181	BENSON	NC		07/18/2024		756		(55)			(55)		701	701			
100171707	LAWRENCEVILLE	GA		10/17/2024		936		(117)			(117)		819	819			
100142508	OVIEDO	FL		02/08/2024		953		(52)			(52)		902	902			
100151415	HOUSTON	TX		05/10/2024		2,193		(8)			(8)		2,185	2,185			
100083797	LOS BANOS	CA		07/12/2022		1,079		(13)			(13)		1,066	1,066			
100115808	CENTRAL FALLS	RI		07/20/2023		(8,278)		(179)			(179)	15,503	7,046	6,820	(45)	(181)	(225)
100179635	SHOW LOW	AZ		11/21/2024		813		(65)			(65)		748	748			
100071937	CAPE CORAL	FL		11/19/2021		2,013		(403)			(403)		1,610	1,610			
100078222	BALTIMORE	MD		02/10/2022		1,507		(274)			(274)		1,233	1,233			
100025335	MORRISTOWN	NJ		09/20/2018		2,267		143			143		2,410	2,410			
100101557	ST AUGUSTINE	FL		04/26/2023		(14,141)		(26)			(26)	15,499	1,333	1,107	(45)	(181)	(225)
100120294	LAUDERDALE	FL		08/18/2023		834		9			9		843	843			
100054810	MONROE	CT		03/23/2021		(13,763)		(214)			(214)	15,499	1,522	1,297	(45)	(181)	(225)
100151101	LAVEEN	AZ		05/08/2024		934		22			22		956	956			
100136288	CROZET	VA		11/20/2023		879		(31)			(31)		849	849			
100152323	BRADENTON	FL		05/17/2024		753		(63)			(63)		690	690			
100157925	BLUE RIDGE	GA		07/09/2024		811		(23)			(23)		789	789			
100176140	EAST HARTFORD	CT		12/20/2024		529		(45)			(45)		484	484			
100140833	BOYNTON BEACH	FL		03/06/2024		(11)		11			11						
100171639	FRESNO	CA		10/16/2024		1,079		(84)			(84)		995	995			
100140707	LITTLETON	CO		02/08/2024		1,080		(111)			(111)		969	969			
100082324	SIMPSONVILLE	SC		04/14/2022		1,164		(157)			(157)		1,008	1,008			
100169487	PORT ORCHARD	WA		09/30/2024		685		(31)			(31)		654	654			
100179845	SACRAMENTO	CA		11/22/2024		1,142		(46)			(46)		1,096	1,096			
100115111	CATHEDRAL CITY	CA		07/14/2023		1,260		58			58		1,318	1,318			
100110067	LA BELLE	FL		06/23/2023		667		15			15		682	682			
100119254	DENVER	CO		07/31/2023		998		20			20		1,018	1,018			
100134752	PARRISH	FL		10/30/2023		(14,591)		(48)			(48)	15,560	921	927	6		6
100119366	WAXHAW	NC		07/31/2023		1,093		34			34		1,126	1,126			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		1,496		(237)			(237)		1,259	1,259			
100166127	BREINIGSVILLE	PA		09/09/2024		1,032		37			37		1,068	1,068			
100168212	ATLANTA	GA		09/20/2024		516		18			18		534	534			
100142526	SYRACUSE	UT		02/08/2024		980		(20)			(20)		960	960			
100099897	CLERMONT	FL		03/28/2023		744		(49)			(49)		695	695			
100102365	MIDDLEBURG	FL		06/07/2023		262		(4)			(4)		258	258			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172835	BIRMINGHAM	MI		12/06/2024		899		(36)			(36)		862	862			
100067823	REDLANDS	CA		09/23/2021		1,739		(138)			(138)		1,601	1,601			
100100942	MANASSAS	VA		04/28/2023		919		(87)			(87)		832	832			
100165442	LITTLE ELM	TX		08/29/2024		856		(41)			(41)		815	815			
100067457	WALLINGTON	NJ		09/23/2021		1,778		(152)			(152)		1,627	1,627			
100185404	VENTURA	IA		12/20/2024		934		2			2		937	937			
100153229	COLUMBUS	OH		05/30/2024		867		22			22		889	889			
100078797	CHARLOTTE	NC		02/24/2022		1,714		(78)			(78)		1,636	1,636			
100186497	ARDMORE	PA		12/30/2024		12,709		(527)			(527)		12,183	12,183			
100166188	MERCED	CA		09/09/2024		1,001		23			23		1,024	1,024			
100025158	WEST SACRAMENTO	CA		09/20/2018		1,570		10			10		1,581	1,581			
100136417	TRUMANSBURG	NY		11/20/2023		777		57			57		835	835			
100092029	FARMINGVILLE	NY		02/09/2023		3		(3)			(3)						
100140315	CUMMING	GA		01/18/2024		1,099		(63)			(63)		1,036	1,036			
100116717	POMONA	CA		07/20/2023		1,143		785			785		1,928	1,928			
100156491	SAINT AUGUSTINE	FL		06/24/2024		790		(21)			(21)		769	769			
100078481	NORTHLAKE	TX		02/02/2022		1,758		(157)			(157)		1,601	1,601			
100186502	BILLERICA	MA		12/30/2024		547		(52)			(52)		494	494			
100170355	INVERNESS	FL		10/08/2024		798		(57)			(57)		742	742			
100128064	MURFREESBORO	TN		09/08/2023		1,034		214			214		1,248	1,248			
100133086	MORENO VALLEY	CA		11/29/2023		775		(5)			(5)		770	770			
100141009	DAVENPORT	FL		02/20/2024		729		(110)			(110)		619	619			
100029457	ELMONT	NY		10/26/2018		1,098		446			446		1,543	1,543			
4010048318	WATERBURY	CT		03/22/2023		850		(57)			(57)		793	793			
100169781	WOODBRIDGE	VA		09/30/2024		782		(87)			(87)		695	695			
100182377	DAWSONVILLE	GA		12/12/2024		555		(59)			(59)		496	496			
100133476	HACKENSACK	NJ		10/19/2023		3,396		(262)			(262)		3,134	3,134			
100166119	BLOOMINGTON	IN		09/09/2024		765		(78)			(78)		687	687			
100126662	RANCHO CUCAMONGA	CA		08/30/2023		(710)		3,211			3,211		2,501	2,501			
100168487	CARY	NC		09/25/2024		900		(63)			(63)		837	837			
100119241	CLEARWATER BEACH	FL		07/31/2023		28,723		(113)			(113)		28,609	28,609			
100143455	HYATTSVILLE	MD		02/16/2024		628		(35)			(35)		593	593			
100129282	NIANTIC	CT		09/25/2023		513		194			194		708	708			
100023361	FREDERICKSBURG	VA		08/16/2018		(9,102)		(61)			(61)	11,236	2,073	2,075	2		2
100168771	PORTLAND	OR		09/26/2024		882		(43)			(43)		840	840			
100174324	RUIDOSO	NM		10/31/2024		1,128		(18)			(18)		1,109	1,109			
100182630	SAN ANTONIO	FL		12/12/2024		939		34			34		974	974			
100101642	EAST WENATCHEE	WA		04/26/2023		(10,358)		(58)			(58)	11,288	872	832	(41)		(41)
100134572	MERIDIAN	ID		10/30/2023		699		(40)			(40)		659	659			
100173271	BELLA VISTA	AR		10/30/2024		870		(24)			(24)		846	846			
100165730	AMBLER	PA		08/29/2024		697		(56)			(56)		641	641			
100065342	JERSEY CITY	NJ		07/28/2021		1,862		(153)			(153)		1,709	1,709			
100131836	SOUTH YARMOUTH	MA		10/06/2023		617		9			9		626	626			
100013847	ORLANDO	FL		05/25/2017		1,270		138			138		1,408	1,408			
100180184	LAKE GROVE	NY		11/25/2024		1,066		(116)			(116)		950	950			
100085015	MISSOURI CITY	TX		08/12/2022		1,970		(218)			(218)		1,752	1,752			
100054422	ARVERNE	NY		03/23/2021		1,607		(237)			(237)		1,371	1,371			
100127932	ANTIOCH	TN		09/08/2023		1,023		52			52		1,075	1,075			
100140220	AUSTIN	TX		01/11/2024		514		(113)			(113)		400	400			
100170105	MODESTO	CA		10/08/2024		908		(81)			(81)		827	827			
100100945	ROSENBURG	TX		04/28/2023		1,191		(47)			(47)		1,145	1,145			

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100186293	GLEN ARM	MD		12/27/2024		590		(94)			(94)		497	497			
100180042	WINHALL	VT		11/25/2024		(13,515)		(80)			(80)	15,526	1,931	1,851	(81)		(81)
100139271	WINTER GARDEN	FL		12/28/2023		395		338			338		733	733			
100128211	WESLEY CHAPEL	FL		09/18/2023		802		66			66		868	868			
100168556	TUCSON	AZ		09/25/2024		886		(64)			(64)		822	822			
100129396	MC ALLEN	TX		09/26/2023		1,871		92			92		1,963	1,963			
100159857	HYPOLUXO	FL		08/16/2024		947		69			69		1,016	1,016			
100109255	PALM BAY	FL		07/21/2023		820		18			18		838	838			
100162992	BARSTOW	CA		08/12/2024		888		(19)			(19)		869	869			
100134260	LEHIGH ACRES	FL		10/27/2023		717		(82)			(82)		635	635			
100182455	ST PETERSBURG	FL		12/12/2024		551		(50)			(50)		501	501			
100172526	AVONDALE	AZ		10/23/2024		1,399		(44)			(44)		1,355	1,355			
100169654	NORTH HIGHLANDS	CA		09/30/2024		2,660		(123)			(123)		2,536	2,536			
100081164	LOCUST GROVE	VA		03/18/2022		1,952		120			120		2,072	2,072			
100152828	BUCKEYE	AZ		05/22/2024		915		68			68		983	983			
100182178	GRAND JUNCTION	CO		12/12/2024		561		(17)			(17)		545	545			
100175055	PHOENIX	AZ		11/05/2024		776		(36)			(36)		740	740			
100146649	LOS ANGELES	CA		03/20/2024		851		(87)			(87)		763	763			
100084815	GILBERT	AZ		08/02/2022		1,137		44			44		1,181	1,181			
100117124	VALLEY STREAM	NY		07/20/2023		2,359		892			892		3,251	3,251			
100172266	STAR	ID		10/21/2024		789		(46)			(46)		743	743			
100155100	PHOENIX	AZ		07/19/2024		855		(77)			(77)		778	778			
100172603	LEHI	UT		10/23/2024		836		(73)			(73)		762	762			
100115938	GARNET VALLEY	PA		07/20/2023		962		(29)			(29)		933	933			
100120612	FORT LAUDERDALE	FL		08/18/2023		792		(110)			(110)		682	682			
100115325	PASADENA	TX		07/17/2023		1,260		(87)			(87)		1,173	1,173			
100079184	SAINT CLOUD	FL		02/24/2022		1,699		(3)			(3)		1,696	1,696			
100080952	JACKSONVILLE	FL		03/17/2022		6		(6)			(6)						
100168120	TEMPLE HILLS	MD		09/20/2024		370		(9)			(9)		360	360			
100087532	MIAMI	FL		10/25/2022		1,473		274			274		1,747	1,747			
100172268	BUDD LAKE	NJ		10/21/2024		883		(77)			(77)		806	806			
100163329	ARLINGTON	TX		08/13/2024		391		(98)			(98)		294	294			
100110316	GREER	SC		06/30/2023		1,003		55			55		1,058	1,058			
100186581	CLERMONT	FL		12/30/2024		29,975		1,960			1,960		31,935	31,935			
100178469	SKOKIE	IL		11/21/2024		732		(63)			(63)		669	669			
100160001	DORAL	FL		08/16/2024		817		(23)			(23)		794	794			
100108430	HAVERSTRAW	NY		05/25/2023		834		(60)			(60)		775	775			
100172341	APPLE VALLEY	CA		10/23/2024		1,100		(42)			(42)		1,058	1,058			
100140661	LILBURN	GA		02/08/2024		15		(15)			(15)						
100138163	CHAMPIONS GATE	FL		12/14/2023		611		387			387		998	998			
100149893	GILBERT	AZ		04/29/2024		816		(139)			(139)		677	677			
100168019	COLUMBIA	TN		09/20/2024		689		(146)			(146)		543	543			
100103687	KALAMA	WA		05/08/2023		(23)		23			23						
100150659	CAPE MAY	NJ		05/06/2024		1,822		(90)			(90)		1,732	1,732			
100133712	PORT SAINT JOE	FL		10/23/2023		1,113		55			55		1,169	1,169			
100150705	JACKSONVILLE	FL		05/06/2024		849		(58)			(58)		791	791			
100149634	HUTTO	TX		04/26/2024		1,220		(181)			(181)		1,039	1,039			
100147949	ANNA	TX		04/08/2024		812		(40)			(40)		772	772			
100084708	EUGENE	OR		08/02/2022		1,722		(54)			(54)		1,668	1,668			
100136129	POMPANO BEACH	FL		12/18/2023		3,317		(555)			(555)		2,762	2,762			
100152859	FAYETTEVILLE	NC		05/22/2024		840		(69)			(69)		771	771			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076832	BRYAN	TX		12/27/2021		1,188		(230)			(230)		958	958			
100160940	VALLEJO	CA		07/24/2024		834		(76)			(76)		758	758			
100128189	NAPLES	FL		09/18/2023		807		36			36		843	843			
100146998	MINT HILL	NC		03/27/2024		32,009		131			131		32,140	32,140			
100142143	OLDSMAR	FL		02/29/2024		649		(125)			(125)		524	524			
100054813	MIDDLETOWN	DE		03/23/2021		(9,679)		(235)			(235)	11,269	1,355	1,322	(34)		(34)
100081355	ALEXANDRIA	VA		03/18/2022		3,522		219			219		3,741	3,741			
100130440	STUART	FL		09/28/2023		705		(109)			(109)		595	595			
100149347	ANCHORAGE	AK		04/24/2024		852		(41)			(41)		810	810			
100172553	FRISCO	TX		10/23/2024		924		(78)			(78)		846	846			
100151336	RALEIGH	NC		05/10/2024		1,010		22			22		1,032	1,032			
100168057	CLERMONT	FL		09/20/2024		240		20			20		260	260			
100091075	PALMDALE	CA		01/31/2023		814		(88)			(88)		726	726			
100162618	KISSIMMEE	FL		08/12/2024		855		(43)			(43)		813	813			
100159902	FLORIDA CITY	FL		08/16/2024		829		(51)			(51)		778	778			
100025653	LAHAINA	HI		09/20/2018		1,119		116			116		1,235	1,235			
100166019	MADERA	CA		09/06/2024		1,756		(52)			(52)		1,704	1,704			
100065153	TEMPE	AZ		07/14/2021		1,948		(103)			(103)		1,845	1,845			
100119177	PORT SAINT JOE	FL		07/31/2023		851		9			9		859	859			
100081205	IOLA	TX		03/18/2022		1,809		122			122		1,931	1,931			
100087129	MILILANI	HI		11/04/2022		840		(56)			(56)		784	784			
100164833	VENICE	FL		08/26/2024		806		(71)			(71)		735	735			
100146694	HYATTSVILLE	MD		03/20/2024		850		(40)			(40)		810	810			
100164091	PORTLAND	OR		08/21/2024		(11,284)		26			26	11,269	10		(10)		(10)
100115242	FLEMINGTON	NJ		07/17/2023		695		(42)			(42)		653	653			
100129471	GUNTER	TX		09/29/2023		(10,401)		(51)			(51)	11,266	813	802	(11)		(11)
4010064485	MILWAUKEE	WI		01/10/2024		642		(58)			(58)		584	584			
100108044	LACEY	WA		05/25/2023		1,936		22			22		1,958	1,958			
100166039	SMYRNA	TN		09/06/2024		4,606		(153)			(153)		4,453	4,453			
100143216	HENDERSON	NV		02/16/2024		966		30			30		996	996			
100186534	FRANKFORT	IL		12/30/2024		538		(38)			(38)		500	500			
100148843	LEHI	UT		04/17/2024		878		(17)			(17)		862	862			
100172297	GROVELAND	CA		10/21/2024		2,268		(84)			(84)		2,184	2,184			
100088883	SMYRNA	GA		11/15/2022		916		(36)			(36)		880	880			
100026129	LOS ANGELES	CA		09/20/2018		1,274		63			63		1,338	1,338			
100136476	MILLVILLE	DE		11/20/2023		904		320			320		1,225	1,225			
100027010	EAST STROUDSBURG	PA		09/26/2018		2,265		83			83		2,348	2,348			
100029217	LAS VEGAS	NV		10/26/2018		1,444		(5)			(5)		1,439	1,439			
4010056137	BALTIMORE	MD		01/10/2024		19		(19)			(19)						
100164179	NORTH LAS VEGAS	NV		08/21/2024		675		(10)			(10)		665	665			
100119550	JENSEN BEACH	FL		07/28/2023		790		71			71		861	861			
100114928	HOLLYWOOD	FL		07/13/2023		4		(4)			(4)						
100168124	SEBRING	FL		09/20/2024		226		32			32		257	257			
100161498	PHOENIX	AZ		07/30/2024		813		(57)			(57)		756	756			
100129309	JENSEN BEACH	FL		09/25/2023		946		(10)			(10)		935	935			
100162518	LEHIGH ACRES	FL		08/12/2024		793		(45)			(45)		748	748			
100120732	LEBANON	TN		08/25/2023		916		17			17		933	933			
100078250	WEST NEW YORK	NJ		02/10/2022		1,645		(121)			(121)		1,524	1,524			
100182608	MULLICA HILL	NJ		12/12/2024		614		(13)			(13)		600	600			
100154716	HUMBLE	TX		07/19/2024		6,248		(443)			(443)		5,805	5,805			
100147841	MCKINNEY	TX		04/08/2024		919		(43)			(43)		876	876			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130244	WILLS POINT	TX		09/28/2023		674		(67)			(67)		607	607			
100179588	MIDDLETOWN	DE		11/21/2024		1,107		(41)			(41)		1,066	1,066			
100176890	PHOENIX	AZ		11/15/2024		453		(44)			(44)		409	409			
100135592	LANCASTER	CA		11/09/2023		701		(38)			(38)		663	663			
100116530	COCOA BEACH	FL		07/20/2023		1,150		397			397		1,547	1,547			
100110616	GRANTS PASS	OR		06/30/2023		5,562		(197)			(197)		5,366	5,366			
100168054	NORTH FORT MYERS	FL		09/20/2024		(10,596)		15			15	11,186	605	535	(70)		(70)
100142873	HOUSTON	TX		02/09/2024		914		(42)			(42)		873	873			
100138899	MCGAHEYSVILLE	VA		12/21/2023		828		(63)			(63)		765	765			
100099900	SPOKANE	WA		03/28/2023		3,560		(180)			(180)		3,380	3,380			
100152835	HOMESTEAD	FL		05/22/2024		897		(6)			(6)		892	892			
100180353	AUSTIN	TX		11/25/2024		855		(38)			(38)		817	817			
100079231	PANAMA CITY BEACH	FL		02/14/2022		1,669		(150)			(150)		1,519	1,519			
100148380	WASHINGTON	UT		04/12/2024		690		80			80		770	770			
100065163	RIVERSIDE	CA		07/14/2021		1,822		(96)			(96)		1,726	1,726			
100090227	SILVER SPRING	MD		01/13/2023		(7)		7			7						
100120698	BEAUMONT	CA		08/25/2023		932		85			85		1,017	1,017			
100143151	CHARLOTTE	NC		02/16/2024		822		(40)			(40)		782	782			
100170464	COLUMBUS	OH		10/09/2024		839		(24)			(24)		816	816			
100156663	BYRON CENTER	MI		06/24/2024		836		(82)			(82)		754	754			
100128717	ROYAL PALM BEACH	FL		09/21/2023		772		(116)			(116)		656	656			
100145232	UNITED KINGDOM	GBR		03/12/2024		135		(108)			(108)		27	27			
100147173	UNITED KINGDOM	GBR		03/27/2024		51							51	51			
100129432	FILLMORE	UT		09/29/2023		1,057		8			8		1,065	1,065			
100175303	KISSIMMEE	FL		11/05/2024		977		(29)			(29)		949	949			
100151133	MEMPHIS	TN		05/09/2024		740		(58)			(58)		682	682			
100137376	OCEAN VIEW	DE		12/05/2023		733		(9)			(9)		724	724			
100137239	STRATFORD	CT		11/29/2023		692		(32)			(32)		660	660			
100071612	OCEAN CITY	NJ		10/14/2021		5,504		(189)			(189)		5,315	5,315			
100084837	PUNTA GORDA	FL		08/02/2022		900		(63)			(63)		837	837			
100127374	WILMINGTON	CA		08/30/2023		2,295		1,678			1,678		3,974	3,974			
100151060	ESSEX	MD		05/08/2024		861		(58)			(58)		804	804			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		1,363		(124)			(124)		1,239	1,239			
100142605	BIG BEAR LAKE	CA		02/08/2024		909		(51)			(51)		858	858			
100170335	CASSELBERRY	FL		10/08/2024		827		(81)			(81)		746	746			
100170517	KYLE	TX		10/09/2024		1,843		8			8		1,851	1,851			
100175171	MERIDIAN	ID		11/05/2024		883		(72)			(72)		811	811			
100134338	CHESTER	VA		10/27/2023		598		(116)			(116)		482	482			
100103088	EAST PATCHOGUE	NY		04/21/2023		813		(63)			(63)		750	750			
100067741	LOS BANOS	CA		09/23/2021		1,863		(141)			(141)		1,722	1,722			
100160528	WINTER SPRINGS	FL		07/19/2024		972		(93)			(93)		879	879			
100129562	WINDSOR	CO		09/29/2023		1,124		150			150		1,274	1,274			
100099821	MANCHESTER	NJ		02/28/2023		840		(47)			(47)		793	793			
100152025	ROCKFORD	IL		05/14/2024		(14,818)		(29)			(29)	15,521	674	763	180	(92)	88
100156366	LAVEEN	AZ		07/25/2024		815		(104)			(104)		710	710			
100128152	FORT WORTH	TX		09/18/2023		793		45			45		838	838			
100119359	MELISSA	TX		07/31/2023		951		5			5		956	956			
100102766	PLANO	TX		06/22/2023		1,729		(151)			(151)		1,577	1,577			
100158211	UNITED KINGDOM	GBR		07/09/2024		(4,595)		4,595			4,595						
100109201	RIVIERA BEACH	FL		07/21/2023		768		(89)			(89)		679	679			
100076415	ROSWELL	GA		12/23/2021		1,877		(49)			(49)		1,828	1,828			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144999	UNITED KINGDOM	GBR		03/12/2024		146		(65)			(65)		81	81			
100139653	GLENDALE	CA		12/28/2023		763		21			21		784	784			
100168130	BUFORD	GA		09/20/2024		283		7			7		290	290			
100164897	DICKSON CITY	PA		08/28/2024		723		(56)			(56)		667	667			
100100417	SAN ANTONIO	TX		04/27/2023		1,292		316			316		1,608	1,608			
100120286	MIAMI	FL		08/18/2023		1,142		(10)			(10)		1,131	1,131			
100145760	UNITED KINGDOM	GBR		03/12/2024		132		(132)			(132)						
100160196	BAYOU VISTA	TX		07/18/2024		883		(47)			(47)		836	836			
100139136	HAZLET	NJ		12/28/2023		613		(71)			(71)		541	541			
100024319	ATLANTA	GA		09/20/2018		1,748		(74)			(74)		1,674	1,674			
100165564	HENDERSON	NV		08/29/2024		903		(34)			(34)		869	869			
100134071	DALLAS	TX		10/27/2023		968		(37)			(37)		930	930			
100141564	LOS ANGELES	CA		01/30/2024		809		(77)			(77)		732	732			
100152356	WINCHESTER	CA		05/17/2024		1,027		218			218		1,245	1,245			
100055375	BOERNE	TX		03/23/2021		1,999		(209)			(209)		1,790	1,790			
100100693	ST GEORGE	UT		04/28/2023		1,410		87			87		1,497	1,497			
100165461	INDEPENDENCE	MO		08/29/2024		757		(64)			(64)		693	693			
100067905	PASSAIC	NJ		09/23/2021		(9,585)		(159)			(159)	11,232	1,488	1,488			
100166212	MADERA	CA		09/09/2024		1,014		70			70		1,084	1,084			
4010056850	BALTIMORE	MD		08/24/2023		758		(51)			(51)		707	707			
100141372	GLENDALE	AZ		01/30/2024		683		(43)			(43)		640	640			
100110034	WILLINGBORO	NJ		06/23/2023		1,715		(122)			(122)		1,592	1,592			
100127567	LEHI	UT		09/08/2023		1,993		24			24		2,016	2,016			
100082325	ROUND ROCK	TX		04/14/2022		73		(73)			(73)						
100141148	THE BRONX	NY		01/30/2024		443		(55)			(55)		388	388			
100148810	ROSEVILLE	CA		04/17/2024		1,002		144			144		1,146	1,146			
100160858	YARDLEY	PA		07/24/2024		1,030		(32)			(32)		998	998			
100102131	WEST YARMOUTH	MA		04/14/2023		711		(16)			(16)		695	695			
100182210	LONG POND	PA		12/12/2024		522		(35)			(35)		487	487			
100162053	ROTONDA WEST	FL		07/31/2024		728		(126)			(126)		602	602			
100049913	MONTCLAIR	CA		11/20/2020		1,713		(251)			(251)		1,462	1,462			
100138737	TULARE	CA		02/02/2024		646		(78)			(78)		568	568			
100026288	CONCORD	CA		09/20/2018		1,137		231			231		1,368	1,368			
100156473	JERSEY CITY	NJ		06/24/2024		877		23			23		900	900			
100100894	DENVER	CO		04/28/2023		1,594		87			87		1,681	1,681			
100137558	PROSPER	TX		12/08/2023		969		(22)			(22)		947	947			
100175131	VICTORVILLE	CA		11/05/2024		891		(18)			(18)		873	873			
100120001	HANOVER	MD		08/11/2023		1,883		(45)			(45)		1,838	1,838			
100136154	EDGEWOOD	WA		12/18/2023		804		(52)			(52)		752	752			
100158071	EDINBURG	TX		07/09/2024		933		16			16		949	949			
100150777	LINDON	UT		05/07/2024		6,296		(186)			(186)		6,109	6,109			
100173384	SAN DIEGO	CA		10/29/2024		901		(88)			(88)		814	814			
4010046745	TRENTON	NJ		05/31/2023		815		(63)			(63)		752	752			
100107891	LUDLOW FALLS	OH		06/29/2023		910		(124)			(124)		787	787			
100142922	YUBA CITY	CA		02/09/2024		784		(77)			(77)		707	707			
100186634	SLIDELL	LA		12/30/2024		4,031		(46)			(46)		3,985	3,985			
100176892	HICKORY	NC		11/15/2024		3,363		(219)			(219)		3,145	3,145			
100151692	MARIETTA	GA		05/10/2024		878		(2)			(2)		876	876			
100151029	NAPLES	FL		05/08/2024		3,443		18			18		3,462	3,462			
100109105	KISSIMMEE	FL		06/05/2023		783		(32)			(32)		752	752			
100156522	LEBANON	TN		06/24/2024		990		101			101		1,091	1,091			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100102012	BAKERSFIELD	CA		04/14/2023		7,945		(316)			(316)		7,629	7,629			
100164871	BURLESON	TX		08/26/2024		858		(59)			(59)		799	799			
100173182	HENDERSON	NV		10/30/2024		903		(71)			(71)		832	832			
100168016	ROCKWOOD	MI		09/20/2024		840		(105)			(105)		735	735			
100164281	TACOMA	WA		08/21/2024		1,963		(69)			(69)		1,894	1,894			
100131598	SUNSET BEACH	NC		10/06/2023		861		(32)			(32)		829	829			
100164080	NAPLES	FL		08/21/2024		806		(20)			(20)		786	786			
100101534	LAS VEGAS	NV		04/26/2023		1,083		101			101		1,184	1,184			
100101162	STATEN ISLAND	NY		04/28/2023		1,116		744			744		1,859	1,859			
100107792	MYRTLE BEACH	SC		05/19/2023		1,805		224			224		2,028	2,028			
100115462	LITCHFIELD PARK	AZ		07/17/2023		941		17			17		958	958			
100154567	BAKERSFIELD	CA		06/14/2024		746		(188)			(188)		558	558			
100139761	UNITED KINGDOM	GBR		12/18/2023		44							44	44			
100171471	FULSHEAR	TX		10/16/2024		1,052		(17)			(17)		1,035	1,035			
100108112	GALVESTON	TX		05/24/2023		768		(58)			(58)		710	710			
100168497	ARGYLE	TX		09/25/2024		1,006		44			44		1,051	1,051			
100168287	TOLLESON	AZ		09/20/2024		245		13			13		258	258			
100140605	BEAUMONT	CA		01/19/2024		955		(91)			(91)		864	864			
100099985	LAS VEGAS	NV		03/28/2023		911		46			46		956	956			
100152224	VICTORVILLE	CA		05/17/2024		550		(41)			(41)		510	510			
100171955	NOBLESVILLE	IN		10/17/2024		1,031		9			9		1,040	1,040			
100186442	CYPRESS	TX		12/30/2024		584		(19)			(19)		565	565			
100110245	YAKIMA	WA		06/30/2023		1,055		75			75		1,129	1,129			
100109714	HIGHLAND	CA		06/16/2023		1,991		(52)			(52)		1,939	1,939			
100120002	MANHATTAN	KS		08/11/2023		859		(17)			(17)		842	842			
100161508	FORT WORTH	TX		07/30/2024		816		(40)			(40)		776	776			
100090872	CITRUS HEIGHTS	CA		01/31/2023		1,011		46			46		1,057	1,057			
100014242	WALDORF	MD		09/27/2017		2,289		255			255		2,545	2,545			
100108911	WEST PALM BEACH	FL		05/31/2023		937		(55)			(55)		882	882			
100179462	NEW HOPE	MN		11/21/2024		988		13			13		1,001	1,001			
100110206	NEWARK	NJ		06/30/2023		858		(37)			(37)		821	821			
100179946	LAS VEGAS	NV		11/25/2024		949		193			193		1,141	1,141			
100164736	STOVER	MO		08/26/2024		885		(61)			(61)		824	824			
100173642	GULPEN	NLD		10/29/2024													
100116155	WINTER GARDEN	FL		07/20/2023		(12,488)		2,671			2,671	11,049	1,232	1,376	144		144
100089220	BEAUFORT	SC		11/18/2022		444		(54)			(54)		390	390			
100156999	UNITED KINGDOM	GBR		06/27/2024		29							29	29			
100175679	SARASOTA	FL		11/12/2024		617		(58)			(58)		559	559			
100147331	S-GRAVENHAGE	NLD		03/27/2024													
100054946	VENUS	TX		03/23/2021		1,352		(200)			(200)		1,152	1,152			
100161334	RICHMOND	TX		07/25/2024		826		40			40		866	866			
100160972	GULF SHORES	AL		07/24/2024		1,021		50			50		1,071	1,071			
100176636	LANCASTER	CA		11/15/2024		883		(96)			(96)		787	787			
100114968	HOUSTON	TX		07/14/2023		(4)		4			4						
100186604	BRANDYWINE	MD		12/30/2024		629		114			114		743	743			
100029335	CHULA VISTA	CA		10/26/2018		1,033		199			199		1,232	1,232			
100090739	CATSKILL	NY		01/09/2023		538		8			8		546	546			
100137486	SACRAMENTO	CA		01/11/2024		761		(1)			(1)		760	760			
100166084	DAVENPORT	FL		09/09/2024		846		(46)			(46)		800	800			
100141633	GRESHAM	OR		01/30/2024		(10,259)		21			21	11,162	924	853	(71)		(71)
100131843	HYANNIS	MA		10/06/2023		666		(66)			(66)		600	600			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090920	CONYERS	GA		01/31/2023		1,036		96			96		1,132	1,132			
100156278	LAS VEGAS	NV		07/25/2024		1,614		(148)			(148)		1,466	1,466			
100084006	ORLANDO	FL		06/27/2022		1,486		(144)			(144)		1,342	1,342			
100154087	DENVER	CO		07/11/2024		630		(21)			(21)		608	608			
100186399	LANCASTER	CA		12/30/2024		863		(33)			(33)		830	830			
100162634	NASHVILLE	TN		08/12/2024		890		(16)			(16)		873	873			
100144051	WADDELL	AZ		03/07/2024		961		87			87		1,048	1,048			
100130455	STOCKTON	CA		09/28/2023		589		8			8		596	596			
100135798	LAKE WORTH	FL		11/10/2023		861		(26)			(26)		835	835			
100171780	KENTWOOD	MI		10/17/2024		758		(11)			(11)		747	747			
100175694	BANNING	CA		11/12/2024		541		(45)			(45)		496	496			
100133380	WOODSTOCK	GA		11/21/2023		780		(39)			(39)		741	741			
100141329	GEORGETOWN	TX		01/30/2024		2,727		(182)			(182)		2,545	2,545			
100155105	LODI	CA		07/19/2024		869		(71)			(71)		798	798			
100168475	GAINESVILLE	GA		09/25/2024		817		(73)			(73)		744	744			
100172380	BIG BEAR LAKE	CA		10/23/2024		798		(72)			(72)		726	726			
100017258	APPLE VALLEY	CA		04/26/2018		1,401		(73)			(73)		1,328	1,328			
100120353	PORT SAINT LUCIE	FL		08/18/2023		1,072		(42)			(42)		1,030	1,030			
100130279	ROSELLE	NJ		09/28/2023		544		(22)			(22)		522	522			
100145811	VERO BEACH	FL		05/08/2024		670		(170)			(170)		500	500			
100171861	HESPERIA	CA		10/17/2024		891		(58)			(58)		834	834			
100065567	ANACORTES	WA		07/28/2021		1,888		(73)			(73)		1,814	1,814			
100102714	MARIETTA	GA		06/22/2023		871		(131)			(131)		740	740			
100156156	MIAMI	FL		07/25/2024		759		(103)			(103)		656	656			
100134308	LOCKPORT	IL		10/27/2023		17,126		(285)			(285)		16,841	16,841			
100129894	HARTFORD	CT		09/27/2023		759		(36)			(36)		724	724			
100084740	BLUFFTON	SC		08/02/2022		1,255		16			16		1,270	1,270			
100120999	GEORGETOWN	TX		08/30/2023		843		36			36		879	879			
100149083	ORLANDO	FL		04/19/2024		730		(168)			(168)		562	562			
100110399	PROVO	UT		06/30/2023		1,010		(2)			(2)		1,008	1,008			
100172581	DAWSONVILLE	GA		10/23/2024		852		(93)			(93)		758	758			
100157764	LEXINGTON	NC		08/01/2024		823		(75)			(75)		748	748			
100180025	CLEARWATER	FL		11/25/2024		906		(12)			(12)		894	894			
100142928	WOODBURN	OR		02/09/2024		679		(26)			(26)		653	653			
100109355	SALT LAKE CITY	UT		06/12/2023		971		(44)			(44)		927	927			
100163114	DAVENPORT	FL		08/13/2024		1,571		39			39		1,609	1,609			
100169819	EVANS	GA		09/30/2024		784		(97)			(97)		687	687			
100101074	HEWLETT	NY		04/28/2023		1,220		617			617		1,837	1,837			
100028984	WATSONVILLE	CA		10/26/2018		1,251		(65)			(65)		1,186	1,186			
100163112	RICHARDSON	TX		08/13/2024		814		(18)			(18)		796	796			
100134321	LAKEWOOD	CO		10/27/2023		482		(111)			(111)		371	371			
100162620	LANTANA	TX		08/12/2024		9,123		(337)			(337)		8,786	8,786			
100079838	ROSENBERG	TX		04/25/2022		1,478		(151)			(151)		1,327	1,327			
100101903	MIAMI	FL		04/06/2023		448		(60)			(60)		388	388			
100119179	SUMMERVILLE	SC		07/31/2023		1,068		170			170		1,237	1,237			
100151086	YELM	WA		05/08/2024		1,005		(74)			(74)		931	931			
100114837	LAS VEGAS	NV		07/10/2023		1,600		139			139		1,738	1,738			
100165342	HOUSTON	TX		08/29/2024		726		(139)			(139)		587	587			
100110373	NORTH POTOMAC	MD		06/30/2023		955		(28)			(28)		927	927			
100153421	NAPERVILLE	IL		05/30/2024		774		(41)			(41)		733	733			
100111852	RIDGEFIELD PARK	NJ		06/29/2023		253		1,612			1,612		1,865	1,865			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120667	ORLANDO	FL		08/24/2023		598		(41)			(41)		558	558			
100130454	PORT CHESTER	NY		09/28/2023		1,365		(59)			(59)		1,307	1,307			
100148091	LAWRENCEVILLE	GA		04/10/2024		895		(19)			(19)		875	875			
100100747	GREELEY	CO		04/28/2023		780		63			63		843	843			
100168679	RICHMOND	VA		09/25/2024		332		(118)			(118)		213	213			
100180450	RALEIGH	NC		11/25/2024		889		22			22		911	911			
100136813	KANSAS CITY	KS		11/27/2023		69		560			560		629	629			
100012609	LONG BEACH	CA		05/25/2017		1,444		(32)			(32)		1,412	1,412			
100131588	BROKEN BOW	OK		10/06/2023		789		37			37		826	826			
100170285	ROLESVILLE	NC		10/08/2024		23,718		(767)			(767)		22,951	22,951			
100170182	SHERRILLS FORD	NC		10/08/2024		195,277		1,176			1,176		196,453	196,453			
100102668	DESERT HOT SPRINGS	CA		06/22/2023		763		(70)			(70)		693	693			
100119965	ALLEN	TX		08/11/2023		918		(26)			(26)		892	892			
100158646	LAS VEGAS	NV		07/10/2024		512		(42)			(42)		469	469			
100144143	DENVER	CO		03/07/2024		907		(21)			(21)		886	886			
100148546	HOUSTON	TX		04/12/2024		897		(16)			(16)		881	881			
100132545	NORTH LAUDERDALE	FL		11/03/2023		774		108			108		882	882			
100118804	ROUND ROCK	TX		08/30/2023		883		(113)			(113)		771	771			
100116353	GALT	CA		07/20/2023		1,111		393			393		1,504	1,504			
100148560	HOUSTON	TX		04/12/2024		878		(21)			(21)		857	857			
100148264	LEANDER	TX		04/12/2024		889		(44)			(44)		845	845			
100082912	SACRAMENTO	CA		05/17/2022		1,379		(109)			(109)		1,270	1,270			
100131854	DANBURY	CT		10/06/2023		1,282		(49)			(49)		1,232	1,232			
100167620	AURORA	CO		09/19/2024		974		68			68		1,042	1,042			
100149327	ROCKAWAY BEACH	OR		04/24/2024		826		(48)			(48)		778	778			
100178302	KEARNY	NJ		11/19/2024		729		(41)			(41)		688	688			
100053536	STAMFORD	CT		03/23/2021		1,886		(209)			(209)		1,677	1,677			
100142782	LEHI	UT		02/08/2024		886		(23)			(23)		863	863			
100165237	LONG BEACH	CA		08/29/2024		871		(60)			(60)		811	811			
100181613	HARTFORD	CT		12/09/2024		801		(91)			(91)		710	710			
100132496	KATY	TX		11/03/2023		823		63			63		886	886			
100186008	SANTA FE	NM		12/27/2024		551		(48)			(48)		503	503			
100164783	PINETOP	AZ		08/26/2024		803		(65)			(65)		738	738			
100088149	PFLUGERVILLE	TX		10/25/2022		859		(27)			(27)		832	832			
100131927	MANAHAWKIN	NJ		10/13/2023		784		(37)			(37)		747	747			
100082621	WEST CHICAGO	IL		04/14/2022		4,221		(151)			(151)		4,070	4,070			
100173484	MENIFEE	CA		10/29/2024		1,550		(84)			(84)		1,466	1,466			
100175209	ALLEN	TX		11/05/2024		899		(40)			(40)		858	858			
100174360	PORT ST. LUCIE	FL		10/31/2024		965		(44)			(44)		921	833		(88)	(88)
100079904	MOORESVILLE	NC		04/25/2022		994		(105)			(105)		889	889			
100166110	SUWANEE	GA		09/09/2024		1,397		(52)			(52)		1,345	1,345			
100131593	DACONO	CO		10/06/2023		902		21			21		923	923			
100185905	TORRANCE	CA		12/26/2024		326		(71)			(71)		254	254			
100170326	HENDERSON	NV		10/08/2024		912		(73)			(73)		839	839			
100169535	RENO	NV		09/30/2024		588		(40)			(40)		549	549			
100133639	ROSEVILLE	CA		10/23/2023		991		218			218		1,210	1,210			
100137617	FREDERICK	MD		12/08/2023		979		185			185		1,165	1,165			
100155310	NEWARK	NJ		07/19/2024		856		(85)			(85)		771	771			
100182161	NEW BERN	NC		12/12/2024		566		(10)			(10)		555	555			
100176518	APACHE JUNCTION	AZ		11/15/2024		2,758		(103)			(103)		2,655	2,655			
100171364	N CHELMSFORD	MA		10/16/2024		4,082		(185)			(185)		3,898	3,898			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164432	CHANDLER	AZ		08/21/2024		866		(46)			(46)		821	821			
100162552	RALEIGH	NC		08/12/2024		877		(31)			(31)		846	846			
100120993	MELBOURNE	FL		08/30/2023		905		27			27		932	932			
100175042	TEXAS CITY	TX		11/05/2024		291		(40)			(40)		251	251			
100168473	SACRAMENTO	CA		09/25/2024		3,073		(161)			(161)		2,912	2,912			
100135939	PEPPER PIKE	OH		11/15/2023		7,005		(127)			(127)		6,878	6,878			
100126920	SAN DIEGO	CA		08/30/2023		821		1,140			1,140		1,961	1,961			
100115881	OAK ISLAND	NC		07/20/2023		907		(53)			(53)		853	853			
100079769	SCOTTSDALE	AZ		04/08/2022		1,760		392			392		2,152	2,152			
100114573	MANOR	TX		06/29/2023		328		(133)			(133)		195	195			
100017896	POLLOCK PINES	CA		05/30/2018		2,023		(64)			(64)		1,959	1,959			
100164520	LOGANVILLE	GA		08/21/2024		896		(73)			(73)		823	823			
100155888	BELLA VISTA	AR		06/17/2024		843		(46)			(46)		797	797			
100100559	LONG BRANCH	NJ		04/27/2023		636		(124)			(124)		512	512			
100174355	RIVERVIEW	FL		10/31/2024		966		(42)			(42)		923	923			
100120975	LELAND	NC		08/30/2023		1,080		158			158		1,238	1,238			
100115108	JENSEN BEACH	FL		07/14/2023		873		94			94		967	967			
100161171	STOCKTON	CA		07/25/2024		738		(76)			(76)		662	662			
100078265	LOS ANGELES	CA		02/10/2022		83		(83)			(83)						
100065776	SAN DIEGO	CA		07/28/2021		1,781		(103)			(103)		1,678	1,678			
100080456	POWHATAN	VA		03/10/2022		4,113		(76)			(76)		4,037	4,037			
100054028	INGLEWOOD	CA		03/23/2021		1,274		(202)			(202)		1,072	1,072			
100154684	SAINT CLOUD	FL		07/19/2024		601		(135)			(135)		466	466			
100185167	RESEDA	CA		12/20/2024		588		(45)			(45)		543	543			
100173490	MC LEANSVILLE	NC		10/29/2024		767		(131)			(131)		636	636			
100135424	OSSIPEE	NH		11/13/2023		732		2			2		733	733			
100130192	GREENVILLE	TX		11/15/2023		664		(164)			(164)		500	500			
100134979	ATLANTA	GA		10/30/2023		446		200			200		647	647			
100010739	HUNTINGTON BEACH	CA		12/23/2016		4,085		422			422		4,507	4,507			
100179381	MADISON	CT		12/27/2024		265		(31)			(31)		234	234			
100137556	MANHATTAN	KS		12/08/2023		840		(20)			(20)		820	820			
100145716	UNITED KINGDOM	GBR		03/12/2024		(1,927)		2,052			2,052		126	126			
100087759	DALLAS	TX		11/17/2022		35		(35)			(35)						
100162811	AUBURN	GA		08/12/2024		862		(40)			(40)		822	822			
100100131	RICHMOND	CA		03/28/2023		821		21			21		842	842			
100161526	SAINT GEORGE	UT		07/30/2024		806		(57)			(57)		749	749			
100068189	OAKLAND	CA		08/25/2021		1,936		(105)			(105)		1,831	1,831			
100162884	SANTA CLARA	UT		08/12/2024		730		(64)			(64)		666	666			
100141277	WOOLWICH TWP	NJ		01/30/2024		558		(74)			(74)		484	484			
100140552	LAKE LEELANAU	MI		01/19/2024		875		(75)			(75)		800	800			
100185816	WINDER	GA		12/26/2024		523		(86)			(86)		437	437			
100087964	PHOENIX	AZ		10/25/2022		924		4			4		928	928			
100120874	MANOR	TX		08/28/2023		2,490		(68)			(68)		2,422	2,422			
100142156	CLOVIS	CA		02/29/2024		778		(37)			(37)		740	740			
100076152	BOCA RATON	FL		01/07/2022		1,117		(96)			(96)		1,021	1,021			
100180187	LAKE PLACID	FL		11/25/2024		771		(36)			(36)		735	735			
100128320	RIVERDALE	MD		09/14/2023		545		(54)			(54)		491	491			
100144973	UNITED KINGDOM	GBR		03/12/2024		(2,147)		2,214			2,214		67	67			
100172701	NEW BRITAIN	CT		11/21/2024		660		(41)			(41)		620	620			
100182700	ROGERSVILLE	TN		12/12/2024		559		(21)			(21)		539	539			
100039150	DUBLIN	IRL		09/27/2019		3,817		2,839			2,839		6,657	6,657			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182552	MOYOCK	NC		12/12/2024		796		(81)			(81)		715	715			
100149573	GILBERT	AZ		04/26/2024		952		(11)			(11)		940	940			
100151406	ROYERSFORD	PA		05/10/2024		940		(5)			(5)		935	935			
100156929	UNITED KINGDOM	GBR		06/27/2024		37							37	37			
100178287	WEST MELBOURNE	FL		11/19/2024		966		5			5		971	971			
100180543	LOS ANGELES	CA		11/26/2024		3,593		55			55		3,648	3,648			
100178017	LOS ANGELES	CA		11/19/2024		3,052		(151)			(151)		2,901	2,901			
100168111	BIG BEAR CITY	CA		09/20/2024		240		25			25		265	265			
100166207	LEHI	UT		09/09/2024		840		(67)			(67)		773	773			
100150275	AMSTERDAM	NLD		04/29/2024													
100134425	NETHERLANDS	NLD		10/27/2023													
100164830	GUN BARREL CITY	TX		08/26/2024		818		(60)			(60)		758	758			
100117127	STATEN ISLAND	NY		07/20/2023		2,396		1,284			1,284		3,680	3,680			
100155929	BALTIMORE	MD		06/17/2024		812		(58)			(58)		754	754			
100103594	BALTIMORE	MD		05/08/2023		1,246		(185)			(185)		1,061	1,061			
100079120	SPOKANE	WA		02/24/2022		1,705		(93)			(93)		1,612	1,612			
100078731	TIGARD	OR		02/25/2022		1,667		(176)			(176)		1,491	1,491			
100140018	MIDLAND	TX		01/09/2024		6,149		(208)			(208)		5,941	5,941			
100109592	DALLAS	TX		06/14/2023		595		(102)			(102)		494	494			
100130432	CHERRY HILL	NJ		09/28/2023		(10,276)		(59)			(59)	11,157	821	787	(34)		(34)
100139226	LAWRENCEVILLE	GA		12/28/2023		2,387		(25)			(25)		2,362	2,362			
100165548	KUNA	ID		08/29/2024		944		(6)			(6)		938	938			
100109339	COATESVILLE	PA		06/12/2023		893		(53)			(53)		840	840			
100135273	MORRISVILLE	NC		11/08/2023		3,107		131			131		3,238	3,238			
100112964	AMITYVILLE	NY		06/29/2023		749		(237)			(237)		512	512			
100081287	LONGMONT	CO		03/18/2022		1,771		81			81		1,853	1,853			
100120889	KISSIMMEE	FL		08/30/2023		776		49			49		825	825			
100146940	LAKE HAVASU CITY	AZ		03/26/2024		819		(45)			(45)		774	774			
100139759	UNITED KINGDOM	GBR		12/18/2023		1,191							1,191	1,191			
100138328	BRIDGEWATER	MA		12/18/2023		717		55			55		772	772			
100057665	ROSEVILLE	CA		06/30/2021		1,850		(94)			(94)		1,756	1,756			
100163176	AUSTIN	TX		08/13/2024		30,054		(616)			(616)		29,438	29,438			
100179764	PIGEON FORGE	TN		11/21/2024		786		(66)			(66)		720	720			
100109614	DAVENPORT	FL		06/14/2023		(10,327)		(103)			(103)	11,150	720	679	(41)		(41)
100174769	GREENVILLE	SC		10/31/2024		905		(80)			(80)		825	825			
100120320	CELINA	TX		08/18/2023		898		(56)			(56)		842	842			
100129374	LEMON GROVE	CA		09/25/2023		1,868		4			4		1,871	1,871			
100129655	OOLTEWAH	TN		09/29/2023		11,858		165			165		12,023	12,023			
100137695	GLENDALE	AZ		12/08/2023		1,290		(48)			(48)		1,242	1,242			
100168586	LOCUST GROVE	VA		09/25/2024		4,314		(129)			(129)		4,185	4,185			
100013415	CAVE CREEK	AZ		05/25/2017		268		258			258		526	526			
100182450	PISCATAWAY	NJ		12/12/2024		2,349		(79)			(79)		2,270	2,270			
100136427	PALM COAST	FL		11/20/2023		2,712		502			502		3,214	3,214			
100080400	FOREST GROVE	OR		04/14/2022		1,639		(58)			(58)		1,581	1,581			
100146939	BREMERTON	WA		03/26/2024		874		(10)			(10)		864	864			
100129328	SACRAMENTO	CA		09/25/2023		1,537		34			34		1,571	1,571			
100158836	ELY	NV		07/12/2024		1,059		(65)			(65)		994	994			
100081016	SYLMAR	CA		03/18/2022		1,975		116			116		2,091	2,091			
100146621	FORT WASHINGTON	MD		03/20/2024		649		(8)			(8)		641	641			
100127551	FRESNO	CA		09/08/2023		1,044		67			67		1,111	1,111			
100149370	LAS VEGAS	NV		04/24/2024		1,170		132			132		1,301	1,301			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100089976	GALVESTON	TX		01/26/2023		63		(63)			(63)						
100179347	PORT SAINT LUCIE	FL		12/27/2024		460		(85)			(85)		375	375			
100167569	MABLETON	GA		09/19/2024		702		(109)			(109)		593	593			
100115044	LANCASTER	CA		07/14/2023		892		(51)			(51)		841	841			
100132776	MORENO VALLEY	CA		11/03/2023		2,310		64			64		2,374	2,374			
100076538	INGLEWOOD	CA		01/04/2022		773		(171)			(171)		601	601			
100138864	WILMINGTON	DE		12/21/2023		776		(64)			(64)		712	712			
100074441	BOLINGBROOK	IL		12/02/2021		(89)		89			89						
100109163	OCALA	FL		07/21/2023		1,754		(155)			(155)		1,599	1,599			
100128750	MIDDLETOWN	CT		09/21/2023		700		(117)			(117)		582	582			
100128715	ANDERSONVILLE	TN		09/21/2023		806		(74)			(74)		732	732			
100147596	DARTMOUTH	MA		04/04/2024		865		(43)			(43)		822	822			
100146414	FRISCO	TX		03/19/2024		(14,609)		(72)			(72)	15,295	614	521	6	(99)	(93)
100153311	BONNEY LAKE	WA		05/30/2024		1,000		161			161		1,162	1,162			
100175037	SACRAMENTO	CA		11/05/2024		917		(1)			(1)		916	916			
100140254	NEW ALBANY	OH		01/18/2024		774		(59)			(59)		715	715			
100180017	BOZEMAN	MT		11/25/2024		871		(48)			(48)		823	823			
100151900	PORTLAND	OR		07/10/2024		715		(69)			(69)		646	646			
500005166002A	BUSSUM	NLD		10/29/2024													
100170273	LOUISVILLE	KY		10/08/2024		1,544		(40)			(40)		1,504	1,504			
100116783	MURFREESBORO	TN		07/20/2023		1,217		751			751		1,968	1,968			
100162770	ROCKWALL	TX		08/12/2024		873		(26)			(26)		847	847			
100043001	CARSON	CA		05/28/2020		5,002		(31)			(31)		4,972	4,972			
100182258	RENO	NV		12/12/2024		1,002		181			181		1,183	1,183			
100185446	HENDERSON	NV		12/20/2024		986		207			207		1,193	1,193			
100139162	LAWRENCEVILLE	GA		12/28/2023		(8,769)		(73)			(73)	11,139	2,297	2,286	(11)		(11)
100013910	LOS ANGELES	CA		05/25/2017		1,371		139			139		1,510	1,510			
100178321	SACRAMENTO	CA		11/19/2024		15		(15)			(15)						
100185992	MIDDLE RIVER	MD		12/26/2024		296		(92)			(92)		204	204			
100027024	CHICAGO	IL		09/26/2018		1,807		84			84		1,891	1,891			
100102542	COALVILLE	UT		06/07/2023		987		(72)			(72)		914	914			
100152725	PORT SAINT LUCIE	FL		05/22/2024		(10,272)		(61)			(61)	11,139	806	766	(40)		(40)
100069017	MOHEGAN LAKE	NY		09/01/2021		2,628		(40)			(40)		2,588	2,588			
100100679	ROCKVILLE	MD		04/28/2023		2,314		341			341		2,654	2,654			
100080452	COCONUT CREEK	FL		03/10/2022		1,343		(180)			(180)		1,164	1,164			
100087723	PERRIS	CA		10/07/2022		850		(46)			(46)		804	804			
100181361	MILFORD	CT		12/06/2024		631		(100)			(100)		531	531			
100165278	NATIONAL CITY	CA		08/29/2024		1,113		(140)			(140)		973	973			
100144280	BALDWIN PARK	CA		03/07/2024		4,054		(174)			(174)		3,880	3,880			
100161499	HIAWASSEE	GA		07/30/2024		808		(62)			(62)		746	746			
100081172	WOODBURN	OR		03/18/2022		1,799		111			111		1,910	1,910			
100100918	AURORA	CO		04/28/2023		1,110		41			41		1,151	1,151			
100142646	HOMEWOOD	AL		02/08/2024		1,202		(67)			(67)		1,135	1,135			
100168250	FREDERICKSBURG	VA		09/20/2024		248		22			22		270	270			
5.00005E+11	VELP	NLD		09/26/2024													
100160092	DAYTONA BEACH	FL		07/17/2024		820		(52)			(52)		768	768			
100182059	WACO	TX		12/12/2024		893		10			10		903	903			
100086892	LAWNDALE	CA		10/07/2022		1,517		(1)			(1)		1,516	1,516			
100175221	SANFORD	FL		11/05/2024		1,657		31			31		1,688	1,688			
100134549	SAN BERNARDINO	CA		10/30/2023		783		(57)			(57)		726	726			
100175610	LOS ANGELES	CA		11/12/2024		923		(10)			(10)		912	912			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142564	ANTELOPE	CA		02/08/2024		919		(38)			(38)		881	881			
100081176	VERO BEACH	FL		03/18/2022		1,682		69			69		1,751	1,751			
100185831	FORT WORTH	TX		12/26/2024		481		(90)			(90)		392	392			
100150711	CAPE CORAL	FL		05/06/2024		95,862		(2,184)			(2,184)		93,678	93,678			
100162830	BOSTIC	NC		08/12/2024		799		(38)			(38)		761	761			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		1,496		5			5		1,501	1,501			
100080471	BIG BEAR CITY	CA		03/10/2022		1,499		(107)			(107)		1,392	1,392			
100185821	FEDERAL WAY	WA		12/26/2024		582		(102)			(102)		479	479			
100149043	WEST PALM BEACH	FL		04/19/2024		845		(108)			(108)		737	737			
100145074	UNITED KINGDOM	GBR		03/12/2024		(4,541)		4,541			4,541						
100133483	NORTH PORT	FL		10/19/2023		731		(44)			(44)		688	688			
100143009	AURORA	CO		02/12/2024		559		(29)			(29)		530	530			
100147031	SUNSET BEACH	NC		03/27/2024		661		(13)			(13)		649	649			
100115035	TAMPA	FL		07/14/2023		2,345		(9)			(9)		2,336	2,336			
100116418	FONTANA	CA		07/20/2023		(317)		317			317						
100118711	FARMINGDALE	NY		07/25/2023		979		(51)			(51)		928	928			
100156618	SURPRISE	AZ		06/24/2024		828		(37)			(37)		792	792			
100135117	POCONO LAKE	PA		11/01/2023		871		40			40		910	910			
100166239	AMERICAN FORK	UT		09/09/2024		994		52			52		1,046	1,046			
100090634	MARYSVILLE	CA		12/29/2022		739		(46)			(46)		693	693			
100087412	KISSIMMEE	FL		10/25/2022		1,197		196			196		1,392	1,392			
100147005	OCEAN CITY	MD		03/27/2024		1,498		(35)			(35)		1,464	1,464			
100103031	CLINTON	MA		06/22/2023		537		(67)			(67)		470	470			
100164238	LOS BANOS	CA		08/21/2024		2,200		(80)			(80)		2,120	2,120			
100151127	MELISSA	TX		05/08/2024		903		(19)			(19)		884	884			
100173371	PEACHTREE CITY	GA		10/30/2024		1,009		(29)			(29)		979	979			
100144210	ROSEVILLE	CA		03/07/2024		1,776		158			158		1,934	1,934			
100153691	SPRINGFIELD	MA		05/31/2024		5,858		(269)			(269)		5,589	5,589			
100138125	DAVENPORT	FL		12/14/2023		714		(27)			(27)		687	687			
100148220	PIGEON FORGE	TN		04/12/2024		799		(39)			(39)		760	760			
100138652	NORTH RIVERSIDE	IL		02/02/2024		7,074		(272)			(272)		6,802	6,802			
100180727	NEW BEDFORD	MA		11/26/2024		5,593		(117)			(117)		5,477	5,477			
100168480	AURORA	CO		09/25/2024		852		(46)			(46)		806	806			
100175915	PINEVILLE	NC		11/14/2024		898		(91)			(91)		807	807			
100172726	SAN ANTONIO	TX		11/21/2024		7,293		149			149		7,442	7,442			
100090356	FRANKFORT	KY		02/03/2023		634		(4)			(4)		630	630			
100171953	LAWRENCEVILLE	GA		10/17/2024		1,054		3			3		1,057	1,057			
100151584	BUCKEYE	AZ		05/10/2024		826		(54)			(54)		772	772			
100163200	COLTON	CA		08/13/2024		843		(82)			(82)		760	760			
100108403	BAYTOWN	TX		05/25/2023		841		(46)			(46)		796	796			
100147818	AUSTIN	TX		04/08/2024		894		(25)			(25)		869	869			
100084622	PORTER	TX		08/02/2022		1,041		(53)			(53)		988	988			
100075916	MADEIRA BEACH	FL		01/07/2022		(51)		51			51						
100159989	MIAMI	FL		08/16/2024		798		(84)			(84)		715	715			
100076194	ROSEVILLE	CA		01/07/2022		1,830		3			3		1,832	1,832			
100114485	GORHAM	ME		06/29/2023		262		521			521		782	782			
100142663	WESTERVILLE	OH		02/08/2024		569		(39)			(39)		530	530			
100150653	PEMBROKE	FL		05/06/2024		825		(57)			(57)		768	768			
100115780	MORENO VALLEY	CA		07/20/2023		(10,093)		(42)			(42)	11,070	935	873	(61)		(61)
100160951	APEX	NC		07/24/2024		1,210		(54)			(54)		1,156	1,156			
100171937	PHOENIX	AZ		10/17/2024		1,061		19			19		1,080	1,080			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100127090	GRAYSON	GA		08/30/2023		4,398		170			170		4,567	4,567			
100100475	BROOKLYN	NY		04/27/2023		1,592		476			476		2,067	2,067			
100141561	REDLANDS	CA		01/30/2024		801		(101)			(101)		700	700			
100159418	SHELTON	WA		07/15/2024		808		(64)			(64)		744	744			
100132740	VALLEJO	CA		11/03/2023		73		666			666		738	738			
100172933	BAKERSFIELD	CA		10/25/2024		889		(96)			(96)		792	792			
100080923	WHEAT RIDGE	CO		04/01/2022		1,718		(30)			(30)		1,688	1,688			
100075971	LAUDERDALE LAKES	FL		01/07/2022		1,807		(62)			(62)		1,744	1,744			
100118866	FORT MYERS	FL		08/30/2023		674		(62)			(62)		611	611			
100186363	CENTERVILLE	UT		12/30/2024		557		(59)			(59)		498	498			
100155892	SAN DIEGO	CA		06/17/2024		903		(40)			(40)		863	863			
100179509	NOBLESVILLE	IN		11/21/2024		931		(17)			(17)		915	915			
100149430	TIMNATH	CO		04/24/2024		1,230		245			245		1,476	1,476			
100134778	SACRAMENTO	CA		10/30/2023		583		1			1		584	584			
100164357	MUNDELEIN	IL		08/21/2024		976		90			90		1,065	1,065			
100152459	INDIO	CA		05/16/2024		1,899		(152)			(152)		1,747	1,747			
100137544	STATEN ISLAND	NY		12/08/2023		638		26			26		664	664			
100135917	MIAMI	FL		11/13/2023		781		(30)			(30)		751	751			
100151477	CUMMING	GA		05/10/2024		837		(53)			(53)		784	784			
100179927	VERO BEACH	FL		11/25/2024		283		(15)			(15)		268	268			
100149308	GEORGETOWN	TX		04/24/2024		821		(48)			(48)		774	774			
100158630	SAFETY HARBOR	FL		07/10/2024		1,677		(4)			(4)		1,673	1,673			
100161537	KATY	TX		07/30/2024		825		(62)			(62)		763	763			
100185459	AUSTIN	TX		12/20/2024		1,044		19			19		1,063	1,063			
100175156	MESQUITE	TX		11/05/2024		763		(21)			(21)		742	742			
100136647	MARGATE	FL		11/22/2023		702		(49)			(49)		653	653			
100159581	HOLLYWOOD	FL		07/15/2024		18		(18)			(18)						
100117591	GAITHERSBURG	MD		07/20/2023		(663)		1,663			1,663		1,000	1,000			
100133920	KYBURZ	CA		10/25/2023		746		(17)			(17)		730	730			
100150235	UNITED KINGDOM	GBR		04/29/2024		45							45	45			
100173983	ABILENE	TX		10/31/2024		346		(56)			(56)		290	290			
100154508	HOUSTON	TX		06/14/2024		828		(74)			(74)		754	754			
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		584		151			151		735	735			
100140148	CELINA	TX		01/09/2024		831		(58)			(58)		774	774			
4010078412	MARGATE	FL		07/26/2024		820		(71)			(71)		749	749			
100109106	LEESBURG	VA		06/05/2023		779		(84)			(84)		695	695			
100169059	DALLAS	TX		09/27/2024		854		(43)			(43)		811	811			
100083835	ACWORTH	GA		07/12/2022		1,510		(165)			(165)		1,345	1,345			
100165093	UNITED KINGDOM	GBR		08/27/2024		78							78	78			
100025283	SAINT ALBANS	NY		09/20/2018		2,313		581			581		2,894	2,894			
100164600	ROSEVILLE	CA		08/21/2024		958		(147)			(147)		811	811			
100180491	CLEARWATER	FL		11/26/2024		566		(20)			(20)		546	546			
100130240	LEXINGTON	SC		09/28/2023		614		(68)			(68)		546	546			
100167026	CELINA	TX		09/13/2024		715		(121)			(121)		594	594			
100129666	KISSIMMEE	FL		09/29/2023		891		29			29		920	920			
100150976	LEHI	UT		05/08/2024		889		(30)			(30)		858	858			
100168748	MERIDEN	CT		09/26/2024		760		(126)			(126)		634	634			
100148519	PRINCETON	TX		04/12/2024		821		(60)			(60)		761	761			
100136538	SPARKS	NV		11/20/2023		990		375			375		1,365	1,365			
100167414	WIMAUMA	FL		09/16/2024		753		(60)			(60)		693	693			
100165940	GOODYEAR	AZ		09/06/2024		857		(113)			(113)		744	744			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143225	ROSEVILLE	CA		02/16/2024		977		(5)			(5)		971	971			
100127490	OGDEN	UT		09/08/2023		829		(22)			(22)		807	807			
100139300	SPRINGFIELD	OR		12/28/2023		760		(85)			(85)		675	675			
100170339	POOLER	GA		10/08/2024		958		(49)			(49)		908	908			
100144386	NEW BRAUNFELS	TX		03/07/2024		14,477		(460)			(460)		14,018	14,018			
100140020	CAPE MAY	NJ		01/09/2024		751		(39)			(39)		711	711			
100158664	DAVENPORT	FL		07/10/2024		(9,930)		160			160	11,021	1,251	1,177	(74)		(74)
100158675	ROSEDALE	MD		07/10/2024		990		85			85		1,075	1,075			
100169863	RIVERVIEW	FL		09/30/2024		825		(81)			(81)		744	744			
100168484	PALM DESERT	CA		09/25/2024		873		(47)			(47)		826	826			
100082591	VICTORVILLE	CA		04/14/2022		2,316		(24)			(24)		2,291	2,291			
100141031	INDIANAPOLIS	IN		02/20/2024		1,860		437			437		2,296	2,296			
100148575	DURHAM	NC		04/12/2024		883		(37)			(37)		846	846			
100011896	NEW YORK	NY		03/08/2017		(27)		27			27						
100137995	BLUE RIDGE	GA		12/13/2023		661		(8)			(8)		653	653			
100140350	GILBERT	AZ		01/18/2024		778		(62)			(62)		716	716			
100135068	ROSEVILLE	CA		11/01/2023		920		85			85		1,005	1,005			
100174017	ATKINSON	NH		10/31/2024		791		(116)			(116)		675	675			
100163126	WINDERMERE	FL		08/13/2024		828		(77)			(77)		751	751			
100171370	CUSHING	MN		10/16/2024		968		(79)			(79)		889	889			
100171944	AUSTIN	TX		10/17/2024		919		(59)			(59)		860	860			
100168286	LAVEEN	AZ		09/20/2024		253		13			13		266	266			
100163821	WESLEY CHAPEL	FL		09/27/2024		2,432		(123)			(123)		2,309	2,309			
100079982	SURPRISE	AZ		04/25/2022		2,831		(197)			(197)		2,635	2,635			
100027044	CAMARILLO	CA		09/26/2018		1,458		105			105		1,563	1,563			
100160954	ALPHARETTA	GA		07/24/2024		818		(69)			(69)		749	749			
100150702	TIGARD	OR		05/06/2024		1,030		167			167		1,197	1,197			
100101658	COLORADO SPRINGS	CO		04/26/2023		1,023		30			30		1,054	1,054			
100169185	WEST CHESTER	PA		09/27/2024		26,417		(439)			(439)		25,978	25,978			
100171578	CHARLOTTESVILLE	VA		10/16/2024		893		(78)			(78)		815	815			
100025098	BAYONNE	NJ		09/20/2018		1,417		57			57		1,473	1,473			
100101007	LONG BEACH	CA		04/28/2023		1,296		758			758		2,053	2,053			
100182441	OLYMPIA	WA		12/12/2024		603		73			73		676	676			
100151276	TAMPA	FL		05/10/2024		827		(58)			(58)		769	769			
100162286	STAFFORD	VA		09/06/2024		3,858		(316)			(316)		3,541	3,541			
100078638	ST PETERSBURG	FL		02/02/2022		1,435		(157)			(157)		1,277	1,277			
100103651	KATY	TX		05/08/2023		(10,703)		(94)			(94)	15,014	4,217	621	(3,595)		(3,595)
100167573	PINEVILLE	NC		09/19/2024		966		(68)			(68)		898	898			
100144511	MORENO VALLEY	CA		04/26/2024		718		(48)			(48)		669	669			
100152903	KISSIMMEE	FL		05/22/2024		(9,891)		17			17	11,037	1,163	1,151	(12)		(12)
100012012	OAKLAND	CA		03/08/2017		704		590			590		1,294	1,294			
100153604	BROOKLYN	NY		05/31/2024		706		(70)			(70)		636	636			
100154992	WORCESTER	MA		07/19/2024		847		(99)			(99)		748	748			
100091379	WASHINGTON	DC		02/22/2023		1,213		111			111		1,324	1,324			
100171472	DRIPPING SPRINGS	TX		10/16/2024		1,528		(78)			(78)		1,450	1,450			
100147714	DURHAM	NC		04/05/2024		870		(56)			(56)		813	813			
100030030	LUTZ	FL		12/20/2018		1,952		308			308		2,260	2,260			
100012398	NORTH AUGUSTA	SC		04/28/2017		948		320			320		1,268	1,268			
4010067302	AKRON	OH		04/29/2024		684		(43)			(43)		641	641			
100179857	STOCKTON	CA		11/22/2024		516		(40)			(40)		476	476			
100119256	YARMOUTH	MA		07/31/2023		4,245		(20)			(20)		4,225	4,225			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161952	HENDERSON	NV		07/31/2024		810		(136)			(136)		674	674			
100173132	BLAINE	WA		10/30/2024		808		(51)			(51)		757	757			
100151063	ROSEVILLE	CA		05/08/2024		3,579		259			259		3,838	3,838			
100170483	SPRINGFIELD	MO		10/09/2024		448		(83)			(83)		365	365			
100157642	SNELLVILLE	GA		06/28/2024		1,024		(178)			(178)		846	846			
100164815	POOLER	GA		08/26/2024		934		2			2		936	936			
100160909	LITTLE ELM	TX		07/24/2024		817		(40)			(40)		777	777			
100176737	APEX	NC		11/15/2024		597		(47)			(47)		550	550			
100170191	AUSTIN	TX		10/08/2024		1,064		(54)			(54)		1,010	1,010			
100109357	CLIFTON	NJ		06/12/2023		1,039		(24)			(24)		1,014	1,014			
100068216	WASHINGTON	DC		08/25/2021		2,234		(75)			(75)		2,159	2,159			
100180514	LA CROSSE	WI		11/26/2024		268		(55)			(55)		213	213			
100100860	GRANITE FALLS	WA		04/28/2023		924		(19)			(19)		905	905			
100178475	MIAMI	FL		11/21/2024		721		(103)			(103)		618	618			
100149492	MCKINNEY	TX		04/24/2024		896		(44)			(44)		852	852			
100142941	WELLS	ME		02/09/2024		748		(46)			(46)		702	702			
100042973	SIMI VALLEY	CA		05/28/2020		1,120		31			31		1,151	1,151			
100068222	BREA	CA		08/25/2021		1,923		(104)			(104)		1,818	1,818			
100182433	DAVIDSON	NC		12/12/2024		935		117			117		1,052	1,052			
100149178	AUSTIN	TX		04/22/2024		516		(102)			(102)		413	413			
100186336	ANNA	TX		12/30/2024		565		(38)			(38)		527	527			
100154195	GRESHAM	OR		07/11/2024		785		(101)			(101)		684	684			
100164095	LA VERNE	CA		08/21/2024		759		(91)			(91)		669	669			
100186736	FORT LAUDERDALE	FL		12/31/2024		320		(74)			(74)		246	246			
100150948	WOODLAND	CA		05/08/2024		39,509		1,893			1,893		41,402	41,402			
100156542	FORT WORTH	TX		06/24/2024		759		(48)			(48)		711	711			
100172548	MESA	AZ		10/23/2024		901		(71)			(71)		830	830			
100110724	SAN ANTONIO	TX		08/11/2023		(10,131)		(17)			(17)	11,028	880	794	(86)		(86)
100148842	LEHI	UT		04/17/2024		866		(18)			(18)		849	849			
100100912	BURBANK	IL		04/28/2023		2,360		439			439		2,799	2,799			
100136618	SAN BERNARDINO	CA		11/22/2023		632		(82)			(82)		550	550			
100027042	ASHBURN	VA		09/26/2018		1,541		(21)			(21)		1,520	1,520			
100120595	LAKE ELSINORE	CA		08/18/2023		633		(77)			(77)		556	556			
100135476	HENDERSON	NV		11/13/2023		939		238			238		1,177	1,177			
100050298	HOWELL	NJ		11/20/2020		2,340		(434)			(434)		1,906	1,906			
100155920	PITTSBURGH	PA		06/17/2024		2,481		(20)			(20)		2,461	2,461			
100172384	CEDAR CITY	UT		10/23/2024		892		(58)			(58)		834	834			
100042978	GERMANTOWN	MD		05/28/2020		887		8			8		895	895			
100159887	MIAMI	FL		08/16/2024		782		(73)			(73)		710	710			
100185416	SECAUCUS	NJ		12/20/2024		904		24			24		927	927			
100141029	DALY CITY	CA		02/20/2024		123,224		(2,442)			(2,442)		120,782	120,782			
100186455	BREMERTON	WA		12/30/2024		726		(81)			(81)		646	646			
100148844	LEHI	UT		04/17/2024		866		(17)			(17)		849	849			
100150941	ROUND ROCK	TX		05/08/2024		1,321		42			42		1,363	1,363			
100173285	SACRAMENTO	CA		10/30/2024		1,077		(66)			(66)		1,011	1,011			
100138752	CHARLOTTE	NC		12/21/2023		688		(18)			(18)		670	670			
100162661	SARATOGA SPRINGS	UT		08/12/2024		2,044		135			135		2,179	2,179			
100172323	LOUISVILLE	KY		10/21/2024		881		(63)			(63)		818	818			
100139831	UNITED KINGDOM	GBR		12/18/2023		2,285							2,285	2,285			
100149456	HELENA	MT		04/24/2024		890		(57)			(57)		832	832			
100185467	CLEARWATER	FL		12/20/2024		812		25			25		836	836			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185521	EAST GRAND FORKS	MN		12/20/2024		516		(84)			(84)		432	432			
100162526	NORCROSS	GA		08/12/2024		795		(37)			(37)		758	758			
100169153	RICHMOND	TX		09/27/2024		863		(53)			(53)		811	811			
100164223	LAS VEGAS	NV		08/21/2024		46,479		(613)			(613)		45,866	45,866			
100148037	PORT SAINT LUCIE	FL		04/10/2024		883		(111)			(111)		772	772			
100186328	GARDNER	CO		12/30/2024		593		17			17		610	610			
100171826	HOUSTON	TX		10/17/2024		805		(87)			(87)		718	718			
100173301	NOBLESVILLE	IN		10/30/2024		1,009		(37)			(37)		972	972			
100157919	ATLANTA	GA		07/09/2024		770		(12)			(12)		758	758			
100184998	HICKORY	NC		12/19/2024		1,589		(142)			(142)		1,447	1,447			
100078981	MCMINNVILLE	OR		02/24/2022		1,108		(48)			(48)		1,060	1,060			
100150511	CUMMING	GA		05/03/2024		2,053		(147)			(147)		1,906	1,906			
100149958	NORTH CHARLESTON	SC		06/07/2024		828		(41)			(41)		786	786			
100147927	WESTON	TX		04/08/2024		957		1			1		959	959			
100166124	ROCKLEDGE	FL		09/09/2024		792		(60)			(60)		732	732			
100136925	SAN TAN VALLEY	AZ		11/28/2023		222		1			1		222	222			
100127528	COLORADO SPRINGS	CO		09/08/2023		9,520		1,080			1,080		10,600	10,600			
100144234	WILMINGTON	NC		03/07/2024		1,037		(33)			(33)		1,003	1,003			
100135564	PINE	AZ		11/13/2023		1,181		97			97		1,279	1,279			
100141829	GOUDA	NLD		01/29/2024		1,110							1,110	1,110			
100178380	LOS ANGELES	CA		11/20/2024		661		(67)			(67)		594	594			
100103680	VICTORVILLE	CA		05/08/2023		(10,366)		(28)			(28)	11,011	617	704	87		87
100084982	KEY LARGO	FL		09/29/2022		1,617		(130)			(130)		1,486	1,486			
100120127	REDDING	CA		08/11/2023		896		(27)			(27)		869	869			
100172400	SANFORD	FL		10/23/2024		1,052		18			18		1,070	1,070			
100134344	DAUPHIN ISLAND	AL		10/27/2023		714		(32)			(32)		682	682			
100128436	BARNEGAT	NJ		09/15/2023		(9,724)		(175)			(175)	11,034	1,135	1,002	(133)		(133)
100143111	PRINCETON	TX		02/16/2024		700		(49)			(49)		650	650			
100149638	BEAUMONT	CA		04/26/2024		1,123		(95)			(95)		1,028	1,028			
100165193	ALPEN AAN DEN RIJN	NLD		08/28/2024													
100179984	SUGARLOAF	CA		11/25/2024		878		(15)			(15)		862	862			
100012957	GAITHERSBURG	MD		05/25/2017		914		(19)			(19)		895	895			
100166135	IDYLLWILD	CA		09/09/2024		730		(73)			(73)		658	658			
100144201	SALEM	OR		03/07/2024		960		6			6		966	966			
100159489	MIDDLETOWN	DE		07/15/2024		804		(70)			(70)		734	734			
100065306	MIAMI	FL		07/28/2021		1,811		(136)			(136)		1,675	1,675			
100185351	EAGLE RIVER	AK		12/20/2024		901		26			26		927	927			
100162932	GLENDALE	AZ		08/12/2024		895		(47)			(47)		848	848			
100163120	ALEDO	TX		08/13/2024		1,386		(35)			(35)		1,352	1,352			
100101530	SPANISH FORK	UT		04/26/2023		1,065		64			64		1,129	1,129			
100179975	CONROE	TX		11/25/2024		888		10			10		898	898			
100167897	FORT MYERS	FL		09/20/2024		479		(111)			(111)		368	368			
100173158	PHOENIX	AZ		10/30/2024		931		(54)			(54)		876	876			
100119541	WESTLAKE	FL		07/28/2023		2,712		51			51		2,763	2,763			
100154205	PORT SAINT LUCIE	FL		07/11/2024		1,390		(141)			(141)		1,248	1,248			
100081463	MEDFORD	OR		03/18/2022		1,752		139			139		1,891	1,891			
100168277	PORT SAINT LUCIE	FL		09/20/2024		10,420		(100)			(100)		10,320	10,320			
100150730	WOODLAND	CA		05/06/2024		1,054		212			212		1,266	1,266			
100115231	BLOOMINGBURG	NY		07/17/2023		829		(60)			(60)		769	769			
100076064	SMYRNA	GA		01/07/2022		1,865		(57)			(57)		1,808	1,808			
10002971O	LOS ANGELES	CA		10/26/2018		562		433			433		996	996			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115891	GREENSBORO	NC		07/20/2023		1,602		(45)			(45)		1,557	1,557			
100179717	ROSEVILLE	CA		11/21/2024		(9,891)		159			159	11,032	1,300	1,174	(126)		(126)
100030847	QUEENS VILLAGE	NY		04/09/2019		753		590			590		1,344	1,344			
100141086	WATERBURY	CT		01/30/2024		745		(44)			(44)		701	701			
100116313	BROOKLYN	NY		07/20/2023		6,191		2,556			2,556		8,747	8,747			
100161937	CHICAGO	IL		07/31/2024		460		(2)			(2)		458	458			
100163095	NAVARRE	FL		08/13/2024		864		(47)			(47)		818	818			
100011624	PLANTATION	FL		03/08/2017		2,226		1,525			1,525		3,752	3,752			
100170193	PANAMA CITY BEACH	FL		10/08/2024		(10,098)		(66)			(66)	11,003	840	841	1		1
4010059803	BATON ROUGE	LA		10/27/2023		892		(74)			(74)		818	818			
100182018	GARDNER	MA		12/12/2024		876		27			27		903	903			
100116484	LAGUNA NIGUEL	CA		07/20/2023		13,786		1,869			1,869		15,655	15,655			
100088146	ROCKPORT	TX		10/25/2022		814		(168)			(168)		646	646			
100149437	TAMPA	FL		04/24/2024		1,039		57			57		1,096	1,096			
100141625	SNELLVILLE	GA		01/30/2024		989		(67)			(67)		922	922			
100117686	DAVENPORT	FL		07/20/2023		(740)		1,953			1,953		1,213	1,213			
100048519	INDIALANTIC	FL		11/20/2020		1,432		(199)			(199)		1,233	1,233			
100076449	SARASOTA	FL		12/23/2021		1,002		(162)			(162)		840	840			
100175237	WASILLA	AK		11/05/2024		7,010		(112)			(112)		6,898	6,898			
100135406	MALVERN	PA		11/13/2023		797		4			4		801	801			
100176945	RICHMOND	VA		11/15/2024		23		(23)			(23)						
100087371	ST AUGUSTINE	FL		10/25/2022		1,170		93			93		1,264	1,264			
100087208	VISALIA	CA		10/25/2022		3,179		115			115		3,294	3,294			
100101587	NAPLES	FL		04/26/2023		945		(44)			(44)		901	901			
100080489	AUSTIN	TX		03/10/2022		1,233		(192)			(192)		1,041	1,041			
100138996	TUCKER	GA		12/21/2023		4,314		2,311			2,311		6,625	6,625			
100082852	KATY	TX		05/17/2022		559		(214)			(214)		344	344			
100159366	ROSEVILLE	CA		07/15/2024		967		63			63		1,030	1,030			
100148911	CONVERSE	TX		04/17/2024		1,045		457			457		1,502	1,502			
100118643	BROOKLYN	NY		07/25/2023		723		(47)			(47)		676	676			
100174270	RICHMOND	TX		10/31/2024		1,413		129			129		1,542	1,542			
100062952	ELIZABETH	CO		07/01/2021		829		(4)			(4)		825	825			
100156227	COMBINE	TX		06/20/2024		923		(138)			(138)		785	785			
100148080	MIAMI	FL		04/10/2024		814		(62)			(62)		752	752			
100186400	DAWSONVILLE	GA		12/30/2024		54,038		(605)			(605)		53,434	53,434			
100151307	BAKERSFIELD	CA		05/10/2024		1,053		158			158		1,211	1,211			
100173590	UNITED KINGDOM	GBR		10/29/2024		86							86	86			
100158795	LAKE HAVASU CITY	AZ		07/10/2024		721		(46)			(46)		675	675			
100146202	GRAND JUNCTION	CO		03/19/2024		766		(44)			(44)		722	722			
100144360	WACO	TX		03/07/2024		786		(7)			(7)		779	779			
100147554	DELRAY BEACH	FL		04/03/2024		(10,979)		(16)			(16)	11,024	29		(29)		(29)
100169383	OXNARD	CA		09/27/2024		861		(67)			(67)		794	794			
100148845	LEHI	UT		04/17/2024		864		(17)			(17)		847	847			
100143876	MARATHON	FL		03/06/2024		664		(81)			(81)		583	583			
100065524	AUSTIN	TX		07/28/2021		1,983		(175)			(175)		1,809	1,809			
100148746	BROKEN BOW	OK		04/17/2024		798		(61)			(61)		737	737			
100054953	RIVERSIDE	CA		03/23/2021		(173)		173			173						
100049378	CUTLER BAY	FL		11/20/2020		2,007		(301)			(301)		1,706	1,706			
100179785	HUNTERSVILLE	NC		11/21/2024		837		(61)			(61)		776	776			
100136252	MIRAMAR BEACH	FL		11/20/2023		795		6			6		801	801			
100134632	FRIENDSWOOD	TX		10/30/2023		697		(78)			(78)		619	619			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108954	GLENDALE	AZ		05/31/2023		791		(128)			(128)		662	662			
100083021	TOWSON	MD		05/11/2022		1,915		(64)			(64)		1,852	1,852			
100171525	SALEM	OR		10/16/2024		1,294		(24)			(24)		1,270	1,270			
100174334	PORT CHARLOTTE	FL		10/31/2024		1,151		(78)			(78)		1,074	1,074			
100163087	MOUNT AIRY	MD		08/13/2024		892		(30)			(30)		863	863			
100166078	SUGAR HILL	GA		09/09/2024		815		(48)			(48)		766	766			
100158642	RICHMOND HILL	GA		07/10/2024		796		(60)			(60)		736	736			
100135800	RANCHO CORDOVA	CA		11/10/2023		(14,327)		485			485	15,185	1,343	1,282	(60)		(60)
100117746	ELK GROVE	CA		07/20/2023		576		64			64		641	641			
100171795	MCKINNEY	TX		10/17/2024		727		(91)			(91)		636	636			
100116851	LAS VEGAS	NV		07/20/2023		959		267			267		1,226	1,226			
100043162	VALLEJO	CA		05/28/2020		917		(113)			(113)		804	804			
100175341	ANSONIA	CT		11/05/2024		812		(73)			(73)		740	740			
100120032	FRESNO	CA		08/11/2023		988		(35)			(35)		953	953			
100169222	HOPEWELL JUNCTION	NY		09/27/2024		(1,162)		1,667			1,667		506	506			
100159365	ROSEVILLE	CA		07/15/2024		973		63			63		1,036	1,036			
100102790	PENDLETON	IN		06/22/2023		836		(75)			(75)		761	761			
100157896	BRADENTON	FL		07/09/2024		948		153			153		1,101	1,101			
100089607	REDDING	CA		01/30/2023		1,053		(83)			(83)		970	970			
100148664	MYRTLE BEACH	SC		04/15/2024		964		(46)			(46)		918	918			
100119257	KISSIMMEE	FL		07/31/2023		927		(6)			(6)		922	922			
100065375	OAKLAND	CA		07/28/2021		1,823		(87)			(87)		1,736	1,736			
100116323	STATEN ISLAND	NY		07/20/2023		(9,737)		936			936	10,977	2,176	2,151	(26)		(26)
100142173	WYLIE	TX		02/29/2024		696		(98)			(98)		598	598			
100180134	MIAMI	FL		11/25/2024		1,678		(62)			(62)		1,616	1,616			
100079917	PORTLAND	OR		04/25/2022		1,680		104			104		1,784	1,784			
100118192	SHAWNEE	KS		07/20/2023		930		(39)			(39)		891	891			
100114608	LEOMINSTER	MA		06/29/2023		378		(43)			(43)		335	335			
100186477	MONROE	NC		12/30/2024		567		(38)			(38)		529	529			
100140422	RIVER RIDGE	LA		01/18/2024		766		(67)			(67)		699	699			
100152235	JACKSONVILLE BEACH	FL		05/17/2024		828		(37)			(37)		791	791			
100151394	ELLIJAY	GA		05/10/2024		852		(14)			(14)		838	838			
100079949	MIAMI	FL		04/25/2022		8,817		(336)			(336)		8,481	8,481			
100107846	BEAVERTON	OR		05/23/2023		951		(59)			(59)		892	892			
100082590	ATLANTA	GA		04/14/2022		1,945		(145)			(145)		1,800	1,800			
100071491	HOMESTEAD	FL		10/26/2021		(9,334)		(57)			(57)	10,977	1,587	1,578	(9)		(9)
100140630	HAVERHILL	MA		01/19/2024		788		(72)			(72)		716	716			
100086979	DEERFIELD BEACH	FL		10/24/2022		14		(14)			(14)						
100117318	FARMINGDALE	NY		07/20/2023		1,002		1,034			1,034		2,036	2,036			
100164222	LONGVIEW	WA		08/21/2024		4,714		(198)			(198)		4,516	4,516			
100154673	MONROE	NY		07/19/2024		815		(18)			(18)		797	797			
100159280	FAIRFAX	VA		07/15/2024		1,135		(50)			(50)		1,085	1,085			
100011653	NORTH BERGEN	NJ		03/08/2017		765		467			467		1,232	1,232			
100110325	MAYWOOD	NJ		06/30/2023		971		(9)			(9)		962	962			
100000446	SANTA MARIA	CA		09/27/2016		1,641		(16)			(16)		1,625	1,625			
100163842	ORLAND	CA		09/27/2024		843		(99)			(99)		744	744			
100147846	MELISSA	TX		04/08/2024		946		(19)			(19)		927	927			
100147879	SPARKS	NV		04/08/2024		1,064		105			105		1,170	1,170			
100173351	PORTLAND	OR		10/30/2024		(9,966)		22			22	10,973	1,029	1,038	9		9
100179617	DAWSONVILLE	GA		11/21/2024		813		(54)			(54)		758	758			
100139089	KEARNY	NJ		12/28/2023		659		(39)			(39)		620	620			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148440	MADERA	CA		04/12/2024		3,124		(39)			(39)		3,086	3,086			
100159364	NORTH LAS VEGAS	NV		07/15/2024		1,004		53			53		1,057	1,057			
100172426	DAWSONVILLE	GA		10/23/2024		578		(78)			(78)		501	501			
100013792	TEMECULA	CA		05/25/2017		1,908		402			402		2,310	2,310			
100174252	PEORIA	AZ		10/31/2024		850		(78)			(78)		772	772			
100173166	EL PRADO	NM		10/30/2024		777		(65)			(65)		713	713			
100185370	TACOMA	WA		12/20/2024		873		29			29		902	902			
100167634	SANFORD	NC		09/19/2024		880		(53)			(53)		827	827			
100133434	STUART	FL		10/19/2023		767		(69)			(69)		697	697			
100167415	WINTER PARK	FL		09/16/2024		845		(58)			(58)		787	787			
100169420	GARDEN VALLEY	ID		09/30/2024		487		5			5		492	492			
100174795	BROCKTON	MA		10/31/2024		726		(108)			(108)		618	618			
100120378	HOUSTON	TX		08/18/2023		799		(67)			(67)		732	732			
100134145	VALLEJO	CA		12/08/2023		644		(33)			(33)		611	611			
100092002	FRANKLIN	OH		02/09/2023		(237)		810			810		573	573			
100176930	HOBOKEN	NJ		11/15/2024		541		(86)			(86)		455	455			
100029513	ANN ARBOR	MI		10/26/2018		1,810		256			256		2,066	2,066			
100140325	AURORA	CO		01/18/2024		852		(59)			(59)		793	793			
100100478	PRESCOTT VALLEY	AZ		04/27/2023		1,130		568			568		1,697	1,697			
100115771	FORT LAUDERDALE	FL		07/20/2023		1,000		(18)			(18)		982	982			
100131670	PALM COAST	FL		10/06/2023		958		52			52		1,010	1,010			
100165027	BILLINGS	MT		08/28/2024		558		(51)			(51)		506	506			
100185153	LAS VEGAS	NV		12/20/2024		555		(8)			(8)		546	546			
100162867	PARRISH	FL		08/12/2024		913		28			28		940	940			
100179489	STEPHENS CITY	VA		11/21/2024		955		5			5		960	960			
100145652	UNITED KINGDOM	GBR		03/12/2024		(4,724)		4,819			4,819		95	95			
100166401	LACEY	WA		10/24/2024		2,955		(113)			(113)		2,842	2,842			
100162067	NEW SMYRNA BEACH	FL		07/31/2024		3,211		(72)			(72)		3,139	3,139			
100114647	PROSPER	TX		06/29/2023		2,031		(134)			(134)		1,897	1,897			
100163198	BAKERSFIELD	CA		08/13/2024		814		(130)			(130)		684	684			
100181585	CARNEGIE	PA		12/09/2024		531		(33)			(33)		499	499			
100168632	RICHMOND	CA		09/25/2024		785		(144)			(144)		641	641			
100076692	PHOENIX	AZ		12/30/2021		1,746		(179)			(179)		1,567	1,567			
100103592	NAPLES	FL		05/08/2023		710		(98)			(98)		612	612			
100136678	HOMESTEAD	FL		01/25/2024		690		(40)			(40)		651	651			
100175957	SAINT CLOUD	FL		11/14/2024		1,138		(3)			(3)		1,135	1,135			
100179651	FT WORTH	TX		11/21/2024		736		(72)			(72)		664	664			
100110485	GRANBURY	TX		06/30/2023		921		(30)			(30)		891	891			
100180549	UNCASVILLE	CT		11/26/2024		801		(93)			(93)		708	708			
100147616	CAYCE	SC		04/04/2024		766		(81)			(81)		685	685			
100151448	SARASOTA	FL		05/10/2024		850		12			12		862	862			
100101606	FRISCO	TX		04/26/2023		1,009		(38)			(38)		971	971			
100168483	TUNNEL HILL	GA		09/25/2024		(13,537)		(55)			(55)	15,168	1,576	801	89	(864)	(775)
100142606	POINT	TX		02/08/2024		555		(46)			(46)		509	509			
100065137	STERLING	VA		07/14/2021		1,973		(117)			(117)		1,856	1,856			
100169046	WINTER HAVEN	FL		09/27/2024		718		(33)			(33)		685	685			
100140270	NAPERVILLE	IL		01/18/2024		728		(22)			(22)		706	706			
100140886	PALM BAY	FL		01/25/2024		644		138			138		782	782			
100144162	SANFORD	NC		03/07/2024		1,086		43			43		1,130	1,130			
100152223	ARGYLE	TX		05/17/2024		964		290			290		1,253	1,253			
100180092	CAPE CORAL	FL		12/30/2024		558		22			22		580	580			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147182	WAILUKU	HI		03/28/2024		627		(58)			(58)		568	568			
100186195	SANDY HOOK	CT		12/27/2024		269		(58)			(58)		211	211			
100174224	RALEIGH	NC		10/31/2024		796		(45)			(45)		751	751			
100156626	KAUFMAN	TX		06/24/2024		873		(31)			(31)		842	842			
100117810	RANDOLPH	MA		07/20/2023		(91)		1,319			1,319		1,227	1,227			
100160094	GAITHERSBURG	MD		07/17/2024		1,131		(70)			(70)		1,060	1,060			
100146982	PORT SAINT LUCIE	FL		03/26/2024		820		(39)			(39)		780	780			
100147380	HARRISONBURG	VA		05/08/2024		768		(41)			(41)		727	727			
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024		1,489		(68)			(68)		1,421	1,421			
100110159	LARGO	FL		06/30/2023		629		43			43		672	672			
100088935	MURRELLS INLET	SC		11/15/2022		861		(18)			(18)		843	843			
100180388	GILBERT	AZ		11/25/2024		965		24			24		989	989			
100117330	MIAMI	FL		07/20/2023		1,963		9			9		1,972	1,972			
100134789	TAMPA	FL		10/30/2023		566		(566)			(566)						
100161505	BRIDGEPORT	CT		07/30/2024		802		(38)			(38)		764	764			
100186729	BOCA RATON	FL		12/31/2024		1,095		(122)			(122)		972	972			
100186541	CRANDALL	TX		12/30/2024		3,835		(18)			(18)		3,818	3,818			
100099951	PALM COAST	FL		03/28/2023		539		33			33		572	572			
100173754	EDINBURG	TX		10/30/2024		711		(138)			(138)		573	573			
100180260	SACRAMENTO	CA		11/25/2024		999		55			55		1,054	1,054			
100115578	LOXAHATCHEE	FL		07/19/2023		731		(38)			(38)		693	693			
100156068	GROVETOWN	GA		06/18/2024		643		(127)			(127)		516	516			
100141405	GULF SHORES	AL		01/30/2024		756		36			36		791	791			
100179867	NORTH LAS VEGAS	NV		11/22/2024		430		(33)			(33)		397	397			
100174611	TAMPA	FL		10/31/2024		685		(138)			(138)		547	547			
100156097	DURHAM	NC		06/18/2024		865		(14)			(14)		851	851			
100131767	LANHAM	MD		10/06/2023		968		196			196		1,163	1,163			
100131989	OREM	UT		10/13/2023		852		(28)			(28)		824	824			
100079390	SUN CITY CENTER	FL		03/17/2022		1,305		(184)			(184)		1,121	1,121			
100166999	WESTON	TX		09/13/2024		933		(40)			(40)		893	893			
100090847	MEMPHIS	TN		01/06/2023		12		(12)			(12)						
100049662	ORLANDO	FL		11/20/2020		7,431		(780)			(780)		6,651	6,651			
100172227	SNELLVILLE	GA		10/17/2024		888		(119)			(119)		769	769			
100067422	TEMECULA	CA		09/23/2021		1,873		(127)			(127)		1,746	1,746			
100168278	MONROE	NC		09/20/2024		230		24			24		254	254			
100174274	SARASOTA	FL		10/31/2024		1,069		(47)			(47)		1,021	1,021			
100068045	BREMERTON	WA		09/23/2021		1,940		(47)			(47)		1,893	1,893			
100169618	FRESNO	CA		09/30/2024		793		(62)			(62)		732	732			
100148784	LITTLE ELM	TX		04/17/2024		880		(128)			(128)		752	752			
100134898	BUFORD	GA		10/30/2023		561		89			89		650	650			
100155144	OVERGAARD	AZ		07/19/2024		685		(156)			(156)		529	529			
100091023	MORENO VALLEY	CA		01/31/2023		867		(110)			(110)		758	758			
100132424	MODESTO	CA		11/03/2023		867		(93)			(93)		774	774			
100149386	BOISE	ID		04/24/2024		799		(45)			(45)		754	754			
100148449	LITTLE RIVER	SC		04/12/2024		798		(36)			(36)		762	762			
100145606	UNITED KINGDOM	GBR		03/12/2024		192		(192)			(192)						
100185938	SPRINGFIELD	OR		12/26/2024		623		(28)			(28)		595	595			
100138087	GRESHAM	OR		12/13/2023		780		108			108		888	888			
100079825	HIGHLAND	CA		04/25/2022		4,809		(6)			(6)		4,803	4,803			
100014141	LOS ANGELES	CA		05/25/2017		1,749		(156)			(156)		1,593	1,593			
100120317	BRUNSWICK	GA		08/18/2023		1,309		(60)			(60)		1,249	1,249			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151500	HENDERSON	NV		05/10/2024		1,121		(37)			(37)		1,084	1,084			
100132678	SNELLVILLE	GA		11/03/2023		753		(7)			(7)		746	746			
100174190	TEMPE	AZ		10/31/2024		730		(46)			(46)		685	685			
100133565	TAMPA	FL		10/23/2023		867		13			13		880	880			
100145860	CAPE CORAL	FL		03/15/2024		1,049		(117)			(117)		932	932			
100179467	ROSEDALE	MD		11/21/2024		1,323		3			3		1,327	1,327			
100140310	APEX	NC		01/18/2024		1,796		(89)			(89)		1,706	1,706			
100071673	OREGON CITY	OR		10/14/2021		2,406		(144)			(144)		2,262	2,262			
100152192	COMO	CO		05/17/2024		1,312		74			74		1,386	1,386			
100179488	STEPHENS CITY	VA		11/21/2024		965		5			5		970	970			
100114791	MESA	AZ		07/07/2023		848		(52)			(52)		796	796			
100165719	WAXAHACHIE	TX		08/29/2024		803		(91)			(91)		713	713			
100100998	TAMPA	FL		04/28/2023		945		240			240		1,185	1,185			
100127958	MESA	AZ		09/08/2023		803		9			9		812	812			
100141419	LAS VEGAS	NV		01/30/2024		917		(84)			(84)		833	833			
100152525	DALLAS	TX		05/17/2024		961		132			132		1,093	1,093			
100101545	CHICO	CA		04/26/2023		1,035		(9)			(9)		1,025	1,025			
100026682	BALDWIN	NY		09/26/2018		847		301			301		1,148	1,148			
100136506	HIGHLAND	UT		11/20/2023		982		370			370		1,353	1,353			
100101994	MCMINNVILLE	OR		04/14/2023		16		(16)			(16)						
100110416	HINGHAM	MA		06/30/2023		931		(38)			(38)		893	893			
100153070	MIDDLEBURG	FL		06/27/2024		(10,181)		(72)			(72)	10,943	690	688	(2)		(2)
100165638	LAKE CITY	CO		10/04/2024		824		(102)			(102)		722	722			
100163806	PALM COAST	FL		09/27/2024		816		(90)			(90)		726	726			
100108227	MIAMI	FL		05/24/2023		299		(45)			(45)		254	254			
100100326	SEAFORD	NY		04/27/2023		1,185		279			279		1,465	1,465			
100164294	AUSTIN	TX		08/21/2024		811		(48)			(48)		763	763			
100176060	ATLANTA	GA		12/20/2024		588		(39)			(39)		550	550			
100081596	CONROE	TX		03/24/2022		1,607		(81)			(81)		1,526	1,526			
100141266	ODESSA	FL		01/30/2024		2,387		(4)			(4)		2,383	2,383			
100175265	ROOSEVELT	UT		11/05/2024		909		(21)			(21)		888	888			
100011888	LOS ANGELES	CA		03/08/2017		1,480		348			348		1,828	1,828			
100133402	CONCORD	NC		11/21/2023		669		(57)			(57)		612	612			
100155889	CHATHAM	LA		06/17/2024		799		(53)			(53)		745	745			
100179487	STEPHENS CITY	VA		11/21/2024		648		3			3		650	650			
100131629	PALM DESERT	CA		10/06/2023		1,108		99			99		1,206	1,206			
100115623	WESTERVILLE	OH		07/19/2023		790		(84)			(84)		706	706			
100084651	BROWNSVILLE	TX		08/02/2022		1,138		(118)			(118)		1,019	1,019			
100138927	PHILADELPHIA	PA		12/21/2023		(66)		66			66						
100179479	STEPHENS CITY	VA		11/21/2024		955		10			10		965	965			
100164381	DEBARY	FL		08/21/2024		872		(4)			(4)		868	868			
100137804	PHOENIX	AZ		12/08/2023		984		177			177		1,161	1,161			
100144717	UNITED KINGDOM	GBR		03/12/2024		(2,211)		2,211			2,211						
100129824	CRESTLINE	CA		09/27/2023		776		(30)			(30)		745	745			
100132021	KISSIMMEE	FL		10/13/2023		798		4			4		802	802			
100175028	WARRENTON	VA		11/05/2024		491		(53)			(53)		438	438			
100150591	WESTON	TX		05/03/2024		924		18			18		942	942			
100161141	WEEKI WACHEE	FL		07/24/2024		1,440		(2)			(2)		1,438	1,438			
100171609	RED LODGE	MT		10/16/2024		863		(75)			(75)		787	787			
100186450	WEST JORDAN	UT		12/30/2024		2,075		(103)			(103)		1,973	1,973			
100144250	SEATTLE	WA		03/08/2024		1,503		15			15		1,518	1,518			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115753	FORT WORTH	TX		07/20/2023		872		(51)			(51)		821	821			
100084727	LAVEEN	AZ		08/02/2022		828		(117)			(117)		711	711			
100055758	KENT	WA		03/23/2021		1,414		(142)			(142)		1,272	1,272			
100148029	GULF SHORES	AL		04/10/2024		862		(115)			(115)		747	747			
100082610	LOS ANGELES	CA		04/14/2022		(8,841)		14			14	10,982	2,155	2,171	15		15
100158743	RENO	NV		07/10/2024		780		(43)			(43)		738	738			
100031210	LOS ANGELES	CA		03/29/2019		1,285		452			452		1,737	1,737			
100076699	TEMPE	AZ		12/30/2021		2,321		(199)			(199)		2,122	2,122			
100173171	CENTURIA	WI		10/30/2024		855		(72)			(72)		783	783			
100150001	FOWLER	CA		06/07/2024		729		(38)			(38)		690	690			
100163304	SACRAMENTO	CA		08/13/2024		749		(89)			(89)		660	660			
100170518	WYLIE	TX		10/09/2024		759		(117)			(117)		642	642			
100180191	CLERMONT	FL		11/25/2024		812		(1)			(1)		811	811			
100142493	JERSEY CITY	NJ		03/08/2024		777		(221)			(221)		557	557			
100069735	MORENO VALLEY	CA		09/01/2021		1,389		(8)			(8)		1,381	1,381			
100163444	EL PASO	TX		09/27/2024		1,163		(143)			(143)		1,020	1,020			
100129322	CHARLOTTE	NC		09/25/2023		802		21			21		824	824			
100165307	GLENARDEN	MD		08/29/2024		700		(1)			(1)		699	699			
100147052	OCEAN CITY	NJ		03/27/2024		2,067		(64)			(64)		2,002	2,002			
100171518	LAS VEGAS	NV		10/16/2024		971		(90)			(90)		881	881			
100148339	NORTH LAS VEGAS	NV		04/12/2024		1,362		(15)			(15)		1,348	1,348			
100043401	BOWIE	MD		08/13/2020		3,670		101			101		3,770	3,770			
4010081751	AKRON	OH		08/27/2024		466		(69)			(69)		397	397			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		3,496		(41)			(41)		3,455	3,455			
100138691	BAKERSFIELD	CA		02/02/2024		847		(17)			(17)		830	830			
100161727	PALM COAST	FL		07/30/2024		825		(90)			(90)		735	735			
100182650	SAINT PETERSBURG	FL		12/12/2024		586		11			11		597	597			
100139294	FORT LAUDERDALE	FL		12/28/2023		513		140			140		653	653			
100175046	SAINT CLOUD	FL		11/05/2024		578		(100)			(100)		478	478			
100163446	TIJUANA	MEX		08/16/2024		772							772	772			
100174378	COATESVILLE	PA		10/31/2024		816		(61)			(61)		755	755			
100158964	MINNEAPOLIS	MN		08/15/2024		660		(99)			(99)		561	561			
100081677	BAKERSFIELD	CA		03/21/2022		1,809		(68)			(68)		1,740	1,740			
100163369	LONGVIEW	WA		09/27/2024		439		(94)			(94)		346	346			
100135446	SAINT AUGUSTINE	FL		11/13/2023		1,350							1,349	1,349			
100169663	LILBURN	GA		09/30/2024		754		(90)			(90)		665	665			
4010046844	CLEVELAND	OH		03/22/2023		797		(70)			(70)		727	727			
100132247	MARICOPA	AZ		10/13/2023		1,053		345			345		1,398	1,398			
100119980	CROFTON	MD		08/11/2023		972		9			9		981	981			
100151898	MYRTLE BEACH	SC		07/10/2024		764		(73)			(73)		691	691			
100157578	CASTRICUM	NLD		06/28/2024													
100136335	BRADENTON	FL		11/20/2023		788		10			10		797	797			
100151552	VICTORVILLE	CA		05/10/2024		910		285			285		1,195	1,195			
100176689	KATY	TX		11/15/2024		261		(135)			(135)		127	127			
100174472	MANASQUAN	NJ		10/31/2024		1,724		(97)			(97)		1,627	1,627			
100171564	RENO	NV		10/16/2024		1,171		(16)			(16)		1,155	1,155			
100171365	PRESCOTT VALLEY	AZ		10/16/2024		948		(73)			(73)		875	875			
100175116	PORT ARANSAS	TX		11/05/2024		553		(73)			(73)		480	480			
100118705	LOGANDALE	NV		07/25/2023		882		(76)			(76)		806	806			
100169109	DAVENPORT	FL		09/27/2024		806		(88)			(88)		717	717			
100031351	LONG BEACH	CA		03/29/2019		1,327		380			380		1,707	1,707			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100086938	SHELLEY	ID		10/24/2022		568		32			32		600	600			
100167952	LORENA	TX		09/20/2024		3,422		(134)			(134)		3,288	3,288			
100143249	RIVERTON	UT		02/16/2024		901		(36)			(36)		866	866			
100143548	GREELEY	CO		02/21/2024		(24)		24			24						
100128200	MENAHGA	MN		09/18/2023		776		44			44		820	820			
100166097	OPELIKA	AL		09/09/2024		1,442		(71)			(71)		1,371	1,371			
100137857	ELKINS PARK	PA		12/08/2023		704		(63)			(63)		641	641			
100166240	CLAYTON	NC		09/09/2024		723		(78)			(78)		646	646			
100163894	BIG SPRING	TX		09/27/2024		658		(187)			(187)		471	471			
100144093	FREDERICK	MD		03/07/2024		571		(56)			(56)		516	516			
100179750	HENDERSON	NV		11/21/2024		975		116			116		1,091	1,091			
100147026	BOZEMAN	MT		03/27/2024		978		(55)			(55)		923	923			
100129554	MERCED	CA		09/29/2023		1,030		95			95		1,125	1,125			
100136806	WATERBURY	CT		11/27/2023		613		(36)			(36)		578	578			
100162643	WESLEY CHAPEL	FL		08/12/2024		750		(78)			(78)		672	672			
100111987	ROCKAWAY BEACH	OR		06/29/2023		1,111		1,293			1,293		2,404	2,404			
100137683	WASILLA	AK		12/08/2023		851		23			23		874	874			
100103740	LOMPOC	CA		05/08/2023		769		(143)			(143)		626	626			
100120062	PARRISH	FL		08/11/2023		837		17			17		854	854			
100170370	LAVEEN	AZ		10/08/2024		110,121		(4,309)			(4,309)		105,812	105,812			
100087516	MAPLE GROVE	MN		10/25/2022		1,249		122			122		1,372	1,372			
100120327	LONGMONT	CO		08/18/2023		760		(34)			(34)		726	726			
100139117	RANDALLSTOWN	MD		12/28/2023		699		(41)			(41)		658	658			
100145387	UNITED KINGDOM	GBR		03/12/2024		(4,412)		4,478			4,478		66	66			
100055875	SUNRISE	FL		03/26/2021		2,110		(145)			(145)		1,965	1,965			
100151287	HUNTERSVILLE	NC		05/10/2024		(9,880)		(33)			(33)	10,905	992	989	(3)		(3)
100121001	HOT SPRINGS	AR		08/30/2023		827		(24)			(24)		803	803			
100053781	WAYNE	NJ		03/23/2021		1,383		(158)			(158)		1,225	1,225			
100109347	SONOITA	AZ		06/12/2023		884		(63)			(63)		821	821			
100167849	ELKRIDGE	MD		09/20/2024		858		(72)			(72)		786	786			
100154546	HENDERSON	NV		06/14/2024		753		(83)			(83)		670	670			
100168598	FUQUAY VARINA	NC		09/25/2024		1,001		134			134		1,135	1,135			
100086906	LANCASTER	CA		09/21/2022		756		(47)			(47)		709	709			
100076565	FRESNO	CA		12/16/2021		1,425		(140)			(140)		1,285	1,285			
100148896	MELISSA	TX		04/17/2024		839		(78)			(78)		761	761			
100119360	CUMMING	GA		07/31/2023		900		(14)			(14)		885	885			
100133843	ELKRIDGE	MD		10/20/2023		(8,518)		(60)			(60)	10,951	2,374	2,358	(16)		(16)
100055428	MILWAUKIE	OR		03/23/2021		498		87			87		584	584			
100133950	NANUET	NY		10/25/2023		941		(72)			(72)		869	869			
100158610	HUNTERSVILLE	NC		07/10/2024		792		(35)			(35)		757	757			
100152379	BENTONVILLE	AR		05/17/2024		804		(46)			(46)		759	759			
100172538	FRISCO	TX		10/23/2024		790		(82)			(82)		708	708			
100102988	OREM	UT		06/22/2023		1,651		(75)			(75)		1,576	1,576			
100103374	CAPITOLA	CA		06/16/2023		948		29			29		977	977			
100169026	CHICAGO	IL		09/27/2024		553		(61)			(61)		492	492			
100147184	PHOENIX	AZ		03/28/2024		762		(12)			(12)		750	750			
100172188	SAN BERNARDINO	CA		10/17/2024		(9,996)		(120)			(120)	10,953	837	785	(51)		(51)
100148067	BOGART	GA		04/10/2024		774		(11)			(11)		763	763			
100156418	UNION	NJ		06/24/2024		778		(42)			(42)		736	736			
100164032	VENICE	CA		08/21/2024		61,113		(1,113)			(1,113)		60,000	60,000			
100172490	EASTON	PA		10/23/2024		805		(58)			(58)		747	747			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175368	NASHVILLE	TN		11/05/2024		836		(39)			(39)		797	797			
100146968	KATY	TX		03/26/2024		803		(48)			(48)		755	755			
100142723	SCAPPOOSE	OR		02/08/2024		1,036		42			42		1,078	1,078			
100155874	BURLINGTON	WI		06/17/2024		799		(58)			(58)		741	741			
100165984	BRANDON	FL		09/06/2024		5,567		(281)			(281)		5,286	5,286			
100118628	ELK GROVE	CA		07/25/2023		1,002		(54)			(54)		948	948			
100179648	ELLICOTT CITY	MD		11/21/2024		763		(51)			(51)		712	712			
100114877	CLERMONT	FL		07/10/2023		851		(24)			(24)		828	828			
100148063	NEW YORK	NY		04/10/2024		962		(142)			(142)		820	820			
100114516	ACTON AREA	CA		06/29/2023		1,045		(124)			(124)		920	920			
100182147	CHARLOTTE	NC		12/12/2024		548		(63)			(63)		485	485			
100151116	HUMMELSTOWN	PA		05/08/2024		808		(44)			(44)		764	764			
100079619	EL CAJON	CA		04/08/2022		1,439		(88)			(88)		1,351	1,351			
100079121	RICHMOND	VA		02/24/2022		1,712		(5)			(5)		1,706	1,706			
100156157	PALMETTO	FL		07/25/2024		716		(108)			(108)		609	609			
100146608	MESA	AZ		03/20/2024		629		(32)			(32)		597	597			
100149525	PILLAGER	MN		04/26/2024		782		(30)			(30)		753	753			
100100593	GILBERT	AZ		04/27/2023		(66)		66			66						
100162651	CLINTON	MD		08/12/2024		986		60			60		1,047	1,047			
100078477	CLEARWATER	FL		02/02/2022		2		(2)			(2)						
100130173	GARDNER	MA		11/15/2023		618		(77)			(77)		541	541			
100120220	NORTH HALEDON	NJ		08/18/2023		820		(70)			(70)		750	750			
100175179	WILLINGBORO	NJ		11/05/2024		768		(51)			(51)		717	717			
100144083	DENTON	TX		03/07/2024		891		(3)			(3)		889	889			
100045287	PHILADELPHIA	PA		11/25/2020		1,133		(136)			(136)		997	997			
100080770	KISSIMMEE	FL		03/15/2022		(130)		130			130						
100186204	AURORA	CO		12/27/2024		388		(77)			(77)		311	311			
100185803	HIGHLANDS	TX		12/26/2024		892		(105)			(105)		787	787			
100176189	SALINAS	CA		12/20/2024		438		(83)			(83)		354	354			
100050375	HUNTINGTON PARK	CA		11/20/2020		578		85			85		662	662			
100175374	LITTLE ELM	TX		11/05/2024		924		(16)			(16)		908	908			
100143196	YUMA	AZ		02/16/2024		2,979		(147)			(147)		2,833	2,833			
100148772	OVERLAND PARK	KS		04/17/2024		779		(51)			(51)		729	729			
100159281	PACKWOOD	WA		07/15/2024		758		(65)			(65)		692	692			
100139250	WINDSOR MILL	MD		12/28/2023		663		(7)			(7)		657	657			
100161519	HESPERIA	CA		07/30/2024		634		(23)			(23)		611	611			
100090937	LAUREL	MD		01/31/2023		681		(34)			(34)		647	647			
100161596	UNITED KINGDOM	GBR		07/29/2024		78							78	78			
100141258	WINTER GARDEN	FL		01/30/2024		695		(53)			(53)		643	643			
100150828	GARLAND	TX		05/08/2024		781		(32)			(32)		749	749			
100141395	RICHMOND	TX		01/30/2024		677		(34)			(34)		643	643			
100168070	EL CAJON	CA		09/20/2024		223		29			29		252	252			
100159218	CHARLOTTE	NC		07/15/2024		788		(66)			(66)		723	723			
100115718	SPOKANE	WA		07/20/2023		946		(45)			(45)		901	901			
100179579	APEX	NC		11/21/2024		846		(33)			(33)		812	812			
100173879	PEORIA	AZ		10/31/2024		829		(114)			(114)		715	715			
100080962	MARTINEZ	CA		03/18/2022		1,747		70			70		1,817	1,817			
100169057	BRADENTON	FL		09/27/2024		901		(53)			(53)		848	848			
100151364	EUGENE	OR		05/10/2024		788		(43)			(43)		746	746			
100173429	SAN BERNARDINO	CA		10/29/2024		814		(161)			(161)		653	653			
100083042	GARDEN CITY	ID		05/11/2022		1,196		(120)			(120)		1,076	1,076			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135380	CUMMING	GA		11/13/2023		1,864		2			2		1,866	1,866			
100174616	OVERLAND PARK	KS		10/31/2024		749		(125)			(125)		624	624			
100169800	PHOENIX	AZ		09/30/2024		819		(65)			(65)		754	754			
100179447	NASHVILLE	TN		11/21/2024		964		56			56		1,020	1,020			
100148724	ATLANTA	GA		04/17/2024		818		(62)			(62)		756	756			
100166198	ST CLOUD	FL		09/09/2024		846		(39)			(39)		807	807			
100161458	OVERLAND PARK	KS		07/30/2024		796		(70)			(70)		726	726			
100170239	GLENN DALE	MD		10/08/2024		1,020		(13)			(13)		1,007	1,007			
100185822	MOUNT JACKSON	VA		12/26/2024		531		(78)			(78)		453	453			
100160214	DANVILLE	IN		07/18/2024		960		101			101		1,061	1,061			
100165599	BANDON	OR		10/04/2024		870		(119)			(119)		751	751			
100076462	BOWIE	MD		12/21/2021		1,762		(339)			(339)		1,424	1,424			
100116711	FERNANDINA BEACH	FL		07/20/2023		1,050		1,278			1,278		2,328	2,328			
100158223	UNITED KINGDOM	GBR		07/09/2024		(4,245)		4,245			4,245						
100080416	PALM CITY	FL		04/14/2022		1,424		(45)			(45)		1,378	1,378			
100118698	WALNUT CREEK	CA		07/25/2023		906		(83)			(83)		823	823			
100080844	HOLLYWOOD	FL		03/10/2022		1,211		(261)			(261)		950	950			
100157723	LOCUST GROVE	GA		06/28/2024		926		(133)			(133)		793	793			
100144271	PROVIDENCE	RI		03/07/2024		386		27			27		413	413			
100071900	WOODLAND HILLS	CA		11/19/2021		1,840		(217)			(217)		1,624	1,624			
100168123	FREDERICKSBURG	VA		09/20/2024		224		28			28		252	252			
100156650	SAINT CHARLES	MO		06/24/2024		852		(45)			(45)		808	808			
100026164	POMONA	CA		09/20/2018		1,544		129			129		1,673	1,673			
100164276	WINCHESTER	CA		08/21/2024		843		(43)			(43)		800	800			
100148323	HENDERSON	NV		04/12/2024		1,025		(62)			(62)		962	962			
100150212	HOLLYWOOD	FL		04/30/2024		990		(117)			(117)		873	873			
100137766	WILDWOOD	NJ		12/08/2023		803		(25)			(25)		778	778			
100086887	CAPE CORAL	FL		10/07/2022		2,641		(81)			(81)		2,560	2,560			
100144765	UNITED KINGDOM	GBR		03/12/2024		(2,237)		2,237			2,237						
100161364	TEMECULA	CA		07/25/2024		941		(45)			(45)		896	896			
100140488	GALVESTON	TX		01/19/2024		624		5			5		629	629			
100079698	BELTSVILLE	MD		04/08/2022		1,716		333			333		2,049	2,049			
100079920	PERRY HALL	MD		04/08/2022		2,305		109			109		2,415	2,415			
100172444	CELINA	TX		10/23/2024		664		11			11		676	676			
100114797	LAS VEGAS	NV		07/10/2023		811		14			14		825	825			
100141563	BALTIMORE	MD		01/30/2024		644		(75)			(75)		569	569			
100143242	SALEM	OR		02/16/2024		924		54			54		979	979			
100151829	BAKERSFIELD	CA		05/10/2024		1,646		(121)			(121)		1,525	1,525			
100090077	SACRAMENTO	CA		01/13/2023		728		(62)			(62)		666	666			
100138006	LAKEVILLE	MN		12/13/2023		746		(47)			(47)		699	699			
100158285	UNITED KINGDOM	GBR		07/09/2024		(37)		37			37						
100150781	SOUTHINGTON	CT		05/07/2024		842		(25)			(25)		817	817			
100081073	LAS VEGAS	NV		03/18/2022		1,209		95			95		1,304	1,304			
100174371	CHASE CITY	VA		10/31/2024		928		(63)			(63)		865	865			
100158792	PORTLAND	OR		07/10/2024		(10,086)		(46)			(46)	10,922	790	790			
100156436	ELKRIDGE	MD		06/24/2024		765		(25)			(25)		740	740			
100168052	ATLANTIC CITY	NJ		09/20/2024		337		8			8		344	344			
100137125	EL CAJON	CA		11/28/2023		747		(74)			(74)		673	673			
100116975	HUFFMAN	TX		07/20/2023		1,066		313			313		1,379	1,379			
100138873	HESPERIA	CA		12/21/2023		5,599		(136)			(136)		5,462	5,462			
100048723	VAN NUYS	CA		11/20/2020		1,746		(220)			(220)		1,526	1,526			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012645	SAN JOSE	CA		05/25/2017		1,200		(17)			(17)		1,183	1,183			
100170132	PALM COAST	FL		10/08/2024		105,462		(3,557)			(3,557)		101,905	101,905			
100143937	SANGER	CA		02/29/2024		(17)		17			17						
100158667	PORT SAINT LUCIE	FL		07/10/2024		779		(38)			(38)		741	741			
100176549	CATHLAMET	WA		11/15/2024		862		(29)			(29)		833	833			
100110085	PHOENIX	AZ		06/23/2023		419		(39)			(39)		381	381			
100145103	UNITED KINGDOM	GBR		03/12/2024		(4,877)		4,877			4,877						
100133801	SPRING	TX		10/20/2023		660		(63)			(63)		597	597			
100167066	WASHINGTON	DC		09/13/2024		2,820		(162)			(162)		2,658	2,658			
100136930	GULF SHORES	AL		11/28/2023		753		49			49		802	802			
100169702	PALESTINE	TX		09/30/2024		539		(100)			(100)		439	439			
100163115	AUSTIN	TX		08/13/2024		737		(61)			(61)		676	676			
100166147	AMERICAN FORK	UT		09/09/2024		984		52			52		1,035	1,035			
100164578	CHARLOTTE	NC		08/21/2024		(14,683)		(51)			(51)	15,163	430	599	207	(37)	170
100128477	PROSPER	TX		09/15/2023		780		(21)			(21)		758	758			
100185723	EINDHOVEN	NLD		12/20/2024													
100149093	SARASOTA	FL		04/19/2024		2,439		(170)			(170)		2,269	2,269			
100166003	COLORADO SPRINGS	CO		09/06/2024		573		(66)			(66)		507	507			
100131918	GLEN ELLYN	IL		10/13/2023		780		(56)			(56)		724	724			
100148236	ANNA	TX		04/12/2024		1,517		(42)			(42)		1,475	1,475			
100143184	NEW ORLEANS	LA		02/16/2024		811		(54)			(54)		757	757			
100109159	BAKERSFIELD	CA		07/21/2023		878		(46)			(46)		832	832			
100081594	CORONA	CA		03/24/2022		1,339		(35)			(35)		1,304	1,304			
100185573	HILTON HEAD ISLAND	SC		12/20/2024		502		(84)			(84)		418	418			
100171159	FORT WORTH	TX		11/22/2024		661		(96)			(96)		565	565			
100143832	ARNHEM	NLD		02/27/2024													
100165176	TILBURG	NLD		08/28/2024		(15,669)						15,744	74	1,281	1,207		1,207
100138335	TEMECULA	CA		12/18/2023		(14,145)		(101)			(101)	15,014	768	765	(2)		(2)
100079236	FORT LAUDERDALE	FL		02/14/2022		1,751		(42)			(42)		1,709	1,709			
100116721	NEWHALL	CA		07/20/2023		(4,746)		2,391			2,391	15,014	12,659	12,649	(10)		(10)
100147806	HEMET	CA		04/08/2024		902		(21)			(21)		881	881			
100108435	BURBANK	CA		05/25/2023		836		(58)			(58)		778	778			
100144050	BYRDSTOWN	TN		03/07/2024		825		(54)			(54)		770	770			
100169584	VALENCIA	CA		09/30/2024		(14,401)		4			4	15,014	617	548	(69)		(69)
100065113	WINCHESTER	CA		07/14/2021		1,935		(121)			(121)		1,814	1,814			
100130449	HOUSTON	TX		09/28/2023		2,211		(136)			(136)		2,075	2,075			
100143180	ALLEN	TX		02/16/2024		874		(33)			(33)		841	841			
100151342	DECATUR	GA		05/10/2024		810		(69)			(69)		741	741			
100186768	BOCA RATON	FL		12/31/2024		844		(84)			(84)		760	760			
100164847	RED BLUFF	CA		08/26/2024		830		(129)			(129)		701	701			
100119488	GEORGETOWN	ME		07/28/2023		850		(116)			(116)		734	734			
100062139	WEST BABYLON	NY		07/01/2021		3,137		(94)			(94)		3,043	3,043			
100162037	LOVELAND	CO		07/31/2024		2,345		(21)			(21)		2,324	2,324			
100175509	BOYNTON BEACH	FL		12/23/2024		693		(100)			(100)		593	593			
100120756	KIRKLAND	WA		08/25/2023		2,273		(70)			(70)		2,202	2,202			
100170519	HAGERSTOWN	MD		10/09/2024		2,922		(223)			(223)		2,699	2,699			
100156735	WEST SACRAMENTO	CA		06/26/2024		1,300		(99)			(99)		1,201	1,201			
100176555	GRAND JUNCTION	CO		11/15/2024		(11,856)		(31)			(31)	13,369	1,482	797	(685)		(685)
100136644	HESPERIA	CA		11/22/2023		609		24			24		633	633			
100149701	COPLEY	OH		04/26/2024		(1,268)		1,268			1,268						
100109077	WILMINGTON	DE		06/05/2023		883		(16)			(16)		867	867			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153887	SALISBURY	NC		06/05/2024		515		(40)			(40)		475	475			
100150718	MELISSA	TX		05/06/2024		815		(41)			(41)		774	774			
100134353	CONOVER	NC		10/27/2023		721		(67)			(67)		655	655			
100110342	CENTRALIA	WA		06/30/2023		834		(31)			(31)		803	803			
100170117	EXTON	PA		10/08/2024		854		(61)			(61)		792	792			
100087186	NORTHVILLE	MI		10/25/2022		886		255			255		1,141	1,141			
100158801	MIDDLETOWN	DE		07/10/2024		529		(37)			(37)		492	492			
100076646	BRAWLEY	CA		12/16/2021		1,680		(233)			(233)		1,447	1,447			
100142934	ROSSVILLE	GA		02/09/2024		1,031		(77)			(77)		954	954			
100155880	AVENTURA	FL		06/17/2024		745		(59)			(59)		686	686			
100084798	NORTH EAST	MD		08/02/2022		1,422		(3)			(3)		1,419	1,419			
100148793	WINCHESTER	CA		04/17/2024		982		131			131		1,113	1,113			
100174362	CAPE CORAL	FL		10/31/2024		4,491		(203)			(203)		4,288	4,288			
100129318	VANCOUVER	WA		09/25/2023		833		53			53		886	886			
100186500	BLUE SPRINGS	MO		12/30/2024		566		(48)			(48)		517	517			
100116692	WALTHAM	MA		07/20/2023		1,028		1,123			1,123		2,151	2,151			
100182710	DESTIN	FL		12/12/2024		545		(66)			(66)		479	479			
100164342	HARRISBURG	NC		08/21/2024		795		(16)			(16)		779	779			
100148284	LAS VEGAS	NV		04/12/2024		(10,001)		(31)			(31)	10,853	822	830	8		8
100145647	UNITED KINGDOM	GBR		03/12/2024		(4,782)		4,782			4,782						
100158923	ARLINGTON	TX		07/12/2024		854		(46)			(46)		808	808			
100180544	DUDLEY	MA		11/26/2024		614		(15)			(15)		599	599			
100170357	NORTH CONWAY	NH		10/08/2024		766		(45)			(45)		721	721			
100090631	BRENTWOOD	NY		12/29/2022		(10,808)		20			20	10,855	67		(67)		(67)
100169112	JOSHUA TREE AREA	CA		09/27/2024		779		(56)			(56)		723	723			
100158721	MODESTO	CA		07/10/2024		780		(50)			(50)		731	731			
100158888	MARANA	AZ		07/12/2024		972		113			113		1,085	1,085			
100136069	BEECH MOUNTAIN	NC		11/16/2023		670		(99)			(99)		571	571			
100020378	RIPON	CA		07/27/2018		4,572		12			12		4,584	4,584			
100070432	MERCED	CA		09/23/2021		658		(77)			(77)		581	581			
100137690	HOSCHTON	GA		12/08/2023		3,604		(90)			(90)		3,513	3,513			
100150866	OXON HILL	MD		05/08/2024		888		(48)			(48)		840	840			
100117158	ATLANTA	GA		07/20/2023		(995)		2,190			2,190		1,195	1,195			
100110734	WEST PALM BEACH	FL		08/11/2023		827		(84)			(84)		743	743			
100102015	HIGHLAND VILLAGE	TX		04/14/2023		891		(1)			(1)		890	890			
100131984	DURHAM	NC		10/13/2023		881		(10)			(10)		871	871			
100161007	WHITNEY	TX		07/24/2024		808		(61)			(61)		747	747			
100130206	ELK GROVE VILLAGE	IL		11/15/2023		753		(52)			(52)		701	701			
100168474	KELLER	TX		09/25/2024		774		(56)			(56)		718	718			
100091974	LONG BEACH	CA		02/07/2023		21,969		(934)			(934)		21,034	21,034			
100152758	ORLANDO	FL		05/22/2024		3,675		(278)			(278)		3,397	3,397			
100173722	COLUMBIA	SC		10/30/2024		1,158		(85)			(85)		1,073	1,073			
100087974	ARLINGTON	TX		10/25/2022		853		(9)			(9)		844	844			
100118165	CHARLOTTE	NC		07/20/2023		482		(76)			(76)		406	406			
100159899	MIAMI	FL		08/16/2024		737		(105)			(105)		632	632			
100129673	GROVELAND	FL		09/29/2023		1,113		(5)			(5)		1,108	1,108			
100028953	PALMDALE	CA		10/26/2018		1,959		20			20		1,978	1,978			
100141324	MARANA	AZ		01/30/2024		750		(12)			(12)		738	738			
100119638	TOMBALL	TX		08/04/2023		764		(44)			(44)		719	719			
100108105	JARRELL	TX		05/24/2023		1,713		(114)			(114)		1,599	1,599			
100155284	PINELLAS PARK	FL		07/19/2024		626		(98)			(98)		528	528			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128725	FLETCHER	NC		09/21/2023		961		(40)			(40)		921	921			
100088065	PHILADELPHIA	PA		10/25/2022		935		(51)			(51)		884	884			
100143263	MERCED	CA		02/16/2024		914		(33)			(33)		881	881			
100081189	SANTA ROSA	CA		03/18/2022		1,768		98			98		1,866	1,866			
100135520	MINNEOLA	FL		11/13/2023		1,312		37			37		1,349	1,349			
100148919	SAINT LOUIS	MO		04/17/2024		777		(44)			(44)		733	733			
100150989	GILBERT	AZ		05/08/2024		1,145		(73)			(73)		1,072	1,072			
100135095	SADDLE BROOK	NJ		11/01/2023		863		27			27		890	890			
100109112	DANBURY	CT		06/05/2023		600		(62)			(62)		538	538			
100014646	BRIGHTON	MA		09/27/2017		1,418		41			41		1,459	1,459			
100084628	HEMET	CA		08/02/2022		914		(106)			(106)		808	808			
100131711	MODESTO	CA		10/06/2023		896		126			126		1,022	1,022			
100166129	PARRISH	FL		09/09/2024		2,666		1			1		2,667	2,667			
100164437	GARDEN CITY	UT		08/21/2024		779		(56)			(56)		723	723			
100181883	SARASOTA	FL		12/12/2024		838		(17)			(17)		822	822			
100185609	HONOLULU	HI		12/20/2024		2,554		(34)			(34)		2,520	2,520			
100118671	GLEN COVE	NY		07/25/2023		1,271		(43)			(43)		1,229	1,229			
100144140	CHICAGO	IL		03/07/2024		814		(13)			(13)		801	801			
100029092	LOS ANGELES	CA		10/26/2018		947		381			381		1,328	1,328			
100174008	ABILENE	TX		10/31/2024		(10,444)		(36)			(36)	10,852	372	323	(49)		(49)
100174306	CAPE CORAL	FL		10/31/2024		1,031		88			88		1,118	1,118			
100154664	CHARLOTTE	NC		07/19/2024		858		(100)			(100)		758	758			
100161695	MONTFOORT	NLD		07/29/2024													
100153266	HILTON HEAD ISLAND	SC		05/30/2024		838		(15)			(15)		823	823			
100147388	ATLANTA	GA		05/08/2024		8		(8)			(8)						
100140074	MERIDIAN	ID		01/09/2024		656		(23)			(23)		633	633			
100030792	REDMOND	WA		04/09/2019		895		94			94		988	988			
100117157	FONTANA	CA		07/20/2023		(3,413)		3,413			3,413						
100115047	LAVEEN	AZ		07/14/2023		770		(15)			(15)		755	755			
100164875	LAS VEGAS	NV		08/26/2024		1,728		(873)			(873)		855	855			
100158111	LARGO	FL		07/09/2024		832		(7)			(7)		825	825			
100135218	UNION HALL	VA		11/08/2023		872		56			56		928	928			
100181638	LOS ANGELES	CA		12/11/2024		819		(73)			(73)		746	746			
100165369	MELBOURNE	FL		08/29/2024		683		(180)			(180)		503	503			
100135442	SARATOGA SPRINGS	UT		11/13/2023		833		52			52		885	885			
100101560	ASHLAND	OR		04/26/2023		985		18			18		1,003	1,003			
100170169	HUNTLEY	IL		10/08/2024		784		(78)			(78)		706	706			
100137343	AUSTIN	TX		12/01/2023		687		(67)			(67)		620	620			
100172642	CHANDLER	AZ		10/24/2024		1,512		(86)			(86)		1,426	1,426			
100162249	MIAMI GARDENS	FL		09/06/2024		794		(13)			(13)		782	782			
100167465	KETCHUM	ID		09/16/2024		876		(75)			(75)		801	801			
100185820	WILLIAMSTOWN	NJ		12/26/2024		579		(67)			(67)		512	512			
100048296	BRICK	NJ		11/20/2020		1,654		(196)			(196)		1,458	1,458			
100148730	CLERMONT	FL		04/17/2024		3,755		(144)			(144)		3,611	3,611			
100101177	HICKSVILLE	NY		04/28/2023		(3,592)		3,592			3,592						
100081427	LAS VEGAS	NV		03/18/2022		1,076		103			103		1,179	1,179			
100129721	PARKVILLE	MD		09/29/2023		933		40			40		972	972			
100174247	READING	PA		10/31/2024		1,076		(64)			(64)		1,012	1,012			
100175080	OLD HICKORY	TN		11/05/2024		850		(42)			(42)		807	807			
100138114	YULEE	FL		12/14/2023		595		439			439		1,034	1,034			
100137085	FRESNO	CA		11/28/2023		851		79			79		930	930			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161028	BUENA VISTA	CO		07/24/2024		792		(60)			(60)		732	732			
100150468	FOLSOM	CA		05/03/2024		34,575		506			506		35,081	35,081			
100132077	AVENTURA	FL		10/13/2023		822		(21)			(21)		801	801			
100167609	MESA	AZ		09/19/2024		1,016		(46)			(46)		970	970			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		2,204		(90)			(90)		2,114	2,114			
4010068035	MAPLE HEIGHTS	OH		02/29/2024		677		(54)			(54)		623	623			
100055328	MINNEAPOLIS	MN		03/23/2021		1,567		(395)			(395)		1,172	1,172			
100143094	WEST BLOOMFIELD	MI		02/16/2024		544		(24)			(24)		520	520			
100149594	VISALIA	CA		04/26/2024		1,175		(71)			(71)		1,104	1,104			
100071964	TULARE	CA		11/19/2021		1,688		(331)			(331)		1,356	1,356			
100174888	ROWLETT	TX		10/31/2024		853		(9)			(9)		844	844			
100171557	GLASSBORO	NJ		10/16/2024		727		(73)			(73)		655	655			
100175081	CALIMESA	CA		11/05/2024		759		(176)			(176)		582	582			
100116715	PLACENTIA	CA		07/20/2023		1,064		493			493		1,556	1,556			
100185465	MELISSA	TX		12/20/2024		926		143			143		1,070	1,070			
100048720	MIAMI	FL		11/20/2020		1,860		(225)			(225)		1,635	1,635			
100100051	GEORGETOWN	DE		03/28/2023		630		(65)			(65)		565	565			
100171440	VANCOUVER	WA		10/16/2024		940		(56)			(56)		884	884			
100156569	FONTANA	CA		06/24/2024		734		(54)			(54)		680	680			
100182664	IDYLLWILD	CA		12/12/2024		778		(29)			(29)		748	748			
100174031	GREELEY	CO		10/31/2024		745		(91)			(91)		653	653			
100135349	WINDERMERE	FL		11/13/2023		1,456		(11)			(11)		1,445	1,445			
100142403	HIGHLAND PARK	IL		02/02/2024		663		(46)			(46)		617	617			
100181867	RALEIGH	NC		12/12/2024		933		66			66		999	999			
100163004	MECHANICSVILLE	VA		08/13/2024		821		(59)			(59)		762	762			
100171862	RALEIGH	NC		10/17/2024		945		(14)			(14)		930	930			
100157998	BREA	CA		07/09/2024		814		(40)			(40)		774	774			
100151120	LAKE FREDERICK	VA		05/08/2024		908		12			12		919	919			
100163082	LEHI	UT		08/13/2024		952		(29)			(29)		923	923			
100164193	GRAND JUNCTION	CO		08/21/2024		1,053		(76)			(76)		977	977			
100080217	METHUEN	MA		02/25/2022		2,248		114			114		2,362	2,362			
100116844	SANTAQUIN	UT		07/20/2023		1,267		904			904		2,171	2,171			
100126407	HAVERSTRAW	NY		08/30/2023		800		(37)			(37)		763	763			
100166997	STATESVILLE	NC		09/13/2024		1,037		40			40		1,077	1,077			
100161512	TACOMA	WA		07/30/2024		728		(45)			(45)		683	683			
100161557	CELINA	TX		07/30/2024		800		(74)			(74)		726	726			
100143166	POMPANO BEACH	FL		02/16/2024		16,539		(38)			(38)		16,501	16,501			
100171468	LITTLE ELM	TX		10/16/2024		946		(57)			(57)		889	889			
100147599	LAKE ARROWHEAD	CA		04/04/2024		1,195		(92)			(92)		1,103	1,103			
100167010	WINTER PARK	FL		09/13/2024		761		(100)			(100)		660	660			
100170244	LAS VEGAS	NV		10/08/2024		940		29			29		968	968			
100157788	EAST STROUDSBURG	PA		08/01/2024		584		(72)			(72)		512	512			
100013313	ARVERNE	NY		05/25/2017		1,137		408			408		1,545	1,545			
100043837	QUEENS VILLAGE	NY		08/19/2020		1,074		(119)			(119)		955	955			
100129279	WOODSTOCK	GA		09/25/2023		857		46			46		903	903			
100118683	WEST SACRAMENTO	CA		07/25/2023													
100088265	CLIFTON	NJ		10/17/2022		999		(59)			(59)		941	941			
100172137	BREMERTON	WA		10/17/2024		831		(48)			(48)		783	783			
100119543	WEST SACRAMENTO	CA		07/28/2023		861		(44)			(44)		817	817			
100186386	SUGAR HILL	GA		12/30/2024		565		(49)			(49)		515	515			
100109391	NEW HAVEN	CT		06/13/2023		848		(56)			(56)		792	792			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110343	JOHNS CREEK	GA		06/30/2023		624		(22)			(22)		601	601			
100117687	WOODLAND PARK	NJ		07/20/2023		942		94			94		1,037	1,037			
100171646	NEW ORLEANS	LA		10/16/2024		798		(75)			(75)		723	723			
100101957	TRACY	CA		04/14/2023		3,622		(48)			(48)		3,574	3,574			
100057886	ASHLAND	OR		06/30/2021		1,872		(137)			(137)		1,736	1,736			
100172140	BREMERTON	WA		10/17/2024		830		(47)			(47)		783	783			
100176163	GREELEY	CO		12/20/2024		550		(107)			(107)		443	443			
100165451	TUCSON	AZ		08/29/2024		778		(50)			(50)		727	727			
100149605	CHARLOTTE	NC		04/26/2024		921		(8)			(8)		913	913			
100165063	CHINO	CA		08/28/2024		778		(65)			(65)		713	713			
100143035	PHOENIX	AZ		02/12/2024		517		(114)			(114)		404	404			
100134286	MIAMI	FL		10/27/2023		790		(31)			(31)		759	759			
100174413	MIRAMAR	FL		10/31/2024		1,579		(120)			(120)		1,459	1,459			
100156883	WATERBURY	CT		06/27/2024		703		(51)			(51)		652	652			
100055683	ORLAND	CA		03/23/2021		1,488		(179)			(179)		1,309	1,309			
100109242	PALM COAST	FL		07/21/2023		836		50			50		886	886			
100135135	FORT MILL	SC		11/03/2023		826		30			30		856	856			
100153615	SAINT CLOUD	FL		05/31/2024		780		(97)			(97)		683	683			
100132293	LOGANVILLE	GA		10/13/2023		902		69			69		970	970			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		2,043		(212)			(212)		1,831	1,831			
100144576	SEFFNER	FL		04/26/2024		594		(87)			(87)		507	507			
100162576	CHARLOTTE	NC		08/12/2024		852		(26)			(26)		826	826			
100070400	BURKE	VA		09/23/2021		1,704		(126)			(126)		1,578	1,578			
100014134	BOWIE	MD		05/25/2017		1,408		6			6		1,414	1,414			
100134450	WILLIS	TX		10/30/2023		738		(127)			(127)		611	611			
100151571	LAWRENCEVILLE	GA		05/10/2024		891		(45)			(45)		846	846			
100102862	CORAL SPRINGS	FL		06/22/2023		(171)		1,065			1,065		893	893			
100065197	HARRISBURG	NC		07/14/2021		2,337		(98)			(98)		2,239	2,239			
100165522	BEAUMONT	CA		08/29/2024		861		(40)			(40)		820	820			
100078850	TOMS RIVER	NJ		02/24/2022		1,662		(88)			(88)		1,573	1,573			
100109647	FONTANA	CA		06/14/2023		995		5			5		1,000	1,000			
100146883	ATTLEBORO	MA		03/26/2024		846		(75)			(75)		772	772			
100079601	MCHENRY	IL		04/25/2022		1,166		(138)			(138)		1,028	1,028			
100151451	GARDNERVILLE	NV		05/10/2024		796		(43)			(43)		754	754			
100150593	CYPRESS	TX		05/03/2024		903		2			2		905	905			
100152453	LOS ANGELES	CA		05/17/2024		845							845	845			
100128195	HENDERSON	NV		09/18/2023		945		218			218		1,163	1,163			
100153269	HUTCHINSON ISLAND	FL		05/30/2024		1,492		9			9		1,501	1,501			
100078266	LAKE WORTH	FL		02/10/2022		1,447		(205)			(205)		1,242	1,242			
100186468	MODESTO	CA		12/30/2024		585		44			44		629	629			
100151543	BRADENTON	FL		05/10/2024		1,012		185			185		1,197	1,197			
100083045	HONOLULU	HI		05/11/2022		1,024		(117)			(117)		906	906			
100102715	CARVER	MA		06/22/2023		826		(98)			(98)		728	728			
100089035	AUBURN	WA		11/04/2022		1,195		(39)			(39)		1,156	1,156			
100174318	AUBURN	AL		10/31/2024		1,014		99			99		1,113	1,113			
100152685	DAVENPORT	FL		05/17/2024		724		(25)			(25)		699	699			
100081814	MABLETON	GA		03/30/2022		1,341		8			8		1,349	1,349			
100135270	INYOKERN	CA		11/08/2023		941		39			39		979	979			
100167537	SAINT AUGUSTINE	FL		10/31/2024		925		(68)			(68)		856	856			
100158909	PORT CHARLOTTE	FL		07/12/2024		938		85			85		1,022	1,022			
100171309	HANOVER	MD		10/16/2024		36		(36)			(36)						

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141273	PEMBROKE PINES	FL		01/30/2024		300		383			383		683	683			
100135715	WOODSTOCK	GA		11/10/2023		811		175			175		986	986			
100172423	DAWSONVILLE	GA		10/23/2024		814		(72)			(72)		742	742			
100137614	CHARLOTTE	NC		12/08/2023		848		(4)			(4)		844	844			
100088995	HOLLYWOOD	FL		11/15/2022		5		(5)			(5)						
100180345	MANALAPAN	NJ		11/25/2024		938		55			55		993	993			
100158821	LAS VEGAS	NV		07/10/2024		2,013		(101)			(101)		1,913	1,913			
100139343	MONROE	NY		12/28/2023		149		483			483		632	632			
100166172	ROYSE CITY	TX		09/09/2024		878		(43)			(43)		834	834			
100176052	COLCHESTER	CT		12/20/2024		502		(48)			(48)		454	454			
100136593	DENVER	CO		11/22/2023		4,674		171			171		4,845	4,845			
100116798	VIRGINIA BEACH	VA		07/20/2023		(2,282)		4,007			4,007		1,726	1,726			
100024820	SANTA ANA	CA		09/20/2018		1,626		62			62		1,689	1,689			
100186196	WEST HAVEN	CT		12/27/2024		651		(26)			(26)		624	624			
100151702	MONROE	NC		05/10/2024		2,847		9			9		2,855	2,855			
100165474	BETHLEHEM	GA		08/29/2024		1,981		(33)			(33)		1,948	1,948			
100160151	NORTH RICHLAND HILLS	TX		07/17/2024		785		(55)			(55)		730	730			
100118723	PALM COAST	FL		07/25/2023		418		7			7		425	425			
100156481	INDIAN TRAIL	NC		06/24/2024		789		(60)			(60)		729	729			
100139045	SPRING LAKE	MI		12/22/2023		651		12			12		662	662			
100141214	CLACKAMAS	OR		01/30/2024		968		(43)			(43)		925	925			
100013875	CARMICHAEL	CA		05/25/2017		2,453		295			295		2,747	2,747			
100165026	GRAY	GA		08/28/2024		847		(80)			(80)		767	767			
100151876	BEAUMONT	CA		05/10/2024		648		(91)			(91)		557	557			
100029171	NEWTON	MA		10/26/2018		1,553		159			159		1,712	1,712			
100065766	REDONDO BEACH	CA		07/28/2021		1,879		(73)			(73)		1,805	1,805			
100178408	SHENANDOAH JUNCTION	WV		11/21/2024		780		(92)			(92)		688	688			
100182340	SAVANNAH	GA		12/12/2024		485		(50)			(50)		435	435			
100135732	SAVANNAH	GA		11/10/2023		764		33			33		797	797			
100060177	BOISE	ID		06/25/2021		1,907		(76)			(76)		1,831	1,831			
100119968	MANASSAS	VA		08/11/2023		896		(21)			(21)		876	876			
100065134	PLANO	TX		07/14/2021		3,594		(164)			(164)		3,430	3,430			
100080029	BEND	OR		04/08/2022		2,035		21			21		2,056	2,056			
100162607	NASHVILLE	TN		08/12/2024		790		(48)			(48)		742	742			
100169346	BLACKSTONE	MA		09/27/2024		744		(123)			(123)		621	621			
100139675	UNITED KINGDOM	GBR		12/18/2023		44							44	44			
100142944	STRAWN	TX		02/09/2024		697		8			8		705	705			
100116351	TUSTIN	CA		07/20/2023		1,099		778			778		1,877	1,877			
100139612	CONYERS	GA		12/28/2023		466		(31)			(31)		435	435			
100171216	LAS VEGAS	NV		10/16/2024		869		(78)			(78)		791	791			
100136974	ROSLYN	WA		11/28/2023		730		(31)			(31)		699	699			
100166200	FORNEY	TX		09/09/2024		491		(62)			(62)		430	430			
100186228	JOHNS ISLAND	SC		12/27/2024		282		(58)			(58)		225	225			
100179805	PROSPERITY	SC		11/21/2024		868		(74)			(74)		795	795			
100114831	ELLENWOOD	GA		07/10/2023		938		56			56		994	994			
100088092	DENVER	CO		10/25/2022		1,139		(92)			(92)		1,047	1,047			
100167425	NAPLES	FL		09/16/2024		807		(75)			(75)		732	732			
100161378	WINTER GARDEN	FL		07/25/2024		874		(162)			(162)		713	713			
100148803	ROSEVILLE	CA		04/17/2024		934		48			48		982	982			
100135673	DAVENPORT	FL		11/09/2023		698		(49)			(49)		648	648			
10014851 7	STEPHENVILLE	TX		04/12/2024		1,704		(54)			(54)		1,649	1,649			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128302	WOODBRIDGE	VA		09/14/2023		815		(61)			(61)		753	753			
100103626	PALMDALE	CA		05/08/2023		1,326		(65)			(65)		1,260	1,260			
100144611	WOODBRIDGE	VA		03/13/2024		566		71			71		638	638			
100081345	LONG BRANCH	NJ		03/18/2022		1,754		108			108		1,862	1,862			
100151284	PASCO	WA		05/10/2024		814		(73)			(73)		741	741			
100160085	SAINT PAUL	MN		07/17/2024		738		(54)			(54)		684	684			
100171792	BERTHOUD	CO		10/17/2024		1,086		113			113		1,199	1,199			
100151525	VICTORVILLE	CA		05/10/2024		781		(41)			(41)		740	740			
100158089	HAPPY VALLEY	OR		07/09/2024		851							852	852			
100075641	PINON HILLS	CA		12/01/2021		1,855		(86)			(86)		1,770	1,770			
100115488	ANAHEIM	CA		07/17/2023		7,888		(39)			(39)		7,850	7,850			
100168468	OCEAN PARK	WA		09/25/2024		2,942		(118)			(118)		2,823	2,823			
100102691	FRESNO	CA		06/22/2023		847		(34)			(34)		813	813			
100119208	PANAMA CITY BEACH	FL		07/31/2023		822		(29)			(29)		793	793			
100179555	DAWSONVILLE	GA		11/21/2024		871		(20)			(20)		851	851			
100179478	STEPHENS CITY	VA		11/21/2024		942		12			12		954	954			
100065490	TAMPA	FL		07/28/2021		1,632		(151)			(151)		1,481	1,481			
100164386	RALEIGH	NC		08/21/2024		860		(38)			(38)		822	822			
100151595	SAN BERNARDINO	CA		05/10/2024		813		(53)			(53)		760	760			
100178216	FREEPORT	TX		11/19/2024		4,126		(86)			(86)		4,040	4,040			
100179690	MANTECA	CA		11/21/2024		953		57			57		1,011	1,011			
100107840	AGOURA HILLS	CA		05/23/2023		944		(66)			(66)		878	878			
100168671	HYANNIS	MA		09/25/2024		692		(33)			(33)		659	659			
100060285	FRISCO	TX		06/25/2021		1,989		(94)			(94)		1,895	1,895			
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		772		(8)			(8)		765	765			
100170103	AVONDALE	AZ		10/08/2024		798		(77)			(77)		721	721			
100081219	PROSPER	TX		03/18/2022		1,751		160			160		1,911	1,911			
100148521	WILMINGTON	DE		04/12/2024		928		(5)			(5)		923	923			
100140033	NEW BEDFORD	MA		01/09/2024		547		(33)			(33)		514	514			
100158506	HOUSTON	TX		07/10/2024		(7,675)		(471)			(471)	10,773	2,628	2,634	6		6
100102775	RICHMOND	TX		06/22/2023		(9,810)		(92)			(92)	10,772	870	794	(76)		(76)
100144150	AUSTIN	TX		03/07/2024		1,522		(23)			(23)		1,499	1,499			
100119104	MIAMI	FL		07/28/2023		995		357			357		1,352	1,352			
100162295	SUN CITY	AZ		09/06/2024		(5)		5			5						
100119477	VILLA RICA	GA		07/31/2023		839		(45)			(45)		794	794			
100109911	SHIRLEY	NY		06/22/2023		816		(57)			(57)		759	759			
100134024	LIBERTY	NY		10/25/2023		208		568			568		776	776			
100065195	HAMPTON	NH		07/14/2021		1,960		(83)			(83)		1,877	1,877			
100120385	TAMPA	FL		08/18/2023		713		(62)			(62)		651	651			
100144160	HENDERSON	NV		03/07/2024		948		47			47		995	995			
100174744	PRAIRIEVILLE	LA		10/31/2024		609		(84)			(84)		525	525			
100158442	TAMPA	FL		07/10/2024		798		(75)			(75)		723	723			
100083016	DESTIN	FL		05/11/2022		1,408		(98)			(98)		1,310	1,310			
100149839	PALMDALE	CA		04/29/2024		429		(144)			(144)		285	285			
100139148	NASHVILLE	TN		12/28/2023		637		(65)			(65)		572	572			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		2,988		(177)			(177)		2,811	2,811			
100079886	GERMANTOWN	MD		04/08/2022		1,694		214			214		1,908	1,908			
100176112	MANCHESTER	CT		12/20/2024		512		(48)			(48)		465	465			
100136064	HOUSTON	TX		11/16/2023		590		(90)			(90)		501	501			
100114933	HOUSTON	TX		07/13/2023		836		(21)			(21)		815	815			
100079545	SAVANNAH	GA		04/08/2022		1,378		(179)			(179)		1,199	1,199			

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100137309	SARASOTA	FL		12/01/2023		(5)		5			5						
100134624	CASSELBERRY	FL		10/30/2023		289		392			392		681	681			
100142715	SALEM	OR		02/08/2024		964		(9)			(9)		955	955			
100179461	HENDERSON	NV		11/21/2024		1,486		161			161		1,648	1,648			
100185092	THONOTOSASSA	FL		12/20/2024		(10,214)		(45)			(45)	10,813	553	541	(13)		(13)
100155905	STUART	FL		06/17/2024		870		(30)			(30)		840	840			
100115948	METAIRIE	LA		07/20/2023		1,042		36			36		1,079	1,079			
100134269	PATERSON	NJ		10/27/2023		(10,222)		(49)			(49)	10,783	512	446	(66)		(66)
100171294	FIRESTONE	CO		10/16/2024		1,009		(77)			(77)		933	933			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		866		(74)			(74)		792	792			
100148469	PEORIA	AZ		04/12/2024		794		(52)			(52)		741	741			
100164187	SALINAS	CA		08/21/2024		605		(31)			(31)		574	574			
100143276	PORTLAND	OR		02/16/2024		879		13			13		891	891			
100101926	JOSHUA TREE	CA		04/14/2023		888		(45)			(45)		844	844			
100136214	SEASIDE HEIGHTS	NJ		11/20/2023		770		14			14		784	784			
100174654	CINCINNATI	OH		10/31/2024		733		(134)			(134)		599	599			
100120102	DECATUR	GA		08/11/2023		4,340		(79)			(79)		4,261	4,261			
100135146	NORTH LAS VEGAS	NV		11/03/2023		827		(86)			(86)		741	741			
100167511	RICHARDSON	TX		10/31/2024		602		(85)			(85)		516	516			
100117445	DANBURY	CT		07/20/2023		516		44			44		561	561			
100169750	PRINCETON	TX		09/30/2024		843		(76)			(76)		767	767			
100079139	AVENEL	NJ		02/24/2022		1,718		(11)			(11)		1,707	1,707			
100162741	TERRE HAUTE	IN		08/12/2024		727		(61)			(61)		666	666			
100162779	FREDERICK	MD		08/12/2024		1,818		(63)			(63)		1,755	1,755			
100109831	EAST ORANGE	NJ		06/22/2023		(195)		989			989		793	793			
100081451	HENDERSON	NV		03/18/2022		1,785		161			161		1,946	1,946			
100090980	VICTORVILLE	CA		01/31/2023		936		(55)			(55)		881	881			
100180712	DESERT HOT SPRINGS	CA		11/26/2024		716		(85)			(85)		631	631			
100164766	MILLVILLE	DE		08/26/2024		1,166		78			78		1,244	1,244			
100167142	WATERBURY	CT		09/13/2024		752		(56)			(56)		695	695			
100142400	PALMDALE	CA		02/02/2024		646		(61)			(61)		585	585			
100148194	CHARLOTTE	NC		04/12/2024		871		(55)			(55)		816	816			
100184964	SHIRLEY	MA		12/19/2024		263		9			9		271	271			
100170288	APEX	NC		10/08/2024		862		(81)			(81)		781	781			
100029465	BROOKLYN	NY		10/26/2018		3,203		428			428		3,630	3,630			
100175956	ELBERTON	GA		11/14/2024		901		101			101		1,002	1,002			
100170343	DURHAM	NC		10/08/2024		1,043		(88)			(88)		955	955			
100175214	CAROLINA BEACH	NC		11/05/2024		861		(50)			(50)		811	811			
100109384	FORT BRAGG	CA		06/13/2023		808		(82)			(82)		726	726			
100081479	SURPRISE	AZ		03/18/2022		2,091		222			222		2,313	2,313			
100180766	HAGERSTOWN	MD		11/26/2024		525		(81)			(81)		444	444			
100160228	EMPORIA	KS		07/18/2024		714		(61)			(61)		653	653			
100076371	LIBERTY HILL	TX		12/23/2021		1,347		(378)			(378)		968	968			
100139514	ORLANDO	FL		12/28/2023		78,506		(2,338)			(2,338)		76,169	76,169			
100182563	CLERMONT	FL		12/12/2024		587		(5)			(5)		582	582			
100148809	MONUMENT	CO		04/17/2024		949		51			51		1,000	1,000			
100137578	EDMOND	OK		12/08/2023		841		24			24		865	865			
100065275	RIVERSIDE	CA		07/28/2021		1,248		(107)			(107)		1,141	1,141			
100090013	SAN DIEGO	CA		01/13/2023		647		(72)			(72)		575	575			
100130368	POTTSBORO	TX		09/28/2023		775		(75)			(75)		700	700			
100136720	SAINT CLOUD	FL		01/25/2024		572		(59)			(59)		513	513			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135156	TAMPA	FL		12/15/2023		662		48			48		710	710			
100152845	LAKE ELSINORE	CA		05/22/2024		15,144		(270)			(270)		14,874	14,874			
100137426	JACKSONVILLE	FL		01/11/2024		693		(181)			(181)		512	512			
100164631	SACRAMENTO	CA		08/21/2024		962		(57)			(57)		906	906			
100067408	WESTMINSTER	CA		09/23/2021		1,804		(155)			(155)		1,649	1,649			
100165414	ANNA	TX		08/29/2024		806		(42)			(42)		764	764			
100178269	WOODBRIDGE	VA		11/19/2024		787		(52)			(52)		735	735			
100109846	PHILADELPHIA	PA		06/22/2023		1,203		(90)			(90)		1,113	1,113			
100178237	LOS ANGELES	CA		11/19/2024		5,682		(276)			(276)		5,406	5,406			
100115480	SNELLVILLE	GA		07/17/2023		461		(63)			(63)		398	398			
100147248	LOMBARD	IL		03/28/2024		41		11			11		52			(52)	(52)
100171659	LAS VEGAS	NV		10/16/2024		2,232		(67)			(67)		2,165	2,165			
100176164	LANSDALE	PA		12/20/2024		522		(45)			(45)		476	476			
100171124	CEDARBURG	WI		11/22/2024		821		(53)			(53)		768	768			
100149486	FREDERICK	MD		04/24/2024		838		(72)			(72)		766	766			
100143506	MURPHY	TX		02/21/2024		857		(30)			(30)		827	827			
100179623	PEACHTREE CITY	GA		11/21/2024		776		(53)			(53)		723	723			
100144532	SARASOTA	FL		04/26/2024		731		(112)			(112)		619	619			
100167643	NASHVILLE	TN		09/19/2024		(10,033)		(93)			(93)	10,738	611	593	(19)		(19)
100119932	TACOMA	WA		08/10/2023		1,827		(106)			(106)		1,721	1,721			
100119214	WASILLA	AK		07/31/2023		1,104		(33)			(33)		1,071	1,071			
100110258	MADISONVILLE	TX		06/30/2023		998		1			1		1,000	1,000			
100185030	HOMESTEAD	FL		12/20/2024		518		(71)			(71)		447	447			
100185989	LUTZ	FL		12/26/2024		307		(52)			(52)		255	255			
100172628	DULUTH	GA		10/24/2024		1,771		(161)			(161)		1,611	1,611			
100117431	ELK GROVE	CA		07/20/2023		939		203			203		1,142	1,142			
100171610	BLUE RIDGE	GA		10/16/2024		848		(63)			(63)		786	786			
100079173	GEORGETOWN	TX		02/24/2022		1,753		(18)			(18)		1,735	1,735			
100132101	ROCKVILLE	IN		10/13/2023		831		(33)			(33)		798	798			
100152402	FRESNO	CA		05/17/2024		703		(39)			(39)		663	663			
100134306	MONTVERDE	FL		10/27/2023		658		(41)			(41)		618	618			
100173044	SAN BERNARDINO	CA		10/25/2024		3,769		(308)			(308)		3,461	3,461			
100163064	COLUMBUS	OH		08/13/2024		799		(53)			(53)		747	747			
100100390	ALBANY	NY		04/27/2023		1,250		232			232		1,482	1,482			
100165508	ATLANTA	GA		08/29/2024		836		(31)			(31)		805	805			
100120119	PORT ARANSAS	TX		08/11/2023		857		10			10		867	867			
100055450	SHIRLEY	NY		03/23/2021		1,263		(223)			(223)		1,040	1,040			
100161383	NEW BRAUNFELS	TX		07/25/2024		868		(44)			(44)		824	824			
100110256	LAKEWOOD	CO		06/30/2023		(13,765)		44			44	14,844	1,123	1,110	(13)		(13)
100080388	PARADISE	CA		04/14/2022		1,112		(51)			(51)		1,061	1,061			
100137562	MCKINNEY	TX		12/08/2023		781		3			3		784	784			
100161814	ROOSEVELT	NJ		07/31/2024		(9,935)		(40)			(40)	10,742	767	708	(59)		(59)
100138195	EDMOND	OK		12/14/2023		739		(98)			(98)		641	641			
100027043	ANAHEIM	CA		09/26/2018		(13,129)		377			377	14,844	2,092	2,021	(71)		(71)
100158582	NORTH BRUNSWICK	NJ		07/10/2024		806		(42)			(42)		764	764			
100090401	GRAND PRAIRIE	TX		12/28/2022		1,330		(38)			(38)		1,291	1,291			
100167556	PENDERGRASS	GA		09/19/2024		762		(24)			(24)		739	739			
100162767	SPRINGFIELD	OR		08/12/2024		773		(56)			(56)		717	717			
100103432	AUSTIN	TX		06/16/2023		183		(32)			(32)		152	152			
100139540	MIAMI	FL		12/28/2023		394		(54)			(54)		340	340			
100159541	POMPANO BEACH	FL		07/15/2024		12		(12)			(12)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100165757	RICHLAND HILLS	TX		08/29/2024		487		(176)			(176)		311	311			
100086886	POMPANO BEACH	FL		10/07/2022		917		(36)			(36)		881	881			
100071014	SOUTH OZONE PARK	NY		10/01/2021		2,552		(1)			(1)		2,551	2,551			
100180386	BROKEN BOW	OK		11/25/2024		915		(16)			(16)		899	899			
100156566	HENRICO	VA		06/24/2024		3,947		(132)			(132)		3,815	3,815			
100130429	HEMPSTEAD	NY		09/28/2023		823		(2)			(2)		821	821			
100162909	ST AUGUSTINE	FL		08/12/2024		1,052		211			211		1,263	1,263			
100140853	SAVANNAH	GA		03/06/2024		787		(64)			(64)		723	723			
100153857	MEMPHIS	TN		06/05/2024		590		(74)			(74)		516	516			
100146996	BYRAM TWP	NJ		03/27/2024		738		(13)			(13)		725	725			
100150510	DAVENPORT	FL		05/03/2024		1,332		(85)			(85)		1,247	1,247			
100169716	BOULDER	CO		09/30/2024		734		(82)			(82)		652	652			
100160205	WIMAUMA	FL		07/18/2024		992		115			115		1,108	1,108			
100091656	LAKEWOOD	CO		01/27/2023		722		6			6		728	728			
100129558	SUMMERVILLE	SC		09/29/2023		993		131			131		1,124	1,124			
100065337	SWANNANOA	NC		07/28/2021		(50)		50			50						
100165913	OKLAHOMA CITY	OK		09/06/2024		803		(55)			(55)		749	749			
100115875	COLORADO SPRINGS	CO		07/20/2023		7,099		89			89		7,188	7,188			
100181947	COALINGA	CA		12/12/2024		860		23			23		883	883			
100142567	BRASELTON	GA		02/08/2024		838		(46)			(46)		792	792			
100141060	WYLIE	TX		02/20/2024		768		(63)			(63)		705	705			
100137321	CONWAY	AR		12/01/2023		649		(56)			(56)		592	592			
100055747	TUALATIN	OR		03/23/2021		1,205		(151)			(151)		1,054	1,054			
100129758	ATLANTA	GA		09/27/2023		802		(20)			(20)		782	782			
100086544	MYRTLE BEACH	SC		09/30/2022		289		3			3		292	292			
100131637	LANCASTER	CA		10/06/2023		728		10			10		739	739			
100065123	WIMBERLEY	TX		07/14/2021		1,801		(109)			(109)		1,693	1,693			
100180020	FREDERICK	MD		11/25/2024		957		122			122		1,079	1,079			
100120361	LAUREL	MD		08/18/2023		1,278		(7)			(7)		1,271	1,271			
100172764	SEMINOLE	FL		12/06/2024		817		17			17		834	834			
100163404	ROUND ROCK	TX		09/27/2024		1,180		(122)			(122)		1,058	1,058			
100078011	TOMS RIVER	NJ		01/12/2022		30		(30)			(30)						
100128017	MOUNT AIRY	MD		09/08/2023		847		49			49		896	896			
100087790	AUSTIN	TX		11/17/2022		684		(82)			(82)		602	602			
100147507	MARIETTA	GA		04/03/2024		569		(118)			(118)		451	451			
100100210	JACKSONVILLE	FL		03/17/2023		811		(54)			(54)		757	757			
100174302	MILLVILLE	DE		10/31/2024		1,042		138			138		1,179	1,179			
100185154	LEAGUE CITY	TX		12/20/2024		682		(98)			(98)		584	584			
100100212	JACKSONVILLE	FL		03/17/2023		816		(54)			(54)		762	762			
100083134	LYNWOOD	CA		05/26/2022		1,039		(128)			(128)		911	911			
100151334	RALEIGH	NC		05/10/2024		1,006		11			11		1,017	1,017			
100162534	LAS VEGAS	NV		08/12/2024		1,488		(39)			(39)		1,449	1,449			
100150912	WOODSTOCK	GA		05/08/2024		803		(43)			(43)		760	760			
100133960	WATERBURY	CT		10/25/2023		662		(39)			(39)		623	623			
100154073	PUYALLUP	WA		06/06/2024		790		(40)			(40)		750	750			
100163819	MARLTON	NJ		09/27/2024		777		(78)			(78)		699	699			
100186760	MESKEGON	MI		12/31/2024		458		(66)			(66)		391	391			
100186441	CHARLOTTE	NC		12/30/2024		527		(53)			(53)		474	474			
100136472	MERCED	CA		11/20/2023		1,615		304			304		1,919	1,919			
100166951	TAYLOR	TX		09/13/2024		779		(66)			(66)		713	713			
100120193	HOMESTEAD	FL		08/18/2023		781		(63)			(63)		718	718			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131599	FREDERICK	MD		10/06/2023		863		(15)			(15)		847	847			
100152632	WEST PALM BEACH	FL		05/17/2024		861		31			31		892	892			
100011763	GREENFIELD	CA		03/08/2017		1,534		242			242		1,776	1,776			
100149585	LEANDER	TX		04/26/2024		848		(32)			(32)		815	815			
100173350	KINGSTON	OK		10/30/2024		941		(36)			(36)		906	906			
100091781	LAKELAND	FL		01/30/2023		4,466		(230)			(230)		4,235	4,235			
100182351	MELISSA	TX		12/12/2024		555		36			36		591	591			
100159381	WAKE FOREST	NC		07/15/2024		748		(65)			(65)		683	683			
100132332	HOMESTEAD	FL		11/03/2023		792		130			130		922	922			
100164454	WESTERLY	RI		08/21/2024		712		(51)			(51)		660	660			
100168271	SACRAMENTO	CA		09/20/2024		2,020		(20)			(20)		2,000	2,000			
100163986	MIAMI GARDENS	FL		08/21/2024		524		(82)			(82)		442	442			
100142725	SAINT GEORGE	UT		02/08/2024		3,702		(107)			(107)		3,594	3,594			
100152747	JACKSON	GA		05/22/2024		1,353		(58)			(58)		1,295	1,295			
100140600	SAN MATEO	CA		01/19/2024		4,817		(163)			(163)		4,654	4,654			
100174527	CYPRESS	TX		10/31/2024		441		(113)			(113)		329	329			
100148527	LIMINGTON	ME		04/12/2024		751		12			12		763	763			
100028439	LOS ANGELES	CA		10/26/2018		1,762		(8)			(8)		1,755	1,755			
100164564	RIVERSIDE	CA		08/21/2024		905		(20)			(20)		884	884			
100142914	MADERA	CA		02/09/2024		685		(62)			(62)		623	623			
100079022	NORTH LAS VEGAS	NV		02/24/2022		3,422		(115)			(115)		3,307	3,307			
100128884	IDAHO FALLS	ID		09/21/2023		780		(35)			(35)		745	745			
100135250	NAPLES	FL		11/08/2023		2,779		71			71		2,850	2,850			
100171958	FRESNO	CA		10/17/2024		1,262		(42)			(42)		1,220	1,220			
100076829	BAYONNE	NJ		12/27/2021		1,702		(179)			(179)		1,523	1,523			
100171344	WICHITA	KS		10/16/2024		713		(107)			(107)		606	606			
100147235	WATERBURY	CT		03/28/2024		717		(44)			(44)		673	673			
100102545	CHICAGO	IL		06/07/2023		11		(11)			(11)						
100129740	UNITED KINGDOM	GBR		09/26/2023		1,286							1,286	1,286			
100080421	LAHAINA	HI		04/14/2022		1,413		(101)			(101)		1,312	1,312			
100176541	NEW ORLEANS	LA		11/15/2024		585		(55)			(55)		530	530			
100173217	PORTER	TX		10/30/2024		2,270		114			114		2,384	2,384			
100102633	SARASOTA	FL		06/22/2023		783		(107)			(107)		676	676			
100100577	SHARPSBURG	GA		04/27/2023		(13)		13			13						
100148342	ROSEVILLE	CA		04/12/2024		1,033		77			77		1,111	1,111			
100167964	SAN MARCOS	TX		09/20/2024		667		(127)			(127)		540	540			
100114762	NEW YORK	NY		07/07/2023		17		(17)			(17)						
100139277	SMYRNA	TN		12/28/2023		677		(32)			(32)		645	645			
100151045	VANCOUVER	WA		05/08/2024		1,001		111			111		1,112	1,112			
100129616	JERSEY CITY	NJ		09/29/2023		772		(58)			(58)		715	715			
100145127	UNITED KINGDOM	GBR		03/12/2024		33		(24)			(24)		9	9			
100153625	PORT SAINT LUCIE	FL		05/31/2024		(14)		14			14						
100119222	FRESNO	CA		07/31/2023		1,972		156			156		2,128	2,128			
100151939	SALT LAKE CITY	UT		06/14/2024		1,247		(152)			(152)		1,094	1,094			
100076788	LOUISVILLE	TN		12/27/2021		1,495		(8)			(8)		1,488	1,488			
100142818	RICHMOND	TX		02/08/2024		753		(44)			(44)		709	709			
100127626	PHOENIX	AZ		09/08/2023		908		(13)			(13)		895	895			
100167805	DAVENPORT	FL		09/19/2024		955		(125)			(125)		830	830			
100158904	MARCO ISLAND	FL		07/12/2024		745		(84)			(84)		661	661			
100133797	MOLALLA	OR		10/20/2023		754		(89)			(89)		665	665			
100086689	HOLLYWOOD	FL		09/30/2022		866		(88)			(88)		778	778			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101616	PENSACOLA	FL		04/26/2023		828		(9)			(9)		818	818			
100148926	STALLINGS	NC		04/17/2024		26,450		(474)			(474)		25,976	25,976			
100172420	SPRING HILL	TN		10/23/2024		582		(68)			(68)		514	514			
100143423	BAY POINT	CA		02/16/2024		680		13			13		693	693			
100175949	ANGIER	NC		11/14/2024		834		(58)			(58)		776	776			
100181595	MONTICELLO	NY		12/09/2024		576		(20)			(20)		556	556			
100120354	BOCA RATON	FL		08/18/2023		640		(25)			(25)		615	615			
100151220	DENTON	TX		05/10/2024		1,714		(29)			(29)		1,685	1,685			
100025900	MORENO VALLEY	CA		09/20/2018		709		67			67		775	775			
100158505	NASHVILLE	TN		07/10/2024		826		(10)			(10)		816	816			
100156108	PALMDALE	CA		06/18/2024		750		(105)			(105)		645	645			
100175636	NOVATO	CA		11/12/2024		557		(41)			(41)		516	516			
100140444	WOODBURY	MN		01/18/2024		993		72			72		1,065	1,065			
100160345	BAINBRIDGE ISLAND	WA		09/06/2024		863		(118)			(118)		746	746			
100181933	TUCKER	GA		12/12/2024		821		(43)			(43)		778	778			
100180254	LAS VEGAS	NV		11/25/2024		842		(43)			(43)		799	799			
100172475	DAWSONVILLE	GA		10/23/2024		876		(57)			(57)		818	818			
100137013	CHARLOTTE	NC		11/28/2023		820		29			29		848	848			
100117475	CENTRAL ISLIP	NY		07/20/2023		(2,341)		2,341			2,341						
100127345	KENT	WA		08/30/2023		324		1,394			1,394		1,718	1,718			
100145812	NICEVILLE	FL		05/08/2024		1,018		(99)			(99)		919	919			
100173324	DAWSONVILLE	GA		10/30/2024		814		(61)			(61)		753	753			
100071599	LOS ANGELES	CA		10/14/2021		1,857		(143)			(143)		1,714	1,714			
100137676	ST PETERSBURG	FL		12/08/2023		889		26			26		915	915			
100135765	BULLHEAD CITY	AZ		11/10/2023		738		83			83		820	820			
100142585	CYPRESS	TX		02/08/2024		831		(63)			(63)		768	768			
100115637	PHOENIX	OR		07/19/2023		1,135		(37)			(37)		1,099	1,099			
100031254	GONZALES	CA		03/29/2019		1,815		236			236		2,051	2,051			
100185144	PALMDALE	CA		12/20/2024		(10,141)		(62)			(62)	10,722	519	425	(94)		(94)
100182023	OKLAHOMA CITY	OK		12/12/2024		978		166			166		1,144	1,144			
100129365	MIAMI	FL		09/25/2023		764		131			131		896	896			
100108301	LAUREL	MD		05/24/2023		688		(57)			(57)		631	631			
100151628	ANTIOCH	TN		05/10/2024		849		(4)			(4)		844	844			
100115711	KATY	TX		07/20/2023		973		(8)			(8)		964	964			
100137348	BUCKEYE	AZ		12/01/2023		554		(43)			(43)		510	510			
100144334	POCATELLO	ID		03/07/2024		673		(58)			(58)		615	615			
100148177	MOUNT DESERT	ME		04/12/2024		599		(40)			(40)		559	559			
100026663	PHOENIX	AZ		09/26/2018		1,302		77			77		1,379	1,379			
100173361	AUSTIN	TX		10/30/2024		4,524		(198)			(198)		4,326	4,326			
100164784	MURRELLS INLET	SC		08/26/2024		764		(55)			(55)		710	710			
100164498	ANNA	TX		08/21/2024		734		(54)			(54)		680	680			
100176634	FORT PIERCE	FL		11/15/2024		774		(108)			(108)		667	667			
100024085	STAMFORD	CT		09/10/2018		1,721		(63)			(63)		1,658	1,658			
100173334	PRESTON	ID		10/30/2024		(9,669)		10			10	10,720	1,061	978	(83)		(83)
100166057	SACRAMENTO	CA		09/09/2024		761		(57)			(57)		704	704			
100151091	PFLUGERVILLE	TX		05/08/2024		(14,227)		(38)			(38)	14,849	584	811	228	(1)	227
100165468	PLANTATION	FL		08/29/2024		833		(31)			(31)		802	802			
100025460	LAKESIDE	CA		09/20/2018		1,575		76			76		1,652	1,652			
100114788	CHICAGO	IL		07/07/2023		619		(52)			(52)		567	567			
100152239	OGDEN	UT		05/17/2024		(9,851)		(39)			(39)	10,702	812	753	(59)		(59)
100174495	SANTA CLARITA	CA		10/31/2024		621		(59)			(59)		562	562			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182281	BRANDYWINE	MD		12/12/2024		1,297		146			146		1,443	1,443			
100156611	CUTLER BAY	FL		06/24/2024		783		(59)			(59)		723	723			
100159247	EAGLE	ID		07/15/2024		869		(33)			(33)		836	836			
100044203	BOULDER	CO		08/19/2020		441		249			249		690	690			
100145037	UNITED KINGDOM	GBR		03/12/2024		(19,406)		4,664			4,664	14,787	44		(44)		(44)
100160926	LAKE WORTH BEACH	FL		07/24/2024		(11,848)		(111)			(111)	14,787	2,828	2,752	(76)		(76)
100172887	HOUSTON	TX		10/25/2024		781		(50)			(50)		731	731			
100136908	SHIPPENSBURG	PA		11/27/2023		760		40			40		799	799			
100168312	SAN TAN VALLEY	AZ		09/20/2024		225		24			24		249	249			
100134904	SAN LEANDRO	CA		10/30/2023		833		(53)			(53)		779	779			
100143614	ELIZABETH	NJ		02/21/2024		35		(35)			(35)						
100054032	CHURCHVILLE	MD		03/23/2021		722		(163)			(163)		559	559			
100185433	LAKE HAVASU CITY	AZ		12/20/2024		862		41			41		903	903			
100179941	SAINT AUGUSTINE	FL		11/25/2024		917		190			190		1,107	1,107			
100172487	KATY	TX		10/23/2024		784		(40)			(40)		745	745			
100108357	MASTIC BEACH	NY		05/25/2023		938		(85)			(85)		853	853			
100057787	PHILADELPHIA	PA		06/30/2021		1,856		(151)			(151)		1,705	1,705			
100148402	BAKERSFIELD	CA		04/12/2024		902		(18)			(18)		884	884			
100151652	WATCHUNG	NJ		05/10/2024		709		(46)			(46)		663	663			
100132121	WOODBRIDGE	VA		10/13/2023		787		(50)			(50)		738	738			
100179558	DOUGLASVILLE	GA		11/21/2024		919		(25)			(25)		895	895			
100136082	DELAND	FL		12/18/2023		5,965		(115)			(115)		5,850	5,850			
100119478	MARYVILLE	TN		07/31/2023		859		(27)			(27)		832	832			
100160536	LAKEWOOD	WA		07/19/2024		(9,914)		9			9	10,663	758	763	5		5
100143447	MCHENRY	IL		02/16/2024		703		(48)			(48)		656	656			
100172213	DEWEY	AZ		10/17/2024		1,384		(102)			(102)		1,282	1,282			
100136530	SURPRISE	AZ		11/20/2023		790		102			102		892	892			
100130390	PALMETTO	FL		09/28/2023		987		(81)			(81)		907	907			
100176548	SANTA ROSA BEACH	FL		11/15/2024		702		(71)			(71)		631	631			
100115656	DEERFIELD BEACH	FL		07/19/2023		669		(61)			(61)		608	608			
100165263	PALMDALE	CA		08/29/2024		772		(14)			(14)		758	758			
100101881	PINGREE GROVE	IL		04/06/2023		674		(35)			(35)		639	639			
100162793	ANDERSON	SC		08/12/2024		818		(17)			(17)		801	801			
100175834	MIAMI	FL		11/12/2024		817		(39)			(39)		778	778			
100134647	GRANGER	IN		10/30/2023		723		(22)			(22)		701	701			
100153927	CATONSVILLE	MD		06/05/2024		431		(35)			(35)		396	396			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		79,509							79,509	79,509			
100116421	AVENTURA	FL		07/20/2023		897		563			563		1,460	1,460			
100171153	CHARLOTTE	NC		11/22/2024		11		(11)			(11)						
100128103	MURFREESBORO	TN		09/08/2023		914		89			89		1,002	1,002			
100065060	ASBURY PARK	NJ		07/14/2021		1,813		(127)			(127)		1,686	1,686			
100152352	MERCED	CA		05/17/2024		958		172			172		1,130	1,130			
100143457	AUBURN	WA		02/16/2024		501		(74)			(74)		427	427			
100181953	BAKERSFIELD	CA		12/12/2024		931		82			82		1,013	1,013			
100172235	PASSAIC	NJ		10/21/2024		838		(53)			(53)		785	785			
100114535	MORENO VALLEY	CA		06/29/2023		1,654		(163)			(163)		1,492	1,492			
100100127	ORLANDO	FL		03/28/2023		1,264		(78)			(78)		1,186	1,186			
100148167	BONITA SPRINGS	FL		05/15/2024		811		(77)			(77)		735	735			
100120998	FERNANDINA BEACH	FL		08/30/2023		822		(20)			(20)		803	803			
100116742	MIRAMAR	FL		07/20/2023		879		806			806		1,686	1,686			
100186387	BURTONSVILLE	MD		12/30/2024		584		91			91		675	675			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081412	INLET BEACH	FL		03/18/2022		1,723		74			74		1,797	1,797			
100182150	CHARLOTTE	NC		12/12/2024		539		(63)			(63)		476	476			
100185436	NEW MILFORD	CT		12/20/2024		817		(19)			(19)		798	798			
100171371	HENDERSON	NV		10/16/2024		2,444		(135)			(135)		2,309	2,309			
100169368	LA HABRA	CA		09/27/2024		3,697		(108)			(108)		3,589	3,589			
100138761	DAVENPORT	FL		12/21/2023		918		35			35		953	953			
100167497	MIAMI	FL		10/31/2024		965		(70)			(70)		895	895			
100138837	FORT WORTH	TX		12/21/2023		738		(38)			(38)		701	701			
100150778	LEESVILLE	SC		05/07/2024		812		(34)			(34)		778	778			
100116050	HALLANDALE BEACH	FL		07/20/2023		886		(15)			(15)		871	871			
100179562	DAWSONVILLE	GA		11/21/2024		856		(32)			(32)		824	824			
100086708	DESTIN	FL		09/30/2022		852		(61)			(61)		790	790			
100117082	KIHEI	HI		07/20/2023		(17,568)		2,804			2,804	14,764					
100172247	GRASS VALLEY	CA		10/21/2024		986		(26)			(26)		960	960			
100087970	STAFFORD	VA		10/25/2022		3,847		(83)			(83)		3,764	3,764			
100161977	BASTROP	TX		07/31/2024		723		(140)			(140)		583	583			
100030423	ROCKVILLE	MD		12/20/2018		1,281		242			242		1,522	1,522			
100078871	CHARLOTTE	NC		02/24/2022		1,697		(14)			(14)		1,683	1,683			
100091765	MIAMI	FL		03/24/2023		15,249		220			220		15,469	15,469			
100172497	LAYTON	UT		10/23/2024		832		(63)			(63)		769	769			
100170098	SURPRISE	AZ		10/08/2024		881		(69)			(69)		812	812			
100162979	PHILADELPHIA	PA		08/12/2024		830		(60)			(60)		770	770			
100165528	FORT MYERS	FL		08/29/2024		831		(32)			(32)		800	800			
100181892	COTTLEVILLE	MO		12/12/2024		814							814	814			
100140581	ANNA	TX		01/19/2024		880		(128)			(128)		752	752			
100168764	MIAMI	FL		09/26/2024		764		(38)			(38)		726	726			
100081449	EL CAJON	CA		03/18/2022		3,352		323			323		3,675	3,675			
100089296	MANOR	TX		01/26/2023		825		(109)			(109)		717	717			
100151804	HUMBLE	TX		05/10/2024		599		(89)			(89)		510	510			
100152434	FORT PIERCE	FL		05/17/2024		742		7			7		749	749			
100139156	NORTHRIDGE	CA		12/28/2023		3,628		(92)			(92)		3,536	3,536			
100163088	GRAPEVINE	TX		08/13/2024		784		(71)			(71)		713	713			
100174109	CUMMING	GA		10/31/2024		782		(109)			(109)		674	674			
100076213	SPANAWAY	WA		01/07/2022		1,624		(156)			(156)		1,468	1,468			
100167567	MABLETON	GA		09/19/2024		569		24			24		593	593			
100011735	HILLSDALE	NJ		03/08/2017		683		677			677		1,360	1,360			
100140205	SPRING	TX		01/11/2024		545		(84)			(84)		461	461			
100175933	MEMPHIS	TN		11/14/2024		(14,191)		(1)			(1)	14,764	572	578	6		6
100156702	HESPERIA	CA		06/26/2024		637		(35)			(35)		603	603			
100108010	FRESNO	CA		05/25/2023		12,446		501			501		12,947	12,947			
100168577	BRADENTON	FL		09/25/2024		999		(7)			(7)		992	992			
100079156	HIALEAH	FL		02/24/2022		1,716		10			10		1,726	1,726			
100151741	WESLEY CHAPEL	FL		05/10/2024		680		(82)			(82)		598	598			
100185033	HARTFORD	CT		12/20/2024		836		32			32		868	868			
100143304	AURORA	CO		02/16/2024		804		(62)			(62)		742	742			
100119937	CLOVIS	CA		08/10/2023		786		(32)			(32)		754	754			
100173267	NAPLES	FL		10/30/2024		929		(57)			(57)		872	872			
100138403	BOWIE	MD		12/18/2023		613		(85)			(85)		528	528			
100182717	NORTHPORT	AL		12/12/2024		522		(32)			(32)		490	490			
100118202	MONTGOMERY	IL		07/21/2023		1,718		(48)			(48)		1,670	1,670			
100079502	BRIGANTINE	NJ		04/08/2022		1,417		(94)			(94)		1,323	1,323			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091288	FORT MORGAN	CO		01/31/2023		682		(146)			(146)		535	535			
100128486	MURRELLS INLET	SC		09/15/2023		764		(6)			(6)		758	758			
100101608	SAINT CLOUD	FL		04/26/2023		(9,850)		(46)			(46)	10,714	819	822	3		3
100134797	SAN JOAQUIN	CA		10/30/2023		3,537		(10)			(10)		3,527	3,527			
100102522	NORTH PORT	FL		06/07/2023		818		(31)			(31)		787	787			
100168112	CATHEDRAL CITY	CA		09/20/2024		231		25			25		256	256			
100071978	PHOENIX	AZ		10/29/2021		1,600		(248)			(248)		1,352	1,352			
100135698	ELIZABETH	CO		11/09/2023		6		(6)			(6)						
100144388	ORLANDO	FL		03/07/2024		4,357		(88)			(88)		4,270	4,270			
100127481	AUSTIN	TX		09/08/2023		781		12			12		793	793			
100133421	MIAMI BEACH	FL		10/19/2023		669		(55)			(55)		614	614			
100128061	SPRINGFIELD	TN		09/08/2023		851		44			44		895	895			
100079930	SURPRISE	AZ		04/25/2022		1,265		(153)			(153)		1,111	1,111			
100162277	SALEM	OR		09/06/2024		791		(122)			(122)		669	669			
100100875	SAN JACINTO	CA		04/28/2023		1,180		299			299		1,479	1,479			
100133468	KYLE	TX		10/19/2023		914		(79)			(79)		834	834			
100140747	ORLANDO	FL		01/22/2024		643		(88)			(88)		555	555			
100153235	ATLANTA	GA		05/30/2024		885		(1)			(1)		884	884			
100129648	HOLLY SPRINGS	GA		09/29/2023		880		(19)			(19)		860	860			
100079299	PANAMA CITY BEACH	FL		02/28/2022		36		(36)			(36)						
100161054	HILTON HEAD ISLAND	SC		07/24/2024		1,356		(73)			(73)		1,283	1,283			
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		774		(73)			(73)		702	702			
100156503	DOLORES	CO		06/24/2024		769		(43)			(43)		726	726			
100137946	TUCKER	GA		12/13/2023		957		203			203		1,160	1,160			
100101538	LINCOLN	CA		04/26/2023		1,025		4			4		1,029	1,029			
100165541	PLANO	TX		08/29/2024		798		10			10		809	809			
100110708	SACRAMENTO	CA		08/11/2023		831		(27)			(27)		804	804			
100147082	TAMPA	FL		03/28/2024		690		(86)			(86)		604	604			
100133481	BRIDGEPORT	CT		10/19/2023		755		(36)			(36)		719	719			
100109884	MIAMI BEACH	FL		06/22/2023		(1,030)		1,030			1,030						
100091333	ROCHELLE PARK	NJ		01/13/2023		592		47			47		639	639			
100119106	PALM SPRINGS	CA		07/28/2023		1,021		323			323		1,344	1,344			
100117451	OAKLAND	CA		07/20/2023		836		140			140		975	975			
100100462	SAN ANTONIO	TX		04/27/2023		1,111		91			91		1,203	1,203			
100151356	ORLANDO	FL		05/10/2024		5,168		(8)			(8)		5,159	5,159			
100142041	BROOMALL	PA		02/29/2024		751		(46)			(46)		705	705			
100028574	SAN JOSE	CA		10/26/2018		1,822		14			14		1,836	1,836			
100160034	LITTLE ELM	TX		07/17/2024		103,997		(988)			(988)		103,008	103,008			
100065843	EASTON	PA		07/23/2021		2,751		(199)			(199)		2,552	2,552			
100071600	SACRAMENTO	CA		10/14/2021		1,803		(123)			(123)		1,681	1,681			
100079304	FULSHEAR	TX		02/28/2022		2,919		(142)			(142)		2,777	2,777			
100025787	ORANGE	CA		09/20/2018		1,937		(53)			(53)		1,884	1,884			
100164617	DRIPPING SPRINGS	TX		08/21/2024		883		(100)			(100)		783	783			
100144525	NORTH PORT	FL		04/26/2024		812		(98)			(98)		714	714			
100133810	BALTIMORE	MD		10/20/2023		661		(52)			(52)		609	609			
100120532	VICTORVILLE	CA		08/18/2023		578		(62)			(62)		516	516			
100154178	BUCKEYE	AZ		07/11/2024		859		(44)			(44)		815	815			
100166226	STEPHENS CITY	VA		09/09/2024		928		36			36		964	964			
100149107	OCEAN SHORES	WA		04/22/2024		140,894		(2,894)			(2,894)		138,000	138,000			
100172241	NEWARK	DE		10/21/2024		912		(50)			(50)		862	862			
100117699	LONG BEACH	CA		07/20/2023		1,319		575			575		1,894	1,894			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100167900	CHICAGO	IL		09/20/2024		733		(71)			(71)		662	662			
100182649	DESERT HOT SPRINGS	CA		12/12/2024		867		3			3		870	870			
100065207	EUGENE	OR		07/14/2021		1,895		(79)			(79)		1,816	1,816			
100171657	RICHMOND	VA		10/16/2024		1,207		(85)			(85)		1,122	1,122			
100151806	SAN JUAN CAPISTRANO	CA		05/10/2024		(40)		40			40						
100142626	CORCORAN	MN		02/08/2024		1,032		(36)			(36)		996	996			
100186231	REXFORD	NY		12/27/2024		186		49			49		235	235			
100153690	CELINA	TX		05/31/2024		36,960		(1,983)			(1,983)		34,976	34,976			
100180340	AUBURN	AL		11/25/2024		824		(46)			(46)		778	778			
100162609	NASHVILLE	TN		08/12/2024		781		(47)			(47)		734	734			
100145853	LAS VEGAS	NV		03/15/2024		3,626		(434)			(434)		3,192	3,192			
100120293	DENVER	CO		08/18/2023		703		(39)			(39)		664	664			
100114574	CLEARWATER	FL		06/29/2023		5		(5)			(5)						
100149805	TURLOCK	CA		04/26/2024		765		(31)			(31)		735	735			
100081023	NEWBERG	OR		03/18/2022		1,688		173			173		1,861	1,861			
100171275	NEW BRITAIN	CT		10/16/2024		784		(95)			(95)		689	689			
100135352	COUPEVILLE	WA		11/13/2023		1,534		11			11		1,545	1,545			
100179782	CHARLOTTE	NC		11/21/2024		785		(96)			(96)		689	689			
100159585	SUNRISE	FL		07/15/2024		871		(11)			(11)		861	861			
100166171	WESLEY CHAPEL	FL		09/09/2024		755		(46)			(46)		709	709			
100172139	GRAND RAPIDS	MI		10/17/2024		783		(95)			(95)		689	689			
100084008	PORT MURRAY	NJ		06/27/2022		(9,439)		(82)			(82)	10,655	1,134	1,150	16		16
100136866	LONGS	SC		11/27/2023		172,659		4,243			4,243		176,902	176,902			
100120579	BALTIMORE	MD		08/18/2023		1,039		(51)			(51)		987	987			
100013600	LOS ANGELES	CA		05/25/2017		1,151		(43)			(43)		1,108	1,108			
100172381	SILER CITY	NC		10/23/2024		754		(59)			(59)		695	695			
100147050	MOAB	UT		03/27/2024		881		(14)			(14)		867	867			
100129333	MANOR	TX		09/25/2023		1,078		(29)			(29)		1,049	1,049			
100154092	LAKE HAVASU CITY	AZ		07/11/2024		820		(125)			(125)		695	695			
100169230	CHERRY HILL	NJ		09/27/2024		(10,087)		(50)			(50)	10,659	521	502	(20)		(20)
100070190	WASHINGTON	NJ		09/01/2021		681		(37)			(37)		644	644			
100079223	PRESCOTT	AZ		02/14/2022		1,540		(158)			(158)		1,382	1,382			
100148106	NORTH BRUNSWICK	NJ		04/10/2024		911		(106)			(106)		805	805			
100132385	VENICE	FL		11/03/2023		493		33			33		526	526			
100088017	DORAL	FL		10/25/2022		860		(40)			(40)		820	820			
100142669	CHATTANOOGA	TN		02/08/2024		846		(35)			(35)		811	811			
100152970	SKOKIE	IL		06/27/2024		630		(102)			(102)		528	528			
100128418	CAPITOL HGTS	MD		09/15/2023		427		(67)			(67)		360	360			
100161117	MERCED	CA		07/24/2024		955		38			38		993	993			
100148423	STEPHENS CITY	VA		04/12/2024		1,408		(15)			(15)		1,393	1,393			
100153920	NEWPORT NEWS	VA		06/05/2024		744		(90)			(90)		654	654			
100136675	DURHAM	CT		01/25/2024		439		4			4		443	443			
100149647	DRIPPING SPRINGS	TX		04/26/2024		853		(128)			(128)		725	725			
100118079	WESTON	CT		07/20/2023		927		66			66		993	993			
100142592	WARRINGTON	PA		02/08/2024		712		(32)			(32)		680	680			
100182195	FERRUM	VA		12/12/2024		556		(57)			(57)		499	499			
100112123	LAKELAND	FL		06/29/2023		3,841		354			354		4,195	4,195			
100049273	MIAMI	FL		11/20/2020		832		(256)			(256)		576	576			
100110005	SOUTHBURY	CT		06/22/2023		718		(55)			(55)		664	664			
100025031	LAKE ELSINORE	CA		09/20/2018		1,295		96			96		1,391	1,391			
100143051	PORT CHARLOTTE	FL		02/14/2024		672		(46)			(46)		627	627			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151808	LILBURN	GA		05/10/2024		600		(54)			(54)		546	546			
100117731	FRISCO	TX		07/20/2023		(1,008)		2,363			2,363		1,356	1,356			
100110201	LACEY	WA		06/30/2023		996		15			15		1,011	1,011			
100161170	MADERA	CA		07/25/2024		616		(45)			(45)		572	572			
100152765	COLUMBUS	OH		05/22/2024		748		(59)			(59)		689	689			
100171706	AURORA	CO		10/17/2024		825		(128)			(128)		697	697			
100101580	PRESCOTT VALLEY	AZ		04/26/2023		900		(6)			(6)		893	893			
100142708	SALEM	OR		02/08/2024		953		(9)			(9)		944	944			
100170395	ORLANDO	FL		10/09/2024		727		(95)			(95)		632	632			
100131823	PALMDALE	CA		10/06/2023		516		(25)			(25)		491	491			
100150579	PHILADELPHIA	PA		05/03/2024		1,896		(129)			(129)		1,767	1,767			
100173259	ANCHORAGE	AK		10/30/2024		767		(78)			(78)		689	689			
100165530	VICTORVILLE	CA		08/29/2024		1,400		(70)			(70)		1,330	1,330			
100173375	COLUMBUS	OH		10/30/2024		855		(43)			(43)		812	812			
100158636	CHANDLER	AZ		07/10/2024		815		(39)			(39)		776	776			
100173204	LORDS VALLEY	PA		10/30/2024		832		(51)			(51)		781	781			
100162626	ANNA	TX		08/12/2024		1,000		(41)			(41)		959	959			
100178485	LAKELAND	FL		11/21/2024		1,781		(122)			(122)		1,659	1,659			
100172480	NASHVILLE	TN		10/23/2024		1,305		(81)			(81)		1,224	1,224			
100103631	LOS BANOS	CA		05/08/2023		2,573		(117)			(117)		2,457	2,457			
100175443	SOUTHPORT	NC		12/23/2024		782		(33)			(33)		749	749			
100175255	FREDERICKSBURG	VA		11/05/2024		887		(22)			(22)		866	866			
100162871	CLOVIS	CA		08/12/2024		12,085		(192)			(192)		11,893	11,893			
100110296	MARIPOSA	CA		06/30/2023		1,016		(5)			(5)		1,011	1,011			
100182694	GOLD BEACH	OR		12/12/2024		545		(34)			(34)		511	511			
100140656	BUCKEYE	AZ		02/08/2024		2,412		2			2		2,414	2,414			
100086589	TAMPA	FL		09/30/2022		872		(12)			(12)		860	860			
100174894	GREELEY	CO		10/31/2024		935		(105)			(105)		830	830			
100168594	WILMINGTON	NC		09/25/2024		982		24			24		1,006	1,006			
100151278	ATLANTA	GA		05/10/2024		913		(53)			(53)		860	860			
100172690	MERCED	CA		11/21/2024		24		(24)			(24)						
100079224	PRESCOTT	AZ		02/14/2022		1,536		(154)			(154)		1,382	1,382			
100088873	KING OF PRUSSIA	PA		11/15/2022		718		(47)			(47)		671	671			
100160866	TWIN FALLS	ID		07/24/2024		1,283		(67)			(67)		1,217	1,217			
100150192	PARRISH	FL		04/30/2024		834		(105)			(105)		728	728			
100137134	BUENA VISTA	GA		11/28/2023		750		(50)			(50)		700	700			
100157977	POTOMAC	MD		07/09/2024		802		(39)			(39)		763	763			
100138145	DAVENPORT	FL		12/14/2023		664		(20)			(20)		644	644			
100150877	LEWES	DE		05/08/2024		871		(45)			(45)		826	826			
100148861	PHOENIX	AZ		04/17/2024		914		26			26		940	940			
100175600	ANCHORAGE	AK		11/12/2024		542		(58)			(58)		484	484			
100166203	SALT LAKE CITY	UT		09/09/2024		775		(50)			(50)		725	725			
100088193	ALLEN	TX		10/13/2022		969		(86)			(86)		883	883			
100131749	NASHVILLE	TN		10/06/2023		1,056		49			49		1,104	900		(204)	(204)
100164413	PAHOA	HI		08/21/2024		751		(33)			(33)		717	717			
100176553	FOLEY	AL		11/15/2024		918		45			45		963	963			
100167772	GRANDVIEW	WA		09/19/2024		690		(35)			(35)		655	655			
100185136	CHICAGO	IL		12/20/2024		982		(65)			(65)		917	917			
100167518	FRESNO	CA		10/31/2024		2,367		(185)			(185)		2,182	2,182			
100076816	SANTA ROSA	CA		12/27/2021		1,765		(86)			(86)		1,679	1,679			
100172592	DENTON	TX		10/23/2024		1,271		(29)			(29)		1,241	1,241			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168467	HOUSTON	TX		09/25/2024		909		(73)			(73)		836	836			
100161991	KEY LARGO	FL		07/31/2024		721		(90)			(90)		631	631			
100139216	DULUTH	GA		12/28/2023		479		172			172		652	652			
100100581	LAWRENCEVILLE	GA		04/27/2023		5,288		(289)			(289)		5,000	5,000			
100087331	GOODYEAR	AZ		10/25/2022		1,231		222			222		1,452	1,452			
100078653	RIVERVIEW	FL		02/02/2022		1,566		(112)			(112)		1,455	1,455			
100127622	GEORGETOWN	TX		09/08/2023		5,946		(44)			(44)		5,902	5,902			
100164143	ATLANTA	GA		08/21/2024		793		(77)			(77)		716	716			
100157728	GRESHAM	OR		06/28/2024		384		3			3		387	387			
100166092	WOODSTOCK	GA		09/09/2024		793		(69)			(69)		724	724			
100100267	BROOKHAVEN	NY		03/17/2023		766		(54)			(54)		711	711			
100173144	AUSTIN	TX		10/30/2024		884		(53)			(53)		831	831			
100081261	BOZEMAN	MT		03/18/2022		2,253		119			119		2,372	2,372			
100110571	BRADENTON	FL		06/30/2023		1,078		24			24		1,102	1,102			
100119003	HARDEEVILLE	SC		07/27/2023		436		(53)			(53)		382	382			
100131935	WADDELL	AZ		10/13/2023		986		114			114		1,100	1,100			
100019689	ENGLEWOOD	CO		07/26/2018		2,386		(65)			(65)		2,322	2,322			
100148285	PFLUGERVILLE	TX		04/12/2024		1,045		(16)			(16)		1,030	1,030			
100145041	UNITED KINGDOM	GBR		03/12/2024		104		(104)			(104)						
100090311	PITTSBURGH	PA		01/06/2023		733		(61)			(61)		672	672			
100120024	STOCKTON	CA		08/11/2023		840		(43)			(43)		797	797			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		1,335		(214)			(214)		1,121	1,121			
100129340	WINTERS	CA		09/25/2023		869		37			37		906	906			
100102101	SAN ANTONIO	TX		04/14/2023		19		(19)			(19)						
100139658	LAS VEGAS	NV		12/28/2023		732		(39)			(39)		693	693			
100060216	HUNTERSVILLE	NC		06/25/2021		1,920		(86)			(86)		1,834	1,834			
100179804	BATON ROUGE	LA		11/21/2024		825		(84)			(84)		741	741			
100130292	RIVERVIEW	FL		09/28/2023		760		(74)			(74)		686	686			
100167423	DUBOIS	PA		09/16/2024		821		(84)			(84)		737	737			
100131604	APACHE JUNCTION	AZ		10/06/2023		1,075		16			16		1,091	1,091			
100171622	TUCSON	AZ		10/16/2024		1,290		(98)			(98)		1,192	1,192			
100114614	SARASOTA	FL		06/29/2023		493		(102)			(102)		391	391			
100172523	MADISON	TN		10/23/2024		852		(67)			(67)		785	785			
100154667	GULFPORT	FL		07/19/2024		795		(119)			(119)		675	675			
100160830	HOUSTON	TX		07/24/2024		990		(167)			(167)		823	823			
100138657	PEMBROKE PINES	FL		02/02/2024		865		(178)			(178)		687	687			
100139643	WILTON MANORS	FL		12/28/2023		(9,819)		(94)			(94)	10,569	656	660	4		4
100086649	HALLANDALE BEACH	FL		09/30/2022		849		(17)			(17)		832	832			
100116773	STATEN ISLAND	NY		07/20/2023		48,620		14,611			14,611		63,230	63,230			
100179699	GOLD CANYON	AZ		11/21/2024		1,018		210			210		1,228	1,228			
100132236	DENTON	TX		10/13/2023		745		(20)			(20)		725	725			
100025982	BALDWIN PARK	CA		09/20/2018		1,166		(49)			(49)		1,116	1,116			
100061280	HUGHESVILLE	MD		06/01/2021		1,910		22			22		1,932	1,932			
100169551	KISSIMMEE	FL		09/30/2024		440		7			7		447	447			
100175363	BENTONVILLE	AR		11/05/2024		3,978		(108)			(108)		3,869	3,869			
100151993	PAGOSA SPRINGS	CO		06/14/2024		777		(66)			(66)		711	711			
100162527	LAS VEGAS	NV		08/12/2024		1,479		(39)			(39)		1,441	1,441			
100164327	NAVARRE	FL		08/21/2024		540		(38)			(38)		502	502			
100175991	DENVER	CO		11/14/2024		564		14			14		578	578			
100163602	BROOKFIELD	IL		08/15/2024		2,338		(91)			(91)		2,247	2,247			
100159405	NAMPA	ID		07/15/2024		963		95			95		1,058	1,058			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135833	FLEMING ISLAND	FL		11/10/2023		763		(54)			(54)		709	709			
100140391	KISSIMMEE	FL		01/18/2024		1,043		148			148		1,191	1,191			
100176150	HESPERIA	CA		12/20/2024		568		(95)			(95)		473	473			
100091260	HALLANDALE BEACH	FL		01/31/2023		705		(85)			(85)		620	620			
100168233	BRISTOW	VA		09/20/2024		(18)		18			18						
100080206	WINTER GARDEN	FL		02/25/2022		1,409		(183)			(183)		1,226	1,226			
100153700	IDAHO FALLS	ID		05/31/2024		512		(122)			(122)		390	390			
100164551	DAYTONA BEACH	FL		08/21/2024		(13,745)		(119)			(119)	14,680	817	783	(34)		(34)
100148802	ROSEVILLE	CA		04/17/2024		938		89			89		1,028	1,028			
100071734	MELISSA	TX		10/14/2021		1,824		(58)			(58)		1,767	1,767			
100089205	BURLESON	TX		11/18/2022		817		(95)			(95)		722	722			
100141987	SANTA ROSA	CA		02/29/2024		(473)		473			473						
100142856	GREENVILLE	SC		02/08/2024		504		(102)			(102)		402	402			
100074113	RICHMOND	TX		12/09/2021		2,324		(386)			(386)		1,939	1,939			
100140573	BRASELTON	GA		01/19/2024		825		(59)			(59)		766	766			
100142774	HAINES CITY	FL		02/08/2024		685		(37)			(37)		649	649			
100057901	ATLANTA	GA		06/30/2021		(12,825)		(134)			(134)	14,673	1,713	1,711	(2)		(2)
100071237	POTTSTOWN	PA		10/01/2021		2,024		21			21		2,046	2,046			
100101075	SUFFERN	NY		04/28/2023		1,213		451			451		1,664	1,664			
100148300	MILLTOWN	NJ		04/12/2024		858		(51)			(51)		807	807			
100025925	REDWOOD VALLEY	CA		09/20/2018		1,198		23			23		1,221	1,221			
100180909	UNITED KINGDOM	GBR		11/27/2024		66							66	66			
100163086	ANNA	TX		08/13/2024		794		(66)			(66)		728	728			
100031382	OCEANSIDE	CA		03/29/2019		1,252		440			440		1,692	1,692			
100135834	MELISSA	TX		11/10/2023		783		80			80		863	863			
100133568	LAWRENCEVILLE	GA		10/23/2023		902		50			50		953	953			
100163985	PHOENIX	AZ		08/21/2024		749		(7)			(7)		742	742			
100150723	LAS VEGAS	NV		05/06/2024		1,015		171			171		1,185	1,185			
100160050	BEL AIRE	KS		07/17/2024		893		32			32		925	925			
100142355	LANGHORNE	PA		03/15/2024		697		(112)			(112)		585	585			
100141413	GREER	SC		01/30/2024		531		93			93		624	624			
100115090	CANTON	MA		07/14/2023		773		54			54		827	827			
100176071	NEPTUNE	NJ		12/20/2024		519		(50)			(50)		469	469			
100166943	OREM	UT		09/13/2024		826		(38)			(38)		788	788			
100131735	FORT MYERS	FL		10/06/2023		947		129			129		1,076	1,076			
100182372	DULUTH	GA		12/12/2024		552		(22)			(22)		530	530			
100076355	CHANDLER	AZ		01/07/2022		1,556		(119)			(119)		1,437	1,437			
100049216	DUNDEE	IL		11/20/2020		920		273			273		1,193	1,193			
100160962	MURRIETA	CA		07/24/2024		554		(63)			(63)		491	491			
100169672	DULUTH	GA		09/30/2024		786		(63)			(63)		724	724			
100025730	SIMI VALLEY	CA		09/20/2018		1,360		(21)			(21)		1,339	1,339			
100135314	AUGUSTA	GA		11/13/2023		837		30			30		868	868			
100148508	IRVING	TX		04/12/2024		864		(55)			(55)		809	809			
100117142	MAYWOOD	NJ		07/20/2023		1,078		582			582		1,660	1,660			
100143844	NORTH PORT	FL		02/29/2024		758		(38)			(38)		721	721			
100161541	TAMPA	FL		07/30/2024		716		(71)			(71)		645	645			
100170422	PALMETTO	FL		10/09/2024		854		(7)			(7)		847	847			
100174113	MCALLEN	TX		10/31/2024		673		(97)			(97)		576	576			
100079062	THOMPSONS STATION	TN		02/24/2022		1,662		(29)			(29)		1,634	1,634			
100110632	CHANDLER	AZ		06/30/2023		577		10			10		588	588			
100133527	PLAINFIELD CITY	NJ		10/19/2023		520		(33)			(33)		487	487			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158164	CHAPEL HIIL	NC		07/09/2024		1,468		(24)			(24)		1,444	1,444			
100149599	WENDELL	NC		04/26/2024		935		66			66		1,001	1,001			
100081026	NASHVILLE	TN		03/18/2022		2,074		148			148		2,222	2,222			
100081032	NASHVILLE	TN		03/18/2022		2,074		148			148		2,222	2,222			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		547		(27)			(27)		520	520			
100180474	HIALEAH	FL		11/26/2024		1,387		(68)			(68)		1,319	1,319			
100168472	FRESNO	CA		09/25/2024		900		(36)			(36)		863	863			
100071681	FRESNO	CA		10/14/2021		1,256		(53)			(53)		1,203	1,203			
100158832	POCONO SUMMIT	PA		07/12/2024		775		(49)			(49)		725	725			
100078498	WINDERMERE	FL		02/25/2022		1,514		(167)			(167)		1,347	1,347			
100029798	MIAMI	FL		10/26/2018		1,628		574			574		2,202	2,202			
100119173	MERIDIAN	ID		07/31/2023		803		9			9		812	812			
100133748	HICKORY	NC		10/23/2023		764		44			44		808	808			
100108116	BLOOMINGTON	CA		05/24/2023		672		(73)			(73)		600	600			
100140265	MIAMI GARDENS	FL		01/18/2024		758		(46)			(46)		712	712			
100110307	CAMBRIDGE	MA		06/30/2023		1,040		15			15		1,055	1,055			
100143195	AUSTIN	TX		02/16/2024		890		(24)			(24)		866	866			
100137610	FREDERICK	MD		12/08/2023		3,315		355			355		3,670	3,670			
100134443	PATERSON	NJ		10/30/2023		1,864		(14)			(14)		1,850	1,850			
100115270	MADRID	IA		07/17/2023		1,645		(98)			(98)		1,547	1,547			
100113876	DAVIE	FL		06/29/2023		1,863		121			121		1,984	1,984			
100180400	RALEIGH	NC		11/25/2024		(9,647)		(12)			(12)	10,607	947	866	(81)		(81)
100028528	SAN JOSE	CA		10/26/2018		1,353		(180)			(180)		1,172	1,172			
100168470	WAKE FOREST	NC		09/25/2024		903		(50)			(50)		853	853			
100146956	PLEASANT GROVE	UT		03/26/2024		1,708		(13)			(13)		1,695	1,695			
100169539	PLANO	TX		09/30/2024		534		(69)			(69)		465	465			
100130193	SIMI VALLEY	CA		11/15/2023		772		(75)			(75)		697	697			
100099948	INDIO	CA		03/28/2023		722		(15)			(15)		706	706			
100137760	DURHAM	NC		12/08/2023		31,349		(667)			(667)		30,683	30,683			
100103046	JACKSONVILLE BEACH	FL		06/22/2023		14		(14)			(14)						
100180346	WEST CHESTER	OH		11/25/2024		1,554		45			45		1,599	1,599			
100155956	LEANDER	TX		06/17/2024		839		(42)			(42)		797	797			
100126307	CORAM	NY		08/30/2023		737		(60)			(60)		677	677			
100087770	COCONUT CREEK	FL		11/17/2022		1,440		(1)			(1)		1,439	1,439			
100099686	NEW SMYRNA BEACH	FL		04/06/2023		764		45			45		809	809			
100166125	OCALA	FL		09/09/2024		1,761		(30)			(30)		1,731	1,731			
100180097	COHUTTA	GA		12/30/2024		553		(75)			(75)		478	478			
100120711	LAWRENCEVILLE	GA		08/25/2023		836		(36)			(36)		800	800			
100153889	SAN BERNARDINO	CA		06/05/2024		736		(80)			(80)		656	656			
100112806	EAST AURORA	NY		06/29/2023		2,769		860			860		3,629	3,629			
100026654	ENGLISHTOWN	NJ		09/26/2018		780		294			294		1,074	1,074			
100102090	THOUSAND OAKS	CA		04/14/2023		903		14			14		917	917			
100121012	DALLAS	TX		08/30/2023		1,797		84			84		1,881	1,881			
100148421	RICHMOND HILL	GA		04/12/2024		1,015		76			76		1,091	1,091			
100165526	CELINA	TX		08/29/2024		828		(12)			(12)		816	816			
100142891	MESA	AZ		02/09/2024		763		(71)			(71)		693	693			
100153592	RIVERSIDE	CA		05/31/2024		726		(86)			(86)		640	640			
100131572	PANAMA CITY BEACH	FL		10/05/2023		419		(20)			(20)		399	399			
100115850	ATLANTA	GA		07/20/2023		1,668		(23)			(23)		1,645	1,645			
100171724	MOORESVILLE	NC		10/17/2024		860		5			5		866	866			
100180167	PORTLAND	OR		11/25/2024		574		(71)			(71)		503	503			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182389	JUSTICE	IL		12/12/2024		1,827		(77)			(77)		1,750	1,750			
100173471	PHOENIX	AZ		10/29/2024		813		(72)			(72)		741	741			
100119834	WYANDANCH	NY		08/08/2023		773		(43)			(43)		730	730			
100148531	CHATTANOOGA	TN		04/12/2024		24,100		(409)			(409)		23,691	23,691			
100152577	AUSTIN	TX		05/17/2024		763							763	763			
100180018	CALABASH	NC		11/25/2024		944		121			121		1,065	1,065			
100128046	LA VERGNE	TN		09/08/2023		794		17			17		811	811			
100078316	KIRKLAND	WA		02/10/2022		12,123		(41)			(41)		12,082	12,082			
100137930	LEHIGH ACRES	FL		12/13/2023		729		(47)			(47)		682	682			
100057749	BELLINGHAM	WA		06/30/2021		1,704		(164)			(164)		1,540	1,540			
100129473	KILLEEN	TX		09/29/2023		876							875	875			
100135437	MIAMI	FL		11/13/2023		724		73			73		797	797			
100132296	STEPHENSON	VA		10/13/2023		2,363		(55)			(55)		2,307	2,307			
100100740	WALKERTOWN	NC		04/28/2023		1,597		63			63		1,660	1,660			
100150963	HUTTO	TX		05/08/2024		985		(36)			(36)		948	948			
100154603	LILBURN	GA		06/14/2024		792		(84)			(84)		708	708			
100161667	SPAUBEEK	NLD		07/29/2024													
100186645	SACRAMENTO	CA		12/30/2024		7,535		812			812		8,347	8,347			
100157537	EINDHOVEN	NLD		06/28/2024													
100171407	ROSEVILLE	MN		10/16/2024		3,118		(154)			(154)		2,963	2,963			
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		604		(59)			(59)		545	545			
100071262	WESLEY CHAPEL	FL		10/01/2021		13		(13)			(13)						
100025419	RICHMOND	CA		09/20/2018		1,494		(75)			(75)		1,420	1,420			
100024764	SUN VALLEY	CA		09/20/2018		1,197		72			72		1,269	1,269			
100143738	SAINT AUGUSTINE	FL		04/05/2024		753		(64)			(64)		690	690			
100153434	SOUTH FALLSBURG	NY		05/30/2024		744		(10)			(10)		734	734			
100102999	GALVESTON	TX		06/22/2023		(125)		125			125						
100160438	SOUTH RIVER	NJ		07/19/2024		3,893		33			33		3,927	3,927			
100174298	FORT WORTH	TX		10/31/2024		1,006		90			90		1,096	1,096			
100158154	OLD HICKORY	TN		07/09/2024		777		(36)			(36)		741	741			
100142916	LANCASTER	PA		02/09/2024		2,423		(113)			(113)		2,310	2,310			
100159956	MIAMI	FL		08/16/2024		700		(103)			(103)		598	598			
100185420	CLERMONT	FL		12/20/2024		914		56			56		970	970			
100044131	GLENDORA	CA		08/19/2020		2,928		3			3		2,931	2,931			
100029080	NEWARK	CA		10/26/2018		1,602		(183)			(183)		1,419	1,419			
100016522	SAVANNAH	GA		04/10/2018		2,777		(130)			(130)		2,647	2,647			
100162752	FLORISSANT	CO		08/12/2024		693		(54)			(54)		639	639			
100130409	CORTLANDT MANOR	NY		09/28/2023		2,503		(71)			(71)		2,432	2,432			
100136983	LAS VEGAS	NV		11/28/2023		761		8			8		769	769			
100161295	MARIETTA	GA		07/25/2024		58,044		(1,617)			(1,617)		56,426	56,426			
100103618	CHARLOTTE	NC		05/08/2023		767		(23)			(23)		744	744			
100172532	LAWRENCEVILLE	GA		10/23/2024		988		(24)			(24)		964	964			
100175465	SNELLVILLE	GA		12/23/2024		842		(6)			(6)		836	836			
100079836	LAS VEGAS	NV		04/08/2022		1,329		(216)			(216)		1,113	1,113			
100151974	JENSEN BEACH	FL		06/14/2024		15		(15)			(15)						
100060078	MODESTO	CA		06/25/2021		1,865		(92)			(92)		1,772	1,772			
100119371	LEWISVILLE	TX		07/31/2023		966		20			20		986	986			
100081611	DEERFIELD BEACH	FL		03/24/2022		1,195		(32)			(32)		1,163	1,163			
100119453	LA VERGNE	TN		07/31/2023		1,198		(2)			(2)		1,195	1,195			
100164580	SANTA CLARITA	CA		08/21/2024		911		(24)			(24)		887	887			
100117110	EAST ELMHURST	NY		07/20/2023		1,119		797			797		1,916	1,916			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100142926	NORMAL	IL		02/09/2024		651		(28)			(28)		623	623			
100171813	INDIANAPOLIS	IN		10/17/2024		780		(83)			(83)		698	698			
100135215	KILL DEVIL HILLS	NC		11/08/2023		929		3			3		932	932			
100149340	ROSEVILLE	CA		04/24/2024		999		110			110		1,109	1,109			
100103150	BRIDGEPORT	CT		04/21/2023		(672)		672			672						
100088296	DEDHAM	MA		10/24/2022		1,245		(13)			(13)		1,233	1,233			
100065842	OLYMPIC VALLEY	CA		07/23/2021		1,459		(143)			(143)		1,317	1,317			
100186413	WINTER GARDEN	FL		12/30/2024		(9,767)		(18)			(18)	10,623	838	856	18		18
100136388	BUCKEYE	AZ		11/20/2023		829		130			130		959	959			
100129599	CHICAGO	IL		09/29/2023		1,089		(27)			(27)		1,061	1,061			
100141242	DAVENPORT	FL		01/30/2024		720		34			34		753	753			
100120318	RICHARDSON	TX		08/18/2023		805		(78)			(78)		727	727			
100180358	BRISTOL	CT		11/25/2024		868							868	868			
100172637	SAN BERNARDINO	CA		10/24/2024		809		(67)			(67)		741	741			
100167846	CLEARWATER	FL		09/20/2024		14		(14)			(14)						
100138756	PARRISH	FL		12/21/2023		2		(2)			(2)						
100117994	ZEPHYRHILLS	FL		07/20/2023		519		(21)			(21)		498	498			
100150635	TACOMA	WA		05/03/2024		814		(75)			(75)		739	739			
100143985	CLACKAMAS	OR		02/29/2024		716		(27)			(27)		688	688			
100155331	DOWNEY	CA		07/19/2024		1,250		(193)			(193)		1,057	1,057			
100171855	LAS VEGAS	NV		10/17/2024		911		(57)			(57)		854	854			
100186611	ROSEDALE	MD		12/30/2024		607		99			99		705	705			
100176712	LAKE WORTH BEACH	FL		11/15/2024		650		(54)			(54)		596	596			
100117980	STRATFORD	CT		07/20/2023		614		(106)			(106)		507	507			
100136245	RALEIGH	NC		11/20/2023		759		10			10		770	770			
100144416	AURORA	CO		03/07/2024		726		(61)			(61)		666	666			
100090113	BREMERTON	WA		01/13/2023		6,310		(380)			(380)		5,930	5,930			
100087421	STROUDSBURG	PA		10/25/2022		1,146		157			157		1,303	1,303			
100114704	KEMPNER	TX		06/29/2023		912		(113)			(113)		799	799			
100043607	SANTA FE	NM		08/13/2020		1,110		(130)			(130)		979	979			
100175695	KINGSTON	MA		11/12/2024		417		(54)			(54)		363	363			
100130296	LAS VEGAS	NV		09/28/2023		451		(70)			(70)		381	381			
100161118	KELLEYS ISLAND	OH		07/24/2024		9,925		(273)			(273)		9,652	9,652			
100062020	DALLAS	GA		07/01/2021		1,895		(4)			(4)		1,891	1,891			
100120714	HAUPPAUGE	NY		08/25/2023		3,380							3,380	3,380			
100164883	LAS VEGAS	NV		08/26/2024		841		(44)			(44)		797	797			
100147168	UNITED KINGDOM	GBR		03/27/2024		44							44	44			
100103526	COLTON	CA		05/08/2023		710		(30)			(30)		681	681			
100158068	CASTLE PINES	CO		07/09/2024		958		116			116		1,073	1,073			
100164870	CAROL STREAM	IL		08/26/2024		788		(50)			(50)		738	738			
100080853	HEMET	CA		03/10/2022		1,496		(220)			(220)		1,277	1,277			
100102033	ELIZABETH	NJ		04/14/2023		435		(55)			(55)		380	380			
100149293	MCKINLEYVILLE	CA		04/24/2024		781		(61)			(61)		720	720			
100160134	COLUMBUS	OH		07/17/2024		791		(31)			(31)		760	760			
100087313	MCALLEN	TX		10/25/2022		1,087		306			306		1,393	1,393			
100131818	SAN JACINTO	CA		10/06/2023		578		(24)			(24)		554	554			
100167962	PORT HUENEME	CA		09/20/2024		1,060		(52)			(52)		1,008	1,008			
100175314	ALEDO	TX		11/05/2024		768		(80)			(80)		688	688			
100159424	SAVANNAH	GA		07/15/2024		763		(50)			(50)		713	713			
100142932	CAPE CORAL	FL		02/09/2024		753		(65)			(65)		688	688			
100156325	NASHVILLE	TN		07/25/2024		760		(104)			(104)		656	656			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18977	EL PASO	TX		11/30/2010		78,813							78,813	78,813			
100087032	CONROE	TX		11/04/2022		619		(131)			(131)		488	488			
100107786	LAS VEGAS	NV		05/19/2023		1,119		202			202		1,322	1,322			
100157773	BERWYN	IL		08/01/2024		209,711		(2,944)			(2,944)		206,767	206,767			
100166964	JACKSON	NJ		09/13/2024		743		(29)			(29)		715	715			
100065172	KENILWORTH	NJ		07/14/2021		2,479		(112)			(112)		2,367	2,367			
100140261	TOMS RIVER	NJ		01/18/2024		781		(39)			(39)		742	742			
100134511	HEMPSTEAD	NY		10/30/2023		2,438		(3)			(3)		2,435	2,435			
100142968	RALEIGH	NC		02/09/2024		815		(53)			(53)		762	762			
100151537	ROSEVILLE	CA		05/10/2024		987		188			188		1,175	1,175			
100108146	LAS VEGAS	NV		05/24/2023		563		(55)			(55)		508	508			
100142760	MERIDIAN	ID		02/08/2024		1,017		(48)			(48)		968	968			
100109006	PANAMA CITY	FL		05/31/2023		704		(160)			(160)		544	544			
100144658	UNITED KINGDOM	GBR		03/12/2024		(4,226)		4,344			4,344		118	118			
100147908	ROSEVILLE	CA		04/08/2024		1,008		92			92		1,101	1,101			
100152944	DALLAS	TX		06/27/2024		829		(95)			(95)		734	734			
100109343	SPOKANE	WA		06/12/2023		1,737		(55)			(55)		1,683	1,683			
100110557	MOUND	MN		06/30/2023		1,529		(35)			(35)		1,494	1,494			
100114826	HUTCHINSON ISLAND	FL		07/10/2023		1,241		8			8		1,249	1,249			
100161067	FISHERS	IN		07/24/2024		780		(49)			(49)		730	730			
100130260	AUBURN	WA		09/28/2023		604		(34)			(34)		570	570			
100131968	BLAIRSVILLE	GA		10/13/2023		718		(18)			(18)		699	699			
100165262	LAS VEGAS	NV		08/29/2024		1,071		(27)			(27)		1,044	1,044			
100162600	HILTON HEAD ISLAND	SC		08/12/2024		779		(54)			(54)		725	725			
100114820	SURPRISE	AZ		07/10/2023		1,044		79			79		1,122	1,122			
100175310	JACKSON	NJ		11/05/2024		901		(17)			(17)		884	884			
100159972	NORTH BAY VILLAGE	FL		08/16/2024		(9,449)		(103)			(103)	10,555	1,004	950	(53)		(53)
100156119	ST PETERSBURG	FL		06/18/2024		419		(96)			(96)		323	323			
100181902	DELTONA	FL		12/12/2024		963		135			135		1,098	1,098			
100120065	TEMPE	AZ		08/11/2023		821		(50)			(50)		771	771			
100088001	PORTLAND	OR		10/25/2022		838		11			11		849	849			
100175298	AUSTIN	TX		11/05/2024		1,484		12			12		1,496	1,496			
100065145	WEST HARTFORD	CT		07/14/2021		1,832		(102)			(102)		1,731	1,731			
100162781	EAST STROUDSBURG	PA		08/12/2024		1,284		(61)			(61)		1,223	1,223			
100182534	PHOENIX	AZ		12/12/2024		553		(44)			(44)		508	508			
100154182	JACKSONVILLE	FL		07/11/2024		764		(79)			(79)		685	685			
100120770	DALLAS	TX		08/25/2023		808		(76)			(76)		732	732			
100132512	FRESNO	CA		11/03/2023		502		32			32		534	534			
100171853	SCHERERVILLE	IN		10/17/2024		905		(54)			(54)		851	851			
100129371	LAWRENCEVILLE	GA		09/25/2023		814		90			90		904	904			
100102586	LAKE GROVE	NY		06/07/2023		743		57			57		800	800			
100147462	COLTON	CA		04/03/2024		733		(152)			(152)		581	581			
100129485	HENDERSON	NV		09/29/2023		890		(26)			(26)		864	864			
100138207	GARLAND	TX		12/14/2023		587		16			16		603	603			
4010084353	ALLIANCE	OH		11/26/2024		3,072		(2,444)			(2,444)		628	628			
100116830	SANTA ANA	CA		07/20/2023		937		1,113			1,113		2,051	2,051			
100109777	OCALA	FL		08/04/2023		853		(42)			(42)		811	811			
100127953	MOUNT JULIET	TN		09/08/2023		943		114			114		1,057	1,057			
100168170	FRESNO	CA		09/20/2024		244		22			22		266	266			
100152537	ROUND ROCK	TX		05/17/2024		933		146			146		1,079	1,079			
100159198	RICHMOND	VA		07/15/2024		791		(66)			(66)		725	725			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013350	OCOEE	FL		05/25/2017		1,380		625			625		2,005	2,005			
100088012	OTHELLO	WA		10/25/2022		1,390		48			48		1,437	1,437			
100154181	JACKSONVILLE	FL		07/11/2024		763		(78)			(78)		685	685			
100166442	MCKINNEY	TX		10/31/2024		919		(123)			(123)		796	796			
100054156	BRONX	NY		03/23/2021		2,602		(236)			(236)		2,367	2,367			
100074430	TAMPA	FL		12/02/2021		1,601		(222)			(222)		1,379	1,379			
100120696	LAGRANGE	GA		08/25/2023		800		125			125		925	925			
100100216	LAKEWOOD	NJ		03/17/2023		806		(37)			(37)		769	769			
100172916	GREENBELT	MD		10/25/2024		699		(90)			(90)		609	609			
100174361	NORTH FORT MYERS	FL		10/31/2024		1,024		125			125		1,150	1,150			
100167582	HAINES CITY	FL		09/19/2024		798		23			23		821	821			
100151626	LAS VEGAS	NV		05/10/2024		1,035		(35)			(35)		1,000	1,000			
100136554	VERO BEACH	FL		11/20/2023		771		(65)			(65)		706	706			
100148049	CAPE CORAL	FL		04/10/2024		2,056		(9)			(9)		2,048	2,048			
100135296	WINTER PARK	FL		11/13/2023		792		15			15		807	807			
100117176	WOODS CROSS	UT		07/20/2023		927		176			176		1,103	1,103			
100083093	PHELAN	CA		05/26/2022		992		(108)			(108)		884	884			
100158224	UNITED KINGDOM	GBR		07/09/2024		(4,126)		4,126			4,126						
100173252	SAINT LOUIS	MO		10/30/2024		775		(73)			(73)		702	702			
100118782	CONROE	TX		07/25/2023		(188)		1,016			1,016		828	828			
100159518	FORT WALTON BEACH	FL		07/15/2024		776		(78)			(78)		698	698			
100169393	CORINTH	TX		09/27/2024		1,680		(155)			(155)		1,526	1,526			
100129331	LITTLE ELM	TX		09/25/2023		2,937		96			96		3,032	3,032			
100157922	CONCORD	NC		07/09/2024		(9,824)		(23)			(23)	10,567	720	725	5		5
100168735	RIVERVIEW	FL		09/26/2024		720		(130)			(130)		589	589			
100089232	NORTH PALM BEACH	FL		01/26/2023		886		(111)			(111)		775	775			
100164568	MCKINNEY	TX		08/21/2024		781		(27)			(27)		755	755			
100173881	KISSIMMEE	FL		10/31/2024		892		(109)			(109)		783	783			
100135580	LANCASTER	CA		11/09/2023		551		(20)			(20)		531	531			
100110208	PORTSMOUTH	RI		06/30/2023		959		25			25		984	984			
100179697	ROSEVILLE	CA		11/21/2024		966		89			89		1,055	1,055			
100144663	UNITED KINGDOM	GBR		03/12/2024		(4,295)		4,459			4,459		164	164			
100164779	SURPRISE	AZ		08/26/2024		896		(3)			(3)		893	893			
100164047	MOSELEY	VA		08/21/2024		672		(115)			(115)		557	557			
100080499	SANFORD	FL		03/10/2022		18		(18)			(18)						
100060245	RENO	NV		06/25/2021		1,890		(75)			(75)		1,815	1,815			
100180200	DAWSONVILLE	GA		11/25/2024		719		(10)			(10)		708	708			
100147333	BRIELLE	NLD		03/27/2024													
100173277	STAFFORD	VA		10/30/2024		901		(53)			(53)		848	848			
100166464	EAGLE MOUNTAIN	UT		10/31/2024		936		(83)			(83)		853	853			
100171859	AUSTIN	TX		10/17/2024		974		(25)			(25)		948	948			
100172964	VICTORIA	TX		10/25/2024		2,715		(61)			(61)		2,654	2,654			
100109801	LAS VEGAS	NV		08/04/2023		7		(7)			(7)						
100114690	NORTH MIAMI BEACH	FL		06/29/2023		1,055							1,055	1,055			
100169526	VANCOUVER	WA		09/30/2024		4,797		(119)			(119)		4,678	4,678			
100138269	CAPE CORAL	FL		12/15/2023		597		(19)			(19)		578	578			
100166236	ROSEDALE	MD		09/09/2024		910		(27)			(27)		883	883			
100139910	NETHERLANDS	NLD		12/28/2023													
100160540	HENDERSON	NV		07/19/2024		773		(124)			(124)		649	649			
100171560	MADERA	CA		10/16/2024		1,577		11			11		1,588	1,588			
100174877	ARNOLD	MO		10/31/2024		744		(115)			(115)		629	629			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168457	VICTORVILLE	CA		09/25/2024		786		(76)			(76)		711	711			
100117759	BUFORD	GA		07/20/2023		1,133		(61)			(61)		1,071	1,071			
100162672	FORTH WORTH	TX		08/12/2024		929		63			63		992	992			
100175633	MANTORVILLE	MN		11/12/2024		636		(10)			(10)		627	627			
100110197	DURHAM	NC		06/30/2023		953		(1)			(1)		953	953			
100129746	MIAMI	FL		09/27/2023		1,316		(10)			(10)		1,306	1,306			
100136834	EAST FISHKILL	NY		11/27/2023		717		(9)			(9)		708	708			
100127992	ANTIOCH	TN		09/08/2023		884		94			94		978	978			
100160524	LITTLE RIVER	SC		07/19/2024		320		(32)			(32)		287	287			
100165949	SEBRING	FL		09/06/2024		904		(44)			(44)		860	860			
100138849	MIAMI	FL		12/21/2023		994		(42)			(42)		953	953			
100137200	PONCHA SPRINGS	CO		11/28/2023		721		9			9		731	731			
100154989	AVENTURA	FL		07/19/2024		854		(131)			(131)		723	723			
100142787	LAKE WORTH BEACH	FL		02/08/2024		971		(38)			(38)		933	933			
100134781	LAND O' LAKES	FL		10/30/2023		9,623		336			336		9,959	9,959			
100048521	QUEENS VILLAGE	NY		11/20/2020		1,691		(92)			(92)		1,599	1,599			
100057999	RENO	NV		06/30/2021		1,676		(115)			(115)		1,561	1,561			
100142623	PORTLAND	OR		02/08/2024		745		(59)			(59)		687	687			
100087917	SACRAMENTO	CA		10/25/2022		(11,020)		(89)			(89)	14,559	3,450	3,377	(74)		(74)
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		875		(22)			(22)		853	853			
100181929	MERIDIAN	ID		12/12/2024		852		11			11		863	863			
100143363	LEHIGH ACRES	FL		02/16/2024		563		(68)			(68)		495	495			
100139448	TUCKERTON	NJ		12/28/2023		634		(85)			(85)		549	549			
100110676	WHITE PLAINS	NY		06/30/2023		1,049		31			31		1,080	1,080			
100148605	BOYNTON BEACH	FL		04/12/2024		785		(56)			(56)		729	729			
100155024	CANYON LAKE	TX		07/19/2024		1,157		(44)			(44)		1,113	1,113			
100152429	MERIDIANVILLE	AL		05/17/2024		792		(55)			(55)		737	737			
100152702	EUGENE	OR		05/17/2024		741		1			1		741	741			
100115773	HOMESTEAD	FL		07/20/2023		943		(27)			(27)		917	917			
100157959	ATLANTA	GA		07/09/2024		738		(17)			(17)		721	721			
100135195	UPPER MARLBORO	MD		11/07/2023		622		(21)			(21)		601	601			
100076411	MAMMOTH LAKES	CA		12/23/2021		3,838		(255)			(255)		3,583	3,583			
100173585	UNITED KINGDOM	GBR		10/29/2024		84							84	84			
100120918	VILLAS	NJ		08/30/2023		2,027		24			24		2,051	2,051			
100025943	MIAMI	FL		09/20/2018		3,446		39			39		3,485	3,485			
100141796	ZEIST	NLD		01/29/2024													
100108002	MC KINNEY	TX		05/25/2023		1,270		53			53		1,322	1,322			
100171495	DOUGLASVILLE	GA		10/16/2024		985		(57)			(57)		928	928			
100087443	LAS VEGAS	NV		10/25/2022		1,587		256			256		1,843	1,843			
100118648	PLANTATION	FL		07/25/2023		797		(81)			(81)		716	716			
100153345	MONTROSS	VA		05/30/2024		695		(47)			(47)		648	648			
100120289	STATESBORO	GA		08/18/2023		751		(63)			(63)		689	689			
100168129	COPPEROPOLIS	CA		09/20/2024		274		2			2		276	276			
100042964	SIMI VALLEY	CA		05/28/2020		1,529		(159)			(159)		1,370	1,370			
100160069	ROUND ROCK	TX		07/17/2024		878		13			13		890	890			
100137632	RALEIGH	NC		12/08/2023		769		26			26		795	795			
100079711	NORTHBROOK	IL		04/08/2022		3,395		191			191		3,586	3,586			
100173812	SAINT LOUIS	MO		10/31/2024		712		(53)			(53)		659	659			
100066159	PISCATAWAY	NJ		08/02/2021		1,230		1			1		1,231	1,231			
100163829	PATTERSON	CA		09/27/2024		1,100		(115)			(115)		985	985			
100154888	SEBASTIAN	FL		07/19/2024		673		(76)			(76)		596	596			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133266	KATY	TX		11/29/2023		(9,840)		(24)			(24)	10,571	706	668	(38)		(38)
100142912	FRISCO	TX		02/09/2024		759		(71)			(71)		687	687			
100162636	GAITHERSBURG	MD		08/12/2024		789		(48)			(48)		741	741			
100184753	SAN JOSE	CA		12/17/2024		1,674		(48)			(48)		1,626	1,626			
100043380	ROSEVILLE	CA		08/13/2020		1,043		(85)			(85)		958	958			
100142024	DOVER	FL		02/29/2024		(122)		904			904		781	781			
100174027	HOUSTON	TX		10/31/2024		920		(111)			(111)		809	809			
100128154	LEWES	DE		09/18/2023		895		103			103		998	998			
100167554	LAS VEGAS	NV		09/19/2024		706		(78)			(78)		628	628			
100141121	SAN BERNARDINO	CA		01/30/2024		(329)		1,022			1,022		693	693			
100169705	ROY	UT		09/30/2024		761		(60)			(60)		701	701			
100186612	ROSEDALE	MD		12/30/2024		604		98			98		702	702			
100131765	MANCHESTER	TN		10/06/2023		896		93			93		989	989			
100166000	MARQUETTE	MI		09/06/2024		754		(31)			(31)		723	723			
100150833	ELKRIDGE	MD		05/08/2024		850		1			1		851	851			
100109363	STATEN ISLAND	NY		06/12/2023		1,010		(47)			(47)		964	964			
100174952	ELLERBE	NC		10/31/2024		459		(101)			(101)		357	357			
100132810	MIAMI	FL		11/03/2023		1,020		52			52		1,072	1,072			
100181633	LEHIGH ACRES	FL		12/11/2024		505		(52)			(52)		453	453			
100159261	AUBREY	TX		07/15/2024		834		(51)			(51)		783	783			
100164152	PALM DESERT	CA		08/21/2024		646		(86)			(86)		560	560			
100138685	KISSIMMEE	FL		02/02/2024		648		(64)			(64)		583	583			
100168592	FUQUAY VARINA	NC		09/25/2024		1,010		25			25		1,035	1,035			
100132278	LAKE LURE	NC		10/13/2023		795		70			70		865	865			
100141636	BAKERSFIELD	CA		01/30/2024		568		(67)			(67)		501	501			
100110352	HERNDON	VA		06/30/2023		1,174		(14)			(14)		1,160	1,160			
100129838	BUCKEYE	AZ		09/27/2023		1,946		25			25		1,971	1,971			
100164387	ADELANTO	CA		08/21/2024		788		(46)			(46)		741	741			
100150942	LAGRANGE	GA		05/08/2024		811		(53)			(53)		757	757			
100175210	LITTLE ELM	TX		11/05/2024		893		(36)			(36)		857	857			
100186587	LEANDER	TX		12/30/2024		613		131			131		744	744			
100110157	BEAVERTON	OR		06/30/2023		901		(21)			(21)		881	881			
100065476	CLARKSVILLE	TN		07/28/2021		1,645		(119)			(119)		1,526	1,526			
100151003	GLENDALE	AZ		05/08/2024		965		(62)			(62)		904	904			
100115506	STOCKTON	CA		07/17/2023		967		(61)			(61)		906	906			
100031138	SAN DIEGO	CA		03/29/2019		1,292		274			274		1,566	1,566			
100158542	GLADSTONE	MO		07/10/2024		627		(81)			(81)		545	545			
100158029	FOREST HILL	TX		07/09/2024		936		76			76		1,013	1,013			
100088011	FAIRFIELD	CA		10/25/2022		787		(28)			(28)		759	759			
100120070	SARASOTA	FL		08/11/2023		804		(2)			(2)		802	802			
100178347	LAVEEN	AZ		11/19/2024		388		(27)			(27)		361	361			
100137994	GULF SHORES	AL		12/13/2023		874		257			257		1,132	1,132			
100071641	NAMPA	ID		10/14/2021		1,758		(108)			(108)		1,650	1,650			
100024891	NORWALK	CA		09/20/2018		1,210		215			215		1,425	1,425			
100156705	RICHMOND HILL	GA		06/26/2024		15,389		(627)			(627)		14,763	14,763			
100078466	CAPE CORAL	FL		01/25/2022		1,322		(260)			(260)		1,061	1,061			
100137720	APEX	NC		12/08/2023		803		(5)			(5)		797	797			
100171889	PALM DESERT	CA		10/17/2024		859		(47)			(47)		812	812			
100110654	CLERMONT	FL		06/30/2023		777		18			18		796	796			
100114761	NAPLES	FL		07/07/2023		27,467		(467)			(467)		27,000	27,000			
100137475	MODESTO	CA		01/11/2024		687		(140)			(140)		547	547			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169426	NEW BEDFORD	MA		09/30/2024		499		(62)			(62)		437	437			
100136374	UNION PIER	MI		11/20/2023		894		(44)			(44)		851	851			
100137594	PALM DESERT	CA		12/08/2023		1,295		(31)			(31)		1,265	1,265			
100071936	SILVER CLIFF	CO		11/19/2021		2,190		(175)			(175)		2,015	2,015			
100039157	DUBLIN	IRL		09/27/2019		6,345		3,921			3,921		10,266	10,266			
100169659	TUCSON	AZ		09/30/2024		890		(64)			(64)		826	826			
100160189	FERN PARK	FL		07/18/2024		854		(51)			(51)		803	803			
100038508	KILDARE	IRL		09/27/2019		(1,435)		1,522			1,522		88	88			
100169676	CORVALLIS	OR		09/30/2024		781		(65)			(65)		717	717			
100153963	CAPE CORAL	FL		06/05/2024		749		76			76		825	825			
100140774	SAN BERNARDINO	CA		01/22/2024		426		(34)			(34)		392	392			
100132819	GATLINBURG	TN		11/03/2023		1,803		(45)			(45)		1,758	1,758			
100086481	MODESTO	CA		09/30/2022		(9,629)		(13)			(13)	10,514	872	806	(66)		(66)
100101596	ST GEORGE	UT		04/26/2023		1,975		(108)			(108)		1,866	1,866			
100055912	NEW ORLEANS	LA		03/26/2021		1,686		(80)			(80)		1,605	1,605			
100014528	WASHINGTON	DC		09/27/2017		1,629		211			211		1,840	1,840			
100155959	SUGARLOAF	CA		06/17/2024		845		(29)			(29)		816	816			
100156538	RALEIGH	NC		06/24/2024		3,979		(68)			(68)		3,911	3,911			
100062206	KULA	HI		07/01/2021		1,801		70			70		1,871	1,871			
100067992	SACRAMENTO	CA		09/23/2021		8,533		(305)			(305)		8,228	8,228			
100164310	BUFORD	GA		08/21/2024		872		(41)			(41)		831	831			
100164419	MONROE	NC		08/21/2024		714		(43)			(43)		671	671			
100076346	SURPRISE	AZ		01/07/2022		1,743		(105)			(105)		1,638	1,638			
100154955	CITRUS HEIGHTS	CA		07/19/2024		894		(19)			(19)		875	875			
100110608	LAUDERHILL	FL		06/30/2023		817		(5)			(5)		812	812			
100011431	CHANDLER	AZ		12/23/2016		1,602		158			158		1,761	1,761			
100086916	HAMILTON	NJ		10/24/2022		862		(23)			(23)		839	839			
100134746	WINCHESTER	CA		10/30/2023		771		(7)			(7)		765	765			
100090870	SIMI VALLEY	CA		01/31/2023		1,972		51			51		2,023	2,023			
100010790	HESPERUS	CO		12/23/2016		1,211		56			56		1,266	1,266			
100147549	ORLANDO	FL		04/03/2024		813		(100)			(100)		714	714			
100142273	PHOENIX	AZ		03/15/2024		724		(143)			(143)		581	581			
100146748	VISALIA	CA		03/20/2024		476		(105)			(105)		371	371			
100116896	COLFAX	CA		07/20/2023		915		177			177		1,093	1,093			
100153357	SALUDA	NC		05/30/2024		703		(37)			(37)		666	666			
100171890	SPRLNGVLLLE	UT		10/17/2024		919		(46)			(46)		873	873			
100068478	FRISCO	TX		08/25/2021		1,756		(111)			(111)		1,645	1,645			
100025780	TACOMA	WA		09/20/2018		1,148		143			143		1,290	1,290			
100090622	NEWARK	NJ		12/29/2022		593		(70)			(70)		524	524			
100167574	ANNA	TX		09/19/2024		(9,790)		(76)			(76)	10,550	684	646	(38)		(38)
100140969	RENO	NV		03/28/2024		693		(134)			(134)		559	559			
100029538	ELK GROVE	CA		10/26/2018		1,281		182			182		1,464	1,464			
100028465	MIAMI	FL		10/26/2018		1,042		77			77		1,118	1,118			
100127983	CLARKSVILLE	TN		09/08/2023		838		44			44		882	882			
100160071	ANCHORAGE	AK		07/17/2024		791		(59)			(59)		732	732			
100181252	FREDERICK	MD		12/06/2024		478		(60)			(60)		417	417			
100175904	STEPHENSON	VA		11/14/2024		500		(34)			(34)		466	466			
100181969	EUGENE	OR		12/12/2024		806		(12)			(12)		795	795			
100172816	PHOENIX	AZ		12/06/2024		832		(60)			(60)		772	772			
100025594	WASHINGTON	DC		09/20/2018		1,111		70			70		1,181	1,181			
100129501	MINNEAPOLIS	MN		09/29/2023		815		(36)			(36)		779	779			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179677	STOCKTON	CA		11/21/2024		1,057		232			232		1,289	1,289			
100169524	MURFREESBORO	TN		09/30/2024		(9,838)		(37)			(37)	10,524	649	520	(129)		(129)
100148874	PLEASANT HILL	CA		04/17/2024		804		(33)			(33)		772	772			
100024896	WILMINGTON	CA		09/20/2018		1,730		54			54		1,784	1,784			
100145577	UNITED KINGDOM	GBR		03/12/2024		(4,506)		4,506			4,506						
100166066	BRYAN	TX		09/09/2024		762		(52)			(52)		711	711			
100169132	YUKON	OK		09/27/2024		835		(42)			(42)		793	793			
100168462	CHARLOTTE	NC		09/25/2024		17,084		(502)			(502)		16,582	16,582			
100120376	CORVALLIS	OR		08/18/2023		902		(10)			(10)		892	892			
100140077	ATLANTA	GA		01/09/2024		795		(31)			(31)		764	764			
100158051	OCALA	FL		07/09/2024		1,235		(17)			(17)		1,218	1,218			
100071805	BOYNTON BEACH	FL		10/14/2021		1,666		(132)			(132)		1,534	1,534			
100115895	QUEEN CREEK	AZ		07/20/2023		1,729		241			241		1,970	1,970			
100024675	ROCKLIN	CA		09/20/2018		(8,816)		4			4	10,505	1,692	1,673	(20)		(20)
100141027	ROCKWALL	TX		02/20/2024		956		(82)			(82)		874	874			
100179895	SACRAMENTO	CA		11/25/2024		1,041		248			248		1,289	1,289			
100120397	HIGHLAND	CA		08/18/2023		704		(21)			(21)		683	683			
100172413	DILLARD	GA		10/23/2024		856		(72)			(72)		783	783			
100143047	COLLEGE STATION	TX		02/14/2024		679		(89)			(89)		590	590			
100172479	DAWSONVILLE	GA		10/23/2024		855		(50)			(50)		805	805			
100141494	TOLLESON	AZ		01/30/2024		4,206		86			86		4,292	4,292			
100179614	WEST HARTFORD	CT		11/21/2024		819		(54)			(54)		765	765			
100174195	RUNNING SPRINGS	CA		10/31/2024		717		(70)			(70)		646	646			
100013914	PEABODY	MA		05/25/2017		1,586		48			48		1,633	1,633			
100170396	REDLANDS	CA		10/09/2024		855		(79)			(79)		776	776			
100140387	OVIEDO	FL		01/18/2024		815		(11)			(11)		803	803			
100049953	LESLIE	MO		11/20/2020		1,155		(285)			(285)		870	870			
100118802	DAVENPORT	FL		08/30/2023		825		(69)			(69)		756	756			
100138773	ANTIOCH	TN		12/21/2023		322		(27)			(27)		295	295			
100174174	RED OAK	TX		10/31/2024		5,810		(336)			(336)		5,474	5,474			
100138897	CEDAR PARK	TX		12/21/2023		804		(57)			(57)		747	747			
100186435	BRIDGEPORT	CT		12/30/2024		544		(7)			(7)		537	537			
100171736	MABLETON	GA		10/17/2024		854		(95)			(95)		759	759			
100153608	VICTORVILLE	CA		05/31/2024		1		(1)			(1)						
100133959	WATERBURY	CT		10/25/2023		650		(38)			(38)		612	612			
100164094	MIAMI	FL		08/21/2024		734		(3)			(3)		731	731			
100076621	TEMECULA	CA		12/16/2021		3		(3)			(3)						
100175966	LAS VEGAS	NV		11/14/2024		903		178			178		1,081	1,081			
100131930	SARASOTA	FL		10/13/2023		(13,362)		1			1	14,502	1,141	1,028	(113)		(113)
100137012	PARRISH	FL		11/28/2023		877		217			217		1,095	1,095			
100048858	FREDERICKSBURG	VA		11/20/2020		1,692		(238)			(238)		1,454	1,454			
100135154	MONROE	NY		12/15/2023		672		52			52		724	724			
100175231	RIVIERA BEACH	FL		11/05/2024		849		(63)			(63)		786	786			
100112259	METHUEN	MA		06/29/2023		1,337		951			951		2,288	2,288			
100090838	DALLAS	TX		01/06/2023		3,818		(141)			(141)		3,678	3,678			
100164449	PORT SAINT LUCIE	FL		08/21/2024		484		(62)			(62)		421	421			
100150968	HILTON HEAD ISLAND	SC		05/08/2024		124,043		(2,431)			(2,431)		121,612	121,612			
100143693	NEWTON	NJ		02/22/2024		449		(43)			(43)		406	406			
100119355	MCKINNEY	TX		07/31/2023		(13,542)		15			15	14,502	975	905	(69)		(69)
100086502	GRASS VALLEY	CA		09/30/2022		(13,782)		(53)			(53)	14,537	702	738	37		37
100082237	HOUSTON	TX		04/14/2022		1,260		(158)			(158)		1,102	1,102			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119852	LAS VEGAS	NV		08/10/2023		840		(1)			(1)		839	839			
100170190	MCKINNEY	TX		10/08/2024		1,091		(63)			(63)		1,028	1,028			
100102458	PANAMA CITY BEACH	FL		06/07/2023		969							969	969			
100179792	SAVANNAH	GA		11/21/2024		941		(60)			(60)		881	881			
100053363	MESA	AZ		03/23/2021		2,663		(107)			(107)		2,557	2,557			
100140013	ATLANTA	GA		01/09/2024		806		(40)			(40)		766	766			
100137033	ORLANDO	FL		11/28/2023		636		(15)			(15)		621	621			
100161345	STEPHENSON	VA		07/25/2024		787		(83)			(83)		705	705			
100171436	EUGENE	OR		10/16/2024		907		(45)			(45)		862	862			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		882		(327)			(327)		554	554			
100151458	CHARLOTTE	NC		05/10/2024		763		(25)			(25)		739	739			
100156423	LINDEN	NJ		06/24/2024		751		(41)			(41)		710	710			
100014676	SAN GABRIEL	CA		09/27/2017		3,217		58			58		3,275	3,275			
100115930	LEWISVILLE	TX		07/20/2023		887		(33)			(33)		854	854			
100117374	WILSON	NC		07/20/2023		(2,343)		4,047			4,047		1,704	1,704			
100028391	QUINCY	MA		10/26/2018		1,665		(146)			(146)		1,519	1,519			
100135559	ALPHARETTA	GA		11/13/2023		929		21			21		950	950			
100148658	KISSIMMEE	FL		04/15/2024		707		(29)			(29)		678	678			
100172422	DAWSONVILLE	GA		10/23/2024		788		(64)			(64)		724	724			
100171476	FRESNO	CA		10/16/2024		906		(58)			(58)		847	847			
100157776	MONROE	NC		08/01/2024		6,639		(362)			(362)		6,276	6,276			
100186256	BUFORD	GA		12/27/2024		610		(32)			(32)		578	578			
100179893	VALPARAISO	IN		11/25/2024		648		239			239		887	887			
100162677	WESLEY CHAPEL	FL		08/12/2024		823		(38)			(38)		785	785			
100119748	HARTFORD	CT		08/08/2023		794		(36)			(36)		757	757			
100029394	ROCKAWAY PARK	NY		10/26/2018		1,234		159			159		1,393	1,393			
100185321	FRISCO	TX		12/20/2024		599		42			42		641	641			
100160086	SAINT PAUL	MN		07/17/2024		720		(53)			(53)		667	667			
100115612	FRESNO	CA		07/19/2023		790		(52)			(52)		738	738			
100145015	UNITED KINGDOM	GBR		03/12/2024		115		(67)			(67)		49	49			
100147274	WATERBURY	CT		03/28/2024		673		(32)			(32)		641	641			
100135844	LEBANON	TN		11/10/2023		754		7			7		762	762			
100173336	LOGANVILLE	GA		10/30/2024		781		(86)			(86)		695	695			
100086717	RIVERSIDE	CA		09/30/2022		2,509		5			5		2,514	2,514			
100138867	KANSAS CITY	MO		12/21/2023		728		(48)			(48)		679	679			
100147590	LOS ANGELES	CA		04/04/2024		603		(119)			(119)		484	484			
100079627	HOLLYWOOD	FL		04/08/2022		1,448		(136)			(136)		1,312	1,312			
100118086	MIAMI	FL		07/20/2023		662		(92)			(92)		570	570			
100173995	STAR	ID		10/31/2024		500		(62)			(62)		438	438			
100136193	GALVESTON	TX		11/20/2023		524		(34)			(34)		490	490			
100047913	LAKE WORTH	FL		11/20/2020		1,378		(187)			(187)		1,191	1,191			
100181627	LANSING	IL		12/11/2024		419		62			62		481	481			
100165893	GLENDALE	AZ		08/30/2024		(9,641)		(138)			(138)	10,526	747	745		(2)	(2)
100087261	FOREST GROVE	OR		10/25/2022		11,268		888			888		12,156	12,156			
100068270	TAMPA	FL		08/25/2021		1,526		(44)			(44)		1,481	1,481			
100158096	LAND O LAKES	FL		07/09/2024		765		(18)			(18)		747	747			
100087251	PANAMA CITY BEACH	FL		10/25/2022		1,675		278			278		1,952	1,952			
100149505	LODI	CA		04/26/2024		872		(37)			(37)		835	835			
100101967	DALLAS	TX		04/14/2023		747		(156)			(156)		591	591			
100145202	UNITED KINGDOM	GBR		03/12/2024		69		(69)			(69)						
100156939	UNITED KINGDOM	GBR		06/27/2024		45							45	45			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115920	LINCOLN	RI		07/20/2023		838		(48)			(48)		790	790			
100110407	DURHAM	NC		06/30/2023		945		14			14		959	959			
100176858	JACKSONVILLE	FL		11/15/2024		624		(88)			(88)		536	536			
100169964	GILBERT	AZ		11/08/2024		921		(36)			(36)		885	885			
100151430	MONROE	NC		05/10/2024		823		9			9		832	832			
100168848	UNITED KINGDOM	GBR		09/26/2024		81							81	81			
100054885	COLD SPRING	NY		03/23/2021		1,176		(201)			(201)		975	975			
100168694	LEADVILLE	CO		09/25/2024		904		(44)			(44)		860	860			
100102682	IRVING	TX		06/22/2023		784		(174)			(174)		611	611			
100165818	METAIRIE	LA		08/29/2024		32		(32)			(32)						
100152373	N LAS VEGAS	NV		05/17/2024		762		(51)			(51)		712	712			
100152628	ACWORTH	GA		05/17/2024		833		2			2		835	835			
100172874	NEW BRAUNFELS	TX		10/25/2024		869		(53)			(53)		817	817			
100166923	BROADVIEW	IL		09/13/2024		765		(63)			(63)		702	702			
100169278	METAIRIE	LA		09/27/2024		53		(53)			(53)						
100137662	COTTONWOOD	AZ		12/08/2023		817		(2)			(2)		815	815			
100161296	PORTLAND	OR		07/25/2024		884		(81)			(81)		804	804			
100165649	HIALEAH	FL		10/04/2024		814		(155)			(155)		659	659			
100171925	WOODBURY	MN		10/17/2024		978		(40)			(40)		937	937			
100163346	GLEN BURNIE	MD		08/13/2024		967		(86)			(86)		881	881			
100069607	SALEM	OR		09/01/2021		4,654		31			31		4,686	4,686			
100149595	HUTTO	TX		04/26/2024		818		(16)			(16)		802	802			
100164021	ASHEVILLE	NC		08/21/2024		733		(80)			(80)		653	653			
100014823	OLYMPIC VALLEY	CA		11/28/2017		1,565		(89)			(89)		1,476	1,476			
100162785	SEALY	TX		08/12/2024		2,913		(58)			(58)		2,855	2,855			
100182658	BELLEMONT	AZ		12/12/2024		559		(24)			(24)		535	535			
100119075	GAITHERSBURG	MD		07/27/2023		636		(73)			(73)		563	563			
100138248	LAUDERDALE LAKES	FL		12/14/2023		7		(7)			(7)						
100120287	AUBREY	TX		08/18/2023		(860)		860			860						
100163111	ANNA	TX		08/13/2024		828		(48)			(48)		780	780			
4010067287	HOUSTON	TX		02/29/2024		772		(43)			(43)		729	729			
100174157	THOUSAND OAKS	CA		10/31/2024		794		(13)			(13)		781	781			
100025113	VAN NUYS	CA		09/20/2018		1,553		(161)			(161)		1,391	1,391			
100152614	NORCROSS	GA		05/17/2024		2,030		(87)			(87)		1,943	1,943			
100168455	CONCORD	NC		09/25/2024		48,420		(1,754)			(1,754)		46,666	46,666			
100157547	AMSTERDAM	NLD		06/28/2024													
100157565	AMSTERDAM	NLD		06/28/2024													
100162673	FORT WORTH	TX		08/12/2024		923		63			63		986	986			
100153877	LOS ANGELES	CA		06/05/2024		872		(8)			(8)		864	864			
100135236	LINDEN	TN		11/08/2023		781		2			2		783	783			
100012795	MIAMI	FL		05/25/2017		1,225		49			49		1,274	1,274			
100172579	CLOVIS	CA		10/23/2024		916		(59)			(59)		857	857			
100127597	OLIVEHURST	CA		09/08/2023		821		(32)			(32)		789	789			
100182152	WESLEY CHAPEL	FL		12/12/2024		1,902		(101)			(101)		1,801	1,801			
100141819	DEVENTER	NLD		01/29/2024		(14,466)						14,468	2		(2)		(2)
100115712	RICHARDSON	TX		07/20/2023		958		18			18		975	975			
100109333	APEX	NC		06/12/2023		963		(39)			(39)		925	925			
100071525	EVERETT	WA		10/14/2021		1,823		(110)			(110)		1,713	1,713			
100151751	WESLEY CHAPEL	FL		05/10/2024		677		(88)			(88)		588	588			
100180545	WINCHESTER	TN		11/26/2024		533		(82)			(82)		452	452			
100162611	MARIPOSA	CA		08/12/2024		816		(37)			(37)		778	778			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171904	ARGYLE	TX		10/17/2024		901		(55)			(55)		846	846			
100164055	DAVENPORT	FL		08/21/2024		29		(29)			(29)						
100115956	SURPRISE	AZ		07/20/2023		1,086		117			117		1,203	1,203			
100158613	SPOKANE	WA		07/10/2024		749		(32)			(32)		717	717			
100115408	RALEIGH	NC		07/17/2023		793		1			1		794	794			
100132626	FERNDALE	WA		11/03/2023		9		(9)			(9)						
100138805	HOWELL	NJ		12/21/2023		744		(46)			(46)		697	697			
100018314	NASHVILLE	TN		06/27/2018		2,237		(117)			(117)		2,121	2,121			
100115527	FLORIDA CITY	FL		07/17/2023		833		(23)			(23)		811	811			
100140285	SUMMIT	IL		01/18/2024		657		(59)			(59)		598	598			
100044585	ANTIOCH	CA		11/19/2020		1,712		(323)			(323)		1,389	1,389			
100171881	PRINCETON	TX		10/17/2024		907		(64)			(64)		843	843			
100156001	BONITA SPRINGS	FL		06/18/2024		684		(95)			(95)		589	589			
100110351	AUBREY	TX		06/30/2023		1,028		53			53		1,081	1,081			
100150077	LIBERTY HILL	TX		06/14/2024		828		10			10		839	839			
100168471	MONROE	NC		09/25/2024		928		3			3		930	930			
100137335	MILFORD	CT		12/01/2023		914		37			37		952	952			
100165415	FRESNO	CA		08/29/2024		1,674		(57)			(57)		1,618	1,618			
100148427	LAS VEGAS	NV		04/12/2024		1,004		75			75		1,079	1,079			
100181990	ATLANTA	GA		12/12/2024		913		79			79		993	993			
100157691	ASHEVILLE	NC		06/28/2024		973		(109)			(109)		864	864			
100150600	DALLAS	TX		05/03/2024		1,200		(89)			(89)		1,111	1,032		(79)	(79)
100173216	ALBANY	NY		10/30/2024		756		(46)			(46)		709	709			
100101858	SAN FERNANDO	CA		04/06/2023		712		(53)			(53)		659	659			
100180739	CHATTANOOGA	TN		11/26/2024		892		(35)			(35)		857	857			
100109257	TUCSON	AZ		07/21/2023		800		(29)			(29)		771	771			
100119004	VALRICO	FL		07/27/2023		707		(118)			(118)		589	589			
100128529	BELTSVILLE	MD		09/15/2023		2,195		(39)			(39)		2,156	2,156			
100147737	BROOMFIELD	CO		04/08/2024		25,897		(4)			(4)		25,893	25,893			
100136507	GEORGETOWN	SC		11/20/2023		639		16			16		655	655			
100151048	ROSEVILLE	CA		05/08/2024		1,617		161			161		1,777	1,777			
100119659	CALDWELL	ID		08/08/2023		7		(7)			(7)						
100132418	CLARKSTON	GA		11/03/2023		599		7			7		606	606			
100067737	OLYMPIA	WA		09/23/2021		1,729		(92)			(92)		1,637	1,637			
100162902	CALIFORNIA	MD		08/12/2024		970		(25)			(25)		945	945			
100152404	KNOXVILLE	TN		05/17/2024		745		(1)			(1)		744	744			
100151669	ATLANTA	GA		05/10/2024		4,688		(123)			(123)		4,565	4,565			
100127318	FLORAL PARK	NY		08/30/2023		547		1,168			1,168		1,715	1,715			
100100674	LONG BRANCH	NJ		04/28/2023		1,164		214			214		1,378	1,378			
100176836	ATLANTA	GA		11/15/2024		527		(72)			(72)		456	456			
100170066	YUMA	AZ		11/08/2024		530		(94)			(94)		436	436			
100087166	DEERFIELD BEACH	FL		10/25/2022		1,122		87			87		1,209	1,209			
100024659	BERKELEY	CA		09/20/2018		1,184		(114)			(114)		1,070	1,070			
100164176	LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024		807		(33)			(33)		774	774			
100133713	ROSEVILLE	CA		10/23/2023		938		124			124		1,062	1,062			
100169512	TIGARD	OR		09/30/2024		549		(32)			(32)		516	516			
100115832	SPOKANE VALLEY	WA		07/20/2023		995		65			65		1,059	1,059			
100154758	MIAMI	FL		07/19/2024		874		(43)			(43)		831	831			
100165392	GEORGETOWN	TX		08/29/2024		792		(32)			(32)		760	760			
100110609	KISSIMMEE	FL		06/30/2023		1,047		45			45		1,092	1,092			
100164240	SPRINGDALE	AR		08/21/2024		883		4			4		887	887			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108178	LANCASTER	CA		05/24/2023		(105)		105			105						
100164924	PHILADELPHIA	PA		08/28/2024		680		(22)			(22)		658	658			
100147041	TWAIN HARTE	CA		03/27/2024		740		(41)			(41)		699	699			
100185098	TUCSON	AZ		12/20/2024		547		41			41		589	589			
100114802	PORT CHARLOTTE	FL		07/10/2023		937		47			47		984	984			
100013161	STAR	ID		05/25/2017		1,008		187			187		1,195	1,126		(69)	(69)
100169855	ZEPHYRHILLS	FL		09/30/2024		1,743		160			160		1,903	1,903			
100155016	CINCINNATI	OH		07/19/2024		796		31			31		827	827			
100161031	PARRISH	FL		07/24/2024		763		(61)			(61)		702	702			
100048191	PALMDALE	CA		11/20/2020		1,577		(327)			(327)		1,250	1,250			
100137807	ALPHARETTA	GA		12/08/2023		15,597		282			282		15,879	15,879			
100120355	AUBURN	GA		08/18/2023		781		(47)			(47)		733	733			
100120071	DURHAM	NC		08/11/2023		114,968		(1,489)			(1,489)		113,478	113,478			
100136988	SAINT LOUIS	MO		11/28/2023		710		(25)			(25)		685	685			
100153651	MIDWAY	GA		05/31/2024		992		(82)			(82)		910	910			
100147335	RIJSWIJK	NLD		03/27/2024													
100132257	DEEPHAVEN	MN		10/13/2023		819		(40)			(40)		779	779			
100145438	UNITED KINGDOM	GBR		03/12/2024		60		(60)			(60)						
100153107	HARTFORD	CT		06/27/2024		637		(93)			(93)		544	544			
100110193	CARY	NC		06/30/2023		1,020		35			35		1,055	1,055			
100166206	CYPRESS	TX		09/09/2024		934		124			124		1,058	1,058			
100135752	ANNA	TX		11/10/2023		786		(84)			(84)		702	702			
100088091	JACKSONVILLE	FL		10/25/2022		670		(31)			(31)		639	639			
100162660	PLAINFIELD	IL		08/12/2024		23,454		589			589		24,043	24,043			
100185101	TUCSON	AZ		12/20/2024		546		42			42		589	589			
100176757	COLONIAL BEACH	VA		11/15/2024		578		(50)			(50)		528	528			
100158075	CHANDLER	AZ		07/09/2024		847		(3)			(3)		844	844			
100161134	MEDINA	MN		07/24/2024		896		34			34		929	929			
100185113	TUCSON	AZ		12/20/2024		546		43			43		589	589			
100048616	CARY	NC		11/20/2020		1,397		(358)			(358)		1,039	1,039			
100145224	UNITED KINGDOM	GBR		03/12/2024		88		(38)			(38)		51	51			
100099975	BOCA RATON	FL		03/28/2023		1,185		5			5		1,190	1,190			
100131934	WAKE FOREST	NC		10/13/2023		958		42			42		1,001	1,001			
100157889	SANTA ROSA BEACH	FL		07/09/2024		5,775		(123)			(123)		5,651	5,651			
100081629	APOPKA	FL		03/24/2022		21		(21)			(21)						
100024689	PORT CHESTER	NY		09/20/2018		956		486			486		1,442	1,442			
100114843	FREDERICK	MD		07/10/2023		975		22			22		997	997			
100120279	LEHIGH ACRES	FL		08/18/2023		707		(45)			(45)		661	661			
100130284	KISSIMMEE	FL		09/28/2023		529		(43)			(43)		486	486			
100025703	COMPTON	CA		09/20/2018		1,136		166			166		1,302	1,302			
100155007	HAWLEY	PA		07/19/2024		715		(13)			(13)		702	702			
100169500	MONTEREY	CA		09/30/2024		513		4			4		517	517			
100148436	ROSEVILLE	CA		04/12/2024		1,005		71			71		1,076	1,076			
100158618	SPOKANE	WA		07/10/2024		753		(48)			(48)		706	706			
100049080	DUNCANNON	PA		11/20/2020		828		78			78		907	907			
100168645	PARLIER	CA		09/25/2024		812		(51)			(51)		762	762			
100043861	SANTA ROSA	CA		08/19/2020		1,274		(169)			(169)		1,105	1,105			
100165321	TULARE	CA		08/29/2024		1,284		(10)			(10)		1,274	1,274			
100175671	NORTHWOOD	OH		11/12/2024		839		(77)			(77)		762	762			
100164322	DENTON	TX		08/21/2024		825		(31)			(31)		794	794			
100172431	DALLAS	GA		10/23/2024		931		68			68		999	999			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172978	FREDERICKSBURG	VA		10/25/2024		830		(57)			(57)		774	774			
100140839	BOISE	ID		03/06/2024		54		(54)			(54)						
100185102	TUCSON	AZ		12/20/2024		545		44			44		589	589			
100149438	BANNER ELK	NC		04/24/2024		1,188		42			42		1,230	1,230			
100065746	FULLERTON	CA		07/28/2021		1,174		(135)			(135)		1,039	1,039			
100140358	LAND O LAKES	FL		01/18/2024		933		(4)			(4)		929	929			
100185099	TUCSON	AZ		12/20/2024		545		44			44		589	589			
100158670	CLINTON	MD		07/10/2024		1,006		149			149		1,155	1,155			
100156431	INDIAN TRAIL	NC		06/24/2024		770		(47)			(47)		723	723			
100172468	APEX	NC		10/23/2024		898		(61)			(61)		837	837			
100153228	LEHIGH ACRES	FL		05/30/2024		816		14			14		831	831			
100150791	COTTAGE GROVE	MN		05/08/2024		794		(55)			(55)		739	739			
100156402	APEX	NC		06/24/2024		817		(34)			(34)		783	783			
100156403	APEX	NC		06/24/2024		817		(34)			(34)		783	783			
100156404	APEX	NC		06/24/2024		817		(34)			(34)		783	783			
100185379	PALMETTO	FL		12/20/2024		899		134			134		1,033	1,033			
100144531	LAKEWOOD	OH		04/26/2024		1,824		(30)			(30)		1,795	1,795			
100081409	KENAI	AK		03/18/2022		1,670		101			101		1,771	1,771			
100136105	ABILENE	TX		12/18/2023		667		(69)			(69)		598	598			
100147236	WATERBURY	CT		03/28/2024		699		(43)			(43)		656	656			
100175981	DOVER	NH		11/14/2024		903		54			54		957	957			
100173741	WEST CHESTER	PA		10/30/2024		789		(105)			(105)		685	685			
100147897	LA PLATA	MD		04/08/2024		1,029		121			121		1,150	1,150			
100143748	BRIDGEPORT	CT		04/05/2024		1,626		(63)			(63)		1,563	1,563			
100175602	LONG BEACH	CA		11/12/2024		36		(36)			(36)						
100136778	ALBUQUERQUE	NM		11/27/2023		747		574			574		1,321	1,321			
100074446	MIRAMAR	FL		12/02/2021		2,454		(145)			(145)		2,309	2,309			
100128291	REISTERSTOWN	MD		09/14/2023		570		(71)			(71)		499	499			
100127939	COLUMBIA	TN		09/08/2023		998		291			291		1,289	1,289			
100079265	TAMPA	FL		02/28/2022		1,352		(228)			(228)		1,123	1,123			
100079369	MURRIETA	CA		03/17/2022		21		(21)			(21)						
100065225	COLORADO SPRINGS	CO		07/14/2021		1,863		(70)			(70)		1,793	1,793			
100169167	STAR	ID		09/27/2024		849		(41)			(41)		808	808			
100136231	ST. GEORGE	UT		11/20/2023		720		(23)			(23)		697	697			
100110181	MURPHYS	CA		06/30/2023		988		109			109		1,098	1,098			
100135431	CAMBRIDGE	MA		11/13/2023		3,999		16			16		4,015	4,015			
100120591	PHOENIX	AZ		08/18/2023		488		14			14		502	502			
100054743	MONTEBELLO	CA		03/23/2021		1,052		(287)			(287)		765	765			
100120038	MIDLAND	TX		08/11/2023		1,083		(28)			(28)		1,055	1,055			
100046060	VIRGINIA BEACH	VA		11/25/2020		1,416		36			36		1,452	1,452			
100090149	SPOKANE	WA		01/13/2023		662		(57)			(57)		605	605			
100044382	YONKERS	NY		11/19/2020		744		(29)			(29)		715	715			
100132059	ELLIJAY	GA		10/13/2023		928		9			9		937	937			
100169501	MOUNT SINAI	NY		09/30/2024		568		(72)			(72)		496	496			
100186266	ORLANDO	FL		12/27/2024		3,692		(170)			(170)		3,522	3,522			
100161298	BENTONVILLE	AR		07/25/2024		863		15			15		878	878			
100080814	KISSIMMEE	FL		03/15/2022		1,302		(179)			(179)		1,123	1,123			
100112223	CHULA VISTA	CA		06/29/2023		(11,377)		2,013			2,013	10,426	1,062	998	(64)		(64)
100180563	MIAMI	FL		11/26/2024		590		(54)			(54)		535	535			
100168476	ARGYLE	TX		09/25/2024		956		17			17		974	974			
100141259	TAMPA	FL		01/30/2024		559		(56)			(56)		503	503			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146976	ANNA	TX		03/26/2024		2,883		(7)			(7)		2,876	2,876			
100102569	LANCASTER	PA		06/07/2023		77		18			18		95	95			
100142915	ORLANDO	FL		02/09/2024		761		(59)			(59)		702	702			
100149012	PHOENIX	AZ		04/19/2024		1,312		(81)			(81)		1,231	1,231			
100170342	MESQUITE	NV		10/08/2024		11,985		(150)			(150)		11,835	11,835			
100165324	SCOTTSDALE	AZ		08/29/2024		1,279		(95)			(95)		1,184	1,184			
100140834	BOISE	ID		03/06/2024		54		(54)			(54)						
100133119	HOLBROOK	MA		11/29/2023		679		(13)			(13)		666	666			
100157848	EL DORADO HILLS	CA		07/09/2024		870		38			38		908	908			
100120685	CLIFTON	NJ		08/25/2023		788		(72)			(72)		716	716			
100119458	PAWTUCKET	RI		07/31/2023		793		5			5		798	798			
100167412	VENICE	FL		09/16/2024		3,371		6			6		3,376	3,376			
100128730	JACKSONVILLE	FL		09/21/2023		782		5			5		787	787			
100137488	MANCHESTER	CT		01/11/2024		726		(16)			(16)		710	710			
100115756	IONE	CA		07/20/2023		2,093		(79)			(79)		2,014	2,014			
100102057	ROSENBERG	TX		04/14/2023		619		(147)			(147)		472	472			
100013312	FREDERICKSBURG	VA		05/25/2017		850		507			507		1,357	1,357			
100080047	PONTE VERDE BEACH	FL		04/08/2022		1,498		(80)			(80)		1,419	1,419			
100064303	WESTLAKE	FL		07/01/2021		1,768		135			135		1,903	1,903			
100078668	ST CHARLES	IL		02/02/2022		1,178		(130)			(130)		1,048	1,048			
100138307	PITTSBORO	NC		12/18/2023		801		(2)			(2)		799	799			
100019644	SPRING VALLEY	CA		07/26/2018		1,686		(42)			(42)		1,644	1,644			
100172612	MAGNA	UT		10/23/2024		926		(50)			(50)		876	876			
100049710	TRUMBULL	CT		11/20/2020		1,304		(190)			(190)		1,115	1,115			
100151953	FRESNO	CA		06/14/2024		724		(57)			(57)		667	667			
100147690	ALBUQUERQUE	NM		04/05/2024		47,814		(1,522)			(1,522)		46,292	46,292			
100174763	CONYERS	GA		10/31/2024		872		(120)			(120)		752	752			
100116904	JERSEY CITY	NJ		07/20/2023		(1,850)		3,242			3,242		1,391	1,391			
100025007	OAKLEY	CA		09/20/2018		748		(99)			(99)		649	649			
100131631	ALTUS	OK		10/06/2023		775		53			53		827	827			
100162942	NAPLES	FL		08/12/2024		1,652		(60)			(60)		1,592	1,592			
100186549	RATHDRUM	ID		12/30/2024		516		(22)			(22)		494	494			
100117854	RUSKIN	FL		07/20/2023		457		30			30		487	487			
100101669	LACEY	WA		04/26/2023		1,278		38			38		1,316	1,316			
100133673	LAS VEGAS	NV		10/23/2023		791		(9)			(9)		782	782			
100182512	FEDERAL WAY	WA		12/12/2024		570		8			8		578	578			
100053496	MIAMI	FL		03/23/2021		2,347		(256)			(256)		2,090	2,090			
100117243	JURUPA VALLEY	CA		07/20/2023		1,037		495			495		1,531	1,531			
100152308	WESLEY CHAPEL	FL		05/17/2024		768		(56)			(56)		712	712			
100088057	LAS VEGAS	NV		10/25/2022		21,660		193			193		21,852	21,852			
100133596	WEST PALM BEACH	FL		10/23/2023		752		22			22		774	774			
100161068	SURPRISE	AZ		07/24/2024		994		133			133		1,128	1,128			
100171636	CELINA	TX		10/16/2024		941		(87)			(87)		854	854			
100180559	SACRAMENTO	CA		11/26/2024		438		(53)			(53)		384	384			
100133803	SPRING	TX		10/20/2023		681		(47)			(47)		634	634			
100165006	AVENTURA	FL		08/28/2024		1,073		(56)			(56)		1,017	1,017			
100175248	HOMESTEAD	FL		11/05/2024		856		(53)			(53)		803	803			
100010842	TUKWILA	WA		12/23/2016		2,601		(287)			(287)		2,314	2,314			
100132285	BREMERTON	WA		10/13/2023		1,931		10			10		1,941	1,941			
100155089	OCALA	FL		07/19/2024		791		(144)			(144)		647	647			
100136292	APEX	NC		11/20/2023		1,702		19			19		1,721	1,721			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119714	TOMS RIVER	NJ		08/08/2023		773		(35)			(35)		738	738			
100128794	CYPRESS	TX		09/21/2023		770		13			13		784	784			
100119326	TOOELE	UT		07/31/2023		871		5			5		876	876			
100159703	MIAMI	FL		08/23/2024		761		(126)			(126)		636	636			
100080972	MANCHACA	TX		03/18/2022		2,404		144			144		2,547	2,547			
100100031	BALTIMORE	MD		03/28/2023		684		49			49		732	732			
100169034	SAN DIEGO	CA		09/27/2024		717		(77)			(77)		640	640			
100038892	DUBLIN	IRL		09/27/2019		2,559		2,383			2,383		4,942	4,942			
100160044	PFLUGERVILLE	TX		07/17/2024		812		36			36		849	849			
100086186	CONROE	TX		10/07/2022		824		(91)			(91)		733	733			
100179615	DAWSONVILLE	GA		11/21/2024		10,981		(243)			(243)		10,738	10,738			
100090295	MIAMI	FL		01/13/2023		601		(122)			(122)		478	478			
100160145	DAWSONVILLE	GA		07/17/2024		712		(82)			(82)		630	630			
100159057	LAYTON	UT		08/15/2024		1,477		(87)			(87)		1,391	1,391			
100119484	BENTONVILLE	AR		07/31/2023		2,071		(42)			(42)		2,029	2,029			
100139956	GILBERT	AZ		01/09/2024		816		(39)			(39)		777	777			
100045235	BOULDER	CO		11/25/2020		2,356		(136)			(136)		2,220	2,220			
100162007	KENNETT SQUARE	PA		07/31/2024		17		(17)			(17)						
100179786	MINT HILL	NC		11/21/2024		934		(56)			(56)		879	879			
100152387	POOLER	GA		05/17/2024		797		8			8		806	806			
100169674	PAGOSA SPRINGS	CO		09/30/2024		783		(77)			(77)		706	706			
100181336	SLAUGHTER	LA		12/06/2024		591		(2)			(2)		589	589			
100138343	CAPE CORAL	FL		12/18/2023		11,003		(44)			(44)		10,960	10,960			
100060293	DALLAS	TX		06/25/2021		2,370		(77)			(77)		2,292	2,292			
100185395	FRESNO	CA		12/20/2024		1,078		143			143		1,221	1,221			
100055898	NEW ORLEANS	LA		03/26/2021		1,940		(133)			(133)		1,807	1,807			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		1,297		161			161		1,457	1,457			
100109379	PORT SAINT LUCIE	FL		06/12/2023		1,223		34			34		1,256	1,256			
100179899	ARGYLE	TX		11/25/2024		1,000		177			177		1,176	1,176			
100168590	FLORIDA CITY	FL		09/25/2024		966		8			8		974	974			
100110435	LAS VEGAS	NV		06/30/2023		823		(51)			(51)		771	771			
100171267	CHICAGO	IL		10/16/2024		825		(73)			(73)		752	752			
100147767	SEVIERVILLE	TN		04/08/2024		879		21			21		901	901			
100168454	RALEIGH	NC		09/25/2024		796		(69)			(69)		727	727			
100143554	LEESBURG	GA		02/21/2024		719		(20)			(20)		699	699			
100160236	SAN ANTONIO	TX		07/18/2024		748		(43)			(43)		705	705			
100144352	AUBREY	TX		03/07/2024		853		(39)			(39)		814	814			
100168676	BEAUMONT	CA		09/25/2024		1,225		(110)			(110)		1,116	1,116			
100155398	FRISCO	TX		06/18/2024		530		(23)			(23)		507	507			
100164798	KISSIMMEE	FL		08/26/2024		713		(44)			(44)		670	670			
100163272	SACRAMENTO	CA		08/13/2024		437		4			4		441	441			
100102935	LAKE ELSINORE	CA		06/22/2023		47		(47)			(47)						
100012920	LAND OF LAKES	FL		05/25/2017		1,061		292			292		1,353	1,353			
100103090	ROOSEVELT	NY		04/21/2023		796		(81)			(81)		715	715			
100110327	NASHVILLE	TN		06/30/2023		950		21			21		971	971			
100119447	TUCSON	AZ		07/31/2023		782		(8)			(8)		774	774			
100110378	EAGLE MOUNTAIN	UT		06/30/2023		821		(22)			(22)		799	799			
100166109	BEND	OR		09/09/2024		815		(50)			(50)		765	765			
100118112	LITTLEROCK	CA		07/20/2023		631		122			122		753	753			
100182196	CYPRESS	TX		12/12/2024		529		(18)			(18)		511	511			
100140518	LAWRENCEVILLE	GA		01/19/2024		771		10			10		781	781			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139320	IRMO	SC		12/28/2023		3,378		330			330		3,708	3,708			
100142645	OAKLAND	TN		02/08/2024		2,542		(96)			(96)		2,446	2,446			
100148245	HANOVER	MD		04/12/2024		21,214		(543)			(543)		20,672	20,672			
100143478	TAMPA	FL		02/16/2024		423		2			2		425	425			
100168854	UNITED KINGDOM	GBR		09/26/2024		70							70	70			
100169392	ORLANDO	FL		09/27/2024		117		(17)			(17)		100	100			
100135126	SUWANEE	GA		11/01/2023		843		196			196		1,038	1,038			
100168110	CAPE CORAL	FL		09/20/2024		308		10			10		317	317			
100025094	LOS ANGELES	CA		09/20/2018		982		51			51		1,033	1,033			
4010071936	TROY	NY		04/29/2024		658		(55)			(55)		603	603			
100133456	LEANDER	TX		10/19/2023		551		(68)			(68)		483	483			
100073537	MODESTO	CA		10/26/2021		1,319		(38)			(38)		1,281	1,281			
100180332	MURFREESBORO	TN		11/25/2024		818		(35)			(35)		783	783			
100160925	LEEHIGH ACRES	FL		07/24/2024		744		(45)			(45)		699	699			
100154855	FAIR LAWN	NJ		07/19/2024		804		(138)			(138)		666	666			
100178252	SAN DIEGO	CA		11/19/2024		455		(18)			(18)		437	437			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		989		(30)			(30)		959	959			
100012731	RIVIERA BEACH	FL		05/25/2017		1,145		250			250		1,395	1,395			
100102943	HILLSBOROUGH	CA		06/22/2023		766		(49)			(49)		717	717			
100066317	BOWIE	MD		08/02/2021		1,363		4			4		1,367	1,367			
100144684	UNITED KINGDOM	GBR		03/12/2024		(2,748)		2,809			2,809		60	60			
100141540	SAN BERNARDINO	CA		01/30/2024		888		(52)			(52)		837	837			
100152751	HOT SPRINGS	NC		05/22/2024		639		(87)			(87)		552	552			
100151919	HEMET	CA		07/10/2024		752		(68)			(68)		683	683			
100084748	HOLLYWOOD	FL		08/02/2022		860		(95)			(95)		765	765			
100171559	FORT WORTH	TX		10/16/2024		1,203		10			10		1,212	1,212			
100172712	PHOENIX	AZ		11/21/2024		771		(64)			(64)		707	707			
100144182	RATHDRUM	ID		03/07/2024		1,157		(35)			(35)		1,121	1,121			
100158924	VENICE	FL		07/12/2024		838		(39)			(39)		799	799			
100100034	VIRGIN	UT		03/28/2023		521		(151)			(151)		370	370			
100173804	CORTLANDT MANOR	NY		10/30/2024		800		(16)			(16)		784	784			
100178291	TAMARAC	FL		11/19/2024		1,407		(26)			(26)		1,380	1,380			
100172491	FORNEY	TX		10/23/2024		741		(57)			(57)		685	685			
100186368	NEWARK	DE		12/30/2024		532		(47)			(47)		485	485			
100150269	SPIJKENISSE	NLD		04/29/2024													
100108208	LAS VEGAS	NV		05/24/2023		4,198		(511)			(511)		3,687	3,687			
100159479	FARMERS BRANCH	TX		07/15/2024		1,012		(84)			(84)		928	928			
100138137	ORLANDO	FL		12/14/2023		943		(67)			(67)		877	877			
100089294	ROSEVILLE	CA		01/26/2023		884		(142)			(142)		742	742			
100135864	FITCHBURG	MA		11/13/2023		485		(19)			(19)		466	466			
100133534	MIAMI	FL		10/19/2023		664		(97)			(97)		567	567			
100135595	LANCASTER	CA		11/09/2023		731		(33)			(33)		697	697			
100137731	DURHAM	NC		12/08/2023		763		(14)			(14)		750	750			
100080831	HAPPY VALLEY	OR		03/10/2022		1,546		(232)			(232)		1,315	1,315			
100133730	DAVENPORT	FL		10/23/2023		937		158			158		1,095	1,095			
100176938	MANASSAS	VA		11/15/2024		666		(109)			(109)		557	557			
100065767	BOTHELL	WA		07/28/2021		1,813		(111)			(111)		1,702	1,702			
100150523	ACWORTH	GA		05/03/2024		840		(37)			(37)		803	803			
100167460	PALM COAST	FL		09/16/2024		5,491		(239)			(239)		5,252	5,252			
100133361	ROYAL PALM BEACH	FL		11/21/2023		1,481		(100)			(100)		1,381	1,381			
100161514	DUNEDIN	FL		07/30/2024		760		(56)			(56)		704	704			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117784	MIAMI	FL		07/20/2023		807		90			90		897	897			
100171716	SNELLVILLE	GA		10/17/2024		917		7			7		924	924			
100139307	SAVANNAH	GA		12/28/2023		636		(32)			(32)		604	604			
100168667	CLEARWATER	FL		09/25/2024		789		(69)			(69)		721	721			
100132335	MCDONOUGH	GA		11/03/2023		761		183			183		943	943			
100162833	DENVER	CO		08/12/2024		836		16			16		852	852			
100000431	MONTEBELLO	CA		09/27/2016		1,603		202			202		1,804	1,804			
100135275	RICHMOND	TX		11/08/2023		1,161		194			194		1,355	1,355			
100184407	TURLOCK	CA		12/17/2024		541		(44)			(44)		497	497			
100049747	GARDENA	CA		11/20/2020		2,230		(167)			(167)		2,063	2,063			
100157729	HEMPSTEAD	NY		06/28/2024		635		(108)			(108)		527	527			
100169121	DAVENPORT	FL		09/27/2024		833		(41)			(41)		792	792			
100182297	CALABASH	NC		12/12/2024		584		115			115		699	699			
100119556	HOBOKEN	NJ		07/28/2023		10,304		338			338		10,642	10,642			
100158663	GLASSBORO	NJ		07/10/2024		693		(55)			(55)		637	637			
100136543	HIGHLAND	UT		11/20/2023		887		224			224		1,112	1,112			
100141262	WEST NEW YORK	NJ		01/30/2024		1,909		(106)			(106)		1,802	1,802			
100136308	MCKINNEY	TX		11/20/2023		721		(5)			(5)		717	717			
100148578	KISSIMMEE	FL		04/12/2024		848		(25)			(25)		823	823			
100029138	RENO	NV		10/26/2018		1,197		(12)			(12)		1,185	1,185			
100181274	VACAVILLE	CA		12/06/2024		1,192		30			30		1,222	1,222			
100119340	RICHMOND	TX		07/31/2023		1,006		36			36		1,043	1,043			
100031086	MANTECA	CA		03/29/2019		1,713		309			309		2,022	2,022			
100182077	CHANDLER	AZ		12/12/2024		878		125			125		1,003	1,003			
100175386	CAMAS	WA		11/05/2024		969		24			24		993	993			
100173114	ELLIJAY	GA		10/30/2024		967		(17)			(17)		950	950			
100128065	ANTIOCH	TN		09/08/2023		998		50			50		1,048	1,048			
100169556	VIRGINIA BCH	VA		09/30/2024		534		(62)			(62)		472	472			
100116311	BAYSIDE	NY		07/20/2023		5,504		2,041			2,041		7,545	7,545			
100161428	MCALLEN	TX		07/29/2024		784		(30)			(30)		753	753			
100158485	LAKEWOOD	OH		07/10/2024		486		(20)			(20)		467	467			
100152271	TUCSON	AZ		05/17/2024		1,394		(38)			(38)		1,356	1,356			
100100869	ROCKVALE	TN		04/28/2023		1,226		270			270		1,496	1,496			
100153653	BROOKLYN CENTER	MN		05/31/2024		754		(22)			(22)		733	733			
100155110	NORTH ROYALTON	OH		07/19/2024		17,501		(694)			(694)		16,807	16,807			
100171304	BAYONNE	NJ		10/16/2024		862		(130)			(130)		733	733			
100137873	WINTER GARDEN	FL		12/08/2023		775		(33)			(33)		743	743			
100055856	AUBURNDALE	FL		03/23/2021		2,497		266			266		2,763	2,763			
100142203	BOISE	ID		03/15/2024		51		(51)			(51)						
100137689	TUCSON	AZ		12/08/2023		711		(39)			(39)		672	672			
100135791	DENTON	TX		11/10/2023		749		173			173		922	922			
100151291	RENO	NV		05/10/2024		518		(42)			(42)		477	477			
100120746	SACRAMENTO	CA		08/25/2023		717							718	718			
100133631	VANCOUVER	WA		10/23/2023		957		142			142		1,099	1,099			
100177750	BERLIN	MD		11/19/2024		1,519		(224)			(224)		1,294	1,294			
100150739	AUSTIN	TX		05/06/2024		841		(23)			(23)		817	817			
100171324	ORLAND PARK	IL		10/16/2024		681		(67)			(67)		614	614			
100153248	MARYVILLE	TN		05/30/2024		760		(22)			(22)		739	739			
100140623	MABLETON	GA		01/19/2024		819		(65)			(65)		754	754			
100013106	BLUFFTON	SC		05/25/2017		2,341		246			246		2,587	2,587			
100162961	LANTANA	TX		08/12/2024		778		(46)			(46)		733	733			

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100031060	FAIRFIELD	CA		03/29/2019		780		405			405		1,185	1,185			
100175348	SAN ANTONIO	TX		11/05/2024		6,938		66			66		7,004	7,004			
100017236	SCOTTSDALE	AZ		04/26/2018		1,333		(115)			(115)		1,218	1,218			
100090320	BRIDGEPORT	CT		01/06/2023		908		4			4		912	912			
100136792	YONKERS	NY		11/27/2023		689		(33)			(33)		656	656			
100102882	ARLINGTON	TX		06/22/2023		18		(18)			(18)						
100179799	HARRISBURG	NC		11/21/2024		1,115		(64)			(64)		1,051	1,051			
100182662	CANTONMENT	FL		12/12/2024		556		(26)			(26)		530	530			
100175306	FAIRFIELD	CA		11/05/2024		815		(60)			(60)		755	755			
100173283	SPRING HILL	TN		10/30/2024		819		(66)			(66)		753	753			
100143264	COLORADO SPRINGS	CO		02/16/2024		5,424		(70)			(70)		5,354	5,354			
100143875	WEST HAVEN	CT		03/06/2024		748		(68)			(68)		681	681			
100117695	CLERMONT	FL		07/20/2023		(462)		1,581			1,581		1,119	1,119			
100169736	SAN BERNARDINO	CA		09/30/2024		777		(43)			(43)		733	733			
100142554	ROUND ROCK	TX		02/08/2024		2,814		(45)			(45)		2,768	2,768			
100164006	YAKIMA	WA		08/21/2024		671		(145)			(145)		526	526			
100140115	CONROE	TX		01/09/2024		5,842		247			247		6,089	6,089			
100117760	LAKELAND	FL		07/20/2023		(441)		1,334			1,334		893	893			
100117104	PATERSON	NJ		07/20/2023		(1,809)		3,731			3,731		1,922	1,922			
100067718	HALLANDALE BEACH	FL		09/23/2021		1,735		(118)			(118)		1,617	1,617			
100172288	STAR	ID		10/21/2024		877		(4)			(4)		873	873			
100144544	OLYMPIA	WA		04/26/2024		35		(35)			(35)						
100161157	FREEPORT	FL		07/24/2024		708		(80)			(80)		627	627			
100107803	PORT SAINT JOE	FL		05/19/2023		991		131			131		1,122	1,122			
100176584	MCFARLAND	WI		11/15/2024		850		(12)			(12)		838	838			
100143236	PROVO	UT		02/16/2024		922		(5)			(5)		917	917			
100182072	CLE ELUM	WA		12/12/2024		941		177			177		1,118	1,118			
100135975	SOMERSET	NJ		11/16/2023		569		9			9		578	578			
100071913	ARLINGTON	TX		11/19/2021		1,518		(335)			(335)		1,183	1,183			
100120957	WINTER GARDEN	FL		08/30/2023		830		2			2		832	832			
100151000	BULLHEAD CITY	AZ		05/08/2024		766		(51)			(51)		715	715			
100162068	MODESTO	CA		07/31/2024		734		(59)			(59)		675	675			
100179576	YUMA	AZ		11/21/2024		812		(35)			(35)		778	778			
100161431	CLOVIS	CA		07/29/2024		690		(54)			(54)		637	637			
100151830	CLINTON TOWNSHIP	MI		05/10/2024		429		(78)			(78)		351	351			
100048634	HOLLYWOOD	FL		11/20/2020		2,033		(512)			(512)		1,521	1,521			
100083039	SARASOTA	FL		05/11/2022		(7,955)		197			197	10,287	2,529	2,368	(161)		(161)
100103616	PALMDALE	CA		05/08/2023		1,342		24			24		1,365	1,365			
100138388	FORNEY	TX		12/18/2023		630		(64)			(64)		566	566			
100156210	PORT ST LUCIE	FL		06/20/2024		1,530		(194)			(194)		1,336	1,336			
100148598	BUDA	TX		04/12/2024		736							736	736			
100065228	LOS ANGELES	CA		07/14/2021		2,072		(73)			(73)		1,999	1,999			
100151139	LADSON	SC		05/09/2024		879		(40)			(40)		839	839			
100088879	DENVER	CO		11/15/2022		1,014		(44)			(44)		970	970			
100119342	LAKE DALLAS	TX		07/31/2023		796		(23)			(23)		772	772			
100159359	VANCOUVER	WA		07/15/2024		2,437		69			69		2,507	2,507			
100110158	RAHWAY	NJ		06/30/2023		871		(22)			(22)		849	849			
100128115	CLARKSVILLE	TN		09/08/2023		823		43			43		865	865			
100171627	CELINA	TX		10/16/2024		1,877		(390)			(390)	10,413	11,899	11,838	(61)		(61)
100133540	MENIFEE	CA		10/19/2023		609		(90)			(90)		518	518			
100115953	WAREHAM	MA		07/20/2023		809		(43)			(43)		766	766			

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100165480	GATLINBURG	TN		08/29/2024		1,258		39			39		1,297	1,297			
100128498	EATON	CO		09/15/2023		777		(39)			(39)		738	738			
100084120	PHOENIXVILLE	PA		09/02/2022		941		5			5		945	945			
100027939	ANTIOCH	CA		10/26/2018		1,317		104			104		1,421	1,421			
100141977	PHOENIX	AZ		02/29/2024		486		(51)			(51)		435	435			
100029131	JACKSONVILLE	FL		10/26/2018		1,047		49			49		1,096	1,096			
100141033	GRAND SALINE	TX		02/20/2024		976		(130)			(130)		846	846			
100101000	MIAMI	FL		04/28/2023		1,200		301			301		1,501	1,501			
100084699	NAMPA	ID		08/02/2022		910		(32)			(32)		878	878			
100140483	PITTSBORO	NC		01/19/2024		667		(39)			(39)		628	628			
100131690	ANTIOCH	TN		10/06/2023		848		72			72		920	920			
100141269	CHAMPIONS GATE	FL		01/30/2024		652		(39)			(39)		613	613			
100108145	MILWAUKEE	WI		05/24/2023		573		(14)			(14)		559	559			
100099763	MEDFORD	NY		02/28/2023		807		(55)			(55)		752	752			
100169091	BRADENTON	FL		09/27/2024		756		(67)			(67)		689	689			
100065462	MANCHESTER	NH		07/28/2021		1,943		(50)			(50)		1,893	1,893			
100172832	HOLT	MI		12/06/2024		554		(28)			(28)		526	526			
100161606	UNITED KINGDOM	GBR		07/29/2024		69							69	69			
100134970	LILBURN	GA		10/30/2023		2,195		7			7		2,202	2,202			
100062634	BLOOMFIELD	NJ		07/01/2021		2,895		(49)			(49)		2,847	2,847			
100168811	PASCO	WA		09/26/2024		696		(133)			(133)		564	564			
100099576	SPRING HILL	FL		04/06/2023		542		(116)			(116)		426	426			
100078287	COCOA BEACH	FL		02/10/2022		1,642		(40)			(40)		1,603	1,603			
100090905	LOS ANGELES	CA		01/31/2023		922		27			27		949	949			
100150236	UNITED KINGDOM	GBR		04/29/2024		42							42	42			
100157734	GROVETOWN	GA		06/28/2024		291		(115)			(115)		176	176			
100089024	PORTLAND	OR		11/04/2022		884		(60)			(60)		825	825			
100152350	ROSEVILLE	CA		05/17/2024		931		167			167		1,098	1,098			
100171545	ROUND ROCK	TX		10/16/2024		746		(66)			(66)		680	680			
100142982	HUNTINGTON BEACH	CA		02/09/2024		809		(131)			(131)		677	677			
100182536	WEXFORD	PA		12/12/2024		111,029		(2,333)			(2,333)		108,696	108,696			
100060274	SCHERTZ	TX		06/25/2021		155,788		(5,148)			(5,148)		150,639	150,639			
100140378	KAILUA KONA	HI		01/18/2024		659		(64)			(64)		595	595			
100109967	PHOENIX	AZ		06/22/2023		1,023		(32)			(32)		991	991			
100088887	ORLANDO	FL		11/15/2022		876		(27)			(27)		849	849			
100118664	NORRIDGE	IL		07/25/2023		716		(36)			(36)		681	681			
100139847	UNITED KINGDOM	GBR		12/18/2023		1,616							1,616	1,616			
100129612	LEANDER	TX		09/29/2023		1,010		121			121		1,131	1,131			
100079988	WEST VALLEY CITY	UT		04/25/2022		1,560		(3)			(3)		1,558	1,558			
100101959	CALIMESA	CA		04/14/2023		812		(149)			(149)		664	664			
100156426	RALEIGH	NC		06/24/2024		761		(41)			(41)		720	720			
100145388	UNITED KINGDOM	GBR		03/12/2024		(2,218)		2,218			2,218						
100126381	BELLEVILLE	NJ		08/30/2023		752		(36)			(36)		716	716			
100168753	DUNDALK	MD		09/26/2024		739		(106)			(106)		634	634			
100148679	RICHMOND	TX		04/16/2024		791		(70)			(70)		721	721			
100136957	AUBREY	TX		11/28/2023		791		55			55		845	845			
100159714	JUSTIN	TX		08/23/2024		525		(6)			(6)		519	519			
100127549	BAKERSFIELD	CA		09/08/2023		1,428		(59)			(59)		1,369	1,369			
100142806	CYPRESS	TX		02/08/2024		647		(61)			(61)		586	586			
100110387	LEMON GROVE	CA		06/30/2023		976		(12)			(12)		963	963			
100119146	SAN TAN VALLEY	AZ		07/31/2023		1,290		199			199		1,489	1,489			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127636	NORTH LAS VEGAS	NV		09/08/2023		803		32			32		835	835			
100139470	LEHIGH ACRES	FL		12/28/2023		374		(30)			(30)		345	345			
100100735	SALEM	OR		04/28/2023		1,228		133			133		1,361	1,361			
100157542	ROTTERDAM	NLD		06/28/2024													
100083674	ORLANDO	FL		06/21/2022		1,033		(96)			(96)		937	937			
100136493	BUCKEYE	AZ		11/20/2023		1,200		204			204		1,404	1,404			
100146583	NEW BEDFORD	MA		03/20/2024		713		1			1		713	713			
100172129	HEMET	CA		10/17/2024		1,051		(82)			(82)		969	969			
100147693	MADERA	CA		04/05/2024		458		(28)			(28)		430	430			
100162955	SEASIDE HEIGHTS	NJ		08/12/2024		(9,733)		(41)			(41)	10,389	615	630	15		15
100028577	LIVINGSTON	CA		10/26/2018		1,241		50			50		1,291	1,291			
100163319	IRVING	TX		08/13/2024		1,309		(40)			(40)		1,270	1,270			
100113280	KENT	WA		06/29/2023		707		(26)			(26)		682	682			
100162820	ASHBURN	VA		08/12/2024		733		(34)			(34)		699	699			
100026653	SAN PABLO	CA		09/26/2018		1,656		74			74		1,730	1,730			
100071643	ORANGE	CA		10/14/2021		2,566		(171)			(171)		2,394	2,394			
100149520	MERCED	CA		04/26/2024		696		(53)			(53)		643	643			
100077801	MIAMI	FL		12/23/2021		1,430		(162)			(162)		1,268	1,268			
100137957	SURPRISE	AZ		12/13/2023		866		82			82		949	949			
100181870	MERRILLVILLE	IN		12/12/2024		793		(8)			(8)		785	785			
100181866	LITHIA	FL		12/12/2024		795		(26)			(26)		769	769			
100146938	TWENTYNINE PALMS	CA		03/26/2024		859		(34)			(34)		824	824			
100030717	SAINT ALBANS	NY		04/09/2019		1,098		567			567		1,664	1,664			
100131858	FORT WORTH	TX		10/06/2023		1,039		(28)			(28)		1,011	1,011			
100141250	LAWRENCEVILLE	GA		01/30/2024		686		(66)			(66)		620	620			
100107972	BAYFIELD	CO		05/22/2023		772		(36)			(36)		736	736			
100115802	RENO	NV		07/20/2023		950		14			14		964	964			
100089744	SCOTTSDALE	AZ		12/02/2022		738		(61)			(61)		677	677			
100148993	OGDEN	UT		04/19/2024		612		(39)			(39)		573	573			
100031233	FORT WASHINGTON	MD		03/29/2019		1,948		130			130		2,078	2,078			
100144153	ARDMORE	PA		03/07/2024		756		(31)			(31)		725	725			
100065854	LAHAINA	HI		07/27/2021		1,285		(118)			(118)		1,167	1,167			
100147947	ANTIOCH	CA		04/08/2024		775		(12)			(12)		762	762			
100046431	SYLMAR	CA		11/25/2020		1,953		(313)			(313)		1,640	1,640			
100176122	DACULA	GA		12/20/2024		3,226		(102)			(102)		3,124	3,124			
100132125	PUYALLUP	WA		10/13/2023		7,501		33			33		7,534	7,534			
100164398	MADERA	CA		08/21/2024		853		13			13		866	866			
100089999	LONG BEACH	CA		01/13/2023		944		141			141		1,084	1,084			
100013960	WASHINGTON	UT		05/25/2017		993		15			15		1,008	1,008			
100153711	AURORA	CO		07/11/2024		761		(117)			(117)		644	644			
100148435	GEORGETOWN	TX		04/12/2024		654		(71)			(71)		583	583			
100133746	LEANDER	TX		10/23/2023		1,606		6			6		1,612	1,612			
100091770	DENVER	NC		01/30/2023		717		(70)			(70)		647	647			
100014086	MIRA LOMA	CA		05/25/2017		2,921		238			238		3,159	3,159			
100114872	KISSIMMEE	FL		07/10/2023		876		29			29		905	905			
100128182	CALABASH	NC		09/18/2023		965		41			41		1,006	1,006			
100026088	CHICAGO	IL		09/20/2018		1,527		31			31		1,558	1,558			
100142881	DULUTH	GA		02/09/2024		7,575		(302)			(302)		7,274	7,274			
100134564	LAND O' LAKES	FL		10/30/2023		636		(40)			(40)		596	596			
100117500	BAY HARBOR ISLANDS	FL		07/20/2023		245		108			108		353	353			
100172317	SOUTH BEND	IN		10/21/2024		828		(27)			(27)		801	801			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147034	LOUISVILLE	KY		03/27/2024		732		(49)			(49)		683	683			
100148668	FORT MYERS	FL		04/16/2024		534		(100)			(100)		434	434			
100182508	MCKINNEY	TX		12/12/2024		576		(4)			(4)		572	572			
100174193	SAINT PETERSBURG	FL		10/31/2024		718		(84)			(84)		634	634			
100182497	VISALIA	CA		12/12/2024		526		(54)			(54)		472	472			
100135529	WASHINGTON	UT		11/13/2023		705							705	705			
100180130	MIRAMAR	FL		11/25/2024		1,629		(572)			(572)		1,057	1,057			
100130233	LAS VEGAS	NV		11/15/2023		1,145		4			4		1,149	1,149			
100180568	CAMINO	CA		11/26/2024		542		3			3		546	546			
100140462	LOGANVILLE	GA		01/18/2024		1,007		44			44		1,051	1,051			
100115877	SEMINOLE	FL		07/20/2023		821		(64)			(64)		757	757			
100144273	NEWARK	NJ		03/07/2024		849		(9)			(9)		841	841			
4010059000	LORAIN	OH		09/28/2023		626		(43)			(43)		583	583			
100180206	NORTH RICHLAND HILLS	TX		11/25/2024		1,422		(51)			(51)		1,371	1,371			
100103194	MANCHESTER	NJ		04/21/2023		(416)		1,198			1,198		782	782			
100117203	COTTONWOOD	AZ		07/20/2023		856		(19)			(19)		837	837			
100157884	ORANGE BEACH	AL		07/09/2024		496		(15)			(15)		481	481			
100156462	CALDWELL	ID		06/24/2024		857		23			23		880	880			
100084646	MISSOURI CITY	TX		08/02/2022		1,173		(23)			(23)		1,150	1,150			
100153817	LAWRENCEVILLE	GA		07/10/2024		599		(69)			(69)		530	530			
100163127	PROVIDENCE	RI		08/13/2024		720		(9)			(9)		710	710			
100078372	BRANDON	FL		02/10/2022		1,175		(237)			(237)		938	938			
100185438	PORTLAND	OR		12/20/2024		941		128			128		1,070	1,070			
100127548	VICTORIA	TX		09/08/2023		792		(1)			(1)		790	790			
100137707	LARGO	FL		12/08/2023		1,093		5			5		1,098	1,098			
100166143	FRISCO	TX		09/09/2024		1,447		(78)			(78)		1,369	1,369			
100142949	MECHANICSBURG	PA		02/09/2024		720		(39)			(39)		681	681			
100118776	LONG BEACH	CA		07/25/2023		5,304		(233)			(233)		5,072	5,072			
100152618	LAKE WORTH	FL		05/17/2024		984		268			268		1,253	1,253			
100119987	SPOKANE	WA		08/11/2023		995		48			48		1,043	1,043			
100127637	MEMPHIS	TN		09/08/2023		792		(31)			(31)		761	761			
100148459	HENDERSON	NV		04/12/2024		2,913		138			138		3,051	3,051			
100151234	ESTERO	FL		05/10/2024		4,575		(284)			(284)		4,291	4,291			
100091590	BAKERSFIELD	CA		03/07/2023		6,552		(194)			(194)		6,358	6,358			
100151594	POOLER	GA		05/10/2024		770		(42)			(42)		728	728			
100138320	MIAMI BEACH	FL		12/18/2023		724		(44)			(44)		680	680			
100115776	SMITHVILLE	TN		07/20/2023		655		(30)			(30)		626	626			
100090703	WEST BABYLON	NY		12/29/2022		720		(68)			(68)		652	652			
100086374	DANBURY	CT		09/23/2022		840		(20)			(20)		819	819			
100186507	DALLAS	TX		12/30/2024		624		(47)			(47)		577	482		(95)	(95)
100161073	LONGBOAT KEY	FL		07/24/2024		829		(32)			(32)		797	797			
100055336	AMENIA	NY		03/23/2021		1,283		(7)			(7)		1,276	1,276			
100114983	FORT MYERS	FL		07/14/2023		2,562		(54)			(54)		2,508	2,508			
100151215	LAS VEGAS	NV		05/10/2024		967		144			144		1,111	1,111			
100133661	APEX	NC		10/23/2023		1,142		(21)			(21)		1,120	1,120			
100131626	WINCHESTER	VA		10/06/2023		1,268		51			51		1,320	1,320			
100084609	WENDELL	NC		08/02/2022		761		(80)			(80)		681	681			
100147894	STEPHENS CITY	VA		04/08/2024		909		1			1		910	910			
100151176	VICTORVILLE	CA		05/09/2024		590		(2)			(2)		587	587			
100134254	NEW CARROLLTN	MD		10/27/2023		367		(29)			(29)		338	338			
100135311	LEE	FL		11/13/2023		1,099		(13)			(13)		1,086	1,086			

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100150586	SPRING HILL	TN		05/03/2024		789		(55)			(55)		735	735			
100156103	POINCIANA	FL		06/18/2024		689		(105)			(105)		583	583			
100108100	CASA GRANDE	AZ		05/24/2023		32		(32)			(32)						
100146974	MCKINNEY	TX		03/26/2024		880		20			20		901	901			
100028342	LAS VEGAS	NV		10/26/2018		1,945		268			268		2,213	2,213			
100146967	TALLAHASSEE	FL		03/26/2024		795		(47)			(47)		748	748			
100133246	HENDERSON	NV		11/29/2023		740		14			14		754	754			
100087353	OAK ISLAND	NC		10/25/2022		19,234		864			864		20,098	20,098			
100127250	NEWTOWN	CT		08/30/2023		3,154		1,706			1,706		4,860	4,860			
100135260	ROCKLEDGE	FL		11/08/2023		712		11			11		723	723			
100142542	WEST RICHLAND	WA		02/08/2024		9,725		(166)			(166)		9,559	9,559			
100140715	ALBUQUERQUE	NM		02/08/2024		781		(17)			(17)		765	765			
100090313	PHOENIX	AZ		01/06/2023		337		(9)			(9)		328	328			
100140186	CLOVIS	CA		01/11/2024		359		(17)			(17)		341	341			
100162754	ROME CITY	IN		08/12/2024		730		(50)			(50)		680	680			
100176089	GOLDEN	CO		12/20/2024													
100057851	COEUR D ALENE	ID		06/30/2021		1,746		(110)			(110)		1,636	1,636			
100100178	NEW BRITAIN	CT		03/17/2023		713		(32)			(32)		681	681			
100182054	FERNANDINA BEACH	FL		12/12/2024		826		27			27		853	853			
100130184	PUEBLO	CO		11/15/2023		717		(67)			(67)		650	650			
100171466	PHOENIX	AZ		10/16/2024		769		(88)			(88)		681	681			
100128470	PALM BAY	FL		09/15/2023		466		(33)			(33)		433	433			
100167766	PALM COAST	FL		09/19/2024		699		(50)			(50)		649	649			
100142066	ELKINS PARK	PA		02/29/2024		726		(15)			(15)		711	711			
100147969	ATLANTA	GA		04/08/2024		764		(25)			(25)		738	738			
100091583	GLEN BURNIE	MD		03/07/2023		491		(102)			(102)		389	389			
100144161	CHARLOTTE	NC		03/07/2024		774		(34)			(34)		741	741			
100132275	FREDERICK	MD		10/13/2023		857		10			10		867	867			
100149124	LANCASTER	CA		04/22/2024		1,634		(179)			(179)		1,456	1,456			
100144164	CHARLOTTE	NC		03/07/2024		774		(34)			(34)		741	741			
100179982	SOUTHSIDE	AL		11/25/2024		775		(22)			(22)		753	753			
100172789	PFLUGERVILLE	TX		12/06/2024		674		(96)			(96)		578	578			
100172741	EL PASO	TX		11/21/2024		817		(110)			(110)		706	706			
100166992	PRINCETON	TX		09/13/2024		822		(62)			(62)		760	760			
100168063	CHESAPEAKE	VA		09/20/2024		806		2			2		808	808			
100155063	YUCCA VALLEY	CA		07/19/2024		775		(108)			(108)		667	667			
100173549	UNITED KINGDOM	GBR		10/29/2024		62							62	62			
100173550	UNITED KINGDOM	GBR		10/29/2024		62							62	62			
100121041	VALLEJO	CA		08/30/2023		919		(3)			(3)		916	916			
100134828	SUGAR LAND	TX		10/30/2023		81		653			653		735	735			
100131647	EDGEWATER	FL		10/06/2023		731		82			82		813	813			
100115934	OVIEDO	FL		07/20/2023		1,003		(7)			(7)		995	995			
100143955	ELLENWOOD	GA		02/29/2024		688		(107)			(107)		581	581			
100119525	COLD SPRINGS	CA		07/28/2023		1,585		6			6		1,590	1,590			
100164264	NEW BRUNSWICK	NJ		08/21/2024		799		(33)			(33)		765	765			
100167434	LOUISVILLE	KY		09/16/2024		536		(55)			(55)		481	481			
100174197	ROSSFORD	OH		10/31/2024		722		(70)			(70)		652	652			
100091938	SACRAMENTO	CA		02/03/2023		7,390		(231)			(231)		7,159	7,159			
100172851	WORCESTER	MA		10/25/2024		778		(106)			(106)		672	672			
100090049	KENNESAW	GA		01/13/2023		585		(90)			(90)		495	495			
100143140	MELISSA	TX		02/16/2024		778		(58)			(58)		720	720			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141371	FAYETTEVILLE	NC		01/30/2024		658		(51)			(51)		607	607			
100147160	UNITED KINGDOM	GBR		03/27/2024		44							44	44			
100043965	SACRAMENTO	CA		08/19/2020		2,059		(314)			(314)		1,745	1,745			
100148443	SAINT PAUL	MN		04/12/2024		706		(60)			(60)		647	647			
100186339	BLOOMINGDALE	GA		12/30/2024		509		(53)			(53)		456	456			
100172782	NORTH FORT MYERS	FL		12/06/2024		330		(21)			(21)		308	308			
100165575	BATON ROUGE	LA		08/29/2024		746		(57)			(57)		689	689			
100166231	WILMINGTON	NC		09/09/2024		816		(24)			(24)		792	792			
100148293	TROUTMAN	NC		04/12/2024		999		75			75		1,073	1,073			
100182213	FATE	TX		12/12/2024		530		61			61		592	592			
100147389	FIREBAUGH	CA		05/08/2024		610		(176)			(176)		433	433			
100185472	MEMPHIS	TN		12/20/2024		749		45			45		794	794			
100067697	BLOOMFIELD	NJ		09/23/2021		1,841		(72)			(72)		1,769	1,769			
100172539	SAINT CHARLES	IL		10/23/2024		762		(67)			(67)		696	696			
100155921	CHARLESTON	SC		06/17/2024		759		(46)			(46)		713	713			
100152757	ST JOHNS	FL		05/22/2024		810		(49)			(49)		761	761			
100141908	PASADENA	MD		03/27/2024		747		(19)			(19)		728	728			
100163321	SAN BERNARDINO	CA		08/13/2024		551		(63)			(63)		488	488			
100109703	NORTHPORT	AL		06/16/2023		999		(52)			(52)		947	947			
100107868	LEAGUE CITY	TX		06/29/2023		436		(9)			(9)		427	427			
100111049	MOUNT ARLINGTON	NJ		06/29/2023		225		733			733		958	958			
100137965	MERCED	CA		12/13/2023		922		160			160		1,082	1,082			
100164286	PHOENIXVILLE	PA		08/21/2024		737		(44)			(44)		693	693			
100099910	ALBANY	OR		03/28/2023		682		(94)			(94)		588	588			
100120148	DESTIN	FL		08/11/2023		698		(142)			(142)		556	556			
100176809	NEW PORT RICHEY	FL		11/15/2024		802		(109)			(109)		693	693			
100134329	GLENDALE	AZ		10/27/2023		2,316		(154)			(154)		2,162	2,162			
100182435	ALPHARETTA	GA		12/12/2024		585		44			44		629	629			
100163171	GRAYSON	GA		08/13/2024		759		(43)			(43)		716	716			
100151747	LOS ANGELES	CA		05/10/2024		829		(49)			(49)		780	780			
100185015	BRONX	NY		12/19/2024		435		(121)			(121)		314	314			
100184583	TUCKAHOE	NY		12/17/2024		1,186		(188)			(188)		998	998			
100172248	COEUR D ALENE	ID		10/21/2024		902		(41)			(41)		861	861			
100012989	LONG BEACH	CA		05/25/2017		1,109		90			90		1,200	1,200			
100153812	SPRING HOPE	NC		07/10/2024		630		(87)			(87)		543	543			
100115682	FRANKLIN	TN		07/20/2023		954		(6)			(6)		948	948			
100186695	LAWRENCEVILLE	GA		12/31/2024		341		(55)			(55)		287	287			
100166252	NORTH LAS VEGAS	NV		09/09/2024		599		20			20		619	619			
100156269	OAK RIDGE	TN		07/25/2024		765		(109)			(109)		656	656			
100173971	HICKSVILLE	NY		10/31/2024		328		387			387		715	715			
100159360	GLASSBORO	NJ		07/15/2024		4,458		(159)			(159)		4,300	4,300			
100172365	NASHWAUK	MN		10/23/2024		829		(58)			(58)		771	771			
100025684	BELL GARDENS	CA		09/20/2018		1,675		9			9		1,684	1,684			
100130362	MYRTLE BEACH	SC		09/28/2023		770		(34)			(34)		736	736			
100165188	ROERMOND	NLD		08/28/2024													
100140369	GRAHAM	WA		01/18/2024		1,221		22			22		1,243	1,243			
100162895	OCEAN VIEW	HI		08/12/2024		684		(63)			(63)		621	621			
100115928	ELK GROVE VILLAGE	IL		07/20/2023		873		(33)			(33)		841	841			
100169113	LAS VEGAS	NV		09/27/2024		742		(51)			(51)		690	690			
100115651	BALTIMORE	MD		07/19/2023		932		(89)			(89)		844	844			
100100921	TRACY	CA		04/28/2023		1,181		389			389		1,571	1,571			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182057	GLENDALE	AZ		12/12/2024		822		31			31		853	853			
100180351	LIBERTY HILL	TX		11/25/2024		897		56			56		953	953			
100127938	SPRINGFIELD	TN		09/08/2023		919		108			108		1,027	1,027			
100149920	FONTANA	CA		04/29/2024		823		(69)			(69)		754	754			
100169045	CELINA	OH		09/27/2024		930		(85)			(85)		845	845			
100142935	BLUE SPRINGS	MO		02/09/2024		736		(64)			(64)		672	672			
100080764	WINTER GARDEN	FL		03/10/2022		1,257		(193)			(193)		1,064	1,064			
100102138	JURUPA VALLEY	CA		04/14/2023		659		(77)			(77)		582	582			
100116465	AUSTIN	TX		07/20/2023		791		93			93		884	884			
100158140	MARIETTA	GA		07/09/2024		798		(13)			(13)		786	786			
100042985	SANTA ANA	CA		05/28/2020		2,308		212			212		2,520	2,520			
100149797	WILLIS	TX		04/26/2024		710		(80)			(80)		630	630			
100065251	RAPID CITY	SD		07/14/2021		4,619		(52)			(52)		4,567	4,567			
100087211	BAKERSFIELD	CA		10/25/2022		1,078		87			87		1,165	1,165			
100152779	VENTURA	CA		05/22/2024		765		(11)			(11)		754	754			
100148491	SHERMAN	TX		04/12/2024		3,665		(149)			(149)		3,515	3,515			
100174242	MANSFIELD	TX		10/31/2024		796		(75)			(75)		721	721			
100172207	MESA	AZ		10/17/2024		622		(101)			(101)		522	522			
100168461	GAINESVILLE	VA		09/25/2024		1,413		(39)			(39)		1,374	1,374			
100116805	PALMDALE	CA		07/20/2023		968		248			248		1,217	1,217			
100148612	MIDDLETOWN	DE		04/12/2024		770		(38)			(38)		732	732			
100132031	DURHAM	NC		10/13/2023		751		11			11		762	762			
100134327	SPOKANE VALLEY	WA		10/27/2023		708		(8)			(8)		699	699			
100165682	SAINT LEONARD	MD		10/04/2024		806		2			2		808	808			
100151926	DULUTH	GA		07/10/2024		2,062		7			7		2,070	2,070			
100000544	WOODBRIDGE	CT		09/27/2016		1,670		330			330		2,000	2,000			
100138859	GEORGETOWN	TX		12/21/2023		745		(63)			(63)		682	682			
100174097	ORANGE BEACH	AL		10/31/2024		701		(73)			(73)		628	628			
100080918	TEMECULA	CA		03/10/2022		1,631		(63)			(63)		1,568	1,568			
100160361	JACKSONVILLE	FL		09/06/2024		639		(112)			(112)		527	527			
100173100	HOMESTEAD	FL		10/30/2024		737		(67)			(67)		671	671			
100145279	UNITED KINGDOM	GBR		03/12/2024		106		(67)			(67)		39	39			
100165812	METAIRIE	LA		08/29/2024		511		(102)			(102)		410	410			
100102016	HOUSTON	TX		04/14/2023		596		(119)			(119)		477	477			
100171395	APEX	NC		10/16/2024		13,320		(304)			(304)		13,016	13,016			
100135784	MELISSA	TX		11/10/2023		745		(15)			(15)		730	730			
100135909	OAKLAND PARK	FL		11/13/2023		3,497		(99)			(99)		3,397	3,397			
100167854	BRIGHTON	CO		09/20/2024		263		(23)			(23)		240	240			
100116350	DULUTH	GA		07/20/2023		1,079		420			420		1,499	1,499			
100025291	FAYETTEVILLE	NC		09/20/2018		968		(28)			(28)		940	940			
100100086	WAYNE	PA		03/28/2023		650		(98)			(98)		552	552			
100078995	CHESTER	VA		02/24/2022		1,557		(15)			(15)		1,542	1,542			
100110420	THE WOODLANDS	TX		06/30/2023		932		10			10		942	942			
100179692	SANTA ROSA	CA		11/21/2024		852		7			7		859	859			
100164359	ROUND ROCK	TX		08/21/2024		819		(32)			(32)		787	787			
100168560	BATAVIA	OH		09/25/2024		701		(64)			(64)		637	637			
100137021	MERCED	CA		11/28/2023		876		233			233		1,109	1,109			
100184554	BEND	OR		12/17/2024		1,184		(122)			(122)		1,062	1,062			
100182189	LAS VEGAS	NV		12/12/2024		539		171			171		710	710			
100159248	BLUE SPRINGS	MO		07/15/2024		765		(53)			(53)		712	712			
100143128	HENDERSON	NV		02/16/2024		731		(36)			(36)		696	696			

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100147234	WATERBURY	CT		03/28/2024		690		(42)			(42)		648	648			
100169164	LONGWOOD	FL		09/27/2024		805		(48)			(48)		757	757			
100139217	SUWANEE	GA		12/28/2023		466		166			166		632	632			
100159874	KISSIMMEE	FL		08/16/2024		895		(138)			(138)		758	758			
100171498	GOODYEAR	AZ		10/16/2024		881		(37)			(37)		844	844			
100168104	WOODLAND	CA		09/20/2024		255		14			14		269	269			
100117949	LYNWOOD	CA		07/20/2023		1,015		642			642		1,657	1,657			
100065579	THORNTON	CO		07/28/2021		1,770		(121)			(121)		1,650	1,650			
100065359	ROUND ROCK	TX		07/28/2021		1,573		(52)			(52)		1,521	1,521			
100065483	SIGNAL HILL	CA		07/28/2021		2,804		(106)			(106)		2,699	2,699			
100159443	LANCASTER	CA		07/15/2024		2,789		(149)			(149)		2,639	2,639			
100100077	BONITA SPRINGS	FL		03/28/2023		(46)		46			46						
100148088	CHARLOTTE	NC		04/10/2024		740		(18)			(18)		723	723			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		1,733		(59)			(59)		1,675	1,675			
100129613	FRANKLIN	TN		09/29/2023		(6,924)		480			480	10,287	3,843	3,792	(51)		(51)
100160041	CLEVELAND	TN		07/17/2024		753		(55)			(55)		698	698			
100089241	PONDER	TX		01/26/2023		733		35			35		768	768			
100148851	JACKSON	NJ		04/17/2024		752		(58)			(58)		694	694			
100164374	TAMPA	FL		08/21/2024		985		(33)			(33)		952	952			
100166177	PLYMOUTH	MN		09/09/2024		1,139		(1)			(1)		1,138	1,138			
100118145	CORPUS CHRISTI	TX		07/20/2023		371		(52)			(52)		318	318			
100110436	JOHNSTON	RI		06/30/2023		804		(37)			(37)		768	768			
100131601	PAWLING	NY		10/06/2023		769		(17)			(17)		752	752			
100146582	HOUSTON	TX		03/20/2024		743		(91)			(91)		653	653			
100031425	VAN NUYS	CA		03/29/2019		1,772		457			457		2,229	2,229			
100147880	MADERA	CA		04/08/2024		869		(7)			(7)		862	862			
100148689	BAKERSFIELD	CA		04/16/2024		770		(91)			(91)		679	679			
100149918	TRIANGLE	VA		04/29/2024		(35)		35			35						
100154602	MAPLETON	UT		06/14/2024		829		(40)			(40)		790	790			
100160863	YUCAIPA	CA		07/24/2024		696		(75)			(75)		621	621			
100169147	LONGWOOD	FL		09/27/2024		3,989		(77)			(77)		3,912	3,912			
100164862	KNOXVILLE	TN		08/26/2024		742		(132)			(132)		610	610			
100129403	SALT LAKE CITY	UT		09/26/2023		809		(16)			(16)		793	793			
100157718	DALLAS	TX		06/28/2024		680		(96)			(96)		583	583			
100176092	RALEIGH	NC		12/20/2024		547		(89)			(89)		458	458			
100165358	NEW BRITAIN	CT		08/29/2024		618		(109)			(109)		509	509			
100047538	BROOKLYN	NY		11/20/2020		1,869		(269)			(269)		1,600	1,600			
100136449	RALEIGH	NC		11/20/2023		1,778		58			58		1,836	1,836			
100137339	KATY	TX		12/01/2023		1,087		(73)			(73)		1,013	1,013			
100119826	DECATUR	GA		08/08/2023		766		(56)			(56)		710	710			
100115807	SURPRISE	AZ		07/20/2023		1,031		69			69		1,100	1,100			
100113071	STATEN ISLAND	NY		06/29/2023		522		1,139			1,139		1,662	1,662			
100136873	ANNA	TX		11/27/2023		704		69			69		773	773			
100108249	NORTH LAS VEGAS	NV		05/24/2023		733		(187)			(187)		546	546			
100149646	DRIPPING SPRINGS	TX		04/26/2024		1,491		(158)			(158)		1,333	1,333			
100132581	LOVELAND	CO		11/03/2023		15		(15)			(15)						
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		1,776		(371)			(371)		1,405	1,405			
100179502	PENDERGRASS	GA		11/21/2024		589							589	589			
100133571	SKOKIE	IL		10/23/2023		819		12			12		831	831			
100102373	MYRTLE BEACH	SC		06/07/2023		822		(4)			(4)		818	818			
100165446	EUSTIS	FL		08/29/2024		938		52			52		990	990			

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100101518	LOVELAND	CO		04/26/2023		1,137		121			121		1,259	1,259			
100118900	VENICE AREA LOS ANGELES	CA		08/30/2023		526		(49)			(49)		478	478			
100127469	GOODYEAR	AZ		09/08/2023		814		(11)			(11)		803	803			
100100463	OVERLAND PARK	KS		04/27/2023		1,605		851			851		2,456	2,456			
100148225	CENTERTON	AR		04/12/2024		827		(50)			(50)		777	777			
100168718	WARRINGTON	PA		09/25/2024		131		23			23		155	155			
100119380	SAN JACINTO	CA		07/31/2023		886		3			3		889	889			
100145588	UNITED KINGDOM	GBR		03/12/2024		(4,285)		4,285			4,285						
100114809	MARIPOSA	CA		07/10/2023		1,052		(17)			(17)		1,035	1,035			
100133588	TRAVERSE CITY	MI		10/23/2023		722		(33)			(33)		689	689			
100076197	SUGARLOAF	CA		01/07/2022		1,557		(100)			(100)		1,457	1,457			
100048907	BROOKLYN	NY		11/20/2020		4,608		(458)			(458)		4,151	4,151			
100100299	CHANDLER	AZ		03/24/2023		6		(6)			(6)						
100120311	RIVERDALE	GA		08/18/2023		811		(18)			(18)		793	793			
100118127	PORT SAINT LUCIE	FL		07/20/2023		745		(79)			(79)		667	667			
100136969	ELK GROVE	CA		11/28/2023		(9,553)		17			17	10,275	738	770	31		31
100156066	MARGATE	FL		06/18/2024		471		(84)			(84)		387	387			
100158677	HUNTERSVILLE	NC		07/10/2024		767		(51)			(51)		716	716			
100164396	DEBARY	FL		08/21/2024		814		(26)			(26)		788	788			
100134270	HAINES CITY	FL		10/27/2023		508		(45)			(45)		463	463			
100133893	BOYNTON BEACH	FL		11/29/2023		529		(64)			(64)		465	465			
100162676	MIDLAND	TX		08/12/2024		711		(52)			(52)		660	660			
100111392	PATERSON	NJ		06/29/2023		(4,255)		4,825			4,825		570	570			
100170268	PHOENIX	AZ		10/08/2024		3,094		(163)			(163)		2,931	2,931			
100158078	CHARLOTTE	NC		07/09/2024		834		(3)			(3)		831	831			
100129397	WILMINGTON	DE		09/26/2023		768		(11)			(11)		757	757			
100164241	WINCHESTER	VA		08/21/2024		581		(53)			(53)		529	529			
100143519	IRVINGTON	NJ		02/21/2024		769		(40)			(40)		729	729			
100161490	NEW ORLEANS	LA		07/30/2024		714		(49)			(49)		665	665			
100185422	LILBURN	GA		12/20/2024		855		40			40		895	895			
100173309	LA PORTE	IN		10/30/2024		939		(22)			(22)		917	917			
100163356	KATY	TX		08/13/2024		437		(44)			(44)		393	393			
100138299	HERMITAGE	TN		12/18/2023		719		34			34		753	753			
100054278	CEDAR HILL	TN		03/23/2021		1,234		(148)			(148)		1,086	1,086			
100175052	MADERA	CA		11/05/2024		829		(79)			(79)		750	750			
100148296	PALM COAST	FL		04/12/2024		929		64			64		994	994			
100014437	COMPTON	CA		09/27/2017		1,590		(235)			(235)		1,354	1,354			
100144008	BAKERSFIELD	CA		02/29/2024		769		(39)			(39)		730	730			
100142755	LOGANVILLE	GA		02/08/2024		947		11			11		958	958			
100148363	MERCED	CA		04/12/2024		911		(18)			(18)		893	893			
100138898	COLUMBUS	OH		12/21/2023		735		(59)			(59)		676	676			
100160234	ALBUQUERQUE	NM		07/18/2024		682		(57)			(57)		625	625			
100101876	ORANGE PARK	FL		04/06/2023		4,382		(19)			(19)		4,363	4,363			
100156602	CLERMONT	FL		06/24/2024		753		(23)			(23)		730	730			
100159292	ANNA	TX		07/15/2024		817		(51)			(51)		766	766			
100158666	STEPHENS CITY	VA		07/10/2024		918		53			53		972	972			
100172582	PORTLAND	OR		10/23/2024		3,810		(123)			(123)		3,687	3,687			
100108061	TAVARES	FL		05/24/2023		612		(73)			(73)		540	540			
100158567	ROSCOE	IL		07/10/2024		2,710		(72)			(72)		2,638	2,638			
100120583	PALMDALE	CA		08/18/2023		754		(66)			(66)		689	689			
100065692	OVIEDO	FL		07/28/2021		1,626		(130)			(130)		1,496	1,496			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158747	CAMP HILL	PA		07/10/2024		742		(47)			(47)		695	695			
100120007	ROSWELL	GA		08/11/2023		817		(47)			(47)		770	770			
100119174	GREELEY	CO		07/31/2023		805		8			8		812	812			
100185306	SAN ANTONIO	FL		12/20/2024		3,359		334			334		3,693	3,693			
100143681	PROVIDENCE	RI		02/22/2024		635		(71)			(71)		564	564			
100136062	MEDFORD	OR		11/16/2023		737		(109)			(109)		627	627			
100150724	PHOENIX	AZ		05/06/2024		2,471		289			289		2,760	2,760			
100120686	ANNA	TX		08/25/2023		734		(28)			(28)		707	707			
100081134	VICTORVILLE	CA		03/18/2022		1,668		103			103		1,771	1,771			
100172571	LAS VEGAS	NV		10/23/2024		539		(66)			(66)		473	473			
100169975	VISALIA	CA		11/08/2024		934		(123)			(123)		811	811			
100131884	NEWARK	NJ		10/06/2023		604		(43)			(43)		562	562			
100180567	FREDERICKSBURG	VA		11/26/2024		617		(100)			(100)		517	517			
100149329	POOLER	GA		04/24/2024		860		(34)			(34)		826	826			
100029604	ACWORTH	GA		10/26/2018		1,632		115			115		1,747	1,747			
100132289	LANDING	NJ		10/13/2023		18,912		57			57		18,969	18,969			
100171379	WENTZVILLE	MO		10/16/2024		890		(68)			(68)		822	822			
100157859	LAS VEGAS	NV		07/09/2024		750		(60)			(60)		691	691			
100148573	TOMS RIVER	NJ		04/12/2024		768		(56)			(56)		711	711			
100165639	CEDAR PARK	TX		10/04/2024		799		(105)			(105)		693	693			
100175477	LAWRENCEVILLE	GA		12/23/2024		771		(46)			(46)		725	725			
100137732	GLENDALE	AZ		12/08/2023		860		96			96		956	956			
100157717	COOKEVILLE	TN		06/28/2024		28		(28)			(28)						
100020186	PLACENTIA	CA		07/17/2018		1,809		(43)			(43)		1,767	1,767			
100143323	NORTH LAS VEGAS	NV		02/16/2024		991		86			86		1,077	1,077			
100134951	LAS VEGAS	NV		10/30/2023		722		(9)			(9)		712	712			
100108986	CHARLOTTE	NC		05/31/2023		767		(69)			(69)		698	698			
100186758	OAKLAND	CA		12/31/2024		14		(14)			(14)						
100151629	MONROE	NC		05/10/2024		1,770		(15)			(15)		1,756	1,756			
100162507	LAS VEGAS	NV		08/12/2024		792		(23)			(23)		769	769			
100146979	LEANDER	TX		03/26/2024		1,343		(64)			(64)		1,279	1,279			
100090784	TINLEY PARK	IL		02/28/2023		611		(58)			(58)		553	553			
100023381	CYPRESS	CA		08/16/2018		1,766		(36)			(36)		1,730	1,730			
100153806	DULUTH	GA		07/10/2024		740		(102)			(102)		638	638			
100176797	EAST BRUNSWICK	NJ		11/15/2024		713		(158)			(158)		555	555			
100186691	CHARLOTTE	NC		12/31/2024		606		(69)			(69)		537	537			
100182381	ZEELAND	MI		12/12/2024		511		(54)			(54)		457	457			
100143253	LUTZ	FL		02/16/2024		965		(34)			(34)		931	931			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		1,721		(108)			(108)		1,613	1,613			
100143562	NEW ORLEANS	LA		02/21/2024		(394)		1,056			1,056		662	662			
100151501	MONROE	NC		05/10/2024		778		(33)			(33)		744	744			
100030863	WATSONVILLE	CA		04/09/2019		843		53			53		896	896			
100166273	CATONSVILLE	MD		09/09/2024		785		(48)			(48)		737	737			
100176127	BROOKFIELD	IL		12/20/2024		491		(32)			(32)		459	459			
100175175	MCKINNEY	TX		11/05/2024		1,260		(89)			(89)		1,171	1,171			
100156577	LAKEWOOD RANCH	FL		06/24/2024		729		(29)			(29)		700	700			
100171766	CENTERTON	AR		10/17/2024		760		(45)			(45)		715	715			
100150168	ZEPHYRHILLS	FL		04/30/2024		1,244		(132)			(132)		1,112	1,112			
100186592	MUNDELEIN	IL		12/30/2024		1,233		161			161		1,394	1,394			
100175654	DALLAS	TX		11/12/2024		1,068		(24)			(24)		1,044	1,044			
100175177	LEHI	UT		11/05/2024		942		(11)			(11)		931	931			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157909	PALM COAST	FL		07/09/2024		752		(4)			(4)		748	748			
100128443	HOLLYWOOD	FL		09/15/2023		705		(73)			(73)		632	632			
100136850	ANNA	TX		11/27/2023		724		(16)			(16)		708	708			
100128419	BROOKSHIRE	TX		09/15/2023		433		(126)			(126)		307	307			
100168479	LARGO	FL		09/25/2024		1,662		98			98		1,759	1,759			
100160052	MARIETTA	GA		07/17/2024		860		8			8		868	868			
100160561	AURORA	IL		07/19/2024		657		(73)			(73)		584	584			
100029194	FLUSHING	NY		10/26/2018		1,484		268			268		1,752	1,752			
100115633	HEMET	CA		07/19/2023		718		(39)			(39)		678	678			
100142167	DACULA	GA		02/29/2024		721		(63)			(63)		658	658			
100148570	CLEARWATER	FL		04/12/2024		(13,532)		(16)			(16)	14,161	613	673	60		60
100100190	ALPHARETTA	GA		03/17/2023		1,805		(62)			(62)		1,743	1,743			
100147777	AURORA	CO		04/08/2024		(13,273)		(29)			(29)	14,161	858	788	(71)		(71)
100025265	MIAMI	FL		09/20/2018		1,151		(85)			(85)		1,066	1,066			
100165746	LAVON	TX		08/29/2024		758		(54)			(54)		704	704			
100161665	HARLINGEN	NLD		07/29/2024													
100147854	GLASSBORO	NJ		04/08/2024		801		(52)			(52)		748	748			
100137427	LAS VEGAS	NV		01/11/2024		31		(31)			(31)						
100147993	FRESNO	CA		04/10/2024		515		307			307		822	822			
100148298	ALPHARETTA	GA		04/12/2024		852		(50)			(50)		801	801			
100175651	HEMET	CA		11/12/2024		745		(12)			(12)		733	733			
100171533	PROVO	UT		10/16/2024		5,166		(13)			(13)		5,153	5,153			
100171782	AURORA	CO		10/17/2024		844		(78)			(78)		766	766			
100102055	HESPERIA	CA		04/14/2023		6,088		(319)			(319)		5,769	5,769			
100170416	WARWICK	RI		10/09/2024		770		(41)			(41)		728	728			
100156982	UNITED KINGDOM	GBR		06/27/2024		39							39	39			
100182045	GEORGETOWN	TX		12/12/2024		1,760		48			48		1,807	1,807			
100180177	ATLANTA	GA		11/25/2024		604		(79)			(79)		526	526			
100012956	KAILAU-KONA	HI		05/25/2017		950		108			108		1,058	1,058			
100168162	HUNTSVILLE	AL		09/20/2024		210		19			19		229	229			
100091130	EAST PROVIDENCE	RI		01/31/2023		878		58			58		935	935			
100171388	GRAYSON	GA		10/16/2024		788		(86)			(86)		701	701			
100151491	LAS VEGAS	NV		05/10/2024		2,928		509			509		3,436	3,436			
100084724	PHOENIX	AZ		08/02/2022		781		(124)			(124)		658	658			
100173593	UNITED KINGDOM	GBR		10/29/2024													
100166132	MEBANE	NC		09/09/2024		553		(45)			(45)		508	508			
100161632	UNITED KINGDOM	GBR		07/29/2024		61							61	61			
100168692	LANCASTER	CA		09/25/2024		779		(99)			(99)		679	679			
100171772	BIG SKY	MT		10/17/2024		967		(33)			(33)		934	934			
100155147	PHOENIX	AZ		07/19/2024		1,538		(116)			(116)		1,422	1,422			
100135948	DENVER	CO		11/15/2023		666		(97)			(97)		569	569			
100025065	FONTANA	CA		09/20/2018		1,392		132			132		1,524	1,524			
100031100	SANTA ANA	CA		03/29/2019		1,217		416			416		1,633	1,633			
100181670	ROUND ROCK	TX		12/11/2024		1,607		(128)			(128)		1,479	1,479			
100147158	UNITED KINGDOM	GBR		03/27/2024		43							43	43			
100114590	MENIFEE	CA		06/29/2023		(6)		6			6						
100144343	RICHMOND	VA		03/07/2024		739		(74)			(74)		665	665			
100165173	UNITED KINGDOM	GBR		08/27/2024		71							71	71			
100158894	MILLVILLE	DE		07/12/2024		968		69			69		1,037	1,037			
100110324	CHICAGO	IL		06/30/2023		1,924		17			17		1,941	1,941			
100138425	TAMARAC	FL		12/18/2023		660		(46)			(46)		614	614			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100116277	DAVENPORT	FL		07/20/2023		222		(4)			(4)		218	218			
100050092	WASHINGTON	DC		11/20/2020		1,388		(113)			(113)		1,275	1,275			
100169458	BOKEELIA	FL		09/30/2024		499		(81)			(81)		418	418			
100167892	GREENSBORO	NC		09/20/2024		669		(37)			(37)		632	632			
100163798	COLLEGE STATION	TX		09/27/2024		815		13			13		827	827			
100099868	QUINCY	WA		03/28/2023		642		(102)			(102)		540	540			
100065278	EUGENE	OR		07/28/2021		1,642		(123)			(123)		1,520	1,520			
100112764	MOORESVILLE	NC		06/29/2023		1,070		911			911		1,981	1,981			
100029725	MAGGIE VALLEY	NC		10/26/2018		1,450		30			30		1,480	1,480			
100101109	SATELLITE BEACH	FL		04/28/2023		999		939			939		1,938	1,938			
100169110	BAKERSFIELD	CA		09/27/2024		650		(20)			(20)		630	630			
100139992	NORTH POTOMAC	MD		01/09/2024		778		(57)			(57)		720	720			
100069896	BALTIMORE	MD		09/01/2021		2,063		116			116		2,179	2,179			
100164081	AUSTIN	TX		08/21/2024		(28)		28			28						
100175211	WASHINGTON	UT		11/05/2024		893		(37)			(37)		856	856			
100148192	LAS VEGAS	NV		04/12/2024		834		(56)			(56)		778	778			
100029550	ELKTON	MD		10/26/2018		1,172		121			121		1,293	1,293			
100164320	ANNA	TX		08/21/2024		778		(40)			(40)		738	738			
100065415	WEST NEW YORK	NJ		07/28/2021		1,819		(63)			(63)		1,756	1,756			
100134895	KANSAS CITY	MO		10/30/2023		611		(91)			(91)		519	519			
100102153	ROCKLAND	MA		04/14/2023		967		17			17		984	984			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		957		(109)			(109)		848	848			
100155001	NORTH JACKSON	OH		07/19/2024		1,323		(150)			(150)		1,173	1,173			
100172511	MARANA	AZ		10/23/2024		938		90			90		1,028	1,028			
100102923	ATLANTA	GA		06/22/2023		71		(71)			(71)						
100154086	DENVER	NC		07/11/2024		909		(94)			(94)		814	814			
100146576	DELAND	FL		03/20/2024		632		(133)			(133)		499	499			
100172135	BREMERTON	WA		10/17/2024		789		(45)			(45)		745	745			
100151260	COLORADO SPRINGS	CO		05/10/2024		887		23			23		910	910			
100117704	STOCKTON	CA		07/20/2023		952		111			111		1,063	1,063			
100180207	CLOVIS	CA		11/25/2024		(9,357)		(15)			(15)	10,229	857	863	7		7
100152687	LAS VEGAS	NV		05/17/2024		813		5			5		818	818			
100133725	LOGANVILLE	GA		10/23/2023		895		91			91		985	985			
100043158	GARDEN GROVE	CA		05/28/2020		985		145			145		1,130	1,130			
100140283	TAMPA	FL		01/18/2024		5,900		(179)			(179)		5,721	5,721			
100172609	FOUNTAIN HILLS	AZ		10/23/2024		789		(60)			(60)		729	729			
100083678	KISSIMMEE	FL		06/21/2022		966		(153)			(153)		813	813			
100185417	MCKINNEY	TX		12/20/2024		836		36			36		871	871			
100043826	SAN JOSE	CA		08/13/2020		3,890		(538)			(538)		3,352	3,352			
100179689	ORLANDO	FL		11/21/2024		919		65			65		984	984			
100155370	PARKER	CO		06/18/2024		943		(93)			(93)		851	851			
100054897	CHICAGO	IL		03/23/2021		1,170		(83)			(83)		1,087	1,087			
100085166	BELTON	TX		09/21/2022		1,975		(99)			(99)		1,875	1,875			
100186629	NEW BEDFORD	MA		12/30/2024		2,565		(52)			(52)		2,513	2,513			
100175063	LAS VEGAS	NV		11/05/2024		760		(63)			(63)		697	697			
100172199	AZUSA	CA		10/17/2024		1,513		(147)			(147)		1,366	1,366			
100067887	OAKLAND	CA		09/23/2021		1,794		(93)			(93)		1,700	1,700			
100048516	MODESTO	CA		11/20/2020		1,308		(26)			(26)		1,282	1,282			
100136503	WADDELL	AZ		11/20/2023		1,455		324			324		1,779	1,779			
100164354	ARGYLE	TX		08/21/2024		3,556		99			99		3,655	3,655			
100148526	GAINESVILLE	FL		04/12/2024		780		(50)			(50)		730	730			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065343	ENGLEWOOD	NJ		07/28/2021		1,815		(67)			(67)		1,748	1,748			
100115765	WOODSTOCK	GA		07/20/2023		2,200		(96)			(96)		2,103	2,103			
100180745	MIAMI	FL		11/26/2024		855		(95)			(95)		760	760			
100115021	WINTER GARDEN	FL		07/14/2023		896		(28)			(28)		869	869			
100169105	APPLE VALLEY	CA		09/27/2024		752		(73)			(73)		679	679			
100156245	DAVENPORT	FL		06/20/2024		714		(74)			(74)		640	640			
100171956	FORTWORTH	TX		10/17/2024		26,739		(691)			(691)		26,048	26,048			
100166264	OAK ISLAND	NC		09/09/2024		(9,058)		(56)			(56)	10,266	1,152	1,094	(58)		(58)
100168701	WHITE LAKE	MI		09/25/2024		682		(58)			(58)		624	624			
100135031	DACULA	GA		10/30/2023		1,005		22			22		1,026	1,026			
100120350	JUPITER	FL		08/18/2023		5,185		(331)			(331)		4,854	4,854			
100100252	TOMS RIVER	NJ		03/17/2023		812		(37)			(37)		776	776			
100023797	SPRINGFIELD	VA		09/04/2018		1,782		(43)			(43)		1,739	1,739			
100127399	HOLBROOK	NY		08/30/2023		762		2,093			2,093		2,854	2,854			
100173101	WESTCLIFFE	CO		10/30/2024		26,806		(166)			(166)		26,640	26,640			
100100621	NEW BRITAIN	CT		04/27/2023		739		(111)			(111)		628	628			
100137234	CANDLER	NC		11/29/2023		584		(30)			(30)		554	554			
100182600	ENOCH	UT		12/12/2024		579		45			45		624	624			
100120117	CHARLOTTE	NC		08/11/2023		886		(8)			(8)		878	878			
100114853	COOLIN	ID		07/10/2023		918		13			13		932	932			
100165874	FREEPORT	TX		08/30/2024		762		(118)			(118)		643	643			
100129565	MEDIA	PA		09/29/2023		1,396		(20)			(20)		1,377	1,377			
100135914	BRIDGEWATER	NJ		11/13/2023		9,002		(98)			(98)		8,904	8,904			
100132276	KIRKLAND	WA		10/13/2023		921		101			101		1,023	1,023			
100150002	CHARLOTTE	NC		06/07/2024		1,879		(41)			(41)		1,838	1,838			
100135211	BRANSON WEST	MO		11/08/2023		754		(9)			(9)		745	745			
100155944	LAGO VISTA	TX		06/17/2024		841		(20)			(20)		821	821			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		1,680		(88)			(88)		1,592	1,592			
100145400	UNITED KINGDOM	GBR		03/12/2024		1,327		(67)			(67)		1,260	1,260			
100102580	PALM BEACH GARDENS	FL		06/07/2023		901		31			31		932	932			
100152636	ANNA	TX		05/17/2024		816		25			25		842	842			
4010060715	BALTIMORE	MD		10/27/2023		644		(50)			(50)		594	594			
100079154	LEANDER	TX		02/24/2022		1,577		(14)			(14)		1,563	1,563			
100130247	DAVENPORT	FL		09/28/2023		832		(34)			(34)		797	797			
100110578	SPARKS	NV		06/30/2023		1,265		11			11		1,276	1,276			
100100101	MANSFIELD	TX		03/28/2023		1,120		(117)			(117)		1,003	1,003			
100182528	TALLAHASSEE	FL		12/12/2024		549		(26)			(26)		523	523			
100138903	CLERMONT	FL		12/21/2023		1,196		(31)			(31)		1,166	1,166			
100171310	COLUMBUS	OH		10/16/2024		395		(61)			(61)		334	334			
100120758	HUTTO	TX		08/25/2023		818		268			268		1,086	1,086			
100147951	LAS VEGAS	NV		04/08/2024		826		(47)			(47)		779	779			
100149353	SAN TAN VALLEY	AZ		04/24/2024		1,059		201			201		1,260	1,260			
100108177	BOWIE	MD		05/24/2023		624		(48)			(48)		577	577			
100145527	UNITED KINGDOM	GBR		03/12/2024		(4,305)		4,305			4,305						
100182207	NEW AUBURN	WI		12/12/2024		513		(12)			(12)		501	501			
100138185	KISSIMMEE	FL		12/14/2023		628		(45)			(45)		583	583			
100120358	PEARLAND	TX		08/18/2023		695		(64)			(64)		632	632			
100071891	PHOENIX	AZ		11/19/2021		1,682		(133)			(133)		1,548	1,548			
100013986	PINOLE	CA		05/25/2017		1,984		(60)			(60)		1,924	1,924			
100026108	STERLING	VA		09/20/2018		1,270		(101)			(101)		1,169	1,169			
100182061	SPOTSYLVANIA	VA		12/12/2024		824		52			52		876	876			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102539	KISSIMMEE	FL		06/07/2023		832		(79)			(79)		753	753			
100020224	PORTLAND	OR		07/17/2018		1,781		(96)			(96)		1,685	1,685			
100141567	DRIPPING SPRINGS	TX		01/30/2024		618		(84)			(84)		534	534			
100147864	ARGYLE	TX		04/08/2024		2,519		155			155		2,674	2,674			
100148918	GLENDALE	AZ		04/17/2024		961		157			157		1,118	1,118			
100143410	VICTORVILLE	CA		02/16/2024		807		39			39		846	846			
100151634	BIG BEAR CITY	CA		05/10/2024		768		(50)			(50)		718	718			
100173699	TAMPA	FL		10/30/2024		779		(59)			(59)		720	720			
100024181	LOS ANGELES	CA		09/20/2018		1,742		(150)			(150)		1,591	1,591			
100155916	AUBREY	TX		06/17/2024		799		12			12		812	812			
100172408	NAMPA	ID		10/23/2024		895		(51)			(51)		844	844			
100132674	AVONDALE	AZ		11/03/2023		(9,518)		(46)			(46)	10,254	690	653	(37)		(37)
100175064	NEWPORT NEWS	VA		11/05/2024		605		(89)			(89)		516	516			
100147037	KISSIMMEE	FL		03/27/2024		696		(2)			(2)		695	695			
100161425	DALLAS	TX		07/29/2024		757		(42)			(42)		715	715			
100101031	SAN BERNARDINO	CA		04/28/2023		1,198		466			466		1,663	1,663			
100060247	BEAVERTON	OR		06/25/2021		1,812		(87)			(87)		1,725	1,725			
100186498	MILFORD	MA		12/30/2024		547		(29)			(29)		518	518			
100164899	HACKETTSTOWN	NJ		08/28/2024		(989)		1,749			1,749		759	759			
100135474	NORTH LAS VEGAS	NV		11/13/2023		1,208		250			250		1,458	1,458			
100139968	MCKINNEY	TX		01/09/2024		848		(27)			(27)		821	821			
100186696	LAWRENCEVILLE	GA		12/31/2024		313		(66)			(66)		247	247			
100114660	HENDERSON	NV		06/29/2023		792		(7)			(7)		785	785			
100058005	PATERSON	NJ		06/30/2021		1,631		(139)			(139)		1,493	1,493			
100103730	FREDERICK	MD		05/08/2023		(9,367)		(44)			(44)	10,251	840	812	(28)		(28)
100115763	GRAND PRAIRIE	TX		07/20/2023		1,606		(48)			(48)		1,557	1,557			
100162763	TEMPE	AZ		08/12/2024		801		(12)			(12)		789	789			
100140575	ANNA	TX		01/19/2024		1,252		(143)			(143)		1,109	1,109			
100102681	AVENTURA	FL		06/22/2023		826		(104)			(104)		722	722			
100156684	FRESNO	CA		06/24/2024		781		(44)			(44)		737	737			
100066898	MILFORD	MA		08/02/2021		(12,184)		1			1	14,104	1,921	1,909	(12)		(12)
100168460	ANNA	TX		09/25/2024		816		(41)			(41)		775	775			
100149101	GRANBURY	TX		04/19/2024		757		(107)			(107)		650	650			
100026266	CANOGA PARK	CA		09/20/2018		1,285		70			70		1,354	1,354			
100139032	FISHERS	IN		12/22/2023		2,871		6			6		2,877	2,877			
100024511	NEW ROCHELLE	NY		09/20/2018		767		380			380		1,147	1,147			
100110330	PFLUGERVILLE	TX		06/30/2023		1,006		47			47		1,054	1,054			
100182418	JACKSONVILLE	FL		12/12/2024		531		(8)			(8)		523	523			
100025747	APPLE VALLEY	CA		09/20/2018		624		74			74		698	698			
100173263	FRANKFORD	DE		10/30/2024		709		(27)			(27)		682	682			
100120601	COLUMBIA	TN		08/18/2023		(13,248)		(126)			(126)	14,104	731	720	(10)		(10)
100142287	CAPE CORAL	FL		03/15/2024		718		(115)			(115)		603	603			
100142619	GALVESTON	TX		02/08/2024		782		(49)			(49)		733	733			
100133626	MURFREESBORO	TN		10/23/2023		2,141		279			279		2,420	2,420			
100154978	RIVERVIEW	FL		07/19/2024		21,726		(280)			(280)		21,446	21,446			
100084972	LIVONIA	MI		09/29/2022		978		(61)			(61)		918	918			
100168464	ST CHARLES	IL		09/25/2024		907		2			2		909	909			
100135873	ENFIELD	CT		11/13/2023		546		(10)			(10)		536	536			
100133510	SOUTHPORT	NC		10/19/2023		720		22			22		741	741			
100044179	SAN DIEGO	CA		08/19/2020		1,426		192			192		1,618	1,618			
100136399	VANCOUVER	WA		11/20/2023		740		9			9		750	750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100029461	LA MESA	CA		10/26/2018		1,162		311			311		1,473	1,473			
100161337	CHARLOTTE	NC		07/25/2024		705		(6)			(6)		699	699			
100172255	BEL AIR	MD		10/21/2024		770		(82)			(82)		688	688			
100162866	MYRTLE BEACH	SC		08/12/2024		864		10			10		875	875			
100179993	SEGUIN	TX		11/25/2024		827		3			3		831	831			
100136531	PINE	AZ		11/20/2023		1,601		31			31		1,632	1,632			
100138252	LITHOPOLIS	OH		12/15/2023		1,375		(32)			(32)		1,343	1,343			
100043990	FONTANA	CA		08/19/2020		3,208		(325)			(325)		2,882	2,882			
100133545	KNOXVILLE	TN		10/19/2023		512		(77)			(77)		435	435			
100120073	HERRIMAN	UT		08/11/2023		6,079		226			226		6,305	6,305			
100143539	SCRANTON	PA		02/21/2024		651		(28)			(28)		622	622			
100182009	HENDERSON	NV		12/12/2024		877		64			64		941	941			
100076186	TUCSON	AZ		01/07/2022		1,640		(137)			(137)		1,503	1,503			
100171369	WASHINGTON	UT		10/16/2024		886		(69)			(69)		817	817			
100168449	AUBURN	AL		09/25/2024		767		(61)			(61)		706	706			
100169573	STONEHAM	MA		09/30/2024		2,639		(82)			(82)		2,558	2,558			
100084956	PATERSON	NJ		09/29/2022		9,199		157			157		9,355	9,355			
100168164	EAST BRUNSWICK	NJ		09/20/2024		500		(7)			(7)		494	494			
100148781	HIGHLAND	UT		04/17/2024		935		123			123		1,058	1,058			
100088928	FLOWERY BRANCH	GA		11/15/2022		799		(33)			(33)		766	766			
4010079066	MEMPHIS	TN		08/27/2024		728		(26)			(26)		701	701			
100079144	VENTURA	CA		02/24/2022		1,625		(45)			(45)		1,579	1,579			
100179571	SAINT GEORGE	UT		11/21/2024		808		(19)			(19)		788	788			
100170223	SANTA ROSA BEACH	FL		10/08/2024		495		(39)			(39)		456	456			
100147619	CAYCE	SC		04/04/2024		(9,456)		(22)			(22)	10,199	721	658	(63)		(63)
100127579	SPRINGFIELD	OR		09/08/2023		841		(5)			(5)		836	836			
100175135	SAN PEDRO	CA		11/05/2024		809		(85)			(85)		724	724			
100135180	YUCCA VALLEY	CA		11/07/2023		(14,023)		(9)			(9)	14,091	58		(58)		(58)
100128827	BAY HARBOR ISLANDS	FL		09/21/2023		834		(3)			(3)		831	831			
100154651	CINCINNATI	OH		07/19/2024		792		10			10		802	802			
100168451	FORT WORTH	TX		09/25/2024		743		(69)			(69)		673	673			
100180125	SAINT PETERSBURG	FL		11/25/2024		700		(77)			(77)		624	624			
100110753	CHICAGO	IL		08/11/2023		1,182		(130)			(130)		1,052	1,052			
100164854	SCHAUMBURG	IL		08/26/2024		11,951		(361)			(361)		11,590	11,590			
100144687	UNITED KINGDOM	GBR		03/12/2024		(4,268)		4,380			4,380		112	112			
100136179	TURLOCK	CA		12/18/2023		321		49			49		370	370			
100091635	DENVER	CO		03/07/2023		1,199		(75)			(75)		1,124	1,124			
100013865	OXNARD	CA		05/25/2017		1,289		156			156		1,445	1,445			
100147066	GALVESTON	TX		03/27/2024		783		(40)			(40)		743	743			
100139628	BAYTOWN	TX		12/28/2023		485		(123)			(123)		362	362			
100120854	HOUSTON	TX		08/25/2023		23		(23)			(23)						
100182135	GAINESVILLE	FL		12/12/2024		1,058		(37)			(37)		1,020	1,020			
100117703	ELK GROVE	CA		07/20/2023		1,003		262			262		1,265	1,265			
100028672	NEW WINDSOR	MD		10/26/2018		1,192		153			153		1,345	1,345			
100151219	MURPHY	NC		05/10/2024		764		(46)			(46)		718	718			
100119245	AUSTIN	TX		07/31/2023		863		2			2		865	865			
100166247	MADERA	CA		09/09/2024		1,622		115			115		1,737	1,737			
4010078035	PITTSBURGH	PA		08/27/2024		645		(54)			(54)		592	592			
100170176	MARIETTA	GA		10/08/2024		828		(68)			(68)		760	760			
100151775	TAMPA	FL		05/10/2024		748		4			4		752	752			
100168304	WILMINGTON	DE		09/20/2024		254		12			12		266	266			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119463	MADISON	AL		07/31/2023		1,060		146			146		1,206	1,206			
100161780	SAVANNAH	GA		07/31/2024		278		(10)			(10)		268	268			
100099592	CLEVELAND	TX		04/06/2023		745		(109)			(109)		637	637			
100143863	UNITED KINGDOM	GBR		02/28/2024													
100174813	BROWNSVILLE	TX		10/31/2024		767		(137)			(137)		630	630			
100088229	NEW BRUNSWICK	NJ		10/17/2022		883		(57)			(57)		825	825			
100152234	LITTLE EGG HARBOR	NJ		05/17/2024		747		(21)			(21)		725	725			
100179419	WEST HARTFORD	CT		12/27/2024		267		(47)			(47)		220	220			
100130134	NETHERLANDS	NLD		09/26/2023													
100156572	MARIETTA	GA		06/24/2024		843		19			19		862	862			
100176115	CHELSEA	MA		12/20/2024		574		(70)			(70)		504	504			
100142496	MOORESTOWN	NJ		03/08/2024		756		(119)			(119)		637	637			
100108011	DESTIN	FL		05/25/2023		1,077		205			205		1,282	1,282			
100166152	LAKE ZURICH	IL		09/09/2024		733		(56)			(56)		677	677			
100165870	SMYRNA	TN		08/30/2024		679		(81)			(81)		598	598			
100043145	COVINA	CA		05/28/2020		1,289		352			352		1,640	1,640			
100063047	BALDWIN	NY		07/01/2021		2,286		(30)			(30)		2,256	2,256			
100149000	VIRGINIA BEACH	VA		04/19/2024		10,222		(182)			(182)		10,040	10,040			
100030699	POMONA	CA		04/09/2019		212		(7)			(7)		205	205			
100116860	MINNEAPOLIS	MN		07/20/2023		738		(738)			(738)						
100135246	CANON CITY	CO		11/08/2023		748		4			4		752	752			
100030788	SECAUCUS	NJ		04/09/2019		885		316			316		1,201	1,201			
100185952	SCOTTSDALE	AZ		12/26/2024		555		13			13		568	568			
100168920	UNITED KINGDOM	GBR		09/26/2024		79							79	79			
100137897	ORLANDO	FL		12/08/2023		576		(54)			(54)		522	522			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		1,453		(151)			(151)		1,302	1,302			
100139109	DALLAS	TX		12/28/2023		656		(52)			(52)		604	604			
100158470	UNION HALL	VA		07/10/2024		701		(62)			(62)		639	639			
100160565	PLANO	TX		07/19/2024		878		14			14		892	892			
100169289	LANOKA HARBOR	NJ		09/27/2024		682		(77)			(77)		605	605			
100165586	TUCSON	AZ		10/04/2024		654		(114)			(114)		540	540			
100073559	SAN DIEGO	CA		11/19/2021		1,635		(146)			(146)		1,489	1,489			
100031234	YARDLEY	PA		03/29/2019		2,977		431			431		3,408	3,408			
100140344	MCKINNEY	TX		01/18/2024		747		(44)			(44)		703	703			
100155058	CYPRESS	TX		07/19/2024		1,730		(80)			(80)		1,649	1,649			
100068097	PETALUMA	CA		08/25/2021		1,747		(123)			(123)		1,624	1,624			
100158866	CAPE CORAL	FL		07/12/2024		1,350		(116)			(116)		1,234	1,234			
100142630	ROSEVILLE	CA		02/08/2024		1,010		63			63		1,073	1,073			
100136487	MERCED	CA		11/20/2023		835		168			168		1,003	1,003			
100011064	JERSEY CITY	NJ		12/23/2016		2,595		102			102		2,696	2,696			
100119619	PERRIS	CA		07/31/2023		707		(54)			(54)		654	654			
100066876	NEW RICHMOND	WI		08/02/2021		1,270							1,270	1,270			
100169361	CAPE CORAL	FL		09/27/2024		650		(102)			(102)		548	548			
100102500	BRADENTON	FL		06/07/2023		739		(69)			(69)		670	670			
100133356	SAINT JOHNS	FL		11/21/2023		767		21			21		788	788			
100164360	VANCOUVER	WA		08/21/2024		888		36			36		925	925			
100151837	AUSTIN	TX		05/10/2024		(13,766)		48			48	14,169	451	798	349	(2)	347
100148111	TOBYHANNA	PA		04/10/2024		902		(40)			(40)		862	862			
100025660	LONG BEACH	CA		09/20/2018		3,308		(123)			(123)		3,184	3,184			
100150079	HOUSTON	TX		06/14/2024		(13,242)		(87)			(87)	14,052	724	665	5	(65)	(60)
100141450	PROVIDENCE	RI		01/30/2024		579		(70)			(70)		509	509			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137063	GALVESTON	TX		11/28/2023		2,017		(25)			(25)		1,991	1,991			
100131617	RIO RANCHO	NM		10/06/2023		541		19			19		561	561			
100160880	KANSAS CITY	MO		07/24/2024		821		(36)			(36)		785	785			
100088078	CUTLER BAY	FL		10/25/2022		295		(51)			(51)		244	244			
100110395	AUBREY	TX		06/30/2023		999		54			54		1,054	1,054			
100120958	MILLSBORO	DE		08/30/2023		1,846		200			200		2,046	2,046			
100144821	UNITED KINGDOM	GBR		03/12/2024		(1,838)		1,951			1,951		113	113			
100145546	UNITED KINGDOM	GBR		03/12/2024		(4,292)		4,292			4,292						
100167526	COACHELLA	CA		10/31/2024		721		(101)			(101)		620	620			
100131600	MCKINNEY	TX		10/06/2023		807		27			27		834	834			
100152277	SARATOGA SPRINGS	NY		05/17/2024		771		(4)			(4)		766	766			
100080834	REDMOND	OR		03/10/2022		1,461		(182)			(182)		1,279	1,279			
100148532	CHATTANOOGA	TN		04/12/2024		13,755		(212)			(212)		13,543	13,543			
100136090	MUNSTER	IN		12/18/2023		549		(70)			(70)		479	479			
100145133	UNITED KINGDOM	GBR		03/12/2024		(4,292)		4,292			4,292						
100174790	SAN DIEGO	CA		10/31/2024		1,321		(92)			(92)		1,229	1,229			
100158981	LABELLE	FL		08/15/2024		635		(95)			(95)		540	540			
100185864	GAITHERSBURG	MD		12/26/2024		7		(7)			(7)						
100101667	GLENDALE	AZ		04/26/2023		891		(27)			(27)		864	864			
100120371	ATLANTA	GA		08/18/2023		603		(135)			(135)		468	468			
100168048	PUYALLUP	WA		09/20/2024		242		15			15		257	257			
100151981	SUGAR LAND	TX		06/14/2024		18,917		(759)			(759)		18,158	18,158			
100160838	SYLMAR	CA		07/24/2024		825		(16)			(16)		809	809			
100120437	SUGAR LAND	TX		08/18/2023		695		(142)			(142)		553	553			
100176125	TOMS RIVER	NJ		12/20/2024		527		(69)			(69)		458	458			
100161483	PASADENA	TX		07/30/2024		707		1			1		708	708			
100168453	BETHLEHEM	GA		09/25/2024		836		(49)			(49)		787	787			
100147452	CORAL SPRINGS	FL		04/03/2024		9,824		74			74		9,898	9,898			
100014597	WESTMINSTER	CO		09/27/2017		1,597		71			71		1,668	1,668			
100170492	BERKELEY	CA		10/09/2024		830		(83)			(83)		747	747			
100185697	HAARLEM	NLD		12/20/2024													
100185710	TILBURG	NLD		12/20/2024													
100185725	UTRECHT	NLD		12/20/2024													
100180830	UTRECHT	NLD		10/28/2024													
100157534	S-HERTOGENBOSCH	NLD		06/28/2024													
100157535	S-HERTOGENBOSCH	NLD		06/28/2024													
100179581	DAWSONVILLE	GA		11/21/2024		1,179		(31)			(31)		1,148	1,148			
100115901	SPRING HILL	TN		07/20/2023		1,220		(8)			(8)		1,212	1,212			
100134414	NETHERLANDS	NLD		10/27/2023													
100150274	SCHIEDAM	NLD		04/29/2024													
100161646	HANK	NLD		07/29/2024													
100165225	GRONINGEN	NLD		08/28/2024													
100141809	S-GRAVENHAGE	NLD		01/29/2024													
100116588	CRESTLINE	CA		07/20/2023		988		139			139		1,126	1,126			
100182050	FERNANDINA BEACH	FL		12/12/2024		878		58			58		937	937			
100044449	STEVENSVILLE	MT		11/19/2020		506		(20)			(20)		485	485			
100100808	GLEN BURNIE	MD		04/28/2023		(9,163)		77			77	10,213	1,127	1,135	7		7
100148613	CAPE CORAL	FL		04/12/2024		1,707		50			50		1,757	1,757			
100116174	HAYWARD	CA		07/20/2023		1,151		986			986		2,137	2,137			
100184861	DECATUR	GA		12/17/2024		1,590		(145)			(145)		1,446	1,446			
100166118	LAS VEGAS	NV		09/09/2024		922		12			12		933	933			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180322	FERNANDINA BEACH	FL		11/25/2024		901		32			32		933	933			
100107782	MILLVILLE	DE		05/19/2023		2,035		311			311		2,347	2,347			
100153704	SHELBY TOWNSHIP	MI		07/11/2024		721		(26)			(26)		695	695			
100165377	LA MARQUE	TX		08/29/2024		749		(59)			(59)		689	689			
100118865	NORTH LAS VEGAS	NV		08/30/2023		1,711		84			84		1,794	1,794			
100170259	DAWSONVILLE	GA		10/08/2024		873		(54)			(54)		819	819			
100079887	MIDVALE	UT		04/08/2022		2,611		12			12		2,623	2,623			
100128876	GRANBURY	TX		09/21/2023		619		(53)			(53)		566	566			
100132575	DAVENPORT	FL		11/03/2023		5,632		95			95		5,728	5,728			
100135832	LITTLE EGG HARBOR TWP	NJ		11/10/2023		739		(53)			(53)		686	686			
100175464	HOOVER	AL		12/23/2024		1,641		(120)			(120)		1,521	1,521			
100102767	FORT WORTH	TX		06/22/2023		754		(143)			(143)		610	610			
100158771	PHOENIX	AZ		07/10/2024		857		59			59		916	916			
100171725	FAIRBURN	GA		10/17/2024		904		(63)			(63)		841	841			
100116952	DIAMOND BAR	CA		07/20/2023		1,040		679			679		1,719	1,719			
100142703	LOS BANOS	CA		02/08/2024		644		32			32		676	676			
100127388	CHICAGO	IL		08/30/2023		636		1,427			1,427		2,063	2,063			
100055812	PLAYA DEL REY	CA		03/23/2021		2,491		(249)			(249)		2,242	2,242			
100166040	KATY	TX		09/06/2024		796		(81)			(81)		715	715			
100116115	ORLANDO	FL		07/20/2023		(1,883)		3,353			3,353		1,470	1,470			
100167802	ATLANTA	GA		09/19/2024		669		(27)			(27)		641	641			
100163150	PAMPA	TX		08/13/2024		717		(88)			(88)		629	629			
100141882	RICHMOND	TX		03/27/2024		689		(56)			(56)		634	634			
100139023	GOLDEN	CO		12/22/2023		(20)		20			20						
100060196	BOWIE	MD		06/25/2021		1,751		(106)			(106)		1,645	1,645			
100029119	CORAL SPRINGS	FL		10/26/2018		886		(59)			(59)		827	827			
100100653	DELANCO	NJ		04/28/2023		2,116		47			47		2,163	2,163			
100129508	APACHE JUNCTION	AZ		09/29/2023		920		36			36		956	956			
100144218	KYLE	TX		03/07/2024		957		54			54		1,011	1,011			
100153243	AVONDALE	AZ		05/30/2024		790		7			7		798	798			
100140541	MELISSA	TX		01/19/2024		2,015		(114)			(114)		1,902	1,902			
100114970	WOODSTOCK	GA		07/14/2023		1,214		(103)			(103)		1,111	1,111			
100144603	CHARLOTTE	NC		03/13/2024		786		(15)			(15)		771	771			
100164539	STOCKTON	CA		08/21/2024		894		(145)			(145)		749	749			
100017630	GRAFTON	WI		04/26/2018		3,520		47			47		3,567	3,567			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		1,156		(100)			(100)		1,056	1,056			
100148467	PAYSON	AZ		04/12/2024		782		(69)			(69)		714	714			
100080775	MAGNOLIA	TX		03/15/2022		769		(92)			(92)		677	1,279		602	602
100117049	CONCORD	CA		07/20/2023		(3,083)		3,814			3,814		731	731			
100180571	DURHAM	NC		11/26/2024		524		(66)			(66)		458	458			
100166929	KNOXVILLE	TN		09/13/2024		6,969		(160)			(160)		6,809	6,809			
100180635	SARASOTA	FL		11/26/2024		945		(111)			(111)		834	834			
100171897	BAKERSFIELD	CA		10/17/2024		763		(78)			(78)		685	685			
100127627	MODESTO	CA		09/08/2023		865		15			15		879	879			
100169198	PHILADELPHIA	PA		09/27/2024		281		(61)			(61)		219	219			
100135495	LEWES	DE		11/13/2023		909		169			169		1,078	1,078			
100168026	COLLEGE PLACE	WA		09/20/2024		549		24			24		572	572			
100172429	KISSIMMEE	FL		10/23/2024		561		(37)			(37)		524	524			
100102814	GOODLETTSVILLE	TN		06/22/2023		783		(96)			(96)		687	687			
100131931	ASHEVILLE	NC		10/13/2023		755		(10)			(10)		746	746			
100132245	ANNA	TX		10/13/2023		804		(22)			(22)		782	782			

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100153685	LAKE WORTH	FL		05/31/2024		593		(96)			(96)		497	497			
100110021	BALTIMORE	MD		06/23/2023		14		(14)			(14)						
100135200	NORTH PORT	FL		11/07/2023		816		(38)			(38)		778	778			
100174040	JERSEY CITY	NJ		10/31/2024		861		(73)			(73)		787	787			
100140312	BALTIMORE	MD		01/18/2024		788		(55)			(55)		733	733			
100171393	WHITE CITY	OR		10/16/2024		732		(65)			(65)		668	668			
100133940	NEW HAVEN	CT		10/25/2023		(16)		620			620		604	604			
100163195	JEWETT CITY	CT		08/13/2024		801		(81)			(81)		719	719			
100169099	HOUSTON	TX		09/27/2024		746		(71)			(71)		675	675			
100168159	MELISSA	TX		09/20/2024		255		10			10		265	265			
100148866	HOUSTON	TX		04/17/2024		666		(83)			(83)		583	583			
100100624	MORENO VALLEY	CA		04/27/2023		1,852		(189)			(189)		1,663	1,663			
100119120	BIG BEAR CITY	CA		07/28/2023		806		24			24		830	830			
100127596	SAN ANTONIO	TX		09/08/2023		846		6			6		852	852			
100133095	PEMBROKE PINES	FL		11/29/2023		9,816		84			84		9,900	9,900			
100139475	BURNET	TX		12/28/2023		718		(53)			(53)		665	665			
100148657	TACOMA	WA		04/15/2024		11,174		(182)			(182)		10,992	10,992			
100159438	CONCORD	NC		07/15/2024		3,443		(132)			(132)		3,311	3,311			
100140123	CHARLOTTESVILLE	VA		01/09/2024		1,070		(40)			(40)		1,030	1,030			
100150908	MELISSA	TX		05/08/2024		(9,303)		(37)			(37)	10,152	811	793	(18)		(18)
100171629	SANGER	CA		10/16/2024		740		(76)			(76)		664	664			
100152204	MONROE	NC		05/17/2024		765		(26)			(26)		739	739			
100169503	SAINT CLOUD	MN		09/30/2024		359		11			11		370	370			
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		936		673			673		1,609	1,609			
100155223	VALRICO	FL		07/19/2024		601		(158)			(158)		443	443			
100091196	CLEARWATER	FL		01/31/2023		854		(132)			(132)		722	722			
100156886	ENFIELD	CT		06/27/2024		1,072		(49)			(49)		1,022	1,022			
100137764	PAWTUCKET	RI		12/08/2023		695		(36)			(36)		659	659			
100102921	HOUSTON	TX		06/22/2023		661		(180)			(180)		481	481			
100171501	MCKINNEY	TX		10/16/2024		873		(56)			(56)		818	818			
100151389	TURLOCK	CA		05/10/2024		790		(55)			(55)		735	735			
100162300	PRYOR	OK		09/06/2024		679		(118)			(118)		561	561			
100084407	LANCASTER	CA		08/12/2022		25		(25)			(25)						
3340073959	JACKSONVILLE	FL		04/19/2024		103,332							103,332	103,332			
100072014	SAN BERNARDINO	CA		10/29/2021		82		(82)			(82)						
100175467	DALLAS	GA		12/23/2024		774		(28)			(28)		746	746			
100011876	LANDENBERG	PA		03/08/2017		1,090		580			580		1,670	1,670			
100165646	PASCO	WA		10/04/2024		946		(22)			(22)		925	925			
100154852	LYNNWOOD	WA		07/19/2024		867		2			2		869	869			
100170303	DALLAS	GA		10/08/2024		(9,004)		(93)			(93)	10,145	1,048	1,062	14		14
100150960	CHARLOTTE	NC		05/08/2024		(9,426)		(50)			(50)	10,148	672	696	24		24
100111677	PARAMOUNT	CA		06/29/2023		574		73			73		647	647			
100151076	POOLER	GA		05/08/2024		812		(42)			(42)		771	771			
100151812	PHOENIX	AZ		05/10/2024		626		(45)			(45)		581	581			
100110754	HEATH	OH		08/11/2023		772		8			8		780	780			
100054891	SHELTON	CT		03/23/2021		1,371		(191)			(191)		1,180	1,180			
100138112	NEW BRAUNFELS	TX		12/14/2023		(9,431)		(55)			(55)	10,152	665	678	13		13
100171437	VANCOUVER	WA		10/16/2024		886		(53)			(53)		833	833			
100185447	ANNA	TX		12/20/2024		20,587		501			501		21,088	21,088			
100075258	FREDERICK	MD		12/01/2021		1,699		(20)			(20)		1,679	1,679			
100134812	CEDAR HILL	TX		10/30/2023		740		4			4		744	744			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169253	NANTICOKE	PA		09/27/2024		24		(24)			(24)						
100079709	DOVER	FL		04/25/2022		17,099		(1,266)			(1,266)		15,833	15,833			
100025878	MOUNTLAKE TERRACE	WA		09/20/2018		1,108		(64)			(64)		1,044	1,044			
100168227	ZEPHYRHILLS	FL		09/20/2024		185		33			33		218	218			
100172335	HELEN	GA		10/23/2024		550		(44)			(44)		506	506			
100129517	WASHINGTON	UT		09/29/2023		814		12			12		826	826			
100136041	GARNER	NC		11/16/2023		500		(99)			(99)		401	401			
100065575	EVERETT	WA		07/28/2021		1,705		(152)			(152)		1,553	1,553			
100091265	LAS VEGAS	NV		01/31/2023		35		(35)			(35)						
100119681	WATERBURY	CT		08/08/2023		708		(68)			(68)		640	640			
100067446	CLINTON	MA		09/23/2021		1,668		(81)			(81)		1,587	1,587			
100153798	INWOOD	NY		07/10/2024		787		(85)			(85)		702	702			
100152211	AUBREY	TX		05/17/2024		840		27			27		867	867			
100140390	DURHAM	NC		01/18/2024		988		83			83		1,071	1,071			
100110217	YUCCA VALLEY	CA		06/30/2023		815		(21)			(21)		794	794			
100145739	UNITED KINGDOM	GBR		03/12/2024		120		(120)			(120)						
100140445	DURHAM	NC		01/18/2024		1,004		101			101		1,105	1,105			
100165341	BAKERSFIELD	CA		08/29/2024		847		(117)			(117)		731	731			
100152605	HERNANDO BEACH	FL		05/17/2024		774		21			21		795	795			
100027914	STATEN ISLAND	NY		10/26/2018		582		574			574		1,155	1,155			
100165904	BROWNSBURG	IN		08/30/2024		1,211		(94)			(94)		1,116	1,116			
100115032	PALM SPRINGS	CA		07/14/2023		864		(30)			(30)		834	834			
100137702	CORAL GABLES	FL		12/08/2023		5,527		(171)			(171)		5,356	5,356			
100082642	HAMPSTEAD	MD		04/14/2022		1,337		(57)			(57)		1,280	1,280			
100076644	BAKERSFIELD	CA		12/30/2021		5,660		(607)			(607)		5,052	4,838		(214)	(214)
100142659	RALEIGH	NC		02/08/2024		(12,977)		71			71	14,013	1,108	1,090	(17)		(17)
100133512	PUYALLUP	WA		10/19/2023		(13,261)		(26)			(26)	14,013	726	714	(11)		(11)
100090759	SCOTTSDALE	AZ		02/28/2023		1,411		(190)			(190)		1,220	1,220			
100166946	ROCKPORT	TX		09/13/2024		749		(70)			(70)		679	679			
100148547	ROWLETT	TX		04/12/2024		839		(8)			(8)		831	831			
100148499	STUART	FL		04/12/2024		757		(52)			(52)		704	704			
100139326	NEVADA CITY	CA		12/28/2023		626		(75)			(75)		551	551			
100166372	LAKEWOOD	CA		10/24/2024		829		(78)			(78)		751	751			
100175065	LOS ANGELES	CA		11/05/2024		802		(73)			(73)		729	729			
100071716	CENTRAL FALLS	RI		10/14/2021		(12,239)		(140)			(140)	14,013	1,634	1,579	(55)		(55)
100148869	SPRING CITY	PA		04/17/2024		878		52			52		930	930			
100179860	CHOWCHILLA	CA		11/22/2024		663		(28)			(28)		635	635			
100054238	TEWKSBURY	MA		03/23/2021		978		(128)			(128)		850	850			
100086919	ST GEORGE	UT		10/24/2022		1,144		(34)			(34)		1,109	1,109			
100185484	LANCASTER	PA		12/20/2024		665		25			25		690	690			
100169410	WATERFORD	CT		09/30/2024		532		(53)			(53)		479	479			
100079061	MIRAMAR	FL		02/24/2022		1,685		53			53		1,738	1,738			
100186265	SAVANNAH	GA		12/27/2024		548		(30)			(30)		518	518			
100148407	MERCED	CA		04/12/2024		986		66			66		1,052	1,052			
100156530	MADERA	CA		06/24/2024		916		77			77		993	993			
100184591	SAN DIEGO	CA		12/17/2024		1,126		(120)			(120)		1,006	1,006			
100155884	KENNER	LA		06/17/2024		776		(56)			(56)		720	720			
100180881	UNITED KINGDOM	GBR		11/27/2024		59							59	59			
100180320	WAKE FOREST	NC		11/25/2024		913		37			37		950	950			
100172412	WHITE CITY	OR		10/23/2024		728		(61)			(61)		667	667			
100043939	SACRAMENTO	CA		08/19/2020		1,565		(267)			(267)		1,298	1,298			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175014	ROSAMOND	CA		10/31/2024		759		(7)			(7)		752	752			
100055524	PEEKSKILL	NY		03/23/2021		2,024		(378)			(378)		1,645	1,645			
100175172	NAMPA	ID		11/05/2024		817		(80)			(80)		737	737			
100029646	LAKEWOOD	CA		10/26/2018		1,059		289			289		1,348	1,348			
100116867	KEY LARGO	FL		07/20/2023		(159)		159			159						
100173685	GRONINGEN	NLD		10/29/2024													
100060168	SAVANNAH	GA		06/25/2021		1,708		(147)			(147)		1,562	1,562			
100171487	ANNA	TX		10/16/2024		888		(47)			(47)		841	841			
100150172	BRASELTON	GA		04/30/2024		16,331		(223)			(223)		16,108	16,108			
100107801	LAS VEGAS	NV		05/19/2023		1,016		128			128		1,144	1,144			
100175660	PALMDALE	CA		11/12/2024		620		(69)			(69)		551	551			
100100683	HYATTSVILLE	MD		04/28/2023		1,140		253			253		1,392	1,392			
100142975	ATLANTA	GA		02/09/2024		829		(37)			(37)		792	792			
100179514	CENTERTON	AR		11/21/2024		859		(6)			(6)		853	853			
100150788	ELLICOTTVILLE	NY		05/07/2024		744		(24)			(24)		721	721			
100053546	RICHTON PARK	IL		03/23/2021		534		317			317		851	851			
100046624	SILVERTON	OR		11/25/2020		1,295		(136)			(136)		1,159	1,159			
100171522	BLAIRSVILLE	GA		10/16/2024		8,587		(218)			(218)		8,369	8,369			
100147869	MERCED	CA		04/08/2024		971		89			89		1,060	1,060			
100070403	WOODLAND	CA		09/23/2021		1,582		(142)			(142)		1,440	1,440			
100186438	CHARLOTTE	NC		12/30/2024		521		(48)			(48)		473	473			
100181676	OCALA	FL		12/11/2024		557		(91)			(91)		466	466			
100156619	LAS VEGAS	NV		06/24/2024		812		(28)			(28)		784	784			
100130443	LAS VEGAS	NV		09/28/2023		780		54			54		834	834			
100160020	BLOOMINGDALE	GA		07/17/2024		721		(23)			(23)		698	698			
100161735	HIALEAH	FL		07/30/2024		765		(76)			(76)		689	689			
100025057	SEASIDE	CA		09/20/2018		1,907		72			72		1,979	1,979			
100160017	ENGLEWOOD	FL		07/17/2024		736		(82)			(82)		654	654			
100142009	GLENDALE	CA		02/29/2024		907		(85)			(85)		822	822			
100160413	MIRAMAR	FL		07/19/2024		694		(70)			(70)		624	624			
100147800	MELISSA	TX		04/08/2024		810		(2)			(2)		808	808			
100101194	BOYNTON BEACH	FL		04/28/2023		1,052		421			421		1,473	1,473			
100186202	STOCKTON	CA		12/27/2024		842		(42)			(42)		801	801			
100166067	FREDERICKSBURG	TX		09/09/2024		714		(42)			(42)		673	673			
100135124	N CAPE MAY	NJ		11/01/2023		703		4			4		707	707			
100101849	SUWANEE	GA		04/06/2023		181		18			18		199	199			
100155945	CEDAR PARK	TX		06/17/2024		833		(31)			(31)		802	802			
100156745	DUNDALK	MD		06/26/2024		504		(22)			(22)		482	482			
100159720	DALLAS	TX		08/23/2024		782		(75)			(75)		706	706			
100148157	TIGARD	OR		05/15/2024		810		(79)			(79)		731	731			
100101745	TRENTON	NJ		03/31/2023		654		(65)			(65)		589	589			
100165483	POOLER	GA		08/29/2024		805		(49)			(49)		756	756			
100149290	GROVELAND	CA		04/24/2024		764		(71)			(71)		693	693			
100031240	REDDING	CA		03/29/2019		655		353			353		1,008	1,008			
100103026	MIAMI	FL		06/22/2023		1,161		(36)			(36)		1,125	1,125			
100133423	MIDLAND	TX		10/19/2023		724		(111)			(111)		613	613			
100120023	DAVENPORT	FL		08/11/2023		761		1			1		763	763			
100175919	CHARLOTTE	NC		11/14/2024		701		(99)			(99)		602	602			
100118829	FRESNO	CA		08/30/2023		633		(40)			(40)		593	593			
100163996	MIAMI	FL		08/21/2024		13		(13)			(13)						
100127558	GLENDALE	AZ		09/08/2023		837		(16)			(16)		821	821			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100134354	MODESTO	CA		10/27/2023		729		(104)			(104)		625	625			
100144356	SACRAMENTO	CA		03/07/2024		778		(53)			(53)		726	726			
100100763	UNION	NJ		04/28/2023		32		(32)			(32)						
100165398	WORCESTER	MA		08/29/2024		(13,258)		(20)			(20)	13,990	713	711	(2)		(2)
100142970	BRIDGEPORT	CT		02/09/2024		636		(29)			(29)		607	607			
100164850	TACOMA	WA		08/26/2024		(8,059)		(1,386)			(1,386)	10,126	681	599	(82)		(82)
100153361	GREEN VALLEY	AZ		05/30/2024		837		(37)			(37)		800	800			
100162665	NORTH LAS VEGAS	NV		08/12/2024		895		71			71		965	965			
100128270	METHUEN	MA		09/14/2023		20		(20)			(20)						
100182151	LA GRANGE HIGHLANDS	IL		12/12/2024		516		(63)			(63)		453	453			
100134017	PHILADELPHIA	PA		10/25/2023		610		(39)			(39)		571	571			
100158898	MILLVILLE	DE		07/12/2024		911		83			83		994	994			
100063748	CHARLESTON	SC		07/01/2021		1,146		(21)			(21)		1,125	1,125			
100130278	GRAYSLAKE	IL		09/28/2023		503		(42)			(42)		461	461			
100186424	DAVENPORT	FL		12/30/2024		832		(14)			(14)		818	818			
100079558	MANDEVILLE	LA		04/25/2022		1,499		(40)			(40)		1,459	1,459			
100158619	CHICAGO	IL		07/10/2024		1,883		(81)			(81)		1,802	1,802			
100049812	LYNWOOD	CA		11/20/2020		1,663		(418)			(418)		1,245	1,245			
100012353	CYPRESS	CA		04/28/2017		(8,485)		186			186	10,122	1,822	1,750	(72)		(72)
100175917	SAN TAN VALLEY	AZ		11/14/2024		776		67			67		843	843			
100179979	MYRTLE BEACH	SC		11/25/2024		1,609		199			199		1,808	1,808			
100168174	IDAHO FALLS	ID		09/20/2024		(47)		47			47						
100167045	LAKELAND	FL		09/13/2024		739		(171)			(171)		568	568			
100136989	SAINT LOUIS	MO		11/28/2023		690		(24)			(24)		665	665			
100169504	NAPLES	FL		09/30/2024		1,030		(81)			(81)		949	949			
100155932	FT LAUDERDALE	FL		06/17/2024		757		(69)			(69)		688	688			
100119741	PATERSON	NJ		08/08/2023		737		(58)			(58)		679	679			
100137116	ANNAPOLIS	MD		11/28/2023		648		(82)			(82)		566	566			
100121036	CHARLOTTE	NC		08/30/2023		819		10			10		829	829			
100144086	GLENDALE	AZ		03/07/2024		877		32			32		909	909			
100134444	BROOKLYN	NY		10/30/2023		839		(105)			(105)		734	734			
100137728	DURHAM	NC		12/08/2023		768		(21)			(21)		746	746			
100030397	ALEXANDRIA	VA		12/20/2018		2,174		219			219		2,392	2,392			
100147614	CAYCE	SC		04/04/2024		710		(73)			(73)		637	637			
100171722	MCKINNEY	TX		10/17/2024		787		(115)			(115)		671	671			
100155898	EULESS	TX		06/17/2024		747		(4)			(4)		743	743			
100140741	MIRAMAR	FL		01/22/2024		596		(21)			(21)		575	575			
100136882	DENTON	TX		11/27/2023		650		338			338		988	988			
100168465	CLINTON	MD		09/25/2024		935		17			17		952	952			
100170345	PLYMOUTH	MI		10/08/2024		749		(69)			(69)		681	681			
100158851	FREEPORT	FL		07/12/2024		751		(75)			(75)		676	676			
100080832	REDMOND	OR		03/10/2022		1,471		(167)			(167)		1,304	1,304			
100090775	TOOELE	UT		02/28/2023		971		(34)			(34)		938	938			
100140157	DURHAM	NC		01/09/2024		987		118			118		1,105	1,105			
100065443	DARRINGTON	WA		07/28/2021		1,806		(3)			(3)		1,803	1,803			
100083660	LYNWOOD	CA		06/23/2022		1,379		(45)			(45)		1,334	1,334			
100134713	MERCED	CA		10/30/2023		632		(73)			(73)		559	559			
100076101	SPRINGFIELD	OR		01/07/2022		3,729		(95)			(95)		3,634	3,634			
100084824	COLTON	CA		08/02/2022		837		(19)			(19)		818	818			
100151253	GLENDALE	AZ		05/10/2024		928		98			98		1,026	1,026			
100136313	RICHMOND	VA		11/20/2023		736		7			7		743	743			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100079091	MOORESTOWN	NJ		02/24/2022		1,605		3			3		1,608	1,608			
100126915	CHESTER	MD		08/30/2023		504		38			38		542	542			
100164299	WAKE FOREST	NC		08/21/2024		794		(42)			(42)		753	753			
100026718	WASHINGTON	DC		09/26/2018		1,166		322			322		1,488	1,488			
100088858	YULEE	FL		11/15/2022		760		(9)			(9)		750	750			
100082872	STREETSBORO	OH		05/17/2022		991		(54)			(54)		937	937			
100110656	WESTMINSTER	CO		06/30/2023		1,257		(4)			(4)		1,253	1,253			
100065764	BEAUMONT	CA		07/28/2021		1,802		(42)			(42)		1,760	1,760			
100055529	LAKEWOOD	NJ		03/23/2021		1,043		(176)			(176)		867	867			
100024866	FLAGSTAFF	AZ		09/20/2018		1,742		(54)			(54)		1,688	1,688			
100131657	SARASOTA	FL		10/06/2023		1,091		20			20		1,111	1,111			
100143213	WESLEY CHAPEL	FL		02/16/2024		758		(50)			(50)		709	709			
100148663	PHOENIX	AZ		04/15/2024		903		(26)			(26)		877	877			
100091707	SPARTANBURG	SC		03/24/2023		777		(43)			(43)		734	734			
100150526	BRASELTON	GA		05/03/2024		775		(63)			(63)		712	712			
100174273	LAS VEGAS	NV		10/31/2024		1,317		80			80		1,396	1,396			
100158828	DANBURY	WI		07/12/2024		755		(74)			(74)		681	681			
100133234	FULSHEAR	TX		11/29/2023		1,251		7			7		1,257	1,257			
100101065	MIAMI BEACH	FL		04/28/2023		(2,450)		2,450			2,450						
100156775	LOS ANGELES	CA		06/26/2024		528		(69)			(69)		459	459			
100149984	SAINT CLOUD	FL		06/07/2024		695		(131)			(131)		564	564			
100014172	FOLSOM	CA		05/25/2017		1,184		118			118		1,303	1,303			
100173270	SCOTTSDALE	AZ		10/30/2024		1,054		(83)			(83)		971	971			
100029800	CANTON	GA		10/26/2018		1,335		30			30		1,364	1,364			
100176813	LOOMIS	CA		11/15/2024		852		(88)			(88)		764	764			
100135576	SARATOGA SPRINGS	UT		11/13/2023		821		49			49		870	870			
100168293	LOUISVILLE	KY		09/20/2024		203		31			31		234	234			
100142627	LONGWOOD	FL		02/08/2024		791		(45)			(45)		746	746			
100101505	OCOEE	FL		04/26/2023		2,250		(65)			(65)		2,185	2,185			
100169632	GOODLETTSVILLE	TN		09/30/2024		672		(63)			(63)		609	609			
100161560	COOPER CITY	FL		07/30/2024		741		(62)			(62)		679	679			
100130289	ATLANTIC BEACH	SC		09/28/2023		813		(92)			(92)		721	721			
100151131	HURST	TX		05/09/2024		1,592		(145)			(145)		1,447	1,447			
100150796	MARCO ISLAND	FL		05/08/2024		742		(48)			(48)		694	694			
100168089	NATIONAL CITY	CA		09/20/2024		210		32			32		242	242			
100112435	NORTH BERGEN	NJ		06/29/2023		472		936			936		1,408	1,408			
100144238	HARDEEVILLE	SC		03/07/2024		825		(19)			(19)		806	806			
100168452	MONROE	NC		09/25/2024		1,082		(34)			(34)		1,048	1,048			
100110004	MIDDLE ISLAND	NY		06/22/2023		966		(44)			(44)		922	922			
100175186	RALEIGH	NC		11/05/2024		830		(73)			(73)		757	757			
100151019	LAWRENCEVILLE	GA		05/08/2024		759		(48)			(48)		711	711			
100168334	IRVING	TX		09/20/2024		227		21			21		248	248			
100139825	UNITED KINGDOM	GBR		12/18/2023		715							715	715			
100149152	LAS VEGAS	NV		04/22/2024		793		(19)			(19)		775	775			
100132673	CARROLLTON	TX		11/03/2023		693		(16)			(16)		677	677			
100068417	ALDIE	VA		08/25/2021		1,667		(62)			(62)		1,604	1,604			
100091319	INGLESIDE	IL		01/13/2023		620		12			12		632	632			
100132431	DALLAS	TX		11/03/2023		330		(18)			(18)		312	312			
100116416	ANAHEIM	CA		07/20/2023		902		746			746		1,647	1,647			
100134684	VICTORVILLE	CA		10/30/2023		11,097		(304)			(304)		10,793	10,793			
100176668	BOCA RATON	FL		11/15/2024		950		(112)			(112)		838	838			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030855	OCEANSIDE	CA		04/09/2019		5,443		93			93		5,536	5,536			
100134466	ATLANTA	GA		10/30/2023		624		(65)			(65)		559	559			
100066383	JACKSON	NJ		08/02/2021		874		(9)			(9)		865	865			
100133518	MILFORD	MA		10/19/2023		604		(59)			(59)		546	546			
100091996	NEW HAVEN	CT		02/09/2023		4,218		(3,368)			(3,368)		850	850			
100087039	ROSENBERG	TX		11/04/2022		1,056		(134)			(134)		922	922			
100137009	PORT SAINT JOE	FL		11/28/2023		823		141			141		964	964			
100165774	SPRINGFIELD	MA		08/29/2024		771		(96)			(96)		676	676			
100120599	LANHAM	MD		08/18/2023		702		(30)			(30)		672	672			
100151453	GOLD CANYON	AZ		05/10/2024		789		(20)			(20)		769	769			
100178428	BAKERSFIELD	CA		11/21/2024		71		441			441		512	512			
100153365	BROOKVILLE	IN		05/30/2024		709		(49)			(49)		659	659			
100156512	MARYSVILLE	CA		06/24/2024		770		(19)			(19)		751	751			
100162823	CORVALLIS	OR		08/12/2024		2,368		(41)			(41)		2,327	2,327			
100172455	WENDELL	NC		10/23/2024		950		51			51		1,001	1,001			
100048082	TALLAHASSEE	FL		11/20/2020		1,468		(255)			(255)		1,213	1,213			
100167644	NASHVILLE	TN		09/19/2024		642		(83)			(83)		559	559			
100168161	FOLSOM	CA		09/20/2024		252		11			11		263	263			
100145193	UNITED KINGDOM	GBR		03/12/2024		(1,324)		1,380			1,380		56	56			
100109074	MARRERO	LA		06/05/2023		1,012		(17)			(17)		995	995			
100159465	LAUREL	MD		07/15/2024		817		(39)			(39)		778	778			
100135144	NORTH LAS VEGAS	NV		11/03/2023		1,196		(29)			(29)		1,168	1,168			
100172149	SAN DIEGO	CA		10/17/2024		382		(35)			(35)		347	347			
100135965	PORT SAINT LUCIE	FL		11/16/2023		514		(8)			(8)		505	505			
100151371	COLORADO SPRINGS	CO		05/10/2024		795		(21)			(21)		773	773			
100044263	BALDWIN PARK	CA		08/19/2020		1,166		41			41		1,207	1,207			
100068229	REVERE	MA		08/25/2021		1,716		(108)			(108)		1,608	1,608			
100134379	COLLEGE STATION	TX		10/27/2023		494		97			97		591	591			
100147646	TORRANCE	CA		04/04/2024		233		4			4		237	237			
100171500	MURRELLS INLET	SC		10/16/2024		782		(67)			(67)		715	715			
100082131	FORT LAUDERDALE	FL		04/14/2022		1,475		34			34		1,509	1,509			
100044290	VIRGINIA BEACH	VA		08/19/2020		2,105		(8)			(8)		2,097	2,097			
100137007	PARRISH	FL		11/28/2023		847		210			210		1,056	1,056			
100151403	PARON	AR		05/10/2024		759		(73)			(73)		685	685			
100156748	WOODLAND	CA		06/26/2024		95,763		(2,763)			(2,763)		93,000	93,000			
100118039	IRVINGTON	NJ		07/20/2023		899		728			728		1,628	1,628			
100170186	CYPRESS	TX		10/08/2024		800		(68)			(68)		733	733			
4010080715	HARRISBURG	PA		09/27/2024		515		(27)			(27)		488	488			
100175227	TARPON SPRINGS	FL		11/05/2024		815		(70)			(70)		745	745			
100153187	FORT WORTH	TX		05/30/2024		800							800	800			
100134637	HOUSTON	TX		10/30/2023		375		221			221		596	596			
100115092	SMYRNA	GA		07/14/2023		900		19			19		920	920			
100160127	LAFAYETTE HILL	PA		07/17/2024		745		(61)			(61)		683	683			
100155904	BRIDGEPORT	CT		06/17/2024		806		(32)			(32)		774	774			
100182613	WESTAMPTON	NJ		12/12/2024		544		(32)			(32)		512	512			
100171694	KILLEEN	TX		10/16/2024		(13,343)		(79)			(79)	13,989	568	654	164	(77)	87
100137262	NETHERLANDS	NLD		11/28/2023													
100129373	IDAHO FALLS	ID		09/25/2023		833		22			22		854	854			
100067525	MCKENNA	WA		09/23/2021		1,558		(146)			(146)		1,412	1,412			
100133618	BARNEGAT	NJ		10/23/2023		803		23			23		826	826			
100086959	DORAL	FL		10/24/2022		819		(80)			(80)		739	739			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137979	OAK POINT	TX		12/13/2023		1,389		62			62		1,451	1,451			
100127990	NASHVILLE	TN		09/08/2023		2,324		73			73		2,397	2,397			
100044523	LOS ANGELES	CA		11/19/2020		4,027		64			64		4,091	4,091			
100132240	ANNA	TX		10/13/2023		817		(42)			(42)		775	775			
100069669	LAKELAND	FL		09/01/2021		1,848		(2)			(2)		1,846	1,846			
100148819	KENNER	LA		04/17/2024		983		(95)			(95)		888	888			
100174278	HENDERSON	NV		10/31/2024		1,084		86			86		1,170	1,170			
100138443	PANAMA CITY BEACH	FL		12/19/2023		818		(59)			(59)		759	759			
100031487	RICHMOND	CA		03/29/2019		4,078		210			210		4,287	4,287			
100082078	TWICKENHAM	GBR		03/30/2022													
100174574	PICKERINGTON	OH		10/31/2024		497		(60)			(60)		437	437			
100119536	MIDLOTHIAN	VA		07/28/2023		803		(27)			(27)		776	776			
100065561	UNION CITY	CA		07/28/2021		1,710		(58)			(58)		1,653	1,653			
100186331	MOUNT VERNON	WA		12/30/2024		742		(24)			(24)		718	718			
100132755	LOS ANGELES	CA		11/03/2023		898		(24)			(24)		874	874			
100074096	MESA	AZ		12/09/2021		1,721		(127)			(127)		1,594	1,594			
100065122	YUCAIPA	CA		07/14/2021		1,700		(103)			(103)		1,597	1,597			
100136377	WOODSTOCK	GA		11/20/2023		1,349		64			64		1,412	1,412			
100169548	BOISE	ID		09/30/2024		404		5			5		409	409			
100076772	ANAHEIM	CA		12/27/2021		1,378		(125)			(125)		1,254	1,254			
100179631	MUNDELEIN	IL		11/21/2024		987		(82)			(82)		906	906			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		1,470		(31)			(31)		1,438	1,438			
100137323	BETHLEHEM	GA		12/01/2023		679		(19)			(19)		660	660			
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		661		(56)			(56)		605	605			
100152353	BAKERSFIELD	CA		05/17/2024		908		163			163		1,071	1,071			
100136597	SAN JACINTO	CA		11/22/2023		612		(39)			(39)		573	573			
100118952	TUTTLE	OK		07/27/2023		588		(57)			(57)		532	532			
100180149	CLOVIS	CA		11/25/2024		804		(62)			(62)		742	742			
100162707	SUMMERVILLE	SC		08/12/2024		14,140		(385)			(385)		13,756	13,756			
100065770	MIRAMAR	FL		07/28/2021		1,888		(101)			(101)		1,787	1,787			
100084637	PROVO	UT		08/02/2022		955		(12)			(12)		943	943			
100109772	CHANDLER	AZ		08/04/2023		905		(21)			(21)		884	884			
100013701	ESCONDIDO	CA		05/25/2017		1,207		138			138		1,345	1,345			
100119973	DALLAS	TX		08/11/2023		1,192		21			21		1,213	1,213			
100087236	WASILLA	AK		10/25/2022		1,153		359			359		1,512	1,512			
100156956	UNITED KINGDOM	GBR		06/27/2024		38							38	38			
100120613	PHOENIX	AZ		08/18/2023		809		(74)			(74)		735	735			
100132361	GEORGETOWN	TX		11/03/2023		781		197			197		978	978			
100168320	BRADLEY	CA		09/20/2024		313		7			7		320	320			
100176817	BOYNTON BEACH	FL		11/15/2024		762		(114)			(114)		647	647			
100119231	HONOLULU	HI		07/31/2023		901		(11)			(11)		890	831		(59)	(59)
100138421	NAVARRE	FL		12/18/2023		631		(68)			(68)		564	564			
100011518	TEANECK	NJ		03/08/2017		(10,606)		1,625			1,625	10,087	1,106	1,059	(46)		(46)
100043855	SAN JOSE	CA		08/19/2020		3,610		313			313		3,923	3,923			
100115349	CYPRESS	TX		07/17/2023		1,109		(46)			(46)		1,063	1,063			
100156613	COLUMBUS	OH		06/24/2024		748		(42)			(42)		706	706			
100115000	FRESNO	CA		07/14/2023		1,025		32			32		1,056	1,056			
100158719	TRUMBULL	CT		07/10/2024		741		(38)			(38)		703	703			
100151766	KATY	TX		05/10/2024		2,386		(54)			(54)		2,332	2,332			
100161664	EDE	NLD		07/29/2024													
100080236	LAS VEGAS	NV		02/25/2022		1,455		(41)			(41)		1,414	1,414			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086016	TEMECULA	CA		09/02/2022		952		(88)			(88)		864	864			
100127974	ANTIOCH	TN		09/08/2023		943		151			151		1,094	1,094			
4010043477	CENTER POINT	AL		03/22/2023		790		(66)			(66)		723	723			
100172567	SPRING CITY	UT		10/23/2024		797		(65)			(65)		733	733			
100115476	CHARLOTTE	NC		07/17/2023		826		(26)			(26)		801	801			
100152270	RIVERBANK	CA		05/17/2024		(9,485)		12			12	10,106	633	589	(44)		(44)
100135804	MELISSA	TX		11/10/2023		1,134		(35)			(35)		1,099	1,099			
100149344	BAKERSFIELD	CA		04/24/2024		891		(11)			(11)		880	880			
100020319	DENVER	CO		07/17/2018		1,923		(103)			(103)		1,820	1,820			
100158059	MYRTLE BEACH	SC		07/09/2024		821		(3)			(3)		818	818			
100168024	HOUSTON	TX		09/20/2024		172		38			38		210	210			
100156549	LEHIGH ACRES	FL		06/24/2024		755		(20)			(20)		735	735			
100172558	WENTZVILLE	MO		10/23/2024		874		(65)			(65)		809	809			
100070421	PORTLAND	OR		09/23/2021		3,561		(162)			(162)		3,399	3,399			
100117141	BAYSIDE	NY		07/20/2023		4,200		1,262			1,262		5,462	5,462			
100115860	POOLER	GA		07/20/2023		860		(38)			(38)		821	821			
100132342	SAINT CHARLES	MO		11/03/2023		663		71			71		734	734			
100181224	LAS VEGAS	NV		12/06/2024		830		47			47		877	877			
100079177	ROUND ROCK	TX		02/24/2022		1,667		53			53		1,720	1,720			
100145751	UNITED KINGDOM	GBR		03/12/2024		(13,857)		(54)			(54)	13,922	12		(12)		(12)
100166126	OLD LYME	CT		09/09/2024		736		(67)			(67)		669	669			
100185775	LAKE PARK	FL		12/26/2024		462		(47)			(47)		414	414			
100115396	ATLANTA	GA		07/17/2023		818		45			45		863	863			
100147089	PALM BEACH GARDENS	FL		03/28/2024		736		(67)			(67)		669	669			
100100323	NEW WAVERLY	TX		04/27/2023		1,142		219			219		1,361	1,361			
100110564	KENNESAW	GA		06/30/2023		517		(12)			(12)		505	505			
100158136	CHARLOTTE	NC		07/09/2024		687		(41)			(41)		646	646			
100151376	HENDERSON	NV		05/10/2024		734		(40)			(40)		694	694			
100170104	LAWRENCEVILLE	GA		10/08/2024		228,665		(3,790)			(3,790)		224,875	224,875			
100168640	MYRTLE BEACH	SC		09/25/2024		1,312		(77)			(77)		1,236	1,236			
100115390	ATLANTA	GA		07/17/2023		818		46			46		863	863			
100160920	LAWRENCEVILLE	GA		07/24/2024		663		(53)			(53)		611	611			
100115394	ATLANTA	GA		07/17/2023		818		46			46		863	863			
100181996	MCKINNEY	TX		12/12/2024		897		145			145		1,042	1,042			
100163221	DAVENPORT	FL		08/13/2024		779		(31)			(31)		748	748			
100163220	TACOMA	WA		08/13/2024		802		(65)			(65)		737	737			
100115395	ATLANTA	GA		07/17/2023		818		46			46		863	863			
100115392	ATLANTA	GA		07/17/2023		818		46			46		863	863			
100161586	UNITED KINGDOM	GBR		07/29/2024		922							922	922			
100170216	ANNA	TX		10/08/2024		867		(55)			(55)		812	812			
100136434	PALM COAST	FL		11/20/2023		3,131		536			536		3,667	3,667			
100147917	AUBREY	TX		04/08/2024		1,492		(41)			(41)		1,451	1,451			
100155227	MANOR	TX		07/19/2024		637		(133)			(133)		504	504			
100148791	DAVENPORT	FL		04/17/2024		783		(48)			(48)		735	735			
100148311	LAWRENCEVILLE	GA		04/12/2024		676		(45)			(45)		632	632			
100172261	LEXINGTON	KY		10/21/2024		798		(68)			(68)		730	730			
100171555	MONROE	NC		10/16/2024		957		36			36		993	993			
100147685	GREELEY	CO		04/04/2024		1,101		(81)			(81)		1,021	1,021			
100013997	TRUSSVILLE	AL		05/25/2017		1,195		107			107		1,301	1,301			
100180318	NAPLES	FL		11/25/2024		1,798		(50)			(50)		1,748	1,748			
100169319	NEW ALBANY	OH		09/27/2024		560		(58)			(58)		502	502			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145523	UNITED KINGDOM	GBR		03/12/2024		(3,942)		3,942			3,942						
100161515	POOLER	GA		07/30/2024		740		(56)			(56)		683	683			
100153245	BUFORD	GA		05/30/2024		793		9			9		801	801			
100162806	PASO ROBLES	CA		08/12/2024		734		(61)			(61)		673	673			
100066831	PLANTATION	FL		08/02/2021		1,980		18			18		1,998	1,998			
100148748	WAKE FOREST	NC		04/17/2024		811		(28)			(28)		783	783			
100158504	PROVO	UT		07/10/2024		726		(36)			(36)		690	690			
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		915		694			694		1,609	1,609			
100145434	UNITED KINGDOM	GBR		03/12/2024		(2,431)		2,431			2,431						
100139818	UNITED KINGDOM	GBR		12/18/2023		50							50	50			
100169688	NORWALK	CA		09/30/2024		830		(45)			(45)		785	785			
100100296	SUN CITY WEST	AZ		03/24/2023		70		(20)			(20)		50	50			
100148062	WYLIE	TX		04/10/2024		591		(115)			(115)		476	476			
100148655	COLUMBIA	SC		04/15/2024		811		(48)			(48)		763	763			
100139842	UNITED KINGDOM	GBR		12/18/2023		1,472							1,472	1,472			
100145481	UNITED KINGDOM	GBR		03/12/2024		111		(45)			(45)		65	65			
100147009	AUSTIN	TX		03/27/2024		799		(37)			(37)		761	761			
100140066	KENNESAW	GA		01/09/2024		641		(40)			(40)		601	601			
100140316	CYPRESS	TX		01/18/2024		759		(48)			(48)		712	712			
100110035	NEWARK	NJ		06/23/2023		7,489		(340)			(340)		7,149	7,149			
100144417	WILDWOOD	NJ		03/07/2024		827		(65)			(65)		762	762			
100146897	CHICAGO	IL		03/26/2024		739		(26)			(26)		713	713			
100166054	OXFORD	OH		09/06/2024		18		(18)			(18)						
100120906	OXFORD	FL		08/30/2023		732		24			24		756	756			
100108217	NEW CARROLLTON	MD		05/24/2023		2,503		(152)			(152)		2,351	2,351			
100168234	BURNSVILLE	MN		09/20/2024		202		26			26		228	228			
100133786	SPRING	TX		10/20/2023		617		(61)			(61)		555	555			
100165825	METAIRIE	LA		08/29/2024		496		(107)			(107)		389	389			
100076458	PANAMA CITY BEACH	FL		12/21/2021		1,627		(112)			(112)		1,515	1,515			
100165827	METAIRIE	LA		08/29/2024		496		(107)			(107)		389	389			
100165028	NEWTON	NJ		08/28/2024		750		(61)			(61)		689	689			
100110350	BOULDER	CO		06/30/2023		11,074		16			16		11,090	11,090			
100149575	MELISSA	TX		04/26/2024		799		(163)			(163)		637	637			
100028555	OXON HILL	MD		10/26/2018		1,351		98			98		1,449	1,449			
100133825	TOLLESON	AZ		10/20/2023		601		(13)			(13)		589	589			
100168860	UNITED KINGDOM	GBR		09/26/2024		81							81	81			
100186291	GROVELAND	FL		12/27/2024		511		(1)			(1)		510	510			
100074144	SICKLERVILLE	NJ		12/09/2021		(19)		19			19						
100167461	GOLDEN VALLEY	MN		09/16/2024		745		(60)			(60)		685	685			
100119825	ORLANDO	FL		08/08/2023		760		(35)			(35)		725	725			
100182698	DIVIDE	CO		12/12/2024		519		(49)			(49)		469	469			
100168006	TOMS RIVER	NJ		09/20/2024		1,455		(119)			(119)		1,335	1,335			
100140463	LOGANVILLE	GA		01/18/2024		923		29			29		952	952			
100055876	CORONA	CA		03/26/2021		2,106		(157)			(157)		1,948	1,948			
100179789	SAVANNAH	GA		11/21/2024		830		(60)			(60)		770	770			
100028668	HESPERIA	CA		10/26/2018		1,218		217			217		1,435	1,435			
100165817	METAIRIE	LA		08/29/2024		644		(122)			(122)		522	522			
100120306	AUSTIN	TX		08/18/2023		670		(70)			(70)		600	600			
100186377	WEST CHESTER	PA		12/30/2024		506		(48)			(48)		458	458			
100169292	SAN FRANCISCO	CA		09/27/2024		737		(56)			(56)		681	681			
100110340	CHEYENNE	WY		06/30/2023		2,426		(30)			(30)		2,396	2,396			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148341	STEPHENS CITY	VA		04/12/2024		999		109			109		1,109	1,109			
100156507	BAKERSFIELD	CA		06/24/2024		670		(57)			(57)		613	613			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		2,365		(111)			(111)		2,254	2,254			
100015817	NATIONAL CITY	CA		02/27/2018		1,797		11			11		1,808	1,808			
100029577	DULUTH	GA		10/26/2018		3,437		(167)			(167)		3,270	3,270			
100131759	NASHVILLE	TN		10/06/2023		1,113		104			104		1,217	1,217			
100026284	NORWALK	CA		09/20/2018		1,070		90			90		1,160	1,160			
100150584	COLUMBIA	TN		05/03/2024		748		(55)			(55)		694	694			
100133923	SUN VALLEY	NV		10/25/2023		5		(5)			(5)						
100133924	SUN VALLEY	NV		10/25/2023		5		(5)			(5)						
100133925	SUN VALLEY	NV		10/25/2023		5		(5)			(5)						
100133926	SUN VALLEY	NV		10/25/2023		5		(5)			(5)						
100133928	SUN VALLEY	NV		10/25/2023		5		(5)			(5)						
100133929	SUN VALLEY	NV		10/25/2023		5		(5)			(5)						
100133930	SUN VALLEY	NV		10/25/2023		5		(5)			(5)						
100137745	STEPHENS CITY	VA		12/08/2023		896		124			124		1,021	1,021			
100120806	WEST YARMOUTH	MA		08/25/2023		871		(40)			(40)		832	832			
100143558	COPIAGUE	NY		02/21/2024		697		(45)			(45)		652	652			
100143025	HAYWARD	CA		02/12/2024		477		23			23		500	500			
100155012	BRADENTON	FL		07/19/2024		728		(47)			(47)		681	681			
100176015	WEST CHESTER	PA		12/20/2024		497		(22)			(22)		476	476			
100031051	TEWKSBURY	NJ		03/29/2019		1,757		514			514		2,270	2,270			
100164489	RIVERVIEW	FL		08/21/2024		2,385		(58)			(58)		2,327	2,327			
100182295	HUTTO	TX		12/12/2024		871		125			125		996	996			
100137756	HENDERSON	NV		12/08/2023		902		70			70		972	972			
100172458	CHARLOTTE	NC		10/23/2024		769		(78)			(78)		691	691			
100168762	SAINT AUGUSTINE	FL		09/26/2024		471		(48)			(48)		422	422			
100155068	MESA	AZ		07/19/2024		1,046		(88)			(88)		958	958			
100029174	RIVERSIDE	CA		10/26/2018		1,185		160			160		1,344	1,344			
100143709	ORMOND BEACH	FL		02/23/2024		535		42			42		577	577			
100182141	GRANT VALKARIA	FL		12/12/2024		834		(31)			(31)		804	804			
100100732	ALGONA	WA		04/28/2023		1,298		175			175		1,473	1,473			
100014210	HACIENDA HEIGHTS	CA		08/30/2017		2,034		(86)			(86)		1,948	1,948			
100138792	TACOMA	WA		12/21/2023		790		(54)			(54)		736	736			
100102849	FUQUAY VARINA	NC		06/22/2023		990		(102)			(102)		888	888			
100079241	SAN TAN VALLEY	AZ		02/25/2022		27		(27)			(27)						
100108180	ROSEDALE	MD		05/24/2023		671		(72)			(72)		599	599			
100152774	BRANFORD	CT		05/22/2024		707		(59)			(59)		648	648			
100158899	ELLENSBURG	WA		07/12/2024		900		82			82		982	982			
100091413	MINNEAPOLIS	MN		02/22/2023		825		(23)			(23)		802	802			
100151666	JEANNETTE	PA		05/10/2024		799		(10)			(10)		789	789			
100139575	COMMERCE CITY	CO		12/28/2023		480		(37)			(37)		443	443			
100165997	LAS VEGAS	NV		09/06/2024		524		(128)			(128)		396	396			
100182609	STAFFORD	VA		12/12/2024		582		27			27		610	610			
100173229	CHARLOTTE	NC		10/30/2024		934		(35)			(35)		899	899			
100157663	DAVENPORT	FL		06/28/2024		733		(30)			(30)		703	703			
100147649	TAMARAC	FL		04/04/2024		682		(106)			(106)		577	577			
100171390	AUBREY	TX		10/16/2024		941		(64)			(64)		876	876			
100154161	DES PLAINES	IL		07/11/2024		829		(63)			(63)		766	766			
100117494	HELENA	MT		07/20/2023		785		42			42		827	827			
100169625	FRESNO	CA		09/30/2024		1,087		(87)			(87)		1,000	1,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024		766		(38)			(38)		728	728			
100180048	NORTHFIELD	NJ		11/25/2024		(9,277)		(56)			(56)	10,049	716	746	30		30
100121000	OCEAN CITY	MD		08/30/2023		493		4			4		497	497			
100120216	LEESBURG	FL		08/18/2023		884		(29)			(29)		855	855			
100148759	BALTIMORE	MD		04/17/2024		746		(71)			(71)		674	674			
100175185	GAITHERSBURG	MD		11/05/2024		925		(12)			(12)		912	912			
100148211	NORTH LAS VEGAS	NV		04/12/2024		461		65			65		526	526			
100141048	APOLLO BEACH	FL		02/20/2024		689		(123)			(123)		567	567			
100129905	RIVERHEAD	NY		09/27/2023		(9,344)		(52)			(52)	10,046	650	665	15		15
100119531	MINNEOLA	FL		07/28/2023		810		19			19		829	829			
100164412	COLON	MI		08/21/2024		502		(53)			(53)		450	450			
100133932	SUN VALLEY	NV		10/25/2023		4		(4)			(4)						
100050311	SYLMAR	CA		11/20/2020		3,149		(320)			(320)		2,829	2,829			
100170296	KNOXVILLE	TN		10/08/2024		735		(54)			(54)		681	681			
100026688	LAS VEGAS	NV		09/26/2018		1,735		271			271		2,006	2,006			
100133647	EAST WENATCHEE	WA		10/23/2023		930		(15)			(15)		915	915			
100151661	GORDONSVILLE	VA		05/10/2024		803		(11)			(11)		792	792			
100101645	FORT MYERS	FL		04/26/2023		1,000		17			17		1,017	1,017			
100083799	BRIGHTON	CO		07/12/2022		930		(42)			(42)		888	888			
100142945	LOCUST GROVE	VA		02/09/2024		8,043		(184)			(184)		7,859	7,859			
100179591	EAST STROUDSBURG	PA		11/21/2024		(9,235)		(53)			(53)	10,002	715	724	10		10
100117609	MYRTLE BEACH	SC		07/20/2023		(20)		20			20						
100175287	SAINT LOUIS	MO		11/05/2024		803		(48)			(48)		755	755			
100152368	CLOVIS	CA		05/17/2024		711		(14)			(14)		696	696			
100013589	SAN DIEGO	CA		05/25/2017		1,129		(17)			(17)		1,112	1,112			
100079128	NORTH LAS VEGAS	NV		02/24/2022		(8,449)		(84)			(84)	10,067	1,534	1,441	(93)		(93)
100088859	FARMINGTON	MN		11/15/2022		810		(12)			(12)		797	797			
100140532	BAKERSFIELD	CA		01/19/2024		849		(61)			(61)		788	788			
100180431	MCKINNEY	TX		11/25/2024		830		(11)			(11)		819	819			
100157920	BLACKSTONE	VA		07/09/2024		711		(17)			(17)		695	695			
100076824	AUSTIN	TX		12/27/2021		1,486		(353)			(353)		1,133	1,133			
100073548	SAN PABLO	CA		11/19/2021		1,659		(25)			(25)		1,635	1,635			
100029049	BELTSVILLE	MD		10/26/2018		1,402		48			48		1,449	1,449			
100161838	CHICAGO	IL		07/31/2024		671		(47)			(47)		623	623			
100161527	FORT MYERS	FL		07/30/2024		687		(77)			(77)		610	610			
100120751	ANNA	TX		08/25/2023		830		(49)			(49)		781	781			
100108037	NEW ORLEANS	LA		05/25/2023		1,252		40			40		1,293	1,293			
100171699	ANNA	TX		10/16/2024		739		(85)			(85)		654	654			
100053382	SANTA CRUZ	CA		03/23/2021		(10,220)		(75)			(75)	13,877	3,582	3,531	(51)		(51)
100045385	SANTA ROSA	CA		11/25/2020		700		183			183		883	883			
100132685	SOUTHGATE	MI		11/03/2023		311		(41)			(41)		271	271			
100138314	BRADENTON	FL		12/18/2023		1,635		311			311		1,946	1,946			
100131753	MAINEVILLE	OH		10/06/2023		856		93			93		949	949			
100049627	SIMI VALLEY	CA		11/20/2020		2,994		(238)			(238)		2,757	2,757			
100043549	SAN BERNARDINO	CA		08/13/2020		962		(128)			(128)		834	834			
100143135	HOLLYWOOD	FL		02/16/2024		906		(61)			(61)		845	845			
100119188	NORTH LAS VEGAS	NV		07/31/2023		757		(8)			(8)		749	749			
100182521	ROYERSFORD	PA		12/12/2024		763		(53)			(53)		711	711			
100165501	CAPE CORAL	FL		08/29/2024		769		(1)			(1)		769	769			
100133753	JACKSONVILLE	FL		10/23/2023		732		13			13		745	745			
100170184	LITTLETON	CO		10/08/2024		814		(64)			(64)		750	750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162964	ALBANY	OR		08/12/2024		983		(57)			(57)		926	926			
100171352	WEST SACRAMENTO	CA		10/16/2024		816		(67)			(67)		748	748			
100182090	SAN ANTONIO	TX		12/12/2024		863		65			65		928	928			
100088867	SANTA ROSA BEACH	FL		11/15/2022		797		(21)			(21)		776	776			
100027866	JACKSON	CA		10/26/2018		1,022		80			80		1,102	1,102			
100154779	AZUSA	CA		07/19/2024		789		(133)			(133)		656	656			
100179645	ROUND ROCK	TX		11/21/2024		693		(74)			(74)		620	620			
100164922	HACKETTSTOWN	NJ		08/28/2024		(919)		1,648			1,648		729	729			
100100724	MODESTO	CA		04/28/2023		1,061		191			191		1,252	1,252			
100116560	KISSIMMEE	FL		07/20/2023		473		(1)			(1)		472	472			
100159910	MIAMI	FL		08/16/2024		522		(54)			(54)		468	468			
100168943	ROTTERDAM	NLD		09/26/2024													
100168589	MILLVILLE	DE		09/25/2024		924		23			23		947	947			
100175362	COLORADO SPRINGS	CO		11/05/2024		909		1			1		910	910			
100138917	PROVIDENCE VILLAGE	TX		12/21/2023		608		18			18		626	626			
100152651	IDAHO FALLS	ID		05/17/2024		731		(33)			(33)		698	698			
100135808	YUCAIPA	CA		11/10/2023		26,076		(355)			(355)		25,721	25,721			
100151368	WOODLAND	CA		05/10/2024		807		(39)			(39)		769	769			
100116309	HOWARD BEACH	NY		07/20/2023		2,060		1,176			1,176		3,236	3,236			
100182249	DELAWARE	OH		12/12/2024		582		180			180		762	762			
100089643	HOLLYWOOD	FL		01/30/2023		549		(118)			(118)		431	431			
100176630	RIVERSIDE	CA		11/15/2024		2,426		(147)			(147)		2,278	2,278			
100158725	GRAPEVINE	TX		07/10/2024		743		(43)			(43)		699	699			
100025516	ESCONDIDO	CA		09/20/2018		1,571		(64)			(64)		1,506	1,506			
100150498	OCEAN VIEW	DE		05/03/2024		777		(66)			(66)		711	711			
100165477	SARASOTA	FL		08/29/2024		747		(53)			(53)		694	694			
100110942	OCEANSIDE	CA		06/29/2023		1,098		162			162		1,260	1,260			
100117688	CLERMONT	FL		07/20/2023		(722)		2,347			2,347		1,624	1,624			
100119228	MINERAL	VA		07/31/2023		840		(10)			(10)		830	830			
100078923	VICTORVILLE	CA		02/24/2022		1,646		74			74		1,720	1,720			
100076637	MANCHESTER	CA		12/30/2021		2,403		(208)			(208)		2,195	2,195			
100181991	RIVERVIEW	FL		12/12/2024		819		3			3		822	822			
100137747	NORTH LAS VEGAS	NV		12/08/2023		862		74			74		936	936			
100164418	HENDERSON	NV		08/21/2024		1,536		105			105		1,641	1,641			
100161100	TROUTMAN	NC		07/24/2024		899		81			81		979	979			
100171399	DAWSONVILLE	GA		10/16/2024		767		(77)			(77)		690	690			
100115344	NEWARK	NJ		07/17/2023		784		33			33		817	817			
100157878	SAN CLEMENTE	CA		07/09/2024		761		(21)			(21)		740	740			
100108128	PEORIA	AZ		05/24/2023		629		(62)			(62)		567	567			
100144270	MONROE	GA		03/07/2024		2,566		(143)			(143)		2,424	2,424			
100160229	LAKE GENEVA	WI		07/18/2024		690		(43)			(43)		647	647			
100118204	ATLANTA	GA		07/21/2023		773		(76)			(76)		697	697			
100173686	GRONINGEN	NLD		10/29/2024													
100108476	MADISON	CT		05/25/2023		617		(11)			(11)		606	606			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		1,716		(18)			(18)		1,698	1,698			
100091622	ALBUQUERQUE	NM		03/07/2023		675		(45)			(45)		630	630			
100153233	RADCLIFF	KY		05/30/2024		731		(7)			(7)		724	724			
100175243	NASHVILLE	TN		11/05/2024		713		(49)			(49)		664	664			
100148069	YOUNGSVILLE	NC		04/10/2024		820		(30)			(30)		790	790			
100135109	NORTH FORT MYERS	FL		11/01/2023		763		76			76		839	839			
100172763	DAYTONA BEACH	FL		12/06/2024		484		(74)			(74)		409	409			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168886	UNITED KINGDOM	GBR		09/26/2024		68							68	68			
100131972	COLUMBIA	MD		10/13/2023		827		(13)			(13)		814	814			
100088115	NEW PORT RICHEY	FL		10/25/2022		1,125		(112)			(112)		1,013	1,013			
100161113	ROSEVILLE	CA		07/24/2024		899		42			42		941	941			
100158099	MARIETTA	GA		07/09/2024		834		29			29		863	863			
100174194	BEECH MOUNTAIN	NC		10/31/2024		758		(52)			(52)		706	706			
100149864	RIVERVIEW	FL		04/29/2024		(89)		89			89						
100102840	CARROLLTON	TX		06/22/2023		847		(42)			(42)		805	805			
100175688	HOUSTON	TX		11/12/2024		740		(102)			(102)		638	638			
100110297	BALTIMORE	MD		06/30/2023		1,046		7			7		1,053	1,053			
100103721	GUSTINE	CA		05/08/2023		586		(37)			(37)		549	549			
100119487	MEBANE	NC		07/28/2023		904		33			33		936	936			
100148860	WAKE FOREST	NC		04/17/2024		782		(25)			(25)		757	757			
100116859	GREENWOOD VILLAGE	CO		07/20/2023		912		302			302		1,214	1,214			
100135739	DELTONA	FL		11/10/2023		1,016		42			42		1,059	1,059			
100154570	WILMINGTON	DE		06/14/2024		681		(76)			(76)		605	605			
100067828	SACRAMENTO	CA		09/23/2021		1,571		(148)			(148)		1,423	1,423			
100109123	PHILADELPHIA	PA		06/05/2023		719		(69)			(69)		649	649			
100107809	HARRISON	TN		05/19/2023		2,032		(41)			(41)		1,990	1,990			
100153263	ROCKY POINT	NC		05/30/2024		1,949		(28)			(28)		1,921	1,921			
100175271	GAINESVILLE	FL		11/05/2024		843		(26)			(26)		817	817			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		951		135			135		1,086	1,086			
100147030	WESTMINSTER	MD		03/27/2024		1,509		(11)			(11)		1,498	1,498			
100110240	COLUMBUS	OH		06/30/2023		823		40			40		863	863			
100048886	BABYLON	NY		11/20/2020		1,950		(65)			(65)		1,885	1,885			
100100737	INDIAN TRL	NC		04/28/2023		3,150		111			111		3,261	3,261			
100151566	LOGANVILLE	GA		05/10/2024		567		62			62		629	629			
100158121	VENICE	FL		07/09/2024		739		(59)			(59)		680	680			
100179611	HILLSBORO	OR		11/21/2024		778		(50)			(50)		728	728			
100154596	SAN BERNARDINO	CA		06/14/2024		705		(89)			(89)		617	617			
100161365	MABLETON	GA		07/25/2024		838		(44)			(44)		794	794			
100149860	PHOENIX	AZ		04/29/2024		764		(71)			(71)		693	693			
100146953	NAVARRE	FL		03/26/2024		1,073		(42)			(42)		1,031	1,031			
100155560	SAN DIEGO	CA		06/18/2024		2,971		(221)			(221)		2,750	2,750			
100141302	KISSIMMEE	FL		01/30/2024		648		(39)			(39)		609	609			
100162903	TUCSON	AZ		08/12/2024		944		114			114		1,058	1,058			
100169622	HEMET	CA		09/30/2024		2,171		(62)			(62)		2,109	2,109			
100169447	HIXSON	TN		09/30/2024		238		(54)			(54)		184	184			
100146932	WATERBURY	CT		03/26/2024		1,168		(19)			(19)		1,149	1,149			
100084653	RICHMOND	TX		08/02/2022		1,040		(234)			(234)		806	806			
100091190	PHOENIX	AZ		01/31/2023		29		(29)			(29)						
100101840	CONROE	TX		04/06/2023		595		(130)			(130)		465	465			
100111437	COVINGTON	GA		06/29/2023		791		540			540		1,331	1,331			
100119493	ASTORIA	NY		07/28/2023		990		47			47		1,037	1,037			
100108381	TOMS RIVER TOWNSHIP	NJ		05/25/2023		(262)		969			969		707	707			
100145808	BAKERSFIELD	CA		05/08/2024		49		(49)			(49)						
100102949	MIAMI GARDENS	FL		06/22/2023		689		(120)			(120)		569	569			
100173374	FORNEY	TX		10/30/2024		785		(60)			(60)		725	725			
100145814	PALM SPRINGS	FL		05/08/2024		741		(30)			(30)		711	711			
100161785	SAINT STEPHEN	SC		07/31/2024		473		(47)			(47)		427	427			
100026986	LOS ANGELES	CA		09/26/2018		1,060		201			201		1,261	1,261			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110454	COMMERCE CITY	CO		06/30/2023		975		116			116		1,091	1,091			
100065132	SAN DIEGO	CA		07/14/2021		1,786		(107)			(107)		1,679	1,679			
100103105	CENTEREACH	NY		04/21/2023		745		(48)			(48)		696	696			
100142695	MERCED	CA		02/08/2024		898		(3)			(3)		894	894			
100164633	HANAHAN	SC		08/21/2024		1,091		(74)			(74)		1,017	1,017			
100144294	PHOENIX	AZ		03/07/2024		701		(56)			(56)		645	645			
100083988	STOCKTON	CA		07/12/2022		1,205		(7)			(7)		1,198	1,198			
100150480	RIVERSIDE	CA		05/03/2024		755		(61)			(61)		694	694			
100127713	DEER PARK	TX		09/08/2023		865		(37)			(37)		828	828			
100140225	SAN ANTONIO	TX		01/11/2024		554		(76)			(76)		478	478			
100174313	YOUNG HARRIS	GA		10/31/2024		743		(58)			(58)		685	685			
100179742	DELAWARE	OH		11/21/2024		912		127			127		1,039	1,039			
100141534	KISSIMMEE	FL		01/30/2024		298		(20)			(20)		279	279			
100107988	FREDERICKSBURG	VA		05/25/2023		234		12			12		247	247			
100031084	MORENO VALLEY	CA		03/29/2019		1,646		347			347		1,993	1,993			
100026116	PITTSBURG	CA		09/20/2018		1,614		12			12		1,627	1,627			
100180044	GARFIELD	AR		11/25/2024		814		(50)			(50)		765	765			
100146926	FRESNO	CA		03/26/2024		(9,209)		(33)			(33)	10,014	772	724	(48)		(48)
100140784	DECATUR	GA		01/22/2024		(9,558)		(138)			(138)	10,014	318	271	(48)		(48)
100119441	CLINTON	CT		07/31/2023		841		(23)			(23)		818	818			
100148259	SAN ANTONIO	TX		04/12/2024		867		(23)			(23)		844	844			
100160194	BEATTYVILLE	KY		07/18/2024		721		(41)			(41)		680	680			
100138178	KISSIMMEE	FL		12/14/2023		1,704		(70)			(70)		1,634	1,634			
100110306	PEORIA	AZ		06/30/2023		935		1			1		936	936			
100110292	PEORIA	AZ		06/30/2023		935		1			1		936	936			
100168610	FRANKFORT	IL		09/25/2024		794		(67)			(67)		727	727			
100087958	ROSEVILLE	CA		10/25/2022		512		(32)			(32)		480	480			
100147217	PATERSON	NJ		03/28/2024		523		967			967		1,490	1,490			
100140939	HOUSTON	TX		03/28/2024		668		(123)			(123)		546	546			
100103056	HAMDEN	CT		06/22/2023		886		156			156		1,042	1,042			
100120503	NORFOLK	VA		08/18/2023		2,521		(291)			(291)		2,230	2,230			
100156062	KISSIMMEE	FL		06/18/2024		1,411		(77)			(77)		1,335	1,335			
100176741	DES PLAINES	IL		11/15/2024		(9,546)		(32)			(32)	10,008	430	461	31		31
100119141	NEPTUNE BEACH	FL		07/31/2023		852		78			78		930	930			
100161945	HOQUIAM	WA		07/31/2024		787		(50)			(50)		737	737			
100158766	WAKE FOREST	NC		07/10/2024		813		(17)			(17)		796	796			
100133714	FREDERICK	MD		10/23/2023		894		170			170		1,064	1,064			
100081204	PEORIA	AZ		03/18/2022		1,550		83			83		1,633	1,633			
100054285	BROCKTON	MA		03/23/2021		1,316		(186)			(186)		1,131	1,131			
100027824	MIAMI	FL		10/26/2018		1,243		132			132		1,375	1,375			
100144378	WILMINGTON	DE		03/07/2024		745		(33)			(33)		712	712			
100143043	SAN MARCOS	TX		02/14/2024		606		(3)			(3)		603	603			
100155369	MISSION VIEJO	CA		06/18/2024		3,805		(276)			(276)		3,529	3,529			
100172305	AURORA	CO		10/21/2024		3,696		211			211		3,906	3,906			
100155927	SURPRISE	AZ		06/17/2024		797		(36)			(36)		762	762			
100160089	PASCO	WA		07/17/2024		668		(27)			(27)		641	641			
100030870	BROOKLYN	NY		04/09/2019		1,140		550			550		1,690	1,690			
100156853	PHILADELPHIA	PA		06/27/2024		648		(28)			(28)		620	620			
100164861	LA HABRA	CA		08/26/2024		968		(52)			(52)		916	916			
100118811	DORAL	FL		08/30/2023		1,485		(96)			(96)		1,389	1,389			
100129280	ANNA	TX		09/25/2023		769		6			6		775	775			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114997	MELISSA	TX		07/14/2023		1,370		(21)			(21)		1,349	1,349			
100102391	MILLBURY	MA		06/07/2023		586		(84)			(84)		502	502			
100146933	TEMPLE TERRACE	FL		03/26/2024		675		(10)			(10)		665	665			
100151745	CUTLER BAY	FL		05/10/2024		710		33			33		743	743			
100120939	POINCIANA	FL		08/30/2023		805		63			63		867	867			
100173167	LAS VEGAS	NV		10/30/2024		52,649		(1,432)			(1,432)		51,217	51,217			
100148502	LIBERTY HILL	TX		04/12/2024		953		54			54		1,007	1,007			
100176183	DESOTO	TX		12/20/2024		511		(87)			(87)		424	424			
100102834	WESLEY CHAPEL	FL		06/22/2023		865		(100)			(100)		765	765			
100100220	NEW HAVEN	CT		03/17/2023		3,144		(3,144)			(3,144)						
100112092	NAPERVILLE	IL		06/29/2023		990		1,315			1,315		2,305	2,305			
100103306	SAN ANGELO	TX		04/27/2023		808		(32)			(32)		777	777			
100158256	UNITED KINGDOM	GBR		07/09/2024		(3,948)		3,948			3,948						
100114847	FRANKLIN	TX		07/10/2023		857		(43)			(43)		814	814			
100149358	LONGWOOD	FL		04/24/2024		746		(56)			(56)		690	690			
100065620	PORT SAINT LUCIE	FL		07/28/2021		1,562		(159)			(159)		1,403	1,403			
100115946	MADISON	TN		07/20/2023		1,513		(25)			(25)		1,488	1,488			
100138088	GERMANTOWN	MD		12/13/2023		526		(21)			(21)		506	506			
100135295	ASHEVILLE	NC		11/13/2023		658		3			3		662	662			
100013714	ATASCADERO	CA		05/25/2017		1,944		176			176		2,120	2,120			
100120928	LEWES	DE		08/30/2023		756		16			16		772	772			
100179493	NORTH LAS VEGAS	NV		11/21/2024		881		7			7		888	888			
100169966	FRESNO	CA		11/08/2024		1,911		(107)			(107)		1,804	1,804			
100150501	OCEAN VIEW	DE		05/03/2024		(12,685)		(26)			(26)	13,820	1,109	1,107	(2)		(2)
100133850	CENTER CONWAY	NH		10/20/2023		642		(33)			(33)		608	608			
100161156	SURPRISE	AZ		07/24/2024		720		(48)			(48)		672	672			
100103716	SILVER SPRING	MD		05/08/2023		2,315		(130)			(130)		2,185	2,185			
100160862	DAYTON	OH		07/24/2024		699		(73)			(73)		627	627			
100117226	ELK GROVE	CA		07/20/2023		1,059		337			337		1,396	1,396			
100171667	NEWTOWN	PA		10/16/2024		943		(53)			(53)		890	890			
100026206	NEWARK	NJ		09/20/2018		1,188		164			164		1,352	1,352			
100150708	PORT CHARLOTTE	FL		05/06/2024		892		(62)			(62)		830	830			
100160107	SACHSE	TX		07/17/2024		753		(58)			(58)		695	695			
100039282	DUBLIN	IRL		09/27/2019		1,031		1,931			1,931		2,962	2,962			
100163016	ORLANDO	FL		08/13/2024		750		(79)			(79)		672	672			
100146936	SALADO	TX		03/26/2024		727		(15)			(15)		712	712			
100150763	DURHAM	NC		05/07/2024		834		(23)			(23)		811	811			
100127677	MASTIC	NY		09/08/2023		522		(32)			(32)		490	490			
100173264	DAWSONVILLE	GA		10/30/2024		915		(21)			(21)		894	894			
100031057	SANTA MARIA	CA		03/29/2019		2,171		68			68		2,239	2,239			
100091310	GOODLETTSVILLE	TN		01/13/2023		703		(22)			(22)		681	681			
100149752	TUCSON	AZ		04/26/2024		715		(41)			(41)		674	674			
100182265	PORTLAND	OR		12/12/2024		569		126			126		694	694			
100083790	MANDEVILLE	LA		07/12/2022		887		(79)			(79)		808	808			
100164800	HEMPHILL	TX		08/26/2024		5,788		(208)			(208)		5,580	5,580			
100079114	AUSTIN	TX		02/24/2022		1,759		(35)			(35)		1,724	1,724			
100148816	JUPITER	FL		04/17/2024		769		(61)			(61)		708	708			
100148490	ESTERO	FL		04/12/2024		823		(59)			(59)		764	764			
100140243	CAPE CORAL	FL		01/18/2024		750		(38)			(38)		711	711			
100150954	RIVERVIEW	FL		05/08/2024		943		141			141		1,084	1,084			
100173183	ALLENTOWN	PA		10/30/2024		850		(47)			(47)		803	803			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150936	HIXSON	TN		05/08/2024		1,249		178			178		1,427	1,427			
100110261	LANCASTER	PA		06/30/2023		7,083		(154)			(154)		6,930	6,930			
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		486		(7)			(7)		479	1,348		869	869
100171879	BUFORD	GA		10/17/2024		861		(49)			(49)		812	812			
100149473	CLARKSVILLE	TN		04/24/2024		798		(38)			(38)		761	761			
100151847	THOUSAND PALMS	CA		05/10/2024		666		(50)			(50)		616	616			
100148043	WINCHESTER	CA		04/10/2024		8,261		(174)			(174)		8,087	8,087			
100139772	UNITED KINGDOM	GBR		12/18/2023		34							34	34			
100179739	CELINA	TX		11/21/2024		893		118			118		1,010	1,010			
100155911	ATLANTA	GA		06/17/2024		(9,135)		(46)			(46)	9,990	809	757	(52)		(52)
100150896	BRANDYWINE	MD		05/08/2024		737		(51)			(51)		685	685			
100136545	MYRTLE BEACH	SC		11/20/2023		1,022		30			30		1,053	1,053			
100131778	ANTIOCH	TN		10/06/2023		914		50			50		964	911		(53)	(53)
100150096	STATESVILLE	NC		06/14/2024		751		(80)			(80)		671	671			
100179546	DAWSONVILLE	GA		11/21/2024		837		(28)			(28)		809	809			
100140124	MERCED	CA		01/09/2024		595		3			3		598	598			
100140219	WILLIS	TX		01/11/2024		683		(38)			(38)		645	645			
100185366	SPOKANE	WA		12/20/2024		809		14			14		823	823			
100160936	PITTSBURGH	PA		07/24/2024		791		(49)			(49)		741	741			
100174449	PHOENIX	AZ		10/31/2024		1,469		(79)			(79)		1,389	1,389			
100129690	CASA GRANDE	AZ		09/29/2023		762		(37)			(37)		725	725			
100142588	SARASOTA	FL		02/08/2024		761		(58)			(58)		703	703			
100055902	AUSTIN	TX		03/26/2021		1,824		(110)			(110)		1,714	1,714			
100132692	LAWRENCEVILLE	GA		11/03/2023		190		477			477		668	668			
100172404	GASTONIA	NC		10/23/2024		973		73			73		1,046	1,046			
100031461	VISTA	CA		03/29/2019		1,677		83			83		1,760	1,760			
100160504	TAMPA	FL		07/19/2024		478		(45)			(45)		434	434			
100173027	SACRAMENTO	CA		10/25/2024		(353)		1,192			1,192		839	839			
100048371	FREEHOLD	NJ		11/20/2020		1,596		(226)			(226)		1,370	1,370			
100173113	SACRAMENTO	CA		10/30/2024		542		(40)			(40)		501	501			
100175282	SACRAMENTO	CA		11/05/2024		1,304		(60)			(60)		1,244	1,244			
100151337	SAN FRANCISCO	CA		05/10/2024		29,794		1,198			1,198		30,992	30,992			
100180513	HOUSTON	TX		11/26/2024		505		(80)			(80)		425	425			
100180520	HOUSTON	TX		11/26/2024		505		(80)			(80)		425	425			
100180406	SARATOGA SPRINGS	UT		11/25/2024		892		22			22		914	914			
100136236	LITTLE ELM	TX		11/20/2023		744		28			28		771	771			
100119357	MELISSA	TX		07/31/2023		832		(16)			(16)		816	816			
100109619	PALM BAY	FL		06/14/2023		564		(85)			(85)		479	479			
100062466	CHEYENNE	WY		07/01/2021		1,703		(34)			(34)		1,670	1,670			
100173863	EAU CLAIRE	WI		10/31/2024		763		(101)			(101)		662	662			
100138222	PEMBROKE PINES	FL		12/14/2023		681		(82)			(82)		599	599			
100147925	WESTON	TX		04/08/2024		910		(6)			(6)		904	904			
100031205	SAN DIEGO	CA		03/29/2019		1,240		82			82		1,322	1,322			
100146761	LAKEWOOD	CO		03/20/2024		8,909		156			156		9,065	9,065			
100164343	ALPHARETTA	GA		08/21/2024		783		(46)			(46)		737	737			
100165505	FORT WORTH	TX		08/29/2024		756		(45)			(45)		711	711			
100137050	PRESCOTT VALLEY	AZ		11/28/2023		2,041		16			16		2,057	2,057			
100136410	RALEIGH	NC		11/20/2023		646		27			27		673	673			
100081497	MCKINNEY	TX		03/18/2022		2,987		114			114		3,101	3,101			
100159353	WESTAMPTON	NJ		07/15/2024		10,980		(253)			(253)		10,727	10,727			
100165485	MONTCLAIR	CA		08/29/2024		52,149		(1,106)			(1,106)		51,043	51,043			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156315	MIAMI	FL		07/25/2024		716		(43)			(43)		672	672			
100152825	CHICAGO	IL		05/22/2024		346		44			44		390	390			
100131994	BENTONVILLE	AR		10/13/2023		768		(38)			(38)		730	730			
100011371	HERNDON	VA		12/23/2016		4,573		595			595		5,168	5,168			
100138295	HERMITAGE	TN		12/18/2023		1,627		(29)			(29)		1,599	1,599			
100165805	DENVER	CO		08/29/2024		671		(78)			(78)		593	593			
100107812	WIMAUMA	FL		05/19/2023		935		(20)			(20)		915	915			
100147002	NAPLES	FL		03/27/2024		786		(20)			(20)		766	766			
100142943	ANNA	TX		02/09/2024		710		(57)			(57)		654	654			
100172499	FORT WORTH	TX		10/23/2024		828		(65)			(65)		762	762			
100165427	KANKAKEE	IL		08/29/2024		1,009		(79)			(79)		930	930			
100025837	ONTARIO	CA		09/20/2018		904		256			256		1,160	1,160			
100111299	CHULA VISTA	CA		06/29/2023		1,391		180			180		1,570	1,570			
100069806	BALDWIN	NY		09/01/2021		2,297		200			200		2,497	2,497			
100132349	PORT SAINT LUCIE	FL		11/03/2023		1,003		462			462		1,465	1,465			
100140159	DURHAM	NC		01/09/2024		628		103			103		730	730			
100143929	EL MONTE	CA		02/29/2024		698		20			20		717	717			
100115741	LAWRENCEVILLE	GA		07/20/2023		796		(11)			(11)		785	785			
100168456	COLUMBUS	OH		09/25/2024		888		2			2		890	890			
100148858	GOODYEAR	AZ		04/17/2024		710		(48)			(48)		662	662			
100136803	WATERBURY	CT		11/27/2023		562		(28)			(28)		534	534			
100179647	VALPARAISO	IN		11/21/2024		1,640		(79)			(79)		1,560	1,560			
100135793	MELISSA	TX		11/10/2023		667		21			21		688	688			
100126983	CLIFTON	NJ		08/30/2023		1,045		634			634		1,680	1,680			
100162008	PORT CHARLOTTE	FL		07/31/2024		12		(12)			(12)						
100148700	SAINT SIMONS ISLAND	GA		04/17/2024		633		(53)			(53)		581	581			
100146605	BABYLON	NY		03/20/2024		594		(107)			(107)		486	486			
100151882	WARSAW	IN		05/10/2024		558		(78)			(78)		480	480			
100138922	HOUSTON	TX		12/21/2023		694		(51)			(51)		643	643			
100133636	EAST FALMOUTH	MA		10/23/2023		693		13			13		706	706			
100185378	MURPHY	NC		12/20/2024		848		79			79		928	928			
100167600	HOUSTON	TX		09/19/2024		845		(67)			(67)		778	778			
100025955	QUEENSTOWN	MD		09/20/2018		1,466		(14)			(14)		1,452	1,452			
100181696	MCALLEN	TX		12/11/2024		812		(92)			(92)		720	720			
100136584	BAKERSFIELD	CA		11/22/2023		(8,128)		(117)			(117)	10,014	1,770	1,738	(31)		(31)
100062039	MARIETTA	GA		07/01/2021		736		(14)			(14)		722	722			
100138442	LINCOLN	RI		12/19/2023		425		(36)			(36)		389	389			
100131775	ANTIOCH	TN		10/06/2023		768		80			80		848	848			
100174237	CAPE CORAL	FL		10/31/2024		759		(69)			(69)		691	691			
100025192	SPRING VALLEY	CA		09/20/2018		1,316		(111)			(111)		1,205	1,205			
100162771	GLENDALE	AZ		08/12/2024		1,041		(37)			(37)		1,003	1,003			
100182139	SAVANNAH	GA		12/12/2024		544		(43)			(43)		501	501			
100137672	GARDNER	MA		12/08/2023		682		(2)			(2)		679	679			
100161406	ATLANTIC BEACH	NC		07/26/2024		731		(42)			(42)		689	689			
100174808	CUTLER BAY	FL		10/31/2024		701		(99)			(99)		602	602			
100157990	GATLINBURG	TN		07/09/2024		720		(43)			(43)		677	677			
100150964	HUTTO	TX		05/08/2024		661		(38)			(38)		623	623			
100133814	AVONDALE	AZ		10/20/2023		592		(6)			(6)		585	585			
100145584	UNITED KINGDOM	GBR		03/12/2024		(4,394)		4,394			4,394						
100139159	HESPERIA	CA		12/28/2023		477		(39)			(39)		439	439			
100175328	CHESHIRE	CT		11/05/2024		810		(66)			(66)		745	745			

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100087965	LAWNDALE	CA		10/25/2022		198		14			14		212	212			
100179433	WASHINGTON	UT		11/21/2024		885		126			126		1,012	1,012			
100011935	SIMI VALLEY	CA		03/08/2017		2,392		742			742		3,134	3,134			
100149608	MABLETON	GA		04/26/2024		767		(81)			(81)		686	686			
100039008	DUBLIN	IRL		09/27/2019		3,912		2,779			2,779		6,691	6,691			
100170121	SARASOTA	FL		10/08/2024		3,127		(144)			(144)		2,984	2,984			
100180055	DAVENPORT	FL		11/25/2024		747		(69)			(69)		679	679			
100158802	ALTON	TX		07/10/2024		873		(57)			(57)		817	817			
100137447	PENN VALLEY	CA		01/11/2024		673		(29)			(29)		645	645			
100165823	METAIRIE	LA		08/29/2024		25		(25)			(25)						
100151126	STOCKTON	CA		05/08/2024		739		(49)			(49)		690	690			
100057988	LOMA LINDA	CA		06/30/2021		10,460		(334)			(334)		10,126	10,126			
100011974	SANTA ROSA	CA		03/08/2017		1,215		583			583		1,798	1,798			
100182654	SELBYVILLE	DE		12/12/2024		529		19			19		548	548			
100182573	BRANDYWINE	MD		12/12/2024		552		6			6		558	558			
100143683	KISSIMMEE	FL		02/22/2024		1,021		11			11		1,032	1,032			
100029481	SILVER SPRING	MD		10/26/2018		1,806		246			246		2,051	2,051			
100149856	JOELTON	TN		04/29/2024		5,406		(31)			(31)		5,375	5,375			
100087038	LARGO	FL		11/04/2022		17		(17)			(17)						
100169349	HAMILTON	NJ		09/27/2024		735		(10)			(10)		724	724			
100119273	BAKERSFIELD	CA		07/31/2023		854		(3)			(3)		851	851			
100149899	GARNER	NC		04/29/2024		239		(40)			(40)		198	198			
100158712	RALEIGH	NC		07/10/2024		803		(6)			(6)		797	797			
100172502	FORT WORTH	TX		10/23/2024		827		(65)			(65)		762	762			
100128514	HENDERSONVILLE	TN		09/15/2023		458		(92)			(92)		366	366			
100172791	VENICE	CA		12/06/2024		505		(33)			(33)		472	472			
100176909	MODESTO	CA		11/15/2024		786		47			47		833	833			
100139275	HUNTSVILLE	AL		12/28/2023		635		(39)			(39)		595	595			
100156397	HENDERSON	NV		07/25/2024		732		(179)			(179)		553	553			
100129842	COLTON	CA		09/27/2023		500		(49)			(49)		451	451			
100172364	MODESTO	CA		10/23/2024		758		(74)			(74)		684	684			
100162696	FORT WORTH	TX		08/12/2024		839		29			29		868	868			
100141383	WINCHESTER	CA		01/30/2024		719		(6)			(6)		713	713			
100130057	NORTH BERGEN	NJ		09/27/2023		(806)		806			806						
100147091	TRACY	CA		03/28/2024		726		(11)			(11)		715	715			
100137661	MIDVALE	UT		12/08/2023		693		(24)			(24)		670	670			
100175157	BARTLETT	NH		11/05/2024		652		(14)			(14)		638	638			
100162013	PORT CHARLOTTE	FL		07/31/2024		11		(11)			(11)						
100147006	WOODLAKE	CA		03/27/2024		710		(52)			(52)		658	658			
100174863	ROSEVILLE	CA		10/31/2024		21,782		(855)			(855)		20,926	20,926			
100133649	BARTLETT	NH		10/23/2023		738		(4)			(4)		734	734			
100180319	LEHI	UT		11/25/2024		890		22			22		912	912			
100100347	SECAUCUS	NJ		04/27/2023		1,129		222			222		1,351	1,351			
100161008	VENICE	FL		07/24/2024		738		(69)			(69)		668	668			
100148561	VAN ALSTYNE	TX		04/12/2024		802		(31)			(31)		771	771			
100147643	LAS VEGAS	NV		04/04/2024		798		(12)			(12)		786	786			
100171753	LAS VEGAS	NV		10/17/2024		933		(45)			(45)		888	888			
100029387	VALLEY STREAM	NY		10/26/2018		1,273		265			265		1,538	1,538			
100175444	BAKERSFIELD	CA		12/23/2024		714		(90)			(90)		624	624			
100150490	KREMMLING	CO		05/03/2024		794		(45)			(45)		748	748			
100129556	MERCED	CA		09/29/2023		947		87			87		1,035	1,035			

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100119661	DADE CITY	FL		08/08/2023		733		(40)			(40)		693	693			
100137211	KISSIMMEE	FL		11/28/2023		568		20			20		589	589			
100043167	SANTA FE SPRINGS	CA		05/28/2020		1,185		115			115		1,301	1,301			
100179992	PHOENIX	AZ		11/25/2024		702		(28)			(28)		674	674			
100165697	ASHBURN	VA		08/29/2024		632		(60)			(60)		571	571			
100160908	TUCSON	AZ		07/24/2024		712		(40)			(40)		672	672			
100109292	PANAMA CITY	FL		06/12/2023		1,277		(42)			(42)		1,235	1,235			
100153908	VACAVILLE	CA		06/05/2024		895		(32)			(32)		863	863			
100155914	ATLANTA	GA		06/17/2024		756		(58)			(58)		698	698			
100116057	LAS VEGAS	NV		07/20/2023		764		(48)			(48)		716	716			
100100633	MIAMI	FL		04/27/2023		659		(123)			(123)		537	537			
100101847	FONTANA	CA		04/06/2023		634		(32)			(32)		602	602			
100067332	PEABODY	MA		08/02/2021		1,571		146			146		1,717	1,717			
100101553	JENSEN BEACH	FL		04/26/2023		1,241		(25)			(25)		1,215	1,215			
100137104	LILBURN	GA		11/28/2023		742		27			27		769	769			
100186393	WYLIE	TX		12/30/2024		41,088		(132)			(132)		40,956	40,956			
100149475	PINEVILLE	NC		04/24/2024		9,014		(289)			(289)		8,725	8,725			
100102056	WHITE LAKE	MI		04/14/2023		8		(8)			(8)						
100142162	HUMBLE	TX		02/29/2024		15,878		110			110		15,988	15,988			
100160961	ATLANTA	GA		07/24/2024		6,463		(243)			(243)		6,220	6,220			
100137582	DURHAM	NC		12/08/2023		751		(31)			(31)		720	720			
100179762	NILES	IL		11/21/2024		760		(86)			(86)		674	674			
100161107	MYRTLE BEACH	SC		07/24/2024		888		88			88		976	976			
100180116	SAN ANTONIO	TX		12/30/2024		483		(53)			(53)		430	430			
100136751	GREELEY	CO		11/27/2023		677		(34)			(34)		643	643			
100154616	COLORADO SPRINGS	CO		06/14/2024		623		(37)			(37)		586	586			
100101537	PANAMA CITY BEACH	FL		04/26/2023		957		72			72		1,029	1,029			
100082612	LOS ANGELES	CA		04/14/2022		1,350		(27)			(27)		1,323	1,323			
100158931	SPRING	TX		07/12/2024		743		(44)			(44)		699	699			
100114194	WATSONVILLE	CA		06/29/2023		1,425		191			191		1,616	1,616			
100173379	ALVIN	TX		10/30/2024		803		(66)			(66)		737	737			
100143144	BLUFF DALE	TX		02/16/2024		763		(64)			(64)		699	699			
100144636	WENDELL	NC		03/13/2024		876		164			164		1,040	1,040			
100182676	CLARKSVILLE	TN		12/12/2024		511		(7)			(7)		503	503			
100164497	SEVIERVILLE	TN		08/21/2024		786		(38)			(38)		748	748			
100153874	CAPE CORAL	FL		06/05/2024		615		(78)			(78)		537	537			
100148099	HUTTO	TX		04/10/2024		854		(1)			(1)		853	853			
100171808	COLORADO SPRINGS	CO		10/17/2024		747		(92)			(92)		656	656			
100155030	LANCASTER	CA		07/19/2024		(394)		394			394						
100148116	EL DORADO HILLS	CA		04/10/2024		875		(27)			(27)		848	848			
100156804	ATLANTA	GA		06/27/2024		695		(33)			(33)		662	662			
100169691	BRADENTON	FL		09/30/2024		731		(116)			(116)		615	615			
100114539	PROVIDENCE	RI		06/29/2023		629		(81)			(81)		548	548			
100143320	SUMMERVILLE	SC		02/16/2024		1,087		28			28		1,115	1,115			
100137201	POST FALLS	ID		11/28/2023		(8)		8			8						
100147934	NORTH LAS VEGAS	NV		04/08/2024		996		138			138		1,134	1,134			
100118089	HAINES CITY	FL		07/20/2023		526		(26)			(26)		500	500			
100135240	WASHINGTON	UT		11/08/2023		756		6			6		762	762			
100144081	LAS VEGAS	NV		03/07/2024		728		(1)			(1)		726	726			
100088291	SAN MATEO	CA		10/24/2022		(2)		2			2						
100145436	UNITED KINGDOM	GBR		03/12/2024		75		(75)			(75)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162809	CARMEL	IN		08/12/2024		(9,233)		(54)			(54)	9,948	661	682	20		20
100024914	SOUTH JORDAN	UT		09/20/2018		1,593		202			202		1,795	1,795			
100014306	LOS BANOS	CA		09/27/2017		1,016		601			601		1,617	1,617			
100147314	TIEL	NLD		03/27/2024													
100138167	CATONSVILLE	MD		12/14/2023		585		74			74		658	658			
100160882	OAKLAND	TN		07/24/2024		775		(69)			(69)		705	705			
100137958	WEST PALM BEACH	FL		12/13/2023		10,481		163			163		10,644	10,644			
100152497	CLAYTON	GA		05/16/2024		655		(46)			(46)		608	608			
100144286	NEWTON	NJ		03/07/2024		614		(31)			(31)		583	583			
100152006	AUBREY	TX		06/14/2024		(7,238)		(86)			(86)	9,949	2,625	2,605	(20)		(20)
100168738	MOORE	SC		09/26/2024		716		(36)			(36)		680	680			
100129534	BIG BEAR LAKE	CA		09/29/2023		(9,112)		(43)			(43)	9,949	794	731	(63)		(63)
100119102	SAN LEANDRO	CA		07/28/2023		1,004		759			759		1,763	1,763			
100155280	SANTA FE	NM		07/19/2024		698		(150)			(150)		548	548			
100025961	WEST COVINA	CA		09/20/2018		1,639		70			70		1,709	1,709			
100158903	CHAMPION	PA		07/12/2024		737		(63)			(63)		674	674			
100048492	BRENTWOOD	CA		11/20/2020		3,311		(292)			(292)		3,019	3,019			
100076139	MEARS	MI		01/07/2022		1,499		(131)			(131)		1,368	1,368			
100180517	HOUSTON	TX		11/26/2024		499		(74)			(74)		425	425			
100147498	LAKE MARY	FL		04/03/2024		(9,150)		(44)			(44)	9,944	750	690	(60)		(60)
100171524	RENO	NV		10/16/2024		1,044		(5)			(5)		1,039	1,039			
100129548	MERCED	CA		09/29/2023		1,465		139			139		1,604	1,604			
100163144	DENTON	TX		08/13/2024		744		(81)			(81)		663	663			
100091261	INDIO	CA		01/31/2023		606		(86)			(86)		520	520			
100142745	BERLIN	MD		02/08/2024		897		(64)			(64)		833	833			
100135770	FARMINGTON	MN		11/10/2023		727		2			2		730	730			
100152362	ROUND ROCK	TX		05/17/2024		721		(33)			(33)		688	688			
100111119	RANCHO CUCAMONGA	CA		06/29/2023		694		977			977		1,671	1,671			
100167442	JEFFERSON HILLS	PA		09/16/2024		724		(54)			(54)		671	671			
100133392	ROCK HALL	MD		11/21/2023		(7)		7			7						
100079942	CYPRESS	TX		04/25/2022		1,363		(184)			(184)		1,179	1,179			
100142750	PORT SAINT LUCIE	FL		02/08/2024		729		(15)			(15)		714	714			
100168025	ANNA	TX		09/20/2024		177		35			35		213	213			
100154617	RIALTO	CA		06/14/2024		729		(107)			(107)		623	623			
100174198	PALM BAY	FL		10/31/2024		712		(89)			(89)		623	623			
100065593	SANTA FE	NM		07/28/2021		1,726		(134)			(134)		1,592	1,592			
100132484	LOGANVILLE	GA		11/03/2023		690		(49)			(49)		641	641			
100179961	MILLMONT	PA		11/25/2024		747		(56)			(56)		691	691			
100030811	STERLING	VA		04/09/2019		2,831		295			295		3,126	3,126			
100055262	DOUGLAS	MA		03/23/2021		1,297		(206)			(206)		1,091	1,091			
100159601	HONOLULU	HI		07/15/2024		756		(41)			(41)		715	715			
100182564	CAROLINA BEACH	NC		12/12/2024		529		(22)			(22)		507	507			
100131975	GILBERT	AZ		10/13/2023		764		(44)			(44)		720	720			
100167587	CHARLOTTE	NC		09/19/2024		752		(97)			(97)		655	655			
100134785	VICTORVILLE	CA		10/30/2023		712		(50)			(50)		663	663			
100140269	DURHAM	NC		01/18/2024		814		(51)			(51)		763	763			
100162519	GREELEY	CO		08/12/2024		876		(53)			(53)		824	824			
100182220	MANY	LA		12/12/2024		487		(45)			(45)		442	442			
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		632		37			37		669	669			
100103697	EASTON	MD		05/08/2023		641		(79)			(79)		562	562			
100164888	SWAN LAKE	NY		08/28/2024		24		(24)			(24)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143214	LA PLATA	MD		02/16/2024		3,278		(9)			(9)		3,269	3,269			
100117149	MATHER	CA		07/20/2023		(1,894)		2,805			2,805		911	911			
100153702	LIVE OAK	TX		05/31/2024		985		(82)			(82)		903	903			
100118163	DORAL	FL		07/20/2023		841		(78)			(78)		763	763			
100142956	DOUGLASVILLE	GA		02/09/2024		761		(39)			(39)		723	723			
100142950	MURFREESBORO	TN		02/09/2024		713		(17)			(17)		695	695			
100186782	PHOENIX	AZ		12/31/2024		776		3			3		779	779			
100182229	OCEAN CITY	MD		12/12/2024		607		(46)			(46)		561	561			
100109188	CHARLOTTE	NC		07/21/2023		2,110		(173)			(173)		1,937	1,937			
100109582	CHARLESTOWN	IN		06/14/2023		1,458		(21)			(21)		1,436	1,436			
100171113	HAMILTON	NJ		11/22/2024		487		(87)			(87)		400	400			
100043570	SAUGUS	MA		08/13/2020		853		(169)			(169)		684	684			
100115375	CHICAGO	IL		07/17/2023		1,279		(89)			(89)		1,190	1,190			
100023484	RINGWOOD	NJ		09/04/2018		1,800		(43)			(43)		1,758	1,758			
100114524	PHILADELPHIA	PA		06/29/2023		655		(95)			(95)		561	561			
100159998	JACKSONVILLE	FL		08/16/2024		580		(29)			(29)		551	551			
100167629	ARNOLD	MD		09/19/2024		796		(40)			(40)		756	756			
100071999	LIBERTY HILL	TX		10/29/2021		17		(17)			(17)						
100076331	BRADENTON BEACH	FL		01/07/2022		1,712		(34)			(34)		1,678	1,678			
100172271	MEDINA	MN		10/21/2024		1,007		96			96		1,103	1,103			
100132039	SUWANEE	GA		10/13/2023		794		(2)			(2)		792	792			
100153598	NEW ALBANY	IN		05/31/2024		673		(43)			(43)		630	630			
100170256	FORT WORTH	TX		10/08/2024		1,045		(72)			(72)		973	973			
100170257	FORT WORTH	TX		10/08/2024		1,045		(72)			(72)		973	973			
100055035	BROOKLYN	NY		03/23/2021		2,697		(640)			(640)		2,057	2,057			
100143239	SPARKS	NV		02/16/2024		880		36			36		917	917			
100161824	FRANKLIN PARK	IL		07/31/2024		716		(43)			(43)		673	673			
100141205	ZEPHYRHILLS	FL		01/30/2024		187		485			485		672	672			
100127966	GALLATIN	TN		09/08/2023		255		64			64		319	319			
100159194	WINTER GARDEN	FL		07/15/2024		716		(63)			(63)		654	654			
100120506	FOREST HILL	MD		08/18/2023		868		(107)			(107)		761	761			
100164754	VERNON	NJ		08/26/2024		892		(49)			(49)		844	844			
100116233	NEWARK	NJ		07/20/2023		532		82			82		615	615			
100114862	ORLANDO	FL		07/10/2023		15,192		(267)			(267)		14,925	14,925			
100168469	VAIL	AZ		09/25/2024		967		84			84		1,051	1,051			
100000299	BELLEVUE	WA		09/27/2016		3,075		437			437		3,512	3,512			
100135594	WESTON	FL		11/09/2023		727		(48)			(48)		679	679			
100151341	SAN FRANCISCO	CA		05/10/2024		883		147			147		1,029	1,029			
100118104	WALL TOWNSHIP	NJ		07/20/2023		459		(90)			(90)		369	369			
100132630	PUYALLUP	WA		11/03/2023		737		56			56		793	793			
100127982	DURHAM	NC		09/08/2023		775		(19)			(19)		756	756			
100154177	BUCKEYE	AZ		07/11/2024		803		(39)			(39)		764	764			
100029665	MODESTO	CA		10/26/2018		1,050		116			116		1,165	1,165			
100143880	ATASCADERO	CA		03/06/2024		773		(45)			(45)		728	728			
100148790	GREENSBORO	NC		04/17/2024		920		117			117		1,037	1,037			
100110460	WEST DES MOINES	IA		06/30/2023		2,084		(41)			(41)		2,042	2,042			
100168283	ATHENS	GA		09/20/2024		190		33			33		224	224			
100140127	MERCED	CA		01/09/2024		877		17			17		894	894			
100169492	BOISE	ID		09/30/2024		514		(42)			(42)		473	473			
100161605	UNITED KINGDOM	GBR		07/29/2024		(9,865)						9,908	44	66	22		22
100048262	HUNTLEY	IL		11/20/2020		1,741		(17)			(17)		1,724	1,724			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172576	FORNEY	TX		10/23/2024		799		(74)			(74)		724	724			
100184925	RIVERTON	UT		12/17/2024		1,557		(109)			(109)		1,448	1,448			
100028779	VAN NUYS	CA		10/26/2018		1,432		(17)			(17)		1,415	1,415			
100156116	LEANDER	TX		06/18/2024		8		(8)			(8)						
100131591	KISSIMMEE	FL		10/06/2023		714		29			29		743	743			
100103524	HOUSTON	TX		05/08/2023		971		(50)			(50)		921	921			
100168584	LAKE LURE	NC		09/25/2024		896		(8)			(8)		888	888			
100141941	BROOKLYN	NY		02/29/2024		480		(38)			(38)		442	442			
100175943	CHARLOTTE	NC		11/14/2024		696		(87)			(87)		609	609			
100175327	CRYSTAL BEACH	TX		11/05/2024		834		(44)			(44)		790	790			
100025496	SAN DIEGO	CA		09/20/2018		1,250		102			102		1,352	1,352			
100083991	HOMESTEAD	FL		07/12/2022		(8,982)		(35)			(35)	9,962	945	907	(38)		(38)
100030844	PASADENA	CA		04/09/2019		1,066		153			153		1,219	1,219			
100141297	NAPERVILLE	IL		01/30/2024		626		(37)			(37)		589	589			
100174068	SUGAR LAND	TX		10/31/2024		556		(84)			(84)		472	472			
100175365	LAS VEGAS	NV		11/05/2024		868		(41)			(41)		826	826			
100053665	HURRICANE	UT		03/23/2021		1,657		(311)			(311)		1,345	1,345			
100120752	CUMMING	GA		08/25/2023		770		18			18		789	789			
100109687	GILROY	CA		06/16/2023		745		(53)			(53)		692	692			
100149110	DALLAS	TX		04/22/2024		574		(79)			(79)		495	495			
100146873	HASTINGS	MI		03/26/2024		7,586		(268)			(268)		7,318	7,318			
100151630	ROWLETT	TX		05/10/2024		723		(38)			(38)		685	685			
100166159	CYPRESS	TX		09/09/2024		1,677		(89)			(89)		1,589	1,589			
100144072	SUGAR HILL	GA		03/07/2024		6,363		(119)			(119)		6,244	6,244			
100043832	ALHAMBRA	CA		08/19/2020		1,338		(250)			(250)		1,087	1,087			
100173147	DAWSONVILLE	GA		10/30/2024		859		(38)			(38)		821	821			
100025871	PICO RIVERA	CA		09/20/2018		1,513		115			115		1,628	1,628			
100078272	ENGLISHTOWN	NJ		02/10/2022		104		(104)			(104)						
100155886	FATE	TX		06/17/2024		721		(36)			(36)		685	685			
100161760	HACKETTSTOWN	NJ		07/31/2024		(727)		1,440			1,440		713	713			
100185621	KENNEWICK	WA		12/20/2024		540		(33)			(33)		507	507			
100179783	MYRTLE BEACH	SC		11/21/2024		795		(77)			(77)		718	718			
100129249	HOUSTON	TX		11/03/2023		720		(39)			(39)		681	681			
100164751	GREEN VALLEY	AZ		08/26/2024		745		(66)			(66)		679	679			
100109354	VENICE	FL		06/12/2023		886		(47)			(47)		839	839			
100171719	GEORGETOWN	TX		10/17/2024		27,677		(412)			(412)		27,266	27,266			
100153283	LAND O LAKES	FL		05/30/2024		821		37			37		858	858			
100116136	FRAZIER PARK AREA	CA		07/20/2023		963		427			427		1,390	1,390			
100030687	MANALAPAN	NJ		04/09/2019		1,006		247			247		1,253	1,253			
100084406	LANCASTER	CA		08/12/2022		24		(24)			(24)						
100025262	HERCULES	CA		09/20/2018		1,904		5			5		1,909	1,909			
100115473	MIDDLEBURG	FL		07/17/2023		816		(28)			(28)		788	788			
100025942	NORWALK	CA		09/20/2018		1,161		(70)			(70)		1,091	1,266		174	174
100099987	TROUTDALE	OR		03/28/2023		815		46			46		861	861			
100153674	GARLAND	TX		05/31/2024		702		(129)			(129)		573	573			
100159378	BUFORD	GA		07/15/2024		672		(72)			(72)		601	601			
100185142	MADISON	TN		12/20/2024		816		(11)			(11)		805	805			
100150814	CARY	NC		05/08/2024		795		(41)			(41)		755	755			
100148630	SPANISH FORK	UT		05/15/2024		570		(79)			(79)		491	491			
100102102	WALDORF	MD		04/14/2023		580		(99)			(99)		481	481			
100108996	MADERA	CA		05/31/2023		(11)		11			11						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120266	CHATTANOOGA	TN		08/18/2023		749		(35)			(35)		714	714			
100158587	LONG POND	PA		07/10/2024		727		(34)			(34)		693	693			
100138138	WHITTIER	NC		12/14/2023		627		(35)			(35)		592	592			
100127951	MURFREESBORO	TN		09/08/2023		13,563		192			192		13,755	13,755			
100171576	SURPRISE	AZ		10/16/2024		853		(53)			(53)		801	801			
100156554	KANAB	UT		06/24/2024		786		(5)			(5)		781	781			
100158598	CHARLOTTE	NC		07/10/2024		1,085		7			7		1,092	1,092			
100151259	FRESNO	CA		05/10/2024		722		(37)			(37)		685	685			
100147903	SPOKANE	WA		04/08/2024		963		145			145		1,109	1,109			
100013067	SAN FERNANDO	CA		05/25/2017		712		133			133		845	845			
100150728	CLEVELAND	OH		05/06/2024		732		(38)			(38)		694	694			
100131936	SUWANEE	GA		10/13/2023		832		80			80		912	912			
100143978	FISHERS	IN		02/29/2024		735		(78)			(78)		657	657			
100130274	GOODYEAR	AZ		09/28/2023		646		(38)			(38)		608	608			
100014949	SIMI VALLEY	CA		12/12/2017		2,088		(49)			(49)		2,039	2,039			
100137232	CASA GRANDE	AZ		11/29/2023		601		(27)			(27)		574	574			
100108102	NASHVILLE	TN		05/24/2023		(953)		2,478			2,478		1,525	1,525			
100157541	ROTTERDAM	NLD		06/28/2024													
100109192	HOUSTON	TX		07/21/2023		937		(153)			(153)		784	784			
100129719	LEANDER	TX		09/29/2023		784		(24)			(24)		760	760			
100099674	DAVENPORT	FL		04/06/2023		752		(8)			(8)		744	744			
100011245	WAILUKU	HI		01/27/2017		10,448		1,229			1,229		11,677	11,677			
100120167	GALENA	OH		08/14/2023		779		(53)			(53)		725	725			
100063980	TEMECULA	CA		07/01/2021		1,768		6			6		1,775	1,775			
100049435	BROOKLYN	NY		11/20/2020		1,640		(233)			(233)		1,407	1,407			
100171523	FUQUAY VARINA	NC		10/16/2024		922		(34)			(34)		888	888			
100146978	DENVER	CO		03/26/2024		750		(39)			(39)		711	711			
100173095	COCONUT CREEK	FL		10/30/2024		746		(82)			(82)		664	664			
100171806	SARDINIA	OH		10/17/2024		1,812		(128)			(128)		1,684	1,684			
100115040	MALAKOFF	TX		07/14/2023		302		(4)			(4)		298	298			
100110601	VANCOUVER	WA		06/30/2023		2,940		(30)			(30)		2,911	2,911			
100137637	DENTON	TX		12/08/2023		25,244		951			951		26,194	26,194			
100011565	BAY SHORE	NY		03/08/2017		406		838			838		1,245	1,245			
100100652	RAINIER	WA		04/28/2023		2,550		61			61		2,611	2,611			
100169623	GLENDALE	AZ		09/30/2024		498		(87)			(87)		411	411			
100142733	OCEAN CITY	MD		02/08/2024		808		(38)			(38)		771	771			
100115385	NORTH LAUDERDALE	FL		07/17/2023		1,013		(29)			(29)		983	983			
100148736	MCKINNEY	TX		04/17/2024		771		(47)			(47)		724	724			
100165453	MONTICELLO	MN		08/29/2024		794		(39)			(39)		755	755			
100164992	TOBYHANNA	PA		08/28/2024		660		(52)			(52)		608	608			
100150128	MOUNT PLEASANT	SC		06/14/2024		680		(31)			(31)		648	648			
100115386	MESA	AZ		07/17/2023		582		(101)			(101)		481	481			
100161509	LAS VEGAS	NV		07/30/2024		730		(64)			(64)		666	666			
100153302	AVONDALE	AZ		05/30/2024		844		63			63		907	907			
100102700	KATY	TX		06/22/2023		856		(137)			(137)		719	719			
100000617	MIAMI	FL		09/27/2016		966		150			150		1,117	1,117			
100159421	FREDERICK	MD		07/15/2024		678		(57)			(57)		621	621			
100138110	ROCKVILLE	MD		12/14/2023		650		(38)			(38)		612	612			
100172775	PASCO	WA		12/06/2024		790		34			34		824	824			
100120513	LOS ANGELES	CA		08/18/2023		771		(50)			(50)		721	721			
100168466	DELAWARE	OH		09/25/2024		960		53			53		1,014	1,014			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182136	MYRTLE BEACH	SC		12/12/2024		(6,955)		(56)			(56)	9,942	2,931	2,882	(49)		(49)
100175640	PORT CHARLOTTE	FL		11/12/2024		726		(85)			(85)		640	640			
100178234	HOBBS	NM		11/19/2024		179		(5)			(5)		175	175			
100169142	SUWANEE	GA		09/27/2024		1,527		(73)			(73)		1,454	1,454			
100159267	FORT WORTH	TX		07/15/2024		761		(51)			(51)		709	709			
100108242	PORTLAND	OR		05/24/2023		422		(68)			(68)		355	355			
100127984	ANTIOCH	TN		09/08/2023		903		93			93		996	996			
100142699	ARGYLE	TX		02/08/2024		889		(4)			(4)		885	885			
100027777	PRIOR LAKE	MN		10/26/2018		1,018		222			222		1,240	1,240			
100162849	GLASSBORO	NJ		08/12/2024		692		(55)			(55)		636	636			
100120810	PANAMA CITY BEACH	FL		08/25/2023		395		(54)			(54)		341	341			
100142795	APEX	NC		02/08/2024		819		(46)			(46)		773	773			
100184386	SPRING	TX		12/16/2024		388		(69)			(69)		318	318			
100148023	SANTA MARIA	CA		04/10/2024		1,393		(8)			(8)		1,385	1,385			
100167576	PENDERGRASS	GA		09/19/2024		798		(63)			(63)		735	735			
100144065	TWIN FALLS	ID		03/07/2024		753		(44)			(44)		709	709			
100165419	SPRING	TX		08/29/2024		865		4			4		869	869			
100129448	KANNAPOLIS	NC		09/29/2023		789		(51)			(51)		738	738			
100138302	DAWSONVILLE	GA		12/18/2023		652		19			19		671	671			
100163213	ROSEMEAD	CA		08/13/2024		717		(128)			(128)		589	589			
100149794	DESERT HOT SPRINGS	CA		04/26/2024		(9,149)		(17)			(17)	9,897	732	671	(60)		(60)
100066199	WEST SACRAMENTO	CA		08/02/2021		2,299		(57)			(57)		2,242	2,242			
100169546	BLOOMFIELD	KY		09/30/2024		1,725		(41)			(41)		1,684	1,684			
100151738	RIO LINDA	CA		05/10/2024		20		(5)			(5)		15	15			
100158486	ANTHONY	FL		07/10/2024		756		(87)			(87)		668	668			
100148606	ANNA	TX		04/12/2024		(12,785)		(11)			(11)	13,675	879	793	(86)		(86)
100158750	CHARLOTTE	NC		07/10/2024		725		(57)			(57)		668	668			
100175238	LAS VEGAS	NV		11/05/2024		856		(30)			(30)		827	827			
100133707	MURFREESBORO	TN		10/23/2023		930		168			168		1,098	1,098			
100140130	LOGANVILLE	GA		01/09/2024		968		116			116		1,084	1,084			
100185936	STOCKTON	CA		12/26/2024		32		(11)			(11)		21	21			
100151223	VANCOUVER	WA		05/10/2024		944		155			155		1,098	1,098			
100154585	GREENVILLE	TX		06/14/2024		733		(137)			(137)		596	596			
100101527	MCKINNEY	TX		04/26/2023		990		71			71		1,060	1,060			
100144608	WINTER GARDEN	FL		03/13/2024		798		(39)			(39)		759	759			
100144630	WINTER GARDEN	FL		03/13/2024		798		(39)			(39)		759	759			
100158761	DURHAM	NC		07/10/2024		796		(30)			(30)		766	766			
100186000	CORONA	CA		12/27/2024		766		(22)			(22)		743	743			
100136309	SACRAMENTO	CA		11/20/2023		730		10			10		740	740			
100137533	VENTNOR CITY	NJ		12/08/2023		2,360		(57)			(57)		2,303	2,303			
100133796	BEAUMONT	CA		10/20/2023		(9,114)		(18)			(18)	9,898	765	758	(8)		(8)
100149419	NAPERVILLE	IL		04/24/2024		772		(35)			(35)		737	737			
100172177	SAN DIEGO	CA		10/17/2024		881		(75)			(75)		806	806			
100118710	SPARTANBURG	SC		07/25/2023		702		(68)			(68)		634	634			
100110664	PRINEVILLE	OR		06/30/2023		943		104			104		1,048	1,048			
100168215	MCKINNEY	TX		09/20/2024		308		27			27		335	335			
100171619	AUBREY	TX		10/16/2024		872		78			78		950	950			
100180377	BORDENTOWN	NJ		11/25/2024		796		(27)			(27)		769	769			
100028297	YONKERS	NY		10/26/2018		1,150		208			208		1,359	1,359			
100065773	CHARLESTON	SC		07/28/2021		1,670		(104)			(104)		1,566	1,566			
100120005	HERMITAGE	TN		08/11/2023		776		(51)			(51)		725	725			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152445	LAS VEGAS	NV		05/17/2024		706		(15)			(15)		691	691			
100185463	ELKRIDGE	MD		12/20/2024		815		56			56		871	871			
100115941	JACKSONVILLE	FL		07/20/2023		761		(20)			(20)		740	740			
100174231	NORTH FORT MYERS	FL		10/31/2024		187,427		(5,248)			(5,248)		182,179	182,179			
100149140	PAONIA	CO		04/22/2024		2		(2)			(2)						
100144043	KUNA	ID		03/07/2024		730		(36)			(36)		694	694			
100144373	BONITA SPRINGS	FL		03/07/2024		817		(45)			(45)		773	773			
100137067	KENNESAW	GA		11/28/2023		2,858		178			178		3,036	3,036			
100078053	WINTER PARK	FL		01/21/2022		1,590		(55)			(55)		1,534	1,534			
100176743	DURHAM	NC		11/15/2024		582		6			6		588	588			
100028902	OAKLEY	CA		10/26/2018		967		27			27		995	995			
100141456	PLYMOUTH	MA		01/30/2024		642		(42)			(42)		601	601			
100175048	LAS VEGAS	NV		11/05/2024		764		(22)			(22)		742	742			
100100413	DANBURY	CT		04/27/2023		307		59			59		366	366			
100180750	SPRING HILL	FL		11/26/2024		816		32			32		848	848			
100170369	HOLLY SPRINGS	NC		10/08/2024		1,338		(71)			(71)		1,266	1,266			
100148563	NAPERVILLE	IL		04/12/2024		745		(57)			(57)		688	688			
100149655	ANNA	TX		04/26/2024		829		(74)			(74)		755	755			
100161685	GELEEN	NLD		07/29/2024													
100145092	UNITED KINGDOM	GBR		03/12/2024		149		(105)			(105)		45	45			
100088956	SCOTTSDALE	AZ		11/15/2022		723		(117)			(117)		606	606			
100134406	NETHERLANDS	NLD		10/27/2023													
100148859	RALEIGH	NC		04/17/2024		809		(24)			(24)		785	785			
100146745	MEMPHIS	TN		03/20/2024		(9,087)		(58)			(58)	9,899	754	649	(105)		(105)
100170407	HENDERSON	NV		10/09/2024		(9,127)		(23)			(23)	9,926	776	746	(29)		(29)
100173209	CONCORD	NC		10/30/2024		785		(66)			(66)		720	720			
100133922	SUN VALLEY	NV		10/25/2023		4		(4)			(4)						
100133927	SUN VALLEY	NV		10/25/2023		4		(4)			(4)						
100142613	CARSON CITY	NV		02/08/2024		1,035		125			125		1,160	1,160			
100141769	LAMBERTVILLE	NJ		01/30/2024		632		23			23		655	655			
100147533	LAS VEGAS	NV		04/03/2024		739		(6)			(6)		733	733			
100144671	UNITED KINGDOM	GBR		03/12/2024		(11,978)		2,194			2,194	9,925	141	112	(29)		(29)
100163013	PALMYRA	PA		08/13/2024		815		(32)			(32)		782	782			
100138321	BEND	OR		12/18/2023		503		(61)			(61)		441	441			
100167651	MABLETON	GA		09/19/2024		810		(85)			(85)		725	725			
100113219	HIALEAH	FL		06/29/2023		(73)		1,379			1,379		1,306	1,306			
100168458	NORTH LAS VEGAS	NV		09/25/2024		913		30			30		943	943			
100168336	BONITA SPRINGS	FL		09/20/2024		189		35			35		223	223			
100100406	MIDDLETOWN	NY		04/27/2023		(156)		1,266			1,266		1,110	1,110			
100185793	DORAL	FL		12/26/2024		559		(8)			(8)		550	550			
100167973	SUQUAMISH	WA		09/20/2024		3,966		(156)			(156)		3,810	3,810			
100136856	WAKE FOREST	NC		11/27/2023		733		74			74		807	807			
100148015	WINTER GARDEN	FL		04/10/2024		831		(72)			(72)		759	759			
100150113	SCHAUMBURG	IL		06/14/2024		1,637		(98)			(98)		1,538	1,538			
100144073	SARATOGA SPRINGS	UT		03/07/2024		800		(34)			(34)		766	766			
100101120	LARGO	FL		04/28/2023		782		(38)			(38)		743	743			
100159350	FREDERICK	MD		07/15/2024		894		32			32		926	926			
100148051	MELISSA	TX		04/10/2024		(2,952)		(405)			(405)	13,649	10,292	10,235	(57)		(57)
100160224	ORMOND BEACH	FL		07/18/2024		(12,869)		(49)			(49)	13,649	731	670	(61)		(61)
100128063	LA VERGNE	TN		09/08/2023		(12,724)		39			39	13,649	965	845	(119)		(119)
100146881	COPPELL	TX		03/26/2024		(12,773)		(41)			(41)	13,649	836	790	(46)		(46)

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100140417	LAGO VISTA	TX		01/18/2024		(12,751)		(42)			(42)	13,649	856	791	(66)		(66)
100132571	STOCKTON	CA		11/03/2023		(12,954)		41			41	13,649	736	671	(66)		(66)
100151840	BAKERSFIELD	CA		05/10/2024		615		(49)			(49)		565	565			
100128833	VANCOUVER	WA		09/21/2023		320		(15)			(15)		305	305			
100172517	OLYMPIA	WA		10/23/2024		(12,541)		(91)			(91)	13,649	1,017	956	(60)		(60)
100091873	STEPHENVILLE	TX		01/30/2023		(10,339)		(183)			(183)	13,649	3,128	3,076	(51)		(51)
100099646	FRESNO	TX		04/06/2023		(13,574)		(26)			(26)	13,649	48		(48)		(48)
100139543	WOODLAND	CA		12/28/2023		(13,029)		(29)			(29)	13,649	591	589	(2)		(2)
100101517	RENO	NV		04/26/2023		(12,491)		195			195	13,649	1,353	1,271	(82)		(82)
100166942	ROUND ROCK	TX		09/13/2024		929		44			44		973	973			
100142638	EVANS	GA		02/08/2024		1,940		(41)			(41)		1,899	1,899			
100120637	RICHMOND	TX		08/21/2023		1,642		(106)			(106)		1,536	1,536			
100141767	HAVRE DE GRACE	MD		01/30/2024		277		(40)			(40)		237	237			
100079807	JACKSONVILLE	FL		04/08/2022		1,179		(216)			(216)		963	963			
100152714	COLUMBUS	OH		05/17/2024		755		14			14		770	770			
100129563	BENTONVILLE	AR		09/29/2023		8,666		31			31		8,697	8,697			
100112448	SADDLE BROOK	NJ		06/29/2023		897		527			527		1,424	1,424			
100132042	ANGIER	NC		10/13/2023		771		(15)			(15)		756	756			
100147999	BELLINGHAM	WA		04/10/2024		851		(72)			(72)		779	779			
100000222	OAKLEY	CA		09/27/2016		2,997		581			581		3,578	3,578			
100119258	COLUMBUS	OH		07/31/2023		856		3			3		859	859			
100074252	CRYSTAL LAKE	IL		12/09/2021		1,298		(60)			(60)		1,238	1,238			
100173137	GLEN ALLEN	VA		10/30/2024		550		(59)			(59)		491	491			
100166255	DALLAS	GA		09/09/2024		896		47			47		943	943			
100144185	AUSTIN	TX		03/07/2024		1,516		55			55		1,571	1,571			
100162658	BREINIGSVILLE	PA		08/12/2024		890		75			75		964	964			
100144536	SUMMERVILLE	SC		04/26/2024		2		(2)			(2)						
100164801	HILTON HEAD ISLAND	SC		08/26/2024		751		(53)			(53)		697	697			
100169437	NEW ALBANY	OH		09/30/2024		847		(29)			(29)		818	818			
100148388	BUCKEYE	AZ		04/12/2024		818		(44)			(44)		775	775			
100076687	EVERETT	WA		12/16/2021		1,535		(205)			(205)		1,331	1,331			
100171919	GRAND PRAIRIE	TX		10/17/2024		856		(55)			(55)		802	802			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		1,328		(16)			(16)		1,312	1,312			
100140448	WESTFIELD	IN		01/18/2024		946		40			40		986	986			
100165365	MANOR	TX		08/29/2024		1,192		(79)			(79)		1,113	1,113			
100168448	EUREKA	CA		09/25/2024		818		(26)			(26)		792	792			
100144431	ATLANTA	GA		03/07/2024		787		21			21		808	808			
100144434	SANFORD	FL		03/07/2024		819		(23)			(23)		796	796			
100151684	HENDERSON	NV		05/10/2024		727		(55)			(55)		672	672			
100089959	MESA	AZ		01/26/2023		756		(124)			(124)		632	632			
100114990	DENTON	TX		07/14/2023		1,903		41			41		1,943	1,943			
100164629	MOORESVILLE	NC		08/21/2024		1,045		(56)			(56)		989	989			
100129621	LAS VEGAS	NV		09/29/2023		765		(51)			(51)		714	714			
100026050	WESTMINSTER	CA		09/20/2018		1,844		38			38		1,882	1,882			
100128526	MELBOURNE	FL		09/15/2023		633		(45)			(45)		588	588			
100140304	LAS VEGAS	NV		01/18/2024		1,868		(63)			(63)		1,806	1,806			
100100579	CAVE CREEK	AZ		04/27/2023		10,725		(707)			(707)		10,018	10,018			
100113451	GLEN ALLEN	VA		06/29/2023		3,928		89			89		4,018	4,018			
100076486	MIAMI	FL		12/21/2021		1,527		(320)			(320)		1,208	1,208			
100162589	LAWRENCEVILLE	GA		08/12/2024		12,664		(306)			(306)		12,358	12,358			
100153656	SANTA CLARITA	CA		05/31/2024		750		(28)			(28)		723	723			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044184	SAN PABLO	CA		08/19/2020		3,294		48			48		3,342	3,342			
100160212	SURFSIDE BEACH	TX		07/18/2024		748		(55)			(55)		692	692			
100157940	HAINES CITY	FL		07/09/2024		661		(46)			(46)		615	615			
100103683	NAUGATUCK	CT		05/08/2023		2,240		(79)			(79)		2,161	2,161			
100164378	BALTIMORE	MD		08/21/2024		632		(45)			(45)		586	586			
100108910	EAST STROUDSBURG	PA		05/31/2023		842		(55)			(55)		787	787			
100132717	ODENTON	MD		11/03/2023		609		(32)			(32)		577	577			
100100878	ROUND ROCK	TX		04/28/2023		1,098		149			149		1,247	1,247			
100136471	STEPHENS CITY	VA		11/20/2023		843		224			224		1,067	1,067			
100134740	FRISCO	TX		10/30/2023		689		(110)			(110)		579	579			
100147874	RICHMOND HILL	GA		04/08/2024		948		87			87		1,035	1,035			
100179642	CHATTANOOGA	TN		11/21/2024		710		(62)			(62)		649	649			
100127591	ROSELLE	NJ		09/08/2023		843		5			5		848	848			
100142976	TOMS RIVER	NJ		02/09/2024		900		(29)			(29)		871	871			
100151518	TOLLESON	AZ		05/10/2024		732		(29)			(29)		703	703			
100030828	RIVERSIDE	CA		04/09/2019		918		253			253		1,171	1,171			
100099989	MADRAS	OR		03/28/2023		422		(62)			(62)		361	361			
100010919	SANTA ANA	CA		12/23/2016		1,099		184			184		1,283	1,283			
100162001	CANTON	GA		07/31/2024		631		(125)			(125)		507	507			
100132242	ANNA	TX		10/13/2023		799		(39)			(39)		760	760			
100160844	HOUSTON	TX		07/24/2024		807		(97)			(97)		710	710			
100176565	PLEASANT GARDEN	NC		11/15/2024		769		(43)			(43)		725	725			
100065762	ANN ARBOR	MI		07/28/2021		1,746		(95)			(95)		1,652	1,652			
100137228	SANTA MARIA	CA		11/29/2023		32,010		(537)			(537)		31,473	31,473			
100108063	BOERNE	TX		05/24/2023		538		(44)			(44)		494	494			
100115546	LEHIGH ACRES	FL		07/19/2023		770		(45)			(45)		726	726			
100145965	PACIFICA	CA		03/19/2024		527		(24)			(24)		503	503			
100174213	ROCKAWAY BEACH	OR		10/31/2024		1,274		(35)			(35)		1,239	1,239			
100168463	MONROE	NC		09/25/2024		879		73			73		952	952			
100060133	WASHINGTON	DC		06/25/2021		1,711		(61)			(61)		1,650	1,650			
100127613	RALEIGH	NC		09/08/2023		779		(39)			(39)		740	740			
100110235	CHARLOTTESVILLE	VA		06/30/2023		1,011		102			102		1,113	1,113			
100148032	PINEVILLE	NC		04/10/2024		899		42			42		940	940			
100168119	SAN DIEGO	CA		09/20/2024		255		6			6		261	261			
100090079	COMMERCE CITY	CO		01/13/2023		761		(38)			(38)		724	724			
100135166	NEWARK	NJ		12/15/2023		(15)		15			15						
100168118	LAWRENCEVILLE	GA		09/20/2024		212		25			25		236	236			
100150712	OAK POINT	TX		05/06/2024		855		25			25		880	880			
100148828	LAUDERDALE LAKES	FL		04/17/2024		712		(63)			(63)		650	650			
100133511	POUGHKEEPSIE	NY		10/19/2023		2,491		(21)			(21)		2,470	2,470			
100028576	ANTIOCH	CA		10/26/2018		1,358		244			244		1,602	1,602			
100165397	ANNA	TX		08/29/2024		1,362		(67)			(67)		1,295	1,295			
100132261	MEBANE	NC		10/13/2023		862		175			175		1,037	1,037			
100171763	GULF SHORES	AL		10/17/2024		3,560		(5)			(5)		3,554	3,554			
100110667	PRINEVILLE	OR		06/30/2023		936		111			111		1,048	1,048			
100110669	PRINEVILLE	OR		06/30/2023		936		111			111		1,048	1,048			
100168294	FARMINGTON	UT		09/20/2024		215		22			22		237	237			
100133722	LOGANVILLE	GA		10/23/2023		807		22			22		830	830			
100144410	PITTSBURGH	PA		03/07/2024		907		(54)			(54)		853	853			
100137577	TITUSVILLE	FL		12/08/2023		760		(27)			(27)		733	733			
100144096	LEBANON	OR		03/07/2024		817		(6)			(6)		811	811			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169055	NASHVILLE	TN		09/27/2024		1,368		(58)			(58)		1,311	1,311			
100176724	HENDERSON	NV		11/15/2024		572		(23)			(23)		549	549			
100180057	LEWES	DE		11/25/2024		6,294		(219)			(219)		6,075	6,075			
100165486	STATELINE	NV		08/29/2024		719		53			53		771	771			
100017043	DEMAREST	NJ		05/16/2018		1,719		(109)			(109)		1,610	1,610			
100038692	DUBLIN	IRL		09/27/2019		(2,952)		3,159			3,159		207	207			
100164505	SAN ANTONIO	FL		08/21/2024		2,724		274			274		2,998	2,998			
100179491	MCKINNEY	TX		11/21/2024		970		5			5		975	975			
100026205	CALABASH	NC		09/20/2018		1,254		85			85		1,339	1,339			
100185314	ALPHARETTA	GA		12/20/2024		857		45			45		901	901			
100015806	SAN JOSE	CA		02/27/2018		1,869		44			44		1,913	1,913			
100161516	HORSHAM	PA		07/30/2024		795		(26)			(26)		768	768			
100014286	WEBSTER	NY		09/27/2017		298		208			208		506	506			
100156885	PHILADELPHIA	PA		06/27/2024		610		(54)			(54)		556	556			
100182537	CHARLOTTE	NC		12/12/2024		2,572		(61)			(61)		2,511	2,511			
100120666	EDGEWATER	FL		08/24/2023		671		(28)			(28)		643	643			
100138300	ARGYLE	TX		12/18/2023		769		(76)			(76)		693	693			
100181940	CHARLOTTE	NC		12/12/2024		852		61			61		913	913			
100144184	SURPRISE	AZ		03/07/2024		860		(12)			(12)		848	848			
100012627	BELLFLOWER	CA		05/25/2017		1,000		108			108		1,108	1,108			
100134322	SAN ANGELO	TX		10/27/2023		1,305		(155)			(155)		1,150	1,150			
100150094	YUMA	AZ		06/14/2024		518		(63)			(63)		455	455			
100165327	OCALA	FL		08/29/2024		2,366		(95)			(95)		2,271	2,271			
100156581	RALEIGH	NC		06/24/2024		713		(36)			(36)		677	677			
100024145	VANCOUVER	WA		09/10/2018		1,795		(79)			(79)		1,716	1,716			
100159968	MIRAMAR	FL		08/16/2024		857		(67)			(67)		790	790			
100170391	PHOENIX	AZ		10/09/2024		706		(84)			(84)		622	622			
100115296	THORNTON	CO		07/17/2023		1,545		29			29		1,575	1,575			
100173094	CHARLOTTE	NC		10/30/2024		810		(59)			(59)		751	751			
100120107	BLACK DIAMOND	WA		08/11/2023		806		(46)			(46)		760	760			
100181377	ADDISON	TX		12/06/2024		(9,245)		(89)			(89)	9,850	516	429	(87)		(87)
100176812	VERO BEACH	FL		11/15/2024		426		(80)			(80)		346	346			
100180002	MYRTLE BEACH	SC		11/25/2024		1,042		(85)			(85)		957	957			
100171405	CLARKSVILLE	TN		10/16/2024		788		(43)			(43)		744	744			
100168651	STONE MOUNTAIN	GA		09/25/2024		590		(85)			(85)		504	504			
100118956	SAN TAN VALLEY	AZ		07/27/2023		697		(82)			(82)		615	615			
100173224	ORMOND BEACH	FL		10/30/2024		663		(71)			(71)		592	592			
100110195	YUCCA VALLEY	CA		06/30/2023		782		(28)			(28)		754	754			
100116466	VERDI	NV		07/20/2023		668		(48)			(48)		620	620			
100160896	MIAMI	FL		07/24/2024		685		(72)			(72)		613	613			
100140826	CHICAGO	IL		03/06/2024		563		(92)			(92)		471	471			
100145377	UNITED KINGDOM	GBR		03/12/2024		(1,343)		1,466			1,466		123	123			
100115769	BRADENTON	FL		07/20/2023		3,184		(86)			(86)		3,098	3,098			
100171580	BROKEN BOW	OK		10/16/2024		686		(71)			(71)		615	615			
100025545	STATEN ISLAND	NY		09/20/2018		1,415		28			28		1,443	1,443			
100180288	HOMESTEAD	FL		11/25/2024		842		(12)			(12)		830	830			
100169578	PINON HILLS	CA		09/30/2024		35,116		(237)			(237)		34,879	34,879			
100135769	WEST WARWICK	RI		11/10/2023		709		98			98		807	807			
100155999	GOODLETTSVILLE	TN		06/18/2024		733		(22)			(22)		710	710			
100155910	DENTON	TX		06/17/2024		704		(17)			(17)		687	687			
100152406	MIDLOTHIAN	VA		05/17/2024		1,371		(54)			(54)		1,317	1,317			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100149401	CHARLOTTE	NC		04/24/2024		562		(30)			(30)		532	532			
100151042	CONROE	TX		05/08/2024		925		103			103		1,028	1,028			
100148764	LOVELAND	CO		04/17/2024		932		148			148		1,080	1,080			
100149514	PASCO	WA		04/26/2024		503		(38)			(38)		465	465			
100151203	SPRING HILL	TN		05/10/2024		613		(57)			(57)		556	556			
100090107	SOQUEL	CA		01/13/2023		603		(38)			(38)		565	565			
100148282	ROUND ROCK	TX		04/12/2024		889		5			5		894	894			
100109791	KEY LARGO	FL		08/04/2023		785		(43)			(43)		743	743			
100138726	DEL VALLE	TX		02/02/2024		613		(84)			(84)		529	529			
100179749	STEPHENS CITY	VA		11/21/2024		1,207		124			124		1,331	1,331			
100138339	BRASELTON	GA		12/18/2023		(9,021)		35			35	9,847	862	817	(45)		(45)
100102518	SAINT PETERSBURG	FL		06/07/2023		657		(75)			(75)		582	582			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		1,761		(109)			(109)		1,652	1,652			
100100790	FORT WASHINGTON	MD		04/28/2023		5,803		407			407		6,210	6,210			
100148642	OKLAHOMA CITY	OK		05/15/2024		706		24			24		731	731			
100151545	SAVANNAH	GA		05/10/2024		743		(48)			(48)		695	695			
100024651	CORONA	CA		09/20/2018		1,184		(94)			(94)		1,091	1,091			
100046291	SNOQUALMIE	WA		11/25/2020		1,484		(93)			(93)		1,391	1,391			
100025894	RESEDA	CA		09/20/2018		1,322		(10)			(10)		1,312	1,312			
100108077	SONORA	CA		05/24/2023		(12,906)		(88)			(88)	13,604	610	608	(2)		(2)
100115876	PHOENIX	AZ		07/20/2023		984		67			67		1,051	1,051			
100142845	PHOENIX	AZ		02/09/2024		10		(10)			(10)						
100178143	PURCHASE	NY		11/19/2024		1,618		(179)			(179)		1,439	1,439			
100173342	MILLIKEN	CO		10/30/2024		937		(6)			(6)		931	931			
100147070	ELK GROVE	CA		03/27/2024		831		(20)			(20)		811	811			
100155939	PRESCOTT VALLEY	AZ		06/17/2024		1,254		(73)			(73)		1,181	1,181			
100061830	WHEATON	IL		07/01/2021		2,396		(48)			(48)		2,349	2,349			
100147850	SAN ANTONIO	TX		04/08/2024		801		(3)			(3)		798	798			
100185423	LEWISVILLE	TX		12/20/2024		1,829		22			22		1,851	1,851			
100148325	CHARLOTTE	NC		04/12/2024		739		(14)			(14)		725	725			
100029098	LAS VEGAS	NV		10/26/2018		1,140		348			348		1,488	1,488			
100012395	NAPERVILLE	IL		04/28/2017		848		1,077			1,077		1,925	1,925			
100160594	SAN BERNARDINO	CA		07/19/2024		15		(15)			(15)						
100146879	LAKEWOOD	NJ		03/26/2024		811		(30)			(30)		782	782			
100080475	MIAMI BEACH	FL		03/10/2022		1,340		(46)			(46)		1,294	1,294			
100135711	PINEVILLE	NC		11/10/2023		1,430		(1)			(1)		1,428	1,428			
100090695	SHIRLEY	NY		12/29/2022		724		(51)			(51)		673	673			
100132038	LAS VEGAS	NV		10/13/2023		866		20			20		886	886			
100147811	WILLIAMSBURG	VA		04/08/2024		806		(29)			(29)		777	777			
100152230	LAWRENCEVILLE	GA		05/17/2024		711		(1)			(1)		709	709			
100164744	JACKSONVILLE	FL		08/26/2024		3,037		(108)			(108)		2,929	2,929			
100148942	JACKSONVILLE	FL		04/17/2024		811		(24)			(24)		787	787			
100185968	LAVEEN	AZ		12/26/2024		287		(52)			(52)		235	235			
100162802	ROUND ROCK	TX		08/12/2024		724		(42)			(42)		681	681			
100147007	LAS VEGAS	NV		03/27/2024		799		(27)			(27)		773	773			
100110572	FOLSOM	CA		06/30/2023		1,294		(5)			(5)		1,289	1,289			
100110697	LEHIGH ACRES	FL		08/11/2023		828		(95)			(95)		734	734			
100116073	MIAMI GARDENS	FL		07/20/2023		661		(3)			(3)		658	658			
100142726	PORT SAINT LUCIE	FL		02/08/2024		727		(33)			(33)		694	694			
100078968	GARNER	NC		02/24/2022		2,055		(81)			(81)		1,975	1,975			
100133113	CAIRO	NY		11/29/2023		649		52			52		701	701			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148706	HOLLY HILL	FL		04/17/2024		638		(74)			(74)		565	565			
100121014	PHOENIX	AZ		08/30/2023		1,389		22			22		1,411	1,411			
100141356	DUBLIN	CA		01/30/2024		597		(22)			(22)		575	575			
100185000	BULLHEAD CITY	AZ		12/19/2024		560		(80)			(80)		480	480			
100159224	AUBURN	GA		07/15/2024		726		(62)			(62)		663	663			
100152203	LAS VEGAS	NV		05/17/2024		757		(15)			(15)		742	742			
100014061	ARNOLD	MD		05/25/2017		2,114		96			96		2,210	2,210			
100155909	CHICAGO	IL		06/17/2024		818		(27)			(27)		791	791			
100181245	WOODBRIDGE	VA		12/06/2024		510		88			88		598	598			
100129776	GALVESTON	TX		09/27/2023		16		(16)			(16)						
100148028	CHARLOTTE	NC		04/10/2024		633		(7)			(7)		626	626			
100091730	CLEVELAND	OH		03/24/2023		3		(3)			(3)						
100110497	POMONA	CA		06/30/2023		897		7			7		903	903			
100173241	SAINT AUGUSTINE	FL		10/30/2024		1,316		51			51		1,367	1,367			
100136769	INDIANAPOLIS	IN		11/27/2023		335		146			146		481	481			
100117171	SUPERIOR	CO		07/20/2023		920		538			538		1,458	1,458			
100065858	LITTLE ELM	TX		07/27/2021		1,417		(36)			(36)		1,381	1,381			
100054208	SIMI VALLEY	CA		03/23/2021		1,035		(179)			(179)		857	857			
100168687	DAVENPORT	FL		09/25/2024		963		(30)			(30)		934	934			
100150634	VANCOUVER	WA		05/03/2024		869		51			51		920	920			
100172414	TALLAHASSEE	FL		10/23/2024		1,751		(89)			(89)		1,662	1,662			
100150767	SEVIERVILLE	TN		05/07/2024		770		(38)			(38)		732	732			
100172934	GRAFTON	MA		10/25/2024		470		(23)			(23)		447	447			
100116005	RENO	NV		07/20/2023		3,545		(89)			(89)		3,457	3,457			
100161143	SPANISH FORK	UT		07/24/2024		744		(70)			(70)		674	674			
100115421	ORMOND BEACH	FL		07/17/2023		3,257		(21)			(21)		3,236	3,236			
100110524	KISSIMMEE	FL		06/30/2023		797		(50)			(50)		747	747			
100135554	SAN BERNARDINO	CA		11/13/2023		761		47			47		808	808			
100178458	WINTER GARDEN	FL		11/21/2024		856		(14)			(14)		842	842			
100030820	BRENTWOOD	CA		04/09/2019		1,984		319			319		2,304	2,304			
100182027	LEANDER	TX		12/12/2024		821		40			40		861	861			
100075939	ST PETERSBURG	FL		01/07/2022		1,621		(65)			(65)		1,556	1,556			
100179707	REYNOLDSBURG	OH		11/21/2024		1,259		171			171		1,430	1,430			
100081372	PUEBLO	CO		03/18/2022		1,610		90			90		1,699	1,699			
100152232	OVIEDO	FL		05/17/2024		746		(9)			(9)		737	737			
100117855	TACOMA	WA		07/20/2023		705		(51)			(51)		653	653			
100088188	PICKERINGTON	OH		10/13/2022		833		(60)			(60)		773	773			
100064930	MIAMI	FL		07/14/2021		1,567		(143)			(143)		1,424	1,424			
100137757	MELISSA	TX		12/08/2023		507		(31)			(31)		476	476			
100065519	NEWARK	NJ		07/28/2021		1,757		(55)			(55)		1,702	1,702			
100164604	PENDERGRASS	GA		08/21/2024		876		37			37		913	913			
100179460	ANNA	TX		11/21/2024		888		2			2		889	889			
100082919	MERCER ISLAND	WA		05/17/2022		1,227		(127)			(127)		1,100	1,100			
100048697	MIAMI	FL		11/20/2020		1,829		(389)			(389)		1,439	1,439			
100149714	HACKETTSTOWN	NJ		04/26/2024		(740)		1,430			1,430		690	690			
100165499	HOUSTON	TX		08/29/2024		763		(18)			(18)		746	746			
100152501	EDMOND	OK		05/17/2024		2,373		7			7		2,380	2,380			
100079994	MECHANICSVILLE	VA		04/25/2022		2,287		(48)			(48)		2,238	2,238			
100140335	JOHNSTON	IA		01/18/2024		931		96			96		1,027	1,027			
100161144	CANTON	GA		07/24/2024		678		(65)			(65)		614	614			
100068484	NEHALEM	OR		08/25/2021		1,740		(52)			(52)		1,688	1,688			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162705	LIBERTY HILL	TX		08/12/2024		779		(18)			(18)		761	761			
100166089	SACHSE	TX		09/09/2024		3,968		(119)			(119)		3,848	3,848			
100138172	ARLINGTON	TX		12/14/2023		553		(80)			(80)		473	473			
100117779	BAKERSFIELD	CA		07/20/2023		2		711			711		713	713			
100115848	ATLANTA	GA		07/20/2023		901		(9)			(9)		892	892			
100131961	DECATUR	GA		10/13/2023		755		(8)			(8)		747	747			
100029237	CARBONDALE	CO		10/26/2018		2,383		69			69		2,452	2,452			
100162745	MIDLOTHIAN	TX		08/12/2024		708		(44)			(44)		663	663			
100172478	DAWSONVILLE	GA		10/23/2024		812		(64)			(64)		748	748			
100067998	TAMPA	FL		09/23/2021		1,758		(42)			(42)		1,716	1,716			
100110934	OCEANSIDE	CA		06/29/2023		1,134		148			148		1,282	1,282			
100109330	NEW BRITAIN	CT		06/12/2023		987		(1)			(1)		985	985			
100156666	PORT SAINT LUCIE	FL		06/24/2024		3,276		(188)			(188)		3,088	3,088			
100102421	RICHMOND	TX		06/07/2023		580		(125)			(125)		455	455			
100179734	CELINA	TX		11/21/2024		880		116			116		996	996			
100115551	FLORENCE	OR		07/19/2023		1,064		(48)			(48)		1,017	1,017			
100107826	GLEN BURNIE	MD		05/19/2023		613		(31)			(31)		582	582			
100147946	FLORENCE	AZ		04/08/2024		809		(32)			(32)		777	777			
100179736	STEPHENS CITY	VA		11/21/2024		880		116			116		996	996			
100134953	LAWRENCEVILLE	GA		10/30/2023		841		(19)			(19)		822	822			
100158534	EDINBURG	TX		07/10/2024		2,631		(57)			(57)		2,574	2,574			
100158741	HUTTO	TX		07/10/2024		648		(43)			(43)		604	604			
100161547	ATHENS	GA		07/30/2024		751		11			11		762	762			
100012593	COMPTON	CA		05/25/2017		1,487		11			11		1,499	1,499			
100151054	CAPE CORAL	FL		05/08/2024		764		(49)			(49)		715	715			
100142727	HOUSTON	TX		02/08/2024		724		(25)			(25)		698	698			
100128378	LEHIGH ACRES	FL		09/15/2023		825		(48)			(48)		778	778			
100086010	GILBERT	AZ		09/02/2022		964		(76)			(76)		888	888			
100150983	LACKAWAXEN	PA		05/08/2024		1,044		(63)			(63)		980	980			
100169092	BLAIRSVILLE	GA		09/27/2024		108,844		(1,330)			(1,330)		107,514	107,514			
100157980	CABOT	AR		07/09/2024		882		(26)			(26)		856	856			
100117004	HOUSTON	TX		07/20/2023		907		511			511		1,418	1,418			
100120991	OCEAN PINES	MD		08/30/2023		785		1			1		786	786			
100079645	PHOENIX	AZ		04/08/2022		1,373		(171)			(171)		1,202	1,202			
100110177	SAN DIEGO	CA		06/30/2023		951		49			49		1,000	1,000			
100159401	HOMESTEAD	FL		07/15/2024		646		(41)			(41)		605	605			
100170210	DAWSONVILLE	GA		10/08/2024		794		(55)			(55)		738	738			
100084827	MIAMI GARDENS	FL		08/02/2022		920		(91)			(91)		829	829			
100029756	LAKEWOOD	CA		10/26/2018		1,934		106			106		2,040	2,040			
100165411	DOYLESTOWN	PA		08/29/2024		659		(42)			(42)		617	617			
100175963	ANGIER	NC		11/14/2024		1,076		(31)			(31)		1,045	1,045			
100135761	VICTORVILLE	CA		11/10/2023		698		(38)			(38)		660	660			
100116008	VISTA	CA		07/20/2023		853		(61)			(61)		792	792			
100147985	TACOMA	WA		04/10/2024		912		19			19		930	930			
100185312	SCOTTSDALE	AZ		12/20/2024		892		(9)			(9)		883	883			
100156348	PRINCETON JUNCTION	NJ		07/25/2024		734		(129)			(129)		605	605			
100132036	GLENDALE	AZ		10/13/2023		823		(8)			(8)		815	815			
100186440	MATTHEWS	NC		12/30/2024		441		(47)			(47)		395	395			
100084432	LAWRENCEVILLE	GA		08/12/2022		57		(57)			(57)						
100110487	BANGOR	ME		06/30/2023		774		(12)			(12)		761	761			
100135705	PRINCETON	TX		11/10/2023		1,194		28			28		1,222	1,222			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148846	GREENACRES	FL		04/17/2024		1,764		(69)			(69)		1,695	1,695			
100150570	HENDERSON	NV		05/03/2024		864		72			72		936	936			
100111845	SPRINGFIELD GARDENS	NY		06/29/2023		397		86			86		483	483			
100151132	CAPE CORAL	FL		05/09/2024		769		(19)			(19)		750	750			
100127682	PARRISH	FL		09/08/2023		(9,063)		(29)			(29)	9,790	698	656	(42)		(42)
100156445	BERTHOUD	CO		06/24/2024		730		(56)			(56)		673	673			
100139018	RIVERSIDE	CA		12/22/2023		725		20			20		745	745			
100134506	FEEDING HILLS	MA		10/30/2023		672		(87)			(87)		584	584			
100138744	MILWAUKIE	OR		02/02/2024		689		(25)			(25)		665	665			
100133422	MONROE	NC		10/19/2023		802		(4)			(4)		797	797			
100148346	MADERA	CA		04/12/2024		953		71			71		1,025	1,025			
100145847	CUMMING	GA		03/15/2024		(10)		10			10						
100000218	PLANTATION	FL		09/27/2016		4,003		28			28		4,031	4,031			
100126330	DETROIT	MI		08/30/2023		680		(43)			(43)		638	638			
100065302	JEFFERSON	OR		07/28/2021		1,779		19			19		1,798	1,798			
100081211	FRISCO	TX		03/18/2022		2,225		158			158		2,382	2,382			
100150537	BATON ROUGE	LA		05/03/2024		772		(54)			(54)		718	718			
100153860	WATERBURY	CT		06/05/2024		438		(15)			(15)		423	423			
100154132	BURR RIDGE	IL		07/11/2024		828		(43)			(43)		786	786			
100152231	FRESNO	CA		05/17/2024		766		(6)			(6)		759	759			
100185444	LAW RENCEVILLE	GA		12/20/2024		892		133			133		1,025	1,025			
100175161	LEHI	UT		11/05/2024		807		(71)			(71)		736	736			
100143570	RIDGE	NY		02/21/2024		615		(58)			(58)		557	557			
100159402	CLYDE	NC		07/15/2024		720		(57)			(57)		663	663			
100115397	LAKE GENEVA	WI		07/17/2023		798		58			58		855	855			
100168436	GRAPEVINE	TX		09/25/2024		30,656		(1,303)			(1,303)		29,352	29,352			
100147107	CASTAIC	CA		05/08/2024		775		(20)			(20)		755	755			
100148995	PALM DESERT	CA		04/19/2024		682		(80)			(80)		602	602			
100170116	SOUTH PLAINFIELD	NJ		10/08/2024		5,636		(213)			(213)		5,423	5,423			
100080205	LAFAYETTE	NJ		02/25/2022		1,301		(42)			(42)		1,260	1,260			
100151331	ROUND ROCK	TX		05/10/2024		(9,072)		(47)			(47)	9,819	701	681	(20)		(20)
100080378	FRESNO	CA		04/14/2022		2,520		12			12		2,532	2,532			
100118044	NEWARK	NJ		07/20/2023		918		1,329			1,329		2,248	2,248			
100167924	LOS ANGELES	CA		09/20/2024		794		(86)			(86)		708	708			
100150849	WEYMOUTH	MA		05/08/2024		795		(21)			(21)		774	774			
100160994	BAKERSFIELD	CA		07/24/2024		755		(60)			(60)		696	696			
100100835	SPOTSYLVANIA	VA		04/28/2023		622		(27)			(27)		594	594			
100138165	MAGGIE VALLEY	NC		12/14/2023		634		(22)			(22)		612	612			
100138378	MIAMI	FL		12/18/2023		617		(66)			(66)		551	551			
100024309	MENIFEE	CA		09/20/2018		2,520		(57)			(57)		2,463	2,463			
100164496	LAKE ARIEL	PA		08/21/2024		993		(33)			(33)		961	961			
100135816	CANTON	GA		11/10/2023		778		64			64		842	842			
100109366	BRADENTON	FL		06/12/2023		891		(48)			(48)		843	843			
100049914	STATEN ISLAND	NY		11/20/2020		2,181		(288)			(288)		1,893	1,893			
100148974	YORBA LINDA	CA		04/17/2024		5,451		(362)			(362)		5,088	5,088			
100055824	BROOKLYN	NY		03/23/2021		1,393		(202)			(202)		1,190	1,190			
100185854	LAS VEGAS	NV		12/26/2024		500		(6)			(6)		493	493			
100139373	WATERBURY	CT		12/28/2023		585		(52)			(52)		533	533			
100128177	PALM SPRINGS	CA		09/18/2023		748		41			41		789	789			
100171508	BUDA	TX		10/16/2024		10,688		(397)			(397)		10,291	10,291			
100147027	SUNBURY	NC		03/27/2024		949		(36)			(36)		913	913			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100109047	PLANTATION	FL		06/05/2023		659		(31)			(31)		628	628			
100119344	TURLOCK	CA		07/31/2023		7,622		1			1		7,623	7,623			
100149549	MOSELEY	VA		04/26/2024		531		(83)			(83)		448	448			
100164277	HENDERSON	NV		08/21/2024		1,720		(27)			(27)		1,693	1,693			
100147898	RICHMOND HILL	GA		04/08/2024		873		1			1		874	874			
100026019	RED BANK	NJ		09/20/2018		1,201		397			397		1,598	1,598			
100156567	CHARLOTTE	NC		06/24/2024		727		(43)			(43)		684	684			
100169043	DURHAM	NC		09/27/2024		(12,851)		(30)			(30)	13,551	669	607	(62)		(62)
100173373	SURPRISE	AZ		10/30/2024		726		(87)			(87)		640	640			
100132726	SPOKANE VALLEY	WA		11/03/2023		674		2			2		676	676			
100142406	FORKED RIVER	NJ		02/02/2024		1,234		(66)			(66)		1,167	1,167			
100143286	TAMPA	FL		02/16/2024		818		(32)			(32)		786	786			
100054592	PALM CITY	FL		03/23/2021		1,170		3			3		1,173	1,173			
100121023	ROCKPORT	TX		08/30/2023		741		(15)			(15)		726	726			
100146723	APPLE VALLEY	CA		03/20/2024		776		13			13		789	789			
100143290	HARRISBURG	NC		02/16/2024		3,891		(129)			(129)		3,762	3,762			
100164733	BRADENTON	FL		08/23/2024		564		(7)			(7)		557	557			
100179593	ROYERSFORD	PA		11/21/2024		786		(35)			(35)		751	751			
100148034	HUTTO	TX		04/10/2024		789		(108)			(108)		681	681			
100147352	DENTON	TX		05/08/2024		1,014		(105)			(105)		910	910			
100171729	BUDA	TX		10/17/2024		59,804		(1,803)			(1,803)		58,001	58,001			
100175288	CORDOVA	TN		11/05/2024		(8,928)		(11)			(11)	9,804	865	827	(38)		(38)
100162764	KATY	TX		08/12/2024		1,596		(73)			(73)		1,523	1,523			
100182080	AURORA	IL		12/12/2024		798		12			12		809	809			
100164467	MCKINNEY	TX		08/21/2024		766		(30)			(30)		736	736			
100169805	DUBLIN	OH		09/30/2024		684		(88)			(88)		597	597			
100081031	FRAMINGHAM	MA		03/18/2022		1,607		145			145		1,752	1,752			
100013282	MIRAMAR	FL		05/25/2017		852		351			351		1,203	1,203			
100101629	AURORA	CO		04/26/2023		793		(53)			(53)		740	740			
100102645	NEW BRAUNFELS	TX		06/22/2023		1,004		(236)			(236)		768	768			
4010046675	TRENTON	NJ		03/22/2023		777		(20)			(20)		757	757			
100159867	POMPANO BEACH	FL		08/16/2024		670		(92)			(92)		578	578			
100173206	BAKERSFIELD	CA		10/30/2024		794		(64)			(64)		729	729			
100154128	POMPANO BEACH	FL		07/11/2024		27		(27)			(27)						
100165513	BENTONVILLE	AR		08/29/2024		808		(32)			(32)		776	776			
100164602	DALLAS	TX		08/21/2024		863		(24)			(24)		838	838			
100168446	KNOXVILLE	TN		09/25/2024		1,488		(50)			(50)		1,438	1,438			
100179919	DAVENPORT	FL		11/25/2024		658		(57)			(57)		601	601			
100180524	NORTH PORT	FL		11/26/2024		(9)		9			9						
100182119	WINTER GARDEN	FL		12/12/2024		583		35			35		618	618			
100172284	ANNA	TX		10/21/2024		865		(46)			(46)		819	819			
100151306	ROSEVILLE	CA		05/10/2024		918		107			107		1,025	1,025			
100127508	LADSON	SC		09/08/2023		758		(32)			(32)		725	725			
100172123	PATERSON	NJ		10/17/2024		810		(64)			(64)		746	746			
100140921	ENGLEWOOD	FL		02/26/2024		1,645		(98)			(98)		1,547	1,547			
100119970	CHARLOTTE	NC		08/11/2023		749		(1)			(1)		748	748			
100120853	LITCHFIELD PARK	AZ		08/25/2023		3,870		31			31		3,901	3,901			
100163054	ANNA	TX		08/13/2024		(9,016)		(48)			(48)	9,798	734	754	20		20
100185510	NORTH BAY VILLAGE	FL		12/20/2024		936		(116)			(116)		820	820			
100130219	FRESNO	CA		11/15/2023		1,874		(168)			(168)		1,705	1,705			
100048121	WEST BABYLON	NY		11/20/2020		1,896		(411)			(411)		1,485	1,485			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120043	CLEARWATER	FL		08/11/2023		790		27			27		817	817			
100029557	SEATTLE	WA		10/26/2018		2,344		119			119		2,463	2,463			
100163124	ORMOND BEACH	FL		08/13/2024		723		(64)			(64)		660	660			
100185152	PAYETTE	ID		12/20/2024		344		(68)			(68)		275	275			
100025245	LINDENHURST	NY		09/20/2018		1,219		340			340		1,560	1,560			
100080909	MURRIETA	CA		03/10/2022		1,562		(52)			(52)		1,510	1,510			
100166208	SUNSET BEACH	NC		09/09/2024		1,316		(84)			(84)		1,232	1,232			
100103596	GREENSBORO	GA		05/08/2023		783		33			33		816	816			
100185169	RUNNING SPRINGS	CA		12/20/2024		659		(60)			(60)		599	599			
100164806	CALABASH	NC		08/26/2024		710		(51)			(51)		659	659			
100168272	COLORADO SPRINGS	CO		09/20/2024		(13,121)		(53)			(53)	13,535	362	336	(26)		(26)
100173260	FORT WORTH	TX		10/30/2024		798		(65)			(65)		733	733			
100158335	UNITED KINGDOM	GBR		07/09/2024		(4,361)		4,361			4,361						
100129952	GOSHEN	NY		09/27/2023		668		(32)			(32)		636	636			
100182656	WEST DOVER	VT		12/12/2024		647		(3)			(3)		643	643			
100158333	UNITED KINGDOM	GBR		07/09/2024		(4,361)		4,361			4,361						
100158056	COLLEGE STATION	TX		07/09/2024		1,092		(84)			(84)		1,008	1,008			
100024968	OAK PARK	IL		09/20/2018		1,622		165			165		1,787	1,787			
100119063	BAKERSFIELD	CA		07/27/2023		657		(56)			(56)		601	601			
100114491	MAYWOOD	CA		06/29/2023		1,142		142			142		1,284	1,284			
100164358	BRANDYWINE	MD		08/21/2024		895		47			47		942	942			
100102156	HOUSTON	TX		04/14/2023		13,322		(779)			(779)		12,543	12,543			
100091049	BUENA PARK	CA		01/31/2023		1,126		(45)			(45)		1,081	1,081			
100168441	SAUTEE NACOOCHEE	GA		09/25/2024		731		(71)			(71)		660	660			
100127470	HOLLY SPRINGS	NC		09/08/2023		753		(34)			(34)		719	719			
100143722	MIAMI	FL		02/26/2024		630		(117)			(117)		513	513			
100133641	FORT LEE	NJ		10/23/2023		797		37			37		834	834			
100179735	STEPHENS CITY	VA		11/21/2024		6,133		370			370		6,503	6,503			
100168440	YOUNGSVILLE	NC		09/25/2024		982		(75)			(75)		907	907			
100161145	COOPER CITY	FL		07/24/2024		2,329		(103)			(103)		2,226	2,226			
100147588	BERWYN HEIGHTS	MD		04/04/2024		688		(156)			(156)		532	532			
100064974	DENVER	CO		07/14/2021		(8,066)		(140)			(140)	9,789	1,583	1,573	(10)		(10)
100119220	PERTH AMBOY	NJ		07/31/2023		762		(32)			(32)		730	730			
100162926	KNOXVILLE	TN		08/12/2024		769		(36)			(36)		733	733			
100138375	EAST STROUDSBURG	PA		12/18/2023		591		(51)			(51)		540	540			
100149857	CONYERS	GA		04/29/2024		605		(35)			(35)		569	569			
100166170	BRISTOW	VA		09/09/2024		974		(75)			(75)		899	899			
100087298	RED OAK	TX		10/25/2022		1,113		227			227		1,340	1,340			
100089590	JACKSONVILLE	FL		01/30/2023		495		(82)			(82)		413	413			
100100643	ATLANTA	GA		03/28/2023		14		(14)			(14)						
100143329	APPLE VALLEY	CA		02/16/2024		758		(53)			(53)		705	705			
100031071	SILVER SPRING	MD		03/29/2019		1,657		323			323		1,979	1,979			
100127710	TOMS RIVER	NJ		09/08/2023		1,755		(92)			(92)		1,662	1,662			
100067744	CINCINNATI	OH		09/23/2021		1,571		(138)			(138)		1,433	1,433			
100091171	SAN JOSE	CA		01/31/2023		(30)		30			30						
100180070	CHARLOTTE	NC		11/25/2024		912		(32)			(32)		879	879			
100080163	HOLLYWOOD	FL		02/25/2022		1,419		(40)			(40)		1,379	1,379			
100127552	ORLANDO	FL		09/08/2023		811		(33)			(33)		778	778			
100115051	KINGSLAND	GA		07/14/2023		989		(16)			(16)		973	973			
100146872	WHITE STONE	VA		03/26/2024		(8,992)		(54)			(54)	9,787	741	703	(38)		(38)
100134424	NETHERLANDS	NLD		10/27/2023													

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141380	GARLAND	TX		01/30/2024		613		(88)			(88)		525	525			
100081001	SAINT DAVIDS	PA		03/18/2022		1,586		63			63		1,649	1,649			
100150826	DOYLESTOWN	PA		05/08/2024		890		(71)			(71)		819	819			
100044526	SAN DIEGO	CA		11/19/2020		498		297			297		796	796			
100167610	SANTA CLARITA	CA		09/19/2024		918		(7)			(7)		911	911			
100117632	TUCSON	AZ		07/20/2023		493		(63)			(63)		430	430			
100159435	OOLTEWAH	TN		07/15/2024		694		(62)			(62)		632	632			
100181994	PALM COAST	FL		12/12/2024		798		9			9		807	807			
100084739	DEBARY	FL		08/02/2022		822		(125)			(125)		697	697			
100158762	SAN ANGELO	TX		07/10/2024		724		(39)			(39)		685	685			
100137657	GLEN ALLEN	VA		12/08/2023		706		(37)			(37)		669	669			
100148865	MERIDIAN	ID		04/17/2024		(9,106)		(38)			(38)	9,825	681	669	(12)		(12)
100149001	BAYVILLE	NJ		04/19/2024		657		23			23		680	680			
100140059	GLEN ALLEN	VA		01/09/2024		684		(59)			(59)		625	625			
100182626	DENTON	TX		12/12/2024		822		(1)			(1)		821	821			
100173343	VICTORVILLE	CA		10/30/2024		904		(29)			(29)		875	875			
100029321	LIBERTY HILL	TX		10/26/2018		1,118		162			162		1,280	1,280			
100182584	WINTER GARDEN	FL		12/12/2024		534		(29)			(29)		505	505			
100027013	VALLEJO	CA		09/26/2018		1,076		(102)			(102)		974	974			
100169730	STOCKTON	CA		09/30/2024		(9,059)		(86)			(86)	9,803	658	647	(11)		(11)
100166195	AUSTIN	TX		09/09/2024		2,311		(100)			(100)		2,211	2,211			
100031203	CORONA	CA		03/29/2019		1,682		81			81		1,762	1,762			
100147982	BREMERTON	WA		04/10/2024		202,677		(340)			(340)		202,337	202,337			
100142696	ARGYLE	TX		02/08/2024		21,371		272			272		21,642	21,642			
100166350	WALLINGFORD	CT		10/24/2024		(8,831)		(70)			(70)	9,750	849	848	(1)		(1)
100153320	PORT CHARLOTTE	FL		05/30/2024		(8,859)		110			110	9,782	1,033	981	(52)		(52)
100162808	LAKE HAMILTON	FL		08/12/2024		198		20			20		217	217			
100076782	BRADENTON	FL		12/27/2021		1,618		(126)			(126)		1,492	1,492			
100180298	DRIPPING SPRINGS	TX		11/25/2024		831		(4)			(4)		827	827			
100167614	SAINT CLOUD	FL		09/19/2024		772		(120)			(120)		651	651			
100142948	PHOENIXVILLE	PA		02/09/2024		863		(77)			(77)		786	786			
100120963	MADISON	AL		08/30/2023		1,006		263			263		1,269	1,269			
100150521	OAKWOOD	GA		05/03/2024		853		52			52		905	905			
100170341	WAUKESHA	WI		10/08/2024		613		(78)			(78)		535	535			
100086902	WEST CHICAGO	IL		09/21/2022		1,596		(73)			(73)		1,523	1,523			
100179434	ACWORTH	GA		11/21/2024		875		59			59		934	934			
100163237	MIAMI	FL		08/13/2024		713		(40)			(40)		674	674			
100079876	PARK CITY	UT		04/08/2022		1,408		(76)			(76)		1,333	1,333			
100160027	MELISSA	TX		07/17/2024		753		(53)			(53)		701	701			
100166149	SARATOGA SPRINGS	UT		09/09/2024		902		34			34		936	936			
100172209	SHELBYVILLE	TN		10/17/2024		831		(41)			(41)		789	789			
100166052	NORTH LAS VEGAS	NV		09/06/2024		386		(12)			(12)		374	374			
100155389	ARLINGTON	VA		06/18/2024		1,715		(62)			(62)		1,653	1,653			
100153725	OREM	UT		07/11/2024		(9,156)		(85)			(85)	9,784	542	574	32		32
100142758	WENDELL	NC		02/08/2024		885		53			53		937	937			
100145261	UNITED KINGDOM	GBR		03/12/2024		(1,420)		1,467			1,467		47	47			
100140088	ORONOGO	MO		01/09/2024		1,007		(8)			(8)		999	999			
100173230	SAVANNAH	GA		10/30/2024		903		(20)			(20)		883	883			
100131662	MIAMI	FL		10/06/2023		978		63			63		1,041	1,041			
100168620	RALEIGH	NC		09/25/2024		562		(10)			(10)		551	551			
100147926	LAS VEGAS	NV		04/08/2024		792		(15)			(15)		777	777			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174809	NOBLESVILLE	IN		10/31/2024		745		(128)			(128)		617	617			
100133106	SPRINGFIELD	VA		11/29/2023		10,781		(105)			(105)		10,677	10,677			
100084688	TUCSON	AZ		08/02/2022		776		(192)			(192)		585	585			
100135742	ANNA	TX		11/10/2023		736		5			5		741	741			
100180060	COLORADO SPRINGS	CO		11/25/2024		1,569		9			9		1,579	1,579			
100055629	CHICAGO	IL		03/23/2021		1,228		(246)			(246)		982	982			
100166945	HUNTSVILLE	TX		09/13/2024		668		(55)			(55)		613	613			
100171553	WHITE HOUSE	TN		10/16/2024		917		(42)			(42)		875	875			
100012008	WEST LINN	OR		03/08/2017		1,307		894			894		2,201	2,201			
100112301	BOWIE	MD		06/29/2023		189		1,652			1,652		1,841	1,841			
100181289	LOS ANGELES	CA		12/06/2024		604		1			1		605	605			
100142802	DAVENPORT	FL		02/08/2024		7,061		(220)			(220)		6,841	6,841			
100149371	MT JULIET	TN		04/24/2024		998		138			138		1,136	1,136			
100143301	LOGANVILLE	GA		02/16/2024		872		29			29		902	902			
100135471	LAKEVILLE	MN		11/13/2023		1,099		266			266		1,365	1,365			
100170110	MADISON	WI		10/08/2024		798		(62)			(62)		736	736			
100169089	NOKOMIS	FL		09/27/2024		704		(45)			(45)		659	659			
100170040	MIRAMAR	FL		11/08/2024		839		(61)			(61)		777	777			
100117354	OAKLAND	CA		07/20/2023		1,099		910			910		2,010	2,010			
100110405	SAN TAN VALLEY	AZ		06/30/2023		911		17			17		928	928			
100155941	FORT WORTH	TX		06/17/2024		802		(10)			(10)		791	791			
100182579	EL DORADO HILLS	CA		12/12/2024		547							547	547			
100100447	COVINGTON	LA		04/27/2023		818		172			172		990	990			
100083952	APACHE JUNCTION	AZ		07/12/2022		1,018		15			15		1,033	1,033			
100164202	GWYNN OAK	MD		08/21/2024		518		(16)			(16)		502	502			
100155983	SUMMERVILLE	SC		06/18/2024		16		(16)			(16)						
100151940	PATERSON	NJ		06/14/2024		717		(103)			(103)		614	614			
100120480	TEMPLE HILLS	MD		08/18/2023		2,559		(184)			(184)		2,376	2,376			
100145087	UNITED KINGDOM	GBR		03/12/2024		(1,430)		1,470			1,470		40	40			
100175335	HARLINGEN	TX		11/05/2024		893		(3)			(3)		890	890			
100119506	VANCOUVER	WA		07/28/2023		787		(44)			(44)		743	743			
100129478	PORTERVILLE	CA		09/29/2023		738		(21)			(21)		716	716			
100176940	FORT LAUDERDALE	FL		11/15/2024		717		(83)			(83)		633	633			
100115799	MURRELLS INLET	SC		07/20/2023		776		(28)			(28)		747	747			
100117549	ROUND ROCK	TX		07/20/2023		154		1,107			1,107		1,261	1,261			
100165507	RENCEVILLE	GA		08/29/2024		729		(26)			(26)		704	704			
100168000	KATY	TX		09/20/2024		1,386		(61)			(61)		1,325	1,325			
100159327	BRADENTON	FL		07/15/2024		916		43			43		959	959			
100148857	WAKE FOREST	NC		04/17/2024		766		(27)			(27)		739	739			
100160355	SURPRISE	AZ		09/06/2024		2,950		(49)			(49)		2,901	2,901			
100090393	TOMBALL	TX		12/28/2022		483		(82)			(82)		402	402			
100025392	SALEM	OR		09/20/2018		1,432		6			6		1,438	1,438			
100154648	DADEVILLE	AL		07/19/2024		792		(105)			(105)		687	687			
100055198	CLINTON	MD		03/23/2021		1,663		(186)			(186)		1,477	1,477			
100138693	HOUSTON	TX		02/02/2024		482		(131)			(131)		352	352			
100143451	MESA	AZ		02/16/2024		475		(26)			(26)		449	449			
100151524	CLEARWATER	FL		05/10/2024		744		21			21		765	765			
100164273	SEVIERVILLE	TN		08/21/2024		712		(57)			(57)		656	656			
100086971	AURORA	IL		10/24/2022		857		(53)			(53)		803	803			
100138105	KAPOLEI	HI		12/14/2023		311		343			343		654	654			
100150530	IDAHO FALLS	ID		05/03/2024		1,314		(84)			(84)		1,230	1,230			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174382	WINTER HAVEN	FL		10/31/2024		513		(69)			(69)		444	444			
100157965	DURHAM	NC		07/09/2024		503		(23)			(23)		481	481			
100151753	LAS VEGAS	NV		05/10/2024		728		67			67		794	794			
100173312	LEONARDTOWN	MD		10/30/2024		744		(67)			(67)		676	676			
100150024	CHANDLER	AZ		06/07/2024		754		(29)			(29)		725	725			
100159295	MCKINNEY	TX		07/15/2024		923		121			121		1,044	1,044			
100151875	TUCKER	GA		05/10/2024		586		(93)			(93)		492	492			
100155191	ELLIJAY	GA		07/19/2024		718		(85)			(85)		633	633			
100157927	JACKSONVILLE	FL		07/09/2024		701		(27)			(27)		674	674			
100151734	LOS ANGELES	CA		05/10/2024		629		(99)			(99)		531	531			
100142097	GRAYSON	GA		02/29/2024		690		(38)			(38)		652	652			
100079948	DESTIN	FL		04/25/2022		1,292		(218)			(218)		1,075	1,075			
100148094	DRIPPING SPRINGS	TX		04/10/2024		879		(69)			(69)		810	810			
100129487	FERNDALE	WA		09/29/2023		785		(41)			(41)		745	745			
100167592	CHARLOTTE	NC		09/19/2024		752		(105)			(105)		648	648			
100138216	GARDEN GROVE	CA		12/14/2023		10,489		(272)			(272)		10,217	10,217			
100139279	SAN JOSE	CA		12/28/2023		384		239			239		623	623			
100144376	PFLUGERVILLE	TX		03/07/2024		811		(21)			(21)		789	789			
100165495	MIAMI	FL		08/29/2024		709		(54)			(54)		656	656			
100165466	NEW ORLEANS	LA		08/29/2024		768		(31)			(31)		736	736			
100116492	LEAGUE CITY	TX		07/20/2023		954		508			508		1,462	1,462			
100100907	BELTSVILLE	MD		04/28/2023		1,034		77			77		1,111	1,111			
100129686	ROGERS	AR		09/29/2023		761		(31)			(31)		730	730			
100053777	HANFORD	CA		03/23/2021		1,031		(355)			(355)		676	676			
100150805	VENTNOR CITY	NJ		05/08/2024		704		(25)			(25)		680	680			
100109245	HOLLYWOOD	FL		07/21/2023		1,376		(159)			(159)		1,216	1,216			
100135094	AVONDALE	AZ		11/01/2023		710		19			19		729	729			
100164895	HACKETTSTOWN	NJ		08/28/2024		(950)		1,679			1,679		729	729			
100027771	GONZALES	TX		10/26/2018		1,200		(10)			(10)		1,190	1,190			
100102523	DAVENPORT	FL		06/07/2023		1,175		89			89		1,263	1,263			
100172794	KENNEWICK	WA		12/06/2024		509		33			33		542	542			
100174803	KANSAS CITY	MO		10/31/2024		1,688		(165)			(165)		1,523	1,523			
100163869	HUDSON	NH		09/27/2024		630		(85)			(85)		545	545			
100156022	NORTH PORT	FL		06/18/2024		748		(33)			(33)		714	714			
100078247	DEARBORN	MI		02/10/2022		1,143		(173)			(173)		970	970			
100109675	KANNAPOLIS	NC		06/16/2023		649		(50)			(50)		599	599			
100099842	CHICAGO	IL		02/28/2023		761		(42)			(42)		719	719			
100031111	SANTA MARIA	CA		03/29/2019		1,091		121			121		1,212	1,212			
100164373	FRESNO	CA		08/21/2024		771		(32)			(32)		739	739			
100146876	PITTSBURGH	PA		03/26/2024		670		(23)			(23)		647	647			
100150918	EDMOND	OK		05/08/2024		748		(62)			(62)		686	686			
100134473	LOGANVILLE	GA		10/30/2023		522		(52)			(52)		469	469			
100132017	MURFREESBORO	TN		10/13/2023		797		39			39		836	836			
100185860	PHOENIX	AZ		12/26/2024		8		(8)			(8)						
100013741	MORENO VALLEY	CA		05/25/2017		1,007		22			22		1,029	1,029			
100162631	LAKE HAMILTON	FL		08/12/2024		1,242		(32)			(32)		1,210	1,210			
100172325	THOMPSONS STATION	TN		10/21/2024		905		(28)			(28)		877	877			
100071993	LEANDER	TX		10/29/2021		20		(20)			(20)						
100132281	CHERRY HILL	NJ		10/13/2023		782		(48)			(48)		733	733			
100100452	SCOTRUN	PA		04/27/2023		949		(3)			(3)		945	945			
100168337	SACRAMENTO	CA		09/20/2024		(47)		47			47						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182193	RENO	NV		12/12/2024		508		(17)			(17)		491	491			
100115955	LAS VEGAS	NV		07/20/2023		2,039		(72)			(72)		1,967	1,967			
100170158	OROVILLE	CA		10/08/2024		681		(26)			(26)		655	655			
100141539	LYNN	MA		01/30/2024		21		(21)			(21)						
100168088	FREDERICKSBURG	VA		09/20/2024		282		6			6		288	288			
100140359	SUMMERVILLE	SC		01/18/2024		822		19			19		841	841			
100166116	HAINES CITY	FL		09/09/2024		657		(68)			(68)		588	588			
100115715	BRADENTON	FL		07/20/2023		1,352		(62)			(62)		1,290	1,290			
100136801	DECATUR	TX		11/27/2023		609		(39)			(39)		570	570			
100171824	HIGHLAND	CA		10/17/2024		802		(71)			(71)		731	731			
100146949	VENICE	FL		03/26/2024		1,868		(19)			(19)		1,849	1,849			
100142977	KENNER	LA		02/09/2024		743		(55)			(55)		689	689			
100015149	BOWIE	MD		12/14/2017		1,650		(21)			(21)		1,629	1,629			
100155084	LITTLE ELM	TX		07/19/2024		425		129			129		554	554			
100169640	MIDDLETON	ID		09/30/2024		1,354		(99)			(99)		1,255	1,255			
100179947	GORDONVILLE	TX		11/25/2024		470		(43)			(43)		427	427			
4010046062	PHILADELPHIA	PA		03/22/2023		796		(59)			(59)		736	736			
100158748	DAWSONVILLE	GA		07/10/2024		(7,495)		(198)			(198)	13,479	5,786	5,731	(56)		(56)
100179515	KERMAN	CA		11/21/2024		2,641							2,641	2,641			
100115212	HIGHLAND MILLS	NY		07/17/2023		739		(24)			(24)		716	716			
100167659	MCKINNEY	TX		09/19/2024		2,390		(166)			(166)		2,223	2,223			
100055470	NEWARK	NJ		03/23/2021		1,331		(161)			(161)		1,170	1,170			
100185458	FRESNO	CA		12/20/2024		845		57			57		902	902			
100137973	NORTH MYRTLE BEACH	SC		12/13/2023		692		(13)			(13)		679	679			
100151378	DENTON	TX		05/10/2024		776		(29)			(29)		747	747			
100143699	DUBLIN	OH		02/22/2024		503		(91)			(91)		412	412			
100140113	MERCED	CA		01/09/2024		893		36			36		929	929			
100076774	SILVER SPRING	MD		12/27/2021		1,425		(135)			(135)		1,290	1,290			
100171923	PASADENA	MD		10/17/2024		1,516		(47)			(47)		1,469	1,469			
100151699	GAINESVILLE	GA		05/10/2024		821		(3)			(3)		818	818			
100173386	LAGUNA WOODS	CA		10/29/2024		712		(30)			(30)		682	682			
100165319	CHICAGO	IL		08/29/2024		597		4			4		601	601			
100141569	BONHAM	TX		01/30/2024		659		(63)			(63)		596	596			
100138865	WILMINGTON	DE		12/21/2023		690		(57)			(57)		633	633			
100169074	CHICAGO	IL		09/27/2024		651		(38)			(38)		613	613			
100129547	MERCED	CA		09/29/2023		956		114			114		1,070	1,070			
100119509	ANNA	TX		07/28/2023		806		(65)			(65)		741	741			
100158354	UNITED KINGDOM	GBR		07/09/2024		(3,503)		3,503			3,503						
100081160	LEANDER	TX		03/18/2022		1,599		99			99		1,698	1,698			
100176559	FAIRHOPE	AL		11/15/2024		1,331		168			168		1,499	1,499			
100141353	LAS VEGAS	NV		01/30/2024		651		(44)			(44)		607	607			
100086721	CASA GRANDE	AZ		09/30/2022		832		(42)			(42)		790	790			
100151489	WESTPORT	WA		05/10/2024		1,727		20			20		1,747	1,747			
100113137	FONTANA	CA		06/29/2023		1,184		717			717		1,900	1,900			
100110341	GILBERT	AZ		06/30/2023		803		10			10		813	813			
100148908	DAWSONVILLE	GA		04/17/2024		1,936		(151)			(151)		1,785	1,785			
100173430	RICHMOND	TX		10/29/2024		795		(97)			(97)		697	697			
100159254	DURHAM	NC		07/15/2024		(11,892)		(59)			(59)	13,467	1,516	1,514	(2)		(2)
100162630	FORNEY	TX		08/12/2024		641		(40)			(40)		601	601			
100184414	HILLSBORO	OR		12/17/2024		717		(20)			(20)		697	697			
100013963	BELL GARDENS	CA		05/25/2017		1,012		42			42		1,054	1,054			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175250	SEVIERVILLE	TN		11/05/2024		807		(2)			(2)		805	805			
100091191	EVERETT	WA		01/31/2023		27		(27)			(27)						
100117387	HENDERSON	NV		07/20/2023		1,121		1,198			1,198		2,319	2,319			
100140364	FRESNO	CA		01/18/2024		908		11			11		919	919			
100171465	CHICAGO	IL		10/16/2024		797		(69)			(69)		728	728			
100129725	MOORESVILLE	NC		09/29/2023		(8,798)		83			83	9,750	1,035	1,029	(7)		(7)
100173119	GEORGETOWN	TX		10/30/2024		1,512		(33)			(33)		1,479	1,479			
100149294	COTTAGE GROVE	MN		04/24/2024		791		(51)			(51)		740	740			
5.00005E+11	WIJK BIJ DUURSTEDE	NLD		08/28/2024													
100146957	FORT WORTH	TX		03/26/2024		693		4			4		697	697			
100154895	FESTUS	MO		07/19/2024		661		(83)			(83)		579	579			
100157870	CENTREVILLE	VA		07/09/2024		775		(7)			(7)		769	769			
100152242	CHEHALIS	WA		05/17/2024		748		(33)			(33)		715	715			
100120968	OCALA	FL		08/30/2023		710		32			32		742	742			
100168242	LEANDER	TX		09/20/2024		189		23			23		212	212			
100126752	FULLERTON	CA		08/30/2023		3,087		1,781			1,781		4,868	4,868			
100115824	TUCSON	AZ		07/20/2023		751		(21)			(21)		730	730			
100140353	DUENWEG	MO		01/18/2024		801		(36)			(36)		765	765			
100147511	PHILADELPHIA	PA		04/03/2024		786		(134)			(134)		652	652			
100158862	HATTERAS	NC		07/12/2024		754		(57)			(57)		697	697			
100172270	IDYLLWILD	CA		10/21/2024		834		(43)			(43)		791	791			
100137005	HAMILTON TWP	NJ		11/28/2023		715		35			35		750	750			
100173174	LAS VEGAS	NV		10/30/2024		1,824		(5)			(5)		1,820	1,820			
100181993	WOODBRIDGE	VA		12/12/2024		836		70			70		906	906			
100164829	MAYNARDVILLE	TN		08/26/2024		695		(27)			(27)		668	668			
100164227	PARKVILLE	MD		08/21/2024		742		(153)			(153)		588	588			
100115059	MEBANE	NC		07/14/2023		856		152			152		1,008	1,008			
100083162	NORTH LAS VEGAS	NV		05/26/2022		18		(18)			(18)						
100147889	WESLEY CHAPEL	FL		04/08/2024		717		(25)			(25)		693	693			
100155933	ARVADA	CO		06/17/2024		944		(35)			(35)		910	910			
100164368	APPLE VALLEY	CA		08/21/2024		792		(21)			(21)		770	770			
100156688	CASSELBERRY	FL		06/24/2024		2,064		(71)			(71)		1,993	1,993			
100156633	HURRICANE	UT		06/24/2024		814		(40)			(40)		774	774			
100083927	MAGNOLIA	TX		07/12/2022		996		10			10		1,006	1,006			
100174328	SAMOA	CA		10/31/2024		718		(54)			(54)		664	664			
100150592	ANNA	TX		05/03/2024		827		17			17		844	844			
100176926	ATLANTA	GA		11/15/2024		702		(104)			(104)		598	598			
100026996	NATIONAL CITY	CA		09/26/2018		500		277			277		777	777			
100162646	BEVERLY HILLS	FL		08/12/2024		932		(54)			(54)		878	878			
100074444	WOODLAND	CA		12/02/2021		1,581		(175)			(175)		1,406	1,406			
100127975	GOODLETTSVILLE	TN		09/08/2023		895		83			83		978	978			
100132554	SHAWNEE	OK		11/03/2023		849		12			12		861	861			
100108033	MESA	AZ		05/25/2023		3,736		267			267		4,003	4,003			
100055894	DELRAY BEACH	FL		03/26/2021		2,436		(130)			(130)		2,306	2,306			
100179646	BLUE SPRINGS	MO		11/21/2024		664		(70)			(70)		594	594			
100186623	SARATOGA SPRINGS	UT		12/30/2024		571		79			79		651	651			
100151098	SAINT CLOUD	FL		05/08/2024		786		(15)			(15)		770	770			
100115772	PRESCOTT VALLEY	AZ		07/20/2023		784		(53)			(53)		732	732			
100110263	SUGAR MOUNTAIN	NC		06/30/2023		995		12			12		1,007	1,007			
100100802	SOUTH AMBOY	NJ		04/28/2023		1,290		75			75		1,365	1,365			
100182640	CRESCO	PA		12/12/2024		539		7			7		547	547			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135846	LAWRENCEVILLE	GA		11/10/2023		680		102			102		782	782			
100171587	APEX	NC		10/16/2024		798		(72)			(72)		727	727			
100140751	BATON ROUGE	LA		01/22/2024		1,001		(42)			(42)		959	959			
100182335	EAGLES MERE	PA		12/12/2024		521		10			10		531	531			
100063062	OWINGS MILLS	MD		07/01/2021		2,311		(59)			(59)		2,251	2,251			
4010063499	CLEVELAND	OH		01/10/2024		588		(51)			(51)		536	536			
100179431	ACWORTH	GA		11/21/2024		875		52			52		927	927			
100110504	LUTZ	FL		06/30/2023		1,174		12			12		1,186	1,186			
100140561	CHARLOTTE	NC		01/19/2024		706		(59)			(59)		647	647			
100100876	WOODBRIDGE	VA		04/28/2023		1,071		168			168		1,239	1,239			
100182554	SAINT AUGUSTINE	FL		12/12/2024		1,115		(87)			(87)		1,028	1,028			
100141605	BOLINGBROOK	IL		01/30/2024		1,351		(52)			(52)		1,298	1,298			
100142126	GRAYSON	GA		02/29/2024		689		(39)			(39)		650	650			
100076845	CHAMPIONS GATE	FL		12/27/2021		1,518		(245)			(245)		1,273	1,273			
100165532	ANNA	TX		08/29/2024		803		(32)			(32)		771	771			
100135970	ORIENT	OH		11/16/2023		691		(60)			(60)		631	631			
100152908	WILMINGTON	NC		05/22/2024		750							750	750			
100144679	UNITED KINGDOM	GBR		03/12/2024		(3,715)		3,715			3,715						
100142904	LIBERTY HILL	TX		02/09/2024		747		(62)			(62)		685	685			
100090221	LEXINGTON	KY		01/13/2023		576		(81)			(81)		495	495			
100161763	HACKETTSTOWN	NJ		07/31/2024		(532)		1,212			1,212		680	680			
100115981	REDLANDS	CA		07/20/2023		743		(10)			(10)		733	733			
100171530	MILLSBORO	DE		10/16/2024		653		(78)			(78)		575	575			
100151736	SAINT PETERSBURG	FL		05/10/2024		307		(10)			(10)		296	296			
100079864	NORTH PORT	FL		04/25/2022		1,381		(87)			(87)		1,294	1,294			
100013040	NORWALK	CA		05/25/2017		865		169			169		1,034	1,034			
100156091	MELBOURNE	FL		06/18/2024		714		1			1		715	715			
100174818	LIBERTY	MO		10/31/2024		810		(62)			(62)		748	748			
100114598	SAN FRANCISCO	CA		06/29/2023		6		(6)			(6)						
100186427	SUMMERVILLE	SC		12/30/2024		707		(47)			(47)		659	659			
100115041	QUARTZ HILL	CA		07/14/2023		865		(45)			(45)		821	821			
100169066	WETHERSFIELD	CT		09/27/2024		714		(63)			(63)		651	651			
100169238	KINGSTON	PA		09/27/2024		450		(66)			(66)		384	384			
100143064	HAINES CITY	FL		02/14/2024		466		(70)			(70)		395	395			
100158873	PORT SAINT LUCIE	FL		07/12/2024		1,176		(29)			(29)		1,147	1,147			
100115729	VIRGINIA BEACH	VA		07/20/2023		1,574		(25)			(25)		1,549	1,549			
100170306	COLLEGEVILLE	PA		10/08/2024		713		(68)			(68)		645	645			
100137515	JULIAN	CA		01/11/2024		540		(112)			(112)		428	428			
100128041	SMYRNA	TN		09/08/2023		1,071		43			43		1,115	1,115			
100138289	ANNA	TX		12/18/2023		695		(43)			(43)		652	652			
100129372	GARNER	NC		09/25/2023		819		117			117		936	936			
100136954	POOLER	GA		11/28/2023		705		33			33		738	738			
100055324	POMONA	CA		03/23/2021		1,493		(473)			(473)		1,020	1,020			
100180435	AUSTIN	TX		11/25/2024		852		43			43		895	895			
100172601	KOKOMO	IN		10/23/2024		870		(40)			(40)		830	830			
100081421	SEMINOLE	FL		03/18/2022		2,472		119			119		2,592	2,592			
100144213	SPARKS	NV		03/07/2024		933		90			90		1,023	1,023			
100171814	CHARLOTTE	NC		10/17/2024		845		(53)			(53)		791	791			
100149560	LINDA	CA		04/26/2024		798		(108)			(108)		690	690			
100133719	GARDEN VALLEY	ID		10/23/2023		708		18			18		726	726			
100172439	HENDERSON	NV		10/23/2024		879		(22)			(22)		857	857			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174322	WILLIS	TX		10/31/2024		757		(56)			(56)		701	701			
100048887	MIAMI	FL		11/20/2020		1,199		(213)			(213)		986	986			
100139346	TITUSVILLE	FL		12/28/2023		142		437			437		579	579			
100171801	ANNA	TX		10/17/2024		810		(157)			(157)		652	652			
100179995	NAVARRE	FL		11/25/2024		754		(19)			(19)		735	735			
100161333	CHARLOTTE	NC		07/25/2024		745		(87)			(87)		658	658			
100175364	HOLLY SPRINGS	NC		11/05/2024		761		(47)			(47)		714	714			
100137034	OGUNQUIT	ME		11/28/2023		676		(21)			(21)		655	655			
100155334	OLYMPIA	WA		07/19/2024		466		(121)			(121)		346	346			
100092055	PATERSON	NJ		02/09/2023		2,545		(110)			(110)		2,435	2,435			
100025870	COMPTON	CA		09/20/2018		869		72			72		941	941			
100144350	SURFSIDE	FL		03/07/2024		628		(64)			(64)		565	565			
100180245	RIVERSIDE	CA		11/25/2024		748		(28)			(28)		720	720			
100103391	PHOENIX	AZ		06/16/2023		868		(25)			(25)		843	843			
100168642	SELMA	CA		09/25/2024		760		(46)			(46)		714	714			
100117837	PORT SAINT LUCIE	FL		07/20/2023		586		(16)			(16)		570	570			
100108232	PORTLAND	OR		05/24/2023		598		(79)			(79)		519	519			
100180771	PUNTA GORDA	FL		11/26/2024		525		(87)			(87)		438	438			
100101036	LONG BEACH	NY		04/28/2023		1,199		743			743		1,942	1,942			
100075504	MIAMI	FL		12/01/2021		1,838		(243)			(243)		1,596	1,596			
100174694	SPRING HILL	FL		10/31/2024		2,046		(217)			(217)		1,828	1,828			
100135860	CLERMONT	GA		11/13/2023		623		(35)			(35)		588	588			
100164000	SAINT PETERSBURG	FL		08/21/2024		743		(120)			(120)		623	623			
100065525	BETTENDORF	IA		07/28/2021		1,758		(73)			(73)		1,686	1,686			
4010066794	COLUMBUS	GA		02/29/2024		673							673	673			
100138428	SAN ANTONIO	TX		12/18/2023		584		(79)			(79)		506	506			
100146961	MILTON	GA		03/26/2024		809		(3)			(3)		805	805			
100164819	SOUTHERN PINES	NC		08/26/2024		750		(43)			(43)		707	707			
100158617	DEBARY	FL		07/10/2024		732		(35)			(35)		696	696			
100145535	UNITED KINGDOM	GBR		03/12/2024		(1,761)		4,250			4,250		2,488	2,488			
100148582	SPOKANE	WA		04/12/2024		780		(24)			(24)		756	756			
100147546	PUNTA GORDA	FL		04/03/2024		1,404		(100)			(100)		1,304	1,304			
100028456	VICTORVILLE	CA		10/26/2018		(11,798)		(27)			(27)	13,450	1,625	1,729	104	(1)	103
100180657	PINE MOUNTAIN CLUB	CA		11/26/2024		326		(61)			(61)		265	265			
100144333	SPOTSYLVANIA	VA		03/07/2024		621		(60)			(60)		561	561			
100120377	MIAMI	FL		08/18/2023		942		(114)			(114)		828	828			
100180122	HIGHLANDS	NC		11/25/2024		1,636		(68)			(68)		1,568	1,568			
100129650	CHARLOTTE	NC		09/29/2023		960		14			14		975	975			
100167873	NAUGATUCK	CT		09/20/2024		937		14			14		950	950			
100128532	CHARLOTTE	NC		09/15/2023		292		(76)			(76)		216	216			
100066341	NORTHVALE	NJ		08/02/2021		19,815		(28)			(28)		19,786	19,786			
100079246	SAN TAN VALLEY	AZ		02/25/2022		35		(35)			(35)						
100116004	COARSEGOLD	CA		07/20/2023		880		(23)			(23)		857	857			
100178434	SAINT PETERSBURG	FL		11/21/2024		784		(63)			(63)		721	721			
100155034	CANTON	GA		07/19/2024		300		425			425		725	725			
100071606	MARYSVILLE	WA		10/14/2021		1,630		(139)			(139)		1,491	1,491			
100148544	COTTAGE GROVE	OR		04/12/2024		831		(23)			(23)		808	808			
100142790	MURFREESBORO	TN		02/08/2024		815		(40)			(40)		775	775			
100139110	NEWBURGH	NY		12/28/2023		551							551	551			
100158588	BALTIMORE	MD		07/10/2024		740		5			5		745	745			
100027049	BALDWIN	NY		09/26/2018		2,216		656			656		2,872	2,872			

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100107971	LAKELAND	FL		05/22/2023		903		(39)			(39)		865	865			
100150820	CHARLOTTE	NC		05/08/2024		1,031		(37)			(37)		994	994			
100181648	SOUTH PITTSBURG	TN		12/11/2024		731		(18)			(18)		713	713			
100129659	SKIATOOK	OK		09/29/2023		799		(12)			(12)		787	787			
100138374	SOUTHBRIDGE	MA		12/18/2023		290		(47)			(47)		243	243			
100170230	FREDERICK	MD		10/08/2024		24,981		(515)			(515)		24,466	24,466			
100159237	OWINGS MILLS	MD		07/15/2024		22,500		(682)			(682)	9,711	31,529	31,462	(67)		(67)
100131925	WINSTON SALEM	NC		10/13/2023		691		(7)			(7)		683	683			
100110156	SAN ANTONIO	TX		06/29/2023		824		(186)			(186)		638	638			
100133642	KEAAU	HI		10/23/2023		705		21			21		726	726			
100171812	AUBREY	TX		10/17/2024		1,377		(43)			(43)		1,333	1,333			
100100863	JESSUP	MD		04/28/2023		1,017		153			153		1,170	1,170			
100169065	CAPE CORAL	FL		09/27/2024		736		(47)			(47)		689	689			
100132494	NEWBERRY	FL		11/03/2023		659		32			32		691	691			
100162608	FORT WORTH	TX		08/12/2024		858		65			65		923	923			
100132052	MERCED	CA		10/13/2023		797		(9)			(9)		787	787			
100014095	SAN DIEGO	CA		05/25/2017		1,882		48			48		1,929	1,929			
100175344	TANNERSVILLE	PA		11/05/2024		855		(19)			(19)		836	836			
100043448	SIMPSONVILLE	SC		08/13/2020		2,029		365			365		2,393	2,393			
100148632	FORNEY	TX		05/15/2024		1,419		(34)			(34)		1,385	1,385			
100135998	RICHARDSVILLE	VA		11/16/2023		465		2			2		466	466			
100153304	CYPRESS	TX		05/30/2024		825		110			110		935	935			
100162965	KISSIMMEE	FL		08/12/2024		703		(48)			(48)		655	655			
100186409	ARLINGTON	VA		12/30/2024		486		(36)			(36)		449	449			
100076474	MARION	MA		12/21/2021		2,953		(208)			(208)		2,745	2,745			
100162567	JOHNSTOWN	OH		08/12/2024		694		(43)			(43)		652	652			
100144239	GRAND RAPIDS	MI		03/07/2024		729		(27)			(27)		702	702			
100158528	COLFAX	NC		07/10/2024		543		(106)			(106)		437	437			
100136496	CLOVIS	CA		11/20/2023		725		183			183		908	908			
100151080	MESA	AZ		05/08/2024		718		(50)			(50)		668	668			
100142506	MANOR	TX		02/08/2024		810		(33)			(33)		777	777			
100159203	GOODLETTSVILLE	TN		07/15/2024		685		(23)			(23)		662	662			
100110514	FRESNO	CA		06/30/2023		1,071		108			108		1,179	1,179			
100100667	TRACY	CA		04/28/2023		1,153		321			321		1,474	1,474			
100109145	SNELLVILLE	GA		06/09/2023		857		(30)			(30)		827	827			
100182420	DAWSONVILLE	GA		12/12/2024		522		11			11		533	533			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		717		(66)			(66)		651	651			
100091078	CALEXICO	CA		01/31/2023		879		(79)			(79)		801	801			
100148797	SAN ANTONIO	TX		04/17/2024		882		127			127		1,009	1,009			
100025577	BALDWIN	NY		09/20/2018		1,051		328			328		1,379	1,379			
100030394	LANGHORNE	PA		12/20/2018		2,656		372			372		3,028	3,028			
100136202	TAMPA	FL		11/20/2023		693		23			23		716	716			
100131669	WADDELL	AZ		10/06/2023		953		219			219		1,173	1,173			
100171810	LAS VEGAS	NV		10/17/2024		1,005		(72)			(72)		933	933			
100091297	TACOMA	WA		01/31/2023		538		(38)			(38)		500	500			
100161830	TOBYHANNA	PA		07/31/2024		667		(39)			(39)		628	628			
100143303	CAPE CORAL	FL		02/16/2024		859		(13)			(13)		846	846			
100147763	HUTTO	TX		04/08/2024		838		(6)			(6)		832	832			
100091412	SAHUARITA	AZ		02/22/2023		772		(7)			(7)		765	765			
100166025	ROCKWALL	TX		09/06/2024		2,316		(106)			(106)		2,209	2,209			
100168165	HARKER HEIGHTS	TX		09/20/2024		226		27			27		253	253			

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100157969	SAN JOSE	CA		07/09/2024		820		5			5		825	825			
100110472	FULLERTON	CA		06/30/2023		958		24			24		983	983			
100147630	TAMPA	FL		04/04/2024		688		(76)			(76)		612	612			
100151762	BUFFALO	MN		05/10/2024		1,269		(35)			(35)		1,234	1,234			
100147275	PORT CHARLOTTE	FL		03/28/2024		685		(29)			(29)		655	655			
100167568	DAVENPORT	FL		09/19/2024		735		21			21		756	756			
100130171	MANSFIELD	TX		11/15/2023		728		(4)			(4)		724	724			
100129985	ATLANTIC CITY	NJ		09/27/2023		554		(63)			(63)		491	491			
100159259	MCKINNEY	TX		07/15/2024		715		(59)			(59)		655	655			
100165946	WEST VALLEY CITY	UT		09/06/2024		791		(66)			(66)		725	725			
100151229	POOLER	GA		05/10/2024		726		(62)			(62)		664	664			
100175770	TOLLESON	AZ		11/12/2024		1,140		(36)			(36)		1,104	1,104			
100111055	SAINT ALBANS	NY		06/29/2023		1,377		676			676		2,053	2,053			
100142522	TULSA	OK		02/08/2024		1,534		(20)			(20)		1,515	1,515			
100136326	NAPLES	FL		11/20/2023		1,844		42			42		1,886	1,886			
100112266	SPRINGBORO	OH		06/29/2023		173		404			404		577	577			
100149129	SAINT GEORGE	UT		04/22/2024		18		(18)			(18)						
100179484	HENDERSON	NV		11/21/2024		851		9			9		860	860			
100116870	HOUSTON	TX		07/20/2023		698		206			206		904	904			
100110431	BRIGANTINE	NJ		06/30/2023		959		25			25		984	984			
100169987	VISALIA	CA		11/08/2024		893		(117)			(117)		775	775			
100186337	PASADENA	MD		12/30/2024		541		(19)			(19)		522	522			
100169223	BOWIE	MD		09/27/2024		267		(44)			(44)		223	223			
100159431	AURORA	IL		07/15/2024		946		87			87		1,033	1,033			
100133656	SMYRNA	TN		10/23/2023		3,193		93			93		3,286	3,286			
100078873	ROY	UT		02/24/2022		1,033		(27)			(27)		1,006	1,006			
100115757	KISSIMMEE	FL		07/20/2023		774		(44)			(44)		730	730			
100116817	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		1,018		784			784		1,802	1,802			
100185479	DAWSONVILLE	GA		12/20/2024		805		104			104		910	910			
100140631	TEMECULA	CA		01/19/2024		59,026		(1,521)			(1,521)		57,505	57,505			
100176885	CHATTANOOGA	TN		11/15/2024		754		(72)			(72)		682	682			
100172544	CHATTANOOGA	TN		10/23/2024		948		(78)			(78)		870	870			
100169084	HOUSTON	TX		09/27/2024		1,517		(15)			(15)		1,502	1,502			
100164759	LITTLE RIVER	SC		08/26/2024		1,175		88			88		1,263	1,263			
100163006	MELISSA	TX		08/13/2024		777		(67)			(67)		711	711			
100173767	MERRITT ISLAND	FL		10/30/2024		787		(14)			(14)		773	773			
100138762	LAWTON	OK		12/21/2023		556		(46)			(46)		510	510			
100147762	WEAVERVILLE	NC		04/08/2024		783		(38)			(38)		746	746			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		1,467		(125)			(125)		1,342	1,342			
100164339	DAWSONVILLE	GA		08/21/2024		765		(41)			(41)		725	725			
100119074	STOW	MA		07/27/2023		349		6			6		355	355			
100043219	CHULA VISTA	CA		08/13/2020		4,130		123			123		4,253	4,253			
100086954	SAINT CLOUD	FL		10/24/2022		910		42			42		952	952			
100113736	WASHINGTON	DC		06/29/2023		1,224		536			536		1,760	1,760			
100139180	HOMESTEAD	FL		12/28/2023		634		(17)			(17)		617	617			
100163187	NEW MARKET	MD		08/13/2024		(8,927)		(39)			(39)	9,741	775	761	(14)		(14)
100081000	CARY	NC		03/18/2022		3,003		186			186		3,189	3,189			
100167440	GRAFTON	WV		09/16/2024		3,107		(14)			(14)		3,093	3,093			
100136325	SUGARLOAF	CA		11/20/2023		643							643	643			
4010083120	SALEM	NJ		11/26/2024		2,776		(2,116)			(2,116)		660	660			
100115770	LAS VEGAS	NV		07/20/2023		876		12			12		888	888			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168650	MARIETTA	GA		09/25/2024		(12,666)		(39)			(39)	13,482	777	642	227	(361)	(134)
100135714	HERMITAGE	TN		11/10/2023		742		53			53		795	795			
100065823	HACKENSACK	NJ		07/23/2021		1,422		(137)			(137)		1,285	1,285			
100141127	LAKE ELSINORE	CA		01/30/2024		(236)		864			864		628	628			
100142890	WHITE SETTLEMENT	TX		02/09/2024		614		(45)			(45)		569	569			
100100557	HOUSTON	TX		04/27/2023		664		(114)			(114)		550	550			
100109648	PANAMA CITY BEACH	FL		06/14/2023		721		(54)			(54)		667	667			
100117384	HERALD	CA		07/20/2023		1,007		869			869		1,876	1,876			
100078461	LAKE CITY	CO		01/25/2022		909		(128)			(128)		781	781			
100029540	SANTA ANA	CA		10/26/2018		1,407		(18)			(18)		1,389	1,389			
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		774		(61)			(61)		712	712			
100129767	AREA OF OLIVEHURST	CA		09/27/2023		757		(6)			(6)		751	751			
100174356	SPRINGFIELD	MO		10/31/2024		606		(52)			(52)		555	555			
100107951	POMPANO BEACH	FL		06/29/2023		631		(120)			(120)		511	511			
100081527	SPARKS	NV		03/18/2022		1,584		98			98		1,681	1,681			
100160856	LOMPOC	CA		07/24/2024		720		39			39		759	759			
100065023	SOMERSWORTH	NH		07/14/2021		1,655		(125)			(125)		1,531	1,531			
100132095	TIVERTON	RI		10/13/2023		752		(9)			(9)		743	743			
100091827	SAN ANTONIO	TX		01/30/2023		1,074		(70)			(70)		1,004	1,004			
100170377	EAGLE LAKE	FL		10/08/2024		912		12			12		923	923			
100137781	MANCHESTER	CT		12/08/2023		673		(37)			(37)		636	636			
100182637	BRAINERD	MN		12/12/2024		834		58			58		893	893			
100149391	GAINESVILLE	GA		04/24/2024		717		(50)			(50)		667	667			
100172952	SPOTSYLVANIA	VA		10/25/2024		727		(58)			(58)		669	669			
100166456	COLUMBUS	OH		10/31/2024		788		(79)			(79)		710	710			
100149089	KISSIMMEE	FL		04/19/2024		648		(152)			(152)		497	497			
100151119	CUMMING	GA		05/08/2024		744		(62)			(62)		681	681			
100102724	LANCASTER	CA		06/22/2023		908		(13)			(13)		894	894			
100115742	RICHMOND HILL	GA		07/20/2023		1,320		33			33		1,353	1,353			
100165903	STOCKTON	CA		08/30/2024		590		(101)			(101)		489	489			
100120211	LARGO	FL		08/18/2023		723		(67)			(67)		656	656			
100089254	SLIDELL	LA		01/26/2023		574		114			114		688	688			
100160390	CLOVIS	CA		09/06/2024		784		(76)			(76)		708	708			
100143279	AUSTIN	TX		02/16/2024		764		(44)			(44)		720	720			
100102348	DAVENPORT	FL		06/07/2023		791		(39)			(39)		752	752			
100088254	PENSACOLA	FL		10/17/2022		903		(24)			(24)		879	879			
100160950	NEWNAN	GA		07/24/2024		747		(59)			(59)		688	688			
100148780	ROYSE CITY	TX		04/17/2024		697		(78)			(78)		619	619			
100069908	NEWCASTLE	WA		09/01/2021		2,935		181			181		3,116	3,116			
100047933	PITTSBURG	CA		11/20/2020		1,748		(435)			(435)		1,313	1,313			
100178503	HOUSTON	TX		11/21/2024		1,084		(59)			(59)		1,025	1,025			
100156059	WINDERMERE	FL		06/18/2024		496		(21)			(21)		474	474			
100133830	PHOENIX	AZ		10/20/2023		213		(37)			(37)		176	176			
100131791	PALMETTO	FL		10/06/2023		596		(72)			(72)		524	524			
100139564	NORTH CHESTERFIELD	VA		12/28/2023		3,870		(262)			(262)		3,607	3,607			
100134854	EDEN	NC		10/30/2023		539		(80)			(80)		459	459			
100115798	DURHAM	NC		07/20/2023		1,212		(7)			(7)		1,205	1,205			
100144792	UNITED KINGDOM	GBR		03/12/2024		(1,946)		1,946			1,946						
100120040	AUSTIN	TX		08/11/2023		1,400		202			202		1,602	1,602			
100026078	CHARLOTTE	NC		09/20/2018		991		127			127		1,119	1,119			
100013693	SAINT ALBANS	NY		05/25/2017		2,427		286			286		2,713	2,713			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088317	WEST PALM BEACH	FL		11/10/2022		1,836		(67)			(67)		1,769	1,769			
100129636	NEW ORLEANS	LA		09/29/2023		793		(6)			(6)		787	787			
100179751	NORTH LAS VEGAS	NV		11/21/2024		875		105			105		980	980			
100158653	ACWORTH	GA		07/10/2024		660		(44)			(44)		616	616			
100140133	WENDELL	NC		01/09/2024		910		68			68		978	978			
100157951	SWANSBORO	NC		07/09/2024		657		(41)			(41)		617	617			
100151102	PFLUGERVILLE	TX		05/08/2024		747		(63)			(63)		684	684			
100169427	NASHVILLE	TN		09/30/2024		262		(42)			(42)		220	220			
100127288	CUMMING	GA		08/30/2023		838		737			737		1,575	1,575			
100182411	AVE MARIA	FL		12/12/2024		556		55			55		612	612			
100115878	LEHI	UT		07/20/2023		935		85			85		1,019	1,019			
100091507	TOMS RIVER	NJ		01/20/2023		710		(33)			(33)		677	677			
100144722	UNITED KINGDOM	GBR		03/12/2024		(2,059)		2,059			2,059						
100024349	PINECREST	FL		09/20/2018		1,559		(97)			(97)		1,461	1,461			
100136315	OLD ORCHD BCH	ME		11/20/2023		655		6			6		661	661			
100165533	ASHEVILLE	NC		08/29/2024		920		(36)			(36)		884	884			
100153332	LAKELAND	FL		05/30/2024		675		(56)			(56)		619	619			
100144170	PLANO	TX		03/07/2024		826		(25)			(25)		801	801			
100152334	ARGYLE	TX		05/17/2024		3,618		296			296		3,914	3,914			
100145068	UNITED KINGDOM	GBR		03/12/2024		(4,018)		4,018			4,018						
100144591	LONGMONT	CO		03/13/2024		2,787		(29)			(29)		2,757	2,757			
100151597	PORT SAINT LUCIE	FL		05/10/2024		659		(34)			(34)		625	625			
100145258	UNITED KINGDOM	GBR		03/12/2024		(2,109)		2,220			2,220		111	111			
100158837	LITTLE ROCK	AR		07/12/2024		735		(58)			(58)		677	677			
100147855	GLASSBORO	NJ		04/08/2024		768		(35)			(35)		733	733			
100087140	SUMMIT	NJ		10/25/2022		1,165		388			388		1,554	1,554			
100150668	COTTAGE GROVE	OR		05/06/2024		822		(15)			(15)		808	808			
100150667	COTTAGE GROVE	OR		05/06/2024		822		(15)			(15)		808	808			
100129579	DENTON	TX		09/29/2023		772		(23)			(23)		750	750			
100144203	MOUNT HOLLY	NC		03/07/2024		757		(45)			(45)		712	712			
100176899	ELIZABETH CITY	NC		11/15/2024		96		(20)			(20)		76	76			
100173298	GARNER	NC		10/30/2024		895		(29)			(29)		866	866			
100149130	SAINT GEORGE	UT		04/22/2024		19		(19)			(19)						
100159300	DUNEDIN	FL		07/15/2024		3,836		(212)			(212)		3,625	3,625			
100138880	HURON	OH		12/21/2023		761		(73)			(73)		688	688			
100173284	FREEPORT	FL		10/30/2024		824		(43)			(43)		781	781			
100179703	FLORIDA CITY	FL		11/21/2024		542		165			165		707	707			
100088953	COLUMBIA HEIGHTS	MN		11/15/2022		(3)		3			3						
100054670	WESLEY CHAPEL	FL		03/23/2021		1,652		(294)			(294)		1,358	1,358			
100150670	COTTAGE GROVE	OR		05/06/2024		823		(15)			(15)		808	808			
100151623	HUTTO	TX		05/10/2024		761		(14)			(14)		747	747			
100130053	WYANDANCH	NY		09/27/2023		(986)		986			986						
100054614	PLAINWELL	MI		03/23/2021		1,038		(173)			(173)		865	865			
100149630	DAWSONVILLE	GA		04/26/2024		(8,899)		(30)			(30)	9,677	748	676	(72)		(72)
100108026	FLOWER MOUND	TX		05/25/2023		1,096		172			172		1,268	1,268			
100156398	HENDERSON	NV		07/25/2024		713		(175)			(175)		538	538			
100168105	CAMARILLO	CA		09/20/2024		(13,385)		18			18	13,376	9		(9)		(9)
100100654	ROCKVILLE	MD		04/28/2023		1,284		30			30		1,314	1,314			
100151795	GAITHERSBURG	MD		05/10/2024		(8)		8			8						
100150940	FORT MYERS	FL		05/08/2024		727		(58)			(58)		669	669			
100161546	ACWORTH	GA		07/30/2024		739		(42)			(42)		697	697			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144700	UNITED KINGDOM	GBR		03/12/2024		(1,343)		1,400			1,400		57	57			
100159330	BREINIGSVILLE	PA		07/15/2024		875		79			79		954	954			
100176843	SENECA	SC		11/15/2024		30		(30)			(30)						
100139113	CAPE CORAL	FL		12/28/2023		687							687	687			
100144180	PLANO	TX		03/07/2024		757		6			6		764	764			
100150227	UNITED KINGDOM	GBR		04/29/2024		1,280							1,280	1,280			
100146906	CARROLLTON	TX		03/26/2024		2,179		(45)			(45)		2,133	2,133			
100168243	CANTON	GA		09/20/2024		2,309		(48)			(48)		2,261	2,261			
100166227	MONROE	NC		09/09/2024		1,223		98			98		1,321	1,321			
100137823	SARASOTA	FL		12/08/2023		5,824		(129)			(129)		5,695	5,695			
100175090	FORT STOCKTON	TX		11/05/2024		881		(49)			(49)		833	833			
100144348	RICHMOND	VA		03/07/2024		695		(61)			(61)		634	634			
100075383	FORNEY	TX		12/01/2021		1,693		(62)			(62)		1,631	1,631			
100170209	RICHMOND	TX		10/08/2024		1,074		110			110		1,184	1,184			
100180040	REHOBOTH BEACH	DE		11/25/2024		703		(31)			(31)		672	672			
100101905	KISSIMMEE	FL		04/06/2023		642		(60)			(60)		581	581			
100019687	ANAHEIM	CA		07/26/2018		1,738		(8)			(8)		1,730	1,730			
100091947	OCALA	FL		02/03/2023		206		(59)			(59)		147	147			
100068046	BREMERTON	WA		09/23/2021		1,733		(42)			(42)		1,691	1,691			
100068049	BREMERTON	WA		09/23/2021		1,733		(42)			(42)		1,691	1,691			
100068050	BREMERTON	WA		09/23/2021		1,733		(42)			(42)		1,691	1,691			
100149923	ALBRIGHTSVILLE	PA		04/29/2024		702		(60)			(60)		641	641			
100102810	TANNERSVILLE	PA		06/22/2023		471		(97)			(97)		374	374			
100150657	CHATTANOOGA	TN		05/06/2024		738		(45)			(45)		693	693			
100151191	NEW SMYRNA BEACH	FL		05/10/2024		764		(27)			(27)		737	737			
100161135	CROWN POINT	IN		07/24/2024		886		84			84		970	970			
100134765	LAKE HIAWATHA	NJ		10/30/2023		808		(47)			(47)		761	761			
100175856	BERWYN	IL		11/12/2024		748		(16)			(16)		731	731			
100174056	CHICAGO	IL		10/31/2024		660		(52)			(52)		608	608			
100081120	GEORGETOWN	TX		03/18/2022		1,584		149			149		1,733	1,733			
100129435	CINCINATTI	OH		09/29/2023		883		(18)			(18)		865	865			
100012678	LA QUINTA	CA		05/25/2017		983		196			196		1,179	1,179			
100176733	YAKIMA	WA		11/15/2024		770		(63)			(63)		707	707			
100108246	HYATTSVILLE	MD		05/24/2023		519		(59)			(59)		460	460			
100173110	NEWARK	DE		10/30/2024		756		(52)			(52)		704	704			
100076388	SAVANNAH	GA		12/23/2021		932		(200)			(200)		732	732			
100067463	CLIFTON	NJ		09/23/2021		1,556		(142)			(142)		1,414	1,414			
100159464	HENDERSONVILLE	TN		07/15/2024		42,774		(980)			(980)		41,794	41,794			
100029765	CLACKAMAS	OR		10/26/2018		1,393		55			55		1,447	1,447			
100171442	LAKE HAVASU CITY	AZ		10/16/2024		700		(69)			(69)		632	632			
100153196	HOUSTON	TX		05/30/2024		660		30			30		691	691			
100169775	YUBA CITY	CA		09/30/2024		718		(76)			(76)		642	642			
100167596	CHARLOTTE	NC		09/19/2024		714		(70)			(70)		644	644			
100164540	CHARLOTTE	NC		08/21/2024		765		(70)			(70)		695	695			
100101524	RENO	NV		04/26/2023		1,019		126			126		1,145	1,145			
100147526	ESTERO	FL		04/03/2024		715		(18)			(18)		697	697			
100180398	LURAY	VA		11/25/2024		1,882		(8)			(8)		1,874	1,874			
100025582	RESEDA	CA		09/20/2018		1,293		68			68		1,361	1,361			
100120722	MONROE	NC		08/25/2023		558		(19)			(19)		538	538			
100141270	WOODBRIDGE	VA		01/30/2024		586		(59)			(59)		527	527			
100099743	NESCONSET	NY		02/28/2023		817		(52)			(52)		765	765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186481	LITHONIA	GA		12/30/2024		739		(27)			(27)		712	712			
100135478	MERCED	CA		11/13/2023		15,001		1,035			1,035		16,036	16,036			
100158703	LEHIGH ACRES	FL		07/10/2024		1,639		(48)			(48)		1,591	1,591			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		541		559			559		1,100	1,100			
100153292	TUCSON	AZ		05/30/2024		519		(6)			(6)		513	513			
100159288	DAWSONVILLE	GA		07/15/2024		772		(47)			(47)		725	725			
100152032	PITTSBURG	CA		05/15/2024		506		(42)			(42)		464	464			
100101628	SHOW LOW	AZ		04/26/2023		754		(9)			(9)		744	744			
100169077	TOMBALL	TX		09/27/2024		719		(77)			(77)		642	642			
100182396	SEFFNER	FL		12/12/2024		484		(55)			(55)		429	429			
100133942	WATERBURY	CT		10/25/2023		647		(76)			(76)		571	571			
100161049	BUFFALO	MN		07/24/2024		715		(64)			(64)		651	651			
100143403	CHICAGO	IL		02/16/2024		552		(55)			(55)		497	497			
100090183	STATEN ISLAND	NY		01/13/2023		724		(58)			(58)		666	666			
100109300	FORT LAUDERDALE	FL		06/12/2023		909		(12)			(12)		897	897			
100142398	SAINT AUGUSTINE	FL		02/02/2024		1,082		(37)			(37)		1,044	1,044			
100144909	UNITED KINGDOM	GBR		03/12/2024		(1,694)		1,799			1,799		105	105			
100101851	RICHMOND	TX		04/06/2023		686		(33)			(33)		654	654			
100169755	LAWRENCEVILLE	GA		09/30/2024		949		(59)			(59)		890	890			
100146981	NEWPORT	KY		03/26/2024		785		(18)			(18)		767	767			
100174350	CLARKSON	KY		10/31/2024		653		(52)			(52)		601	601			
100134717	MESA	AZ		10/30/2023		887		7			7		894	894			
100170498	WYLIE	TX		10/09/2024		876		31			31		907	907			
100088155	MENIFEE	CA		10/25/2022		4,375		(143)			(143)		4,232	4,232			
100130187	HOUSTON	TX		11/15/2023		679		(189)			(189)		491	491			
100185424	HOT SPRINGS NATIONAL PARK	AR		12/20/2024		1,178		144			144		1,322	1,322			
100055834	PLEASANT GROVE	UT		03/23/2021		1,729		(358)			(358)		1,371	1,371			
100136330	VENICE	FL		11/20/2023		689		31			31		721	721			
100168757	NORTH CHESTERFIELD	VA		09/26/2024		341		(42)			(42)		299	299			
100180660	HILLSIDE	NJ		11/26/2024		1,637		(112)			(112)		1,525	1,525			
100134493	HIALEAH	FL		10/30/2023		750		(33)			(33)		717	717			
100148628	FAIRBURN	GA		05/15/2024		668		(12)			(12)		656	656			
100091417	GLEN HAVEN	CO		02/22/2023		811		(45)			(45)		766	766			
100168433	OAKHURST	CA		09/25/2024		704		(69)			(69)		636	636			
100169608	PLYMOUTH	MN		09/30/2024		513		(33)			(33)		480	480			
100131999	MATAGORDA	TX		10/13/2023		775							775	775			
100142738	ARNOLD	MD		02/08/2024		(8,924)		(49)			(49)	9,659	687	690	3		3
100181884	SAN ANTONIO	FL		12/12/2024		912		161			161		1,073	1,073			
100142620	DULUTH	GA		02/08/2024		735		(51)			(51)		684	684			
100113263	STRATFORD	CT		06/29/2023		5,219		2,906			2,906		8,126	8,126			
100118038	FALLS CHURCH	VA		07/20/2023		912		1,220			1,220		2,132	2,132			
100143492	ANNA	TX		02/21/2024		737		(19)			(19)		718	718			
100145696	UNITED KINGDOM	GBR		03/12/2024		(2,369)		2,480			2,480		111	111			
100151845	MARSHVILLE	NC		05/10/2024		244		(38)			(38)		206	206			
100067327	IJAMSVILLE	MD		08/02/2021		1,566		102			102		1,667	1,667			
100042955	IMPERIAL BEACH	CA		05/28/2020		4,442		338			338		4,780	4,780			
100027873	BROOKLYN	NY		10/26/2018		998		334			334		1,332	1,332			
100145695	UNITED KINGDOM	GBR		03/12/2024		(2,332)		2,439			2,439		107	107			
100038887	WICKLOW	IRL		09/27/2019		7,280		(6,048)			(6,048)		1,231	1,231			
100168447	LAS VEGAS	NV		09/25/2024		869		(8)			(8)		861	861			
100149062	STERLING	VA		04/19/2024		681		(64)			(64)		617	617			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153061	PORTLAND	OR		06/27/2024		9		(9)			(9)						
100090916	KISSIMMEE	FL		01/31/2023		539		(17)			(17)		522	522			
100150646	DALLAS	TX		05/06/2024		797		(19)			(19)		778	778			
100132097	WYOMING	MI		10/13/2023		713		37			37		750	750			
100162765	CARMEL	IN		08/12/2024		1,083		(63)			(63)		1,020	1,020			
100145699	UNITED KINGDOM	GBR		03/12/2024		(1,636)		1,746			1,746		111	111			
100013168	WINCHESTER	VA		05/25/2017		1,162		238			238		1,400	1,400			
100181895	PEORIA	AZ		12/12/2024		803		25			25		829	829			
100062677	CHESAPEAKE	VA		07/01/2021		1,582		(71)			(71)		1,511	1,511			
100121024	EDGEWATER	FL		08/30/2023		494		15			15		509	509			
100115004	LADY LAKE	FL		07/14/2023		759		(7)			(7)		752	752			
100162732	OCEAN CITY	MD		08/12/2024		676		(33)			(33)		643	643			
100112745	HONOLULU	HI		06/29/2023		488		1,296			1,296		1,784	1,784			
100129628	FARMERSVILLE	TX		09/29/2023		749		(42)			(42)		706	706			
100173246	COLUMBUS	OH		10/30/2024		759		(51)			(51)		708	708			
100129385	LAS VEGAS	NV		09/26/2023		765		5			5		770	770			
100081430	BATH	NC		03/18/2022		1,924		74			74		1,998	1,998			
100145399	UNITED KINGDOM	GBR		03/12/2024		157		1,170			1,170		1,327	1,327			
100186486	KENNESAW	GA		12/30/2024		916		(36)			(36)		880	880			
100171887	DALLAS	TX		10/17/2024		845		(35)			(35)		811	811			
100137017	STEPHENS CITY	VA		11/28/2023		712		4			4		716	716			
100138723	DUNDEE	FL		02/02/2024		793		(129)			(129)		664	664			
100079670	KATY	TX		04/25/2022		1,344		(167)			(167)		1,177	1,177			
100167019	WEST PALM BEACH	FL		09/13/2024		611		(106)			(106)		505	505			
100161788	LAUDERDALE LAKES	FL		07/31/2024		752		(31)			(31)		721	721			
100117363	STRATFORD	CT		07/20/2023		778		551			551		1,330	1,330			
100134990	WEST WARWICK	RI		10/30/2023		337		306			306		643	643			
100065506	WINCHESTER	CA		07/28/2021		1,926		(66)			(66)		1,860	1,860			
100172513	LAWRENCEVILLE	GA		10/23/2024		1,437		(49)			(49)		1,388	1,388			
100164036	PEMBROKE PINES	FL		08/21/2024		1,028		(76)			(76)		952	952			
100140081	BANNER ELK	NC		01/09/2024		646		(69)			(69)		577	577			
100156345	JACKSONVILLE	FL		07/25/2024		1,608		(110)			(110)		1,498	1,498			
100068004	PORTLAND	OR		09/23/2021		1,735		(52)			(52)		1,683	1,683			
100134272	PALMDALE	CA		10/27/2023		674		(58)			(58)		616	616			
100025148	CAROL STREAM	IL		09/20/2018		695		191			191		885	885			
100129700	LAS VEGAS	NV		09/29/2023		896		(9)			(9)		887	887			
100169452	SHELTON	WA		09/30/2024		469		(68)			(68)		401	401			
100166952	HOUSTON	TX		09/13/2024		782		(36)			(36)		746	746			
100175256	DAVENPORT	FL		11/05/2024		764		(59)			(59)		705	705			
100164572	NOKOMIS	FL		08/21/2024		7,080		(215)			(215)		6,864	6,864			
100145691	UNITED KINGDOM	GBR		03/12/2024		(2,127)		2,127			2,127						
100148740	EVANSTON	IL		04/17/2024		706		(50)			(50)		656	656			
100028417	MANASSAS	VA		10/26/2018		1,596		49			49		1,645	1,645			
100164525	CHARLOTTE	NC		08/21/2024		732		(82)			(82)		650	650			
100128204	JACKSONVILLE	FL		09/18/2023		853		194			194		1,047	1,047			
100136423	VENICE	FL		11/20/2023		20,259		320			320		20,578	20,578			
100120624	SOUTH GATE	CA		08/18/2023		1,044		(19)			(19)		1,025	1,025			
100148066	DAWSONVILLE	GA		04/10/2024		734		(61)			(61)		672	672			
100101559	CANDLER	NC		04/26/2023		898		(12)			(12)		886	886			
100101536	SPRING HILL	TN		04/26/2023		931		69			69		999	999			
100151607	SAYREVILLE	NJ		05/10/2024		2,331		(4)			(4)		2,326	2,326			

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100172587	SAINT CHARLES	IL		10/23/2024		842		(37)			(37)		805	805			
100161018	DESOTO	TX		07/24/2024		721		(67)			(67)		654	654			
100126678	STOCKTON	CA		08/30/2023		1,161		160			160		1,321	1,321			
100168444	COLLEGE PARK	GA		09/25/2024		782		(58)			(58)		725	725			
100156372	MADERA	CA		07/25/2024		(12,563)		(76)			(76)	13,331	692	653	(39)		(39)
100164348	BLOOMINGDALE	GA		08/21/2024		1,831		21			21		1,852	1,852			
100054521	BROOKLYN	NY		03/23/2021		739		(248)			(248)		491	491			
100140017	MURFREESBORO	TN		01/09/2024		603		(39)			(39)		563	563			
100176693	SPRING	TX		11/15/2024		396		(73)			(73)		323	323			
100100012	KISSIMMEE	FL		03/28/2023		637		(63)			(63)		574	574			
100165850	NORFOLK	VA		08/29/2024		585		(99)			(99)		485	485			
100138148	STERLING	VA		12/14/2023		352		289			289		641	641			
100169093	EL PASO	TX		09/27/2024		653		(56)			(56)		597	597			
100164995	SAN ANTONIO	TX		08/28/2024		553		(149)			(149)		404	404			
100165563	LAVEEN	AZ		08/29/2024		803		(22)			(22)		781	781			
100186372	CAPE CORAL	FL		12/30/2024		499		(47)			(47)		452	452			
100180402	LEANDER	TX		11/25/2024		859		29			29		888	888			
100117265	SAINT CLOUD	FL		07/20/2023		715		2			2		717	717			
100144510	LUBBOCK	TX		04/26/2024		648		(142)			(142)		506	448		(58)	(58)
100171632	BELLINGHAM	WA		10/16/2024		1,587		(55)			(55)		1,532	1,532			
100143114	RALEIGH	NC		02/16/2024		797		(34)			(34)		763	763			
100137171	KREMMLING	CO		11/28/2023		682		(16)			(16)		666	666			
100109279	LITTLE SILVER	NJ		07/21/2023		784		47			47		831	831			
100084764	NILES	IL		08/02/2022		870		(1)			(1)		870	870			
100024040	LOS ANGELES	CA		09/10/2018		1,642		(10)			(10)		1,632	1,632			
100120922	CAPE CORAL	FL		08/30/2023		716		5			5		721	721			
100099608	SANFORD	FL		04/06/2023		481		(85)			(85)		396	396			
100031105	PEMBROKE PINES	FL		03/29/2019		784		343			343		1,126	1,126			
100179521	TOMBALL	TX		11/21/2024		808		(15)			(15)		793	793			
100088171	PARK CITY	UT		10/25/2022		792		(47)			(47)		745	745			
100174692	KATY	TX		10/31/2024		1,924		(228)			(228)		1,696	1,696			
100152195	SURPRISE	AZ		05/17/2024		950		370			370		1,320	1,320			
100115740	SCHWENKSVILLE	PA		07/20/2023		882		(5)			(5)		877	877			
100070425	MIRAMAR	FL		09/23/2021		1,716		(59)			(59)		1,657	1,657			
100138830	WESTON	TX		12/21/2023		751		(62)			(62)		689	689			
100180264	AUSTIN	TX		11/25/2024		864		123			123		987	987			
100175366	SAN ANTONIO	TX		11/05/2024		818		(31)			(31)		787	787			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		1,259		1,396			1,396		2,656	2,656			
100161017	LAWRENCEVILLE	GA		07/24/2024		587		(55)			(55)		533	533			
100115376	CHICAGO	IL		07/17/2023		1,093		(78)			(78)		1,015	1,015			
100169199	TAMPA	FL		09/27/2024		530		(48)			(48)		482	482			
100013032	PARAMOUNT	CA		05/25/2017		1,227		72			72		1,299	1,299			
100169639	BAKERSFIELD	CA		09/30/2024		1,045		(98)			(98)		947	947			
100140301	LAS VEGAS	NV		01/18/2024		679		(65)			(65)		614	614			
100084808	PARRISH	FL		08/02/2022		309		25			25		333	333			
100140825	PALM DESERT	CA		03/06/2024		678		(68)			(68)		610	610			
100182604	BONITA SPRINGS	FL		12/12/2024		564		27			27		591	591			
100164566	CHARLOTTE	NC		08/21/2024		3,356		(137)			(137)		3,219	3,219			
100182581	HOSCHTON	GA		12/12/2024		803		(16)			(16)		787	787			
100043669	SAN GABRIEL	CA		08/13/2020		1,726		(38)			(38)		1,688	1,688			
100164979	PARRISH	FL		08/28/2024		567		(38)			(38)		529	529			

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100171681	SAN TAN VALLEY	AZ		10/16/2024		906		(43)			(43)		862	862			
100132419	CAPE CORAL	FL		11/03/2023		671		74			74		745	745			
100182661	ORMOND BEACH	FL		12/12/2024		799		(27)			(27)		771	771			
100130392	GRANBY	CT		09/28/2023		581		(85)			(85)		496	496			
100179565	FRANKLIN	OH		11/21/2024		778		(35)			(35)		743	743			
100149076	N TOPSAIL BEACH	NC		04/19/2024		666		(51)			(51)		615	615			
100025912	PEPEEKEO	HI		09/20/2018		970		171			171		1,141	1,141			
100158942	FORT MYERS	FL		07/12/2024		726		(59)			(59)		667	667			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		1,426		(147)			(147)		1,279	1,279			
100168614	GREENVILLE	SC		09/25/2024		899		(20)			(20)		880	880			
100136341	SARATOGA SPRINGS	UT		11/20/2023		798		163			163		961	961			
100180310	SAN ANTONIO	TX		11/25/2024		779		(29)			(29)		750	750			
100063852	THORNTON	CO		07/01/2021		1,826		7			7		1,834	1,834			
100158135	TEMPLE	TX		07/09/2024		721		(37)			(37)		684	684			
100110647	JACKSONVILLE	FL		06/30/2023		62,823		(1,739)			(1,739)		61,084	61,084			
100148473	UNION	NE		04/12/2024		688		(62)			(62)		627	627			
100162561	TURLOCK	CA		08/12/2024		1,275		(36)			(36)		1,240	1,240			
100103745	GRIFFIN	GA		05/08/2023		(55)		55			55						
100185031	GREENWOOD	IN		12/20/2024		487		67			67		554	554			
100147783	NORFOLK	VA		04/08/2024		755		(55)			(55)		700	700			
100141934	DAVENPORT	FL		03/27/2024		770		30			30		800	800			
100153358	DIBOLL	TX		05/30/2024		1,259		(45)			(45)		1,214	1,214			
100151502	DENTON	TX		05/10/2024		704		(37)			(37)		667	667			
100161754	HACKETTSTOWN	NJ		07/31/2024		(527)		1,200			1,200		674	674			
100108212	WICHITA	KS		05/24/2023		761		40			40		801	801			
100182486	ALEDO	TX		12/12/2024		1,539		12			12		1,551	1,551			
100156414	FORT LAUDERDALE	FL		06/24/2024		706		(30)			(30)		676	676			
100109016	MOUNT VERNON	WA		05/31/2023		3,065		(65)			(65)		3,000	3,000			
100152626	AUSTIN	TX		05/17/2024		726		(36)			(36)		689	689			
100159982	MIAMI	FL		08/16/2024		502		(71)			(71)		431	431			
100136337	BRADENTON	FL		11/20/2023		645		21			21		666	666			
100109783	NAPA	CA		08/04/2023		1,984		(30)			(30)		1,954	1,954			
100155937	TOLLESON	AZ		06/17/2024		936		124			124		1,060	1,060			
100182048	TULARE	CA		12/12/2024		1,834		98			98		1,932	1,932			
100101544	ROSANKY	TX		04/26/2023		915		(8)			(8)		907	907			
100180069	CHARLOTTE	NC		11/25/2024		797		(57)			(57)		740	740			
100136643	FOUNTAIN	CO		11/22/2023		445		(83)			(83)		361	361			
100148712	CHICAGO	IL		04/17/2024		472		(38)			(38)		434	434			
100158947	DAVENPORT	FL		08/15/2024		735		(94)			(94)		641	641			
100146653	LUTZ	FL		03/20/2024		586		(55)			(55)		531	531			
100152815	SNELLVILLE	GA		05/22/2024		404		(57)			(57)		347	347			
100120797	HOUSTON	TX		08/25/2023		264		(59)			(59)		205	205			
100087102	DESOTO	TX		11/04/2022		715		(63)			(63)		652	652			
100171596	LAS VEGAS	NV		10/16/2024		1,035		77			77		1,112	1,112			
100156642	HOWELL	NJ		06/24/2024		707		(56)			(56)		651	651			
100136206	NAPLES	FL		11/20/2023		881		69			69		950	950			
100082882	ELIZABETH	NJ		05/17/2022		1,070		(105)			(105)		965	965			
100160114	ORLANDO	FL		07/17/2024		703		(68)			(68)		636	636			
100171503	FORT WAYNE	IN		10/16/2024		772		(73)			(73)		699	699			
100160048	CLAYTON	OK		07/17/2024		646		(51)			(51)		594	594			
100158147	MOUNT AIRY	MD		07/09/2024		694		(30)			(30)		664	664			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103646	CHOWCHILLA	CA		05/08/2023		4,779		(242)			(242)		4,537	4,537			
100169157	CENTERTON	AR		09/27/2024		821		(31)			(31)		790	790			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		1,207		89			89		1,297	1,297			
100100496	MIAMI	FL		04/27/2023		(12,332)		502			502	13,308	1,477	1,425	(53)		(53)
100159583	PALM COAST	FL		07/15/2024		(9,618)		9			9	9,626	17		(17)		(17)
100132246	ANNA	TX		10/13/2023		765		(20)			(20)		745	745			
100167435	ALBUQUERQUE	NM		09/16/2024		(12,322)		(83)			(83)	13,308	902	848	(54)		(54)
100054488	KISSIMMEE	FL		03/23/2021		1,433		(125)			(125)		1,308	1,308			
100166189	HAMPTON	GA		09/09/2024		834		11			11		844	844			
100089201	SCOTTSDALE	AZ		11/18/2022		827		(11)			(11)		816	816			
100170912	NORCROSS	GA		10/11/2024		524		(102)			(102)		422	422			
100136439	SAINT CLOUD	FL		11/20/2023		1,170		57			57		1,227	1,227			
100154135	SUGARLOAF	CA		07/11/2024		9		(9)			(9)						
100011912	BRENTWOOD	TN		03/08/2017		919		286			286		1,205	1,205			
100119077	THOUSAND OAKS	CA		07/27/2023		625		(41)			(41)		584	584			
100154350	CABO SAN LUCAS	MEX		06/12/2024		829							829	829			
100144128	RUSKIN	FL		03/07/2024		(8,792)		(48)			(48)	9,649	809	689	(120)		(120)
100161808	NEWBURGH	NY		07/31/2024		560		(36)			(36)		524	524			
100024709	SEATTLE	WA		09/20/2018		1,331		63			63		1,395	1,395			
100126804	LAUREL	MD		08/30/2023		(604)		2,460			2,460		1,857	1,857			
100129296	JACKSONVILLE	OR		09/25/2023		735		16			16		751	751			
100086501	LAS VEGAS	NV		09/30/2022		1,572		(86)			(86)		1,487	1,487			
100173205	APOPKA	FL		10/30/2024		2,010		(122)			(122)		1,888	1,888			
100144364	PHILADELPHIA	PA		03/07/2024		751		(37)			(37)		714	714			
100113464	GILBERT	AZ		06/29/2023		543		688			688		1,232	1,232			
100087926	PORT SAINT LUCIE	FL		10/25/2022		957		42			42		998	998			
100080436	HACKENSACK	NJ		03/10/2022		798		(132)			(132)		665	665			
100170420	LANCASTER	CA		10/09/2024		769		(51)			(51)		719	719			
100156923	SCRANTON	PA		06/27/2024		793		(52)			(52)		741	741			
100107816	OCEAN CITY	MD		05/19/2023		899		(7)			(7)		891	891			
100079641	BOLINGBROOK	IL		04/08/2022		1,261		(82)			(82)		1,179	1,179			
100174345	FREEPORT	FL		10/31/2024		927		65			65		992	992			
100141762	PEMBROKE PINES	FL		01/30/2024		544		(53)			(53)		491	491			
100025536	CHICAGO	IL		09/20/2018		850		207			207		1,057	1,057			
100135706	PARRISH	FL		11/10/2023		714		100			100		814	814			
100171815	ALLENTOWN	PA		10/17/2024		1,046		(90)			(90)		956	956			
100150093	TUCSON	AZ		06/14/2024		934		(121)			(121)		813	813			
100180492	BAKERSFIELD	CA		11/26/2024		785		(52)			(52)		734	734			
100186404	LANCASTER	CA		12/30/2024		478		(36)			(36)		442	442			
100150758	EUGENE	OR		05/07/2024		1,032		(44)			(44)		988	988			
100120533	GRANBURY	TX		08/18/2023		566		(109)			(109)		457	457			
100131595	SANTEE	CA		10/06/2023		708		9			9		717	717			
100180287	LAS VEGAS	NV		11/25/2024		853		35			35		888	888			
100154331	VICTORVILLE	CA		06/07/2024		395		(18)			(18)		377	377			
100185680	S-GRAVENHAGE	NLD		12/20/2024													
100115795	PALM COAST	FL		07/20/2023		880		(5)			(5)		874	874			
100079538	NAPA	CA		04/25/2022		1,420		(29)			(29)		1,391	1,391			
100067664	SUGAR LAND	TX		09/23/2021		1,718		(75)			(75)		1,643	1,643			
100137566	COMMERCE CITY	CO		12/08/2023		665		(18)			(18)		647	647			
100146909	ORMOND BEACH	FL		03/26/2024		742		(49)			(49)		693	693			
100164623	MABLETON	GA		08/21/2024		1,461		(63)			(63)		1,399	1,399			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100135	HENDERSON	NV		03/28/2023		7		(7)			(7)						
100081158	HOMESTEAD	FL		03/18/2022		2,242		214			214		2,456	2,456			
100079974	EL SOBRANTE	CA		04/25/2022		1,493		166			166		1,658	1,658			
100163606	MODESTO	CA		08/15/2024		491		(41)			(41)		450	450			
100135061	SAINT PAUL	MN		11/01/2023		764		29			29		792	792			
100120955	METHUEN	MA		08/30/2023		746		(10)			(10)		736	736			
100164442	TALLAHASSEE	FL		08/21/2024		480		(47)			(47)		433	433			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		1,007		(12)			(12)		995	995			
100175634	VISALIA	CA		11/12/2024		709		(22)			(22)		687	687			
100169177	RIVERVIEW	FL		09/27/2024		931		30			30		960	960			
100115671	ATHENS	GA		07/20/2023		605		(35)			(35)		571	571			
100185915	NEW HAVEN	CT		12/26/2024		17		(17)			(17)						
100110409	SUWANEE	GA		06/30/2023		1,011		148			148		1,159	1,159			
100165572	WINTER SPRINGS	FL		08/29/2024		2,083		52			52		2,135	2,135			
100084914	SCOTTSDALE	AZ		09/29/2022		943		(21)			(21)		921	921			
100142964	BIG BEAR CITY	CA		02/09/2024		689		(58)			(58)		631	631			
100110659	HENRICO	VA		06/30/2023		834		(25)			(25)		809	809			
100128097	ANTIOCH	TN		09/08/2023		1,748		193			193		1,941	1,941			
100182094	APEX	NC		12/12/2024		839		48			48		887	887			
100171882	AUSTIN	TX		10/17/2024		852		(61)			(61)		792	792			
100186491	MARCO ISLAND	FL		12/30/2024		515		(35)			(35)		480	480			
100144030	HOLTVILLE	CA		03/07/2024		774		(34)			(34)		740	740			
100127620	UNITY	NH		09/08/2023		773		(32)			(32)		741	741			
100179660	KELLER	TX		11/21/2024		741		(37)			(37)		705	705			
100144229	BRIDGEPORT	PA		03/07/2024		965		173			173		1,138	1,138			
100112256	RENTON	WA		06/29/2023		460		480			480		941	941			
100065784	BURBANK	CA		07/28/2021		1,552		(110)			(110)		1,442	1,442			
100142832	ANNA	TX		02/09/2024		699		(98)			(98)		602	602			
100161293	CLINTON	MD		07/25/2024		820		(18)			(18)		802	802			
100168567	LAS VEGAS	NV		09/25/2024		910		(8)			(8)		902	902			
100170384	BAKERSFIELD	CA		10/08/2024		720		(48)			(48)		671	671			
100015815	SAN DIEGO	CA		02/27/2018		1,764		24			24		1,788	1,788			
100117911	GLENDALE	AZ		07/20/2023		492		(33)			(33)		459	459			
100133569	FORT LAUDERDALE	FL		10/23/2023		774		44			44		818	818			
100132263	GARNER	NC		10/13/2023		849		122			122		971	971			
100028518	ANAHEIM	CA		10/26/2018		2,686		28			28		2,714	2,714			
100127499	ROSWELL	GA		09/08/2023		878		41			41		919	919			
100150630	LAKE FREDERICK	VA		05/03/2024		794		(27)			(27)		767	767			
100107872	MELISSA	TX		06/29/2023		620		(156)			(156)		463	463			
100013867	LA PUENTE	CA		05/25/2017		993		52			52		1,045	1,045			
100128463	OWENSBORO	KY		09/15/2023		2,866		(89)			(89)		2,777	2,777			
100088875	PORT SAINT LUCIE	FL		11/15/2022		3,486		(48)			(48)		3,438	3,438			
100128776	SIMPSONVILLE	SC		09/21/2023		755		13			13		769	769			
100101873	SAINT PETERSBURG	FL		04/06/2023		(1)		1			1						
100146041	BURBANK	CA		03/19/2024		404		15			15		420	420			
100170196	ANNA	TX		10/08/2024		778		(56)			(56)		722	722			
100113442	NEW HYDE PARK	NY		06/29/2023		377		1,022			1,022		1,399	1,399			
100181351	PETALUMA	CA		12/06/2024		534		1			1		535	535			
100053360	VAN NUYS	CA		03/23/2021		1,702		(163)			(163)		1,539	1,539			
100162656	FORT WORTH	TX		08/12/2024		3,224		115			115		3,339	3,339			
100174287	GRANBURY	TX		10/31/2024		791		(67)			(67)		724	724			

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100119157	TOMS RIVER	NJ		07/31/2023		718		10			10		729	729			
100151611	LAWRENCEVILLE	GA		05/10/2024		696		(28)			(28)		668	668			
100182197	ORANGE BEACH	AL		12/12/2024		507		12			12		519	519			
100119236	RIVERSIDE	CA		07/31/2023		761		(25)			(25)		736	736			
100076803	AUBREY	TX		12/27/2021		1,394		(273)			(273)		1,121	1,121			
100156838	HACKETTSTOWN	NJ		06/27/2024		(492)		1,152			1,152		660	660			
100149428	SAINT CLOUD	FL		04/24/2024		903		42			42		945	945			
100119640	WEST CHESTER	OH		08/04/2023		42,781		(1,584)			(1,584)		41,196	41,196			
100119986	LAKE WALES	FL		08/11/2023		844		40			40		884	884			
100147877	CONWAY	SC		04/08/2024		2,926		19			19		2,946	2,946			
100134809	PLACENTIA	CA		10/30/2023		1,494		(45)			(45)		1,449	1,449			
100159516	FAYETTEVILLE	AR		07/15/2024		706		(56)			(56)		650	650			
100076126	SOUTH OGDEN	UT		01/07/2022		1,647		(51)			(51)		1,596	1,596			
100129515	POOLER	GA		09/29/2023		911		162			162		1,074	1,074			
100161648	ROTTERDAM	NLD		07/29/2024													
100180343	DAWSONVILLE	GA		11/25/2024		825		13			13		838	838			
100120921	KISSIMMEE	FL		08/30/2023		723		23			23		746	746			
100086533	MODESTO	CA		09/30/2022		770		(36)			(36)		734	734			
100173366	ROCKWALL	TX		10/30/2024		759		(64)			(64)		696	696			
100167463	OSWEGO	IL		09/16/2024		1,036		(32)			(32)		1,004	1,004			
100133576	KENNEWICK	WA		10/23/2023		695		17			17		712	712			
100101922	JAMESTOWN	CA		04/14/2023		440		(73)			(73)		367	367			
100136448	BAKERSFIELD	CA		11/20/2023		809		240			240		1,049	1,049			
100115145	WATERBURY	CT		07/17/2023		704		(33)			(33)		671	671			
100171709	LAWRENCEVILLE	GA		10/17/2024		815		(113)			(113)		702	702			
100119938	MACUNGIE	PA		08/10/2023		15,612		(372)			(372)		15,240	15,240			
100086628	LAVON	TX		09/30/2022		1,261		(44)			(44)		1,217	1,217			
100159672	STOCKTON	CA		08/23/2024		639		(123)			(123)		516	516			
100060298	GRAPEVINE	TX		06/25/2021		1,749		(63)			(63)		1,687	1,687			
100062329	GRANTSVILLE	UT		07/01/2021		1,122		(43)			(43)		1,079	1,079			
100160826	SACRAMENTO	CA		07/24/2024		1,852		(93)			(93)		1,760	1,760			
100142648	GAITHERSBURG	MD		02/08/2024		8,437		(226)			(226)		8,211	8,211			
100180152	HOUSTON	TX		11/25/2024		531		(60)			(60)		471	471			
100115319	SUNRISE	FL		07/17/2023		693		25			25		717	717			
100147875	FORT WORTH	TX		04/08/2024		1,133		7			7		1,140	1,140			
100142612	SHERWOOD	AR		02/08/2024		880		(65)			(65)		814	814			
100111480	BRONX	NY		06/29/2023		1,561		(178)			(178)		1,383	1,383			
100165071	SUGARLOAF	CA		08/28/2024		810		(94)			(94)		716	716			
100165535	SACRAMENTO	CA		08/29/2024		(12,379)		(52)			(52)	13,239	808	645	137	(299)	(163)
100138766	FARMERS BRNCH	TX		12/21/2023		383		(93)			(93)		290	290			
100149656	THORNTON	CO		04/26/2024		1,034		(56)			(56)		978	978			
100029692	NORTON	MA		10/26/2018		1,359		215			215		1,575	1,575			
100157661	FORT WORTH	TX		06/28/2024		31,582		(765)			(765)		30,817	30,817			
100065369	PORTLAND	OR		07/28/2021		1,603		(116)			(116)		1,487	1,487			
100152920	OCALA	FL		05/22/2024		704		(78)			(78)		626	626			
100164793	MYRTLE BEACH	SC		08/26/2024		1,491		(83)			(83)		1,408	1,408			
100135911	ROTONDA WEST	FL		11/13/2023		647		(31)			(31)		616	616			
100154555	LAS VEGAS	NV		06/14/2024		714		(135)			(135)		578	578			
100142811	ALBUQUERQUE	NM		02/08/2024		632		(29)			(29)		602	602			
100181982	ANNA	TX		12/12/2024		854		88			88		942	942			
100182538	GARNER	NC		12/12/2024		762		(40)			(40)		722	722			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089392	ASHEVILLE	NC		11/17/2022		679		(126)			(126)		553	553			
100146958	BENSALEM	PA		03/26/2024		798		(2)			(2)		796	796			
100164161	DESERT HOT SPRINGS	CA		08/21/2024		1,821		6			6		1,827	1,827			
100101872	BLUE BELL	PA		04/06/2023		782		(34)			(34)		749	749			
100140456	SARATOGA SPRINGS	UT		01/18/2024		806		(41)			(41)		765	765			
100135932	LANCASTER	CA		11/15/2023		629		(94)			(94)		535	535			
100164530	CHARLOTTE	NC		08/21/2024		2,390		(74)			(74)		2,317	2,317			
100025394	MAYWOOD	CA		09/20/2018		1,080		98			98		1,178	1,178			
100166122	HOUSTON	TX		09/09/2024		2,425		12			12		2,437	2,437			
100170114	TANNERSVILLE	PA		10/08/2024		848		(51)			(51)		797	797			
100082184	LEONARD	TX		04/14/2022		1,181		(97)			(97)		1,085	1,085			
100161954	LAKELAND	FL		07/31/2024		559		(94)			(94)		465	465			
100156058	GREENVILLE	NC		06/18/2024		2,283		(175)			(175)		2,107	2,107			
100071627	CLOVIS	CA		10/14/2021		1,631		(124)			(124)		1,507	1,507			
100161083	COLORADO SPRINGS	CO		07/24/2024		914		70			70		984	984			
100166219	BREINIGSVILLE	PA		09/09/2024		836		(19)			(19)		817	817			
100110478	WINTER PARK	FL		06/30/2023		2,460		(86)			(86)		2,374	2,374			
100168068	LAKE PLACID	FL		09/20/2024		242		9			9		252	252			
100166142	CHECK	VA		09/09/2024		948		(66)			(66)		882	882			
100135549	PAYSON	AZ		11/13/2023		2,301		(146)			(146)		2,156	2,156			
100080900	TAMPA	FL		04/01/2022		600		18			18		617	617			
100152187	VINEYARD	UT		05/17/2024		1,665		24			24		1,689	1,689			
100114972	ANNA	TX		07/14/2023		(8,709)		(81)			(81)	9,609	819	756	(63)		(63)
100175975	ORLANDO	FL		11/14/2024		841		(37)			(37)		804	804			
100081153	MATTHEWS	NC		03/18/2022		2,467		103			103		2,570	2,570			
100120125	CALDWELL	ID		08/11/2023		788		(7)			(7)		781	781			
100165544	LEWIS CENTER	OH		08/29/2024		692		(44)			(44)		647	647			
100071701	SACRAMENTO	CA		10/14/2021		1,636		(132)			(132)		1,503	1,503			
100148110	STANLEY	NC		04/10/2024		796		(33)			(33)		763	763			
100080915	ENCINO	CA		03/10/2022		51		(51)			(51)						
100137318	WHARTON	NJ		12/01/2023		985		(45)			(45)		940	940			
100116996	KIHEI	HI		07/20/2023		874		896			896		1,770	1,770			
100129480	MIAMI BEACH	FL		09/29/2023		746		(52)			(52)		694	694			
100148040	ROUND ROCK	TX		04/10/2024		3,068		(29)			(29)		3,039	3,039			
100116332	ENGLEWOOD	CO		07/20/2023		921		923			923		1,844	1,844			
100129387	MYRTLE BEACH	SC		09/26/2023		1,115		(22)			(22)		1,093	1,093			
100152210	FORT COLLINS	CO		05/17/2024		1,160		131			131		1,290	1,290			
100174559	MADERA	CA		10/31/2024		318		(89)			(89)		229	229			
100151862	PALM DESERT	CA		05/10/2024		673		(72)			(72)		601	601			
100160039	MCKINNEY	TX		07/17/2024		909		(45)			(45)		865	865			
100166996	SAINT LOUIS	MO		09/13/2024		691		(44)			(44)		647	647			
100149764	PHILADELPHIA	PA		04/26/2024		586		(43)			(43)		542	542			
100172391	SPARKS	NV		10/23/2024		889		(24)			(24)		865	865			
100119502	ANNA	TX		07/28/2023		778		(47)			(47)		731	731			
100170139	OVERLAND PARK	KS		10/08/2024		689		(54)			(54)		635	635			
100137434	PHOENIX	AZ		01/11/2024		574		(62)			(62)		513	513			
100132798	DALY CITY	CA		11/03/2023		680		19			19		700	700			
100103789	HOLBROOK	NY		05/10/2023		1,987		(71)			(71)		1,916	1,916			
100185069	MEMPHIS	TN		12/20/2024		474		(33)			(33)		441	441			
100135883	WASILLA	AK		11/13/2023		579		(98)			(98)		481	481			
100151162	POTTSTOWN	PA		05/09/2024		1,028		(97)			(97)		931	931			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076813	FRISCO	TX		12/27/2021		1,533		(133)			(133)		1,400	1,400			
100153888	WEEKI WACHEE	FL		06/05/2024		755		32			32		787	787			
100120562	PHOENIX	AZ		08/18/2023		519		(123)			(123)		396	396			
100171835	HONOLULU	HI		10/17/2024		801		(61)			(61)		740	740			
100115669	BASYE	VA		07/20/2023		749		(34)			(34)		714	714			
100120123	PATERSON	NJ		08/11/2023		764		(14)			(14)		751	751			
100048606	WEST ORANGE	NJ		11/20/2020		983		(110)			(110)		872	872			
100138871	FORSYTH	GA		12/21/2023		696		(57)			(57)		639	639			
100173228	COLUMBUS	OH		10/30/2024		1,098		59			59		1,157	1,157			
100155132	LIBERTY HILL	TX		07/19/2024		677		327			327		1,004	1,004			
100108953	PHOENIX	AZ		05/31/2023		1,899		(99)			(99)		1,800	1,800			
100152384	HAVERTOWN	PA		05/17/2024		791		34			34		825	825			
100116528	PANAMA CITY BEACH	FL		07/20/2023		726		365			365		1,091	1,091			
100143358	NORTH PROVIDENCE	RI		02/16/2024		276		(7)			(7)		269	269			
100132081	POOLER	GA		10/13/2023		877		216			216		1,093	1,093			
100116853	AUBREY	TX		07/20/2023		905		186			186		1,091	1,091			
100135535	MINT HILL	NC		11/13/2023		738		2			2		740	740			
100090341	LOS LUNAS	NM		12/22/2022		857		40			40		896	896			
100087271	PORT CHARLOTTE	FL		10/25/2022		1,701		136			136		1,837	1,837			
100180896	UNITED KINGDOM	GBR		11/27/2024		75							75	75			
100168434	PHILADELPHIA	PA		09/25/2024		698		(68)			(68)		631	631			
100043911	SOUTH GATE	CA		08/19/2020		1,190		(229)			(229)		961	961			
100120425	FORNEY	TX		08/18/2023		554		(128)			(128)		426	426			
100083837	LAKE WORTH	FL		07/12/2022		847		(58)			(58)		789	789			
100143886	LAKELAND	FL		03/06/2024		444		(112)			(112)		332	332			
100185352	HOFFMAN ESTATES	IL		12/20/2024		839		79			79		918	918			
100120224	DES PLAINES	IL		08/18/2023		1,789		(123)			(123)		1,666	1,666			
100131835	DESTIN	FL		10/06/2023		711		(12)			(12)		700	700			
100101892	TALLAHASSEE	FL		04/06/2023		734		10			10		744	744			
100100908	BLUFFTON	SC		04/28/2023		987		15			15		1,003	1,003			
100150966	GASTONIA	NC		05/08/2024		1,368		(52)			(52)		1,316	1,316			
100143232	RIO RANCHO	NM		02/16/2024		864		57			57		921	921			
100065844	SAN ANTONIO	TX		07/23/2021		1,388		(134)			(134)		1,255	1,255			
100170494	SPRING	TX		10/09/2024		751		(104)			(104)		647	647			
100146912	CHINO	CA		03/26/2024		752		2			2		754	754			
100161393	GALLATIN	TN		07/25/2024		736		(87)			(87)		648	648			
100101893	TALLAHASSEE	FL		04/06/2023		734		10			10		744	744			
100159382	WESLEY CHAPEL	FL		07/15/2024		1,312		(90)			(90)		1,222	1,222			
100108280	NAVARRE	FL		05/24/2023		836		(114)			(114)		723	723			
100063687	OCEAN VIEW	DE		07/01/2021		1,903		(13)			(13)		1,890	1,890			
100151600	SURPRISE	AZ		05/10/2024		700		(37)			(37)		663	663			
100120332	CASSELBERRY	FL		08/18/2023		3,972		(48)			(48)		3,924	3,924			
100142697	SANFORD	NC		02/08/2024		859		1			1		860	860			
100029706	SPRINGFIELD	VA		10/26/2018		1,401		61			61		1,462	1,462			
100185111	LANCASTER	CA		12/20/2024		471		(85)			(85)		387	387			
100151526	PORT SAINT LUCIE	FL		05/10/2024		3,823		(80)			(80)		3,743	3,743			
100171569	LAVON	TX		10/16/2024		767		(45)			(45)		722	722			
100178323	BAKERSFIELD	CA		11/19/2024		645		(91)			(91)		553	553			
100013137	PORT ORANGE	FL		05/25/2017		957		334			334		1,291	1,291			
100175625	CATONSVILLE	MD		11/12/2024		774		(15)			(15)		758	758			
100161980	CANTON	MI		07/31/2024		725		(76)			(76)		648	648			

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100140211	SPRINGTOWN	TX		01/11/2024		1,265		(108)			(108)		1,157	1,157			
100079735	HOUSTON	TX		04/25/2022		1,614		(241)			(241)		1,372	1,372			
100168443	AUSTIN	TX		09/25/2024		1,020		(55)			(55)		966	966			
100101902	CLAYTON	NC		04/06/2023		1,485		(93)			(93)		1,391	1,391			
100151046	ANTIOCH	TN		05/08/2024		892		114			114		1,006	1,006			
100144550	PHOENIX	AZ		04/26/2024		190		(40)			(40)		150	150			
100171198	HIALEAH	FL		11/22/2024		385		5			5		390	390			
100175160	WINDERMERE	FL		11/05/2024		674		(14)			(14)		660	660			
100109346	MELISSA	TX		06/12/2023		795		(63)			(63)		732	732			
100090361	CHARLOTTE	NC		02/03/2023		679		(64)			(64)		615	615			
100171451	RICHMOND	VA		10/16/2024		779		(70)			(70)		709	709			
100134694	MANOR	TX		10/30/2023		492		926			926		1,418	1,418			
100130027	CAPE MAY COURT HOUSE	NJ		09/27/2023		161		(7)			(7)		154	154			
100129405	INDIANAPOLIS	IN		09/26/2023		779		13			13		793	793			
100132057	LEANDER	TX		10/13/2023		929		104			104		1,034	1,034			
100162966	CENTERTON	AR		08/12/2024		770		(8)			(8)		762	762			
100158781	MAGNOLIA	TX		07/10/2024		699		(50)			(50)		650	650			
100186761	DELANO	CA		12/31/2024		448		(82)			(82)		366	366			
100142558	CAPE CORAL	FL		02/08/2024		727		(31)			(31)		696	696			
100168842	UNITED KINGDOM	GBR		09/26/2024		56							56	56			
100167788	MILFORD	CT		09/19/2024		789		27			27		816	816			
100128741	GEORGE WEST	TX		09/21/2023		1,967		(96)			(96)		1,871	1,871			
100076732	KATY	TX		12/30/2021		112		(112)			(112)						
100063834	STOCKTON	CA		07/01/2021		1,906		52			52		1,958	1,958			
100080823	LOVELAND	CO		03/15/2022		43		(43)			(43)						
100100111	HAUULA	HI		03/28/2023		588		(75)			(75)		512	512			
100166162	ST AUGUSTINE	FL		09/09/2024		496		(49)			(49)		447	447			
100110322	ANNA	TX		06/30/2023		829		(22)			(22)		807	807			
100116422	ANGELS CAMP	CA		07/20/2023		1,004		437			437		1,441	1,441			
100064147	FAR ROCKAWAY	NY		07/01/2021		1,779		108			108		1,888	1,888			
100144411	ASTON	PA		03/07/2024		843		(3)			(3)		840	840			
100146901	NORTH LAS VEGAS	NV		03/26/2024		814		(3)			(3)		811	811			
100162879	NAMPA	ID		08/12/2024		688		(33)			(33)		655	655			
100130393	DENVER	CO		09/28/2023		26		(26)			(26)						
100120761	HELEN	GA		08/25/2023		723		(61)			(61)		662	662			
100071556	SAN LEANDRO	CA		10/14/2021		2,368		(55)			(55)		2,313	2,313			
100081280	WEST BOUNTIFUL	UT		03/18/2022		1,470		62			62		1,532	1,532			
100142618	PHOENIX	AZ		02/08/2024		677		(28)			(28)		650	650			
100065845	OCALA	FL		07/23/2021		1,414		(135)			(135)		1,279	1,279			
100055468	JERSEY CITY	NJ		03/23/2021		3,576		(301)			(301)		3,275	3,275			
100108362	HICKSVILLE	NY		05/25/2023		7,343		(6,677)			(6,677)		666	666			
100067678	ALOHA	OR		09/23/2021		1,770		(74)			(74)		1,696	1,696			
100168437	LEANDER	TX		09/25/2024		866		(53)			(53)		813	813			
100076115	LEHI	UT		01/07/2022		1,470		(81)			(81)		1,390	1,390			
100146693	VISALIA	CA		03/20/2024		660		(150)			(150)		510	510			
100162500	BARRINGTON	RI		08/12/2024		2,945		(104)			(104)		2,841	2,841			
100141861	CHICAGO	IL		03/27/2024		617		(85)			(85)		533	533			
100144794	UNITED KINGDOM	GBR		03/12/2024		67		(67)			(67)						
100081174	BROOMFIELD	CO		03/18/2022		1,600		55			55		1,654	1,654			
100172238	CANON CITY	CO		10/21/2024		773		(75)			(75)		698	698			
100168114	LA MIRADA	CA		09/20/2024		229		16			16		245	245			

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100077799	BRADENTON	FL		12/23/2021		1,271		(183)			(183)		1,088	1,088			
100120965	BARRINGTON	NH		08/30/2023		723		46			46		769	769			
100110348	OAK ISLAND	NC		06/30/2023		871		2			2		872	872			
100143160	GOLDEN	CO		02/16/2024		724		(52)			(52)		672	672			
100162717	DALLAS	GA		08/12/2024		905		110			110		1,014	1,014			
100169723	ROCKWALL	TX		09/30/2024		712		(77)			(77)		635	635			
100137678	GAINESVILLE	GA		12/08/2023		627		(48)			(48)		579	579			
100043438	HAYWARD	CA		08/13/2020		636		290			290		925	925			
100152737	HEMET	CA		05/22/2024		732		(91)			(91)		641	641			
100103585	CONROE	TX		05/08/2023		696		(40)			(40)		656	656			
100149610	HUTTO	TX		04/26/2024		689		(22)			(22)		667	667			
100136880	HUTTO	TX		11/27/2023		694		24			24		718	718			
100147172	UNITED KINGDOM	GBR		03/27/2024													
100161358	LAWRENCEVILLE	GA		07/25/2024		899		(13)			(13)		886	886			
100182645	MI WUK VILLAGE	CA		12/12/2024		526		(7)			(7)		519	519			
100114979	CHARLOTTE	NC		07/14/2023		1,196		127			127		1,322	1,322			
100108161	COLLEGE PARK	MD		05/24/2023		526		(70)			(70)		456	456			
100024287	JACKSON	NJ		09/20/2018		1,909		(68)			(68)		1,841	1,841			
100162766	GREENVILLE	SC		08/12/2024		692		(47)			(47)		645	645			
100100983	OCOEE	FL		04/28/2023		1,178		629			629		1,807	1,807			
100031168	MIAMI	FL		03/29/2019		2,024		462			462		2,486	2,486			
100150568	NORTH LAS VEGAS	NV		05/03/2024		817		15			15		833	833			
100127634	LANDISVILLE	NJ		09/08/2023		985		(38)			(38)		947	947			
100136465	LEHI	UT		11/20/2023		775		99			99		874	874			
100152491	TELFORD	PA		05/16/2024		438		(71)			(71)		367	367			
100167572	PENDERGRASS	GA		09/19/2024		747		(72)			(72)		675	675			
100159315	POOLER	GA		07/15/2024		735		(55)			(55)		680	680			
100158124	ORLANDO	FL		07/09/2024		706		(46)			(46)		660	660			
100175895	MYRTLE BEACH	SC		11/14/2024		538		56			56		594	594			
100172481	MOON TOWNSHIP	PA		10/23/2024		1,445		(101)			(101)		1,344	1,344			
100172300	FISHERS	IN		10/21/2024		825		(44)			(44)		781	781			
100070449	LOS ANGELES	CA		09/23/2021		1,521		(124)			(124)		1,397	1,397			
100174753	EAST HARTFORD	CT		10/31/2024		704		(104)			(104)		601	601			
100166386	SCOTTSDALE	AZ		10/24/2024		1,570		(70)			(70)		1,500	1,500			
100137480	UNION CITY	CA		01/11/2024		952		(116)			(116)		836	836			
100135879	ORLANDO	FL		11/13/2023		562		(40)			(40)		522	522			
100135524	WAKE FOREST	NC		11/13/2023		742		78			78		820	820			
100061310	HOPKINS	MN		06/01/2021		1,977		19			19		1,996	1,996			
100084419	SACRAMENTO	CA		08/12/2022		44		(44)			(44)						
100028890	BALDWIN PARK	CA		10/26/2018		1,126		(93)			(93)		1,033	1,033			
100101935	DAVENPORT	FL		04/14/2023		760		22			22		781	781			
100163130	EAST POINT	GA		08/13/2024		653		(50)			(50)		603	603			
100172852	ALLENTOWN	PA		10/25/2024		738		(12)			(12)		727	727			
100012658	LOMPOC	CA		05/25/2017		865		224			224		1,089	1,089			
100143760	LAUDERHILL	FL		04/05/2024		(4)		4			4						
100174743	NORTH PORT	FL		10/31/2024		728		(123)			(123)		605	605			
100116319	FLUSHING	NY		07/20/2023		1,679		1,054			1,054		2,733	2,733			
100166253	FORT WORTH	TX		09/09/2024		870		43			43		913	913			
100150518	OAKWOOD	GA		05/03/2024		2,355		104			104		2,460	2,460			
100151685	FLOWER MOUND	TX		05/10/2024		747		(34)			(34)		713	713			
100153642	DELRAY BEACH	FL		05/31/2024		(8)		8			8						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174312	HOT SPRINGS	AR		10/31/2024		712		(50)			(50)		662	662			
100186258	BENSALEM	PA		12/27/2024		428		(77)			(77)		352	352			
100103119	KANSAS CITY	MO		04/21/2023		707		(33)			(33)		675	675			
100065507	LAS VEGAS	NV		07/28/2021		1,687		(80)			(80)		1,607	1,607			
100159253	COLLEGE PLACE	WA		07/15/2024		1,106		(18)			(18)		1,088	1,088			
100148498	BASTROP	TX		04/12/2024		4,535		(90)			(90)		4,445	4,445			
100142933	HARTFORD	CT		02/09/2024		736		(57)			(57)		679	679			
100156915	DUBLIN	GA		06/27/2024		(225)		813			813		588	588			
100156921	DUBLIN	GA		06/27/2024		(225)		813			813		588	588			
100185337	CHOCTAW	OK		12/20/2024		780		(61)			(61)		719	719			
100116232	LAKE WORTH	FL		07/20/2023		899		861			861		1,760	1,760			
100135741	PITTSBORO	NC		11/10/2023		2,437		106			106		2,544	2,544			
100162583	HALTOM CITY	TX		08/12/2024		695		(26)			(26)		669	669			
100169826	ELKRIDGE	MD		09/30/2024		967		(95)			(95)		871	871			
100185027	LAS VEGAS	NV		12/20/2024		499		10			10		509	509			
100117807	PEORIA	AZ		07/20/2023		743		61			61		804	804			
100165551	ANNA	TX		08/29/2024		806		(9)			(9)		797	797			
100137528	MANOR	TX		12/08/2023		774		18			18		792	792			
100147820	FERRIS	TX		04/08/2024		1,589		(42)			(42)		1,548	1,548			
100137311	NEWARK	NJ		12/01/2023		512		(6)			(6)		505	505			
100174993	HAMDEN	CT		10/31/2024		652		(127)			(127)		525	525			
100132050	BOSTON	MA		10/13/2023		903		45			45		949	949			
100160171	SAINT PETERSBURG	FL		07/18/2024		635		(42)			(42)		593	593			
100121019	TRACY CITY	TN		08/30/2023		935		(11)			(11)		924	924			
100169899	OSWEGO	IL		11/08/2024		736		(61)			(61)		675	675			
100128340	FORT WASHINGTON	MD		09/14/2023		435		13			13		447	447			
100143231	LOCUST GROVE	VA		02/16/2024		829		34			34		863	863			
100159223	SPRINGFIELD	PA		07/15/2024		773		(41)			(41)		731	731			
100110638	ORLANDO	FL		06/30/2023		756		(49)			(49)		707	707			
100182034	LAKE ARROWHEAD	CA		12/12/2024		858		75			75		934	934			
100064914	ROCKLIN	CA		07/14/2021		1,585		(146)			(146)		1,438	1,438			
100139371	WATERBURY	CT		12/28/2023		570		(51)			(51)		519	519			
100168442	ROUND ROCK	TX		09/25/2024		785		(40)			(40)		745	745			
100080015	EAST WENATCHEE	WA		04/08/2022		2,157		(4)			(4)		2,153	2,153			
100100584	CHULA VISTA	CA		04/27/2023		715		(92)			(92)		623	623			
100103045	PHOENIX	AZ		06/22/2023		735		(75)			(75)		660	660			
100164839	FORT MYERS	FL		08/26/2024		1,017		6			6		1,022	1,022			
100147872	STEPHENS CITY	VA		04/08/2024		842		6			6		848	848			
100117611	PORTER	TX		07/20/2023		690		(28)			(28)		663	663			
100119467	AZUSA	CA		07/31/2023		31,896		(381)			(381)		31,516	31,516			
100137773	KISSIMMEE	FL		12/08/2023		699		(2)			(2)		697	697			
100144420	WOLFFORTH	TX		03/07/2024		906		(39)			(39)		867	867			
100109666	BLAINE	WA		06/16/2023		8		(8)			(8)						
100140110	BRADENTON	FL		01/09/2024		839		(47)			(47)		793	793			
100156916	DUBLIN	GA		06/27/2024		(226)		814			814		588	588			
100166036	WATERBURY	CT		09/06/2024		1,453		(43)			(43)		1,410	1,410			
100174595	TAFT	CA		10/31/2024		318		(61)			(61)		257	257			
100135717	PALM DESERT	CA		11/10/2023		732		50			50		782	782			
100173091	LAKE HARMONY	PA		10/30/2024		19,087		(559)			(559)		18,528	18,528			
100102917	KISSIMMEE	FL		06/22/2023		641		(62)			(62)		579	579			
100119330	EAST BRIDGEWATER	MA		07/31/2023		961		27			27		988	988			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114796	BERLIN	MD		07/10/2023		1,560		(17)			(17)		1,543	1,543			
100171686	DANVILLE	KY		10/16/2024		474		(37)			(37)		437	437			
100011393	ROSLINDALE	MA		12/23/2016		1,013		487			487		1,501	1,501			
100169922	OSWEGO	IL		11/08/2024		735		(60)			(60)		675	675			
100182299	NAPLES	FL		12/12/2024		835		53			53		888	888			
100140258	TAMPA	FL		01/18/2024		717		(18)			(18)		698	698			
100139505	CHAPEL HILL	TN		12/28/2023		663		(35)			(35)		628	628			
100137047	LENOIR CITY	TN		11/28/2023		698		4			4		703	703			
100102959	PHOENIX	AZ		06/22/2023		740		(92)			(92)		649	649			
100148152	SAN MARCOS	TX		05/15/2024		744		(57)			(57)		688	688			
100180886	UNITED KINGDOM	GBR		11/27/2024		43							43	43			
100132701	LAS VEGAS	NV		11/03/2023		15		643			643		657	657			
100156339	LAWRENCEVILLE	GA		07/25/2024		503		(103)			(103)		400	400			
100134041	HIGHLAND MILLS	NY		10/25/2023		662		(52)			(52)		610	610			
100170251	MUSKEGO	WI		10/08/2024		774		(66)			(66)		708	708			
100100560	WILLIS	TX		04/27/2023		678		(184)			(184)		494	494			
100156434	LEHIGH ACRES	FL		06/24/2024		758		(13)			(13)		745	745			
100071568	STERLING	VA		10/14/2021		1,659		(87)			(87)		1,572	1,572			
100144816	UNITED KINGDOM	GBR		03/12/2024		59		(59)			(59)						
100175059	GLEN BURNIE	MD		11/05/2024		729		(7)			(7)		722	722			
100146931	WINSTON	OR		03/26/2024		663		(58)			(58)		605	605			
100138078	KNIGHTDALE	NC		12/13/2023		421		(69)			(69)		352	352			
100144817	UNITED KINGDOM	GBR		03/12/2024		59		(59)			(59)						
100185477	DENTON	TX		12/20/2024		1,003		56			56		1,059	1,059			
100151210	NEPTUNE	NJ		05/10/2024		750		41			41		791	791			
100175098	SPRING	TX		11/05/2024		746		(101)			(101)		645	645			
100139079	COLLEGEVILLE	PA		12/28/2023		3,174		(24)			(24)		3,150	3,150			
100167660	SURPRISE	AZ		09/19/2024		458		25			25		483	483			
100090879	POINCIANA	FL		01/31/2023		851		39			39		890	890			
100162649	BUFORD	GA		08/12/2024		875		59			59		934	934			
100131950	PANAMA CITY BEACH	FL		10/13/2023		787		50			50		837	837			
100166471	NEW HAVEN	CT		10/31/2024		761		(122)			(122)		639	639			
100010768	BIRMINGHAM	AL		12/23/2016		4,206		340			340		4,546	4,546			
100156506	BUCKEYE	AZ		06/24/2024		649		(41)			(41)		609	609			
100053731	BOWIE	MD		03/23/2021		2,384		(164)			(164)		2,220	2,220			
100131956	ORO VALLEY	AZ		10/13/2023		726		(29)			(29)		698	698			
100110184	CLERMONT	FL		06/30/2023		735		6			6		741	741			
100100558	WILLIS	TX		04/27/2023		677		(183)			(183)		494	494			
100134802	ORLANDO	FL		10/30/2023		(8,967)		(49)			(49)	9,596	580	592	12		12
100166427	HOUSTON	TX		10/31/2024		7,553		(418)			(418)		7,135	7,135			
100144187	KISSIMMEE	FL		03/07/2024		713		(21)			(21)		692	692			
100115817	SANTA ROSA BEACH	FL		07/20/2023		(8,794)		(49)			(49)	9,595	751	764	12		12
100076720	GLENDALE	AZ		12/30/2021		1,562		(105)			(105)		1,457	1,457			
100142074	CYPRESS	TX		02/29/2024		675		(37)			(37)		638	638			
100148027	DAWSONVILLE	GA		04/10/2024		855		60			60		916	916			
100083232	ATWATER	CA		05/10/2022		1,163		(51)			(51)		1,112	1,112			
100152269	SANFORD	NC		05/17/2024		787		43			43		830	830			
100164117	NORTH PORT	FL		08/21/2024		(29)		29			29						
100169081	CAMDEN WYOMING	DE		09/27/2024		3,221		(116)			(116)		3,105	3,105			
100073544	PACOIMA	CA		11/19/2021		1,600		(7)			(7)		1,593	1,593			
100109857	WATERBURY	CT		06/22/2023		(195)		834			834		639	639			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182319	SOMERSET	NJ		12/12/2024		512		(21)			(21)		491	491			
100110023	CINCINNATI	OH		06/23/2023		443		(92)			(92)		351	351			
100181877	PHOENIX	AZ		12/12/2024		747		(17)			(17)		729	729			
100156914	DUBLIN	GA		06/27/2024		(226)		814			814		588	588			
100147873	STEPHENS CITY	VA		04/08/2024		839		9			9		848	848			
100143893	ACWORTH	GA		03/06/2024		665		(89)			(89)		576	576			
100109348	MELISSA	TX		06/12/2023		772		(34)			(34)		738	738			
100031195	COVINA	CA		03/29/2019		1,239		415			415		1,654	1,654			
100029593	GAITHERSBURG	MD		10/26/2018		1,112		140			140		1,252	1,252			
100185442	CINCINNATI	OH		12/20/2024		749		(4)			(4)		746	746			
100144176	LIBERTY HILL	TX		03/07/2024		780		11			11		791	791			
100114812	MAGGIE VALLEY	NC		07/10/2023		939		19			19		959	959			
100152193	GEORGETOWN	TX		05/17/2024		786		44			44		830	830			
100148233	CLINTON	MD		04/12/2024		2,003		(7)			(7)		1,996	1,996			
100091411	FLAGLER BEACH	FL		02/22/2023		764		(15)			(15)		748	748			
100137511	LAKE ARROWHEAD	CA		01/11/2024		559		(63)			(63)		497	497			
100136418	CYPRESS	TX		11/20/2023		1,081		251			251		1,332	1,332			
100148917	DURHAM	NC		04/17/2024		848		83			83		931	931			
100128148	KILL DEVIL HILLS	NC		09/18/2023		2,143		(6)			(6)		2,136	2,136			
100147276	KENNEWICK	WA		03/28/2024		698		(42)			(42)		656	656			
100101689	VICTORVILLE	CA		03/31/2023		649		(50)			(50)		600	600			
100065168	FRESNO	CA		07/14/2021		1,709		(90)			(90)		1,619	1,619			
100127590	ROCKLEDGE	FL		09/08/2023		743		(21)			(21)		721	721			
100147768	LAS VEGAS	NV		04/08/2024		(11,497)		(43)			(43)	13,144	1,605	1,578	(26)		(26)
100079952	ODENTON	MD		04/25/2022		2,168		(140)			(140)		2,028	2,028			
100146969	RICHARDSON	TX		03/26/2024		739		(35)			(35)		704	704			
100168311	SNELLVILLE	GA		09/20/2024		196		27			27		222	222			
100048580	FONTANA	CA		11/20/2020		1,301		(255)			(255)		1,046	1,046			
100102929	KEAAU	HI		06/22/2023		703		(118)			(118)		585	585			
100065393	CHANDLER	AZ		07/28/2021		1,650		(112)			(112)		1,537	1,537			
100071687	TULARE	CA		10/14/2021		1,620		(138)			(138)		1,481	1,481			
100114974	DRIPPING SPRINGS	TX		07/14/2023		872		45			45		917	917			
100103725	ORLANDO	FL		05/08/2023		(18)		18			18						
100143764	GARLAND	TX		04/05/2024		556		(75)			(75)		481	481			
100127614	GREELEY	CO		09/08/2023		728		(26)			(26)		703	703			
100088812	HEMET	CA		11/15/2022		9,976		(310)			(310)		9,666	9,666			
100119112	KATY	TX		07/28/2023		878		377			377		1,254	1,254			
100144145	KISSIMMEE	FL		03/07/2024		745		(44)			(44)		701	701			
100186218	PALM BAY	FL		12/27/2024		391		(67)			(67)		323	323			
100128445	HUNTINGTON STATION	NY		09/15/2023		634		(71)			(71)		563	563			
100091418	LOS ANGELES	CA		02/22/2023		2,241		134			134		2,375	2,375			
100086933	CENTRAL ISLIP	NY		10/24/2022		2,933		159			159		3,092	3,092			
100081605	SOUTH OZONE PARK	NY		03/24/2022		1,251		(53)			(53)		1,199	1,199			
100080464	WINTER HAVEN	FL		03/10/2022		1,249		(79)			(79)		1,171	1,171			
100136523	PRESCOTT	AZ		11/20/2023		831		142			142		973	973			
100153646	LANCASTER	TX		05/31/2024		535		(75)			(75)		460	460			
100108259	YORKVILLE	IL		05/24/2023		6,177		(177)			(177)		6,000	6,000			
100157625	MASSAPEQUA	NY		06/28/2024		1,841		(157)			(157)		1,685	1,685			
100176076	WILMINGTON	DE		12/20/2024		394		(61)			(61)		333	333			
100161764	HACKETTSTOWN	NJ		07/31/2024		(502)		1,163			1,163		661	661			
100162698	DALLAS	GA		08/12/2024		851		51			51		902	902			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100127532	MURFREESBORO	TN		09/08/2023		969		142			142		1,111	1,111			
100144108	MCKINNEY	TX		03/07/2024		710		(18)			(18)		692	692			
100182511	LOUISBURG	NC		12/12/2024		531		4			4		535	535			
100135708	MEBANE	NC		11/10/2023		735		149			149		884	884			
100168566	GUYTON	GA		09/25/2024		733		(62)			(62)		671	671			
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		714		(70)			(70)		645	645			
100133900	PHILADELPHIA	PA		11/29/2023		600		46			46		646	646			
100149103	FITCHBURG	MA		04/19/2024		646		(82)			(82)		564	564			
100149924	BRADENTON	FL		04/29/2024		694		(85)			(85)		610	610			
100148445	BREMERTON	WA		04/12/2024		783		(28)			(28)		755	755			
100132785	PLANTATION	FL		11/03/2023		(13)		13			13						
100103258	PALM DESERT	CA		04/27/2023		726		(102)			(102)		624	624			
100131981	TURLOCK	CA		10/13/2023		678		(47)			(47)		631	631			
100161085	PEMBROKE PINES	FL		07/24/2024		1,277		(49)			(49)		1,228	1,228			
100136421	HENDERSON	NV		11/20/2023		697		65			65		762	762			
100132103	CAPE CORAL	FL		10/13/2023		478		39			39		517	517			
100182603	EDMOND	OK		12/12/2024		547		54			54		602	602			
100170183	CLAYTON	NC		10/08/2024		788		(65)			(65)		723	723			
100156863	COLUMBUS	OH		06/27/2024		(8,804)		(29)			(29)	9,546	712	683	(29)		(29)
100132269	MONTGOMERY CENTER	VT		10/13/2023		736		(37)			(37)		698	698			
100152458	SPRING HOPE	NC		05/16/2024		683		(91)			(91)		591	591			
100163241	FARMINGTON	NH		08/13/2024		5,082		(88)			(88)		4,994	4,994			
100140135	LEHI	UT		01/09/2024		717		(48)			(48)		669	669			
100025317	LA PUENTE	CA		09/20/2018		952		31			31		983	983			
100171261	STOCKTON	CA		10/16/2024		801		9			9		810	810			
100147724	ARLINGTON	TX		04/05/2024		679		(100)			(100)		578	578			
100151047	MUNDELEIN	IL		05/08/2024		906		93			93		998	998			
100162592	DAWSONVILLE	GA		08/12/2024		1,682		(36)			(36)		1,646	1,646			
100186503	RIO RANCHO	NM		12/30/2024		482		(47)			(47)		435	435			
100156226	JENSEN BEACH	FL		06/20/2024		708		(61)			(61)		647	647			
100012916	SANTA ROSA	CA		05/25/2017		85		448			448		534	534			
100127544	VOLCANO	HI		09/08/2023		889		44			44		933	933			
100079277	PENSACOLA BEACH	FL		02/28/2022		4,780		(151)			(151)		4,629	4,629			
100120417	LUSBY	MD		08/18/2023		181		(29)			(29)		152	152			
100086562	HIGHLAND PARK	IL		09/30/2022		577		(6)			(6)		571	571			
100156529	HENDERSON	NV		06/24/2024		843		71			71		914	914			
100081247	PLACENTIA	CA		03/18/2022		1,535		38			38		1,572	1,572			
100116325	FRANKLIN SQUARE	NY		07/20/2023		1,855		1,030			1,030		2,885	2,885			
100132711	DENVER	CO		11/03/2023		439		29			29		468	468			
100139254	PALM BEACH GARDENS	FL		12/28/2023		833		(36)			(36)		797	797			
100162558	MANOR	TX		08/12/2024		821		(6)			(6)		814	814			
100143217	CAPE CORAL	FL		02/16/2024		656		(49)			(49)		607	607			
100127608	POUGHKEEPSIE	NY		09/08/2023		811		39			39		850	850			
100147395	DACULA	GA		05/08/2024		56,625		(632)			(632)		55,993	55,993			
100169825	PEORIA	AZ		09/30/2024		406		7			7		413	413			
100108290	LAS VEGAS	NV		05/24/2023		(6)		6			6						
100048413	MIAMI	FL		11/20/2020		1,319		(124)			(124)		1,195	1,195			
100151111	ACWORTH	GA		05/08/2024		741		(55)			(55)		687	687			
100131860	ORLANDO	FL		10/06/2023		605		(41)			(41)		564	564			
100175924	FAIRBURN	GA		11/14/2024		858		164			164		1,022	1,022			
100166994	TAMARAC	FL		09/13/2024		(8,646)		(4)			(4)	9,539	889	835	(54)		(54)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012150	EAST BOSTON	MA		03/08/2017		1,063		265			265		1,328	1,328			
100117314	LOS ANGELES	CA		07/20/2023		913		1,374			1,374		2,287	2,287			
100142065	RICHMOND	TX		02/29/2024		677		(43)			(43)		635	635			
100166279	CHESTER	VA		09/09/2024		705		(49)			(49)		655	655			
100138150	DANIA BEACH	FL		12/14/2023		603		12			12		615	615			
100147524	CAPE CORAL	FL		04/03/2024		12		(12)			(12)						
100140515	YOUNGSVILLE	NC		01/19/2024		886		14			14		900	900			
100157973	KIRKLAND	WA		07/09/2024		55,649		762			762		56,411	56,411			
100165166	UNITED KINGDOM	GBR		08/27/2024		75							75	75			
100153352	LORDS VALLEY	PA		05/30/2024		712		(36)			(36)		676	676			
100142711	DALLAS	GA		02/08/2024		934		74			74		1,008	1,008			
100132046	JOSHUA TREE	CA		10/13/2023		716		(23)			(23)		692	692			
100161162	CORAL SPRINGS	FL		07/24/2024		1,354		(88)			(88)		1,266	1,266			
100141556	SAN BERNARDINO	CA		01/30/2024		463		(30)			(30)		433	433			
100120080	WOODBRIDGE	NJ		08/11/2023		3,947		(22)			(22)		3,925	3,925			
100027963	PLYMOUTH	MA		10/26/2018		1,119		19			19		1,138	1,138			
100135728	NAPLES	FL		11/10/2023		622		37			37		660	660			
100099784	SCOTTSDALE	AZ		02/28/2023		4,994		(4,147)			(4,147)		847	847			
100159452	FREDERICK	CO		07/15/2024		785		(30)			(30)		755	755			
100169842	STOCKTON	CA		09/30/2024		715		(64)			(64)		650	650			
100055233	TEMECULA	CA		03/23/2021		246		260			260		506	506			
100181525	ORLANDO	FL		12/06/2024		693		(57)			(57)		636	636			
100151497	CANTON	GA		05/10/2024		695		(12)			(12)		683	683			
100153232	IRVING	TX		05/30/2024		1,794		9			9		1,804	1,804			
100149683	ANNA	TX		04/26/2024		798		(114)			(114)		684	684			
100132019	PANAMA CITY	FL		10/13/2023		688		11			11		699	699			
100137902	RIALTO	CA		12/08/2023		482		(16)			(16)		466	466			
100159428	RALEIGH	NC		07/15/2024		671		(60)			(60)		611	611			
100171816	GALVESTON	TX		10/17/2024		711		(81)			(81)		631	631			
100182191	CHRISTOVAL	TX		12/12/2024		235		(47)			(47)		188	188			
100161155	KYLE	TX		07/24/2024		696		(51)			(51)		645	645			
100062644	LINCOLN	CA		07/01/2021		2,365		(70)			(70)		2,295	2,295			
100169056	PHOENIX	AZ		09/27/2024		731		(62)			(62)		669	669			
100119209	MINNEAPOLIS	MN		07/31/2023		927		95			95		1,022	1,022			
100163185	ADELANTO	CA		08/13/2024		753		31			31		784	784			
100147523	CAPE CORAL	FL		04/03/2024		12		(12)			(12)						
100137411	CHARLOTTE	NC		01/11/2024		487		(93)			(93)		394	394			
100127547	COOPERSBURG	PA		09/08/2023		968		169			169		1,137	1,137			
100114500	VACAVILLE	CA		06/29/2023		399		923			923		1,322	1,322			
100156371	ROCKPORT	TX		07/25/2024		695		(57)			(57)		638	638			
100084618	FOLEY	AL		08/02/2022		952		33			33		985	985			
100153347	OCEAN CITY	MD		05/30/2024		702		(28)			(28)		674	674			
100143122	ACWORTH	GA		02/16/2024		664		(61)			(61)		603	603			
100173225	BRASELTON	GA		10/30/2024		582		(22)			(22)		560	560			
100180516	LAS VEGAS	NV		11/26/2024		477		4			4		481	481			
100152297	WESTAMPTON	NJ		05/17/2024		881		(37)			(37)		844	844			
100109879	BRENTWOOD	NY		06/22/2023		725		(36)			(36)		688	688			
100148222	FORNEY	TX		04/12/2024		697		(39)			(39)		658	658			
100119093	NEWARK	NJ		07/31/2023		763		(21)			(21)		742	742			
100133558	BLUE RIDGE	GA		10/23/2023		733		1			1		734	734			
100168039	LAUDERHILL	FL		09/20/2024		308		(23)			(23)		285	285			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155872	REDDING	CA		06/17/2024		679		(77)			(77)		602	602			
100158711	WENDELL	NC		07/10/2024		839		42			42		881	881			
100103000	PHILADELPHIA	PA		06/22/2023		707		(113)			(113)		594	594			
100160992	PACKWOOD	WA		07/24/2024		716		(58)			(58)		659	659			
100151921	BLOOMINGDALE	GA		07/10/2024		679		(3)			(3)		676	676			
100185440	PFLUGERVILLE	TX		12/20/2024		845		64			64		909	909			
100148419	MUNDELEIN	IL		04/12/2024		947		96			96		1,043	1,043			
100136204	SAVANNAH	GA		11/20/2023		703		40			40		743	743			
100164503	COOPERSBURG	PA		08/21/2024		865		75			75		940	940			
100109352	SCRANTON	PA		06/12/2023		840		(33)			(33)		807	807			
100080882	MANALAPAN	NJ		04/22/2022		1,415		(211)			(211)		1,204	1,204			
100139068	FALL RIVER	MA		12/28/2023		11,408		(158)			(158)		11,250	11,250			
100065300	LEANDER	TX		07/28/2021		1,636		(134)			(134)		1,502	1,502			
100165689	CONROE	TX		08/29/2024		780		(123)			(123)		657	657			
100117599	ELLICOTT CITY	MD		07/20/2023		1,048		15			15		1,064	1,064			
100169746	VALRICO	FL		09/30/2024		760		(62)			(62)		698	698			
100186384	HARTSVILLE	SC		12/30/2024		723		(28)			(28)		695	695			
100120981	ELLIJAY	GA		08/30/2023		708		34			34		743	743			
100114773	HEMET	CA		07/07/2023		768		(21)			(21)		747	747			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		315		(23)			(23)		291	291			
100135565	SAINT CLOUD	FL		11/13/2023		611		(9)			(9)		602	602			
100162635	NORTH BRUNSWICK	NJ		08/12/2024		650		(53)			(53)		597	597			
100147861	WESTAMPTON	NJ		04/08/2024		842		9			9		850	850			
100143590	JAMAICA	NY		02/21/2024		18,746		(256)			(256)		18,490	18,490			
100079723	GALLATIN	TN		04/08/2022		1,707		(187)			(187)		1,520	1,520			
100148055	CLIFFSIDE PARK	NJ		04/10/2024		36,755		(806)			(806)		35,949	35,949			
100161033	DEBARY	FL		07/24/2024		883		(51)			(51)		832	832			
100148503	MASCOTTE	FL		04/12/2024		719		(58)			(58)		661	661			
100170312	ROANOKE	TX		10/08/2024		90,269		(2,650)			(2,650)		87,619	87,619			
100100734	NORTH LAS VEGAS	NV		04/28/2023		1,583		283			283		1,866	1,866			
100150905	WILLIAMSBURG	VA		05/08/2024		717		(44)			(44)		673	673			
100110688	SAN ANTONIO	TX		08/11/2023		1,009		(202)			(202)		807	807			
100131979	PALISADE	CO		10/13/2023		715		(41)			(41)		674	674			
100166957	WILMINGTON	NC		09/13/2024		648		(36)			(36)		612	612			
100185348	AUSTIN	TX		12/20/2024		1,354		143			143		1,497	1,497			
100162580	DEBARY	FL		08/12/2024		1,771		(63)			(63)		1,709	1,709			
100152546	BATON ROUGE	LA		05/17/2024		625		4			4		629	629			
100153900	LOMPOC	CA		06/05/2024		582		(20)			(20)		563	563			
100110603	GULFPORT	FL		06/30/2023		1,241		25			25		1,266	1,266			
100065724	NEWARK	NJ		07/28/2021		1,608		(79)			(79)		1,529	1,529			
100048189	FRESH MEADOWS	NY		11/20/2020		2,702		(355)			(355)		2,348	2,348			
100142863	POWDER SPRINGS	GA		02/08/2024		631		(158)			(158)		473	473			
100151512	KISSIMMEE	FL		05/10/2024		761		(6)			(6)		755	755			
100029517	LOS ANGELES	CA		10/26/2018		1,423		(17)			(17)		1,406	1,406			
100180375	FRISCO	TX		11/25/2024		855		16			16		871	871			
100165560	TACOMA	WA		08/29/2024		2,260		(79)			(79)		2,182	2,182			
100162657	CAPE CORAL	FL		08/12/2024		911		126			126		1,037	1,037			
100156162	NIBLEY	UT		06/20/2024		696		(46)			(46)		650	650			
100169205	MIAMI	FL		09/27/2024		273		(47)			(47)		226	226			
100067104	WASHINGTON	DC		08/02/2021		1,519		117			117		1,636	1,636			
100159508	VAN ALSTYNE	TX		07/15/2024		62,702		(1,641)			(1,641)		61,061	61,061			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161165	NILES	IL		07/25/2024		492		(45)			(45)		447	447			
100142547	GEORGETOWN	TX		02/08/2024		1,014		(26)			(26)		988	988			
100128343	VIRGINIA BEACH	VA		09/14/2023		(8,770)		(35)			(35)	9,543	738	709	(29)		(29)
100071998	PANAMA CITY BEACH	FL		10/29/2021		1,593		(104)			(104)		1,489	1,489			
100144677	UNITED KINGDOM	GBR		03/12/2024		(2,484)		2,589			2,589		105	105			
100130397	ATLANTA	GA		09/28/2023		543		(93)			(93)		450	450			
100071996	PANAMA CITY BEACH	FL		10/29/2021		1,590		(103)			(103)		1,486	1,486			
100138703	MELISSA	TX		02/02/2024		914		(152)			(152)		762	762			
100160197	WACO	TX		07/18/2024		698		(30)			(30)		668	668			
100065240	LAS VEGAS	NV		07/14/2021		1,736		(49)			(49)		1,687	1,687			
100166321	LAKE WORTH	FL		10/23/2024		681		(80)			(80)		601	601			
100181296	PHOENIX	AZ		12/06/2024		405		(76)			(76)		329	329			
100129577	MANTECA	CA		09/29/2023		816		(9)			(9)		807	807			
100182669	FRESNO	CA		12/12/2024		505		(18)			(18)		487	487			
100151564	MCKINNEY	TX		05/10/2024		707		(31)			(31)		676	676			
100162319	MIAMI GARDENS	FL		08/05/2024		1,347		(124)			(124)		1,223	1,223			
100119985	CINCINNATI	OH		08/11/2023		806		(6)			(6)		800	800			
100012301	BRISTOW	VA		04/28/2017		3,187		666			666		3,853	3,853			
100135319	CEDAR PARK	TX		11/13/2023		818		90			90		909	909			
100168426	DURHAM	NC		09/25/2024		772		(55)			(55)		717	717			
100102483	DEER PARK	IL		06/07/2023		2,177		(23)			(23)		2,154	2,154			
100135344	CHATTANOOGA	TN		11/13/2023		756		19			19		775	775			
100145117	UNITED KINGDOM	GBR		03/12/2024		107		(56)			(56)		51	51			
100119110	SUNLAND	CA		07/28/2023		913		274			274		1,187	1,187			
100132079	FRESNO	CA		10/13/2023		(12,094)		27			27	13,137	1,071	1,076	5		5
100165489	KILLEEN	TX		08/29/2024		4,217		(87)			(87)		4,130	4,130			
100053954	CRANFORD	NJ		03/23/2021		3,055		(261)			(261)		2,795	2,795			
100014089	UNIONDALE	NY		05/25/2017		1,194		237			237		1,431	1,431			
100128523	GRANTS PASS	OR		09/15/2023		610		(16)			(16)		594	594			
100169234	BATES CITY	MO		09/27/2024		505		(61)			(61)		444	444			
100081332	EL MONTE	CA		03/18/2022		1,808		15			15		1,823	1,823			
100155234	SARASOTA	FL		07/19/2024		716		(57)			(57)		658	658			
100141531	PHOENIX	AZ		01/30/2024		578		(80)			(80)		498	498			
100170108	DAWSONVILLE	GA		10/08/2024		758		(67)			(67)		691	691			
100170311	DAWSONVILLE	GA		10/08/2024		741		(67)			(67)		674	674			
100133793	LAVEEN	AZ		10/20/2023		11		(11)			(11)						
100109680	SILVERTON	OR		06/16/2023		470		(39)			(39)		431	431			
100132421	HOUSTON	TX		11/03/2023		673		68			68		741	741			
100135551	FORT LAUDERDALE	FL		11/13/2023		732		27			27		759	759			
100166138	NORTH RICHLAND HILLS	TX		09/09/2024		760		(56)			(56)		704	704			
100163186	FRESNO	CA		08/13/2024		722		47			47		769	769			
100168422	GASTONIA	NC		09/25/2024		722		(75)			(75)		648	648			
100151157	ZEPHYRHILLS	FL		05/09/2024		1,273		(150)			(150)		1,124	1,124			
100165310	LYNNWOOD	WA		08/29/2024		601		4			4		605	605			
100025552	ORLANDO	FL		09/20/2018		1,369		125			125		1,494	1,494			
100164799	HENDERSON	NV		08/26/2024		623		31			31		654	654			
100171948	FORT WORTH	TX		10/17/2024		774		(60)			(60)		714	714			
100119015	BALTIMORE	MD		07/27/2023		678		(66)			(66)		613	613			
100150252	S-GRAVENHAGE	NLD		04/29/2024													
100107975	BRADENTON	FL		05/22/2023		647		(28)			(28)		618	618			
100185375	BAYTOWN	TX		12/20/2024		834		71			71		905	905			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		987		(44)			(44)		943	943			
100166980	RIDGECREST	CA		09/13/2024		965		(86)			(86)		880	880			
100137345	FRESNO	CA		12/01/2023		565		(37)			(37)		528	528			
100148335	NORTH PORT	FL		04/12/2024		685		(10)			(10)		675	675			
100169804	DULUTH	GA		09/30/2024		727		(65)			(65)		662	662			
100080161	GALVESTON	TX		02/25/2022		3,392		(23)			(23)		3,369	3,369			
100147695	TAMPA	FL		04/05/2024		25,329		(534)			(534)		24,795	24,795			
100180270	CHICAGO	IL		11/25/2024		1,674		(17)			(17)		1,657	1,657			
100151205	BARSTOW	CA		05/10/2024		762		(17)			(17)		745	745			
100161363	CHARLOTTE	NC		07/25/2024		706		(64)			(64)		642	642			
100163137	GEORGETOWN	TX		08/13/2024		819		(30)			(30)		789	789			
100158872	VERO BEACH	FL		07/12/2024		717		(59)			(59)		658	658			
100110108	DORAL	FL		06/23/2023		863		34			34		897	897			
100144656	UNITED KINGDOM	GBR		03/12/2024		(2,497)		2,551			2,551		54	54			
100182638	SAINT AUGUSTINE	FL		12/12/2024		488		140			140		628	628			
100174775	SOUTH RIVER	NJ		10/31/2024		947		(79)			(79)		868	868			
100129729	GEORGETOWN	TX		09/29/2023		730		(41)			(41)		690	690			
100031313	SALINAS	CA		03/29/2019		1,655		312			312		1,967	1,967			
100014247	TAUNTON	MA		09/27/2017		(139)		1,050			1,050		911	911			
100025966	DELTONA	FL		09/20/2018		2,744		125			125		2,869	2,869			
100185400	CYPRESS	TX		12/20/2024		843		56			56		899	899			
100114822	MILLVILLE	DE		07/10/2023		854		118			118		972	972			
100150997	SOUTH ELGIN	IL		05/08/2024		724		(57)			(57)		667	667			
100141588	DAVENPORT	FL		01/30/2024		646		(24)			(24)		623	623			
100160155	NORTH CHARLESTON	SC		07/17/2024		1,217		(77)			(77)		1,140	1,140			
100147780	COLONIAL BEACH	VA		04/08/2024		751		13			13		764	764			
100131951	CAPE CORAL	FL		10/13/2023		504		(15)			(15)		489	489			
100134294	LEHIGH ACRES	FL		10/27/2023		693		(62)			(62)		631	631			
100024121	SOLDOTNA	AK		09/10/2018		1,578		(79)			(79)		1,499	1,499			
100128123	HERMITAGE	TN		09/08/2023		794		39			39		834	834			
100174883	SAVANNAH	GA		10/31/2024		350		(7)			(7)		343	343			
100117308	PATERSON	NJ		07/20/2023		869		932			932		1,801	1,801			
100155987	BLAINE	WA		06/18/2024		713		(73)			(73)		641	641			
100099966	BREMERTON	WA		03/28/2023		(3,429)		(108)			(108)	9,523	5,987	5,981	(6)		(6)
100164517	RALEIGH	NC		08/21/2024		3,871		(81)			(81)		3,790	3,790			
100152202	AUBREY	TX		05/17/2024		756		17			17		773	773			
100156854	MONROE	NY		06/27/2024		1,015		(35)			(35)		980	980			
100151743	LAS VEGAS	NV		05/10/2024		749		57			57		806	806			
100148868	DURHAM	NC		04/17/2024		912		187			187		1,099	1,099			
100057933	NEW ORLEANS	LA		06/30/2021		2,017		(143)			(143)		1,874	1,874			
100045635	FENTON	MI		11/25/2020		729		(176)			(176)		552	552			
100114894	NAMPA	ID		07/13/2023		3		(3)			(3)						
100013274	SOLEDAD	CA		05/25/2017		766		169			169		936	936			
100160078	LANCASTER	CA		07/17/2024		779		(18)			(18)		761	761			
100127521	AUBREY	TX		09/08/2023		717		(14)			(14)		703	703			
100162315	LILBURN	GA		08/05/2024		704		(49)			(49)		655	655			
100103595	RIVERSIDE	CA		05/08/2023		1,236		(94)			(94)		1,142	1,142			
100116618	MADERA	CA		07/20/2023		949		727			727		1,677	1,677			
100090264	VACAVILLE	CA		01/13/2023		4,697		(513)			(513)		4,184	4,184			
100164836	BUCKEYE	AZ		08/26/2024		1,009		(76)			(76)		933	933			
100084752	ROY	UT		08/02/2022		923		9			9		932	932			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150725	GILBERT	AZ		05/06/2024		937		194			194		1,131	1,131			
100063103	LEAGUE CITY	TX		07/01/2021		2,062		(42)			(42)		2,020	2,020			
100137014	GREENWOOD	IN		11/28/2023		659		(14)			(14)		644	644			
100027035	LAWNDALE	CA		09/26/2018		1,490		97			97		1,586	1,586			
100139951	PALMDALE	CA		01/09/2024		728		(28)			(28)		700	700			
100135181	SEVERN	MD		11/07/2023		1,466		(18)			(18)		1,448	1,448			
100130424	WEST PALM BEACH	FL		09/28/2023		875		6			6		881	881			
100127539	KATY	TX		09/08/2023		807		(18)			(18)		789	789			
100132298	MOORESVILLE	NC		10/13/2023		722		(24)			(24)		698	698			
100135300	CINCINNATI	OH		11/13/2023		730		47			47		777	777			
100110480	MODESTO	CA		06/30/2023		823		(44)			(44)		779	779			
100166983	SANTA ROSA	CA		09/13/2024		755		(51)			(51)		704	704			
100119332	DEBARY	FL		07/31/2023		722		(8)			(8)		715	715			
100148018	ORLANDO	FL		04/10/2024		688		(18)			(18)		669	669			
100152911	HOUSTON	TX		05/22/2024		269		(11)			(11)		258	258			
100186493	STAR	ID		12/30/2024		471		(63)			(63)		408	408			
100164353	BLOOMINGDALE	GA		08/21/2024		755		(24)			(24)		731	731			
100149887	OOLTEWAH	TN		04/29/2024		683		(53)			(53)		630	630			
100152967	TIETON	WA		06/27/2024		648		(134)			(134)		514	514			
100090012	SANTA MARIA	CA		01/13/2023		798		23			23		821	821			
100156349	DINUBA	CA		07/25/2024		637		(160)			(160)		477	477			
100013543	ROCKAWAY	NJ		05/25/2017		1,143		343			343		1,486	1,486			
100170411	LAS VEGAS	NV		10/09/2024		6		(6)			(6)						
100131680	ARVADA	CO		10/06/2023		876		190			190		1,065	1,065			
100131678	WARMINSTER	PA		10/06/2023		973		50			50		1,023	1,023			
100119459	VIRGINIA BEACH	VA		07/31/2023		734		(33)			(33)		701	701			
100138124	LEHIGH ACRES	FL		12/14/2023		612		46			46		658	658			
100147631	FORT WORTH	TX		04/04/2024		611		(68)			(68)		543	543			
100136284	WOODSTOCK	GA		11/20/2023		1,912		5			5		1,918	1,918			
100140372	WESTFIELD	IN		01/18/2024		914		32			32		946	946			
100180228	HIXSON	TN		11/25/2024		841		34			34		875	875			
100159422	MERIDIAN	ID		07/15/2024		707		(69)			(69)		638	638			
100168423	RIDGELAND	SC		09/25/2024		633		(65)			(65)		568	568			
100156526	NORTH LAS VEGAS	NV		06/24/2024		843		64			64		906	906			
100175309	CHARLOTTE	NC		11/05/2024		731		(30)			(30)		701	701			
100169274	SAINT JOHN	IN		09/27/2024		778		(101)			(101)		678	678			
100071618	HAWTHORNE	CA		10/14/2021		1,620		(128)			(128)		1,491	1,491			
100128230	OXFORD	MA		09/14/2023		484		(30)			(30)		454	454			
100138965	BROOKLYN	NY		12/21/2023		14,237		452			452		14,689	14,689			
100155217	SANFORD	FL		07/19/2024		348		(106)			(106)		242	242			
100100774	NEW MILFORD	CT		04/28/2023		1,302		155			155		1,457	1,457			
100081413	LAS VEGAS	NV		03/18/2022		1,555		96			96		1,651	1,651			
100065177	MISSION VIEJO	CA		07/14/2021		(7,829)		(84)			(84)	9,496	1,583	1,599	16		16
100065180	PHOENIX	AZ		07/14/2021		1,683		(84)			(84)		1,599	1,599			
100116903	TIVERTON	RI		07/20/2023		715		22			22		737	737			
100138011	CONROE	TX		12/13/2023		594		(53)			(53)		541	541			
100141747	LONG BEACH	CA		01/30/2024		574		(69)			(69)		505	505			
100136268	AVONDALE	AZ		11/20/2023		861		(33)			(33)		828	828			
100129359	NORTH PORT	FL		09/25/2023		438		4			4		442	442			
100055687	SPRING VALLEY	CA		03/23/2021		1,221		(172)			(172)		1,049	1,049			
100137734	FLORIDA CITY	FL		12/08/2023		788		44			44		831	831			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014087	SAINT HELENS	OR		05/25/2017		1,032		12			12		1,044	1,044			
100156905	PHILADELPHIA	PA		06/27/2024		636		(36)			(36)		601	601			
100164476	CONCORD	NC		08/21/2024		715		(25)			(25)		690	690			
100100038	DAVENPORT	FL		03/28/2023		553		(91)			(91)		461	461			
100144197	GREENSBORO	NC		03/07/2024		803		64			64		867	867			
100150472	TOLLESON	AZ		05/03/2024		2,292		324			324		2,616	2,616			
100135626	JACKSONVILLE	NC		11/09/2023		482		(54)			(54)		428	428			
100138405	PHILADELPHIA	PA		12/18/2023		585		(62)			(62)		523	523			
100088224	HOLLYWOOD	FL		10/17/2022		524		(49)			(49)		474	474			
100186744	PHOENIX	AZ		12/31/2024		700		(52)			(52)		648	648			
100150854	ROCKWALL	TX		05/08/2024		698		(32)			(32)		667	667			
100149452	LAWRENCEVILLE	GA		04/24/2024		726		(59)			(59)		668	668			
100181376	BUCKEYE	AZ		12/06/2024		528		(51)			(51)		477	477			
100133463	DECATUR	GA		10/19/2023		661		(54)			(54)		607	607			
100101655	LANCASTER	CA		04/26/2023		940		67			67		1,007	1,007			
100157828	TAMPA	FL		08/01/2024		638		(73)			(73)		565	565			
100153631	DAWSONVILLE	GA		05/31/2024		(6)		6			6						
100165471	ROUND ROCK	TX		08/29/2024		887		50			50		937	937			
100128093	WHITE HOUSE	TN		09/08/2023		960		106			106		1,066	1,066			
100175112	BAKERSFIELD	CA		11/05/2024		859		(80)			(80)		780	693		(87)	(87)
100142642	FRESNO	CA		02/08/2024		790		(25)			(25)		765	765			
100161549	DURHAM	NC		07/30/2024		3,347		(114)			(114)		3,232	3,232			
100167560	RICHMOND	TX		09/19/2024		631		(114)			(114)		517	517			
100091576	PAYSON	UT		03/07/2023		596		(40)			(40)		556	556			
100165416	NEW ORLEANS	LA		08/29/2024		701		(43)			(43)		658	658			
100148020	PITTSBORO	NC		04/10/2024		1,759		96			96		1,855	1,855			
100144370	HENDERSON	NV		03/07/2024		876		8			8		884	884			
100054065	LOS ANGELES	CA		03/23/2021		1,276		(209)			(209)		1,067	1,067			
100149387	CONROE	TX		04/24/2024		1,108		100			100		1,208	1,208			
100164514	MABLETON	GA		08/21/2024		990		(121)			(121)		869	869			
100143802	CARMEL	IN		02/28/2024		563		(117)			(117)		445	445			
100120923	SANTA ROSA BEACH	FL		08/30/2023		727		(23)			(23)		704	704			
100158408	UNITED KINGDOM	GBR		07/09/2024		(2,846)		2,846			2,846						
100132005	CUMMING	GA		10/13/2023		724		17			17		741	741			
100150984	GLENDALE	AZ		05/08/2024		763		(13)			(13)		750	750			
100170424	FORNEY	TX		10/09/2024		731		(11)			(11)		720	720			
100157010	UNITED KINGDOM	GBR		06/27/2024		43							43	43			
100127617	OCEAN CITY	MD		09/08/2023		776		(28)			(28)		749	749			
100109742	FONTANA	CA		06/16/2023		1,598		(115)			(115)		1,483	1,483			
100155936	MCKINNEY	TX		06/17/2024		717		(50)			(50)		667	667			
100145147	UNITED KINGDOM	GBR		03/12/2024		117		1,211			1,211		1,328	1,328			
100011813	NAPERVILLE	IL		03/08/2017		845		384			384		1,229	1,229			
100133564	SAVANNAH	GA		10/23/2023		683		20			20		702	702			
100145842	COLFAX	WI		03/15/2024		5,991		(156)			(156)		5,835	5,835			
100114819	FORT LAUDERDALE	FL		07/10/2023		963		39			39		1,002	1,002			
100144196	CHARLOTTE	NC		03/07/2024		1,522		(69)			(69)		1,453	1,453			
100092008	NEWARK	NJ		02/09/2023		686		(45)			(45)		642	642			
100115889	CORPUS CHRISTI	TX		07/20/2023		1,186		(39)			(39)		1,146	1,146			
100156575	STALLINGS	NC		06/24/2024		739		(22)			(22)		718	718			
100120590	LAS VEGAS	NV		08/18/2023		811		(25)			(25)		786	786			
100115597	POMPANO BEACH	FL		07/19/2023		600		(18)			(18)		581	581			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182146	WINTER HAVEN	FL		12/12/2024		507		(30)			(30)		478	478			
100135960	GRAND JUNCTION	CO		11/16/2023		641		(83)			(83)		558	558			
100025678	ESCONDIDO	CA		09/20/2018		960		123			123		1,083	1,083			
100026660	SAN FERNANDO	CA		09/26/2018		1,267		34			34		1,301	1,301			
100135283	DAVENPORT	FL		11/08/2023		717		73			73		790	790			
100079708	KIHEI	HI		04/25/2022		1,331		(105)			(105)		1,226	1,226			
100165148	UNITED KINGDOM	GBR		08/27/2024		73							73	73			
100159377	DALLAS	GA		07/15/2024		853		38			38		891	891			
100066882	WASHINGTON	DC		08/02/2021		2,381		(12)			(12)		2,369	2,369			
100088223	KENVIL	NJ		10/17/2022		848		(37)			(37)		811	811			
100132303	MELISSA	TX		10/13/2023		2,628		69			69		2,696	2,696			
100151797	PEARLAND	TX		05/10/2024		812		(136)			(136)		676	676			
100154127	SAINT PETERSBURG	FL		07/11/2024		2,615		(75)			(75)		2,541	2,541			
100135049	ORLANDO	FL		11/01/2023		626		31			31		657	657			
100116690	FORT WASHINGTON	MD		07/20/2023		(2,120)		3,747			3,747		1,628	1,628			
100119730	PATERSON	NJ		08/08/2023		64		508			508		572	572			
100026735	ANAHEIM	CA		09/26/2018		981		195			195		1,177	1,177			
100129449	GREENVILLE	SC		09/29/2023		885		111			111		996	996			
100173800	FORT MYERS	FL		10/30/2024		673		(19)			(19)		653	653			
100161893	ELKRIDGE	MD		07/31/2024		701		(77)			(77)		624	624			
100175119	FRESNO	CA		11/05/2024		1,352		(127)			(127)		1,225	1,225			
100089947	LAS VEGAS	NV		01/26/2023		994		(110)			(110)		884	884			
100119338	MORRISVILLE	NC		07/31/2023		960		6			6		966	966			
100158153	BOTHELL	WA		07/09/2024		6,223		(246)			(246)		5,977	5,977			
100011307	VISTA	CA		12/23/2016		1,358		373			373		1,731	1,731			
100112731	ST LOUIS	MO		06/29/2023		2,563		176			176		2,739	2,739			
100054741	SPRINGFIELD	VA		03/23/2021		2,583		(238)			(238)		2,345	2,345			
100173149	MINNEAPOLIS	MN		10/30/2024		1,181		(84)			(84)		1,097	1,097			
100120730	SAN ANTONIO	TX		08/25/2023		498		81			81		580	580			
100134573	LAS VEGAS	NV		10/30/2023		569		(49)			(49)		520	520			
100142433	NEW ORLEANS	LA		03/08/2024		731		(87)			(87)		644	644			
100024901	GARDEN GROVE	CA		09/20/2018		717		234			234		951	951			
100091383	HICKORY HILLS	IL		02/22/2023		1,003		39			39		1,042	1,042			
100171849	LAS VEGAS	NV		10/17/2024		2,314		(53)			(53)		2,262	2,262			
100138648	RICHMOND	VA		02/02/2024		369		(100)			(100)		269	269			
100138104	NORTH FORT MYERS	FL		12/14/2023		203		191			191		394	394			
100114612	ELLIJAY	GA		06/29/2023		832		28			28		860	860			
100132056	TAMPA	FL		10/13/2023		838		41			41		879	879			
100164111	CHICAGO	IL		08/21/2024		32		(32)			(32)						
100031490	SANTA ANA	CA		03/29/2019		1,828		99			99		1,927	1,927			
100172389	SANTA ROSA BEACH	FL		10/23/2024		104,990		(3,985)			(3,985)		101,005	101,005			
100166108	CONYERS	GA		09/09/2024		1,012		(51)			(51)		961	961			
100160604	MYRTLE BEACH	SC		07/19/2024		755		1			1		755	755			
100110215	OGDEN	UT		06/30/2023		796		12			12		808	808			
100061047	HEMET	CA		06/01/2021		7		(7)			(7)						
100030732	MOLT	MT		04/09/2019		660		57			57		717	717			
100028780	PALMDALE	CA		10/26/2018		959		(94)			(94)		865	865			
100164347	WESLEY CHAPEL	FL		08/21/2024		147,398		(1,391)			(1,391)		146,008	146,008			
100161753	HACKETTSTOWN	NJ		07/31/2024		(278)		1,150			1,150		872	872			
100176839	EAGLE LAKE	FL		11/15/2024		530		(73)			(73)		457	457			
100090108	FORT MILL	SC		01/13/2023		612		(70)			(70)		542	542			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089248	NEW BRITAIN	CT		01/26/2023		747		(112)			(112)		635	635			
100173718	BRADENTON	FL		10/30/2024		406		(80)			(80)		326	326			
100115313	PALM COAST	FL		07/17/2023		786		(20)			(20)		766	766			
100146980	HENRICO	VA		03/26/2024		778		3			3		781	781			
100137900	METHUEN	MA		12/08/2023		489		(64)			(64)		425	425			
100157917	WILLOUGHBY	OH		07/09/2024		669		(11)			(11)		658	658			
100175945	FORNEY	TX		11/14/2024		612		(96)			(96)		516	516			
100139328	LAS VEGAS	NV		12/28/2023		449		122			122		571	571			
100158878	LEXINGTON	SC		07/12/2024		664		(70)			(70)		594	594			
100141523	ATLANTA	GA		01/30/2024		570		(71)			(71)		498	498			
100155908	SCRANTON	PA		06/17/2024		718		(52)			(52)		665	665			
100152619	HARTFORD	CT		05/17/2024		2,117		(12)			(12)		2,105	2,105			
100115733	WEST HAVEN	CT		07/20/2023		845		34			34		879	879			
100152533	ARLINGTON	TX		05/17/2024		703		60			60		764	764			
100112899	LONG BEACH	CA		06/29/2023		392		242			242		634	634			
100030696	MIAMI	FL		04/09/2019		1,341		624			624		1,965	1,965			
100182256	MONROE	NC		12/12/2024		858		167			167		1,025	1,025			
100115667	LINCOLN CITY	OR		07/20/2023		2,094		53			53		2,147	2,147			
100101521	FREDERICK	CO		04/26/2023		1,102		250			250		1,353	1,353			
100182359	WAXAHACHIE	TX		12/12/2024		477		(40)			(40)		436	436			
100182221	SPRING LAKE	MI		12/12/2024		468		(43)			(43)		425	425			
100173481	RICHMOND	VA		10/29/2024		710		(75)			(75)		635	635			
100145550	UNITED KINGDOM	GBR		03/12/2024		60		(24)			(24)		36	36			
100172313	HAMDEN	CT		10/21/2024		728		(28)			(28)		700	700			
100145132	UNITED KINGDOM	GBR		03/12/2024		(4,005)		4,005			4,005						
100162900	TUCSON	AZ		08/12/2024		894		108			108		1,002	1,002			
100149133	BAKERSFIELD	CA		04/22/2024		443		(70)			(70)		373	373			
100153781	AMSTELVEEN	NLD		05/30/2024													
100167640	DAYTONA BEACH	FL		09/19/2024		636		(118)			(118)		518	518			
100168289	TOLLESON	AZ		09/20/2024		208		13			13		221	221			
100144429	NEW BEDFORD	MA		03/07/2024		958		(75)			(75)		883	883			
100142639	BRADENTON	FL		02/08/2024		724		(64)			(64)		660	660			
100128021	CHAPMANSBORO	TN		09/08/2023		845		45			45		890	890			
100161038	CHARLEVOIX	MI		07/24/2024		705		(70)			(70)		634	634			
100149804	GARLAND	TX		04/26/2024		716		(140)			(140)		576	576			
100120621	BALTIMORE	MD		08/18/2023		745		(9)			(9)		736	736			
100099588	PHOENIX	AZ		04/06/2023		827		(88)			(88)		739	739			
100173233	LAS VEGAS	NV		10/30/2024		852		13			13		864	864			
100148838	CAPE CORAL	FL		04/17/2024		687		(80)			(80)		607	607			
100151432	MELBOURNE	FL		05/10/2024		697		(46)			(46)		651	651			
100031107	BRENTWOOD	CA		03/29/2019		1,080		(104)			(104)		976	976			
100151028	BUFORD	GA		05/08/2024		894		98			98		992	992			
100120712	MOORESVILLE	NC		08/25/2023		504		72			72		576	576			
100169101	ORLANDO	FL		09/27/2024		699		(69)			(69)		630	630			
100151514	LAVEEN	AZ		05/10/2024		761		(15)			(15)		746	746			
100026090	LOS ANGELES	CA		09/20/2018		2,260		39			39		2,299	2,299			
100128171	MISSOURI CITY	TX		09/18/2023		1,021		35			35		1,056	1,056			
100081501	LINCOLN	CA		03/18/2022		1,507		50			50		1,558	1,558			
100167070	AVENTURA	FL		09/13/2024		4,213		(311)			(311)		3,901	3,901			
100115308	INDIO	CA		07/17/2023		638		(33)			(33)		604	604			
100151646	SEQUIM	WA		05/10/2024		749		(24)			(24)		725	725			

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100156077	SMITHFIELD	RI		06/18/2024		584		(97)			(97)		487	487			
100133762	NAVARRE	FL		10/23/2023		706		(18)			(18)		689	689			
100050033	PARRISH	FL		11/20/2020		1,381		(184)			(184)		1,197	1,197			
100162320	CANTON	GA		08/06/2024		1,326		(103)			(103)		1,223	1,223			
100167455	SEBASTIAN	FL		09/16/2024		726		(68)			(68)		658	658			
100139370	WATERBURY	CT		12/28/2023		552		(33)			(33)		519	519			
100168775	MANCHESTER	NH		09/26/2024		(8,728)		(75)			(75)	9,470	666	667	1		1
100103019	HOMESTEAD	FL		06/22/2023		619		(85)			(85)		534	534			
100154503	SAN BERNARDINO	CA		06/14/2024		684		(108)			(108)		576	576			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		525		(51)			(51)		474	474			
100150996	CHARLOTTE	NC		05/08/2024		709		(64)			(64)		645	645			
100149808	PRINCETON	TX		04/26/2024		715		(19)			(19)		696	696			
100184633	WHITTIER	CA		12/17/2024		980		(137)			(137)		843	843			
100103505	FORT MYERS	FL		05/08/2023		937		(65)			(65)		872	872			
100135507	RIVERVIEW	FL		11/13/2023		632		(2)			(2)		630	630			
100029836	GROVELAND	FL		10/26/2018		800		157			157		957	957			
100127574	COOPERSBURG	PA		09/08/2023		964		162			162		1,127	1,127			
100057921	LOVELAND	CO		06/30/2021		1,685		(99)			(99)		1,586	1,586			
100136494	LOVELAND	CO		11/20/2023		1,602		374			374		1,976	1,976			
100139327	LAS VEGAS	NV		12/28/2023		447		124			124		571	571			
100148758	HANFORD	CA		04/17/2024		727		(55)			(55)		672	672			
100146882	MCKINNEY	TX		03/26/2024		1,443		(22)			(22)		1,421	1,421			
100158936	GUTHRIE	OK		07/12/2024		(8,645)		(74)			(74)	9,469	751	633	(118)		(118)
100099777	TRENTON	NJ		02/28/2023		700		(31)			(31)		669	669			
100076608	MESA	AZ		12/16/2021		1,543		(182)			(182)		1,361	1,361			
100146948	CELINA	TX		03/26/2024		1,490		31			31		1,521	1,521			
100141650	ANTIOCH	TN		01/30/2024		527		(19)			(19)		509	509			
100150519	OAKWOOD	GA		05/03/2024		1,567		63			63		1,630	1,630			
100110134	CINCINNATI	OH		06/29/2023		1,144		(107)			(107)		1,037	1,037			
100131721	ODENTON	MD		10/06/2023		(8,730)		46			46	9,489	804	789	(15)		(15)
100148534	MCKINNEY	TX		04/12/2024		775		(22)			(22)		753	753			
100086144	HERRIMAN	UT		10/07/2022		943		(10)			(10)		933	933			
100160870	HOWARD	OH		07/24/2024		(8,668)		(74)			(74)	9,468	726	632	(94)		(94)
100143331	PORTLAND	OR		02/16/2024		789		(35)			(35)		754	754			
100115749	HOUSTON	TX		07/20/2023		723		11			11		735	735			
100026125	LONG BEACH	CA		09/20/2018		1,546		(57)			(57)		1,488	1,488			
100109577	SARASOTA	FL		06/14/2023		169		20			20		189	189			
100115518	STOCKTON	CA		07/17/2023		771		48			48		819	819			
100175138	PALMDALE	CA		11/05/2024		714		(48)			(48)		666	666			
100173210	COLUMBIA	TN		10/30/2024		759		(74)			(74)		684	684			
100087521	MELROSE	MA		10/25/2022		1,167		77			77		1,244	1,244			
100138923	WALDEN	NY		12/21/2023		(4)		4			4						
100139993	OXFORD	AL		01/09/2024		578		(22)			(22)		556	556			
100172985	MONTGOMERY VILLAGE	MD		10/25/2024		907		(144)			(144)		764	764			
100164521	PENDERGRASS	GA		08/21/2024		841		36			36		877	877			
100170078	CONYERS	GA		10/08/2024		700		(85)			(85)		616	616			
100076510	ASHEVILLE	NC		12/21/2021		438		(65)			(65)		373	373			
100140595	BAKERSFIELD	CA		01/19/2024		745		(109)			(109)		636	636			
100029165	WOODLAND HILLS	CA		10/26/2018		1,756		147			147		1,903	1,903			
100173377	WICKENBURG	AZ		10/30/2024		761		(52)			(52)		709	709			
100140934	MADERA	CA		03/28/2024		625		(75)			(75)		550	550			

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100103061	IRVING	TX		06/22/2023		673		(98)			(98)		575	575			
100074228	LA CRESCENTA	CA		12/09/2021		1,661		25			25		1,685	1,685			
100155104	PINELLAS PARK	FL		07/19/2024		856		(10)			(10)		846	846			
100064496	PEEKSKILL	NY		07/01/2021		950		15			15		965	965			
100136354	BLUE SPRINGS	MO		11/20/2023		947		36			36		983	983			
100117720	PLANO	TX		07/20/2023		815		69			69		884	884			
100148187	PITTSBURGH	PA		04/12/2024		770		(27)			(27)		743	743			
100055754	CHANDLER	AZ		03/23/2021		1,131		(127)			(127)		1,004	1,004			
100076212	PATERSON	NJ		01/07/2022		1,612		(109)			(109)		1,503	1,503			
100161130	BUCKEYE	AZ		07/24/2024		914		109			109		1,023	1,023			
100026152	ARVERNE	NY		09/20/2018		(8,373)		203			203	9,452	1,282	1,247	(35)		(35)
100153250	AUSTIN	TX		05/30/2024		777		42			42		819	819			
100150543	FREDERICK	MD		05/03/2024		848		65			65		913	913			
100182091	APEX	NC		12/12/2024		828		74			74		902	902			
100130382	BRIDGEPORT	CT		09/28/2023		983		(104)			(104)		879	879			
100179530	DENTON	TX		11/21/2024		(8,587)		(17)			(17)	9,406	801	765	(37)		(37)
100165389	SAVANNAH	GA		08/29/2024		708		(37)			(37)		671	671			
100011138	IRVINE	CA		12/23/2016		1,562		175			175		1,737	1,737			
100133666	DURHAM	NC		10/23/2023		1,510		72			72		1,582	1,582			
100155109	PORT ST JOE	FL		07/19/2024		1,063		(97)			(97)		967	967			
100065686	SAN BERNARDINO	CA		07/28/2021		1,581		(111)			(111)		1,470	1,470			
100166223	TROUTMAN	NC		09/09/2024		837		49			49		886	886			
100140011	YAPHANK	NY		01/09/2024		591		(41)			(41)		550	550			
100107885	COVINGTON	GA		06/29/2023		757		(104)			(104)		652	652			
100186340	ARLINGTON	TX		12/30/2024		510		(30)			(30)		480	480			
100151332	SAINT GEORGE ISLAND	FL		05/10/2024		858		(18)			(18)		840	840			
100102155	HOUSTON	TX		04/14/2023		698		(128)			(128)		570	570			
100148095	CHARLOTTE	NC		04/10/2024		807		4			4		811	811			
100117057	PEARLAND	TX		07/20/2023		902		1,201			1,201		2,104	2,104			
100132016	SAINT AUGUSTINE	FL		10/13/2023		667		(2)			(2)		665	665			
100054841	E STROUDSBURG	PA		03/23/2021		1,254		(102)			(102)		1,152	1,152			
100159372	FORT WORTH	TX		07/15/2024		861		55			55		916	916			
100172445	DENTON	TX		10/23/2024		1,340		(40)			(40)		1,300	1,300			
100160190	DACULA	GA		07/18/2024		613		(35)			(35)		578	578			
100083965	MODESTO	CA		07/12/2022		830		(53)			(53)		777	777			
100067652	LOVELL	WY		09/23/2021		1,983		(53)			(53)		1,930	1,930			
100181968	KANSAS CITY	MO		12/12/2024		796		4			4		800	800			
100172597	PEA RIDGE	AR		10/23/2024		834		(54)			(54)		780	780			
100172599	PEA RIDGE	AR		10/23/2024		834		(54)			(54)		780	780			
100152709	AVONDALE	AZ		05/17/2024		836		119			119		955	955			
100126925	SANTA CRUZ	CA		08/30/2023		3,207		423			423		3,629	3,629			
100135505	MERCED	CA		11/13/2023		1,173		202			202		1,376	1,376			
100163122	ST PETERSBURG	FL		08/13/2024		633		(58)			(58)		575	575			
100086796	STOCKTON	NJ		10/04/2022		837		(57)			(57)		780	780			
100150525	BLOOMINGDALE	GA		05/03/2024		818		34			34		852	852			
100154865	ATLANTA	GA		07/19/2024		681		(101)			(101)		580	580			
100135145	PORT SAINT LUCIE	FL		11/03/2023		553		(19)			(19)		533	533			
100165811	BAKERSFIELD	CA		08/29/2024		583		(162)			(162)		421	421			
100172456	DAHLONEGA	GA		10/23/2024		846		53			53		899	899			
100115429	YAKIMA	WA		07/17/2023		705		(62)			(62)		644	644			
100130421	RANDALLSTOWN	MD		09/28/2023		591		(86)			(86)		505	505			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168135	NEW BRITAIN	CT		09/20/2024		279		(9)			(9)		270	270			
100148820	DUBLIN	OH		04/17/2024		722		(53)			(53)		669	669			
100110131	MIAMI	FL		06/29/2023		15		(15)			(15)						
100175384	COLUMBUS	OH		11/05/2024		753		(41)			(41)		713	713			
100025755	SCHAUMBURG	IL		09/20/2018		726		901			901		1,627	1,627			
100175457	BAKERSFIELD	CA		12/23/2024		440		(6)			(6)		435	435			
100119695	HARTFORD	CT		08/08/2023		697		(42)			(42)		655	655			
100089275	ROSENBERG	TX		01/26/2023		895		(185)			(185)		710	710			
100136217	MORTON GROVE	IL		11/20/2023		653		(19)			(19)		634	634			
100147705	FORT WORTH	TX		04/05/2024		1,005		(88)			(88)		917	917			
100174251	HENDERSON	NV		10/31/2024		895		20			20		915	915			
100013071	LOS ANGELES	CA		05/25/2017		838		42			42		880	817		(63)	(63)
100165643	TRENTON	NJ		10/04/2024		564		(93)			(93)		471	471			
100149728	TRENTON	NJ		04/26/2024		905		(36)			(36)		870	870			
100142878	WEATHERFORD	TX		02/09/2024		730		(47)			(47)		684	684			
100060307	VIRGINIA BEACH	VA		06/25/2021		1,630		(99)			(99)		1,531	1,531			
100182682	REEDVILLE	VA		12/12/2024		493		(35)			(35)		458	458			
100144045	TAMPA	FL		03/07/2024		716		31			31		746	746			
100121010	SAINT ALBANS	ME		08/30/2023		725		25			25		750	750			
100147851	BREMERTON	WA		04/08/2024		462		(5)			(5)		457	457			
100081492	LAKEWOOD	NJ		03/18/2022		1,489		(7)			(7)		1,482	1,482			
100101562	NORTH BERGEN	NJ		04/26/2023		851		28			28		879	879			
100151484	HUTTO	TX		05/10/2024		910		(37)			(37)		873	873			
100161679	AMSTERDAM	NLD		07/29/2024		30,193							30,194	30,194			
100116722	LOS ANGELES	CA		07/20/2023		827		954			954		1,781	1,781			
100149600	AUBURNDALE	FL		04/26/2024		1,402		216			216		1,619	1,619			
100148075	LAS VEGAS	NV		04/10/2024		(8,700)		21			21	9,443	764	677		(86)	(86)
100066203	ELKRIDGE	MD		08/02/2021		2,322							2,322	2,322			
100031130	SIMI VALLEY	CA		03/29/2019		1,158		272			272		1,430	1,430			
100167498	KATY	TX		10/31/2024		803		(72)			(72)		731	731			
100146874	GLEN BURNIE	MD		03/26/2024		1,357		(64)			(64)		1,293	1,293			
100100180	SHIRLEY	NY		03/17/2023		714		(43)			(43)		671	671			
100081177	SEATTLE	WA		03/18/2022		1,550		86			86		1,636	1,636			
100117584	HERRIMAN	UT		07/20/2023		778		(37)			(37)		741	741			
100119047	MCDONOUGH	GA		07/27/2023		699		(82)			(82)		617	617			
100127569	RICHMOND	VA		09/08/2023		770		2			2		772	772			
100176670	SAINT PAUL	MN		11/15/2024		698		(74)			(74)		624	624			
100155957	EDISON	NJ		06/17/2024		757		(40)			(40)		717	717			
100137762	DURHAM	NC		12/08/2023		2,047		(58)			(58)		1,989	1,989			
100151696	MABLETON	GA		05/10/2024		4,007		16			16		4,023	4,023			
100154552	SILVER SPRING	MD		06/14/2024		694		(35)			(35)		659	659			
100144208	SALEM	OR		03/07/2024		911		75			75		986	986			
100055843	NORTH ANDOVER	MA		03/23/2021		988		(204)			(204)		783	783			
100115458	SANTA ROSA	CA		07/17/2023		2,042		42			42		2,084	2,084			
100087171	DESTIN	FL		10/25/2022		1,108		126			126		1,233	1,233			
100182653	PANAMA CITY BEACH	FL		12/12/2024		501		18			18		519	519			
100147755	AVONDALE	AZ		04/08/2024		11,910		(35)			(35)		11,875	11,875			
100143134	ACWORTH	GA		02/16/2024		674		(63)			(63)		612	612			
100100297	TOMBALL	TX		03/24/2023		260		(54)			(54)		205	205			
100133723	SHELBYVILLE	KY		10/23/2023		765		31			31		796	796			
100136968	WEST JEFFERSON	NC		11/28/2023		674		19			19		693	693			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138714	ROUND ROCK	TX		02/02/2024		648		(42)			(42)		606	606			
100142960	LIVINGSTON	MT		02/09/2024		(8,712)		(66)			(66)	9,448	670	598	(71)		(71)
100136905	HUTTO	TX		11/27/2023		792		22			22		814	814			
100144222	CHARLESTON	SC		03/07/2024		1,097		(30)			(30)		1,067	1,067			
100179976	WEST SALEM	OH		11/25/2024		(8,591)		30			30	9,447	887	822	(64)		(64)
100153340	FORT MYERS	FL		05/30/2024		(13,320)		(10)			(10)	13,131	(199)	483	62	619	682
100179547	SALADO	TX		11/21/2024		5,830		(61)			(61)		5,769	5,769			
100179554	SALADO	TX		11/21/2024		5,824		(61)			(61)		5,763	5,763			
100162663	MILLVILLE	DE		08/12/2024		800		20			20		819	819			
100160123	TAYLOR	TX		07/17/2024		596		(62)			(62)		535	535			
100020304	GROVER BEACH	CA		07/17/2018		1,590		(102)			(102)		1,488	1,488			
100156004	NORTH LAUDERDALE	FL		06/18/2024		589		(76)			(76)		513	513			
100127517	PORT SAINT JOE	FL		09/08/2023		748		(43)			(43)		705	705			
100079944	HOUSTON	TX		04/25/2022		(8,328)		(190)			(190)	9,435	916	815	(101)		(101)
100025832	WESTBURY	NY		09/20/2018		921		132			132		1,053	1,053			
100166939	MARICOPA	AZ		09/13/2024		661		(11)			(11)		650	650			
100100638	MIAMI	FL		04/27/2023		655		(82)			(82)		572	572			
100169097	AUSTIN	TX		09/27/2024		765		(46)			(46)		719	719			
100138245	DAYTON	TX		12/14/2023		2,327		(29)			(29)		2,297	2,297			
100180088	TAMPA	FL		12/30/2024		431		(79)			(79)		352	352			
100148528	SPRINGFIELD	MO		04/12/2024		1,608		(79)			(79)		1,529	1,529			
100091273	GLENDORA	CA		01/31/2023		18,136		(663)			(663)		17,474	17,474			
100168571	BILLINGS	MT		09/25/2024		641		(82)			(82)		558	558			
100141013	MCKINNEY	TX		02/20/2024		723		(61)			(61)		662	662			
100169780	LOCUST GROVE	VA		09/30/2024		699		(57)			(57)		642	642			
100158607	LONGWOOD	FL		07/10/2024		15,541		(346)			(346)	9,414	24,610	24,592	(18)		(18)
100044856	NORTH LAS VEGAS	NV		11/19/2020		2,148		269			269		2,416	2,416			
100029333	LANCASTER	CA		10/26/2018		949		13			13		963	963			
100176197	CARROLLTON	TX		12/20/2024		517		(25)			(25)		492	492			
100028867	ATASCADERO	CA		10/26/2018		8,003		257			257		8,259	8,259			
100024653	INGLEWOOD	CA		09/20/2018		1,569		(112)			(112)		1,457	1,457			
100142529	ROCKY RIVER	OH		02/08/2024		1,365		(39)			(39)		1,326	1,326			
100068002	DENVER	CO		09/23/2021		1,661		(67)			(67)		1,594	1,594			
100103601	TAMPA	FL		05/08/2023		166		34			34		200	200			
100119828	MANVILLE	NJ		08/08/2023		730		(17)			(17)		713	713			
100076847	ALLENTOWN	PA		12/27/2021		1,885		(165)			(165)		1,719	1,719			
100140075	HUTTO	TX		01/09/2024		880		70			70		951	951			
100158151	MYRTLE BEACH	SC		07/09/2024		917		(46)			(46)		870	870			
100141102	SHIRLEY	NY		01/30/2024		582		(43)			(43)		539	539			
100025997	LOS ANGELES	CA		09/20/2018		1,510		(48)			(48)		1,463	1,463			
100054098	JOHNS ISLAND	SC		03/23/2021		2,809		(326)			(326)		2,483	2,483			
100131942	NORTH PLAINS	OR		10/13/2023		894		110			110		1,004	1,004			
100108031	VISALIA	CA		05/25/2023		779		(34)			(34)		745	745			
100171262	ALMA	CO		10/16/2024		670		(89)			(89)		581	581			
100152465	WHITEHALL	MI		05/16/2024		665		(43)			(43)		622	622			
100169586	ANCHORAGE	AK		09/30/2024		1,514		(87)			(87)		1,427	1,427			
100067863	NEWHALL	CA		09/23/2021		1,667		(103)			(103)		1,563	1,563			
100091220	BARNARDSVILLE	NC		01/31/2023		(9,139)		34			34	9,435	331	233	(98)		(98)
100148604	POOLER	GA		04/12/2024		714		(14)			(14)		700	700			
100137718	APEX	NC		12/08/2023		62,708		38			38		62,746	62,746			
100131724	WASHINGTON	DC		10/06/2023		828		102			102		930	930			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184884	BEND	OR		12/17/2024		1,004		(119)			(119)		886	886			
100147466	KATY	TX		04/03/2024		711		(57)			(57)		654	558		(95)	(95)
100158927	RODANTHE	NC		07/12/2024		752		(47)			(47)		705	705			
100156099	HOMESTEAD	FL		06/18/2024		567		(58)			(58)		509	509			
100137194	ATLANTA	GA		11/28/2023		204		(58)			(58)		146	146			
100172880	MODESTO	CA		10/25/2024		645		(81)			(81)		564	564			
100076114	LAS VEGAS	NV		01/07/2022		1,584		(67)			(67)		1,517	1,517			
100055303	SOLEDAD	CA		03/23/2021		1,318		(124)			(124)		1,194	1,194			
100169660	MIAMI	FL		09/30/2024		645		(61)			(61)		584	584			
100180282	KENNEWICK	WA		11/25/2024		859		30			30		888	888			
100164828	GRAVOIS MILLS	MO		08/26/2024		706		(59)			(59)		647	647			
100060063	FLAGSTAFF	AZ		06/25/2021		1,634		(111)			(111)		1,523	1,523			
100152902	FORT WORTH	TX		05/22/2024		641		101			101		742	742			
100168285	NORCROSS	GA		09/20/2024		175		37			37		211	211			
100160042	EUREKA	CA		07/17/2024		712		(33)			(33)		679	679			
100110045	ANSONIA	CT		06/23/2023		668		(18)			(18)		651	651			
100147222	TAMAQUA	PA		03/28/2024		582		(49)			(49)		533	533			
100066595	ANNAPOLIS	MD		08/02/2021		2,082		3			3		2,085	2,085			
100160847	FRESNO	CA		07/24/2024		676		(64)			(64)		612	612			
100148624	CATHEDRAL CITY	CA		05/15/2024		986		7			7		994	994			
100109220	MIAMI	FL		07/21/2023		725		(76)			(76)		649	649			
100158962	LAS VEGAS	NV		08/15/2024		2,072		(116)			(116)		1,957	1,957			
100131723	HOLLISTON	MA		10/06/2023		2,224		386			386		2,610	2,610			
100025063	HANFORD	CA		09/20/2018		1,203		(11)			(11)		1,192	1,192			
100129358	PRINCETON	TX		09/25/2023		718							717	717			
100162590	FREEPORT	TX		08/12/2024		687		(44)			(44)		644	644			
100025106	BROCKTON	MA		09/20/2018		883		33			33		916	916			
100100883	BOCA RATON	FL		04/28/2023		2,953		320			320		3,273	3,273			
100012706	AUBURN	WA		05/25/2017		1,045		89			89		1,133	1,133			
100150614	MESQUITE	TX		05/03/2024		778		(26)			(26)		752	752			
100148326	ROCKAWAY	NJ		04/12/2024		3,488		(59)			(59)		3,429	3,429			
100115888	SAINT CLOUD	FL		07/20/2023		785		(4)			(4)		781	781			
100174496	FREDERICK	MD		10/31/2024		460		(68)			(68)		392	392			
100172598	ANTIOCH	TN		10/23/2024		826		(73)			(73)		753	753			
4010068064	TRENTON	NJ		02/29/2024		671		(36)			(36)		635	635			
100158915	SILVERTHORNE	CO		07/12/2024		699		(67)			(67)		632	632			
100119479	MANSFIELD	TX		07/31/2023		2,795		83			83		2,878	2,878			
100081418	REDINGTON SHORES	FL		03/18/2022		1,521		37			37		1,558	1,558			
100162886	ANNA	TX		08/12/2024		677		(42)			(42)		635	635			
100152590	HOUSTON	TX		05/17/2024		13,323		21			21		13,344	13,344			
100071824	FRESNO	CA		10/14/2021		1,451		(130)			(130)		1,321	1,321			
100176606	SEFFNER	FL		11/15/2024		715		(89)			(89)		626	626			
100184387	MIAMI LAKES	FL		12/16/2024		455		(20)			(20)		435	435			
100102067	HOUSTON	TX		04/14/2023		807		(93)			(93)		713	713			
100185575	BARTLETT	TN		12/20/2024		2,126		(117)			(117)		2,009	2,009			
100115967	BEAUMONT	CA		07/20/2023		871		(24)			(24)		848	848			
100165891	NORCROSS	GA		08/30/2024		772		(110)			(110)		662	662			
100161473	MURFREESBORO	TN		07/30/2024		840		(62)			(62)		777	777			
100079164	MATTHEWS	NC		02/24/2022		1,526		(34)			(34)		1,492	1,492			
100161587	UNITED KINGDOM	GBR		07/29/2024		33							33	33			
100166068	BRYAN	TX		09/09/2024		681		(61)			(61)		620	620			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091585	LANCASTER	CA		03/07/2023		667		(127)			(127)		540	540			
100149409	ROYAL	AR		04/24/2024		746		(25)			(25)		721	721			
100084747	PAWLEYS ISLAND	SC		08/02/2022		253		(27)			(27)		227	227			
100089603	PALOS HILLS	IL		01/30/2023		526		(20)			(20)		506	506			
100048352	POMPANO BEACH	FL		11/20/2020		1,608		(291)			(291)		1,318	1,318			
100175879	HATFIELD	PA		11/12/2024		702		(49)			(49)		653	653			
100174959	SAINT PETERSBURG	FL		10/31/2024		549		(113)			(113)		436	436			
100165271	TEXAS CITY	TX		08/29/2024		742		33			33		774	774			
100181288	BANGOR	ME		12/06/2024		498		(73)			(73)		425	425			
100108131	OCOEE	FL		05/24/2023		757							757	757			
100182039	MANALAPAN	NJ		12/12/2024		814		55			55		869	869			
100136329	SARASOTA	FL		11/20/2023		2,274		47			47		2,321	2,321			
100159556	ORLANDO	FL		07/15/2024		731		(68)			(68)		663	663			
100116226	PEORIA	AZ		07/20/2023		(3,307)		3,307			3,307						
100171843	HOUSTON	TX		10/17/2024		793		(46)			(46)		747	747			
100086580	CUMMING	GA		09/30/2022		(27)		27			27						
100153288	LORDS VALLEY	PA		05/30/2024		2,043		(79)			(79)		1,964	1,964			
100150742	DURHAM	NC		05/06/2024		903		148			148		1,050	1,050			
100140006	MYRTLE BEACH	SC		01/09/2024		2,016		151			151		2,167	2,167			
100168335	COLORADO SPRINGS	CO		09/20/2024		356		(41)			(41)		315	315			
100131702	GOODLETTSVILLE	TN		10/06/2023		846		139			139		984	984			
100130211	SEATTLE	WA		11/15/2023		580		(10)			(10)		570	570			
100162570	TUCSON	AZ		08/12/2024		755		(25)			(25)		730	730			
100149601	LOGANVILLE	GA		04/26/2024		2,244		(42)			(42)		2,202	2,202			
100108952	WASHINGTON	DC		05/31/2023													
100137030	LOGANVILLE	GA		11/28/2023		684		60			60		744	744			
100176110	LAUDERDHILL	FL		12/20/2024		20		(20)			(20)						
100179922	FOLEY	AL		11/25/2024		790		195			195		984	984			
100174256	BLACKSBURG	VA		10/31/2024		698		(40)			(40)		658	658			
100171414	MCKINNEY	TX		10/16/2024		815		(58)			(58)		757	757			
100168714	RALEIGH	NC		09/25/2024		747		(37)			(37)		710	710			
100151416	MELISSA	TX		05/10/2024		763		(5)			(5)		757	757			
100081299	LAS VEGAS	NV		03/18/2022		1,291		(16)			(16)		1,275	1,275			
100062810	ELK GROVE	CA		07/01/2021		2,333		(63)			(63)		2,270	2,270			
100116430	MURRIETA	CA		07/20/2023		(118)		118			118						
100101539	GEORGETOWN	TX		04/26/2023		914		62			62		976	976			
100071692	CEDAR CREEK	TX		10/14/2021		1,627		(104)			(104)		1,523	1,523			
100164997	FORT LAUDERDALE	FL		08/28/2024		21		(21)			(21)						
100180730	CHICAGO	IL		11/26/2024		672		(56)			(56)		616	616			
100147842	SAINT CHARLES	MO		04/08/2024		624		(30)			(30)		594	594			
100024573	ROSEMEAD	CA		09/20/2018		1,490		(5)			(5)		1,485	1,485			
100066819	FORT MYERS	FL		08/02/2021		1,099		(20)			(20)		1,080	1,080			
100115760	BASTROP	TX		07/20/2023		755		(66)			(66)		689	689			
100186705	NAPERVILLE	IL		12/31/2024		254		(71)			(71)		183	183			
100031236	SALINAS	CA		03/29/2019		1,120		280			280		1,400	1,400			
100151527	FAYETTEVILLE	AR		05/10/2024		718		(11)			(11)		707	707			
100126864	BEAVERTON	OR		08/30/2023		(1,292)		2,333			2,333		1,041	1,041			
100139613	CLEVELAND	GA		12/28/2023		1,299		(47)			(47)		1,253	1,253			
100163133	WEST ALLIS	WI		08/13/2024		702		(58)			(58)		644	644			
100185403	METHUEN	MA		12/20/2024		786		35			35		821	821			
100102164	LOS ANGELES	CA		04/14/2023		789		(29)			(29)		760	760			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136234	FALCON HEIGHTS	MN		11/20/2023		2,295		26			26		2,321	2,321			
100156513	OCEAN CITY	MD		06/24/2024		878		(40)			(40)		838	838			
100113633	PARAMUS	NJ		06/29/2023		460		830			830		1,290	1,290			
100099984	HOMESTEAD	FL		03/28/2023		502		(39)			(39)		464	464			
100157671	YORBA LINDA	CA		06/28/2024		786		(20)			(20)		765	765			
100089264	ELGIN	IL		01/26/2023		707		(40)			(40)		667	667			
100179552	CHELSEA	MA		11/21/2024		787		(24)			(24)		763	763			
100115861	PUEBLO WEST	CO		07/20/2023		908		(9)			(9)		899	899			
100176649	ORANGE PARK	FL		11/15/2024		661		(69)			(69)		592	592			
100145594	UNITED KINGDOM	GBR		03/12/2024		(2,273)		2,273			2,273						
100115016	NAVARRE	FL		07/14/2023		822							823	823			
100119615	SURPRISE	AZ		07/31/2023		702		(28)			(28)		674	674			
100080954	MONUMENT	CO		03/18/2022		1,450		78			78		1,528	1,528			
100116978	STATEN ISLAND	NY		07/20/2023		1,019		747			747		1,766	1,766			
100137771	GLEN ALLEN	VA		12/08/2023		1,267		(59)			(59)		1,208	1,208			
100081061	CASA GRANDE	AZ		03/18/2022		1,638		257			257		1,895	1,895			
100117103	BROOKLYN	NY		07/20/2023		(3,454)		3,454			3,454						
100165537	AUBREY	TX		08/29/2024		762		(41)			(41)		722	722			
100117763	FRIDLEY	MN		07/20/2023		(124)		855			855		731	731			
100116777	FREDERICK	MD		07/20/2023		1,931		741			741		2,671	2,671			
100136504	CLOVIS	CA		11/20/2023		641		24			24		665	665			
100119283	SUNNY ISLES BEACH	FL		07/31/2023		1,019		(14)			(14)		1,004	1,004			
100135719	WENDELL	NC		11/10/2023		938		281			281		1,219	1,219			
100150818	CLERMONT	FL		05/08/2024		686		(38)			(38)		649	649			
100138890	INDIANAPOLIS	IN		12/21/2023		608		(58)			(58)		550	550			
100166462	SPRING	TX		10/31/2024		740		(85)			(85)		655	655			
100076224	DENVER	CO		01/07/2022		1,350		(101)			(101)		1,249	1,249			
100155129	FOREST FALLS	CA		07/19/2024		708		(29)			(29)		678	678			
100025223	SALEM	MA		09/20/2018		1,598		88			88		1,686	1,686			
100086493	DANBURY	CT		09/30/2022		1,022		(30)			(30)		992	992			
100116137	PICO RIVERA	CA		07/20/2023		4,104		1,162			1,162		5,266	5,266			
100151506	MONROE	NC		05/10/2024		854		141			141		996	996			
100142505	RALEIGH	NC		02/08/2024		735		(40)			(40)		695	695			
100154792	SUN CITY	AZ		07/19/2024		731		(65)			(65)		665	665			
100110521	SARASOTA	FL		06/30/2023		938		39			39		977	977			
100135397	ROYSE CITY	TX		11/13/2023		698		(13)			(13)		685	685			
100108501	CEDAR GLEN	CA		05/25/2023		761		17			17		777	777			
100115292	NEWBURGH	NY		07/17/2023		538		(538)			(538)						
100139369	WATERBURY	CT		12/28/2023		400		(22)			(22)		378	378			
100162670	CLAYTON	NC		08/12/2024		647		(61)			(61)		586	586			
100164755	NOKOMIS	FL		08/26/2024		810		(9)			(9)		802	802			
4010067151	TRENTON	NJ		02/29/2024		418							418	418			
100143205	MARIETTA	GA		02/16/2024		733		(37)			(37)		696	696			
100165959	MENDOTA	CA		09/06/2024		573		(91)			(91)		482	482			
100174100	BRYAN	TX		10/31/2024		676		(94)			(94)		582	582			
100129300	LAWRENCEVILLE	GA		09/25/2023		4,030		(55)			(55)		3,975	3,975			
100146962	ZEPHYRHILLS	FL		03/26/2024		(12,152)		(31)			(31)	12,967	783	659	(124)		(124)
100152624	MANSFIELD	TX		05/17/2024		713		2			2		715	715			
100116587	BLANCHARD	OK		07/20/2023		574		(102)			(102)		472	472			
100149134	VICTORVILLE	CA		04/22/2024		581		(55)			(55)		525	525			
100135823	DENTON	TX		11/10/2023		785		73			73		858	858			

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100147208	MIDDLETOWN	NY		03/28/2024		527		(35)			(35)		492	492			
100078324	PHOENIX	AZ		02/10/2022		1,419		(109)			(109)		1,310	1,310			
4010061658	BALTIMORE	MD		01/10/2024		625		(49)			(49)		576	576			
100180307	ANNA	TX		11/25/2024		781		(9)			(9)		772	772			
100136897	PUNTA GORDA	FL		11/27/2023		660		30			30		690	690			
100168597	POINCIANA	FL		09/25/2024		751		(63)			(63)		688	688			
100063912	INDIANAPOLIS	IN		07/01/2021		1,561		26			26		1,588	1,588			
100030795	NOVATO	CA		04/09/2019		1,269		196			196		1,465	1,465			
100142650	PFLUGERVILLE	TX		02/08/2024		2,075		(91)			(91)		1,984	1,984			
100138004	KISSIMMEE	FL		12/13/2023		452		(21)			(21)		431	431			
100135890	STOCKTON	CA		11/13/2023		675		(14)			(14)		661	661			
100144632	RALEIGH	NC		03/13/2024		758		(31)			(31)		727	727			
100100281	BOWLING GREEN	KY		03/24/2023		650		(97)			(97)		553	553			
100161160	IRVING	TX		07/24/2024		624		(56)			(56)		568	568			
100174737	ZEELAND	MI		10/31/2024		801		(75)			(75)		726	726			
100186397	SELMA	CA		12/30/2024		469		(50)			(50)		420	420			
100014032	OREGON CITY	OR		05/25/2017		683		56			56		739	739			
100149018	LOS ANGELES	CA		04/19/2024		717		(69)			(69)		648	648			
100151510	CHARLOTTE	NC		05/10/2024		701		(52)			(52)		648	648			
100152331	CHARLOTTE	NC		05/17/2024		1,303		(29)			(29)		1,273	1,273			
100080167	FORT LAUDERDALE	FL		02/25/2022		1,719		(58)			(58)		1,661	1,661			
100091375	SUMMERVILLE	SC		02/22/2023		1,067		(3)			(3)		1,064	1,064			
100143294	VAN ALSTYNE	TX		02/16/2024		497		(46)			(46)		452	452			
100162906	LAS VEGAS	NV		08/12/2024		720		(37)			(37)		684	684			
100100432	PLYMOUTH MEETING	PA		04/27/2023		980		99			99		1,079	1,079			
100120060	DURHAM	NC		08/11/2023		1,549		52			52		1,602	1,602			
100141745	MASTIC BEACH	NY		01/30/2024		545		(14)			(14)		531	531			
100129941	WATERBURY	CT		09/27/2023		665		(30)			(30)		635	635			
100147797	HOUSTON	TX		04/08/2024		755		(27)			(27)		728	728			
100150986	BOCA RATON	FL		05/08/2024		698		(56)			(56)		642	642			
100068028	BRIGHTON	CO		09/23/2021		1,557		(91)			(91)		1,466	1,466			
100109342	JUPITER	FL		06/12/2023		744		(38)			(38)		707	707			
100081152	MATTHEWS	NC		03/18/2022		1,474		98			98		1,572	1,572			
100129544	DAVENPORT	FL		09/29/2023		718		(3)			(3)		714	714			
100132625	CLEARWATER	FL		11/03/2023		642		(25)			(25)		617	617			
100025485	COPIAGUE	NY		09/20/2018		993		(55)			(55)		939	939			
100119328	DULUTH	GA		07/31/2023		851		4			4		855	855			
4010068312	BALTIMORE	MD		02/29/2024		416		(45)			(45)		371	371			
100156669	PATERSON	NJ		06/24/2024		625		(71)			(71)		553	553			
100088915	KATY	TX		11/15/2022		1,005		(250)			(250)		755	755			
100029274	AMBOY	WA		10/26/2018		2,506		61			61		2,566	2,566			
100152414	FUQUAY-VARINA	NC		05/17/2024		779		(6)			(6)		772	772			
100081507	ROSWELL	GA		03/18/2022		3,020		318			318		3,339	3,339			
100149388	LAS VEGAS	NV		04/24/2024		890		101			101		991	991			
100065042	CARY	NC		07/14/2021		1,594		(115)			(115)		1,479	1,479			
100148650	BAKERSFIELD	CA		04/15/2024		517		(50)			(50)		467	467			
4010062924	BALTIMORE	MD		11/29/2023		566							566	566			
100127954	WILLIAMSBURG	VA		09/08/2023		813		60			60		873	873			
100174540	AVENTURA	FL		10/31/2024		436		(108)			(108)		328	328			
100180838	TER APEL	NLD		11/27/2024													
100150132	HOFFMAN ESTATES	IL		06/14/2024		606		(39)			(39)		567	567			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179560	ARDMORE	PA		11/21/2024		773		(33)			(33)		741	741			
100160141	HUDSON	FL		07/17/2024		713		(62)			(62)		651	651			
100161653	GORREDIJK	NLD		07/29/2024													
100149691	EL DORADO HILLS	CA		04/26/2024		2,423		(61)			(61)		2,362	2,362			
100182393	BLUE RIDGE	GA		12/12/2024		479		(49)			(49)		430	430			
100172984	VICTORVILLE	CA		10/25/2024		(25)		25			25						
100143388	IRVING	TX		02/16/2024		668		(67)			(67)		601	601			
100114666	LAKE PARK	FL		06/29/2023		594		(71)			(71)		523	523			
100141032	VERO BEACH	FL		02/20/2024		585		(105)			(105)		480	480			
100153745	APELDOORN	NLD		05/30/2024													
100110232	LEBANON	OR		06/30/2023		855		34			34		889	889			
100026680	EL CAJON	CA		09/26/2018		2,174		75			75		2,249	2,249			
100136440	MYRTLE BEACH	SC		11/20/2023		809		210			210		1,019	1,019			
100060122	SANTA ANA	CA		06/25/2021		1,897		(153)			(153)		1,745	1,745			
100165577	TURLOCK	CA		08/29/2024		7,149		(243)			(243)		6,906	6,906			
100139637	LOS ANGELES	CA		12/28/2023		558		(56)			(56)		502	502			
100182168	OCALA	FL		12/12/2024		(12,125)		175			175	12,949	999	952	(47)		(47)
100152209	NEW SMYRNA BEACH	FL		05/17/2024		817		104			104		921	921			
100155134	NOBLESVILLE	IN		07/19/2024		581		(93)			(93)		488	488			
100091944	DECATUR	GA		02/03/2023		(67)		67			67						
100162671	FORT WORTH	TX		08/12/2024		840		43			43		883	883			
100173392	FORT PIERCE	FL		10/29/2024		543		(54)			(54)		489	489			
100158808	LAS VEGAS	NV		07/10/2024		1,928		(102)			(102)		1,826	1,826			
100014017	HUNTINGTON PARK	CA		05/25/2017		994		90			90		1,084	1,084			
100013100	HUNTERSVILLE	NC		05/25/2017		1,171		(12)			(12)		1,159	1,159			
100150707	FORT WORTH	TX		05/06/2024		813		(59)			(59)		754	754			
100013726	SEATTLE	WA		05/25/2017		2,409		50			50		2,459	2,459			
100139953	AUSTIN	TX		01/09/2024		694		(39)			(39)		655	655			
100185302	CONWAY	SC		12/20/2024		735		(27)			(27)		708	708			
100137778	RIVIERA BEACH	FL		12/08/2023		922		(24)			(24)		898	898			
100152566	CHICAGO	IL		05/17/2024		746		8			8		754	754			
100147667	PORTLAND	TN		04/04/2024		661		22			22		683	683			
100102488	HUMBLE	TX		06/07/2023		869		(34)			(34)		836	836			
100091610	WINCHESTER	KY		03/07/2023		825		(98)			(98)		727	665		(62)	(62)
100175833	SEATTLE	WA		11/12/2024		772		(32)			(32)		740	740			
100171952	KANSAS CITY	MO		10/17/2024		807		(50)			(50)		757	757			
100182719	OSAGE BEACH	MO		12/12/2024		450		(39)			(39)		411	411			
100025173	LYNWOOD	CA		09/20/2018		1,051		43			43		1,095	1,095			
100152657	SANTAQUIN	UT		05/17/2024		694		(19)			(19)		675	675			
100091377	MIAMI	FL		02/22/2023		882		9			9		890	890			
100120563	ATLANTA	GA		08/18/2023		787		(82)			(82)		705	705			
100119078	SEMINOLE	FL		07/27/2023		443		(61)			(61)		381	381			
100168604	DELTAVILLE	VA		09/25/2024		986		(89)			(89)		897	897			
100137660	RALEIGH	NC		12/08/2023		708		(12)			(12)		696	696			
100102965	ANAHEIM	CA		06/22/2023		257		(57)			(57)		200	200			
100182259	BUFORD	GA		12/12/2024		561		149			149		710	710			
100152697	APPLE VALLEY	MN		05/17/2024		3,083		(57)			(57)		3,026	3,026			
100128804	SACRAMENTO	CA		09/21/2023		337		(39)			(39)		298	298			
100161052	TAMPA	FL		07/24/2024		628		(33)			(33)		595	595			
100128156	WEST WILDWOOD	NJ		09/18/2023		698							698	698			
100088137	SAN BERNARDINO	CA		10/25/2022		1,647		(128)			(128)		1,520	1,520			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186345	ROWLETT	TX		12/30/2024		480		(40)			(40)		440	440			
100012397	DERWOOD	MD		04/28/2017		1,844		816			816		2,659	2,659			
100171479	ROWLETT	TX		10/16/2024		803		(53)			(53)		750	750			
100166102	HOWE	OK		09/09/2024		927		(61)			(61)		866	866			
100109376	WESLEY CHAPEL	FL		06/12/2023		1,257		19			19		1,277	1,277			
100061914	WHITE PLAINS	NY		07/01/2021		3,149		61			61		3,210	3,210			
100079260	WASHINGTON	DC		02/25/2022		1,429		(53)			(53)		1,376	1,376			
100157712	CHICAGO	IL		06/28/2024		1,197		(92)			(92)		1,105	1,105			
100168704	VANCOUVER	WA		09/25/2024		699		(69)			(69)		631	631			
100137800	OAKWOOD	GA		12/08/2023		1,497		131			131		1,628	1,628			
100087467	BERLIN	MD		10/25/2022		711		130			130		841	841			
100147269	FREEPORT	NY		03/28/2024		651		(53)			(53)		597	597			
100043256	BELLFLOWER	CA		08/13/2020		1,099		(33)			(33)		1,066	1,066			
100132034	DAWSONVILLE	GA		10/13/2023		737		(15)			(15)		721	721			
100156741	FRIENDSWOOD	TX		06/26/2024		590		(49)			(49)		541	541			
100179897	ACWORTH	GA		11/25/2024		873		136			136		1,009	1,009			
100127692	LAS VEGAS	NV		09/08/2023		(28)		28			28						
100179708	TIMNATH	CO		11/21/2024		935		263			263		1,198	1,198			
100173803	VENUS	TX		10/30/2024		749		(27)			(27)		723	723			
100162679	NORTH FORT MYERS	FL		08/12/2024		1,131		100			100		1,230	1,230			
100060183	CHICAGO	IL		06/25/2021		1,620		(110)			(110)		1,510	1,510			
100081292	SAN DIEGO	CA		03/18/2022		1,489		18			18		1,507	1,507			
100154140	KNOXVILLE	TN		07/11/2024		710		(48)			(48)		662	662			
100144408	HUTTO	TX		03/07/2024		650		(58)			(58)		592	592			
100172321	LAWRENCEVILLE	GA		10/21/2024		807		(50)			(50)		757	757			
100108298	MANASSAS	VA		05/24/2023		652		(70)			(70)		582	582			
100156406	CANONSBURG	PA		06/24/2024		460		(34)			(34)		427	427			
100076689	PHOENIX	AZ		12/16/2021		1,518		(162)			(162)		1,355	1,355			
100167632	ANNA	TX		09/19/2024		1,952		(220)			(220)		1,732	1,732			
100164054	KEANSBURG	NJ		08/21/2024		595		(98)			(98)		497	497			
100169429	WATERBURY	CT		09/30/2024		479		(63)			(63)		416	416			
100168027	HOUSTON	TX		09/20/2024		236		9			9		245	245			
100182575	HUTTO	TX		12/12/2024		3,560		(74)			(74)		3,487	3,487			
100109315	HAWLEY	PA		06/12/2023		773		(64)			(64)		709	709			
100153354	LAUGHLIN	NV		05/30/2024		1,430		(37)			(37)		1,392	1,392			
100159331	PARRISH	FL		07/15/2024		865		28			28		893	893			
100118737	BOYNTON BEACH	FL		07/25/2023		849		(25)			(25)		824	824			
100111051	OCEAN GROVE	NJ		06/29/2023		247		552			552		799	799			
100110287	OCEAN ISLE	NC		06/30/2023		853		6			6		860	860			
100129590	DUENWEG	MO		09/29/2023		722		(11)			(11)		710	710			
100135076	TULARE	CA		11/01/2023		1,229		260			260		1,489	1,489			
100026974	BAKERSFIELD	CA		09/26/2018		845		17			17		861	861			
100025664	RIVERSIDE	CA		09/20/2018		1,564		(63)			(63)		1,501	1,501			
100147987	FORT MYERS	FL		04/10/2024		666		17			17		683	683			
100128484	FRESNO	CA		09/15/2023		731		(74)			(74)		657	657			
100128117	SMYRNA	TN		09/08/2023		801		59			59		860	860			
100156408	BLAINE	MN		06/24/2024		734							734	734			
100117236	RICHMOND	TX		07/20/2023		958		1,141			1,141		2,098	2,098			
100153403	NEW WINDSOR	NY		05/30/2024		653		(46)			(46)		607	607			
100129497	NASHVILLE	TN		09/29/2023		5,891		(135)			(135)		5,756	5,756			
100135161	BOILING SPRINGS	SC		12/15/2023		601		(8)			(8)		592	592			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100168032	HOUSTON	TX		09/20/2024		236		9			9		245	245			
100182167	SEVIERVILLE	TN		12/12/2024		477		8			8		485	485			
100168419	MONROE	OH		09/25/2024		1,315		(97)			(97)		1,217	1,217			
100169158	FORT WORTH	TX		09/27/2024		754		(46)			(46)		708	708			
100114635	RIALTO	CA		06/29/2023		(13)		13			13						
100143235	MERCED	CA		02/16/2024		841		(12)			(12)		829	829			
100186312	CLEARWATER	FL		12/30/2024		976		(45)			(45)		931	931			
100169299	HUDSON	FL		09/27/2024		116		(56)			(56)		60	60			
100128109	NASHVILLE	TN		09/08/2023		1,019		91			91		1,110	1,110			
100147633	HESPERIA	CA		04/04/2024		701		(85)			(85)		616	616			
100128354	ATLANTA	GA		09/14/2023		766		19			19		786	786			
100147163	UNITED KINGDOM	GBR		03/27/2024		1,281							1,281	1,281			
100134568	BONAIRE	GA		10/30/2023		617		(42)			(42)		575	575			
100115872	GORE	OK		07/20/2023		797		(49)			(49)		748	748			
100144639	CHARLOTTE	NC		03/13/2024		764		159			159		923	923			
100148698	WOODBRIDGE	VA		04/17/2024		415		(53)			(53)		362	362			
100175188	NORTH LAS VEGAS	NV		11/05/2024		885		(5)			(5)		879	879			
100108955	MIAMI	FL		05/31/2023		732		(77)			(77)		655	655			
100166437	ALTAMONTE SPRINGS	FL		10/31/2024		775		(91)			(91)		684	684			
100172260	AUSTIN	TX		10/21/2024		(8,560)		(31)			(31)	9,351	760	780	20		20
100135062	LAS CRUCES	NM		11/01/2023		833		57			57		890	890			
100144421	SAINT CLOUD	FL		03/07/2024		856		(27)			(27)		829	829			
100101651	MODESTO	CA		04/26/2023		1,399		5			5		1,404	1,404			
100149641	CHARLOTTE	NC		04/26/2024		763		(48)			(48)		715	715			
100147853	DURHAM	NC		04/08/2024		775		(30)			(30)		744	744			
100108012	ATLANTA	GA		05/25/2023		943		2			2		944	944			
4010060622	FRANKFORT	IN		01/10/2024		524		(49)			(49)		475	475			
100163165	HOUSTON	TX		08/13/2024		679		(44)			(44)		634	634			
100170302	AUSTIN	TX		10/08/2024		1,351		(78)			(78)		1,273	1,273			
100142938	RIFLE	CO		02/09/2024		2,355		(115)			(115)		2,240	2,240			
100117435	MIAMI	FL		07/20/2023		805		174			174		978	978			
100174084	NORRIDGE	IL		10/31/2024		533		(89)			(89)		445	445			
100139556	MOORHEAD	MN		12/28/2023		633		(6)			(6)		628	628			
100025922	COMPTON	CA		09/20/2018		1,221		18			18		1,239	1,239			
100151108	CLOVIS	CA		05/08/2024		701		(63)			(63)		638	638			
100110199	DURHAM	NC		06/30/2023		818		(8)			(8)		810	810			
100023914	AUBURN	CA		09/10/2018		1,731		(102)			(102)		1,629	1,629			
100137786	RENO	NV		12/08/2023		802		64			64		866	866			
100173797	GLEN ROSE	TX		10/30/2024		748		(101)			(101)		647	647			
100164991	ORLANDO	FL		08/28/2024		689		(94)			(94)		595	595			
100150569	BERLIN	NJ		05/03/2024		6,112		(225)			(225)		5,887	5,887			
100171577	WHITESTOWN	IN		10/16/2024		756		(54)			(54)		702	702			
100089243	FULSHEAR	TX		01/26/2023		527		(58)			(58)		470	470			
100165529	CHARLOTTE	NC		08/29/2024		695		(45)			(45)		650	650			
100138982	TEMECULA	CA		12/21/2023		2,034		362			362		2,396	2,396			
100155029	COLUMBUS	OH		07/19/2024		438		267			267		705	705			
100158076	TAFTON	PA		07/09/2024		3,848		(11)			(11)		3,837	3,837			
100172557	GLEN ALLEN	VA		10/23/2024		11,145		(450)			(450)		10,695	10,695			
100101838	ARLINGTON	TX		04/06/2023		1,751		(98)			(98)		1,653	1,653			
100028709	TRACY	CA		10/26/2018		1,161		(37)			(37)		1,124	1,124			
100158576	SAN TAN VALLEY	AZ		07/11/2024		10,869		(270)			(270)		10,599	10,599			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100116031	CHARLOTTE	NC		07/20/2023		(1,079)		1,079			1,079						
100162722	ALBANY	OR		08/12/2024		1,048		(78)			(78)		970	970			
100165484	CHICAGO	IL		08/29/2024		694		(44)			(44)		650	650			
100142063	MODESTO	CA		02/29/2024		54,593		(1,145)			(1,145)		53,448	53,448			
100108114	BETHLEHEM	CT		05/24/2023		1,029		(66)			(66)		963	963			
100129489	PERRY HALL	MD		09/29/2023		1,205		(47)			(47)		1,158	1,158			
100012623	PEMBROKE PINES	FL		05/25/2017		796		68			68		864	864			
100142674	APEX	NC		02/08/2024		3,798		(24)			(24)		3,774	3,774			
100114986	RALEIGH	NC		07/14/2023		790		(55)			(55)		735	735			
100166268	PEACHTREE CTY	GA		09/09/2024		755		(45)			(45)		709	709			
100168435	ARCOLA	TX		09/25/2024		860		(8)			(8)		852	852			
100127630	CONVERSE	TX		09/08/2023		721		(36)			(36)		685	685			
100120908	DANBURY	WI		08/30/2023		732		15			15		747	747			
100175702	SAN ANTONIO	TX		11/12/2024		751		(63)			(63)		688	688			
100142852	PHOENIX	AZ		02/09/2024		3		(3)			(3)						
100174210	GROVELAND	CA		10/31/2024		650		(74)			(74)		576	576			
100182540	MCKINNEY	TX		12/12/2024		9,169		(204)			(204)		8,965	8,965			
100175165	MILLSBORO	DE		11/05/2024		611		(23)			(23)		587	587			
100165662	RIO RANCHO	NM		10/04/2024		(8,773)		(90)			(90)	9,346	484	489	5		5
100136249	NORTH PORT	FL		11/20/2023		664		25			25		690	690			
100134671	SAN JOSE	CA		10/30/2023		25,005		98			98		25,103	25,103			
100139081	KEY BISCAYNE	FL		12/28/2023		1,157		(77)			(77)		1,080	1,080			
100143402	DAVENPORT	FL		02/16/2024		624		(69)			(69)		555	555			
100119890	DOYLESTOWN	PA		08/10/2023		942		(90)			(90)		853	853			
100108330	CHERRY HILL	NJ		05/25/2023		784		(35)			(35)		750	750			
100172278	CEDAR PARK	TX		10/21/2024		816		(60)			(60)		756	756			
100156484	DURHAM	NC		06/24/2024		738		(27)			(27)		711	711			
100142512	GERMANTOWN	MD		02/08/2024		12,390		(145)			(145)		12,244	12,244			
100148307	LEANDER	TX		04/12/2024		807		(7)			(7)		800	800			
100151022	HAMMOND	LA		05/08/2024		1,553		(65)			(65)		1,487	1,487			
100129379	AUBREY	TX		09/26/2023		765		16			16		781	781			
100143240	TUCSON	AZ		02/16/2024		857		23			23		879	879			
100139270	ARLINGTON	TX		12/28/2023		589		(66)			(66)		523	523			
100086676	LAS VEGAS	NV		09/30/2022		667		(93)			(93)		574	574			
100025586	LOS ANGELES	CA		09/20/2018		1,816		82			82		1,897	1,897			
100144469	KYLE	TX		04/26/2024		724		(119)			(119)		604	604			
100182639	PARRISH	FL		12/12/2024		780		8			8		788	788			
100102870	PHILADELPHIA	PA		06/22/2023		844		98			98		942	942			
100146970	MCKINNEY	TX		03/26/2024		700		(49)			(49)		651	651			
100091445	TORRANCE	CA		02/22/2023		807							807	807			
100139102	NEWBURGH	NY		12/28/2023		612		(59)			(59)		553	553			
100145061	UNITED KINGDOM	GBR		03/12/2024		(1,853)		1,909			1,909		56	56			
100162511	BELLA VISTA	AR		08/12/2024		613		(44)			(44)		569	569			
100136402	BERTHOUD	CO		11/20/2023		674		(7)			(7)		668	668			
100140548	HAMILTON	NJ		01/19/2024		636		(7)			(7)		629	629			
100186260	FOLSOM	CA		12/27/2024		(8,738)		(10)			(10)	9,337	589	507	(82)		(82)
100068221	VANCOUVER	WA		08/25/2021		1,674		(32)			(32)		1,641	1,641			
100131693	MURFREESBORO	TN		10/06/2023		746		36			36		782	782			
100175346	MYRTLE BEACH	SC		11/05/2024		860		(17)			(17)		843	843			
100155267	PETERSBURG	AK		07/19/2024		737		(86)			(86)		651	651			
100120890	CONWAY	SC		08/30/2023		699		(5)			(5)		694	694			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157810	CASSELBERRY	FL		08/01/2024		3		(3)			(3)						
100128880	WESTCHESTER	IL		09/21/2023		1,204		(117)			(117)		1,087	1,087			
100117823	CENTRAL ISLIP	NY		07/20/2023		147		27			27		175	175			
100119399	BRASELTON	GA		07/31/2023		961		167			167		1,128	1,128			
100136347	CEDAR HILL	TX		11/20/2023		733		321			321		1,054	1,054			
100142748	RIVERVIEW	FL		02/08/2024		700		(42)			(42)		658	658			
100148620	FRESNO	CA		05/15/2024		657		(74)			(74)		583	583			
100133675	COLORADO SPRINGS	CO		10/23/2023		729		(22)			(22)		707	707			
100012896	MARCO ISLAND	FL		05/25/2017		850		212			212		1,063	1,063			
100152320	ARGYLE	TX		05/17/2024		880		175			175		1,054	1,054			
100102924	WAUSAU	WI		06/22/2023		(9,448)		(25)			(25)	9,331	(142)		142		142
100163286	SANTA ANA	CA		08/13/2024		2,675		(83)			(83)		2,592	2,592			
100110192	DURHAM	NC		06/30/2023		1,884		15			15		1,899	1,899			
100089200	CAROLINA BEACH	NC		11/18/2022		1,678		8			8		1,686	1,686			
100148234	DURHAM	NC		04/12/2024		752		(64)			(64)		689	689			
100138963	HOLLYWOOD	FL		12/21/2023		235		1,099			1,099		1,334	1,334			
100143835	ZAANDAM	NLD		02/27/2024													
100088824	MONROE	NC		11/15/2022		1,087		(41)			(41)		1,046	1,046			
100171634	COLUMBUS	OH		10/16/2024		762		(67)			(67)		695	695			
100152466	MIAMI	FL		05/16/2024		493		(52)			(52)		441	441			
100178390	GLEN BURNIE	MD		11/21/2024		706		(71)			(71)		634	634			
100140329	ARDEN	NC		01/18/2024		857		(27)			(27)		831	831			
100159419	PICKENS	SC		07/15/2024		640		(54)			(54)		586	586			
100169033	CHARLOTTE	NC		09/27/2024		644		(47)			(47)		597	597			
100091955	NEW HAVEN	CT		02/07/2023		679		(105)			(105)		574	574			
100065373	HOUSTON	TX		07/28/2021		3,280		(191)			(191)		3,089	3,089			
100129474	AVONDALE	AZ		09/29/2023		728		(32)			(32)		697	697			
100164739	JACKSON	TN		08/26/2024		689		(67)			(67)		622	622			
100163129	PARRISH	FL		08/13/2024		680		(42)			(42)		638	638			
100026068	MOORPARK	CA		09/20/2018		1,538		(97)			(97)		1,440	1,440			
100128905	OXFORD	GA		09/21/2023		577		(5)			(5)		572	572			
100063646	SLINGERLANDS	NY		07/01/2021		1,816		3			3		1,819	1,819			
100119971	SMYRNA	GA		08/11/2023		102,387		(1,587)			(1,587)		100,800	100,800			
100132794	PHOENIX	AZ		11/03/2023		671		29			29		700	700			
100013632	REDMOND	OR		05/25/2017		1,128		13			13		1,141	1,141			
100084923	RICHMOND	TX		09/29/2022		1,721		(52)			(52)		1,668	1,668			
100175229	WEST PALM BEACH	FL		11/05/2024		664		(87)			(87)		576	576			
100180924	UNITED KINGDOM	GBR		11/27/2024		69							69	69			
100172896	LANCASTER	CA		10/25/2024		687		(61)			(61)		626	626			
100139999	BAKERSFIELD	CA		01/09/2024		771		(53)			(53)		718	718			
100182051	MCKINNEY	TX		12/12/2024		734		49			49		783	783			
100181932	ROWLAND HEIGHTS	CA		12/12/2024		812		47			47		860	860			
100170093	CLEVELAND	TN		10/08/2024		737		(56)			(56)		681	681			
100172155	GRAND RAPIDS	MI		10/17/2024		740		(35)			(35)		705	705			
100164730	MADERA	CA		08/23/2024		531		(37)			(37)		494	494			
100179641	PRINCETON	TX		11/21/2024		678		(70)			(70)		608	608			
100158312	UNITED KINGDOM	GBR		07/09/2024		(2,238)		2,238			2,238						
100179640	SUTTER CREEK	CA		11/21/2024		4,584		(172)			(172)		4,412	4,412			
100138310	DRIPPING SPRINGS	TX		12/18/2023		1,542		(52)			(52)		1,490	1,490			
100024497	FORT WASHINGTON	MD		09/20/2018		774		215			215		990	990			
100165523	FORT MYERS	FL		08/29/2024		765		(25)			(25)		740	740			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151032	LAS VEGAS	NV		05/08/2024		876		115			115		991	991			
100171691	LINN	MO		10/16/2024		927		(91)			(91)		836	836			
100133566	TOMS RIVER	NJ		10/23/2023		669		24			24		693	693			
100159371	HUNTERSVILLE	NC		07/15/2024		648		(67)			(67)		580	580			
100091045	ORLANDO	FL		01/31/2023		1,708		6			6		1,714	1,714			
100135008	RIVERDALE	GA		10/30/2023		653		(8)			(8)		646	646			
100156343	BUCKEYE	AZ		07/25/2024		743		(51)			(51)		692	692			
100179930	CRYSTAL LAKE	IL		11/25/2024		454		(33)			(33)		421	421			
100166346	POTTSTOWN	PA		10/24/2024		789		(36)			(36)		754	754			
100171396	CYPRESS	TX		10/16/2024		3,444		(128)			(128)		3,317	3,317			
100185698	VELDEN	NLD		12/20/2024													
100079522	BRADENTON	FL		04/08/2022		1,365		(66)			(66)		1,299	1,299			
100142871	WAKE FOREST	NC		02/09/2024		614		(44)			(44)		570	570			
100029551	BRIGHTON	MA		10/26/2018		3,901		(13)			(13)		3,888	3,888			
100168144	SANTA ROSA BEACH	FL		09/20/2024		187		29			29		216	216			
100138961	HOLLYWOOD	FL		12/21/2023		668		1,490			1,490		2,158	2,158			
100128078	BOWIE	MD		09/08/2023		806		97			97		903	903			
100091034	HILLSBORO	OR		01/31/2023		1,966		(405)			(405)		1,561	1,561			
100081779	DALLAS	TX		03/30/2022		5,471		(280)			(280)		5,191	5,191			
100144036	MANOR	TX		03/07/2024		822		4			4		827	827			
100148513	BRIDGEPORT	PA		04/12/2024		888		69			69		956	956			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		974		188			188		1,162	1,162			
100140728	SACRAMENTO	CA		02/08/2024		38		(38)			(38)						
100146952	TIMNATH	CO		03/26/2024		921		203			203		1,124	1,124			
100168425	MIDLOTHIAN	VA		09/25/2024		773		(51)			(51)		722	722			
100138208	KATY	TX		12/14/2023		520		(69)			(69)		451	451			
100181889	DELTONA	FL		12/12/2024		736		(27)			(27)		709	709			
100179666	LEANDER	TX		11/21/2024		825		(38)			(38)		787	787			
100152346	DELAWARE	OH		05/17/2024		3,728		507			507		4,234	4,234			
100151496	POOLER	GA		05/10/2024		735		(18)			(18)		717	717			
100151494	CLAYTON	NC		05/10/2024		1,372		106			106		1,478	1,478			
100091089	ORLANDO	FL		01/31/2023		10,139		(778)			(778)		9,361	9,361			
100043487	MIAMI	FL		08/13/2020		1,016		36			36		1,052	1,052			
100144593	HUTTO	TX		03/13/2024		811		(89)			(89)		722	722			
100157869	JERSEY CITY	NJ		07/09/2024		1,412		128			128		1,540	1,540			
100054511	NORTH HILLS	CA		03/23/2021		1,175		(134)			(134)		1,041	1,041			
100160087	FORT WORTH	TX		07/17/2024		690		(51)			(51)		640	640			
100142785	GARNER	NC		02/08/2024		705		(27)			(27)		678	678			
100155881	EDMOND	OK		06/17/2024		700		(58)			(58)		642	642			
100148219	NASHVILLE	TN		04/12/2024		870		41			41		911	911			
100151475	WICHITA	KS		05/10/2024		735		(18)			(18)		717	717			
100012717	EATONVILLE	WA		05/25/2017		917		136			136		1,053	1,053			
100179934	LITHONIA	GA		11/25/2024		667		(30)			(30)		637	637			
100161739	NEW HAVEN	CT		07/30/2024		3,608		(173)			(173)		3,435	3,435			
100102747	ATLANTA	GA		06/22/2023		530		(134)			(134)		396	396			
100068044	BELL	CA		09/23/2021		1,674		(38)			(38)		1,636	1,636			
100026734	NORCO	CA		09/26/2018		1,056		671			671		1,727	1,727			
100085144	SACRAMENTO	CA		09/21/2022		829		(10)			(10)		819	819			
100117914	WEST PALM BEACH	FL		07/20/2023		1,007		(36)			(36)		971	971			
100103537	PHOENIX	AZ		05/08/2023		23		(23)			(23)						
100031468	EL MONTE	CA		03/29/2019		1,369		184			184		1,553	1,553			

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100131998	POOLER	GA		10/13/2023		894		131			131		1,025	1,025			
100164868	ORLANDO	FL		08/26/2024		2,245		(1,373)			(1,373)		872	872			
100111618	PORTLAND	OR		06/29/2023		643		416			416		1,058	1,058			
100140022	CHARLOTTESVILLE	VA		01/09/2024		659		(37)			(37)		622	622			
100180512	PHOENIX	AZ		11/26/2024		425		(52)			(52)		373	373			
100169068	MESQUITE	TX		09/27/2024		765		(39)			(39)		726	726			
100153373	STOCKTON	CA		05/29/2024		1,994		(72)			(72)		1,922	1,922			
100151834	SAN ANTONIO	TX		05/10/2024		29		(29)			(29)						
100172269	LEANDER	TX		10/21/2024		(8,446)		(62)			(62)	9,315	807	754	(54)		(54)
100149309	CALHOUN	GA		04/24/2024		697		(53)			(53)		644	644			
100173019	HONOLULU	HI		10/25/2024		1,004		(50)			(50)		954	954			
100148275	FERRIS	TX		04/12/2024		815		(22)			(22)		793	793			
100180064	MYRTLE BEACH	SC		11/25/2024		876		123			123		999	999			
100109335	AUSTIN	TX		06/12/2023		833		(54)			(54)		779	779			
100171531	MURFREESBORO	TN		10/16/2024		840		(19)			(19)		820	820			
100119464	BRASELTON	GA		07/31/2023		875		111			111		986	986			
100101886	GRANBURY	TX		04/06/2023		(8,540)		(102)			(102)	9,309	667	663	(4)		(4)
100092015	APOPKA	FL		02/09/2023		(23)		23			23						
100135988	DANIA BEACH	FL		11/16/2023		563		(61)			(61)		501	501			
100181545	WINDSOR	CT		12/09/2024		(417)		1,320			1,320		903	903			
100165663	PLANTATION	FL		10/04/2024		(8,570)		(46)			(46)	9,308	692	688	(4)		(4)
100152839	FORT WORTH	TX		05/22/2024		2,409		(77)			(77)		2,332	2,332			
100067653	FERNLEY	NV		09/23/2021		1,676		(43)			(43)		1,633	1,633			
100156604	PHILADELPHIA	PA		06/24/2024		699		(29)			(29)		669	669			
100071602	PLANO	TX		10/14/2021		1,601		(95)			(95)		1,506	1,506			
100114694	WILLIS	TX		06/29/2023		2,460		(138)			(138)		2,322	2,322			
100158637	HOUSTON	TX		07/10/2024		711		(41)			(41)		670	670			
100025095	ANTIOCH	CA		09/20/2018		935		47			47		982	982			
100115792	ROGERS	AR		07/20/2023		1,087		(51)			(51)		1,036	1,036			
100163251	BLUE SPRINGS	MO		08/13/2024		743		20			20		763	763			
100161351	GEORGETOWN	TX		07/25/2024		1,106		(25)			(25)		1,081	1,081			
100031302	SKOKIE	IL		03/29/2019		678		427			427		1,105	1,105			
100029429	KENNESAW	GA		10/26/2018		2,439		19			19		2,458	2,458			
100156471	DAWSONVILLE	GA		06/24/2024		684		(49)			(49)		635	635			
100115914	MIAMI	FL		07/20/2023		743		(33)			(33)		710	710			
100132523	NEW BRAUNFELS	TX		11/03/2023		723		80			80		803	803			
100130007	GOSHEN	NY		09/27/2023		685		(44)			(44)		641	641			
100182353	BRISTOL	TN		12/12/2024		12,185		(481)			(481)		11,704	11,704			
100147859	BLOOMINGDALE	GA		04/08/2024		548		5			5		553	553			
100153251	WENDELL	NC		05/30/2024		783		75			75		859	859			
100067906	CLIFTON	NJ		09/23/2021		1,645		(74)			(74)		1,572	1,572			
100101883	CAPE CORAL	FL		04/06/2023		12		(12)			(12)						
100087011	MIAMI	FL		11/04/2022		1,140		(48)			(48)		1,093	1,093			
100182304	LANCASTER	CA		12/12/2024		1,241		146			146		1,387	1,387			
100108364	NEWARK	NJ		05/25/2023		(553)		553			553						
100145066	UNITED KINGDOM	GBR		03/12/2024		(2,286)		2,386			2,386		100	100			
100100664	FREDERICKSBURG	VA		04/28/2023		1,234		53			53		1,286	1,286			
100181926	SUGAR LAND	TX		12/12/2024		729		(25)			(25)		704	704			
100152177	LAS VEGAS	NV		05/17/2024		858		(1)			(1)		858	858			
100027022	VAN NUYS	CA		09/26/2018		2,348		161			161		2,509	2,509			
100012226	CORAL SPRINGS	FL		04/28/2017		3,377		1,532			1,532		4,909	4,909			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176967	SAFETY HARBOR	FL		11/15/2024		794		(101)			(101)		693	693			
100149535	DAYTONA BEACH	FL		04/26/2024		674		17			17		690	690			
100079794	PHOENIX	AZ		04/25/2022		1,406		(3)			(3)		1,403	1,403			
100136461	LOGANVILLE	GA		11/20/2023		691		93			93		784	784			
100067763	NEWPORT	OR		09/23/2021		5,084		(278)			(278)		4,806	4,806			
100166192	MADISON	WI		09/09/2024		672		(51)			(51)		621	621			
100088870	LANCASTER	KY		11/15/2022		937		10			10		947	947			
100024885	CARTERET	NJ		09/20/2018		1,205		413			413		1,618	1,618			
100029220	WHITTER AREA	CA		10/26/2018		2,747		64			64		2,811	2,811			
100136289	HUNTSVILLE	AL		11/20/2023		1,957		81			81		2,038	2,038			
100116067	MARYSVILLE	WA		07/20/2023		822		1			1		823	823			
100165581	AUBREY	TX		08/29/2024		784		(9)			(9)		775	775			
100180180	NEW BRUNSWICK	NJ		11/25/2024		671		(92)			(92)		580	580			
100172376	AMBLER	PA		10/23/2024		813		(45)			(45)		768	768			
100156337	PHOENIX	AZ		07/25/2024		733		(45)			(45)		688	688			
100147671	KANSAS CITY	MO		04/04/2024		584		(66)			(66)		518	518			
100163243	BLUE SPRINGS	MO		08/13/2024		742		21			21		763	763			
100172614	ZEBULON	NC		10/23/2024		814		(47)			(47)		767	767			
100160497	CADDO MILLS	TX		07/19/2024		608		(99)			(99)		509	509			
100171412	ISSAQUAH	WA		10/16/2024		739		(42)			(42)		697	697			
100179518	WESTFIELD	IN		11/21/2024		838		(11)			(11)		827	827			
100086027	SACRAMENTO	CA		09/02/2022		3,886		(338)			(338)		3,548	3,548			
100150624	BASYE	VA		05/03/2024		715		(58)			(58)		657	657			
100179429	WHITEHALL	PA		12/27/2024		406		(53)			(53)		353	353			
100137885	LOXAHATCHEE	FL		12/08/2023		711		84			84		795	795			
100150898	BLOOMINGDALE	GA		05/08/2024		716		(65)			(65)		650	650			
100126557	LA PLACE	LA		08/30/2023		3,336		129			129		3,465	3,465			
100068368	CLIFTON	NJ		08/25/2021		1,787		(114)			(114)		1,673	1,673			
100135707	KAHUKU	HI		11/10/2023		758		140			140		898	898			
100055702	MIDDLETOWN	DE		03/23/2021		1,402		(313)			(313)		1,089	1,089			
100055113	WEST COVINA	CA		03/23/2021		1,253		(133)			(133)		1,121	1,121			
100129276	CAMDEN	ME		09/25/2023		702		(58)			(58)		644	644			
100162960	HARROGATE	TN		08/12/2024		684		(62)			(62)		622	622			
100180274	FOLEY	AL		11/25/2024		793		(6)			(6)		787	787			
100142777	CORNELIUS	NC		02/08/2024		480		(42)			(42)		438	438			
100090861	KYLE	TX		01/06/2023		386		(20)			(20)		366	366			
100114985	LAWRENCEVILLE	GA		07/14/2023		1,194		(86)			(86)		1,108	1,108			
100163314	SAN ANTONIO	TX		08/13/2024		477		(88)			(88)		389	389			
100153570	UNITED KINGDOM	GBR		05/29/2024		40							40	40			
100054762	CHICAGO	IL		03/23/2021		1,572		(318)			(318)		1,253	1,253			
100159450	PARRISH	FL		07/15/2024		740		(42)			(42)		698	698			
100175332	PFLUGERVILLE	TX		11/05/2024		772		(5)			(5)		767	767			
100149796	JEFFERSON	GA		04/26/2024		3,315		(104)			(104)		3,211	3,211			
100160133	ACWORTH	GA		07/17/2024		703		(51)			(51)		652	652			
100166300	COLLEGE STATION	TX		10/23/2024		20		(20)			(20)						
100180383	CINCINNATI	OH		11/25/2024		772		(34)			(34)		739	739			
100115334	BOYNTON BEACH	FL		07/17/2023		791		(9)			(9)		782	782			
100184901	BOTHELL	WA		12/17/2024		1,059		(157)			(157)		902	902			
100153862	IRVINGTON	NJ		06/05/2024		736		(10)			(10)		726	726			
100136902	SIGNAL MOUNTAIN	TN		11/27/2023		637		(6)			(6)		631	631			
100136901	SIGNAL MOUNTAIN	TN		11/27/2023		637		(7)			(7)		631	631			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110320	WOOD VILLAGE	OR		06/30/2023		1,684		(28)			(28)		1,656	1,656			
100025145	ZIMMERMAN	MN		09/20/2018		1,046		165			165		1,212	1,212			
100186457	KNOXVILLE	TN		12/30/2024		495		(42)			(42)		453	453			
100136860	WINTER SPRINGS	FL		11/27/2023		629		4			4		633	633			
100065470	MCKINNEY	TX		07/28/2021		1,544		(53)			(53)		1,491	1,491			
100175352	EULESS	TX		11/05/2024		772		(5)			(5)		767	767			
100142580	THONOTOSASSA	FL		02/08/2024		670		(34)			(34)		636	636			
100115549	INDIANAPOLIS	IN		07/19/2023		529		(45)			(45)		484	484			
100152645	NORTHLAKE	TX		05/17/2024		744							744	744			
100151647	SOUTH BOUND BROOK	NJ		05/10/2024		667		(18)			(18)		649	649			
100143229	SUMMERVILLE	SC		02/16/2024		866		70			70		936	936			
100129287	LAS VEGAS	NV		09/25/2023		1,232		(9)			(9)		1,223	1,223			
100091862	RICHMOND	KY		01/30/2023		584		(27)			(27)		558	558			
100164443	CHARLOTTE	NC		08/21/2024		687		(62)			(62)		626	626			
100144127	RICHMOND	TX		03/07/2024		991		(11)			(11)		980	980			
100130272	GOODYEAR	AZ		09/28/2023		495		(39)			(39)		456	456			
100133155	LAKE ALFRED	FL		11/29/2023		609		31			31		641	641			
100115037	NAMPA	ID		07/14/2023		773		(50)			(50)		723	723			
100132243	DAYTONA BEACH	FL		10/13/2023		629		15			15		644	644			
100147047	VERO BEACH	FL		03/27/2024		3,001		(50)			(50)		2,951	2,951			
100066894	GOODYEAR	AZ		08/02/2021		1,782		6			6		1,788	1,788			
100137604	AUSTIN	TX		12/08/2023		916		(51)			(51)		866	866			
100127492	WALDORF	MD		09/08/2023		709		(24)			(24)		685	685			
100129304	MEBANE	NC		09/25/2023		1,979		281			281		2,260	2,260			
100100374	LAUDERHILL	FL		04/27/2023		916		394			394		1,309	1,309			
100159321	ACWORTH	GA		07/15/2024		1,369		91			91		1,460	1,460			
100179957	MELBOURNE	FL		11/25/2024		694		(45)			(45)		649	649			
100119069	MODESTO	CA		07/27/2023		540		(42)			(42)		497	497			
100110374	CENTREVILLE	VA		06/30/2023		821		(8)			(8)		813	813			
100133466	OMAHA	NE		10/19/2023		1,156		(100)			(100)		1,056	1,056			
100101211	POUGHKEEPSIE	NY		04/28/2023		136		2,441			2,441		2,578	2,578			
100024999	RIVERSIDE	CA		09/20/2018		1,273		(131)			(131)		1,141	1,141			
100029735	WINNETKA	CA		10/26/2018		1,556		(130)			(130)		1,426	1,426			
100148170	NEW BRITAIN	CT		05/15/2024		648		(65)			(65)		583	583			
100130273	BUCKEYE	AZ		09/28/2023		934		(50)			(50)		884	884			
100166157	MARICOPA	AZ		09/09/2024		927		57			57		984	984			
100089393	SPRING	TX		11/17/2022		22,220		(1,220)			(1,220)		21,000	21,000			
100067640	WEST SACRAMENTO	CA		09/23/2021		1,671		(87)			(87)		1,584	1,584			
100120925	MOUNT PLEASANT	SC		08/30/2023		677		30			30		707	707			
100138810	LAWRENCEVILLE	GA		12/21/2023		1,920		(60)			(60)		1,859	1,859			
100166167	WINTERVILLE	NC		09/09/2024		645		(58)			(58)		587	587			
100149940	FRESNO	CA		06/07/2024		664		(66)			(66)		598	598			
100102036	WEBSTER	TX		04/14/2023		1,114		(147)			(147)		967	967			
100078745	FORT LAUDERDALE	FL		02/25/2022		2,585		(294)			(294)		2,291	2,291			
100155169	LAS VEGAS	NV		07/19/2024		4,174		(13)			(13)		4,161	4,161			
100141434	AUSTELL	GA		01/30/2024		3,868		(320)			(320)		3,548	3,548			
100184425	PARLIER	CA		12/17/2024		451		7			7		459	459			
100144224	MONTGOMERY	TX		03/07/2024		864		30			30		894	894			
100116141	MONTEREY PARK	CA		07/20/2023		98,285		5,140			5,140		103,425	103,425			
100140529	GRAHAM	NC		01/19/2024		865		68			68		932	932			
100150517	RICHMOND HILL	GA		05/03/2024		863		140			140		1,003	1,003			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100133738	LAS VEGAS	NV		10/23/2023		862		143			143		1,004	1,004			
500005291001A	OSS	NLD		11/27/2024													
100031503	NAPLES	FL		03/29/2019		1,408		(9)			(9)		1,399	1,399			
100139265	LAS VEGAS	NV		12/28/2023		(8,943)		208			208	9,292	557	586	29		29
100044065	OCEANSIDE	CA		08/19/2020		1,671		(105)			(105)		1,566	1,566			
100079142	SAN TAN VALLEY	AZ		02/24/2022		1,466		(25)			(25)		1,441	1,441			
100154746	HESPERIA	CA		07/19/2024		524		(4)			(4)		520	520			
100167454	KOKOMO	IN		09/16/2024		614		(41)			(41)		573	573			
100110613	ENGLEWOOD	FL		06/30/2023		2,509		(55)			(55)		2,454	2,454			
100148205	CHARLOTTE	NC		04/12/2024		1,461		(41)			(41)		1,420	1,420			
100148241	MILTON	NH		04/12/2024		695		41			41		735	735			
100165224	ROTTERDAM	NLD		08/28/2024													
100147798	BAKERSFIELD	CA		04/08/2024		641		(63)			(63)		578	578			
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		4,099		(100)			(100)		4,000	4,000			
100175152	BLUFFTON	SC		11/05/2024		646		(79)			(79)		567	567			
100028491	ABINGDON	MD		10/26/2018		1,055		98			98		1,153	1,153			
100152222	BATON ROUGE	LA		05/17/2024		678		12			12		690	690			
100152225	BATON ROUGE	LA		05/17/2024		678		12			12		690	690			
100011985	GARDENA	CA		03/08/2017		3,479		190			190		3,668	3,668			
100168267	ANNA	TX		09/20/2024		159		35			35		194	194			
100152719	AUBREY	TX		05/17/2024		1,013		(14)			(14)		999	999			
100170337	FLAGSTAFF	AZ		10/08/2024		991		(68)			(68)		923	923			
100116508	CONCORD	CA		07/20/2023		968		135			135		1,103	1,103			
100171583	AUBURN	AL		10/16/2024		755		(59)			(59)		696	696			
100084850	HOUSTON	TX		08/02/2022		1,061		(108)			(108)		953	953			
100142450	FERNDALE	MI		03/08/2024		674		(111)			(111)		563	563			
100182181	NAVASSA	NC		12/12/2024		462		(3)			(3)		459	459			
100151058	RIDGEFIELD	WA		05/08/2024		878		88			88		965	965			
100165395	KYLE	TX		08/29/2024		1,011		(68)			(68)		943	943			
100142515	FORT LAUDERDALE	FL		02/08/2024		1,039		(8)			(8)		1,031	1,031			
100162861	JOPPA	MD		08/12/2024		1,155		104			104		1,259	1,259			
100136209	PASSAIC	NJ		11/20/2023		643		51			51		694	694			
100166960	WILMINGTON	IL		09/13/2024		880		(55)			(55)		825	825			
100168588	GASTONIA	NC		09/25/2024		875		57			57		932	932			
100160596	GRAND PRAIRIE	TX		07/19/2024		765		(139)			(139)		626	626			
100048056	NORTH BERGEN	NJ		11/20/2020		1,279		(276)			(276)		1,003	1,003			
100148593	APPLE VALLEY	CA		04/12/2024		691		(40)			(40)		651	651			
100108052	ATLANTA	GA		05/25/2023		1,001		(4)			(4)		997	997			
100029376	NEW CASTLE	CO		10/26/2018		1,039		46			46		1,085	1,085			
100060070	SCOTTSDALE	AZ		06/25/2021		1,587		(54)			(54)		1,533	1,533			
100162919	FRESNO	CA		08/12/2024		733		(34)			(34)		699	699			
100150658	CYPRESS	TX		05/06/2024		668		(15)			(15)		653	653			
100157789	GLEN BURNIE	MD		08/01/2024		630		(52)			(52)		578	578			
100136398	OOLTEWAH	TN		11/20/2023		713		31			31		744	744			
100154618	FISHING CREEK	MD		06/14/2024		498		(74)			(74)		425	425			
100120879	ALVIN	TX		08/28/2023		1,031		(34)			(34)		997	997			
100173240	HENDERSON	NV		10/30/2024		833		(14)			(14)		820	820			
100184390	PLANO	TX		12/16/2024		437		(69)			(69)		368	368			
100135677	KENT	WA		11/09/2023		18,726		145			145		18,871	18,871			
100152551	DALLAS	GA		05/17/2024		830		146			146		976	976			
100137271	NETHERLANDS	NLD		11/28/2023													

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080168	BASTROP	TX		02/25/2022		1,879		(31)			(31)		1,848	1,848			
100127563	BRYANT	AR		09/08/2023		723		(22)			(22)		701	701			
100138731	SACRAMENTO	CA		02/02/2024		9		(9)			(9)						
100031368	TURLOCK	CA		03/29/2019		1,795		142			142		1,938	1,938			
100031268	ELK GROVE	CA		03/29/2019		1,333		(53)			(53)		1,279	1,279			
100150577	LAS VEGAS	NV		05/03/2024		789		16			16		806	806			
100114695	SAN JACINTO	CA		06/29/2023		657		(29)			(29)		629	629			
100152354	FORT WORTH	TX		05/17/2024		2,598		353			353		2,950	2,950			
100142675	GLASSBORO	NJ		02/08/2024		683		(40)			(40)		643	643			
100148751	TOLLESON	AZ		04/17/2024		697		(29)			(29)		668	668			
100083964	SCOTTSDALE	AZ		07/12/2022		879		(7)			(7)		872	872			
100169959	GLASSBORO	NJ		11/08/2024		762		(35)			(35)		727	727			
100150994	LAWRENCEVILLE	GA		05/08/2024		10,511		(333)			(333)		10,178	10,178			
100166232	GASTONIA	NC		09/09/2024		830		29			29		859	859			
100086235	GULF SHORES	AL		09/29/2022		761		(19)			(19)		743	743			
100132250	WENDELL	NC		10/13/2023		867		411			411		1,278	1,278			
100156524	NEW ORLEANS	LA		06/24/2024		657		(18)			(18)		638	638			
100120891	MCDONOUGH	GA		08/30/2023		693		29			29		723	723			
100071642	WOODBRIDGE	VA		10/14/2021		1,962		(111)			(111)		1,851	1,851			
100141439	GARLAND	TX		01/30/2024		544		(73)			(73)		471	471			
100135489	SAINT JOHN	IN		11/13/2023		841		202			202		1,042	1,042			
100091285	LANCASTER	CA		01/31/2023		17		(17)			(17)						
100024486	VALENCIA	CA		09/20/2018		1,303		(36)			(36)		1,267	1,267			
100083897	BAKERSFIELD	CA		07/12/2022		857		(32)			(32)		825	825			
100126331	WESTFIELD	MA		08/30/2023		668		(45)			(45)		623	623			
100175057	NORTH LAS VEGAS	NV		11/05/2024		692		(57)			(57)		635	635			
100132114	NORTH CHESTERFIELD	VA		10/13/2023		1,817		(8)			(8)		1,809	1,809			
100151619	SARASOTA	FL		05/10/2024		1,650		131			131		1,781	1,781			
100158085	DECATUR	GA		07/09/2024		725		(8)			(8)		717	717			
100053661	HEBER	CA		03/23/2021		956		(171)			(171)		785	785			
100131736	KNOXVILLE	TN		10/06/2023		766		127			127		893	893			
100130376	DENVER	CO		09/28/2023		512		(82)			(82)		430	430			
100141303	KISSIMMEE	FL		01/30/2024		599		(33)			(33)		566	566			
100091453	CATAWBA	NC		01/20/2023		400		(20)			(20)		380	380			
100120027	EUREKA	CA		08/11/2023		778		9			9		787	787			
100110424	FERNANDINA BEACH	FL		06/30/2023		877		(11)			(11)		866	866			
100171292	MCKINNEY	TX		10/16/2024		765		(51)			(51)		713	713			
100152275	DENTON	TX		05/17/2024		713		10			10		723	723			
100141189	SHIRLEY	NY		01/30/2024		574		(32)			(32)		542	542			
100079126	PORTLAND	OR		02/24/2022		1,505		(33)			(33)		1,472	1,472			
100147983	CHESAPEAKE	VA		04/10/2024		599		(4)			(4)		595	595			
100166238	MCKINNEY	TX		09/09/2024		854		56			56		910	910			
100081637	WEST CHESTER	PA		03/24/2022		1,096		(15)			(15)		1,081	1,081			
100182429	CHICAGO	IL		12/12/2024		504		3			3		507	507			
100156564	FORT PIERCE	FL		06/24/2024		889		(66)			(66)		823	823			
100168416	COLONIAL BEACH	VA		09/25/2024		652		(76)			(76)		576	576			
100065611	CARPINTERIA	CA		07/28/2021		1,693		(75)			(75)		1,619	1,619			
100103717	BLUFFTON	SC		05/08/2023		634		(45)			(45)		589	589			
100168332	ROSEVILLE	CA		09/20/2024		307		1			1		308	308			
100145471	UNITED KINGDOM	GBR		03/12/2024		(9,077)		(103)			(103)	9,293	113	49	(63)		(63)
100186395	ALLENTOWN	PA		12/30/2024		441		(30)			(30)		412	412			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170213	CONCORD	NC		10/08/2024		516		(61)			(61)		454	454			
100071344	GRANDVIEW	TX		10/01/2021		1,057		32			32		1,089	1,089			
100170039	WAUKEE	IA		11/08/2024		727		(84)			(84)		642	642			
100179551	PENSACOLA	FL		11/21/2024		785		(28)			(28)		757	757			
100156593	ALBUQUERQUE	NM		06/24/2024		636		(53)			(53)		582	582			
100013567	WESTBURY	NY		05/25/2017		1,074		315			315		1,389	1,389			
100079903	STOCKBRIDGE	GA		04/08/2022		1,285		(114)			(114)		1,171	1,171			
100171455	PLANO	TX		10/16/2024		870		(41)			(41)		829	829			
100043138	MASSAPEQUA	NY		05/28/2020		2,244		31			31		2,274	2,274			
100175914	LEBANON	TN		11/14/2024		796		265			265		1,061	1,061			
100165525	KNOXVILLE	TN		08/29/2024		1,019		(73)			(73)		946	946			
100128936	VISALIA	CA		09/22/2023		1,380		(62)			(62)		1,318	1,318			
100081140	CORNELIUS	OR		03/18/2022		1,432		77			77		1,509	1,509			
100140543	BUTLER	NJ		01/19/2024		750		(140)			(140)		610	610			
100066845	MEDFORD	NY		08/02/2021		1,605		5			5		1,611	1,611			
100168431	ACWORTH	GA		09/25/2024		2,889		(23)			(23)		2,865	2,865			
100148863	BUCKEYE	AZ		04/17/2024		(8,306)		147			147	9,257	1,099	1,050	(49)		(49)
100142781	POOLER	GA		02/08/2024		715		(40)			(40)		675	675			
100128049	LA VERGNE	TN		09/08/2023		740		37			37		777	777			
100068177	FLOWER MOUND	TX		08/25/2021		1,642		(50)			(50)		1,592	1,592			
100116376	LUTZ	FL		07/20/2023		(1,449)		2,640			2,640		1,192	1,192			
100017488	LOS ANGELES	CA		04/26/2018		7,517		(149)			(149)		7,368	7,368			
100116612	APOPKA	FL		07/20/2023		752		394			394		1,145	1,145			
100151246	SALT LAKE CITY	UT		05/10/2024		745		(36)			(36)		709	709			
100012442	HAWTHORNE	CA		04/28/2017		776		13			13		789	789			
100065291	CAPE CORAL	FL		07/28/2021		1,593		(93)			(93)		1,499	1,499			
100182551	RICHFIELD	MN		12/12/2024		510		(46)			(46)		464	464			
100053969	OSAGE BEACH	MO		03/23/2021		4,044		(600)			(600)		3,444	3,444			
100160405	PASADENA	CA		07/19/2024		740		(1)			(1)		739	739			
100151476	HIGHLAND	UT		05/10/2024		891		182			182		1,073	1,073			
100168438	DALLAS	GA		09/25/2024		859		17			17		876	876			
100171404	BILLINGS	MT		10/16/2024		935		(46)			(46)		889	889			
100088178	DENVER	CO		10/25/2022		847		74			74		921	921			
100160919	EASLEY	SC		07/24/2024		689		(27)			(27)		662	662			
100175223	HENDERSON	NV		11/05/2024		1,052		65			65		1,118	1,118			
100152250	WILMINGTON	NC		05/17/2024		3,003		(62)			(62)		2,941	2,941			
100181914	STOCKBRIDGE	GA		12/12/2024		626		6			6		631	631			
100079089	NEW ORLEANS	LA		02/24/2022		1,531		47			47		1,578	1,578			
100137208	HOUSTON	TX		11/28/2023		449		(34)			(34)		415	415			
100132522	RANCHO CUCAMONGA	CA		11/03/2023		697		47			47		745	745			
100102416	TUCSON	AZ		06/07/2023		965		(5)			(5)		960	960			
100117883	TAMARAC	FL		07/20/2023		235		(8)			(8)		226	226			
100110024	CARLISLE	PA		06/23/2023		(6,732)		(188)			(188)	12,796	5,876	5,853	(24)		(24)
100147018	AUSTIN	TX		03/27/2024		692		(48)			(48)		645	645			
100173316	WAKE FOREST	NC		10/30/2024		700		(78)			(78)		622	622			
100141025	ORLANDO	FL		02/20/2024		591		(103)			(103)		487	487			
100176950	FAYETTEVILLE	GA		11/15/2024		726		(78)			(78)		648	648			
100149392	KILLEEN	TX		04/24/2024		795		(7)			(7)		788	788			
100169652	COTTONWOOD	CA		09/30/2024		698		(42)			(42)		657	657			
100148464	LAS VEGAS	NV		04/12/2024		926		87			87		1,013	1,013			
100137138	LAKELAND	FL		11/28/2023		683		(129)			(129)		555	555			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141696	LAS VEGAS	NV		01/30/2024		648		28			28		675	675			
100175492	KATY	TX		12/23/2024		8,023		(377)			(377)		7,647	7,647			
100148113	PENDERGRASS	GA		04/10/2024		749		(37)			(37)		712	712			
100064645	KNIGHTDALE	NC		07/01/2021		2,073		76			76		2,150	2,150			
100170439	EL PASO	TX		10/09/2024		598		(27)			(27)		571	571			
100132132	SARATOGA SPRINGS	UT		10/13/2023		793		22			22		816	816			
100067421	STERLING	VA		09/23/2021		1,564		(118)			(118)		1,446	1,446			
100151799	NEW ORLEANS	LA		05/10/2024		(8,583)		107			107	9,284	809	769	(40)		(40)
100179768	CHARLOTTE	NC		11/21/2024		795		(44)			(44)		751	751			
100168191	COLUMBUS	OH		09/20/2024		231		11			11		242	242			
100150583	MECHANICSBURG	PA		05/03/2024		771		(11)			(11)		760	760			
100024516	SAMMAMISH	WA		09/20/2018		1,145		143			143		1,288	1,288			
100156067	TAMPA	FL		06/18/2024		578		(85)			(85)		493	493			
100109933	WATERBURY	CT		06/22/2023		648		(34)			(34)		614	614			
100170318	PHILADELPHIA	PA		10/08/2024		789		(70)			(70)		719	719			
100150567	LINWOOD	NJ		05/03/2024		728		(51)			(51)		678	678			
100138267	TUCSON	AZ		12/15/2023		507		13			13		520	520			
100155125	EDMOND	OK		07/19/2024		670		(129)			(129)		541	541			
4010082061	CANONSBURG	PA		09/27/2024		281		(53)			(53)		228	228			
100143161	DAVENPORT	FL		02/16/2024		914		61			61		975	975			
100117138	STATEN ISLAND	NY		07/20/2023		24,690		4,553			4,553		29,242	29,242			
100148468	RIVERVIEW	FL		04/12/2024		10,986		(199)			(199)		10,787	10,787			
100160930	CLEARWATER	FL		07/24/2024		622		(35)			(35)		587	587			
100141264	RICHMOND	TX		01/30/2024		6,624		(149)			(149)		6,475	6,475			
100137822	MARCUS HOOK	PA		12/08/2023		368		(25)			(25)		343	343			
100167428	LOGAN	UT		09/16/2024		707		(71)			(71)		636	636			
100182392	SCHAUMBURG	IL		12/12/2024		483		(32)			(32)		451	451			
100134734	ROCKLEDGE	FL		10/30/2023		843		(49)			(49)		794	794			
100168140	LYNCHBURG	VA		09/20/2024		231		11			11		242	242			
100081256	LEANDER	TX		03/18/2022		1,534		107			107		1,640	1,640			
100132411	HOUSTON	TX		11/03/2023		631		40			40		671	671			
100180801	OIRSBEEK	NLD		11/27/2024													
100166396	DALLAS	PA		10/24/2024		725		(53)			(53)		672	672			
100141883	BOCA RATON	FL		03/27/2024		743		(66)			(66)		677	677			
100139205	FORT MYERS	FL		12/28/2023		633		(14)			(14)		619	619			
100182268	DALLAS	GA		12/12/2024		2,755		253			253		3,009	3,009			
100143072	GALLOWAY	NJ		02/14/2024		438		(86)			(86)		351	351			
100128516	MIAMI	FL		09/15/2023		628		(44)			(44)		584	584			
100129569	AVON	OH		09/29/2023		705		(30)			(30)		675	675			
100099771	MANAHAWKIN	NJ		02/28/2023		(13)		13			13						
100151367	LEANDER	TX		05/10/2024		753		(36)			(36)		717	717			
100115717	PHILADELPHIA	PA		07/20/2023		795		(22)			(22)		774	774			
100175653	BRIDGEPORT	WV		11/12/2024		957		(31)			(31)		926	926			
100012965	BOWIE	MD		05/25/2017		1,082		121			121		1,202	1,202			
100024345	SIOUX FALLS	SD		09/20/2018		1,556		(35)			(35)		1,520	1,520			
100013346	WEST COVINA	CA		05/25/2017		1,048		133			133		1,181	1,181			
100149307	CHICO	CA		04/24/2024		693		(61)			(61)		632	632			
100144474	KISSIMMEE	FL		04/26/2024		350		(53)			(53)		296	296			
100013961	WILMINGTON	CA		05/25/2017		1,385		71			71		1,456	1,456			
100108014	KENNESAW	GA		05/25/2023		744		(51)			(51)		693	693			
100155919	PRINCETON	TX		06/17/2024		757		(30)			(30)		727	727			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116620	FONTANA	CA		07/20/2023		2,145		1,125			1,125		3,269	3,269			
100079406	GLENDALE	AZ		03/17/2022		1,478		(8)			(8)		1,470	1,470			
100167661	MCKINNEY	TX		09/19/2024		701		(93)			(93)		607	607			
100013104	CLARKSBURG	MD		05/25/2017		943		(45)			(45)		898	898			
100078273	MELBOURNE	FL		02/10/2022		1,276		(189)			(189)		1,086	1,086			
100151268	CHARLOTTE	NC		05/10/2024		742		(36)			(36)		706	706			
100140389	SOUTH ELGIN	IL		01/18/2024		880		80			80		960	960			
100172868	OAKLAND	TN		10/25/2024		763		(6)			(6)		758	758			
100138146	FORT MYERS	FL		12/14/2023		637		(14)			(14)		623	623			
100130288	MIAMI	FL		09/28/2023		680		(57)			(57)		623	623			
100108188	WORCESTER	MA		05/24/2023		2,058		(22)			(22)		2,036	2,036			
100049418	BARTLETT	IL		11/20/2020		826		201			201		1,027	1,027			
100172476	DAWSONVILLE	GA		10/23/2024		787		(54)			(54)		733	733			
100161558	PORT SAINT LUCIE	FL		07/30/2024		712		(28)			(28)		685	685			
100065379	CAPE CORAL	FL		07/28/2021		1,505		(108)			(108)		1,398	1,398			
100109037	MESA	AZ		06/02/2023		11		(11)			(11)						
100117440	LANCASTER	CA		07/20/2023		849		223			223		1,072	1,072			
100139627	LAS VEGAS	NV		12/28/2023		422		(39)			(39)		383	383			
100162480	ROSEVILLE	CA		08/07/2024		699		(68)			(68)		632	632			
100179931	CUBA	IL		11/25/2024		446		(37)			(37)		409	409			
100171452	ANNA	TX		10/16/2024		799		(31)			(31)		768	768			
100018416	VACAVILLE	CA		06/27/2018		1,546		(50)			(50)		1,495	1,495			
100119296	LOS ANGELES	CA		07/31/2023		25,295		(283)			(283)		25,012	25,012			
100117101	GARDEN GROVE	CA		07/20/2023		869		936			936		1,805	1,805			
100142796	AUSTIN	TX		02/08/2024		707		(13)			(13)		694	694			
100065094	MESA	AZ		07/14/2021		1,536		(101)			(101)		1,435	1,435			
100167801	READING	PA		09/19/2024		619		(80)			(80)		538	538			
100165841	TAMPA	FL		08/29/2024		6		(6)			(6)						
100071652	AUSTIN	TX		10/14/2021		1,573		(126)			(126)		1,446	1,446			
100151836	CALIFORNIA	MD		05/10/2024		666		44			44		710	710			
100169871	MONROE	NC		09/30/2024		705		(72)			(72)		633	633			
100144206	WASHINGTON	UT		03/07/2024		779		60			60		839	839			
100138144	FORT MYERS	FL		12/14/2023		637		(13)			(13)		623	623			
100186364	SMYRNA	TN		12/30/2024		698		(45)			(45)		653	653			
100171698	CHESAPEAKE	VA		10/16/2024		727		(67)			(67)		660	660			
100019759	LAKEWOOD	CO		07/26/2018		1,579		(34)			(34)		1,545	1,545			
100076421	MIAMI	FL		12/23/2021		1,559		(120)			(120)		1,439	1,439			
100186224	PHILADELPHIA	PA		12/27/2024		524		(78)			(78)		446	446			
100181225	TAMPA	FL		12/06/2024		451		(9)			(9)		441	441			
100066929	SAND SPRINGS	OK		08/02/2021		1		(1)			(1)						
100079953	COMMERCE CITY	CO		04/25/2022		1,916		51			51		1,968	1,968			
100133635	MADERA	CA		10/23/2023		864		168			168		1,032	1,032			
100103204	CHICAGO	IL		04/21/2023		615		(52)			(52)		563	563			
100151625	RILEYVILLE	VA		05/10/2024		675		(36)			(36)		640	640			
100054133	OAK BLUFFS	MA		03/23/2021		4,163		(516)			(516)		3,647	3,647			
100157904	GOODYEAR	AZ		07/09/2024		889		(5)			(5)		884	884			
100144616	NEW HAVEN	CT		03/13/2024		754		50			50		803	803			
100175690	DUCK CREEK VILLAGE	UT		11/12/2024		470		(46)			(46)		425	425			
100173789	MADERA	CA		10/30/2024		9,714		(328)			(328)		9,386	9,386			
100160157	LONGS	SC		07/17/2024		698		(53)			(53)		645	645			
100057726	CHICAGO	IL		06/30/2021		1,587		(56)			(56)		1,532	1,532			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100171483	GAINESVILLE	GA		10/16/2024		799		(52)			(52)		747	747			
100091373	CHAMPLIN	MN		02/22/2023		907		(5)			(5)		902	902			
100101681	RAHWAY	NJ		04/26/2023		745		(50)			(50)		695	695			
100176962	FORT LAUDERDALE	FL		11/15/2024		13		(13)			(13)						
100173272	WHEATLAND	MO		10/30/2024		699		(57)			(57)		642	642			
100120982	NASHVILLE	TN		08/30/2023		683		16			16		699	699			
100174945	NIXA	MO		10/31/2024		26,439		(1,019)			(1,019)		25,419	25,419			
100165568	PARRISH	FL		08/29/2024		682		(65)			(65)		616	616			
100137677	HUTTO	TX		12/08/2023		698		(28)			(28)		670	670			
100175811	HAMILTON	NJ		11/12/2024		735		(14)			(14)		721	721			
100135547	GILBERT	AZ		11/13/2023		867		270			270		1,138	1,138			
100149114	TOLLESON	AZ		04/22/2024		244		(38)			(38)		206	206			
100144268	STOCKTON	CA		03/07/2024		442		(76)			(76)		366	366			
100170362	LEWES	DE		10/08/2024		694		(74)			(74)		621	621			
100133733	LAS VEGAS	NV		10/23/2023		856		143			143		1,000	1,000			
100155043	CAPE CORAL	FL		07/19/2024		693		(44)			(44)		649	649			
100119539	TOBYHANNA	PA		07/28/2023		697		16			16		713	713			
100055289	ANAHEIM	CA		03/23/2021		1,066		(189)			(189)		877	877			
100045373	WEST COVINA	CA		11/25/2020		1,363		(20)			(20)		1,343	1,343			
100176587	EAGLE LAKE	FL		11/15/2024		898		(136)			(136)		762	762			
100127006	SAN JOSE	CA		08/30/2023		1,754		988			988		2,742	2,742			
100120504	BOSTON	MA		08/18/2023		3,067		49			49		3,117	3,117			
100151516	CLERMONT	FL		05/10/2024		17,106		(447)			(447)		16,660	16,660			
100142778	CHARLOTTE	NC		02/08/2024		638		(28)			(28)		610	610			
100108975	COLORADO SPRINGS	CO		05/31/2023		736		(48)			(48)		688	688			
100150640	TUCSON	AZ		05/06/2024		(8,583)		(48)			(48)	9,265	634	649	15		15
100150638	SOLIDARIDAD	MEX		05/03/2024		618							618	618			
100081469	PACOIMA	CA		03/18/2022		3,091		206			206		3,296	3,296			
100168143	FRESNO	CA		09/20/2024		227		14			14		241	241			
100014613	CALABASAS	CA		09/27/2017		(5,702)		(356)			(356)	9,235	3,176	3,120	(56)		(56)
100127638	EUGENE	OR		09/08/2023		752		(53)			(53)		699	699			
100115852	BIG BEAR LAKE	CA		07/20/2023		781		(22)			(22)		760	760			
100133709	MADERA	CA		10/23/2023		869		157			157		1,027	1,027			
100079896	PARK CITY	UT		04/08/2022		(7,658)		(44)			(44)	9,230	1,528	1,543	15		15
100012472	SONOMA	CA		04/28/2017		1,509		665			665		2,174	2,174			
100065418	CLIFTON	NJ		07/28/2021		1,670		(62)			(62)		1,607	1,607			
100143102	ATLANTA	GA		02/16/2024		759		5			5		763	763			
100148515	SANTA CLARITA	CA		04/12/2024		726		(74)			(74)		652	652			
100012325	CARSON	CA		04/28/2017		890		501			501		1,391	1,391			
100144183	VANCOUVER	WA		03/07/2024		801		(4)			(4)		797	797			
100171642	DAWSONVILLE	GA		10/16/2024		700		(83)			(83)		618	618			
100168031	HOUSTON	TX		09/20/2024		233		9			9		242	242			
100168637	VIRGINIA BEACH	VA		09/25/2024		758		(97)			(97)		661	661			
100167760	DESTIN	FL		09/19/2024		638		(100)			(100)		538	538			
100153350	WILMINGTON	NC		05/30/2024		1,473		(48)			(48)		1,425	1,425			
100137987	FUQUAY VARINA	NC		12/13/2023		779		251			251		1,030	1,030			
100128009	APPLE VALLEY	CA		09/08/2023		839		143			143		982	982			
100151693	BUDA	TX		05/10/2024		763		38			38		801	801			
100152243	SACRAMENTO	CA		05/17/2024		706		(35)			(35)		671	671			
100137848	SAGINAW	MI		12/08/2023		671		11			11		682	682			
100176116	SAINT CLOUD	FL		12/20/2024		(8,719)		(20)			(20)	9,237	498	438	(60)		(60)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119414	APOLLO BEACH	FL		07/31/2023		778		(18)			(18)		761	761			
100156532	TROUTMAN	NC		06/24/2024		823		93			93		916	916			
100169645	HOMESTEAD	FL		09/30/2024		644		(97)			(97)		547	547			
100119187	SAINT CLOUD	FL		07/31/2023		949		160			160		1,109	1,109			
100148699	NAPERVILLE	IL		04/17/2024		632		(36)			(36)		596	596			
100173150	COOPERSBURG	PA		10/30/2024		545		38			38		583	583			
100170080	OVIEDO	FL		10/08/2024		761		(74)			(74)		687	687			
100180196	PLANO	TX		11/25/2024		843		29			29		872	872			
100079809	RICHMOND	TX		04/25/2022		1,305		(114)			(114)		1,191	1,191			
100091432	MOORESTOWN	NJ		02/22/2023		9,394		(166)			(166)		9,228	9,228			
100161369	WENDELL	NC		07/25/2024		772		(78)			(78)		694	694			
100149444	HAMPTON	VA		04/24/2024		729		(37)			(37)		692	692			
100115085	ROXBORO	NC		07/14/2023		725		12			12		737	737			
100120472	CHARLESTON	SC		08/18/2023		543		(41)			(41)		502	502			
100152785	LOMBARD	IL		05/22/2024		647		(27)			(27)		620	620			
100165503	BENSALEM	PA		08/29/2024		679		(56)			(56)		623	623			
100120932	PENSACOLA	FL		08/30/2023		760		57			57		817	817			
100150529	MABLETON	GA		05/03/2024		818		91			91		909	909			
100168904	UNITED KINGDOM	GBR		09/26/2024		66							66	66			
100148840	OAKWOOD	GA		04/17/2024		3,909		185			185		4,093	4,093			
100170208	ANNA	TX		10/08/2024		764		(55)			(55)		709	709			
100172923	INDIO	CA		10/25/2024		637		(44)			(44)		594	594			
100013989	SANTA ANA	CA		05/25/2017		1,117		112			112		1,229	1,229			
100078884	BRIDGEPORT	CT		02/24/2022		1,549		22			22		1,571	1,571			
100171637	DURHAM	NC		10/16/2024		15,142		(420)			(420)		14,722	14,722			
100151365	SURPRISE	AZ		05/10/2024		753		(27)			(27)		726	726			
100083261	NORTH HIGHLANDS	CA		05/10/2022		902		(42)			(42)		860	860			
100168203	DURHAM	NC		09/20/2024		234		8			8		242	242			
100186479	MANSFIELD	TX		12/30/2024		733		(23)			(23)		710	710			
100091284	SAN DIEGO	CA		01/31/2023		738		(109)			(109)		630	630			
100151746	LOS ANGELES	CA		05/10/2024		618		(28)			(28)		591	591			
100179564	CLOVIS	CA		11/21/2024		739		(25)			(25)		714	714			
100065587	KYLE	TX		07/28/2021		1,605		(125)			(125)		1,480	1,480			
100186606	LAS VEGAS	NV		12/30/2024		1,044		115			115		1,158	1,158			
100049213	POMONA	CA		11/20/2020		1,051		(123)			(123)		928	928			
100132241	ANNA	TX		10/13/2023		749		(38)			(38)		711	711			
100167672	MABLETON	GA		09/19/2024		770		(96)			(96)		675	675			
100140592	RALEIGH	NC		01/19/2024		697		(42)			(42)		655	655			
100025998	VALLEY STREAM	NY		09/20/2018		793		424			424		1,217	1,217			
100152435	STAFFORD	VA		05/17/2024		456		(3)			(3)		453	453			
100184991	EL PASO	TX		12/19/2024		462		(35)			(35)		426	426			
100179448	BRASELTON	GA		11/21/2024		838		36			36		874	874			
100014479	ELEELE	HI		09/27/2017		1,311		5			5		1,316	1,316			
100167921	TALLAHASSEE	FL		09/20/2024		726		(25)			(25)		701	701			
100181885	SAVANNAH	GA		12/12/2024		731		(14)			(14)		717	717			
100120104	LITTLE ELM	TX		08/11/2023		789		(15)			(15)		774	774			
100100703	NEWARK	NJ		04/28/2023		1,004		89			89		1,093	1,093			
100140126	MERCED	CA		01/09/2024		1,591		5			5		1,596	1,596			
100179456	HANFORD	CA		11/21/2024		825		47			47		873	873			
100012990	MIAMI	FL		05/25/2017		916		40			40		956	956			
100171443	WOODSTOCK	GA		10/16/2024		651		(41)			(41)		610	610			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129668	LANDERS	CA		09/29/2023		706		(35)			(35)		672	672			
100115856	RIO RANCHO	NM		07/20/2023		851		(46)			(46)		805	805			
100128404	SUN CITY	AZ		09/15/2023		1,219		(125)			(125)		1,094	1,094			
100068395	IRVING	TX		08/25/2021		2,053		(112)			(112)		1,941	1,941			
100109194	FAIRBURN	GA		07/21/2023		1,064		(106)			(106)		958	958			
100138843	JEFFERSON	NC		12/21/2023		660		(37)			(37)		623	623			
100150056	DELTONA	FL		06/14/2024		647		(55)			(55)		592	592			
100142826	GLENDALE	AZ		02/08/2024		2,264		(221)			(221)		2,043	2,043			
100175350	SPRINGDALE	AR		11/05/2024		818		(28)			(28)		791	791			
100129888	FONTANA	CA		09/27/2023		710		(32)			(32)		678	678			
100158494	CARROLLTON	TX		07/10/2024		581		(74)			(74)		507	507			
100150506	NAPLES	FL		05/03/2024		911		37			37		948	948			
100173107	LITTLETON	CO		10/30/2024		791		(62)			(62)		730	730			
100117993	KISSIMMEE	FL		07/20/2023		(6,910)		(143)			(143)	9,220	2,166	2,105	(61)		(61)
100057577	ATLANTA	GA		06/30/2021		1,615		(118)			(118)		1,497	1,497			
100129595	WEST CHESTER	PA		09/29/2023		(8,727)		7			7	9,260	541	513	(27)		(27)
100116961	DAVENPORT	FL		07/20/2023		932		999			999		1,931	1,931			
100117889	WOODLAND PARK	NJ		07/20/2023		619		(48)			(48)		570	570			
100109726	NAPLES	FL		06/16/2023		(12,059)		(67)			(67)	12,739	613	557	(57)		(57)
100171878	MOBILE	AL		10/17/2024		797		(46)			(46)		751	751			
100181886	SARASOTA	FL		12/12/2024		720		(15)			(15)		705	705			
100169697	MARYVILLE	TN		09/30/2024		881		(59)			(59)		822	822			
100120951	GOULDSBORO	PA		08/30/2023		730		46			46		777	777			
100156114	MCALLEN	TX		06/18/2024		689		(18)			(18)		671	671			
100158255	UNITED KINGDOM	GBR		07/09/2024		(3,648)		3,648			3,648						
100143183	GLEN ALLEN	VA		02/16/2024		759		(43)			(43)		716	716			
100120016	MCKINNEY	TX		08/11/2023		899		(31)			(31)		868	868			
100131904	ARGYLE	TX		10/13/2023		806		(44)			(44)		761	761			
100158254	UNITED KINGDOM	GBR		07/09/2024		(3,648)		3,648			3,648						
100115611	CASTALIAN SPRINGS	TN		07/19/2023		524		(37)			(37)		487	487			
100179945	NORTH CHARLESTON	SC		11/25/2024		749		6			6		755	755			
100099699	HESPERIA	CA		02/28/2023		634		(44)			(44)		590	590			
100127926	OAK RIDGE	TN		09/08/2023		935		42			42		977	977			
100182440	TALLAHASSEE	FL		12/12/2024		479		(25)			(25)		453	453			
100159398	LAS VEGAS	NV		07/15/2024		683		(63)			(63)		620	620			
100157946	MARICOPA	AZ		07/09/2024		1,832		(78)			(78)		1,754	1,754			
100179572	GLEN ALLEN	VA		11/21/2024		508		(37)			(37)		470	470			
100135703	AVE MARIA	FL		11/10/2023		723		(31)			(31)		692	692			
100167606	FOLSOM	CA		09/19/2024		880		(130)			(130)		751	751			
100173255	SPARTA	NC		10/30/2024		508		(64)			(64)		444	444			
100129436	RICHLAND	WA		09/29/2023		778		(10)			(10)		768	768			
100133806	DAVENPORT	FL		10/20/2023		10		(10)			(10)						
100147886	TROUTMAN	NC		04/08/2024		816							816	816			
100172477	DURHAM	NC		10/23/2024		792		(52)			(52)		740	740			
100146315	BENNINGTON	NE		03/19/2024		1,501		(178)			(178)		1,322	1,322			
100186220	WEST PALM BEACH	FL		12/27/2024		399		(70)			(70)		328	328			
100163229	LAS VEGAS	NV		08/13/2024		255		(8)			(8)		247	247			
100165579	CARMEL	IN		08/29/2024		21,234		(322)			(322)		20,912	20,912			
100171758	MILLERSPORT	OH		10/17/2024		492		(23)			(23)		469	469			
100175612	RIVERSIDE	CA		11/12/2024		766		(21)			(21)		745	745			
100119515	MONCKS CORNER	SC		07/28/2023		686		27			27		713	713			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156764	NORTH LAS VEGAS	NV		06/26/2024		995		20			20		1,016	1,016			
100142509	WARNER SPRINGS	CA		02/08/2024		506		(26)			(26)		480	480			
100152802	KEIZER	OR		05/22/2024		603		(13)			(13)		590	590			
100131922	ROCKWALL	TX		10/13/2023		704		(33)			(33)		672	672			
100136144	SAN ANTONIO	TX		12/18/2023		1,611		(136)			(136)		1,475	1,475			
100090924	PORTLAND	OR		01/31/2023		745		(45)			(45)		700	700			
100144971	UNITED KINGDOM	GBR		03/12/2024		65		(65)			(65)						
100182250	FRESNO	CA		12/12/2024		905		244			244		1,149	1,149			
100110076	BUDA	TX		06/23/2023		678		(43)			(43)		635	635			
100136704	MORENO VALLEY	CA		01/25/2024		574		(90)			(90)		484	484			
100132002	KATY	TX		10/13/2023		702		(30)			(30)		672	672			
100156578	WHITESTOWN	IN		06/24/2024		1,229		(58)			(58)		1,171	1,171			
100149791	FRESNO	CA		04/26/2024		672		(56)			(56)		615	615			
100119234	MINNEAPOLIS	MN		07/31/2023		724		(23)			(23)		701	701			
100173261	ROSCOMMON	MI		10/30/2024		726		(59)			(59)		668	668			
100100702	EATONTOWN	NJ		04/28/2023		1,022		79			79		1,101	1,101			
100109719	HOUSTON	TX		06/16/2023		746		(66)			(66)		680	680			
100174135	MODESTO	CA		10/31/2024		649		(124)			(124)		525	525			
100120099	HARRISBURG	NC		08/11/2023		780		(30)			(30)		750	750			
100137943	COLUMBUS	OH		12/13/2023		863		(35)			(35)		828	828			
100028129	BROOKLYN	NY		10/26/2018		1,440		347			347		1,787	1,787			
100143142	PHOENIX	AZ		02/16/2024		567		74			74		641	641			
100180121	DAVENPORT	FL		11/25/2024		1,681		(28)			(28)		1,652	1,652			
100168018	LULING	LA		09/20/2024		733		(110)			(110)		623	623			
100109303	LIBERTY	NY		06/12/2023		878		(21)			(21)		856	856			
100119248	PARRISH	FL		07/31/2023		2,513		121			121		2,635	2,635			
100134620	NORTH HALEDON	NJ		10/30/2023		58,157		239			239		58,395	58,395			
100143062	HOLLY HILL	FL		02/14/2024		8		(8)			(8)						
100176631	SPRING	TX		11/15/2024		1,011		(78)			(78)		933	933			
100044751	LINDEN	NJ		11/19/2020		601		(13)			(13)		588	588			
100084007	MIAMI	FL		06/27/2022		603		(72)			(72)		532	532			
100119227	NASHVILLE	TN		07/31/2023		830		12			12		842	842			
100166165	ROYSE CITY	TX		09/09/2024		9,171		(179)			(179)		8,992	8,992			
100165134	UNITED KINGDOM	GBR		08/27/2024		62							62	62			
100115572	STERLING	MA		07/19/2023		832		(51)			(51)		782	782			
100175166	CROSBY	TX		11/05/2024		620		(6)			(6)		613	613			
100054497	CARTERET	NJ		03/23/2021		612		254			254		867	867			
100136682	ONTARIO	CA		01/25/2024		573		(89)			(89)		484	484			
100133629	MADERA	CA		10/23/2023		871		158			158		1,029	1,029			
100138340	CHICAGO	IL		12/18/2023		671		(53)			(53)		618	618			
100135504	MERCED	CA		11/13/2023		835		200			200		1,035	1,035			
100158671	WHITE HOUSE	TN		07/10/2024		842		69			69		911	911			
100173331	SALINAS	CA		10/30/2024		670		(47)			(47)		622	622			
100149211	BUFFALO	MN		04/22/2024		253		(10)			(10)		243	243			
100168478	STEPHENS CITY	VA		09/25/2024		30,590		(164)			(164)		30,426	30,426			
100185733	LAS VEGAS	NV		12/23/2024		468		(20)			(20)		448	448			
100042963	OAKLAND	CA		05/28/2020		738		189			189		927	927			
100158854	GREENVILLE	SC		07/12/2024		1,032		(69)			(69)		963	963			
100026724	CASTAIC	CA		09/26/2018		1,068		464			464		1,532	1,532			
100108179	ATHENS	GA		05/24/2023		684		1			1		685	685			
100153300	CULLMAN	AL		05/30/2024		735		(4)			(4)		730	730			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152639	CELINA	TX		05/17/2024		1,708		74			74		1,782	1,782			
100029709	OAKLAND	CA		10/26/2018		1,360		77			77		1,437	1,437			
100157649	ORLANDO	FL		06/28/2024		689		(95)			(95)		594	594			
100150598	FULSHEAR	TX		05/03/2024		784		19			19		803	803			
100117311	CHINO	CA		07/20/2023		906		953			953		1,859	1,859			
100166452	SEBRING	FL		10/31/2024		682		(88)			(88)		594	594			
100164753	LAKE HARMONY	PA		08/26/2024		681		(68)			(68)		614	614			
100156224	DAVENPORT	FL		06/20/2024		700		(29)			(29)		671	671			
100020228	PROSPECT	CT		07/17/2018		1,559		(69)			(69)		1,490	1,490			
100147881	TROUTMAN	NC		04/08/2024		820							820	820			
100143219	LAWRENCEVILLE	GA		02/16/2024		745		2			2		747	747			
100151313	NAPLES	FL		05/10/2024		867		93			93		960	960			
100159206	CEDAR PARK	TX		07/15/2024		763		13			13		776	776			
100120558	VISALIA	CA		08/18/2023		510		(94)			(94)		416	416			
100103606	TEMPLE HILLS	MD		05/08/2023		469		(47)			(47)		422	422			
100065456	PORTLAND	OR		07/28/2021		1,692		(130)			(130)		1,562	1,562			
100088067	VIRGINIA BEACH	VA		10/25/2022		648		(65)			(65)		583	583			
100156624	HUTTO	TX		06/24/2024		713		(39)			(39)		674	674			
100138663	FRESNO	CA		02/02/2024		660		(82)			(82)		578	578			
100166174	ROYSE CITY	TX		09/09/2024		749		(45)			(45)		704	704			
100174282	OCALA	FL		10/31/2024		696		(67)			(67)		629	629			
100159343	FERNLEY	NV		07/15/2024		2,171		64			64		2,235	2,235			
100128219	RED BANK	NJ		09/14/2023		827		(5)			(5)		823	823			
100151155	ORLANDO	FL		05/09/2024		616		(87)			(87)		529	529			
100139501	MIDLAND	TX		12/28/2023		1,124		(113)			(113)		1,011	1,011			
100173931	WALDEN	NY		10/31/2024		790		(52)			(52)		739	739			
100150951	SALEM	OR		05/08/2024		1,356		76			76		1,432	1,432			
100129586	NORFOLK	VA		09/29/2023		939		(35)			(35)		904	904			
100081250	LAKE ELSINORE	CA		03/18/2022		1,950		65			65		2,015	2,015			
100135466	FAIRHOPE	AL		11/13/2023		650		239			239		889	889			
100100234	WALDEN	NY		03/17/2023		595		(26)			(26)		570	570			
100055881	MONTEREY	CA		03/26/2021		2,635		(145)			(145)		2,490	2,490			
100164545	MYRTLE BEACH	SC		08/21/2024		618		14			14		632	632			
100182622	CROSS HILL	SC		12/12/2024		805		50			50		855	855			
100159388	MANSFIELD	TX		07/15/2024		628		(65)			(65)		563	563			
100129382	MCKINNEY	TX		09/26/2023		754		27			27		781	781			
100133632	ARGYLE	TX		10/23/2023		959		160			160		1,120	1,120			
100029684	FRANKLIN SQUARE	NY		10/26/2018		1,554		21			21		1,575	1,575			
100143296	CAMERON	NC		02/16/2024		1,446		(53)			(53)		1,393	1,393			
100127624	DELRAY BEACH	FL		09/08/2023		714		(41)			(41)		673	673			
100140293	LOGANVILLE	GA		01/18/2024		860		15			15		875	875			
100160026	CHICAGO	IL		07/17/2024		725		(18)			(18)		707	707			
100117446	BUCHANAN	NY		07/20/2023		1,623		116			116		1,739	1,739			
100031191	LOS ANGELES	CA		03/29/2019		808		114			114		923	923			
100145280	UNITED KINGDOM	GBR		03/12/2024		150		(150)			(150)						
100103648	CALIFORNIA CITY	CA		05/08/2023		361		(43)			(43)		318	318			
100181946	FORT WORTH	TX		12/12/2024		798		52			52		851	851			
100065481	GILBERT	AZ		07/28/2021		1,571		(88)			(88)		1,483	1,483			
100087291	BEND	OR		10/25/2022		1,403		156			156		1,559	1,559			
100127683	LOGANVILLE	GA		09/08/2023		7,654		(171)			(171)		7,483	7,483			
100144894	UNITED KINGDOM	GBR		03/12/2024		(2,174)		2,274			2,274		100	100			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100139124	TRAVELERS REST	SC		12/28/2023		(250)		856			856		607	607			
100154143	TUCSON	AZ		07/11/2024		1,014		(155)			(155)		860	860			
100119431	CHARLOTTESVILLE	VA		07/31/2023		32,314		(30)			(30)		32,284	32,284			
100159357	NORTH LAS VEGAS	NV		07/15/2024		1,678		41			41		1,720	1,720			
100146987	SALEM	UT		03/26/2024		687		(21)			(21)		666	666			
100025794	NORTH BERGEN	NJ		09/20/2018		853		145			145		998	998			
100028230	MERCED	CA		10/26/2018		997		(32)			(32)		965	965			
100084641	WHARTON	NJ		08/02/2022		557		(55)			(55)		502	502			
100116813	BUFORD	GA		07/20/2023		883		793			793		1,676	1,676			
100135075	MADERA	CA		11/01/2023		844		193			193		1,037	1,037			
100117891	BAKERSFIELD	CA		07/20/2023		728		(28)			(28)		700	700			
100142752	OAKWOOD	GA		02/08/2024		853		9			9		862	862			
100139996	COLLIERVILLE	TN		01/09/2024		681		(44)			(44)		636	636			
100055366	MASTIC BEACH	NY		03/23/2021		(12,513)		(208)			(208)	12,722	1	893	892		892
100025101	TEMECULA	CA		09/20/2018		1,217		125			125		1,342	1,342			
100014525	BLAUVELT	NY		09/27/2017		1,041		(8)			(8)		1,033	1,033			
100139301	SAN FRANCISCO	CA		12/28/2023		552		(25)			(25)		527	527			
100135491	MILLVILLE	DE		11/13/2023		511		143			143		654	654			
100165631	PHILADELPHIA	PA		10/04/2024		702		(89)			(89)		612	612			
100170090	OLD HICKORY	TN		10/08/2024		1,628		(114)			(114)		1,514	1,514			
100166258	FORT WORTH	TX		09/09/2024		798		37			37		835	835			
100133704	HENDERSON	NV		10/23/2023		848		118			118		966	966			
100133662	CHARLOTTE	NC		10/23/2023		684		(5)			(5)		679	679			
100143535	FLOSSMOOR	IL		02/21/2024		610		(33)			(33)		577	577			
100143185	SAVANNAH	GA		02/16/2024		707		(43)			(43)		664	664			
100173704	ST PETERSBURG	FL		10/30/2024		467		(55)			(55)		413	413			
100148562	MELISSA	TX		04/12/2024		793		3			3		795	795			
100154738	LONG POND	PA		07/19/2024		567		(82)			(82)		485	485			
100181335	FRESNO	CA		12/06/2024		788		(16)			(16)		771	771			
100158118	ARLINGTON	TX		07/09/2024		676		(43)			(43)		634	634			
100057858	PENSACOLA	FL		06/30/2021		1,527		(87)			(87)		1,440	1,440			
100118655	CAPE CORAL	FL		07/25/2023		391		(24)			(24)		367	367			
100137592	PORTSMOUTH	VA		12/08/2023		642		(47)			(47)		595	595			
100152381	MOUNT JULIET	TN		05/17/2024		714							713	713			
100159363	DALLAS	GA		07/15/2024		857		25			25		883	883			
100142729	NASHVILLE	TN		02/08/2024		1,856		(150)			(150)		1,706	1,706			
100150965	AUBREY	TX		05/08/2024		680		(48)			(48)		632	632			
4010044997	BALTIMORE	MD		03/22/2023		748		(49)			(49)		699	699			
100185612	MADERA	CA		12/20/2024		783		(76)			(76)		707	707			
100011618	RANCHO CORDOVA	CA		03/08/2017		741		662			662		1,403	1,403			
100062294	LAKE ELSINORE	CA		07/01/2021		2,164		(77)			(77)		2,088	2,088			
100109394	CATHEDRAL CITY	CA		06/13/2023		1,096		(680)			(680)		416	416			
100135916	IRVINGTON	NJ		11/13/2023		434		(43)			(43)		391	391			
100170166	PALM COAST	FL		10/08/2024		721		(46)			(46)		675	675			
100107850	TAMPA	FL		05/23/2023		705		(61)			(61)		643	643			
100145116	UNITED KINGDOM	GBR		03/12/2024		(1,434)		1,537			1,537		104	104			
100171520	DENISON	TX		10/16/2024		753		(66)			(66)		686	686			
100079968	KISSIMMEE	FL		04/25/2022		1,308		(88)			(88)		1,220	1,220			
100164533	POINCIANA	FL		08/21/2024		776		(9)			(9)		766	766			
100119476	WILMINGTON	NC		07/31/2023		751		(16)			(16)		735	735			
100171562	NEWPORT	NC		10/16/2024		56,746		(706)			(706)		56,040	56,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168420	AUSTIN	TX		09/25/2024		743		(53)			(53)		691	691			
100110372	AUSTIN	TX		06/30/2023		845		17			17		862	862			
100076356	IRVINGTON	NJ		01/07/2022		1,348		(118)			(118)		1,230	1,230			
100144367	TOMS RIVER	NJ		03/07/2024		710		(66)			(66)		644	644			
100084840	HARMONY	FL		08/02/2022		978		84			84		1,062	1,062			
100148198	AUBREY	TX		04/12/2024		916		(23)			(23)		894	894			
100145215	UNITED KINGDOM	GBR		03/12/2024		48		(48)			(48)						
100186692	JONESBORO	GA		12/31/2024		288		(58)			(58)		230	230			
100171714	LONGS	SC		10/17/2024		853		(9)			(9)		843	843			
100012697	LOS BANOS	CA		05/25/2017		884		139			139		1,024	1,024			
100136444	NORTH FORT MYERS	FL		11/20/2023		783		294			294		1,077	1,077			
100161089	HUNTERSVILLE	NC		07/24/2024		683		(66)			(66)		617	617			
100150541	ROCKVILLE	MD		05/03/2024		1,257		(52)			(52)		1,205	1,205			
100150938	VANCOUVER	WA		05/08/2024		813		52			52		865	865			
100150943	VANCOUVER	WA		05/08/2024		813		52			52		865	865			
100142837	ORLANDO	FL		02/09/2024		566		(6)			(6)		560	560			
100130277	DURHAM	NC		09/28/2023		657		(50)			(50)		607	607			
100181262	LAS VEGAS	NV		12/06/2024		473		18			18		491	491			
100146919	WINSTON	OR		03/26/2024		642		(62)			(62)		580	580			
100170516	SANTA ROSA BEACH	FL		10/09/2024		579		(102)			(102)		477	477			
100086946	TAMPA	FL		10/24/2022		711		(123)			(123)		588	588			
100186419	HOFFMAN ESTATES	IL		12/30/2024		501		(3)			(3)		498	498			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		799		30			30		829	829			
100174543	DUNN	NC		10/31/2024		464		(108)			(108)		356	356			
100119901	KISSIMMEE	FL		08/10/2023		705		(39)			(39)		666	666			
100182162	SURPRISE	AZ		12/12/2024		678		(53)			(53)		624	624			
100159955	HOLLYWOOD	FL		08/16/2024		652		(85)			(85)		567	567			
100100843	ROSELLE PARK	NJ		04/28/2023		1,209		18			18		1,227	1,227			
100108508	TAMPA	FL		05/25/2023		12		(12)			(12)						
100136883	ANNA	TX		11/27/2023		727		52			52		780	780			
100112133	JACKSONVILLE	FL		06/29/2023		54		717			717		772	772			
100151541	LAS VEGAS	NV		05/10/2024		973		174			174		1,147	1,147			
100143364	CHICAGO	IL		02/16/2024		403		22			22		425	425			
100134914	ENFIELD	CT		10/30/2023		924		(45)			(45)		879	879			
100132110	PEACHTREE CITY	GA		10/13/2023		680		24			24		704	704			
100148568	INDIANAPOLIS	IN		04/12/2024		708		(30)			(30)		678	678			
100081022	CORVALLIS	OR		03/18/2022		1,038		131			131		1,169	1,169			
100062177	DELMAR	DE		07/01/2021		1,607		(26)			(26)		1,581	1,581			
100175619	PHOENIX	AZ		11/12/2024		294		(14)			(14)		279	279			
100137667	PENNSAUKEN	NJ		12/08/2023		638		(19)			(19)		618	618			
100115273	NEW ORLEANS	LA		07/17/2023		654		(42)			(42)		613	613			
100156370	GLENDALE	AZ		07/25/2024		687		(78)			(78)		608	608			
100180117	ARLINGTON	TX		12/30/2024		463		15			15		479	479			
100182255	WASHINGTON	UT		12/12/2024		523		139			139		661	661			
100131969	LAS VEGAS	NV		10/13/2023		858		21			21		878	878			
100111978	SEATTLE	WA		06/29/2023		1,449		1,300			1,300		2,749	2,749			
100168424	SONOMA	CA		09/25/2024		790		(39)			(39)		751	751			
100165545	SHERMAN	TX		08/29/2024		658		(37)			(37)		621	621			
100142076	KATY	TX		02/29/2024		673		(26)			(26)		648	648			
100028881	SANTA ANA	CA		10/26/2018		1,503		249			249		1,752	1,752			
100091392	ORMOND BEACH	FL		02/22/2023		928		4			4		932	932			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114827	VENICE	FL		07/10/2023		4,701		(188)			(188)		4,513	4,513			
100091291	MCDONOUGH	GA		01/31/2023		602		(85)			(85)		517	517			
100142690	NORTH LAS VEGAS	NV		02/08/2024		564							564	564			
100161904	BLUE SPRINGS	MO		07/31/2024		714		49			49		763	763			
100143154	PHOENIX	AZ		02/16/2024		691		(21)			(21)		670	670			
100171516	BLUE RIDGE	GA		10/16/2024		1,304		(96)			(96)		1,209	1,209			
100166217	ALEXANDRIA	VA		09/09/2024		696		(53)			(53)		643	643			
100176026	CHICAGO	IL		12/20/2024		494		(10)			(10)		484	484			
100128817	BERKELEY	NJ		09/21/2023		708		(35)			(35)		673	673			
100109966	PHOENIX	AZ		06/22/2023		875		(47)			(47)		828	828			
100159291	MEREDITH	NH		07/15/2024		649		(61)			(61)		588	588			
100151107	VAN ALSTYNE	TX		05/08/2024		738		(38)			(38)		700	700			
100165620	SALEM	OR		10/04/2024		680		(144)			(144)		536	536			
100169082	HOLLY SPRINGS	NC		09/27/2024		676		(61)			(61)		615	615			
100000140	CORONA	CA		03/23/2016		9,663		(165)			(165)		9,498	9,498			
100170161	GROVELAND	CA		10/08/2024		961		(25)			(25)		935	935			
100100266	HOMESTEAD	FL		03/17/2023		682		(33)			(33)		649	649			
100182688	PALM COAST	FL		12/12/2024		1,491		(39)			(39)		1,451	1,451			
100135799	MELISSA	TX		11/10/2023		30,677		253			253		30,930	30,930			
100109252	FORT WORTH	TX		07/21/2023		716		10			10		726	726			
100150550	RED LODGE	MT		05/03/2024		1,490		(41)			(41)		1,448	1,448			
100156641	OWASSO	OK		06/24/2024		690		(40)			(40)		649	649			
100156643	OWASSO	OK		06/24/2024		690		(40)			(40)		649	649			
100030791	WEST COVINA	CA		04/09/2019		2,211		480			480		2,691	2,691			
100103736	TROPHY CLUB	TX		05/08/2023		1,365		(38)			(38)		1,327	1,327			
100120880	TULARE	CA		08/28/2023		1,399		(60)			(60)		1,340	1,340			
100031224	CORONA	CA		03/29/2019		1,132		313			313		1,445	1,445			
100087347	SAINT GEORGE	UT		10/25/2022		1,085		70			70		1,156	1,156			
100045621	FONTANA	CA		11/25/2020		1,103		(10)			(10)		1,094	1,094			
100179545	LAS VEGAS	NV		11/21/2024		768		(22)			(22)		747	747			
100151112	LAWRENCEVILLE	GA		05/08/2024		703		(30)			(30)		674	674			
100111042	LA PUENTE	CA		06/29/2023		1,100		138			138		1,237	1,237			
100116158	TOTOWA	NJ		07/20/2023		(1,294)		2,555			2,555		1,261	1,261			
100135807	NOKOMIS	FL		11/10/2023		590		46			46		636	636			
100055565	DORCHESTER	MA		03/23/2021		2,306		(388)			(388)		1,917	1,917			
100164834	NEWNAN	GA		08/26/2024		(8,481)		(43)			(43)	9,164	641	616	(24)		(24)
100149564	CHARLOTTE	NC		04/26/2024		774		6			6		780	780			
100182539	ALBUQUERQUE	NM		12/12/2024		739		(32)			(32)		707	707			
100027774	WEST COVINA	CA		10/26/2018		1,137		257			257		1,394	1,394			
100119671	PORT ORANGE	FL		08/08/2023		1,296		(49)			(49)		1,247	1,247			
100012653	HOLLYWOOD	FL		05/25/2017		980		417			417		1,397	1,397			
100175285	BARNEGAT	NJ		11/05/2024		814		(66)			(66)		748	748			
100168689	MARANA	AZ		09/25/2024		706		(52)			(52)		655	655			
100078276	HALLANDALE	FL		02/10/2022		2,876		(333)			(333)		2,542	2,542			
100185390	LAND O' LAKES	FL		12/20/2024		853		129			129		982	982			
100158867	TOMAHAWK	WI		07/12/2024		636		(84)			(84)		552	552			
100135301	ALBUQUERQUE	NM		11/13/2023		670		6			6		676	676			
100151010	PAWLEYS ISLAND	SC		05/08/2024		442		(39)			(39)		403	403			
100137101	HENDERSONVILLE	NC		11/28/2023		664		8			8		672	672			
100136959	MERIDIAN	ID		11/28/2023		687		5			5		692	692			
100065608	LAS VEGAS	NV		07/28/2021		1,734		(125)			(125)		1,609	1,609			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142487	KISSIMMEE	FL		03/08/2024		799		(81)			(81)		718	718			
100171575	SENOIA	GA		10/16/2024		670		(68)			(68)		602	602			
100148879	CONCORD	NC		04/17/2024		642		(50)			(50)		592	592			
100026671	BALDWIN PARK	CA		09/26/2018		1,596		142			142		1,738	1,738			
100119936	CREAM RIDGE	NJ		08/10/2023		707		(26)			(26)		680	680			
100159335	VANCOUVER	WA		07/15/2024		847		39			39		886	886			
100140365	LOGANVILLE	GA		01/18/2024		824		75			75		899	899			
100152507	MELISSA	TX		05/17/2024		741		(2)			(2)		739	739			
100109336	MIDLAND	TX		06/12/2023		804		(48)			(48)		756	756			
100170479	PORT CHARLOTTE	FL		10/09/2024		647		(12)			(12)		635	635			
100031488	SOUTH GATE	CA		03/29/2019		1,567		149			149		1,716	1,716			
100017745	ESCONDIDO	CA		04/26/2018		282		(87)			(87)		195	195			
100088037	BLACKWOOD	NJ		10/25/2022		236		(16)			(16)		220	220			
100074229	TWENTYNINE PALMS	CA		12/09/2021		1,482		(105)			(105)		1,377	1,377			
100011468	LOS ANGLES	CA		12/23/2016		4,444		851			851		5,295	5,295			
100168428	WASHINGTON	UT		09/25/2024		1,039		25			25		1,064	1,064			
100166243	MCKINNEY	TX		09/09/2024		1,478		44			44		1,523	1,523			
100065722	LONGWOOD	FL		07/28/2021		1,521		(95)			(95)		1,426	1,426			
100151700	SHERRILLS FORD	NC		05/10/2024		6,932		(212)			(212)		6,719	6,719			
100144641	CHARLOTTE	NC		03/13/2024		771		22			22		793	793			
100149562	CHARLOTTE	NC		04/26/2024		779		5			5		784	784			
100158744	DOWNINGTOWN	PA		07/10/2024		601		(56)			(56)		546	546			
100017973	JURUPA VALLEY	CA		05/22/2018		1,788		(39)			(39)		1,748	1,748			
100054544	EL MONTE	CA		03/23/2021		872		(321)			(321)		551	551			
100148193	MIDLOTHIAN	VA		04/12/2024		684		(50)			(50)		634	634			
100156837	MONTICELLO	NY		06/27/2024		627		(26)			(26)		602	602			
100119334	SOMERS POINT	NJ		07/31/2023		765		21			21		786	786			
100140343	FORT WORTH	TX		01/18/2024		820		12			12		831	831			
100129488	PAHOA	HI		09/29/2023		886		(18)			(18)		868	868			
100168414	KATY	TX		09/25/2024		694		(68)			(68)		626	626			
100159346	FORT WORTH	TX		07/15/2024		839		50			50		889	889			
100155108	KELLER	TX		07/19/2024		740		(60)			(60)		680	680			
100185866	PHOENIX	AZ		12/26/2024		507		(74)			(74)		433	433			
100140253	SALEM	OR		01/18/2024		48,896		(1,313)			(1,313)		47,583	47,583			
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		2,015		(33)			(33)		1,982	1,982			
100135985	NEPTUNE	NJ		11/16/2023		925		7			7		931	931			
100132297	OVERLAND PARK	KS		10/13/2023		740		7			7		747	747			
100143756	GARLAND	TX		04/05/2024		15		(15)			(15)						
100083236	CORONA	CA		05/10/2022		24,364		(127)			(127)		24,237	24,237			
100130221	SAINT AUGUSTINE	FL		11/15/2023		549		(48)			(48)		501	501			
100149685	SUGAR LAND	TX		04/26/2024		819		(101)			(101)		718	718			
100140182	LINCOLNTON	NC		01/11/2024		468		(15)			(15)		453	453			
100162945	FRESNO	CA		08/12/2024		691		(40)			(40)		651	651			
100165760	KILLEEN	TX		08/29/2024		1,505		(134)			(134)		1,371	1,371			
100070417	WESTMINSTER	CO		09/23/2021		1,787		(76)			(76)		1,711	1,711			
100014071	CANYON COUNTRY	CA		05/25/2017		(7,953)		50			50	9,174	1,270	1,260	(10)		(10)
100071944	UNIVERSAL CITY	TX		11/19/2021		1,298		(345)			(345)		953	953			
100159470	WEST DES MOINES	IA		07/15/2024		749		(43)			(43)		706	706			
100067860	LEAGUE CITY	TX		09/23/2021		1,754		(50)			(50)		1,704	1,704			
100135079	MADERA	CA		11/01/2023		827		214			214		1,042	1,042			
100103673	BROOKFIELD	CT		05/08/2023		592		(54)			(54)		538	538			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166248	LAKEVILLE	MN		09/09/2024		830		48			48		878	878			
100152215	SPANISH FORK	UT		05/17/2024		847		213			213		1,059	1,059			
100151639	CHESTER	VA		05/10/2024		680		(51)			(51)		629	629			
100185828	ALLENTOWN	PA		12/26/2024		467		(32)			(32)		435	435			
100153069	CLEVELAND	TN		06/27/2024		606		(43)			(43)		563	563			
100164330	MCKINNEY	TX		08/21/2024		1,712		(46)			(46)		1,666	1,666			
100162786	HAMPTON	GA		08/12/2024		660		(41)			(41)		619	619			
100164127	WALDORF	MD		08/21/2024		723		(49)			(49)		675	675			
100148176	CHARLOTTE	NC		04/12/2024		755		(40)			(40)		715	715			
100173414	LAS VEGAS	NV		10/29/2024		1,158		(35)			(35)		1,123	1,123			
100172344	WHARTON	TX		10/23/2024		674		(81)			(81)		593	593			
100155949	HUTTO	TX		06/17/2024		757		(18)			(18)		739	739			
100168427	CONCORD	NC		09/25/2024		784		(33)			(33)		751	751			
100149470	POINT HARBOR	NC		04/24/2024		527		(68)			(68)		459	459			
100155918	TAMPA	FL		06/17/2024		690		(36)			(36)		653	653			
100049331	CERES	CA		11/20/2020		(187)		515			515		328	328			
100029117	KEARNY	NJ		10/26/2018		941		361			361		1,302	1,302			
100137655	WESTON	FL		12/08/2023		2,367		(11)			(11)		2,356	2,356			
100100338	MIAMI BEACH	FL		04/27/2023		4,851		529			529		5,379	5,379			
100151942	BRISTOL	CT		06/14/2024		3,106		(300)			(300)		2,807	2,807			
100165118	UNITED KINGDOM	GBR		08/27/2024		64							64	64			
100135335	LAKE HARMONY	PA		11/13/2023		655		(19)			(19)		635	635			
100011605	LAUREL	MD		03/08/2017		524		502			502		1,026	1,026			
100101859	HALLANDALE BEACH	FL		04/06/2023		2,926		(2,318)			(2,318)		608	608			
100044246	FREEDOM	CA		08/19/2020		1,559		541			541		2,100	2,100			
100167929	STOCKTON	CA		09/20/2024		629		(9)			(9)		620	620			
100174884	ROGERS	AR		10/31/2024		751		(67)			(67)		684	684			
100161074	CLOVIS	CA		07/24/2024		829		(40)			(40)		789	789			
100089418	AHWAHNEE	CA		11/18/2022		689		(59)			(59)		630	630			
100156712	CHOCOWINITY	NC		06/26/2024		710		(21)			(21)		689	689			
100136852	ANNA	TX		11/27/2023		660		(27)			(27)		634	634			
100127606	DETROIT	MI		09/08/2023		683		(1)			(1)		682	682			
100101743	VERNON	NJ		03/31/2023		442		168			168		611	611			
100151801	MORGANTON	NC		05/10/2024		583		(134)			(134)		449	449			
100158128	PEACHTREE CITY	GA		07/09/2024		737		(14)			(14)		723	723			
100151250	FRISCO	TX		05/10/2024		2,467		(57)			(57)		2,410	2,410			
100156438	LEHIGH ACRES	FL		06/24/2024		693		(7)			(7)		686	686			
100148545	WEST CHESTER	PA		04/12/2024		691		(55)			(55)		636	636			
100060242	LAS VEGAS	NV		06/25/2021		1,540		(59)			(59)		1,482	1,482			
100175056	CULPEPPER	VA		11/05/2024		808		(7)			(7)		801	801			
100110450	FLOWERMOUND	TX		06/30/2023		960		70			70		1,031	1,031			
100157983	OCEAN CITY	NJ		07/09/2024		728		(15)			(15)		713	713			
100151949	FORT WHITE	FL		06/14/2024		507		(99)			(99)		408	408			
100144614	FORT WORTH	TX		03/13/2024		578		(45)			(45)		532	532			
100120578	ROUND LAKE BEACH	IL		08/18/2023		431		5			5		435	435			
100158439	HONOLULU	HI		07/10/2024		682		(15)			(15)		667	667			
100049569	SEATTLE	WA		11/20/2020		2,512		(184)			(184)		2,328	2,328			
100091609	PAWTUCKET	RI		03/07/2023		591		(78)			(78)		513	513			
100171514	FARMERSVILLE	TX		10/16/2024		2,361		(77)			(77)		2,284	2,284			
100086242	PHILADELPHIA	PA		09/29/2022		790		(26)			(26)		763	763			
100160183	SIMPSONVILLE	SC		07/18/2024		615		(50)			(50)		565	565			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100079432	CATHEDRAL CITY	CA		03/17/2022		3,122		(145)			(145)		2,977	2,977			
100080950	ROYSE CITY	TX		03/17/2022		1,244		(169)			(169)		1,075	1,075			
100182468	DURHAM	NC		12/12/2024		508		1			1		509	509			
100100649	ANNAPOLIS	MD		04/28/2023		1,078		(6)			(6)		1,072	1,072			
100151672	DALLAS	TX		05/10/2024		7,409		(186)			(186)		7,223	7,223			
100176172	TUCKER	GA		12/20/2024		8		(8)			(8)						
100136235	STERLING	VA		11/20/2023		801		19			19		819	819			
100180357	CHICAGO	IL		11/25/2024		703		(24)			(24)		679	679			
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024		1,061		(64)			(64)		998	998			
100162774	HUTTO	TX		08/12/2024		698		(3)			(3)		695	695			
100112026	CHERRY HILL	NJ		06/29/2023		772		1,513			1,513		2,285	2,285			
100133816	BAKERSFIELD	CA		10/20/2023		585		(15)			(15)		570	570			
100165482	POOLER	GA		08/29/2024		741		(36)			(36)		705	705			
100120345	ROCKLEDGE	FL		08/18/2023		696		(37)			(37)		659	659			
100114189	LOS ANGELES	CA		06/29/2023		475		33			33		508	508			
100100387	ISLIP TERRACE	NY		04/27/2023		1,065		484			484		1,549	1,549			
100168646	SELMA	CA		09/25/2024		717		(46)			(46)		671	671			
100137357	HILTON HEAD ISLAND	SC		12/01/2023		482		(28)			(28)		454	454			
100110242	NOBLESVILLE	IN		06/30/2023		744		(26)			(26)		718	718			
100090789	NOLANVILLE	TX		02/28/2023		38,599		(1,757)			(1,757)		36,842	36,842			
100175716	PHOENIX	AZ		11/12/2024		753		(87)			(87)		666	666			
100128127	LEWISBURG	TN		09/08/2023		2,063		44			44		2,107	2,107			
100110326	STUART	FL		06/30/2023		795		(33)			(33)		762	762			
100151043	FORT WORTH	TX		05/08/2024		865		87			87		952	952			
100078903	LARGO	FL		02/24/2022		1,669		43			43		1,712	1,712			
100148263	AUSTIN	TX		04/12/2024		820		(23)			(23)		797	797			
100171558	FORT WORTH	TX		10/16/2024		833		(31)			(31)		802	802			
100185334	CHICO	CA		12/20/2024		807		40			40		847	847			
100055157	MANCHESTER	NH		03/23/2021		638		(114)			(114)		523	523			
100160045	KATY	TX		07/17/2024		2,277		12			12		2,289	2,289			
100133772	BLUE ISLAND	IL		10/20/2023		595		(20)			(20)		576	576			
100153962	BLUE SPRINGS	MO		06/05/2024		718		53			53		771	771			
100091526	HARTFORD	CT		01/20/2023		(11,964)		(60)			(60)	12,626	602	556	(46)		(46)
100150827	WINTER HAVEN	FL		05/08/2024		683		(33)			(33)		650	650			
100147910	POOLER	GA		04/08/2024		764		41			41		805	805			
100170150	MCGREGOR	MN		10/08/2024		821		(25)			(25)		796	796			
100172390	PANAMA CITY BEACH	FL		10/23/2024		(12,119)		(73)			(73)	12,626	433	409	(24)		(24)
100029576	SOUTH GATE	CA		10/26/2018		1,169		(77)			(77)		1,091	1,091			
100010762	NORTH LAS VEGAS	NV		12/23/2016		1,167		309			309		1,476	1,476			
100129699	KANSAS CITY	KS		09/29/2023		1,880		(43)			(43)		1,838	1,838			
100133975	NAUGATUCK	CT		10/25/2023		588		(42)			(42)		546	546			
100161465	TEMPLE	TX		07/30/2024		706		(68)			(68)		638	638			
100136257	PUNTA GORDA	FL		11/20/2023		659		27			27		686	686			
100182101	MIAMI	FL		12/12/2024		(11,814)		(6)			(6)	12,626	806	749	(56)		(56)
100142485	BOCA RATON	FL		03/08/2024		716		(52)			(52)		664	664			
100170899	GAITHERSBURG	MD		10/11/2024		488		(66)			(66)		421	421			
100156015	CHAPARRAL	NM		06/18/2024		711		(51)			(51)		660	660			
100151711	PHOENIX	AZ		05/10/2024		701		33			33		733	733			
100169080	EAST BRUNSWICK	NJ		09/27/2024		733		(56)			(56)		677	677			
100063305	BEL ALTON	MD		07/01/2021		1,610		(37)			(37)		1,573	1,573			
100138885	EUREKA	MO		12/21/2023		7,710		(143)			(143)		7,567	7,567			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115079	PARRISH	FL		07/14/2023		701		2			2		703	703			
100166120	CONWAY	SC		09/09/2024		804		(20)			(20)		783	783			
100163904	FORT LAUDERDALE	FL		09/27/2024		708		(7)			(7)		701	701			
100161630	UNITED KINGDOM	GBR		07/29/2024		59							59	59			
100149651	LARAMIE	WY		04/26/2024		762		(37)			(37)		725	725			
100174142	FREDERICKSBURG	VA		10/31/2024		763		(103)			(103)		660	660			
100176103	GLENDALE	AZ		12/20/2024		462		(45)			(45)		417	417			
100127607	SAN ANGELO	TX		09/08/2023		694		32			32		725	725			
100138437	HIGHTSTOWN	NJ		12/18/2023		569		(15)			(15)		554	554			
100167001	CONYERS	GA		09/13/2024		734		(30)			(30)		704	704			
100014028	CHELSEA	AL		05/25/2017		1,325		216			216		1,542	1,542			
100054764	LEAGUE CITY	TX		03/23/2021		1,161		(438)			(438)		723	723			
100161615	UNITED KINGDOM	GBR		07/29/2024		17							17	17			
100158015	SAND SPRINGS	OK		07/09/2024		725		(9)			(9)		716	716			
100172788	PASCO	WA		12/06/2024		483		22			22		505	505			
100152370	DURHAM	NC		05/17/2024		744		119			119		863	863			
100117075	HILTON HEAD ISLAND	SC		07/20/2023		(2,882)		2,882			2,882						
100031460	DUMONT	NJ		03/29/2019		970		149			149		1,119	1,119			
100168415	CONCORD	NC		09/25/2024		744		(61)			(61)		683	683			
100147772	MURFREESBORO	TN		04/08/2024		853		(64)			(64)		790	790			
100121037	SAN ANTONIO	TX		08/30/2023		733		31			31		764	764			
100185476	MOSES LAKE	WA		12/20/2024		806		62			62		869	869			
100132258	LEBANON	TN		10/13/2023		751		15			15		766	766			
100182348	KATY	TX		12/12/2024		459		(13)			(13)		447	447			
100137044	RIO RANCHO	NM		11/28/2023		649		(19)			(19)		629	629			
100179752	MCKINNEY	TX		11/21/2024		822		103			103		925	925			
100149849	CHICAGO	IL		04/29/2024		582		17			17		599	599			
100014133	ONTARIO	CA		05/25/2017		1,644		85			85		1,729	1,729			
100167886	JACKSONVILLE	NC		09/20/2024		1,529		(48)			(48)		1,482	1,482			
100027812	MENIFEE	CA		10/26/2018		1,278		118			118		1,396	1,396			
100169030	TAYLOR	TX		09/27/2024		624		12			12		636	636			
100142118	WEST CHESTER	OH		02/29/2024		625		(48)			(48)		577	577			
100025740	LAND O LAKES	FL		09/20/2018		1,561		258			258		1,820	1,820			
100043457	WOODBRIDGE	VA		08/13/2020		(380)		1,389			1,389		1,009	1,009			
100180439	PLEASANT GROVE	UT		11/25/2024		758		(12)			(12)		747	747			
100180696	WYOMING	MI		11/26/2024		562		(64)			(64)		498	498			
100101907	STOCKTON	CA		04/06/2023		(5)		5			5						
100139572	FRONT ROYAL	VA		12/28/2023		485		(34)			(34)		451	451			
100144254	CORPUS CHRISTI	TX		03/08/2024		613		(58)			(58)		555	555			
100119446	CYPRESS	TX		07/31/2023		712		(39)			(39)		673	673			
100163405	EAST STROUDSBURG	PA		09/27/2024		2,189		(149)			(149)		2,040	2,040			
100148553	MARIETTA	GA		04/12/2024		732		(14)			(14)		718	718			
100101191	HOLLYWOOD	FL		04/28/2023		1,330		322			322		1,651	1,651			
100117562	ALTAMONTE SPRINGS	FL		07/20/2023		(17)		17			17						
100161983	MIRAMAR BEACH	FL		07/31/2024		601		(83)			(83)		517	517			
100154190	CHANDLER	AZ		07/11/2024		9		(9)			(9)						
100159271	DURHAM	NC		07/15/2024		782		(11)			(11)		771	771			
100186388	ROBBINSVILLE	NC		12/30/2024		498		86			86		584	584			
100055536	WINSTED	MN		03/23/2021		1,040		(220)			(220)		820	820			
100128040	NASHVILLE	TN		09/08/2023		811		76			76		886	886			
100167623	KAPOLEI	HI		09/19/2024		842		(8)			(8)		833	833			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150911	SEMINOLE	FL		05/08/2024		4,596		(234)			(234)		4,362	4,362			
100162022	GLENDALE	AZ		07/31/2024		707		(106)			(106)		601	601			
100144351	BIXBY	OK		03/07/2024		4,889		(56)			(56)		4,832	4,832			
100148288	APACHE JUNCTION	AZ		04/12/2024		1,508		(71)			(71)		1,437	1,437			
100065618	MODESTO	CA		07/28/2021		1,499		(114)			(114)		1,385	1,385			
100063444	MCDONOUGH	GA		07/01/2021		1,501		(115)			(115)		1,386	1,386			
100110309	NASHVILLE	TN		06/30/2023		794		9			9		803	803			
100171526	MUNDELEIN	IL		10/16/2024		832		(31)			(31)		801	801			
100128173	RICHARDSON	TX		09/18/2023		1,391		(11)			(11)		1,380	1,380			
100159408	ZEPHYRHILLS	FL		07/15/2024		825		33			33		858	858			
100137753	FORT WORTH	TX		12/08/2023		757		104			104		861	861			
100113870	SARASOTA	FL		06/29/2023		5,034		667			667		5,701	5,701			
100120684	ANNA	TX		08/25/2023		724		(101)			(101)		622	622			
100148006	CHARLOTTE	NC		04/10/2024		748		1			1		748	748			
100115790	MIDLOTHIAN	VA		07/20/2023		1,063		(29)			(29)		1,034	1,034			
100150819	HUNTERSVILLE	NC		05/08/2024		748		(33)			(33)		715	715			
100067417	ORLANDO	FL		09/23/2021		1,541		(117)			(117)		1,424	1,424			
100038509	DUBLIN	IRL		09/27/2019		2							2	2			
100134264	MARGATE	FL		10/27/2023		631		(46)			(46)		585	585			
100133657	CHARLOTTE	NC		10/23/2023		684		(12)			(12)		672	672			
100150019	WEBSTER	MA		06/07/2024		649		(22)			(22)		627	627			
100141374	ARLINGTON	TX		01/30/2024		580		(75)			(75)		505	505			
100114998	AUBURN	CA		07/14/2023		787		(4)			(4)		783	783			
100054883	PITTSBURG	CA		03/23/2021		3,926		(313)			(313)		3,613	3,613			
100160153	AUSTIN	TX		07/17/2024		959		(7)			(7)		951	951			
100139263	OVIEDO	FL		12/28/2023		395		172			172		568	568			
100116352	WINTER GARDEN	FL		07/20/2023		(2,165)		3,799			3,799		1,634	1,634			
100027976	SOUTH GATE	CA		10/26/2018		3,159		37			37		3,197	3,197			
100169480	WEST SACRAMENTO	CA		09/30/2024		467		(57)			(57)		410	410			
100164775	EATONTON	GA		08/26/2024		722		(49)			(49)		674	674			
100168572	CLEMSON	SC		09/25/2024		627		(60)			(60)		567	567			
100129456	PITTSBURGH	PA		09/29/2023		1,724		(22)			(22)		1,702	1,702			
100166385	HOUSTON	TX		10/24/2024		1,001		(70)			(70)		931	931			
100176865	KISSIMMEE	FL		11/15/2024		19		(19)			(19)						
100031058	WEST BABYLON	NY		03/29/2019		1,165		460			460		1,625	1,625			
100150695	ACWORTH	GA		05/06/2024		687		(58)			(58)		629	629			
100144337	LAWRENCEVILLE	GA		03/07/2024		1,727		(50)			(50)		1,677	1,677			
100135082	RICHMOND	TX		11/01/2023		699		14			14		713	713			
100149588	YOUNGSVILLE	NC		04/26/2024		742		(42)			(42)		700	700			
100103823	CHICAGO	IL		05/10/2023		419		(49)			(49)		370	370			
100080377	VICTORIA	TX		04/14/2022		1,224		(116)			(116)		1,108	1,108			
100186593	MUNDELEIN	IL		12/30/2024		536		114			114		650	650			
100149425	TUCSON	AZ		04/24/2024		889		124			124		1,013	1,013			
100142546	WILMINGTON	DE		02/08/2024		698		(35)			(35)		663	663			
100168421	BRADENTON	FL		09/25/2024		745		(39)			(39)		706	706			
100172393	HENDERSON	NV		10/23/2024		(8,257)		13			13	9,086	842	857	14		14
100148278	SANFORD	FL		04/12/2024		712		(48)			(48)		664	664			
100161507	FAYETTEVILLE	NC		07/30/2024		1,715		42			42		1,756	1,756			
100135454	MADERA	CA		11/13/2023		833		199			199		1,032	1,032			
100044226	ONTARIO	CA		08/19/2020		1,003		(19)			(19)		985	985			
100081129	PHOENIX	AZ		03/18/2022		3,191		145			145		3,337	3,337			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168563	ARNOLD	CA		09/25/2024		796		(48)			(48)		748	748			
100148948	DAVENPORT	FL		04/17/2024		792		48			48		840	840			
100133706	POOLER	GA		10/23/2023		855		162			162		1,017	1,017			
100148354	MYRTLE BEACH	SC		04/12/2024		814		(16)			(16)		797	797			
100081856	PALM BCH GDNS	FL		04/12/2022		1,502		(86)			(86)		1,416	1,416			
100140334	LAS VEGAS	NV		01/18/2024		805		20			20		825	825			
100162857	GAINESVILLE	GA		08/12/2024		9,384		(329)			(329)		9,055	9,055			
100031208	LOS ANGELES	CA		03/29/2019		456		(67)			(67)		388	388			
100081151	MATTHEWS	NC		03/18/2022		1,400		57			57		1,457	1,457			
100081408	MATTHEWS	NC		03/18/2022		1,400		57			57		1,457	1,457			
100143920	CHARLOTTE	NC		02/29/2024		601		(71)			(71)		530	530			
100031056	LAUDERHILL	FL		03/29/2019		1,505		272			272		1,777	1,777			
100115841	FORT WORTH	TX		07/20/2023		565		80			80		645	645			
100165750	THE COLONY	TX		08/29/2024		676		(91)			(91)		585	585			
100102352	CHELAN	WA		06/07/2023		4		(4)			(4)						
100115686	BROOMFIELD	CO		07/20/2023		1,123		(20)			(20)		1,103	1,103			
100142866	DELTON	MI		02/09/2024		593		(52)			(52)		542	542			
100165880	LITTLEROCK	CA		08/30/2024		732		(39)			(39)		693	693			
100174290	LILLIAN	AL		10/31/2024		827		(24)			(24)		803	803			
100182395	GRAND BLANC	MI		12/12/2024		455		(50)			(50)		405	405			
100132352	SCOTTSDALE	AZ		11/03/2023		749		227			227		977	977			
100184393	PORTERVILLE	CA		12/16/2024		670		60			60		730	730			
100100857	GLEN BURNIE	MD		04/28/2023		2,065		76			76		2,141	2,141			
100150865	UNION	NJ		05/08/2024		787		(12)			(12)		774	774			
100185931	ANNAPOLIS	MD		12/26/2024		426		2			2		427	427			
100165081	STATEN ISLAND	NY		08/28/2024		1,701		(205)			(205)		1,496	1,496			
100101647	KISSIMMEE	FL		04/26/2023		887		53			53		940	940			
100142548	SACRAMENTO	CA		02/08/2024		1,761		(12)			(12)		1,749	1,749			
100154655	MESA	AZ		07/19/2024		882		(19)			(19)		863	863			
100115854	GRAFTON	OH		07/20/2023		707		(25)			(25)		681	681			
100149628	SWEET HOME	OR		04/26/2024		797		(86)			(86)		711	711			
100120055	PORT ST LUCIE	FL		08/11/2023		33		(33)			(33)						
100160158	MIDLOTHIAN	VA		07/17/2024		749		36			36		785	785			
100142026	GRAND PRAIRIE	TX		02/29/2024		576		(94)			(94)		482	482			
100143379	LUTZ	FL		02/16/2024		819		(23)			(23)		795	795			
100162265	HUTTO	TX		09/06/2024		686		(75)			(75)		612	612			
100164173	NORTH LAS VEGAS	NV		08/21/2024		678		(77)			(77)		601	601			
100076469	ORLANDO	FL		12/21/2021		1,453		(115)			(115)		1,338	1,338			
100147069	BELFAIR	WA		03/27/2024		695		(17)			(17)		678	678			
100138434	GIBSONTON	FL		12/18/2023		559		(41)			(41)		518	518			
100140454	SARATOGA SPRINGS	UT		01/18/2024		765		(39)			(39)		726	726			
100179607	TUCSON	AZ		11/21/2024		705		(38)			(38)		667	667			
100100706	SHELTON	CT		04/28/2023		4,419		493			493		4,913	4,913			
100135710	SURPRISE	AZ		11/10/2023		673		(60)			(60)		613	613			
100148871	EDGEWATER	MD		04/17/2024		609		(66)			(66)		543	543			
100148594	FRISCO	TX		04/12/2024		238,188		(9,695)			(9,695)		228,493	228,493			
100176027	EUGENE	OR		12/20/2024		14		(14)			(14)						
100161643	DEN HAAG	NLD		07/29/2024													
100150944	ORANGE BEACH	AL		05/08/2024		684		(55)			(55)		629	629			
100149495	COLUMBUS	OH		04/24/2024		704		(68)			(68)		636	636			
100117847	KATY	TX		07/20/2023		503		(19)			(19)		484	484			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147306	WOLVEGA	NLD		03/27/2024													
100118066	ORLANDO	FL		07/20/2023		787		66			66		853	853			
100131697	HUNTINGTON PARK	CA		10/06/2023		823		179			179		1,002	1,002			
100178345	PALMETTO	GA		11/19/2024		774		(38)			(38)		736	736			
100053430	ASHLAND	OR		03/23/2021		1,670		(30)			(30)		1,640	1,640			
100140666	TAMPA	FL		02/08/2024		656		(53)			(53)		603	603			
100119217	DUGSPUR	VA		07/31/2023		786		10			10		796	796			
100176214	WILMINGTON	DE		12/20/2024		425		(98)			(98)		327	327			
100181261	DANIA BEACH	FL		12/06/2024		441		(46)			(46)		395	395			
100026657	AZUSA	CA		09/26/2018		624		202			202		826	826			
100173198	DEL VALLE	TX		10/30/2024		789		(53)			(53)		736	736			
100169668	PISCATAWAY	NJ		09/30/2024		7,084		(256)			(256)		6,828	6,828			
100175115	RANCHO CORDOVA	CA		11/05/2024		847		(37)			(37)		810	810			
100128279	COLORADO SPRINGS	CO		09/14/2023		16		(16)			(16)						
100044191	SAN DIEGO	CA		08/19/2020		1,184		203			203		1,387	1,387			
100172518	TEMPLE	TX		10/23/2024		756		(57)			(57)		699	699			
100147432	WEST WARWICK	RI		04/03/2024		816		(81)			(81)		735	735			
100150808	GLEN MILLS	PA		05/08/2024		63,924		(2,165)			(2,165)		61,759	61,759			
100130326	LEHIGH ACRES	FL		09/28/2023		399		(61)			(61)		338	338			
100165673	LAS VEGAS	NV		10/04/2024		2,234		(132)			(132)		2,102	2,102			
100151431	CORNELIUS	NC		05/10/2024		698		(35)			(35)		662	662			
100115089	DAWSONVILLE	GA		07/14/2023		745		43			43		788	788			
100119533	SNELLVILLE	GA		07/28/2023		(8,168)		9			9	9,118	960	880	(80)		(80)
100163065	ACWORTH	GA		08/13/2024		753		(25)			(25)		728	728			
100149653	GALLATIN	TN		04/26/2024		646		(7)			(7)		640	640			
100149654	GALLATIN	TN		04/26/2024		646		(7)			(7)		640	640			
100157953	NASHVILLE	TN		07/09/2024		709		(42)			(42)		667	667			
100170433	PAWTUCKET	RI		10/09/2024		617		(46)			(46)		571	571			
100116651	FONTANA	CA		07/20/2023		(2,023)		3,517			3,517		1,494	1,494			
100182294	SAINT JOHNS	FL		12/12/2024		533		122			122		655	655			
100028611	YONKERS	NY		10/26/2018		804		561			561		1,365	1,365			
100139734	UNITED KINGDOM	GBR		12/18/2023		626							626	626			
100156292	PANAMA CITY	FL		07/25/2024		700		(126)			(126)		574	574			
100134289	MIAMI	FL		10/27/2023		629		(92)			(92)		538	538			
100102489	MONTVERDE	FL		06/07/2023		666		(53)			(53)		614	614			
100103108	PHILADELPHIA	PA		04/21/2023		719		(66)			(66)		653	653			
100114297	ROCKAWAY	NJ		06/29/2023		462		1,365			1,365		1,827	1,827			
100179451	DENTON	TX		11/21/2024		833		34			34		868	868			
100174259	MANDAN	ND		10/31/2024		1,806		(80)			(80)		1,727	1,727			
100175297	MARYSVILLE	CA		11/05/2024		707		(34)			(34)		672	672			
100108261	KENNESAW	GA		05/24/2023		701		(80)			(80)		621	621			
100168305	LILBURN	GA		09/20/2024		3,134		(21)			(21)		3,113	3,113			
100138768	PALM BAY	FL		12/21/2023		283		(2)			(2)		281	281			
100045669	LONG BEACH	CA		11/25/2020		1,576		(212)			(212)		1,364	1,364			
100043969	MESA	AZ		08/19/2020		1,364		(247)			(247)		1,118	1,118			
100164073	WALKERSVILLE	MD		08/21/2024		665		(14)			(14)		650	650			
100100833	EDGWATER PARK	NJ		04/28/2023		915		94			94		1,009	1,009			
100084781	THORNTON	CO		08/02/2022		(11,801)		(45)			(45)	12,569	722	666	(56)		(56)
100164181	RANCHO CUCAMONGA	CA		08/21/2024		730		(38)			(38)		692	692			
100142644	FORT WORTH	TX		02/08/2024		1,155		(49)			(49)		1,106	1,106			
100152670	EAGLEVILLE	PA		05/17/2024		1,245		4			4		1,249	1,249			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100087512	RICHMOND	TX		10/25/2022		2,355		214			214		2,569	2,569			
100065697	VAIL	AZ		07/28/2021		1,463		(107)			(107)		1,356	1,356			
100185408	COLLEGE STATION	TX		12/20/2024		744		7			7		751	751			
100186650	PHOENIX	AZ		12/30/2024		572		246			246		818	818			
100143772	OREGON CITY	OR		02/27/2024		42,091		(958)			(958)		41,133	41,133			
100071510	KALISPELL	MT		10/19/2021		1,382		(54)			(54)		1,328	1,328			
100147961	GULF SHORES	AL		04/08/2024		690		(57)			(57)		632	632			
100139248	RICHMOND	TX		12/28/2023		2,135		(13)			(13)		2,122	2,122			
100143713	ORTING	WA		02/26/2024		561		(50)			(50)		510	510			
100182129	GOOSE CREEK	SC		12/12/2024		650		1			1		651	651			
100129246	MOUNTAIN VIEW	HI		11/03/2023		1,733		(73)			(73)		1,660	1,660			
100114887	ODESSA	TX		07/13/2023		2,445		(15)			(15)		2,430	2,430			
100185139	LENEXA	KS		12/20/2024		481		(84)			(84)		396	396			
100160201	CASSELBERRY	FL		07/18/2024		556		(36)			(36)		520	520			
100180780	HASTINGS	NE		11/26/2024		404		(55)			(55)		349	349			
100144191	FAYETTEVILLE	AR		03/07/2024		783		44			44		827	827			
100164731	CHARLOTTE	NC		08/23/2024		671		(43)			(43)		628	628			
100186416	FAIRFAX	VA		12/30/2024		(8,035)		4			4	9,092	1,061	1,029	(32)		(32)
100136165	CHELAN	WA		12/18/2023		663		(29)			(29)		635	635			
100109717	DAVENPORT	FL		06/16/2023		616		(68)			(68)		548	548			
100143277	LEANDER	TX		02/16/2024		689		(50)			(50)		639	639			
100148482	VENTURA	CA		04/12/2024		803		(25)			(25)		778	778			
100080939	SNELLVILLE	GA		03/17/2022		1,223		(207)			(207)		1,017	1,017			
100028350	SAN MARCOS	CA		10/26/2018		1,318		(12)			(12)		1,306	1,306			
100139198	HOUSTON	TX		12/28/2023		1,461		205			205		1,666	1,666			
100170491	LOS ANGELES	CA		10/09/2024		2,706		(113)			(113)		2,592	2,592			
100171572	LOUISVILLE	KY		10/16/2024		2,000		(84)			(84)		1,916	1,916			
100107992	CHOWCHILLA	CA		05/25/2023		867		(48)			(48)		819	819			
100116614	PROSPER	TX		07/20/2023		(2,186)		3,853			3,853		1,667	1,667			
100133701	ROCKLEDGE	FL		10/23/2023		2,154		352			352		2,506	2,506			
100129389	KNOXVILLE	TN		09/26/2023		695		23			23		718	718			
100129410	ELK GROVE	CA		09/26/2023		868		(30)			(30)		838	838			
100173221	MANASSAS	VA		10/30/2024		784		(47)			(47)		737	737			
100140060	OCEAN VIEW	DE		01/09/2024		74,952		(1,159)			(1,159)		73,793	73,793			
100166063	TOMS RIVER	NJ		09/09/2024		655		(53)			(53)		602	602			
100148599	NAPLES	FL		04/12/2024		744		(16)			(16)		729	729			
100185330	SAVANNAH	GA		12/20/2024		1,349		11			11		1,360	1,360			
100119076	BURBANK	IL		07/27/2023		556		(45)			(45)		511	511			
100148352	BAKERSFIELD	CA		04/12/2024		931		134			134		1,065	1,065			
100028397	PHOENIX	AZ		10/26/2018		1,043		160			160		1,202	1,202			
100153246	BUDA	TX		05/30/2024		(11,582)		15			15	12,557	991	936	(55)		(55)
100159597	ROCKVILLE	MD		07/15/2024		(5)		5			5						
100150607	VAN ALSTYNE	TX		05/03/2024		694		(71)			(71)		623	623			
100156159	GLASSBORO	NJ		07/25/2024		643		1			1		643	643			
100180428	HURRICANE	UT		11/25/2024		768		(3)			(3)		765	765			
100179567	ANNA	TX		11/21/2024		1,052		(50)			(50)		1,001	1,001			
100110151	COTTONWOOD	AZ		06/29/2023		713		(90)			(90)		623	623			
100157602	BELTSVILLE	MD		06/28/2024		506		(15)			(15)		492	492			
100031062	SACRAMENTO	CA		03/29/2019		1,503		343			343		1,846	1,846			
100110532	DAVENPORT	FL		06/30/2023		784		(16)			(16)		768	768			
100149466	MIDDLEBURG	VA		04/24/2024		800		1			1		801	801			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159515	ANDERSON	SC		07/15/2024		737		(43)			(43)		695	695			
100140087	YUBA CITY	CA		01/09/2024		1,163		(42)			(42)		1,120	1,120			
100158736	DURHAM	NC		07/10/2024		728		(21)			(21)		706	706			
100143678	DOVER	DE		02/22/2024		801		(50)			(50)		751	751			
100139793	UNITED KINGDOM	GBR		12/18/2023		27							27	27			
100172941	MERCED	CA		10/25/2024		481		5			5		486	486			
100114833	CRESTVIEW	FL		07/10/2023		750		8			8		758	758			
100084635	HIALEAH	FL		08/02/2022		3,990		(3,347)			(3,347)		643	643			
100134670	TEMPLE	TX		10/30/2023		579		(60)			(60)		520	520			
100175058	WAXAHACHIE	TX		11/05/2024		514		(22)			(22)		491	491			
100120729	PRINCETON	TX		08/25/2023		731		(43)			(43)		688	688			
100110043	TEMPLE HILLS	MD		06/23/2023		635		(19)			(19)		617	617			
100063847	ALPHARETTA	GA		07/01/2021		1,511		30			30		1,541	1,541			
100169509	BALDWIN	WI		09/30/2024		375		(41)			(41)		334	334			
100000569	SAINT LOUIS	MO		09/27/2016		3,215		306			306		3,521	3,521			
100185310	LAS VEGAS	NV		12/20/2024		663		(23)			(23)		639	639			
100135093	DESTIN	FL		11/01/2023		908		24			24		932	932			
100165082	TRACY	CA		08/28/2024		728		(35)			(35)		693	693			
100164090	BALTIMORE	MD		08/21/2024		696		12			12		708	708			
100182040	CINCINNATI	OH		12/12/2024		755		16			16		771	771			
100141326	BARTLETT	IL		01/30/2024		1,857		(65)			(65)		1,792	1,792			
100172522	WINDER	GA		10/23/2024		949		117			117		1,065	1,065			
100158767	DURHAM	NC		07/10/2024		666		(50)			(50)		616	616			
100065298	EAST BOSTON	MA		07/28/2021		1,574		(84)			(84)		1,490	1,490			
100142801	SARASOTA	FL		02/08/2024		603		(7)			(7)		596	596			
100129674	KISSIMMEE	FL		09/29/2023		713		(34)			(34)		678	678			
100165764	CYPRESS	TX		08/29/2024		424		(70)			(70)		354	354			
100081071	MATTAPAN	MA		03/18/2022		1,415		(15)			(15)		1,400	1,400			
100029522	LA CENTER	WA		10/26/2018		900		156			156		1,056	1,056			
100119289	INDIAN TRAIL	NC		07/31/2023		1,534		66			66		1,600	1,600			
100155229	SANTA MARIA	CA		07/19/2024		619		(133)			(133)		486	486			
100151020	LILLINGTON	NC		05/08/2024		682		(36)			(36)		646	646			
100140051	SEAGOVILLE	TX		01/09/2024		639		(9)			(9)		629	629			
100117273	BIG BEAR CITY	CA		07/20/2023		683		(64)			(64)		619	619			
100131962	HENDERSONVILLE	NC		10/13/2023		695		(32)			(32)		663	663			
100165553	BAKERSFIELD	CA		08/29/2024		2,112		(84)			(84)		2,028	2,028			
100129983	EAST ORANGE	NJ		09/27/2023		(130)		712			712		582	582			
100130444	ARTESIA	CA		09/28/2023		604		(89)			(89)		515	515			
100186598	SARATOGA SPRINGS	UT		12/30/2024		545		102			102		647	647			
100119486	SUN CITY	AZ		07/31/2023		2,822		37			37		2,859	2,859			
100091684	HAMMONTON	NJ		03/24/2023		673		(49)			(49)		624	624			
100141790	AMSTERDAM	NLD		01/29/2024													
100164298	SACRAMENTO	CA		08/21/2024		719		(23)			(23)		696	696			
100173256	PINCKNEY	MI		10/30/2024		867		(74)			(74)		793	793			
100173276	NORTH CHARLESTON	SC		10/30/2024		732		(54)			(54)		678	678			
100055179	GARDENA	CA		03/23/2021		2,028		(250)			(250)		1,779	1,779			
100161471	LEHIGH ACRES	FL		07/30/2024		656		(74)			(74)		582	582			
100000555	PACIFICA	CA		09/27/2016		3,383		1,121			1,121		4,505	4,505			
100137055	CHELMSFORD	MA		11/28/2023		660		5			5		665	665			
100139981	PAHOA	HI		01/09/2024		856		(56)			(56)		800	800			
100101525	WAKE FOREST	NC		04/26/2023		1,608		117			117		1,725	1,725			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135915	PHILADELPHIA	PA		11/13/2023		572		(64)			(64)		508	508			
100134643	DEARBORN	MI		10/30/2023		624		(4)			(4)		620	620			
100081210	NEW BRAUNFELS	TX		03/18/2022		1,468		67			67		1,535	1,535			
100135519	RANCHO CORDOVA	CA		11/13/2023		685		(18)			(18)		667	667			
100175155	DAVENPORT	FL		11/05/2024		757		27			27		784	784			
100136321	THE WOODLANDS	TX		11/20/2023		438		22			22		460	460			
100120456	FORT WASHINGTON	MD		08/18/2023		634		(67)			(67)		566	566			
100152617	HOUSTON	TX		05/17/2024		705		7			7		712	712			
100063086	UNION	KY		07/01/2021		2,182		(82)			(82)		2,099	2,099			
100091167	DEDHAM	MA		01/31/2023		801		42			42		843	843			
100174154	IMMOKALEE	FL		10/31/2024		613		(110)			(110)		503	503			
100175077	FORT WORTH	TX		11/05/2024		577		(77)			(77)		500	500			
100135168	GWYNN OAK	MD		12/15/2023		486		(39)			(39)		448	448			
100019995	SAN DIEGO	CA		07/30/2018		1,518		(78)			(78)		1,441	1,441			
100165023	RIVERBANK	CA		08/28/2024		1,106		(70)			(70)		1,036	1,036			
100182614	WENTZVILLE	MO		12/12/2024		51,469		(1,005)			(1,005)		50,464	50,464			
100138285	MOSELEY	VA		12/18/2023		648		(25)			(25)		623	623			
100182595	GLEN ALLEN	VA		12/12/2024		474		(46)			(46)		428	428			
100145783	LIVINGSTON	CA		05/08/2024		1,111		15			15		1,127	1,127			
100118967	ANNAPOLIS	MD		07/27/2023		672		(95)			(95)		577	577			
100028202	LAS VEGAS	NV		10/26/2018		1,411		54			54		1,465	1,465			
100118718	DECATUR	GA		07/25/2023		776		(50)			(50)		726	726			
100060230	NORTH LAS VEGAS	NV		06/25/2021		(7,477)		(108)			(108)	9,097	1,512	1,451	(61)		(61)
100178357	WEST COVINA	CA		11/20/2024		1,038		(77)			(77)		961	961			
100087133	ROSAMOND	CA		10/25/2022		1,056		105			105		1,161	1,161			
100013467	UN	NJ		05/25/2017		694		510			510		1,204	1,204			
100117250	SUNRISE	FL		07/20/2023		598		(25)			(25)		574	574			
100120734	RALEIGH	NC		08/25/2023		827		1			1		829	829			
100182547	MABLETON	GA		12/12/2024		457		(55)			(55)		402	402			
100165308	LOS ANGELES	CA		08/29/2024		(1)		1			1						
100164452	MCKINNEY	TX		08/21/2024		703		(43)			(43)		660	660			
100164383	ZEBULON	NC		08/21/2024		2,287		(95)			(95)		2,193	2,193			
100117693	SANTA CLARITA	CA		07/20/2023		855		83			83		939	939			
100162597	EAST PETERSBURG	PA		08/12/2024		654		(41)			(41)		614	614			
100140340	RIO RANCHO	NM		01/18/2024		872		101			101		973	973			
100140514	SNELLVILLE	GA		01/19/2024		708		(60)			(60)		648	648			
100148728	NEW ORLEANS	LA		04/17/2024		1,372		(64)			(64)		1,308	1,308			
100114977	ANNA	TX		07/14/2023		724		36			36		760	760			
100152706	DURHAM	NC		05/17/2024		801		153			153		954	954			
100160980	DELAWARE	OH		07/24/2024		567		92			92		659	659			
100142880	WINTER HAVEN	FL		02/09/2024		821		(48)			(48)		772	772			
100112716	TOMBALL	TX		06/29/2023		429		543			543		971	971			
100117827	DAVENPORT	FL		07/20/2023		(26)		26			26						
100141812	ROSMALEN	NLD		01/29/2024													
100146870	PETERSBURG	AK		03/26/2024		698		(28)			(28)		670	670			
100171373	SPRING	TX		10/16/2024		947		(59)			(59)		888	888			
100114799	HEBER	UT		07/10/2023		909		36			36		945	945			
100110203	LEESBURG	FL		06/30/2023		783		(8)			(8)		775	775			
100168430	COLUMBUS	OH		09/25/2024		767		(25)			(25)		743	743			
100161078	FISHERS	IN		07/24/2024		752		21			21		773	773			
100103009	SEVIERVILLE	TN		06/22/2023		739		(100)			(100)		638	638			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164509	CHARLOTTE	NC		08/21/2024		774		(100)			(100)		675	675			
100090651	HACKETTSTOWN	NJ		12/29/2022		736		(23)			(23)		713	713			
100145510	UNITED KINGDOM	GBR		03/12/2024		51		(51)			(51)						
100081347	HOUSTON	TX		03/18/2022		1,404		75			75		1,479	1,479			
100148535	CLAYTON	NC		04/12/2024		754		(9)			(9)		746	746			
100048784	GYPSUM	CO		11/20/2020		1,022		(69)			(69)		953	953			
100120701	PRINCETON	TX		08/25/2023		727		(39)			(39)		688	688			
100133934	WEBSTER	MA		10/25/2023		658		(38)			(38)		620	620			
100176524	DURHAM	NC		11/15/2024		660		(68)			(68)		592	592			
100137612	SALEM	OR		12/08/2023		1,447		167			167		1,614	1,614			
100148148	HOUSTON	TX		05/15/2024		545		(71)			(71)		474	474			
100119400	MORENO VALLEY	CA		07/31/2023		1,648		115			115		1,763	1,763			
100171549	DAHLONEGA	GA		10/16/2024		815		(13)			(13)		802	802			
100070415	TYBEE ISLAND	GA		09/23/2021		1,688		(68)			(68)		1,620	1,620			
100151665	KNOXVILLE	TN		05/10/2024		683		(31)			(31)		652	652			
100153303	RED ROCK	AZ		05/30/2024		(8,519)		146			146	9,066	692	635	(57)		(57)
100128901	WOODSTOCK	GA		09/21/2023		199,231		(2,263)			(2,263)		196,967	196,967			
100044322	COLUMBUS	MI		08/04/2020		(240)		1,329			1,329		1,089	1,089			
100158849	FORT MYERS	FL		07/12/2024		718		(33)			(33)		684	684			
100111983	JAMAICA	NY		06/29/2023		(155)		1,482			1,482		1,327	1,327			
100152302	GRANVILLE	OH		05/17/2024		867		218			218		1,085	1,085			
100155455	LONGWOOD	FL		06/18/2024		537		2			2		538	538			
100060475	SAN DIEGO	CA		06/01/2021		1,074		(2)			(2)		1,072	1,072			
100158622	MANASSAS	VA		07/10/2024		640		(14)			(14)		626	626			
100133118	VIRGINIA BEACH	VA		11/29/2023		648		22			22		670	670			
100169620	FRESNO	CA		09/30/2024		1,028		(72)			(72)		956	956			
100131649	DAGSBORO	DE		10/06/2023		686		(13)			(13)		673	673			
100049035	CARSON	CA		11/20/2020		709		(18)			(18)		691	691			
100135014	ROUND ROCK	TX		10/30/2023		7,207		262			262		7,468	7,468			
100139405	MONROE	NY		12/28/2023		547		(22)			(22)		525	525			
100161110	HOMOSASSA	FL		07/24/2024		677		(68)			(68)		609	609			
100107806	DAVENPORT	FL		05/19/2023		895		82			82		978	978			
100079593	MIAMI BEACH	FL		04/25/2022		1,385		22			22		1,407	1,407			
100140583	BAKERSFIELD	CA		01/19/2024		770		(56)			(56)		715	715			
100060094	BIG BEAR CITY	CA		06/25/2021		1,526		(53)			(53)		1,473	1,473			
100131870	PUNTA GORDA	FL		10/06/2023		595		(46)			(46)		549	549			
100144067	RICHMOND HILL	GA		03/07/2024		749		(25)			(25)		724	724			
100166949	SPRINGDALE	AR		09/13/2024		1,220		(20)			(20)		1,200	1,200			
100154197	ISELIN	NJ		07/11/2024		684		(40)			(40)		644	644			
100151989	KINGSPORT	TN		06/14/2024		644		(64)			(64)		580	580			
100025208	BRONX	NY		09/20/2018		888		150			150		1,038	1,038			
100165956	THOUSAND PALMS	CA		09/06/2024		678		(89)			(89)		589	589			
100148221	MARANA	AZ		04/12/2024		1,044		(30)			(30)		1,014	1,014			
100081502	HOUSTON	TX		03/18/2022		1,310		44			44		1,354	1,354			
100172454	FOLEY	AL		10/23/2024		845		(21)			(21)		823	823			
100175872	PHILADELPHIA	PA		11/12/2024		564		(62)			(62)		503	503			
100179767	KISSIMMEE	FL		11/21/2024		690		(62)			(62)		629	629			
100075920	FORT WORTH	TX		01/07/2022		1,539		(33)			(33)		1,506	1,506			
100138791	WEST DEPTFORD	NJ		12/21/2023		664		(41)			(41)		622	622			
100103720	TAMPA	FL		05/08/2023		714		20			20		734	734			
100182686	JACKSONVILLE	FL		12/12/2024		670		10			10		680	680			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150987	TIMNATH	CO		05/08/2024		881		174			174		1,055	1,055			
100162084	PLAINFIELD	IL		07/31/2024		19,671		(291)			(291)		19,380	19,380			
100162006	COLTON	CA		07/31/2024		729		(58)			(58)		671	671			
100159317	HUNTERSVILLE	NC		07/15/2024		1,484		(100)			(100)		1,384	1,384			
100065552	SALT LAKE CITY	UT		07/28/2021		1,609		(63)			(63)		1,546	1,546			
100065025	CITRUS HEIGHTS	CA		07/14/2021		1,570		(118)			(118)		1,452	1,452			
100173130	MYRTLE BEACH	SC		10/30/2024		796		(41)			(41)		755	755			
100170199	MESQUITE	TX		10/08/2024		671		(50)			(50)		621	621			
100147766	MCKINNEY	TX		04/08/2024		787		(11)			(11)		776	776			
100152422	SHERMAN	TX		05/17/2024		703		(41)			(41)		662	662			
100182591	OAK POINT	TX		12/12/2024		727		(44)			(44)		683	683			
100171581	FISHERS	IN		10/16/2024		608		(71)			(71)		537	537			
100173310	DAVENPORT	FL		10/30/2024		739		(65)			(65)		673	673			
100151492	VANCOUVER	WA		05/10/2024		896		(44)			(44)		852	852			
100166121	NEWAYGO	MI		09/09/2024		629		(64)			(64)		565	565			
100165417	NEWNAN	GA		08/29/2024		704		(57)			(57)		647	647			
100048077	LAS VEGAS	NV		11/20/2020		1,022		(239)			(239)		783	783			
100151312	DALLAS	GA		05/10/2024		23,496		1,055			1,055		24,552	24,552			
100101631	MENOMONEE FALLS	WI		04/26/2023		708		(18)			(18)		690	690			
100071250	HOMESTEAD	FL		10/01/2021		7,730		41			41		7,772	7,772			
100145955	ALPHARETTA	GA		03/19/2024		1,912		(134)			(134)		1,778	1,778			
100118006	STUARTS DRAFT	VA		07/20/2023		889		99			99		988	988			
100140375	SAN ANTONIO	TX		01/18/2024		936		(57)			(57)		878	878			
100140300	CHARLOTTE	NC		01/18/2024		690		(54)			(54)		637	637			
4010065555	ROCHESTER	NY		01/10/2024		505		(52)			(52)		453	453			
100048500	ANTIOCH	CA		11/20/2020		2,247		(147)			(147)		2,100	2,100			
100120502	STEPHENS CITY	VA		08/18/2023		3,275		(154)			(154)		3,121	3,121			
100129567	COVENTRY TOWNSHIP	OH		09/29/2023		873		(10)			(10)		863	863			
100143887	SANFORD	FL		03/06/2024		592		(67)			(67)		526	526			
100159303	MOUNT DORA	FL		07/15/2024		(11,808)		(68)			(68)	12,512	635	680	45		45
100079923	OCALA	FL		04/08/2022		1,252		(187)			(187)		1,065	1,065			
100024798	OZONE PARK	NY		09/20/2018		1,027		56			56		1,083	1,083			
100144615	LAS VEGAS	NV		03/13/2024		658		1			1		659	659			
100158027	CONCORD	NC		07/09/2024		27,544		(588)			(588)		26,956	26,956			
100169835	NORCROSS	GA		09/30/2024		497		(67)			(67)		430	430			
100170260	GILFORD	NH		10/08/2024		813		(74)			(74)		739	739			
100179606	NEW BRITAIN	CT		11/21/2024		473		(27)			(27)		446	446			
100081254	HENDERSON	NV		03/18/2022		1,499		92			92		1,592	1,592			
100139708	UNITED KINGDOM	GBR		12/18/2023		(12,425)						12,512	86	41	(45)		(45)
100135264	PARRISH	FL		11/08/2023		1,118		224			224		1,342	1,342			
100140001	ACWORTH	GA		01/09/2024		627		(45)			(45)		583	583			
100132428	WEST PALM BEACH	FL		11/03/2023		645		17			17		661	661			
100147057	ALLENTOWN	PA		03/27/2024		698		(27)			(27)		671	671			
100161424	SUMMERVILLE	SC		07/29/2024		666		(24)			(24)		642	642			
100088134	SALEM	OR		10/25/2022		11		(11)			(11)						
100078330	SUGAR LAND	TX		02/10/2022		1,622		(340)			(340)		1,282	1,282			
100158454	MOXEE	WA		07/10/2024		718		(63)			(63)		655	655			
100014142	KAMUELA	HI		05/25/2017		864		(68)			(68)		796	796			
100014500	NORWALK	CA		09/27/2017		2,178		298			298		2,477	2,477			
100150576	NORTH LAS VEGAS	NV		05/03/2024		687		(58)			(58)		629	629			
100076144	HOUSTON	TX		01/07/2022		1,573		(31)			(31)		1,542	1,542			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148085	MELISSA	TX		04/10/2024		1,060		(91)			(91)		969	969			
100162715	MADISON	AL		08/12/2024		1,307		27			27		1,334	1,334			
100074429	TREASURE ISLAND	FL		12/02/2021		1,297		(175)			(175)		1,122	1,122			
100171755	PAW PAW	MI		10/17/2024		867		(29)			(29)		837	837			
100147085	PHOENIX	AZ		03/28/2024		453		(79)			(79)		375	375			
100144284	LEHIGH ACRES	FL		03/07/2024		561		(64)			(64)		496	496			
100163141	SANFORD	FL		08/13/2024		2,647		(90)			(90)		2,556	2,556			
100088378	ANNAPOLIS	MD		01/06/2023		1,745		(30)			(30)		1,715	1,715			
100171834	VISALIA	CA		10/17/2024		825		(68)			(68)		757	757			
100084625	TAMPA	FL		08/02/2022		673		(74)			(74)		599	599			
100181941	WILDWOOD CREST	NJ		12/12/2024		729		24			24		753	753			
100143733	PERRIS	CA		02/26/2024		624		(53)			(53)		571	571			
100127944	JEFFERSONTOWN	KY		09/08/2023		1,101		(19)			(19)		1,081	1,081			
100179626	LOUISVILLE	KY		11/21/2024		667		(59)			(59)		609	609			
100044734	MOHNTON	PA		11/19/2020		836		4			4		841	841			
100142656	NAPLES	FL		02/08/2024		708		(4)			(4)		704	704			
100114548	LAS VEGAS	NV		06/29/2023		649		(152)			(152)		496	496			
100179999	WINNABOW	NC		11/25/2024		727		(45)			(45)		682	682			
100116179	ELK GROVE	CA		07/20/2023		1,480		984			984		2,464	2,464			
100161731	FAIRLESS HILLS	PA		07/30/2024		653		(25)			(25)		628	628			
100138242	KISSIMMEE	FL		12/14/2023		556		(48)			(48)		508	508			
100101990	STOCKTON	CA		04/14/2023		600		(86)			(86)		514	514			
100081277	PHOENIX	AZ		03/18/2022		1,419		58			58		1,477	1,477			
100083957	POOLER	GA		07/12/2022		3,388		(94)			(94)		3,293	3,293			
100179943	SAINT LOUIS PARK	MN		11/25/2024		442		(43)			(43)		399	399			
100158782	SILT	CO		07/10/2024		(11,161)		(57)			(57)	12,503	1,285	1,219	(66)		(66)
100071977	FRIENDSWOOD	TX		10/29/2021		1,168		(213)			(213)		955	955			
100179520	LAS VEGAS	NV		11/21/2024		750		(15)			(15)		735	735			
100117474	SAVANNAH	GA		07/20/2023		750		(21)			(21)		729	729			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		3,097		(120)			(120)		2,978	2,978			
100146896	REDDING	CA		03/26/2024		913		(49)			(49)		864	864			
100182515	FRESNO	CA		12/12/2024		498		(5)			(5)		494	494			
100148504	FORT MYERS	FL		04/12/2024		155,171		(4,777)			(4,777)		150,393	150,393			
100151452	DULUTH	GA		05/10/2024		678		(36)			(36)		642	642			
100079250	VICTORVILLE	CA		02/25/2022		1,756		(254)			(254)		1,503	1,503			
100127615	JAMAICA BEACH	TX		09/08/2023		5,759		(128)			(128)		5,632	5,632			
100142704	LAS VEGAS	NV		02/08/2024		818		(8)			(8)		810	810			
100076259	WHITEFISH	MT		01/07/2022		1,521		(92)			(92)		1,430	1,430			
100141088	WATERBURY	CT		01/30/2024		722		(42)			(42)		680	680			
100175281	INDIANAPOLIS	IN		11/05/2024		815		22			22		837	837			
100175240	HENDERSON	NV		11/05/2024		838		81			81		919	919			
100172876	LOS ANGELES	CA		10/25/2024		773		(23)			(23)		750	750			
100157971	ALEXANDRIA	VA		07/09/2024		2,780		(49)			(49)		2,731	2,731			
100117571	SUNRISE	FL		07/20/2023		811		350			350		1,161	1,161			
100151087	SAN ANTONIO	TX		05/08/2024		1,289		(1)			(1)		1,288	1,288			
100062625	SUMMERFIELD	FL		07/01/2021		2,362		(12)			(12)		2,350	2,350			
100144142	MYRTLE BEACH	SC		03/07/2024		710		(46)			(46)		664	664			
100144022	GAITHERSBURG	MD		03/07/2024		712		1			1		713	713			
100163599	POTTSTOWN	PA		08/15/2024		688		(114)			(114)		574	574			
100108396	BAYVILLE	NJ		05/25/2023		1,015		(38)			(38)		976	976			
100151621	GEORGETOWN	TX		05/10/2024		495							495	495			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135746	ANNA	TX		11/10/2023		678		63			63		741	741			
100169679	COMPTON	CA		09/30/2024		697		(70)			(70)		626	626			
100025632	MOORPARK	CA		09/20/2018		929		17			17		946	946			
100186465	INDIANAPOLIS	IN		12/30/2024		747		(4)			(4)		743	743			
100135362	HOLLY LAKE RANCH	TX		11/13/2023		631		(5)			(5)		626	626			
100027020	OXNARD	CA		09/26/2018		1,740		33			33		1,773	1,773			
100089435	PORTLAND	OR		11/18/2022		1,760		(77)			(77)		1,684	1,684			
100170195	CALABASH	NC		10/08/2024		606		(64)			(64)		542	542			
100148755	LOGAN	UT		04/17/2024		1,030		(45)			(45)		985	985			
100031330	OAKLEY	CA		03/29/2019		1,087		328			328		1,414	1,414			
100151499	GLASSBORO	NJ		05/10/2024		672		(50)			(50)		622	622			
100163966	MOKENA	IL		10/04/2024		583		(118)			(118)		465	465			
100101171	MONTGOMERY	TX		04/28/2023		1,497		96			96		1,592	1,592			
100080504	ONTARIO	CA		03/10/2022		1,435		77			77		1,512	1,512			
100137751	LAS VEGAS	NV		12/08/2023		854		116			116		971	971			
100180317	ANNA	TX		11/25/2024		808		25			25		833	833			
100136365	FRESNO	CA		11/20/2023		600							600	600			
100138811	INDIANAPOLIS	IN		12/21/2023		665		(46)			(46)		619	619			
100090053	BLACKSTONE	MA		01/13/2023		486		(109)			(109)		377	377			
100086702	MESA	AZ		09/30/2022		4,455		(111)			(111)		4,344	4,344			
100110429	PHILADELPHIA	PA		06/30/2023		1,167		38			38		1,205	1,205			
100150931	DAWSONVILLE	GA		05/08/2024		881		125			125		1,007	1,007			
100154174	LITTLE ELM	TX		07/11/2024		730		(55)			(55)		675	675			
100136491	MONROE TOWNSHIP	NJ		11/20/2023		1,563		190			190		1,753	1,753			
100172363	CARTERSVILLE	GA		10/23/2024		(8,276)		(74)			(74)	9,038	688	597	(91)		(91)
100127362	DURANGO	CO		08/30/2023		432		343			343		775	775			
100142022	NAPLES	FL		02/29/2024		655		(56)			(56)		598	598			
100166333	TOLLESON	AZ		10/24/2024		627		(119)			(119)		508	508			
100135506	OWINGS MILLS	MD		11/13/2023		947		(35)			(35)		912	912			
100170292	SHAKOPEE	MN		10/08/2024		860		37			37		898	898			
100171800	ROUND ROCK	TX		10/17/2024		882		(138)			(138)		743	743			
100152677	MCKINNEY	TX		05/17/2024		816		10			10		826	826			
100136452	VISALIA	CA		11/20/2023		820		366			366		1,187	1,187			
100148614	ACWORTH	GA		04/12/2024		808		18			18		826	826			
100073553	MIAMI	FL		11/19/2021		1,406		(129)			(129)		1,276	1,276			
100144384	LEANDER	TX		03/07/2024		692		(35)			(35)		657	657			
100153007	PROVO	UT		06/27/2024		947		(32)			(32)		915	915			
100127513	GRAND JUNCTION	CO		09/08/2023		679		(6)			(6)		673	673			
100090073	PLANO	TX		01/13/2023		641		(42)			(42)		598	598			
100109587	LA FAYETTE	GA		06/14/2023		560		(100)			(100)		460	460			
100164458	DALLAS	TX		08/21/2024		696		(35)			(35)		660	660			
100186488	ARLINGTON	TX		12/30/2024		488		(27)			(27)		461	461			
100140332	WOLFFORTH	TX		01/18/2024		944		(39)			(39)		905	905			
100148158	DISCOVERY BAY	CA		05/15/2024		700		(29)			(29)		671	671			
100078502	STOCKTON	CA		02/25/2022		22		(22)			(22)						
100161442	PRAIRIE GROVE	AR		07/29/2024		732							732	732			
100049351	MIAMI	FL		11/20/2020		1,104		(200)			(200)		904	904			
100060144	LAKE WORTH	FL		06/25/2021		1,592		(79)			(79)		1,514	1,514			
100182465	WESLEY CHAPEL	FL		12/12/2024		454		(50)			(50)		405	405			
100129792	BAKERSFIELD	CA		09/27/2023		991		(62)			(62)		929	929			
100155901	ROYSE CITY	TX		06/17/2024		711		(39)			(39)		672	672			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084409	LANCASTER	CA		08/12/2022		23		(23)			(23)						
100168639	PORT ST. LUCIE	FL		09/25/2024		719		(60)			(60)		659	659			
100137172	MIDDLESEX	VT		11/28/2023		674		3			3		677	677			
100168411	RALEIGH	NC		09/25/2024		979		(70)			(70)		910	910			
100147758	MANCHESTER	NH		04/08/2024		666		(12)			(12)		654	654			
100149606	MABLETON	GA		04/26/2024		742		(49)			(49)		693	693			
100080803	KISSIMMEE	FL		03/24/2022		1,166		(159)			(159)		1,007	1,007			
100147921	ACWORTH	GA		04/08/2024		803		1			1		805	805			
100102907	FORT WALTON BEACH	FL		06/22/2023		581		(60)			(60)		521	521			
100146590	HOUSTON	TX		03/20/2024		902		8			8		910	910			
100027021	DOVER TWP	NJ		09/26/2018		1,633		370			370		2,003	2,003			
100135359	CHARLOTTE	NC		11/13/2023		645		36			36		682	682			
100152524	CAPE CORAL	FL		05/17/2024		714		17			17		730	730			
100160029	COLUMBIA HEIGHTS	MN		07/17/2024		760		10			10		770	770			
100144095	EDEN PRAIRIE	MN		03/07/2024		741		(16)			(16)		725	725			
100180425	COLLEGE STATION	TX		11/25/2024		752		(5)			(5)		746	746			
100049439	SHELTON	CT		11/20/2020		1,600		(363)			(363)		1,236	1,236			
100142701	SAN ANTONIO	TX		02/08/2024		874		36			36		910	910			
100160418	FORT WORTH	TX		07/19/2024		616		(130)			(130)		486	486			
100150663	PRINCENTON	TX		05/06/2024		1,163		(34)			(34)		1,129	1,129			
100120326	DEERFIELD BEACH	FL		08/18/2023		606		(26)			(26)		580	580			
100155216	IRVINGTON	NJ		07/19/2024		674		(121)			(121)		553	553			
100175626	JEFFERSON	GA		11/12/2024		12		(12)			(12)						
100168412	NORTH PORT	FL		09/25/2024		663		(70)			(70)		593	593			
100148505	CUMMING	GA		04/12/2024		755		(15)			(15)		741	741			
100169422	LARAMIE	WY		09/30/2024		507		6			6		514	514			
100140109	FORT WORTH	TX		01/09/2024		2,232		169			169		2,401	2,401			
100131849	BALTIMORE	MD		10/06/2023		546		2			2		548	548			
100150956	DORAL	FL		05/08/2024		5,981		(86)			(86)		5,895	5,895			
100079646	COMPTON	CA		04/08/2022		1,349		(18)			(18)		1,331	1,331			
100181975	BELLEVUE	WA		12/12/2024		760		29			29		790	790			
100179457	HOSCHTON	GA		11/21/2024		812		1			1		813	813			
100148782	WESTAMPTON	NJ		04/17/2024		702		(38)			(38)		664	664			
100158334	UNITED KINGDOM	GBR		07/09/2024		(3,905)		3,905			3,905						
100060999	FRISCO	TX		06/01/2021		2,169		20			20		2,189	2,189			
100151228	FORT WORTH	TX		05/10/2024		826		132			132		958	958			
100159916	MIAMI	FL		08/16/2024		730		(12)			(12)		718	718			
100120691	TEMECULA	CA		08/25/2023		811		2			2		814	814			
100161372	MYRTLE BEACH	SC		07/25/2024		734		(51)			(51)		684	684			
100180323	FORT WORTH	TX		11/25/2024		804		60			60		864	864			
100171823	MARIETTA	GA		10/17/2024		722		(59)			(59)		663	663			
100017232	MAPLE VALLEY	WA		04/26/2018		1,565		(138)			(138)		1,427	1,427			
100060241	LAS VEGAS	NV		06/25/2021		1,522		(57)			(57)		1,466	1,466			
100029075	GERMANTOWN	MD		10/26/2018		994		268			268		1,262	1,262			
100142035	RIVERVIEW	FL		02/29/2024		619		(48)			(48)		571	571			
100175417	WILLIS	TX		12/23/2024		665		(60)			(60)		604	604			
100179998	GREEN BAY	WI		11/25/2024		662		(69)			(69)		593	593			
100161151	OFALLON	MO		07/24/2024		641		(26)			(26)		615	615			
100133838	BAKERSFIELD	CA		10/20/2023		714		6			6		720	720			
100168439	ROUND ROCK	TX		09/25/2024		1,430		(56)			(56)		1,374	1,374			
100114526	BAYVILLE	NJ		06/29/2023		469		14			14		483	483			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140282	SURFSIDE BEACH	SC		01/18/2024		842		(31)			(31)		811	811			
100157005	UNITED KINGDOM	GBR		06/27/2024													
100167084	KILLEEN	TX		09/13/2024		667		(79)			(79)		588	588			
100169485	ARLINGTON	TX		09/30/2024		509		(1)			(1)		507	507			
100179654	NORFOLK	VA		11/21/2024		642		(40)			(40)		602	602			
100133697	BUDA	TX		10/23/2023		(11,735)		(8)			(8)	12,466	724	683	(41)		(41)
100054366	NOTTINGHAM	MD		03/23/2021		1,070		(119)			(119)		952	952			
100119599	WEST COLUMBIA	SC		07/31/2023		2,865		(61)			(61)		2,803	2,803			
100137324	SALEM	OR		12/01/2023		1,373		40			40		1,413	1,413			
100164402	TAMPA	FL		08/21/2024		713		(39)			(39)		675	675			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		1,640		148			148		1,788	1,788			
100132549	ANGIER	NC		11/03/2023		762		19			19		780	780			
100112924	GAINESVILLE	FL		06/29/2023		2,598		231			231		2,829	2,829			
100147016	LEHIGH	OK		03/27/2024		660		(6)			(6)		654	654			
100158880	MELBOURNE	FL		07/12/2024		710		(20)			(20)		690	690			
100181199	PALMDALE	CA		12/06/2024		395		(73)			(73)		321	321			
100065173	TACOMA	WA		07/14/2021		1,459		(73)			(73)		1,386	1,386			
100145761	UNITED KINGDOM	GBR		03/12/2024		(3,869)		3,907			3,907		38	38			
100139798	UNITED KINGDOM	GBR		12/18/2023													
100140348	PORT SAINT LUCIE	FL		01/18/2024		615		(24)			(24)		591	591			
100186434	DALLAS	TX		12/30/2024		573		(37)			(37)		536	536			
100185439	NOKOMIS	FL		12/20/2024		779		123			123		902	902			
100049643	RIALTO	CA		11/20/2020		1,259		(224)			(224)		1,036	1,036			
100135069	EDMOND	OK		11/01/2023		2,152		138			138		2,290	2,290			
100117663	ORLANDO	FL		07/20/2023		739		(40)			(40)		699	699			
100000543	HOWARD BEACH	NY		09/27/2016		1,009		602			602		1,610	1,610			
100129360	CHARLOTTE	NC		09/25/2023		637		88			88		725	725			
100141224	ALLENTOWN	PA		01/30/2024		552		(43)			(43)		508	508			
100162294	BOYNTON BEACH	FL		09/06/2024		473		(85)			(85)		389	389			
100119358	BOCA RATON	FL		07/31/2023		815		41			41		857	857			
100162276	PENNSAUKEN	NJ		09/06/2024		23,968		(1,025)			(1,025)		22,943	22,943			
100171711	MCKINNEY	TX		10/17/2024		729		(49)			(49)		680	680			
100068501	COTTAGE GROVE	OR		08/25/2021		1,494		(52)			(52)		1,442	1,442			
100175887	CHARLOTTE	NC		11/14/2024		703		(92)			(92)		611	611			
100152248	OAKWOOD	GA		05/17/2024		685		(48)			(48)		637	637			
100120953	PARRISH	FL		08/30/2023		192,129		9,788			9,788		201,917	201,917			
100143256	WEST PALM BEACH	FL		02/16/2024		1,452		(43)			(43)		1,410	1,410			
100186490	FREEHOLD	NJ		12/30/2024		2,248		(24)			(24)		2,223	2,223			
100137736	ANTIOCH	TN		12/08/2023		789		79			79		868	868			
100167575	SUMMERVILLE	SC		09/19/2024		739		(123)			(123)		616	616			
100155975	CORVALLIS	OR		06/18/2024		548		(62)			(62)		487	487			
100140887	JACKSONVILLE	FL		01/25/2024		581		5			5		586	586			
100161142	INDIANAPOLIS	IN		07/24/2024		446		(38)			(38)		408	408			
100110509	TOMS RIVER	NJ		06/30/2023		749		2			2		751	751			
100100837	NEW CARROLLTON	MD		04/28/2023		963		76			76		1,039	1,039			
100115695	OMAHA	NE		07/20/2023		823		(1)			(1)		822	822			
100099581	SALINAS	CA		04/06/2023		913		(475)			(475)		438	438			
100186624	PROVO	UT		12/30/2024		530		74			74		604	604			
100173771	MADISON	AL		10/30/2024		597		(85)			(85)		512	512			
100048839	KINGS PARK	NY		11/20/2020		792		(97)			(97)		694	694			
100173796	CHICAGO	IL		10/30/2024		569		(40)			(40)		529	529			

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100176642	CHARLOTTE	NC		11/15/2024		642		(90)			(90)		552	552			
100129582	OCONOMOWOC	WI		09/29/2023		724		(9)			(9)		715	715			
100079986	PARK CITY	UT		04/25/2022		1,300		(69)			(69)		1,231	1,231			
100162913	AZLE	TX		08/12/2024		640		(57)			(57)		584	584			
100170304	GALLATIN	TN		10/08/2024		655		(60)			(60)		595	595			
100110766	LITHONIA	GA		08/11/2023		681		(72)			(72)		608	608			
100091956	SAN BERNARDINO	CA		02/07/2023		703		(70)			(70)		633	633			
100160867	AZLE	TX		07/24/2024		640		(56)			(56)		584	584			
100160868	AZLE	TX		07/24/2024		640		(56)			(56)		584	584			
100160869	AZLE	TX		07/24/2024		640		(56)			(56)		584	584			
100159361	WASHINGTON	UT		07/15/2024		806		48			48		854	854			
100081069	SARASOTA	FL		03/18/2022		1,545		185			185		1,730	1,730			
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		607		570			570		1,178	1,178			
100154138	DALHART	TX		07/11/2024		924		(127)			(127)		797	797			
100160578	LAKEWOOD	CO		07/19/2024		12,961		(1,390)			(1,390)		11,572	11,572			
100144363	CLEMSON	SC		03/07/2024		664		(12)			(12)		652	652			
100186743	OKLAHOMA CITY	OK		12/31/2024		419		(76)			(76)		343	343			
100159666	GRAND PRAIRIE	TX		08/23/2024		627		(115)			(115)		511	511			
100149421	SPRINGFIELD	MA		04/24/2024		737		(40)			(40)		697	697			
100153634	CLERMONT	FL		05/31/2024		646		18			18		664	664			
100151282	LA QUINTA	CA		05/10/2024		993		(57)			(57)		936	936			
100186770	FORT LAUDERDALE	FL		12/31/2024		443		(80)			(80)		363	363			
100172817	ALLENTOWN	PA		12/06/2024		447		(80)			(80)		367	367			
100167548	SUMMERVILLE	SC		10/31/2024		691		(103)			(103)		588	588			
100138031	NASHVILLE	TN		12/13/2023		16		(16)			(16)						
100043189	CORONA	CA		05/28/2020		1,579		140			140		1,720	1,720			
100147745	RIVERVIEW	FL		04/08/2024		699		10			10		709	709			
100182484	DURHAM	NC		12/12/2024		518		29			29		547	547			
100160832	BARTLETT	TN		07/24/2024		613		(51)			(51)		562	562			
100159648	MARLTON	NJ		08/23/2024		686		(54)			(54)		632	632			
100170107	WESLEY CHAPEL	FL		10/08/2024		802		(29)			(29)		773	773			
100156585	RALEIGH	NC		06/24/2024		918		(18)			(18)		899	899			
100112881	BOCA RATON	FL		06/29/2023		272		1,109			1,109		1,381	1,381			
100143119	NORMAN	OK		02/16/2024		687		(25)			(25)		662	662			
100026114	EVERETT	WA		09/20/2018		1,195		21			21		1,216	1,216			
100140393	WHITEFISH	MT		01/18/2024		691		(41)			(41)		650	650			
100031299	CHULA VISTA	CA		03/29/2019		1,670		243			243		1,912	1,912			
100168136	MYRTLE BEACH	SC		09/20/2024		214		16			16		230	230			
100172856	BAKERSFIELD	CA		10/25/2024		702		(50)			(50)		652	652			
100084839	OCALA	FL		08/02/2022		1,110		(39)			(39)		1,072	1,072			
100185320	BEDFORD	VA		12/20/2024		613		(5)			(5)		607	607			
100079551	WINTER GARDEN	FL		04/08/2022		1,271		(142)			(142)		1,128	1,128			
100115609	OTHELLO	WA		07/19/2023		745		(34)			(34)		712	712			
100088980	TREASURE ISLAND	FL		11/15/2022		(12)		12			12						
100181999	WOODBRIDGE	VA		12/12/2024		777		60			60		837	837			
100164120	PALM HARBOR	FL		08/21/2024		613		53			53		667	667			
100054000	WOODLAND	CA		03/23/2021		1,057		(420)			(420)		637	637			
100120260	CLARKSVILLE	TN		08/18/2023		29		(29)			(29)						
100158690	SAINT AUGUSTINE	FL		07/10/2024		1,721		98			98		1,819	1,819			
100025207	SANTA MARIA	CA		09/20/2018		1,059		(5)			(5)		1,055	1,055			
10014581 5	MOUNT PROSPECT	IL		05/08/2024		629		10			10		638	638			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157634	YUKON	OK		06/28/2024		4,726		(173)			(173)		4,553	4,553			
100090003	SANTA ROSA	CA		01/13/2023		665		299			299		964	964			
100100294	LOS BANOS	CA		03/24/2023		5,200		(186)			(186)		5,013	5,013			
100137327	MIAMI	FL		12/01/2023		562		(71)			(71)		491	491			
100141420	LAWRENCEVILLE	GA		01/30/2024		786		(76)			(76)		710	710			
100159304	LAS VEGAS	NV		07/15/2024		758		(13)			(13)		745	745			
100135234	DACULA	GA		11/08/2023		4,173		396			396		4,568	4,568			
100169143	NEW ORLEANS	LA		09/27/2024		717		(54)			(54)		663	663			
100163009	DENTON	TX		08/13/2024		689		(64)			(64)		626	626			
100171669	MELISSA	TX		10/16/2024		682		(78)			(78)		604	604			
100149985	NETCONG	NJ		06/07/2024		654		(34)			(34)		620	620			
100131592	AURORA	CO		10/06/2023		659		12			12		672	672			
100081135	ELKRIDGE	MD		03/18/2022		2,904		271			271		3,176	3,176			
100103692	ANSONIA	CT		05/08/2023		1,441		84			84		1,526	1,526			
100171563	FORT WORTH	TX		10/16/2024		813		44			44		858	858			
100099574	CONROE	TX		04/06/2023		644		(97)			(97)		548	548			
100137015	STEPHENS CITY	VA		11/28/2023		676		4			4		680	680			
100155643	BRADENTON	FL		06/18/2024		404		(62)			(62)		342	342			
100132030	PHILADELPHIA	PA		10/13/2023		679		4			4		683	683			
100170143	PHILADELPHIA	PA		10/08/2024		730		(54)			(54)		676	676			
100172259	WYLIE	TX		10/21/2024		683		(80)			(80)		603	603			
100128454	LITTLETON	CO		09/15/2023		626		(82)			(82)		543	543			
100172530	ACCOKEEK	MD		10/23/2024		730		(52)			(52)		678	678			
100115980	ORLANDO	FL		07/20/2023		896		(54)			(54)		842	842			
100108469	PHILADELPHIA	PA		05/25/2023		718		(23)			(23)		696	696			
100171793	CONCORD	NC		10/17/2024		752		(14)			(14)		738	738			
100081692	SAN DIMAS	CA		03/21/2022		15		(15)			(15)						
100147909	FORT WORTH	TX		04/08/2024		864		85			85		949	949			
100166002	GRANDVIEW	WA		09/06/2024		626		4			4		630	630			
100025847	STATEN ISLAND	NY		09/20/2018		1,077		196			196		1,273	1,273			
100100657	NORTH LAS VEGAS	NV		04/28/2023		999		54			54		1,053	1,053			
100099604	BOCA RATON	FL		04/06/2023		678		(4)			(4)		674	674			
100146597	CHICAGO	IL		03/20/2024		1,455		(21)			(21)		1,435	1,435			
100172378	RANCHO CORDOVA	CA		10/23/2024		777		(54)			(54)		723	723			
100049932	HILLSIDE	NJ		11/20/2020		777		109			109		887	887			
100153275	AVERY	CA		05/30/2024		649		(21)			(21)		628	628			
100100470	COPIAGUE	NY		04/27/2023		(8,001)		199			199	9,065	1,263	1,214	(48)		(48)
100147321	UTRECHT	NLD		03/27/2024													
100150643	LEHIGH ACRES	FL		05/06/2024		648		(14)			(14)		634	634			
100128252	KATY	TX		09/14/2023		544		(55)			(55)		489	489			
100150270	S-GRAVENHAGE	NLD		04/29/2024													
100110466	JOHNS ISLAND	SC		06/30/2023		838		(19)			(19)		820	820			
100156317	DORAL	FL		07/25/2024		444		(24)			(24)		420	420			
100043594	TALALA	OK		08/13/2020		834		(138)			(138)		696	696			
100067642	LANCASTER	CA		09/23/2021		1,587		(83)			(83)		1,505	1,505			
100071645	RENO	NV		10/14/2021		1,538		(131)			(131)		1,407	1,407			
100055823	KATY	TX		03/23/2021		529		53			53		582	582			
100087979	CAPE CORAL	FL		10/25/2022		3,515		159			159		3,674	3,674			
100135286	LAVON	TX		11/13/2023		675		4			4		679	679			
100148398	BRYAN	TX		04/12/2024		670		(45)			(45)		625	625			
100140606	BREMERTON	WA		01/19/2024		574		(11)			(11)		562	562			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027006	AZUSA	CA		09/26/2018		1,156		57			57		1,212	1,212			
100140002	ACWORTH	GA		01/09/2024		664		(58)			(58)		607	607			
100039280	DUBLIN	IRL		09/27/2019		867		1,739			1,739		2,606	2,606			
100162606	RANSON	WV		08/12/2024		660		(51)			(51)		610	610			
100179754	FORT WORTH	TX		11/21/2024		816		102			102		918	918			
100012455	GRAND TERRACE	CA		04/28/2017		905		179			179		1,084	1,084			
100151698	SALT LAKE CITY	UT		05/10/2024		759		15			15		774	774			
100110150	SCHAUMBURG	IL		06/29/2023		2,900		(10)			(10)		2,890	2,890			
100175484	GRAHAM	NC		12/23/2024		(674)		1,283			1,283		609	609			
100152217	ATLANTA	GA		05/17/2024		678		(41)			(41)		637	637			
100165488	SURFSIDE BEACH	TX		08/29/2024		617		(50)			(50)		567	567			
100148890	HOUSTON	TX		04/17/2024		703		(67)			(67)		637	637			
100150585	SEVIERVILLE	TN		05/03/2024		3,236		(68)			(68)		3,167	3,167			
100160140	KENNEWICK	WA		07/17/2024		1,411		(78)			(78)		1,333	1,333			
100161999	TUCSON	AZ		07/31/2024		548		(118)			(118)		430	430			
100132432	WINTER HAVEN	FL		11/03/2023		1,377		(87)			(87)		1,290	1,290			
100012898	HOLLISTER	CA		05/25/2017		1,051		(18)			(18)		1,032	1,032			
100025434	SAN FERNANDO	CA		09/20/2018		1,412		(18)			(18)		1,394	1,394			
100142536	MANOR	TX		02/08/2024		808		(9)			(9)		800	800			
100186016	FRESNO	CA		12/27/2024		735		(86)			(86)		649	649			
100108004	CHICAGO	IL		05/25/2023		850							850	850			
100154752	ORONOGO	MO		07/19/2024		747		41			41		789	789			
100179960	BOYNE FALLS	MI		11/25/2024		672		(48)			(48)		624	624			
100179738	PARRISH	FL		11/21/2024		808		105			105		913	913			
100148012	FULSHEAR	TX		04/10/2024		760		39			39		798	798			
100156787	PHARR	TX		06/26/2024		2,339		55			55		2,393	2,393			
100142958	JONESBOROUGH	TN		02/09/2024		1,384		(74)			(74)		1,310	1,310			
100165001	FORT WORTH	TX		08/28/2024		722		(38)			(38)		685	685			
100148127	EDISON	NJ		04/10/2024		743		(85)			(85)		659	659			
100135404	TOWNSEND	TN		11/13/2023		405		9			9		415	415			
100133384	WARNER ROBINS	GA		11/21/2023		579		(109)			(109)		470	470			
100149624	RALEIGH	NC		04/26/2024		788		(69)			(69)		718	718			
100144861	UNITED KINGDOM	GBR		03/12/2024		(2,069)		2,069			2,069						
100143221	MONTGOMERY	AL		02/16/2024		791		(11)			(11)		780	780			
100115754	CAROLINA BEACH	NC		07/20/2023		821		(8)			(8)		812	812			
100150673	KALAMAZOO	MI		05/06/2024		2,346		(83)			(83)		2,263	2,263			
100114815	NIANTIC	CT		07/10/2023		1,558		(41)			(41)		1,517	1,517			
100162565	CARRABELLE	FL		08/12/2024		436		(17)			(17)		419	419			
100142067	BOCA RATON	FL		02/29/2024		649		(52)			(52)		596	596			
100102159	SARASOTA	FL		04/14/2023		(8,413)		(3)			(3)	9,027	610	600	(10)		(10)
100149463	PHOENIX	AZ		04/24/2024		672		(55)			(55)		617	617			
100186292	CORTLAND	OH		12/27/2024		398		(26)			(26)		372	372			
100101746	NEWBURGH	NY		03/31/2023		5,287		(4,680)			(4,680)		607	607			
100179563	COPPERAS COVE	TX		11/21/2024		(8,261)		(23)			(23)	9,026	743	732	(10)		(10)
100079849	FRANKLIN	TN		04/25/2022		1,307		(104)			(104)		1,203	1,203			
100076215	CHATTANOOGA	TN		01/07/2022		1,382		(71)			(71)		1,312	1,312			
100129755	DAVENPORT	FL		09/27/2023		161		(26)			(26)		135	135			
100156543	FISHERS	IN		06/24/2024		707		(27)			(27)		680	680			
100109117	WINDERMERE	FL		06/05/2023		5,542		(238)			(238)		5,304	5,304			
100119514	ANNA	TX		07/28/2023		1,184		(58)			(58)		1,126	1,126			
100156559	DENTON	TX		06/24/2024		707		(27)			(27)		680	680			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172781	MOUNT PLEASANT	SC		12/06/2024		588		(68)			(68)		520	520			
100151211	IDAHO FALLS	ID		05/10/2024		722		(8)			(8)		714	714			
100101978	ALBUQUERQUE	NM		04/14/2023		627		(41)			(41)		587	587			
100116308	FLUSHING	NY		07/20/2023		923		659			659		1,582	1,582			
100078001	GARLAND	TX		02/18/2022		1,227		(186)			(186)		1,040	1,040			
100067651	TAMPA	FL		09/23/2021		1,594		(85)			(85)		1,509	1,509			
100103531	WEST PALM BEACH	FL		05/08/2023		18		3			3		21	21			
100176579	AZUSA	CA		11/15/2024		758		(27)			(27)		731	731			
100126382	ABSECON	NJ		08/30/2023		674		(54)			(54)		621	621			
100148609	CLEBURNE	TX		04/12/2024		809		(62)			(62)		747	747			
100164946	HANOVER TOWNSHIP	PA		08/28/2024		578		(35)			(35)		544	544			
100135353	CELINA	TX		11/13/2023		5,099		(5)			(5)		5,095	5,095			
100088912	HOMESTEAD	FL		11/15/2022		2,043		(242)			(242)		1,801	1,801			
100131751	MURFREESBORO	TN		10/06/2023		2,568		148			148		2,717	2,717			
100145786	LAKE HAVASU CITY	AZ		05/08/2024		750		83			83		833	833			
100140214	HAINES CITY	FL		01/11/2024		432		(49)			(49)		383	383			
100149384	FAYETTEVILLE	AR		04/24/2024		851		94			94		945	945			
100129324	DAWSONVILLE	GA		09/25/2023		698		7			7		705	705			
100111491	JAMAICA	NY		06/29/2023		376		1,390			1,390		1,766	1,766			
100140284	LAKE ALFRED	FL		01/18/2024		549		(17)			(17)		531	531			
100103863	PATERSON	NJ		05/10/2023		(282)		934			934		652	652			
100131774	VALLEJO	CA		10/06/2023		(7,891)		48			48	8,981	1,139	1,073	(66)		(66)
100151033	MONROE	NC		05/08/2024		852		92			92		944	944			
4010073661	LORAIN	OH		04/29/2024		569		(50)			(50)		519	519			
100087426	AUSTIN	TX		10/25/2022		973		68			68		1,041	1,041			
100159875	SANFORD	FL		08/16/2024		716		(119)			(119)		597	597			
100069572	STUART	FL		09/01/2021		2,381		(1)			(1)		2,380	2,380			
100161462	FORT PIERCE	FL		07/30/2024		733		(16)			(16)		717	717			
100128031	ANTIOCH	TN		09/08/2023		791		100			100		892	892			
100140273	KILL DEVIL HILLS	NC		01/18/2024		975		(71)			(71)		904	904			
100162962	BEAVERTON	OR		08/12/2024		992		(61)			(61)		931	931			
100079311	IRVING	TX		02/28/2022		(14)		14			14						
100147761	GILBERT	AZ		04/08/2024		1,130		7			7		1,137	1,137			
100000198	FLOWER MOUND	TX		09/27/2016		2,275		263			263		2,538	2,538			
100082377	HAINES CITY	FL		04/14/2022		2,073		(148)			(148)		1,925	1,925			
100143430	LOS ANGELES	CA		02/16/2024		3,700		(61)			(61)		3,639	3,639			
100167858	HOUSTON	TX		09/20/2024		2,404		(82)			(82)		2,322	2,322			
100148710	CUMMING	GA		04/17/2024		661		(58)			(58)		603	603			
100011511	SARASOTA	FL		03/08/2017		1,530		1,234			1,234		2,764	2,764			
100027780	SAN LEANDRO	CA		10/26/2018		1,034		(18)			(18)		1,017	1,017			
100168408	CHARLOTTE	NC		09/25/2024		913		(72)			(72)		841	841			
100174265	SAN ANTONIO	TX		10/31/2024		2,762		196			196		2,958	2,958			
100132122	HUGER	SC		10/13/2023		917		185			185		1,102	1,102			
100148244	NORFOLK	VA		04/12/2024		833		(60)			(60)		773	773			
100137555	ORLANDO	FL		12/08/2023		2,877		65			65		2,942	2,942			
100117497	SANFORD	FL		07/20/2023		641		78			78		719	719			
100159209	LEEHIGH	FL		07/15/2024		638		(26)			(26)		612	612			
100136480	FORT WORTH	TX		11/20/2023		1,042		180			180		1,222	1,222			
100067638	CHARLOTTE	NC		09/23/2021		(7,192)		(89)			(89)	8,985	1,704	1,654	(50)		(50)
100062251	PORT MONMOUTH	NJ		07/01/2021		527		16			16		543	543			
100167459	DURHAM	NC		09/16/2024		744		(65)			(65)		680	680			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089406	ABILENE	TX		11/17/2022		550		(21)			(21)		529	529			
100168418	ANNA	TX		09/25/2024		1,349		(65)			(65)		1,284	1,284			
100148318	FORT WORTH	TX		04/12/2024		1,133		(106)			(106)		1,027	1,027			
100100602	MI WUK VILLAGE	CA		04/27/2023		28		(28)			(28)						
100017060	AVON	NC		04/26/2018		1,541		153			153		1,695	1,695			
100163026	RAEFORD	NC		08/13/2024		656		(34)			(34)		623	623			
100182095	NORTH LAS VEGAS	NV		12/12/2024		1,761		74			74		1,834	1,834			
100141512	BAKERSFIELD	CA		01/30/2024		551		(83)			(83)		468	468			
100138287	CHARLOTTE	NC		12/18/2023		525		46			46		571	571			
100136438	MARICOPA	AZ		11/20/2023		683		76			76		760	760			
100012724	PALOS HILLS	IL		05/25/2017		946		149			149		1,095	1,095			
100184402	LUMBERTON	NC		12/17/2024		2,624		3			3		2,626	2,626			
100169352	LOS FRESNOS	TX		09/27/2024		675		(114)			(114)		561	561			
100114642	KILLEEN	TX		06/29/2023		1,565		(28)			(28)		1,537	1,537			
100129832	ORLANDO	FL		09/27/2023		571		(39)			(39)		533	533			
100156868	WOODRIDGE	NY		06/27/2024		217		(27)			(27)		190	190			
100060864	WOODBRIDGE	VA		06/01/2021		2,192		21			21		2,213	2,213			
100024998	BRONX	NY		09/20/2018		1,618		277			277		1,895	1,895			
100161441	CEDAR PARK	TX		07/29/2024		739		(11)			(11)		728	728			
100182174	DOVER	VT		12/12/2024		453		(10)			(10)		443	443			
100028386	EAGLE LAKE	FL		10/26/2018		889		(73)			(73)		816	816			
100150516	NAVARRE	FL		05/03/2024		745		(50)			(50)		696	696			
100119152	PINEDALE	AZ		07/31/2023		721		39			39		760	760			
100172559	CENTERTON	AR		10/23/2024		665		(56)			(56)		609	609			
100150265	HOENSBROEK	NLD		04/29/2024													
100149881	HOLIDAY	FL		04/29/2024		442		(73)			(73)		369	369			
100146959	ANNA	TX		03/26/2024		778		29			29		807	807			
100081268	TRACY	CA		03/18/2022		1,987		109			109		2,096	2,096			
100168927	TILBURG	NLD		09/26/2024													
100153460	HACKETTSTOWN	NJ		05/30/2024		(462)		1,029			1,029		567	567			
100134510	ROWLETT	TX		10/30/2023		2,649		(157)			(157)		2,492	2,492			
100132321	HIRAM	GA		11/03/2023		485		257			257		742	742			
100134969	SACRAMENTO	CA		10/30/2023		582		(53)			(53)		528	528			
100049129	SUISUN CITY	CA		11/20/2020		1,095		(272)			(272)		824	824			
100138708	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024		722		(57)			(57)		665	665			
100167598	ANNA	TX		09/19/2024		1,365		(149)			(149)		1,216	1,216			
100145165	UNITED KINGDOM	GBR		03/12/2024		70		(64)			(64)		6	6			
100148425	WEST RICHLAND	WA		04/12/2024		891		97			97		988	988			
100012938	MORENO VALLEY	CA		05/25/2017		1,320		218			218		1,538	1,538			
100136961	ALVA	FL		11/28/2023		854		225			225		1,079	1,079			
100112027	FORT MILL	SC		06/29/2023		489		102			102		591	591			
100146668	LOS ANGELES	CA		03/20/2024		738		(21)			(21)		717	717			
100141734	WOODSTOCK	GA		01/30/2024		551		(81)			(81)		470	470			
100170913	NORCROSS	GA		10/11/2024		1,074		(86)			(86)		987	987			
100150685	LITTLE ELM	TX		05/06/2024		672		(51)			(51)		621	621			
100109063	MIDDLETON	ID		06/05/2023		30,017		(575)			(575)		29,442	29,442			
100101528	KATY	TX		04/26/2023		2,409		115			115		2,524	2,524			
100140264	CLOVIS	CA		01/18/2024		913		70			70		983	983			
100115739	SCHWENKSVILLE	PA		07/20/2023		822		(5)			(5)		817	817			
100147793	PLYMOUTH	MN		04/08/2024		690		(55)			(55)		636	636			
100146954	TOOELE	UT		03/26/2024		694		(54)			(54)		640	640			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176710	BUFORD	GA		11/15/2024		1,113		(65)			(65)		1,048	1,048			
100140632	OCEAN CITY	MD		01/19/2024		805		(20)			(20)		786	786			
100161348	HOUSTON	TX		07/25/2024		812		(140)			(140)		672	672			
100168178	TWENTYNINE PALMS	CA		09/20/2024		232		9			9		241	241			
100179810	DELRAY BEACH	FL		11/21/2024		1,055		(93)			(93)		961	961			
100080864	PEORIA	AZ		03/10/2022		1,420		(26)			(26)		1,394	1,394			
100120034	RICHMOND	VA		08/11/2023		711		(54)			(54)		657	657			
100079688	MIAMI	FL		04/08/2022		1,184		(263)			(263)		921	921			
100151645	FORT WORTH	TX		05/10/2024		(8,210)		(9)			(9)	8,971	752	712	(39)		(39)
100161342	HOUSTON	TX		07/25/2024		811		(140)			(140)		671	671			
100129632	LAVON	TX		09/29/2023		706		(36)			(36)		669	669			
100166017	CENTRALIA	WA		09/06/2024		471		(45)			(45)		426	426			
100117218	WINDERMERE	FL		07/20/2023		757		96			96		852	852			
100143894	ANNAPOLIS	MD		03/06/2024		608		(96)			(96)		512	512			
100141424	LAS VEGAS	NV		01/30/2024		(8,320)		(16)			(16)	8,992	655	581	(74)		(74)
100025721	FAIRFIELD	CT		09/20/2018		603		419			419		1,022	1,022			
100169840	PANAMA CITY	FL		09/30/2024		431		7			7		437	437			
100175096	LANCASTER	CA		11/05/2024		741		(87)			(87)		653	653			
100136432	MONROE	NC		11/20/2023		797		246			246		1,043	1,043			
100175296	ST GEORGE	UT		11/05/2024		755		(18)			(18)		737	737			
100180662	SAN DIEGO	CA		11/26/2024		696		(79)			(79)		616	616			
100175153	HAINES CITY	FL		11/05/2024		681		(89)			(89)		592	592			
100150817	MESA	AZ		05/08/2024		720		(9)			(9)		711	711			
100169217	PHILADELPHIA	PA		09/27/2024		485		(32)			(32)		453	453			
100139140	KISSIMMEE	FL		12/28/2023		630		14			14		645	645			
100158499	DETROIT	MI		07/10/2024		595		(95)			(95)		500	500			
100129726	GARNER	NC		09/29/2023		693		(41)			(41)		652	652			
100084859	MARIETTA	GA		08/02/2022		2,694		(8)			(8)		2,685	2,685			
100133802	TAMPA	FL		10/20/2023		49		(20)			(20)		29	29			
100164350	SAN MARCOS	TX		08/21/2024		1,579		64			64		1,643	1,643			
100102003	PHILADELPHIA	PA		04/14/2023		7		(7)			(7)						
100131615	WESTFIELD	IN		10/06/2023		641		49			49		691	691			
100114557	WALLINGFORD	CT		06/29/2023		547		(93)			(93)		454	454			
100159839	MIAMI	FL		08/16/2024		682		(121)			(121)		560	560			
100164515	TAMPA	FL		08/21/2024		715		(99)			(99)		616	616			
100112304	CENTRAL ISLIP	NY		06/29/2023		1,234		1,060			1,060		2,295	2,295			
100127546	FRESNO	CA		09/08/2023		995		109			109		1,104	1,104			
100087815	COLORADO SPRINGS	CO		11/17/2022		727		(43)			(43)		684	684			
100128104	ANTIOCH	TN		09/08/2023		830		75			75		905	905			
100135081	CEDAR CITY	UT		11/01/2023		438		9			9		447	447			
100076494	ST CLOUD	FL		12/21/2021		1,484		(111)			(111)		1,373	1,373			
100136360	TAYLOR	TX		11/20/2023		680		106			106		786	786			
100145683	UNITED KINGDOM	GBR		03/12/2024		(3,947)		3,947			3,947						
100053770	LANCASTER	CA		03/23/2021		1,339		(364)			(364)		976	976			
100152489	SPRING	TX		05/16/2024		451		(85)			(85)		366	366			
100086199	CYPRESS	TX		10/07/2022		938		(118)			(118)		820	820			
100145245	UNITED KINGDOM	GBR		03/12/2024		(1,255)		1,302			1,302		46	46			
100185386	FISHERS	IN		12/20/2024		793		63			63		856	856			
100171231	ARLINGTON	TX		10/16/2024		702		(95)			(95)		607	607			
100176585	MIDLOTHIAN	VA		11/15/2024		644		(55)			(55)		589	589			
100132244	ANNA	TX		10/13/2023		2,610		(52)			(52)		2,558	2,558			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078026	MANSFIELD	TX		01/12/2022		1,359		(44)			(44)		1,315	1,315			
100171807	DURHAM	NC		10/17/2024		698		(77)			(77)		621	621			
100134975	WEATHERFORD	TX		10/30/2023		661		15			15		676	676			
100101659	RICHARDSON	TX		04/26/2023		852		(8)			(8)		845	845			
100157645	DALLAS	TX		06/28/2024		514		(148)			(148)		367	367			
100076111	LITTLE ELM	TX		01/07/2022		1,078		(99)			(99)		979	979			
100086918	BOERNE	TX		10/24/2022		896		(134)			(134)		763	763			
100180391	RICHMOND	TX		11/25/2024		789		35			35		824	824			
100024735	DEER PARK	NY		09/20/2018		1,024		18			18		1,042	1,042			
100162599	PEORIA	AZ		08/12/2024		(7,731)		(50)			(50)	8,972	1,192	1,153	(40)		(40)
100135134	PLACITAS	NM		11/03/2023		631		(32)			(32)		599	599			
100168147	CAPE CORAL	FL		09/20/2024		402		21			21		423	423			
100174593	WATERBURY	CT		10/31/2024		676		(106)			(106)		570	570			
100168763	KISSIMMEE	FL		09/26/2024		540		(71)			(71)		469	469			
100161457	MARIETTA	GA		07/30/2024		658		(52)			(52)		606	606			
100159344	MYRTLE BEACH	SC		07/15/2024		813		29			29		842	842			
100149016	BOURG	LA		04/19/2024		712		(23)			(23)		689	689			
100182003	TALLAHASSEE	FL		12/12/2024		744		(10)			(10)		734	734			
100173727	REUNION	FL		10/30/2024		724		(56)			(56)		668	668			
100155161	DETROIT	MI		07/19/2024		633		(94)			(94)		539	539			
100173522	LOS BANOS	CA		10/29/2024		523		(40)			(40)		483	483			
100168341	CARROLLTON	TX		09/20/2024		(8,823)		24			24	8,957	158	214	56		56
100115999	TEMPE	AZ		07/20/2023		715		(53)			(53)		662	662			
100119195	HAMILTON	NJ		07/31/2023		745		(8)			(8)		737	737			
100151297	CORALVILLE	IA		05/10/2024		818		(26)			(26)		792	792			
100169629	CATONSVILLE	MD		09/30/2024		614		(51)			(51)		564	564			
100149485	AVON LAKE	OH		04/24/2024		709		(54)			(54)		655	655			
100164263	CHESTER SPRINGS	PA		08/21/2024		723		(23)			(23)		701	701			
100147713	BRADENTON	FL		04/05/2024		700		(94)			(94)		607	607			
100159309	CONYERS	GA		07/15/2024		655		(47)			(47)		608	608			
100129781	WATAUGA	TX		09/27/2023		352		(49)			(49)		303	303			
100170908	NORCROSS	GA		10/11/2024		671		3			3		674	674			
100119547	DAWSONVILLE	GA		07/28/2023		713		97			97		810	810			
100151055	FAYETTEVILLE	AR		05/08/2024		836		104			104		941	941			
100176159	PHOENIX	AZ		12/20/2024		358		(71)			(71)		287	287			
100086914	KISSIMMEE	FL		10/24/2022		1,069		(82)			(82)		986	986			
100120389	ANTIOCH	TN		08/18/2023		584		(7)			(7)		577	577			
100150544	SEVERN	MD		05/03/2024		676		(58)			(58)		618	618			
100057553	MINNEAPOLIS	MN		06/30/2021		1,736		(6)			(6)		1,730	1,730			
100117657	NASHVILLE	TN		07/20/2023		635		(1)			(1)		635	635			
100089952	AUBURNDALE	FL		01/26/2023		525		(146)			(146)		379	379			
100163877	ANSON	TX		09/27/2024		4,326		(195)			(195)		4,131	4,131			
100138654	MADISON	TN		02/02/2024		1,231		(91)			(91)		1,140	1,140			
100141524	SEVERANCE	CO		01/30/2024		657		38			38		695	695			
100147445	ALPHA	NJ		04/03/2024		592		(81)			(81)		511	511			
100182149	CHARLOTTE	NC		12/12/2024		414		(61)			(61)		353	353			
100115864	AUBREY	TX		07/20/2023		949		(4)			(4)		945	945			
100136029	HAGERSTOWN	MD		11/16/2023		566		(57)			(57)		508	508			
100182184	LUMBERTON	NC		12/12/2024		453		(40)			(40)		413	413			
100182140	ATLANTA	GA		12/12/2024		510		(23)			(23)		487	487			
100140786	PROVIDENCE	RI		01/22/2024		687		(108)			(108)		579	579			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100119221	BRASELTON	GA		07/31/2023		934		143			143		1,077	1,077			
100167627	CYPRESS	TX		09/19/2024		745		2			2		747	747			
100136490	CHARLOTTE	NC		11/20/2023		775		46			46		821	821			
100068266	YORK	ME		08/25/2021		1,438		(100)			(100)		1,337	1,337			
100185940	BIG BEAR LAKE	CA		12/26/2024		499							499	499			
100180740	PORT ISABEL	TX		11/26/2024		648		(104)			(104)		544	544			
100136385	TYLER	TX		11/20/2023		3,353		32			32		3,384	3,384			
100174679	VICTORVILLE	CA		10/31/2024		517		(52)			(52)		465	465			
100132012	LUTZ	FL		10/13/2023		708		(18)			(18)		690	690			
100086261	FRANKFORD	DE		09/29/2022		270		(15)			(15)		255	255			
100084400	SAN BERNARDINO	CA		08/12/2022		950		(60)			(60)		890	890			
100132641	LYNNWOOD	WA		11/03/2023		589		(34)			(34)		554	554			
100087204	MANHATTAN BEACH	CA		10/25/2022		1,009		108			108		1,117	1,117			
100170283	NEWPORT NEWS	VA		10/08/2024		614		(78)			(78)		536	536			
100140341	RIO RANCHO	NM		01/18/2024		860		100			100		960	960			
4010065637	BALTIMORE	MD		01/30/2024		725		(55)			(55)		670	670			
100163442	KATY	TX		09/27/2024		670		4			4		674	674			
100129813	CHICAGO	IL		09/27/2023		474		(8)			(8)		465	465			
100116475	MIAMI	FL		07/20/2023		936		619			619		1,555	1,555			
100164178	MESQUITE	TX		08/21/2024		3,927		(143)			(143)		3,784	3,784			
100167808	READING	PA		09/19/2024		777		(83)			(83)		694	694			
100031070	FONTANA	CA		03/29/2019		1,747		770			770		2,517	2,517			
100147469	ORLANDO	FL		04/03/2024		1,066		(109)			(109)		957	957			
100161812	MONTICELLO	NY		07/31/2024		(374)		975			975		601	601			
100071554	SEGUIN	TX		10/14/2021		1,554		(112)			(112)		1,442	1,442			
100084856	SNELLVILLE	GA		08/02/2022		697		(62)			(62)		635	635			
100154976	VICTORVILLE	CA		07/19/2024		597		(113)			(113)		484	484			
100053666	STONINGTON	CT		03/23/2021		1,365		(289)			(289)		1,075	1,075			
100132027	NAMPA	ID		10/13/2023		1,313		(4)			(4)		1,309	1,309			
100140084	FORT MYERS	FL		01/09/2024		659		(52)			(52)		607	607			
100136019	ROWLETT	TX		11/16/2023		931		24			24		955	955			
100158911	CUBA	MO		07/12/2024		943		(41)			(41)		901	901			
100173459	GLASSBORO	NJ		10/29/2024		746		(66)			(66)		679	679			
100099762	SPRINGFIELD	MA		02/28/2023		711		10			10		721	721			
100169048	GLENWOOD	UT		09/27/2024		682		(42)			(42)		641	641			
100136331	WESTAMPTON	NJ		11/20/2023		629		(1)			(1)		627	627			
100180895	UNITED KINGDOM	GBR		11/27/2024		57							57	57			
100179605	LIBERTY HILL	TX		11/21/2024		705		(55)			(55)		650	650			
100136854	ARDMORE	PA		11/27/2023		3,080		(18)			(18)		3,062	3,062			
100108363	CENTRALIA	WA		05/25/2023		606		(44)			(44)		563	563			
100150522	LOGANVILLE	GA		05/03/2024		789		65			65		855	855			
100173035	WILMINGTON	DE		10/25/2024		449		(65)			(65)		384	384			
100115582	GAFFNEY	SC		07/19/2023		446		(50)			(50)		396	396			
100120511	FORT WORTH	TX		08/18/2023		741		17			17		757	757			
100162612	FELTON	DE		08/12/2024		657		(28)			(28)		629	629			
100168138	TWIN PEAKS	CA		09/20/2024		(29)		29			29						
100111364	BROOKFIELD	WI		06/29/2023		383		(152)			(152)		231	231			
100141351	AUBREY	TX		01/30/2024		602		(25)			(25)		577	577			
100137685	PORTLAND	ME		12/08/2023		1,409		(100)			(100)		1,309	1,309			
100136190	FRESNO	CA		11/20/2023		2,319		(51)			(51)		2,268	2,268			
100181554	PHILADELPHIA	PA		12/09/2024		420		(6)			(6)		414	414			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114854	FALLON	NV		07/10/2023		886		111			111		997	997			
100182541	TALLAHASSEE	FL		12/12/2024		698		(39)			(39)		659	659			
100169864	AUSTIN	TX		09/30/2024		741		(69)			(69)		673	673			
100142923	OAKDALE	CA		02/09/2024		750		(61)			(61)		689	689			
100180348	WEST CHESTER	OH		11/25/2024		1,420		33			33		1,454	1,454			
100087518	BOHEMIA	NY		10/25/2022		1,079		71			71		1,151	1,151			
100144932	UNITED KINGDOM	GBR		03/12/2024		24,828		893			893		25,721	25,721			
100063459	LEHI	UT		07/01/2021		1,662		(38)			(38)		1,624	1,624			
100156056	VERO BEACH	FL		06/18/2024		1,219		(120)			(120)		1,099	1,099			
100169653	CHARLOTTE	NC		09/30/2024		672		(58)			(58)		614	614			
100045958	HOLLYWOOD	FL		11/25/2020		651		175			175		826	826			
100091665	SARASOTA	FL		01/27/2023		644		(35)			(35)		609	609			
100150477	BAKERSFIELD	CA		05/03/2024		758		18			18		776	776			
100131714	BELLINGHAM	MA		10/06/2023		(88)		88			88						
100120749	DAVENPORT	FL		08/25/2023		981		40			40		1,021	1,021			
100158890	SAN ANTONIO	FL		07/12/2024		1,387		(13)			(13)		1,375	1,375			
100119397	DOWNINGTOWN	PA		07/31/2023		763		(8)			(8)		755	755			
100186385	MANASSAS	VA		12/30/2024		457		(32)			(32)		425	425			
100149522	TULARE	CA		04/26/2024		441		(11)			(11)		430	430			
100146985	ORMOND BEACH	FL		03/26/2024		726		(6)			(6)		720	720			
100138251	GARDEN GROVE	CA		12/15/2023		5,272		(54)			(54)		5,218	5,218			
100171745	GARNER	NC		10/17/2024		879		(60)			(60)		819	819			
100164748	POCONO LAKE	PA		08/26/2024		777		(48)			(48)		728	728			
100142551	BURNSVILLE	MN		02/08/2024		1,329		(48)			(48)		1,281	1,281			
100169494	PROVINCETOWN	MA		09/30/2024		438		(33)			(33)		405	405			
100115874	DURHAM	NC		07/20/2023		1,011		8			8		1,019	1,019			
100155332	LORAIN	OH		07/19/2024		325		(62)			(62)		263	263			
100175222	TAMPA	FL		11/05/2024		78,978		(2,277)			(2,277)		76,701	76,701			
100164582	CHARLOTTE	NC		08/21/2024		700		(103)			(103)		598	598			
100146913	ELLIJAY	GA		03/26/2024		676		(47)			(47)		629	629			
100120747	PRINCETON	TX		08/25/2023		710		(31)			(31)		679	679			
100011733	SOMERVILLE	MA		03/08/2017		500		972			972		1,472	1,472			
100160841	LUMBERTON	NC		07/24/2024		680		(41)			(41)		639	639			
100151366	HUTTO	TX		05/10/2024		719		(36)			(36)		683	683			
100159312	BUFFALO GROVE	IL		07/15/2024		1,390		(88)			(88)		1,302	1,302			
100150572	HENDERSON	NV		05/03/2024		778		30			30		808	808			
100029768	BUCKLEY	WA		10/26/2018		1,018		(51)			(51)		967	967			
100186426	WESTMINSTER	CO		12/30/2024		471		20			20		491	491			
100130411	TACOMA	WA		09/28/2023		608		(94)			(94)		514	514			
100135347	POTTSTOWN	PA		11/13/2023		679							678	678			
100154583	CHICAGO	IL		06/14/2024		478		(9)			(9)		469	469			
100151123	PISCATAWAY	NJ		05/08/2024		777		(41)			(41)		736	736			
100065181	MCKINNEY	TX		07/14/2021		1,590		(80)			(80)		1,510	1,510			
100102528	WARRENTON	VA		06/07/2023		729		(11)			(11)		718	718			
100134900	BROOKSVILLE	FL		10/30/2023		586		(30)			(30)		555	555			
100171506	AUBURN	AL		10/16/2024		769		(44)			(44)		725	725			
100103838	BALTIMORE	MD		05/10/2023		7		(7)			(7)						
100180247	MILLERSVILLE	MD		11/25/2024		737		5			5		742	742			
100158155	CONVERSE	TX		07/09/2024		260,501		(4,776)			(4,776)		255,725	255,725			
100070475	CHISAGO CITY	MN		09/23/2021		1,843		(93)			(93)		1,750	1,750			
100186010	LOUISVILLE	KY		12/27/2024		646		(59)			(59)		587	587			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161161	SACRAMENTO	CA		07/24/2024		680		(41)			(41)		639	639			
100186638	CLINTON	MD		12/30/2024		2,871		187			187		3,058	3,058			
100169853	DAVENPORT	FL		09/30/2024		836		(84)			(84)		752	752			
100158109	GROVE CITY	OH		07/09/2024		673		(36)			(36)		637	637			
100090856	VENTURA	CA		01/06/2023		1,494		(60)			(60)		1,434	1,434			
100141986	HAMDEN	CT		02/29/2024		784		(72)			(72)		712	712			
100148301	HENDERSON	NV		04/12/2024		732		(49)			(49)		683	683			
100182577	SMYRNA	GA		12/12/2024		505		(5)			(5)		500	500			
100026670	STERLING HEIGHTS	MI		09/26/2018		1,736		397			397		2,133	2,133			
100153757	BERGEN OP ZOOM	NLD		05/30/2024													
100155946	YUMA	AZ		06/17/2024		687		(48)			(48)		638	638			
100110555	TUCSON	AZ		06/30/2023		760		(25)			(25)		735	735			
100048382	SUCCASUNNA	NJ		11/20/2020		2,257		(295)			(295)		1,961	1,961			
100080797	YUCCA VALLEY	CA		03/15/2022		1,185		(61)			(61)		1,124	1,124			
100159889	MIAMI	FL		08/16/2024		727		(23)			(23)		704	704			
100150531	POOLER	GA		05/03/2024		723		(36)			(36)		687	687			
100149542	CYPRESS	TX		04/26/2024		750		(112)			(112)		637	637			
100115745	OLDSMAR	FL		07/20/2023		902		40			40		942	942			
100128850	CASPER	WY		09/21/2023		407		(5)			(5)		402	402			
100176875	LEVITTOWN	PA		11/15/2024		490		(71)			(71)		418	418			
100135307	BEAVERTON	OR		11/13/2023		657		(6)			(6)		651	651			
100179962	SUPPLY	NC		11/25/2024		773		152			152		925	925			
100179702	FERNLEY	NV		11/21/2024		802		173			173		976	976			
100161942	LEHIGH ACRES	FL		07/31/2024		375		(43)			(43)		332	332			
100100684	PAHRUMP	NV		04/28/2023		960		144			144		1,104	1,104			
100182182	SAN ANTONIO	FL		12/12/2024		460		(19)			(19)		441	441			
100167991	GARDEN GROVE	CA		09/20/2024		711		(98)			(98)		613	613			
100127232	CLIFTON	NJ		08/30/2023		1,019		1,281			1,281		2,300	2,300			
100115018	NEW BRAUNFELS	TX		07/14/2023		732		20			20		751	751			
100108154	ATLANTA	GA		05/24/2023		664		(42)			(42)		621	621			
100054272	GAINESVILLE	FL		03/23/2021		3,948		(420)			(420)		3,528	3,528			
100140093	LEVITTOWN	PA		01/09/2024		(8,203)		(49)			(49)	8,936	685	633	(52)		(52)
100100789	GAITHERSBURG	MD		04/28/2023		1,025		176			176		1,200	1,200			
100162974	CLERMONT	FL		08/12/2024		591		(47)			(47)		544	544			
100071655	NORTH KINGSTOWN	RI		10/14/2021		2,397		(162)			(162)		2,235	2,235			
100153149	CHICAGO	IL		05/28/2024		4,068		2,253			2,253		6,321	6,321			
100130242	MARIETTA	GA		09/28/2023		670		(174)			(174)		496	496			
100186626	MCKINNEY	TX		12/30/2024		525		73			73		598	598			
100170496	LAS VEGAS	NV		10/09/2024		732		(72)			(72)		659	659			
100137710	YAKIMA	WA		12/08/2023		618		5			5		623	623			
100165539	HUMBLE	TX		08/29/2024		757		(12)			(12)		745	745			
100137089	WOLFFORTH	TX		11/28/2023		710		122			122		832	832			
100101520	MONROE TOWNSHIP	NJ		04/26/2023		990		113			113		1,103	1,103			
100132287	TUJUNGA	CA		10/13/2023		800		26			26		826	826			
100164366	FUQUAY VARINA	NC		08/21/2024		708		(17)			(17)		691	691			
100055404	AMERICAN CANYON	CA		03/23/2021		1,661		(128)			(128)		1,533	1,533			
100076254	PITTSFIELD	MA		01/07/2022		2,038		(69)			(69)		1,969	1,969			
100145769	UNITED KINGDOM	GBR		03/12/2024		(1,299)		1,341			1,341		43	43			
100144341	DALE	TX		03/07/2024		1,406		(78)			(78)		1,328	1,328			
100175894	FORT PIERCE	FL		11/14/2024		7,121		25			25		7,146	7,146			
100131816	APPLE VALLEY	CA		10/06/2023		641		(67)			(67)		574	574			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134636	MANSFIELD	TX		10/30/2023		102		520			520		622	622			
100030754	BILLERICA	MA		04/09/2019		454		436			436		890	890			
100149364	SAN ANTONIO	TX		04/24/2024		2,550		342			342		2,893	2,893			
100174217	CRESTLINE	CA		10/31/2024		1,961		(79)			(79)		1,882	1,882			
100135838	NEWNAN	GA		11/10/2023		950		114			114		1,064	1,064			
100151522	NORRIDGE	IL		05/10/2024		665		(43)			(43)		622	622			
100149611	LEANDER	TX		04/26/2024		2,367		(32)			(32)		2,334	2,334			
100079116	COEUR D ALENE	ID		02/24/2022		1,352		(49)			(49)		1,304	1,304			
100100092	SWANNANOA	NC		03/28/2023		609		(47)			(47)		562	562			
100126420	HAMILTON	NJ		08/30/2023		(108)		719			719		611	611			
100180444	SURPRISE	AZ		11/25/2024		810		29			29		840	840			
100135623	BAYVILLE	NJ		11/09/2023		558		(46)			(46)		512	512			
100153934	LANCASTER	CA		06/05/2024		602		(37)			(37)		565	565			
100144263	PHILADELPHIA	PA		03/08/2024		570							570	570			
100173191	FOLEY	AL		10/30/2024		1,680		(10)			(10)		1,670	1,670			
100152017	NORTH CHARLESTON	SC		06/14/2024		680		(64)			(64)		615	615			
100089014	LANCASTER	CA		11/04/2022		30		(30)			(30)						
100103608	REISTERSTOWN	MD		05/08/2023		738		(27)			(27)		711	711			
100053627	BLOOMFIELD	NJ		03/23/2021		1,212		227			227		1,439	1,439			
100075723	WOODBRIDGE	VA		12/01/2021		1,658		(34)			(34)		1,624	1,624			
100060082	HEMET	CA		06/25/2021		1,539		(129)			(129)		1,410	1,410			
100172731	CAPITOL HEIGHTS	MD		11/21/2024		624		(78)			(78)		546	546			
100172966	INDIO	CA		10/25/2024		802		(75)			(75)		727	727			
100160070	GROVELAND	FL		07/17/2024		802		145			145		947	947			
100154639	REGO PARK	NY		07/19/2024		732		(74)			(74)		657	657			
100115779	CAPTAIN COOK	HI		07/20/2023		677		(1)			(1)		675	675			
100131654	HOT SPRINGS	AR		10/06/2023		631		(21)			(21)		610	610			
100018328	SAN DIEGO	CA		06/27/2018		4,767		(76)			(76)		4,691	4,691			
100138904	KNIGHTDALE	NC		12/21/2023		593		(43)			(43)		550	550			
100100181	OVIEDO	FL		03/17/2023		4,899		(4,152)			(4,152)		747	747			
100120300	LAUREL	MD		08/18/2023		(7)		7			7						
100079118	MESA	AZ		02/24/2022		1,432		(48)			(48)		1,384	1,384			
100182366	CHATTANOOGA	TN		12/12/2024		483		7			7		490	490			
100186589	AMERICAN FORK	UT		12/30/2024		1,000		138			138		1,137	1,137			
100161339	CHARLOTTE	NC		07/25/2024		690		(67)			(67)		623	623			
100132313	PORT ORCHARD	WA		10/13/2023		812		129			129		941	941			
100156211	FULSHEAR	TX		06/20/2024		667		(5)			(5)		662	662			
100078486	SCHERTZ	TX		02/02/2022		(2,720)		2,720			2,720						
100171661	KALISPELL	MT		10/16/2024		771		(55)			(55)		716	716			
100136037	SAN PABLO	CA		11/16/2023		628		(9)			(9)		618	618			
100150051	GLENDALE	AZ		06/14/2024		648		(34)			(34)		614	614			
100107799	PALM BAY	FL		05/19/2023		877		89			89		966	966			
100140565	CHARLOTTE	NC		01/19/2024		1,926		(97)			(97)		1,829	1,829			
100048148	UNION	KY		11/20/2020		1,077		(284)			(284)		793	793			
100172551	PHOENIX	AZ		10/23/2024		659		(69)			(69)		590	590			
100030709	SPRINGFIELD	VA		04/09/2019		671		361			361		1,032	1,032			
100151991	LANCASTER	CA		06/14/2024		7,193		(329)			(329)		6,864	6,864			
100150710	PORT SAINT LUCIE	FL		05/06/2024		687		(51)			(51)		637	637			
100071528	LAKEWOOD	NJ		10/14/2021		1,567		(95)			(95)		1,471	1,471			
100114975	KISSIMMEE	FL		07/14/2023		762		(76)			(76)		686	686			
100138862	ANNA	TX		12/21/2023		632		(30)			(30)		602	602			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168583	CALABASH	NC		09/25/2024		648		(52)			(52)		596	596			
100186346	LADY LAKE	FL		12/30/2024		650		(53)			(53)		597	597			
100140526	DAWSONVILLE	GA		01/19/2024		624		(32)			(32)		592	592			
100140102	OAKLAND	TN		01/09/2024		797		13			13		811	811			
100152336	OOLTEWAH	TN		05/17/2024		670		(38)			(38)		632	632			
100161436	HOUSTON	TX		07/29/2024		602		57			57		659	659			
100153184	DAWSONVILLE	GA		05/30/2024		656		(40)			(40)		616	616			
100130422	RANDALLSTOWN	MD		09/28/2023		562		(84)			(84)		478	478			
100031383	KISSIMMEE	FL		03/29/2019		866		237			237		1,103	1,103			
100166193	BALTIMORE	MD		09/09/2024		897		(54)			(54)		843	843			
100182385	SAN ANTONIO	TX		12/12/2024		1,331		(42)			(42)		1,288	1,288			
100175665	HOUSTON	TX		11/12/2024		271		(56)			(56)		214	214			
100147407	HARWOOD HEIGHTS	IL		05/08/2024		639		(86)			(86)		554	554			
100116180	SPRING VALLEY	CA		07/20/2023		(8,079)		221			221	8,917	1,058	1,045	(14)		(14)
100167812	HIALEAH	FL		09/19/2024		661		(99)			(99)		561	561			
100164561	DALLAS	TX		08/21/2024		679		(112)			(112)		567	567			
100161520	DAVENPORT	FL		07/30/2024		677		(53)			(53)		624	624			
100174723	SUITLAND	MD		10/31/2024		653		(91)			(91)		562	562			
100151261	ARLINGTON	VA		05/10/2024		720		(13)			(13)		707	707			
100159226	GARNER	NC		07/15/2024		496		(36)			(36)		460	460			
100143463	MOUNT HOLLY	NC		02/16/2024		4,661		(46)			(46)		4,615	4,615			
100000250	JERSEY CITY	NJ		09/27/2016		2,768		381			381		3,149	3,149			
100146681	SAN DIEGO	CA		03/20/2024		183,146		(4,538)			(4,538)	8,917	187,525	187,501	(24)		(24)
100185529	GRAND RAPIDS	MI		12/20/2024		460		(12)			(12)		448	448			
100164344	BUCKEYE	AZ		08/21/2024		672		(51)			(51)		622	622			
100185937	GLEN ELLYN	IL		12/26/2024		451		(1)			(1)		450	450			
100087726	MIDVALE	UT		10/07/2022		1,804		91			91		1,896	1,896			
100155048	LA MARQUE	TX		07/19/2024		709		(93)			(93)		616	616			
100167829	PASCO	WA		09/20/2024		680		(16)			(16)		664	664			
100013375	RAMONA	CA		05/25/2017		808		215			215		1,024	1,024			
100158575	MERCED	CA		07/11/2024		484		(25)			(25)		459	459			
4010055886	WATERLOO	NY		11/29/2023		118,398		(11)			(11)		118,387	118,387			
100174301	FULSHEAR	TX		10/31/2024		887		92			92		979	979			
100144144	MURRAY	UT		03/07/2024		736		(24)			(24)		712	712			
100160966	SACRAMENTO	CA		07/24/2024		617		(59)			(59)		557	557			
100026954	SAN DIEGO	CA		09/26/2018		1,062		356			356		1,418	1,418			
100031171	MIAMI	FL		03/29/2019		972		126			126		1,098	1,098			
100108962	MIAMI	FL		05/31/2023		706		(84)			(84)		622	622			
100127616	RALEIGH	NC		09/08/2023		770		(2)			(2)		769	769			
100159238	FORT WORTH	TX		07/15/2024		656		(59)			(59)		597	597			
100181247	BROCKTON	MA		12/06/2024		457		(24)			(24)		433	433			
100172427	COLORADO SPRINGS	CO		10/23/2024		656		(72)			(72)		584	584			
100150921	HERMITAGE	TN		05/08/2024		753		(41)			(41)		711	711			
100117353	HONOLULU	HI		07/20/2023		936		911			911		1,847	1,847			
100144798	UNITED KINGDOM	GBR		03/12/2024		(3,799)		3,799			3,799						
100119935	GERMANTOWN	MD		08/10/2023		639		(35)			(35)		604	604			
100172751	LILBURN	GA		11/21/2024		1,564		(64)			(64)		1,500	1,500			
100115882	DECATUR	GA		07/20/2023		2,161		(9)			(9)		2,152	2,152			
100120541	GROTON	CT		08/18/2023		869		(126)			(126)		743	743			
100076088	HIALEAH	FL		01/07/2022		1,407		(44)			(44)		1,363	1,363			
100053974	MIAMI	FL		03/23/2021		1,342		(112)			(112)		1,230	1,230			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127398	SILVER SPRING	MD		08/30/2023		364		1,312			1,312		1,676	1,676			
100135252	LITTLE RIVER	SC		11/08/2023		676		25			25		701	701			
100138294	GEORGETOWN	TX		12/18/2023		2,226		(54)			(54)		2,172	2,172			
100158048	VANCOUVER	WA		07/09/2024		709		(24)			(24)		685	685			
100109211	MOUNT PROSPECT	IL		07/21/2023		502		(35)			(35)		467	467			
100144267	EAST STROUDSBURG	PA		03/07/2024		5,647		(73)			(73)		5,574	5,574			
100133651	MEMPHIS	TN		10/23/2023		684		(12)			(12)		672	672			
100079203	SEBASTIAN	FL		02/24/2022		1,253		(67)			(67)		1,186	1,186			
100128384	MCKINNEY	TX		09/15/2023		3,979		94			94		4,073	4,073			
100053356	ARLETA	CA		03/23/2021		3,744		(105)			(105)		3,639	3,639			
100137656	FRESNO	CA		12/08/2023		736		(43)			(43)		693	693			
100151473	LAGRANGE	GA		05/10/2024		680		(31)			(31)		649	649			
100165458	HENRICO	VA		08/29/2024		640		(31)			(31)		609	609			
100148347	DENTON	TX		04/12/2024		1,143		39			39		1,181	1,181			
100155934	PFLUGERVILLE	TX		06/17/2024		823		52			52		876	876			
100150696	CHARLOTTE	NC		05/06/2024		1,262		(65)			(65)		1,196	1,196			
100158783	EDMOND	OK		07/10/2024		870		(69)			(69)		801	801			
100084784	SPRINGFIELD	OR		08/02/2022		858		1			1		860	860			
4010056932	TROY	NY		08/24/2023		641		(33)			(33)		608	608			
100173355	OAK RIDGE	TN		10/30/2024		727		(60)			(60)		667	667			
100170364	SAINT CHARLES	MO		10/08/2024		670		(69)			(69)		601	601			
100182289	BUFORD	GA		12/12/2024		515		84			84		599	599			
100150495	LITTLETON	CO		05/03/2024		762		15			15		776	776			
100130405	TAMARAC	FL		09/28/2023		724		(31)			(31)		693	693			
100150566	SOMERSET	NJ		05/03/2024		2,320		(64)			(64)		2,256	2,256			
100156784	MEDFORD	OR		06/26/2024		(11,373)		(81)			(81)	12,303	849	847		(2)	(2)
100119999	LAS VEGAS	NV		08/11/2023		725		16			16		741	741			
100132733	FREDERICKSBURG	VA		11/03/2023		562		(62)			(62)		500	500			
100084783	WAUKESHA	WI		08/02/2022		676		(38)			(38)		639	639			
100071725	ATLANTA	GA		10/14/2021		1,563		(82)			(82)		1,481	1,481			
100148364	GLASSBORO	NJ		04/12/2024		673		(59)			(59)		614	614			
100186373	SUMMERVILLE	SC		12/30/2024		442		(46)			(46)		396	396			
100135533	CANYON LAKE	TX		11/13/2023		647		41			41		688	688			
100182571	RICHMOND	VA		12/12/2024		460		(56)			(56)		404	404			
100025827	DORAL	FL		09/20/2018		2,108		314			314		2,422	2,422			
100102961	TAMPA	FL		06/22/2023		633		(100)			(100)		533	533			
100165561	CENTERTON	AR		08/29/2024		716		(31)			(31)		685	685			
100137092	HOUSTON	TX		11/28/2023		599		(13)			(13)		586	586			
100182397	GEORGETOWN	TX		12/12/2024		1,350		79			79		1,429	1,429			
100174255	CLAYTON	NC		10/31/2024		475		(37)			(37)		438	438			
100103691	HALETHORPE	MD		05/08/2023		488		(48)			(48)		441	441			
100152394	PHILADELPHIA	PA		05/17/2024		705		(20)			(20)		685	685			
100128184	FORESTVILLE	CA		09/18/2023		661		29			29		690	690			
100089430	ATLANTA	GA		11/18/2022		569		(30)			(30)		539	539			
100107899	CONROE	TX		06/29/2023		1,525		(201)			(201)		1,324	1,324			
100100718	MILLINGTON	NJ		04/28/2023		1,033		177			177		1,210	1,210			
100121020	SOUTHPORT	NC		08/30/2023		705		(13)			(13)		692	692			
100140151	RALEIGH	NC		01/09/2024		635		(49)			(49)		586	586			
100147856	FORT WORTH	TX		04/08/2024		2,386		129			129		2,515	2,515			
100137659	PHOENIX	AZ		12/08/2023		54,349		(1,152)			(1,152)		53,197	53,197			
100146631	YORK	SC		03/20/2024		643		(23)			(23)		620	620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100119518	HOUSTON	TX		07/28/2023		675		15			15		690	690			
100065626	GRAND JUNCTION	CO		07/28/2021		1,455		(111)			(111)		1,344	1,344			
100142511	ACWORTH	GA		02/08/2024		2,222		(87)			(87)		2,136	2,136			
100145509	UNITED KINGDOM	GBR		03/12/2024		74		(45)			(45)		30	30			
100165765	LAS VEGAS	NV		08/29/2024		462		(77)			(77)		385	385			
100169854	BENTONVILLE	AR		09/30/2024		740		(48)			(48)		692	692			
100012726	SAN BERNARDINO	CA		05/25/2017		776		259			259		1,035	1,035			
100174735	STUART	FL		10/31/2024		905		(122)			(122)		783	783			
100168747	FORT WORTH	TX		09/26/2024		646		(101)			(101)		545	545			
100181229	HYATTSVILLE	MD		12/06/2024		451		28			28		479	479			
100163926	CEDAR GROVE	WI		10/04/2024		690		(33)			(33)		658	658			
100149069	SAINT CLOUD	FL		04/19/2024		333		(82)			(82)		251	251			
100157939	PLAINFIELD	IL		07/09/2024		693		(9)			(9)		684	684			
100179604	GRANBURY	TX		11/21/2024		701		(54)			(54)		646	646			
100140170	BALL GROUND	GA		01/09/2024		813		37			37		850	850			
100115805	SOCIAL CIRCLE	GA		07/20/2023		1,655		(47)			(47)		1,609	1,609			
100128301	MIRAMAR BEACH	FL		09/14/2023		659		(92)			(92)		566	566			
100065597	SEGUIN	TX		07/28/2021		1,531		(89)			(89)		1,442	1,442			
100159557	HINESVILLE	GA		07/15/2024		696		(97)			(97)		599	599			
100057707	OLYMPIA	WA		06/30/2021		1,896		(145)			(145)		1,750	1,750			
100101674	WEST PARK	FL		04/26/2023		812		16			16		828	828			
100163033	WICHITA FALLS	TX		08/13/2024		634		(22)			(22)		612	612			
100179534	MINNETRISTA	MN		11/21/2024		510		(27)			(27)		483	483			
100140383	NEWARK	DE		01/18/2024		746		(18)			(18)		727	727			
100167561	CONCORD	NC		09/19/2024		412		(48)			(48)		364	364			
100100849	DANBURY	CT		04/28/2023		1,129		58			58		1,187	1,187			
100120693	MEBANE	NC		08/25/2023		943		179			179		1,122	1,122			
100088821	MORRISTOWN	VT		11/15/2022		398		28			28		426	426			
100173247	HOWARD CITY	MI		10/30/2024		504		(58)			(58)		446	446			
100164832	COLEMAN	OK		08/26/2024		653		(63)			(63)		590	590			
100139438	FRANKLIN	TN		12/28/2023		38		(38)			(38)						
100157644	ROCKFORD	IL		06/28/2024		189		(24)			(24)		165	165			
100173234	SURF CITY	NC		10/30/2024		802		(8)			(8)		793	793			
100149030	MAINEVILLE	OH		04/19/2024		673		(38)			(38)		635	635			
100129822	VICTORVILLE	CA		09/27/2023		2,999		(125)			(125)		2,874	2,874			
100110384	WEST ORANGE	NJ		06/30/2023		805		27			27		831	831			
100000301	FAIRFAX	VA		09/27/2016		2,921		268			268		3,189	3,189			
100182300	ELK GROVE	CA		12/12/2024		514		49			49		563	563			
100133581	DENTON	TX		10/23/2023		763		43			43		805	805			
100060079	CHANDLER	AZ		06/25/2021		1,583		(64)			(64)		1,519	1,519			
100181861	RICE LAKE	WI		12/12/2024		667		(52)			(52)		615	615			
100133677	SPRING	TX		10/23/2023		1,413		150			150		1,563	1,563			
100111780	HIALEAH	FL		06/29/2023		101		1,495			1,495		1,597	1,597			
100137510	YUBA CITY	CA		01/11/2024		582		(79)			(79)		503	503			
100131750	SMYRNA	TN		10/06/2023		803		132			132		936	936			
100138793	COLUMBUS	OH		12/21/2023		1,817		(68)			(68)		1,749	1,749			
100108968	PISCATAWAY	NJ		05/31/2023		609		(106)			(106)		503	503			
100166087	VIRGINIA BEACH	VA		09/09/2024		1,421		(59)			(59)		1,362	1,362			
100117617	CHARLOTTE	NC		07/20/2023		655		(36)			(36)		619	619			
100109770	RANCHO MISSION VIEJO	CA		08/04/2023		2,249		(81)			(81)		2,168	2,168			
100172388	RIO RANCHO	NM		10/23/2024		825		18			18		842	842			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143136	SAINT LOUIS	MO		02/16/2024		387		(51)			(51)		337	337			
100182545	FORT WORTH	TX		12/12/2024		460		(43)			(43)		417	417			
100148915	DURHAM	NC		04/17/2024		846		164			164		1,010	1,010			
100153203	CHARLOTTE	NC		05/30/2024		(6,617)		(152)			(152)	12,284	5,516	5,452	(64)		(64)
100023220	AUSTIN	TX		08/16/2018		1,462		(34)			(34)		1,427	1,427			
100155953	SAINT LOUIS	MO		06/17/2024		880		50			50		930	930			
100165650	KELLER	TX		10/04/2024		708		(168)			(168)		540	540			
100091364	WINTER HAVEN	FL		02/22/2023		(10,775)		44			44	12,284	1,553	1,504	(49)		(49)
100165473	RENTON	WA		08/29/2024		654		(52)			(52)		601	601			
100141172	PATERSON	NJ		01/30/2024		671		(33)			(33)		638	638			
100163358	DOWNERS GROVE	IL		09/27/2024		558		(107)			(107)		452	452			
100172525	SURPRISE	AZ		10/23/2024		1,133		(88)			(88)		1,046	1,046			
100152787	PALMETTO	FL		05/22/2024		684		(67)			(67)		616	616			
100135276	VERNON	AZ		11/08/2023		795		(10)			(10)		785	785			
100140005	READING	PA		01/09/2024		524		9			9		533	533			
100151662	HUTTO	TX		05/10/2024		752		20			20		772	772			
100170140	PEACHTREE CITY	GA		10/08/2024		830		(30)			(30)		800	800			
100000189	AURORA	CO		09/27/2016		3,589		(302)			(302)		3,287	3,287			
100049492	OAKLAND	CA		11/20/2020		1,633		(256)			(256)		1,377	1,377			
100172442	FAYETTEVILLE	AR		10/23/2024		819		18			18		837	837			
100099656	HESPERIA	CA		04/06/2023		616		(29)			(29)		588	588			
100174221	BLAIRSVILLE	GA		10/31/2024		732		(40)			(40)		692	692			
100132128	KENNEWICK	WA		10/13/2023		909		115			115		1,024	1,024			
100137733	HAMPTON	GA		12/08/2023		773		138			138		911	911			
100143931	LAKE FOREST	CA		02/29/2024		3,369		(240)			(240)		3,128	3,128			
100065484	LAS VEGAS	NV		07/28/2021		1,410		(116)			(116)		1,294	1,294			
100048859	HEMPSTEAD	NY		11/20/2020		1,357		(31)			(31)		1,325	1,325			
100147868	WOODBURY	MN		04/08/2024		856		78			78		934	934			
100136006	BIG BEAR CITY	CA		11/16/2023		167		(6)			(6)		161	161			
100156250	SARASOTA	FL		06/20/2024		1,080		(41)			(41)		1,039	1,039			
100129440	FREDERICK	MD		09/29/2023		776		(22)			(22)		753	753			
100153937	RIVERDALE	MD		06/05/2024		571		4			4		575	575			
100152413	HOLLY SPRINGS	NC		05/17/2024		719		1			1		720	720			
100137797	WESTERVILLE	OH		12/08/2023		701		(5)			(5)		696	696			
100179794	DADE CITY	FL		11/21/2024		784		(46)			(46)		738	738			
100115305	FONTANA	CA		07/17/2023		(27)		27			27						
100091608	ORLANDO	FL		03/07/2023		7		(7)			(7)						
100119176	PALM COAST	FL		07/31/2023		(8,252)						8,886	635	668	33		33
100150769	AUSTIN	TX		05/07/2024		1,036		28			28		1,064	1,064			
100080885	MANALAPAN	NJ		03/10/2022		1,332		(210)			(210)		1,122	1,122			
100163275	COMPTON	CA		08/13/2024		629		(7)			(7)		622	622			
100147849	CASA GRANDE	AZ		04/08/2024		574		108			108		682	682			
100087304	PUYALLUP	WA		10/25/2022		1,490		268			268		1,758	1,758			
100120702	PRINCETON	TX		08/25/2023		980		(29)			(29)		951	951			
100160872	PITTSBURGH	PA		07/24/2024		1,235		(59)			(59)		1,176	1,176			
100100892	COLUMBIA	MD		04/28/2023		940		54			54		993	993			
100050053	JESSUP	MD		11/20/2020		1,202		(118)			(118)		1,084	1,084			
100140277	ACWORTH	GA		01/18/2024		574		(63)			(63)		512	512			
100136437	DAWSONVILLE	GA		11/20/2023		826		244			244		1,069	1,069			
100136108	WACO	TX		12/18/2023		575		(82)			(82)		493	493			
100165672	BURBANK	IL		10/04/2024		2,555		(155)			(155)		2,400	2,400			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110453	PORT ORANGE	FL		06/30/2023		874		(12)			(12)		862	862			
100151667	LYNCHBURG	VA		05/10/2024		638		(17)			(17)		621	621			
100161158	HENDERSON	NV		07/24/2024		870		161			161		1,031	1,031			
100088052	KISSIMMEE	FL		10/25/2022		711		(61)			(61)		650	650			
100114522	CHICAGO	IL		06/29/2023		616		(54)			(54)		562	562			
100165516	LOGANVILLE	GA		08/29/2024		3,518		(42)			(42)		3,476	3,476			
100168432	GEORGETOWN	TX		09/25/2024		868		75			75		943	943			
100133659	ORLANDO	FL		10/23/2023		480		(5)			(5)		474	474			
100083932	PELZER	SC		07/12/2022		879		(5)			(5)		874	874			
100162256	CYPRESS	TX		09/06/2024		702		(119)			(119)		583	583			
100048410	BERGENFIELD	NJ		11/20/2020		973		1			1		974	974			
100149584	KANNAPOLIS	NC		04/26/2024		737		(56)			(56)		680	680			
100079244	SAN TAN VALLEY	AZ		02/25/2022		32		(32)			(32)						
100075184	FREDERICKSBURG	VA		12/01/2021		1,522		(48)			(48)		1,474	1,474			
100165686	CAPE CORAL	FL		08/29/2024		668		(12)			(12)		656	656			
100147719	CONROE	TX		04/05/2024		672		(39)			(39)		634	634			
100135360	ORLANDO	FL		11/13/2023		668		16			16		684	684			
100158107	CINCINNATI	OH		07/09/2024		656		(43)			(43)		612	612			
100151015	BALTIMORE	MD		05/08/2024		712		(33)			(33)		679	679			
100158662	HUDSON	FL		07/10/2024		663		(42)			(42)		621	621			
100151386	MESQUITE	TX		05/10/2024		690		(48)			(48)		642	642			
100181518	STATESBORO	GA		12/06/2024		34,058		(289)			(289)		33,769	33,769			
100154172	DAYTON	TX		07/11/2024		279		(10)			(10)		269	269			
100159437	CLOVIS	CA		07/15/2024		1,021		(83)			(83)		938	938			
100148243	SPRING HILL	FL		04/12/2024		686		13			13		699	699			
100139839	UNITED KINGDOM	GBR		12/18/2023		888							888	888			
100134319	HOUSTON	TX		10/27/2023		406		(80)			(80)		326	326			
100148446	RIVERSIDE	NJ		04/12/2024		684		(33)			(33)		651	651			
100109639	LAUREL	MD		06/14/2023		1,924		(19)			(19)		1,905	1,905			
100162939	WILLIAMSBURG	VA		08/12/2024		664		(53)			(53)		612	612			
100110037	PARKVILLE	MD		06/23/2023		634		(54)			(54)		580	580			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		1,464		(320)			(320)		1,143	1,143			
100071958	FRIENDSWOOD	TX		11/19/2021		1,394		(409)			(409)		986	986			
100149052	EUGENE	OR		04/19/2024		1,085		(88)			(88)		998	998			
100129604	DAVENPORT	FL		09/29/2023		915		107			107		1,022	1,022			
100131766	CHICAGO	IL		10/06/2023		657		19			19		676	676			
100026071	WEST PALM BEACH	FL		09/20/2018		1,231		194			194		1,425	1,425			
100101751	WATERBURY	CT		03/31/2023		880		(42)			(42)		839	839			
100171427	KANSAS CITY	KS		10/16/2024		672		(76)			(76)		595	595			
100133658	ORLANDO	FL		10/23/2023		679		(8)			(8)		671	671			
100140299	LOGANVILLE	GA		01/18/2024		828		27			27		855	855			
100136945	LAKE HARMONY	PA		11/28/2023		594		(8)			(8)		586	586			
100011459	OAKLAND	CA		12/23/2016		1,361		489			489		1,850	1,850			
100076130	RNCHO CORDOVA	CA		01/07/2022		1,412		(92)			(92)		1,319	1,319			
100170069	HOUSTON	TX		11/08/2024		694		(54)			(54)		640	640			
100168403	WEYMOUTH	MA		09/25/2024		729		(59)			(59)		670	670			
100118734	LANTANA	FL		07/25/2023		646		(47)			(47)		599	599			
100164479	IDAHO FALLS	ID		08/21/2024		712		(34)			(34)		678	678			
100151533	LAKEVILLE	MN		05/10/2024		2,480		256			256		2,736	2,736			
100155027	SMYRNA	GA		07/19/2024		745		(44)			(44)		701	701			
100168156	DESERT HOT SPRINGS	CA		09/20/2024		231		25			25		256	256			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010057058	TRENTON	NJ		08/24/2023		673		(36)			(36)		637	637			
100155882	CUMMING	GA		06/17/2024		676		(52)			(52)		624	624			
100159308	PRINCETON	TX		07/15/2024		734		(30)			(30)		704	704			
100140493	LEHIGH ACRES	FL		01/19/2024		552		(14)			(14)		539	539			
100140496	LEHIGH ACRES	FL		01/19/2024		552		(14)			(14)		539	539			
100159385	SAN ANTONIO	TX		07/15/2024		811		52			52		863	863			
100146898	MCKINNEY	TX		03/26/2024		681		(61)			(61)		619	619			
100146899	MCKINNEY	TX		03/26/2024		681		(61)			(61)		619	619			
100165077	ROSWELL	GA		08/28/2024		2,894		(272)			(272)		2,621	2,621			
100143396	APACHE JUNCTION	AZ		02/16/2024		(8,825)		(30)			(30)	8,868	13		(13)		(13)
100109875	CLINTON TOWNSHIP	MI		06/22/2023		705		(38)			(38)		667	667			
100025963	PHOENIX	AZ		09/20/2018		938		40			40		978	978			
100135699	DECATUR	GA		11/09/2023		609		(82)			(82)		526	526			
100159339	BLOOMINGDALE	GA		07/15/2024		679		(46)			(46)		633	633			
100065148	SAN DIEGO	CA		07/14/2021		1,586		(91)			(91)		1,495	1,495			
100168821	ZEPHYRHILLS	FL		09/26/2024		686		(76)			(76)		610	610			
100168914	UNITED KINGDOM	GBR		09/26/2024		61							61	61			
100165531	DEL VALLE	TX		08/29/2024		637		(8)			(8)		629	629			
100149058	ONTARIO	CA		04/19/2024		589		(59)			(59)		530	530			
100115566	GAITHERSBURG	MD		07/19/2023		5,157		(169)			(169)		4,989	4,989			
100000614	SUMNER	WA		09/27/2016		778		374			374		1,152	1,152			
100152760	EDGEWOOD	MD		05/22/2024		591		(73)			(73)		517	517			
100165285	KISSIMMEE	FL		08/29/2024		652		23			23		674	674			
100160116	DALLAS	GA		07/17/2024		644		(34)			(34)		610	610			
100159294	COLORADO SPRINGS	CO		07/15/2024		606		(46)			(46)		560	560			
100164068	CAPE CORAL	FL		08/21/2024		417		(104)			(104)		313	313			
100084757	ELK GROVE	CA		08/02/2022		882		(4)			(4)		878	878			
100161075	RALEIGH	NC		07/24/2024		1,312		(18)			(18)		1,293	1,293			
100136479	FORT WORTH	TX		11/20/2023		727		124			124		851	851			
100119984	WAKE FOREST	NC		08/11/2023		823		37			37		860	860			
100151059	SPRING HILL	TN		05/08/2024		733		(33)			(33)		700	700			
100029784	AROMAS	CA		10/26/2018		2,196		172			172		2,368	2,368			
100147954	ANKENY	IA		04/08/2024		716		(32)			(32)		683	683			
100172203	MISSION	TX		10/17/2024		2,023		(152)			(152)		1,871	1,871			
100182008	SPOKANE	WA		12/12/2024		709		40			40		750	750			
100149434	CENTERTON	AR		04/24/2024		772		(21)			(21)		751	751			
100181936	GRAND RAPIDS	MI		12/12/2024		860		68			68		927	927			
100141464	THATCHER	AZ		01/30/2024		25		(25)			(25)						
100142732	OCEAN VIEW	DE		02/08/2024		677		(33)			(33)		644	644			
100159394	IOWA CITY	IA		07/15/2024		4,138		(119)			(119)		4,018	4,018			
100136195	APOLLO BEACH	FL		11/20/2023		623		37			37		660	660			
100146984	NAPLES	FL		03/26/2024		734		(46)			(46)		688	688			
100086963	MANCHESTER	NH		10/24/2022		710		(68)			(68)		642	642			
100179952	SUMMERVILLE	SC		11/25/2024		754		55			55		808	808			
100172799	DENVER	NC		12/06/2024		469		18			18		487	487			
100102504	PACE	FL		06/07/2023		(11,585)		(77)			(77)	12,252	590	527	(64)		(64)
100099553	LAKELAND	FL		02/17/2023		20,490		(574)			(574)		19,916	19,916			
100176742	LITTLE ELM	TX		11/15/2024		519		103			103		622	622			
100172469	CLEVELAND	OH		10/23/2024		664		(72)			(72)		592	592			
100142594	AYNOR	SC		02/08/2024		603		(14)			(14)		589	589			
100165240	BIRMINGHAM	AL		08/29/2024		650							650	650			

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100116349	CHARLOTTE	NC		07/20/2023		(2,105)		3,694			3,694		1,588	1,588			
100057929	WEST ORANGE	NJ		06/30/2021		2,091		(110)			(110)		1,981	1,981			
100173296	REDMOND	OR		10/30/2024		691		(85)			(85)		606	606			
100156504	MADISON	WI		06/24/2024		1,290		(33)			(33)		1,257	1,257			
100160579	PUNTA GORDA	FL		07/19/2024		703		(27)			(27)		675	675			
100130182	OMAHA	NE		11/15/2023		565		(75)			(75)		489	489			
100172201	SUGAR LAND	TX		10/17/2024		721		(65)			(65)		657	657			
100178257	GASTONIA	NC		11/19/2024		1,058		(3)			(3)		1,056	1,056			
100145054	UNITED KINGDOM	GBR		03/12/2024		(1,766)		1,819			1,819		52	52			
100134748	GARLAND	TX		10/30/2023		2,222		(119)			(119)		2,103	2,103			
100175805	SOUTH FALLSBURG	NY		11/12/2024		(850)		1,509			1,509		659	659			
100182096	SUMMERVILLE	SC		12/12/2024		786		57			57		842	842			
100100647	BAKERSFIELD	CA		04/28/2023		775		(80)			(80)		695	695			
100135114	PALM BAY	FL		11/01/2023		821		248			248		1,069	1,069			
100146929	CHARLOTTE	NC		03/26/2024		995		(55)			(55)		940	940			
100162951	HOUSTON	TX		08/12/2024		693		(27)			(27)		666	666			
100150556	GARNER	NC		05/03/2024		739		(10)			(10)		729	729			
100176825	PIGEON FORGE	TN		11/15/2024		641		(61)			(61)		580	580			
100141880	ANAHEIM	CA		03/27/2024		17,165		(91)			(91)		17,074	17,074			
100139611	LONGVIEW	WA		12/28/2023		409		(43)			(43)		366	366			
100140994	COSTA MESA	CA		02/20/2024		715		(56)			(56)		659	659			
100116013	SUGAR LAND	TX		07/20/2023		813		60			60		873	873			
100088046	YUCCA VALLEY	CA		10/25/2022		645		(25)			(25)		620	620			
100164531	CHARLOTTE	NC		08/21/2024		109,754		(2,236)			(2,236)		107,519	107,519			
100156582	RALEIGH	NC		06/24/2024		731		(13)			(13)		718	718			
100064604	LAKELAND	FL		07/01/2021		1,553		144			144		1,697	1,697			
100150015	WEBSTER	MA		06/07/2024		895		(25)			(25)		871	871			
100160217	CONWAY	SC		07/18/2024		775		12			12		787	787			
100145270	UNITED KINGDOM	GBR		03/12/2024		(1,740)		1,794			1,794		54	54			
100168401	DUNSMUIR	CA		09/25/2024		649		(66)			(66)		582	582			
100013280	LAS VEGAS	NV		05/25/2017		716		356			356		1,072	1,072			
100179955	YORKVILLE	IL		11/25/2024		642		(47)			(47)		595	595			
100026674	PACOIMA	CA		09/26/2018		1,054		379			379		1,433	1,433			
100181273	NASHVILLE	TN		12/06/2024		459		(53)			(53)		405	405			
100110605	KNOXVILLE	TN		06/30/2023		772		(3)			(3)		769	769			
100175101	KATY	TX		11/05/2024		503		(75)			(75)		428	428			
100143215	FORT WORTH	TX		02/16/2024		2,838		(11)			(11)		2,827	2,827			
100149459	TIETON	WA		04/24/2024		758		(1)			(1)		757	757			
100084495	LAWRENCEVILLE	GA		09/02/2022		867		(36)			(36)		831	831			
100140119	FORT WORTH	TX		01/09/2024		1,450		29			29		1,479	1,479			
100175777	TRENTON	NJ		11/12/2024		662		(4)			(4)		658	658			
100065371	ATLANTA	GA		07/28/2021		1,543		(120)			(120)		1,423	1,423			
100175266	VICTORVILLE	CA		11/05/2024		766		(71)			(71)		695	695			
100110583	STILLWATER	OK		06/30/2023		2,344		8			8		2,351	2,351			
100023403	IMPERIAL BEACH	CA		08/16/2018		1,589		(31)			(31)		1,558	1,558			
100055826	METHUEN	MA		03/23/2021		1,329		(206)			(206)		1,123	1,123			
100154518	NEW HAVEN	CT		06/14/2024		(11,556)		(125)			(125)	12,239	558	534	(24)		(24)
100141023	ROSENBERG	TX		02/20/2024		661		(34)			(34)		627	627			
100110362	BLUE RIDGE	GA		06/30/2023		675		1			1		676	676			
100153944	LONG BEACH	CA		06/05/2024		646		(22)			(22)		624	624			
100140597	ANNA	TX		01/19/2024		590		(37)			(37)		554	554			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185364	ORLANDO	FL		12/20/2024		1,756		34			34		1,790	1,790			
100099657	PORT RICHEY	FL		04/06/2023		659		16			16		675	675			
100169789	LOGANVILLE	GA		09/30/2024		677		(74)			(74)		603	603			
100000104	BEAUMONT	CA		12/17/2015		(23)		23			23						
100168394	GRAND JUNCTION	CO		09/25/2024		662		(74)			(74)		588	588			
100136296	LAS VEGAS	NV		11/20/2023		(8,136)		66			66	8,848	778	774	(4)		(4)
100149418	LANCASTER	PA		04/24/2024		3,972		(166)			(166)		3,806	3,806			
100162944	LINDEN	VA		08/12/2024		647		(52)			(52)		595	595			
100161299	LAKE JACKSON	TX		07/25/2024		435		(34)			(34)		401	401			
100134615	LAKELAND	FL		10/30/2023		1,369		489			489		1,858	1,858			
100143273	ZEPHYRHILLS	FL		02/16/2024		812		24			24		836	836			
100169053	DENNISON	OH		09/27/2024		581		(17)			(17)		564	564			
100164780	NOKOMIS	FL		08/26/2024		783		1			1		784	784			
100047529	LOS ANGELES	CA		11/20/2020		2,084		(78)			(78)		2,006	2,006			
100066975	SAUGUS	MA		08/02/2021		2,679		121			121		2,800	2,800			
100137826	EDMOND	OK		12/08/2023		364		207			207		571	571			
100185798	SALEM	OH		12/26/2024		498		(74)			(74)		424	424			
100153713	BUFORD	GA		07/11/2024		678		(22)			(22)		655	655			
100044233	VISTA	CA		08/19/2020		1,373		104			104		1,477	1,477			
100182430	CHAMPLIN	MN		12/12/2024		427		(39)			(39)		389	389			
100100656	WOODBRIDGE	VA		04/28/2023		1,031		100			100		1,131	1,131			
100156589	HAMPTON	GA		06/24/2024		3,795		188			188		3,984	3,984			
100143362	LAS VEGAS	NV		02/16/2024		177		60			60		237	237			
100137083	CHARLOTTE	NC		11/28/2023		709		142			142		851	851			
100142651	HERMITAGE	TN		02/08/2024		633		(31)			(31)		602	602			
100068457	CLERMONT	FL		08/25/2021		1,485		(94)			(94)		1,390	1,390			
100159662	NASHVILLE	TN		08/23/2024		609		(4)			(4)		606	606			
100079187	NEW CITY	NY		02/24/2022		1,361		(48)			(48)		1,313	1,313			
100166205	SAN ANTONIO	TX		09/09/2024		752		63			63		815	815			
100138276	SHELTON	WA		12/18/2023		410		(27)			(27)		383	383			
100168055	RICHMOND	VA		09/20/2024		546		1			1		548	548			
100185863	PHOENIX	AZ		12/26/2024		223		(30)			(30)		193	193			
100166987	MOORESVILLE	NC		09/13/2024		713		(58)			(58)		655	655			
100141860	CHINO	CA		03/27/2024		620		(71)			(71)		548	548			
100137096	LIBERTY	TN		11/28/2023		790		(10)			(10)		780	780			
100146945	ALBUQUERQUE	NM		03/26/2024		693		(36)			(36)		657	657			
100164845	HOUSTON	TX		08/26/2024		1,046		(76)			(76)		971	971			
100049742	MIAMI	FL		11/20/2020		1,236		(353)			(353)		883	883			
100149957	NORTH CHARLESTON	SC		06/07/2024		596		(69)			(69)		527	527			
100173103	WESLEY CHAPEL	FL		10/30/2024		925		48			48		973	973			
100115143	ANDOVER	NJ		07/17/2023		686		(55)			(55)		632	632			
100065738	IRVINE	CA		07/28/2021		1,631		(114)			(114)		1,517	1,517			
100137838	FORT MYERS	FL		12/08/2023		880		46			46		926	926			
100149925	PANAMA CITY BEACH	FL		06/07/2024		8,217		(369)			(369)		7,849	7,849			
100166112	MYRTLE BEACH	SC		09/09/2024		19,359		180			180		19,539	19,539			
100026929	KISSIMMEE	FL		09/26/2018		1,007		17			17		1,024	1,024			
100120962	CHARLOTTE	NC		08/30/2023		821		134			134		955	955			
100170365	SAINT MICHAEL	MN		10/08/2024		2,793		(89)			(89)		2,704	2,704			
100169165	ROWLETT	TX		09/27/2024		755		(27)			(27)		728	728			
100168912	UNITED KINGDOM	GBR		09/26/2024		62							62	62			
100091980	KATY	TX		02/07/2023		887		(167)			(167)		720	720			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100677	LA PLATA	MD		04/28/2023		1,016		156			156		1,172	1,172			
100142389	SANDWICH	IL		03/15/2024		663		(84)			(84)		580	580			
100028383	MEDFORD	NY		10/26/2018		609		591			591		1,200	1,200			
100142504	ACWORTH	GA		02/08/2024		1,040		(68)			(68)		972	972			
100162601	SUWANEE	GA		08/12/2024		659		(46)			(46)		613	613			
100170477	CRYSTAL LAKE	IL		10/09/2024		445		(32)			(32)		413	413			
100149559	CHARLOTTE	NC		04/26/2024		2,009		(66)			(66)		1,943	1,943			
100151012	LAS VEGAS	NV		05/08/2024		11,018		(257)			(257)		10,761	10,761			
100060080	PERRIS	CA		06/25/2021		1,519		(116)			(116)		1,403	1,403			
100147867	WOODBURY	MN		04/08/2024		870		93			93		962	962			
100147865	WOODBURY	MN		04/08/2024		870		93			93		962	962			
100168327	ATHENS	GA		09/20/2024		223		9			9		232	232			
100119440	HACKETTSTOWN	NJ		07/31/2023		1,661		(5)			(5)		1,656	1,656			
100116608	HOUSTON	TX		07/20/2023		(856)		1,582			1,582		726	726			
100115823	BENTONVILLE	AR		07/20/2023		1,416		(51)			(51)		1,365	1,365			
100020368	MONTEREY	CA		07/27/2018		1,545		(63)			(63)		1,482	1,482			
100180219	IDAHO FALLS	ID		11/25/2024		709		(17)			(17)		692	692			
100116009	SACRAMENTO	CA		07/20/2023		687		(25)			(25)		662	662			
100175620	MISSOURI CITY	TX		11/12/2024		739		67			67		807	807			
100181630	BOCA RATON	FL		12/11/2024		471		(83)			(83)		388	388			
100140008	COLUMBIA	MD		01/09/2024		636		(14)			(14)		622	622			
100176550	PAYSON	AZ		11/15/2024		693		(48)			(48)		645	645			
100132136	DENTON	TX		10/13/2023		854		118			118		972	972			
100140613	ANNA	TX		01/19/2024		656		(99)			(99)		558	558			
100089042	SAN ANTONIO	TX		11/04/2022		529		41			41		570	570			
100180578	BELLFLOWER	CA		11/26/2024		429		(5)			(5)		424	424			
100170206	BENTON HARBOR	MI		10/08/2024		507		(18)			(18)		489	489			
100071101	APPLE VALLEY	CA		10/01/2021		1,671		(6)			(6)		1,665	1,665			
100131939	NAMPA	ID		10/13/2023		659		(1)			(1)		658	658			
100162881	ALBUQUERQUE	NM		08/12/2024		628		(26)			(26)		602	602			
100110060	PIKESVILLE	MD		06/23/2023		635		(38)			(38)		597	597			
100133679	HUTTO	TX		10/23/2023		594		24			24		618	618			
100080459	NAPLES	FL		03/10/2022		4,203		(281)			(281)		3,922	3,922			
4010053289	BUFFALO	NY		08/24/2023		251		(58)			(58)		193	193			
100144779	UNITED KINGDOM	GBR		03/12/2024		75		(42)			(42)		32	32			
100143068	MIDLOTHIAN	VA		02/14/2024		513		(55)			(55)		458	458			
100066815	AMHERST	NY		08/02/2021		1,711		11			11		1,722	1,722			
100160913	PORT CHARLOTTE	FL		07/24/2024		654		(34)			(34)		619	619			
100151218	FORT WASHINGTON	MD		05/10/2024		639		(22)			(22)		617	617			
100081271	MORRISVILLE	NC		03/18/2022		1,433		111			111		1,544	1,544			
100169794	BURLESON	TX		09/30/2024		(8,182)		(79)			(79)	8,833	573	596	23		23
100161106	SAINT AUGUSTINE	FL		07/24/2024		1,429		(73)			(73)		1,356	1,356			
100173473	GLASSBORO	NJ		10/29/2024		720		(40)			(40)		679	679			
100065193	COLLEGE PLACE	WA		07/14/2021		1,605		(72)			(72)		1,533	1,533			
100161978	DALLAS	TX		07/31/2024		539		(78)			(78)		461	461			
100165245	DAVENPORT	FL		08/29/2024		873		(20)			(20)		853	853			
100135688	TAMPA	FL		11/09/2023		416		(44)			(44)		372	372			
100182588	ANNA	TX		12/12/2024		488		(21)			(21)		467	467			
100091280	CATHEDRAL CITY	CA		01/31/2023		22		(22)			(22)						
100168108	PALM DESERT	CA		09/20/2024		274		11			11		285	285			
100169117	BELMONT	NC		09/27/2024		608		(61)			(61)		548	548			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152648	MECHANICSBURG	PA		05/17/2024		710		22			22		732	732			
100179774	KINGSPORT	TN		11/21/2024		565		(62)			(62)		503	503			
100067666	HOUSTON	TX		09/23/2021		1,581		(69)			(69)		1,512	1,512			
100176686	MERIDEN	CT		11/15/2024		538		(73)			(73)		466	466			
100182543	LANGHORNE	PA		12/12/2024		473		(35)			(35)		438	438			
100162880	CHARLOTTE	NC		08/12/2024		694		(31)			(31)		663	663			
100132604	WILMINGTON	DE		11/03/2023		596		(15)			(15)		581	581			
100168417	ARCOLA	TX		09/25/2024		816		(9)			(9)		807	807			
100139722	UNITED KINGDOM	GBR		12/18/2023		2,158							2,158	2,158			
100172550	TULSA	OK		10/23/2024		690		(68)			(68)		622	622			
100080450	HOMEDALE	ID		03/10/2022		1,831		(142)			(142)		1,690	1,690			
100091584	CAPITOL HEIGHTS	MD		03/07/2023		1,697		(132)			(132)		1,564	1,564			
100136056	CINCINNATI	OH		11/16/2023		582		34			34		616	616			
100110244	NORTH WILDWOOD	NJ		06/30/2023		916		78			78		995	995			
100132265	DAYTONA BEACH	FL		10/13/2023		699		113			113		812	812			
100181950	ROSENBERG	TX		12/12/2024		683		(35)			(35)		648	648			
100088369	DOUGLASVILLE	GA		01/06/2023		613		(86)			(86)		527	527			
100159341	LAND O LAKES	FL		07/15/2024		957		(41)			(41)		916	916			
100142698	FORT WORTH	TX		02/08/2024		817		21			21		839	839			
100163001	FORT MYERS	FL		08/12/2024		643		(48)			(48)		595	595			
100118961	ONTARIO	CA		07/27/2023		44,280		(9)			(9)		44,271	44,271			
100176204	NEWINGTON	CT		12/20/2024		410		(58)			(58)		352	352			
100176936	OTTUMWA	IA		11/15/2024		640		(63)			(63)		577	577			
100159991	NORTH MIAMI	FL		08/16/2024		693		4			4		697	697			
100171794	FORNEY	TX		10/17/2024		712		(108)			(108)		604	604			
100109000	ROSELLE	IL		05/31/2023		55,639		(1,290)			(1,290)		54,350	54,350			
100108113	ASHLAND	VA		05/24/2023		578		(67)			(67)		511	511			
100144209	POOLER	GA		03/07/2024		764		37			37		801	801			
100149479	COLUMBIA	SC		04/24/2024		762		(41)			(41)		722	722			
100174333	SAINT LOUIS	MO		10/31/2024		654		(51)			(51)		603	603			
100131675	BEECHGROVE	TN		10/06/2023		10,813		278			278		11,091	11,091			
100136505	TUCSON	AZ		11/20/2023		775		311			311		1,086	1,086			
100135510	CHARLOTTE	NC		11/13/2023		641		38			38		678	678			
100135821	CHARLOTTE	NC		11/10/2023		660		(12)			(12)		648	648			
100148621	CLOVIS	CA		05/15/2024		621		(68)			(68)		554	554			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		1,383		1			1		1,384	1,384			
100165469	TUCSON	AZ		08/29/2024		659		(50)			(50)		609	609			
100128044	BALTIMORE	MD		09/08/2023		746		90			90		836	836			
100129691	AUBREY	TX		09/29/2023		819		42			42		862	862			
100115507	KENNEWICK	WA		07/17/2023		852							852	852			
100153177	DURHAM	NC		05/30/2024		694		(12)			(12)		682	682			
100169845	BURLESON	TX		09/30/2024		764		(20)			(20)		744	744			
100091600	MURRAYVILLE	GA		03/07/2023		715		(99)			(99)		616	616			
100149379	MANOR	TX		04/24/2024		1,112		(51)			(51)		1,061	1,061			
100012723	PEORIA	AZ		05/25/2017		1,009		125			125		1,134	1,134			
100133148	LAWRENCEVILLE	GA		11/29/2023		647		20			20		668	668			
100060205	CHESTERFIELD	MO		06/25/2021		1,592		(88)			(88)		1,503	1,503			
100132646	YAKIMA	WA		11/03/2023		613		23			23		636	636			
100079791	SAN BERNARDINO	CA		04/08/2022		1,375		72			72		1,447	1,447			
100159352	SHERRILLS FORD	NC		07/15/2024		797		35			35		832	832			
100144154	CLOVIS	CA		03/07/2024		655		1			1		656	656			

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100133743	KISSIMMEE	FL		10/23/2023		691		(13)			(13)		678	678			
100165317	NORTH MIAMI	FL		08/29/2024		554		(131)			(131)		422	422			
100114976	DRIPPING SPRINGS	TX		07/14/2023		1,444		25			25		1,469	1,469			
100157658	OCALA	FL		06/28/2024		634		16			16		650	650			
100128162	CAPE MAY	NJ		09/18/2023		666		(10)			(10)		656	656			
100182582	PENDERGRASS	GA		12/12/2024		736		(14)			(14)		722	722			
100147604	OWASSO	OK		04/04/2024		722		30			30		753	753			
100117708	PALMDALE	CA		07/20/2023		863		189			189		1,052	1,052			
100148119	KATY	TX		04/10/2024		685		(32)			(32)		652	652			
100158260	UNITED KINGDOM	GBR		07/09/2024		(3,832)		3,832			3,832						
100141872	WEBSTER	TX		03/27/2024		714		(2)			(2)		712	712			
100143281	BEL AIRE	KS		02/16/2024		680		(41)			(41)		638	638			
100100948	WILLIS	TX		04/28/2023		1,127		300			300		1,426	1,426			
100171924	WESTON	TX		10/17/2024		756		(55)			(55)		701	701			
100011494	SAN DIEGO	CA		12/23/2016		1,016		239			239		1,255	1,255			
100115968	SEASIDE HEIGHTS	NJ		07/20/2023		727		(38)			(38)		688	688			
100071267	CONROE	TX		10/01/2021		1,071		(4)			(4)		1,067	1,067			
100133727	TUCSON	AZ		10/23/2023		1,058		245			245		1,303	1,303			
100160931	HARLEYSVILLE	PA		07/24/2024		653		(62)			(62)		590	590			
100129627	INDIANAPOLIS	IN		09/29/2023		749		6			6		756	756			
100175990	TAMPA	FL		11/14/2024		816		(59)			(59)		757	757			
100182084	INDIAN TRAIL	NC		12/12/2024		785		84			84		869	869			
100186335	CHESTER	VA		12/30/2024		440		(60)			(60)		380	380			
100012350	STATEN ISLAND	NY		04/28/2017		670		697			697		1,367	1,367			
100148313	BIRMINGHAM	AL		04/12/2024		677		(51)			(51)		626	626			
100152408	PORT RICHEY	FL		05/17/2024		649		(46)			(46)		604	604			
100117733	PHILADELPHIA	PA		07/20/2023		(1,996)		1,996			1,996						
100165041	LEAGUE CITY	TX		08/28/2024		601		(77)			(77)		524	524			
100013588	PUYALLUP	WA		05/25/2017		885		76			76		960	960			
100149847	DURHAM	NC		04/29/2024		559		(88)			(88)		470	470			
100168209	NEWARK	DE		09/20/2024		5,880		(142)			(142)		5,738	5,738			
100164304	GLENDALE	AZ		08/21/2024		3,014		(129)			(129)		2,886	2,886			
100182098	PRINCETON	TX		12/12/2024		1,664		(15)			(15)		1,650	1,650			
100176756	AVONDALE	AZ		11/15/2024		503		(27)			(27)		476	476			
100164803	BERLIN	MD		08/26/2024		732		97			97		830	830			
100143616	LENOIR	NC		02/21/2024		(504)		504			504						
100140457	LEHI	UT		01/18/2024		659		(11)			(11)		648	648			
100044172	STATEN ISLAND	NY		08/19/2020		2,744		78			78		2,822	2,822			
100137665	DAYTON	NJ		12/08/2023		642		(27)			(27)		615	615			
100159642	HINSDALE	IL		08/23/2024		661		(82)			(82)		579	579			
100133537	BLUE RIDGE	GA		10/19/2023		558		(33)			(33)		525	525			
100165778	SPRING	TX		08/29/2024		706		(58)			(58)		649	649			
100162814	CROFTON	MD		08/12/2024		668		(41)			(41)		627	627			
100162888	KATY	TX		08/12/2024		721		(17)			(17)		704	704			
100150714	FLOWERY BRANCH	GA		05/06/2024		623		(73)			(73)		550	550			
100175199	HARKER HEIGHTS	TX		11/05/2024		783		10			10		793	793			
100175201	HARKER HEIGHTS	TX		11/05/2024		783		10			10		793	793			
100175203	HARKER HEIGHTS	TX		11/05/2024		783		10			10		793	793			
100132482	GREENVILLE	SC		11/03/2023		626		25			25		651	651			
100103568	CLINTON	CT		05/08/2023		631		(42)			(42)		589	589			
100026316	BELL GARDENS	CA		09/20/2018		1,952		366			366		2,319	2,319			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102807	MIDDLETOWN	OH		06/22/2023		611		(72)			(72)		539	539			
100170293	CROSSVILLE	TN		10/08/2024		21,977		(774)			(774)		21,203	21,203			
100175224	CHARLOTTE	NC		11/05/2024		622		(86)			(86)		536	536			
100164792	BRADENTON	FL		08/26/2024		5,835		(201)			(201)		5,634	5,634			
100011659	RIVERHEAD	NY		03/08/2017		841		1,264			1,264		2,105	2,105			
100139774	UNITED KINGDOM	GBR		12/18/2023													
100143401	DAVENPORT	FL		02/16/2024		590		(66)			(66)		525	525			
100057639	SCOTTSDALE	AZ		06/30/2021		1,571		(57)			(57)		1,514	1,514			
100115543	PROVIDENCE	RI		07/19/2023		823		(32)			(32)		792	792			
100155121	SAN ANTONIO	TX		07/19/2024		670		(66)			(66)		604	604			
100136404	HERNANDO	FL		11/20/2023		856		36			36		892	892			
100101582	OCOEE	FL		04/26/2023		741		12			12		753	753			
100150534	WALESKA	GA		05/03/2024		728		(12)			(12)		716	716			
100173419	ABILENE	TX		10/29/2024		657		(89)			(89)		568	568			
100091119	DENVER	CO		01/31/2023		2,614		(328)			(328)		2,286	2,286			
100110304	SAINT PETERS	MO		06/30/2023		703		(37)			(37)		666	666			
100116021	BRASELTON	GA		07/20/2023		827		(11)			(11)		815	815			
100110152	MANOR	TX		06/29/2023		676		(19)			(19)		657	657			
100100177	LAKEHURST	NJ		03/17/2023		631		(30)			(30)		601	601			
100025143	SANTA MARIA	CA		09/20/2018		1,457		(39)			(39)		1,418	1,418			
100133888	LAS VEGAS	NV		11/29/2023		2,156		(5)			(5)		2,151	2,151			
100115056	DAVENPORT	FL		07/14/2023		708		55			55		763	763			
100108992	SURPRISE	AZ		05/31/2023		(6)		6			6						
100147060	CHARLOTTESVILLE	VA		03/27/2024		48,736		419			419		49,155	49,155			
100100824	WOODBURN	OR		04/28/2023		1,032		178			178		1,211	1,211			
100166922	JEFFERSONVILLE	IN		09/13/2024		652		(64)			(64)		588	588			
100128765	PORTERVILLE	CA		09/21/2023		824		(98)			(98)		726	726			
100065367	KEYPORT	NJ		07/28/2021		1,495		(97)			(97)		1,398	1,398			
100161789	HACKETTSTOWN	NJ		07/31/2024		(570)		1,214			1,214		644	644			
100168568	LYNCHBURG	VA		09/25/2024		690		(35)			(35)		656	656			
100076148	DAVENPORT	FL		01/07/2022		(7,526)		(96)			(96)	8,857	1,235	1,247	12		12
100185106	BALTIMORE	MD		12/20/2024		227		(4)			(4)		223	223			
100155057	SPRING HILL	FL		07/19/2024		654		(45)			(45)		609	609			
100024572	LYNWOOD	CA		09/20/2018		1,261		(114)			(114)		1,146	1,146			
100180415	EAGLE RIVER	AK		11/25/2024		965		(20)			(20)		945	945			
100061844	PASO ROBLES	CA		07/01/2021		1,539		(36)			(36)		1,503	1,503			
100119320	PORT ORANGE	FL		07/31/2023		717		43			43		760	760			
100158734	ZEBULON	NC		07/10/2024		940		44			44		984	984			
100132687	MARYSVILLE	WA		11/03/2023		395		(32)			(32)		362	362			
100173006	WESTON	FL		10/25/2024		965		(93)			(93)		873	873			
100115706	HARTFORD	CT		07/20/2023		743		(40)			(40)		703	703			
100109034	LOGANVILLE	GA		06/02/2023		978		(26)			(26)		952	952			
100100896	SAN ANTONIO	TX		04/28/2023		353		13			13		367	367			
100140522	ANNA	TX		01/19/2024		750		(125)			(125)		625	625			
100156533	CAPE CORAL	FL		06/24/2024		709		(18)			(18)		691	691			
100160128	OOLTEWAH	TN		07/17/2024		1,284		(95)			(95)		1,189	1,189			
100168397	MANDEVILLE	LA		09/25/2024		583		(58)			(58)		525	525			
100026087	KAILUA KONA	HI		09/20/2018		529		(57)			(57)		472	472			
100136621	WHITTIER	CA		11/22/2023		(22)		22			22						
100168413	MESQUITE	TX		09/25/2024		(8,062)		(41)			(41)	8,816	712	709	(3)		(3)
100148371	FORT WORTH	TX		04/12/2024		846		73			73		920	920			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100062336	CALVERT CITY	KY		07/01/2021		1,175		(52)			(52)		1,123	1,123			
100180046	SNOWFLAKE	AZ		11/25/2024		690		(6)			(6)		684	684			
100151655	FRONT ROYAL	VA		05/10/2024		710		(11)			(11)		699	699			
100121009	MIRAMAR	FL		08/30/2023		756		16			16		772	772			
100054739	STATEN ISLAND	NY		03/23/2021		4,335		(407)			(407)		3,928	3,928			
100151534	LAKEVILLE	MN		05/10/2024		2,464		255			255		2,718	2,718			
100169649	MONTGOMERY	AL		09/30/2024		694		(68)			(68)		626	626			
100134885	LAS VEGAS	NV		10/30/2023		23		622			622		646	646			
100138281	OCOEE	FL		12/18/2023		417		(28)			(28)		389	389			
100049487	LOS ANGELES	CA		11/20/2020		2,975		(272)			(272)		2,703	2,703			
100152981	BETHEL	CT		06/27/2024		677		(49)			(49)		628	628			
100099891	HILLSBOROUGH	NJ		03/28/2023		2,052		(100)			(100)		1,952	1,952			
100161147	WILMINGTON	NC		07/24/2024		597		(60)			(60)		537	537			
100160530	CASA GRANDE	AZ		07/19/2024		(8,399)		(21)			(21)	8,850	430	401	(29)		(29)
100082593	LOVELAND	CO		04/14/2022		(6,982)		(28)			(28)	8,810	1,799	1,786	(13)		(13)
100149487	NORTHPORT	AL		04/24/2024		657		(23)			(23)		634	634			
100174968	WETHERSFIELD	CT		10/31/2024		10,375		(443)			(443)		9,933	9,933			
100157974	SARASOTA	FL		07/09/2024		695		21			21		716	716			
100026006	CARY	IL		09/20/2018		603		109			109		712	712			
100160963	PORT ISABEL	TX		07/24/2024		8,952		(353)			(353)		8,599	8,599			
100136393	ORLANDO	FL		11/20/2023		16,298		512			512		16,810	16,810			
100166190	NO OAKS	MN		09/09/2024		922		(62)			(62)		859	859			
100162686	NORTH LAS VEGAS	NV		08/12/2024		763		(2)			(2)		761	761			
100147769	PHILADELPHIA	PA		04/08/2024		655		(43)			(43)		612	612			
100162769	FORNEY	TX		08/12/2024		754		14			14		768	768			
100137463	FORT MYERS	FL		01/11/2024		647		(55)			(55)		592	592			
100137082	APEX	NC		11/28/2023		2,893		51			51		2,945	2,945			
100179586	MURFREESBORO	TN		11/21/2024		711		(48)			(48)		663	663			
100076117	NORTH LAS VEGAS	NV		01/07/2022		1,538		(43)			(43)		1,496	1,496			
100135829	MEBANE	NC		11/10/2023		708		179			179		887	887			
100119315	PARRISH	FL		07/31/2023		847		13			13		859	859			
100131903	DEL VALLE	TX		10/13/2023		660		(11)			(11)		649	649			
100014592	LYNNWOOD	WA		09/27/2017		1,288		(86)			(86)		1,202	1,202			
100120154	ATTALLA	AL		08/14/2023		574		(26)			(26)		548	548			
100162709	FORTSON	GA		08/12/2024		590		(50)			(50)		539	539			
100158166	WOODSTOCK	GA		07/09/2024		645		(41)			(41)		604	604			
100078345	TEMPE	AZ		02/10/2022		1,883		(222)			(222)		1,661	1,661			
100081768	BUFORD	GA		03/25/2022		1,462		(89)			(89)		1,373	1,373			
100024094	MORRO BAY	CA		09/10/2018		1,606		(58)			(58)		1,548	1,548			
100164627	FORNEY	TX		08/21/2024		713		(169)			(169)		544	544			
100158760	ROCKINGHAM	VA		07/10/2024		593		(56)			(56)		538	538			
100179566	LAKEWOOD	OH		11/21/2024		723		(35)			(35)		688	688			
100134909	DURHAM	NC		10/30/2023		141		455			455		596	596			
100166228	STEPHENS CITY	VA		09/09/2024		767		33			33		800	800			
100151658	COLORADO SPRINGS	CO		05/10/2024		701		(18)			(18)		683	683			
100138401	FORT WORTH	TX		12/18/2023		556		(62)			(62)		494	494			
100100113	ARCADIA	FL		03/28/2023		685		52			52		737	737			
100166257	MCKINNEY	TX		09/09/2024		767		33			33		800	800			
100136146	GRAND PRAIRIE	TX		12/18/2023		524		(128)			(128)		395	395			
100090383	TEMPLE	TX		12/28/2022		631		(57)			(57)		574	574			
100156547	HOOVER	AL		06/24/2024		645		(41)			(41)		604	604			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172370	LAS VEGAS	NV		10/23/2024		592		(31)			(31)		561	561			
100158597	MAPLE GROVE	MN		07/10/2024		609		(52)			(52)		557	557			
100158600	MAPLE GROVE	MN		07/10/2024		609		(52)			(52)		557	557			
100081361	GILBERT	AZ		03/18/2022		1,444		80			80		1,525	1,525			
100119974	MAGNA	UT		08/11/2023		685		(30)			(30)		656	656			
100078972	FALL RIVER	MA		02/24/2022		1,325		(44)			(44)		1,281	1,281			
100116258	EAST ORANGE	NJ		07/20/2023		825		422			422		1,247	1,247			
100012608	MASTIC	NY		05/25/2017		852		376			376		1,228	1,228			
100012638	ARLETA	CA		05/25/2017		842		43			43		885	885			
100158691	CYPRESS	TX		07/10/2024		722		6			6		727	727			
100166224	STEPHENS CITY	VA		09/09/2024		1,948		38			38		1,987	1,987			
100065273	TACOMA	WA		07/28/2021		2,670		(79)			(79)		2,592	2,592			
100152676	SANFORD	FL		05/17/2024		681		(13)			(13)		668	668			
100078356	PHOENIX	AZ		02/10/2022		1,394		(27)			(27)		1,367	1,367			
100164573	WINTER HAVEN	FL		08/21/2024		528		(34)			(34)		494	494			
100134077	PHOENIX	AZ		10/27/2023		4,712		(166)			(166)		4,546	4,546			
100139482	JOHNSTON	RI		12/28/2023		539		(62)			(62)		478	478			
100156214	HARTFORD	CT		06/20/2024		221		(33)			(33)		189	189			
100148302	HAPEVILLE	GA		04/12/2024		740		(20)			(20)		721	721			
100161012	CALABASH	NC		07/24/2024		702		(16)			(16)		686	686			
100109014	JACKSONVILLE	FL		05/31/2023		2		(2)			(2)						
100134685	OCALA	FL		10/30/2023		319		212			212		531	531			
100136157	SARASOTA	FL		12/18/2023		511		(125)			(125)		386	386			
100173223	COLUMBUS	OH		10/30/2024		825		25			25		850	850			
100115755	WARWICK	RI		07/20/2023		801		(5)			(5)		796	796			
100151231	DENTON	TX		05/10/2024		707		(35)			(35)		672	672			
100145394	UNITED KINGDOM	GBR		03/12/2024		(2,223)		2,274			2,274		51	51			
100175159	FLEMING ISLAND	FL		11/05/2024		631		(40)			(40)		591	591			
100110665	WINSTON SALEM	NC		06/30/2023		821							821	821			
100164560	SARASOTA	FL		08/21/2024		849		(69)			(69)		780	780			
100182580	LAS VEGAS	NV		12/12/2024		494		(6)			(6)		489	489			
100152005	EAGAN	MN		06/14/2024		645		(48)			(48)		597	597			
100119224	NORTH CHESTERFIELD	VA		07/31/2023		799		26			26		825	825			
100167536	SUMMERVILLE	SC		10/31/2024		708		(59)			(59)		649	649			
100178444	KINGS MOUNTAIN	NC		11/21/2024		867		(83)			(83)		784	784			
100186557	OCALA	FL		12/30/2024		454		162			162		615	615			
100151784	LOS ANGELES	CA		05/10/2024		602		(63)			(63)		539	539			
100116394	FORT WASHINGTON	MD		07/20/2023		864		187			187		1,051	1,051			
100014785	WASHINGTON	DC		11/06/2017		1,777		(40)			(40)		1,737	1,737			
100173222	UNION	KY		10/30/2024		834		(20)			(20)		814	814			
100115871	BELTON	MO		07/20/2023		884		55			55		939	939			
100179705	PROVIDENCE VILLAGE	TX		11/21/2024		790		171			171		961	961			
100159481	FARMINGTON	NM		07/15/2024		903		(62)			(62)		841	841			
100165641	DAVIDSON	NC		10/04/2024		924		(100)			(100)		824	824			
100065183	TEMPE	AZ		07/14/2021		1,565		(78)			(78)		1,486	1,486			
100129705	HAVERSTRAW	NY		09/29/2023		736		(4)			(4)		733	733			
100182081	RIVERDALE	UT		12/12/2024		776		65			65		840	840			
100169798	CASA GRANDE	AZ		09/30/2024		674		(60)			(60)		614	614			
100171511	JEFFERSON	CO		10/16/2024		789		(36)			(36)		753	753			
100158755	RIGBY	ID		07/10/2024		603		(49)			(49)		554	554			
100063472	FERNANDINA BEACH	FL		07/01/2021		561		(27)			(27)		533	533			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159391	KUNA	ID		07/15/2024		691		(46)			(46)		646	646			
100055385	NEW ROCHELLE	NY		03/23/2021		140		104			104		244	244			
100025888	DOWNEY	CA		09/20/2018		1,213		(43)			(43)		1,169	1,169			
100128935	LAWRENCEVILLE	GA		09/22/2023		645		(35)			(35)		610	610			
100133665	MONROE	NC		10/23/2023		652		23			23		675	675			
100175190	NEW BRUNSWICK	NJ		11/05/2024		777		(40)			(40)		737	737			
100131980	GERMANTOWN	TN		10/13/2023		657		21			21		677	677			
100081150	VANCOUVER	WA		03/18/2022		1,452		89			89		1,541	1,541			
100132797	PORT ST. LUCIE	FL		11/03/2023		588		57			57		645	645			
100171521	HENDERSON	NV		10/16/2024		736		(63)			(63)		673	673			
100158546	LIVINGSTON	CA		07/10/2024		664		(70)			(70)		594	594			
100134505	FEEDING HILLS	MA		10/30/2023		606		(83)			(83)		523	523			
100090299	HOUSTON	TX		01/13/2023		693		(5)			(5)		688	688			
100186533	SKOWHEGAN	ME		12/30/2024		440		(46)			(46)		394	394			
100086952	SAINT CLOUD	FL		10/24/2022		832		28			28		860	860			
100115499	APPLE VALLEY	CA		07/17/2023		10,196		(538)			(538)		9,658	9,658			
100158226	UNITED KINGDOM	GBR		07/09/2024		(3,468)		3,468			3,468						
100134062	SANTA CLARITA	CA		10/27/2023		452		(38)			(38)		414	414			
100143965	HALETHORPE	MD		02/29/2024		119		22			22		140	140			
100166088	STEPHENVILLE	TX		09/09/2024		635		(47)			(47)		588	588			
100144211	BAKERSFIELD	CA		03/07/2024		7,421		35			35		7,456	7,456			
100153094	CHERRY HILL	NJ		06/27/2024		651		(14)			(14)		638	638			
100135671	AUBREY	TX		11/09/2023		(319)		731			731		411	411			
100136270	AUSTELL	GA		11/20/2023		642		7			7		650	650			
100149128	SAINT GEORGE	UT		04/22/2024		12		(12)			(12)						
100080843	PRESCOTT VALLEY	AZ		03/10/2022		1,231		(196)			(196)		1,035	1,035			
100158227	UNITED KINGDOM	GBR		07/09/2024		(3,468)		3,468			3,468						
100147084	IRVINGTON	NJ		03/28/2024		504		(88)			(88)		416	416			
100168206	CHULA VISTA	CA		09/20/2024		274		(13)			(13)		261	261			
100131584	YOUNGSVILLE	NC		10/06/2023		668		(1)			(1)		667	667			
100151030	CASA GRANDE	AZ		05/08/2024		(8,112)		(156)			(156)	12,148	3,879	3,884	5		5
100120540	LUTZ	FL		08/18/2023		3,795		(305)			(305)		3,490	3,490			
100137409	BONAIRE	GA		01/11/2024		607		(80)			(80)		527	527			
100149127	SAINT GEORGE	UT		04/22/2024		(12,087)		(12)			(12)	12,148	49		(49)		(49)
100173523	LOS BANOS	CA		10/29/2024		513		(39)			(39)		474	474			
100013344	SURPRISE	AZ		05/25/2017		932		364			364		1,296	1,296			
100164817	TUSCALOOSA	AL		08/26/2024		610		(47)			(47)		563	563			
100133556	DANBURY	CT		10/19/2023		633		(58)			(58)		575	575			
100169357	ORLANDO	FL		09/27/2024		3,046		(90)			(90)		2,956	2,956			
100109722	FARMINGTON	NY		06/16/2023		739		(68)			(68)		671	671			
100013087	NORWALK	CA		05/25/2017		486		238			238		724	724			
100113214	SIMI VALLEY	CA		06/29/2023		453		575			575		1,028	1,028			
100175892	MCKINNEY	TX		11/14/2024		746		(103)			(103)		643	643			
100127963	SMYRNA	TN		09/08/2023		837		131			131		968	968			
100133484	ANTIOCH	TN		10/19/2023		433		(62)			(62)		372	372			
100065216	SALT LAKE CTY	UT		07/14/2021		1,583		(62)			(62)		1,521	1,521			
100168240	HILLSBOROUGH	NJ		09/20/2024		(12,076)		26			26	12,159	109	200	92	(1)	91
100128235	ELKTON	MD		09/14/2023		615		(102)			(102)		513	513			
100067857	ORLANDO	FL		09/23/2021		1,478		(112)			(112)		1,366	1,366			
100084981	LEANDER	TX		09/29/2022		689		(74)			(74)		614	614			
100163010	DENTON	TX		08/13/2024		673		(62)			(62)		610	610			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161175	MODESTO	CA		07/25/2024		531		(83)			(83)		448	448			
100161397	FORNEY	TX		07/25/2024		655		(97)			(97)		557	557			
100146742	WAREHAM	MA		03/20/2024		617		(59)			(59)		557	557			
100152847	WINTER HAVEN	FL		05/22/2024		636		(99)			(99)		537	537			
100091397	WINSTON	GA		02/22/2023		730		(45)			(45)		685	685			
100179711	EAGLE MOUNTAIN	UT		11/21/2024		809		138			138		947	947			
100103408	PORT ISABEL	TX		06/16/2023		48		(48)			(48)						
100084595	JIM THORPE	PA		08/02/2022		706		29			29		735	735			
100158261	UNITED KINGDOM	GBR		07/09/2024		(3,874)		3,874			3,874						
100158798	GARFIELD	AR		07/10/2024		592		(55)			(55)		536	536			
100012835	CHICAGO	IL		05/25/2017		728		319			319		1,047	1,047			
100015813	PLYMOUTH	MA		02/27/2018		1,607		34			34		1,641	1,641			
100087310	WOOD VILLAGE	OR		10/25/2022		735		139			139		874	874			
100156234	ROANOKE	VA		06/20/2024		539		(89)			(89)		450	450			
100137862	KISSIMMEE	FL		12/08/2023		513		90			90		602	602			
100115966	BILLINGS	MT		07/20/2023		885		3			3		888	888			
100132280	MIAMI	FL		10/13/2023		960		116			116		1,076	1,076			
100159395	CANTON	GA		07/15/2024		657		(61)			(61)		596	596			
100169513	NAPERVILLE	IL		09/30/2024		443		(36)			(36)		407	407			
100174668	WOODBRIDGE	VA		10/31/2024		574		(104)			(104)		470	470			
100139989	SMITHVILLE	TX		01/09/2024		636		(42)			(42)		594	594			
100116061	THE VILLAGES	FL		07/20/2023		743		(1)			(1)		742	742			
100138787	TERRELL	NC		12/21/2023		679		(48)			(48)		632	632			
100171321	KATY	TX		10/16/2024		20		(20)			(20)						
100171894	ALVIN	TX		10/17/2024		(8,022)		(60)			(60)	8,799	717	645	(72)		(72)
100182280	FORT WORTH	TX		12/12/2024		500		94			94		594	594			
100164804	GULF SHORES	AL		08/26/2024		2,806		145			145		2,951	2,951			
100152707	WENDELL	NC		05/17/2024		761		106			106		868	868			
100143067	TUSCALOOSA	AL		02/14/2024		426		(44)			(44)		383	383			
100116615	BRASELTON	GA		07/20/2023		(2,108)		3,681			3,681		1,573	1,573			
100080989	CEDAR PARK	TX		03/18/2022		1,434		93			93		1,526	1,526			
100148705	HIAWASSEE	GA		04/17/2024		571		(66)			(66)		506	506			
100103549	DESERT HOT SPRINGS	CA		05/08/2023		1,863		23			23		1,887	1,887			
100141026	POMPANO BEACH	FL		02/20/2024		633		(50)			(50)		583	583			
100159940	LAKE WORTH	FL		08/16/2024		467		(76)			(76)		391	391			
100173292	NASHVILLE	TN		10/30/2024		801		(31)			(31)		771	771			
100171447	SPRING PARK	MN		10/16/2024		660		(75)			(75)		585	585			
100114561	CHICAGO	IL		06/29/2023		480		(24)			(24)		456	456			
100110650	ATLANTA	GA		06/30/2023		1,780		8			8		1,788	1,788			
100185796	MIAMI	FL		12/26/2024		3,722		(144)			(144)		3,577	3,577			
100110381	DICKINSON	TX		06/30/2023		688		(11)			(11)		677	677			
100159434	ZEBULON	NC		07/15/2024		714		(37)			(37)		678	678			
100110538	LANCASTER	CA		06/30/2023		1,090		9			9		1,099	1,099			
100130280	SMYRNA	TN		09/28/2023		564		(47)			(47)		517	517			
100164555	PENDERGRASS	GA		08/21/2024		636		40			40		676	676			
100169727	CLAWSON	MI		09/30/2024		491		(43)			(43)		448	448			
100168274	ODENTON	MD		09/20/2024		286		(19)			(19)		267	267			
100180680	BAKERSFIELD	CA		11/26/2024		715		(77)			(77)		638	638			
100182502	NORTH LAS VEGAS	NV		12/12/2024		790		(4)			(4)		786	786			
100180330	SAN ANTONIO	TX		11/25/2024		769		47			47		816	816			
100109008	MARTINEZ	CA		05/31/2023		25		(25)			(25)						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117146	OCEANSIDE	NY		07/20/2023		1,967		729			729		2,696	2,696			
100145234	UNITED KINGDOM	GBR		03/12/2024		90		(50)			(50)		40	40			
100128160	GULF SHORES	AL		09/18/2023		720		264			264		984	984			
100167550	SUMMERVILLE	SC		10/31/2024		720		(54)			(54)		665	665			
100150564	BRICK	NJ		05/03/2024		679		(59)			(59)		621	621			
100186627	HENDERSON	NV		12/30/2024		2,754		130			130		2,884	2,884			
100101754	KINGSTON	PA		03/31/2023		2,881		(2,881)			(2,881)						
100115294	STRATFORD	CT		07/17/2023		905		(34)			(34)		871	871			
100149552	KATY	TX		04/26/2024		6,993		(26)			(26)		6,967	6,967			
100175051	BETHLEHEM	PA		11/05/2024		695		(42)			(42)		653	653			
100169757	CONCORD	NC		09/30/2024		712		(46)			(46)		666	666			
100173335	LEHI	UT		10/30/2024		764		(36)			(36)		728	728			
100179471	ROUND ROCK	TX		11/21/2024		2,316		(5)			(5)		2,311	2,311			
100071628	LAS VEGAS	NV		10/14/2021		1,547		(111)			(111)		1,436	1,436			
100166267	CHICO	CA		09/09/2024		649		(60)			(60)		589	589			
100134722	BUFORD	GA		10/30/2023		107,332		(133)			(133)		107,199	107,199			
100161437	ROYSE CITY	TX		07/29/2024		648		(48)			(48)		599	599			
100182144	THE VILLAGES	FL		12/12/2024		715		(35)			(35)		681	681			
100132237	CHARLOTTE	NC		10/13/2023		694		(29)			(29)		665	665			
100139682	UNITED KINGDOM	GBR		12/18/2023													
100011150	POTTSTOWN	PA		01/27/2017		772		11			11		782	782			
100168258	WINDSOR	CO		09/20/2024		161		28			28		189	189			
100150509	DELTONA	FL		05/03/2024		1,251		(61)			(61)		1,190	1,190			
100168406	ARLINGTON	TX		09/25/2024		920		(63)			(63)		857	857			
100102022	HOUSTON	TX		04/14/2023		643		(26)			(26)		617	617			
100151353	GULFPORT	FL		05/10/2024		911		(11)			(11)		900	900			
100157932	BUFFALO	NY		07/09/2024		660		(22)			(22)		638	638			
100173313	MONROE	NC		10/30/2024		673		(44)			(44)		629	629			
100171641	MORENO VALLEY	CA		10/16/2024		1,296		123			123		1,418	1,418			
100182463	ST. AUGUSTINE	FL		12/12/2024		753		64			64		817	817			
100071981	SCHAUMBURG	IL		10/29/2021		1,557		(196)			(196)		1,361	1,361			
100185646	UNITED KINGDOM	GBR		12/20/2024		87							87	87			
100137674	LOGANVILLE	GA		12/08/2023		760		89			89		848	848			
100054069	WAIPAHU	HI		03/23/2021		3,368		(609)			(609)		2,758	2,758			
100164765	VENICE	FL		08/26/2024		758		(7)			(7)		751	751			
100149410	GARNER	NC		04/24/2024		718		(47)			(47)		671	671			
100150959	NEW SMYRNA	FL		05/08/2024		730		11			11		741	741			
100057735	BOWIE	MD		06/30/2021		1,481		(103)			(103)		1,378	1,378			
100115747	BAKERSFIELD	CA		07/20/2023		807		(31)			(31)		776	776			
100147262	MIDDLETOWN	NY		03/28/2024		522		(34)			(34)		488	488			
100138337	PORT ORCHARD	WA		12/18/2023		696		116			116		811	811			
100076270	BLUFFTON	SC		01/07/2022		1,475		(7)			(7)		1,467	1,467			
100170168	FREDERICKSBURG	TX		10/08/2024		1,121		(34)			(34)		1,087	1,087			
100155273	CHELSEA	MA		07/19/2024		87,728		(6,613)			(6,613)		81,115	81,115			
100081107	CHARLOTTESVILLE	VA		03/18/2022		1,283		28			28		1,311	1,311			
100111974	SAN DIEGO	CA		06/29/2023		2,387		2,052			2,052		4,438	4,438			
100100804	STAFFORD	VA		04/28/2023		963		(34)			(34)		929	929			
100152827	WORCESTER	MA		05/22/2024		2,493		90			90		2,583	2,583			
100142691	MILLVILLE	DE		02/08/2024		817		13			13		829	829			
100129404	NASHVILLE	TN		09/26/2023		710		40			40		750	750			
100078804	COLORADO SPRINGS	CO		02/24/2022		1,324		(52)			(52)		1,273	1,273			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100182010	AUBREY	TX		12/12/2024		775		60			60		835	835			
100155296	SAN DIEGO	CA		07/19/2024		600		(143)			(143)		458	458			
100165556	ST GEORGE	UT		08/29/2024		5,384		(136)			(136)		5,248	5,248			
100163810	GRESHAM	OR		09/27/2024		675		(70)			(70)		605	605			
100100845	HAGERSTOWN	MD		04/28/2023		792		(58)			(58)		734	734			
100148887	HOUSTON	TX		04/17/2024		3,925		(173)			(173)		3,751	3,751			
100186405	SPANISH FORK	UT		12/30/2024		482		(19)			(19)		463	463			
100109923	GLASSBORO	NJ		06/22/2023		654		(39)			(39)		615	615			
100149301	WASHINGTON	DC		04/24/2024		652		(48)			(48)		603	603			
100180831	EINDHOVEN	NLD		11/27/2024													
100185694	S-GRAVENHAGE	NLD		12/20/2024													
100172746	YAKIMA	WA		11/21/2024		29		(28)			(28)		1	1			
100171786	CONCORD	NC		10/17/2024		1,081		(33)			(33)		1,049	1,049			
100167544	SHELTON	WA		10/31/2024		657		(73)			(73)		584	584			
100114911	ODESSA	TX		07/13/2023		462		(5)			(5)		457	457			
100135729	DORAL	FL		11/10/2023		658		(15)			(15)		643	643			
100109085	DENVER	CO		06/05/2023		(11,270)		(25)			(25)	12,114	818	762	(56)		(56)
100080427	HOUSTON	TX		04/14/2022		1,120		(107)			(107)		1,014	1,014			
100172309	MARYVILLE	TN		10/21/2024		699		(55)			(55)		645	645			
100156231	PANAMA CITY BEACH	FL		06/20/2024		890		11			11		901	901			
100143829	TILBURG	NLD		02/27/2024		(12,046)						12,114	67		(67)		(67)
100168940	EINDHOVEN	NLD		09/26/2024													
100176546	HAMPTON	GA		11/15/2024		1,059		129			129		1,188	1,188			
100182125	DELTONA	FL		12/12/2024		503							503	503			
100171547	ROSENBERG	TX		10/16/2024		814		8			8		822	822			
100159885	MIAMI	FL		08/16/2024		579		(107)			(107)		472	472			
100108049	VERO BEACH	FL		05/25/2023		673		(7)			(7)		666	666			
100155038	ORLANDO	FL		07/19/2024		598		(133)			(133)		464	464			
100168928	APELDOORN	NLD		09/26/2024		(8,719)						8,760	41		(41)		(41)
100139921	NETHERLANDS	NLD		12/28/2023													
100080222	SAVANNAH	GA		02/25/2022		1,132		(72)			(72)		1,060	1,060			
100162092	GLENDALE	AZ		07/31/2024		28		(28)			(28)						
100109755	COLUMBUS	OH		06/16/2023		670		(60)			(60)		609	609			
100154842	GRAND LEDGE	MI		07/19/2024		690		(87)			(87)		603	603			
100158687	FORT WORTH	TX		07/10/2024		793		72			72		865	865			
100171157	PLEASANT GROVE	UT		11/22/2024		679		(67)			(67)		612	612			
100075977	MIAMI	FL		01/07/2022		1,283		(106)			(106)		1,177	1,177			
100164769	STARBUCK	MN		08/26/2024		592		(49)			(49)		544	544			
100142539	WESLEY CHAPEL	FL		02/08/2024		655		(28)			(28)		627	627			
100110458	KYLE	TX		06/30/2023		862		29			29		891	891			
100173090	ANKENY	IA		10/30/2024		853		(76)			(76)		777	777			
100181214	NORTH LAS VEGAS	NV		12/06/2024		695		117			117		813	813			
100152701	ACWORTH	GA		05/17/2024		719		53			53		772	772			
100160147	HUTTO	TX		07/17/2024		669		(57)			(57)		612	612			
100148150	KODAK	TN		05/15/2024		606		(72)			(72)		534	534			
100186192	PORT SAINT LUCIE	FL		12/27/2024		769		(32)			(32)		737	737			
100159340	CEDAR CITY	UT		07/15/2024		1,057		53			53		1,109	1,109			
100186403	MEMPHIS	TN		12/30/2024		489		4			4		493	493			
100143124	NAPLES	FL		02/16/2024		732		65			65		796	796			
100030876	BRIARWOOD	NY		04/09/2019		1,309		440			440		1,749	1,749			
100019684	BURLINGTON	VT		07/26/2018		1,030		18			18		1,049	1,049			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171754	NEENAH	WI		10/17/2024		653		(73)			(73)		580	580			
100149591	KANNAPOLIS	NC		04/26/2024		1,069		36			36		1,105	1,105			
100182223	NOVI	MI		12/12/2024		635		(41)			(41)		594	594			
100148097	FULSHEAR	TX		04/10/2024		798		(126)			(126)		673	673			
100151577	MILFORD	DE		05/10/2024		665		(28)			(28)		636	636			
100110674	TUCSON	AZ		06/30/2023		744		(24)			(24)		721	721			
100050274	MIAMI	FL		11/20/2020		1,559		(155)			(155)		1,404	1,404			
100156489	WASILLA	AK		06/24/2024		592		(51)			(51)		540	540			
100164016	PEMBROKE PINES	FL		08/21/2024		782		(88)			(88)		695	695			
100158793	SUFFOLK	VA		07/10/2024		646		(54)			(54)		592	592			
100101574	SOUND BEACH	NY		04/26/2023		831		(33)			(33)		798	798			
100158232	UNITED KINGDOM	GBR		07/09/2024		(2,681)		2,681			2,681						
100142113	DAVENPORT	FL		02/29/2024		634		(53)			(53)		580	580			
100140080	BROOKHAVEN	GA		01/09/2024		671		(29)			(29)		642	642			
100110467	HENDERSONVILLE	TN		06/30/2023		869		18			18		887	887			
100128766	GRAND RAPIDS	MI		09/21/2023		528		(88)			(88)		440	440			
100186259	FAIRFIELD	OH		12/27/2024		458		(59)			(59)		399	399			
100153050	LADSON	SC		06/27/2024		661		(54)			(54)		607	607			
100168297	WASHINGTON	DC		09/20/2024		167		31			31		198	198			
100134794	LAND O' LAKES	FL		10/30/2023		627		(12)			(12)		615	615			
100107982	CHARLOTTE	NC		05/25/2023		441		18			18		459	459			
100179674	AMERICAN FORK	UT		11/21/2024		823		102			102		925	925			
100171852	RIO RANCHO	NM		10/17/2024		8,105		(327)			(327)		7,778	7,778			
100079685	PARK CITY	UT		04/25/2022		1,177		(154)			(154)		1,023	1,023			
100109745	AUSTIN	TX		06/16/2023		656		(44)			(44)		612	612			
100153968	SHELBYVILLE	TN		06/05/2024		6		(6)			(6)						
100149693	BUDA	TX		04/26/2024		678		8			8		686	686			
100164011	WILLINGTON	CT		08/21/2024		548		(88)			(88)		461	461			
100115838	GLASSBORO	NJ		07/20/2023		690		(16)			(16)		673	673			
100170445	KELSO	WA		10/09/2024		603		(71)			(71)		531	531			
100166009	CLEBURNE	TX		09/06/2024		3,810		(437)			(437)		3,373	3,373			
100151242	NAPERVILLE	IL		05/10/2024		707		(40)			(40)		667	667			
100133818	EUREKA	MT		10/20/2023		439		(36)			(36)		404	404			
100128166	AUSTIN	TX		09/18/2023		(7,588)		(14)			(14)	8,791	1,189	1,201	13		13
100151188	VICTORVILLE	CA		05/10/2024		651		(55)			(55)		596	596			
100114830	OCEAN PINES	MD		07/10/2023		692		(19)			(19)		672	672			
100149465	NAZARETH	PA		04/24/2024		(7,936)		29			29	8,760	852	818	(34)		(34)
100013772	LONDONDERRY	NH		05/25/2017		1,071		75			75		1,145	1,145			
100140761	BENSALEM	PA		01/22/2024		526		(63)			(63)		463	463			
100179621	MARQUETTE	MI		11/21/2024		654		(48)			(48)		607	607			
100175460	INDIAN WELLS	CA		12/23/2024		725		(89)			(89)		636	636			
100137811	HOWELL	NJ		12/08/2023		58		572			572		630	630			
100178348	CLAYTON	NC		11/20/2024		34,660		(1,427)			(1,427)		33,233	33,233			
100115547	SACRAMENTO	CA		07/19/2023		441		(27)			(27)		414	414			
100147895	POOLER	GA		04/08/2024		2,304		123			123		2,427	2,427			
100168393	GREEN BAY	WI		09/25/2024		641		(66)			(66)		575	575			
100152326	FAYETTEVILLE	AR		05/17/2024		792		142			142		934	934			
100172586	WOODSTOCK	GA		10/23/2024		585		(62)			(62)		523	523			
100163134	SPRINGFIELD	MA		08/13/2024		643		(51)			(51)		592	592			
100171963	ALLENTOWN	PA		10/17/2024		779		(56)			(56)		724	724			
100161805	HACKETTSTOWN	NJ		07/31/2024		(370)		952			952		582	582			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180467	PORT CHARLOTTE	FL		11/26/2024		7,705		(644)			(644)		7,061	7,061			
100165582	PRINCETON	TX		08/29/2024		665		(46)			(46)		620	620			
100162977	CHESAPEAKE	VA		08/12/2024		655		(52)			(52)		603	603			
100100497	LAKE HAVASU CITY	AZ		04/27/2023		11		(11)			(11)						
100168395	TIOGA	TX		09/25/2024		946		(92)			(92)		854	854			
100063087	DESOTO	TX		07/01/2021		1,435		(43)			(43)		1,392	1,392			
100137671	DALLAS	GA		12/08/2023		767		95			95		863	863			
100117400	GARDEN GROVE	CA		07/20/2023		(1,613)		3,002			3,002		1,388	1,388			
100156501	STATESVILLE	NC		06/24/2024		634		(32)			(32)		603	603			
100115003	STOCKTON	CA		07/14/2023		761		(41)			(41)		721	721			
100054605	LOS ANGELES	CA		03/23/2021		1,266		(172)			(172)		1,094	1,094			
100101705	CHELMSFORD	GBR		03/30/2023													
100114748	PATERSON	NJ		07/07/2023		14		(14)			(14)						
100132088	MESQUITE	TX		10/13/2023		676		(21)			(21)		655	655			
100136381	CHARLOTTE	NC		11/20/2023		664		42			42		706	706			
100185823	MARIETTA	GA		12/26/2024		776		(88)			(88)		688	688			
100140100	MARBLE FALLS	TX		01/09/2024		855		(32)			(32)		823	823			
100110191	TROY	MI		06/30/2023		760		(23)			(23)		737	737			
100171695	HOUSTON	TX		10/16/2024		773		(53)			(53)		720	720			
100138422	CHESAPEAKE	VA		12/18/2023		586		(35)			(35)		551	551			
100128003	MURFREESBORO	TN		09/08/2023		1,220		227			227		1,447	1,447			
100176061	NORTH LAS VEGAS	NV		12/20/2024		15		(15)			(15)						
100161552	FORT WORTH	TX		07/30/2024		644		(53)			(53)		591	591			
100147945	FRESNO	CA		04/08/2024		1,228		27			27		1,256	1,256			
100164401	MONROE	NC		08/21/2024		623		(28)			(28)		595	595			
100142148	SUMTER	SC		02/29/2024		949		(46)			(46)		904	904			
100140154	RALEIGH	NC		01/09/2024		677		(40)			(40)		638	638			
100151090	WARWICK	RI		05/08/2024		705		(37)			(37)		668	668			
100063704	RAHWAY	NJ		07/01/2021		2,204		(16)			(16)		2,188	2,188			
100155329	HOFFMAN EST	IL		07/19/2024		737		(22)			(22)		715	715			
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		715		(44)			(44)		671	671			
100161555	PLANO	TX		07/30/2024		667		(59)			(59)		609	609			
100174238	JOSHUA TREE	CA		10/31/2024		706		(46)			(46)		660	660			
100167163	BANNING	CA		09/13/2024		373		(43)			(43)		330	330			
100066850	MINNEOLA	FL		08/02/2021		548		(13)			(13)		535	535			
100149433	DURHAM	NC		04/24/2024		727		(39)			(39)		688	688			
100169753	MESA	AZ		09/30/2024		747		(21)			(21)		726	726			
100176855	CUMMING	GA		11/15/2024		709		(60)			(60)		649	649			
100151379	TOOELE	UT		05/10/2024		768		25			25		793	793			
100049385	LYNWOOD	CA		11/20/2020		1,014		(230)			(230)		784	784			
100150925	LAS VEGAS	NV		05/08/2024		824		72			72		896	896			
100178272	HOUSTON	TX		11/19/2024		628		(60)			(60)		568	568			
100129642	OVIEDO	FL		09/29/2023		755		(38)			(38)		717	717			
100049999	HOFFMAN ESTATES	IL		11/20/2020		1,341		(202)			(202)		1,139	1,139			
100164763	HARPERS FERRY	WV		08/26/2024		1,336		(53)			(53)		1,283	1,283			
100062977	VIRGINIA BEACH	VA		07/01/2021		2,153		(34)			(34)		2,119	2,119			
100170076	HARPERS FERRY	WV		10/08/2024		657		(66)			(66)		591	591			
100141229	HOUSTON	TX		01/30/2024		612		(39)			(39)		574	574			
100166197	DAWSONVILLE	GA		09/09/2024		1,255		(71)			(71)		1,184	1,184			
100071264	HAINES CITY	FL		10/01/2021		521		2			2		523	523			
100115455	WEST PALM BEACH	FL		07/17/2023		704		51			51		754	754			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132389	AURORA	CO		11/03/2023		628		28			28		656	656			
100172331	CONYERS	GA		10/23/2024		724		(50)			(50)		673	673			
100134815	DELTONA	FL		10/30/2023		1,080		429			429		1,509	1,509			
100147959	MERCED	CA		04/08/2024		660		(56)			(56)		603	603			
100065623	LAWRENCE	MA		07/28/2021		1,581		(100)			(100)		1,482	1,482			
100127479	WEST GROVE	PA		09/08/2023		742		(11)			(11)		731	731			
100023446	SACRAMENTO	CA		08/16/2018		3,168		(274)			(274)		2,894	2,894			
100150605	PROVIDENCE VILLAGE	TX		05/03/2024		725		(29)			(29)		696	696			
100119662	FRESNO	TX		08/08/2023		677		(29)			(29)		648	648			
100128113	SPRING HILL	TN		09/08/2023		2,749		172			172		2,921	2,921			
100158329	UNITED KINGDOM	GBR		07/09/2024		(3,932)		3,932			3,932						
100148408	HENDERSON	NV		04/12/2024		858		111			111		969	969			
100120740	RANCHO MIRAGE	CA		08/25/2023		914		(26)			(26)		888	888			
100137806	CARTERSVILLE	GA		12/08/2023		679		21			21		699	699			
100156556	MONTCLAIR	CA		06/24/2024		808		(54)			(54)		754	754			
100150684	VAN ALSTYNE	TX		05/06/2024		659		(34)			(34)		625	625			
100179874	JACKSONVILLE	FL		11/22/2024		13		(13)			(13)						
100102181	SAN DIEGO	CA		04/14/2023		670		(21)			(21)		649	649			
100176610	SAN ANTONIO	TX		11/15/2024		2,057		(159)			(159)		1,898	1,898			
100147773	LAWRENCEVILLE	GA		04/08/2024		1,104		(13)			(13)		1,090	1,090			
100163873	SACRAMENTO	CA		09/27/2024		653		(124)			(124)		528	528			
100118775	POINCIANA	FL		07/25/2023		533		(23)			(23)		510	510			
100169583	ELK GROVE VILLAGE	IL		09/30/2024		(35)		35			35						
100152259	MCKINNEY	TX		05/17/2024		693		(20)			(20)		673	673			
100043643	AVON	MA		08/13/2020		7,226		(735)			(735)		6,492	6,492			
100114859	FUQUAY VARINA	NC		07/10/2023		1,321		97			97		1,418	1,418			
100132282	MAHWAH	NJ		10/13/2023		(7,965)		114			114	8,739	888	903	15		15
100139971	FRESNO	CA		01/09/2024		667		(47)			(47)		619	619			
100162687	VALDOSTA	GA		08/12/2024		736		30			30		766	766			
100047457	PLYMOUTH	MA		11/20/2020		989		(253)			(253)		736	736			
100079403	PHOENIX	AZ		03/17/2022		1,298		(27)			(27)		1,271	1,271			
100152544	CORCORAN	MN		05/17/2024		1,958		211			211		2,169	2,169			
100142996	PHILADELPHIA	PA		02/12/2024		430		(40)			(40)		390	390			
100118137	HONOLULU	HI		07/20/2023		451		(88)			(88)		363	363			
100132809	BRADENTON	FL		11/03/2023		5,856		144			144		6,000	6,000			
100136441	SAINT JOHN	IN		11/20/2023		791		227			227		1,018	1,018			
100151269	VAN ALSTYNE	TX		05/10/2024		703		(35)			(35)		668	668			
100129319	DAWSONVILLE	GA		09/25/2023		752		170			170		921	921			
100148126	ANNA	TX		04/10/2024		5,046		(85)			(85)		4,961	4,961			
100120415	HOUSTON	TX		08/18/2023		728		63			63		791	791			
100156155	LAS VEGAS	NV		07/25/2024		633		1			1		634	634			
100139120	MIAMI	FL		12/28/2023		11,753		(335)			(335)		11,419	11,419			
100119709	CHICAGO	IL		08/08/2023		618		(51)			(51)		568	568			
100153459	HACKETTSTOWN	NJ		05/30/2024		(689)		1,304			1,304		615	615			
100164159	DAVENPORT	FL		08/21/2024		2,200		(87)			(87)		2,113	2,113			
100185333	DURHAM	NC		12/20/2024		918		5			5		923	923			
100119474	MADISON	WI		07/31/2023		9,282		51			51		9,333	9,333			
100173360	HEMPSTEAD	TX		10/30/2024		(8,604)		(56)			(56)	8,497	(163)	701	864		864
100169568	VISALIA	CA		09/30/2024		1,321		(96)			(96)		1,225	1,225			
100137543	DENVER	CO		12/08/2023		616		(39)			(39)		578	578			
100143656	PHILADELPHIA	PA		02/22/2024		620		(30)			(30)		590	590			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119136	LITTLE RIVER	SC		07/31/2023		639		26			26		666	666			
100072011	PORTLAND	OR		10/29/2021		44		(44)			(44)						
100128733	DAYTONA BEACH	FL		09/21/2023		623		(102)			(102)		521	521			
100143584	KANSAS CITY	MO		02/21/2024		607		(38)			(38)		569	569			
100025891	SAN DIEGO	CA		09/20/2018		2,186		260			260		2,446	2,446			
100151320	RIVERTON	UT		05/10/2024		1,645		(79)			(79)		1,566	1,566			
100011619	YORKVILLE	IL		03/08/2017		1,313		589			589		1,902	1,902			
100160531	FORT WASHINGTON	MD		07/19/2024		528		(31)			(31)		497	497			
100158689	FORT WORTH	TX		07/10/2024		791		72			72		863	863			
100120458	CHAPEL HILL	NC		08/18/2023		523		(44)			(44)		479	479			
100158011	CHERRY HILL	NJ		07/09/2024		619		(11)			(11)		608	608			
100161125	LEXINGTON	KY		07/24/2024		649		(46)			(46)		604	604			
100169463	NEWARK	DE		09/30/2024		6,757		(240)			(240)		6,517	6,517			
100128015	CLARKSVILLE	TN		09/08/2023		1,672		53			53		1,725	1,725			
100065503	FREDERICKSBURG	VA		07/28/2021		1,513		(69)			(69)		1,444	1,444			
100186431	SNEADS FERRY	NC		12/30/2024		449		(38)			(38)		411	411			
100100268	CHICAGO	IL		03/24/2023		509		(52)			(52)		457	457			
100120596	HOUSTON	TX		08/18/2023		711		(41)			(41)		670	670			
100169284	DELAVAN	WI		09/27/2024		718		(81)			(81)		637	637			
100182282	DAHLONEGA	GA		12/12/2024		782		107			107		889	889			
100165504	FORT WORTH	TX		08/29/2024		670		(24)			(24)		646	646			
100140406	AUBURNDALE	FL		01/18/2024		680		(45)			(45)		635	635			
100079225	MERIDIAN	ID		02/14/2022		1,663		(32)			(32)		1,630	1,630			
100071666	N MYRTLE BEACH	SC		10/14/2021		1,536		(77)			(77)		1,459	1,459			
100171712	DALLAS	TX		10/17/2024		930		(138)			(138)		792	792			
100135731	CONROE	TX		11/10/2023		584		49			49		633	633			
100182287	STEPHENS CITY	VA		12/12/2024		790		94			94		884	884			
100170358	ROGERS CITY	MI		10/08/2024		628		(43)			(43)		585	585			
100127507	ST SIMONS ISLAND	GA		09/08/2023		677		(36)			(36)		640	640			
100099996	LAS VEGAS	NV		03/28/2023		690		(13)			(13)		677	677			
100116623	WEST HILLS	CA		07/20/2023		993		598			598		1,591	1,591			
100147040	LANSING	MI		03/27/2024		1,834		(57)			(57)		1,777	1,777			
100013209	ROCKVILLE	MD		05/25/2017		1,041		191			191		1,232	1,232			
100170314	GRAHAM	NC		10/08/2024		739		(49)			(49)		690	690			
100133207	ARLINGTON	TX		11/29/2023		568		(42)			(42)		526	526			
100140538	CORINTH	TX		01/19/2024		764		(82)			(82)		681	681			
100120943	MYRTLE BEACH	SC		08/30/2023		1,299		135			135		1,434	1,434			
100163974	ALLENTOWN	PA		10/04/2024		649		(43)			(43)		607	607			
100140166	HUTTO	TX		01/09/2024		797		38			38		835	835			
100062897	DUMFRIES	VA		07/01/2021		1,501		(54)			(54)		1,447	1,447			
100148271	FORNEY	TX		04/12/2024		743		(33)			(33)		711	711			
100164608	RICHMOND	TX		08/21/2024		698		63			63		760	760			
100175986	RICHMOND	VA		11/14/2024		2,013		73			73		2,087	2,087			
100140588	RALEIGH	NC		01/19/2024		732		(49)			(49)		683	683			
100159694	GREER	SC		08/23/2024		654		(28)			(28)		626	626			
100146895	CHICAGO	IL		03/26/2024		648		(29)			(29)		619	619			
100149063	ASHLEY	OH		04/19/2024		556		(90)			(90)		466	466			
100110570	HARRISBURG	NC		06/30/2023		1,750		(27)			(27)		1,723	1,723			
100116471	KISSIMMEE	FL		07/20/2023		(11,218)		1,062			1,062	12,057	1,901	1,913	12		12
100153271	DAHLONEGA	GA		05/30/2024		619		(10)			(10)		608	608			
100120010	PENSACOLA	FL		08/11/2023		1,786		(52)			(52)		1,735	1,735			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182219	BLUE RIDGE	GA		12/12/2024		656		(52)			(52)		604	604			
100158571	CLARENDON HILLS	IL		07/10/2024		705		(44)			(44)		661	661			
100157668	LAS VEGAS	NV		06/28/2024		2,223		(113)			(113)		2,110	2,110			
100081374	GATLINBURG	TN		03/18/2022		1,377		28			28		1,406	1,406			
100166211	FORT WORTH	TX		09/09/2024		734		(3)			(3)		731	731			
100024669	VAIL	AZ		09/20/2018		1,475		4			4		1,479	1,479			
100153565	UNITED KINGDOM	GBR		05/29/2024		37							37	37			
100102794	ODESSA	TX		06/22/2023		640		(102)			(102)		538	538			
100151099	CHARLOTTE	NC		05/08/2024		602		(44)			(44)		559	559			
100172921	PLANO	TX		10/25/2024		612		(79)			(79)		533	533			
100150858	CASTLE HAYNE	NC		05/08/2024		714		(27)			(27)		687	687			
100147924	LAKEMONT	GA		04/08/2024		843		(2)			(2)		841	841			
100151293	CHARLOTTE	NC		05/10/2024		703		(30)			(30)		673	673			
100137750	SMYRNA	TN		12/08/2023		686		(5)			(5)		681	681			
100182576	ANNA	TX		12/12/2024		499		3			3		502	502			
100162762	LAS VEGAS	NV		08/12/2024		649		(46)			(46)		603	603			
100061647	WHITMAN	MA		07/01/2021		1,493		(48)			(48)		1,444	1,444			
100120231	NORTH HUNTINGDON	PA		08/18/2023		673		(45)			(45)		628	628			
100164275	VIRGINIA BEACH	VA		08/21/2024		1,413		(41)			(41)		1,372	1,372			
100116018	TAMPA	FL		07/20/2023		1,107		(36)			(36)		1,070	1,070			
100143259	DENVER	CO		02/16/2024		648		(35)			(35)		613	613			
100167597	TAMPA	FL		09/19/2024		702		(110)			(110)		592	592			
100145591	UNITED KINGDOM	GBR		03/12/2024		100		(68)			(68)		32	32			
100117264	CASSELBERRY	FL		07/20/2023		(1,621)		2,393			2,393		772	772			
100136328	HENDERSON	NV		11/20/2023		1,004		88			88		1,092	1,092			
100060236	BAYONNE	NJ		06/25/2021		1,509		(88)			(88)		1,422	1,422			
100127989	ANTIOCH	TN		09/08/2023		1,132		100			100		1,232	1,232			
100160890	PORT SAINT LUCIE	FL		07/24/2024		745		(14)			(14)		732	732			
100152667	AUSTIN	TX		05/17/2024		1,568		27			27		1,595	1,595			
100024978	EAST ELMHURST	NY		09/20/2018		1,178		63			63		1,241	1,241			
100029073	DOWNEY	CA		10/26/2018		4,190		421			421		4,610	4,610			
100164174	PALM HARBOR	FL		08/21/2024		687		(64)			(64)		623	623			
100148884	LEANDER	TX		04/17/2024		1,332		(107)			(107)		1,225	1,225			
100150555	MOUNT AIRY	NC		05/03/2024		(8,066)		(53)			(53)	8,728	609	582	(27)		(27)
100143289	MONROE	NC		02/16/2024		712		(44)			(44)		668	668			
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		714		(40)			(40)		674	674			
100136524	OAKWOOD	GA		11/20/2023		698		84			84		782	782			
100186255	LAPEER	MI		12/27/2024		459		(39)			(39)		420	420			
100160874	EDMOND	OK		07/24/2024		601		(34)			(34)		567	567			
100161696	NIEUWERKERK AAN DEN IJSSEL	NLD		07/29/2024													
100155124	VERO BEACH	FL		07/19/2024		638		(44)			(44)		593	593			
100149690	RALEIGH	NC		04/26/2024		724		(56)			(56)		667	667			
100186456	FORNEY	TX		12/30/2024		491		13			13		504	504			
100110141	MIAMI	FL		06/29/2023		674		(145)			(145)		529	529			
100138869	PANAMA CITY BEACH	FL		12/21/2023		597		(20)			(20)		576	576			
100126317	EAST ORANGE	NJ		08/30/2023		601		(37)			(37)		564	564			
100120106	HOUSTON	TX		08/11/2023		729		(12)			(12)		716	716			
100171541	CADDO MILLS	TX		10/16/2024		585		(68)			(68)		517	517			
100171697	APPLE VALLEY	MN		10/16/2024		9,648		(247)			(247)		9,401	9,401			
100129353	GARNER	NC		09/25/2023		747		179			179		926	926			
100148208	HILLSBOROUGH	NC		04/12/2024		647		(40)			(40)		607	607			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134718	LAS VEGAS	NV		10/30/2023		(11)		671			671		660	660			
100162718	SAN ANTONIO	FL		08/12/2024		825		101			101		926	926			
100149432	DURHAM	NC		04/24/2024		1,511		(55)			(55)		1,457	1,457			
100079285	LARGO	FL		02/28/2022		1,127		(160)			(160)		967	967			
100171597	LAS VEGAS	NV		10/16/2024		680		(60)			(60)		620	620			
100181291	LITTLE ROCK	AR		12/06/2024		436		68			68		504	504			
100185443	ALLENTOWN	PA		12/20/2024		725		15			15		740	740			
100164305	CANTON	GA		08/21/2024		27,216		(442)			(442)		26,774	26,774			
100115972	SHOREWOOD	MN		07/20/2023		810		(22)			(22)		788	788			
100086765	ROSELLE	NJ		10/04/2022		3,469		(2,658)			(2,658)		812	812			
100100273	KISSIMMEE	FL		03/24/2023		643		(114)			(114)		529	529			
100139728	UNITED KINGDOM	GBR		12/18/2023		858							858	858			
100182375	ORMOND BEACH	FL		12/12/2024		464		(27)			(27)		437	437			
100127379	BALDWIN	NY		08/30/2023		283		1,688			1,688		1,970	1,970			
100157710	RICHMOND	VA		06/28/2024		546		(82)			(82)		464	464			
100075943	SANFORD	ME		01/07/2022		1,368		(102)			(102)		1,266	1,266			
100156827	HACKETTSTOWN	NJ		06/27/2024		(376)		954			954		578	578			
100179477	DEER PARK	WA		11/21/2024		778		17			17		796	796			
100144087	LAWRENCEVILLE	GA		03/07/2024		2,310		(60)			(60)		2,251	2,251			
100025504	AZUSA	CA		09/20/2018		952		253			253		1,206	1,206			
100088106	JACKSON	CA		10/25/2022		714		(61)			(61)		653	653			
100066212	PALATINE	IL		08/02/2021		2,903							2,903	2,903			
100164546	NEWARK	NJ		08/21/2024		816		(89)			(89)		727	727			
100103014	TUKWILA	WA		06/22/2023		29		(29)			(29)						
100164808	WHITE HOUSE	TN		08/26/2024		754		12			12		766	766			
100153726	ROUND ROCK	TX		07/11/2024		943		(75)			(75)		867	867			
100138149	CLEARWATER	FL		12/14/2023		748		12			12		760	760			
100166050	PHOENIX	AZ		09/06/2024		484		(32)			(32)		451	451			
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		677		3			3		680	680			
100147413	PHILADELPHIA	PA		05/08/2024		769		(108)			(108)		661	661			
100134663	LAKEVILLE	PA		10/30/2023		181		407			407		588	588			
100144478	HARTFORD	CT		04/26/2024		625		(72)			(72)		553	553			
100117150	REGO PARK	NY		07/20/2023		911		377			377		1,288	1,288			
100178506	SCHERERVILLE	IN		11/21/2024		646		(89)			(89)		557	557			
100149788	LAKE WORTH	FL		04/26/2024		1,730		(11)			(11)		1,719	1,719			
100167599	TAMPA	FL		09/19/2024		107,217		(3,243)			(3,243)		103,974	103,974			
100065808	TAVARES	FL		07/28/2021		1,885		(130)			(130)		1,755	1,755			
100143501	ROSENBERG	TX		02/21/2024		611		(67)			(67)		544	544			
100171565	WHITE PIGEON	MI		10/16/2024		702		(69)			(69)		632	632			
100134570	BRADENTON	FL		10/30/2023		586		(45)			(45)		541	541			
100171140	FORT COLLINS	CO		11/22/2024		10		(10)			(10)						
100171147	FORT COLLINS	CO		11/22/2024		10		(10)			(10)						
100179612	DETROIT	MI		11/21/2024		460		(36)			(36)		424	424			
100173394	LEHIGH ACRES	FL		10/29/2024		455		(130)			(130)		325	325			
100102426	GULF SHORES	AL		06/07/2023		812		(36)			(36)		777	777			
100147787	OMAHA	NE		04/08/2024		645		(38)			(38)		607	607			
100057756	FERNANDINA BEACH	FL		06/30/2021		1,423		(50)			(50)		1,373	1,373			
100171161	FORT COLLINS	CO		11/22/2024		10		(10)			(10)						
100162654	BREINIGSVILLE	PA		08/12/2024		774		96			96		869	869			
100049871	ELGIN	IL		11/20/2020		636		236			236		872	872			
100149099	ELLENWOOD	GA		04/19/2024		691		(68)			(68)		623	623			

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100168131	MIAMI	FL		09/20/2024		172		30			30		202	202			
100029711	MONROE	WA		10/26/2018		1,131		6			6		1,138	1,138			
100147948	VAN ALSTYNE	TX		04/08/2024		720		(31)			(31)		689	689			
100087991	LULING	TX		10/25/2022		506		(89)			(89)		417	417			
100165875	COLUMBIA	SC		08/30/2024		705		(92)			(92)		614	614			
100165235	NEWPORT NEWS	VA		08/29/2024		555		(6)			(6)		548	548			
100166398	MARTIN	GA		10/24/2024		941		(136)			(136)		805	805			
100186398	BALTIMORE	MD		12/30/2024		459		(24)			(24)		435	435			
100065248	WILMINGTON	NC		07/14/2021		1,554		(33)			(33)		1,521	1,521			
100165110	UNITED KINGDOM	GBR		08/27/2024		67							67	67			
100155947	ACWORTH	GA		06/17/2024		726		(24)			(24)		702	702			
100127948	SMYRNA	TN		09/08/2023		712		33			33		746	746			
100153060	UPLAND	CA		06/27/2024		203,379		(6,234)			(6,234)		197,145	197,145			
100101564	OAK ISLAND	NC		04/26/2023		818		(21)			(21)		798	798			
100142771	HOPKINTON	MA		02/08/2024		1,700		(83)			(83)		1,617	1,617			
100144389	SAN TAN VALLEY	AZ		03/07/2024		7,273		(233)			(233)		7,041	7,041			
100075989	TOTOWA	NJ		01/07/2022		1,276		(105)			(105)		1,170	1,170			
100060304	SALT LAKE CITY	UT		06/25/2021		1,049		(103)			(103)		946	946			
100151532	WITTMANN	AZ		05/10/2024		706		6			6		712	712			
100159420	WEST DES MOINES	IA		07/15/2024		588		(57)			(57)		531	531			
100028599	HOWARD BEACH	NY		10/26/2018		997		308			308		1,306	1,306			
100166375	SAN ANTONIO	TX		10/24/2024		941		(156)			(156)		785	785			
100100473	CENTRAL ISLIP	NY		04/27/2023		932		289			289		1,222	1,222			
100152700	LEANDER	TX		05/17/2024		611		4			4		615	615			
100129715	BEAUFORT	SC		09/29/2023		650		(6)			(6)		644	644			
100136199	TOMS RIVER	NJ		11/20/2023		629		11			11		640	640			
100173257	SAN TAN VALLEY	AZ		10/30/2024		904		124			124		1,028	1,028			
100081755	LOS ANGELES	CA		03/22/2022		(3)		3			3						
100129414	ROLLING MEADOWS	IL		09/29/2023		(8,044)		(30)			(30)	8,738	665	652	(14)		(14)
100090055	WETHERSFIELD	CT		01/13/2023		3,059		(27)			(27)		3,032	3,032			
100172545	KNOXVILLE	TN		10/23/2024		720		(55)			(55)		664	664			
100025573	WILTON MANORS	FL		09/20/2018		1,188		(8)			(8)		1,180	1,180			
100163301	CAPITOL HEIGHTS	MD		08/13/2024		495		(26)			(26)		468	468			
100146911	VIRGINIA BEACH	VA		03/26/2024		600		(45)			(45)		555	555			
100179980	FOLEY	AL		11/25/2024		481		119			119		600	600			
100173014	MADISONVILLE	LA		10/25/2024		703		(38)			(38)		666	666			
100175372	LOUISVILLE	KY		11/05/2024		682		(40)			(40)		641	641			
100176066	PHILADELPHIA	PA		12/20/2024		389		(38)			(38)		351	351			
100140604	LITITZ	PA		01/19/2024		598		(17)			(17)		581	581			
100171434	ANGIER	NC		10/16/2024		757		(60)			(60)		696	696			
100153639	REISTERSTOWN	MD		05/31/2024		932		(36)			(36)		896	896			
100176639	CONVERSE	TX		11/15/2024		1,143		(129)			(129)		1,014	1,014			
100115391	PALM COAST	FL		07/17/2023		1,284		(188)			(188)		1,095	1,095			
100078970	NEPTUNE CITY	NJ		02/24/2022		1,379		20			20		1,398	1,398			
100148358	FORT WORTH	TX		04/12/2024		842		63			63		905	905			
100155894	RALEIGH	NC		06/17/2024		786		27			27		813	813			
100138879	VICTORIA	TX		12/21/2023		623		(40)			(40)		583	583			
100088848	WORTHINGTON	OH		11/15/2022		766		53			53		819	819			
100152880	DELANO	CA		05/22/2024		456		8			8		464	464			
100142457	ALTON	TX		03/08/2024		794		(47)			(47)		747	747			
100137749	LAS VEGAS	NV		12/08/2023		778		210			210		988	988			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132248	DAYTONA BEACH	FL		10/13/2023		669		(12)			(12)		657	657			
100173294	CANTON	NC		10/30/2024		1,172		24			24		1,196	1,196			
100162872	BENTONVILLE	AR		08/12/2024		938		(38)			(38)		900	900			
100084719	ORLANDO	FL		08/02/2022		696		(66)			(66)		630	630			
100174564	ATLANTA	GA		10/31/2024		2,543		(230)			(230)		2,313	2,313			
100101512	LAS VEGAS	NV		04/26/2023		10,671		853			853		11,524	11,524			
100053880	LORTON	VA		03/23/2021		1,069		(204)			(204)		866	866			
100134569	SAINT LOUIS	MO		10/30/2023		8,243		(348)			(348)		7,895	7,895			
100044112	FAIRFIELD	CA		08/19/2020		1,081		(62)			(62)		1,019	1,019			
100119820	ST. CLOUD	FL		08/08/2023		755		(47)			(47)		709	709			
100169945	DURHAM	NC		11/08/2024		731		(41)			(41)		690	690			
100115446	ESSEX	MD		07/17/2023		578		(90)			(90)		488	488			
100115142	WATERBURY	CT		07/17/2023		99		(8)			(8)		91	91			
100175236	KATY	TX		11/05/2024		11,780		(157)			(157)		11,623	11,623			
100147795	CAMP HILL	PA		04/08/2024		757		(12)			(12)		745	745			
100179638	MANOR	TX		11/21/2024		640		(54)			(54)		586	586			
100152897	MODESTO	CA		05/22/2024		505		(90)			(90)		415	415			
100133702	WESTAMPTON	NJ		10/23/2023		653		(12)			(12)		641	641			
100158026	CEDAR PARK	TX		07/09/2024		705		(17)			(17)		688	688			
100076798	OAKLAND PARK	FL		12/27/2021		2,366		(240)			(240)		2,126	2,126			
100182233	DENTON	TX		12/12/2024		801		145			145		946	946			
100030714	LAKEWOOD	CO		04/09/2019		1,869		322			322		2,191	2,191			
100162650	DAHLONEGA	GA		08/12/2024		780		48			48		828	828			
100109731	LANCASTER	SC		06/16/2023		630		(65)			(65)		565	565			
100132262	VANCOUVER	WA		10/13/2023		51,840		(101)			(101)		51,739	51,739			
100151050	HENDERSON	NV		05/08/2024		795		129			129		924	924			
100180015	PINEDALE	AZ		11/25/2024		716		(8)			(8)		709	709			
100088361	REYNOLDSBURG	OH		01/06/2023		717		(62)			(62)		656	656			
100149157	CLEBURNE	TX		04/22/2024		830		(47)			(47)		783	783			
100135169	RANDALLSTOWN	MD		12/15/2023		466		(37)			(37)		429	429			
100163439	HANFORD	CA		09/27/2024		1,081		(45)			(45)		1,037	922		(115)	(115)
100175902	OAKWOOD	GA		11/14/2024		682		(46)			(46)		635	635			
100090978	SMYRNA	GA		01/31/2023		641		(61)			(61)		579	579			
100115094	RICHMOND	TX		07/14/2023		1,786		144			144		1,930	1,930			
100133698	COATESVILLE	PA		10/23/2023		699		15			15		714	714			
100170507	CIBOLO	TX		10/09/2024		(7,519)		(35)			(35)	8,689	1,135	1,117	(19)		(19)
100173295	WOODBURY	MN		10/30/2024		699		(67)			(67)		632	632			
100166242	MCKINNEY	TX		09/09/2024		808		43			43		851	851			
100176560	NEW MARKET	VA		11/15/2024		726		(15)			(15)		711	711			
100103605	KATY	TX		05/08/2023		1,690		(198)			(198)		1,492	1,492			
100017752	NAPERVILLE	IL		04/26/2018		1,182		122			122		1,304	1,304			
100102201	KISSIMMEE	FL		04/14/2023		602		(6)			(6)		596	596			
100170315	MYRTLE BEACH	SC		10/08/2024		624		(46)			(46)		578	578			
100065589	RIPON	CA		07/28/2021		1,042		(109)			(109)		933	933			
100116357	BIG BEAR LAKE	CA		07/20/2023		890		690			690		1,580	1,580			
100147692	MOORESTOWN	NJ		04/05/2024		442		(44)			(44)		398	398			
100143300	MILFORD	MA		02/16/2024		660		(49)			(49)		611	611			
100180504	JACKSONVILLE	FL		11/26/2024		435		6			6		441	441			
100151277	SELBYVILLE	DE		05/10/2024		664		(46)			(46)		618	618			
100144207	MYRTLE BEACH	SC		03/07/2024		771		(1)			(1)		771	771			
100119990	LANCASTER	MA		08/11/2023		733		(23)			(23)		711	711			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138889	CHICAGO	IL		12/21/2023		628		(48)			(48)		580	580			
100135290	VIRGINIA BEACH	VA		11/13/2023		692		37			37		728	728			
100167562	SAINT CLOUD	FL		09/19/2024		969		(84)			(84)		886	886			
100100428	KING OF PRUSSIA	PA		04/27/2023		2,502		462			462		2,964	2,964			
100151214	RALEIGH	NC		05/10/2024		737		10			10		747	747			
100175151	WALTERBORO	SC		11/05/2024		217,357		(10,460)			(10,460)		206,897	206,897			
100079680	PARK CITY	UT		04/08/2022		1,278		(36)			(36)		1,242	1,242			
100053396	CANYON COUNTRY	CA		03/23/2021		4,058		(110)			(110)		3,948	3,948			
100079914	BOCA RATON	FL		04/08/2022		1,408		(32)			(32)		1,376	1,376			
100171612	MECHANICSVILLE	VA		10/16/2024		29,666		(880)			(880)		28,786	28,786			
100145176	UNITED KINGDOM	GBR		03/12/2024		(12)		12			12						
100145115	UNITED KINGDOM	GBR		03/12/2024		(2,272)		2,369			2,369		97	97			
100137812	EDMOND	OK		12/08/2023		548		247			247		795	795			
100016519	KEY WEST	FL		04/10/2018		1,629		14			14		1,643	1,643			
100088942	RIO RICO	AZ		11/15/2022		1,825		(32)			(32)		1,793	1,793			
100148925	LOGANVILLE	GA		04/17/2024		790		114			114		904	904			
100139832	UNITED KINGDOM	GBR		12/18/2023		605							605	605			
100082180	LEXINGTON	SC		04/14/2022		905		(103)			(103)		802	802			
100181569	EVERGREEN PARK	IL		12/09/2024		433		(40)			(40)		393	393			
100065305	SEBASTIAN	FL		07/28/2021		1,247		(91)			(91)		1,156	1,156			
100129622	LELAND	NC		09/29/2023		1,006		(38)			(38)		967	967			
100170204	SAINT PAUL	MN		10/08/2024		634		(61)			(61)		573	573			
100150924	WENATCHEE	WA		05/08/2024		874		(69)			(69)		805	805			
100132279	CYPRESS	TX		10/13/2023		739		59			59		798	798			
100027001	LOS ANGELES	CA		09/26/2018		436		272			272		708	708			
100173297	MILWAUKEE	WI		10/30/2024		916		(46)			(46)		871	871			
100175261	CROSS ROADS	TX		11/05/2024		774		(29)			(29)		745	745			
100026028	GILBERT	AZ		09/20/2018		2,474		(5)			(5)		2,469	2,469			
100169769	LAWRENCEVILLE	GA		09/30/2024		713		(51)			(51)		662	662			
100176542	SAVANNAH	GA		11/15/2024		685		(48)			(48)		637	637			
100167828	EAST PROVIDENCE	RI		09/20/2024		1,512		(14)			(14)		1,498	1,498			
100113511	SUFFOLK	VA		06/29/2023		272		887			887		1,160	1,160			
100155434	LAKE MARY	FL		06/18/2024		467		(11)			(11)		456	456			
100166312	RIVERTON	UT		10/23/2024		702		(31)			(31)		670	670			
100157684	MOBILE	AL		06/28/2024		2,165		(173)			(173)		1,992	1,992			
100186417	KISSIMMEE	FL		12/30/2024		655		(34)			(34)		622	622			
100161352	CHARLOTTE	NC		07/25/2024		913		(83)			(83)		831	831			
100081008	RICHMOND	TX		03/18/2022		1,322		64			64		1,386	1,386			
100137587	TULSA	OK		12/08/2023		682		60			60		742	742			
100157986	BOISE	ID		07/09/2024		739		(18)			(18)		721	721			
100142793	STAR	ID		02/08/2024		752		(18)			(18)		734	734			
100030752	HIALEAH	FL		04/09/2019		1,150		401			401		1,551	1,551			
100172182	SOUTHBRIDGE	MA		10/17/2024		563		(78)			(78)		486	486			
100141037	FORT MYERS	FL		02/20/2024		639		(88)			(88)		551	551			
100151821	ELKHORN	NE		05/10/2024		849		89			89		938	938			
100068328	STOCKTON	CA		08/25/2021		1,381		(43)			(43)		1,338	1,338			
100135460	NORTH FORT MYERS	FL		11/13/2023		748		256			256		1,005	1,005			
100144226	DAHLONEGA	GA		03/07/2024		758		(21)			(21)		737	737			
100133670	GAINESVILLE	GA		10/23/2023		680		18			18		697	697			
100175765	GLENCOE	IL		11/12/2024		544		(49)			(49)		495	495			
100148933	KING GEORGE	VA		04/17/2024		653		(49)			(49)		604	604			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143103	ENID	OK		02/16/2024		516		(8)			(8)		508	508			
100119831	CEDARVILLE	NJ		08/08/2023		549		(54)			(54)		495	495			
100135488	CASA GRANDE	AZ		11/13/2023		705		59			59		763	763			
100079042	CLOVIS	CA		02/24/2022		1,397		(5)			(5)		1,392	1,392			
100160509	VISTA	CA		07/19/2024		3,876		(377)			(377)		3,499	3,499			
100091861	PANAMA CITY	FL		01/30/2023		1,288		(62)			(62)		1,226	1,226			
100110173	FLAGSTAFF	AZ		06/30/2023		596		16			16		612	612			
100147930	WOODBURY	MN		04/08/2024		3,538		195			195		3,732	3,732			
100134051	ABSECON	NJ		10/25/2023		615		(44)			(44)		572	572			
100179953	PALM COAST	FL		11/25/2024		751		148			148		899	899			
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		687		(34)			(34)		653	653			
100024875	MABLETON	GA		09/20/2018		1,151		425			425		1,575	1,575			
100065102	PITTSBURG	CA		07/14/2021		1,499		(95)			(95)		1,404	1,404			
100127633	SAN TAN VALLEY	AZ		09/08/2023		716		(37)			(37)		678	678			
100186559	GEORGETOWN	TX		12/30/2024		619		(52)			(52)		566	566			
100165422	BAKERSFIELD	CA		08/29/2024		659		(37)			(37)		622	622			
100136844	CAPE MAY COURT HOUSE	NJ		11/27/2023		159		(4)			(4)		155	155			
100163196	DESOTO	TX		08/13/2024		610		(83)			(83)		527	527			
100151008	FORT MYERS	FL		05/08/2024		702		9			9		711	711			
100112069	HACKETTSTOWN	NJ		06/29/2023		636		949			949		1,585	1,585			
100148572	LEANDER	TX		04/12/2024		732		(52)			(52)		681	681			
100148726	KATY	TX		04/17/2024		715		(25)			(25)		690	690			
100142541	WESLEY CHAPEL	FL		02/08/2024		636		(15)			(15)		621	621			
100179497	DENTON	TX		11/21/2024		1,532		(8)			(8)		1,524	1,524			
100162710	RUSKIN	FL		08/12/2024		626		(32)			(32)		594	594			
100162572	ORLANDO	FL		08/12/2024		613		(19)			(19)		594	594			
100143848	YORKVILLE	IL		02/29/2024		614		11			11		625	625			
100134769	PORTER	TX		10/30/2023		243		602			602		846	846			
100117336	PATERSON	NJ		07/20/2023		796		748			748		1,544	1,544			
100145694	UNITED KINGDOM	GBR		03/12/2024		(1,472)		1,572			1,572		100	100			
100129555	HENDERSON	NV		09/29/2023		796		129			129		925	925			
100162733	FAYETTEVILLE	AR		08/12/2024		637		(48)			(48)		589	589			
100161491	SAINT GEORGE	UT		07/30/2024		666		(64)			(64)		602	602			
100172326	IOWA COLONY	TX		10/21/2024		750		(48)			(48)		702	702			
100135226	CLARKSVILLE	TN		11/08/2023		1,524		(3)			(3)		1,522	1,522			
100182345	DEL VALLE	TX		12/12/2024		537		24			24		561	561			
100186690	MORAGA	CA		12/31/2024		474		(62)			(62)		412	412			
100091149	HOUSTON	TX		01/31/2023		736		40			40		777	777			
100142119	DAVENPORT	FL		02/29/2024		11,078		(540)			(540)		10,538	10,538			
100179911	FORT WORTH	TX		11/25/2024		786		92			92		878	878			
100153470	HILLCREST HEIGHTS	MD		05/30/2024		917							917	917			
100171550	HALTOM CITY	TX		10/16/2024		533		(21)			(21)		511	511			
100161036	SAINT GERMAIN	WI		07/24/2024		658		(66)			(66)		592	592			
100109650	ENGLEWOOD	FL		06/14/2023		665		(41)			(41)		624	624			
100129713	GRAND RAPIDS	MI		09/29/2023		798		(25)			(25)		773	773			
100148266	OAK RIDGE	TN		04/12/2024		737		(12)			(12)		725	725			
100137187	CEDAR SPRINGS	MI		11/28/2023		531		(43)			(43)		488	488			
100013818	CENTRAL ISLIP	NY		05/25/2017		811		27			27		838	838			
100151853	NORTH LAS VEGAS	NV		05/10/2024		628		89			89		717	717			
100127707	DAVENPORT	FL		09/08/2023		631		(67)			(67)		564	564			
100167159	BROWNSTOWN	MI		09/13/2024		620		(58)			(58)		562	562			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138753	CHARLOTTE	NC		12/21/2023		382		(58)			(58)		325	325			
100128212	ARGYLE	TX		09/18/2023		669		(31)			(31)		638	638			
100179681	VALENCIA	CA		11/21/2024		538		136			136		674	674			
100102136	ENGLEWOOD	FL		04/14/2023		651		(33)			(33)		618	618			
100171426	TWAIN HARTE	CA		10/16/2024		(7,726)		(68)			(68)	8,646	852	861	9		9
100133944	BALTIMORE	MD		10/25/2023		33		473			473		506	506			
100164824	PLANT CITY	FL		08/26/2024		30,851		(1,264)			(1,264)		29,586	29,586			
100087333	PANAMA CITY BEACH	FL		10/25/2022		2,447		327			327		2,774	2,774			
100136736	SANTA FE	NM		11/27/2023		543		(32)			(32)		512	512			
100143145	DURHAM	NC		02/16/2024		1,638		120			120		1,759	1,759			
100182102	VAIL	AZ		12/12/2024		788		189			189		977	977			
100049739	TARZANA	CA		11/20/2020		1,324		(257)			(257)		1,067	1,067			
100151158	LAWRENCEVILLE	GA		05/09/2024		497		(66)			(66)		431	431			
100142831	INDIO	CA		02/09/2024		701		(85)			(85)		616	616			
100113881	N. MIAMI	FL		06/29/2023		4,342		470			470		4,813	4,813			
100150732	MADISON	AL		05/06/2024		841		144			144		985	985			
100159647	NORTH PORT	FL		08/23/2024		680		(36)			(36)		644	644			
100161433	RALEIGH	NC		07/29/2024		644		(53)			(53)		591	591			
100170272	LOGANVILLE	GA		10/08/2024		720		(47)			(47)		673	673			
100156261	BALCH SPRINGS	TX		07/25/2024		1,918		(209)			(209)		1,708	1,708			
100025704	BREMERTON	WA		09/20/2018		1,132		76			76		1,208	1,208			
100159376	NEWBERRY	FL		07/15/2024		814		46			46		860	860			
100153960	CAPE CORAL	FL		06/05/2024		594		(49)			(49)		545	545			
100100461	HOLLYWOOD	FL		04/27/2023		1,026		15			15		1,041	1,041			
100142886	WOODSTOCK	GA		02/09/2024		765		(46)			(46)		719	719			
100174972	KERHONKSON	NY		10/31/2024		741		(84)			(84)		657	657			
100108938	WOODWAY	TX		05/31/2023		697		(137)			(137)		560	560			
100151002	SUGAR LAND	TX		05/08/2024		1,085		(14)			(14)		1,071	1,071			
100182572	MARICOPA	AZ		12/12/2024		479		(7)			(7)		473	473			
100186327	RICHMOND	VA		12/30/2024		543		(46)			(46)		497	497			
100162864	PUNTA GORDA	FL		08/12/2024		781		61			61		842	842			
100119243	ELKTON	MD		07/31/2023		738		53			53		791	791			
100144054	DURHAM	NC		03/07/2024		848		115			115		962	962			
100154079	FRESNO	CA		06/06/2024		1,081		(35)			(35)		1,045	1,045			
100166230	LEBANON	TN		09/09/2024		761		23			23		784	784			
100150874	LAS VEGAS	NV		05/08/2024		703		(37)			(37)		666	666			
100150533	BOGART	GA		05/03/2024		707		(43)			(43)		664	664			
100163878	MIAMI	FL		09/27/2024		579		(88)			(88)		490	490			
100111172	OWINGS MILLS	MD		06/29/2023		668		656			656		1,325	1,325			
100175316	SUFFOLK	VA		11/05/2024		980		(25)			(25)		955	955			
100115965	LILBURN	GA		07/20/2023		760		(31)			(31)		729	729			
100108245	DAVENPORT	FL		05/24/2023		699		(120)			(120)		579	579			
100119481	CHARLOTTE	NC		07/31/2023		889		92			92		981	981			
100108094	TAMPA	FL		05/24/2023		593		(24)			(24)		568	568			
100174607	VERONA	NJ		10/31/2024		(8,201)		(100)			(100)	8,666	366	382	16		16
100167804	BROOKS	KY		09/19/2024		1,592		(7)			(7)		1,585	1,585			
100055462	EVANS	GA		03/23/2021		1,107		(230)			(230)		877	877			
100173061	VISALIA	CA		10/25/2024		1,282		30			30		1,312	1,312			
100048976	LODI	NJ		11/20/2020		1,705		(314)			(314)		1,391	1,391			
100182198	GARFIELD	AR		12/12/2024		445		(18)			(18)		427	427			
100048322	REDLANDS	CA		11/20/2020		1,314		(281)			(281)		1,033	1,033			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161538	AUBREY	TX		07/30/2024		649		(62)			(62)		587	587			
100142597	LOGANVILLE	GA		02/08/2024		41,748		(12)			(12)		41,736	41,736			
100063299	PHILADELPHIA	PA		07/01/2021		1,521		(54)			(54)		1,468	1,468			
100071587	BROOKLYN PARK	MN		10/14/2021		2,516		(142)			(142)		2,375	2,375			
100077951	FRESNO	CA		01/13/2022		1,324		(107)			(107)		1,217	1,217			
100055460	TOWNSEND	DE		03/23/2021		885		(234)			(234)		650	650			
100103503	BASTROP	TX		05/08/2023		5,544		(162)			(162)		5,382	5,382			
100160112	SAINT GEORGE	UT		07/17/2024		666		(61)			(61)		604	604			
100090008	ASTORIA	OR		01/13/2023		439		(158)			(158)		281	281			
100147953	HADDONFIELD	NJ		04/08/2024		679		(42)			(42)		637	637			
100171822	SAN ANTONIO	TX		10/17/2024		586		(49)			(49)		537	537			
100185384	HUTTO	TX		12/20/2024		770		84			84		853	853			
100011176	EL CAJON	CA		12/23/2016		1,658		(18)			(18)		1,640	1,640			
100156118	LAS VEGAS	NV		06/18/2024		644		(16)			(16)		628	628			
100172864	MODESTO	CA		10/25/2024		589		(71)			(71)		518	518			
100110594	SURPRISE	AZ		06/30/2023		2,726		83			83		2,809	2,809			
100151546	HENDERSON	NV		05/10/2024		857		153			153		1,010	1,010			
100159901	MIAMI	FL		08/16/2024		682		(66)			(66)		615	615			
100129453	MURFREESBORO	TN		09/29/2023		730		(28)			(28)		702	702			
100182291	MCKINNEY	TX		12/12/2024		501		82			82		583	583			
100084842	PANAMA CITY BEACH	FL		08/02/2022		984		(124)			(124)		860	860			
100166058	KANSAS CITY	MO		09/09/2024		752		(50)			(50)		702	702			
100119524	GEORGETOWN	TX		07/28/2023		662		124			124		786	786			
100166233	HALTOM CITY	TX		09/09/2024		761		84			84		845	845			
100062343	STOCKBRIDGE	GA		07/01/2021		5,181		(15)			(15)		5,166	5,166			
100134433	PORT SAINT LUCIE	FL		10/30/2023		551		(37)			(37)		514	514			
100136174	BAKERSFIELD	CA		12/18/2023		410		(10)			(10)		399	399			
100115677	FOUNTAIN	CO		07/20/2023		672		(24)			(24)		648	648			
100146907	MURFREESBORO	TN		03/26/2024		864		(51)			(51)		813	813			
100013475	LAKE ELSINORE	CA		05/25/2017		749		287			287		1,036	1,036			
100148870	GULF SHORES	AL		04/17/2024		1,122		102			102		1,224	1,224			
100153932	CYPRESS	TX		06/05/2024		640		(56)			(56)		585	585			
100115438	FORT LAUDERDALE	FL		07/17/2023		702		45			45		747	747			
100116894	LA CRESCENTA	CA		07/20/2023		831		139			139		970	970			
100168573	VENICE	FL		09/25/2024		(7,949)		(74)			(74)	8,674	651	575	(76)		(76)
100135129	MAUREPAS	LA		11/01/2023		640		22			22		662	662			
100108055	MESA	AZ		05/25/2023		1,001		148			148		1,149	1,149			
100119201	HATTERAS	NC		07/31/2023		714		3			3		716	716			
100149413	MEBANE	NC		04/24/2024		1,885		(84)			(84)		1,800	1,800			
100145342	UNITED KINGDOM	GBR		03/12/2024		106		(32)			(32)		74	74			
100171199	WEST MELBOURNE	FL		11/22/2024		642		(89)			(89)		554	554			
100159436	KYLE	TX		07/15/2024		786		27			27		813	813			
100119147	PORT SAINT LUCIE	FL		07/31/2023		434		16			16		450	450			
100120976	OCALA	FL		08/30/2023		1,107		158			158		1,265	1,265			
100029450	KENT	WA		10/26/2018		1,005		85			85		1,090	1,090			
100162057	PLEASANT GROVE	UT		07/31/2024		36		(36)			(36)						
100162614	WOODBURY	MN		08/12/2024		637		(51)			(51)		586	586			
100110186	TUCSON	AZ		06/30/2023		694		(33)			(33)		661	661			
100110187	TUCSON	AZ		06/30/2023		694		(33)			(33)		661	661			
100110188	TUCSON	AZ		06/30/2023		694		(33)			(33)		661	661			
100110190	TUCSON	AZ		06/30/2023		694		(33)			(33)		661	661			

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100031507	SACRAMENTO	CA		03/29/2019		2,597		326			326		2,923	2,923			
100065263	SANDY HOOK	CT		07/28/2021		1,315		(108)			(108)		1,207	1,207			
100013376	FREEPORT	NY		05/25/2017		(7,831)		338			338	8,667	1,174	1,105	(69)		(69)
100150194	ELK GROVE	CA		04/30/2024		2,238		(16)			(16)		2,221	2,221			
100156839	HACKETTSTOWN	NJ		06/27/2024		(388)		966			966		578	578			
100030857	SOUTH OZONE PARK	NY		04/09/2019		677		420			420		1,097	1,097			
100168405	AUBURN	GA		09/25/2024		808		(21)			(21)		786	786			
100116116	CYPRESS	CA		07/20/2023		972		729			729		1,700	1,700			
100110768	DEARBORN	MI		08/11/2023		642		(92)			(92)		550	550			
100164940	WOODBURY	NY		08/28/2024		544		(40)			(40)		505	505			
100146878	ROYAL OAK	MI		03/26/2024		632		(13)			(13)		619	619			
100099640	CHANDLER	AZ		04/06/2023		279		(9)			(9)		269	269			
100171374	WATERLOO	IA		10/16/2024		640		(74)			(74)		567	567			
100135342	ADDISON	PA		11/13/2023		831		33			33		863	863			
100012670	MORENO VALLEY	CA		05/25/2017		681		214			214		895	895			
100149118	POST FALLS	ID		04/22/2024		407		(100)			(100)		307	307			
100152454	GAINESVILLE	FL		05/17/2024		673		(8)			(8)		666	666			
100180341	BILLINGS	MT		11/25/2024		689		(33)			(33)		656	656			
100107794	LONGS	SC		05/19/2023		914		268			268		1,182	1,182			
100133760	NEW ORLEANS	LA		10/23/2023		661		(12)			(12)		649	649			
100140386	CONCORD	NC		01/18/2024		609		(57)			(57)		553	553			
100101522	NEW CARLISLE	OH		04/26/2023		21,517		734			734		22,251	22,251			
100158327	UNITED KINGDOM	GBR		07/09/2024		(3,829)		3,829			3,829						
100102065	HIGHLAND	CA		04/14/2023		929		9			9		938	938			
100158145	NEWARK	DE		07/09/2024		607		(60)			(60)		547	547			
100135188	STONE MOUNTAIN	GA		11/07/2023		508		(6)			(6)		502	502			
100065651	ANCHORAGE	AK		07/28/2021		1,487		(83)			(83)		1,404	1,404			
100011777	SAUGUS	MA		03/08/2017		823		448			448		1,271	1,271			
100167666	CONCORD	NC		09/19/2024		880		(100)			(100)		780	780			
100162548	DURHAM	NC		08/12/2024		776		(32)			(32)		743	743			
100178337	SHELTON	WA		11/19/2024		697		(34)			(34)		662	662			
100140429	RALEIGH	NC		01/18/2024		688		(43)			(43)		645	645			
100141050	CALABASAS	CA		02/20/2024		642		(54)			(54)		587	587			
100185002	STILLWATER	OK		12/19/2024		236		(40)			(40)		196	196			
100155082	OCEANSIDE	CA		07/19/2024		475		258			258		733	733			
100135702	LIBERTY HILL	TX		11/10/2023		631		163			163		794	794			
100150977	ST CHARLES	ID		05/08/2024		26,328		(477)			(477)		25,852	25,852			
100140167	PORTLAND	OR		01/09/2024		629		(56)			(56)		573	573			
100186474	LEHI	UT		12/30/2024		451		(5)			(5)		447	447			
100185135	LOS ANGELES	CA		12/20/2024		604		(76)			(76)		529	529			
100137546	WEST PALM BEACH	FL		12/08/2023		2,887		(64)			(64)		2,823	2,823			
100078900	LAS VEGAS	NV		02/24/2022		1,474		(12)			(12)		1,462	1,462			
100091108	FRAZIER PARK	CA		01/31/2023		575		(22)			(22)		552	552			
100121016	KISSIMMEE	FL		08/30/2023		802		30			30		833	833			
100186257	FLAGLER BEACH	FL		12/27/2024		262		(30)			(30)		232	232			
100142694	CAPE CORAL	FL		02/08/2024		806		12			12		818	818			
100186614	MCKINNEY	TX		12/30/2024		501		81			81		582	582			
100013666	ROMOLAND	CA		05/25/2017		1,244		135			135		1,379	1,379			
100150974	MONT CLARE	PA		05/08/2024		656		(23)			(23)		633	633			
100109298	MCKINNEY	TX		06/12/2023		836		(8)			(8)		828	828			
100171717	KANNAPOLIS	NC		10/17/2024		589		(1)			(1)		589	589			

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100168103	MCKINNEY	TX		09/20/2024		215		11			11		226	226			
100171420	HONOLULU	HI		10/16/2024		21,051		(620)			(620)		20,430	20,430			
100057835	OCEANSIDE	CA		06/30/2021		1,516		(111)			(111)		1,405	1,405			
100159986	MIRAMAR	FL		08/16/2024		614		(79)			(79)		535	535			
100153334	KATY	TX		05/30/2024		720		57			57		777	777			
100115638	KATY	TX		07/19/2023		1,148		(89)			(89)		1,059	1,059			
100186566	COLUMBUS	OH		12/30/2024		553		(18)			(18)		535	535			
100110495	PITTSBURGH	PA		06/30/2023		795		(1)			(1)		793	793			
100143282	ORMOND BEACH	FL		02/16/2024		714		(42)			(42)		672	672			
100160030	TOMS RIVER	NJ		07/17/2024		627		(31)			(31)		596	596			
100049729	PLAINFIELD	NJ		11/20/2020		901		(179)			(179)		721	721			
100135479	NORTH LAS VEGAS	NV		11/13/2023		814		220			220		1,034	1,034			
100181590	MONTICELLO	NY		12/09/2024		(22)		495			495		473	473			
100182400	BRAZORIA	TX		12/12/2024		443		(47)			(47)		397	397			
100154139	COLLEGE STATION	TX		07/11/2024		16		(16)			(16)						
100135560	CORPUS CHRISTI	TX		11/13/2023		961		(4)			(4)		957	957			
100160891	SUQUAMISH	WA		07/24/2024		650		(56)			(56)		594	594			
100133560	MANOR	TX		10/23/2023		707		25			25		732	732			
100077936	SAN DIEGO	CA		01/10/2022		1,320		(71)			(71)		1,249	1,249			
100133507	SAN ANTONIO	TX		10/19/2023		36		(36)			(36)						
100165253	WEST HAVEN	UT		08/29/2024		523		(112)			(112)		411	411			
100178289	NEW ORLEANS	LA		11/19/2024		600		(69)			(69)		531	531			
100141609	AURORA	IL		01/30/2024		143		(6)			(6)		137	137			
100180466	KISSIMMEE	FL		11/26/2024		(7,992)		(86)			(86)	8,645	567	572	5		5
100167092	ORANGE PARK	FL		09/13/2024		598		(77)			(77)		521	521			
100186480	LAKE PLACID	FL		12/30/2024		443		(36)			(36)		407	407			
100054893	PORTLAND	OR		03/23/2021		918		(192)			(192)		726	726			
100148375	FAYETTEVILLE	AR		04/12/2024		764		(4)			(4)		760	760			
100167780	PENNSAUKEN	NJ		09/19/2024		593		(48)			(48)		545	545			
100146951	BENSON	NC		03/26/2024		673		(36)			(36)		637	637			
100170021	CAVE CREEK	AZ		11/08/2024		737		(65)			(65)		673	673			
100115065	PRINCETON	TX		07/14/2023		1,581		22			22		1,603	1,603			
100176120	HOUSTON	TX		12/20/2024		187		(35)			(35)		152	152			
100110448	DENTON	TX		06/30/2023		952		200			200		1,153	1,153			
100055863	SILVER SPRING	MD		03/26/2021		1,715		(118)			(118)		1,597	1,597			
100151061	TUCSON	AZ		05/08/2024		812		101			101		913	913			
100079684	PARK CITY	UT		04/08/2022		1,164		(156)			(156)		1,009	1,009			
100144631	FARMERSVILLE	TX		03/13/2024		521		(19)			(19)		502	502			
100132488	SAINT PETERSBURG	FL		11/03/2023		766		35			35		800	800			
100176054	KISSIMMEE	FL		12/20/2024		733		(77)			(77)		655	655			
100176564	NORTH LAS VEGAS	NV		11/15/2024		708		103			103		811	811			
100139513	WOOD DALE	IL		12/28/2023		14,186		(175)			(175)		14,012	14,012			
100088376	MIAMI	FL		01/06/2023		523		19			19		542	542			
100147024	BRADENTON	FL		03/27/2024		6,834		(179)			(179)		6,656	6,656			
100168897	UNITED KINGDOM	GBR		09/26/2024		67							67	67			
100172999	MISSOULA	MT		10/25/2024		958		(61)			(61)		898	898			
100119190	LAS VEGAS	NV		07/31/2023		846		124			124		969	969			
100090162	ENGLEWOOD	FL		01/13/2023		649		(10)			(10)		639	639			
100154208	LOS GATOS	CA		07/11/2024		6		(6)			(6)						
100172596	PHOENIX	AZ		10/23/2024		1,016		118			118		1,134	1,134			
100110649	ROUND ROCK	TX		06/30/2023		735		(24)			(24)		711	711			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164367	VISALIA	CA		08/21/2024		793		39			39		832	832			
100091098	LAKE HAVASU CITY	AZ		01/31/2023		34		(34)			(34)						
100077669	COLORADO SPRINGS	CO		01/03/2022		1,606		(56)			(56)		1,549	1,549			
100084802	MAGNA	UT		08/02/2022		1,782		(85)			(85)		1,697	1,697			
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		664		(14)			(14)		649	649			
100142702	FORT WORTH	TX		02/08/2024		778		(3)			(3)		775	775			
100115820	HOUSTON	TX		07/20/2023		687		(49)			(49)		639	639			
100151811	CHICAGO	IL		05/10/2024		685		(50)			(50)		635	635			
100182643	SEATTLE	WA		12/12/2024		(8,113)		(7)			(7)	8,638	517	468	(50)		(50)
100075905	CALEXICO	CA		01/07/2022		2,153		(129)			(129)		2,023	2,023			
100134579	DUBLIN	OH		10/30/2023		429		(42)			(42)		386	386			
100186352	RICHMOND	VA		12/30/2024		851		(57)			(57)		795	795			
100135403	ESTERO	FL		11/13/2023		632		29			29		661	661			
100172492	NOTTINGHAM	MD		10/23/2024		636		(70)			(70)		567	567			
100135555	CEDAR PARK	TX		11/13/2023		1,212		(9)			(9)		1,203	1,203			
100143607	BLOOMINGBURG	NY		02/21/2024		619		(46)			(46)		574	574			
100061444	HIGHLAND	CA		06/01/2021		1,656		17			17		1,672	1,672			
100176227	LITTLETON	CO		12/20/2024		1		(1)			(1)						
100128402	GALVESTON	TX		09/15/2023		637		(68)			(68)		570	570			
100026546	PERRIS	CA		09/26/2018		2,069		609			609		2,678	2,678			
100067432	BELLFLOWER	CA		09/23/2021		1,011		(88)			(88)		923	923			
100152644	MONCKS CORNER	SC		05/17/2024		617		(5)			(5)		611	611			
100119382	CAPE CORAL	FL		07/31/2023		666		(7)			(7)		659	659			
100091429	HOUSTON	TX		02/22/2023		614		35			35		648	648			
100144046	MONROE	NC		03/07/2024		694		5			5		699	699			
100171536	CORPUS CHRISTI	TX		10/16/2024		2,323		(41)			(41)		2,282	2,282			
100118761	MULBERRY	FL		07/25/2023		739		(39)			(39)		700	700			
100146593	KYLE	TX		03/20/2024		65,385		(863)			(863)		64,522	64,522			
100173202	SAN ANTONIO	TX		10/30/2024		2,746		(129)			(129)		2,617	2,617			
100116626	PEMBROKE PINES	FL		07/20/2023		931		978			978		1,909	1,909			
100129773	SLATINGTON	PA		09/27/2023		683		(33)			(33)		650	650			
100136473	LAKEVILLE	MN		11/20/2023		1,829		350			350		2,179	2,179			
100142473	LAS VEGAS	NV		03/08/2024		705		(37)			(37)		668	668			
100171615	OCEAN SHORES	WA		10/16/2024		(7,820)		(63)			(63)	8,581	698	674	(23)		(23)
100159455	VANCOUVER	WA		07/15/2024		3,803		(38)			(38)		3,765	3,765			
100144121	GARFIELD	AR		03/07/2024		718		(58)			(58)		660	660			
100147394	HALLANDALE	FL		05/08/2024		673		(50)			(50)		623	623			
100150636	EAST WENATCHEE	WA		05/03/2024		502		43			43		545	545			
100174975	PARRISH	FL		10/31/2024		35,190		(1,459)			(1,459)		33,732	33,732			
100163928	SEGUIN	TX		10/04/2024		711		(45)			(45)		666	666			
100081462	BUDA	TX		03/18/2022		1,414		132			132		1,546	1,546			
100134481	KENNER	LA		10/30/2023		645		2			2		647	647			
100136170	SIMPSONVILLE	SC		12/18/2023		533		(35)			(35)		499	499			
100144062	AMHERST	NY		03/07/2024		606							606	606			
100144866	UNITED KINGDOM	GBR		03/12/2024		57		(31)			(31)		26	26			
100140510	HUTTO	TX		01/19/2024		166,821		(4,848)			(4,848)		161,973	161,973			
100164477	ANTIOCH	TN		08/21/2024		659		(48)			(48)		611	611			
100168042	WENDELL	NC		09/20/2024		171		26			26		196	196			
100168758	LAGUNA WOODS	CA		09/26/2024		629		(17)			(17)		612	612			
100031148	FOLSOM	CA		03/29/2019		1,038		347			347		1,385	1,385			
100169123	PARKER	AZ		09/27/2024		602		(73)			(73)		528	528			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158742	DURHAM	NC		07/10/2024		34,508		406			406		34,913	34,913			
100128410	SEBASTIAN	FL		09/15/2023		570		(111)			(111)		459	459			
100129346	PRINCETON	TX		09/25/2023		21,894		17			17		21,911	21,911			
100115031	PORT ARANSAS	TX		07/14/2023		779		10			10		789	789			
100163311	KENNER	LA		08/13/2024		544		(31)			(31)		513	513			
100026563	CLOVIS	CA		09/26/2018		958		(9)			(9)		949	949			
100117707	ROSEMEAD	CA		07/20/2023		17,480		1,667			1,667		19,147	19,147			
100133751	PORT SAINT LUCIE	FL		10/23/2023		757		141			141		898	898			
100026968	LOXAHATCHEE	FL		09/26/2018		1,740		167			167		1,906	1,906			
100131800	IRVING	TX		10/06/2023		819		(70)			(70)		750	750			
100170388	LINESVILLE	PA		10/08/2024		855		(38)			(38)		817	817			
100064251	OCEAN	NJ		07/01/2021		1,404		222			222		1,626	1,626			
100170095	KYLE	TX		10/08/2024		1,115		(92)			(92)		1,023	1,023			
100151150	LANCASTER	TX		05/09/2024		641		(94)			(94)		547	547			
100101927	BEAR LAKE	MI		04/14/2023		642		(49)			(49)		592	592			
100165362	OCALA	FL		08/29/2024		501		(79)			(79)		422	422			
100158052	KATY	TX		07/09/2024		638		(28)			(28)		611	611			
100155374	CYPRESS	TX		06/18/2024		466		(51)			(51)		415	415			
100066944	SAN BERNARDINO	CA		08/02/2021		1,387		7			7		1,394	1,394			
100167639	MYRTLE BEACH	SC		09/19/2024		2,838		20			20		2,859	2,859			
100011713	WANTAGH	NY		03/08/2017		493		757			757		1,250	1,250			
100154540	SACRAMENTO	CA		06/14/2024		697		(28)			(28)		669	669			
100065147	COLUMBUS	OH		07/14/2021		3,009		(142)			(142)		2,867	2,867			
100179948	OCALA	FL		11/25/2024		730		120			120		851	851			
100119383	MELISSA	TX		07/31/2023		757							757	757			
100180326	SPRING HILL	TN		11/25/2024		792		20			20		812	812			
100012615	SHIRLEY	NY		05/25/2017		768		445			445		1,213	1,213			
100099866	STOCKTON	CA		03/28/2023		806		(47)			(47)		759	759			
100156120	STATEN ISLAND	NY		06/18/2024		624		(110)			(110)		514	514			
100167655	GALLATIN	TN		09/19/2024		677		(88)			(88)		589	589			
100182116	CHARLOTTE	NC		12/12/2024		17,385		(215)			(215)		17,171	17,171			
100171567	BUDA	TX		10/16/2024		733		(54)			(54)		680	680			
100081097	CYPRESS	CA		03/18/2022		1,407		56			56		1,463	1,463			
100180364	BROOKSHIRE	TX		11/25/2024		1,625							1,624	1,624			
100030766	POM FRET	MD		04/09/2019		(5,721)		192			192	8,661	3,132	3,155	23		23
100110163	WILMINGTON	NC		06/30/2023		961		(7)			(7)		954	954			
100169791	GAINESVILLE	GA		09/30/2024		456		(53)			(53)		403	403			
100149319	PORT SAINT LUCIE	FL		04/24/2024		652		(57)			(57)		595	595			
100137663	SAINT LOUIS	MO		12/08/2023		588		(37)			(37)		552	552			
100144169	ALBUQUERQUE	NM		03/07/2024		644		(33)			(33)		611	611			
100065590	LEHI	UT		07/28/2021		1,513		(87)			(87)		1,426	1,426			
100012817	LOS ANGELES	CA		05/25/2017		1,117		(15)			(15)		1,102	1,102			
100138834	GRAND RAPIDS	MI		12/21/2023		690		(27)			(27)		662	662			
100179633	SAINT LOUIS	MO		11/21/2024		633		(52)			(52)		582	582			
100150515	GAINESVILLE	GA		05/03/2024		1,720		85			85		1,805	1,805			
100132118	DAVENPORT	FL		10/13/2023		459		(13)			(13)		446	446			
100102077	STOCKTON	CA		04/14/2023		580		(39)			(39)		540	540			
100144462	MCKINNEY	TX		04/26/2024		528		(117)			(117)		411	411			
100168409	ZELLWOOD	FL		09/25/2024		811		8			8		819	819			
100064289	ORLANDO	FL		07/01/2021		141		(141)			(141)						
100152633	BALA CYNWYD	PA		05/17/2024		1,582		(44)			(44)		1,538	1,538			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119168	KATY	TX		07/31/2023		816		106			106		922	922			
100172131	NASHVILLE	TN		10/17/2024		632		(71)			(71)		561	561			
100120542	CHICAGO	IL		08/18/2023		543		(53)			(53)		490	490			
100129785	DULUTH	GA		09/27/2023		691		(24)			(24)		667	667			
100150847	CASTLE HAYNE	NC		05/08/2024		711		(27)			(27)		684	684			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		882		93			93		975	975			
100103013	BRIDGEPORT	CT		06/22/2023		633		(114)			(114)		519	519			
100155912	KATY	TX		06/17/2024		707		(29)			(29)		678	678			
100076841	TREASURE ISLAND	FL		12/27/2021		1,395		(86)			(86)		1,309	1,309			
100179450	HALTOM CITY	TX		11/21/2024		775		41			41		816	816			
100158855	PUNTA GORDA	FL		07/12/2024		665		(52)			(52)		613	613			
100103372	STEPHENVILLE	TX		06/16/2023		702		(65)			(65)		637	637			
100145173	UNITED KINGDOM	GBR		03/12/2024		32		(32)			(32)						
100154848	MARYVILLE	TN		07/19/2024		721		(59)			(59)		662	662			
100067846	FT LAUDERDALE	FL		09/23/2021		1,367		(129)			(129)		1,238	1,238			
100147742	PITTSBURGH	PA		04/08/2024		1,835		(48)			(48)		1,787	1,787			
100107808	PALM BAY	FL		05/19/2023		1,466		98			98		1,563	1,563			
100128206	SUWANEE	GA		09/18/2023		720		9			9		728	728			
100119420	SAINT GEORGE	UT		07/31/2023		1,442		21			21		1,463	1,463			
100167842	KISSIMMEE	FL		09/20/2024		707		49			49		756	756			
100047142	LAKE WORTH	FL		11/20/2020		1,765		(134)			(134)		1,631	1,631			
100012629	FONTANA	CA		05/25/2017		1,454		(23)			(23)		1,431	1,431			
100025427	QUARTZ HILL	CA		09/20/2018		844		237			237		1,081	1,081			
100171543	MYRTLE BEACH	SC		10/16/2024		888		(40)			(40)		848	848			
100060128	FORT COLLINS	CO		06/25/2021		1,589		(87)			(87)		1,502	1,439		(63)	(63)
100114936	HOUSTON	TX		07/13/2023		653		(42)			(42)		612	612			
100076663	JACKSONVILLE	FL		12/16/2021		1,346		(102)			(102)		1,244	1,244			
100165613	SUGAR LAND	TX		10/04/2024		646		(66)			(66)		581	581			
100150690	KAPOLEI	HI		05/06/2024		(6,911)		(74)			(74)	8,610	1,625	1,555	(70)		(70)
100110545	WESLEY CHAPEL	FL		06/30/2023		778		(4)			(4)		774	774			
100044630	AVON	CT		11/19/2020		1,531		(135)			(135)		1,397	1,397			
100119471	LOGANVILLE	GA		07/31/2023		936		73			73		1,010	1,010			
100159460	ATHENS	GA		07/15/2024		628		(41)			(41)		586	586			
100142596	PHILADELPHIA	PA		02/08/2024		408		(27)			(27)		381	381			
100182570	ANNA	TX		12/12/2024		74,443		1,083			1,083		75,527	75,527			
100159355	BLOOMINGDALE	GA		07/15/2024		782		27			27		809	809			
100152401	KATY	TX		05/17/2024		778		4			4		782	782			
100140275	LINCOLN	NE		01/18/2024		606		(55)			(55)		551	551			
100156536	KENNESAW	GA		06/24/2024		676		(15)			(15)		660	660			
100140262	CONYERS	GA		01/18/2024		724		(35)			(35)		688	688			
100158337	UNITED KINGDOM	GBR		07/09/2024		(3,597)		3,597			3,597						
100175075	HAMPTON	GA		11/05/2024		576		(32)			(32)		544	544			
100110124	PLAYAS DE ROSARITO	MEX		06/27/2023		698							698	698			
100053795	MATTAPONI	VA		03/23/2021		(1,721)		2,020			2,020		299	299			
100135143	MARATHON	FL		11/03/2023		576		(65)			(65)		512	512			
100159850	HIALEAH	FL		08/16/2024		652		(80)			(80)		572	572			
100065335	COVINGTON	WA		07/28/2021		1,561		(120)			(120)		1,442	1,442			
100101971	DELRAY BEACH	FL		04/14/2023		577		(90)			(90)		487	487			
100116649	ORLANDO	FL		07/20/2023		862		925			925		1,787	1,787			
100044610	NATIONAL CITY	CA		11/19/2020		6,051		116			116		6,167	6,167			
100175944	LAVON	TX		11/14/2024		516		(47)			(47)		470	470			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136912	ANNA	TX		11/27/2023		607		26			26		633	633			
100171213	HYATTSVILLE	MD		10/16/2024		541		(75)			(75)		466	466			
100116119	HERRIMAN	UT		07/20/2023		927		338			338		1,266	1,266			
100182343	SAINT LOUIS	MO		12/12/2024		414		(31)			(31)		382	382			
100173339	GUYTON	GA		10/30/2024		742		(50)			(50)		692	692			
100129443	ROTONDA WEST	FL		09/29/2023		742		(42)			(42)		700	700			
100025408	OAKLEY	CA		09/20/2018		738		67			67		805	805			
100145693	UNITED KINGDOM	GBR		03/12/2024		(2,277)		2,324			2,324		48	48			
100061162	GLENDALE	AZ		06/01/2021		1,762		19			19		1,780	1,780			
100090971	OCEAN ISLE BEACH	NC		01/31/2023		789		(58)			(58)		731	731			
100117206	SAVANNAH	GA		07/20/2023		739		53			53		793	793			
100161935	LOUISVILLE	KY		07/31/2024		615		(36)			(36)		579	579			
100167638	NOKOMIS	FL		09/19/2024		26,557		(609)			(609)		25,948	25,948			
100168204	JENSEN BEACH	FL		09/20/2024		216		10			10		226	226			
100171666	HOCKLEY	TX		10/16/2024		630		(64)			(64)		567	567			
100115583	VENICE	FL		07/19/2023		20,803		(451)			(451)		20,351	20,351			
100078733	LAKE ELSINORE	CA		02/25/2022		1,623		(177)			(177)		1,446	1,446			
100129416	TOMBALL	TX		09/29/2023		457		(36)			(36)		422	422			
100169833	WESTERLY	RI		09/30/2024		389		5			5		394	394			
100148045	RALEIGH	NC		04/10/2024		693		(2)			(2)		691	691			
100055620	AVENEL	NJ		03/23/2021		982		(185)			(185)		797	797			
100117164	SACRAMENTO	CA		07/20/2023		903		119			119		1,022	1,022			
100180481	MCKINNEY	TX		11/26/2024		734		(63)			(63)		670	670			
100076067	CINCINNATI	OH		01/07/2022		1,326		(101)			(101)		1,225	1,225			
100144221	CLAYTON	NC		03/07/2024		652		(52)			(52)		600	600			
100144782	UNITED KINGDOM	GBR		03/12/2024		63		(63)			(63)						
100151657	FORT WORTH	TX		05/10/2024		706		46			46		752	752			
100101679	CHULA VISTA	CA		04/26/2023		696		(27)			(27)		668	668			
100100905	COALINGA	CA		04/28/2023		490		89			89		579	579			
100153836	JASPER	GA		07/10/2024		511		(105)			(105)		406	406			
100158426	HOUSTON	TX		07/10/2024		770		(90)			(90)		679	679			
100172595	LEWIS CENTER	OH		10/23/2024		751		(63)			(63)		687	687			
100142584	GOOCHLAND	VA		02/08/2024		628		(47)			(47)		581	581			
100081272	EL SOBRANTE	CA		03/18/2022		1,489		82			82		1,571	1,571			
100152688	CLEARWATER	FL		05/17/2024		613		(3)			(3)		610	610			
100145203	UNITED KINGDOM	GBR		03/12/2024		75		(63)			(63)		13	13			
100138905	FORT LAUDERDALE	FL		12/21/2023		2,280		(83)			(83)		2,197	2,197			
100180045	SCOTTSDALE	AZ		11/25/2024		3,613		(51)			(51)		3,562	3,562			
100146924	LIBERTY TWSP	OH		03/26/2024		664		(43)			(43)		621	621			
100076696	POMPANO BEACH	FL		12/30/2021		1,281		(237)			(237)		1,044	1,044			
100101540	KATY	TX		04/26/2023		840		56			56		896	896			
100153437	CAMPBELL HALL	NY		05/30/2024		725		(44)			(44)		681	600		(81)	(81)
100149355	WILMINGTON	NC		04/24/2024		727		(30)			(30)		697	697			
100151615	BIRMINGHAM	AL		05/10/2024		635		(41)			(41)		594	594			
100180667	MICHIGAN CITY	IN		11/26/2024		946		(80)			(80)		866	866			
100153903	HIRAM	GA		06/05/2024		553		(105)			(105)		448	448			
100174645	BOWLING GREEN	VA		10/31/2024		916		(87)			(87)		829	829			
100171930	LAVON	TX		10/17/2024		1,903		(46)			(46)		1,857	1,857			
100147272	ALBUQUERQUE	NM		03/28/2024		971		(9)			(9)		962	962			
100077820	HUNTINGTON BEACH	CA		01/14/2022		1,444		(93)			(93)		1,350	1,350			
100013511	RIXEYVILLE	VA		05/25/2017		1,048		170			170		1,218	1,218			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055094	PLAINFIELD	NJ		03/23/2021		(1)		122			122		121	121			
100147838	RINCON	GA		04/08/2024		1,317		(48)			(48)		1,269	1,269			
100182362	MAGNOLIA	TX		12/12/2024		1,346		(67)			(67)		1,279	1,279			
100167563	FARMERSVILLE	TX		09/19/2024		730		(162)			(162)		568	568			
100119694	HARTFORD	CT		08/08/2023		647		(53)			(53)		594	594			
100099916	VIDOR	TX		03/28/2023		502		(88)			(88)		414	414			
100144793	UNITED KINGDOM	GBR		03/12/2024		61		(61)			(61)						
100172130	LA VERKIN	UT		10/17/2024		894		(58)			(58)		836	836			
100159831	ATLANTA	GA		07/17/2024		690		(45)			(45)		645	645			
100162700	PENDERGRASS	GA		08/12/2024		878		14			14		893	893			
100115232	HAVERSTRAW	NY		07/17/2023		646		(30)			(30)		616	616			
100169042	VOLCANO	HI		09/27/2024		1,176		(31)			(31)		1,145	1,145			
100071702	MOLALLA	OR		10/14/2021		1,915		(114)			(114)		1,800	1,800			
100171372	NEWARK	DE		10/16/2024		654		(57)			(57)		596	596			
100130320	AKRON	OH		09/28/2023		7,388		(240)			(240)		7,148	7,148			
100176178	LOCUST GROVE	GA		12/20/2024		464		(92)			(92)		372	372			
100168065	CONCORD	NC		09/20/2024		229		5			5		234	234			
100078874	MERIDIAN	ID		02/24/2022		1,493		(12)			(12)		1,480	1,480			
100116291	SIMI VALLEY	CA		07/20/2023		987		1,132			1,132		2,119	2,119			
100175951	ANGIER	NC		11/14/2024		754		26			26		780	780			
100180041	KISSIMMEE	FL		11/25/2024		618		(53)			(53)		565	565			
100158443	PHOENIX	AZ		07/10/2024		780		(79)			(79)		701	701			
100172604	LEHI	UT		10/23/2024		625		(42)			(42)		583	583			
100136899	MYRTLE BEACH	SC		11/27/2023		564		123			123		686	686			
100171848	CYPRESS	TX		10/17/2024		709		(61)			(61)		648	648			
100172359	SALEM	OR		10/23/2024		623		(39)			(39)		584	584			
100160146	KNOXVILLE	TN		07/17/2024		648		(46)			(46)		602	602			
100118962	PANAMA CITY BEACH	FL		07/27/2023		717		(102)			(102)		614	614			
100168404	XENIA	OH		09/25/2024		1,060		(10)			(10)		1,050	1,050			
100161563	UNITED KINGDOM	GBR		07/29/2024		55							55	55			
100013034	PITTSBURG	CA		05/25/2017		1,152		336			336		1,488	1,488			
100136508	PRINCETON	TX		11/20/2023		677		136			136		813	813			
100066923	YUCCA VALLEY	CA		08/02/2021		2,181		(4)			(4)		2,178	2,178			
100137573	ROUND ROCK	TX		12/08/2023		655		(16)			(16)		639	639			
100127538	WINDSOR MILL	MD		09/08/2023		683		(37)			(37)		646	646			
100160430	LAS VEGAS	NV		07/19/2024		642		(91)			(91)		551	551			
100181226	BAKERSFIELD	CA		12/06/2024		412		(73)			(73)		339	339			
100148320	CONROE	TX		04/12/2024		760		(30)			(30)		730	730			
100048960	CATHEDRAL CITY	CA		11/20/2020		1,822		(144)			(144)		1,678	1,678			
100142528	PHOENIXVILLE	PA		02/08/2024		670		(29)			(29)		641	641			
100133347	WESTON	FL		11/21/2023		654		22			22		676	676			
100172437	KYLE	TX		10/23/2024		727		(47)			(47)		680	680			
100156600	DURHAM	NC		06/24/2024		698		(8)			(8)		689	689			
100166156	WOODBURY	MN		09/09/2024		3,866		(85)			(85)		3,781	3,781			
100133059	AMHERST	NY		11/29/2023		580		3			3		584	584			
100048662	BOWIE	MD		11/20/2020		2,674		(284)			(284)		2,390	2,390			
100136481	NEWBERRY	FL		11/20/2023		625		12			12		637	637			
100084710	VALLEJO	CA		08/02/2022		(8,413)		(36)			(36)	8,617	168	129	(38)		(38)
100079163	BLOOMINGBURG	NY		02/24/2022		1,423		21			21		1,444	1,444			
100120434	MONTGOMERY	TX		08/18/2023		455		(72)			(72)		383	383			
100148595	FRISCO	TX		04/12/2024		669		(78)			(78)		590	590			

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100148041	LANCASTER	PA		04/10/2024		762		(28)			(28)		734	734			
100140105	CONROE	TX		01/09/2024		778		80			80		858	858			
100143778	PHOENIX	AZ		02/27/2024		367		(25)			(25)		341	341			
100148883	MONROE	NC		04/17/2024		625		(38)			(38)		587	587			
100083888	RICHMOND	CA		07/12/2022		1,023		(93)			(93)		930	930			
100110241	ARDEN	NC		06/30/2023		1,223		35			35		1,259	1,259			
100044311	BROOKLYN	NY		08/04/2020		4,774		194			194		4,968	4,968			
100115788	PAYSON	AZ		07/20/2023		802							803	803			
100148862	CARMEL	IN		04/17/2024		665		(31)			(31)		634	634			
100148360	FORT WORTH	TX		04/12/2024		836		55			55		891	891			
100099795	LAS VEGAS	NV		02/28/2023		676		(57)			(57)		619	619			
100100813	GLEN BURNIE	MD		04/28/2023		1,179		59			59		1,239	1,239			
100047748	EAST NORTHPORT	NY		11/20/2020		1,264		(264)			(264)		1,001	1,001			
100120650	PARRISH	FL		08/24/2023		684		(40)			(40)		645	645			
100053663	TAKOMA PARK	MD		03/23/2021		1,939		(139)			(139)		1,801	1,801			
100079286	ROCK HILL	SC		02/28/2022		1,256		(103)			(103)		1,153	1,153			
100149744	SCRANTON	PA		04/26/2024		22		(22)			(22)						
100169399	SANTA MARIA	CA		09/30/2024		400		(52)			(52)		348	348			
100152664	BREMERTON	WA		05/17/2024		640		(22)			(22)		618	618			
100136867	AUBURNDALE	FL		11/27/2023		611		(29)			(29)		582	582			
100185696	SPANNUM	NLD		12/20/2024													
100185703	UTRECHT	NLD		12/20/2024													
100152186	RALEIGH	NC		05/17/2024		597		8			8		605	605			
100148836	ODENTON	MD		04/17/2024		644		(44)			(44)		600	600			
100173003	HANFORD	CA		10/25/2024		853		(1)			(1)		852	852			
100115835	DAVENPORT	FL		07/20/2023		755		(9)			(9)		746	746			
100153594	REDMOND	OR		05/31/2024		707		(17)			(17)		691	691			
100148145	YPSILANTI	MI		05/15/2024		630		(20)			(20)		611	611			
100169714	STERLING HEIGHTS	MI		09/30/2024		648		(59)			(59)		589	589			
100048205	ELIZABETHPORT	NJ		11/20/2020		902		(137)			(137)		765	765			
100065541	WASILLA	AK		07/28/2021		1,384		(114)			(114)		1,270	1,270			
100161672	S-GRAVENHAGE	NLD		07/29/2024													
100117639	MASTIC	NY		07/20/2023		344		63			63		407	407			
100127642	EDGEWATER	MD		09/08/2023		762		19			19		781	781			
100158413	UNITED KINGDOM	GBR		07/09/2024		(2,944)		2,944			2,944						
100139913	NETHERLANDS	NLD		12/28/2023		(8,592)						8,623	31		(31)		(31)
100129311	DAWSONVILLE	GA		09/25/2023		69,430		1,754			1,754		71,184	71,184			
100014259	SOUTH PLAINFIELD	NJ		09/27/2017		(88)		1,125			1,125		1,037	1,037			
100171818	CHENEY	WA		10/17/2024		596		(69)			(69)		527	527			
100152791	LANCASTER	CA		05/22/2024		469		(91)			(91)		378	378			
100149488	HOUSTON	TX		04/24/2024		609		(46)			(46)		563	563			
100129320	PRINCETON	TX		09/25/2023		647		(55)			(55)		592	592			
100013254	STOCKTON	CA		05/25/2017		850		333			333		1,183	1,183			
100161478	COLLINGSWOOD	NJ		07/30/2024		596		(34)			(34)		562	562			
100115106	WILMINGTON	NC		07/14/2023		765		24			24		789	789			
100131920	LIBERTY HILL	TX		10/13/2023		(7,853)		22			22	8,621	790	759	(31)		(31)
100151592	TAMPA	FL		05/10/2024		1,011		75			75		1,087	1,087			
100144236	FOUR OAKS	NC		03/07/2024		713		(28)			(28)		685	685			
100129665	LEANDER	TX		09/29/2023		728		(9)			(9)		719	719			
100148417	HENDERSON	NV		04/12/2024		824		74			74		898	898			
100159333	PARRISH	FL		07/15/2024		819		20			20		840	840			

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100151580	FT WORTH	TX		05/10/2024		1,627		(4)			(4)		1,624	1,624			
100114540	NIANTIC	CT		06/29/2023		535		(47)			(47)		488	488			
100175182	PORT SAINT LUCIE	FL		11/05/2024		690		(35)			(35)		654	654			
100014170	AUBURN	CA		05/25/2017		1,042		115			115		1,157	1,157			
100142634	DALLAS	TX		02/08/2024		623		(48)			(48)		575	575			
100156013	SHASTA LAKE	CA		06/18/2024		5,904		(294)			(294)		5,609	5,609			
100171662	CLAYTON	NC		10/16/2024		952		13			13		965	965			
100078275	HOMESTEAD	FL		02/10/2022		1,252		(172)			(172)		1,080	1,080			
100131881	HERNANDO BEACH	FL		10/06/2023		391		(65)			(65)		326	326			
100162739	OCALA	FL		08/12/2024		548		(52)			(52)		495	495			
100133206	ROCKVILLE	MD		11/29/2023		585		(41)			(41)		544	544			
100081513	FREDERICKSBURG	TX		03/18/2022		2,541		117			117		2,658	2,658			
100169035	CHARLOTTE	NC		09/27/2024		61,232		(2,488)			(2,488)		58,744	58,744			
100172254	HOUSTON	TX		10/21/2024		11,085		(441)			(441)		10,644	10,644			
100141292	KATY	TX		01/30/2024		557		(32)			(32)		525	525			
100159904	LAKE WORTH	FL		08/16/2024		713		(40)			(40)		673	673			
100158074	FORT WORTH	TX		07/09/2024		1,334		(11)			(11)		1,323	1,323			
100171762	ASTORIA	OR		10/17/2024		677		(41)			(41)		636	636			
100169348	DEMOREST	GA		09/27/2024		652		(77)			(77)		575	575			
100162984	GERMANTOWN	MD		08/12/2024		3,325		(145)			(145)		3,180	3,180			
100119238	PLAINFIELD	IL		07/31/2023		683		(26)			(26)		658	658			
100151226	WENDELL	NC		05/10/2024		1,706		137			137		1,843	1,843			
100150672	MIDLOTHIAN	VA		05/06/2024		650		(59)			(59)		591	591			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		2,061		35			35		2,096	2,096			
100185853	HYATTSVILLE	MD		12/26/2024		218		(2)			(2)		216	216			
100079901	CAPE CORAL	FL		04/25/2022		1,282		(15)			(15)		1,267	1,267			
100179580	SAN ANTONIO	TX		11/21/2024		473		(43)			(43)		430	430			
100175427	LEWISVILLE	TX		12/23/2024		(7,970)		(89)			(89)	8,619	560	551	(9)		(9)
100060967	RIVERSIDE	CA		06/01/2021		2,034		20			20		2,053	2,053			
100079979	SACHSE	TX		04/25/2022		1,303		(26)			(26)		1,277	1,277			
100100636	LOS ANGELES	CA		04/27/2023		2,191		5			5		2,196	2,196			
100142768	CEDAR CITY	UT		02/08/2024		688		(28)			(28)		660	660			
100119950	ST SIMONS ISLAND	GA		08/11/2023		728		(10)			(10)		718	718			
100142714	DAPHNE	AL		02/08/2024		800		12			12		812	812			
100163154	HUTTO	TX		08/13/2024		656		(43)			(43)		613	613			
100136343	CEDAR CITY	UT		11/20/2023		617		38			38		654	654			
100071911	SPOKANE	WA		11/19/2021		63		(63)			(63)						
100143592	ANDERSON	IN		02/21/2024		(886)		886			886						
100152804	HOUSTON	TX		05/22/2024		380		(64)			(64)		316	316			
100163085	MESQUITE	TX		08/13/2024		709		(46)			(46)		663	663			
100119994	PITTSBURGH	PA		08/11/2023		745		50			50		796	796			
100065030	PHOENIX	AZ		07/14/2021		1,411		(106)			(106)		1,304	1,304			
100152668	SAINT PETERSBURG	FL		05/17/2024		638		(19)			(19)		618	618			
100079136	SOUTH RIVER	NJ		02/24/2022		1,282		(57)			(57)		1,225	1,225			
100129420	PHOENIX	AZ		09/29/2023		1,733		(16)			(16)		1,717	1,717			
100135513	WAKE FOREST	NC		11/13/2023		632		(1)			(1)		632	632			
100142679	OAKDALE	MN		02/08/2024		778		46			46		824	824			
100109611	FORT WORTH	TX		06/14/2023		1,646		(229)			(229)		1,418	1,418			
100140557	WHITEFIELD	NH		01/19/2024		709		(106)			(106)		603	603			
100129469	CANTON	GA		09/29/2023		686		(28)			(28)		658	658			
100182590	ROUND ROCK	TX		12/12/2024		470		(30)			(30)		440	440			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100174296	SUPPLY	NC		10/31/2024		2,099		94			94		2,193	2,193			
100026630	ROMOLAND	CA		09/26/2018		786		(24)			(24)		762	762			
100101812	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023		963		(32)			(32)		931	931			
100169438	DURHAM	NC		09/30/2024		443		(58)			(58)		385	385			
100144215	KATY	TX		03/07/2024		731		46			46		777	777			
100011515	STAFFORD	VA		03/08/2017		319		1,060			1,060		1,379	1,379			
100165664	TUCSON	AZ		10/04/2024		706		(97)			(97)		609	609			
100149070	LAS VEGAS	NV		04/19/2024		33		(33)			(33)						
100155243	PINELLAS PARK	FL		07/19/2024		638		(20)			(20)		618	618			
4010067163	TROY	NY		02/29/2024		567		(57)			(57)		510	510			
100144074	HOUSTON	TX		03/07/2024		928		(28)			(28)		901	901			
100160161	BLOOMINGDALE	GA		07/17/2024		10,946		(174)			(174)		10,772	10,772			
100079831	RICHMOND	TX		04/25/2022		1,241		(110)			(110)		1,131	1,131			
100138106	DAVENPORT	FL		12/14/2023		391		143			143		534	534			
100171735	GALLATIN	TN		10/17/2024		754		(62)			(62)		692	692			
100144358	RAEFORD	NC		03/07/2024		885		(65)			(65)		820	820			
100137983	ZEPHYRHILLS	FL		12/13/2023		791		228			228		1,019	1,019			
100138336	ANNA	TX		12/18/2023		1,696		(21)			(21)		1,675	1,675			
100014355	MIAMI	FL		09/27/2017		6,869		173			173		7,042	7,042			
100144597	RALEIGH	NC		03/13/2024		695		(29)			(29)		666	666			
100109734	MIAMI	FL		06/16/2023		(7,283)		(75)			(75)	8,568	1,210	1,171	(39)		(39)
100147996	MORRISVILLE	NC		04/10/2024		3,234		(60)			(60)		3,174	3,174			
100153313	CYPRESS	TX		05/30/2024		3,772		(79)			(79)		3,693	3,693			
100137457	KISSIMMEE	FL		01/11/2024		631		(31)			(31)		600	600			
100133616	NEW PORT RICHEY	FL		10/23/2023		685		22			22		707	707			
100146960	PHARR	TX		03/26/2024		641		(41)			(41)		600	600			
100144620	RALEIGH	NC		03/13/2024		30,937		(271)			(271)		30,666	30,666			
100128356	FRISCO	TX		09/14/2023		99,238		(3,927)			(3,927)		95,311	95,311			
100163963	JOHNS ISLAND	SC		10/04/2024		22,132		(447)			(447)		21,685	21,685			
100158336	UNITED KINGDOM	GBR		07/09/2024		(3,709)		3,709			3,709						
100153447	SACRAMENTO	CA		05/30/2024		485		(31)			(31)		454	454			
100168562	HONOLULU	HI		09/25/2024		694		(60)			(60)		634	634			
100149424	MARICOPA	AZ		04/24/2024		886		181			181		1,066	1,066			
100148457	GEORGETOWN	TX		04/12/2024		1,009		140			140		1,149	1,149			
100160144	ST GEORGE	UT		07/17/2024		32,498		(848)			(848)		31,650	31,650			
100030115	CHICAGO	IL		12/20/2018		3,086		267			267		3,353	3,353			
100154614	ALEXANDRIA	VA		06/14/2024		397		(109)			(109)		288	288			
100182542	SURF CITY	NC		12/12/2024		451		(33)			(33)		418	418			
100182155	PALM BAY	FL		12/12/2024		(7,908)		(29)			(29)	8,568	631	600	(31)		(31)
100174801	ROOSEVELT	NY		10/31/2024		698		(76)			(76)		621	621			
100142743	BUFFALO GROVE	IL		02/08/2024		810		(46)			(46)		764	764			
100062805	ANCHORAGE	AK		07/01/2021		2,111		(40)			(40)		2,071	2,071			
100000605	BELTSVILLE	MD		09/27/2016		478		581			581		1,059	1,059			
100158910	PORT SAINT LUCIE	FL		07/12/2024		3,213		(165)			(165)		3,048	3,048			
100128178	MERIDIAN	ID		09/18/2023		767		65			65		832	832			
100132259	CHARLOTTE	NC		10/13/2023		625		33			33		658	658			
100158332	UNITED KINGDOM	GBR		07/09/2024		(3,824)		3,824			3,824						
100186625	FORT WORTH	TX		12/30/2024		2,247		132			132		2,379	2,379			
100174978	PHILADELPHIA	PA		10/31/2024		572		(82)			(82)		490	490			
100054503	COLUMBUS	NJ		03/23/2021		884		(172)			(172)		712	712			
100103854	HAVERSTRAW	NY		05/10/2023		(7,725)		(32)			(32)	8,565	808	700	(108)		(108)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071973	SPRINGFIELD	MO		10/29/2021		1,463		(118)			(118)		1,345	1,345			
100151668	SURPRISE	AZ		05/10/2024		679		(19)			(19)		660	660			
100165748	DAHLONEGA	GA		08/29/2024		579		(47)			(47)		532	532			
100166944	MILTON	FL		09/13/2024		680		(40)			(40)		639	639			
100138292	ROUND ROCK	TX		12/18/2023		970		(104)			(104)		866	866			
100151670	SURPRISE	AZ		05/10/2024		679		(19)			(19)		660	660			
100166209	HAMPTON	GA		09/09/2024		769		87			87		856	856			
100024290	HEBRON	CT		09/20/2018		1,374		(44)			(44)		1,330	1,330			
100144171	MURRIETA	CA		03/07/2024		757		5			5		762	762			
100143383	PALM BAY	FL		02/16/2024		604		(49)			(49)		555	555			
100159690	HUMBLE	TX		08/23/2024		632		(37)			(37)		595	595			
100159432	PALM COAST	FL		07/15/2024		943		(48)			(48)		895	895			
100140327	CHARLOTTESVILLE	VA		01/18/2024		595		(24)			(24)		571	571			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		839		138			138		977	977			
100170017	KANSAS CITY	MO		11/08/2024		577		(76)			(76)		501	501			
100155917	MATTHEWS	NC		06/17/2024		629		(30)			(30)		599	599			
100179994	DUCK CREEK VILLAGE	UT		11/25/2024		708		(3)			(3)		704	704			
100119194	BROOKLYN PARK	MN		07/31/2023		686		9			9		695	695			
100133359	CELINA	TX		11/21/2023		497		(98)			(98)		399	399			
100143313	FORT MILL	SC		02/16/2024		693		5			5		698	698			
100132699	COLUMBUS	OH		11/03/2023		396		(17)			(17)		380	380			
100113100	SCOTTS VALLEY	CA		06/29/2023		819		1,602			1,602		2,421	2,421			
100150574	LAS VEGAS	NV		05/03/2024		465		(45)			(45)		420	420			
100126415	FORT LAUDERDALE	FL		08/30/2023		657		(23)			(23)		634	634			
100180118	TEMPLE	TX		12/30/2024		419		9			9		428	428			
100137686	RALEIGH	NC		12/08/2023		706		32			32		738	738			
100110534	COLLINGSWOOD	NJ		06/30/2023		645		13			13		658	658			
100151960	JACKSONVILLE	FL		06/14/2024		406		(66)			(66)		340	340			
100139291	DAYTONA BEACH	FL		12/28/2023		(11,033)		(25)			(25)	11,829	771	728	(43)		(43)
100150609	ROYSE CITY	TX		05/03/2024		(11,065)		(28)			(28)	11,829	736	684	(53)		(53)
100156253	PALM BAY	FL		06/20/2024		620		(13)			(13)		607	607			
100134061	DERBY	CT		10/25/2023		479		(39)			(39)		440	440			
100030848	BENBROOK	TX		04/09/2019		912		458			458		1,370	1,370			
100110496	BEAUFORT	NC		06/30/2023		850		58			58		907	907			
100150861	APACHE JUNCTION	AZ		05/08/2024		1,741		(5)			(5)		1,736	1,736			
100142707	LAS VEGAS	NV		02/08/2024		4,647		(24)			(24)		4,624	4,624			
100140367	SAN MARCOS	TX		01/18/2024		862		66			66		929	929			
100140244	CLEMENTON	NJ		01/18/2024		657		(35)			(35)		622	622			
100147931	RALEIGH	NC		04/08/2024		754		37			37		791	791			
100132316	JOHNSTOWN	CO		10/13/2023		(11,127)		52			52	11,829	754	710	(44)		(44)
100168398	SAN MARCOS	TX		09/25/2024		(11,032)		(13)			(13)	11,829	784	763	(21)		(21)
100025560	HUNTINGTON PARK	CA		09/20/2018		887		1			1		888	888			
100136447	NAPLES	FL		11/20/2023		707		100			100		807	807			
100149460	STILLWATER	OK		04/24/2024		709		(39)			(39)		671	671			
100134095	LAS VEGAS	NV		12/08/2023		584		19			19		603	603			
100129605	LOGANVILLE	GA		09/29/2023		832		83			83		915	915			
100081309	PHOENIX	AZ		03/18/2022		1,350		31			31		1,380	1,380			
100179744	FORT WORTH	TX		11/21/2024		(9,288)		173			173	11,829	2,713	2,658	(56)		(56)
100142724	HAINES CITY	FL		02/08/2024		(11,141)		(37)			(37)	11,829	651	640	(11)		(11)
100161127	JURUPA VALLEY	CA		07/24/2024		679		(33)			(33)		646	646			
100135332	NASHVILLE	TN		11/13/2023		617		(23)			(23)		594	594			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030065	BURTONSVILLE	MD		12/20/2018		3,439		90			90		3,529	3,529			
100128412	GREENLEAF	WI		09/15/2023		595		(40)			(40)		555	555			
100152436	MCKINNEY	TX		05/17/2024		692		10			10		702	702			
100175889	BRADENTON	FL		11/14/2024		759		(116)			(116)		643	643			
100170215	DURHAM	NC		10/08/2024		728		(47)			(47)		682	682			
100064185	JAMAICA	NY		07/01/2021		2,518		134			134		2,652	2,652			
100151200	ANNA	TX		05/10/2024		1,076		(57)			(57)		1,018	1,018			
100136250	LIBERTY HILL	TX		11/20/2023		613		30			30		643	643			
100140356	KILMARNOCK	VA		01/18/2024		570		(8)			(8)		562	562			
100131847	LINCOLN	NE		10/06/2023		161		(20)			(20)		141	141			
100115721	COLUMBUS	OH		07/20/2023		808		(12)			(12)		795	795			
100147139	BRADENTON	FL		05/08/2024		789		(18)			(18)		771	771			
100149834	PHOENIX	AZ		04/29/2024		622		(33)			(33)		589	589			
100161782	HACKETTSTOWN	NJ		07/31/2024		(528)		1,148			1,148		620	620			
100142906	WICHITA	KS		02/09/2024		550		(29)			(29)		520	520			
100107805	MILLVILLE	DE		05/19/2023		974		103			103		1,077	1,077			
100148432	DENVER	CO		04/12/2024		654		(44)			(44)		609	609			
100168208	EAST LANSING	MI		09/20/2024		242		(3)			(3)		239	239			
100151238	SPANISH FORK	UT		05/10/2024		643		(33)			(33)		610	610			
100151056	SHERRILLS FORD	NC		05/08/2024		784		124			124		909	909			
100115081	SAINT CLOUD	FL		07/14/2023		821		42			42		863	863			
100186330	AMBLER	PA		12/30/2024		452		(26)			(26)		426	426			
100117155	CLERMONT	FL		07/20/2023		(1,456)		2,220			2,220		764	764			
100119054	DESOTO	TX		07/27/2023		655		7			7		662	662			
100161464	ANNA	TX		07/30/2024		668		(40)			(40)		628	628			
100142920	SAN ANTONIO	FL		02/09/2024		520		(7)			(7)		513	513			
100029302	WEST BABYLON	NY		10/26/2018		877		166			166		1,042	1,042			
100170228	LAND O LAKES	FL		10/08/2024		789		84			84		873	873			
100185316	MILWAUKEE	WI		12/20/2024		757		1			1		758	758			
100127986	LAS VEGAS	NV		09/08/2023		(7,846)		149			149	8,581	884	875	(9)		(9)
100115935	CAPE CORAL	FL		07/20/2023		789		(9)			(9)		780	780			
100152979	CYPRESS	TX		06/27/2024		540		(85)			(85)		454	454			
100055325	WAKEFIELD	MA		03/23/2021		1,178		(245)			(245)		934	934			
100162038	PLANT CITY	FL		07/31/2024		489		(116)			(116)		373	373			
100147734	GOULDSBORO	PA		04/08/2024		2,318		(100)			(100)		2,219	2,219			
100174936	DALLAS	GA		10/31/2024		714		(108)			(108)		607	607			
100150603	ROSENBERG	TX		05/03/2024		709		(26)			(26)		683	683			
100172357	RIALTO	CA		10/23/2024		775		(35)			(35)		740	740			
100110459	MAGNOLIA	TX		06/30/2023		767		87			87		854	854			
100074402	BALTIMORE	MD		12/02/2021		1,162		(179)			(179)		983	983			
100186720	KISSIMMEE	FL		12/31/2024		239		(63)			(63)		175	175			
100084845	AVONDALE	AZ		08/02/2022		754		(144)			(144)		610	610			
100053889	LAUREL	MD		03/23/2021		1,480		(210)			(210)		1,270	1,270			
100142807	NORTH FORT MYERS	FL		02/08/2024		606		(67)			(67)		539	539			
100114870	SURPRISE	AZ		07/10/2023		756		10			10		767	767			
100170145	MIDDLEBURG	FL		10/08/2024		681		(56)			(56)		625	625			
100129707	SHERMAN	TX		09/29/2023		665		(39)			(39)		627	627			
100170200	HENDERSON	NV		10/08/2024		1,129		139			139		1,268	1,268			
100179793	SHERRILLS FORD	NC		11/21/2024		813		38			38		851	851			
100150893	BUDA	TX		05/08/2024		697		(47)			(47)		650	650			
100049748	GARDEN GROVE	CA		11/20/2020		1,486		(369)			(369)		1,117	1,117			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128261	SAN ANTONIO	TX		09/14/2023		765		(20)			(20)		745	745			
100185496	MCMINNVILLE	OR		12/20/2024		178		(16)			(16)		162	162			
100142688	DENTON	TX		02/08/2024		850		52			52		902	902			
100159946	NAPLES	FL		08/16/2024		588		(107)			(107)		481	481			
100171737	MONROE	NC		10/17/2024		988		(62)			(62)		926	926			
100031442	FAIRFIELD	CA		03/29/2019		649		(27)			(27)		623	623			
100090033	RIVERVIEW	FL		01/13/2023		845		(32)			(32)		812	812			
100172435	WAUKEE	IA		10/23/2024		1,702		(46)			(46)		1,657	1,657			
100014059	LANCASTER	CA		05/25/2017		342		56			56		398	398			
100147966	PORT CHARLOTTE	FL		04/08/2024		763		(4)			(4)		759	759			
100151641	CASA GRANDE	AZ		05/10/2024		458		7			7		466	466			
100162683	HOUSTON	TX		08/12/2024		766		51			51		817	817			
100132024	NEWARK	NJ		10/13/2023		656		(25)			(25)		631	631			
100077943	PORT SAINT LUCIE	FL		01/10/2022		1,964		18			18		1,982	1,982			
100119009	LOWELL	MA		07/27/2023		666		62			62		728	728			
100120436	RENO	NV		08/18/2023		28		(28)			(28)						
100011803	UNIONDALE	NY		03/08/2017		1,112		439			439		1,551	1,551			
100140838	DAVENPORT	FL		03/06/2024		76		(1)			(1)		75	75			
100026149	RANCHO CUCAMONGA	CA		09/20/2018		1,140		308			308		1,448	1,448			
100180787	RANCHO MIRAGE	CA		11/26/2024		711		(88)			(88)		623	623			
100167650	WESLEY CHAPEL	FL		09/19/2024		561		(17)			(17)		543	543			
100141980	DOWNEY	CA		02/29/2024		983		(90)			(90)		893	893			
100057876	BOISE	ID		06/30/2021		1,441		(110)			(110)		1,331	1,331			
100181198	CHARLOTTE	NC		12/06/2024		436		(5)			(5)		431	431			
100148277	RADFORD	VA		04/12/2024		595		(63)			(63)		532	532			
100148391	NOKOMIS	FL		04/12/2024		1,079		6			6		1,085	1,085			
100178451	DESOTO	TX		11/21/2024		699		(94)			(94)		606	606			
100088174	MIAMI	FL		10/25/2022		728		(67)			(67)		661	661			
100168275	CARY	NC		09/20/2024		206		26			26		232	232			
100154096	POST FALLS	ID		07/11/2024		(7,856)		(97)			(97)	8,545	593	539	(55)		(55)
100087925	CATHEDRAL CITY	CA		10/25/2022		654		(35)			(35)		619	619			
100174076	PINELLAS PARK	FL		10/31/2024		593		(78)			(78)		515	515			
100088029	CAPE CORAL	FL		10/25/2022		598		(150)			(150)		448	448			
100119641	CONCORD	NC		08/04/2023		456		(28)			(28)		428	428			
100163861	WEST MELBOURNE	FL		09/27/2024		668		(60)			(60)		608	608			
100147625	MARIPOSA	CA		04/04/2024		637		(90)			(90)		547	547			
100079686	GLENDALE	AZ		04/25/2022		1,207		(135)			(135)		1,071	1,071			
100158775	SPRING CITY	PA		07/10/2024		727		19			19		746	746			
100165580	JACKSONVILLE	FL		08/29/2024		762		13			13		774	774			
100158338	UNITED KINGDOM	GBR		07/09/2024		(3,464)		3,464			3,464						
100176718	WINCHESTER	VA		11/15/2024		455		(46)			(46)		409	409			
100140797	CHARLOTTE	NC		03/06/2024		1,285		(56)			(56)		1,229	1,229			
100129381	HOUSTON	TX		09/26/2023		96,779		1,722			1,722		98,501	98,501			
100147911	INGRAM	TX		04/08/2024		756		(30)			(30)		726	726			
100182311	RALEIGH	NC		12/12/2024		1,369		(2)			(2)		1,367	1,367			
100163813	EUREKA	CA		09/27/2024		713		(165)			(165)		548	548			
100163175	DULUTH	GA		08/13/2024		636		(61)			(61)		575	575			
100057640	BARRINGTON	RI		06/30/2021		1,485		(95)			(95)		1,390	1,390			
100127176	BROOKLYN	NY		08/30/2023		7,407		1,121			1,121		8,529	8,529			
100143105	ROCKFORD	IL		02/16/2024		1,054		(85)			(85)		970	970			
100135416	WAYNESVILLE	NC		11/13/2023		2,996		(78)			(78)		2,918	2,918			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075639	MURFREESBORO	TN		12/01/2021		1,418		(95)			(95)		1,324	1,324			
100000160	KAHUKU	HI		09/27/2016		727		528			528		1,255	1,255			
100031114	SACRAMENTO	CA		03/29/2019		1,120		247			247		1,367	1,367			
100061447	LOGANVILLE	GA		06/01/2021		1,530		17			17		1,547	1,547			
100118065	KINGS PARK	NY		07/20/2023		20		(20)			(20)						
100168273	SAN JOSE	CA		09/20/2024		214		10			10		224	224			
100160964	KENNESAW	GA		07/24/2024		582		(63)			(63)		520	520			
100156483	DURHAM	NC		06/24/2024		657		(41)			(41)		615	615			
100146891	FORT WORTH	TX		03/26/2024		731		14			14		745	745			
100149414	VILAS	NC		04/24/2024		711		(39)			(39)		672	672			
100118151	MYRTLE BEACH	SC		07/20/2023		664		(103)			(103)		561	561			
100175947	ANGIER	NC		11/14/2024		754		26			26		780	780			
100084456	SAN FRANCISCO	MEX		07/11/2022		926							926	926			
100154835	WESLEY CHAPEL	FL		07/19/2024		726		(12)			(12)		714	714			
100100851	JOLIET	IL		04/28/2023		2,900		135			135		3,035	3,035			
100160610	ORLANDO	FL		07/19/2024		661		(86)			(86)		575	492		(83)	(83)
100168107	CHARLOTTE	NC		09/20/2024		168		26			26		194	194			
100151104	CHELSEA	ME		05/08/2024		442		(50)			(50)		392	392			
100158340	UNITED KINGDOM	GBR		07/09/2024		(3,574)		3,574			3,574						
100120863	EDGECLIFF VILLAGE	TX		08/28/2023		678		(13)			(13)		665	665			
100148044	LAWRENCEVILLE	GA		04/10/2024		736		12			12		749	749			
100088907	SAINT PETERSBURG	FL		11/15/2022		541		(128)			(128)		413	413			
100186472	TUCSON	AZ		12/30/2024		2,504		(63)			(63)		2,441	2,441			
100159368	BLOOMINGDALE	GA		07/15/2024		776		27			27		803	803			
100055901	ARLINGTON	TX		03/26/2021		1,644		(111)			(111)		1,533	1,533			
100048731	ROYAL PALM BEACH	FL		11/20/2020		976		(99)			(99)		878	878			
100152906	CRYSTAL BEACH	FL		05/22/2024		22		(22)			(22)						
100164461	COEUR D ALENE	ID		08/21/2024		1,031		(57)			(57)		974	974			
100119416	SPRINGFIELD	MA		07/31/2023		(7,904)		(26)			(26)	8,579	650	650			
100164701	TORRANCE	CA		08/23/2024		1,518		(101)			(101)		1,417	1,417			
100120934	GOLDSBORO	NC		08/30/2023		838		87			87		925	925			
100172191	PHOENIX	AZ		10/17/2024		703		(96)			(96)		607	607			
100169405	HINSDALE	NH		09/30/2024		457		(65)			(65)		392	392			
100182464	HOLLAND	MI		12/12/2024		446		(26)			(26)		420	420			
100176034	EATONTOWN	NJ		12/20/2024		421		(76)			(76)		345	345			
100148938	DACULA	GA		04/17/2024		642		(54)			(54)		588	588			
100151292	STALLINGS	NC		05/10/2024		708		(17)			(17)		691	691			
100169813	KANSAS CITY	MO		09/30/2024		624		(56)			(56)		568	568			
100065583	SAN TAN VALLEY	AZ		07/28/2021		1,390		(114)			(114)		1,276	1,276			
100087377	PHOENIX	AZ		10/25/2022		977		142			142		1,120	1,120			
100136948	MASTIC BEACH	NY		11/28/2023		692		82			82		774	774			
100161755	HACKETTSTOWN	NJ		07/31/2024		(495)		1,100			1,100		605	605			
100182544	AURORA	OH		12/12/2024		437		(48)			(48)		389	389			
100133562	OTTAWA	OH		10/23/2023		646		(3)			(3)		643	643			
100143606	ORANGE CITY	FL		02/21/2024		675		(6)			(6)		669	669			
100144618	PARRISH	FL		03/13/2024		997		(17)			(17)		980	980			
100091152	VICTORVILLE	CA		01/31/2023		754		105			105		859	859			
100149631	PLANTATION	FL		04/26/2024		659		(68)			(68)		591	591			
100080412	MESA	AZ		04/14/2022		1,156		(6)			(6)		1,150	1,150			
100065142	COLORADO SPRINGS	CO		07/14/2021		2,067		(112)			(112)		1,955	1,955			
100133660	MONROE	NC		10/23/2023		622		17			17		639	639			

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100144873	UNITED KINGDOM	GBR		03/12/2024		(1,747)		1,846			1,846		99	99			
100164216	FRESNO	CA		08/21/2024		647		(123)			(123)		524	524			
100079418	PHOENIX	AZ		03/17/2022		1,180		(151)			(151)		1,029	1,029			
100115865	MANCHESTER	MO		07/20/2023		748		(31)			(31)		717	717			
100119130	CLOVIS	CA		07/28/2023		1,258		215			215		1,474	1,474			
100156075	TUCSON	AZ		06/18/2024		40		(40)			(40)						
100028991	GARDEN GROVE	CA		10/26/2018		1,210		(16)			(16)		1,194	1,194			
100186597	FUQUAY VARINA	NC		12/30/2024		510		96			96		606	606			
100114808	PALM BAY	FL		07/10/2023		845		116			116		961	961			
100167615	BARRINGTON	NH		09/19/2024		619		(55)			(55)		564	564			
100128126	WALDORF	MD		09/08/2023		729		75			75		805	805			
100152237	OFALLON	MO		05/17/2024		848		(35)			(35)		814	814			
100013446	ROYAL PALM BEACH	FL		05/25/2017		1,028		447			447		1,475	1,475			
100172635	HENDERSON	NV		10/24/2024		911		(61)			(61)		849	849			
100167522	LODI	CA		10/31/2024		795		(25)			(25)		770	770			
100060676	GUYTON	GA		06/01/2021		1,579		15			15		1,594	1,594			
100153242	CLERMONT	FL		05/30/2024		692		6			6		698	698			
100134921	DREXEL HILL	PA		10/30/2023		2,277		(76)			(76)		2,201	2,201			
100179713	FORT WORTH	TX		11/21/2024		808		169			169		976	976			
100068425	MATTHEWS	NC		08/25/2021		1,440		(91)			(91)		1,348	1,348			
100091281	EAST PROVIDENCE	RI		01/31/2023		539		(96)			(96)		442	442			
100119367	BRASELTON	GA		07/31/2023		871		65			65		936	936			
100165498	FULSHEAR	TX		08/29/2024		687		(23)			(23)		664	664			
100144659	UNITED KINGDOM	GBR		03/12/2024		(3,445)		3,541			3,541		96	96			
100091650	KYLE	TX		01/27/2023		669		(36)			(36)		633	633			
100173170	COLONIAL BEACH	VA		10/30/2024		764		(63)			(63)		701	701			
100173282	CAMDENTON	MO		10/30/2024		1,030		(76)			(76)		953	953			
100148487	AUBREY	TX		04/12/2024		713		(13)			(13)		701	701			
100151025	TAMPA	FL		05/08/2024		1,496		(56)			(56)		1,440	1,440			
100151023	DIVIDE	CO		05/08/2024		632		(44)			(44)		588	588			
100142600	NEW BRAUNFELS	TX		02/08/2024		2,293		(112)			(112)		2,181	2,181			
100143542	EAST STROUDSBURG	PA		02/21/2024		(358)		924			924		566	566			
100155769	PALM CITY	FL		06/18/2024		1,455		(79)			(79)		1,376	1,376			
100000271	SAN BRUNO	CA		09/27/2016		5,243		(51)			(51)		5,193	5,193			
100017473	MATAWAN	NJ		04/26/2018		1,441		371			371		1,812	1,812			
100115062	YOUNGSVILLE	NC		07/14/2023		634		30			30		663	663			
100110525	JUSTIN	TX		06/30/2023		784							784	784			
100146652	SEVERN	MD		03/20/2024		463		(64)			(64)		399	399			
100181506	CHICAGO	IL		12/06/2024		456							456	456			
100165527	CYPRESS	TX		08/29/2024		2,852		(20)			(20)		2,832	2,832			
100164268	JACKSONVILLE	FL		08/21/2024		52,203		(1,400)			(1,400)		50,803	50,803			
100149376	SAN ANTONIO	TX		04/24/2024		819		107			107		925	925			
100164544	OSBURN	ID		08/21/2024		733		(25)			(25)		709	709			
100028970	KAMUELA	HI		10/26/2018		1,430		129			129		1,560	1,560			
100144262	UNION CITY	GA		03/08/2024		1,158		(150)			(150)		1,008	1,008			
100173698	ROUND ROCK	TX		10/30/2024		701		(94)			(94)		607	607			
100147120	GREER	SC		05/08/2024		17		(17)			(17)						
100152247	NORTH PORT	FL		05/17/2024		670		(9)			(9)		660	660			
100175325	ROYAL OAK	MI		11/05/2024		628		(47)			(47)		581	581			
100141990	PETALUMA	CA		02/29/2024		(383)		383			383						
4010083188	CLEVELAND	OH		11/26/2024		2,464		(1,913)			(1,913)		551	551			

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100103155	BRIDGEPORT	CT		04/21/2023		(675)		675			675						
100140596	YOUNGSVILLE	NC		01/19/2024		689		(48)			(48)		641	641			
100147952	TUCSON	AZ		04/08/2024		645		(35)			(35)		610	610			
100156828	HACKETTSTOWN	NJ		06/27/2024		(445)		1,033			1,033		588	588			
100135525	LIVINGSTON	MT		11/13/2023		577		(9)			(9)		568	568			
100079030	VAN ALSTYNE	TX		02/24/2022		1,300		(47)			(47)		1,253	1,253			
100143921	REISTERSTOWN	MD		02/29/2024		659		(14)			(14)		645	645			
100065610	LONG BEACH	CA		07/28/2021		1,523		(102)			(102)		1,420	1,420			
100151570	LAKELAND	FL		05/10/2024		641		(35)			(35)		606	606			
100128342	SAVANNAH	GA		09/14/2023		637		(64)			(64)		573	573			
100150639	TEGA CAY	SC		05/06/2024		835		(53)			(53)		781	781			
100137023	LEANDER	TX		11/28/2023		683		62			62		745	745			
100080850	AVENTURA	FL		03/10/2022		1,265		(170)			(170)		1,096	1,096			
100141310	KATY	TX		01/30/2024		566		(39)			(39)		527	527			
100160967	CLERMONT	FL		07/24/2024		744		(50)			(50)		694	694			
100153366	FORT MYERS	FL		05/30/2024		669		(8)			(8)		661	661			
100087023	BELLINGHAM	WA		11/04/2022		507		(33)			(33)		474	474			
100081166	MATTHEWS	NC		03/18/2022		1,626		107			107		1,733	1,733			
100142705	WINCHESTER	VA		02/08/2024		1,117		14			14		1,131	1,131			
100150040	WESLEY CHAPEL	FL		06/07/2024		653		(60)			(60)		593	593			
100167123	THOUSAND PALMS	CA		09/13/2024		560		(46)			(46)		514	514			
100150508	MIDDLETOWN	DE		05/03/2024		880		56			56		935	935			
100110655	LARGO	FL		06/30/2023		(7,765)		(20)			(20)	8,524	738	687	(52)		(52)
100149407	TUSKEGEE	AL		04/24/2024		657		(31)			(31)		626	626			
100026650	SANTA ANA	CA		09/26/2018		1,431		204			204		1,635	1,635			
100153209	WENDELL	NC		05/30/2024		1,048		108			108		1,156	1,156			
100156212	CHICAGO	IL		06/20/2024		469		(72)			(72)		397	397			
100120052	PHOENIX	AZ		08/11/2023		661		(22)			(22)		639	639			
100172809	TAMPA	FL		12/06/2024		435		(20)			(20)		415	415			
100090103	LONG BEACH	WA		01/13/2023		575		(71)			(71)		504	504			
100134256	FORKED RIVER	NJ		10/27/2023		445		(22)			(22)		423	423			
100116317	BELLMORE	NY		07/20/2023		1,005		693			693		1,698	1,698			
100076435	SEBASTIAN	FL		12/23/2021		1,701		(240)			(240)		1,460	1,460			
100152874	LAUDERHILL	FL		05/22/2024		721		(96)			(96)		626	626			
100084413	BRADENTON	FL		08/12/2022		867		(198)			(198)		669	669			
100020421	SAN DIEGO	CA		07/27/2018		1,472		(24)			(24)		1,447	1,447			
100071720	IDAHO FALLS	ID		10/14/2021		1,414		(108)			(108)		1,307	1,307			
100150554	SAINT LOUIS	MO		05/03/2024		693		(38)			(38)		655	655			
100119343	SAINT LOUIS	MO		07/31/2023		(7,793)		(20)			(20)	8,521	707	635	(72)		(72)
100090054	POMONA	CA		01/13/2023		552		(43)			(43)		509	509			
100165900	LOS ANGELES	CA		08/30/2024		631		(88)			(88)		543	543			
100153253	PARRISH	FL		05/30/2024		659		11			11		671	671			
100177707	RICHMOND	VA		11/19/2024		1,487		(121)			(121)		1,366	1,366			
100143228	FORT WORTH	TX		02/16/2024		751		23			23		774	774			
100091640	MIDLAND	NC		03/07/2023		455		(112)			(112)		343	343			
100159406	HICKORY	NC		07/15/2024		627		(50)			(50)		578	578			
100166199	ROCKINGHAM	VA		09/09/2024		414		(55)			(55)		358	358			
100164341	SAINT AUGUSTINE	FL		08/21/2024		20,962		(566)			(566)		20,396	20,396			
100169063	SOUTH BRISTOL	ME		09/27/2024		588		(46)			(46)		543	543			
100182012	FAIRBURN	GA		12/12/2024		717		87			87		804	804			
100147942	ANNA	TX		04/08/2024		1,138		(44)			(44)		1,094	1,094			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136521	VENTNOR CITY	NJ		11/20/2023		593		(13)			(13)		580	580			
100178327	ELGIN	IL		11/19/2024		429		(26)			(26)		403	403			
100087321	WATERBURY	VT		10/25/2022		936		222			222		1,158	1,158			
100101850	MESA	AZ		04/06/2023		640		(68)			(68)		572	572			
100151664	DECATUR	GA		05/10/2024		(11,090)		(24)			(24)	11,772	659	594	(65)		(65)
100065271	HENDERSONVILLE	TN		07/28/2021		1,402		(107)			(107)		1,295	1,295			
100048559	JACKSONVILLE	FL		11/20/2020		(3)		3			3						
100116877	UPPER CHICHESTER	PA		07/20/2023		573		91			91		664	664			
100182234	CARTERSVILLE	GA		12/12/2024		497		113			113		610	610			
100144764	UNITED KINGDOM	GBR		03/12/2024		(2,129)		2,224			2,224		95	95			
100100635	RIVERSIDE	NJ		04/27/2023		639		(108)			(108)		531	531			
100160976	ARGYLE	TX		07/24/2024		616		(34)			(34)		582	582			
100086617	BOYNTON BEACH	FL		09/30/2022		512		(65)			(65)		448	448			
100100720	MAYWOOD	CA		04/28/2023		2,473		403			403		2,876	2,876			
100127554	MONTGOMERY	TX		09/08/2023		1,156		50			50		1,206	1,206			
100028240	WEST PALM BEACH	FL		10/26/2018		1,004		62			62		1,066	1,066			
100155763	PURCELLVILLE	VA		06/18/2024		4,582		49			49		4,631	4,631			
100182016	CARTERSVILLE	GA		12/12/2024		666		3			3		669	669			
100116774	BRASELTON	GA		07/20/2023		(1,861)		3,275			3,275		1,415	1,415			
100149875	BUCKEYE	AZ		04/29/2024		586		(5)			(5)		581	581			
100169827	NEW ALBANY	IN		09/30/2024		425		5			5		430	430			
100028797	STATEN ISLAND	NY		10/26/2018		822		298			298		1,120	924		(196)	(196)
100137037	RESTON	VA		11/28/2023		845		16			16		861	861			
100145204	UNITED KINGDOM	GBR		03/12/2024		72		(41)			(41)		32	32			
100176699	GOODYEAR	AZ		11/15/2024		540		(83)			(83)		457	457			
100076209	UNION CITY	NJ		01/07/2022		(7,038)		(87)			(87)	8,496	1,371	1,321	(50)		(50)
100135361	GAINESVILLE	GA		11/13/2023		652		16			16		668	668			
100011667	AMITYVILLE	NY		03/08/2017		1,487		888			888		2,375	2,375			
100109751	NAUGATUCK	CT		06/16/2023		656		(21)			(21)		635	635			
100099835	DALLAS	TX		02/28/2023		681		(63)			(63)		618	618			
100117520	HAINES CITY	FL		07/20/2023		722		65			65		787	787			
100011608	LEWES	DE		03/08/2017		751		406			406		1,157	1,157			
100168399	ODESSA	TX		09/25/2024		1,331		(70)			(70)		1,261	1,261			
100182224	MCGAHEYSVILLE	VA		12/12/2024		454		17			17		470	470			
100176114	STERLING HEIGHTS	MI		12/20/2024		519		(38)			(38)		481	481			
100138709	SPRING	TX		02/02/2024		509		(73)			(73)		436	436			
100136548	BALCH SPRINGS	TX		11/20/2023		626		12			12		638	638			
100131606	ROCKLEDGE	FL		10/06/2023		724		(4)			(4)		720	720			
100185667	UNITED KINGDOM	GBR		12/20/2024		1,583							1,583	1,583			
100136857	ORLANDO	FL		11/27/2023		609		17			17		626	626			
100169894	COLUMBIA	MO		11/08/2024		386		(58)			(58)		328	328			
100102071	CLEARWATER	FL		04/14/2023		560		(57)			(57)		503	503			
100144075	CRESTVIEW	FL		03/07/2024		547		(55)			(55)		492	492			
100076025	IRVINGTON	NJ		01/07/2022		1,265		(103)			(103)		1,162	1,162			
100156770	COLUMBIA FALLS	MT		06/26/2024		385		(29)			(29)		356	356			
100136892	GRAHAM	NC		11/27/2023		659		340			340		999	999			
100159473	SICKLERVILLE	NJ		07/15/2024		630		(55)			(55)		575	575			
100068342	BRADENTON	FL		08/25/2021		1,360		(93)			(93)		1,266	1,266			
100143288	GRAND JUNCTION	CO		02/16/2024		480		(25)			(25)		455	455			
100167646	LONGS	SC		09/19/2024		617		27			27		645	645			
100134656	MONROE	NJ		10/30/2023		800		(32)			(32)		768	768			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168742	FORT BRAGG	CA		09/26/2024		707		(93)			(93)		614	614			
100102484	SAN ANTONIO	TX		06/07/2023		955		5			5		960	960			
100165574	MADISON	AL		08/29/2024		2,742							2,742	2,742			
100173242	SAINT AUGUSTINE	FL		10/30/2024		853		2			2		856	856			
100015768	SANTA CLARITA	CA		02/02/2018		2,207		(7)			(7)		2,200	2,200			
100170236	MURFREESBORO	TN		10/08/2024		780		(26)			(26)		754	754			
100143141	SAINT AUGUSTINE	FL		02/16/2024		923		92			92		1,014	1,014			
100084819	GAITHERSBURG	MD		08/02/2022		719							719	719			
100024569	MENLO PARK	CA		09/20/2018		1,237		(75)			(75)		1,162	1,162			
100078793	NAVARRE	FL		02/24/2022		1,369		78			78		1,447	1,447			
100031038	FAIRFIELD	CA		03/29/2019		909		69			69		978	978			
100185878	SAINT LEONARD	MD		12/26/2024		446		(17)			(17)		429	429			
100110736	PIPE CREEK	TX		08/11/2023		686		(141)			(141)		545	545			
100149643	FARMERSVILLE	TX		04/26/2024		3,220		(225)			(225)		2,994	2,994			
100185869	FRESNO	CA		12/26/2024		419		(72)			(72)		347	347			
100172895	VINEMONT	AL		10/25/2024		911		(100)			(100)		811	811			
100147814	COLLINGSWOOD	NJ		04/08/2024		690		(35)			(35)		655	655			
100120638	MURFREESBORO	TN		08/21/2023		777		(36)			(36)		741	741			
100158604	CARY	NC		07/10/2024		35,400		(798)			(798)		34,601	34,601			
100185533	ESCONDIDO	CA		12/20/2024		519		(37)			(37)		482	482			
100029801	CHARLESTON	SC		10/26/2018		1,554		452			452		2,006	2,006			
100159980	MIAMI	FL		08/16/2024		536		(135)			(135)		401	401			
100128723	ORLANDO	FL		09/21/2023		(7,290)		(28)			(28)	8,513	1,195	1,205	10		10
100186631	PHOENIX	AZ		12/30/2024		491		26			26		517	517			
100156644	GRAND JUNCTION	MI		06/24/2024		700		(59)			(59)		641	641			
100090793	FRAZIER PARK	CA		02/28/2023		4		(4)			(4)						
100101508	SAN MARCOS	TX		04/26/2023		968		146			146		1,114	1,114			
100144141	NEW HAVEN	CT		03/07/2024		702		(24)			(24)		678	601		(77)	(77)
100139959	OCEAN CITY	MD		01/09/2024		667		(35)			(35)		633	633			
100150688	AUBURN	GA		05/06/2024		801		104			104		905	905			
100117043	FRESNO	CA		07/20/2023		768		438			438		1,206	1,206			
100174956	PORTSMOUTH	VA		10/31/2024		637		(122)			(122)		515	515			
100147506	ELK RIVER	MN		04/03/2024		460		(66)			(66)		394	394			
100139061	FAIRFIELD	NJ		12/28/2023		357		(72)			(72)		285	285			
100079123	PHILADELPHIA	PA		02/24/2022		1,368		44			44		1,411	1,411			
100030761	LAMONT	FL		04/09/2019		501		449			449		950	950			
100114988	CHARLOTTE	NC		07/14/2023		700		(52)			(52)		647	647			
100129433	WICHITA	KS		09/29/2023		656		(29)			(29)		627	627			
100116521	MIAMI	FL		07/20/2023		3,475		521			521		3,996	3,996			
100107788	PORT SAINT LUCIE	FL		05/19/2023		1,692		161			161		1,853	1,853			
100180521	GERMANTOWN	MD		11/26/2024		425		7			7		432	432			
100091003	FORT WASHINGTON	MD		01/31/2023		430		(87)			(87)		343	343			
100155092	LAGO VISTA	TX		07/19/2024		581		(74)			(74)		507	507			
100184586	TORRANCE	CA		12/17/2024		1,021		(51)			(51)		970	970			
100079095	BUDA	TX		02/24/2022		1,382		(28)			(28)		1,354	1,354			
100150927	KATY	TX		05/08/2024		675		(14)			(14)		661	661			
100078233	PALM CITY	FL		02/10/2022		1,838		(147)			(147)		1,692	1,692			
100079873	VALLEJO	CA		04/08/2022		902		170			170		1,072	1,072			
100137716	TOMBALL	TX		12/08/2023		676		13			13		688	688			
100158856	SANFORD	FL		07/12/2024		703		(28)			(28)		676	676			
100085170	LUBBOCK	TX		09/21/2022		807		(113)			(113)		694	694			

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100158835	PAGE	AZ		07/12/2024		620		(48)			(48)		573	573			
100151251	KISSIMMEE	FL		05/10/2024		699		(31)			(31)		669	669			
100179872	HANOVER PARK	IL		11/22/2024		12,772		(333)			(333)		12,438	12,438			
100116683	MESA	AZ		07/20/2023		821		920			920		1,741	1,741			
100151906	BLOOMINGDALE	GA		07/10/2024		619		(18)			(18)		601	601			
100080490	UPPER CHICHESTER	PA		03/10/2022		2,042		(245)			(245)		1,797	1,797			
100155899	CLEARWATER	FL		06/17/2024		693		(25)			(25)		669	669			
100126924	VALLEJO	CA		08/30/2023		1,273		996			996		2,269	2,269			
100153596	CRANSTON	RI		05/31/2024		520		(46)			(46)		475	475			
100141385	EDMOND	OK		01/30/2024		155		427			427		582	582			
100168581	BURNET	TX		09/25/2024		606		(74)			(74)		533	533			
100171534	FORT WORTH	TX		10/16/2024		794		2			2		796	796			
100148500	HOUSTON	TX		04/12/2024		712		(38)			(38)		675	675			
100173512	BAKERSFIELD	CA		10/29/2024		631		(81)			(81)		550	550			
100153431	MONTICELLO	NY		05/30/2024		559		(39)			(39)		520	520			
100149614	MOORESVILLE	NC		04/26/2024		777		132			132		909	909			
100175005	LOGANVILLE	GA		10/31/2024		477		(70)			(70)		406	406			
100142042	KATY	TX		02/29/2024		580		(95)			(95)		485	485			
100088049	LAS VEGAS	NV		10/25/2022		796		63			63		859	859			
100140437	FLOWERY BRANCH	GA		01/18/2024		665		(48)			(48)		617	617			
100151581	SHERMAN	TX		05/10/2024		680		(3)			(3)		678	678			
100155317	PUNTA GORDA	FL		07/19/2024		187		27			27		214	214			
100152205	LOCUST	NC		05/17/2024		766		144			144		910	910			
100185541	LEHIGH ACRES	FL		12/20/2024		883		(48)			(48)		836	836			
100152200	MODESTO	CA		05/17/2024		573		(2)			(2)		571	660		90	90
100185511	LEHIGH ACRES	FL		12/20/2024		711		(49)			(49)		662	662			
100144642	LAWRENCEVILLE	GA		03/13/2024		761		78			78		839	839			
100065269	BASTROP	TX		07/28/2021		1,385		(134)			(134)		1,252	1,252			
100155969	TOMS RIVER	NJ		06/18/2024		594		(46)			(46)		549	549			
100110679	POOLER	GA		06/30/2023		832		(14)			(14)		818	818			
100172448	WAUKEE	IA		10/23/2024		2,562		(57)			(57)		2,505	2,505			
100169060	CHANDLER	AZ		09/27/2024		679		(46)			(46)		632	632			
100150955	HAMPTON	GA		05/08/2024		789		83			83		872	872			
100110049	MCALLEN	TX		06/23/2023		775		(39)			(39)		736	736			
100142900	ATLANTA	GA		02/09/2024		524		(15)			(15)		509	509			
100156594	SCOTTSDALE	AZ		06/24/2024		798		(55)			(55)		743	743			
100079883	AVENTURA	FL		04/25/2022		7,160		66			66		7,226	7,226			
100176529	SAVANNAH	GA		11/15/2024		659		(37)			(37)		623	623			
100175476	FREMONT	CA		12/23/2024		26		(26)			(26)						
100180540	FORT THOMAS	KY		11/26/2024		685		69			69		754	754			
100151106	MELBOURNE	FL		05/08/2024		689		(34)			(34)		656	656			
100144158	NEWTOWN	PA		03/07/2024		925		(10)			(10)		915	915			
100151281	GARLAND	TX		05/10/2024		705		(17)			(17)		687	687			
100174304	HOUSTON	TX		10/31/2024		839		101			101		939	939			
100167859	TAMPA	FL		09/20/2024		12		(12)			(12)						
100133773	SANTA FE	NM		10/20/2023		3		(3)			(3)						
100172898	VICTORVILLE	CA		10/25/2024		676		(24)			(24)		652	652			
100156842	PHILADELPHIA	PA		06/27/2024		566		(53)			(53)		512	512			
100148058	WESLEY CHAPEL	FL		04/10/2024		504		(12)			(12)		492	492			
100178140	IRWIN	PA		11/19/2024		1,347		(162)			(162)		1,185	1,185			
100138220	NEW BRUNSWICK	NJ		12/14/2023		452		(60)			(60)		392	392			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139522	OSWEGO	IL		12/28/2023		565		(77)			(77)		488	488			
100060189	LOWELL	MA		06/25/2021		3,201		(183)			(183)		3,018	3,018			
100138814	NAVARRE	FL		12/21/2023		1,816		(77)			(77)		1,739	1,739			
100091388	ROUND ROCK	TX		02/22/2023		684		(24)			(24)		659	659			
100147656	PARADISE VALLEY	AZ		04/04/2024		628		(19)			(19)		610	610			
100162725	KYLE	TX		08/12/2024		800		105			105		905	905			
100166249	FORT WORTH	TX		09/09/2024		1,288		29			29		1,316	1,316			
100078843	KISSIMMEE	FL		02/24/2022		1,295		(27)			(27)		1,268	1,268			
100087445	HEARTLAND	TX		10/25/2022		1,001		130			130		1,131	1,131			
100151377	WAKE FOREST	NC		05/10/2024		699		(2)			(2)		697	697			
100162975	LEANDER	TX		08/12/2024		2,262		(22)			(22)		2,240	2,240			
100185655	UNITED KINGDOM	GBR		12/20/2024		90							90	90			
100145485	UNITED KINGDOM	GBR		03/12/2024		70		(37)			(37)		32	32			
100167747	HERMINIE	PA		09/19/2024		2,479		(98)			(98)		2,381	2,381			
100156113	NORTH CHARLESTON	SC		06/18/2024		(13)		13			13						
100169076	PALM COAST	FL		09/27/2024		1,085		(24)			(24)		1,061	1,061			
100128352	ATLANTA	GA		09/14/2023		700		14			14		714	714			
100109125	NEPTUNE	NJ		06/05/2023		604		(60)			(60)		544	544			
100090321	DALLAS	TX		01/06/2023		578		(84)			(84)		494	494			
100182696	BLACKSBURG	VA		12/12/2024		(7,829)		(62)			(62)	8,490	598	598			
100149518	CHICAGO	IL		04/26/2024		(7,895)		38			38	8,512	655	597	(58)		(58)
100170298	SAINT AUGUSTINE	FL		10/08/2024		739		(53)			(53)		686	686			
100147527	MESA	AZ		04/03/2024		637		(19)			(19)		618	618			
100151490	SAN ANTONIO	TX		05/10/2024		710		88			88		798	798			
100151908	PORT LAVACA	TX		07/10/2024		(7,805)		(81)			(81)	8,468	581	524	(58)		(58)
100152284	LANHAM	MD		05/17/2024		721		35			35		756	756			
100170263	SAINT AUGUSTINE	FL		10/08/2024		738		(52)			(52)		686	686			
100116087	COMPTON	CA		07/20/2023		992		704			704		1,696	1,696			
100054123	MODESTO	CA		03/23/2021		1,047		(213)			(213)		834	834			
100137551	SMITHFIELD	NC		12/08/2023		670		20			20		690	690			
100138324	CHARLOTTE	NC		12/18/2023		614		105			105		719	719			
100173669	GRONINGEN	NLD		10/29/2024													
100158220	UNITED KINGDOM	GBR		07/09/2024		(3,629)		3,629			3,629						
100027033	VALLEJO	CA		09/26/2018		2,044		1,341			1,341		3,385	3,385			
100159036	KISSIMMEE	FL		08/15/2024		660		(48)			(48)		611	611			
100148880	KNIGHTDALE	NC		04/17/2024		612		(49)			(49)		562	562			
100138697	YUCCA VALLEY	CA		02/02/2024		22		(22)			(22)						
100129697	GRANBURY	TX		09/29/2023		661		(39)			(39)		622	622			
100116687	SUGAR LAND	TX		07/20/2023		1,316		699			699		2,015	2,015			
100181579	MERIDEN	CT		12/09/2024		381		(28)			(28)		353	353			
100186724	DORAL	FL		12/31/2024		978		(105)			(105)		873	873			
100110308	OLDSMAR	FL		06/30/2023		874		61			61		935	935			
100119526	GEORGETOWN	TX		07/28/2023		810		52			52		862	862			
100071654	NAPLES	FL		10/14/2021		1,459		(90)			(90)		1,368	1,368			
100147788	AVONDALE	AZ		04/08/2024		661		19			19		680	680			
100132769	ATLANTA	GA		11/03/2023		4		(4)			(4)						
100116736	DAVENPORT	FL		07/20/2023		(2,103)		3,118			3,118		1,016	1,016			
100086510	RAHWAY	NJ		09/30/2022		637		(26)			(26)		611	611			
100140440	ATLANTA	GA		01/18/2024		607		(54)			(54)		553	553			
100144240	VAN ALSTYNE	TX		03/07/2024		743		(11)			(11)		732	732			
100110329	GEORGETOWN	TX		06/30/2023		755		58			58		813	813			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155143	HURST	TX		07/19/2024		859		(130)			(130)		729	729			
100134307	TUCSON	AZ		10/27/2023		589		(87)			(87)		502	502			
100025804	TUJUNGA	CA		09/20/2018		1,068		64			64		1,131	1,131			
100162484	OCALA	FL		08/07/2024		682		(12)			(12)		670	670			
100079248	MARICOPA	AZ		02/25/2022		29		(29)			(29)						
100162096	RIO VISTA	CA		07/31/2024		724		(104)			(104)		621	621			
100151513	CHANDLER	AZ		05/10/2024		686		(2)			(2)		684	684			
100179856	NAPLES	FL		11/22/2024		914		(50)			(50)		864	864			
100182042	GEORGETOWN	TX		12/12/2024		950		36			36		985	985			
100140420	OCALA	FL		01/18/2024		704		(39)			(39)		665	665			
100159462	FORT WORTH	TX		07/15/2024		793		(59)			(59)		734	734			
100014101	SPRINGFIELD	VA		05/25/2017		991		94			94		1,085	1,085			
100081274	PINOLE	CA		03/18/2022		1,470		81			81		1,551	1,551			
100162525	TOBYHANNA	PA		08/12/2024		809		(40)			(40)		769	769			
100079309	ST CLOUD	FL		02/28/2022		1,334		38			38		1,371	1,371			
100172846	EPHRATA	PA		10/25/2024		472		(53)			(53)		419	419			
100062964	MIDLOTHIAN	VA		07/01/2021		1,981		(65)			(65)		1,916	1,916			
100172453	FORT WORTH	TX		10/23/2024		793		(29)			(29)		763	763			
100132054	FORT LAUDERDALE	FL		10/13/2023		650		(9)			(9)		642	642			
100164777	DONNELLY	ID		08/26/2024		628		(46)			(46)		582	582			
100139049	REDWOOD CITY	CA		12/28/2023		520		(1)			(1)		519	519			
100158710	FORNEY	TX		07/10/2024		629		(56)			(56)		573	573			
100171809	WINCHESTER	TN		10/17/2024		642		(82)			(82)		560	560			
100144204	MUNDELEIN	IL		03/07/2024		1,706		51			51		1,758	1,758			
100135305	ARLINGTON	TX		11/13/2023		633		10			10		643	643			
100173918	NORTH LAS VEGAS	NV		10/31/2024		604		(85)			(85)		520	520			
100137297	BROWNWOOD	TX		12/01/2023		933		(69)			(69)		864	864			
100151321	DALLAS	GA		05/10/2024		806		152			152		958	958			
100162952	RIVERSIDE	NJ		08/12/2024		613		(39)			(39)		574	574			
100179944	HOUSTON	TX		11/25/2024		736		151			151		887	887			
100144891	UNITED KINGDOM	GBR		03/12/2024		(3,514)		3,571			3,571		58	58			
100084669	RAWLINS	WY		08/02/2022		828		(103)			(103)		725	725			
100102473	SAN TAN VALLEY	AZ		06/07/2023		1,120		7			7		1,126	1,126			
100164463	CINNAMINSON	NJ		08/21/2024		648		(48)			(48)		600	600			
100150532	KENNESAW	GA		05/03/2024		(7,697)		(24)			(24)	8,490	769	678	(91)		(91)
100107800	SAINT JOHNS	FL		05/19/2023		836		77			77		913	913			
100153327	ZEPHYRHILLS	FL		05/30/2024		775		128			128		902	902			
100103319	MANSFIELD	TX		04/28/2023		518		(23)			(23)		495	495			
100176520	LAKEWOOD	OH		11/15/2024		638		(66)			(66)		571	571			
100159657	DENAIR	CA		08/23/2024		683		(84)			(84)		599	599			
100118841	LAKE ARROWHEAD	CA		08/30/2023		584		(87)			(87)		497	497			
100161389	CONCORD	NC		07/25/2024		900		(46)			(46)		854	854			
100164351	DENTON	TX		08/21/2024		683		(30)			(30)		652	652			
100140524	ANGIER	NC		01/19/2024		692		(18)			(18)		674	674			
100165380	SOUTH PADRE ISLAND	TX		08/29/2024		11,102		(342)			(342)		10,759	10,759			
100185951	ESSEX	MD		12/26/2024		371		(25)			(25)		346	346			
100129285	PHOENIX	AZ		09/25/2023		613		43			43		655	655			
100179616	APPLETON	WI		11/21/2024		663		(44)			(44)		619	619			
100120045	SURFSIDE BEACH	SC		08/11/2023		664		(39)			(39)		626	626			
100162976	SAINT PETERS	MO		08/12/2024		639		(51)			(51)		589	589			
100145682	UNITED KINGDOM	GBR		03/12/2024		(3,730)		3,730			3,730						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065534	WESTERN SPRINGS	IL		07/28/2021		1,474		(108)			(108)		1,366	1,366			
100080880	PHOENIX	AZ		03/10/2022		1,345		(29)			(29)		1,317	1,317			
100150683	GALVESTON	TX		05/06/2024		642		(53)			(53)		590	590			
100115643	KISSIMMEE	FL		07/19/2023		602		(52)			(52)		550	550			
100179459	MODESTO	CA		11/21/2024		759		8			8		767	767			
100080796	AVENTURA	FL		03/15/2022		2,002		(121)			(121)		1,880	1,880			
100131955	RIGGINS	ID		10/13/2023		659		(21)			(21)		637	637			
100151117	HAUULA	HI		05/08/2024		633		(51)			(51)		582	582			
100147939	GOOSE CREEK	SC		04/08/2024		650		(26)			(26)		624	624			
100152486	NASHVILLE	TN		05/16/2024		628		(27)			(27)		601	601			
100164527	NOKOMIS	FL		08/21/2024		714		(47)			(47)		667	667			
100149199	DICKINSON	TX		04/22/2024		6,812		81			81		6,893	6,893			
100131896	BROCKTON	MA		10/06/2023		591		(15)			(15)		576	576			
100148265	PLAINFIELD	IL		04/12/2024		694		(45)			(45)		649	649			
100134894	MEDINA	TN		10/30/2023		3,891		13			13		3,905	3,905			
100169067	JEFFERSONVILLE	IN		09/27/2024		571		(44)			(44)		527	527			
100115759	TAMPA	FL		07/20/2023		739		(39)			(39)		700	700			
100169644	NICE	CA		09/30/2024		629		(42)			(42)		587	587			
100170469	FRANKLIN	TN		10/09/2024		734		(48)			(48)		686	686			
100081169	SAN ANTONIO	TX		03/18/2022		1,110		59			59		1,169	1,169			
100141815	AMSTERDAM	NLD		01/29/2024													
100067318	JACKSONVILLE	FL		08/02/2021		2,226		120			120		2,346	2,346			
100181227	SAN LUIS	AZ		12/06/2024		364		(61)			(61)		304	304			
100157942	SANFORD	FL		07/09/2024		710		16			16		726	726			
100089101	FORT WORTH	TX		01/06/2023		632		(51)			(51)		581	581			
100167027	WEST CHESTER	PA		09/13/2024		580		(122)			(122)		458	458			
100144689	UNITED KINGDOM	GBR		03/12/2024		(1,273)		1,366			1,366		94	94			
100181521	LAUDERDALE BY THE SEA	FL		12/06/2024		374		(50)			(50)		325	325			
100013823	NILES	IL		05/25/2017		842		5			5		846	846			
100011841	CHULA VISTA	CA		03/08/2017		3,501		264			264		3,765	3,765			
100142122	EDMOND	OK		02/29/2024		90		464			464		554	554			
100151996	ATLANTA	GA		06/14/2024		606		(45)			(45)		561	561			
100054729	BELFAIR	WA		03/23/2021		839		(241)			(241)		598	598			
100160968	NORMAN	OK		07/24/2024		1,863		(26)			(26)		1,838	1,838			
100168392	HOPEWELL	VA		09/25/2024		700		(46)			(46)		654	654			
100031137	ATLANTIC BEACH	FL		03/29/2019		1,002		315			315		1,317	1,317			
100177907	TULALIP	WA		11/19/2024		1,279		(145)			(145)		1,133	1,133			
100087279	SOUTHINGTON	CT		10/25/2022		5,018		619			619		5,637	5,637			
100149737	MONROE	NY		04/26/2024		615		(39)			(39)		576	576			
100169111	LOGANVILLE	GA		09/27/2024		641		(81)			(81)		560	560			
100186669	MYSTIC	CT		12/30/2024		483		33			33		517	517			
100138866	WILMINGTON	DE		12/21/2023		603		(53)			(53)		550	550			
100142892	MIDLOTHIAN	VA		02/09/2024		754		(16)			(16)		738	738			
100151145	SEBASTIAN	FL		05/09/2024		636		(41)			(41)		595	595			
100159426	HUDSON	FL		07/15/2024		594		(60)			(60)		534	534			
100012443	ORLANDO	FL		04/28/2017		2,150		117			117		2,267	2,267			
100116895	GLENDALE	AZ		07/20/2023		(573)		1,507			1,507		934	934			
100168925	UNITED KINGDOM	GBR		09/26/2024		68							68	68			
100172808	SOUTH BARRINGTON	IL		12/06/2024		1,490		(5)			(5)		1,486	1,486			
100146903	CARROLLTON	TX		03/26/2024		1,699		69			69		1,768	1,768			
100115910	HUTTO	TX		07/20/2023		779		(9)			(9)		770	770			

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100132238	ANNA	TX		10/13/2023		1,874		(125)			(125)		1,749	1,749			
100139950	NEW BRAUNFELS	TX		01/09/2024		605		(27)			(27)		578	578			
100161381	LONGS	SC		07/25/2024		731		2			2		733	733			
100161803	HACKETTSTOWN	NJ		07/31/2024		(490)		1,092			1,092		602	602			
100128176	CHARLOTTE	NC		09/18/2023		615		21			21		635	635			
100029608	MIAMI	FL		10/26/2018		1,680		13			13		1,694	1,694			
100099587	EDGEWATER PARK	NJ		04/06/2023		552		(55)			(55)		497	497			
100152318	FORT WORTH	TX		05/17/2024		762		147			147		908	908			
100140547	CHARLOTTE	NC		01/19/2024		625		1			1		626	626			
100142684	HAMPTON	GA		02/08/2024		816		32			32		848	848			
100101507	CALDWELL	ID		04/26/2023		1,029		286			286		1,316	1,316			
100169724	PHILADELPHIA	PA		09/30/2024		918		(47)			(47)		870	870			
100137446	NASHVILLE	TN		01/11/2024		33		(33)			(33)						
100057746	MANCHESTER	NH		06/30/2021		1,451		(104)			(104)		1,347	1,347			
100103814	CINCINNATI	OH		05/10/2023		595		(43)			(43)		553	553			
100138223	KATY	TX		12/14/2023		469		(41)			(41)		427	427			
100140141	GARLAND	TX		01/09/2024		643		(41)			(41)		602	602			
100129631	RICHMOND	TX		09/29/2023		674		(23)			(23)		651	651			
100136903	GRAHAM	NC		11/27/2023		2,680		107			107		2,787	2,787			
100081553	NYACK	NY		03/14/2022		(2,105)		2,105			2,105						
100168288	CANTON	MI		09/20/2024		432		7			7		439	439			
100148389	PENDERGRASS	GA		04/12/2024		831		115			115		946	946			
100109683	VANCOUVER	WA		06/16/2023		6,732		(186)			(186)		6,546	6,546			
100149411	PEACHTREE CITY	GA		04/24/2024		539		87			87		626	626			
100147750	ROSEBURG	OR		04/08/2024		625		(32)			(32)		594	594			
100065199	FORT WORTH	TX		07/14/2021		1,500		(64)			(64)		1,437	1,437			
100134098	SHASTA LAKE	CA		12/08/2023		534		(69)			(69)		465	465			
100155346	NEDERLAND	TX		07/19/2024		1,054		(173)			(173)		881	881			
100176051	UXBRIDGE	MA		12/20/2024		420		(30)			(30)		390	390			
100174260	OCALA	FL		10/31/2024		759		(12)			(12)		747	747			
100120205	BROCKTON	MA		08/18/2023		708		(37)			(37)		672	672			
100091728	WAIANAE	HI		03/24/2023		544		(119)			(119)		425	425			
100186694	CHARLOTTE	NC		12/31/2024		236		(62)			(62)		174	174			
100091727	WAIANAE	HI		03/24/2023		544		(119)			(119)		425	425			
100150612	LITTLE ELM	TX		05/03/2024		647		(65)			(65)		581	581			
100138213	RICHMOND	TX		12/14/2023		457		(40)			(40)		417	417			
100119428	INDIANAPOLIS	IN		07/31/2023		661		(13)			(13)		648	648			
100090958	HUDSON	MA		01/31/2023		659		(86)			(86)		573	573			
100162644	KATY	TX		08/12/2024		827		13			13		841	841			
100172516	TUCSON	AZ		10/23/2024		2,214		(123)			(123)		2,091	2,091			
100060865	FONTANA	CA		06/01/2021		2,040		19			19		2,059	2,059			
100135323	GLENSIDE	PA		11/13/2023		(7,821)		(2)			(2)	8,455	632	623	(9)		(9)
100065309	PORT ARANSAS	TX		07/28/2021		1,398		(114)			(114)		1,285	1,285			
100172434	FORT WAYNE	IN		10/23/2024		764		(16)			(16)		748	748			
100053387	SAN LEANDRO	CA		03/23/2021		4,824		(229)			(229)		4,596	4,596			
100159245	OCEAN CITY	MD		07/15/2024		825		(21)			(21)		804	804			
100174724	FORT WASHINGTON	MD		10/31/2024		568		(77)			(77)		490	490			
100175053	GREER	SC		11/05/2024		770		(89)			(89)		680	680			
100119553	PHOENIX	OR		07/28/2023		679		(14)			(14)		665	665			
100090429	CORONA	CA		12/28/2022		680		(29)			(29)		651	651			
100136680	NORTH CHESTERFIELD	VA		01/25/2024		450		(59)			(59)		391	391			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068114	LAKE HARMONY	PA		08/25/2021		1,917		(67)			(67)		1,850	1,850			
100018202	KANSAS CITY	MO		06/08/2018		1,432		(155)			(155)		1,277	1,277			
100137499	STATESVILLE	NC		01/11/2024		423		(113)			(113)		310	310			
100156475	RIDGELAND	SC		06/24/2024		509		(32)			(32)		477	477			
100151217	SAINT AUGUSTINE	FL		05/10/2024		707		(43)			(43)		664	664			
100133584	WESTAMPTON	NJ		10/23/2023		640		(12)			(12)		629	629			
100152249	ATLANTA	GA		05/17/2024		672		6			6		678	678			
100114627	OWINGS MILLS	MD		06/29/2023		635		(34)			(34)		601	601			
100159425	CHATTANOOGA	TN		07/15/2024		791		(52)			(52)		739	739			
100136470	LOGANVILLE	GA		11/20/2023		1,427		219			219		1,646	1,646			
100100972	WARWICK	MD		04/28/2023		997		382			382		1,379	1,379			
100102446	ESSEX	MD		06/07/2023		856		(63)			(63)		793	793			
100067566	ALBUQUERQUE	NM		09/23/2021		1,357		(113)			(113)		1,245	1,245			
100179757	DALLAS	GA		11/21/2024		763		95			95		859	859			
100161366	NASHVILLE	TN		07/25/2024		819		(42)			(42)		778	778			
100120467	LOS ANGELES	CA		08/18/2023		704		12			12		715	715			
100025199	FALLBROOK	CA		09/20/2018		1,769		3			3		1,773	1,773			
100054530	SUSSEX	NJ		03/23/2021		3,786		(482)			(482)		3,304	3,304			
100145785	CANFIELD	OH		05/08/2024		579		(91)			(91)		488	488			
100060892	LOVELAND	CO		06/01/2021		1,326		16			16		1,342	1,342			
100029520	NEWARK	NJ		10/26/2018		825		279			279		1,104	1,104			
100139351	WATERBURY	CT		12/28/2023		537		(35)			(35)		502	502			
100160028	PRINCETON	TX		07/17/2024		694		(31)			(31)		663	663			
100143805	WASHINGTON	DC		02/28/2024		414		(93)			(93)		321	321			
100132090	BORDENTOWN	NJ		10/13/2023		(7,864)		(21)			(21)	8,492	606	621	15		15
100150540	RATHDRUM	ID		05/03/2024		690		(27)			(27)		663	663			
100065230	MORENO VALLEY	CA		07/14/2021		2,701		(64)			(64)		2,637	2,637			
100137202	DULUTH	GA		11/28/2023		578		(80)			(80)		498	498			
100065097	MCKINNEY	TX		07/14/2021		1,904		(117)			(117)		1,786	1,786			
100143811	ROTTERDAM	NLD		02/27/2024													
100159316	CHARLOTTE	NC		07/15/2024		584		(34)			(34)		550	550			
100120233	FORT LAUDERDALE	FL		08/18/2023		603		(55)			(55)		548	548			
100079145	CAPE CORAL	FL		02/24/2022		898		(10)			(10)		888	888			
100135781	COLUMBIA FALLS	MT		11/10/2023		658		38			38		695	695			
100166023	NOTTINGHAM	MD		09/06/2024		436		(30)			(30)		406	406			
100110543	SAINT AUGUSTINE	FL		06/30/2023		999		(15)			(15)		984	984			
100149636	FORNEY	TX		04/26/2024		745		(33)			(33)		712	712			
100054843	MINEOLA	NY		03/23/2021		1,195		(128)			(128)		1,066	1,066			
100135467	MADERA	CA		11/13/2023		789		228			228		1,018	1,018			
100131907	PASSAIC	NJ		10/13/2023		710		(5)			(5)		704	704			
100129991	POUGHKEEPSIE	NY		09/27/2023		577		(41)			(41)		535	535			
100143583	OLATHE	KS		02/21/2024		588		(37)			(37)		551	551			
100175546	CONWAY	SC		11/08/2024		461		(24)			(24)		437	437			
100144972	UNITED KINGDOM	GBR		03/12/2024		(3,734)		3,734			3,734						
100164382	GEORGETOWN	TX		08/21/2024		608		(34)			(34)		574	574			
100109296	MEDICAL LAKE	WA		06/12/2023		788		(16)			(16)		772	772			
100090324	SOUTHAMPTON	PA		01/06/2023		8		(8)			(8)						
100139687	UNITED KINGDOM	GBR		12/18/2023													
100184755	WEST PALM BCH	FL		12/17/2024		904		(123)			(123)		781	781			
100185551	NORTH CHESTERFIELD	VA		12/20/2024		448		(38)			(38)		411	411			
100138746	FRESNO	CA		02/02/2024		428		(91)			(91)		337	337			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176759	STERLING	VA		11/15/2024		482		(32)			(32)		450	450			
100013987	BRONX	NY		05/25/2017		1,141		234			234		1,375	1,375			
100163803	MIRAMAR	FL		09/27/2024		827		(82)			(82)		745	745			
100152901	BRIDGEPORT	CT		05/22/2024		861		(75)			(75)		786	786			
100067524	GARNER	NC		09/23/2021		1,376		(105)			(105)		1,272	1,272			
100100126	MIAMI	FL		03/28/2023		619		(27)			(27)		592	592			
100100074	KATY	TX		03/28/2023		8		(8)			(8)						
100137916	STATESVILLE	NC		12/12/2023		453		6			6		459	459			
100149203	PERRIS	CA		04/22/2024		387		(76)			(76)		311	311			
100146994	SARASOTA	FL		03/27/2024		5,090		53			53		5,142	5,142			
100181869	LAREDO	TX		12/12/2024		705		13			13		718	718			
100141800	UTRECHT	NLD		01/29/2024													
100158656	WAXAHACHIE	TX		07/10/2024		691		(8)			(8)		683	683			
100138326	MELISSA	TX		12/18/2023		638		(56)			(56)		582	582			
100152197	HAMPTON	GA		05/17/2024		724		152			152		876	876			
100113433	CHICAGO	IL		06/29/2023		689		1,136			1,136		1,825	1,825			
100136998	COLUMBUS	OH		11/28/2023		544		(13)			(13)		531	531			
100162901	ORLANDO	FL		08/12/2024		607		(34)			(34)		574	574			
100053667	FORT LAUDERDALE	FL		03/23/2021		1,263		(173)			(173)		1,090	1,090			
100109175	LEVITTOWN	PA		07/21/2023		1		(1)			(1)						
100175496	FORT WORTH	TX		12/23/2024		898		(28)			(28)		870	870			
100147749	HUTTO	TX		04/08/2024		3,073		(89)			(89)		2,984	2,984			
100186713	CROSSVILLE	TN		12/31/2024		430		(71)			(71)		359	359			
100164650	FORT WORTH	TX		08/23/2024		21,860		(617)			(617)		21,243	21,243			
100165837	LAS VEGAS	NV		08/29/2024		(10)		10			10						
100087968	BRIDGEVILLE	DE		10/25/2022		1,176		(65)			(65)		1,111	1,111			
100139795	UNITED KINGDOM	GBR		12/18/2023		85							85	85			
100162685	CAPE CORAL	FL		08/12/2024		775		47			47		822	822			
100135337	ROCK HILL	SC		11/13/2023		628		(1)			(1)		627	627			
100117295	MANSFIELD	NJ		07/20/2023		291		26			26		316	316			
100029287	STOCKTON	CA		10/26/2018		1,083		123			123		1,205	1,205			
100147929	HAMPTON	GA		04/08/2024		780		70			70		850	850			
100147805	VAN ALSTYNE	TX		04/08/2024		944		(26)			(26)		918	918			
100166202	NEWINGTON	CT		09/09/2024		636		(40)			(40)		597	597			
100164395	MATTHEWS	NC		08/21/2024		622		(34)			(34)		588	588			
100164404	MATTHEWS	NC		08/21/2024		622		(34)			(34)		588	588			
100088839	VICTORVILLE	CA		11/15/2022		969		3			3		972	972			
100026620	ESCONDIDO	CA		09/26/2018		788		126			126		914	914			
100084731	MYRTLE BEACH	SC		08/02/2022		769		(59)			(59)		711	711			
100150823	HUNTSVILLE	AL		05/08/2024		672		(22)			(22)		650	650			
100026099	SMYRNA	DE		09/20/2018		1,303		54			54		1,357	1,357			
100157911	CHARLESTON	SC		07/09/2024		568		(40)			(40)		528	528			
100173333	LIBERTY HILL	TX		10/30/2024		3,705		357			357		4,062	4,062			
100109073	MARICOPA	AZ		06/05/2023		(7,612)		(49)			(49)	8,446	785	778	(7)		(7)
100148262	MIDLOTHIAN	VA		04/12/2024		876		(82)			(82)		794	794			
100107828	JUPITER	FL		05/19/2023		522		(32)			(32)		490	490			
100182592	MURRELLS INLET	SC		12/12/2024		430		(54)			(54)		377	377			
100057958	ELIZABETH	NJ		06/30/2021		1,468		(15)			(15)		1,453	1,453			
100156552	MADISON	AL		06/24/2024		680		(18)			(18)		663	663			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		2,712		(73)			(73)		2,639	2,639			
100161011	EUREKA	CA		07/24/2024		608		(30)			(30)		579	579			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186509	LOGAN	OH		12/30/2024		394		(48)			(48)		346	346			
100101156	NEW HAVEN	CT		04/28/2023		910		600			600		1,510	1,510			
100169470	PLYMOUTH	MN		09/30/2024		421		4			4		425	425			
100132058	GLASSBORO	NJ		10/13/2023		826		28			28		854	854			
100152691	POCATELLO	ID		05/17/2024		593		10			10		603	603			
100086939	NORTH RICHLAND HILLS	TX		10/24/2022		13		(13)			(13)						
100091070	HARTFORD	CT		01/31/2023		819		(90)			(90)		729	729			
100133741	HANOVER	MD		10/23/2023		581		(22)			(22)		558	558			
100129623	FORT WORTH	TX		09/29/2023		665		(34)			(34)		631	631			
100176180	FORT WORTH	TX		12/20/2024		23		(23)			(23)						
100156652	COLUMBIA	MO		06/24/2024		694		(52)			(52)		643	643			
100128387	TALLAHASSEE	FL		09/15/2023		589		(97)			(97)		491	491			
100109030	HALLANDALE BEACH	FL		05/31/2023		896		13			13		909	909			
100133597	LADSON	SC		10/23/2023		775		181			181		955	955			
100160568	RANCHO CORDOVA	CA		07/19/2024		2,552		10			10		2,562	2,562			
100149890	CENTERTON	AR		04/29/2024		580		(133)			(133)		447	447			
100144157	PFLUGERVILLE	TX		03/07/2024		609		(1)			(1)		608	608			
100091726	WAIANAE	HI		03/24/2023		539		(114)			(114)		425	425			
100149627	FARMERSVILLE	TX		04/26/2024		632		(52)			(52)		580	580			
100150004	CENTRAL POINT	OR		06/07/2024		627		(52)			(52)		575	575			
100067917	ALBANY	OR		09/23/2021		1,489		(74)			(74)		1,415	1,415			
100068226	GARY	IN		08/25/2021		1,438		(81)			(81)		1,358	1,358			
100144027	NORTH BERGEN	NJ		03/07/2024		728		6			6		734	734			
100172616	MISSOURI CITY	TX		10/23/2024		755		(32)			(32)		723	723			
100161023	ROUND ROCK	TX		07/24/2024		2,189		(76)			(76)		2,113	2,113			
100161823	SCRANTON	PA		07/31/2024		505		(44)			(44)		461	461			
100109121	DEERFIELD BEACH	FL		06/05/2023		772		(32)			(32)		740	740			
100135459	MADERA	CA		11/13/2023		1,080		259			259		1,339	1,339			
100137576	POCATELLO	ID		12/08/2023		981		(12)			(12)		969	969			
100161488	FLOWER MOUND	TX		07/30/2024		1,278		(84)			(84)		1,194	1,194			
100127976	WINSTON	GA		09/08/2023		594		(21)			(21)		573	573			
100031044	DES PLAINES	IL		03/29/2019		665		106			106		771	771			
100129310	CHARLOTTE	NC		09/25/2023		618		29			29		647	647			
100152281	MERCED	CA		05/17/2024		655		(4)			(4)		651	651			
100152512	THE VILLAGES	FL		05/17/2024		816		7			7		823	823			
100145819	FORT LAUDERDALE	FL		05/08/2024		243		(30)			(30)		213	213			
100140427	ZEBULON	NC		01/18/2024		1,599		(73)			(73)		1,526	1,526			
100182602	PLAYA DEL REY	CA		12/12/2024		701		(8)			(8)		693	693			
100179939	COLLEGE STATION	TX		11/25/2024		454		133			133		587	587			
100054980	LITHIA	FL		03/23/2021		1,983		(149)			(149)		1,834	1,834			
100166079	MARS	PA		09/09/2024		1,629		(64)			(64)		1,565	1,565			
100120713	CAPE CORAL	FL		08/25/2023		698		43			43		742	742			
100117091	ASHEVILLE	NC		07/20/2023		(9,428)		1,909			1,909	8,430	911	903	(8)		(8)
100176837	HOMESTEAD	FL		11/15/2024		258		(48)			(48)		210	210			
100024677	DELRAY BEACH	FL		09/20/2018		1,098		186			186		1,285	1,285			
100082900	BIG BEAR CITY	CA		05/17/2022		1,154		(67)			(67)		1,087	1,087			
100166256	WAUKEE	IA		09/09/2024		711		69			69		781	781			
100144230	TUCSON	AZ		03/07/2024		1,287		64			64		1,351	1,351			
100182212	ELKTON	KY		12/12/2024		436		(22)			(22)		414	414			
100116229	VERO BEACH	FL		07/20/2023		782		169			169		950	950			
100071235	KISSIMMEE	FL		10/01/2021		13		(13)			(13)						

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080878	PHOENIX	AZ		03/10/2022		1,339		(29)			(29)		1,311	1,311			
100165571	PROVIDENCE VILLAGE	TX		08/29/2024		669		(39)			(39)		630	630			
100164624	RICHMOND	TX		08/21/2024		630		(20)			(20)		610	610			
100139691	UNITED KINGDOM	GBR		12/18/2023		37							37	37			
100156222	WASHINGTON	DC		06/20/2024		599		(17)			(17)		582	582			
100175091	ROSENBERG	TX		11/05/2024		621		(38)			(38)		584	584			
100142770	DURHAM	NC		02/08/2024		532		(40)			(40)		492	492			
100128048	NASHVILLE	TN		09/08/2023		1,147		99			99		1,246	1,246			
100172615	CORDOVA	TN		10/23/2024		791		(40)			(40)		751	751			
100118917	MADERA	CA		07/27/2023		1,177		4			4		1,181	1,181			
100153030	SACHSE	TX		06/27/2024		653		(75)			(75)		578	578			
100159523	TULSA	OK		07/15/2024		392		(50)			(50)		342	342			
100153284	MARYVILLE	TN		05/30/2024		605		8			8		613	613			
100156528	BLOOMINGDALE	GA		06/24/2024		681							681	681			
100128085	SANTA ANA	CA		09/08/2023		770		142			142		912	912			
100140138	EDMOND	OK		01/09/2024		586		(24)			(24)		562	562			
100159717	RENTON	WA		08/23/2024		697		(39)			(39)		658	658			
100163832	NORWALK	CT		09/27/2024		1,322		(84)			(84)		1,238	1,238			
100081084	FONTANA	CA		03/18/2022		1,435		306			306		1,741	1,741			
100169581	DAVIE	FL		09/30/2024		427		(49)			(49)		378	378			
100139281	NORTH RICHLAND HILLS	TX		12/28/2023		396		(67)			(67)		329	329			
100134355	PANAMA CITY BEACH	FL		10/27/2023		786		(1)			(1)		785	785			
100151156	AUSTIN	TX		05/09/2024		1,227		(27)			(27)		1,200	1,200			
100185872	HOUSTON	TX		12/26/2024		418		72			72		490	490			
100084675	MIAMI	FL		08/02/2022		837		(6)			(6)		831	831			
100148036	KANNAPOLIS	NC		04/10/2024		743		70			70		813	813			
100144228	ZEBULON	NC		03/07/2024		684		(28)			(28)		656	656			
100012785	SOUTH GATE	CA		05/25/2017		267		337			337		604	604			
100080424	HOLLY HILL	FL		04/14/2022		1,059		(168)			(168)		892	892			
100171582	OVERLAND PARK	KS		10/16/2024		694		(65)			(65)		629	629			
100115782	WAUWATOSA	WI		07/20/2023		666		(32)			(32)		634	634			
100120051	CASTLE ROCK	CO		08/11/2023		766		26			26		792	792			
100128192	ELIZABETH CITY	NC		09/18/2023		610		56			56		666	666			
100146885	OAKWOOD	GA		03/26/2024		690		(8)			(8)		682	682			
100138713	MAPLETON	UT		02/02/2024		623		(44)			(44)		580	580			
100166449	SUMMERVILLE	SC		10/31/2024		661		(90)			(90)		571	571			
100147958	FORNEY	TX		04/08/2024		692		(23)			(23)		669	669			
100152647	PRINCETON	TX		05/17/2024		869		10			10		879	879			
100143468	PHOENIX	AZ		02/16/2024		581		(28)			(28)		552	552			
100130145	CHICAGO	IL		11/15/2023		541		(87)			(87)		454	454			
100128338	HAGERSTOWN	MD		09/14/2023		776		(65)			(65)		711	711			
100080194	BANNING	CA		02/25/2022		33		(33)			(33)						
100066239	LEVITOWN	NY		08/02/2021		2,118		(14)			(14)		2,103	2,103			
100087167	MYRTLE BEACH	SC		10/25/2022		1,019		149			149		1,168	1,168			
100169773	ELLABELL	GA		09/30/2024		631		(56)			(56)		575	575			
100159733	BELLINGHAM	WA		08/23/2024		672		(73)			(73)		599	599			
100162711	LAND O LAKES	FL		08/12/2024		724		8			8		732	732			
100116280	KISSIMMEE	FL		07/20/2023		506		(11)			(11)		495	495			
100174291	LINEVILLE	AL		10/31/2024		592		(61)			(61)		531	531			
100117262	MONROE	NC		07/20/2023		716		(28)			(28)		688	688			
100181514	DELANO	CA		12/06/2024		695		(32)			(32)		662	662			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115993	WESTAMPTON	NJ		07/20/2023		675		(52)			(52)		622	622			
100162668	LAND O LAKES	FL		08/12/2024		620		(48)			(48)		572	572			
100135871	GILCHRIST	TX		11/13/2023		509		(89)			(89)		420	420			
100166288	NEW BRAUNFELS	TX		10/23/2024		708		4			4		713	713			
100025502	LOS ANGELES	CA		09/20/2018		2,957		66			66		3,023	3,023			
100158452	PALM DESERT	CA		07/10/2024		651		(17)			(17)		635	635			
100132096	JACKSONVILLE	FL		10/13/2023		722		78			78		800	800			
100158657	CYPRESS	TX		07/10/2024		625		(49)			(49)		575	575			
100026984	LA PUENTE	CA		09/26/2018		1,351		120			120		1,471	1,471			
100158606	OCALA	FL		07/10/2024		(7,804)		(44)			(44)	8,422	573	581	8		8
100156374	GEORGETOWN	TX		07/25/2024		631		(71)			(71)		560	560			
100128307	LEXINGTON	KY		09/14/2023		391		(51)			(51)		341	341			
100100925	VALLEJO	CA		04/28/2023		945		146			146		1,091	1,091			
100182028	DUNEDIN	FL		12/12/2024		838		53			53		891	891			
100174258	ST. CLOUD	FL		10/31/2024		643		(64)			(64)		579	579			
100159411	ZEBULON	NC		07/15/2024		685		(34)			(34)		652	652			
100172722	LANCASTER	CA		11/21/2024		694		(32)			(32)		662	662			
100087145	STUART	FL		10/25/2022		981		285			285		1,267	1,267			
100167860	AKRON	OH		09/20/2024		616		3			3		620	620			
100153822	HENRICO	VA		07/10/2024		388		(111)			(111)		277	277			
100088792	BLUE RIDGE	GA		11/15/2022		743		50			50		793	793			
100129881	MIAMI	FL		09/27/2023		541		(49)			(49)		492	492			
100069972	STATEN ISLAND	NY		09/01/2021		236		160			160		397	397			
100137615	DESTIN	FL		12/08/2023		661		(15)			(15)		646	646			
100168091	STATE COLLEGE	PA		09/20/2024		164		27			27		191	191			
100160570	HAMDEN	CT		07/19/2024		546		(7)			(7)		539	539			
100153701	SCHERTZ	TX		05/31/2024		705		(95)			(95)		610	610			
100175603	LAS VEGAS	NV		11/12/2024		697		15			15		712	712			
100140717	TUCSON	AZ		02/08/2024		9		(9)			(9)						
100179458	LAKE LOTAWANA	MO		11/21/2024		761		(3)			(3)		758	758			
100027775	WOODBINE	GA		10/26/2018		786		165			165		951	951			
100020315	LAKE WORTH	FL		07/17/2018		1,405		(48)			(48)		1,357	1,357			
100102742	BRANDON	FL		06/22/2023		72		751			751		823	823			
100155130	CARTERSVILLE	GA		07/19/2024		726		(61)			(61)		665	665			
100066136	ELK GROVE	CA		08/02/2021		2,017		(5)			(5)		2,013	2,013			
100152178	HENDERSON	NV		05/17/2024		626		(31)			(31)		595	595			
100167979	SEDONA	AZ		09/20/2024		729		(20)			(20)		709	709			
100160061	LAKE OZARK	MO		07/17/2024		(7,761)		(18)			(18)	8,453	674	662	(12)		(12)
100171688	ASHBURN	VA		10/16/2024		693		(64)			(64)		629	629			
100024580	ELK GROVE	CA		09/20/2018		1,215		16			16		1,231	1,231			
100174407	BURBANK	CA		10/31/2024		1,300		(134)			(134)		1,166	1,166			
100061987	ELKO NEW MARKET	MN		07/01/2021		2,901		(85)			(85)		2,816	2,816			
100167937	MAGNOLIA	TX		09/20/2024		671		(56)			(56)		615	615			
100081142	TEMPE	AZ		03/18/2022		2,677		188			188		2,865	2,865			
100163896	MANCHESTER	NH		09/27/2024		523		(48)			(48)		475	475			
100119491	PLYMOUTH	MN		07/28/2023		730		44			44		774	774			
100140624	BAKERSFIELD	CA		01/19/2024		669		(100)			(100)		569	569			
100065688	JACKSON	CA		07/28/2021		2,171		(151)			(151)		2,020	2,020			
100053568	AYNOR	SC		03/23/2021		1,280		(263)			(263)		1,017	1,017			
100137079	TAMPA	FL		11/28/2023		611		8			8		619	619			
100158961	CUTLER BAY	FL		08/15/2024		694		(36)			(36)		658	658			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049184	COMPTON	CA		11/20/2020		1,493		(81)			(81)		1,412	1,412			
100114145	PIPERSVILLE	PA		06/29/2023		652		288			288		940	940			
100114588	KISSIMMEE	FL		06/29/2023		1,800		62			62		1,862	1,862			
100099971	BAKERSFIELD	CA		03/28/2023		506		(65)			(65)		441	441			
100180361	LIBERTY HILL	TX		11/25/2024		(7,671)		(22)			(22)	8,436	743	703	(40)		(40)
100000575	WINDSOR	CA		09/27/2016		2,027		345			345		2,372	2,372			
100162742	WIND GAP	PA		08/12/2024		827		(44)			(44)		783	783			
100181643	IVINS	UT		12/11/2024		469		(25)			(25)		444	444			
100152397	PHOENIX	AZ		05/17/2024		696		30			30		726	726			
100172289	PHILADELPHIA	PA		10/21/2024		692		(34)			(34)		658	658			
100171776	OCEANO	CA		10/17/2024		664		(115)			(115)		550	550			
100180803	ROTTERDAM	NLD		11/27/2024													
100185702	AMSTERDAM	NLD		12/20/2024													
100185707	ROTTERDAM	NLD		12/20/2024													
100186548	CROWLEY	TX		12/30/2024		621		(18)			(18)		604	604			
100173359	KINGSTON	WA		10/30/2024		716		(27)			(27)		689	689			
100160855	OKLAHOMA CITY	OK		07/24/2024		1,189		(171)			(171)		1,017	1,017			
100157579	WAGENINGEN	NLD		06/28/2024													
100137784	NORTH LAS VEGAS	NV		12/08/2023		7,839		446			446		8,285	8,285			
100175113	PALMDALE	CA		11/05/2024		671		(46)			(46)		625	625			
100169574	LAS VEGAS	NV		09/30/2024		429		(53)			(53)		377	377			
100163138	HUTTO	TX		08/13/2024		1,459		(101)			(101)		1,357	1,357			
100053730	MARTHASVILLE	MO		03/23/2021		(7,302)		(105)			(105)	8,411	1,004	931	(73)		(73)
100137260	NETHERLANDS	NLD		11/28/2023													
100029332	ONTARIO	CA		10/26/2018		1,198		(69)			(69)		1,128	1,128			
100143815	ALMERE	NLD		02/27/2024													
100137843	PRAIRIE VIEW	TX		12/08/2023		528		(80)			(80)		448	448			
100167839	CAPE CORAL	FL		09/20/2024		(3)		3			3						
100136544	CLOVIS	CA		11/20/2023		687		124			124		811	811			
100140146	HAMPTON	GA		01/09/2024		799		144			144		943	943			
100132509	NEW MARKET	AL		11/03/2023		466		(52)			(52)		414	414			
100182506	OLATHE	KS		12/12/2024		(7,857)		4			4	8,410	557	485	(72)		(72)
100158693	CYPRESS	TX		07/10/2024		660		(21)			(21)		639	639			
100069804	ITASCA	IL		09/01/2021		1,239		75			75		1,314	1,314			
100029364	JAMAICA	NY		10/26/2018		294		691			691		985	985			
100120066	MIDDLETON	WI		08/11/2023		744		30			30		774	774			
100076454	OCOEE	FL		12/23/2021		1,243		(275)			(275)		968	968			
100170412	CHARLOTTE	NC		10/09/2024		638		(78)			(78)		559	559			
100164558	LONGS	SC		08/21/2024		737		(42)			(42)		695	695			
100166082	WILLIS	TX		09/09/2024		676		(28)			(28)		648	648			
100140535	TOMS RIVER	NJ		01/19/2024		687		(90)			(90)		597	597			
100169326	NEW SMYRNA BEACH	FL		09/27/2024		553		(102)			(102)		451	451			
100164584	CONCORD	NC		08/21/2024		580		(51)			(51)		529	529			
100100295	TEMPE	AZ		03/24/2023		(6)		6			6						
100151695	BREINIGSVILLE	PA		05/10/2024		652		28			28		680	680			
100091639	MIDVALE	UT		03/07/2023		37		(34)			(34)		4	4			
100166169	CREAL SPRINGS	IL		09/09/2024		622		(57)			(57)		565	565			
100134288	PINELLAS PARK	FL		10/27/2023		488		(51)			(51)		436	436			
100182498	EUREKA	CA		12/12/2024		432		(23)			(23)		410	410			
100147899	NEW PALESTINE	IN		04/08/2024		834		173			173		1,007	1,007			
100141123	QUEENS	NY		01/30/2024		703		(5)			(5)		698	698			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109859	SOUTH FALLSBURG	NY		06/22/2023		667		(30)			(30)		637	637			
100145604	UNITED KINGDOM	GBR		03/12/2024		(8,044)		(290)			(290)	8,406	73		(73)		(73)
100158448	PITTSBURGH	PA		07/10/2024		592		18			18		611	611			
100144790	UNITED KINGDOM	GBR		03/12/2024		3,413		1,693			1,693		5,107	5,107			
100141316	GRAND PRAIRIE	TX		01/30/2024		558		(61)			(61)		497	497			
100171408	PLEASANTVILLE	NJ		10/16/2024		680		(69)			(69)		611	611			
100044093	CULVER CITY	CA		08/19/2020		1,442		(78)			(78)		1,363	1,363			
100186547	SUNSET	SC		12/30/2024		895		(62)			(62)		833	833			
100140622	ANNA	TX		01/19/2024		1,981		(139)			(139)		1,841	1,841			
100175897	DAVENPORT	FL		11/14/2024		726		(19)			(19)		707	707			
100167671	PRINCETON	TX		09/19/2024		660		(146)			(146)		514	514			
100171367	O FALLON	MO		10/16/2024		12,086		(410)			(410)		11,676	11,676			
100186487	TALLAHASSEE	FL		12/30/2024		444		(19)			(19)		424	424			
100128278	SOUTH SALT LAKE CITY	UT		09/14/2023		276		(3)			(3)		273	273			
100179743	FORT WORTH	TX		11/21/2024		758		96			96		854	854			
100126917	CORAM	NY		08/30/2023		3,442		1,854			1,854		5,296	5,296			
100164534	KYLE	TX		08/21/2024		698		(29)			(29)		669	669			
100140627	HOUSTON	TX		01/19/2024		2,339		(65)			(65)		2,274	2,274			
100065563	SPARKS	NV		07/28/2021		1,533		(102)			(102)		1,431	1,431			
100100409	FLUSHING	NY		04/27/2023		976		307			307		1,283	1,283			
100029360	LONGWOOD	FL		10/26/2018		1,164		99			99		1,263	1,263			
100168249	OAKLEY	CA		09/20/2024		301		16			16		317	317			
100157674	VENICE	FL		06/28/2024		627		(55)			(55)		572	572			
100163988	EAU CLAIRE	WI		08/21/2024		500		(67)			(67)		433	433			
100179527	FORT WORTH	TX		11/21/2024		(7,676)		(30)			(30)	8,404	697	683	(15)		(15)
100184627	SANTA CLARITA	CA		12/17/2024		1,316		(121)			(121)		1,195	1,195			
100147075	COARSEGOLD	CA		03/28/2024		554		(39)			(39)		516	516			
100060294	BRIGHAM CITY	UT		06/25/2021		1,338		(43)			(43)		1,295	1,295			
100074393	SALINAS	CA		12/02/2021		1,441		(45)			(45)		1,395	1,395			
100126389	CHESAPEAKE	VA		08/30/2023		620		(37)			(37)		583	583			
100140628	CHARLOTTE	NC		01/19/2024		846		(76)			(76)		770	770			
100028441	WEST NEW YORK	NJ		10/26/2018		825		152			152		977	977			
100149448	PLANO	TX		04/24/2024		663		(46)			(46)		618	618			
100117320	POMPANO BEACH	FL		07/20/2023		824		472			472		1,297	1,297			
100148329	KYLE	TX		04/12/2024		831		133			133		963	963			
100147756	DAHLONEGA	GA		04/08/2024		642		(43)			(43)		599	599			
100170261	ATHENS	AL		10/08/2024		631		(58)			(58)		573	573			
100159969	MIAMI BEACH	FL		08/16/2024		598		(78)			(78)		521	521			
100070586	EASTON	PA		10/01/2021		1,524		(6)			(6)		1,518	1,518			
100149570	PORT JEFFERSON STATION	NY		04/26/2024		659		(73)			(73)		585	585			
100139376	SCRANTON	PA		12/28/2023		474		(25)			(25)		449	449			
100116398	WEST JORDAN	UT		07/20/2023		865		256			256		1,121	1,121			
100108032	DURHAM	NC		05/25/2023		849		3			3		852	852			
100029716	EVERETT	MA		10/26/2018		1,016		81			81		1,097	1,097			
100103860	VERO BEACH	FL		05/10/2023		(318)		951			951		633	633			
100102674	MIAMI	FL		06/22/2023		708		(98)			(98)		610	610			
100074675	SCOTCH PLAINS	NJ		12/01/2021		1,806		(76)			(76)		1,730	1,730			
100029329	LOS ANGELES	CA		10/26/2018		849		112			112		961	961			
100110635	KEIZER	OR		06/30/2023		673		(30)			(30)		643	643			
100173262	FRANKLIN PARK	IL		10/30/2024		627		(64)			(64)		563	563			
100135101	CHARLOTTE	NC		11/01/2023		1,002		75			75		1,077	1,077			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160906	WARMINSTER	PA		07/24/2024		637		(54)			(54)		582	582			
100060129	CARLSBAD	CA		06/25/2021		1,484		(102)			(102)		1,382	1,382			
100154878	COLUMBUS	OH		07/19/2024		581		(63)			(63)		517	517			
100127946	NASHVILLE	TN		09/08/2023		2,168		125			125		2,293	2,293			
100100873	GERMANTOWN	MD		04/28/2023		1,240		189			189		1,429	1,429			
100103082	BIG BEAR LAKE	CA		06/22/2023		26		(25)			(25)		2	2			
100173098	PALM BAY	FL		10/30/2024		621		(76)			(76)		545	545			
100159873	SUNNY ISLES BEACH	FL		08/16/2024		1,619		(6)			(6)		1,613	1,613			
100109005	MIDDLETOWN	CT		05/31/2023		465		(113)			(113)		352	352			
100071822	OCOEE	FL		10/14/2021		1,458		(79)			(79)		1,379	1,379			
100142839	DALLAS	GA		02/09/2024		673		(7)			(7)		666	666			
100151568	SAINT CLOUD	FL		05/10/2024		569		(25)			(25)		543	543			
100153405	MIDDLETOWN	NY		05/30/2024		573		(40)			(40)		533	533			
100148539	DENVER	CO		04/12/2024		702		(36)			(36)		666	666			
100031367	OAKLAND PARK	FL		03/29/2019		(10,745)		182			182	11,602	1,039	979	(60)		(60)
100177868	DUNN LORING	VA		11/19/2024		(10,402)		(134)			(134)	11,602	1,066	1,019	(47)		(47)
100140044	ARLINGTON	TX		01/09/2024		3,599		(101)			(101)		3,498	3,498			
100168653	PENSACOLA BEACH	FL		09/25/2024		23,369		(1,552)			(1,552)		21,817	21,817			
100113465	OCEANSIDE	CA		06/29/2023		679		161			161		840	840			
100161367	CONCORD	NC		07/25/2024		545		(22)			(22)		523	523			
100159015	MESA	AZ		08/15/2024		666		(67)			(67)		599	599			
100143097	BAKERSFIELD	CA		02/16/2024		626		(31)			(31)		595	595			
100136262	PLANT CITY	FL		11/20/2023		615		52			52		667	667			
100148776	MYRTLE BEACH	SC		04/17/2024		633		(63)			(63)		571	571			
100156779	HOUSTON	TX		06/26/2024		655		51			51		707	707			
100176900	CAPE CORAL	FL		11/15/2024		(10,894)		(49)			(49)	11,602	659	612	(47)		(47)
100178185	HUNTINGTON BEACH	CA		11/19/2024		1,311		(125)			(125)		1,186	1,186			
100147311	VLISSINGEN	NLD		03/27/2024													
100166266	PALM BAY	FL		09/09/2024		(7,800)		(50)			(50)	8,425	575	575			
100135689	PLAINFIELD	NJ		11/09/2023		(11,108)		(35)			(35)	11,602	459	457	(2)		(2)
100137627	LAND O LAKES	FL		12/08/2023		738		98			98		836	836			
100144223	ELGIN	TX		03/07/2024		765		95			95		859	859			
100179536	DUBLIN	OH		11/21/2024		707		(22)			(22)		685	685			
100152858	LIVONIA	MI		05/22/2024		954		(69)			(69)		885	885			
100091094	DELRAY BEACH	FL		01/31/2023		699		(36)			(36)		664	664			
100152871	MEMPHIS	TN		05/22/2024		565		(32)			(32)		533	533			
100082586	CONROE	TX		04/14/2022		6,106		(224)			(224)		5,882	5,882			
100165934	DISTRICT HEIGHTS	MD		09/06/2024		607		(27)			(27)		580	580			
100128890	HANAHAN	SC		09/21/2023		17,029		(383)			(383)		16,646	16,646			
100158902	GRANT VALKARIA	FL		07/12/2024		743		58			58		801	801			
100164318	CAMPTON	KY		08/21/2024		577		(49)			(49)		528	528			
100078274	HOMESTEAD	FL		02/10/2022		1,289		(82)			(82)		1,207	1,207			
100182312	SAINT ANTHONY	MN		12/12/2024		6,898		(9)			(9)		6,888	6,888			
100156523	FORT WORTH	TX		06/24/2024		766		62			62		827	827			
100080798	OAK HILLS	CA		03/15/2022		983		(108)			(108)		876	876			
100080188	COLUMBUS	OH		02/25/2022		1,160		(90)			(90)		1,070	1,070			
100144557	NORTH LAS VEGAS	NV		04/26/2024		37		(37)			(37)						
100101666	ROCKY RIVER	OH		04/26/2023		741		2			2		743	743			
100148739	JOLIET	IL		04/17/2024		597		(63)			(63)		535	535			
100143297	FLOWERY BRANCH	GA		02/16/2024		703		(30)			(30)		673	673			
100179553	FORNEY	TX		11/21/2024		716		(30)			(30)		686	686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120755	WESLEY CHAPEL	FL		08/25/2023		610		39			39		649	649			
100148875	EL CAJON	CA		04/17/2024		643		(42)			(42)		601	601			
100140351	LITTLE RIVER	SC		01/18/2024		489		107			107		596	596			
100179756	FORT WORTH	TX		11/21/2024		763		87			87		849	849			
100185819	PEACHTREE CORNERS	GA		12/26/2024		623		(59)			(59)		564	564			
100153458	HACKETTSTOWN	NJ		05/30/2024		(664)		1,257			1,257		593	593			
100136425	JACKSONVILLE	FL		11/20/2023		628		112			112		741	741			
100100935	KATY	TX		04/28/2023		624		(67)			(67)		557	557			
100173042	DESOTO	TX		10/25/2024		794		(135)			(135)		658	658			
100150489	PALM SPRINGS	CA		05/03/2024		636		(56)			(56)		579	579			
100163140	AUSTIN	TX		08/13/2024		628		(64)			(64)		564	564			
100133595	SUMMERVILLE	SC		10/23/2023		770		180			180		950	950			
100160977	CHARLOTTE	NC		07/24/2024		773		42			42		815	815			
100156806	NEWBURGH	NY		06/27/2024		604		(29)			(29)		575	575			
100137572	SILVER SPRING	MD		12/08/2023		747		(22)			(22)		725	725			
100081302	BEDFORD	TX		03/18/2022		1,307		70			70		1,377	1,377			
100150513	PENSACOLA	FL		05/03/2024		2,853		(141)			(141)		2,712	2,712			
100158496	PORT SAINT LUCIE	FL		07/10/2024		639		(32)			(32)		608	608			
100173179	MUNDS PARK	AZ		10/30/2024		721		(65)			(65)		656	656			
100146920	BAKERSFIELD	CA		03/26/2024		616		(16)			(16)		600	600			
100110260	HALTOM CITY	TX		06/30/2023		694		15			15		709	709			
100131640	WASHINGTON	DC		10/06/2023		648		25			25		673	673			
100078718	PALMDALE	CA		02/25/2022		1,236		(169)			(169)		1,068	1,068			
100149669	CHARLOTTE	NC		04/26/2024		4,909		(196)			(196)		4,713	4,713			
100147760	ST. PETERSBURG	FL		04/08/2024		1,439		(9)			(9)		1,431	1,431			
100084736	FEDERAL WAY	WA		08/02/2022		844		(3)			(3)		841	841			
100079841	ALIQUIPPA	PA		04/08/2022		1,125		(36)			(36)		1,089	1,089			
100171917	WHITESTOWN	IN		10/17/2024		736		(29)			(29)		707	707			
100107815	THE VILLAGES	FL		05/19/2023		742		(16)			(16)		726	726			
100103731	SALEM	OR		05/08/2023		758		(91)			(91)		666	666			
100185304	CHICAGO	IL		12/20/2024		638		(23)			(23)		615	615			
100155035	ROCKLIN	CA		07/19/2024		503		(99)			(99)		404	404			
100153301	BRADENTON	FL		05/30/2024		476		38			38		515	515			
100043103	SALINAS	CA		05/28/2020		1,412		(32)			(32)		1,380	1,380			
100186238	ROCKWALL	TX		12/27/2024		240		(44)			(44)		196	196			
100173720	LAVEEN	AZ		10/30/2024		10,219		(558)			(558)		9,661	9,661			
100140194	RICHARDSON	TX		01/11/2024		337		(47)			(47)		290	290			
100149339	SAINT AUGUSTINE	FL		04/24/2024		820		113			113		933	933			
100151372	IDAHO FALLS	ID		05/10/2024		645		(34)			(34)		611	611			
100174591	DESOTO	TX		10/31/2024		404		(78)			(78)		326	326			
100078919	FREDERICKSBURG.	VA		02/24/2022		1,827		6			6		1,833	1,833			
100172507	YORK	PA		10/23/2024		667		(59)			(59)		608	608			
100115241	DANBURY	CT		07/17/2023		647		(47)			(47)		601	601			
100175901	WINTER HAVEN	FL		11/14/2024		674		92			92		766	766			
100151631	TOWNSEND	GA		05/10/2024		662		(8)			(8)		655	655			
100128057	SOUTHBRIDGE	MA		09/08/2023		490		151			151		642	642			
100180269	HASLET	TX		11/25/2024		728		2			2		730	730			
100186517	AUBURN	AL		12/30/2024		423		(39)			(39)		385	385			
100116019	HILLSBORO	OR		07/20/2023		778		(18)			(18)		760	760			
100185452	WINDER	GA		12/20/2024		730		107			107		837	837			
100174933	PHOENIX	AZ		10/31/2024		699		(52)			(52)		647	647			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161014	BERRIEN SPRGS	MI		07/24/2024		2,430		(133)			(133)		2,297	2,297			
100100420	HOUSTON	TX		04/27/2023		4,046		422			422		4,467	4,467			
100160898	JORDAN	MN		07/24/2024		646		(59)			(59)		587	587			
100087432	CLARKSTON	GA		10/25/2022		579		56			56		635	635			
100166090	ALLEN	TX		09/09/2024		608		(46)			(46)		561	561			
100146894	BOLINGBROOK	IL		03/26/2024		649		(29)			(29)		621	621			
100135773	LAS VEGAS	NV		11/10/2023		655		53			53		708	708			
100137004	LEANDER	TX		11/28/2023		665		72			72		737	737			
100137981	SUWANEE	GA		12/13/2023		1,349		248			248		1,596	1,596			
100081155	JARRELL	TX		03/18/2022		1,306		70			70		1,376	1,376			
100115943	PORT CHARLOTTE	FL		07/20/2023		772		(9)			(9)		763	763			
100138853	LEHIGHTON	PA		12/21/2023		660		(40)			(40)		620	620			
100162721	PENDERGRASS	GA		08/12/2024		700		13			13		713	713			
100171551	DENTON	TX		10/16/2024		778		(41)			(41)		738	738			
100076409	STILLWATER	OK		12/23/2021		832		(91)			(91)		741	741			
100141552	VAIL	AZ		01/30/2024		7		(7)			(7)						
100138111	AURORA	CO		12/14/2023		258		346			346		604	604			
100175972	CONCORD	NC		11/14/2024		715		(3)			(3)		712	712			
100026572	BONITA SPRINGS	FL		09/26/2018		1,117		20			20		1,136	1,136			
100145552	UNITED KINGDOM	GBR		03/12/2024		(8,296)		(120)			(120)	8,417		12	11		11
100129486	RALEIGH	NC		09/29/2023		724		(12)			(12)		712	712			
100091359	ARLINGTON	VA		02/22/2023		607		5			5		612	612			
100171381	AMMON	ID		10/16/2024		706		(65)			(65)		641	641			
100160348	JACKSONVILLE	FL		09/06/2024		546		(136)			(136)		409	409			
100135077	DENTON	TX		11/01/2023		786		229			229		1,016	1,016			
100114932	PFLUGERVILLE	TX		07/13/2023		6		(6)			(6)						
100026612	LAKE FOREST	CA		09/26/2018		1,550		46			46		1,596	1,596			
100158152	SEVERN	MD		07/09/2024		605		(19)			(19)		586	586			
100168150	ARLINGTON	TX		09/20/2024		497		16			16		513	513			
100031304	PITTSBURG	CA		03/29/2019		1,031		294			294		1,325	1,325			
100157960	RIVIERA BEACH	FL		07/09/2024		949		(31)			(31)		918	918			
100119963	NASHVILLE	TN		08/11/2023		690		23			23		713	713			
100154170	ASBURY PARK	NJ		07/11/2024		10		(10)			(10)						
100119993	YAKIMA	WA		08/11/2023		756		7			7		763	763			
100140174	ROWLETT	TX		01/11/2024		729		28			28		756	756			
100057628	CAPE CORAL	FL		06/30/2021		1,507		(62)			(62)		1,444	1,444			
100156487	O FALLON	MO		06/24/2024		(7,797)		(38)			(38)	8,416	581	591	11		11
100129505	DAVIS	CA		09/29/2023		6,918		(183)			(183)		6,735	6,735			
100102177	BATAVIA	IL		04/14/2023		436		(10)			(10)		425	425			
100131770	LAUREL	MD		10/06/2023		3,416		281			281		3,696	3,696			
100173300	SAINT AUGUSTINE	FL		10/30/2024		22,089		(331)			(331)		21,758	21,758			
100066190	LA VERNIA	TX		08/02/2021		2,152		(58)			(58)		2,094	2,094			
100091155	RED OAK	TX		01/31/2023		916		92			92		1,007	1,007			
100161180	COLUMBUS	OH		07/25/2024		748		(68)			(68)		680	680			
100068463	PALM HARBOR	FL		08/25/2021		1,234		(88)			(88)		1,145	1,145			
100171255	OXON HILL	MD		10/16/2024		348		(94)			(94)		254	254			
100130348	TOBYHANNA	PA		09/28/2023		582		(80)			(80)		501	501			
100147956	SNELLVILLE	GA		04/08/2024		685		(36)			(36)		649	649			
100171781	SHAFTER	CA		10/17/2024		589		(25)			(25)		564	564			
100110313	ELIZABETH CITY	NC		06/30/2023		779		5			5		785	785			
100100240	SCOTT TOWNSHIP	PA		03/17/2023		571		(35)			(35)		536	536			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129649	WEST SPRINGFIELD	MA		09/29/2023		642		(15)			(15)		627	627			
100137461	FORNEY	TX		01/11/2024		51		(51)			(51)						
100153201	NASHVILLE	TN		05/30/2024		611		(29)			(29)		582	582			
100143378	DAVENPORT	FL		02/16/2024		537		(27)			(27)		510	510			
100158765	CARVER	MN		07/10/2024		631		(48)			(48)		582	582			
100108215	GARLAND	TX		05/24/2023		636		(85)			(85)		551	551			
100148203	NAPLES	FL		04/12/2024		679		(33)			(33)		645	645			
100186443	ARGYLE	TX		12/30/2024		438		(18)			(18)		420	420			
100143285	EL RENO	OK		02/16/2024		738		(10)			(10)		728	728			
100173070	JENKS	OK		10/25/2024		474		(1)			(1)		473	473			
100148907	RALEIGH	NC		04/17/2024		680		(31)			(31)		648	648			
100174426	SUN VALLEY	CA		10/31/2024		528		(52)			(52)		476	476			
100164891	MONTICELLO	NY		08/28/2024		432		(21)			(21)		411	411			
100065316	WINTER GARDEN	FL		07/28/2021		1,011		(87)			(87)		924	924			
100179378	OAKLAND	CA		12/27/2024		212		(44)			(44)		168	168			
100151671	ASHBURN	VA		05/10/2024		700		26			26		726	726			
100166204	FORT WORTH	TX		09/09/2024		746		84			84		829	829			
100156485	SARATOGA SPRINGS	UT		06/24/2024		455		(1)			(1)		454	454			
100179868	NORTH PORT	FL		11/22/2024		19		(19)			(19)						
100162602	HILLIARD	OH		08/12/2024		625		(25)			(25)		600	600			
100148882	TUCSON	AZ		04/17/2024		598		(39)			(39)		559	559			
100110494	MARANA	AZ		06/30/2023		1,081		12			12		1,094	1,094			
100143159	SURPRISE	AZ		02/16/2024		937		(36)			(36)		902	902			
100107990	NEW BEDFORD	MA		05/25/2023		1,002		(9)			(9)		993	993			
100151095	FORT WORTH	TX		05/08/2024		626		(50)			(50)		576	576			
100184930	CINCINNATI	OH		12/17/2024		849		(92)			(92)		757	757			
100148030	ROUND ROCK	TX		04/10/2024		664		(9)			(9)		655	655			
100067894	PASSAIC	NJ		09/23/2021		1,348		(118)			(118)		1,229	1,229			
100147962	NATCHEZ	LA		04/08/2024		1,389		(43)			(43)		1,346	1,346			
100171700	GLASSBORO	NJ		10/16/2024		573		(66)			(66)		507	507			
100185095	GRAND PRAIRIE	TX		12/20/2024		437		(4)			(4)		433	433			
100148757	SAINT AUGUSTINE	FL		04/17/2024		820		224			224		1,044	1,044			
100175998	CONCORD	NC		11/14/2024		465		9			9		474	474			
100166968	NORTH AUGUSTA	SC		09/13/2024		1,044		(35)			(35)		1,009	1,009			
100150937	CAPE CORAL	FL		05/08/2024		1,413		98			98		1,510	1,510			
100165998	WOODBRIDGE	VA		09/06/2024		552		(13)			(13)		539	539			
100154108	AUSTINTOWN	OH		07/11/2024		564		(94)			(94)		471	471			
100061295	PFLUGERVILLE	TX		06/01/2021		1,946		19			19		1,965	1,965			
100140274	LAGO VISTA	TX		01/18/2024		209,343		(6,886)			(6,886)		202,456	202,456			
100163880	MIAMI	FL		09/27/2024		523		(130)			(130)		392	392			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023		849		14			14		863	863			
100024021	MIAMI	FL		09/10/2018		1,577		(46)			(46)		1,531	1,531			
100153894	ANGELS CAMP	CA		06/05/2024		599		(45)			(45)		555	555			
100168380	MONROE	NC		09/25/2024		650		(67)			(67)		583	583			
100158930	RICHMOND	VA		07/12/2024		2,212		(115)			(115)		2,097	2,097			
100128163	HAINES CITY	FL		09/18/2023		665		10			10		675	675			
100160974	MISSOURI CITY	TX		07/24/2024		610		(40)			(40)		570	570			
100132131	HENDERSONVILLE	NC		10/13/2023		784		163			163		946	946			
100140247	FORNEY	TX		01/18/2024		702		(31)			(31)		671	671			
100137611	BEDMINSTER	NJ		12/08/2023		623		(9)			(9)		614	614			
100078219	CELINA	TX		02/10/2022		1,098		(234)			(234)		863	863			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031433	LA QUINTA	CA		03/29/2019		3,650		141			141		3,790	3,790			
100142681	PENDERGRASS	GA		02/08/2024		781		73			73		854	854			
100128084	CAMPOBELLO	SC		09/08/2023		765		121			121		887	887			
100102086	MARANA	AZ		04/14/2023		598		(69)			(69)		529	529			
100141157	COLUMBUS	OH		01/30/2024		495		(1)			(1)		493	493			
100150599	FORT WORTH	TX		05/03/2024		767		138			138		906	906			
100138841	CORCORAN	CA		12/21/2023		607		(53)			(53)		554	554			
100160019	SURPRISE	AZ		07/17/2024		637		(68)			(68)		569	569			
100165259	POOLESVILLE	MD		08/29/2024		575		(65)			(65)		509	509			
100148930	EAGLE RIVER	AK		04/17/2024		703		(70)			(70)		632	632			
100182263	FORT WORTH	TX		12/12/2024		484		122			122		606	606			
100171491	ATLANTA	GA		10/16/2024		14,652		(527)			(527)		14,125	14,125			
100074456	SAN ANTONIO	TX		12/02/2021		1,251		(247)			(247)		1,004	1,004			
100078732	MIDWAY CITY	CA		02/25/2022		1,371		37			37		1,408	1,408			
100168348	BATON ROUGE	LA		09/25/2024		31,934		(1,361)			(1,361)		30,573	30,573			
100151442	KISSIMMEE	FL		05/10/2024		2,610		(88)			(88)		2,522	2,522			
100060186	NEW ORLEANS	LA		06/25/2021		1,560		(117)			(117)		1,443	1,443			
100182474	DULUTH	GA		12/12/2024		1,707		(10)			(10)		1,697	1,697			
100172654	BATON ROUGE	LA		11/21/2024		587		(37)			(37)		551	551			
100133630	DALLAS	GA		10/23/2023		4,699		430			430		5,129	5,129			
100173749	MARGATE	FL		10/30/2024		643		(79)			(79)		564	564			
100166071	DAVENPORT	FL		09/09/2024		624		(43)			(43)		581	581			
100141808	LEEUWARDEN	NLD		01/29/2024													
100141547	FRESNO	CA		01/30/2024		545		(52)			(52)		493	493			
100155876	COLUMBIA	MO		06/17/2024		1,193		(80)			(80)		1,114	1,114			
100141780	NORFOLK	VA		01/30/2024		568		(28)			(28)		540	540			
100119381	WESTAMPTON	NJ		07/31/2023		654		(36)			(36)		618	618			
100186449	LENOIR CITY	TN		12/30/2024		429		(35)			(35)		394	394			
100000205	FORTUNA	CA		09/27/2016		553		362			362		915	915			
100116704	EASTVALE	CA		07/20/2023		(1,321)		3,076			3,076		1,755	1,755			
100117383	SACRAMENTO	CA		07/20/2023		1,306		906			906		2,212	2,212			
5.00005E+11	LEERSUM	NLD		07/26/2024													
100091623	LAS VEGAS	NV		03/07/2023		741		(146)			(146)		596	596			
100134982	NEW LONDON	CT		10/30/2023		474		(3)			(3)		471	471			
100163056	FORT MYERS	FL		08/13/2024		634		(59)			(59)		575	575			
100129512	PAGOSA SPRINGS	CO		09/29/2023		669		(32)			(32)		637	637			
100119503	LAVEEN	AZ		07/28/2023		703		(72)			(72)		631	631			
100169508	STRATFORD	CT		09/30/2024		370		6			6		376	376			
100013465	DUARTE	CA		05/25/2017		756		71			71		828	828			
100174739	CEDAR CREEK	TX		10/31/2024		379		(84)			(84)		295	295			
100114813	THE VILLAGES	FL		07/10/2023		778		5			5		783	783			
100031292	FREDERICK	MD		03/29/2019		3,521		192			192		3,713	3,713			
100181513	BATON ROUGE	LA		12/06/2024		587		(36)			(36)		551	551			
100179718	COLUMBUS	OH		11/21/2024		783		145			145		928	928			
100028295	PAWLEYS ISLAND	SC		10/26/2018		1,183		80			80		1,264	1,264			
100166093	CYPRESS	TX		09/09/2024		16,144		460			460		16,604	16,604			
100182391	TROUTMAN	NC		12/12/2024		422		(47)			(47)		375	375			
100173368	KANSAS CITY	MO		10/30/2024		675		(68)			(68)		607	607			
100168132	PORT CHARLOTTE	FL		09/20/2024		(16)		16			16						
100134810	ORLANDO	FL		10/30/2023		618		20			20		638	638			
100173245	RICHLANDS	NC		10/30/2024		640		(79)			(79)		561	561			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171607	MUSE	OK		10/16/2024		685		(58)			(58)		627	627			
100174311	HOUGHTON	MI		10/31/2024		579		(44)			(44)		535	535			
100150487	TURLOCK	CA		05/03/2024		647		(55)			(55)		592	592			
100152480	LAKEWOOD RANCH	FL		05/16/2024		525		(110)			(110)		415	415			
100150164	BOCA RATON	FL		04/30/2024		26		(26)			(26)						
100100623	ROCHESTER	WA		04/27/2023		618		(67)			(67)		551	551			
100110392	GULF SHORES	AL		06/30/2023		(8)		8			8						
100029299	PEAPACK	NJ		10/26/2018		1,177		59			59		1,236	1,236			
100065410	ATLANTA	GA		07/28/2021		1,414		(95)			(95)		1,319	1,319			
100065192	NEW ORLEANS	LA		07/14/2021		754		(50)			(50)		703	703			
100145748	UNITED KINGDOM	GBR		03/12/2024		141		(105)			(105)		36	36			
100133464	LAKE WORTH	FL		10/19/2023		555		(19)			(19)		535	535			
100081200	LEHI	UT		03/18/2022		1,302		70			70		1,372	1,372			
100065797	KYLE	TX		07/28/2021		1,327		(106)			(106)		1,220	1,220			
100120091	VANCOUVER	WA		08/11/2023		409		1			1		410	410			
100055607	SAUGUS	MA		03/23/2021		969		(334)			(334)		635	635			
100110385	WOODSTOCK	GA		06/30/2023		756		11			11		767	767			
100031115	FAIRFIELD	CA		03/29/2019		1,052		202			202		1,254	1,254			
100171788	FORNEY	TX		10/17/2024		588		(86)			(86)		503	503			
100099988	EDMONDS	WA		03/28/2023		575		(85)			(85)		490	490			
100176956	REYNOLDSBURG	OH		11/15/2024		610		(85)			(85)		525	525			
100174393	ORANGE	CA		10/31/2024		1,272		(105)			(105)		1,166	1,166			
100114554	WEST PALM BEACH	FL		06/29/2023		22		(22)			(22)						
100172383	LENOIR CITY	TN		10/23/2024		631		(68)			(68)		563	563			
100119298	RIVERBANK	CA		07/31/2023		953		(16)			(16)		937	937			
100185084	LUSBY	MD		12/20/2024		(7,954)		(47)			(47)	8,389	387	381	(6)		(6)
100158032	SLIDELL	LA		07/09/2024		2,645		19			19		2,664	2,664			
100092013	WATERBURY	CT		02/09/2023		617		(34)			(34)		582	582			
100091249	SAINT LOUIS	MO		01/31/2023		1,080		(106)			(106)		975	975			
100158429	MC CORMICK	SC		07/10/2024		2,599		(116)			(116)		2,483	2,483			
100169049	HOUSTON	TX		09/27/2024		627		(72)			(72)		555	555			
100132464	WILMINGTON	NC		11/03/2023		593		17			17		610	610			
100128337	SAN JACINTO	CA		09/14/2023		4,248		(236)			(236)		4,012	4,012			
100156605	AUBREY	TX		06/24/2024		647		(24)			(24)		622	622			
100135774	SPOKANE	WA		11/10/2023		4,261		(78)			(78)		4,183	4,183			
100171496	GAINESVILLE	GA		10/16/2024		757		(39)			(39)		718	718			
100165573	MOKENA	IL		08/29/2024		1,052		(27)			(27)		1,025	1,025			
100128920	RICHMOND	TX		09/22/2023		1,542		(69)			(69)		1,473	1,473			
100029193	AUBURN	WA		10/26/2018		965		19			19		984	984			
100116312	STATEN ISLAND	NY		07/20/2023		956		629			629		1,585	1,585			
100152377	RALEIGH	NC		05/17/2024		646		5			5		652	652			
100144122	EL RENO	OK		03/07/2024		751		(5)			(5)		746	746			
100030707	CHICAGO	IL		04/09/2019		397		68			68		465	465			
100078301	MARICOPA	AZ		02/10/2022		2,615		(161)			(161)		2,454	2,454			
100172969	AURORA	IL		10/25/2024		778		(73)			(73)		705	705			
100084638	SAN BERNARDINO	CA		08/02/2022		600		(176)			(176)		424	424			
100167779	ALACHUA	FL		09/19/2024		555		(110)			(110)		446	446			
100171962	WILLOWBROOK	IL		10/17/2024		664		(54)			(54)		611	611			
100172653	BATON ROUGE	LA		11/21/2024		584		(34)			(34)		551	551			
100152188	CAPE CORAL	FL		05/17/2024		619		41			41		660	660			
100161796	PHILADELPHIA	PA		07/31/2024		519		(38)			(38)		480	480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115164	CICERO	IL		07/17/2023		608		(49)			(49)		559	559			
100135681	MAGNOLIA	TX		11/09/2023		305		(81)			(81)		223	223			
100182292	ROCKPORT	TX		12/12/2024		492		187			187		679	679			
100160956	HOUSTON	TX		07/24/2024		633		(53)			(53)		580	580			
100081126	MORGANTON	NC		03/18/2022		(7,158)		5			5	8,385	1,232	1,235	3		3
100135225	NORTH MYRTLE BEACH	SC		11/08/2023		691		1			1		692	692			
100128455	MCALLEN	TX		09/15/2023		612		(43)			(43)		569	569			
100159217	HILLSBOROUGH	NC		07/15/2024		672		(45)			(45)		627	627			
100136201	SACRAMENTO	CA		11/20/2023		625		24			24		649	649			
100102432	ORLANDO	FL		06/07/2023		802		(35)			(35)		767	767			
100091395	RICHMOND	TX		02/22/2023		843		(1)			(1)		842	842			
100164592	CHARLOTTE	NC		08/21/2024		667		(75)			(75)		592	592			
100151768	CROSBY	TX		05/10/2024		5,903		(299)			(299)		5,604	5,604			
100136536	MCKINNEY	TX		11/20/2023		3,084		(32)			(32)		3,053	3,053			
100173965	FORT WALTON BEACH	FL		10/31/2024		585		(82)			(82)		503	503			
100185851	ANDOVER	NJ		12/26/2024		3		(3)			(3)						
100081098	HAYMARKET	VA		03/18/2022		1,460		118			118		1,579	1,579			
100143846	LAKEWAY	TX		02/29/2024		265		258			258		523	523			
100186719	AUSTIN	TX		12/31/2024		249		(59)			(59)		190	190			
100143574	MONROE	NY		02/21/2024		(362)		1,012			1,012		650	650			
100131958	ALLEN	TX		10/13/2023		664		(21)			(21)		643	643			
100142082	BAKERSFIELD	CA		02/29/2024		532		(41)			(41)		491	491			
100135203	ATTLEBORO	MA		11/07/2023		602		(16)			(16)		586	586			
100087156	DORAL	FL		10/25/2022		1,023		146			146		1,168	1,168			
100164113	NEVADA CITY	CA		08/21/2024		651		(21)			(21)		630	630			
100114811	LEWES	DE		07/10/2023		719		(10)			(10)		710	710			
100024923	PAHRUMP	NV		09/20/2018		804		127			127		930	930			
100129669	MERIDIAN	ID		09/29/2023		642		(34)			(34)		609	609			
100091138	BRADENTON	FL		01/31/2023		720		10			10		731	731			
100164421	LEANDER	TX		08/21/2024		629		(33)			(33)		596	596			
100120759	ANNA	TX		08/25/2023		4,378		(85)			(85)		4,293	4,293			
100065675	COLORADO SPRINGS	CO		07/28/2021		1,360		(123)			(123)		1,237	1,237			
100167051	LEXINGTON	KY		09/13/2024		575		(37)			(37)		538	538			
100031387	LONG BEACH	CA		03/29/2019		1,873		7			7		1,880	1,880			
100140078	ATLANTA	GA		01/09/2024		638		(25)			(25)		613	613			
100144788	UNITED KINGDOM	GBR		03/12/2024		(2,164)		2,164			2,164						
100126374	BAY SHORE	NY		08/30/2023		601		(42)			(42)		559	559			
100174410	KEAAU	HI		10/31/2024		(7,074)		(96)			(96)	8,359	1,189	1,096	(93)		(93)
100149870	HOT SPRINGS VILLAGE	AR		04/29/2024		(6)		6			6						
100143847	LAKEWAY	TX		02/29/2024		265		258			258		523	523			
100100343	FRANKLIN	WI		04/27/2023		943		197			197		1,141	1,141			
100135060	MECHANICSVILLE	VA		11/01/2023		619		22			22		642	642			
100079868	PHOENIX	AZ		04/25/2022		1,002		(179)			(179)		823	823			
100158481	PLEASANT HILL	CA		07/10/2024		575		(65)			(65)		510	510			
100156937	UNITED KINGDOM	GBR		06/27/2024		36							36	36			
100135259	BEAUFORT	NC		11/08/2023		4,084		16			16		4,100	4,100			
100135815	GREENVILLE	TX		11/10/2023		638		(72)			(72)		566	566			
100144214	BLOOMINGDALE	GA		03/07/2024		741							741	741			
100148976	NAPA	CA		04/17/2024		486		(48)			(48)		438	438			
100102066	SAN BERNARDINO	CA		04/14/2023		(9)		9			9						
100048412	FRESNO	CA		11/20/2020		675		(244)			(244)		430	430			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134437	MERIDEN	CT		10/30/2023		434		(71)			(71)		362	362			
100169717	PATTERSON	NY		09/30/2024		766		(57)			(57)		710	710			
100055633	MIAMI GARDENS	FL		03/23/2021		1,583		(569)			(569)		1,014	1,014			
100116364	SAN FRANCISCO	CA		07/20/2023		922		864			864		1,786	1,786			
100142628	HAMPTON	GA		02/08/2024		1,734		43			43		1,776	1,776			
100144104	SHERMAN	TX		03/07/2024		742		(1)			(1)		740	740			
100148678	POMPANO BEACH	FL		04/16/2024		594		(56)			(56)		538	538			
100150845	CASTLE HAYNE	NC		05/08/2024		688		(26)			(26)		662	662			
100071665	OAKLAND	CA		10/14/2021		1,470		(116)			(116)		1,354	1,354			
100136483	FORT WORTH	TX		11/20/2023		(7,626)		149			149	8,374	898	850	(47)		(47)
100012287	BELCHERTOWN	MA		04/28/2017		776		474			474		1,251	1,251			
100160176	INTERLACHEN	FL		07/18/2024		769		(45)			(45)		724	724			
100179847	BOILING SPRINGS	SC		11/22/2024		694		(66)			(66)		629	629			
100147901	FORT WORTH	TX		04/08/2024		1,697		(6)			(6)		1,691	1,691			
100140314	SUWANEE	GA		01/18/2024		861		45			45		906	906			
100169347	DOUGLASVILLE	GA		09/27/2024		536		(101)			(101)		436	436			
100137596	CHICAGO	IL		12/08/2023		797		(30)			(30)		767	767			
100103603	CAPE CORAL	FL		05/08/2023		(6)		6			6						
100074877	FONTANA	CA		12/01/2021		1,915		(57)			(57)		1,858	1,858			
100156800	LAS VEGAS	NV		06/26/2024		3,061		(269)			(269)		2,792	2,792			
100061649	NEWBURGH	NY		07/01/2021		1,918		(10)			(10)		1,908	1,908			
100175294	ROUND ROCK	TX		11/05/2024		745		(2)			(2)		742	742			
100110285	AUSTIN	TX		06/30/2023		776		12			12		789	789			
100165888	LEHIGH ACRES	FL		08/30/2024		445		(81)			(81)		364	364			
100102609	SAINT LOUIS	MO		06/22/2023		492		(28)			(28)		464	464			
100109324	KATY	TX		06/12/2023		1,305		(38)			(38)		1,266	1,266			
100112279	RICHMOND	TX		06/29/2023		455		1,015			1,015		1,470	1,470			
100161030	MARYVILLE	TN		07/24/2024		829		(44)			(44)		785	785			
100055267	ELIZABETH	NJ		03/23/2021		1,300		(193)			(193)		1,107	1,107			
100159852	HIALEAH	FL		08/16/2024		571		(105)			(105)		465	465			
100112292	WALDORF	MD		06/29/2023		3,216		159			159		3,375	3,375			
100164985	NORTH LAS VEGAS	NV		08/28/2024		660		(42)			(42)		618	618			
100151096	WESTFIELD	IN		05/08/2024		615		(39)			(39)		577	577			
100180003	BYRON	GA		11/25/2024		673		(35)			(35)		639	639			
100079171	TEXAS CITY	TX		02/24/2022		1,424		(50)			(50)		1,374	1,374			
100174349	HANOVERTON	OH		10/31/2024		646		(41)			(41)		605	605			
100129664	GARNER	NC		09/29/2023		669		(23)			(23)		646	646			
100053785	GLOCESTER	RI		03/23/2021		1,055		(118)			(118)		936	936			
100130190	WILSON	WI		11/15/2023		1,353		(84)			(84)		1,269	1,269			
100113696	OAKLAND	CA		06/29/2023		1,117		423			423		1,540	1,540			
100154597	CHINO	CA		06/14/2024		457		(51)			(51)		406	406			
100075986	KIRKLAND	WA		01/07/2022		2,010		(158)			(158)		1,852	1,852			
100143121	STILWELL	KS		02/16/2024		665		(49)			(49)		615	615			
100175929	SAINT CLOUD	FL		11/14/2024		651		(10)			(10)		641	641			
100135470	CHAPEL HILL	TN		11/13/2023		782		207			207		988	988			
100159511	HICKMAN	NE		07/15/2024		614		(54)			(54)		559	559			
100174330	TALLAHASSEE	FL		10/31/2024		1,084		71			71		1,154	1,154			
100165703	WILMINGTON	NC		08/29/2024		570		(54)			(54)		515	515			
100143193	FITCHBURG	MA		02/16/2024		584		(16)			(16)		568	568			
100046610	TRACY	CA		11/25/2020		1,067		(245)			(245)		821	821			
100114582	VICTORVILLE	CA		06/29/2023		522		(52)			(52)		470	470			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152321	SHERRILLS FORD	NC		05/17/2024		689		65			65		754	754			
100166969	FORT WORTH	TX		09/13/2024		593		(60)			(60)		534	534			
100147458	MIAMI GARDENS	FL		04/03/2024		618		(58)			(58)		560	560			
100166008	FORTH WORTH	TX		09/06/2024		360		(21)			(21)		339	339			
100127580	WHITE BEAR TOWNSHIP	MN		09/08/2023		674		(31)			(31)		643	643			
100170276	DENVER	CO		10/08/2024		644		(68)			(68)		575	575			
100067405	TAUNTON	MA		09/23/2021		4,075		(173)			(173)		3,902	3,902			
100158709	CHARLES TOWN	WV		07/10/2024		155,118		(1,685)			(1,685)		153,433	153,433			
100136495	MYRTLE BEACH	SC		11/20/2023		713		265			265		979	979			
100011804	CENTRAL ISLIP	NY		03/08/2017		1,026		414			414		1,440	1,440			
100135329	SAN MARCOS	TX		11/13/2023		642		26			26		668	668			
100071952	SALISBURY	MD		11/19/2021		1,288		(216)			(216)		1,072	1,072			
100031042	COCONUT CREEK	FL		03/29/2019		3,878		22			22		3,899	3,899			
100110430	SAN ANTONIO	TX		06/30/2023		774		15			15		789	789			
100162914	SAN DIEGO	CA		08/12/2024		641		(53)			(53)		588	588			
100178454	PAWTUCKET	RI		11/21/2024		722		(86)			(86)		636	636			
100131633	BATTLE GROUND	WA		10/06/2023		647		(21)			(21)		627	627			
100099753	WATERBURY	CT		02/28/2023		662		(34)			(34)		628	628			
100149449	WAKE FOREST	NC		04/24/2024		1,385		73			73		1,458	1,458			
100070842	CORONA	CA		10/01/2021		2,068		(25)			(25)		2,043	2,043			
100142749	EL CENTRO	CA		02/08/2024		416		(21)			(21)		395	395			
100173135	CYPRESS	TX		10/30/2024		722		(53)			(53)		669	669			
100149338	KENNEWICK	WA		04/24/2024		1,413		82			82		1,495	1,495			
100179965	SUMTER	SC		11/25/2024		614		(52)			(52)		562	562			
100171652	MAPLE GROVE	MN		10/16/2024		2,285		(76)			(76)		2,209	2,209			
100144107	LOWELL	MA		03/07/2024		9,769		(164)			(164)		9,605	9,605			
100135326	GULF SHORES	AL		11/13/2023		626		35			35		661	661			
100143377	LAKELAND	FL		02/16/2024		1,039		(48)			(48)		991	991			
100159268	NORTH AURORA	IL		07/15/2024		615		(51)			(51)		564	564			
100165710	COLUMBIA	TN		08/29/2024		617		(66)			(66)		551	551			
100161115	FORT WORTH	TX		07/24/2024		718		4			4		723	723			
100159509	WOODSTOCK	GA		07/15/2024		561		(51)			(51)		510	510			
100149380	FORT WORTH	TX		04/24/2024		805		86			86		891	891			
100168381	CLEVELAND	TN		09/25/2024		591		(62)			(62)		529	529			
100137964	COLUMBUS	OH		12/13/2023		1,300		162			162		1,462	1,462			
100134705	COLUMBIA	SC		10/30/2023		1,018		(80)			(80)		938	938			
100120331	WARNER ROBINS	GA		08/18/2023		568		(17)			(17)		551	551			
100169689	PISCATAWAY	NJ		09/30/2024		1,564		(94)			(94)		1,470	1,470			
100129323	ROSWELL	NM		09/25/2023		633		(13)			(13)		620	620			
100148483	CLAYTON	NC		04/12/2024		651		(38)			(38)		613	613			
100128165	VINELAND	NJ		09/18/2023		(7,670)		24			24	8,349	702	646	(57)		(57)
100163116	DENVER	CO		08/13/2024		667		(5)			(5)		662	662			
100134617	JENSEN BEACH	FL		10/30/2023		203		335			335		538	538			
100174284	EAST ELLIJAY	GA		10/31/2024		574		(54)			(54)		521	521			
100148822	MINNEAPOLIS	MN		04/17/2024		623		(61)			(61)		562	562			
100140519	YOUNGSVILLE	NC		01/19/2024		585		(88)			(88)		497	497			
100115791	KODAK	TN		07/20/2023		657		(37)			(37)		620	620			
100185986	RIVERVIEW	FL		12/26/2024		236		(72)			(72)		164	164			
100171648	WOODBURY	MN		10/16/2024		818		91			91		909	909			
100141538	HERMITAGE	TN		01/30/2024		304		(28)			(28)		276	276			
100174451	POMONA	CA		10/31/2024		1,265		(89)			(89)		1,176	1,176			

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100182041	ROYAL OAK	MI		12/12/2024		674		18			18		693	693			
100026102	MONTEBELLO	CA		09/20/2018		1,124		45			45		1,169	1,169			
100081132	ANNA	TX		03/18/2022		1,140		(44)			(44)		1,096	1,096			
100025193	PANORAMA CITY	CA		09/20/2018		(7,697)		222			222	8,324	849	801	(48)		(48)
100171556	MAGNOLIA	TX		10/16/2024		913		41			41		954	954			
100152496	DURHAM	NC		05/16/2024		548		(57)			(57)		491	491			
100158222	UNITED KINGDOM	GBR		07/09/2024		(3,288)		3,288			3,288						
100081457	RIVERSIDE	CA		03/18/2022		2,650		242			242		2,891	2,891			
100167861	LAS VEGAS	NV		09/20/2024		313		(21)			(21)		292	292			
100138121	NEW SCOTLAND	NY		12/14/2023		359		205			205		564	564			
100141116	TALLAHASSEE	FL		01/30/2024		610		(14)			(14)		596	596			
100101756	WILKES-BARRE	PA		03/31/2023		2,737		(2,737)			(2,737)						
100087465	OLD BRIDGE	NJ		10/25/2022		937		237			237		1,174	1,174			
100151271	WAKE FOREST	NC		05/10/2024		726		8			8		734	734			
100169102	LINCOLN	NE		09/27/2024		620		(66)			(66)		555	555			
100013951	COMPTON	CA		05/25/2017		842		98			98		940	940			
100081654	BRANFORD	CT		03/24/2022		3,072		(11)			(11)		3,062	3,062			
100110562	DUNWOODY	GA		06/30/2023		936		(21)			(21)		915	915			
100149302	BLAKESLEE	PA		04/24/2024		(7,578)		(46)			(46)	8,279	655	602	(53)		(53)
100110443	SHERMAN	TX		06/30/2023		810		(4)			(4)		806	806			
100060176	BERWYN	IL		06/25/2021		1,401		(47)			(47)		1,354	1,354			
100108196	ATLANTA	GA		05/24/2023		25		(25)			(25)						
100129976	SPARROW BUSH	NY		09/27/2023		643		(45)			(45)		598	598			
100110216	FARMERS BRANCH	TX		06/30/2023		747		20			20		767	767			
100110107	LAKELAND	FL		06/23/2023		487		(20)			(20)		467	467			
100168400	MCKINNEY	TX		09/25/2024		785		25			25		810	810			
100071927	NEW BRAUNFELS	TX		11/19/2021		1,382		(225)			(225)		1,156	1,156			
100131929	HUMBLE	TX		10/13/2023		726		9			9		735	735			
100109374	KISSIMMEE	FL		06/12/2023		1,063		(36)			(36)		1,026	1,026			
100173805	SUMMERVILLE	SC		10/31/2024		648		(81)			(81)		566	566			
100136222	NAPERVILLE	IL		11/20/2023		611		3			3		615	615			
100144125	EL RENO	OK		03/07/2024		725		3			3		728	728			
100170305	LAKE OZARK	MO		10/08/2024		379		(37)			(37)		342	342			
100136350	DENTON	TX		11/20/2023		684		248			248		932	932			
100181910	NORTH RICHLAND HILLS	TX		12/12/2024		654		(23)			(23)		631	631			
100129646	MCKINNEY	TX		09/29/2023		642		(33)			(33)		608	608			
100159959	STARKE	FL		08/16/2024		391		(96)			(96)		295	295			
100108924	PASADENA	TX		05/31/2023		1,549		(99)			(99)		1,450	1,450			
100168379	PILOT POINT	TX		09/25/2024		618		(68)			(68)		550	550			
100138852	DULUTH	GA		12/21/2023		1,294		(49)			(49)		1,245	1,245			
100151252	ATLANTA	GA		05/10/2024		681		(25)			(25)		656	656			
100151593	KYLE	TX		05/10/2024		624		(10)			(10)		614	614			
100157760	SEBASTOPOL	CA		07/02/2024		1,248		(98)			(98)		1,150	1,150			
100136893	MELISSA	TX		11/27/2023		593		92			92		685	685			
100162684	KYLE	TX		08/12/2024		626		(47)			(47)		579	579			
100175780	PHILADELPHIA	PA		11/12/2024		535		(63)			(63)		471	471			
100147579	RIVERSIDE	CA		04/04/2024		609		(25)			(25)		585	585			
100144130	TEMPE	AZ		03/07/2024		789		(53)			(53)		736	736			
100185093	CITRUS HEIGHTS	CA		12/20/2024		521		(41)			(41)		480	480			
100011528	LITHIA	FL		03/08/2017		(761)		1,888			1,888		1,126	1,070	(56)		(56)
100158720	PUNTA GORDA	FL		07/10/2024		673		(17)			(17)		656	656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170386	LOUISVILLE	KY		10/08/2024		672		(67)			(67)		604	604			
100147950	GREER	SC		04/08/2024		1,480		(4)			(4)		1,476	1,476			
100133487	JACKSONVILLE	FL		10/19/2023		1,923		(92)			(92)		1,832	1,832			
100131899	SHAFTER	CA		10/06/2023		2,209		(94)			(94)		2,114	2,114			
100012721	ORLANDO	FL		05/25/2017		936		460			460		1,396	1,396			
100053882	PISCATAWAY	NJ		03/23/2021		551		144			144		695	695			
100169119	WAXAHACHIE	TX		09/27/2024		630		(59)			(59)		571	571			
100166451	LEHIGH ACRES	FL		10/31/2024		1,401		(126)			(126)		1,275	1,275			
100182128	LAKEWOOD RANCH	FL		12/12/2024		496		46			46		542	542			
100158824	ST PETERSBURG	FL		07/10/2024		665		(9)			(9)		656	656			
100181549	MONTICELLO	NY		12/09/2024		588		(25)			(25)		563	563			
100143116	AMHERST	NY		02/16/2024		521		(40)			(40)		482	482			
100065155	EAST WENATCHEE	WA		07/14/2021		1,403		(75)			(75)		1,327	1,327			
100182675	GLENEDEN BEACH	OR		12/12/2024		610		(34)			(34)		576	576			
100133612	AUBREY	TX		10/23/2023		846		24			24		870	870			
100146925	MONROE	NC		03/26/2024		612		(18)			(18)		594	594			
100152417	THE VILLAGES	FL		05/17/2024		625		(35)			(35)		590	590			
100132782	MIAMI	FL		11/03/2023		495		(20)			(20)		474	474			
100164405	COLUMBUS	OH		08/21/2024		612		(49)			(49)		564	564			
100164407	COLUMBUS	OH		08/21/2024		612		(49)			(49)		564	564			
100116261	SILVER SPRING	MD		07/20/2023		1,777		552			552		2,329	2,329			
100139446	UPPER MARLBORO	MD		12/28/2023		(17)		17			17						
100063875	SURPRISE	AZ		07/01/2021		1,486		22			22		1,507	1,507			
100053835	BROOKLYN	NY		03/23/2021		1,279		(244)			(244)		1,035	1,035			
100031188	MODESTO	CA		03/29/2019		895		225			225		1,120	1,120			
100170434	MCDONOUGH	GA		10/09/2024		652		(32)			(32)		619	619			
100117389	REDONDO BEACH	CA		07/20/2023		7,495		2,123			2,123		9,618	9,618			
100174903	BASTROP	TX		10/31/2024		598		(68)			(68)		530	530			
100167631	SAN BRUNO	CA		09/19/2024		684		(50)			(50)		634	634			
100134760	KISSIMMEE	FL		10/30/2023		196,835		102			102		196,936	196,936			
100148046	HUTTO	TX		04/10/2024		795		(143)			(143)		652	652			
100155358	ACWORTH	GA		06/18/2024		1,262		(102)			(102)		1,160	1,160			
100161354	FORNEY	TX		07/25/2024		691		(128)			(128)		563	563			
100153393	TWENTYNINE PALMS	CA		05/29/2024		123		18			18		141	141			
100115845	BENTONVILLE	AR		07/20/2023		765		(9)			(9)		756	756			
100185450	WINDER	GA		12/20/2024		724		135			135		860	860			
100108913	LINDENHURST	IL		05/31/2023		1,768		(141)			(141)		1,627	1,627			
100161517	AUBURN	GA		07/30/2024		650		(56)			(56)		594	594			
100142763	PENDERGRASS	GA		02/08/2024		726		33			33		759	759			
100166269	HOOVER	AL		09/09/2024		1,351		(84)			(84)		1,267	1,267			
100120936	OAK ISLAND	NC		08/30/2023		827		57			57		884	884			
100086867	MESA	AZ		10/07/2022		2,397		(91)			(91)		2,306	2,306			
100127931	MANASSAS	VA		09/08/2023		664		29			29		693	693			
100150953	TUCSON	AZ		05/08/2024		795		108			108		903	903			
100089986	PLEASANT PRAIRIE	WI		01/13/2023		519		(61)			(61)		457	457			
100152216	ANKENY	IA		05/17/2024		750		141			141		891	891			
100012705	OCEAN CITY	MD		05/25/2017		846		233			233		1,079	1,079			
100100426	SOUTH PLAINFIELD	NJ		04/27/2023		(109)		1,010			1,010		901	901			
100116234	RIVERSIDE	CA		07/20/2023		836		698			698		1,533	1,533			
100115420	ATLANTA	GA		07/17/2023		641							641	641			
100147887	PROVO	UT		04/08/2024		2,008		177			177		2,186	2,186			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068348	VENICE	FL		08/25/2021		1,327		(47)			(47)		1,279	1,279			
100146884	LITTLE ELM	TX		03/26/2024		688		(1)			(1)		686	686			
100151486	ROSENBERG	TX		05/10/2024		12,776		(116)			(116)		12,660	12,660			
100013374	HACKENSACK	NJ		05/25/2017		1,336		410			410		1,746	1,746			
100147871	LEHIGH ACRES	FL		04/08/2024		702		(22)			(22)		680	680			
100150950	NORTH CHESTERFIELD	VA		05/08/2024		788		19			19		807	807			
100186543	TUCSON	AZ		12/30/2024		412		(41)			(41)		371	371			
100180765	CHESTERFIELD	VA		11/26/2024		590		(40)			(40)		550	550			
100174133	FORT PIERCE	FL		10/31/2024		435		(67)			(67)		368	368			
100100146	RIVERVIEW	FL		03/28/2023		644		47			47		691	691			
100179771	SAVANNAH	GA		11/21/2024		480		(29)			(29)		451	451			
100145572	UNITED KINGDOM	GBR		03/12/2024		(3,213)		3,213			3,213						
100131689	MESA	AZ		10/06/2023		689		(11)			(11)		678	678			
100168387	DAPHNE	AL		09/25/2024		753		(13)			(13)		741	741			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		2,377		(83)			(83)		2,294	2,294			
100115985	CHATTANOOGA	TN		07/20/2023		645		(22)			(22)		623	623			
100088925	PALM BEACH	FL		11/15/2022		799		(73)			(73)		726	726			
100179760	PROVIDENCE VILLAGE	TX		11/21/2024		895		92			92		987	987			
100149592	HAW RIVER	NC		04/26/2024		721		15			15		737	737			
100172267	GREENVILLE	TX		10/21/2024		782		(42)			(42)		739	739			
100079565	FOLSOM	CA		04/25/2022		994		(143)			(143)		851	851			
100160225	PENDERGRASS	GA		07/18/2024		665		6			6		672	672			
100109631	WRIGHT CITY	MO		06/14/2023		565		(66)			(66)		499	499			
100090029	PORT CHARLOTTE	FL		01/13/2023		793		28			28		821	821			
100050000	EAST ISLIP	NY		11/20/2020		1,040		(44)			(44)		996	996			
100170119	RIVERVIEW	FL		10/08/2024		622		(61)			(61)		562	562			
100166062	WAKE FOREST	NC		09/09/2024		648		(34)			(34)		614	614			
100166962	BROOKLYN PARK	MN		09/13/2024		597		(34)			(34)		563	563			
100172584	FATE	TX		10/23/2024		568		(79)			(79)		489	489			
100080835	CLEARWATER	FL		04/22/2022		1,711		(281)			(281)		1,430	1,430			
100026012	TEWKSBURY	MA		09/20/2018		1,141		117			117		1,258	1,258			
100136952	SPRING	TX		11/28/2023		1,591		60			60		1,651	1,651			
100101542	LAS VEGAS	NV		04/26/2023		921		(8)			(8)		913	913			
100144558	LAKEWAY	TX		04/26/2024		709		(75)			(75)		634	634			
100174028	POUGHKEEPSIE	NY		10/31/2024		605		(84)			(84)		521	521			
100152442	HYATTSVILLE	MD		05/17/2024		999		27			27		1,026	1,026			
100076352	CARROLLTON	TX		01/07/2022		1,399		(53)			(53)		1,346	1,346			
100134939	GLASSBORO	NJ		10/30/2023		458		31			31		489	489			
100090043	MIAMI GARDENS	FL		01/13/2023		590		(64)			(64)		526	526			
100143175	WINFIELD	IN		02/16/2024		63,929		1,974			1,974		65,904	65,904			
100054430	SANTA ANA	CA		03/23/2021		1,650		(75)			(75)		1,576	1,576			
100154601	MIAMI	FL		06/14/2024		707		19			19		726	726			
100090790	SPRING	TX		02/28/2023		(6,852)		(138)			(138)	8,299	1,309	1,216	(93)		(93)
100151715	KANSAS CITY	KS		05/10/2024		(7,726)		(101)			(101)	8,301	474	425	(49)		(49)
100151053	BRADENTON	FL		05/08/2024		464		(28)			(28)		436	436			
100110102	GULFPORT	FL		06/23/2023		561		(28)			(28)		533	533			
100152415	CARROLLTON	TX		05/17/2024		663		15			15		679	679			
100152642	VAN ALSTYNE	TX		05/17/2024		5,403		71			71		5,474	5,474			
100133523	HAVANA	FL		10/19/2023		790		(45)			(45)		745	745			
100151041	CONWAY	SC		05/08/2024		791		81			81		872	872			
100157887	DAVENPORT	FL		07/09/2024		558		(32)			(32)		526	526			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182663	HOT SPRINGS	AR		12/12/2024		452		(25)			(25)		427	427			
100120716	CHARLOTTE	NC		08/25/2023		667		(39)			(39)		628	628			
100120448	SUITLAND	MD		08/18/2023		23,465		(950)			(950)		22,515	22,515			
100107995	CLERMONT	FL		05/25/2023		6,212		(18)			(18)		6,194	6,194			
100180546	CHICAGO	IL		11/26/2024		402		(3)			(3)		399	399			
100185328	WAXAHACHIE	TX		12/20/2024		725		44			44		769	769			
100140566	MILLSBORO	DE		01/19/2024		870		(88)			(88)		783	783			
100179809	PALOS HEIGHTS	IL		11/21/2024		685		(64)			(64)		621	621			
100146113	DANVILLE	CA		03/19/2024		3,155		(227)			(227)		2,927	2,927			
100110299	WHITE HALL	MD		06/30/2023		(7,459)		(75)			(75)	11,465	3,931	3,889	(43)		(43)
100158758	NORTH CHESTERFIELD	VA		07/10/2024		(7,677)		(32)			(32)	8,335	625	597	(28)		(28)
100141702	GEORGETOWN	TX		01/30/2024		474		(75)			(75)		399	399			
100156069	LEAGUE CITY	TX		06/18/2024		1,725		(154)			(154)		1,571	1,571			
100171713	CONCORD	NC		10/17/2024		1,133		(77)			(77)		1,055	1,055			
100169160	OVERLAND PARK	KS		09/27/2024		6,854		(124)			(124)		6,731	6,731			
100181894	MELISSA	TX		12/12/2024		631		(15)			(15)		615	615			
100164459	FLEMINGTON	NJ		08/21/2024		672		(33)			(33)		639	639			
100083513	MIAMI	FL		06/06/2022		826		(181)			(181)		645	645			
100115071	CHARLOTTE	NC		07/14/2023		2,474		23			23		2,496	2,496			
100137341	GRAPEVINE	TX		12/01/2023		(6)		6			6						
100180355	WILMINGTON	DE		11/25/2024		676		(52)			(52)		624	624			
100165601	DELRAY BEACH	FL		10/04/2024		692		(77)			(77)		615	615			
100151705	FRESNO	TX		05/10/2024		1,288		(12)			(12)		1,277	1,277			
100025285	CLOSTER	NJ		09/20/2018		1,330		126			126		1,455	1,455			
100110294	WINDERMERE	FL		06/30/2023		842		21			21		863	863			
100054752	BRICK	NJ		03/23/2021		1,027		(121)			(121)		906	906			
100149829	ROCKPORT	TX		04/29/2024		525		24			24		548	548			
100149825	ROCKPORT	TX		04/29/2024		525		24			24		548	548			
100159410	WAKE FOREST	NC		07/15/2024		710		(7)			(7)		703	703			
100079410	RALEIGH	NC		03/17/2022		1,283		19			19		1,302	1,302			
100129968	GARFIELD	NJ		09/27/2023		(54)		563			563		510	510			
100153208	SHERMAN	TX		05/30/2024		5,773		(81)			(81)		5,692	5,692			
100153211	SHERMAN	TX		05/30/2024		5,773		(81)			(81)		5,692	5,692			
100181864	WINTER GARDEN	FL		12/12/2024		777		94			94		872	872			
100179892	GEORGETOWN	TX		11/25/2024		1,108		221			221		1,329	1,329			
100100648	ELIZABETH	NJ		04/28/2023		847		44			44		892	892			
100150151	PHOENIX	AZ		06/14/2024		616		(7)			(7)		609	609			
100179740	FAIRHOPE	AL		11/21/2024		761		105			105		866	866			
100174457	SACRAMENTO	CA		10/31/2024		1,214		(74)			(74)		1,140	1,140			
100171539	CEDAR CITY	UT		10/16/2024		751		(18)			(18)		733	733			
100174622	RIO RANCHO	NM		10/31/2024		265		(31)			(31)		234	234			
100164802	LAKEVILLE	PA		08/26/2024		616		(61)			(61)		555	555			
100144111	HOUSTON	TX		03/07/2024		593		9			9		602	602			
100162706	HANFORD	CA		08/12/2024		556		(53)			(53)		503	503			
100108320	THONOTOSASSA	FL		05/24/2023		2,526		(110)			(110)		2,417	2,417			
100115373	FREEDOM	NH		07/17/2023		622		5			5		626	626			
100169839	SAN ANTONIO	FL		09/30/2024		471		(49)			(49)		422	422			
100150621	VAN ALSTYNE	TX		05/03/2024		915		(28)			(28)		887	887			
100131719	MURFREESBORO	TN		10/06/2023		4,593		184			184		4,777	4,777			
100151038	DALLAS	GA		05/08/2024		778		101			101		879	879			
100163156	FORT WORTH	TX		08/13/2024		619		(61)			(61)		558	558			

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100091227	NEW BEDFORD	MA		01/31/2023		474		(83)			(83)		392	392			
100060165	NORCROSS	GA		06/25/2021		2,214		(127)			(127)		2,088	2,088			
100180204	LACKAWAXEN	PA		11/25/2024		702		(27)			(27)		674	674			
100163956	GLENVIEW	IL		10/04/2024		780		(88)			(88)		693	693			
100148847	COLUMBUS	OH		04/17/2024		611		(65)			(65)		546	546			
100055098	NEWARK	NJ		03/23/2021		798		(298)			(298)		500	500			
100076440	WEST SACRAMENTO	CA		12/23/2021		4,258		(54)			(54)		4,203	4,203			
100020137	ATASCADERO	CA		07/17/2018		(6,922)		(48)			(48)	8,324	1,355	1,328	(27)		(27)
100120704	ANNA	TX		08/25/2023		658		(28)			(28)		631	631			
100148876	MINT HILL	NC		04/17/2024		580		(42)			(42)		538	538			
100127669	GOOSE CREEK	SC		09/08/2023		406		(30)			(30)		375	375			
100087511	PALM BAY	FL		10/25/2022		1,338		57			57		1,395	1,395			
100180068	WESLEY CHAPEL	FL		11/25/2024		408		(73)			(73)		335	335			
100065138	ALBANY	OR		07/14/2021		1,486		(89)			(89)		1,398	1,398			
100169732	DURHAM	NC		09/30/2024		680		(47)			(47)		634	634			
100048439	SANTA ROSA	CA		11/20/2020		1,534		(402)			(402)		1,132	1,132			
100100389	HUDSON	NY		04/27/2023		14,136		3,694			3,694		17,830	17,830			
100179407	NORTH MYRTLE BEACH	SC		12/27/2024		596		(36)			(36)		560	560			
100016573	ALMOND	NC		04/10/2018		1,517		(53)			(53)		1,464	1,464			
100152959	HONOLULU	HI		06/27/2024		630		(12)			(12)		618	618			
100115069	CHARLOTTE	NC		07/14/2023		1,030		(49)			(49)		980	980			
100161387	CONCORD	NC		07/25/2024		3,497		(127)			(127)		3,370	3,370			
100180613	HOUSTON	TX		11/26/2024		1,022		(97)			(97)		925	925			
100175683	PORT RICHEY	FL		11/12/2024		520		(75)			(75)		445	445			
100150538	MOUNT PROSPECT	IL		05/03/2024		2,626		(60)			(60)		2,565	2,565			
100137181	MEBANE	NC		11/28/2023		744		(39)			(39)		705	705			
100167593	DALLAS	TX		09/19/2024		704		(141)			(141)		563	563			
100028257	BAYSIDE	NY		10/26/2018		(7,385)		117			117	8,320	1,052	1,064	12		12
100180000	CHARLOTTE	NC		11/25/2024		616		(59)			(59)		557	557			
100110748	MIDDLETOWN	CT		08/11/2023		428		(75)			(75)		353	353			
100090913	DENVER	CO		01/31/2023		751		(7)			(7)		744	744			
100144978	UNITED KINGDOM	GBR		03/12/2024		(3,662)		3,662			3,662						
100175440	RICHMOND HILL	GA		12/23/2024		580		(82)			(82)		498	498			
100119727	ORLANDO	FL		08/08/2023		651		(29)			(29)		621	621			
100144092	PROVIDENCE	UT		03/07/2024		642		(43)			(43)		599	599			
100184572	SAN RAMON	CA		12/17/2024		956		(64)			(64)		892	892			
100115903	HUTTO	TX		07/20/2023		2,218		(93)			(93)		2,125	2,125			
100115683	LAS VEGAS	NV		07/20/2023		812		26			26		839	839			
100137626	FORT WORTH	TX		12/08/2023		769		155			155		925	925			
100150619	SAN ANTONIO	TX		05/03/2024		646		(70)			(70)		576	576			
100025615	CAMBRIA	WI		09/20/2018		249		115			115		364	364			
100170509	AGAWAM	MA		10/09/2024		306		(37)			(37)		269	269			
100140331	ANNA	TX		01/18/2024		603		(42)			(42)		561	561			
100116747	WOODBRIDGE	VA		07/20/2023		809		221			221		1,030	1,030			
100130375	OCALA	FL		09/28/2023		430		(40)			(40)		390	390			
100152562	ST AUGUSTINE	FL		05/17/2024		3,758		(59)			(59)		3,699	3,699			
100133667	CHARLOTTE	NC		10/23/2023		1,335		4			4		1,339	1,339			
100166254	MCKINNEY	TX		09/09/2024		741		31			31		772	772			
100148722	FORT SMITH	AR		04/17/2024		(10,851)		(66)			(66)	11,447	530	472	(57)		(57)
100118030	MCDONOUGH	GA		07/20/2023		812		99			99		911	911			
100151245	EAGLE LAKE	FL		05/10/2024		716		(3)			(3)		713	713			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152704	SHERMAN	TX		05/17/2024		5,764		(73)			(73)		5,692	5,692			
100172549	GARFIELD	AR		10/23/2024		680		(76)			(76)		604	604			
100151007	POCATELLO	ID		05/08/2024		(7,603)		(9)			(9)	8,293	682	647	(35)		(35)
100135751	PORT ORCHARD	WA		11/10/2023		638		255			255		893	893			
100138874	BIRMINGHAM	AL		12/21/2023		1,325		(102)			(102)		1,223	1,223			
100171618	MARIETTA	GA		10/16/2024		681		(61)			(61)		621	621			
100109992	LANCASTER	TX		06/22/2023		416		(22)			(22)		394	394			
100176735	RALEIGH	NC		11/15/2024		721		(22)			(22)		699	699			
100060275	FORTH WORTH	TX		06/25/2021		2,291		(132)			(132)		2,159	2,159			
100165197	UTRECHT	NLD		08/28/2024													
100140055	OCEAN CITY	MD		01/09/2024		637		(45)			(45)		592	592			
100180349	CARTHAGE	TN		11/25/2024		706		(3)			(3)		703	703			
100139647	HEARTLAND	TX		12/28/2023		266		(44)			(44)		222	222			
100151588	GLENSHAW	PA		05/10/2024		611		(32)			(32)		579	579			
100071985	SPRINGFIELD	MA		10/29/2021		940		(126)			(126)		814	814			
100179787	OAK LAWN	IL		11/21/2024		672		(71)			(71)		601	601			
100013323	DORAL	FL		05/25/2017		600		43			43		644	644			
100185490	ZEBULON	NC		12/20/2024		276		(14)			(14)		262	262			
100149572	PRINCETON	TX		04/26/2024		686		(116)			(116)		570	570			
100182671	LENOIR	NC		12/12/2024		3,119		(88)			(88)		3,031	3,031			
100153280	BUNNELL	FL		05/30/2024		703		61			61		764	764			
100136586	NEWPORT NEWS	VA		11/22/2023		521		(54)			(54)		467	467			
100173827	EASTHAMPTON	MA		10/31/2024		571		(81)			(81)		490	490			
100185929	BRADENTON	FL		12/26/2024		(7,847)		9			9	8,284	445	442	(3)		(3)
100150679	STEVENS	PA		05/06/2024		674		(26)			(26)		648	648			
100162704	HANFORD	CA		08/12/2024		554		(50)			(50)		503	503			
100149531	AUSTIN	TX		04/26/2024		616		(45)			(45)		571	571			
100156612	AZLE	TX		06/24/2024		624		(41)			(41)		584	584			
100126815	SAN DIEGO	CA		08/30/2023		221		1,437			1,437		1,657	1,657			
100114423	SECAUCUS	NJ		06/29/2023		495		658			658		1,152	1,152			
100064978	DENVER	CO		07/14/2021		1,472		(117)			(117)		1,355	1,355			
100130282	CHARLOTTE	NC		09/28/2023		10,799		(423)			(423)		10,376	10,376			
100071043	EPHRATA	PA		10/01/2021		1,081		(5)			(5)		1,077	1,077			
100173265	ARLINGTON	TX		10/30/2024		675		(58)			(58)		617	617			
100083519	FORNEY	TX		06/06/2022		3,453		(420)			(420)		3,033	3,033			
100140545	ANNA	TX		01/19/2024		724		(138)			(138)		586	586			
100086929	KISSIMMEE	FL		10/24/2022		798		7			7		805	805			
100160195	FORT WAYNE	IN		07/18/2024		575		(56)			(56)		519	519			
100182402	POCONO LAKE	PA		12/12/2024		602		(60)			(60)		542	542			
100134813	HIDEAWAY	TX		10/30/2023		544		(58)			(58)		486	486			
100185105	PARAMOUNT	CA		12/20/2024		599		(35)			(35)		564	564			
100160188	SOUTH PADRE ISLAND	TX		07/18/2024		572		(34)			(34)		538	538			
100147342	ROTTERDAM	NLD		03/27/2024													
100172608	LEHI	UT		10/23/2024		676		(62)			(62)		614	614			
100026683	STOCKTON	CA		09/26/2018		1,151		340			340		1,491	1,491			
100054037	FRESNO	CA		03/23/2021		932		(202)			(202)		730	730			
100119859	CLIFTON TOWNSHIP	PA		08/10/2023		4,013		(159)			(159)		3,854	3,854			
100135494	WHITE HOUSE	TN		11/13/2023		724		183			183		907	907			
100063730	DOVER	DE		07/01/2021		1,494		93			93		1,587	1,587			
100138790	SANGER	TX		12/21/2023		685		(54)			(54)		631	631			
100185461	PINELLAS PARK	FL		12/20/2024		721		97			97		818	818			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048109	ADA	MI		11/20/2020		1,447		(284)			(284)		1,164	1,164			
100148252	BALTIMORE	MD		04/12/2024		689		(12)			(12)		677	677			
100137093	PANAMA CITY BEACH	FL		11/28/2023		3,636		50			50		3,686	3,686			
100167579	LONGS	SC		09/19/2024		760		7			7		768	768			
100166030	WEST JORDAN	UT		09/06/2024		560		(34)			(34)		526	526			
100141795	ROTTERDAM	NLD		01/29/2024													
100139206	EDMOND	OK		12/28/2023		326		204			204		531	531			
100168377	NAMPA	ID		09/25/2024		567		(55)			(55)		512	512			
100134576	PANAMA CITY BEACH	FL		10/30/2023		597		(22)			(22)		575	575			
100159433	FORT MYERS	FL		07/15/2024		670		(44)			(44)		626	626			
100119538	LAS VEGAS	NV		07/28/2023		692		(9)			(9)		683	683			
100054892	ACWORTH	GA		03/23/2021		1,253		(259)			(259)		994	994			
100147637	DALLAS	TX		04/04/2024		634		(30)			(30)		604	604			
100148381	UNION CITY	GA		04/12/2024		736		(8)			(8)		728	728			
100143563	MONTICELLO	NY		02/21/2024		630		(38)			(38)		592	592			
100137473	LONG BEACH	CA		01/11/2024		424		(36)			(36)		388	388			
100156668	MIAMI GARDENS	FL		06/24/2024		555		(29)			(29)		526	526			
100135786	FORT WORTH	TX		11/10/2023		564		223			223		786	786			
100166310	SEATTLE	WA		10/23/2024		691		(38)			(38)		653	653			
100080930	DOWNEY	CA		04/01/2022		1,345		48			48		1,394	1,394			
100166281	SHAWNEE	KS		09/09/2024		3,711		(129)			(129)		3,582	3,582			
100132426	CHARLOTTESVILLE	VA		11/03/2023		(11)		11			11						
100108019	KISSIMMEE	FL		05/25/2023		564		10			10		574	574			
100030383	GARDENA	CA		12/20/2018		1,005		97			97		1,102	1,102			
100071834	RICHMOND	VA		10/14/2021		1,323		(112)			(112)		1,211	1,211			
100171902	GRETNA	LA		10/17/2024		679		(77)			(77)		602	602			
100179714	COLUMBUS	OH		11/21/2024		817		134			134		950	950			
100072009	LAS VEGAS	NV		10/29/2021		1,241		(248)			(248)		993	993			
100162653	LAND O LAKES	FL		08/12/2024		938		(15)			(15)		923	923			
100031128	SILVER SPRING	MD		03/29/2019		1,659		112			112		1,770	1,770			
100165119	UNITED KINGDOM	GBR		08/27/2024		65							65	65			
100164101	BELLINGHAM	WA		08/21/2024		324		(32)			(32)		292	292			
100176187	PORTLAND	OR		12/20/2024		421		(17)			(17)		404	404			
100112723	LADERA RANCH	CA		06/29/2023		439		639			639		1,078	1,078			
100076028	CUMMING	GA		01/07/2022		1,341		(118)			(118)		1,223	1,223			
100049534	ORANGE	CA		11/20/2020		2,607		(241)			(241)		2,367	2,367			
100030195	FALLS CHURCH	VA		12/20/2018		791		300			300		1,092	1,092			
100179719	FUQUAY VARINA	NC		11/21/2024		769		121			121		890	890			
100151114	RIVERTON	UT		05/08/2024		667		(12)			(12)		656	656			
100129817	LONG BEACH	CA		09/27/2023		567		(109)			(109)		459	459			
100134347	MIAMI	FL		10/27/2023		160		(5)			(5)		154	154			
100142735	HOOVER	AL		02/08/2024		54,653		(1,335)			(1,335)		53,317	53,317			
100182510	SURPRISE	AZ		12/12/2024		984		(5)			(5)		979	979			
100126351	MONTICELLO	NY		08/30/2023		212		(15)			(15)		198	198			
100113508	PASO ROBLES	CA		06/29/2023		410		427			427		837	837			
100182585	CRESTWOOD	KY		12/12/2024		462		(49)			(49)		413	413			
100078271	HOMESTEAD	FL		02/10/2022		1,272		(82)			(82)		1,189	1,189			
100147255	COLLEGE PARK	MD		03/28/2024		592		(48)			(48)		545	545			
100148750	COPPERAS COVE	TX		04/17/2024		654		(71)			(71)		584	584			
100175891	FORT PIERCE	FL		11/14/2024		3,646		(218)			(218)		3,428	3,428			
100186356	SPARKS	NV		12/30/2024		1,452		(4)			(4)		1,449	1,449			

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100116445	PLANO	TX		07/20/2023		749		160			160		909	909			
100182713	BARTLETT	IL		12/12/2024		414		(43)			(43)		372	372			
100144119	RIO RANCHO	NM		03/07/2024		740		54			54		794	794			
100119065	RIVERSIDE	CA		07/27/2023		(9,654)		11			11	11,445	1,802	1,731	(71)		(71)
100117505	OAK LAWN	IL		07/20/2023		732		134			134		866	866			
100029714	EVERETT	WA		10/26/2018		1,306		67			67		1,373	1,373			
100057964	STOCKTON	CA		06/30/2021		1,402		(43)			(43)		1,359	1,359			
100141597	DAVENPORT	FL		01/30/2024		533		(31)			(31)		502	502			
100128207	COLUMBIA	MD		09/18/2023		3,031		4			4		3,035	3,035			
100137045	LAS VEGAS	NV		11/28/2023		617		4			4		621	621			
100043314	MIDDLETOWN	NY		08/13/2020		652		51			51		703	703			
100024592	BROOKLYN	NY		09/20/2018		1,308		14			14		1,322	1,322			
100163973	MISSION	TX		10/04/2024		1,326		(148)			(148)		1,178	1,178			
100132071	LOGANVILLE	GA		10/13/2023		757		27			27		784	784			
100110073	RANDALLSTOWN	MD		06/23/2023		630		(47)			(47)		584	584			
100172265	EDINBURG	TX		10/21/2024		724		(40)			(40)		685	685			
100164438	NAMPA	ID		08/21/2024		621		(50)			(50)		570	570			
100171387	MCCORDSVILLE	IN		10/16/2024		(7,629)		(64)			(64)	8,299	606	618	12		12
100157536	NOORDWIJK ZH	NLD		06/28/2024													
100101023	BOISE	ID		04/28/2023		961		615			615		1,575	1,575			
100143278	LOGAN	UT		02/16/2024		681		(13)			(13)		669	669			
100048305	UPLAND	CA		11/20/2020		(5,648)		(386)			(386)	8,258	2,225	2,315	90		90
100164877	HENDERSON	NV		08/26/2024		649		(56)			(56)		593	593			
100165886	HALLANDALE BEACH	FL		08/30/2024		247		(91)			(91)		156	156			
100151232	CINCINNATI	OH		05/10/2024		661		(26)			(26)		635	635			
100139282	KISSIMMEE	FL		12/28/2023		547		(39)			(39)		508	508			
100066271	MARGATE	FL		08/02/2021		1,537		(6)			(6)		1,531	1,531			
100149345	FARMINGTON	AR		04/24/2024		804		64			64		867	867			
100138868	TAMPA	FL		12/21/2023		629		(49)			(49)		580	580			
100100819	DENVER	CO		04/28/2023		987		344			344		1,331	1,331			
100028588	MORENO VALLEY	CA		10/26/2018		2,709		79			79		2,788	2,788			
100144194	PRINCETON	TX		03/07/2024		736		5			5		741	741			
100109083	KISSIMMEE	FL		06/05/2023		611		(39)			(39)		572	572			
100158094	KISSIMMEE	FL		07/09/2024		549		(8)			(8)		541	541			
100060626	FEDERAL WAY	WA		06/01/2021		1,724		17			17		1,741	1,741			
100180201	PARRISH	FL		11/25/2024		707		(25)			(25)		682	682			
100152410	VAN ALSTYNE	TX		05/17/2024		(8,550)		61			61	11,420	2,931	2,860	(71)		(71)
100147203	MONTICELLO	NY		03/28/2024		590		(22)			(22)		569	569			
100182064	AUSTIN	TX		12/12/2024		718		22			22		740	740			
100071651	LAKE WORTH BEACH	FL		10/14/2021		1,344		(127)			(127)		1,217	1,217			
100107785	LOCUST	NC		05/19/2023		873		180			180		1,053	1,053			
100119494	KANNAPOLIS	NC		07/28/2023		619		23			23		642	642			
100147087	LAWRENCEVILLE	GA		03/28/2024		510		(71)			(71)		439	439			
100136451	MYRTLE BEACH	SC		11/20/2023		708		198			198		907	907			
100182390	MANSFIELD	TX		12/12/2024		423		(42)			(42)		381	381			
100141078	PHILADELPHIA	PA		01/30/2024		(296)		829			829		533	533			
100148117	CORINTH	TX		04/10/2024		781		34			34		816	816			
100100680	CHESTER	VA		04/28/2023		1,011		180			180		1,191	1,191			
100171417	PEACHTREE CITY	GA		10/16/2024		22,478		(665)			(665)		21,813	21,813			
100044262	CARSON	CA		08/19/2020		1,555		461			461		2,016	2,016			
100159629	WESLACO	TX		07/15/2024		573		(101)			(101)		471	471			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186574	GEORGETOWN	TX		12/30/2024		(7,694)		167			167	8,255	728	666	(63)		(63)
100140574	OAKTON	VA		01/19/2024		692		(106)			(106)		586	586			
100147862	HENDERSON	NV		04/08/2024		2,265		39			39		2,305	2,305			
100182106	WEST PARK	FL		12/12/2024		727		67			67		793	793			
100135407	FREEPORT	FL		11/13/2023		660		40			40		699	699			
100114447	HANOVER PARK	IL		06/29/2023		354		(22)			(22)		331	331			
100079987	SAN ANTONIO	TX		04/25/2022		1,205		(83)			(83)		1,123	1,123			
100168383	CHARLOTTE	NC		09/25/2024		677		(57)			(57)		620	620			
100165423	APOLLO BEACH	FL		08/29/2024		2,892		(88)			(88)		2,804	2,804			
100150488	LAKE ARROWHEAD	CA		05/03/2024		6,083		(160)			(160)		5,922	5,922			
100175746	THOUSAND OAKS	CA		11/12/2024		1,188		(110)			(110)		1,078	1,078			
100065350	RENO	NV		07/28/2021		1,724		(50)			(50)		1,674	1,674			
100158739	KATY	TX		07/10/2024		636		(25)			(25)		611	611			
100159252	CLARKSVILLE	TN		07/15/2024		749		(20)			(20)		729	729			
100109574	FRESNO	TX		06/14/2023		592		(64)			(64)		528	528			
100169477	KATY	TX		09/30/2024		698		(45)			(45)		653	653			
100148743	FRANKLIN PARK	NJ		04/17/2024		3,974		(138)			(138)		3,836	3,836			
100179628	WILLOUGHBY HILLS	OH		11/21/2024		605		(46)			(46)		559	559			
100128409	GUYTON	GA		09/15/2023		1,028		(22)			(22)		1,007	1,007			
100166260	CLARKESVILLE	GA		09/09/2024		673		(45)			(45)		628	628			
100138719	KISSIMMEE	FL		02/02/2024		727		(111)			(111)		616	616			
100127556	TULARE	CA		09/08/2023		14,687		(250)			(250)		14,438	14,438			
100170237	STEPHENS CITY	VA		10/08/2024		754		(20)			(20)		734	734			
100067636	CLOVIS	CA		09/23/2021		1,460		(76)			(76)		1,384	1,384			
100135754	ANNA	TX		11/10/2023		582		42			42		625	625			
100162896	BENTONVILLE	AR		08/12/2024		571		(39)			(39)		532	532			
100121046	OXNARD	CA		08/30/2023		667		(41)			(41)		627	627			
100144436	LEANDER	TX		03/07/2024		65,860		443			443		66,303	66,303			
100135357	WOODBURY	MN		11/13/2023		627		24			24		651	651			
100142716	SAINT AUGUSTINE	FL		02/08/2024		722		33			33		755	755			
100150988	SAINT AUGUSTINE	FL		05/08/2024		699		(12)			(12)		687	687			
100086688	EUGENE	OR		09/30/2022		923		(101)			(101)		822	822			
100169459	PORTLAND	CT		09/30/2024		435		(69)			(69)		365	365			
100162843	THE WOODLANDS	TX		08/12/2024		615		(43)			(43)		572	572			
100162847	THE WOODLANDS	TX		08/12/2024		615		(43)			(43)		572	572			
100156488	OWASSO	OK		06/24/2024		575		(66)			(66)		509	509			
100151255	COLUMBIA	MD		05/10/2024		656		(19)			(19)		637	637			
100114624	CHICAGO	IL		06/29/2023		613		(28)			(28)		585	585			
100116780	RICHMOND	CA		07/20/2023		1,158		721			721		1,879	1,879			
100150558	MOORESVILLE	NC		05/03/2024		676		(32)			(32)		644	644			
100067425	NORTH ARLINGTON	NJ		09/23/2021		1,432		(108)			(108)		1,324	1,324			
100168407	HAMPSHIRE	IL		09/25/2024		1,157		116			116		1,273	1,273			
100108452	CITY OF ORANGE	NJ		05/25/2023		896		(34)			(34)		862	862			
100101572	DAVENPORT	FL		04/26/2023		745		(32)			(32)		713	713			
100076351	BURLESON	TX		01/07/2022		1,287		(89)			(89)		1,198	1,198			
100119377	DEL VALLE	TX		07/31/2023		1,323		(57)			(57)		1,265	1,265			
100138658	SOUTH DAYTONA	FL		02/02/2024		630		(127)			(127)		503	503			
100169838	KNOXVILLE	TN		09/30/2024		663		(50)			(50)		614	614			
100137914	GASTONIA	NC		12/12/2023		265		(16)			(16)		250	250			
100149906	SAN JOSE	CA		04/29/2024		605		(37)			(37)		567	567			
100147098	LAS VEGAS	NV		03/28/2024		1,858		110			110		1,969	1,969			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065425	GEORGETOWN	TX		07/28/2021		1,496		(34)			(34)		1,462	1,462			
100014320	GUILFORD	CT		09/27/2017		814		299			299		1,113	1,113			
100158609	CARTERSVILLE	GA		07/10/2024		613		(54)			(54)		558	558			
100150012	KINGWOOD	TX		06/07/2024		1,584		(57)			(57)		1,526	1,526			
100174204	FLAGSTAFF	AZ		10/31/2024		7,250		(252)			(252)		6,998	6,998			
100164409	SAN ANTONIO	TX		08/21/2024		576		(47)			(47)		529	529			
100140370	KNIGHTDALE	NC		01/18/2024		754		(26)			(26)		727	727			
100119192	FORT WORTH	TX		07/31/2023		812		115			115		926	926			
100141398	FRESNO	CA		01/30/2024		328		(83)			(83)		245	245			
100141278	PALMDALE	CA		01/30/2024		748		(30)			(30)		717	717			
100126712	OAK CREEK	WI		08/30/2023		847		667			667		1,514	1,514			
100136150	HIGHLAND HEIGHTS	KY		12/18/2023		490		(48)			(48)		442	442			
100174196	REUNION	FL		10/31/2024		2,216		(106)			(106)		2,110	2,110			
100171854	WEST GROVE	PA		10/17/2024		728		(60)			(60)		669	669			
100160960	FORNEY	TX		07/24/2024		600		(24)			(24)		575	575			
100115842	DENTON	TX		07/20/2023		1,006		61			61		1,067	1,067			
100185987	BURLESON	TX		12/26/2024		217		(47)			(47)		169	169			
100182386	MIDLAND	TX		12/12/2024		608		(72)			(72)		537	537			
100170329	GALLATIN	TN		10/08/2024		624		(76)			(76)		548	548			
100169122	VALENCIA	CA		09/27/2024		3,907		(158)			(158)		3,748	3,748			
100162716	MADISON	AL		08/12/2024		495		77			77		572	572			
100024639	BRONX	NY		09/20/2018		849		268			268		1,117	1,117			
100168388	ATLANTA	GA		09/25/2024		723		(44)			(44)		678	678			
100151384	STEPHENS CITY	VA		05/10/2024		562		(48)			(48)		514	514			
100164807	CALABASH	NC		08/26/2024		(7,574)		(34)			(34)	8,241	634	639	6		6
100176528	FORKED RIVER	NJ		11/15/2024		703		(33)			(33)		670	670			
100130439	NORWICH	CT		09/28/2023		505		(86)			(86)		418	418			
100076402	MIAMI	FL		12/23/2021		1,357		(205)			(205)		1,152	1,152			
100180611	KNOXVILLE	TN		11/26/2024		670		(62)			(62)		608	608			
100127553	BRASELTON	GA		09/08/2023		813		64			64		876	876			
100137715	HARKER HEIGHTS	TX		12/08/2023		691		3			3		695	695			
100048265	NEW YORK	NY		11/20/2020		1,099		(68)			(68)		1,031	1,031			
100140068	LEWISVILLE	TX		01/09/2024		513		(28)			(28)		485	485			
100076281	BAYONNE	NJ		01/07/2022		1,294		(91)			(91)		1,203	1,203			
100186422	HOLYOKE	MA		12/30/2024		416		(38)			(38)		379	379			
100182443	EAST HAVEN	CT		12/12/2024		469		36			36		504	504			
100013628	WASHINGTON	DC		05/25/2017		1,151		75			75		1,226	1,226			
100182231	LEBANON	TN		12/12/2024		478		120			120		598	598			
100180205	WINNABOW	NC		11/25/2024		678		(56)			(56)		622	622			
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		687		(30)			(30)		657	657			
100169626	TAMPA	FL		09/30/2024		701		(19)			(19)		682	682			
100153268	OCALA	FL		05/30/2024		633		7			7		640	640			
100137088	WAKE FOREST	NC		11/28/2023		610		20			20		629	629			
100079119	KEYPORT	NJ		02/24/2022		1,344		(43)			(43)		1,301	1,301			
100159283	FORT WORTH	TX		07/15/2024		767		37			37		804	804			
100086934	SILVER SPRING	MD		10/24/2022		32		(32)			(32)						
100174305	TOBYHANNA	PA		10/31/2024		628		(58)			(58)		570	570			
100157630	CONYERS	GA		06/28/2024		542		(84)			(84)		458	458			
100176078	MADERA	CA		12/20/2024		235		(75)			(75)		160	160			
100065501	CARY	NC		07/28/2021		1,451		(84)			(84)		1,367	1,367			
100055906	KEY LARGO	FL		03/26/2021		1,515		(102)			(102)		1,413	1,413			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157991	WYOMING	MI		07/09/2024		657		(78)			(78)		579	579			
100176554	BATH	NC		11/15/2024		650		(49)			(49)		601	601			
100071629	KEANSBURG	NJ		10/14/2021		1,465		(77)			(77)		1,388	1,388			
100086875	DE LEON SPRINGS	FL		10/07/2022		789		(47)			(47)		742	742			
100172116	EAGLE RIVER	AK		10/17/2024		656		(36)			(36)		620	620			
100162275	WILMINGTON	NC		09/06/2024		647		(130)			(130)		517	517			
100161518	WATERBURY	CT		07/30/2024		616		(34)			(34)		581	581			
100157832	LIBERTYVILLE	IL		08/01/2024		520		(64)			(64)		456	456			
100148559	BROOKLYN CENTER	MN		04/12/2024		1,023		(28)			(28)		995	995			
100115929	PHOENIX	AZ		07/20/2023		775		(6)			(6)		769	769			
100164411	NASHVILLE	TN		08/21/2024		605		(50)			(50)		555	555			
100180818	ARNHEM	NLD		11/27/2024													
100152559	ATLANTA	GA		05/17/2024		581		(50)			(50)		530	530			
100168376	POCATELLO	ID		09/25/2024		570		(63)			(63)		508	508			
100137688	MYRTLE BEACH	SC		12/08/2023		788		210			210		998	998			
100166280	FARMINGDALE	NJ		09/09/2024		679		(34)			(34)		645	645			
100163293	SAN BERNARDINO	CA		08/13/2024		506		(26)			(26)		479	479			
100147341	S-GRAVENHAGE	NLD		03/27/2024													
100100792	LA PLATA	MD		04/28/2023		957		150			150		1,107	1,107			
100147912	HOUSTON	TX		04/08/2024		1,587		63			63		1,650	1,650			
100161099	ROSHARON	TX		07/24/2024		752		53			53		805	805			
100120247	MIAMI	FL		08/18/2023		1,864		(45)			(45)		1,819	1,819			
100103284	HICKORY CREEK	TX		04/27/2023		614		(51)			(51)		563	563			
100060244	PORTLAND	OR		06/25/2021		13,032		(486)			(486)		12,546	12,546			
100155943	KATY	TX		06/17/2024		681		(12)			(12)		669	669			
100165207	HEERLEN	NLD		08/28/2024													
100165222	GRONINGEN	NLD		08/28/2024													
100144589	FARMERSVILLE	TX		03/13/2024		498		(18)			(18)		480	480			
100134426	NETHERLANDS	NLD		10/27/2023													
100140426	WAKE FOREST	NC		01/18/2024		627		(44)			(44)		583	583			
100171866	LINDA	CA		10/17/2024		785		(43)			(43)		742	742			
100026579	VANCOUVER	WA		09/26/2018		761		152			152		913	913			
100172870	EAST POINT	GA		10/25/2024		1,241		(155)			(155)		1,086	1,086			
100163922	NOVI	MI		10/04/2024		689		(32)			(32)		657	657			
100135558	BIG BEAR CITY	CA		11/13/2023		604		28			28		632	632			
100148973	PRINCETON	TX		04/17/2024		714		62			62		776	776			
100153370	FORT MYERS	FL		05/30/2024		666		4			4		670	670			
100171548	LITTLE RIVER	SC		10/16/2024		746		(18)			(18)		729	729			
100135444	CASPER	WY		11/13/2023		606		3			3		609	609			
100151338	RALEIGH	NC		05/10/2024		651		(14)			(14)		637	637			
100140230	GERMANTOWN	MD		01/11/2024		336		(37)			(37)		299	299			
100103679	FAIRFIELD	CT		05/08/2023		1,969		50			50		2,019	2,019			
100172464	DENTON	TX		10/23/2024		755		(4)			(4)		751	751			
100156557	GRAND FORKS	ND		06/24/2024		609		(51)			(51)		558	558			
100128726	MIDDLETOWN	DE		09/21/2023		53,332		(249)			(249)		53,084	53,084			
100129223	OCALA	FL		11/03/2023		598		(28)			(28)		570	570			
100151067	WENDELL	NC		05/08/2024		757		29			29		786	786			
100139965	MONMOUTH JUNCTION	NJ		01/09/2024		2,283		(83)			(83)		2,200	2,200			
100050223	LYNNWOOD	WA		11/20/2020		1,988		(306)			(306)		1,682	1,682			
100026161	ANTIOCH	CA		09/20/2018		1,256		208			208		1,465	1,465			
100086948	BUCKEYE	AZ		10/24/2022		763		(68)			(68)		695	695			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133443	CINCINNATI	OH		10/19/2023		504		(70)			(70)		434	434			
100158416	UNITED KINGDOM	GBR		07/09/2024		(3,320)		3,320			3,320						
100162628	DALLAS	TX		08/12/2024		628		(38)			(38)		591	591			
100159380	ROSENBERG	TX		07/15/2024		751		54			54		805	805			
100180257	CYPRESS	TX		11/25/2024		672		(37)			(37)		635	635			
100164272	GRAND PRAIRIE	TX		08/21/2024		777		(27)			(27)		750	750			
100161394	CONCORD	NC		07/25/2024		705		(16)			(16)		689	689			
100165022	BALTIMORE	MD		08/28/2024		2,203		(95)			(95)		2,108	2,108			
100079783	MIAMI	FL		04/08/2022		1,161		(169)			(169)		992	992			
100159471	WILMINGTON	NC		07/15/2024		1,028		(71)			(71)		957	957			
100165481	LOUISVILLE	KY		08/29/2024		646		(42)			(42)		604	604			
100176087	HOUSTON	TX		12/20/2024		26		(26)			(26)						
100148223	DALLAS	TX		04/12/2024		1,700		(123)			(123)		1,577	1,577			
100146914	SPRINGFIELD	OR		03/26/2024		965		(49)			(49)		917	917			
100130185	SAN DIEGO	CA		11/15/2023		645		25			25		670	670			
100151039	HENDERSON	NV		05/08/2024		806		111			111		917	917			
100065771	LEXINGTON PARK	MD		07/28/2021		1,432		(19)			(19)		1,413	1,413			
100134686	COMPTON	CA		10/30/2023		603		(14)			(14)		589	589			
100154547	SUITLAND	MD		06/14/2024		549		(61)			(61)		488	488			
100109140	MIDLAND	TX		06/09/2023		576		(31)			(31)		545	545			
100169822	REDDING	CA		09/30/2024		700		(20)			(20)		680	680			
100054746	PLAINFIELD	NJ		03/23/2021		943		(115)			(115)		828	828			
100163309	WHITE DEER	TX		08/13/2024		490		(92)			(92)		398	398			
100148350	FORT WORTH	TX		04/12/2024		2,366		183			183		2,549	2,549			
100060173	LAKE ZURICH	IL		06/25/2021		1,423		(87)			(87)		1,336	1,336			
100167595	DALLAS	TX		09/19/2024		682		(115)			(115)		567	567			
100160969	ANNA	TX		07/24/2024		647		(43)			(43)		603	603			
100164622	BUDA	TX		08/21/2024		676		(128)			(128)		549	549			
100087256	BARNEGAT	NJ		10/25/2022		2,549		451			451		3,000	3,000			
100145480	UNITED KINGDOM	GBR		03/12/2024		(11,268)		(43)			(43)	11,374	63	23	(41)		(41)
100175170	RIVIERA BEACH	FL		11/05/2024		(10,648)		(53)			(53)	11,374	674	628	(46)		(46)
100149648	FORNEY	TX		04/26/2024		(9,680)		(129)			(129)	11,374	1,565	1,504	(61)		(61)
100169421	MIAMI	FL		09/30/2024		424		3			3		426	426			
100077455	COLLEGEVILLE	PA		01/03/2022		869		(6)			(6)		862	862			
100149320	BREINIGSVILLE	PA		04/24/2024		677		(29)			(29)		649	649			
100150853	PEA RIDGE	AR		05/08/2024		(10,512)		61			61	11,374	923	880	(43)		(43)
100145547	UNITED KINGDOM	GBR		03/12/2024		223		(162)			(162)		61	61			
100142764	HUNTSVILLE	AL		02/08/2024		757		1			1		759	759			
100014105	MIAMI	FL		05/25/2017		967		34			34		1,001	1,001			
100185430	WAKE FOREST	NC		12/20/2024		676		26			26		701	701			
100026139	CENTREVILLE	VA		09/20/2018		1,411		(70)			(70)		1,340	1,340			
100175685	SARASOTA	FL		11/12/2024		(10,429)		(45)			(45)	11,374	901	862	(39)		(39)
100179480	DAPHNE	AL		11/21/2024		717		20			20		736	736			
100101533	DURHAM	NC		04/26/2023		(10,437)		29			29	11,374	966	921	(46)		(46)
100088069	KILLEEN	TX		10/25/2022		650		(62)			(62)		588	588			
100155095	LANCASTER	CA		07/19/2024		(329)		329			329						
100151718	KANSAS CITY	KS		05/10/2024		525		(89)			(89)		436	436			
100172543	GRAND JUNCTION	CO		10/23/2024		141,817		(4,209)			(4,209)		137,608	137,608			
100055886	MANSFIELD	TX		03/26/2021		1,541		(105)			(105)		1,436	1,436			
100080050	SAN ANTONIO	TX		04/08/2022		1,168		(138)			(138)		1,030	1,030			
100160095	ATLANTA	GA		07/17/2024		662		(16)			(16)		646	646			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136338	BLOOMINGDALE	GA		11/20/2023		995		222			222		1,217	1,217			
100144855	UNITED KINGDOM	GBR		03/12/2024		(1,731)		1,774			1,774		43	43			
100114927	PHELAN	CA		07/13/2023		471		(22)			(22)		449	449			
100103544	INGLEWOOD	CA		05/08/2023		650		21			21		671	671			
100080183	CHESTERBROOK	PA		02/25/2022		1,158		(111)			(111)		1,047	1,047			
100011591	GERMANTOWN	MD		03/08/2017		1,343		512			512		1,855	1,855			
100013505	LAS VEGAS	NV		05/25/2017		684		321			321		1,005	1,005			
100150032	DAYTONA BEACH	FL		06/07/2024		585		11			11		595	595			
100136851	ANGIER	NC		11/27/2023		597		83			83		680	680			
100152405	LAWRENCEVILLE	GA		05/17/2024		14,805		(342)			(342)		14,462	14,462			
100141607	SOUTH YARMOUTH	MA		01/30/2024		1,340		(48)			(48)		1,292	1,292			
100119959	YUMA	AZ		08/11/2023		710		(13)			(13)		698	698			
100144278	SOMERS	NY		03/07/2024		599		(20)			(20)		579	579			
100151347	DAVENPORT	FL		05/10/2024		945		35			35		980	980			
100140554	ALBRIGHTSVILLE	PA		01/19/2024		675		(92)			(92)		582	582			
100135501	FORT WORTH	TX		11/13/2023		749		179			179		928	928			
100147774	CHAPEL HILL	NC		04/08/2024		665		(29)			(29)		636	636			
100144109	FRESNO	CA		03/07/2024		677		6			6		683	683			
100129357	PRINCETON	TX		09/25/2023		644		2			2		646	646			
100169440	CHICAGO	IL		09/30/2024		(7,587)		(29)			(29)	8,221	604	621	17		17
100185353	BRADENTON	FL		12/20/2024		681		2			2		684	684			
100133405	SACRAMENTO	CA		11/21/2023		(7,588)		(31)			(31)	8,195	576	569	(7)		(7)
100102655	PALMDALE	CA		06/22/2023		648		(88)			(88)		560	560			
100133687	VERO BEACH	FL		10/23/2023		631		(8)			(8)		623	623			
100115413	BRAWLEY	CA		07/17/2023		635		(43)			(43)		592	592			
100168396	SAN MARCOS	TX		09/25/2024		763		19			19		782	782			
100185811	RICHMOND	TX		12/26/2024		31		(31)			(31)						
100013551	UNIONDALE	NY		05/25/2017		6,074		519			519		6,592	6,592			
100132304	LAKE ARIEL	PA		10/13/2023		734		(10)			(10)		724	724			
100142728	ARCADIA	FL		02/08/2024		575		(51)			(51)		523	523			
100103028	NATIONAL CITY	CA		06/22/2023		637		(68)			(68)		569	569			
100131655	MOHAVE VALLEY	AZ		10/06/2023		651		57			57		707	707			
100161072	FAYETTEVILLE	AR		07/24/2024		609		(52)			(52)		557	557			
100181212	BILLINGS	MT		12/06/2024		15		(15)			(15)						
100172495	GRAND JUNCTION	MI		10/23/2024		609		(70)			(70)		539	539			
100152399	ZEBULON	NC		05/17/2024		733		96			96		829	829			
100140363	RALEIGH	NC		01/18/2024		634		(53)			(53)		581	581			
100168263	MOORESVILLE	NC		09/20/2024		207		9			9		216	216			
100133156	VIRGINIA BEACH	VA		11/29/2023		535		(21)			(21)		514	514			
100133332	LAS VEGAS	NV		11/29/2023		238		328			328		566	566			
100182097	WINDER	GA		12/12/2024		702		128			128		830	830			
100110250	WHITTIER	CA		06/30/2023		831		48			48		878	878			
100158514	SCAPPOOSE	OR		07/10/2024		586		(71)			(71)		515	515			
100142875	SCOTTSDALE	AZ		02/09/2024		503		2			2		504	504			
100079113	LAS VEGAS	NV		02/24/2022		1,168		(31)			(31)		1,138	1,138			
100080958	MANOR	TX		03/18/2022		1,365		102			102		1,466	1,466			
100161388	FORNEY	TX		07/25/2024		619		(58)			(58)		561	561			
100147420	HIGHLAND PARK	IL		04/03/2024		5,726		(207)			(207)		5,520	5,520			
100119555	CHARLOTTE	NC		07/28/2023		681		(20)			(20)		661	661			
100175317	DELAND	FL		11/05/2024		701		(28)			(28)		673	673			
100025541	VERNON	NJ		09/20/2018		1,155		121			121		1,276	1,276			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173307	DALLAS	TX		10/30/2024		707		(43)			(43)		664	664			
100115950	HILTON HEAD ISLAND	SC		07/20/2023		717		(21)			(21)		696	696			
100129292	LOS ANGELES	CA		09/25/2023		11,988		394			394		12,381	12,381			
100020440	ASHBURN	VA		07/27/2018		1,509		(34)			(34)		1,474	1,474			
100185425	KOKOMO	IN		12/20/2024		30,731		241			241		30,972	30,972			
100053442	HALIFAX	MA		03/23/2021		1,367		(119)			(119)		1,248	1,248			
100087388	INGLEWOOD	CA		10/25/2022		967		189			189		1,156	1,156			
100151660	CHARLOTTE	NC		05/10/2024		559		(46)			(46)		513	513			
100182117	CASA GRANDE	AZ		12/12/2024		473		(11)			(11)		462	462			
100180230	EL CAJON	CA		11/25/2024		701		(28)			(28)		673	673			
100140880	ASHEVILLE	NC		01/25/2024		4,091		(120)			(120)		3,971	3,971			
100024629	RIVERSIDE	CA		09/20/2018		1,825		557			557		2,382	2,382			
100071653	MIDDLETOWN	RI		10/14/2021		1,883		(141)			(141)		1,742	1,742			
100170053	HOUSTON	TX		11/08/2024		1,097		(106)			(106)		991	991			
100055141	COMPTON	CA		03/23/2021		1,323		(174)			(174)		1,149	1,149			
100062935	PINE	CO		07/01/2021		1,955		(61)			(61)		1,895	1,895			
100166128	PHARR	TX		09/09/2024		557		(55)			(55)		502	502			
100164933	PHILADELPHIA	PA		08/28/2024		(8)		8			8						
100114816	WILLOW SPRING	NC		07/10/2023		769		(1)			(1)		768	768			
100149878	FAIRVIEW	OR		04/29/2024		1,524		(106)			(106)		1,418	1,418			
100155895	PORT WENTWORTH	GA		06/17/2024		611		(3)			(3)		608	608			
100186586	DALLAS	GA		12/30/2024		6,180		448			448		6,628	6,628			
100140120	FORT WORTH	TX		01/09/2024		707		58			58		765	765			
100132023	FORT WORTH	TX		10/13/2023		629		(27)			(27)		602	602			
100186552	WESTON	WI		12/30/2024		412		(42)			(42)		369	369			
100100841	KEYPORT	NJ		04/28/2023		956		169			169		1,126	1,126			
100081251	MYRTLE BEACH	SC		03/18/2022		1,823		95			95		1,918	1,918			
100160881	MADISON	TN		07/24/2024		633		(66)			(66)		567	567			
100132294	GRAYSLAKE	IL		10/13/2023		654		36			36		690	690			
100164346	SAINT AUGUSTINE	FL		08/21/2024		3,779		(131)			(131)		3,649	3,649			
100178442	CHARLOTTE	NC		11/21/2024		11,005		(90)			(90)		10,915	10,915			
100175269	COLORADO SPRINGS	CO		11/05/2024		679		(59)			(59)		620	620			
100134498	KENNESAW	GA		10/30/2023		1,668		(51)			(51)		1,617	1,617			
100110488	KLAMATH FALLS	OR		06/30/2023		646		(4)			(4)		642	642			
100074118	COACHELLA	CA		12/09/2021		1,025		(218)			(218)		807	807			
100044829	LOS ANGELES	CA		11/19/2020		1,238		4			4		1,242	1,242			
100018051	NORTHRIDGE	CA		06/08/2018		2,042		(18)			(18)		2,024	2,024			
100087937	SUFFOLK	VA		10/25/2022		648		(18)			(18)		629	629			
100180584	VENTURA	CA		11/26/2024		3,786		(58)			(58)		3,728	3,728			
100172482	SAN MARCOS	TX		10/23/2024		684		(66)			(66)		618	618			
100140346	SAINT LOUIS	MO		01/18/2024		850		(65)			(65)		785	785			
100153273	LOUDON	TN		05/30/2024		586		(14)			(14)		572	572			
100181903	PALM BAY	FL		12/12/2024		635		(25)			(25)		611	611			
100153549	UNITED KINGDOM	GBR		05/29/2024		32							32	32			
100107797	SAINT AUGUSTINE	FL		05/19/2023		865		56			56		921	921			
100132759	LAS VEGAS	NV		11/03/2023		(10,716)		(26)			(26)	11,352	609	545	(64)		(64)
100127592	BRASELTON	GA		09/08/2023		858		150			150		1,008	1,008			
100141386	HAVERTOWN	PA		01/30/2024		506		(43)			(43)		463	463			
100100855	LEHIGH ACRES	FL		04/28/2023		894		47			47		941	941			
100071639	NAMPA	ID		10/14/2021		1,388		(85)			(85)		1,302	1,302			
100084843	GLENDALE	AZ		08/02/2022		753		(67)			(67)		686	686			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161610	UNITED KINGDOM	GBR		07/29/2024		60							60	60			
100136492	CHARLOTTE	NC		11/20/2023		2,252		25			25		2,277	2,277			
100171721	PONDER	TX		10/17/2024		698		(145)			(145)		553	553			
100079598	ANSONIA	CT		04/08/2022		3,156		(230)			(230)		2,926	2,926			
100048359	UNIONDALE	NY		11/20/2020		1,171		(219)			(219)		953	953			
100171687	FOLEY	AL		10/16/2024		2,074		(8)			(8)		2,066	2,066			
100135386	AUBREY	TX		11/13/2023		607		(2)			(2)		605	605			
100060508	LOS ANGELES	CA		06/01/2021		2,032		20			20		2,052	2,052			
100172509	HAMDEN	CT		10/23/2024		662		(70)			(70)		592	592			
100129361	ZEBULON	NC		09/25/2023		647		50			50		697	697			
100150470	SURPRISE	AZ		05/03/2024		679		(21)			(21)		658	658			
100168815	MINNEOLA	FL		09/26/2024		2,892		(177)			(177)		2,715	2,715			
100067623	DENVER	CO		09/23/2021		1,451		(76)			(76)		1,376	1,376			
100139284	FORT WORTH	TX		12/28/2023		1,554		(39)			(39)		1,515	1,515			
100114865	VERO BEACH	FL		07/10/2023		655		(46)			(46)		608	608			
100147918	PALM COAST	FL		04/08/2024		798		(1)			(1)		796	796			
100120166	FORT MYERS	FL		08/14/2023		745		(83)			(83)		662	662			
100156878	DUBLIN	GA		06/27/2024		(579)		579			579						
100099953	RICHMOND HEIGHTS	OH		03/28/2023		2,078							2,079	2,079			
100129317	WILLITS	CA		09/25/2023		701		53			53		755	755			
100135600	DAYT BCH SH	FL		11/09/2023		834		(73)			(73)		761	761			
100081376	PFLUGERVILLE	TX		03/18/2022		1,350		123			123		1,473	1,473			
100135472	FORT WORTH	TX		11/13/2023		715		200			200		915	915			
100150602	PFLUGERVILLE	TX		05/03/2024		704		14			14		717	717			
100167557	KANNAPOLIS	NC		09/19/2024		693		(85)			(85)		608	608			
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		610		(16)			(16)		593	593			
100043907	WHITEHALL	PA		08/19/2020		3,642		(496)			(496)		3,146	3,146			
100140603	PINEVILLE	NC		01/19/2024		599		(3)			(3)		596	596			
100142004	WATERFORD	NY		02/29/2024		2,677		546			546		3,223	3,223			
100149838	MILWAUKEE	WI		04/29/2024		528		(62)			(62)		466	466			
100062632	SILVER SPRING	MD		07/01/2021		2,047		13			13		2,061	2,061			
100129377	EL PASO	TX		09/26/2023		603		43			43		646	646			
100161336	GEORGETOWN	TX		07/25/2024		915		(71)			(71)		844	844			
100159439	ORMOND BEACH	FL		07/15/2024		726		4			4		730	730			
100110619	CAMERON	NC		06/30/2023		763		14			14		778	778			
100130164	ALLENTOWN	PA		11/15/2023		4,383		(140)			(140)		4,243	4,243			
100132671	WESLEY CHAPEL	FL		11/03/2023		384		11			11		395	395			
100152650	PORT CHARLOTTE	FL		05/17/2024		668		10			10		678	678			
100076105	SAINT LOUIS PARK	MN		01/07/2022		1,312		(61)			(61)		1,251	1,251			
100173082	RIVERSIDE	NJ		10/25/2024		158		(53)			(53)		105	105			
100182349	SHERRILLS FORD	NC		12/12/2024		435		135			135		570	570			
100136197	NORTH CHESTERFIELD	VA		11/20/2023		601							601	601			
100065794	FORT COLLINS	CO		07/28/2021		1,395		(121)			(121)		1,273	1,273			
100181295	WEST HOLLYWOOD	CA		12/06/2024		654		(20)			(20)		634	634			
100024712	ORO VALLEY	AZ		09/20/2018		437		138			138		575	575			
100131656	THE VILLAGES	FL		10/06/2023		588		52			52		640	640			
100179603	KILLINGTON	VT		11/21/2024		645		(46)			(46)		599	599			
100142053	NORTH FORT MYERS	FL		02/29/2024		586		(37)			(37)		549	549			
100144775	UNITED KINGDOM	GBR		03/12/2024		49		(49)			(49)						
100152411	FERRIS	TX		05/17/2024		657		(1)			(1)		656	656			
100175756	CHULA VISTA	CA		11/12/2024		1,401		(39)			(39)		1,363	1,363			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133732	HUTTO	TX		10/23/2023		981		176			176		1,157	1,157			
100068332	LEESBURG	VA		08/25/2021		1,344		(102)			(102)		1,242	1,242			
100174211	POMPANO BEACH	FL		10/31/2024		(28)		28			28						
100168045	SAYREVILLE	NJ		09/20/2024		212		4			4		217	217			
100043587	NESCONSET	NY		08/13/2020		1,687		(238)			(238)		1,449	1,449			
100162557	CALDWELL	ID		08/12/2024		587		(33)			(33)		553	553			
100109059	KISSIMMEE	FL		06/05/2023		1,244		(62)			(62)		1,182	1,182			
100181258	ATLANTA	GA		12/06/2024		407		(29)			(29)		379	379			
100116833	LAS VEGAS	NV		07/20/2023		764		777			777		1,541	1,541			
100147975	FAIRFAX	VA		04/08/2024		950							950	950			
100060127	COLORADO SPRINGS	CO		06/25/2021		2,021		(67)			(67)		1,953	1,953			
100148640	MC KENZIE	TN		05/15/2024		593		(26)			(26)		567	567			
100065283	BROOKLYN PARK	MN		07/28/2021		1,295		(90)			(90)		1,204	1,204			
100132283	TOMBALL	TX		10/13/2023		664		35			35		699	699			
100116992	ESSINGTON	PA		07/20/2023		953		563			563		1,516	1,516			
100036049	HANFORD	CA		08/27/2019		1,284		(76)			(76)		1,209	1,209			
100138916	EDINA	MN		12/21/2023		589		(50)			(50)		539	539			
100159488	KUNA	ID		07/15/2024		1,098		(55)			(55)		1,043	1,043			
100065110	MEDINA	MN		07/14/2021		1,411		(86)			(86)		1,324	1,324			
100132541	MOUNT PROSPECT	IL		11/03/2023		18,618		408			408		19,025	19,025			
100185411	CHARLOTTE	NC		12/20/2024		698		18			18		716	716			
100089242	FINDLAY	OH		01/26/2023		830		(122)			(122)		708	708			
100142942	POCONO LAKE	PA		02/09/2024		513		(14)			(14)		498	498			
100186610	MCKINNEY	TX		12/30/2024		472		83			83		555	555			
100182387	PENSACOLA	FL		12/12/2024		396		(58)			(58)		338	338			
100135745	RALEIGH	NC		11/10/2023		617		95			95		712	712			
100161104	SAINT AUGUSTINE	FL		07/24/2024		546		(41)			(41)		505	505			
100153064	MARTINSBURG	WV		06/27/2024		562		(64)			(64)		498	498			
100162851	ARVIN	CA		08/12/2024		607		(38)			(38)		570	570			
100071182	MIDLAND	TX		10/01/2021		1,561		(4)			(4)		1,558	1,558			
100057875	GERMANTOWN	TN		06/30/2021		1,863		(58)			(58)		1,805	1,805			
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		746		405			405		1,151	1,151			
100143664	BURLESON	TX		02/22/2024		503		(83)			(83)		421	421			
100114800	LAKE FOREST	CA		07/10/2023		23,150		311			311		23,461	23,461			
100079098	MURFREESBORO	TN		02/24/2022		2,345							2,345	2,345			
100111047	SADDLE BROOK	NJ		06/29/2023		432		310			310		742	742			
100184900	YORBA LINDA	CA		12/17/2024		(7,295)		(36)			(36)	8,194	864	884	20		20
100055730	CHESTERTON	IN		03/23/2021		1,107		(90)			(90)		1,017	1,017			
100159293	WALTON	KY		07/15/2024		628		(41)			(41)		587	587			
100144231	HOUSTON	TX		03/07/2024		661		5			5		666	666			
100102897	FORT LAUDERDALE	FL		06/22/2023		638		(38)			(38)		600	600			
100065851	LOS ANGELES	CA		07/27/2021		1,490		9			9		1,499	1,499			
100118898	VANDALIA	OH		08/30/2023		1,273		(144)			(144)		1,129	1,129			
100186551	CANYON LAKE	TX		12/30/2024		423		(33)			(33)		390	390			
100116691	BROOKSHIRE	TX		07/20/2023		(1,891)		3,334			3,334		1,442	1,442			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		2,463		(95)			(95)		2,368	2,368			
100179966	LEXINGTON	NC		11/25/2024		633		(36)			(36)		597	597			
100110486	LIBERTY HILL	TX		06/30/2023		833		48			48		881	881			
100119337	CHESTNUT HILL COVE	MD		07/31/2023		698		2			2		700	700			
100153359	ACCOMAC	VA		05/30/2024		2,168		(106)			(106)		2,062	2,062			
100149695	DENNIS PORT	MA		04/26/2024		895		(54)			(54)		841	841			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100164846	CONCORD	CA		08/26/2024		2,448		(96)			(96)		2,352	2,352			
100048884	RANCHO CUCAMONGA	CA		11/20/2020		1,719		(229)			(229)		1,490	1,490			
100024970	VACAVILLE	CA		09/20/2018		850		2			2		852	852			
100152652	OVERLAND PARK	KS		05/17/2024		1,128		50			50		1,178	1,178			
100134004	TAMPA	FL		10/25/2023		5		(5)			(5)						
100170510	LAKE CITY	FL		10/09/2024		543		(93)			(93)		450	450			
100086043	MATTHEWS	NC		08/24/2022		683		(24)			(24)		660	660			
100136333	CIBOLO	TX		11/20/2023		719		223			223		942	942			
100177854	MILTON	MA		11/19/2024		1,449		(48)			(48)		1,401	1,401			
100089998	HOLIDAY	FL		01/13/2023		529		(98)			(98)		431	431			
100112864	SAN JACINTO	CA		06/29/2023		993		126			126		1,119	1,119			
100158800	WILMINGTON	NC		07/10/2024		622		(53)			(53)		570	570			
100182185	FLETCHER	NC		12/12/2024		417		(38)			(38)		379	379			
100162260	PUNTA GORDA	FL		09/06/2024		700		(23)			(23)		676	676			
100164284	BELLINGHAM	WA		08/21/2024		656		(25)			(25)		631	631			
100136463	LOGANVILLE	GA		11/20/2023		1,588		169			169		1,756	1,756			
100031216	HIALEAH	FL		03/29/2019		288		65			65		353	353			
100161918	TAMPA	FL		07/31/2024		635		(21)			(21)		614	614			
100137693	TULSA	OK		12/08/2023		1,259		72			72		1,331	1,331			
100013689	COUNCIL BLUFFS	IA		05/25/2017		1,023		261			261		1,285	1,285			
100140576	BAKERSFIELD	CA		01/19/2024		747		(75)			(75)		672	672			
100063541	MILACA	MN		07/01/2021		1,454		(6)			(6)		1,448	1,448			
100147161	UNITED KINGDOM	GBR		03/27/2024		36							36	36			
100176208	FORT WORTH	TX		12/20/2024		5		(5)			(5)						
100169695	KISSIMMEE	FL		09/30/2024		639		(80)			(80)		559	559			
100065442	VALRICO	FL		07/28/2021		1,503		(4)			(4)		1,499	1,499			
100182143	SOUTHPORT	NC		12/12/2024		448		(35)			(35)		413	413			
100158049	LAREDO	TX		07/09/2024		607		(42)			(42)		565	565			
100156466	ORLANDO	FL		06/24/2024		513		(60)			(60)		454	454			
100180654	HOUSTON	TX		11/26/2024		509		(74)			(74)		435	435			
100144249	HOUSTON	TX		03/08/2024		561		(106)			(106)		455	455			
100043806	EVERETT	MA		08/13/2020		(57)		865			865		808	808			
100186407	CONYERS	GA		12/30/2024		20,781		(360)			(360)		20,421	20,421			
100134798	KISSIMMEE	FL		10/30/2023		41		562			562		603	603			
100060953	NOLENSVILLE	TN		06/01/2021		3,959		29			29		3,988	3,988			
100120037	BRASELTON	GA		08/11/2023		906		149			149		1,055	1,055			
100091132	BLUFFTON	SC		01/31/2023		701		13			13		714	714			
100000293	FORESTHILL	CA		09/27/2016		713		180			180		893	893			
100101510	MISSOURI CITY	TX		04/26/2023		909		182			182		1,091	1,091			
100062305	WASHINGTON	DC		07/01/2021		1,513		19			19		1,532	1,532			
100129492	MURRELLS INLET	SC		09/29/2023		632		(28)			(28)		604	604			
100168386	WOODBURY	MN		09/25/2024		4,494		(119)			(119)		4,376	4,376			
100156252	WILMINGTON	DE		06/20/2024		573		(43)			(43)		530	530			
100162566	FREDERICK	MD		08/12/2024		630		(12)			(12)		618	618			
100157903	LONGS	SC		07/09/2024		738		134			134		872	872			
100162719	PENDERGRASS	GA		08/12/2024		744		57			57		802	802			
100186458	BALDWIN CITY	KS		12/30/2024		659		(38)			(38)		621	621			
100182447	ORLANDO	FL		12/12/2024		458		3			3		461	461			
100044168	ENCINO	CA		08/19/2020		1,002		41			41		1,043	1,043			
100157687	HAVERHILL	MA		06/28/2024		424		(3)			(3)		420	420			
100101509	MISSOURI CITY	TX		04/26/2023		909		182			182		1,090	1,090			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078921	VICTORVILLE	CA		02/24/2022		1,368		45			45		1,413	1,413			
100080419	BELLAIRE	TX		04/14/2022		2,434		(178)			(178)		2,256	2,256			
100163169	MURFREESBORO	TN		08/13/2024		639		(59)			(59)		580	580			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022		1,173		(119)			(119)		1,054	1,054			
100158438	TAMPA	FL		07/10/2024		582		(89)			(89)		494	494			
100159336	BROOKSVILLE	FL		07/15/2024		559		(60)			(60)		499	499			
100141304	WACO	TX		01/30/2024		549		(44)			(44)		505	505			
100110311	HAMDEN	CT		06/30/2023		776		(16)			(16)		760	760			
100158848	CALABASH	NC		07/12/2024		706		(14)			(14)		692	692			
100162921	WATERVLIET	MI		08/12/2024		1,121		(51)			(51)		1,070	1,070			
100179706	FORT WORTH	TX		11/21/2024		737		159			159		896	896			
100180061	DUCK CREEK VILLAGE	UT		11/25/2024		701		(20)			(20)		680	680			
100082985	FRANKFORD	DE		05/05/2022		1,339		(55)			(55)		1,284	1,284			
100148872	NASHVILLE	TN		04/17/2024		828		(55)			(55)		772	772			
100164587	CONCORD	NC		08/21/2024		903		(65)			(65)		838	838			
100133199	LOS ANGELES (WHITTIER AREA)	CA		11/29/2023		550		(27)			(27)		523	523			
100137366	BROOKLYN	NY		12/01/2023		592		(30)			(30)		562	562			
100185455	WINDER	GA		12/20/2024		709		111			111		820	820			
100186620	WINCHESTER	VA		12/30/2024		475		77			77		552	552			
100115691	APPLE VALLEY	CA		07/20/2023		652		(30)			(30)		622	622			
100159936	POMPANO BEACH	FL		08/16/2024		789		(39)			(39)		750	750			
100055497	REDMOND	OR		03/23/2021		1,154		(170)			(170)		984	984			
100166930	OCEAN PARK	WA		09/13/2024		718		(40)			(40)		678	678			
100166270	NEENAH	WI		09/09/2024		624		(48)			(48)		576	576			
100174266	TROUTMAN	NC		10/31/2024		984		93			93		1,077	1,077			
100149416	HEBRON	KY		04/24/2024		5,545		(233)			(233)		5,312	5,256		(56)	(56)
100186308	PHILADELPHIA	PA		12/30/2024		432		(66)			(66)		366	366			
100151233	ROSEMOUNT	MN		05/10/2024		1,676		177			177		1,853	1,853			
100081385	SARASOTA	FL		03/18/2022		1,330		33			33		1,363	1,363			
100079774	LOMITA	CA		04/08/2022		1,494		274			274		1,769	1,769			
100152343	FORT WORTH	TX		05/17/2024		721		169			169		890	890			
100118092	CHAMPIONS GATE	FL		07/20/2023		685		38			38		723	723			
100076410	WILMINGTON	DE		12/23/2021		1,097		(220)			(220)		877	877			
100136537	GREENSBORO	NC		11/20/2023		587		25			25		612	612			
100101794	WOODBINE	NJ		03/31/2023		(10,870)		140			140	11,306	577	508	(68)		(68)
100173349	FREDERICKSBURG	VA		10/30/2024		713		(51)			(51)		662	662			
100144241	BIG BEAR LAKE	CA		03/07/2024		742		(10)			(10)		733	733			
100169745	NEW PORT RICHEY	FL		09/30/2024		630		(79)			(79)		551	551			
100119423	LEXINGTON	KY		07/31/2023		10,704		(48)			(48)		10,656	10,656			
100140498	JOSHUA TREE	CA		01/19/2024		868		32			32		900	900			
100134920	BIXBY	OK		10/30/2023		15		594			594		609	609			
100108040	LOGANVILLE	GA		05/25/2023		2,020		77			77		2,097	2,097			
100053728	REHOBOTH	MA		03/23/2021		1,498		(50)			(50)		1,448	1,448			
100054183	SAN FRANCISCO	CA		03/23/2021		(6,733)		(254)			(254)	11,306	4,319	4,324	4		4
100140413	GREENVILLE	NC		01/18/2024		568		(40)			(40)		528	528			
100164026	BRADENTON	FL		08/21/2024		619		(62)			(62)		556	556			
100151315	MYRTLE BEACH	SC		05/10/2024		790		119			119		909	909			
100158137	KELLER	TX		07/09/2024		7,949		(237)			(237)		7,712	7,712			
100185457	WINDER	GA		12/20/2024		709		111			111		819	819			
100161347	CONCORD	NC		07/25/2024		685		24			24		709	709			
100065037	GILBERT	AZ		07/14/2021		1,405		(103)			(103)		1,302	1,302			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090048	MERCED	CA		01/13/2023		580		(37)			(37)		543	543			
100128420	OWINGS MILLS	MD		09/15/2023		573		(44)			(44)		529	529			
100141871	VALLEJO	CA		03/27/2024		595		(47)			(47)		548	548			
100120576	PERRYSBURG	OH		08/18/2023		601		(46)			(46)		555	555			
100000547	BROOKLYN	NY		09/27/2016		5,352		20			20		5,372	5,372			
100156718	ANNISTON	AL		06/26/2024		563		(54)			(54)		509	509			
100142672	PENDERGRASS	GA		02/08/2024		909		35			35		944	944			
100133592	POINT VENTURE	TX		10/23/2023		591		26			26		616	616			
100133593	POINT VENTURE	TX		10/23/2023		591		26			26		616	616			
100133607	POINT VENTURE	TX		10/23/2023		591		26			26		616	616			
100164414	VIRGINIA BEACH	VA		08/21/2024		603		(54)			(54)		549	549			
100172484	ABERDEEN	MD		10/23/2024		659		(64)			(64)		595	595			
100130261	SHREVEPORT	LA		09/28/2023		2,484		(116)			(116)		2,368	2,368			
100115371	PARK RAPIDS	MN		07/17/2023		688		(40)			(40)		648	648			
100148033	MELISSA	TX		04/10/2024		706		(57)			(57)		649	649			
100172902	BAKERSFIELD	CA		10/25/2024		753		(17)			(17)		736	736			
100143110	MOREHEAD CITY	NC		02/16/2024		22,635		(704)			(704)		21,931	21,931			
100137105	PFLUGERVILLE	TX		11/28/2023		594		7			7		601	601			
100081053	OCEANSIDE	CA		03/18/2022		1,355		105			105		1,460	1,460			
100173739	PORT ST LUCIE	FL		10/30/2024		858		(98)			(98)		760	760			
100163161	SUGAR LAND	TX		08/13/2024		614		(64)			(64)		550	550			
100147776	WALDEN	TX		04/08/2024		861		33			33		894	894			
100127545	ANTIOCH	TN		09/08/2023		745		15			15		760	760			
100127555	GRETNA	LA		09/08/2023		635		(35)			(35)		601	601			
100048027	MURRIETA	CA		11/20/2020		1,008		14			14		1,022	1,022			
100156088	FLOWERY BRANCH	GA		06/18/2024		1,803		(121)			(121)		1,682	1,682			
100172953	YUMA	AZ		10/25/2024		1,278		(105)			(105)		1,173	1,173			
100133506	GAINESVILLE	GA		10/19/2023		(18)		18			18						
100025656	SILVER SPRING	MD		09/20/2018		1,276		(25)			(25)		1,251	1,251			
100172399	OCALA	FL		10/23/2024		769		3			3		772	772			
100149361	LEHI	UT		04/24/2024		717		(17)			(17)		699	699			
100186571	HOUSTON	TX		12/30/2024		433		(8)			(8)		425	425			
100147885	PRINCETON	TX		04/08/2024		719		12			12		731	731			
100164436	WAKE FOREST	NC		08/21/2024		849		(33)			(33)		816	816			
100176666	PORT SAINT LUCIE	FL		11/15/2024		866		(56)			(56)		811	811			
100155733	BOCA RATON	FL		06/18/2024		1,391		(68)			(68)		1,323	1,323			
100150721	FORT WORTH	TX		05/06/2024		614		(41)			(41)		573	573			
100154964	SACRAMENTO	CA		07/19/2024		623		(59)			(59)		564	564			
100141664	HOUSTON	TX		01/30/2024		407		(95)			(95)		313	313			
100110029	PROSPECT PARK	PA		06/23/2023		664		2			2		666	666			
100129588	LAS VEGAS	NV		09/29/2023		667		(16)			(16)		651	651			
100147188	CHICAGO	IL		03/28/2024		416		(53)			(53)		362	362			
100109578	CITRUS HEIGHTS	CA		06/14/2023		1,589		(103)			(103)		1,487	1,487			
100173141	FRESNO	CA		10/30/2024		1,451		(59)			(59)		1,392	1,392			
100030874	COSTA MESA	CA		04/09/2019		1,511		457			457		1,968	1,968			
100175015	GROVELAND	FL		10/31/2024		267		(60)			(60)		207	207			
100110731	EL PASO	TX		08/11/2023		1,011		(151)			(151)		860	860			
100064905	GAINESVILLE	FL		07/14/2021		1,477		(133)			(133)		1,343	1,343			
100168241	ROANOKE	TX		09/20/2024		163		27			27		190	190			
100175994	FORT PIERCE	FL		11/14/2024		417		(90)			(90)		327	327			
100126778	SOUTH WINDSOR	CT		08/30/2023		359		230			230		590	590			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167890	OCEAN CITY	MD		09/20/2024		578		(82)			(82)		496	496			
100028443	MURRIETTA	CA		10/26/2018		877		29			29		905	905			
100110386	FAYETTEVILLE	AR		06/30/2023		671		(53)			(53)		618	618			
100152635	NEWARK	DE		05/17/2024		647		(10)			(10)		638	638			
100025637	TEMECULA	CA		09/20/2018		1,224		57			57		1,281	1,281			
100114567	BEACH PARK	IL		06/29/2023		845		(10)			(10)		835	835			
100070510	STUART	FL		09/23/2021		1,410		(69)			(69)		1,341	1,341			
100110759	CALDWELL	ID		08/11/2023		647		(62)			(62)		585	585			
100160973	WINNABOW	NC		07/24/2024		8,906		(55)			(55)		8,851	8,851			
100167602	DALLAS	TX		09/19/2024		706		(163)			(163)		543	543			
100165555	DAVENPORT	FL		08/29/2024		1,279		(77)			(77)		1,202	1,202			
100176946	INDIANAPOLIS	IN		11/15/2024		26		(26)			(26)						
100153244	LUTZ	FL		05/30/2024		1,275		47			47		1,322	1,322			
100110404	SPRING CITY	PA		06/30/2023		1,494		66			66		1,560	1,560			
100171134	NAPLES	FL		11/22/2024		645		(12)			(12)		634	634			
100090931	SAN BERNARDINO	CA		01/31/2023		716		(44)			(44)		672	672			
100165596	JACKSON	NJ		10/04/2024		709		(54)			(54)		656	656			
100156796	NEW BRITAIN	CT		06/26/2024		572		(29)			(29)		542	542			
100180368	ARLINGTON	TX		11/25/2024		730		25			25		755	755			
100175043	DUDLEY	MA		11/05/2024		309		(40)			(40)		270	270			
100147932	CARVER	MN		04/08/2024		4,466		127			127		4,593	4,593			
100025776	RIVERSIDE	CA		09/20/2018		1,263		424			424		1,687	1,687			
100112957	LOS ANGELES	CA		06/29/2023		494		96			96		590	590			
100185120	BAKERSFIELD	CA		12/20/2024		401		(70)			(70)		331	331			
100138162	SPRINGFIELD	PA		12/14/2023		161		437			437		598	598			
100119894	FALLS CHURCH	VA		08/10/2023		490		(52)			(52)		438	438			
100150839	EL MIRAGE	AZ		05/08/2024		613		(32)			(32)		582	582			
100065497	GRAND JUNCTION	CO		07/28/2021		1,300		(107)			(107)		1,193	1,193			
100151388	BELMONT	NC		05/10/2024		560		(16)			(16)		544	544			
100079115	PLEASANT GRV	UT		02/24/2022		1,281		(42)			(42)		1,240	1,240			
100110363	WATAUGA	TX		06/30/2023		619		7			7		627	627			
100068127	BARTLETT	TN		08/25/2021		1,460		(44)			(44)		1,415	1,415			
100182060	PHOENIX	AZ		12/12/2024		760		93			93		853	853			
100173287	HAMPTON	NH		10/30/2024		815		(70)			(70)		745	745			
100165069	PIXLEY	CA		08/28/2024		1,027		(146)			(146)		881	881			
100164574	FORNEY	TX		08/21/2024		739		(108)			(108)		631	631			
100143340	RICHTON PARK	IL		02/16/2024		674		(36)			(36)		639	639			
100061989	VALLEY STREAM	NY		07/01/2021		1,871		5			5		1,876	1,876			
100101511	DENTON	TX		04/26/2023		931		140			140		1,071	1,071			
100162985	ARCADIA	CA		08/12/2024		699		(19)			(19)		680	680			
100135543	NAMPA	ID		11/13/2023		818		246			246		1,064	1,064			
100161098	SAINT AUGUSTINE	FL		07/24/2024		615		(47)			(47)		569	569			
100143172	SAINT AUGUSTINE	FL		02/16/2024		848		123			123		971	971			
100091055	SPRINGFIELD	OR		01/31/2023		1,007		(73)			(73)		934	934			
100174289	MUSTANG	OK		10/31/2024		(7,491)		(70)			(70)	8,184	623	560	(64)		(64)
100088989	OXNARD	CA		11/15/2022		643		(45)			(45)		598	598			
100130010	MONTGOMERY	NY		09/27/2023		599		(40)			(40)		558	558			
100115918	GAINESVILLE	FL		07/20/2023		1,022		31			31		1,053	1,053			
100121033	RALEIGH	NC		08/30/2023		554		22			22		576	576			
100129732	ORANGE CITY	FL		09/29/2023		620		11			11		631	631			
100119435	COLLEYVILLE	TX		07/31/2023		702		(2)			(2)		699	699			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146722	IRVING	TX		03/20/2024		591		(55)			(55)		537	537			
100149604	RALEIGH	NC		04/26/2024		729		(64)			(64)		665	665			
100147505	CHARLOTTE	NC		04/03/2024		(6,883)		(57)			(57)	8,159	1,219	1,203	(16)		(16)
100150832	PEMBROKE	GA		05/08/2024		600		(33)			(33)		567	567			
100133132	CHANTILLY	VA		11/29/2023		622		(45)			(45)		577	577			
100126436	CHICAGO HEIGHTS	IL		08/30/2023		538		(34)			(34)		504	504			
100171710	GALLATIN	TN		10/17/2024		725		(61)			(61)		664	664			
100171663	BAILEY	NC		10/16/2024		717		(59)			(59)		658	658			
100129342	GARNER	NC		09/25/2023		652		109			109		761	761			
100143757	HOMEDALE	ID		04/05/2024		551		(53)			(53)		498	498			
100081490	STOCKTON	CA		03/18/2022		1,351		111			111		1,463	1,463			
100129417	KATY	TX		09/29/2023		643		(31)			(31)		611	611			
100140268	ROGERS	AR		01/18/2024		599		(61)			(61)		539	539			
100175938	BUDA	TX		11/14/2024		692		(75)			(75)		617	617			
100163068	PANAMA CITY BEACH	FL		08/13/2024		715		(57)			(57)		658	658			
100109881	BERWYN	IL		06/22/2023		962		538			538		1,500	1,500			
100142667	LAS VEGAS	NV		02/08/2024		613		(39)			(39)		574	574			
100150121	ELK RIVER	MN		06/14/2024		1,248		(33)			(33)		1,215	1,215			
100164637	STOCKTON	CA		08/21/2024		658		(24)			(24)		634	634			
100011301	ANN ARBOR	MI		12/23/2016		4,480		302			302		4,781	4,781			
100017437	CLINTON	MD		04/26/2018		2,460		(143)			(143)		2,317	2,317			
100135284	NEW SMYRNA BEACH	FL		11/08/2023		786		22			22		808	808			
100132317	MIAMI	FL		10/13/2023		686		(89)			(89)		597	597			
100180059	EAST STROUDSBURG	PA		11/25/2024		469		(29)			(29)		440	440			
100161046	POINCIANA	FL		07/24/2024		704		(20)			(20)		684	684			
100028369	SACRAMENTO	CA		10/26/2018		985		(115)			(115)		870	870			
100137844	PHILADELPHIA	PA		12/08/2023		538		(47)			(47)		491	491			
100165409	YUMA	AZ		08/29/2024		568		(57)			(57)		512	512			
100158708	LIBERTY HILL	TX		07/10/2024		637		(36)			(36)		601	601			
100013931	COMPTON	CA		05/25/2017		1,420		48			48		1,468	1,468			
100158698	HOUSTON	TX		07/10/2024		622		(33)			(33)		590	590			
100179737	FORT WORTH	TX		11/21/2024		433		138			138		571	571			
100169776	ANN ARBOR	MI		09/30/2024		644		(59)			(59)		584	584			
100150726	PHILADELPHIA	PA		05/06/2024		605		(29)			(29)		576	576			
100147503	CHARLOTTE	NC		04/03/2024		1,259		(56)			(56)		1,203	1,203			
100091199	MEMPHIS	TN		01/31/2023		559		(90)			(90)		469	469			
100182225	NEWBERRY	FL		12/12/2024		1,186		157			157		1,342	1,342			
100120048	HARTFORD	CT		08/11/2023		639		(35)			(35)		604	604			
100140049	GLEN ALLEN	VA		01/09/2024		702		(96)			(96)		606	606			
100101686	SPRING VALLEY	NY		04/26/2023		660		(19)			(19)		641	641			
100049891	BONNEY LAKE	WA		11/20/2020		1,046		(167)			(167)		879	879			
100143209	HOUSTON	TX		02/16/2024		605		(23)			(23)		582	582			
100071696	BUFORD	GA		10/14/2021		1,379		(99)			(99)		1,280	1,280			
100175942	POLLOCK PINES	CA		11/14/2024		1,039		68			68		1,107	1,107			
100156172	ATHENS	GA		06/20/2024		615		(62)			(62)		553	553			
100167565	FORT WORTH	TX		09/19/2024		683		(124)			(124)		560	560			
100115575	BALTIMORE	MD		07/19/2023		517		(35)			(35)		482	482			
100174486	BOCA RATON	FL		10/31/2024		1,335		(24)			(24)		1,310	1,310			
100151820	ROCKPORT	TX		05/10/2024		739		(97)			(97)		642	642			
100063889	CLAYTON	DE		07/01/2021		959		51			51		1,010	1,010			
10014271 9	HOUSTON	TX		02/08/2024		719		24			24		743	743			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153736	ALMERE	NLD		05/30/2024		3,384							3,384	3,384			
100140902	GREENSBORO	NC		02/26/2024		547		(60)			(60)		487	487			
100175541	LAS VEGAS	NV		11/08/2024		569		(9)			(9)		560	560			
100164605	KANNAPOLIS	NC		08/21/2024		560		(47)			(47)		514	514			
100070506	NAMPA	ID		09/23/2021		1,367		(64)			(64)		1,302	1,302			
100160184	LAS VEGAS	NV		07/18/2024		587		(27)			(27)		560	560			
100168391	KATY	TX		09/25/2024		729		(15)			(15)		714	714			
100147456	ORLANDO	FL		04/03/2024		780		(61)			(61)		718	718			
100053570	RIALTO	CA		03/23/2021		1,023		(237)			(237)		786	786			
100067458	AUSTIN	TX		09/23/2021		1,336		(140)			(140)		1,196	1,196			
100156776	LANCASTER	CA		06/26/2024		198		(38)			(38)		160	160			
100047742	TRACY	CA		11/20/2020		1,364		(146)			(146)		1,218	1,218			
100172903	BALTIMORE	MD		10/25/2024		1,268		(105)			(105)		1,163	1,163			
100151613	WESTFIELD	IN		05/10/2024		631		(38)			(38)		593	593			
100135550	RICHMOND	VA		11/13/2023		620		(6)			(6)		614	614			
100088021	KATY	TX		10/25/2022		182		(9)			(9)		173	173			
100171385	SUMMERVILLE	SC		10/16/2024		798		(45)			(45)		753	753			
100162678	BULVERDE	TX		08/12/2024		744		54			54		798	798			
100165018	CHARLOTTE	NC		08/28/2024		579		(46)			(46)		532	532			
100169564	DAVENPORT	FL		09/30/2024		326		9			9		335	335			
100119268	LEHI	UT		07/31/2023		1,847		37			37		1,885	1,885			
100126561	BROCKTON	MA		08/30/2023		2,250		(261)			(261)		1,989	1,989			
100163058	MELISSA	TX		08/13/2024		633		(68)			(68)		565	565			
100140512	RALEIGH	NC		01/19/2024		87,703		(1,624)			(1,624)		86,079	86,079			
100173750	SPRING CREEK	NV		10/30/2024		923		(84)			(84)		839	839			
100067109	LANSDALE	PA		08/02/2021		528		(16)			(16)		512	512			
100115024	KNOXVILLE	TN		07/14/2023		635		(1)			(1)		634	634			
100117167	MERCED	CA		07/20/2023		747		131			131		878	878			
100168295	BELTON	MO		09/20/2024		156		22			22		178	178			
100159673	SCRANTON	PA		08/23/2024		589		(80)			(80)		509	509			
100158914	WOODRUFF	SC		07/12/2024		983		(38)			(38)		945	945			
100102871	WAPPINGERS FALLS	NY		06/22/2023		728		158			158		886	886			
100135112	DENTON	TX		11/01/2023		778		255			255		1,034	1,034			
100136728	TRENTON	NJ		11/27/2023		198		227			227		425	425			
100150946	INDIAN TRAIL	NC		05/08/2024		33,184		(289)			(289)		32,895	32,895			
100135147	MODESTO	CA		11/03/2023		1,255		(52)			(52)		1,203	1,203			
100150972	PHILADELPHIA	PA		05/08/2024		36,137		(45)			(45)		36,092	36,092			
100150991	MESQUITE	TX		05/08/2024		1,529		(26)			(26)		1,503	1,503			
100186602	WINCHESTER	VA		12/30/2024		1,234		119			119		1,353	1,353			
100164315	EULESS	TX		08/21/2024		639		(31)			(31)		608	608			
100117673	HILTON HEAD ISLAND	SC		07/20/2023		640		(45)			(45)		595	595			
100144085	WESLACO	TX		03/07/2024		3,086		(23)			(23)		3,063	3,063			
100171433	PULLMAN	WA		10/16/2024		1,541		(34)			(34)		1,507	1,507			
100087404	TULARE	CA		10/25/2022		926		163			163		1,089	1,089			
100133486	CHICAGO	IL		10/19/2023		546		(32)			(32)		514	514			
100150990	CUMMING	GA		05/08/2024		660		(12)			(12)		648	648			
100029827	SEATTLE	WA		10/26/2018		1,045		(11)			(11)		1,034	1,034			
100142531	ST. GEORGE	UT		02/08/2024		587		2			2		589	589			
100137032	LOGANVILLE	GA		11/28/2023		1,543		207			207		1,750	1,750			
100135399	ATLANTA	GA		11/13/2023		944		17			17		961	961			
100170128	CENTERVILLE	MN		10/08/2024		8,181		(299)			(299)		7,882	7,882			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043083	POWDER SPRINGS	GA		05/28/2020		1,329		67			67		1,397	1,397			
100135439	MECHANICSVILLE	VA		11/13/2023		559		(19)			(19)		540	540			
100081168	SUN VALLEY	NV		03/18/2022		1,334		61			61		1,395	1,395			
100165692	HOMESTEAD	FL		08/29/2024		436		(79)			(79)		358	358			
100024541	DUARTE	CA		09/20/2018		1,307		(32)			(32)		1,275	1,275			
100182114	DALLAS	NC		12/12/2024		813		66			66		880	880			
100142171	HELENDALE	CA		02/29/2024		612		(91)			(91)		521	521			
100136485	FORT WORTH	TX		11/20/2023		642		158			158		800	800			
100168375	COLUMBUS	OH		09/25/2024		627		(57)			(57)		570	570			
100046168	DENTON	MD		11/25/2020		1,018		(466)			(466)		552	552			
100170025	PHOENIX	AZ		11/08/2024		1,456		(127)			(127)		1,329	1,329			
100011204	CHARLOTTESVILLE	VA		12/23/2016		(6,939)		1,689			1,689	8,177	2,926	2,897	(29)		(29)
100081259	ORLANDO	FL		03/18/2022		1,349		83			83		1,431	1,431			
100053782	DUNDALK	MD		03/23/2021		738		(46)			(46)		693	693			
100182647	NEW BROCKTON	AL		12/12/2024		638		(5)			(5)		632	632			
100175331	MCKINNEY	TX		11/05/2024		725		(24)			(24)		702	702			
100154152	INMAN	SC		07/11/2024		589		(70)			(70)		519	519			
100082585	CAPE CORAL	FL		04/14/2022		1,088		(70)			(70)		1,018	1,018			
100132307	WOODSTOCK	GA		10/13/2023		16,374		830			830		17,203	17,203			
100013165	GLENDALE	AZ		05/25/2017		842		114			114		956	956			
100168402	SAN MARCOS	TX		09/25/2024		744		38			38		782	782			
100148928	MELISSA	TX		04/17/2024		756		(74)			(74)		682	682			
100120197	GILBERT	AZ		08/18/2023		13		(13)			(13)						
100174904	TOLEDO	OH		10/31/2024		572		(57)			(57)		515	515			
10004851 4	LOS ANGELES	CA		11/20/2020		1,365		(221)			(221)		1,144	1,144			
100029152	COLUMBIA	MD		10/26/2018		2,297		211			211		2,508	2,508			
100152311	FELTON	DE		05/17/2024		734		206			206		940	940			
100174665	SAN PABLO	CA		10/31/2024		619		(75)			(75)		544	544			
100179790	SAINT MARYS	GA		11/21/2024		1,168		(75)			(75)		1,092	1,092			
100164993	OAKLYN	NJ		08/28/2024		593		(28)			(28)		565	565			
100179508	HENDERSON	NV		11/21/2024		478		(24)			(24)		455	455			
100140132	DURHAM	NC		01/09/2024		1,405		101			101		1,506	1,506			
100153231	CINCINNATI	OH		05/30/2024		602		(34)			(34)		569	569			
100084733	FEDERAL WAY	WA		08/02/2022		820		(3)			(3)		817	817			
100176955	KATY	TX		11/15/2024		638		(104)			(104)		533	533			
100062328	MURFREESBORO	TN		07/01/2021		1,425		(26)			(26)		1,399	1,399			
100179490	STEPHENS CITY	VA		11/21/2024		729		(4)			(4)		725	725			
100178437	DES PLAINES	IL		11/21/2024		818		(71)			(71)		746	746			
100025326	PROSPER	TX		09/20/2018		1,452		152			152		1,603	1,603			
100136004	BRAWLEY	CA		11/16/2023		586		(45)			(45)		541	541			
100101011	LAS VEGAS	NV		04/28/2023		3,640		917			917		4,557	4,557			
100140357	BAYTOWN	TX		01/18/2024		613		(30)			(30)		583	583			
100181906	HOMESTEAD	FL		12/12/2024		51,483		(784)			(784)		50,698	50,698			
100180265	SINKING SPRING	PA		11/25/2024		1,441		(32)			(32)		1,409	1,409			
100137628	DURHAM	NC		12/08/2023		694		109			109		803	803			
100174826	LENOIR	NC		10/31/2024		314		(83)			(83)		231	231			
100133142	DAVENPORT	FL		11/29/2023		299		237			237		536	536			
100160472	ONTARIO	CA		07/19/2024		3,278		(49)			(49)		3,229	3,229			
100151151	GREENVILLE	SC		05/09/2024		691		(84)			(84)		606	606			
100151382	AUBREY	TX		05/10/2024		667		(25)			(25)		641	641			
100163015	SLIDELL	LA		08/13/2024		672		(56)			(56)		616	616			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145228	UNITED KINGDOM	GBR		03/12/2024		141		(76)			(76)		65	65			
100138080	PHILADELPHIA	PA		12/13/2023		367		(22)			(22)		345	345			
100083953	PHOENIX	AZ		07/12/2022		732		(57)			(57)		675	675			
100148180	BUDA	TX		04/12/2024		2,995		(105)			(105)		2,890	2,890			
100115714	CHICKASHA	OK		07/20/2023		760		(23)			(23)		736	736			
100161123	JASPER	GA		07/24/2024		622		(58)			(58)		564	564			
100140354	MESA	AZ		01/18/2024		865		(45)			(45)		820	820			
100172457	SANTA FE	NM		10/23/2024		17,768		(518)			(518)		17,251	17,251			
100155573	CORAL SPRINGS	FL		06/18/2024		456		(10)			(10)		446	446			
100109798	LAVEEN	AZ		08/04/2023		658		(22)			(22)		636	636			
100179492	STEPHENS CITY	VA		11/21/2024		728		(3)			(3)		725	725			
100140071	WINDSOR	WI		01/09/2024		628		(32)			(32)		596	596			
100150902	LOVELAND	OH		05/08/2024		659		(30)			(30)		629	629			
100071684	BURLINGTON	WA		10/14/2021		1,463		(58)			(58)		1,405	1,405			
100109308	MEMPHIS	TN		06/12/2023		663		(53)			(53)		610	610			
100140460	SOUTH PADRE ISLAND	TX		01/18/2024		691		(18)			(18)		672	672			
100173979	HAMMOND	IN		10/31/2024		527		(70)			(70)		457	457			
100163903	HOUSTON	TX		09/27/2024		633		(8)			(8)		626	626			
100156509	CARTERSVILLE	GA		06/24/2024		592		(30)			(30)		562	562			
100173001	MISSOULA	MT		10/25/2024		1,320		(69)			(69)		1,251	1,251			
100152218	RICHMOND	TX		05/17/2024		700		195			195		896	896			
100091735	CHICAGO	IL		03/24/2023		542		(34)			(34)		508	508			
100171386	WINDER	GA		10/16/2024		554		(74)			(74)		480	480			
100176700	POMONA	CA		11/15/2024		439		(70)			(70)		369	369			
100175970	HALETHORPE	MD		11/14/2024		681		(12)			(12)		669	669			
100157866	SACHSE	TX		07/09/2024		625		(43)			(43)		582	582			
100171423	MURPHY	NC		10/16/2024		781		(32)			(32)		749	749			
100140238	VICTORIA	MN		01/18/2024		676		(43)			(43)		633	633			
100152634	ARTESIA	NM		05/17/2024		579		1			1		579	579			
100147752	CROWLEY	TX		04/08/2024		3,076		(112)			(112)		2,964	2,964			
100148703	KENNESAW	GA		04/17/2024		577		(56)			(56)		521	521			
100025697	GRASS VALLEY	CA		09/20/2018		1,618		(20)			(20)		1,598	1,598			
100115825	NORTH MYRTLE BEACH	SC		07/20/2023		814		33			33		847	847			
100165056	MAYWOOD	NJ		08/28/2024		604		(85)			(85)		519	519			
100145153	UNITED KINGDOM	GBR		03/12/2024		(1,979)		2,071			2,071		92	92			
100164307	CAPE CORAL	FL		08/21/2024		537		(44)			(44)		493	493			
100164613	ROUND ROCK	TX		08/21/2024		658		(43)			(43)		615	615			
100149859	ST. AUGUSTINE	FL		04/29/2024		539		(13)			(13)		526	526			
100164417	TUCSON	AZ		08/21/2024		749		62			62		811	811			
100153450	WHEATON	IL		05/30/2024		568		(36)			(36)		532	532			
100150549	WENTZVILLE	MO		05/03/2024		1,062		17			17		1,079	1,079			
100171649	KYLE	TX		10/16/2024		820		57			57		876	876			
100110563	LAKELAND	FL		06/30/2023		705		(27)			(27)		679	679			
100151263	ABINGDON	VA		05/10/2024		1,047		1			1		1,048	1,048			
100155136	OCEANSIDE	CA		07/19/2024		350		246			246		596	596			
100158847	CHICAGO	IL		07/12/2024		612		(45)			(45)		567	567			
100131590	KALISPELL	MT		10/06/2023		1,084		55			55		1,139	1,139			
100149950	SAN DIEGO	CA		06/07/2024		584		3			3		586	586			
100185380	FORT WORTH	TX		12/20/2024		707		48			48		756	756			
100162714	VENICE	FL		08/12/2024		630		(34)			(34)		596	596			
100151673	NEW ALBANY	IN		05/10/2024		637		(5)			(5)		632	632			

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100150799	SCRANTON	PA		05/08/2024		596		(31)			(31)		565	565			
100142655	WAKE FOREST	NC		02/08/2024		589		(37)			(37)		552	552			
100162929	VERO BEACH	FL		08/12/2024		1,279		(81)			(81)		1,198	1,198			
100042992	INGLEWOOD	CA		05/28/2020		1,097		(106)			(106)		991	991			
100117873	MISSOURI CITY	TX		07/20/2023		636		(25)			(25)		611	611			
100062160	MARLTON	NJ		07/01/2021		1,997		(12)			(12)		1,985	1,985			
100071676	STOCKTON	CA		10/14/2021		2,807		(104)			(104)		2,703	2,703			
100162545	COLLEGE STATION	TX		08/12/2024		640		(29)			(29)		612	612			
100150627	NEWPORT NEWS	VA		05/03/2024		710		27			27		737	737			
100117102	ALBANY	NY		07/20/2023		720		233			233		953	953			
100103287	WEST HARTFORD	CT		04/27/2023		458		(34)			(34)		424	424			
100152369	CAPE CORAL	FL		05/17/2024		4,848		415			415		5,263	5,263			
100110465	CHARLOTTE	NC		06/30/2023		746		3			3		749	749			
100164197	TULARE	CA		08/21/2024		4,876		(286)			(286)		4,590	4,590			
100160478	DYER	IN		07/19/2024		622		(46)			(46)		576	576			
100086965	SAINT PAUL	MN		10/24/2022		(7,485)		(51)			(51)	8,158	622	594	(28)		(28)
100165440	PANAMA CITY	FL		08/29/2024		556		(41)			(41)		514	514			
100153309	PORTLAND	OR		05/30/2024		593		(26)			(26)		566	566			
100131996	CROFTON	MD		10/13/2023		628		(14)			(14)		614	614			
100149709	WOODBOURNE	NY		04/26/2024													
100120537	FORT WORTH	TX		08/18/2023		(6)		6			6						
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		677							677	677			
100115830	NORTH PORT	FL		07/20/2023		810		35			35		845	845			
100017053	POMONA	CA		05/16/2018		1,470		(27)			(27)		1,443	1,443			
100170291	WINDHAM	ME		10/08/2024		5,922		(275)			(275)		5,647	5,647			
100168378	NORTH BRUNSWICK	NJ		09/25/2024		665		(54)			(54)		611	611			
100091222	SANFORD	FL		01/31/2023		669		(91)			(91)		578	578			
100149176	EL CAJON	CA		04/22/2024		24		(24)			(24)						
100031131	TAMPA	FL		03/29/2019		2,917		572			572		3,489	3,489			
100149782	MONTICELLO	NY		04/26/2024		550		(42)			(42)		508	508			
100163968	SAN BERNARDINO	CA		10/04/2024		695		(6)			(6)		689	689			
100176816	ATLANTA	GA		11/15/2024		611		(101)			(101)		510	510			
100164822	DALLAS	TX		08/26/2024		598		(52)			(52)		546	546			
100077814	GRIFFIN	GA		12/23/2021		956		(119)			(119)		837	837			
100115433	TAMPA	FL		07/17/2023		886		27			27		913	913			
100168369	CARROLLTON	TX		09/25/2024		605		(67)			(67)		538	538			
100102889	EL CAJON	CA		06/22/2023		19		(19)			(19)						
100076480	CRANSTON	RI		12/21/2021		1,257		(142)			(142)		1,115	1,115			
100091039	DISTRICT HEIGHTS	MD		01/31/2023		186		(18)			(18)		168	168			
100172494	MESQUITE	TX		10/23/2024		1,250		(79)			(79)		1,171	1,171			
100157923	PENSACOLA	FL		07/09/2024		26,108		(427)			(427)		25,681	25,681			
100168591	HOUSTON	TX		09/25/2024		724		9			9		732	732			
100179557	NEWNAN	GA		11/21/2024		686		(24)			(24)		662	662			
100143165	NORFOLK	VA		02/16/2024		2,640		(74)			(74)		2,566	2,566			
100099751	WOODBINE	NJ		02/28/2023		235		224			224		459	459			
100164606	KANNAPOLIS	NC		08/21/2024		699		1			1		700	700			
100117814	DESTIN	FL		07/20/2023		614		60			60		674	674			
100158631	WEST HARTFORD	CT		07/10/2024		603		(53)			(53)		550	550			
100142610	ATLANTA	GA		02/08/2024		507		(29)			(29)		478	478			
100163613	MIAMI BEACH	FL		08/15/2024		615		(42)			(42)		573	573			
100132134	ROGERS	AR		10/13/2023		670		(9)			(9)		661	661			

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100167507	LAKEWOOD	OH		10/31/2024		625		(89)			(89)		537	537			
100140086	PHILADELPHIA	PA		01/09/2024		5,585		(194)			(194)		5,391	5,391			
100137915	STATESVILLE	NC		12/12/2023		429		1			1		430	430			
100115862	AURORA	IL		07/20/2023		655		(13)			(13)		642	642			
100067972	BREMERTON	WA		09/23/2021		1,320		(115)			(115)		1,206	1,206			
100024757	SUISUN CITY	CA		09/20/2018		1,987		(77)			(77)		1,910	1,910			
100013199	NORTH BERGEN	NJ		05/25/2017		1,037		203			203		1,239	1,239			
100081127	IDAHO FALLS	ID		03/18/2022		1,322		64			64		1,386	1,386			
100158092	AVENTURA	FL		07/09/2024		621		(48)			(48)		573	573			
100129647	CENTERTON	AR		09/29/2023		627		(2)			(2)		625	625			
100055888	MILLEDGEVILLE	GA		03/26/2021		1,523		(106)			(106)		1,417	1,417			
100141944	KATY	TX		02/29/2024		499		(106)			(106)		393	393			
100171898	FERRIS	TX		10/17/2024		682		(53)			(53)		629	629			
100026652	SPRING VALLEY	CA		09/26/2018		2,986		16			16		3,002	3,002			
100186206	WEST NEW YORK	NJ		12/27/2024		852		(94)			(94)		758	758			
100150250	AMSTERDAM	NLD		04/29/2024													
100141768	DELRAN	NJ		01/30/2024		312		(16)			(16)		295	295			
100054111	DES PLAINES	IL		03/23/2021		975		(84)			(84)		891	891			
100063306	BOWIE	MD		07/01/2021		494		2			2		496	496			
100100981	CORPUS CHRISTI	TX		04/28/2023		3,040		559			559		3,599	3,599			
100100148	TOMBALL	TX		03/28/2023		809		(35)			(35)		774	774			
100152572	HUMBLE	TX		05/17/2024		3,271		(91)			(91)		3,180	3,180			
100159375	FORT WORTH	TX		07/15/2024		751		38			38		788	788			
100126334	BALTIMORE	MD		08/30/2023		585		(22)			(22)		563	563			
100024813	OCEANSIDE	CA		09/20/2018		1,671		(24)			(24)		1,647	1,647			
100100437	MEDFORD	OR		04/27/2023		1,258		(124)			(124)		1,133	1,133			
100115736	LUTZ	FL		07/20/2023		778		6			6		784	784			
100140024	JEWETT	NY		01/09/2024		529		(45)			(45)		485	485			
100174129	BENTON HARBOR	MI		10/31/2024		507		(66)			(66)		441	441			
100134699	APPLE VALLEY	CA		10/30/2023		592		(5)			(5)		588	588			
100024056	AUSTIN	TX		09/10/2018		2,950		(103)			(103)		2,847	2,847			
100168095	ATLANTA	GA		09/20/2024		337		1			1		338	338			
100100807	MINT HILL	NC		04/28/2023		4,707		(257)			(257)		4,450	4,450			
100136859	LEOMINSTER	MA		11/27/2023		602		(40)			(40)		562	562			
100149566	HAW RIVER	NC		04/26/2024		706		37			37		743	743			
100013239	LOS ANGELES	CA		05/25/2017		756		53			53		809	809			
100182665	BIG BEAR CITY	CA		12/12/2024		660		(33)			(33)		627	627			
100178433	FORT WORTH	TX		11/21/2024		662		(64)			(64)		597	597			
100141658	MESA	AZ		01/30/2024		1,095		(37)			(37)		1,058	1,058			
100142617	COLUMBIA	MO		02/08/2024		607		(55)			(55)		552	552			
100169457	HUMBLE	TX		09/30/2024		367		(60)			(60)		307	307			
100115907	CONROE	TX		07/20/2023		786		14			14		800	800			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		560		(46)			(46)		514	514			
100135313	CLARKSVILLE	TN		11/13/2023		794		28			28		823	823			
100135518	LARGO	FL		11/13/2023		616		18			18		634	634			
100144800	UNITED KINGDOM	GBR		03/12/2024		122,014		(4,982)			(4,982)		117,032	117,032			
100145192	UNITED KINGDOM	GBR		03/12/2024		(1,447)		1,501			1,501		54	54			
100078484	WESTPORT	WA		02/02/2022		1,216		(131)			(131)		1,085	1,085			
100048932	BEAUMONT	CA		11/20/2020		1,064		(162)			(162)		902	902			
100171715	GALLATIN	TN		10/17/2024		1,083		(87)			(87)		996	996			
100054569	WYNNEWOOD	PA		03/23/2021		647		(140)			(140)		507	507			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175980	GREENVILLE	TX		11/14/2024		584		(28)			(28)		556	556			
100152254	GREENVILLE	SC		05/17/2024		584		(15)			(15)		569	569			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		3,871		(229)			(229)		3,642	3,642			
100091409	LEHIGH ACRES	FL		02/22/2023		830		29			29		859	859			
100139318	FORT WORTH	TX		12/28/2023		756		(17)			(17)		740	740			
100083969	BELLA VISTA	AR		07/12/2022		675		(49)			(49)		626	626			
100088114	RIDGEFIELD	WA		10/25/2022		46		(46)			(46)						
100153241	CONROE	TX		05/30/2024		696		51			51		747	747			
100117436	DESTIN	FL		07/20/2023		724		88			88		811	811			
100076416	KYLE	TX		12/23/2021		1,338		(80)			(80)		1,258	1,258			
100156525	FAYETTEVILLE	AR		06/24/2024		654		7			7		661	661			
100084652	MIAMI GARDENS	FL		08/02/2022		819		(66)			(66)		753	753			
100172392	MURFREESBORO	TN		10/23/2024		761		(1)			(1)		760	760			
100139031	EVERETT	WA		12/22/2023		497		(11)			(11)		486	486			
100110218	OWINGS MILLS	MD		06/30/2023		759		7			7		766	766			
100168783	BLOOMINGTON	IN		09/26/2024		454		(38)			(38)		416	416			
100055711	HOMELAND	CA		03/23/2021		1,171		(185)			(185)		986	986			
100166330	FAIRBURN	GA		10/24/2024		554		(93)			(93)		461	461			
100161060	LITTLE ROCK	AR		07/24/2024		650		(48)			(48)		602	602			
100116283	CHAMPIONS GATE	FL		07/20/2023		(1,390)		2,492			2,492		1,103	1,103			
100110457	WINNABOW	NC		06/30/2023		683		(42)			(42)		641	641			
100149662	FORNEY	TX		04/26/2024		628		10			10		638	638			
100068309	LAS VEGAS	NV		08/25/2021		1,274		(38)			(38)		1,236	1,236			
100165432	GARLAND	TX		08/29/2024		670		(28)			(28)		642	642			
100159301	FORNEY	TX		07/15/2024		624		(43)			(43)		580	580			
100173086	TUCSON	AZ		10/25/2024		439		(34)			(34)		405	405			
100120137	DAWSONVILLE	GA		08/11/2023		856		(43)			(43)		813	813			
100182504	HOUSTON	TX		12/12/2024		(6,317)		8			8	8,142	1,833	1,845	12		12
100161146	ELKTON	MD		07/24/2024		615		(51)			(51)		563	563			
100137837	WESLEY CHAPEL	FL		12/08/2023		551							551	551			
100113868	SUDBURY	MA		06/29/2023		4,443		431			431		4,874	4,874			
100146654	SAN ANTONIO	TX		03/20/2024		585		(69)			(69)		516	516			
100135497	DENTON	TX		11/13/2023		848		171			171		1,019	1,019			
100087136	RICHMOND	VA		10/25/2022		2,323		89			89		2,412	2,412			
100087977	MONROE	CT		10/25/2022		649		(11)			(11)		639	639			
100116474	MIAMI	FL		07/20/2023		787		1,003			1,003		1,790	1,790			
100025459	BRONX	NY		09/20/2018		848		124			124		972	972			
100150910	FARMINGTON	AR		05/08/2024		621		(28)			(28)		593	593			
100133700	WILMINGTON	NC		10/23/2023		24,615		1,240			1,240		25,854	25,854			
100054233	SANTA MARIA	CA		03/23/2021		1,508		(454)			(454)		1,053	1,053			
100026347	BRENTWOOD	NY		09/20/2018		812		294			294		1,106	1,106			
100185881	FAYETTEVILLE	NC		12/26/2024		427		20			20		447	447			
100027827	NEW CASTLE	CO		10/26/2018		1,262		55			55		1,317	1,317			
100138769	LOCKHART	TX		12/21/2023		487		(105)			(105)		382	382			
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024		1		(1)			(1)						
100173157	LAKE GENEVA	WI		10/30/2024		705		(53)			(53)		652	652			
100142631	CYPRESS	TX		02/08/2024		664		2			2		666	666			
100153360	HEATHSVILLE	VA		05/30/2024		633		(8)			(8)		625	625			
100172935	COUNTRY CLUB HILLS	IL		10/25/2024		637		(44)			(44)		592	592			
100048246	MORENO VALLEY	CA		11/20/2020		974		(155)			(155)		819	819			
100146955	SANGER	TX		03/26/2024		603		(4)			(4)		599	599			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176916	INDIO	CA		11/15/2024		23		(23)			(23)						
100071488	LEHIGH ACRES	FL		10/26/2021		840		(31)			(31)		809	809			
100144219	FORT WORTH	TX		03/07/2024		789		125			125		914	914			
100138152	JACKSONVILLE	FL		12/14/2023		495		(57)			(57)		437	437			
100173317	HAGERSTOWN	MD		10/30/2024		674		(48)			(48)		626	626			
100164434	CLAYTON	NC		08/21/2024		(10,501)		(15)			(15)	11,201	685	640	(44)		(44)
100076488	KATY	TX		12/21/2021		904		(112)			(112)		792	792			
100165699	ANNA	TX		08/29/2024		11		(11)			(11)						
100139316	BEAVERCREEK	OH		12/28/2023		1,464		151			151		1,615	1,615			
100131745	CLARKSVILLE	TN		10/06/2023		681		68			68		749	749			
100160889	BIG BEAR LAKE	CA		07/24/2024		5,712		(169)			(169)		5,543	5,543			
100137342	PALMDALE	CA		12/01/2023		535		(14)			(14)		521	521			
100144976	UNITED KINGDOM	GBR		03/12/2024		84		(51)			(51)		33	33			
100144886	UNITED KINGDOM	GBR		03/12/2024		(1,575)		1,626			1,626		51	51			
100057638	PHOENIX	AZ		06/30/2021		1,599		(44)			(44)		1,555	1,555			
100173510	SURPRISE	AZ		10/29/2024		593		(82)			(82)		510	510			
100137557	CONCORD	CA		12/08/2023		619		(15)			(15)		604	604			
100181927	PHILADELPHIA	PA		12/12/2024		612		16			16		628	628			
100080917	MESA	AZ		03/17/2022		2,810		(168)			(168)		2,642	2,642			
100180401	HOUSTON	TX		11/25/2024		745		43			43		787	787			
100158728	LAKE CHARLES	LA		07/10/2024		574		(48)			(48)		525	525			
100150751	NORMAN	OK		05/06/2024		646		(16)			(16)		630	630			
100146009	PARK CITY	UT		03/19/2024		1,264		(54)			(54)		1,210	1,210			
100138797	GLEN ALLEN	VA		12/21/2023		623		(31)			(31)		592	592			
100181882	ANNA	TX		12/12/2024		751		92			92		843	843			
100186412	HOUSTON	TX		12/30/2024		418		(27)			(27)		391	391			
100179519	LA PINE	OR		11/21/2024		706		(25)			(25)		681	681			
100145491	UNITED KINGDOM	GBR		03/12/2024		(3,603)		3,603			3,603						
100087472	MIDDLEBURG	FL		10/25/2022		953		183			183		1,136	1,136			
100169403	NORTH BEND	WA		09/30/2024		1,287		(12)			(12)		1,275	1,275			
100164554	KANNAPOLIS	NC		08/21/2024		690		10			10		700	700			
100155942	WHITESTOWN	IN		06/17/2024		14,985		(110)			(110)		14,875	14,875			
100142720	DAPHNE	AL		02/08/2024		782		31			31		813	813			
100155168	LAURENCE HARBOR	NJ		07/19/2024		680		(59)			(59)		620	620			
100143270	FORT WORTH	TX		02/16/2024		742							742	742			
100170324	MENOMONEE FALLS	WI		10/08/2024		612		(74)			(74)		538	538			
100164581	GEORGETOWN	TX		08/21/2024		45,982		(1,051)			(1,051)		44,931	44,931			
100103624	LAS VEGAS	NV		05/08/2023		601		(29)			(29)		573	573			
100080761	WINTER GARDEN	FL		03/10/2022		(10,090)		(61)			(61)	11,192	1,041	1,040	(2)		(2)
100172824	FAIRVIEW	OR		12/06/2024		695		3			3		698	698			
100114560	WATERBURY	CT		06/29/2023		63		(27)			(27)		37	37			
100107958	LAKE GENEVA	WI		06/29/2023		633		(5)			(5)		628	628			
100025389	MIAMI	FL		09/20/2018		714		449			449		1,164	1,164			
100167668	FORNEY	TX		09/19/2024		522		(165)			(165)		357	357			
100140223	HAINES CITY	FL		01/11/2024		464		(64)			(64)		399	399			
100185329	WAKAHACHIE	TX		12/20/2024		708		43			43		751	751			
100115708	TUCKER	GA		07/20/2023		749		(12)			(12)		737	737			
100173791	PHOENIX	AZ		10/30/2024		4,896		(265)			(265)		4,632	4,632			
100145356	UNITED KINGDOM	GBR		03/12/2024		83		(52)			(52)		31	31			
100156296	WHEELING	IL		07/25/2024		507		(68)			(68)		439	439			
100012885	LAS VEGAS	NV		05/25/2017		742		392			392		1,134	1,134			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133711	CEDAR CITY	UT		10/23/2023		665		19			19		684	684			
100164282	CHARLOTTE	NC		08/21/2024		(10,426)		(28)			(28)	11,192	738	700	(39)		(39)
100150737	SUFFOLK	VA		05/06/2024		612		(51)			(51)		560	560			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		2,467		(217)			(217)		2,251	2,251			
100120947	SOUTH KINGSTOWN	RI		08/30/2023		644		(20)			(20)		624	624			
100015787	DENVER	CO		02/02/2018		1,544		21			21		1,565	1,565			
100170082	DURHAM	NC		10/08/2024		725		(52)			(52)		673	673			
100120692	SACRAMENTO	CA		08/25/2023		665		(20)			(20)		644	644			
100130024	CITY OF ORANGE	NJ		09/27/2023		843		(33)			(33)		810	810			
100031178	HESPERIA	CA		03/29/2019		1,015		89			89		1,105	1,105			
100115894	CYPRESS	TX		07/20/2023		986		(22)			(22)		964	964			
100069445	PEMBROKE PINES	FL		09/01/2021		1,418		(43)			(43)		1,375	1,375			
100131676	NASHVILLE	TN		10/06/2023		5,847		282			282		6,129	6,129			
100175144	LAMONT	CA		11/05/2024		627		(15)			(15)		612	612			
100161140	GREENSBORO	NC		07/24/2024		620		(45)			(45)		575	575			
100065312	REDMOND	OR		07/28/2021		1,599		(103)			(103)		1,496	1,496			
100029562	MESA	AZ		10/26/2018		908		92			92		1,000	1,000			
100171537	OWASSO	OK		10/16/2024		754		8			8		762	762			
100119318	CHARLOTTE	NC		07/31/2023		637		(38)			(38)		599	599			
100165831	PORTLAND	OR		08/29/2024		566		(34)			(34)		532	532			
100168080	BRIGANTINE	NJ		09/20/2024		314		4			4		317	317			
100115839	RIO RANCHO	NM		07/20/2023		842		172			172		1,015	1,015			
100119873	SUMMERTOWN	TN		08/10/2023		527		(76)			(76)		451	451			
100110675	MANOR	TX		06/30/2023		731		14			14		746	746			
100153230	TROUTMAN	NC		05/30/2024		626		32			32		658	658			
100017072	FOSTER CITY	CA		04/26/2018		(5,612)		287			287	8,100	2,775	2,800	25		25
100110520	CHULA VISTA	CA		06/30/2023		4,442		88			88		4,530	4,530			
100131695	PALMYRA	VA		10/06/2023		598		9			9		606	606			
100100330	WEBSTER	NY		04/27/2023		883		250			250		1,133	1,133			
100135750	MARICOPA	AZ		11/10/2023		592		114			114		705	705			
100031246	ANTELOPE	CA		03/29/2019		1,376		113			113		1,489	1,489			
100101028	STOCKTON	CA		04/28/2023		(169)		169			169						
100146842	CHESAPEAKE	VA		03/21/2024		588		(74)			(74)		514	514			
100173418	KILLEEN	TX		10/29/2024		682		(68)			(68)		614	614			
100147834	LAS VEGAS	NV		04/08/2024		3,094		(114)			(114)		2,980	2,980			
100151742	ARLINGTON	TX		05/10/2024		524		(66)			(66)		458	458			
100180335	LAVON	TX		11/25/2024		781		113			113		894	894			
100100241	NEWARK	NJ		03/17/2023		3,549		(2,898)			(2,898)		651	651			
100138305	WILMINGTON	DE		12/18/2023		548		6			6		554	554			
100063894	SURPRISE	AZ		07/01/2021		1,478		15			15		1,494	1,494			
100172488	DULUTH	MN		10/23/2024		611		(69)			(69)		542	542			
100157700	RIVIERA BEACH	FL		06/28/2024		5		(5)			(5)						
100110681	SPRING CITY	TN		06/30/2023		629		(20)			(20)		608	608			
100151556	MIAMI LAKES	FL		05/10/2024		585		(19)			(19)		566	566			
100158810	COLLINGSWOOD	NJ		07/10/2024		631		(50)			(50)		581	581			
100128039	NASHVILLE	TN		09/08/2023		858		77			77		935	935			
100182005	LEANDER	TX		12/12/2024		802		42			42		844	844			
100129685	WARREN	OH		09/29/2023		624		(33)			(33)		591	591			
100135987	OAK LAWN	IL		11/16/2023		470		(23)			(23)		447	447			
100107813	PERRIS	CA		05/19/2023		497		7			7		504	504			
100128738	GREECE	NY		09/21/2023		981		14			14		996	996			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158974	DAYTON	OH		08/15/2024		496		(103)			(103)		393	393			
100089228	EAGLE	ID		01/26/2023		1,212		(199)			(199)		1,013	1,013			
100135253	FORT MOHAVE	AZ		11/08/2023		638		59			59		698	698			
100091448	GREENSBORO	NC		02/22/2023		4,724		(112)			(112)		4,612	4,612			
100152365	KNOXVILLE	TN		05/17/2024		634		(5)			(5)		629	629			
100164507	GALLATIN	TN		08/21/2024		624		(79)			(79)		545	545			
100164594	GALLATIN	TN		08/21/2024		624		(79)			(79)		545	545			
100103566	BRIDGEPORT	CT		05/08/2023		322		(3)			(3)		318	318			
100185650	UNITED KINGDOM	GBR		12/20/2024		72							72	72			
100186205	GAINESVILLE	GA		12/27/2024		196		(32)			(32)		164	164			
100172272	SEASIDE	OR		10/21/2024		671		(69)			(69)		602	602			
100146680	GERMANTOWN	MD		03/20/2024		519		(43)			(43)		476	476			
100145172	UNITED KINGDOM	GBR		03/12/2024		(10,912)		(227)			(227)	11,179	40	6	(34)		(34)
100055865	HERRIMAN	UT		03/26/2021		1,637		(121)			(121)		1,516	1,516			
100135382	TWIN PEAKS	CA		11/13/2023		594		(2)			(2)		592	592			
100171660	PRINCETON	TX		10/16/2024		510		(32)			(32)		478	478			
100099805	SHAKER HEIGHTS	OH		02/28/2023		635		(33)			(33)		602	602			
100159373	FORT WORTH	TX		07/15/2024		787		94			94		881	881			
100140106	JOLIET	IL		01/09/2024		731		119			119		849	849			
100164812	NORTH PORT	FL		08/26/2024		620		(46)			(46)		574	574			
100148073	CONCORD	NC		04/10/2024		668		(41)			(41)		627	627			
100178265	TULARE	CA		11/19/2024		645		4			4		649	649			
100172337	CUMMING	GA		10/23/2024		945		(52)			(52)		894	894			
100165136	UNITED KINGDOM	GBR		08/27/2024		55							55	55			
100161440	AUBREY	TX		07/29/2024		641		(22)			(22)		619	619			
100114886	HOUSTON	TX		07/13/2023		689		(35)			(35)		653	653			
100167665	BUDA	TX		09/19/2024		676		(125)			(125)		551	551			
100048575	BARTOW	FL		11/20/2020		876		(172)			(172)		705	705			
100102178	DENVER	CO		04/14/2023		624		(57)			(57)		567	567			
100100858	YORKVILLE	IL		04/28/2023		1,122		246			246		1,368	1,368			
100142676	PENDERGRASS	GA		02/08/2024		769		77			77		846	846			
100062983	BLOOMFIELD	NJ		07/01/2021		1,964		(24)			(24)		1,939	1,939			
100164126	SPRINGFIELD	MA		08/21/2024		561		(28)			(28)		534	534			
100136547	GULF SHORES	AL		11/20/2023		974		191			191		1,165	1,165			
100019874	ROUND ROCK	TX		07/30/2018		1,374		(47)			(47)		1,328	1,328			
100175184	MIAMI	FL		11/05/2024		771		(42)			(42)		729	729			
100137777	BEREA	KY		12/08/2023		623		(2)			(2)		621	621			
100114579	BAKERSFIELD	CA		06/29/2023		584		(56)			(56)		528	528			
100174778	DAVIE	FL		10/31/2024		786		(45)			(45)		741	741			
100078742	LONG BEACH	CA		02/25/2022		1,836		(243)			(243)		1,592	1,592			
100158737	MESQUITE	TX		07/10/2024		593		(43)			(43)		550	550			
100079958	PANAMA CITY BEACH	FL		04/25/2022		1,227		(2)			(2)		1,225	1,225			
100067564	REDMOND	OR		09/23/2021		1,397		(79)			(79)		1,318	1,318			
100139020	FISHERS	IN		12/22/2023		517		(7)			(7)		510	510			
100156508	SPRINGFIELD	MA		06/24/2024		595		(45)			(45)		550	550			
100109358	EUSTIS	FL		06/12/2023		825		(8)			(8)		817	817			
100025608	METHUEN	MA		09/20/2018		866		113			113		978	978			
100164392	RALEIGH	NC		08/21/2024		655		(10)			(10)		645	645			
100151082	BURLESON	TX		05/08/2024		1,054		(2)			(2)		1,052	1,052			
100158893	PALM BAY	FL		07/12/2024		491		104			104		596	596			
100147415	KATY	TX		05/08/2024		3,363		(425)			(425)		2,938	2,938			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165214	TILBURG	NLD		08/28/2024													
100135165	HAMDEN	CT		12/15/2023		500		6			6		506	506			
100119389	PALM BAY	FL		07/31/2023		748		15			15		764	764			
100119059	SCHILLER PARK	IL		07/27/2023		580		(7)			(7)		573	573			
100101885	HOUSTON	TX		04/06/2023		638		52			52		691	691			
100143719	KENT	WA		02/26/2024		540		(51)			(51)		489	489			
100031322	ANTIOCH	CA		03/29/2019		982		219			219		1,201	1,201			
100119307	LAYTON	UT		07/31/2023		633		(35)			(35)		599	599			
100025384	LA PUENTE	CA		09/20/2018		1,448		(84)			(84)		1,364	1,364			
100134714	DORAL	FL		10/30/2023		561		(9)			(9)		552	552			
100186511	TOBYHANNA	PA		12/30/2024		404		(40)			(40)		364	364			
100117240	LEANDER	TX		07/20/2023		742		712			712		1,454	1,454			
100140779	POMPANO BEACH	FL		01/22/2024		520		(68)			(68)		452	452			
100137793	PEARLAND	TX		12/08/2023		2,774		(74)			(74)		2,700	2,700			
100161919	FREDERICK	MD		07/31/2024		339		(14)			(14)		325	325			
100182525	WENDELL	NC		12/12/2024		1,457		(38)			(38)		1,419	1,419			
100170387	COLUMBIA	SC		10/08/2024		598		(67)			(67)		531	531			
100134658	BRICK	NJ		10/30/2023		1,654		(52)			(52)		1,602	1,602			
100149445	MESA	AZ		04/24/2024		11,649		(453)			(453)		11,196	11,196			
100136298	TULARE	CA		11/20/2023		889		22			22		911	911			
100168237	SAN ANTONIO	TX		09/20/2024		810		(10)			(10)		800	800			
100109668	ASHEVILLE	NC		06/16/2023		512		(72)			(72)		440	440			
100045743	SPOTSWOOD	NJ		11/25/2020		852		(52)			(52)		799	799			
100168373	OWINGS MILLS	MD		09/25/2024		613		(57)			(57)		556	556			
100182597	OLATHE	KS		12/12/2024		459		(5)			(5)		454	454			
100150815	VENUS	TX		05/08/2024		1,361		(47)			(47)		1,314	1,314			
100048947	ORLANDO	FL		11/20/2020		1,579		147			147		1,726	1,726			
100054407	CINCINNATI	OH		03/23/2021		1,939		(426)			(426)		1,513	1,513			
100156550	MADISON	AL		06/24/2024		655		(21)			(21)		634	634			
100043072	LORTON	VA		05/28/2020		2,764		(13)			(13)		2,751	2,751			
100116752	ORLANDO	FL		07/20/2023		793		709			709		1,502	1,502			
100128428	MANHATTAN	MT		09/15/2023		1,373		(49)			(49)		1,324	1,324			
100156545	FREDERICK	MD		06/24/2024		655		(21)			(21)		634	634			
100013235	LOS ANGELES	CA		05/25/2017		766		138			138		904	904			
100176037	ARLETA	CA		12/20/2024		404		(55)			(55)		349	349			
100099800	NEW HAVEN	CT		02/28/2023		623		(32)			(32)		591	591			
100162897	BENTONVILLE	AR		08/12/2024		559		(39)			(39)		521	521			
4010046212	COLUMBUS	OH		03/22/2023		773		(30)			(30)		743	743			
100149612	MELISSA	TX		04/26/2024		832		(19)			(19)		813	813			
100170330	CLAYTON	NC		10/08/2024		551		(74)			(74)		477	477			
100132061	DAWSONVILLE	GA		10/13/2023		15,826		(31)			(31)		15,795	15,795			
100078887	QUAIL VALLEY	CA		02/24/2022		1,317		5			5		1,321	1,321			
100167885	DALLAS	TX		09/20/2024		683		(109)			(109)		574	574			
100043201	ORLANDO	FL		08/13/2020		1,278		276			276		1,554	1,554			
100174178	GREENSBORO	NC		10/31/2024		707		(82)			(82)		625	625			
100148451	LAND O LAKES	FL		04/12/2024		769		33			33		802	802			
100081282	LEBANON	IL		03/18/2022		1,514		(55)			(55)		1,459	1,459			
100179653	ARAB	AL		11/21/2024		621		(49)			(49)		572	572			
100154539	KISSIMMEE	FL		06/14/2024		17		(17)			(17)						
100135748	RALEIGH	NC		11/10/2023		611		92			92		702	702			
100152666	MAGNOLIA	TX		05/17/2024		2,335		15			15		2,350	2,350			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100172569	BURLINGTON	WI		10/23/2024		1,049		(85)			(85)		964	964			
100109685	EAST HARTFORD	CT		06/16/2023		1,191		(70)			(70)		1,120	1,120			
100115613	HOLLYWOOD	FL		07/19/2023		535		(28)			(28)		507	507			
100173162	FRESNO	CA		10/30/2024		680		(69)			(69)		611	611			
100172773	PASCO	WA		12/06/2024		421		30			30		451	451			
100132314	WINTER GARDEN	FL		10/13/2023		7,802		(124)			(124)		7,677	7,677			
100080976	SCOTTSDALE	AZ		03/18/2022		819		93			93		912	912			
100113282	BELLMORE	NY		06/29/2023		759		1,385			1,385		2,143	2,143			
100012597	ROCHESTER HILLS	MI		05/25/2017		1,684		423			423		2,107	2,107			
100119050	PHOENIX	AZ		07/27/2023		583		(79)			(79)		504	504			
100159567	DAVENPORT	FL		07/15/2024		(278)		792			792		513	513			
100048008	HICKORY HILLS	IL		11/20/2020		699		578			578		1,277	1,277			
100129651	SUNNY ISLES BEACH	FL		09/29/2023		630		(23)			(23)		607	607			
100168570	WESTFIELD	IN		09/25/2024		83,476		(2,660)			(2,660)		80,816	80,816			
100185376	OAKLAND	CA		12/20/2024		655		(31)			(31)		625	625			
100150889	HEBRON	IN		05/08/2024		938		(30)			(30)		909	909			
100168076	VALRICO	FL		09/20/2024		227		(1)			(1)		226	226			
100100109	MEDFORD	OR		03/28/2023		1,081		34			34		1,115	1,115			
100138827	NEW ORLEANS	LA		12/21/2023		1,465		(64)			(64)		1,401	1,401			
100159414	PENDERGRASS	GA		07/15/2024		735		25			25		761	761			
100140418	KUNKLETOWN	PA		01/18/2024		623		(52)			(52)		571	571			
100169728	COVINGTON	GA		09/30/2024		963		(22)			(22)		940	940			
100182488	KATY	TX		12/12/2024		447		(9)			(9)		438	438			
100171459	LAWRENCEVILLE	GA		10/16/2024		521		(29)			(29)		492	492			
100162588	ANCHORAGE	AK		08/12/2024		597		(44)			(44)		553	553			
100153185	ELMHURST	IL		05/30/2024		570		(44)			(44)		525	525			
100088172	FORT PIERCE	FL		10/25/2022		10,964		(192)			(192)		10,772	10,772			
100172401	ELGIN	TX		10/23/2024		610		(66)			(66)		544	544			
100116253	DAVENPORT	FL		07/20/2023		784		592			592		1,376	1,376			
100143596	JACKSONVILLE	FL		02/21/2024		524		(54)			(54)		471	471			
100168179	FORT COLLINS	CO		09/20/2024		237		(6)			(6)		232	232			
100119904	SAN TAN VALLEY	AZ		08/10/2023		635		(98)			(98)		536	536			
100031393	NORWALK	CA		03/29/2019		928		504			504		1,432	1,432			
100174351	HUNTSVILLE	AL		10/31/2024		773		68			68		840	840			
100131990	SPOKANE	WA		10/13/2023		560		(22)			(22)		539	539			
100081353	WILLIAMSBURG	VA		03/18/2022		1,330		93			93		1,424	1,424			
100171195	HENDERSON	NV		11/22/2024		922		12			12		934	934			
100179963	NORTH CHARLESTON	SC		11/25/2024		587		(41)			(41)		546	546			
100153344	GREENVILLE	SC		05/30/2024		562		(12)			(12)		549	549			
100128066	CLAYTON	NC		09/08/2023		648		16			16		665	665			
100179903	SAINT CHARLES	IL		11/25/2024		756		118			118		874	874			
100057569	DUNEDIN	FL		06/30/2021		2,893		(94)			(94)		2,799	2,799			
100164430	BILLERICA	MA		08/21/2024		616		(42)			(42)		574	574			
100175280	GREENVILLE	TX		11/05/2024		666		(41)			(41)		625	625			
100141662	CASA GRANDE	AZ		01/30/2024		444		(34)			(34)		410	410			
100128053	CLARKSVILLE	TN		09/08/2023		710		66			66		776	776			
100103713	BELTON	MO		05/08/2023		652		47			47		699	699			
100076501	TAMPA	FL		12/21/2021		1,095		(205)			(205)		890	890			
100140446	MEMPHIS	TN		01/18/2024		593		(49)			(49)		544	544			
100137698	CARSON CITY	NV		12/08/2023		503		(22)			(22)		480	480			
100063432	WARSAW	IN		07/01/2021		1,052		(46)			(46)		1,006	1,006			

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100100949	CONROE	TX		04/28/2023		546		28			28		574	574			
100185468	WENTZVILLE	MO		12/20/2024		672		16			16		688	688			
100173104	KANSAS CITY	MO		10/30/2024		750		(44)			(44)		706	706			
100137108	GARLAND	TX		11/28/2023		(9,926)		(84)			(84)	11,147	1,137	1,095	(42)		(42)
100081267	GREENVILLE	SC		03/18/2022		1,316		60			60		1,376	1,376			
100134440	LAKE PEEKSKILL	NY		10/30/2023		470		(40)			(40)		430	430			
100128196	LURAY	VA		09/18/2023		609		36			36		646	646			
100127573	PINELLAS PARK	FL		09/08/2023		1,952		142			142		2,094	2,094			
100181375	MIAMI BEACH	FL		12/06/2024		(10,698)		(52)			(52)	11,147	397	340	(57)		(57)
100136464	FORT WORTH	TX		11/20/2023		850		205			205		1,054	1,054			
100131894	REDLANDS	CA		10/06/2023		573		(70)			(70)		503	503			
100164365	VISALIA	CA		08/21/2024		742		36			36		779	779			
100147316	SCHIEDAM	NLD		03/27/2024													
100155670	POTOMAC	MD		06/18/2024		2,339		(149)			(149)		2,190	2,190			
100137022	DENTON	TX		11/28/2023		697		185			185		883	883			
100179625	INDIANAPOLIS	IN		11/21/2024		615		(17)			(17)		598	598			
100182156	CAPE CORAL	FL		12/12/2024		(10,726)		(31)			(31)	11,147	390	394	5		5
100172185	CHICAGO	IL		10/17/2024		(10,686)		(29)			(29)	11,147	432	430	(2)		(2)
100158756	HARVEST	AL		07/10/2024		907		(22)			(22)		885	885			
100054630	KAPAA	HI		03/23/2021		(7,158)		(78)			(78)	11,147	3,911	3,885	(26)		(26)
100151358	CHARLOTTE	NC		05/10/2024		708		7			7		715	715			
100127193	STPETE	FL		08/30/2023		216		17			17		232	232			
100173694	HOT SPRINGS	AR		10/30/2024		1,132		(96)			(96)		1,036	1,036			
100158718	SEATTLE	WA		07/10/2024		419		(40)			(40)		379	379			
100150045	YOUNGTOWN	AZ		06/07/2024		523		(67)			(67)		456	456			
100169859	COLUMBIA	SC		09/30/2024		1,055		(74)			(74)		981	981			
100112856	DOWNEY	CA		06/29/2023		575		102			102		677	677			
100119348	DENVER	CO		07/31/2023		741		21			21		762	762			
100129819	DACULA	GA		09/27/2023		597		(56)			(56)		541	541			
100057989	COLLIERVILLE	TN		06/30/2021		1,359		(98)			(98)		1,261	1,261			
100158970	MAIDEN	NC		08/15/2024		478		(59)			(59)		419	419			
100100106	LAS VEGAS	NV		03/28/2023		(8)		8			8						
100151330	WEEKI WACHEE	FL		05/10/2024		2,231		(89)			(89)		2,143	2,143			
100142016	BROKEN ARROW	OK		02/29/2024		593		(21)			(21)		572	572			
100119439	ROUND ROCK	TX		07/31/2023		1,293		(21)			(21)		1,271	1,271			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		1,363		(32)			(32)		1,331	1,331			
100152723	HAINES CITY	FL		05/17/2024		552		(25)			(25)		527	527			
100083496	NEWARK	NJ		06/06/2022		1,202		83			83		1,286	1,286			
100162756	ORLANDO	FL		08/12/2024		4,684		(72)			(72)		4,612	4,612			
100168374	SAVANNAH	GA		09/25/2024		675		(48)			(48)		627	627			
100057708	SANTA ROSA BEACH	FL		06/30/2021		1,274		(117)			(117)		1,157	1,157			
100119407	NEW ORLEANS	LA		07/31/2023		(7,394)		(6)			(6)	8,096	696	671	(25)		(25)
100180281	FATE	TX		11/25/2024		725		19			19		744	744			
100048204	RENO	NV		11/20/2020		1,380		(250)			(250)		1,130	1,130			
100081341	VIRGINIA BEACH	VA		03/18/2022		1,653		91			91		1,743	1,743			
100135713	RICHBURG	SC		11/10/2023		858		19			19		877	877			
100153270	CRESCENT CITY	CA		05/30/2024		638		2			2		640	640			
100143299	LUBBOCK	TX		02/16/2024		2,170		(35)			(35)		2,134	2,134			
100160899	BAKERSFIELD	CA		07/24/2024		658		(47)			(47)		612	612			
100169606	MILWAUKEE	WI		09/30/2024		1,520		(73)			(73)		1,447	1,447			
100031108	SACRAMENTO	CA		03/29/2019		540		340			340		880	880			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109636	VERNON	CT		06/14/2023		981		(140)			(140)		842	842			
100185377	IDAHO FALLS	ID		12/20/2024		637		(27)			(27)		610	610			
100171604	CONYERS	GA		10/16/2024		594		(62)			(62)		531	531			
100147971	NORTH CHARLESTON	SC		04/08/2024		759		95			95		854	854			
100127273	BALDWIN	NY		08/30/2023		667		1,010			1,010		1,677	1,677			
100025872	SEATTLE	WA		09/20/2018		953		(38)			(38)		914	914			
100185124	NEW ORLEANS	LA		12/20/2024		404		48			48		452	452			
100174940	ARLINGTON	TX		10/31/2024		639		(44)			(44)		595	595			
100148368	SPRING	TX		04/12/2024		901		16			16		917	917			
100158754	COVINGTON	GA		07/10/2024		593		(46)			(46)		548	548			
100164491	MONROE	NC		08/21/2024		1,218		(74)			(74)		1,144	1,144			
100140122	MIDDLE RIVER	MD		01/09/2024		599		(18)			(18)		581	581			
100151161	ROANOKE	VA		05/09/2024		3,467		(225)			(225)		3,242	3,242			
100167094	THOMPSONS STATION	TN		09/13/2024		1,292		(99)			(99)		1,194	1,194			
100065543	PFLUGERVILLE	TX		07/28/2021		1,442		(79)			(79)		1,363	1,363			
100169114	SAVANNAH	GA		09/27/2024		642		(62)			(62)		580	580			
100146711	NORTH LAS VEGAS	NV		03/20/2024		600		(58)			(58)		542	542			
100025393	SELLERSBURG	IN		09/20/2018		1,006		76			76		1,082	1,082			
100154817	SUN CITY	AZ		07/19/2024		(7,407)		(74)			(74)	8,056	575	524	(51)		(51)
100161092	HOUSTON	TX		07/24/2024		727		43			43		770	770			
100159466	PORTSMOUTH	VA		07/15/2024		1,180		(55)			(55)		1,124	1,124			
100185932	TUCSON	AZ		12/26/2024		478		(21)			(21)		456	456			
100141706	LINDEN	MI		01/30/2024		11,544		(137)			(137)		11,407	11,407			
100160074	FORT WORTH	TX		07/17/2024		(7,449)		(59)			(59)	8,053	544	547	3		3
100186355	MANSFIELD	TX		12/30/2024		533		(32)			(32)		501	501			
100137571	DECATUR	GA		12/08/2023		621		(23)			(23)		598	598			
100134475	POUGHKEEPSIE	NY		10/30/2023		465		(77)			(77)		388	388			
10002961 0	MIAMI	FL		10/26/2018		2,680		253			253		2,933	2,933			
100163100	THE VILLAGES	FL		08/13/2024		2,716		(88)			(88)		2,628	2,628			
100129307	CHARLOTTE	NC		09/25/2023		617		1			1		618	618			
100065733	NEWARK	NJ		07/28/2021		1,218		(87)			(87)		1,132	1,132			
100156597	LA VERGNE	TN		06/24/2024		543		(38)			(38)		505	505			
100135002	MIAMI	FL		10/30/2023		159		430			430		589	589			
100158640	JACKSON	TN		07/10/2024		1,012		(52)			(52)		961	961			
100135542	GULF SHORES	AL		11/13/2023		728		252			252		980	980			
100135083	SPRING HILL	TN		11/01/2023		746		230			230		976	976			
100153252	HUTTO	TX		05/30/2024		50,862		375			375		51,237	51,237			
100152342	FORT WORTH	TX		05/17/2024		732		204			204		935	935			
100168384	FORT WORTH	TX		09/25/2024		750		(14)			(14)		736	736			
100044194	WILMINGTON	CA		08/19/2020		(6,637)		(112)			(112)	8,071	1,322	1,268	(54)		(54)
100079385	LOS BANOS	CA		03/17/2022		1,178		(103)			(103)		1,075	1,075			
100184536	EWA BEACH	HI		12/17/2024		1,354		(97)			(97)		1,257	1,257			
100148061	WYLIE	TX		04/10/2024		476		(92)			(92)		384	384			
100143234	FORT WORTH	TX		02/16/2024		482		27			27		510	510			
100115976	BEAUFORT	SC		07/20/2023		663		(54)			(54)		609	609			
100148248	WOLFFORTH	TX		04/12/2024		662		(16)			(16)		646	646			
100043041	CHICAGO	IL		05/28/2020		599		116			116		715	715			
100185923	GLEN ALLEN	VA		12/26/2024		571		(25)			(25)		546	546			
100179920	CONWAY	SC		11/25/2024		651		21			21		672	672			
100171828	RANSON	WV		10/17/2024		682		(55)			(55)		627	627			
100149581	THE VILLAGES	FL		04/26/2024		8,999		(9)			(9)		8,991	8,991			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136282	CANTONMENT	FL		11/20/2023		554		(20)			(20)		534	534			
100013139	BRENTWOOD	NY		05/25/2017		1,894		1,101			1,101		2,995	2,995			
100150961	AUBREY	TX		05/08/2024		698		19			19		717	717			
100156836	HACKETTSTOWN	NJ		06/27/2024		(456)		1,024			1,024		568	568			
100029671	NORTH HILLS	CA		10/26/2018		2,421		113			113		2,534	2,534			
100137215	LAKELAND	FL		11/28/2023		384		(56)			(56)		328	328			
100143258	MADERA	CA		02/16/2024		740		2			2		742	742			
100130374	MORONGO VALLEY	CA		09/28/2023		448		(61)			(61)		388	388			
100029747	WHITTIER	CA		10/26/2018		4,384		160			160		4,544	4,544			
100182373	CHARLOTTE	NC		12/12/2024		401		(41)			(41)		360	360			
100101648	HAINES CITY	FL		04/26/2023		808		17			17		826	826			
100131995	BOERNE	TX		10/13/2023		645		(25)			(25)		619	619			
100172801	ENCINO	CA		12/06/2024		19		(19)			(19)						
100135539	GULF SHORES	AL		11/13/2023		783		120			120		902	902			
100099806	KINGSTON	NY		02/28/2023		564		(36)			(36)		528	528			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		1,307		(98)			(98)		1,210	1,210			
100138346	BAKERSFIELD	CA		12/18/2023		705		(66)			(66)		639	639			
100164599	KANNAPOLIS	NC		08/21/2024		621		(75)			(75)		545	545			
100115954	YREKA	CA		07/20/2023		705		(34)			(34)		672	672			
100182180	SAN ANTONIO	TX		12/12/2024		432		14			14		445	445			
100172948	LAKELAND	FL		10/25/2024		362		(67)			(67)		295	295			
100153856	ENNIS	TX		06/05/2024		691		(151)			(151)		539	539			
100132553	NEDERLAND	TX		11/03/2023		434		(45)			(45)		389	389			
100131937	BATAVIA	IL		10/13/2023		890		274			274		1,164	1,164			
100028384	GRASS VALLEY	CA		10/26/2018		1,561		83			83		1,644	1,644			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		906		(59)			(59)		847	847			
100117601	SEVIERVILLE	TN		07/20/2023		603		(62)			(62)		541	541			
100031294	POMONA	CA		03/29/2019		606		213			213		819	819			
100175511	PALM BAY	FL		12/23/2024		15		(15)			(15)						
100133690	VIRGINIA BEACH	VA		10/23/2023		649		(4)			(4)		646	646			
100091599	BRYAN	TX		03/07/2023		705		(250)			(250)		454	454			
100143327	LOGANVILLE	GA		02/16/2024		810		122			122		932	932			
100110698	SAINT PETERSBURG	FL		08/11/2023		695		(133)			(133)		562	562			
100137646	RALEIGH	NC		12/08/2023		581		(27)			(27)		554	554			
100144960	UNITED KINGDOM	GBR		03/12/2024		(1,547)		1,594			1,594		48	48			
100165447	CONCORD	NC		08/29/2024		2,712		(146)			(146)		2,565	2,565			
100110575	CHARLOTTE	NC		06/30/2023		749		6			6		755	755			
100142693	FAIRHOPE	AL		02/08/2024		777		31			31		808	808			
100151225	FORT WORTH	TX		05/10/2024		802		160			160		963	963			
100167669	FORNEY	TX		09/19/2024		569		(77)			(77)		492	492			
100128789	CONROE	TX		09/21/2023		840		(7)			(7)		833	833			
100174338	LAWRENCEBURG	KY		10/31/2024		600		(45)			(45)		555	555			
100141306	MISSION	TX		01/30/2024		443		(67)			(67)		376	376			
100147738	BRIGHTON	MI		04/08/2024		4,850		(96)			(96)		4,755	4,755			
100120307	MOBILE	AL		08/18/2023		544		(27)			(27)		517	517			
100170141	PROVO	UT		10/08/2024		628		(60)			(60)		568	568			
100135759	CHARLOTTE	NC		11/10/2023		620		63			63		683	683			
100181249	MCKINNEY	TX		12/06/2024		410		(3)			(3)		407	407			
100119956	HENDERSON	NV		08/11/2023		782		60			60		841	841			
100110506	SAN DIEGO	CA		06/30/2023		7,935		(132)			(132)		7,803	7,803			
100145446	UNITED KINGDOM	GBR		03/12/2024		45		(45)			(45)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100112710	BERKELEY HEIGHTS	NJ		06/29/2023		696		1,306			1,306		2,002	2,002			
100151359	LIBERTY HILL	TX		05/10/2024		639		5			5		644	644			
100108507	LAKE HAVASU CITY	AZ		05/25/2023		586		(18)			(18)		568	568			
100144552	WESLEY CHAPEL	FL		04/26/2024		934		(52)			(52)		882	882			
100175851	MONTICELLO	NY		11/12/2024		612		4			4		616	616			
100068459	BOISE	ID		08/25/2021		2,504		(75)			(75)		2,429	2,429			
100131965	CASA GRANDE	AZ		10/13/2023		628		(23)			(23)		605	605			
100071604	METAIRIE	LA		10/14/2021		1,405		(121)			(121)		1,284	1,284			
100011948	YOUNTVILLE	CA		03/08/2017		952		227			227		1,179	1,179			
100150650	REYNOLDSBURG	OH		05/06/2024		665		2			2		666	666			
100167577	HAW RIVER	NC		09/19/2024		788		87			87		875	875			
100141781	POINCIANA	FL		01/30/2024		495		(57)			(57)		438	438			
100023877	RICHMOND	VA		09/10/2018		1,550		(59)			(59)		1,491	1,491			
100164300	BOWIE	MD		08/21/2024		664		12			12		677	677			
100181875	KATY	TX		12/12/2024		647		76			76		723	723			
100143027	FREDERICK	MD		02/12/2024		1,039		(6)			(6)		1,033	1,033			
100160219	HOUSTON	TX		07/18/2024		727		41			41		768	768			
100178246	LOS ANGELES	CA		11/19/2024		715		18			18		733	733			
100185914	ORLAND PARK	IL		12/26/2024		396		(78)			(78)		318	318			
100148830	CAPE CORAL	FL		04/17/2024		1,252		(110)			(110)		1,142	1,142			
100091117	COLUMBIA	TN		01/31/2023		10		(10)			(10)						
100159384	RANSON	WV		07/15/2024		656		(33)			(33)		623	623			
100135989	POINCIANA	FL		11/16/2023		(35)		35			35						
100169181	TOMBALL	TX		09/27/2024		4,633		(108)			(108)		4,524	4,524			
100158028	WAKE FOREST	NC		07/09/2024		595		(38)			(38)		557	557			
100167951	WOODSTOCK	VA		09/20/2024		607		(1)			(1)		606	606			
100101657	SAINT PETERSBURG	FL		04/26/2023		801		54			54		855	855			
100173792	HOUSTON	TX		10/30/2024		766		(84)			(84)		682	682			
100049552	DES PLAINES	IL		11/20/2020		993		(95)			(95)		897	897			
100180867	UNITED KINGDOM	GBR		11/27/2024		(7,932)						8,039	107	59	(48)		(48)
100133561	SANTA ROSA	CA		10/23/2023		615		(11)			(11)		605	605			
100139638	SAN ANTONIO	TX		12/28/2023		572		(24)			(24)		548	548			
100168607	EASLEY	SC		09/25/2024		105,249		(1,954)			(1,954)		103,296	103,296			
100031239	MARLBORO	NJ		03/29/2019		1,155		353			353		1,508	1,508			
100174308	WILSON	NC		10/31/2024		788		56			56		845	845			
100140412	KATY	TX		01/18/2024		575		(21)			(21)		555	555			
100043188	MASSAPEQUA	NY		05/28/2020		(6,106)		296			296	8,038	2,228	2,214	(14)		(14)
100011718	LYNNWOOD	WA		03/08/2017		(188)		795			795		607	607			
100081266	AURORA	CO		03/18/2022		1,315		52			52		1,367	1,367			
100169151	CHARLOTTE	NC		09/27/2024		616		(73)			(73)		543	543			
100126338	DAVENPORT	FL		08/30/2023		660		(32)			(32)		628	628			
100028221	WHITE LAKE	MI		10/26/2018		1,354		(78)			(78)		1,276	1,276			
100128150	WINTER HAVEN	FL		09/18/2023		755		145			145		901	901			
100120133	CHESAPEAKE	VA		08/11/2023		778		(27)			(27)		750	750			
100134431	ROWLETT	TX		10/30/2023		824		(4)			(4)		820	820			
100101887	FORT LAUDERDALE	FL		04/06/2023		475		(84)			(84)		391	391			
100060131	VERO BEACH	FL		06/25/2021		1,274		(113)			(113)		1,161	1,161			
100138921	ST CHARLES	IL		12/21/2023		1,082		(66)			(66)		1,015	1,015			
100012836	GARNERVILLE	NY		05/25/2017		772		290			290		1,062	1,062			
100026615	SUISUN	CA		09/26/2018		629		101			101		729	729			
100071940	SAINT PETERSBURG	FL		11/19/2021		2,765		(465)			(465)		2,300	2,300			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100170372	WEED	CA		10/08/2024		604		(74)			(74)		530	530			
100156437	BALTIMORE	MD		06/24/2024		594		(49)			(49)		545	545			
100028349	PHOENIX	AZ		10/26/2018		1,456		72			72		1,528	1,528			
100084799	VANCOUVER	WA		08/02/2022		821		14			14		836	836			
100140099	SANTAQUIN	UT		01/09/2024		675		(30)			(30)		644	644			
100153617	MERIDEN	CT		05/31/2024		518		(45)			(45)		473	473			
100081141	TEMPE	AZ		03/18/2022		2,558		180			180		2,738	2,738			
100180614	ANAHEIM	CA		11/26/2024		642		(4)			(4)		638	638			
100137091	LOGANVILLE	GA		11/28/2023		3,605		366			366		3,971	3,971			
100014287	LANCASTER	CA		09/27/2017		989		148			148		1,137	1,137			
100133669	MONROE	NC		10/23/2023		576		32			32		608	608			
100142757	BROOKLYN PARK	MN		02/08/2024		1,460		(18)			(18)		1,442	1,442			
100129283	PRINCETON	TX		09/25/2023		619		44			44		662	662			
100080437	N LAS VEGAS	NV		03/10/2022		1,014		(161)			(161)		853	853			
100110290	CHARLOTTE	NC		06/30/2023		691		(5)			(5)		685	685			
100170275	WAKE FOREST	NC		10/08/2024		719		(29)			(29)		690	690			
100126801	TRACY	CA		08/30/2023		599		1,400			1,400		1,999	1,999			
100137281	NETHERLANDS	NLD		11/28/2023													
100102860	SPRINGFIELD	MA		06/22/2023		(52)		52			52						
100043651	GILLETTE	WY		08/13/2020		544		(114)			(114)		430	430			
100149356	PLANO	TX		04/24/2024		1,185		(18)			(18)		1,166	1,166			
100133336	KISSIMMEE	FL		11/29/2023		550		36			36		587	587			
100081485	ATLANTA	GA		03/18/2022		1,364		144			144		1,508	1,508			
100169243	SPICEWOOD	TX		09/27/2024		437		(60)			(60)		376	376			
100115821	ROSEMOUNT	MN		07/20/2023		1,605		53			53		1,658	1,658			
100076347	KENNEWICK	WA		01/07/2022		1,422		(54)			(54)		1,368	1,368			
100126391	MARIETTA	GA		08/30/2023		626		(14)			(14)		612	612			
100152708	ZEBULON	NC		05/17/2024		678		74			74		752	752			
100114842	MILLVILLE	DE		07/10/2023		882		103			103		985	985			
100182615	FORT WORTH	TX		12/12/2024		(7,570)		(9)			(9)	8,032	454	438	(16)		(16)
100173367	GLENDALE	AZ		10/30/2024		709		(44)			(44)		665	665			
100165624	FORT WORTH	TX		10/04/2024		555		(138)			(138)		417	417			
100161761	PHILADELPHIA	PA		07/31/2024		(193)		693			693		499	499			
100109349	HAINES CITY	FL		06/12/2023		786		76			76		862	862			
100143036	MANVILLE	NJ		02/12/2024		18		(18)			(18)						
100028986	ROCKVILLE	MD		10/26/2018		1,271		155			155		1,427	1,427			
100143700	MANVILLE	NJ		02/22/2024		18		(18)			(18)						
100152515	LANCASTER	PA		05/17/2024		596		(35)			(35)		560	560			
100137607	CAPE CORAL	FL		12/08/2023		731		116			116		847	847			
100115887	NORTH PORT	FL		07/20/2023		751		(25)			(25)		726	726			
100164097	ORANGE CITY	FL		08/21/2024		9		(9)			(9)						
100144281	LEHIGH ACRES	FL		03/07/2024		600		(6)			(6)		593	593			
100133696	DACULA	GA		10/23/2023		6,096		(2)			(2)		6,094	6,094			
100182172	PERRY	GA		12/12/2024		548		15			15		563	563			
100025402	MORENO VALLEY	CA		09/20/2018		2,158		472			472		2,630	2,630			
100150652	GLASSBORO	NJ		05/06/2024		644		(25)			(25)		619	619			
100120213	SANDSTON	VA		08/18/2023		316		(9)			(9)		306	306			
100133072	LA GRANGE	KY		11/29/2023		291		246			246		537	537			
100025259	WILMINGTON	CA		09/20/2018		994		(19)			(19)		976	976			
100078446	RIALTO	CA		01/21/2022		1,075		(65)			(65)		1,010	1,010			
100023592	ROUND ROCK	TX		09/04/2018		1,416		(17)			(17)		1,399	1,399			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182703	SUNSET BEACH	NC		12/12/2024		412		(49)			(49)		363	363			
100158723	CARTERSVILLE	GA		07/10/2024		685		(1)			(1)		684	684			
100152613	PENSACOLA	FL		05/17/2024		595		(29)			(29)		567	567			
100091174	BRANSON WEST	MO		01/31/2023		689		125			125		814	814			
100162958	SEFFNER	FL		08/12/2024		607		(55)			(55)		552	552			
100171401	EL MIRAGE	AZ		10/16/2024		734		(52)			(52)		682	682			
100013966	WAILUKU	HI		05/25/2017		788		59			59		847	847			
100111528	BELLINGHAM	WA		06/29/2023		205		329			329		534	534			
100167654	LEBANON	TN		09/19/2024		1,277		(58)			(58)		1,218	1,218			
100168715	PASCO	WA		09/25/2024		642		(95)			(95)		546	546			
100013752	DEALE	MD		05/25/2017		954		25			25		979	979			
100126279	FORT MEADE	FL		08/30/2023		347		(33)			(33)		314	314			
100175353	LANCASTER	PA		11/05/2024		749		(23)			(23)		725	725			
100080949	SUGAR LAND	TX		03/17/2022		105		(105)			(105)						
100139406	KILLINGLY	CT		12/28/2023		479		(25)			(25)		454	454			
100115964	LELAND	NC		07/20/2023		620		(15)			(15)		605	605			
100168046	ANGIER	NC		09/20/2024		191		13			13		204	204			
100148683	CLINTON	CT		04/16/2024		560		(47)			(47)		513	513			
100132102	FORT MYERS	FL		10/13/2023		608		(17)			(17)		591	591			
100054125	MAPLE VALLEY	WA		03/23/2021		540		(137)			(137)		402	402			
100141735	COLTON	CA		01/30/2024		571		(2)			(2)		570	570			
100081435	WENDELL	NC		03/18/2022		1,246		67			67		1,313	1,313			
100165459	CHARLOTTE	NC		08/29/2024		598		(57)			(57)		541	541			
100091181	BRANSON WEST	MO		01/31/2023		689		125			125		814	814			
100168083	NORTH LAS VEGAS	NV		09/20/2024		25		(25)			(25)						
100143489	DENVER	CO		02/21/2024		536		(89)			(89)		447	447			
100128016	CLARKSVILLE	TN		09/08/2023		737		67			67		805	805			
100164821	LEAGUE CITY	TX		08/26/2024		1,089		190			190		1,279	1,279			
100140021	WEST WILDWOOD	NJ		01/09/2024		1,976		(84)			(84)		1,892	1,892			
100060224	MANCHESTER	NH		06/25/2021		1,400		(51)			(51)		1,349	1,349			
100129821	DACULA	GA		09/27/2023		603		(69)			(69)		534	534			
100166958	LILBURN	GA		09/13/2024		593		(56)			(56)		538	538			
100156630	NEW ORLEANS	LA		06/24/2024		610		(46)			(46)		564	564			
100181216	HOUSTON	TX		12/06/2024		178		41			41		219	219			
100137644	FORT WORTH	TX		12/08/2023		727		(21)			(21)		706	706			
100088095	OPA LOCKA	FL		10/25/2022		506		(37)			(37)		469	469			
100083516	MIAMI	FL		06/06/2022		837		(122)			(122)		715	715			
100163044	MODESTO	CA		08/13/2024		632		(60)			(60)		572	572			
100091136	AMMON	ID		01/31/2023		(1)		1			1						
100176801	RINCON	GA		11/15/2024		22		(22)			(22)						
100156640	PORT ORANGE	FL		06/24/2024		562		(61)			(61)		501	501			
100153472	ROTONDA WEST	FL		05/30/2024		560		10			10		570	570			
100131744	MANCHESTER	TN		10/06/2023		881		85			85		966	966			
100156671	NAUGATUCK	CT		06/24/2024		514		(45)			(45)		468	468			
100076776	PORTLAND	OR		12/27/2021		1,159		(166)			(166)		994	994			
100025261	CORONA	CA		09/20/2018		789		101			101		890	890			
100159500	LAS VEGAS	NV		07/15/2024		17,851		(612)			(612)		17,239	17,239			
100092026	LINDEN	NJ		02/09/2023		673		(49)			(49)		624	624			
100132075	MONSEY	NY		10/13/2023		652		79			79		731	731			
100143257	TUCSON	AZ		02/16/2024		662		(7)			(7)		655	655			
100175276	CHARLOTTE	NC		11/05/2024		747		(22)			(22)		725	725			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100045796	HENDERSON	NV		11/25/2020		(6,821)		(116)			(116)	8,018	1,082	1,029	(53)		(53)
100168366	KENNESAW	GA		09/25/2024		3,761		(182)			(182)		3,579	3,579			
100014073	SAN JACINTO	CA		05/25/2017		1,018		283			283		1,301	1,301			
100149304	SAINT PETERSBURG	FL		04/24/2024		585		(6)			(6)		579	579			
100161882	DECATUR	GA		07/31/2024		554		(24)			(24)		530	530			
100135847	MATTHEWS	NC		11/10/2023		548		73			73		622	622			
100143037	MANVILLE	NJ		02/12/2024		17		(17)			(17)						
100170075	FOLEY	AL		10/08/2024		616		(74)			(74)		542	542			
100088909	LUTZ	FL		11/15/2022		231		(81)			(81)		149	149			
100109323	SAINT LOUIS	MO		06/12/2023		779		(29)			(29)		750	750			
100158806	BOLINGBROOK	IL		07/10/2024		598		(57)			(57)		541	541			
100172419	POOLER	GA		10/23/2024		716		(52)			(52)		665	665			
100107889	DESERT HOT SPRINGS	CA		06/29/2023		11,679		(73)			(73)		11,606	11,606			
100179990	SUNRISE BEACH	MO		11/25/2024		409		(47)			(47)		362	362			
100130335	BAYTOWN	TX		09/28/2023		343		3			3		347	347			
100065783	BAKERSFIELD	CA		07/28/2021		1,473		(95)			(95)		1,378	1,378			
100158031	APEX	NC		07/09/2024		580		(1)			(1)		579	579			
100014317	TACOMA	WA		09/27/2017		888		(97)			(97)		791	791			
100079068	RENO	NV		02/24/2022		1,243		(33)			(33)		1,210	1,210			
100028462	CHICAGO	IL		10/26/2018		643		244			244		888	888			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		1,719		(246)			(246)		1,473	1,473			
100161047	BENTONVILLE	AR		07/24/2024		42,902		(1,284)			(1,284)		41,618	41,618			
100091440	NUTLEY	NJ		02/22/2023		681		(19)			(19)		662	662			
100152423	KYLE	TX		05/17/2024		1,206		(45)			(45)		1,162	1,162			
100142717	SAN MARCOS	TX		02/08/2024		714		19			19		733	733			
100180058	THE VILLAGES	FL		11/25/2024		667		(15)			(15)		652	652			
100081197	LITCHFIELD PARK	AZ		03/18/2022		1,292		39			39		1,332	1,332			
100076392	KISSIMMEE	FL		12/23/2021		53		(53)			(53)						
100138186	KISSIMMEE	FL		12/14/2023		519		(16)			(16)		503	503			
100101806	BRICK TOWNSHIP	NJ		03/31/2023		571		(30)			(30)		542	542			
100090336	MODESTO	CA		12/22/2022		568		(23)			(23)		545	545			
100091611	CLARKSTON	WA		03/07/2023		(30)		30			30						
100100957	NAVARRE	FL		04/28/2023		868		70			70		938	938			
100111462	LEAWOOD	KS		06/29/2023		1,242		855			855		2,097	2,097			
100081062	FAIRBURN	GA		03/18/2022		1,332		90			90		1,422	1,422			
100143106	MONTEAGLE	TN		02/16/2024		553		(34)			(34)		519	519			
100091259	JOSHUA TREE	CA		01/31/2023		565		(94)			(94)		471	471			
100164326	PENDERGRASS	GA		08/21/2024		727		29			29		756	756			
100129907	PLEASANTVILLE	NJ		09/27/2023		(438)		438			438						
100108149	ARLINGTON	VA		05/24/2023		514		(60)			(60)		453	453			
100174901	MEAD	WA		10/31/2024		678		(64)			(64)		615	615			
100141321	KISSIMMEE	FL		01/30/2024		471		(10)			(10)		461	461			
100114147	AZUSA	CA		06/29/2023		585		873			873		1,458	1,458			
100114989	CHARLOTTE	NC		07/14/2023		2,310		(62)			(62)		2,248	2,248			
100117121	STATEN ISLAND	NY		07/20/2023		1,793		896			896		2,689	2,689			
100175675	ADDISON	IL		11/12/2024		581		(20)			(20)		560	560			
100161371	FORNEY	TX		07/25/2024		681		21			21		702	702			
100119198	WINCHESTER	VA		07/31/2023		614		(14)			(14)		600	600			
100168595	SHERIDAN	IN		09/25/2024		647		(75)			(75)		572	572			
100065422	LEADVILLE	CO		07/28/2021		1,368		(67)			(67)		1,302	1,302			
100082652	AVENTURA	FL		04/14/2022		1,240		(4)			(4)		1,236	1,236			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182610	WENTZVILLE	MO		12/12/2024		.440		(28)			(28)		.412	.412			
100014523	COMPTON	CA		09/27/2017		.768		21			21		.789	.789			
100073364	LUBBOCK	TX		11/01/2021		2,942		(9)			(9)		2,933	2,933			
100178355	CROWLEY	TX		11/20/2024		.610		(63)			(63)		.547	.547			
100153172	FORNEY	TX		05/30/2024		.615		(24)			(24)		.591	.591			
100154836	APOLLO BEACH	FL		07/19/2024		.706		9			9		.716	.716			
100134534	PALM COAST	FL		10/30/2023		.917		(27)			(27)		.890	.890			
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		.598		(30)			(30)		.568	.568			
100028450	JAMAICA PLAIN	MA		10/26/2018		3,777		83			83		3,860	3,860			
100159231	CONCORD	NC		07/15/2024		.643		(40)			(40)		.603	.603			
100135105	MARIETTA	GA		11/01/2023		.368		41			41		.409	.409			
100153063	NEW ORLEANS	LA		06/27/2024		.423		(14)			(14)		.409	.409			
100165989	LEANDER	TX		09/06/2024		.565		(27)			(27)		.538	.538			
100147823	SAN ANTONIO	TX		04/08/2024		.584		(8)			(8)		.576	.576			
100185895	SAN BERNARDINO	CA		12/26/2024		.194		(62)			(62)		.132	.132			
100027885	HARRISON	NJ		10/26/2018		1,071		.248			.248		1,319	1,319			
100140423	WINCHESTER	VA		01/18/2024		.653		(40)			(40)		.613	.613			
100140877	MIRAMAR	FL		01/25/2024		.545		7			7		.552	.552			
100163037	READING	PA		08/13/2024		.609		(54)			(54)		.555	.555			
100102922	ATLANTA	GA		06/22/2023		2,201		(233)			(233)		1,968	1,968			
100081128	SAGINAW	TX		03/18/2022		1,227		50			50		1,278	1,278			
100162318	SHAFTER	CA		08/05/2024		.567		(52)			(52)		.515	.515			
100127526	WILMINGTON	DE		09/08/2023		.636		(19)			(19)		.616	.616			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		.571		(53)			(53)		.517	.517			
100171611	FAYETTEVILLE	AR		10/16/2024		.703		(58)			(58)		.646	.646			
100179516	HOUSTON	TX		11/21/2024		.903		(31)			(31)		.872	.872			
100120933	LELAND	NC		08/30/2023		.473		100			100		.574	.574			
100141689	CHARLOTTE	NC		01/30/2024		.592		(78)			(78)		.514	.514			
100099790	LANTANA	FL		02/28/2023		3,410		(2,753)			(2,753)		.657	.657			
100110879	POUGHKEEPSIE	NY		06/29/2023		2,780		32			32		2,812	2,812			
100136336	CIBOLO	TX		11/20/2023		.652		.251			.251		.903	.903			
100186730	DAVENPORT	FL		12/31/2024		.356		(67)			(67)		.289	.289			
100166196	FORT WORTH	TX		09/09/2024		.675		(9)			(9)		.666	.666			
100179619	LYONS	CO		11/21/2024		.797		(55)			(55)		.742	.742			
100165387	CELINA	TX		08/29/2024		1,332		(82)			(82)		1,250	1,250			
100172308	LEANDER	TX		10/21/2024		1,273		(58)			(58)		1,215	1,215			
100164394	LAS VEGAS	NV		08/21/2024		2,241		.215			.215		2,457	2,457			
100162998	ARLINGTON HEIGHTS	IL		08/12/2024		.825		(45)			(45)		.781	.781			
100136633	WEST JORDAN	UT		11/22/2023		.551		(32)			(32)		.519	.519			
100185327	WAXAHACHIE	TX		12/20/2024		.700		43			43		.742	.742			
100182037	FOREST	VA		12/12/2024		.632		(26)			(26)		.605	.605			
100120733	LAS VEGAS	NV		08/25/2023		.663		(56)			(56)		.606	.606			
100152366	CASA GRANDE	AZ		05/17/2024		.627		(4)			(4)		.623	.623			
100115917	SPRING HILL	FL		07/20/2023		.770		(8)			(8)		.762	.762			
100160156	STATESVILLE	NC		07/17/2024		.729		61			61		.790	.790			
100139058	NEW ROCHELLE	NY		12/28/2023		.548		10			10		.558	.558			
100134782	WINTER SPRINGS	FL		10/30/2023		.674		(61)			(61)		.614	.614			
100156614	FAYETTEVILLE	AR		06/24/2024		.567		(52)			(52)		.515	.515			
100110470	ASHEVILLE	NC		06/30/2023		.674		(3)			(3)		.671	.671			
100091141	NORTH PORT	FL		01/31/2023		.736		63			63		.800	.800			
100145312	UNITED KINGDOM	GBR		03/12/2024		.285		(285)			(285)						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172374	WINTER HAVEN	FL		10/23/2024		675		(56)			(56)		619	619			
100145568	UNITED KINGDOM	GBR		03/12/2024		(3,501)		3,501			3,501						
100136723	MIAMI	FL		01/25/2024		506		(21)			(21)		485	485			
100013437	PASADENA	MD		05/25/2017		1,563		241			241		1,804	1,804			
100029846	SAN FERNANDO	CA		10/26/2018		1,065		(3)			(3)		1,062	1,062			
100143325	FRESNO	CA		02/16/2024		673		(18)			(18)		654	654			
100102812	OCALA	FL		06/22/2023		492		(86)			(86)		406	406			
100135486	RHOME	TX		11/13/2023		733		175			175		909	909			
100169169	WATAUGA	TX		09/27/2024		685		(26)			(26)		660	660			
100149072	VESTAL	NY		04/19/2024		613		(42)			(42)		570	570			
100139070	PEMBROKE PINES	FL		12/28/2023		587		24			24		611	611			
100151651	HASLET	TX		05/10/2024		669		26			26		695	695			
100128110	SPRINGFIELD	TN		09/08/2023		657		32			32		689	689			
100120083	POCONO LAKE	PA		08/11/2023		642		(35)			(35)		606	606			
100179549	WARRENVILLE	IL		11/21/2024		759		(25)			(25)		734	734			
100136070	PACOIMA	CA		11/16/2023		595		9			9		604	604			
100161002	FORT MYERS	FL		07/24/2024		1,173		(52)			(52)		1,121	1,121			
100064323	MIDDLETOWN	DE		07/01/2021		1,749		182			182		1,931	1,931			
100169609	LUBBOCK	TX		09/30/2024		385		(56)			(56)		329	329			
100157915	OSAGE BEACH	MO		07/09/2024		580		(5)			(5)		575	575			
100157916	LITTLE RIVER	SC		07/09/2024		683		(33)			(33)		649	649			
100146657	JACKSONVILLE	FL		03/20/2024		507		(87)			(87)		420	420			
100158968	MANOR	TX		08/15/2024		569		(101)			(101)		468	468			
100182623	PINETOP	AZ		12/12/2024		703		29			29		733	733			
100179691	JORDAN	MN		11/21/2024		633		(50)			(50)		583	583			
100162959	FOREST	VA		08/12/2024		515		(43)			(43)		471	471			
100133586	EAST RIDGE	TN		10/23/2023		609		13			13		622	622			
100119462	KINGSLAND	GA		07/31/2023		622		(6)			(6)		616	616			
100159911	MILTON	FL		08/16/2024		557		(103)			(103)		454	454			
100149085	POMPANO BEACH	FL		04/19/2024		595		(68)			(68)		527	527			
100139960	OCALA	FL		01/09/2024		655		26			26		681	681			
100128221	AMERICAN CANYON	CA		09/14/2023		644		29			29		673	673			
100135221	MYRTLE BEACH	SC		11/08/2023		740		229			229		969	969			
100120097	WORCESTER	MA		08/11/2023		857		(18)			(18)		839	839			
100169861	ZEBULON	NC		09/30/2024		601		(57)			(57)		544	544			
100180309	WESTAMPTON	NJ		11/25/2024		642		(14)			(14)		628	628			
100149498	KANSAS CITY	MO		04/24/2024		633		(14)			(14)		619	619			
100186432	FORT WORTH	TX		12/30/2024		506		(10)			(10)		496	496			
100147597	AURORA	IL		04/04/2024		577		(37)			(37)		540	540			
100174666	LYNDHURST	OH		10/31/2024		1,397		(124)			(124)		1,274	1,274			
100065613	CINCINNATI	OH		07/28/2021		1,275		(118)			(118)		1,157	1,157			
100100722	GREELEY	CO		04/28/2023		2,004		106			106		2,110	2,110			
100169455	CAPE CORAL	FL		09/30/2024		320		9			9		330	330			
100116927	EL MIRAGE	AZ		07/20/2023		(2,889)		2,889			2,889						
100167877	GARLAND	TX		09/20/2024		920		11			11		931	931			
100138268	DENVER	CO		12/15/2023		476		(70)			(70)		406	406			
100128105	PETERSBURG	TN		09/08/2023		741		84			84		825	825			
100065485	JOSHUA TREE	CA		07/28/2021		1,384		(99)			(99)		1,285	1,285			
100135734	MIDLOTHIAN	VA		11/10/2023		602		(20)			(20)		582	582			
100029537	YUMA	AZ		10/26/2018		3,761		310			310		4,072	4,072			
100012709	BIG BEAR CITY	CA		05/25/2017		668		328			328		997	997			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176774	SAINT JOHNS	FL		11/15/2024		913		(107)			(107)		805	805			
100128122	ALABASTER	AL		09/08/2023		634		36			36		670	670			
100174358	NEWARK	OH		10/31/2024		550		(60)			(60)		491	491			
100144596	LEES SUMMIT	MO		03/13/2024		674		26			26		699	699			
100134839	RALEIGH	NC		10/30/2023		593		10			10		604	604			
100101549	RALEIGH	NC		04/26/2023		768		(16)			(16)		752	752			
100161064	MANHATTAN	KS		07/24/2024		565		(50)			(50)		515	515			
100180210	WATERFORD	CT		11/25/2024		743		(10)			(10)		734	734			
100103647	HOUSTON	TX		05/08/2023		15		(15)			(15)						
100148452	AVE MARIA	FL		04/12/2024		756		40			40		796	796			
100151049	BOTHELL	WA		05/08/2024		1,547		243			243		1,791	1,791			
100160150	CHESTER	VA		07/17/2024		655		(24)			(24)		631	631			
100091428	WHITTIER	NC		02/22/2023		2,423		(62)			(62)		2,361	2,361			
100158081	GLENROCK	WY		07/09/2024		613		(28)			(28)		584	584			
100091401	BRADENTON	FL		02/22/2023		838		6			6		844	844			
100170222	ANCHORAGE	AK		10/08/2024		697		(44)			(44)		654	654			
100144060	CLEAR SPRING	MD		03/07/2024		539		(27)			(27)		512	512			
100141488	OSAWATOMIE	KS		01/30/2024		570		(54)			(54)		516	516			
100111384	PROSPECT PARK	NJ		06/29/2023		177		326			326		503	503			
100133708	NORTH PORT	FL		10/23/2023		1,838		212			212		2,049	2,049			
100158596	HOUSTON	TX		07/10/2024		588		(25)			(25)		563	563			
100154907	JACKSONVILLE	FL		07/19/2024		1,797		(187)			(187)		1,610	1,610			
100135097	HENDERSON	NV		11/01/2023		939		245			245		1,183	1,183			
100166133	ANGIER	NC		09/09/2024		619		(48)			(48)		572	572			
100048790	HAUPPAUGE	NY		11/20/2020		1,452		(225)			(225)		1,227	1,227			
100055273	BAYVILLE	NJ		03/23/2021		1,232		(195)			(195)		1,037	1,037			
100185186	WEEKI WACHEE	FL		12/20/2024		386		(70)			(70)		316	316			
100152535	ESSEX	MD		05/17/2024		566		(47)			(47)		519	519			
100117153	CENTEREACH	NY		07/20/2023		(1,785)		2,641			2,641		856	856			
100109615	CHICAGO	IL		06/14/2023		631		(42)			(42)		589	589			
100137027	FORT WORTH	TX		11/28/2023		686		183			183		869	869			
100172546	FOLSOM	PA		10/23/2024		564		(70)			(70)		494	494			
100163067	CONOWINGO	MD		08/13/2024		590		(28)			(28)		562	562			
100012951	CLERMONT	FL		05/25/2017		181		129			129		309	309			
100151548	KATY	TX		05/10/2024		1,673		123			123		1,796	1,796			
100136370	MANCHESTER	TN		11/20/2023		376		(22)			(22)		353	353			
100151294	BALTIMORE	MD		05/10/2024		77,071		(832)			(832)		76,238	76,238			
100157882	BIRMINGHAM	AL		07/09/2024		636		(31)			(31)		605	605			
100168093	PROVIDENCE	RI		09/20/2024		1,058							1,058	1,058			
100149196	TURLOCK	CA		04/22/2024		654		(57)			(57)		596	596			
100136302	POINCIANA	FL		11/20/2023		387		7			7		394	394			
100101588	WASHINGTON	UT		04/26/2023		706		(38)			(38)		668	668			
100161051	COQUILLE	OR		07/24/2024		636		(32)			(32)		604	604			
100144025	PROVIDENCE	RI		03/07/2024		661		1			1		662	662			
100110474	ORLANDO	FL		06/30/2023		730		8			8		738	738			
100140416	PACE	FL		01/18/2024		209,992		(7,047)			(7,047)		202,944	202,944			
100135464	LELAND	NC		11/13/2023		695		176			176		871	871			
100061903	EAST BRUNSWICK	NJ		07/01/2021		1,408		(87)			(87)		1,321	1,321			
100128161	ATLANTA	GA		09/18/2023		635		76			76		710	710			
100024956	OXNARD	CA		09/20/2018		1,176		(105)			(105)		1,071	1,071			
100171180	HENDERSON	NV		11/22/2024		974		14			14		988	988			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119034	SACRAMENTO	CA		07/27/2023		(11)		11			11						
100132143	WILMINGTON	NC		10/13/2023		619		(37)			(37)		582	582			
100014060	ONTARIO	CA		05/25/2017		917		376			376		1,293	1,293			
100143048	BRIDGETON	NJ		02/14/2024		368		(56)			(56)		312	312			
100159278	STATESVILLE	NC		07/15/2024		645		(16)			(16)		629	629			
100159429	KATY	TX		07/15/2024		590		(47)			(47)		542	542			
100185059	BAKERSFIELD	CA		12/20/2024		827		(9)			(9)		818	818			
100148941	FORT PIERCE	FL		04/17/2024		577		(70)			(70)		507	507			
100119480	MIDLAND	TX		07/31/2023		802		47			47		849	849			
100165974	SPARKS	NV		09/06/2024		1,562		31			31		1,593	1,593			
100079605	PORT SAINT LUCIE	FL		04/25/2022		900		(202)			(202)		698	698			
100102576	NORTH PORT	FL		06/07/2023		850		(15)			(15)		835	835			
100180237	EDMOND	OK		11/25/2024		625		(34)			(34)		591	591			
100071938	PACIFIC PALISADES	CA		11/19/2021		1,288		(97)			(97)		1,191	1,191			
100164355	MUNFORD	TN		08/21/2024		724		52			52		776	776			
100140082	MANCHESTER	CT		01/09/2024		607		(37)			(37)		569	569			
100156540	MYRTLE BEACH	SC		06/24/2024		568		(49)			(49)		519	519			
100181240	BELLEVUE	NE		12/06/2024		395		(38)			(38)		357	357			
100100598	MERIDIANVILLE	AL		04/27/2023		(13)		13			13						
100119528	NEW BRAUNFELS	TX		07/28/2023		889		20			20		909	909			
100081114	CARY	NC		03/18/2022		1,065		55			55		1,121	1,121			
100179352	WAXHAW	NC		12/27/2024		2,739		(177)			(177)		2,562	2,562			
100132138	FORT WORTH	TX		10/13/2023		776		103			103		879	879			
100165435	AUSTIN	TX		08/29/2024		(10,404)		(3)			(3)	11,048	641	674	34		34
100147965	CYPRESS	TX		04/08/2024		649		12			12		661	661			
100182499	RALEIGH	NC		12/12/2024		434		6			6		439	439			
100060148	FORT LAUDERDALE	FL		06/25/2021		1,380		(110)			(110)		1,270	1,270			
100138317	GRANBURY	TX		12/18/2023		613		51			51		664	664			
100164747	HARTFIELD	VA		08/26/2024		2,570		(110)			(110)		2,459	2,459			
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		600		(60)			(60)		540	540			
100149862	SNELLVILLE	GA		04/29/2024		688		14			14		701	701			
100090021	AGOURA HILLS	CA		01/13/2023		625		(3)			(3)		622	622			
100186590	SAN ANTONIO	TX		12/30/2024		466		108			108		574	574			
100161688	AMSTERDAM	NLD		07/29/2024													
100076779	STAFFORD	VA		12/27/2021		1,245		(114)			(114)		1,131	1,131			
100173059	OAKWOOD	GA		10/25/2024		624		(63)			(63)		560	560			
100151308	KYLE	TX		05/10/2024		697		6			6		703	703			
100169756	LIBERTY LAKE	WA		09/30/2024		658		(55)			(55)		603	603			
100109131	SPRINGFIELD	MA		06/05/2023		484		(52)			(52)		432	432			
100152420	FERNLEY	NV		05/17/2024		570		(14)			(14)		556	556			
100100302	CHICAGO	IL		03/24/2023		2,089		(18)			(18)		2,071	2,071			
100181303	COLTON	CA		12/06/2024		555		(6)			(6)		549	549			
100148873	DURHAM	NC		04/17/2024		1,852		244			244		2,096	2,096			
100140360	ROYSE CITY	TX		01/18/2024		2,529		(41)			(41)		2,487	2,487			
100167865	TUCSON	AZ		09/20/2024		617		(23)			(23)		594	594			
100129299	LIVERMORE	CA		09/25/2023		639		21			21		659	659			
100119953	SANTA ROSA	CA		08/11/2023		727		16			16		743	743			
100118675	JACKSONVILLE	FL		07/25/2023		527		(55)			(55)		472	472			
100181582	MONTICELLO	NY		12/09/2024		(447)		991			991		544	544			
100178221	BALDWIN PARK	CA		11/19/2024		4,075		(27)			(27)		4,048	4,048			
100131635	SHIRLEY	NY		10/06/2023		601		11			11		611	611			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148362	SAINT AUGUSTINE	FL		04/12/2024		766		71			71		837	837			
100169425	LITTLE ELM	TX		09/30/2024		478		(55)			(55)		423	423			
100182154	BRANDON	FL		12/12/2024		412		(41)			(41)		371	371			
100164362	PILOT POINT	TX		08/21/2024		721		57			57		778	778			
100169095	CEDAR CITY	UT		09/27/2024		699		(17)			(17)		683	683			
100169098	CEDAR CITY	UT		09/27/2024		699		(17)			(17)		683	683			
100108367	HOLYOKE	MA		05/25/2023		618		(33)			(33)		585	585			
100115898	KYLE	TX		07/20/2023		785		23			23		808	808			
100127063	NEW CITY	NY		08/30/2023		2,073		52			52		2,125	2,125			
100134342	PHOENIX	AZ		10/27/2023		583		(70)			(70)		513	513			
100114430	SARASOTA	FL		06/29/2023		564		847			847		1,411	1,411			
100115679	ROCKWALL	TX		07/20/2023		1,053		27			27		1,079	1,079			
100114649	CHARLOTTE	NC		06/29/2023		553		(108)			(108)		446	446			
100175379	KYLE	TX		11/05/2024		740		67			67		807	807			
100025209	QUAIL VALLEY	CA		09/20/2018		984		(27)			(27)		957	957			
100171934	CONROE	TX		10/17/2024		756		(35)			(35)		721	721			
100146594	NORTH CHARLESTON	SC		03/20/2024		3,596		(150)			(150)		3,447	3,447			
100134996	ALLEN	TX		10/30/2023		595		13			13		607	607			
100133671	PARLIN	NJ		10/23/2023		613		(7)			(7)		605	605			
100160211	LELAND	NC		07/18/2024		715		42			42		758	758			
100144200	HOUSTON	TX		03/07/2024		695		36			36		731	731			
100174938	MACON	GA		10/31/2024		86		(39)			(39)		48	48			
100043311	BLYTHEWOOD	SC		08/13/2020		1,687		(57)			(57)		1,630	1,630			
100102126	TACOMA	WA		04/14/2023		8		(8)			(8)						
100158877	WILMINGTON	VT		07/12/2024		567		(72)			(72)		496	496			
100118707	NEW LONDON	CT		07/25/2023		497		(29)			(29)		468	468			
100162947	HASLET	TX		08/12/2024		639		(22)			(22)		617	617			
100151601	LEANDER	TX		05/10/2024		673		17			17		690	690			
100028670	STAMFORD	CT		10/26/2018		955		103			103		1,058	1,058			
100070418	CANYON COUNTRY	CA		09/23/2021		1,404		17			17		1,422	1,422			
100152511	WALDORF	MD		05/17/2024		706		1			1		707	707			
100182414	ARLINGTON	TX		12/12/2024		429		11			11		440	440			
100170229	WAUKEE	IA		10/08/2024		702		(29)			(29)		673	673			
100135738	TEANECK	NJ		11/10/2023		639		13			13		652	652			
100055815	JEFFERSONVILLE	IN		03/23/2021		2,067		(145)			(145)		1,922	1,922			
100091680	ARIZONA CITY	AZ		01/27/2023		435		38			38		473	473			
100078916	OAKLAND	CA		02/24/2022		1,294		(25)			(25)		1,268	1,268			
100148289	ITASCA	IL		04/12/2024		1,601		(23)			(23)		1,578	1,578			
100110641	LAS VEGAS	NV		06/30/2023		630		(29)			(29)		601	601			
100118757	CAPE CANAVERAL	FL		07/25/2023		546		(5)			(5)		541	541			
100153216	GUTHRIE	OK		05/30/2024		2,407		15			15		2,422	2,422			
100119460	DURHAM	NC		07/31/2023		1,652		43			43		1,695	1,695			
100102712	YORKTOWN	VA		06/22/2023		21,056		(696)			(696)		20,360	20,360			
100153669	TAMPA	FL		05/31/2024		212,715		(9,882)			(9,882)		202,833	202,833			
100068077	NORTH YARMOUTH	ME		09/23/2021		1,538		12			12		1,550	1,550			
100179996	MASCOT	TN		11/25/2024		446		(8)			(8)		438	438			
100185343	DURHAM	NC		12/20/2024		424		(20)			(20)		404	404			
100159216	TAMPA	FL		07/15/2024		626		(25)			(25)		601	601			
100162855	FULSHEAR	TX		08/12/2024		733		44			44		777	777			
100108323	DOUGLASVILLE	GA		05/24/2023		673		(105)			(105)		567	567			
100134957	MURRAY	UT		10/30/2023		92		464			464		557	557			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168382	SAINT AUGUSTINE	FL		09/25/2024		815		(22)			(22)		793	793			
100167559	FARMERSVILLE	TX		09/19/2024		712		(174)			(174)		539	539			
100180054	PORTERFIELD	WI		11/25/2024		2,422		(102)			(102)		2,319	2,319			
100114622	GWYNN OAK	MD		06/29/2023		1,336		(52)			(52)		1,284	1,284			
100151694	CLEARWATER	FL		05/10/2024		549		22			22		571	571			
100137934	PORTERVILLE	CA		12/13/2023		569		29			29		598	598			
100164199	TULARE	CA		08/21/2024		3,946		(237)			(237)		3,709	3,709			
100168362	ARLINGTON	TN		09/25/2024		592		(69)			(69)		523	523			
100165467	FORT WORTH	TX		08/29/2024		592		(53)			(53)		539	539			
100160843	HAINES CITY	FL		07/24/2024		(2)		2			2						
100120072	ASTON	PA		08/11/2023		685		(12)			(12)		673	673			
100159392	MISSOURI CITY	TX		07/15/2024		716		(51)			(51)		665	665			
100168612	BRANSON WEST	MO		09/25/2024		723		(62)			(62)		661	661			
100012120	ORLANDO	FL		03/08/2017		811		357			357		1,168	1,168			
100166145	SPRINGFIELD	OR		09/09/2024		40,966		1,335			1,335		42,302	42,302			
100102369	LITCHFIELD	NH		06/07/2023		746		26			26		772	772			
100111344	CORAL GABLES	FL		06/29/2023		5,035		487			487		5,522	5,522			
100110266	RICHMOND	VA		06/30/2023		618		(11)			(11)		606	606			
100176543	FERNLEY	NV		11/15/2024		924		(20)			(20)		904	904			
100156595	CARTERSVILLE	GA		06/24/2024		676		5			5		681	681			
100179556	ROGERS	MN		11/21/2024		683		(26)			(26)		658	658			
100141587	KISSIMMEE	FL		01/30/2024		(7,384)		(21)			(21)	7,971	566	487	(78)		(78)
100180139	MONTICELLO	NY		11/25/2024		577		(59)			(59)		518	518			
100115868	PORT RICHEY	FL		07/20/2023		706		(15)			(15)		691	691			
100129290	OCALA	FL		09/25/2023		666		(4)			(4)		662	662			
100169090	LEAVENWORTH	KS		09/27/2024		647		(34)			(34)		613	613			
100071580	MIAMI	FL		10/14/2021		2,767		(71)			(71)		2,697	2,697			
100127599	GARNER	NC		09/08/2023		880		(4)			(4)		876	876			
100161681	AMSTERDAM	NLD		07/29/2024													
100186538	WILLOWS	CA		12/30/2024		418		12			12		430	430			
100158025	WAKE FOREST	NC		07/09/2024		631		(26)			(26)		604	604			
100133600	LAS VEGAS	NV		10/23/2023		976		163			163		1,139	1,139			
100159235	NEW BRUNSWICK	NJ		07/15/2024		564		(17)			(17)		546	546			
100165554	WOODRIDGE	IL		08/29/2024		607		(60)			(60)		547	547			
100135532	HOMESTEAD	FL		11/13/2023		760		(9)			(9)		751	751			
100176691	PAYSON	UT		11/15/2024		555		(78)			(78)		477	477			
100140342	HARDEEVILLE	SC		01/18/2024		705		20			20		725	725			
100173524	BUCKEYE	AZ		10/29/2024		569		(79)			(79)		489	489			
100013601	POMONA	CA		05/25/2017		858		30			30		888	888			
100127927	BARTLETT	TN		09/08/2023		636		30			30		666	666			
100169860	KATY	TX		09/30/2024		626		(76)			(76)		550	550			
100161329	CHARLOTTE	NC		07/25/2024		648		(45)			(45)		603	603			
100137649	KISSIMMEE	FL		12/08/2023		20,911		229			229		21,140	21,140			
100169928	LANCASTER	CA		11/08/2024		623		(46)			(46)		577	577			
100152412	NORFOLK	VA		05/17/2024		3,386		(87)			(87)		3,299	3,299			
100186454	BEAR	DE		12/30/2024		3,410		(33)			(33)		3,377	3,377			
100182485	OCALA	FL		12/12/2024		448		67			67		515	515			
100135217	PARIS	ID		11/08/2023		593		(4)			(4)		589	589			
100168385	FORT WORTH	TX		09/25/2024		741		16			16		757	757			
100110680	DUBLIN	OH		06/30/2023		777		33			33		810	810			
100116906	SAN ANTONIO	TX		07/20/2023		(2,133)		2,133			2,133						

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102570	VESTAVIA HILLS	AL		06/07/2023		421		(26)			(26)		395	395			
100026589	OXNARD	CA		09/26/2018		768		117			117		885	885			
100143298	KATY	TX		02/16/2024		(7,314)		(26)			(26)	7,986	645	581	(64)		(64)
100067601	BALTIMORE	MD		09/23/2021		1,274		(96)			(96)		1,178	1,178			
100071099	MIAMI	FL		10/01/2021		1,462		29			29		1,491	1,491			
100119244	CALDWELL	ID		07/31/2023		7,680		(18)			(18)		7,662	7,662			
100117333	RIALTO	CA		07/20/2023		484		608			608		1,092	1,092			
100167776	MONROE	NY		09/19/2024		562		(88)			(88)		474	474			
100147863	DALLAS	GA		04/08/2024		794		93			93		887	887			
100126337	BALTIMORE	MD		08/30/2023		599		(7)			(7)		592	592			
100175069	HOUSTON	TX		11/05/2024		551		(78)			(78)		474	474			
100025821	PLANTATION	FL		09/20/2018		1,096		123			123		1,219	1,219			
100173380	HURST	TX		10/30/2024		665		(52)			(52)		613	613			
100135814	GREENVILLE	TX		11/10/2023		609		(68)			(68)		541	541			
100174549	HENDERSON	NV		10/31/2024		564		(89)			(89)		476	476			
100115837	FORT WORTH	TX		07/20/2023		818		55			55		874	874			
100151686	DENVER	CO		05/10/2024		2,346		213			213		2,558	2,558			
100164429	BROKEN ARROW	OK		08/21/2024		1,069		(56)			(56)		1,013	1,013			
100103190	BRICK	NJ		04/21/2023		558		(27)			(27)		531	531			
100161003	MARQUETTE	MI		07/24/2024		586		(45)			(45)		541	541			
100156872	MONROE	NY		06/27/2024		618		(12)			(12)		606	606			
100142657	WOODBURY	MN		02/08/2024		1,916		(100)			(100)		1,816	1,816			
100141247	LAKE WALES	FL		01/30/2024		442		(44)			(44)		398	398			
100172142	JACKSONVILLE	FL		10/17/2024		644		(43)			(43)		601	601			
100101551	SUFFOLK	VA		04/26/2023		968		(22)			(22)		946	946			
100070741	CLINTON	MD		10/01/2021		1,543		1			1		1,544	1,544			
100099651	LANCASTER	CA		04/06/2023		619		21			21		640	640			
100137742	LAS VEGAS	NV		12/08/2023		912		146			146		1,058	1,058			
100163431	ORLANDO	FL		09/27/2024		574		(24)			(24)		550	550			
100163101	PEACHTREE CITY	GA		08/13/2024		6,926		(165)			(165)		6,761	6,761			
100154914	MINT HILL	NC		07/19/2024		455		(26)			(26)		429	429			
100049641	MIAMI	FL		11/20/2020		751		254			254		1,005	1,005			
100000630	WEST HEMPSTEAD	NY		09/27/2016		692		(29)			(29)		664	664			
100166993	CEDAR CITY	UT		09/13/2024		694		(12)			(12)		683	683			
100025038	JUPITER	FL		09/20/2018		1,172		64			64		1,236	1,236			
100079160	LEBANON	TN		02/24/2022		1,241		(16)			(16)		1,225	1,225			
100172322	SOLON	OH		10/21/2024		690		(44)			(44)		646	646			
100172593	WACONIA	MN		10/23/2024		2,524		(77)			(77)		2,447	2,447			
100103708	OKLAHOMA CITY	OK		05/08/2023		660		(40)			(40)		619	619			
100080840	BISBEE	AZ		03/10/2022		1,244		(83)			(83)		1,162	1,162			
100182607	EWING	NJ		12/12/2024		456		33			33		490	490			
100149450	WAKE FOREST	NC		04/24/2024		751		35			35		786	786			
100182596	HIGH POINT	NC		12/12/2024		413		(35)			(35)		378	378			
100071225	COLORADO SPRINGS	CO		10/01/2021		1,443		(5)			(5)		1,437	1,437			
100136176	CAPE CORAL	FL		12/18/2023		2,364		(241)			(241)		2,123	2,123			
100047671	ORLANDO	FL		11/20/2020		1,328		(297)			(297)		1,031	1,031			
100101997	NEWARK	NJ		04/14/2023		550		(56)			(56)		494	494			
100153349	KISSIMMEE	FL		05/30/2024		1,187		159			159		1,346	1,346			
100167823	DECATUR	GA		09/20/2024		627		(18)			(18)		609	609			
100079207	SAN ANTONIO	TX		02/24/2022		1,281		(43)			(43)		1,238	1,238			
100169286	BALTIMORE	MD		09/27/2024		513		(76)			(76)		437	437			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129911	THE BRONX	NY		09/27/2023		5,054		(212)			(212)		4,842	4,842			
100150588	KNOXVILLE	TN		05/03/2024		630		(46)			(46)		584	584			
100134638	BEDFORD	TX		10/30/2023		570		5			5		575	575			
100048830	LANHAM	MD		11/20/2020		595		176			176		771	771			
100113892	NAPLES	FL		06/29/2023		13,634		984			984		14,618	14,618			
100068075	NEW ORLEANS	LA		09/23/2021		1,808		(23)			(23)		1,785	1,785			
100128033	KNOXVILLE	TN		09/08/2023		769		71			71		840	840			
100151507	CAPE CORAL	FL		05/10/2024		747		152			152		899	899			
100063079	DUNCAN	SC		07/01/2021		1,737		(124)			(124)		1,613	1,613			
100127588	LAWRENCEVILLE	GA		09/08/2023		617		(31)			(31)		586	586			
100065788	GILBERT	AZ		07/28/2021		1,305		(128)			(128)		1,177	1,177			
100131923	BOISE	ID		10/13/2023		607		(2)			(2)		605	605			
100138366	BREWSTER	NY		12/18/2023		556		(52)			(52)		504	504			
100186473	ALEXANDRIA	MN		12/30/2024		439		(48)			(48)		391	391			
100140112	JOLIET	IL		01/09/2024		718		117			117		835	835			
100067428	FORT MYERS	FL		09/23/2021		1,312		(148)			(148)		1,164	1,164			
100119056	NORTH GROSVENORDALE	CT		07/27/2023		323		(58)			(58)		265	265			
100176860	PUNTA GORDA	FL		11/15/2024		443		(2)			(2)		442	442			
100120736	HERMITAGE	TN		08/25/2023		679		(25)			(25)		654	654			
100133491	LEVITTOWN	PA		10/19/2023		1,183		(55)			(55)		1,127	1,127			
100171872	STATESVILLE	NC		10/17/2024		760		(16)			(16)		744	744			
100127578	LAS VEGAS	NV		09/08/2023		11,735		(236)			(236)		11,500	11,500			
100129816	PENDLETON	IN		09/27/2023		913		(57)			(57)		856	856			
100161906	ARLINGTON	TX		07/31/2024		570		(14)			(14)		556	556			
100155489	SEATTLE	WA		06/18/2024		4,102		(54)			(54)		4,048	4,048			
100024773	PLANTATION	FL		09/20/2018		1,622		(11)			(11)		1,611	1,611			
100165557	ELKINS PARK	PA		08/29/2024		644		(45)			(45)		599	599			
100110547	SAINT AUGUSTINE	FL		06/30/2023		1,132		131			131		1,263	1,263			
100175890	WOODRUFF	SC		11/14/2024		590		8			8		598	598			
100155326	MONTGOMERY	IL		07/19/2024		467		(51)			(51)		417	417			
100180737	PITTSBURGH	PA		11/26/2024		822		(75)			(75)		748	748			
100013244	MEDFORD	OR		05/25/2017		1,068		172			172		1,240	1,240			
100164203	SOUTH SALT LAKE	UT		08/21/2024		597		(54)			(54)		543	543			
100143406	CHICAGO	IL		02/16/2024		509		(41)			(41)		468	468			
100152360	WINFIELD	IN		05/17/2024		(9,633)		312			312	10,988	1,667	1,647	(20)		(20)
100175903	CONCORD	NC		11/14/2024		697		(30)			(30)		666	666			
100025141	ARLINGTON	VA		09/20/2018		1,177		55			55		1,232	1,232			
100148060	GRAHAM	NC		04/10/2024		714		53			53		767	767			
100181945	LANTANA	TX		12/12/2024		40,737		951			951		41,688	41,688			
100172591	EULESS	TX		10/23/2024		7,644		(282)			(282)		7,362	7,362			
100028434	WOODBRIDGE	VA		10/26/2018		995		53			53		1,048	1,048			
100109980	MANAHAWKIN	NJ		06/22/2023		660		(29)			(29)		631	631			
100081131	CARTERSVILLE	GA		03/18/2022		1,243		52			52		1,295	1,295			
100081133	CARTERSVILLE	GA		03/18/2022		1,243		52			52		1,295	1,295			
100135202	OWATONNA	MN		11/07/2023		465		16			16		480	480			
100155354	ALPHARETTA	GA		06/18/2024		469		(48)			(48)		421	421			
100066054	BROOMFIELD	CO		08/02/2021		478		4			4		482	482			
100110995	WOODBRIDGE	VA		06/29/2023		1,381		200			200		1,581	1,581			
100100487	PEMBROKE PINES	FL		04/27/2023		789		150			150		939	939			
100108218	EAST HAVEN	CT		05/24/2023		461		(76)			(76)		386	386			
100078480	ANNA	TX		02/02/2022		937		(227)			(227)		710	710			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171804	BUDA	TX		10/17/2024		711		(115)			(115)		597	597			
100101875	INDIANAPOLIS	IN		04/06/2023		(2)		2			2						
100182318	WESTAMPTON	NJ		12/12/2024		434		(11)			(11)		423	423			
100156439	FARMINGTON	CT		06/24/2024		583		(42)			(42)		541	541			
100128934	CLEVELAND	OH		09/22/2023		514		(38)			(38)		476	476			
100065532	CENTREVILLE	VA		07/28/2021		1,381		(52)			(52)		1,329	1,329			
100142021	CORONA	CA		02/29/2024		589		(47)			(47)		542	542			
100109340	FONTANA	CA		06/12/2023		1,170		(14)			(14)		1,156	1,156			
100182099	HUMBLE	TX		12/12/2024		715		41			41		755	755			
100110657	SHERMAN	TX		06/30/2023		794		(17)			(17)		776	776			
100176572	HINTON	IA		11/15/2024		585		(47)			(47)		538	538			
100078913	ORLANDO	FL		02/24/2022		(3,853)		5			5	6,775	2,926	1,300	(1,626)		(1,626)
100114620	SAINT PAUL	MN		06/29/2023		(7,353)		(75)			(75)	7,960	532	464	(67)		(67)
100133965	TRENTON	NJ		10/25/2023		(20)		498			498		479	479			
100135492	LAS VEGAS	NV		11/13/2023		720		189			189		909	909			
100026588	WEST COVINA	CA		09/26/2018		958		298			298		1,256	1,256			
100029327	VISTA	CA		10/26/2018		1,251		(113)			(113)		1,138	1,138			
100126568	COLUMBIA	SC		08/30/2023		2,190		(407)			(407)		1,783	1,783			
100129437	RICHMOND	TX		09/29/2023		1,268		(50)			(50)		1,218	1,218			
100116292	HOUSTON	TX		07/20/2023		1,161		565			565		1,726	1,726			
100120499	VISALIA	CA		08/18/2023		590		(53)			(53)		537	537			
100164291	HOUSTON	TX		08/21/2024		393		(35)			(35)		358	358			
100161148	TUCSON	AZ		07/24/2024		561		(65)			(65)		496	496			
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		1,301		(70)			(70)		1,231	1,231			
100174756	GREENVILLE	SC		10/31/2024		285		(39)			(39)		246	246			
100043723	FALL RIVER	MA		08/13/2020		501		(80)			(80)		422	422			
100102375	FLORENCE	KY		06/07/2023		698		(29)			(29)		669	669			
100137024	SAN ANTONIO	TX		11/28/2023		1,308		290			290		1,598	1,598			
100111985	BRENTWOOD	TN		06/29/2023		871		913			913		1,784	1,784			
100170058	GRAND PRAIRIE	TX		11/08/2024		441		(30)			(30)		410	410			
100153875	SPRINGFIELD	MA		06/05/2024		402		(18)			(18)		385	385			
100160136	KALISPELL	MT		07/17/2024		600		(42)			(42)		558	558			
100132595	CAMDEN	AR		11/03/2023		3,884		(41)			(41)		3,843	3,843			
100135618	MIAMI	FL		11/09/2023		756		6			6		762	762			
100129438	NAPLES	FL		09/29/2023		2,447		(45)			(45)		2,402	2,402			
100110588	CANONSBURG	PA		06/30/2023		743		8			8		751	751			
100110243	LAS VEGAS	NV		06/30/2023		758		9			9		766	766			
100138373	PHILADELPHIA	PA		12/18/2023		987		(90)			(90)		897	897			
100147102	FORT MOHAVE	AZ		03/28/2024		330		(53)			(53)		277	277			
100158088	SAN MARCOS	TX		07/09/2024		603		(39)			(39)		563	563			
100151883	LAKELAND	FL		05/10/2024		547		(23)			(23)		524	524			
100158380	UNITED KINGDOM	GBR		07/09/2024		(3,308)		3,308			3,308						
100148742	HARPERS FERRY	WV		04/17/2024		562		(48)			(48)		514	514			
100141239	HUMBLE	TX		01/30/2024		493		(31)			(31)		463	463			
100178149	LONG BEACH	CA		11/19/2024		1,206		(107)			(107)		1,099	1,099			
100182134	JACKSONVILLE	NC		12/12/2024		5,421		(68)			(68)		5,353	5,353			
100065421	FRISCO	TX		07/28/2021		1,363		(77)			(77)		1,286	1,286			
100161423	DAWSONVILLE	GA		07/29/2024		646		(22)			(22)		624	624			
100073374	BALTIMORE	MD		11/01/2021		843		(4)			(4)		839	839			
100100348	COOPERSTOWN	NY		04/27/2023		1,219		168			168		1,387	1,387			
100152324	LAS VEGAS	NV		05/17/2024		728		118			118		846	846			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133652	AUSTIN	TX		10/23/2023		3,350		85			85		3,435	3,435			
100135536	LEXINGTON	KY		11/13/2023		603		(3)			(3)		600	600			
100141437	BELLEVILLE	NJ		01/30/2024		517		(64)			(64)		453	453			
100175617	PORT CHARLOTTE	FL		11/12/2024		644		(36)			(36)		608	608			
100028426	TEMPE	AZ		10/26/2018		3,348		258			258		3,606	3,606			
100169743	TANNERSVILLE	PA		09/30/2024		566		(62)			(62)		504	504			
100149613	DRIPPING SPRINGS	TX		04/26/2024		678		(118)			(118)		559	559			
100080179	BOCA RATON	FL		02/25/2022		1,110		(102)			(102)		1,008	1,008			
100115777	MALVERN	PA		07/20/2023		741		(22)			(22)		719	719			
100135316	BRANDON	FL		11/13/2023		608		19			19		628	628			
100000288	FAIRVIEW	NJ		09/27/2016		2,006		750			750		2,756	2,756			
100030371	FONTANA	CA		12/20/2018		1,143		219			219		1,362	1,362			
100127962	SPRINGFIELD	TN		09/08/2023		840		33			33		873	873			
100182467	BETHLEHEM	PA		12/12/2024		438		(6)			(6)		431	431			
100170212	WYOMING	MI		10/08/2024		624		(68)			(68)		556	556			
100152244	BRIDGEPORT	CT		05/17/2024		616		(17)			(17)		599	599			
100119391	FORT WORTH	TX		07/31/2023		798		76			76		874	874			
100185473	ALBUQUERQUE	NM		12/20/2024		602		(18)			(18)		585	585			
100120085	TUCSON	AZ		08/11/2023		612		2			2		614	614			
100131948	CASA GRANDE	AZ		10/13/2023		700		27			27		726	726			
100152335	SARATOGA SPRINGS	UT		05/17/2024		1,910		255			255		2,166	2,166			
100147561	THOMASVILLE	GA		04/03/2024		6		(6)			(6)						
100084702	NAPA	CA		08/02/2022		1,066		(30)			(30)		1,035	1,035			
100103416	FRESNO	CA		06/16/2023		256		(44)			(44)		212	212			
100186788	PHOENIX	AZ		12/31/2024		1,558		(67)			(67)		1,492	1,492			
100152228	STAR	ID		05/17/2024		742		157			157		899	899			
100115720	NORTH MYRTLE BEACH	SC		07/20/2023		1,022		(63)			(63)		958	958			
100126373	SPRING VALLEY	NY		08/30/2023		571		(32)			(32)		538	538			
100157954	TOBYHANNA	PA		07/09/2024		571		(19)			(19)		552	552			
100100112	LAS VEGAS	NV		03/28/2023		(7,905)		(5)			(5)	7,937	27		(27)		(27)
100153977	HOLLAND	MI		06/05/2024		(7,889)		(7)			(7)	7,951	55		(55)		(55)
100120705	CHARLOTTE	NC		08/25/2023		709		(15)			(15)		694	694			
100155998	ORLANDO	FL		06/18/2024		532		(61)			(61)		470	470			
100081102	NAPA	CA		03/18/2022		1,377		76			76		1,453	1,453			
100128323	HOUSTON	TX		09/14/2023		540		(108)			(108)		432	432			
100150218	UNITED KINGDOM	GBR		04/29/2024		36							36	36			
100175823	LARKSVILLE	PA		11/12/2024		535		(25)			(25)		510	510			
100012740	PITTSBURG	CA		05/25/2017		756		136			136		892	892			
100182379	DAVENPORT	FL		12/12/2024		436		(4)			(4)		432	432			
100011826	RIVERVIEW	FL		03/08/2017		903		262			262		1,165	1,165			
100148812	ALVA	FL		04/17/2024		1,015		158			158		1,173	1,173			
100151318	FRESNO	TX		05/10/2024		731		113			113		844	844			
100117071	SAYVILLE	NY		07/20/2023		728		400			400		1,129	1,129			
100179755	WAUKEE	IA		11/21/2024		722		82			82		804	804			
100158730	NORTH LAS VEGAS	NV		07/10/2024		4,931		(397)			(397)	7,972	12,506	12,485	(21)		(21)
100067956	PORTLAND	OR		09/23/2021		1,396		(71)			(71)		1,325	1,325			
100109305	NAPLES	FL		06/12/2023		551		(4)			(4)		548	548			
100172566	HOUSTON	TX		10/23/2024		969		(78)			(78)		891	891			
100132621	TEMPE	AZ		11/03/2023		(9)		9			9						
100136237	MIAMI BEACH	FL		11/20/2023		561		53			53		613	613			
100086967	ALLENTOWN	PA		10/24/2022		663		(37)			(37)		626	626			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161963	TRACY	CA		07/31/2024		528		(49)			(49)		479	479			
100151209	CIBOLO	TX		05/10/2024		691		82			82		773	773			
100163007	KINGSPORT	TN		08/13/2024		551		(35)			(35)		515	515			
100061034	MANTECA	CA		06/01/2021		1,874		18			18		1,892	1,892			
100136392	LEHI	UT		11/20/2023		635		68			68		703	703			
100120608	ORLANDO	FL		08/18/2023		753		17			17		770	770			
100138798	BALTIMORE	MD		12/21/2023		569		(35)			(35)		534	534			
100136269	RICHMOND	VA		11/20/2023		17,787		61			61		17,848	17,848			
100159297	LEHIGH ACRES	FL		07/15/2024		939		15			15		954	954			
100181243	NORTH LAS VEGAS	NV		12/06/2024		407		35			35		442	442			
100149468	PARKVILLE	MD		04/24/2024		674		9			9		684	684			
100011695	LOS ANGELES	CA		03/08/2017		1,222		809			809		2,032	2,032			
100155041	VICTORIA	TX		07/19/2024		524		(42)			(42)		481	481			
100142080	MIAMI LAKES	FL		02/29/2024		(7,277)		(27)			(27)	7,934	630	589	(41)		(41)
100155423	HERNDON	VA		06/18/2024		2,227		(59)			(59)		2,168	2,168			
100151723	CHESTERFIELD	VA		05/10/2024		15		(15)			(15)						
100152753	PORT RICHEY	FL		05/22/2024		525		(48)			(48)		477	477			
100159427	PETERSBURG	VA		07/15/2024		543		(60)			(60)		483	483			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		1,875		100			100		1,975	1,975			
100065091	GRANTS PASS	OR		07/14/2021		1,988		(107)			(107)		1,881	1,881			
100164482	PFLUGERVILLE	TX		08/21/2024		3,697		(43)			(43)		3,654	3,654			
100145235	UNITED KINGDOM	GBR		03/12/2024		24,976		(1,052)			(1,052)		23,924	23,924			
100133610	SUMMERVILLE	SC		10/23/2023		1,066		180			180		1,246	1,246			
100081043	GOLETA	CA		03/18/2022		1,286		106			106		1,392	1,392			
100163057	KILLEEN	TX		08/13/2024		563		(9)			(9)		554	554			
100135243	BOONE	NC		11/08/2023		12,751		235			235		12,986	12,986			
100116066	RAMSEY	NJ		07/20/2023		482		(85)			(85)		397	397			
100024710	FONTANA	CA		09/20/2018		1,507		63			63		1,570	1,570			
100064616	NORTH MIAMI	FL		07/01/2021		1,291		207			207		1,498	1,498			
100028251	LODI	CA		10/26/2018		1,152		(35)			(35)		1,117	1,117			
100131970	MURFREESBORO	TN		10/13/2023		605		(23)			(23)		582	582			
100135291	HOUSTON	TX		11/13/2023		1,261		67			67		1,328	1,328			
100064373	WINDERMERE	FL		07/01/2021		1,469		41			41		1,511	1,511			
100179529	BIG PINE	CA		11/21/2024		670		(30)			(30)		640	640			
100137658	TUCSON	AZ		12/08/2023		595		(20)			(20)		575	575			
100070507	MECHANICSVILLE	VA		09/23/2021		1,294		(78)			(78)		1,216	1,216			
100161448	BRANDON	FL		07/30/2024		732		(6)			(6)		726	726			
100115997	ROCKWALL	TX		07/20/2023		619		(31)			(31)		588	588			
100031319	NEWBURY PARK	CA		03/29/2019		1,153		101			101		1,254	1,254			
100071880	YORBA LINDA	CA		11/05/2021		1,706		(117)			(117)		1,589	1,589			
100179437	RIO RANCHO	NM		11/21/2024		2,054		121			121		2,175	2,175			
100140118	ROSHARON	TX		01/09/2024		713		62			62		775	775			
100135237	KNOXVILLE	TN		11/08/2023		602		102			102		703	703			
100109322	SOUTH OGDEN	UT		06/12/2023		3,671		(156)			(156)		3,515	3,515			
100140951	DURHAM	NC		03/28/2024		343		(44)			(44)		299	299			
100164674	SAN JOSE	CA		08/23/2024		1,188		(80)			(80)		1,108	1,108			
100186733	MILWAUKEE	WI		12/31/2024		557		(38)			(38)		519	519			
100170310	KATY	TX		10/08/2024		49,919		(1,303)			(1,303)		48,616	48,616			
100109318	LIBERTY HILL	TX		06/12/2023		126,527		(3,156)			(3,156)		123,372	123,372			
100161566	UNITED KINGDOM	GBR		07/29/2024		51							51	51			
100149333	CEDAR PARK	TX		04/24/2024		680		6			6		686	686			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137041	FUQUAY VARINA	NC		11/28/2023		581		6			6		587	587			
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		778		(41)			(41)		738	738			
100149768	SAN BERNARDINO	CA		04/26/2024		(538)		1,079			1,079		540	540			
100080440	CHESTERBROOK	PA		03/10/2022		1,088		(128)			(128)		960	960			
100049601	UPPER MARLBORO	MD		11/20/2020		1,390		(47)			(47)		1,343	1,343			
100014605	CHULA VISTA	CA		09/27/2017		833		(134)			(134)		699	699			
100172386	SURF CITY	NC		10/23/2024		10,177		(322)			(322)		9,855	9,855			
100154543	WAUWATOSA	WI		06/14/2024		971		29			29		1,000	1,000			
100141774	CARNESVILLE	GA		01/30/2024		409		(106)			(106)		303	303			
100119181	WAUWATOSA	WI		07/31/2023		601		(5)			(5)		596	596			
100081241	WAYNESVILLE	NC		03/18/2022		1,322		100			100		1,421	1,421			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		1,208		(273)			(273)		935	935			
100173706	MERRILLVILLE	IN		10/30/2024		606		(61)			(61)		545	545			
100048938	CHICAGO	IL		11/20/2020		1,172		(273)			(273)		899	899			
100050051	SAINT AUGUSTINE	FL		11/20/2020		1,091		(93)			(93)		998	998			
100172624	NEWBURGH	NY		10/24/2024		343		(32)			(32)		311	311			
100088097	BOYNTON BEACH	FL		10/25/2022		645		(67)			(67)		578	578			
100160173	TOBYHANNA	PA		07/18/2024		567		(45)			(45)		521	521			
100132115	OOLTEWAH	TN		10/13/2023		616		(19)			(19)		597	597			
100145329	UNITED KINGDOM	GBR		03/12/2024		(1,679)		1,765			1,765		86	86			
100077972	SIMI VALLEY	CA		02/18/2022		1,273		(79)			(79)		1,194	1,194			
100162928	WEST PALM BEACH	FL		08/12/2024		(7,214)		(39)			(39)	7,924	671	592	(78)		(78)
100119687	SLOATSBURG	NY		08/08/2023		780		(39)			(39)		741	741			
100115844	FORT WORTH	TX		07/20/2023		2,089		57			57		2,146	2,146			
100120095	ANCHORAGE	AK		08/11/2023		630		(26)			(26)		603	603			
100167583	TEXAS CITY	TX		09/19/2024		(7,265)		10			10	7,923	667	620	(47)		(47)
100179958	KODAK	TN		11/25/2024		585		(49)			(49)		535	535			
100148216	RALEIGH	NC		04/12/2024		950		(22)			(22)		928	928			
100134929	LAWRENCEVILLE	GA		10/30/2023		528		(31)			(31)		496	496			
100186617	CHARLOTTE	NC		12/30/2024		460		75			75		535	535			
100107991	HENDERSON	NV		05/25/2023		779		11			11		790	790			
100179667	TORRINGTON	CT		11/21/2024		626		(31)			(31)		595	595			
100090191	HALLANDALE BEACH	FL		01/13/2023		642		9			9		650	650			
100127602	TUCSON	AZ		09/08/2023		611		(4)			(4)		606	606			
100024504	SCHAUMBURG	IL		09/20/2018		1,079		94			94		1,173	1,173			
100168367	TYBEE ISLAND	GA		09/25/2024		595		(59)			(59)		536	536			
100158150	SAINT LOUIS	MO		07/09/2024		(7,353)		(37)			(37)	7,927	537	545	8		8
100185054	LAS VEGAS	NV		12/20/2024		594		(29)			(29)		565	565			
100171675	PEACHTREE CITY	GA		10/16/2024		2,088		(76)			(76)		2,012	2,012			
100148753	GULF SHORES	AL		04/17/2024		737		89			89		826	826			
100179444	DENTON	TX		11/21/2024		706		57			57		763	763			
100173227	SANFORD	NC		10/30/2024		761		26			26		786	786			
100110546	GLASSBORO	NJ		06/30/2023		1,016		(25)			(25)		991	991			
100043173	PLYMOUTH	MA		05/28/2020		683		(27)			(27)		656	656			
100158683	DAHLONEGA	GA		07/10/2024		722		67			67		789	789			
100140098	CAPE CORAL	FL		01/09/2024		1,019		103			103		1,121	1,121			
100164981	OCRACOKE	NC		08/28/2024		666		(74)			(74)		592	592			
100175607	LAS VEGAS	NV		11/12/2024		(3)		3			3						
100135905	KNOXVILLE	TN		11/13/2023		444		(102)			(102)		342	342			
100153281	PAWLEYS ISLAND	SC		05/30/2024		594		(29)			(29)		565	565			
100129618	ALLENTOWN	PA		09/29/2023		676		4			4		680	680			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176802	ASHLAND	NH		11/15/2024		(9)		9			9						
100065516	ROUND ROCK	TX		07/28/2021		1,410		(77)			(77)		1,333	1,333			
100079872	GALVESTON	TX		04/25/2022		1,131		(114)			(114)		1,017	1,017			
100182217	MADISON HEIGHTS	VA		12/12/2024		421		(9)			(9)		412	412			
100137625	GULF SHORES	AL		12/08/2023		721		114			114		835	835			
100109021	CORONA	CA		05/31/2023		568		(45)			(45)		522	522			
100138272	MILLERTON	NY		12/15/2023		634		42			42		676	676			
100119276	HOSCHTON	GA		07/31/2023		835		116			116		951	951			
100091789	LOCK HAVEN	PA		01/30/2023		275		(67)			(67)		208	208			
100162674	SARATOGA SPRINGS	UT		08/12/2024		1,637		65			65		1,701	1,701			
100186471	CANTON	GA		12/30/2024		539		(29)			(29)		510	510			
100153307	TOMS RIVER	NJ		05/30/2024		558		(36)			(36)		522	522			
100091251	LAKEWOOD	WA		01/31/2023		(9,052)		(100)			(100)	10,942	1,790	1,750	(40)		(40)
100129366	RALEIGH	NC		09/25/2023		627		52			52		679	679			
100173896	TAMPA	FL		10/31/2024		622		(85)			(85)		537	537			
100169869	OCALA	FL		09/30/2024		816		145			145		961	961			
100067978	PINON HILLS	CA		09/23/2021		1,412		(59)			(59)		1,353	1,353			
100114626	WELLINGTON	CO		06/29/2023		7,413		(15)			(15)		7,398	7,398			
100169052	DEL VALLE	TX		09/27/2024		11,278		(562)			(562)		10,715	10,715			
100000211	RIALTO	CA		09/27/2016		656		348			348		1,004	1,004			
100137956	PHOENIX	AZ		12/13/2023		703		120			120		823	823			
100048589	BROOKLYN	NY		11/20/2020		869		(386)			(386)		482	482			
100000464	STATEN ISLAND	NY		09/27/2016		2,154		1,101			1,101		3,254	3,254			
100081307	LANCASTER	CA		03/18/2022		1,287		99			99		1,387	1,387			
100149675	YOUNGSVILLE	NC		04/26/2024		667		(61)			(61)		606	606			
100168372	TULSA	OK		09/25/2024		1,538		(51)			(51)		1,488	1,488			
100132475	PALM HARBOR	FL		11/03/2023		588		37			37		626	626			
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		774		(3)			(3)		771	771			
100180404	DACULA	GA		11/25/2024		714		8			8		722	722			
100149324	KATY	TX		04/24/2024		698		28			28		726	726			
100054460	BALLSTON LAKE	NY		03/23/2021		1,123		(198)			(198)		924	924			
100054144	BUCKEYE	AZ		03/23/2021		1,204		(326)			(326)		878	878			
100116964	JUNO BEACH	FL		07/20/2023		57		106			106		163	163			
100012031	NORTHBOROUGH	MA		03/08/2017		3,841		519			519		4,360	4,360			
100185162	MADERA	CA		12/20/2024		287		(7)			(7)		280	280			
100044206	CHULA VISTA	CA		08/19/2020		4,896		92			92		4,988	4,988			
100081243	MECHANICSVILLE	VA		03/18/2022		1,176		40			40		1,216	1,216			
100013356	UNION	NJ		05/25/2017		1,106		272			272		1,377	1,377			
100185990	PORTER	TX		12/26/2024		209		(31)			(31)		177	177			
100139046	DEERFIELD BEACH	FL		12/22/2023		481		(4)			(4)		477	477			
100135782	ANTIOCH	CA		11/10/2023		613		147			147		761	761			
100025195	INGLEWOOD	CA		09/20/2018		3,936		89			89		4,025	4,025			
100081253	LEXINGTON PARK	MD		03/18/2022		1,935		177			177		2,112	2,112			
100165326	OVIEDO	FL		08/29/2024		446		(52)			(52)		394	394			
100140164	CLARKSVILLE	TN		01/09/2024		3,023		(124)			(124)		2,900	2,900			
100119393	DAVENPORT	FL		07/31/2023		1,719		32			32		1,750	1,750			
100081557	NEW WINDSOR	NY		03/14/2022		(2,713)		2,713			2,713						
100172168	GLENPOOL	OK		10/17/2024		413		(47)			(47)		366	366			
100148935	STATESBORO	GA		04/17/2024		580		(70)			(70)		509	509			
100026558	TRACY	CA		09/26/2018		801		40			40		841	841			
100091004	LOS ANGELES	CA		01/31/2023		510		(26)			(26)		484	484			

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100167765	PORTSMOUTH	VA		09/19/2024		674		(82)			(82)		592	515		(77)	(77)
100138200	STAFFFORD	TX		12/14/2023		536		(37)			(37)		498	498			
100079814	LIBERTY	MO		04/25/2022		1,025		(137)			(137)		889	889			
100144101	FORNEY	TX		03/07/2024		735		67			67		803	803			
100120699	CHARLOTTE	NC		08/25/2023		623		(20)			(20)		603	603			
100143969	ALLEN	TX		02/29/2024		435		(12)			(12)		422	422			
100026619	PATTERSON	CA		09/26/2018		1,907		94			94		2,000	2,000			
100148796	SHERRILLS FORD	NC		04/17/2024		724		99			99		824	824			
100140551	CHARLOTTE	NC		01/19/2024		606		29			29		635	635			
100144640	ELGIN	TX		03/13/2024		984		(78)			(78)		905	905			
100175946	FARMERSVILLE	TX		11/14/2024		642		(108)			(108)		534	534			
100136624	HILLBORO	OR		11/22/2023		560		45			45		605	605			
100055533	GARDNER	MA		03/23/2021		1,613		(390)			(390)		1,222	1,222			
100176583	FAIRHOPE	AL		11/15/2024		776		111			111		887	887			
100161455	INDIAN TRAIL	NC		07/30/2024		653		(37)			(37)		616	616			
100060055	SAN TAN VALLEY	AZ		06/25/2021		1,374		(83)			(83)		1,291	1,291			
100149678	JERSEY CITY	NJ		04/26/2024		702		(83)			(83)		619	619			
100043553	ORLANDO	FL		08/13/2020		973		(96)			(96)		877	877			
100115870	READING	PA		07/20/2023		620		(23)			(23)		598	598			
100111347	LAKEWOOD	WA		06/29/2023		494		514			514		1,007	1,007			
100076058	TAYLORSVILLE	UT		01/07/2022		1,374		(53)			(53)		1,321	1,321			
100135387	MADISON	WI		11/13/2023		608		(10)			(10)		599	599			
100164478	PHILADELPHIA	PA		08/21/2024		592		(30)			(30)		561	561			
100087355	GLENDALE	AZ		10/25/2022		735		100			100		835	835			
100075735	TOLLESON	AZ		12/01/2021		1,057		(11)			(11)		1,046	1,046			
100149861	COLUMBIA	SC		04/29/2024		399		(35)			(35)		365	365			
100181995	NEW CASTLE	DE		12/12/2024		665		84			84		748	748			
100138788	LAKE ARIEL	PA		12/21/2023		627		(44)			(44)		583	583			
100148800	SAN MARCOS	TX		04/17/2024		734		141			141		875	875			
100019645	RAMSEY	NJ		07/26/2018		2,494		37			37		2,530	2,530			
100182279	STEPHENS CITY	VA		12/12/2024		710		96			96		806	806			
100064092	NEW EGYPT	NJ		07/01/2021		1,113		102			102		1,215	1,215			
100182561	MAGGIE VALLEY	NC		12/12/2024		702		(36)			(36)		666	666			
100180748	GALVESTON	TX		11/26/2024		602		(82)			(82)		520	520			
100179848	GREENVILLE	SC		11/22/2024		982		(99)			(99)		883	883			
100176577	TOMBALL	TX		11/15/2024		445		82			82		526	526			
100163389	STANTON	TX		09/27/2024		1,213		(139)			(139)		1,074	1,074			
100013980	VALLEJO	CA		05/25/2017		413		1			1		415	415			
100131938	KYLE	TX		10/13/2023		784		139			139		923	923			
100179729	COLUMBUS	OH		11/21/2024		743		104			104		847	847			
100136429	RIDGELAND	SC		11/20/2023		665		265			265		930	930			
100135110	DURHAM	NC		11/01/2023		97,046		2,943			2,943		99,988	99,988			
100016497	FORT LAUDERDALE	FL		04/10/2018		1,425		(22)			(22)		1,402	1,402			
100171579	TACOMA	WA		10/16/2024		646		(31)			(31)		615	615			
100116695	ROCKVILLE	MD		07/20/2023		4,848		2,447			2,447		7,295	7,295			
100079946	SNOHOMISH	WA		04/25/2022		1,596		78			78		1,674	1,674			
100161174	MIDLOTHIAN	VA		07/25/2024		620		(113)			(113)		507	507			
100065452	ARLINGTON	TN		07/28/2021		1,333		(15)			(15)		1,317	1,317			
100013266	NAPLES	FL		05/25/2017		3,945		461			461		4,406	4,406			
100172463	FORT WORTH	TX		10/23/2024		764		18			18		782	782			
100154333	JACKSONVILLE	FL		06/07/2024		728		(35)			(35)		693	693			

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100100115	BAYONNE	NJ		03/28/2023		371							371	371			
100151633	WESTFIELD	NJ		05/10/2024		582		(34)			(34)		548	548			
100150074	ALBURTIS	PA		06/14/2024		573		(6)			(6)		567	567			
100089292	LONG BEACH	CA		01/26/2023		654		(130)			(130)		524	524			
100152361	SAN MARCOS	TX		05/17/2024		1,208		225			225		1,433	1,433			
100180436	NEW ORLEANS	LA		11/25/2024		657		(1)			(1)		656	656			
100161453	PFLUGERVILLE	TX		07/30/2024		617		(64)			(64)		553	553			
100170086	DAYTON	OH		10/08/2024		439		(53)			(53)		386	386			
100136264	KISSIMMEE	FL		11/20/2023		575		12			12		587	587			
100081162	AUSTIN	TX		03/18/2022		1,289		59			59		1,348	1,348			
100168315	SAINT PAUL	MN		09/20/2024		155		25			25		180	180			
100119354	MELISSA	TX		07/31/2023		10,168		59			59		10,226	10,226			
100174292	MORRISTOWN	TN		10/31/2024		904		42			42		946	946			
100149369	ROSEMOUNT	MN		04/24/2024		786		86			86		873	873			
100165024	CLE ELUM	WA		08/28/2024		606		(66)			(66)		540	540			
100186420	ALEXANDER	AR		12/30/2024		2,928		(68)			(68)		2,860	2,860			
100084593	MCDONOUGH	GA		08/02/2022		3,727		(115)			(115)		3,612	3,612			
100131682	HOPKINS	SC		10/06/2023		944		80			80		1,024	1,024			
100038040	BOISE	ID		11/15/2019		2,112		(111)			(111)		2,001	2,001			
100062042	HINESVILLE	GA		07/01/2021		1,254		(44)			(44)		1,211	1,211			
100185687	ZANDVOORT	NLD		12/20/2024													
100107804	MIMS	FL		05/19/2023		(9,581)		91			91	10,919	1,429	1,428	(2)		(2)
100054099	PORT SAINT LUCIE	FL		03/23/2021		936		(197)			(197)		739	739			
100169051	GRAHAM	NC		09/27/2024		607		(69)			(69)		539	539			
100054890	ORANGE PARK	FL		03/23/2021		1,100		(216)			(216)		884	884			
100175952	NASHVILLE	TN		11/14/2024		663		(10)			(10)		654	654			
100140150	LAWRENCEVILLE	GA		01/09/2024		1,057		(41)			(41)		1,015	1,015			
100151360	LUMBERTON	NJ		05/10/2024		661		(16)			(16)		645	645			
100137932	SPRING	TX		12/13/2023		612		(13)			(13)		599	599			
100179538	MEMPHIS	TN		11/21/2024		665		(26)			(26)		639	639			
100110368	BESSEMER CITY	NC		06/30/2023		629		(22)			(22)		607	607			
100152220	FORT WORTH	TX		05/17/2024		714		134			134		848	848			
100077817	SAN LEANDRO	CA		01/14/2022		1,321		(84)			(84)		1,237	1,237			
100144699	UNITED KINGDOM	GBR		03/12/2024		(1,503)		1,590			1,590		88	88			
100117201	PANAMA CITY BEACH	FL		07/20/2023		616		(48)			(48)		568	568			
100156852	PHILADELPHIA	PA		06/27/2024		496		(40)			(40)		456	456			
100154615	GARLAND	TX		06/14/2024		528		(98)			(98)		431	431			
100181281	SPRINGFIELD	MA		12/06/2024		388		3			3		391	391			
100186748	FRANKLIN	TN		12/31/2024		425		(61)			(61)		364	364			
100132532	PENNSAUKEN	NJ		11/03/2023		383		15			15		398	398			
100164100	WENDELL	NC		08/21/2024		565		(52)			(52)		513	513			
100128713	PHILADELPHIA	PA		09/21/2023		545		(70)			(70)		475	475			
100129777	CHARLOTTE	NC		09/27/2023		592		(14)			(14)		578	578			
100138750	EL CAJON	CA		12/21/2023		487		(32)			(32)		455	455			
100135402	THE VILLAGES	FL		11/13/2023		587		(4)			(4)		583	583			
100160117	PRINCETON	TX		07/17/2024		660		(5)			(5)		655	655			
100140373	MONUMENT	CO		01/18/2024		1,080		(70)			(70)		1,010	1,010			
100141624	ATLANTA	GA		01/30/2024		562		(33)			(33)		529	529			
100169828	KISSIMMEE	FL		09/30/2024		362		7			7		369	369			
100159367	CAMBRIDGE	MD		07/15/2024		713		35			35		747	747			
100013909	ONTARIO	CA		05/25/2017		1,337		(41)			(41)		1,296	1,296			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089041	INGLEWOOD	CA		11/04/2022		710		20			20		730	730			
100140339	BOISE	ID		01/18/2024		559		(36)			(36)		523	523			
100163072	MATTHEWS	NC		08/13/2024		633		(33)			(33)		600	600			
100136024	MAUGANSVILLE	MD		11/16/2023		547		(4)			(4)		543	543			
100091617	LAS VEGAS	NV		03/07/2023		877		(149)			(149)		728	728			
100016402	AUSTIN	TX		04/05/2018		2,797		(89)			(89)		2,707	2,707			
100112415	OLD BRIDGE	NJ		06/29/2023		489		333			333		822	822			
100142159	KATY	TX		02/29/2024		582		193			193		775	775			
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		545		(35)			(35)		511	511			
100119216	OWENS CROSS ROADS	AL		07/31/2023		889		237			237		1,126	1,126			
100165550	REYNOLDSBURG	OH		08/29/2024		583		(54)			(54)		530	530			
100087948	CHICAGO	IL		10/25/2022		543		(16)			(16)		527	527			
100062167	DAMASCUS	MD		07/01/2021		1,272		(12)			(12)		1,259	1,259			
100049176	FRAZIER PARK	CA		11/20/2020		1,164		(232)			(232)		933	933			
100109369	NEW ORLEANS	LA		06/12/2023		747		(30)			(30)		716	716			
100150807	PUNTA GORDA	FL		05/08/2024		562		(5)			(5)		557	557			
100109760	HOUSTON	TX		06/16/2023		608		(47)			(47)		561	561			
100136529	SAFETY HARBOR	FL		11/20/2023		554		16			16		570	570			
100136541	LOGANVILLE	GA		11/20/2023		642		88			88		730	730			
100186636	SALEM	OR		12/30/2024		484		91			91		575	575			
100112524	NEW BOSTON	NH		06/29/2023		634		487			487		1,121	1,121			
100173290	COLUMBUS	GA		10/30/2024		1,226		(90)			(90)		1,136	1,136			
100151088	BELLA VISTA	AR		05/08/2024		1,783		179			179		1,962	1,962			
100109319	LEBANON	TN		06/12/2023		714		(44)			(44)		669	669			
100133692	GULFPORT	FL		10/23/2023		592		(13)			(13)		578	578			
100140362	BRIDGEPORT	CT		01/18/2024		545		(34)			(34)		511	511			
100149383	FORT WORTH	TX		04/24/2024		763		61			61		824	824			
100153364	MASON	OH		05/30/2024		535		(42)			(42)		493	493			
100150590	MURFREESBORO	TN		05/03/2024		653		(52)			(52)		601	601			
100110510	KYLE	TX		06/30/2023		866		137			137		1,002	1,002			
100079653	SARASOTA	FL		04/08/2022		2,792		57			57		2,849	2,849			
100170157	WINDSOR LOCKS	CT		10/08/2024		632		(55)			(55)		577	577			
100100782	WALDORF	MD		04/28/2023		910		137			137		1,047	1,047			
100117747	KATY	TX		07/20/2023		1,305		(90)			(90)		1,215	1,215			
100158253	UNITED KINGDOM	GBR		07/09/2024		(3,236)		3,236			3,236						
100060197	BALTIMORE	MD		06/25/2021		1,387		(69)			(69)		1,319	1,319			
100025559	SAN DIEGO	CA		09/20/2018		1,318		(69)			(69)		1,249	1,249			
100155080	LOGANVILLE	GA		07/19/2024		10,010		(354)			(354)		9,656	9,656			
100148184	FALLSTON	MD		04/12/2024		613		4			4		618	618			
100149426	PENDERGRASS	GA		04/24/2024		740		68			68		808	808			
100171137	LONG BEACH	CA		11/22/2024		515		(33)			(33)		482	482			
100086673	JACKSON	GA		09/30/2022		655		(24)			(24)		631	631			
100128194	PENSACOLA	FL		09/18/2023		728		205			205		933	933			
100143074	ROYAL OAK	MI		02/14/2024		539		(84)			(84)		455	455			
100065628	WARWICK	RI		07/28/2021		925		(110)			(110)		815	815			
100116795	DAVENPORT	FL		07/20/2023		(1,689)		2,979			2,979		1,290	1,290			
100152823	CLACKAMAS	OR		05/22/2024		647		(33)			(33)		615	615			
100159525	EULESS	TX		07/15/2024		593		(43)			(43)		550	550			
100137131	PORT SAINT LUCIE	FL		11/28/2023		552		(42)			(42)		510	510			
100102106	FREEHOLD	NJ		04/14/2023		474		(35)			(35)		439	439			
100043290	LAS VEGAS	NV		08/13/2020		1,618		(236)			(236)		1,381	1,381			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054990	CARROLLTON	TX		03/23/2021		2,772		(170)			(170)		2,603	2,603			
100152255	WOODSTOCK	GA		05/17/2024		1,223		(2)			(2)		1,221	1,221			
100103305	GAINESVILLE	GA		04/27/2023		1,026		(40)			(40)		986	986			
100172394	WAUKEE	IA		10/23/2024		749		(7)			(7)		741	741			
100174249	SAN ANTONIO	TX		10/31/2024		426		(80)			(80)		346	346			
100182120	CRAWFORDVILLE	FL		12/12/2024		469		2			2		472	472			
100120640	SAN BERNARDINO	CA		08/21/2023		578		(17)			(17)		562	562			
100090045	WEST ORANGE	NJ		01/13/2023		560		(22)			(22)		539	539			
100024615	SPRINGFIELD	VA		09/20/2018		1,299		4			4		1,303	1,303			
100175508	TUCSON	AZ		12/23/2024		536		(76)			(76)		459	459			
100159412	RIO RANCHO	NM		07/15/2024		584		(49)			(49)		535	535			
100136997	CAPE CORAL	FL		11/28/2023		781		(4)			(4)		777	777			
100079840	RENTON	WA		04/25/2022		1,200		(8)			(8)		1,193	1,193			
100116572	SAN ANTONIO	TX		07/20/2023		379		(32)			(32)		348	348			
100128228	SANFORD	MI		09/14/2023		205		(38)			(38)		167	167			
100157893	SUMMERVILLE	SC		07/09/2024		636		6			6		643	643			
100136871	LONGS	SC		11/27/2023		541		194			194		736	736			
100026527	NEW WINDSOR	MD		09/26/2018		1,068		45			45		1,112	1,112			
100162061	AUGUSTA	GA		07/31/2024		460		(118)			(118)		342	342			
100060552	SILVER SPRING	MD		06/01/2021		1,407		18			18		1,425	1,425			
100186451	BRISTOL	CT		12/30/2024		1,003		(35)			(35)		968	968			
100171250	EPHRATA	WA		10/16/2024		581		(76)			(76)		505	505			
100151589	ATLANTIC CITY	NJ		05/10/2024		578		(30)			(30)		548	548			
100154675	BEL AIR	MD		07/19/2024		347		(77)			(77)		270	270			
100165829	CHESHIRE	MA		08/29/2024		14		(14)			(14)						
100025107	RIVERSIDE	CA		09/20/2018		856		(27)			(27)		829	829			
100054763	MIRAMAR	FL		03/23/2021		981		(269)			(269)		712	712			
100114805	MINNEAPOLIS	MN		07/10/2023		640		(19)			(19)		621	621			
100076335	WASHINGTON	DC		01/07/2022		2,047		(82)			(82)		1,965	1,965			
100081191	AMERICAN FORK	UT		03/18/2022		1,266		15			15		1,281	1,281			
100153202	VAN ALSTYNE	TX		05/30/2024		583		(31)			(31)		552	552			
100079935	OCALA	FL		04/25/2022		1,199		(6)			(6)		1,193	1,193			
100164415	LITTLE ELM	TX		08/21/2024		592		(48)			(48)		544	544			
100102757	CHARLOTTE	NC		06/22/2023		625		(86)			(86)		539	539			
100144163	LAND O LAKES	FL		03/07/2024		1,020		48			48		1,068	1,068			
100118031	HERNDON	VA		07/20/2023		781		110			110		892	892			
100000266	SACRAMENTO	CA		09/27/2016		1,759		1,122			1,122		2,880	2,880			
100141313	WESLEY CHAPEL	FL		01/30/2024		250		246			246		495	495			
100150899	FORT WORTH	TX		05/08/2024		578		(30)			(30)		548	548			
100129499	SAN ANTONIO	TX		09/29/2023		582		12			12		594	594			
100012158	LOS ANGELES	CA		03/08/2017		1,856		391			391		2,246	2,246			
100151280	TUCSON	AZ		05/10/2024		(7,288)		(68)			(68)	7,895	539	485	(55)		(55)
100140528	BOLIVIA	NC		01/19/2024		331		31			31		362				
100049044	SAINT CHARLES	IL		11/20/2020		997		(127)			(127)		870	870			
100080389	GALVESTON	TX		04/14/2022		3,060		29			29		3,089	3,089			
100170235	VON ORMY	TX		10/08/2024		719		38			38		757	757			
100174994	LAS VEGAS	NV		10/31/2024		1,959		(201)			(201)		1,758	1,758			
100152510	COLUMBIA	MD		05/17/2024		623		(9)			(9)		615	615			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		758							758	758			
100181979	DULUTH	GA		12/12/2024		658		(11)			(11)		646	646			
100171444	SHAKOPEE	MN		10/16/2024		478		(34)			(34)		444	444			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168216	LITHONIA	GA		09/20/2024		139		31			31		169	169			
100013692	LOS ANGELES	CA		05/25/2017		1,197		(1)			(1)		1,196	1,196			
100186600	CASA GRANDE	AZ		12/30/2024		461		86			86		547	547			
100135891	TANEYTOWN	MD		11/13/2023		505		(105)			(105)		401	401			
100160159	KELLER	TX		07/17/2024		603		(54)			(54)		549	549			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		864		(213)			(213)		651	651			
100137141	ANN ARBOR	MI		11/28/2023		(7,275)		(32)			(32)	7,881	573	505	(68)		(68)
100130255	LOS BANOS	CA		09/28/2023		390		(10)			(10)		380	380			
100157881	BANNING	CA		07/09/2024		534		(42)			(42)		492	492			
100163188	OCEAN CITY	MD		08/13/2024		832		(32)			(32)		801	801			
100110272	FORT MYERS	FL		06/30/2023		2,956		(119)			(119)		2,836	2,836			
100071712	ENCINITAS	CA		10/14/2021		1,347		(106)			(106)		1,240	1,240			
100174768	PHILADELPHIA	PA		10/31/2024		374		(67)			(67)		308	308			
100115952	BUDD LAKE	NJ		07/20/2023		2,970		(62)			(62)		2,908	2,908			
100121049	HASTINGS	FL		08/30/2023		6		(6)			(6)						
100173454	ORLANDO	FL		10/29/2024		233		(57)			(57)		176	176			
100150551	BLOOMINGTON	MN		05/03/2024		667		(24)			(24)		643	643			
100103580	HEATH	TX		05/08/2023		6,373		(178)			(178)		6,195	6,195			
100158879	PORT O CONNOR	TX		07/12/2024		542		(64)			(64)		478	478			
100185372	SIERRA VISTA	AZ		12/20/2024		453		51			51		504	504			
100054656	PAWLING	NY		03/23/2021		970		(168)			(168)		802	802			
100166339	PHOENIX	AZ		10/24/2024		567		(120)			(120)		448	448			
100131947	MANHATTAN	IL		10/13/2023		4,599		(52)			(52)		4,547	4,547			
100026595	PITTSBURG	CA		09/26/2018		3,438		139			139		3,578	3,578			
100164425	FARGO	ND		08/21/2024		546		(45)			(45)		502	502			
100141231	IRVING	TX		01/30/2024		617		(106)			(106)		510	510			
100152196	ARLINGTON	TX		05/17/2024		571		(26)			(26)		545	545			
100163159	SAINT GEORGE	UT		08/13/2024		596		(68)			(68)		528	528			
100156392	CLEARWATER	FL		07/25/2024		483		(83)			(83)		401	401			
100079667	MIAMI	FL		04/08/2022		1,151		(80)			(80)		1,071	1,071			
100048248	COLUMBIA	MD		11/20/2020		658		614			614		1,273	1,273			
100076272	STERLING	VA		01/07/2022		1,290		(108)			(108)		1,181	1,181			
100176773	GREENVILLE	SC		11/15/2024		267		(30)			(30)		237	237			
100141412	SANGER	TX		01/30/2024		506		(54)			(54)		452	452			
100185128	BAKERSFIELD	CA		12/20/2024		409		44			44		453	453			
100155200	PAHOA	HI		07/19/2024		(7,323)		(113)			(113)	7,876	441	461	20		20
100161750	WILMINGTON	OH		07/30/2024		449		(35)			(35)		414	414			
100178212	SPRING	TX		11/19/2024		550		(77)			(77)		473	473			
100182472	WOODBURY	NJ		12/12/2024		438		7			7		444	444			
100115836	RICHMOND HILL	GA		07/20/2023		1,916		224			224		2,140	2,140			
100162784	BATON ROUGE	LA		08/12/2024		540		(49)			(49)		491	491			
100115738	TULARE	CA		07/20/2023		684		(66)			(66)		618	618			
100150596	PRINCETON	TX		05/03/2024		734		175			175		909	909			
100109320	LIBERTY HILL	TX		06/12/2023		129,085		(3,218)			(3,218)		125,867	125,867			
100152427	CYPRESS	TX		05/17/2024		551		3			3		554	554			
100108234	PALERMO	CA		05/24/2023		490		(62)			(62)		429	429			
100162691	RICHMOND	TX		08/12/2024		666		25			25		691	691			
100109364	GEORGETOWN	TX		06/12/2023		791		4			4		795	795			
100154796	BEAVERCREEK	OH		07/19/2024		619		(3)			(3)		617	617			
100140453	CLAYTON	NC		01/18/2024		606		(35)			(35)		571	571			
100103247	LEHIGH ACRES	FL		04/27/2023		1,471		(159)			(159)		1,312	1,312			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132001	DURHAM	NC		10/13/2023		659		23			23		682	682			
100171817	MESQUITE	TX		10/17/2024		597		(65)			(65)		532	532			
100135792	GREENVILLE	SC		11/10/2023		555		33			33		588	588			
100076248	CHANDLER	AZ		01/07/2022		1,320		(79)			(79)		1,241	1,241			
100129696	ELMWOOD PARK	IL		09/29/2023		754		(33)			(33)		720	720			
100140007	ATLANTA	GA		01/09/2024		507		(51)			(51)		456	456			
100162800	FLOSSMOOR	IL		08/12/2024		579		(49)			(49)		529	529			
100140562	YOUNGSVILLE	NC		01/19/2024		20,346		(454)			(454)		19,892	19,892			
100131613	SCRANTON	PA		10/06/2023		582		5			5		587	587			
100151303	WESLEY CHAPEL	FL		05/10/2024		680		16			16		697	697			
100091651	NEW WINDSOR	NY		01/27/2023		2,410		(64)			(64)		2,347	2,347			
100119508	PRINCETON	TX		07/28/2023		660		(9)			(9)		650	650			
100181981	AUBREY	TX		12/12/2024		688		41			41		729	729			
100112469	EL DORADO	CA		06/29/2023		697		501			501		1,198	1,198			
100156797	DALLAS	TX		06/26/2024		581		(66)			(66)		515	515			
100143203	SAN ANTONIO	TX		02/16/2024		645		(6)			(6)		639	639			
100140073	NORRISTOWN	PA		01/09/2024		615		(35)			(35)		580	580			
100156592	PENDERGRASS	GA		06/24/2024		735		87			87		822	822			
100143202	SAN ANTONIO	TX		02/16/2024		645		(5)			(5)		640	640			
100087438	NEW MILFORD	CT		10/25/2022		850		116			116		966	966			
100174083	TALENT	OR		10/31/2024		145		390			390		535	535			
100135760	CHARLOTTE	NC		11/10/2023		(10,136)		121			121	10,874	858	804	(55)		(55)
100140881	ALBUQUERQUE	NM		01/25/2024		488		(56)			(56)		432	432			
100065295	YUBA CITY	CA		07/28/2021		1,340		(102)			(102)		1,239	1,239			
100168389	DAYTON	MN		09/25/2024		499		58			58		557	557			
100115719	SCOTTSDALE	AZ		07/20/2023		2,321		(46)			(46)		2,275	2,275			
100026599	SILVER SPRING	MD		09/26/2018		85		256			256		341	341			
100014353	UNIONDALE	NY		09/27/2017		505		922			922		1,426	1,426			
100127504	HOUSTON	TX		09/08/2023		(8)		8			8						
100140057	ROSHARON	TX		01/09/2024		555		(25)			(25)		529	529			
100133842	OWINGS MILLS	MD		10/20/2023		1,514		(42)			(42)		1,471	1,471			
100158208	UNITED KINGDOM	GBR		07/09/2024		(3,404)		3,404			3,404						
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		923		159			159		1,082	1,082			
100109372	SEASIDE	OR		06/12/2023		2,080		(103)			(103)		1,977	1,977			
100109120	CAPE CORAL	FL		06/05/2023		582		(37)			(37)		544	544			
100138910	KNIGHTDALE	NC		12/21/2023		515		(41)			(41)		474	474			
100164762	SAINT AUGUSTINE	FL		08/26/2024		693		(6)			(6)		687	687			
100044120	GARDENA	CA		08/19/2020		1,971		136			136		2,107	2,107			
100179728	COLUMBUS	OH		11/21/2024		3,633		246			246		3,878	3,878			
100174473	AUSTIN	TX		10/31/2024		1,255		(173)			(173)		1,082	1,082			
100154694	LAS VEGAS	NV		07/19/2024		582		(47)			(47)		536	536			
100000331	WHITTIER	CA		09/27/2016		3,503		94			94		3,597	3,597			
100144116	CHARLOTTE	NC		03/07/2024		584		(22)			(22)		561	561			
100115403	DAWSONVILLE	GA		07/17/2023		550		(86)			(86)		464	464			
100160984	NEW BRAUNFELS	TX		07/24/2024		738		74			74		812	812			
100113671	PEMBROKE PINES	FL		06/29/2023		2,575		294			294		2,869	2,869			
100013085	SAN DIEGO	CA		05/25/2017		1,356		(59)			(59)		1,296	1,296			
100147712	ROSENBERG	TX		04/05/2024		592		(104)			(104)		489	489			
100160572	LAKEWOOD	CO		07/19/2024		813		8			8		821	821			
100013445	MIAMI	FL		05/25/2017		3,243		942			942		4,185	4,185			
100140096	ROCHESTER	NY		01/09/2024		522		(40)			(40)		482	482			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186615	WASHINGTON	UT		12/30/2024		456		74			74		531	531			
100140097	SAN MARCOS	TX		01/09/2024		782		87			87		869	869			
100179891	KYLE	TX		11/25/2024		482		160			160		642	642			
100120108	TAKOMA PARK	MD		08/11/2023		670		(28)			(28)		642	642			
100163000	MECHANICSBURG	PA		08/12/2024		839		(68)			(68)		771	771			
100176618	LIVE OAK	FL		11/15/2024		1,011		(56)			(56)		955	955			
100081777	SOUTH JORDAN	UT		03/30/2022		1,213		68			68		1,281	1,281			
100079870	ORLANDO	FL		04/08/2022		1,314		(106)			(106)		1,208	1,208			
100079147	RAHWAY	NJ		02/24/2022		1,220		(46)			(46)		1,174	1,174			
100049651	LEESBURG	FL		11/20/2020		851		(81)			(81)		769	769			
100088319	PROSPECT PARK	PA		11/10/2022		605		(20)			(20)		585	585			
100175044	HARVEST	AL		11/05/2024		562		(48)			(48)		514	514			
100142687	TAMPA	FL		02/08/2024		484		(50)			(50)		434	434			
100088844	RICHMOND	CA		11/15/2022		628		(14)			(14)		613	613			
100090842	DESTIN	FL		01/06/2023		(27)		27			27						
100141362	FLEMING ISLAND	FL		01/30/2024		539		(16)			(16)		523	523			
100173152	KENNESAW	GA		10/30/2024		590		(70)			(70)		521	521			
100128453	GRAND HAVEN	MI		09/15/2023		539		(6)			(6)		533	533			
100091460	PHOENIX	AZ		01/20/2023		588		36			36		624	624			
100113879	CHEVY CHASE	MD		06/29/2023		4,217		304			304		4,522	4,522			
100157599	EAST HANOVER	NJ		06/28/2024		34,403		(1,095)			(1,095)		33,307	33,307			
100149551	CORONA	CA		04/26/2024		7,176		(284)			(284)		6,892	6,892			
100089742	COLUMBUS	OH		12/02/2022		654		5			5		659	659			
100182262	DAHLONEGA	GA		12/12/2024		453		114			114		567	567			
100071969	PANAMA CITY BEACH	FL		10/29/2021		1,246		(206)			(206)		1,039	1,039			
100115927	AURORA	CO		07/20/2023		630		(49)			(49)		581	581			
100159314	STALLINGS	NC		07/15/2024		651		(25)			(25)		626	626			
100175036	ROCKFORD	IL		11/05/2024		592		(72)			(72)		520	520			
100164791	PENSACOLA	FL		08/26/2024		812		(23)			(23)		788	788			
100148257	LAS CRUCES	NM		04/12/2024		592		(26)			(26)		565	565			
100151539	FORT WORTH	TX		05/10/2024		712		130			130		842	842			
100147542	PALM COAST	FL		04/03/2024		1,257		(86)			(86)		1,171	1,171			
100102537	SAINT ALBANS	NY		06/07/2023		719		60			60		779	779			
100160143	ALBANY	OR		07/17/2024		586		(50)			(50)		536	536			
100136858	ANNA	TX		11/27/2023		756		108			108		864	864			
100168778	GRAND PRAIRIE	TX		09/26/2024		609		(124)			(124)		486	486			
100179469	ATHENS	AL		11/21/2024		702		25			25		727	727			
100143269	FORT WORTH	TX		02/16/2024		711		13			13		725	725			
100153318	MURPHY	NC		05/30/2024		577		(26)			(26)		552	552			
100168321	SPRING	TX		09/20/2024		149		29			29		178	178			
100161938	SPOONER	WI		07/31/2024		103,686		(2,530)			(2,530)		101,156	101,156			
100182082	WESTFIELD	IN		12/12/2024		2,079		96			96		2,174	2,174			
100121031	HENDERSON	NV		08/30/2023		533		149			149		682	682			
100152770	PALMETTO	FL		05/22/2024		12,407		(821)			(821)		11,587	11,587			
100151957	WEATHERFORD	TX		06/14/2024		615		22			22		637	637			
100152214	FORT WORTH	TX		05/17/2024		710		133			133		843	843			
100053873	SANTA ROSA	CA		03/23/2021		1,063		(102)			(102)		961	961			
100127477	SAVANNAH	GA		09/08/2023		612		(8)			(8)		604	604			
100126314	TORRINGTON	CT		08/30/2023		571		(31)			(31)		540	540			
100152325	MYRTLE BEACH	SC		05/17/2024		763		(32)			(32)		731	731			
100084610	SAINT CHARLES	MO		08/02/2022		619		(37)			(37)		582	582			

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100141623	FREDERICK	MD		01/30/2024		3,719		(62)			(62)		3,657	3,657			
100142682	STATESVILLE	NC		02/08/2024		791		64			64		855	855			
100062562	KINGWOOD	TX		07/01/2021		2,077		(54)			(54)		2,023	2,023			
100110602	ENGLEWOOD	FL		06/30/2023		784		33			33		817	817			
100152536	RINCON	GA		05/17/2024		564		(41)			(41)		524	524			
100120394	CLOVIS	CA		08/18/2023		634		36			36		670	670			
100138048	HOUSTON	TX		12/13/2023		419		(20)			(20)		399	399			
100159298	PRINCETON	TX		07/15/2024		31,127		(430)			(430)		30,697	30,697			
100171460	CINCINNATI	OH		10/16/2024		930		(33)			(33)		897	897			
100065680	HYATTSVILLE	MD		07/28/2021		2,014		(128)			(128)		1,886	1,886			
100186727	LOVELL	WY		12/31/2024		629		(21)			(21)		608	608			
100136612	HARTFORD	CT		11/22/2023		492		(8)			(8)		484	484			
100134311	CADDO MILLS	TX		10/27/2023		538		(80)			(80)		457	457			
100129692	GREENSBORO	NC		09/29/2023		622		(35)			(35)		587	587			
100055867	OCEAN CITY	NJ		03/26/2021		1,066		(99)			(99)		967	967			
100141442	PLYMOUTH	MA		01/30/2024		551		(27)			(27)		525	525			
100139483	FONTANA	CA		12/28/2023		503		(25)			(25)		478	478			
100169184	CAPE CORAL	FL		09/27/2024		698		(36)			(36)		662	662			
100140048	OWENSBORO	KY		01/09/2024		4,539		(180)			(180)		4,360	4,360			
100029573	PAOLI	PA		10/26/2018		3,573		123			123		3,696	3,696			
100157978	BULLHEAD CITY	AZ		07/09/2024		533		(48)			(48)		485	485			
100138237	PHILADELPHIA	PA		12/14/2023		219		329			329		548	548			
100176593	RUSKIN	FL		11/15/2024		544		(77)			(77)		467	467			
100025977	COMPTON	CA		09/20/2018		857		42			42		900	900			
100149741	MONROE	NY		04/26/2024		604		(31)			(31)		573	573			
100135333	HALETHORPE	MD		11/13/2023		583		(4)			(4)		578	578			
100170102	ACWORTH	GA		10/08/2024		761		(53)			(53)		707	707			
100065459	LOS ANGELES	CA		07/28/2021		1,382		(48)			(48)		1,334	1,334			
100135735	HENDERSON HARBOR	NY		11/10/2023		608		(38)			(38)		569	569			
100151024	MESQUITE	TX		05/08/2024		633		(37)			(37)		597	597			
100142838	LAWRENCEVILLE	GA		02/09/2024		530		3			3		533	533			
100168933	GRONINGEN	NLD		09/26/2024													
100144129	CARMEL	IN		03/07/2024		581		(26)			(26)		555	555			
100172281	MURFREESBORO	TN		10/21/2024		632		(32)			(32)		600	600			
100129551	MYRTLE BEACH	SC		09/29/2023		739		148			148		887	887			
100110062	HOUSTON	TX		06/23/2023		889		(16)			(16)		873	873			
100148351	FORT WORTH	TX		04/12/2024		4,058		261			261		4,319	4,319			
100115097	VALENCIA	CA		07/14/2023		752		105			105		857	857			
100152555	SPRING	TX		05/17/2024		623		5			5		628	628			
100144202	FORT WORTH	TX		03/07/2024		766		57			57		823	823			
100149545	CHARLOTTE	NC		04/26/2024		567		(77)			(77)		490	490			
100173795	BAKERSFIELD	CA		10/30/2024		589		(118)			(118)		471	471			
100152914	LAS VEGAS	NV		05/22/2024		399		(43)			(43)		356	356			
100150042	WESLEY CHAPEL	FL		06/07/2024		579		(21)			(21)		558	558			
100161390	FARMERSVILLE	TX		07/25/2024		517		(80)			(80)		437	437			
100185392	ANTIOCH	CA		12/20/2024		653		(9)			(9)		645	645			
100165373	MYRTLE BEACH	SC		08/29/2024		685		(89)			(89)		596	596			
100081048	TEMECULA	CA		03/18/2022		1,378		106			106		1,484	1,484			
100079676	PARK CITY	UT		04/08/2022		2,639		19			19		2,659	2,659			
100133521	GREENVILLE	SC		10/19/2023		402		(41)			(41)		361	361			
100102103	COTTAGE GROVE	OR		04/14/2023		460		(64)			(64)		396	396			

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100028197	RANCHO CORDOVA	CA		10/26/2018		929		86			86		1,015	1,015			
100161006	MYRTLE BEACH	SC		07/24/2024		595		(47)			(47)		547	547			
100186531	SAVANNAH	TN		12/30/2024		576		(25)			(25)		551	551			
100081185	AMERICAN FORK	UT		03/18/2022		1,262		15			15		1,277	1,277			
100135368	ROCKINGHAM	VA		11/13/2023		2,514		43			43		2,557	2,557			
100137069	AURORA	CO		11/28/2023		752		119			119		872	872			
100162578	LOUISVILLE	KY		08/12/2024		921		(45)			(45)		876	876			
100131933	KATY	TX		10/13/2023		690		21			21		711	711			
100065390	SPOKANE	WA		07/28/2021		1,346		(91)			(91)		1,255	1,255			
100090679	PAHRUMP	NV		12/29/2022		(810)		810			810						
100164813	COBBS CREEK	VA		08/26/2024		54,460		(1,608)			(1,608)		52,852	52,852			
100142799	DAVENPORT	FL		02/08/2024		747		(43)			(43)		705	705			
100158073	DALLAS	TX		07/09/2024		639		(17)			(17)		622	622			
100049243	FREEPORT	NY		11/20/2020		1,205		(59)			(59)		1,146	1,146			
100081407	LEBANON	TN		03/18/2022		1,225		66			66		1,290	1,290			
100152554	WEST BERLIN	NJ		05/17/2024		556		4			4		560	560			
100023534	LAFAYETTE HILL	PA		09/04/2018		1,378		(37)			(37)		1,341	1,341			
100170262	FLINT	TX		10/08/2024		538		(58)			(58)		481	481			
100166277	WOODSTOCK	GA		09/09/2024		971		(38)			(38)		933	933			
100103795	WALDEN	NY		05/10/2023		531		(25)			(25)		505	505			
100153473	LAKEWOOD	NJ		05/30/2024		546		(36)			(36)		510	510			
100182562	PALM HARBOR	FL		12/12/2024		827		(32)			(32)		795	795			
100028175	BRONX	NY		10/26/2018		4,982		347			347		5,328	5,328			
100182616	BUFFALO GROVE	IL		12/12/2024		594		(68)			(68)		527	527			
100140172	GRAND RAPIDS	MI		01/09/2024		600		(42)			(42)		558	558			
100156785	LEHIGH ACRES	FL		06/26/2024		592		56			56		648	648			
100128168	NOVI	MI		09/18/2023		637		6			6		643	643			
100143200	ROYSE CITY	TX		02/16/2024		687		(1)			(1)		686	686			
100161097	OCALA	FL		07/24/2024		1,628		61			61		1,689	1,689			
100179890	HAYDEN	ID		11/25/2024		796		282			282		1,078	1,078			
100019621	DEERFIELD	IL		07/26/2018		1,340		(42)			(42)		1,297	1,297			
100162281	TROY	TX		09/06/2024		551		(143)			(143)		408	408			
100017086	SEATTLE	WA		04/26/2018		1,057		25			25		1,082	1,082			
100153929	ATLANTA	GA		06/05/2024		542		(31)			(31)		511	511			
100146747	SACRAMENTO	CA		03/20/2024		612		22			22		634	634			
100171626	NEW ORLEANS	LA		10/16/2024		654		(49)			(49)		604	604			
100119442	HAMPTON	GA		07/31/2023		731		(21)			(21)		710	710			
100151982	ALEXANDRIA	VA		06/14/2024		970		(186)			(186)		784	784			
100014628	OXNARD	CA		09/27/2017		1,624		89			89		1,713	1,713			
100128234	LAS VEGAS	NV		09/14/2023		653		(60)			(60)		593	593			
100054327	SACRAMENTO	CA		03/23/2021		1,258		(49)			(49)		1,209	1,209			
100169687	COLUMBIA	MD		09/30/2024		605		(71)			(71)		534	534			
100175493	SPRING	TX		12/23/2024		780		(50)			(50)		730	730			
100140239	PLAINSBORO	NJ		01/18/2024		936		(48)			(48)		889	889			
100153225	BROOKSHIRE	TX		05/30/2024		627		6			6		633	633			
100140156	DAVENPORT	FL		01/09/2024		739		(31)			(31)		707	707			
100147710	DENVER	CO		04/05/2024		525		(56)			(56)		469	469			
100176770	NORFOLK	VA		11/15/2024		691		(77)			(77)		614	614			
100155231	BURTON	MI		07/19/2024		616		(88)			(88)		528	528			
100102064	SACRAMENTO	CA		04/14/2023		505		(20)			(20)		486	486			
100110558	UHLAND	TX		06/30/2023		(7,104)		5			5	7,837	738	740	3		3

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131698	NASHVILLE	TN		10/06/2023		654		32			32		686	686			
100137621	LEHIGH ACRES	FL		12/08/2023		(7,161)		153			153	7,873	866	843	(23)		(23)
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		862		50			50		911	911			
100072004	SANDY	UT		10/29/2021		3,040		(233)			(233)		2,807	2,807			
100150913	CENTENNIAL	CO		05/08/2024		848		(27)			(27)		821	821			
100025085	ROSELLE	NJ		09/20/2018		1,039		444			444		1,483	1,483			
100168364	TAYLOR	TX		09/25/2024		612		(61)			(61)		551	551			
100079574	CANYON COUNTRY	CA		04/08/2022		895		(142)			(142)		753	753			
100071710	PITTSBURGH	PA		10/14/2021		1,382		(99)			(99)		1,283	1,283			
100154728	HARTFORD	CT		07/19/2024		511		(110)			(110)		401	401			
100160981	LITTLE RIVER	SC		07/24/2024		712		28			28		740	740			
100065100	WILTON	NH		07/14/2021		1,358		(86)			(86)		1,271	1,271			
100156093	HIALEAH	FL		06/18/2024		498		(50)			(50)		448	448			
100024943	CORONA	CA		09/20/2018		1,090		98			98		1,188	1,188			
100166400	AUSTIN	TX		10/24/2024		658		(125)			(125)		533	533			
100158874	HENRICO	VA		07/12/2024		578		(46)			(46)		532	532			
100113675	FAIRFIELD	CA		06/29/2023		(671)		1,584			1,584		913	913			
100049690	WILDOMAR	CA		11/20/2020		1,101		(208)			(208)		893	893			
100175718	FARR WEST	UT		11/12/2024		457		(68)			(68)		390	390			
100116995	JACKSONVILLE	FL		07/20/2023		703		281			281		984	984			
100087389	SPRING CREEK	NV		10/25/2022		989		116			116		1,104	1,104			
100159338	FORT WORTH	TX		07/15/2024		1,504		123			123		1,627	1,627			
100165125	UNITED KINGDOM	GBR		08/27/2024		49							49	49			
100150660	FORT WORTH	TX		05/06/2024		646		(23)			(23)		623	623			
100115073	MELROSE PARK	IL		07/14/2023		672		(20)			(20)		652	652			
100152348	SAN MARCOS	TX		05/17/2024		699		92			92		791	791			
100129351	EDEN PRAIRIE	MN		09/25/2023		611		69			69		680	680			
100119802	POUGHKEEPSIE	NY		08/08/2023		563		(34)			(34)		528	528			
100171421	HOUSTON	TX		10/16/2024		802		(52)			(52)		750	750			
100180419	PAYSON	AZ		11/25/2024		720		20			20		741	741			
100060540	NASHVILLE	TN		06/01/2021		3,028		23			23		3,051	3,051			
100079971	WOODBRIDGE	VA		04/25/2022		1,133		(96)			(96)		1,037	1,037			
100109694	TILLAMOOK	OR		06/15/2023		489		(70)			(70)		418	418			
100150645	MANHEIM	PA		05/06/2024		594		(48)			(48)		547	547			
100151391	INDIANAPOLIS	IN		05/10/2024		600		(47)			(47)		553	553			
100151392	INDIANAPOLIS	IN		05/10/2024		600		(47)			(47)		553	553			
100013992	BOGOTA	NJ		05/25/2017		980		272			272		1,252	1,252			
100171532	CEDAR CITY	UT		10/16/2024		729		(34)			(34)		695	695			
100139497	KISSIMMEE	FL		12/28/2023		518		(25)			(25)		493	493			
100159478	BUDA	TX		07/15/2024		1,284		(57)			(57)		1,227	1,227			
100179592	PAYNE SPRINGS	TX		11/21/2024		420		(34)			(34)		386	386			
100170079	OLATHE	KS		10/08/2024		690		(59)			(59)		631	631			
100182011	NAMPA	ID		12/12/2024		680		49			49		729	729			
100132129	SHERMAN	TX		10/13/2023		582		1			1		583	583			
100049496	FORT LAUDERDALE	FL		11/20/2020		851		28			28		879	879			
100110170	TOMS RIVER	NJ		06/30/2023		721		19			19		740	740			
100170378	SAVANNAH	GA		10/08/2024		555		(67)			(67)		488	488			
100127533	FORT WORTH	TX		09/08/2023		932		97			97		1,029	1,029			
100079111	HOLLYWOOD	FL		02/24/2022		834		(35)			(35)		800	800			
100150729	MISSOURI CITY	TX		05/06/2024		593		(51)			(51)		541	541			
100115716	HALLANDALE BEACH	FL		07/20/2023		836		(56)			(56)		780	780			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100691	GLENDALE	AZ		04/28/2023		992		107			107		1,099	1,099			
100156425	GILLSVILLE	GA		06/24/2024		575		(42)			(42)		533	533			
100043467	MIAMI	FL		08/13/2020		(1,515)		2,298			2,298		783	783			
100148200	CHARLOTTE	NC		04/12/2024		555		(1)			(1)		554	554			
100065782	OXNARD	CA		07/28/2021		1,400		(98)			(98)		1,302	1,302			
100069537	SAINT CLOUD	FL		09/01/2021		6,251		35			35		6,286	6,286			
100151173	KENNER	LA		05/09/2024		522		(95)			(95)		427	427			
100186323	BARNEGAT	NJ		12/30/2024		546		(65)			(65)		482	482			
100148462	MAPLE GROVE	MN		04/12/2024		800		115			115		915	915			
100110607	METAIRIE	LA		06/30/2023		964		1			1		964	964			
100119716	CHICAGO	IL		08/08/2023		598		(35)			(35)		563	563			
100157905	ROSHARON	TX		07/09/2024		650		58			58		708	708			
100102081	PORT SAINT LUCIE	FL		04/14/2023		605		(39)			(39)		567	567			
100120970	SICKLERVILLE	NJ		08/30/2023		585		24			24		608	608			
100182355	WAKE FOREST	NC		12/12/2024		481		(14)			(14)		467	467			
100078791	WASHINGTON	DC		02/24/2022		1,303		43			43		1,346	1,346			
100131622	DALLAS	TX		10/06/2023		654		3			3		657	657			
100159272	LEANDER	TX		07/15/2024		2,848		(50)			(50)		2,798	2,798			
100130203	TAMPA	FL		11/15/2023		541		(42)			(42)		499	499			
100138175	LINCOLN	RI		12/14/2023		490		(20)			(20)		470	470			
100179801	LEMONT	IL		11/21/2024		687		(55)			(55)		632	632			
100129332	INDIO	CA		09/25/2023		535		61			61		596	596			
100162941	SEAGOVILLE	TX		08/12/2024		608		(37)			(37)		572	572			
100128098	BOWLING GREEN	KY		09/08/2023		667		67			67		734	734			
100131963	MEDINA	OH		10/13/2023		604		(11)			(11)		592	592			
100143311	PRINCETON	TX		02/16/2024		684		(31)			(31)		654	654			
100160897	POTTSTOWN	PA		07/24/2024		617		(44)			(44)		573	573			
100044211	TAUTON	MA		08/19/2020		1,470		(113)			(113)		1,357	1,357			
100165460	DENTON	TX		08/29/2024		992		(5)			(5)		987	987			
100162915	GARLAND	TX		08/12/2024		595		(38)			(38)		557	557			
100161601	UNITED KINGDOM	GBR		07/29/2024		56							56	56			
100151535	CHARLOTTE	NC		05/10/2024		1,432		(54)			(54)		1,378	1,378			
100142573	FARMINGTON	AR		02/08/2024		572		(49)			(49)		524	524			
100119520	FORT WALTON BEACH	FL		07/28/2023		649		(55)			(55)		594	594			
100175140	JACKSONVILLE	FL		11/05/2024		839		(11)			(11)		828	828			
100185945	PERRY	GA		12/26/2024		232		(70)			(70)		162	162			
100180445	WAUKEE	IA		11/25/2024		987		37			37		1,024	1,024			
100168306	WILMINGTON	NC		09/20/2024		140		25			25		165	165			
100119165	ORLANDO	FL		07/31/2023		638		22			22		660	660			
100110338	AUSTIN	TX		06/30/2023		682		2			2		684	684			
100117416	BALDWIN PARK	CA		07/20/2023		748		1,010			1,010		1,758	1,758			
100150735	LAWRENCEVILLE	GA		05/06/2024		601		(45)			(45)		556	556			
100156171	ATHENS	GA		06/20/2024		589		(58)			(58)		531	531			
100135328	RALEIGH	NC		11/13/2023		866		7			7		873	873			
100149733	NEW HAVEN	CT		04/26/2024		510		(16)			(16)		493	493			
100112887	BAKERSFIELD	CA		06/29/2023		3,370		398			398		3,769	3,769			
100179720	VON ORMY	TX		11/21/2024		1,296		145			145		1,442	1,442			
100156458	HOLLAND	PA		06/24/2024		578		(42)			(42)		536	536			
100117391	KATY	TX		07/20/2023		742		895			895		1,637	1,637			
100169280	PORT JEFFERSON STATION	NY		09/27/2024		531		(118)			(118)		414	414			
100065374	THOMPSONS STATION	TN		07/28/2021		1,632		(117)			(117)		1,515	1,515			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134489	RIVERSIDE	NJ		10/30/2023		458		(28)			(28)		430	430			
100128334	LAS VEGAS	NV		09/14/2023		1,924		(72)			(72)		1,853	1,853			
100170349	SAN ANTONIO	TX		10/08/2024		984		(63)			(63)		921	921			
100057607	ANAHEIM	CA		06/30/2021		2,331		(126)			(126)		2,205	2,205			
100179770	MISSOULA	MT		11/21/2024		669		(35)			(35)		634	634			
100179766	CHICAGO	IL		11/21/2024		9,606		(414)			(414)		9,191	9,191			
100156531	MANOR	TX		06/24/2024		666							666	666			
100135755	CHARLOTTE	NC		11/10/2023		5,734		216			216		5,950	5,950			
100179769	METAIRIE	LA		11/21/2024		605		(65)			(65)		541	541			
100148315	SUMMERVILLE	SC		04/12/2024		627		(19)			(19)		607	607			
100120915	GULF SHORES	AL		08/30/2023		572		33			33		605	605			
100169306	MESQUITE	TX		09/27/2024		604		(64)			(64)		541	541			
100139604	LAS VEGAS	NV		12/28/2023		467		(25)			(25)		442	442			
100088025	CHICAGO	IL		10/25/2022		2,489		(128)			(128)		2,362	2,362			
100149645	FORNEY	TX		04/26/2024		648		(26)			(26)		622	622			
100149208	HAGERSTOWN	MD		04/22/2024		5		(5)			(5)						
100138845	RICHMOND	VA		12/21/2023		608		(45)			(45)		562	562			
100090031	NEW SMYRNA BEACH	FL		01/13/2023		566		(33)			(33)		533	533			
100170297	INDIANAPOLIS	IN		10/08/2024		582		(49)			(49)		533	533			
100136887	LEESBURG	FL		11/27/2023		516		75			75		591	591			
100137618	MADISON	AL		12/08/2023		2,222		199			199		2,421	2,421			
100151298	MOYOCK	NC		05/10/2024		663		11			11		674	674			
100185184	DANBURY	CT		12/20/2024		384		(30)			(30)		354	354			
100115971	MARIETTA	GA		07/20/2023		738		(9)			(9)		729	729			
100103794	WALDORF	MD		05/10/2023		581		(41)			(41)		540	540			
100186789	CASSELBERRY	FL		12/31/2024		613		(18)			(18)		595	595			
100136923	EDGEWATER	FL		11/28/2023		392		(34)			(34)		358	358			
100158603	NEWARK	DE		07/10/2024		1,498		(67)			(67)		1,431	1,431			
100029793	BROOKLYN	NY		10/26/2018		528		633			633		1,161	1,161			
100057609	HYATTSVILLE	MD		06/30/2021		1,343		(94)			(94)		1,249	1,249			
100157918	LONGS	SC		07/09/2024		(6,392)		254			254	10,806	4,668	4,626	(43)		(43)
100079093	FRISCO	TX		02/24/2022		1,193		(61)			(61)		1,132	1,132			
100137717	STOCKTON	CA		12/08/2023		586		(10)			(10)		576	576			
100111490	ENGLEWOOD	NJ		06/29/2023		559		680			680		1,239	1,239			
100149115	ROCKPORT	TX		04/22/2024		191		(32)			(32)		159	159			
100158132	TUCSON	AZ		07/09/2024		587		(30)			(30)		557	557			
100026328	CLOSTER	NJ		09/20/2018		754		166			166		920	920			
100110239	LAS VEGAS	NV		06/30/2023		689		44			44		733	733			
100142124	RICHMOND	TX		02/29/2024		960		(69)			(69)		891	891			
100012981	QUEEN CREEK	AZ		05/25/2017		962		99			99		1,061	1,061			
100175748	MURRIETA	CA		11/12/2024		897		(79)			(79)		818	818			
100148821	FRESNO	CA		04/17/2024		36,222		(825)			(825)		35,397	35,397			
100158000	READING	PA		07/09/2024		594		(52)			(52)		542	542			
100113548	ENTERPRISE	AL		06/29/2023		405		342			342		747	747			
100088280	DYER	IN		10/17/2022		710		(31)			(31)		679	679			
100162822	SAINT PAUL	MN		08/12/2024		514		(34)			(34)		480	480			
100161631	UNITED KINGDOM	GBR		07/29/2024		46							46	46			
100182475	INDIANAPOLIS	IN		12/12/2024		2,432		(11)			(11)		2,421	2,421			
100119067	LAS VEGAS	NV		07/27/2023		600		(67)			(67)		533	533			
100013625	HONOKAA	HI		05/25/2017		819		65			65		884	884			
100081224	NORTH LAS VEGAS	NV		03/18/2022		1,264		31			31		1,295	1,295			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162996	LAS VEGAS	NV		08/12/2024		228		(25)			(25)		203	203			
100067681	WINTER GARDEN	FL		09/23/2021		1,383		(74)			(74)		1,309	1,309			
100081467	SACRAMENTO	CA		03/18/2022		1,271		98			98		1,369	1,369			
100171679	WESTFIELD	IN		10/16/2024		578		(65)			(65)		513	513			
100185451	WINDER	GA		12/20/2024		2,439		234			234		2,673	2,673			
100159332	WOODRUFF	SC		07/15/2024		536		(61)			(61)		475	475			
100180256	WILLIAMSTOWN	NJ		11/25/2024		154,770		(4,433)			(4,433)		150,337	150,337			
100100659	LAKE VILLA	IL		04/28/2023		795		74			74		870	870			
100117288	CHEEKTOWAGA	NY		07/20/2023		448		28			28		476	476			
100140368	ATLANTA	GA		01/18/2024		564		(50)			(50)		514	514			
100161093	CAPE CORAL	FL		07/24/2024		632		(17)			(17)		616	616			
100165500	COLUMBUS	OH		08/29/2024		549		(61)			(61)		488	488			
100182618	ASHEVILLE	NC		12/12/2024		429		(40)			(40)		389	389			
100081054	KATY	TX		03/18/2022		1,271		98			98		1,369	1,369			
100109661	EL PASO	TX		06/14/2023		906		(128)			(128)		778	778			
100182171	SAINT AUGUSTINE	FL		12/12/2024		442		41			41		483	483			
100158881	PORT CHARLOTTE	FL		07/12/2024		585		(32)			(32)		553	553			
100013146	LAS VEGAS	NV		05/25/2017		850		477			477		1,327	1,327			
100137616	FORT WORTH	TX		12/08/2023		690		147			147		837	837			
100156244	WOODBRIDGE	VA		06/20/2024		604		(27)			(27)		578	578			
100138829	LAFAYETTE	LA		12/21/2023		1,451		(62)			(62)		1,388	1,388			
100128018	THOMPSONS STATION	TN		09/08/2023		408		18			18		427	427			
100025342	RICHMOND HILL	NY		09/20/2018		35		594			594		629	629			
100146709	CANON CITY	CO		03/20/2024		590		(30)			(30)		561	561			
100136661	PHILADELPHIA	PA		01/25/2024		453		(38)			(38)		416	416			
100186361	BEAR	DE		12/30/2024		1,044		(61)			(61)		984	984			
100180390	EDISON	NJ		11/25/2024		721		36			36		757	757			
100130276	WILLINGBORO	NJ		09/28/2023		467		(31)			(31)		436	436			
100148806	DELANO	MN		04/17/2024		736		129			129		865	865			
100132290	KATY	TX		10/13/2023		580		1			1		581	581			
100169530	DURHAM	NC		09/30/2024		436							435	435			
100115774	COLUMBIA	SC		07/20/2023		667		(31)			(31)		637	637			
100143226	HENDERSON	NV		02/16/2024		717		31			31		748	748			
100176080	JACKSONVILLE	FL		12/20/2024		1,562		(129)			(129)		1,433	1,433			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		1,119		(49)			(49)		1,070	1,070			
100158375	UNITED KINGDOM	GBR		07/09/2024		(3,041)		3,041			3,041						
100149674	KENNEWICK	WA		04/26/2024		468		(17)			(17)		450	450			
100068464	SEBRING	FL		08/25/2021		1,151		(82)			(82)		1,069	1,069			
100186791	WATERBURY	CT		12/31/2024		588		(9)			(9)		579	579			
100116358	LA PUENTE	CA		07/20/2023		926		738			738		1,663	1,663			
100030718	WHITE PLAINS	NY		04/09/2019		609		35			35		644	644			
100175245	CINCINNATI	OH		11/05/2024		653		(7)			(7)		646	646			
100176597	SAN ANTONIO	TX		11/15/2024		618		(44)			(44)		574	574			
100026961	EAST QUOGUE	NY		09/26/2018		968		717			717		1,685	1,685			
100160207	BOLIVIA	NC		07/18/2024		713		50			50		763	763			
100071623	PURCELLVILLE	VA		10/14/2021		2,068		(105)			(105)		1,963	1,963			
100149596	RALEIGH	NC		04/26/2024		7,004		(189)			(189)		6,814	6,814			
100175968	CONCORD	NC		11/14/2024		632		(59)			(59)		574	574			
100142633	ATLANTA	GA		02/08/2024		563		(49)			(49)		514	514			
100152338	HOUSTON	TX		05/17/2024		658		122			122		780	780			
100108069	MANOR	TX		05/24/2023		601		(152)			(152)		450	450			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163378	PHOENIX	AZ		09/27/2024		523		(133)			(133)		391	391			
100011569	TAMPA	FL		03/08/2017		(193)		1,123			1,123		931	931			
100135820	ELGIN	IL		11/10/2023		670		(19)			(19)		651	651			
100154101	AUSTIN	TX		07/11/2024		549		(51)			(51)		499	499			
100049032	KISSIMMEE	FL		11/20/2020		1,197		(208)			(208)		988	988			
100083895	FREMONT	CA		07/12/2022		22,614		(116)			(116)		22,498	22,498			
100055283	DOUBLE OAK	TX		03/23/2021		983		(331)			(331)		652	652			
100103397	TOMS RIVER	NJ		06/16/2023		568		(24)			(24)		544	544			
100180339	FORT WORTH	TX		11/25/2024		656		(12)			(12)		644	644			
100150749	MCKINNEY	TX		05/06/2024		612		(42)			(42)		570	570			
100160167	SHARPSBURG	MD		07/18/2024		632		(48)			(48)		585	585			
100161086	FLOWERY BRANCH	GA		07/24/2024		622		(54)			(54)		568	501		(67)	(67)
100129688	ATOKA	TN		09/29/2023		750		62			62		813	813			
100026351	RIVERSIDE	CA		09/20/2018		945		89			89		1,034	1,034			
100170289	BAKERSFIELD	CA		10/08/2024		631		(63)			(63)		568	568			
100017307	MIAMI	FL		04/26/2018		699		(38)			(38)		661	661			
100151237	FORT WORTH	TX		05/10/2024		2,589		178			178		2,767	2,767			
100138973	LOS ANGELES	CA		12/21/2023		2,783		391			391		3,174	3,174			
100186406	MIDDLEBURG	FL		12/30/2024		99,756		(1,944)			(1,944)		97,812	97,812			
100111772	OPA LOCKA	FL		06/29/2023		191		830			830		1,021	1,021			
100149427	TIMNATH	CO		04/24/2024		1,358		217			217		1,575	1,575			
100158840	BIG BEAR CITY	CA		07/12/2024		369		(32)			(32)		337	337			
100174307	BATON ROUGE	LA		10/31/2024		706		(31)			(31)		676	676			
100181868	SEBRING	FL		12/12/2024		991		(39)			(39)		952	952			
100133321	KATY	TX		11/29/2023		7,301		221			221		7,522	7,522			
100134422	NETHERLANDS	NLD		10/27/2023		(10,749)						10,788	39		(39)		(39)
100160033	MARIETTA	GA		07/17/2024		1,610		(40)			(40)		1,571	1,571			
100182328	TERREBONNE	OR		12/12/2024		685		36			36		721	721			
100081072	LANHAM	MD		03/18/2022		2,515		349			349		2,864	2,864			
100143212	FUQUAY VARINA	NC		02/16/2024		625		(12)			(12)		612	612			
100083596	JACKSONVILLE	FL		07/25/2022		720		(70)			(70)		650	650			
100169677	NORCROSS	GA		09/30/2024		399		(72)			(72)		328	328			
100148766	WENTZVILLE	MO		04/17/2024		569		(61)			(61)		508	508			
100137802	HAMPTON	NH		12/08/2023		553		(30)			(30)		524	524			
100078049	DETROIT	MI		01/21/2022		983		(29)			(29)		954	954			
100175988	FORNEY	TX		11/14/2024		970		(5)			(5)		966	966			
100013826	JUNCTION CITY	OR		05/25/2017		1,077		118			118		1,195	1,195			
100065103	ERIE	CO		07/14/2021		1,351		(86)			(86)		1,265	1,265			
100023916	NEW BRAUNFELS	TX		09/10/2018		1,268		(62)			(62)		1,206	1,206			
100091446	FRUITA	CO		02/22/2023		762		(13)			(13)		749	749			
100185441	CUTLER BAY	FL		12/20/2024		703		38			38		740	740			
100180141	GREENLAWN	NY		11/25/2024		678		(118)			(118)		560	560			
100067440	FERNLEY	NV		09/23/2021		1,316		(100)			(100)		1,216	1,216			
100135428	ROCKPORT	IN		11/13/2023		753		305			305		1,058	1,058			
100186017	PORT ORANGE	FL		12/27/2024		378		(39)			(39)		340	340			
100160179	TAMPA	FL		07/18/2024		538		(35)			(35)		503	503			
100172472	MESA	AZ		10/23/2024		586		(59)			(59)		527	527			
100144598	GRAHAM	NC		03/13/2024		1,691		116			116		1,807	1,807			
100049577	CHICAGO	IL		11/20/2020		905		(100)			(100)		805	805			
100102608	WOODSTOCK	GA		06/22/2023		1,078		1			1		1,079	1,079			
100159258	RICHMOND	TX		07/15/2024		652		(39)			(39)		613	613			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180216	GREAT FALLS	MT		11/25/2024		701		(24)			(24)		677	677			
100170295	COLUMBIA	MO		10/08/2024		634		(63)			(63)		571	571			
100132470	HANFORD	CA		11/03/2023		518		84			84		602	602			
100139104	NEWBURGH	NY		12/28/2023		473		(57)			(57)		417	417			
100158377	UNITED KINGDOM	GBR		07/09/2024		(3,245)		3,245			3,245						
100170317	ALBUQUERQUE	NM		10/08/2024		946		(74)			(74)		872	872			
100069654	SICKLERVILLE	NJ		09/01/2021		1,486		81			81		1,567	1,567			
100170109	CHESTERBROOK	PA		10/08/2024		669		(49)			(49)		620	620			
100062994	ATLANTA	GA		07/01/2021		1,253		(41)			(41)		1,212	1,212			
100029548	SAN FRANCISCO	CA		10/26/2018		3,373		121			121		3,493	3,493			
100158379	UNITED KINGDOM	GBR		07/09/2024		(3,245)		3,245			3,245						
100158378	UNITED KINGDOM	GBR		07/09/2024		(3,245)		3,245			3,245						
100129653	SALT LAKE CTY	UT		09/29/2023		1,301		(34)			(34)		1,267	1,267			
100152359	DURHAM	NC		05/17/2024		1,302		165			165		1,467	1,467			
100143491	MOUNT DORA	FL		02/21/2024		562		(23)			(23)		539	539			
100184395	CROWLEY	TX		12/16/2024		296		(58)			(58)		238	238			
100111091	ROXBURY	CT		06/29/2023		291		459			459		750	750			
100087029	MCKINNEY	TX		11/04/2022		810		19			19		829	829			
100173711	PLYMOUTH	MN		10/30/2024		593		(80)			(80)		512	512			
100079973	MISSOURI CITY	TX		04/25/2022		773		(108)			(108)		666	666			
100178336	PORT CHARLOTTE	FL		11/19/2024		621		28			28		649	649			
100128348	ATLANTA	GA		09/14/2023		642		15			15		658	658			
100171517	CEDAR CITY	UT		10/16/2024		6,209		(206)			(206)		6,003	6,003			
100136947	OWENS CROSS ROADS	AL		11/28/2023		552		(22)			(22)		529	529			
100181916	KATY	TX		12/12/2024		630		(3)			(3)		627	627			
100141917	DANVILLE	IN		03/27/2024		769		(13)			(13)		756	756			
100135232	PALM COAST	FL		11/08/2023		672		182			182		854	854			
100140401	WESLEY CHAPEL	FL		01/18/2024		2,252		(110)			(110)		2,142	2,142			
100179748	FORT WORTH	TX		11/21/2024		701		94			94		795	795			
100075759	TOLLESON	AZ		12/01/2021		3,082		(4)			(4)		3,078	3,078			
100180420	HOUSTON	TX		11/25/2024		693		22			22		716	716			
100184995	SPRING HILL	FL		12/19/2024		405		(23)			(23)		382	382			
100135779	CHESTER	VA		11/10/2023		894		108			108		1,002	1,002			
100148934	KNIGHTDALE	NC		04/17/2024		550		(51)			(51)		499	499			
100175183	KISSIMMEE	FL		11/05/2024		699		(47)			(47)		651	651			
100159329	RICHMOND	TX		07/15/2024		729		29			29		759	759			
100142155	EULESS	TX		02/29/2024		599		(38)			(38)		561	561			
100179791	SUMMERVILLE	SC		11/21/2024		628		(60)			(60)		568	568			
100025568	BALDWIN PARK	CA		09/20/2018		1,099		(121)			(121)		979	979			
100141965	ELIZABETHTOWN	KY		02/29/2024		241		210			210		451	451			
100149453	ZEBULON	NC		04/24/2024		711		72			72		784	784			
100103324	SAINT PETERSBURG	FL		04/28/2023		742		(25)			(25)		717	717			
100071763	FERNANDINA BEACH	FL		10/14/2021		1,255		(119)			(119)		1,136	1,136			
100148191	KISSIMMEE	FL		04/12/2024		4,006		(271)			(271)		3,735	3,735			
100164538	WESLEY CHAPEL	FL		08/21/2024		553		(64)			(64)		489	489			
100158131	MANCHESTER	CT		07/09/2024		653		21			21		674	674			
100179585	PEA RIDGE	AR		11/21/2024		621		(40)			(40)		581	581			
100079804	TAMPA	FL		04/08/2022		879		(175)			(175)		704	704			
100142168	VICTORVILLE	CA		02/29/2024		774		233			233		1,008	1,008			
100168569	CRESTLINE	CA		09/25/2024		1,190		(53)			(53)		1,137	1,137			
100076056	TAYLORSVILLE	UT		01/07/2022		1,354		(52)			(52)		1,301	1,301			

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100140302	FORT WORTH	TX		01/18/2024		555		(53)			(53)		502	502			
100044726	SUMMERFIELD	NC		11/19/2020		1,029		(126)			(126)		903	903			
100114617	CALIFORNIA CITY	CA		06/29/2023		(35)		35			35						
100148314	HARKER HEIGHTS	TX		04/12/2024		708		48			48		756	756			
100143642	ROSEDALE	MD		02/22/2024		631		(61)			(61)		569	569			
100012862	FILLMORE	CA		05/25/2017		1,067		(39)			(39)		1,028	1,028			
100151343	MCDONOUGH	GA		05/10/2024		631		(12)			(12)		619	619			
100156590	MADISON	AL		06/24/2024		701		65			65		766	766			
100143319	ATHENS	AL		02/16/2024		951		51			51		1,003	1,003			
100175618	BRADENTON	FL		11/12/2024		387		(69)			(69)		318	318			
100116399	DORAL	FL		07/20/2023		1,027		386			386		1,412	1,412			
100108125	COCOA	FL		05/24/2023		540		(27)			(27)		514	514			
100147786	CHARLOTTE	NC		04/08/2024		682		16			16		699	699			
100170307	LIVONIA	MI		10/08/2024		1,539		(96)			(96)		1,443	1,443			
100143326	CHARLOTTE	NC		02/16/2024		1,244		(42)			(42)		1,203	1,203			
100138290	MELISSA	TX		12/18/2023		1,722		13			13		1,735	1,735			
100114857	OCEAN ISLE BEACH	NC		07/10/2023		696							696	696			
100148102	HASLET	TX		04/10/2024		606		(62)			(62)		544	544			
100136428	NORTH FORT MYERS	FL		11/20/2023		577		16			16		593	593			
100126424	FISHERVILLE	KY		08/30/2023		590		(38)			(38)		553	553			
100147896	FORT WORTH	TX		04/08/2024		760		117			117		877	877			
100060143	STUART	FL		06/25/2021		1,353		(82)			(82)		1,271	1,271			
100151370	KILLEEN	TX		05/10/2024		574		(15)			(15)		560	560			
100151390	HARRISBURG	PA		05/10/2024		635		(19)			(19)		617	617			
100102017	SKOKIE	IL		04/14/2023		2,424		(37)			(37)		2,388	2,388			
100013750	EVERETT	WA		05/25/2017		891		34			34		925	925			
100182594	WESLEY CHAPEL	FL		12/12/2024		438		(1)			(1)		437	437			
100025239	SYLMAR	CA		09/20/2018		233		206			206		439	439			
100180396	MIRAMAR BEACH	FL		11/25/2024		858		10			10		868	868			
100170374	NORMAN	OK		10/08/2024		677		(50)			(50)		627	627			
100119600	UNION	OH		07/31/2023		326		(4)			(4)		321	321			
100055727	STREAMWOOD	IL		03/23/2021		567		594			594		1,161	1,161			
100186608	FORT WORTH	TX		12/30/2024		449		78			78		527	527			
100160970	MESQUITE	TX		07/24/2024		583		(42)			(42)		540	540			
100147995	LAKE WYLIE	SC		04/10/2024		676		113			113		789	789			
100149823	WENDELL	ID		04/29/2024		544		(68)			(68)		476	476			
100074484	FRESNO	CA		12/14/2021		1,251		(107)			(107)		1,144	1,144			
100116139	FISHERS	IN		07/20/2023		1,131		236			236		1,367	1,367			
100140732	DELANO	CA		01/22/2024		609		(9)			(9)		601	601			
100182164	ROANOKE	VA		12/12/2024		389		(39)			(39)		351	351			
100154080	POWDER SPRINGS	GA		06/06/2024		393		(37)			(37)		355	355			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		2,703		(73)			(73)		2,629	2,629			
100116442	SAN DIEGO	CA		07/20/2023		633		26			26		659	659			
100044175	LAS VEGAS	NV		08/19/2020		1,111		(121)			(121)		990	990			
100156601	LONG BRANCH	NJ		06/24/2024		598		(35)			(35)		563	563			
100171799	FORNEY	TX		10/17/2024		1,138		(161)			(161)		977	977			
100082813	PALMDALE	CA		04/28/2022		(35)		35			35						
100182186	SHERMAN	TX		12/12/2024		405		(10)			(10)		395	395			
100100055	ATLANTA	GA		03/28/2023		(44)		44			44						
100170197	GALLATIN	TN		10/08/2024		719		(5)			(5)		714	714			
100158113	VENICE	FL		07/09/2024		613		(40)			(40)		573	573			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147928	OCALA	FL		04/08/2024		784		108			108		893	893			
100109297	FARMERS BRANCH	TX		06/12/2023		743		(15)			(15)		728	728			
100015792	CLOVERDALE	CA		02/02/2018		975		(34)			(34)		941	941			
100013644	DAPHNE	AL		05/25/2017		804		199			199		1,003	1,003			
100117356	OCOEE	FL		07/20/2023		(1,982)		3,252			3,252		1,270	1,270			
100141996	WALDORF	MD		02/29/2024		179		295			295		474	474			
100139149	WOODSTOCK	GA		12/28/2023		507		(42)			(42)		465	465			
100171905	ATHENS	GA		10/17/2024		639		(72)			(72)		567	567			
100151040	SAN MARCOS	TX		05/08/2024		761		99			99		860	860			
100149621	MELISSA	TX		04/26/2024		632		(38)			(38)		594	594			
100152870	GRAFTON	WI		05/22/2024		554		(72)			(72)		482	482			
100149405	GULF SHORES	AL		04/24/2024		4,025		(105)			(105)		3,920	3,920			
100054211	WALDORF	MD		03/23/2021		1,010		(306)			(306)		703	703			
100186599	MURFREESBORO	TN		12/30/2024		641		102			102		743	743			
100150680	PRINCETON	TX		05/06/2024		599		(46)			(46)		553	553			
100141771	DELRAN	NJ		01/30/2024		450		(40)			(40)		410	410			
100152246	HARVEST	AL		05/17/2024		684		(35)			(35)		650	650			
100158616	LYNCHBURG	VA		07/10/2024		617		(28)			(28)		589	589			
100048394	SLEEPY HOLLOW	IL		11/20/2020		829		(417)			(417)		411	411			
100137824	BUENA PARK	CA		12/08/2023		632		(2)			(2)		630	630			
100158625	CROWLEY	TX		07/10/2024		573		(45)			(45)		529	529			
100158715	WINTER HAVEN	FL		07/10/2024		581		(36)			(36)		545	545			
100167058	CAMP CONNELL	CA		09/13/2024		560		(62)			(62)		498	498			
100171461	JACKSON	NJ		10/16/2024		817		(62)			(62)		755	755			
100152727	SAN JACINTO	CA		05/22/2024		530		(100)			(100)		430	430			
100049005	SAINT GEORGE	UT		11/20/2020		1,058		(117)			(117)		941	941			
100076109	MIAMI	FL		01/07/2022		1,254		(74)			(74)		1,180	1,180			
100172312	ADAIRSVILLE	GA		10/21/2024		748		59			59		808	808			
100013624	WEST NEW YORK	NJ		05/25/2017		1,116		224			224		1,340	1,340			
100136216	CITRUS HEIGHTS	CA		11/20/2023		7,014		61			61		7,075	7,075			
100158707	CLAYTON	NC		07/10/2024		606		(33)			(33)		573	573			
100153066	SCOTTSDALE	AZ		06/27/2024		540		(70)			(70)		470	470			
100163061	NORTH LAS VEGAS	NV		08/13/2024		1,043		(26)			(26)		1,017	1,017			
100170245	HENDERSONVILLE	NC		10/08/2024		(6,954)		4			4	7,816	867	862	(5)		(5)
100149526	THE VILLAGES	FL		04/26/2024		27,008		(615)			(615)		26,393	26,393			
100120703	KERHONKSON	NY		08/25/2023		830		10			10		840	840			
100175323	CLAYTON	NC		11/05/2024		746		(1)			(1)		745	745			
100170497	GROVELAND	FL		10/09/2024		587		(28)			(28)		559	559			
100180065	CHARLOTTE	NC		11/25/2024		960		106			106		1,066	1,066			
100134255	BEVERLY HILLS	FL		10/27/2023		559		(24)			(24)		536	536			
100145706	UNITED KINGDOM	GBR		03/12/2024		(1,898)		1,978			1,978		80	80			
100057714	GREENVILLE	SC		06/30/2021		1,285		(91)			(91)		1,193	1,193			
100079500	GOWEN	MI		04/08/2022		(514)		1,658			1,658		1,144	1,144			
100149574	MCKINNEY	TX		04/26/2024		646		(90)			(90)		555	555			
100182706	AUBURN	AL		12/12/2024		399		(51)			(51)		348	348			
100140421	COLUMBUS	OH		01/18/2024		601		(51)			(51)		550	550			
100150691	GARLAND	TX		05/06/2024		609		(36)			(36)		574	574			
100068038	PLAINVILLE	CT		09/23/2021		1,313		(91)			(91)		1,222	1,222			
100160922	BIRMINGHAM	AL		07/24/2024		630		(32)			(32)		598	598			
100172460	SOUTHPORT	NC		10/23/2024		595		(55)			(55)		541	541			
100099779	LAKEHURST	NJ		02/28/2023		602		(32)			(32)		569	569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153861	SPRINGFIELD	MA		06/05/2024		540		(53)			(53)		487	487			
100063651	LAKEVIEW	NY		07/01/2021		1,497		76			76		1,573	1,573			
100128217	VERO BEACH	FL		09/18/2023		775		205			205		980	980			
100115960	WESTFIELD	IN		07/20/2023		710		3			3		712	712			
100112630	IRVINE	CA		06/29/2023		947		881			881		1,829	1,829			
100170299	LOUISVILLE	KY		10/08/2024		581		(67)			(67)		514	514			
100140419	ATLANTA	GA		01/18/2024		556		(42)			(42)		514	514			
100164337	BONITA SPRINGS	FL		08/21/2024		2,454		(100)			(100)		2,354	2,354			
100136835	SPRING	TX		11/27/2023		458		(36)			(36)		422	422			
100092065	TOMS RIVER	NJ		02/09/2023		593		(41)			(41)		551	551			
100140155	LANDOVER HILLS	MD		01/09/2024		546		(27)			(27)		519	519			
100185393	JACKSONVILLE	FL		12/20/2024		656		2			2		658	658			
100158759	PLANO	TX		07/10/2024		610		(33)			(33)		577	577			
100165947	STONE MOUNTAIN	GA		09/06/2024		547		58			58		606	606			
100152463	CLAYMONT	DE		05/16/2024		540		(11)			(11)		529	529			
100140464	PENDERGRASS	GA		01/18/2024		724		71			71		795	795			
100134477	PARKVILLE	MD		10/30/2023		727		(43)			(43)		685	685			
100175937	LONGS	SC		11/14/2024		690		61			61		751	751			
100140425	RALEIGH	NC		01/18/2024		580		(41)			(41)		539	539			
100181301	EDGEWATER	FL		12/06/2024		427		9			9		437	437			
100138304	MYRTLE BEACH	SC		12/18/2023		879		192			192		1,071	1,071			
100100951	SANTA ROSA	CA		04/28/2023		955		306			306		1,262	1,262			
100168868	UNITED KINGDOM	GBR		09/26/2024		52							52	52			
100117654	HOUSTON	TX		07/20/2023		159		3			3		162	162			
100143571	CAPE CORAL	FL		02/21/2024		(289)		797			797		508	508			
100179964	LITTLE RIVER	SC		11/25/2024		605		(35)			(35)		570	570			
100175320	BROKEN BOW	OK		11/05/2024		124,869		(2,862)			(2,862)		122,006	122,006			
100115042	SANGER	CA		07/14/2023		(7,094)		(36)			(36)	7,775	645	598	(47)		(47)
100148038	MELISSA	TX		04/10/2024		1,889		(138)			(138)		1,751	1,751			
100050738	SOUTH EAST	GBR		03/02/2021		40							40	40			
100128435	NEWARK	NJ		09/15/2023		(434)		1,063			1,063		628	628			
100038956	DUBLIN	IRL		09/27/2019		(3,333)		3,449			3,449		117	117			
100140402	SAINT CLOUD	FL		01/18/2024		643		(7)			(7)		636	636			
100091734	PHOENIX	AZ		03/24/2023		19		(19)			(19)						
100173586	UNITED KINGDOM	GBR		10/29/2024		59							59	59			
100120631	JACKSONVILLE	FL		08/18/2023		575		(48)			(48)		526	526			
100119660	LAS VEGAS	NV		08/08/2023		576		(26)			(26)		550	550			
100134479	CAPE CORAL	FL		10/30/2023		541		(47)			(47)		494	494			
100043399	RALEIGH	NC		08/13/2020		859		(37)			(37)		822	822			
100141112	PHILADELPHIA	PA		01/30/2024		547		(20)			(20)		527	527			
100137132	LUNENBURG	MA		11/28/2023		1,161		(75)			(75)		1,086	1,086			
100158628	PORT CHARLOTTE	FL		07/10/2024		585		(23)			(23)		562	562			
100136758	WATERBURY	CT		11/27/2023		518		(8)			(8)		510	510			
100135810	FRANKLIN PARK	NJ		11/10/2023		551		(21)			(21)		530	530			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		540		(137)			(137)		403	403			
100148709	FOREST LAKE	MN		04/17/2024		7,052		(313)			(313)		6,739	6,739			
100156495	COMMERCE	GA		06/24/2024		556		(41)			(41)		516	516			
100163049	LIBERTY TWSP	OH		08/13/2024		566		(68)			(68)		498	498			
100143287	FRESNO	CA		02/16/2024		661		(13)			(13)		648	648			
100115559	LAS VEGAS	NV		07/19/2023		570		(30)			(30)		540	540			
100135803	MESA	AZ		11/10/2023		606		(23)			(23)		583	583			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013002	HENDERSON	NV		05/25/2017		776		148			148		924	924			
100079409	STOCKTON	CA		03/17/2022		1,160		(119)			(119)		1,042	1,042			
100182021	MANOR	TX		12/12/2024		692		50			50		742	742			
100141307	ST. PETERSBURG	FL		01/30/2024		425		(66)			(66)		359	359			
100140458	PENDERGRASS	GA		01/18/2024		744		9			9		753	753			
100132795	CHELTENHAM	PA		11/03/2023		561		(9)			(9)		552	552			
100162313	MANASSAS	VA		08/05/2024		539		(96)			(96)		442	442			
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		679		91			91		769	769			
100117284	HOUSTON	TX		07/20/2023		677		42			42		719	719			
100090192	AUGUSTA	GA		01/13/2023		640		61			61		701	701			
100110502	JACKSONVILLE	FL		06/30/2023		801		4			4		805	805			
100133980	ATLANTIC CITY	NJ		10/25/2023		477		(47)			(47)		430	430			
100090009	BURLINGTON	VT		01/13/2023		(7,569)		661			661	7,530	622	1,447	826		826
100134693	REX	GA		10/30/2023		(10)		601			601		590	590			
100133705	FORT WORTH	TX		10/23/2023		729		142			142		870	870			
100152505	ROYSE CITY	TX		05/17/2024		528		(19)			(19)		509	509			
100153170	HOUSTON	TX		05/30/2024		587		(31)			(31)		556	556			
100173164	BELLEVUE	WA		10/30/2024		632		(53)			(53)		580	580			
100186287	MCKINNEY	TX		12/27/2024		529		(64)			(64)		465	465			
100137028	FORT WORTH	TX		11/28/2023		679		216			216		895	895			
100129578	SARGENT	TX		09/29/2023		609		3			3		611	611			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		1,993		(37)			(37)		1,956	1,956			
100137758	HENDERSON	NV		12/08/2023		683		85			85		767	767			
100149673	CONCORD	NC		04/26/2024		676		7			7		683	683			
100025940	BROOKLYN	NY		09/20/2018		1,105		170			170		1,274	1,274			
100152307	DALLAS	NC		05/17/2024		62,336		3,760			3,760		66,096	66,096			
100014180	SAN BERNARDINO	CA		05/25/2017		6,810		691			691		7,501	7,501			
100114718	SYLMAR	CA		06/29/2023		2,238		(279)			(279)		1,959	1,959			
100137589	GREELEY	CO		12/08/2023		359		(20)			(20)		338	338			
100181221	KISSIMMEE	FL		12/06/2024		405		39			39		444	444			
100174787	DUNNELLON	FL		10/31/2024		553		(95)			(95)		458	458			
100144592	FORT WORTH	TX		03/13/2024		1,231		(26)			(26)		1,205	1,205			
100137796	FLEMINGTON	NJ		12/08/2023		1,525		(58)			(58)		1,468	1,468			
100140039	LONGVIEW	WA		01/09/2024		613		(38)			(38)		575	575			
100120635	WESLEY CHAPEL	FL		08/18/2023		429		(88)			(88)		341	341			
100045800	HAM LAKE	MN		11/25/2020		909		10			10		919	599		(320)	(320)
100178328	LAS VEGAS	NV		11/19/2024		(4,573)		14			14	7,765	3,206	3,195	(12)		(12)
100159417	HOUSTON	TX		07/15/2024		400		(49)			(49)		351	351			
100167942	LAREDO	TX		09/20/2024		570		(85)			(85)		485	485			
100115050	MORGANTOWN	WV		07/14/2023		2,104		83			83		2,187	2,187			
100151508	SAN MARCOS	TX		05/10/2024		711		122			122		834	834			
100158959	SAN ANTONIO	TX		08/15/2024		579		14			14		593	593			
100164640	FORNEY	TX		08/21/2024		468		(119)			(119)		348	348			
100136626	FORT WORTH	TX		11/22/2023		1		(1)			(1)						
100100825	POOLESVILLE	MD		04/28/2023		1,213		334			334		1,547	1,547			
100079976	RICHMOND	TX		04/25/2022		1,093		(81)			(81)		1,013	1,013			
100158120	KYLE	TX		07/09/2024		753		(21)			(21)		732	732			
100079744	FAYETTEVILLE	GA		04/25/2022		1,110		(110)			(110)		1,000	1,000			
100043867	FLANDERS	NY		08/19/2020		813		(114)			(114)		699	699			
100148854	FORNEY	TX		04/17/2024		628		(41)			(41)		588	588			
100057679	LAS VEGAS	NV		06/30/2021		850		(42)			(42)		807	807			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136011	GRETNA	LA		11/16/2023		518		(55)			(55)		463	463			
100138313	MIDLOTHIAN	VA		12/18/2023		608		(53)			(53)		555	555			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		706		26			26		733	733			
100119954	KIRKLAND	WA		08/11/2023		2,179		46			46		2,225	2,225			
100168251	INDIO	CA		09/20/2024		502		1			1		503	503			
100065799	LEICESTER	MA		07/28/2021		1,983		(112)			(112)		1,871	1,871			
100141772	CINNAMINSON	NJ		01/30/2024		(7,357)		(26)			(26)	7,778	395	295	(100)		(100)
100158842	ANN ARBOR	MI		07/12/2024		542		(75)			(75)		467	467			
100143222	HENDERSON	NV		02/16/2024		752		72			72		824	824			
100108085	PALM DESERT	CA		05/24/2023		4,398		(211)			(211)		4,187	4,187			
100151286	TIETON	WA		05/10/2024		631		(33)			(33)		598	598			
100159517	AUDUBON	NJ		07/15/2024		582		(54)			(54)		528	528			
100026212	CENTRAL ISLIP	NY		09/20/2018		976		42			42		1,018	1,018			
100152686	NORTH MYRTLE BEACH	SC		05/17/2024		558		(8)			(8)		550	550			
100128001	MANOR	TX		09/08/2023		584		(2)			(2)		581	581			
100067739	CHESTER	VA		09/23/2021		1,319		(60)			(60)		1,259	1,259			
100134033	LIBERTY	NY		10/25/2023		542		(54)			(54)		488	488			
100074475	PHILADELPHIA	PA		12/02/2021		1,162		(279)			(279)		883	883			
100171798	FORNEY	TX		10/17/2024		595		1			1		596	596			
100171899	SOUTH ELGIN	IL		10/17/2024		640		(54)			(54)		586	586			
100161013	NEEDVILLE	TX		07/24/2024		577		(52)			(52)		524	524			
100180006	LEWISTON	ME		11/25/2024		419		(41)			(41)		379	379			
100179335	JACKSONVILLE	FL		12/27/2024		2,803		(156)			(156)		2,647	2,647			
100129638	LYNCHBURG	VA		09/29/2023		603		(39)			(39)		564	564			
100132018	CHARLOTTE	NC		10/13/2023		642		(4)			(4)		637	637			
100086534	ROSEDALE	MD		09/30/2022		920		(57)			(57)		863	863			
100168352	MIAMI	FL		09/25/2024		634		(52)			(52)		582	582			
100108444	BERLIN	NJ		05/25/2023		402		(30)			(30)		372	372			
100115989	RICHMOND	VA		07/20/2023		599		(15)			(15)		584	584			
100110550	SAINT AUGUSTINE	FL		06/30/2023		768		51			51		819	819			
100185844	ABERDEEN	MD		12/26/2024		189		8			8		197	197			
100133653	BLUE SPRINGS	MO		10/23/2023		623		17			17		639	639			
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		(295)		799			799		504	504			
100173096	VILLAS	NJ		10/30/2024		636		(62)			(62)		575	575			
100163080	MIAMI	FL		08/13/2024		582		(61)			(61)		521	521			
100142034	MADERA	CA		02/29/2024		881		(71)			(71)		810	810			
100115082	SALEM	OR		07/14/2023		1,293		57			57		1,350	1,350			
100145050	UNITED KINGDOM	GBR		03/12/2024		79		(52)			(52)		28	28			
100181520	PORTLAND	OR		12/06/2024		402		(69)			(69)		333	333			
100129363	KAPOLEI	HI		09/25/2023		613		(44)			(44)		568	568			
100172273	KATY	TX		10/21/2024		676		(43)			(43)		633	633			
100110565	EAST POINT	GA		06/30/2023		10,863		87			87		10,951	10,951			
100153609	ALEXANDRIA	VA		05/31/2024		492		(65)			(65)		427	427			
100138082	DYER	IN		12/13/2023		8		(8)			(8)						
100115463	SAINT CLOUD	FL		07/17/2023		695		40			40		735	735			
100172342	WILLIS	TX		10/23/2024		716		(18)			(18)		698	698			
100129539	SAINT GEORGE	UT		09/29/2023		1,339		(37)			(37)		1,301	1,301			
100100332	PEMBROKE PINES	FL		04/27/2023		807		306			306		1,113	1,113			
100142680	ST AUGUSTINE	FL		02/08/2024		800		124			124		924	924			
100068352	BOISE	ID		08/25/2021		1,214		(40)			(40)		1,174	1,174			
100179474	FORNEY	TX		11/21/2024		706		(4)			(4)		703	703			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168363	INDIANAPOLIS	IN		09/25/2024		623		(52)			(52)		571	571			
100145755	UNITED KINGDOM	GBR		03/12/2024		83		(51)			(51)		32	32			
100071814	BRENTWOOD	MD		10/14/2021		1,368		(79)			(79)		1,290	1,290			
100132009	BIGELOW	AR		10/13/2023		593		(4)			(4)		590	590			
100013778	OAKLAND	CA		05/25/2017		1,875		194			194		2,069	2,069			
100180293	MARICOPA	AZ		11/25/2024		12,958		139			139		13,096	13,096			
100148195	BEECH MOUNTAIN	NC		04/12/2024		571		(1)			(1)		570	570			
100129540	SAINT AUGUSTINE	FL		09/29/2023		606		(39)			(39)		568	568			
100109325	BONITA SPRINGS	FL		06/12/2023		818		(89)			(89)		729	729			
100081258	MERCED	CA		03/18/2022		1,276		79			79		1,355	1,355			
100135496	DURHAM	NC		11/13/2023		685		145			145		830	830			
100012163	SAN JOSE	CA		03/08/2017		1,056		58			58		1,114	1,114			
100158868	FREMONT	IN		07/12/2024		552		(71)			(71)		481	481			
100152710	WAKE FOREST	NC		05/17/2024		1,164		133			133		1,296	1,296			
100160415	HOUSTON	TX		07/19/2024		607		(23)			(23)		584	584			
100120690	GOODLETTSVILLE	TN		08/25/2023		430		43			43		473	473			
100130270	LITCHFIELD PARK	AZ		09/28/2023		613		(47)			(47)		567	567			
100148424	WEST MELBOURNE	FL		04/12/2024		4,061		(63)			(63)		3,998	3,998			
100143101	BLOOMINGDALE	GA		02/16/2024		576		(7)			(7)		569	569			
100158595	HOUSTON	TX		07/10/2024		570		(24)			(24)		546	546			
100068101	AURORA	IL		08/25/2021		1,393		(56)			(56)		1,337	1,337			
100013795	OAKLAND	CA		05/25/2017		916		63			63		980	980			
100140810	VIRGINIA BEACH	VA		03/06/2024		426		(97)			(97)		328	328			
100147974	ARDEN HILLS	MN		04/08/2024		576		(35)			(35)		541	541			
100167119	VISALIA	CA		09/13/2024		553		(80)			(80)		473	473			
100061385	HENDERSONVILLE	NC		06/01/2021		1,418		16			16		1,435	1,435			
100110541	PRESCOTT	AZ		06/30/2023		670		(37)			(37)		634	634			
100119219	LAS VEGAS	NV		07/31/2023		799		110			110		909	909			
100153341	GREENVILLE	SC		05/30/2024		791		(18)			(18)		772	772			
100163433	ARLINGTON	TX		09/27/2024		596		(133)			(133)		463	463			
100109924	WARETOWN	NJ		06/22/2023		583		(44)			(44)		539	539			
100165457	ROCHESTER	MN		08/29/2024		577		(54)			(54)		523	523			
100142731	EAGLE RIVER	AK		02/08/2024		858		(43)			(43)		815	815			
100119426	QUINTON	VA		07/31/2023		657		23			23		680	680			
100120909	CITRA	FL		08/30/2023		2,249		48			48		2,297	2,297			
100071037	DOWNINGTOWN	PA		10/01/2021		497		1			1		497	497			
100138170	PHILADELPHIA	PA		12/14/2023		1,803		39			39		1,841	1,841			
100115900	GLASSBORO	NJ		07/20/2023		735		11			11		745	745			
100030054	CHULA VISTA	CA		12/20/2018		781		140			140		921	921			
100147906	FARMINGTON	AR		04/08/2024		1,134		21			21		1,156	1,156			
100152419	COLONIAL HEIGHTS	VA		05/17/2024		542		3			3		545	545			
100171356	PHOENIX	AZ		10/16/2024		584		(81)			(81)		503	503			
100029589	BRENTWOOD	NY		10/26/2018		1,224		502			502		1,726	1,726			
100175932	RICHMOND	TX		11/14/2024		695		10			10		705	705			
100043998	WOONSOCKET	RI		08/19/2020		736		(187)			(187)		549	549			
100128353	ATLANTA	GA		09/14/2023		640		12			12		652	652			
100164321	PENDERGRASS	GA		08/21/2024		692		25			25		717	717			
100145412	UNITED KINGDOM	GBR		03/12/2024		(1,341)		1,541			1,541		200	200			
100119230	LITCHFIELD PARK	AZ		07/31/2023		6,223		(9)			(9)		6,214	6,214			
100156634	IDAHO FALLS	ID		06/24/2024		597		(24)			(24)		573	573			
100088336	RIVERSIDE	CA		01/06/2023		779		(79)			(79)		700	700			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100180277	FREDERICKSBURG	TX		11/25/2024		713		141			141		853	853			
100156576	SPRING HILL	FL		06/24/2024		627		2			2		630	630			
100164488	RICHMOND	VA		08/21/2024		558		(32)			(32)		526	526			
100135096	NAVARRE	FL		11/01/2023		580		14			14		594	594			
100171494	COLLINSVILLE	IL		10/16/2024		592		(73)			(73)		519	519			
100080478	EVANS	CO		03/10/2022		2,865		(167)			(167)		2,697	2,697			
100135552	WOODSTOCK	GA		11/13/2023		376		(15)			(15)		361	361			
100159356	WOODRUFF	SC		07/15/2024		1,280		(53)			(53)		1,227	1,227			
100172443	BELTON	TX		10/23/2024		725		9			9		733	733			
100081816	TUCSON	AZ		03/30/2022		1,051		(30)			(30)		1,020	1,020			
100067922	TUSTIN	CA		09/23/2021		1,509		(74)			(74)		1,435	1,435			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		527		25			25		552	552			
100119196	LEESBURG	FL		07/31/2023		684		30			30		714	714			
100151683	PLANO	TX		05/10/2024		614		(16)			(16)		598	598			
100146734	MIAMI	FL		03/20/2024		573		29			29		603	603			
100115995	KENNEWICK	WA		07/20/2023		645		(43)			(43)		602	602			
100164610	GALLATIN	TN		08/21/2024		442		1			1		444	444			
100182352	MAPLEWOOD	MN		12/12/2024		560		(31)			(31)		529	529			
100141867	DANVILLE	IN		03/27/2024		583		(1)			(1)		582	582			
100165464	FORT WORTH	TX		08/29/2024		649		(23)			(23)		625	625			
100144705	UNITED KINGDOM	GBR		03/12/2024		(1,768)		1,856			1,856		87	87			
100182170	LA BELLE	FL		12/12/2024		4,658		537			537		5,195	5,195			
100075909	SCOTTSDALE	AZ		01/07/2022		1,328		(28)			(28)		1,300	1,300			
100136869	DORAL	FL		11/27/2023		556		14			14		569	569			
100100770	OWINGS MILLS	MD		04/28/2023		716		(18)			(18)		698	698			
100120026	SAINT LOUIS	MO		08/11/2023		590		(10)			(10)		580	580			
100150862	COLUMBIA	MO		05/08/2024		627		(14)			(14)		613	613			
100163836	WEBSTER	FL		09/27/2024		390		(56)			(56)		334	334			
100157935	BREINIGSVILLE	PA		07/09/2024		690		83			83		773	773			
100157641	ALPHARETTA	GA		06/28/2024		96		(96)			(96)						
100138243	DAVENPORT	FL		12/14/2023		506		71			71		577	577			
100135238	MYRTLE BEACH	SC		11/08/2023		683		171			171		853	853			
100161040	PHILADELPHIA	PA		07/24/2024		535		(49)			(49)		486	486			
100179602	CHICAGO	IL		11/21/2024		1,234		(63)			(63)		1,171	1,171			
100163148	TAYLORS	SC		08/13/2024		962		(33)			(33)		929	929			
100172395	DAHLONEGA	GA		10/23/2024		730		(7)			(7)		723	723			
100119499	LAWRENCEVILLE	GA		07/28/2023		971		8			8		979	979			
100152899	BAKERSFIELD	CA		05/22/2024		558		(1)			(1)		556	556			
100148839	FORNEY	TX		04/17/2024		620		(52)			(52)		568	568			
100169873	MERRITT ISLAND	FL		09/30/2024		601		(72)			(72)		528	528			
100120476	SAN ANTONIO	TX		08/18/2023		540		(142)			(142)		399	399			
100164444	GLEN ALLEN	VA		08/21/2024		3,196		(157)			(157)		3,039	3,039			
100109337	GALLATIN	TN		06/12/2023		725		(20)			(20)		705	705			
100086920	BEACH PARK	IL		10/24/2022		661		14			14		676	676			
100131580	SALEM	OR		10/05/2023		464		(2)			(2)		462	462			
100117189	COLTON	CA		07/20/2023		1,505		167			167		1,673	1,673			
100136872	COEUR D ALENE	ID		11/27/2023		920		(30)			(30)		890	890			
100044237	PASADENA	CA		08/19/2020		1,467		294			294		1,761	1,761			
100069231	LOCKPORT	IL		09/01/2021		1,785		(37)			(37)		1,748	1,748			
100145854	ATLANTIC BEACH	NC		03/15/2024		599		(70)			(70)		529	529			
100158696	KNOXVILLE	TN		07/10/2024		547		(49)			(49)		498	498			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148235	PHOENIX	AZ		04/12/2024		627		(12)			(12)		615	615			
100044087	LONG BEACH	CA		08/19/2020		2,039		(60)			(60)		1,979	1,979			
100143677	FLORESVILLE	TX		02/22/2024		(10,250)		(83)			(83)	10,692	358	306	(53)		(53)
100156518	BENTONVILLE	AR		06/24/2024		1,035		(14)			(14)		1,021	1,021			
100081159	MATTHEWS	NC		03/18/2022		1,274		79			79		1,353	1,353			
100139844	UNITED KINGDOM	GBR		12/18/2023		833							833	833			
100143033	MYRTLE BEACH	SC		02/12/2024		532		(37)			(37)		495	495			
100135227	MANILA	UT		11/08/2023		569		3			3		572	572			
100152208	KATY	TX		05/17/2024		582		(32)			(32)		550	550			
100180843	GRONINGEN	NLD		10/28/2024													
100171680	WESTFIELD	IN		10/16/2024		574		(47)			(47)		526	526			
100119775	ORLANDO	FL		08/08/2023		508		(46)			(46)		461	461			
100133224	MOORE	OK		11/29/2023		548		70			70		618	618			
100142685	FORT MYERS	FL		02/08/2024		695		(9)			(9)		686	686			
100135119	LAWRENCEVILLE	GA		11/01/2023		727		77			77		804	804			
100172678	PRINCETON	TX		11/21/2024		(7,109)		(77)			(77)	7,749	563	471	(91)		(91)
100163598	OBERLIN	OH		08/15/2024		496		(55)			(55)		441	441			
100091664	HELLERTOWN	PA		01/27/2023		573		(157)			(157)		416	416			
100131924	BARTLETT	IL		10/13/2023		664		21			21		685	685			
100081397	LEBANON	TN		03/18/2022		1,191		49			49		1,240	1,240			
100167161	GLENSIDE	PA		09/13/2024		471		(42)			(42)		429	429			
100115674	JACKSONVILLE	FL		07/20/2023		736							737	737			
100162991	YAMHILL	OR		08/12/2024		634		(21)			(21)		613	613			
100146674	LAKELAND	FL		03/20/2024		447		(81)			(81)		366	366			
100127566	JACKSONVILLE	FL		09/08/2023		402		(8)			(8)		395	395			
100137599	MYRTLE BEACH	SC		12/08/2023		579		(19)			(19)		561	561			
100161884	LAKEVILLE	MN		07/31/2024		2,676		(69)			(69)		2,607	2,607			
100129542	SAINT AUGUSTINE	FL		09/29/2023		602		(35)			(35)		568	568			
100120059	PHOENIX	AZ		08/11/2023		641		5			5		647	647			
100118189	HOUSTON	TX		07/20/2023		424		(68)			(68)		356	356			
100088111	POMPANO BEACH	FL		10/25/2022		608		(35)			(35)		573	573			
100118934	FONTANA	CA		07/27/2023		649		(54)			(54)		595	595			
100065499	GALVESTON	TX		07/28/2021		1,227		(112)			(112)		1,115	1,115			
100173352	PLYMOUTH	MI		10/30/2024		598		(70)			(70)		529	529			
100169680	NORCROSS	GA		09/30/2024		563		(77)			(77)		485	485			
100067722	DALLAS	TX		09/23/2021		1,942		(110)			(110)		1,832	1,832			
100088890	RICHFIELD	UT		11/15/2022		693		(40)			(40)		653	653			
100169439	WINDSOR	CO		09/30/2024		425		(24)			(24)		401	401			
100127510	FOX LAKE	IL		09/08/2023		616		(35)			(35)		581	581			
100186459	CEDAR PARK	TX		12/30/2024		418		(22)			(22)		396	396			
100166187	EAST STROUDSBURG	PA		09/09/2024		589		(46)			(46)		544	544			
100150822	BOISE	ID		05/08/2024		947		(10)			(10)		937	937			
100133114	HOUSTON	TX		11/29/2023		66		403			403		469	469			
100054246	STATEN ISLAND	NY		03/23/2021		718		(310)			(310)		407	407			
100173651	HAARLEM	NLD		10/29/2024													
100184413	MATTHEWS	NC		12/17/2024		681		52			52		733	733			
100179499	KATY	TX		11/21/2024		1,892		(26)			(26)		1,866	1,866			
100042969	SAN DIEGO	CA		05/28/2020		1,647		(225)			(225)		1,422	1,422			
100171773	MILFORD	PA		10/17/2024		616		(27)			(27)		589	589			
100136868	KENAI	AK		11/27/2023		1,163		148			148		1,312	1,312			
100156598	POTTSTOWN	PA		06/24/2024		608		(20)			(20)		587	587			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164953	SACRAMENTO	CA		08/28/2024		574		(27)			(27)		546	546			
100168946	LEEUWARDEN	NLD		09/26/2024													
100012748	LAS VEGAS	NV		05/25/2017		830		453			453		1,283	1,283			
100148306	DENVER	CO		04/12/2024		661		9			9		670	670			
100171693	SAN MARCOS	TX		10/16/2024		709		76			76		785	785			
100157711	HILLIARD	OH		06/28/2024		1,550		(111)			(111)		1,440	1,440			
100049473	TANEYTOWN	MD		11/20/2020		1,071		(187)			(187)		884	884			
100175490	GOOSE CREEK	SC		12/23/2024		398		18			18		416	416			
100114982	HOUSTON	TX		07/14/2023		784		32			32		817	817			
100158061	MISSOURI CITY	TX		07/09/2024		648		21			21		670	670			
100158674	BANGOR	PA		07/10/2024		583		(21)			(21)		563	563			
100115601	FRESNO	TX		07/19/2023		510		(15)			(15)		495	495			
100173258	DELTAVILLE	VA		10/30/2024		1,066		(56)			(56)		1,010	1,010			
100000379	LA VERGNE	TN		09/27/2016		1,531		(1,243)			(1,243)		289	289			
100139854	UNITED KINGDOM	GBR		12/18/2023		(7,351)						7,760	409	415	6		6
100164345	SAINT AUGUSTINE	FL		08/21/2024		569		(45)			(45)		524	524			
100168574	SCHERTZ	TX		09/25/2024		447		(20)			(20)		427	427			
100182444	FORKED RIVER	NJ		12/12/2024		413		(13)			(13)		400	400			
100129840	LAWRENCEVILLE	GA		09/27/2023		771		(29)			(29)		742	742			
100044070	PITTSBURG	CA		08/19/2020		2,264		(122)			(122)		2,142	2,142			
100161341	CONROE	TX		07/25/2024		615		(31)			(31)		584	584			
100155071	DACULA	GA		07/19/2024		626		(62)			(62)		564	564			
100164313	CEDAR CITY	UT		08/21/2024		598		(12)			(12)		586	586			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023		1,884		156			156		2,040	2,040			
100027962	RIVERDALE	MD		10/26/2018		713		172			172		885	885			
100169670	FORT WORTH	TX		09/30/2024		1,137		(39)			(39)		1,099	1,099			
100166971	GREENVILLE	SC		09/13/2024		605		(35)			(35)		570	570			
100170258	ORLANDO	FL		10/08/2024		474		(24)			(24)		450	450			
100029733	SALINAS	CA		10/26/2018		1,483		13			13		1,497	1,497			
100133061	CARMEL	ME		11/29/2023		187		369			369		556	556			
100150697	MONROE	NC		05/06/2024		580		(38)			(38)		541	541			
100162708	LITTLE ROCK	AR		08/12/2024		537		(41)			(41)		496	496			
100185140	ROSEDALE	MD		12/20/2024		328		(11)			(11)		318	318			
100182587	WILMINGTON	DE		12/12/2024		399		(55)			(55)		345	345			
100181220	ANTIOCH	TN		12/06/2024		25		(25)			(25)						
100186655	SAINT AUGUSTINE	FL		12/30/2024		441		20			20		461	461			
100135373	HENDERSON	NV		11/13/2023		940		160			160		1,100	1,100			
100161041	MINNEAPOLIS	MN		07/24/2024		521		(48)			(48)		473	473			
100102598	KEANSBURG	NJ		06/07/2023		599		(34)			(34)		564	564			
100162993	PACIFIC	MO		08/12/2024		769		(50)			(50)		719	719			
100087425	LAKE WORTH	FL		10/25/2022		836		34			34		870	870			
100087292	PALMER LAKE	CO		10/25/2022		851		177			177		1,028	1,028			
100159582	CHERRY VALLEY	CA		07/15/2024		609		(64)			(64)		545	545			
100135379	SCARBOROUGH	ME		11/13/2023		589		(3)			(3)		587	587			
100165567	GLEN ALLEN	VA		08/29/2024		560		(38)			(38)		522	522			
100145710	UNITED KINGDOM	GBR		03/12/2024		(1,327)		1,373			1,373		46	46			
100159289	CHARLOTTE	NC		07/15/2024		609		(45)			(45)		563	563			
100148050	JACKSON	MI		04/10/2024		1,248		(3)			(3)		1,244	1,244			
100148818	NACOGDOCHES	TX		04/17/2024		624		(59)			(59)		565	565			
100028436	OROSI	CA		10/26/2018		1,478		76			76		1,555	1,555			
100153467	BARNEGAT TOWNSHIP	NJ		05/30/2024													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043225	SPRING VALLEY	NY		08/13/2020		1,214		69			69		1,283	1,283			
100129355	POST FALLS	ID		09/25/2023		715		182			182		897	897			
100110396	MYRTLE BEACH	SC		06/30/2023		4,834		(194)			(194)		4,640	4,640			
100144638	STUART	FL		03/13/2024		680		(17)			(17)		663	663			
100068423	TRUSSVILLE	AL		08/25/2021		1,385		(41)			(41)		1,345	1,345			
100172162	SALINAS	CA		10/17/2024		852		(68)			(68)		784	784			
100167912	PHELAN	CA		09/20/2024		629		(84)			(84)		544	544			
100120089	WELLINGTON	FL		08/11/2023		710		18			18		729	729			
100152521	BELVIDERE	IL		05/17/2024		588		(18)			(18)		571	571			
100144895	UNITED KINGDOM	GBR		03/12/2024		(1,798)		1,887			1,887		89	89			
100132301	ST AUGUSTINE	FL		10/13/2023		661		59			59		720	720			
100141665	BROOKLYN PARK	MD		01/30/2024		388		(72)			(72)		316	316			
100131757	BAKERSFIELD	CA		10/06/2023		685		136			136		820	820			
100163364	MESA	AZ		09/27/2024		367		(103)			(103)		264	264			
100171926	MIDLAND	TX		10/17/2024		738		(17)			(17)		721	721			
100173978	LAKELAND	FL		10/31/2024		651		(70)			(70)		581	581			
100162723	LAND O LAKES	FL		08/12/2024		739		(58)			(58)		680	680			
100110286	LOS ANGELES	CA		06/30/2023		779		6			6		784	784			
100158692	HUNTSVILLE	TX		07/10/2024		566		(41)			(41)		525	525			
100139985	SAN ANTONIO	TX		01/09/2024		776		(61)			(61)		715	715			
100186671	MCKINNEY	TX		12/30/2024		455		62			62		518	518			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		543		20			20		562	562			
100120500	ONTARIO	CA		08/18/2023		233		(45)			(45)		187	187			
100174476	COSTA MESA	CA		10/31/2024		1,712		(164)			(164)		1,548	1,548			
100014088	EL CAJON	CA		05/25/2017		1,205		129			129		1,335	1,335			
100120894	DEBARY	FL		08/30/2023		748		28			28		776	776			
100171874	CYPRESS	TX		10/17/2024		990		(54)			(54)		936	936			
100160051	KINGSTON	GA		07/17/2024		585		(44)			(44)		541	541			
100031392	RIALTO	CA		03/29/2019		1,422		530			530		1,952	1,952			
100129981	NEW HAVEN	CT		09/27/2023		1,849		(75)			(75)		1,774	1,774			
100053769	EASTON	PA		03/23/2021		948		(107)			(107)		841	841			
100139306	WESTFIELD	IN		12/28/2023		483		(30)			(30)		453	453			
100012976	AREA OF CORONA	CA		05/25/2017		937		184			184		1,121	1,121			
100185079	FRANKLIN PARK	IL		12/20/2024		358		(59)			(59)		299	299			
100174786	RED OAK	TX		10/31/2024		7,702		(336)			(336)		7,366	7,366			
100103666	JACKSONVILLE	FL		05/08/2023		6		(6)			(6)						
100110321	MESA	AZ		06/30/2023		728		(2)			(2)		726	726			
100137721	BAYTOWN	TX		12/08/2023		629		12			12		640	640			
100137723	BAYTOWN	TX		12/08/2023		629		12			12		640	640			
100135299	PHILADELPHIA	PA		11/13/2023		584		13			13		597	597			
100120821	ELOY	AZ		08/25/2023		630		(91)			(91)		539	539			
100171613	ELON	NC		10/16/2024		686		(45)			(45)		641	641			
100140095	KINGSPORT	TN		01/09/2024		1,383		(52)			(52)		1,330	1,330			
100062847	HAVERHILL	MA		07/01/2021		2,538		(50)			(50)		2,487	2,487			
100012815	LOS ANGELES	CA		05/25/2017		963		7			7		969	969			
100128157	OCALA	FL		09/18/2023		608		57			57		665	665			
100156655	HARTFORD	CT		06/24/2024		2,270		(86)			(86)		2,184	2,184			
100159213	MORRISVILLE	NC		07/15/2024		652		(36)			(36)		616	616			
100028766	STOCKTON	CA		10/26/2018		795		55			55		850	850			
100140594	MONROE	NC		01/19/2024		583		(73)			(73)		510	510			
100060287	HOUSTON	TX		06/25/2021		1,707		(92)			(92)		1,615	1,615			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149354	BRIDGEPORT	PA		04/24/2024		7,215		512			512		7,727	7,727			
100110535	MONROE	WA		06/30/2023		764		28			28		792	792			
100143324	WILMINGTON	DE		02/16/2024		633		(8)			(8)		625	625			
100084832	YUKON	OK		08/02/2022		815		48			48		863	863			
100138183	LOCUST GROVE	GA		12/14/2023		1,045		92			92		1,137	1,137			
100156909	DURHAM	NC		06/27/2024		483		(29)			(29)		454	454			
100153576	UNITED KINGDOM	GBR		05/29/2024		34							34	34			
100138312	RALEIGH	NC		12/18/2023		595		(41)			(41)		554	554			
100119450	ENGLEWOOD	CO		07/31/2023		719		22			22		741	741			
100089287	SEQUIM	WA		01/26/2023		634		(108)			(108)		526	526			
100120715	HENRICO	VA		08/25/2023		24,151		(202)			(202)		23,949	23,949			
100156327	NORTH FORT MYERS	FL		07/25/2024		560		(109)			(109)		451	451			
100128473	NORTH MIAMI BEACH	FL		09/15/2023		2,497		(73)			(73)		2,424	2,424			
100025204	BUENA PARK	CA		09/20/2018		3,269		(268)			(268)		3,001	3,001			
100110364	IRVINE	CA		06/30/2023		729		(11)			(11)		718	718			
100120082	MESQUITE	TX		08/11/2023		965		(17)			(17)		948	948			
100065416	SAN JOSE	CA		07/28/2021		1,397		(63)			(63)		1,334	1,334			
100151719	KILLDEER	ND		05/10/2024		760		(59)			(59)		701	701			
100163920	SAINT AUGUSTINE	FL		10/04/2024		512		(68)			(68)		444	444			
100167436	LAREDO	TX		09/16/2024		1,429		(48)			(48)		1,381	1,381			
100131839	DUNDALK	MD		10/06/2023		348		(25)			(25)		323	323			
100065086	SURPRISE	AZ		07/14/2021		1,312		(87)			(87)		1,225	1,225			
100120050	PRIOR LAKE	MN		08/11/2023		603		(31)			(31)		572	572			
100120787	WINFIELD	KS		08/25/2023		528		(53)			(53)		475	475			
100014162	LOS ANGELES	CA		05/25/2017		1,023		(71)			(71)		952	952			
100013612	ANTIOCH	CA		05/25/2017		790		26			26		816	816			
100111068	LOS ANGELES	CA		06/29/2023		336		991			991		1,327	1,327			
100146917	JACKSON	NJ		03/26/2024		50,634		(769)			(769)		49,865	49,865			
100112718	SANTA ANA	CA		06/29/2023		407		978			978		1,385	1,385			
100174653	OCALA	FL		10/31/2024		658		(91)			(91)		567	567			
100065480	ROCKWALL	TX		07/28/2021		1,323		(115)			(115)		1,208	1,208			
100147585	NIXA	MO		04/04/2024		574		(22)			(22)		551	551			
100024599	HOWELL	NJ		09/20/2018		1,132		152			152		1,285	1,285			
100159461	CLAYTON	NC		07/15/2024		2,375		(54)			(54)		2,322	2,322			
100169651	BEECH GROVE	IN		09/30/2024		611		(69)			(69)		542	542			
100180910	UNITED KINGDOM	GBR		11/27/2024		65							65	65			
100147583	NIXA	MO		04/04/2024		573		(22)			(22)		551	551			
100136357	PORT CHARLOTTE	FL		11/20/2023		568		27			27		595	595			
100170122	BROOKLYN PARK	MN		10/08/2024		834		(74)			(74)		760	760			
100169785	ROME	GA		09/30/2024		640		(40)			(40)		600	600			
100152570	FATE	TX		05/17/2024		625		7			7		632	632			
100135538	DELTON	MI		11/13/2023		1,338		(17)			(17)		1,321	1,321			
100151230	GLASSBORO	NJ		05/10/2024		14,193		(269)			(269)		13,924	13,924			
100044279	SACRAMENTO	CA		08/19/2020		601		220			220		822	822			
100066930	RAHWAY	NJ		08/02/2021		5,792							5,792	5,792			
100164400	HALTOM CITY	TX		08/21/2024		562		(42)			(42)		520	520			
100118867	CAPITOLA	CA		08/30/2023		2,465		47			47		2,513	2,513			
100159318	MILLEDGEVILLE	GA		07/15/2024		565		(40)			(40)		524	524			
100163031	KATY	TX		08/13/2024		620		(42)			(42)		578	578			
100176729	FATE	TX		11/15/2024		236,490		706			706		237,197	237,197			
100084772	MOSES LAKE	WA		08/02/2022		877		35			35		912	912			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114517	ROWLETT	TX		06/29/2023		515		(94)			(94)		421	421			
100128238	MICANOPY	FL		09/14/2023		624		(113)			(113)		511	511			
100176713	FAIRBURN	GA		11/15/2024		425		(60)			(60)		365	365			
100114722	HAYFORK	CA		06/29/2023		517		(48)			(48)		468	468			
100137619	FORT WORTH	TX		12/08/2023		696		119			119		815	815			
100150618	KATY	TX		05/03/2024		600		(64)			(64)		536	536			
100110401	DANVILLE	IN		06/30/2023		1,844		(75)			(75)		1,769	1,769			
100055455	GLEN MILLS	PA		03/23/2021		868		(180)			(180)		687	687			
100164494	LAWRENCEVILLE	GA		08/21/2024		577		(43)			(43)		534	534			
100131661	SHERMAN	TX		10/06/2023		(6,617)		(34)			(34)	7,739	1,087	1,064	(23)		(23)
100144106	FRESNO	CA		03/07/2024		569		1			1		570	570			
100160130	DAWSONVILLE	GA		07/17/2024		22,592		(692)			(692)		21,900	21,900			
100161395	PRINCETON	TX		07/25/2024		643		(125)			(125)		518	518			
100163053	PAHRUMP	NV		08/13/2024		527		(40)			(40)		487	487			
100063321	FORNEY	TX		07/01/2021		1,449		(19)			(19)		1,430	1,430			
100136001	SEBRING	FL		11/16/2023		458		(53)			(53)		405	405			
100119363	PFLUGERVILLE	TX		07/31/2023		703		(5)			(5)		698	698			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		893		84			84		977	977			
100108045	MANASSAS PARK	VA		05/25/2023		1,360		(58)			(58)		1,302	1,302			
100141246	HENDERSON	NV		01/30/2024		152		367			367		519	519			
100148281	HUTTO	TX		04/12/2024		666		(3)			(3)		663	663			
100110511	HERRIMAN	UT		06/30/2023		2,086		99			99		2,185	2,185			
100172886	WEST BLOOMFIELD	MI		10/25/2024		229,264		(7,140)			(7,140)		222,124	222,124			
100161924	SOUTH PASADENA	FL		07/31/2024		95		(34)			(34)		61	61			
100013384	LAS VEGAS	NV		05/25/2017		628		319			319		948	948			
100063535	LANOKA HARBOR	NJ		07/01/2021		1,135		25			25		1,160	1,160			
100080001	LAS VEGAS	NV		04/08/2022		1,082		(120)			(120)		962	962			
100165421	MERCED	CA		08/29/2024		568		(47)			(47)		522	522			
100114940	JACKSONVILLE	FL		07/13/2023		392		(38)			(38)		355	355			
100128088	COLUMBIA	TN		09/08/2023		649		61			61		710	710			
100081057	DALLAS	TX		03/18/2022		1,267		66			66		1,333	1,333			
100156968	UNITED KINGDOM	GBR		06/27/2024		29							29	29			
100159212	CHARLOTTE	NC		07/15/2024		615		(41)			(41)		575	575			
100116333	PACIFIC BEACH	WA		07/20/2023		718		844			844		1,562	1,562			
100182684	SEMINOLE	FL		12/12/2024		407		(32)			(32)		375	375			
100164499	PENDERGRASS	GA		08/21/2024		729		84			84		813	813			
100127698	BRIDGEPORT	CT		09/08/2023		4,870		102			102		4,972	4,972			
100133681	BELMONT	NC		10/23/2023		965		(12)			(12)		954	954			
100164267	BRICK	NJ		08/21/2024		565		(52)			(52)		513	513			
100161608	UNITED KINGDOM	GBR		07/29/2024		27							27	27			
100067658	SACRAMENTO	CA		09/23/2021		1,367		(71)			(71)		1,296	1,296			
100115833	SAINT AUGUSTINE	FL		07/20/2023		769		29			29		799	799			
100179882	FORT WORTH	TX		11/25/2024		713		65			65		778	778			
100136227	CRANSTON	RI		11/20/2023		529		(7)			(7)		522	522			
100159284	STEPHENS CITY	VA		07/15/2024		639		(28)			(28)		612	612			
100157557	ROTTERDAM	NLD		06/28/2024													
100135825	ROSHARON	TX		11/10/2023		621		100			100		721	721			
100028147	MIRAMAR	FL		10/26/2018		625		72			72		697	697			
100114871	ATLANTIC BEACH	NC		07/10/2023		677		(39)			(39)		638	638			
100179398	MANCHESTER	CT		12/27/2024		187		(49)			(49)		138	138			
100159277	CARTERSVILLE	GA		07/15/2024		585		(50)			(50)		535	535			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142678	PENDERGRASS	GA		02/08/2024		788		71			71		859	859			
100155138	TUCSON	AZ		07/19/2024		574		(21)			(21)		553	553			
100129714	CAPE CORAL	FL		09/29/2023		605		(8)			(8)		597	597			
100148789	LOCKHART	TX		04/17/2024		571		(67)			(67)		504	504			
100167985	DOTHAN	AL		09/20/2024		644		(53)			(53)		591	591			
100107939	LEHIGH ACRES	FL		06/29/2023		10		(10)			(10)						
100031159	FAIRFIELD	CA		03/29/2019		659		32			32		691	691			
100115328	HOLLY HILL	FL		07/17/2023		820		(35)			(35)		785	785			
100159493	COLUMBIA	SC		07/15/2024		554		(63)			(63)		491	491			
100186270	DULUTH	GA		12/27/2024		663		(43)			(43)		620	620			
100076102	HIALEAH	FL		01/07/2022		1,253		(96)			(96)		1,157	1,157			
100131959	RICHMOND HILL	GA		10/13/2023		608		(26)			(26)		582	582			
100066017	EAST MEADOW	NY		08/02/2021		2,265		(7)			(7)		2,258	2,258			
100172446	SAN ANTONIO	TX		10/23/2024		719		3			3		722	722			
100061008	MONT BELVIEU	TX		06/01/2021		1,862		17			17		1,879	1,879			
100118041	ENGLEWOOD	OH		07/20/2023		735		533			533		1,269	1,269			
100179455	MERRIAM	KS		11/21/2024		758		41			41		800	800			
100153325	PALM BAY	FL		05/30/2024		714		192			192		906	906			
100153754	S-GRAVENHAGE	NLD		05/30/2024													
100182296	NEWMAN LAKE	WA		12/12/2024		452		99			99		551	551			
100154100	ORLANDO	FL		07/11/2024		22		(22)			(22)						
100186358	RALEIGH	NC		12/30/2024		30,699		(294)			(294)		30,405	30,405			
100181346	WICHITA FALLS	TX		12/06/2024		345		(64)			(64)		281	281			
100172251	PRINCETON	TX		10/21/2024		681		(59)			(59)		622	622			
100135055	WILMINGTON	DE		11/01/2023		558		35			35		593	593			
100178400	TORRINGTON	CT		11/21/2024		507		(72)			(72)		435	435			
100119384	MESQUITE	TX		07/31/2023		585		(7)			(7)		577	577			
100176671	DALLAS	GA		11/15/2024		1,017		(101)			(101)		915	915			
100131817	VIRGINIA BEACH	VA		10/06/2023		597		(24)			(24)		573	573			
100111594	PRINCETON	NJ		06/29/2023		503		29			29		532	532			
100130435	DAVENPORT	FL		09/28/2023		581							581	581			
100119099	SUGAR LAND	TX		07/28/2023		(412)		1,213			1,213		802	802			
100161129	RIVERBANK	CA		07/24/2024		573		(40)			(40)		533	533			
100135374	LAS VEGAS	NV		11/13/2023		551		52			52		603	603			
100173356	NOGALES	AZ		10/30/2024		677		(73)			(73)		604	604			
100172744	BIG BEAR CITY	CA		11/21/2024		415		(5)			(5)		410	410			
100010653	CHICO	CA		12/23/2016		3,249		360			360		3,609	3,609			
100171378	LONDONDERRY	NH		10/16/2024		1,237		(97)			(97)		1,140	1,140			
100160985	ATHENS	AL		07/24/2024		695		38			38		733	733			
100119521	HOUSTON	TX		07/28/2023		754		(35)			(35)		720	720			
100071598	TUCSON	AZ		10/14/2021		1,482		(113)			(113)		1,369	1,369			
100175123	CYPRESS	TX		11/05/2024		581		(35)			(35)		546	546			
100132119	SAINT AUGUSTINE	FL		10/13/2023		595		(34)			(34)		561	561			
100166130	SHERWOOD	AR		09/09/2024		653		(61)			(61)		592	592			
100131932	ARVADA	CO		10/13/2023		593		(32)			(32)		561	561			
100169058	EULESS	TX		09/27/2024		629		(47)			(47)		581	581			
100135230	HENDERSON	NV		11/08/2023		1,279		305			305		1,584	1,584			
100110517	COMMERCE CITY	CO		06/30/2023		772		34			34		806	806			
100120122	MONROE	NC		08/11/2023		624		(45)			(45)		579	579			
100079135	MANOR	TX		02/24/2022		1,270		54			54		1,324	1,324			
100161306	GRANDVIEW	WA		07/25/2024		534		(52)			(52)		483	483			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171941	FORT WORTH	TX		10/17/2024		1,778		(49)			(49)		1,729	1,729			
100108072	NEW BEDFORD	MA		05/24/2023		1,583		(92)			(92)		1,491	1,491			
100152640	HOUSTON	TX		05/17/2024		606		(6)			(6)		600	600			
100152372	MECHANICSBURG	PA		05/17/2024		1,135		(33)			(33)		1,102	1,102			
100159322	SAINT AUGUSTINE	FL		07/15/2024		719		29			29		748	748			
100133655	JACKSONVILLE	AR		10/23/2023		139,001		1,979			1,979		140,980	140,980			
100164340	SCOTLAND	MD		08/21/2024		588		(38)			(38)		551	551			
100159442	PENDERGRASS	GA		07/15/2024		704		18			18		721	721			
100179684	GASTONIA	NC		11/21/2024		(9,880)		77			77	10,628	825	782	(43)		(43)
100164504	FORNEY	TX		08/21/2024		612		(38)			(38)		575	575			
100181972	FORNEY	TX		12/12/2024		688		50			50		738	738			
100144601	NEW YORK	NY		03/13/2024		862		(197)			(197)		665	665			
100161087	VIAN	OK		07/24/2024		577		(40)			(40)		536	536			
100151654	GRAIN VALLEY	MO		05/10/2024		576		(40)			(40)		536	536			
100100224	NEWBURGH	NY		03/17/2023		4,235		(3,585)			(3,585)		651	651			
100128119	FLORENCE	KY		09/08/2023		664		66			66		730	730			
100115761	LAKE LURE	NC		07/20/2023		626		(57)			(57)		569	569			
100061308	COVINGTON	LA		06/01/2021		4,559		28			28		4,587	4,587			
100178411	MERIDEN	CT		11/21/2024		511		(28)			(28)		483	483			
100054141	FRESNO	CA		03/23/2021		726		(129)			(129)		597	597			
100179709	CLEVELAND	TN		11/21/2024		38,648		2,317			2,317		40,966	40,966			
100133134	FORT MYERS	FL		11/29/2023		1,796		373			373		2,169	2,169			
100119976	GULF BREEZE	FL		08/11/2023		665		(4)			(4)		661	661			
100091857	BOISE	ID		01/30/2023		506		(57)			(57)		449	449			
100151608	ORLANDO	FL		05/10/2024		590		(29)			(29)		561	561			
100136742	HAMILTON	NJ		11/27/2023		494		(39)			(39)		455	455			
100167800	READING	PA		09/19/2024		524		(109)			(109)		415	415			
100136003	JERSEY CITY	NJ		11/16/2023		564		(93)			(93)		471	471			
100120405	CONROE	TX		08/18/2023		640		(13)			(13)		628	628			
100165448	KINGSTON	GA		08/29/2024		570		(51)			(51)		519	519			
100145702	UNITED KINGDOM	GBR		03/12/2024		(1,977)		1,977			1,977						
100012050	LOS ANGELES	CA		03/08/2017		846		340			340		1,186	1,186			
100057973	ALPHARETTA	GA		06/30/2021		1,584		(93)			(93)		1,490	1,490			
100153190	FORT WORTH	TX		05/30/2024		550		(10)			(10)		540	540			
100173211	MONROE	NC		10/30/2024		31,192		(871)			(871)		30,321	30,321			
100084770	APPLE VALLEY	CA		08/02/2022		716		(7)			(7)		709	709			
100166261	AUBURN	AL		09/09/2024		636		(36)			(36)		600	600			
100161438	DELAWARE	OH		07/29/2024		619		(21)			(21)		597	597			
100137782	CHARLOTTE	NC		12/08/2023		853		2			2		855	855			
100116489	WALLINGFORD	PA		07/20/2023		746		172			172		918	918			
100101638	DELAND	FL		04/26/2023		628		(48)			(48)		580	580			
100024969	MANTECA	CA		09/20/2018		817		(55)			(55)		762	762			
100181971	FORNEY	TX		12/12/2024		687		51			51		738	738			
100152534	ANGLER	NC		05/17/2024		595		(10)			(10)		584	584			
100186672	FLOWERY BRANCH	GA		12/30/2024		1,241		46			46		1,287	1,287			
100130006	PHILADELPHIA	PA		09/27/2023		(115)		586			586		471	471			
100014062	MIAMI	FL		05/25/2017		888		123			123		1,012	1,012			
100151614	ATLANTA	GA		05/10/2024		621		(13)			(13)		609	609			
100170332	HIGH POINT	NC		10/08/2024		16,482		(800)			(800)		15,682	15,682			
100186447	PENSACOLA	FL		12/30/2024		1,070		(50)			(50)		1,020	1,020			
100070647	WAPPINGERS FALLS	NY		10/01/2021		1,310		(22)			(22)		1,288	1,288			

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100113611	ROHNERT PARK	CA		06/29/2023		375		914			914		1,289	1,289			
100117614	BOCA RATON	FL		07/20/2023		732		(40)			(40)		693	693			
100180410	SAINT PAUL	MN		11/25/2024		600		(33)			(33)		568	568			
100081414	DALLAS	TX		03/18/2022		1,220		104			104		1,324	1,324			
100160588	MAGNA	UT		07/19/2024		552		(49)			(49)		503	503			
100011611	METUCHEN	NJ		03/08/2017		1,355		825			825		2,180	2,180			
100066941	FORT WORTH	TX		08/02/2021		1,521							1,521	1,521			
100180050	FERNANDINA BEACH	FL		11/25/2024		422		(28)			(28)		394	394			
100114840	SAINT MARYS	GA		07/10/2023		814		82			82		895	895			
100170211	FORT WORTH	TX		10/08/2024		682		(42)			(42)		640	640			
100128421	TAYLOR	TX		09/15/2023		509		(88)			(88)		421	421			
100185089	ANNAPOLIS	MD		12/20/2024		617		(48)			(48)		569	569			
100043928	MIAMI	FL		08/19/2020		1,358		(239)			(239)		1,118	1,118			
100133747	RALEIGH	NC		10/23/2023		584		(20)			(20)		564	564			
100091172	NEW BRAUNFELS	TX		01/31/2023		681		58			58		739	739			
100161886	BALTIMORE	MD		07/31/2024		638		(108)			(108)		530	530			
100013333	SAINT CLOUD	FL		05/25/2017		662		121			121		783	783			
100150928	THE COLONY	TX		05/08/2024		705		64			64		769	769			
100131734	DURHAM	NC		10/06/2023		790		105			105		895	895			
100151712	KILLDEER	ND		05/10/2024		716		(48)			(48)		668	668			
100175936	CHARLOTTE	NC		11/14/2024		643		44			44		687	687			
100140563	GASTONIA	NC		01/19/2024		2,757		(114)			(114)		2,643	2,643			
100173280	WESTMINSTER	MD		10/30/2024		663		(38)			(38)		624	624			
100179336	DEFUNIAK SPRINGS	FL		12/27/2024		286		(62)			(62)		224	224			
100169083	FORT LEE	NJ		09/27/2024		633		(33)			(33)		600	600			
100179505	FALLING WATERS	WV		11/21/2024		61,489		(489)			(489)		61,000	61,000			
100182105	LEANDER	TX		12/12/2024		602		(21)			(21)		582	582			
100162689	NORTH FORT MYERS	FL		08/12/2024		703		53			53		756	756			
100083659	CERES	CA		06/23/2022		681		(29)			(29)		652	652			
100165330	LANCASTER	TX		08/29/2024		358		(82)			(82)		276	276			
100115675	OCALA	FL		07/20/2023		2,311		70			70		2,381	2,381			
100126322	TORRINGTON	CT		08/30/2023		540		(27)			(27)		513	513			
100136640	LEXINGTON	KY		11/22/2023		320		(19)			(19)		301	301			
100150557	CHARLOTTE	NC		05/03/2024		657		14			14		671	671			
100176728	ELLICOTT CITY	MD		11/15/2024		642		(36)			(36)		606	606			
100114324	BELLFLOWER	CA		06/29/2023		908		521			521		1,429	1,429			
100127586	CEDAR CITY	UT		09/08/2023		662		(2)			(2)		661	661			
100067883	MIAMI	FL		09/23/2021		1,710		(125)			(125)		1,585	1,585			
100129321	MANOR	TX		09/25/2023		647		(18)			(18)		629	629			
100136322	LOVELAND	CO		11/20/2023		536		(17)			(17)		518	518			
100142153	GARDENA	CA		02/29/2024		576		(57)			(57)		519	519			
100157897	ROUND ROCK	TX		07/09/2024		531		(44)			(44)		487	487			
100047817	ALBERTSON	NY		11/20/2020		1,538		(254)			(254)		1,284	1,284			
100120987	BRUNSWICK	ME		08/30/2023		645		(13)			(13)		632	632			
100160878	WILLIAMSTOWN	NJ		07/24/2024		562		(34)			(34)		528	528			
100175670	DULUTH	GA		11/12/2024		833		(53)			(53)		780	780			
100149633	JERSEY CITY	NJ		04/26/2024		(7,045)		(82)			(82)	7,680	554	547	(6)		(6)
100131957	MORRISVILLE	NC		10/13/2023		1,162		(15)			(15)		1,148	1,148			
100115867	SULTAN	WA		07/20/2023		4,908		(25)			(25)		4,884	4,884			
100172510	ROSHARON	TX		10/23/2024		928		(52)			(52)		876	876			
100031167	STOCKTON	CA		03/29/2019		694		247			247		941	941			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159486	LAUREL	MT		07/15/2024		572		(49)			(49)		523	523			
100129684	POCATELLO	ID		09/29/2023		576		(8)			(8)		567	567			
100030168	LOS ANGELES	CA		12/20/2018		1,598		194			194		1,792	1,792			
100140101	SAN MARCOS	TX		01/09/2024		762		73			73		835	835			
100182055	FORNEY	TX		12/12/2024		683		49			49		732	732			
100135084	CHINCOTEAGUE ISLAND	VA		11/01/2023		544		38			38		583	583			
100140012	WILLIAMSON	NY		01/09/2024		486		(22)			(22)		464	464			
100139434	JACKSONVILLE	FL		12/28/2023		483		(65)			(65)		418	418			
100184411	HANFORD	CA		12/17/2024		1,900		(139)			(139)		1,761	1,761			
100137759	LENOIR CITY	TN		12/08/2023		601		11			11		611	611			
100025135	CORONA	CA		09/20/2018		3,811		27			27		3,838	3,838			
100172467	MURFREESBORO	TN		10/23/2024		983		(51)			(51)		932	932			
100134890	CHESAPEAKE	VA		10/30/2023		1,394		(5)			(5)		1,390	1,390			
100026708	LA PUENTE	CA		09/26/2018		812		671			671		1,483	1,483			
100114995	RALEIGH	NC		07/14/2023		733		46			46		779	779			
100117522	GALVESTON	TX		07/20/2023		24		57			57		81	81			
100149400	PALMETTO	FL		04/24/2024		1,026		(14)			(14)		1,012	1,012			
100169460	LYNDHURST	NJ		09/30/2024		344		6			6		350	350			
100110282	CHALMETTE	LA		06/30/2023		729		40			40		770	770			
100143332	ATLANTA	GA		02/16/2024		549		(36)			(36)		512	512			
100148824	SUWANEE	GA		04/17/2024		562		(56)			(56)		507	507			
100172989	WINDER	GA		10/25/2024		517		(73)			(73)		445	445			
100140895	BLOOMINGTON	MN		02/26/2024		517		(38)			(38)		479	479			
100137280	NETHERLANDS	NLD		11/28/2023													
100170112	WESLEY CHAPEL	FL		10/08/2024		636		(35)			(35)		601	734		134	134
100180561	APOPKA	FL		11/26/2024		604		(31)			(31)		574	574			
100142816	MCDONOUGH	GA		02/08/2024		493		(85)			(85)		409	409			
100077696	MIAMI	FL		01/03/2022		1,768		(74)			(74)		1,693	1,693			
100079611	AUBURN	WA		04/25/2022		1,147		(13)			(13)		1,134	1,134			
100129608	NEWBERRY	FL		09/29/2023		631		45			45		676	676			
100119364	HASTINGS	MN		07/31/2023		598		17			17		616	616			
100135950	BAY POINT	CA		11/15/2023		474		(48)			(48)		426	426			
100152560	MESQUITE	TX		05/17/2024		605		10			10		614	614			
100164699	CORONA	CA		08/23/2024		1,543		(98)			(98)		1,445	1,445			
100110355	LANSDALE	PA		06/30/2023		972		(22)			(22)		950	950			
100150678	SAINT AUGUSTINE	FL		05/06/2024		648		2			2		650	650			
100179559	CYPRESS	TX		11/21/2024		1,677		(47)			(47)		1,631	1,631			
100159337	HOUSTON	TX		07/15/2024		942		(45)			(45)		897	897			
100143156	KATY	TX		02/16/2024		514		(12)			(12)		502	502			
100135115	FORT WORTH	TX		11/01/2023		721		210			210		931	931			
100119379	PENINSULA	OH		07/31/2023		646		(26)			(26)		620	620			
100179901	COLUMBUS	OH		11/25/2024		725		99			99		824	824			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		1,747		326			326		2,073	2,073			
100168117	JACKSONVILLE	FL		09/20/2024		323		(9)			(9)		314	314			
100153371	WYLIE	TX		05/30/2024		570		(8)			(8)		562	562			
100151529	PORTSMOUTH	VA		05/10/2024		565		(34)			(34)		531	531			
100155081	HAMPTON	VA		07/19/2024		3,617		(20)			(20)		3,598	3,598			
100181218	ANTIOCH	TN		12/06/2024		13		(13)			(13)						
100138739	BOCA RATON	FL		02/02/2024		550		(85)			(85)		464	464			
100127493	ATLANTA	GA		09/08/2023		577		(6)			(6)		572	572			
100148224	PHILADELPHIA	PA		04/12/2024		573		(27)			(27)		547	547			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099695	KATY	TX		04/06/2023		519		(101)			(101)		418	418			
100180379	DENVER	CO		11/25/2024		653		(1)			(1)		653	653			
100175931	ROUND ROCK	TX		11/14/2024		434		62			62		495	495			
100162546	SEATTLE	WA		08/12/2024		(7,113)		(13)			(13)	7,665	539	526	(13)		(13)
100120748	SAN TAN VALLEY	AZ		08/25/2023		697		19			19		716	716			
100102105	ORLANDO	FL		04/14/2023		2,292		(21)			(21)		2,271	2,271			
100162575	PHOENIX	AZ		08/12/2024		652		(51)			(51)		601	601			
100156482	WHITESTOWN	IN		06/24/2024		627		(7)			(7)		620	620			
100113882	NEW YORK	NY		06/29/2023		4,578		492			492		5,070	5,070			
100148400	MOBILE	AL		04/12/2024		666		23			23		689	689			
100158615	KYLE	TX		07/10/2024		607		(27)			(27)		580	580			
100168644	PARLIER	CA		09/25/2024		605		(41)			(41)		564	564			
100173870	GARLAND	TX		10/31/2024		606		(82)			(82)		523	523			
100179772	JACKSONVILLE	FL		11/21/2024		659		(35)			(35)		624	624			
100164563	WINTER HAVEN	FL		08/21/2024		5,809		(30)			(30)		5,780	5,780			
100064312	JUPITER	FL		07/01/2021		(2)		2			2						
100155318	AUSTELL	GA		07/19/2024		559		(136)			(136)		423	423			
100182367	EDGEWATER	FL		12/12/2024		409		(11)			(11)		397	397			
100110553	PENNSBURG	PA		06/30/2023		785		64			64		849	849			
100172889	ELKTON	MD		10/25/2024		611		3			3		614	614			
100148112	RIO RICO	AZ		04/10/2024		554		(73)			(73)		482	482			
100044512	OAKLEY	CA		11/19/2020		3,069		71			71		3,140	3,140			
100112659	ROCKVILLE	MD		06/29/2023		417		120			120		538	538			
100066475	YAKIMA	WA		08/02/2021		463		(3)			(3)		460	460			
100115494	TEMPE	AZ		07/17/2023		(24)		24			24						
100011746	DORAL	FL		03/08/2017		303		384			384		687	687			
100110253	NEW ORLEANS	LA		06/30/2023		729		13			13		742	742			
100129451	BELTON	MO		09/29/2023		665		(8)			(8)		657	657			
100024547	MONTCLAIR	CA		09/20/2018		1,087		(40)			(40)		1,048	1,048			
100182452	LANCASTER	OH		12/12/2024		408		(24)			(24)		385	385			
100081808	PORT SAINT LUCIE	FL		03/30/2022		1,007		45			45		1,052	1,052			
100181207	RAYMORE	MO		12/06/2024		378		83			83		461	461			
100151656	SUMMERVILLE	SC		05/10/2024		934		(15)			(15)		919	919			
100054031	PHOENIX	AZ		03/23/2021		1,071		(217)			(217)		854	854			
100140376	FULSHEAR	TX		01/18/2024		593		(53)			(53)		540	540			
100156646	CADDO MILLS	TX		06/24/2024		610		(32)			(32)		578	578			
100164031	JACKSON	WI		08/21/2024		426		(74)			(74)		352	352			
100157938	SAN MARCOS	TX		07/09/2024		648		31			31		680	680			
100102160	CROSBY	TX		04/14/2023		569		(77)			(77)		492	492			
100136467	ST AUGUSTINE	FL		11/20/2023		711		348			348		1,059	1,059			
100150873	ZEPHYRHILLS	FL		05/08/2024		1,228		93			93		1,322	1,322			
100054960	LINDENHURST	NY		03/23/2021		923		(102)			(102)		821	821			
100101753	KANSAS CITY	MO		03/31/2023		564		(26)			(26)		538	538			
100153236	FORT WORTH	TX		05/30/2024		610							610	610			
100119997	SUMMERVILLE	SC		08/11/2023		623		(48)			(48)		575	575			
100154685	ABERDEEN	WA		07/19/2024		583		(10)			(10)		573	573			
100164129	BLOOMINGTON	IN		08/21/2024		546		(30)			(30)		517	517			
100100058	MIAMI	FL		03/28/2023		347		(70)			(70)		277	277			
100171903	KENNESAW	GA		10/17/2024		628		(71)			(71)		557	557			
100029806	LADERA RANCH	CA		10/26/2018		1,783		69			69		1,852	1,852			
10015871 7	WELLFLEET	MA		07/10/2024		123,287		(1,859)			(1,859)		121,428	121,428			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150904	PALOS HILLS	IL		05/08/2024		563		(32)			(32)		531	531			
100179442	HUNTSVILLE	AL		11/21/2024		681		103			103		784	784			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		957		655			655		1,612	1,612			
100175973	CONCORD	NC		11/14/2024		857		(24)			(24)		833	833			
100140177	ORLANDO	FL		01/11/2024		378		(22)			(22)		356	356			
100065238	PHILADELPHIA	PA		07/14/2021		1,375		(43)			(43)		1,332	1,332			
100017186	ASHEVILLE	NC		04/26/2018		1,015		66			66		1,081	1,081			
100013830	SALINAS	CA		05/25/2017		722		39			39		761	761			
100180397	FORT WORTH	TX		11/25/2024		706		16			16		722	722			
100181912	SUGAR LAND	TX		12/12/2024		674		39			39		713	713			
100151314	COLLEGE STATION	TX		05/10/2024		722		80			80		802	802			
100049223	PASADENA	MD		11/20/2020		767		(245)			(245)		522	522			
100182388	PLANT CITY	FL		12/12/2024		400		(25)			(25)		374	374			
100148756	GULF SHORES	AL		04/17/2024		802		295			295		1,097	1,097			
100141613	CHICAGO	IL		01/30/2024		445		(75)			(75)		370	370			
100115828	GLENDALE	AZ		07/20/2023		662		(37)			(37)		626	626			
100108183	RICHMOND	VA		05/24/2023		923		(50)			(50)		873	873			
100137613	CLIFTON	NJ		12/08/2023		(7,052)		(11)			(11)	7,655	592	544	(48)		(48)
100153234	FORT WORTH	TX		05/30/2024		609		1			1		610	610			
100159324	SAINT AUGUSTINE	FL		07/15/2024		836		36			36		872	872			
100168939	VUGHT	NLD		09/26/2024		39,679							39,679	39,679			
100047783	LONG BEACH	CA		11/20/2020		1,556		(231)			(231)		1,324	1,324			
100150181	SAN ANTONIO	TX		04/30/2024		1,001		(107)			(107)		894	894			
100119537	HUMBLE	TX		07/28/2023		1,521		21			21		1,542	1,542			
100179620	PENSACOLA	FL		11/21/2024		567		(33)			(33)		534	534			
100043059	BRICK	NJ		05/28/2020		1,107		108			108		1,215	1,215			
100185052	CICERO	IL		12/20/2024		563		(32)			(32)		531	531			
100158892	OCALA	FL		07/12/2024		421		94			94		514	514			
100161095	BLOOMINGDALE	GA		07/24/2024		32,274		(977)			(977)		31,297	31,297			
100152328	FORT WORTH	TX		05/17/2024		701		113			113		814	814			
100149649	FORNEY	TX		04/26/2024		644		(118)			(118)		526	526			
100127015	MOUNT VERNON	NY		08/30/2023		(110)		2,748			2,748		2,637	2,637			
100131812	KNOXVILLE	TN		10/06/2023		421		(68)			(68)		353	353			
100152638	AUBURN	GA		05/17/2024		699		126			126		825	825			
100119406	DENVER	CO		07/31/2023		607		(19)			(19)		588	588			
100048724	PATCHOGUE	NY		11/20/2020		3,589		(163)			(163)		3,427	3,427			
100141964	MISSOURI CITY	TX		02/29/2024		562		(19)			(19)		542	542			
100119308	DELAWARE	OH		07/31/2023		616		(18)			(18)		599	599			
100065129	ROCKVILLE	MD		07/14/2021		1,372		(82)			(82)		1,290	1,290			
100143272	EVERMAN	TX		02/16/2024		569		(4)			(4)		565	565			
100127204	LAKE PARK	GA		08/30/2023		623		(5)			(5)		617	617			
100081047	CLARKSVILLE	TN		03/18/2022		1,346		100			100		1,445	1,445			
100133691	BATON ROUGE	LA		10/23/2023		1,387		(19)			(19)		1,368	1,368			
100171210	RIO VISTA	TX		10/16/2024		363		(55)			(55)		307	307			
100138338	ANNA	TX		12/18/2023		1,084		(20)			(20)		1,064	1,064			
100175868	SWOYERSVILLE	PA		11/12/2024		(525)		1,033			1,033		509	509			
100172600	TULSA	OK		10/23/2024		4,174		(228)			(228)		3,946	3,946			
100161521	COVINGTON	GA		07/30/2024		580		(64)			(64)		516	516			
100115883	HUTTO	TX		07/20/2023		728		5			5		734	734			
100127222	WATKINSVILLE	GA		08/30/2023		389		1,116			1,116		1,505	1,505			
100115054	WENTZVILLE	MO		07/14/2023		546		55			55		601	601			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148688	ACWORTH	GA		04/16/2024		471		(70)			(70)		401	401			
100132108	LAKELAND	FL		10/13/2023		591		(13)			(13)		578	578			
100168338	MARTINEZ	GA		09/20/2024		145		28			28		173	173			
100132107	LAKELAND	FL		10/13/2023		591		(13)			(13)		578	578			
100144644	FORT WORTH	TX		03/13/2024		899		(40)			(40)		859	859			
100024520	MONTROSE	MN		09/20/2018		778		2			2		780	780			
100065423	PLANO	TX		07/28/2021		(6,374)		(74)			(74)	7,678	1,230	1,237	7		7
100153317	NORTH FORT MYERS	FL		05/30/2024		568		(41)			(41)		528	528			
100109126	FRANKLIN	NC		06/05/2023		427		(59)			(59)		368	368			
100115768	CAPE CORAL	FL		07/20/2023		668		(22)			(22)		646	646			
100140032	DEARBORN	MI		01/09/2024		480		(32)			(32)		448	448			
100146916	OCEAN CITY	NJ		03/26/2024		4,895		(47)			(47)		4,847	4,847			
100135390	MARLTON	NJ		11/13/2023		1,053		(16)			(16)		1,036	1,036			
100169740	FORT WALTON BEACH	FL		09/30/2024		1,764		64			64		1,828	1,828			
100079297	SPOTSWOOD	NJ		02/28/2022		1,145		(26)			(26)		1,120	1,120			
100079604	NEWARK	DE		04/25/2022		1,015		(81)			(81)		935	935			
100128094	SMYRNA	TN		09/08/2023		1,257		152			152		1,409	1,409			
100135995	PHOENIX	AZ		11/16/2023		587		(34)			(34)		553	553			
100163167	PEA RIDGE	AR		08/13/2024		625		(34)			(34)		591	591			
100102068	EXCELSIOR SPRINGS	MO		04/14/2023		(8)		8			8						
100117242	NAPLES	FL		07/20/2023		3		(3)			(3)						
100011626	FAIR LAWN	NJ		03/08/2017		887		1,227			1,227		2,114	2,114			
100162841	WACONIA	MN		08/12/2024		613		(17)			(17)		596	596			
100182442	NAPERVILLE	IL		12/12/2024		10,273		(3)			(3)		10,270	10,270			
100152278	BAKERSFIELD	CA		05/17/2024		574		(30)			(30)		544	544			
100068447	COLLEGE PARK	MD		08/25/2021		2,262		(145)			(145)		2,117	2,117			
100109041	SUGAR LAND	TX		06/05/2023		38,236		(457)			(457)		37,779	37,779			
100076062	BROOKSHIRE	TX		01/07/2022		680		(38)			(38)		642	642			
100182548	GEORGETOWN	TX		12/12/2024		439		2			2		440	440			
100164490	GALLATIN	TN		08/21/2024		1,168		(58)			(58)		1,110	1,110			
100114993	RICHMOND	TX		07/14/2023		633		15			15		648	648			
100067142	KENT	WA		08/02/2021		2,737		98			98		2,835	2,835			
100147804	ALVO	NE		04/08/2024		386		(28)			(28)		357	357			
100120029	LEHIGH ACRES	FL		08/11/2023		693		8			8		702	702			
100120035	LEHIGH ACRES	FL		08/11/2023		693		8			8		702	702			
100102521	FITCHBURG	MA		06/07/2023		1,786		(85)			(85)		1,701	1,701			
100138191	PLAINFIELD	IL		12/14/2023		449		(20)			(20)		429	429			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		538		297			297		834	834			
100180253	BUCKEYE	AZ		11/25/2024		695		32			32		727	727			
100135385	CEDAR FALLS	IA		11/13/2023		1,249		47			47		1,296	1,296			
100161077	MAGNOLIA	TX		07/24/2024		415		(29)			(29)		386	386			
100117706	RIVERTON	UT		07/20/2023		701		112			112		813	813			
100177980	GREENVILLE	SC		11/19/2024		1,483		(167)			(167)		1,316	1,316			
100174946	CONYERS	GA		10/31/2024		653		(70)			(70)		583	583			
100038495	DUBLIN	IRL		09/27/2019		(2,964)		3,078			3,078		114	114			
100156510	PORTERVILLE	CA		06/24/2024		575		(29)			(29)		546	546			
100101114	PENNS GROVE	NJ		04/28/2023		658		51			51		709	709			
100172257	ELLABELL	GA		10/21/2024		(9,772)		(40)			(40)	10,560	747	687	(60)		(60)
100179382	HOUSTON	TX		12/27/2024		9,755		(512)			(512)		9,243	9,243			
100179923	CHARLOTTE	NC		11/25/2024		635		91			91		726	726			
100172607	MANOR	TX		10/23/2024		701		(37)			(37)		664	664			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179844	GASTONIA	NC		11/22/2024		554		(77)			(77)		477	477			
100071817	NEW BRITAIN	CT		10/14/2021		1,387		(92)			(92)		1,295	1,295			
100164619	MOORE	SC		08/21/2024		534		(7)			(7)		527	527			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		4,413		239			239		4,652	4,652			
100153378	GULF SHORES	AL		05/29/2024		894		(9)			(9)		885	885			
100145435	UNITED KINGDOM	GBR		03/12/2024		(1,671)		1,721			1,721		50	50			
100068407	TAMPA	FL		08/25/2021		1,215		(110)			(110)		1,105	1,105			
100100799	DENVER	CO		04/28/2023		3,564		254			254		3,817	3,817			
100151464	THE VILLAGES	FL		05/10/2024		554		(26)			(26)		528	528			
100137601	LEHIGH ACRES	FL		12/08/2023		548		(38)			(38)		510	510			
100119252	MANHATTAN	KS		07/31/2023		431		4			4		435	435			
100065095	SACRAMENTO	CA		07/14/2021		2,551		(120)			(120)		2,431	2,431			
100175525	MIAMI	FL		12/23/2024		477		(68)			(68)		409	409			
100049436	LAS VEGAS	NV		11/20/2020		1,090		(203)			(203)		888	888			
100179533	MARTINSBURG	WV		11/21/2024		645		(23)			(23)		622	622			
100135346	ROYSE CITY	TX		11/13/2023		570		(9)			(9)		560	560			
100148081	KANNAPOLIS	NC		04/10/2024		675		55			55		730	730			
100135417	FRESNO	CA		11/13/2023		608		26			26		635	635			
100031448	BALDWIN PARK	CA		03/29/2019		861		154			154		1,015	1,015			
100131634	LANDERS	CA		10/06/2023		563		32			32		596	596			
100182276	CRYSTAL BEACH	TX		12/12/2024		584		93			93		677	677			
100144047	APEX	NC		03/07/2024		2,013		(89)			(89)		1,924	1,924			
100158054	CHARLOTTE	NC		07/09/2024		621		4			4		625	625			
100018305	COLORADO SPRINGS	CO		06/27/2018		1,334		(28)			(28)		1,307	1,307			
100137783	FORNEY	TX		12/08/2023		(7,052)		(15)			(15)	7,670	603	598	(5)		(5)
100057779	PUEBLO	CO		06/30/2021		1,282		(47)			(47)		1,234	1,234			
100139463	SPRING HILL	FL		12/28/2023		608		(20)			(20)		588	588			
100173185	EUGENE	OR		10/30/2024		673		(43)			(43)		631	631			
100173200	HUNTSVILLE	AL		10/30/2024		692		(11)			(11)		681	681			
100100232	CHICAGO	IL		03/17/2023		597		(29)			(29)		568	568			
100164589	SAINT CLOUD	FL		08/21/2024		(3,865)		(134)			(134)	7,669	3,670	3,665	(5)		(5)
100126352	WATERBURY	CT		08/30/2023		(7,125)		(37)			(37)	7,669	507	503	(5)		(5)
100152523	BALTIMORE	MD		05/17/2024		576		(31)			(31)		544	544			
100079174	YUCAIPA	CA		02/24/2022		1,232		(8)			(8)		1,225	1,225			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		1,458		14			14		1,473	1,473			
100153558	UNITED KINGDOM	GBR		05/29/2024		28							28	28			
100013674	MURRIETA	CA		05/25/2017		1,152		77			77		1,229	1,229			
100160584	HEMET	CA		07/19/2024		34,749		(1,430)			(1,430)		33,318	33,318			
100129412	NORWOOD	NC		09/29/2023		595		(38)			(38)		558	558			
100147994	EAGAN	MN		04/10/2024		1,715		(70)			(70)		1,645	1,645			
100140911	CHARLOTTE	NC		02/26/2024		559		(67)			(67)		491	491			
100176842	MONTICELLO	NY		11/15/2024		1,165		(108)			(108)		1,057	1,057			
100168459	ANNA	TX		09/25/2024		61,744		(1,716)			(1,716)		60,028	60,028			
100079817	WINTER GARDEN	FL		04/25/2022		1,073		(183)			(183)		890	890			
100011556	SPARKS GLENCOE	MD		03/08/2017		249		642			642		891	891			
100084617	WEST DOVER	VT		08/02/2022		638		(97)			(97)		541	541			
100164279	CHARLOTTE	NC		08/21/2024		654		(38)			(38)		615	615			
100176736	MESA	AZ		11/15/2024		406		(51)			(51)		355	355			
100176919	CAPITOL HEIGHTS	MD		11/15/2024		544		(70)			(70)		474	474			
100135242	SURPRISE	AZ		11/08/2023		617		49			49		665	665			
100129607	FOLEY	AL		09/29/2023		1,403		57			57		1,460	1,460			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044138	SEATTLE	WA		08/19/2020		1,373		(29)			(29)		1,344	1,344			
100141500	CAPE CORAL	FL		01/30/2024		482		(25)			(25)		457	457			
100133901	DETROIT	MI		11/29/2023		280		53			53		333	333			
100171938	HUTTO	TX		10/17/2024		733		(25)			(25)		708	708			
100117116	BROOKLYN	NY		07/20/2023		884		383			383		1,266	1,266			
100089785	FLORAL CITY	FL		12/02/2022		598		(4)			(4)		594	594			
100175029	GREER	SC		11/05/2024		1,089		11			11		1,100	1,100			
100108106	LEAGUE CITY	TX		05/24/2023		556		(54)			(54)		501	501			
100030151	PANORAMA CITY	CA		12/20/2018		907		135			135		1,042	1,042			
100182401	SPRINGFIELD	TN		12/12/2024		309		(46)			(46)		263	451		188	188
100110227	BENTONVILLE	AR		06/30/2023		701		(6)			(6)		695	695			
100163853	TAMPA	FL		09/27/2024		24		(24)			(24)						
100173160	COLLEGE STATION	TX		10/30/2024		1,636		(85)			(85)		1,550	1,550			
100175928	CONCORD	NC		11/14/2024		656		(14)			(14)		642	642			
100135120	REDDICK	FL		11/01/2023		550		25			25		575	575			
100100615	SURFSIDE BEACH	SC		04/27/2023		534		(69)			(69)		465	465			
100167124	FORT WORTH	TX		09/13/2024		516		(118)			(118)		398	398			
100165431	LOUISVILLE	KY		08/29/2024		585		(59)			(59)		526	526			
100161751	BAKERSFIELD	CA		07/30/2024		447		(66)			(66)		382	382			
100179463	LEES SUMMIT	MO		11/21/2024		696		(5)			(5)		691	691			
100109982	NEWBURGH	NY		06/22/2023		548		(29)			(29)		518	518			
100115767	MAPLE SHADE	NJ		07/20/2023		612		(43)			(43)		569	569			
100137754	KATY	TX		12/08/2023		672		88			88		760	760			
100115516	STOCKTON	CA		07/17/2023		623		43			43		666	666			
100057566	SURPRISE	AZ		06/30/2021		1,295		(82)			(82)		1,213	1,213			
100065267	GEORGETOWN	TX		07/28/2021		1,314		(114)			(114)		1,200	1,200			
100109301	PUYALLUP	WA		06/12/2023		718		(17)			(17)		700	700			
100151466	SPRINGFIELD	GA		05/10/2024		851		27			27		878	878			
100160425	POOLESVILLE	MD		07/19/2024		557		(79)			(79)		478	478			
100081088	QUINCY	MA		03/18/2022		1,352		125			125		1,477	1,477			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		1,044		(30)			(30)		1,015	1,015			
100161318	DAVENPORT	FL		07/25/2024		616		(23)			(23)		594	594			
100078782	PFLUGERVILLE	TX		02/24/2022		1,257		24			24		1,280	1,280			
100100084	PORTER	TX		03/28/2023		6		(6)			(6)						
100067745	NORFOLK	VA		09/23/2021		1,256		(78)			(78)		1,178	1,178			
100148461	BRIDGEPORT	PA		04/12/2024		5,332		384			384		5,716	5,716			
100065578	FATE	TX		07/28/2021		1,271		(44)			(44)		1,228	1,228			
100087062	RIVIERA BEACH	FL		11/04/2022		678		(76)			(76)		602	602			
100134072	COHUTTA	GA		10/27/2023		461		(19)			(19)		443	443			
100153385	PORT CHARLOTTE	FL		05/29/2024		746		(7)			(7)		738	738			
100170194	ALPHARETTA	GA		10/08/2024		629		(59)			(59)		570	570			
100068474	CLEMSON	SC		08/25/2021		1,157		(102)			(102)		1,056	1,056			
100169207	DUPONT	PA		09/27/2024		(748)		1,092			1,092		345	345			
100081793	BEND	OR		03/30/2022		714		64			64		778	778			
100116667	DORAL	FL		07/20/2023		689		327			327		1,016	1,016			
100143336	PALMETTO	FL		02/16/2024		623		(3)			(3)		619	619			
100129780	HOLYOKE	MA		09/27/2023		529		(78)			(78)		452	452			
100182290	STATESVILLE	NC		12/12/2024		443		71			71		514	514			
100141230	VALRICO	FL		01/30/2024		458		(34)			(34)		424	424			
100107861	SIMONTON	TX		06/29/2023		494		(114)			(114)		380	380			
100065657	FORT LAUDERDALE	FL		07/28/2021		1,306		(73)			(73)		1,233	1,233			

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100117349	GLENDALE	AZ		07/20/2023		1,509		736			736		2,245	2,245			
100153884	BAKERSFIELD	CA		06/05/2024		509		(23)			(23)		486	486			
100151361	TROY	MI		05/10/2024		558		(28)			(28)		530	530			
100179723	PINGREE GROVE	IL		11/21/2024		709		112			112		820	820			
100024812	DOYLESTOWN	PA		09/20/2018		858		122			122		979	979			
100157929	BRANDON	FL		07/09/2024		682		33			33		714	714			
100157970	SAN ANTONIO	TX		07/09/2024		363		(12)			(12)		352	352			
100162270	OAK LAWN	IL		09/06/2024		508		(71)			(71)		437	437			
100121025	NASHVILLE	TN		08/30/2023		578		21			21		599	599			
100114307	TORRINGTON	CT		06/29/2023		513		1,009			1,009		1,522	1,522			
100049188	ALLENTOWN	PA		11/20/2020		1,168		(196)			(196)		972	972			
100134867	APEX	NC		10/30/2023		18,347		160			160		18,507	18,507			
100153316	CANDLER	NC		05/30/2024		876		9			9		884	884			
100060278	FORT WORTH	TX		06/25/2021		1,314		(92)			(92)		1,223	1,223			
100169180	GARNER	NC		09/27/2024		683		(25)			(25)		659	659			
100013938	RICHMOND	CA		05/25/2017		780		43			43		823	823			
100113888	SUNNY ISLES	FL		06/29/2023		2,450		179			179		2,629	2,629			
100079727	PALM DESERT	CA		04/08/2022		1,574		44			44		1,618	1,618			
100157955	GREENVILLE	NC		07/09/2024		527		(42)			(42)		485	485			
100071677	YORKTOWN	VA		10/14/2021		2,384		(115)			(115)		2,269	2,269			
100136962	MARANA	AZ		11/28/2023		558		6			6		564	564			
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023		495		(8)			(8)		487	487			
100140860	CONROE	TX		03/06/2024		2,289		(136)			(136)		2,153	2,153			
100099874	WILMINGTON	NC		03/28/2023		386		(85)			(85)		301	301			
100087328	ORLANDO	FL		10/25/2022		1,354		233			233		1,587	1,587			
100157999	DALLAS	TX		07/09/2024		594		(34)			(34)		561	561			
100175601	HENDERSON	NV		11/12/2024		2,684		(152)			(152)		2,532	2,532			
100171538	HARVEST	AL		10/16/2024		701		(34)			(34)		668	668			
100179724	CLEVELAND	TN		11/21/2024		709		110			110		819	819			
100136862	PONDER	TX		11/27/2023		530		42			42		572	572			
100115415	FORT WORTH	TX		07/17/2023		499		(62)			(62)		436	436			
100115975	HUTTO	TX		07/20/2023		22,803		(146)			(146)		22,658	22,658			
100173123	BANGOR	PA		10/30/2024		1,675		(59)			(59)		1,617	1,617			
100120030	CAPE CORAL	FL		08/11/2023		615		(42)			(42)		573	573			
100064921	STOCKTON	CA		07/14/2021		1,268		(117)			(117)		1,151	1,151			
100157930	SEBASTIAN	FL		07/09/2024		556		(25)			(25)		530	530			
100026035	PALMDALE	CA		09/20/2018		840		98			98		938	938			
100160406	POOLESVILLE	MD		07/19/2024		555		(77)			(77)		478	478			
100119313	ISLAND LAKE	IL		07/31/2023		692							692	692			
100151538	BATON ROUGE	LA		05/10/2024		571		(28)			(28)		543	543			
100179498	OWENS CROSS ROADS	AL		11/21/2024		679		(6)			(6)		673	673			
100067561	GLASTONBURY	CT		09/23/2021		1,258		(111)			(111)		1,147	1,147			
100135541	RALEIGH	NC		11/13/2023		586		5			5		591	591			
100119510	CHARLOTTE	NC		07/28/2023		615		(34)			(34)		581	581			
100150610	ARLINGTON	TX		05/03/2024		652		13			13		666	666			
100148931	SAINT PAUL	MN		04/17/2024		562		(60)			(60)		501	501			
100138347	FORT PIERCE	FL		12/18/2023		552		(34)			(34)		518	518			
100176947	FULSHEAR	TX		11/15/2024		400		(25)			(25)		375	375			
100158891	MYRTLE BEACH	SC		07/12/2024		606		13			13		618	618			
100132137	ANKENY	IA		10/13/2023		1,252		149			149		1,401	1,401			
100116003	CAPE CORAL	FL		07/20/2023		637		(46)			(46)		591	591			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115466	LAS VEGAS	NV		07/17/2023		623		(68)			(68)		555	555			
100151520	LAS VEGAS	NV		05/10/2024		614		(8)			(8)		606	606			
100148392	PALMETTO	FL		04/12/2024		671		26			26		697	697			
100179715	FORT WORTH	TX		11/21/2024		721		151			151		872	872			
100078476	MOUNT LAUREL	NJ		02/02/2022		2,516		(108)			(108)		2,408	2,408			
100101940	NORFOLK	VA		04/14/2023		609		14			14		623	623			
100153238	KILLEEN	TX		05/30/2024		(6,917)		72			72	7,638	793	742	(51)		(51)
100152986	KNOXVILLE	TN		06/27/2024		511		(65)			(65)		445	445			
100130389	THE VILLAGES	FL		09/28/2023		517		(56)			(56)		461	461			
100164133	GRAND RAPIDS	MI		08/21/2024		513		(74)			(74)		439	439			
100137700	MELISSA	TX		12/08/2023		574		(24)			(24)		550	550			
100185070	HENDERSON	NV		12/20/2024		407		(29)			(29)		378	378			
100170202	HOUSTON	TX		10/08/2024		715		4			4		719	719			
100083518	BOCA RATON	FL		06/06/2022		15		(15)			(15)						
100164194	PORTAGE	MI		08/21/2024		395		(39)			(39)		356	356			
100160187	JACKSONVILLE	FL		07/18/2024		554		(39)			(39)		515	515			
100149665	LONGS	SC		04/26/2024		694		35			35		729	729			
100139295	ORLANDO	FL		12/28/2023		233		250			250		483	483			
100014645	SAN MARCOS	TX		09/27/2017		2,919		(279)			(279)		2,640	2,640			
100175876	WILLIAMSTOWN	NJ		11/12/2024		595							595	595			
100154527	CHICAGO	IL		06/14/2024		821		(33)			(33)		788	788			
100119903	CONROE	TX		08/10/2023		550		(147)			(147)		403	403			
100025692	PALMDALE	CA		09/20/2018		1,077		(7)			(7)		1,070	1,070			
100060367	WAYNESVILLE	OH		06/01/2021		5,005		29			29		5,034	5,034			
100152469	BOCA RATON	FL		05/16/2024		511		(67)			(67)		444	444			
100148922	MARICOPA	AZ		04/17/2024		699		88			88		787	787			
100055171	WESTMINSTER	CA		03/23/2021		2,381		(230)			(230)		2,151	2,151			
100174353	INDIO	CA		10/31/2024		559		(36)			(36)		522	522			
100156499	FLEMINGTON	NJ		06/24/2024		515		(45)			(45)		470	470			
100131945	FORT WORTH	TX		10/13/2023		569		(5)			(5)		564	564			
100135744	WESLEY CHAPEL	FL		11/10/2023		2,746		4			4		2,751	2,751			
100175948	WESLEY CHAPEL	FL		11/14/2024		622		16			16		639	639			
100139474	WETHERSFIELD	CT		12/28/2023		535		2			2		537	537			
100150907	FARMINGTON	AR		05/08/2024		580		(23)			(23)		557	557			
100145348	UNITED KINGDOM	GBR		03/12/2024		145		(110)			(110)		34	34			
100133716	DURHAM	NC		10/23/2023		787		115			115		902	902			
100181879	KYLE	TX		12/12/2024		1,362		147			147		1,509	1,509			
100134958	FORT LEE	NJ		10/30/2023		282		172			172		454	454			
100081550	UNION	NJ		03/14/2022		(10,200)		2,578			2,578	7,615	(8)		8		8
100018061	LEMON GROVE	CA		06/08/2018		1,312		(37)			(37)		1,275	1,275			
100067076	RIALTO	CA		08/02/2021		1,053		74			74		1,127	1,127			
100060272	SEVIERVILLE	TN		06/25/2021		1,307		(47)			(47)		1,260	1,260			
100110440	DENTON	TX		06/30/2023		758		39			39		798	798			
100159233	CARLISLE	PA		07/15/2024		604		(35)			(35)		569	569			
100153682	HOMESTEAD	FL		05/31/2024		9		(9)			(9)						
100161173	FRESNO	CA		07/25/2024		385		(35)			(35)		350	350			
100114925	SAN ANTONIO	TX		07/13/2023		(9,558)		(51)			(51)	10,481	872	793	2	(81)	(79)
100136886	PALM COAST	FL		11/27/2023		480		46			46		526	526			
100100407	NORWOOD	PA		04/27/2023		789		351			351		1,140	1,140			
100011049	POUGHKEEPSIE	NY		01/27/2017		(7,663)		677			677	7,612	626	621	(4)		(4)
100076103	STUART	FL		01/07/2022		1,197		(16)			(16)		1,181	1,181			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024864	RONKONKOMA	NY		09/20/2018		1,164		206			206		1,369	1,369			
100013041	COMPTON	CA		05/25/2017		574		165			165		740	740			
100136412	JAMESTOWN	TN		11/20/2023		325		(1)			(1)		325	325			
100119697	MIAMI BEACH	FL		08/08/2023		643		(28)			(28)		616	616			
100135522	DANVILLE	IN		11/13/2023		526		(25)			(25)		501	501			
100153397	HACKETTSTOWN	NJ		05/30/2024		(440)		980			980		540	540			
100081306	PUYALLUP	WA		03/18/2022		1,177		39			39		1,216	1,216			
100163077	COLLEGE STATION	TX		08/13/2024		833		(39)			(39)		794	794			
100024909	REVERE	MA		09/20/2018		3,913		240			240		4,153	4,153			
100142710	OKLAHOMA CITY	OK		02/08/2024		674		16			16		689	689			
100135438	PELL CITY	AL		11/13/2023		523		(1)			(1)		522	522			
100115680	MINNEAPOLIS	MN		07/20/2023		660		(21)			(21)		639	639			
100182495	SAVANNAH	GA		12/12/2024		425		73			73		498	498			
100132092	MARIETTA	GA		10/13/2023		638		8			8		646	646			
100133374	HOWARD	OH		11/21/2023													
100046214	EAST BRIDGEWATER	MA		11/25/2020		693		41			41		734	734			
100156520	JACKSONVILLE	FL		06/24/2024		695		53			53		748	748			
100120110	FORT WORTH	TX		08/11/2023		803		131			131		934	934			
100160914	KISSIMMEE	FL		07/24/2024		576		(49)			(49)		527	527			
100120129	DAWSONVILLE	GA		08/11/2023		645		(25)			(25)		621	621			
100087740	ABILENE	TX		11/17/2022		494		(81)			(81)		413	413			
100091321	SARASOTA	FL		01/13/2023		3,082		(2,819)			(2,819)		262	262			
100029285	LODI	CA		10/26/2018		1,022		(18)			(18)		1,004	1,004			
100162935	SPRINGDALE	AR		08/12/2024		569		(42)			(42)		526	526			
100029624	CARY	NC		10/26/2018		1,044		94			94		1,138	1,138			
100145332	UNITED KINGDOM	GBR		03/12/2024		98		(76)			(76)		22	22			
100055369	ELK GROVE	CA		03/23/2021		1,203		(275)			(275)		928	928			
100115492	POOLER	GA		07/17/2023		783		11			11		794	794			
100116811	SPANAWAY	WA		07/20/2023		696		842			842		1,538	1,538			
100079287	DAVENPORT	FL		02/28/2022		1,008		(203)			(203)		804	804			
100012973	MORENO VALLEY	CA		05/25/2017		862		270			270		1,132	1,132			
100076493	FORT LAUDERDALE	FL		12/21/2021		1,184		(251)			(251)		932	932			
100128197	PLATTSBURG	MO		09/18/2023		558		15			15		573	573			
100137547	PFLUGERVILLE	TX		12/08/2023		551		2			2		553	553			
100108376	MONTICELLO	NY		05/25/2023		593		(27)			(27)		566	566			
100147364	CHICAGO	IL		05/08/2024		461		(29)			(29)		432	432			
100136497	MCKINNEY	TX		11/20/2023		612		151			151		764	764			
100152313	CHARLOTTE	NC		05/17/2024		667		160			160		827	827			
100153829	MISSION	TX		07/10/2024		455		(94)			(94)		362	362			
100065395	CHARLOTTE	NC		07/28/2021		1,359		(78)			(78)		1,282	1,282			
100137746	FULSHEAR	TX		12/08/2023		1,688		123			123		1,811	1,811			
100168585	HICKORY	NC		09/25/2024		735		29			29		763	763			
100152522	GREENSBORO	NC		05/17/2024		609		7			7		616	616			
100063820	SICKLERVILLE	NJ		07/01/2021		1,928		19			19		1,947	1,947			
100067782	TUCSON	AZ		09/23/2021		1,235		(100)			(100)		1,135	1,135			
100014168	FRESNO	CA		05/25/2017		854		82			82		935	935			
100130325	TACOMA	WA		09/28/2023		1,038		(143)			(143)		895	895			
100065557	ANTIOCH	TN		07/28/2021		1,305		(84)			(84)		1,221	1,221			
100167144	MAGNOLIA	TX		09/13/2024		461		(53)			(53)		408	408			
100065276	LOS ANGELES	CA		07/28/2021		1,812		(72)			(72)		1,739	1,739			
100160118	PLAINFIELD	IN		07/17/2024		575		(43)			(43)		532	532			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176010	KINGSPORT	TN		12/20/2024		372		(53)			(53)		319	319			
100137631	FORT WORTH	TX		12/08/2023		658		53			53		711	711			
100110393	AUBREY	TX		06/30/2023		712		(3)			(3)		709	709			
100128425	SANFORD	FL		09/15/2023		502		(31)			(31)		470	470			
100176098	KATY	TX		12/20/2024		390		(55)			(55)		335	335			
100148365	STATESVILLE	NC		04/12/2024		744		100			100		844	844			
100151404	NORWOOD	OH		05/10/2024		576		(18)			(18)		557	557			
100168901	UNITED KINGDOM	GBR		09/26/2024		52							52	52			
100180929	UNITED KINGDOM	GBR		11/27/2024		49							49	49			
100014245	UPPER MARLBORO	MD		09/27/2017		483		50			50		532	532			
100173556	UNITED KINGDOM	GBR		10/29/2024		50							50	50			
100158699	FAYETTEVILLE	NC		07/10/2024		608		(19)			(19)		589	589			
100162629	EULESS	TX		08/12/2024		3,733		(140)			(140)		3,593	3,593			
100117089	CHARLOTTE	NC		07/20/2023		727		401			401		1,128	1,128			
100162039	LAS VEGAS	NV		07/31/2024		606		(80)			(80)		526	526			
100128022	ACCOKEEK	MD		09/08/2023		1,704		190			190		1,894	1,894			
100143155	KATY	TX		02/16/2024		509		(12)			(12)		497	497			
100065444	TACOMA	WA		07/28/2021		1,357		(42)			(42)		1,314	1,314			
100156563	GULF BREEZE	FL		06/24/2024		514		(45)			(45)		469	469			
100137761	FRANKLIN	TN		12/08/2023		9,303		(131)			(131)		9,172	9,172			
100171411	CADDO MILLS	TX		10/16/2024		723		(46)			(46)		677	677			
100176043	ENFIELD	CT		12/20/2024		371		(53)			(53)		319	319			
100140308	BLOOMINGTON	MN		01/18/2024		535		(55)			(55)		480	480			
100110422	CENTERTON	AR		06/30/2023		742		59			59		801	801			
100115905	MESQUITE	TX		07/20/2023		739		63			63		802	802			
100171357	DEL VALLE	TX		10/16/2024		553		(130)			(130)		422	422			
100131986	CONWAY	AR		10/13/2023		761		(37)			(37)		723	723			
100026605	MANASSAS	VA		09/26/2018		2,041		164			164		2,206	2,206			
100182251	PFLUGERVILLE	TX		12/12/2024		443		137			137		580	580			
100110171	CORONA	NY		06/30/2023		1,156		39			39		1,195	1,195			
100143254	BEAUFORT	SC		02/16/2024		559		5			5		564	564			
100012923	CONCORD	CA		05/25/2017		407		173			173		580	580			
100025462	SAN BERNARDINO	CA		09/20/2018		969		(41)			(41)		928	928			
100133973	HARTFORD	CT		10/25/2023		208,821		(6,934)			(6,934)		201,887	201,887			
100109395	LITHONIA	GA		06/13/2023		471		(25)			(25)		446	446			
100119500	PRINCETON	TX		07/28/2023		626		(47)			(47)		579	579			
100161133	PALM BAY	FL		07/24/2024		662		42			42		704	704			
100174348	BLUE RIDGE	GA		10/31/2024		587		(42)			(42)		545	545			
100170383	AUSTIN	TX		10/08/2024		545		(58)			(58)		487	487			
100120717	PRINCETON	TX		08/25/2023		576		(55)			(55)		521	521			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		873		(297)			(297)		576	576			
100020005	SANTA ROSA	CA		07/30/2018		1,232		(69)			(69)		1,163	1,163			
100150709	KILLEEN	TX		05/06/2024		614		(30)			(30)		585	585			
100150713	KILLEEN	TX		05/06/2024		614		(30)			(30)		585	585			
100158681	ARDEN	NC		07/10/2024		1,041		41			41		1,082	1,082			
100069046	ANCHORAGE	AK		09/01/2021		1,714		(46)			(46)		1,668	1,668			
100151381	KATY	TX		05/10/2024		549		(20)			(20)		530	530			
100149025	NORFOLK	VA		04/19/2024		409		(88)			(88)		320	320			
100114978	HOUSTON	TX		07/14/2023		769		34			34		803	803			
100138782	SANFORD	FL		12/21/2023		434		(74)			(74)		360	360			
100182253	FORT WORTH	TX		12/12/2024		4,396		402			402		4,797	4,797			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154901	PRESCOTT	AZ		07/19/2024		540		(68)			(68)		472	472			
100083447	TWICKENHAM	GBR		05/27/2022		(7,613)						7,588	(25)		25		25
100158943	POCONO LAKE	PA		07/12/2024		976		(57)			(57)		919	919			
100168217	KINGMAN	AZ		09/20/2024		201		4			4		205	205			
100043508	CLERMONT	FL		08/13/2020		656		(33)			(33)		623	623			
100079649	LAS VEGAS	NV		04/25/2022		2,025		(284)			(284)		1,741	1,741			
100110202	SPARKS	NV		06/30/2023		702		(7)			(7)		695	695			
100120120	FORT WORTH	TX		08/11/2023		791		149			149		940	940			
100143321	HOUSTON	TX		02/16/2024		1,265		(49)			(49)		1,215	1,215			
100029655	LINCOLN CITY	OR		10/26/2018		926		(25)			(25)		901	901			
100088256	VINELAND	NJ		10/17/2022		649		(26)			(26)		623	623			
100152300	DALLAS	GA		05/17/2024		828		154			154		982	982			
100169817	CHICAGO	IL		09/30/2024		889		(74)			(74)		816	816			
100158852	CORNERSVILLE	TN		07/12/2024		4,256		(113)			(113)		4,143	4,143			
100132616	TAMPA	FL		11/03/2023		366		(45)			(45)		321	321			
100048276	BEAVERTON	OR		11/20/2020		(6,226)		(212)			(212)	7,589	1,151	1,121	(30)		(30)
100153342	VALPARAISO	FL		05/30/2024		943		45			45		988	988			
100162869	GREEN COVE SPRINGS	FL		08/12/2024		714		67			67		781	781			
100181907	EXETER	CA		12/12/2024		628		2			2		630	630			
100135575	SOMERSET	CO		11/13/2023		541		(11)			(11)		529	529			
100146738	LAPEL	IN		03/20/2024		886		(29)			(29)		858	858			
100173281	SAINT CLOUD	FL		10/30/2024		1,184		(120)			(120)		1,064	1,064			
100149065	COCONUT CREEK	FL		04/19/2024		751		(27)			(27)		724	724			
100117956	REDMOND	WA		07/20/2023		143		1,151			1,151		1,295	1,295			
100151530	ROSENBERG	TX		05/10/2024		689		120			120		810	810			
100116020	SAINT LOUIS	MO		07/20/2023		610		(57)			(57)		553	553			
100110556	PORT SAINT JOE	FL		06/30/2023		842		113			113		955	955			
100103735	ROUND LAKE	IL		05/08/2023		838		(5)			(5)		833	833			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		662		266			266		929	929			
100119473	ARLINGTON	TX		07/31/2023		609		(30)			(30)		579	579			
100025089	STONE MOUNTAIN	GA		09/20/2018		1,016		243			243		1,259	1,259			
100115728	RENTON	WA		07/20/2023		714		(7)			(7)		706	706			
100050064	CROFTON	MD		11/20/2020		1,100		(112)			(112)		988	988			
100018347	DENVER	CO		06/27/2018		1,307		(63)			(63)		1,244	1,244			
100164518	MCDONOUGH	GA		08/21/2024		661		(10)			(10)		650	650			
100110268	RICHMOND HILL	GA		06/30/2023		615		(32)			(32)		583	583			
100182546	MECHANICSBURG	PA		12/12/2024		2,430		28			28		2,457	2,457			
100166214	VERO BEACH	FL		09/09/2024		573		(57)			(57)		516	516			
100160948	MULBERRY	FL		07/24/2024		532		(38)			(38)		495	495			
100150939	HENDERSON	NV		05/08/2024		731		119			119		850	850			
100063098	SEVEN VALLEYS	PA		07/01/2021		1,499		(46)			(46)		1,453	1,453			
100127495	DURHAM	NC		09/08/2023		715		73			73		789	789			
100118974	NORFOLK	VA		07/27/2023		534		(72)			(72)		461	461			
100170099	SUNLAND PARK	NM		10/08/2024		628		(63)			(63)		566	566			
100159563	BEL AIR	MD		07/15/2024		570		(29)			(29)		541	541			
100169719	PHILADELPHIA	PA		09/30/2024		572		(70)			(70)		502	502			
100136433	GULF SHORES	AL		11/20/2023		646		179			179		826	826			
100175916	FREDERICKSBRG	VA		11/14/2024		689		21			21		710	710			
100132443	LAKE PLACID	NY		11/03/2023		499		138			138		636	636			
100161126	NORTH CHARLESTON	SC		07/24/2024		905		(52)			(52)		853	853			
100128886	CARY	NC		09/21/2023		592		(11)			(11)		581	581			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165424	HOUSTON	TX		08/29/2024		515		(18)			(18)		496	496			
100110536	KISSIMMEE	FL		06/30/2023		1,273		(8)			(8)		1,265	1,265			
100028622	MANTECA	CA		10/26/2018		724		247			247		971	971			
100137046	BEAUFORT	SC		11/28/2023		550		7			7		557	557			
100078239	PUEBLO	CO		02/10/2022		1,061		(259)			(259)		801	801			
100116761	FLUSHING	NY		07/20/2023		5,297		1,543			1,543		6,840	6,840			
100075219	INDIO	CA		12/01/2021		31		(31)			(31)						
100025405	BOONTON	NJ		09/20/2018		2,162		217			217		2,380	2,380			
100115986	BENBROOK	TX		07/20/2023		609		(56)			(56)		553	553			
100136898	AVONDALE	AZ		11/27/2023		569		126			126		696	696			
100079651	FORT WALTON BEACH	FL		04/08/2022		(6,421)		(86)			(86)	7,593	1,086	1,004	(82)		(82)
100135310	REEDLEY	CA		11/13/2023		534		(20)			(20)		514	514			
100136518	SURFSIDE BEACH	SC		11/20/2023		843		13			13		856	856			
100084682	JACKSONVILLE	FL		08/02/2022		654		(68)			(68)		586	586			
100115067	PRINCETON	TX		07/14/2023		1,487		20			20		1,507	1,507			
100164466	GREENSBORO	NC		08/21/2024		3,780		(136)			(136)		3,644	3,644			
100178407	PASADENA	TX		11/21/2024		687		(5)			(5)		682	682			
100163125	CENTERTON	AR		08/13/2024		1,252		(93)			(93)		1,159	1,159			
100162297	TEMPLE	TX		09/06/2024		544		(154)			(154)		390	390			
100142709	OKLAHOMA CITY	OK		02/08/2024		671		16			16		687	687			
100142578	SUMMERVILLE	SC		02/08/2024		649		(13)			(13)		636	636			
100117444	MYRTLE BEACH	SC		07/20/2023		(28)		28			28						
100133542	PEEKSKILL	NY		10/19/2023		1,870		(41)			(41)		1,829	1,829			
100011927	RIVERSIDE	CA		03/08/2017		796		78			78		874	874			
100128517	MIAMI	FL		09/15/2023		548		(104)			(104)		444	444			
100135635	MEMPHIS	TN		11/09/2023		532		(53)			(53)		479	479			
100029033	LOS ANGELES	CA		10/26/2018		1,357		(6)			(6)		1,351	1,351			
100182104	PHILADELPHIA	PA		12/12/2024		631		13			13		644	644			
100144069	PENDERGRASS	GA		03/07/2024		594		17			17		612	612			
100167670	KANNAPOLIS	NC		09/19/2024		639		(14)			(14)		626	626			
100145542	UNITED KINGDOM	GBR		03/12/2024		(3,430)		3,430			3,430						
100170083	PRINCETON	TX		10/08/2024		720		(67)			(67)		654	654			
100163102	COLLEGE STATION	TX		08/13/2024		518		(39)			(39)		479	479			
100077643	CLEARFIELD	UT		01/03/2022		720		(90)			(90)		629	629			
100161039	HOUSTON	TX		07/24/2024		(6,597)		(30)			(30)	7,597	970	894	(76)		(76)
100025109	MARTINEZ	CA		09/20/2018		855		(54)			(54)		801	801			
100127298	FALLS CHURCH	VA		08/30/2023		411		934			934		1,346	1,346			
100141002	NORTH HOLLYWOOD AREA	CA		02/20/2024		539		(32)			(32)		507	507			
100140688	ALLEN	TX		02/08/2024		9,840		(371)			(371)		9,468	9,468			
100145540	UNITED KINGDOM	GBR		03/12/2024		(3,430)		3,430			3,430						
100136306	KATY	TX		11/20/2023		1,107		43			43		1,150	1,150			
100134889	COLUMBUS	OH		10/30/2023		118		406			406		524	524			
100133839	ZAVALLA	TX		10/20/2023		4,169		(581)			(581)		3,588	3,588			
100150245	LEEUWARDEN	NLD		04/29/2024													
100144100	ORLANDO	FL		03/07/2024		558		(17)			(17)		541	541			
100142077	SAN JOSE	CA		02/29/2024		2,420		(72)			(72)		2,347	2,347			
100140333	MORRISTOWN	TN		01/18/2024		791		(52)			(52)		739	739			
100181967	FORNEY	TX		12/12/2024		678		49			49		727	727			
100132007	LOCKHART	TX		10/13/2023		577		(22)			(22)		555	555			
100163113	NASHVILLE	TN		08/13/2024		536		(66)			(66)		471	471			
100133745	THE VILLAGES	FL		10/23/2023		569		7			7		575	575			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165210	HILVERSUM	NLD		08/28/2024													
100134412	NETHERLANDS	NLD		10/27/2023													
100164567	WINTER HAVEN	FL		08/21/2024		5,803		(29)			(29)		5,773	5,773			
100143763	MEDFORD	OR		04/05/2024		7		(7)			(7)						
100133634	FAIRHOPE	AL		10/23/2023		735		158			158		893	893			
100156413	MIDLAND	TX		06/24/2024		546		(27)			(27)		519	519			
100179658	ANNA	TX		11/21/2024		413		(27)			(27)		386	386			
100134408	NETHERLANDS	NLD		10/27/2023													
100131612	SPRINGFIELD	MA		10/06/2023		563		5			5		568	568			
100169482	SUN CITY CENTER	FL		09/30/2024		417		(28)			(28)		389	389			
100143500	CENTENNIAL	CO		02/21/2024		31,074		(596)			(596)		30,478	30,478			
100169699	NEWNAN	GA		09/30/2024		604		(60)			(60)		543	543			
100054392	BARTLETT	IL		03/23/2021		514		(83)			(83)		431	431			
100151221	DURHAM	NC		05/10/2024		745		149			149		894	894			
100110579	VINELAND	NJ		06/30/2023		738		8			8		746	746			
100029728	VICTORVILLE	CA		10/26/2018		753		80			80		833	833			
100165400	RICHMOND	VA		08/29/2024		608		(45)			(45)		562	562			
100158414	UNITED KINGDOM	GBR		07/09/2024		(2,517)		2,517			2,517						
100172128	CHOWCHILLA	CA		10/17/2024		(6,973)		(77)			(77)	7,554	505	476	(29)		(29)
100119513	PRINCETON	TX		07/28/2023		614		(35)			(35)		579	579			
100163153	SCHWENKSVILLE	PA		08/13/2024		530		(58)			(58)		471	471			
100136395	ROYSE CITY	TX		11/20/2023		541		32			32		572	572			
100171464	BONAIRE	GA		10/16/2024		(9,880)		(48)			(48)	10,464	537	501	(35)		(35)
100167866	PALM BAY	FL		09/20/2024		597		(61)			(61)		536	536			
100165933	CERES	CA		09/06/2024		603		(28)			(28)		574	574			
100143611	LAKE HAVASU CITY	AZ		02/21/2024		(663)		663			663						
100155037	ROCK HILL	SC		07/19/2024		536		(87)			(87)		449	449			
100174710	TAMPA	FL		10/31/2024		575		(110)			(110)		465	465			
100107947	SPOKANE	WA		06/29/2023		34		(34)			(34)						
100112282	SHREWSBURY	MA		06/29/2023		389		1,220			1,220		1,609	1,609			
100117701	CIBOLO	TX		07/20/2023		1,338		251			251		1,590	1,590			
100169329	KISSIMMEE	FL		09/27/2024		1,558		(126)			(126)		1,432	1,432			
100115963	GARLAND	TX		07/20/2023		(10)		10			10						
100133794	TAMPA	FL		10/20/2023		420		(46)			(46)		374	374			
100169495	DELRAY BEACH	FL		09/30/2024		(50)		50			50						
100138997	CHULUOTA	FL		12/21/2023		1,173		226			226		1,399	1,399			
100168368	DAVENPORT	FL		09/25/2024		1,259		57			57		1,317	1,317			
100109233	PHOENIX	AZ		07/21/2023		536		(93)			(93)		443	443			
100135405	CHARLOTTE	NC		11/13/2023		566		8			8		574	574			
100139504	HAZLET TOWNSHIP	NJ		12/28/2023		480		(40)			(40)		440	440			
100132315	STOUGHTON	WI		10/13/2023		598		(43)			(43)		555	555			
100102991	ORLANDO	FL		06/22/2023		582		(115)			(115)		467	467			
100132022	YUMA	AZ		10/13/2023		625		(12)			(12)		614	614			
100069851	OWINGS MILLS	MD		09/01/2021		1,200		124			124		1,324	1,324			
100088886	LAS VEGAS	NV		11/15/2022		951		18			18		969	969			
100061868	WILMINGTON	NC		07/01/2021		1,215		(49)			(49)		1,166	1,166			
100115713	YARDLEY	PA		07/20/2023		719		(18)			(18)		701	701			
100129286	PRINCETON	TX		09/25/2023		1,650		2			2		1,652	1,652			
100180746	OKLAHOMA CITY	OK		11/26/2024		559		(55)			(55)		504	504			
100144648	UNITED KINGDOM	GBR		01/25/2024		36							36	36			
100138918	GRAYSLAKE	IL		12/21/2023		733		(54)			(54)		679	679			

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100115363	DESTREHAN	LA		07/17/2023		589		(66)			(66)		522	522			
100110554	SAINT AUGUSTINE	FL		06/30/2023		773		59			59		832	832			
100162854	SAINT AUGUSTINE	FL		08/12/2024		587		(9)			(9)		578	578			
100013536	RIALTO	CA		05/25/2017		(9,093)		187			187	10,455	1,549	1,508	(41)		(41)
100142649	CLAYTON	NC		02/08/2024		537		(55)			(55)		482	482			
100116885	BAKERSFIELD	CA		07/20/2023		685		132			132		818	818			
100143688	SUMMERFIELD	FL		02/22/2024		323		(84)			(84)		239	239			
100071709	SAINT PAUL	MN		10/14/2021		1,288		(70)			(70)		1,218	1,218			
100174546	CYPRESS	TX		10/31/2024		444		(93)			(93)		351	351			
100140439	OTSEGO	MN		01/18/2024		684		25			25		710	710			
100182235	SANFORD	NC		12/12/2024		439		70			70		510	510			
100076124	FOUNTAIN	CO		01/07/2022		(9,217)		(60)			(60)	10,455	1,179	1,136	(43)		(43)
100173232	CHARLOTTE	NC		10/30/2024		725		26			26		750	750			
100000193	FLAGSTAFF	AZ		09/27/2016		2,776		(103)			(103)		2,673	2,673			
100014674	FALLBROOK	CA		09/27/2017		3,216		165			165		3,382	3,382			
100164261	CHARLOTTE	NC		08/21/2024		613		(18)			(18)		596	596			
100175971	CONCORD	NC		11/14/2024		635		(15)			(15)		620	620			
100144283	DALLAS	GA		03/07/2024		12,149		(1,111)			(1,111)		11,038	11,038			
100081115	ASHEVILLE	NC		03/18/2022		1,178		34			34		1,212	1,212			
100087473	TOLLESON	AZ		10/25/2022		2,102		170			170		2,271	2,271			
100054200	CHICAGO	IL		03/23/2021		1,073		(207)			(207)		866	866			
100114600	HOUSTON	TX		06/29/2023		613		(114)			(114)		499	499			
100170137	HUNTSVILLE	AL		10/08/2024		1,726		(153)			(153)		1,573	1,573			
100110577	LAS VEGAS	NV		06/30/2023		633		(27)			(27)		606	606			
100026634	SUISUN CITY	CA		09/26/2018		846		360			360		1,207	1,207			
100136976	HAMPSTEAD	NC		11/28/2023		527		(1)			(1)		526	526			
100151617	BATON ROUGE	LA		05/10/2024		808							808	808			
100161050	RESTON	VA		07/24/2024		614		(57)			(57)		557	557			
100163084	MADISON	AL		08/13/2024		702		6			6		709	709			
100024877	LEVITTOWN	NY		09/20/2018		1,180		133			133		1,313	1,313			
100153298	SEYMOUR	TN		05/30/2024		678		81			81		759	759			
100013533	RIVERSIDE	CA		05/25/2017		769		81			81		850	850			
100048300	PALMDALE	CA		11/20/2020		2,787		(426)			(426)		2,362	2,362			
100151375	JARRELL	TX		05/10/2024		563		(42)			(42)		521	521			
100182469	CHARLOTTE	NC		12/12/2024		416		(2)			(2)		414	414			
100132702	LOS ANGELES	CA		11/03/2023		534		22			22		555	555			
100152548	HUTTO	TX		05/17/2024		649		59			59		708	708			
100169760	DRACUT	MA		09/30/2024		806		(74)			(74)		732	732			
100162512	PHILLIPSBURG	NJ		08/12/2024		567		(32)			(32)		535	535			
100179445	DENTON	TX		11/21/2024		678		46			46		724	724			
100147260	MONTICELLO	NY		03/28/2024		551		(40)			(40)		511	511			
100065296	AVON LAKE	OH		07/28/2021		1,264		(61)			(61)		1,203	1,203			
100026544	YUCAIPA	CA		09/26/2018		689		147			147		836	836			
100179685	SPANISH FORK	UT		11/21/2024		663		42			42		705	705			
100182494	CEDAR CITY	UT		12/12/2024		20		(20)			(20)						
100144686	UNITED KINGDOM	GBR		03/12/2024		(1,182)		1,267			1,267		86	86			
100055499	LAWRENCEBURG	IN		03/23/2021		579		28			28		608	608			
100167871	MONTGOMERY VILLAGE	MD		09/20/2024		524		(13)			(13)		511	511			
100156477	CENTERTON	AR		06/24/2024		612		2			2		614	614			
100141154	TEXARKANA	TX		01/30/2024		(199)		762			762		563	563			
100141388	SAN ANTONIO	TX		01/30/2024		925		14			14		939	939			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168094	CONCORD	NC		09/20/2024		204		7			7		212	212			
100168303	HASLET	TX		09/20/2024		142		29			29		171	171			
100155031	FORT WASHINGTON	MD		07/19/2024		476		(108)			(108)		368	368			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		(6,314)		(104)			(104)	7,571	1,153	1,123	(30)		(30)
100142075	TRUSSVILLE	AL		02/29/2024		9,325		120			120		9,446	9,446			
100026110	PARAMOUNT	CA		09/20/2018		882		328			328		1,211	1,211			
100151701	POINCIANA	FL		05/10/2024		1,430		86			86		1,516	1,516			
100140379	EVANSTON	WY		01/18/2024		763		(37)			(37)		725	725			
100176576	LAS VEGAS	NV		11/15/2024		636		(39)			(39)		597	597			
100055214	LYNWOOD	CA		03/23/2021		803		(195)			(195)		608	608			
100145794	YOUNGTOWN	AZ		05/08/2024		25		(25)			(25)						
100135498	SAINT AUGUSTINE	FL		11/13/2023		647		175			175		821	821			
100169296	LITHONIA	GA		09/27/2024		647		(128)			(128)		520	520			
100119314	FORT WORTH	TX		07/31/2023		2,665		(32)			(32)		2,633	2,633			
100144621	FORNEY	TX		03/13/2024		585		(95)			(95)		490	490			
100012613	EVERETT	WA		05/25/2017		667		144			144		811	811			
100182350	WHITEHALL	PA		12/12/2024		380		(30)			(30)		350	350			
100013269	APPLE VALLEY	CA		05/25/2017		906		110			110		1,016	1,016			
100162524	LANCASTER	TX		08/12/2024		(6,972)		(21)			(21)	7,576	582	503	(79)		(79)
100139028	SAN ANTONIO	TX		12/22/2023		508		(21)			(21)		488	488			
100140094	PLANT CITY	FL		01/09/2024		1,446		(81)			(81)		1,365	1,365			
100151172	RALEIGH	NC		05/09/2024		475		(58)			(58)		417	417			
100142668	RALEIGH	NC		02/08/2024		547		(51)			(51)		496	496			
100182029	OKLAHOMA CITY	OK		12/12/2024		650		55			55		705	705			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		651		62			62		712	712			
100140570	HORACE	ND		01/19/2024		571		(74)			(74)		496	496			
100134923	LAKELAND	FL		10/30/2023		483		(39)			(39)		443	443			
100107795	FRANKLIN	VA		05/19/2023		785		176			176		961	961			
100115866	CHANDLER	AZ		07/20/2023		658		1			1		659	659			
100168351	HOUSTON	TX		09/25/2024		723		(18)			(18)		705	705			
100134805	HOUSTON	TX		10/30/2023		550		10			10		560	560			
100141332	EAGLE LAKE	FL		01/30/2024		106		426			426		532	532			
100182078	CHATTANOOGA	TN		12/12/2024		657		43			43		700	700			
100084835	HOLLYWOOD	FL		08/02/2022		608		(62)			(62)		546	546			
100068169	CORDOVA	TN		08/25/2021		1,323		(52)			(52)		1,272	1,272			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		803		(73)			(73)		730	730			
100137752	ROSHARON	TX		12/08/2023		1,140		66			66		1,207	1,207			
100168883	UNITED KINGDOM	GBR		09/26/2024		47							47	47			
100101150	HOLLYWOOD	FL		04/28/2023		(2,395)		2,395			2,395						
100133433	RIVERSIDE	CA		10/19/2023		541		3			3		545	545			
100054582	EMPIRE	CA		03/23/2021		1,561		(93)			(93)		1,468	1,468			
100171838	PORTERVILLE	CA		10/17/2024		644		(59)			(59)		586	586			
100182261	CHARLOTTE	NC		12/12/2024		434		110			110		544	544			
100167835	SPRINGFIELD	MO		09/20/2024		620		58			58		678	678			
100049163	MOAPA	NV		11/20/2020		931		(327)			(327)		604	604			
100048355	NORTH LAS VEGAS	NV		11/20/2020		1,361		(118)			(118)		1,244	1,244			
100014009	COALINGA	CA		05/25/2017		1,568		408			408		1,976	1,976			
100165094	UNITED KINGDOM	GBR		08/27/2024		51							51	51			
100115558	NORTH LAS VEGAS	NV		07/19/2023		553		(29)			(29)		524	524			
100148172	TUCSON	AZ		05/15/2024		510		(88)			(88)		423	423			
100116010	FORT WORTH	TX		07/20/2023		688		3			3		690	690			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137708	RED BANK	NJ		12/08/2023		478		(34)			(34)		445	445			
100144289	SPRING	TX		03/07/2024		16		(16)			(16)						
100156468	FORT WORTH	TX		06/24/2024		695		53			53		747	747			
100120724	KATY	TX		08/25/2023		569		15			15		584	584			
100110516	TUCSON	AZ		06/30/2023		512		37			37		549	549			
100161673	ROOSENDAAL	NLD		07/29/2024													
100148299	CENTERTON	AR		04/12/2024		653		3			3		656	656			
100150750	CHARLOTTE	NC		05/06/2024		573		(53)			(53)		520	520			
100071558	WOODSTOCK	GA		10/14/2021		1,355		(32)			(32)		1,323	1,323			
100025694	PORT SAINT LUCIE	FL		09/20/2018		748		99			99		847	847			
100165926	STONE MOUNTAIN	GA		09/06/2024		737		29			29		766	766			
100164259	CHARLOTTE	NC		08/21/2024		609		(14)			(14)		596	596			
100164262	CHARLOTTE	NC		08/21/2024		(6,898)		(14)			(14)	7,550	638	596	(43)		(43)
100164270	CHARLOTTE	NC		08/21/2024		609		(14)			(14)		596	596			
100115858	CHARLOTTE	NC		07/20/2023		583		(15)			(15)		568	568			
100111741	PRAIRIEVILLE	LA		06/29/2023		400		757			757		1,157	1,157			
100163177	FULSHEAR	TX		08/13/2024		665		(61)			(61)		603	603			
100060547	HERNDON	VA		06/01/2021		1,876		18			18		1,894	1,894			
100136928	HUTTO	TX		11/28/2023		944		19			19		963	963			
100081415	CENTERTON	AR		03/18/2022		1,243		99			99		1,342	1,342			
100158034	PLAINFIELD	IL		07/09/2024		9,221		(355)			(355)		8,866	8,866			
100164317	PENDERGRASS	GA		08/21/2024		1,202		15			15		1,217	1,217			
100134348	CHARLOTTE	NC		10/27/2023		445		(108)			(108)		337	337			
100139131	SPANISH FORK	UT		12/28/2023		448		(52)			(52)		396	396			
100151110	LAWRENCEVILLE	GA		05/08/2024		16,714		(325)			(325)		16,389	16,389			
100109064	FORT WASHINGTON	MD		06/05/2023		686		(11)			(11)		675	675			
100152385	MILWAUKEE	WI		05/17/2024		548		(8)			(8)		540	540			
100158115	PROVO	UT		07/09/2024		2,138		(80)			(80)		2,057	2,057			
100148923	SPOKANE	WA		04/17/2024		693		88			88		781	781			
100155140	DUNCANVILLE	TX		07/19/2024		2,509		(328)			(328)		2,181	2,181			
100076089	PHILADELPHIA	PA		01/07/2022		1,206		(59)			(59)		1,148	1,148			
100028375	BOYNTON BEACH	FL		10/26/2018		792		8			8		800	800			
100110248	NAPERVILLE	IL		06/30/2023		609		(54)			(54)		555	555			
100060114	MENIFEE	CA		06/25/2021		2,439		(162)			(162)		2,277	2,277			
100119290	AUSTIN	TX		07/31/2023		726		37			37		763	763			
100145029	UNITED KINGDOM	GBR		03/12/2024		39		(28)			(28)		10	10			
100135578	JACKSONVILLE	FL		11/13/2023		534		(28)			(28)		506	506			
100179476	OSBURN	ID		11/21/2024		762		2			2		764	764			
100116837	BUFORD	GA		07/20/2023		(1,829)		3,214			3,214		1,386	1,386			
100026643	WAXHAW	NC		09/26/2018		928		216			216		1,143	1,143			
100128147	COOLIDGE	AZ		09/18/2023		(6,923)		39			39	7,545	661	648	(13)		(13)
100081005	STOCKTON	CA		03/18/2022		1,227		101			101		1,328	1,328			
100148990	OAK PARK	CA		04/17/2024		814		(61)			(61)		753	753			
100144266	PHOENIX	AZ		03/07/2024		1,357		(14)			(14)		1,343	1,343			
100128509	MANVILLE	NJ		09/15/2023		3,533		(280)			(280)		3,253	3,253			
100159544	HOUSTON	TX		07/15/2024		519		(83)			(83)		436	436			
100013656	ROGERS	MN		05/25/2017		1,352		138			138		1,490	1,490			
100088228	HOUSTON	TX		10/17/2022		709		(29)			(29)		680	628		(53)	(53)
100078699	TWENTYNINE PALMS	CA		02/02/2022		730		(117)			(117)		613	613			
100147307	ALMERE	NLD		03/27/2024													
100168142	HOUSTON	TX		09/20/2024		(18)		18			18						

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100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023		765		311			311		1,076	1,076			
100168141	HOUSTON	TX		09/20/2024		(18)		18			18						
100057882	KANAB	UT		06/30/2021		1,241		(45)			(45)		1,195	1,195			
100147322	WORMERVEER	NLD		03/27/2024													
100028841	LAS VEGAS	NV		10/26/2018		870		55			55		926	926			
100150929	TULARE	CA		05/08/2024		700		75			75		775	775			
100149389	PUNTA GORDA	FL		04/24/2024		710		87			87		797	797			
100043532	FARMVILLE	NC		08/13/2020		629		(123)			(123)		507	507			
100029118	RESEDA	CA		10/26/2018		872		(9)			(9)		863	863			
100117685	NAPERVILLE	IL		07/20/2023		2,825		1,820			1,820		4,646	4,646			
100117737	MAGNOLIA	TX		07/20/2023		2,029		(169)			(169)		1,861	1,861			
100180573	ROYAL PALM BEACH	FL		11/26/2024		369		(43)			(43)		327	327			
100016552	JACKSON	MI		04/10/2018		1,299		(50)			(50)		1,249	1,249			
100110636	PHOENIX	AZ		06/30/2023		610		(37)			(37)		573	573			
100171913	LAS CRUCES	NM		10/17/2024		610		(35)			(35)		575	575			
100120400	HOUSTON	TX		08/18/2023		759		(67)			(67)		692	692			
100049694	FAIRFIELD	CA		11/20/2020		1,223		(340)			(340)		883	883			
100171270	FAIRHOPE	AL		10/16/2024		588		(89)			(89)		499	499			
100065661	ALBUQUERQUE	NM		07/28/2021		1,489		(113)			(113)		1,376	1,376			
100012499	BALDWIN	NY		04/28/2017		743		644			644		1,387	1,387			
100057794	RIVERBANK	CA		06/30/2021		1,279		(81)			(81)		1,198	1,198			
100010693	NEWPORT NEWS	VA		01/27/2017		1,346		378			378		1,723	1,723			
100117735	MELISSA	TX		07/20/2023		624		150			150		774	774			
100170148	SANFORD	NC		10/08/2024		668		(41)			(41)		627	627			
100135462	COATESVILLE	PA		11/13/2023		665		141			141		806	806			
100111827	LEVITTOWN	NY		06/29/2023		603		128			128		731	731			
100186701	ATHENS	GA		12/31/2024		800		(45)			(45)		755	755			
100077071	WASHINGTON	DC		01/03/2022		1,746		(41)			(41)		1,705	1,705			
100043325	RIVERDALE	MD		08/13/2020		2,440		88			88		2,528	2,528			
100137787	VICTORVILLE	CA		12/08/2023		513		(18)			(18)		495	495			
100173192	FORNEY	TX		10/30/2024		611		(50)			(50)		561	561			
100156636	SPRINGDALE	AR		06/24/2024		553		(35)			(35)		518	518			
100154863	LAKEWOOD	OH		07/19/2024		516		(102)			(102)		414	414			
100068146	CORDOVA	TN		08/25/2021		1,261		(62)			(62)		1,199	1,199			
100139494	STORRS MANSFIELD	CT		12/28/2023		463		(58)			(58)		405	405			
100148317	WESTWORTH VILLAGE	TX		04/12/2024		33,355		(972)			(972)		32,383	32,383			
100167589	CHARLOTTE	NC		09/19/2024		(5,702)		(148)			(148)	7,537	1,687	1,688	1		1
100084810	FRESNO	CA		08/02/2022		706		(15)			(15)		692	692			
100108104	HOUSTON	TX		05/24/2023		688		(79)			(79)		608	608			
100133637	CORPUS CHRISTI	TX		10/23/2023		581		(11)			(11)		569	569			
100180197	ROYSE CITY	TX		11/25/2024		657		(20)			(20)		637	637			
100050239	FORT LAUDERDALE	FL		11/20/2020		936		(77)			(77)		859	859			
100088997	CABO SAN LUCAS	MEX		11/04/2022		933							933	933			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022		1,243		(13)			(13)		1,230	1,230			
100060316	CLE ELUM	WA		06/25/2021		(6,302)		(87)			(87)	7,537	1,149	1,110	(39)		(39)
100140899	RIVERVIEW	FL		02/26/2024		520		(51)			(51)		469	469			
100066166	DENVER	CO		08/02/2021		1,735		(43)			(43)		1,692	1,692			
100118156	PANAMA CITY BEACH	FL		07/20/2023		481		(68)			(68)		413	413			
100159362	RIDGEFIELD	WA		07/15/2024		6,583		139			139		6,722	6,722			
100172474	CITRUS SPRINGS	FL		10/23/2024		677		(32)			(32)		645	645			
100144723	UNITED KINGDOM	GBR		03/12/2024		(11,553)		1,275			1,275	10,408	130	81	(49)		(49)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129476	GRANITE SHLS	TX		09/29/2023		576		(5)			(5)		571	571			
100110168	HYPOLUXO	FL		06/30/2023		605		(29)			(29)		575	575			
100115235	WEST PALM BEACH	FL		07/17/2023		717		(55)			(55)		662	662			
100162859	DORR	MI		08/12/2024		1,794		(78)			(78)		1,717	1,717			
100156502	PENDERGRASS	GA		06/24/2024		641		24			24		664	664			
100175192	PHOENIX	AZ		11/05/2024		632		(49)			(49)		583	583			
100117582	DES PLAINES	IL		07/20/2023		2,289		74			74		2,363	2,363			
100011396	WHITTIER	CA		12/23/2016		925		267			267		1,192	1,192			
100133833	GLENBURN	ME		10/20/2023		551		(7)			(7)		544	544			
100135876	FREEPORT	NY		11/13/2023		519		(56)			(56)		463	463			
100159520	CADDO MILLS	TX		07/15/2024		613		(30)			(30)		583	583			
100110303	FUQUAY VARINA	NC		06/30/2023		750		37			37		787	787			
100116304	BROOKLYN	NY		07/20/2023		887		616			616		1,503	1,503			
100112173	VICTORIA	TX		06/29/2023		1,149		488			488		1,637	1,637			
100149883	RALEIGH	NC		04/29/2024		477		(78)			(78)		400	400			
100120706	PRINCETON	TX		08/25/2023		771		(22)			(22)		749	749			
100132264	DAVENPORT	FL		10/13/2023		729		25			25		754	754			
100120109	SAINT AUGUSTINE	FL		08/11/2023		51,862		(695)			(695)		51,167	51,167			
100163371	PITTSBURGH	PA		09/27/2024		938		(104)			(104)		833	833			
100089265	EL PASO	TX		01/26/2023		1,076		(328)			(328)		748	748			
100174571	HOUSTON	TX		10/31/2024		51		(26)			(26)		25	25			
100129683	FORNEY	TX		09/29/2023		613		(20)			(20)		594	594			
100172225	KATY	TX		10/17/2024		648		(85)			(85)		563	563			
100165558	RIO RANCHO	NM		08/29/2024		729		(473)			(473)	10,408	10,663	10,619	(45)		(45)
100134648	MESQUITE	TX		10/30/2023		541		1			1		542	542			
100168371	VALDOSTA	GA		09/25/2024		679		53			53		732	732			
100120033	LEHIGH ACRES	FL		08/11/2023		682		8			8		691	691			
100186652	TOOELE	UT		12/30/2024		373		(26)			(26)		347	347			
100166927	ST AUGUSTINE	FL		09/13/2024		533		(50)			(50)		483	483			
100138911	WETHERSFIELD	CT		12/21/2023		477		(29)			(29)		448	448			
100100749	FRANKLIN PARK	IL		04/28/2023		765		68			68		832	832			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		1,337		(100)			(100)		1,237	1,237			
100054975	SAINT PAUL	MN		03/23/2021		1,152		(285)			(285)		867	867			
100164296	PHOENIX	AZ		08/21/2024		603		(26)			(26)		577	577			
100014596	CHELSEA	MA		09/27/2017		1,070		82			82		1,152	1,152			
100179466	FISHERS	IN		11/21/2024		682		(4)			(4)		677	677			
100119327	CRESTONE	CO		07/31/2023		563		11			11		574	574			
100133947	ALLENTOWN	PA		10/25/2023		(183)		212			212		29	29			
100127584	MESQUITE	TX		09/08/2023		554		14			14		567	567			
100178507	TORRINGTON	CT		11/21/2024		206		(58)			(58)		148	148			
100164643	KANNAPOLIS	NC		08/21/2024		1,402		(51)			(51)		1,351	1,351			
100151354	LEES SUMMIT	MO		05/10/2024		607		(32)			(32)		575	575			
100175987	DUNCAN	SC		11/14/2024		1,119		(43)			(43)		1,076	1,076			
100156659	STOCKTON	CA		06/24/2024		560		(52)			(52)		508	508			
100103719	HUMBLE	TX		05/08/2023		439		(79)			(79)		360	360			
100164104	BOISE	ID		08/21/2024		606		(53)			(53)		553	553			
100163117	DYER	IN		08/13/2024		572		(52)			(52)		520	520			
100065777	BELLE CHASSE	LA		07/28/2021		1,228		(77)			(77)		1,151	1,151			
100102524	KISSIMMEE	FL		06/07/2023		581		(30)			(30)		551	551			
100070682	SPOKANE	WA		10/01/2021		1,516		(19)			(19)		1,498	1,498			
100169802	MERRITT ISLAND	FL		09/30/2024		624		(51)			(51)		572	572			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154680	SACRAMENTO	CA		07/19/2024		598		47			47		646	646			
100148357	ROSEMOUNT	MN		04/12/2024		754		110			110		864	864			
100151357	MISSOURI CITY	TX		05/10/2024		606		(9)			(9)		597	597			
100172619	FORT MYERS	FL		10/24/2024		1,198		(60)			(60)		1,138	1,138			
100119505	CHARLOTTE	NC		07/28/2023		618		(46)			(46)		572	572			
100099905	COCONUT CREEK	FL		03/28/2023		621		(16)			(16)		605	605			
100116483	DORAL	FL		07/20/2023		841		702			702		1,542	1,542			
100081520	MILFORD	MA		03/18/2022		2,353		132			132		2,486	2,486			
100015781	WESTMINSTER	CA		02/02/2018		1,641		(23)			(23)		1,618	1,618			
100080815	BYRON	GA		03/15/2022		1,022		(56)			(56)		966	966			
100163146	OVERLAND PARK	KS		08/13/2024		520		(66)			(66)		454	454			
100065014	IRVINE	CA		07/14/2021		1,304		(99)			(99)		1,206	1,206			
100120232	NEW ORLEANS	LA		08/18/2023		456		(15)			(15)		441	441			
100132270	MARICOPA	AZ		10/13/2023		606		48			48		654	654			
100143555	EULESS	TX		02/21/2024		(626)		1,214			1,214		588	588			
100166995	PHILADELPHIA	PA		09/13/2024		611		(55)			(55)		555	555			
100182334	AVENTURA	FL		12/12/2024		398		(43)			(43)		354	354			
100114708	NORTH PORT	FL		06/29/2023		377		(62)			(62)		314	314			
100076099	EAST HANOVER	NJ		01/07/2022		1,181		(69)			(69)		1,111	1,111			
100168013	RICHMOND	TX		09/20/2024		475		(63)			(63)		411	411			
100119595	VISALIA	CA		07/31/2023		53,300		(1,407)			(1,407)		51,893	51,893			
100117271	ROSENBERG	TX		07/20/2023		998		10			10		1,007	1,007			
100074940	PORT CHARLOTTE	FL		12/01/2021		900		(28)			(28)		872	872			
100161500	CANAL WINCHESTER	OH		07/30/2024		563		(52)			(52)		511	511			
100158632	LEANDER	TX		07/10/2024		6,063		(51)			(51)		6,012	6,012			
100159476	SAINT LOUIS	MO		07/15/2024		508		(49)			(49)		460	460			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		829		125			125		954	954			
100158019	WERNERSVILLE	PA		07/09/2024		1,203		(54)			(54)		1,149	1,149			
100129312	BROOKFIELD	VT		09/25/2023		533		43			43		576	576			
100103586	PALM COAST	FL		05/08/2023		537		(58)			(58)		479	479			
100182361	SPRING	TX		12/12/2024		416		9			9		424	424			
100011609	CORONA	CA		03/08/2017		812		510			510		1,322	1,322			
100186579	KNIGHTDALE	NC		12/30/2024		457		127			127		585	585			
100100449	AVENTURA	FL		04/27/2023		(6,344)		176			176	7,542	1,374	1,321	(53)		(53)
100142093	LAS VEGAS	NV		02/29/2024		566		(21)			(21)		545	545			
100135389	FAIR PLAY	SC		11/13/2023		1,377		(37)			(37)		1,340	1,340			
100161799	NORCROSS	GA		07/31/2024		537		(25)			(25)		512	512			
100185065	LAS VEGAS	NV		12/20/2024		734		(9)			(9)		725	570		(155)	(155)
100173195	FORNEY	TX		10/30/2024		605		(44)			(44)		562	562			
100116307	SYOSSET	NY		07/20/2023		906		625			625		1,531	1,531			
100079149	OWINGS MILLS	MD		02/24/2022		1,200		14			14		1,214	1,214			
100136482	GREENEVILLE	TN		11/20/2023		1,730		323			323		2,053	2,053			
100103285	FREDERICK	MD		04/27/2023		897		(58)			(58)		840	840			
100115070	DAVENPORT	FL		07/14/2023		721		68			68		789	789			
100143149	ARLINGTON	TX		02/16/2024		547		(7)			(7)		540	540			
100139360	CHATTANOOGA	TN		12/28/2023		(84)		542			542		458	458			
100163103	INDIANAPOLIS	IN		08/13/2024		557		(50)			(50)		507	507			
100068364	KISSIMMEE	FL		08/25/2021		1,195		(108)			(108)		1,087	1,087			
100100698	MESQUITE	TX		04/28/2023		1,647		(154)			(154)		1,493	1,493			
100109375	OREM	UT		06/12/2023		662		(47)			(47)		615	615			
100142228	MADISON	TN		03/15/2024		386		(83)			(83)		303	303			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150676	SWANNANOA	NC		05/06/2024		607		(22)			(22)		585	585			
100120956	NATCHITOCHES	LA		08/30/2023		392		(17)			(17)		375	375			
100135973	HENRICO	VA		11/16/2023		1,773		(79)			(79)		1,695	1,695			
100082171	KATY	TX		04/14/2022		600		(134)			(134)		466	466			
100160490	KATY	TX		07/19/2024		610		10			10		620	620			
100115165	MONROE	NY		07/17/2023		553		(37)			(37)		516	516			
100164148	MERIDIAN	ID		08/21/2024		603		(51)			(51)		553	553			
100090245	SAN BERNARDINO	CA		01/13/2023		593		(93)			(93)		501	501			
100142559	NORTH CHARLESTON	SC		02/08/2024		1,518		(42)			(42)		1,476	1,476			
100164128	MERIDIAN	ID		08/21/2024		603		(51)			(51)		553	553			
100152358	COLLEGE STATION	TX		05/17/2024		684		118			118		802	802			
100129593	AMARILLO	TX		09/29/2023		621		(11)			(11)		610	610			
100155119	FLORIDA CITY	FL		07/19/2024		528		(36)			(36)		492	492			
100164125	MERIDIAN	ID		08/21/2024		603		(51)			(51)		553	553			
100099986	AVENTURA	FL		03/28/2023		681		4			4		685	685			
100160235	NEW BRAUNFELS	TX		07/18/2024		497		(33)			(33)		464	464			
100134102	ROEBUCK	SC		12/08/2023		485		(8)			(8)		477	477			
100078399	SCOTTSDALE	AZ		02/10/2022		1,155		(76)			(76)		1,079	1,079			
100071586	KISSIMMEE	FL		10/14/2021		1,250		(78)			(78)		1,172	1,172			
100182272	FORT SCOTT	KS		12/12/2024		471		50			50		522	522			
100132123	DAYTONA BEACH	FL		10/13/2023		621		(34)			(34)		587	587			
100028553	RIVERSIDE	CA		10/26/2018		1,546		78			78		1,624	1,624			
100024948	BRONX	NY		09/20/2018		2,966		245			245		3,211	3,211			
100136445	MERCED	CA		11/20/2023		1,456		317			317		1,773	1,773			
100164680	WEST SACRAMENTO	CA		08/23/2024		1,070		(91)			(91)		979	979			
100137990	ROSEMOUNT	MN		12/13/2023		688		156			156		844	844			
100174299	OCALA	FL		10/31/2024		773		100			100		873	873			
100130142	FREEHOLD	NJ		11/15/2023		847		(150)			(150)		696	696			
100158537	MERCED	CA		07/10/2024		554		(75)			(75)		478	478			
100133841	PUNTA GORDA	FL		10/20/2023		16		(16)			(16)						
100136400	ROCK HILL	SC		11/20/2023		1,268		31			31		1,298	1,298			
100148411	CHARLOTTE	NC		04/12/2024		690		68			68		758	758			
100060301	OGDEN	UT		06/25/2021		1,284		(46)			(46)		1,237	1,237			
100057626	PINETOP	AZ		06/30/2021		1,227		(106)			(106)		1,121	1,121			
100076265	PATERSON	NJ		01/07/2022		1,138		(100)			(100)		1,038	1,038			
100057650	ORLANDO	FL		06/30/2021		4,040		(68)			(68)		3,972	3,972			
100068519	HOLLY SPRINGS	NC		08/25/2021		1,953		(46)			(46)		1,906	1,906			
100176168	PHILADELPHIA	PA		12/20/2024		382		(15)			(15)		367	367			
100127402	WOODBRIDGE	VA		08/30/2023		371		1,017			1,017		1,388	1,388			
100181880	RICHMOND HILL	GA		12/12/2024		624		90			90		714	714			
100164519	KANNAPOLIS	NC		08/21/2024		1,411		(61)			(61)		1,350	1,350			
100158328	UNITED KINGDOM	GBR		07/09/2024		(3,318)		3,318			3,318						
100031146	FRANKFORT	IL		03/29/2019		1,066		163			163		1,229	1,229			
100175189	POINCIANA	FL		11/05/2024		975		(63)			(63)		912	912			
100101602	FLORIDA CITY	FL		04/26/2023		427		(42)			(42)		386	386			
100173948	VINTON	VA		10/31/2024		897		(116)			(116)		780	780			
100138212	PLAINFIELD	IL		12/14/2023		508		(19)			(19)		489	489			
100116472	DORAL	FL		07/20/2023		803		715			715		1,518	1,518			
100163045	JEFFERSON CITY	TN		08/13/2024		1,110		(81)			(81)		1,029	1,029			
100131608	MURRELLS INLET	SC		10/06/2023		558		5			5		563	563			
100080214	ROCKVILLE	MD		02/25/2022		1,007		(132)			(132)		876	876			

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100151345	RALEIGH	NC		05/10/2024		693		49			49		742	742			
100165019	LAWRENCEVILLE	GA		08/28/2024		544		(29)			(29)		516	516			
100169948	ROCKLEDGE	FL		11/08/2024		628		(83)			(83)		544	544			
100167116	ACWORTH	GA		09/13/2024		478		(90)			(90)		388	388			
100161361	CHARLOTTE	NC		07/25/2024		600		7			7		606	606			
100108365	RIVERHEAD	NY		05/25/2023		11,238		(466)			(466)		10,771	10,771			
100172295	WESTFIELD	IN		10/21/2024		660		(51)			(51)		609	609			
100158376	UNITED KINGDOM	GBR		07/09/2024		(3,120)		3,120			3,120						
100169040	CARMEL	IN		09/27/2024		605		(49)			(49)		556	556			
100100172	CHICAGO	IL		03/17/2023		550		(41)			(41)		509	509			
100024499	NASHVILLE	TN		09/20/2018		813		89			89		902	902			
100181983	FREDERICKSBURG	VA		12/12/2024		1,049		49			49		1,098	1,098			
100144508	DESERT HOT SPRINGS	CA		04/26/2024		8,275		(82)			(82)		8,193	8,193			
100029597	UPPERCO	MD		10/26/2018		667		49			49		716	716			
100047842	MINEOLA	NY		11/20/2020		1,364		(284)			(284)		1,080	1,080			
100181222	ANTIOCH	TN		12/06/2024		(6)		6			6						
100108176	FITCHBURG	MA		05/24/2023		407		(50)			(50)		357	357			
100103058	CLINTON	CT		06/22/2023		601		(24)			(24)		577	577			
100139715	UNITED KINGDOM	GBR		12/18/2023		32							32	32			
100149385	KAUFMAN	TX		04/24/2024		696		103			103		799	799			
100136435	BULVERDE	TX		11/20/2023		670		246			246		916	916			
100136362	COLUMBIA	TN		11/20/2023		585		208			208		794	794			
100147528	DAVIE	FL		04/03/2024		2,265		(233)			(233)		2,032	2,032			
100031087	PHILADELPHIA	PA		03/29/2019		1,563		351			351		1,913	1,913			
100149907	BATESVILLE	AR		04/29/2024		(9,813)		(5)			(5)	10,373	555	503	(52)		(52)
100100625	WAYNESVILLE	NC		04/27/2023		488		(77)			(77)		411	411			
100129938	KANSAS CITY	MO		09/27/2023		529		(31)			(31)		498	498			
100120697	LAS VEGAS	NV		08/25/2023		395		22			22		417	417			
100163041	MELBOURNE	FL		08/13/2024		740		(49)			(49)		691	691			
100135512	CONWAY	SC		11/13/2023		547		14			14		562	562			
100076162	KISSIMMEE	FL		01/07/2022		1,133		(23)			(23)		1,110	1,110			
100133460	HOUSTON	TX		10/19/2023		516		(97)			(97)		420	420			
100175340	GLENN HEIGHTS	TX		11/05/2024		666		4			4		670	670			
100160609	CAPE CORAL	FL		07/19/2024		610		(119)			(119)		491	491			
100161392	KANNAPOLIS	NC		07/25/2024		1,658		(92)			(92)		1,566	1,566			
100168077	VIRGINIA BEACH	VA		09/20/2024		144		27			27		171	171			
100115058	ANCHORAGE	AK		07/14/2023		1,032		(68)			(68)		963	963			
100101513	ROSENBERG	TX		04/26/2023		852		132			132		984	984			
100055463	MILWAUKEE	WI		03/23/2021		959		(177)			(177)		782	782			
100127964	HERMITAGE	TN		09/08/2023		4,141		193			193		4,334	4,334			
100180752	LEHIGH ACRES	FL		11/26/2024		640		(83)			(83)		558	558			
100147620	BANNING	CA		04/04/2024		10		(10)			(10)						
100141252	WATERBURY	CT		01/30/2024		476		(12)			(12)		464	464			
100151444	MOORESVILLE	NC		05/10/2024		576		5			5		582	582			
100055099	HOPATCONG	NJ		03/23/2021		44		881			881		924	924			
100172881	NOLENSVILLE	TN		10/25/2024		888		(23)			(23)		864	864			
100130194	SAINT CLAIR SHORES	MI		11/15/2023		522		(46)			(46)		476	476			
100182641	MESA	AZ		12/12/2024		415		(6)			(6)		409	409			
100000531	GERMANTOWN	MD		09/27/2016		2,461		2,825			2,825		5,287	5,287			
100120000	ITHACA	NY		08/11/2023		8,200		106			106		8,306	8,306			
100109965	DETROIT	MI		06/22/2023		1,356		444			444		1,800	1,800			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055236	OAK GROVE	MN		03/23/2021		5,097		(390)			(390)		4,708	4,708			
100074445	CRETE	IL		12/02/2021		1,118		(82)			(82)		1,036	1,036			
100136936	STANARDSVILLE	VA		11/28/2023		534		23			23		557	557			
100151542	LAND O LAKES	FL		05/10/2024		576		(29)			(29)		547	547			
100157798	FRESNO	TX		08/01/2024		755		(95)			(95)		660	660			
100057896	SOMERVILLE	NJ		06/30/2021		1,284		(40)			(40)		1,244	1,244			
100013281	FRESNO	CA		05/25/2017		599		368			368		967	967			
100065790	BONITA SPRINGS	FL		07/28/2021		1,269		(129)			(129)		1,140	1,140			
100186588	MILLINGTON	TN		12/30/2024		442		94			94		536	536			
100101569	PORTLAND	OR		04/26/2023		672		(37)			(37)		635	635			
100136295	TOWSON	MD		11/20/2023		500		(3)			(3)		497	497			
100148101	FORNEY	TX		04/10/2024		573		(149)			(149)		423	423			
100156588	MADISON	WI		06/24/2024		568		(29)			(29)		539	539			
100134100	CHEEKTOWAGA	NY		12/08/2023		1,844		157			157		2,001	2,001			
100019653	HERNDON	VA		07/26/2018		1,347		(6)			(6)		1,341	1,341			
100025346	LINDENHURST	NY		09/20/2018		(148)		517			517		368	368			
100140295	DOVER	DE		01/18/2024		474		(37)			(37)		437	437			
100156486	MARIETTA	GA		06/24/2024		543		(26)			(26)		518	518			
100136259	PORTSMOUTH	VA		11/20/2023		602		24			24		626	626			
100090114	AVONDALE	AZ		01/13/2023		355		(40)			(40)		315	315			
100151679	COLUMBUS	GA		05/10/2024		548		(27)			(27)		521	521			
100135287	CHICAGO	IL		11/13/2023		549		(1)			(1)		548	548			
100090884	WINDSOR	CT		01/31/2023		1,117		18			18		1,136	1,136			
100143307	KISSIMMEE	FL		02/16/2024		573		(27)			(27)		546	546			
100102881	LITHONIA	GA		06/22/2023		669		1			1		670	670			
100167578	TEXAS CITY	TX		09/19/2024		603		(30)			(30)		573	573			
100139587	WINTER HAVEN	FL		12/28/2023		484		(52)			(52)		432	432			
100133362	TIMONIUM	MD		11/21/2023		42		(3)			(3)		40	40			
100153306	COLUMBUS	GA		05/30/2024		13,765		(4)			(4)		13,761	13,761			
100119498	CHARLOTTE	NC		07/28/2023		4,246		(73)			(73)		4,172	4,172			
100166351	CHICAGO	IL		10/24/2024		549		(41)			(41)		508	508			
100181943	RALEIGH	NC		12/12/2024		618		(1)			(1)		617	617			
100170100	WESTFIELD	IN		10/08/2024		877		(70)			(70)		807	807			
100013905	EL CAJON	CA		05/25/2017		785		81			81		866	866			
100163051	ROYSE CITY	TX		08/13/2024		582		(57)			(57)		525	525			
100100800	HAGERSTOWN	MD		04/28/2023		799		31			31		830	830			
100088055	PULASKI	NY		10/25/2022		484		(21)			(21)		463	463			
100110088	NORTH MIDDLETOWN	NJ		06/23/2023		522		(28)			(28)		494	494			
100135642	SAN ANTONIO	FL		11/09/2023		10		(10)			(10)						
100150703	MOBILE	AL		05/06/2024		584		(51)			(51)		533	533			
100159600	HAMPSHIRE	IL		07/15/2024		1,207		(102)			(102)		1,105	1,105			
100151333	EASTON	MD		05/10/2024		599		(23)			(23)		575	575			
100025498	PORTLAND	OR		09/20/2018		977		(66)			(66)		911	911			
100115922	TEMPE	AZ		07/20/2023		2,395		(1)			(1)		2,394	2,394			
100109310	HILLSBORO	OR		06/12/2023		715		(17)			(17)		699	699			
100091035	VISALIA	CA		01/31/2023		492		(58)			(58)		434	434			
100150741	SPRING	TX		05/06/2024		573		(59)			(59)		514	514			
100081446	SOUTH JORDAN	UT		03/18/2022		1,703		160			160		1,862	1,862			
100185397	ATHENS	AL		12/20/2024		665		47			47		713	713			
100013200	GULF SHORES	AL		05/25/2017		766		153			153		919	919			
100162009	WILMINGTON	NC		07/31/2024		523		(78)			(78)		445	445			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013048	STOCKTON	CA		05/25/2017		1,098		(44)			(44)		1,055	1,055			
100162587	HOUSTON	TX		08/12/2024		942		(6)			(6)		936	936			
100080862	OTISVILLE	MI		03/10/2022		967		(161)			(161)		806	806			
100172729	MESQUITE	TX		11/21/2024		607		32			32		639	639			
100053798	BROOKLYN	NY		03/23/2021		1,660		(336)			(336)		1,324	1,324			
100119465	ROSENBERG	TX		07/31/2023		816		75			75		891	891			
100026942	NORTH WILDWOOD	NJ		09/26/2018		397		395			395		792	792			
100167003	TUCSON	AZ		09/13/2024		629							628	628			
100065493	CARROLLTON	TX		07/28/2021		1,285		(55)			(55)		1,230	1,230			
100152912	ISELIN	NJ		05/22/2024		585		(63)			(63)		522	522			
100152229	VICTORVILLE	CA		05/17/2024		659		168			168		827	827			
100079762	OSWEGO	IL		04/25/2022		895		(130)			(130)		764	764			
100163441	TAMPA	FL		09/27/2024		514		(120)			(120)		394	394			
100153186	PLEASANT HILL	IA		05/30/2024		565		(13)			(13)		552	552			
100158493	KISSIMMEE	FL		07/10/2024		548		(52)			(52)		496	496			
100118701	MCKINLEYVILLE	CA		07/25/2023		556		(51)			(51)		504	504			
100170106	WESLEY CHAPEL	FL		10/08/2024		693		(32)			(32)		660	660			
100136831	MERIDEN	CT		11/27/2023		450		(35)			(35)		414	414			
100151129	CYPRESS	TX		05/08/2024		626		(27)			(27)		599	599			
100175827	PHILADELPHIA	PA		11/12/2024		558		(17)			(17)		541	541			
100120473	RACINE	WI		08/18/2023		462		(47)			(47)		415	415			
100116969	PHOENIX	AZ		07/20/2023		(13,113)		132			132	11,647	(1,334)	708	2,042		2,042
100101744	PHILADELPHIA	PA		03/31/2023		1,619		(74)			(74)		1,545	1,545			
100012783	COMPTON	CA		05/25/2017		459		152			152		611	611			
100089229	WEST SACRAMENTO	CA		01/26/2023		1,517		(71)			(71)		1,446	1,446			
100141103	MILWAUKEE	WI		01/30/2024		505		(24)			(24)		481	481			
100127711	FULSHEAR	TX		09/08/2023		601		21			21		623	623			
100000282	CAMPBELL HALL	NY		09/27/2016		451		214			214		665	665			
100150669	LITHONIA	GA		05/06/2024		552		(23)			(23)		529	529			
100153909	WARREN	MI		06/05/2024		622		(79)			(79)		543	543			
100185303	CYPRESS	TX		12/20/2024		718		(20)			(20)		698	698			
100143199	TULSA	OK		02/16/2024		2,016		(1)			(1)		2,015	2,015			
100151479	BRUNSWICK	GA		05/10/2024		573		8			8		582	582			
100061926	MIRAMAR	FL		07/01/2021		1,783		2			2		1,785	1,785			
100115238	MARGATE	FL		07/17/2023		770		(45)			(45)		725	725			
100137609	TEMPLE	TX		12/08/2023		526		(22)			(22)		504	504			
100083909	ORMOND BEACH	FL		07/12/2022		694		(48)			(48)		646	646			
100043376	OAK PARK	CA		08/13/2020		1,072		(42)			(42)		1,030	1,030			
100013777	PHOENIX	AZ		05/25/2017		945		52			52		997	997			
100179439	CHESAPEAKE	VA		11/21/2024		680		49			49		730	730			
100158257	UNITED KINGDOM	GBR		07/09/2024		(2,922)		2,922			2,922						
100043222	PHOENIXVILLE	PA		08/13/2020		757		(8)			(8)		749	749			
100140052	HENRICO	VA		01/09/2024		1,418		(103)			(103)		1,315	1,315			
100152818	NORTH CHESTERFIELD	VA		05/22/2024		398		(28)			(28)		370	370			
100163178	KINGSTON	GA		08/13/2024		572		(56)			(56)		517	517			
100170136	EAST HARTFORD	CT		10/08/2024		581		(32)			(32)		549	549			
100169133	CITRUS HEIGHTS	CA		09/27/2024		610		(43)			(43)		567	567			
100179696	WINCHESTER	VA		11/21/2024		424		30			30		454	454			
100065241	CARY	NC		07/14/2021		1,372		(38)			(38)		1,334	1,334			
100156755	BARSTOW	CA		06/26/2024		1,552		(144)			(144)		1,408	1,408			
100152306	JACKSONVILLE	FL		05/17/2024		612		67			67		680	680			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182284	FORT WORTH	TX		12/12/2024		437		70			70		507	507			
100120084	ROSEVILLE	MN		08/11/2023		579		(22)			(22)		556	556			
100054808	NORTH BALDWIN	NY		03/23/2021		3,766		(348)			(348)		3,418	3,418			
100084711	APACHE JUNCTION	AZ		08/02/2022		743		(13)			(13)		730	730			
100090416	BROKEN ARROW	OK		12/28/2022		1,313		(106)			(106)		1,207	1,207			
100170030	MAYFIELD HEIGHTS	OH		11/08/2024		469		(32)			(32)		437	437			
100182316	GLENDALE	AZ		12/12/2024		398		(23)			(23)		375	375			
100156728	SAINT AUGUSTINE	FL		06/26/2024		779		29			29		808	808			
100031269	RAMONA	CA		03/29/2019		940		353			353		1,293	1,293			
100161076	PALM BAY	FL		07/24/2024		608		(30)			(30)		579	579			
100081784	SPRINGFIELD	PA		03/30/2022		1,484		97			97		1,581	1,581			
100088263	SCHENECTADY	NY		10/17/2022		630		(59)			(59)		570	570			
100168785	ACWORTH	GA		09/26/2024		455		(40)			(40)		416	416			
100169810	FRESNO	CA		09/30/2024		425		(47)			(47)		378	378			
100108086	TAMPA	FL		05/24/2023		437		(50)			(50)		387	387			
100182247	GRAHAM	NC		12/12/2024		437		135			135		572	572			
100076169	NEWARK	NJ		01/07/2022		1,210		(39)			(39)		1,171	1,171			
100158650	WESTFIELD	IN		07/10/2024		32,389		(925)			(925)		31,464	31,464			
100120262	SARASOTA	FL		08/18/2023		5		(5)			(5)						
100133073	NEWARK	DE		11/29/2023		387		64			64		451	451			
100147799	KELLOGG	ID		04/08/2024		505		(27)			(27)		478	478			
100135279	GLENDALE	AZ		11/08/2023		8,485		1,239			1,239		9,724	9,724			
100145560	UNITED KINGDOM	GBR		03/12/2024		(1,616)		1,697			1,697		82	82			
100161901	ATLANTA	GA		07/31/2024		533		10			10		543	543			
100084771	FERNANDINA BEACH	FL		08/02/2022		639		(115)			(115)		524	524			
100175649	CHEHALIS	WA		11/12/2024		685		(42)			(42)		644	644			
100147964	SOMERVILLE	TN		04/08/2024		612		(12)			(12)		600	600			
100137998	PORT ORANGE	FL		12/13/2023		501		(1)			(1)		500	500			
100116681	SARASOTA	FL		07/20/2023		766		450			450		1,216	1,216			
100132680	EWING	NJ		11/03/2023		9,227		(26)			(26)		9,201	9,201			
100116915	BLUE RIDGE	GA		07/20/2023		743		599			599		1,342	1,342			
100013214	BEALETON	VA		05/25/2017		971		140			140		1,111	1,111			
100119184	PORT ISABEL	TX		07/31/2023		973		2			2		976	976			
100026746	RIVERSIDE	CA		09/26/2018		936		1,407			1,407		2,342	2,342			
100160493	KATY	TX		07/19/2024		607		10			10		616	616			
100136519	SURFSIDE BEACH	SC		11/20/2023		922		14			14		936	936			
100136520	SURFSIDE BEACH	SC		11/20/2023		922		14			14		936	936			
100079664	MIAMI	FL		04/08/2022		1,092		(78)			(78)		1,014	1,014			
100158046	AURORA	IL		07/09/2024		559		(51)			(51)		508	508			
100120064	PHOENIX	AZ		08/11/2023		619		5			5		625	625			
100185598	KALAMA	WA		12/20/2024		335		(49)			(49)		286	286			
100132120	SAINT AUGUSTINE	FL		10/13/2023		391		(26)			(26)		365	365			
100063191	SAVANNAH	GA		07/01/2021		1,632		(36)			(36)		1,595	1,595			
100152900	MICHIGAN CITY	IN		05/22/2024		(10,254)		2			2	10,335	83		5	(88)	(83)
100137314	OCALA	FL		12/01/2023		748		(16)			(16)		731	731			
100103644	HAMPTON	GA		05/08/2023		620		(4)			(4)		616	616			
100014564	STAMFORD	CT		09/27/2017		2,061		941			941		3,002	3,002			
100135609	HOUSTON	TX		11/09/2023		2,561		(52)			(52)		2,509	2,509			
100110229	JOHNS ISLAND	SC		06/30/2023		666		27			27		692	692			
100180426	WEST PALM BEACH	FL		11/25/2024		607		14			14		621	621			
100142671	PORT CHARLOTTE	FL		02/08/2024		2,915		(102)			(102)		2,812	2,812			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120134	SMITHFIELD	NC		08/11/2023		833		(39)			(39)		794	794			
100182166	MOUNT NEBO	WV		12/12/2024		374		(27)			(27)		347	347			
100178271	BAKERSFIELD	CA		11/19/2024		532		(44)			(44)		489	489			
100067844	SAFETY HARBOR	FL		09/23/2021		1,374		(80)			(80)		1,294	1,294			
100180124	BROOKFIELD	MA		11/25/2024		(6,869)		(35)			(35)	7,492	588	517	(71)		(71)
100161091	NEW BRAUNFELS	TX		07/24/2024		702		68			68		770	770			
100112076	KIRBYVILLE	MO		06/29/2023		722		840			840		1,562	1,562			
100179528	PLAINFIELD	IL		11/21/2024		622		(15)			(15)		607	607			
100119485	WALTON	KY		07/31/2023		616		(11)			(11)		604	604			
100158938	SANDUSKY	OH		07/12/2024		628		(45)			(45)		583	583			
100175378	LUBBOCK	TX		11/05/2024		695		22			22		717	717			
100120153	WOODBURN	OR		08/11/2023		582		(123)			(123)		459	459			
100175999	CONCORD	NC		11/14/2024		642		(14)			(14)		628	628			
100065742	ALBUQUERQUE	NM		07/28/2021		1,330		(30)			(30)		1,300	1,300			
100081370	IVINS	UT		03/18/2022		1,227		80			80		1,307	1,307			
100164526	MCKINNEY	TX		08/21/2024		3,286		(177)			(177)		3,109	3,109			
100063949	WILLIMANTIC	CT		07/01/2021		1,165		(29)			(29)		1,136	1,136			
100110274	NOTTINGHAM	PA		06/30/2023		594		(10)			(10)		584	584			
100150622	SARATOGA SPRINGS	UT		05/03/2024		457		24			24		481	481			
100079157	LAS VEGAS	NV		02/24/2022		1,184		(49)			(49)		1,134	1,134			
100143727	CORONA	CA		02/26/2024		495		(74)			(74)		422	422			
100128203	BUNNELL	FL		09/18/2023		2,325		207			207		2,532	2,532			
100170344	RALEIGH	NC		10/08/2024		614		(35)			(35)		579	579			
100061216	BURNSVILLE	MN		06/01/2021		1,097		14			14		1,111	1,111			
100175953	MCKINNEY	TX		11/14/2024		866		196			196		1,063	1,063			
100111069	SANTA MARIA	CA		06/29/2023		352		515			515		867	867			
100179797	SANFORD	NC		11/21/2024		711		32			32		744	744			
100142772	TUCSON	AZ		02/08/2024		712		12			12		725	725			
100024575	SAN JOSE	CA		09/20/2018		1,719		135			135		1,854	1,854			
100160933	PRINCETON	TX		07/24/2024		5,273		(180)			(180)		5,093	5,093			
100076006	STAFFORD	VA		01/07/2022		1,159		(86)			(86)		1,072	1,072			
100164758	VIRGINIA BEACH	VA		08/26/2024		1,340		(33)			(33)		1,307	1,307			
100172943	PEMBROKE PINES	FL		10/25/2024		689		(42)			(42)		647	647			
100135457	SUMMERVILLE	SC		11/13/2023		(6,759)		170			170	7,473	883	843	(40)		(40)
100136283	HENDERSON	NV		11/20/2023		639		181			181		820	820			
100068420	ALLEN	TX		08/25/2021		1,284		(39)			(39)		1,245	1,245			
100180618	PORTLAND	MI		11/26/2024		621		(37)			(37)		584	584			
100149721	HARVEYS LAKE	PA		04/26/2024		535		(30)			(30)		505	505			
100140374	EVERGREEN PARK	IL		01/18/2024		875		(48)			(48)		828	828			
100180193	LORDS VALLEY	PA		11/25/2024		1,185		(70)			(70)		1,115	1,115			
100136005	HARTVILLE	MO		11/16/2023		577		(25)			(25)		553	553			
100049883	MOUNT VERNON	WA		11/20/2020		1,123		(229)			(229)		894	894			
100120218	PORT SAINT LUCIE	FL		08/18/2023		11		(4)			(4)		7	7			
100053754	SPARTA	NJ		03/23/2021		1,415		(293)			(293)		1,122	1,122			
100150716	JASPER	GA		05/06/2024		752		(53)			(53)		699	699			
100164557	CONCORD	NC		08/21/2024		679		123			123		802	802			
100158041	GARLAND	TX		07/09/2024		537		(19)			(19)		518	518			
100109952	CHICAGO	IL		06/22/2023		542		(46)			(46)		496	496			
100144195	WESTFIELD	IN		03/07/2024		613		8			8		620	620			
100048307	SUN VALLEY	CA		11/20/2020		1,113		(239)			(239)		874	874			
100115992	KISSIMMEE	FL		07/20/2023		800		42			42		842	842			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158091	MANOR	TX		07/09/2024		592		(15)			(15)		577	577			
100182327	SPRINGFIELD	MO		12/12/2024		537		(33)			(33)		504	504			
100076122	CLEARWATER	FL		01/07/2022		1,164		(73)			(73)		1,091	1,091			
100152517	LAS VEGAS	NV		05/17/2024		599							599	599			
100167987	DAYTON	TN		09/20/2024		592		(50)			(50)		542	542			
100180297	SPIRIT LAKE	ID		11/25/2024		603		(20)			(20)		583	583			
100011729	FALLS CHURCH	VA		03/08/2017		757		775			775		1,532	1,532			
100161324	FORT WORTH	TX		07/25/2024		522		(104)			(104)		419	419			
100019957	NASHVILLE	TN		07/30/2018		1,267		(77)			(77)		1,190	1,190			
100115849	FORT COLLINS	CO		07/20/2023		645		(34)			(34)		610	610			
100156706	DUNDALK	MD		06/26/2024		417		(36)			(36)		381	381			
100142502	CYPRESS	TX		02/08/2024		2,017		(112)			(112)		1,904	1,904			
100174283	SAN ANTONIO	TX		10/31/2024		597		(77)			(77)		520	520			
100186605	MURFREESBORO	TN		12/30/2024		429		76			76		505	505			
100030704	BRADENTON	FL		04/09/2019		156		720			720		876	876			
100138842	TAMPA	FL		12/21/2023		547		(48)			(48)		500	500			
100139172	DEL VALLE	TX		12/28/2023		476		(48)			(48)		428	428			
100110527	CARROLLTON	TX		06/30/2023		691		(6)			(6)		684	684			
100131909	CHENEY	WA		10/13/2023		623		1			1		624	624			
100081195	DUNNELLON	FL		03/18/2022		1,190		99			99		1,289	1,289			
100013066	BELL GARDENS	CA		05/25/2017		1,252		78			78		1,330	1,330			
100026148	ALVIN	TX		09/20/2018		1,660		28			28		1,688	1,688			
100119545	MEBANE	NC		07/28/2023		1,613		165			165		1,778	1,778			
100143224	WINTER HAVEN	FL		02/16/2024		99,719		1,869			1,869		101,588	101,588			
100134096	SHASTA LAKE	CA		12/08/2023		467		(40)			(40)		427	427			
100171886	URBANNA	VA		10/17/2024		620		(62)			(62)		559	559			
100156639	COLUMBUS	OH		06/24/2024		543		(35)			(35)		509	509			
100163132	WINTER PARK	FL		08/13/2024		569		(53)			(53)		515	515			
100137567	COLUMBUS	OH		12/08/2023		583		5			5		588	588			
100168181	SUN CITY CENTER	FL		09/20/2024		10,867		72			72		10,939	10,939			
100131673	TUCSON	AZ		10/06/2023		566		3			3		569	569			
100060077	CHANDLER	AZ		06/25/2021		1,415		(59)			(59)		1,356	1,356			
100134058	HUDSON	NY		10/25/2023		487		(15)			(15)		472	472			
100012040	WEST NEW YORK	NJ		03/08/2017		1,425		176			176		1,601	1,601			
100158139	CHICOPEE	MA		07/09/2024		594		10			10		605	605			
100012587	ANTIOCH	CA		05/25/2017		767		123			123		891	891			
100133623	BLOOMINGDALE	GA		10/23/2023		1,016		143			143		1,159	1,159			
100115425	NEW BRAUNFELS	TX		07/17/2023		565		(5)			(5)		560	560			
100178255	LAKE VILLA	IL		11/19/2024		610		(42)			(42)		568	568			
100108034	KYLE	TX		05/25/2023		1,766		(45)			(45)		1,722	1,722			
100135566	CAMDENTON	MO		11/13/2023		526		(21)			(21)		505	505			
100145162	UNITED KINGDOM	GBR		03/12/2024		(1,471)		1,551			1,551		80	80			
100083812	GARLAND	UT		07/12/2022		465		(33)			(33)		432	432			
100140634	HASLET	TX		01/19/2024		613		(150)			(150)		463	463			
100026658	VALLEY STREAM	NY		09/26/2018		1,203		782			782		1,985	1,985			
100160126	APACHE JUNCTION	AZ		07/17/2024		606		(2)			(2)		604	604			
100137988	RIDGELAND	SC		12/13/2023		658		134			134		792	792			
100176556	LEXINGTON	KY		11/15/2024		581		(35)			(35)		546	546			
100117405	OAKLAND	CA		07/20/2023		695		590			590		1,285	1,285			
100119482	LITHIA	FL		07/31/2023		566		(3)			(3)		563	563			
100158724	PHILADELPHIA	PA		07/10/2024		794		2			2		796	796			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142117	SIMPSONVILLE	SC		02/29/2024		584		(8)			(8)		576	576			
100103291	WEST COLUMBIA	SC		04/27/2023		6,979		(49)			(49)		6,930	6,930			
100158097	NEW LONDON	CT		07/09/2024		546		(34)			(34)		512	512			
100115846	NEW MARKET	AL		07/20/2023		740		93			93		833	833			
100031466	BALDWIN PARK	CA		03/29/2019		1,359		169			169		1,527	1,527			
100127292	SANTA MARIA	CA		08/30/2023		382		819			819		1,201	1,201			
100151339	RALEIGH	NC		05/10/2024		674		42			42		717	717			
100135526	DURHAM	NC		11/13/2023		587		5			5		592	592			
100174187	SACRAMENTO	CA		10/31/2024		94,169		(2,499)			(2,499)		91,670	91,670			
100109583	PORTER	TX		06/14/2023		388		(69)			(69)		319	319			
100167832	SAN ANTONIO	TX		09/20/2024		547		(102)			(102)		445	445			
100060179	CHICAGO	IL		06/25/2021		1,212		(94)			(94)		1,118	1,118			
100147779	HAMPTON	VA		04/08/2024		765		10			10		775	775			
100090202	ANDERSON	SC		01/13/2023		542		(37)			(37)		506	506			
100131983	CLARKSVILLE	TN		10/13/2023		603		30			30		633	633			
100182015	POCONO LAKE	PA		12/12/2024		691		(3)			(3)		687	687			
100144691	UNITED KINGDOM	GBR		03/12/2024		(2,994)		2,994			2,994						
100076261	EAGLE MOUNTAIN	UT		01/07/2022		1,277		(76)			(76)		1,202	1,202			
100170348	SAN ANTONIO	TX		10/08/2024		671		(34)			(34)		637	637			
100029479	WHITTIER	CA		10/26/2018		4,638		271			271		4,909	4,909			
100144019	SAVANNAH	GA		03/07/2024		584		7			7		591	591			
100127375	PHILADELPHIA	PA		08/30/2023		363		1,036			1,036		1,399	1,399			
100081453	LAVEEN	AZ		03/18/2022		1,256		117			117		1,373	1,373			
100133240	WAGGAMAN	LA		11/29/2023		6,868		35			35		6,903	6,903			
100143123	CHICAGO	IL		02/16/2024		140,842		(4,081)			(4,081)		136,761	136,761			
100071548	GREENSBORO	NC		10/14/2021		1,271		(90)			(90)		1,181	1,181			
100139753	UNITED KINGDOM	GBR		12/18/2023		35							35	35			
100159383	BRANDYWINE	MD		07/15/2024		759		34			34		794	723		(71)	(71)
100081012	LAS VEGAS	NV		03/18/2022		1,311		31			31		1,342	1,342			
100168040	MEDINA	OH		09/20/2024		1		(1)			(1)						
100064982	BANGOR	PA		07/14/2021		1,866		(128)			(128)		1,738	1,738			
100167844	COLLEGE PARK	GA		09/20/2024		569		(13)			(13)		557	557			
100172153	HANFORD	CA		10/17/2024		594		(34)			(34)		560	560			
100038117	MAMMOTH LAKES	CA		11/15/2019		1,242		(74)			(74)		1,167	1,167			
100026665	LA PUENTE	CA		09/26/2018		501		1,295			1,295		1,797	1,797			
100132112	LANCASTER	PA		10/13/2023		569		(23)			(23)		546	546			
100179859	SAN ANGELO	TX		11/22/2024		586		(68)			(68)		518	518			
100119911	TEMPE	AZ		08/10/2023		607		(87)			(87)		521	521			
100118638	CLARENCE	NY		07/25/2023		558		(9)			(9)		549	549			
100160080	ROWLETT	TX		07/17/2024		561		(38)			(38)		523	523			
100152610	HANFORD	CA		05/17/2024		557		(40)			(40)		517	517			
100135586	CROYDON	PA		11/09/2023		363		(15)			(15)		349	349			
100088285	HOUSTON	TX		10/17/2022		604		(32)			(32)		573	573			
100149708	SOUTH FALLSBURG	NY		04/26/2024		521		(16)			(16)		504	504			
100142765	CYPRESS	TX		02/08/2024		565		(34)			(34)		531	531			
100137996	SANFORD	FL		12/13/2023		2,380		123			123		2,503	2,503			
100151264	TOMBALL	TX		05/10/2024		1,175		(57)			(57)		1,117	1,117			
100029183	MIAMI SPRINGS	FL		10/26/2018		559		84			84		643	643			
100164778	BURLINGTON	WI		08/26/2024		84,797		(1,972)			(1,972)		82,825	82,825			
100054516	NEW ALBANY	IN		03/23/2021		961		(110)			(110)		851	851			
100065377	PHILADELPHIA	PA		07/28/2021		1,663		(86)			(86)		1,577	1,577			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054540	VISALIA	CA		03/23/2021		1,074		(177)			(177)		897	897			
100139700	UNITED KINGDOM	GBR		12/18/2023		31							31	31			
100117964	HOUSTON	TX		07/20/2023		10		(10)			(10)						
100157888	SAINT AUGUSTINE	FL		07/09/2024		1,861		69			69		1,931	1,931			
100139404	SOUTH FALLSBURG	NY		12/28/2023		477		(36)			(36)		441	441			
100133720	SANDIA PARK	NM		10/23/2023		3,238		(45)			(45)		3,193	3,193			
100120121	MINNEAPOLIS	MN		08/11/2023		589		(41)			(41)		548	548			
100054667	DENVILLE	NJ		03/23/2021		1,180		(199)			(199)		981	981			
100108490	BRUNSWICK	GA		05/25/2023		599		(4)			(4)		595	595			
100127631	WEST DES MOINES	IA		09/08/2023		651		8			8		659	659			
100150611	KATY	TX		05/03/2024		424		11			11		435	435			
100060207	BIDDEFORD	ME		06/25/2021		1,250		(44)			(44)		1,206	1,206			
100118136	WEST PALM BEACH	FL		07/20/2023		400		(45)			(45)		354	354			
100185406	WARSAW	IN		12/20/2024		574		(31)			(31)		543	543			
100090201	ANDERSON	SC		01/13/2023		540		(35)			(35)		506	506			
100180800	WEERT	NLD		11/27/2024													
100103818	BRIDGEVIEW	IL		05/10/2023		698		(37)			(37)		661	661			
100133473	SCHAUMBURG	IL		10/19/2023		532		(24)			(24)		508	508			
100154934	TULARE	CA		07/19/2024		550		(66)			(66)		484	484			
100137585	LOGAN	OH		12/08/2023		557		(18)			(18)		539	539			
100090792	FULSHEAR	TX		02/28/2023		780		(58)			(58)		722	722			
100168360	BIXBY	OK		09/25/2024		619		(34)			(34)		585	585			
100134616	BRADENTON	FL		10/30/2023		274		171			171		445	445			
100103106	MEDFORD	NY		04/21/2023		576		(44)			(44)		532	532			
100180250	VIRGINIA BEACH	VA		11/25/2024		637		(6)			(6)		631	631			
100135092	MYRTLE BEACH	SC		11/01/2023		2,092		344			344		2,436	2,436			
100063372	DOUGLASVILLE	GA		07/01/2021		409		(6)			(6)		404	404			
100053885	WAHIAWA	HI		03/23/2021		3,343		(214)			(214)		3,130	3,130			
100158065	WENDELL	NC		07/09/2024		2,504		107			107		2,611	2,611			
100150644	SUGARLOAF	CA		05/06/2024		(1,548)		(52)			(52)	7,443	5,843	5,783	(59)		(59)
100151531	TAMPA	FL		05/10/2024		588		(13)			(13)		575	575			
100182239	FORT WORTH	TX		12/12/2024		441		168			168		609	609			
100131594	OCALA	FL		10/06/2023		790		19			19		809	809			
100153438	MONTICELLO	NY		05/30/2024		524		(34)			(34)		490	490			
100161528	PRINCETON	TX		07/30/2024		587		(38)			(38)		549	549			
100182238	DENTON	TX		12/12/2024		673		90			90		763	763			
100135843	CHATTANOOGA	TN		11/10/2023		527		(24)			(24)		503	503			
100147025	ROCK HALL	MD		03/27/2024		1,399		(22)			(22)		1,377	1,377			
100149750	BRUNSWICK	GA		04/26/2024		436		(43)			(43)		393	393			
100141417	MASON	OH		01/30/2024		459		(25)			(25)		434	434			
100057613	LANCASTER	CA		06/30/2021		1,302		(65)			(65)		1,236	1,236			
100127527	GILBERT	AZ		09/08/2023		629		(2)			(2)		627	627			
100186585	KYLE	TX		12/30/2024		437		113			113		550	550			
100159514	PARKVILLE	MO		07/15/2024		586		(41)			(41)		545	545			
100013142	WILDWOOD	NJ		05/25/2017		670		321			321		991	991			
100114639	LOS ANGELES	CA		06/29/2023		438		(2)			(2)		435	435			
100135521	KNOXVILLE	TN		11/13/2023		977		(7)			(7)		970	970			
100072538	EVERETT	WA		11/01/2021		1,370		(45)			(45)		1,326	1,326			
100120198	GUSTINE	CA		08/18/2023		811		(50)			(50)		761	761			
100164805	CORPUS CHRISTI	TX		08/26/2024		637		11			11		648	648			
100134662	ATLANTA	GA		10/30/2023		511		(1)			(1)		510	510			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012950	MORENO VALLEY	CA		05/25/2017		747		110			110		857	857			
100121013	WINSTON SALEM	NC		08/30/2023		576		(23)			(23)		553	553			
100174498	LAGUNA VISTA	TX		10/31/2024		275		(63)			(63)		212	212			
100150752	ATLANTA	GA		05/06/2024		560		(39)			(39)		520	520			
100100538	MCDONOUGH	GA		04/27/2023		464		(127)			(127)		337	337			
100137817	WAUKEGAN	IL		12/08/2023		343		58			58		400	400			
100171692	MADISON	AL		10/16/2024		687		(12)			(12)		675	675			
100168370	OKLAHOMA CITY	OK		09/25/2024		668		(1)			(1)		667	667			
100151505	HENDERSON	NV		05/10/2024		434		129			129		563	563			
100133152	ASTON	PA		11/29/2023		302		174			174		477	477			
100182089	ABILENE	TX		12/12/2024		586		(3)			(3)		583	583			
100054292	GAITHERSBURG	MD		03/23/2021		3,577		(339)			(339)		3,238	3,238			
100117766	ARLINGTON	TX		07/20/2023		551		9			9		559	559			
100180334	BLOOMINGTON	MN		11/25/2024		635		(5)			(5)		631	631			
100142677	PENDERGRASS	GA		02/08/2024		654		(1)			(1)		654	654			
100084616	TWENTYNINE PALMS	CA		08/02/2022		741		8			8		750	750			
100148064	WENDELL	NC		04/10/2024		4,402		90			90		4,492	4,492			
100167837	FALLS CHURCH	VA		09/20/2024		572		(38)			(38)		534	534			
100128824	LAKE WORTH BEACH	FL		09/21/2023		300		(1)			(1)		298	298			
100145478	UNITED KINGDOM	GBR		03/12/2024		87		(31)			(31)		56	56			
100149048	OWATONNA	MN		04/19/2024		(7,125)		(50)			(50)	7,431	257	312	55		55
100128327	REISTERSTOWN	MD		09/14/2023		492		(67)			(67)		424	424			
100120727	RALEIGH	NC		08/25/2023		626		1			1		627	627			
100000498	ARLETA	CA		09/27/2016		2,825		500			500		3,325	3,325			
100165511	CHARLOTTE	NC		08/29/2024		589		(33)			(33)		556	556			
100154870	PHILADELPHIA	PA		07/19/2024		469		(110)			(110)		359	359			
100108073	YORBA LINDA	CA		05/24/2023		(351)		1,015			1,015		664	664			
100088080	WINTER HAVEN	FL		10/25/2022		641		5			5		646	646			
100170246	MCKINNEY	TX		10/08/2024		2,975		14			14		2,989	2,989			
100160988	HOUSTON	TX		07/24/2024		679		19			19		698	698			
100137532	DURHAM	NC		12/08/2023		559		(21)			(21)		538	538			
100178209	GOLD CANYON	AZ		11/19/2024		623		8			8		631	631			
100154505	LAS VEGAS	NV		06/14/2024		595		(36)			(36)		559	559			
100153215	THE VILLAGES	FL		05/30/2024		550		(36)			(36)		514	514			
100165616	HOUSTON	TX		10/04/2024		545		(90)			(90)		455	455			
100120053	BOISE	ID		08/11/2023		611		(14)			(14)		596	596			
100115512	STOCKTON	CA		07/17/2023		608		40			40		648	648			
100075117	KANSAS CITY	MO		12/01/2021		1,387		(37)			(37)		1,350	1,350			
100165941	CLARKSVILLE	TN		09/06/2024		604		(4)			(4)		601	601			
100109044	HARLINGEN	TX		06/05/2023		745		(33)			(33)		713	713			
100166423	ANCHORAGE	AK		10/31/2024		190		(38)			(38)		152	152			
100024329	WEST VALLEY CITY	UT		09/20/2018		1,548		(5)			(5)		1,543	1,543			
100115057	SPRING HILL	FL		07/14/2023		655		54			54		710	710			
100161374	MOORE	SC		07/25/2024		572		(52)			(52)		520	520			
100137634	LAKE IN THE HILLS	IL		12/08/2023		556		(46)			(46)		509	509			
100137029	DENTON	TX		11/28/2023		627		130			130		757	757			
100172796	PASCO	WA		12/06/2024		407							407	407			
100171877	ALVARADO	TX		10/17/2024		604		(61)			(61)		543	543			
100164968	BOCA RATON	FL		08/28/2024		434		(70)			(70)		364	364			
100181966	MANCHESTER	CT		12/12/2024		624		29			29		653	653			
100133140	GRAYSON	GA		11/29/2023		513		27			27		540	540			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175867	LABELLE	FL		11/12/2024		575							575	575			
100150701	MANITOWOC	WI		05/06/2024		557		(37)			(37)		521	521			
100114984	PRINCETON	TX		07/14/2023		(6,854)		(29)			(29)	7,433	549	573	24		24
100148128	KANNAPOLIS	NC		04/10/2024		(6,843)		(21)			(21)	7,430	566	579	13		13
100075245	SACRAMENTO	CA		12/01/2021		1,189		(32)			(32)		1,157	1,157			
100060996	RIALTO	CA		06/01/2021		(5,639)		16			16	7,431	1,809	1,766	(43)		(43)
100026935	FAIRFIELD	CA		09/26/2018		714		47			47		760	760			
100135118	YORKVILLE	IL		11/01/2023		696		186			186		881	881			
100028646	ESSEX	MD		10/26/2018		836		82			82		918	918			
100132062	LOGANVILLE	GA		10/13/2023		831		26			26		857	857			
100175608	ROEBLING	NJ		11/12/2024		509		(50)			(50)		460	460			
100091431	COLORADO SPRINGS	CO		02/22/2023		592		(11)			(11)		581	581			
100186584	GRAHAM	NC		12/30/2024		438		110			110		548	548			
100129727	QUINTON	VA		09/29/2023		567		5			5		572	572			
100078974	PENSACOLA	FL		02/24/2022		1,385		(38)			(38)		1,347	1,347			
100116932	YUCCA VALLEY	CA		07/20/2023		1,141		235			235		1,376	1,376			
100152526	FOXBOROUGH	MA		05/17/2024		8,888		(91)			(91)		8,797	8,797			
100100672	LEHI	UT		04/28/2023		909		188			188		1,098	1,098			
100127717	LAWRENCEVILLE	GA		09/08/2023		437		(16)			(16)		421	421			
100110529	NEWINGTON	CT		06/30/2023		601		(30)			(30)		571	571			
100133622	MIAMI	FL		10/23/2023		730		171			171		901	901			
100027004	ROCKLIN	CA		09/26/2018		4,151		43			43		4,194	4,194			
100167981	DENVER	CO		09/20/2024		420		(37)			(37)		383	383			
100175333	HENDERSON	NV		11/05/2024		643		(40)			(40)		603	603			
100160035	LEAGUE CITY	TX		07/17/2024		605		(24)			(24)		581	581			
100171728	MCKINNEY	TX		10/17/2024		544		(54)			(54)		490	490			
100148230	FOUNTAIN	CO		04/12/2024		597		(7)			(7)		590	590			
100116845	AURORA	CO		07/20/2023		4,650		1,024			1,024		5,674	5,674			
100133424	MC KEES ROCKS	PA		10/19/2023		1,459		(77)			(77)		1,381	1,381			
100060140	FREEPORT	FL		06/25/2021		2,335		(146)			(146)		2,189	2,189			
100086185	DEER PARK	TX		10/07/2022		637		(75)			(75)		562	562			
100031112	WESLEY CHAPEL	FL		03/29/2019		1,940		81			81		2,021	2,021			
100133685	BOONE	NC		10/23/2023		547		7			7		554	554			
100126417	LAUDERHILL	FL		08/30/2023		589		(23)			(23)		566	566			
100167656	MCDONOUGH	GA		09/19/2024		664		(59)			(59)		605	605			
100063760	TOMS RIVER	NJ		07/01/2021		1,236		52			52		1,288	1,288			
100169616	EWING	NJ		09/30/2024		598		(55)			(55)		543	543			
100134618	CORPUS CHRISTI	TX		10/30/2023		244		211			211		455	455			
100167965	RIDGELAND	SC		09/20/2024		462		(23)			(23)		440	440			
100061204	SPANAWAY	WA		06/01/2021		1,549		15			15		1,564	1,564			
100115998	ROSHARON	TX		07/20/2023		812		100			100		911	911			
100133603	EUSTIS	FL		10/23/2023		577		22			22		599	599			
100140371	CAPE CORAL	FL		01/18/2024		523		(30)			(30)		494	494			
100017478	HENDERSON	NV		04/26/2018		2,247		159			159		2,406	2,406			
100138799	FORT WORTH	TX		12/21/2023		527		(40)			(40)		486	486			
100024912	SACRAMENTO	CA		09/20/2018		961		(68)			(68)		893	893			
100114987	PUEBLO	CO		07/14/2023		(6,791)		50			50	7,425	684	651	(34)		(34)
100176574	CONWAY	SC		11/15/2024		602		(28)			(28)		574	574			
100025834	LITTLEROCK	CA		09/20/2018		1,427		23			23		1,450	1,450			
100180539	MARINA	CA		11/26/2024		393		(23)			(23)		370	370			
100153339	HAGERSTOWN	MD		05/30/2024		2,573		(68)			(68)		2,505	2,505			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127029	HIALEAH	FL		08/30/2023		497		396			396		894	894			
100182285	SHERRILLS FORD	NC		12/12/2024		1,629		121			121		1,750	1,750			
100079058	CARROLLTON	TX		02/24/2022		1,218		(13)			(13)		1,206	1,206			
100126878	HIALEAH	FL		08/30/2023		215		752			752		967	967			
100180294	ARLINGTON	TX		11/25/2024		592		(29)			(29)		563	563			
100115563	CONCORD	NC		07/19/2023		486		(18)			(18)		467	467			
100055115	DANVILLE	NH		03/23/2021		590		(172)			(172)		418	418			
100151635	LUSBY	MD		05/10/2024		549		(18)			(18)		532	532			
100064928	DEERFIELD BEACH	FL		07/14/2021		1,281		(116)			(116)		1,166	1,166			
100113849	AFTON	VA		06/29/2023		4,470		291			291		4,761	4,761			
100148899	FORT WORTH	TX		04/17/2024		527		(89)			(89)		438	438			
100141967	ELIZABETHTOWN	KY		02/29/2024		289		117			117		406	406			
100140431	WILLISTON	FL		01/18/2024		750		54			54		804	804			
100115804	RALEIGH	NC		07/20/2023		779		61			61		840	840			
100099898	AVENTURA	FL		03/28/2023		601		(95)			(95)		507	507			
100025813	LOS ANGELES	CA		09/20/2018		1,458		100			100		1,557	1,557			
100135035	DILLON	SC		10/30/2023		6,792		318			318		7,110	7,110			
100176856	NEW BERN	NC		11/15/2024		348		(55)			(55)		294	294			
100143919	PHOENIX	AZ		02/29/2024		421		(31)			(31)		390	390			
100148463	MADISON	AL		04/12/2024		724		102			102		827	827			
100149332	TOMBALL	TX		04/24/2024		3,783		(37)			(37)		3,745	3,745			
100084607	HUMBLE	TX		08/02/2022		172		(5)			(5)		167	167			
100129857	BUFORD	GA		09/27/2023		534		(87)			(87)		447	447			
100024042	CHICO	CA		09/10/2018		1,209		(65)			(65)		1,144	1,144			
100111144	CEDAR GROVE	NJ		06/29/2023		570		794			794		1,364	1,364			
100143647	STUART	FL		02/22/2024		541		(68)			(68)		473	473			
100162573	DAYTON	OH		08/12/2024		615		(8)			(8)		607	607			
100180063	SANFORD	NC		11/25/2024		674		84			84		758	758			
100162621	KATY	TX		08/12/2024		670		56			56		726	726			
100128201	SLATYFORK	WV		09/18/2023		553		22			22		576	576			
100152276	LAWRENCEVILLE	GA		05/17/2024		591		(8)			(8)		583	583			
100117327	POMONA	CA		07/20/2023		1,001		191			191		1,192	1,192			
100111469	FAIRVIEW	OR		06/29/2023		364		1,019			1,019		1,383	1,383			
100112228	STATEN ISLAND	NY		06/29/2023		873		922			922		1,796	1,796			
100078837	FRESNO	CA		02/24/2022		1,168		(4)			(4)		1,163	1,163			
100154762	DAVENPORT	FL		07/19/2024		628		(78)			(78)		550	550			
100016427	VENTURA	CA		04/05/2018		1,347		(41)			(41)		1,306	1,306			
100057751	HERNANDO BEACH	FL		06/30/2021		1,327		(65)			(65)		1,262	1,262			
100043327	DUBLIN	OH		08/13/2020		(313)		564			564		251	251			
100151351	CARTERSVILLE	GA		05/10/2024		651		23			23		674	674			
100170185	BUCKEYE	AZ		10/08/2024		805		(34)			(34)		771	771			
100026627	CARSON	CA		09/26/2018		739		11			11		750	750			
100158804	IOWA COLONY	TX		07/10/2024		4,621		(96)			(96)		4,525	4,525			
100078238	EL CAJON	CA		02/10/2022		1,179		(27)			(27)		1,152	1,152			
100133689	CARTERSVILLE	GA		10/23/2023		572		29			29		601	601			
100044254	WATSONVILLE	CA		08/19/2020		763		364			364		1,127	1,127			
100145415	UNITED KINGDOM	GBR		03/12/2024		(1,417)		1,461			1,461		44	44			
100132312	CLEVELAND	OH		10/13/2023		523		(13)			(13)		510	510			
100114656	CLAYTON	NC		06/29/2023		601		42			42		642	642			
100060059	CHANDLER	AZ		06/25/2021		1,277		(98)			(98)		1,179	1,179			
100133755	STONE MOUNTAIN	GA		10/23/2023		585		(7)			(7)		577	577			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089005	HOUSTON	TX		11/04/2022		23		(23)			(23)						
100131623	OCALA	FL		10/06/2023		557		37			37		593	593			
100175700	JARRELL	TX		11/12/2024		483		(46)			(46)		437	437			
100137319	BAYONNE	NJ		12/01/2023		493							493	493			
100133053	DAVENPORT	FL		11/29/2023		145		405			405		550	550			
100091616	LAS VEGAS	NV		03/07/2023		2,427		(2,013)			(2,013)		414	414			
100118199	INDIANAPOLIS	IN		07/21/2023		580		(49)			(49)		532	532			
100071573	LAND O LAKES	FL		10/14/2021		2,574		(96)			(96)		2,478	2,478			
100118750	PLANTATION	FL		07/25/2023		594		(46)			(46)		548	548			
100088098	GREENVILLE	SC		10/25/2022		639		(17)			(17)		622	622			
100089434	MC MINNVILLE	TN		11/18/2022		2,246		12			12		2,259	2,259			
100102957	WINTER GARDEN	FL		06/22/2023		543		(121)			(121)		422	422			
100173552	UNITED KINGDOM	GBR		10/29/2024		23,751							23,751	23,751			
100151317	HOUSTON	TX		05/10/2024		710		125			125		835	835			
100174203	SUMMERFIELD	NC		10/31/2024		1,623		(101)			(101)		1,523	1,523			
100119412	WATERFORD	NY		07/31/2023		649		3			3		652	652			
100156790	OKLAHOMA CITY	OK		06/26/2024		498		(31)			(31)		466	466			
100134874	QUEENSBURY	NY		10/30/2023		198		324			324		522	522			
100043078	MIAMI	FL		05/28/2020		342		64			64		407	407			
100176687	WESLEY CHAPEL	FL		11/15/2024		296		(55)			(55)		241	241			
100110464	FREDERICK	CO		06/30/2023		101,707		(737)			(737)		100,970	100,970			
100161435	PLANO	TX		07/29/2024		(6,866)		(20)			(20)	7,442	556	566	11		11
100186582	KYLE	TX		12/30/2024		705		135			135		840	840			
100134487	EWING	NJ		10/30/2023		434		(52)			(52)		382	382			
100156565	LULA	GA		06/24/2024		657		82			82		740	740			
100078719	COOLIDGE	AZ		02/25/2022		3,526		(281)			(281)		3,245	3,245			
100152607	SARGENT	TX		05/17/2024		548		(31)			(31)		517	517			
100147529	HOMESTEAD	FL		04/03/2024		389		(37)			(37)		353	353			
100133977	LOUISVILLE	KY		10/25/2023		1,158		(35)			(35)		1,124	1,124			
100136416	NORTHAMPTON	PA		11/20/2023		631		169			169		800	800			
100112012	JACKSON	NJ		06/29/2023		(6,891)		762			762	7,440	1,310	1,321	11		11
100172240	MOUNT LAUREL	NJ		10/21/2024		615		(57)			(57)		558	558			
100069560	LENOIR CITY	TN		09/01/2021		1,396		(20)			(20)		1,376	1,376			
100117065	MASTIC	NY		07/20/2023		(904)		2,603			2,603		1,699	1,699			
100136895	AUBURNDALE	FL		11/27/2023		(9,727)		260			260	10,237	770	750	(20)		(20)
100152538	MIDLOTHIAN	VA		05/17/2024		547		(26)			(26)		521	521			
100115068	CHARLOTTE	NC		07/14/2023		706		52			52		759	759			
100132308	MANKATO	MN		10/13/2023		1,421		(19)			(19)		1,402	1,402			
100185481	SUGAR HILL	GA		12/20/2024		610		18			18		628	628			
100159502	TUCSON	AZ		07/15/2024		513		(31)			(31)		482	482			
100169272	BUFFALO GROVE	IL		09/27/2024		413		(65)			(65)		348	348			
100159549	EAU CLAIRE	WI		07/15/2024		514		(104)			(104)		411	411			
100160446	RIALTO	CA		07/19/2024		(9,604)		(65)			(65)	10,237	568	531	(37)		(37)
100081082	CHARLESTON	SC		03/18/2022		1,332		133			133		1,465	1,465			
100101550	GALLATIN	TN		04/26/2023		719		(20)			(20)		699	699			
100071660	REXBURG	ID		10/14/2021		1,203		(75)			(75)		1,128	1,128			
100149210	SIMI VALLEY	CA		04/22/2024		464		(45)			(45)		420	420			
100065341	AUSTELL	GA		07/28/2021		(8,979)		(80)			(80)	10,237	1,177	1,132	(45)		(45)
100114878	SUSSEX	NJ		07/10/2023		1,384		(33)			(33)		1,351	1,351			
100153554	UNITED KINGDOM	GBR		05/29/2024		32							32	32			
100088086	LAS VEGAS	NV		10/25/2022		610		(92)			(92)		518	518			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079045	LAS VEGAS	NV		02/24/2022		1,056		(68)			(68)		988	988			
100119237	GEORGETOWN	TX		07/31/2023		668		14			14		682	682			
100092043	HOUSTON	TX		02/09/2023		546		(29)			(29)		516	516			
100144102	STREAMWOOD	IL		03/07/2024		589		(7)			(7)		582	582			
100169193	GALLOWAY	NJ		09/27/2024		(835)		835			835						
100145148	UNITED KINGDOM	GBR		03/12/2024		(7,092)		949			949	7,430	1,287	1,316	30		30
100137052	MYRTLE BEACH	SC		11/28/2023		771		253			253		1,023	1,023			
100137629	FORT WORTH	TX		12/08/2023		706		140			140		846	846			
100151638	JARRELL	TX		05/10/2024		2,730		(67)			(67)		2,663	2,663			
100135884	MADERA	CA		11/13/2023		429		(99)			(99)		330	330			
100164363	COLLEGE STATION	TX		08/21/2024		651		27			27		678	678			
100136623	ARLINGTON	TX		11/22/2023		494		9			9		504	504			
100114119	MINOCQUA	WI		06/29/2023		669		242			242		911	911			
100127645	SAINT PAUL	MN		09/08/2023		450		(50)			(50)		399	399			
100152452	WEST BLOOMFIELD	MI		05/17/2024		525		(2)			(2)		523	523			
100049398	CHICAGO	IL		11/20/2020		1,279		(166)			(166)		1,113	1,113			
100137586	CLEVELAND	OH		12/08/2023		1,241		(33)			(33)		1,208	1,208			
100176135	TERRELL	TX		12/20/2024		332		(61)			(61)		271	271			
100165385	CHESAPEAKE	VA		08/29/2024		882		(73)			(73)		809	809			
100160135	DALTON	GA		07/17/2024		65,658		(1,112)			(1,112)		64,546	64,546			
100133579	MIDVALE	UT		10/23/2023		642		37			37		679	679			
100028754	FRAMINGHAM	MA		10/26/2018		767		98			98		864	864			
100155900	WYLIE	TX		06/17/2024		561		(31)			(31)		530	530			
100181681	PASADENA	MD		12/11/2024		586		(61)			(61)		525	525			
100182025	MANOR	TX		12/12/2024		643		45			45		688	688			
100133911	TAMPA	FL		11/29/2023		485		32			32		517	517			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		1,220		30			30		1,250	1,250			
100143789	VILLA RICA	GA		02/28/2024		387		(74)			(74)		314	314			
100063835	CAMBRIDGE	MN		07/01/2021		447		(2)			(2)		445	445			
100081269	CLEVELAND	TN		03/18/2022		1,139		47			47		1,186	1,186			
100185326	PLAINFIELD	IL		12/20/2024		2,921		(49)			(49)		2,872	2,872			
100102578	TOBYHANNA	PA		06/07/2023		610		(8)			(8)		601	601			
100126345	BRIDGETON	NJ		08/30/2023		447		(49)			(49)		398	398			
100160058	CREWE	VA		07/17/2024		950		(54)			(54)		896	896			
100143210	GERMANTOWN	TN		02/16/2024		891		(16)			(16)		874	874			
100013706	JACKSONVILLE	FL		05/25/2017		1,084		148			148		1,232	1,232			
100055326	LEHIGH ACRES	FL		03/23/2021		1,321		(190)			(190)		1,131	1,131			
100101640	HOLLY HILL	FL		04/26/2023		(6,749)		(25)			(25)	7,396	622	567	(55)		(55)
100060215	KILL DEVIL HILLS	NC		06/25/2021		1,330		(64)			(64)		1,266	1,266			
100133050	DORAL	FL		11/29/2023		509		(25)			(25)		484	484			
100065658	MATTHEWS	NC		07/28/2021		1,314		(102)			(102)		1,212	1,212			
100145713	UNITED KINGDOM	GBR		03/12/2024		(887)		936			936		49	49			
100145379	UNITED KINGDOM	GBR		03/12/2024		(1,123)		1,205			1,205		82	82			
100144328	RICHMOND	TX		03/07/2024		569		(65)			(65)		504	504			
100169152	FAYETTEVILLE	AR		09/27/2024		602		(61)			(61)		541	541			
100012966	PALMDALE	CA		05/25/2017		1,324		(37)			(37)		1,287	1,287			
100150681	SPRING	TX		05/06/2024		600		(31)			(31)		569	569			
100120450	LAS VEGAS	NV		08/18/2023		578		(62)			(62)		516	516			
100185462	TINLEY PARK	IL		12/20/2024		567		1			1		568	568			
100080184	FRESNO	CA		02/25/2022		1,059		(105)			(105)		954	954			
100159506	ROEBLING	NJ		07/15/2024		533		(25)			(25)		507	507			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091157	REPUBLIC	MO		01/31/2023		660		74			74		734	734			
100145381	UNITED KINGDOM	GBR		03/12/2024		(1,123)		1,206			1,206		82	82			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		1,054		(125)			(125)		929	929			
100155997	WINDER	GA		06/18/2024		538		(51)			(51)		487	487			
100029157	NORWALK	CA		10/26/2018		1,875		403			403		2,279	2,279			
100150689	PHOENIX	AZ		05/06/2024		574		(47)			(47)		528	528			
100186295	SAN ANTONIO	TX		12/27/2024		682		(61)			(61)		621	621			
100158233	UNITED KINGDOM	GBR		07/09/2024		(3,035)		3,035			3,035						
100029746	WEST MELBOURNE	FL		10/26/2018		772		61			61		834	834			
100141146	SOUTH FALLSBURG	NY		01/30/2024		523		(24)			(24)		500	500			
100080865	PHOENIX	AZ		03/10/2022		1,051		(257)			(257)		793	793			
100053577	SOMERSET	NJ		03/23/2021		888		(98)			(98)		790	790			
100135294	MADISON LAKE	MN		11/13/2023		550		(8)			(8)		542	542			
100065073	BRIGHTON	CO		07/14/2021		1,259		(86)			(86)		1,173	1,173			
100066682	KNOXVILLE	TN		08/02/2021		1,907		(62)			(62)		1,845	1,845			
100136022	FORT WORTH	TX		11/16/2023		299		1			1		300	300			
100135508	MANCHESTER	CT		11/13/2023		557		3			3		559	559			
100168672	LANCASTER	PA		09/25/2024		757		(5)			(5)		752	752			
100161617	UNITED KINGDOM	GBR		07/29/2024		48							48	48			
100102008	SPRINGFIELD	MA		04/14/2023		484		(60)			(60)		424	424			
100152586	KILLEEN	TX		05/17/2024		597		16			16		613	613			
100152609	ZION	IL		05/17/2024		643		(31)			(31)		613	613			
100175764	PLACENTIA	CA		11/12/2024		1,347		(38)			(38)		1,309	1,309			
100043231	POUGHQUAG	NY		08/13/2020		1,186		(109)			(109)		1,077	1,077			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		629		(58)			(58)		571	571			
100135528	HAMDEN	CT		11/13/2023		550		(8)			(8)		543	543			
100141165	LAKEWOOD	NJ		01/30/2024		599		(27)			(27)		572	572			
100144678	UNITED KINGDOM	GBR		03/12/2024		(2,942)		2,991			2,991		49	49			
100063599	MIDDLEVILLE	MI		07/01/2021		3,356		(78)			(78)		3,278	3,278			
100090388	TULSA	OK		12/28/2022		484		(55)			(55)		429	429			
100185594	NAPERVILLE	IL		12/20/2024		422		(62)			(62)		360	360			
100114981	CHARLOTTE	NC		07/14/2023		1,846		71			71		1,917	1,917			
100066788	LUSBY	MD		08/02/2021		(5,933)		2			2	7,403	1,471	1,438	(33)		(33)
100110592	SAN ANTONIO	TX		06/30/2023		649		(20)			(20)		629	629			
100139652	BAKERSFIELD	CA		12/28/2023		556		(76)			(76)		479	479			
100136063	CRYSTAL LAKE	IL		11/16/2023		459		(3)			(3)		456	456			
100131628	COLUMBIA	TN		10/06/2023		7,034		238			238		7,272	7,272			
100161503	FARMINGTON	AR		07/30/2024		11,168		(277)			(277)		10,891	10,891			
100135312	KILLEEN	TX		11/13/2023		2,008		(8)			(8)		2,000	2,000			
100174294	APALACHICOLA	FL		10/31/2024		1,627		6			6		1,634	1,634			
100152678	TAMPA	FL		05/17/2024		545		(28)			(28)		517	517			
100092064	WARETOWN	NJ		02/09/2023		560		(35)			(35)		525	525			
100049061	MIAMI	FL		11/20/2020		1,268		47			47		1,315	1,315			
100165002	PITTSFIELD	MA		08/28/2024		463		(86)			(86)		377	377			
100148920	FORT WORTH	TX		04/17/2024		688		127			127		815	815			
100150608	FORT WORTH	TX		05/03/2024		681		118			118		798	798			
100165739	INDEPENDENCE	MO		08/29/2024		319		(71)			(71)		249	249			
100024768	GAITHERSBURG	MD		09/20/2018		1,567		26			26		1,593	1,593			
100011697	ORLANDO	FL		03/08/2017		56		760			760		816	816			
100137188	WINCHESTER	CA		11/28/2023		21,106		483			483		21,589	21,589			
100165538	TUCSON	AZ		08/29/2024		637		(24)			(24)		612	612			

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100185020	ACWORTH	GA		12/19/2024		375		(85)			(85)		289	289			
100137855	APEX	NC		12/08/2023		343		296			296		640	640			
100133201	HOUSTON	TX		11/29/2023		842		(20)			(20)		822	822			
100160591	SUSSEX	NJ		07/19/2024		539		(54)			(54)		485	485			
100147711	LAWRENCEVILLE	GA		04/05/2024		714		(13)			(13)		702	702			
100139348	COLLINGSWOOD	NJ		12/28/2023		704		(32)			(32)		672	672			
100179449	PROVIDENCE VILLAGE	TX		11/21/2024		663		38			38		702	702			
100099991	LAKE PARK	FL		03/28/2023		605		20			20		625	625			
100147937	CENTER VALLEY	PA		04/08/2024		8,165		218			218		8,383	8,383			
100139557	TRAVELERS REST	SC		12/28/2023		1,402		(185)			(185)		1,217	1,217			
100130383	LUBBOCK	TX		09/28/2023		436		(77)			(77)		359	359			
100146038	ATLANTIC BEACH	FL		03/19/2024		543		(31)			(31)		512	512			
100108388	JACKSONVILLE	FL		05/25/2023		591		(34)			(34)		556	556			
100151302	MYRTLE BEACH	SC		05/10/2024		697		77			77		774	774			
100129557	SAINT AUGUSTINE	FL		09/29/2023		728		85			85		813	813			
100110339	ALLEN	TX		06/30/2023		911		(17)			(17)		894	894			
100065435	FRANKLIN CENTER	PA		07/28/2021		1,323		(46)			(46)		1,277	1,277			
100180449	LELAND	NC		11/25/2024		666		8			8		673	673			
100129439	VIRGINIA BEACH	VA		09/29/2023		376		13			13		389	389			
100129635	PANAMA CITY BEACH	FL		09/29/2023		4,161		(61)			(61)		4,100	4,100			
100148662	KATY	TX		04/15/2024		474		(41)			(41)		434	434			
100077154	SCHODACK LANDING	NY		01/03/2022		1,022		(3)			(3)		1,019	1,019			
100065716	CITRUS HEIGHTS	CA		07/28/2021		1,452		(125)			(125)		1,326	1,326			
100164932	TOWNSEND	DE		08/28/2024		352		(17)			(17)		335	335			
100161706	EDGEWATER	FL		07/30/2024		(6,949)		(22)			(22)	7,388	417	381	(36)		(36)
100185615	ENFIELD	CT		12/20/2024		823		(62)			(62)		760	760			
100136791	KANSAS CITY	MO		11/27/2023		436		(20)			(20)		416	416			
100065399	LAKEWOOD	NJ		07/28/2021		1,308		(48)			(48)		1,260	1,260			
100169431	MONMOUTH BEACH	NJ		09/30/2024		30,223		(611)			(611)		29,612	29,612			
100129560	NEW MARKET	AL		09/29/2023		692		95			95		788	788			
100101742	BRIDGETON	NJ		03/31/2023		483		(41)			(41)		442	442			
100068179	CORDOVA	TN		08/25/2021		1,312		(39)			(39)		1,273	1,273			
100120920	UPPER ARLINGTON	OH		08/30/2023		639		(24)			(24)		615	615			
100150220	UNITED KINGDOM	GBR		04/29/2024		26							26	26			
100135327	TULARE	CA		11/13/2023		(6,739)		107			107	7,387	755	714	(41)		(41)
100132751	GREENFIELD	WI		11/03/2023		(767)		1,053			1,053		286	286			
100100457	ADELANTO	CA		04/27/2023		1,044		(38)			(38)		1,006	1,006			
100169355	NORTH TONAWANDA	NY		09/27/2024		534		(79)			(79)		455	455			
100135511	HOLLY SPRINGS	NC		11/13/2023		654		(6)			(6)		648	648			
100120895	OCEAN CITY	MD		08/30/2023		537		29			29		566	566			
100134059	RINGWOOD	NJ		10/25/2023		649		(25)			(25)		624	624			
100181934	CEDAR HILL	TX		12/12/2024		625		4			4		628	628			
100164990	LAKEVILLE	PA		08/28/2024		572		(88)			(88)		484	484			
100161131	PENDERGRASS	GA		07/24/2024		(9,330)		37			37	10,203	910	870	(40)		(40)
100143280	SAINT CLOUD	FL		02/16/2024		1,449		(28)			(28)		1,421	1,421			
100024742	HIGHLAND	CA		09/20/2018		904		(30)			(30)		875	875			
100103775	KISSIMMEE	FL		05/10/2023		670		(55)			(55)		615	615			
100011585	THONOTOSASSA	FL		03/08/2017		1,200		229			229		1,429	1,429			
100130271	CHICAGO	IL		09/28/2023		406							406	406			
100155627	WASHINGTON	DC		06/18/2024		1,134		(61)			(61)		1,073	1,073			
100141170	MONTICELLO	NY		01/30/2024		539		(27)			(27)		512	512			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088840	BLUFFTON	SC		11/15/2022		565		(17)			(17)		548	548			
100090101	HOUSTON	TX		01/13/2023		437		(73)			(73)		364	364			
100086527	WENDELL	NC		09/30/2022		486		(100)			(100)		386	386			
100119483	GREENVILLE	TX		07/31/2023		1,622		(53)			(53)		1,569	1,569			
100043118	WINNETKA	CA		05/28/2020		2,543		(45)			(45)		2,498	2,498			
100175300	BRYAN	TX		11/05/2024		935		(24)			(24)		911	911			
100140104	WINTER HAVEN	FL		01/09/2024		2,175		64			64		2,239	2,239			
100029620	ELKRIDGE	MD		10/26/2018		2,417		151			151		2,569	2,569			
100117806	KATY	TX		07/20/2023		(44)		596			596		551	551			
100175163	JARRELL	TX		11/05/2024		609		(52)			(52)		557	557			
100152519	PORTSMOUTH	VA		05/17/2024		556		(26)			(26)		530	530			
100126323	TORRINGTON	CT		08/30/2023		518		(25)			(25)		494	494			
100143065	HOUSTON	TX		02/14/2024		502		(95)			(95)		407	407			
100055064	CUMMING	GA		03/23/2021		2,298		(113)			(113)		2,185	2,185			
100162727	PENDERGRASS	GA		08/12/2024		654		24			24		678	678			
100167884	BLUE ISLAND	IL		09/20/2024		567		(74)			(74)		492	492			
100024745	LANCASTER	CA		09/20/2018		1,002		99			99		1,101	1,101			
100139983	MARTINSBURG	WV		01/09/2024		897		(23)			(23)		874	874			
100065741	DENVER	CO		07/28/2021		1,264		(39)			(39)		1,225	1,225			
100140599	TALLAHASSEE	FL		01/19/2024		12,186		(62)			(62)		12,125	12,125			
100166139	OCALA	FL		09/09/2024		1,274		90			90		1,364	1,364			
100115766	PALMER	AK		07/20/2023		(6,705)		(9)			(9)	7,376	663	612	(51)		(51)
100030426	COLUMBIA	SC		12/20/2018		1,038		97			97		1,135	1,135			
100026979	FONTANA	CA		09/26/2018		968		153			153		1,121	1,121			
100176563	COMSTOCK PARK	MI		11/15/2024		636		(32)			(32)		604	604			
100027840	LAKEVILLE	MN		10/26/2018		898		63			63		961	961			
100132083	TEMPLE	TX		10/13/2023		619		(2)			(2)		617	617			
100115128	CINCINNATI	OH		07/17/2023		547		(33)			(33)		514	514			
100026101	SMYRNA	GA		09/20/2018		3,096		397			397		3,493	3,493			
100115404	VIRGINIA BEACH	VA		07/17/2023		1,020		(16)			(16)		1,004	1,004			
100156193	LAREDO	TX		06/20/2024		565		(56)			(56)		508	508			
100062450	SAN ANTONIO	TX		07/01/2021		1,887		(42)			(42)		1,845	1,845			
100090979	HENRICO	VA		01/31/2023		403		(48)			(48)		355	355			
100129441	YOUNGSTOWN	FL		09/29/2023		621		(8)			(8)		614	614			
100180203	MILLEDGEVILLE	GA		11/25/2024		19,048		(412)			(412)		18,637	18,637			
100075798	CONVERSE	TX		12/01/2021		(8,907)		(43)			(43)	10,191	1,242	1,201	(40)		(40)
100169737	SPARTA	TN		09/30/2024		580		(57)			(57)		523	523			
100137654	LAWRENCEVILLE	NJ		12/08/2023		2,227		(46)			(46)		2,181	2,181			
100120572	FRESNO	CA		08/18/2023		493		(35)			(35)		458	458			
100110419	MAYWOOD	IL		06/30/2023		586		(37)			(37)		548	548			
100158055	ASHEVILLE	NC		07/09/2024		597		(29)			(29)		568	568			
100136811	WOODBOURNE	NY		11/27/2023		229		(229)			(229)						
100112037	PORT CHESTER	NY		06/29/2023		287		1,245			1,245		1,532	1,532			
100116723	HOMESTEAD	FL		07/20/2023		708		216			216		924	924			
100024481	ANTIOCH	CA		09/20/2018		421		215			215		636	636			
100119197	MOHAVE VALLEY	AZ		07/31/2023		574		(7)			(7)		568	568			
100080466	MIAMI BEACH	FL		03/10/2022		922		(101)			(101)		821	821			
100011598	MORENO VALLEY	CA		03/08/2017		1,316		116			116		1,432	1,432			
100087956	PHOENIX	AZ		10/25/2022		689		(25)			(25)		665	665			
100050001	CHESTER	VA		11/20/2020		5,179		(253)			(253)		4,925	4,925			
100158043	LAKELAND	FL		07/09/2024		598		(10)			(10)		589	589			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136372	AIKEN	SC		11/20/2023		885		41			41		925	925			
100171836	EAGLE RIVER	AK		10/17/2024		602		(64)			(64)		538	538			
100013042	HOLLYWOOD	FL		05/25/2017		565		316			316		881	881			
100043056	GRANADA HILLS	CA		05/28/2020		4,933		186			186		5,119	5,119			
100164611	GLEN BURNIE	MD		08/21/2024		547		(52)			(52)		495	495			
100129733	ALBUQUERQUE	NM		09/29/2023		670		(25)			(25)		645	645			
100091269	TAMPA	FL		01/31/2023		543		(86)			(86)		457	457			
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024		473							473	473			
100120372	LAS VEGAS	NV		08/18/2023		562		4			4		566	566			
100181891	TAMPA	FL		12/12/2024		1,335		75			75		1,410	1,410			
100137275	NETHERLANDS	NLD		11/28/2023													
100185960	EAST HARTFORD	CT		12/26/2024		335		(16)			(16)		319	319			
100160957	FORT WORTH	TX		07/24/2024		522		(17)			(17)		504	504			
100182462	MARIETTA	GA		12/12/2024		401		4			4		405	405			
100025395	CHICAGO	IL		09/20/2018		1,724		150			150		1,874	1,874			
100133863	PALMDALE	CA		10/20/2023		457		(29)			(29)		428	428			
100153693	CORAL SPRINGS	FL		05/31/2024		562		(22)			(22)		539	539			
100138749	FRESNO	CA		02/02/2024		522		(89)			(89)		433	433			
100158920	CONWAY	SC		07/12/2024		209		31			31		240	240			
100156596	CLAYTON	NC		06/24/2024		653		9			9		662	662			
100119378	ROYSE CITY	TX		07/31/2023		908							908	908			
100165021	PEARLAND	TX		08/28/2024		458		(62)			(62)		396	396			
100127978	BURNSVILLE	MN		09/08/2023		911		44			44		955	955			
100071239	BAYTOWN	TX		10/01/2021		2,759							2,759	2,759			
100063252	SANTA FE	TX		07/01/2021		1,612		(48)			(48)		1,564	1,564			
100116011	LEXINGTON PARK	MD		07/20/2023		567		(13)			(13)		555	555			
100117953	FORT WALTON BEACH	FL		07/20/2023		702		522			522		1,224	1,224			
100014796	SAN DIEGO	CA		11/06/2017		1,490		(34)			(34)		1,456	1,456			
100119060	LOUISVILLE	KY		07/27/2023		378		(41)			(41)		338	338			
100151649	ORLANDO	FL		05/10/2024		10,877		(214)			(214)		10,662	10,662			
100101500	FAIRFAX	VA		04/26/2023		5,014		(147)			(147)		4,867	4,867			
100180238	MEADOWLAKES	TX		11/25/2024		768		(48)			(48)		721	721			
100181279	KANSAS CITY	MO		12/06/2024		580		41			41		621	621			
100054188	CLOVIS	CA		03/23/2021		(6,560)		(78)			(78)	7,377	738	712	(27)		(27)
100163166	NORTHAMPTON	PA		08/13/2024		1,939		(91)			(91)		1,848	1,848			
100148404	COLLEGE STATION	TX		04/12/2024		696		81			81		777	777			
100170451	NEW LONDON	CT		10/09/2024		678		(69)			(69)		609	609			
100028523	MCDONOUGH	GA		10/26/2018		687		133			133		820	820			
100138986	JACKSON	NJ		12/21/2023		241		(241)			(241)						
100129367	NORTH CHARLESTON	SC		09/25/2023		1,510		4			4		1,514	1,514			
100102182	ROMEOVILLE	IL		04/14/2023		434		(22)			(22)		412	412			
100182165	SAN MARCOS	TX		12/12/2024		18,554		(207)			(207)		18,347	18,347			
100081157	JARRELL	TX		03/18/2022		1,764		95			95		1,859	1,859			
100151031	HARVEST	AL		05/08/2024		718		104			104		821	821			
100175925	CONCORD	NC		11/14/2024		663		49			49		711	711			
100151787	FORT MYERS	FL		05/10/2024		530		(88)			(88)		441	441			
100180344	PHILADELPHIA	PA		11/25/2024		877		(18)			(18)		859	859			
100068389	LANDER	WY		08/25/2021		3,963		(181)			(181)		3,782	3,782			
100168276	SAN DIEGO	CA		09/20/2024		149		23			23		172	172			
100180736	WICHITA	KS		11/26/2024		357		(55)			(55)		302	302			
100135413	PALM BEACH GARDENS	FL		11/13/2023		26,709		(170)			(170)		26,539	26,539			

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100141006	HOUSTON	TX		02/20/2024		33,516		(1,627)			(1,627)		31,888	31,888			
100136631	LAS VEGAS	NV		11/22/2023		532		117			117		649	649			
100165311	NEW HAVEN	CT		08/29/2024		494		(40)			(40)		454	454			
100087531	ORCHARD PARK	NY		10/25/2022		814		180			180		994	994			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		2,938		(81)			(81)		2,856	2,856			
100168316	TEMPE	AZ		09/20/2024		131		22			22		153	153			
100120115	ROSHARON	TX		08/11/2023		731		142			142		873	873			
100162954	HORSESHOE BAY	TX		08/12/2024		550		(22)			(22)		528	528			
100101775	LAKEHURST	NJ		03/31/2023		488		(24)			(24)		464	464			
100159221	GREENSBORO	NC		07/15/2024		548		(19)			(19)		529	529			
100162860	LILLIAN	AL		08/12/2024		666		19			19		684	684			
100153635	PALM BAY	FL		05/31/2024		348		(73)			(73)		275	275			
100119512	ANNA	TX		07/28/2023		861		(80)			(80)		781	781			
100150700	ROYSE CITY	TX		05/06/2024		560		(29)			(29)		531	531			
100076063	JACKSONVILLE	FL		01/07/2022		1,771		(87)			(87)		1,684	1,684			
100133822	POINCIANA	FL		10/20/2023		373		(9)			(9)		364	364			
100175244	ANCHORAGE	AK		11/05/2024		682		(46)			(46)		635	635			
100014026	LANDOVER	MD		05/25/2017		1,476		133			133		1,610	1,610			
100080866	PHOENIX	AZ		03/10/2022		1,038		(244)			(244)		793	793			
100162253	NORTH LAS VEGAS	NV		09/06/2024		564		(67)			(67)		497	497			
100147884	FRESNO	TX		04/08/2024		2,471		211			211		2,682	2,682			
100103021	WATERBURY	CT		06/22/2023		571		(68)			(68)		503	503			
100117694	WEST HARTFORD	CT		07/20/2023		429		196			196		625	625			
100070479	GRANTS PASS	OR		09/23/2021		1,708		(142)			(142)		1,566	1,566			
100138794	ALLENTOWN	PA		12/21/2023		531		(20)			(20)		510	510			
100024865	STATEN ISLAND	NY		09/20/2018		2,844		482			482		3,326	3,326			
100175495	FAIRBURN	GA		12/23/2024		542		(66)			(66)		476	476			
100152661	KNOXVILLE	TN		05/17/2024		735		(23)			(23)		712	712			
100100575	TAMARAC	FL		04/27/2023		81		(81)			(81)						
100011686	SANTA FE	NM		03/08/2017		679		667			667		1,346	1,346			
100135369	POINCIANA	FL		11/13/2023		340		30			30		371	371			
100147883	PRINCETON	TX		04/08/2024		986		116			116		1,102	1,102			
100156363	LOS ANGELES	CA		07/25/2024		126		(126)			(126)						
100163131	HANFORD	CA		08/13/2024		2,114		(84)			(84)		2,029	2,029			
100164132	ORLANDO	FL		08/21/2024		479		(63)			(63)		416	416			
100137633	ROSHARON	TX		12/08/2023		12,370		411			411		12,781	12,781			
100162922	LEESBURG	FL		08/12/2024		481		(24)			(24)		457	457			
100148321	IDAHO FALLS	ID		04/12/2024		539		(4)			(4)		535	535			
100055541	STATESBORO	GA		03/23/2021		1,110		(224)			(224)		887	887			
100163076	MYRTLE BEACH	SC		08/13/2024		509		(64)			(64)		444	444			
100048506	SAN BERNARDINO	CA		11/20/2020		850		(125)			(125)		725	725			
100116024	CELEBRATION	FL		07/20/2023		(2,441)		3,313			3,313		872	872			
100141719	TAMPA	FL		01/30/2024		410		(21)			(21)		389	389			
100134484	WEST MILFORD	NJ		10/30/2023		1,320		(94)			(94)		1,226	1,226			
100151815	BAKERSFIELD	CA		05/10/2024		612		(1)			(1)		611	611			
100025884	PACOIMA	CA		09/20/2018		1,338		33			33		1,371	1,371			
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024		1,887		(11)			(11)		1,876	1,876			
100081147	ARLINGTON	VA		03/18/2022		1,485		133			133		1,618	1,618			
100039874	LAS VEGAS	NV		10/28/2019		1,089		(95)			(95)		994	994			
100152375	MARICOPA	AZ		05/17/2024		572		7			7		579	579			
100109072	METAIRIE	LA		06/05/2023		659		(20)			(20)		639	639			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050192	BAY SHORE	NY		11/20/2020		2,889		(323)			(323)		2,566	2,566			
100149474	IRMO	SC		04/24/2024		7,931		(323)			(323)		7,608	7,608			
100171870	NORTH ATTLEBORO	MA		10/17/2024		662		(51)			(51)		611	611			
100138878	JACKSONVILLE	FL		12/21/2023		586		(26)			(26)		560	560			
100164570	FARMERSVILLE	TX		08/21/2024		950		(143)			(143)		807	807			
100119387	KIMBERLY	AL		07/31/2023		570		(11)			(11)		558	558			
100161384	CONROE	TX		07/25/2024		604		(143)			(143)		460	460			
100139240	EASTON	PA		12/28/2023		288		185			185		473	473			
100103135	HOMEWOOD	IL		04/21/2023		395		(30)			(30)		365	365			
100182306	OREGON	IL		12/12/2024		629		28			28		657	657			
100148795	ROSHARON	TX		04/17/2024		683		65			65		749	749			
100126702	SCHERERVILLE	IN		08/30/2023		415		404			404		820	820			
100148153	FRESNO	CA		05/15/2024		27		(27)			(27)						
100151327	NEW BRAUNFELS	TX		05/10/2024		714		130			130		844	844			
100171873	NUTLEY	NJ		10/17/2024		658		(45)			(45)		613	613			
100013916	CORAL SPRINGS	FL		05/25/2017		1,855		135			135		1,990	1,990			
100079677	TOMBALL	TX		04/08/2022		1,709		73			73		1,781	1,781			
100065542	FREDERICKSBURG	VA		07/28/2021		3,321		(163)			(163)		3,158	3,158			
100181974	FORNEY	TX		12/12/2024		651		52			52		703	703			
100142098	SHAKOPEE	MN		02/29/2024		513		(34)			(34)		479	479			
100158219	UNITED KINGDOM	GBR		07/09/2024		(3,145)		3,145			3,145						
100139171	BRADENTON	FL		12/28/2023		410		17			17		426	426			
100054117	LAWRENCEVILLE	GA		03/23/2021		1,165		(229)			(229)		936	936			
100129335	OCALA	FL		09/25/2023		515		52			52		567	567			
100025567	ONTARIO	CA		09/20/2018		1,142		(40)			(40)		1,102	1,102			
100100868	MATTAWA	WA		04/28/2023		1,069		199			199		1,269	1,269			
100180276	TULSA	OK		11/25/2024		618		(13)			(13)		605	605			
100180194	CHICAGO	IL		11/25/2024		566		(19)			(19)		547	547			
100136319	APPLETON	WI		11/20/2023		462		59			59		522	522			
100136763	KANSAS CITY	MO		11/27/2023		432		(14)			(14)		418	418			
100091668	SURPRISE	AZ		01/27/2023		337		154			154		491	491			
100115033	BAKERSFIELD	CA		07/14/2023		558		(46)			(46)		511	511			
100160072	EULESS	TX		07/17/2024		2,157		(107)			(107)		2,050	2,050			
100152734	HEMET	CA		05/22/2024		500		(95)			(95)		406	406			
100013610	SAN BUENAVENTURA	CA		05/25/2017		864		115			115		979	979			
100078796	HENDERSONVLLE	NC		02/24/2022		1,140		(53)			(53)		1,087	1,087			
100024544	SPRING VALLEY	CA		09/20/2018		4,153		18			18		4,171	4,171			
100141991	GARLAND	TX		02/29/2024		498		(92)			(92)		406	406			
100062326	NORTH LAS VEGAS	NV		07/01/2021		1,434		(33)			(33)		1,401	1,401			
100186012	ORLANDO	FL		12/27/2024		347		(54)			(54)		293	293			
100017054	PLANO	TX		05/16/2018		1,289		(85)			(85)		1,204	1,204			
100152738	HEMET	CA		05/22/2024		500		(94)			(94)		406	406			
100108186	HARVEY	LA		05/24/2023		1,321		(103)			(103)		1,218	1,218			
100081587	DEERFIELD BEACH	FL		03/24/2022		832		(58)			(58)		774	774			
100013407	HOLLYWOOD	FL		05/25/2017		572		301			301		874	874			
100152736	HEMET	CA		05/22/2024		500		(94)			(94)		406	406			
100152658	HAMPTON	VA		05/17/2024		554		(28)			(28)		526	526			
100100978	NORTH BRUNSWICK	NJ		04/28/2023		952		412			412		1,364	1,364			
100136526	KISSIMMEE	FL		11/20/2023		27,250		1,200			1,200		28,450	28,450			
100132305	PRINCETON	TX		10/13/2023		599		(45)			(45)		554	554			
100088270	STANHOPE	NJ		10/17/2022		659		(51)			(51)		608	608			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144812	UNITED KINGDOM	GBR		03/12/2024		(985)		1,069			1,069		84	84			
100126411	COLUMBUS	OH		08/30/2023		538		(25)			(25)		513	513			
100148409	LOCKHART	TX		04/12/2024		1,290		121			121		1,411	1,411			
100103514	SANGER	CA		05/08/2023		725		(47)			(47)		679	679			
100119461	RALEIGH	NC		07/31/2023		748		61			61		809	809			
100131643	KYLE	TX		10/06/2023		625		5			5		630	630			
100143157	KISSIMMEE	FL		02/16/2024		5,918		(175)			(175)		5,744	5,744			
100175304	CADDO MILLS	TX		11/05/2024		1,086		(17)			(17)		1,069	1,069			
100133726	PEACHTREE CITY	GA		10/23/2023		558		2			2		559	559			
100151852	HAMILTON	NJ		05/10/2024		3,821		(211)			(211)		3,610	3,610			
100161711	CROWN POINT	IN		07/30/2024		9,230		(372)			(372)		8,858	8,858			
100133680	PFLUGERVILLE	TX		10/23/2023		711		157			157		868	868			
100113272	LEMOORE	CA		06/29/2023		447		(14)			(14)		434	434			
100133654	GEORGETOWN	TX		10/23/2023		651		12			12		663	663			
100136849	YOUNGSVILLE	NC		11/27/2023		535		19			19		554	554			
100152733	HEMET	CA		05/22/2024		499		(93)			(93)		406	406			
100176165	SHAVER LAKE	CA		12/20/2024		692		(82)			(82)		611	611			
100152303	PUNTA GORDA	FL		05/17/2024		422		107			107		528	528			
100109312	ROCKVALE	TN		06/12/2023		689		(40)			(40)		649	649			
100148767	OWENS CROSS ROADS	AL		04/17/2024		657		68			68		725	725			
100158077	BUSHKILL	PA		07/09/2024		642		(45)			(45)		597	597			
100147552	ORANGE PARK	FL		04/03/2024		483		(47)			(47)		437	437			
100071619	PETERSBURG	VA		10/14/2021		(6,201)		(83)			(83)	7,379	1,095	1,095			
100151907	DULUTH	GA		07/10/2024		512		4			4		517	517			
100175628	RED BLUFF	CA		11/12/2024		583		(35)			(35)		547	547			
100014367	LAUREL	MD		09/27/2017		1,013		108			108		1,121	1,121			
100110951	PALMDALE	CA		06/29/2023		656		232			232		887	887			
100102764	RUNNING SPRINGS	CA		06/22/2023		514		(77)			(77)		437	437			
100116659	NEWBURGH	NY		07/20/2023		715		735			735		1,450	1,450			
100067977	SILVER SPRING	MD		09/23/2021		1,313		(55)			(55)		1,258	1,258			
100100586	FRESNO	TX		04/27/2023		516		(84)			(84)		431	431			
100152027	ATLANTA	GA		05/14/2024		598		(28)			(28)		570	570			
100029782	NORTHAMPTON	PA		10/26/2018		1,158		90			90		1,247	1,247			
100153326	PLANT CITY	FL		05/30/2024		612		10			10		621	621			
100174721	VILLA RICA	GA		10/31/2024		579		(101)			(101)		477	477			
100158897	BOLIVIA	NC		07/12/2024		652		75			75		727	727			
100163109	KNOXVILLE	TN		08/13/2024		518		(62)			(62)		456	456			
100158389	UNITED KINGDOM	GBR		07/09/2024		(3,039)		3,039			3,039						
100180244	NORTH PORT	FL		11/25/2024		(6,094)		(14)			(14)	7,373	1,265	1,260	(5)		(5)
100133133	ORLANDO	FL		11/29/2023		489		(18)			(18)		471	471			
100111825	HUNTINGTON	NY		06/29/2023		424		743			743		1,168	1,168			
100129444	BRUNSWICK	GA		09/29/2023		617		(5)			(5)		612	612			
100029697	SILVER SPRING	MD		10/26/2018		968		51			51		1,019	1,019			
100168301	PALM BAY	FL		09/20/2024		130		34			34		164	164			
100158042	MIAMI	FL		07/09/2024		560		(47)			(47)		513	513			
100081013	GRAND JUNCTION	CO		03/18/2022		1,276		58			58		1,333	1,333			
100099688	PHOENIX	AZ		04/06/2023		472		(95)			(95)		377	377			
100179704	DAPHNE	AL		11/21/2024		600		137			137		737	737			
100152726	HEMET	CA		05/22/2024		498		(92)			(92)		406	406			
100101099	CROYDON	PA		04/28/2023		(6,597)		335			335	7,333	1,071	1,064	(7)		(7)
100158020	HUDSON	FL		07/09/2024		533		(21)			(21)		512	512			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135458	PENSACOLA	FL		11/13/2023		613		62			62		675	675			
100023823	AUSTIN	TX		09/04/2018		1,242		(13)			(13)		1,229	1,229			
100165444	DUBOIS	WY		08/29/2024		505		(60)			(60)		444	444			
100152850	ARLINGTON	TN		05/22/2024		314		(37)			(37)		277	277			
100182056	OCALA	FL		12/12/2024		550		39			39		589	589			
100147824	GLASSBORO	NJ		04/08/2024		587		(18)			(18)		569	569			
100154869	CENTENNIAL	CO		07/19/2024		3,209		(68)			(68)		3,141	3,141			
100071722	LITTLE ELM	TX		10/14/2021		1,193		(96)			(96)		1,097	1,097			
100119375	ACWORTH	GA		07/31/2023		564		(11)			(11)		553	553			
100029679	EAGLE	ID		10/26/2018		1,283		157			157		1,440	1,440			
100173645	HAARLEM	NLD		10/29/2024													
100146643	LOMBARD	IL		03/20/2024		560		(72)			(72)		489	489			
100117869	WEST PALM BEACH	FL		07/20/2023		615		(29)			(29)		585	585			
100160915	GRAND PRAIRIE	TX		07/24/2024		554		(11)			(11)		543	543			
100164636	FARMERSVILLE	TX		08/21/2024		659		(169)			(169)		490	490			
100169637	STONE MOUNTAIN	GA		09/30/2024		570		(74)			(74)		496	496			
100180217	GASTONIA	NC		11/25/2024		573		(31)			(31)		542	542			
100141203	BATON ROUGE	LA		01/30/2024		635		(59)			(59)		576	576			
100130425	TULSA	OK		09/28/2023		530		(27)			(27)		503	503			
100029599	TURLOCK	CA		10/26/2018		756		23			23		779	779			
100101913	ATWATER	CA		04/06/2023		437		(33)			(33)		404	404			
100179351	TUCSON	AZ		12/27/2024		345		(63)			(63)		282	282			
100055917	BALTIMORE	MD		03/26/2021		1,348		(81)			(81)		1,267	1,267			
100148286	ANTIOCH	IL		04/12/2024		615		(18)			(18)		597	597			
100143227	BRENHAM	TX		02/16/2024		634		34			34		668	668			
100129552	KYLE	TX		09/29/2023		708		53			53		761	761			
100157943	CAPE CORAL	FL		07/09/2024		683		141			141		824	824			
100112235	SONOMA	CA		06/29/2023		641		572			572		1,213	1,213			
100129644	SAN ANTONIO	TX		09/29/2023		612		2			2		614	614			
100047818	NORTH PROVIDENCE	RI		11/20/2020		889		(62)			(62)		827	827			
100147551	NORTH MIAMI	FL		04/03/2024		488		13			13		501	501			
100164123	ATLANTA	GA		08/21/2024		479		(65)			(65)		414	414			
100046506	SOUTH AMBOY	NJ		11/25/2020		1,039		(167)			(167)		872	872			
100073405	PRINCETON	MN		11/01/2021		452		(11)			(11)		441	441			
100143089	HUNTSVILLE	AL		02/16/2024		576		5			5		580	580			
100127400	DALLAS	TX		08/30/2023		308		1,148			1,148		1,456	1,456			
100158053	FORTUNA	CA		07/09/2024		540		(14)			(14)		527	527			
100162610	LILLINGTON	NC		08/12/2024		510		(51)			(51)		459	459			
100079754	ORLANDO	FL		04/08/2022		1,059		(89)			(89)		970	970			
100081365	RALEIGH	NC		03/18/2022		1,211		67			67		1,278	1,278			
100112689	BOWIE	MD		06/29/2023		971		1,083			1,083		2,054	2,054			
100138777	ELK GROVE	CA		12/21/2023		494		(61)			(61)		433	433			
100186583	GRAHAM	NC		12/30/2024		446		125			125		571	571			
100149620	HOT SPRINGS	VA		04/26/2024		565		(44)			(44)		521	521			
100181939	GREENSBORO	NC		12/12/2024		638		43			43		681	681			
100081270	TOWNSEND	DE		03/18/2022		2,012		70			70		2,082	2,082			
100169310	MESQUITE	TX		09/27/2024		572		(63)			(63)		509	509			
100148001	LEXINGTON	KY		04/10/2024		664		(37)			(37)		628	628			
100049814	SANTA ANA	CA		11/20/2020		2,317		(332)			(332)		1,986	1,986			
100028227	FREDERICK	MD		10/26/2018		1,141		(6)			(6)		1,134	1,134			
100076180	TAMPA	FL		01/07/2022		353		(9)			(9)		344	344			

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100055398	AURORA	IL		03/23/2021		820		(109)			(109)		711	711			
100134893	WILMINGTON	DE		10/30/2023		323		97			97		420	420			
100099684	KNOXVILLE	TN		04/06/2023		658		(73)			(73)		585	585			
100165542	MANOR	TX		08/29/2024		588		(39)			(39)		550	550			
100148039	MABLETON	GA		04/10/2024		663		39			39		702	702			
100135561	PEORIA	AZ		11/13/2023		2,018		74			74		2,092	2,092			
100047927	VENTURA	CA		11/20/2020		1,302		(201)			(201)		1,102	1,102			
100160198	DODGE CITY	KS		07/18/2024		497		(16)			(16)		481	481			
100148430	RIO RANCHO	NM		04/12/2024		447		103			103		551	551			
100164837	DAVENPORT	FL		08/26/2024		671		95			95		766	766			
100147891	PRINCETON	TX		04/08/2024		982		116			116		1,098	1,098			
100127524	BLOOMINGDALE	GA		09/08/2023		757		101			101		858	858			
100174960	SCENIC	AZ		10/31/2024		913		(94)			(94)		818	818			
100151544	TAMPA	FL		05/10/2024		577		10			10		588	588			
100152583	LOUISVILLE	KY		05/17/2024		543		(12)			(12)		531	531			
100149732	SNELLVILLE	GA		04/26/2024		489		(35)			(35)		454	454			
100142788	NORCROSS	GA		02/08/2024		579		7			7		586	586			
100112251	MOUNTLAKE TERRACE	WA		06/29/2023		353		309			309		662	662			
100071511	KALISPELL	MT		10/19/2021		1,115		(43)			(43)		1,072	1,072			
100055599	STOCKTON	CA		03/23/2021		931		(113)			(113)		819	819			
100186576	OWINGS MILLS	MD		12/30/2024		557		7			7		565	565			
100136058	AZLE	TX		11/16/2023		577		20			20		597	597			
100044674	FREDERICK	MD		11/19/2020		701		(61)			(61)		641	641			
100100937	PORT CHARLOTTE	FL		04/28/2023		529		(58)			(58)		471	471			
100067259	LEESBURG	FL		08/02/2021		1,629		88			88		1,717	1,717			
100138192	NEWNAN	GA		12/14/2023		498		(22)			(22)		475	475			
100143153	LAS CRUCES	NM		02/16/2024		341		(15)			(15)		325	325			
100158700	NEWARK	DE		07/10/2024		677		(40)			(40)		636	636			
100164874	SAN ANTONIO	TX		08/26/2024		525		(83)			(83)		442	442			
100172688	GRAND PRAIRIE	TX		11/21/2024		599		(41)			(41)		558	558			
100127644	SAINT GEORGE	UT		09/08/2023		665		20			20		685	685			
100160375	JACKSONVILLE	FL		09/06/2024		10		(10)			(10)						
100080809	DAVENPORT	FL		03/01/2022		11,782		(1,081)			(1,081)		10,702	10,702			
100053990	WARRENTON	VA		03/23/2021		593		(38)			(38)		555	555			
100049472	MIAMI	FL		11/20/2020		1,515		(121)			(121)		1,394	1,394			
100149047	WELLINGTON	OH		04/19/2024		465		(100)			(100)		365	365			
100119180	COLUMBUS	OH		07/31/2023		587		14			14		601	601			
100110544	HOSCHTON	GA		06/30/2023		735		56			56		792	792			
100081326	JOSEPHINE	TX		03/18/2022		1,168		97			97		1,265	1,265			
100120924	SMITHVILLE	TN		08/30/2023		552		8			8		560	560			
100024585	SUN CITY	CA		09/20/2018		837		138			138		975	975			
100063897	GLENDALE	AZ		07/01/2021		1,296		28			28		1,324	1,324			
100185475	NEW WAVERLY	TX		12/20/2024		603		26			26		628	628			
100088384	READING	PA		01/06/2023		483		(79)			(79)		404	404			
100167649	FARMERSVILLE	TX		09/19/2024		544		(59)			(59)		484	484			
100013224	ASHBURN	VA		05/25/2017		830		152			152		982	982			
100023261	EDINBURG	TX		08/16/2018		1,223		(44)			(44)		1,179	1,179			
100071663	MCKINNEY	TX		10/14/2021		1,245		(89)			(89)		1,155	1,155			
100159351	FRESNO	TX		07/15/2024		1,066		20			20		1,087	1,087			
100079274	NEW BEDFORD	MA		02/28/2022		1,044		(77)			(77)		967	967			
100019746	SAN DIEGO	CA		07/26/2018		1,281		(35)			(35)		1,246	1,246			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116729	BRANDON	FL		07/20/2023		712		563			563		1,275	1,275			
100173248	CHARLOTTE	NC		10/30/2024		708		14			14		722	722			
100099677	BIG BEAR CITY	CA		04/06/2023		212		(13)			(13)		199	199			
100147916	DEPOE BAY	OR		04/08/2024		593		(17)			(17)		576	576			
100150267	ZWOLLE	NLD		04/29/2024													
100159952	KISSIMMEE	FL		08/16/2024		487		(52)			(52)		435	435			
100110214	POWELL	OH		06/30/2023		1,686		(41)			(41)		1,645	1,645			
100099631	BISMARCK	ND		04/06/2023		463		(9)			(9)		454	454			
100042996	PICO RIVERA	CA		05/28/2020		4,030		73			73		4,103	4,103			
100100091	CHICAGO	IL		03/28/2023		525		(25)			(25)		500	500			
100100742	BOCA RATON	FL		04/28/2023		6,170		(128)			(128)		6,043	6,043			
100112632	ALEXANDRIA	VA		06/29/2023		395		907			907		1,301	1,301			
100182093	COOS BAY	OR		12/12/2024		622		17			17		639	639			
100108164	RENO	NV		05/24/2023		469		(65)			(65)		404	404			
100128361	STONE MOUNTAIN	GA		09/14/2023		30		(30)			(30)						
100163155	MARYVILLE	TN		08/13/2024		580		(7)			(7)		573	573			
100091738	GARLAND	TX		03/24/2023		35		(35)			(35)						
100175254	WAUKEE	IA		11/05/2024		630		(35)			(35)		595	595			
100136635	CLEARWATER	FL		11/22/2023		700		(62)			(62)		639	639			
100110475	SAN ANTONIO	TX		06/30/2023		610		6			6		616	616			
100148083	PORTERVILLE	CA		04/10/2024		531		(13)			(13)		519	519			
100175500	SURFSIDE BEACH	SC		12/23/2024		485		(69)			(69)		415	415			
100163610	SPRING	TX		08/15/2024		583		(31)			(31)		552	552			
100119809	PORTSMOUTH	VA		08/08/2023		547		(36)			(36)		511	511			
100120521	MILWAUKEE	WI		08/18/2023		553		(27)			(27)		526	526			
100100124	LAS VEGAS	NV		03/28/2023		539		9			9		548	548			
100159530	OVERLAND PARK	KS		07/15/2024		690		(77)			(77)		613	613			
100142998	OCALA	FL		02/12/2024		587		(19)			(19)		568	568			
100152728	HEMET	CA		05/22/2024		497		(93)			(93)		404	404			
100067738	CHARLOTTE	NC		09/23/2021		1,251		(85)			(85)		1,165	1,165			
100159409	PENDERGRASS	GA		07/15/2024		695		55			55		749	749			
100150876	SWAINSBORO	GA		05/08/2024		577		(11)			(11)		566	566			
100065522	MARIETTA	GA		07/28/2021		13,017		(406)			(406)		12,611	12,611			
100103882	IRVINGTON	NJ		05/10/2023		522		(25)			(25)		498	498			
100148337	STILLWATER	OK		04/12/2024		563		(14)			(14)		549	549			
100127494	ATLANTA	GA		09/08/2023		2,124		(10)			(10)		2,114	2,114			
100129479	FAIRMOUNT HEIGHTS	MD		09/29/2023		757		20			20		777	777			
100163022	READING	PA		08/13/2024		495		(15)			(15)		480	480			
100167648	DRIPPING SPRINGS	TX		09/19/2024		646		(48)			(48)		599	599			
100171542	WONDER LAKE	IL		10/16/2024		688		(5)			(5)		683	683			
100100318	MCHENRY	IL		04/27/2023		832		174			174		1,006	1,006			
100049453	COVINA	CA		11/20/2020		1,277		(234)			(234)		1,043	1,043			
100113580	WHITTIER	CA		06/29/2023		342		555			555		897	897			
100083015	BAKERSFIELD	CA		05/11/2022		1,338		(86)			(86)		1,251	1,251			
100054379	MURPHY	TX		03/23/2021		1,699		(203)			(203)		1,496	1,496			
100112206	SOUTH ELGIN	IL		06/29/2023		309		1,105			1,105		1,414	1,414			
100110234	HOUSTON	TX		06/30/2023		709		16			16		725	725			
100136368	FOLEY	AL		11/20/2023		1,144		168			168		1,312	1,312			
100153581	UNITED KINGDOM	GBR		05/29/2024		29							29	29			
100064869	LAS VEGAS	NV		07/14/2021		1,188		(117)			(117)		1,072	1,072			
100161346	ROSENBERG	TX		07/25/2024		(6,610)		(131)			(131)	7,330	589	494	(95)		(95)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138854	DAVENPORT	FL		12/21/2023		516		(39)			(39)		477	477			
100091868	FLORENCE	KY		01/30/2023		513		(53)			(53)		461	461			
100149363	SAN ANTONIO	TX		04/24/2024		780		(17)			(17)		763	763			
100064583	SAINT CLOUD	FL		07/01/2021		1,110		115			115		1,225	1,225			
100116644	AREA OF TORRANCE	CA		07/20/2023		838		788			788		1,625	1,625			
100143749	PHOENIX	AZ		04/05/2024		523		(40)			(40)		483	483			
100180268	CLINTON	TN		11/25/2024		609		(3)			(3)		605	605			
100163151	NORTH CHESTERFIELD	VA		08/13/2024		499		(38)			(38)		461	461			
100118072	STRATFORD	CT		07/20/2023		568		(10)			(10)		558	558			
100136475	GARNER	NC		11/20/2023		1,427		125			125		1,552	1,552			
100101633	FORT WORTH	TX		04/26/2023		2,709		(74)			(74)		2,634	2,634			
100091385	WASHINGTON	DC		02/22/2023		548							549	549			
100100730	AUSTIN	TX		04/28/2023		3,303		260			260		3,563	3,563			
100065028	PHOENIX	AZ		07/14/2021		1,203		(91)			(91)		1,112	1,112			
100081450	WASHINGTON	DC		03/18/2022		1,616		59			59		1,675	1,675			
100115076	HUTTO	TX		07/14/2023		984		175			175		1,159	1,159			
100154544	JACKSONVILLE	FL		06/14/2024		393		(9)			(9)		384	384			
100120584	HEMET	CA		08/18/2023		609		(6)			(6)		603	603			
100165386	LOWA CITY	IA		08/29/2024		785		(39)			(39)		746	746			
100028408	MONTCLAIR	CA		10/26/2018		858		(36)			(36)		822	822			
100163078	COLLEGE STATION	TX		08/13/2024		549		(58)			(58)		491	491			
100152301	COLUMBUS	OH		05/17/2024		702		174			174		875	875			
100164110	DURHAM	NC		08/21/2024		702		(4)			(4)		697	697			
100168290	ORLANDO	FL		09/20/2024		226		(10)			(10)		216	216			
100127365	NUTLEY	NJ		08/30/2023		312		722			722		1,034	1,034			
100167891	CONVERSE	TX		09/20/2024		279		(34)			(34)		245	245			
100136367	SAN ANTONIO	TX		11/20/2023		649		246			246		895	895			
100135340	WEST PALM BEACH	FL		11/13/2023		574		20			20		594	594			
100129603	NEWBERRY	FL		09/29/2023		602		42			42		644	644			
100031308	CONCORD	CA		03/29/2019		809		182			182		992	992			
100024613	BENSALEM	PA		09/20/2018		843		74			74		918	918			
100147259	GROSSE POINTE PARK	MI		03/28/2024		507		(31)			(31)		476	476			
100148785	LOCKHART	TX		04/17/2024		2,602		(150)			(150)		2,452	2,452			
100159349	PORT WENTWORTH	GA		07/15/2024		684		50			50		734	734			
100102743	HEBER	CA		06/22/2023		1,566		(241)			(241)		1,325	1,325			
100115707	BUFORD	GA		07/20/2023		675		(17)			(17)		658	658			
100163046	KYLE	TX		08/13/2024		7,029		(364)			(364)		6,666	6,666			
100175377	TUCSON	AZ		11/05/2024		644		38			38		682	682			
100065556	ELIZABETHTOWN	KY		07/28/2021		1,328		(89)			(89)		1,238	1,238			
100088205	COLTON	CA		10/13/2022		1,036		(59)			(59)		977	977			
100091137	TIOGA	TX		01/31/2023		(1)		1			1						
100090301	DAVENPORT	FL		01/13/2023		423		(58)			(58)		364	364			
100103593	DALLAS	TX		05/08/2023		508		(77)			(77)		431	431			
100114602	MORROW	OH		06/29/2023		2,571		94			94		2,665	2,665			
100066470	KINNELON	NJ		08/02/2021		1,814		13			13		1,826	1,826			
100165428	HALTOM CITY	TX		08/29/2024		557		(53)			(53)		504	504			
100128071	SPRING HILL	TN		09/08/2023		4,076		186			186		4,263	4,263			
100170427	ST. PETERS	MO		10/09/2024		597		(30)			(30)		567	567			
100182065	WHITELAND	IN		12/12/2024		602							602	602			
100013297	GREEN VALLEY	AZ		05/25/2017		1,103		374			374		1,477	1,477			
100172355	LITTLE ROCK	AR		10/23/2024		524		(42)			(42)		482	482			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158401	UNITED KINGDOM	GBR		07/09/2024		(2,901)		2,901			2,901						
100078977	DOVER	NJ		02/24/2022		1,116		16			16		1,131	1,131			
100119370	HARVEST	AL		07/31/2023		671		1			1		672	672			
100156725	KNOXVILLE	TN		06/26/2024		1,091		(53)			(53)		1,038	1,038			
100144606	CONCORD	NC		03/13/2024		611		23			23		634	634			
100115732	ARLINGTON	TX		07/20/2023		1,283		3			3		1,286	1,286			
100151300	OKLAHOMA CITY	OK		05/10/2024		677		94			94		772	772			
100076302	CLERMONT	FL		01/07/2022		1,186		(57)			(57)		1,129	1,129			
100025607	BROCKTON	MA		09/20/2018		1,060		319			319		1,378	1,378			
100147888	PINGREE GROVE	IL		04/08/2024		717		102			102		819	819			
100119449	AURORA	IL		07/31/2023		665		4			4		669	669			
100065489	BELLA VISTA	AR		07/28/2021		1,529		(64)			(64)		1,465	1,465			
100100468	HAPPY VALLEY	OR		04/27/2023		23,252		1,046			1,046		24,298	24,298			
100050210	BISHOP	CA		11/20/2020		1,052		(197)			(197)		856	856			
100081403	GAINESVILLE	FL		03/18/2022		1,170		77			77		1,247	1,247			
100164004	ROSEMEAD	CA		08/21/2024		704		(82)			(82)		623	623			
100102846	MARIETTA	GA		06/22/2023		561		(54)			(54)		507	507			
100165034	HOUSTON	TX		08/28/2024		489		(84)			(84)		404	404			
100100757	CINNAMINSON	NJ		04/28/2023		672		(53)			(53)		618	618			
100049334	BELLINGHAM	MA		11/20/2020		1,343		(45)			(45)		1,298	1,298			
100175279	CENTERTON	AR		11/05/2024		626		(31)			(31)		595	595			
100065039	LOUISVILLE	CO		07/14/2021		1,460		(100)			(100)		1,360	1,360			
100167625	MILWAUKEE	WI		09/19/2024		595		(107)			(107)		488	488			
100135245	WINTER HAVEN	FL		11/08/2023		530		18			18		548	548			
100103215	NEW LONDON	CT		04/21/2023		308		76			76		384	384			
100181900	LEHIGH ACRES	FL		12/12/2024		651		129			129		781	781			
100012852	HENDERSON	NV		05/25/2017		1,010							1,010	1,010			
100150717	LOCKHART	TX		05/06/2024		597		(32)			(32)		565	565			
100135762	ATLANTA	GA		11/10/2023		523		(35)			(35)		487	487			
100145297	UNITED KINGDOM	GBR		03/12/2024		(3,050)		3,050			3,050						
100119879	AVENTURA	FL		08/10/2023		566		(38)			(38)		529	529			
100157660	BOCA RATON	FL		06/28/2024		634		(59)			(59)		575	575			
100133375	NORTH LAS VEGAS	NV		11/21/2023		424		(43)			(43)		381	381			
100186019	COMMERCE	GA		12/27/2024		360		37			37		398	398			
100145285	UNITED KINGDOM	GBR		03/12/2024		(3,050)		3,050			3,050						
100091184	CARSON CITY	NV		01/31/2023		562		(33)			(33)		530	530			
100166998	DAVIE	FL		09/13/2024		771		(40)			(40)		732	675		(57)	(57)
100152553	SPRING HILL	TN		05/17/2024		671		(1)			(1)		671	671			
100076184	MIRAMAR BEACH	FL		01/07/2022		1,433		(91)			(91)		1,342	1,342			
100120990	FAIR OAKS	CA		08/30/2023		634		18			18		652	652			
100170481	HOUSTON	TX		10/09/2024		837		(68)			(68)		769	769			
100128449	WALLINGFORD	CT		09/15/2023		336		(43)			(43)		293	293			
100171819	FORT WORTH	TX		10/17/2024		618		(52)			(52)		567	567			
100116318	NEW HYDE PARK	NY		07/20/2023		1,840		1,141			1,141		2,981	2,981			
100110591	SAN ANTONIO	TX		06/30/2023		627		(7)			(7)		620	620			
100133080	PORTOLA	CA		11/29/2023		340		(33)			(33)		307	307			
100145291	UNITED KINGDOM	GBR		03/12/2024		(3,051)		3,051			3,051						
100162918	MEMPHIS	TN		08/12/2024		508		(29)			(29)		478	478			
100182244	DAPHNE	AL		12/12/2024		430		164			164		594	594			
100170203	ROSHARON	TX		10/08/2024		680		11			11		691	691			
100031278	MIAMI	FL		03/29/2019		648		288			288		936	936			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173729	ABILENE	TX		10/30/2024		382		(65)			(65)		317	317			
100076013	RIO RANCHO	NM		01/07/2022		1,128		(90)			(90)		1,038	1,038			
100186651	DENVER	CO		12/30/2024		418		41			41		459	459			
100115690	ARROYO GRANDE	CA		07/20/2023		630		44			44		674	674			
100167584	SHELBY	NC		09/19/2024		578		(96)			(96)		481	481			
100179795	CONCORD	NC		11/21/2024		522		(5)			(5)		518	518			
100115052	CHARLESTON	SC		07/14/2023		746		(43)			(43)		703	703			
100147228	HAMILTON	NJ		03/28/2024		554		(30)			(30)		524	524			
100152724	FORNEY	TX		05/17/2024		606		34			34		640	640			
100152330	NEW BRAUNFELS	TX		05/17/2024		1,246		150			150		1,396	1,396			
100100078	DELRAY BEACH	FL		03/28/2023		579		(57)			(57)		522	522			
100160883	STONE MOUNTAIN	GA		07/24/2024		1,009		(44)			(44)		965	965			
100132133	BATON ROUGE	LA		10/13/2023		(6,680)		1			1	7,311	632	542	(90)		(90)
100172126	HILO	HI		10/17/2024		608		(73)			(73)		535	535			
100170429	PORT CHARLOTTE	FL		10/09/2024		461		(90)			(90)		370	370			
100168146	ROWLETT	TX		09/20/2024		144		26			26		170	170			
100043908	CENTEREACH	NY		08/19/2020		194		(5)			(5)		188	188			
100100027	JACKSONVILLE	FL		03/28/2023		1		(1)			(1)						
100169179	PRINCETON	TX		09/27/2024		701		26			26		727	727			
100159890	CUTLER BAY	FL		08/16/2024		609		(4)			(4)		604	604			
100176664	CASSELBERRY	FL		11/15/2024		585		(56)			(56)		529	529			
100129496	HALETHORPE	MD		09/29/2023		617		(10)			(10)		607	607			
100153376	DAVENPORT	FL		05/29/2024		526		(2)			(2)		523	523			
100100418	NEW YORK	NY		04/27/2023		(106)		106			106						
100149832	CYPRESS	TX		04/29/2024		531		(81)			(81)		450	450			
100153849	AURORA	IL		06/05/2024		476		(7)			(7)		469	469			
100163421	CARY	IL		09/27/2024		282		(64)			(64)		218	218			
100170444	TUCSON	AZ		10/09/2024		580		(52)			(52)		528	528			
100166472	CONROE	TX		10/31/2024		545		(75)			(75)		470	470			
100179452	HOUSTON	TX		11/21/2024		662		39			39		701	701			
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		563		(41)			(41)		522	522			
100178361	EDMOND	OK		11/20/2024		1,844		(91)			(91)		1,754	1,754			
100131840	MAPLE GROVE	MN		10/06/2023		441		(13)			(13)		428	428			
100180283	NORTHFIELD	NJ		11/25/2024		600		(36)			(36)		564	564			
100013362	BRENTWOOD	NY		05/25/2017		742		246			246		987	987			
100142658	TUCSON	AZ		02/08/2024		730		44			44		773	773			
100080158	PANAMA CITY BEACH	FL		02/25/2022		1,065		(2)			(2)		1,062	1,062			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		(6,166)		82			82	7,322	1,238	1,211	(27)		(27)
100112066	ROCKAWAY PARK	NY		06/29/2023		(217)		671			671		454	454			
100154153	SPRING	TX		07/11/2024		466		(103)			(103)		363	363			
100131941	KANSAS CITY	MO		10/13/2023		934		(17)			(17)		917	917			
100179906	FORT WORTH	TX		11/25/2024		667		88			88		755	755			
100144921	UNITED KINGDOM	GBR		03/12/2024		139		(106)			(106)		33	33			
100012729	NORTH HILLS	CA		05/25/2017		774		37			37		810	810			
100111809	INDIO	CA		06/29/2023		424		88			88		512	512			
100113517	SYOSSET	NY		06/29/2023		799		908			908		1,707	1,395		(311)	(311)
100172119	SHAKER HEIGHTS	OH		10/17/2024		544		(73)			(73)		471	471			
100162724	MADISON	AL		08/12/2024		(6,576)		29			29	7,287	740	688	(52)		(52)
100140091	CAPE MAY	NJ		01/09/2024		798		(16)			(16)		782	782			
100159018	ROWLETT	TX		08/15/2024		586		(106)			(106)		480	480			
100165426	ORLANDO	FL		08/29/2024		506		(50)			(50)		457	457			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100045981	MCALLEN	TX		11/25/2020		1,587		(129)			(129)		1,458	1,458			
100137006	WINSTON SALEM	NC		11/28/2023		533		6			6		539	539			
100153627	KISSIMMEE	FL		05/31/2024		513		16			16		529	529			
100164236	FORT WORTH	TX		08/21/2024		577		(17)			(17)		560	560			
100164552	FALLING WATERS	WV		08/21/2024		1,331		(104)			(104)		1,227	1,227			
100130290	PORT SAINT LUCIE	FL		09/28/2023		537		(65)			(65)		471	471			
100162937	WASCO	CA		08/12/2024		521		(25)			(25)		496	496			
100144926	UNITED KINGDOM	GBR		03/12/2024		138		(104)			(104)		33	33			
100014301	CARTERET	NJ		09/27/2017		308		53			53		361	361			
100118751	BLUE SPRINGS	MO		07/25/2023		602		(30)			(30)		572	572			
100161446	POOLER	GA		07/30/2024		9,155		(164)			(164)		8,991	8,991			
100012777	AZUSA	CA		05/25/2017		604		513			513		1,117	1,117			
100081521	SAN JOSE	CA		03/18/2022		1,392		33			33		1,425	1,425			
100136307	ALANSON	MI		11/20/2023		493		(8)			(8)		485	485			
100158014	KALAMAZOO	MI		07/09/2024		550		(32)			(32)		518	518			
100081301	TEHACHAPI	CA		03/18/2022		1,176		72			72		1,247	1,247			
100144924	UNITED KINGDOM	GBR		03/12/2024		137		(104)			(104)		33	33			
100135780	FRESNO	CA		11/10/2023		1,076		139			139		1,215	1,215			
100010669	HIALEAH	FL		12/23/2016		1,142		295			295		1,437	1,437			
100129936	KANSAS CITY	MO		09/27/2023		523		(30)			(30)		492	492			
100185845	PADUCAH	KY		12/26/2024		374		(61)			(61)		312	312			
100048313	MIAMI	FL		11/20/2020		(6,172)		(210)			(210)	7,283	901	922	22		22
100099796	BARNEGAT	NJ		02/28/2023		530		(42)			(42)		488	488			
100102053	AURORA	CO		04/14/2023		490		13			13		503	503			
100152679	NEW MARKET	AL		05/17/2024		2,242		(65)			(65)		2,177	2,177			
100162293	NASHVILLE	TN		09/06/2024		534		(99)			(99)		434	434			
100181246	BARDSTOWN	KY		12/06/2024		175		25			25		200	200			
100174850	COLUMBUS	OH		10/31/2024		585		(38)			(38)		547	547			
100167826	KISSIMMEE	FL		09/20/2024		582		57			57		639	639			
100071788	OAKDALE	CA		10/14/2021		1,223		(85)			(85)		1,137	1,137			
100013520	LORTON	VA		05/25/2017		1,024		292			292		1,315	1,315			
100170253	BRYAN	TX		10/08/2024		667		46			46		713	713			
100165044	SAN ANTONIO	TX		08/28/2024		501		(89)			(89)		412	412			
100070454	TUCSON	AZ		09/23/2021		1,196		(80)			(80)		1,116	1,116			
100049251	MYRTLE BEACH	SC		11/20/2020		1,269		(256)			(256)		1,013	1,013			
100026958	OAKDALE	CA		09/26/2018		(8,746)		16			16	10,066	1,336	1,301	(35)		(35)
100163018	WESTFIELD	IN		08/13/2024		9,722		(324)			(324)		9,398	9,398			
100163170	FAIRVIEW HEIGHTS	IL		08/13/2024		542		(52)			(52)		491	491			
100100832	BOLINGBROOK	IL		04/28/2023		981		61			61		1,042	1,042			
100081352	SPANISH FORT	AL		03/18/2022		1,161		96			96		1,257	1,257			
100135887	EDGEWATER	FL		11/13/2023		462		(49)			(49)		413	413			
100090964	WATERBURY	CT		01/31/2023		232		(25)			(25)		207	207			
100103786	BARNEGAT	NJ		05/10/2023		556		(39)			(39)		517	517			
100065681	AUSTIN	TX		07/28/2021		1,305		(69)			(69)		1,236	1,236			
100173416	PHOENIX	AZ		10/29/2024		543		(31)			(31)		512	512			
100108380	BARNEGAT	NJ		05/25/2023		556		(39)			(39)		517	517			
100158035	KYLE	TX		07/09/2024		544		(31)			(31)		513	513			
100147374	MACHESNEY PARK	IL		05/08/2024		272		(45)			(45)		227	227			
100165709	EAST STROUDSBURG	PA		08/29/2024		494		(42)			(42)		452	452			
100138141	ROCKWALL	TX		12/14/2023		672		(14)			(14)		658	658			
100185171	HOUSTON	TX		12/20/2024		1,233		38			38		1,271	1,271			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141364	WILMINGTON	NC		01/30/2024		502		21			21		523	523			
100154551	MARANA	AZ		06/14/2024		15		(15)			(15)						
100137741	SAINT JOHN	IN		12/08/2023		870		121			121		991	991			
100120014	BLOOMINGDALE	GA		08/11/2023		760		94			94		854	854			
100186570	CHARLOTTE	NC		12/30/2024		446		138			138		584	584			
100071585	NEW BEDFORD	MA		10/14/2021		1,163		(80)			(80)		1,084	1,084			
100165379	WESTFIELD	IN		08/29/2024		551		(46)			(46)		504	504			
100109236	DAVENPORT	FL		07/21/2023		2,865		(39)			(39)		2,826	2,826			
100169647	GARLAND	TX		09/30/2024		518		(84)			(84)		434	434			
100135235	RAYMOND	NH		11/08/2023		8,204		(61)			(61)		8,143	8,143			
100165767	TITUSVILLE	FL		08/29/2024		490		(55)			(55)		435	435			
100169044	HAMILTON	NJ		09/27/2024		2,838		(95)			(95)		2,743	2,743			
100160091	JUSTIN	TX		07/17/2024		594		(28)			(28)		567	567			
100165518	LAWRENCEVILLE	GA		08/29/2024		6,849		(75)			(75)		6,774	6,774			
100135749	DRIPPING SPRINGS	TX		11/10/2023		539		120			120		659	659			
100080988	ALLEN	TX		03/18/2022		1,655		118			118		1,773	1,773			
100136808	GIBBSTOWN	NJ		11/27/2023		283		(34)			(34)		249	249			
100163019	WEST BRANCH	IA		08/13/2024		528		(32)			(32)		496	496			
100137493	VERO BEACH	FL		01/11/2024		440		(115)			(115)		325	325			
100076211	TUCSON	AZ		01/07/2022		1,160		(50)			(50)		1,110	1,110			
100180367	GARLAND	TX		11/25/2024		639		33			33		672	672			
100186673	FISHERS	IN		12/30/2024		1,399		(2)			(2)		1,397	1,397			
100160602	LOS ANGELES	CA		07/19/2024		6,638		50			50		6,688	6,688			
100078702	FORT LAUDERDALE	FL		02/02/2022		1,130		(38)			(38)		1,092	1,092			
100081279	GRANTS PASS	OR		03/18/2022		1,120		47			47		1,167	1,167			
100066518	SUNRISE	FL		08/02/2021		2,505		(37)			(37)		2,467	2,467			
100175219	NEW ORLEANS	LA		11/05/2024		687		(29)			(29)		658	658			
100111425	MANHASSET	NY		06/29/2023		1,218		788			788		2,006	2,006			
100174239	MORRIS	OK		10/31/2024		553		(63)			(63)		490	490			
100141382	HOUSTON	TX		01/30/2024		479		(82)			(82)		397	397			
100169758	HOUSTON	TX		09/30/2024		783		(20)			(20)		763	763			
100119085	CONYERS	GA		07/27/2023		455		(77)			(77)		378	378			
100141715	BARNEGAT	NJ		01/30/2024		465		(33)			(33)		432	432			
100115703	GLASSBORO	NJ		07/20/2023		4,041		43			43		4,084	4,084			
100149491	MURRIETA	CA		04/24/2024		29,293		(1,030)			(1,030)		28,263	28,263			
100142071	CYPRESS	TX		02/29/2024		1,663		(60)			(60)		1,603	1,603			
100077811	MARSHALL	MI		12/23/2021		942		(153)			(153)		789	789			
100176905	LUTHERVILLE TIMONIUM	MD		11/15/2024		1,585		(126)			(126)		1,459	1,459			
100026548	CHICAGO	IL		09/26/2018		435		120			120		555	555			
100151854	SAINT CHARLES	MO		05/10/2024		(6,718)		23			23	7,239	544	543	(1)		(1)
100143947	NEW BEDFORD	MA		02/29/2024		493							493	493			
100054884	WALDORF	MD		03/23/2021		793		(118)			(118)		676	676			
100185706	BRUNSSUM	NLD		12/20/2024													
100103843	GLENDALE HEIGHTS	IL		05/10/2023		576		(38)			(38)		538	538			
100128191	BLAIRSVILLE	GA		09/18/2023		546		22			22		568	568			
100165445	OKLAHOMA CITY	OK		08/29/2024		581		(34)			(34)		547	547			
100153448	ELMHURST	IL		05/30/2024		514		(42)			(42)		471	471			
100108336	KINGSTON	PA		05/25/2023		469		(47)			(47)		423	423			
100100147	MEMPHIS	TN		03/28/2023		467		(42)			(42)		425	425			
100053524	MIAMI	FL		03/23/2021		2,016		(278)			(278)		1,738	1,738			
100144080	HOUSTON	TX		03/07/2024		787		5			5		792	792			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100127643	SPRING	TX		09/08/2023		732		10			10		742	742			
100182218	CLARKSVILLE	TN		12/12/2024		386		73			73		458	458			
100161686	ROTTERDAM	NLD		07/29/2024													
100168929	S-GRAVENHAGE	NLD		09/26/2024													
100060276	NASHVILLE	TN		06/25/2021		1,222		(46)			(46)		1,176	1,176			
100166007	LOS ANGELES	CA		09/06/2024		579		(67)			(67)		512	512			
100147943	SOMERVILLE	TN		04/08/2024		672		41			41		713	713			
100013428	MT DORA	FL		05/25/2017		784		120			120		904	904			
100181310	JACKSONVILLE	FL		12/06/2024		342		(62)			(62)		280	280			
100127342	BOONTON	NJ		08/30/2023		330		1,023			1,023		1,353	1,353			
100151316	RICHMOND	TX		05/10/2024		6,918		426			426		7,344	7,344			
100150731	NEWARK	DE		05/06/2024		2,218		(110)			(110)		2,108	2,108			
100132508	PASCO	WA		11/03/2023		481		(26)			(26)		455	455			
100088983	DORAL	FL		11/15/2022		577		(29)			(29)		548	548			
100089736	LA PAZ	MEX		12/02/2022		562							562	562			
100137891	PECULIAR	MO		12/08/2023		376		(48)			(48)		327	327			
100138291	SAINT CLOUD	FL		12/18/2023		596		(13)			(13)		583	583			
100182237	SANFORD	NC		12/12/2024		418		77			77		495	495			
100162076	DECATUR	GA		07/31/2024		4		(4)			(4)						
100025198	LINDENHURST	NY		09/20/2018		728		355			355		1,082	1,082			
100145831	OCALA	FL		03/15/2024		528		(20)			(20)		508	508			
100176766	NORFOLK	VA		11/15/2024		630		(77)			(77)		553	553			
100064901	SAN ANTONIO	FL		07/14/2021		1,257		(118)			(118)		1,139	1,139			
100119470	MADISON	AL		07/31/2023		797		150			150		948	948			
100133624	BLOOMINGDALE	GA		10/23/2023		703		155			155		858	858			
100185466	AUSTIN	TX		12/20/2024		622		4			4		626	626			
100065660	LEANDER	TX		07/28/2021		1,412		(114)			(114)		1,298	1,298			
100147403	BAKERSFIELD	CA		05/08/2024		99		(35)			(35)		64	64			
100151299	SEGUIN	TX		05/10/2024		680		83			83		764	764			
100169159	BUDA	TX		09/27/2024		641		(30)			(30)		611	611			
100175381	FAIRHOPE	AL		11/05/2024		618		(2)			(2)		617	617			
100115687	DULUTH	MN		07/20/2023		679		43			43		721	721			
100147611	RUNNINGS SPRINGS	CA		04/04/2024		564		(17)			(17)		546	546			
100090032	LAKE WALES	FL		01/13/2023		592		22			22		614	614			
100119223	MONROE	NY		07/31/2023		663		25			25		687	687			
100173730	SALT LAKE CITY	UT		10/30/2024		611		(19)			(19)		592	592			
100161842	MORGANTOWN	WV		07/31/2024		476		(23)			(23)		454	454			
100127987	HIXSON	TN		09/08/2023		592		43			43		635	635			
100133453	OCALA	FL		10/19/2023		356		(28)			(28)		327	327			
100171723	GREENVILLE	TX		10/17/2024		627		(96)			(96)		531	531			
100067568	INDIAN HEAD	MD		09/23/2021		1,163		(85)			(85)		1,079	1,079			
100080959	MISSOURI CITY	TX		03/18/2022		1,205		90			90		1,294	1,294			
100060267	KNOXVILLE	TN		06/25/2021		1,299		(63)			(63)		1,236	1,236			
100141339	LEWIS CENTER	OH		01/30/2024		220		243			243		462	462			
100090106	MOSES LAKE	WA		01/13/2023		460		(100)			(100)		360	360			
100049649	DOUGLAS	MA		11/20/2020		1,119		(112)			(112)		1,007	1,007			
100144654	UNITED KINGDOM	GBR		03/12/2024		(3,093)		3,135			3,135		42	42			
100155989	FORT MYERS	FL		06/18/2024		6		(6)			(6)						
100165124	UNITED KINGDOM	GBR		08/27/2024		52							52	52			
100181260	LAKELAND	FL		12/06/2024		376		54			54		429	429			
100134819	COLLEGE STATION	TX		10/30/2023		541		426			426		967	967			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155075	ROCHESTER	MN		07/19/2024		801		(53)			(53)		749	749			
100143493	LEESBURG	FL		02/21/2024		523		(23)			(23)		501	501			
100159539	NEW ROCHELLE	NY		07/15/2024		562		(61)			(61)		501	501			
100081515	FREDERICKSBRG	VA		03/18/2022		1,122		76			76		1,199	1,199			
100180066	CHARLOTTE	NC		11/25/2024		680		97			97		777	777			
100065391	NEPTUNE	NJ		07/28/2021		1,185		(38)			(38)		1,147	1,147			
100158125	CANYON	TX		07/09/2024		616		(26)			(26)		590	590			
100168175	KEY WEST	FL		09/20/2024		248		(19)			(19)		229	229			
100047804	SANTA FE	NM		11/20/2020		941		(92)			(92)		849	849			
100167002	POOLER	GA		09/13/2024		608		(26)			(26)		582	582			
100165120	UNITED KINGDOM	GBR		08/27/2024		57							57	57			
100112425	LOS ANGELES	CA		06/29/2023		378		385			385		763	763			
100170406	INDIANAPOLIS	IN		10/09/2024		2,053		(62)			(62)		1,991	1,991			
100174819	BINGHAMTON	NY		10/31/2024		526		(74)			(74)		452	452			
100160551	FALLS CHURCH	VA		07/19/2024		567		(59)			(59)		508	508			
100161485	MAGNOLIA	TX		07/30/2024		2,490		(71)			(71)		2,419	2,419			
100167899	COLUMBUS	OH		09/20/2024		525		(26)			(26)		499	499			
100011075	GAINESVILLE	TX		12/23/2016		1,911		577			577		2,488	2,488			
100079092	CUMMING	GA		02/24/2022		1,481		5			5		1,486	1,486			
100160834	MANOR	TX		07/24/2024		72		(72)			(72)						
100060283	LIBERTY HILL	TX		06/25/2021		1,369		(94)			(94)		1,275	1,275			
100140083	NORTH LAUDERDALE	FL		01/09/2024		1,944		(95)			(95)		1,849	1,849			
100180360	LEANDER	TX		11/25/2024		1,149		29			29		1,178	1,178			
100120357	LAWRENCEVILLE	GA		08/18/2023		(4)		4			4						
100100401	GLEN COVE	NY		04/27/2023		526		150			150		676	676			
100142533	LELAND	NC		02/08/2024		539		(22)			(22)		517	517			
100090895	PALMDALE	CA		01/31/2023		2,267		(40)			(40)		2,227	2,227			
100076229	MERCED	CA		01/07/2022		1,174		(41)			(41)		1,133	1,133			
100103783	BRIDGEPORT	CT		05/10/2023		(926)		926			926						
100159551	VIRGINIA BEACH	VA		07/15/2024		530		(23)			(23)		507	507			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		348		(41)			(41)		306	306			
100099811	FORKED RIVER	NJ		02/28/2023		571		(37)			(37)		533	533			
100165908	JACKSONVILLE	FL		08/30/2024		889		(31)			(31)		858	858			
100025430	RICHMOND	CA		09/20/2018		1,386		(163)			(163)		1,223	1,223			
100026636	HIALEAH	FL		09/26/2018		523		640			640		1,163	1,163			
100049560	SEATTLE	WA		11/20/2020		1,090		(262)			(262)		828	828			
100060170	POMPANO BEACH	FL		06/25/2021		1,528		(103)			(103)		1,424	1,424			
100186341	KISSIMMEE	FL		12/30/2024		341							341	341			
100148401	KYLE	TX		04/12/2024		1,047		(16)			(16)		1,031	1,031			
100143252	TARPON SPRINGS	FL		02/16/2024		1,074		20			20		1,094	1,094			
100150671	FAYETTEVILLE	AR		05/06/2024		563		(51)			(51)		512	512			
100076247	ROGERS	MN		01/07/2022		1,222		(73)			(73)		1,149	1,149			
100068503	PITTSBURGH	PA		08/25/2021		1,271		(50)			(50)		1,222	1,222			
100081387	PLAYA DEL REY	CA		03/18/2022		1,185		47			47		1,232	1,232			
100149676	DEERFIELD	IL		04/26/2024		602		(105)			(105)		497	497			
100146724	PHOENIX	AZ		03/20/2024		626		(90)			(90)		536	536			
100068476	BANGOR	ME		08/25/2021		1,145		(98)			(98)		1,047	1,047			
100170911	HESPERIA	CA		10/11/2024		591		(27)			(27)		564	564			
100141095	LAKE ARIEL	PA		01/30/2024		600		(10)			(10)		590	590			
100119373	MONROE	NC		07/31/2023		1,569		9			9		1,578	1,578			
100110383	FAYETTEVILLE	AR		06/30/2023		720		9			9		729	729			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138861	CLEVELAND HEIGHTS	OH		12/21/2023		535		(38)			(38)		497	497			
100088101	NORTH RICHLAND HILLS	TX		10/25/2022		628		(21)			(21)		607	607			
100057703	HOPKINTON	RI		06/30/2021		1,195		(73)			(73)		1,122	1,122			
100137735	FORT WORTH	TX		12/08/2023		669		134			134		804	804			
100172292	LITTLE ELM	TX		10/21/2024		4,400		(130)			(130)		4,270	4,270			
100138856	TOLEDO	OH		12/21/2023		509		(35)			(35)		474	474			
100114595	LUTZ	FL		06/29/2023		631		(13)			(13)		618	618			
100013918	MORENO VALLEY	CA		05/25/2017		780		51			51		831	831			
100132478	DAPHNE	AL		11/03/2023		652		(6)			(6)		646	646			
100110249	ELLENSBURG	WA		06/30/2023		714		18			18		732	732			
100138187	SANFORD	NC		12/14/2023		19,593		(195)			(195)		19,397	19,397			
100134292	PHOENIX	AZ		10/27/2023		2,496		(73)			(73)		2,423	2,423			
100136985	DENTON	TX		11/28/2023		(5,947)		295			295	7,267	1,615	1,565	(50)		(50)
100055761	HIGHLAND MILLS	NY		03/23/2021		851		(118)			(118)		733	733			
100150733	CADDO MILLS	TX		05/06/2024		5,255		(119)			(119)		5,136	5,136			
100135085	DAVENPORT	FL		11/01/2023		551		1			1		553	553			
100014024	LAND O LAKES	FL		05/25/2017		1,093		139			139		1,232	1,232			
100120710	PRINCETON	TX		08/25/2023		585		(36)			(36)		550	550			
100116443	SAN DIEGO	CA		07/20/2023		589		24			24		612	612			
100119734	CHICAGO	IL		08/08/2023		513		(48)			(48)		465	465			
100081263	BRADENTON	FL		03/18/2022		1,278		94			94		1,372	1,372			
100159619	SUGAR LAND	TX		07/15/2024		414		(79)			(79)		336	336			
100136818	SOLDOTNA	AK		11/27/2023		484		(21)			(21)		464	464			
100156904	PHILADELPHIA	PA		06/27/2024		427		(30)			(30)		396	396			
100060169	MERIDIAN	ID		06/25/2021		1,391		(89)			(89)		1,302	1,302			
100139944	HERNDON	VA		01/09/2024		461		(39)			(39)		422	422			
100116643	CHICAGO	IL		07/20/2023		1,254		695			695		1,949	1,949			
100175838	PHILADELPHIA	PA		11/12/2024		549		5			5		554	554			
100116000	SARATOGA SPRINGS	UT		07/20/2023		(7,552)		54			54	7,416	(82)	543	625		625
100101504	WESLEY CHAPEL	FL		04/26/2023		2,729		(3)			(3)		2,726	2,726			
100150930	HENDERSON	NV		05/08/2024		681		85			85		767	767			
100147876	BLOOMINGDALE	GA		04/08/2024		694		73			73		766	766			
100158143	FORT WORTH	TX		07/09/2024		924		(26)			(26)		898	898			
100185381	DAYTONA BEACH	FL		12/20/2024		390		13			13		403	403			
100165510	POOLER	GA		08/29/2024		595		(23)			(23)		572	572			
100030279	HUDSON	NH		12/20/2018		945		107			107		1,052	1,052			
100174139	FORT MYERS	FL		10/31/2024		446		(60)			(60)		386	386			
100127621	LAUREL	MD		09/08/2023		674		31			31		704	704			
100016535	LAS VEGAS	NV		04/10/2018		1,280		(72)			(72)		1,208	1,208			
100048257	OXNARD	CA		11/20/2020		1,727		(310)			(310)		1,417	1,417			
100169774	JACKSONVILLE	NC		09/30/2024		551		(73)			(73)		478	478			
100133674	MONROE	NC		10/23/2023		563		28			28		591	591			
100175139	OLATHE	KS		11/05/2024		533		(49)			(49)		484	484			
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024		530		(32)			(32)		498	498			
100128450	N CHARLESTON	SC		09/15/2023		495		(46)			(46)		450	450			
100140004	OLATHE	KS		01/09/2024		2,926		(132)			(132)		2,794	2,794			
100180267	LAVON	TX		11/25/2024		652		13			13		666	666			
100070611	MIDDLETOWN	NY		10/01/2021		448		(18)			(18)		430	430			
100163012	STEPHENVILLE	TX		08/13/2024		554		(55)			(55)		499	499			
100161641	UNITED KINGDOM	GBR		07/29/2024		53							53	53			
100135570	BUDA	TX		11/13/2023		7,236		(147)			(147)		7,089	7,089			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115692	WALDORF	MD		07/20/2023		690		13			13		702	702			
100087071	STERLING HEIGHTS	MI		11/04/2022		560		(49)			(49)		511	511			
100078842	HOUSTON	TX		02/24/2022		1,190		26			26		1,215	1,215			
100043847	ANAHEIM	CA		08/19/2020		2,350		(38)			(38)		2,312	2,312			
100165935	PORT SAINT LUCIE	FL		09/06/2024		534		(23)			(23)		512	512			
100133619	UHLAND	TX		10/23/2023		1,743		(32)			(32)		1,711	1,711			
100126413	COLUMBUS	OH		08/30/2023		553		(14)			(14)		538	538			
100157947	MONCKS CORNER	SC		07/09/2024		596		128			128		724	724			
100139586	WAUCONDA	IL		12/28/2023		1,008		(48)			(48)		960	960			
100109004	SAINT LOUIS	MO		05/31/2023		391		(81)			(81)		311	311			
100172274	LAKE HUGHES	CA		10/21/2024		646		(45)			(45)		601	601			
100136960	REPUBLIC	MO		11/28/2023		561		57			57		618	618			
100115689	RALEIGH	NC		07/20/2023		21,895		(353)			(353)		21,542	21,542			
100120111	AZLE	TX		08/11/2023		765		124			124		889	889			
100157559	HELMOND	NLD		06/28/2024		(7,202)						7,245	43		(43)		(43)
100127529	SAN MARCOS	TX		09/08/2023		749		91			91		840	840			
100100836	REISTERSTOWN	MD		04/28/2023		902		51			51		954	954			
100165000	CHICAGO	IL		08/28/2024		469		(82)			(82)		387	387			
100135103	DOUGLASVILLE	GA		11/01/2023		541		44			44		585	585			
100138058	COLUMBIA	MD		12/13/2023		2,084		(92)			(92)		1,992	1,992			
100170320	NORRIDGE	IL		10/08/2024		550		(48)			(48)		502	502			
100131741	WINDSOR MILL	MD		10/06/2023		(6,649)		32			32	7,239	622	612	(11)		(11)
100165894	ARLINGTON	TX		08/30/2024		760		(22)			(22)		738	738			
100013013	PERRIS	CA		05/25/2017		752		34			34		785	785			
100172318	JOSEPHINE	TX		10/21/2024		638		(52)			(52)		586	586			
100115223	SPRING HILL	FL		07/17/2023		502		(41)			(41)		461	461			
100084849	TITUSVILLE	FL		08/02/2022		678		(64)			(64)		615	615			
100049666	LANHAM	MD		11/20/2020		1,789		(136)			(136)		1,653	1,653			
100180212	JARRELL	TX		11/25/2024		617		(20)			(20)		598	598			
100172844	FORT WORTH	TX		10/25/2024		15		(15)			(15)						
100107780	FOLEY	AL		05/19/2023		780		133			133		912	912			
100081095	LANCASTER	CA		03/18/2022		1,195		109			109		1,304	1,304			
100090128	LONDON	KY		01/13/2023		8,118		(253)			(253)		7,864	7,864			
100185309	MILWAUKEE	WI		12/20/2024		570		(22)			(22)		548	548			
100120078	NEW BRAUNFELS	TX		08/11/2023		650		10			10		661	661			
100029638	MIRAMAR	FL		10/26/2018		1,135		(17)			(17)		1,118	1,118			
100136819	SOLDOTNA	AK		11/27/2023		482		(19)			(19)		464	464			
100144738	UNITED KINGDOM	GBR		03/12/2024		(1,637)		1,677			1,677		40	40			
100080995	NEW BRAUNFELS	TX		03/18/2022		1,186		73			73		1,259	1,259			
100153620	PALMETTO	FL		05/31/2024		321		(57)			(57)		264	264			
100185711	AMSTERDAM	NLD		12/20/2024		1,249							1,249	1,249			
100116108	KATY	TX		07/20/2023		(1,172)		2,672			2,672		1,501	1,501			
100176711	WOODBURY	MN		11/15/2024		3,965		(85)			(85)		3,880	3,880			
100028448	ANTELOPE	CA		10/26/2018		927		(13)			(13)		914	914			
100164121	MILWAUKEE	WI		08/21/2024		1,405		(87)			(87)		1,318	1,318			
100026197	NORTH BABYLON	NY		09/20/2018		614		409			409		1,024	1,024			
100128369	BUNKER HILL	WV		09/15/2023		475		(56)			(56)		419	419			
100102098	BALTIMORE	MD		04/14/2023		6		(6)			(6)						
100163090	TOMBALL	TX		08/13/2024		1,319		(82)			(82)		1,237	1,237			
100081085	BELLINGHAM	WA		03/18/2022		1,874		98			98		1,973	1,973			
100163050	WASHINGTON	DC		08/13/2024		1,209		(74)			(74)		1,135	1,135			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100090185	AUGUSTA	GA		01/13/2023		6		(6)			(6)						
100176772	GREENVILLE	SC		11/15/2024		561		(90)			(90)		471	471			
100140404	KYLE	TX		01/18/2024		5,454		(93)			(93)		5,361	5,361			
100115490	BAXTER	TN		07/17/2023		536		(57)			(57)		480	480			
100135997	NEW ORLEANS	LA		11/16/2023		468		(89)			(89)		379	379			
100115620	GRANBY	CO		07/19/2023		453		(50)			(50)		403	403			
100152438	ORLANDO	FL		05/17/2024		(6,731)		43			43	7,246	557	529	(28)		(28)
100153285	TREASURE ISLAND	FL		05/30/2024		(6,699)		3			3	7,248	553	525	(28)		(28)
100184384	CROSS ROADS	TX		12/16/2024		317		(59)			(59)		258	258			
100161588	UNITED KINGDOM	GBR		07/29/2024		47							47	47			
100018208	KAPOLEI	HI		06/08/2018		1,239		22			22		1,262	1,262			
100060763	CENTREVILLE	VA		06/01/2021		661		13			13		674	674			
100028883	MORENO VALLEY	CA		10/26/2018		1,089		95			95		1,184	1,184			
100167862	HAMILTON	OH		09/20/2024		536		(7)			(7)		529	529			
100120370	CHARLOTTE	NC		08/18/2023		530		(88)			(88)		442	442			
100143437	VALLEJO	CA		02/16/2024		780		2			2		782	782			
100135345	EVANS	GA		11/13/2023		2,818		43			43		2,861	2,861			
100100620	SUNRISE	FL		04/27/2023		(7,176)		(43)			(43)	7,247	28		(28)		(28)
100077151	LAPEER	MI		01/03/2022		1,811		(56)			(56)		1,755	1,755			
100149712	MIDDLETOWN	NY		04/26/2024		511		(37)			(37)		474	474			
100153868	KYLE	TX		06/05/2024		(6)		6			6						
100081396	LAS VEGAS	NV		03/18/2022		1,175		29			29		1,203	1,203			
100174678	ARLINGTON	TX		10/31/2024		592		(58)			(58)		534	534			
100114304	WEST ORANGE	NJ		06/29/2023		(6,692)		868			868	7,268	1,443	1,446	3		3
100024436	HOLLIS	NH		09/20/2018		1,002		175			175		1,176	1,176			
100151675	CASA GRANDE	AZ		05/10/2024		557		9			9		566	566			
100186591	NORTH LAS VEGAS	NV		12/30/2024		426		91			91		517	517			
100067721	WILDWOOD	NJ		09/23/2021		1,713		(132)			(132)		1,581	1,581			
100180441	MASON	OH		11/25/2024		618		(12)			(12)		607	607			
100185888	KENOSHA	WI		12/26/2024		359		(55)			(55)		304	304			
100039026	DUBLIN	IRL		09/27/2019		(3,258)		3,280			3,280		22	22			
100054719	CHICAGO	IL		03/23/2021		613		335			335		948	948			
100176532	LINCOLN	NE		11/15/2024		576		(39)			(39)		537	537			
100100953	WEDOWEE	AL		04/28/2023		806		200			200		1,006	1,006			
100028260	READING	PA		10/26/2018		(6,562)		263			263	7,236	937	958	21		21
100153296	GULFPORT	FL		05/30/2024		518		(16)			(16)		502	502			
100109593	GREELEY	CO		06/14/2023		557		(67)			(67)		490	490			
100132124	SAINT AUGUSTINE	FL		10/13/2023		50,682		(1,018)			(1,018)		49,665	49,665			
100080006	ROSENBERG	TX		04/25/2022		1,063		(62)			(62)		1,001	1,001			
100180249	CARTERSVILLE	GA		11/25/2024		624		(20)			(20)		604	604			
100161019	MAGNOLIA	TX		07/24/2024		1,724		257			257		1,981	1,981			
100135455	BATON ROUGE	LA		11/13/2023		621		171			171		792	792			
100164639	LAS VEGAS	NV		08/21/2024		535		(28)			(28)		508	508			
100028808	LYNWOOD	CA		10/26/2018		(6,152)		67			67	7,261	1,176	1,152	(24)		(24)
100158062	HAMDEN	CT		07/09/2024		588		(15)			(15)		573	573			
100162316	MESQUITE	TX		08/05/2024		529		(20)			(20)		510	510			
100010815	STOCKTON	CA		12/23/2016		778		(70)			(70)		708	708			
100127476	MURPHY	NC		09/08/2023		14,570		(81)			(81)		14,489	14,489			
100152898	MADISON HEIGHTS	MI		05/22/2024		8		(8)			(8)						
100057909	LEHI	UT		06/30/2021		1,958		(54)			(54)		1,904	1,904			
100060862	HENRICO	VA		06/01/2021		1,784		16			16		1,800	1,800			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166095	TULARE	CA		09/09/2024		458		(12)			(12)		446	446			
100141144	WOODRIDGE	NY		01/30/2024		472		(34)			(34)		438	438			
100152550	RALEIGH	NC		05/17/2024		531		(30)			(30)		501	501			
100076100	WILMINGTON	DE		01/07/2022		1,166		(53)			(53)		1,112	1,112			
100135411	MIDLAND	TX		11/13/2023		1,190		11			11		1,201	1,201			
100118902	SCOTTSDALE	AZ		08/30/2023		56		(56)			(56)						
100061019	PHOENIX	AZ		06/01/2021		1,686		16			16		1,702	1,702			
100150191	SEWELL	NJ		04/30/2024		462		(47)			(47)		415	415			
100117478	OCEAN CITY	MD		07/20/2023		627		28			28		654	654			
100026031	NASHVILLE	TN		09/20/2018		1,060		(18)			(18)		1,041	1,041			
100127625	MADISON	AL		09/08/2023		891		119			119		1,011	1,011			
100101821	CHICAGO	IL		03/31/2023		590		(44)			(44)		547	547			
100132249	CASA GRANDE	AZ		10/13/2023		674		146			146		819	819			
100117998	MERIDEN	CT		07/20/2023		619		3			3		623	623			
100180374	BUTTE	MT		11/25/2024		624		(16)			(16)		608	608			
100053405	YUMA	AZ		03/23/2021		953		(83)			(83)		870	870			
100143680	COLUMBUS	OH		02/22/2024		446		(138)			(138)		308	308			
100161469	MISSOULA	MT		07/30/2024		1,272		(12)			(12)		1,261	1,261			
100063785	ATLANTA	GA		07/01/2021		3,054		36			36		3,089	3,089			
100016420	SAN DIEGO	CA		04/05/2018		1,315		(31)			(31)		1,285	1,285			
100174684	ATHENS	GA		10/31/2024		616		(99)			(99)		517	517			
100142114	INDIANAPOLIS	IN		02/29/2024		528		3			3		531	531			
100129908	HAMILTON TOWNSHIP	NJ		09/27/2023		(80)		535			535		456	456			
100141581	HOUSTON	TX		01/30/2024		533		(70)			(70)		463	463			
100079933	HOUSTON	TX		04/25/2022		1,098		(7)			(7)		1,091	1,091			
100044183	WHITTIER	CA		08/19/2020		1,246		(50)			(50)		1,196	1,196			
100077525	BUCKEYE	AZ		01/03/2022		(30)		30			30						
100185091	CORCORAN	CA		12/20/2024		381		(15)			(15)		366	366			
100154868	BLUE ISLAND	IL		07/19/2024		579		(107)			(107)		472	472			
100186573	LITTLE CANADA	MN		12/30/2024		431		153			153		584	584			
100111290	CONCORD	CA		06/29/2023		2,825		113			113		2,938	2,938			
100061745	CHICAGO	IL		07/01/2021		2,084		(19)			(19)		2,065	2,065			
100054346	FARMINGTON HILLS	MI		03/23/2021		1,263		(171)			(171)		1,092	1,092			
100113411	CHICAGO	IL		06/29/2023		1,708		990			990		2,698	2,698			
100135090	HOMOSASSA	FL		11/01/2023		483		6			6		489	489			
100185354	OAKWOOD	GA		12/20/2024		1,205		1			1		1,206	1,206			
100087498	PASADENA	MD		10/25/2022		817		120			120		938	938			
100161476	MELBOURNE	FL		07/30/2024		557		(37)			(37)		519	519			
100186529	TAMPA	FL		12/30/2024		351		19			19		370	370			
100172340	CIBOLO	TX		10/23/2024		578		(37)			(37)		541	541			
100025167	WESTON	FL		09/20/2018		1,263		109			109		1,373	1,373			
100012211	MONTVILLE	NJ		03/08/2017		676		332			332		1,008	1,008			
100100861	SILVER SPRING	MD		04/28/2023		803		64			64		867	867			
100139296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		404		(18)			(18)		386	386			
100165277	HOUSTON	TX		08/29/2024		552		7			7		559	559			
100131748	ORANGE BEACH	AL		10/06/2023		684		130			130		814	814			
100026097	CEDAR HILL	TX		09/20/2018		312		(32)			(32)		280	280			
100151295	SAINT AUGUSTINE	FL		05/10/2024		1,019		96			96		1,115	1,115			
100081458	FRIENDSWOOD	TX		03/18/2022		(6,000)		91			91	7,223	1,314	1,263	(51)		(51)
100113567	LAS VEGAS	NV		06/29/2023		317		431			431		749	749			
100136456	PORT CHARLOTTE	FL		11/20/2023		633		225			225		858	858			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140614	DAWSONVILLE	GA		01/19/2024		849		(58)			(58)		792	792			
100143230	BRENHAM	TX		02/16/2024		627		34			34		661	661			
100157584	GULF SHORES	AL		06/28/2024		465		(26)			(26)		440	440			
100120101	WELLFORD	SC		08/11/2023		595		4			4		599	599			
100031213	LOXAHATCHEE	FL		03/29/2019		494		67			67		561	561			
100130341	OCALA	FL		09/28/2023		515		(22)			(22)		493	493			
100087673	MADERO	MEX		10/03/2022		709							709	709			
100084725	HUNTINGTON PARK	CA		08/02/2022		697		(66)			(66)		630	630			
100185371	FRESNO	CA		12/20/2024		656		102			102		758	758			
100139442	WATERBURY	CT		12/28/2023		433		(41)			(41)		392	392			
100069614	CAPE CORAL	FL		09/01/2021		1,429		70			70		1,499	1,499			
100013982	VENICE	FL		05/25/2017		789		88			88		877	877			
100011322	PLYMOUTH MTG	PA		01/27/2017		410		(47)			(47)		363	363			
100109591	MIAMI	FL		06/14/2023		549		(57)			(57)		492	492			
100075950	CAPE CORAL	FL		01/07/2022		1,185		(70)			(70)		1,115	1,115			
100159348	LONGS	SC		07/15/2024		675		27			27		702	702			
100132374	SPRING HILL	FL		11/03/2023		604		353			353		957	957			
100153227	DALTON	GA		05/30/2024		579		15			15		594	594			
100149059	ORANGE PARK	FL		04/19/2024		1,953		(22)			(22)		1,931	1,931			
100184408	AUSTELL	GA		12/17/2024		573		(15)			(15)		558	558			
100102920	WATERBURY	CT		06/22/2023		579		(117)			(117)		462	462			
100165506	PALMETTO	FL		08/29/2024		2,166		(45)			(45)		2,121	2,121			
100083872	HURST	TX		07/12/2022		4,531		(293)			(293)		4,238	4,238			
100108289	LINDALE	TX		05/24/2023		597		(8)			(8)		588	588			
100157624	BURLINGTON	NJ		06/28/2024		530		16			16		546	546			
100048033	PILLAGER	MN		11/20/2020		1,325		(133)			(133)		1,192	1,192			
100153218	OCALA	FL		05/30/2024		534		(31)			(31)		503	503			
100112835	ANTELOPE	CA		06/29/2023		981		512			512		1,493	1,493			
100164065	LAUREL	MD		08/21/2024		525		(78)			(78)		447	447			
100081117	RAPID CITY	SD		03/18/2022		1,674		77			77		1,751	1,751			
100168317	WARRENTON	VA		09/20/2024		772		31			31		803	803			
100150687	AMERICUS	GA		05/06/2024		649		(44)			(44)		605	605			
100119468	HARRISBURG	PA		07/31/2023		741		69			69		810	810			
100119926	MIDDLE RIVER	MD		08/10/2023		485		(16)			(16)		469	469			
100163027	FORNEY	TX		08/13/2024		568		(41)			(41)		528	528			
100109275	CHICAGO	IL		07/21/2023		365		(33)			(33)		332	332			
100103296	GARLAND	TX		04/27/2023		453		(27)			(27)		426	426			
100081221	MARS HILL	NC		03/18/2022		1,486		90			90		1,576	1,576			
100151948	LAKE ODESSA	MI		06/14/2024		490		(18)			(18)		472	472			
100127967	SPRINGFIELD	TN		09/08/2023		679		96			96		776	776			
100171884	MANY	LA		10/17/2024		1,540		(103)			(103)		1,436	1,436			
100138855	PENSACOLA	FL		12/21/2023		563		(47)			(47)		516	516			
100163168	FAYETTEVILLE	AR		08/13/2024		586		(49)			(49)		537	537			
100048794	CARMEL	NY		11/20/2020		2,621		(345)			(345)		2,277	2,277			
100157945	LAKEVILLE	MN		07/09/2024		1,034		83			83		1,117	1,117			
100180378	SAN ANTONIO	TX		11/25/2024		660		23			23		684	684			
100119472	OAKLAND	TN		07/31/2023		663		10			10		673	673			
100086972	PHILADELPHIA	PA		10/24/2022		571		(75)			(75)		497	497			
100180067	SANFORD	NC		11/25/2024		654		82			82		736	736			
100158095	BATON ROUGE	LA		07/09/2024		586		(15)			(15)		571	571			
100013240	SAN BERNARDINO	CA		05/25/2017		895		203			203		1,098	1,098			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152528	EDGEWOOD	MD		05/17/2024		546		(33)			(33)		513	513			
100171811	INDIANAPOLIS	IN		10/17/2024		594		(66)			(66)		528	528			
100174513	WAXHAW	NC		10/31/2024		2,932		(287)			(287)		2,645	2,645			
100140540	FORNEY	TX		01/19/2024		637		(127)			(127)		510	510			
100024606	SILVER SPRING	MD		09/20/2018		846		128			128		974	974			
100114767	HUNTINGTON BEACH	CA		07/07/2023		12,083		(522)			(522)		11,560	11,560			
100120042	MADISON	AL		08/11/2023		780		167			167		948	948			
100175954	GRANBURY	TX		11/14/2024		751		59			59		810	810			
100174048	MODESTO	CA		10/31/2024		794		(145)			(145)		649	649			
100175960	GRANBURY	TX		11/14/2024		766		38			38		804	804			
100150933	OCALA	FL		05/08/2024		2,890		296			296		3,186	3,186			
100141460	HAYES	VA		01/30/2024		30		(30)			(30)						
100076282	HENDERSON	NV		01/07/2022		731		(94)			(94)		636	636			
100043472	HOMESTEAD	FL		08/13/2020		(18)		845			845		828	828			
100137608	ROCKPORT	IN		12/08/2023		5,730		939			939		6,668	6,668			
100100217	ORANGE	NJ		03/17/2023		521		(41)			(41)		481	481			
100185344	SACRAMENTO	CA		12/20/2024		583		16			16		599	599			
100163063	WINDSOR MILL	MD		08/13/2024		546		(46)			(46)		499	499			
100087931	DEERFIELD BEACH	FL		10/25/2022		492		(50)			(50)		443	443			
100071706	EL PASO	TX		10/14/2021		2,765		(185)			(185)		2,580	2,580			
100110209	HARKER HEIGHTS	TX		06/30/2023		1,554		(33)			(33)		1,521	1,521			
100110317	FLAGSTAFF	AZ		06/30/2023		605		23			23		627	627			
100117652	NEW BRAUNFELS	TX		07/20/2023		322		(49)			(49)		273	273			
100110629	BOGART	GA		06/30/2023		650		(3)			(3)		647	647			
100100494	BALTIMORE	MD		04/27/2023		(9,222)		65			65	9,964	807	756	(51)		(51)
100156799	BALTIMORE	MD		06/26/2024		457		(40)			(40)		417	417			
100162971	GREENVILLE	SC		08/12/2024		989		(20)			(20)		969	969			
100169311	MESQUITE	TX		09/27/2024		557		(60)			(60)		497	497			
100026577	COOPER CITY	FL		09/26/2018		862		30			30		892	892			
100182092	CHATTANOOGA	TN		12/12/2024		607		1			1		609	609			
100029847	CHICAGO	IL		10/26/2018		1,002		25			25		1,028	1,028			
100143053	N CHESTERFIELD	VA		02/14/2024		270		(67)			(67)		203	203			
100152594	HOUSTON	TX		05/17/2024		571		10			10		581	581			
100063966	SICKLERVILLE	NJ		07/01/2021		993		(4)			(4)		989	989			
100181658	TUCSON	AZ		12/11/2024		399		(77)			(77)		323	323			
100111370	MIAMI	FL		06/29/2023		2,092		231			231		2,323	2,323			
100010786	CHICAGO	IL		12/23/2016		929		344			344		1,273	1,273			
100031144	NORTH HIGHLANDS	CA		03/29/2019		1,322		302			302		1,625	1,625			
100115036	FLORIDA CITY	FL		07/14/2023		379		(9)			(9)		371	371			
100133625	LOCKHART	TX		10/23/2023		642		132			132		774	774			
100075074	ACWORTH	GA		12/01/2021		1,338		(12)			(12)		1,326	1,326			
100087265	RIDGEFIELD	NJ		10/25/2022		1,865		97			97		1,962	1,962			
100185373	YORKTOWN	VA		12/20/2024		666		49			49		715	715			
100136094	PHILADELPHIA	PA		12/18/2023		462		(138)			(138)		324	324			
100060254	PORTLAND	OR		06/25/2021		1,812		(131)			(131)		1,681	1,681			
100138318	KLAMATH FALLS	OR		12/18/2023		509		(69)			(69)		439	439			
100169155	LAKELAND	TN		09/27/2024		592		(47)			(47)		545	545			
100063385	MASTIC BEACH	NY		07/01/2021		914		(10)			(10)		904	904			
100088120	CRANSTON	RI		10/25/2022		470		(17)			(17)		453	453			
100175935	LONGS	SC		11/14/2024		577		19			19		596	596			
100144774	UNITED KINGDOM	GBR		03/12/2024		82		(50)			(50)		32	32			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161933	HOUSTON	TX		07/31/2024		599		(68)			(68)		531	531			
100185183	REDFORD	MI		12/20/2024		529		(66)			(66)		463	463			
100182026	CHESAPEAKE	VA		12/12/2024		596		(4)			(4)		592	592			
100079059	HOUSTON	TX		02/24/2022		1,075		(44)			(44)		1,031	1,031			
100129553	SHAFTER	CA		09/29/2023		813		113			113		926	926			
100179589	DOVER	DE		11/21/2024		568		(16)			(16)		552	552			
100185322	EAGLE RIVER	AK		12/20/2024		9,793		(116)			(116)		9,677	9,677			
100083918	ORMOND BEACH	FL		07/12/2022		664		(42)			(42)		622	622			
100046432	RIVERSIDE	CA		11/25/2020		960		(93)			(93)		866	866			
100012611	UPPER MARLBORO	MD		05/25/2017		632		391			391		1,023	1,023			
100174200	AUBURN	PA		10/31/2024		371		(39)			(39)		332	332			
100134750	GAINESVILLE	FL		10/30/2023		508		(4)			(4)		505	505			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021		846		(60)			(60)		786	786			
100045699	SAINT PETERSBURG	FL		11/25/2020		997		(6)			(6)		991	991			
100164761	NEWBERRY	FL		08/26/2024		2,365		161			161		2,526	2,526			
100164918	CATSKILL	NY		08/28/2024		506		(24)			(24)		482	482			
100142407	FRESNO	CA		02/02/2024		438		(40)			(40)		398	398			
100152682	NORFOLK	VA		05/17/2024		562		(13)			(13)		549	549			
100109686	CHICAGO	IL		06/16/2023		435		(23)			(23)		412	412			
100135400	OCEAN ISLE BEACH	NC		11/13/2023		819		152			152		971	971			
100170250	SANFORD	NC		10/08/2024		702		11			11		713	713			
100151528	LORENA	TX		05/10/2024		420		96			96		516	516			
100079858	SAINT AUGUSTINE	FL		04/25/2022		1,386		(28)			(28)		1,357	1,357			
100108306	AMELIA	OH		05/24/2023		211		(47)			(47)		163	163			
100169844	WILLIS	TX		09/30/2024		802		(54)			(54)		748	748			
100147332	S-GRAVENHAGE	NLD		03/27/2024													
100048748	WEST PALM BEACH	FL		11/20/2020		822		87			87		909	909			
100081226	GALLATIN	TN		03/18/2022		1,149		52			52		1,201	1,201			
100165202	SCHIEDAM	NLD		08/28/2024													
100043741	HICKORY	NC		08/13/2020		696		(148)			(148)		548	548			
100030772	BARTLETT	IL		04/09/2019		672		281			281		953	953			
100139197	PHOENIX	AZ		12/28/2023		486		(34)			(34)		453	453			
100135065	SHERMAN	TX		11/01/2023		518		30			30		548	548			
100185141	WEST JORDAN	UT		12/20/2024		675		(11)			(11)		664	664			
100069058	TUSCOLA	TX		09/01/2021		2,037		(4)			(4)		2,033	2,033			
100140169	EAGLE LAKE	FL		01/09/2024		651		66			66		717	717			
100046634	GRAND BLANC	MI		11/25/2020		968		(79)			(79)		888	888			
100119207	CEDAR CITY	UT		07/31/2023		1,659		140			140		1,799	1,799			
100161873	PORTSMOUTH	OH		07/31/2024		474		(38)			(38)		435	435			
100076483	RIO RANCHO	NM		12/21/2021		1,149		(89)			(89)		1,059	1,059			
100054805	GEISMAR	LA		03/23/2021		1,768		(178)			(178)		1,590	1,590			
100169518	HELLERTOWN	PA		09/30/2024		383		(52)			(52)		330	330			
100065174	MCKINNEY	TX		07/14/2021		1,267		(64)			(64)		1,203	1,203			
100152561	HIALEAH	FL		05/17/2024		1,201		(50)			(50)		1,151	1,151			
100129513	RICHMOND	TX		09/29/2023		3,786		(9)			(9)		3,778	3,778			
100061756	MCMURRAY	PA		07/01/2021		1,846		(64)			(64)		1,782	1,782			
100148588	SEMINOLE	FL		04/12/2024		2,146		(136)			(136)		2,010	2,010			
100141225	ORLANDO	FL		01/30/2024		904		8			8		912	912			
100054198	DETROIT LAKES	MN		03/23/2021		818		(106)			(106)		712	712			
100030160	VANCOUVER	WA		12/20/2018		4,024		293			293		4,317	4,317			
100136645	STOCKTON	CA		11/22/2023		404		(6)			(6)		397	397			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152673	BERKELEY	IL		05/17/2024		532		(30)			(30)		502	502			
100043112	WARREN	NJ		05/28/2020		2,674		(7)			(7)		2,668	2,668			
100174215	SOUTH BEND	IN		10/31/2024		591		(41)			(41)		551	551			
100180893	UNITED KINGDOM	GBR		11/27/2024		46							46	46			
100169627	WHITWELL	TN		09/30/2024		1,157		(73)			(73)		1,084	1,084			
100136413	LARGO	FL		11/20/2023		668		13			13		681	681			
100117604	ST. AUGUSTINE	FL		07/20/2023		864		(62)			(62)		802	802			
100128293	DENTON	TX		09/14/2023		648		(44)			(44)		603	603			
100129810	KANSAS CITY	MO		09/27/2023		495		(63)			(63)		432	432			
100156175	CHANDLER	TX		06/20/2024		551		(64)			(64)		488	488			
100081181	PHOENIX	AZ		03/18/2022		2,011		92			92		2,104	2,104			
100102011	BEAUMONT	CA		04/14/2023		(6)		6			6						
100071542	LEESBURG	FL		10/14/2021		1,262		(53)			(53)		1,209	1,209			
100150693	HOMESTEAD	FL		05/06/2024		523		(17)			(17)		506	506			
100055392	PHILADELPHIA	PA		03/23/2021		1,145		(199)			(199)		946	946			
100115485	LAKE PLACID	FL		07/17/2023		5		(5)			(5)						
100158647	PENDERGRASS	GA		07/10/2024		670		80			80		750	750			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		1,192		(69)			(69)		1,122	1,122			
100120522	KYLE	TX		08/18/2023		507		(76)			(76)		432	432			
100133580	FORT MITCHELL	AL		10/23/2023		578		50			50		628	628			
100140117	WACO	TX		01/09/2024		1,670		51			51		1,721	1,721			
100136375	GILBERT	AZ		11/20/2023		486		11			11		498	498			
100165404	VERONA	NJ		08/29/2024		589		(21)			(21)		568	568			
100065615	LAS VEGAS	NV		07/28/2021		1,214		(114)			(114)		1,100	1,100			
100061329	KINGSLAND	GA		06/01/2021		1,468		15			15		1,483	1,483			
100148348	LOCKHART	TX		04/12/2024		702		99			99		801	801			
100180208	MIRAMAR BEACH	FL		11/25/2024		588		(50)			(50)		538	538			
100129706	MADISON	AL		09/29/2023		727		104			104		830	830			
100167138	RICHMOND	RI		09/13/2024		480		(48)			(48)		432	432			
100148450	MCKINNEY	TX		04/12/2024		693		85			85		778	778			
100175173	OCALA	FL		11/05/2024		(6,553)		(4)			(4)	7,225	668	643	(25)		(25)
100114475	SAN FRANCISCO	CA		06/29/2023		1,095		1,186			1,186		2,281	2,281			
100116971	KISSIMMEE	FL		07/20/2023		663		552			552		1,214	1,214			
100182302	YUCCA VALLEY	CA		12/12/2024		414		27			27		441	441			
100135440	STOCKTON	CA		11/13/2023		541		6			6		547	547			
100173337	MAGNOLIA	TX		10/30/2024		702		59			59		761	761			
100115078	FORT WORTH	TX		07/14/2023		687		63			63		750	750			
100065649	DORCHESTER	MA		07/28/2021		1,123		(106)			(106)		1,017	1,017			
100130009	BLOOMINGBURG	NY		09/27/2023		507		(35)			(35)		472	472			
100130436	EVANS	CO		09/28/2023		(63)		63			63						
100171726	CONCORD	NC		10/17/2024		700		(40)			(40)		660	660			
100166975	KNOXVILLE	TN		09/13/2024		580		(48)			(48)		532	532			
100067029	CHALFONT	PA		08/02/2021		1,226		105			105		1,332	1,332			
100154559	OCALA	FL		06/14/2024		509		(13)			(13)		496	496			
100062908	RAPID CITY	SD		07/01/2021		1,685		(39)			(39)		1,646	1,646			
100126425	ALBANY	NY		08/30/2023		497		(32)			(32)		465	465			
100157538	DORDRECHT	NLD		06/28/2024													
100156911	INDIANAPOLIS	IN		06/27/2024		466		(30)			(30)		436	436			
100091091	LOS ANGELES	CA		01/31/2023		300		(48)			(48)		253	253			
100133342	LIVE OAK	TX		11/29/2023		497		(11)			(11)		486	486			
100084415	SARASOTA	FL		08/12/2022		612		(170)			(170)		442	442			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135540	PHOENIX	AZ		11/13/2023		672		162			162		834	834			
100109826	CHICAGO	IL		06/22/2023		480		(52)			(52)		429	429			
100147607	LAKE PARK	GA		04/04/2024		744		(64)			(64)		679	679			
100150736	NEW LONDON	CT		05/06/2024		581		(8)			(8)		573	573			
100158058	RALEIGH	NC		07/09/2024		596		(13)			(13)		583	583			
100013272	LYNWOOD	CA		05/25/2017		680		(17)			(17)		663	663			
100158116	NEW BRAUNFELS	TX		07/09/2024		573		21			21		594	594			
100137583	NORMAN	OK		12/08/2023		3,071		38			38		3,109	3,109			
100020418	SACRAMENTO	CA		07/27/2018		1,251		(60)			(60)		1,191	1,191			
100014227	NORTH FALMOUTH	MA		09/22/2017		(5,157)		(96)			(96)	7,196	1,943	1,879	(64)		(64)
100154538	LAKEVILLE	MN		06/14/2024		2,453		(53)			(53)		2,400	2,400			
100142583	ELIZABETH	NJ		02/08/2024		569		(12)			(12)		557	557			
100113106	ALTA LOMA	CA		06/29/2023		453		846			846		1,299	1,299			
100137164	PORT CHARLOTTE	FL		11/28/2023		393		(87)			(87)		306	306			
100186662	CIBOLO	TX		12/30/2024		748		(18)			(18)		730	730			
100065253	WARRENTON	VA		07/14/2021		1,284		(21)			(21)		1,263	1,263			
100031450	CHICAGO	IL		03/29/2019		322		41			41		363	363			
100069466	SHIRLEY	MA		09/01/2021		1,340		(27)			(27)		1,312	1,312			
100151301	MYRTLE BEACH	SC		05/10/2024		677		75			75		752	752			
100057663	VANCOUVER	WA		06/30/2021		1,390		(108)			(108)		1,282	1,282			
100186580	WINDER	GA		12/30/2024		430		132			132		562	562			
100120315	MORROW	GA		08/18/2023		448		(3)			(3)		446	446			
100180192	PINEHURST	NC		11/25/2024		621		(26)			(26)		594	594			
100080879	FROSTPROOF	FL		03/10/2022		1,717		(173)			(173)		1,544	1,544			
100044208	BOWIE	MD		08/19/2020		450		67			67		517	517			
100065720	CINCINNATI	OH		07/28/2021		1,082		(106)			(106)		976	976			
100164188	EL PASO	TX		08/21/2024		370		(90)			(90)		280	280			
100090129	LAS VEGAS	NV		01/13/2023		17,237		(653)			(653)		16,584	16,584			
100131645	PRAIRIE VIEW	TX		10/06/2023		523		15			15		538	538			
100011135	SHIRLEY	NY		12/23/2016		605		201			201		806	806			
100028815	WHITE HALL	MD		10/26/2018		738		28			28		767	767			
100185979	HOFFMAN ESTATES	IL		12/26/2024		173		(10)			(10)		163	163			
100156616	HARRISBURG	PA		06/24/2024		567		(4)			(4)		563	563			
100120410	SAINT LOUIS	MO		08/18/2023		425		(86)			(86)		340	340			
100076379	SPRING	TX		12/23/2021		1,174		(285)			(285)		889	889			
100153628	CASSELBERRY	FL		05/31/2024		5,583		(183)			(183)		5,400	5,400			
100101532	CONROE	TX		04/26/2023		1,096		12			12		1,108	1,108			
100165476	ADDIS	LA		08/29/2024		559		(12)			(12)		547	547			
100136634	COLLINGSWOOD	NJ		11/22/2023		460		(59)			(59)		401	401			
100144927	UNITED KINGDOM	GBR		03/12/2024		111		(79)			(79)		33	33			
100117799	GREENVILLE	TX		07/20/2023		221		340			340		561	561			
100100725	FREDERICKSBURG	VA		04/28/2023		1,005		74			74		1,079	1,079			
100076287	MILTON	WA		01/07/2022		1,224		(82)			(82)		1,142	1,142			
100166397	SAN ANTONIO	TX		10/24/2024		1,686		(138)			(138)		1,549	1,549			
100086690	PORT ST. LUCIE	FL		09/30/2022		1,670		4			4		1,675	1,675			
100168102	ROSHARON	TX		09/20/2024		181		9			9		190	190			
100169173	CYPRESS	TX		09/27/2024		(6,645)		(52)			(52)	7,213	517	527	10		10
100101133	KILLEEN	TX		04/28/2023		542		(90)			(90)		452	452			
100076084	WALLA WALLA	WA		01/07/2022		1,555		(112)			(112)		1,443	1,443			
100171863	RICHMOND	TX		10/17/2024		654		(38)			(38)		615	615			
100136484	KATY	TX		11/20/2023		577		129			129		706	706			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113375	OXNARD	CA		06/29/2023		459		274			274		733	733			
100150722	PRINCETON	TX		05/06/2024		571		14			14		585	585			
100090284	MINNEOLA	FL		01/13/2023		442		(82)			(82)		360	360			
100116641	LEAGUE CITY	TX		07/20/2023		714		224			224		938	938			
100151296	FRESNO	TX		05/10/2024		1,410		104			104		1,515	1,515			
100186668	NEW BRAUNFELS	TX		12/30/2024		1,459		93			93		1,552	1,552			
100121038	HOLLAND	MI		08/30/2023		2,474		43			43		2,518	2,518			
100163036	LEVITTOWN	PA		08/13/2024		540		(59)			(59)		481	481			
100079715	RIVERVIEW	FL		04/25/2022		1,033		(74)			(74)		959	959			
100182032	LAKELAND	FL		12/12/2024		629		34			34		663	663			
100015804	BALDWIN PARK	CA		02/02/2018		1,807		(25)			(25)		1,782	1,782			
100116120	LAREDO	TX		07/20/2023		(1,014)		2,273			2,273		1,259	1,259			
100129610	NEWBERRY	FL		09/29/2023		590		42			42		632	632			
100054799	WALDWICK	NJ		03/23/2021		1,149		(150)			(150)		999	999			
100112768	WENTZVILLE	MO		06/29/2023		352		524			524		876	876			
100179759	SANFORD	NC		11/21/2024		647		81			81		728	728			
100153188	HAMMOND	LA		05/30/2024		510		(6)			(6)		504	504			
100156194	NORTH CHESTERFIELD	VA		06/20/2024		528		(71)			(71)		457	457			
100161456	OKLAHOMA CITY	OK		07/30/2024		620		(38)			(38)		582	582			
100175382	KATY	TX		11/05/2024		(9,198)		35			35	9,918	755	715	(40)		(40)
100073557	LIVE OAK	CA		11/19/2021		1,436		(152)			(152)		1,284	1,284			
100163091	RACINE	WI		08/13/2024		505		(53)			(53)		452	452			
100024874	FONTANA	CA		09/20/2018		1,175		(93)			(93)		1,081	1,081			
100182628	MIRACLE	KY		12/12/2024		442		42			42		485	485			
100103148	BARNEGAT	NJ		04/21/2023		562		(38)			(38)		524	524			
100149375	FRESNO	TX		04/24/2024		675		83			83		758	758			
100158067	WEST HAZLETON	PA		07/09/2024		2,854		(108)			(108)		2,747	2,747			
100117070	STATEN ISLAND	NY		07/20/2023		247		216			216		462	462			
100150548	MINNEAPOLIS	MN		05/03/2024		894		(35)			(35)		859	859			
100081327	SAN ANTONIO	TX		03/18/2022		1,267		65			65		1,332	1,332			
100145350	UNITED KINGDOM	GBR		03/12/2024		131		(81)			(81)		51	51			
100014344	WICHITA	KS		09/27/2017		1,237		393			393		1,630	1,630			
100167843	KILLINGLY	CT		09/20/2024		476		(32)			(32)		444	444			
100110095	DISTRICT HEIGHTS	MD		06/23/2023		462		(19)			(19)		443	443			
100011884	DEERFIELD BEACH	FL		03/08/2017		736		323			323		1,059	1,059			
100171957	HAVERTOWN	PA		10/17/2024		577		(36)			(36)		540	540			
100049606	WHITTIER	CA		11/20/2020		1,805		(6)			(6)		1,799	1,799			
100185875	FORNEY	TX		12/26/2024		627		(85)			(85)		542	542			
100184426	ANTIOCH	TN		12/17/2024		428		(63)			(63)		365	365			
100138176	CARTERSVILLE	GA		12/14/2023		435		(34)			(34)		401	401			
100135768	PHOENIX	AZ		11/10/2023		496		(5)			(5)		491	491			
100091272	BENBROOK	TX		01/31/2023		596		(9)			(9)		587	587			
100068481	HARLEYSVILLE	PA		08/25/2021		1,268		(49)			(49)		1,218	1,218			
100137954	NEW ORLEANS	LA		12/13/2023		504		(19)			(19)		485	485			
100100673	LANHAM	MD		04/28/2023		1,421		90			90		1,511	1,511			
100174387	COLUMBIA	SC		10/31/2024		534		(45)			(45)		490	490			
100162931	GERMANTOWN	TN		08/12/2024		1,060		(31)			(31)		1,030	1,030			
100147517	SUNNY ISLES BEACH	FL		04/03/2024		551		(78)			(78)		473	473			
100143052	SMITHFIELD	NC		02/14/2024		345		(47)			(47)		298	298			
100102934	SUSSEX	NJ		06/22/2023		507		(6)			(6)		501	501			
100162688	ANKENY	IA		08/12/2024		1,109		34			34		1,143	1,143			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165438	ARLINGTON	TX		08/29/2024		632		(63)			(63)		569	569			
100083645	MIDLAND	TX		07/25/2022		581		(98)			(98)		483	483			
100185137	COACHELLA	CA		12/20/2024		140		(16)			(16)		124	124			
100047253	WEST PALM BEACH	FL		11/20/2020		16,751		(787)			(787)		15,964	15,964			
100087278	CHICAGO	IL		10/25/2022		826		144			144		969	969			
100028078	VILLA PARK	IL		10/26/2018		645		157			157		802	802			
100108093	TAMPA	FL		05/24/2023		501		(35)			(35)		466	466			
100180369	PALM BEACH GARDENS	FL		11/25/2024		652		3			3		655	655			
100181372	APOPKA	FL		12/06/2024		323		(34)			(34)		289	289			
100158033	BANGOR	ME		07/09/2024		542		(30)			(30)		512	512			
100084713	BOYNTON BEACH	FL		08/02/2022		691		(51)			(51)		640	640			
100137798	SENECA FALLS	NY		12/08/2023		2,404		2			2		2,406	2,406			
100136946	KATY	TX		11/28/2023		513		22			22		535	535			
100167516	NORTH CHARLESTON	SC		10/31/2024		518		(72)			(72)		446	446			
100115843	AZLE	TX		07/20/2023		2,971		100			100		3,071	3,071			
100029478	LAS VEGAS	NV		10/26/2018		1,214		93			93		1,307	1,307			
100132563	CLEARWATER	FL		11/03/2023		509		65			65		574	574			
100066879	SHELTON	WA		08/02/2021		1,434		6			6		1,440	1,440			
100081444	LAS VEGAS	NV		03/18/2022		1,163		92			92		1,255	1,255			
100172398	FOLEY	AL		10/23/2024		1,024		1			1		1,025	1,025			
100140114	COLUMBIA	TN		01/09/2024		627		74			74		701	701			
100060220	HACKETTSTOWN	NJ		06/25/2021		1,171		(94)			(94)		1,078	1,078			
100013347	SACRAMENTO	CA		05/25/2017		758		132			132		889	889			
100065495	CHOWCHILLA	CA		07/28/2021		1,255		(40)			(40)		1,215	1,215			
100165175	S-GRAVENHAGE	NLD		08/28/2024													
100071611	GEORGETOWN	TX		10/14/2021		1,138		(69)			(69)		1,070	1,070			
100117850	ORLANDO	FL		07/20/2023		564		(34)			(34)		530	530			
100163160	DENISON	TX		08/13/2024		1,352		(90)			(90)		1,261	1,261			
100111948	WINTER GARDEN	FL		06/29/2023		455		730			730		1,185	1,185			
100080819	KISSIMMEE	FL		03/15/2022		929		(183)			(183)		745	745			
100145432	UNITED KINGDOM	GBR		03/12/2024		(174)		1,835			1,835		1,661	1,661			
100136501	WAKE FOREST	NC		11/20/2023		576		72			72		648	648			
100167076	PALM COAST	FL		09/13/2024		479		(71)			(71)		408	408			
100091447	SEBRING	FL		02/22/2023		759		(5)			(5)		755	755			
100067492	WILMINGTON	DE		09/23/2021		1,160		(105)			(105)		1,056	1,056			
100185877	PHOENIX	AZ		12/26/2024		878		(46)			(46)		832	832			
100028521	NORTH PORT	FL		10/26/2018		794		204			204		998	998			
100091156	REPUBLIC	MO		01/31/2023		639		71			71		710	710			
100168004	EL PASO	TX		09/20/2024		4,688		(525)			(525)		4,163	4,163			
100120113	SHERMAN	TX		08/11/2023		693		54			54		747	747			
100168266	ALBUQUERQUE	NM		09/20/2024		189		9			9		198	198			
100170435	GREENVILLE	SC		10/09/2024		481		(93)			(93)		388	388			
100117666	HESPERIA	CA		07/20/2023		427		(78)			(78)		349	349			
100172797	ANDERSON	SC		12/06/2024		367		(15)			(15)		352	352			
100166154	ROSENBERG	TX		09/09/2024		656		34			34		690	690			
100119981	NORTH WALES	PA		08/11/2023		667		19			19		686	686			
100149841	SAN ANTONIO	TX		04/29/2024		235		68			68		303	303			
100091866	LAREDO	TX		01/30/2023		388		(43)			(43)		345	345			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		2,622		(71)			(71)		2,552	2,552			
100168328	LIVONIA	MI		09/20/2024		679		(7)			(7)		673	673			
100057975	ANNAPOLIS	MD		06/30/2021		1,150		(79)			(79)		1,071	1,071			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025737	SAN DIEGO	CA		09/20/2018		1,350		227			227		1,576	1,576			
100115368	PALM COAST	FL		07/17/2023		32,438		741			741		33,178	33,178			
100156236	PANAMA CITY	FL		06/20/2024		6,002		(2)			(2)		6,000	6,000			
100147433	PALM BAY	FL		04/03/2024		522		(55)			(55)		468	468			
100179682	FRESNO	TX		11/21/2024		2,091		68			68		2,159	2,159			
100110255	NEWARK	NJ		06/30/2023		613		16			16		630	630			
100175497	FAYETTEVILLE	GA		12/23/2024		522		(69)			(69)		453	453			
100160059	MOUNT HOLLY	NC		07/17/2024		548		(53)			(53)		494	494			
100012939	OAK HILLS	CA		05/25/2017		363		129			129		492	492			
100053407	STERLING	VA		03/23/2021		3,128		(410)			(410)		2,718	2,718			
100086520	CHICAGO	IL		09/30/2022		549		(25)			(25)		524	524			
100159358	OKLAHOMA CITY	OK		07/15/2024		679		53			53		732	732			
100088260	BALTIMORE	MD		10/17/2022		(9,267)		(31)			(31)	9,896	598	577		(21)	(21)
100171519	AUBURN	AL		10/16/2024		609		(24)			(24)		585	585			
100028248	WEST BROCKFIELD	MA		10/26/2018		1,021		153			153		1,173	1,173			
100167919	LAWTON	OK		09/20/2024		576		4			4		580	580			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		820		(43)			(43)		778	778			
100160491	WILMINGTON	NC		07/19/2024		539		(104)			(104)		435	435			
100100745	BEL AIR	MD		04/28/2023		7,435		243			243		7,678	7,678			
100109947	BERLIN	NJ		06/22/2023		543		(29)			(29)		514	514			
100152514	GROVETOWN	GA		05/17/2024		2,149		(60)			(60)		2,089	2,089			
100167653	GALLATIN	TN		09/19/2024		1,326		(133)			(133)		1,193	1,193			
100117198	BELTON	TX		07/20/2023		(1,767)		1,767			1,767						
100159390	PENDERGRASS	GA		07/15/2024		679		53			53		732	732			
100172787	MARCO ISLAND	FL		12/06/2024		(13)		13			13						
100150969	TUSCALOOSA	AL		05/08/2024		687		61			61		748	748			
100160038	TUCSON	AZ		07/17/2024		542		(40)			(40)		502	502			
100080800	SOUTHINGTON	CT		03/15/2022		1,328		(155)			(155)		1,174	1,174			
100137755	LAKEHURST	NJ		12/08/2023		453		15			15		468	468			
100136522	DAYTONA BEACH SHORES	FL		11/20/2023		503		50			50		552	552			
100180454	VISALIA	CA		11/25/2024		653		42			42		695	695			
100164951	PHILADELPHIA	PA		08/28/2024		(826)		826			826						
100140176	POWDER SPRINGS	GA		01/11/2024		299		(23)			(23)		276	276			
100128052	SPRINGFIELD	TN		09/08/2023		641		60			60		700	700			
100156867	GASTONIA	NC		06/27/2024		483		(16)			(16)		467	467			
100173793	CONYERS	GA		10/30/2024		644		(76)			(76)		568	568			
100169506	AURORA	IL		09/30/2024		387		(61)			(61)		327	327			
100065099	PITTSBORO	NC		07/14/2021		1,236		(78)			(78)		1,158	1,158			
100162537	OLATHE	KS		08/12/2024		1,007		(27)			(27)		979	979			
100028930	LOS ANGELES	CA		10/26/2018		1,947		41			41		1,988	1,988			
100120432	GLENWOOD	NJ		08/18/2023		381		(60)			(60)		321	321			
100163414	OVIEDO	FL		09/27/2024		537		(72)			(72)		465	465			
100067094	WEST BOYLSTON	MA		08/02/2021		1,216		57			57		1,274	1,274			
100064917	DALLAS	TX		07/14/2021		1,565		(124)			(124)		1,441	1,441			
100139115	FORNEY	TX		12/28/2023		471		(42)			(42)		429	429			
100139135	UPPER MARLBORO	MD		12/28/2023		402		(7)			(7)		394	394			
100141030	SAN ANTONIO	TX		02/20/2024		533		(49)			(49)		484	484			
100160613	AUSTIN	TX		07/19/2024		614		(82)			(82)		532	532			
100175272	OCALA	FL		11/05/2024		689		17			17		706	706			
100176142	TEXAS CITY	TX		12/20/2024		405		(62)			(62)		342	342			
100081445	FREDERICKSBURG	VA		03/18/2022		1,244		111			111		1,356	1,356			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141183	STATESVILLE	NC		01/30/2024		476		(23)			(23)		453	453			
100116478	KISSIMMEE	FL		07/20/2023		(1,921)		2,951			2,951		1,030	1,030			
100026547	LANCASTER	CA		09/26/2018		745		(89)			(89)		656	656			
100112492	JAMAICA	NY		06/29/2023		481		460			460		940	940			
100066889	NEW PORT RICHEY	FL		08/02/2021		1,287		(1)			(1)		1,286	1,286			
100153422	MOORESVILLE	IN		05/30/2024		(6,494)		(32)			(32)	7,154	628	581	(47)		(47)
100088129	SWEET HOME	OR		10/25/2022		528		(85)			(85)		444	444			
100116753	ROUND ROCK	TX		07/20/2023		1,226		810			810		2,036	2,036			
100129652	CINCINNATI	OH		09/29/2023		602		43			43		644	644			
100112302	ODENTON	MD		06/29/2023		499		735			735		1,234	1,234			
100079909	BOLINGBROOK	IL		04/25/2022		958		(119)			(119)		838	838			
100144549	WICHITA	KS		04/26/2024		563		(30)			(30)		533	533			
100013776	APOLLO BEACH	FL		05/25/2017		816		91			91		907	907			
100148295	MERCHANTVILLE	NJ		04/12/2024		574							574	574			
100161484	FORT WORTH	TX		07/30/2024		543		(62)			(62)		481	481			
100113846	PLAINVILLE	CT		06/29/2023		736		770			770		1,506	1,506			
100065378	RALEIGH	NC		07/28/2021		1,233		(107)			(107)		1,126	1,126			
100027934	TUSTIN	CA		10/26/2018		1,153		(22)			(22)		1,131	1,131			
100071126	BALTIMORE	MD		10/01/2021		1,350		2			2		1,352	1,352			
100045101	PALM HARBOR	FL		11/19/2020		1,634		(285)			(285)		1,349	1,349			
100149161	HYANNIS	MA		04/22/2024		413		(27)			(27)		385	385			
100184601	CERRITOS	CA		12/17/2024		834		(77)			(77)		757	757			
100030745	CHULA VISTA	CA		04/09/2019		435		354			354		789	789			
100091632	LEVERETT	MA		03/07/2023		560		(59)			(59)		501	501			
100159243	CHARLOTTE	NC		07/15/2024		819		(6)			(6)		813	813			
100135468	KAUFMAN	TX		11/13/2023		7,286		262			262		7,548	7,548			
100054424	STATEN ISLAND	NY		03/23/2021		1,266		(81)			(81)		1,185	1,185			
100108157	BRISTOL	CT		05/24/2023		3,195		(165)			(165)		3,029	3,029			
100121045	FRESNO	CA		08/30/2023		(1)		1			1						
100128092	PORTLAND	TN		09/08/2023		769		112			112		881	881			
100145137	UNITED KINGDOM	GBR		03/12/2024		109		(74)			(74)		35	35			
100176030	MOUNT WOLF	PA		12/20/2024		355		(47)			(47)		308	308			
100071605	CASHION	OK		10/14/2021		1,187		(108)			(108)		1,079	1,079			
100158704	MONTGOMERY	AL		07/10/2024		3,220		(95)			(95)		3,125	3,125			
100158776	ALEXANDRIA	VA		07/10/2024		572		5			5		577	577			
100180703	BEDFORD	TX		11/26/2024		545		(70)			(70)		474	474			
100110507	HENDERSON	NV		06/30/2023		790		145			145		935	935			
100061477	COLUMBIA	TN		06/01/2021		1,329		13			13		1,342	1,342			
100067669	WOODSTOCK	GA		09/23/2021		1,845		(66)			(66)		1,778	1,778			
100064242	GROVELAND	FL		07/01/2021		2,414		34			34		2,448	2,448			
100055918	BALTIMORE	MD		03/26/2021		1,311		(79)			(79)		1,232	1,232			
100153173	NEWARK	DE		05/30/2024		10,930		(221)			(221)		10,709	10,709			
100148434	FLORESVILLE	TX		04/12/2024		669		144			144		813	813			
100181984	PHILADELPHIA	PA		12/12/2024		587		8			8		595	595			
100151756	ROSCOE	IL		05/10/2024		416		(49)			(49)		366	366			
100071533	HUNTSVILLE	TX		10/14/2021		1,205		(96)			(96)		1,109	1,109			
100164910	DOVER	DE		08/28/2024		344		(24)			(24)		320	320			
100168066	CLARKDALE	AZ		09/20/2024		234		(15)			(15)		219	219			
100165396	HEDGESVILLE	WV		08/29/2024		534		(55)			(55)		479	479			
100121004	LAKEVILLE	PA		08/30/2023		6,482		(18)			(18)		6,464	6,464			
100158112	PHILADELPHIA	PA		07/09/2024		612		(27)			(27)		585	585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171488	PROSPER	TX		10/16/2024		2,704		(133)			(133)		2,571	2,571			
100136016	HOUSTON	TX		11/16/2023		377		(46)			(46)		330	330			
100120851	FORT MYERS	FL		08/25/2023		560		(39)			(39)		521	521			
100133821	LAKELAND	FL		10/20/2023		601		(25)			(25)		576	576			
100112720	FOLSOM	CA		06/29/2023		336		1,010			1,010		1,346	1,346			
100159824	PROSPERITY	SC		07/17/2024		623		(42)			(42)		581	581			
100172324	SOMERSET	NJ		10/21/2024		623		(48)			(48)		575	575			
100061483	BAYFIELD	CO		06/01/2021		(5,787)		14			14	7,177	1,404	1,383	(21)		(21)
100088071	RIDGECREST	CA		10/25/2022		578		(58)			(58)		520	520			
100011666	WAYNESBORO	PA		03/08/2017		992		536			536		1,528	1,528			
100174001	ATLANTA	GA		10/31/2024		465		(67)			(67)		398	398			
100169235	PHILADELPHIA	PA		09/27/2024		202		(42)			(42)		160	160			
100115136	PORT JERVIS	NY		07/17/2023		1		(1)			(1)						
100071252	LEOMINSTER	MA		10/01/2021		3,173		26			26		3,199	3,199			
100113453	SAINT BONIFACIUS	MN		06/29/2023		2,686		655			655		3,341	3,341			
100112373	FISHKILL	NY		06/29/2023		31		967			967		998	998			
100147550	JACKSONVILLE	FL		04/03/2024		460		(107)			(107)		353	353			
100128349	DECATUR	GA		09/14/2023		586		15			15		601	601			
100133739	WIMBERLEY	TX		10/23/2023		3,147		(28)			(28)		3,120	3,120			
100057704	HENDERSON	NV		06/30/2021		1,198		(45)			(45)		1,154	1,154			
100114846	SAN ANTONIO	TX		07/10/2023		706		99			99		805	805			
100110621	RIO RANCHO	NM		06/30/2023		670		75			75		745	745			
100029060	CAPE CORAL	FL		10/26/2018		722		37			37		759	759			
100180209	CYPRESS	TX		11/25/2024		652		4			4		656	656			
100120649	WESTMINSTER	MD		08/24/2023		744		(49)			(49)		695	695			
100160093	VERO BEACH	FL		07/17/2024		643		37			37		680	680			
100153924	NORTH PORT	FL		06/05/2024		510		(1)			(1)		509	509			
100161452	FORNEY	TX		07/30/2024		750		(33)			(33)		718	718			
100067951	OAKDALE	MN		09/23/2021		1,253		(64)			(64)		1,189	1,189			
100116843	SPRINGVILLE	UT		07/20/2023		793		570			570		1,363	1,363			
100067747	ROUND ROCK	TX		09/23/2021		1,155		(113)			(113)		1,042	1,042			
100141232	HOUSTON	TX		01/30/2024		392		(39)			(39)		353	353			
100146664	VILLAS	NJ		03/20/2024		320		(58)			(58)		261	261			
100149113	MERIDIANVILLE	AL		04/22/2024		(15)		15			15						
100142692	OCALA	FL		02/08/2024		3,685		(77)			(77)		3,608	3,608			
100010885	KISSIMMEE	FL		12/23/2016		(6,339)		179			179	7,169	1,010	1,002	(8)		(8)
100166334	AURORA	CO		10/24/2024		30,740		(1,080)			(1,080)		29,660	29,660			
100160148	DETROIT	MI		07/17/2024		531		(46)			(46)		485	485			
100158422	DECATUR	AL		07/10/2024		510		(4)			(4)		506	506			
100049622	FLORISSANT	MO		11/20/2020		1,008		(204)			(204)		804	804			
100013389	GLENDALE	AZ		05/25/2017		(7,725)		584			584	7,169	27	20	(8)		(8)
100120135	DAWSONVILLE	GA		08/11/2023		1,273		(71)			(71)		1,201	1,201			
100065396	MINNEAPOLIS	MN		07/28/2021		1,283		(47)			(47)		1,237	1,237			
100047604	ATLANTA	GA		11/20/2020		2,015		(310)			(310)		1,705	1,705			
100100662	EAST ORANGE	NJ		04/28/2023		663		(16)			(16)		647	647			
100137729	DENVER	CO		12/08/2023		14,977		(388)			(388)		14,589	14,589			
100119496	LAWRENCEVILLE	GA		07/28/2023		652		(67)			(67)		585	585			
100161480	BOWLING GREEN	KY		07/30/2024		533		(48)			(48)		485	485			
100168200	ROCKY FACE	GA		09/20/2024		155		20			20		175	175			
100055890	BIG BEAR LAKE	CA		03/26/2021		1,337		(86)			(86)		1,251	1,251			
100076120	AVON	IN		01/07/2022		3,505		(82)			(82)		3,423	3,423			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082926	MESQUITE	TX		05/17/2022		1,186		(227)			(227)		959	959			
100161523	THOUSAND OAKS	CA		07/30/2024		(6,437)		(213)			(213)	7,167	518	510	(8)		(8)
100109628	WIMAUMA	FL		06/14/2023		519		(5)			(5)		514	514			
100166984	BULLARD	TX		09/13/2024		547		(60)			(60)		487	487			
100144920	UNITED KINGDOM	GBR		03/12/2024		134		(102)			(102)		32	32			
100088889	HOUSTON	TX		11/15/2022		544		(67)			(67)		477	477			
100019835	BELLFLOWER	CA		07/30/2018		1,353		(38)			(38)		1,315	1,315			
100167909	ASHLAND	NH		09/20/2024		546		(135)			(135)		411	411			
100148369	NEW BRAUNFELS	TX		04/12/2024		858		39			39		897	897			
100141182	STATESVILLE	NC		01/30/2024		474		(23)			(23)		452	452			
100049607	SANTA FE	NM		11/20/2020		658		(202)			(202)		455	455			
100164909	DOVER	DE		08/28/2024		342		(22)			(22)		320	320			
100181899	CEDARVILLE	OH		12/12/2024		601		8			8		609	609			
100137941	RALEIGH	NC		12/13/2023		560		11			11		571	571			
100100962	MESA	AZ		04/28/2023		895		451			451		1,346	1,346			
100135727	FORT WORTH	TX		11/10/2023		512		164			164		676	676			
100090063	ORLANDO	FL		01/13/2023		993		(63)			(63)		931	931			
100174592	ALVARADO	TX		10/31/2024		166		(31)			(31)		135	135			
100054281	ANSONIA	CT		03/23/2021		640		(223)			(223)		417	417			
100147393	TRANQUILLITY	CA		05/08/2024		436		(138)			(138)		298	298			
100101092	TANNERSVILLE	PA		04/28/2023		707		196			196		904	904			
100109735	FAIRVIEW	NJ		06/16/2023		555		(16)			(16)		539	539			
100028279	LOS ANGELES	CA		10/26/2018		1,184		36			36		1,220	1,220			
100087975	ROANOKE	VA		10/25/2022		626		(30)			(30)		596	596			
100025226	PHOENIX	AZ		09/20/2018		1,046		76			76		1,122	1,122			
100141238	VIRGINIA BEACH	VA		01/30/2024		463		(43)			(43)		420	420			
100164118	HUMBLE	TX		08/21/2024		210		7			7		217	217			
100139589	OCALA	FL		12/28/2023		520		21			21		541	541			
100137304	CATHEDRAL CITY	CA		12/01/2023		5		(5)			(5)						
100011785	JERSEY CITY	NJ		03/08/2017		214		476			476		690	690			
100147753	LAS VEGAS	NV		04/08/2024		512		(3)			(3)		508	508			
100017876	PASADENA	CA		05/30/2018		1,272		7			7		1,279	1,279			
100178294	SEASIDE HEIGHTS	NJ		11/19/2024		574		(67)			(67)		507	507			
100168329	SPLENDORA	TX		09/20/2024		148		22			22		170	170			
100182324	LAKEWOOD RANCH	FL		12/12/2024		433		45			45		478	478			
100071810	GREENVILLE	SC		10/14/2021		1,165		(102)			(102)		1,064	1,064			
100174385	IDAHO SPRINGS	CO		10/31/2024		594		(37)			(37)		558	558			
100112179	FAYETTEVILLE	GA		06/29/2023		1,506		45			45		1,550	1,550			
100161090	NEW BRAUNFELS	TX		07/24/2024		691		84			84		775	775			
100152564	FRIDLEY	MN		05/17/2024		21,273		(73)			(73)		21,200	21,200			
100028843	PORT ORANGE	FL		10/26/2018		794		130			130		924	924			
100162690	SURF CITY	NC		08/12/2024		12,526		172			172		12,698	12,698			
100117276	ROSENBERG	TX		07/20/2023		855		18			18		873	873			
100013308	SAINT CLOUD	FL		05/25/2017		611		374			374		985	985			
100156963	UNITED KINGDOM	GBR		06/27/2024		32							32	32			
100065560	PFLUGERVILLE	TX		07/28/2021		1,248		(97)			(97)		1,151	1,151			
100030819	HAVERTOWN	PA		04/09/2019		128		601			601		729	729			
100044141	EL CENTRO	CA		08/19/2020		861		85			85		946	946			
100165408	PITTSBURGH	PA		08/29/2024		(6,536)		(41)			(41)	7,128	551	495	(57)		(57)
100168300	BAKERSFIELD	CA		09/20/2024		268		32			32		300	300			
100141132	CORRYTON	TN		01/30/2024		543		(19)			(19)		524	524			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147674	JOLIET	IL		04/04/2024		528		(19)			(19)		509	509			
100020361	OAKLAND	CA		07/27/2018		1,219		(72)			(72)		1,148	1,148			
100139214	DAVENPORT	FL		12/28/2023		487		8			8		495	495			
100076817	CHEYENNE	WY		12/27/2021		1,106		(179)			(179)		927	927			
100136263	TONEY	AL		11/20/2023		470		15			15		485	485			
100135894	DALLAS	TX		11/13/2023		488		(5)			(5)		483	483			
100120753	HUTTO	TX		08/25/2023		14,602		152			152		14,755	14,755			
100113452	BAYSIDE	NY		06/29/2023		511		1,144			1,144		1,655	1,655			
100136786	KINGSTON	NY		11/27/2023		(60)		496			496		436	436			
100178505	REYNOLDSBURG	OH		11/21/2024		529		(73)			(73)		456	456			
100163035	TUCSON	AZ		08/13/2024		4,811		(101)			(101)		4,710	4,710			
100012603	HENDERSON	NV		05/25/2017		614		261			261		875	875			
100135880	MARIETTA	GA		11/13/2023		366		(44)			(44)		321	321			
100129847	LEAVENWORTH	KS		09/27/2023		(7,052)		(16)			(16)	7,125	57		(57)		(57)
100179861	PALM COAST	FL		11/22/2024		511		(81)			(81)		430	430			
100115095	GEORGETOWN	TX		07/14/2023		618		(16)			(16)		602	602			
100137338	MIAMI BEACH	FL		12/01/2023		406		(39)			(39)		367	367			
100168613	CRYSTAL BEACH	TX		09/25/2024		72,093		(2,247)			(2,247)		69,846	69,846			
100031451	FAIRFIELD	CA		03/29/2019		1,229		198			198		1,427	1,427			
100102902	SUFFERN	NY		06/22/2023		511		(87)			(87)		425	425			
100000303	LA PUENTE	CA		09/27/2016		6,588		91			91		6,678	6,678			
100128242	CLERMONT	FL		09/14/2023		614		(85)			(85)		530	530			
100145834	FERNANDINA BEACH	FL		03/15/2024		(5,942)		(18)			(18)	7,124	1,164	1,108	(57)		(57)
100138909	FRESNO	CA		12/21/2023		1,909		(47)			(47)		1,862	1,862			
100081094	OAKLAND	MD		03/18/2022		811		58			58		869	869			
100088272	ORLANDO	FL		10/17/2022		1,004		(62)			(62)		941	941			
100092014	CHICAGO	IL		02/09/2023		565		(39)			(39)		526	526			
100158539	AURORA	IL		07/10/2024		493		(90)			(90)		403	403			
100119808	EAST CHICAGO	IN		08/08/2023		513		(24)			(24)		489	489			
100179731	OWENS CROSS ROADS	AL		11/21/2024		708		109			109		816	816			
100114669	BALTIMORE	MD		06/29/2023		2,605		(105)			(105)		2,500	2,500			
100091263	BIG BEAR CITY	CA		01/31/2023		1,468		(128)			(128)		1,341	1,341			
100079266	DECATUR	GA		02/28/2022		1,036		(140)			(140)		896	896			
100031354	WYANDANCH	NY		03/29/2019		712		500			500		1,212	1,212			
100047276	JAMAICA	NY		11/20/2020		900		(373)			(373)		528	528			
100185562	COLUMBIA	TN		12/20/2024		476		(58)			(58)		418	418			
100141615	ARABI	LA		01/30/2024		466		(77)			(77)		389	389			
100100871	COLLEGE PARK	MD		04/28/2023		1,832		202			202		2,034	2,034			
100148240	PENDERGRASS	GA		04/12/2024		601		37			37		638	638			
100119390	MESQUITE	TX		07/31/2023		964		21			21		985	985			
100000372	BONNEY LAKE	WA		09/27/2016		977		48			48		1,025	1,025			
100173615	DORDRECHT	NLD		10/29/2024													
100100174	BRIDGETON	NJ		03/17/2023		431		(47)			(47)		384	384			
100090249	LAS VEGAS	NV		01/13/2023		425		(76)			(76)		349	349			
100135113	NEWPORT NEWS	VA		11/01/2023		2,250		248			248		2,499	2,499			
100134727	JAMISON	PA		10/30/2023		22,057		32			32		22,089	22,089			
100139705	UNITED KINGDOM	GBR		12/18/2023													
100135456	SURF CITY	NC		11/13/2023		608		172			172		780	780			
100137560	ROCK STREAM	NY		12/08/2023		551		24			24		575	575			
100138858	SPRINGFIELD	MA		12/21/2023		2,272		(75)			(75)		2,198	2,198			
100088104	LOWELL	MA		10/25/2022		623		10			10		633	633			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100071668	HAMPTON	GA		10/14/2021		1,214		(99)			(99)		1,115	1,115			
100038682	DUBLIN	IRL		09/27/2019		745							745	745			
100133479	FRIENDSWOOD	TX		10/19/2023		2,083		1			1		2,084	2,084			
100134016	FALLSBURG	NY		10/25/2023		(415)		415			415						
100024634	MIAMI	FL		09/20/2018		1,092		(106)			(106)		986	986			
100027804	TACOMA	WA		10/26/2018		624		133			133		757	757			
100109356	FAIRFAX	VA		06/12/2023		709		(112)			(112)		598	598			
100154193	POMPANO BEACH	FL		07/11/2024		1,337		(104)			(104)		1,233	1,233			
100179730	SAN ANTONIO	TX		11/21/2024		686		119			119		805	805			
100055066	GANSEVOORT	NY		03/23/2021		2,188		(111)			(111)		2,077	2,077			
100012905	WOODLAND	CA		05/25/2017		882		6			6		888	888			
100182241	GEORGETOWN	TX		12/12/2024		423		189			189		613	613			
100163149	COLLEGE STATION	TX		08/13/2024		913		(69)			(69)		843	843			
100158149	RIVERVIEW	FL		07/09/2024		573		(16)			(16)		557	557			
100060279	HOUSTON	TX		06/25/2021		1,235		(86)			(86)		1,149	1,149			
100103316	MCALLEN	TX		04/28/2023		481		(42)			(42)		439	439			
100100628	COLORADO SPRINGS	CO		04/27/2023		492		(77)			(77)		415	415			
100143046	BRUNSWICK	GA		02/14/2024		480		(53)			(53)		427	427			
100048411	SOUTHFIELD	MI		11/20/2020		714		52			52		766	766			
100071769	NEPTUNE	NJ		10/14/2021		1,168		(80)			(80)		1,088	1,088			
100091244	LANCASTER	CA		01/31/2023		170		(32)			(32)		139	139			
100065465	AUSTIN	TX		07/28/2021		1,208		(43)			(43)		1,165	1,165			
100128427	JOHNSON CITY	TN		09/15/2023		522		(88)			(88)		434	434			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		20,937		(940)			(940)		19,997	19,997			
100047239	BRIGHTON	MI		11/20/2020		639		230			230		869	869			
100151789	SEWELL	NJ		05/10/2024		448		(71)			(71)		378	378			
100162923	OLD BRIDGE	NJ		08/12/2024		23,926		(445)			(445)		23,481	23,481			
100038446	KILDARE	IRL		09/27/2019		1,165		382			382		1,547	1,547			
100043332	WASHINGTON	DC		08/13/2020		826		(57)			(57)		768	768			
100065669	CICERO	IL		07/28/2021		1,163		(88)			(88)		1,075	1,075			
100142365	NAPLES	FL		03/15/2024		462		(62)			(62)		400	400			
100181901	NEWARK	DE		12/12/2024		594		(14)			(14)		581	581			
100172283	STOW	OH		10/21/2024		576		(56)			(56)		520	520			
100127531	DAVENPORT	FL		09/08/2023		603		48			48		651	651			
100181202	WOODSTOCK	GA		12/06/2024		2,583		(108)			(108)		2,475	2,475			
100081393	BROOKLYN CENTER	MN		03/18/2022		1,086		59			59		1,145	1,145			
100147866	ROSENBERG	TX		04/08/2024		675		79			79		754	754			
100133811	STROUDSBURG	PA		10/20/2023		479		(110)			(110)		369	369			
100176599	HOUSTON	TX		11/15/2024		587		(72)			(72)		515	515			
100134113	NORTH CHESTERFIELD	VA		12/08/2023		462		32			32		494	494			
100136486	ABILENE	TX		11/20/2023		748		219			219		967	967			
100179912	ROSHARON	TX		11/25/2024		28,068		738			738		28,806	28,806			
100138325	TUCSON	AZ		12/18/2023		696		45			45		741	741			
100150844	FAYETTEVILLE	NC		05/08/2024		569		22			22		591	591			
100064965	KISSIMMEE	FL		07/14/2021		1,220		(101)			(101)		1,119	1,119			
100136305	KATY	TX		11/20/2023		1,199		69			69		1,268	1,268			
100115084	PRINCETON	TX		07/14/2023		634		(19)			(19)		615	615			
100149659	WESTMONT	IL		04/26/2024		(9,042)		(124)			(124)	9,827	662	604	(58)		(58)
100156422	CLARKSVILLE	TN		06/24/2024		516		(13)			(13)		503	503			
100180299	GERMANTOWN	MD		11/25/2024		596		(10)			(10)		585	585			
100136973	SUGAR LAND	TX		11/28/2023		5,997		76			76		6,072	6,072			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100025844	SANTA MARIA	CA		09/20/2018		1,331		(150)			(150)		1,181	1,181			
100151213	NORTH CHARLESTON	SC		05/10/2024		35,593		(774)			(774)		34,819	34,819			
100112727	ANTIOCH	CA		06/29/2023		288		880			880		1,168	1,168			
100179753	HOUSTON	TX		11/21/2024		641		86			86		727	727			
100067662	NEWARK	NJ		09/23/2021		1,202		(91)			(91)		1,111	1,111			
100076848	LOGANVILLE	GA		01/10/2022		1,125		(72)			(72)		1,053	1,053			
100103515	LITHIA SPRINGS	GA		05/08/2023		732		(54)			(54)		678	678			
100139490	TWIN FALLS	ID		12/28/2023		4,851		(423)			(423)	9,827	14,255	14,215	(40)		(40)
100181232	COLBERT	GA		12/06/2024		(9,309)		(66)			(66)	9,827	452	401	(51)		(51)
100138365	PATTERSON	NY		12/18/2023		543		(63)			(63)		479	479			
100071650	SACRAMENTO	CA		10/14/2021		1,275		(51)			(51)		1,224	1,224			
100144382	CLERMONT	FL		03/07/2024		13,773		(389)			(389)		13,384	13,384			
100140212	DURHAM	NC		01/11/2024		360		(57)			(57)		303	303			
100076175	MINNEAPOLIS	MN		01/07/2022		1,214		(37)			(37)		1,177	1,177			
100149687	YOUNGSVILLE	NC		04/26/2024		639		(44)			(44)		596	596			
100169657	MC KEES ROCKS	PA		09/30/2024		541		(73)			(73)		467	467			
100118968	DEARBORN	MI		07/27/2023		463		(88)			(88)		375	375			
100078905	MADISON	AL		02/24/2022		1,221		(27)			(27)		1,194	1,194			
100110279	RENTON	WA		06/30/2023		699		23			23		723	723			
100153412	TINLEY PARK	IL		05/30/2024		454		(37)			(37)		417	417			
100030793	JAMAICA	NY		04/09/2019		458		348			348		806	806			
100028648	BARCLAY	MD		10/26/2018		982		276			276		1,258	1,258			
100143595	BROWNS MILLS	NJ		02/21/2024		513		(27)			(27)		486	486			
100169662	BELLEVUE	NE		09/30/2024		585		(39)			(39)		545	545			
100180511	SARASOTA	FL		11/26/2024		381		20			20		401	401			
100071732	SHREVEPORT	LA		10/14/2021		1,204		(87)			(87)		1,117	1,117			
100023517	BERWYN	PA		09/04/2018		1,260		(18)			(18)		1,242	1,242			
100152004	ORLANDO	FL		06/14/2024		11,943		(296)			(296)		11,646	11,646			
100169481	CARY	NC		09/30/2024		204		(41)			(41)		163	163			
100160132	LAKE WALES	FL		07/17/2024		570		(13)			(13)		557	557			
100065344	BATON ROUGE	LA		07/28/2021		1,138		(85)			(85)		1,053	1,053			
100179732	CONWAY	SC		11/21/2024		622		109			109		731	731			
100141296	WESTERVILLE	OH		01/30/2024		503		(27)			(27)		476	476			
100152683	TAMPA	FL		05/17/2024		546		13			13		560	560			
100139693	UNITED KINGDOM	GBR		12/18/2023		31							31	31			
100163228	BAKERSFIELD	CA		08/13/2024		517		(60)			(60)		456	456			
100081066	MIAMI	FL		03/18/2022		5,074		402			402		5,476	5,476			
100119643	WESTCHESTER	IL		08/04/2023		916		(19)			(19)		897	897			
100156877	PHILADELPHIA	PA		06/27/2024		(196)		640			640		443	443			
100162912	PERRY HALL	MD		08/12/2024		457		(18)			(18)		438	438			
100159328	BAXTER	TN		07/15/2024		664		74			74		738	738			
100162528	VIRGINIA BEACH	VA		08/12/2024		497		(4)			(4)		493	493			
100089970	KATY	TX		01/26/2023		1,005		(276)			(276)		729	729			
100121030	MUSTANG	OK		08/30/2023		599		40			40		639	639			
100142081	DORAL	FL		02/29/2024		476		(97)			(97)		379	379			
100155252	MILLERSVILLE	MD		07/19/2024		696		(13)			(13)		684	684			
100012674	MIAMI	FL		05/25/2017		1,036		266			266		1,303	1,303			
100165721	ANNA	TX		08/29/2024		11		(11)			(11)						
100132382	FORT MOHAVE	AZ		11/03/2023		467		23			23		490	490			
100113391	DUNEDIN	FL		06/29/2023		479		1,270			1,270		1,749	1,749			
100136583	CORPUS CHRISTI	TX		11/22/2023		(6,620)		(15)			(15)	7,134	499	474	(24)		(24)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180894	UNITED KINGDOM	GBR		11/27/2024		45							45	45			
100144726	UNITED KINGDOM	GBR		03/12/2024		(8,365)		1,273			1,273	7,106	13		(13)		(13)
100071646	SARASOTA	FL		10/14/2021		1,243		(79)			(79)		1,164	1,164			
100163108	WEST CHESTER	PA		08/13/2024		594		(67)			(67)		526	526			
100169507	VENICE	FL		09/30/2024		316		6			6		323	323			
100143799	MANCHESTER	CT		02/28/2024		8,596		(437)			(437)		8,159	8,159			
100153580	UNITED KINGDOM	GBR		05/29/2024		28							28	28			
100103209	ORLANDO	FL		04/21/2023		(88)		561			561		473	473			
100060633	ATLANTA	GA		06/01/2021		1,089		14			14		1,103	1,103			
100131787	DALLASTOWN	PA		10/06/2023		471		(86)			(86)		385	385			
100139408	WOODBOURNE	NY		12/28/2023		453		(32)			(32)		421	421			
100135475	MYRTLE BEACH	SC		11/13/2023		617		155			155		771	771			
100026533	RIALTO	CA		09/26/2018		770		17			17		787	787			
100116637	CLARKSVILLE	TN		07/20/2023		887		542			542		1,429	1,429			
100086791	EL PASO	TX		10/04/2022		(6,486)		(40)			(40)	7,105	579	600	22		22
100068453	CASA GRANDE	AZ		08/25/2021		1,175		(77)			(77)		1,098	1,098			
100013287	LEVITTOWN	PA		05/25/2017		744		286			286		1,030	1,030			
100158045	BLACKWOOD	NJ		07/09/2024		530		(12)			(12)		518	518			
100180225	KATY	TX		11/25/2024		606		(27)			(27)		579	579			
100161949	NORTH CHESTERFIELD	VA		07/31/2024		528		(94)			(94)		434	434			
100161451	KYLE	TX		07/30/2024		621		(19)			(19)		602	602			
100141343	PEACHTREE CORNERS	GA		01/30/2024		467		(47)			(47)		420	420			
100167836	ELLENWOOD	GA		09/20/2024		592		(7)			(7)		585	585			
100071873	SIGNAL HILL	CA		10/14/2021		1,180		(101)			(101)		1,079	1,079			
100170077	SHOREWOOD	IL		10/08/2024		565		(46)			(46)		518	518			
100048979	MIAMI	FL		11/20/2020		1,207		(96)			(96)		1,110	1,110			
100024177	BRYN MAWR	PA		09/20/2018		770		(33)			(33)		737	737			
100100968	BALTIMORE	MD		04/28/2023		1,397		564			564		1,961	1,961			
100126691	HARTSDALE	NY		08/30/2023		1,901		748			748		2,649	2,649			
100043375	FELTON	CA		08/13/2020		2,990		(23)			(23)		2,967	2,967			
100172774	FORT WORTH	TX		12/06/2024		291		(55)			(55)		236	236			
100102573	CONROE	TX		06/07/2023		503		(98)			(98)		405	405			
100087065	SAN DIEGO	CA		11/04/2022		554		(85)			(85)		469	469			
100157721	SUGAR LAND	TX		06/28/2024		437		(70)			(70)		367	367			
100065645	ASHLAND	VA		07/28/2021		1,941		(59)			(59)		1,882	1,882			
100182124	JACKSONVILLE	FL		12/12/2024		621		22			22		643	643			
100074952	NATIONAL CITY	CA		12/01/2021		1,276		(33)			(33)		1,243	1,243			
100057717	LAWRENCEVILLE	GA		06/30/2021		2,365		(151)			(151)		2,214	2,214			
100165413	NORMAL	IL		08/29/2024		504		(16)			(16)		488	488			
100087475	LOS LUNAS	NM		10/25/2022		877		166			166		1,042	1,042			
100116260	HONEOYE FALLS	NY		07/20/2023		771		731			731		1,502	1,502			
100154809	LIVONIA	MI		07/19/2024		380		(61)			(61)		318	318			
100133126	HOUSTON	TX		11/29/2023		1,098		(139)			(139)		958	958			
100081220	CANTON	NC		03/18/2022		1,160		72			72		1,232	1,232			
100133426	NEWARK	DE		10/19/2023		507		(50)			(50)		458	458			
100132525	SAN ANTONIO	TX		11/03/2023		9		(9)			(9)						
100144629	KANNAPOLIS	NC		03/13/2024		922		118			118		1,039	1,039			
100163034	BRUNSWICK	OH		08/13/2024		498		(52)			(52)		446	446			
100078899	BALTIMORE	MD		02/24/2022		1,095		(46)			(46)		1,049	1,049			
100100793	MATTHEWS	NC		04/28/2023		239		11			11		250	250			
100129942	PHILADELPHIA	PA		09/27/2023		525		(30)			(30)		495	495			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100154723	NORTHRIDGE	CA		07/19/2024		563		(32)			(32)		531	531			
100119388	DAPHNE	AL		07/31/2023		718		120			120		838	838			
100148120	ANNA	TX		04/10/2024		883		(81)			(81)		802	802			
100081214	PEOTONE	IL		03/18/2022		1,158		117			117		1,275	1,275			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		743		(267)			(267)		477	477			
100120445	PHILADELPHIA	PA		08/18/2023													
100152568	HAGERSTOWN	MD		05/17/2024		536		(12)			(12)		525	525			
100134917	GREENSBORO	NC		10/30/2023		482		(43)			(43)		439	439			
100161045	HIGHLAND	IN		07/24/2024		499		(8)			(8)		491	491			
100070483	ELKINS PARK	PA		09/23/2021		1,122		(108)			(108)		1,014	1,014			
100115028	LAKE HAVASU CITY	AZ		07/14/2023		1,091		(46)			(46)		1,045	1,045			
100100408	RIVERSIDE	CA		04/27/2023		1,037		75			75		1,111	1,111			
100116079	EDGARTOWN	MA		07/20/2023		1,858		618			618		2,475	2,475			
100099924	YUMA	AZ		03/28/2023		559		(46)			(46)		513	513			
100084615	YUKON	OK		08/02/2022		391		2			2		393	393			
100143069	CORNELIUS	NC		02/14/2024		422		(33)			(33)		390	390			
100181928	FALLING WATERS	WV		12/12/2024		544		(3)			(3)		541	541			
100133396	MOORESVILLE	NC		11/21/2023		10		(10)			(10)						
100128392	HOBART	IN		09/15/2023		352		(49)			(49)		303	303			
100156086	BENSON	NC		06/18/2024		9		(4)			(4)		4	4			
100169424	STOCKTON	CA		09/30/2024		217,060		(4,528)			(4,528)		212,532	212,532			
100136847	YOUNGSVILLE	NC		11/27/2023		2,367		215			215		2,582	2,582			
100060058	CHINO VALLEY	AZ		06/25/2021		1,358		(79)			(79)		1,279	1,279			
100151487	SPRING	TX		05/10/2024		567		16			16		584	584			
100173194	GRETNA	NE		10/30/2024		578		(28)			(28)		550	550			
100152896	BAKERSFIELD	CA		05/22/2024		505		(64)			(64)		441	441			
100171450	NORCROSS	GA		10/16/2024		614		(3)			(3)		611	611			
100115470	ELKRIDGE	MD		07/17/2023		603		(6)			(6)		597	597			
100147349	SAN ANTONIO	FL		05/08/2024		1,380		(70)			(70)		1,311	1,311			
100047515	MCDONOUGH	GA		11/20/2020		1,022		(127)			(127)		895	895			
100063034	LAWRENCE	MA		07/01/2021		1,111		8			8		1,118	1,118			
100115075	PRINCETON	TX		07/14/2023		654		(62)			(62)		592	592			
100103508	PENSACOLA	FL		05/08/2023		433		(38)			(38)		394	394			
100157856	DAVENPORT	FL		07/09/2024		870		(42)			(42)		828	828			
100031438	NORTH BERGEN	NJ		03/29/2019		650		295			295		945	945			
100169369	LAS VEGAS	NV		09/27/2024		1,424		(84)			(84)		1,340	1,340			
100153492	PHILADELPHIA	PA		05/30/2024		448		(28)			(28)		420	420			
100149381	COLLEGE STATION	TX		04/24/2024		823		129			129		952	952			
100145366	UNITED KINGDOM	GBR		03/12/2024		(1,575)		1,656			1,656		81	81			
100147484	PALATINE	IL		04/03/2024		3,704		(125)			(125)		3,579	3,579			
100165394	AYLETT	VA		08/29/2024		517		(18)			(18)		499	499			
100100874	TAMPA	FL		04/28/2023		1,135		168			168		1,303	1,303			
100152421	LAND O LAKES	FL		05/17/2024		1,242		190			190		1,432	1,432			
100046516	ENFIELD	CT		11/25/2020		555		73			73		628	628			
100115034	FLORIDA CITY	FL		07/14/2023		372		(8)			(8)		364	364			
100078920	HARPERS FERRY	WV		02/24/2022		1,154		38			38		1,192	1,192			
100077483	COLTON	CA		01/03/2022		1,495		(41)			(41)		1,454	1,454			
100046393	LAS VEGAS	NV		11/25/2020		624		(81)			(81)		543	543			
100075979	TOLLESON	AZ		01/07/2022		1,178		(82)			(82)		1,096	1,096			
100155990	DETROIT	MI		06/18/2024		377		(77)			(77)		300	300			
100140384	PENDERGRASS	GA		01/18/2024		1,011		27			27		1,038	1,038			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025645	PALMDALE	CA		09/20/2018		(6,495)		195			195	7,087	787	773	(14)		(14)
100088018	WASHINGTON	DC		10/25/2022		561		(91)			(91)		470	470			
100065266	JEFFERSON	GA		07/28/2021		1,136		(93)			(93)		1,043	1,043			
100128007	SHELBYVILLE	TN		09/08/2023		738		107			107		845	845			
100079268	DORAL	FL		02/28/2022		1,328		(83)			(83)		1,245	1,245			
100109944	PHILLIPSBURG	NJ		06/22/2023		495		(36)			(36)		459	459			
100126972	PARKLAND	FL		08/30/2023		(299)		804			804		504	504			
100045887	CORDOVA	TN		11/25/2020		661		(138)			(138)		524	524			
100181963	MINNEAPOLIS	MN		12/12/2024		794		(34)			(34)		760	760			
100150935	HENDERSON	NV		05/08/2024		682		111			111		794	794			
100057552	PORTLAND	OR		06/30/2021		1,267		(83)			(83)		1,185	1,185			
100109584	AURORA	IL		06/14/2023		452		(56)			(56)		395	395			
100143755	JACKSONVILLE	FL		04/05/2024		472		(69)			(69)		403	403			
100163005	LEXINGTON	KY		08/13/2024		2,137		(119)			(119)		2,018	2,018			
100180813	EMMER-COMPASCUUM	NLD		11/27/2024													
100142835	HUBBARD LAKE	MI		02/09/2024		(9,284)		(35)			(35)	9,782	463	455	(7)		(7)
100152729	SAN JACINTO	CA		05/22/2024		483		(93)			(93)		390	390			
100145182	UNITED KINGDOM	GBR		03/12/2024		(893)		976			976		83	83			
100029316	WOODSTOCK	GA		10/26/2018		2,565		8			8		2,573	2,573			
100135268	LA GRANDE	OR		11/08/2023		1,696		32			32		1,727	1,727			
100181571	SOUTHINGTON	CT		12/09/2024		(419)		864			864		445	445			
100144857	UNITED KINGDOM	GBR		03/12/2024		(1,381)		1,421			1,421		39	39			
100156032	NORTH BAY VILLAGE	FL		06/18/2024		552		(34)			(34)		519	519			
100153740	WILLEMSTAD	NLD		05/30/2024													
100134189	GOODYEAR	AZ		12/08/2023		471		21			21		492	492			
100186307	LEHIGH ACRES	FL		12/30/2024		580		20			20		600	600			
100178195	SPRINGFIELD	VA		11/19/2024		1,486		(101)			(101)		1,384	1,384			
100030181	RIVERSIDE	CA		12/20/2018		1,084		217			217		1,301	1,301			
100100458	ANNANDALE	NJ		04/27/2023		1,096		(37)			(37)		1,059	1,059			
100144626	MONTGOMERY	IL		03/13/2024		580		(76)			(76)		505	505			
100134587	GULF BREEZE	FL		10/30/2023		662		(28)			(28)		634	634			
100138166	EDENTON	NC		12/14/2023		705		11			11		715	715			
100081173	FALLS CHURCH	VA		03/18/2022		1,164		73			73		1,237	1,237			
100172857	BAKERSFIELD	CA		10/25/2024		561		(30)			(30)		532	532			
100130342	OCALA	FL		09/28/2023		508		(28)			(28)		480	480			
100167949	CHICAGO	IL		09/20/2024		455		(11)			(11)		444	444			
100145034	UNITED KINGDOM	GBR		03/12/2024		(8,018)		1,026			1,026	7,096	104	44	(61)		(61)
100169433	FORT LUPTON	CO		09/30/2024		413		(21)			(21)		391	391			
100155304	ORMOND BEACH	FL		07/19/2024		(9,226)		(69)			(69)	9,736	441	335	(106)		(106)
100065351	LAVEEN	AZ		07/28/2021		1,353		(84)			(84)		1,269	1,269			
100175249	JUSTIN	TX		11/05/2024		1,990		(62)			(62)		1,927	1,927			
100100013	SHELTON	CT		03/28/2023		518		(5)			(5)		513	513			
100129427	OCALA	FL		09/29/2023		2,256		33			33		2,289	2,289			
100152615	WILMINGTON	NC		05/17/2024		512		(15)			(15)		498	498			
100149215	MISSOURI CITY	TX		04/22/2024		8		(1)			(1)		7	7			
100084741	HYATTSVILLE	MD		08/02/2022		648		(14)			(14)		634	634			
100151426	AURORA	IL		05/10/2024		552		(3)			(3)		549	549			
100066385	SPRINGVILLE	UT		08/02/2021		1,301		(43)			(43)		1,258	1,258			
100151749	SAN ANTONIO	TX		05/10/2024		256		32			32		288	288			
100169759	LYONS	GA		09/30/2024		500		(70)			(70)		430	430			
100115869	MYRTLE BEACH	SC		07/20/2023		2,095		(68)			(68)		2,027	2,027			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135229	MIAMI BEACH	FL		11/08/2023		1,131		47			47		1,178	1,178			
100049942	PALOS HEIGHTS	IL		11/20/2020		1,234		(294)			(294)		940	940			
100182310	LAS VEGAS	NV		12/12/2024		391		(5)			(5)		386	386			
100182273	ANGIER	NC		12/12/2024		401		79			79		480	480			
100115077	FORT WORTH	TX		07/14/2023		684		52			52		736	736			
100153017	CORVALLIS	OR		06/27/2024		524		(112)			(112)		412	412			
100133109	BAKERSFIELD	CA		11/29/2023		(6,525)		(24)			(24)	7,077	529	539	11		11
100088905	ORLANDO	FL		11/15/2022		609		9			9		618	618			
100133096	CARTERSVILLE	GA		11/29/2023		410		(3)			(3)		407	407			
100119839	CHICAGO	IL		08/08/2023		550		(31)			(31)		519	519			
100176841	ASHLAND	NH		11/15/2024		(7)		7			7						
100128246	HARRISONBURG	VA		09/14/2023		435		(20)			(20)		416	416			
100010681	PUYALLUP	WA		12/23/2016		1,098		316			316		1,414	1,414			
100079521	ABITA SPRINGS	LA		04/25/2022		1,013		(34)			(34)		979	979			
100152565	RICHMOND	TX		05/17/2024		535		(30)			(30)		505	505			
100161317	FORT WORTH	TX		07/25/2024		490		(94)			(94)		396	396			
100133982	CHICAGO	IL		10/25/2023		477		(23)			(23)		454	454			
100043582	ROCKLAND	MA		08/13/2020		1,756		(148)			(148)		1,608	1,608			
100150846	GAINESVILLE	GA		05/08/2024		495		5			5		500	500			
100083911	ORMOND BEACH	FL		07/12/2022		653		(43)			(43)		610	610			
100173613	DORDRECHT	NLD		10/29/2024													
100158069	SPRINGFIELD	MA		07/09/2024		521		(33)			(33)		488	488			
100028515	MIAMI	FL		10/26/2018		734		34			34		768	768			
100103645	SAN ANTONIO	TX		05/08/2023		531		(31)			(31)		500	500			
100149814	JURUPA VALLEY	CA		04/29/2024		579		(26)			(26)		553	553			
100153194	BEAUFORT	SC		05/30/2024		539		(36)			(36)		504	504			
100065239	GUNNISON	CO		07/14/2021		1,144		(41)			(41)		1,103	1,103			
100081201	DAYTONA BEACH	FL		03/18/2022		(8,390)		38			38	9,738	1,386	1,426	4	35	39
100071678	HOUSTON	TX		10/14/2021		1,192		(86)			(86)		1,106	1,106			
100081208	EDMOND	OK		03/18/2022		1,210		55			55		1,265	1,265			
100172197	SAN ANTONIO	TX		10/17/2024		292		(6)			(6)		287	287			
100013509	LAS VEGAS	NV		05/25/2017		858		144			144		1,002	1,002			
100031101	SALIDA	CA		03/29/2019		800		67			67		867	867			
100028806	FAIRLESS HILLS	PA		10/26/2018		968		125			125		1,092	1,092			
100102130	PHOENIX	AZ		04/14/2023		471		(42)			(42)		429	429			
100126366	MCLOUD	OK		08/30/2023		539		(29)			(29)		510	510			
100071260	BOYNTON BEACH	FL		10/01/2021		1,297		12			12		1,309	1,309			
100175149	CAPE CORAL	FL		11/05/2024		616		(73)			(73)		542	542			
100172296	NEW HAVEN	CT		10/21/2024		583		(58)			(58)		526	526			
100012710	SONORA	CA		05/25/2017		695		79			79		773	773			
100013574	BEAVERTON	OR		05/25/2017		842		14			14		856	856			
100180430	THE WOODLANDS	TX		11/25/2024		562		(45)			(45)		516	516			
100160465	WILMINGTON	NC		07/19/2024		501		(53)			(53)		448	448			
100013635	BRENTWOOD	MD		05/25/2017		1,489		239			239		1,728	1,728			
100181944	PAROWAN	UT		12/12/2024		581		2			2		582	582			
100173083	RIVERSIDE	NJ		10/25/2024		338		(50)			(50)		288	288			
100169434	FORT LUPTON	CO		09/30/2024		413		(23)			(23)		390	390			
100182523	ROCKINGHAM	VA		12/12/2024		389		46			46		436	436			
100164925	DOVER	DE		08/28/2024		333		(12)			(12)		321	321			
100153879	FRESNO	CA		06/05/2024		1,488		(209)			(209)		1,279	1,279			
100060591	OAK HILLS	CA		06/01/2021		1,166		5			5		1,171	1,171			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026604	DIAMOND BAR	CA		09/26/2018		854		59			59		913	913			
100152556	LEXINGTON	SC		05/17/2024		2,586		(76)			(76)		2,510	2,510			
100136026	MAUMEE	OH		11/16/2023		1,091		2			2		1,093	1,093			
100140069	TUSTIN	CA		01/09/2024		15,150		(581)			(581)		14,569	14,569			
100158423	HUMMELSTOWN	PA		07/10/2024		537		(44)			(44)		493	493			
100182044	FREEHOLD	NJ		12/12/2024		594		2			2		596	596			
100116804	DAVENPORT	FL		07/20/2023		677		614			614		1,291	1,291			
100108079	NAPA	CA		05/24/2023		539							539	539			
100158838	KITTY HAWK	NC		07/12/2024		366		(16)			(16)		350	350			
100126719	CHESTER	PA		08/30/2023		271		10			10		281	281			
100148007	SACRAMENTO	CA		04/10/2024		546		(47)			(47)		499	499			
100177865	NOVI	MI		11/19/2024		1,390		(314)			(314)		1,075	1,075			
100013292	LANCASTER	CA		05/25/2017		641		164			164		804	804			
100175197	OCALA	FL		11/05/2024		652		(30)			(30)		622	622			
100118081	ORLANDO	FL		07/20/2023		440		(27)			(27)		413	413			
100185464	NICEVILLE	FL		12/20/2024		3,662		112			112		3,774	3,774			
100117899	MANASSAS	VA		07/20/2023		628		63			63		691	691			
100028201	LAS VEGAS	NV		10/26/2018		731		37			37		769	769			
100173021	COVINGTON	LA		10/25/2024		711		(65)			(65)		646	646			
100031333	FONTANA	CA		03/29/2019		1,218		77			77		1,295	1,295			
100174604	DEATSVILLE	AL		10/31/2024		592		(91)			(91)		501	501			
100057873	HOWELL	NJ		06/30/2021		1,203		(41)			(41)		1,163	1,163			
100023628	ORLANDO	FL		09/04/2018		1,185		(19)			(19)		1,166	1,166			
100168128	MIAMI	FL		09/20/2024		140		24			24		164	164			
100164641	WESLEY CHAPEL	FL		08/21/2024		430		(68)			(68)		362	362			
100067892	CHATTANOOGA	TN		09/23/2021		1,137		(103)			(103)		1,034	1,034			
100152771	CASTAIC	CA		05/22/2024		801		(62)			(62)		739	739			
100147988	OKEECHOBEE	FL		04/10/2024		567		(5)			(5)		561	561			
100020406	LACEY	WA		07/27/2018		1,179		(88)			(88)		1,090	1,090			
100137474	WALNUT CREEK	CA		01/11/2024		46,990		(1,834)			(1,834)		45,156	45,156			
100102808	FORT WORTH	TX		06/22/2023		560		(144)			(144)		416	416			
100185189	COLUMBUS	OH		12/20/2024		2,002		(101)			(101)		1,901	1,901			
100117513	WINTER HAVEN	FL		07/20/2023		491		62			62		553	553			
100100686	CULPEPER	VA		04/28/2023		865		66			66		932	932			
100178163	MEDFORD	NJ		11/19/2024		983		(93)			(93)		889	889			
100028143	AURORA	CO		10/26/2018		1,478		116			116		1,594	1,594			
100173055	LUBBOCK	TX		10/25/2024		1,927		(122)			(122)		1,805	1,805			
100057810	MARIETTA	GA		06/30/2021		1,257		(23)			(23)		1,234	1,234			
100046525	SACRAMENTO	CA		11/25/2020		885		26			26		910	910			
100161708	NEWARK	DE		07/30/2024		552		(40)			(40)		512	512			
100119436	LITTLE ELM	TX		07/31/2023		831		8			8		839	839			
100135162	JONESBORO	GA		12/15/2023		459		36			36		495	495			
100070619	UTICA	NY		10/01/2021		590		(3)			(3)		587	587			
100169690	NORTH BRUNSWICK	NJ		09/30/2024		1,285		(84)			(84)		1,201	1,201			
100140432	PEACHTREE CITY	GA		01/18/2024		22,620		(295)			(295)		22,326	22,326			
100171831	PALMYRA	PA		10/17/2024		576		(62)			(62)		514	514			
100132634	LAWTEY	FL		11/03/2023		546		(8)			(8)		538	538			
100026519	CHICAGO	IL		09/26/2018		425		59			59		484	484			
100174555	KERMAN	CA		10/31/2024		388		(91)			(91)		296	296			
100161626	UNITED KINGDOM	GBR		07/29/2024		1,079							1,079	1,079			
100103206	POUGHKEEPSIE	NY		04/21/2023		488		(35)			(35)		453	453			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120757	PHILADELPHIA	PA		08/25/2023		570		(17)			(17)		553	553			
100144613	LAS VEGAS	NV		03/13/2024		1,682		(69)			(69)		1,613	1,613			
100115810	WESLEY CHAPEL	FL		07/20/2023		728		69			69		796	796			
100153395	ATHENS	AL		05/29/2024		495		(68)			(68)		428	428			
100152592	OCALA	FL		05/17/2024		1,050		54			54		1,104	1,104			
100071680	CONROE	TX		10/14/2021		1,113		(89)			(89)		1,023	1,023			
100115737	BALTIMORE	MD		07/20/2023		1,173		(19)			(19)		1,154	1,154			
100141760	VENICE	FL		01/30/2024		252		(30)			(30)		223	223			
100115430	FORT LAUDERDALE	FL		07/17/2023		560		35			35		595	595			
100108354	NORTH CHARLESTON	SC		05/25/2023		726		(28)			(28)		698	698			
100110645	AVONDALE	PA		06/30/2023		3,993		(42)			(42)		3,951	3,951			
100133993	SOUTH HOLLAND	IL		10/25/2023		511		(30)			(30)		481	481			
100151004	GEORGETOWN	TX		05/08/2024		541		(23)			(23)		519	519			
100138851	MCALLEN	TX		12/21/2023		536		(26)			(26)		511	511			
100163011	HERSHEY	PA		08/13/2024		564		(48)			(48)		516	516			
100131838	BAKERSFIELD	CA		10/06/2023		833		(22)			(22)		811	811			
100172243	ATHENS	AL		10/21/2024		675		3			3		678	678			
100147722	POWDER SPRINGS	GA		04/05/2024		782		(23)			(23)		758	758			
100024907	ELIZABETH	NJ		09/20/2018		949		350			350		1,299	1,299			
100148376	COLUMBIA	TN		04/12/2024		648		106			106		754	754			
100068007	CHESAPEAKE	VA		09/23/2021		1,633		(111)			(111)		1,522	1,522			
100143914	FORT MYERS	FL		03/06/2024		675		(99)			(99)		576	576			
100116708	CELINA	TX		07/20/2023		2,574		1,378			1,378		3,952	3,952			
100153192	NEWBURGH	IN		05/30/2024		599							599	599			
100168339	CHARLOTTE	NC		09/20/2024		137		23			23		160	160			
100012859	ELK GROVE	CA		05/25/2017		593		(128)			(128)		465	465			
100100704	CHICAGO	IL		04/28/2023		727		62			62		789	789			
100138706	PAW PAW	IL		02/02/2024		465		(52)			(52)		413	413			
100133611	SAINT PETERSBURG	FL		10/23/2023		641		33			33		674	674			
100185342	BRIDGEVILLE	DE		12/20/2024		562		(14)			(14)		548	548			
100153168	DES MOINES	IA		05/30/2024		525		(23)			(23)		503	503			
100150209	PANAMA CITY	FL		04/30/2024		11		(11)			(11)						
100168149	MATTHEWS	NC		09/20/2024		158		19			19		176	176			
100060931	BAYTOWN	TX		06/01/2021		4,502		22			22		4,524	4,524			
100169767	MESA	AZ		09/30/2024		595		(27)			(27)		568	568			
100152705	SOMERVILLE	NJ		05/17/2024		515		(2)			(2)		513	513			
100138323	AUBURNDALE	FL		12/18/2023		1,201		43			43		1,245	1,245			
100141993	EDMOND	OK		02/29/2024		237		204			204		441	441			
100176761	RIVERDALE	GA		11/15/2024		630		(47)			(47)		583	583			
100013715	COLTON	CA		05/25/2017		789		(56)			(56)		733	733			
100070108	LANDING	NJ		09/01/2021		1,313		137			137		1,450	1,450			
100137984	EAGLE LAKE	FL		12/13/2023		605		151			151		757	757			
100145139	UNITED KINGDOM	GBR		03/12/2024		75		(27)			(27)		47	47			
100152582	CHARLESTON	SC		05/17/2024		666		(35)			(35)		631	631			
100119175	ROSHARON	TX		07/31/2023		686		107			107		793	793			
100174949	MILWAUKEE	WI		10/31/2024		622		(42)			(42)		580	580			
100133776	KNOXVILLE	TN		10/20/2023		31		(31)			(31)						
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		1,510		(12)			(12)		1,498	1,498			
100138819	LAREDO	TX		12/21/2023		489		(19)			(19)		470	470			
100011838	SPRINGBORO	OH		03/08/2017		852		263			263		1,115	1,115			
100138800	DREXEL HILL	PA		12/21/2023		803		(48)			(48)		755	755			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100184423	NASHVILLE	TN		12/17/2024		267		(52)			(52)		215	215			
100082629	WALNUT CREEK	CA		04/14/2022		960		12			12		972	972			
100157722	SUMMERVILLE	SC		06/28/2024		521		(9)			(9)		512	512			
100142855	DURHAM	NC		02/08/2024		294		(25)			(25)		269	269			
100025569	LOS ANGELES	CA		09/20/2018		1,103		165			165		1,268	1,268			
100167913	PORT CHARLOTTE	FL		09/20/2024		478		(92)			(92)		386	386			
100099761	CAMERON	NC		02/28/2023		846		(21)			(21)		825	825			
100167662	FORT WORTH	TX		09/19/2024		642		(63)			(63)		578	578			
100120793	CONYERS	GA		08/25/2023		519		(101)			(101)		418	418			
100116926	PHOENIX	AZ		07/20/2023		(2,533)		2,533			2,533						
100081378	ZEBULON	NC		03/18/2022		1,171		89			89		1,260	1,260			
19016	WOODINVILLE	WA		03/11/2011		157,865		(168)			(168)		157,697	157,697			
100176075	TUCSON	AZ		12/20/2024		32,345		(1,624)			(1,624)		30,720	30,720			
100175204	CITRUS SPRINGS	FL		11/05/2024		647		(25)			(25)		622	622			
100115453	AURORA	CO		07/17/2023		583		64			64		646	646			
100167841	EL PASO	TX		09/20/2024		574		37			37		611	611			
100026089	LOS ANGELES	CA		09/20/2018		763		59			59		823	823			
100026315	MENIFEE	CA		09/20/2018		639		196			196		836	836			
100044117	RESEDA	CA		08/19/2020		1,408		(91)			(91)		1,318	1,318			
100152681	MECHANICSBURG	PA		05/17/2024		2,396		87			87		2,483	2,483			
100175724	WHITTIER	CA		11/12/2024		1,210		(20)			(20)		1,190	1,190			
100089746	SUMMERVILLE	SC		12/02/2022		644		(124)			(124)		519	519			
100156029	DANVILLE	VA		06/18/2024		452		(86)			(86)		366	366			
100108119	WOODSTOCK	GA		05/24/2023		2,318		(100)			(100)		2,218	2,218			
100146640	RICHMOND	VA		03/20/2024		421		(56)			(56)		365	365			
100012765	NORTH BEACH	MD		05/25/2017		787		219			219		1,005	1,005			
100144610	CAPE CORAL	FL		03/13/2024		833		108			108		941	941			
100055891	IDAHO FALLS	ID		03/26/2021		1,322		(91)			(91)		1,232	1,232			
100137435	GRAPELAND	TX		01/11/2024		40		(40)			(40)						
100165953	VIRGINIA BEACH	VA		09/06/2024		528		(17)			(17)		511	511			
100109848	KINGSTON	PA		06/22/2023		463		(47)			(47)		416	416			
100156993	UNITED KINGDOM	GBR		06/27/2024		14							14	14			
100065445	WORCESTER	MA		07/28/2021		1,223		(52)			(52)		1,171	1,171			
100164569	MCKINNEY	TX		08/21/2024		666		(189)			(189)		478	478			
100163128	WINCHESTER	VA		08/13/2024		542		(59)			(59)		483	483			
100116149	HOUSTON	TX		07/20/2023		701		320			320		1,021	1,021			
100079890	STOCKTON	CA		04/08/2022		1,456		(137)			(137)		1,318	1,318			
100155359	LOS ANGELES	CA		06/18/2024		9,764		(627)			(627)		9,137	9,137			
100169144	ALBUQUERQUE	NM		09/27/2024		929		(58)			(58)		871	871			
100163157	KANSAS CITY	MO		08/13/2024		465		(30)			(30)		435	435			
100164106	ATLANTA	GA		08/21/2024		531		(53)			(53)		478	478			
100172855	DELAWARE	OH		10/25/2024		590		(19)			(19)		571	571			
100165184	STRIJEN	NLD		08/28/2024													
100161981	PROVIDENCE	RI		07/31/2024		424		(81)			(81)		343	343			
100160121	GULF BREEZE	FL		07/17/2024		(6,454)		(26)			(26)	7,043	563	549	(14)		(14)
100131898	KISSIMMEE	FL		10/06/2023		652		(75)			(75)		577	577			
100168201	BROOKLYN PARK	MN		09/20/2024		171		11			11		181	181			
100116909	GROTON	CT		07/20/2023		(2,319)		2,319			2,319						
100126722	BOWIE	MD		08/30/2023		410		366			366		776	776			
100182019	MANOR	TX		12/12/2024		652		77			77		729	729			
100156949	UNITED KINGDOM	GBR		06/27/2024		29							29	29			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148336	ROYSE CITY	TX		04/12/2024		586		(18)			(18)		568	568			
100026059	CUMMING	GA		09/20/2018		938		(10)			(10)		928	928			
100074838	HARVEST	AL		12/01/2021		1,504		(39)			(39)		1,465	1,465			
100080199	LAKE WORTH	FL		02/25/2022		979		(125)			(125)		854	854			
100026730	INGLEWOOD	CA		09/26/2018		269		940			940		1,209	1,209			
100109596	BALTIMORE	MD		06/14/2023		528		(62)			(62)		465	465			
100048973	SOUTH OZONE PARK	NY		11/20/2020		5,254		(468)			(468)		4,786	4,786			
100185374	SHERMAN	TX		12/20/2024		589		7			7		595	595			
100179997	LONGS	SC		11/25/2024		621		100			100		721	721			
100181259	HONOLULU	HI		12/06/2024		383		13			13		395	395			
100103686	FREDERICK	MD		05/08/2023		2,166		(92)			(92)		2,075	2,075			
100161379	AUBURNDALE	FL		07/25/2024		1,823		(162)			(162)		1,661	1,661			
100152764	OAKLAND PARK	FL		05/22/2024		540		(52)			(52)		488	488			
100128867	CHESHIRE	CT		09/21/2023		544		(9)			(9)		535	535			
100079234	FORT MYERS BEACH	FL		02/14/2022		2,647		(103)			(103)		2,544	2,544			
100102998	SAN ANTONIO	TX		06/22/2023		865		(100)			(100)		765	765			
100164109	DECATUR	GA		08/21/2024		(9,181)		(4)			(4)	9,725	540	493	(47)		(47)
100102816	BIRMINGHAM	AL		06/22/2023		798		(13)			(13)		786	786			
100155133	HAWLEY	PA		07/19/2024		3,224		(144)			(144)		3,080	3,080			
100065084	LAS VEGAS	NV		07/14/2021		(8,344)		(85)			(85)	9,725	1,296	1,245	(51)		(51)
100113110	LAWNDALE	CA		06/29/2023		2,290		461			461		2,751	2,751			
100175977	SELMA	CA		11/14/2024		542		(52)			(52)		491	491			
100062268	WATFORD CITY	ND		07/01/2021		1,975		(48)			(48)		1,927	1,927			
100136949	PALM BAY	FL		11/28/2023		521		(5)			(5)		516	516			
100161094	LEBANON	TN		07/24/2024		593		24			24		616	616			
100144293	SUGARLOAF	CA		03/07/2024		1,706		(114)			(114)		1,592	1,592			
100136225	EDEN PRAIRIE	MN		11/20/2023		512		23			23		535	535			
100172133	POINCIANA	FL		10/17/2024		12		(12)			(12)						
100139359	SANTA FE	NM		12/28/2023		487		(4)			(4)		483	483			
100132324	CAPE FAIR	MO		11/03/2023		617		506			506		1,124	1,124			
100159444	TEMPLE	TX		07/15/2024		481		(6)			(6)		475	475			
100161177	SUMMERVILLE	SC		07/25/2024		825		(73)			(73)		752	752			
100147592	MADISON	AL		04/04/2024		(12)		12			12						
100143293	TAMPA	FL		02/16/2024		547		17			17		563	563			
100163029	SPILLVILLE	IA		08/13/2024		534		(49)			(49)		485	485			
100087210	MIAMI	FL		10/25/2022		1,001		72			72		1,073	1,073			
100088227	POUGHKEEPSIE	NY		10/17/2022		573		(21)			(21)		552	552			
100086525	LAS VEGAS	NV		09/30/2022		4,241		(175)			(175)		4,066	4,066			
100152283	SPRING	TX		05/17/2024		548		(2)			(2)		546	546			
100152722	NORTH LITTLE ROCK	AR		05/17/2024		132,160		(2,610)			(2,610)		129,550	129,550			
100172121	BELVIDERE	IL		10/17/2024		507		(29)			(29)		478	478			
100165735	MIAMI	FL		08/29/2024		539		(47)			(47)		491	491			
100043328	MANSFIELD	TX		08/13/2020		845		(155)			(155)		689	689			
100181865	HENRICO	VA		12/12/2024		564		(19)			(19)		545	545			
100149390	OKLAHOMA CITY	OK		04/24/2024		1,540		148			148		1,688	1,688			
100152557	FORT WORTH	TX		05/17/2024		(6,555)		(26)			(26)	7,034	453	503	51		51
100158484	GULF BREEZE	FL		07/10/2024		1,406		(54)			(54)		1,353	1,353			
100025578	CUTLER BAY	FL		09/20/2018		825		205			205		1,030	1,030			
100101764	TRENTON	NJ		03/31/2023		441		(44)			(44)		396	396			
100029114	PLAINFIELD	NJ		10/26/2018		418		348			348		766	766			
100169163	PORTSMOUTH	VA		09/27/2024		574		(43)			(43)		531	531			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100135078	VON ORMY	TX		11/01/2023		649		142			142		791	791			
100117966	NEW LONDON	CT		07/20/2023		595		(26)			(26)		568	568			
100129943	MONTICELLO	IN		09/27/2023		477		(33)			(33)		444	444			
100160911	SAVANNAH	GA		07/24/2024		679		(23)			(23)		657	657			
100138414	MIAMI	FL		12/18/2023		188,843		(709)			(709)		188,134	188,134			
100061041	DISTRICT HTS	MD		06/01/2021		1,688		16			16		1,704	1,704			
100091983	PLAINFIELD	NJ		02/07/2023		443		(24)			(24)		418	418			
100150746	PENDERGRASS	GA		05/06/2024		667		77			77		744	744			
100165182	LELYSTAD	NLD		08/28/2024													
100154622	BRIDGEPORT	CT		06/14/2024		767		(39)			(39)		728	728			
100100760	CHARLOTTE	NC		04/28/2023		2,432		(170)			(170)		2,262	2,262			
100134942	HENDERSON	NV		10/30/2023		505							505	505			
100063393	GEORGETOWN	TX		07/01/2021		1,060		(39)			(39)		1,022	1,022			
100167773	NORCROSS	GA		09/19/2024		535		(70)			(70)		465	465			
100166924	FENWICK ISLAND	DE		09/13/2024		573		(50)			(50)		522	522			
100079743	MESQUITE	TX		04/08/2022		2,719		(170)			(170)		2,549	2,549			
100029645	ELKRIDGE	MD		10/26/2018		738		157			157		895	895			
100168192	MANASSAS	VA		09/20/2024		134		25			25		159	159			
100137003	ROCKPORT	IN		11/28/2023		3,567		864			864		4,432	4,432			
100029726	WILMINGTON	NC		10/26/2018		867		239			239		1,105	1,105			
100135378	HOUSTON	TX		11/13/2023		864		20			20		884	884			
100138039	CHICAGO	IL		12/13/2023		326							326	326			
100135813	DAYTONA BEACH	FL		11/10/2023		1,183		46			46		1,230	1,230			
100057781	NASHVILLE	TN		06/30/2021		1,202		(46)			(46)		1,155	1,155			
100168193	MANASSAS	VA		09/20/2024		134		25			25		159	159			
100180399	BROKEN ARROW	OK		11/25/2024		579		26			26		605	605			
100114530	PHILADELPHIA	PA		06/29/2023		470		(54)			(54)		416	416			
100136474	MOBILE	AL		11/20/2023		607		264			264		871	871			
100030336	CITRUS HEIGHTS	CA		12/20/2018		527		324			324		851	851			
100175423	BAKERSFIELD	CA		12/23/2024		480		(59)			(59)		421	421			
100091477	WESTBURY	NY		01/20/2023		3,059		(2,504)			(2,504)		554	554			
100026951	CORONA	CA		09/26/2018		2,081		22			22		2,102	2,102			
100184376	SACRAMENTO	CA		12/16/2024		1,055		(8)			(8)		1,047	1,047			
100140438	OTSEGO	MN		01/18/2024		644		27			27		670	670			
100161297	AUGUSTA	GA		07/25/2024		523		(65)			(65)		458	458			
100133724	MADISON	AL		10/23/2023		682		151			151		833	833			
100147295	SOUTH FALLSBURG	NY		03/28/2024		(9,191)		(33)			(33)	9,709	485	473	(12)		(12)
100076082	FORT WORTH	TX		01/07/2022		1,244		(11)			(11)		1,233	1,233			
100120642	TUCSON	AZ		08/21/2023		559		(8)			(8)		551	551			
100061921	HOLBROOK	NY		07/01/2021		559		(7)			(7)		552	552			
100139610	SAN ANTONIO	TX		12/28/2023		1,123		(106)			(106)		1,017	1,017			
100087949	CHICAGO	IL		10/25/2022		528		(15)			(15)		513	513			
100185413	HOUSTON	TX		12/20/2024		596		17			17		612	612			
100158126	TYRONE	PA		07/09/2024		564		(15)			(15)		549	549			
100110051	NORTH LAUDERDALE	FL		06/23/2023		534		(21)			(21)		513	513			
100069097	MONROE	NY		09/01/2021		489		27			27		516	516			
100185188	FORT MYERS	FL		12/20/2024		436		(72)			(72)		364	364			
100054991	MONROE	GA		03/23/2021		2,487		(252)			(252)		2,235	2,235			
100175989	SAVANNAH	GA		11/14/2024		398		6			6		403	403			
100174925	HARTFORD	CT		10/31/2024		488		(71)			(71)		417	417			
100103227	LAS VEGAS	NV		04/26/2023		533		(21)			(21)		513	513			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160163	DISTRICT HEIGHTS	MD		07/17/2024		498		(5)			(5)		493	493			
100016462	BRISTOL	CT		04/05/2018		1,264		(16)			(16)		1,248	1,248			
100169587	TUCSON	AZ		09/30/2024		518		(48)			(48)		470	470			
100048890	NEWARK	NJ		11/20/2020		1,510		(245)			(245)		1,265	1,265			
100141314	ORLANDO	FL		01/30/2024		468		(29)			(29)		439	439			
100160003	DAVIE	FL		08/16/2024		554		(47)			(47)		506	506			
100115539	BROWNSBURG	IN		07/19/2023		601		10			10		611	611			
100065478	SCOTTSDALE	AZ		07/28/2021		3,545		(209)			(209)		3,336	3,336			
100067682	MARLTON	NJ		09/23/2021		1,178		(101)			(101)		1,077	1,077			
100045985	TEWKSBURY	MA		11/25/2020		1,297		376			376		1,673	1,673			
100103812	BROWNS MILLS	NJ		05/10/2023		530		(37)			(37)		493	493			
100158072	OAKLYN	NJ		07/09/2024		683		(27)			(27)		656	656			
100043943	LANCASTER	CA		08/19/2020		998		(184)			(184)		813	813			
100025220	KIRKLAND	WA		09/20/2018		809		21			21		829	829			
100139130	XENIA	OH		12/28/2023		408		(31)			(31)		376	376			
100161501	BOWLING GREEN	KY		07/30/2024		525		(49)			(49)		477	477			
100107880	MIAMI	FL		06/29/2023		938		(184)			(184)		754	754			
100179438	HOUSTON	TX		11/21/2024		622		103			103		724	724			
100168244	LITTLE ELM	TX		09/20/2024		184		5			5		189	189			
100153180	GREENVILLE	NC		05/30/2024		510		(21)			(21)		488	488			
100067815	DURHAM	NC		09/23/2021		1,239		(67)			(67)		1,172	1,172			
100111789	TRUCKEE	CA		06/29/2023		393		71			71		464	464			
100025186	VICTORVILLE	CA		09/20/2018		514		11			11		525	525			
100081371	WEST NEW YORK	NJ		03/18/2022		2,384		129			129		2,513	2,513			
100071540	EUGENE	OR		10/14/2021		1,200		(111)			(111)		1,090	1,090			
100116924	PHOENIX	AZ		07/20/2023		(2,528)		2,528			2,528						
100167963	APPLE VALLEY	CA		09/20/2024		408		(41)			(41)		367	367			
100140497	DESOTO	TX		01/19/2024		803		(33)			(33)		770	770			
100091180	BRANSON	MO		01/31/2023		(6,383)		90			90	7,020	727	703	(24)		(24)
100057996	LAKE STEVENS	WA		06/30/2021		1,238		(45)			(45)		1,193	1,193			
100079843	OROVILLE	CA		04/08/2022		636		(150)			(150)		486	486			
100062901	GRESHAM	OR		07/01/2021		1,654		(42)			(42)		1,612	1,612			
100158538	SANTA CLARITA	CA		07/10/2024		339		(43)			(43)		296	296			
100120657	HOT SPRINGS	AR		08/24/2023		405		(32)			(32)		373	373			
100154157	RICHMOND	TX		07/11/2024		1,069		(212)			(212)		858	858			
100010696	DUMONT	NJ		12/23/2016		(57)		664			664		607	607			
100163014	ELK GROVE VILLAGE	IL		08/13/2024		486		(43)			(43)		444	444			
100064272	ORLANDO	FL		07/01/2021		1,209		98			98		1,308	1,308			
100152181	ENGLEWOOD	FL		05/17/2024		538		(37)			(37)		502	502			
100173041	SILETZ	OR		10/25/2024		642		(114)			(114)		529	529			
100137564	HOUSTON	TX		12/08/2023		557		31			31		588	588			
100109927	WEISER	ID		06/22/2023		353		(35)			(35)		318	318			
100169073	EL MIRAGE	AZ		09/27/2024		592		(47)			(47)		545	545			
100113341	CENTREVILLE	VA		06/29/2023		3,234		602			602		3,837	3,837			
100157588	FRANKLIN	NC		06/28/2024		24,756		(1,802)			(1,802)		22,955	22,955			
100158789	NORTH CHESTERFIELD	VA		07/10/2024		493		(3)			(3)		490	490			
100182569	LAS VEGAS	NV		12/12/2024		361		(5)			(5)		356	356			
100141794	LOPIK	NLD		01/29/2024													
100108135	HOLIDAY	FL		05/24/2023		390		(32)			(32)		357	357			
100149589	WEST NEW YORK	NJ		04/26/2024		2,535		(198)			(198)		2,337	2,337			
100150268	GRONINGEN	NLD		04/29/2024													

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165534	AUGUSTA	GA		08/29/2024		529		(44)			(44)		485	485			
100082118	PEARLAND	TX		04/14/2022		920		(230)			(230)		690	690			
100113562	CHICAGO	IL		06/29/2023		1,819		1,430			1,430		3,249	3,249			
100038924	KILKENNY	IRL		09/27/2019		(918)		975			975		57	57			
100091936	SUGARLOAF	CA		02/03/2023		7,250		(250)			(250)		7,000	7,000			
100011633	BOWIE	MD		03/08/2017		2,736		584			584		3,320	3,320			
100163180	SAN MARCOS	TX		08/13/2024		612		35			35		647	647			
100110030	NORTH LAUDERDALE	FL		06/23/2023		531		(18)			(18)		513	513			
100137368	WESTAMPTON	NJ		12/01/2023		572		(73)			(73)		500	500			
100167887	VICTORVILLE	CA		09/20/2024		382		(39)			(39)		343	343			
100146857	PHOENIX	AZ		03/21/2024		533		(24)			(24)		510	510			
100117392	PHOENIX	AZ		07/20/2023		707		627			627		1,334	1,334			
100065565	RED BLUFF	CA		07/28/2021		2,912		(173)			(173)		2,738	2,738			
100163143	CHICAGO	IL		08/13/2024		498		(16)			(16)		482	482			
100025700	WELLINGTON	FL		09/20/2018		1,175		113			113		1,288	1,288			
100084791	PORT CHARLOTTE	FL		08/02/2022		244		(98)			(98)		146	146			
100135493	ROSHARON	TX		11/13/2023		624		180			180		804	804			
100113315	SANDY	UT		06/29/2023		628		634			634		1,262	1,262			
100138689	OAK RIDGE	TN		02/02/2024		420		(75)			(75)		345	345			
100076137	GRASS VALLEY	CA		01/07/2022		(5,830)		(91)			(91)	7,001	1,079	1,056	(23)		(23)
100076155	GRASS VALLEY	CA		01/07/2022		1,147		(91)			(91)		1,056	1,056			
100028850	ROCKAWAY	NJ		10/26/2018		1,054		378			378		1,431	1,431			
100120077	GULF SHORES	AL		08/11/2023		765		139			139		904	904			
100153175	FISHERS	IN		05/30/2024		524		(21)			(21)		503	503			
100180418	ANNA	TX		11/25/2024		1,172		17			17		1,189	1,189			
100170454	LOS ANGELES	CA		10/09/2024		493		(93)			(93)		401	401			
100171570	ROSHARON	TX		10/16/2024		638		26			26		665	665			
100128853	TAMPA	FL		09/21/2023		443		(46)			(46)		397	397			
100047152	RAMONA	CA		11/20/2020		719		(271)			(271)		449	449			
100143350	GRIFFIN	GA		02/16/2024		425		(86)			(86)		339	339			
100155085	SALEM	OR		07/19/2024		4,269		(111)			(111)		4,158	4,158			
100182067	AUSTIN	TX		12/12/2024		592		21			21		612	612			
100066911	ZEPHYRHILLS	FL		08/02/2021		923		13			13		937	937			
100137879	CHINA GROVE	NC		12/08/2023		372		(102)			(102)		270	270			
100078806	MOORESVILLE	NC		02/24/2022		1,112		(24)			(24)		1,088	1,088			
100165384	ROCKFORD	IL		08/29/2024		524		(41)			(41)		483	483			
100067436	TAMPA	FL		09/23/2021		1,243		(67)			(67)		1,176	1,176			
100161450	WENDELL	NC		07/30/2024		614		(17)			(17)		597	597			
100013626	AUBURN	WA		05/25/2017		1,502		296			296		1,798	1,798			
100088303	HUNTINGTON BEACH	CA		11/10/2022		750		(24)			(24)		725	725			
100038667	KILDARE	IRL		09/27/2019		1							1	1			
100116561	WINTER GARDEN	FL		07/20/2023		464		(37)			(37)		427	427			
100048699	EVERETT	WA		11/20/2020		898		(48)			(48)		850	850			
100048239	WESTBURY	NY		11/20/2020		1,218		(138)			(138)		1,081	1,081			
100172339	CORAOPOLIS	PA		10/23/2024		608		(21)			(21)		587	587			
100055842	GODDARD	KS		03/23/2021		656		(86)			(86)		570	570			
100025705	RANCHO CORDOVA	CA		09/20/2018		852		(8)			(8)		845	845			
100116629	NORTH HIGHLANDS	CA		07/20/2023		7,485		1,585			1,585		9,070	9,070			
100133627	FORT WORTH	TX		10/23/2023		810		179			179		990	990			
100152975	BRADENTON	FL		06/27/2024		534		(124)			(124)		410	410			
100100362	CHICAGO	IL		04/27/2023		714		53			53		766	766			

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100134766	FLORESVILLE	TX		10/30/2023		13,364		(76)			(76)		13,289	13,289			
100147810	WOODRUFF	SC		04/08/2024		587		(10)			(10)		577	577			
100068210	RENTON	WA		08/25/2021		1,197		(102)			(102)		1,095	1,095			
100160142	CANUTILLO	TX		07/17/2024		599		(18)			(18)		581	581			
100091389	MONTAGUE	NJ		02/22/2023		493		29			29		522	522			
100109853	ORLANDO	FL		06/22/2023		534		(32)			(32)		502	502			
100110438	ROSHARON	TX		06/30/2023		780		140			140		920	920			
100165437	MIAMI	FL		08/29/2024		527		(42)			(42)		485	485			
100075510	BURLESON	TX		12/01/2021		1,320		(83)			(83)		1,237	1,237			
100119522	DAWSONVILLE	GA		07/28/2023		806		47			47		853	853			
100118911	MISSOURI CITY	TX		07/27/2023		467		(88)			(88)		379	379			
100149532	AUSTIN	TX		04/26/2024		780		(36)			(36)		745	745			
100026349	DES PLAINES	IL		09/20/2018		(9,017)		168			168	9,677	829	792	(37)		(37)
100171883	LAWRENCEVILLE	GA		10/17/2024		573		(65)			(65)		509	509			
100013581	SALINAS	CA		05/25/2017		4,106		336			336		4,442	4,442			
100071682	EL CENTRO	CA		10/14/2021		1,179		(99)			(99)		1,080	1,080			
100137307	CATHEDRAL CITY	CA		12/01/2023		(2)		2			2						
100054437	WOODBURN	OR		03/23/2021		809		(256)			(256)		554	554			
100109223	HOUSTON	TX		07/21/2023		(6,427)		(109)			(109)	7,005	468	437	(31)		(31)
100102534	COLORADO SPRINGS	CO		06/07/2023		589		(52)			(52)		536	536			
100171875	WILMINGTON	NC		10/17/2024		573		(64)			(64)		509	509			
100167630	GRAND RAPIDS	MN		09/19/2024		573		(43)			(43)		530	530			
100102708	CRESTLINE	CA		06/22/2023		712		(82)			(82)		629	629			
100169140	OCALA	FL		09/27/2024		619		(12)			(12)		607	607			
100020173	SAN YSIDRO	CA		07/17/2018		37,224		(699)			(699)		36,525	36,525			
100076277	WEST GARDINER	ME		01/07/2022		1,084		(73)			(73)		1,011	1,011			
100179886	MCKINNEY	TX		11/25/2024		649		57			57		705	705			
100063843	LANCASTER	PA		07/01/2021		1,247		61			61		1,308	1,308			
100014469	HIGHLAND	IL		09/27/2017		2,359		(29)			(29)		2,329	2,329			
100055542	VANCOUVER	WA		03/23/2021		980		(183)			(183)		797	797			
100068336	LARGO	FL		08/25/2021		1,029		(95)			(95)		934	934			
100134025	PHILADELPHIA	PA		10/25/2023		217		(217)			(217)						
100169135	ANKENY	IA		09/27/2024		575		(43)			(43)		533	533			
100180252	YUKON	OK		11/25/2024		575		(34)			(34)		541	541			
100160021	ROCHESTER HILLS	MI		07/17/2024		508		(27)			(27)		481	481			
100075038	PHILLIPSBURG	NJ		12/01/2021		466		(25)			(25)		440	440			
100141218	SMYRNA	TN		01/30/2024		454		(42)			(42)		412	412			
100186252	DAYTONA BEACH	FL		12/27/2024		382		(27)			(27)		356	356			
100031326	MURRIETA	CA		03/29/2019		1,541		301			301		1,842	1,842			
100138682	HOWELL	NJ		02/02/2024		750		(158)			(158)		592	592			
100046327	NEPTUNE	NJ		11/25/2020		482		(124)			(124)		359	359			
100184880	WAYNE	NJ		12/17/2024		720		(51)			(51)		670	670			
100138822	TAYLOR	PA		12/21/2023		524		(51)			(51)		473	473			
100165346	RICHMOND	TX		08/29/2024		49,181		(680)			(680)		48,501	48,501			
100148788	UNIONTOWN	OH		04/17/2024		643		132			132		775	775			
100028901	LODI	NJ		10/26/2018		1,032		426			426		1,458	1,458			
100153610	REXFORD	NY		05/31/2024		353		(57)			(57)		296	296			
100130387	JACKSONVILLE	FL		09/28/2023		410		(66)			(66)		344	344			
100144661	UNITED KINGDOM	GBR		03/12/2024		(1,347)		1,392			1,392		46	46			
100149954	PERRIS	CA		06/07/2024		527		(37)			(37)		490	490			
100113480	BOULDER	CO		06/29/2023		967		1,014			1,014		1,981	1,981			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139377	DALLAS	TX		12/28/2023		1,071		(9)			(9)		1,062	1,062			
100014195	LAKE ORION	MI		09/20/2017		1,500		(8)			(8)		1,492	1,492			
100100321	WYNNEWOOD	PA		04/27/2023		798		160			160		958	958			
100115909	ROSHARON	TX		07/20/2023		2,283		192			192		2,476	2,476			
100100255	NEPTUNE	NJ		03/17/2023		576		(29)			(29)		547	547			
100171837	TUCSON	AZ		10/17/2024		611		(43)			(43)		568	568			
100113445	CHANDLER	AZ		06/29/2023		724		214			214		938	938			
100117524	LAS VEGAS	NV		07/20/2023		508		40			40		549	549			
100065069	IRVING	TX		07/14/2021		1,019		(82)			(82)		937	937			
100114529	BAKERSFIELD	CA		06/29/2023		327		(41)			(41)		287	287			
100000340	PEARLAND	TX		09/27/2016		1,090		22			22		1,112	1,112			
100164356	BRANDYWINE	MD		08/21/2024		2,886		134			134		3,020	3,020			
100175079	RANCHO CUCAMONGA	CA		11/05/2024		493		(67)			(67)		426	426			
100186643	ROSHARON	TX		12/30/2024		393		2			2		395	395			
100164460	AURORA	IL		08/21/2024		516		(13)			(13)		503	503			
100086522	LAS VEGAS	NV		09/30/2022		574		(26)			(26)		548	548			
100103154	BRIDGEPORT	CT		04/21/2023		(561)		561			561						
100137365	DELTONA	FL		12/01/2023		425		(40)			(40)		384	384			
100079001	PHILADELPHIA	PA		02/24/2022		1,050		(14)			(14)		1,037	1,037			
100133835	DALLAS	TX		10/20/2023		502		1			1		503	503			
100169137	TYLER	TX		09/27/2024		616		(41)			(41)		575	575			
100156328	BURLINGTON	NJ		07/25/2024		449		(102)			(102)		347	347			
100152627	RICHMOND HILL	GA		05/17/2024		558		5			5		563	563			
100043396	WASHINGTON	DC		08/13/2020		857		18			18		875	875			
100091159	REPUBLIC	MO		01/31/2023		624		69			69		692	692			
100031194	ROSEVILLE	CA		03/29/2019		661		(39)			(39)		622	622			
100103191	NEWFIELD	NJ		04/21/2023		(586)		654			654		68			(68)	(68)
100015762	SOUTH GATE	CA		02/02/2018		1,320		(45)			(45)		1,274	1,274			
100102149	SAN ANTONIO	TX		04/14/2023		580		43			43		624	624			
100153975	GREAT MILLS	MD		06/05/2024		504		(9)			(9)		496	496			
100079218	YONKERS	NY		02/24/2022		1,079		(10)			(10)		1,069	1,069			
100013549	SILVER SPRING	MD		05/25/2017		748		71			71		819	819			
100158882	TILGHMAN	MD		07/12/2024		484		3			3		487	487			
100160607	ROSENBERG	TX		07/19/2024		8,360		(50)			(50)		8,310	8,310			
100134691	CARTERSVILLE	GA		10/30/2023		149		313			313		462	462			
100055434	NORFOLK	VA		03/23/2021		798		(252)			(252)		547	547			
100116655	MIAMI BEACH	FL		07/20/2023		699		340			340		1,039	1,039			
100092023	WURTSBORO	NY		02/09/2023		840		(57)			(57)		783	783			
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022													
100075917	SAN ANTONIO	TX		01/07/2022		1,155		(55)			(55)		1,100	1,100			
100182004	PORT CHARLOTTE	FL		12/12/2024		538		(4)			(4)		534	534			
100148397	OPELIKA	AL		04/12/2024		638		35			35		673	673			
100139752	UNITED KINGDOM	GBR		12/18/2023		52							52	52			
100161940	THERMAL	CA		07/31/2024		539		(82)			(82)		457	457			
100159290	MAGNOLIA	TX		07/15/2024		620		78			78		698	698			
100169761	SONORA	CA		09/30/2024		571		(37)			(37)		534	534			
100018383	FARMINGTON	CT		06/27/2018		1,175		(6)			(6)		1,169	1,169			
100135463	BOLIVIA	NC		11/13/2023		598		168			168		765	765			
100174354	LAFAYETTE	LA		10/31/2024		693		77			77		770	770			
100148349	FRESNO	TX		04/12/2024		664		74			74		738	738			
100060964	LEESBURG	VA		06/01/2021		1,698		16			16		1,714	1,714			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141337	CARROLLTON	TX		01/30/2024		344		28			28		372	372			
100067731	PALMDALE	CA		09/23/2021		1,227		(54)			(54)		1,173	1,173			
100100697	ELKRIDGE	MD		04/28/2023		748		55			55		802	802			
100091981	MERCED	CA		02/07/2023		8		(8)			(8)						
100065670	MAITLAND	FL		07/28/2021		1,110		(53)			(53)		1,057	1,057			
100137010	NEW MARKET	AL		11/28/2023		602		159			159		760	760			
100143475	NORTH DINWIDDIE	VA		02/16/2024		1,897		(22)			(22)		1,875	1,875			
100099936	CADDO MILLS	TX		03/28/2023		113		(11)			(11)		102	102			
100054757	MAHOPAC	NY		03/23/2021		4,852		(468)			(468)		4,384	4,384			
100160025	PENDERGRASS	GA		07/17/2024		653		79			79		732	732			
100150647	UVALDE	TX		05/06/2024		527		(28)			(28)		499	499			
100083032	BAYVILLE	NJ		05/11/2022		856		18			18		875	875			
100088973	KISSIMMEE	FL		11/15/2022		534		(51)			(51)		483	483			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		2,292		135			135		2,427	2,427			
100162638	CHARLOTTE	NC		08/12/2024		477		(21)			(21)		456	456			
100163136	OCALA	FL		08/13/2024		612		(13)			(13)		599	599			
100175220	MONTGOMERY	TX		11/05/2024		1,039		50			50		1,089	1,089			
100171467	CHESAPEAKE	VA		10/16/2024		966		(11)			(11)		955	955			
100113278	CHICAGO	IL		06/29/2023		(6,397)		1,005			1,005	6,983	1,591	1,580	(11)		(11)
100119849	MESA	AZ		08/10/2023		35,060		(574)			(574)		34,486	34,486			
100109070	KISSIMMEE	FL		06/05/2023		501		(29)			(29)		472	472			
100130329	APPLE VALLEY	CA		09/28/2023		435		(63)			(63)		372	372			
100071994	PORTSMOUTH	VA		10/29/2021		189		(39)			(39)		150	150			
100149702	WAUKEGAN	IL		04/26/2024		434		(43)			(43)		391	391			
100145855	NEWARK	NJ		03/15/2024		19		(19)			(19)						
100161322	FORT WORTH	TX		07/25/2024		1,416		(107)			(107)		1,309	1,309			
100152622	BAY CITY	TX		05/17/2024		542		12			12		554	554			
100074435	MIAMI	FL		12/02/2021		972		(233)			(233)		739	739			
100090975	WEST ALLIS	WI		01/31/2023		348		(45)			(45)		303	303			
100162659	HOUSTON	TX		08/12/2024		6,140		158			158		6,298	6,298			
100141985	JACKSONVILLE	FL		02/29/2024		496		(46)			(46)		450	450			
100043378	LOMA LINDA	CA		08/13/2020		2,541		82			82		2,623	2,623			
100013286	LOMPOC	CA		05/25/2017		642		24			24		666	666			
100179745	FULSHEAR	TX		11/21/2024		627		82			82		709	709			
100120737	WINSTON SALEM	NC		08/25/2023		584		5			5		589	589			
100180878	UNITED KINGDOM	GBR		11/27/2024		51							51	51			
100118995	DEERFIELD BEACH	FL		07/27/2023		990		(106)			(106)		884	884			
100164896	MONTICELLO	NY		08/28/2024		547		(30)			(30)		517	517			
100111363	HAYWARD	CA		06/29/2023		3,747		313			313		4,060	4,060			
100062070	EAST HAMPTON	CT		07/01/2021		778		3			3		781	781			
100127562	ZEBULON	NC		09/08/2023		1,049		25			25		1,074	1,074			
100167588	ALBEMARLE	NC		09/19/2024		655		3			3		657	657			
100167585	ALBEMARLE	NC		09/19/2024		655		3			3		657	657			
100108390	PHILADELPHIA	PA		05/25/2023		144		278			278		422	422			
100132378	SPRING HILL	FL		11/03/2023		2,524		37			37		2,561	2,561			
100091567	SLIDELL	LA		03/07/2023		761		(154)			(154)		607	607			
100150864	GREENVILLE	SC		05/08/2024		2,142		(13)			(13)		2,129	2,129			
100152748	NASHVILLE	TN		05/22/2024		564		(56)			(56)		508	508			
100181873	GRAND RAPIDS	MI		12/12/2024		525		(6)			(6)		519	519			
100159487	SAN ANTONIO	TX		07/15/2024		571		(14)			(14)		557	557			
100119444	HENDERSON	NV		07/31/2023		756		126			126		881	881			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029529	OAKLAND	CA		10/26/2018		582		62			62		644	644			
100167927	NEW ORLEANS	LA		09/20/2024		499		38			38		537	537			
100025091	LYNWOOD	CA		09/20/2018		832		(17)			(17)		816	816			
100150675	PENDERGRASS	GA		05/06/2024		629		81			81		709	709			
100136489	FOUNTAIN INN	SC		11/20/2023		573		96			96		669	669			
100175815	MONTICELLO	NY		11/12/2024		922		19			19		941	941			
100081399	JACKSONVILLE	FL		03/18/2022		1,111		92			92		1,203	1,203			
100186635	FULSHEAR	TX		12/30/2024		392		2			2		394	394			
100186619	SAINT AUGUSTINE	FL		12/30/2024		407		62			62		468	468			
100158047	COLUMBUS	OH		07/09/2024		553		(38)			(38)		515	515			
100060057	PHOENIX	AZ		06/25/2021		1,181		(64)			(64)		1,117	1,117			
100081276	WHITEFISH	MT		03/18/2022		1,138		45			45		1,183	1,183			
100078670	HOUSTON	TX		02/25/2022		960		(212)			(212)		748	748			
100145360	UNITED KINGDOM	GBR		03/12/2024		132		(101)			(101)		32	32			
100146695	YERINGTON	NV		03/20/2024		527		(96)			(96)		431	431			
100030861	LONG BEACH	CA		04/09/2019		751		207			207		958	958			
100013419	BRIDGEPORT	CT		05/25/2017		533		316			316		850	850			
100127534	NEW BRAUNFELS	TX		09/08/2023		1,027		112			112		1,138	1,138			
100065036	SILVER SPRING	MD		07/14/2021		1,061		(81)			(81)		980	980			
100116658	KISSIMMEE	FL		07/20/2023		(1,785)		2,882			2,882		1,097	1,097			
100087932	COVINGTON	GA		10/25/2022		556		(41)			(41)		515	515			
100166978	NORTH AUGUSTA	SC		09/13/2024		512		(26)			(26)		486	486			
100162568	DES PLAINES	IL		08/12/2024		476		10			10		486	486			
100117540	PALMDALE	CA		07/20/2023		555		45			45		600	600			
100011880	PAOLI	PA		03/08/2017		608		283			283		890	890			
100165490	FULSHEAR	TX		08/29/2024		575		(39)			(39)		536	536			
100180452	SAN ANTONIO	TX		11/25/2024		631		25			25		656	656			
100141155	BUFFALO	NY		01/30/2024		1,297		(77)			(77)		1,220	1,220			
100141527	SALT LAKE CITY	UT		01/30/2024		495		(40)			(40)		455	455			
100103018	WILTON	NH		06/22/2023		32		(32)			(32)						
100174331	LURAY	VA		10/31/2024		689		81			81		770	770			
100148072	CORINTH	TX		04/10/2024		51,964		(368)			(368)		51,596	51,596			
100165388	DALLAS	TX		08/29/2024		581		(38)			(38)		543	543			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		661		71			71		733	733			
100062470	DES PLAINES	IL		07/01/2021		1,630		(42)			(42)		1,589	1,589			
100076020	GONZALES	LA		01/07/2022		1,245		(61)			(61)		1,184	1,184			
100026555	STERLING	VA		09/26/2018		1,208		149			149		1,356	1,356			
100175898	CONROE	TX		11/14/2024		549		(3)			(3)		546	546			
100117371	MELISSA	TX		07/20/2023		858		462			462		1,320	1,320			
100114577	AURORA	IL		06/29/2023		5,130		(88)			(88)		5,042	5,042			
100174468	SANTA CLARITA	CA		10/31/2024		435		(28)			(28)		407	407			
100135753	WADDELL	AZ		11/10/2023		1,191		219			219		1,410	1,410			
100138949	MIRAMAR	FL		12/21/2023		(6,888)		695			695	6,967	775	719	(56)		(56)
100150628	CHESAPEAKE	VA		05/03/2024		1,063		48			48		1,111	1,111			
100100682	CHICAGO	IL		04/28/2023		774		95			95		869	869			
100065188	LUBBOCK	TX		07/14/2021		1,238		(59)			(59)		1,179	1,179			
100151793	KISSIMMEE	FL		05/10/2024		546		29			29		574	574			
100081045	MERIDIAN	ID		03/18/2022		2,215		202			202		2,417	2,417			
100180153	KISSIMMEE	FL		11/25/2024		291		(34)			(34)		257	257			
100169154	CHICAGO	IL		09/27/2024		470		(55)			(55)		416	416			
100071621	RENO	NV		10/14/2021		1,174		(109)			(109)		1,066	1,066			

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100144212	SILOAM SPRINGS	AR		03/07/2024		654		41			41		694	694			
100133804	WATERBURY	CT		10/20/2023		458		(51)			(51)		407	407			
100185410	BOISE	ID		12/20/2024		543		69			69		612	612			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		1,229		(34)			(34)		1,195	1,195			
100150178	INDIAN TRAIL	NC		04/30/2024		1,608		(181)			(181)		1,427	1,427			
100160929	JOHNSTOWN	NY		07/24/2024		496		(21)			(21)		475	475			
100102997	RIO RICO	AZ		06/22/2023		415		(40)			(40)		375	375			
100108190	OVERLAND PARK	KS		05/24/2023		680		(53)			(53)		627	627			
100076035	SEVIERVILLE	TN		01/07/2022		1,105		(79)			(79)		1,026	1,026			
100158468	DEARBORN HEIGHTS	MI		07/10/2024		534		(62)			(62)		471	471			
100181915	BROKEN ARROW	OK		12/12/2024		565		40			40		605	605			
100176907	BOYNTON BEACH	FL		11/15/2024		403		(101)			(101)		302	302			
100130168	SCHILLER PARK	IL		11/15/2023		191		1			1		192	192			
100030188	LIVINGSTON	CA		12/20/2018		4,369		118			118		4,487	4,487			
100149828	ROCKPORT	TX		04/29/2024		441		19			19		459	459			
100012625	CLEARWATER	FL		05/25/2017		762		244			244		1,005	1,005			
100013711	HYATTSVILLE	MD		05/25/2017		757		55			55		812	812			
100164235	ATLANTA	GA		08/21/2024		406		(109)			(109)		297	297			
100065319	WOODSTOCK	GA		07/28/2021		1,138		(76)			(76)		1,063	1,063			
100100536	BLAKESLEE	PA		04/27/2023		451		(56)			(56)		395	395			
100020375	LOMPOC	CA		07/27/2018		1,117		(75)			(75)		1,042	1,042			
100026259	KEYES	CA		09/20/2018		685		69			69		754	754			
100159326	SAINT AUGUSTINE	FL		07/15/2024		634		51			51		686	686			
100090154	RIVERDALE	MD		01/13/2023		526		(86)			(86)		440	440			
100110523	WAKE FOREST	NC		06/30/2023		12,847		217			217		13,063	13,063			
100161482	FORT WORTH	TX		07/30/2024		576		(38)			(38)		538	538			
100128299	LAKE OZARK	MO		09/14/2023		1,481		(74)			(74)		1,407	1,407			
100065156	CLERMONT	FL		07/14/2021		1,271		(69)			(69)		1,201	1,201			
100169841	HOUSTON	TX		09/30/2024		354		4			4		358	358			
100153171	WINTER HAVEN	FL		05/30/2024		508		(20)			(20)		488	488			
100146641	GOODLETTSVILLE	TN		03/20/2024		450		(33)			(33)		417	417			
100119698	CHICAGO	IL		08/08/2023		(6,446)		(35)			(35)	6,961	479	464	(15)		(15)
100136223	HEDGESVILLE	WV		11/20/2023		454		12			12		466	466			
100116236	ROYAL PALM BEACH	FL		07/20/2023		667		609			609		1,276	1,276			
100065511	WASHINGTON	DC		07/28/2021		1,302		(80)			(80)		1,222	1,222			
100080774	ORLANDO	FL		03/15/2022		831		(161)			(161)		670	670			
100069894	SAN ANTONIO	TX		09/01/2021		3,426		(20)			(20)		3,405	3,405			
100178141	SHELTON	WA		11/19/2024		932		(138)			(138)		794	794			
100149046	CLEVELAND	GA		04/19/2024		476		(26)			(26)		450	450			
100055033	ROCKWALL	TX		03/23/2021		2,650		(366)			(366)		2,284	2,284			
100144134	GREENVILLE	NC		03/07/2024		615		108			108		723	723			
100152470	GLENDALE	AZ		05/16/2024		802		(115)			(115)		687	687			
100165070	ALICE	TX		08/28/2024		2,512		(124)			(124)		2,387	2,387			
100173854	WINTERVILLE	NC		10/31/2024		2,362		(163)			(163)		2,200	2,200			
100149658	LONGS	SC		04/26/2024		624		37			37		661	661			
100137078	VASS	NC		11/28/2023		508		1			1		509	509			
100173543	UNITED KINGDOM	GBR		10/29/2024		44							44	44			
100168831	UNITED KINGDOM	GBR		09/26/2024		48							48	48			
100153323	CONWAY	SC		05/30/2024		611		94			94		705	705			
100180873	UNITED KINGDOM	GBR		11/27/2024		51							51	51			
100180876	UNITED KINGDOM	GBR		11/27/2024		51							51	51			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100135298	NEW PORT RICHEY	FL		11/13/2023		43,519		50			50		43,569	43,569			
100141062	CONROE	TX		02/20/2024		538		(17)			(17)		521	521			
100043134	GLASTONBURY	CT		05/28/2020		3,312		219			219		3,531	3,531			
100147320	LEEUWARDEN	NLD		03/27/2024													
100156888	TUNNEL HILL	GA		06/27/2024		523		5			5		528	528			
100013564	COLTON	CA		05/25/2017		890		85			85		975	975			
100065609	HILLSBORO	OR		07/28/2021		2,353		(150)			(150)		2,203	2,203			
100176533	LAS VEGAS	NV		11/15/2024		513		(45)			(45)		468	468			
100167566	TAMPA	FL		09/19/2024		2,414		(194)			(194)		2,220	2,220			
100131784	SPLENDORA	TX		10/06/2023		737		(2)			(2)		735	735			
100126393	BATON ROUGE	LA		08/30/2023		537		(27)			(27)		510	510			
100065284	APEX	NC		07/28/2021		1,398		(106)			(106)		1,292	1,292			
100149350	MAGNOLIA	TX		04/24/2024		552		(11)			(11)		541	541			
100048523	BANNING	CA		11/20/2020		1,323		(231)			(231)		1,092	1,092			
100173738	BOYNTON BEACH	FL		10/30/2024		609		(34)			(34)		575	575			
100128742	BRYSON CITY	NC		09/21/2023		473		(51)			(51)		421	421			
100139182	NORTH FORT MYERS	FL		12/28/2023		434		(26)			(26)		408	408			
100038520	MEATH	IRL		09/27/2019		2,522		250			250		2,772	2,772			
100138795	NEWPORT	NC		12/21/2023		510		(48)			(48)		461	461			
100171829	COLLEGE STATION	TX		10/17/2024		1,098		(78)			(78)		1,021	1,021			
100081193	PHOENIX	AZ		03/18/2022		691		(6)			(6)		684	684			
100150747	FORT WORTH	TX		05/06/2024		1,381		(36)			(36)		1,345	1,345			
100179695	MCKINNEY	TX		11/21/2024		640		57			57		697	697			
100115066	PRINCETON	TX		07/14/2023		655		(24)			(24)		631	631			
100128397	SURFSIDE BEACH	TX		09/15/2023		810		(65)			(65)		745	745			
100148455	PENDERGRASS	GA		04/12/2024		680		120			120		800	800			
100136346	SAINT AUGUSTINE	FL		11/20/2023		(8,011)		319			319	9,610	1,918	1,910	(8)		(8)
100067660	COLUMBUS	OH		09/23/2021		1,200		(89)			(89)		1,110	1,110			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		1,262		(2)			(2)		1,260	1,260			
100163402	BAKERSFIELD	CA		09/27/2024		354		(109)			(109)		245	245			
100147968	PENDERGRASS	GA		04/08/2024		632		72			72		704	704			
100148403	FREEPORT	FL		04/12/2024		(6,294)		130			130	6,950	786	787	1		1
100131857	MENIFEE	CA		10/06/2023		534		(15)			(15)		519	519			
100111548	BOWIE	MD		06/29/2023		314		713			713		1,027	1,027			
100169999	INVERNESS	FL		11/08/2024		557		(56)			(56)		501	501			
100185559	AIKEN	SC		12/20/2024		390							390	390			
100148212	PHOENIX	AZ		04/12/2024		562		50			50		612	612			
100150262	WEERT	NLD		04/29/2024		(9,641)						9,618	(23)		25	(2)	23
100168361	OCALA	FL		09/25/2024		609		(1)			(1)		608	608			
100184585	LAKE FOREST	CA		12/17/2024		1,105		(54)			(54)		1,051	1,051			
100101969	HOUSTON	TX		04/14/2023		409		(93)			(93)		316	316			
100185665	UNITED KINGDOM	GBR		12/20/2024		41							41	41			
100138806	HEPHZIBAH	GA		12/21/2023		553		(44)			(44)		510	510			
100166380	HOUSTON	TX		10/24/2024		537		(81)			(81)		457	457			
100091203	PALM BAY	FL		01/31/2023		6,086		(325)			(325)		5,760	5,760			
100128167	MYRTLE BEACH	SC		09/18/2023		780		94			94		875	875			
100133956	PHILADELPHIA	PA		10/25/2023		490		(35)			(35)		455	455			
100138108	ORLANDO	FL		12/14/2023		1,619		135			135		1,753	1,753			
100030130	HIGHLAND	CA		12/20/2018		1,245		92			92		1,337	1,337			
100153445	HIGHLAND	IN		05/30/2024		461		(12)			(12)		448	448			
100137850	HAMPTON	VA		12/08/2023		1,318		(44)			(44)		1,274	1,274			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147397	MERRITT ISLAND	FL		05/08/2024		956		(47)			(47)		908	908			
100113060	DOUGLASVILLE	GA		06/29/2023		1,207		461			461		1,668	1,668			
100139986	SARASOTA	FL		01/09/2024		727		(48)			(48)		679	679			
100146841	VASSAR	MI		03/21/2024		967		(93)			(93)		874	874			
100120114	DAPHNE	AL		08/11/2023		690		77			77		767	767			
100163066	ATHENS	TX		08/13/2024		521		(50)			(50)		471	471			
100157702	SAN BERNARDINO	CA		06/28/2024		524		(59)			(59)		465	465			
100152552	DURHAM	NC		05/17/2024		541		4			4		545	545			
100136297	ANGIER	NC		11/20/2023		5,623		42			42		5,665	5,665			
100141659	LUDLOW	MA		01/30/2024		132		(11)			(11)		120	120			
100100599	ODENVILLE	AL		04/27/2023		556		5			5		561	561			
100176844	NORTH LAS VEGAS	NV		11/15/2024		(9,183)		(26)			(26)	9,630	421	358	53	(116)	(63)
100013744	RIALTO	CA		05/25/2017		809		30			30		838	838			
100161802	TUNNEL HILL	GA		07/31/2024		550							550	550			
100060303	PROVO	UT		06/25/2021		1,183		(110)			(110)		1,073	1,073			
100178499	PORT RICHEY	FL		11/21/2024		363		(56)			(56)		307	307			
100102878	ROWLETT	TX		06/22/2023		616		(16)			(16)		600	600			
100180385	CUB RUN	KY		11/25/2024		555		(33)			(33)		522	522			
100175621	BOSSIER CITY	LA		11/12/2024		1,564		45			45		1,609	1,609			
100135484	HENDERSON	NV		11/13/2023		2,079		248			248		2,326	2,326			
100054814	MIDDLE RIVER	MD		03/23/2021		622		(123)			(123)		499	499			
100153314	SEGUIN	TX		05/30/2024		487		9			9		497	497			
100132708	PALM COAST	FL		11/03/2023		445		(30)			(30)		416	416			
100136293	CARTERSVILLE	GA		11/20/2023		550		32			32		582	582			
100055866	GRAND JUNCTION	CO		03/26/2021		2,455		(150)			(150)		2,305	2,305			
100114632	ORLANDO	FL		06/29/2023		620		17			17		637	637			
100065140	RIVERSIDE	CA		07/14/2021		1,258		(75)			(75)		1,183	1,183			
100109054	HEMET	CA		06/05/2023		526		(31)			(31)		496	496			
100100159	BUCKEYE	AZ		03/17/2023		473		(9)			(9)		464	464			
100115361	HARDEEVILLE	SC		07/17/2023		15,918		(456)			(456)		15,462	15,462			
100154652	BOSSIER CITY	LA		07/19/2024		518		(90)			(90)		428	428			
100060629	TIGARD	OR		06/01/2021		1,646		16			16		1,662	1,662			
100156280	LINDSAY	CA		07/25/2024		524		(86)			(86)		438	438			
100137058	SOUTH ELGIN	IL		11/28/2023		1,000		294			294		1,294	1,213		(81)	(81)
100148231	ATLANTA	GA		04/12/2024		1,595		(39)			(39)		1,556	1,556			
100064976	HAZLET	NJ		07/14/2021		1,125		(94)			(94)		1,031	1,031			
100154624	EUSTIS	FL		06/14/2024		395		(40)			(40)		355	355			
100161771	TRENTON	NJ		07/31/2024		(253)		705			705		452	452			
100174758	GRANDVILLE	MI		10/31/2024		306		(68)			(68)		239	239			
100151750	CLEARLAKE	CA		05/10/2024		1,172		(76)			(76)		1,096	1,096			
100087451	ROELAND PARK	KS		10/25/2022		808		185			185		993	993			
100153607	WEST SENECA	NY		05/31/2024		466		(52)			(52)		414	414			
100100719	VISALIA	CA		04/28/2023		499		134			134		633	633			
100176598	TARZANA	CA		11/15/2024		562		(64)			(64)		498	498			
100153748	ROTTERDAM	NLD		05/30/2024													
100054840	SPRING	TX		03/23/2021		827		(131)			(131)		696	696			
100134710	TAMPA	FL		10/30/2023		265		372			372		637	637			
100176871	DELTONA	FL		11/15/2024		1,115		(138)			(138)		977	977			
100128179	MCKINNEY	TX		09/18/2023		641		95			95		736	736			
100091188	DENTON	TX		01/31/2023		447		(83)			(83)		364	364			
100101769	CHICAGO	IL		03/31/2023		504		(36)			(36)		469	469			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054306	PIKESVILLE	MD		03/23/2021		784		(157)			(157)		627	627			
100153197	LILLINGTON	NC		05/30/2024		523		(27)			(27)		496	496			
100154532	LAWTON	OK		06/14/2024		539		51			51		590	590			
100011362	AVENTURA	FL		12/23/2016		2,227		712			712		2,939	2,939			
100076741	BULLHEAD CITY	AZ		12/30/2021		1,047		(229)			(229)		818	818			
100175491	MESA	AZ		12/23/2024		606		(10)			(10)		596	596			
100074950	LAS VEGAS	NV		12/01/2021		1,715		(25)			(25)		1,690	1,690			
100027853	GLEN BURNIE	MD		10/26/2018		1,171		99			99		1,270	1,270			
100055257	MIAMI	FL		03/23/2021		616		(208)			(208)		408	408			
100139938	SEVIERVILLE	TN		01/09/2024		13,551		(130)			(130)		13,421	13,421			
100148399	PRINCETON	TX		04/12/2024		528		(33)			(33)		495	495			
100029293	BAKERSFIELD	CA		10/26/2018		552		165			165		717	717			
100148367	FORT WORTH	TX		04/12/2024		672		103			103		775	775			
100013592	PALMDALE	CA		05/25/2017		(6,122)		24			24	6,933	834	788	(46)		(46)
100156112	CHICAGO	IL		06/18/2024		465		(51)			(51)		414	414			
100102085	FRANKLIN PARK	IL		04/14/2023		4,154		(44)			(44)		4,110	4,110			
100115012	LAS VEGAS	NV		07/14/2023		672		35			35		707	707			
100081460	FULSHEAR	TX		03/18/2022		1,125		87			87		1,212	1,212			
100143546	HOMEWOOD	IL		02/21/2024		491		(25)			(25)		465	465			
100086526	HARDEEVILLE	SC		09/30/2022		560		(31)			(31)		529	529			
100155127	ATLANTA	GA		07/19/2024		585		(63)			(63)		521	521			
100026181	MODESTO	CA		09/20/2018		1,142		(91)			(91)		1,051	1,051			
100067491	PUNTA GORDA	FL		09/23/2021		1,117		(101)			(101)		1,016	1,016			
100165996	BEACH PARK	IL		09/06/2024		563		(4)			(4)		560	560			
100165433	OCALA	FL		08/29/2024		600		(1)			(1)		599	599			
100181284	SARASOTA	FL		12/06/2024		479		(67)			(67)		411	411			
100149516	STOCKTON	CA		04/26/2024		2,181		(38)			(38)		2,142	2,142			
100012807	FRUITLAND PARK	FL		05/25/2017		387		352			352		739	739			
100169808	WASCO	CA		09/30/2024		500		(76)			(76)		424	424			
100067558	PRESCOTT	AZ		09/23/2021		(5,810)		(95)			(95)	6,934	1,029	1,046	17		17
100171797	MYRTLE BEACH	SC		10/17/2024		(6,183)		11			11	6,945	772	726	(47)		(47)
100159504	BAKERSFIELD	CA		07/15/2024		463		(38)			(38)		425	425			
100165705	FERNANDINA BEACH	FL		08/29/2024		485		(26)			(26)		459	459			
100180246	HOUSTON	TX		11/25/2024		631		4			4		635	635			
100136351	CHARLOTTE	NC		11/20/2023		557		12			12		569	569			
100065467	DENVER	CO		07/28/2021		(5,086)		(83)			(83)	6,933	1,764	1,719	(46)		(46)
100070444	FREDERICK	MD		09/23/2021		1,224		(65)			(65)		1,159	1,159			
100115491	LAKE SAINT LOUIS	MO		07/17/2023		785		(1)			(1)		784	784			
100148378	LOCKHART	TX		04/12/2024		2,597		177			177		2,773	2,773			
100028516	SANTA MARIA	CA		10/26/2018		625		192			192		818	818			
100164119	ATLANTA	GA		08/21/2024		515		(74)			(74)		441	441			
100136253	RICHMOND	TX		11/20/2023		468		64			64		532	532			
100109990	WESTVILLE	NJ		06/22/2023		(456)		456			456						
100179746	FULSHEAR	TX		11/21/2024		623		81			81		704	704			
100148108	PLACERVILLE	CA		04/10/2024		631		(86)			(86)		545	545			
100141641	OCALA	FL		01/30/2024		498		(43)			(43)		455	455			
100065054	RICHARDSON	TX		07/14/2021		1,226		(86)			(86)		1,140	1,140			
100138796	WAYNESBORO	PA		12/21/2023		511		(36)			(36)		475	475			
100149132	PLEASANTON	TX		04/22/2024		243		19			19		262	262			
100100914	SPRING	TX		04/28/2023		978		(63)			(63)		915	915			
100161529	BRYAN	TX		07/30/2024		551		(43)			(43)		508	508			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137219	FRANKLINTON	NC		11/28/2023		382		(88)			(88)		294	294			
100167141	LEANDER	TX		09/13/2024		509		(49)			(49)		460	460			
100171916	WEST DES MOINES	IA		10/17/2024		573		(52)			(52)		521	521			
100148721	ROCKPORT	TX		04/17/2024		575		(10)			(10)		565	565			
100011654	BELLEVILLE	NJ		03/08/2017		600		492			492		1,092	1,092			
100087060	PLANO	TX		11/04/2022		68		(8)			(8)		60	60			
100053683	LA GRANGE	IL		03/23/2021		588		(130)			(130)		458	458			
100175217	PINGREE GROVE	IL		11/05/2024		527		(10)			(10)		518	518			
100119551	ZIMMERMAN	MN		07/28/2023		557		(16)			(16)		541	541			
100131737	ANTIOCH	TN		10/06/2023		576		51			51		627	627			
100091363	MAGNOLIA	TX		02/22/2023		851		57			57		908	908			
100154529	RANCHO CUCAMONGA	CA		06/14/2024		537		(28)			(28)		510	510			
100126344	HOLLYWOOD	FL		08/30/2023		538		(30)			(30)		508	508			
100172354	BUCKEYE	AZ		10/23/2024		3,815		(97)			(97)		3,717	3,717			
100119020	MILWAUKEE	WI		07/27/2023		1,532		(153)			(153)		1,379	1,379			
100165412	FAYETTEVILLE	AR		08/29/2024		518		(52)			(52)		465	465			
100136276	PLANTATION	FL		11/20/2023		498		18			18		516	516			
100014125	MIAMI	FL		05/25/2017		1,376		185			185		1,562	1,562			
100133937	CINCINNATI	OH		10/25/2023		412		(33)			(33)		379	379			
100150589	CENTRE HALL	PA		05/03/2024		601		(36)			(36)		566	566			
100155981	REDDING	CA		06/18/2024		449		(86)			(86)		363	363			
100181881	TAMPA	FL		12/12/2024		625		57			57		683	683			
100155982	REDDING	CA		06/18/2024		449		(86)			(86)		363	363			
100139040	PORT ORCHARD	WA		12/22/2023		413		(62)			(62)		351	351			
100128086	MOUNT JULIET	TN		09/08/2023		5,384		583			583		5,968	5,968			
100175011	HAGERSTOWN	MD		10/31/2024		377		(76)			(76)		302	302			
100081834	CYPRESS	CA		03/30/2022		909		34			34		943	943			
100184950	GALT	CA		12/17/2024		1,107		(112)			(112)		995	995			
100171265	WILMINGTON	DE		10/16/2024		477		(86)			(86)		391	391			
100055346	WEST CHESTER	PA		03/23/2021		575		(89)			(89)		486	486			
100110559	FORT WORTH	TX		06/30/2023		5,196		170			170		5,366	5,366			
100054196	LAVEEN	AZ		03/23/2021		2,795		(230)			(230)		2,565	2,565			
100165204	LELYSTAD	NLD		08/28/2024													
100172228	MONTGOMERY	TX		10/17/2024		354		(63)			(63)		291	291			
100176540	SELLERSVILLE	PA		11/15/2024		586		(24)			(24)		562	562			
100064584	WINTON	CA		07/01/2021		1,111		110			110		1,221	1,221			
100179883	MORRISVILLE	PA		11/25/2024		874		9			9		884	884			
100132636	PALM BAY	FL		11/03/2023		2,141		48			48		2,189	2,189			
100031388	LINCOLN	CA		03/29/2019		839		228			228		1,067	1,067			
100090275	OCALA	FL		01/13/2023		508		(57)			(57)		451	451			
100178298	CAPITOL HEIGHTS	MD		11/19/2024		545		32			32		578	578			
100116543	KEYPORT	NJ		07/20/2023		671		536			536		1,207	1,207			
100165600	HOUSTON	TX		10/04/2024		546		(20)			(20)		527	527			
100169186	ARLINGTON	TN		09/27/2024		1,507		(84)			(84)		1,423	1,423			
100054391	LAS VEGAS	NV		03/23/2021		949		(100)			(100)		849	849			
100026348	NEW CITY	NY		09/20/2018		1,078		106			106		1,185	1,185			
100182325	HAVRE DE GRACE	MD		12/12/2024		409		54			54		463	463			
100163993	MIAMI	FL		08/21/2024		443		(103)			(103)		340	340			
100079197	BREWSTER	NY		02/24/2022		1,142		(14)			(14)		1,128	1,128			
100039324	DUBLIN	IRL		09/27/2019		4,280		2,875			2,875		7,154	7,154			
100175388	VISALIA	CA		11/05/2024		582		(13)			(13)		569	569			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162489	TEQUESTA	FL		08/07/2024		527		(93)			(93)		435	435			
100171940	COLUMBUS	OH		10/17/2024		619		(43)			(43)		576	576			
100174697	DAYTON	MN		10/31/2024		330		(37)			(37)		293	293			
100091683	DALLAS	TX		03/24/2023		292		(75)			(75)		217	217			
100024950	PALMDALE	CA		09/20/2018		696		77			77		773	773			
100061481	JASPER	GA		06/01/2021		1,297		13			13		1,310	1,310			
100100353	PHILADELPHIA	PA		04/27/2023		753		111			111		864	864			
100180433	SAN MARCOS	TX		11/25/2024		628		4			4		632	632			
100140511	HORACE	ND		01/19/2024		536		(83)			(83)		452	452			
100129753	WIMAUMA	FL		09/27/2023		411		(30)			(30)		381	381			
100112977	PERTH AMBOY	NJ		06/29/2023		607		344			344		951	951			
100087209	AVONDALE	AZ		10/25/2022		1,134		41			41		1,175	1,175			
100165115	UNITED KINGDOM	GBR		08/27/2024		48							48	48			
100063141	CONOWINGO	MD		07/01/2021		(3,141)		(10)			(10)	6,935	3,784	3,695	(90)		(90)
100171145	ARLINGTON	TX		11/22/2024		403		(60)			(60)		343	343			
100140121	OKLAHOMA CITY	OK		01/09/2024		645		60			60		705	705			
100175940	NAPLES	FL		11/14/2024		600		57			57		657	657			
100149553	TEWKSBURY	MA		04/26/2024		701		(49)			(49)		652	652			
100060134	DENVER	CO		06/25/2021		1,211		(56)			(56)		1,155	1,155			
100088258	BALTIMORE	MD		10/17/2022		653		(27)			(27)		625	625			
100140620	HORACE	ND		01/19/2024		548		(95)			(95)		452	452			
100100130	MIAMI	FL		03/28/2023		525		16			16		541	541			
100113405	AVENTURA	FL		06/29/2023		419		576			576		994	994			
100117373	FORT WORTH	TX		07/20/2023		660		653			653		1,312	1,312			
100109595	NORFOLK	VA		06/14/2023		400		(84)			(84)		316	316			
100150720	YUKON	OK		05/06/2024		565		(31)			(31)		535	535			
100131579	WILDWOOD CREST	NJ		10/05/2023		425		(28)			(28)		397	397			
100089996	DETROIT	MI		01/13/2023		324		(58)			(58)		266	266			
100060209	MINNEAPOLIS	MN		06/25/2021		1,397		(91)			(91)		1,305	1,305			
100043739	SAYREVILLE	NJ		08/13/2020		649		(135)			(135)		514	514			
100147972	BROWNSBURG	IN		04/08/2024		3,792		(10)			(10)		3,782	3,782			
100173762	LAFAYETTE	LA		10/30/2024		531		(35)			(35)		496	496			
100153174	GARNER	NC		05/30/2024		592		25			25		618	618			
100133480	KIRBYVILLE	TX		10/19/2023		3,067		(160)			(160)		2,907	2,907			
100110549	SAINT AUGUSTINE	FL		06/30/2023		1,521		25			25		1,546	1,546			
100162075	PAHOA	HI		07/31/2024		483		(3)			(3)		480	480			
100139515	SAN ANTONIO	TX		12/28/2023		447		(59)			(59)		389	389			
100148794	SAN MARCOS	TX		04/17/2024		662		150			150		812	812			
100150744	CANTON	GA		05/06/2024		5,318		(219)			(219)		5,099	5,099			
100071595	CLOVIS	CA		10/14/2021		823		(41)			(41)		782	782			
100171733	FALLING WATERS	WV		10/17/2024		(8,955)		(114)			(114)	9,554	485	450	(35)		(35)
100136767	ATLANTA	GA		11/27/2023		433		(21)			(21)		412	412			
100140076	OCALA	FL		01/09/2024		566		(1)			(1)		565	565			
100076466	YUCCA VALLEY	CA		12/21/2021		(5,788)		(136)			(136)	6,921	997	977	(20)		(20)
100152630	N MYRTLE BEACH	SC		05/17/2024		522		(26)			(26)		495	495			
100065027	MODESTO	CA		07/14/2021		1,188		(89)			(89)		1,099	1,099			
100088390	FORT MITCHELL	AL		01/06/2023		489		(15)			(15)		474	474			
100181893	EDMOND	OK		12/12/2024		(6,224)		91			91	6,926	792	738	(54)		(54)
100150629	ARLINGTON	TX		05/03/2024		1,283		22			22		1,305	1,305			
100131900	WILLIMANTIC	CT		10/06/2023		(9,098)		(53)			(53)	9,554	403	355	(48)		(48)
100141087	BURLINGTON	NJ		01/30/2024		(9)		9			9						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078640	WHITE PLAINS	NY		02/02/2022		2,068		(263)			(263)		1,805	1,805			
100077751	MOGADORE	OH		01/03/2022		771		(9)			(9)		762	762			
100153426	CHICAGO	IL		05/30/2024		489		(30)			(30)		460	460			
100070214	AUBURNDALE	FL		09/01/2021		1,339		110			110		1,449	1,449			
100063417	DAPHNE	AL		07/01/2021		923		(2)			(2)		921	921			
100068448	MOUNT DORA	FL		08/25/2021		1,243		(84)			(84)		1,159	1,159			
100154501	SAINT PETERSBURG	FL		06/14/2024		350		(47)			(47)		302	302			
100147278	PORT REPUBLIC	NJ		03/28/2024		(553)		1,050			1,050		497	497			
100079932	ORMOND BEACH	FL		04/25/2022		1,059		28			28		1,087	1,087			
100186556	PENSACOLA	FL		12/30/2024		374		204			204		578	578			
100176876	INVERNESS	FL		11/15/2024		474		(124)			(124)		350	350			
100099943	VIRGINIA BEACH	VA		03/28/2023		(6,202)		(20)			(20)	6,920	698	686	(12)		(12)
100014895	STILLMAN VALLEY	IL		11/21/2017		692		605			605		1,297	1,297			
100154557	CALEXICO	CA		06/14/2024		421		(78)			(78)		343	343			
100157931	JACKSONVILLE	FL		07/09/2024		612		52			52		664	664			
100103272	WILMINGTON	DE		04/27/2023		484		(97)			(97)		387	387			
100141647	CYPRESS	TX		01/30/2024		1,291							1,292	1,292			
100158038	ROCKFORD	IL		07/09/2024		529		(26)			(26)		503	503			
100048137	CHICAGO	IL		11/20/2020		1,194		(261)			(261)		933	933			
100045243	ATLANTA	GA		11/25/2020		948		(88)			(88)		859	859			
100176573	CLARKSVILLE	TN		11/15/2024		1,212		(40)			(40)		1,172	1,172			
100170338	DOWNINGTOWN	PA		10/08/2024		525		(26)			(26)		499	499			
100150234	UNITED KINGDOM	GBR		04/29/2024		9							9	9			
100030223	RANDALLSTOWN	MD		12/20/2018		3,290		549			549		3,840	3,840			
100153204	FORT WORTH	TX		05/30/2024		947							947	947			
100176088	CONROE	TX		12/20/2024		759		(50)			(50)		709	709			
100155088	DECATUR	GA		07/19/2024		1,115		(63)			(63)		1,051	1,051			
100167157	WASHINGTON	DC		09/13/2024		451		(36)			(36)		415	415			
100025047	LAS VEGAS	NV		09/20/2018		704		48			48		752	752			
100165497	LAKELAND	FL		08/29/2024		584		(49)			(49)		535	535			
100158290	UNITED KINGDOM	GBR		07/09/2024		(2,745)		2,745			2,745						
100143346	CHICAGO	IL		02/16/2024		895		74			74		969	969			
100071578	WHEAT RIDGE	CO		10/14/2021		1,199		(86)			(86)		1,113	1,113			
100091882	SEVIERVILLE	TN		01/30/2023		2		(2)			(2)						
100129559	TEMPLE	TX		09/29/2023		750		99			99		849	849			
100028666	BAKERSFIELD	CA		10/26/2018		710		37			37		747	747			
100087326	SAN FRANCISCO	CA		10/25/2022		1,265		182			182		1,447	1,447			
100168313	EAGLES MERE	PA		09/20/2024		247		(24)			(24)		223	223			
100158269	UNITED KINGDOM	GBR		07/09/2024		(2,916)		2,916			2,916						
100133721	ROSHARON	TX		10/23/2023		3,685		269			269		3,954	3,954			
100013773	STOCKTON	CA		05/25/2017		900		93			93		992	992			
100044238	ATCHISON	KS		08/19/2020		680		191			191		870	870			
100047340	FAR ROCKAWAY	NY		11/20/2020		848		(319)			(319)		529	529			
100149533	OAKLAND	CA		04/26/2024		896		(39)			(39)		856	856			
100185051	LUSBY	MD		12/20/2024		23		(23)			(23)						
100109056	PEACHTREE CITY	GA		06/05/2023		2		(2)			(2)						
100135822	PORT CLINTON	OH		11/10/2023		(9,058)		40			40	9,542	524	516	(8)		(8)
100143911	BAKERSFIELD	CA		03/06/2024		425		(80)			(80)		344	344			
100100262	WILLINGBORO	NJ		03/17/2023		2,219		(2,219)			(2,219)						
100155693	KAHULUI	HI		06/18/2024		1,017		(53)			(53)		964	964			
100157967	SEASIDE HEIGHTS	NJ		07/09/2024		810		(9)			(9)		801	801			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100086645	PALM BAY	FL		09/30/2022		579		(94)			(94)		485	485			
100084691	MIAMI	FL		08/02/2022		605		(144)			(144)		461	461			
100171734	FALLING WATERS	WV		10/17/2024		579		(114)			(114)		465	465			
100185509	PAYSON	AZ		12/20/2024		273		(50)			(50)		223	223			
100144002	MIDDLE RIVER	MD		02/29/2024		329		(65)			(65)		265	265			
100030672	CLINTON	MD		04/09/2019		550		645			645		1,196	1,196			
100065186	PRINEVILLE	OR		07/14/2021		8,231		(205)			(205)		8,026	8,026			
100162702	ATLANTA	GA		08/12/2024		459		(19)			(19)		440	440			
100169768	GRAND RAPIDS	MI		09/30/2024		490		(58)			(58)		432	432			
100140116	NEW MARKET	AL		01/09/2024		590		47			47		636	636			
100015834	ATLANTA	GA		02/27/2018		1,240		(18)			(18)		1,222	1,222			
100163070	OWENS CROSS ROADS	AL		08/13/2024		493		(62)			(62)		431	431			
100158544	JENSEN BEACH	FL		07/10/2024		464		(34)			(34)		431	431			
100074399	KISSIMMEE	FL		12/02/2021		1,134		(37)			(37)		1,097	1,097			
100135136	VISALIA	CA		11/03/2023		347		(29)			(29)		318	318			
100029459	SALINAS	CA		10/26/2018		3,649		572			572		4,221	4,221			
100148864	MERIDIANVILLE	AL		04/17/2024		617		57			57		674	674			
100150838	HOLLYWOOD	FL		05/08/2024		495		(12)			(12)		483	483			
100053968	ALEXANDRIA	VA		03/23/2021		12,149		(1,026)			(1,026)		11,123	11,123			
100100327	SNOHOMISH	WA		04/27/2023		331		565			565		896	896			
100081390	BOZEMAN	MT		03/18/2022		1,126		45			45		1,170	1,170			
100120460	JACKSONVILLE	FL		08/18/2023		114		(14)			(14)		100	100			
100136891	HENDERSON	NV		11/27/2023		498		(31)			(31)		467	467			
100103588	DALLAS	TX		05/08/2023		478		(71)			(71)		407	407			
100134666	PASADENA	TX		10/30/2023		475		(51)			(51)		424	424			
100078946	OMAHA	NE		02/24/2022		1,095		(24)			(24)		1,071	1,071			
100071862	DOVER	NH		10/14/2021		1,860		(153)			(153)		1,707	1,707			
100081503	SALT LAKE CITY	UT		03/18/2022		1,103		74			74		1,177	1,177			
100025614	CENTRAL ISLIP	NY		09/20/2018		10,035		1,470			1,470		11,504	11,504			
100116671	WEST VALLEY	UT		07/20/2023		759		430			430		1,189	1,189			
100149798	CANTON	TX		04/26/2024		459		(71)			(71)		388	388			
100028142	VALLEJO	CA		10/26/2018		528		(19)			(19)		509	509			
100128060	SMYRNA	TN		09/08/2023		1,966		205			205		2,171	2,171			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		4,544		(37)			(37)		4,507	4,507			
100026024	NAPLES	FL		09/20/2018		1,291		3			3		1,293	1,293			
100168835	UNITED KINGDOM	GBR		09/26/2024		48							48	48			
100071569	SPOKANE	WA		10/14/2021		1,251		(98)			(98)		1,153	1,153			
100061206	FULTONDALE	AL		06/01/2021		1,514		14			14		1,528	1,528			
100011261	SANTA ROSA	CA		12/23/2016		575		11			11		586	586			
100013864	HOFFMAN ESTATES	IL		05/25/2017		1,784		180			180		1,963	1,963			
100133058	HOUSTON	TX		11/29/2023		198		284			284		481	481			
100054349	SAINT PAUL	MN		03/23/2021		613		(31)			(31)		582	582			
100178418	ROYAL OAK	MI		11/21/2024		528		(41)			(41)		487	487			
100185891	MADERA	CA		12/26/2024		176		(3)			(3)		173	173			
100178273	CARROLLTON	TX		11/19/2024		591		26			26		617	617			
100137641	HENDERSONVILLE	NC		12/08/2023		427		(17)			(17)		410	410			
100079028	VISALIA	CA		02/24/2022		2,072		1			1		2,073	2,073			
100061470	JONESBORO	GA		06/01/2021		1,766		15			15		1,781	1,781			
100141179	STATESVILLE	NC		01/30/2024		459		(22)			(22)		437	437			
100141181	STATESVILLE	NC		01/30/2024		459		(22)			(22)		437	437			
100012183	ANTIOCH	CA		03/08/2017		1,252		374			374		1,626	1,626			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161375	DAVENPORT	FL		07/25/2024		805		(95)			(95)		710	710			
100108303	KISSIMMEE	FL		05/24/2023		439		(53)			(53)		386	386			
100064521	MIDDLETOWN	NY		07/01/2021		1,213		41			41		1,254	1,254			
100158108	COCONUT CREEK	FL		07/09/2024		1,573		(74)			(74)		1,499	1,499			
100101519	ROSHARON	TX		04/26/2023		2,882		306			306		3,188	3,188			
100152680	PALM HARBOR	FL		05/17/2024		495		(8)			(8)		487	487			
100131716	CONCORD	NC		10/06/2023		539		41			41		580	580			
100064980	IRVINGTON	NJ		07/14/2021		734		(78)			(78)		655	655			
100153449	JOLIET	IL		05/30/2024		448		(34)			(34)		414	414			
100158016	STEPHENVILLE	TX		07/09/2024		501		(21)			(21)		480	480			
100176913	WYLIE	TX		11/15/2024		1,335		(113)			(113)		1,222	1,222			
100158786	STILLWATER	OK		07/10/2024		1,279		23			23		1,302	1,302			
100090067	HOMESTEAD	FL		01/13/2023		19,134		(210)			(210)		18,924	18,924			
100065535	HENRICO	VA		07/28/2021		1,927		(108)			(108)		1,819	1,819			
100186663	SCHERTZ	TX		12/30/2024		539		(15)			(15)		523	523			
100108067	TAMPA	FL		05/24/2023		489		(52)			(52)		437	437			
100170241	SAINT AUGUSTINE	FL		10/08/2024		1,151		(2)			(2)		1,148	1,148			
100139536	MCALLEN	TX		12/28/2023		425		(101)			(101)		323	323			
100160871	ALTAMONTE SPRINGS	FL		07/24/2024		642		(19)			(19)		623	623			
100158356	UNITED KINGDOM	GBR		07/09/2024		(2,474)		2,474			2,474						
100150046	NEW BRITAIN	CT		06/07/2024		421		(76)			(76)		345	345			
100103702	MILWAUKEE	WI		05/08/2023		399		(41)			(41)		358	358			
100138130	CARTERSVILLE	GA		12/14/2023		399		(3)			(3)		397	397			
100175385	LAKELAND	FL		11/05/2024		645							644	644			
100108160	PORT SAINT LUCIE	FL		05/24/2023		(4,182)		(70)			(70)	6,888	2,637	2,612	(25)		(25)
100165381	OKLAHOMA CITY	OK		08/29/2024		528		(54)			(54)		474	474			
100138132	CARTERSVILLE	GA		12/14/2023		399		(2)			(2)		397	397			
100136310	BALTIC	CT		11/20/2023		466		9			9		475	475			
100150692	CHALMETTE	LA		05/06/2024		527		(49)			(49)		478	478			
100173451	ALLENTOWN	PA		10/29/2024		453		(84)			(84)		369	369			
100138133	CARTERSVILLE	GA		12/14/2023		399		(2)			(2)		397	397			
100175376	OCALA	FL		11/05/2024		664		16			16		680	680			
100152371	VINELAND	NJ		05/17/2024		544		(11)			(11)		533	533			
100137336	ORLANDO	FL		12/01/2023		481		11			11		492	492			
100060256	PHILADELPHIA	PA		06/25/2021		1,606		(47)			(47)		1,559	1,559			
100164070	CONYERS	GA		08/21/2024		515		(89)			(89)		426	426			
100179889	TULARE	CA		11/25/2024		3,581		100			100		3,681	3,681			
100138955	UNION BRIDGE	MD		12/21/2023		293		727			727		1,020	1,020			
100174845	WHITE BLUFF	TN		10/31/2024		343		(74)			(74)		269	269			
100012776	MIAMI	FL		05/25/2017		641		57			57		698	698			
100185143	WINTER HAVEN	FL		12/20/2024		316		(58)			(58)		258	258			
100071700	AVON	CT		10/14/2021		1,185		(63)			(63)		1,121	1,121			
100180610	CENTRALIA	WA		11/26/2024		347		(62)			(62)		286	286			
100161487	LEWISVILLE	TX		07/30/2024		1,600		(83)			(83)		1,517	1,517			
100142431	HONOLULU	HI		03/08/2024		542		(93)			(93)		449	449			
100178359	EDMOND	OK		11/20/2024		1,981		(96)			(96)		1,885	1,885			
100110552	ROSHARON	TX		06/30/2023		763		137			137		900	900			
100116938	PORTERDALE	GA		07/20/2023		(1,843)		1,843			1,843						
100141943	AVENTURA	FL		02/29/2024		500		(57)			(57)		443	443			
100055107	ROSEBURG	OR		03/23/2021		535		(168)			(168)		368	368			
100111688	MIAMI	FL		06/29/2023		656		417			417		1,073	1,073			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153928	ATLANTA	GA		06/05/2024		326		(11)			(11)		316	316			
100152573	DENTON	TX		05/17/2024		563		2			2		565	565			
100163105	KYLE	TX		08/13/2024		7,427		(296)			(296)		7,131	7,131			
100168410	WINDERMERE	FL		09/25/2024		6,712		(222)			(222)		6,490	6,490			
100179726	SAN ANTONIO	TX		11/21/2024		684		149			149		834	834			
100065402	EL PASO	TX		07/28/2021		1,253		(32)			(32)		1,222	1,222			
100103709	BOWIE	MD		05/08/2023		908		(95)			(95)		814	814			
100136218	RALEIGH	NC		11/20/2023		617		27			27		644	644			
100169515	CANYON COUNTRY	CA		09/30/2024		381		(27)			(27)		355	355			
100174644	SHIPMAN	VA		10/31/2024		507		(97)			(97)		410	410			
100050321	TAMPA	FL		11/20/2020		568		171			171		739	739			
100013024	VOLO	IL		05/25/2017		582		296			296		879	879			
100147356	ATLANTIC CITY	NJ		05/08/2024		477		(136)			(136)		341	341			
100118771	OAK LAWN	IL		07/25/2023		587		(40)			(40)		547	547			
100102771	SPICEWOOD	TX		06/22/2023		611		(95)			(95)		515	515			
100165708	LAKE WALES	FL		08/29/2024		(6,353)		(70)			(70)	6,932	510	450	(60)		(60)
100149116	ELLISVILLE	MO		04/22/2024		553		5			5		557	557			
100044603	COLFAX	CA		11/19/2020		2,013		(111)			(111)		1,901	1,901			
100163947	NORTH OGDEN	UT		10/04/2024		531		(86)			(86)		445	445			
100140516	CHARLOTTE	NC		01/19/2024		616		(50)			(50)		567	567			
100063109	MONTGOMERY	AL		07/01/2021		1,358		(53)			(53)		1,306	1,306			
100079195	BUFFALO	NY		02/24/2022		1,111		(8)			(8)		1,103	1,103			
100174907	DELANO	CA		10/31/2024		509		(82)			(82)		428	428			
100156893	TUNNEL HILL	GA		06/27/2024		517		5			5		522	522			
100156908	TUNNEL HILL	GA		06/27/2024		517		5			5		522	522			
100139179	NORTH FORT MYERS	FL		12/28/2023		350		58			58		408	408			
100102038	HAGERSTOWN	MD		04/14/2023		387		(34)			(34)		353	353			
100172256	COLUMBIA	MO		10/21/2024		691		(17)			(17)		674	674			
100088310	LANSING	MI		11/10/2022		476		(40)			(40)		436	436			
100129793	SAN BERNARDINO	CA		09/27/2023		504		(59)			(59)		445	445			
100163181	FRANKLIN	TN		08/13/2024		562		(33)			(33)		529	529			
100139239	EASTON	PA		12/28/2023		324		94			94		418	418			
100169836	MARS	PA		09/30/2024		319		6			6		325	325			
100013691	FREDERICK	MD		05/25/2017		666		259			259		925	925			
100146731	INDEPENDENCE	MO		03/20/2024		551		1			1		552	552			
100119540	BOYNTON BEACH	FL		07/28/2023		604		(44)			(44)		560	560			
100134337	LA PORTE	IN		10/27/2023		486		(69)			(69)		417	417			
100168096	SURPRISE	AZ		09/20/2024		175		7			7		182	182			
100148251	COLLEGE STATION	TX		04/12/2024		812		(28)			(28)		785	785			
100140128	BLOOMINGDALE	GA		01/09/2024		1,191		96			96		1,288	1,288			
100017009	CLERMONT	FL		05/16/2018		830		(60)			(60)		770	770			
100078939	OMAHA	NE		02/24/2022		1,091		(24)			(24)		1,067	1,067			
100061214	PALMDALE	CA		06/01/2021		1,036		13			13		1,048	1,048			
100172988	SCOTTSDALE	AZ		10/25/2024		657		(87)			(87)		570	570			
100101795	LAKEWOOD	OH		03/31/2023		547		(25)			(25)		522	522			
100063829	CRESTON	OH		07/01/2021		2,557		17			17		2,574	2,574			
100138101	STOCKBRIDGE	GA		12/14/2023		423		170			170		594	594			
100148366	SAINT AUGUSTINE	FL		04/12/2024		1,871		144			144		2,015	2,015			
100116630	BUFORD	GA		07/20/2023		1,204		549			549		1,753	1,753			
100134892	MONTICELLO	NY		10/30/2023		305		86			86		392	392			
100152476	VISALIA	CA		05/16/2024		403		(51)			(51)		352	352			

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100099573	CAPITOL HEIGHTS	MD		04/06/2023		548		(89)			(89)		459	459			
100116802	MOORESVILLE	NC		07/20/2023		711		672			672		1,384	1,384			
100136509	ATHENS	AL		11/20/2023		584		137			137		721	721			
100180261	TOBYHANNA	PA		11/25/2024		(6,283)		(29)			(29)	6,877	565	520	(45)		(45)
100076797	IRVINGTON	NJ		12/27/2021		657		(124)			(124)		533	533			
100181980	PRINCETON	TX		12/12/2024		638		73			73		712	712			
100177876	LYNNWOOD	WA		11/19/2024		885		(80)			(80)		804	804			
100157997	BALTIMORE	MD		07/09/2024		483		(40)			(40)		443	443			
100086539	KEIZER	OR		09/30/2022		686		(73)			(73)		613	613			
100087305	NEW ORLEANS	LA		10/25/2022		747		230			230		977	977			
100160056	WILMINGTON	NC		07/17/2024		1,227		(71)			(71)		1,156	1,156			
100070494	THE COLONY	TX		09/23/2021		1,341		(142)			(142)		1,198	1,198			
100029653	AUBURN	WA		10/26/2018		1,426		150			150		1,576	1,576			
100163073	COLUMBIA	TN		08/13/2024		704		109			109		813	813			
100069562	COLUMBIA CITY	OR		09/01/2021		(9,021)						9,500	479	443	(36)		(36)
100153469	TAYLOR	PA		05/30/2024		160		(16)			(16)		144	144			
100129308	NORTH PORT	FL		09/25/2023		593		34			34		627	627			
100161728	MONTICELLO	NY		07/30/2024		476		(36)			(36)		441	441			
100103848	PLEASANT VALLEY	NY		05/10/2023		165		612			612		777	777			
100049646	LAS VEGAS	NV		11/20/2020		1,763		(165)			(165)		1,598	1,598			
100153287	LANDIS	NC		05/30/2024		602		11			11		614	614			
100186632	LAKEWOOD	WA		12/30/2024		2,466		(83)			(83)		2,383	2,383			
100065315	RICHLAND	WA		07/28/2021		(4,568)		(206)			(206)	6,873	2,100	2,095	(5)		(5)
100115764	ROSHARON	TX		07/20/2023		769		124			124		892	892			
100172588	MERIDIANVILLE	AL		10/23/2024		816		(15)			(15)		802	802			
100028674	CORAL SPRINGS	FL		10/26/2018		812		194			194		1,006	1,006			
100147345	PHOENIX	AZ		05/08/2024		496		(107)			(107)		389	389			
100067108	AURORA	CO		08/02/2021		2,148		118			118		2,267	2,267			
100174606	FRESNO	TX		10/31/2024		213		(41)			(41)		172	172			
100063447	BRIDGEPORT	CT		07/01/2021		1,680		18			18		1,697	1,697			
100180434	VIRGINIA BEACH	VA		11/25/2024		10,871		(130)			(130)		10,741	10,741			
100116411	MARIETTA	GA		07/20/2023		649		485			485		1,134	1,134			
100147109	COVENTRY	CT		05/08/2024		505		(47)			(47)		458	458			
100170085	ROSHARON	TX		10/08/2024		1,148		24			24		1,173	1,173			
100099983	LAKE HAVASU CITY	AZ		03/28/2023		497		(41)			(41)		456	456			
100148395	HUMBLE	TX		04/12/2024		1,259		(26)			(26)		1,233	1,233			
100147893	RICHMOND	TX		04/08/2024		803		72			72		874	874			
100136853	FRAMINGHAM	MA		11/27/2023		527		10			10		537	537			
100163145	PIEDMONT	SC		08/13/2024		844		(63)			(63)		781	781			
100167758	WINTER GARDEN	FL		09/19/2024		571		(43)			(43)		528	528			
100144466	HOUSTON	TX		04/26/2024		826		(149)			(149)		677	677			
100165839	PALM BAY	FL		08/29/2024		547		(59)			(59)		488	488			
100054299	HOOVER	AL		03/23/2021		2,716		(548)			(548)		2,168	2,168			
100157843	FALLING WATERS	WV		07/09/2024		1,708		(49)			(49)		1,659	1,659			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		1,175		78			78		1,253	1,253			
100043433	CARTHAGE	TX		08/13/2020		2,722		(365)			(365)		2,357	2,357			
100102627	LOS ANGELES	CA		06/22/2023		675		(81)			(81)		594	594			
100064462	RUSKIN	FL		07/01/2021		1,488		141			141		1,630	1,630			
100099810	NEW HAVEN	CT		02/28/2023		539		(26)			(26)		513	513			
100180295	TAYLOR	TX		11/25/2024		530		(21)			(21)		509	509			
100138332	HOUSTON	TX		12/18/2023		2,174		(6)			(6)		2,168	2,168			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100578	SAN ANTONIO	TX		04/27/2023		680		(156)			(156)		525	525			
100164265	SAINT PAUL	MN		08/21/2024		771		(14)			(14)		757	757			
100152696	BRYAN	TX		05/17/2024		564		35			35		599	599			
100102468	JACKSON	NJ		06/07/2023		643		(22)			(22)		621	621			
100120771	AURORA	IL		08/25/2023		707		(37)			(37)		670	670			
100171747	FALLING WATERS	WV		10/17/2024		539		(88)			(88)		451	451			
100140477	HOUSTON	TX		01/17/2024		1,203		(27)			(27)		1,176	1,176			
100170154	STATESVILLE	NC		10/08/2024		546		(39)			(39)		507	507			
100185317	SHOREWOOD	IL		12/20/2024		547		(18)			(18)		529	529			
100031441	FONTANA	CA		03/29/2019		644		186			186		829	829			
100109638	DELTONA	FL		06/14/2023		14		(14)			(14)						
100075790	FORT MYERS	FL		12/01/2021		879		1			1		879	879			
100110627	HOUSTON	TX		06/30/2023		1,269		(15)			(15)		1,254	1,254			
100181978	BROKEN ARROW	OK		12/12/2024		546		35			35		580	580			
100166099	OMAHA	NE		09/09/2024		451		(20)			(20)		430	430			
100181887	CITRUS SPRINGS	FL		12/12/2024		570		40			40		610	610			
100173513	PINE BUSH	NY		10/29/2024		596		(86)			(86)		510	510			
100081196	BUDA	TX		03/18/2022		2,181		177			177		2,358	2,358			
100150926	MONCKS CORNER	SC		05/08/2024		3,534		(86)			(86)		3,448	3,448			
100133909	ROCKY HILL	CT		11/29/2023		449		32			32		481	481			
100115009	BARSTOW	CA		07/14/2023		579		(5)			(5)		574	574			
100172263	HEMET	CA		10/21/2024		570		(39)			(39)		532	532			
100136510	ELGIN	IL		11/20/2023		473		8			8		480	480			
100152296	ROSHARON	TX		05/17/2024		1,310		234			234		1,544	1,544			
100103124	AURORA	IL		04/21/2023		492		(32)			(32)		460	460			
100045030	WINTER SPRINGS	FL		11/19/2020		181		528			528		708	708			
100120735	LIBERTY HILL	TX		08/25/2023		619		4			4		624	624			
100136468	MILTON	FL		11/20/2023		897		237			237		1,134	1,134			
100161385	ALBEMARLE	NC		07/25/2024		599		11			11		610	610			
100044671	WEST VALLEY CITY	UT		11/19/2020		(9,011)		(3)			(3)	9,486	471	416	(56)		(56)
100159829	BOYNTON BEACH	FL		07/17/2024		453		(35)			(35)		418	418			
100068289	GUTHRIE	OK		08/25/2021		2,904		(72)			(72)		2,833	2,833			
100130352	GREENVILLE	MI		09/28/2023		346		2			2		348	348			
100017808	SANTA ANA	CA		05/30/2018		3,131		(51)			(51)		3,080	3,080			
100169161	SAN ANTONIO	TX		09/27/2024		6,597		(163)			(163)		6,434	6,434			
100182088	FOLEY	AL		12/12/2024		631		83			83		714	714			
100142836	FORNEY	TX		02/09/2024		442		(46)			(46)		396	396			
100146768	NORRISTOWN	PA		03/20/2024		510		(15)			(15)		495	495			
100138342	FORT PIERCE	FL		12/18/2023		1,055		58			58		1,113	1,113			
100139386	SANTA FE	NM		12/28/2023		469		(13)			(13)		456	456			
100160934	MACUNGIE	PA		07/24/2024		13,875		(325)			(325)		13,550	13,550			
100168702	POINCIANA	FL		09/25/2024		379		1			1		380	380			
100176943	BALTIMORE	MD		11/15/2024		839		(39)			(39)		800	800			
100029813	MOHAVE VALLEY	AZ		10/26/2018		844		(44)			(44)		800	800			
100169557	SPOONER	WI		09/30/2024		241		6			6		247	247			
100100546	LODI	CA		04/27/2023		3,764		(467)			(467)		3,297	3,297			
100100057	GAINESVILLE	FL		03/28/2023		370		(105)			(105)		265	265			
100064427	LINCOLN	ND		07/01/2021		1,175		90			90		1,266	1,266			
100174183	MELBOURNE	FL		10/31/2024		478		(68)			(68)		410	410			
100159962	MIAMI	FL		08/16/2024		478		(107)			(107)		370	370			
100159430	SAN ANTONIO	TX		07/15/2024		480		(17)			(17)		463	463			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144167	FORT WORTH	TX		03/07/2024		516		(1)			(1)		515	515			
100148291	PLAINFIELD	IL		04/12/2024		533		(32)			(32)		501	501			
100169332	OGDEN	UT		09/27/2024		543		(23)			(23)		521	521			
100164553	N LAS VEGAS	NV		08/21/2024		601		(16)			(16)		585	585			
100164107	GWYNN OAK	MD		08/21/2024		2,356		(118)			(118)		2,239	2,239			
100165393	GREENVILLE	NC		08/29/2024		571		(31)			(31)		540	540			
100171738	FALLING WATERS	WV		10/17/2024		563		(102)			(102)		461	461			
100148372	FORT WORTH	TX		04/12/2024		1,575		90			90		1,664	1,664			
100155572	ST. PETERSBURG	FL		06/18/2024		1,039		(3)			(3)		1,036	1,036			
100169141	BULLHEAD CITY	AZ		09/27/2024		1,192		(58)			(58)		1,134	1,134			
100119405	DAVENPORT	FL		07/31/2023		1,215		5			5		1,219	1,219			
100136324	HOUSTON	TX		11/20/2023		622		27			27		650	650			
100181244	JACKSONVILLE	FL		12/06/2024		348		(34)			(34)		313	313			
100068472	SCOTTSDALE	AZ		08/25/2021		1,222		(7)			(7)		1,215	1,215			
100078931	VENICE	FL		02/24/2022		1,843		7			7		1,850	1,850			
100029407	TEMPLE CITY	CA		10/26/2018		957		218			218		1,175	1,175			
100149840	KATY	TX		04/29/2024		527		(116)			(116)		411	411			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		1,026		(92)			(92)		934	934			
100048242	POLLOCK PINES	CA		11/20/2020		1,254		(274)			(274)		980	980			
100100923	CREST HILL	IL		04/28/2023		775		76			76		852	852			
100071003	HANOVER	PA		10/01/2021		1,333		(1)			(1)		1,331	1,331			
100142805	PASADENA	TX		02/08/2024		23,471		(1,229)			(1,229)		22,242	22,242			
100013017	FORT WASHINGTON	MD		05/25/2017		611		188			188		798	798			
100138807	MINNEAPOLIS	MN		12/21/2023		487		(25)			(25)		462	462			
100103667	ALBANY	OR		05/08/2023		561		68			68		629	629			
100152481	BOCA RATON	FL		05/16/2024		511		(64)			(64)		447	447			
100150743	WEST COLUMBIA	SC		05/06/2024		504		(26)			(26)		478	478			
100152541	LOWA CITY	IA		05/17/2024		488		(8)			(8)		481	481			
100146751	BALTIMORE	MD		03/20/2024		537		19			19		556	556			
100167777	KODAK	TN		09/19/2024		653		(31)			(31)		622	622			
100144963	UNITED KINGDOM	GBR		03/12/2024		1,379		(75)			(75)		1,304	1,304			
100158018	POMPANO BEACH	FL		07/09/2024		618		(49)			(49)		569	569			
100153980	HOUSTON	TX		06/05/2024		545		(65)			(65)		480	480			
100155341	MILTON	FL		07/19/2024		566		(48)			(48)		519	519			
100150282	DEURNE	NLD		04/29/2024													
100135239	CONWAY	SC		11/08/2023		575		132			132		707	707			
100099922	VISTA	CA		03/28/2023		16,768		17			17		16,785	16,785			
100064897	OCEAN RIDGE	FL		07/14/2021		1,556		(127)			(127)		1,429	1,429			
100163119	KINGSTON	GA		08/13/2024		758		(99)			(99)		659	659			
100146241	AURORA	OR		03/19/2024		1,260		(77)			(77)		1,183	1,183			
100068166	FORT WORTH	TX		08/25/2021		1,201		(50)			(50)		1,151	1,151			
100065064	ELGIN	IL		07/14/2021		1,122		(79)			(79)		1,043	1,043			
100091705	FRAZIER PARK	CA		03/24/2023		350		(25)			(25)		325	325			
100111183	HOLLYWOOD	FL		06/29/2023		178		645			645		823	823			
100048638	STREET	MD		11/20/2020		656		(235)			(235)		421	421			
100128525	FORT WORTH	TX		09/15/2023		1,119		(133)			(133)		986	986			
100169070	SEBRING	FL		09/27/2024		6,880		(247)			(247)		6,633	6,633			
100160996	SAINT AUGUSTINE	FL		07/24/2024		1,253		60			60		1,313	1,313			
100028318	LOS ANGELES	CA		10/26/2018		776		(20)			(20)		757	757			
100044996	FLOSSMOOR	IL		11/19/2020		4,388		326			326		4,714	4,714			
100128400	FORTSON	GA		09/15/2023		277		(96)			(96)		181	181			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163147	PHILADELPHIA	PA		08/13/2024		3,130		(104)			(104)		3,025	3,025			
100145602	UNITED KINGDOM	GBR		03/12/2024		89		(89)			(89)						
100135977	LAS VEGAS	NV		11/16/2023		554		15			15		569	569			
100108470	COCONUT CREEK	FL		05/25/2023		539		(25)			(25)		514	514			
100017055	POMONA	CA		05/16/2018		1,234		(23)			(23)		1,211	1,211			
100163074	LEWISVILLE	TX		08/13/2024		61,774		(2,351)			(2,351)		59,424	59,424			
100030189	YUCAIPA	CA		12/20/2018		1,740		(29)			(29)		1,711	1,711			
100180586	ALEXANDRIA	VA		11/26/2024		365		(10)			(10)		354	354			
100099893	CARSON CITY	NV		03/28/2023		493		(48)			(48)		445	445			
100131887	CHOWCHILLA	CA		10/06/2023		507		33			33		540	540			
100128298	PHILADELPHIA	PA		09/14/2023		642		(92)			(92)		550	550			
100137738	SAN MARCOS	TX		12/08/2023		1,696		203			203		1,899	1,899			
100158779	ROCKVILLE	MD		07/10/2024		510		(10)			(10)		500	500			
100090687	HAMILTON	NJ		12/29/2022		498		(38)			(38)		460	460			
100153579	UNITED KINGDOM	GBR		05/29/2024		27							27	27			
100127537	ROSHARON	TX		09/08/2023		(8,785)		136			136	9,463	814	812	(2)		(2)
100151721	SOUTH CHESTERFIELD	VA		05/10/2024		10		(10)			(10)						
100172336	ROBBINSVILLE	NJ		10/23/2024		546		(32)			(32)		514	514			
100131889	CHOWCHILLA	CA		10/06/2023		(8,917)		33			33	9,463	580	540	(40)		(40)
100111465	VACAVILLE	CA		06/29/2023		362		1,037			1,037		1,400	1,400			
100171742	FALLING WATERS	WV		10/17/2024		773		(118)			(118)		655	655			
100083680	CHULUOTA	FL		06/21/2022		920		(84)			(84)		836	836			
100184618	STAFFORD	VA		12/17/2024		(8,378)		(134)			(134)	9,453	942	904	4	(42)	(38)
100179894	LOWELL	AR		11/25/2024		606		22			22		628	628			
100074173	GILBERT	AZ		12/09/2021		54		(54)			(54)						
100067439	ASHEVILLE	NC		09/23/2021		1,595		(64)			(64)		1,531	1,531			
100152606	HOUSTON	TX		05/17/2024		492		(10)			(10)		483	483			
100173626	EINDHOVEN	NLD		10/29/2024													
100185716	KLOOSTERBUREN	NLD		12/20/2024													
100182121	JACKSONVILLE	FL		12/12/2024		624		79			79		702	702			
100144979	UNITED KINGDOM	GBR		03/12/2024		(3,014)		3,014			3,014						
100064494	BETHLEHEM	PA		07/01/2021		117		(117)			(117)						
100162930	KINGWOOD	WV		08/12/2024		546		(37)			(37)		509	509			
100043777	NATIONAL CITY	CA		08/13/2020		2,022		(232)			(232)		1,790	1,790			
100141348	ST. CLOUD	FL		01/30/2024		269		(8)			(8)		261	261			
100158044	SPRINGFIELD	MA		07/09/2024		497		19			19		517	517			
100165744	HOUSTON	TX		08/29/2024		731		(66)			(66)		665	665			
100118155	ORLANDO	FL		07/20/2023		430		(66)			(66)		364	364			
100155338	MENIFEE	CA		07/19/2024		512		(123)			(123)		389	389			
100167658	FALLING WATERS	WV		09/19/2024		550		(89)			(89)		461	461			
100169195	PHILADELPHIA	PA		09/27/2024		(973)		1,341			1,341		368	368			
100079167	SEGUIN	TX		02/24/2022		1,127		(12)			(12)		1,115	1,115			
100130334	ASHEBORO	NC		09/28/2023		414		(57)			(57)		356	356			
100170243	ANGIER	NC		10/08/2024		653		(9)			(9)		644	644			
100099824	ATLANTA	GA		02/28/2023		521		(21)			(21)		500	500			
100174764	WILMINGTON	NC		10/31/2024		516		(90)			(90)		426	426			
100181925	LAWTON	OK		12/12/2024		628		91			91		719	719			
100158794	ROGERS	AR		07/10/2024		463		(14)			(14)		448	448			
100115406	DALY CITY	CA		07/17/2023		26,196		(424)			(424)		25,773	25,773			
100099789	IRMO	SC		02/28/2023		484		(39)			(39)		445	445			
100177716	CARY	NC		11/19/2024		1,152		(119)			(119)		1,033	1,033			

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100129800	FUQUAY VARINA	NC		09/27/2023		9		(9)			(9)						
100171839	ATHENS	AL		10/17/2024		678		(7)			(7)		670	670			
100161959	EL PASO	TX		07/31/2024		515		(83)			(83)		432	432			
100144647	UNITED KINGDOM	GBR		01/25/2024		39							39	39			
100082600	WAREHAM	MA		04/14/2022		901		2			2		903	903			
100175736	IRVINE	CA		11/12/2024		411		(33)			(33)		378	378			
100048893	LAKELAND	FL		11/20/2020		1,002		(192)			(192)		810	810			
100174630	BRADENTON	FL		10/31/2024		(8,887)		(90)			(90)	9,455	477	476		(1)	(1)
100175206	CITRUS SPRINGS	FL		11/05/2024		657		(23)			(23)		634	634			
100073411	GLEN BURNIE	MD		11/01/2021		836		(19)			(19)		817	817			
100067661	MENIFEE	CA		09/23/2021		1,183		(97)			(97)		1,086	1,086			
100179773	JACKSONVILLE	FL		11/21/2024		751		(11)			(11)		740	740			
100167586	FALLING WATERS	WV		09/19/2024		755		(91)			(91)		663	663			
100140883	TAMPA	FL		01/25/2024		370		76			76		446	446			
100062722	MANASSAS	VA		07/01/2021		574		(49)			(49)		526	526			
100152310	SANTAQUIN	UT		05/17/2024		650		142			142		792	792			
100150738	WYLIE	TX		05/06/2024		582		31			31		613	613			
100110551	ROSHARON	TX		06/30/2023		765		143			143		908	908			
100156964	UNITED KINGDOM	GBR		06/27/2024		30							30	30			
100078270	LAWRENCEVILLE	GA		02/10/2022		3,152		(324)			(324)		2,829	2,829			
100126839	NEW FAIRFIELD	CT		08/30/2023		656		808			808		1,464	1,464			
100112355	FALLBROOK	CA		06/29/2023		2,027		327			327		2,354	2,354			
100168245	DOUGLASVILLE	GA		09/20/2024		144		20			20		163	163			
100156935	UNITED KINGDOM	GBR		06/27/2024		26							26	26			
100089261	ALLONS	TN		01/26/2023		479		(80)			(80)		399	399			
100171888	POOLER	GA		10/17/2024		652		(40)			(40)		612	612			
100180289	BULLHEAD CITY	AZ		11/25/2024		665		29			29		694	694			
100141350	CYPRESS	TX		01/30/2024		4,530		(97)			(97)		4,433	4,433			
100185861	BOISE	ID		12/26/2024		427		(40)			(40)		387	387			
100181253	PALMDALE	CA		12/06/2024		337		(60)			(60)		276	276			
100136369	TOWSON	MD		11/20/2023		460		13			13		473	473			
100165264	BALTIMORE	MD		08/29/2024		634		(1)			(1)		633	633			
100178325	CHICAGO	IL		11/19/2024		519		(71)			(71)		448	448			
100136513	WALLINGFORD	CT		11/20/2023		309		(7)			(7)		302	302			
100181632	LAS VEGAS	NV		12/11/2024		359		8			8		367	367			
100143698	MANCHESTER	CT		02/22/2024		240		(43)			(43)		197	197			
100128407	SURPRISE	AZ		09/15/2023		514		(24)			(24)		491	491			
100010792	LEHIGH ACRE	FL		12/23/2016		773		438			438		1,210	1,210			
100185096	NORTH LAS VEGAS	NV		12/20/2024		185							185	185			
100029255	MIAMI	FL		10/26/2018		4,945		62			62		5,006	5,006			
100131883	CHARLESTON	SC		10/06/2023		503		(81)			(81)		421	421			
100180291	NEW FRANKLIN	OH		11/25/2024		565		4			4		569	569			
100092044	HOUSTON	TX		02/09/2023		2,960		(2,418)			(2,418)		543	543			
100186661	SAINT AUGUSTINE	FL		12/30/2024		404		52			52		456	456			
100110473	HENDERSON	NV		06/30/2023		1,051		(19)			(19)		1,033	1,033			
100117022	CALDWELL	ID		07/20/2023		613		391			391		1,004	1,004			
100141850	ARLINGTON	TX		03/27/2024		482		(75)			(75)		407	407			
100087940	DALLAS	TX		10/25/2022		597		11			11		608	608			
100165050	LANSING	MI		08/28/2024		350		(60)			(60)		290	290			
100013006	YPSILANTI	MI		05/25/2017		611		226			226		837	837			
100165403	HOUSTON	TX		08/29/2024		483		(12)			(12)		471	471			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119542	CHICAGO	IL		07/28/2023		551		(32)			(32)		520	520			
100144178	CHRISTIANSBURG	VA		03/07/2024		3,397		(12)			(12)		3,385	3,385			
100084630	MOUNT JOY	PA		08/02/2022		236		(79)			(79)		156	156			
100029323	MODESTO	CA		10/26/2018		4,334		97			97		4,431	4,431			
100185088	DUNCANVILLE	TX		12/20/2024		390		27			27		417	417			
100169166	CLEVELAND	TX		09/27/2024		1,348		(7)			(7)		1,340	1,340			
100080999	BROOKSHIRE	TX		03/18/2022		1,117		69			69		1,186	1,186			
100031039	CORONA	CA		03/29/2019		693		236			236		928	928			
100118888	DELRAY BEACH	FL		08/30/2023		366		(73)			(73)		293	293			
100029169	LITHIA	FL		10/26/2018		957		94			94		1,051	1,051			
100173864	MARIETTA	GA		10/31/2024		561		(75)			(75)		486	486			
100171860	COTTAGE GROVE	OR		10/17/2024		653		(38)			(38)		615	615			
100178044	MIAMI	FL		11/19/2024		1,072		(141)			(141)		931	931			
100138092	HYATTSVILLE	MD		12/13/2023		279		(41)			(41)		238	238			
100071534	PITTSBURGH	PA		10/14/2021		(5,589)		(73)			(73)	6,845	1,184	1,127	(57)		(57)
100031272	PEMBROKE PINES	FL		03/29/2019		776		121			121		897	897			
100158685	MOBILE	AL		07/10/2024		614		68			68		683	683			
100112739	GILBERT	AZ		06/29/2023		279		278			278		557	557			
100145403	UNITED KINGDOM	GBR		03/12/2024		(1,529)		1,600			1,600		71	71			
100141530	CORPUS CHRISTI	TX		01/30/2024		464		(9)			(9)		455	455			
100180198	SOMERS POINT	NJ		11/25/2024		553		(39)			(39)		514	514			
100067472	ATLANTIC CITY	NJ		09/23/2021		1,629		(112)			(112)		1,516	1,516			
100172931	LINCOLN	CA		10/25/2024		534		(72)			(72)		462	462			
100063297	LONGWOOD	FL		07/01/2021		488		(36)			(36)		452	452			
100090966	CHINA	MI		01/31/2023		1,173		(56)			(56)		1,117	1,117			
100171827	HOUSTON	TX		10/17/2024		2,657		(88)			(88)		2,570	2,570			
100172904	SAHUARITA	AZ		10/25/2024		593		(78)			(78)		515	515			
100076412	BOCA RATON	FL		12/23/2021		1,123		(72)			(72)		1,051	1,051			
100100701	KUNKLETOWN	PA		04/28/2023		495		178			178		673	673			
100138228	OCALA	FL		12/14/2023		477		(7)			(7)		470	470			
100055748	FORT LAUDERDALE	FL		03/23/2021		1,966		(165)			(165)		1,800	1,800			
100150715	FORT WORTH	TX		05/06/2024		561		(20)			(20)		541	541			
100180302	HOUSTON	TX		11/25/2024		21,111		(217)			(217)		20,893	20,893			
100151713	SAINT PETERSBURG	FL		05/10/2024		16		(16)			(16)						
100115061	DULUTH	MN		07/14/2023		1,087		70			70		1,156	1,156			
100129946	CHICAGO	IL		09/27/2023		493		(23)			(23)		470	470			
100141067	ANAHEIM	CA		02/20/2024		515		(17)			(17)		498	498			
100081111	CHATTANOOGA	TN		03/18/2022		1,135		86			86		1,221	1,221			
100141816	GRONINGEN	NLD		01/29/2024													
100163239	CAPE CORAL	FL		08/13/2024		502		(16)			(16)		487	487			
100137827	BROWNSVILLE	TX		12/08/2023		634		(43)			(43)		591	591			
100161910	HIGH POINT	NC		07/31/2024		503		1			1		504	504			
100120571	PORT WENTWORTH	GA		08/18/2023		18		(18)			(18)						
100140129	APEX	NC		01/09/2024		5,098		(153)			(153)		4,944	4,944			
100161108	PALM COAST	FL		07/24/2024		563		48			48		611	611			
100185145	LOS BANOS	CA		12/20/2024		362		(5)			(5)		357	357			
100141318	CLARKSVILLE	TN		01/30/2024		449		(72)			(72)		377	377			
100156879	MALAGA	NJ		06/27/2024		6		(6)			(6)						
100176807	ASHLAND	NH		11/15/2024		(7)		7			7						
100169432	HOUSTON	TX		09/30/2024		2,899		(87)			(87)		2,812	2,812			
100116547	PINOLE	CA		07/20/2023		676		715			715		1,391	1,391			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136450	COLUMBIA	TN		11/20/2023		796		157			157		953	953			
100135606	SALINE	MI		11/09/2023		335		(25)			(25)		310	310			
100135797	PITTSBURGH	PA		11/10/2023		917		(66)			(66)		852	852			
100164220	BROCKTON	MA		08/21/2024		(6,013)		(85)			(85)	6,827	730	710	(20)		(20)
100065043	LAKEWOOD	NJ		07/14/2021		1,163		(84)			(84)		1,079	1,079			
100100314	SELDEN	NY		04/27/2023		961		165			165		1,126	1,126			
100169229	SPICEWOOD	TX		09/27/2024		(816)		1,145			1,145		330	330			
100146469	SAVANNAH	GA		03/19/2024		(5,651)		(56)			(56)	6,803	1,096	1,101	5		5
100156195	RICHMOND	VA		06/20/2024		521		(79)			(79)		442	442			
100112453	BELLEROSE	NY		06/29/2023		2,384		940			940		3,324	3,324			
100138832	DENISON	TX		12/21/2023		484		(24)			(24)		460	460			
100065428	MODESTO	CA		07/28/2021		2,402		(43)			(43)		2,359	2,359			
100014657	GAINESVILLE	VA		09/27/2017		3,699		895			895		4,595	4,595			
100068137	FAYETTEVILLE	NC		08/25/2021		1,187		(84)			(84)		1,104	1,104			
100119892	DEARBORN HTS	MI		08/10/2023		477		(57)			(57)		420	420			
100081671	BIG BEAR LAKE	CA		03/21/2022		1,168		(83)			(83)		1,085	1,085			
100142991	HOUSTON	TX		02/09/2024		1,759		(259)			(259)		1,500	1,500			
100163245	FAIRFIELD	CA		08/13/2024		529		(73)			(73)		457	457			
100119021	GRETNA	LA		07/27/2023		497		(28)			(28)		469	469			
100171739	FALLING WATERS	WV		10/17/2024		550		(105)			(105)		445	445			
100172885	CLEVELAND	OH		10/25/2024		508		(68)			(68)		440	440			
100173897	COCOA	FL		10/31/2024		(646)		1,138			1,138		493	493			
100074669	BURLINGTON	NJ		12/01/2021		1,541		(66)			(66)		1,475	1,475			
100129814	THREE OAKS	MI		09/27/2023		182		(59)			(59)		123	123			
100103213	SALISBURY	MD		04/21/2023		497		(25)			(25)		471	471			
100120848	NEW HAVEN	IN		08/25/2023		477		(62)			(62)		415	415			
100133633	BRENHAM	TX		10/23/2023		610		120			120		730	730			
100176151	BROWNSBURG	IN		12/20/2024		327		(20)			(20)		307	307			
100162330	TEMECULA	CA		08/06/2024		1,020		(53)			(53)		967	967			
100169762	CLEARLAKE	CA		09/30/2024		4,135		(26)			(26)		4,110	4,110			
100148815	WAXHAW	NC		04/17/2024		463		(58)			(58)		404	404			
100185879	BAKERSFIELD	CA		12/26/2024		355		(11)			(11)		344	344			
100161001	AYNOR	SC		07/24/2024		583		79			79		661	661			
100087226	FORT LAUDERDALE	FL		10/25/2022		756		144			144		899	899			
100142754	ROCHESTER	NY		02/08/2024		458		(25)			(25)		433	433			
100147902	SAN MARCOS	TX		04/08/2024		668		95			95		763	763			
100115359	LAREDO	TX		07/17/2023		4,264		(132)			(132)		4,132	4,132			
100080825	LINDENHURST	NY		03/15/2022		1,938		119			119		2,057	2,057			
100145065	UNITED KINGDOM	GBR		03/12/2024		(3,065)		3,065			3,065						
100103639	CALIFORNIA CITY	CA		05/08/2023		275		(41)			(41)		234	234			
100152286	MYRTLE BEACH	SC		05/17/2024		620		106			106		726	726			
100149671	CAPE CORAL	FL		04/26/2024		576		(108)			(108)		468	468			
100116769	PATERSON	NJ		07/20/2023		796		348			348		1,144	1,144			
100128467	CORAL SPRINGS	FL		09/15/2023		433		(83)			(83)		350	350			
100145357	UNITED KINGDOM	GBR		03/12/2024		131		(100)			(100)		31	31			
100089273	PHILADELPHIA	PA		01/26/2023		506		(100)			(100)		406	406			
100182321	FORT WORTH	TX		12/12/2024		344		(21)			(21)		323	323			
100148353	SPRING	TX		04/12/2024		2,983		275			275		3,258	3,258			
100138233	CEMENT CITY	MI		12/14/2023		219		242			242		461	461			
100138435	STRATFORD	NJ		12/18/2023		304		(62)			(62)		242	242			
100171347	RALEIGH	NC		10/16/2024		6,073		(674)			(674)	6,819	12,218	12,272	54		54

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172440	HARVEST	AL		10/23/2024		606		1			1		607	607			
100139519	ASHEBORO	NC		12/28/2023		744		(87)			(87)		657	657			
100117933	COLLEGE STATION	TX		07/20/2023		6,824		788			788		7,612	7,612			
100164183	MESQUITE	TX		08/21/2024		335		(83)			(83)		251	251			
100134692	CARTERSVILLE	GA		10/30/2023		145		306			306		451	451			
100152690	HIALEAH	FL		05/17/2024		831		(41)			(41)		790	790			
100135806	FORT WORTH	TX		11/10/2023		497		148			148		645	645			
100025728	PORTLAND	OR		09/20/2018		942		87			87		1,028	1,028			
100163025	CHARLOTTE	NC		08/13/2024		520		(45)			(45)		474	474			
100141425	PHOENIX	AZ		01/30/2024		383		(12)			(12)		371	371			
100136340	SOMERVILLE	TN		11/20/2023		598		183			183		781	781			
100113379	WINTER PARK	FL		06/29/2023		190		776			776		966	966			
100100716	LANDOVER	MD		04/28/2023		763		67			67		829	829			
100102087	LAKE HAVASU CITY	AZ		04/14/2023		740		(10)			(10)		730	730			
100109738	MARIETTA	GA		06/16/2023		458		(31)			(31)		427	427			
100054207	RENO	NV		03/23/2021		1,290		(238)			(238)		1,052	1,052			
100137568	OMAHA	NE		12/08/2023		504		(9)			(9)		495	495			
100140435	OCALA	FL		01/18/2024		1,845		43			43		1,888	1,888			
100027828	TUKWILA	WA		10/26/2018		818		(35)			(35)		784	784			
100100394	MIDDLETOWN	NY		04/27/2023		703		421			421		1,123	1,123			
100172506	CLEBURNE	TX		10/23/2024		551		(25)			(25)		526	526			
100163337	HERMITAGE	TN		08/13/2024		478		(33)			(33)		445	445			
100149073	PHOENIX	AZ		04/19/2024		488		(44)			(44)		444	444			
100169711	MADISON HEIGHTS	MI		09/30/2024		523		(60)			(60)		463	463			
100181956	CONWAY	SC		12/12/2024		596		32			32		628	628			
100075577	CULPEPPER	VA		12/01/2021		1,271		(64)			(64)		1,207	1,207			
100076793	CHEYENNE	WY		12/27/2021		1,121		(184)			(184)		938	938			
100116546	PITTSBURGH	PA		07/20/2023		(6,146)		592			592	6,813	1,258	1,204	(54)		(54)
100119097	CINCINNATI	OH		07/28/2023		579		386			386		965	965			
100102433	MURFREESBORO	TN		06/07/2023		856		31			31		887	887			
100146248	TUCSON	AZ		03/19/2024		1,225		(86)			(86)		1,140	1,140			
100135764	CHESAPEAKE	VA		11/10/2023		474		(12)			(12)		462	462			
100150665	MOUNT LAUREL	NJ		05/06/2024		519		(47)			(47)		472	472			
100180755	BIRMINGHAM	MI		11/26/2024		5,231		(276)			(276)		4,955	4,955			
100150748	MISSION	TX		05/06/2024		503		(29)			(29)		474	474			
100060762	BALTIMORE	MD		06/01/2021		2,047		5			5		2,052	2,052			
100152600	SUMTER	SC		05/17/2024		535		(3)			(3)		531	531			
100163097	PITTSBURGH	PA		08/13/2024		509		(53)			(53)		457	457			
100182483	OCALA	FL		12/12/2024		381		58			58		439	439			
100171908	KATY	TX		10/17/2024		16,305		(373)			(373)		15,932	15,932			
100013781	LIVINGSTON	CA		05/25/2017		782		(22)			(22)		760	760			
100065856	MIAMI	FL		07/27/2021		1,034		(56)			(56)		977	977			
100013952	FOLSOM	CA		05/25/2017		519		69			69		588	588			
100178309	BAKERSFIELD	CA		11/19/2024		525		(66)			(66)		459	459			
100179513	MONTGOMERY	AL		11/21/2024		550		31			31		581	581			
100179678	AUBREY	TX		11/21/2024		650		97			97		747	747			
100169566	BERMUDA DUNES	CA		09/30/2024		775		(2)			(2)		773	773			
100011951	MIAMI	FL		03/08/2017		1,227		178			178		1,405	1,405			
100167786	KODAK	TN		09/19/2024		1,107		(42)			(42)		1,066	1,066			
100179784	OMAHA	NE		11/21/2024		567		(50)			(50)		517	517			
100171743	FALLING WATERS	WV		10/17/2024		575		(64)			(64)		511	511			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161419	MOUNT PROSPECT	IL		07/29/2024		491		(26)			(26)		465	465			
100069517	SELDEN	NY		09/01/2021		1,665		(6)			(6)		1,660	1,660			
100144791	UNITED KINGDOM	GBR		03/12/2024		(1,030)		1,111			1,111		81	81			
100164131	JACKSONVILLE	FL		08/21/2024		6		(6)			(6)						
100077510	ASHLAND CITY	TN		01/03/2022		951		(32)			(32)		919	919			
100055855	NORMAL	IL		03/23/2021		750		216			216		966	966			
100176918	PLANO	TX		11/15/2024		521		(68)			(68)		454	454			
100081080	GEORGETOWN	TX		03/18/2022		1,179		72			72		1,251	1,251			
100060986	CONCORD	NC		06/01/2021		1,602		15			15		1,618	1,618			
100156312	OCALA	FL		07/25/2024		529		(35)			(35)		495	495			
100115479	PARK ROW	TX		07/17/2023		8,771		229			229		9,000	9,000			
100158098	NORTH PORT	FL		07/09/2024		537		(10)			(10)		526	526			
100060132	ORLANDO	FL		06/25/2021		1,078		(99)			(99)		979	979			
100133383	GREENSBORO	NC		11/21/2023		1,072		55			55		1,127	1,127			
100185179	AURORA	CO		12/20/2024		308		(30)			(30)		279	279			
100157865	CARTERSVILLE	GA		07/09/2024		495		(27)			(27)		468	468			
100100265	PHILADELPHIA	PA		03/17/2023		477		(32)			(32)		445	445			
100029374	LOS ANGELES	CA		10/26/2018		998		94			94		1,092	1,092			
100180259	WEST LAFAYETTE	IN		11/25/2024		179,521		499			499		180,021	180,021			
100129921	SCRANTON	PA		09/27/2023		483		(12)			(12)		471	471			
100160848	CAPE CORAL	FL		07/24/2024		419		(71)			(71)		348	348			
100169681	GARLAND	TX		09/30/2024		890		(78)			(78)		812	812			
100137744	MIDLAND	TX		12/08/2023		193,255		727			727		193,982	193,982			
100175721	EAST HARTFORD	CT		11/12/2024		349		(57)			(57)		292	292			
100080182	DUMONT	NJ		02/25/2022		896		(147)			(147)		749	749			
100055603	GEISMAR	LA		03/23/2021		647		(3)			(3)		644	644			
100181976	WINNEMUCCA	NV		12/12/2024		579		13			13		592	592			
100147602	PHELAN	CA		04/04/2024		560		(3)			(3)		557	557			
100014150	NORTH PORT	FL		05/25/2017		1,826		312			312		2,138	2,138			
100081112	PORTSMOUTH	VA		03/18/2022		1,018		17			17		1,035	1,035			
100158621	STOCKBRIDGE	GA		07/10/2024		467		(24)			(24)		443	443			
100140590	MANCHESTER	CT		01/19/2024		443		(41)			(41)		401	401			
100156163	FORT MYERS	FL		06/20/2024		1,339		(176)			(176)		1,163	1,163			
100157597	TOLEDO	OH		06/28/2024		284		(90)			(90)		194	194			
100128811	HALTOM CITY	TX		09/21/2023		504		(66)			(66)		438	438			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		1,090		(41)			(41)		1,048	1,048			
100158204	UNITED KINGDOM	GBR		07/09/2024		(2,903)		2,903			2,903						
100076228	MERCED	CA		01/07/2022		1,098		(39)			(39)		1,060	1,060			
100113522	ATLANTA	GA		06/29/2023		1,067		768			768		1,835	1,835			
100036269	UPLAND	CA		08/27/2019		1,992		(85)			(85)		1,907	1,907			
100119519	WEST COVINA	CA		07/28/2023		612		(97)			(97)		516	516			
100103207	PHILADELPHIA	PA		04/21/2023		533		(24)			(24)		509	509			
100118935	HOUSTON	TX		07/27/2023		484		(88)			(88)		396	396			
100144919	UNITED KINGDOM	GBR		03/12/2024		120		(91)			(91)		30	30			
100144917	UNITED KINGDOM	GBR		03/12/2024		89		(89)			(89)						
100163081	ARLINGTON	TX		08/13/2024		511		(56)			(56)		455	455			
100163089	AZTEC	NM		08/13/2024		515		(61)			(61)		453	453			
100112978	PORT SAINT LUCIE	FL		06/29/2023		597		593			593		1,190	1,190			
100126688	PATTERSON	NY		08/30/2023		2,528		12			12		2,540	2,540			
100133508	POND EDDY	NY		10/19/2023		753		(84)			(84)		669	669			
100076092	EDGEWATER PARK	NJ		01/07/2022		1,112		(51)			(51)		1,061	1,061			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169529	FULTONDALE	AL		09/30/2024		163		7			7		170	170			
100149087	WILLIS	TX		04/19/2024		499		(62)			(62)		437	437			
100184555	BAKERSFIELD	CA		12/17/2024		745		(110)			(110)		635	635			
100176922	CHARLOTTE	NC		11/15/2024		2,824		(174)			(174)		2,649	2,649			
100161300	HAMPSTEAD	NC		07/25/2024		589		4			4		592	592			
100163870	FLORAL CITY	FL		09/27/2024		359		(10)			(10)		349	349			
100167570	FALLING WATERS	WV		09/19/2024		(6,223)		(84)			(84)	6,801	494	462	(32)		(32)
100012441	SANTA MARIA	CA		04/28/2017		(5,635)		295			295	6,802	1,463	1,438	(25)		(25)
100129306	ZEPHYRHILLS	FL		09/25/2023		352		113			113		465	465			
100184438	SPRING VALLEY	CA		12/17/2024		(5,614)		(75)			(75)	6,799	1,110	1,086	(24)		(24)
100116652	CEDAR CITY	UT		07/20/2023		(6,103)		613			613	6,799	1,309	1,285	(24)		(24)
100128075	HOPKINS	SC		09/08/2023		378		50			50		428	428			
100043865	WINTERS	CA		08/19/2020		635		(95)			(95)		540	540			
100162852	ABILENE	TX		08/12/2024		1,591		159			159		1,751	1,751			
100043485	RIVERSIDE	CA		08/13/2020		(6,922)		79			79	9,395	2,552	2,499	(54)		(54)
100117298	GROTON	CT		07/20/2023		323		(7)			(7)		317	317			
100027784	OAKLAND	CA		10/26/2018		716		10			10		726	726			
100143730	CANYON LAKE	CA		02/26/2024		476		(35)			(35)		441	441			
100031349	POMONA	CA		03/29/2019		4,717		192			192		4,909	4,909			
100100750	THORNTON	CO		04/28/2023		34,684		(1,500)			(1,500)		33,184	33,184			
100176820	TRENTON	NJ		11/15/2024		481		(93)			(93)		388	388			
100117690	ALLEN	TX		07/20/2023		(758)		1,586			1,586		828	828			
100149547	FORT WORTH	TX		04/26/2024		604		(1)			(1)		603	603			
100024588	WEWAHITCHKA	FL		09/20/2018		738		79			79		817	817			
100165838	RICHMOND	CA		08/29/2024		836		(83)			(83)		753	753			
100163024	GOULDSBORO	PA		08/13/2024		530		(50)			(50)		479	479			
100147680	NORFOLK	VA		04/04/2024		302		(33)			(33)		269	269			
100136994	KNOXVILLE	TN		11/28/2023		530		50			50		580	580			
100161328	FORT WORTH	TX		07/25/2024		(8,809)		(31)			(31)	9,444	603	569	243	(277)	(34)
100055770	DAVENPORT	FL		03/23/2021		(188)		188			188						
100134799	HOUSTON	TX		10/30/2023		506		(5)			(5)		501	501			
100091292	NORTH LAS VEGAS	NV		01/31/2023		500		(68)			(68)		432	432			
100170466	REX	GA		10/09/2024		557		25			25		581	581			
100135604	INVERNESS	FL		11/09/2023		396		(33)			(33)		364	364			
100147658	STOCKBRIDGE	GA		04/04/2024		442		(27)			(27)		415	415			
100025748	ARLINGTON	VA		09/20/2018		1,947		12			12		1,958	1,958			
100179673	WINDER	GA		11/21/2024		2,188		297			297		2,484	2,484			
100153224	TEMPLE	TX		05/30/2024		564		24			24		589	589			
100128465	KILLEEN	TX		09/15/2023		482		(104)			(104)		378	378			
100108989	TUCSON	AZ		05/31/2023		516		(81)			(81)		436	436			
100180224	MILLSBORO	DE		11/25/2024		511		(6)			(6)		505	505			
100068098	SANFORD	FL		08/25/2021		1,411		(30)			(30)		1,381	1,381			
100065310	MARICOPA	AZ		07/28/2021		1,109		(74)			(74)		1,036	1,036			
100128355	ATLANTA	GA		09/14/2023		558		13			13		571	571			
100119277	ENGLEWOOD	FL		07/31/2023		3,781		(104)			(104)		3,677	3,677			
100169790	PENSACOLA	FL		09/30/2024		565		(39)			(39)		526	526			
100100187	NAMPA	ID		03/17/2023		346		(35)			(35)		310	310			
100071866	ROSEVILLE	CA		10/14/2021		1,148		(107)			(107)		1,042	1,042			
100110560	ROSHARON	TX		06/30/2023		746		162			162		907	907			
100172761	ORANGE	MA		12/06/2024		411		(55)			(55)		356	356			
100136766	KANSAS CITY	MO		11/27/2023		388		(15)			(15)		373	373			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164157	STOCKTON	CA		08/21/2024		(6,217)		(31)			(31)	6,790	542	517	(25)		(25)
100160065	CHESAPEAKE	VA		07/17/2024		509		(49)			(49)		460	460			
100024498	HENDERSON	NV		09/20/2018		712		24			24		736	736			
100134768	BRADENTON	FL		10/30/2023		503		(4)			(4)		498	498			
100128531	MIAMI	FL		09/15/2023		599		(77)			(77)		523	523			
100154160	FULTONDALE	AL		07/11/2024		513		(48)			(48)		465	465			
100100721	CHICAGO	IL		04/28/2023		897		119			119		1,017	1,017			
100014371	FAIRBURN	GA		09/27/2017		585		99			99		684	684			
100079079	BURNSVILLE	NC		02/24/2022		1,069		(67)			(67)		1,002	1,002			
100176771	MIDDLETOWN	DE		11/15/2024		533		(72)			(72)		461	461			
100136966	DURHAM	NC		11/28/2023		466		(18)			(18)		448	448			
100176551	LAS VEGAS	NV		11/15/2024		497		(46)			(46)		451	451			
100100054	HONOLULU	HI		03/28/2023		424		(50)			(50)		374	374			
100151468	ATLANTA	GA		05/10/2024		496		4			4		500	500			
100077752	CORCORAN	CA		01/03/2022		1,158		(20)			(20)		1,138	1,138			
100158502	BROOKSHIRE	TX		07/10/2024		474		(130)			(130)		343	343			
100086966	BLACKFOOT	ID		10/24/2022		479		(92)			(92)		388	388			
100078845	EAST POINT	GA		02/24/2022		1,112		(12)			(12)		1,100	1,100			
100164576	DACULA	GA		08/21/2024		605		(76)			(76)		528	528			
100175749	PASADENA	CA		11/12/2024		1,017		(112)			(112)		905	905			
100152288	OKLAHOMA CITY	OK		05/17/2024		614		110			110		724	724			
100071984	RIO RANCHO	NM		10/29/2021		1,106		(106)			(106)		1,000	1,000			
100028144	HAMILTON	OH		10/26/2018		2,159		39			39		2,198	2,198			
100165418	PENDLETON	IN		08/29/2024		513		(48)			(48)		465	465			
100024917	GREELEY	CO		09/20/2018		961		(51)			(51)		910	910			
100134938	FORT OGLETHORPE	GA		10/30/2023		37,514		50			50		37,564	37,564			
100176625	MIDVALE	UT		11/15/2024		703		(70)			(70)		634	634			
100152740	HEMET	CA		05/22/2024		521		(67)			(67)		454	454			
100134908	DORAL	FL		10/30/2023		17		481			481		498	498			
100024716	LOMPOC	CA		09/20/2018		1,103		112			112		1,215	1,215			
100049411	MIDDLEBURG	FL		11/20/2020		1,208		(90)			(90)		1,118	1,118			
100161468	POOLER	GA		07/30/2024		567		(27)			(27)		540	540			
100161470	POOLER	GA		07/30/2024		567		(27)			(27)		540	540			
100127191	VALRICO	FL		08/30/2023		11,112		1,188			1,188		12,300	12,300			
100117483	GOULDSBORO	PA		07/20/2023		562		(7)			(7)		555	555			
100026921	OLNEY	MD		09/26/2018		552		323			323		875	875			
100071592	CHARLOTTE	NC		10/14/2021		1,140		(64)			(64)		1,076	1,076			
100024563	MIAMI	FL		09/20/2018		646		118			118		764	764			
100133789	YUKON	OK		10/20/2023		515		(18)			(18)		497	497			
100103569	HAMPTON	VA		05/08/2023		22		(22)			(22)						
100169134	INGLESIDE	TX		09/27/2024		400		(28)			(28)		372	372			
100153917	FORT WORTH	TX		06/05/2024		446		(57)			(57)		388	388			
100160853	KINGSLAND	GA		07/24/2024		846		(81)			(81)		765	765			
100071705	ATHENS	GA		10/14/2021		1,196		(63)			(63)		1,133	1,133			
100155992	MCMINNVILLE	TN		06/18/2024		416		(56)			(56)		360	360			
100149469	ROSENBERG	TX		04/24/2024		603		14			14		616	616			
100175939	POINCIANA	FL		11/14/2024		509		(30)			(30)		479	479			
100146633	HOUSTON	TX		03/20/2024		529		(69)			(69)		460	460			
100182130	OCALA	FL		12/12/2024		377		20			20		397	397			
100037852	TUCSON	AZ		09/16/2019		1,117		(79)			(79)		1,038	1,038			
100068248	OAKLAND	CA		08/25/2021		1,150		(118)			(118)		1,032	1,032			

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100158129	RANSON	WV		07/09/2024		(8,843)		(36)			(36)	9,372	493	464	(29)		(29)
100111648	MIAMI	FL		06/29/2023		(184)		1,764			1,764		1,581	1,581			
100116222	WEST CHICAGO	IL		07/20/2023		1,022		433			433		1,455	1,455			
100173976	PLANTATION	FL		10/31/2024		501		(70)			(70)		432	432			
100180263	HOUSTON	TX		11/25/2024		517		4			4		521	521			
100149154	HENDERSON	NV		04/22/2024		840		93			93		933	933			
100070742	HAMILTON	NJ		10/01/2021		1,179		(3)			(3)		1,177	1,177			
100067398	ORLANDO	FL		09/23/2021		3,318		(114)			(114)		3,204	3,204			
100070420	SALEM	OR		09/23/2021		784		(93)			(93)		691	691			
100164528	FALLING WATERS	WV		08/21/2024		531		(64)			(64)		467	467			
100185126	FORT PIERCE	FL		12/20/2024		358		26			26		384	384			
100011521	LEXINGTON PARK	MD		03/08/2017		922		1,232			1,232		2,154	2,154			
100018052	LEHI	UT		06/08/2018		1,971		40			40		2,011	2,011			
100067155	GALT	CA		08/02/2021		2,998		102			102		3,100	3,100			
100080961	NORCROSS	GA		03/18/2022		1,148		121			121		1,269	1,269			
100088119	KELSEYVILLE	CA		10/25/2022		526		(72)			(72)		455	455			
100163864	HORIZON CITY	TX		09/27/2024		695		(100)			(100)		595	595			
100168834	UNITED KINGDOM	GBR		09/26/2024		47							47	47			
100184492	STOCKTON	CA		12/17/2024		781		(106)			(106)		675	675			
100145443	UNITED KINGDOM	GBR		03/12/2024		89		(63)			(63)		27	27			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		533		15			15		548	548			
100145444	UNITED KINGDOM	GBR		03/12/2024		89		(63)			(63)		27	27			
100151310	LEBANON	TN		05/10/2024		630		136			136		766	766			
100078781	HENDERSONVILLE	NC		02/24/2022		1,051		(53)			(53)		998	998			
100152616	PLAINFIELD	IL		05/17/2024		483		(3)			(3)		480	480			
100153606	KISSIMMEE	FL		05/31/2024		169		(50)			(50)		120	120			
100091115	CICERO	IL		01/31/2023		1,936		(125)			(125)		1,811	1,811			
100163908	VENTURA	CA		10/04/2024		531		(63)			(63)		468	468			
100120523	BELLEFONTE	PA		08/18/2023		477		(73)			(73)		404	404			
100063525	AUBURNDALE	FL		07/01/2021		(7)		7			7						
100161101	HUNTERSVILLE	NC		07/24/2024		35,711		(976)			(976)		34,735	34,735			
100137442	MYRTLE BEACH	SC		01/11/2024		600		(108)			(108)		492	492			
100169182	EDMOND	OK		09/27/2024		543		(45)			(45)		497	497			
100101105	ANZA	CA		04/28/2023		681		524			524		1,206	1,206			
100155189	RIVERSIDE	CA		07/19/2024		972		45			45		1,017	1,017			
100028585	PITTSBURG	CA		10/26/2018		1,957		61			61		2,019	2,019			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		1,211		16			16		1,226	1,226			
100163279	WATERLOO	IA		08/13/2024		539		(75)			(75)		464	464			
100099915	SALINAS	CA		03/28/2023		497		(24)			(24)		473	473			
100174860	TOBYHANNA	PA		10/31/2024		438		(60)			(60)		378	378			
100156767	EDMOND	OK		06/26/2024		691		46			46		737	737			
100054600	SAINT ROSE	LA		03/23/2021		959		(151)			(151)		809	809			
100064920	DALLAS	TX		07/14/2021		1,482		(118)			(118)		1,365	1,365			
100186568	UNION CITY	GA		12/30/2024		419		194			194		613	613			
100133777	DUNDALK	MD		10/20/2023		339		(30)			(30)		309	309			
100119887	WAYNESVILLE	OH		08/10/2023		483		(70)			(70)		413	413			
100145264	UNITED KINGDOM	GBR		03/12/2024		(1,035)		1,110			1,110		75	75			
100177774	REDONDO BEACH	CA		11/19/2024		844		(99)			(99)		745	745			
100186664	SCHERTZ	TX		12/30/2024		529		(15)			(15)		514	514			
100100791	MONROE	NC		04/28/2023		2,340		184			184		2,524	2,524			
100138860	MISSOURI CITY	TX		12/21/2023		523		(37)			(37)		486	486			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172961	PALM BAY	FL		10/25/2024		573		(63)			(63)		510	510			
100055040	CENTEREACH	NY		03/23/2021		987		(143)			(143)		844	844			
100057632	LARAMIE	WY		06/30/2021		1,161		(95)			(95)		1,065	1,065			
100028519	VICTORVILLE	CA		10/26/2018		699		119			119		818	818			
100185161	DOWLING	MI		12/20/2024		357		(51)			(51)		305	305			
100161561	UNITED KINGDOM	GBR		07/29/2024		44							44	44			
100013059	ORANGEVALE	CA		05/25/2017		905		(17)			(17)		888	888			
100141585	LADY LAKE	FL		01/30/2024		484		(44)			(44)		440	440			
100160486	LOS ANGELES	CA		07/19/2024		534		(63)			(63)		471	471			
100133715	ROSHARON	TX		10/23/2023		622		142			142		764	764			
100182566	BARTLETT	IL		12/12/2024		353							353	353			
100186221	SUNNY ISLES BEACH	FL		12/27/2024		357		(19)			(19)		337	337			
100129511	DESTIN	FL		09/29/2023		2,403		99			99		2,503	2,503			
100081317	RICHMOND	TX		03/18/2022		1,002		(7)			(7)		995	995			
100111451	TEMPLE HILLS	MD		06/29/2023		319		400			400		719	719			
100146662	BAKERSFIELD	CA		03/20/2024		516		20			20		536	536			
100103089	DETROIT	MI		04/21/2023		440		(43)			(43)		398	398			
100063654	ROCHESTER	NY		07/01/2021		1,318		28			28		1,346	1,346			
100079737	EVERETT	WA		04/25/2022		2,448		(120)			(120)		2,329	2,329			
100148981	WHITE	GA		04/17/2024		376		(51)			(51)		325	325			
100163028	LAKELAND	TN		08/13/2024		522		(41)			(41)		481	481			
100179721	SURF CITY	NC		11/21/2024		667		150			150		816	816			
100154628	GARLAND	TX		06/14/2024		414		(136)			(136)		279	279			
100120767	BATON ROUGE	LA		08/25/2023		523		2			2		526	526			
100055464	BAINBRIDGE	GA		03/23/2021		740		(143)			(143)		597	597			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		1,109		(30)			(30)		1,079	1,079			
100044513	ACUSHNET	MA		11/19/2020		1,077		20			20		1,096	1,096			
100087314	ABERDEEN	WA		10/25/2022		777		164			164		941	941			
100134732	DAVENPORT	FL		10/30/2023		52		229			229		281	281			
100185651	UNITED KINGDOM	GBR		12/20/2024		73							73	73			
100102561	SAINT CLOUD	FL		06/07/2023		796		(59)			(59)		738	738			
100136669	LAS VEGAS	NV		01/25/2024		306		(46)			(46)		260	260			
100048696	SPRING VALLEY	NY		11/20/2020		3,432		(940)			(940)		2,492	2,492			
100169471	FRANKLIN	MA		09/30/2024		353		(34)			(34)		320	320			
100078698	SPIRIT LAKE	IA		02/02/2022		(8,383)		(105)			(105)	9,350	862	822	(39)		(39)
100079656	MIAMI BEACH	FL		04/25/2022		3,070		(297)			(297)		2,773	2,773			
100156073	FORT MYERS	FL		06/18/2024		515		(72)			(72)		443	443			
100117365	CYPRESS	TX		07/20/2023		(1,354)		2,359			2,359		1,005	1,005			
100143073	MARGATE	FL		02/14/2024		106,409		(1,868)			(1,868)		104,540	104,540			
100163427	GILLSVILLE	GA		09/27/2024		2,108		(137)			(137)		1,971	1,971			
100168030	IRVINE	CA		09/20/2024		199		(4)			(4)		195	195			
100140750	SAINT PETERSBURG	FL		01/22/2024		424		(57)			(57)		368	368			
100102041	PARKVILLE	MD		04/14/2023		509		(25)			(25)		484	484			
100136247	CALABASH	NC		11/20/2023		1,527		28			28		1,555	1,555			
100163436	GILLSVILLE	GA		09/27/2024		2,114		(156)			(156)		1,958	1,958			
100147652	LITCHFIELD PARK	AZ		04/04/2024		544		(8)			(8)		536	536			
100100870	HARVARD	IL		04/28/2023		577		207			207		784	784			
100151817	PASADENA	TX		05/10/2024		447		(56)			(56)		392	392			
100137703	WINTER HAVEN	FL		12/08/2023		587		185			185		772	772			
100068234	NORTH CHARLESTON	SC		08/25/2021		1,089		(97)			(97)		991	991			
100120659	KISSIMMEE	FL		08/24/2023		618		(20)			(20)		597	597			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137002	EDEN PRAIRIE	MN		11/28/2023		(9,160)		3			3	9,416	259	495	241	(5)	237
100145677	UNITED KINGDOM	GBR		03/12/2024		(2,957)		2,957			2,957						
100149143	NORFOLK	VA		04/22/2024		348		(89)			(89)		259	259			
100163079	BOONE	IA		08/13/2024		477		(57)			(57)		420	420			
100030396	MIDDLETOWN	DE		12/20/2018		889		134			134		1,023	1,023			
100152455	HARRISON	TN		05/17/2024		567		38			38		605	605			
100149033	PLANTATION	FL		04/19/2024		9,558		(436)			(436)		9,122	9,122			
100100471	SAINT CLOUD	FL		04/27/2023		741		361			361		1,102	1,102			
100165657	DANBURY	CT		10/04/2024		576		(63)			(63)		513	513			
100119710	MOORESTOWN	NJ		08/08/2023		572		(25)			(25)		547	547			
100171172	BALCH SPRINGS	TX		11/22/2024		524		(31)			(31)		493	493			
100140210	WILMINGTON	NC		01/11/2024		403		(40)			(40)		363	363			
100133358	BRIDGEPORT	CT		11/21/2023		486		(12)			(12)		474	474			
100013477	FRESNO	CA		05/25/2017		575		358			358		933	933			
100180507	POWELL	OH		11/26/2024		(6,257)		18			18	6,763	523	545	22		22
100132652	THERMAL	CA		11/03/2023		525		(62)			(62)		464	464			
100179796	SAINT AUGUSTINE	FL		11/21/2024		15,681		223			223		15,904	15,904			
100158161	KISSIMMEE	FL		07/09/2024		541		33			33		574	574			
100067351	FRISCO	TX		08/02/2021		1,218		32			32		1,249	1,249			
100136256	RICHMOND	VA		11/20/2023		10,024		46			46		10,070	10,070			
100151874	LAKESIDE	AZ		05/10/2024		482		(62)			(62)		421	421			
100148202	NORFOLK	VA		04/12/2024		564		(15)			(15)		549	549			
100089283	CHELTENHAM	PA		01/26/2023		4,725		(152)			(152)		4,574	4,574			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		385		20			20		405	405			
100164314	MONTGOMERY	AL		08/21/2024		468		(2)			(2)		466	466			
100168292	DALTON	GA		09/20/2024		137		23			23		161	161			
100173966	SPARTANBURG	SC		10/31/2024		572		(24)			(24)		548	548			
100142105	LABELLE	FL		02/29/2024		636		(33)			(33)		604	604			
100167904	CHARLOTTE	NC		09/20/2024		407		(57)			(57)		350	350			
100129893	CHICAGO	IL		09/27/2023		668		(32)			(32)		636	636			
100112901	KINGSTON	MA		06/29/2023		458		528			528		986	986			
100181922	OCALA	FL		12/12/2024		608		53			53		661	661			
100031418	HUNTINGTON STATION	NY		03/29/2019		620		209			209		830	830			
100063007	MEDFORD LAKES	NJ		07/01/2021		1,087		28			28		1,115	1,115			
100171746	FALLING WATERS	WV		10/17/2024		571		(64)			(64)		508	508			
100173845	ABILENE	TX		10/31/2024		627		(211)			(211)		417	417			
100165391	NEW CASTLE	DE		08/29/2024		456		(13)			(13)		443	443			
100167591	FALLING WATERS	WV		09/19/2024		6,767		(240)			(240)		6,527	6,527			
100103778	PORT SAINT LUCIE	FL		05/10/2023		489		(70)			(70)		419	419			
100067619	ORLANDO	FL		09/23/2021		1,029		(34)			(34)		995	995			
100176738	BETHLEHEM	PA		11/15/2024		390		(20)			(20)		369	369			
100029920	WASHINGTON	DC		12/20/2018		387		215			215		602	602			
100179908	SANFORD	NC		11/25/2024		616		65			65		681	681			
100071576	AUSTIN	TX		10/14/2021		1,150		(81)			(81)		1,069	1,069			
100120285	MURRELLS INLET	SC		08/18/2023		1		(1)			(1)						
100153183	NORTH VERNON	IN		05/30/2024		517		(19)			(19)		498	498			
100140162	CYPRESS	TX		01/09/2024		1,043		68			68		1,111	1,111			
100174394	CORONA	CA		10/31/2024		1,013		(108)			(108)		905	905			
100025778	PERRIS	CA		09/20/2018		867		(10)			(10)		857	857			
100013495	SANTA MARIA	CA		05/25/2017		785		269			269		1,053	1,053			
100014401	MORRISVILLE	PA		09/27/2017		2,246		(45)			(45)		2,202	2,202			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114253	SAVAGE	MN		06/29/2023		892		140			140		1,032	1,032			
100057658	MESA	AZ		06/30/2021		1,582		(88)			(88)		1,494	1,494			
100029334	CATONSVILLE	MD		10/26/2018		707		216			216		923	923			
100031176	MIAMI	FL		03/29/2019		735		63			63		798	798			
100115495	GAINESVILLE	GA		07/17/2023		544		(35)			(35)		509	509			
100152712	COCONUT CREEK	FL		05/17/2024		509		(32)			(32)		478	478			
100174719	HOUSTON	TX		10/31/2024		282		(63)			(63)		219	219			
100000406	NORRIDGE	IL		09/27/2016		648		265			265		913	913			
100065074	MELBOURNE	FL		07/14/2021		1,210		(82)			(82)		1,128	1,128			
100060991	WESTMINSTER	MD		06/01/2021		1,524		15			15		1,539	1,539			
100142572	CHARLOTTE	NC		02/08/2024		526		(22)			(22)		504	504			
100115554	LEOMINSTER	MA		07/19/2023		511		(5)			(5)		506	506			
100180315	PHILADELPHIA	PA		11/25/2024		542		(36)			(36)		506	506			
100144694	UNITED KINGDOM	GBR		03/12/2024		(1,183)		1,223			1,223		40	40			
100065243	FARMINGTON	UT		07/14/2021		1,245		(35)			(35)		1,210	1,210			
100180199	ATHENS	TN		11/25/2024		538		(38)			(38)		500	500			
100153222	QUINLAN	TX		05/30/2024		495		(10)			(10)		485	485			
100155287	JUSTIN	TX		07/19/2024		523		(170)			(170)		353	353			
100152742	ZEBULON	NC		05/22/2024		394		(48)			(48)		345	345			
100164543	CONROE	TX		08/21/2024		495		112			112		607	607			
100184420	KATY	TX		12/17/2024		359		(12)			(12)		346	346			
100158093	WACO	TX		07/09/2024		(6,210)		(2)			(2)	6,749	537	488	(49)		(49)
100174796	BRADENTON	FL		10/31/2024		445		(88)			(88)		356	356			
100155096	SAN ANTONIO	TX		07/19/2024		6,540		(360)			(360)		6,180	6,180			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		1,143		55			55		1,199	1,199			
100152812	LAKELAND	FL		05/22/2024		514		(60)			(60)		454	454			
100103050	STONE MOUNTAIN	GA		06/22/2023		475		(119)			(119)		356	356			
100171761	TINTON FALLS	NJ		10/17/2024		591		(137)			(137)		454	454			
100026344	NYACK	NY		09/20/2018		1,128		163			163		1,291	1,291			
100139293	EAST PATCHOGUE	NY		12/28/2023		(6,336)		(12)			(12)	6,776	427	420	(8)		(8)
100180266	STREAMWOOD	IL		11/25/2024		531		(35)			(35)		496	496			
100071707	LAS VEGAS	NV		10/14/2021		1,079		(86)			(86)		993	993			
100171912	FALLING WATERS	WV		10/17/2024		596		(31)			(31)		565	565			
100152339	OKLAHOMA CITY	OK		05/17/2024		614		105			105		719	719			
100080991	HUTTO	TX		03/18/2022		2,407		160			160		2,567	2,567			
100126414	FORT LAUDERDALE	FL		08/30/2023		543		(30)			(30)		514	514			
100079467	SCOTTDALE	GA		03/17/2022		1,208		(323)			(323)		885	885			
100113690	SAN DIEGO	CA		06/29/2023		(6,364)		430			430	6,777	844	822	(22)		(22)
100174772	KODAK	TN		10/31/2024		590		(109)			(109)		481	481			
100148441	OCALA	FL		04/12/2024		623		47			47		670	670			
100152543	PHILADELPHIA	PA		05/17/2024		530		(4)			(4)		526	526			
100065120	NASHVILLE	TN		07/14/2021		1,215		(76)			(76)		1,140	1,140			
100180227	JOHNSTON	IA		11/25/2024		527		(10)			(10)		518	518			
100135664	LAWRENCEVILLE	GA		11/09/2023		430		(56)			(56)		373	373			
100163059	NASHVILLE	TN		08/13/2024		178,649		(6,148)			(6,148)		172,500	172,500			
100044029	ANTIOCH	CA		08/19/2020		854		(102)			(102)		752	752			
100137600	EL PASO	TX		12/08/2023		773		26			26		800	800			
100141895	UPPER DARBY	PA		03/27/2024		1,020		(57)			(57)		963	963			
100066816	ABERDEEN	MD		08/02/2021		1,224		(3)			(3)		1,221	1,221			
100173734	ROSEBURG	OR		10/30/2024		532		(77)			(77)		455	455			
100043242	BELLINGHAM	WA		08/13/2020		614		(55)			(55)		559	559			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065729	PORTLAND	OR		07/28/2021		1,213		(71)			(71)		1,141	1,141			
100116426	RANGER	GA		07/20/2023		(1,077)		1,627			1,627		551	551			
100174134	DALLAS	TX		10/31/2024		11,918		(674)			(674)		11,245	11,245			
100160975	SAINT AUGUSTINE	FL		07/24/2024		1,269		96			96		1,365	1,365			
100057937	PANAMA CITY BEACH	FL		06/30/2021		1,112		(90)			(90)		1,022	1,022			
100137597	BONAIRE	GA		12/08/2023		819		(7)			(7)		812	812			
100171727	GRAHAM	NC		10/17/2024		614		(54)			(54)		560	560			
100108293	CINCINNATI	OH		05/24/2023		666		(90)			(90)		577	577			
100168231	KIRKLAND	WA		09/20/2024		162		11			11		173	173			
100065678	RICHFIELD	UT		07/28/2021		1,067		(85)			(85)		981	981			
100175357	EDMOND	OK		11/05/2024		548		(43)			(43)		505	505			
100135167	BETHLEHEM	PA		12/15/2023		423		(6)			(6)		417	417			
100178369	EL MONTE	CA		11/20/2024		590		(57)			(57)		532	532			
100064996	SAN ANTONIO	TX		07/14/2021		1,133		(91)			(91)		1,042	1,042			
100151480	MINNEAPOLIS	MN		05/10/2024		486		2			2		488	488			
100160115	CLARKSVILLE	TN		07/17/2024		491		(28)			(28)		463	463			
100156945	UNITED KINGDOM	GBR		06/27/2024		31							31	31			
100102976	CORONA	CA		06/22/2023		33		(9)			(9)		23	23			
100138394	PRAIRIE VILLAGE	KS		12/18/2023		497		(14)			(14)		483	483			
100149341	NORTH MYRTLE BEACH	SC		04/24/2024		526		22			22		548	548			
100168219	INDIANAPOLIS	IN		09/20/2024		142		18			18		160	160			
100153489	PHILADELPHIA	PA		05/30/2024		275		(24)			(24)		251	251			
100161362	NASHVILLE	TN		07/25/2024		552		(101)			(101)		451	451			
100115565	ATLANTA	GA		07/19/2023		462		(30)			(30)		432	432			
100127154	SOMERSET	NJ		08/30/2023		397		334			334		731	731			
100153210	FORT MYERS	FL		05/30/2024		530		(3)			(3)		527	527			
100173688	AMSTRDAM	NLD		10/29/2024													
100180820	VEENENDAAL	NLD		11/27/2024													
100142525	LEXINGTON	KY		02/08/2024		572		24			24		596	596			
100136641	ATASCOSA	TX		11/22/2023		(3)		3			3						
100157529	AMSTERDAM	NLD		06/28/2024													
100181876	AURORA	IL		12/12/2024		530		(19)			(19)		510	510			
100165218	GRONINGEN	NLD		08/28/2024		(6,725)						6,743	19		(19)		(19)
100091636	DALLAS	PA		03/07/2023		16		(16)			(16)						
100148704	APOLLO BEACH	FL		04/17/2024		78,022		(2,845)			(2,845)		75,177	75,177			
100116733	WINTER PARK	FL		07/20/2023		741		659			659		1,400	1,400			
100139415	TRENTON	NJ		12/28/2023		106		291			291		398	398			
100010797	SEATTLE	WA		12/23/2016		6,829		188			188		7,017	7,017			
100071698	CHARLOTTE	NC		10/14/2021		1,074		(79)			(79)		995	995			
100136804	HONESDALE	PA		11/27/2023		349		(27)			(27)		321	321			
5.00005E+11	PURMEREND	NLD		07/26/2024													
100108967	CAMERON	NC		05/31/2023		514		(83)			(83)		431	431			
100169287	KNOXVILLE	TN		09/27/2024		501		(93)			(93)		408	408			
100135451	CONOVER	NC		11/13/2023		912		171			171		1,082	1,082			
100116470	MIAMI	FL		07/20/2023		720		686			686		1,406	1,406			
100185494	CHARLOTTE	NC		12/20/2024		343		(23)			(23)		321	321			
100028994	SURPRISE	AZ		10/26/2018		696		74			74		770	770			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		1,443		(40)			(40)		1,403	1,403			
100158036	CHICAGO HEIGHTS	IL		07/09/2024		515		(22)			(22)		493	493			
100115248	LONG BRANCH	NJ		07/17/2023		34		418			418		452	452			
100171720	FALLING WATERS	WV		10/17/2024		2,434		(167)			(167)		2,267	2,267			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148305	KILLEEN	TX		04/12/2024		563		(15)			(15)		548	548			
100060286	PLANO	TX		06/25/2021		1,167		(71)			(71)		1,097	1,097			
100075997	SPEEDWAY	IN		01/07/2022		1,100		(68)			(68)		1,032	1,032			
100112525	GILFORD	NH		06/29/2023		454		791			791		1,245	1,245			
100011794	GAITHERSBURG	MD		03/08/2017		539		287			287		826	826			
100174954	WINDER	GA		10/31/2024		571		(61)			(61)		509	509			
100185359	RIO RICO	AZ		12/20/2024		938		28			28		966	966			
100116698	LAS VEGAS	NV		07/20/2023		649		709			709		1,359	1,359			
100131785	LAKE ELSINORE	CA		10/06/2023		509		(64)			(64)		445	445			
100061599	HOLBROOK	NY		07/01/2021		2,691		(65)			(65)		2,627	2,627			
100162853	ABILENE	TX		08/12/2024		404		92			92		496	496			
100169505	MERCED	CA		09/30/2024		691		4			4		695	695			
100179910	ROSHARON	TX		11/25/2024		598		43			43		641	641			
100136841	CAPE MAY COURT HOUSE	NJ		11/27/2023		105		(4)			(4)		101	101			
100079169	CONROE	TX		02/24/2022		1,109		(12)			(12)		1,097	1,097			
100055530	NEWTON	IA		03/23/2021		613		(115)			(115)		499	499			
100047830	BRONX	NY		11/20/2020		(5,806)		(126)			(126)	6,759	828	807	(21)		(21)
100151618	SMYRNA	GA		05/10/2024		527		15			15		542	542			
100109203	DENTON	TX		07/21/2023		466		(133)			(133)		333	333			
100165712	PALOS HILLS	IL		08/29/2024		8,217		(477)			(477)		7,740	7,740			
100131993	PALM BAY	FL		10/13/2023		16,783		(172)			(172)		16,611	16,611			
100144605	INDIAN TRAIL	NC		03/13/2024		543		(21)			(21)		522	522			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		1,369		153			153		1,522	1,522			
100109043	WAYNESBORO	VA		06/05/2023		833		(7)			(7)		826	826			
100152602	PANAMA CITY BEACH	FL		05/17/2024		542		15			15		557	557			
100169225	DAYTON	OH		09/27/2024		(632)		930			930		299	299			
100146754	LAS VEGAS	NV		03/20/2024		531		14			14		544	544			
100168281	WHEAT RIDGE	CO		09/20/2024		168		8			8		176	176			
100160040	BROKEN ARROW	OK		07/17/2024		516		(48)			(48)		467	467			
100171571	ROSHARON	TX		10/16/2024		786		28			28		814	814			
100029042	KEANSBURG	NJ		10/26/2018		1,111		308			308		1,419	1,419			
100141299	BATON ROUGE	LA		01/30/2024		553		(69)			(69)		483	483			
100137084	LOCKHART	TX		11/28/2023		563		193			193		756	756			
100116544	PINOLE	CA		07/20/2023		663		712			712		1,375	1,375			
100017998	LOS ANGELES	CA		05/22/2018		1,205		14			14		1,219	1,219			
100116083	THORNTON	CO		07/20/2023		945		274			274		1,219	1,219			
100067534	COLUMBIA	MD		09/23/2021		1,321		(70)			(70)		1,251	1,251			
100158079	FORNEY	TX		07/09/2024		501		(38)			(38)		463	463			
100138025	SAN MARCOS	TX		12/13/2023		315		(63)			(63)		252	252			
100119773	CHICAGO	IL		08/08/2023		666		(42)			(42)		623	623			
100014566	ROSWELL	GA		09/27/2017		867		(8)			(8)		859	859			
100170398	EXETER	CA		10/09/2024		611		(51)			(51)		560	560			
100119804	LOCUST GROVE	GA		08/08/2023		528		(38)			(38)		490	490			
100074370	PALM SPRINGS	CA		11/19/2021		3,789		(103)			(103)		3,687	3,687			
100139283	RED OAK	TX		12/28/2023		475		(31)			(31)		445	445			
100175825	WEST BABYLON	NY		11/12/2024		501		(39)			(39)		462	462			
100157963	NAPERVILLE	IL		07/09/2024		3,678		(50)			(50)		3,629	3,629			
100146772	GLENDALE	AZ		03/20/2024		558		(9)			(9)		549	549			
100145736	UNITED KINGDOM	GBR		03/12/2024		69		(38)			(38)		31	31			
100143395	ATLANTA	GA		02/16/2024		576		(49)			(49)		527	527			
100057917	HESPERIA	CA		06/30/2021		1,187		(71)			(71)		1,116	1,116			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081316	GILBERT	AZ		03/18/2022		1,117		77			77		1,195	1,195			
100100828	HANFORD	CA		04/28/2023		931		180			180		1,111	1,111			
100140892	LEHIGH ACRES	FL		02/26/2024		328		(56)			(56)		272	272			
100147933	ATHENS	AL		04/08/2024		736		53			53		789	789			
100070704	LAS VEGAS	NV		10/01/2021		1,300		9			9		1,309	1,309			
100154643	HOUSTON	TX		07/19/2024		1,011		(90)			(90)		922	922			
100158889	BROKEN ARROW	OK		07/12/2024		576		107			107		683	683			
100139027	LAWRENCEVILLE	GA		12/22/2023		432		(53)			(53)		379	379			
100169115	LAVON	TX		09/27/2024		633		(20)			(20)		613	613			
100133428	SNEADS FERRY	NC		10/19/2023		468		(32)			(32)		435	435			
100137640	CLOVIS	CA		12/08/2023		1,482		18			18		1,500	1,500			
100140589	HENDERSON	NV		01/19/2024		885		(80)			(80)		805	805			
100163039	WOODRIDGE	IL		08/13/2024		2,714		(170)			(170)		2,544	2,544			
100129338	POMPANO BEACH	FL		09/25/2023		534		16			16		551	551			
100068385	HIXSON	TN		08/25/2021		1,086		(86)			(86)		1,001	1,001			
100180221	BENSALEM	PA		11/25/2024		575		(6)			(6)		569	569			
100115048	RIO RANCHO	NM		07/14/2023		505		(37)			(37)		469	469			
100148637	JACKSONVILLE	FL		05/15/2024		508		(19)			(19)		488	488			
100159951	MIAMI	FL		08/16/2024		459		(120)			(120)		340	340			
100127181	LA CANADA FLINTRIDGE	CA		08/30/2023		16,395		1,305			1,305		17,700	17,700			
100171327	NASHVILLE	TN		10/16/2024		407		(47)			(47)		361	361			
100113760	HONOLULU	HI		06/29/2023		338		893			893		1,232	1,232			
100063131	GLENN HEIGHTS	TX		07/01/2021		1,629		(43)			(43)		1,586	1,586			
100078215	BEECH MOUNTAIN	NC		02/10/2022		973		(180)			(180)		793	793			
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024		(116)		686			686		570	570			
100091170	POOLER	GA		01/31/2023		578		(32)			(32)		546	546			
100137159	ATLANTA	GA		11/28/2023		448		(102)			(102)		347	347			
100109590	ADELANTO	CA		06/14/2023		454		(88)			(88)		366	366			
100152599	MAYFIELD	PA		05/17/2024		474		4			4		479	479			
100142683	BASTROP	TX		02/08/2024		587		5			5		592	592			
100146765	DESERT HOT SPRINGS	CA		03/20/2024		490		(67)			(67)		423	423			
100115132	BORDENTOWN	NJ		07/17/2023		(548)		548			548						
100166459	WOODSTOCK	GA		10/31/2024		591		(77)			(77)		515	515			
100100842	LAS VEGAS	NV		04/28/2023		6,402		101			101		6,502	6,502			
100180671	CITRUS SPRINGS	FL		11/26/2024		511		(49)			(49)		462	462			
100090418	WINSLOW	AZ		12/28/2022		472		(40)			(40)		432	432			
100140898	WILLIS	TX		02/26/2024		469		(38)			(38)		431	431			
100101965	WARWICK	RI		04/14/2023		423		(32)			(32)		391	391			
100088028	SCOTTSDALE	AZ		10/25/2022		383		(60)			(60)		323	323			
100079832	MANASSAS	VA		04/08/2022		978		(35)			(35)		943	943			
100185017	WASHINGTON TOWNSHIP	NJ		12/19/2024		510		(48)			(48)		462	462			
100180271	ALCOA	TN		11/25/2024		550		(30)			(30)		521	521			
100153664	DUNNELLON	FL		05/31/2024		487		(24)			(24)		463	463			
100116402	LEESBURG	FL		07/20/2023		624		262			262		886	886			
100168172	EDISON	NJ		09/20/2024		165		9			9		174	174			
100043107	ELK GROVE	CA		05/28/2020		1,290		(92)			(92)		1,198	1,198			
100132476	FRESNO	CA		11/03/2023		495		33			33		528	528			
100053855	BIG LAKE	MN		03/23/2021		635		(134)			(134)		501	501			
100126479	PALMDALE	CA		08/30/2023		764		(211)			(211)		553	553			
100182270	SAINT AUGUSTINE	FL		12/12/2024		382		63			63		444	444			
100127991	PORTLAND	TN		09/08/2023		768		54			54		823	823			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100138319	PETERBOROUGH	NH		12/18/2023		894		(184)			(184)		710	710			
100028287	VAN NUYS AREA	CA		10/26/2018		708		57			57		765	765			
100065698	CHICOPEE	MA		07/28/2021		1,065		(85)			(85)		980	980			
100102097	CRYSTAL RIVER	FL		04/14/2023		246		(92)			(92)		154	154			
100055062	PINE BROOK	NJ		03/23/2021		927		(254)			(254)		673	673			
100029453	LITTLEROCK	CA		10/26/2018		748		(53)			(53)		695	695			
100152790	BAKERSFIELD	CA		05/22/2024		1,395		(93)			(93)		1,302	1,302			
100177766	PICO RIVERA	CA		11/19/2024		1,056		(96)			(96)		960	960			
100185685	ROOSENDAAL	NLD		12/20/2024													
100087929	KILLINGWORTH	CT		10/25/2022		331		(2)			(2)		329	329			
100055884	LOS ANGELES	CA		03/26/2021		1,255		(75)			(75)		1,180	1,180			
100174890	CHARLES TOWN	WV		10/31/2024		317		(47)			(47)		270	270			
100080771	VERNON	CT		03/24/2022		807		(159)			(159)		648	648			
100071690	BIG BEAR LAKE	CA		10/14/2021		1,245		(111)			(111)		1,134	1,134			
100178502	PORT RICHEY	FL		11/21/2024		355		(59)			(59)		296	296			
100143946	COLTON	CA		02/29/2024		478		(46)			(46)		433	433			
100014173	CITRUS HEIGHTS	CA		05/25/2017		731		30			30		761	761			
100147936	OCALA	FL		04/08/2024		625		38			38		664	664			
100066768	NORFOLK	VA		08/02/2021		1,226		3			3		1,229	1,229			
100171928	ROYSE CITY	TX		10/17/2024		673		(37)			(37)		636	636			
100152578	RIDLEY PARK	PA		05/17/2024		512		(33)			(33)		479	479			
100100838	EASTON	MD		04/28/2023		676		21			21		697	697			
100155042	MARIETTA	GA		07/19/2024		1,474		(144)			(144)		1,330	1,330			
100067336	MIAMI	FL		08/02/2021		1,443		81			81		1,525	1,525			
100061382	CLINTON	MA		06/01/2021		1,229		13			13		1,242	1,242			
100025503	SANTA MARIA	CA		09/20/2018		2,289		28			28		2,317	2,317			
100152689	CORAOPOLIS	PA		05/17/2024		567		37			37		604	604			
100138808	JOSHUA TREE	CA		12/21/2023		488		(41)			(41)		447	447			
100067481	LINTHICUM	MD		09/23/2021		1,285		(100)			(100)		1,185	1,185			
100067482	FORT MYERS	FL		09/23/2021		760		(100)			(100)		660	660			
100138818	SUMMERDALE	AL		12/21/2023		469		(29)			(29)		440	440			
100081425	ANNA	TX		03/18/2022		1,442		144			144		1,586	1,586			
100150734	SMYRNA	TN		05/06/2024		494		(25)			(25)		469	469			
100167840	PALM BAY	FL		09/20/2024		570		(60)			(60)		510	510			
100175984	FALLING WATERS	WV		11/14/2024		1,034		(22)			(22)		1,012	1,012			
100081410	LAWRENCEVILLE	GA		03/18/2022		1,118		122			122		1,240	1,240			
100169316	FORNEY	TX		09/27/2024		519		(57)			(57)		462	462			
100163816	DAYTON	TX		09/27/2024		503		(82)			(82)		421	421			
100129999	PHILADELPHIA	PA		09/27/2023		1,277		(70)			(70)		1,207	1,207			
100153249	LEONARD	TX		05/30/2024		793		39			39		831	831			
100024975	ALHAMBRA	CA		09/20/2018		1,695		124			124		1,819	1,819			
100141275	SPRINGFIELD	VA		01/30/2024		367		(43)			(43)		324	324			
100146366	AUSTIN	TX		03/19/2024		419		(49)			(49)		370	370			
100168340	PROVO	UT		09/20/2024		52,637		(1,477)			(1,477)		51,160	51,160			
100158090	RANSON	WV		07/09/2024		952		(56)			(56)		896	896			
100170426	INDIANAPOLIS	IN		10/09/2024		2,555		(83)			(83)		2,472	2,472			
100182419	TEMPE	AZ		12/12/2024		346		26			26		372	372			
100185419	BRADENTON	FL		12/20/2024		528		37			37		565	565			
100148345	HUNTSVILLE	AL		04/12/2024		640		69			69		710	710			
100149681	MOORE	SC		04/26/2024		516		7			7		523	523			
100012271	PLANTATION	FL		04/28/2017		675		190			190		866	866			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186565	PORT CHARLOTTE	FL		12/30/2024		411		127			127		538	538			
100152263	PETERSBURG	VA		05/17/2024		5,754		(65)			(65)		5,689	5,689			
100063067	SAN ANTONIO	TX		07/01/2021		(20)		20			20						
100010740	NAPLES	FL		01/27/2017		645		287			287		932	932			
100163797	DAYTON	TX		09/27/2024		502		(81)			(81)		421	421			
100163814	DAYTON	TX		09/27/2024		502		(81)			(81)		421	421			
100115602	CRESTLINE	CA		07/19/2023		487		(22)			(22)		465	465			
100013499	CERES	CA		05/25/2017		721		55			55		776	776			
100065017	SARTELL	MN		07/14/2021		1,197		(90)			(90)		1,107	1,107			
100139092	HOLLYWOOD	FL		12/28/2023		3,305		(202)			(202)		3,103	3,103			
100078485	SAN ANTONIO	TX		02/02/2022		511		(61)			(61)		450	450			
100079577	CLINTON	MD		04/25/2022		1,890		255			255		2,145	2,145			
100060812	DAMASCUS	MD		06/01/2021		1,605		15			15		1,620	1,620			
100166466	HIALEAH	FL		10/31/2024		1,560		(86)			(86)		1,474	1,474			
100158017	GRAND RAPIDS	MI		07/09/2024		496		(34)			(34)		463	463			
100141999	FRESNO	CA		02/29/2024		960		(66)			(66)		894	894			
100159859	MIAMI GARDENS	FL		08/16/2024		514		(41)			(41)		472	472			
100116619	ORLANDO	FL		07/20/2023		(1,452)		2,560			2,560		1,108	1,108			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		1,493		78			78		1,572	1,572			
100109705	LILBURN	GA		06/16/2023		484		(45)			(45)		439	439			
100166053	LAS VEGAS	NV		09/06/2024		14		(14)			(14)						
100119738	CHICAGO	IL		08/08/2023		528		(36)			(36)		492	492			
100174821	NORWALK	CT		10/31/2024		614		(58)			(58)		556	556			
100044755	BOCA RATON	FL		11/19/2020		920		(20)			(20)		899	899			
100165402	CORPUS CHRISTI	TX		08/29/2024		450		(19)			(19)		431	431			
100159282	AUSTIN	TX		07/15/2024		492		(20)			(20)		472	472			
100081392	KATY	TX		03/18/2022		1,102		109			109		1,211	1,211			
100182047	KYLE	TX		12/12/2024		587		31			31		619	619			
100077791	ATLANTA	GA		12/23/2021		1,382		(215)			(215)		1,167	1,167			
100116850	SELMA	CA		07/20/2023		787		140			140		926	926			
100162682	GRETNA	NE		08/12/2024		860		65			65		925	925			
100011778	WEST ORANGE	NJ		03/08/2017		566		1,033			1,033		1,598	1,598			
100161112	CAMBRIDGE	MD		07/24/2024		586		56			56		643	643			
100137209	WEST CHESTER	PA		11/28/2023		248		(64)			(64)		184	184			
100141571	RICHMOND	TX		01/30/2024		318		(23)			(23)		295	295			
100029380	LEESBURG	VA		10/26/2018		3,518		72			72		3,590	3,590			
100057745	LEBANON	IN		06/30/2021		1,053		(36)			(36)		1,017	1,017			
100103015	FRESNO	CA		06/22/2023		431		(58)			(58)		373	373			
100173238	ONTARIO	CA		10/30/2024		2,782		(218)			(218)		2,564	2,564			
100148416	FLORESVILLE	TX		04/12/2024		672		117			117		789	789			
100109868	NEWTON	NJ		06/22/2023		469		(34)			(34)		435	435			
100180393	PASADENA	TX		11/25/2024		590		(11)			(11)		579	579			
100158057	DALLAS	TX		07/09/2024		66,473		444			444		66,916	66,916			
100148226	HOUSTON	TX		04/12/2024		859		(13)			(13)		846	846			
100138831	SUMTERVILLE	FL		12/21/2023		489		(22)			(22)		466	466			
100140586	OXNARD	CA		01/19/2024		474		(51)			(51)		423	423			
100147843	CLEARWATER	FL		04/08/2024		548		(10)			(10)		539	539			
100103851	SUMMERVILLE	SC		05/10/2023		711		(29)			(29)		682	682			
100185394	OCALA	FL		12/20/2024		609		68			68		677	677			
100138801	GRANITEVILLE	SC		12/21/2023		507		2			2		509	509			
100180338	CHARLOTTE	NC		11/25/2024		546		14			14		560	560			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152865	WINDSOR MILL	MD		05/22/2024		384		(39)			(39)		345	345			
100128770	FORT MOHAVE	AZ		09/21/2023		462		(60)			(60)		402	402			
100088210	LAHAINA	HI		10/19/2022		4,498		(192)			(192)		4,306	4,306			
100062468	FINCHVILLE	KY		07/01/2021		2,420		(59)			(59)		2,361	2,361			
100119121	SAN ANTONIO	TX		07/28/2023		623		285			285		908	908			
100028785	LANCASTER	CA		10/26/2018		1,463		26			26		1,489	1,489			
100185852	NORTH READING	MA		12/26/2024		376		21			21		397	397			
100136881	AMHERST	MA		11/27/2023		480		(23)			(23)		457	457			
100185902	KENOSHA	WI		12/26/2024		339		(41)			(41)		298	298			
100010857	FORT PIERCE	FL		12/23/2016		2,031		655			655		2,686	2,686			
100067470	PORTSMOUTH	VA		09/23/2021		1,084		(98)			(98)		987	987			
100102879	GATLINBURG	TN		06/22/2023		635		(74)			(74)		561	561			
100176521	MONTGOMERY	TX		11/15/2024		567		(9)			(9)		558	558			
100143034	ASTOR	FL		02/12/2024		438		(82)			(82)		356	356			
100109268	GREENVILLE	SC		07/21/2023		424		(88)			(88)		336	336			
100139419	FORT MYERS	FL		12/28/2023		404		(24)			(24)		380	380			
100185708	SITTARD	NLD		12/20/2024		710							710	710			
100108168	RENO	NV		05/24/2023		437		(66)			(66)		371	371			
100102730	SPRING	TX		06/22/2023		516		(58)			(58)		458	458			
100066533	INGLEWOOD	CA		08/02/2021		1,107		(31)			(31)		1,076	1,076			
100152241	SARASOTA	FL		05/17/2024		4,320		(83)			(83)		4,237	4,237			
100160075	TUCSON	AZ		07/17/2024		535		(26)			(26)		509	509			
100145322	UNITED KINGDOM	GBR		03/12/2024		73		(43)			(43)		30	30			
100012974	PERRIS	CA		05/25/2017		645		397			397		1,042	1,042			
100143368	PIKESVILLE	MD		02/16/2024		(6,270)		(40)			(40)	6,678	369	446	78		78
100138844	ABILENE	TX		12/21/2023		703		(50)			(50)		653	653			
100055102	TOBYHANNA	PA		03/23/2021		878		(115)			(115)		763	763			
100169576	TWIN FALLS	ID		09/30/2024		342		(46)			(46)		296	296			
100076046	JOSHUA TREE	CA		01/07/2022		(8,134)		(87)			(87)	9,247	1,027	989	(37)		(37)
100169145	SAN ANTONIO	TX		09/27/2024		563		(42)			(42)		521	521			
100140107	FLORESVILLE	TX		01/09/2024		632		101			101		732	732			
100176119	MADISON HEIGHTS	MI		12/20/2024		329		(39)			(39)		290	290			
100014031	PERRIS	CA		05/25/2017		830		(128)			(128)		702	702			
100117406	FRESNO	CA		07/20/2023		638		203			203		841	841			
100172293	ANN ARBOR	MI		10/21/2024		1,154		(85)			(85)		1,069	1,069			
100065384	NASHVILLE	TN		07/28/2021		1,079		(81)			(81)		998	998			
100178304	CATHEDRAL CITY	CA		11/19/2024		512		(42)			(42)		471	471			
100065376	LAKE WORTH	FL		07/28/2021		4,637		(192)			(192)		4,445	4,445			
100028822	ST. AUGUSTINE	FL		10/26/2018		1,195		(85)			(85)		1,110	1,110			
100182672	VIENNA	MO		12/12/2024		344		4			4		348	348			
100146606	EAST ORANGE	NJ		03/20/2024		80		(20)			(20)		60	60			
100120742	AURORA	CO		08/25/2023		657		41			41		697	697			
100067516	OCALA	FL		09/23/2021		1,461		(120)			(120)		1,341	1,341			
100167136	TAFT	CA		09/13/2024		471		(75)			(75)		396	396			
100030341	NORWALK	CA		12/20/2018		1,422		203			203		1,626	1,626			
100107935	DACULA	GA		06/29/2023		13,699		(693)			(693)		13,006	13,006			
100152527	CADDO MILLS	TX		05/17/2024		(6,163)		(3)			(3)	6,686	520	535	15		15
100149826	ROCKPORT	TX		04/29/2024		423		18			18		441	441			
100130033	EAGLE RIVER	AK		09/27/2023		521		(29)			(29)		492	492			
100180362	OAK CREEK	WI		11/25/2024		613		34			34		647	647			
100185421	BUDA	TX		12/20/2024		562		3			3		565	565			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100009	IOWA COLONY	TX		03/28/2023		560		(67)			(67)		493	493			
100180229	MESQUITE	TX		11/25/2024		575		(26)			(26)		549	549			
100090316	OAK RIDGE	TN		01/06/2023		494		(106)			(106)		388	388			
100071827	FRESNO	CA		10/14/2021		1,057		(101)			(101)		956	956			
100150649	POINCIANA	FL		05/06/2024		505		(21)			(21)		483	483			
100126418	BATON ROUGE	LA		08/30/2023		740		(34)			(34)		706	706			
100161965	PALM DESERT	CA		07/31/2024		516		(114)			(114)		402	402			
100133229	GARLAND	TX		11/29/2023		7,148		91			91		7,240	7,240			
100168756	EL PASO	TX		09/26/2024		(6,106)		(128)			(128)	6,687	452	408	(44)		(44)
100101565	HILLSBORO	MO		04/26/2023		6,670		(137)			(137)		6,534	6,534			
100185339	AURORA	IL		12/20/2024		525		(24)			(24)		502	502			
100155056	RICHMOND	VA		07/19/2024		514		(54)			(54)		460	460			
100071714	ORMOND BEACH	FL		10/14/2021		1,123		(88)			(88)		1,035	1,035			
100165954	RIVERDALE	GA		09/06/2024		318		(18)			(18)		301	301			
100161762	TRENTON	NJ		07/31/2024		(237)		649			649		413	413			
100087802	SACRAMENTO	CA		11/17/2022		14		(14)			(14)						
100102828	CHARLOTTE	NC		06/22/2023		267		(87)			(87)		180	180			
100180405	HOUSTON	TX		11/25/2024		574		(10)			(10)		564	564			
100112970	EAST PATCHOGUE	NY		06/29/2023		10		832			832		841	841			
100089942	WEST CALDWELL	NJ		01/26/2023		632		(234)			(234)		399	399			
100065029	CANDLER	NC		07/14/2021		(8,103)		(83)			(83)	9,236	1,050	1,017	(33)		(33)
100173175	FRESNO	CA		10/30/2024		527		(21)			(21)		506	506			
100142453	MONROE	NC		03/08/2024		(6,207)		(50)			(50)	6,711	453	463	10		10
100025292	HYATTSVILLE	MD		09/20/2018		756		(24)			(24)		732	732			
100165425	BRYAN	TX		08/29/2024		475		(15)			(15)		460	460			
100164064	LAS VEGAS	NV		08/21/2024		479		(101)			(101)		378	378			
100026215	ENGLEWOOD	NJ		09/20/2018		656		140			140		796	796			
100174703	BERLIN	CT		10/31/2024		519		(84)			(84)		435	435			
100134037	EAST CHICAGO	IN		10/25/2023		420		(25)			(25)		396	396			
100150221	UNITED KINGDOM	GBR		04/29/2024		31							31	31			
100115096	PHILADELPHIA	PA		07/14/2023		661		(25)			(25)		636	636			
100119492	ATLANTA	GA		07/28/2023		591		19			19		610	610			
100114992	CHICAGO	IL		07/14/2023		583		(42)			(42)		540	540			
100110132	FORT VALLEY	GA		06/29/2023		371		(125)			(125)		246	246			
100028412	SCITUATE	RI		10/26/2018		758		227			227		984	984			
100100952	CASA GRANDE	AZ		04/28/2023		770		316			316		1,087	1,087			
100150860	EVANS	GA		05/08/2024		660		(3)			(3)		657	657			
100172150	KISSIMMEE	FL		10/17/2024		521		(84)			(84)		437	437			
100136299	LADY LAKE	FL		11/20/2023		469		(9)			(9)		460	460			
100164192	LANCASTER	CA		08/21/2024		536		(45)			(45)		491	491			
100139288	GRAND PRAIRIE	TX		12/28/2023		12,454		(172)			(172)		12,282	12,282			
100128507	NORTH LAS VEGAS	NV		09/15/2023		538		(22)			(22)		516	516			
100053670	SALEM	OR		03/23/2021		724		(109)			(109)		615	615			
100088244	NEW HAVEN	CT		10/17/2022		619		(27)			(27)		592	592			
100145223	UNITED KINGDOM	GBR		03/12/2024		(6,558)		(73)			(73)	6,675	45	58	13		13
100149348	KAUFMAN	TX		04/24/2024		607		112			112		719	719			
100151554	LAKE WALES	FL		05/10/2024		556		45			45		601	601			
100100047	NEWPORT	OR		03/28/2023		399		(152)			(152)		247	247			
100157996	AURORA	IL		07/09/2024		472		(43)			(43)		429	429			
100114589	TOMBALL	TX		06/29/2023		548		13			13		560	560			
100142444	SUMMIT	IL		03/08/2024		396		(84)			(84)		312	312			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068431	WINTER HAVEN	FL		08/25/2021		1,108		(74)			(74)		1,034	1,034			
100136352	JASPER	GA		11/20/2023		860		82			82		942	942			
100177736	VICTORIA	MN		11/19/2024		894		(131)			(131)		763	763			
100024842	SPARKS	NV		09/20/2018		867		19			19		885	885			
100044309	SAG HARBOR	NY		08/04/2020		(603)		1,363			1,363		760	760			
100148413	OKLAHOMA CITY	OK		04/12/2024		636		66			66		701	701			
100138816	DECATUR	TX		12/21/2023		476		(42)			(42)		434	434			
100138857	HOLIDAY	FL		12/21/2023		528		(36)			(36)		492	492			
100129369	STANWOOD	WA		09/25/2023		(6,255)		35			35	6,677	457	408	(49)		(49)
100099930	HAYDEN	ID		03/28/2023		1,775		(53)			(53)		1,722	1,722			
100167922	EL MIRAGE	CA		09/20/2024		340		(44)			(44)		296	296			
100067943	WEST POINT	VA		09/23/2021		1,109		(95)			(95)		1,015	1,015			
100167118	KANSAS CITY	MO		09/13/2024		431		(62)			(62)		369	369			
100159965	MIAMI	FL		08/16/2024		(6,128)		(44)			(44)	6,678	506	463	(42)		(42)
100178048	BRECKENRIDGE	CO		11/19/2024		1,160		(90)			(90)		1,070	1,070			
100185363	SCHERTZ	TX		12/20/2024		858		7			7		866	866			
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023		527		(28)			(28)		498	498			
100013391	WINTON	CA		05/25/2017		694		107			107		801	801			
100079571	LAS VEGAS	NV		04/25/2022		988		(60)			(60)		928	928			
100171929	HOUSTON	TX		10/17/2024		573		(26)			(26)		548	548			
100115632	VENTNOR CITY	NJ		07/19/2023		892		(30)			(30)		862	862			
100048537	ORMOND BEACH	FL		11/20/2020		1,170		(97)			(97)		1,073	1,073			
100062712	KATY	TX		07/01/2021		1,245		(51)			(51)		1,194	1,194			
100120362	ROCKFORD	MI		08/18/2023		542		(28)			(28)		514	514			
100020219	CAROLINA BEACH	NC		07/17/2018		1,101		(58)			(58)		1,043	1,043			
100140489	POOLER	GA		01/19/2024		3,683		(89)			(89)		3,594	3,594			
100153918	HOT SPRINGS VILLAGE	AR		06/05/2024		465		(18)			(18)		448	448			
100019856	SALEM	MA		07/30/2018		1,241		(52)			(52)		1,189	1,189			
100160598	DESERT HOT SPRINGS	CA		07/19/2024		660		(121)			(121)		539	539			
100071922	YUMA	AZ		11/19/2021		1,085		(228)			(228)		856	856			
100141240	NAPERVILLE	IL		01/30/2024		6,668		(72)			(72)		6,596	6,596			
100117489	POCONO LAKE	PA		07/20/2023		331		17			17		348	348			
100091931	LAHAINA	HI		02/03/2023		480		(56)			(56)		425	425			
100146629	CLEARLAKE	CA		03/20/2024		485		(48)			(48)		437	437			
100152745	NAPLES	FL		05/22/2024		510		(61)			(61)		449	449			
100048312	ORLANDO	FL		11/20/2020		1,025		(246)			(246)		779	779			
100043240	EXETER	NH		08/13/2020		954		(601)			(601)		353	353			
100175993	MURRELLS INLET	SC		11/14/2024		487		79			79		566	566			
100184391	MESQUITE	TX		12/16/2024		322		(58)			(58)		264	264			
100103614	ORLANDO	FL		05/08/2023		494		11			11		505	505			
100012656	BELTSVILLE	MD		05/25/2017		293		168			168		460	460			
100162052	PALM BAY	FL		07/31/2024		503		(134)			(134)		368	368			
100147803	CORVALLIS	OR		04/08/2024		4,856		(249)			(249)		4,607	4,607			
100135849	LINCOLN	CA		11/10/2023		1,185		7			7		1,192	1,192			
100111752	FREMONT	CA		06/29/2023		1,167		10			10		1,177	1,177			
100054648	MCHENRY	IL		03/23/2021		794		(144)			(144)		650	650			
100135902	LAS VEGAS	NV		11/13/2023		451		(46)			(46)		405	405			
100100847	LOCKPORT	IL		04/28/2023		27,440		751			751		28,191	28,191			
100024650	RIVERSIDE	CA		09/20/2018		807		17			17		824	824			
100078365	FRIENDSWOOD	TX		02/10/2022		92		(92)			(92)						
100117083	BUFFALO	NY		07/20/2023		(1,024)		1,845			1,845		821	821			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100026054	STRATFORD	CT		09/20/2018		932		166			166		1,097	1,097			
100113446	JAMAICA	NY		06/29/2023		356		1,481			1,481		1,838	1,838			
100148374	SANFORD	NC		04/12/2024		584		7			7		590	590			
100130434	FORT LAUDERDALE	FL		09/28/2023		490		(47)			(47)		442	442			
100175927	GREEN COVE SPRINGS	FL		11/14/2024		1,796		348			348		2,144	2,144			
100169125	CALERA	AL		09/27/2024		667		39			39		706	706			
100169128	CALERA	AL		09/27/2024		667		39			39		706	706			
100169129	CALERA	AL		09/27/2024		(5,965)		39			39	6,686	761	706	(55)		(55)
100169130	CALERA	AL		09/27/2024		667		39			39		706	706			
100108171	GALVESTON	TX		05/24/2023		474		(46)			(46)		427	427			
100152549	MOKENA	IL		05/17/2024		472		3			3		475	475			
100081364	ZEBULON	NC		03/18/2022		1,040		52			52		1,093	1,093			
100074398	RAEFORD	NC		12/02/2021		954		(189)			(189)		765	765			
100144253	PHOENIX	AZ		03/08/2024		33		(33)			(33)						
100131869	CORPUS CHRISTI	TX		10/06/2023		320		55			55		374	374			
100152699	CRANDALL	TX		05/17/2024		533		2			2		535	535			
100138057	ARLINGTON	TX		12/13/2023		457		23			23		480	480			
100011988	PERTH AMBOY	NJ		03/08/2017		1,381		280			280		1,662	1,662			
100167079	KINGMAN	AZ		09/13/2024		451		(63)			(63)		388	388			
100027938	NEPTUNE	NJ		10/26/2018		1,423		393			393		1,816	1,816			
100078853	RIVERVIEW	FL		02/24/2022		1,083		42			42		1,126	1,126			
100129537	VICTORVILLE	CA		09/29/2023		9,343		(19)			(19)		9,325	9,325			
100161472	TOMBALL	TX		07/30/2024		550		(33)			(33)		517	517			
100089733	MONTERREY	MEX		12/02/2022		542							542	542			
100185307	LAREDO	TX		12/20/2024		587		21			21		608	608			
100011558	RIVERSIDE	CA		03/08/2017		505		615			615		1,120	1,120			
100149642	KANNAPOLIS	NC		04/26/2024		(8,544)		57			57	9,213	727	709	(18)		(18)
100158080	KING OF PRUSSIA	PA		07/09/2024		511		(25)			(25)		485	485			
100171943	WISCONSIN RAPIDS	WI		10/17/2024		580		(38)			(38)		543	543			
100064249	JACKSON	NJ		07/01/2021		2,277		126			126		2,403	2,403			
100019922	SAN BERNARDINO	CA		07/30/2018		109,084		(1,946)			(1,946)		107,138	107,138			
100162047	STOCKBRIDGE	GA		07/31/2024		808		(81)			(81)		728	728			
100132590	COLUMBUS	OH		11/03/2023		438		(10)			(10)		428	428			
100147857	PINGREE GROVE	IL		04/08/2024		638		118			118		756	756			
100165895	PEARBLOSSOM	CA		08/30/2024		495		(38)			(38)		457	457			
100169475	GRAYSLAKE	IL		09/30/2024		317		(37)			(37)		280	280			
100076012	LAKELAND	TN		01/07/2022		1,014		(87)			(87)		926	926			
100174470	WESLEY CHAPEL	FL		10/31/2024		328		(6)			(6)		322	322			
100067518	MIAMI	FL		09/23/2021		1,079		(105)			(105)		974	974			
100102726	PALATINE	IL		06/22/2023		740		(144)			(144)		596	596			
100167982	WELLS	MN		09/20/2024		325		(47)			(47)		279	279			
100172143	RIVERSIDE	CA		10/17/2024		562		(39)			(39)		522	522			
100081488	WENATCHEE	WA		03/18/2022		1,173		99			99		1,272	1,272			
100157863	LAS VEGAS	NV		07/09/2024		597		35			35		632	632			
100143453	GLEN BURNIE	MD		02/16/2024		371		(11)			(11)		360	360			
100169795	SACRAMENTO	CA		09/30/2024		3,470		(18)			(18)		3,453	3,453			
100172242	VILLA RICA	GA		10/21/2024		637		(22)			(22)		615	615			
100013402	BANNING	CA		05/25/2017		1,017		113			113		1,130	1,130			
100088247	GALLOWAY	NJ		10/17/2022		611		(36)			(36)		575	575			
100168825	UNITED KINGDOM	GBR		09/26/2024		45							45	45			
100144190	FORT WORTH	TX		03/07/2024		2,450		89			89		2,539	2,539			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186639	OMAHA	NE		12/30/2024		343		(16)			(16)		327	327			
100151911	NOVI	MI		07/10/2024		581		(82)			(82)		499	499			
100103024	MURFREESBORO	TN		06/22/2023		610		(107)			(107)		503	503			
100090883	ADELANTO	CA		01/31/2023		4,463		(15)			(15)		4,448	4,448			
100116570	BOKEELIA	FL		07/20/2023		484		34			34		518	518			
100087379	MIAMI	FL		10/25/2022		738		115			115		854	854			
100180805	MAARHEEZE	NLD		11/27/2024													
100079122	SPOKANE	WA		02/24/2022		1,025		(61)			(61)		964	964			
100031455	FAIRFIELD	CA		03/29/2019		653		341			341		994	994			
100116786	KISSIMMEE	FL		07/20/2023		652		583			583		1,235	1,235			
100182436	FORT WORTH	TX		12/12/2024		353		37			37		390	390			
100141683	SCITUATE	RI		01/30/2024		376		(62)			(62)		314	314			
100117220	KATY	TX		07/20/2023		(862)		1,715			1,715		853	853			
100117377	PLANO	TX		07/20/2023		845		735			735		1,580	1,580			
100171230	HOUSTON	TX		10/16/2024		352		(62)			(62)		290	290			
100181905	MONTGOMERY	IL		12/12/2024		533		(15)			(15)		517	517			
100155967	SURPRISE	AZ		06/18/2024		500		(53)			(53)		447	447			
100174550	LAWRENCEVILLE	GA		10/31/2024		246		(56)			(56)		190	190			
100067926	RAYTOWN	MO		09/23/2021		1,101		(86)			(86)		1,015	1,015			
100115210	TAMPA	FL		07/17/2023		505		(23)			(23)		482	482			
100137437	FRESNO	CA		01/11/2024		372		(96)			(96)		276	276			
100055251	MONROE	WA		03/23/2021		3,044		(178)			(178)		2,867	2,867			
100149351	SAN ANTONIO	FL		04/24/2024		640		106			106		747	747			
100180574	NEW BRAUNFELS	TX		11/26/2024		501		(32)			(32)		469	469			
100099840	PLEASANTVILLE	NJ		02/28/2023		547		(35)			(35)		513	513			
100064963	REDDING	CA		07/14/2021		1,031		(89)			(89)		942	942			
100057695	BATON ROUGE	LA		06/30/2021		(5,495)		(38)			(38)	6,688	1,155	1,162	7		7
100074896	AUBURN	CA		12/01/2021		1,211		(39)			(39)		1,172	1,172			
100171803	CONCORD	NC		10/17/2024		674		71			71		744	744			
100176007	BAKERSFIELD	CA		12/20/2024		2,442		(128)			(128)		2,314	2,314			
100088333	MOORE	TX		01/06/2023		403		(93)			(93)		310	310			
100154742	SPOKANE	WA		07/19/2024		556		(34)			(34)		522	522			
100161377	FALLING WATERS	WV		07/25/2024		(6,064)		(37)			(37)	6,658	556	503	(53)		(53)
100120339	BRANDON	FL		08/18/2023		441		(25)			(25)		416	416			
100173890	NORFOLK	VA		10/31/2024		534		(72)			(72)		462	462			
100136649	ANAHEIM	CA		01/25/2024		524		(129)			(129)		396	396			
100087160	DULUTH	GA		10/25/2022		779		141			141		919	919			
100115110	GERMANTOWN	MD		07/14/2023		1,333		8			8		1,341	1,341			
100117062	ALBERTSON	NY		07/20/2023		651		358			358		1,009	1,009			
100158946	CALIFORNIA CITY	CA		08/15/2024		421		(80)			(80)		341	341			
100172226	LAWRENCEVILLE	GA		10/17/2024		509		(70)			(70)		440	440			
100144312	ROGERS	AR		03/07/2024		410		(78)			(78)		332	332			
100129858	HARRISBURG	PA		09/27/2023		511		(38)			(38)		473	473			
100137150	CLERMONT	FL		11/28/2023		450		(45)			(45)		405	405			
100170898	ELK GROVE	CA		10/11/2024		525		(36)			(36)		488	488			
100168122	WHITE BEAR LAKE	MN		09/20/2024		167		7			7		175	175			
100168084	BIG BEAR CITY	CA		09/20/2024		161		9			9		171	171			
100157791	CLAXTON	GA		08/01/2024		799		(113)			(113)		686	686			
100114727	KISSIMMEE	FL		06/29/2023		573		5			5		578	578			
100054435	AUBURN	MA		03/23/2021		1,395		(318)			(318)		1,077	1,077			
100176607	SAN ANTONIO	TX		11/15/2024		508		(63)			(63)		445	445			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164571	FALLING WATERS	WV		08/21/2024		530		(74)			(74)		456	456			
100158555	ZEPHYRHILLS	FL		07/10/2024		481		8			8		489	489			
100137011	DAPHNE	AL		11/28/2023		2,037		282			282		2,319	2,319			
100150753	CASA GRANDE	AZ		05/06/2024		491		(14)			(14)		477	477			
100174762	KEARNEY	MO		10/31/2024		419		(73)			(73)		345	345			
100126738	SPOKANE	WA		08/30/2023		(68)		1,005			1,005		937	937			
100054531	SAINT PAUL	MN		03/23/2021		969		(157)			(157)		812	812			
100135043	LITHONIA	GA		10/30/2023		557		(46)			(46)		510	510			
100148340	DAPHNE	AL		04/12/2024		658		63			63		722	722			
100171377	NORMAN	OK		10/16/2024		618		(18)			(18)		600	600			
100182126	OCEAN ISLE BEACH	NC		12/12/2024		357		53			53		410	410			
100101134	CHICAGO	IL		04/28/2023		1,123		(43)			(43)		1,080	1,080			
100184578	HAPPY VALLEY	OR		12/17/2024		2,471		(67)			(67)		2,405	2,405			
100144057	WYLIE	TX		03/07/2024		492		(24)			(24)		468	468			
100164585	FALLING WATERS	WV		08/21/2024		527		(69)			(69)		458	458			
100101986	CHANDLER	TX		04/14/2023		4,052		(330)			(330)		3,722	3,722			
100164620	FALLING WATERS	WV		08/21/2024		517		(71)			(71)		445	445			
100129790	SACRAMENTO	CA		09/27/2023		477		(76)			(76)		401	401			
100091301	OREM	UT		01/31/2023		401		(89)			(89)		311	311			
100077830	ALBUQUERQUE	NM		01/14/2022		1,067		(89)			(89)		978	978			
100153942	MOSES LAKE	WA		06/05/2024		464		(35)			(35)		429	429			
100116829	MISSION VIEJO	CA		07/20/2023		736		377			377		1,113	1,113			
100136358	CENTERTON	AR		11/20/2023		489		37			37		526	526			
100174140	TAMARAC	FL		10/31/2024		1,140		(141)			(141)		999	999			
100158160	PAHOA	HI		07/09/2024		528		(22)			(22)		506	506			
100164323	FATE	TX		08/21/2024		24,008		1,228			1,228		25,236	25,236			
100109682	BROWNS MILLS	NJ		06/16/2023		1,343		(76)			(76)		1,267	1,267			
100028735	SAN BERNARDINO	CA		10/26/2018		693		12			12		705	705			
100043795	SAINT PAUL	MN		08/13/2020		723		30			30		752	752			
100078937	OMAHA	NE		02/24/2022		1,055		(23)			(23)		1,032	1,032			
100135030	SUGAR HILL	GA		10/30/2023		155		322			322		477	477			
100101670	LINCOLN	NE		04/26/2023		594		(28)			(28)		565	565			
100156871	COLUMBUS	OH		06/27/2024		434		(26)			(26)		408	408			
100158050	RICHMOND	TX		07/09/2024		2,124		(66)			(66)		2,059	2,059			
100140607	FALLING WATERS	WV		01/19/2024		1,797		(31)			(31)		1,765	1,765			
100025795	PITTSBURG	CA		09/20/2018		1,056		1,171			1,171		2,227	2,227			
100116891	FLOWER MOUND	TX		07/20/2023		(6,144)		75			75	6,656	588	562	(25)		(25)
100079037	CLAYTON	NC		02/24/2022		3,065		(119)			(119)		2,946	2,946			
100057854	ODENTON	MD		06/30/2021		999		(48)			(48)		951	951			
100081183	WOODSTOCK	GA		03/18/2022		1,036		52			52		1,088	1,088			
100112347	CORAM	NY		06/29/2023		271		1,073			1,073		1,344	1,344			
100185924	LAS VEGAS	NV		12/26/2024		349		(28)			(28)		321	321			
100155073	ALBRIGHTSVILLE	PA		07/19/2024		485		(43)			(43)		442	442			
100066511	SUMMERVILLE	SC		08/02/2021		1,591		(5)			(5)		1,586	1,586			
100173199	FORNEY	TX		10/30/2024		522		(20)			(20)		502	502			
100115080	ARLINGTON	TX		07/14/2023		930		(53)			(53)		877	877			
100166032	FRESNO	CA		09/06/2024		1,168		(108)			(108)		1,059	1,059			
100081051	MANASSAS	VA		03/18/2022		1,465		76			76		1,541	1,541			
100140509	TOMBALL	TX		01/19/2024		7,955		(298)			(298)		7,657	7,657			
100110756	CHARLOTTE	NC		08/11/2023		524		(75)			(75)		449	449			
100065066	ATLANTA	GA		07/14/2021		1,073		(76)			(76)		997	997			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079586	WINTER GARDEN	FL		04/25/2022		963		(145)			(145)		818	818			
100164536	GALLATIN	TN		08/21/2024		705		(53)			(53)		651	651			
100134069	LEAGUE CITY	TX		10/27/2023		342		(17)			(17)		325	325			
100087163	CANTON	OH		10/25/2022		1,107		140			140		1,247	1,247			
100043391	CHICAGO	IL		08/13/2020		541		223			223		764	764			
100177742	LOS ANGELES	CA		11/19/2024		1,142		(71)			(71)		1,071	1,071			
100174478	PASO ROBLES	CA		10/31/2024		1,032		(61)			(61)		971	971			
100165449	COLLEGE STATION	TX		08/29/2024		557		(15)			(15)		542	542			
100062729	HANFORD	CA		07/01/2021		1,610		(33)			(33)		1,577	1,577			
100065179	COLORADO SPRINGS	CO		07/14/2021		1,176		(59)			(59)		1,117	1,117			
100101665	HOUSTON	TX		04/26/2023		607		11			11		618	618			
100140063	SAINT AUGUSTINE	FL		01/09/2024		641		84			84		724	724			
100186577	ATHENS	AL		12/30/2024		646		162			162		808	808			
100135548	CEDAR LAKE	IN		11/13/2023		679		279			279		958	958			
100133819	WATERBURY	CT		10/20/2023		325		(54)			(54)		271	271			
100117482	FORT WALTON BEACH	FL		07/20/2023		530		(60)			(60)		470	470			
100148855	WILDWOOD CREST	NJ		04/17/2024		500		(22)			(22)		479	479			
100129349	ZEBULON	NC		09/25/2023		2,445		48			48		2,493	2,493			
100152882	CENTENNIAL	CO		05/22/2024		11		(11)			(11)						
100165382	LANCASTER	PA		08/29/2024		(6,145)		(11)			(11)	6,672	516	493	(23)		(23)
100115162	MONTICELLO	NY		07/17/2023		1,313		(57)			(57)		1,256	1,256			
100054744	MINE HILL	NJ		03/23/2021		3,344		(417)			(417)		2,927	2,927			
100136052	ATLANTA	GA		11/16/2023		27		(19)			(19)		8	8			
100176906	PORT RICHEY	FL		11/15/2024		10		(10)			(10)						
100155195	SUMMERVILLE	SC		07/19/2024		663		(47)			(47)		616	616			
100158202	UNITED KINGDOM	GBR		07/09/2024		(2,528)		2,528			2,528						
100057604	LANCASTER	CA		06/30/2021		(5,478)		(58)			(58)	6,638	1,102	1,101	(1)		(1)
100044142	BLUE SPRINGS	MO		08/19/2020		(3,555)		(43)			(43)	6,638	3,040	3,043	3		3
100128290	BALTIMORE	MD		09/14/2023		288		(19)			(19)		269	269			
100116085	VAN NUYS	CA		07/20/2023		691		376			376		1,067	1,067			
100165860	AUBURN	WA		08/29/2024		304							304	304			
100117355	OCOEE	FL		07/20/2023		(1,612)		2,766			2,766		1,153	1,153			
100081075	CORONA	CA		03/18/2022		2,906		157			157		3,064	3,064			
100134527	FORT WORTH	TX		10/30/2023		471		(40)			(40)		431	431			
100062773	VIRGINIA BEACH	VA		07/01/2021		1,611		(43)			(43)		1,568	1,568			
100031432	STOCKTON	CA		03/29/2019		1,156		312			312		1,468	1,468			
100175202	CITRUS SPRINGS	FL		11/05/2024		604		(15)			(15)		589	589			
100025170	NATIONAL CITY	CA		09/20/2018		1,708		286			286		1,994	1,994			
100179672	BEAVERTON	OR		11/21/2024		674		148			148		821	821			
100023873	CATONSVILLE	MD		09/10/2018		1,088		(30)			(30)		1,058	1,058			
100175278	OCALA	FL		11/05/2024		29,489		(607)			(607)		28,882	28,882			
100063759	WESLEY CHAPEL	FL		07/01/2021		1,246		(9)			(9)		1,237	1,237			
100028367	SCARSDALE	NY		10/26/2018		1,274		414			414		1,688	1,688			
100102656	HALLANDALE BEACH	FL		06/22/2023		2,301		(263)			(263)		2,037	2,037			
100014633	WAILUKU	HI		09/27/2017		751		269			269		1,020	1,020			
100133983	KINGSTON BOROUGH	PA		10/25/2023		(88)		510			510		422	422			
100029362	TURLOCK	CA		10/26/2018		485		150			150		635	635			
100185996	EDINBURG	TX		12/26/2024		189		(26)			(26)		164	164			
100101182	DELAVAN	WI		04/28/2023		1,347		428			428		1,776	1,776			
100169258	CONCORD	NC		09/27/2024		331		(47)			(47)		284	284			
100080399	JACKSONVILLE	FL		04/14/2022		877		(236)			(236)		641	641			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139561	GREENBELT	MD		12/28/2023		318		(48)			(48)		270	270			
100116749	FORT MYERS	FL		07/20/2023		640		730			730		1,370	1,370			
100076235	SPRING LAKE	MI		01/07/2022		1,090		(34)			(34)		1,056	1,056			
100065559	SAVANNAH	GA		07/28/2021		1,827		(141)			(141)		1,686	1,686			
100028133	ROSEVILLE	CA		10/26/2018		1,489		284			284		1,773	1,773			
100116997	NEWARK	NJ		07/20/2023		591		388			388		979	979			
100182260	PROVIDENCE VILLAGE	TX		12/12/2024		382		99			99		481	481			
100149377	MANOR	TX		04/24/2024		560		38			38		598	598			
100144053	NEWBERRY	FL		03/07/2024		406		106			106		512	512			
100031381	MODESTO	CA		03/29/2019		809		245			245		1,054	1,054			
100167450	MONTAGUE	MI		09/16/2024		34,543		(689)			(689)		33,854	33,854			
100153193	EDMOND	OK		05/30/2024		51,297		(192)			(192)		51,104	51,104			
100143777	SANDY SPRINGS	GA		02/27/2024		334		(91)			(91)		243	243			
100091247	RICHFIELD	MN		01/31/2023		404		(54)			(54)		349	349			
100155674	COLUMBUS	OH		06/18/2024		376		(28)			(28)		348	348			
100067950	MEMPHIS	TN		09/23/2021		1,176		(53)			(53)		1,124	1,124			
100136777	DOVER	DE		11/27/2023		418		(13)			(13)		406	406			
100081125	LEETON	MO		03/18/2022		1,027		25			25		1,052	1,052			
100065753	FRANKLINTON	NC		07/28/2021		1,082		(79)			(79)		1,003	1,003			
100000513	WALDORF	MD		09/27/2016		612		556			556		1,168	1,168			
100152295	SPRING	TX		05/17/2024		595		169			169		764	764			
100173752	PHILADELPHIA	PA		10/30/2024		464		(34)			(34)		430	430			
100167633	PROVIDENCE	RI		09/19/2024		621		(80)			(80)		541	541			
100175480	POOLER	GA		12/23/2024		523		10			10		534	534			
100139313	PEMBERTON	NJ		12/28/2023		399		(32)			(32)		367	367			
100139632	LAREDO	TX		12/28/2023		451		(32)			(32)		420	420			
100138848	ROME	GA		12/21/2023		2,059		(46)			(46)		2,013	2,013			
100144323	MADERA	CA		03/07/2024		475		(34)			(34)		441	441			
100164666	SARATOGA SPRINGS	UT		08/23/2024		310		(21)			(21)		289	289			
100115107	ROYSE CITY	TX		07/14/2023		553		(47)			(47)		506	506			
100158037	LUBBOCK	TX		07/09/2024		1,684		(39)			(39)		1,646	1,646			
100100715	WEST VALLEY CITY	UT		04/28/2023		816		255			255		1,071	1,071			
100116121	ALHAMBRA	CA		07/20/2023		637		368			368		1,005	1,005			
100161649	ROTTERDAM	NLD		07/29/2024		729							729	729			
100185610	ROCHESTER	NH		12/20/2024		659		(29)			(29)		630	630			
100174044	SAINT AUGUSTINE	FL		10/31/2024		346		(53)			(53)		293	293			
100164511	FALLING WATERS	WV		08/21/2024		525		(69)			(69)		456	456			
100157924	JONESBORO	AR		07/09/2024		506		47			47		553	553			
100180248	WILLS POINT	TX		11/25/2024		557		(12)			(12)		545	545			
100103551	WASCO	CA		05/08/2023		1,357		(90)			(90)		1,267	1,267			
100162664	OCALA	FL		08/12/2024		574		89			89		663	663			
100108121	STONE MOUNTAIN	GA		05/24/2023		494		(34)			(34)		460	460			
100080759	TAVARES	FL		03/10/2022		1,274		(184)			(184)		1,090	1,090			
100057941	DENVER	CO		06/30/2021		1,085		(72)			(72)		1,013	1,013			
100152720	SNELLVILLE	GA		05/17/2024		483		(19)			(19)		464	464			
100170162	KERNERSVILLE	NC		10/08/2024		536		24			24		561	561			
100013373	DELAND	FL		05/25/2017		777		155			155		932	932			
100144151	PRINCETON	TX		03/07/2024		560		93			93		653	653			
100091777	ARLINGTON HEIGHTS	IL		01/30/2023		440		(42)			(42)		399	399			
100080941	WESTMINSTER	SC		03/17/2022		833		(184)			(184)		649	649			
100065999	SAINT LEONARD	MD		08/02/2021		2,130		(26)			(26)		2,104	2,104			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115604	CRESTLINE	CA		07/19/2023		479		(22)			(22)		457	457			
100164037	BRANDON	FL		08/21/2024		546		(46)			(46)		500	500			
100128432	SAN ANTONIO	TX		09/15/2023		278		(80)			(80)		198	198			
100027807	ROCKAWAY BEACH	NY		10/26/2018		538		241			241		779	779			
100167647	TITUSVILLE	FL		09/19/2024		595		(57)			(57)		538	538			
100088043	HAINES CITY	FL		10/25/2022		550		(58)			(58)		493	493			
100140686	DALLAS	TX		02/08/2024		1,287		(173)			(173)		1,114	1,114			
100083257	KATY	TX		05/10/2022		851		(109)			(109)		742	742			
100079856	HOUSTON	TX		04/08/2022		4,250		77			77		4,327	4,327			
100151828	OCALA	FL		05/10/2024		340		12			12		351	351			
100141708	VESTAL	NY		01/30/2024		410		34			34		444	444			
100151128	CRANDALL	TX		05/08/2024		821		32			32		852	852			
100071370	PORT SAINT LUCIE	FL		10/01/2021		1,215		(25)			(25)		1,190	1,190			
100141779	RINARD	IL		01/30/2024		504		(68)			(68)		436	436			
100148005	EDGEWOOD	KY		04/10/2024		345		2			2		347	347			
100120290	LAKE WORTH	TX		08/18/2023		460		(6)			(6)		454	454			
100165549	ROYSE CITY	TX		08/29/2024		563		(12)			(12)		551	551			
100179900	OCALA	FL		11/25/2024		617		92			92		709	709			
100103862	ST. PETERSBURG	FL		05/10/2023		502		(36)			(36)		465	465			
100135796	PONDER	TX		11/10/2023		1,501		36			36		1,537	1,537			
100079691	SAINT CLOUD	FL		04/25/2022		1,227		(70)			(70)		1,157	1,157			
100150816	APPLE VALLEY	MN		05/08/2024		526		(3)			(3)		523	523			
100074103	LAKELAND	FL		12/09/2021		1,040		(120)			(120)		920	920			
100028981	NAPLES	FL		10/26/2018		618		209			209		827	827			
100061013	MIDLAND	TX		06/01/2021		1,195		16			16		1,211	1,211			
100064234	ORLANDO	FL		07/01/2021		1,537		122			122		1,659	1,659			
100156301	SEGUIN	TX		07/25/2024		51		(51)			(51)						
100138707	PHILADELPHIA	PA		02/02/2024		44		(44)			(44)						
100137635	FORT WORTH	TX		12/08/2023		9,357		537			537		9,895	9,895			
100148433	DAYTON	TX		04/12/2024		5,887		389			389		6,276	6,276			
100112758	MURRIETA	CA		06/29/2023		4,527		609			609		5,136	5,136			
100149637	ALBEMARLE	NC		04/26/2024		601		65			65		666	666			
100164224	FRESNO	CA		08/21/2024		6,970		(395)			(395)		6,575	6,575			
100017317	HYATTSVILLE	MD		04/26/2018		808		11			11		819	819			
100141618	OKLAHOMA CITY	OK		01/30/2024		508		(70)			(70)		438	438			
100172849	CHARLOTTE	NC		10/25/2024		611		(61)			(61)		550	550			
100061244	NEW ORLEANS	LA		06/01/2021		933		13			13		946	946			
100100197	ATLANTA	GA		03/17/2023		508		(23)			(23)		485	485			
100177686	GILROY	CA		11/19/2024		1,142		(64)			(64)		1,078	1,078			
100012890	PERRIS	CA		05/25/2017		352		184			184		536	536			
100018116	LOS ANGELES	CA		06/08/2018		1,345		(49)			(49)		1,296	1,296			
100151192	WINTER SPRINGS	FL		05/10/2024		483		(12)			(12)		471	471			
100153557	UNITED KINGDOM	GBR		05/29/2024		24							24	24			
100137986	BOLIVIA	NC		12/13/2023		594		123			123		717	717			
100152439	EDINBURG	TX		05/17/2024		485		12			12		497	497			
100100891	LINDEN	VA		04/28/2023		(4,028)		85			85	6,621	2,678	2,696	18		18
100074102	LAKELAND	FL		12/09/2021		1,038		(118)			(118)		920	920			
100149900	HOUSTON	TX		04/29/2024		(6,184)		(31)			(31)	6,615	401	421	20		20
100050013	CHICAGO	IL		11/20/2020		843		(259)			(259)		585	585			
100091533	WEST BABYLON	NY		01/20/2023		(5,957)		(44)			(44)	6,615	614	634	20		20
100109797	YUMA	AZ		08/04/2023		454		(113)			(113)		340	340			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147166	UNITED KINGDOM	GBR		03/27/2024		591							591	591			
100165158	UNITED KINGDOM	GBR		08/27/2024		51							51	51			
100162675	SAINT AUGUSTINE	FL		08/12/2024		583		49			49		631	631			
100108460	FAIRHOPE	AL		05/25/2023		932		(87)			(87)		845	845			
100076237	OVERLAND PARK	KS		01/07/2022		1,077		(17)			(17)		1,060	1,060			
100060421	UPPER MARLBORO	MD		06/01/2021		2,857		18			18		2,875	2,875			
100184464	HANFORD	CA		12/17/2024		1,117		(62)			(62)		1,055	1,055			
100175934	SOUTH BEND	IN		11/14/2024		587		(19)			(19)		568	568			
100126347	BRIDGETON	NJ		08/30/2023		408		(47)			(47)		361	361			
100135836	VERO BEACH	FL		11/10/2023		487		(32)			(32)		455	455			
100149730	SWAN LAKE	NY		04/26/2024		459		(23)			(23)		436	436			
100061033	MEMPHIS	TN		06/01/2021		1,029		12			12		1,042	1,042			
100076460	FORT LAUDERDALE	FL		12/21/2021		1,753		(197)			(197)		1,556	1,556			
100164760	MILTON	FL		08/26/2024		567		67			67		634	634			
100151309	BELLEVIEW	FL		05/10/2024		741		168			168		909	909			
100134963	SAN DIEGO	CA		10/30/2023		30,869		217			217		31,085	31,085			
100111767	SILVER SPRING	MD		06/29/2023		335		435			435		769	769			
100091712	LOUISBURG	NC		03/24/2023		703		(54)			(54)		649	649			
100135583	LANCASTER	TX		11/09/2023		338		(46)			(46)		293	293			
100028168	WANTAGH	NY		10/26/2018		3,000		52			52		3,052	3,052			
100136053	GAINESVILLE	GA		11/16/2023		482		20			20		502	502			
100064989	PITTSBURG	CA		07/14/2021		7,298		(311)			(311)		6,987	6,987			
100151843	OCALA	FL		05/10/2024		513		16			16		528	528			
100068134	WEST PALM BEACH	FL		08/25/2021		(5,501)		(50)			(50)	6,623	1,072	1,047	(25)		(25)
100141565	CLAYTON	NC		01/30/2024		625		(48)			(48)		577	577			
100116785	HESPERIA	CA		07/20/2023		745		466			466		1,211	1,211			
100128116	CLARKSVILLE	TN		09/08/2023		622		71			71		693	693			
100029569	DOWNEY	CA		10/26/2018		2,226		(103)			(103)		2,123	2,123			
100161302	NEW HAVEN	CT		07/25/2024		598		(45)			(45)		554	554			
100180140	SUMMERVILLE	SC		11/25/2024		518		(23)			(23)		495	495			
100143487	ELK GROVE	CA		02/21/2024		21,064		(483)			(483)		20,581	20,581			
100081641	JACKSON	NJ		03/24/2022		1,659		(94)			(94)		1,565	1,565			
100166246	SHERMAN	TX		09/09/2024		597		38			38		635	635			
100029519	BATON ROUGE	LA		10/26/2018		(6,033)		70			70	6,612	650	650			
100154561	NORTH LAS VEGAS	NV		06/14/2024		2,105		(90)			(90)		2,015	2,015			
100055124	TUCKER	GA		03/23/2021		1,058		(240)			(240)		818	818			
100081516	VAN NUYS	CA		03/18/2022		1,104		60			60		1,164	1,164			
100062733	BELCAMP	MD		07/01/2021		1,913		(18)			(18)		1,896	1,896			
100065807	PACE	FL		07/28/2021		1,090		(79)			(79)		1,010	1,010			
100157968	CEDAR CITY	UT		07/09/2024		528		6			6		534	534			
100182274	KERNERSVILLE	NC		12/12/2024		378		72			72		450	450			
100012436	CHINO	CA		04/28/2017		2,967		353			353		3,320	3,320			
100071624	SCOTTSDALE	AZ		10/14/2021		1,163		(10)			(10)		1,153	1,153			
100186594	HOUSTON	TX		12/30/2024		390		81			81		471	471			
100053474	APPLING	GA		03/23/2021		1,149		(136)			(136)		1,012	1,012			
100111304	MARTINSBURG	WV		06/29/2023		777		568			568		1,345	1,345			
100148394	SAN ANTONIO	FL		04/12/2024		646		115			115		761	761			
100137401	LAWRENCEVILLE	GA		01/11/2024		811		(169)			(169)		642	642			
100061988	WASHINGTON	DC		07/01/2021		1,097		24			24		1,121	1,121			
100180292	TORRINGTON	CT		11/25/2024		565		(7)			(7)		558	558			
100157551	S-HERTOGENBOSCH	NLD		06/28/2024													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079669	WESTPORT	WA		04/08/2022		912		(100)			(100)		812	812			
100076361	BAYVILLE	NJ		12/23/2021		918		(152)			(152)		766	766			
100148792	ROSHARON	TX		04/17/2024		2,141		214			214		2,355	2,355			
100145271	UNITED KINGDOM	GBR		03/12/2024		(1,001)		1,074			1,074		73	73			
100184707	CUMMING	GA		12/17/2024		738		(42)			(42)		697	697			
100091376	NORFOLK	VA		02/22/2023		(5,007)		(4)			(4)	6,607	1,596	1,526	(70)		(70)
100112383	SKOKIE	IL		06/29/2023		1,849		3,185			3,185		5,034	5,034			
100168365	DESTIN	FL		09/25/2024		872		(10)			(10)		862	862			
100141700	DALLAS	GA		01/30/2024		36		(36)			(36)						
100128835	SPRINGFIELD	TN		09/21/2023		470		7			7		476	476			
100065088	NEWPORT NEWS	VA		07/14/2021		1,365		(81)			(81)		1,283	1,283			
100147914	GLASTONBURY	CT		04/08/2024		531		(15)			(15)		515	515			
100179884	MUSTANG	OK		11/25/2024		592		34			34		626	626			
100132629	RIO RICO	AZ		11/03/2023		480		(10)			(10)		471	471			
100081052	HOUSTON	TX		03/18/2022		1,072		82			82		1,153	1,153			
100067495	AMARILLO	TX		09/23/2021		1,047		(101)			(101)		946	946			
100145656	UNITED KINGDOM	GBR		03/12/2024		(2,209)		2,845			2,845		636	636			
100150514	OCALA	FL		05/03/2024		586		66			66		652	652			
100063311	SENECA	SC		07/01/2021		1,661		(37)			(37)		1,624	1,624			
100067535	POWHATAN	VA		09/23/2021		1,064		(96)			(96)		968	968			
100079956	PANAMA CITY BEACH	FL		04/25/2022		1,168		(178)			(178)		990	990			
100065562	MIAMI	FL		07/28/2021		715		(71)			(71)		644	644			
100160216	LURAY	VA		07/18/2024		567		72			72		639	639			
100141614	RIFLE	CO		01/30/2024		267		(19)			(19)		248	248			
100152319	BRYAN	TX		05/17/2024		576		144			144		719	719			
100138755	WEST HARTFORD	CT		12/21/2023		294		(20)			(20)		274	274			
100053737	STATEN ISLAND	NY		03/23/2021		706		(163)			(163)		542	542			
100031398	VALLEJO	CA		03/29/2019		(5,421)		466			466	6,632	1,677	1,677			
100120359	CLEARLAKE	CA		08/18/2023		495		(37)			(37)		458	458			
100134349	RICHMOND	VA		10/27/2023		402		(78)			(78)		323	323			
100116468	KISSIMMEE	FL		07/20/2023		742		597			597		1,339	1,339			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		932							932	932			
100115947	BUFORD	GA		07/20/2023		5,525		292			292		5,817	5,817			
100109936	CONROE	TX		06/22/2023		(245)		746			746		502	502			
100128255	COLUMBUS	OH		09/14/2023		478		(77)			(77)		401	401			
100107931	SENECA	SC		06/29/2023		501		(66)			(66)		434	434			
100120796	WATERBURY	CT		08/25/2023		416		(66)			(66)		350	350			
100026515	SCHERTZ	TX		09/26/2018		959		(62)			(62)		897	897			
100010725	TAMPA	FL		12/23/2016		3,606		(107)			(107)		3,499	3,499			
100169588	ARBOR VITAE	WI		09/30/2024		495							494	494			
100066532	SOUTH AMBOY	NJ		08/02/2021		780		(2)			(2)		778	778			
100128305	WOODBRIDGE	VA		09/14/2023		511		(49)			(49)		462	462			
100138309	GREAT CACAPON	WV		12/18/2023		496		(22)			(22)		474	474			
100145462	UNITED KINGDOM	GBR		03/12/2024		(1,479)		1,479			1,479						
100145407	UNITED KINGDOM	GBR		03/12/2024		(1,036)		1,106			1,106		70	70			
100163885	DELAND	FL		09/27/2024		525		8			8		533	533			
100136934	BRIDGEVILLE	PA		11/28/2023		977		61			61		1,038	1,038			
100024930	LAKE ELSINORE	CA		09/20/2018		939		(11)			(11)		928	928			
100165524	JACKSONVILLE	FL		08/29/2024		470		(22)			(22)		449	449			
100185659	UNITED KINGDOM	GBR		12/20/2024		986							986	986			
100109689	APPLE VALLEY	CA		06/16/2023		521		(34)			(34)		487	487			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168182	SPRING	TX		09/20/2024		204		(9)			(9)		195	195			
100129288	CHAUMONT	NY		09/25/2023		901		47			47		948	948			
100145659	UNITED KINGDOM	GBR		03/12/2024		(2,211)		2,847			2,847		636	636			
100153407	PHILADELPHIA	PA		05/30/2024		423		(25)			(25)		398	398			
100159683	PETOSKEY	MI		08/23/2024		10,966		(969)			(969)		9,997	9,997			
100174352	IOWA	LA		10/31/2024		655		66			66		720	720			
100078963	INDIANAPOLIS	IN		02/24/2022		1,160		(35)			(35)		1,125	1,125			
100171228	EL PASO	TX		10/16/2024		973		(88)			(88)		884	884			
100067557	YUMA	AZ		09/23/2021		1,438		(125)			(125)		1,312	1,312			
100111393	STREAMWOOD	IL		06/29/2023		2,561		57			57		2,618	2,618			
100185617	TAMPA	FL		12/20/2024		372		(18)			(18)		354	354			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		644		(38)			(38)		605	605			
100141462	BRUNSWICK	MD		01/30/2024		675		(104)			(104)		571	571			
100159909	WESLEY CHAPEL	FL		08/16/2024		517		(63)			(63)		454	454			
100092019	PHILADELPHIA	PA		02/09/2023		503		(46)			(46)		457	457			
100158355	UNITED KINGDOM	GBR		07/09/2024		(2,366)		2,366			2,366						
100117086	ROBBINSVILLE	NJ		07/20/2023		648		253			253		901	901			
100160849	HAMPTON	VA		07/24/2024		906		(103)			(103)		803	803			
100168358	FOREST PARK	GA		09/25/2024		467		(22)			(22)		445	445			
100043068	CHICAGO	IL		05/28/2020		1,283		(67)			(67)		1,215	1,215			
100017531	LOS ANGELES	CA		04/26/2018		712		66			66		777	777			
100013238	ROBERTSDALE	AL		05/25/2017		701		313			313		1,014	1,014			
100174834	PLEASANTON	TX		10/31/2024		493		(95)			(95)		399	399			
100149776	SOUTH FALLSBURG	NY		04/26/2024		470		(32)			(32)		438	438			
100013886	DORAL	FL		05/25/2017		814		24			24		838	838			
100158886	PONCHATOULA	LA		07/12/2024		586		100			100		686	686			
100136426	CONOVER	NC		11/20/2023		578		177			177		756	756			
100128042	MC MINNVILLE	TN		09/08/2023		739		78			78		817	817			
100169554	PLAINFIELD	IL		09/30/2024		367		2			2		369	369			
100065672	SAINT LOUIS	MO		07/28/2021		1,007		(92)			(92)		915	915			
100116827	WINTER GARDEN	FL		07/20/2023		642		543			543		1,185	1,185			
100014345	NEW BEDFORD	MA		09/27/2017		803		361			361		1,164	1,164			
100141518	RICHMOND	VA		01/30/2024		372		(50)			(50)		322	322			
100129314	CHARLOTTE	NC		09/25/2023		493		15			15		507	507			
100164074	SHORELINE	WA		08/21/2024		360		(33)			(33)		327	327			
100178083	PHOENIX	AZ		11/19/2024		859		(96)			(96)		763	763			
100128515	MELBOURNE	FL		09/15/2023		480		(35)			(35)		445	445			
100167645	LOUISVILLE	KY		09/19/2024		(6,014)		(39)			(39)	6,606	553	499	(54)		(54)
100175967	GREENVILLE	SC		11/14/2024		590		(41)			(41)		548	548			
100159568	NAPLES	FL		07/15/2024		495		(75)			(75)		420	420			
100065434	CHESTER SPRINGS	PA		07/28/2021		1,178		(41)			(41)		1,137	1,137			
100136918	HAVERHILL	MA		11/28/2023		50,866		(658)			(658)		50,208	50,208			
100171791	CLEVELAND	TX		10/17/2024		1,261		(43)			(43)		1,218	1,218			
100165169	UNITED KINGDOM	GBR		08/27/2024		45							45	45			
100135756	CHARLOTTE	NC		11/10/2023		739		68			68		807	807			
100138363	KATY	TX		12/18/2023		4,161		101			101		4,262	4,262			
100118183	KISSIMMEE	FL		07/20/2023		342		(53)			(53)		289	289			
100114980	BAKERSFIELD	CA		07/14/2023		518		(19)			(19)		500	500			
100169547	LOMPOC	CA		09/30/2024		343		2			2		345	345			
100155830	BOYNTON BEACH	FL		06/18/2024		1,129		(71)			(71)		1,059	1,059			
100185897	MC FARLAND	CA		12/26/2024		332		(17)			(17)		314	314			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100169886	BROUSSARD	LA		11/08/2024		551		(57)			(57)		494	494			
100158834	KNOXVILLE	TN		07/12/2024		479		(31)			(31)		448	448			
100066867	KINGWOOD	TX		08/02/2021		1,282		(5)			(5)		1,278	1,278			
100162994	RICHMOND	VA		08/12/2024		453		(29)			(29)		424	424			
100116476	DESTIN	FL		07/20/2023		617		487			487		1,105	1,105			
100147775	SAVANNAH	GA		04/08/2024		554		19			19		574	574			
100164966	SMITHFIELD	NC		08/28/2024		277		(57)			(57)		219	219			
100109989	NORCROSS	GA		06/22/2023		491		(38)			(38)		454	454			
100147361	PHOENIX	AZ		05/08/2024		464		(102)			(102)		361	361			
100133168	ORLANDO	FL		11/29/2023		438		31			31		469	469			
100162324	MIAMI	FL		08/06/2024		1,186		(52)			(52)		1,134	1,134			
100116879	KISSIMMEE	FL		07/20/2023		6,711		1,393			1,393		8,103	8,103			
100159320	SAINT AUGUSTINE	FL		07/15/2024		600		49			49		648	648			
100156085	CANTONMENT	FL		06/18/2024		1,570		(134)			(134)		1,436	1,436			
100144285	NORTH PORT	FL		03/07/2024		494		(34)			(34)		460	460			
100181904	HEATH	OH		12/12/2024		542							542	542			
100018152	BRISTOL	CT		06/08/2018		1,105		(118)			(118)		986	986			
100159686	PHILADELPHIA	PA		08/23/2024		452		(32)			(32)		420	420			
100165502	CONROE	TX		08/29/2024		37,724		(810)			(810)		36,914	36,914			
100055686	NEW BOSTON	NH		03/23/2021		983		(127)			(127)		856	856			
100139126	RANCHO CORDOVA	CA		12/28/2023		46,172		(1,330)			(1,330)		44,842	44,842			
100062243	GROVEPORT	OH		07/01/2021		1,311		24			24		1,336	1,336			
100152971	GREENACRES	FL		06/27/2024		310		(42)			(42)		268	268			
100165978	SAINT PETERSBURG	FL		09/06/2024		495		(19)			(19)		477	477			
100013355	LAS VEGAS	NV		05/25/2017		832		291			291		1,123	1,123			
100163879	DALLAS	GA		09/27/2024		1		(1)			(1)						
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		449		3			3		452	452			
100182421	ROUND ROCK	TX		12/12/2024		357		55			55		411	411			
100071860	ASBURY PARK	NJ		10/14/2021		1,437		(109)			(109)		1,328	1,328			
100028425	RANCHO CORDOVA	CA		10/26/2018		1,173		(124)			(124)		1,049	1,049			
100117797	GREENVILLE	TX		07/20/2023		991		254			254		1,245	1,245			
100140861	PIEDMONT	SC		03/06/2024		396		(65)			(65)		332	332			
100156039	BOYNTON BEACH	FL		06/18/2024		297		(27)			(27)		270	270			
100026001	LOS ANGELES	CA		09/20/2018		952		32			32		983	983			
100185749	BAKERSFIELD	CA		12/23/2024		327		(44)			(44)		283	283			
100080973	MINNEAPOLIS	MN		03/18/2022		1,052		71			71		1,123	1,123			
100165863	EL PASO	TX		08/29/2024		381		(125)			(125)		256	256			
100130308	SUMMERFIELD	FL		09/28/2023		(6,137)		(77)			(77)	6,587	372	389	17		17
100155667	AUSTIN	TX		06/18/2024		369		(10)			(10)		359	359			
100156240	BELLEVUE	KY		06/20/2024		454		(53)			(53)		401	401			
100173913	INDIAN HEAD	MD		10/31/2024		567		(57)			(57)		509	509			
100068990	ROY	UT		09/01/2021		2,088		(27)			(27)		2,061	2,061			
100164931	PHILADELPHIA	PA		08/28/2024		(10)		10			10						
100138053	SPEEDWAY	IN		12/13/2023		12,623		(357)			(357)		12,265	12,265			
100168151	ROME	GA		09/20/2024		167		6			6		173	173			
100161747	COCONUT CREEK	FL		07/30/2024		11,689		(865)			(865)		10,824	10,824			
100100866	LOGAN	UT		04/28/2023		680		24			24		704	704			
100102962	PINSON	AL		06/22/2023		(8,480)		(43)			(43)	9,099	577	537	(40)		(40)
100137588	SAN ANTONIO	TX		12/08/2023		(8,626)		(8)			(8)	9,099	465	434	(31)		(31)
100169561	KINGMAN	AZ		09/30/2024		669		(25)			(25)		644	644			
100132069	GAINESVILLE	GA		10/13/2023		2,050		(10)			(10)		2,040	2,040			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186618	ROCKPORT	TX		12/30/2024		(8,682)		59			59	9,099	476	442	(35)		(35)
100115038	NORTH BRANCH	MN		07/14/2023		515		9			9		524	524			
100153577	UNITED KINGDOM	GBR		05/29/2024		(9,036)						9,099	63	31	(33)		(33)
100117808	LOGANVILLE	GA		07/20/2023		493		(1)			(1)		492	492			
100184577	SAN DIEGO	CA		12/17/2024		1,043		(29)			(29)		1,014	686		(328)	(328)
100170440	STILLWATER	OK		10/09/2024		515		(53)			(53)		462	462			
100115653	DAVENPORT	FL		07/19/2023		2,422		(107)			(107)		2,315	2,315			
100157695	CUMMING	GA		06/28/2024		577		(98)			(98)		480	480			
100078780	HENDERSONVLLE	NC		02/24/2022		1,020		(51)			(51)		969	969			
100185313	WINDER	GA		12/20/2024		574		34			34		608	608			
100057850	NEWARK	NJ		06/30/2021		(7,897)		(56)			(56)	9,099	1,147	1,150	4		4
100161320	FORT WORTH	TX		07/25/2024		1,308		(147)			(147)		1,161	1,161			
100137066	HAGERSTOWN	MD		11/28/2023		485		4			4		489	489			
100139443	SAN FRANCISCO	CA		12/28/2023		889		(34)			(34)		854	854			
100055330	SUGAR LAND	TX		03/23/2021		754		(105)			(105)		649	649			
100153214	BOYNTON BEACH	FL		05/30/2024		460		6			6		466	466			
100168262	NORWALK	CT		09/20/2024		174							174	174			
100054024	HAMDEN	CT		03/23/2021		555		(255)			(255)		300	300			
100173625	SCHIEDAM	NLD		10/29/2024													
100134946	COLUMBIA	SC		10/30/2023		1,059		(48)			(48)		1,011	1,011			
100108997	LEHIGH ACRES	FL		05/31/2023		455		(85)			(85)		370	370			
100157543	ROTTERDAM	NLD		06/28/2024													
100128051	COLUMBIA	TN		09/08/2023		632		56			56		688	688			
100161676	ROTTERDAM	NLD		07/29/2024													
100013902	GIG HARBOR	WA		05/25/2017		866		79			79		945	945			
100071579	COCOA	FL		10/14/2021		1,139		(71)			(71)		1,068	1,068			
100141415	LYMAN	SC		01/30/2024		468		(12)			(12)		456	456			
100089770	ANTELOPE	CA		12/02/2022		4,923		(237)			(237)		4,686	4,686			
100067435	STOCKTON	CA		09/23/2021		1,166		(72)			(72)		1,094	1,094			
100111637	SEVERN	MD		06/29/2023		(775)		1,476			1,476		700	700			
100128783	MARIETTA	GA		09/21/2023		410		(96)			(96)		314	314			
100026136	NILES	IL		09/20/2018		1,096		88			88		1,184	1,184			
100156151	INDIO	CA		07/25/2024		476		(48)			(48)		428	428			
100139324	MINNEOLA	FL		12/28/2023		320		78			78		398	398			
100114996	SAN ANTONIO	TX		07/14/2023		795		(39)			(39)		755	755			
100080010	OCALA	FL		04/25/2022		858		(151)			(151)		707	707			
100101600	COLUMBIA	SC		04/26/2023		529		(19)			(19)		511	511			
100024457	MIAMI	FL		09/20/2018		2,714		923			923		3,637	3,637			
100135026	GREENSBORO	NC		10/30/2023		805		(27)			(27)		778	778			
100149622	WESLEY CHAPEL	FL		04/26/2024		3,421		(69)			(69)		3,352	3,352			
100173456	LACOMBE	LA		10/29/2024		586		(93)			(93)		493	493			
100084811	PINGREE GROVE	IL		08/02/2022		1,287		(30)			(30)		1,257	1,186		(72)	(72)
100081227	MARIETTA	GA		03/18/2022		1,043		83			83		1,126	1,126			
100130431	GAINESVILLE	FL		09/28/2023		473		(62)			(62)		410	410			
100139426	HOUSTON	TX		12/28/2023		1,467		(47)			(47)		1,420	1,420			
100061095	SPOKANE VALLEY	WA		06/01/2021		1,561		15			15		1,576	1,576			
100029239	SACRAMENTO	CA		10/26/2018		642		64			64		706	706			
100161680	AMSTERDAM	NLD		07/29/2024													
100144528	ORLANDO	FL		04/26/2024		449		(98)			(98)		352	352			
100135868	MIAMI	FL		11/13/2023		577		(95)			(95)		482	482			
100136380	CHARLES TOWN	WV		11/20/2023		442		(4)			(4)		438	438			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100114688	HENRICO	VA		06/29/2023		1,170		(60)			(60)		1,110	1,110			
100154899	WESLEY CHAPEL	FL		07/19/2024		549		(15)			(15)		534	534			
100108964	CHARLOTTE	NC		05/31/2023		526		(70)			(70)		456	456			
100159974	FORT LAUDERDALE	FL		08/16/2024		322		(82)			(82)		240	240			
100180424	BRYAN	TX		11/25/2024		618		62			62		681	681			
100164719	OCALA	FL		08/23/2024		501		(42)			(42)		460	460			
100064924	LAS VEGAS	NV		07/14/2021		1,138		(103)			(103)		1,035	1,035			
100065690	FORT COLLINS	CO		07/28/2021		1,057		(77)			(77)		979	979			
100013727	ROSEVILLE	CA		05/25/2017		1,211		136			136		1,347	1,347			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		1,057		(109)			(109)		948	948			
100013672	SOUTH AMBOY	NJ		05/25/2017		933		235			235		1,168	1,168			
100019964	LAS VEGAS	NV		07/30/2018		1,114		(70)			(70)		1,044	1,044			
100044288	SACRAMENTO	CA		08/19/2020		752		69			69		821	821			
100017264	TAMPA	FL		04/26/2018		1,201		5			5		1,207	1,207			
100062214	MAITLAND	FL		07/01/2021		1,682		(25)			(25)		1,657	1,657			
100054801	MOYOCK	NC		03/23/2021		813		(147)			(147)		666	666			
100160857	ALBURQUEQUE	NM		07/24/2024		529		(19)			(19)		509	509			
100171528	BOLIVIA	NC		10/16/2024		1,025		(1)			(1)		1,024	1,024			
100044147	QUARTZ HILL	CA		08/19/2020		(2,470)		(36)			(36)	6,569	4,062	4,104	42		42
100103142	BOLINGBROOK	IL		04/21/2023		555		(55)			(55)		500	500			
100023256	DENVER	CO		08/16/2018		1,088		(72)			(72)		1,017	1,017			
100091382	JEFFERSON	LA		02/22/2023		747		48			48		795	795			
100090178	PASADENA	TX		01/13/2023		530		65			65		596	596			
100087142	ALEXANDRIA	LA		10/25/2022		729		209			209		938	938			
100013803	GRESHAM	OR		05/25/2017		950		83			83		1,032	1,032			
100174688	GROTON	CT		10/31/2024		519		(31)			(31)		488	488			
100060684	SPRINGFIELD	PA		06/01/2021		1,954		18			18		1,972	1,972			
100161340	FALLING WATERS	WV		07/25/2024		541		(48)			(48)		494	494			
100181547	ATLANTA	GA		12/09/2024		440		(19)			(19)		420	420			
100061894	KISSIMMEE	FL		07/01/2021		1,249		(18)			(18)		1,231	1,231			
100141535	CYPRESS	TX		01/30/2024		443		(36)			(36)		408	408			
100044186	FONTANA	CA		08/19/2020		4,183		244			244		4,427	4,427			
100049475	STERLING HEIGHTS	MI		11/20/2020		37		394			394		431	431			
100140591	MESA	AZ		01/19/2024		405		(22)			(22)		383	383			
100152721	JASPER	AL		05/17/2024		599		152			152		751	751			
100139241	LAKE CHARLES	LA		12/28/2023		761		(17)			(17)		744	744			
100016529	CHARLOTTE	NC		04/10/2018		1,167		(31)			(31)		1,136	1,136			
100178075	LOS ANGELES	CA		11/19/2024		1,149		(60)			(60)		1,090	1,090			
100080031	BUFORD	GA		04/08/2022		1,208		(71)			(71)		1,137	1,137			
100135778	ANTIOCH	CA		11/10/2023		527		73			73		600	600			
100180588	SAN ANTONIO	TX		11/26/2024		1,957		5			5		1,962	1,962			
100145685	UNITED KINGDOM	GBR		03/12/2024		(1,537)		2,712			2,712		1,176	1,176			
100120402	TAFT	CA		08/18/2023		6		(6)			(6)						
100157589	THE VILLAGES	FL		06/28/2024		6,375		(314)			(314)		6,061	6,061			
100113042	CORAL SPRINGS	FL		06/29/2023		2,367		1,101			1,101		3,468	3,468			
100129928	CHERRY HILL	NJ		09/27/2023		625		(26)			(26)		599	599			
100182264	OCALA	FL		12/12/2024		380		94			94		474	474			
100065325	SEVIERVILLE	TN		07/28/2021		1,097		(105)			(105)		993	993			
100164634	LONGS	SC		08/21/2024		574		(17)			(17)		557	557			
100120893	LAGUNA NIGUEL	CA		08/30/2023		5,061		(83)			(83)		4,977	4,977			
100179881	LANCASTER	TX		11/25/2024		49,966		676			676		50,641	50,641			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101129	HARTFORD	CT		04/28/2023		565		(55)			(55)		510	510			
100161102	LURAY	VA		07/24/2024		541		45			45		586	586			
100039066	WICKLOW	IRL		09/27/2019		523		1,555			1,555		2,078	2,078			
100164231	GREENVILLE	SC		08/21/2024		3,574		(141)			(141)		3,434	3,434			
100088016	MIAMI	FL		10/25/2022		531		(65)			(65)		466	466			
100159858	WEST PALM BEACH	FL		08/16/2024		465		(106)			(106)		359	359			
100152347	PARRISH	FL		05/17/2024		49,223		2,902			2,902		52,125	52,125			
100186666	TRAVELERS REST	SC		12/30/2024		341		(13)			(13)		328	328			
100029640	CREEDMOOR	NC		10/26/2018		672		130			130		802	802			
100069836	WASHINGTON	DC		09/01/2021		1,299		88			88		1,387	1,387			
100116163	RIVERSIDE	CA		07/20/2023		806		1,199			1,199		2,005	2,005			
100184865	CUMMING	GA		12/17/2024		3,557		(84)			(84)		3,473	3,473			
100152917	LAS VEGAS	NV		05/22/2024		1,433		(100)			(100)		1,333	1,333			
100127936	CLARKSVILLE	TN		09/08/2023		1,556		106			106		1,661	1,661			
100164597	FALLING WATERS	WV		08/21/2024		524		(75)			(75)		449	449			
100134703	BURBANK	IL		10/30/2023		6,659		38			38		6,697	6,697			
100138209	RINGGOLD	GA		12/14/2023		468		(21)			(21)		447	447			
100110376	MURFREESBORO	TN		06/30/2023		1,410		(68)			(68)		1,342	1,342			
100101683	SAVANNAH	GA		04/26/2023		863		(48)			(48)		815	815			
100088313	HOUSTON	TX		11/10/2022		1,814		(154)			(154)		1,660	1,660			
100031156	FONTANA	CA		03/29/2019		1,292		232			232		1,523	1,523			
100152261	DICKINSON	TX		05/17/2024		8,018		(205)			(205)		7,813	7,813			
100160428	JACKSONVILLE	FL		07/19/2024		467		(67)			(67)		400	400			
100186709	JONESBORO	GA		12/31/2024		183		(48)			(48)		135	135			
100026987	LOS ANGELES	CA		09/26/2018		851		326			326		1,177	1,177			
100150604	BASTROP	TX		05/03/2024		630		165			165		795	795			
100100651	LAS VEGAS	NV		04/28/2023		799		85			85		884	884			
100150104	BROOKSHIRE	TX		06/14/2024		(8,572)		(110)			(110)	9,068	386	336		(51)	(51)
100110441	ROSHARON	TX		06/30/2023		2,276		211			211		2,487	2,487			
100147913	BENTONVILLE	AR		04/08/2024		522		9			9		532	532			
100144174	FORT WORTH	TX		03/07/2024		2,475		15			15		2,490	2,490			
100129782	FRESNO	CA		09/27/2023		434		(75)			(75)		359	359			
100120718	SAN ANTONIO	TX		08/25/2023		563		(29)			(29)		534	534			
100180594	HOUSTON	TX		11/26/2024		380		(9)			(9)		371	371			
100064899	SUWANEE	GA		07/14/2021		1,131		(106)			(106)		1,025	1,025			
100102868	KISSIMMEE	FL		06/22/2023		(764)		764			764						
100117948	WESLEY CHAPEL	FL		07/20/2023		634		478			478		1,113	1,113			
100141322	PELHAM	AL		01/30/2024		417		(42)			(42)		376	376			
100155744	HEBER CITY	UT		06/18/2024		1,062		(50)			(50)		1,013	1,013			
100154329	AUBURNDALE	FL		06/07/2024		1,435		(15)			(15)		1,420	1,420			
100025431	PERRIS	CA		09/20/2018		946		136			136		1,083	1,083			
100020280	GILBERT	AZ		07/17/2018		1,225		(76)			(76)		1,149	1,149			
100068068	NAPLES	FL		09/23/2021		3,501		(126)			(126)		3,375	3,375			
100133874	TAMPA	FL		10/24/2023		467		(22)			(22)		445	445			
100148643	OGDEN	UT		05/15/2024		1,177		(36)			(36)		1,141	1,141			
100171767	AURORA	IL		10/17/2024		648		(46)			(46)		601	601			
100013250	POUGHKEEPSIE	NY		05/25/2017		756		202			202		958	958			
100148181	OVERLAND PARK	KS		04/12/2024		533		(14)			(14)		518	518			
100066310	COLORADO SPRINGS	CO		08/02/2021		1,241		3			3		1,244	1,244			
100176805	GAINESVILLE	FL		11/15/2024		319		(55)			(55)		264	264			
100141072	BATON ROUGE	LA		02/20/2024		526		(26)			(26)		501	501			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175676	DENISON	TX		11/12/2024		540		(41)			(41)		500	500			
100149121	PALM HARBOR	FL		04/22/2024		1,562		(140)			(140)		1,423	1,423			
100115001	ORO VALLEY	AZ		07/14/2023		560		(61)			(61)		499	499			
100119316	BROOKLYN PARK	MN		07/31/2023		10,230		239			239		10,469	10,469			
100186640	FRESNO	CA		12/30/2024		362		(8)			(8)		354	354			
100048621	VICTORVILLE	CA		11/20/2020		826		(109)			(109)		717	717			
100159379	HOUSTON	TX		07/15/2024		592		48			48		640	640			
100136944	COLLINSVILLE	OK		11/28/2023		488		(5)			(5)		482	482			
100153899	HOOVER	AL		06/05/2024		483		(25)			(25)		459	459			
100103685	TULSA	OK		05/08/2023		428		(58)			(58)		370	370			
100144628	MELISSA	TX		03/13/2024		2,095		(107)			(107)		1,989	1,989			
100138000	BUNKER HILL	WV		12/13/2023		429		8			8		437	437			
100135912	DAYTONA BEACH	FL		11/13/2023		519		(70)			(70)		449	449			
100149640	FORNEY	TX		04/26/2024		553		(150)			(150)		403	403			
100156962	UNITED KINGDOM	GBR		06/27/2024		29							29	29			
100091951	PORT CHARLOTTE	FL		02/07/2023		456		(75)			(75)		381	381			
100074460	RONKONKOMA	NY		12/02/2021		996		(205)			(205)		790	790			
100139424	SOUTHAVEN	MS		12/28/2023		428		(7)			(7)		421	421			
100135730	VOLCANO	HI		11/10/2023		669		(34)			(34)		635	635			
100163083	MERIDIANVILLE	AL		08/13/2024		656		72			72		728	728			
100061001	ODESSA	TX		06/01/2021		1,557		15			15		1,571	1,571			
100169266	SCRANTON	PA		09/27/2024		3		(3)			(3)						
100013761	INGLEWOOD	CA		05/25/2017		791		(37)			(37)		754	754			
100165080	SAN ANTONIO	TX		08/28/2024		344		(27)			(27)		317	317			
100068513	GARLAND	TX		08/25/2021		1,024		(102)			(102)		921	921			
100079533	GRAYSON	GA		04/08/2022		965		(54)			(54)		910	910			
100149321	MOUNT PROSPECT	IL		04/24/2024		472		(15)			(15)		457	457			
100179898	NEW BRAUNFELS	TX		11/25/2024		601		105			105		706	706			
100161331	FORT WORTH	TX		07/25/2024		563		(74)			(74)		489	489			
100161294	PETALUMA	CA		07/25/2024		590		(43)			(43)		547	547			
100071820	PHILADELPHIA	PA		10/14/2021		1,031		(98)			(98)		933	933			
100153219	RICHARDSON	TX		05/30/2024		476		(4)			(4)		472	472			
100028715	LA PUENTE	CA		10/26/2018		2,715		166			166		2,881	2,881			
100110891	OAK FOREST	IL		06/29/2023		578		97			97		674	674			
100078792	CHARLESTON	SC		02/24/2022		1,072		62			62		1,134	1,134			
100161766	LUSBY	MD		07/31/2024		459		(37)			(37)		422	422			
100161319	BELLEVUE	PA		07/25/2024		662		17			17		679	679			
100150704	POCATELLO	ID		05/06/2024		533		(14)			(14)		519	519			
100141433	BOCA RATON	FL		01/30/2024		440		(19)			(19)		422	422			
100164549	LADY LAKE	FL		08/21/2024		471		(29)			(29)		442	442			
100162331	EDWARDS	CO		08/06/2024		306		(28)			(28)		278	278			
100100450	GOULDSBORO	PA		04/27/2023		659		(57)			(57)		602	602			
100140693	EVA	AL		02/08/2024		352		(59)			(59)		292	292			
100154734	CORINTH	TX		07/19/2024		563		15			15		578	578			
100186466	PHILADELPHIA	PA		12/30/2024		2,165		27			27		2,192	2,192			
100139262	LOUISVILLE	KY		12/28/2023		415		(31)			(31)		384	384			
100049683	BROOKLYN	NY		11/20/2020		1,127		(224)			(224)		903	903			
100026926	PALMDALE	CA		09/26/2018		444		148			148		592	592			
100180342	CHATTANOOGA	TN		11/25/2024		561		(8)			(8)		553	553			
100088891	MYRTLE BEACH	SC		11/15/2022		502		(67)			(67)		436	436			
100000597	LONGWOOD	FL		09/27/2016		592		156			156		749	749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071694	HAWTHORNE	CA		10/14/2021		1,096		(102)			(102)		994	994			
100081225	YORKTOWN	VA		03/18/2022		1,091		75			75		1,166	1,166			
100048562	MINNEAPOLIS	MN		11/20/2020		1,024		(241)			(241)		783	783			
100070499	FRESNO	TX		09/23/2021		1,149		(87)			(87)		1,061	1,061			
100065653	BELCAMP	MD		07/28/2021		1,188		(27)			(27)		1,161	1,161			
100028866	LAS VEGAS	NV		10/26/2018		651		74			74		725	725			
100147209	BRIDGETON	NJ		03/28/2024		(388)		1,022			1,022		634	634			
100154697	HIALEAH	FL		07/19/2024		531		(52)			(52)		479	479			
100184782	CANBY	OR		12/17/2024		665		(50)			(50)		615	615			
100047816	CHURCHVILLE	MD		11/20/2020		713		(226)			(226)		487	487			
100103410	BOCA RATON	FL		06/16/2023		497		(93)			(93)		404	404			
100180382	CHERRY HILL	NJ		11/25/2024		583		13			13		597	597			
100186642	SANFORD	NC		12/30/2024		373		15			15		388	388			
100066873	ROSHARON	TX		08/02/2021		804							803	803			
100111166	ADAMS	MN		06/29/2023		629		735			735		1,364	1,364			
100169211	TRENTON	NJ		09/27/2024		186		1			1		187	187			
100079441	HOUSTON	TX		03/17/2022		912		(130)			(130)		782	782			
100076284	BROWNS MILLS	NJ		01/07/2022		2,352		(39)			(39)		2,313	2,313			
100103641	CALIFORNIA CITY	CA		05/08/2023		264		(39)			(39)		224	224			
100134682	KISSIMMEE	FL		10/30/2023		14		470			470		483	483			
100013586	AVENTURA	FL		05/25/2017		703		83			83		786	786			
100025842	CENTRAL ISLIP	NY		09/20/2018		730		203			203		933	933			
100132053	POMPANO BEACH	FL		10/13/2023		3,976		514			514		4,490	4,490			
100164089	ATLANTA	GA		08/21/2024		457		(13)			(13)		444	444			
100181626	ORLANDO	FL		12/11/2024		516		(5)			(5)		511	511			
100143268	DENTON	TX		02/16/2024		495		(2)			(2)		493	493			
100166005	CHICAGO	IL		09/06/2024		1,084		(17)			(17)		1,067	1,067			
100047384	SULTAN	WA		11/20/2020		994		(149)			(149)		846	846			
100153452	FRESNO	CA		05/30/2024		380		(24)			(24)		356	356			
100160997	LAND O LAKES	FL		07/24/2024		13,244		(118)			(118)		13,127	13,127			
100116564	WESLEY CHAPEL	FL		07/20/2023		462		87			87		549	549			
100079706	SUN VALLEY	NV		04/25/2022		1,090		(129)			(129)		962	962			
100062353	ROSELLE	NJ		07/01/2021		1,229		45			45		1,274	1,274			
100152504	WAUKEE	IA		05/17/2024		521		5			5		526	526			
100144124	LEXINGTON	KY		03/07/2024		(8,447)						9,016	569	515	(54)		(54)
100171589	HURRICANE	UT		10/16/2024		654		(246)			(246)		408	408			
100175910	CONROE	TX		11/14/2024		691		49			49		740	740			
100180062	WILMINGTON	NC		11/25/2024		602		34			34		636	636			
100016557	TACOMA	WA		04/10/2018		1,445		91			91		1,537	1,537			
100120555	WEST POINT	CA		08/18/2023		(6,133)		(60)			(60)	6,544	352	333	(19)		(19)
100101593	BRIDGEPORT	PA		04/26/2023		579		(31)			(31)		548	548			
100013950	OAKDALE	CA		05/25/2017		619		59			59		678	678			
100065598	MEMPHIS	TN		07/28/2021		1,024		(33)			(33)		991	991			
100023725	HOLLYWOOD	FL		09/04/2018		1,187		(82)			(82)		1,106	1,106			
100101776	NORTH CHARLESTON	SC		03/31/2023		630		(25)			(25)		605	605			
100060171	POST FALLS	ID		06/25/2021		3,444		(182)			(182)		3,261	3,261			
100160606	CARSON	CA		07/19/2024		589		(8)			(8)		581	581			
100172122	ROCKWALL	TX		10/17/2024		511		(85)			(85)		426	426			
100145417	UNITED KINGDOM	GBR		03/12/2024		(1,596)		1,666			1,666		69	69			
100153967	EDMOND	OK		06/05/2024		329		(60)			(60)		269	269			
100181918	LAKELAND	FL		12/12/2024		575		31			31		606	606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100011603	MESA	AZ		03/08/2017		705		368			368		1,072	1,072			
100143676	ALBANY	NY		02/22/2024		467		(47)			(47)		420	420			
100136953	SINKING SPRING	PA		11/28/2023		498		(5)			(5)		493	493			
100139523	BEAUMONT	TX		12/28/2023		10		(10)			(10)						
100068180	LAKEWOOD	WA		08/25/2021		1,155		(66)			(66)		1,089	1,089			
100068181	LAKEWOOD	WA		08/25/2021		1,155		(66)			(66)		1,089	1,089			
100114340	NEWNAN	GA		06/29/2023		455		526			526		980	980			
100112966	NEW MILFORD	CT		06/29/2023		2,010		221			221		2,231	2,231			
100115726	WASHINGTON	DC		07/20/2023		65,027		(983)			(983)		64,044	64,044			
100186401	MILFORD	MI		12/30/2024		313		8			8		322	322			
100079153	ROSENBERG	TX		02/24/2022		1,044		7			7		1,050	1,050			
100087161	THE COLONY	TX		10/25/2022		1,092		139			139		1,230	1,230			
100149726	WEST HARTFORD	CT		04/26/2024		797		(20)			(20)		777	777			
100065184	GERMANTOWN	MD		07/14/2021		2,492		(100)			(100)		2,392	2,392			
100102706	VIRGINIA BEACH	VA		06/22/2023		736		(54)			(54)		683	683			
100168780	IRVING	TX		09/26/2024		724		(66)			(66)		659	659			
100132600	PLAINS TOWNSHIP	PA		11/03/2023		450		26			26		476	476			
100152558	COLUMBUS	NC		05/17/2024		524		4			4		528	528			
100140757	BALTIMORE	MD		01/22/2024		1,211		(81)			(81)		1,130	1,130			
100136870	FALLING WATERS	WV		11/27/2023		435		19			19		454	454			
100118658	CHARLOTTE	NC		07/25/2023		428		(43)			(43)		385	385			
100082306	PINE	CO		04/14/2022		1,074		(16)			(16)		1,058	1,058			
100128220	GARLAND	TX		09/14/2023		505		(31)			(31)		473	473			
100173753	VINTON	VA		10/30/2024		546		(14)			(14)		532	532			
100027869	PATERSON	NJ		10/26/2018		469		474			474		943	943			
100180663	HAINES CITY	FL		11/26/2024		468		(65)			(65)		402	402			
100170456	RENO	NV		10/09/2024		424		(125)			(125)		299	299			
100067955	GAITHERSBURG	MD		09/23/2021		1,111		(87)			(87)		1,024	1,024			
100132463	ROSWELL	GA		11/03/2023		65,567		828			828		66,395	66,395			
100053813	PARKVILLE	MD		03/23/2021		876		(228)			(228)		648	648			
100065798	ALLENTOWN	PA		07/28/2021		1,665		(62)			(62)		1,603	1,603			
100145038	UNITED KINGDOM	GBR		03/12/2024		(2,870)		2,870			2,870						
100143892	DALLAS	TX		03/06/2024		579		(50)			(50)		529	529			
100117360	MCKINNEY	TX		07/20/2023		823		381			381		1,204	1,204			
100169430	CHARLOTTE	NC		09/30/2024		505		(49)			(49)		456	456			
100064740	HOUSTON	TX		07/14/2021		1,069		(128)			(128)		941	941			
100157975	BALTIMORE	MD		07/09/2024		498		(9)			(9)		488	488			
100149458	MUNSTER	IN		04/24/2024		1,306		2			2		1,308	1,308			
100150850	SPRING	TX		05/08/2024		543		2			2		545	545			
100154646	YORKTOWN	VA		07/19/2024		1,081		(150)			(150)		931	931			
100152918	FORT WORTH	TX		05/22/2024		516		(20)			(20)		497	497			
100047823	INWOOD	NY		11/20/2020		1,305		(291)			(291)		1,013	1,013			
100031336	MESA	AZ		03/29/2019		682		134			134		817	817			
100128077	FRANKLIN	KY		09/08/2023		570		56			56		626	626			
100137552	CHANDLER	AZ		12/08/2023		(1,220)		131			131	6,535	5,445	5,407	(39)		(39)
100180366	ARLINGTON	TX		11/25/2024		584		16			16		600	600			
100087151	BETHANY	OK		10/25/2022		775		86			86		861	861			
100080967	BLAINE	MN		03/18/2022		1,120		25			25		1,145	1,145			
100173498	DAYTON	OH		10/29/2024		1,162		(113)			(113)		1,049	1,049			
100068506	LOS ANGELES	CA		08/25/2021		1,054		(89)			(89)		965	965			
100140521	MARICOPA	AZ		01/19/2024		628		52			52		680	680			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074471	OKLAHOMA CITY	OK		12/02/2021		947		(181)			(181)		766	766			
100161304	MERCED	CA		07/25/2024		574		(11)			(11)		563	563			
100080160	OLYMPIC VALLEY	CA		02/25/2022		1,068		(25)			(25)		1,043	1,043			
100115049	WENTZVILLE	MO		07/14/2023		548		(8)			(8)		540	540			
100025690	COOPER CITY	FL		09/20/2018		816		11			11		827	827			
100141622	MISSOURI CITY	TX		01/30/2024		1,012		(118)			(118)		894	894			
100120407	TAFT	CA		08/18/2023		437		(23)			(23)		414	414			
100175728	NORTH HILLS	CA		11/12/2024		1,018		(33)			(33)		985	985			
100029475	PORTLAND	OR		10/26/2018		(5,373)		111			111	6,528	1,266	1,250	(16)		(16)
100142846	SAN BERNARDINO	CA		02/09/2024		618		(32)			(32)		586	586			
100176569	NORTH SYRACUSE	NY		11/15/2024		10,815		(257)			(257)		10,558	10,558			
100171865	TUSCALOOSA	AL		10/17/2024		648		36			36		684	684			
100111432	MENIFEE	CA		06/29/2023		319		397			397		716	716			
100144850	UNITED KINGDOM	GBR		03/12/2024		90		(50)			(50)		40	40			
100087812	GOLDEN	CO		11/17/2022		8,733		(184)			(184)		8,550	8,550			
100114912	BELLEVIEW	FL		07/13/2023		398		(14)			(14)		384	384			
100144039	PILOT POINT	TX		03/07/2024		563		3			3		565	565			
100011378	LAKE WORTH	FL		01/27/2017		1,417		202			202		1,619	1,619			
100137128	BALTIMORE	MD		11/28/2023		463		6			6		469	469			
100017963	LAS VEGAS	NV		05/22/2018		1,095		(42)			(42)		1,053	1,053			
100164136	ROSEDALE	MD		08/21/2024		535		(14)			(14)		521	521			
100158676	SAINT AUGUSTINE	FL		07/10/2024		535		28			28		563	563			
100071724	CHANDLER	AZ		10/14/2021		1,141		(31)			(31)		1,111	1,111			
100132716	HAWORTH	NJ		11/03/2023		442		(15)			(15)		427	427			
100134461	HALLANDALE BEACH	FL		10/30/2023		74,191		(3,844)			(3,844)		70,347	70,347			
100156143	GALVESTON	TX		07/25/2024		523		(4)			(4)		519	519			
100075951	NORFOLK	VA		01/07/2022		1,158		(45)			(45)		1,113	1,113			
100180527	PHOENIX	AZ		11/26/2024		530		24			24		554	554			
100172865	BAKERSFIELD	CA		10/25/2024		520		(1)			(1)		520	520			
100119111	KATY	TX		07/28/2023		(268)		1,144			1,144		877	877			
100068225	NEW HOPE	AL		08/25/2021		1,873		(96)			(96)		1,777	1,777			
100141043	KISSIMMEE	FL		02/20/2024		464		(44)			(44)		419	419			
100143652	WILLINGBORO	NJ		02/22/2024		396		(81)			(81)		315	315			
100071699	CHICAGO	IL		10/14/2021		1,155		(61)			(61)		1,094	1,094			
100128399	BALTIMORE	MD		09/15/2023		330		(9)			(9)		321	321			
100141865	ORLANDO	FL		03/27/2024		2,086		(150)			(150)		1,936	1,936			
100169453	LUBBOCK	TX		09/30/2024		1,458		(39)			(39)		1,419	1,419			
100026622	PICO RIVERA	CA		09/26/2018		2,716		102			102		2,818	2,818			
100136049	HIRAM	GA		11/16/2023		393		(88)			(88)		305	305			
100012855	SARASOTA	FL		05/25/2017		707		52			52		760	760			
100030755	DALLAS	TX		04/09/2019		574		42			42		616	616			
100138100	WINTER GARDEN	FL		12/14/2023		211		228			228		439	439			
100119025	ATLANTA	GA		07/27/2023		25		(25)			(25)						
100068095	MCKINNEY	TX		08/25/2021		1,130		(89)			(89)		1,041	1,041			
100057916	VICTORVILLE	CA		06/30/2021		1,149		(69)			(69)		1,080	1,080			
100161124	DURHAM	NC		07/24/2024		3,124		(160)			(160)		2,965	2,965			
100180233	CITRUS SPRINGS	FL		11/25/2024		582		18			18		600	600			
100132728	WATAUGA	TX		11/03/2023		(1,139)		1,139			1,139						
100171770	JACKSONVILLE	NC		10/17/2024		657		(56)			(56)		601	601			
100147707	HOUSTON	TX		04/05/2024		409		(59)			(59)		350	350			
100063664	POMPANO BEACH	FL		07/01/2021		1,147		4			4		1,151	1,151			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029230	FREEPORT	NY		10/26/2018		1,081		250			250		1,332	1,332			
100134168	BOCA RATON	FL		12/08/2023		362		(57)			(57)		305	305			
100142647	RICHMOND	TX		02/08/2024		53,380		(1,363)			(1,363)		52,016	52,016			
100161979	CINCINNATI	OH		07/31/2024		381		(93)			(93)		288	288			
100108111	PASADENA	TX		05/24/2023		179		(56)			(56)		122	122			
100173029	EL PASO	TX		10/25/2024		544		(102)			(102)		442	442			
100102751	EVERETT	WA		06/22/2023		493		(116)			(116)		377	377			
100079983	VENICE	FL		04/25/2022		928		(92)			(92)		836	836			
100100312	KIMBOLTON	OH		04/27/2023		50		(50)			(50)						
100030741	JAMAICA	NY		04/09/2019		411		(100)			(100)		311	311			
100126996	SAINT CLOUD	FL		08/30/2023		1,205		633			633		1,837	1,837			
100063362	SAN ANTONIO	TX		07/01/2021		1,140		(64)			(64)		1,076	1,076			
100049275	MASTIC	NY		11/20/2020		660		(66)			(66)		594	594			
100100771	PARK CITY	IL		04/28/2023		585		(30)			(30)		555	555			
100132041	BIRMINGHAM	MI		10/13/2023		2,342		(70)			(70)		2,273	2,273			
100169669	DEARBORN	MI		09/30/2024		2,853		157			157		3,010	3,010			
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023		370		357			357		727	727			
100148269	HAMPTON	VA		04/12/2024		492		(28)			(28)		465	465			
100153915	PARADISE	CA		06/05/2024		431		(16)			(16)		415	415			
100060573	HUMBLE	TX		06/01/2021		1,335		14			14		1,349	1,349			
100102078	BAKERSFIELD	CA		04/14/2023		941		(37)			(37)		904	904			
100026010	HEREFORD	AZ		09/20/2018		957		122			122		1,079	1,079			
100065143	NORFOLK	VA		07/14/2021		1,156		(64)			(64)		1,092	1,092			
100120463	CLINTON TOWNSHIP	MI		08/18/2023		319		(31)			(31)		289	289			
100133103	MANSFIELD	TX		11/29/2023		460		8			8		468	468			
100116746	BAKERSFIELD	CA		07/20/2023		612		673			673		1,284	1,284			
100145829	BIRMINGHAM	AL		03/15/2024		416		(53)			(53)		364	364			
100109239	JACKSONVILLE	FL		07/21/2023		1,502		(2)			(2)		1,500	1,500			
100175734	MYRTLE BEACH	SC		11/12/2024		1,220		4			4		1,225	1,225			
100103158	COLLEGE PARK	GA		04/21/2023		433		(35)			(35)		399	399			
100101176	NEWARK	NJ		04/28/2023		723		520			520		1,244	1,244			
100158392	UNITED KINGDOM	GBR		07/09/2024		(2,086)		2,086			2,086						
100174065	GULF SHORES	AL		10/31/2024		434		(39)			(39)		394	394			
100110442	ROSHARON	TX		06/30/2023		1,395		162			162		1,557	1,557			
100110874	CHANDLER	AZ		06/29/2023		(42)		399			399		358	358			
100167581	LAS VEGAS	NV		09/19/2024		32,215		(774)			(774)		31,440	31,440			
100160436	FORT LAUDERDALE	FL		07/19/2024		474		(37)			(37)		437	437			
100129315	CENTRALIA	WA		09/25/2023		707		11			11		718	718			
100111901	NAPERVILLE	IL		06/29/2023		343		709			709		1,052	1,052			
100155603	LAKESIDE	CA		06/18/2024		3,092		(128)			(128)		2,964	2,964			
100148801	SAN ANTONIO	TX		04/17/2024		582		55			55		636	636			
100120992	VERO BEACH	FL		08/30/2023		85,493		153			153		85,646	85,646			
100164920	CHICAGO	IL		08/28/2024		423		(35)			(35)		388	388			
100057931	CHATTANOOGA	TN		06/30/2021		1,105		(42)			(42)		1,063	1,063			
100161326	FORT WORTH	TX		07/25/2024		579		(77)			(77)		502	502			
100070424	SAN BERNARDINO	CA		09/23/2021		1,118		(90)			(90)		1,027	1,027			
100114973	MARANA	AZ		07/14/2023		582		(35)			(35)		547	547			
100147605	BARNEGAT	NJ		04/04/2024		798		(61)			(61)		738	738			
100174998	WASHBURN	ME		10/31/2024		520		(87)			(87)		433	433			
100103611	RANDALLSTOWN	MD		05/08/2023		653		2			2		654	654			
100153852	GRANITEVILLE	SC		06/05/2024		383		(48)			(48)		335	335			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158558	RICHMOND	VA		07/10/2024		445		(52)			(52)		393	393			
100182320	HOUSTON	TX		12/12/2024		1,542		(11)			(11)		1,530	1,530			
100153575	UNITED KINGDOM	GBR		05/29/2024		28							28	28			
100108130	GARLAND	TX		05/24/2023		(41)		41			41						
100081025	NAPA	CA		03/18/2022		1,937		166			166		2,103	2,103			
100112893	FLAGLER BEACH	FL		06/29/2023		312		586			586		898	898			
100147496	ORLANDO	FL		04/03/2024		434		(8)			(8)		426	426			
100131768	SUMMERTOWN	TN		10/06/2023		575		58			58		633	633			
100061819	CITRUS HEIGHTS	CA		07/01/2021		741		(22)			(22)		719	719			
100013361	ROCKY POINT	NY		05/25/2017		825		392			392		1,217	1,217			
100081470	FAIRVIEW	OR		03/18/2022		1,187		89			89		1,275	1,275			
100136415	ALBUQUERQUE	NM		11/20/2023		422		18			18		440	440			
100149160	CENTERVILLE	UT		04/22/2024		(5,984)		(6)			(6)	6,514	524	528	4		4
100152298	SAN ANTONIO	TX		05/17/2024		403		91			91		495	495			
100115533	OCEAN CITY	MD		07/19/2023		9		(9)			(9)						
100147258	LAKE WALES	FL		03/28/2024		423		(29)			(29)		394	394			
100065806	TUCSON	AZ		07/28/2021		1,032		(63)			(63)		969	969			
100081512	ARDMORE	PA		03/18/2022		1,091		69			69		1,161	1,161			
100078926	BAYVILLE	NJ		02/24/2022		1,076		5			5		1,081	1,081			
100103785	ATLANTA	GA		05/10/2023		(31)		64			64	8,995	9,028	9,000	(28)		(28)
100043038	PLANTATION	FL		05/28/2020		3,334		(59)			(59)		3,276	3,276			
100152567	LAKEWOOD	CO		05/17/2024		883							883	883			
100081044	PERKASIE	PA		03/18/2022		1,989		122			122		2,111	2,111			
100132722	RENO	NV		11/03/2023		488		25			25		513	513			
100136735	CHICAGO	IL		11/27/2023		365		(28)			(28)		336	336			
100168777	PEARLAND	TX		09/26/2024		434		1			1		435	435			
100167782	GUERNEVILLE	CA		09/19/2024		460							459	459			
100118913	TEHACHAPI	CA		07/27/2023		558		(33)			(33)		525	525			
100116703	ATLANTA	GA		07/20/2023		647		103			103		750	750			
100176847	KISSIMMEE	FL		11/15/2024		357		(63)			(63)		294	294			
100082613	WAPPINGERS FALLS	NY		04/14/2022		12		(12)			(12)						
100142595	PHOENIX	AZ		02/08/2024		24,772		240			240		25,011	25,011			
100070408	CHARLOTTE	NC		09/23/2021		1,043		(100)			(100)		943	943			
100158265	UNITED KINGDOM	GBR		07/09/2024		(2,737)		2,737			2,737						
100169517	BUNKER HILL	WV		09/30/2024		349		(37)			(37)		312	312			
100158266	UNITED KINGDOM	GBR		07/09/2024		(2,737)		2,737			2,737						
100114591	OCALA	FL		06/29/2023		27		(27)			(27)						
100028582	EL CAJON	CA		10/26/2018		645		13			13		658	658			
100186621	CAMDEN	SC		12/30/2024		303		(43)			(43)		261	261			
100060145	HOLLYWOOD	FL		06/25/2021		1,124		(68)			(68)		1,056	1,056			
100162645	NEW BRAUNFELS	TX		08/12/2024		593		84			84		677	677			
100102014	LEWISTON	ME		04/14/2023		434		(53)			(53)		380	380			
100076429	BOCA RATON	FL		12/23/2021		1,103		(92)			(92)		1,012	1,012			
100112083	BROOKLYN	NY		06/29/2023		3,353		279			279		3,633	3,633			
100136280	GILBERT	AZ		11/20/2023		472		9			9		480	480			
100078795	HENDERSONVILLE	NC		02/24/2022		1,006		(50)			(50)		956	956			
100153383	GRAND RAPIDS	MI		05/29/2024		280		(29)			(29)		251	251			
100158643	BALTIMORE	MD		07/10/2024		457		(36)			(36)		421	421			
100158264	UNITED KINGDOM	GBR		07/09/2024		(2,737)		2,737			2,737						
100028977	WEST PALM BEACH	FL		10/26/2018		1,045		13			13		1,059	1,059			
100000606	BRADENTON	FL		09/27/2016		575		107			107		682	682			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158267	UNITED KINGDOM	GBR		07/09/2024		(2,737)		2,737			2,737						
100158268	UNITED KINGDOM	GBR		07/09/2024		(2,737)		2,737			2,737						
100014447	LANCASTER	OH		09/27/2017		809		135			135		944	944			
100177816	BEVERLY HILLS	MI		11/19/2024		915		(123)			(123)		792	792			
100062981	ST CLOUD	FL		07/01/2021		1,629		(39)			(39)		1,591	1,591			
100091139	TEMECULA	CA		01/31/2023		321		31			31		353	353			
100102018	DUNNELLON	FL		04/14/2023		454		(53)			(53)		401	401			
100067511	ANOKA	MN		09/23/2021		1,028		(99)			(99)		929	929			
100150648	EDMOND	OK		05/06/2024		847		(33)			(33)		813	813			
100025566	HOFFMAN ESTATES	IL		09/20/2018		692		264			264		956	956			
100133357	LOUISVILLE	KY		11/21/2023		278		(75)			(75)		203	203			
100185387	LITTLE RIVER	SC		12/20/2024		569		29			29		598	598			
100141082	MONTICELLO	NY		01/30/2024		1,313		(42)			(42)		1,272	1,272			
100135637	MIAMI	FL		11/09/2023		428		(75)			(75)		352	352			
100176596	CHARLOTTE	NC		11/15/2024		609		(72)			(72)		537	537			
100064671	MIAMI	FL		07/01/2021		761		97			97		857	857			
100030853	CHICAGO	IL		04/09/2019		733		475			475		1,208	1,208			
100090845	LANCASTER	TX		01/06/2023		41		(41)			(41)						
100064246	TAMARAC	FL		07/01/2021		1,410		119			119		1,530	1,530			
100102607	FAIRBURN	GA		06/22/2023		589		11			11		599	599			
100076250	PENSACOLA	FL		01/07/2022		992		(75)			(75)		918	918			
100173500	HOUSTON	TX		10/29/2024		1,111		(118)			(118)		992	992			
100061039	CHANDLER	AZ		06/01/2021		1,503		14			14		1,517	1,517			
100169867	LURAY	VA		09/30/2024		599		85			85		684	684			
100139449	SAINT LOUIS	MO		12/28/2023		413		(59)			(59)		354	354			
100133097	SPRING VALLEY	NY		11/29/2023		456		(6)			(6)		450	450			
100117087	BROCKTON	MA		07/20/2023		(1,597)		1,597			1,597						
100060124	LANCASTER	CA		06/25/2021		1,164		(85)			(85)		1,079	1,079			
100000291	CARLSBAD	CA		09/27/2016		592		57			57		649	649			
100153545	UNITED KINGDOM	GBR		05/29/2024													
100109812	LADSON	SC		06/22/2023		491		(39)			(39)		452	452			
100120824	CAPE CORAL	FL		08/25/2023		729		(71)			(71)		658	658			
100080981	WINTER HAVEN	FL		03/18/2022		1,069		79			79		1,148	1,148			
100135040	BATON ROUGE	LA		10/30/2023		1,101		(28)			(28)		1,072	1,072			
100016527	CHARLOTTE	NC		04/10/2018		1,198		(32)			(32)		1,167	1,167			
100132577	DES PLAINES	IL		11/03/2023		749		35			35		784	784			
100103563	TAMPA	FL		05/08/2023		487		(1)			(1)		486	486			
100068192	BAYVIEW	TX		08/25/2021		1,189		(59)			(59)		1,130	1,130			
100167853	LAREDO	TX		09/20/2024		642		8			8		650	650			
100153641	OAKDALE	PA		05/31/2024		496		(46)			(46)		450	450			
100111192	LYNBROOK	NY		06/29/2023		418		812			812		1,230	1,230			
100011219	TAMPA	FL		01/27/2017		(39)		143			143		105	105			
100114615	ORANGE PARK	FL		06/29/2023		482		(41)			(41)		441	441			
100117712	LOS ANGELES	CA		07/20/2023		616		92			92		708	708			
100071685	VALDOSTA	GA		10/14/2021		1,105		(86)			(86)		1,019	1,019			
100132803	PALM SPRINGS	CA		11/03/2023		1,469		47			47		1,516	1,516			
100161449	MERIDIANVILLE	AL		07/30/2024		643		89			89		732	732			
100117658	LAS VEGAS	NV		07/20/2023		511		(37)			(37)		474	474			
100103147	DETROIT	MI		04/21/2023		291		(32)			(32)		260	260			
100182240	TAMPA	FL		12/12/2024		373		81			81		454	454			
100158529	LARGO	FL		07/10/2024		2,709		(421)			(421)		2,288	2,288			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101137	ALLENTOWN	PA		04/28/2023		703		478			478		1,181	1,181			
100054215	LAFAYETTE	LA		03/23/2021		(93)		93			93						
100149382	SAN ANTONIO	TX		04/24/2024		374		61			61		435	435			
100076156	FAIRHOPE	AL		01/07/2022		1,347		(82)			(82)		1,264	1,264			
100065450	RIDGECREST	CA		07/28/2021		1,239		(25)			(25)		1,214	1,214			
100136839	A-24 LINDEN	NJ		11/27/2023		579		(25)			(25)		554	554			
100050332	HIALEAH	FL		11/20/2020		1,417		(205)			(205)		1,213	1,213			
100102080	LOMBARD	IL		04/14/2023		434		(14)			(14)		421	421			
100141703	LEESBURG	GA		01/30/2024		672		(72)			(72)		599	599			
100145026	UNITED KINGDOM	GBR		03/12/2024		(1,217)		1,230			1,230		13	13			
100145828	KISSIMMEE	FL		03/15/2024		419		(42)			(42)		377	377			
100090287	OXFORD	NC		01/13/2023		353		(75)			(75)		278	278			
100027806	PALMDALE	CA		10/26/2018		94,692		6,258			6,258		100,950	100,950			
100045380	SYLMAR	CA		11/25/2020		953		59			59		1,013	1,013			
100116286	LARGO	FL		07/20/2023		790		285			285		1,075	1,075			
100071582	LEESBURG	VA		10/14/2021		733		(69)			(69)		664	664			
100030658	AUBURN	WA		04/09/2019		650		260			260		910	910			
100136359	ODESSA	FL		11/20/2023		813		41			41		854	854			
100179725	NEW BRAUNFELS	TX		11/21/2024		604		95			95		699	699			
100158823	BENTON	AR		07/10/2024		450		(31)			(31)		419	419			
100117892	MIAMI BEACH	FL		07/20/2023		463		(74)			(74)		389	389			
100137075	ATLANTA	GA		11/28/2023		478		10			10		488	488			
100172520	MERIDIANVILLE	AL		10/23/2024		673		42			42		714	714			
100049023	LAKELAND	FL		11/20/2020		559		(134)			(134)		425	425			
100120539	PARKVILLE	MD		08/18/2023		422		(85)			(85)		337	337			
100173717	DAYTONA BEACH	FL		10/30/2024		473		(63)			(63)		410	410			
100064873	MODESTO	CA		07/14/2021		1,038		(102)			(102)		936	936			
100134330	GULF SHORES	AL		10/27/2023		449		(54)			(54)		396	396			
100154940	PORT CHARLOTTE	FL		07/19/2024		519		(76)			(76)		444	444			
100028612	MIAMI	FL		10/26/2018		4,525		81			81		4,606	4,606			
100164172	LOGANVILLE	GA		08/21/2024		1,556		(42)			(42)		1,514	1,514			
100048761	HENDERSON	NV		11/20/2020		620							620	620			
100013529	SANDY	OR		05/25/2017		830		122			122		952	952			
100175779	ALBANY	NY		11/12/2024		(6,010)		(39)			(39)	6,513	464	439	(25)		(25)
100080451	BRICK	NJ		03/10/2022		858		(71)			(71)		787	787			
100069586	MANOR	TX		09/01/2021		1,315		(8)			(8)		1,307	1,307			
100043088	PERRIS	CA		05/28/2020		506		(59)			(59)		446	446			
100020386	POMPANO BEACH	FL		07/27/2018		1,433		(104)			(104)		1,329	1,329			
100151877	JACKSONVILLE	FL		05/10/2024		(18)		18			18						
100067102	LAMPETER	PA		08/02/2021		19		(19)			(19)						
100158146	NOKOMIS	FL		07/09/2024		1,755		(16)			(16)		1,739	1,739			
100055467	CUTLER BAY	FL		03/23/2021		1,685		(233)			(233)		1,452	1,452			
100173401	INVERNESS	FL		10/29/2024		351		(70)			(70)		281	281			
100031493	TAMPA	FL		03/29/2019		3,457		59			59		3,516	3,516			
100136125	PLAINFIELD	IL		12/18/2023		416		(1)			(1)		415	415			
100048400	MIAMI	FL		11/20/2020		926		(264)			(264)		661	661			
100079200	OVERLAND PARK	KS		02/24/2022		1,062		20			20		1,082	1,082			
100064184	BETHLEHEM	PA		07/01/2021		1,091		105			105		1,196	1,196			
100150150	CEDAR HILL	TX		06/14/2024		465		(96)			(96)		369	369			
100143211	FREDERICK	MD		02/16/2024		595		(129)			(129)		466	466			
100049229	STAMFORD	CT		11/20/2020		817		(46)			(46)		770	770			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152337	CORPUS CHRISTI	TX		05/17/2024		619		104			104		723	723			
100065684	PHOENIX	AZ		07/28/2021		1,448		(41)			(41)		1,407	1,407			
100147544	SAINT PETERSBURG	FL		04/03/2024		470		(38)			(38)		432	432			
100133981	CHICAGO	IL		10/25/2023		420		(24)			(24)		395	395			
100077103	RIO LINDA	CA		01/03/2022		837		(38)			(38)		798	798			
100152428	ROMEOVILLE	IL		05/17/2024		22,653		(287)			(287)		22,366	22,366			
100142434	PHILADELPHIA	PA		03/08/2024		596		(116)			(116)		480	480			
100084730	KISSIMMEE	FL		08/02/2022		553		(140)			(140)		413	413			
100155813	FLAGLER BEACH	FL		06/18/2024		310		(21)			(21)		289	289			
100049676	LEXINGTON	SC		11/20/2020		837		(229)			(229)		608	608			
100137221	HALLANDALE BEACH	FL		11/29/2023		392		(18)			(18)		374	374			
100169196	FAWNSKIN	CA		09/27/2024		193		(18)			(18)		175	175			
100164652	BOYNTON BEACH	FL		08/23/2024		444		(28)			(28)		416	416			
100154611	AVENTURA	FL		06/14/2024		513		(55)			(55)		458	458			
100075952	NEW ORLEANS	LA		01/07/2022		367		(25)			(25)		342	342			
100026910	SALIDA	CA		09/26/2018		1,075		(42)			(42)		1,033	1,033			
100160440	MOSES LAKE	WA		07/19/2024		488		(61)			(61)		427	427			
100087070	BALTIMORE	MD		11/04/2022		632		(129)			(129)		503	503			
100174046	TRENTON	NJ		10/31/2024		420		(93)			(93)		327	327			
100112107	SMYRNA	DE		06/29/2023		300		504			504		804	804			
100081406	COLLIERVILLE	TN		03/18/2022		1,219		48			48		1,267	1,267			
100173810	PHILADELPHIA	PA		10/31/2024		351		8			8		359	359			
100169545	RED BANK	NJ		09/30/2024		187		(36)			(36)		151	151			
100116168	ST. GEORGE	UT		07/20/2023		866		639			639		1,504	1,504			
100120379	POOLESVILLE	MD		08/18/2023		9		(9)			(9)						
100141280	PERRY	GA		01/30/2024		366		107			107		472	472			
100116575	LEESBURG	FL		07/20/2023		419		(12)			(12)		407	407			
100117874	ORLANDO	FL		07/20/2023		551		(13)			(13)		538	538			
100132472	FORT MYERS	FL		11/03/2023		2,233		187			187		2,420	2,420			
100144893	UNITED KINGDOM	GBR		03/12/2024		(1,449)		1,520			1,520		71	71			
100079980	CHICAGO	IL		04/25/2022		902		(32)			(32)		871	871			
100089382	NAPERVILLE	IL		11/17/2022		256		(32)			(32)		224	224			
100108503	YUCCA VALLEY	CA		05/25/2023		406		(8)			(8)		398	398			
100132546	LAKE CITY	FL		11/03/2023		450		14			14		464	464			
100128010	SEQUATCHIE	TN		09/08/2023		874		206			206		1,080	1,080			
100048788	OPA LOCKA	FL		11/20/2020		747		(175)			(175)		572	572			
100061029	COLORADO SPRINGS	CO		06/01/2021		1,149		15			15		1,163	1,163			
100065031	CONYERS	GA		07/14/2021		1,021		(78)			(78)		943	943			
100148387	SAN ANTONIO	FL		04/12/2024		633		83			83		716	716			
100133389	JUPITER	FL		11/21/2023		581		(149)			(149)		432	432			
100166402	VISALIA	CA		10/24/2024		(8,417)		4			4	8,949	536	520	(17)		(17)
100100761	HOMEWOOD	IL		04/28/2023		844		(4)			(4)		840	840			
100161883	HOUSTON	TX		07/31/2024		522		5			5		527	527			
100174243	CHESTER	NY		10/31/2024		9,752		(76)			(76)		9,676	9,676			
100078835	HOUSTON	TX		02/24/2022		1,045		19			19		1,064	1,064			
100153848	GOLDSBORO	NC		06/05/2024		1,158		(83)			(83)		1,075	1,075			
100142513	HINESVILLE	GA		02/08/2024		512		1			1		512	512			
100071625	BASTROP	TX		10/14/2021		1,130		(70)			(70)		1,059	1,059			
100079528	CHARLOTTE	NC		04/25/2022		876		(74)			(74)		802	802			
100175888	GRAHAM	NC		11/14/2024		500		(66)			(66)		435	435			
100141496	SPRING	TX		01/30/2024		407		(73)			(73)		334	334			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138288	ANNA	TX		12/18/2023		12,266		18			18		12,285	12,285			
100163210	DALLAS	TX		08/13/2024		461		(58)			(58)		403	403			
100113796	DOVER	NJ		06/29/2023		498		587			587		1,085	1,085			
100185398	CINCINNATI	OH		12/20/2024		366		34			34		400	400			
100154844	CANTON	GA		07/19/2024		11,056		(632)			(632)		10,424	10,424			
100170410	HOUSTON	TX		10/09/2024		536		(39)			(39)		497	497			
100135976	GARLAND	TX		11/16/2023		438		(84)			(84)		354	354			
100140248	WILMINGTON	DE		01/18/2024		482		(26)			(26)		457	457			
100140249	WILMINGTON	DE		01/18/2024		482		(26)			(26)		457	457			
100108304	SPRING	TX		05/24/2023		522		(59)			(59)		463	463			
100057839	ENGLISHTOWN	NJ		06/30/2021		1,822		(80)			(80)		1,742	1,742			
100166342	MORROW	GA		10/24/2024		348		(73)			(73)		275	275			
100071151	TAMPA	FL		10/01/2021		1,566		(7)			(7)		1,559	1,559			
100142516	WHITESBORO	TX		02/08/2024		867		2			2		869	869			
100179887	LUBBOCK	TX		11/25/2024		1,190		(34)			(34)		1,156	1,156			
100179888	LUBBOCK	TX		11/25/2024		1,257		(36)			(36)		1,221	1,221			
100077097	ANTIOCH	CA		01/03/2022		2,252		(74)			(74)		2,178	2,178			
100184580	WASHINGTON	DC		12/17/2024		5,720		(226)			(226)		5,494	5,494			
100100714	OREM	UT		04/28/2023		477		194			194		671	671			
100135740	ANGIER	NC		11/10/2023		1,841		(12)			(12)		1,829	1,829			
100142786	KNOXVILLE	TN		02/08/2024		518		(16)			(16)		502	502			
100144849	UNITED KINGDOM	GBR		03/12/2024		56		(32)			(32)		24	24			
100147387	DALLAS	TX		05/08/2024		447		7			7		454	454			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		505		(28)			(28)		477	477			
100138224	LEXINGTON	SC		12/14/2023		411		(33)			(33)		378	378			
100145411	UNITED KINGDOM	GBR		03/12/2024		(1,385)		1,456			1,456		71	71			
100136405	MERRIAM	KS		11/20/2023		433		28			28		462	462			
100023634	ORANGE BEACH	AL		09/04/2018		1,088		(69)			(69)		1,018	1,018			
100144217	LA BELLE	FL		03/07/2024		576		36			36		612	612			
100179896	NEW BRAUNFELS	TX		11/25/2024		592		104			104		696	696			
100057897	BAYONNE	NJ		06/30/2021		1,099		(38)			(38)		1,061	1,061			
100057661	MOUNT VERNON	WA		06/30/2021		2,213		(70)			(70)		2,143	2,143			
100141147	SOUTH FALLSBURG	NY		01/30/2024		532		(25)			(25)		507	507			
100162577	YOUNGSVILLE	LA		08/12/2024		1,494		41			41		1,534	1,534			
100137103	ALBUQUERQUE	NM		11/28/2023		4,356		2			2		4,358	4,358			
100152340	SPRING	TX		05/17/2024		1,548		168			168		1,716	1,716			
100156101	SAVANNAH	GA		06/18/2024		459		(42)			(42)		417	417			
100168579	SAN ANTONIO	TX		09/25/2024		602		76			76		677	677			
100014057	WARREN	RI		05/25/2017		689		63			63		752	752			
100144667	UNITED KINGDOM	GBR		03/12/2024		(1,315)		1,391			1,391		76	76			
100148428	SANFORD	NC		04/12/2024		613		63			63		676	676			
100016528	CHARLOTTE	NC		04/10/2018		1,212		(32)			(32)		1,180	1,180			
100181911	ARLINGTON	TX		12/12/2024		565		34			34		600	600			
100065401	CARY	NC		07/28/2021		1,171		(27)			(27)		1,144	1,144			
100014013	OREGON CITY	OR		05/25/2017		968		25			25		993	993			
100087246	OLYMPIA	WA		10/25/2022		768		126			126		894	894			
100147709	FAIRFIELD	CA		04/05/2024		(5,434)		(84)			(84)	6,463	946	911	(35)		(35)
100000443	HESPERIA	CA		09/27/2016		1,206		(125)			(125)		1,081	1,081			
100164934	PHILADELPHIA	PA		08/28/2024		446		(36)			(36)		410	410			
100013503	FORT LAUDERDALE	FL		05/25/2017		595		153			153		747	747			
100084825	KISSIMMEE	FL		08/02/2022		562		(137)			(137)		425	425			

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100084681	HONOLULU	HI		08/02/2022		546		(39)			(39)		507	507			
100152698	BAY MINETTE	AL		05/17/2024		592		150			150		742	742			
100112914	WORCESTER	MA		06/29/2023		209		785			785		994	994			
100086998	MIAMI	FL		11/04/2022		832		(103)			(103)		729	729			
100128761	BALTIMORE	MD		09/21/2023		(5,998)		(47)			(47)	6,447	403	359	(44)		(44)
100063414	KING GEORGE	VA		07/01/2021		(5,097)		(39)			(39)	6,464	1,328	1,351	23		23
100128411	STOCKBRIDGE	GA		09/15/2023		1,017		(79)			(79)		939	939			
100175494	CORONA	NY		12/23/2024		476		(46)			(46)		430	430			
100140555	GLENDALE	AZ		01/19/2024		511		(46)			(46)		465	465			
100078896	RALEIGH	NC		02/24/2022		1,039		(9)			(9)		1,030	1,030			
100071644	MONTROSE	CO		10/14/2021		1,145		(20)			(20)		1,125	1,125			
100150857	SPRING	TX		05/08/2024		564		26			26		590	590			
100029510	CHICAGO	IL		10/26/2018		4,482		765			765		5,247	5,247			
100100223	SCRANTON	PA		03/17/2023		454		(11)			(11)		444	444			
100128388	SAN ANTONIO	TX		09/15/2023		481		(1)			(1)		481	481			
100057608	NASHVILLE	TN		06/30/2021		3,085		(178)			(178)		2,907	2,907			
100068295	AUSTIN	TX		08/25/2021		1,087		(112)			(112)		975	975			
100120490	NIPOMO	CA		08/18/2023		470							469	469			
100157912	ROSHARON	TX		07/09/2024		1,027		155			155		1,182	1,182			
100067468	ALBUQUERQUE	NM		09/23/2021		1,028		(111)			(111)		918	918			
100112750	EL CAJON	CA		06/29/2023		347		790			790		1,136	1,136			
100160603	LAKEWOOD	CA		07/19/2024		507		5			5		511	511			
100115055	WAIKOLOA	HI		07/14/2023		925		(43)			(43)		882	882			
100013598	MANTECA	CA		05/25/2017		808		(51)			(51)		757	757			
100070548	LEVITTOWN	PA		10/01/2021		1,987		(64)			(64)		1,923	1,923			
100141235	HAMPDEN	ME		01/30/2024		597		(9)			(9)		587	587			
100029693	LYNNWOOD	WA		10/26/2018		1,584		167			167		1,751	1,751			
100158815	AURORA	IL		07/10/2024		24,428		(489)			(489)		23,939	23,939			
100163991	CHALMETTE	LA		08/21/2024		439		(67)			(67)		372	372			
100137810	MANASSAS	VA		12/08/2023		176		274			274		450	450			
100130305	SALISBURY	NC		09/28/2023		388		(79)			(79)		310	310			
100065439	CORDOVA	TN		07/28/2021		1,164		(27)			(27)		1,137	1,137			
100169865	PLUMERVILLE	AR		09/30/2024		483		(52)			(52)		431	431			
100068441	LITHONIA	GA		08/25/2021		1,099		(68)			(68)		1,031	1,031			
100144676	UNITED KINGDOM	GBR		03/12/2024		(881)		955			955		74	74			
100079281	CORDOVA	TN		02/28/2022		9		(9)			(9)						
100067812	BRIDGEPORT	CT		09/23/2021		1,015		(83)			(83)		933	933			
100067120	MILFORD	PA		08/02/2021		3,101		118			118		3,219	3,219			
100069486	GASTON	SC		09/01/2021		1,056		3			3		1,058	1,058			
100119769	BLUE ISLAND	IL		08/08/2023		456		(29)			(29)		427	427			
100011537	HOPELAWN	NJ		03/08/2017		(115)		838			838		723	723			
100143438	MILWAUKEE	WI		02/16/2024		462		(93)			(93)		369	369			
100186609	DAPHNE	AL		12/30/2024		370		63			63		434	434			
100067973	SAN DIEGO	CA		09/23/2021		1,085		(84)			(84)		1,001	1,001			
100079975	KATY	TX		04/25/2022		994		31			31		1,025	1,025			
100142187	DECATUR	GA		03/15/2024		491		(29)			(29)		462	462			
100145351	UNITED KINGDOM	GBR		03/12/2024		65		(37)			(37)		29	29			
100060191	NEW ORLEANS	LA		06/25/2021		1,207		(39)			(39)		1,168	1,168			
100071786	KISSIMMEE	FL		10/14/2021		1,036		(93)			(93)		943	943			
100149874	VENETIA	PA		04/29/2024		478		(86)			(86)		392	392			
100048486	KERMAN	CA		11/20/2020		2,327		(304)			(304)		2,023	2,023			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144259	ADDISON	IL		03/08/2024		(8,554)		(32)			(32)	8,917	331	324	(7)		(7)
100147651	MOJAVE	CA		04/04/2024		399		(64)			(64)		335	335			
100173597	UNITED KINGDOM	GBR		10/29/2024		51							51	51			
100065558	ELIZABETH CITY	NC		07/28/2021		1,185		(27)			(27)		1,158	1,158			
100077504	DAVENPORT	FL		01/03/2022		(5,551)		(21)			(21)	6,462	890	865	(25)		(25)
100173655	LEEUWARDEN	NLD		10/29/2024													
100142107	MIAMI	FL		02/29/2024		664		(19)			(19)		646	646			
100136255	RICHLANDS	NC		11/20/2023		451		33			33		484	484			
100060658	ARNOLD	MD		06/01/2021		1,009		12			12		1,021	1,021			
100141129	CAPE MAY COURT HOUSE	NJ		01/30/2024		132		(4)			(4)		128	128			
100076268	PHOENIX	AZ		01/07/2022		2,827		(67)			(67)		2,759	2,759			
100175995	GRAHAM	NC		11/14/2024		498		(65)			(65)		433	433			
100175536	ROTONDA WEST	FL		11/08/2024		499		(78)			(78)		421	421			
100108220	ATWATER	CA		05/24/2023		438		(73)			(73)		365	365			
100139599	TOMBALL	TX		12/28/2023		423		(93)			(93)		330	330			
100135216	SUNSET BEACH	NC		11/08/2023		474		(1)			(1)		473	473			
100152207	FRESNO	TX		05/17/2024		(5,287)		180			180	6,472	1,365	1,359	(6)		(6)
100126300	BATH	PA		08/30/2023		622		(38)			(38)		585	585			
100103286	BURLINGTON	NJ		04/27/2023		422		(28)			(28)		394	394			
100128026	PORTLAND	TN		09/08/2023		602		68			68		670	670			
100170448	RICHMOND	VA		10/09/2024		431		(11)			(11)		420	420			
100101131	SAINT CHARLES	MO		04/28/2023		631		27			27		658	658			
100138017	TAMPA	FL		12/13/2023		17		(17)			(17)						
100148086	EAGLE RIVER	AK		04/10/2024		79,604		(824)			(824)		78,780	78,780			
100088252	PHILADELPHIA	PA		10/17/2022		561		(24)			(24)		537	537			
100114999	KANSAS CITY	MO		07/14/2023		1,578							1,577	1,577			
100128331	CAPITOL HEIGHTS	MD		09/14/2023		491		(54)			(54)		437	437			
100138217	SAN ANTONIO	TX		12/14/2023		96		384			384		480	480			
100158785	BROKEN ARROW	OK		07/10/2024		474		(23)			(23)		451	451			
100135771	MIDDLE ISLAND	NY		11/10/2023		481		7			7		488	488			
100164204	CHICAGO	IL		08/21/2024		1,120		(20)			(20)		1,100	1,100			
100139440	THE VILLAGES	FL		12/28/2023		427		(37)			(37)		390	390			
100013878	FEDERAL WAY	WA		05/25/2017		788		76			76		864	864			
100014112	FREDERICK	MD		05/25/2017		2,906		461			461		3,367	3,367			
100132573	WILKES-BARRE	PA		11/03/2023		388		15			15		404	404			
100173885	WARWICK	RI		10/31/2024		495		(68)			(68)		427	427			
100155652	SANFORD	FL		06/18/2024		367		(19)			(19)		348	348			
100179747	ROSHARON	TX		11/21/2024		572		83			83		655	655			
100028030	OAK PARK	CA		10/26/2018		738		181			181		919	919			
100136240	TALLAHASSEE	FL		11/20/2023		477		84			84		561	561			
100155232	MOORESVILLE	NC		07/19/2024		840		(131)			(131)		709	709			
100182288	HOCKLEY	TX		12/12/2024		145,255		5,656			5,656		150,911	150,911			
100070419	NEW ORLEANS	LA		09/23/2021		1,991		(83)			(83)		1,909	1,909			
100091239	ORLANDO	FL		01/31/2023		(6,019)		(72)			(72)	6,462	371	324	(46)		(46)
100152575	KATY	TX		05/17/2024		(5,900)		30			30	6,455	585	563	(23)		(23)
100134054	LAKE VILLA	IL		10/25/2023		417		(26)			(26)		391	391			
100176746	MUNSTER	IN		11/15/2024		351		(46)			(46)		305	305			
100176146	RALEIGH	NC		12/20/2024		345		(47)			(47)		297	297			
100071616	BIRMINGHAM	AL		10/14/2021		1,062		(91)			(91)		971	971			
100074461	VICTORVILLE	CA		12/02/2021		(5,396)		(241)			(241)	6,421	784	751	(32)		(32)
100145209	UNITED KINGDOM	GBR		03/12/2024		78		(27)			(27)		50	50			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180522	CLARKSVILLE	TN		11/26/2024		518		11			11		529	529			
100030351	COVINA	CA		12/20/2018		1,702		341			341		2,044	2,044			
100152506	HAMPTON	GA		05/17/2024		(5,919)		38			38	6,466	585	579	(6)		(6)
100161993	MIAMI	FL		07/31/2024		500		(112)			(112)		388	388			
100102590	BECHTELSVILLE	PA		06/07/2023		713		14			14		727	727			
100081055	AUSTIN	TX		03/18/2022		1,085		73			73		1,158	1,158			
100154886	BETHLEHEM	PA		07/19/2024		491		12			12		503	503			
100162010	BALTIMORE	MD		07/31/2024		408		(64)			(64)		344	344			
100031263	HESPERIA	CA		03/29/2019		608		183			183		790	790			
100013663	FREMONT	NH		05/25/2017		704		141			141		845	845			
100149098	DEL VALLE	TX		04/19/2024		383		(77)			(77)		306	306			
100100301	BROOKSVILLE	FL		03/24/2023		441		(65)			(65)		376	376			
100113036	DAVIE	FL		06/29/2023		1,026		275			275		1,300	1,300			
100109254	RACINE	WI		07/21/2023		13		(13)			(13)						
100185311	GOLDTHWAITE	TX		12/20/2024		567		33			33		600	600			
100115060	AUBURN	CA		07/14/2023		(5,845)		(4)			(4)	6,467	618	598	(20)		(20)
100055699	SANTA ROSA BEACH	FL		03/23/2021		1,303		(240)			(240)		1,063	1,063			
100066344	PEARLAND	TX		08/02/2021		1,998		(14)			(14)		1,985	1,985			
100076490	POMPANO BEACH	FL		12/21/2021		1,010		(230)			(230)		780	780			
100136744	TRENTON	NJ		11/27/2023		355		(20)			(20)		335	335			
100024667	LAPORTE	CO		09/20/2018		4,175		10			10		4,185	4,185			
100127037	GLEN BURNIE	MD		08/30/2023		3,221		250			250		3,471	3,471			
100013933	BAKERSFIELD	CA		05/25/2017		1,009		98			98		1,107	1,107			
100081350	GEORGETOWN	TX		03/18/2022		1,157		24			24		1,182	1,182			
100153404	SOUTH HOLLAND	IL		05/30/2024		448		(17)			(17)		432	432			
100054944	MIDDLE ISLAND	NY		03/23/2021		1,000		(208)			(208)		792	792			
100164797	SAN ANTONIO	TX		08/26/2024		899		56			56		955	955			
100057706	GRESHAM	OR		06/30/2021		1,402		(108)			(108)		1,294	1,294			
100157749	MONTEBELLO	CA		07/02/2024		316		(14)			(14)		302	302			
100067822	LEES SUMMIT	MO		09/23/2021		1,040		(74)			(74)		967	967			
100103859	PHILADELPHIA	PA		05/10/2023		516		(31)			(31)		486	486			
100156008	CHARLOTTE	NC		06/18/2024		1,093		(77)			(77)		1,016	1,016			
100133887	NILES	IL		11/29/2023		45,303		(80)			(80)		45,223	45,223			
100107890	MOUNT PLEASANT	SC		06/29/2023		23,948		(863)			(863)		23,085	23,085			
100134007	CLARKSVILLE	TN		10/25/2023		404		(19)			(19)		384	384			
100067912	VERO BEACH	FL		09/23/2021		1,044		(115)			(115)		929	929			
100067971	HARKER HEIGHTS	TX		09/23/2021		1,082		(76)			(76)		1,006	1,006			
100013047	MIAMI	FL		05/25/2017		674		178			178		851	851			
100164675	KREMMLING	CO		08/23/2024		694		(42)			(42)		652	652			
100136876	MESQUITE	TX		11/27/2023		473		21			21		494	494			
100176793	GREENWOOD	SC		11/15/2024		360		(62)			(62)		298	298			
100103163	TRUCKSVILLE	PA		04/21/2023		620		(32)			(32)		588	588			
100011597	BEL AIR	MD		03/08/2017		2,256		991			991		3,247	3,247			
100126416	FORT LAUDERDALE	FL		08/30/2023		(5,943)		(27)			(27)	6,441	471	488	17		17
100111834	VALLEY STREAM	NY		06/29/2023		563		74			74		637	637			
100131679	SMYRNA	TN		10/06/2023		1,874		170			170		2,044	2,044			
100178334	FRUITLAND PARK	FL		11/19/2024		525		19			19		544	544			
100113905	KISSIMMEE	FL		06/29/2023		1,999		112			112		2,111	2,111			
100159945	KISSIMMEE	FL		08/16/2024		460		(64)			(64)		395	395			
100178492	BOCA RATON	FL		11/21/2024		390		(72)			(72)		319	319			
100186508	HILTON	NY		12/30/2024		310		(22)			(22)		288	288			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044531	RIVERSIDE	CA		11/19/2020		801		(35)			(35)		766	766			
100153675	FORT MYERS	FL		05/31/2024		434		(39)			(39)		395	395			
100084650	HERMISTON	OR		08/02/2022		624		(22)			(22)		602	602			
100070695	PALM COAST	FL		10/01/2021		421		(4)			(4)		417	417			
100079082	OKLAHOMA CITY	OK		02/24/2022		1,012		(14)			(14)		998	998			
100100707	NORTH CHARLESTON	SC		04/28/2023		740		78			78		819	819			
100091988	DETROIT	MI		02/09/2023		2,939		(2,490)			(2,490)		449	449			
100088337	TAYLORS	SC		01/06/2023		408		(68)			(68)		340	340			
100156635	NEW WILMINGTON	PA		06/24/2024		640		9			9		649	649			
100066874	RURAL HALL	NC		08/02/2021		836							836	836			
100115043	GALVESTON	TX		07/14/2023		713		(38)			(38)		676	676			
100100864	WATERBURY	CT		04/28/2023		543		(27)			(27)		516	516			
100162917	ST. LOUIS	MO		08/12/2024		471		(8)			(8)		463	463			
100083654	AURORA	CO		06/23/2022		741		(137)			(137)		604	604			
100086650	SAINT CLOUD	FL		09/30/2022		331							331	331			
100130014	MIDDLE TOWNSHIP	NJ		09/27/2023		113		(5)			(5)		108	108			
100139718	UNITED KINGDOM	GBR		12/18/2023		19,873							19,873	19,873			
100119372	LAS VEGAS	NV		07/31/2023		1,350		116			116		1,467	1,467			
100129345	DENTON	TX		09/25/2023		435		9			9		444	444			
100127973	MEMPHIS	TN		09/08/2023		641		96			96		737	737			
100061079	BRIGHTWOOD	VA		06/01/2021		2,038		16			16		2,054	2,054			
100026477	KERMAN	CA		09/26/2018		1,030		23			23		1,053	1,053			
100147638	BELTON	TX		04/04/2024		464		(38)			(38)		425	425			
100182085	LITTLE RIVER	SC		12/12/2024		602		32			32		634	634			
100170394	BRENHAM	TX		10/09/2024		528		(57)			(57)		472	472			
100081139	PLANO	TX		03/18/2022		3,729		315			315		4,044	4,044			
100127310	HOUSTON	TX		08/30/2023		295		921			921		1,215	1,215			
100133890	SURPRISE	AZ		11/29/2023		485		40			40		526	526			
100186011	LARGO	FL		12/27/2024		499		(36)			(36)		463	463			
100164583	CONCORD	NC		08/21/2024		600		13			13		613	613			
100169540	PANDORA	OH		09/30/2024		262		4			4		267	267			
100127945	MURFREESBORO	TN		09/08/2023		616		121			121		738	738			
100055704	RIVERSIDE	CA		03/23/2021		720		(229)			(229)		491	491			
100158063	HAMMOND	LA		07/09/2024		4,807		(86)			(86)		4,720	4,720			
100179741	ROSHARON	TX		11/21/2024		574		77			77		651	651			
100176894	GREENVILLE	SC		11/15/2024		5		(5)			(5)						
100160011	HIGH SPRINGS	FL		08/16/2024		476		(80)			(80)		397	397			
100062170	BRISTOL	PA		07/01/2021		2,065		(67)			(67)		1,998	1,998			
100180832	EINDHOVEN	NLD		11/27/2024													
100156023	NEWBURGH	NY		06/18/2024		480		(72)			(72)		408	408			
100181200	BEL AIRE	KS		12/06/2024		344		29			29		373	373			
100060284	BUDA	TX		06/25/2021		1,098		(39)			(39)		1,059	1,059			
100141375	KATY	TX		01/30/2024		2,141		(132)			(132)		2,010	2,010			
100115393	JACKSONVILLE	FL		07/17/2023		496		(3)			(3)		492	492			
100158245	UNITED KINGDOM	GBR		07/09/2024		(2,780)		2,780			2,780						
100116707	ANNA	TX		07/20/2023		611		603			603		1,213	1,213			
100164115	DECATUR	GA		08/21/2024		483		(49)			(49)		435	435			
100100768	SPRING	TX		04/28/2023		591		(46)			(46)		545	545			
100057529	CONVERSE	TX		06/30/2021		1,325		(47)			(47)		1,278	1,278			
100144486	HOUSTON	TX		04/26/2024		466		(94)			(94)		371	371			
100100053	HONOLULU	HI		03/28/2023		415		(43)			(43)		372	372			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173529	BALTIMORE	MD		10/29/2024		456		(64)			(64)		392	392			
100075716	WILMINGTON	NC		12/01/2021		(5,095)		(17)			(17)	6,424	1,312	1,261	(51)		(51)
100011867	WESTON	FL		03/08/2017		508		155			155		663	663			
100012874	ORLANDO	FL		05/25/2017		1,138		(2)			(2)		1,135	1,135			
100157873	GREER	SC		07/09/2024		536		17			17		553	553			
100053912	CHINO	CA		03/23/2021		707		(170)			(170)		537	537			
100147963	BETHLEHEM	GA		04/08/2024		685		11			11		695	812		116	116
100081286	DUNEDIN	FL		03/18/2022		1,056		58			58		1,114	1,114			
100151540	BRYAN	TX		05/10/2024		514		72			72		586	586			
100143060	HIALEAH	FL		02/14/2024		355		(32)			(32)		322	322			
100150855	LIBBY	MT		05/08/2024		512		(21)			(21)		491	491			
100173601	UNITED KINGDOM	GBR		10/29/2024		43							43	43			
100080975	MEDFORD	OR		03/18/2022		1,024		31			31		1,055	1,055			
100048800	GERMANTOWN	MD		11/20/2020		950		(198)			(198)		752	752			
100176592	CHICAGO	IL		11/15/2024		427		(61)			(61)		366	366			
100088795	MUNCIE	IN		11/15/2022		963		24			24		987	987			
100013579	RIVERSIDE	CA		05/25/2017		702		70			70		772	772			
100159342	HOUSTON	TX		07/15/2024		(8,291)		52			52	8,872	633	631	(1)		(1)
100054665	HOLLYWOOD	SC		03/23/2021		805		(204)			(204)		601	601			
100147900	COLLEGE STATION	TX		04/08/2024		644		114			114		758	758			
100153952	HOUSTON	TX		06/05/2024		(8,539)		(81)			(81)	8,872	252	219	(33)		(33)
100134978	LEESBURG	FL		10/30/2023		334		45			45		379	379			
100081833	HAMDEN	CT		04/27/2022		(8,204)		(84)			(84)	8,872	584	541	(43)		(43)
100070831	MIDLOTHIAN	VA		10/01/2021		1,504		(18)			(18)		1,486	1,486			
100113208	SALISBURY	MD		06/29/2023		345		126			126		472	472			
100152450	CHARLESTON	SC		05/17/2024		584		90			90		674	674			
100087446	WINTER PARK	FL		10/25/2022		1,094		119			119		1,213	1,213			
100053431	NORMAL	IL		03/23/2021		925		(3)			(3)		922	922			
100170045	HOMESTEAD	FL		11/08/2024		848		(81)			(81)		767	767			
100088832	CHARLOTTE	NC		11/15/2022		610		(40)			(40)		570	570			
100169436	CHESAPEAKE	VA		09/30/2024		359		(39)			(39)		320	320			
100017457	PANAMA CITY	FL		04/26/2018		527		(39)			(39)		487	487			
100031165	STOCKTON	CA		03/29/2019		691		91			91		782	782			
100116080	ROYSE CITY	TX		07/20/2023		(1,161)		2,190			2,190		1,029	1,029			
100138214	HOUSTON	TX		12/14/2023		423		(70)			(70)		352	352			
100134499	SHELTON	CT		10/30/2023		450		(22)			(22)		428	428			
100165951	OCALA	FL		09/06/2024		(8)		8			8						
100062966	WEST YARMOUTH	MA		07/01/2021		1,180		(40)			(40)		1,141	1,141			
100144856	UNITED KINGDOM	GBR		03/12/2024		(1,354)		1,440			1,440		86	86			
100114478	BETHEL	CT		06/29/2023		320		578			578		898	898			
100091235	ORLANDO	FL		01/31/2023		391		(67)			(67)		324	324			
100143310	KNOXVILLE	TN		02/16/2024		486		15			15		500	500			
100113835	GLENN DALE	MD		06/29/2023		418		636			636		1,054	1,054			
100115414	KNOXVILLE	TN		07/17/2023		418		(63)			(63)		355	355			
100028241	BIRMINGHAM	AL		10/26/2018		824		(52)			(52)		772	772			
100134261	PENNSAUKEN	NJ		10/27/2023		260		14			14		273	273			
100054328	CHICAGO	IL		03/23/2021		(8,019)		(69)			(69)	8,866	777	745	(32)		(32)
100110361	SACRAMENTO	CA		06/30/2023		1,850		(98)			(98)		1,752	1,752			
100049819	ROSELLE	NJ		11/20/2020		1,040		(165)			(165)		875	875			
100081517	FREDERICKSBURG	VA		03/18/2022		811		91			91		902	902			
100071567	KNOXVILLE	TN		10/14/2021		1,111		(47)			(47)		1,064	1,064			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119729	RACINE	WI		08/08/2023		448		(27)			(27)		420	420			
100100072	KATY	TX		03/28/2023		71		(71)			(71)						
100047187	WANTAGH	NY		11/20/2020		1,116		7			7		1,123	1,123			
100133192	SUGAR HILL	GA		11/29/2023		459		13			13		472	472			
100117590	KATY	TX		07/20/2023		(394)		994			994		600	600			
100116096	KATY	TX		07/20/2023		3,751		2,209			2,209		5,960	5,960			
100151881	CLINTON	MD		05/10/2024		4,160		(153)			(153)		4,008	4,008			
100185965	JOLIET	IL		12/26/2024		147		(25)			(25)		122	122			
100151903	REYNOLDSBURG	OH		07/10/2024		279		(60)			(60)		219	219			
100138334	CHARLOTTE	NC		12/18/2023		2,161		51			51		2,212	2,212			
100157899	OCALA	FL		07/09/2024		533		125			125		658	658			
100102172	FORT MYERS	FL		04/14/2023		236		(39)			(39)		198	198			
100133826	RACINE	WI		10/20/2023		446		(56)			(56)		390	390			
100132610	WILLIAMSBURG	VA		11/03/2023		500		25			25		526	526			
100107934	LAKE HAVASU CITY	AZ		06/29/2023		344		(93)			(93)		252	252			
100117593	HAINES CITY	FL		07/20/2023		1,673		(55)			(55)		1,618	1,618			
100068014	SUN CITY WEST	AZ		09/23/2021		1,119		(54)			(54)		1,065	1,065			
100164114	ATLANTA	GA		08/21/2024		484		(51)			(51)		433	433			
100078952	WILMINGTON	DE		02/24/2022		1,025		(8)			(8)		1,017	1,017			
100136238	PADUCAH	KY		11/20/2023		488		120			120		608	608			
100100769	WILLINGBORO	NJ		04/28/2023		569		(57)			(57)		513	513			
100150654	DECATUR	GA		05/06/2024		512		(19)			(19)		493	493			
100100969	GREENSBORO	NC		04/28/2023		690		39			39		729	729			
100128269	COLORADO SPRINGS	CO		09/14/2023		208		(44)			(44)		163	163			
100152717	TALLAHASSEE	FL		05/17/2024		8,421		195			195		8,616	8,616			
100000492	PERRIS	CA		09/27/2016		(205)		881			881		676	676			
100091169	BRANSON WEST	MO		01/31/2023		551		93			93		644	644			
100153041	SEAGOVILLE	TX		06/27/2024		460		(68)			(68)		392	392			
100102461	DAVENPORT	FL		06/07/2023		580		24			24		603	603			
100130034	ARLINGTON	TX		09/27/2023		514		(18)			(18)		496	496			
100054742	RIVERSIDE	IL		03/23/2021		1,013		(274)			(274)		738	738			
100128889	NORTH CHARLESTON	SC		09/21/2023		477		(6)			(6)		471	471			
100044231	CATHEDRAL CITY	CA		08/19/2020		878		317			317		1,195	1,195			
100154580	BALTIMORE	MD		06/14/2024		507		(39)			(39)		468	468			
100045193	AVONDALE	AZ		11/25/2020		826		(204)			(204)		621	621			
100150565	PAPILLION	NE		05/03/2024		1,173		40			40		1,213	1,213			
100081465	FAYETTEVILLE	AR		03/18/2022		1,303		106			106		1,409	1,409			
100081360	CAROLINA BEACH	NC		03/18/2022		1,060		64			64		1,124	1,124			
100161860	CEDARVILLE	NJ		07/31/2024		(6,405)		(6)			(6)	6,421	10		(10)		(10)
100174961	DELRAY BEACH	FL		10/31/2024		488		(92)			(92)		396	396			
100099979	HERNDON	VA		03/28/2023		1,218		(51)			(51)		1,167	1,167			
100030739	PLUMAS LAKE	CA		04/09/2019		1,038		201			201		1,239	1,239			
100134562	WOODBRIDGE	VA		10/30/2023		498		10			10		508	508			
100117376	CORINTH	TX		07/20/2023		805		727			727		1,532	1,532			
100141045	DOUGLASVILLE	GA		02/20/2024		483		(54)			(54)		429	429			
100101694	NORTH PORT	FL		03/31/2023		240		(16)			(16)		224	224			
100062319	MOOSUP	CT		07/01/2021		1,165		(49)			(49)		1,117	1,117			
100110127	HOWELL	NJ		06/29/2023		175		(80)			(80)		95	95			
100141312	MISSION	TX		01/30/2024		418		(16)			(16)		402	402			
100077211	MUSCLE SHOALS	AL		01/03/2022		(7,251)		(61)			(61)	8,871	1,559	2,881	137	1,185	1,323
100160394	COLUMBUS	GA		09/06/2024		488		(107)			(107)		381	381			

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100050194	PORT SAINT LUCIE	FL		11/20/2020		967		(65)			(65)		902	902			
100012680	RENO	NV		05/25/2017		547		201			201		748	748			
100044059	RIALTO	CA		08/19/2020		329		766			766		1,095	984		(111)	(111)
100186633	WHEELING	IL		12/30/2024		317		(23)			(23)		294	294			
100086646	DORAL	FL		09/30/2022		368		(60)			(60)		308	308			
100127094	HOFFMAN ESTATES	IL		08/30/2023		(1,044)		1,044			1,044						
100068231	PHOENIX	AZ		08/25/2021		1,148		(25)			(25)		1,123	1,123			
100079879	HOUSTON	TX		04/08/2022		9,440		(439)			(439)		9,001	9,001			
100081050	KATY	TX		03/18/2022		1,035		79			79		1,114	1,114			
100067528	LOCKHART	TX		09/23/2021		1,022		(100)			(100)		921	921			
100087997	CHESTER	NH		10/25/2022		541		(2)			(2)		539	539			
100158489	TERRYVILLE	CT		07/10/2024		482		(66)			(66)		415	415			
100144009	LA PORTE	TX		02/29/2024		480		(85)			(85)		395	395			
100137291	UNITED KINGDOM	GBR		11/28/2023		28							28	28			
100155963	MINNEAPOLIS	MN		06/18/2024		396		(30)			(30)		367	367			
100152299	SAN ANTONIO	TX		05/17/2024		574		88			88		663	465		(197)	(197)
100029691	CARSON	CA		10/26/2018		2,816		120			120		2,936	2,936			
100000601	IRWIN	PA		09/27/2016		1,444		337			337		1,781	1,781			
100185896	OCALA	FL		12/26/2024		313		(53)			(53)		260	260			
100130047	RIO RANCHO	NM		09/27/2023		294		(29)			(29)		265	265			
100081438	ZEBULON	NC		03/18/2022		1,018		81			81		1,099	1,099			
100013352	LAUREL	DE		05/25/2017		1,237		335			335		1,572	1,572			
100127712	ROGERS	AR		09/08/2023		2,308		(130)			(130)		2,178	2,178			
100053914	MENOMONEE FALLS	WI		03/23/2021		758		(101)			(101)		657	657			
100161925	CRANDALL	TX		07/31/2024		437		(45)			(45)		392	392			
100029428	SAN DIEGO	CA		10/26/2018		959		(13)			(13)		946	946			
100026576	TEMECULA	CA		09/26/2018		1,856		1,153			1,153		3,009	3,009			
100101677	MARQUETTE	MI		04/26/2023		546		(12)			(12)		534	534			
100053714	POESTENKILL	NY		03/23/2021		700		(375)			(375)		324	324			
100159679	LINCOLN	NE		08/23/2024		455		(85)			(85)		370	370			
100128209	HENDERSON	NV		09/18/2023		6,950		31			31		6,981	6,981			
100091255	LEHIGH ACRES	FL		01/31/2023		513		(68)			(68)		446	446			
100070519	ONTARIO	CA		09/23/2021		4,383		(172)			(172)		4,212	4,212			
100168350	OCEAN ISLE BEACH	NC		09/25/2024		594		10			10		603	603			
100146727	BELL	CA		03/20/2024		1,937		(20)			(20)		1,917	1,917			
100164462	AURORA	IL		08/21/2024		462		(20)			(20)		442	442			
100164098	BEDFORD	TX		08/21/2024		194		6			6		200	200			
100112029	ATCO	NJ		06/29/2023		523		549			549		1,071	1,071			
100186310	LITTLEROCK	CA		12/30/2024		506		(14)			(14)		492	492			
100107904	EL PASO	TX		06/29/2023		11,633		(236)			(236)		11,397	11,397			
100088978	HALLANDALE BEACH	FL		11/15/2022		1,439		(48)			(48)		1,392	1,392			
100044216	RIVERSIDE	CA		08/19/2020		848		112			112		960	960			
100080382	SAN DIEGO	CA		04/14/2022		972		29			29		1,001	1,001			
100091210	OCALA	FL		01/31/2023		1,851		(253)			(253)		1,597	1,597			
100172333	WALLED LAKE	MI		10/23/2024		296		(29)			(29)		268	268			
100100213	WATERBURY	CT		03/17/2023		484		(22)			(22)		462	462			
100176527	FORT WORTH	TX		11/15/2024		841		(8)			(8)		833	833			
100146702	STOCKTON	CA		03/20/2024		521		(52)			(52)		469	469			
100178388	SUMMIT	NY		11/21/2024		532		(61)			(61)		470	470			
100067106	JOLIET	IL		08/02/2021		646		86			86		732	732			
100162647	NEW BRAUNFELS	TX		08/12/2024		585		78			78		663	663			

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100120487	SPRING	TX		08/18/2023		503		(6)			(6)		497	497			
100060064	BENTONVILLE	AR		06/25/2021		1,305		(60)			(60)		1,245	1,245			
100149021	OXON HILL	MD		04/19/2024		332		(63)			(63)		269	269			
100031447	REDLANDS	CA		03/29/2019		717		174			174		891	891			
100185569	EAGLE RIVER	WI		12/20/2024		305		(50)			(50)		255	255			
100065616	PHOENIX	AZ		07/28/2021		1,369		(110)			(110)		1,259	1,259			
100079687	HOLLYWOOD	FL		04/08/2022		946		(34)			(34)		912	912			
100079666	HOLLYWOOD	FL		04/08/2022		(5,424)		(34)			(34)	6,393	935	912	(23)		(23)
100140054	BROOKLINE	MA		01/09/2024		172,199		(3,939)			(3,939)		168,261	168,261			
100148355	OKLAHOMA CITY	OK		04/12/2024		2,127		120			120		2,248	2,248			
100161308	BRIDGEWATER	NJ		07/25/2024		554		(125)			(125)		429	429			
100080998	DENVER	CO		03/18/2022		1,142		36			36		1,178	1,178			
100155207	MCSHERRYSTOWN	PA		07/19/2024		412		(106)			(106)		306	306			
100090051	SANTA ROSA	CA		01/13/2023		517		4			4		520	520			
100152305	SAINT AUGUSTINE	FL		05/17/2024		590		132			132		722	722			
100120493	CORINNA	ME		08/18/2023		445		12			12		457	457			
100141599	RAYTOWN	MO		01/30/2024		3,143		(124)			(124)		3,020	3,020			
100147159	UNITED KINGDOM	GBR		03/27/2024		29							29	29			
100057662	WYLIE	TX		06/30/2021		1,125		(44)			(44)		1,081	1,081			
100164654	FLORENCE	AL		08/23/2024		263		(20)			(20)		243	243			
100117056	SARASOTA	FL		07/20/2023		(1,056)		1,860			1,860		804	804			
100149441	LIBERTY HILL	TX		04/24/2024		2,199		69			69		2,268	2,268			
100088262	BALTIMORE	MD		10/17/2022		570		(32)			(32)		538	538			
100147239	HAMILTON	NJ		03/28/2024		453		(10)			(10)		443	443			
100146997	ATHENS	PA		03/27/2024		1,731		(1)			(1)		1,730	1,730			
100126888	PALM BAY	FL		08/30/2023		2,217		17			17		2,234	2,234			
100048996	BALTIMORE	MD		11/20/2020		1,181		(259)			(259)		922	922			
100151792	CLEVELAND	OH		05/10/2024		467		(43)			(43)		425	425			
100090910	ST AUGUSTINE	FL		01/31/2023		870		18			18		888	888			
100186764	HALETHORPE	MD		12/31/2024		329		20			20		349	349			
100174817	KANSAS CITY	MO		10/31/2024		1,277		(76)			(76)		1,202	1,202			
100130246	COLUMBIA	SC		09/28/2023		479		(87)			(87)		392	392			
100185180	ARAB	AL		12/20/2024		1,389		(74)			(74)		1,315	1,315			
100174063	MYRTLE BEACH	SC		10/31/2024		403		(53)			(53)		351	351			
100067247	LOS BANOS	CA		08/02/2021		1,104		64			64		1,168	1,168			
100135901	ARLINGTON	WA		11/13/2023		1,822		(73)			(73)		1,749	1,749			
100175611	PHOENIX	AZ		11/12/2024		761		42			42		803	803			
100110032	TAMARAC	FL		06/23/2023		1		(1)			(1)						
100173921	VIRGINIA BEACH	VA		10/31/2024		534		(34)			(34)		500	500			
100081255	LEBANON	TN		03/18/2022		2,059		187			187		2,246	2,246			
100133813	OCALA	FL		10/20/2023		473		(39)			(39)		435	435			
100045983	PETERSBURG	VA		11/25/2020		1,608		(659)			(659)		948	948			
100174846	LAFAYETTE	IN		10/31/2024		256		(46)			(46)		210	210			
100166399	JONESBORO	GA		10/24/2024		481		(27)			(27)		455	455			
100135900	DENVER	CO		11/13/2023		1,872		(89)			(89)		1,783	1,783			
100060780	OWINGS MILLS	MD		06/01/2021		1,523		15			15		1,538	1,538			
100145145	UNITED KINGDOM	GBR		03/12/2024		62		(38)			(38)		24	24			
100017877	HILO	HI		05/30/2018		1,153		(14)			(14)		1,139	1,139			
100071965	DES PLAINES	IL		10/29/2021		926		(94)			(94)		832	832			
100171774	JAMESTOWN	ND		10/17/2024		781		(49)			(49)		732	732			
100167880	KATY	TX		09/20/2024		146,005		(4,274)			(4,274)		141,731	141,731			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089266	MACHESNEY PARK	IL		01/26/2023		387		(34)			(34)		353	353			
100112995	LACEY	WA		06/29/2023		502		514			514		1,016	1,016			
100112487	HIGHLAND MILLS	NY		06/29/2023		633		307			307		941	941			
100144707	UNITED KINGDOM	GBR		03/12/2024		(1,329)		1,399			1,399		69	69			
100181250	HOUSTON	TX		12/06/2024		318		37			37		355	355			
100012838	SALINAS	CA		05/25/2017		701		158			158		859	859			
100091231	ORLANDO	FL		01/31/2023		422		(65)			(65)		357	357			
100147301	AMERSFOORT	NLD		03/27/2024													
100166299	WEST CHESTER	OH		10/23/2024		21		(21)			(21)						
100064617	LILBURN	GA		07/01/2021		1,397		116			116		1,513	1,513			
100139447	MIDDLEBORO	MA		12/28/2023		1,194		(81)			(81)		1,113	1,113			
100142466	BOCA RATON	FL		03/08/2024		1,182		(94)			(94)		1,088	1,088			
100142000	SCHAUMBURG	IL		02/29/2024		454		(27)			(27)		428	428			
100140204	IRVING	TX		01/11/2024		346		(79)			(79)		268	268			
100165937	COLUMBUS	OH		09/06/2024		460		(25)			(25)		436	436			
100158105	MARTINEZ	GA		07/09/2024		529		28			28		557	557			
100116699	KATY	TX		07/20/2023		631		672			672		1,303	1,303			
100148324	MORRISTOWN	AZ		04/12/2024		473		(11)			(11)		462	462			
100139391	SCRANTON	PA		12/28/2023		350		(25)			(25)		325	325			
100139550	WESTLAND	MI		12/28/2023		376		(50)			(50)		326	326			
100141521	TALLAHASSEE	FL		01/30/2024		286		(64)			(64)		221	221			
100045803	NEWTON	NJ		11/25/2020		597		(94)			(94)		503	503			
100079957	TOMBALL	TX		04/25/2022		981		31			31		1,013	1,013			
100152806	LAS VEGAS	NV		05/22/2024		443		(43)			(43)		400	400			
100103146	DETROIT	MI		04/21/2023		286		(31)			(31)		255	255			
100141243	CARTERSVILLE	GA		01/30/2024		279		(48)			(48)		231	231			
100145576	UNITED KINGDOM	GBR		03/12/2024		(2,913)		2,913			2,913						
100158669	SAN ANTONIO	TX		07/10/2024		568		49			49		618	618			
100145492	UNITED KINGDOM	GBR		03/12/2024		42		(42)			(42)						
100139660	AUBURN	CA		12/28/2023		266		(40)			(40)		225	225			
100173537	LACKAWANNA	NY		10/29/2024		452		(63)			(63)		389	389			
100165359	YUKON	OK		08/29/2024		400		(78)			(78)		322	322			
100062990	ASHFORD	AL		07/01/2021		1,514		(29)			(29)		1,485	1,485			
100112227	GILBERT	AZ		06/29/2023		390		792			792		1,183	1,183			
100132536	MONTVILLE	NJ		11/03/2023		454		19			19		472	472			
100102694	NORTHBROOK	IL		06/22/2023		235		(81)			(81)		154	154			
100025351	SACRAMENTO	CA		09/20/2018		446		87			87		533	533			
100064896	HANAHAN	SC		07/14/2021		(5,259)		(102)			(102)	6,393	1,032	980	(52)		(52)
100142103	KENNER	LA		02/29/2024		42		383			383		424	424			
100152801	STONE MOUNTAIN	GA		05/22/2024		337		(48)			(48)		289	289			
100127368	FARMINGDALE	NY		08/30/2023		249		1,037			1,037		1,286	1,286			
100167098	HOUSTON	TX		09/13/2024		601		(64)			(64)		537	537			
100179907	SANFORD	NC		11/25/2024		582		61			61		643	643			
100108436	STATESVILLE	NC		05/25/2023		578		(40)			(40)		539	539			
100025642	LOMPOC	CA		09/20/2018		591		77			77		669	669			
100171293	GARLAND	TX		10/16/2024		517		(47)			(47)		470	470			
100140901	CLARKSVILLE	TN		02/26/2024		17		(17)			(17)						
100067964	CRANSTON	RI		09/23/2021		1,437		(94)			(94)		1,343	1,343			
100137541	CHARLOTTE	NC		12/08/2023		1,276		(98)			(98)		1,178	1,178			
100089740	AVENTURA	FL		12/02/2022		1,370		(43)			(43)		1,327	1,327			
100099744	SOUTH FALLSBURG	NY		02/28/2023		520		(16)			(16)		504	504			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081568	HIGHLAND LAKES	NJ		03/14/2022		934		(59)			(59)		875	875			
100109174	MORGAN HILL	CA		07/21/2023		17		(17)			(17)						
100074907	REDLANDS	CA		12/01/2021		297		(53)			(53)		244	244			
100014574	VALLEJO	CA		09/27/2017		4,162		266			266		4,428	4,428			
100061923	FISHERS	IN		07/01/2021		1,516		(6)			(6)		1,510	1,510			
100081010	LAS VEGAS	NV		03/18/2022		2,018		66			66		2,084	2,084			
100044286	SYOSSET	NY		08/19/2020		1,002		(117)			(117)		885	885			
100031328	RIVERSIDE	CA		03/29/2019		1,117		192			192		1,309	1,309			
100148379	COLUMBIA	TN		04/12/2024		604		67			67		672	672			
100127943	GOODLETTSVILLE	TN		09/08/2023		3,148		122			122		3,270	3,270			
100029816	BEACHWOOD	NJ		10/26/2018		754		203			203		958	958			
100134989	FORT WORTH	TX		10/30/2023		474		(4)			(4)		470	470			
100144600	FALLING WATERS	WV		03/13/2024		820		(53)			(53)		767	767			
100013279	OAKHURST	CA		05/25/2017		1,255		290			290		1,545	1,545			
100070622	CLINTON	MS		10/01/2021		1,561		(17)			(17)		1,544	1,544			
100012662	SILVER SPRING	MD		05/25/2017		731		235			235		966	966			
100091069	CHICAGO	IL		01/31/2023		449		(45)			(45)		404	404			
100065588	AUSTIN	TX		07/28/2021		1,520		(40)			(40)		1,480	1,480			
100063410	PORTSMOUTH	VA		07/01/2021		1,373		(43)			(43)		1,330	1,330			
100064182	PFLUGERVILLE	TX		07/01/2021		1,500		115			115		1,614	1,614			
100133442	BAKERSFIELD	CA		10/19/2023		(5,995)		(48)			(48)	6,395	352	361	9		9
100163284	HAGERSTOWN	MD		08/13/2024		293		(38)			(38)		255	255			
100071572	ANNA	TX		10/14/2021		1,128		(47)			(47)		1,081	1,081			
100140050	LOCKHART	TX		01/09/2024		2,521		206			206		2,727	2,727			
100108417	NEW HAVEN	CT		05/25/2023		448		(21)			(21)		427	427			
100000279	SEATTLE	WA		09/27/2016		277		43			43		320	320			
100150809	SAINT LOUIS	MO		05/08/2024		1,924		(17)			(17)		1,907	1,907			
100154720	MESA	AZ		07/19/2024		779		(123)			(123)		656	656			
100147205	ALLEN	TX		03/28/2024		466		(30)			(30)		436	436			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		506		(29)			(29)		477	477			
100145313	UNITED KINGDOM	GBR		03/12/2024		49		(19)			(19)		30	30			
100076271	BELMONT	NC		01/07/2022		1,046		(30)			(30)		1,016	1,016			
100152731	SAN JACINTO	CA		05/22/2024		485		(59)			(59)		426	426			
100139506	GARLAND	TX		12/28/2023		4,223		(420)			(420)		3,804	3,804			
100109244	LOS ANGELES	CA		07/21/2023		503		18			18		522	522			
100100315	BELGRADE	ME		04/27/2023		684		52			52		736	736			
100139848	UNITED KINGDOM	GBR		12/18/2023		984							984	984			
100053744	WYOMING	MN		03/23/2021		758		(144)			(144)		613	613			
100100781	HYATTSVILLE	MD		04/28/2023		788		238			238		1,026	1,026			
100067931	DALLAS	GA		09/23/2021		1,493		(100)			(100)		1,392	1,392			
100157783	DAYTON	OH		08/01/2024		444		(82)			(82)		362	362			
100155188	MYRTLE BEACH	SC		07/19/2024		478		(47)			(47)		431	431			
100149541	SACRAMENTO	CA		04/26/2024		550		58			58		607	607			
100126898	HOUSTON	TX		08/30/2023		2,715		(24)			(24)		2,691	2,691			
100154112	VERNON ROCKVILLE	CT		07/11/2024		338		(70)			(70)		268	268			
100079211	KNOXVILLE	TN		02/24/2022		1,026		24			24		1,050	1,050			
100000387	PHOENIX	AZ		09/27/2016		(711)		1,197			1,197		486	486			
100119899	LITTLE RIVER	SC		08/10/2023		617		(17)			(17)		601	601			
100136942	BENTONVILLE	AR		11/28/2023		20,955		53			53		21,008	21,008			
100116672	PARADISE	CA		07/20/2023		1,111		795			795		1,906	1,906			
100101599	MEMPHIS	TN		04/26/2023		520		(27)			(27)		493	493			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176863	HOUSTON	TX		11/15/2024		973		(58)			(58)		915	915			
100161927	LILLINGTON	NC		07/31/2024		(5,825)		(69)			(69)	6,361	468	413	(55)		(55)
100090169	HIALEAH	FL		01/13/2023		279		(88)			(88)		191	191			
100142174	POINCIANA	FL		02/29/2024		549		(60)			(60)		489	489			
100135961	CHICAGO	IL		11/16/2023		1,582		12			12		1,594	1,594			
100030688	HONOLULU	HI		04/09/2019		311		157			157		468	468			
100028102	MIRAMAR	FL		10/26/2018		1,324		(10)			(10)		1,314	1,314			
100171130	HANFORD	CA		11/22/2024		888		(20)			(20)		868	868			
100117048	ALEXANDRIA	VA		07/20/2023		561		179			179		740	740			
100173077	ROSAMOND	CA		10/25/2024		420		(60)			(60)		360	360			
100136042	NORTH CHESTERFIELD	VA		11/16/2023		354		(25)			(25)		329	329			
100023280	LAS VEGAS	NV		08/16/2018		1,045							1,045	1,045			
100091550	PHILADELPHIA	PA		01/20/2023		413		(45)			(45)		368	368			
100147256	SILVER SPRING	MD		03/28/2024		453		(38)			(38)		415	415			
100117558	INDIANAPOLIS	IN		07/20/2023		454		(42)			(42)		413	413			
100100928	HOUSTON	TX		04/28/2023		634		(49)			(49)		585	585			
100127401	ALEXANDRIA	VA		08/30/2023		278		953			953		1,232	1,232			
100181211	SAN ANTONIO	FL		12/06/2024		494		(32)			(32)		462	462			
100150005	WARREN	MI		06/07/2024		2,600		(236)			(236)		2,364	2,364			
100140664	OKLAHOMA CITY	OK		02/08/2024		562		(114)			(114)		448	448			
100186717	STONE MOUNTAIN	GA		12/31/2024		180		(46)			(46)		134	134			
100028688	WALDORF	MD		10/26/2018		734		83			83		817	817			
100081034	PHOENIX	AZ		03/18/2022		1,061		105			105		1,166	1,166			
100149660	FALLING WATERS	WV		04/26/2024		549		(10)			(10)		539	539			
100067915	PALMDALE	CA		09/23/2021		1,071		(101)			(101)		970	970			
100061443	BAKERSFIELD	CA		06/01/2021		690		3			3		693	693			
100043931	NEPTUNE	NJ		08/19/2020		915		(164)			(164)		751	751			
100134558	BENNETTSVILLE	SC		10/30/2023		363		(48)			(48)		315	315			
100013130	LOCUST GROVE	VA		05/25/2017		732		163			163		895	895			
100137982	LEVITTOWN	PA		12/13/2023		1,637		47			47		1,683	1,683			
100149023	HENDERSON	NV		04/19/2024		172		(62)			(62)		110	110			
100119907	ST PETE BEACH	FL		08/10/2023		475		(31)			(31)		444	444			
100060874	KNOXVILLE	TN		06/01/2021		1,150		13			13		1,163	1,163			
100064757	SEMINOLE	FL		07/14/2021		1,053		(122)			(122)		931	931			
100161767	TRENTON	NJ		07/31/2024		(157)		550			550		393	393			
100172866	LELAND	NC		10/25/2024		483		(33)			(33)		450	450			
100149661	FALLING WATERS	WV		04/26/2024		789		(29)			(29)		760	760			
100078909	MIAMI	FL		02/24/2022		982		(50)			(50)		932	932			
100184496	CORONA	CA		12/17/2024		688		(27)			(27)		660	660			
100120836	FORT MYERS	FL		08/25/2023		2,268		(97)			(97)		2,171	2,171			
100176079	WILLINGBORO	NJ		12/20/2024		273		(39)			(39)		234	234			
100160903	JACKSONVILLE	AL		07/24/2024		440		(4)			(4)		436	436			
100128358	HARLINGEN	TX		09/14/2023		443		(92)			(92)		350	350			
100116750	CEDAR PARK	TX		07/20/2023		1,126		769			769		1,895	1,895			
100165815	BARSTOW	CA		08/29/2024		1,014		(164)			(164)		849	849			
100143977	MERCED	CA		02/29/2024		487		(54)			(54)		432	432			
100084841	RICHMOND	CA		08/02/2022		26,762		(58)			(58)		26,704	26,704			
100067944	CHARLOTTE	NC		09/23/2021		1,111		(59)			(59)		1,052	1,052			
100048764	TUCSON	AZ		11/20/2020		1,145		(228)			(228)		917	917			
100131597	RALEIGH	NC		10/06/2023		2,223		66			66		2,289	2,289			
100151776	HAGERSTOWN	MD		05/10/2024		399		(38)			(38)		361	361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054644	NORTH HALEDON	NJ		03/23/2021		1,887		(21)			(21)		1,866	1,866			
100168846	UNITED KINGDOM	GBR		09/26/2024		44							44	44			
100148156	BAKERSFIELD	CA		05/15/2024		451		(42)			(42)		408	408			
100156660	SAN ANTONIO	TX		06/24/2024		454		(52)			(52)		403	403			
100153896	HOUSTON	TX		06/05/2024		643		(48)			(48)		595	595			
100145441	UNITED KINGDOM	GBR		03/12/2024		66		(37)			(37)		28	28			
100116822	LAS VEGAS	NV		07/20/2023		(1,346)		2,375			2,375		1,029	1,029			
100173951	NICEVILLE	FL		10/31/2024		440		(44)			(44)		396	396			
100158330	UNITED KINGDOM	GBR		07/09/2024		(2,733)		2,733			2,733						
100109625	LAWRENCEVILLE	GA		06/14/2023		13		(13)			(13)						
100067875	BUCKLEY	WA		09/23/2021		1,084		(81)			(81)		1,002	1,002			
100128025	LEMOORE	CA		09/08/2023		536		50			50		586	586			
100136162	PORT RICHEY	FL		12/18/2023		202		(13)			(13)		189	189			
100141875	CITRUS SPRINGS	FL		03/27/2024		474		(4)			(4)		470	470			
100143550	PHILADELPHIA	PA		02/21/2024		430		(20)			(20)		410	410			
100012218	WILMINGTON	DE		04/28/2017		448		326			326		774	774			
100147225	PHILADELPHIA	PA		03/28/2024		269		(28)			(28)		241	241			
100117965	WARMINSTER	PA		07/20/2023		(5,809)		36			36	6,371	598	589	(9)		(9)
100077344	ANDERSON	CA		01/03/2022		1,005		(19)			(19)		986	986			
100144216	FUQUAY VARINA	NC		03/07/2024		869		52			52		921	921			
100076075	FORT MYERS	FL		01/07/2022		1,414		(93)			(93)		1,322	1,322			
100175122	DALLAS	TX		11/05/2024		585		(27)			(27)		558	558			
100060204	PASADENA	MD		06/25/2021		1,475		(69)			(69)		1,406	1,406			
100131713	EVANSVILLE	IN		10/06/2023		510		30			30		540	540			
100141728	NORTH MIDDLETOWN	NJ		01/30/2024		748		(52)			(52)		697	697			
100044852	MINNEAPOLIS	MN		11/19/2020		989		(294)			(294)		695	695			
100182278	ROSHARON	TX		12/12/2024		3,280		119			119		3,400	3,400			
100116728	BELL	CA		07/20/2023		582		173			173		755	755			
100071588	SAN ANTONIO	TX		10/14/2021		1,117		(43)			(43)		1,073	1,073			
100158064	CHATTANOOGA	TN		07/09/2024		553		34			34		587	587			
100031417	STOCKTON	CA		03/29/2019		545		43			43		587	587			
100091625	JACKSONVILLE	FL		03/07/2023		402		(89)			(89)		314	314			
100144311	DAVENPORT	FL		03/07/2024		402		(64)			(64)		337	337			
100089990	HOMER	IL		01/13/2023		304		9			9		313	313			
100079507	CENTENNIAL	CO		04/25/2022		1,798		250			250		2,048	2,048			
100138715	ORLANDO	FL		02/02/2024		339		(34)			(34)		304	304			
100054912	LAS VEGAS	NV		03/23/2021		1,085		(254)			(254)		831	831			
100110148	LA QUINTA	CA		06/29/2023		497		(116)			(116)		380	380			
100174276	TELLICO PLAINS	TN		10/31/2024		465		(28)			(28)		437	437			
100181622	PHILADELPHIA	PA		12/09/2024		276		(9)			(9)		267	267			
100025701	SAINT CLOUD	FL		09/20/2018		912		(5)			(5)		908	908			
100100708	CHICAGO	IL		04/28/2023		660		18			18		678	678			
100091233	ORLANDO	FL		01/31/2023		443		(60)			(60)		383	383			
100043171	ORLANDO	FL		05/28/2020		3,077		115			115		3,192	3,192			
100153451	MEMPHIS	TN		05/30/2024		432		(12)			(12)		420	420			
100153595	GLADSTONE	MO		05/31/2024		423		(60)			(60)		363	363			
100102167	SEGUIN	TX		04/14/2023		(3)		3			3						
100179716	OKLAHOMA CITY	OK		11/21/2024		618		146			146		764	764			
100060164	HOLLYWOOD	FL		06/25/2021		1,046		(83)			(83)		962	962			
100108351	BENSENVILLE	IL		05/25/2023		451		(30)			(30)		421	421			
100081119	MODESTO	CA		03/18/2022		1,042		57			57		1,098	1,098			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100065112	SPANAWAY	WA		07/14/2021		1,089		(66)			(66)		1,022	1,022			
100147970	FORT WORTH	TX		04/08/2024		744		155			155		899	899			
100166051	AVENAL	CA		09/06/2024		309		(12)			(12)		298	298			
100108372	PHILADELPHIA	PA		05/25/2023		490		(44)			(44)		445	445			
100110042	BALTIMORE	MD		06/23/2023		1,147		11			11		1,158	1,158			
100016468	FORNEY	TX		04/05/2018		1,198		(7)			(7)		1,191	1,191			
100048308	BURNSVILLE	MN		11/20/2020		(21)		353			353		332	332			
100111080	RIVERSIDE	CA		06/29/2023		889		124			124		1,013	1,013			
100013111	ABERDEEN	MD		05/25/2017		1,423		162			162		1,584	1,584			
100120203	SOUTHINGTON	CT		08/18/2023		475		(28)			(28)		447	447			
100180052	LAKEVIEW	MI		11/25/2024		326		(15)			(15)		312	312			
100174747	LITHONIA	GA		10/31/2024		446		(87)			(87)		359	359			
100131885	CHOWCHILLA	CA		10/06/2023		467		30			30		497	497			
100143335	HARLEYSVILLE	PA		02/16/2024		503		(4)			(4)		499	499			
100141778	KANSAS CITY	MO		01/30/2024		407		(20)			(20)		387	387			
100149822	NEW ORLEANS	LA		04/29/2024		245		(22)			(22)		223	74		(149)	(149)
100063122	MONROE	GA		07/01/2021		(4,389)		(31)			(31)	6,366	1,946	1,926	(20)		(20)
100065047	PHILADELPHIA	PA		07/14/2021		1,015		(74)			(74)		941	941			
100144609	WORCESTER	MA		03/13/2024		(5,852)		(51)			(51)	6,366	463	442	(20)		(20)
100087394	ST PETERSBURG	FL		10/25/2022		1,927		133			133		2,060	2,060			
100165970	ORANGE CITY	FL		09/06/2024		519		(32)			(32)		487	487			
100128528	PANAMA CITY	FL		09/15/2023		7,429		(378)			(378)		7,051	7,051			
100162585	ARLINGTON	TX		08/12/2024		487		1			1		488	488			
100162943	MIDLAND	TX		08/12/2024		509		(24)			(24)		484	484			
100141742	LAS VEGAS	NV		01/30/2024		427		(2)			(2)		425	425			
100101996	DALLAS	TX		04/14/2023		842		(59)			(59)		783	783			
100120798	UNIVERSAL CITY	TX		08/25/2023		1,242		(54)			(54)		1,188	1,188			
100139437	PASADENA	TX		12/28/2023		474		70			70		544	544			
100135986	ATLANTA	GA		11/16/2023		1,465		(121)			(121)		1,344	1,344			
100090366	SAN ANTONIO	TX		02/03/2023		20		(20)			(20)						
100026955	MIRAMAR	FL		09/26/2018		870		346			346		1,215	1,215			
100139242	WESLEY CHAPEL	FL		12/28/2023		(5,924)		(2)			(2)	6,364	438	418	(20)		(20)
100080486	NEWARK	NJ		03/10/2022		819		(94)			(94)		724	724			
100055879	CHEYENNE	WY		03/26/2021		(5,068)		(85)			(85)	6,364	1,211	1,191	(20)		(20)
100013835	SAN BERNARDINO	CA		05/25/2017		(5,396)		68			68	6,364	1,036	1,015	(20)		(20)
100180802	VLAARDINGEN	NLD		11/27/2024													
100115510	DALLAS	TX		07/17/2023		848		(7)			(7)		841	841			
100166013	MESQUITE	TX		09/06/2024		423		(89)			(89)		334	334			
100174450	OCEANSIDE	CA		10/31/2024		992		(55)			(55)		936	936			
100088122	PHOENIX	AZ		10/25/2022		561		15			15		576	576			
100080990	RICHMOND	TX		03/18/2022		1,032		64			64		1,096	1,096			
100176048	KANSAS CITY	KS		12/20/2024		622		10			10		631	631			
100110257	PETALUMA	CA		06/30/2023		5,377		(217)			(217)		5,159	5,159			
100087295	WOONSOCKET	RI		10/25/2022		704		178			178		882	882			
100065717	WEST MILTON	OH		07/28/2021		1,448		(96)			(96)		1,352	1,352			
100153916	ROCKVILLE	MD		06/05/2024		468		41			41		509	509			
100115522	HOUSTON	TX		07/17/2023		9		(9)			(9)						
100070436	MIDLAND	TX		09/23/2021		1,052		(98)			(98)		953	953			
100144103	NEWBERRY	FL		03/07/2024		1,077		105			105		1,183	1,183			
100114654	TEHACHAPI	CA		06/29/2023		577		8			8		585	585			
100091054	PORTLAND	OR		01/31/2023		445		(77)			(77)		368	368			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100013866	FORT MYERS	FL		05/25/2017		1,940		379			379		2,319	2,319			
100090214	HONOLULU	HI		01/13/2023		495		(50)			(50)		445	445			
100088851	ELKTON	MD		11/15/2022		542		18			18		560	560			
100176000	GRAHAM	NC		11/14/2024		782		7			7		789	789			
100030877	KENT	WA		04/09/2019		372		75			75		447	447			
100067307	CANTONMENT	FL		08/02/2021		3,011		94			94		3,106	3,106			
100017424	MOULTONBOROUGH	NH		04/26/2018		576		73			73		648	648			
100154115	COLUMBUS	OH		07/11/2024		600		(62)			(62)		537	537			
100050715	GREATER LONDON	GBR		03/02/2021													
100049568	SACRAMENTO	CA		11/20/2020		491		(23)			(23)		469	469			
100129301	HERCULES	CA		09/25/2023		934		29			29		963	963			
100128096	LOUISVILLE	KY		09/08/2023		(5,791)		50			50	6,331	591	584	(7)		(7)
100071870	TEQUESTA	FL		10/14/2021		1,352		(111)			(111)		1,241	1,241			
100137743	JACKSONVILLE	FL		12/08/2023		531		151			151		682	682			
100119880	TAMPA	FL		08/10/2023		750		(60)			(60)		690	690			
100170087	ATHENS	AL		10/08/2024		614		9			9		623	623			
100171376	UNION	MO		10/16/2024		98,835		(4,184)			(4,184)		94,652	94,652			
100024654	WEST MELBOURNE	FL		09/20/2018		669		111			111		780	780			
100149378	WILLIS	TX		04/24/2024		8,140		669			669		8,809	8,809			
100065009	LOS BANOS	CA		07/14/2021		1,096		(84)			(84)		1,012	1,012			
100065010	LOS BANOS	CA		07/14/2021		1,096		(84)			(84)		1,012	1,012			
100081039	GREELEY	CO		03/18/2022		1,061		82			82		1,143	1,143			
100155988	FORT LAUDERDALE	FL		06/18/2024		435		(82)			(82)		353	353			
100065021	HANAHAN	SC		07/14/2021		1,060		(80)			(80)		980	980			
100156586	PENDERGRASS	GA		06/24/2024		1,282		52			52		1,334	1,334			
100061460	COTTAGE GROVE	MN		06/01/2021		1,212		12			12		1,224	1,224			
100154912	TOMBALL	TX		07/19/2024		26,942		(255)			(255)		26,687	26,687			
100103033	WILLIAMSTOWN	NJ		06/22/2023		301		(87)			(87)		214	214			
100076408	LAS VEGAS	NV		12/23/2021		943		(69)			(69)		874	874			
100054490	PLAINFIELD	CT		03/23/2021		280		207			207		487	487			
100175782	READING	PA		11/12/2024		(362)		948			948		586	586			
100118121	JOELTON	TN		07/20/2023		545		(18)			(18)		527	527			
100062297	HUNTSVILLE	AL		07/01/2021		1,040		(18)			(18)		1,022	1,022			
100100108	ORLANDO	FL		03/28/2023		418		(35)			(35)		383	383			
100145043	UNITED KINGDOM	GBR		03/12/2024		(858)		971			971		113	113			
100140776	BEVERLY	NJ		01/22/2024		321		(40)			(40)		281	281			
100077823	MIAMI	FL		01/14/2022		1,030		(129)			(129)		900	900			
100164464	WOODBINE	NJ		08/21/2024		447		(19)			(19)		428	428			
100163934	MERIDEN	CT		10/04/2024		432		(63)			(63)		368	368			
100081106	RICHMOND	TX		03/18/2022		1,077		131			131		1,208	1,208			
100167444	SUNNYSIDE	NY		09/16/2024		3,030		(67)			(67)		2,962	2,962			
100149625	FORNEY	TX		04/26/2024		571		(143)			(143)		428	428			
100147249	OAK LAWN	IL		03/28/2024		(5,849)		(29)			(29)	6,332	453	405	(49)		(49)
100131684	CLARKSVILLE	TN		10/06/2023		924		95			95		1,019	1,019			
100071634	WASHINGTON	DC		10/14/2021		1,109		(82)			(82)		1,027	1,027			
100185605	INDEPENDENCE	MO		12/20/2024		1,954		(129)			(129)		1,824	1,824			
100029949	VENTURA	CA		12/20/2018		2,970		172			172		3,142	3,142			
100012601	SPRING HILL	FL		05/25/2017		469		74			74		543	543			
100076131	MURFREESBORO	TN		01/07/2022		2,818		(134)			(134)		2,684	2,684			
100116026	NAPLES	FL		07/20/2023		(2,010)		2,824			2,824		814	814			
100113497	PICO RIVERA	CA		06/29/2023		318		395			395		714	714			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182173	BALTIMORE	MD		12/12/2024		320		44			44		364	364			
100078861	TOMBALL	TX		02/24/2022		1,018		(23)			(23)		995	995			
100139112	FORT WORTH	TX		12/28/2023		437		(18)			(18)		419	419			
100102551	LAS CRUCES	NM		06/07/2023		84,786		2,948			2,948		87,734	87,734			
100178393	CAPE CANAVERAL	FL		11/21/2024		501		(68)			(68)		433	433			
100127628	SACRAMENTO	CA		09/08/2023		550		(37)			(37)		512	512			
100010694	DERBY	CT		12/23/2016		59		214			214		273	273			
100174824	OAK GROVE	KY		10/31/2024		536		(55)			(55)		481	481			
100118161	LONG BEACH	CA		07/20/2023		463		7			7		469	469			
100099954	MIAMI	FL		03/28/2023		1,303		(13)			(13)		1,290	1,290			
100067116	KAPOLEI	HI		08/02/2021		1,058		84			84		1,141	1,141			
100053763	CANTON	GA		03/23/2021		1,104		(141)			(141)		963	963			
100055893	PHILADELPHIA	PA		03/26/2021		1,177		(84)			(84)		1,093	1,093			
100116841	PORTLAND	OR		07/20/2023		606		255			255		860	860			
100049870	WHARTON	NJ		11/20/2020		1,050		(264)			(264)		786	786			
100147487	HENDERSON	NV		04/03/2024		483		(33)			(33)		450	450			
100103610	HOUSTON	TX		05/08/2023		789		(83)			(83)		706	706			
100165821	VIRGINIA BEACH	VA		08/29/2024		434		(63)			(63)		371	371			
100116558	LEBANON	OR		07/20/2023		21		(21)			(21)						
100161851	WOODRIDGE	NY		07/31/2024		(486)		951			951		465	465			
100139667	NORWICH	CT		12/28/2023		334		(8)			(8)		326	326			
100165867	WESTLAKE	CA		08/30/2024		69,765		(1,441)			(1,441)		68,323	68,323			
100115593	SAN ANTONIO	TX		07/19/2023		301		(20)			(20)		281	281			
100063590	ALBUQUERQUE	NM		07/01/2021		1,202		56			56		1,258	1,258			
100149897	SAN ANTONIO	TX		04/29/2024		206		(8)			(8)		198	198			
100065162	LAKEWOOD	OH		07/14/2021		1,063		(56)			(56)		1,007	1,007			
100139558	SPRING	TX		12/28/2023		595		(29)			(29)		566	566			
100155173	NAMPA	ID		07/19/2024		492		(100)			(100)		392	392			
100042927	MIRAMAR	FL		05/28/2020		2,875		281			281		3,156	3,156			
100101924	BEAR LAKE	MI		04/14/2023		451		(56)			(56)		395	395			
100055100	EL CERRITO	CA		03/23/2021		392		(88)			(88)		304	304			
100128036	ZEBULON	NC		09/08/2023		557		65			65		622	622			
100170910	SAINT HEDWIG	TX		10/11/2024		435		(54)			(54)		380	380			
100103750	CRYSTAL	MN		05/08/2023		937		12			12		950	950			
100103732	DOUGLASVILLE	GA		05/08/2023		544		40			40		584	584			
100135788	EXETER	CA		11/10/2023		528		46			46		575	575			
100142019	TOBYHANNA	PA		02/29/2024		429		(45)			(45)		384	384			
100180702	NEW CANEY	TX		11/26/2024		474		(40)			(40)		433	433			
100029812	WASILLA	AK		10/26/2018		1,033		135			135		1,168	1,168			
100127988	LEXINGTON	KY		09/08/2023		426		(6)			(6)		420	420			
100068370	CARTERSVILLE	GA		08/25/2021		942		(30)			(30)		912	912			
100144255	EL MIRAGE	AZ		03/08/2024		36		(36)			(36)						
100060076	VACAVILLE	CA		06/25/2021		2,954		(115)			(115)		2,839	2,839			
100065455	BERWYN	PA		07/28/2021		1,120		(69)			(69)		1,051	1,051			
100062856	PEARLAND	TX		07/01/2021		984		(41)			(41)		943	943			
100185563	LEXINGTON	SC		12/20/2024		3,654		(192)			(192)		3,462	3,462			
100152892	JACKSONVILLE	FL		05/22/2024		438		(81)			(81)		357	357			
100086716	ROSENBERG	TX		09/30/2022		2,418		(16)			(16)		2,403	2,403			
100012628	WINTER PARK	FL		05/25/2017		559		286			286		845	845			
100185491	GOOSE CREEK	SC		12/20/2024		213		(8)			(8)		204	204			
100068182	CALHOUN	GA		08/25/2021		1,179		(48)			(48)		1,130	1,130			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169269	MIAMI	FL		09/27/2024		480		(56)			(56)		423	423			
100075389	FORT MYERS	FL		12/01/2021		876		4			4		880	880			
100165861	SOUTHPORT	NC		08/29/2024		539		(77)			(77)		462	462			
100113051	BROOKLYN	NY		06/29/2023		1,014		917			917		1,932	1,932			
100025527	KISSIMMEE	FL		09/20/2018		617		171			171		788	788			
100024235	THORNTON	CO		09/20/2018		1,024		(59)			(59)		965	965			
100065011	LOS BANOS	CA		07/14/2021		1,101		(84)			(84)		1,017	1,017			
100026522	BLUE SPRINGS	MO		09/26/2018		855		124			124		978	978			
100025048	RIVERSIDE	CA		09/20/2018		(5,479)		733			733	6,323	1,578	1,509	(69)		(69)
100175680	MONTGOMERY VILLAGE	MD		11/12/2024		8,992		(251)			(251)		8,742	8,742			
100101154	NEW HAVEN	CT		04/28/2023		663		436			436		1,099	1,099			
100180154	FORT LAUDERDALE	FL		11/25/2024		505		(40)			(40)		465	465			
100108126	JACKSONVILLE	FL		05/24/2023		465		12			12		477	477			
100168600	BUNNELL	FL		09/25/2024		614		29			29		643	643			
100055763	MIAMI	FL		03/23/2021		1,238		(116)			(116)		1,122	1,122			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		777		(202)			(202)		575	575			
100152876	MONTEVALLO	AL		05/22/2024		14		(14)			(14)						
100178497	CHARLOTTE	NC		11/21/2024		164		7			7		171	171			
100031172	STOCKTON	CA		03/29/2019		996		(72)			(72)		924	924			
100147315	HAARLEM	NLD		03/27/2024													
100055271	TAUNTON	MA		03/23/2021		863		(105)			(105)		758	758			
100108117	JACKSONVILLE	FL		05/24/2023		(16)		16			16						
100139788	UNITED KINGDOM	GBR		12/18/2023		28							28	28			
100113075	HUNTINGTON	NY		06/29/2023		420		802			802		1,222	1,222			
100057928	MARIPOSA	CA		06/30/2021		1,074		(106)			(106)		968	968			
100145840	HIALEAH	FL		03/15/2024		309		(66)			(66)		243	243			
100141274	DAVENPORT	FL		01/30/2024		284		101			101		385	385			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		1,381		121			121		1,502	1,502			
100116122	HAMPTON	VA		07/20/2023		671		340			340		1,011	1,011			
100130369	ARLINGTON	VA		09/28/2023		353		(70)			(70)		283	283			
100012232	FORDS	NJ		04/28/2017		1,228		613			613		1,841	1,841			
100153978	MELBOURNE	FL		06/05/2024		443		(10)			(10)		433	433			
100082641	JACKSONVILLE	FL		04/14/2022		868		(12)			(12)		857	857			
100087120	HOUSTON	TX		01/06/2023		463		(83)			(83)		380	380			
100128441	DAVENPORT	FL		09/15/2023		326		(34)			(34)		292	292			
100138043	NEW ORLEANS	LA		12/13/2023		378		(42)			(42)		336	336			
100091294	GREAT MILLS	MD		01/31/2023		363		(41)			(41)		322	322			
100176139	WAXAHACHIE	TX		12/20/2024		338		(28)			(28)		310	310			
100102928	MIAMI	FL		06/22/2023		3,729		(352)			(352)		3,377	3,377			
100108110	BATTLE CREEK	MI		05/24/2023		372		(54)			(54)		318	318			
100083495	CAPE CORAL	FL		06/06/2022		569		(105)			(105)		464	464			
100176220	WAXAHACHIE	TX		12/20/2024		338		(28)			(28)		310	310			
100088153	DELTONA	FL		10/25/2022		469		(40)			(40)		429	429			
100012146	ORLANDO	FL		03/08/2017		2,336		312			312		2,648	2,648			
100126430	MISSOURI CITY	TX		08/30/2023		445		(32)			(32)		413	413			
100153279	SAVANNAH	GA		05/30/2024		117,112		872			872		117,984	117,984			
100169605	TORRINGTON	CT		09/30/2024		700		(11)			(11)		689	689			
100176176	WAXAHACHIE	TX		12/20/2024		337		(28)			(28)		310	310			
100176100	WAXAHACHIE	TX		12/20/2024		(5,925)		(28)			(28)	6,298	346	310	(36)		(36)
100117140	ASTORIA	NY		07/20/2023		11,376		1,690			1,690		13,066	13,066			
100154750	LAWRENCEVILLE	GA		07/19/2024		670		(74)			(74)		597	597			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142418	PHILADELPHIA	PA		02/05/2024		(6,032)		(9)			(9)	6,311	270	191	(78)		(78)
100140559	KANNAPOLIS	NC		01/19/2024		24,322		(621)			(621)		23,702	23,702			
100164900	DETROIT	MI		08/28/2024		(312)		549			549		237	237			
100186752	MONTGOMERY	AL		12/31/2024		321		(6)			(6)		315	315			
100030730	SACRAMENTO	CA		04/09/2019		579		152			152		731	731			
100118685	ROYAL PALM BEACH	FL		07/25/2023		945		(63)			(63)		883	883			
100139268	POCATELLO	ID		12/28/2023		463		15			15		479	479			
100172772	WINTERVILLE	NC		12/06/2024		302		(52)			(52)		249	249			
100136747	TRENTON	NJ		11/27/2023		397		(26)			(26)		370	370			
100081315	COLUMBIA	MD		03/18/2022		1,019		38			38		1,057	1,057			
100152473	CHATTANOOGA	TN		05/16/2024		2,767		(268)			(268)		2,498	2,498			
100156798	HOUSTON	TX		06/26/2024		448		(66)			(66)		382	382			
100131738	LEXINGTON	SC		10/06/2023		551		85			85		636	636			
100128030	INDIANAPOLIS	IN		09/08/2023		2,349		117			117		2,466	2,466			
100117934	LOS ANGELES	CA		07/20/2023		(5,732)		27			27	6,307	603	551	(52)		(52)
100149872	RICHMOND	VA		04/29/2024		409		(31)			(31)		379	379			
100172425	AUBERRY	CA		10/23/2024		581		(16)			(16)		566	566			
100176157	NEWARK	DE		12/20/2024		274		(51)			(51)		223	223			
100079100	BARTLETT	TN		02/24/2022		966		(31)			(31)		936	936			
100161916	EAST POINT	GA		07/31/2024		300		34			34		334	334			
100149896	PONCHATOULA	LA		04/29/2024		473		(93)			(93)		380	380			
100140742	WINDER	GA		01/22/2024		329		(35)			(35)		294	294			
100144193	MAGNOLIA	DE		03/07/2024		550		56			56		606	606			
100026554	UPPER MARLBORO	MD		09/26/2018		1,303		126			126		1,429	1,429			
100064966	COVINGTON	WA		07/14/2021		1,503		(116)			(116)		1,386	1,386			
100102727	EDMOND	OK		06/22/2023		195		259			259		454	454			
100100658	MARTINEZ	CA		04/28/2023		734		102			102		836	836			
100168578	AUBURN	PA		09/25/2024		451		(1)			(1)		450	450			
100148410	OKLAHOMA CITY	OK		04/12/2024		692		97			97		790	790			
100152444	CADDO MILLS	TX		05/17/2024		521		23			23		544	544			
100079862	FRIENDSWOOD	TX		04/08/2022		1,023		75			75		1,098	1,098			
100012850	PALMDALE	CA		05/25/2017		878		(36)			(36)		841	841			
100080786	CALIFORNIA CITY	CA		03/15/2022		1,017		(115)			(115)		902	902			
100145651	UNITED KINGDOM	GBR		03/12/2024		(2,771)		2,771			2,771						
100169532	VIRGINIA BEACH	VA		09/30/2024		216		8			8		224	224			
100088971	KISSIMMEE	FL		11/15/2022		520		28			28		548	548			
100109022	PACOIMA	CA		05/31/2023		391		(21)			(21)		370	370			
100044431	TARPON SPRINGS	FL		11/19/2020		1,030		101			101		1,131	1,131			
100151886	SILVER SPRING	MD		05/10/2024		429		(1)			(1)		428	428			
100114209	OAKLAND	CA		06/29/2023		506		106			106		612	612			
100174317	BATON ROUGE	LA		10/31/2024		1,379		(94)			(94)		1,284	1,284			
100060181	INDIANAPOLIS	IN		06/25/2021		1,081		(79)			(79)		1,003	1,003			
100115500	NORTH LAS VEGAS	NV		07/17/2023		4,968		(232)			(232)		4,736	4,736			
100057961	BANNING	CA		06/30/2021		2,179		(127)			(127)		2,051	2,051			
100024413	AUSTIN	TX		09/20/2018		1,055		(28)			(28)		1,027	1,027			
100054356	INDIO	CA		03/23/2021		1,427		(131)			(131)		1,296	1,296			
100162933	ARLINGTON	TX		08/12/2024		436		(6)			(6)		430	430			
100181614	PHILADELPHIA	PA		12/09/2024		433		(26)			(26)		407	407			
100174617	ORLANDO	FL		10/31/2024		700		(45)			(45)		655	655			
100088987	BOLINGBROOK	IL		11/15/2022		474		(24)			(24)		450	450			
100120514	NORCROSS	GA		08/18/2023		433		(67)			(67)		365	365			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103199	DELAND	FL		04/21/2023		704		(25)			(25)		678	678			
100065785	PEORIA	AZ		07/28/2021		942		(85)			(85)		857	857			
100139173	DAVENPORT	FL		12/28/2023		9,538		16			16		9,554	9,554			
100113410	HIALEAH	FL		06/29/2023		884		134			134		1,018	1,018			
100048663	SAN BRUNO	CA		11/20/2020		3,294		(148)			(148)		3,146	3,146			
100081003	EVANS	GA		03/18/2022		983		63			63		1,045	1,045			
100132306	EUGENE	OR		10/13/2023		580		79			79		658	658			
100054613	BLAKESLEE	PA		03/23/2021		700		(146)			(146)		554	554			
100165794	HOLLYWOOD	FL		08/29/2024		352		(64)			(64)		288	288			
100157748	ORCUTT	CA		07/02/2024		(6,051)		(24)			(24)	6,290	216	188	(28)		(28)
100054297	AMERICUS	GA		03/23/2021		502		(61)			(61)		441	441			
100149163	BALTIMORE	MD		04/22/2024		433		(62)			(62)		371	371			
100184896	GOLDEN	CO		12/17/2024		674		(27)			(27)		647	647			
100108366	THOMPSON	NY		05/25/2023		494		(22)			(22)		472	472			
100174875	CHARLOTTE	NC		10/31/2024		234		(63)			(63)		171	171			
100013262	POQUOSON	VA		05/25/2017		402		115			115		517	517			
100079097	OKLAHOMA CITY	OK		02/24/2022		996		6			6		1,001	1,001			
100114729	MINNEAPOLIS	MN		07/07/2023		343		690			690		1,033	1,033			
100162043	BALTIMORE	MD		07/31/2024		468		(37)			(37)		431	431			
100156928	UNITED KINGDOM	GBR		06/27/2024		669							669	669			
100130136	NETHERLANDS	NLD		09/26/2023													
100070688	HELENA	AL		10/01/2021		(4,753)		(52)			(52)	6,280	1,475	1,476	1		1
100057585	VENTURA	CA		06/30/2021		1,296		(60)			(60)		1,236	1,236			
100153619	SAN ANTONIO	TX		05/31/2024		404		(52)			(52)		353	353			
100146402	PONTE VEDRA BEACH	FL		03/19/2024		951		(136)			(136)		815	815			
100139974	OVERGAARD	AZ		01/09/2024		(5,831)		(11)			(11)	6,282	441	447	7		7
100103696	AZLE	TX		05/08/2023		503		37			37		540	540			
100012915	NAPLES	FL		05/25/2017		(8,044)		186			186	8,678	820	781	(39)		(39)
100108416	WACO	TX		05/25/2023		466		(33)			(33)		433	433			
100079665	HOLLYWOOD	FL		04/08/2022		950		(7)			(7)		943	943			
100117106	REGO PARK	NY		07/20/2023		(2,040)		2,040			2,040						
100043028	FRESNO	CA		05/28/2020		768		28			28		796	796			
100131871	KISSIMMEE	FL		10/06/2023		444		(66)			(66)		378	378			
100137508	NEW ORLEANS	LA		01/11/2024		299		(82)			(82)		217	217			
100013874	JACKSONVILLE	FL		05/25/2017		775		174			174		949	949			
100160828	WICHITA	KS		07/24/2024		298		(52)			(52)		245	245			
100155335	GRANITEVILLE	SC		07/19/2024		515		(16)			(16)		499	499			
100103693	AZLE	TX		05/08/2023		502		38			38		540	540			
100043474	CHICAGO	IL		08/13/2020		(488)		1,387			1,387		899	899			
100165849	LA VERGNE	TN		08/29/2024		395		(93)			(93)		303	303			
100060269	NASHVILLE	TN		06/25/2021		1,066		(38)			(38)		1,028	1,028			
100139347	TRENTON	NJ		12/28/2023		(16)		391			391		375	375			
100088966	OCALA	FL		11/15/2022		507		5			5		511	511			
100109231	CHICAGO	IL		07/21/2023		446		(69)			(69)		377	377			
100026252	PORTERVILLE	CA		09/20/2018		1,355		18			18		1,373	1,373			
100120557	CANYON COUNTRY	CA		08/18/2023		237		8			8		245	245			
100012620	WASHINGTON	DC		05/25/2017		494		37			37		531	531			
100137971	OMAHA	NE		12/13/2023		3,595		(51)			(51)		3,544	3,544			
100081504	DEERFIELD BCH	FL		03/18/2022		1,073		165			165		1,238	1,238			
100110977	DOWNERS GROVE	IL		06/29/2023		3,423		444			444		3,867	3,867			
100060302	LAYTON	UT		06/25/2021		1,088		(42)			(42)		1,046	1,046			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141864	CORPUS CHRISTI	TX		03/27/2024		464		(13)			(13)		450	450			
100110997	DENVER	CO		06/29/2023		(687)		1,269			1,269		583	583			
100149580	MONTGOMERY	TX		04/26/2024		502		52			52		554	554			
100149165	LAREDO	TX		04/22/2024		23,285		141			141		23,426	23,426			
100117235	SUGAR LAND	TX		07/20/2023		628		708			708		1,336	1,336			
100149366	JARRELL	TX		04/24/2024		602		122			122		724	724			
100103856	GRAND RAPIDS	MI		05/10/2023		467		(43)			(43)		424	424			
100112514	BALDWIN	GA		06/29/2023		1,325		1,078			1,078		2,402	2,402			
100154715	TEXARKANA	TX		07/19/2024		482		(143)			(143)		339	339			
100148162	AVON LAKE	OH		05/15/2024		441		(35)			(35)		405	405			
100151865	EASLEY	SC		05/10/2024		497		(39)			(39)		458	458			
100115268	ALLENTOWN	PA		07/17/2023		(189)		189			189						
100148749	FORT WORTH	TX		04/17/2024		482		(46)			(46)		435	435			
100176702	CHICAGO	IL		11/15/2024		187		(47)			(47)		141	141			
100109652	GLEN BURNIE	MD		06/14/2023		483		(32)			(32)		452	452			
100103705	HOUSTON	TX		05/08/2023		349		(56)			(56)		293	293			
100053947	LAUDERHILL	FL		03/23/2021		906		(102)			(102)		804	804			
100118083	FRESNO	CA		07/20/2023		448		14			14		462	462			
100136246	RALEIGH	NC		11/20/2023		(5,691)		35			35	6,181	525	490	(34)		(34)
100136446	ROSHARON	TX		11/20/2023		46,323		4,728			4,728		51,051	51,051			
100155266	VILLAS	NJ		07/19/2024		479		(64)			(64)		415	415			
100119842	CHICAGO	IL		08/08/2023		509		(31)			(31)		478	478			
100011690	HOPKINS	SC		03/08/2017		742		415			415		1,157	1,157			
100090959	PASADENA	TX		01/31/2023		391		(96)			(96)		296	296			
100176888	FORT LAUDERDALE	FL		11/15/2024		370		(57)			(57)		313	313			
100014228	FREDERICA	DE		09/22/2017		1,262		(71)			(71)		1,190	1,190			
100000497	NORWALK	CT		09/27/2016		2,476		429			429		2,906	2,906			
100136032	BURLINGTON	NC		11/16/2023		537		(4)			(4)		533	533			
100158218	UNITED KINGDOM	GBR		07/09/2024		(2,660)		2,660			2,660						
100055916	HYATTSVILLE	MD		03/26/2021		1,097		(58)			(58)		1,040	1,040			
100013305	OAKDALE	MN		05/25/2017		596		186			186		783	783			
100184397	EDINBURG	TX		12/16/2024		594		27			27		621	621			
100185611	INDEPENDENCE	MO		12/20/2024		422		(57)			(57)		364	364			
100143540	PLYMOUTH	PA		02/21/2024		363		(33)			(33)		330	330			
100024487	CHICAGO	IL		09/20/2018		668		78			78		746	746			
100156843	TRENTON	NJ		06/27/2024		436		(26)			(26)		410	410			
100158937	WEST MONROE	LA		07/12/2024		315		(32)			(32)		283	283			
100128125	ROSSVILLE	GA		09/08/2023		162		50			50		211	211			
100083914	ORMOND BEACH	FL		07/12/2022		579		(43)			(43)		536	536			
100089732	PUERTO VALLARTA	MEX		12/02/2022		479							479	479			
100175674	LAS VEGAS	NV		11/12/2024		496		3			3		499	499			
100011682	BOCA RATON	FL		03/08/2017		331		437			437		768	768			
100157555	HENGELO	NLD		06/28/2024													
100024478	NAMPA	ID		09/20/2018		2,224		(375)			(375)		1,849	1,849			
100060211	VASS	NC		06/25/2021		1,115		(54)			(54)		1,061	1,061			
100144118	HOUSTON	TX		03/07/2024		1,744		34			34		1,778	1,778			
100157753	TRABUCO CANYON	CA		07/02/2024		892		(100)			(100)		792	792			
100113209	JAMAICA	NY		06/29/2023		(859)		1,168			1,168		308	308			
100080992	ATLANTA	GA		03/18/2022		1,280		65			65		1,345	1,345			
100161894	ENNIS	TX		07/31/2024		471		(32)			(32)		439	439			
100164905	CARBONDALE	PA		08/28/2024		430		(25)			(25)		405	405			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100028244	CHICAGO	IL		10/26/2018		666		2			2		669	669			
100136761	CHICAGO	IL		11/27/2023		347		(26)			(26)		321	321			
100026526	BOLINGBROOK	IL		09/26/2018		946		393			393		1,339	1,339			
100130030	PHILADELPHIA	PA		09/27/2023		385		(29)			(29)		356	356			
100175930	GRAHAM	NC		11/14/2024		374		27			27		401	401			
100028247	TURLOCK	CA		10/26/2018		28		(28)			(28)						
100140981	HOLIDAY	FL		03/28/2024		421		1			1		422	422			
100165844	SUNRISE	FL		08/29/2024		361		(5)			(5)		356	458		103	103
100017243	ELKTON	MD		04/26/2018		824		92			92		916	916			
100087307	RIVER GROVE	IL		10/25/2022		679		102			102		781	781			
100135993	CHICAGO	IL		11/16/2023		451		(39)			(39)		412	412			
100175083	BARDSTOWN	KY		11/05/2024		846		(46)			(46)		801	801			
100054184	HANCEVILLE	AL		03/23/2021		751		(344)			(344)		407	407			
100048385	JAMAICA	NY		11/20/2020		2,597		(259)			(259)		2,338	2,338			
100129931	LOCKPORT	IL		09/27/2023		464		(29)			(29)		434	434			
100062299	LAWRENCEVILLE	GA		07/01/2021		2,326		(17)			(17)		2,309	2,309			
100164994	AUSTELL	GA		08/28/2024		2,062		(161)			(161)		1,901	1,901			
100028136	HIALEAH	FL		10/26/2018		545		100			100		645	645			
100084383	RICHMOND	TX		08/12/2022		5,635		84			84		5,720	5,720			
100067629	FALL RIVER	MA		09/23/2021		1,058		(88)			(88)		970	970			
100000561	DEER PARK	NY		09/27/2016		1,653		1,226			1,226		2,879	2,879			
100176895	KISSIMMEE	FL		11/15/2024		199		1			1		200	200			
100112246	MARIETTA	GA		06/29/2023		838		329			329		1,166	1,166			
100029592	PEMBROKE PINES	FL		10/26/2018		966		153			153		1,119	1,119			
100065135	SAN DIEGO	CA		07/14/2021		1,115		(67)			(67)		1,048	1,048			
100115592	FREDERICK	MD		07/19/2023		450		(20)			(20)		430	430			
100182242	KYLE	TX		12/12/2024		377		147			147		524	524			
100101203	HOLLYWOOD	FL		04/28/2023		600		74			74		674	674			
100156456	BELLEVIEW	FL		06/24/2024		3,499		67			67		3,566	3,566			
100078707	SHELBY	NC		02/02/2022		899		(91)			(91)		808	808			
100030777	LAS VEGAS	NV		04/09/2019		558		57			57		616	616			
100100690	HANOVER PARK	IL		04/28/2023		776		49			49		825	825			
100153897	BALTIMORE	MD		06/05/2024		(5,370)		(26)			(26)	5,828	433	375	(58)		(58)
100076491	PFLUGERVILLE	TX		12/21/2021		957		(189)			(189)		769	769			
100077053	NEWINGTON	CT		01/03/2022		1,498		(22)			(22)		1,476	1,476			
100067014	MIAMI GARDENS	FL		08/02/2021		1,255		73			73		1,327	1,327			
100079830	KISSIMMEE	FL		04/08/2022		829		(144)			(144)		685	685			
100158480	ORANGE COVE	CA		07/10/2024		488		(54)			(54)		434	434			
100078840	PHOENIX	AZ		02/24/2022		1,004		(17)			(17)		988	988			
100147220	GRAND RAPIDS	MI		03/28/2024		386		(24)			(24)		362	362			
100065114	LOVELAND	CO		07/14/2021		3,927		(151)			(151)		3,776	3,776			
100174729	WILMINGTON	NC		10/31/2024		1,334		(94)			(94)		1,240	1,240			
100116602	WOODBRIDGE	VA		07/20/2023		699		497			497		1,197	1,197			
100166131	SALISBURY	MD		09/09/2024		570		35			35		605	605			
100045753	KINGSLAND	GA		11/25/2020		721		(58)			(58)		663	663			
100066521	NEW KENSINGTON	PA		08/02/2021		1,457		(1)			(1)		1,456	1,456			
100114543	CHARLESTON	SC		06/29/2023		1,927		(172)			(172)		1,756	1,756			
100151946	WATERBURY	CT		06/14/2024		280		(67)			(67)		213	213			
100018251	BLOOMINGTON	MN		06/08/2018		1,173		(24)			(24)		1,150	1,150			
100109079	TERRELL	TX		06/05/2023		478		(145)			(145)		333	333			
100070999	CLARKSVILLE	TN		10/01/2021		371							371	371			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026566	EAST ISLIP	NY		09/26/2018		1,334		946			946		2,280	2,280			
100133979	CHICAGO	IL		10/25/2023		467		(24)			(24)		443	443			
100088372	GWYNN OAK	MD		01/06/2023		(8,604)		(8)			(8)	8,645	32		(32)		(32)
100135802	CHARLOTTE	NC		11/10/2023		976		51			51		1,027	1,027			
100145832	FORT MYERS	FL		03/15/2024		300		(87)			(87)		213	213			
100065635	MAPLE SHADE	NJ		07/28/2021		971		(32)			(32)		939	939			
100086499	WAUKEGAN	IL		09/30/2022		477		(21)			(21)		455	455			
100145096	UNITED KINGDOM	GBR		03/12/2024		(1,190)		1,261			1,261		71	71			
100014402	ORLANDO	FL		09/27/2017		(5,369)		18			18	6,284	934	929	(4)		(4)
100014014	SULTAN	WA		05/25/2017		639		40			40		679	679			
100147559	DALLAS	GA		04/03/2024		431		(15)			(15)		416	416			
100078815	RALEIGH	NC		02/24/2022		1,004		(18)			(18)		986	986			
100078820	RALEIGH	NC		02/24/2022		1,004		(18)			(18)		986	986			
100065226	RANDALLSTOWN	MD		07/14/2021		1,267		(45)			(45)		1,222	1,222			
100064931	KATY	TX		07/14/2021		1,139		(100)			(100)		1,040	1,040			
100083490	DALLAS	TX		06/06/2022		656		(76)			(76)		580	580			
100110699	ORANGE CITY	FL		08/11/2023		1,064		(122)			(122)		942	942			
100100687	WINGATE	NC		04/28/2023		3,895		126			126		4,021	4,021			
100081381	EVANS	GA		03/18/2022		954		33			33		987	987			
100048330	STAMFORD	CT		11/20/2020		1,108		(180)			(180)		928	928			
100090173	GREENACRES	FL		01/13/2023		472		18			18		490	490			
100117954	WINTER HAVEN	FL		07/20/2023		579		456			456		1,035	1,035			
100117035	VANCOUVER	WA		07/20/2023		589		299			299		888	888			
100116310	WOODHAVEN	NY		07/20/2023		5,012		1,905			1,905		6,917	6,917			
100109052	MACON	GA		06/05/2023		(5,815)		(21)			(21)	6,252	416	386	(30)		(30)
100071584	WINDERMERE	FL		10/14/2021		1,089		(113)			(113)		977	977			
100065257	FAIRBURN	GA		07/14/2021		2,167		35			35		2,201	2,201			
100115221	HALETHORPE	MD		07/17/2023		455		(14)			(14)		440	440			
100136951	COLLEGE STATION	TX		11/28/2023		12,355		8			8		12,363	12,363			
100161985	VIRGINIA BEACH	VA		07/31/2024		461		(15)			(15)		446	446			
100025200	GILMANTON	NH		09/20/2018		615		163			163		778	778			
100109002	KISSIMMEE	FL		05/31/2023		841		(141)			(141)		700	700			
100061450	GLENDALE	AZ		06/01/2021		1,310		13			13		1,323	1,323			
100180510	COLUMBUS	OH		11/26/2024		313		1			1		315	315			
100075994	RUSKIN	FL		01/07/2022		1,041		(87)			(87)		953	953			
100135653	MONROE TOWNSHIP	NJ		11/09/2023		354		(16)			(16)		338	338			
100076541	UNION CITY	CA		01/04/2022		992		(47)			(47)		945	945			
100078801	HENDERSONVILLE	NC		02/24/2022		965		(49)			(49)		916	916			
100139680	UNITED KINGDOM	GBR		12/18/2023		16							16	16			
100127380	AURORA	CO		08/30/2023		275		930			930		1,205	1,205			
100063696	SICKLERVILLE	NJ		07/01/2021		814		(7)			(7)		807	807			
100109925	ATLANTA	GA		06/22/2023		484		(51)			(51)		433	433			
100173945	OCALA	FL		10/31/2024		464		(64)			(64)		400	400			
100014046	SPRING	TX		05/25/2017		750		100			100		850	850			
100173903	VISALIA	CA		10/31/2024		499		(67)			(67)		431	431			
100028812	SADDLE BROOK	NJ		10/26/2018		3,027		285			285		3,311	3,311			
100134542	COLUMBUS	OH		10/30/2023		247		(63)			(63)		184	184			
100134882	EL MONTE	CA		10/30/2023		439		(19)			(19)		420	420			
100163998	JACKSONVILLE	FL		08/21/2024		383		(45)			(45)		338	338			
100116504	CALABASAS	CA		07/20/2023		570		32			32		602	602			
100013027	PHELAN	CA		05/25/2017		572		136			136		708	708			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139469	WAREHAM	MA		12/28/2023		(4,875)		(94)			(94)	6,262	1,294	1,217	(77)		(77)
100043230	KENNER	LA		08/13/2020		588		176			176		764	764			
100115144	LOCH SHELDRAKE	NY		07/17/2023		444		(32)			(32)		412	412			
100046073	CATAWBA	SC		11/25/2020		(382)		408			408		26	26			
100031428	VACAVILLE	CA		03/29/2019		564		677			677		1,241	1,241			
100011730	HERNDON	VA		03/08/2017		1,097		453			453		1,550	1,550			
100076257	PANAMA CITY	FL		01/07/2022		2,418		(74)			(74)		2,344	2,344			
100144470	MACHESNEY PARK	IL		04/26/2024		433		(70)			(70)		363	363			
100138644	GRAND RAPIDS	MI		02/02/2024		373		(67)			(67)		306	306			
100148087	LANCASTER	PA		04/10/2024		565		(37)			(37)		528	528			
100182127	MONCKS CORNER	SC		12/12/2024		356		66			66		423	423			
100030107	FORT WORTH	TX		12/20/2018		1,165		307			307		1,473	1,473			
100143443	APPLE VALLEY	CA		02/16/2024		470		(17)			(17)		453	453			
100158839	MYRTLE BEACH	SC		07/12/2024		452		(29)			(29)		423	423			
100128047	HYATTSVILLE	MD		09/08/2023		771		107			107		878	878			
100142303	DAVENPORT	FL		03/15/2024		453		(29)			(29)		425	425			
100175000	CARNEYS POINT	NJ		10/31/2024		2,532		(193)			(193)		2,339	2,339			
100139984	NIXA	MO		01/09/2024		421		(18)			(18)		404	404			
100068170	APEX	NC		08/25/2021		1,622		(57)			(57)		1,566	1,566			
100013132	E STROUDSBURG	PA		05/25/2017		1,731		502			502		2,233	2,233			
100062816	KNOXVILLE	MD		07/01/2021		936		11			11		947	947			
100028203	HOOD RIVER	OR		10/26/2018		699		204			204		903	903			
100185176	HOUSTON	TX		12/20/2024		293		(47)			(47)		246	246			
100076018	NAPLES	FL		01/07/2022		954		(69)			(69)		885	885			
100158545	BRIDGETON	NJ		07/10/2024		477		(30)			(30)		447	447			
100087302	PORT CHARLOTTE	FL		10/25/2022		1,542		234			234		1,776	1,776			
100103875	TRENTON	NJ		05/10/2023		438		(31)			(31)		406	406			
100186657	WESLEY CHAPEL	FL		12/30/2024		364		29			29		393	393			
100145810	OMAHA	NE		05/08/2024		19		(19)			(19)						
100044071	FONTANA	CA		08/19/2020		251		(61)			(61)		190	190			
100110634	CHINO HILLS	CA		06/30/2023		26,094		(150)			(150)		25,943	25,943			
100171282	DANBURY	CT		10/16/2024		446		(90)			(90)		355	355			
100179905	GRETNA	NE		11/25/2024		582		80			80		662	662			
100079776	DRAIN	OR		04/25/2022		928		(14)			(14)		914	914			
100166011	TREVOR	WI		09/06/2024		423		(40)			(40)		383	383			
100067152	WEST PALM BEACH	FL		08/02/2021		1,219		61			61		1,281	1,281			
100149644	FERRIS	TX		04/26/2024		7,066		(280)			(280)		6,786	6,786			
100186389	COVINGTON	GA		12/30/2024		284		9			9		293	293			
100159000	PASO ROBLES	CA		08/15/2024		430		(7)			(7)		423	423			
100012880	CHICAGO	IL		05/25/2017		1,186		111			111		1,298	1,298			
100079176	BOULDER CITY	NV		02/24/2022		1,009		(31)			(31)		978	978			
100136967	HAGERSTOWN	MD		11/28/2023		454		5			5		458	458			
100043591	SATELLITE BCH	FL		08/13/2020		614		(14)			(14)		601	601			
100086236	ORANGE BEACH	AL		09/29/2022		375		(37)			(37)		337	337			
100164911	SYRACUSE	NY		08/28/2024		284		(33)			(33)		250	250			
100154945	MILWAUKEE	WI		07/19/2024		953		(156)			(156)		798	798			
100160885	ATLANTIC CITY	NJ		07/24/2024		556		(34)			(34)		522	522			
100186674	WILMINGTON	NC		12/30/2024		342		5			5		347	347			
100161926	WEATHERFORD	TX		07/31/2024		365		(91)			(91)		274	274			
100087361	SCOTTDALE	GA		10/25/2022		1,084		50			50		1,134	1,134			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022		1,376							1,376	1,376			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141309	NEWARK	DE		01/30/2024		323		24			24		347	347			
100048749	JOLIET	IL		11/20/2020		968		(57)			(57)		911	911			
100155367	PRESCOTT	AZ		06/18/2024		1,065		(70)			(70)		995	995			
100179878	SHERMAN	TX		11/25/2024		567		57			57		624	624			
100026920	REDDING	CA		09/26/2018		1,143		39			39		1,182	1,182			
100053955	WEST ORANGE	NJ		03/23/2021		3,647		(344)			(344)		3,303	3,303			
100071657	CASA GRANDE	AZ		10/14/2021		1,086		(35)			(35)		1,051	1,051			
100128862	FRANKLIN	TN		09/21/2023		465		(19)			(19)		446	446			
100079289	LAWRENCEVILLE	GA		02/28/2022		1,194		(70)			(70)		1,124	1,124			
100091655	BELLAIRE	MI		01/27/2023		391		(35)			(35)		356	356			
100175405	DANBURY	CT		12/23/2024		413		(59)			(59)		354	354			
100140690	CRYSTAL LAKE	IL		02/08/2024		433		(72)			(72)		361	361			
100167847	CONVERSE	TX		09/20/2024		206		(18)			(18)		188	188			
100140809	AYNOR	SC		03/06/2024		442		(29)			(29)		413	413			
100141458	ORLANDO	FL		01/30/2024		284		(11)			(11)		273	273			
100152309	SEGUIN	TX		05/17/2024		579		123			123		702	702			
100048677	OLYMPIA	WA		11/20/2020		883		(113)			(113)		770	770			
100158933	MOUTH OF WILSON	VA		07/12/2024		2,575		(167)			(167)		2,408	2,408			
100153895	ALABASTER	AL		06/05/2024		544		(3)			(3)		542	542			
100060157	ORLANDO	FL		06/25/2021		996		(31)			(31)		965	965			
100172713	GRETNA	LA		11/21/2024		482							483	483			
100012918	POMPANO BEACH	FL		05/25/2017		1,850		594			594		2,444	2,444			
100173533	WILLIS	TX		10/29/2024		504		(27)			(27)		477	477			
100139826	UNITED KINGDOM	GBR		12/18/2023		506							506	506			
100169202	TAYLOR	PA		09/27/2024		(6,010)		(30)			(30)	6,227	187	141	(46)		(46)
100127370	MANASSAS	VA		08/30/2023		269		957			957		1,226	1,226			
100145866	ALBANY	OR		03/15/2024		336		(63)			(63)		273	273			
100011510	LAS VEGAS	NV		03/08/2017		281		765			765		1,047	1,047			
100057750	MINNEAPOLIS	MN		06/30/2021		1,000		(77)			(77)		923	923			
100171775	GREENSBORO	NC		10/17/2024		452		(37)			(37)		415	415			
100148669	WEST BERLIN	NJ		04/16/2024		441		(22)			(22)		420	420			
100060729	GROVETOWN	GA		06/01/2021		1,643		16			16		1,658	1,658			
100011051	CHESTERFIELD	VA		12/23/2016		1,510		130			130		1,640	1,640			
100147243	HOMESTEAD	FL		03/28/2024		433		(21)			(21)		411	411			
100172327	BAKER	FL		10/23/2024		12,879		(497)			(497)		12,382	12,382			
100111742	MIAMI	FL		06/29/2023		309		61			61		370	370			
100010825	WALDORF	MD		12/23/2016		312		152			152		464	464			
100157558	HELMOND	NLD		06/28/2024													
100087479	CROSBY	TX		10/25/2022		2,635		367			367		3,002	3,002			
100137487	LAKELAND	FL		01/11/2024		1,136		(95)			(95)		1,040	1,040			
100138081	MORRISVILLE	PA		12/13/2023		429		(45)			(45)		384	384			
100153759	ACHTHUIZEN	NLD		05/30/2024													
100168884	UNITED KINGDOM	GBR		09/26/2024		38							38	38			
100147986	PORT RICHEY	FL		04/10/2024		467		(20)			(20)		447	447			
100100439	JACKSON HEIGHTS	NY		04/27/2023		3,941		(24)			(24)		3,918	3,918			
100111925	HAVERTOWN	PA		06/29/2023		2,501		913			913		3,414	3,414			
100117623	MYRTLE BEACH	SC		07/20/2023		478		(46)			(46)		432	432			
100076116	LAS VEGAS	NV		01/07/2022		1,017		(78)			(78)		939	939			
100182271	RALEIGH	NC		12/12/2024		361		72			72		433	433			
100141359	MAGNOLIA	TX		01/30/2024		259		99			99		359	359			
100139991	GREENSBORO	NC		01/09/2024		432		(30)			(30)		402	402			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079721	PANAMA CITY BEACH	FL		04/08/2022		931		(22)			(22)		909	909			
100117989	BOCA RATON	FL		07/20/2023		389		(32)			(32)		357	357			
100167905	OCALA	FL		09/20/2024		(11)		11			11						
100099843	KANSAS CITY	MO		02/28/2023		471		(33)			(33)		438	438			
100149131	NEW ORLEANS	LA		04/22/2024		514		(54)			(54)		460	460			
100119597	GARDENA	CA		07/31/2023		571		(15)			(15)		555	555			
100134770	SEMINOLE	FL		10/30/2023		531		(4)			(4)		527	527			
100068520	FUQUAY VARINA	NC		08/25/2021		1,100		(35)			(35)		1,064	1,064			
100131886	DELTONA	FL		10/06/2023		1,411		(32)			(32)		1,380	1,380			
100134959	FRESNO	CA		10/30/2023		404		(18)			(18)		386	386			
100076262	LA PLACE	LA		01/07/2022		993		(56)			(56)		937	937			
100152290	MUSTANG	OK		05/17/2024		563		96			96		659	659			
100101130	HARTFORD	CT		04/28/2023		381		(22)			(22)		359	359			
100185662	UNITED KINGDOM	GBR		12/20/2024		38							38	38			
100128457	ROSELAND	VA		09/15/2023		443		(18)			(18)		425	425			
100173548	UNITED KINGDOM	GBR		10/29/2024		40							40	40			
100012888	FORT MYERS	FL		05/25/2017		620		127			127		747	747			
100109930	MERIDEN	CT		06/22/2023		474		(42)			(42)		433	433			
100080360	SAN JOSE	CA		02/28/2022		18,805		(1,083)			(1,083)		17,722	17,722			
100084683	JACKSONVILLE	FL		08/02/2022		521		(69)			(69)		452	452			
100113191	KEY BISCAYNE	FL		06/29/2023		5,283		440			440		5,723	5,723			
100078800	HOUSTON	TX		02/24/2022		990		(4)			(4)		986	986			
100081122	MERCED	CA		03/18/2022		1,020		56			56		1,076	1,076			
100126542	FLORENCE	SC		08/30/2023		222		274			274		496	496			
100180619	KENNESAW	GA		11/26/2024		312							312	312			
100065201	AMBLER	PA		07/14/2021		(5,083)		(47)			(47)	6,220	1,090	1,049	(42)		(42)
100079624	SUNNYVALE	TX		04/08/2022		1,794		74			74		1,868	1,868			
100038935	DUBLIN	IRL		09/27/2019		3,236		2,279			2,279		5,515	5,515			
100138073	ORANGE PARK	FL		12/13/2023		424		(10)			(10)		414	414			
100053960	ARLINGTON	VA		03/23/2021		1,725		(207)			(207)		1,518	1,518			
100141096	DETROIT	MI		01/30/2024		15		(15)			(15)						
100169998	YORKVILLE	IL		11/08/2024		492		(49)			(49)		443	443			
100071967	VENTURA	CA		10/29/2021		48		(39)			(39)		9	9			
100119044	SAFETY HARBOR	FL		07/27/2023		502		(7)			(7)		495	495			
100013757	SAN PABLO	CA		05/25/2017		1,203		39			39		1,242	1,242			
100160152	ARLINGTON	VA		07/17/2024		27,275		41			41		27,317	27,317			
100172982	INDEPENDENCE	MO		10/25/2024		659		(50)			(50)		609	609			
100069911	ACTON	CA		09/01/2021		1,899		72			72		1,971	1,971			
100075753	PALM COAST	FL		12/01/2021		1,235		(12)			(12)		1,223	1,223			
100079673	GARLAND	TX		04/25/2022		897		(161)			(161)		735	735			
100165335	NORFOLK	VA		08/29/2024		335		(35)			(35)		301	301			
100164306	CONVERSE	TX		08/21/2024		437		(3)			(3)		435	435			
100043800	VANCOUVER	WA		08/13/2020		229		451			451		680	680			
100055203	CROMWELL	CT		03/23/2021		820		(87)			(87)		732	732			
100053820	LILBURN	GA		03/23/2021		750		(191)			(191)		559	559			
100184762	HENDERSON	NV		12/17/2024		915		(64)			(64)		851	851			
100028643	ROGERS	MN		10/26/2018		3,208		307			307		3,514	3,514			
100134772	KISSIMMEE	FL		10/30/2023		181		204			204		385	385			
100138049	DANBURY	CT		12/13/2023		2,752		(57)			(57)		2,695	2,695			
100055880	MESQUITE	TX		03/26/2021		1,177		(81)			(81)		1,096	1,096			
100077178	SPRING HILL	FL		01/03/2022		350		15			15		365	365			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078928	HUMBLE	TX		02/24/2022		1,395		25			25		1,419	1,419			
100049968	TULSA	OK		11/20/2020		504		(132)			(132)		371	371			
100081480	SACRAMENTO	CA		03/18/2022		(5,164)		55			55	6,211	1,102	1,070	(32)		(32)
100139704	UNITED KINGDOM	GBR		12/18/2023		1,341							1,341	1,341			
100120646	WILDWOOD CREST	NJ		08/21/2023		384		(30)			(30)		353	353			
100149125	PHOENIX	AZ		04/22/2024		484		12			12		496	496			
100109018	OLNEY	MD		05/31/2023		7,621		(378)			(378)		7,243	7,243			
100134303	KENNER	LA		10/27/2023		475		(71)			(71)		403	403			
100186659	KERNERSVILLE	NC		12/30/2024		949		93			93		1,042	1,042			
100055250	URBANNA	VA		03/23/2021		672		(123)			(123)		549	549			
100116184	WOODBRIDGE	NJ		07/20/2023		(5,162)		440			440	6,222	1,500	1,420	(80)		(80)
100133100	CARTERSVILLE	GA		11/29/2023		254		140			140		394	394			
100141097	DETROIT	MI		01/30/2024		423		(28)			(28)		395	395			
100115285	SARALAND	AL		07/17/2023		540		(25)			(25)		514	514			
100079690	DAVENPORT	FL		04/25/2022		(7,374)		(81)			(81)	8,581	1,126	1,092	(34)		(34)
100054210	STEWARTSVILLE	NJ		03/23/2021		3,981		(122)			(122)		3,860	3,860			
100152293	OKLAHOMA CITY	OK		05/17/2024		558		103			103		660	660			
100054288	FRESNO	CA		03/23/2021		941		(199)			(199)		743	743			
100024593	MORENO VALLEY	CA		09/20/2018		2,174		323			323		2,496	2,496			
100011702	LAKELAND	FL		03/08/2017		308		320			320		628	628			
100080767	LONGVIEW	TX		03/10/2022		830		(59)			(59)		771	771			
100103144	TRENTON	NJ		04/21/2023		1,465		(70)			(70)		1,395	1,395			
100151961	PUEBLO	CO		06/14/2024		505		(16)			(16)		489	489			
100112252	WEST CHESTER	PA		06/29/2023		302		837			837		1,139	1,139			
100154997	GAINESVILLE	FL		07/19/2024		524		(31)			(31)		494	494			
100081146	LAS VEGAS	NV		03/18/2022		2,026		251			251		2,278	2,278			
100081669	FORT WORTH	TX		03/21/2022		820		(57)			(57)		763	763			
100145374	UNITED KINGDOM	GBR		03/12/2024		(712)		746			746		35	35			
100031459	INDIO	CA		03/29/2019		1,047		(77)			(77)		970	970			
100116448	PALMDALE	CA		07/20/2023		564		124			124		689	689			
100067531	MARIETTA	GA		09/23/2021		1,088		(63)			(63)		1,025	1,025			
100150601	BUDA	TX		05/03/2024		31,359		459			459		31,818	31,818			
100103513	LEMOORE	CA		05/08/2023		20,438		(537)			(537)		19,901	19,901			
100153547	UNITED KINGDOM	GBR		05/29/2024		(6,205)						6,230	25	24	(1)		(1)
100154962	KANSAS CITY	KS		07/19/2024		1,045		(125)			(125)		920	920			
100132468	PITTSBURGH	PA		11/03/2023		(5,484)		(15)			(15)	6,200	702	718	16		16
100102895	ORANGE PARK	FL		06/22/2023		508		(29)			(29)		480	480			
100099794	GREENWOOD	IN		02/28/2023		493		(22)			(22)		471	471			
100185500	NORTH MIAMI BEACH	FL		12/20/2024		282		(51)			(51)		231	231			
100161625	UNITED KINGDOM	GBR		07/29/2024		37							37	37			
100161637	UNITED KINGDOM	GBR		07/29/2024		38							38	38			
100174670	CHESAPEAKE	VA		10/31/2024		207		(39)			(39)		169	169			
100165121	UNITED KINGDOM	GBR		08/27/2024		40							40	40			
100060306	MECHANICSVILLE	VA		06/25/2021		1,103		(59)			(59)		1,044	1,044			
100083968	CARMEL	IN		07/12/2022		736		(56)			(56)		680	680			
100031331	FAIRFIELD	CA		03/29/2019		765		207			207		972	972			
100168911	UNITED KINGDOM	GBR		09/26/2024		44							44	44			
100168922	UNITED KINGDOM	GBR		09/26/2024		44							44	44			
100133525	HOUSTON	TX		10/19/2023		449		8			8		457	457			
100140654	OCEANSIDE	CA		02/08/2024		432		(46)			(46)		386	386			
100145632	UNITED KINGDOM	GBR		03/12/2024		64		(37)			(37)		27	27			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087525	WESTON	FL		10/25/2022		665		36			36		701	701			
100080425	ORLANDO	FL		04/14/2022		840		(8)			(8)		832	832			
100053559	POST FALLS	ID		03/23/2021		564		(55)			(55)		509	509			
100078872	MABLETON	GA		02/24/2022		957		(49)			(49)		909	909			
100139843	UNITED KINGDOM	GBR		12/18/2023		835							835	835			
100173168	MONTEREY	VA		10/30/2024		485		(14)			(14)		471	471			
100168931	ROTTERDAM	NLD		09/26/2024													
100158648	COLUMBUS	OH		07/10/2024		446		(20)			(20)		426	426			
100116737	JACKSONVILLE	FL		07/20/2023		689		239			239		928	928			
100186745	MOBILE	AL		12/31/2024		185		(40)			(40)		146	146			
100048577	WHITTIER	CA		11/20/2020		3,007		(257)			(257)		2,750	2,750			
100109141	MIDLAND	TX		06/09/2023		329		(5)			(5)		324	324			
100173745	NORTH LIBERTY	IA		10/30/2024		273		(46)			(46)		226	226			
100141553	SAINT PETERSBURG	FL		01/30/2024		1,059		(74)			(74)		986	986			
100179675	LOCKHART	TX		11/21/2024		578		81			81		659	659			
100012727	STOCKTON	CA		05/25/2017		610		142			142		752	752			
100011077	WASHINGTON	DC		12/23/2016		2,409		187			187		2,596	2,596			
100043005	INMAN	SC		05/28/2020		1,278		112			112		1,390	1,390			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		1,498		40			40		1,538	1,538			
100174706	KANSAS CITY	MO		10/31/2024		191		(39)			(39)		152	152			
100029683	WOODBRIDGE	NJ		10/26/2018		1,098		70			70		1,168	1,168			
100181618	DUBLIN	GA		12/09/2024		(3)		3			3						
100030790	PASADENA	CA		04/09/2019		5,205		371			371		5,575	5,575			
100155003	EDMOND	OK		07/19/2024		486		(85)			(85)		401	401			
100100499	SICKLERVILLE	NJ		04/27/2023		578		33			33		611	611			
100117945	KATY	TX		07/20/2023		804		41			41		845	845			
100116872	BECHTELSVILLE	PA		07/20/2023		1,697		166			166		1,863	1,863			
100100681	HOUSTON	TX		04/28/2023		658		8			8		667	667			
100139066	DUDLEY	MA		12/28/2023		262		(48)			(48)		215	215			
100134933	ORLAND PARK	IL		10/30/2023		684		(58)			(58)		626	626			
100167795	DALLAS	TX		09/19/2024		1,805		(107)			(107)		1,698	1,698			
100151844	NORTH CHESTERFIELD	VA		05/10/2024		477		(2)			(2)		475	475			
100164215	BAKERSFIELD	CA		08/21/2024		320		(16)			(16)		304	304			
100086713	GURNEE	IL		09/30/2022		529		(11)			(11)		517	517			
100116298	SALT LAKE CITY	UT		07/20/2023		684		630			630		1,314	1,314			
100091238	ORLANDO	FL		01/31/2023		(5,669)		(33)			(33)	6,191	489	441	(49)		(49)
100138180	OAK RIDGE	TN		12/14/2023		366		(27)			(27)		339	339			
100087225	FORT LAUDERDALE	FL		10/25/2022		682		131			131		813	813			
100136592	MESQUITE	TX		11/22/2023		343		(37)			(37)		306	306			
100161592	UNITED KINGDOM	GBR		07/29/2024		27							27	27			
100091302	HOUSTON	TX		01/31/2023		5,597		(123)			(123)		5,475	5,475			
100128300	TWENTYNINE PALMS	CA		09/14/2023		(5,658)		(17)			(17)	6,169	495	451	(43)		(43)
100109588	HOUSTON	TX		06/14/2023		(405)		405			405						
100012642	LONGWOOD	FL		05/25/2017		612		315			315		927	927			
100109865	OKLAHOMA CITY	OK		06/22/2023		178		(27)			(27)		151	151			
100078784	BISMARCK	ND		02/24/2022		979		(6)			(6)		974	974			
100068421	BATON ROUGE	LA		08/25/2021		915		(70)			(70)		845	845			
100167901	HAMILTON	OH		09/20/2024		447		(25)			(25)		422	422			
100135499	NEW CANEY	TX		11/13/2023		5,333		541			541		5,874	5,874			
100127996	CORDOVA	TN		09/08/2023		1,347		41			41		1,388	1,388			
100164134	KANKAKEE	IL		08/21/2024		554		(47)			(47)		507	507			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142043	DREXEL HILL	PA		02/29/2024		459		(11)			(11)		448	448			
100186754	ANTIOCH	TN		12/31/2024		330		(47)			(47)		283	283			
100026070	ISELIN	NJ		09/20/2018		1,673		8			8		1,681	1,681			
100115452	CROWLEY	TX		07/17/2023		15,974		(1,074)			(1,074)		14,900	14,900			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		1,277		(48)			(48)		1,229	1,229			
100026452	LAKE ELSINORE	CA		09/26/2018		992		23			23		1,015	1,015			
100162949	DECATUR	AL		08/12/2024		696		(22)			(22)		674	674			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		4,444		(199)			(199)		4,245	4,245			
100128138	RICHMOND	VA		09/11/2023		457		(42)			(42)		415	415			
100101737	LOUISVILLE	KY		03/31/2023		2,025		(2,025)			(2,025)						
100175950	GRAHAM	NC		11/14/2024		528		(19)			(19)		509	509			
100013936	SOLEDAD	CA		05/25/2017		4,083		175			175		4,258	4,258			
100012473	OLGA	WA		04/28/2017		2,207		(3)			(3)		2,204	2,204			
100065034	ORLANDO	FL		07/14/2021		1,095		(80)			(80)		1,015	1,015			
100013956	ORLANDO	FL		05/25/2017		749		106			106		855	855			
100119760	WILLIAMSBURG	VA		08/08/2023		486		(33)			(33)		453	453			
100068212	CHESTER	VA		08/25/2021		1,035		(69)			(69)		965	965			
100011701	AGOURA HILLS	CA		03/08/2017		3,265		527			527		3,792	3,792			
100011223	DAMASCUS	OR		12/23/2016		1,856		319			319		2,176	2,176			
100115617	NORFOLK	VA		07/19/2023		1,572		(53)			(53)		1,519	1,519			
100071545	CHARLOTTE	NC		10/14/2021		1,009		(103)			(103)		906	906			
100176714	JARRELL	TX		11/15/2024		389		(15)			(15)		374	374			
100152980	MARRERO	LA		06/27/2024		971		(92)			(92)		880	880			
100179880	SHERMAN	TX		11/25/2024		563		56			56		619	619			
100060147	SAINT PETERSBURG	FL		06/25/2021		1,049		(90)			(90)		959	959			
100147521	SPARTANBURG	SC		04/03/2024		417		(70)			(70)		347	347			
100152755	PHILADELPHIA	PA		05/22/2024		439		(21)			(21)		418	418			
100102955	OCOEE	FL		06/22/2023		464		(112)			(112)		352	352			
100013449	TRIANGLE	VA		05/25/2017		840		272			272		1,111	1,111			
100170084	MILLINGTON	TN		10/08/2024		571		(16)			(16)		555	555			
100145996	SAN MARCOS	CA		03/19/2024		931		(71)			(71)		860	860			
100066320	RIVER FALLS	WI		08/02/2021		1,132		5			5		1,137	1,137			
100043469	FT LAUDERDALE	FL		08/13/2020		488		264			264		752	752			
100081037	LA MESA	CA		03/18/2022		1,977		117			117		2,094	2,094			
100164060	BRYAN	TX		08/21/2024		676		(178)			(178)		498	498			
100136843	AURORA	IL		11/27/2023		1,172		(27)			(27)		1,145	1,145			
100053971	WALPOLE	MA		03/23/2021		2,986		(289)			(289)		2,696	2,696			
100120475	LOS ANGELES	CA		08/18/2023		914		(71)			(71)		843	843			
100154894	MIAMI	FL		07/19/2024		548		37			37		585	585			
100139766	UNITED KINGDOM	GBR		12/18/2023		4							4	4			
100128313	PUEBLO	CO		09/14/2023		3		(3)			(3)						
100026049	HOMESTEAD	FL		09/20/2018		965		(27)			(27)		939	939			
100028263	COTTAGE GROVE	MN		10/26/2018		1,808		393			393		2,201	2,201			
100186670	MARYVILLE	MO		12/30/2024		339		(3)			(3)		336	336			
100140272	WICHITA	KS		01/18/2024		459		(23)			(23)		435	435			
100029566	BERWYN	IL		10/26/2018		3,473		76			76		3,549	3,549			
100029401	PERRIS	CA		10/26/2018		353		122			122		475	475			
100102778	TARZANA	CA		06/22/2023		290		(25)			(25)		265	265			
100176959	VENICE	FL		11/15/2024		407		(58)			(58)		349	349			
100182245	ADAIRSVILLE	GA		12/12/2024		362		138			138		499	499			
100061066	STERLING HEIGHTS	MI		06/01/2021		971		12			12		983	983			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158348	UNITED KINGDOM	GBR		07/09/2024		(2,204)		2,204			2,204						
100084674	GARDNERVILLE	NV		08/02/2022		391		(26)			(26)		366	366			
100086750	PITTSBURGH	PA		09/30/2022		703		(20)			(20)		683	683			
100145787	SAN ANTONIO	FL		05/08/2024		1,210		(86)			(86)		1,124	1,124			
100149095	PARIS	TX		04/19/2024		439		(66)			(66)		373	373			
100103151	BRIDGEPORT	CT		04/21/2023		(6,667)		521			521	6,181	35		(35)		(35)
100158740	MISSION	TX		07/10/2024		441		(15)			(15)		426	426			
100101201	DOVER	NJ		04/28/2023		(153)		830			830		677	677			
100165283	CLEVELAND	OH		08/29/2024		420		(3)			(3)		418	418			
100011740	HYDE PARK	NY		03/08/2017		(4,996)		559			559	6,176	1,740	1,701	(39)		(39)
100079668	SAN ANTONIO	TX		04/08/2022		1,627		71			71		1,698	1,698			
100043548	ORLANDO	FL		08/13/2020		537		(114)			(114)		422	422			
100146572	CASTLE ROCK	CO		03/19/2024		(5,237)		(33)			(33)	6,205	934	943	8		8
100060202	MINNEAPOLIS	MN		06/25/2021		2,016		(135)			(135)		1,881	1,881			
100157552	BOLSWARD	NLD		06/28/2024													
100174625	PARMA	OH		10/31/2024		383		(48)			(48)		335	335			
100178397	PANAMA CITY	FL		11/21/2024		609		(30)			(30)		579	579			
100153480	LEESPORT	PA		05/30/2024		396		(30)			(30)		366	366			
100152287	OKLAHOMA CITY	OK		05/17/2024		559		95			95		654	654			
100065012	MIAMI	FL		07/14/2021		1,380		(97)			(97)		1,283	1,283			
100084666	ORLANDO	FL		08/02/2022		599		(29)			(29)		570	570			
100064972	NEWMAN	CA		07/14/2021		982		(83)			(83)		899	899			
100076238	LAS VEGAS	NV		01/07/2022		5,887		(252)			(252)		5,634	5,634			
100150247	AMSTERDAM	NLD		04/29/2024													
100071781	CONVERSE	TX		10/14/2021		1,016		(82)			(82)		934	934			
100179875	HILLIARD	OH		11/25/2024		580		(39)			(39)		540	540			
100010798	CHICAGO	IL		01/27/2017		784		316			316		1,101	1,101			
100030803	QUINCY	MA		04/09/2019		2,845		406			406		3,251	3,251			
100031429	STOCKTON	CA		03/29/2019		814		(93)			(93)		721	721			
100175435	ATLANTA	GA		12/23/2024		334		(51)			(51)		284	284			
100174288	MCKEESPORT	PA		10/31/2024		458		(37)			(37)		421	421			
100116945	WILMINGTON	DE		07/20/2023		837		412			412		1,249	1,249			
100151814	PASADENA	TX		05/10/2024		317		(69)			(69)		248	248			
100154773	SMYRNA	GA		07/19/2024		524		(13)			(13)		512	512			
100080372	FORT WORTH	TX		04/14/2022		905		(22)			(22)		883	883			
100141101	MILWAUKEE	WI		01/30/2024		424		(21)			(21)		403	403			
100127583	JACKSONVILLE	FL		09/08/2023		18,550		(317)			(317)		18,233	18,233			
100182252	BURLINGTON	NC		12/12/2024		363		88			88		451	451			
100060640	GLENDALE	AZ		06/01/2021		4		(4)			(4)						
100100811	SPRINGFIELD	VA		04/28/2023		696		12			12		708	708			
100156449	SPRINGFIELD	MO		06/24/2024		451		(14)			(14)		437	437			
100120580	PIKESVILLE	MD		08/18/2023		407		(66)			(66)		341	341			
100117109	ATLANTA	GA		07/20/2023		598		254			254		852	852			
100182157	BOLIVIA	NC		12/12/2024		337		115			115		452	452			
100169227	CRYSTAL RIVER	FL		09/27/2024		240		(40)			(40)		199	199			
100026969	VALLEJO	CA		09/26/2018		553		249			249		802	802			
100087433	SPRINGFIELD	OR		10/25/2022		667		41			41		708	708			
100076113	BOWLING GREEN	KY		01/07/2022		986		(42)			(42)		944	944			
100029814	GREENBELT	MD		10/26/2018		957		102			102		1,059	1,059			
100013859	ISSAQUAH	WA		05/25/2017		1,061		55			55		1,115	1,115			
100115614	BULLHEAD CITY	AZ		07/19/2023		416		5			5		421	421			

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100080348	FRESNO	CA		02/28/2022		970		16			16		986	986			
100049500	HIALEAH	FL		11/20/2020		1,107		(170)			(170)		937	937			
100081009	CORDOVA	TN		03/18/2022		994		42			42		1,036	1,036			
100091218	FORT MYERS	FL		01/31/2023		334		(77)			(77)		257	257			
100130379	MONROE	GA		09/28/2023		350		(14)			(14)		335	335			
100070405	REXBURG	ID		09/23/2021		1,021		(76)			(76)		945	945			
100153890	NORTH CANTON	OH		06/05/2024		424		(11)			(11)		413	413			
100102471	RICHMOND	TX		06/07/2023		1,603		19			19		1,622	1,622			
100043794	LOS BANOS	CA		08/13/2020		612		(48)			(48)		564	564			
100179851	ARLINGTON HEIGHTS	IL		11/22/2024		805		(59)			(59)		746	746			
100143075	BALTIMORE	MD		02/14/2024		948		(127)			(127)		821	821			
100152322	SPRING	TX		05/17/2024		549		116			116		664	664			
100049042	WINTER PARK	FL		11/20/2020		1,075		(258)			(258)		817	817			
100011202	MINNEAPOLIS	MN		12/23/2016		2,528		469			469		2,997	2,997			
100120609	SOUTHFIELD	MI		08/18/2023		432		(42)			(42)		390	390			
100186243	BENSALEM	PA		12/27/2024		292		(50)			(50)		242	242			
100013150	MODESTO	CA		05/25/2017		678		33			33		711	711			
100134947	WINTER HAVEN	FL		10/30/2023		2,176		269			269		2,444	2,444			
100152754	ORLANDO	FL		05/22/2024		736		(97)			(97)		639	639			
100161562	UNITED KINGDOM	GBR		07/29/2024		24							24	24			
100148940	BASTROP	TX		04/17/2024		621		107			107		727	727			
100064444	BRIGHTON	NY		07/01/2021		1,384		84			84		1,468	1,468			
100162642	CHANDLER	TX		08/12/2024		538		77			77		615	615			
100137554	RANCHO MISSION VIEJO	CA		12/08/2023		11,189		177			177		11,366	11,366			
100157554	UTRECHT	NLD		06/28/2024													
100159681	LOWELL	NC		08/23/2024		421		(130)			(130)		291	291			
100164084	GARLAND	TX		08/21/2024		438		(56)			(56)		383	383			
100135680	WINTER HAVEN	FL		11/09/2023		2,097		(83)			(83)		2,014	2,014			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		652		5			5		657	657			
100099896	CARSON CITY	NV		03/28/2023		445		(49)			(49)		397	397			
100130020	COLUMBUS	OH		09/27/2023		648		(34)			(34)		614	614			
100134677	PLANTATION	FL		10/30/2023		414		(47)			(47)		367	367			
100047543	COOL	CA		11/20/2020		1,804		(201)			(201)		1,603	1,603			
100043605	IDAHO FALLS	ID		08/13/2020		595		(66)			(66)		530	530			
100027901	EAST NORTHPORT	NY		10/26/2018		1,027		(51)			(51)		976	976			
100116662	MIAMI	FL		07/20/2023		649		625			625		1,274	1,274			
100128382	MADERA	CA		09/15/2023		114		(10)			(10)		104	104			
100113471	WEST PALM BEACH	FL		06/29/2023		477		355			355		832	832			
100153923	KANSAS CITY	KS		06/05/2024		378		(53)			(53)		325	325			
100169472	INDIANAPOLIS	IN		09/30/2024		(8,022)		(58)			(58)	8,508	428	398	(30)		(30)
100024996	CAPE CORAL	FL		09/20/2018		2,566		243			243		2,809	2,809			
100084589	YORKTOWN	VA		08/02/2022		654		(66)			(66)		588	588			
100149167	CASSELBERRY	FL		04/22/2024		503		(15)			(15)		488	488			
100184987	VISALIA	CA		12/19/2024		263		(35)			(35)		229	229			
100078829	OMAHA	NE		02/24/2022		993		15			15		1,008	1,008			
100137878	SAINT PETERSBURG	FL		12/08/2023		400		9			9		409	409			
100081230	ANKENY	IA		03/18/2022		1,346		87			87		1,433	1,433			
100079924	ARLINGTON	TX		04/25/2022		1,986		(70)			(70)		1,916	1,916			
100128108	CINCINNATI	OH		09/08/2023		15		(15)			(15)						
100100700	LAS VEGAS	NV		04/28/2023		952		(70)			(70)		881	881			
100116301	MISSOURI CITY	TX		07/20/2023		974		803			803		1,777	1,777			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148453	PENDERGRASS	GA		04/12/2024		1,810		148			148		1,957	1,957			
100117398	FRESNO	CA		07/20/2023		674		389			389		1,062	1,062			
100128067	ANTIOCH	TN		09/08/2023		663		88			88		751	751			
100030845	STATEN ISLAND	NY		04/09/2019		902		287			287		1,189	1,189			
100100317	FRANKLIN	IN		04/27/2023		709		121			121		830	830			
100023201	BEAR	DE		08/16/2018		1,070		(23)			(23)		1,047	1,047			
100133799	MIDDLEBURG	FL		10/20/2023		97		(16)			(16)		81	81			
100156189	MURFREESBORO	TN		06/20/2024		511		(23)			(23)		488	488			
100070438	CHARLOTTE	NC		09/23/2021		1,098		(28)			(28)		1,070	1,070			
100139356	CHARLOTTE	NC		12/28/2023		405		(13)			(13)		392	392			
100136454	GREENVILLE	NC		11/20/2023		1,236		358			358		1,594	1,594			
100054692	CITRUS SPRINGS	FL		03/23/2021		(5,200)		13			13	6,150	963	898	(66)		(66)
100114469	SHELBY TWP	MI		06/29/2023		616		451			451		1,067	1,067			
100117728	WEST VALLEY CITY	UT		07/20/2023		513		50			50		562	562			
100088051	SAN MARCOS	TX		10/25/2022		558		60			60		617	617			
100132413	HOOVER	AL		11/03/2023		19,771		586			586		20,356	20,356			
100154620	HICKORY	NC		06/14/2024		610		(109)			(109)		501	501			
100026122	SALINAS	CA		09/20/2018		827		75			75		901	901			
100134986	MOBILE	AL		10/30/2023		222		145			145		367	367			
100103625	VALRICO	FL		05/08/2023		15,745		(463)			(463)		15,282	15,282			
100055120	ALBURTIS	PA		03/23/2021		517		(219)			(219)		298	298			
100144876	UNITED KINGDOM	GBR		03/12/2024		(1,272)		1,343			1,343		71	71			
100063153	PUYALLUP	WA		07/01/2021		1,445		39			39		1,485	1,485			
100155579	CUMMING	GA		06/18/2024		8,148		(143)			(143)		8,005	8,005			
100028662	RIALTO	CA		10/26/2018		582		258			258		839	839			
100088802	FLORIDA CITY	FL		11/15/2022		388		(71)			(71)		317	317			
100108978	WINTER GARDEN	FL		05/31/2023		499		(63)			(63)		436	436			
100060627	GOODYEAR	AZ		06/01/2021		1,315		13			13		1,328	1,328			
100133591	CHARLOTTE	NC		10/23/2023		6,710		(15)			(15)		6,695	6,695			
100090365	FRIENDSWOOD	TX		02/03/2023		433		(80)			(80)		353	353			
100047158	HIALEAH	FL		11/20/2020		1,603		(49)			(49)		1,555	1,555			
100023979	PRESCOTT	AZ		09/10/2018		1,831		(93)			(93)		1,738	1,738			
100139982	HAMPTON	VA		01/09/2024		448		(2)			(2)		446	446			
100157647	HIALEAH	FL		06/28/2024		395		(41)			(41)		354	354			
100046186	SEAMAN	OH		11/25/2020		42		84			84		126	126			
100174655	INDIANAPOLIS	IN		10/31/2024		502		(13)			(13)		488	488			
100060497	LINCOLN	NE		06/01/2021		525		11			11		536	536			
100042932	WHITTIER	CA		05/28/2020		(4,982)		129			129	6,152	1,300	1,240	(60)		(60)
100147441	STATEN ISLAND	NY		04/03/2024		359		(51)			(51)		308	308			
100156887	CEDAR HILL	TX		06/27/2024		445		(1)			(1)		444	444			
100181573	MONTICELLO	NY		12/09/2024		(346)		765			765		419	419			
100165961	PETERSBURG	VA		09/06/2024		840		28			28		867	867			
100031079	ORANGEVALE	CA		03/29/2019		1,194		152			152		1,346	1,346			
100152921	CLARKSVILLE	TN		05/22/2024		311		6			6		317	317			
100141360	PUNTA GORDA	FL		01/30/2024		767		(1)			(1)		766	766			
100043250	CANTON	GA		08/13/2020		254		36			36		290	290			
100012834	MIAMI	FL		05/25/2017		838		106			106		944	944			
100065001	LEBANON	NJ		07/14/2021		1,090		(85)			(85)		1,006	1,006			
100153384	GRAND RAPIDS	MI		05/29/2024		271		(20)			(20)		250	250			
100063693	MOBILE	AL		07/01/2021		1,437		(4)			(4)		1,432	1,432			
100169443	HELMETTA	NJ		09/30/2024		474		(47)			(47)		427	427			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185565	EL CAMPO	TX		12/20/2024		297		(47)			(47)		250	250			
100116556	ROSENBERG	TX		07/20/2023		453		(48)			(48)		405	405			
100109858	CHICAGO	IL		06/22/2023		319		(32)			(32)		287	287			
100078846	SAINT PETERSBURG	FL		02/24/2022		931		(19)			(19)		911	911			
100076129	HUNTERSVILLE	NC		01/07/2022		965		(81)			(81)		884	884			
100063197	WALLINGFORD	PA		07/01/2021		1,485		(1)			(1)		1,484	1,484			
100185848	NEWNAN	GA		12/26/2024		17		(17)			(17)						
100165008	SAN ANTONIO	TX		08/28/2024		608		(47)			(47)		561	561			
100029681	LAS VEGAS	NV		10/26/2018		736		142			142		878	878			
100156861	WESTVILLE	NJ		06/27/2024		342		(39)			(39)		303	303			
100054834	BRONX	NY		03/23/2021		601		(276)			(276)		325	325			
100180174	DETROIT	MI		11/25/2024		268		(43)			(43)		225	225			
100139479	ATLANTA	GA		12/28/2023		431		(60)			(60)		371	371			
100115330	BAKERSFIELD	CA		07/17/2023		456		(41)			(41)		415	415			
100079731	PALM DESERT	CA		04/08/2022		1,284		36			36		1,320	1,320			
100156936	UNITED KINGDOM	GBR		06/27/2024		1,351							1,351	1,351			
100084734	TILLAMOOK	OR		08/02/2022		1,577		47			47		1,624	1,624			
100156198	IRVING	TX		06/20/2024		488		(7)			(7)		480	480			
100132448	MICCO	FL		11/03/2023		427		32			32		459	459			
100011755	TUCSON	AZ		03/08/2017		754		459			459		1,213	1,213			
100149343	CLAREMORE	OK		04/24/2024		602		123			123		725	725			
100067169	SACRAMENTO	CA		08/02/2021		1,918		65			65		1,983	1,983			
100134035	ATLANTIC CITY	NJ		10/25/2023		376		(22)			(22)		354	354			
100143003	AMHERST	NY		02/12/2024		1,205		(5)			(5)		1,200	1,200			
100103181	CINCINNATI	OH		04/21/2023		(22)		22			22						
100139492	SOUTH YARMOUTH	MA		12/28/2023		364		(51)			(51)		312	312			
100138020	GAITHERSBURG	MD		12/13/2023		829		(85)			(85)		744	744			
100028128	SHELTON	CT		10/26/2018		3,378		280			280		3,658	3,658			
100062889	ABINGDON	MD		07/01/2021		1,703		(28)			(28)		1,674	1,674			
100174414	CORONA	CA		10/31/2024		330		(10)			(10)		320	320			
100158461	NAPLES	FL		07/10/2024		483		(62)			(62)		421	421			
100102993	ATLANTA	GA		06/22/2023		504		(79)			(79)		425	425			
100149147	HAZEL CREST	IL		04/22/2024		344		(19)			(19)		324	324			
100076264	LINCOLNTON	NC		01/07/2022		929		(83)			(83)		846	846			
100071256	MECHANICSBURG	PA		10/01/2021		1,073		9			9		1,082	1,082			
100157936	LONGS	SC		07/09/2024		722		116			116		838	838			
100118000	MONROEVILLE	PA		07/20/2023		9,723		(229)			(229)		9,494	9,494			
100164099	WILMINGTON	NC		08/21/2024		3		(3)			(3)						
100038908	GALWAY	IRL		09/27/2019		203,668		30,982			30,982		234,650	234,650			
100062218	SAINT CLOUD	FL		07/01/2021		1,464		(39)			(39)		1,424	1,424			
100070427	SACRAMENTO	CA		09/23/2021		1,073		(52)			(52)		1,021	1,021			
100179701	SANBORN	NY		11/21/2024		454		(26)			(26)		428	428			
100135171	MIAMI	FL		12/15/2023		415		14			14		429	429			
100113822	TOMS RIVER	NJ		06/29/2023		318		581			581		899	899			
100143058	EDINBURG	TX		02/14/2024		28,365		(1,497)			(1,497)		26,868	26,868			
100067993	JACKSONVILLE	FL		09/23/2021		1,040		(93)			(93)		947	947			
100154165	CHARLOTTE	NC		07/11/2024		588		(91)			(91)		497	497			
100012295	WINDSOR	PA		04/28/2017		1,841		540			540		2,381	2,381			
100159029	NEWMAN	CA		08/15/2024		465		(83)			(83)		382	382			
100156105	PHILADELPHIA	PA		06/18/2024		385		(50)			(50)		335	335			
100090729	WILMINGTON	DE		12/29/2022		398		(32)			(32)		366	366			

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100159631	SHOREWOOD	IL		08/23/2024		422		(75)			(75)		347	347			
100170238	WAUKEE	IA		10/08/2024		575		(3)			(3)		572	572			
100128311	WOODWARD	OK		09/14/2023		7,544		2			2		7,546	7,546			
100150934	OKLAHOMA CITY	OK		05/08/2024		2,070		146			146		2,215	2,215			
100080007	WEST PALM BEACH	FL		04/25/2022		1,272		(11)			(11)		1,261	1,261			
100081493	YPSILANTI	MI		03/18/2022		1,203		27			27		1,230	1,230			
100161832	CORINTH	MS		07/31/2024		401		(30)			(30)		371	371			
100103552	HOUSTON	TX		05/08/2023		533		(26)			(26)		507	507			
100151850	RALEIGH	NC		05/10/2024		441		(64)			(64)		377	377			
100079925	BOWIE	MD		04/25/2022		1,663		198			198		1,861	1,861			
100026906	GREENFIELD	CA		09/26/2018		1,005		131			131		1,137	1,137			
100165854	SEBRING	FL		08/29/2024		446		(26)			(26)		420	420			
100088063	KAMUELA	HI		10/25/2022		88,974		876			876		89,850	89,850			
100062825	CLARKSVILLE	TN		07/01/2021		1,460		(46)			(46)		1,414	1,414			
100113535	BERGENFIELD	NJ		06/29/2023		310		799			799		1,109	1,109			
100138194	ST. PETERSBURG	FL		12/14/2023		389		(31)			(31)		357	357			
100142028	HUMBLE	TX		02/29/2024		439		(59)			(59)		380	380			
100152762	BALTIMORE	MD		05/22/2024		(18)		18			18						
100132516	LOCUST GROVE	GA		11/03/2023		433		40			40		473	473			
100158187	UNITED KINGDOM	GBR		07/09/2024		(11,082)		2,639			2,639	8,488	44		(44)		(44)
100156209	EL PASO	TX		06/20/2024		466		(57)			(57)		409	409			
100084398	FRIDLEY	MN		08/12/2022		13		(13)			(13)						
100120586	GREER	SC		08/18/2023		(5,708)		(87)			(87)	6,124	329	350	20		20
100115154	MIAMI BEACH	FL		07/17/2023		442		(25)			(25)		417	417			
100148454	FORT WORTH	TX		04/12/2024		604		91			91		696	696			
100164956	FORT PIERCE	FL		08/28/2024		382		(16)			(16)		365	365			
100075154	THOMASVILLE	GA		12/01/2021		746		(33)			(33)		713	713			
100185185	HOUSTON	TX		12/20/2024		453		(50)			(50)		403	403			
100172766	PHILADELPHIA	PA		12/06/2024		(5)		5			5						
100013174	RIVERSIDE	CA		05/25/2017		582		154			154		736	736			
100137361	SUGARLOAF	CA		12/01/2023		23,527		(115)			(115)		23,412	23,412			
100024558	PALMDALE	CA		09/20/2018		861		234			234		1,095	1,095			
100165076	FORT MYERS	FL		08/28/2024		371		(50)			(50)		321	321			
100136147	SOUTHFIELD	MI		12/18/2023		228		(60)			(60)		168	168			
100055883	SAINT LOUIS	MO		03/26/2021		1,165		(81)			(81)		1,084	1,084			
100152332	FULSHEAR	TX		05/17/2024		1,737		195			195		1,932	1,932			
100164673	COLLEGE STATION	TX		08/23/2024		968		(109)			(109)		859	859			
100049936	BOTHELL	WA		11/20/2020		779		(254)			(254)		525	525			
100028223	SAN DIEGO	CA		10/26/2018		770		61			61		831	831			
100154949	BUFFALO	MN		07/19/2024		502		(34)			(34)		468	468			
100184708	VAIL	AZ		12/17/2024		1,000		(101)			(101)		899	899			
100161638	UNITED KINGDOM	GBR		07/29/2024		36							36	36			
100141391	SAVANNAH	GA		01/30/2024		418		(30)			(30)		389	389			
100055057	MURFREESBORO	TN		03/23/2021		1,735		(110)			(110)		1,625	1,625			
100049383	LOS ANGELES	CA		11/20/2020		3,161		(183)			(183)		2,978	2,978			
100159860	NORTH FORT MYERS	FL		08/16/2024		463		(33)			(33)		430	430			
100137137	KENNESAW	GA		11/28/2023		343		(100)			(100)		243	243			
100068414	BATON ROUGE	LA		08/25/2021		903		(70)			(70)		833	833			
100092035	VINELAND	NJ		02/09/2023		444		(24)			(24)		419	419			
100152891	ALBUQUERQUE	NM		05/22/2024		445		(28)			(28)		417	417			
100165104	UNITED KINGDOM	GBR		08/27/2024		41							41	41			

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100071647	PANAMA CITY	FL		10/14/2021		1,049		(64)			(64)		985	985			
100081461	MERIDIAN	ID		03/18/2022		1,935		130			130		2,065	2,065			
100114072	AUBURN	MA		06/29/2023		471		176			176		646	646			
100013396	SALINAS	CA		05/25/2017		477		95			95		572	572			
100109739	DETROIT	MI		06/16/2023		462		(31)			(31)		431	431			
100176081	RICHARDSON	TX		12/20/2024		326		(45)			(45)		282	282			
100112623	WOODBRIDGE	VA		06/29/2023		387		(15)			(15)		372	372			
100174855	CHARLOTTE	NC		10/31/2024		318		(67)			(67)		251	251			
100090217	SPRING	TX		01/13/2023		922		(56)			(56)		866	866			
100043459	MEMPHIS	TN		08/13/2020		555		173			173		728	728			
100175283	RICHMOND	TX		11/05/2024		4,931		(86)			(86)		4,845	4,845			
100078885	TUCSON	AZ		02/24/2022		1,143		4			4		1,147	1,147			
100173781	COBB	CA		10/30/2024		502		(53)			(53)		449	449			
100066171	BANDERA	TX		08/02/2021		1,432		(40)			(40)		1,392	1,392			
100148250	KANSAS CITY	MO		04/12/2024		728		60			60		788	788			
100055051	LOVELAND	OH		03/23/2021		806		(116)			(116)		690	690			
100151536	NEW BRAUNFELS	TX		05/10/2024		1,191		184			184		1,375	1,375			
100149652	FORNEY	TX		04/26/2024		593		(170)			(170)		423	423			
100170081	SAINT JOHN	IN		10/08/2024		502		(38)			(38)		464	464			
100079043	WORCESTER	MA		02/24/2022		963		(19)			(19)		944	944			
100151208	KILLEEN	TX		05/10/2024		445		3			3		448	448			
100142060	PHILADELPHIA	PA		02/29/2024		437		(75)			(75)		363	363			
100173497	DENVER	CO		10/29/2024		413		(46)			(46)		367	367			
100000637	BOYNTON BEACH	FL		09/27/2016		505		861			861		1,366	1,366			
100026493	MORENO VALLEY	CA		09/26/2018		562		32			32		594	594			
100154932	EDMOND	OK		07/19/2024		(5,641)		(89)			(89)	6,144	413	394	(20)		(20)
100126289	BALTIMORE	MD		08/30/2023		(622)		622			622						
100109655	ORLANDO	FL		06/14/2023		490		43			43		532	532			
100144040	OCALA	FL		03/07/2024		36,280		(18)			(18)		36,262	36,262			
100126372	DOLTON	IL		08/30/2023		434		(28)			(28)		406	406			
100147231	PUNTA GORDA	FL		03/28/2024		408		(31)			(31)		378	378			
100090300	GLASSBORO	NJ		01/13/2023		249		(19)			(19)		230	230			
100164562	FORT WORTH	TX		08/21/2024		540		(125)			(125)		415	415			
100162266	OVERLAND PARK	KS		09/06/2024		438		(73)			(73)		364	364			
100144728	UNITED KINGDOM	GBR		03/12/2024		(1,392)		1,432			1,432		41	41			
100026898	CHICAGO	IL		09/26/2018		1,922		34			34		1,956	1,956			
100147586	GOODYEAR	AZ		04/04/2024		452		(19)			(19)		433	433			
100116741	FAIRLESS HILLS	PA		07/20/2023		3,467		957			957		4,423	4,423			
100091731	SAN ANTONIO	TX		03/24/2023		386		(138)			(138)		248	248			
100030713	MAPLEWOOD	NJ		04/09/2019		1,909		119			119		2,027	2,027			
100101516	ROSENBERG	TX		04/26/2023		12,331		982			982		13,313	13,313			
100163268	PASADENA	CA		08/13/2024		389		(68)			(68)		321	321			
100055121	KENNESAW	GA		03/23/2021		834		(111)			(111)		723	723			
100163062	ROCKY HILL	CT		08/13/2024		921		(65)			(65)		856	856			
100031181	NAPLES	FL		03/29/2019		1,572		182			182		1,754	1,754			
100071864	CAPE CORAL	FL		10/14/2021		996		(96)			(96)		900	900			
100112676	SPOTSYLVANIA	VA		06/29/2023		487		511			511		998	998			
100141686	SPRINGFIELD	MA		01/30/2024		676		(91)			(91)		585	585			
100013809	KISSIMMEE	FL		05/25/2017		1,107		88			88		1,195	1,195			
100130377	ARIZONA CITY	AZ		09/28/2023		356		(39)			(39)		317	317			
100115254	DAPHNE	AL		07/17/2023		829		(60)			(60)		770	770			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100084664	OCALA	FL		08/02/2022		587		(22)			(22)		565	565			
100117603	LOUISVILLE	KY		07/20/2023		486		(35)			(35)		451	451			
100099750	CHICAGO	IL		02/28/2023		440		(42)			(42)		398	398			
100156768	CYPRESS	TX		06/26/2024		472		(110)			(110)		362	362			
100152837	MESQUITE	TX		05/22/2024		1,733		(104)			(104)		1,629	1,629			
100103653	MISSION	TX		05/08/2023		479		32			32		511	511			
100181241	PAULINA	LA		12/06/2024		302		7			7		308	308			
100101837	CONROE	TX		04/06/2023		3,447		(1,363)			(1,363)		2,084	2,084			
100119055	NORFOLK	VA		07/27/2023		426		(31)			(31)		395	395			
100180834	SCHIEDAM	NLD		11/27/2024													
100147305	SCHIEDAM	NLD		03/27/2024		(6,059)						6,095	36		(36)		(36)
100157560	ROTTERDAM	NLD		06/28/2024		(8,429)						8,442	13		(13)		(13)
100161683	FARSUM	NLD		07/29/2024													
100115379	CLUTE	TX		07/17/2023		9,375		(49)			(49)		9,325	9,325			
100065004	BATON ROUGE	LA		07/14/2021		999		(79)			(79)		920	920			
100153904	BREWER	ME		06/05/2024		430		(49)			(49)		381	381			
100149372	OCALA	FL		04/24/2024		585		118			118		703	703			
100012796	HIALEAH	FL		05/25/2017		592		195			195		786	786			
100152425	NEWPORT	NC		05/17/2024		506		(28)			(28)		478	478			
100127956	LAMPASAS	TX		09/08/2023		2,183		(29)			(29)		2,154	2,154			
100137269	NETHERLANDS	NLD		11/28/2023													
100186601	TIFFIN	IA		12/30/2024		346		64			64		410	410			
100186641	DAPHNE	AL		12/30/2024		377		106			106		484	484			
100067644	ATLANTA	GA		09/23/2021		1,146		(87)			(87)		1,058	1,058			
100102873	TAMPA	FL		06/22/2023		524		(28)			(28)		496	496			
100153247	DALLAS	TX		05/30/2024		554		112			112		667	667			
100028854	LAKE WORTH	FL		10/26/2018		583		84			84		666	666			
100057538	CROWLEY	TX		06/30/2021		1,090		(30)			(30)		1,060	1,060			
100170124	WINSTON SALEM	NC		10/08/2024		518		(23)			(23)		495	495			
100087240	TEXARKANA	AR		10/25/2022		446		129			129		574	574			
100083028	SOUTH RIVER	NJ		05/11/2022		877		189			189		1,066	1,066			
100184850	MIAMI	FL		12/17/2024		631		(77)			(77)		554	554			
100130286	HOMESTEAD	FL		09/28/2023		486		(53)			(53)		433	433			
100066010	BROOKLYN	CT		08/02/2021		759		(32)			(32)		727	727			
100112348	GILBERT	PA		06/29/2023		1,355		571			571		1,926	1,926			
100115253	DAPHNE	AL		07/17/2023		826		(57)			(57)		769	769			
100116140	ORLANDO	FL		07/20/2023		(893)		1,758			1,758		865	865			
100148338	WAUKEE	IA		04/12/2024		527		16			16		543	543			
100031283	GONZALES	CA		03/29/2019		2,669		202			202		2,871	2,871			
100182286	KISSIMMEE	FL		12/12/2024		356		53			53		409	409			
100186667	RALEIGH	NC		12/30/2024		363		67			67		430	430			
100139144	FRANKLINVILLE	NJ		12/28/2023		392		(34)			(34)		358	358			
100044877	DOUGLAS	MA		11/19/2020		820		135			135		955	955			
100132761	KATY	TX		11/03/2023		408		(19)			(19)		390	390			
100088277	MERRILLVILLE	IN		10/17/2022		534		(30)			(30)		503	503			
100028001	DESOTO	TX		10/26/2018		788		65			65		853	853			
100079623	NASHVILLE	TN		04/08/2022		889		(98)			(98)		791	791			
100161312	ANNA	TX		07/25/2024		34,933		(1,081)			(1,081)		33,851	33,851			
100126676	MORTON GROVE	IL		08/30/2023		287		253			253		540	540			
100180156	BALTIMORE	MD		11/25/2024		469		(47)			(47)		421	421			
100023886	LINCOLN	CA		09/10/2018		1,028		(57)			(57)		971	971			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060138	CLEARWATER	FL		06/25/2021		1,054		(68)			(68)		986	986			
100116800	PALM COAST	FL		07/20/2023		586		552			552		1,138	1,138			
100116834	HOMESTEAD	FL		07/20/2023		588		277			277		865	865			
100049787	BROOKLYN	NY		11/20/2020		6,619		(603)			(603)		6,016	6,016			
100044620	AUBURN	CA		11/19/2020		1,000		(172)			(172)		829	829			
100013860	GREENACRES	FL		05/25/2017		743		111			111		855	855			
100062547	NILES	IL		07/01/2021		1,536		(5)			(5)		1,530	1,530			
100027926	GARDENA	CA		10/26/2018		1,285		165			165		1,449	1,449			
100065169	DALLAS	TX		07/14/2021		1,080		(57)			(57)		1,023	1,023			
100060433	GAITHERSBURG	MD		06/01/2021		1,013		11			11		1,024	1,024			
100075078	PEORIA	AZ		12/01/2021		1,086		(37)			(37)		1,050	1,050			
100054082	INDIANAPOLIS	IN		03/23/2021		448		(21)			(21)		427	427			
100090025	SAINT CLOUD	MN		01/13/2023		507		17			17		524	524			
100109845	ORLANDO	FL		06/22/2023		497		(22)			(22)		475	475			
100090100	CONYERS	GA		01/13/2023		247		(67)			(67)		179	179			
100023375	MCKINLEYVILLE	CA		08/16/2018		(4,286)		(64)			(64)	6,121	1,771	1,751	(21)		(21)
100011753	BLOOMINGTON	CA		03/08/2017		306		449			449		755	755			
100126883	MIAMI	FL		08/30/2023		460		584			584		1,044	1,044			
100075910	KATY	TX		01/07/2022		3,713		(156)			(156)		3,557	3,557			
100173648	APELDOORN	NLD		10/29/2024													
100114342	BOWIE	MD		06/29/2023		364		827			827		1,192	1,192			
100141899	SAVANNAH	GA		03/27/2024		454		(50)			(50)		404	404			
100156098	SAVANNAH	GA		06/18/2024		432		(41)			(41)		391	391			
100081130	FRESNO	CA		03/18/2022		987		40			40		1,027	1,027			
100135391	WARNER ROBINS	GA		11/13/2023		10,601		(199)			(199)		10,402	10,402			
100159323	MERCED	CA		07/15/2024		116,167		1,806			1,806		117,973	117,973			
100078870	SUNRISE	FL		02/24/2022		1,156		8			8		1,164	1,164			
100117038	ACWORTH	GA		07/20/2023		529		159			159		688	688			
100115243	MILWAUKEE	WI		07/17/2023		949		(46)			(46)		903	903			
100012720	TAMPA	FL		05/25/2017		(7,738)		7			7	8,417	687	654	(33)		(33)
100062756	LEMOORE	CA		07/01/2021		3,396		(46)			(46)		3,351	3,351			
100084397	FRIDLEY	MN		08/12/2022		11		(11)			(11)						
100128401	RIO RICO	AZ		09/15/2023		385		(77)			(77)		308	308			
100028517	COMPTON	CA		10/26/2018		790		63			63		853	853			
100140461	GANSEVOORT	NY		01/18/2024		465		(23)			(23)		441	441			
100153670	CABOT	AR		05/31/2024		284		(73)			(73)		212	212			
100075054	LOS ANGELES	CA		12/01/2021		1,541		(67)			(67)		1,473	1,473			
100156444	TUCSON	AZ		06/24/2024		493		27			27		520	520			
100137854	MIAMI	FL		12/08/2023		406		(17)			(17)		390	390			
100132461	KISSIMMEE	FL		11/03/2023		431		69			69		500	500			
100173747	LYNCHBURG	VA		10/30/2024		485		7			7		491	491			
100153854	HOUSTON	TX		06/05/2024		444		85			85		529	529			
100110109	FORT WALTON BEACH	FL		06/23/2023		5		(5)			(5)						
100079016	HERMISTON	OR		02/24/2022		1,061		(26)			(26)		1,035	1,035			
100186793	MARYVILLE	TN		12/31/2024		455		(8)			(8)		447	447			
100147284	CICERO	IL		03/28/2024		428		(27)			(27)		401	401			
100101118	NORTH CHARLESTON	SC		04/28/2023		538		(6)			(6)		532	532			
100182314	LEXINGTON	SC		12/12/2024		336		(7)			(7)		329	329			
100017575	FORT MYERS	FL		04/26/2018		1,491		159			159		1,649	1,649			
100165430	MANVEL	TX		08/29/2024		1,167		(89)			(89)		1,077	1,077			
100074536	PETERSBURG	VA		12/01/2021		1,076		(83)			(83)		992	992			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031290	SACRAMENTO	CA		03/29/2019		1,040		142			142		1,182	1,182			
100150885	SEABROOK	TX		05/08/2024		565		(79)			(79)		486	486			
100164988	HARLINGEN	TX		08/28/2024		367		(35)			(35)		332	332			
100147566	MELBOURNE	FL		04/03/2024		441		(87)			(87)		354	354			
100166465	RIVERDALE	GA		10/31/2024		452		(62)			(62)		389	389			
100173249	PENSACOLA	FL		10/30/2024		586		53			53		639	639			
100165066	NORTH PORT	FL		08/28/2024		317		(74)			(74)		242	242			
100158491	CARTERSVILLE	GA		07/10/2024		466		(62)			(62)		404	404			
100167541	CHARLOTTE	NC		10/31/2024		474		(64)			(64)		409	409			
100109025	RIVERSIDE	NJ		05/31/2023		384		(33)			(33)		350	350			
100081303	BAKERSFIELD	CA		03/18/2022		998		54			54		1,052	1,052			
100126343	EXETER	PA		08/30/2023		401		(19)			(19)		382	382			
100014146	BOWIE	MD		05/25/2017		918		150			150		1,068	1,068			
100186653	TEMPE	AZ		12/30/2024		351		39			39		390	390			
100165243	BAYTOWN	TX		08/29/2024		495		(5)			(5)		490	490			
100159893	AVENTURA	FL		08/16/2024		448		(51)			(51)		397	397			
100060506	LANCASTER	CA		06/01/2021		1,400		13			13		1,414	1,414			
100176954	BELLINGHAM	WA		11/15/2024		496		(66)			(66)		430	430			
100047827	WARRENVILLE	IL		11/20/2020		1,647		8			8		1,654	1,654			
100139375	THROOP	PA		12/28/2023		356		(24)			(24)		331	331			
100111317	CAMDENTON	MO		06/29/2023		562		(94)			(94)		468	468			
100164596	CHULUOTA	FL		08/21/2024		417		(46)			(46)		371	371			
100118972	COLORADO SPRINGS	CO		07/27/2023		2,243		(132)			(132)		2,111	2,111			
100100275	NEW HAVEN	CT		03/24/2023		781		(80)			(80)		701	701			
100026195	ANTIOCH	CA		09/20/2018		884		40			40		924	924			
100169404	HOUSTON	TX		09/30/2024		2,497		(141)			(141)		2,356	2,356			
100139535	LAWRENCEVILLE	GA		12/28/2023		510		(106)			(106)		404	404			
100100812	HOUSTON	TX		04/28/2023		612		12			12		624	624			
100160550	SPRING	TX		07/19/2024		165		9			9		175	175			
100070874	TORRINGTON	CT		10/01/2021		738		(16)			(16)		722	722			
100055109	JESSUP	MD		03/23/2021		398		(19)			(19)		379	379			
100100694	LOCKPORT	IL		04/28/2023		537		(30)			(30)		507	507			
100076026	RALEIGH	NC		01/07/2022		961		(96)			(96)		864	864			
100064207	TUCKER	GA		07/01/2021		1,041		78			78		1,119	1,119			
100112034	CITRUS HEIGHTS	CA		06/29/2023		119		828			828		948	948			
100029415	CORONA	CA		10/26/2018		634		(11)			(11)		623	623			
100158564	PETERSBURG	VA		07/10/2024		416		(51)			(51)		365	365			
100025096	SACRAMENTO	CA		09/20/2018		1,847		229			229		2,076	2,076			
100135819	MELISSA	TX		11/10/2023		2,246		3			3		2,248	2,248			
100170425	FRESNO	CA		10/09/2024		499		(55)			(55)		444	444			
100026115	KIHEI	HI		09/20/2018		1,499		123			123		1,622	1,622			
100137894	SOUTHWICK	MA		12/08/2023		382		(64)			(64)		318	318			
100091193	HAMPTON	GA		01/31/2023		9		(9)			(9)						
100100709	HOUSTON	TX		04/28/2023		(5,284)		48			48	6,088	851	779	(72)		(72)
100066982	BALTIMORE	MD		08/02/2021		1,769		102			102		1,870	1,870			
100117535	CHICAGO	IL		07/20/2023		887		67			67		954	954			
100152333	FULSHEAR	TX		05/17/2024		568		111			111		679	679			
100158992	SAINT PETERSBURG	FL		08/15/2024		3,242		(347)			(347)		2,895	2,895			
100135974	KANSAS CITY	MO		11/16/2023		447		(89)			(89)		358	358			
100139224	WALNUT COVE	NC		12/28/2023		504		(34)			(34)		470	470			
100168221	RICHMOND	TX		09/20/2024		411		12			12		422	422			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031479	LANCASTER	CA		03/29/2019		731		231			231		962	962			
100148406	COLLEGE STATION	TX		04/12/2024		603		108			108		711	711			
100057527	FAIRFAX	VA		06/30/2021		1,023		(86)			(86)		937	937			
100184396	PARLIER	CA		12/16/2024		422		(10)			(10)		412	412			
100117710	KATY	TX		07/20/2023		31,384		1,074			1,074		32,459	32,459			
100044066	RIVERBANK	CA		08/19/2020		1,337		(108)			(108)		1,229	1,229			
100165791	HOLLYWOOD	FL		08/29/2024		389		(82)			(82)		307	307			
100023218	AUSTIN	TX		08/16/2018		993		(23)			(23)		969	969			
100090281	LA QUINTA	CA		01/13/2023		529		(56)			(56)		473	473			
100077111	HENDERSON	NV		01/03/2022		1,386		(77)			(77)		1,309	1,309			
100100481	PHILADELPHIA	PA		04/27/2023		880		300			300		1,180	1,180			
100023807	KATY	TX		09/04/2018		690		(56)			(56)		634	634			
100084822	ANGIER	NC		08/02/2022		501		(97)			(97)		405	405			
100025400	MIRAMAR	FL		09/20/2018		708		20			20		728	728			
100153328	NORTH FORT MYERS	FL		05/30/2024		735		204			204		939	939			
100013658	FREDERICKSBURG	VA		05/25/2017		1,276		221			221		1,497	1,497			
100113087	BALLWIN	MO		06/29/2023		326		641			641		967	967			
100139409	VERNON	NJ		12/28/2023		66		282			282		348	348			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		2,141		(103)			(103)		2,038	2,038			
100138400	HOUSTON	TX		12/18/2023		779		(42)			(42)		737	737			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		531		(15)			(15)		516	516			
100155279	ALBANY	NY		07/19/2024		405		(94)			(94)		311	311			
100010803	ISLIP	NY		12/23/2016		(4,727)		130			130	6,067	1,471	1,488	17		17
100154713	ORLANDO	FL		07/19/2024		988		(108)			(108)		880	880			
100028266	BELLEROSE	NY		10/26/2018		1,355		202			202		1,557	1,557			
100114655	KENNER	LA		06/29/2023		420		(86)			(86)		335	335			
100062138	KEYPORT	NJ		07/01/2021		712		(6)			(6)		705	705			
100116542	WACO	TX		07/20/2023		2,385		2,579			2,579		4,964	4,964			
100060933	LAKE ELSINORE	CA		06/01/2021		1,480		14			14		1,493	1,493			
100143578	CHICAGO	IL		02/21/2024		415		(35)			(35)		381	381			
100153392	LAKE ARIEL	PA		05/29/2024		1,244		(81)			(81)		1,164	1,164			
100079702	WESTON	FL		04/25/2022		851		(122)			(122)		730	730			
100020178	EL MONTE	CA		07/17/2018		3,754		6			6		3,761	3,761			
100177737	CANNON FALLS	MN		11/19/2024		796		(69)			(69)		727	727			
100151954	ALIQUIPPA	PA		06/14/2024		405		(120)			(120)		285	285			
100090625	WESTBROOKVILLE	NY		12/29/2022		3,381		(2,910)			(2,910)		471	471			
100066761	HENRIETTA	NY		08/02/2021		983		(41)			(41)		943	943			
100025289	AVONDALE	AZ		09/20/2018		573		82			82		655	655			
100139266	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		570		3			3		572	572			
100165172	UNITED KINGDOM	GBR		08/27/2024		41							41	41			
100135174	FENTON	MO		11/07/2023		90		12			12		102	102			
100029493	ST CHARLES	MO		10/26/2018		1,134		78			78		1,212	1,212			
100132627	HEDGESVILLE	WV		11/03/2023		424		44			44		468	468			
100081149	MOREHEAD CITY	NC		03/18/2022		949		55			55		1,004	1,004			
100114584	ELMWOOD PARK	IL		06/29/2023		460		(5)			(5)		455	455			
100143104	EDEN PRAIRIE	MN		02/16/2024		533		6			6		539	539			
100025232	WHITEWATER	CA		09/20/2018		533		161			161		694	694			
100079865	SAINT CLOUD	FL		04/25/2022		866		(96)			(96)		771	771			
100057932	NOTTINGHAM	MD		06/30/2021		1,058		(30)			(30)		1,028	1,028			
100144612	FARMINGTON	CT		03/13/2024		535		(17)			(17)		519	519			
100153730	HAMPTON	GA		07/11/2024		369		(92)			(92)		277	277			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149848	SPRINGFIELD	OH		04/29/2024		371		(60)			(60)		311	311			
100076164	PHOENIX	AZ		01/07/2022		922		(69)			(69)		853	853			
100150581	MARYSVILLE	OH		05/03/2024		491		(20)			(20)		471	471			
100100755	HOUSTON	TX		04/28/2023		573		(56)			(56)		517	517			
100061445	FOREST LAKE	MN		06/01/2021		377		8			8		385	385			
100055673	CLE ELUM	WA		03/23/2021		777		(188)			(188)		589	589			
100024631	FARMINGTON	MN		09/20/2018		885		113			113		998	998			
100139004	ACWORTH	GA		12/21/2023		916		863			863		1,779	1,779			
100180882	UNITED KINGDOM	GBR		11/27/2024		37							37	37			
100054096	PORT ORANGE	FL		03/23/2021		1,211		(172)			(172)		1,039	1,039			
100063145	HAVERHILL	MA		07/01/2021		1,453		(24)			(24)		1,428	1,428			
100081354	BOTHELL	WA		03/18/2022		1,000		69			69		1,069	1,069			
100025999	SPRINGFIELD	MA		09/20/2018		843		307			307		1,150	1,150			
100101192	OAKHURST	NJ		04/28/2023		(326)		1,117			1,117		791	791			
100087332	MOORESVILLE	IN		10/25/2022		654		97			97		750	750			
100175129	OAK GROVE	AL		11/05/2024		3		(3)			(3)						
100076060	LINCOLN	NE		01/07/2022		932		(79)			(79)		853	853			
100065052	KATY	TX		07/14/2021		1,180		(82)			(82)		1,098	1,098			
100115347	HUNTINGTON PARK	CA		07/17/2023		2,135		(98)			(98)		2,037	2,037			
100182317	AURORA	IL		12/12/2024		1,358		(32)			(32)		1,326	1,326			
100155516	BILLINGS	MT		06/18/2024		896		(88)			(88)		808	808			
100169602	REXFORD	NY		09/30/2024		351		2			2		353	353			
100044930	HIGHLAND MILLS	NY		11/19/2020		808		37			37		845	845			
100013455	FREDERICKSBURG	VA		05/25/2017		576		184			184		760	760			
100049553	JACKSONVILLE	FL		11/20/2020		482		239			239		720	720			
100077408	SAN ANTONIO	TX		01/03/2022		816		(33)			(33)		783	783			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		1,859		774			774		2,633	2,633			
100180774	SARASOTA	FL		11/26/2024		416		(59)			(59)		357	357			
100088810	POMPANO BEACH	FL		11/15/2022		449		(69)			(69)		380	380			
100099754	CHICAGO	IL		02/28/2023		480		(32)			(32)		448	448			
100108243	SAUGUS	MA		05/24/2023		308		(45)			(45)		262	262			
100025348	EXETER	NH		09/20/2018		2,601		(57)			(57)		2,544	2,544			
100142744	CYPRESS	TX		02/08/2024		102,839		(759)			(759)		102,080	102,080			
100103223	PANAMA CITY	FL		04/26/2023		324		(7)			(7)		317	317			
100061086	HELENDALE	CA		06/01/2021		1,407		14			14		1,421	1,421			
100174452	JURUPA VALLEY	CA		10/31/2024		892		(53)			(53)		838	838			
100119049	HENDERSON	NV		07/27/2023		22		(22)			(22)						
100159251	HALIFAX	VT		07/15/2024		445		20			20		465	465			
100146526	DENVER	CO		03/19/2024		1,007		(65)			(65)		942	942			
100130327	DERBY	CT		09/28/2023		448		(42)			(42)		405	405			
100113509	POUGHKEEPSIE	NY		06/29/2023		65		666			666		731	731			
100048775	BRANDON	FL		11/20/2020		827		(90)			(90)		737	737			
100028152	SANDOWN	NH		10/26/2018		3,062		264			264		3,326	3,326			
100138395	KNOXVILLE	TN		12/18/2023		406		(1)			(1)		406	406			
100119857	MYRTLE BEACH	SC		08/10/2023		384		(41)			(41)		343	343			
100140424	LUBBOCK	TX		01/18/2024		515		(7)			(7)		508	508			
100044990	PATERSON	NJ		11/19/2020		2,295		35			35		2,330	2,330			
100134870	SLINGERLANDS	NY		10/30/2023		5,575		327			327		5,902	5,902			
100062920	LAS CRUCES	NM		07/01/2021		3,061		(31)			(31)		3,030	3,030			
100013136	GERMANTOWN	MD		05/25/2017		598		165			165		763	763			
100157913	SLINGERLANDS	NY		07/09/2024		316		12			12		329	329			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100044053	CARSON	CA		08/19/2020		3,459		(94)			(94)		3,365	3,365			
100113321	DALY CITY	CA		06/29/2023		19,480		234			234		19,714	19,714			
100153931	LUBBOCK	TX		06/05/2024		11		(11)			(11)						
100172960	SPRING	TX		10/25/2024		585		(50)			(50)		535	535			
100173941	AUSTELL	GA		10/31/2024		431		(60)			(60)		371	371			
100143428	KISSIMMEE	FL		02/16/2024		416		(38)			(38)		378	378			
100110755	SAINT PETERSBURG	FL		08/11/2023		437		(79)			(79)		359	359			
100064807	KATY	TX		07/14/2021		(4,869)		(123)			(123)	6,040	1,048	1,053	5		5
100143411	LAS VEGAS	NV		02/16/2024		428		19			19		447	447			
100175719	WEST COLUMBIA	SC		11/12/2024		403		(56)			(56)		348	348			
100147672	HOUSTON	TX		04/04/2024		702		(79)			(79)		622	622			
100148356	CLAREMORE	OK		04/12/2024		567		66			66		633	633			
100107783	NORTH LAS VEGAS	NV		05/19/2023		17,027		975			975		18,002	18,002			
100133951	DETROIT	MI		10/25/2023		718		(39)			(39)		678	678			
100079978	FRIENDSWOOD	TX		04/25/2022		1,674		97			97		1,771	1,771			
100152212	KATY	TX		05/17/2024		560		124			124		684	684			
100140407	TUCSON	AZ		01/18/2024		377		(25)			(25)		352	352			
100026909	SAN PABLO	CA		09/26/2018		545		177			177		722	722			
100145000	UNITED KINGDOM	GBR		03/12/2024		52		(24)			(24)		27	27			
100030733	GAINESVILLE	VA		04/09/2019		485		524			524		1,009	1,009			
100117229	ALLEN	TX		07/20/2023		4,216		2,949			2,949		7,165	7,165			
100147622	PANAMA CITY	FL		04/04/2024		(7,885)		15			15	8,360	490	483	(7)		(7)
100066406	SAINT ROBERT	MO		08/02/2021		735		(34)			(34)		701	701			
100169464	PHOENIX	AZ		09/30/2024		327		(43)			(43)		284	284			
100173661	ARNHEM	NLD		10/29/2024		2,900							2,900	2,900			
100087481	TOMBALL	TX		10/25/2022		(7,325)		219			219	8,360	1,255	1,206	(49)		(49)
100159522	SAN ANTONIO	TX		07/15/2024		(5,582)		(9)			(9)	6,052	461	428	(34)		(34)
100026286	STATEN ISLAND	NY		09/20/2018		3,777		74			74		3,851	3,851			
100025341	SAN DIEGO	CA		09/20/2018		11,891		211			211		12,102	12,102			
100162302	FORSYTH	GA		09/06/2024		401		(79)			(79)		323	323			
100129957	WILMINGTON	DE		09/27/2023		381		(36)			(36)		345	345			
100154574	ZEPHYRHILLS	FL		06/14/2024		401		(59)			(59)		342	342			
100090263	ARROWBEAR	CA		01/13/2023		351		(67)			(67)		283	283			
100118735	CONCORD	NC		07/25/2023		51		(13)			(13)		38	38			
100115353	HENDERSON	NV		07/17/2023		505		4			4		509	509			
100156710	MCHENRY	IL		06/26/2024		449		(35)			(35)		414	414			
100081837	HOMESTEAD	FL		03/30/2022		827		51			51		877	877			
100065157	GRESHAM	OR		07/14/2021		1,237		(61)			(61)		1,176	1,176			
100117776	FORT WALTON BEACH	FL		07/20/2023		673		(23)			(23)		650	650			
100184978	COLLINGSWOOD	NJ		12/19/2024		(12)		12			12						
100162563	SAN ANTONIO	TX		08/12/2024		732		1			1		733	733			
100118073	OGDEN	UT		07/20/2023		504		(33)			(33)		471	471			
100079489	FORT PIERCE	FL		04/25/2022		895		(98)			(98)		797	797			
100012742	CENTRAL ISLIP	NY		05/25/2017		603		290			290		893	893			
100161806	MILLVILLE	NJ		07/31/2024		353		(24)			(24)		329	329			
100185068	CHESAPEAKE BEACH	MD		12/20/2024		16		(16)			(16)						
100014478	CENTEREACH	NY		09/27/2017		2,367		90			90		2,457	2,457			
100062284	PICKERINGTON	OH		07/01/2021		1,465		(41)			(41)		1,424	1,424			
100079076	MESQUITE	TX		02/24/2022		(5,025)		(19)			(19)	6,044	999	973	(26)		(26)
100119053	PUEBLO	CO		07/27/2023		(6,020)		7			7	6,044	31		(31)		(31)
100066868	HURST	TX		08/02/2021		1,226		4			4		1,230	1,230			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014176	SACRAMENTO	CA		05/25/2017		602		60			60		662	662			
100172770	AUSTIN	TX		12/06/2024		358		(53)			(53)		305	305			
100158701	NAVARRE	FL		07/10/2024		1,637		(68)			(68)		1,569	1,569			
100062330	TRENTON	NJ		07/01/2021		1,259		5			5		1,264	1,264			
100103767	TAMPA	FL		05/10/2023		379		(83)			(83)		296	296			
100158347	UNITED KINGDOM	GBR		07/09/2024		(2,149)		2,149			2,149						
100079488	FORT PIERCE	FL		04/25/2022		862		(95)			(95)		767	767			
100149879	BAKERSFIELD	CA		04/29/2024		472		9			9		481	481			
100165734	MIAMI BEACH	FL		08/29/2024		481		(36)			(36)		445	445			
100137432	HOOVER	AL		01/11/2024		9,070		(339)			(339)		8,731	8,731			
100186759	PRAIRIE VIEW	TX		12/31/2024		(8,244)		14			14	8,406	175	228	185	(133)	52
100023929	MONUMENT	CO		09/10/2018		1,012		(57)			(57)		955	955			
100126380	HAMILTON	NJ		08/30/2023		609		(42)			(42)		567	567			
100111178	ELMWOOD PARK	IL		06/29/2023		437		560			560		997	997			
100049519	WINTHROP HARBOR	IL		11/20/2020		2,993		(72)			(72)		2,920	2,920			
100152267	KISSIMMEE	FL		05/17/2024		538		82			82		620	620			
100167531	HOUSTON	TX		10/31/2024		352		(52)			(52)		300	300			
100139220	ORLANDO	FL		12/28/2023		30,964		(22)			(22)		30,942	30,942			
100043044	HONOKAA	HI		05/28/2020		1,249		132			132		1,381	1,381			
100087138	RICHMOND	RI		10/25/2022		461		117			117		579	579			
100162726	ZEPHYRHILLS	FL		08/12/2024		556		87			87		643	643			
100075907	BATON ROUGE	LA		01/07/2022		1,032		(62)			(62)		970	970			
100043109	LA HABRA	CA		05/28/2020		539		30			30		569	569			
100119784	VINELAND	NJ		08/08/2023		317		314			314		631	631			
100062973	VERNON	NJ		07/01/2021		1,304		(13)			(13)		1,291	1,291			
100054647	ELGIN	IL		03/23/2021		838		(138)			(138)		700	700			
100166338	SACRAMENTO	CA		10/24/2024		442		(81)			(81)		361	361			
100150156	TAMPA	FL		04/30/2024		523		(36)			(36)		487	487			
100164876	KNOXVILLE	TN		08/26/2024		432		(88)			(88)		344	344			
100181257	DALLAS	TX		12/06/2024		299		6			6		304	304			
100084718	DURHAM	NC		08/02/2022		1,590		(67)			(67)		1,523	1,523			
100102568	LAWRENCE	KS		06/07/2023		423		(57)			(57)		367	367			
100175908	MARICOPA	AZ		11/14/2024		604		89			89		693	693			
100175475	LAGRANGE	GA		12/23/2024		492		3			3		495	495			
100145276	UNITED KINGDOM	GBR		03/12/2024		(144)		1,458			1,458		1,314	1,314			
100090123	MULBERRY	FL		01/13/2023		626		(88)			(88)		537	537			
100175961	YAKIMA	WA		11/14/2024		(5,486)		6			6	6,004	525	491	(34)		(34)
100150831	RINCON	GA		05/08/2024		439		(9)			(9)		430	430			
100030778	LA PINE	OR		04/09/2019		1,153		(11)			(11)		1,141	1,141			
100114559	ATWATER	CA		06/29/2023		1,183		(148)			(148)		1,035	1,035			
100079763	KISSIMMEE	FL		04/25/2022		822		(131)			(131)		691	691			
100176701	CHICAGO	IL		11/15/2024		180		(45)			(45)		135	135			
100038554	DUBLIN	IRL		09/27/2019		1,370		1,097			1,097		2,468	2,468			
100139466	PORTLAND	OR		12/28/2023		1,358		(107)			(107)		1,251	1,251			
100013738	TURLOCK	CA		05/25/2017		695		(27)			(27)		668	668			
100175964	SOUTH BEND	WA		11/14/2024		527		(56)			(56)		471	471			
100066691	DERBY	KS		08/02/2021		2,537		(39)			(39)		2,498	2,498			
100062721	CORPUS CHRISTI	TX		07/01/2021		1,962		(56)			(56)		1,906	1,906			
100150615	SAN ANTONIO	TX		05/03/2024		634		73			73		707	707			
100166421	SILVERTHORNE	CO		10/31/2024		471		(66)			(66)		404	404			
100121032	KISSIMMEE	FL		08/30/2023		5,583		154			154		5,736	5,736			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153825	CINCINNATI	OH		07/10/2024		341		(28)			(28)		313	313			
100144714	UNITED KINGDOM	GBR		03/12/2024		(2,570)		2,602			2,602		31	31			
100012229	ABINGDON	MD		04/28/2017		418		242			242		660	660			
100141453	SIOUX CITY	IA		01/30/2024		12		(12)			(12)						
100057945	SAHUARITA	AZ		06/30/2021		1,037		(62)			(62)		975	975			
100102989	RICHMOND	KY		06/22/2023		9		(9)			(9)						
100156225	CHESAPEAKE	VA		06/20/2024		388		(54)			(54)		334	334			
100173763	BROADWAY	NC		10/30/2024		528		(67)			(67)		461	461			
100137569	HUTTO	TX		12/08/2023		15,633		(312)			(312)		15,321	15,321			
100000274	WASHINGTON	DC		09/27/2016		(5,780)		141			141	6,035	395	389	(7)		(7)
100091211	NORTH LAS VEGAS	NV		01/31/2023		418		(73)			(73)		345	345			
100062223	ADDISON	IL		07/01/2021		975		(5)			(5)		971	971			
100168353	CARTHAGE	NC		09/25/2024		559		52			52		611	611			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		405		13			13		418	418			
100139487	EXETER	CA		12/28/2023		526		(44)			(44)		482	482			
100162648	BARTLESVILLE	OK		08/12/2024		(5,449)		52			52	6,029	633	589	(44)		(44)
100184540	BELLFLOWER	CA		12/17/2024		1,487		(144)			(144)		1,344	1,344			
100151917	ANN ARBOR	MI		07/10/2024		622		(180)			(180)		441	441			
100026518	MORENO VALLEY	CA		09/26/2018		580		(57)			(57)		523	523			
100176025	OAK RIDGE	TN		12/20/2024		321		(25)			(25)		296	296			
100174671	BELCAMP	MD		10/31/2024		1,353		(96)			(96)		1,257	1,257			
100127262	WEST BATH	ME		08/30/2023		(3,710)		(607)			(607)	6,030	1,713	1,675	(38)		(38)
100147591	SHEPHERD	TX		04/04/2024		(5,368)		(79)			(79)	6,030	582	542	(40)		(40)
100130031	BLOOMINGDALE	IL		09/27/2023		484		(15)			(15)		469	469			
100067401	ANNA	TX		09/23/2021		(3,957)		(67)			(67)	6,031	2,007	1,997	(10)		(10)
100176155	WILLINGBORO	NJ		12/20/2024		262		(42)			(42)		220	220			
100153455	DECATUR	AL		05/30/2024		412		(19)			(19)		393	393			
100091237	ORLANDO	FL		01/31/2023		450		(47)			(47)		403	403			
100184418	ANNAPOLIS	MD		12/17/2024		(5,806)		(43)			(43)	6,031	182	177	(4)		(4)
100172748	YAKIMA	WA		11/21/2024		(5,970)		(20)			(20)	6,031	41	3	(38)		(38)
100102725	ROSSVILLE	GA		06/22/2023		1,499		(85)			(85)		1,414	1,414			
100170331	CRAWFORDVILLE	FL		10/08/2024		486		(32)			(32)		454	454			
100076123	DYER	IN		01/07/2022		(5,037)		(41)			(41)	6,025	948	911	(37)		(37)
100141117	CHICAGO	IL		01/30/2024		379		(25)			(25)		354	354			
100153463	GRAND RAPIDS	MI		05/30/2024		15,895		(399)			(399)		15,496	15,496			
100170419	CALIPATRIA	CA		10/09/2024		15		(15)			(15)						
100114616	GREAT FALLS	MT		06/29/2023		(5,479)		(48)			(48)	6,007	479	459	(20)		(20)
100145427	UNITED KINGDOM	GBR		03/12/2024		(1,283)		1,318			1,318		35	35			
100079487	DENVER	CO		04/25/2022		(7,343)		183			183	8,326	1,166	1,159	(7)		(7)
100075954	PHILADELPHIA	PA		01/07/2022		1,024		(36)			(36)		988	988			
100057599	BALTIMORE	MD		06/30/2021		1,788		(49)			(49)		1,739	1,739			
100115598	INDIAN LAND	SC		07/19/2023		502		(17)			(17)		485	485			
100186765	PASEDENA	TX		12/31/2024		304		(24)			(24)		280	280			
100151887	KYLE	TX		05/10/2024		433		(48)			(48)		385	385			
100011454	HACKENSACK	NJ		12/23/2016		514		415			415		929	929			
100091290	DALLAS	TX		01/31/2023		477		(58)			(58)		419	419			
100081313	PRINCETON	TX		03/18/2022		993		68			68		1,061	1,061			
100112105	SAINT MARYS	GA		06/29/2023		1,099		526			526		1,625	1,625			
100071391	HICKORY	NC		10/01/2021		1,005		(11)			(11)		994	994			
100134449	PLYMOUTH	PA		10/30/2023		158		(38)			(38)		121	121			
100167619	NEWPORT NEWS	VA		09/19/2024		670		(52)			(52)		618	618			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029845	CHICAGO	IL		10/26/2018		564		46			46		610	610			
100088977	SCOTTSDALE	AZ		11/15/2022		336		(4)			(4)		332	332			
100165976	NEWMAN	CA		09/06/2024		3,499		(91)			(91)		3,408	3,408			
100050046	WILMINGTON	NC		11/20/2020		2,532		(222)			(222)		2,310	2,310			
100109610	BALTIMORE	MD		06/14/2023		118		13			13		130	130			
100134300	HEBER SPRINGS	AR		10/27/2023		336		(82)			(82)		254	254			
100175819	PHILADELPHIA	PA		11/12/2024		477		6			6		483	483			
100127148	SCHAUMBURG	IL		08/30/2023		(544)		1,082			1,082		538	538			
100029066	HUNTINGTON PARK	CA		10/26/2018		1,054		130			130		1,184	1,184			
100142615	MUSTANG	OK		02/08/2024		414		(30)			(30)		384	384			
100146718	MESQUITE	TX		03/20/2024		378		(76)			(76)		302	302			
100135889	ADELANTO	CA		11/13/2023		340		(5)			(5)		335	335			
100054038	MARIETTA	GA		03/23/2021		689		(158)			(158)		532	532			
100163316	HERNANDO	FL		08/13/2024		1,800		(7)			(7)		1,793	1,793			
100181515	CHARLOTTE	NC		12/06/2024		464		(31)			(31)		433	433			
100182227	MADISON	AL		12/12/2024		1,225		236			236		1,462	1,462			
100182228	MADISON	AL		12/12/2024		1,271		241			241		1,512	1,512			
100012507	SAN DIEGO	CA		04/28/2017		1,379		152			152		1,531	1,531			
100084401	GRAND RAPIDS	MI		08/12/2022		695		(170)			(170)		525	525			
100132427	CLARKSVILLE	TN		11/03/2023		(14)		14			14						
100174474	SAN ANTONIO	TX		10/31/2024		(5,013)		(126)			(126)	6,019	880	889	9		9
100087395	MAYWOOD	IL		10/25/2022		1,955		412			412		2,366	2,366			
100128271	NORFOLK	VA		09/14/2023		426		(64)			(64)		362	362			
100024721	AGUANGA	CA		09/20/2018		1,033		62			62		1,095	1,095			
100150919	ATHENS	AL		05/08/2024		634		109			109		743	743			
100129815	HOUSTON	TX		09/27/2023		458		(28)			(28)		431	431			
100173638	ZWOLLE	NLD		10/29/2024		21,345							21,345	21,345			
100081304	SAN ANTONIO	TX		03/18/2022		2,256		142			142		2,398	2,398			
100067616	ROSHARON	TX		09/23/2021		1,025		(94)			(94)		931	931			
100115450	NEW CANEY	TX		07/17/2023		420		(70)			(70)		350	350			
100142993	CULPEPPER	VA		02/12/2024		295		(31)			(31)		264	264			
100043906	SAN PABLO	CA		08/19/2020		880		(157)			(157)		724	724			
100175502	BOYNTON BEACH	FL		12/23/2024		445		(27)			(27)		419	419			
100000541	VOORHEES	NJ		09/27/2016		3,856		218			218		4,074	4,074			
100167621	SEATTLE	WA		09/19/2024		554		(70)			(70)		484	484			
100102642	SURFSIDE BEACH	TX		06/22/2023		435		(157)			(157)		278	278			
100138177	RIVERVIEW	FL		12/14/2023		261		114			114		375	375			
100026888	BAKERSFIELD	CA		09/26/2018		650		65			65		714	714			
100171644	BENSON	AZ		10/16/2024		31,026		29			29		31,055	31,055			
100147594	HOWEY IN THE HILLS	FL		04/04/2024		460		(86)			(86)		375	375			
100186739	MIAMI	FL		12/31/2024		183		(38)			(38)		144	144			
100139196	LAUREL	MD		12/28/2023		384		(31)			(31)		353	353			
100149105	NEW CANEY	TX		04/19/2024		390		52			52		441	441			
100164987	STERLING HEIGHTS	MI		08/28/2024		463		(41)			(41)		422	422			
100053473	CASTLETON	NY		03/23/2021		893		123			123		1,016	1,016			
100076106	RIO RANCHO	NM		01/07/2022		918		(63)			(63)		856	856			
100133547	SOUTH HOLLAND	IL		10/19/2023		348		(36)			(36)		312	312			
100081432	MODESTO	CA		03/18/2022		987		49			49		1,036	1,036			
100067517	FREDERICKSBURG	VA		09/23/2021		936		(103)			(103)		833	833			
100160910	HAMILTON	NJ		07/24/2024		1,126		(70)			(70)		1,056	1,056			
100014649	ESCONDIDO	CA		09/27/2017		480		82			82		563	563			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185783	DELAND	FL		12/26/2024		2,863		(170)			(170)		2,694	2,694			
100014570	EAST AMHERST	NY		09/27/2017		825		421			421		1,246	1,246			
100049477	ELMONT	NY		11/20/2020		885		(164)			(164)		721	721			
100162317	ATLANTA	GA		08/05/2024		685		(33)			(33)		652	652			
100099645	PARLIER	CA		04/06/2023													
100135809	PRINCETON	TX		11/10/2023		842		(63)			(63)		780	780			
100025082	FONTANA	CA		09/20/2018		693		(2)			(2)		691	691			
100078924	FRESNO	CA		02/24/2022		1,044		11			11		1,055	1,055			
100185028	CHARLOTTE	NC		12/20/2024		336		(2)			(2)		334	334			
100168357	CONVERSE	TX		09/25/2024		538		41			41		579	579			
100071105	FLORIDA CITY	FL		10/01/2021		1,101		(4)			(4)		1,098	1,098			
100139679	UNITED KINGDOM	GBR		12/18/2023		20							20	20			
100069523	ELKHORN	WI		09/01/2021		1,122		(3)			(3)		1,119	1,119			
100065171	WEST WILDWOOD	NJ		07/14/2021		1,775		(74)			(74)		1,701	1,701			
100139768	UNITED KINGDOM	GBR		12/18/2023													
100173758	HIALEAH	FL		10/30/2024		1,021		(36)			(36)		984	984			
100081295	SAINT PETERS	MO		03/18/2022		1,151		59			59		1,210	1,210			
100079219	BUFFALO	NY		02/24/2022		913		(56)			(56)		857	857			
100084696	HOLIDAY	FL		08/02/2022		576		(38)			(38)		538	538			
100168746	LAS VEGAS	NV		09/26/2024		650		(112)			(112)		538	538			
100167791	GAINESVILLE	FL		09/19/2024		431		(37)			(37)		394	394			
100091614	CLARKSTON	WA		03/07/2023		(23)		23			23						
100025508	LA PLACE	LA		09/20/2018		580		44			44		623	623			
100017916	WEST PALM BEACH	FL		05/30/2018		1,089		(38)			(38)		1,051	1,051			
100151604	GARLAND	TX		05/10/2024		3,324		(15)			(15)		3,308	3,308			
100135010	ORLANDO	FL		10/30/2023		382		19			19		402	402			
100048717	MABELVALE	AR		11/20/2020		3,427		(236)			(236)		3,191	3,191			
100157989	DECATUR	GA		07/09/2024		458		(1)			(1)		457	457			
100147046	AUSTIN	TX		03/27/2024		(3,214)		(29)			(29)	6,027	2,783	2,764	(19)		(19)
100101790	PHILADELPHIA	PA		03/31/2023		459		(23)			(23)		437	437			
100100049	LAKESIDE	AZ		03/28/2023		292		(62)			(62)		229	229			
100071807	PALM BAY	FL		10/14/2021		1,022		(78)			(78)		944	944			
100134964	KANNAPOLIS	NC		10/30/2023		352		(76)			(76)		276	276			
100130395	ORLANDO	FL		09/28/2023		523		(42)			(42)		481	481			
100100018	WEST PALM BEACH	FL		03/28/2023		610		(31)			(31)		579	579			
100100731	BALTIMORE	MD		04/28/2023		347		25			25		372	372			
100115133	CHICAGO	IL		07/17/2023		420		(37)			(37)		382	382			
100170227	MAXWELL	TX		10/08/2024		578		14			14		591	591			
100110982	PASO ROBLES	CA		06/29/2023		342		106			106		448	448			
100179849	LINCOLN	NE		11/22/2024		1,141		(37)			(37)		1,104	1,104			
100103609	BURBANK	IL		05/08/2023		447		(18)			(18)		429	429			
100157827	PUTNAM	CT		08/01/2024		368		(92)			(92)		276	276			
100181263	OLD SAYBROOK	CT		12/06/2024		2,856		(202)			(202)	8,292	10,945	10,912	(33)		(33)
100102597	MARTINSBURG	WV		06/07/2023		14		(14)			(14)						
100110081	ARVADA	CO		06/23/2023		845		(21)			(21)		824	824			
100091386	HOFFMAN ESTATES	IL		02/22/2023		447		11			11		458	458			
100120564	MINNEAPOLIS	MN		08/18/2023		774		(53)			(53)		722	722			
100117334	HOUSTON	TX		07/20/2023		526		192			192		717	717			
100153051	CINCINNATI	OH		06/27/2024		410		(64)			(64)		347	347			
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024		413		(23)			(23)		390	390			
100062071	LOVELAND	CO		07/01/2021		948		(22)			(22)		925	925			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157709	KENNER	LA		06/28/2024		(7,938)		(85)			(85)	8,288	264	268	3		3
100046840	YONKERS	NY		11/20/2020		926		(486)			(486)		440	440			
100060468	COMMERCE CITY	CO		06/01/2021		1,420		13			13		1,434	1,434			
100143050	MANOR	TX		02/14/2024		30,967		(1,960)			(1,960)		29,007	29,007			
100091225	SPARTA	TN		01/31/2023		508		(47)			(47)		461	461			
100152184	WINSTON SALEM	NC		05/17/2024		1,094		(12)			(12)		1,081	1,081			
100164048	NEW BOSTON	MI		08/21/2024		450		(57)			(57)		393	393			
100115189	WATERBURY	CT		07/17/2023		423		(36)			(36)		387	387			
100117027	CONYERS	GA		07/20/2023		554		222			222		776	776			
100013793	PLANTATION	FL		05/25/2017		1,144		41			41		1,185	1,185			
100066561	BALTIMORE	MD		08/02/2021		1,058		(17)			(17)		1,042	1,042			
100152292	OKLAHOMA CITY	OK		05/17/2024		343		81			81		424	424			
100152294	OKLAHOMA CITY	OK		05/17/2024		343		81			81		424	424			
100136277	LOCKHART	TX		11/20/2023		522		216			216		739	739			
100136278	LOCKHART	TX		11/20/2023		522		216			216		739	739			
100062169	DUNDALK	MD		07/01/2021		3,214		(78)			(78)		3,136	3,136			
100169411	FRUITLAND	ID		09/30/2024		327		(17)			(17)		311	311			
100113503	SAINT LOUIS	MO		06/29/2023		346		387			387		732	732			
100078828	HOUSTON	TX		02/24/2022		967		3			3		971	971			
100013500	LA QUINTA	CA		05/25/2017		569		138			138		706	706			
100119028	OCALA	FL		07/27/2023		444		(80)			(80)		364	364			
100113258	ROCKVILLE	MD		06/29/2023		746		606			606		1,352	1,352			
100157941	MANNFORD	OK		07/09/2024		520		150			150		670	670			
100115591	JACKSONVILLE	FL		07/19/2023		288		(17)			(17)		271	271			
100014776	TARPON SPRINGS	FL		10/30/2017		416		43			43		459	459			
100100485	FORT MYERS	FL		04/27/2023		604		169			169		773	773			
100184724	CLARKSTON	MI		12/17/2024		1,006		(110)			(110)		896	896			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		603							603	603			
100164616	LAUREL	DE		08/21/2024		607		(119)			(119)		488	488			
100091046	KISSIMMEE	FL		01/31/2023		384		(68)			(68)		316	316			
100127317	KEARNY	NJ		08/30/2023		707		30			30		738	738			
100132672	MORENO VALLEY	CA		11/03/2023		394		(55)			(55)		339	339			
100156320	GALVESTON	TX		07/25/2024		437		(35)			(35)		402	402			
100155270	SAVANNAH	GA		07/19/2024		672		(111)			(111)		561	561			
100043823	OAKLAND	CA		08/13/2020		210		14			14		224	224			
100081369	BOSSIER CITY	LA		03/18/2022		2,390		112			112		2,502	2,502			
100103186	WATERBURY	CT		04/21/2023		18		(18)			(18)						
100128027	NASHVILLE	TN		09/08/2023		564		59			59		623	623			
100128002	SPRINGFIELD	TN		09/08/2023		2,928		204			204		3,132	3,132			
100155210	JOHNSTOWN	OH		07/19/2024		456		(63)			(63)		393	393			
100148078	CROSBY	TX		04/10/2024		488		61			61		549	549			
100103049	INDIANAPOLIS	IN		06/22/2023		164		(57)			(57)		106	106			
100110752	DENTON	TX		08/11/2023		453		(92)			(92)		360	360			
100138992	FAIR LAWN	NJ		12/21/2023		142		732			732		874	874			
100159533	PHOENIX	AZ		07/15/2024		429		(24)			(24)		406	406			
100013710	BARTLETT	IL		05/25/2017		(4,482)		153			153	5,987	1,659	1,649	(10)		(10)
100054371	WEST PALM BEACH	FL		03/23/2021		745		(115)			(115)		629	629			
100023831	FRESNO	CA		09/04/2018		1,474		(75)			(75)		1,399	1,399			
100139603	ATLANTA	GA		12/28/2023		307		(61)			(61)		246	246			
100071867	SAN ANTONIO	TX		10/14/2021		950		(90)			(90)		860	860			
100153672	SOUTH BOSTON	MA		05/31/2024		(7,803)		(62)			(62)	8,270	405	400	(5)		(5)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176522	CHICAGO	IL		11/15/2024		444		(31)			(31)		413	413			
100065178	COLORADO SPGS	CO		07/14/2021		1,052		(53)			(53)		1,000	1,000			
100115197	POSEN	IL		07/17/2023		437		(27)			(27)		410	410			
100076298	FORT WORTH	TX		01/07/2022		955		(56)			(56)		899	899			
100167093	PHILADELPHIA	PA		09/13/2024		390		(52)			(52)		338	338			
100043247	BOTHELL	WA		08/13/2020		1,753		26			26		1,780	1,780			
100116797	PLANO	TX		07/20/2023		536		622			622		1,159	1,159			
100158492	KANSAS CITY	MO		07/10/2024		455		(11)			(11)		444	444			
100143163	MONTGOMERY	TX		02/16/2024		488		9			9		497	497			
100066027	CENTENNIAL	CO		08/02/2021		2,023		(30)			(30)		1,993	1,993			
100180004	TABOR CITY	NC		11/25/2024		527		80			80		607	607			
100172778	EDISON	NJ		12/06/2024		331		(68)			(68)		263	263			
100126379	TAYLORS	SC		08/30/2023		439		(16)			(16)		423	423			
100151779	ORLANDO	FL		05/10/2024		389		(30)			(30)		358	358			
100119757	BETHANY	OK		08/08/2023		408		(24)			(24)		384	384			
100158230	UNITED KINGDOM	GBR		07/09/2024		(2,319)		2,319			2,319						
100112364	EGG HARBOR TOWNSHIP	NJ		06/29/2023		204		1,040			1,040		1,244	1,244			
100173534	DOUGLASVILLE	GA		10/29/2024		143		(42)			(42)		101	101			
100149718	SCRANTON	PA		04/26/2024		(74)		401			401		327	327			
100141285	TEXARKANA	TX		01/30/2024		373		(51)			(51)		322	322			
100025978	LOS ANGELES	CA		09/20/2018		822		(21)			(21)		801	801			
100030304	COOPER CITY	FL		12/20/2018		1,940		81			81		2,020	2,020			
100131848	CHICAGO	IL		10/06/2023		343		(13)			(13)		330	330			
100078992	RICHMOND	VA		02/24/2022		1,648		(39)			(39)		1,609	1,609			
100014072	CLINTON	MD		05/25/2017		1,046		(57)			(57)		989	989			
100179854	CHICAGO	IL		11/22/2024		21,184		(793)			(793)		20,391	20,391			
100171115	DOTHAN	AL		11/22/2024		460		(14)			(14)		446	446			
100144650	UNITED KINGDOM	GBR		01/25/2024		10,254							10,254	10,254			
100082818	FORT WORTH	TX		04/28/2022		2,051		(76)			(76)		1,975	1,975			
100143594	EASTON	PA		02/21/2024		410		(31)			(31)		379	379			
100113855	KEY BISCAYNE	FL		06/29/2023		3,202		510			510		3,713	3,713			
100139278	HELOTES	TX		12/28/2023		48,512		(928)			(928)		47,584	47,584			
100055887	SPRINGFIELD	OR		03/26/2021		1,112		(73)			(73)		1,040	1,040			
100055192	BRECKSVILLE	OH		03/23/2021		991		(116)			(116)		874	874			
100159553	MYRTLE BEACH	SC		07/15/2024		434		(86)			(86)		348	348			
100067628	AUSTIN	TX		09/23/2021		2,546		(142)			(142)		2,404	2,404			
100156610	PORT ROYAL	PA		06/24/2024		403		(14)			(14)		388	388			
100100015	TEXAS CITY	TX		03/28/2023		361		(60)			(60)		301	301			
100061665	GLENVILLE	NY		07/01/2021		1,829		(20)			(20)		1,809	1,809			
100144900	UNITED KINGDOM	GBR		03/12/2024		(676)		712			712		36	36			
100136111	CINCINNATI	OH		12/18/2023		400		(41)			(41)		360	360			
100050340	BRIDGEPORT	CT		11/20/2020		1,883		(141)			(141)		1,743	1,743			
100165720	HOUSTON	TX		08/29/2024		439		(125)			(125)		314	314			
100111168	GARDNERVILLE	NV		06/29/2023		460		531			531		990	990			
100155512	RIVERBANK	CA		06/18/2024		943		(59)			(59)		885	885			
100063132	SACRAMENTO	CA		07/01/2021		1,370		7			7		1,377	1,377			
100088034	ORLANDO	FL		10/25/2022		(5,305)		(110)			(110)	5,986	571	504	(66)		(66)
100100826	PHOENIX	AZ		04/28/2023		653		111			111		764	764			
100145090	UNITED KINGDOM	GBR		03/12/2024		(1,645)		1,645			1,645						
100143734	CHATTANOOGA	TN		02/26/2024		409		(48)			(48)		361	361			
100162476	PLACERVILLE	CA		08/07/2024		3,790		(102)			(102)		3,687	3,687			

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100079663	PARMA	MI		04/08/2022		859		(23)			(23)		835	835			
100113364	STATEN ISLAND	NY		06/29/2023		338		398			398		736	736			
100127284	EAST ORANGE	NJ		08/30/2023		163		547			547		710	710			
100117034	VISALIA	CA		07/20/2023		486		164			164		650	650			
100165950	ROCKFORD	IL		09/06/2024		449		(6)			(6)		443	443			
100065016	GLEN BURNIE	MD		07/14/2021		1,622		(103)			(103)		1,519	1,519			
100116857	SUGAR LAND	TX		07/20/2023		772		122			122		894	894			
100081439	APEX	NC		03/18/2022		1,066		113			113		1,179	1,179			
100064957	GREENFIELD	WI		07/14/2021		1,004		(86)			(86)		919	919			
100168766	MIAMI	FL		09/26/2024		473		(19)			(19)		454	454			
100101618	LAS VEGAS	NV		04/26/2023		484		(43)			(43)		442	442			
100135579	ZION	IL		11/09/2023		297		(6)			(6)		291	291			
100043027	WINDSOR	CA		05/28/2020		809		85			85		894	894			
100100243	TOBYHANNA	PA		03/17/2023		396		(24)			(24)		372	372			
100141330	CLEARWATER	FL		01/30/2024		282		56			56		338	338			
100138431	NORTH HAVEN	CT		12/18/2023		309		(17)			(17)		292	292			
100186279	SPRINGBORO	OH		12/27/2024		303		(50)			(50)		253	253			
100030698	CARY	IL		04/09/2019		685		51			51		736	736			
100174541	EL PASO	TX		10/31/2024		780		(76)			(76)		705	705			
100063898	SARASOTA	FL		07/01/2021		767		(6)			(6)		761	761			
100116880	PITTSBURGH	PA		07/20/2023		487		75			75		562	562			
100159622	PLAINSBORO	NJ		07/15/2024		34,776		(1,729)			(1,729)		33,047	33,047			
100061222	BROOKLYN PARK	MN		06/01/2021		1,301		12			12		1,313	1,313			
100184419	HOUSTON	TX		12/17/2024		2,086		58			58		2,144	2,144			
100120255	NEW ORLEANS	LA		08/18/2023		385		(25)			(25)		360	360			
100079040	ANNAPOLIS	MD		02/24/2022		926		(28)			(28)		898	898			
100167128	PHILADELPHIA	PA		09/13/2024		565		(50)			(50)		515	515			
100100143	DESTIN	FL		03/28/2023		522		(66)			(66)		456	456			
100133065	ATHENS	GA		11/29/2023		260		112			112		371	371			
100160354	MIAMI	FL		09/06/2024		463		(54)			(54)		409	409			
100116712	EDMOND	OK		07/20/2023		557		563			563		1,121	1,121			
100175677	CHICAGO	IL		11/12/2024		276		(13)			(13)		263	263			
100088064	JUSTIN	TX		10/25/2022		1,321		97			97		1,417	1,417			
100113256	ATLANTA	GA		06/29/2023		395		895			895		1,289	1,289			
100139118	SUMMERFIELD	FL		12/28/2023		355		(49)			(49)		306	306			
100024730	NORTH BERGEN	NJ		09/20/2018		840		167			167		1,008	1,008			
100133845	GRAND PRAIRIE	TX		10/20/2023		423		(12)			(12)		412	412			
100013789	ALABASTER	AL		05/25/2017		767		101			101		868	868			
100129712	BELLA VISTA	AR		09/29/2023		803		(55)			(55)		748	748			
100077494	CLAYTON	NC		01/03/2022		(4,740)		(27)			(27)	5,934	1,168	1,130	(38)		(38)
100063752	SUMMERVILLE	SC		07/01/2021		1,085		(30)			(30)		1,055	1,055			
100159868	CLERMONT	FL		08/16/2024		487		(23)			(23)		465	465			
100028774	LAUDERHILL	FL		10/26/2018		634		69			69		702	702			
100100862	GAITHERSBURG	MD		04/28/2023		3,924		423			423		4,347	4,347			
100160938	COLUMBUS	GA		07/24/2024		499		(5)			(5)		493	493			
100185075	BLUFFTON	SC		12/20/2024		320		39			39		359	359			
100100676	SEMINOLE	FL		04/28/2023		691		86			86		776	776			
100119637	YUMA	AZ		08/04/2023		508		(81)			(81)		427	427			
100011079	MIDLAND PARK	NJ		12/23/2016		1,194		230			230		1,424	1,424			
100132778	ORLANDO	FL		11/03/2023		389		(25)			(25)		364	364			
100139387	PHILADELPHIA	PA		12/28/2023		351		(23)			(23)		328	328			

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100038976	DUBLIN	IRL		09/27/2019		1,739		1,321			1,321		3,060	3,060			
100043390	PORT SAINT LUCIE	FL		08/13/2020		154		387			387		541	541			
100067444	CAPE CORAL	FL		09/23/2021		961		(100)			(100)		861	861			
100090219	NASHVILLE	TN		01/13/2023		264		(52)			(52)		212	212			
100012085	DENVER	CO		03/08/2017		527		33			33		560	560			
100079588	SAINT CLOUD	FL		04/25/2022		851		(170)			(170)		682	682			
100153756	S-GRAVENHAGE	NLD		05/30/2024													
100113487	SEATTLE	WA		06/29/2023		584		436			436		1,020	1,020			
100062662	TEMPLETON	MA		07/01/2021		(21,004)		(53)			(53)	10,922	(10,135)	1,877	11,283	730	12,012
100070113	BOILING SPRINGS	PA		09/01/2021		1,177		96			96		1,272	1,272			
100162058	HOLLYWOOD	FL		07/31/2024		334		(34)			(34)		300	300			
100142050	DINGMANS FERRY	PA		02/29/2024		518		(73)			(73)		446	446			
100026504	LAS VEGAS	NV		09/26/2018		667		(6)			(6)		661	661			
100108335	KANSAS CITY	MO		05/25/2023		475		(26)			(26)		449	449			
100109700	SAINT CLOUD	FL		06/16/2023		1,448		271			271		1,719	1,719			
100146584	MONROE	MA		03/20/2024		237		(41)			(41)		196	196			
100181251	ROSSVILLE	GA		12/06/2024		13		(13)			(13)						
100186203	BATON ROUGE	LA		12/27/2024		139		(45)			(45)		95	95			
100107829	ZEPHYRHILLS	FL		05/19/2023		401		(36)			(36)		365	365			
100165842	GALVESTON	TX		08/29/2024		401		(91)			(91)		311	311			
100076134	HOUSTON	TX		01/07/2022		3,809		(178)			(178)		3,631	3,631			
100079029	GRAND PRAIRIE	TX		02/24/2022		900		(40)			(40)		861	861			
100161828	PITTSBURGH	PA		07/31/2024		448		(12)			(12)		436	436			
100161911	FORT WORTH	TX		07/31/2024		30		(30)			(30)						
100060450	LOMPOC	CA		06/01/2021		1,009		12			12		1,021	1,021			
100139740	UNITED KINGDOM	GBR		12/18/2023		525							525	525			
100179446	BAXTER	TN		11/21/2024		520		87			87		607	607			
100152907	INDEPENDENCE	MO		05/22/2024		405		(16)			(16)		389	389			
100062833	DAVIE	FL		07/01/2021		1,095		(24)			(24)		1,071	1,071			
100116192	ANTIOCH	CA		07/20/2023		647		569			569		1,216	1,216			
100064932	PEACHTREE CTY	GA		07/14/2021		715		(80)			(80)		636	636			
100113615	MIAMI	FL		06/29/2023		265		498			498		764	764			
100119017	ROSEDALE	MD		07/27/2023		463		(51)			(51)		412	412			
100144881	UNITED KINGDOM	GBR		03/12/2024		(962)		994			994		31	31			
100160175	BARTLETT	TN		07/18/2024		389		(24)			(24)		365	365			
100109068	UPPER CHICHESTER	PA		06/05/2023		316		(34)			(34)		282	282			
100029026	MANASSAS	VA		10/26/2018		565		108			108		673	673			
100061174	HEMET	CA		06/01/2021		1,284		13			13		1,297	1,297			
100128083	SHELBYVILLE	KY		09/08/2023		1,123		42			42		1,166	1,166			
100013621	SAINT AUGUSTINE	FL		05/25/2017		(5,300)		173			173	5,978	851	841	(10)		(10)
100025904	PEARLAND	TX		09/20/2018		2,004		94			94		2,098	2,098			
100011737	FREDERICK	MD		03/08/2017		591		338			338		928	928			
100174948	HOUSTON	TX		10/31/2024		467		(73)			(73)		394	394			
100175847	BOLINGBROOK	IL		11/12/2024		450		(17)			(17)		434	434			
100115410	ORLANDO	FL		07/17/2023		511		6			6		517	517			
100186742	MONTGOMERY	AL		12/31/2024		376		(21)			(21)		355	355			
100076000	MURRELLS INLET	SC		01/07/2022		920		(86)			(86)		834	834			
100076792	CHEYENNE	WY		12/27/2021		987		(197)			(197)		790	790			
100144117	YUKON	OK		03/07/2024		494		33			33		526	526			
100088990	STOCKBRIDGE	GA		11/15/2022		439		(66)			(66)		373	373			
100141135	KINGSTON	NY		01/30/2024		1,235		(52)			(52)		1,183	1,183			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088871	HIALEAH	FL		11/15/2022		1,922		58			58		1,980	1,980			
100113439	SAINT PETERS	MO		06/29/2023		994		401			401		1,395	1,395			
100049746	COVINA	CA		11/20/2020		709		(268)			(268)		441	441			
100081014	HAYWARD	CA		03/18/2022		943		24			24		967	967			
100169585	JACKSONVILLE	FL		09/30/2024		301		(39)			(39)		262	262			
100128312	RICHMOND	VA		09/14/2023		447		(58)			(58)		389	389			
100081523	MILLERSVILLE	MD		03/18/2022		989		88			88		1,077	1,077			
100164009	GLENDALE	AZ		08/21/2024		511		(65)			(65)		446	446			
100064793	SCOTTSDALE	AZ		07/14/2021		955		(106)			(106)		849	849			
100088937	KISSIMMEE	FL		11/15/2022		470		(26)			(26)		444	444			
100027872	WEST CHESTER	PA		10/26/2018		(5,392)		300			300	5,944	853	819	(33)		(33)
100165274	GARLAND	TX		08/29/2024		194		(24)			(24)		171	171			
100150784	LAOTTO	IN		05/07/2024		1,034		(52)			(52)		981	981			
100070098	SEWELL	NJ		09/01/2021		1,149		80			80		1,229	1,229			
100016547	PACIFIC GROVE	CA		04/10/2018		1,058		(53)			(53)		1,005	1,005			
100155858	SEATTLE	WA		06/18/2024		322		12			12		334	334			
100084779	MODESTO	CA		08/02/2022		488		(57)			(57)		431	431			
100111502	CRYSTAL BEACH	FL		06/29/2023		388		424			424		813	813			
100043614	CUMMING	GA		08/13/2020		(4,270)		(186)			(186)	5,945	1,488	1,461	(28)		(28)
100165930	OCALA	FL		09/06/2024		395		(58)			(58)		337	337			
100150283	DEURNE	NLD		04/29/2024													
500005334001A	FRANEKER	NLD		11/27/2024													
100103109	RACINE	WI		04/21/2023		430		(22)			(22)		409	409			
100136884	AIEA	HI		11/27/2023		1,207		108			108		1,315	1,315			
100165030	COLUMBUS	OH		08/28/2024		1,129		(115)			(115)		1,014	1,014			
100029565	ANNAPOLIS	MD		10/26/2018		748		53			53		801	801			
100148361	OKLAHOMA CITY	OK		04/12/2024		542		88			88		630	630			
100081213	SAN ANTONIO	TX		03/18/2022		968		54			54		1,022	1,022			
100062313	WEST PALM BEACH	FL		07/01/2021		1,311		(38)			(38)		1,273	1,273			
100103129	AURORA	IL		04/21/2023		453		(23)			(23)		430	430			
100153734	ROTTERDAM	NLD		05/30/2024													
100116936	CLEARWATER	FL		07/20/2023		554		536			536		1,090	1,090			
100091286	OCALA	FL		01/31/2023		21		(21)			(21)						
100010806	HOMESTEAD	FL		12/23/2016		556		475			475		1,030	1,030			
100088974	PHOENIX	AZ		11/15/2022		488		(7)			(7)		482	482			
100027773	DASSEL	MN		10/26/2018		1,823		202			202		2,026	2,026			
100131852	CHICAGO	IL		10/06/2023		343		(15)			(15)		328	328			
100178489	COLUMBUS	OH		11/21/2024		480		(10)			(10)		470	470			
100185023	BLOOMINGTON	IL		12/19/2024		369		(53)			(53)		316	316			
100100728	HOUSTON	TX		04/28/2023		922		93			93		1,016	1,016			
100012193	LOS ANGELES	CA		03/08/2017		1,506		7			7		1,513	1,513			
100148238	LITTLE ROCK	AR		04/12/2024		103,723		917			917		104,640	104,640			
100028909	HOWELL	NJ		10/26/2018		3,506		270			270		3,775	3,775			
100185122	SAINT CHARLES	MO		12/20/2024		430		(36)			(36)		394	394			
100109250	CINCINNATI	OH		07/21/2023		412		(73)			(73)		338	338			
100117277	WARRINGTON	PA		07/20/2023		496		58			58		555	555			
100064949	FORT WALTON BEACH	FL		07/14/2021		958		(84)			(84)		873	873			
100169423	INDIANAPOLIS	IN		09/30/2024		303		(41)			(41)		262	262			
100053527	RIDLEY PARK	PA		03/23/2021		2,256		(252)			(252)		2,004	2,004			
100087427	TUCSON	AZ		10/25/2022		1,007		45			45		1,053	1,053			
100171960	BENTONVILLE	AR		10/17/2024		54,046		(1,670)			(1,670)		52,376	52,376			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163827	AURORA	IL		09/27/2024		(5,441)		(25)			(25)	5,948	482	434	(48)		(48)
100117359	CORDOVA	TN		07/20/2023		609		573			573		1,182	1,182			
100079108	SAN ANTONIO	TX		02/24/2022		904							904	904			
100086958	PLANTATION	FL		10/24/2022		512		(70)			(70)		442	442			
100152813	HOUSTON	TX		05/22/2024		409		(113)			(113)		296	296			
100060788	WINCHESTER	VA		06/01/2021		684		11			11		695	695			
100091200	LAKEWOOD	OH		01/31/2023		450		(56)			(56)		394	394			
100178431	MEMPHIS	TN		11/21/2024		56		234			234		290	290			
100103087	WATERBURY	CT		04/21/2023		448		(21)			(21)		427	427			
100162251	SANTA ANA	CA		09/06/2024		424		(44)			(44)		380	380			
100099596	FORT WALTON BEACH	FL		04/06/2023		386		(94)			(94)		293	293			
100159577	MARIETTA	GA		07/15/2024		432		(61)			(61)		371	371			
100064912	JACKSONVILLE	FL		07/14/2021		993		(93)			(93)		900	900			
100153873	MIAMI	FL		06/05/2024		450		2			2		452	452			
100065078	OXON HILL	MD		07/14/2021		1,019		(68)			(68)		951	951			
100026556	MIRAMAR	FL		09/26/2018		1,042		297			297		1,339	1,339			
100145525	UNITED KINGDOM	GBR		03/12/2024		(2,572)		2,572			2,572						
100175978	GRAHAM	NC		11/14/2024		569		68			68		637	637			
100025454	RAYMOND	NH		09/20/2018		732		216			216		948	948			
100112604	DEER PARK	NY		06/29/2023		298		691			691		990	990			
100103861	PHILADELPHIA	PA		05/10/2023		427		(24)			(24)		402	402			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		443		(31)			(31)		412	412			
100162641	ROSHARON	TX		08/12/2024		533		48			48		581	581			
100088132	PORT WENTWORTH	GA		10/25/2022		503		(8)			(8)		495	495			
100151818	FORT WORTH	TX		05/10/2024		470		(82)			(82)		388	388			
100152493	GARLAND	TX		05/16/2024		(8,156)		(5)			(5)	8,190	28		(28)		(28)
100151855	BRIDGEPORT	CT		05/10/2024		(7,713)		(22)			(22)	8,190	454	415	(39)		(39)
100116897	ORLANDO	FL		07/20/2023		(7,522)		(16)			(16)	8,190	651	609	(42)		(42)
100170450	CUTLER	CA		10/09/2024		(7,731)		(57)			(57)	8,190	401	361	(41)		(41)
100102944	TAMPA	FL		06/22/2023		477		(102)			(102)		376	376			
100151100	ARLINGTON	TX		05/08/2024		30,793		(372)			(372)		30,421	30,421			
100024643	CULPEPER	VA		09/20/2018		1,077		316			316		1,392	1,392			
100167908	FORT WORTH	TX		09/20/2024		1,172		45			45		1,217	1,217			
100171796	GRAHAM	NC		10/17/2024		502		(79)			(79)		423	423			
100150160	TAMPA	FL		04/30/2024		621		(93)			(93)		528	528			
100139168	CHARLOTTE	NC		12/28/2023		466		13			13		479	479			
100108192	SEBRING	FL		05/24/2023		(7,669)		(32)			(32)	8,190	488	460	(28)		(28)
100088125	LAS VEGAS	NV		10/25/2022		499		(35)			(35)		464	464			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		1,072		(52)			(52)		1,020	1,020			
100115574	BALTIMORE	MD		07/19/2023		676		(15)			(15)		661	661			
100128341	SPRING HILL	FL		09/14/2023		377		(61)			(61)		316	316			
100023899	SHORELINE	WA		09/10/2018		1,026		(27)			(27)		1,000	1,000			
100169913	HARRISBURG	PA		11/08/2024		473		(35)			(35)		439	439			
100090878	LYNWOOD	CA		01/31/2023		553		41			41		594	594			
100158001	ELGIN	TX		07/09/2024		151,077		(85)			(85)		150,992	150,992			
100079283	SACRAMENTO	CA		02/28/2022		863		(89)			(89)		774	774			
100152304	SPRING	TX		05/17/2024		1,432		38			38		1,470	1,470			
100112063	HANSON	MA		06/29/2023		409		654			654		1,063	1,063			
100013422	TAMARAC	FL		05/25/2017		540		148			148		689	689			
100026959	PATTERSON	CA		09/26/2018		394		749			749		1,143	1,143			
100154757	DETROIT	MI		07/19/2024		400		(35)			(35)		365	365			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128763	BALTIMORE	MD		09/21/2023		367		(43)			(43)		324	324			
100116796	CARROLLTON	TX		07/20/2023		568		539			539		1,106	1,106			
100149711	SCRANTON	PA		04/26/2024		374		(26)			(26)		348	348			
100087258	UNION CITY	NJ		10/25/2022		978		68			68		1,045	1,045			
100075970	PORTERVILLE	CA		01/07/2022		973		(63)			(63)		910	910			
100174963	BOWLING GREEN	KY		10/31/2024		319		(54)			(54)		264	264			
100112719	PIERMONT	NY		06/29/2023		721		1,005			1,005		1,726	1,726			
100185637	UNITED KINGDOM	GBR		12/20/2024		612							612	612			
100185664	UNITED KINGDOM	GBR		12/20/2024		53							53	53			
100030169	CONCORD	CA		12/20/2018		3,085		272			272		3,357	3,357			
100113230	CHERRY HILL	NJ		06/29/2023		266		655			655		921	921			
100089209	MUNDELEIN	IL		11/18/2022		475		12			12		487	487			
100043258	ACWORTH	GA		08/13/2020		1,166		95			95		1,262	1,262			
100117080	FAYETTEVILLE	NC		07/20/2023		(1,155)		2,006			2,006		850	850			
100154943	SPRING HILL	FL		07/19/2024		538		54			54		592	592			
100112608	YUCCA VALLEY	CA		06/29/2023		90		540			540		629	629			
100103001	NEW ORLEANS	LA		06/22/2023		761		(146)			(146)		615	615			
100078645	PALM BCH GDNS	FL		02/02/2022		784		(134)			(134)		650	650			
100024026	WEST PALM BEACH	FL		09/10/2018		1,024		(24)			(24)		1,000	1,000			
100134049	NEW WINDSOR	NY		10/25/2023		431		(29)			(29)		402	402			
100117495	CARSON	CA		07/20/2023		511		152			152		664	664			
100171552	GREENVILLE	NC		10/16/2024		553		34			34		587	587			
100175539	ORLANDO	FL		11/08/2024		472		(33)			(33)		439	439			
100026564	BOWIE	MD		09/26/2018		594		613			613		1,207	1,207			
100128324	HILTON HEAD ISLAND	SC		09/14/2023		388		(88)			(88)		300	300			
100154693	LAKE WORTH BEACH	FL		07/19/2024		504		2			2		506	506			
100135921	STONE MOUNTAIN	GA		11/13/2023		2,135		(276)			(276)		1,859	1,859			
100180796	HALLANDALE BEACH	FL		11/26/2024		305		(54)			(54)		251	251			
100152808	AURORA	IL		05/22/2024		2,858		(51)			(51)		2,807	2,807			
100153637	BELLEVIEW	FL		05/31/2024		11		(11)			(11)						
100130299	NORTH LAS VEGAS	NV		09/28/2023		473		(20)			(20)		453	453			
100020196	CAROLINA BEACH	NC		07/17/2018		1,042		(25)			(25)		1,017	1,017			
100057737	CUMMING	GA		06/30/2021		990		(77)			(77)		913	913			
100113769	FORT LAUDERDALE	FL		06/29/2023		60		573			573		633	633			
100026901	MESA	AZ		09/26/2018		(6,798)		83			83	8,167	1,453	1,447	(6)		(6)
100026902	TURLOCK	CA		09/26/2018		646		2			2		648	648			
100099689	CABOT	AR		04/06/2023		446		(12)			(12)		434	434			
100045250	CORDOVA	TN		11/25/2020		911		(56)			(56)		855	855			
100176665	INVERNESS	FL		11/15/2024		375		(51)			(51)		323	323			
100141305	DREXEL HILL	PA		01/30/2024		273		(47)			(47)		226	226			
100130287	SAINT CLAIR SHORES	MI		09/28/2023		473		(63)			(63)		411	411			
100100692	RICHMOND	VA		04/28/2023		780		3			3		783	783			
100149108	CHICAGO	IL		04/22/2024		344		(29)			(29)		314	314			
100126880	MIAMI	FL		08/30/2023		359		438			438		797	797			
100088332	SALISBURY	MD		01/06/2023		4,200		(215)			(215)		3,985	3,985			
100133122	CLACKAMAS	OR		11/29/2023		192		204			204		395	395			
100176887	KANSAS CITY	MO		11/15/2024		490		(58)			(58)		432	432			
100159319	SAINT AUGUSTINE	FL		07/15/2024		1,930		(80)			(80)		1,850	1,850			
100065571	FRESNO	CA		07/28/2021		3,231		(189)			(189)		3,042	3,042			
100055252	UNION	NJ		03/23/2021		5,013		(202)			(202)		4,810	4,810			
100101772	WILMINGTON	DE		03/31/2023		358		(32)			(32)		326	326			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161183	HOLIDAY	FL		07/25/2024		419		(111)			(111)		309	309			
100110038	VERO BEACH	FL		06/23/2023		8		(8)			(8)						
100090038	LAS VEGAS	NV		01/13/2023		420		(34)			(34)		387	387			
100152213	OKLAHOMA CITY	OK		05/17/2024		558		147			147		705	705			
100100881	FREDERICK	MD		04/28/2023		1,302		160			160		1,461	1,461			
100137518	AUSTIN	TX		01/11/2024		356		(75)			(75)		281	281			
100102099	JACKSONVILLE	FL		04/14/2023		(4)		4			4						
100086905	CARPENTERSVILLE	IL		09/21/2022		411		(31)			(31)		379	379			
100135700	PHILADELPHIA	PA		11/09/2023		366		(82)			(82)		284	284			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		1,787		(36)			(36)		1,751	1,751			
100167803	UNIVERSAL CITY	TX		09/19/2024		365		(76)			(76)		289	289			
100137509	MYRTLE BEACH	SC		01/11/2024		2,796		(80)			(80)		2,716	2,716			
100147992	POMONA	NY		04/10/2024		790		(56)			(56)		735	735			
100175662	HOUSTON	TX		11/12/2024		530		(2)			(2)		528	528			
100024794	MORTON	IL		09/20/2018		554		425			425		979	979			
100116207	KISSIMMEE	FL		07/20/2023		573		487			487		1,061	1,061			
100054270	MIDDLETOWN	NY		03/23/2021		922		166			166		1,088	1,088			
100178009	ORO VALLEY	AZ		11/19/2024		963		(102)			(102)		861	861			
100116625	SUGAR LAND	TX		07/20/2023		(1,059)		2,428			2,428		1,369	1,369			
100143115	CHARLOTTE	NC		02/16/2024		642		1			1		643	643			
100149664	TUSCALOOSA	AL		04/26/2024		472		(58)			(58)		414	414			
100030077	HOLLYWOOD	FL		12/20/2018		717		189			189		906	906			
100186747	MONTGOMERY	AL		12/31/2024		385		(21)			(21)		364	364			
100132441	FRIENDSHIP	WI		11/03/2023		364		(13)			(13)		352	352			
100025020	CHICAGO	IL		09/20/2018		854		172			172		1,027	1,027			
100013506	LAS VEGAS	NV		05/25/2017		547		126			126		673	673			
100024619	ROXBURY	MA		09/20/2018		637		13			13		650	650			
100054279	NORTHFIELD	MN		03/23/2021		466		(119)			(119)		347	347			
100162046	TRACY	CA		07/31/2024		410		(71)			(71)		339	339			
100158592	MECHANICSBURG	PA		07/10/2024		848		(15)			(15)		834	834			
100173557	UNITED KINGDOM	GBR		10/29/2024		39							39	39			
100077649	NEW WINDSOR	NY		01/03/2022		1,154		(124)			(124)		1,029	1,029			
100079087	TULSA	OK		02/24/2022		973		(25)			(25)		948	948			
100127957	CLARKSVILLE	TN		09/08/2023		534		61			61		595	595			
100081124	CYPRESS	TX		03/18/2022		1,349		126			126		1,475	1,475			
100140766	EAST HARTFORD	CT		01/22/2024		5		(5)			(5)						
100165143	UNITED KINGDOM	GBR		08/27/2024		39							39	39			
100167628	OLIVEHURST	CA		09/19/2024		484		(43)			(43)		441	441			
100182360	JONESBOROUGH	TN		12/12/2024		316		88			88		404	404			
100081231	SANFORD	NC		03/18/2022		972		87			87		1,059	1,059			
100128500	HAMPTON	VA		09/15/2023		410		(58)			(58)		353	353			
100116713	WINTER GARDEN	FL		07/20/2023		670		667			667		1,337	1,337			
100144451	HOUSTON	TX		04/26/2024		404		(102)			(102)		302	302			
100167023	TACOMA	WA		09/13/2024		5,963		(527)			(527)		5,436	5,436			
100092048	CHESAPEAKE	VA		02/09/2023		447		(26)			(26)		421	421			
100100245	HARTFORD	CT		03/17/2023		1,738		(1,738)			(1,738)						
100133154	AURORA	IL		11/29/2023		331		(38)			(38)		293	293			
100157898	EAU CLAIRE	WI		07/09/2024		404		(31)			(31)		372	372			
100179676	CHINA SPRING	TX		11/21/2024		553		71			71		624	624			
100108279	WILLIS	TX		05/24/2023		410		(92)			(92)		317	317			
100010639	LAKE ARROWHEAD	CA		01/27/2017		2,144		319			319		2,463	2,463			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100088148	BIG BEAR CITY	CA		10/25/2022		673		(19)			(19)		655	655			
100029140	CONSHOHOCKEN	PA		10/26/2018		2,894		74			74		2,967	2,967			
100148146	SAINT PAUL	MN		05/15/2024		399		(38)			(38)		360	360			
100174971	PHILADELPHIA	PA		10/31/2024		559		(80)			(80)		478	478			
100129494	MOUNT PLEASANT	SC		09/29/2023		496		(18)			(18)		478	478			
100141020	PHILADELPHIA	PA		02/20/2024		393		(56)			(56)		336	336			
100133129	LAWRENCEVILLE	GA		11/29/2023		537		(51)			(51)		487	487			
100076500	HOUSTON	TX		12/21/2021		1,725		(268)			(268)		1,457	1,457			
100145649	UNITED KINGDOM	GBR		03/12/2024		(2,250)		2,250			2,250						
100156289	ELK GROVE VILLAGE	IL		07/25/2024		368		(28)			(28)		340	340			
4010044076	ST. LOUIS	MO		03/22/2023		186							186	186			
100055528	SAYLORSBURG	PA		03/23/2021		641		(138)			(138)		502	502			
100078790	MANCHESTER	CT		02/24/2022		990		3			3		994	994			
100167838	BUHL	ID		09/20/2024		466		(39)			(39)		427	427			
100078826	CONROE	TX		02/24/2022		1,144		(19)			(19)		1,125	1,125			
100145069	UNITED KINGDOM	GBR		03/12/2024		(2,587)		2,587			2,587						
100111858	BRICK	NJ		06/29/2023		158		840			840		998	998			
100112175	ORLANDO	FL		06/29/2023		257		404			404		661	661			
100071523	ANKENY	IA		10/14/2021		927		(95)			(95)		832	832			
100109154	SAINT GEORGE	UT		07/21/2023		494		(62)			(62)		432	432			
100048319	CLEARWATER	FL		11/20/2020		802		63			63		866	866			
100181285	SOUTH BEND	IN		12/06/2024		293		27			27		320	320			
100133160	LAS VEGAS	NV		11/29/2023		1,703		221			221		1,924	1,924			
100167986	OKLAHOMA CITY	OK		09/20/2024		402		(60)			(60)		343	343			
100025046	NORTH LAS VEGAS	NV		09/20/2018		2,426		402			402		2,828	2,828			
100154850	EDMOND	OK		07/19/2024		462		(85)			(85)		377	377			
100064240	WINTER GARDEN	FL		07/01/2021		1,330		137			137		1,467	1,467			
100114652	DAVENPORT	FL		06/29/2023		418		(61)			(61)		357	357			
100115206	KANSAS CITY	MO		07/17/2023		432		(20)			(20)		412	412			
100135963	HOMESTEAD	FL		11/16/2023		444		(39)			(39)		405	405			
100026287	NEWPORT	MN		09/20/2018		763		96			96		859	859			
100153886	CLARKSVILLE	TN		06/05/2024		483		(91)			(91)		391	391			
100091523	LINDENWOLD	NJ		01/20/2023		481		(19)			(19)		463	463			
100167911	KENOSHA	WI		09/20/2024		451		(1)			(1)		451	451			
100137833	PHILADELPHIA	PA		12/08/2023		363		(32)			(32)		331	331			
100157858	COLUMBIA	MD		07/09/2024		1,072		(17)			(17)		1,056	1,056			
100150800	OCALA	FL		05/08/2024		463		(12)			(12)		451	451			
100156284	HOUSTON	TX		07/25/2024		161		(43)			(43)		119	119			
100158566	MARTINSBURG	WV		07/10/2024		369		(26)			(26)		343	343			
100162517	SAVANNAH	GA		08/12/2024		430		(38)			(38)		392	392			
100138140	MIAMI	FL		12/14/2023		411		6			6		416	416			
100100484	NEW CASTLE	DE		04/27/2023		583		134			134		717	717			
100026505	OLIVEHURST	CA		09/26/2018		710		227			227		937	937			
100026530	INDIANAPOLIS	IN		09/26/2018		1,484		323			323		1,806	1,806			
100067924	ALBUQUERQUE	NM		09/23/2021		1,339		(118)			(118)		1,221	1,221			
100109712	MIAMI	FL		06/16/2023		371		(37)			(37)		334	334			
100175013	FORT WORTH	TX		10/31/2024		608		27			27		635	635			
100100817	SAN ANTONIO	TX		04/28/2023		642		43			43		685	685			
100133862	PALM BAY	FL		10/20/2023		417		(10)			(10)		407	407			
100148412	MAGNOLIA	TX		04/12/2024		1,038		112			112		1,150	1,150			
100103077	MARIETTA	GA		06/22/2023		(5,844)		(13)			(13)	5,890	33		(33)		(33)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089405	CROSBY	TX		11/17/2022		320		(20)			(20)		299	299			
100023854	VALLEJO	CA		09/10/2018		1,039		(27)			(27)		1,013	1,013			
100130188	COLUMBUS	OH		11/15/2023		1,399		(117)			(117)		1,281	1,281			
100053853	ROCHESTER	NY		03/23/2021		2,829		(708)			(708)		2,121	2,121			
100142145	SUGAR LAND	TX		02/29/2024		395		(61)			(61)		335	335			
100173445	MONTICELLO	NY		10/29/2024		351		(45)			(45)		307	307			
100174582	SAINT LOUIS	MO		10/31/2024		442		(80)			(80)		361	361			
100087250	BOUNTIFUL	UT		10/25/2022		1,037		110			110		1,147	1,147			
100170352	NEW BRAUNFELS	TX		10/08/2024		575		56			56		631	631			
100156771	DUNDALK	MD		06/26/2024		14		(14)			(14)						
100081404	HUFFMAN	TX		03/18/2022		925		54			54		979	979			
100141688	OWINGS MILLS	MD		01/30/2024		23		(23)			(23)						
100151450	SAVANNAH	GA		05/10/2024		1,349		(26)			(26)		1,323	1,323			
100055684	ERIE	PA		03/23/2021		915		(110)			(110)		805	805			
100173235	TRINITY	NC		10/30/2024		545		48			48		593	593			
100012626	JUPITER	FL		05/25/2017		588		249			249		837	837			
100172147	FORT WORTH	TX		10/17/2024		465		(28)			(28)		438	438			
100078794	TAMPA	FL		02/24/2022													
100128506	EASTLAKE	OH		09/15/2023		(5,446)		(54)			(54)	5,883	384	371	(13)		(13)
100147213	MIDDLE RIVER	MD		03/28/2024		395		(35)			(35)		360	360			
100139655	MYRTLE CREEK	OR		12/28/2023		406		(61)			(61)		345	345			
100115187	NORMAN	OK		07/17/2023		112		244			244		356	356			
100057912	COOLIDGE	AZ		06/30/2021		1,071		(23)			(23)		1,048	1,048			
100025687	LOS ANGELES	CA		09/20/2018		670		248			248		918	918			
100011425	LAKEWOOD	CA		01/27/2017		712		251			251		963	963			
100147593	SACRAMENTO	CA		04/04/2024		252		(52)			(52)		199	199			
100149482	OKLAHOMA CITY	OK		04/24/2024		469		(4)			(4)		465	465			
100154526	BALTIMORE	MD		06/14/2024		322		(41)			(41)		281	281			
100164147	GRAND RAPIDS	MI		08/21/2024		415		(21)			(21)		394	394			
100044251	ROOSEVELT	NY		08/19/2020		1,285		107			107		1,391	1,391			
100068349	DALLAS	TX		08/25/2021		980		(85)			(85)		895	895			
100114565	TILGHMAN	MD		06/29/2023		303		(60)			(60)		243	243			
100173927	LANCASTER	PA		10/31/2024		426		(59)			(59)		367	367			
100110056	NAPLES	FL		06/23/2023		485		(15)			(15)		470	470			
100000447	SPARKS	NV		09/27/2016		657		81			81		738	738			
100111846	LOS BANOS	CA		06/29/2023		309		741			741		1,050	1,050			
100174626	RIO RANCHO	NM		10/31/2024		195		(32)			(32)		163	163			
100076812	UNCASVILLE	CT		12/27/2021		(1,934)		1,934			1,934						
100164208	SAINT PETERSBURG	FL		08/21/2024		344		(67)			(67)		277	277			
100136120	KATY	TX		12/18/2023		24,236		(2,171)			(2,171)		22,066	22,066			
100172730	SCRANTON	PA		11/21/2024		424		(32)			(32)		392	392			
100144916	UNITED KINGDOM	GBR		03/12/2024		105		(79)			(79)		26	26			
100114592	BAKERSFIELD	CA		06/29/2023		1,394		(116)			(116)		1,277	1,277			
100172760	KNOXVILLE	TN		12/06/2024		413		(58)			(58)		355	355			
100138115	PORTER	TX		12/14/2023		164		241			241		405	405			
100079732	CHERRY LOG	GA		04/08/2022		850		(85)			(85)		765	765			
100165333	WINCHESTER	VA		08/29/2024		281		(11)			(11)		270	270			
100081091	PECULIAR	MO		03/18/2022		937		72			72		1,009	1,009			
100128442	NEW HAVEN	CT		09/15/2023		1,479		(155)			(155)		1,324	1,324			
100065035	FORT WORTH	TX		07/14/2021		1,031		(76)			(76)		955	955			
100178006	VENICE	FL		11/19/2024		883		(128)			(128)		755	755			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147383	PITTSBURGH	PA		05/08/2024		418		(77)			(77)		341	341			
100091165	ELY	NV		01/31/2023		496		76			76		572	572			
100151149	HAZLETON	PA		05/09/2024		438		(70)			(70)		368	368			
100159966	HIALEAH	FL		08/16/2024		2,484		(88)			(88)		2,397	2,397			
100146341	CHICAGO	IL		03/19/2024		943		(39)			(39)		904	904			
100090888	AURORA	IL		01/31/2023		653		(4)			(4)		649	649			
100131683	GWYNN OAK	MD		10/06/2023		711		62			62		773	773			
100131699	GREENSBORO	MD		10/06/2023		512		68			68		580	580			
100141525	YPSILANTI	MI		01/30/2024		222		(50)			(50)		171	171			
100133530	DREXEL HILL	PA		10/19/2023		401		(16)			(16)		385	385			
100168726	LEXINGTON	SC		09/26/2024		454		(53)			(53)		400	400			
100145439	UNITED KINGDOM	GBR		03/12/2024		104		(78)			(78)		26	26			
100108172	COCOA	FL		05/24/2023		424		(19)			(19)		406	406			
100166251	CARTHAGE	NC		09/09/2024		534		63			63		597	597			
100080968	PAWTUCKET	RI		03/18/2022		1,312		39			39		1,351	1,351			
100154106	MEDFORD	OR		07/11/2024		2,337		(147)			(147)		2,190	2,190			
100029731	MIAMI	FL		10/26/2018		821		45			45		866	866			
100075445	LAWRENCEVILLE	GA		12/01/2021		1,060		(42)			(42)		1,018	1,018			
100102009	BROCKTON	MA		04/14/2023		481		(28)			(28)		453	453			
100133231	KNOXVILLE	TN		11/29/2023		349		(21)			(21)		328	328			
100118746	BOYNTON BEACH	FL		07/25/2023		448		(39)			(39)		409	409			
100067355	LEHIGH ACRES	FL		08/02/2021		636		56			56		692	692			
100118657	OCALA	FL		07/25/2023		445		(10)			(10)		435	435			
100165074	EL PASO	TX		08/28/2024		449		(58)			(58)		391	391			
100088157	NEW CUYAMA	CA		10/25/2022		297		(79)			(79)		218	218			
100100961	BRISTOL	TN		04/28/2023		729		203			203		932	932			
100185873	PORT CHARLOTTE	FL		12/26/2024		175		(27)			(27)		147	147			
100079132	HASTINGS	MN		02/24/2022		960		(18)			(18)		942	942			
100126384	CAPE MAY COURT HOUSE	NJ		08/30/2023		(5,754)		(5)			(5)	5,865	107	100	(7)		(7)
100139287	PHILADELPHIA	PA		12/28/2023		4,690		(37)			(37)		4,653	4,653			
100164698	MURRIETA	CA		08/23/2024		2,437		(188)			(188)		2,249	2,249			
100090902	SHAFTER	CA		01/31/2023		1,063		74			74		1,137	1,137			
100062191	PENNSAUKEN	NJ		07/01/2021		1,386		(1)			(1)		1,385	1,385			
100076015	AVONDALE	AZ		01/07/2022		(7,259)		(93)			(93)	8,104	752	774	23		23
100126397	HENRICO	VA		08/30/2023		395		(32)			(32)		363	363			
100164708	CALUMET PARK	IL		08/23/2024		377		(67)			(67)		310	310			
100100194	POUGHKEEPSIE	NY		03/17/2023		413		(30)			(30)		383	383			
100064823	LONG BEACH	CA		07/14/2021		957		(100)			(100)		857	857			
100156738	BAKERSFIELD	CA		06/26/2024		336		(44)			(44)		293	293			
100055769	OVIEDO	FL		03/23/2021		747		(161)			(161)		586	586			
100013227	STOCKTON	CA		05/25/2017		529		159			159		688	688			
100068069	ARLINGTON	TX		09/23/2021		1,041		(20)			(20)		1,021	1,021			
100169341	MESQUITE	TX		09/27/2024		286		(67)			(67)		219	219			
100118144	SARASOTA	FL		07/20/2023		463		(57)			(57)		406	406			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		1,145		(165)			(165)		980	980			
100168355	CONWAY	SC		09/25/2024		532		30			30		562	562			
100144758	UNITED KINGDOM	GBR		03/12/2024		173		(112)			(112)		60	60			
100028859	ATLANTA	GA		10/26/2018		743		41			41		784	784			
100145728	UNITED KINGDOM	GBR		03/12/2024		(885)		946			946		61	61			
100047699	MIAMI	FL		11/20/2020		853		(46)			(46)		807	807			
100061977	HOUSTON	TX		07/01/2021		495		(45)			(45)		451	451			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100067465	ELIZABETH	NJ		09/23/2021		1,004		(119)			(119)		886	886			
100076773	LONGMONT	CO		12/27/2021		1,234		(48)			(48)		1,186	1,186			
100119806	SUFFOLK	VA		08/08/2023		408		(33)			(33)		375	375			
100144401	LAKELAND	FL		03/07/2024		43,914		(274)			(274)		43,640	43,640			
100159526	WINTER HAVEN	FL		07/15/2024		401		(22)			(22)		378	378			
100113127	SOUTH RICHMOND HILL	NY		06/29/2023		(428)		1,722			1,722		1,295	1,295			
100091489	KANSAS CITY	MO		01/20/2023		469		(21)			(21)		447	447			
100087182	MURRELLS INLET	SC		10/25/2022		856		114			114		971	971			
100167078	HUMBLE	TX		09/13/2024		389		(73)			(73)		317	317			
100114415	BATON ROUGE	LA		06/29/2023		331		264			264		596	596			
100112156	SAINT CLOUD	FL		06/29/2023		254		393			393		647	647			
100055674	BELFORD	NJ		03/23/2021		723		(126)			(126)		597	597			
100128106	MARIETTA	PA		09/08/2023		394		(9)			(9)		385	385			
100082717	NOTTINGHAM	GBR		04/26/2022		(5,863)						5,881	18		(18)		(18)
100025330	HIALEAH	FL		09/20/2018		1,720		45			45		1,765	1,765			
100065213	PHILADELPHIA	PA		07/14/2021		1,043		(42)			(42)		1,002	1,002			
100101988	SAN ANTONIO	TX		04/14/2023		2,682		(218)			(218)		2,464	2,464			
100150801	OCALA	FL		05/08/2024		460		(12)			(12)		448	448			
100165127	UNITED KINGDOM	GBR		08/27/2024		45							45	45			
100126302	WATERBURY	CT		08/30/2023		430		(16)			(16)		414	414			
100013911	SACRAMENTO	CA		05/25/2017		641		129			129		770	770			
100173631	MIDDELBURG	NLD		10/29/2024													
100078892	LAS VEGAS	NV		02/24/2022		938		(16)			(16)		922	922			
100157570	ROTTERDAM	NLD		06/28/2024													
100149865	GARRISON	MN		04/29/2024		417		(56)			(56)		361	361			
100025801	GAITHERSBURG	MD		09/20/2018		923		(34)			(34)		889	889			
100120259	PEMBROKE PINES	FL		08/18/2023		626		(25)			(25)		601	601			
100173887	SPRING HILL	FL		10/31/2024		455		(62)			(62)		393	393			
100161656	MEPPEL	NLD		07/29/2024													
100145211	UNITED KINGDOM	GBR		03/12/2024		59		(35)			(35)		24	24			
100137277	NETHERLANDS	NLD		11/28/2023													
100081676	HAINES CITY	FL		03/21/2022		441		(31)			(31)		410	655		245	245
100100901	WEST PALM BCH	FL		04/28/2023		515		(57)			(57)		457	457			
100174797	KANSAS CITY	MO		10/31/2024		1,455		(146)			(146)		1,309	1,309			
100175920	VILLA PARK	IL		11/14/2024		585		(33)			(33)		552	552			
100081296	O FALLON	MO		03/18/2022		1,125		58			58		1,182	1,182			
100182232	MADISON	AL		12/12/2024		524		66			66		589	589			
100175860	PITTSBURGH	PA		11/12/2024		454		(3)			(3)		451	451			
100109130	WILLIMANTIC	CT		06/05/2023		389		(44)			(44)		345	345			
100116688	RICHMOND	TX		07/20/2023		(1,164)		2,067			2,067		903	903			
100118093	KNOXVILLE	TN		07/20/2023		452		(66)			(66)		386	386			
100167667	MOORESVILLE	NC		09/19/2024		(5,301)		(86)			(86)	5,854	467	470	3		3
100169563	AVE MARIA	FL		09/30/2024		315		(31)			(31)		284	284			
100116600	DINUBA	CA		07/20/2023		499		(39)			(39)		460	460			
100152976	COLUMBIA	PA		06/27/2024		415		(71)			(71)		345	345			
100111358	SAN JOSE	CA		06/29/2023		671		120			120		791	791			
100063006	ORLANDO	FL		07/01/2021		1,534		(29)			(29)		1,506	1,506			
100068052	ELOY	AZ		09/23/2021		3,084		(145)			(145)		2,939	2,939			
100043394	VIRGINIA BEACH	VA		08/13/2020		593		124			124		717	717			
100076072	LAS VEGAS	NV		01/07/2022		(7,147)		(98)			(98)	8,115	871	832	84	(122)	(39)
100120676	DEERFIELD BEACH	FL		08/24/2023		1,293		12			12		1,306	1,306			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100184404	SUGARLOAF	CA		12/17/2024		431		(59)			(59)		371	371			
100165272	ATLANTA	GA		08/29/2024		405		49			49		453	453			
100055896	NEWARK	NJ		03/26/2021		1,089		(71)			(71)		1,018	1,018			
100181603	SICKLERVILLE	NJ		12/09/2024		257		(21)			(21)		236	236			
100078862	FAIRBANKS	AK		02/24/2022		932		(8)			(8)		924	924			
100014131	WESLEY CHAPEL	FL		05/25/2017		1,297		179			179		1,476	1,476			
100074928	WINTER HAVEN	FL		12/01/2021		5		(5)			(5)						
100158978	CALIFORNIA CITY	CA		08/15/2024		450		(75)			(75)		375	375			
100131865	HAMPTON	VA		10/06/2023		(5,831)		(24)			(24)	5,873	19		(19)		(19)
100170037	PONTIAC	MI		11/08/2024		2,783		(137)			(137)		2,645	2,645			
100079542	COMPTON	CA		04/08/2022		3,676		84			84		3,760	3,760			
100053350	BROCKTON	MA		03/23/2021		1,072		(280)			(280)		792	792			
100143634	TRENTON	NJ		02/21/2024		(177)		564			564		387	387			
100129784	KATY	TX		09/27/2023		579		(34)			(34)		545	545			
100102062	JACKSONVILLE	FL		04/14/2023		(4)		4			4						
100025313	UPPER MARLBORO	MD		09/20/2018		922		30			30		952	952			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		1,528		(112)			(112)		1,416	1,416			
100174717	PLAINVILLE	CT		10/31/2024		446		(67)			(67)		379	379			
100180475	SPRING HILL	FL		11/26/2024		204		(42)			(42)		162	162			
100154828	WAKE FOREST	NC		07/19/2024		404		(16)			(16)		388	388			
100174448	WEEKI WACHEE	FL		10/31/2024		1,210		(58)			(58)		1,152	1,152			
100143541	CORPUS CHRISTI	TX		02/21/2024		375		(27)			(27)		347	347			
100103330	COLORADO SPRINGS	CO		04/28/2023		1,611		(52)			(52)		1,560	1,560			
100064399	DES PLAINES	IL		07/01/2021		871		114			114		985	985			
100131863	HAMPTON	VA		10/06/2023		23		(23)			(23)						
100154747	STAMFORD	CT		07/19/2024		375		(74)			(74)		301	301			
100011403	ALBUQUERQUE	NM		12/23/2016		2,641		785			785		3,426	3,426			
100117518	MIAMI	FL		07/20/2023		522		153			153		675	675			
100114454	MT LAUREL	NJ		06/29/2023		1,730		350			350		2,081	2,081			
100081625	CORAL SPRINGS	FL		03/24/2022		636		(51)			(51)		585	585			
100013278	MIRAMAR	FL		05/25/2017		515		234			234		749	749			
100131674	INDIANAPOLIS	IN		10/06/2023		402		(9)			(9)		393	393			
100063661	SICKLERVILLE	NJ		07/01/2021		1,124		(6)			(6)		1,119	1,119			
100146554	CATAWBA	SC		03/19/2024		977		(92)			(92)		885	885			
100013838	COLTON	CA		05/25/2017		726		62			62		788	788			
100166046	FORT MYERS	FL		09/06/2024		327		(60)			(60)		267	267			
100029124	MIRAMAR	FL		10/26/2018		1,444		364			364		1,808	1,808			
100137353	WESTBURY	NY		12/01/2023		375		(29)			(29)		346	346			
100116498	TWENTYNINE PALMS	CA		07/20/2023		499		37			37		536	536			
100013127	MORENO VALLEY	CA		05/25/2017		1,352		(36)			(36)		1,315	1,315			
100165962	SHELBYVILLE	TN		09/06/2024		469							469	469			
100186392	TALLAHASSEE	FL		12/30/2024		309		30			30		339	339			
100090677	DETROIT	MI		12/29/2022		404		(34)			(34)		370	370			
100169592	ORLANDO	FL		09/30/2024		(2,656)		(80)			(80)	5,852	3,116	3,070	(46)		(46)
100013858	SAINT ROSE	LA		05/25/2017		683		131			131		815	815			
100169570	RICHMOND	TX		09/30/2024		319		(23)			(23)		297	297			
100012133	LYNN	MA		03/08/2017		271		606			606		877	877			
100147459	PENSACOLA	FL		04/03/2024		366		(51)			(51)		315	315			
100088142	MILTON	FL		10/25/2022		475		(41)			(41)		434	434			
100064229	ORLANDO	FL		07/01/2021		1,365		107			107		1,472	1,472			
100047910	RANDOLPH	MA		11/20/2020		1,080		(195)			(195)		885	885			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141191	BUFFALO	NY		01/30/2024		(197)		405			405		208	208			
100143439	SPRING	TX		02/16/2024		418		(29)			(29)		389	389			
100116701	CLERMONT	FL		07/20/2023		568		470			470		1,038	1,038			
100083063	CONCORD	CA		05/26/2022		1,672		416			416		2,088	2,088			
100026532	HOLLYWOOD	FL		09/26/2018		653		(6)			(6)		646	646			
100053440	PLACERVILLE	CA		03/23/2021		1,008		(44)			(44)		964	964			
100026501	SACRAMENTO	CA		09/26/2018		617		36			36		654	654			
100180606	HOUSTON	TX		11/26/2024		313		(55)			(55)		259	259			
100134268	PETERSBURG	VA		10/27/2023		377		(45)			(45)		332	332			
100179632	MINNEAPOLIS	MN		11/21/2024		412		(14)			(14)		398	398			
100012371	JOLIET	IL		04/28/2017		714		135			135		849	849			
100079818	CYPRESS	TX		04/25/2022		107		(107)			(107)						
100130149	BAYTOWN	TX		11/15/2023		412		(35)			(35)		376	376			
100142686	CARTHAGE	NC		02/08/2024		588		65			65		653	653			
100079772	DAVENPORT	FL		04/08/2022		759		(137)			(137)		622	622			
100149793	CLEVELAND	OH		04/26/2024		411		(19)			(19)		393	393			
100063462	COCKEVILLE	TN		07/01/2021		1,047		(18)			(18)		1,030	1,030			
100055628	LOS ANGELES	CA		03/23/2021		5,509		(133)			(133)		5,375	5,375			
100140697	FOX LAKE	IL		02/08/2024		381		(45)			(45)		335	335			
100049417	RANDALLSTOWN	MD		11/20/2020		2,287		(235)			(235)		2,052	2,052			
100118706	DUNCAN	SC		07/25/2023		396		(41)			(41)		355	355			
100150882	VANCE	AL		05/08/2024		1,964		(14)			(14)		1,950	1,950			
100176002	ALBUQUERQUE	NM		11/14/2024		581		(41)			(41)		540	540			
100159472	WILMINGTON	NC		07/15/2024		456		(18)			(18)		438	438			
100174853	BEECHER	IL		10/31/2024		362		(66)			(66)		297	297			
100133306	KISSIMMEE	FL		11/29/2023		363		(44)			(44)		319	319			
100031399	FONTANA	CA		03/29/2019		695		236			236		931	931			
100086514	PALMDALE	CA		09/30/2022		492		(15)			(15)		477	477			
100055116	TOLLESON	AZ		03/23/2021		792		(207)			(207)		586	586			
100117346	HAIKU	HI		07/20/2023		513		561			561		1,074	1,074			
100013184	GURNEE	IL		05/25/2017		(8,139)		48			48	8,085	(6)	590	596		596
100140700	ARLINGTON	TX		02/08/2024		431		(79)			(79)		352	352			
100152280	LOCKHART	TX		05/17/2024		512		72			72		584	584			
100152973	COLUMBIA	PA		06/27/2024		414		(71)			(71)		343	343			
100156083	LAUDERHILL	FL		06/18/2024		399		(23)			(23)		376	376			
100169940	BARNEGAT	NJ		11/08/2024		474		(30)			(30)		444	444			
100165945	LIVINGSTON	TX		09/06/2024		451		(8)			(8)		443	443			
100079109	LAKEWOOD	OH		02/24/2022		929		(8)			(8)		921	921			
100137860	CITRUS SPRINGS	FL		12/08/2023		897		(61)			(61)		837	837			
100152312	OCALA	FL		05/17/2024		323		122			122		445	445			
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		451		222			222		673	673			
100047638	CAPE CORAL	FL		11/20/2020		709		(72)			(72)		637	637			
100137820	ATHENS	GA		12/08/2023		413		(10)			(10)		403	403			
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		28,432		(687)			(687)		27,745	27,745			
100170457	MESA	AZ		10/09/2024		479		(54)			(54)		425	425			
100053746	O FALLON	MO		03/23/2021		919		(134)			(134)		786	786			
100134470	REEDLEY	CA		10/30/2023		357		(25)			(25)		332	332			
100026093	COLTON	CA		09/20/2018		828		(97)			(97)		732	732			
100029158	RIVERSIDE	CA		10/26/2018		592		15			15		607	607			
100115240	GARLAND	TX		07/17/2023		1,137		(61)			(61)		1,077	1,077			
100165958	PUEBLO	CO		09/06/2024		423		(14)			(14)		409	409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043466	AURORA	CO		08/13/2020		(388)		1,041			1,041		653	653			
100185973	BROOKLYN	MD		12/26/2024		132		(31)			(31)		102	102			
100081024	BEAVERSTON	OR		03/18/2022		975		53			53		1,028	1,028			
100153906	WATERLOO	SC		06/05/2024		279		(42)			(42)		237	237			
100155421	TRABUCO CANYON	CA		06/18/2024		882		(101)			(101)		781	781			
100181534	FREDERICK	MD		12/06/2024		1,692		(31)			(31)		1,661	1,661			
100000516	LOS ANGELES	CA		09/27/2016		2,500		(290)			(290)		2,210	2,210			
100129757	SPOKANE VALLEY	WA		09/27/2023		441		(33)			(33)		408	408			
100102076	LAUREL	MD		04/14/2023		1,216		(40)			(40)		1,176	1,176			
100155485	COATESVILLE	PA		06/18/2024		1,076		(130)			(130)		946	946			
100080512	WEST PALM BEACH	FL		03/10/2022		726		(115)			(115)		611	611			
100067839	BALTIMORE	MD		09/23/2021		911		(30)			(30)		881	881			
100141741	LAS VEGAS	NV		01/30/2024		395		(7)			(7)		388	388			
100100627	BARSTOW	CA		04/27/2023		21		(21)			(21)						
100141817	KOOG AAN DE ZAAN	NLD		01/29/2024		(5,815)						5,824	8		(8)		(8)
100118905	TAYLORS	SC		08/30/2023		430		(93)			(93)		338	338			
100142137	SUGAR LAND	TX		02/29/2024		394		(40)			(40)		354	354			
100053352	ORO VALLEY	AZ		03/23/2021		(2,553)		(91)			(91)	5,824	3,179	3,171	(8)		(8)
100139190	SCHENECTADY	NY		12/28/2023		341		(2)			(2)		339	339			
100012837	ROYAL OAK	MI		05/25/2017		570		260			260		830	830			
100011544	SARASOTA	FL		03/08/2017		543		557			557		1,099	1,099			
100134697	LAWRENCEVILLE	GA		10/30/2023		427		(2)			(2)		425	425			
100153921	RAYMORE	MO		06/05/2024		431		(91)			(91)		340	340			
100133368	COLORADO SPRINGS	CO		11/21/2023		153		207			207		360	360			
100128029	ANTIOCH	TN		09/08/2023		613		106			106		719	719			
100100796	RALEIGH	NC		04/28/2023		623		23			23		646	646			
100062002	OLD HICKORY	TN		07/01/2021		1,263		(30)			(30)		1,233	1,233			
100061386	HUMBLE	TX		06/01/2021		1,031		10			10		1,041	1,041			
100076151	FORT LAUDERDALE	FL		01/07/2022		1,251		(88)			(88)		1,163	1,163			
100169577	DANA POINT	CA		09/30/2024		3,312		(128)			(128)		3,184	3,184			
100116823	LAS VEGAS	NV		07/20/2023		(974)		2,255			2,255		1,280	1,280			
100115412	PALM COAST	FL		07/17/2023		442		(26)			(26)		416	416			
100154887	VICTORIA	TX		07/19/2024		450		(44)			(44)		406	406			
100117742	YORKVILLE	IL		07/20/2023		(273)		796			796		523	523			
100141973	ALBANY	NY		02/29/2024		394		(64)			(64)		329	329			
100143334	LARGO	FL		02/16/2024		439		(19)			(19)		420	420			
100176629	PALM COAST	FL		11/15/2024		607		(50)			(50)		557	557			
100134973	FORT WALTON BEACH	FL		10/30/2023		387		(6)			(6)		381	381			
100012358	NORFOLK	VA		04/28/2017		323		177			177		500	500			
100103069	SAINT PETERSBURG	FL		06/22/2023		441		(58)			(58)		383	383			
100111449	SPARKS	NV		06/29/2023		304		238			238		542	542			
100091629	GULFPORT	FL		03/07/2023		(6)		6			6						
100135025	HAHIRA	GA		10/30/2023		387		(19)			(19)		368	368			
100116682	LAS VEGAS	NV		07/20/2023		962		2,219			2,219		3,181	3,181			
100061060	PORT HUENEME	CA		06/01/2021		1,384		13			13		1,397	1,397			
100176845	MCDONOUGH	GA		11/15/2024		19		(19)			(19)						
100115130	LOCKLAND	OH		07/17/2023		427		(26)			(26)		402	402			
100159574	SEBRING	FL		07/15/2024		368		(32)			(32)		336	336			
100070902	WINTER HAVEN	FL		10/01/2021		1,215		(32)			(32)		1,184	1,184			
100132530	SAINT LOUIS	MO		11/03/2023		337		(5)			(5)		331	331			
100026899	SANTA MARIA	CA		09/26/2018		1,677		26			26		1,704	1,704			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017195	NEWTOWN	CT		04/26/2018		2,849		229			229		3,078	3,078			
100067135	MENIFEE	CA		08/02/2021		1,029		19			19		1,049	1,049			
100139486	LAS VEGAS	NV		12/28/2023		384		(67)			(67)		316	316			
100133986	SOUTH FALLSBURG	NY		10/25/2023		515		(515)			(515)						
100091991	CLIFTON HEIGHTS	PA		02/09/2023		(13)		13			13						
100000355	BROOKHAVEN	NY		09/27/2016		4,076		36			36		4,112	4,112			
100145039	UNITED KINGDOM	GBR		03/12/2024		(2,482)		2,482			2,482						
100091471	ZEPHYRHILLS	FL		01/20/2023		490		(37)			(37)		453	453			
100025426	MEDFORD	OR		09/20/2018		523		103			103		626	626			
100126757	HESPERIA	CA		08/30/2023		563		602			602		1,166	1,166			
100075944	YUKON	OK		01/07/2022		1,012		(11)			(11)		1,001	1,001			
100108097	RIVERDALE	GA		05/24/2023		498		(59)			(59)		439	439			
100153429	WOODRIDGE	NY		05/30/2024		400		(30)			(30)		370	370			
100137630	CASA GRANDE	AZ		12/08/2023		16,844		213			213		17,057	17,057			
100140441	BAYTOWN	TX		01/18/2024		6,683		324			324		7,007	7,007			
100168741	BERMUDA DUNES	CA		09/26/2024		43		(43)			(43)						
100130303	LAS VEGAS	NV		09/28/2023		431		(20)			(20)		411	411			
100128260	SPOKANE	WA		09/14/2023		437		(29)			(29)		408	408			
100116170	MORENO VALLEY	CA		07/20/2023		639		393			393		1,032	1,032			
100169872	BRASELTON	GA		09/30/2024		645		(34)			(34)		611	611			
100143513	TRENTON	NJ		02/21/2024		(290)		684			684		394	394			
100143613	SCRANTON	PA		02/21/2024		268		(16)			(16)		252	252			
100120598	BAKERSFIELD	CA		08/18/2023		411		(67)			(67)		344	344			
100164565	GLEN BURNIE	MD		08/21/2024		433		(41)			(41)		392	392			
100119033	SAINT LOUIS	MO		07/27/2023		409		(61)			(61)		348	348			
100076457	MELBOURNE	FL		12/21/2021		741		(107)			(107)		634	634			
100120342	ELOY	AZ		08/18/2023		448		(7)			(7)		442	442			
100048498	MIAMI	FL		11/20/2020		703		(220)			(220)		483	483			
100075966	SCHERERVILLE	IN		01/07/2022		906		(76)			(76)		829	829			
100112664	HIGHLANDS	NJ		06/29/2023		2,000		335			335		2,335	2,335			
100176717	SOUTH EUCLID	OH		11/15/2024		498		(14)			(14)		484	484			
100136829	PHILADELPHIA	PA		11/27/2023		287		(26)			(26)		261	261			
100100142	SAVANNAH	GA		03/28/2023		417		(26)			(26)		391	391			
100152471	HOUSTON	TX		05/16/2024		425		(89)			(89)		336	336			
100102695	BUFFALO GROVE	IL		06/22/2023		441		(85)			(85)		356	356			
100157928	PARMA	OH		07/09/2024		2,056		(81)			(81)		1,975	1,975			
100175752	PROSPER	TX		11/12/2024		657		(92)			(92)		565	565			
100100900	DELRAN	NJ		04/28/2023		2,192		64			64		2,256	2,256			
100175848	LAS VEGAS	NV		11/12/2024		444		(33)			(33)		410	410			
100067271	ORLANDO	FL		08/02/2021		916		82			82		998	998			
100109645	TOMBALL	TX		06/14/2023		580		2			2		582	582			
100077379	WILMINGTON	DE		01/03/2022		1,633		(56)			(56)		1,577	1,577			
100153324	CONWAY	SC		05/30/2024		567		172			172		739	739			
100175941	GRAHAM	NC		11/14/2024		508		(28)			(28)		480	480			
100111388	DELRAY BEACH	FL		06/29/2023		738		143			143		881	881			
100088259	WATERBURY	CT		10/17/2022		447		(33)			(33)		414	414			
100152983	CHICAGO	IL		06/27/2024		367		(55)			(55)		312	312			
100011539	BALTIMORE	MD		03/08/2017		653		703			703		1,355	1,355			
100031306	PALMDALE	CA		03/29/2019		699		201			201		900	900			
100099825	PEMBERTON	NJ		02/28/2023		461		(23)			(23)		438	438			
100184988	SAN LUIS OBISPO	CA		12/19/2024		311		(15)			(15)		297	297			

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100169315	SAN BERNARDINO	CA		09/27/2024		28		(28)			(28)						
100151990	CHICAGO	IL		06/14/2024		424		(53)			(53)		372	372			
100064827	AUBURN	CA		07/14/2021		946		(98)			(98)		848	848			
100145583	UNITED KINGDOM	GBR		03/12/2024		(2,552)		2,552			2,552						
100053859	DENTON	MD		03/23/2021		270		33			33		303	303			
100134835	GARDEN GROVE	CA		10/30/2023		428		9			9		437	437			
100135927	DOWAGIAC	MI		11/13/2023		5,816		(567)			(567)		5,249	5,249			
100167953	MANCHESTER	CT		09/20/2024		673		(75)			(75)		598	598			
100164229	CARROLLTON	TX		08/21/2024		431		(38)			(38)		393	393			
100153935	LUBBOCK	TX		06/05/2024		11		(11)			(11)						
100066176	ALTUS	OK		08/02/2021		782		(29)			(29)		753	753			
100120825	MABELVALE	AR		08/25/2023		829		(94)			(94)		734	734			
100100762	WINDSOR MILL	MD		04/28/2023		607		29			29		636	636			
100055695	BLUEFIELD	VA		03/23/2021		6,139		(25)			(25)		6,114	6,114			
100102856	TAMPA	FL		06/22/2023		23		585			585		608	608			
100086925	HANOVER PARK	IL		10/24/2022		446		30			30		475	475			
100139560	HILTON HEAD ISLAND	SC		12/28/2023		367		(63)			(63)		303	303			
100038442	MEATH	IRL		09/27/2019		(4,463)		1,043			1,043	5,822	2,403	2,413	10		10
100025623	HIGHLAND	CA		09/20/2018		456		145			145		601	601			
100167080	AUSTIN	TX		09/13/2024		415		(83)			(83)		333	333			
100099669	SAN MARCOS	TX		04/06/2023		419		(95)			(95)		324	324			
100132527	SAINT LOUIS	MO		11/03/2023		334		(2)			(2)		331	331			
100161726	EL PASO	TX		07/30/2024		139,654		(4,940)			(4,940)		134,714	134,714			
100117231	FORT WORTH	TX		07/20/2023		569		674			674		1,243	1,243			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		1,537		138			138		1,676	1,676			
100075914	ST PETERSBURG	FL		01/07/2022		983		(23)			(23)		961	961			
100064997	AUBURN	AL		07/14/2021		1,157		(86)			(86)		1,071	1,071			
100116329	LONGVIEW	WA		07/20/2023		528		631			631		1,159	1,159			
100081459	AUSTIN	TX		03/18/2022		1,874		134			134		2,009	2,009			
100025429	LOS ANGELES	CA		09/20/2018		662		(1)			(1)		661	661			
100112045	BROOKLYN	NY		06/29/2023		236		903			903		1,139	1,139			
100161314	SPRINGFIELD	OR		07/25/2024		487		(31)			(31)		456	456			
100064078	FORT WASHINGTON	MD		07/01/2021		1,428		114			114		1,542	1,542			
100078831	BALTIMORE	MD		02/24/2022		1,059		(10)			(10)		1,050	1,050			
100139732	UNITED KINGDOM	GBR		12/18/2023		503							503	503			
100185850	NORTH PROVIDENCE	RI		12/26/2024		154		(29)			(29)		124	124			
100165687	SKOKIE	IL		08/29/2024		399		(35)			(35)		365	365			
100179710	JARRELL	TX		11/21/2024		563		133			133		696	696			
100153799	RIVIERA BEACH	FL		07/10/2024		858		(74)			(74)		784	784			
100011314	KENT	WA		12/23/2016		2,057		(360)			(360)		1,697	1,697			
100108066	MEMPHIS	TN		05/24/2023		(5,356)		(25)			(25)	5,799	418	408	(10)		(10)
100149184	HENDERSON	NV		04/22/2024		472		(21)			(21)		451	451			
100116535	PHILADELPHIA	PA		07/20/2023		539		302			302		841	841			
100158237	UNITED KINGDOM	GBR		07/09/2024		(2,478)		2,478			2,478						
100154531	SAN ANTONIO	TX		06/14/2024		172		5			5		178	178			
100180519	GRAND RAPIDS	MI		11/26/2024		462		(4)			(4)		458	458			
100163406	NEW ORLEANS	LA		09/27/2024		418		(52)			(52)		366	366			
100099772	CLEVELAND	OH		02/28/2023		584		(23)			(23)		561	561			
100144464	SHERMAN	TX		04/26/2024		353		(89)			(89)		264	264			
100186700	DANIA BEACH	FL		12/31/2024		(5,482)		(47)			(47)	5,809	281	254	(27)		(27)
100138126	STURTEVANT	WI		12/14/2023		317		18			18		334	334			

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100143077	DAVENPORT	FL		02/14/2024		4		(4)			(4)						
100156019	HOLLYWOD	FL		06/18/2024		294		(5)			(5)		289	289			
100049490	SAN BERNARDINO	CA		11/20/2020		763		(121)			(121)		641	641			
100152904	ALIQUIPPA	PA		05/22/2024		411		(41)			(41)		371	371			
100143109	VISALIA	CA		02/16/2024		662		(31)			(31)		630	630			
100143569	CLEVELAND HEIGHTS	OH		02/21/2024		384		(20)			(20)		364	364			
100184881	ORLANDO	FL		12/17/2024		1,269		(42)			(42)		1,227	1,227			
100100934	PERRY HALL	MD		04/28/2023		113		(4)			(4)		108	108			
100020199	LEHI	UT		07/17/2018		1,016		(18)			(18)		998	998			
100116132	HOUSTON	TX		07/20/2023		1,076		285			285		1,361	1,361			
100146441	RIVERSIDE	CA		03/19/2024		665		(68)			(68)		597	597			
100173457	TAHLEQUAH	OK		10/29/2024		887		(118)			(118)		769	769			
100069091	AMHERST	VA		09/01/2021		1,957		(24)			(24)		1,933	1,933			
100062095	ALTAMONT	NY		07/01/2021		1,029		(56)			(56)		973	973			
100025448	NORTH MIAMI	FL		09/20/2018		199		3			3		202	202			
100130396	BRUNSWICK	GA		09/28/2023		411		(44)			(44)		367	367			
500005276001A	ZOETERMEER	NLD		11/27/2024													
100030358	WASHINGTON	DC		12/20/2018		904		359			359		1,263	1,263			
100023810	CARROLLTON	TX		09/04/2018		974		(61)			(61)		913	913			
100090915	CRESTVIEW	FL		01/31/2023		534		(31)			(31)		503	503			
100103507	MORGANTON	GA		05/08/2023		361		(22)			(22)		339	339			
100174153	LAKEWOOD	OH		10/31/2024		397		(79)			(79)		318	318			
100139090	DUNDALK	MD		12/28/2023		369		(41)			(41)		328	328			
100142048	GREENVILLE	NC		02/29/2024		84		284			284		367	367			
100116956	DORAL	FL		07/20/2023		560		412			412		973	973			
100139093	TORRINGTON	CT		12/28/2023		350		(25)			(25)		325	325			
100170187	DUNCAN	OK		10/08/2024		401		(10)			(10)		391	391			
100158787	DES MOINES	IA		07/10/2024		732		(13)			(13)		719	719			
100141950	GREENVILLE	NC		02/29/2024		83		284			284		367	367			
100175799	SOUTH TOMS RIVER	NJ		11/12/2024		522		38			38		561	561			
100026052	PITTSBURG	CA		09/20/2018		617		(15)			(15)		603	603			
100159250	DYER	IN		07/15/2024		401		(7)			(7)		395	395			
100031305	SUNRISE	FL		03/29/2019		516		156			156		671	671			
100186644	WAKE FOREST	NC		12/30/2024		2,509		278			278		2,787	2,787			
100157673	WORCESTER	MA		06/28/2024		424		(50)			(50)		374	374			
100156453	CENTERTON	AR		06/24/2024		431		(9)			(9)		422	422			
100175532	AUGUSTA	GA		12/23/2024		667		(21)			(21)		645	645			
100147998	SPARTANBURG	SC		04/10/2024		503		(61)			(61)		442	442			
100141007	RICHMOND	TX		02/20/2024		21,266		(1,078)			(1,078)		20,188	20,188			
100181556	BELEN	NM		12/09/2024		411		(22)			(22)		390	390			
100116404	BRYAN	TX		07/20/2023		548		426			426		974	974			
100158928	CHADBOURN	NC		07/12/2024		415		(15)			(15)		400	400			
100057760	FRESNO	CA		06/30/2021		4,322		(239)			(239)		4,083	4,083			
100167790	SPRING	TX		09/19/2024		432		(20)			(20)		412	412			
100165965	MIDDLE RIVER	MD		09/06/2024		410		(34)			(34)		377	377			
100158495	MIAMI	FL		07/10/2024		422		(15)			(15)		407	407			
100140821	NORTH TONAWANDA	NY		03/06/2024		335		(118)			(118)		217	217			
100155386	ELLENTON	FL		06/18/2024		963		(4)			(4)		958	958			
100117258	ORLANDO	FL		07/20/2023		5		(5)			(5)						
100100752	FRIENDSWOOD	TX		04/28/2023		608		7			7		615	615			
100076367	FORT LAUDERDALE	FL		12/23/2021		1,604		(196)			(196)		1,407	1,407			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114130	WINDSOR LOCKS	CT		06/29/2023		(7,889)		236			236	8,024	371	350	103	(124)	(21)
100167046	CARNEGIE	PA		09/13/2024		396		(77)			(77)		319	319			
100149666	TUCSON	AZ		04/26/2024		477		(89)			(89)		388	388			
100111123	LOXAHATCHEE	FL		06/29/2023		428		778			778		1,206	1,206			
100150830	VIRGINIA BEACH	VA		05/08/2024		455		1			1		456	456			
100175997	RICHLAND	WA		11/14/2024		8,509		23			23		8,532	8,532			
100139152	EAST POINT	GA		12/28/2023		(7,607)		(50)			(50)	7,985	327	312	(16)		(16)
100068237	KINGWOOD	TX		08/25/2021		984		(67)			(67)		917	917			
100141575	PORTERVILLE	CA		01/30/2024		325		(14)			(14)		311	311			
100149609	PARRISH	FL		04/26/2024		547		(51)			(51)		496	496			
100013882	O FALLON	MO		05/25/2017		733		107			107		840	840			
100170393	CLARKSVILLE	TN		10/09/2024		465		(39)			(39)		426	426			
100062671	NASHVILLE	IN		07/01/2021		4,042		(1)			(1)		4,041	4,041			
100067547	OKLAHOMA CITY	OK		09/23/2021		994		(94)			(94)		900	900			
100165139	UNITED KINGDOM	GBR		08/27/2024		40							40	40			
100113350	CORAM	NY		06/29/2023		21		555			555		576	576			
100151322	SAN ANTONIO	TX		05/10/2024		853		139			139		993	993			
100014475	OPELIKA	AL		09/27/2017		2,330		(114)			(114)		2,216	2,216			
100081528	HONOLULU	HI		03/18/2022		1,057		77			77		1,134	1,134			
100128511	LAS VEGAS	NV		09/15/2023		466		(25)			(25)		441	441			
100068160	SCOTTSDALE	AZ		08/25/2021		1,091		(64)			(64)		1,028	1,028			
100064114	SOUTH HOLLAND	IL		07/01/2021		980		21			21		1,002	1,002			
100169264	KANSAS CITY	MO		09/27/2024		156		(31)			(31)		125	125			
100084820	DAYTONA BEACH	FL		08/02/2022		590		37			37		627	627			
100141759	TOLEDO	OH		01/30/2024		1,069		(29)			(29)		1,041	1,041			
100081447	RICHMOND	TX		03/18/2022		(3,223)		254			254	5,759	2,790	2,753	(38)		(38)
100116295	TUCSON	AZ		07/20/2023		588		778			778		1,366	1,366			
100012323	LANGLOIS	OR		04/28/2017		1,682		(101)			(101)		1,581	1,581			
100118777	MIAMI	FL		07/25/2023		456		(32)			(32)		424	424			
100090376	GALVESTON	TX		12/28/2022		367		(17)			(17)		351	351			
100087922	DAHLONEGA	GA		10/25/2022		1,668		(16)			(16)		1,652	1,652			
100167935	JOURDANTON	TX		09/20/2024		227		(31)			(31)		195	195			
100029179	NORTH SAINT PAUL	MN		10/26/2018		617		197			197		814	814			
100180518	MANDEVILLE	LA		11/26/2024		(5,338)		(30)			(30)	5,780	413	405	(8)		(8)
100028982	OAKLAND	CA		10/26/2018		1,166		144			144		1,309	1,309			
100054896	COTTAGE GROVE	OR		03/23/2021		951		(123)			(123)		828	828			
100181255	STATESVILLE	NC		12/06/2024		290		(1)			(1)		289	289			
100067576	ORLANDO	FL		09/23/2021		1,305		(126)			(126)		1,179	1,179			
100013676	HOOKSETT	NH		05/25/2017		638		18			18		656	656			
100064994	COLUMBIA	MD		07/14/2021		1,004		(79)			(79)		925	925			
100071546	WOODBURY	MN		10/14/2021		997		(61)			(61)		936	936			
100177936	JOHNS ISLAND	SC		11/19/2024		991		(97)			(97)		894	894			
100071570	CHARLOTTESVILLE	VA		10/14/2021		956		(92)			(92)		864	864			
100163266	MORRILTON	AR		08/13/2024		193		(28)			(28)		166	166			
100055712	TOLLAND	CT		03/23/2021		872		(99)			(99)		773	773			
100180837	ARNHEM	NLD		11/27/2024													
100070721	LILBURN	GA		10/01/2021		(3)		3			3						
100165201	MEEDEN	NLD		08/28/2024													
100061888	WILLINGBORO	NJ		07/01/2021		1,003		(68)			(68)		935	935			
100103032	JONESBORO	GA		06/22/2023		486		(88)			(88)		398	398			
100049349	RIVERSIDE	CA		11/20/2020		1,054		(265)			(265)		788	788			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145040	UNITED KINGDOM	GBR		03/12/2024		(2,189)		2,189			2,189						
100012649	MIAMI	FL		05/25/2017		618		(20)			(20)		598	598			
100129794	BAKERSFIELD	CA		09/27/2023		217		(5)			(5)		211	211			
100170436	COLUMBUS	OH		10/09/2024		463		30			30		494	494			
100111236	PATERSON	NJ		06/29/2023		434		211			211		645	645			
100108238	HOUMA	LA		05/24/2023		467		(47)			(47)		420	420			
100158331	UNITED KINGDOM	GBR		07/09/2024		(2,472)		2,472			2,472						
100120324	DELAND	FL		08/18/2023		457		(24)			(24)		433	433			
100083609	GREEN VALLEY	AZ		07/25/2022		1,938		(34)			(34)		1,905	1,905			
100071123	BRICK	NJ		10/01/2021		3		(3)			(3)						
100149836	OMAHA	NE		04/29/2024		287		(27)			(27)		260	260			
100161852	ATLANTIC CITY	NJ		07/31/2024		561		(26)			(26)		536	536			
100081078	LEHIGH ACRES	FL		03/18/2022		1,800		112			112		1,912	1,912			
100100128	CONROE	TX		03/28/2023		424		(11)			(11)		412	412			
100029777	PLANT CITY	FL		10/26/2018		604		152			152		755	755			
100084762	TUCSON	AZ		08/02/2022		487		(112)			(112)		375	375			
100065212	PHILADELPHIA	PA		07/14/2021		1,027		(41)			(41)		986	986			
100149367	PRINCETON	TX		04/24/2024		550		91			91		642	642			
100149368	PRINCETON	TX		04/24/2024		(7,381)		91			91	7,962	673	642	(31)		(31)
100111716	JACKSON	WI		06/29/2023		(7,662)		(4)			(4)	7,962	297	325	28		28
100054820	CLITHERALL	MN		03/23/2021		676		(115)			(115)		562	562			
100171151	DES PLAINES	IL		11/22/2024		847		(75)			(75)		773	773			
100042997	DIAMOND BAR	CA		05/28/2020		1,419		19			19		1,438	1,438			
100102195	PUEBLO	CO		04/14/2023		483		41			41		524	524			
100169888	TRENTON	NJ		11/08/2024		449		(52)			(52)		397	397			
100110139	LUBBOCK	TX		06/29/2023		6		(6)			(6)						
100169203	PITTSTON	PA		09/27/2024		155		(16)			(16)		140	140			
100136071	ORLANDO	FL		11/16/2023		388		(60)			(60)		328	328			
100108324	FRESNO	CA		05/24/2023		(7,531)		(55)			(55)	7,962	377	342	(35)		(35)
100070697	COCOA	FL		10/01/2021		1,181		(26)			(26)		1,155	1,155			
100075233	ALLEN	TX		12/01/2021		1,129		(20)			(20)		1,109	1,109			
100152869	COLUMBIA	SC		05/22/2024		384		(3)			(3)		380	380			
100013646	COACHELLA	CA		05/25/2017		1,104		114			114		1,218	1,218			
100110140	LUBBOCK	TX		06/29/2023		6		(6)			(6)						
100081089	CLOVIS	CA		03/18/2022		982		94			94		1,076	1,076			
100176022	INDEPENDENCE	MO		12/20/2024		287		(42)			(42)		245	245			
100128087	SEVIERVILLE	TN		09/08/2023		370		(13)			(13)		356	356			
100103573	JONESBORO	GA		05/08/2023		3		(3)			(3)						
100140813	CYPRESS	TX		03/06/2024		40		(40)			(40)						
100084697	BEAVERTON	OR		08/02/2022		563		(5)			(5)		559	559			
100014224	LA PUENTE AREA	CA		09/22/2017		1,131		(37)			(37)		1,094	1,094			
100134977	HUMBLE	TX		10/30/2023		347		(28)			(28)		319	319			
100174749	GREAT FALLS	MT		10/31/2024		398		(70)			(70)		327	327			
100174767	WEST POINT	CA		10/31/2024		484		(14)			(14)		470	470			
100028476	LORTON	VA		10/26/2018		732		57			57		788	788			
100186790	HIALEAH	FL		12/31/2024		100		(35)			(35)		66	66			
100169208	IRVING	TX		09/27/2024		174		(23)			(23)		151	151			
100000546	BLUE BELL	PA		09/27/2016		6,148		37			37		6,185	6,185			
100112992	CHICAGO	IL		06/29/2023		576		75			75		650	650			
100013294	CHICAGO	IL		05/25/2017		520		145			145		665	665			
100070914	HENDERSON	NV		10/01/2021		1,252		(16)			(16)		1,236	1,236			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136499	MYRTLE BEACH	SC		11/20/2023		15,591		1,634			1,634		17,225	17,225			
100139199	HOUSTON	TX		12/28/2023		402		(33)			(33)		369	369			
100158547	LAKELAND	FL		07/10/2024		392		(55)			(55)		337	337			
100111346	CATONSVILLE	MD		06/29/2023		817		200			200		1,018	1,018			
100159387	OCALA	FL		07/15/2024		566		99			99		665	665			
100116846	ST GEORGE	UT		07/20/2023		1,021		617			617		1,638	1,638			
100044737	WHITTIER	CA		11/19/2020		1,666		(364)			(364)		1,302	1,302			
100110143	LUBBOCK	TX		06/29/2023		6		(6)			(6)						
100132486	DETROIT	MI		11/03/2023		386		(1)			(1)		384	384			
100153907	FORT WORTH	TX		06/05/2024		448		(72)			(72)		376	376			
100064864	CAPE CORAL	FL		07/14/2021		996		(96)			(96)		900	900			
100159628	UTICA	NY		07/15/2024		343		(72)			(72)		272	272			
100055762	VANCOUVER	WA		03/23/2021		712		(71)			(71)		641	641			
100116346	LEANDER	TX		07/20/2023		(5,207)		513			513	5,777	1,083	1,063	(21)		(21)
100071640	ALPHARETTA	GA		10/14/2021		2,257		(120)			(120)		2,137	2,137			
100131850	SILVER SPRING	MD		10/06/2023		375		(29)			(29)		346	346			
100068329	CROSSROADS	TX		08/25/2021		5,711		(234)			(234)		5,477	5,477			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		1,456		(197)			(197)		1,259	1,259			
100149697	MANCHESTER	NH		04/26/2024		491							492	492			
100136196	MOUNT JACKSON	VA		11/20/2023		2,141		59			59		2,199	2,199			
100080942	ELLWOOD CITY	PA		04/01/2022		750		(143)			(143)		607	607			
100113635	TRUMBULL	CT		06/29/2023		230		847			847		1,077	1,077			
100139249	LAVEEN	AZ		12/28/2023		128,635		(5,164)			(5,164)		123,471	123,471			
100102144	STAMFORD	CT		04/14/2023		417		(48)			(48)		369	369			
100100137	FORT LAUDERDALE	FL		03/28/2023		410		(21)			(21)		389	389			
100161323	PHOENIX	AZ		07/25/2024		490		(32)			(32)		458	458			
100069194	SULPHUR SPRINGS	TX		09/01/2021		1,076		(26)			(26)		1,050	1,050			
100103214	CHICAGO	IL		04/21/2023		1,149		(63)			(63)		1,086	1,086			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		457		(28)			(28)		428	428			
100153571	UNITED KINGDOM	GBR		05/29/2024		22							22	22			
100129914	CHICAGO	IL		09/27/2023		395		(26)			(26)		370	370			
100112074	DICKINSON	TX		06/29/2023		317		81			81		398	398			
100172917	BEAUMONT	TX		10/25/2024		573		(91)			(91)		482	482			
100142499	RICHMOND	TX		03/08/2024		44		(44)			(44)						
100154682	TAMPA	FL		07/19/2024		406		(83)			(83)		323	323			
100169210	GENOA CITY	WI		09/27/2024		169		(30)			(30)		139	139			
100117812	WASHINGTON	NC		07/20/2023		463		24			24		487	487			
100134749	FRESNO	CA		10/30/2023		274		(30)			(30)		244	244			
100102069	HIGH POINT	NC		04/14/2023		442		(15)			(15)		427	427			
100030838	STORMVILLE	NY		04/09/2019		310		15			15		325	325			
100108317	BALTIMORE	MD		05/24/2023		435		(34)			(34)		402	402			
100109942	MERIDEN	CT		06/22/2023		425		(35)			(35)		390	390			
100129935	FLORENCE	KY		09/27/2023		379		(32)			(32)		347	347			
100120610	VICTORVILLE	CA		08/18/2023		274		(61)			(61)		213	213			
100156703	PITTSBURGH	PA		06/26/2024		420		(24)			(24)		396	396			
100064958	DUNELLEN	NJ		07/14/2021		3,309		(176)			(176)		3,133	3,133			
100144637	INDIANAPOLIS	IN		03/13/2024		475		(21)			(21)		454	454			
100066877	LEXINGTON	SC		08/02/2021		1,087		1			1		1,088	1,088			
100082598	SEABROOK	TX		04/14/2022		1,061		(66)			(66)		995	995			
100112262	BOLINGBROOK	IL		06/29/2023		(1)		780			780		778	778			
100113860	MIAMI	FL		06/29/2023		3,995		832			832		4,827	4,827			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120338	NORTH CHARLESTON	SC		08/18/2023		333		(32)			(32)		301	301			
100141673	COLORADO SPRINGS	CO		01/30/2024		411		(28)			(28)		383	383			
100168949	ALKMAAR	NLD		09/26/2024		(5,661)						5,726	65		(65)		(65)
100175775	VINTON	VA		11/12/2024		(6,051)		900			900	5,741	591	537	(54)		(54)
100153420	BALTIMORE	MD		05/30/2024		258		(17)			(17)		240	240			
100064973	GERMANTOWN	MD		07/14/2021		978		(81)			(81)		897	897			
100066832	HARDYSTON	NJ		08/02/2021		1,018		(5)			(5)		1,014	1,014			
100014757	SAN ANTONIO	TX		10/30/2017		2,340		565			565		2,905	2,905			
100146587	HENRICO	VA		03/20/2024		433		(24)			(24)		409	409			
100043324	WESTFORD	MA		08/13/2020		709		(145)			(145)		565	565			
100079694	FRIENDSWOOD	TX		04/25/2022		492		(171)			(171)		321	321			
100115906	FORTH WORTH	TX		07/20/2023		1,621		164			164		1,785	1,785			
100140476	BALTIMORE	MD		01/17/2024		275		(6)			(6)		270	270			
100161955	KANSAS CITY	KS		07/31/2024		331		(35)			(35)		296	296			
100013429	NORTH PORT	FL		05/25/2017		497		150			150		648	648			
100081362	DENVER	CO		03/18/2022		938		55			55		993	993			
100154910	NORTH MYRTLE BEACH	SC		07/19/2024		498		(91)			(91)		407	407			
100151755	FORT MYERS	FL		05/10/2024		402		59			59		460	460			
100158351	UNITED KINGDOM	GBR		07/09/2024		(2,040)		2,040			2,040						
100115287	NORTHFIELD	OH		07/17/2023		438		(26)			(26)		412	412			
100132483	WILMINGTON	NC		11/03/2023		397		17			17		414	414			
100158349	UNITED KINGDOM	GBR		07/09/2024		(2,041)		2,041			2,041						
100091462	COLORADO SPRINGS	CO		01/20/2023		300		(13)			(13)		287	287			
100158350	UNITED KINGDOM	GBR		07/09/2024		(2,041)		2,041			2,041						
100158352	UNITED KINGDOM	GBR		07/09/2024		(2,041)		2,041			2,041						
100062066	CANTON	MS		07/01/2021		1,223		(27)			(27)		1,197	1,197			
100108419	PHILADELPHIA	PA		05/25/2023		423		(30)			(30)		393	393			
100173410	DELTONA	FL		10/29/2024		63,432		(2,312)			(2,312)		61,120	61,120			
100152593	KATY	TX		05/17/2024		1,128		6			6		1,135	1,135			
100078851	BALTIMORE	MD		02/24/2022		868		(18)			(18)		850	850			
100010876	STOCKTON	CA		12/23/2016		479		82			82		561	561			
100165061	MILLVILLE	NJ		08/28/2024		1,106		(110)			(110)		997	997			
100073375	LAKE CHARLES	LA		11/01/2021		692		(2)			(2)		691	691			
100081844	WEST ALLIS	WI		03/30/2022		669		(13)			(13)		656	656			
100081217	HUNTSVILLE	AL		03/18/2022		948		70			70		1,018	1,018			
100075921	LEWISVILLE	TX		01/07/2022		1,342		(28)			(28)		1,314	1,314			
100141139	WEST BERLIN	NJ		01/30/2024		393		(17)			(17)		376	376			
100102547	SARASOTA	FL		06/07/2023		535		50			50		585	585			
100147858	ODESSA	TX		04/08/2024		1,311		(3)			(3)		1,309	1,309			
100150802	WESTFIELD	MA		05/08/2024		418		(24)			(24)		394	394			
100029408	MIRAMAR	FL		10/26/2018		2,611		352			352		2,962	2,962			
100055597	RIVERDALE	MD		03/23/2021		1,044		(110)			(110)		935	935			
100165361	LITTLE ELM	TX		08/29/2024		102,883		(2,899)			(2,899)		99,984	99,984			
100126577	HOUSTON	TX		08/30/2023		2,475		(350)			(350)		2,125	2,125			
100086265	BRUNSWICK	GA		09/29/2022		615		(64)			(64)		551	551			
100126897	BELLMAWR	NJ		08/30/2023		(262)		899			899		636	636			
100054895	CANAL WINCHESTER	OH		03/23/2021		628		(91)			(91)		536	536			
100090160	WAYNE	NJ		01/13/2023		2,381		(315)			(315)		2,066	2,066			
100152345	LURAY	VA		05/17/2024		2,010		107			107		2,117	2,117			
100157657	BOWDON	GA		06/28/2024		425		(43)			(43)		382	382			
100029264	MODESTO	CA		10/26/2018		676		130			130		807	807			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175630	KYLE	TX		11/12/2024		328		10			10		337	337			
100025490	GLENDALE	AZ		09/20/2018		717		92			92		809	809			
100151436	KISSIMMEE	FL		05/10/2024		310		29			29		339	339			
100060913	GLENDALE	AZ		06/01/2021		1,342		13			13		1,355	1,355			
100063405	HOUSTON	TX		07/01/2021		1,195		(11)			(11)		1,184	1,184			
100142172	CALERA	AL		02/29/2024		404		(24)			(24)		380	380			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		1,036		(56)			(56)		980	980			
100126388	SALISBURY	NC		08/30/2023		392		(28)			(28)		364	364			
100013836	PALMDALE	CA		05/25/2017		566		61			61		626	626			
100144994	UNITED KINGDOM	GBR		03/12/2024		5,258		(163)			(163)		5,095	5,095			
100182323	PORT SAINT LUCIE	FL		12/12/2024		1,211		180			180		1,391	1,391			
100063579	LAKE CHARLES	LA		07/01/2021		1,008		(39)			(39)		968	968			
100145359	UNITED KINGDOM	GBR		03/12/2024		109		(83)			(83)		26	26			
100012673	SKOKIE	IL		05/25/2017		451		305			305		755	755			
100144831	UNITED KINGDOM	GBR		03/12/2024		(2,533)		2,533			2,533						
100069615	FLUSHING	MI		09/01/2021		1,029		(19)			(19)		1,010	1,010			
100068174	TALLAHASSEE	FL		08/25/2021		963		(74)			(74)		889	889			
100132519	HOLYOKE	MA		11/03/2023		380		27			27		407	407			
100155333	KINGMAN	AZ		07/19/2024		399		(73)			(73)		326	326			
100174816	ABERDEEN	MD		10/31/2024		1,617		(113)			(113)		1,505	1,505			
100151206	GAINESVILLE	FL		05/10/2024		650		31			31		681	681			
100156667	KILLEEN	TX		06/24/2024		4,586		(86)			(86)		4,500	4,500			
100173866	AURORA	IL		10/31/2024		(5,285)		(61)			(61)	5,728	383	385	2		2
100174553	HUNTINGTON	TX		10/31/2024		(25)		25			25						
100149213	NEW CANEY	TX		04/22/2024		13		(13)			(13)						
100119711	MONROE	GA		08/08/2023		433		(11)			(11)		422	422			
100137302	JACKSONVILLE	FL		12/01/2023		434		(12)			(12)		422	422			
100031371	MORENO VALLEY	CA		03/29/2019		1,279		191			191		1,471	1,471			
100010966	VICTORVILLE	CA		12/23/2016		(4,805)		127			127	5,729	1,051	1,065	15		15
100089987	WINTER GARDEN	FL		01/13/2023		208		201			201		410	410			
100120656	GOLD BEACH	OR		08/24/2023		467		(14)			(14)		453	453			
100127664	NICEVILLE	FL		09/08/2023		436		(50)			(50)		386	386			
100043114	BELLINGHAM	WA		05/28/2020		1,150		108			108		1,258	1,258			
100099769	HOMEWOOD	IL		02/28/2023		464		(37)			(37)		428	428			
100179877	MADISON	AL		11/25/2024		18,992		691			691		19,682	19,682			
100071571	YOUNGSVILLE	LA		10/14/2021		1,020		(35)			(35)		986	986			
100168787	MIAMI	FL		09/26/2024		484		(53)			(53)		431	431			
100025510	NORTH LAS VEGAS	NV		09/20/2018		646		142			142		789	789			
100049664	NORFOLK	VA		11/20/2020		1,401		(341)			(341)		1,061	1,061			
100174400	MAPLE VALLEY	WA		10/31/2024		1,062		(83)			(83)		980	980			
100086962	LAS VEGAS	NV		10/24/2022		699		(91)			(91)		608	608			
100176211	LOUISBURG	NC		12/20/2024		237		(32)			(32)		205	205			
100141004	ALTAMONTE SPRINGS	FL		02/20/2024		402		(74)			(74)		329	329			
100101012	OCALA	FL		04/28/2023		590		177			177		767	767			
100103627	OCALA	FL		05/08/2023		457		34			34		491	491			
100133111	HOUSTON	TX		11/29/2023		638		169			169		807	807			
100134741	STUART	FL		10/30/2023		636		(40)			(40)		596	596			
100024839	CHANDLER	AZ		09/20/2018		4,528		1,709			1,709		6,238	6,238			
100100744	MUNDELEIN	IL		04/28/2023		635		49			49		684	684			
100141758	TOLEDO	OH		01/30/2024		1,049		(28)			(28)		1,021	1,021			
100049941	ANTIOCH	CA		11/20/2020		(2,956)		(122)			(122)	5,739	2,660	2,639	(22)		(22)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065433	EDEN PRAIRIE	MN		07/28/2021		2,113		(18)			(18)		2,094	2,094			
100120516	MAXWELL	TX		08/18/2023		494		(25)			(25)		469	469			
100175804	TROY	NY		11/12/2024		392		(35)			(35)		357	357			
100090952	BAKERSFIELD	CA		01/31/2023		398		(34)			(34)		364	364			
100152291	OKLAHOMA CITY	OK		05/17/2024		518		86			86		604	604			
100043426	LONG BEACH	CA		08/13/2020		1,743		(100)			(100)		1,644	1,644			
100145086	UNITED KINGDOM	GBR		03/12/2024		(5,720)		(9)			(9)	5,743	13		(13)		(13)
100102402	TALLAHASSEE	FL		06/07/2023		557		(102)			(102)		455	455			
100081238	PLANO	TX		03/18/2022		1,830		224			224		2,054	2,054			
100117947	KATY	TX		07/20/2023		1,594		661			661		2,256	2,256			
100185545	MIRAMAR	FL		12/20/2024		436		(52)			(52)		384	384			
100013685	SUITLAND	MD		05/25/2017		565		24			24		589	589			
100063576	BOWLING GREEN	KY		07/01/2021		1,081		(14)			(14)		1,067	1,067			
100076057	ROCK HILL	SC		01/07/2022		897		(19)			(19)		877	877			
100145838	MISSOURI CITY	TX		03/15/2024		887		(156)			(156)		731	731			
100164537	MABLETON	GA		08/21/2024		117,081		(1,155)			(1,155)		115,927	115,927			
100109093	CAIRO	NY		06/05/2023		547		(17)			(17)		529	529			
100084726	GALVESTON	TX		08/02/2022		512		(54)			(54)		458	458			
100155675	SIMSBURY	CT		06/18/2024		571		(53)			(53)		518	518			
100025258	PALMDALE	CA		09/20/2018		976		50			50		1,026	1,026			
100168822	UNITED KINGDOM	GBR		09/26/2024		38							38	38			
100153475	MEMPHIS	TN		05/30/2024		361		(29)			(29)		332	332			
100126553	DINGMANS FERRY	PA		08/30/2023		401		602			602		1,003	1,003			
100146058	MIAMI	FL		03/19/2024		227		(45)			(45)		182	182			
100055560	CALLAHAN	FL		03/23/2021		693		(160)			(160)		533	533			
100151474	RADCLIFF	KY		05/10/2024		393		6			6		399	399			
100132319	AUSTELL	GA		11/03/2023		607		501			501		1,108	1,108			
100000510	LODI	CA		09/27/2016		1,060		(32)			(32)		1,028	1,028			
100139630	HALETHORPE	MD		12/28/2023		318		(3)			(3)		315	315			
100067752	TUCSON	AZ		09/23/2021		939		(96)			(96)		843	843			
100156957	UNITED KINGDOM	GBR		06/27/2024		25							25	25			
100172848	SAN ANTONIO	TX		10/25/2024		216		(10)			(10)		206	206			
100145856	TAMPA	FL		03/15/2024		392		(11)			(11)		380	380			
100174950	SPRING	TX		10/31/2024		476		(56)			(56)		421	421			
100079857	PANAMA CITY BEACH	FL		04/08/2022		953		(190)			(190)		763	763			
100153647	SAINT PETERSBURG	FL		05/31/2024		415		(22)			(22)		393	393			
100114541	BUFORD	GA		06/29/2023		428		(54)			(54)		374	374			
100073120	BELCAMP	MD		11/01/2021		305		22			22		327	327			
100115489	WEST CHICAGO	IL		07/17/2023		616		(25)			(25)		591	591			
100112025	SEATTLE	WA		06/29/2023		315		677			677		992	992			
100014090	EAGAN	MN		05/25/2017		989		180			180		1,169	1,169			
100080009	NORTHVILLE	MI		04/25/2022		826		(31)			(31)		795	795			
100145663	UNITED KINGDOM	GBR		03/12/2024		(2,141)		2,141			2,141						
100148414	SPRING	TX		04/12/2024		537		104			104		641	641			
100145237	UNITED KINGDOM	GBR		03/12/2024		54		(30)			(30)		24	24			
100127040	MILFORD	CT		08/30/2023		572		564			564		1,136	1,136			
100054416	GLENDALE	AZ		03/23/2021		835		(34)			(34)		801	801			
100151952	ALIQUIPPA	PA		06/14/2024		382		(104)			(104)		278	278			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		829		(16)			(16)		813	813			
100167895	EVA	AL		09/20/2024		(35)		35			35						
100156010	CHARLOTTE	NC		06/18/2024		1,045		(75)			(75)		970	970			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100029350	QUEEN CREEK	AZ		10/26/2018		705		24			24		728	728			
100130370	CHICAGO	IL		09/28/2023		1,719		(75)			(75)		1,644	1,644			
100135954	KATY	TX		11/15/2023		413		(121)			(121)		292	292			
100112285	WASHINGTON	DC		06/29/2023		615		952			952		1,566	1,566			
100078911	HOUSTON	TX		02/24/2022		1,314		4			4		1,318	1,318			
100184522	BONSALL	CA		12/17/2024		699		(57)			(57)		642	642			
100110666	GARNER	NC		06/30/2023		27,551		(455)			(455)		27,097	27,097			
100136149	CHULA VISTA	CA		12/18/2023		314		(160)			(160)		153	153			
100029422	LAS VEGAS	NV		10/26/2018		619		(32)			(32)		587	587			
100163376	ABILENE	TX		09/27/2024		383		(84)			(84)		299	299			
100043622	MIAMI	FL		08/13/2020		850		(106)			(106)		744	744			
100047771	EVERETT	MA		11/20/2020		863		(99)			(99)		764	764			
100144131	SAN ANTONIO	TX		03/07/2024		346		128			128		473	473			
100029667	CHICAGO	IL		10/26/2018		784		74			74		858	858			
100120524	GREENVILLE	NC		08/18/2023		420		(25)			(25)		395	395			
100113015	RIVERVIEW	FL		06/29/2023		339		(28)			(28)		311	311			
100065024	CEDAR CITY	UT		07/14/2021		954		(72)			(72)		882	882			
100044083	PERRIS	CA		08/19/2020		1,207		(53)			(53)		1,154	1,154			
100168905	UNITED KINGDOM	GBR		09/26/2024		38							38	38			
100141974	SUGAR LAND	TX		02/29/2024		404		(88)			(88)		316	316			
100134872	PENDERGRASS	GA		10/30/2023		19,437		237			237		19,674	19,674			
100161775	TRENTON	NJ		07/31/2024		(205)		574			574		369	369			
100158156	CYPRESS	TX		07/09/2024		25,027		211			211		25,238	25,238			
100014007	BLOOMINGTON	CA		05/25/2017		754		93			93		847	847			
100178214	LONG BEACH	CA		11/19/2024		374		(27)			(27)		347	347			
100074421	LAS VEGAS	NV		12/02/2021		915		(150)			(150)		765	765			
100071776	MIAMI	FL		10/14/2021		825		(53)			(53)		771	771			
100118692	SAINT PAUL	MN		07/25/2023		478		(27)			(27)		451	451			
100116892	LOS ANGELES	CA		07/20/2023		574		138			138		712	712			
100117739	PHILADELPHIA	PA		07/20/2023		464							464	464			
100171784	WINSTON SALEM	NC		10/17/2024		(5,174)		(13)			(13)	5,699	512	511	(1)		(1)
100139916	NETHERLANDS	NLD		12/28/2023													
100108347	KANSAS CITY	MO		05/25/2023		462		(25)			(25)		437	437			
100135697	BRANSON	MO		11/09/2023		479		(39)			(39)		440	440			
100142808	GREENFIELD	MA		02/08/2024		876		(57)			(57)		819	819			
100079505	PARIS	TN		04/25/2022		821		(46)			(46)		776	776			
100024300	COLORADO SPRINGS	CO		09/20/2018		965		(34)			(34)		931	931			
100060776	SUFFOLK	VA		06/01/2021		1,430		14			14		1,444	1,444			
100141555	CASA GRANDE	AZ		01/30/2024		2,542		(25)			(25)		2,516	2,516			
100179700	PENSACOLA	FL		11/21/2024		502		121			121		623	623			
100029759	BALTIMORE	MD		10/26/2018		488		210			210		698	698			
100172793	MONROE TOWNSHIP	NJ		12/06/2024		33,634		(1,178)			(1,178)		32,456	32,456			
100117987	LEAGUE CITY	TX		07/20/2023		314		(69)			(69)		245	245			
100079175	BAKERSFIELD	CA		02/24/2022		871		(25)			(25)		846	846			
100158991	FORT WORTH	TX		08/15/2024		352		(81)			(81)		271	271			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		426		67			67		493	493			
100068966	EDMOND	OK		09/01/2021		1,383		(34)			(34)		1,348	1,348			
100161301	PEMBROKE PINES	FL		07/25/2024		475		(68)			(68)		407	407			
100162667	MERCED	CA		08/12/2024		3,261		156			156		3,417	3,417			
100113108	KINGS PARK	NY		06/29/2023		383		764			764		1,147	1,147			
100139849	UNITED KINGDOM	GBR		12/18/2023		(5,298)						5,696	397	396	(1)		(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		985		87			87		1,071	1,071			
100014477	SANDOWN	NH		09/27/2017		1,475		273			273		1,749	1,749			
100079284	PORT HUENEME	CA		02/28/2022		1,179		24			24		1,203	1,203			
100156881	LAWTON	OK		06/27/2024		380		(23)			(23)		357	357			
100172749	WAUPUN	WI		11/21/2024		280		(36)			(36)		244	244			
100143416	LAUREL	MD		02/16/2024		382							382	382			
100149183	MODESTO	CA		04/22/2024		471		1			1		473	473			
100162272	RICHARDSON	TX		09/06/2024		467		(31)			(31)		436	436			
100146859	URBANA	IL		03/21/2024		319		(50)			(50)		269	269			
100159495	MADISON	OH		07/15/2024		429		(33)			(33)		396	396			
100090226	ELWOOD	IL		01/13/2023		935		(82)			(82)		853	853			
100101526	RALEIGH	NC		04/26/2023		1,830		63			63		1,893	1,893			
100164941	LYNWOOD	IL		08/28/2024		362		(26)			(26)		336	336			
100091422	OLATHE	KS		02/22/2023		554		(35)			(35)		519	519			
100028777	RIVERSIDE	CA		10/26/2018		3,228		177			177		3,405	3,405			
100043775	STOCKTON	CA		08/13/2020		642		(97)			(97)		544	544			
100172827	NEWBURGH	IN		12/06/2024		8		(8)			(8)						
100013128	LOMPOC	CA		05/25/2017		847		105			105		952	952			
100076406	CORAL SPRINGS	FL		12/23/2021		883		(120)			(120)		763	763			
100162948	KEANSBURG	NJ		08/12/2024		44,872		(1,073)			(1,073)		43,799	43,799			
100129922	MILTON	FL		09/27/2023		393		(24)			(24)		369	369			
100160422	SPRING	TX		07/19/2024		406		(62)			(62)		344	344			
100142468	HOLIDAY	FL		03/08/2024		403		(121)			(121)		282	282			
100100738	MCHENRY	IL		04/28/2023		597		61			61		658	658			
100064940	POMPANO BEACH	FL		07/14/2021		1,014		(87)			(87)		927	927			
100140953	NAVASOTA	TX		03/28/2024		373		(58)			(58)		315	315			
100139393	SCRANTON	PA		12/28/2023		324		(16)			(16)		308	308			
100141057	BRANDON	FL		02/20/2024		444		(57)			(57)		386	386			
100134678	ONTARIO	OR		10/30/2023		393		(35)			(35)		358	358			
100071793	LANCASTER	CA		10/14/2021		893		(81)			(81)		811	811			
100079675	SURFSIDE BEACH	SC		04/25/2022		778		(127)			(127)		650	650			
100164112	VIRGINIA BEACH	VA		08/21/2024		(5,248)		(59)			(59)	5,686	379	333	(46)		(46)
100017926	CRESSKILL	NJ		05/22/2018		1,070		18			18		1,088	1,088			
100013885	EUREKA	CA		05/25/2017		(4,798)		81			81	5,695	977	957	(20)		(20)
100071530	CITRUS SPGS	FL		10/14/2021		992		(60)			(60)		932	932			
100092062	TRENTON	NJ		02/09/2023		377		(32)			(32)		344	344			
100084851	MOUNT DORA	FL		08/02/2022		574		12			12		586	586			
100024646	LAS VEGAS	NV		09/20/2018		591		577			577		1,168	1,168			
100077758	CEDAR PARK	TX		01/03/2022		1,047		(5)			(5)		1,042	1,042			
100114555	LITHONIA	GA		06/29/2023		417		(79)			(79)		339	339			
100065041	SAN BERNARDINO	CA		07/14/2021		999		(72)			(72)		927	927			
100110136	LONG POND	PA		06/29/2023		423		(86)			(86)		336	336			
100144814	UNITED KINGDOM	GBR		03/12/2024		(927)		956			956		30	30			
100062969	VICTORVILLE	CA		07/01/2021		1,385		(37)			(37)		1,348	1,348			
100012665	LAS VEGAS	NV		05/25/2017		499		175			175		674	674			
100150239	UNITED KINGDOM	GBR		04/29/2024		(5,654)						5,682	28	23	(5)		(5)
100067148	DESOTO	TX		08/02/2021		1,728		2			2		1,730	1,730			
100174886	GREENWOOD	IN		10/31/2024		317		(65)			(65)		251	251			
100102096	HOUSTON	TX		04/14/2023		1,446		(110)			(110)		1,337	1,337			
100013631	SANTA CLARITA	CA		05/25/2017		605		74			74		679	679			
100116962	CEDAR CITY	UT		07/20/2023		(5,799)		98			98	5,684	(17)		17		17

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139478	SPRING	TX		12/28/2023		403		(14)			(14)		389	389			
100078752	BEL AIR	MD		02/25/2022		531		(144)			(144)		388	388			
100025920	MARTINSVILLE	IN		09/20/2018		(6,647)		50			50	7,848	1,252	1,213	(39)		(39)
100149688	BLAKESLEE	PA		04/26/2024		498		(54)			(54)		443	443			
100144877	UNITED KINGDOM	GBR		03/12/2024		(8,745)		957			957	7,848	60	30	(30)		(30)
100044064	CONCORD	CA		08/19/2020		1,326		159			159		1,485	1,485			
100167910	MUSKEGON	MI		09/20/2024		540		(48)			(48)		492	492			
100113534	SAN DIEGO	CA		06/29/2023		335		644			644		979	979			
100047034	FRANKLIN	MI		11/20/2020		972		(219)			(219)		753	753			
100068130	BOLINGBROOK	IL		08/25/2021		(6,861)		(58)			(58)	7,848	930	892	(38)		(38)
100172689	SUMTER	SC		11/21/2024		(5,636)		(9)			(9)	5,678	33		(33)		(33)
100156621	GREENWOOD	AR		06/24/2024		(7,416)		2			2	7,848	435	416	(19)		(19)
100129926	INDEPENDENCE	MO		09/27/2023		410		(18)			(18)		393	393			
100169360	AURORA	IL		09/27/2024		411		(25)			(25)		386	386			
100117586	LA PORTE	TX		07/20/2023		(343)		861			861		518	518			
100049257	MELROSE PARK	IL		11/20/2020		2,675		(400)			(400)		2,275	2,275			
100043090	MIRAMAR	FL		05/28/2020		658		160			160		818	818			
100065246	FORT WORTH	TX		07/14/2021		1,978		(36)			(36)		1,942	1,942			
100060222	OMAHA	NE		06/25/2021		963		(66)			(66)		898	898			
100031480	PALMDALE	CA		03/29/2019		1,011		234			234		1,245	1,245			
100064927	BOSTON	MA		07/14/2021		901		(83)			(83)		818	818			
100147642	MIDDLE RIVER	MD		04/04/2024		301		(74)			(74)		227	227			
100166378	HOUSTON	TX		10/24/2024		442		(61)			(61)		381	381			
100068475	LEMOORE	CA		08/25/2021		907		(94)			(94)		813	813			
100176619	LAKELAND	FL		11/15/2024		385		(54)			(54)		331	331			
100173589	UNITED KINGDOM	GBR		10/29/2024		45							45	45			
100047984	LOS ANGELES	CA		11/20/2020		952		(131)			(131)		821	821			
100166044	MIAMI	FL		09/06/2024		471		(65)			(65)		405	405			
100024973	YUCAIPA	CA		09/20/2018		560		21			21		582	582			
100060606	SAN BERNARDINO	CA		06/01/2021		1,444		13			13		1,458	1,458			
100066498	LITTLE ELM	TX		08/02/2021		889		(7)			(7)		881	881			
100064513	FREEDOM	PA		07/01/2021		1,053		102			102		1,155	1,155			
100031054	BANNING	CA		03/29/2019		688		174			174		862	862			
100101977	HASTINGS	FL		04/14/2023		5		(5)			(5)						
100170423	NORTH AUGUSTA	SC		10/09/2024		436		(34)			(34)		402	402			
100129904	KANSAS CITY	MO		09/27/2023		411		(19)			(19)		392	392			
100149185	SAINT LOUIS	MO		04/22/2024		531		(40)			(40)		491	491			
100054348	ALLENTOWN	PA		03/23/2021		517		(111)			(111)		407	407			
100174612	LAREDO	TX		10/31/2024		319		(66)			(66)		253	253			
100172669	MEADOWS PLACE	TX		11/21/2024		286		(51)			(51)		235	235			
100111488	WATERFORD	WI		06/29/2023		2,856		299			299		3,156	3,156			
100145575	UNITED KINGDOM	GBR		03/12/2024		(2,541)		2,541			2,541						
100020222	GALVESTON	TX		07/17/2018		959		(66)			(66)		893	893			
100159938	MIAMI	FL		08/16/2024		397		(94)			(94)		303	303			
100137317	YONKERS	NY		12/01/2023		1,893		(96)			(96)		1,797	1,797			
100169596	FORT WAYNE	IN		09/30/2024		303		(25)			(25)		278	278			
100028976	ORLANDO	FL		10/26/2018		584		8			8		592	592			
100151764	WOODLAKE	CA		05/10/2024		323		(33)			(33)		290	290			
100186201	SOUTH FALLSBURG	NY		12/27/2024		284		(51)			(51)		233	233			
100109248	INDEPENDENCE	MO		07/21/2023		331		(63)			(63)		268	268			
100108322	PUEBLO	CO		05/24/2023		(5)		5			5						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128062	FRESNO	CA		09/08/2023		514		86			86		600	600			
100101016	MINNEAPOLIS	MN		04/28/2023		590		56			56		646	646			
100146007	LOS ANGELES	CA		03/19/2024		3,313		(171)			(171)		3,142	3,142			
100011477	HYDE PARK	MA		12/23/2016		659		152			152		811	811			
100062806	NEW HAVEN	CT		07/01/2021		(2)		2			2						
100173818	HAMBURG	NJ		10/31/2024		703		(60)			(60)		643	643			
100091059	FRESNO	CA		01/31/2023		430		(91)			(91)		339	339			
100140753	CHARLOTTE	NC		01/22/2024		362		(73)			(73)		289	289			
100120242	HOUSTON	TX		08/18/2023		391		(22)			(22)		369	369			
100014440	TRACY	CA		09/27/2017		994		192			192		1,186	1,186			
100145030	UNITED KINGDOM	GBR		03/12/2024		46		(26)			(26)		21	21			
100127074	UPPER MARLBOR	MD		08/30/2023		2,263		954			954		3,217	3,217			
100108200	BALTIMORE	MD		05/24/2023		426		(9)			(9)		416	416			
100141783	LAFAYETTE	LA		01/30/2024		478		(56)			(56)		421	421			
100133074	STONE MOUNTAIN	GA		11/29/2023		273		73			73		346	346			
100060889	CROSBY	TX		06/01/2021		2,567		13			13		2,580	2,580			
100152029	OAKHURST	CA		05/15/2024		916		(40)			(40)		877	877			
100126724	STEWARTSTOWN	PA		08/30/2023		2,419		195			195		2,614	2,614			
100129933	TRENTON	NJ		09/27/2023		(110)		482			482		372	372			
100133509	MIAMI GARDENS	FL		10/19/2023		423		3			3		425	425			
100176792	SAN ANTONIO	TX		11/15/2024		335		(88)			(88)		247	247			
100169260	PHILADELPHIA	PA		09/27/2024		310		(28)			(28)		282	282			
100067821	FRESNO	CA		09/23/2021		940		(89)			(89)		850	850			
100154763	STEPHENS CITY	VA		07/19/2024		375		(80)			(80)		295	295			
100019926	CARROLLTON	TX		07/30/2018		971		(60)			(60)		911	911			
100153966	HOUSTON	TX		06/05/2024		753		(105)			(105)		648	648			
100031362	STOCKTON	CA		03/29/2019		1,073		52			52		1,125	1,125			
100148985	LOS ALAMITOS	CA		04/17/2024		320		(22)			(22)		298	298			
100185127	LA PORTE	IN		12/20/2024		169		(52)			(52)		117	117			
100012762	BAKERSFIELD	CA		05/25/2017		458		190			190		648	648			
100156708	BALTIMORE	MD		06/26/2024		327		(32)			(32)		295	295			
100186654	KERNERSVILLE	NC		12/30/2024		334		42			42		375	375			
100154725	TOMBALL	TX		07/19/2024		437		(65)			(65)		373	373			
100063284	HAMMONTON	NJ		07/01/2021		1,221		9			9		1,230	1,230			
100026217	HUNTINGTON PARK	CA		09/20/2018		661		(33)			(33)		628	628			
100079032	ROSEVILLE	MN		02/24/2022		1,265		14			14		1,279	1,279			
100074944	ROCKY HILL	CT		12/01/2021		1,471		(54)			(54)		1,417	1,417			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		833		(74)			(74)		759	759			
100081429	CAYCE	SC		03/18/2022		991		55			55		1,046	1,046			
100066556	KEANSBURG	NJ		08/02/2021		808		4			4		812	812			
100159274	SENECA	SC		07/15/2024		379		(32)			(32)		347	347			
100151951	MABANK	TX		06/14/2024		354		(69)			(69)		285	285			
100013954	PANORAMA CITY	CA		05/25/2017		914		66			66		980	980			
100088874	TAMPA	FL		11/15/2022		510		5			5		515	515			
100060120	ARBUCKLE	CA		06/25/2021		956		(58)			(58)		898	898			
100139280	OCOEE	FL		12/28/2023		380		(27)			(27)		353	353			
100053669	HYDE PARK	MA		03/23/2021		952		(168)			(168)		784	784			
100152799	GARDEN GROVE	CA		05/22/2024		266		(16)			(16)		250	250			
100139706	UNITED KINGDOM	GBR		12/18/2023		38							38	38			
100184444	EL PORTAL	FL		12/17/2024		910		(69)			(69)		841	841			
100139355	TRENTON	NJ		12/28/2023		349		(7)			(7)		343	343			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149635	TIFFIN	OH		04/26/2024		482		(96)			(96)		385	385			
100028360	LAS CRUCES	NM		10/26/2018		510		207			207		717	717			
100136639	ONTARIO	CA		11/22/2023		9,204		312			312		9,516	9,516			
100055742	NASHVILLE	TN		03/23/2021		370		(55)			(55)		315	315			
100076370	LAWRENCEVILLE	GA		12/23/2021		1,214		(221)			(221)		992	992			
100028787	SAINT PETERSBURG	FL		10/26/2018		627		94			94		721	721			
100147610	PALMDALE	CA		04/04/2024		435		3			3		438	438			
100169362	MIMS	FL		09/27/2024		430		(37)			(37)		393	393			
100067498	HOPE	ME		09/23/2021		913		(95)			(95)		818	818			
100116109	PHILADELPHIA	PA		07/20/2023		1,134		262			262		1,396	1,396			
100065045	SUNRISE	FL		07/14/2021		3,211		(155)			(155)		3,056	3,056			
100013140	TAMPA	FL		05/25/2017		923		436			436		1,359	1,359			
100136781	KANSAS CITY	MO		11/27/2023		408		(21)			(21)		387	387			
100063015	SAPULPA	OK		07/01/2021		984		(50)			(50)		934	934			
100053961	CHICAGO	IL		03/23/2021		895		(93)			(93)		802	802			
100079509	ROSCOE	IL		04/08/2022		889		(24)			(24)		864	864			
100081007	NASHVILLE	TN		03/18/2022		949		57			57		1,006	1,006			
100011592	CENTRAL FALLS	RI		03/08/2017		283		514			514		797	797			
100067836	WATERTOWN	CT		09/23/2021		905		(117)			(117)		789	789			
100138361	DUNDALK	MD		12/18/2023		(12)		12			12						
100164085	GARLAND	TX		08/21/2024		404		(54)			(54)		350	350			
100119031	GOOSE CREEK	SC		07/27/2023		285		(14)			(14)		271	271			
100162604	SHAWNEE	OK		08/12/2024		463		(5)			(5)		458	458			
100024946	WORCESTER	MA		09/20/2018		398		285			285		683	683			
100167856	CYPRESS	TX		09/20/2024		274		(57)			(57)		217	217			
100175965	WARREN	MI		11/14/2024		526		(63)			(63)		462	462			
100013145	FRESNO	CA		05/25/2017		474		209			209		683	683			
100145455	UNITED KINGDOM	GBR		03/12/2024		49		(24)			(24)		25	25			
100171353	TYLER	TX		10/16/2024		273		(42)			(42)		231	231			
100152919	JANESVILLE	WI		05/22/2024		436		13			13		448	448			
100078958	CRANBERRY TWP	PA		02/24/2022		1,268		14			14		1,282	1,282			
100175531	SENECA	SC		12/23/2024		1,014		76			76		1,091	1,091			
100143419	OCALA	FL		02/16/2024		42,317		(329)			(329)		41,987	41,987			
100116901	ROBERTSDALE	AL		07/20/2023		2,183		13			13		2,196	2,196			
100025641	LAS VEGAS	NV		09/20/2018		566		73			73		640	640			
100156794	ODESSA	TX		06/26/2024		416		(56)			(56)		361	361			
100063066	WALDORF	MD		07/01/2021		1,297		(36)			(36)		1,261	1,261			
100112644	RINGWOOD	NJ		06/29/2023		175		675			675		850	850			
100134012	CROWN POINT	IN		10/25/2023		343		(26)			(26)		317	317			
100091228	SPRINGFIELD	MA		01/31/2023		(7,427)		(39)			(39)	7,803	336	297	(39)		(39)
100126288	HAMMONTON	NJ		08/30/2023		401		(35)			(35)		366	366			
100067976	VERO BEACH	FL		09/23/2021		1,047		(94)			(94)		954	954			
100157890	COLUMBUS	OH		07/09/2024		398		(30)			(30)		368	368			
100143666	BEDFORD	TX		02/22/2024		429		(26)			(26)		403	403			
100149429	NORTH CHESTERFIELD	VA		04/24/2024		2,636		(106)			(106)		2,529	2,529			
100145063	UNITED KINGDOM	GBR		03/12/2024		(2,182)		2,182			2,182						
100090092	CHICAGO	IL		01/13/2023		421		(15)			(15)		406	406			
100152389	LYNCHBURG	VA		05/17/2024		440		(6)			(6)		434	434			
100126305	TRENTON	NJ		08/30/2023		416		(32)			(32)		384	384			
100020236	COLORADO SPRINGS	CO		07/17/2018		989		(52)			(52)		938	938			
100175854	ALLENTOWN	PA		11/12/2024		421		(12)			(12)		409	409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146620	ANNAPOLIS	MD		03/20/2024		241		(2)			(2)		239	239			
100108267	MALDEN	MA		05/24/2023		416		3			3		419	419			
100081136	BUFFALO	NY		03/18/2022		896		69			69		965	965			
100154806	MILWAUKEE	WI		07/19/2024		990		(156)			(156)		833	833			
100079787	DESTIN	FL		04/25/2022		811		(48)			(48)		764	764			
100175420	PHILLIPSBURG	NJ		12/23/2024		337		(50)			(50)		287	287			
100138157	JOPPA	MD		12/14/2023		429		(20)			(20)		409	409			
100100995	MIAMI	FL		04/28/2023		691		199			199		891	891			
100136940	AUBURN	GA		11/28/2023		2,924		15			15		2,939	2,939			
100135893	BALTIMORE	MD		11/13/2023		337		(92)			(92)		245	245			
100170088	LAND O LAKES	FL		10/08/2024		1,072		28			28		1,099	1,099			
100139830	UNITED KINGDOM	GBR		12/18/2023		809							809	809			
100162350	MENIFEE	CA		08/06/2024		879		(42)			(42)		837	837			
100013257	WILLINGBORO	NJ		05/25/2017		332		50			50		381	381			
100143059	GRINNELL	IA		02/14/2024		299		(56)			(56)		243	243			
100065118	HUNTERSVILLE	NC		07/14/2021		1,009		(63)			(63)		947	947			
100178274	WAUKEGAN	IL		11/19/2024		5,594		(301)			(301)		5,293	5,293			
100147715	HOMETOWN	IL		04/05/2024		410		(17)			(17)		393	393			
100061365	PANGUITCH	UT		06/01/2021		1,247		14			14		1,261	1,261			
100055177	BLAKESLEE	PA		03/23/2021		622		(139)			(139)		483	483			
100148165	CHARLOTTE	NC		05/15/2024		368		(51)			(51)		317	317			
100116273	DENISON	TX		07/20/2023		476		174			174		650	650			
100176154	PINEHURST	TX		12/20/2024		161		(16)			(16)		144	144			
100081145	MECHANICSVILLE	VA		03/18/2022		1,895		124			124		2,020	2,020			
100133964	TRENTON	NJ		10/25/2023		(121)		493			493		372	372			
100151137	PARMA	OH		05/09/2024		423		(30)			(30)		393	393			
100090236	CHICAGO	IL		01/13/2023		418		(44)			(44)		374	374			
100182269	POCATELLO	ID		12/12/2024		323		66			66		390	390			
100067530	CYPRESS	TX		09/23/2021		(4,634)		(58)			(58)	5,659	967	944	(23)		(23)
100142032	PHILADELPHIA	PA		02/29/2024		412		12			12		425	425			
100114896	ATLANTA	GA		07/13/2023		420		(12)			(12)		408	408			
100185899	MIDDLE RIVER	MD		12/26/2024		296		(33)			(33)		263	263			
100174605	TAMPA	FL		10/31/2024		464		(85)			(85)		378	378			
100166047	GLENDALE	AZ		09/06/2024		357		(24)			(24)		332	332			
100113421	NILES	IL		06/29/2023		818		922			922		1,740	1,740			
100067529	BLUE SPRINGS	MO		09/23/2021		1,129		(94)			(94)		1,035	1,035			
100076427	CHAPEL HILL	NC		12/23/2021		1,119		(47)			(47)		1,072	1,072			
100013147	MIRAMAR	FL		05/25/2017		498		56			56		554	554			
100013242	TOLLESON	AZ		05/25/2017		780		3			3		783	783			
100078834	HOUSTON	TX		02/24/2022		859		(27)			(27)		832	832			
100026893	SACRAMENTO	CA		09/26/2018		1,017		(81)			(81)		936	936			
100127949	HERMITAGE	TN		09/08/2023		11,079		497			497		11,576	11,576			
100116431	ANDERSON	CA		07/20/2023		478		67			67		546	546			
100156185	HIALEAH	FL		06/20/2024		417		(54)			(54)		363	363			
100117328	LAS VEGAS	NV		07/20/2023		662		430			430		1,092	1,092			
100079150	PAHOA	HI		02/24/2022		970		26			26		996	996			
100146124	SALEM	NH		03/19/2024		1,011		(91)			(91)		920	920			
100172762	PHILADELPHIA	PA		12/06/2024		428		12			12		440	440			
100165898	MEMPHIS	TN		08/30/2024		460		(7)			(7)		453	453			
100029745	HUNTERSVILLE	NC		10/26/2018		3,321		344			344		3,665	3,665			
100103048	CLARKSVILLE	TN		06/22/2023		443		(48)			(48)		395	395			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136617	MONAHANS	TX		11/22/2023		345		(49)			(49)		296	296			
100108313	NORFOLK	VA		05/24/2023		10		(10)			(10)						
100130324	WATERBURY	CT		09/28/2023		528		(92)			(92)		436	436			
100128321	BALTIMORE	MD		09/14/2023		252		(15)			(15)		237	237			
100089055	CICERO	IL		01/06/2023		361		(15)			(15)		345	345			
100068374	RIO RANCHO	NM		08/25/2021		909		(31)			(31)		878	878			
100145420	UNITED KINGDOM	GBR		03/12/2024		(1,470)		1,502			1,502		32	32			
100120288	CONWAY	SC		08/18/2023		2,374		(2)			(2)		2,372	2,372			
100141207	HUDSON	FL		01/30/2024		343		(32)			(32)		311	311			
100170177	WESLEY CHAPEL	FL		10/08/2024		915		5			5		920	920			
100055085	NEW CASTLE	CO		03/23/2021		5,501		(762)			(762)		4,739	4,739			
100145428	UNITED KINGDOM	GBR		03/12/2024		(1,301)		1,335			1,335		34	34			
100067631	MADISON	AL		09/23/2021		951		(81)			(81)		870	870			
100081357	WEST VALLEY CITY	UT		03/18/2022		1,938		156			156		2,094	2,094			
100000618	EVANSTON	IL		09/27/2016		(499)		1,026			1,026		527	527			
100086930	PAWLEYS ISLAND	SC		10/24/2022		616		(43)			(43)		573	573			
100139345	WILLINGBORO	NJ		12/28/2023		344		(26)			(26)		318	318			
100079997	HOLLYWOOD	FL		04/25/2022		873		42			42		915	915			
100060495	SLIDELL	LA		06/01/2021		1,085		15			15		1,099	1,099			
100091252	BALTIMORE	MD		01/31/2023		459		(62)			(62)		397	397			
100126385	EXETER	PA		08/30/2023		(37)		409			409		373	373			
100011472	AVONDALE	AZ		12/23/2016		1,320		313			313		1,633	1,633			
100078852	WINTER HAVEN	FL		02/24/2022		923		9			9		933	933			
100168711	KATY	TX		09/25/2024		(5,223)		(29)			(29)	5,652	400	391	(9)		(9)
100064333	HAMPTON	GA		07/01/2021		888		67			67		955	955			
100113142	BARTLETT	IL		06/29/2023		1,368		945			945		2,312	2,312			
100012636	PEMBROKE PINES	FL		05/25/2017		847		28			28		876	876			
100129953	MAYS LANDING	NJ		09/27/2023		272		(27)			(27)		245	245			
100014556	SILVER SPRING	MD		09/27/2017		1,219		498			498		1,717	1,717			
100053899	FLUSHING	NY		03/23/2021		3,790		(441)			(441)		3,349	3,349			
100067145	OCEANSIDE	CA		08/02/2021		1,202		35			35		1,237	1,237			
100115388	TAYLOR	TX		07/17/2023		429		(28)			(28)		402	402			
100138046	BAKERSFIELD	CA		12/13/2023		330		(29)			(29)		301	301			
100157720	TAMPA	FL		06/28/2024		352		(69)			(69)		283	283			
100043461	SHEPHERDSVILLE	KY		08/13/2020		530		405			405		935	935			
100070462	VALPARAISO	FL		09/23/2021		917		(109)			(109)		808	808			
100011260	ARLETA	CA		12/23/2016		1,274		1,741			1,741		3,015	3,015			
100025489	CAMBRIDGE	MN		09/20/2018		(7,201)		5			5	7,856	661	624	82	(118)	(37)
100031359	MAITLAND	FL		03/29/2019		956		43			43		1,000	1,000			
100165747	RAYMOND	WA		08/29/2024		413		(1)			(1)		412	412			
100117260	MANASSAS	VA		07/20/2023		483		35			35		519	519			
100117018	MIAMI	FL		07/20/2023		527		301			301		827	827			
100103518	HARVEYS LAKE	PA		05/08/2023		364		(36)			(36)		327	327			
100175710	WAUKEGAN	IL		11/12/2024		451		(39)			(39)		412	412			
100057696	BROOKHAVEN	PA		06/30/2021		884		(33)			(33)		851	851			
100019948	GLENSHAW	PA		07/30/2018		1,026		(10)			(10)		1,017	1,017			
100153841	HUMBLE	TX		07/10/2024		352		(75)			(75)		277	277			
100155265	BAKERSFIELD	CA		07/19/2024		418		(121)			(121)		296	296			
100152587	CUMMING	GA		05/17/2024		331		83			83		415	415			
100152867	COLUMBUS	OH		05/22/2024		297		(40)			(40)		257	257			
100119052	CHICAGO	IL		07/27/2023		722		(46)			(46)		676	676			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165090	UNITED KINGDOM	GBR		08/27/2024		38							38	38			
100100149	WATERBURY	CT		03/28/2023		2,637		(88)			(88)		2,549	2,549			
100127188	SCOTTSDALE	AZ		08/30/2023		9,839		1,178			1,178		11,018	11,018			
100117792	EDMOND	OK		07/20/2023		(5,806)		710			710	5,607	511	475	(35)		(35)
100055178	MONROE	NC		03/23/2021		733		(48)			(48)		686	686			
100176952	BROKEN ARROW	OK		11/15/2024		319		(47)			(47)		272	272			
100136798	DALLAS	GA		11/27/2023		253		(21)			(21)		232	232			
100081215	MEMPHIS	TN		03/18/2022		930		29			29		959	959			
100126947	SCHENECTADY	NY		08/30/2023		1,611		(199)			(199)		1,411	1,411			
100162950	WEST MONROE	LA		08/12/2024		454		(26)			(26)		428	428			
100084706	CORNVILLE	AZ		08/02/2022		541		(27)			(27)		514	514			
100049443	CHICAGO	IL		11/20/2020		451		347			347		798	798			
100145463	UNITED KINGDOM	GBR		03/12/2024		(6,815)		1,175			1,175	5,645	4		(4)		(4)
100128004	FREDERICKSBURG	VA		09/08/2023		490		145			145		635	635			
100131732	HARRISONBURG	VA		10/06/2023		484		69			69		553	553			
100075304	JOSHUA	TX		12/01/2021		1,048		(54)			(54)		994	994			
100149710	SOUTH FALLSBURG	NY		04/26/2024		390		(15)			(15)		375	375			
100025822	PALMDALE	CA		09/20/2018		758		339			339		1,097	1,097			
100161961	FREELAND	PA		07/31/2024		633		(90)			(90)		543	543			
100127038	ELKRIDGE	MD		08/30/2023		509		482			482		991	991			
100111938	MIDDLE RIVER	MD		06/29/2023		343		484			484		827	827			
100083923	LAUREL	MD		07/12/2022		1,240		(108)			(108)		1,132	1,132			
100126311	BETHLEHEM	PA		08/30/2023		421		(32)			(32)		389	389			
100091407	EL PASO	TX		02/22/2023		428		4			4		432	432			
100149170	LAS VEGAS	NV		04/22/2024		1,958		31			31		1,988	1,988			
100043209	DESERT HOT SPRINGS	CA		08/13/2020		184		4			4		188	188			
100048833	EFFORT	PA		11/20/2020		576		73			73		650	650			
100138277	SAN ANTONIO	TX		12/18/2023		5,729		(147)			(147)		5,582	5,582			
100054568	COCOA	FL		03/23/2021		432		(22)			(22)		410	410			
100129901	PORTAGE	IN		09/27/2023		378		(27)			(27)		350	350			
100103122	KANSAS CITY	MO		04/21/2023		416		(29)			(29)		387	387			
100081510	ANTIOCH	CA		03/18/2022		1,049		51			51		1,100	1,100			
100179693	WALKERSVILLE	MD		11/21/2024		5,269		(11)			(11)		5,258	5,258			
100075408	MARICOPA	AZ		12/01/2021		1,180		(42)			(42)		1,138	1,138			
100111083	HESPERIA	CA		06/29/2023		1,713		213			213		1,926	1,926			
100151754	HESPERIA	CA		05/10/2024		7		(7)			(7)						
100071026	BETHLEHEM	PA		10/01/2021		(6,792)		(32)			(32)	7,757	934	964	30		30
100177718	CASTAIC	CA		11/19/2024		686		(95)			(95)		592	592			
100159566	BOYNTON BEACH	FL		07/15/2024		1,147		(79)			(79)		1,068	1,068			
100161677	BREDA	NLD		07/29/2024													
100159598	MIAMI	FL		07/15/2024		260		(24)			(24)		236	236			
100171771	WINNABOW	NC		10/17/2024		981		(71)			(71)		911	911			
100149743	BOLINGBROOK	IL		04/26/2024		417		(23)			(23)		394	394			
100012238	KISSIMMEE	FL		04/28/2017		759		395			395		1,154	1,154			
100102210	CABO SAN LUCAS	MEX		04/17/2023		471							471	471			
100132404	TUCSON	AZ		11/03/2023		389		(7)			(7)		382	382			
100167031	NEW PORT RICHEY	FL		09/13/2024		283		(46)			(46)		237	237			
100071691	VIRGINIA BEACH	VA		10/14/2021		952		(80)			(80)		872	872			
100062781	FRESNO	CA		07/01/2021		977		(53)			(53)		924	924			
100013222	GRIDLEY	CA		05/25/2017		506		153			153		659	659			
100176873	MERRITT ISLAND	FL		11/15/2024		291		(43)			(43)		247	247			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153871	BALTIMORE	MD		06/05/2024		380		(55)			(55)		326	326			
100067266	MERRITT ISLAND	FL		08/02/2021		1,335		67			67		1,402	1,402			
100140745	ESSEX	MD		01/22/2024		(8)		8			8						
100029036	MIAMI	FL		10/26/2018		634		378			378		1,013	1,013			
100138002	SAN ANTONIO	TX		12/13/2023		506		139			139		465,349	465,349			
100054887	GEORGETOWN	TX		03/23/2021		2,412		(317)			(317)		2,095	2,095			
100186687	SPANISH FORT	AL		12/31/2024		237		(40)			(40)		197	197			
100043342	WALKERSVILLE	MD		08/13/2020		1,391		(90)			(90)		1,301	1,301			
100118153	CORDOVA	TN		07/20/2023		450		(15)			(15)		436	436			
100084657	MYRTLE BEACH	SC		08/02/2022		482		(77)			(77)		405	405			
100067859	NORFOLK	VA		09/23/2021		909		(101)			(101)		808	808			
100101673	HAMILTON TOWNSHIP	NJ		04/26/2023		528		(16)			(16)		512	512			
100043335	PHOENIX	AZ		08/13/2020		1,609		22			22		1,631	1,631			
100087667	ALBRIGHTSVILLE	PA		09/29/2022		442		8			8		451	451			
100115275	HICKORY	NC		07/17/2023		442		(28)			(28)		414	414			
100079981	OCALA	FL		04/25/2022		782		(106)			(106)		677	677			
100180901	UNITED KINGDOM	GBR		11/27/2024		34							34	34			
100088284	PORT NORRIS	NJ		10/17/2022		466		(37)			(37)		430	430			
100173551	UNITED KINGDOM	GBR		10/29/2024		36							36	36			
100180877	UNITED KINGDOM	GBR		11/27/2024		41							41	41			
100156709	ROUND LAKE PARK	IL		06/26/2024		300		(50)			(50)		249	249			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		390		(56)			(56)		334	334			
100173002	ROCKFORD	IL		10/25/2024		815		(30)			(30)		784	784			
100049632	LOS ANGELES	CA		11/20/2020		858		(123)			(123)		736	736			
100150187	FORT WORTH	TX		04/30/2024		326		(68)			(68)		258	258			
100142579	MIRAMAR	FL		02/08/2024		51,852		172			172		52,025	52,025			
100047345	ELK GROVE	CA		11/20/2020		869		(111)			(111)		757	757			
100182283	KERNERSVILLE	NC		12/12/2024		324		50			50		374	374			
100054728	BEAVERTON	OR		03/23/2021		2,113		(120)			(120)		1,994	1,994			
100027860	LYMAN	WY		10/26/2018		634		222			222		855	855			
100116219	WEST HARTFORD	CT		07/20/2023		523		505			505		1,028	1,028			
100044644	RAMSEY	NJ		11/19/2020		2,766		157			157		2,923	2,923			
100153853	TULARE	CA		06/05/2024		245		(57)			(57)		188	188			
100014037	DAVIE	FL		05/25/2017		(4,627)		100			100	5,606	1,079	1,051	(29)		(29)
100113245	EASLEY	SC		06/29/2023		234		135			135		369	369			
100102100	HOUMA	LA		04/14/2023		559		(43)			(43)		517	517			
100140783	ALBEMARLE	NC		01/22/2024		319		(68)			(68)		251	251			
100054923	WESTMINSTER	CO		03/23/2021		22		(22)			(22)						
100180845	VLISSINGEN	NLD		11/27/2024													
100176136	HOUSTON	TX		12/20/2024		195		(39)			(39)		157	157			
100161674	ZWIJNDRECHT	NLD		07/29/2024													
100131877	DALLAS	TX		10/06/2023		397		(37)			(37)		360	360			
100062790	MAYLENE	AL		07/01/2021		1,322		(40)			(40)		1,282	1,282			
100132425	NORTH EAST	MD		11/03/2023		370		16			16		385	385			
100137180	PHILADELPHIA	PA		11/28/2023		379		(48)			(48)		331	331			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		612							612	612			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		390		(25)			(25)		365	365			
100048863	KISSIMMEE	FL		11/20/2020		937		(151)			(151)		786	786			
100103076	FORT WORTH	TX		06/22/2023		449		(63)			(63)		386	386			
100162513	BEAVER FALLS	PA		08/12/2024		254		4			4		258	258			
100139783	UNITED KINGDOM	GBR		12/18/2023		1,481							1,481	1,481			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130005	ASHLAND	KY		09/27/2023		379		(36)			(36)		344	344			
100103127	AURORA	IL		04/21/2023		413		(32)			(32)		381	381			
100147302	AMSTERDAM	NLD		03/27/2024													
100154168	KINGSBURG	CA		07/11/2024		445		(47)			(47)		398	398			
100165146	UNITED KINGDOM	GBR		08/27/2024		613							613	613			
100172777	ALBUQUERQUE	NM		12/06/2024		7		(7)			(7)						
100012700	SAN BERNARDINO	CA		05/25/2017		470		73			73		542	542			
100138967	BROOKLYN	NY		12/21/2023		7,717		336			336		8,054	8,054			
100132712	ORLANDO	FL		11/03/2023		379		(2)			(2)		376	376			
100111840	LIVONIA	MI		06/29/2023		2,178		197			197		2,375	2,375			
100185906	HELENA	AL		12/26/2024		(14)		14			14						
100011820	OLDSMAR	FL		03/08/2017		441		152			152		593	593			
100165299	MODESTO	CA		08/29/2024		454		(8)			(8)		447	447			
100018330	DAVENPORT	IA		06/27/2018		(6,743)		(8)			(8)	7,735	983	957	(26)		(26)
100134962	BALTIMORE	MD		10/30/2023		352		(26)			(26)		327	327			
100135737	LINCOLN	CA		11/10/2023		35,635		1,023			1,023		36,658	36,658			
100161580	UNITED KINGDOM	GBR		07/29/2024		36							36	36			
100156981	UNITED KINGDOM	GBR		06/27/2024		33							33	33			
100103085	TRENTON	NJ		04/21/2023		(5,842)		644			644	5,615	416	424	8		8
100174636	PENNSAUKEN	NJ		10/31/2024		435		(65)			(65)		371	371			
100067015	GRAND JUNCTION	CO		08/02/2021		1,225		61			61		1,286	1,286			
100062705	KISSIMMEE	FL		07/01/2021		1,092		(81)			(81)		1,010	1,010			
100174566	RAYTOWN	MO		10/31/2024		452		(61)			(61)		392	392			
100144645	UNITED KINGDOM	GBR		01/25/2024		28							28	28			
100128317	JONESBORO	GA		09/14/2023		(5,223)		(30)			(30)	5,619	366	374	8		8
100130146	VILLA PARK	IL		11/15/2023		152		(2)			(2)		150	150			
100141497	MELBOURNE	FL		01/30/2024		310		(38)			(38)		272	272			
100026937	JUPITER	FL		09/26/2018		450		224			224		674	674			
100116835	LAWRENCEVILLE	GA		07/20/2023		557		587			587		1,144	1,144			
100154860	PATTERSON	NY		07/19/2024		397		(69)			(69)		328	328			
100151767	DURHAM	NC		05/10/2024		364		(63)			(63)		300	300			
100044198	DELTONA	FL		08/19/2020		331		14			14		345	345			
100061209	ANGLETON	TX		06/01/2021		1,076		11			11		1,087	1,087			
100176082	DEXTER	IA		12/20/2024		240		(44)			(44)		196	196			
100088947	LAS VEGAS	NV		11/15/2022		443		(17)			(17)		427	427			
100081056	PLANO	TX		03/18/2022		1,600		69			69		1,669	1,669			
100144635	TORRINGTON	CT		03/13/2024		1,102		13			13		1,114	1,114			
100176231	EDWARDSVILLE	PA		12/20/2024		221		(37)			(37)		184	184			
100047114	HENDERSON	NV		11/20/2020		613		(179)			(179)		434	434			
100011665	WESLEY CHAPEL	FL		03/08/2017		744		492			492		1,236	1,236			
100054427	LAUREL	MD		03/23/2021		687		(46)			(46)		641	641			
100114611	BELDING	MI		06/29/2023		291		(32)			(32)		259	259			
100172146	PHILADELPHIA	PA		10/17/2024		386		(54)			(54)		332	332			
100103043	SHAKER HEIGHTS	OH		06/22/2023		466		(78)			(78)		388	388			
100083205	MARBLETON	WY		05/26/2022		1,011							1,011	1,011			
100024609	LINDENHURST	NY		09/20/2018		484		642			642		1,125	1,125			
100030235	UPPER MARLBORO	MD		12/20/2018		3,190		437			437		3,627	3,627			
100120416	BALTIMORE	MD		08/18/2023		390		(57)			(57)		333	333			
100019950	FREDERICK	MD		07/30/2018		943		(36)			(36)		907	907			
100081426	AUBURN	AL		03/18/2022		867		39			39		906	906			
100151148	SAINT LOUIS	MO		05/09/2024		451		(90)			(90)		361	361			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128501	TITUSVILLE	FL		09/15/2023		380		(81)			(81)		299	299			
100126659	DOVER	NH		08/30/2023		361		(80)			(80)		281	281			
100132613	SWARTZ CREEK	MI		11/03/2023		268		(9)			(9)		259	259			
100173036	DAYTON	OH		10/25/2024		618		(36)			(36)		582	582			
100081511	HARKER HEIGHTS	TX		03/18/2022		1,122		31			31		1,153	1,153			
100173619	GRONINGEN	NLD		10/29/2024													
100173487	BERWICK	PA		10/29/2024		157		(59)			(59)		98	98			
100157573	OUD-BEIJERLAND	NLD		06/28/2024													
100049995	WASHINGTON	DC		11/20/2020		556		(139)			(139)		418	418			
100118087	NORTH RIVERSIDE	IL		07/20/2023		272		(12)			(12)		261	261			
100175818	PORT JERVIS	NY		11/12/2024		(531)		943			943		412	412			
100141788	PALMYRA	NJ		01/30/2024		317		(58)			(58)		260	260			
100038467	DUBLIN	IRL		09/27/2019		1,671		(520)			(520)		1,152	1,152			
100179956	ELMENDORF	TX		11/25/2024		499		125			125		624	624			
100161004	NORCROSS	GA		07/24/2024		385		(3)			(3)		382	382			
100062484	PORTSMOUTH	VA		07/01/2021		963		(50)			(50)		913	913			
100147261	SCRANTON	PA		03/28/2024		366		(17)			(17)		349	349			
100179680	MAGNOLIA	TX		11/21/2024		1,185		138			138		1,323	1,323			
100081495	MUSTANG	OK		03/18/2022		917		71			71		987	987			
100120403	MILWAUKEE	WI		08/18/2023		400		(48)			(48)		352	352			
100142129	CLAYMONT	DE		02/29/2024		390		(44)			(44)		346	346			
100164720	NAPERVILLE	IL		08/23/2024		379		(70)			(70)		309	309			
100016539	GROTON	CT		04/10/2018		983		(57)			(57)		926	926			
100116254	HICKORY	NC		07/20/2023		(1,028)		1,796			1,796		769	769			
100081090	NEWTOWN SQUARE	PA		03/18/2022		1,350		68			68		1,418	1,418			
100024881	LAS VEGAS	NV		09/20/2018		961		(103)			(103)		858	858			
100184548	LINCOLN	CA		12/17/2024		2,081		(73)			(73)		2,008	2,008			
100026862	CHICAGO	IL		09/26/2018		1,262		50			50		1,312	1,312			
100171778	JASPER	AL		10/17/2024		487		(75)			(75)		411	411			
100075120	APOPKA	FL		12/01/2021		775		(21)			(21)		754	754			
100091262	MILWAUKEE	WI		01/31/2023		378		(57)			(57)		322	322			
100026903	MORENO VALLEY	CA		09/26/2018		887		10			10		897	897			
100049117	BROCKTON	MA		11/20/2020		671		(58)			(58)		613	613			
100178386	TUCKER	GA		11/21/2024		589		(42)			(42)		546	546			
100012378	CHARLOTTE	NC		04/28/2017		5,948		124			124		6,072	6,072			
100042971	BENICIA	CA		05/28/2020		683		71			71		753	753			
100062930	COATESVILLE	PA		07/01/2021		1,309		(34)			(34)		1,275	1,275			
100064460	TWINSBURG	OH		07/01/2021		1,274		10			10		1,284	1,284			
100158825	NEW CASTLE	DE		07/10/2024		380		(19)			(19)		361	361			
100142134	CLAYMONT	DE		02/29/2024		389		(43)			(43)		346	346			
100147304	S-GRAVENHAGE	NLD		03/27/2024													
100142008	CINCINNATI	OH		02/29/2024		355		(64)			(64)		291	291			
100116757	CONROE	TX		07/20/2023		553		497			497		1,050	1,050			
100115199	SCRANTON	PA		07/17/2023		429		(28)			(28)		401	401			
100141594	TEXARKANA	TX		01/30/2024		(5,187)		(73)			(73)	5,577	317	307	(10)		(10)
100136040	NORTH CHESTERFIELD	VA		11/16/2023		1,779		(17)			(17)		1,762	1,762			
100047704	BARRE	MA		11/20/2020		656		(18)			(18)		638	638			
100132402	PINELLAS PARK	FL		11/03/2023		400		29			29		429	429			
100076040	ST AUGUSTINE	FL		01/07/2022		897		(85)			(85)		813	813			
100091516	CHICAGO	IL		01/20/2023		3,328		(2,852)			(2,852)		476	476			
100165967	SEBRING	FL		09/06/2024		532		(24)			(24)		507	507			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108254	MERRILLVILLE	IN		05/24/2023		608		(87)			(87)		521	521			
100137329	BALTIMORE	MD		12/01/2023		211		(49)			(49)		162	162			
100031192	BAKERSFIELD	CA		03/29/2019		978		(179)			(179)		798	798			
100029172	WATERBURY	CT		10/26/2018		311		481			481		791	791			
100028924	LAKE WORTH	FL		10/26/2018		551		37			37		588	588			
100174041	WILSON	NC		10/31/2024		371		(95)			(95)		276	276			
100155368	WASHINGTON	DC		06/18/2024		364		(70)			(70)		295	295			
100148998	ATLANTIC BEACH	NY		04/19/2024		403		(42)			(42)		361	361			
100103419	DOVER	DE		06/16/2023		418		(90)			(90)		328	328			
100100670	PENNSAUKEN	NJ		04/28/2023		627		64			64		691	691			
100167139	OSWEGO	NY		09/13/2024		378		(72)			(72)		305	305			
100068239	SAINT PAUL	MN		08/25/2021		867		(26)			(26)		840	840			
100044080	CORAL SPRINGS	FL		08/19/2020		967		(65)			(65)		902	902			
100080497	RYE	CO		03/10/2022		508		(63)			(63)		445	445			
100013587	PINSON	AL		05/25/2017		(6,930)		73			73	7,698	842	809	(33)		(33)
100088033	ROSHARON	TX		10/25/2022		465		(42)			(42)		423	423			
100141099	TRENTON	NJ		01/30/2024		384		(13)			(13)		371	371			
100075262	FREDERICK	MD		12/01/2021		1,356		(5)			(5)		1,351	1,351			
100013400	TEMPE	AZ		05/25/2017		37,124		5,759			5,759		42,883	42,883			
100146055	WASHINGTON	DC		03/19/2024		927		(88)			(88)		839	839			
100135139	WESTMONT	IL		11/03/2023		565		(8)			(8)		556	556			
100156857	MILWAUKEE	WI		06/27/2024		371		(13)			(13)		357	357			
100102973	JACKSONVILLE	FL		06/22/2023		18		(18)			(18)						
100046391	RIALTO	CA		11/25/2020		728		(52)			(52)		676	676			
100142064	FORT PIERCE	FL		02/29/2024		384		(40)			(40)		344	344			
100011662	MIAMISBURG	OH		03/08/2017		997		207			207		1,203	1,203			
100186749	LAKE CITY	FL		12/31/2024		154		(40)			(40)		114	114			
100117162	HOUSTON	TX		07/20/2023		461		211			211		672	672			
100063069	BROWN DEER	WI		07/01/2021		1,395		1			1		1,395	1,395			
100081380	GLENPOOL	OK		03/18/2022		912		33			33		945	945			
100063232	LEXINGTON	KY		07/01/2021		(4,353)		(13)			(13)	5,589	1,223	1,206	(17)		(17)
100116770	SAYREVILLE	NJ		07/20/2023		580		437			437		1,017	1,017			
100186737	KANSAS CITY	MO		12/31/2024		157		(39)			(39)		118	118			
100102963	MIAMI GARDENS	FL		06/22/2023		(5,178)		(106)			(106)	5,588	304	287	(17)		(17)
100119803	NEW ORLEANS	LA		08/08/2023		426							426	426			
100062578	HIALEAH	FL		07/01/2021		(4,233)		(52)			(52)	5,588	1,302	1,285	(17)		(17)
100134628	PORT CHARLOTTE	FL		10/30/2023		(5,185)		(10)			(10)	5,587	393	376	(17)		(17)
100156858	INVERNESS	FL		06/27/2024		375		(36)			(36)		340	340			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		523		(81)			(81)		442	442			
100145141	UNITED KINGDOM	GBR		03/12/2024		(2,400)		2,400			2,400						
100111944	PORTLAND	OR		06/29/2023		260		503			503		763	763			
100178432	KATY	TX		11/21/2024		396		(50)			(50)		346	346			
100069081	MIDVALE	UT		09/01/2021		1,612		(18)			(18)		1,594	1,594			
100175866	WILKES-BARRE	PA		11/12/2024		(355)		715			715		360	360			
100055475	ROCKY MOUNT	NC		03/23/2021		557		(180)			(180)		377	377			
100103613	HOUSTON	TX		05/08/2023		415		(31)			(31)		384	384			
100090039	WAITSBURG	WA		01/13/2023		286		(17)			(17)		269	269			
100130340	YAKIMA	WA		09/28/2023		403		(78)			(78)		326	326			
100060193	METAIRIE	LA		06/25/2021		945		(67)			(67)		878	878			
100175425	N RIDGEVILLE	OH		12/23/2024		383		(54)			(54)		329	329			
100127372	WILMINGTON	VT		08/30/2023		234		868			868		1,102	1,102			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164290	KILLEEN	TX		08/21/2024		10,201		(73)			(73)		10,128	10,128			
100071547	PORTLAND	OR		10/14/2021		942		(97)			(97)		845	845			
100174489	OPA LOCKA	FL		10/31/2024		1,795		(1)			(1)		1,794	1,794			
100054563	GALLOWAY	NJ		03/23/2021		389		(106)			(106)		282	282			
100088031	ATLANTA	GA		10/25/2022		447		(59)			(59)		389	389			
100027803	BOCA RATON	FL		10/26/2018		2,410		247			247		2,657	2,657			
100154200	BELLEVUE	NE		07/11/2024		409		(53)			(53)		355	355			
100043180	MCLEAN	VA		05/28/2020		1,587		(124)			(124)		1,463	1,463			
100153406	ROCK HILL	NY		05/30/2024		386		(29)			(29)		357	357			
100081423	YAKIMA	WA		03/18/2022		2,547		119			119		2,665	2,665			
100126400	BALTIMORE	MD		08/30/2023		390		(14)			(14)		375	375			
100132739	ROCKFORD	IL		11/03/2023		351		(16)			(16)		335	335			
100115224	KANSAS CITY	MO		07/17/2023		479		(25)			(25)		454	454			
100153870	CHICAGO	IL		06/05/2024		373		16			16		389	389			
100185801	MONTOURSVILLE	PA		12/26/2024		255		(44)			(44)		210	210			
100175976	GREER	SC		11/14/2024		426		22			22		448	448			
100091216	SMITHFIELD	NC		01/31/2023		20		(20)			(20)						
100103688	GARLAND	TX		05/08/2023		414		(27)			(27)		386	386			
100165251	FORT MYERS	FL		08/29/2024		16		(16)			(16)						
100102046	PHILADELPHIA	PA		04/14/2023		244		(69)			(69)		176	176			
100050732	GREATER LONDON	GBR		03/02/2021		(5,520)						5,503	(17)		17		17
100111792	TEMPLE HILLS	MD		06/29/2023		284		86			86		370	370			
100103229	JACKSONVILLE	FL		04/26/2023		3		(3)			(3)						
100139388	PHILADELPHIA	PA		12/28/2023		(5,165)		(22)			(22)	5,556	369	325	(44)		(44)
100014276	PALM DESERT	CA		09/27/2017		2,011		370			370		2,381	2,381			
100044293	MCKELUMNE HILL	CA		08/19/2020		(4,776)		199			199	5,579	1,002	1,004	2		2
100090111	ALEXANDRIA	VA		01/13/2023		326		(72)			(72)		254	254			
100150843	ALBUQUERQUE	NM		05/08/2024		449		34			34		483	483			
100103577	JONESBORO	GA		05/08/2023		3		(3)			(3)						
100127385	CHESAPEAKE	VA		08/30/2023		313		700			700		1,012	1,012			
100173085	BROOKLYN	NY		10/25/2024		540		(140)			(140)		400	400			
100168824	UNITED KINGDOM	GBR		09/26/2024		38							38	38			
100071838	FOREST	VA		10/14/2021		2,724		(156)			(156)		2,568	2,568			
100135483	MILLVILLE	DE		11/13/2023		13,373		1,066			1,066		14,439	14,439			
100131610	COCOA BEACH	FL		10/06/2023		417		43			43		460	460			
100048746	UNIONDALE	NY		11/20/2020		857		(78)			(78)		780	780			
100109086	HIALEAH GARDENS	FL		06/05/2023		744		(58)			(58)		686	686			
100169544	SOUTH ELGIN	IL		09/30/2024		(25)		25			25						
100176590	INDEPENDENCE	MO		11/15/2024		347		(50)			(50)		297	297			
100065190	WEST SACRAMENTO	CA		07/14/2021		1,152		(50)			(50)		1,101	1,101			
100152915	LAS VEGAS	NV		05/22/2024		407		(48)			(48)		359	359			
100161827	PHILADELPHIA	PA		07/31/2024		404		6			6		410	410			
100159834	COCONUT CREEK	FL		08/16/2024		2,400		(293)			(293)		2,107	2,107			
100025741	IMPERIAL	CA		09/20/2018		639		116			116		756	756			
100151481	YUKON	OK		05/10/2024		772		47			47		819	819			
100043321	CHICAGO	IL		08/13/2020		348		396			396		745	745			
100084636	MIDDLEBURG	FL		08/02/2022		583		(38)			(38)		545	545			
100070552	WILLIAMSPORT	PA		10/01/2021		601		(5)			(5)		596	596			
100084658	SPRINGFIELD	IL		08/02/2022		536		(19)			(19)		517	517			
100061229	ROMEOVILLE	IL		06/01/2021		1,196		12			12		1,207	1,207			
100011788	SIMPSONVILLE	SC		03/08/2017		1,181		111			111		1,292	1,292			

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100084700	CHICAGO	IL		08/02/2022		300		(32)			(32)		268	268			
100136045	MELBOURNE	FL		11/16/2023		19		(19)			(19)						
100169582	MONTGOMERY	AL		09/30/2024		337		(25)			(25)		312	312			
100090058	CAPE CORAL	FL		01/13/2023		1,322		(34)			(34)		1,288	1,288			
100089278	LITTLE ELM	TX		01/26/2023		597		(284)			(284)		313	313			
100153019	WARNER ROBINS	GA		06/27/2024		370		(57)			(57)		313	313			
100100492	PRAIRIE GROVE	AR		04/27/2023		534		39			39		573	573			
100156925	READING	PA		06/27/2024		393		(32)			(32)		361	361			
100011181	EAST FALMOUTH	MA		12/23/2016		2,134		936			936		3,070	3,070			
100109633	PLANO	TX		06/14/2023		1,994		(63)			(63)		1,931	1,931			
100155994	NEWBURGH	NY		06/18/2024		407		(41)			(41)		366	366			
100136017	WACO	TX		11/16/2023		357		(65)			(65)		291	291			
100049142	ADDISON	IL		11/20/2020		2,200		(171)			(171)		2,029	2,029			
100149005	SEGUIN	TX		04/19/2024		414		(61)			(61)		354	354			
100150054	ELYRIA	OH		06/14/2024		390		(33)			(33)		357	357			
100128276	BORON	CA		09/14/2023		366		(42)			(42)		324	324			
100155248	GLASGOW	KY		07/19/2024		(4,894)		(118)			(118)	5,543	530	561	31		31
100064154	HAMDEN	CT		07/01/2021		1,825		139			139		1,964	1,964			
100128035	STEUBEN	ME		09/08/2023		376		(6)			(6)		371	371			
100110231	AUBREY	TX		06/30/2023		102,268		269			269		102,536	102,536			
100173862	LEAGUE CITY	TX		10/31/2024		474		(59)			(59)		415	415			
100134343	MARTELLE	IA		10/27/2023		255		(47)			(47)		208	208			
100163297	SACRAMENTO	CA		08/13/2024		330		(30)			(30)		300	300			
100128024	CINCINNATI	OH		09/08/2023		385		(14)			(14)		372	372			
100185553	VICTORIA	TX		12/20/2024		351		(114)			(114)		237	237			
100112564	BOSTON	MA		06/29/2023		1,768		126			126		1,893	1,893			
100062339	HAMPTON	VA		07/01/2021		887		(43)			(43)		844	844			
100026913	CAMP SPRINGS	MD		09/26/2018		512		415			415		926	926			
100060264	QUAKERTOWN	PA		06/25/2021		925		(32)			(32)		893	893			
100112923	MASTIC	NY		06/29/2023		(5,547)		891			891	5,548	892	864	(28)		(28)
100110940	MORENO VALLEY	CA		06/29/2023		1,093		141			141		1,234	1,234			
100136361	CALABASH	NC		11/20/2023		25,863		2,641			2,641		28,504	28,504			
100180829	UTRECHT	NLD		10/28/2024													
100063506	DOUGLASVILLE	GA		07/01/2021		2		(2)			(2)						
100103166	SCHENECTADY	NY		04/21/2023		541		(37)			(37)		504	504			
100164970	COCOA	FL		08/28/2024		411		(67)			(67)		345	345			
100049899	FEDERAL WAY	WA		11/20/2020		2,415		(154)			(154)		2,261	2,261			
100182322	NEWBERRY	FL		12/12/2024		44,958		2,223			2,223		47,181	47,181			
100185876	HAMPSHIRE	IL		12/26/2024		(5,251)		22			22	5,541	312	285	(26)		(26)
100100982	CONROE	TX		04/28/2023		820		270			270		1,090	1,090			
100147169	UNITED KINGDOM	GBR		03/27/2024		25							25	25			
100153074	MARTINSBURG	WV		06/27/2024		384		(41)			(41)		343	343			
100066745	SPRING	TX		08/02/2021		943		(31)			(31)		913	913			
100168736	FORT LAUDERDALE	FL		09/26/2024		545		(51)			(51)		494	494			
100155322	ALLENTOWN	PA		07/19/2024		405		(60)			(60)		345	345			
100120169	CITRUS SPRINGS	FL		08/14/2023		362		5			5		367	367			
100185978	CHICAGO	IL		12/26/2024		209		(30)			(30)		179	179			
100165261	FORT WORTH	TX		08/29/2024		430		(67)			(67)		363	363			
100071857	SAN ANTONIO	TX		10/14/2021		836		(84)			(84)		752	752			
100117054	ARNOLD	MO		07/20/2023		(4,992)		164			164	5,557	730	725	(4)		(4)
100117156	PEMBROKE PINES	FL		07/20/2023		(740)		759			759		19	19			

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100011221	CHICAGO	IL		12/23/2016		(5,124)		89			89	5,536	501	505	4		4
100116782	PHILADELPHIA	PA		07/20/2023		590		392			392		982	982			
100139010	MIAMI	FL		12/21/2023		344		641			641		985	985			
100028676	RICHFIELD	MN		10/26/2018		706		5			5		712	712			
100150205	BOCA RATON	FL		04/30/2024		32,040		(425)			(425)		31,616	31,616			
100027995	EATONVILLE	WA		10/26/2018		920		28			28		948	948			
100143071	BURGHILL	OH		02/14/2024		273		(50)			(50)		223	223			
100067756	BOILING SPRINGS	SC		09/23/2021		923		(88)			(88)		835	835			
100175450	KANSAS CITY	MO		12/23/2024		435		(26)			(26)		409	409			
100064870	DENVER	PA		07/14/2021		882		(87)			(87)		795	795			
100067454	EPHRATA	PA		09/23/2021		1,294		(135)			(135)		1,159	1,159			
100057549	WESTMINSTER	MD		06/30/2021		1,013		(4)			(4)		1,009	1,009			
100078253	NOKOMIS	FL		02/10/2022		1,544		(44)			(44)		1,500	1,500			
100149959	ASHEBORO	NC		06/07/2024		295		(51)			(51)		243	243			
100063328	LITTLE ELM	TX		07/01/2021		1,365		(42)			(42)		1,323	1,323			
100159477	SAINT LOUIS	MO		07/15/2024		414		(32)			(32)		381	381			
100110777	DARTFORD	GBR		06/28/2023													
100143568	SAVANNAH	GA		02/21/2024		392		(20)			(20)		372	372			
100127235	SANTA FE	NM		08/30/2023		2,718		194			194		2,911	2,911			
100049561	FRESNO	CA		11/20/2020		960		(197)			(197)		763	763			
100014575	OTSEGO	MI		09/27/2017		2,391		42			42		2,433	2,433			
100079891	ZEPHYRHILLS	FL		04/08/2022		786		(57)			(57)		729	729			
100054988	DES PLAINES	IL		03/23/2021		1,073		(96)			(96)		977	977			
100013433	PALMDALE	CA		05/25/2017		721		22			22		743	743			
100102075	LOUISVILLE	KY		04/14/2023		358		(44)			(44)		314	314			
100069912	BURIEN	WA		09/01/2021		(4,534)		76			76	5,535	1,077	1,095	18		18
100176169	SPRING	TX		12/20/2024		1,557		(13)			(13)		1,545	1,545			
100126962	BOYNTON BEACH	FL		08/30/2023		1,422		138			138		1,559	1,559			
100100618	BRADENTON	FL		04/27/2023		301		(73)			(73)		229	229			
100174575	MOUNTAIN GROVE	MO		10/31/2024		630		(84)			(84)		545	545			
100017035	FORT LEE	NJ		05/16/2018		1,356		(30)			(30)		1,325	1,325			
100043057	ANTIOCH	CA		05/28/2020		857		(12)			(12)		845	845			
100164522	FORT WORTH	TX		08/21/2024		540		(168)			(168)		372	372			
100156924	READING	PA		06/27/2024		390		(29)			(29)		361	361			
100064918	NORTH BEACH	MD		07/14/2021		2,022		(133)			(133)		1,890	1,890			
100149716	WILKES-BARRE	PA		04/26/2024		341		(25)			(25)		316	316			
100068347	MOORESVILLE	NC		08/25/2021		1,249		(63)			(63)		1,187	1,187			
100156199	DUNEDIN	FL		06/20/2024		630		(45)			(45)		585	585			
100038476	DUBLIN	IRL		09/27/2019		(5,563)		1,469			1,469	7,644	3,550	3,517	(32)		(32)
100154214	MARANA	AZ		07/11/2024		421		(99)			(99)		323	323			
100114956	NASHVILLE	TN		07/14/2023		395		(1)			(1)		393	393			
100117011	MELBOURNE	FL		07/20/2023		542		251			251		793	793			
100062054	HAMDEN	CT		07/01/2021		1,286		(64)			(64)		1,221	1,221			
100149773	BALTIMORE	MD		04/26/2024		367		(24)			(24)		342	342			
100169986	FAYETTEVILLE	WV		11/08/2024		289		(48)			(48)		242	242			
100181608	NEW HILL	NC		12/09/2024		238		(17)			(17)		222	222			
100160408	LEXINGTON	KY		07/19/2024		915		(88)			(88)		827	827			
100013807	NEW BEDFORD	MA		05/25/2017		1,425		153			153		1,578	1,578			
100087420	VAN	TX		10/25/2022		610		37			37		647	647			
100043015	EASTON	PA		05/28/2020		2,625		(152)			(152)		2,473	2,473			
100184385	BRENHAM	TX		12/16/2024		264		(9)			(9)		255	255			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133082	HOUSTON	TX		11/29/2023		301		196			196		497	497			
100136096	SALT LAKE CITY	UT		12/18/2023		470		(67)			(67)		404	404			
100013862	BROOKLYN PARK	MN		05/25/2017		430		71			71		501	501			
100177992	TUCSON	AZ		11/19/2024		932		(108)			(108)		824	824			
100156060	OLDSMAR	FL		06/18/2024		(5,151)		(108)			(108)	5,516	257	224	(34)		(34)
100116987	NEW LONDON	CT		07/20/2023		518		484			484		1,002	1,002			
100064895	COVINGTON	GA		07/14/2021		913		(88)			(88)		826	826			
100128836	ROCHESTER	MN		09/21/2023		782		(4)			(4)		778	778			
100144762	UNITED KINGDOM	GBR		03/12/2024		(1,045)		1,105			1,105		61	61			
100102123	LITHONIA	GA		04/14/2023		9		(9)			(9)						
100064874	SUMMERVILLE	SC		07/14/2021		899		(88)			(88)		811	811			
100129947	ROCKFORD	TN		09/27/2023		424		(21)			(21)		403	403			
100112464	STANTON	CA		06/29/2023		395		581			581		976	976			
100178208	OCEAN ISLE BEACH	NC		11/19/2024		456		50			50		506	506			
100165083	PHILADELPHIA	PA		08/28/2024		426		(1)			(1)		425	425			
100165142	UNITED KINGDOM	GBR		08/27/2024		1,879							1,879	1,879			
100060857	LAWSON	MO		06/01/2021		1,169		12			12		1,180	1,180			
100110762	ALABASTER	AL		08/11/2023		442		(14)			(14)		428	428			
100029087	TEMPE	AZ		10/26/2018		596		35			35		630	630			
100049696	LANCASTER	CA		11/20/2020		926		(209)			(209)		717	717			
100151730	PITTSBURGH	PA		05/10/2024		871		(56)			(56)		815	815			
100141881	BRENTWOOD	TN		03/27/2024		398		(31)			(31)		368	368			
100102950	HAZEL CREST	IL		06/22/2023		364		(95)			(95)		268	268			
100078821	RALEIGH	NC		02/24/2022		885		(15)			(15)		869	869			
100151428	EGG HARBOR CITY	NJ		05/10/2024		403		(10)			(10)		393	393			
100019865	FAIRFAX	VA		07/30/2018		1,824		(43)			(43)		1,781	1,781			
100119910	GREENVILLE	SC		08/10/2023		544		(46)			(46)		498	498			
100117403	SAN MARCOS	TX		07/20/2023		1,757		2,526			2,526		4,283	4,283			
100178421	ORLANDO	FL		11/21/2024		636		(5)			(5)		631	631			
100117442	LAS VEGAS	NV		07/20/2023		489		77			77		565	565			
100031317	ELIZABETH	NJ		03/29/2019		615		237			237		852	852			
100054827	ORO VALLEY	AZ		03/23/2021		2,726		(79)			(79)		2,647	2,647			
100054104	MAYBROOK	NY		03/23/2021		511		(95)			(95)		416	416			
100131773	GASTON	SC		10/06/2023		472		47			47		519	519			
100103198	PENNS GROVE	NJ		04/21/2023		276		(29)			(29)		247	247			
100149123	SHELBY TOWNSHIP	MI		04/22/2024		389		(50)			(50)		339	339			
100138035	NEW ORLEANS	LA		12/13/2023		447		(47)			(47)		400	400			
100119084	ROGERS	AR		07/27/2023		539		(41)			(41)		498	498			
100049489	UPPER MARLBORO	MD		11/20/2020		2,528		(302)			(302)		2,225	2,225			
100050310	ROOSEVELT	NY		11/20/2020		2,859		(273)			(273)		2,586	2,586			
100134556	VINELAND	NJ		10/30/2023		567		(74)			(74)		494	494			
100066797	LOUISVILLE	KY		08/02/2021		999		(23)			(23)		976	976			
100113702	LINDSAY	CA		06/29/2023		(20)		343			343		323	323			
100078848	DAVENPORT	FL		02/24/2022		913		25			25		938	938			
100102971	JACKSONVILLE	FL		06/22/2023		434		(43)			(43)		391	391			
100102970	JACKSONVILLE	FL		06/22/2023		434		(43)			(43)		391	391			
100151842	GREENSBORO	GA		05/10/2024		(5,161)		(53)			(53)	5,522	308	301	(7)		(7)
100053999	PORTAGE DES SIOUX	MO		03/23/2021		413		(234)			(234)		180	180			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		545		141			141		687	687			
100043156	LAKESIDE	CA		05/28/2020		(3,568)		164			164	5,514	2,109	2,074	(35)		(35)
100113459	YONKERS	NY		06/29/2023		275		662			662		937	937			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156926	READING	PA		06/27/2024		388		(27)			(27)		361	361			
100165972	PHOENIX	AZ		09/06/2024		1,746		(60)			(60)		1,686	1,686			
100088133	PORT WENTWORTH	GA		10/25/2022		466		(4)			(4)		462	462			
100029591	TACOMA	WA		10/26/2018		1,358		143			143		1,501	1,501			
100028438	PINON HILLS	CA		10/26/2018		874		63			63		937	937			
100120543	LIBERTY HILL	TX		08/18/2023		602		(86)			(86)		516	516			
100091579	BATON ROUGE	LA		03/07/2023		(5,073)		(87)			(87)	5,520	360	353	(7)		(7)
100071593	MAPLEWOOD	MN		10/14/2021		1,747		(154)			(154)		1,593	1,593			
100184660	MOUNTAIN VILLAGE	CO		12/17/2024		1,331		(144)			(144)		1,187	1,187			
100076133	BIG BEAR LAKE	CA		01/07/2022		866		(83)			(83)		783	783			
100076107	SPRING	TX		01/07/2022		876		(65)			(65)		810	810			
100172636	HEBRON	IN		10/24/2024		1,825		(289)			(289)		1,537	1,537			
100174709	MISSION	TX		10/31/2024		243		(62)			(62)		180	180			
100065333	CLIFTON	VA		07/28/2021		3,016		(197)			(197)		2,819	2,819			
100091519	STATESVILLE	NC		01/20/2023		(421)		421			421						
100141589	POMPANO BEACH	FL		01/30/2024		19		(19)			(19)						
100119019	SELMA	TX		07/27/2023		447		25			25		471	471			
100116188	LOS BANOS	CA		07/20/2023		624		471			471		1,096	1,096			
100169365	KINGSLAND	GA		09/27/2024		308		(99)			(99)		210	210			
100099997	KINGSVILLE	TX		03/28/2023		403		(27)			(27)		376	376			
100152826	BAYTOWN	TX		05/22/2024		500		(6)			(6)		494	494			
100100073	MEMPHIS	TN		03/28/2023		408		(2)			(2)		406	406			
100090060	ATLANTA	GA		01/13/2023		350		(78)			(78)		272	272			
100185810	YUMA	AZ		12/26/2024		816		(71)			(71)		745	745			
100119944	MIAMI	FL		08/10/2023		361		(31)			(31)		330	330			
100184506	KEARNY	NJ		12/17/2024		1,928		(157)			(157)		1,771	1,771			
100185078	SAN DIEGO	CA		12/20/2024		207		(40)			(40)		167	167			
100135892	BALTIMORE	MD		11/13/2023		(5,077)		(10)			(10)	5,507	420	378	(42)		(42)
100035949	SAVAGE	MN		08/27/2019		822		(89)			(89)		733	733			
100184372	EUGENE	OR		12/16/2024		300		(49)			(49)		251	251			
100055667	SAN DIEGO	CA		03/23/2021		2,300		(158)			(158)		2,142	2,142			
100179858	DES PLAINES	IL		11/22/2024		1,460		(109)			(109)		1,350	1,350			
100119847	ROCHESTER	NY		08/08/2023		349		(32)			(32)		317	317			
100065592	PHILADELPHIA	PA		07/28/2021		2,202		(170)			(170)		2,033	2,033			
100012637	ORLANDO	FL		05/25/2017		353		192			192		545	545			
100117269	APOPKA	FL		07/20/2023		392		(11)			(11)		381	381			
100182257	HEPHZIBAH	GA		12/12/2024		487		118			118		605	605			
100109873	NEW ORLEANS	LA		06/22/2023		385		(28)			(28)		358	358			
100053406	SAN DIEGO	CA		03/23/2021		1,536		(116)			(116)		1,419	1,419			
100139235	TAMPA	FL		12/28/2023		385		(10)			(10)		375	375			
100164598	SACRAMENTO	CA		08/21/2024		2,642		(79)			(79)		2,563	2,563			
100071607	MINNEAPOLIS	MN		10/14/2021		982		(64)			(64)		918	918			
100112493	MANSFIELD	MA		06/29/2023		433		253			253		685	685			
100064458	LITTLETON	CO		07/01/2021		(4,275)		126			126	5,527	1,379	1,364	(15)		(15)
100116767	EAST BRUNSWICK	NJ		07/20/2023		633		295			295		928	928			
100148143	VENICE	FL		05/15/2024		382		(34)			(34)		348	348			
100027801	HENRYVILLE	PA		10/26/2018		539		87			87		626	626			
100000365	DES MOINES	IA		09/27/2016		797		57			57		854	854			
100029586	DACULA	GA		10/26/2018		646		62			62		708	708			
100130039	CHICAGO	IL		09/27/2023		380		(27)			(27)		352	352			
100049197	MIAMI	FL		11/20/2020		1,191		(208)			(208)		983	983			

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100162564	SOUTHBURY	CT		08/12/2024		430		(24)			(24)		405	405			
100157548	ULFT	NLD		06/28/2024													
100101796	MILWAUKEE	WI		03/31/2023		347		(28)			(28)		319	319			
100028362	COLUMBUS	GA		10/26/2018		795		44			44		838	838			
100165185	FERWERT	NLD		08/28/2024													
100168938	S-GRAVENHAGE	NLD		09/26/2024													
100142854	CHICAGO	IL		02/08/2024		176		(12)			(12)		164	164			
100069535	MEDINA	OH		09/01/2021		1,175		(39)			(39)		1,136	1,136			
100173052	FORT WASHINGTON	MD		10/25/2024		288		(54)			(54)		235	235			
100139908	NETHERLANDS	NLD		12/28/2023		2,361							2,361	2,361			
100152864	MISSOURI CITY	TX		05/22/2024		334		(106)			(106)		228	228			
100100311	CHEEKTOWAGA	NY		04/27/2023		(4,892)		140			140	5,496	743	758	15		15
100028940	LAWRENCEVILLE	GA		10/26/2018		619		53			53		672	672			
100115688	AUBREY	TX		07/20/2023		101,235		1,237			1,237		102,473	102,473			
100010872	LELAND	NC		12/23/2016		1,802		298			298		2,100	2,100			
100138779	MASCOTTE	FL		12/21/2023		359		(47)			(47)		312	312			
100128522	ORTONVILLE	MN		09/15/2023		296		(28)			(28)		268	268			
100113273	GREER	SC		06/29/2023		815		(101)			(101)		714	714			
100013398	MESA	AZ		05/25/2017		528		176			176		703	703			
10003891O	DUBLIN	IRL		09/27/2019		915		962			962		1,877	1,877			
100143724	EDMONDS	WA		02/26/2024		348		(60)			(60)		288	288			
100143801	HIALEAH	FL		02/28/2024		431		(32)			(32)		399	399			
100167925	FAYETTEVILLE	GA		09/20/2024		570		57			57		627	627			
100109889	KANSAS CITY	MO		06/22/2023		475		(40)			(40)		435	435			
100158275	UNITED KINGDOM	GBR		07/09/2024		(2,328)		2,328			2,328						
100154626	EL PASO	TX		06/14/2024		1,184		(179)			(179)		1,005	1,005			
100109665	SAFFORD	AZ		06/14/2023		(3)		3			3						
100013920	SALINAS	CA		05/25/2017		1,839		301			301		2,140	2,140			
100120373	NEW HAVEN	CT		08/18/2023		309		(65)			(65)		245	245			
100117410	RICHMOND	TX		07/20/2023		525		539			539		1,064	1,064			
100063192	YUBA CITY	CA		07/01/2021		(16)		16			16						
100112254	CORVALLIS	OR		06/29/2023		306		643			643		949	949			
100079707	SPRING	TX		04/08/2022		803		(86)			(86)		717	717			
100161862	LOCH SHELDRAKE	NY		07/31/2024		(71)		394			394		323	323			
100078978	SAINT LOUIS	MO		02/24/2022		845		(41)			(41)		804	804			
100078986	SAINT LOUIS	MO		02/24/2022		845		(41)			(41)		804	804			
100173564	UNITED KINGDOM	GBR		10/29/2024		34							34	34			
100081209	STOCKBRIDGE	GA		03/18/2022		1,254		80			80		1,334	1,334			
100091246	LAS VEGAS	NV		01/31/2023		784		(115)			(115)		669	669			
100078809	RALEIGH	NC		02/24/2022		882		(19)			(19)		863	863			
100078823	RALEIGH	NC		02/24/2022		882		(19)			(19)		863	863			
100078825	RALEIGH	NC		02/24/2022		882		(19)			(19)		863	863			
100024137	KILLEEN	TX		09/10/2018		1,303		(182)			(182)		1,121	1,121			
100169255	WACO	TX		09/27/2024		156		(13)			(13)		143	143			
100140903	EAST POINT	GA		02/26/2024		317		(64)			(64)		253	253			
100159527	MARTINEZ	GA		07/15/2024		507		1			1		508	508			
100128854	SOUTH BEND	IN		09/21/2023		390		(16)			(16)		374	374			
100054056	MASTIC	NY		03/23/2021		629		(69)			(69)		560	560			
100158195	UNITED KINGDOM	GBR		07/09/2024		(2,309)		2,309			2,309						
100140058	SAINT PETERSBURG	FL		01/09/2024		29,937		(1,285)			(1,285)	5,488	34,141	34,123	(18)		(18)
100060554	MARIETTA	GA		06/01/2021		853		11			11		863	863			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109643	MAGNOLIA	TX		06/14/2023		448		(7)			(7)		441	441			
100139060	BALTIMORE	MD		12/28/2023		355		(30)			(30)		324	324			
100025735	CALEXICO	CA		09/20/2018		707		32			32		739	739			
100063269	SAN ANTONIO	TX		07/01/2021		1,466		(42)			(42)		1,424	1,424			
100181203	BARSTOW	CA		12/06/2024		238		(44)			(44)		194	194			
100014011	GLENDALE	AZ		05/25/2017		614		(21)			(21)		593	593			
100078858	SCOTT	LA		02/24/2022		836		(27)			(27)		809	809			
100090721	JACKSONVILLE	FL		12/29/2022		417		(34)			(34)		383	383			
100141454	CYPRESS	TX		01/30/2024		375		(18)			(18)		357	357			
100062322	SAGINAW	TX		07/01/2021		865		(19)			(19)		846	846			
100100886	BALTIMORE	MD		04/28/2023		7,565		136			136		7,701	7,701			
100144248	RICHMOND	TX		03/08/2024		268		(83)			(83)		185	185			
100154892	KINGMAN	AZ		07/19/2024		429		(47)			(47)		381	381			
100184465	JEFFERSONTON	VA		12/17/2024		824		(36)			(36)		788	788			
100115046	FORT LAUDERDALE	FL		07/14/2023		29,136		(469)			(469)		28,667	28,667			
100026066	CHICAGO	IL		09/20/2018		1,090		(2)			(2)		1,088	1,088			
100176850	MIAMI	FL		11/15/2024		384		(49)			(49)		335	335			
100180463	LA PORTE	IN		11/26/2024		467		(53)			(53)		413	413			
100011234	RUSKIN	FL		12/23/2016		477		415			415		893	893			
100110057	YUMA	AZ		06/23/2023		8		(8)			(8)						
100110130	SHAKOPEE	MN		06/29/2023		1,452		(167)			(167)		1,285	1,285			
100078213	SAN FRANCISCO	CA		02/10/2022		(97)		97			97						
100090613	TRENTON	NJ		12/29/2022		(642)		642			642						
100075425	MAGNA	UT		12/01/2021		1,096		(49)			(49)		1,048	1,048			
100012291	YUBA CITY	CA		04/28/2017		560		261			261		821	821			
100073441	ROCK HILL	SC		11/01/2021		(4,445)		50			50	5,484	1,089	1,059	(30)		(30)
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		467		82			82		550	550			
100169878	STEVENSVILLE	MI		11/08/2024		435		(47)			(47)		389	389			
100113874	BRADENTON BEACH	FL		06/29/2023		5,204		142			142		5,345	5,345			
100043717	MOUNT PLEASANT	SC		08/13/2020		558		(115)			(115)		443	443			
100049841	MIAMI	FL		11/20/2020		1,001		(209)			(209)		792	792			
100120386	DECATUR	GA		08/18/2023		423		(65)			(65)		358	358			
100174597	WARNER ROBINS	GA		10/31/2024		352		(70)			(70)		282	282			
100103212	RIVERVIEW	FL		04/21/2023		412		(28)			(28)		384	384			
100099680	FAYETTEVILLE	NC		04/06/2023		378		(54)			(54)		324	324			
100185892	BALTIMORE	MD		12/26/2024		168		(6)			(6)		162	162			
100087966	TAYLORS	SC		10/25/2022		465		(7)			(7)		458	458			
100109649	KENNER	LA		06/14/2023		1,594		(34)			(34)		1,560	1,560			
100088921	CAROLINA BEACH	NC		11/15/2022		446		(14)			(14)		432	432			
100013103	SACRAMENTO	CA		05/25/2017		333		95			95		429	429			
100049653	SOLEDAD	CA		11/20/2020		975		(188)			(188)		787	787			
100164012	OCALA	FL		08/21/2024		409		(77)			(77)		332	332			
100101153	NEW HAVEN	CT		04/28/2023		(4,895)		356			356	5,501	962	942	(20)		(20)
100126933	ONTARIO	CA		08/30/2023		800		425			425		1,225	1,225			
100150152	DECATUR	GA		06/14/2024		348		(105)			(105)		242	242			
100103295	OROSI	CA		04/27/2023		1,648		(51)			(51)		1,598	1,598			
100062971	LITTLEROCK	CA		07/01/2021		385		16			16		401	401			
100078936	RALEIGH	NC		02/24/2022		852		(26)			(26)		826	826			
100089638	GILLETTE	WY		01/30/2023		(18)		18			18						
100138387	METAIRIE	LA		12/18/2023		3,252		(93)			(93)		3,159	3,159			
100141106	PHILADELPHIA	PA		01/30/2024		540		(45)			(45)		495	495			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029348	WOODBRIDGE	VA		10/26/2018		1,334		341			341		1,675	1,675			
100112229	SUWANEE	GA		06/29/2023		628		541			541		1,169	1,169			
100101791	PHILADELPHIA	PA		03/31/2023		422		(23)			(23)		400	400			
100102554	O FALLON	MO		06/07/2023		1,323		(70)			(70)		1,253	1,253			
100161885	HOUSTON	TX		07/31/2024		399		(24)			(24)		374	374			
100084789	HOUSTON	TX		08/02/2022		(4,902)		(79)			(79)	5,455	474	420	(54)		(54)
100114311	SACRAMENTO	CA		06/29/2023		331		262			262		592	592			
100117992	LAKE WYLIE	SC		07/20/2023		1,821		(94)			(94)		1,727	1,727			
100099938	CARPENTERSVILLE	IL		03/28/2023		1,325		(54)			(54)		1,272	1,272			
100179870	MYRTLE BEACH	SC		11/22/2024		467		(57)			(57)		410	410			
100156084	EAU CLAIRE	WI		06/18/2024		352		(60)			(60)		292	292			
100071856	CHARLESTON	WV		10/14/2021		855		(105)			(105)		751	751			
100146717	SAN ANTONIO	TX		03/20/2024		22		(22)			(22)						
100154512	MCFARLAND	CA		06/14/2024		752		(55)			(55)		698	698			
100148422	STATESVILLE	NC		04/12/2024		15,465		73			73		15,538	15,538			
100011541	RIVERVIEW	FL		03/08/2017		152		574			574		726	726			
100129944	LANCASTER	PA		09/27/2023		362		(17)			(17)		345	345			
100049210	NEWARK	NJ		11/20/2020		999		(142)			(142)		857	857			
100179679	YUKON	OK		11/21/2024		476		45			45		521	521			
100049209	MIAMI	FL		11/20/2020		712		(103)			(103)		609	609			
100116838	KATY	TX		07/20/2023		524		599			599		1,122	1,122			
100065005	BALTIMORE	MD		07/14/2021		947		(74)			(74)		873	873			
100100856	SEATTLE	WA		04/28/2023		655		149			149		803	803			
100179722	DAPHNE	AL		11/21/2024		512		89			89		600	600			
100060234	RIO RANCHO	NM		06/25/2021		919		(76)			(76)		843	843			
100135783	CHICO	CA		11/10/2023		415		840			840		1,255	1,255			
100168703	SPRING HILL	FL		09/25/2024		411		(84)			(84)		326	326			
100149809	MOUNT AIRY	NC		04/26/2024		404		8			8		412	412			
100163240	MONTGOMERY VILLAGE	MD		08/13/2024		365		(41)			(41)		325	325			
100185537	PITTSBURG	TX		12/20/2024		373		(46)			(46)		327	327			
100179758	TRINITY	NC		11/21/2024		492		61			61		552	552			
100155996	PITTSBURGH	PA		06/18/2024		(8)		8			8						
100146399	EL DORADO HILLS	CA		03/19/2024		266		(21)			(21)		245	245			
100013648	ROSELLE	NJ		05/25/2017		576		72			72		648	648			
100068848	ELGIN	IL		09/01/2021		1,250		(43)			(43)		1,208	1,208			
100126346	FORT LAUDERDALE	FL		08/30/2023		143		(13)			(13)		130	130			
100181334	PORT SAINT LUCIE	FL		12/06/2024		432		(43)			(43)		389	389			
100131879	LA CROSSE	WI		10/06/2023		407		(24)			(24)		382	382			
100048759	LAKEWOOD	WA		11/20/2020		2,010		(176)			(176)		1,833	1,833			
100176730	SAN ANTONIO	TX		11/15/2024		1,331		54			54		1,385	1,385			
100082578	PALATINE	IL		04/20/2022		3,555		(12)			(12)		3,542	3,542			
100185690	HILVERSUM	NLD		12/20/2024													
100180872	UNITED KINGDOM	GBR		11/27/2024		40							40	40			
100048939	LAND O LAKES	FL		11/20/2020		841		(126)			(126)		715	715			
100079630	LAS VEGAS	NV		04/08/2022		863		36			36		899	899			
100113863	WASHINGTON	DC		06/29/2023		3,328		722			722		4,050	4,050			
100090005	WAPATO	WA		01/13/2023		150		(83)			(83)		68	68			
100141501	BALTIMORE	MD		01/30/2024		390		(62)			(62)		328	328			
100053543	GREENSBORO	NC		03/23/2021		881		(333)			(333)		549	549			
100079518	ATHENS	AL		04/25/2022		(4,649)		(15)			(15)	5,480	817	794	(23)		(23)
100166445	AUSTIN	TX		10/31/2024		421		(69)			(69)		352	352			

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100028660	MIAMI	FL		10/26/2018		753		59			59		812	812			
100165312	CERES	CA		08/29/2024		443		(7)			(7)		436	436			
100025886	AVERY	CA		09/20/2018		515		124			124		639	639			
100119116	ROUND ROCK	TX		07/28/2023		(4,957)		256			256	5,477	776	738	(38)		(38)
100057947	BAKERSFIELD	CA		06/30/2021		1,464		(98)			(98)		1,366	1,366			
100156876	GAFFNEY	SC		06/27/2024		386		(27)			(27)		359	359			
100158562	WILMINGTON	DE		07/10/2024		350		(78)			(78)		272	272			
100149851	QUANTICO	MD		04/29/2024		400		(30)			(30)		370	370			
100136068	SMITHFIELD	NC		11/16/2023		484		(45)			(45)		439	439			
100014178	GREENBACKVILLE	VA		05/25/2017		584		55			55		639	639			
100067773	LAS CRUCES	NM		09/23/2021		903		(101)			(101)		802	802			
100127129	INGLEWOOD	CA		08/30/2023		583		80			80		662	662			
100112963	SUN VALLEY	NV		06/29/2023		2,207		(136)			(136)		2,072	2,072			
100112717	SYLMAR	CA		06/29/2023		283		698			698		981	981			
100146302	ALPINE	CA		03/19/2024		2,141		(98)			(98)		2,043	2,043			
100025580	SACRAMENTO	CA		09/20/2018		848		(1)			(1)		847	847			
100065233	HOUSTON	TX		07/14/2021		968		(31)			(31)		936	936			
100116866	MIAMI	FL		07/20/2023		466		(13)			(13)		454	454			
100145475	UNITED KINGDOM	GBR		03/12/2024		23		(11)			(11)		12	12			
100149162	HANFORD	CA		04/22/2024		(2)		2			2						
100081103	MORRISTOWN	TN		03/18/2022		878		46			46		924	924			
100076691	CULVER CITY	CA		12/30/2021		1,093		(184)			(184)		910	910			
100175813	PORT JERVIS	NY		11/12/2024		(553)		966			966		412	412			
100117946	SUN CITY CENTER	FL		07/20/2023		(1,053)		1,877			1,877		824	824			
100080180	ALBUQUERQUE	NM		02/25/2022		814		(48)			(48)		766	766			
100113613	RIVERSIDE	NJ		06/29/2023		112		782			782		894	894			
100118130	PASADENA	TX		07/20/2023		240		(66)			(66)		174	174			
100132783	BAKERSFIELD	CA		11/03/2023		(4)		4			4						
100028063	SOMERSET	CA		10/26/2018		533		124			124		658	658			
100126342	CARPENTERSVILLE	IL		08/30/2023		(65)		437			437		372	372			
100084766	HOMESTEAD	FL		08/02/2022		498		(74)			(74)		424	424			
100029254	SACRAMENTO	CA		10/26/2018		185		276			276		460	460			
100060615	MAPLEWOOD	MN		06/01/2021		1,539		13			13		1,552	1,552			
100065056	BALTIMORE	MD		07/14/2021		962		(67)			(67)		895	895			
100173943	BALTIMORE	MD		10/31/2024		433		(57)			(57)		376	376			
100153602	WILMINGTON	DE		05/31/2024		382		(30)			(30)		352	352			
100065159	WEST NEW YORK	NJ		07/14/2021		922		(48)			(48)		874	874			
3320051220	BALTIMORE	MD		04/19/2023		155,214							155,214	155,214			
100112609	WILLISTON	VT		06/29/2023		1,041		160			160		1,201	1,201			
100075369	ELK GROVE	CA		12/01/2021		1,802		(43)			(43)		1,760	1,760			
100013559	LEMOORE	CA		05/25/2017		645		101			101		746	746			
100153869	TUCSON	AZ		06/05/2024		418		12			12		430	430			
100117783	TORRANCE	CA		07/20/2023		(5,660)		695			695	5,458	493	465	(28)		(28)
100065002	CHARLOTTE	NC		07/14/2021		950		(74)			(74)		876	876			
100134474	FRESNO	CA		10/30/2023		406							406	406			
100043502	RUTHERFORDTON	NC		08/13/2020		647		(120)			(120)		528	528			
100113417	RANDALLSTOWN	MD		06/29/2023		177		639			639		816	816			
100182466	GREENVILLE	SC		12/12/2024		781		21			21		801	801			
100116865	LEAGUE CITY	TX		07/20/2023		398		15			15		413	413			
100164225	GWYNN OAK	MD		08/21/2024		396		(73)			(73)		323	323			
100172152	MINNEAPOLIS	MN		10/17/2024		377		(54)			(54)		323	323			

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100141185	MEMPHIS	TN		01/30/2024		349		(33)			(33)		317	317			
100065080	STOCKTON	CA		07/14/2021		1,383		(77)			(77)		1,306	1,306			
100119881	LAKE ZURICH	IL		08/10/2023		416		(87)			(87)		330	330			
100116187	FLORIDA CITY	FL		07/20/2023		(4,846)		317			317	5,463	935	868	(67)		(67)
100156364	WARREN	MI		07/25/2024		391		(86)			(86)		305	305			
100076002	OLD HICKORY	TN		01/07/2022		1,940		(36)			(36)		1,904	1,904			
100116162	LAWRENCEVILLE	GA		07/20/2023		(940)		2,181			2,181		1,241	1,241			
100168827	UNITED KINGDOM	GBR		09/26/2024		37							37	37			
100173545	UNITED KINGDOM	GBR		10/29/2024		34							34	34			
100175883	LUZERNE	PA		11/12/2024		380		(29)			(29)		351	351			
100180875	UNITED KINGDOM	GBR		11/27/2024		40							40	40			
100060955	MEMPHIS	TN		06/01/2021		1,317		12			12		1,329	1,329			
100054218	MCKINNEY	TX		03/23/2021		7,168		(45)			(45)		7,123	7,123			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		865		12			12		877	877			
100147825	NORTH LAS VEGAS	NV		04/08/2024		303		(7)			(7)		297	297			
100062732	BRIDGEPORT	CT		07/01/2021		1,298		(47)			(47)		1,250	1,250			
100126335	TOMS RIVER	NJ		08/30/2023		391		(32)			(32)		360	360			
100170914	ATLANTA	GA		10/11/2024		384		(45)			(45)		339	339			
100074063	VENTANAS DEL MAR	MEX		11/05/2021		591							591	591			
100160372	SPRING	TX		09/06/2024		267		(63)			(63)		204	204			
100135994	PHILADELPHIA	PA		11/16/2023		326		(33)			(33)		293	293			
100115434	VISALIA	CA		07/17/2023		763		35			35		799	799			
100038619	DUBLIN	IRL		09/27/2019		1,435		1,306			1,306		2,741	2,741			
100020349	PLAINFIELD	NJ		07/27/2018		1,106		(163)			(163)		943	943			
100103598	BURBANK	IL		05/08/2023		446		(44)			(44)		403	403			
100156560	NORTH LAS VEGAS	NV		06/24/2024		2,357		(13)			(13)		2,344	2,344			
100127955	BALTIMORE	MD		09/08/2023		708		100			100		808	808			
100112820	PALATINE	IL		06/29/2023		614		503			503		1,117	1,117			
100011712	HUNTINGTON STATION	NY		03/08/2017		(6,716)		1,061			1,061	7,525	1,870	1,834	(36)		(36)
100138279	SPRING	TX		12/18/2023		2,365		(351)			(351)		2,014	2,014			
100147981	SAINT ROBERT	MO		04/10/2024		778		(51)			(51)		727	727			
100186646	NORTH EAST	PA		12/30/2024		301							301	301			
100128729	PITTSBURGH	PA		09/21/2023		396		(20)			(20)		376	376			
100169474	ALBUQUERQUE	NM		09/30/2024		291		(43)			(43)		249	249			
100110122	BAYTOWN	TX		06/23/2023		346		(22)			(22)		324	324			
100090024	TAMPA	FL		01/13/2023		(3)		3			3						
100014250	WALDORF	MD		09/27/2017		1,034		135			135		1,168	1,168			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		599		(55)			(55)		544	544			
100185648	UNITED KINGDOM	GBR		12/20/2024		57							57	57			
100127384	PARKER	CO		08/30/2023		280		700			700		981	981			
100103138	LANSING	IL		04/21/2023		432		(25)			(25)		406	406			
100131837	SEABROOK	TX		10/06/2023		1,475		(246)			(246)		1,229	1,229			
100133338	AURORA	IL		11/29/2023		637		(36)			(36)		601	601			
100011906	PLANT CITY	FL		03/08/2017		601		129			129		730	730			
100174782	TALLAHASSEE	FL		10/31/2024		426		(56)			(56)		370	370			
100113291	WEST HAVEN	CT		06/29/2023		772		7			7		779	779			
100103654	COLLEGE STATION	TX		05/08/2023		195		20			20		215	215			
100127231	FAYETTEVILLE	NC		08/30/2023		2,621		446			446		3,068	3,068			
100117299	HOMESTEAD	FL		07/20/2023		484		(96)			(96)		388	388			
100149316	NEW ORLEANS	LA		04/24/2024		321		29			29		350	350			
100144688	UNITED KINGDOM	GBR		03/12/2024		(803)		863			863		60	60			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165864	ABILENE	TX		08/29/2024		14		(14)			(14)						
100149779	DARBY	PA		04/26/2024		397		(11)			(11)		386	386			
100029318	LEVITTOWN	PA		10/26/2018		481		180			180		661	661			
100134263	SILVER SPRING	MD		10/27/2023		286		(40)			(40)		247	247			
100043516	DANBURY	CT		08/13/2020		479		215			215		694	694			
100087224	SAN ANTONIO	TX		10/25/2022		(4,795)		114			114	5,440	758	746	(12)		(12)
100087176	MAYO	FL		10/25/2022		23,201		1,802			1,802		25,003	25,003			
100062989	HAMILTON	GA		07/01/2021		(4,426)		(38)			(38)	5,440	976	950	(26)		(26)
100048526	MACUNGIE	PA		11/20/2020		(4,740)		(131)			(131)	5,439	569	550	(19)		(19)
100163274	DOUGLAS CITY	CA		08/13/2024		477		(42)			(42)		435	435			
100043117	WARWICK	NY		05/28/2020		3,249		135			135		3,384	3,384			
100023450	SAN DIEGO	CA		08/16/2018		943		(31)			(31)		912	912			
100185117	KANSAS CITY	MO		12/20/2024		373		(40)			(40)		333	333			
100061275	METAIRIE	LA		06/01/2021		320		5			5		325	325			
100155339	INDIANAPOLIS	IN		07/19/2024		637		(56)			(56)		582	371		(211)	(211)
100149119	SAINT PAUL	MN		04/22/2024		17		(17)			(17)						
100054963	CHICAGO	IL		03/23/2021		872		(47)			(47)		824	824			
100120368	PARKVILLE	MD		08/18/2023		373		(89)			(89)		284	284			
100054380	LAS VEGAS	NV		03/23/2021		2,220		(158)			(158)		2,063	2,063			
100057910	FAIRBORN	OH		06/30/2021		2,223		(12)			(12)		2,211	2,211			
100153910	DYER	IN		06/05/2024		414		16			16		430	430			
100038739	GALWAY	IRL		09/27/2019		(444)		487			487		43	43			
100117001	DEER PARK	TX		07/20/2023		512		185			185		697	697			
100079713	PORT CHARLOTTE	FL		04/08/2022		722		(152)			(152)		570	570			
100025257	HIALEAH	FL		09/20/2018		433		33			33		466	466			
100156975	UNITED KINGDOM	GBR		06/27/2024		21							21	21			
100064209	SANFORD	FL		07/01/2021		862		106			106		968	968			
100175616	BAYTOWN	TX		11/12/2024		(6,995)		36			36	7,507	548	521	(27)		(27)
100091670	GARDNER	MA		01/27/2023		310		(18)			(18)		292	292			
100109137	PALM BAY	FL		06/09/2023		(6,728)		(38)			(38)	7,507	741	701	(40)		(40)
100152487	BELTSVILLE	MD		05/16/2024		301		(15)			(15)		286	286			
100084787	WHEELING	IL		08/02/2022		1,685		30			30		1,715	1,715			
100131573	MACON	GA		10/05/2023		324		(10)			(10)		314	314			
100061024	GLENN HEIGHTS	TX		06/01/2021		2,243		16			16		2,260	2,260			
100150806	DOVER	DE		05/08/2024		413		(14)			(14)		399	399			
100144509	KATY	TX		04/26/2024		424		(115)			(115)		309	309			
100064787	TUCSON	AZ		07/14/2021		873		(97)			(97)		777	777			
100020036	DENVER	CO		07/30/2018		25,049		(283)			(283)		24,766	24,766			
100157800	LARGO	FL		08/01/2024		11		(11)			(11)						
100075969	MILFORD	OH		01/07/2022		(4,489)						5,393	903	923	20		20
100178338	SAINT CLOUD	FL		11/19/2024		335		(43)			(43)		292	292			
100024355	LOS BANOS	CA		09/20/2018		927		1			1		927	927			
100029416	LEVITTOWN	PA		10/26/2018		(6,933)		151			151	7,510	728	703	(24)		(24)
100023560	OWINGS MILLS	MD		09/04/2018		940		(39)			(39)		901	901			
100025424	LAUREL	MD		09/20/2018		(5,049)		125			125	5,448	523	564	41		41
100065121	FOUNTAIN INN	SC		07/14/2021		975		(59)			(59)		917	917			
100046677	BOISE	ID		11/25/2020		773		(47)			(47)		726	726			
100153982	GAINESVILLE	GA		06/05/2024		314		(92)			(92)		222	222			
100148052	ROCHESTER	MN		04/10/2024		568		(51)			(51)		516	516			
100128232	MEMPHIS	TN		09/14/2023		380		(11)			(11)		369	369			
100076083	MICHIGAN CITY	IN		01/07/2022		839		(77)			(77)		762	762			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115293	PERTH AMBOY	NJ		07/17/2023		1,373		(67)			(67)		1,305	1,305			
100088908	JACKSONVILLE	FL		11/15/2022		607		(124)			(124)		483	483			
100157616	OKLAHOMA CITY	OK		06/28/2024		407		(70)			(70)		336	336			
100028483	RIVERSIDE	CA		10/26/2018		553		(8)			(8)		545	545			
100117313	CLERMONT	FL		07/20/2023		(4,879)		558			558	5,427	1,105	1,121	16		16
100128871	BURLESON	TX		09/21/2023		(5,082)		(25)			(25)	5,426	319	309	(10)		(10)
100165179	VLAARDINGEN	NLD		08/28/2024													
100071970	SAN ANTONIO	TX		10/29/2021		20		(20)			(20)						
100062706	COLORADO SPRINGS	CO		07/01/2021		1,206		(36)			(36)		1,170	1,170			
100055624	SAN ANTONIO	TX		03/23/2021		1,645		143			143		1,788	1,788			
100172705	ROMEOVILLE	IL		11/21/2024		433		(35)			(35)		398	398			
100062785	PITTSVIEW	AL		07/01/2021		(4,170)		(44)			(44)	5,420	1,207	1,225	18		18
100177771	EASTVALE	CA		11/19/2024		811		(46)			(46)		765	765			
100174447	MOUNT VERNON	WA		10/31/2024		864		(51)			(51)		812	812			
100117092	ASHEVILLE	NC		07/20/2023		(644)		1,233			1,233		589	589			
100139236	EASTON	PA		12/28/2023		212		134			134		345	345			
100169900	CLEARWATER	FL		11/08/2024		263		(40)			(40)		223	223			
100172873	GRAND RAPIDS	MI		10/25/2024		401		(41)			(41)		361	361			
100139238	EASTON	PA		12/28/2023		211		134			134		345	345			
100119127	OWENSBORO	KY		07/28/2023		675		498			498		1,173	1,173			
100112212	CHICAGO	IL		06/29/2023		401		220			220		621	621			
100100596	HOUSTON	TX		04/27/2023		14		(14)			(14)						
100031320	VENICE	FL		03/29/2019		808		(83)			(83)		725	725			
100013289	FRANKFORD	DE		05/25/2017		484		207			207		691	691			
100156319	DUBLIN	GA		07/25/2024		392		(58)			(58)		334	334			
100043095	PARLIER	CA		05/28/2020		938		61			61		999	999			
100142099	KANNAPOLIS	NC		02/29/2024		327		(65)			(65)		261	261			
100153493	MONTICELLO	NY		05/30/2024		122		(15)			(15)		107	107			
100139230	EASTON	PA		12/28/2023		211		134			134		345	345			
100025652	CAPE ELIZABETH	ME		09/20/2018		1,358		87			87		1,445	1,445			
100139762	UNITED KINGDOM	GBR		12/18/2023		17							17	17			
100088177	MOORE	OK		10/25/2022		437		(32)			(32)		406	406			
100079031	PIKE ROAD	AL		02/24/2022		882		(8)			(8)		874	874			
100176937	LANDRUM	SC		11/15/2024		404		(82)			(82)		322	322			
100117351	VALLEY SPRINGS	CA		07/20/2023		(190)		190			190						
100139232	EASTON	PA		12/28/2023		211		134			134		345	345			
100150102	STONE MOUNTAIN	GA		06/14/2024		280		(69)			(69)		212	212			
100065003	OMAHA	NE		07/14/2021		2,177		(118)			(118)		2,059	2,059			
100171338	BOWIE	TX		10/16/2024		405		(94)			(94)		311	311			
100140175	CHARLOTTE	NC		01/11/2024		1,235		(82)			(82)		1,153	1,153			
100159047	NEW PORT RICHEY	FL		08/15/2024		5,270		(582)			(582)		4,687	4,687			
100162586	ROCKDALE	TX		08/12/2024		436		30			30		466	466			
100062327	VERSAILLES	KY		07/01/2021		1,870		(9)			(9)		1,861	1,861			
100155581	FREDERICKSBURG	VA		06/18/2024		272		(33)			(33)		239	239			
100136629	BAKERSFIELD	CA		11/22/2023		(6,794)		(19)			(19)	7,484	671	643	(28)		(28)
100070728	SATELLITE BEACH	FL		10/01/2021		703		(2)			(2)		702	702			
100013969	SPRINGFIELD	OR		05/25/2017		(6,730)		44			44	7,484	799	772	(27)		(27)
100013335	GRIDLEY	CA		05/25/2017		456		160			160		616	616			
100088068	RIVERDALE	GA		10/25/2022		38		(38)			(38)						
100047339	WEYMOUTH	MA		11/20/2020		2,321		(372)			(372)		1,949	1,949			
100024841	LAS VEGAS	NV		09/20/2018		968		(89)			(89)		879	879			

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100000171	EDGEFIELD	SC		09/27/2016		(6,255)		(20)			(20)	7,558	1,282	1,652	187	183	370
100079073	WILDWOOD	NJ		02/24/2022		1,566		(18)			(18)		1,548	1,548			
100070455	MESA	AZ		09/23/2021		1,191		(101)			(101)		1,090	1,090			
100013326	MILFORD	PA		05/25/2017		652		121			121		773	773			
100186242	BENSALEM	PA		12/27/2024		253		(46)			(46)		207	207			
100186244	BENSALEM	PA		12/27/2024		253		(46)			(46)		207	207			
100064998	MIAMI BEACH	FL		07/14/2021		1,395		(92)			(92)		1,302	1,302			
100165957	LEHIGH ACRES	FL		09/06/2024		870		(149)			(149)		721	721			
100087189	GREENVILLE	TX		10/25/2022		592		35			35		627	627			
100114621	DURHAM	NC		06/29/2023		417		(53)			(53)		363	363			
100170130	SHAKER HEIGHTS	OH		10/08/2024		378		(17)			(17)		361	361			
100165105	UNITED KINGDOM	GBR		08/27/2024		23							23	23			
100079267	SUN CITY CENTER	FL		02/28/2022		805		(45)			(45)		760	760			
100091183	YARMOUTH PORT	MA		01/31/2023		2,516		(195)			(195)		2,321	2,321			
100169321	ATLANTA	GA		09/27/2024		12,837		(683)			(683)		12,154	12,154			
100114726	LAKE MARY	FL		06/29/2023		103		(3)			(3)		100	100			
100031250	SACRAMENTO	CA		03/29/2019		501		164			164		665	665			
100062915	SPRING	TX		07/01/2021		1,263		(35)			(35)		1,228	1,228			
100075959	MOUNT LAUREL	NJ		01/07/2022		923		(34)			(34)		888	888			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		1,110		(49)			(49)		1,061	1,061			
100120384	SPRING	TX		08/18/2023		184		(19)			(19)		165	165			
100108205	SILVER SPRING	MD		05/24/2023		323		(51)			(51)		272	272			
100081491	PHOENIX	AZ		03/18/2022		873		54			54		927	927			
100013801	MIAMI SPRINGS	FL		05/25/2017		1,110		396			396		1,506	1,506			
100065126	KALAMAZOO	MI		07/14/2021		1,328		(67)			(67)		1,261	1,261			
100128795	ORLANDO	FL		09/21/2023		359		(19)			(19)		339	339			
100018438	GALLATIN	TN		06/27/2018		1,958		(46)			(46)		1,913	1,913			
100163900	FAYETTEVILLE	NC		09/27/2024		(7,092)		(76)			(76)	7,475	308	278	(30)		(30)
100172680	DALLAS	TX		11/21/2024		409		(29)			(29)		380	380			
100030842	EVERETT	WA		04/09/2019		1,492		248			248		1,741	1,741			
100054903	PHOENIX	AZ		03/23/2021		596		(36)			(36)		560	560			
100179913	ROSHARON	TX		11/25/2024		54,732		1,402			1,402		56,134	56,134			
100026471	TRUMBULL	CT		09/26/2018		1,124		329			329		1,453	1,453			
100155112	ST PETERSBURG	FL		07/19/2024		1,377		132			132		1,509	1,509			
100024760	GLENDALE	AZ		09/20/2018		550		12			12		562	562			
100012069	CORAL SPRINGS	FL		03/08/2017		989		95			95		1,085	1,085			
100158816	STILLWATER	OK		07/10/2024		373		(13)			(13)		361	361			
100111776	LEXINGTON	NY		06/29/2023		3,000		1,291			1,291		4,291	4,291			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		923		(50)			(50)		873	873			
100076258	MARRERO	LA		01/07/2022		864		(51)			(51)		813	813			
100146063	MORAGA	CA		03/19/2024		930		(52)			(52)		878	878			
100101563	TOMS RIVER	NJ		04/26/2023		519		(28)			(28)		490	490			
100111997	ALLEN	TX		06/29/2023		551		463			463		1,013	1,013			
100066730	MARGATE	FL		08/02/2021		982		(21)			(21)		960	960			
100063828	SHOEMAKERSVILLE	PA		07/01/2021		300		1			1		301	301			
100127979	GREENBRIER	TN		09/08/2023		440		16			16		456	456			
100099740	PHILADELPHIA	PA		02/28/2023		418		(19)			(19)		399	399			
100109899	ATLANTIC CITY	NJ		06/22/2023		402		(36)			(36)		366	366			
100100850	BAKERSFIELD	CA		04/28/2023		470		(9)			(9)		460	460			
100168935	AMSTERDAM	NLD		09/26/2024													
100079138	SOUTHFIELD	MI		02/24/2022		869		(18)			(18)		851	851			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065219	GLENN HEIGHTS	TX		07/14/2021		965		(39)			(39)		926	926			
100047848	SAN MARCOS	CA		11/20/2020		2,740		(248)			(248)		2,492	2,492			
100152931	GLOUCESTER CITY	NJ		06/27/2024		375		(64)			(64)		311	311			
100083220	NORTHPORT	AL		05/26/2022		538		(69)			(69)		469	469			
100014129	ORANGE PARK	FL		05/25/2017		794		55			55		849	849			
100146578	GASTONIA	NC		03/20/2024		386		(33)			(33)		353	353			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		1,823		(88)			(88)		1,735	1,735			
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		422		(19)			(19)		403	403			
100014842	MONROVIA	CA		11/28/2017		2,225		(52)			(52)		2,174	2,174			
100023654	DORAL	FL		09/04/2018		906		(5)			(5)		901	901			
100061009	INDIO	CA		06/01/2021		965		12			12		977	977			
100138357	NEWPORT NEWS	VA		12/18/2023		355		(15)			(15)		341	341			
100014027	GOLD CANYON	AZ		05/25/2017		570		78			78		648	648			
100159830	MAGNOLIA	TX		07/17/2024		249		(17)			(17)		232	232			
100117588	KATY	TX		07/20/2023		3,779		230			230		4,009	4,009			
100013416	HOLLYWOOD	FL		05/25/2017		435		186			186		622	622			
100140992	HOUSTON	TX		01/26/2024		282		38			38		319	319			
100136826	LOUISVILLE	KY		11/27/2023		104		(7)			(7)		97	97			
100136383	MAGGIE VALLEY	NC		11/20/2023		1,742		28			28		1,769	1,769			
100114756	MOUNT HOLLY	NJ		07/07/2023		1,900		(37)			(37)		1,863	1,863			
100153755	S-GRAVENHAGE	NLD		05/30/2024													
100173736	SEBRING	FL		10/30/2024		461		(9)			(9)		452	452			
100101543	MESQUITE	TX		04/26/2023		529		(27)			(27)		501	501			
100145846	STONE MOUNTAIN	GA		03/15/2024		391		(41)			(41)		350	350			
100103784	RUSKIN	FL		05/10/2023		(162)		555			555		393	393			
100053603	HENDERSON	NV		03/23/2021		4,104		(359)			(359)	5,422	9,167	9,162	(5)		(5)
100141630	HOLIDAY	FL		01/30/2024		478		(67)			(67)		411	411			
100156948	UNITED KINGDOM	GBR		06/27/2024		704							704	704			
100139227	WOODBURY	MN		12/28/2023		353		(24)			(24)		329	329			
100013896	LAS VEGAS	NV		05/25/2017		3,692		309			309		4,001	4,001			
100117794	UPPER DARBY	PA		07/20/2023		9,309		330			330		9,639	9,639			
100011799	DANBURY	CT		03/08/2017		526		334			334		860	860			
100157639	SUNRISE	FL		06/28/2024		381		(28)			(28)		353	353			
100181594	CHICAGO	IL		12/09/2024		306		50			50		356	356			
100147615	SEAGOVILLE	TX		04/04/2024		326		(70)			(70)		257	257			
100045873	POWAY	CA		11/25/2020		1,274		(54)			(54)		1,219	1,219			
100080982	HINESVILLE	GA		03/18/2022		900		86			86		986	986			
100174432	MANSFIELD	TX		10/31/2024		831		(125)			(125)		706	706			
100116551	MIDLOTHIAN	VA		07/20/2023		511		306			306		817	817			
100100193	PHILADELPHIA	PA		03/17/2023		409		(32)			(32)		377	377			
100111455	SAN DIEGO	CA		06/29/2023		315		594			594		909	909			
100157979	MONTGOMERY	IL		07/09/2024		417		(4)			(4)		413	413			
100139340	LUMBERTON	NJ		12/28/2023		(323)		323			323						
100147293	SAINT JOHNS	FL		03/28/2024		411		(5)			(5)		406	406			
100064235	LAKE WORTH	FL		07/01/2021		1,200		79			79		1,279	1,279			
100177706	BRENTWOOD	CA		11/19/2024		748		(71)			(71)		678	678			
100113494	SANTA ANA	CA		06/29/2023		331		588			588		919	919			
100086970	FREEHOLD	NJ		10/24/2022		592		(58)			(58)		534	534			
100146944	ROYSE CITY	TX		03/26/2024		2,745		(192)			(192)		2,553	2,553			
100071675	LOS ANGELES	CA		10/14/2021		1,249		(92)			(92)		1,157	1,157			
100144353	LAS VEGAS	NV		03/07/2024		38,892		(165)			(165)		38,727	38,727			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031235	APOPKA	FL		03/29/2019		659		227			227		886	886			
100031186	MORENO VALLEY	CA		03/29/2019		651		223			223		874	874			
100143624	PHILADELPHIA	PA		02/21/2024		354		(1)			(1)		353	353			
100184684	PHOENIX	AZ		12/17/2024		567		(59)			(59)		508	508			
100150162	CLEARWATER	FL		04/30/2024		436		(43)			(43)		393	393			
100165706	POMPANO BEACH	FL		08/29/2024		666		(47)			(47)		620	620			
100154564	BALTIMORE	MD		06/14/2024		(5,075)		(41)			(41)	5,388	271	271			
100112844	LOS ANGELES	CA		06/29/2023		1,991		495			495		2,486	2,486			
100176658	DECATUR	GA		11/15/2024		422		(6)			(6)		415	415			
100186595	HEPHZIBAH	GA		12/30/2024		319		62			62		381	381			
100030740	PORT ORANGE	FL		04/09/2019		517		236			236		752	752			
100184738	POMONA	NY		12/17/2024		561		(100)			(100)		462	462			
100186233	JACKSONVILLE	FL		12/27/2024		163		(28)			(28)		135	135			
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		398		(24)			(24)		374	374			
100067202	ABINGTON	PA		08/02/2021		2,192		99			99		2,291	2,291			
100101570	AMES	IA		04/26/2023		466		(20)			(20)		445	445			
100182330	GOLDSBORO	NC		12/12/2024		539		146			146		686	686			
100012411	FRANKLIN	NC		04/28/2017		(2,473)		30			30	5,388	2,944	2,940	(4)		(4)
100114645	LANCASTER	CA		06/29/2023		541		(54)			(54)		488	488			
100165252	MOORESVILLE	IN		08/29/2024		486		(75)			(75)		411	411			
100028351	LAS VEGAS	NV		10/26/2018		939		(131)			(131)		808	808			
100163615	CICERO	IL		08/15/2024		4,590		20			20		4,611	4,611			
100129945	KNOXVILLE	TN		09/27/2023		394		(22)			(22)		372	372			
100111411	GARFIELD	NJ		06/29/2023		271		752			752		1,022	1,022			
100049450	ONTARIO	CA		11/20/2020		2,350		(282)			(282)		2,069	2,069			
100091976	MOORE	OK		02/07/2023		314		(27)			(27)		287	287			
100145358	UNITED KINGDOM	GBR		03/12/2024		97		(73)			(73)		24	24			
100103822	MEMPHIS	TN		05/10/2023		410		(20)			(20)		390	390			
100103180	CINCINNATI	OH		04/21/2023		(7)		7			7						
100116950	ROSENBERG	TX		07/20/2023		796		583			583		1,379	1,379			
100144914	UNITED KINGDOM	GBR		03/12/2024		96		(73)			(73)		24	24			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		502		(5)			(5)		497	497			
100109986	PLYMOUTH	PA		06/22/2023		415		(13)			(13)		402	402			
100070504	ROANOKE	VA		09/23/2021		908		(100)			(100)		808	808			
100088094	DANIA BEACH	FL		10/25/2022		579		(29)			(29)		550	550			
100126371	DETROIT	MI		08/30/2023		111		(13)			(13)		98	98			
100119495	VALLEJO	CA		07/28/2023		550		540			540		1,089	1,089			
100161914	ATLANTA	GA		07/31/2024		399		(6)			(6)		393	393			
100084715	OTTAWA	IL		08/02/2022		513		5			5		518	518			
100150206	HUMBLE	TX		04/30/2024		340		(56)			(56)		283	283			
100174395	COVINA	CA		10/31/2024		813		(67)			(67)		747	747			
100024517	MANTECA	CA		09/20/2018		556		(41)			(41)		515	515			
100089276	NEW BOSTON	MI		01/26/2023		535		(248)			(248)		287	287			
100120374	HORIZON CITY	TX		08/18/2023		303		(44)			(44)		259	259			
100053998	WARREN	MI		03/23/2021		438		(93)			(93)		345	345			
100076172	HIXSON	TN		01/07/2022		828		(76)			(76)		752	752			
100134052	MILWAUKEE	WI		10/25/2023		15		297			297		312	312			
100133974	MCHENRY	IL		10/25/2023		377		(16)			(16)		361	361			
100087242	VERNON	NJ		10/25/2022		614		36			36		650	650			
100119853	DELRAY BEACH	FL		08/10/2023		423		(22)			(22)		401	401			
100150080	DALLAS	TX		06/14/2024		2,065		(104)			(104)		1,961	1,961			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100178115	ERIE	CO		11/19/2024		688		(103)			(103)		585	585			
100115629	MIAMI	FL		07/19/2023		488		(16)			(16)		472	472			
100154517	NEW ORLEANS	LA		06/14/2024		423		(44)			(44)		379	379			
100171785	GROVE CITY	OH		10/17/2024		496		(88)			(88)		408	408			
100076455	LABELLE	FL		12/23/2021		786		(190)			(190)		596	596			
100114969	SAN ANTONIO	TX		07/14/2023		19		(7)			(7)		12	12			
100165135	UNITED KINGDOM	GBR		08/27/2024		33							33	33			
100060597	PEORIA	AZ		06/01/2021		1,228		12			12		1,239	1,239			
100100668	STAFFORD	VA		04/28/2023		565		(18)			(18)		546	546			
100143732	KISSIMMEE	FL		02/26/2024		727		(81)			(81)		646	646			
100083852	WEATHERFORD	TX		07/12/2022		505		(34)			(34)		471	471			
100064490	ANN ARBOR	MI		07/01/2021		1,114		81			81		1,195	1,195			
100141357	NORCROSS	GA		01/30/2024		349		(35)			(35)		314	314			
100162972	ORANGEBURG	SC		08/12/2024		1,144		(21)			(21)		1,123	1,123			
100113376	MIAMI	FL		06/29/2023		501		438			438		939	939			
100158799	JONESBORO	AR		07/10/2024		369		(21)			(21)		347	347			
100160068	PAHRUMP	NV		07/17/2024		25,355		(1,091)			(1,091)	7,425	31,689	31,664	(25)		(25)
100031423	DAVIE	FL		03/29/2019		1,018		69			69		1,087	1,087			
100176053	KANSAS CITY	KS		12/20/2024		425		5			5		430	430			
100062829	SAN ANTONIO	TX		07/01/2021		999		(26)			(26)		973	973			
100071837	ROSEVILLE	CA		10/14/2021		879		(106)			(106)		773	773			
100170446	FITCHBURG	MA		10/09/2024		373		(30)			(30)		343	343			
100079703	CHICAGO	IL		04/25/2022		799		(114)			(114)		685	685			
100049887	MELROSE PARK	IL		11/20/2020		1,028		(236)			(236)		792	792			
100025583	CHICAGO	IL		09/20/2018		(3,096)		238			238	5,372	2,514	2,523	9		9
100126433	TAMPA	FL		08/30/2023		358		(28)			(28)		330	330			
100139809	UNITED KINGDOM	GBR		12/18/2023		15							15	15			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		2,119		356			356		2,475	2,475			
100111784	MIAMI	FL		06/29/2023		2,151		170			170		2,321	2,321			
100176898	NASHUA	NH		11/15/2024		441		(18)			(18)		423	423			
100174814	PORTSMOUTH	VA		10/31/2024		5,659		(393)			(393)		5,266	5,266			
100111673	BIG SPRING	TX		06/29/2023		1,389		24			24		1,413	1,413			
100152477	ROUND ROCK	TX		05/16/2024		324		(122)			(122)		202	202			
100087478	SPRING HILL	FL		10/25/2022		2,267		204			204		2,472	2,472			
100147292	MONTICELLO	NY		03/28/2024		428		(34)			(34)		394	394			
100108383	TUCKERTON	NJ		05/25/2023		391		(30)			(30)		361	361			
100086541	RICHMOND	KY		09/30/2022		438		(20)			(20)		418	418			
100080983	HINESVILLE	GA		03/18/2022		895		88			88		983	983			
100165856	AUBURN	CA		08/29/2024		252		(52)			(52)		200	200			
100148011	CHICAGO	IL		04/10/2024		435		(65)			(65)		371	371			
100164087	HOUSTON	TX		08/21/2024		430		(80)			(80)		351	351			
100141858	UPPER DARBY	PA		03/27/2024		403		(16)			(16)		386	386			
100062836	LOVELAND	OH		07/01/2021		1,298		(6)			(6)		1,292	1,292			
100179885	SCHUYLER	NE		11/25/2024		442		(8)			(8)		434	434			
100128814	CUMMING	GA		09/21/2023		347		(29)			(29)		318	318			
100120887	PONTE VEDRA	FL		08/30/2023		369		97			97		467	467			
100137112	DICKINSON	TX		11/28/2023		2,450		(252)			(252)		2,199	2,199			
100174454	MIRAMAR	FL		10/31/2024		352		(9)			(9)		343	343			
100147645	BALTIMORE	MD		04/04/2024		272		(26)			(26)		246	246			
100173105	TALLAHASSEE	FL		10/30/2024		934		(34)			(34)		900	900			
100012171	OCEANSIDE	NY		03/08/2017		(5,358)		642			642	5,366	650	614	(35)		(35)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029280	LAS VEGAS	NV		10/26/2018		572		126			126		698	698			
100132510	MELBOURNE	FL		11/03/2023		435		(40)			(40)		395	395			
100055675	GREEN LANE	PA		03/23/2021		627		(121)			(121)		506	506			
100026056	UPLAND	CA		09/20/2018		705		(20)			(20)		685	685			
100144559	BALTIMORE	MD		04/26/2024		361		(93)			(93)		268	268			
100080983	FORT WORTH	TX		03/18/2022		877		79			79		956	956			
100143791	KISSIMMEE	FL		02/28/2024		1,302		(58)			(58)		1,244	1,244			
100138131	LAKELAND	FL		12/14/2023		461		3			3		464	464			
100112568	BOWIE	MD		06/29/2023		307		551			551		858	858			
100160459	FORT WORTH	TX		07/19/2024		371		(96)			(96)		274	274			
100030859	MIAMI	FL		04/09/2019		668		40			40		707	707			
100024215	LITTLE ELM	TX		09/20/2018		1,329		(30)			(30)		1,300	1,300			
100019763	CLOVIS	CA		07/26/2018		930		(46)			(46)		884	884			
100147223	GARY	IN		03/28/2024		379		(14)			(14)		364	364			
100064770	GULF BREEZE	FL		07/14/2021		975		(108)			(108)		867	867			
100075191	KATY	TX		12/01/2021		1,647		(87)			(87)		1,560	1,560			
100113504	MIAMI	FL		06/29/2023		239		546			546		785	785			
100047504	WILMINGTON	MA		11/20/2020		757		(149)			(149)		608	608			
100127301	TYLER	TX		08/30/2023		257		612			612		869	869			
100112763	SOUTHLAKE	TX		06/29/2023		(3,050)		543			543	7,450	4,943	4,945	118	(117)	2
100053645	SCOTT	AR		03/23/2021		(2)		2			2						
100140152	RALEIGH	NC		01/09/2024		16,335		(216)			(216)		16,119	16,119			
100167845	NORMAN	OK		09/20/2024		416		(3)			(3)		413	413			
100147245	SPRINGFIELD	MA		03/28/2024		333		(25)			(25)		309	309			
100148010	SIERRA VISTA	AZ		04/10/2024		535		(6)			(6)		529	529			
100031261	YUBA CITY	CA		03/29/2019		849		173			173		1,022	1,022			
100012997	WINTER SPRINGS	FL		05/25/2017		503		141			141		644	644			
100011473	COLUMBIA	MD		12/23/2016		630		543			543		1,173	1,173			
100127968	INDIANAPOLIS	IN		09/08/2023		842		(26)			(26)		816	816			
100053709	CARLISLE	OH		03/23/2021		702		(123)			(123)		579	579			
100029729	WEST VALLEY	UT		10/26/2018		703		45			45		749	749			
100049570	FAYETTEVILLE	GA		11/20/2020		747		(124)			(124)		623	623			
100163975	MOORHEAD	MN		10/04/2024		383		(29)			(29)		354	354			
100070459	EXETER	CA		09/23/2021		941		(114)			(114)		827	827			
100139303	WINTER HAVEN	FL		12/28/2023		354		(40)			(40)		315	315			
100103714	PLUMAS LAKE	CA		05/08/2023		1,306		2			2		1,308	1,308			
100111765	NOVI	MI		06/29/2023		1,458		165			165		1,623	1,623			
100143417	SHABBONA	IL		02/16/2024		294		(4)			(4)		290	290			
100027829	EVERETT	WA		10/26/2018		711		39			39		750	750			
100024625	MODESTO	CA		09/20/2018		1,202		329			329		1,531	1,531			
100186383	MATTESON	IL		12/30/2024		(4,876)		29			29	5,367	521	457	(64)		(64)
100011602	LUSBY	MD		03/08/2017		1,886		702			702		2,588	2,588			
100134737	MELISSA	TX		10/30/2023		2,783		243			243		3,026	3,026			
100087300	MYRTLE BEACH	SC		10/25/2022		646		112			112		758	758			
100060974	HORSHAM	PA		06/01/2021		1,733		14			14		1,747	1,747			
100103070	FORT WORTH	TX		06/22/2023		412		(92)			(92)		320	320			
100103828	LIVERPOOL	NY		05/10/2023		403		(28)			(28)		375	375			
100079999	DURANT	OK		04/08/2022		(4,037)		(63)			(63)	5,408	1,308	1,366	57		57
100119233	FRANKLIN	NC		07/31/2023		2,804		(53)			(53)		2,751	2,751			
100139616	GREENSBORO	MD		12/28/2023		305		(16)			(16)		288	288			
100070711	CLEARWATER	FL		10/01/2021													

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031083	MARGATE	FL		03/29/2019		3,550		397			397		3,948	3,948			
100103576	SUNRISE	FL		05/08/2023		(25)		25			25						
100063012	REDDING	CA		07/01/2021		2,910		(32)			(32)		2,878	2,878			
100139244	HAMPTON	VA		12/28/2023		513		(41)			(41)		471	471			
100090719	BENSON	AZ		12/29/2022		412		(29)			(29)		384	384			
100060142	ORLANDO	FL		06/25/2021		(33)		33			33						
100063158	HOUSTON	TX		07/01/2021		768		(35)			(35)		733	733			
100134642	AUBURNDALE	FL		10/30/2023		783		30			30		813	813			
100064975	LOS ANGELES	CA		07/14/2021		897		(74)			(74)		823	823			
100119073	BALTIMORE	MD		07/27/2023		331		(33)			(33)		298	298			
100064879	FRESNO	CA		07/14/2021		948		(90)			(90)		857	857			
100142133	CHOCTAW	OK		02/29/2024		377		(33)			(33)		344	344			
100079746	GREEN BAY	WI		04/25/2022		768		(39)			(39)		728	728			
100080181	ATLANTA	GA		02/25/2022		23		(23)			(23)						
100054313	ATTLEBORO	MA		03/23/2021		1,020		121			121		1,142	1,142			
100157750	CLEARWATER	FL		07/02/2024		4,252		(132)			(132)		4,119	4,119			
100132790	YUCCA VALLEY	CA		11/03/2023		1,432		(43)			(43)		1,389	1,389			
100080172	TAMPA	FL		02/25/2022		7		(7)			(7)						
100153683	PETERSBURG	VA		05/31/2024		454		(103)			(103)		351	351			
100116744	CLARKSVILLE	TN		07/20/2023		543		535			535		1,078	1,078			
100166114	LUBBOCK	TX		09/09/2024		378		(18)			(18)		360	360			
100153380	BALTIMORE	MD		05/29/2024		349		(2)			(2)		347	347			
100178306	NAVARRE	FL		11/19/2024		473		28			28		501	501			
100136083	CLEWISTON	FL		12/18/2023		259		(14)			(14)		246	246			
100101141	DEARBORN HEIGHTS	MI		04/28/2023		558		439			439		998	998			
100087276	LEAGUE CITY	TX		10/25/2022		1,644		260			260		1,904	1,904			
100090271	HOUSTON	TX		01/13/2023		340		(72)			(72)		268	268			
100143717	PORTERVILLE	CA		02/26/2024		378		(72)			(72)		305	305			
100103172	WATERBURY	CT		04/21/2023		394		(28)			(28)		366	366			
100126578	LAKE WORTH	FL		08/30/2023		3,819		(370)			(370)		3,449	3,449			
100067805	NAPLES	FL		09/23/2021		829		(27)			(27)		801	801			
100156152	TAMPA	FL		07/25/2024		390		(46)			(46)		344	344			
100025166	BOYNTON BEACH	FL		09/20/2018		536		22			22		558	558			
100043393	PROVIDENCE	RI		08/13/2020		2		(2)			(2)						
100113640	UPPER MARLBORO	MD		06/29/2023		231		533			533		764	764			
100157751	BEAVERTON	OR		07/02/2024		247		(25)			(25)		222	222			
100119027	AURORA	CO		07/27/2023		378		(79)			(79)		300	300			
100090282	CITRUS SPRINGS	FL		01/13/2023		395		(50)			(50)		345	345			
100068026	MURFREESBORO	TN		09/23/2021		912		(68)			(68)		844	844			
100156862	GAFFNEY	SC		06/27/2024		375		(17)			(17)		358	358			
100153958	HOUSTON	TX		06/05/2024		5,548		(233)			(233)		5,315	5,315			
100049140	RESTON	VA		11/20/2020		2,187		(292)			(292)		1,894	1,894			
100054315	JENKS	OK		03/23/2021		553		(53)			(53)		500	500			
100062766	MARLTON	NJ		07/01/2021		2,016		(5)			(5)		2,011	2,011			
100141520	SAN ANTONIO	TX		01/30/2024		27		(27)			(27)						
100145166	UNITED KINGDOM	GBR		03/12/2024		56		(37)			(37)		18	18			
100108129	BARSTOW	CA		05/24/2023		613		(61)			(61)		552	552			
100154830	BRICK	NJ		07/19/2024		4,226		(248)			(248)		3,978	3,978			
100050684	GREATER LONDON	GBR		03/02/2021													
100079491	ORLANDO	FL		04/25/2022		781		(38)			(38)		742	742			
100178116	MECHANICSVILLE	MD		11/19/2024		807		(104)			(104)		703	703			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140768	KNOXVILLE	TN		01/22/2024		346		(30)			(30)		317	317			
100110764	RICHMOND HILL	GA		08/11/2023		415		(62)			(62)		353	353			
100112975	NEW MILFORD	CT		06/29/2023		943		139			139		1,081	1,081			
100065018	FORT WORTH	TX		07/14/2021		943		(71)			(71)		872	872			
100172882	FAYETTEVILLE	AR		10/25/2024		328		(27)			(27)		300	300			
100143950	BRIDGEPORT	CT		02/29/2024		315		(26)			(26)		290	290			
100066519	RIVERVIEW	FL		08/02/2021		1,428		(24)			(24)		1,403	1,403			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		834		155			155		988	988			
100156830	BOONE	NC		06/27/2024		4,134		441			441		4,575	4,575			
100029476	STOCKTON	CA		10/26/2018		541		(1)			(1)		540	540			
100128735	LARGO	FL		09/21/2023		1,245		(105)			(105)		1,139	1,139			
100109934	PHILADELPHIA	PA		06/22/2023		418		(24)			(24)		394	394			
100158174	UNITED KINGDOM	GBR		07/09/2024		(2,278)		2,278			2,278						
100182305	RICHMOND	VA		12/12/2024		607		14			14		621	621			
100167054	MYRTLE BEACH	SC		09/13/2024		385		(27)			(27)		359	359			
100173798	ARMUCHEE	GA		10/30/2024		440		12			12		452	452			
100101983	CHICAGO	IL		04/14/2023		344		(28)			(28)		316	316			
100079918	GREER	SC		04/08/2022		1,153		53			53		1,206	1,206			
100158536	NATRONA HEIGHTS	PA		07/10/2024		2,994		(223)			(223)		2,771	2,771			
100116954	MIAMI	FL		07/20/2023		561		566			566		1,127	1,127			
100055489	MERRIMACK	NH		03/23/2021		723		(116)			(116)		607	607			
100163608	CHARLOTTE	NC		08/15/2024		10,177		(305)			(305)		9,872	9,872			
100023341	FORT MYERS BEACH	FL		08/16/2018		1,441		(34)			(34)		1,407	1,407			
100131712	INDIANAPOLIS	IN		10/06/2023		1,746		83			83		1,829	1,829			
100066626	ALPENA	MI		08/02/2021		1,117		(18)			(18)		1,099	1,099			
100055538	JASPER	GA		03/23/2021		624		(96)			(96)		528	528			
100141744	MANHEIM	PA		01/30/2024		2,830		(37)			(37)		2,793	2,793			
100100777	BERWYN	IL		04/28/2023		3,475		368			368		3,843	3,843			
100111239	WEST DES MOINES	IA		06/29/2023		(7,058)		383			383	7,371	695	675	(21)		(21)
100013783	WASHINGTON	DC		05/25/2017		621		2			2		624	624			
100154739	HOMOSASSA	FL		07/19/2024		350		(100)			(100)		250	250			
100132661	PHOENIX	AZ		11/03/2023		(7,000)		(13)			(13)	7,371	358	329	(29)		(29)
100135962	TOBYHANNA	PA		11/16/2023		(7,012)		(51)			(51)	7,371	308	302	(6)		(6)
100108956	CINCINNATI	OH		05/31/2023		451		(35)			(35)		417	417			
100018304	MONTGOMERY VILLAGE	MD		06/27/2018		614		(43)			(43)		571	571			
100141610	ATLANTA	GA		01/30/2024		9		(9)			(9)						
100168792	BLYTHEWOOD	SC		09/26/2024		(7,076)		(93)			(93)	7,432	263	363	100		100
100081187	LAREDO	TX		03/18/2022		911		110			110		1,021	1,021			
100110695	POMPANO BEACH	FL		08/11/2023		920		(58)			(58)		861	861			
100066724	KIMBERLY	AL		08/02/2021		308		(1)			(1)		307	307			
100161043	KISSIMMEE	FL		07/24/2024		4,105		(27)			(27)		4,078	4,078			
100151136	KEANSBURG	NJ		05/09/2024		337		(24)			(24)		313	313			
100143816	HOOGEVEEN	NLD		02/27/2024													
100141822	HOOGEVEEN	NLD		01/29/2024													
100149216	WILKES BARRE	PA		04/22/2024		381		(92)			(92)		289	289			
100143834	ROTTERDAM	NLD		02/27/2024		(7,402)						7,380	(23)		62	(39)	23
100161660	LEEUWARDEN	NLD		07/29/2024													
100081311	PRINCETON	TX		03/18/2022		882		60			60		942	942			
100175801	SCRANTON	PA		11/12/2024		384		(36)			(36)		348	348			
100063280	HUFFMAN	TX		07/01/2021		1,063		(38)			(38)		1,025	1,025			
100054559	BELLWOOD	IL		03/23/2021		(6,125)		952			952	5,352	179	178	(1)		(1)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152862	DARLINGTON	MD		05/22/2024		408		(25)			(25)		382	382			
100090206	MYRTLE BEACH	SC		01/13/2023		364		(53)			(53)		311	311			
100139919	NETHERLANDS	NLD		12/28/2023													
100139915	NETHERLANDS	NLD		12/28/2023													
100145689	UNITED KINGDOM	GBR		03/12/2024		(1,212)		1,243			1,243		32	32			
100053615	PAINESVILLE	OH		03/23/2021		403		(90)			(90)		314	314			
100114583	JACKSONVILLE	FL		06/29/2023		415		21			21		436	436			
100174839	JEFFERSONVILLE	IN		10/31/2024		278		(59)			(59)		219	219			
100060180	ITASCA	IL		06/25/2021		1,846		(142)			(142)		1,704	1,704			
100028271	TAMPA	FL		10/26/2018		524		60			60		584	584			
100065969	PHILLIPSBURG	NJ		08/02/2021		(5,308)		15			15	5,327	35		(35)		(35)
100011215	SO BURLINGTON	VT		12/23/2016		824		392			392		1,216	1,216			
100071396	LIBERTY	MO		10/01/2021		644		56			56		700	700			
100049904	NORTH CHESTERFIELD	VA		11/20/2020		623		(176)			(176)		447	447			
100023934	WEST PALM BEACH	FL		09/10/2018		3,195		(343)			(343)		2,852	2,852			
100138286	ANNA	TX		12/18/2023		2,108		(14)			(14)		2,094	2,094			
100171287	MARIETTA	GA		10/16/2024		372		(49)			(49)		322	322			
100089972	OKEECHOBEE	FL		01/26/2023		1,141		(74)			(74)		1,066	1,066			
100151462	INDEPENDENCE	OR		05/10/2024		404		13			13		417	417			
100109946	TEMPLE	TX		06/22/2023		443		(20)			(20)		424	424			
100113570	BOWIE	MD		06/29/2023		208		345			345		554	554			
100064919	BALTIMORE	MD		07/14/2021		(4,410)		(85)			(85)	5,348	854	865	11		11
100048449	SOMERSET	NJ		11/20/2020		2,990		(456)			(456)		2,533	2,346		(188)	(188)
100126408	ATLANTA	GA		08/30/2023		889		(38)			(38)		851	851			
100179765	DES PLAINES	IL		11/21/2024		373		(22)			(22)		352	352			
100100650	LIMMOKALEE	FL		04/28/2023		624		66			66		690	690			
100077026	CROWLEY	TX		01/03/2022		1,516		5			5		1,520	1,520			
100102651	FAYETTEVILLE	NC		06/22/2023		331		(82)			(82)		249	249			
100023949	ENCINO	CA		09/10/2018		3,676		(49)			(49)		3,628	3,628			
100116281	WALDORF	MD		07/20/2023		512		10			10		522	522			
100165370	RICHMOND	VA		08/29/2024		357		(31)			(31)		325	325			
100152743	PELZER	SC		05/22/2024		358		(23)			(23)		335	335			
100131758	BOWLING GREEN	KY		10/06/2023		997		8			8		1,005	1,005			
100154663	ATHENS	GA		07/19/2024		425		(29)			(29)		395	395			
100134515	FORT PIERCE	FL		10/30/2023		370		(32)			(32)		338	338			
100163914	CEDAR HILL	TX		10/04/2024		398		(90)			(90)		308	308			
100109886	CHICAGO	IL		06/22/2023		422		(25)			(25)		397	397			
100167768	HENDERSON	NV		09/19/2024		430		(60)			(60)		369	369			
100065229	SAN ANTONIO	TX		07/14/2021		975		(36)			(36)		940	940			
100074909	YAKIMA	WA		12/01/2021		1,261		(24)			(24)		1,237	1,237			
100135675	CONROE	TX		11/09/2023		396		(22)			(22)		374	374			
100174916	LEXINGTON	NC		10/31/2024		362		(71)			(71)		292	292			
100023702	SHADY SIDE	MD		09/04/2018		1,549		(28)			(28)		1,521	1,521			
100013678	NEW BEDFORD	MA		05/25/2017		616		62			62		678	678			
100011557	ADDISON	IL		03/08/2017		879		534			534		1,413	1,413			
100077434	ATLANTA	GA		01/03/2022		923		(43)			(43)		881	881			
100184625	WINDSOR	CO		12/17/2024		585		(31)			(31)		554	554			
100019872	FORNEY	TX		07/30/2018		895		(74)			(74)		821	821			
100173873	ROSWELL	GA		10/31/2024		434		(53)			(53)		381	381			
100102526	CHARDON	OH		06/07/2023		389		(81)			(81)		308	308			
100091005	MCALLEN	TX		01/31/2023		304		(80)			(80)		224	224			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028923	STOCKTON	CA		10/26/2018		500		98			98		598	598			
100139403	LIBERTY	NY		12/28/2023		332		(20)			(20)		312	312			
100150727	FORT WORTH	TX		05/06/2024		1,378		(88)			(88)		1,290	1,290			
100030462	GARLAND	TX		12/20/2018		1,120		116			116		1,235	1,235			
100065249	MIDLAND	GA		07/14/2021		946		(22)			(22)		924	924			
100083247	HOUSTON	TX		05/10/2022		1,464		(178)			(178)		1,287	1,287			
100065262	CEDAR CITY	UT		07/28/2021		12,336		(388)			(388)		11,948	11,948			
100064850	FORT WORTH	TX		07/14/2021		927		(91)			(91)		836	836			
100020189	CARROLLTON	TX		07/17/2018		914		(57)			(57)		857	857			
100030334	CENTERVILLE	MA		12/20/2018		677		161			161		838	838			
100028532	ATLANTA	GA		10/26/2018		1,356		326			326		1,681	1,681			
100019755	GREENBRIER	TN		07/26/2018		914		(58)			(58)		856	856			
100172768	HOUSTON	TX		12/06/2024		388		(48)			(48)		340	340			
100126310	TRENTON	NJ		08/30/2023		385		(18)			(18)		366	366			
100128241	PHILADELPHIA	PA		09/14/2023		350		(70)			(70)		281	281			
100086950	RICHMOND	TX		10/24/2022		2,444		(192)			(192)		2,252	2,252			
100181502	WAIANAE	HI		12/06/2024		262		(32)			(32)		230	230			
100013471	BROOKLYN PARK	MN		05/25/2017		416		170			170		586	586			
100067986	GLOBE	AZ		09/23/2021		887		(82)			(82)		805	805			
100113786	FREDERICKSBURG	VA		06/29/2023		3,067		371			371		3,437	3,437			
100174568	BROWNSVILLE	TX		10/31/2024		2,294		(333)			(333)		1,961	1,961			
100169912	TIPP CITY	OH		11/08/2024		445		(59)			(59)		386	386			
100118767	LARGO	FL		07/25/2023		948		(48)			(48)		899	899			
100154946	UPPER DARBY	PA		07/19/2024		430		(34)			(34)		396	396			
100065202	MINNEAPOLIS	MN		07/14/2021		989		(42)			(42)		947	947			
100186630	PHILADELPHIA	PA		12/30/2024		276		(18)			(18)		258	258			
100141399	BARTLESVILLE	OK		01/30/2024		401		(37)			(37)		364	364			
100081028	WESTMINSTER	CO		03/18/2022		1,708		86			86		1,795	1,795			
100139429	BLISSFIELD	MI		12/06/2023		643		44			44		687	687			
100107927	LINDEN	NJ		06/29/2023		398		(98)			(98)		300	300			
100171333	NOVI	MI		10/16/2024		350		(79)			(79)		271	271			
100168903	UNITED KINGDOM	GBR		09/26/2024		37							37	37			
100169493	OCALA	FL		09/30/2024		251		(63)			(63)		188	188			
100054192	CAPE CORAL	FL		03/23/2021		4,031		(206)			(206)		3,825	3,825			
100115350	PUEBLO	CO		07/17/2023		426		33			33		459	459			
100150064	MATTHEWS	NC		06/14/2024		582		(82)			(82)		499	421		(79)	(79)
100026875	OCALA	FL		09/26/2018		779		93			93		872	872			
100060928	FREDERICK	MD		06/01/2021		1,222		12			12		1,234	1,234			
100120409	LAKE FOREST	CA		08/18/2023		442		4			4		445	445			
100146707	VIENNA	MD		03/20/2024		419		39			39		458	458			
100031386	HIGHLAND	CA		03/29/2019		877		15			15		892	892			
100109931	PHILADELPHIA	PA		06/22/2023		885		(45)			(45)		840	840			
100115091	FARMINGTON	MN		07/14/2023		2,023		(30)			(30)		1,992	1,992			
100014383	NEWARK	DE		09/27/2017		1,469		1			1		1,470	1,470			
100112470	FALL RIVER	MA		06/29/2023		2,348		481			481		2,829	2,829			
100038627	DUBLIN	IRL		09/27/2019		1,274		1,198			1,198		2,472	2,472			
100026900	MORENO VALLEY	CA		09/26/2018		704		313			313		1,017	1,017			
100143793	DANIA BEACH	FL		02/28/2024		401		(43)			(43)		358	358			
100157744	COOL	CA		07/02/2024		793		(49)			(49)		744	744			
100054847	DAVENPORT	IA		03/23/2021		1,910		(846)			(846)		1,065	1,065			
100063237	WILMINGTON	NC		07/01/2021		1,188		(25)			(25)		1,162	1,162			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102759	CALEXICO	CA		06/22/2023		450		(111)			(111)		339	339			
100079110	BOSSIER CITY	LA		02/24/2022		855		9			9		864	864			
100116980	CINCINNATI	OH		07/20/2023		481		245			245		726	726			
100049355	SILVER SPRING	MD		11/20/2020		1,289		(119)			(119)		1,170	1,170			
100126475	TOMS RIVER	NJ		08/30/2023		373		465			465		838	838			
100138127	LANCASTER	PA		12/14/2023		845		(9)			(9)		835	835			
100023711	EULESS	TX		09/04/2018		588		(53)			(53)		535	535			
100136733	DORAVILLE	GA		11/27/2023		654		(23)			(23)		630	630			
100110050	WATERBURY	CT		06/23/2023		341		(17)			(17)		325	325			
100043197	VANCOUVER	WA		05/28/2020		500		150			150		650	650			
100028188	SAINT CLOUD	FL		10/26/2018		(6,672)		96			96	7,325	749	719	(31)		(31)
100146774	BAYTOWN	TX		03/20/2024		(814)		50			50	5,301	4,537	4,519	(19)		(19)
100055552	CLEMSON	SC		03/23/2021		715		(55)			(55)		660	660			
100057814	SHOREVIEW	MN		06/30/2021		934		(1)			(1)		933	933			
100117345	DALLAS	TX		07/20/2023		566		404			404		970	970			
100064893	GRAPEVINE	TX		07/14/2021		879		(84)			(84)		795	795			
100141226	ESSEX	MD		01/30/2024		297		(54)			(54)		243	243			
100028275	LAS VEGAS	NV		10/26/2018		571		23			23		594	594			
100141712	SPENCER	IN		01/30/2024		397		(52)			(52)		345	345			
100024314	KEANSBURG	NJ		09/20/2018		833		(51)			(51)		782	782			
100120587	BAKERSFIELD	CA		08/18/2023		456		(34)			(34)		422	422			
100143433	SPRING	TX		02/16/2024		378		(39)			(39)		339	339			
100074971	LOGANVILLE	GA		12/01/2021		663		(51)			(51)		612	612			
100060650	BAKERSFIELD	CA		06/01/2021		925		10			10		935	935			
100103763	REISTERSTOWN	MD		05/10/2023		5,672		(336)			(336)		5,336	5,336			
100013690	NORTH PORT	FL		05/25/2017		724		57			57		781	781			
100141971	HOUSTON	TX		02/29/2024		373		(88)			(88)		285	285			
100161841	MOUNT ARLINGTON	NJ		07/31/2024		396		(17)			(17)		380	380			
100154674	MARIETTA	GA		07/19/2024		406		(42)			(42)		364	364			
100061812	MIRAMAR	FL		07/01/2021		1,080		1			1		1,081	1,081			
100061907	ROSENBERG	TX		07/01/2021		1,460		(24)			(24)		1,437	1,437			
100165075	PHILADELPHIA	PA		08/28/2024		1,756		(193)			(193)		1,563	1,563			
100023984	AUSTIN	TX		09/10/2018		1,977		(61)			(61)		1,916	1,916			
100103128	AURORA	IL		04/21/2023		396		(26)			(26)		370	370			
100055548	WIMAUMA	FL		03/23/2021		2,561		(376)			(376)		2,184	2,184			
100171783	RIO RANCHO	NM		10/17/2024		566		(33)			(33)		532	532			
100030407	STATEN ISLAND	NY		12/20/2018		(4,932)		402			402	5,293	764	753	(11)		(11)
100141693	NORTH LAS VEGAS	NV		01/30/2024		557		(101)			(101)		456	456			
100043830	SANTA MARIA	CA		08/19/2020		884		127			127		1,011	1,011			
100155401	WINDER	GA		06/18/2024		835		(118)			(118)		717	717			
100053897	CHARLOTTE	NC		03/23/2021		762		(227)			(227)		535	535			
100102044	CHARLOTTE	NC		04/14/2023		457		1			1		459	459			
100049805	COTTAGE GROVE	OR		11/20/2020		1,028		(266)			(266)		762	762			
100062060	CARENCRO	LA		07/01/2021		821		(19)			(19)		802	802			
100014433	FLORISSANT	MO		09/27/2017		1,335		168			168		1,503	1,503			
100180871	UNITED KINGDOM	GBR		11/27/2024		39							39	39			
100011329	LAKEWOOD	CO		01/27/2017		1,652		(33)			(33)		1,619	1,619			
100119036	FORT WORTH	TX		07/27/2023		27		(27)			(27)						
100081223	O FALLON	MO		03/18/2022		867		48			48		915	915			
100139565	CHICAGO	IL		12/28/2023		405		(5)			(5)		400	400			
100126291	BALTIMORE	MD		08/30/2023		(472)		472			472						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135651	PALM HARBOR	FL		11/09/2023		418		9			9		428	428			
100103271	ERIE	PA		04/27/2023		595		(99)			(99)		496	496			
100100726	KATY	TX		04/28/2023		1,519		136			136		1,655	1,655			
100048227	PORT SAINT LUCIE	FL		11/20/2020		947		(200)			(200)		748	748			
100172802	ALEXANDRIA	VA		12/06/2024		399		(50)			(50)		349	349			
100180908	UNITED KINGDOM	GBR		11/27/2024		44							44	44			
100100060	OCALA	FL		03/28/2023		398		5			5		403	403			
100044868	TOMBALL	TX		11/19/2020		(546)		869			869		323	323			
100155764	CUMMING	GA		06/18/2024		850		(52)			(52)		798	798			
100025307	MILFORD	MA		09/20/2018		755		301			301		1,056	1,056			
100140183	JOLIET	IL		01/11/2024		263		(7)			(7)		256	256			
100103242	CLEARWATER	FL		04/27/2023		325		(80)			(80)		245	245			
100168183	CHANDLER	AZ		09/20/2024		1,062		8			8		1,071	1,071			
100078971	STOW	OH		02/24/2022		834		(9)			(9)		826	826			
100175730	MURRIETA	CA		11/12/2024		923							924	924			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		348		(19)			(19)		329	329			
100119689	BALTIMORE	MD		08/08/2023		435		(26)			(26)		409	409			
100043239	MIRAMAR	FL		08/13/2020		641		126			126		767	767			
100152656	SHAWNEE	KS		05/17/2024		1,434		8			8		1,442	1,442			
100134866	IRONDEQUOIT	NY		10/30/2023		2,969		(11)			(11)		2,957	2,957			
100120246	MOUNT PLEASANT	UT		08/18/2023		404		(12)			(12)		392	392			
100030662	LAKELAND	FL		04/09/2019		511		252			252		763	763			
5.00005E+11	APPELSCHA	NLD		04/26/2024													
100070854	HAGERSTOWN	MD		10/01/2021		966		(2)			(2)		964	964			
100144152	IRVING	TX		03/07/2024		(1,973)		15			15	5,290	3,333	3,331	(2)		(2)
100142456	WICHITA	KS		03/08/2024		(4,695)		(102)			(102)	5,289	493	467	(26)		(26)
100165098	UNITED KINGDOM	GBR		08/27/2024		40							40	40			
100173420	LAKE CITY	FL		10/29/2024		(4,848)		(85)			(85)	5,288	355	337	(19)		(19)
100026880	TUCSON	AZ		09/26/2018		997		43			43		1,040	1,040			
100064775	GEORGETOWN	SC		07/14/2021		887		(100)			(100)		787	787			
100139215	ANDERSON	IN		12/28/2023		340		(22)			(22)		318	318			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		1,148		(95)			(95)		1,053	1,053			
100031161	CLOVIS	CA		03/29/2019		1,132		212			212		1,344	1,344			
100148134	GURNEE	IL		04/10/2024		378		(47)			(47)		331	331			
100114231	DOUGLASVILLE	GA		06/29/2023		501		148			148		649	649			
100115256	SCRANTON	PA		07/17/2023		412		(26)			(26)		386	386			
100114739	WAVERLY	GA		07/07/2023		362		(24)			(24)		338	338			
100165988	LIVONIA	MI		09/06/2024		422		(62)			(62)		359	359			
100136779	KANSAS CITY	MO		11/27/2023		(7,032)		(19)			(19)	7,327	276	326	91	(41)	50
100152002	PALMDALE	CA		06/14/2024		9,634		(306)			(306)		9,329	9,329			
100141213	RICHMOND	TX		01/30/2024		5,896		(235)			(235)		5,661	5,661			
100156183	LYNCHBURG	VA		06/20/2024		388		(50)			(50)		338	338			
100012766	MODESTO	CA		05/25/2017		1,588		435			435		2,023	2,023			
100140472	POMPANO BEACH	FL		01/17/2024		352		(12)			(12)		340	340			
100062738	MIDLAND	TX		07/01/2021		1,259		(32)			(32)		1,227	1,227			
100020303	JACKSON	CA		07/17/2018		969		(26)			(26)		943	943			
100168845	UNITED KINGDOM	GBR		09/26/2024		39							39	39			
100026499	WOODBRIDGE	VA		09/26/2018		2,539		101			101		2,640	2,640			
100044667	ELIZABETH	NJ		11/19/2020		935		(217)			(217)		718	718			
100043729	SEVIERVILLE	TN		08/13/2020		556		(116)			(116)		440	440			
100078786	SPRINGTOWN	TX		02/24/2022		850		11			11		862	862			

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100078803	SPRINGTOWN	TX		02/24/2022		850		11			11		862	862			
100139073	CINCINNATI	OH		12/28/2023		225		(24)			(24)		201	201			
100127961	PORTLAND	TN		09/08/2023		431		17			17		448	448			
100175832	DOUGLASVILLE	GA		11/12/2024		(4,851)		(42)			(42)	5,281	389	319	(69)		(69)
100185641	UNITED KINGDOM	GBR		12/20/2024		31							31	31			
100081237	MYRTLE BEACH	SC		03/18/2022		871		65			65		936	936			
100180874	UNITED KINGDOM	GBR		11/27/2024		39							39	39			
100180923	UNITED KINGDOM	GBR		11/27/2024		39							39	39			
100181531	MELBOURNE	FL		12/06/2024		273		(48)			(48)		225	225			
100175900	TULSA	OK		11/14/2024		598		12			12		610	610			
100167413	CHAPEL HILL	NC		09/16/2024		3,642		(143)			(143)		3,499	3,499			
100062136	MILWAUKEE	WI		07/01/2021		861		(34)			(34)		827	827			
100176808	HASTINGS	FL		11/15/2024		379		(53)			(53)		327	327			
100128524	PEACHTREE COR	GA		09/15/2023		314		(64)			(64)		250	250			
100067522	HOMESTEAD	FL		09/23/2021		(4,363)		(85)			(85)	5,286	838	816	(22)		(22)
100078819	RALEIGH	NC		02/24/2022		851		(18)			(18)		832	832			
100078824	RALEIGH	NC		02/24/2022		851		(18)			(18)		832	832			
100165123	UNITED KINGDOM	GBR		08/27/2024		36							36	36			
100099816	BROWNS MILLS	NJ		02/28/2023		429		(19)			(19)		410	410			
100077206	SQUAW VALLEY	CA		01/03/2022		1,881		(28)			(28)		1,853	1,853			
100147338	ROTTERDAM	NLD		03/27/2024													
100070422	SCOTTSDALE	AZ		09/23/2021		920		(43)			(43)		877	877			
100144562	SUNLAND PARK	NM		04/26/2024		31		(31)			(31)						
100069867	PHILADELPHIA	PA		09/01/2021		1,060		92			92		1,152	1,152			
100012756	FRESNO	CA		05/25/2017		494		145			145		639	639			
100071575	BOISE	ID		10/14/2021		1,769		(115)			(115)		1,655	1,655			
100139069	SPRINGFIELD	MA		12/28/2023		330		(23)			(23)		307	307			
100117871	HOLLYWOOD	FL		07/20/2023		92		(28)			(28)		64	64			
100101897	GRAND RAPIDS	MI		04/06/2023		14		(14)			(14)						
100111873	AMERICUS	GA		06/29/2023		2,309		902			902		3,210	3,210			
100111075	HAVERHILL	MA		06/29/2023		374		679			679		1,053	1,053			
100164293	ELIZABETH CITY	NC		08/21/2024		402		10			10		411	411			
100049526	RONKONKOMA	NY		11/20/2020		1,415		(253)			(253)		1,161	1,161			
100159548	MISSION	TX		07/15/2024		2,239		(274)			(274)		1,965	1,965			
100031365	NEWBURY PARK	CA		03/29/2019		(6,377)		163			163	7,288	1,073	1,045	3	(31)	(28)
100081477	BAKERSFIELD	CA		03/18/2022		841		55			55		896	896			
100133436	LA MARQUE	TX		10/19/2023		363		(63)			(63)		300	300			
100186245	BENSALEM	PA		12/27/2024		235		(44)			(44)		192	192			
100186240	BENSALEM	PA		12/27/2024		(5,012)		(45)			(45)	5,275	218	202	(16)		(16)
100169412	WHITE PLAINS	NY		09/30/2024		1,911		(97)			(97)		1,814	1,814			
100176224	CLEVELAND	OH		12/20/2024		247		(45)			(45)		202	202			
100012739	FRESNO	CA		05/25/2017		464		157			157		620	620			
100172709	WACO	TX		11/21/2024		1,237		(93)			(93)		1,144	1,144			
100110763	PHOENIX	AZ		08/11/2023		413		(53)			(53)		360	360			
100026168	MIAMI GARDENS	FL		09/20/2018		611		1			1		611	611			
100116272	NEWARK	NJ		07/20/2023		(39)		39			39						
100091067	LEHIGHTON	PA		01/31/2023		277		(72)			(72)		205	205			
100184814	CUMMING	GA		12/17/2024		772		(64)			(64)		708	708			
100135183	SAN ANTONIO	TX		11/07/2023		864		(33)			(33)		831	831			
100132737	MADISON HEIGHTS	MI		11/03/2023		(276)		520			520		243	243			
100067618	RICHMOND	VA		09/23/2021		868		(113)			(113)		755	755			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070477	CHARLOTTE	NC		09/23/2021		843		(80)			(80)		764	764			
100070461	LEESBURG	FL		09/23/2021		964		(97)			(97)		867	867			
100013829	TACOMA	WA		05/25/2017		646		41			41		687	687			
100102792	WILLIAMSTOWN	NJ		06/22/2023		363		(87)			(87)		276	276			
100142489	OCALA	FL		03/08/2024		486		(111)			(111)		374	374			
100130021	SHARON HILL	PA		09/27/2023		2,452		(85)			(85)		2,367	2,367			
100076479	CHICOPEE	MA		12/21/2021		801		(149)			(149)		652	652			
100048233	PERRIS	CA		11/20/2020		3,159		7			7		3,166	3,166			
100182215	COVINGTON	VA		12/12/2024		354		67			67		421	421			
100075457	PHOENIX	AZ		12/01/2021		1,029		(40)			(40)		989	989			
100029420	PARLIER	CA		10/26/2018		744		121			121		864	864			
100173040	GADSDEN	AL		10/25/2024		328		(69)			(69)		259	259			
100131772	BALTIMORE	MD		10/06/2023		367		(14)			(14)		354	354			
100062590	LEAGUE CITY	TX		07/01/2021		1,409		(36)			(36)		1,373	1,373			
100065000	LEXINGTON	KY		07/14/2021		1,004		(77)			(77)		926	926			
100000560	PLAINFIELD	IL		09/27/2016		2,299		38			38		2,338	2,338			
100153418	MOOSIC	PA		05/30/2024		341		(27)			(27)		314	314			
100099921	FORT PIERCE	FL		03/28/2023		368		(28)			(28)		340	340			
100155445	QUINLAN	TX		06/18/2024		861		(111)			(111)		750	750			
100013548	BAKERSFIELD	CA		05/25/2017		(6,567)		104			104	7,280	817	833	17		17
100111915	BRONX	NY		06/29/2023		104		401			401		505	505			
100161575	UNITED KINGDOM	GBR		07/29/2024		34							34	34			
100156970	UNITED KINGDOM	GBR		06/27/2024		20							20	20			
100169419	PORT ORANGE	FL		09/30/2024		426		(32)			(32)		394	394			
100185657	UNITED KINGDOM	GBR		12/20/2024		546							546	546			
100026174	MOUNTAIN VIEW	HI		09/20/2018		557		132			132		689	689			
100116294	ADELANTO	CA		07/20/2023		880		616			616		1,496	1,496			
100048916	BAYVILLE	NJ		11/20/2020		673		4			4		677	677			
100175068	MESA	AZ		11/05/2024		409		(16)			(16)		393	393			
100088292	MYRTLE BEACH	SC		10/24/2022		464		(2)			(2)		461	461			
100159249	SAINT LOUIS	MO		07/15/2024		415		(4)			(4)		411	411			
100147989	DELTONA	FL		04/10/2024		486		11			11		498	498			
100174892	CLINTON	NY		10/31/2024		398		(66)			(66)		332	332			
100019789	SAN DIEGO	CA		07/26/2018		892		(59)			(59)		832	832			
100165046	BEDFORD	OH		08/28/2024		350		(49)			(49)		300	300			
100141122	DETROIT	MI		01/30/2024		321		(30)			(30)		291	291			
100043276	CANTON	MI		08/13/2020		483		(139)			(139)		344	344			
100000400	STOCKTON	CA		09/27/2016		394		(33)			(33)		361	361			
100072005	CAPE NEDDICK	ME		10/29/2021		801		(123)			(123)		678	678			
100077606	EL MIRAGE	AZ		01/03/2022		(13)		13			13						
100013149	MIAMI	FL		05/25/2017		325		82			82		407	407			
100100395	CRESCO	PA		04/27/2023		822		122			122		944	944			
100130133	NETHERLANDS	NLD		09/26/2023		(5,225)						5,263	37		(37)		(37)
100134359	LA MARQUE	TX		10/27/2023		369		(61)			(61)		308	308			
100157745	QUEEN CREEK	AZ		07/02/2024		5,103		(92)			(92)		5,011	5,011			
100103185	WATERBURY	CT		04/21/2023		363		(31)			(31)		332	332			
100061986	NORTH LAUDERDALE	FL		07/01/2021		1,769		(40)			(40)		1,729	1,729			
100064471	TINLEY PARK	IL		07/01/2021		2,189		95			95		2,285	2,285			
100169388	LIGHTHOUSE POINT	FL		09/27/2024		214		(55)			(55)		160	160			
100089249	CHICAGO	IL		01/26/2023		300		60			60		360	360			
100023804	MIDDLETOWN	PA		09/04/2018		921		(75)			(75)		846	846			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159299	CARLISLE	PA		07/15/2024		761		(16)			(16)		745	745			
100165824	CLEARLAKE	CA		08/29/2024		180		(5)			(5)		176	176			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		875		(67)			(67)		808	808			
100161427	PHENIX CITY	AL		07/29/2024		439		43			43		482	482			
100168856	UNITED KINGDOM	GBR		09/26/2024		699							699	699			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		882		(94)			(94)		788	788			
100178316	RICHMOND	VA		11/19/2024		332		29			29		360	360			
100128870	MEMPHIS	TN		09/21/2023		611		(11)			(11)		600	600			
100023834	MIAMI	FL		09/04/2018		1,143		(79)			(79)		1,064	1,064			
100167894	DALLAS	TX		09/20/2024		457		(79)			(79)		379	379			
100156789	EDGEWOOD	MD		06/26/2024		329		(47)			(47)		282	282			
100168959	HUISSEN	NLD		09/10/2024													
100048959	VENICE	FL		11/20/2020		1,047		(234)			(234)		813	813			
100013990	COLUMBIA	MD		05/25/2017		1,399		(37)			(37)		1,362	1,362			
100108448	PORT NORRIS	NJ		05/25/2023		(8)		8			8						
100055254	PINECREST	FL		03/23/2021		704		(60)			(60)		644	644			
100150224	UNITED KINGDOM	GBR		04/29/2024		22							22	22			
100136768	MOUNT LAUREL TOWNSHIP	NJ		11/27/2023		(381)		398			398		17	17			
100157007	UNITED KINGDOM	GBR		06/27/2024		25							25	25			
100066073	WINDSOR	CT		08/02/2021		2,374		(8)			(8)		2,365	2,365			
100147448	TRENTON	OH		04/03/2024		4,223		(223)			(223)		4,000	4,000			
100088169	PANAMA CITY BEACH	FL		10/25/2022		403		(62)			(62)		341	341			
100030841	JUPITER	FL		04/09/2019		246		144			144		390	390			
100013955	ORLANDO	FL		05/25/2017		(4,337)		21			21	5,259	943	915	(28)		(28)
100145311	UNITED KINGDOM	GBR		03/12/2024		29		(29)			(29)						
100023333	ASHEVILLE	NC		08/16/2018		889		(50)			(50)		839	839			
100047930	FORT LAUDERDALE	FL		11/20/2020		1,108		(212)			(212)		896	896			
100131880	GRAND JUNCTION	CO		10/06/2023		471		(17)			(17)		454	454			
100063422	WESTLAKE	LA		07/01/2021		647		24			24		672	672			
100068319	PHILADELPHIA	PA		08/25/2021		851		(106)			(106)		744	744			
100149175	MENIFEE	CA		04/22/2024		346		(17)			(17)		329	329			
100161889	WESLEY CHAPEL	FL		07/31/2024		20		(20)			(20)						
100118806	CRAWFORDVILLE	FL		08/30/2023		(60)		60			60						
100178118	EDMONDS	WA		11/19/2024		534		(127)			(127)		407	407			
100057518	CARTERSVILLE	GA		06/30/2021		924		(36)			(36)		889	889			
100159236	BRUNSWICK	GA		07/15/2024		380		(27)			(27)		353	353			
100029466	COMPTON	CA		10/26/2018		2,483		143			143		2,626	2,626			
100163353	HARDEEVILLE	SC		08/13/2024		297		(71)			(71)		226	226			
100148093	FRIENDSWOOD	TX		04/10/2024		1,471		(33)			(33)		1,438	1,438			
100062344	PAWTUCKET	RI		07/01/2021		983		(23)			(23)		959	959			
100081525	CITRUS SPGS	FL		03/18/2022		872		78			78		950	950			
100121040	MADERA	CA		08/30/2023		428		(15)			(15)		413	413			
100019635	AUBURN	AL		07/26/2018		903		(56)			(56)		847	847			
100138984	APOLLO BEACH	FL		12/21/2023		996		1,486			1,486		2,482	2,482			
100076011	DENVER	CO		01/07/2022		806		(62)			(62)		744	744			
100174602	JACKSONVILLE	FL		10/31/2024		694		(89)			(89)		605	605			
100069522	WIMAUMA	FL		09/01/2021		(8)		8			8						
100088054	CARSON CITY	NV		10/25/2022		436		(31)			(31)		405	405			
100049320	DOUGLASSVILLE	PA		11/20/2020		1,132		(148)			(148)		985	985			
100175837	GRASS LAKE	MI		11/12/2024		391		(39)			(39)		352	352			
100119070	BROOKLYN	MD		07/27/2023		292		(36)			(36)		257	257			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100113519	WOODBRIDGE	VA		06/29/2023		310		579			579		888	888			
100024469	EAST TAUNTON	MA		09/20/2018		751		242			242		993	993			
100111479	SOMERSET	NJ		06/29/2023		677		1,061			1,061		1,738	1,738			
100170070	HOUSTON	TX		11/08/2024		415		(50)			(50)		365	365			
100101798	MILWAUKEE	WI		03/31/2023		333		(27)			(27)		306	306			
100113866	HIGHLAND PARK	IL		06/29/2023		5,307		392			392		5,699	5,699			
100119761	CLEVELAND	OH		08/08/2023		370		(14)			(14)		356	356			
100054830	COPAKE FALLS	NY		03/23/2021		717		(112)			(112)		605	605			
100090161	GREELEY	CO		01/13/2023		(1,089)		(448)			(448)	7,253	5,717	5,693	(23)		(23)
100140501	LONG BEACH	CA		01/19/2024		410		(23)			(23)		387	387			
100137462	NORRIDGE	IL		01/11/2024		7,932		(436)			(436)		7,496	7,496			
100165762	NORTH BEND	OR		08/29/2024		613		(13)			(13)		600	600			
100176147	HARRISONBURG	VA		12/20/2024		270		3			3		273	273			
100168875	UNITED KINGDOM	GBR		09/26/2024		570							570	570			
100114684	EAST HARTFORD	CT		06/29/2023		403		(11)			(11)		392	392			
100101501	SAN ANTONIO	TX		04/26/2023		1,964		(32)			(32)		1,933	1,933			
100068488	CAPE CORAL	FL		08/25/2021		829		(80)			(80)		749	749			
100029228	NORTH FORK	CA		10/26/2018		435		240			240		676	676			
100013259	ARNOLD	MO		05/25/2017		390		21			21		411	411			
100118184	MYRTLE BEACH	SC		07/20/2023		1,305		(112)			(112)		1,192	1,192			
100146347	BOCA RATON	FL		03/19/2024		776		(119)			(119)		658	658			
100031436	STOCKTON	CA		03/29/2019		1,201		220			220		1,421	1,421			
100043581	RANDOLPH	MA		08/13/2020		498		(59)			(59)		439	439			
100049053	HEBER CITY	UT		11/20/2020		2,289		(299)			(299)		1,990	1,990			
100112799	WAIALUA	HI		06/29/2023		842		114			114		955	955			
100111631	ATLANTA	GA		06/29/2023		130		560			560		690	690			
100168957	HUISSEN	NLD		09/10/2024													
100147300	LOPIKERKAPEL	NLD		03/27/2024													
100013762	MONTGOMERY	IL		05/25/2017		906		148			148		1,055	1,055			
100143956	LYNN HAVEN	FL		02/29/2024		404		(3)			(3)		401	401			
100154519	KLAMATH FALLS	OR		06/14/2024		(7,222)		(9)			(9)	7,245	14		(14)		(14)
100054686	CHICAGO	IL		03/23/2021		550		179			179		729	729			
100141124	WOODRIDGE	NY		01/30/2024		347		(22)			(22)		325	325			
100062274	PARIS	KY		07/01/2021		1,284		(38)			(38)		1,246	1,246			
100168722	CONYERS	GA		09/26/2024		399		(75)			(75)		324	324			
100136816	BUENA	NJ		11/27/2023		216		(25)			(25)		191	191			
100128112	WOODBURY	TN		09/08/2023		1,605		109			109		1,713	1,713			
100012267	PORT SAINT LUCIE	FL		04/28/2017		(4,819)		252			252	5,227	661	672	11		11
100025546	MAPLE VALLEY	WA		09/20/2018		639		(28)			(28)		611	611			
100113811	NORWOOD	MA		06/29/2023		389		465			465		854	854			
100100727	ALGONQUIN	IL		04/28/2023		6,116		220			220		6,336	6,336			
100100118	KANSAS CITY	MO		03/28/2023		379		(12)			(12)		367	367			
100113220	ATLANTA	GA		06/29/2023		254		166			166		420	420			
100060957	LONGVIEW	TX		06/01/2021		(7)		7			7						
100026204	CHICAGO	IL		09/20/2018		514		56			56		570	570			
100120431	PHOENIX	AZ		08/18/2023		409		(82)			(82)		327	327			
100132772	ATLANTA	GA		11/03/2023		3		(3)			(3)						
100078052	ASBURY PARK	NJ		01/21/2022		704		(75)			(75)		629	629			
100131730	ALLENTOWN	PA		10/06/2023		424		20			20		444	444			
100071693	BENBROOK	TX		10/14/2021		934		(75)			(75)		859	859			
100161642	UNITED KINGDOM	GBR		07/29/2024		33							33	33			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132742	GREER	SC		11/03/2023		332		(50)			(50)		282	282			
100111515	CHICAGO	IL		06/29/2023		208		842			842		1,050	1,050			
100147446	MAYS LANDING	NJ		04/03/2024		336		(45)			(45)		291	291			
100103039	CLARKSVILLE	TN		06/22/2023		408		(37)			(37)		371	371			
100127985	SHELBYVILLE	TN		09/08/2023		660		77			77		737	737			
100024816	RANDALLSTOWN	MD		09/20/2018		655		91			91		746	746			
100055496	BALTIMORE	MD		03/23/2021		576		(91)			(91)		484	484			
100014119	HIALEAH	FL		05/25/2017		1,002		293			293		1,295	1,295			
100157984	DUNDALK	MD		07/09/2024		398		(7)			(7)		391	391			
100185016	SAVANNAH	GA		12/19/2024		356		(46)			(46)		311	311			
100115155	JOHNSON CITY	TN		07/17/2023		367		(26)			(26)		341	341			
100012868	LYNWOOD	CA		05/25/2017		470		121			121		591	591			
100185555	MIAMI	FL		12/20/2024		401		8			8		409	409			
100115120	PHILADELPHIA	PA		07/17/2023		1,072		(14)			(14)		1,059	1,059			
100157987	NORTHPORT	AL		07/09/2024		4,800		17			17		4,817	4,817			
100119869	EL PASO	TX		08/10/2023		21		(21)			(21)						
100158003	MOBILE	AL		07/09/2024		360		8			8		368	368			
100088975	ORLANDO	FL		11/15/2022		3,814		(112)			(112)		3,702	3,702			
100013046	ATWATER	CA		05/25/2017		619		79			79		699	699			
100101828	PHILADELPHIA	PA		03/31/2023		(43)		43			43						
100063483	HOPE MILLS	NC		07/01/2021		894		(25)			(25)		869	869			
100165969	SEBRING	FL		09/06/2024		416		(22)			(22)		394	394			
100055554	OXFORD	MI		03/23/2021		3,309		(936)			(936)		2,373	2,373			
100147317	SCHIEDAM	NLD		03/27/2024		2,174							2,174	2,174			
100012809	APPLE VALLEY	CA		05/25/2017		880		(10)			(10)		869	869			
100055555	NEW CUMBERLAND	PA		03/23/2021		(80)		80			80						
100157879	PERKINS	OK		07/09/2024		382		(26)			(26)		357	357			
100117924	EDINBURG	TX		07/20/2023		217		(37)			(37)		180	180			
100074985	CLYDE	NC		12/01/2021		1,064		(22)			(22)		1,042	1,042			
100135138	RIVIERA BEACH	FL		11/03/2023		341		(71)			(71)		271	271			
100091881	DALLAS	TX		01/30/2023		307		(22)			(22)		284	284			
100136303	XENIA	OH		11/20/2023		2,188		64			64		2,252	2,252			
100126874	TAMPA	FL		08/30/2023		209		488			488		697	697			
100028829	RICHFIELD	MN		10/26/2018		642		19			19		661	661			
100181292	NEW ORLEANS	LA		12/06/2024		(4,973)		48			48	5,229	304	303	(1)		(1)
100060951	LAWRENCEVILLE	GA		06/01/2021		1,233		12			12		1,245	1,245			
100077493	WOODSTOCK	VA		01/03/2022		1,186		(9)			(9)		1,178	1,178			
100172124	GRAHAM	TX		10/17/2024		26		(26)			(26)						
100075965	HUFFMAN	TX		01/07/2022		(4,297)		(40)			(40)	5,228	890	889	(1)		(1)
100048768	CHESAPEAKE	VA		11/20/2020		3,292		(87)			(87)		3,205	3,205			
100153483	CHICAGO	IL		05/30/2024		364		(24)			(24)		339	339			
100121029	BANDERA	TX		08/30/2023		393		(5)			(5)		389	389			
100011553	PHILADELPHIA	PA		03/08/2017		826		438			438		1,264	1,264			
100071789	BALTIMORE	MD		10/14/2021		1,603		(134)			(134)		1,469	1,469			
100169212	PHILADELPHIA	PA		09/27/2024		262		(21)			(21)		240	240			
100151823	BROOKLYN	MD		05/10/2024		187		(8)			(8)		179	179			
100158501	HALLANDALE BEACH	FL		07/10/2024		366		(31)			(31)		335	335			
100103036	MIAMI	FL		06/22/2023		376		(81)			(81)		295	295			
100128439	DERBY	CT		09/15/2023		390		(40)			(40)		350	350			
100023451	PERRIS	CA		08/16/2018		859		(58)			(58)		802	802			
100154859	DEERFIELD BEACH	FL		07/19/2024		335		(112)			(112)		223	223			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137691	RALEIGH	NC		12/08/2023		2,677		103			103		2,780	2,780			
100064954	RED OAK	TX		07/14/2021		992		(82)			(82)		910	910			
100017157	MIAMI	FL		04/26/2018		739		70			70		809	809			
100103400	ALVARADO	TX		06/16/2023		492		(94)			(94)		398	398			
100132768	ATLANTA	GA		11/03/2023		6		(6)			(6)						
100070726	OAK FOREST	IL		10/01/2021		1,638		(5)			(5)		1,633	1,633			
100139322	DETROIT	MI		12/28/2023		280		(36)			(36)		244	244			
100120809	GRETNA	VA		08/25/2023		379		(46)			(46)		333	333			
100176647	SUNRISE	FL		11/15/2024		397		(17)			(17)		380	380			
100141175	ALBANY	NY		01/30/2024		294		(16)			(16)		278	278			
100028905	JACKSONVILLE	FL		10/26/2018		1,959		204			204		2,162	2,162			
100167783	CHATTANOOGA	TN		09/19/2024		299		(8)			(8)		291	291			
100154634	WOODBRIDGE	VA		07/19/2024		3,182		(26)			(26)		3,156	3,156			
100114897	HOUSTON	TX		07/13/2023		(4,879)		(24)			(24)	5,227	323	300	(23)		(23)
100135875	MAGNOLIA	TX		11/13/2023		390		(1)			(1)		389	389			
100131710	DES MOINES	WA		10/06/2023		541		102			102		643	643			
100153564	UNITED KINGDOM	GBR		05/29/2024		24							24	24			
100016455	NEW BRAUNFELS	TX		04/05/2018		1,183		(65)			(65)		1,118	1,118			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		489		31			31		519	519			
100116458	LAKE PARK	FL		07/20/2023		345		(14)			(14)		332	332			
100091561	OLIVET	MI		03/07/2023		154		(12)			(12)		142	142			
100134679	BALTIMORE	MD		10/30/2023		819		(69)			(69)		750	750			
100047257	AURORA	CO		11/20/2020		591		(174)			(174)		416	416			
100157608	MIAMI	FL		06/28/2024		394		(72)			(72)		322	322			
100174711	FENNVILLE	MI		10/31/2024		412		(78)			(78)		335	335			
100144301	KANSAS CITY	MO		03/07/2024		322		(64)			(64)		258	258			
100108099	HOUSTON	TX		05/24/2023		351		(62)			(62)		289	289			
100102108	WONDER LAKE	IL		04/14/2023		(4,879)		(43)			(43)	5,215	292	307	15		15
100175982	DAWSON	TX		11/14/2024		488		13			13		502	502			
100130035	BUFFALO	NY		09/27/2023		342		(19)			(19)		323	323			
100046541	ORLANDO	FL		11/25/2020		896		(163)			(163)		733	733			
100143409	MEMPHIS	TN		02/16/2024		579		(88)			(88)		491	491			
100149313	VALDOSTA	GA		04/24/2024		408		(10)			(10)		398	398			
100050241	CHICOPEE	MA		11/20/2020		761		(188)			(188)		573	573			
100161634	UNITED KINGDOM	GBR		07/29/2024		34							34	34			
100101823	PATCHOGUE	NY		03/31/2023		4,841		(170)			(170)		4,670	4,670			
100024537	LAS VEGAS	NV		09/20/2018		601		(53)			(53)		548	548			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		915		69			69		984	984			
100031053	HESPERIA	CA		03/29/2019		432		69			69		502	502			
100088179	OKLAHOMA CITY	OK		10/25/2022		377		(84)			(84)		293	293			
100054140	TUCSON	AZ		03/23/2021		702		(131)			(131)		571	571			
100087913	BENBROOK	TX		10/18/2022		481		(28)			(28)		453	453			
100115266	CHICAGO	IL		07/17/2023		388		(23)			(23)		366	366			
100155202	CHARLES TOWN	WV		07/19/2024		397		(44)			(44)		353	353			
100174986	ANGOLA	IN		10/31/2024		360		(60)			(60)		300	300			
100179866	HARTFORD	CT		11/22/2024		230		(20)			(20)		210	210			
100067499	LAS VEGAS	NV		09/23/2021		878		(101)			(101)		777	777			
100184447	THOUSAND OAKS	CA		12/17/2024		609		(61)			(61)		548	548			
100065261	PEORIA	AZ		07/28/2021		1,774		(40)			(40)		1,734	1,734			
100028929	MIAMI	FL		10/26/2018		622		(14)			(14)		608	608			
100139488	WASHINGTON	DC		12/28/2023		450		(76)			(76)		375	375			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016520	COLLEGE STATION	TX		04/10/2018		984		(32)			(32)		952	952			
100065731	NEW ORLEANS	LA		07/28/2021		3,197		(33)			(33)		3,163	3,163			
100013395	CAPE CORAL	FL		05/25/2017		505		232			232		737	737			
100115501	LAKELAND	FL		07/17/2023		113		12			12		125	125			
100154656	WATERFORD	MI		07/19/2024		347		(80)			(80)		268	268			
100128483	DANIA BEACH	FL		09/15/2023		380		(16)			(16)		364	364			
100145064	UNITED KINGDOM	GBR		03/12/2024		(2,186)		2,209			2,209		23	23			
100152183	ELLENWOOD	GA		05/17/2024		728		(7)			(7)		721	721			
100025936	LAKELAND	FL		09/20/2018		522		163			163		685	685			
100031307	EDGEWATER	MD		03/29/2019		811		130			130		941	941			
100162011	CARBONDALE	IL		07/31/2024		292		(55)			(55)		236	236			
100144313	VINELAND	NJ		03/07/2024		22		(22)			(22)						
100023729	CHENEY	WA		09/04/2018		846		(55)			(55)		791	791			
100127386	MARIETTA	GA		08/30/2023		430		919			919		1,348	1,348			
100061121	COON RAPIDS	MN		06/01/2021		2,252		16			16		2,268	2,268			
100163876	AMHERST	OH		09/27/2024		338		(48)			(48)		289	289			
100136184	TREVOR	WI		12/18/2023		374		(39)			(39)		334	334			
100018182	BOZEMAN	MT		06/08/2018		920		(54)			(54)		866	866			
100024225	NORTHLAKE	TX		09/20/2018		867		(60)			(60)		808	808			
100130060	DUNMORE	PA		09/27/2023		300		(15)			(15)		284	284			
100149705	TRENTON	NJ		04/26/2024		373		(15)			(15)		358	358			
100063169	KATY	TX		07/01/2021		1,127		(14)			(14)		1,113	1,113			
100149889	OLD RIVER WINFREE	TX		04/29/2024		327		(61)			(61)		266	266			
100140908	ATLANTA	GA		02/26/2024		374		(31)			(31)		344	344			
100151204	BROKEN ARROW	OK		05/10/2024		2,456		(10)			(10)		2,446	2,446			
100114644	EDMOND	OK		06/29/2023		425		(63)			(63)		362	362			
100155199	CHARLES TOWN	WV		07/19/2024		396		(43)			(43)		353	353			
100109069	BAKERSFIELD	CA		06/05/2023		1,418		(132)			(132)		1,286	1,286			
100168960	HUISSEN	NLD		09/10/2024													
100165144	UNITED KINGDOM	GBR		08/27/2024		35							35	35			
100026244	VALLEJO	CA		09/20/2018		531		111			111		642	642			
100099735	KANSAS CITY	MO		02/28/2023		406		(25)			(25)		381	381			
100154636	PANAMA CITY	FL		07/19/2024		525		(48)			(48)		478	478			
100043081	COMPTON	CA		05/28/2020		787		170			170		958	958			
100013303	HENDERSON	NV		05/25/2017		420		239			239		659	659			
100151165	BALTIMORE	MD		05/09/2024		1,320		(94)			(94)		1,226	1,226			
100064210	BETHLEHEM	GA		07/01/2021		285		11			11		296	296			
100149198	FOREST HILL	TX		04/22/2024		232		(59)			(59)		172	172			
100026095	LONG BEACH	CA		09/20/2018		578		48			48		626	626			
100114711	WALDORF	MD		06/29/2023		409		(10)			(10)		399	399			
100154712	PINELLAS PARK	FL		07/19/2024		321		(73)			(73)		247	247			
100114052	HENDERSON	NV		06/29/2023		222		93			93		315	315			
100174740	CHATTANOOGA	TN		10/31/2024		351		(59)			(59)		292	292			
100109917	HAMILTON	NJ		06/22/2023		362		(28)			(28)		335	335			
100070481	RUNNEMEDE	NJ		09/23/2021		860		(93)			(93)		768	768			
100108327	TRENTON	NJ		05/25/2023		(493)		493			493						
100161897	BAYTOWN	TX		07/31/2024		414		11			11		425	425			
100159833	PEMBROKE PINES	FL		08/16/2024		371		(69)			(69)		302	302			
100031238	DANIA	FL		03/29/2019		367		105			105		472	472			
100091604	SEAL BEACH	CA		03/07/2023		24		(24)			(24)						
100050038	DUNDALK	MD		11/20/2020		472		(62)			(62)		410	410			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108144	DENVER	CO		05/24/2023		252		(64)			(64)		188	188			
100131779	WESTWEGO	LA		10/06/2023		444		49			49		493	493			
100117504	POMPANO BEACH	FL		07/20/2023		(34)		34			34						
100030137	CLERMONT	FL		12/20/2018		1,384		117			117		1,501	1,501			
100018053	ALBUQUERQUE	NM		06/08/2018		913		(59)			(59)		854	854			
100050308	HILLSBOROUGH	NJ		11/20/2020		1,313		(80)			(80)		1,233	1,233			
100172783	MILLINGTON	TN		12/06/2024		60,261		(2,202)			(2,202)		58,058	58,058			
100103237	DALLAS	TX		04/27/2023		570		(61)			(61)		509	509			
100144307	NORFOLK	VA		03/07/2024		219		(81)			(81)		138	138			
100031361	STOCKTON	CA		03/29/2019		597		251			251		848	848			
100128718	NEW HAVEN	IN		09/21/2023		286		(39)			(39)		247	247			
100028583	SANTA ANA	CA		10/26/2018		572		(43)			(43)		529	529			
100031378	SACRAMENTO	CA		03/29/2019		766		68			68		835	835			
100134911	SHELBY	NC		10/30/2023		17,484		(457)			(457)		17,027	17,027			
100111919	WHEATON	IL		06/29/2023		406		82			82		487	487			
100180562	IVA	SC		11/26/2024		529		16			16		545	545			
100091578	CHICAGO	IL		03/07/2023		379		(64)			(64)		315	315			
100103053	ROCHESTER HILLS	MI		06/22/2023		352		(47)			(47)		305	305			
100167663	SARASOTA	FL		09/19/2024		466		(87)			(87)		378	378			
100177821	STAFFORD TWP	NJ		11/19/2024		679		(111)			(111)		568	568			
100055334	DAVIE	FL		03/23/2021		681		(139)			(139)		542	542			
100159871	SUNNY ISLES BEACH	FL		08/16/2024		388		(37)			(37)		351	351			
100173051	SAN MARCOS	TX		10/25/2024		3,402		(413)			(413)		2,988	2,988			
100079916	BROKEN ARROW	OK		04/08/2022		809		37			37		846	846			
100066947	CRANDALL	TX		08/02/2021		977		6			6		983	983			
100172742	HUMBLE	TX		11/21/2024		403							403	403			
100149706	PHILADELPHIA	PA		04/26/2024		951		(40)			(40)		911	911			
100078918	KILLEEN	TX		02/24/2022		847		(56)			(56)		791	791			
100120440	PORTSMOUTH	VA		08/18/2023		298		(48)			(48)		250	250			
100184631	TOWACO	NJ		12/17/2024		538		(105)			(105)		433	433			
100176049	KANSAS CITY	KS		12/20/2024		786		(20)			(20)		766	766			
100060631	SAN ANTONIO	TX		06/01/2021		875		9			9		884	884			
100147401	ZEBULON	GA		05/08/2024		963		(218)			(218)		745	745			
100155437	PURCELLVILLE	VA		06/18/2024		200		(41)			(41)		159	159			
100086924	GALVESTON	TX		10/24/2022		394		(36)			(36)		358	358			
100176008	ORLANDO	FL		12/20/2024		260		(31)			(31)		229	229			
100023374	LANCASTER	TX		08/16/2018		827		(59)			(59)		768	768			
100055108	HIXSON	TN		03/23/2021		620		(85)			(85)		534	534			
100026879	STOCKTON	CA		09/26/2018		1,106		6			6		1,112	1,112			
100025172	HAGERSTOWN	MD		09/20/2018		679		232			232		912	912			
100139694	UNITED KINGDOM	GBR		12/18/2023		22							22	22			
100024790	PIKESVILLE	MD		09/20/2018		458		111			111		569	569			
100126478	TIFTON	GA		08/30/2023		2,000		319			319		2,319	2,319			
100023718	NIANTIC	CT		09/04/2018		(4,245)		12			12	5,197	964	933	(31)		(31)
100064843	SACRAMENTO	CA		07/14/2021		1,528		(122)			(122)		1,406	1,406			
100131754	MEMPHIS	TN		10/06/2023		442		45			45		487	487			
100060982	EAST BETHEL	MN		06/01/2021		(5,193)		(4)			(4)	5,197					
100080004	MINNEAPOLIS	MN		04/08/2022		682		(110)			(110)		572	572			
100163331	DECATUR	GA		08/13/2024		528		(73)			(73)		455	455			
100128848	OTHELLO	WA		09/21/2023		363		4			4		367	367			
100139264	LOUISVILLE	KY		12/28/2023		306		(47)			(47)		259	259			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152895	CARTHAGE	IN		05/22/2024		129		35			35		164	164			
100131575	SALEM	OR		10/05/2023		309		(1)			(1)		308	308			
100149699	TEXAS CITY	TX		04/26/2024		439		(73)			(73)		366	366			
100162026	HAMPTON	VA		07/31/2024		357		(49)			(49)		308	308			
100079674	ZEPHYRHILLS	FL		04/08/2022		742		(58)			(58)		684	684			
100133970	KANSAS CITY	MO		10/25/2023		(114)		458			458		344	344			
100081375	SIOUX FALLS	SD		03/18/2022		993		85			85		1,078	1,078			
100049040	ATHOL	MA		11/20/2020		787		(224)			(224)		563	563			
100084668	MIAMI	FL		08/02/2022		482		(81)			(81)		400	400			
100112968	ATLANTA	GA		06/29/2023		(5,324)		493			493	5,216	385	367	(17)		(17)
100065252	BALTIMORE	MD		07/14/2021		933		(18)			(18)		915	915			
100081464	PHEONIX	AZ		03/18/2022		862		84			84		946	946			
100075995	PROVIDENCE	RI		01/07/2022		796		(84)			(84)		711	711			
100010680	HIALEAH	FL		12/23/2016		495		258			258		753	753			
100158194	UNITED KINGDOM	GBR		07/09/2024		(2,147)		2,147			2,147						
100000314	WASHINGTON	DC		09/27/2016		357		139			139		496	496			
100141358	DETROIT	MI		01/30/2024		241		(2)			(2)		239	239			
100091208	STONE MOUNTAIN	GA		01/31/2023		26		(26)			(26)						
100071832	LEAGUE CITY	TX		10/14/2021		869		(98)			(98)		771	771			
100054089	DINUBA	CA		03/23/2021		396		31			31		427	427			
100157976	DISPUTANTA	VA		07/09/2024		380		(14)			(14)		366	366			
100152893	CARTHAGE	IN		05/22/2024		557		(61)			(61)		496	496			
100120171	ROANOKE	VA		08/14/2023		276		(30)			(30)		246	246			
100062921	NORTHPORT	AL		07/01/2021		(14)		14			14						
100086593	MIAMI	FL		09/30/2022		727		(21)			(21)		706	706			
100131705	JACKSON	TN		10/06/2023		1,444		161			161		1,605	1,605			
100160876	MILTON	FL		07/24/2024		388		(27)			(27)		360	360			
100060203	PLEASANT HILL	MO		06/25/2021		1,043		(89)			(89)		954	954			
100170903	CONWAY	SC		10/11/2024		532		(17)			(17)		516	516			
100068173	OWINGS MILLS	MD		08/25/2021		880		(51)			(51)		829	829			
100029290	TULARE	CA		10/26/2018		739		12			12		750	750			
100130028	NEW ORLEANS	LA		09/27/2023		381		(24)			(24)		356	356			
100152872	KANSAS CITY	MO		05/22/2024		386		(71)			(71)		314	314			
100178261	OAKLAND	CA		11/19/2024		283		9			9		292	292			
100116186	ELLENWOOD	GA		07/20/2023		642		347			347		989	989			
100119780	LAKE PARK	GA		08/08/2023		(6,799)		(34)			(34)	7,166	333	319	(14)		(14)
100167898	FOREST PARK	GA		09/20/2024		374		(20)			(20)		354	354			
100024565	CAPE CORAL	FL		09/20/2018		(6,477)		177			177	7,166	865	831	(35)		(35)
100053895	HALLANDALE BEACH	FL		03/23/2021		(5,269)		(70)			(70)	7,166	1,826	1,798	(28)		(28)
100127668	MYRTLE BEACH	SC		09/08/2023		314		(30)			(30)		284	284			
100060528	WOODBRIDGE	VA		06/01/2021		930		12			12		942	942			
100143604	SCRANTON	PA		02/21/2024		217		(23)			(23)		194	194			
100149420	LUTZ	FL		04/24/2024		446		13			13		459	459			
100043884	DILLON	SC		08/19/2020		448		(164)			(164)		284	284			
100064555	VICTORVILLE	CA		07/01/2021		(6,937)		3			3	7,166	232	235	3		3
100062575	AMHERST	OH		07/01/2021		(5,848)		(41)			(41)	7,166	1,277	1,245	(31)		(31)
100166374	COLLINSVILLE	IL		10/24/2024		(4,851)		(52)			(52)	5,196	293	258	(35)		(35)
100014122	STREAMWOOD	IL		05/25/2017		611		141			141		752	752			
100177999	DUARTE	CA		11/19/2024		1,019		(135)			(135)		885	885			
100117151	SAVANNAH	GA		07/20/2023		506		349			349		855	855			
100146732	LAS VEGAS	NV		03/20/2024		343		(59)			(59)		283	283			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153034	ALBUQUERQUE	NM		06/27/2024		376		(62)			(62)		314	314			
100067911	BRENHAM	TX		09/23/2021		833		(103)			(103)		730	730			
100134571	DAVISON	MI		10/30/2023		393		(16)			(16)		377	377			
100153880	MINERAL WELLS	TX		06/05/2024		404		(64)			(64)		339	339			
100073382	GROVETOWN	GA		11/01/2021		(14)		14			14						
100060523	DENVER	CO		06/01/2021		811		4			4		815	815			
100023416	HENDERSON	NV		08/16/2018		850		(78)			(78)		772	772			
100170233	GREENVILLE	NC		10/08/2024		524		17			17		541	541			
100100780	BALTIMORE	MD		04/28/2023		567		41			41		609	609			
100013869	RIVERVIEW	FL		05/25/2017		2,358		127			127		2,484	2,484			
100066491	FREDERICK	MD		08/02/2021		900		10			10		910	910			
100028032	WHEATON	IL		10/26/2018		697		132			132		829	829			
100138143	SALEM	AL		12/14/2023		103		275			275		378	378			
100180608	BALTIMORE	MD		11/26/2024		319		(7)			(7)		312	312			
100147477	MINNEAPOLIS	MN		04/03/2024		341		(47)			(47)		294	294			
100139770	UNITED KINGDOM	GBR		12/18/2023		25							25	25			
100141438	NEWPORT NEWS	VA		01/30/2024		330		(75)			(75)		255	255			
100172638	ANCHORAGE	AK		10/24/2024		390		(60)			(60)		330	330			
100064877	EVANS	GA		07/14/2021		1,007		(93)			(93)		914	914			
100180148	N TOPSAIL BEACH	NC		11/25/2024		235		(49)			(49)		186	186			
100057641	GREENVILLE	SC		06/30/2021		906		(19)			(19)		886	886			
100147241	LYNCHBURG	VA		03/28/2024		401		(23)			(23)		377	377			
100088048	VISALIA	CA		10/25/2022		500		2			2		503	503			
100141653	ATLANTA	GA		01/30/2024		369		(35)			(35)		334	334			
100053518	BIGGS	CA		03/23/2021		5,374		(403)			(403)		4,971	4,971			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		1,027		10			10		1,037	1,037			
100066276	CALERA	AL		08/02/2021		1,023		(28)			(28)		995	995			
100100764	HOUSTON	TX		04/28/2023		1,330		35			35		1,365	1,365			
100113461	TURLOCK	CA		06/29/2023		348		448			448		796	796			
100054928	MONTGOMERY	IL		03/23/2021		500		137			137		636	636			
100143557	TROY	NY		02/21/2024		342		(25)			(25)		317	317			
100185174	PASADENA	TX		12/20/2024		299		(48)			(48)		251	251			
100101976	LA PORTE	TX		04/14/2023		361		(59)			(59)		302	302			
100067578	SAN BERNARDINO	CA		09/23/2021		962		(86)			(86)		876	876			
100013302	ORLANDO	FL		05/25/2017		509		170			170		680	680			
100115193	PHILADELPHIA	PA		07/17/2023		363		(22)			(22)		341	341			
100137305	BARSTOW	CA		12/01/2023		390		(13)			(13)		377	377			
100048462	RENO	NV		11/20/2020		638		(116)			(116)		522	522			
100118736	VERO BEACH	FL		07/25/2023		360		(32)			(32)		328	328			
100013162	LODI	CA		05/25/2017		413		236			236		649	649			
100120681	SNELLVILLE	GA		08/24/2023		1,716		(32)			(32)		1,685	1,685			
100100765	HUMBLE	TX		04/28/2023		484		(36)			(36)		448	448			
100108278	HAGERSTOWN	MD		05/24/2023		355		(65)			(65)		290	290			
100120418	TUCSON	AZ		08/18/2023		299		(86)			(86)		213	213			
100019727	ANN ARBOR	MI		07/26/2018		900		(50)			(50)		850	850			
100178491	COLUMBUS	OH		11/21/2024		387		(32)			(32)		355	355			
100012899	ROYAL PALM BEACH	FL		05/25/2017		517		234			234		751	751			
100054342	TUCKER	GA		03/23/2021		267		(172)			(172)		95	95			
100145892	WAIANAE	HI		03/19/2024		823		(54)			(54)		770	770			
100064749	ORLANDO	FL		07/14/2021		1,724		(150)			(150)		1,575	1,575			
100024612	WEST PALM BEACH	FL		09/20/2018		642		68			68		710	710			

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100073422	MEMPHIS	TN		11/01/2021		3,230		(47)			(47)		3,182	3,182			
100146669	BAYTOWN	TX		03/20/2024		421		(12)			(12)		408	408			
100092027	TRENTON	NJ		02/09/2023		2,857		(2,451)			(2,451)		406	406			
100087437	CHERRY HILL	NJ		10/25/2022		1,238		77			77		1,316	1,316			
100139800	UNITED KINGDOM	GBR		12/18/2023		15							15	15			
100154122	RIO RANCHO	NM		07/11/2024		12		(12)			(12)						
100101740	TRENTON	NJ		03/31/2023		346		(34)			(34)		312	312			
100128764	DEER PARK	TX		09/21/2023		1,651		(119)			(119)		1,533	1,533			
100181215	CYPRESS	TX		12/06/2024		18		(17)			(17)		1	1			
100127371	SACRAMENTO	CA		08/30/2023		283		624			624		907	907			
100142146	WATAUGA	TX		02/29/2024		465		(69)			(69)		396	396			
100164936	PHILADELPHIA	PA		08/28/2024		(297)		623			623		325	325			
100155187	LAKEWOOD	CO		07/19/2024		414		(13)			(13)		401	401			
100139785	UNITED KINGDOM	GBR		12/18/2023		27							27	27			
100100231	BALTIMORE	MD		03/17/2023		387		(31)			(31)		355	355			
100162325	CASTLE ROCK	CO		08/06/2024		776		(53)			(53)		723	723			
100153629	NOVI	MI		05/31/2024		(5)		5			5						
100030773	CLEARFIELD	UT		04/09/2019		495		(6)			(6)		489	489			
100063516	PINSON	AL		07/01/2021		2,071		(30)			(30)		2,041	2,041			
100013765	ORLANDO	FL		05/25/2017		(4,563)		21			21	5,170	627	633	5		5
100109698	HOUSTON	TX		06/16/2023		9,151		(341)			(341)		8,810	8,810			
100164151	ESSEX	MD		08/21/2024		373		(42)			(42)		331	331			
100078839	MESA	AZ		02/24/2022		814		(16)			(16)		799	799			
100146735	PENSACOLA	FL		03/20/2024		501		(73)			(73)		428	428			
100113143	ROCKPORT	MA		06/29/2023		418		287			287		705	705			
100055266	BAYVILLE	NJ		03/23/2021		3,275		(409)			(409)		2,865	2,865			
100013225	DEERFIELD BEACH	FL		05/25/2017		688		150			150		838	838			
100186702	ALTAMONTE SPRINGS	FL		12/31/2024		286		(38)			(38)		248	248			
100062923	HUMMELSTOWN	PA		07/01/2021		1,573		(36)			(36)		1,537	1,537			
100161373	STATESVILLE	NC		07/25/2024		542		(32)			(32)		510	510			
100126881	MIAMI	FL		08/30/2023		121		724			724		845	845			
100075461	PORT ST LUCIE	FL		12/01/2021		1,058		(36)			(36)		1,021	1,021			
100144749	UNITED KINGDOM	GBR		03/12/2024		(520)		857			857		337	337			
100117154	FAIRFIELD	CA		07/20/2023		(6,917)		(17)			(17)	7,156	221	264	82	(40)	42
100126571	GRAND RAPIDS	MI		08/30/2023		100		21			21		121	121			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		537		(83)			(83)		454	454			
100139364	ROCK SPRINGS	WY		12/28/2023		325		(16)			(16)		309	309			
100030446	BOWIE	MD		12/20/2018		6,615		379			379		6,994	6,994			
100025076	BROOKFIELD	IL		09/20/2018		570		303			303		873	873			
100076001	ORLANDO	FL		01/07/2022		854		(38)			(38)		816	816			
100050282	CHICAGO	IL		11/20/2020		1,739		(269)			(269)		1,470	1,470			
100065015	ABERDEEN	WA		07/14/2021		829		(65)			(65)		765	765			
100099968	FRISCO	TX		03/28/2023		370		(54)			(54)		315	315			
100174481	CARMICHAEL	CA		10/31/2024		831		(44)			(44)		788	788			
100038907	DUBLIN	IRL		09/27/2019		1,290		976			976		2,266	2,266			
100139436	SALEM	OR		12/28/2023		326		(56)			(56)		271	271			
100184770	HIGHLANDS RANCH	CO		12/17/2024		765		(44)			(44)		722	722			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		524		(74)			(74)		449	449			
100114525	DALLAS	TX		06/29/2023		110		10			10		120	120			
100029632	SMYRNA	GA		10/26/2018		759		113			113		872	872			
100050005	WATERVILLE	OH		11/20/2020		473		(50)			(50)		424	424			

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100077221	CHEYENNE	WY		01/03/2022		954		(48)			(48)		906	906			
100179876	JACKSONVILLE	FL		11/25/2024		456		29			29		485	485			
100079069	SAINT LOUIS	MO		02/24/2022		805		(29)			(29)		777	777			
100143623	BALTIMORE	MD		02/21/2024		326		(25)			(25)		301	301			
100076079	OCALA	FL		01/07/2022		799		(73)			(73)		726	726			
100130275	SEGUIN	TX		09/28/2023		283		(22)			(22)		261	261			
100149090	FLORENCE	SC		04/19/2024		283		(47)			(47)		236	236			
100150848	RIVERDALE	GA		05/08/2024		403		(5)			(5)		398	398			
100026407	STOCKTON	CA		09/26/2018		1,144		102			102		1,247	1,247			
100181657	HIALEAH GARDENS	FL		12/11/2024		176		(49)			(49)		127	127			
100112264	EL MIRAGE	AZ		06/29/2023		232		136			136		368	368			
100112041	RICHARDSON	TX		06/29/2023		201		93			93		294	294			
100010796	MIAMI	FL		12/23/2016		702		318			318		1,020	1,020			
100133196	KISSIMMEE	FL		11/29/2023		7,991		(119)			(119)		7,872	7,872			
100139292	BOYNTON BEACH	FL		12/28/2023		392		31			31		423	423			
100091276	ATLANTA	GA		01/31/2023		348		(63)			(63)		285	285			
100140830	STONE MOUNTAIN	GA		03/06/2024		19		(19)			(19)						
100077203	VICTORVILLE	CA		01/03/2022		804		(37)			(37)		767	767			
100091582	APPLE VALLEY	CA		03/07/2023		858		(28)			(28)		829	829			
100091390	ESSEX	MD		02/22/2023		371		6			6		378	378			
100055892	NORTH LAUDERDALE	FL		03/26/2021		2,316		(100)			(100)		2,217	2,217			
100031301	CHICAGO	IL		03/29/2019		180		213			213		393	393			
100172747	YAKIMA	WA		11/21/2024		13		(13)			(13)						
100087507	MIAMI	FL		10/25/2022		581		82			82		664	664			
100055331	NEPTUNE	NJ		03/23/2021		1,057		(131)			(131)		926	926			
100153430	BRIDGEVILLE	PA		05/30/2024		329		(23)			(23)		306	306			
100083904	BAKERSFIELD	CA		07/12/2022		480		(35)			(35)		444	444			
100149543	TORRINGTON	CT		04/26/2024		391		8			8		400	400			
100057998	BATON ROUGE	LA		06/30/2021		833		(73)			(73)		760	760			
100117777	NEW CANEY	TX		07/20/2023		(278)		744			744		466	466			
100025935	PLAINFIELD	NJ		09/20/2018		533		131			131		664	664			
100060292	SAN ANTONIO	TX		06/25/2021		1,110		(31)			(31)		1,079	1,079			
100067157	ORLANDO	FL		08/02/2021		(3,161)		90			90	5,150	2,079	2,061	(18)		(18)
100100291	ROCKFORD	TN		03/24/2023		920		(58)			(58)		861	861			
100184847	HAZLET	NJ		12/17/2024		516		(37)			(37)		479	479			
100156959	UNITED KINGDOM	GBR		06/27/2024		22							22	22			
100138432	FOREST PARK	IL		12/18/2023		309		(44)			(44)		265	265			
100090044	POMPANO BEACH	FL		01/13/2023		421		(5)			(5)		416	416			
100113606	LOS ANGELES	CA		06/29/2023		253		712			712		965	965			
100063430	HUMBLE	TX		07/01/2021		654		(47)			(47)		608	608			
100160374	HOUSTON	TX		09/06/2024		309		(44)			(44)		265	265			
100186778	BRIDGEPORT	CT		12/31/2024		363		(49)			(49)		314	314			
100143524	HUDSON	NY		02/21/2024		379		(26)			(26)		353	353			
100135453	MYRTLE BEACH	SC		11/13/2023		(4,849)		315			315	5,147	613	589	(23)		(23)
100184786	VISALIA	CA		12/17/2024		1,082		(44)			(44)		1,037	1,037			
100175624	KANSAS CITY	KS		11/12/2024		387		(38)			(38)		350	350			
100175862	MACON	GA		11/12/2024		345		(40)			(40)		305	305			
100013096	FORT LAUDERDALE	FL		05/25/2017		494		75			75		570	570			
100185107	WOODBRIDGE	CA		12/20/2024		214		(40)			(40)		173	173			
100181337	MINDEN	LA		12/06/2024		507		(54)			(54)		453	453			
100012427	CHARLOTTE	NC		04/28/2017		614		128			128		743	743			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171131	LUSBY	MD		11/22/2024		380		(52)			(52)		328	328			
100180591	FARINA	IL		11/26/2024		241		(44)			(44)		197	197			
100031202	DAVIE	FL		03/29/2019		2,382		83			83		2,465	2,465			
100167752	BETHEL	NY		09/19/2024		531		12			12		542	542			
100080953	HOUSTON	TX		03/18/2022		1,462		59			59		1,521	1,521			
100071819	NORMAN	OK		10/14/2021		869		(77)			(77)		792	792			
100176886	ORLANDO	FL		11/15/2024		26		(26)			(26)						
100063177	PHENIX CITY	AL		07/01/2021		1,134		(33)			(33)		1,101	1,101			
100136755	BALTIMORE	MD		11/27/2023		(151)		465			465		314	314			
100081105	ORLANDO	FL		03/18/2022		(4,365)		55			55	6,881	2,572	911	(1,661)		(1,661)
100133494	MABLETON	GA		10/19/2023		363		(60)			(60)		303	303			
100092032	NORRISTOWN	PA		02/09/2023		2,746		(2,312)			(2,312)		434	434			
100091755	WACO	TX		03/24/2023		395		(69)			(69)		326	326			
100061028	LAS VEGAS	NV		06/01/2021		(3,068)		15			15	5,146	2,093	2,066	(27)		(27)
100184843	CARLSBAD	CA		12/17/2024		930		(62)			(62)		868	868			
100168185	WALNUT CREEK	CA		09/20/2024		(748)		748			748						
100080970	HAINES CITY	FL		03/18/2022		840		47			47		888	888			
100128070	BELL BUCKLE	TN		09/08/2023		417		9			9		427	427			
100176958	HIGHLAND	CA		11/15/2024		373		(52)			(52)		322	322			
100176963	HIGHLAND	CA		11/15/2024		373		(52)			(52)		322	322			
100162250	WARNER ROBINS	GA		09/06/2024		14		(14)			(14)						
100128118	NASHVILLE	TN		09/08/2023		524		90			90		614	614			
100116176	FORT PIERCE	FL		07/20/2023		517		188			188		705	705			
100184381	LITHONIA	GA		12/16/2024		256		12			12		268	268			
100012689	CAPE CORAL	FL		05/25/2017		487		103			103		590	590			
100167538	KINGSTON	TN		10/31/2024		376		(18)			(18)		358	358			
100091568	WEST COVINA	CA		03/07/2023		190		(44)			(44)		146	146			
100129899	WASHINGTON	NJ		09/27/2023		(528)		528			528						
100127059	DUNN LORING	VA		08/30/2023		2,841		296			296		3,136	3,136			
100087914	MIDDLETOWN	NY		10/18/2022		1,915		(5)			(5)		1,910	1,910			
100109720	WINDHAM	CT		06/16/2023		267		(23)			(23)		244	244			
100175071	DALLAS	TX		11/05/2024		499		(32)			(32)		467	467			
100070463	LA QUINTA	CA		09/23/2021		873		(101)			(101)		772	772			
100019579	JACKSONVILLE	FL		07/26/2018		(4,214)		(18)			(18)	5,142	910	879	(31)		(31)
100115447	SAINT GEORGE	UT		07/17/2023		426		43			43		469	469			
100184939	FOLSOM	CA		12/17/2024		832		(104)			(104)		728	728			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		512		56			56		569	569			
100116423	MARYSVILLE	CA		07/20/2023		431		168			168		599	599			
100184683	FRIANT	CA		12/17/2024		527		(47)			(47)		480	480			
100081335	SCOTTSDALE	AZ		03/18/2022		2,050		23			23		2,073	2,073			
100088986	LAS VEGAS	NV		11/15/2022		416		(21)			(21)		394	394			
100117503	KISSIMMEE	FL		07/20/2023		(757)		1,000			1,000		243	243			
100137799	MANLIUS	NY		12/08/2023		22,138		(6)			(6)	5,137	27,269	27,214	(56)		(56)
100079033	ARLINGTON	TX		02/24/2022		907		(33)			(33)		874	874			
100075958	OAKLAND	CA		01/07/2022		(4,251)		(44)			(44)	5,137	842	824	(18)		(18)
100180473	TUCSON	AZ		11/26/2024		(4,845)		(48)			(48)	5,137	244	226	(18)		(18)
100184675	REXBURG	ID		12/17/2024		562		(84)			(84)		478	478			
100048515	DELRAY BEACH	FL		11/20/2020		1,269		(157)			(157)		1,111	1,111			
100143909	PHELAN	CA		03/06/2024		354		(54)			(54)		300	300			
100026250	FRANKLIN PARK	IL		09/20/2018		542		101			101		643	643			
100063271	LOUISVILLE	KY		07/01/2021		1,161		(13)			(13)		1,147	1,147			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158986	LOUISVILLE	KY		08/15/2024		415		(55)			(55)		359	359			
100145111	UNITED KINGDOM	GBR		03/12/2024		290		1,831			1,831		2,121	2,121			
100116287	MIRAMAR	FL		07/20/2023		340		73			73		413	413			
100055073	LEXINGTON	SC		03/23/2021		398		(174)			(174)		224	224			
100017057	ROSEVILLE	CA		05/16/2018		642		(37)			(37)		605	605			
100158263	UNITED KINGDOM	GBR		07/09/2024		(2,183)		2,183			2,183						
100127675	O FALLON	IL		09/08/2023		(6,729)		(12)			(12)	7,098	356	335	(21)		(21)
100012161	NEPTUNE	NJ		03/08/2017		889		215			215		1,104	1,104			
100165731	MIAMI	FL		08/29/2024		362		(51)			(51)		311	311			
100119841	JONESBORO	GA		08/08/2023		392		(34)			(34)		358	358			
100143458	ARLINGTON	TX		02/16/2024		330		(80)			(80)		250	250			
100109957	FERNDALE	MI		06/22/2023		378		(31)			(31)		347	347			
100063022	ABILENE	TX		07/01/2021		921		(27)			(27)		894	894			
100127285	SAINT PETERSBURG	FL		08/30/2023		239		414			414		653	653			
100175453	BALTIMORE	MD		12/23/2024		285		(43)			(43)		242	242			
100100592	JOSHUA TREE	CA		04/27/2023		453		(75)			(75)		378	378			
100156896	SCRANTON	PA		06/27/2024		(177)		508			508		331	331			
100081475	MELISSA	TX		03/18/2022		872		74			74		946	946			
100078762	VAN NUYS	CA		01/31/2022		778		(57)			(57)		721	721			
100030834	LAS VEGAS	NV		04/09/2019		2,910		252			252		3,163	3,163			
100130152	OXFORD	NJ		11/15/2023		469		(80)			(80)		389	389			
100126550	WINDSOR	CT		08/30/2023		388		412			412		800	800			
100143741	BUSHKILL	PA		04/05/2024		368		(20)			(20)		348	348			
100152974	LAS VEGAS	NV		06/27/2024		511		(71)			(71)		441	441			
100119035	FORT WORTH	TX		07/27/2023		385		(62)			(62)		322	322			
100186741	GILLETTE	WY		12/31/2024		140		(38)			(38)		102	102			
100113764	MINNEAPOLIS	MN		06/29/2023		351		225			225		577	577			
100134407	NETHERLANDS	NLD		10/27/2023													
100091598	RIDGECREST	CA		03/07/2023		180		(31)			(31)		149	149			
100177930	OLYMPIA	WA		11/19/2024		778		(119)			(119)		659	659			
100076140	PACIFICA	CA		01/07/2022		802		(89)			(89)		712	712			
100168795	LAUDERDALE LAKES	FL		09/26/2024		320		(109)			(109)		211	211			
100066865	SAN ANTONIO	TX		08/02/2021		667		(3)			(3)		664	664			
100159543	MCKINNEY	TX		07/15/2024		363		(51)			(51)		312	312			
100063412	SUMRALL	MS		07/01/2021		952		(30)			(30)		922	922			
100024882	PORT SAINT LUCIE	FL		09/20/2018		905		(2)			(2)		904	904			
100152844	NORTH RICHLAND HILLS	TX		05/22/2024		417		10			10		428	428			
100057729	LAFAYETTE	LA		06/30/2021		852		(76)			(76)		776	776			
100114384	BRENTWOOD	NY		06/29/2023		459		785			785		1,243	1,243			
100043241	MACOMB	MI		08/13/2020		1,816		(95)			(95)		1,720	1,720			
100064941	CHICOPEE	MA		07/14/2021		863		(75)			(75)		787	787			
100174870	CLARKSVILLE	TN		10/31/2024		204		(46)			(46)		158	158			
100175430	LIVINGSTON	TX		12/23/2024		372		(52)			(52)		320	320			
100067587	MARIETTA	GA		09/23/2021		899		(49)			(49)		849	849			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		853		(170)			(170)		683	683			
100144772	UNITED KINGDOM	GBR		03/12/2024		26,860		(1,086)			(1,086)		25,774	25,774			
100151809	BALTIMORE	MD		05/10/2024		315		(31)			(31)		284	284			
100186725	NEWPORT	KY		12/31/2024		150		(35)			(35)		115	115			
100109850	LANSING	IL		06/22/2023		391		(30)			(30)		361	361			
100156221	ALEXANDRIA	VA		06/20/2024		384		27			27		411	411			
100023301	PHELAN	CA		08/16/2018		1,429		(1)			(1)		1,428	1,428			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145673	UNITED KINGDOM	GBR		03/12/2024		(2,245)		2,245			2,245						
100116940	GREENVILLE	TX		07/20/2023		(808)		1,865			1,865		1,057	1,057			
100068150	BLUE RIDGE	GA		08/25/2021		906		(57)			(57)		849	849			
100119080	SMYRNA	DE		07/27/2023		360		(61)			(61)		299	299			
100028570	SUNRISE	FL		10/26/2018		1,325		172			172		1,498	1,498			
100102192	LANCASTER	CA		04/14/2023		397		(3)			(3)		394	394			
100145541	UNITED KINGDOM	GBR		03/12/2024		(2,275)		2,275			2,275						
100173777	TULSA	OK		10/30/2024		(4,724)		(32)			(32)	5,125	369	371	2		2
100146129	LINCOLNTON	GA		03/19/2024		(4,256)		(55)			(55)	5,125	813	812	(1)		(1)
100110821	WESLEY CHAPEL	FL		06/29/2023		255		352			352		606	606			
100143425	PHOENIX	AZ		02/16/2024		(4,702)		(29)			(29)	5,109	379	331	(48)		(48)
100169580	TULARE	CA		09/30/2024		269		(46)			(46)		223	223			
100180132	SUMMERVILLE	SC		11/25/2024		2,612		(221)			(221)		2,391	2,391			
100013841	LAS VEGAS	NV		05/25/2017		592		(8)			(8)		584	584			
100168798	JACKSONVILLE	FL		09/26/2024		386		(64)			(64)		321	321			
100136757	BALTIMORE	MD		11/27/2023		(81)		378			378		297	297			
100090877	BOLINGBROOK	IL		01/31/2023		623		32			32		655	655			
100161957	SAN ANTONIO	TX		07/31/2024		329		(88)			(88)		241	241			
100139384	SOUTH FALLSBURG	NY		12/28/2023		313		(22)			(22)		292	292			
100164962	CLEVELAND	OH		08/28/2024		316		(21)			(21)		295	295			
100063308	ENTERPRISE	AL		07/01/2021		728		(9)			(9)		719	719			
100140755	CAMDEN	NJ		01/22/2024		321		(76)			(76)		245	245			
100023267	VIRGINIA BCH	VA		08/16/2018		963		(53)			(53)		910	910			
100119118	ROUND LAKE	IL		07/28/2023		526		(5)			(5)		521	521			
100179694	AVALON	PA		11/21/2024		391		(18)			(18)		373	373			
100157874	SCOTLAND NECK	NC		07/09/2024		358							358	358			
100091942	PHELAN	CA		02/03/2023		1,635		(70)			(70)		1,565	1,565			
100078849	MELBOURNE	FL		02/24/2022		(6,261)		3			3	7,076	818	817	(1)		(1)
100159499	COLLINSVILLE	OK		07/15/2024		355		(22)			(22)		334	334			
100145544	UNITED KINGDOM	GBR		03/12/2024		(2,245)		2,245			2,245						
100175869	HOPATCONG	NJ		11/12/2024		568		32			32		600	600			
100113013	WORCESTER	MA		06/29/2023		443		309			309		752	752			
100185674	UNITED KINGDOM	GBR		12/20/2024		44							44	44			
100060175	POCATELLO	ID		06/25/2021		886		(81)			(81)		805	805			
100012475	HOUSTON	TX		04/28/2017		665		235			235		901	901			
100165971	PASADENA	TX		09/06/2024		344		(20)			(20)		324	324			
100164280	SUN CITY	AZ		08/21/2024		322		(7)			(7)		315	315			
100155372	FAYETTEVILLE	GA		06/18/2024		791		(111)			(111)		680	680			
100174106	LAWRENCEVILLE	GA		10/31/2024		973		(82)			(82)		892	892			
100080756	VALRICO	FL		03/10/2022		(4,484)		(45)			(45)	5,147	617	638	21		21
100141723	SAN RAFAEL	CA		01/30/2024		317		(48)			(48)		269	269			
100174494	TROY	MI		10/31/2024		871		(26)			(26)		845	845			
100161908	NORMAN	OK		07/31/2024		(3)		3			3						
100043458	JUPITER	FL		08/13/2020		(95)		703			703		609	609			
100120442	HOUSTON	TX		08/18/2023		382		(48)			(48)		334	334			
100167969	SILVER SPRING	MD		09/20/2024		393		(11)			(11)		382	382			
100047960	MUNDELEIN	IL		11/20/2020		(5,011)		(97)			(97)	7,070	1,962	1,944	(18)		(18)
100043246	BRONX	NY		08/13/2020		2,118		(191)			(191)		1,927	1,927			
100130003	WINTER HAVEN	FL		09/27/2023		362		(24)			(24)		338	338			
100077757	BROWNSVILLE	TX		01/03/2022		287		(21)			(21)		266	266			
100069751	KNOXVILLE	MD		09/01/2021		964		7			7		970	970			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103171	JACKSON	TN		04/21/2023		(4,687)		(18)			(18)	5,115	410	377	(33)		(33)
100030787	SAN ANTONIO	TX		04/09/2019		(115)		544			544		429	429			
100127179	PORT MURRAY	NJ		08/30/2023		2,918		463			463		3,381	3,381			
100119745	HYATTSVILLE	MD		08/08/2023		406		(18)			(18)		388	388			
100149863	MESQUITE	TX		04/29/2024		493		(57)			(57)		435	435			
100079753	GUTTENBERG	NJ		04/08/2022		757		(2)			(2)		755	755			
100113848	KEY BISCAYNE	FL		06/29/2023		3,454		157			157		3,611	3,611			
100137498	LAKEWAY	TX		01/11/2024		(4,762)		(48)			(48)	5,111	302	276	(26)		(26)
100091634	CHICAGO	IL		03/07/2023		372		(61)			(61)		311	311			
100168709	SPRINGFIELD	MO		09/25/2024		278		(12)			(12)		266	266			
100138655	PALATINE	IL		02/02/2024		258		(39)			(39)		218	218			
100155438	GIG HARBOR	WA		06/18/2024		1,107		(74)			(74)		1,033	1,033			
100043707	ANSONIA	CT		08/13/2020		515		(55)			(55)		460	460			
100164028	BALTIMORE	MD		08/21/2024		336		(77)			(77)		259	259			
100169339	GASTONIA	NC		09/27/2024		676		(115)			(115)		560	560			
100109623	MIDDLETOWN	OH		06/14/2023		393		(48)			(48)		345	345			
100186711	WILLIMANTIC	CT		12/31/2024		142		(38)			(38)		105	105			
100057508	BALTIMORE	MD		06/30/2021		865		(30)			(30)		835	835			
100012614	COCONUT CREEK	FL		05/25/2017		632		(16)			(16)		616	616			
100050325	MIAMI	FL		11/20/2020		1,350		(47)			(47)		1,304	1,304			
100013101	HIALEAH	FL		05/25/2017		463		134			134		597	597			
100145705	UNITED KINGDOM	GBR		03/12/2024		(936)		967			967		32	32			
100154644	RIVERDALE	GA		07/19/2024		391		(103)			(103)		288	288			
100145817	HUNTINGTON	TX		05/08/2024		526		(98)			(98)		428	428			
100159862	TAMPA	FL		08/16/2024		407		(55)			(55)		352	352			
100030832	SALT LAKE CITY	UT		04/09/2019		170		424			424		594	594			
100128249	JACKSONVILLE	FL		09/14/2023		454		(58)			(58)		396	396			
100063751	DECATUR	AL		07/01/2021		932		6			6		939	939			
100111312	BLUFFTON	SC		06/29/2023		2,003		126			126		2,130	2,130			
100100637	HUMBLE	TX		04/27/2023		508		(68)			(68)		440	440			
100089085	MODESTO	CA		01/06/2023		259		(56)			(56)		203	203			
100030783	CATHEDRAL CITY	CA		04/09/2019		337		153			153		489	489			
100116724	ORLANDO	FL		07/20/2023		(1,234)		2,152			2,152		919	919			
100101895	OCALA	FL		04/06/2023		157		(13)			(13)		143	143			
100012741	BAKERSFIELD	CA		05/25/2017		432		250			250		682	682			
100120607	HUMBLE	TX		08/18/2023		27		(27)			(27)						
100074410	BEAVERCREEK	OH		12/02/2021		5,748		(339)			(339)		5,408	5,408			
100011533	WESLEY CHAPEL	FL		03/08/2017		309		328			328		637	637			
100108076	HOUSTON	TX		05/24/2023		344		(107)			(107)		237	237			
100163307	FORNEY	TX		08/13/2024		405		(51)			(51)		353	353			
100047909	LILBURN	GA		11/20/2020		589		25			25		614	614			
100169467	GLASSBORO	NJ		09/30/2024		180		5			5		185	185			
100139518	ABILENE	TX		12/28/2023		294		(81)			(81)		213	213			
100068070	LEWISVILLE	TX		09/23/2021		2,165		(20)			(20)		2,145	2,145			
100156187	SAN ANTONIO	TX		06/20/2024		371		(21)			(21)		350	350			
100063091	COOKEVILLE	TN		07/01/2021		1,214		(17)			(17)		1,197	1,197			
100101930	BRIDGEPORT	CT		04/14/2023		318		(68)			(68)		250	250			
100111471	SUTTER CREEK	CA		06/29/2023		(4,656)		738			738	5,129	1,210	1,205	(5)		(5)
100061849	KENNESAW	GA		07/01/2021		1,249		(7)			(7)		1,242	1,242			
100153572	UNITED KINGDOM	GBR		05/29/2024		20							20	20			
100186763	CORAL SPRINGS	FL		12/31/2024		128		(40)			(40)		88	88			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068080	CANTON	GA		09/23/2021		1,808		56			56		1,864	1,864			
100155283	ALTAMONTE SPRINGS	FL		07/19/2024		378		(48)			(48)		330	330			
100126810	POMONA	CA		08/30/2023		82		397			397		479	479			
100048529	MERRIMACK	NH		11/20/2020		962		(254)			(254)		709	709			
100114319	GLENDALE HEIGHTS	IL		06/29/2023		266		83			83		349	349			
100169476	YUCAIPA	CA		09/30/2024		285							285	285			
100155964	PHILADELPHIA	PA		06/18/2024		708		(44)			(44)		664	664			
100100065	GIBSONTON	FL		03/28/2023		24		(24)			(24)						
100091163	EL PASO	TX		01/31/2023		(10)		10			10						
100184545	LITHONIA	GA		12/17/2024		(6,473)		(21)			(21)	7,052	558	540	(18)		(18)
100155483	PUYALLUP	WA		06/18/2024		(6,102)		(116)			(116)	7,052	834	805	(28)		(28)
100136620	COLUMBUS	OH		11/22/2023		344		(1)			(1)		343	343			
100168876	UNITED KINGDOM	GBR		09/26/2024		36							36	36			
100168877	UNITED KINGDOM	GBR		09/26/2024		36							36	36			
100168878	UNITED KINGDOM	GBR		09/26/2024		36							36	36			
100043789	CHICAGO	IL		08/13/2020		3,019		188			188		3,207	3,207			
100016471	WETHERSFIELD	CT		04/05/2018		929		(47)			(47)		882	882			
100061090	BESSEMER	AL		06/01/2021		1,472		14			14		1,485	1,485			
100055786	LEHIGH ACRES	FL		03/23/2021		553		(141)			(141)		412	412			
100155519	BAKERSFIELD	CA		06/18/2024		566		(32)			(32)		534	534			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		2,029		428			428		2,457	2,457			
100160601	HOT SPRINGS	AR		07/19/2024		403		(50)			(50)		353	353			
100012042	FAIR LAWN	NJ		03/08/2017		688		431			431		1,119	1,119			
100143446	PROSPECT HEIGHTS	IL		02/16/2024		316		(44)			(44)		272	272			
100063673	COLUMBUS	OH		07/01/2021		917		(9)			(9)		908	908			
100164790	OSAKIS	MN		08/26/2024		10,629		(111)			(111)		10,518	10,518			
100062652	PROSPECT PARK	PA		07/01/2021		1,061		(52)			(52)		1,009	1,009			
100109160	HILO	HI		07/21/2023		400		(79)			(79)		320	320			
100179863	STATESVILLE	NC		11/22/2024		398		(54)			(54)		344	344			
100024811	HILMAR	CA		09/20/2018		909		43			43		952	952			
100129762	FORT PIERCE	FL		09/27/2023		357		(12)			(12)		345	345			
100061239	CAMINO	CA		06/01/2021		1,148		11			11		1,159	1,159			
100067565	FREDERICKSBURG	VA		09/23/2021		816		(94)			(94)		723	723			
100154777	MOBILE	AL		07/19/2024		(4,798)		(80)			(80)	5,095	217	221	4		4
100112082	POUGHKEEPSIE	NY		06/29/2023		133		858			858		991	991			
100181271	PORTER	TX		12/06/2024		(22)		22			22						
100020247	PLANT CITY	FL		07/17/2018		869		(49)			(49)		820	820			
100114966	DALLAS	TX		07/14/2023		326		(32)			(32)		293	293			
100115585	NEW CASTLE	DE		07/19/2023		336		(2)			(2)		333	333			
100091557	DUNDALK	MD		03/07/2023		735		(102)			(102)		634	634			
100064697	MULBERRY	FL		07/14/2021		916		(122)			(122)		794	794			
100031102	BOCA RATON	FL		03/29/2019		884		221			221		1,105	1,105			
100141489	SALISBURY	MD		01/30/2024		344		(50)			(50)		294	294			
100148071	KETCHUM	ID		04/10/2024		974		(58)			(58)		916	916			
100165873	RICHMOND	TX		08/30/2024		408		(49)			(49)		360	360			
100166103	LANSING	KS		09/09/2024		418		4			4		423	423			
100167896	COLUMBUS	OH		09/20/2024		251		(3)			(3)		248	248			
100047853	SHERRILLS FORD	NC		11/20/2020		595		(119)			(119)		476	476			
100020399	SYKESVILLE	MD		07/27/2018		2,104		(67)			(67)		2,037	2,037			
100177962	FORT GRATIOT	MI		11/19/2024		654		(77)			(77)		577	577			
100080024	HENDERSON	NV		04/08/2022		1,521		86			86		1,608	1,608			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012692	MARICOPA	AZ		05/25/2017		607		243			243		850	850			
100116359	WESLEY CHAPEL	FL		07/20/2023		5,460		1,596			1,596		7,055	7,055			
100068411	CHARLOTTE	NC		08/25/2021		738		(61)			(61)		677	677			
100070443	CONYERS	GA		09/23/2021		818		(30)			(30)		788	788			
100172649	KENNESAW	GA		11/21/2024		277		(41)			(41)		236	236			
100067459	POCATELLO	ID		09/23/2021		849		(99)			(99)		750	750			
100110897	SALEM	NJ		06/29/2023		(5,532)		(67)			(67)	7,039	1,440	1,487	47		47
100080966	CHARLOTTE	NC		03/18/2022		799		49			49		848	848			
100175846	BOLINGBROOK	IL		11/12/2024		383		(20)			(20)		363	363			
100111947	UPPER MARLBORO	MD		06/29/2023		259		120			120		378	378			
100176831	PANAMA CITY	FL		11/15/2024		585		(58)			(58)		527	527			
100102163	LANHAM	MD		04/14/2023		13,525		(46)			(46)		13,480	13,480			
100140494	FAYETTEVILLE	NC		01/19/2024		334		(11)			(11)		323	323			
100186649	LAS VEGAS	NV		12/30/2024		323		162			162		485	485			
100103839	TAMPA	FL		05/10/2023		933		(31)			(31)		903	903			
100091952	NEW HAVEN	CT		02/07/2023		337		(61)			(61)		276	276			
100088044	BALTIMORE	MD		10/25/2022		154		(53)			(53)		101	101			
100168816	KISSIMMEE	FL		09/26/2024		435		(37)			(37)		398	398			
100043555	KISSIMMEE	FL		08/13/2020		322		298			298		620	620			
100148999	READING	PA		04/19/2024		950		(73)			(73)		878	878			
100047404	NORTH HILLS	CA		11/20/2020		1,106		(244)			(244)		863	863			
100151969	SEATTLE	WA		06/14/2024		1,981		(142)			(142)		1,839	1,839			
100164516	CHARLOTTE	NC		08/21/2024		462		(89)			(89)		373	373			
100158343	UNITED KINGDOM	GBR		07/09/2024		(1,775)		1,775			1,775						
100084778	HONOLULU	HI		08/02/2022		523		38			38		561	561			
100102116	TAMPA	FL		04/14/2023		854		(39)			(39)		814	814			
100088933	TUCSON	AZ		11/15/2022		330		(119)			(119)		211	211			
100090218	EL CENTRO	CA		01/13/2023		396		(28)			(28)		368	368			
100180841	S-GRAVENHAGE	NLD		11/27/2024		2,404							2,404	2,404			
100134836	ROSSVILLE	GA		10/30/2023		346		(14)			(14)		333	333			
100078943	CLARKSVILLE	TN		02/24/2022		806		7			7		814	814			
100078950	CLARKSVILLE	TN		02/24/2022		806		7			7		814	814			
100174475	HAWTHORNE	CA		10/31/2024		777		(80)			(80)		697	697			
100031198	DEERFIELD BEACH	FL		03/29/2019		553		175			175		728	728			
100130183	KLAMATH FALLS	OR		11/15/2023		355		(46)			(46)		309	309			
100147613	MERCED	CA		04/04/2024		340		(11)			(11)		329	329			
100028782	PHOENIX	AZ		10/26/2018		645		(21)			(21)		625	625			
100024196	BAKERSFIELD	CA		09/20/2018		876		(47)			(47)		829	829			
100144634	LAKE BLUFF	IL		03/13/2024		1,442		58			58		1,500	1,500			
100137495	SAINT CLOUD	MN		01/11/2024		399		(87)			(87)		313	313			
100049359	CORONA	CA		11/20/2020		1,855		(124)			(124)		1,731	1,731			
100016430	LOVELAND	CO		04/05/2018		920		(38)			(38)		882	882			
100146755	SAN ANTONIO	TX		03/20/2024		175		2			2		176	176			
100164295	GATESVILLE	NC		08/21/2024		388		9			9		397	397			
100118084	MONTAGUE	CA		07/20/2023		338		(39)			(39)		299	299			
100029201	LAS VEGAS	NV		10/26/2018		368		94			94		463	463			
100165057	CHINO HILLS	CA		08/28/2024		387		(45)			(45)		342	342			
100101819	DETROIT	MI		03/31/2023		(4)		4			4						
100139751	UNITED KINGDOM	GBR		12/18/2023		531							531	531			
100147340	DORDRECHT	NLD		03/27/2024		(5,077)						5,078	1		(1)		(1)
100112168	KIRKLAND	WA		06/29/2023		2		441			441		443	443			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100028002	SALINE	MI		10/26/2018		733		50			50		782	782			
100054359	CLINTON	MD		03/23/2021		2,151		(182)			(182)		1,969	1,969			
100184754	SOMIS	CA		12/17/2024		600		(90)			(90)		510	510			
100165297	ATLANTA	GA		08/29/2024		327		(88)			(88)		239	239			
100174099	BRIDGEWATER	MA		10/31/2024		342		(40)			(40)		303	303			
100153589	UNITED KINGDOM	GBR		05/29/2024		20							20	20			
100064237	ORLANDO	FL		07/01/2021		1,526		107			107		1,633	1,633			
100184734	DRAPER	UT		12/17/2024		557		(73)			(73)		484	484			
100023897	MONTGOMERY	TX		09/10/2018		828		(55)			(55)		773	773			
100067453	FORT WORTH	TX		09/23/2021		1,270		(31)			(31)		1,239	1,239			
100145574	UNITED KINGDOM	GBR		03/12/2024		(2,281)		2,281			2,281						
100154176	DEERFIELD BEACH	FL		07/11/2024		2,168		(183)			(183)		1,984	1,984			
100180523	PALOS HILLS	IL		11/26/2024		2,685		(116)			(116)		2,568	2,568			
100146165	SAN LEANDRO	CA		03/19/2024		580		(107)			(107)		473	473			
100063327	DANVILLE	VA		07/01/2021		714		(29)			(29)		686	686			
100153586	UNITED KINGDOM	GBR		05/29/2024		23							23	23			
100012797	SANTA ANA	CA		05/25/2017		(4,561)		36			36	5,074	550	520	(30)		(30)
100068302	MOUNT LAUREL	NJ		08/25/2021		866		(74)			(74)		793	793			
100126822	LAS VEGAS	NV		08/30/2023		218		339			339		557	557			
100013850	LADSON	SC		05/25/2017		631		92			92		722	722			
100028421	GLENDALE	AZ		10/26/2018		726		30			30		757	757			
100103711	NORTH CHARLESTON	SC		05/08/2023		237		(34)			(34)		203	203			
100031151	NAPLES	FL		03/29/2019		1,802		474			474		2,276	2,276			
100155251	NAVASOTA	TX		07/19/2024		442		(52)			(52)		390	390			
100013770	HIALEAH GARDEN	FL		05/25/2017		774		55			55		829	829			
100167943	MISSION	TX		09/20/2024		370		(41)			(41)		330	330			
100084803	MYRTLE BEACH	SC		08/02/2022		990		(156)			(156)		834	834			
100143878	RIO VISTA	CA		03/06/2024		387		(48)			(48)		339	339			
100050189	BRISTOL	CT		11/20/2020		2,831		(647)			(647)		2,184	2,184			
100055045	TOTOWA	NJ		03/23/2021		2,980		(159)			(159)		2,821	2,821			
100081076	LOCUST GROVE	VA		03/18/2022		891		92			92		983	983			
100013580	SAN BERNARDINO	CA		05/25/2017		544		39			39		583	583			
100174439	ALEDO	TX		10/31/2024		750		(77)			(77)		673	673			
100175760	CLEARFIELD	UT		11/12/2024		854		(9)			(9)		845	845			
100067786	TAMPA	FL		09/23/2021		888		(44)			(44)		844	844			
100048780	WOODHAVEN	NY		11/20/2020		2,644		(288)			(288)		2,356	2,356			
100018076	PEACHTREE CITY	GA		06/08/2018		908		(38)			(38)		870	870			
100128050	INDIANAPOLIS	IN		09/08/2023		378		(13)			(13)		366	366			
100142833	SAN LORENZO	CA		02/09/2024		386		(48)			(48)		338	338			
100028705	BRENTWOOD	MD		10/26/2018		(4,560)		58			58	5,091	589	571	(18)		(18)
100018188	WALDPORT	OR		06/08/2018		919		(13)			(13)		906	906			
100012970	HIALEAH	FL		05/25/2017		(235)		559			559		324	324			
100088143	MYRTLE BEACH	SC		10/25/2022		446		(76)			(76)		369	369			
100139251	PHILADELPHIA	PA		12/28/2023		315		(38)			(38)		277	277			
100100705	FREDERICKSBURG	VA		04/28/2023		762		185			185		947	947			
100140218	PORT RICHEY	FL		01/11/2024		332		(43)			(43)		290	290			
100066087	JACKSONVILLE	FL		08/02/2021		1,204		(26)			(26)		1,178	1,178			
100158845	COLDSPRING	TX		07/12/2024		359		(2)			(2)		356	356			
100071005	MAYS LANDING	NJ		10/01/2021		870		(27)			(27)		844	844			
100139460	COLUMBUS	OH		12/28/2023		364		22			22		386	386			
100026302	MIAMI GARDENS	FL		09/20/2018		553		(3)			(3)		550	550			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163881	CHESTER	VA		09/27/2024		371		(26)			(26)		345	345			
100164919	DOLTON	IL		08/28/2024		331		(20)			(20)		311	311			
100173914	PHILADELPHIA	PA		10/31/2024		395		(51)			(51)		343	343			
100129883	CEDARVILLE	NJ		09/27/2023		328		(34)			(34)		294	294			
100144748	UNITED KINGDOM	GBR		03/12/2024		(1,253)		1,308			1,308		55	55			
100011029	WILLS POINT	TX		12/23/2016		1,200		8			8		1,208	1,208			
100152833	FORT MYERS	FL		05/22/2024		2,142		(186)			(186)		1,956	1,956			
100150914	MARION	TX		05/08/2024		498		103			103		601	601			
100013827	TACOMA	WA		05/25/2017		678		47			47		725	725			
100012946	LAKE WORTH	FL		05/25/2017		492		30			30		522	522			
100024328	BIGFORK	MT		09/20/2018		836		(43)			(43)		793	793			
100037933	TAMPA	FL		09/16/2019		1,550		(68)			(68)		1,482	1,482			
100128714	LAS VEGAS	NV		09/21/2023		383		(50)			(50)		334	334			
100069587	ACWORTH	GA		09/01/2021		13		(13)			(13)						
100145083	UNITED KINGDOM	GBR		03/12/2024		(1,103)		1,160			1,160		58	58			
100129751	HOUSTON	TX		09/27/2023		347		(84)			(84)		263	263			
100102147	FORT WORTH	TX		04/14/2023		354		(62)			(62)		292	292			
100086524	WATERFORD	CT		09/30/2022		413		(34)			(34)		379	379			
100013413	STOCKTON	CA		05/25/2017		619		84			84		704	704			
100185689	HILVERSUM	NLD		12/20/2024													
100180835	ROTTERDAM	NLD		11/27/2024													
100143600	MILWAUKEE	WI		02/21/2024		314		(24)			(24)		290	290			
100064947	LAKEWOOD	NJ		07/14/2021		875		(76)			(76)		799	799			
100064781	ORLANDO	FL		07/14/2021		823		(92)			(92)		731	731			
100141918	SAINT CLOUD	FL		03/27/2024		2,038		(101)			(101)		1,937	1,937			
100153763	NES	NLD		05/30/2024													
100035896	SURPRISE	AZ		08/21/2019		1,034		(62)			(62)		971	971			
100112678	DESERT HOT SPRINGS	CA		06/29/2023		(24)		664			664		640	640			
100064871	TULARE	CA		07/14/2021		1,230		(102)			(102)		1,128	1,128			
100013617	SURPRISE	AZ		05/25/2017		540		57			57		597	597			
100139234	ROSELLE	IL		12/28/2023		343		(11)			(11)		332	332			
100112177	MIDLOTHIAN	VA		06/29/2023		103		234			234		337	337			
100069004	KAPOLEI	HI		09/01/2021		1,577		(2)			(2)		1,574	1,574			
100113804	MURRIETA	CA		06/29/2023		445		740			740		1,184	1,184			
100011466	PALM COAST	FL		12/23/2016		1,704		239			239		1,943	1,943			
100048490	JUPITER	FL		11/20/2020		4,571		(185)			(185)		4,386	4,386			
100086739	CONROE	TX		09/30/2022		425		(52)			(52)		372	372			
100109823	CROWN POINT	IN		06/22/2023		367		(25)			(25)		342	342			
100141290	PHILADELPHIA	PA		01/30/2024		336		(41)			(41)		295	295			
100112363	WOODBRIDGE	VA		06/29/2023		180		29			29		209	209			
100166303	CINCINNATI	OH		10/23/2024		343		(48)			(48)		294	294			
100024387	FEDERAL WAY	WA		09/20/2018		870		(41)			(41)		829	829			
100128243	KEYSTONE HEIGHTS	FL		09/14/2023		463		(46)			(46)		417	417			
100064831	CLINTON	TN		07/14/2021		799		(84)			(84)		715	715			
100101982	WASHINGTON	VA		04/14/2023		638		(87)			(87)		551	551			
100164071	ATLANTA	GA		08/21/2024		355		(106)			(106)		249	249			
100119071	EAST HARTFORD	CT		07/27/2023		310		(36)			(36)		274	274			
100024226	LEWISVILLE	TX		09/20/2018		820		(50)			(50)		770	770			
100180770	BARTOW	FL		11/26/2024		293		(38)			(38)		256	256			
100020362	ENGLEWOOD	FL		07/27/2018		3,796		(137)			(137)		3,659	3,659			
100083786	LAKELAND	FL		07/12/2022		606		(1)			(1)		605	605			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012887	LAS VEGAS	NV		05/25/2017		284		229			229		513	513			
100011583	WYNANTSKILL	NY		03/08/2017		754		256			256		1,010	1,010			
100025116	MELBOURNE	FL		09/20/2018		743		20			20		763	763			
100090167	ARLINGTON	TX		01/13/2023		381		(30)			(30)		351	351			
100173920	COLUMBUS	GA		10/31/2024		412		(51)			(51)		361	361			
100141354	PORT CHARLOTTE	FL		01/30/2024		548		(54)			(54)		493	493			
100113546	NORTH EASTON	MA		06/29/2023		622		474			474		1,096	1,096			
100165948	LEESBURG	FL		09/06/2024		307		(46)			(46)		261	261			
100147298	ZUNDERT	NLD		03/27/2024													
100140611	MELISSA	TX		01/19/2024		54,032		(1,964)			(1,964)		52,069	52,069			
100115464	ROCK HILL	SC		07/17/2023		632		(71)			(71)		561	561			
100120421	ROCK HILL	SC		08/18/2023		288		(16)			(16)		273	273			
100151810	BALTIMORE	MD		05/10/2024		345		(57)			(57)		288	288			
100055379	DENHAM SPRINGS	LA		03/23/2021		996		(80)			(80)		915	915			
100169880	PRATTVILLE	AL		11/08/2024		297		(36)			(36)		260	260			
100012732	BAKERSFIELD	CA		05/25/2017		267		(53)			(53)		214	214			
100174485	CARLSBAD	CA		10/31/2024		895		(16)			(16)		879	879			
100048647	COBBS CREEK	VA		11/20/2020		1,070		(292)			(292)		778	778			
100109843	DETROIT	MI		06/22/2023		341		(31)			(31)		310	310			
100149548	STUART	FL		04/26/2024		52,299		(312)			(312)	5,049	57,036	57,000	(36)		(36)
100161311	FALLS CHURCH	VA		07/25/2024		386		(35)			(35)		351	351			
100112570	ORANGE PARK	FL		06/29/2023		457		45			45		501	501			
100174906	DUNDALK	MD		10/31/2024		793		(99)			(99)		694	694			
100086672	COLUMBUS	GA		09/30/2022		428		(25)			(25)		402	402			
100147391	TOLEDO	OH		05/08/2024		339		(12)			(12)		327	327			
100112203	SAINT CHARLES	MO		06/29/2023		1,505		49			49		1,555	1,555			
100165833	MIAMI	FL		08/29/2024		345		(67)			(67)		278	278			
100143021	SUMMERTOWN	TN		02/12/2024		279		(54)			(54)		226	226			
100175731	KAILUA KONA	HI		11/12/2024		924		(80)			(80)		844	844			
100083994	LAKELAND	FL		07/12/2022		490		(21)			(21)		469	469			
100130135	NETHERLANDS	NLD		09/26/2023													
100026131	CHICAGO	IL		09/20/2018		371		6			6		377	377			
100064758	HUMBLE	TX		07/14/2021		835		(97)			(97)		738	738			
100146243	CLARKSBURG	MD		03/19/2024		773		(99)			(99)		675	675			
100061200	COOKEVILLE	TN		06/01/2021		1,419		12			12		1,432	1,432			
100061427	MANCHESTER	TN		06/01/2021		599		8			8		607	607			
100147501	PEMBROKE PINES	FL		04/03/2024		368		(14)			(14)		354	354			
100117963	PALMDALE	CA		07/20/2023		438		29			29		467	467			
100146866	HUMBLE	TX		03/21/2024		374		(36)			(36)		338	338			
100079617	MIAMI	FL		04/25/2022		608		(157)			(157)		451	451			
100013653	FRESNO	CA		05/25/2017		608		97			97		705	705			
100136705	PALM BAY	FL		01/25/2024		313		(37)			(37)		276	276			
100076276	LA VISTA	NE		01/07/2022		857		(18)			(18)		838	838			
100120404	EDMOND	OK		08/18/2023		8		(8)			(8)						
100016434	NEW BRUNSWICK	NJ		04/05/2018		(4,059)		(59)			(59)	5,068	950	933	(17)		(17)
100134739	MILLVILLE	NJ		10/30/2023		265		(17)			(17)		248	248			
100133432	COLUMBUS	OH		10/19/2023		255		(52)			(52)		203	203			
100143566	TULSA	OK		02/21/2024		367		(15)			(15)		352	352			
100135904	LEHIGH ACRES	FL		11/13/2023		344		(25)			(25)		319	319			
100141529	HOMOSASSA	FL		01/30/2024		227		(34)			(34)		192	192			
100081319	IRVING	TX		03/18/2022		836		59			59		896	896			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146246	WEST BOUNTIFUL	UT		03/19/2024		837		(79)			(79)		758	758			
100168947	GRONINGEN	NLD		09/26/2024		930							930	930			
100141227	WINTER HAVEN	FL		01/30/2024		336		(40)			(40)		297	297			
100064936	KATY	TX		07/14/2021		1,651		(111)			(111)		1,540	1,540			
100090999	SEWICKLEY	PA		01/31/2023		407		(51)			(51)		356	356			
100071774	GOLDSBORO	NC		10/14/2021		934		(77)			(77)		858	858			
100156972	UNITED KINGDOM	GBR		06/27/2024		19							19	19			
100136864	PRINCETON	TX		11/27/2023		394		(29)			(29)		365	365			
100049338	MIDDLE RIVER	MD		11/20/2020		802		(119)			(119)		683	683			
100133236	AURORA	IL		11/29/2023		331		(39)			(39)		292	292			
100011196	MERRICK	NY		01/27/2017		3,757		195			195		3,952	3,952			
100028851	LEHIGH ACRES	FL		10/26/2018		443		178			178		621	621			
100029215	FLORENCE	MA		10/26/2018		731		172			172		903	903			
100113556	LEANDER	TX		06/29/2023		1,242		571			571		1,812	1,812			
100029808	STOCKTON	CA		10/26/2018		870		455			455		1,326	1,326			
100184815	DUBLIN	CA		12/17/2024		796		(69)			(69)		728	728			
100013820	DES MOINES	IA		05/25/2017		635		123			123		758	758			
100128459	GAINESVILLE	FL		09/15/2023		334		(29)			(29)		305	305			
100088903	SCHENECTADY	NY		11/15/2022		312		(40)			(40)		273	273			
100078788	MCGREGOR	TX		02/24/2022		834		5			5		839	839			
100057842	BELMONT	NC		06/30/2021		619							618	618			
100133437	LA MARQUE	TX		10/19/2023		339		(58)			(58)		281	281			
100054989	GILBERT	AZ		03/23/2021		1,257		(99)			(99)		1,158	1,158			
100017921	LOMPOC	CA		05/30/2018		899		(23)			(23)		876	876			
100126567	WAUKESHA	WI		08/30/2023		262		155			155		417	417			
100087162	GLEN BURNIE	MD		10/25/2022		627		169			169		796	796			
100041193	DURHAM	NC		03/02/2020		1,031		(72)			(72)		959	959			
100079194	ROCHESTER	NY		02/24/2022		847		(38)			(38)		809	809			
100134776	ARLINGTON	TX		10/30/2023		19,429		90			90		19,519	19,519			
100075926	HEMET	CA		01/07/2022		227		27			27		254	254			
100170300	CRANDALL	TX		10/08/2024		494		21			21		515	515			
100151731	DAVENPORT	FL		05/10/2024		407		(41)			(41)		366	366			
100153179	BAYTOWN	TX		05/30/2024		1,435		(18)			(18)		1,417	1,417			
100178320	SACRAMENTO	CA		11/19/2024		267		(31)			(31)		236	236			
100157743	CALABASAS	CA		07/02/2024		807		(80)			(80)		726	726			
100025988	SAN ANTONIO	TX		09/20/2018		1,954		(158)			(158)		1,795	1,795			
100087282	TUCSON	AZ		10/25/2022		374		87			87		461	461			
100063822	SPRING	TX		07/01/2021		987		(6)			(6)		980	980			
100042929	NEW BEDFORD	MA		05/28/2020		1,001		(84)			(84)		916	916			
100028480	COCONUT CREEK	FL		10/26/2018		642		38			38		679	679			
100145714	UNITED KINGDOM	GBR		03/12/2024		(1,297)		1,338			1,338		41	41			
100143526	SCRANTON	PA		02/21/2024		311		(20)			(20)		291	291			
100089964	MILWAUKEE	WI		01/26/2023		434		(112)			(112)		323	323			
100102898	MIAMI	FL		06/22/2023		2,242		(274)			(274)	5,032	6,999	7,000	1		1
100029685	ORANGE PARK	FL		10/26/2018		632		30			30		661	661			
100078888	LEESBURG	FL		02/24/2022		770		(21)			(21)		749	749			
100075967	WASHINGTON	DC		01/07/2022		830		(27)			(27)		803	803			
100026342	GRANTSVILLE	UT		09/20/2018		611		59			59		670	670			
100014652	ELKRIDGE	MD		09/27/2017		3,012		63			63		3,076	3,076			
100116100	FORNEY	TX		07/20/2023		470		358			358		828	828			
100171777	BIG BEAR CITY	CA		10/17/2024		500		(94)			(94)		406	406			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065111	BOULDER CITY	NV		07/14/2021		1,111		(61)			(61)		1,050	1,050			
100175016	EL PASO	TX		10/31/2024		367		(37)			(37)		330	330			
100043129	LOS ANGELES	CA		05/28/2020		349		(1)			(1)		348	348			
100120426	DALLAS	TX		08/18/2023		396		(3)			(3)		393	393			
100054658	WESTFIELD	NJ		03/23/2021		758		(81)			(81)		677	677			
100177916	PASO ROBLES	CA		11/19/2024		624		(79)			(79)		545	545			
100047578	CAVE CREEK	AZ		11/20/2020		783		(153)			(153)		630	630			
100158188	UNITED KINGDOM	GBR		07/09/2024		(2,174)		2,174			2,174						
100017140	MURPHY	NC		04/26/2018		2,387		(69)			(69)		2,319	2,319			
100157763	ORLANDO	FL		07/02/2024		270		(27)			(27)		242	242			
100038795	DUBLIN	IRL		09/27/2019		755		1,163			1,163		1,918	1,918			
100103521	HOUSTON	TX		05/08/2023		1,529		(184)			(184)		1,345	1,345			
100079590	FORT LAUDERDALE	FL		04/08/2022		1,104		(61)			(61)		1,043	1,043			
100136837	BURLINGTON	NJ		11/27/2023		(123)		450			450		326	326			
100116934	LEWISVILLE	TX		07/20/2023		489		423			423		912	912			
100079696	AVENTURA	FL		04/08/2022		708		(118)			(118)		590	590			
100026860	PHILADELPHIA	PA		09/26/2018		541		47			47		587	587			
100071633	BRAWLEY	CA		10/14/2021		3,444		(129)			(129)		3,315	3,315			
100144251	OMAHA	NE		03/08/2024		26		(26)			(26)						
100047994	STAMFORD	CT		11/20/2020		867		(180)			(180)		688	688			
100173909	COLUMBIA	TN		10/31/2024		449		(22)			(22)		426	426			
100117029	GRAND RAPIDS	MI		07/20/2023		449		135			135		584	584			
100118035	FRESNO	CA		07/20/2023		6,207		405			405		6,612	6,612			
100011005	SAINT CLOUD	FL		12/23/2016		364		326			326		690	690			
100126569	DORCHESTER	NJ		08/30/2023		522		(171)			(171)		352	352			
100055083	CHICAGO	IL		03/23/2021		479		3			3		482	482			
100143609	FARMINGTON	NM		02/21/2024		373		(12)			(12)		361	361			
100110099	NEW CUYAMA	CA		06/23/2023		2,076		(69)			(69)		2,007	2,007			
100013746	PORT ST LUCIE	FL		05/25/2017		443		34			34		477	477			
100089968	KISSIMMEE	FL		01/26/2023		507		(243)			(243)		264	264			
100070895	INMAN	SC		10/01/2021		(4,122)		(39)			(39)	5,024	862	844	(18)		(18)
100163826	PECKVILLE	PA		09/27/2024		17		(17)			(17)						
100157985	COVINGTON	GA		07/09/2024		260		(8)			(8)		251	251			
100000367	EAGLE	ID		09/27/2016		866		100			100		966	966			
100111705	WOODBRIDGE	VA		06/29/2023		397		342			342		739	739			
100126313	WATERBURY	CT		08/30/2023		(26)		348			348		322	322			
100185849	ROYAL OAK	MI		12/26/2024		251		(27)			(27)		224	224			
100184723	EAGLE	ID		12/17/2024		762		(59)			(59)		703	703			
100112974	HYATTSVILLE	MD		06/29/2023		(5,347)		840			840	4,990	484	446	(37)		(37)
100078651	PIOCHE	NV		02/02/2022		687		(83)			(83)		605				
100057705	BRIDGEPORT	CT		06/30/2021		823		(76)			(76)		747	747			
100120149	GRAND PRAIRIE	TX		08/11/2023		10,440		(906)			(906)		9,533	9,533			
100184943	LAGUNA NIGUEL	CA		12/17/2024		530		(54)			(54)		476	476			
100068184	ROSWELL	GA		08/25/2021		885		(45)			(45)		840	840			
100138197	WILMINGTON	DE		12/14/2023		339		(45)			(45)		295	295			
100081379	HOUSTON	TX		03/18/2022		1,272		70			70		1,341	1,341			
100031222	APPLE VALLEY	CA		03/29/2019		828		111			111		939	939			
100040098	CLARKSTON	GA		01/28/2020		1,239		(101)			(101)		1,138	1,138			
100148016	MELISSA	TX		04/10/2024		2,451		(158)			(158)		2,294	2,294			
100168895	UNITED KINGDOM	GBR		09/26/2024		32							32	32			
100107897	LIVONIA	MI		06/29/2023		375		(43)			(43)		332	332			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153584	UNITED KINGDOM	GBR		05/29/2024		22							22	22			
100165300	MELBOURNE	FL		08/29/2024		403		(34)			(34)		368	368			
100013424	MIAMI	FL		05/25/2017		872		174			174		1,047	1,047			
100079130	GREENWELL SPRINGS	LA		02/24/2022		2,632		(61)			(61)		2,570	2,570			
100103548	PORTLAND	OR		05/08/2023		564		(55)			(55)		509	509			
100113235	HYDE PARK	MA		06/29/2023		329		17			17		345	345			
100046670	MIAMI GARDENS	FL		11/25/2020		(4,829)		(8)			(8)	5,027	189	176	(13)		(13)
100076448	SUNNY ISLES BEACH	FL		12/23/2021		730		(129)			(129)		602	602			
100165161	UNITED KINGDOM	GBR		08/27/2024		35							35	35			
100156054	SHERMAN	ME		06/18/2024		285		(57)			(57)		228	228			
100100846	NETCONG	NJ		04/28/2023		136		103			103		239	239			
100147609	COLORADO SPRINGS	CO		04/04/2024		314		(71)			(71)		243	243			
100127947	ANTIOCH	TN		09/08/2023		499		110			110		610	610			
100100822	GURNEE	IL		04/28/2023		1,590		161			161		1,751	1,751			
100155708	SPOKANE	WA		06/18/2024		843		(83)			(83)		759	759			
100028975	ORANGE CITY	FL		10/26/2018		540							540	540			
100161840	PHILADELPHIA	PA		07/31/2024		301		(15)			(15)		286	286			
100102428	HOUSTON	TX		06/07/2023		1,427		(125)			(125)		1,302	1,302			
100139792	UNITED KINGDOM	GBR		12/18/2023		(6,909)						6,962	53	22	77	(107)	(31)
100185032	OKLAHOMA CITY	OK		12/20/2024		278		29			29		306	306			
100064887	PORT ORANGE	FL		07/14/2021		925		(86)			(86)		839	839			
100177859	HODGENVILLE	KY		11/19/2024		827		(68)			(68)		759	759			
100012878	WATERFORD	CA		05/25/2017		273		444			444		716	716			
100053416	TURTLE LAKE	WI		03/23/2021		1,650		(420)			(420)		1,230	1,230			
100149667	JONESBORO	GA		04/26/2024		374		(64)			(64)		311	311			
100162344	PANORAMA CITY	CA		08/06/2024		747		(63)			(63)		684	684			
100054060	ELLENWOOD	GA		03/23/2021		700		(154)			(154)		547	547			
100181581	JOHNSON CITY	NY		12/09/2024		217		(19)			(19)		198	198			
100011622	PATERSON	NJ		03/08/2017		429		293			293		722	722			
100131720	HANOVER PARK	IL		10/06/2023		1,468		147			147		1,615	1,615			
100149534	TAMPA	FL		04/26/2024		9,881		(346)			(346)		9,535	9,535			
100100899	SAN ANTONIO	TX		04/28/2023		471		(34)			(34)		437	437			
100168359	HOUSTON	TX		09/25/2024		23,450		(209)			(209)		23,241	23,241			
100025308	OAKDALE	MN		09/20/2018		2,822		196			196		3,018	3,018			
100175141	YORK	PA		11/05/2024		391		(15)			(15)		376	376			
100103511	OMAHA	NE		05/08/2023		319		(39)			(39)		279	279			
100185535	WESLEY CHAPEL	FL		12/20/2024		267		(26)			(26)		241	241			
100154890	SALEM	VA		07/19/2024		291		(36)			(36)		255	255			
100185645	UNITED KINGDOM	GBR		12/20/2024													
100063288	TUCSON	AZ		07/01/2021		955		(14)			(14)		941	941			
100049055	NORTH AUGUSTA	SC		11/20/2020		666		(49)			(49)		617	617			
100117331	PALM SPRINGS	CA		07/20/2023		497		556			556		1,052	1,052			
100025363	EUGENE	OR		09/20/2018		2,022		232			232		2,254	2,254			
100139358	TRENTON	NJ		12/28/2023		318		(6)			(6)		312	312			
100064808	WEST DEPTFORD	NJ		07/14/2021		967		(95)			(95)		872	872			
100068403	GALLUP	NM		08/25/2021		864		(32)			(32)		832	832			
100065062	PHILADELPHIA	PA		07/14/2021		874		(60)			(60)		813	813			
100060166	HAMPTON	GA		06/25/2021		861		(66)			(66)		794	794			
100119605	HOUSTON	TX		07/31/2023		(8)		8			8						
100014314	HADDON HEIGHTS	NJ		09/27/2017		13		61			61		74	74			
100157792	FAYETTEVILLE	NC		08/01/2024		386		(27)			(27)		359	359			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064960	BLUE RIVER	CO		07/14/2021		871		(73)			(73)		797	797			
100088036	MIAMI BEACH	FL		10/25/2022		392		(69)			(69)		323	323			
100026042	SPANAWAY	WA		09/20/2018		1,104		38			38		1,142	1,142			
100141041	REX	GA		02/20/2024		15,809		(531)			(531)		15,278	15,278			
100010689	LAS VEGAS	NV		12/23/2016		709		95			95		804	804			
100184468	REDWOOD CITY	CA		12/17/2024		1,106		(62)			(62)		1,045	1,045			
100146778	FALLS CHURCH	VA		03/20/2024		(2)		2			2						
100070623	RINGGOLD	GA		10/01/2021		788		(34)			(34)		753	753			
100115252	TRENTON	NJ		07/17/2023		(5,001)		336			336	5,009	343	338	(4)		(4)
100109805	NAUGATUCK	CT		08/04/2023		739		(112)			(112)		626	626			
100130049	CLARKSVILLE	TN		09/27/2023		403		(7)			(7)		396	396			
100145731	UNITED KINGDOM	GBR		03/12/2024		(1,225)		1,252			1,252		27	27			
100139763	UNITED KINGDOM	GBR		12/18/2023		15							15	15			
100012988	HOLLYWOOD	FL		05/25/2017		438		223			223		661	661			
100100041	STEVENS POINT	WI		03/28/2023		297		(34)			(34)		263	263			
100110820	HAMPTON	VA		06/29/2023		1,083		(82)			(82)		1,002	1,002			
100158252	UNITED KINGDOM	GBR		07/09/2024		(2,048)		2,048			2,048						
100100237	READING	PA		03/17/2023		368		(35)			(35)		334	334			
100030153	ROCK HILL	SC		12/20/2018		528		337			337		865	865			
100141499	UPPER MARLBORO	MD		01/30/2024		384		(68)			(68)		316	316			
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024		324		(25)			(25)		300	300			
100028706	PALM BAY	FL		10/26/2018		482		67			67		550	550			
100028749	LELAND	NC		10/26/2018		614		53			53		667	667			
100112248	SACRAMENTO	CA		06/29/2023		71		526			526		597	597			
100079516	DECATUR	AL		04/08/2022		723		(40)			(40)		683	683			
100091449	HOUSTON	TX		02/22/2023		620		29			29		650	650			
100081522	ALLEN	TX		03/18/2022		1,144		79			79		1,223	1,223			
100181280	WEST JEFFERSON	OH		12/06/2024		263		15			15		278	278			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		719		(133)			(133)		586	586			
100071850	OCALA	FL		10/14/2021		789		(76)			(76)		713	713			
100130140	SAN ANTONIO	TX		11/15/2023		1,290		(90)			(90)		1,200	1,200			
100019754	FORT WORTH	TX		07/26/2018		899		(101)			(101)		798	798			
100117259	MANASSAS	VA		07/20/2023		434		30			30		464	464			
100139851	UNITED KINGDOM	GBR		12/18/2023		1,173							1,173	1,173			
100060219	CHARLOTTE	NC		06/25/2021		2,620		(64)			(64)		2,556	2,556			
100103187	OCEANSIDE	NY		04/21/2023		380		(35)			(35)		345	345			
100091527	NEWPORT NEWS	VA		01/20/2023		378		(24)			(24)		353	353			
100119799	TRENTON	NJ		08/08/2023		(134)		489			489		356	356			
100062793	GROVETOWN	GA		07/01/2021		416		(23)			(23)		392	392			
100077516	AMANDA	OH		01/03/2022		971		(34)			(34)		938	938			
100115237	TRENTON	NJ		07/17/2023		47		298			298		345	345			
100131876	BALTIMORE	MD		10/06/2023		123		(44)			(44)		79	79			
100062109	KATY	TX		07/01/2021		1,085		(50)			(50)		1,034	1,034			
100087021	NOVATO	CA		11/04/2022		14,824		(107)			(107)		14,717	14,717			
100115182	GLENWOOD	IL		07/17/2023		398		(28)			(28)		370	370			
100153098	ATLANTA	GA		06/27/2024		1,786		(103)			(103)		1,683	1,683			
100011944	MIAMI	FL		03/08/2017		231		299			299		530	530			
100068011	SPRINGFIELD	MA		09/23/2021		850		(76)			(76)		774	774			
100048718	AUBURN	AL		11/20/2020		867		(174)			(174)		693	693			
100016524	NEVADA CITY	CA		04/10/2018		945		(23)			(23)		922	922			
100080176	POMPANO BEACH	FL		02/25/2022		716		(34)			(34)		683	683			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108983	LUBBOCK	TX		05/31/2023		167		(25)			(25)		143	143			
100185868	BALTIMORE	MD		12/26/2024		138		(39)			(39)		99	99			
100079276	HIALEAH	FL		02/28/2022		2,149		(54)			(54)		2,095	2,095			
100045787	KENT LAKES	NY		11/25/2020		657		110			110		766	766			
100091554	BAKERSFIELD	CA		03/07/2023		332		(38)			(38)		294	294			
100111512	RIVERSIDE	CA		06/29/2023		(201)		221			221		21	21			
100158244	UNITED KINGDOM	GBR		07/09/2024		(2,152)		2,152			2,152						
100088082	LUTZ	FL		10/25/2022		442		(114)			(114)		329	329			
5.00005E+11	HAARLEM	NLD		03/26/2024													
100139299	VIRGINIA BEACH	VA		12/28/2023		2,024		(63)			(63)		1,961	1,961			
100010701	NEW PORT RICHEY	FL		12/23/2016		519		594			594		1,113	1,113			
100120850	SAINT PETERSBURG	FL		08/25/2023		375		(2)			(2)		372	372			
100127324	ROCKY RIVER	OH		08/30/2023		222		740			740		962	962			
100137896	LAS VEGAS	NV		12/08/2023		213		(30)			(30)		183	183			
100158216	UNITED KINGDOM	GBR		07/09/2024		(2,152)		2,152			2,152						
100158242	UNITED KINGDOM	GBR		07/09/2024		(2,152)		2,152			2,152						
100089983	MANHATTAN	KS		01/13/2023		1,061		(12)			(12)		1,049	1,049			
100158214	UNITED KINGDOM	GBR		07/09/2024		(2,152)		2,152			2,152						
100158215	UNITED KINGDOM	GBR		07/09/2024		(2,152)		2,152			2,152						
100169915	SCOTT	LA		11/08/2024		353		(49)			(49)		304	304			
100168349	CRANDALL	TX		09/25/2024		1,687		45			45		1,732	1,732			
100023935	FARMINGTON HILLS	MI		09/10/2018		797		(61)			(61)		735	735			
100126979	DORCHESTER	MA		08/30/2023		(4,640)		226			226	4,993	579	559	(20)		(20)
100054214	DALLASTOWN	PA		03/23/2021		551		(63)			(63)		488	488			
100138113	ZEPHYRHILLS	FL		12/14/2023		11,559		56			56		11,615	11,615			
100133429	VIAN	OK		10/19/2023		487		(64)			(64)		422	422			
100143510	MELBOURNE	FL		02/22/2024		(2,800)		(60)			(60)	5,021	2,161	2,147	(13)		(13)
100177698	BELLEVUE	WA		11/19/2024		859		(62)			(62)		797	797			
100164013	DELAVAN	WI		08/21/2024		322		(25)			(25)		297	297			
100077454	CAMDENTON	MO		01/03/2022		659		(44)			(44)		615	615			
100014164	PALMETTO	FL		05/25/2017		536		87			87		622	622			
100158243	UNITED KINGDOM	GBR		07/09/2024		(2,152)		2,152			2,152						
100184638	CHINO	CA		12/17/2024		504		(17)			(17)		487	487			
100165067	MIAMI	FL		08/28/2024		498		(56)			(56)		442	442			
100109284	NAMPA	ID		07/21/2023		9		(9)			(9)						
100184736	LAKE FOREST PARK	WA		12/17/2024		905		(56)			(56)		848	848			
100103424	CHARLOTTE	NC		06/16/2023		763		(75)			(75)		688	688			
100149331	YUKON	OK		04/24/2024		425		8			8		433	433			
100108375	CALUMET CITY	IL		05/25/2023		358		(28)			(28)		330	330			
100053995	SMITHVILLE	MO		03/23/2021		233		(133)			(133)		99	99			
100141010	PHILADELPHIA	PA		02/20/2024		351		(50)			(50)		301	301			
100088950	AVON PARK	FL		11/15/2022		542		(21)			(21)		522	522			
100063072	MIDDLETOWN	DE		07/01/2021		1,569		31			31		1,599	1,599			
100143682	FORSYTH	MO		02/22/2024		359		(27)			(27)		332	332			
100184541	OREM	UT		12/17/2024		1,347		(72)			(72)		1,275	1,275			
100039198	DUBLIN	IRL		09/27/2019		9,972		3,542			3,542		13,515	13,515			
100126356	KANSAS CITY	MO		08/30/2023		403		(17)			(17)		386	386			
100186756	MILWAUKEE	WI		12/31/2024		245		(44)			(44)		201	201			
100025658	LAKE ARROWHEAD	CA		09/20/2018		(6,383)		38			38	6,879	534	520	(14)		(14)
100103188	WATERBURY	CT		04/21/2023		442		(32)			(32)		410	410			
100152003	PHILADELPHIA	PA		06/14/2024		377		(56)			(56)		321	321			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081118	HOUSTON	TX		03/18/2022		845		90			90		935	935			
100071740	ABERDEEN	MD		10/14/2021		836		(82)			(82)		754	754			
100136730	TRENTON	NJ		11/27/2023		94		172			172		266	266			
100154654	LOCUST GROVE	GA		07/19/2024		425		(29)			(29)		396	396			
100145378	UNITED KINGDOM	GBR		03/12/2024		(702)		755			755		53	53			
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		465		48			48		512	512			
100030156	GRAND RAPIDS	MI		12/20/2018		1,337		(14)			(14)		1,323	1,323			
100014107	AURORA	IL		05/25/2017		568		39			39		608	608			
100154590	RAY CITY	GA		06/14/2024		1,786		(204)			(204)		1,583	1,583			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		4,661							4,661	4,661			
100126776	PALMDALE	CA		08/30/2023		1,557		434			434		1,990	1,990			
100101758	CHICAGO	IL		03/31/2023		2,221		(1,860)			(1,860)		360	360			
100171805	GRAHAM	NC		10/17/2024		527		78			78		605	605			
100167083	CONYERS	GA		09/13/2024		369		(48)			(48)		321	321			
100186018	HIALEAH	FL		12/27/2024		467		(26)			(26)		441	441			
100103075	FORT WORTH	TX		06/22/2023		(5,229)		(63)			(63)	4,734	(557)	339	896		896
100149698	FORT LAUDERDALE	FL		04/26/2024		412		(60)			(60)		352	352			
100103844	MIAMI BEACH	FL		05/10/2023		421		(19)			(19)		402	402			
100149317	GUTHRIE	OK		04/24/2024		456		28			28		485	485			
100174557	SAINT JOSEPH	MO		10/31/2024		332		(66)			(66)		266	266			
100079724	MINNEAPOLIS	MN		04/25/2022		612		(54)			(54)		558	558			
100077713	WILLINGBORO	NJ		01/03/2022		(3,545)		(60)			(60)	5,013	1,408	1,399	(9)		(9)
100156938	UNITED KINGDOM	GBR		06/27/2024		23							23	23			
100071830	LANDOVER	MD		10/14/2021		796		(68)			(68)		728	728			
100120254	BALTIMORE	MD		08/18/2023		318		(23)			(23)		295	295			
100100090	CHICAGO	IL		03/28/2023		1,928		(51)			(51)		1,877	1,877			
100087391	COATESVILLE	PA		10/25/2022		577		103			103		681	681			
100146666	BERRY CREEK	CA		03/20/2024		(4,503)		(33)			(33)	5,012	476	473	(3)		(3)
100167626	SANFORD	ME		09/19/2024		1,176		(71)			(71)		1,106	1,106			
100127950	FORT WAYNE	IN		09/08/2023		434		41			41		475	475			
100137312	NORTH WILDWOOD	NJ		12/01/2023		366		2			2		368	368			
100145418	UNITED KINGDOM	GBR		03/12/2024		(1,070)		1,070			1,070						
100151761	LAKE CHARLES	LA		05/10/2024		348		15			15		363	363			
100101784	THOMASVILLE	GA		03/31/2023		408		(30)			(30)		379	379			
100129804	MOHAVE VALLEY	AZ		09/27/2023		385		(35)			(35)		351	351			
100112684	FAIRVIEW	PA		06/29/2023		1,413		383			383		1,796	1,796			
100078789	WINTER HAVEN	FL		02/24/2022		833		19			19		852	852			
100184750	ASHBURN	VA		12/17/2024		516		(40)			(40)		476	476			
100075678	BESSEMER CITY	NC		12/01/2021		878		(43)			(43)		836	836			
100128782	VIRGINIA BEACH	VA		09/21/2023		365		20			20		385	385			
100184811	HIGHLAND	UT		12/17/2024		785		(46)			(46)		739	739			
100108070	SEASIDE PARK	NJ		05/24/2023		236		(44)			(44)		193	193			
100164692	LOS ANGELES	CA		08/23/2024		237		(18)			(18)		218	218			
100100898	BALTIMORE	MD		04/28/2023		539		(11)			(11)		528	528			
100147920	DURHAM	NC		04/08/2024		2,155		(61)			(61)		2,095	2,095			
100099819	ENFIELD	CT		02/28/2023		409		(34)			(34)		374	374			
100109920	BALTIMORE	MD		06/22/2023		353		(28)			(28)		326	326			
100143005	WEST PALM BEACH	FL		02/12/2024		1,264		(29)			(29)		1,235	1,235			
100063273	MARTHASVILLE	MO		07/01/2021		1,044		(26)			(26)		1,018	1,018			
100145289	UNITED KINGDOM	GBR		03/12/2024		76		(34)			(34)		42	42			
100159832	LA MARQUE	TX		07/17/2024		(4,549)		(26)			(26)	5,009	433	425	(9)		(9)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018104	FRESNO	CA		06/08/2018		2,562		(107)			(107)		2,455	2,455			
100100561	HAZEL PARK	MI		04/27/2023		439		(85)			(85)		354	354			
100011722	VINCENT	OH		03/08/2017		(4,468)		265			265	4,986	783	737	(46)		(46)
100081323	YUKON	OK		03/18/2022		522		50			50		573	573			
100012035	VICTORVILLE	CA		03/08/2017		670		91			91		761	761			
100078811	RUTLEDGE	PA		02/24/2022		860		4			4		864	864			
100147465	BALCH SPRINGS	TX		04/03/2024		5,000		(73)			(73)		4,928	4,928			
100099994	DUNCANVILLE	TX		03/28/2023		523		(31)			(31)		493	493			
100112419	TRENTON	NJ		06/29/2023		309		89			89		398	398			
100103060	COS COB	CT		06/22/2023		329		(33)			(33)		297	297			
100064938	BENTONVILLE	AR		07/14/2021		825		(73)			(73)		752	752			
100049810	COMPTON	CA		11/20/2020		1,042		(148)			(148)		894	894			
100027800	MILWAUKEE	WI		10/26/2018		429		66			66		495	495			
100175996	JAMESTOWN	TN		11/14/2024		485		17			17		502	502			
100180555	DALLAS	TX		11/26/2024		365		(21)			(21)		345	345			
100174399	BRANFORD	CT		10/31/2024		799		(75)			(75)		724	724			
100080019	PORTSMOUTH	VA		04/08/2022		959		(223)			(223)		736	736			
100147097	VIRGINIA BEACH	VA		03/28/2024		375		(28)			(28)		347	347			
100143544	CALUMET CITY	IL		02/21/2024		361		(22)			(22)		339	339			
100141049	HOUSTON	TX		02/20/2024		367		(28)			(28)		339	339			
100090349	PEORIA	AZ		02/03/2023		365		(37)			(37)		328	328			
100181290	LAKE LOS ANGELES	CA		12/06/2024		348		(20)			(20)		328	328			
100109098	TERRELL	TX		06/05/2023		332		(26)			(26)		306	306			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		351		(27)			(27)		323	323			
100061668	WEST HAVEN	CT		07/01/2021		902		(36)			(36)		867	867			
500005083002A	MADE	NLD		12/20/2024													
100057952	MEMPHIS	TN		06/30/2021		813		(79)			(79)		735	735			
100061837	ROCHESTER	NY		07/01/2021		792		(36)			(36)		756	756			
100084722	CALEXICO	CA		08/02/2022		450		(21)			(21)		429	429			
100102027	HOUSTON	TX		04/14/2023		25		(25)			(25)						
100134730	CARLISLE	PA		10/30/2023		348		(30)			(30)		318	318			
100088794	SPOKANE	WA		11/15/2022		495		(42)			(42)		453	453			
100112558	MANTECA	CA		06/29/2023		2,235		48			48		2,283	2,283			
100112759	FARMINGTON HILLS	MI		06/29/2023		1,335		1,007			1,007		2,342	2,342			
100149884	BETHLEHEM	PA		04/29/2024		11,431		(172)			(172)		11,258	11,258			
100078996	PITTSBURGH	PA		02/24/2022		785		(10)			(10)		774	774			
100025203	PALMDALE	CA		09/20/2018		463		122			122		585	585			
100029810	KENOSHA	WI		10/26/2018		752		98			98		850	850			
100134000	POMPANO BEACH	FL		10/25/2023		338		(16)			(16)		322	322			
100053355	INMAN	SC		03/23/2021		1,129		(519)			(519)		610	610			
100000520	VANCOUVER	WA		09/27/2016		785		(65)			(65)		720	720			
100117509	PALMDALE	CA		07/20/2023		(4,490)		120			120	4,987	618	581	(37)		(37)
100116669	VICTORVILLE	CA		07/20/2023		3,624		795			795		4,419	4,419			
100023274	BALTIMORE	MD		08/16/2018		859		8			8		868	868			
100044883	PLACERVILLE	CA		11/19/2020		179		264			264		443	443			
100118094	CHARLOTTE	NC		07/20/2023		8,685		(149)			(149)		8,536	8,536			
100139739	UNITED KINGDOM	GBR		12/18/2023		679							679	679			
100167851	GREENSBORO	NC		09/20/2024		341		(71)			(71)		270	270			
100013679	LAS VEGAS	NV		05/25/2017		593		26			26		619	619			
100019914	AUSTIN	TX		07/30/2018		856		(56)			(56)		800	800			
100100595	HOUSTON	TX		04/27/2023		398		(37)			(37)		361	361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115351	PATERSON	NJ		07/17/2023		553		(106)			(106)		448	448			
100103872	MONTICELLO	NY		05/10/2023		383		(29)			(29)		354	354			
100110020	VERO BEACH	FL		06/23/2023		391		(34)			(34)		357	357			
100144244	PHOENIX	AZ		03/08/2024		28		(28)			(28)						
100184673	BAY SHORE	NY		12/17/2024		981		(45)			(45)		936	936			
100186302	MISSOURI CITY	TX		12/30/2024		372		(19)			(19)		353	353			
100103123	WOODBURY	NJ		04/21/2023		(401)		401			401						
100158599	COLORADO SPRINGS	CO		07/10/2024		721		(17)			(17)		704	704			
100013462	FRONT ROYAL	VA		05/25/2017		717		102			102		819	819			
100155477	UMATILLA	FL		06/18/2024		728		(55)			(55)		673	673			
100164002	WILMINGTON	DE		08/21/2024		1,588		(76)			(76)		1,512	1,512			
100060462	HOLLY	MI		06/01/2021		1,165		11			11		1,176	1,176			
100134852	PICO RIVERA	CA		10/30/2023		346		(28)			(28)		318	318			
100080186	NOBLESVILLE	IN		02/25/2022		699		(57)			(57)		642	642			
100141731	SUGAR LAND	TX		01/30/2024		263		(25)			(25)		238	238			
100154542	STRATFORD	CT		06/14/2024		406		(27)			(27)		379	379			
100173458	BUSHNELL	FL		10/29/2024		369		(71)			(71)		298	298			
100054759	FISHKILL	NY		03/23/2021		(4,419)		(102)			(102)	4,974	454	424	(30)		(30)
100101152	NEW HAVEN	CT		04/28/2023		704		328			328		1,032	1,032			
100068208	BALTIMORE	MD		08/25/2021		1,019		(21)			(21)		999	999			
100029141	EPHRATA	PA		10/26/2018		714		17			17		731	731			
100088010	CANYON LAKE	TX		10/25/2022		392		(38)			(38)		354	354			
100184505	NORTH BERGEN	NJ		12/17/2024		535		(32)			(32)		503	503			
100108342	EAST STROUDSBURG	PA		05/25/2023		349		(31)			(31)		318	318			
100157777	PHILADELPHIA	PA		08/01/2024		308		(58)			(58)		250	250			
100165103	UNITED KINGDOM	GBR		08/27/2024		39							39	39			
100146073	BILLINGS	MT		03/19/2024		738		(68)			(68)		670	670			
100184574	WATKINSVILLE	GA		12/17/2024		533		(34)			(34)		499	499			
100043008	PLACENTIA	CA		05/28/2020		661		155			155		816	816			
100153970	HINESVILLE	GA		06/05/2024		291		(74)			(74)		217	217			
100028482	OLYMPIA	WA		10/26/2018		6,819		822			822		7,641	7,641			
100142853	GLENDALE	AZ		02/09/2024		(4,661)		(20)			(20)	4,974	294	258	(35)		(35)
100137416	JONESBORO	AR		01/11/2024		(4,670)		(82)			(82)	4,974	223	187	(35)		(35)
100111751	WILDOMAR	CA		06/29/2023		(4,682)		61			61	4,974	353	317	(35)		(35)
100162085	SAN DIEGO	CA		07/31/2024		349		(21)			(21)		328	328			
100014070	COLFAX	CA		05/25/2017		893		(52)			(52)		841	841			
100141416	NORTH POTOMAC	MD		01/30/2024		295		(21)			(21)		274	274			
100141773	KANSAS CITY	MO		01/30/2024		266		(51)			(51)		215	215			
100149909	HOUSTON	TX		04/29/2024		1,436		(116)			(116)		1,321	1,321			
100155586	ALVA	FL		06/18/2024		1,058		(98)			(98)		960	960			
100134825	LAKE WALES	FL		10/30/2023		351		(27)			(27)		324	324			
100128330	LAS VEGAS	NV		09/14/2023		1,547		(117)			(117)		1,430	1,430			
100185505	HEMET	CA		12/20/2024		152,497		(2,497)			(2,497)		149,999	149,999			
100133500	RICHMOND	VA		10/19/2023		282		(23)			(23)		260	260			
100138029	COLUMBUS	OH		12/13/2023		332		(8)			(8)		325	325			
100181668	BLOOMINGTON	IN		12/11/2024		251		(29)			(29)		222	222			
100161599	UNITED KINGDOM	GBR		07/29/2024		37							37	37			
100079024	SPRINGFIELD	MA		02/24/2022		763		5			5		767	767			
100113598	MIAMI	FL		06/29/2023		361		660			660		1,021	1,021			
100026483	BAKERSFIELD	CA		09/26/2018		2,269		608			608		2,877	2,877			
100102516	LEXINGTON	KY		06/07/2023		308		(56)			(56)		253	253			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161380	GEORGETOWN	TX		07/25/2024		1,200		(91)			(91)		1,110	1,110			
100038996	MEATH	IRL		09/27/2019		778		645			645		1,423	1,423			
100117464	MILTON	FL		07/20/2023		(7)		7			7						
100161720	DUNMORE	PA		07/30/2024		334		(3)			(3)		331	331			
100116145	ALACHUA	FL		07/20/2023		(350)		1,226			1,226		877	877			
100067591	WILMINGTON	DE		09/23/2021		810		(90)			(90)		720	720			
100139129	TUCSON	AZ		12/28/2023		270		(64)			(64)		206	206			
100146656	GRAND RAPIDS	MI		03/20/2024		872		(44)			(44)		828	828			
100090118	NEW BRAUNFELS	TX		01/13/2023		327		(30)			(30)		296	296			
100017058	BOWIE	MD		05/16/2018		1,038		(8)			(8)		1,031	1,031			
100127174	FAIRBURN	GA		08/30/2023		14,356		851			851		15,207	15,207			
100061087	LAS VEGAS	NV		06/01/2021		2,746		18			18		2,764	2,764			
100014069	BENSENVILLE	IL		05/25/2017		903		29			29		932	932			
100109269	GREENVILLE	SC		07/21/2023		360		(82)			(82)		277	277			
100061062	CARROLLTON	TX		06/01/2021		1,192		13			13		1,205	1,205			
100176944	BALTIMORE	MD		11/15/2024		438		(82)			(82)		355	355			
100079660	CAPE CORAL	FL		04/08/2022		727		(34)			(34)		693	693			
100141335	EDMOND	OK		01/30/2024		1,893		30			30		1,922	1,922			
100109895	TYLER	TX		06/22/2023		403		(20)			(20)		383	383			
100146678	CARSON CITY	NV		03/20/2024		350		(22)			(22)		328	328			
100062282	DENHAM SPRINGS	LA		07/01/2021		482		(17)			(17)		465	465			
100118745	DAVENPORT	FL		07/25/2023		1,375		(45)			(45)		1,330	1,330			
100161168	DANBURY	CT		07/25/2024		1,997		(149)			(149)		1,848	1,848			
100026535	WOODBRIDGE	VA		09/26/2018		696		252			252		949	949			
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		713		(19)			(19)		695	695			
100047657	PARK RIDGE	IL		11/20/2020		713		(136)			(136)		577	577			
100155585	BENTONVILLE	AR		06/18/2024		816		(57)			(57)		759	759			
100065136	CROSBY	TX		07/14/2021		869		(50)			(50)		819	819			
100137417	JONESBORO	AR		01/11/2024		268		(80)			(80)		188	188			
100026175	ARLINGTON	WA		09/20/2018		2,028		54			54		2,082	2,082			
100138998	HOLLYWOOD	FL		12/21/2023		239		663			663		902	902			
100178264	WAUKEGAN	IL		11/19/2024		312		(26)			(26)		286	286			
100156192	PEMBROKE PINES	FL		06/20/2024		968		(67)			(67)		901	901			
100063071	SUMTER	SC		07/01/2021		1,546		(33)			(33)		1,513	1,513			
100179855	LOCKPORT	IL		11/22/2024		368		(51)			(51)		317	317			
100100140	PENSACOLA	FL		03/28/2023		294		(24)			(24)		270	270			
100048000	LAS VEGAS	NV		11/20/2020		659		(76)			(76)		583	583			
100164685	MESA	AZ		08/23/2024		2,332		(50)			(50)		2,282	2,282			
100143735	INDIANAPOLIS	IN		02/26/2024		447		(28)			(28)		420	420			
100091491	KANSAS CITY	MO		01/20/2023		405		(18)			(18)		387	387			
100150161	FLORENCE	SC		04/30/2024		(3,298)		(149)			(149)	4,979	1,531	1,526	(5)		(5)
100177910	COMMERCE CITY	CO		11/19/2024		1,533		(149)			(149)		1,384	1,384			
100176001	FREEPORT	IL		11/14/2024		381		(1)			(1)		380	380			
100148986	CANOGA PARK	CA		04/17/2024		288		(18)			(18)		270	270			
100067794	RICHMOND	VA		09/23/2021		866		(78)			(78)		787	787			
100109089	CORPUS CHRISTI	TX		06/05/2023		(6,246)		(22)			(22)	6,796	528	498	(29)		(29)
100043184	ISSAQUAH	WA		05/28/2020		1,430		168			168		1,598	1,598			
100161325	ALBANY	GA		07/25/2024		913		(13)			(13)		900	900			
100143532	DOLTON	IL		02/21/2024		338		(19)			(19)		319	319			
100047410	SALEM	MA		11/20/2020		3,696		(455)			(455)		3,241	3,241			
100090783	LAGO VISTA	TX		02/28/2023		3,383		(265)			(265)		3,117	3,117			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103176	HOFFMAN ESTATES	IL		04/21/2023		364		(22)			(22)		341	341			
100172860	LAS CRUCES	NM		10/25/2024		352		(49)			(49)		303	303			
100146862	DREXEL HILL	PA		03/21/2024		201		(64)			(64)		137	137			
100128256	SAN JACINTO	CA		09/14/2023		371		(43)			(43)		328	328			
100138072	BALTIMORE	MD		12/13/2023		246		(5)			(5)		240	240			
100111360	LYNWOOD	IL		06/29/2023		(129)		636			636		507	507			
100141927	SOUTH SALT LAKE	UT		03/27/2024		440		(22)			(22)		419	419			
100012399	BOLINGBROOK	IL		04/28/2017		559		154			154		714	714			
100184534	MANALAPAN	NJ		12/17/2024		539		(93)			(93)		446	446			
100160103	COCOA	FL		07/17/2024		69,703		(2,216)			(2,216)		67,486	67,486			
100042952	RHINEBECK	NY		05/28/2020		702		52			52		754	754			
100091508	WEST BEND	WI		01/20/2023		(4,567)		(34)			(34)	4,939	338	315	(24)		(24)
100028088	CHICAGO	IL		10/26/2018		(5,933)		176			176	6,847	1,090	1,093	3		3
100029677	INDIO	CA		10/26/2018		636		56			56		692	692			
100077092	VILONIA	AR		01/03/2022		1,244		(28)			(28)		1,216	1,216			
100132548	EWA BEACH	HI		11/03/2023		(385)		731			731		346	346			
100100655	CHARLOTTE	NC		04/28/2023		590		(5)			(5)		584	584			
100116405	PHILADELPHIA	PA		07/20/2023		437		189			189		626	626			
100148003	LYNDONVILLE	VT		04/10/2024		375		(22)			(22)		353	353			
100139210	KNOXVILLE	TN		12/28/2023		(4,630)		(19)			(19)	4,953	304	278	(26)		(26)
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		1,202		942			942		2,145	2,145			
100102839	ROCHESTER	MI		06/22/2023		435		(37)			(37)		398	398			
100071811	BAKERSFIELD	CA		10/14/2021		857		(79)			(79)		778	778			
100158629	HINESVILLE	GA		07/10/2024		357		(18)			(18)		339	339			
100152922	PHARR	TX		05/22/2024		(4,567)		(5)			(5)	4,975	404	387	(17)		(17)
100111098	OXNARD	CA		06/29/2023		2,503		717			717		3,220	3,220			
100158251	UNITED KINGDOM	GBR		07/09/2024		(1,859)		1,859			1,859						
100067002	CLINTON	WI		08/02/2021		1,065		53			53		1,118	1,118			
100167618	ROUND ROCK	TX		09/19/2024		296		(18)			(18)		278	278			
100178422	KANNAPOLIS	NC		11/21/2024		(4,381)		(17)			(17)	4,952	554	524	(30)		(30)
100023373	CALHOUN	GA		08/16/2018		1,252		(61)			(61)		1,191	1,191			
100134761	HOLLY HILL	FL		10/30/2023		355		(24)			(24)		331	331			
100167989	BLOSSOM	TX		09/20/2024		420		(86)			(86)		335	335			
100025005	OCALA	FL		09/20/2018		415		171			171		586	586			
100146491	PHOENIX	AZ		03/19/2024		825		(66)			(66)		759	759			
100153471	KATY	TX		05/30/2024		328		(27)			(27)		301	301			
100134759	PORT ORANGE	FL		10/30/2023		355		(23)			(23)		331	331			
100144870	UNITED KINGDOM	GBR		03/12/2024		(982)		1,035			1,035		53	53			
100061326	CALHOUN	GA		06/01/2021		958		12			12		970	970			
100044158	RICHMOND HILLS	NY		08/19/2020		329		(5)			(5)		325	325			
100158554	WAVERLY	VA		07/10/2024		350		(66)			(66)		284	284			
100168851	UNITED KINGDOM	GBR		09/26/2024		34							34	34			
100149670	KATY	TX		04/26/2024		388		(6)			(6)		382	382			
100019767	CLOVIS	CA		07/26/2018		856		(57)			(57)		798	798			
100078997	ROANOKE	VA		02/24/2022		749		(28)			(28)		722	722			
100066910	STATESBORO	GA		08/02/2021		1,671							1,671	1,671			
100112430	FARMINGTON	MI		06/29/2023		547		518			518		1,065	1,065			
100154873	LAKE CITY	FL		07/19/2024		351		(28)			(28)		323	323			
100101178	MASTIC BEACH	NY		04/28/2023		532		442			442		974	974			
100156864	LAWTON	OK		06/27/2024		330		(14)			(14)		316	316			
100111135	CHICAGO	IL		06/29/2023		261		240			240		501	501			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164149	GUN BARREL CITY	TX		08/21/2024		375		(16)			(16)		360	360			
100012991	CHICAGO	IL		05/25/2017		497		134			134		630	630			
100081229	MADISON	SD		03/18/2022		857		46			46		903	903			
100054797	MIAMI	FL		03/23/2021		578		(116)			(116)		462	462			
100029473	CHICAGO	IL		10/26/2018		906		157			157		1,063	1,063			
100043031	WEST TOWNSEND	MA		05/28/2020		3,248		83			83		3,331	3,331			
100139063	HOUSTON	TX		12/28/2023		336		(82)			(82)		254	254			
100088158	LINCOLN	AL		10/25/2022		408		(13)			(13)		395	395			
100145157	UNITED KINGDOM	GBR		03/12/2024		78		(30)			(30)		47	47			
100147438	ORLANDO	FL		04/03/2024		361		(39)			(39)		322	322			
100080219	KILLEEN	TX		02/25/2022		677		(178)			(178)		499	499			
100026529	STOCKTON	CA		09/26/2018		305		472			472		777	777			
100158577	STARTEX	SC		07/11/2024		277		(47)			(47)		230	230			
100101128	NEW ORLEANS	LA		04/28/2023		420		(61)			(61)		359	359			
100163946	LOS ANGELES	CA		10/04/2024		24,402		(668)			(668)		23,735	23,735			
100168836	UNITED KINGDOM	GBR		09/26/2024		40							40	40			
100156991	UNITED KINGDOM	GBR		06/27/2024		19							19	19			
100116839	CHESTERFIELD	VA		07/20/2023		(4,456)		164			164	4,955	663	623	(40)		(40)
100156979	UNITED KINGDOM	GBR		06/27/2024		19							19	19			
100172821	MIAMI	FL		12/06/2024		962		(33)			(33)		929	929			
100161564	UNITED KINGDOM	GBR		07/29/2024		17							17	17			
100173932	MOUNT HOLLY	NJ		10/31/2024		416		(14)			(14)		401	401			
100120238	DALLAS	TX		08/18/2023		2		(2)			(2)						
100083041	SCHERTZ	TX		05/11/2022		2,656		(352)			(352)		2,304	2,304			
100147697	AURORA	CO		04/05/2024		254		(12)			(12)		242	242			
100065205	MINNEAPOLIIS	MN		07/14/2021		923		(39)			(39)		884	884			
100088156	LINCOLN	AL		10/25/2022		407		(12)			(12)		395	395			
100165877	RALEIGH	NC		08/30/2024		35,878		(631)			(631)	4,950	40,198	40,137	(61)		(61)
100108355	KANSAS CITY	MO		05/25/2023		431		(19)			(19)		412	412			
100117173	PALM BEACH GARDENS	FL		07/20/2023		8,403		305			305		8,709	8,709			
100012630	CHICAGO	IL		05/25/2017		712		29			29		740	740			
100118724	HENDERSON	NV		07/25/2023		396		(13)			(13)		384	384			
100147128	WEST PALM BEACH	FL		05/08/2024		(6,437)		(61)			(61)	6,825	327	297	(30)		(30)
100109740	PEMBROKE PINES	FL		06/16/2023		(6,399)		(30)			(30)	6,825	396	372	(24)		(24)
100149938	CARY	IL		06/07/2024		357		(16)			(16)		340	340			
100136943	BELMONT	NC		11/28/2023		371		17			17		388	388			
100065214	FRESNO	CA		07/14/2021		889		(36)			(36)		854	854			
100159863	HIALEAH	FL		08/16/2024		2,277		(197)			(197)		2,080	2,080			
100131746	INDIANAPOLIS	IN		10/06/2023		(6,393)		21			21	6,825	452	415	(37)		(37)
100026884	BAKERSFIELD	CA		09/26/2018		1,008		20			20		1,028	1,028			
100019815	BRADENTON	FL		07/26/2018		838		(54)			(54)		784	784			
100031300	NOGALES	AZ		03/29/2019		1,557		139			139		1,696	1,696			
100030854	MORENO VALLEY	CA		04/09/2019		1,745		292			292		2,037	2,037			
100090014	MULBERRY	FL		01/13/2023		324		(84)			(84)		240	240			
100013736	DUNEDIN	FL		05/25/2017		618		80			80		698	698			
100100675	LAS VEGAS	NV		04/28/2023		571		64			64		635	635			
100024060	HARLINGEN	TX		09/10/2018		791		(68)			(68)		723	723			
100118098	BROOKLYN	NY		07/20/2023		663		(46)			(46)		617	617			
100144543	DENVER	CO		04/26/2024		422		(27)			(27)		395	395			
100126784	MIAMI	FL		08/30/2023		1,609		512			512		2,121	2,121			
100072212	COLLEGE PARK	GA		11/01/2021		2,144		(164)			(164)		1,980	1,980			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165334	OVIEDO	FL		08/29/2024		2,325		(72)			(72)		2,252	2,252			
100130283	DEKALB	IL		09/28/2023		336		(17)			(17)		319	319			
100014044	COLONIAL HEIGHTS	VA		05/25/2017		650		93			93		743	743			
100114703	LAS VEGAS	NV		06/29/2023		590		62			62		652	652			
100109802	SNELLVILLE	GA		08/04/2023		397		(26)			(26)		371	371			
100158623	PORTSMOUTH	VA		07/10/2024		343							343	343			
100065067	NORTH WALES	PA		07/14/2021		1,135		(67)			(67)		1,068	1,068			
100119833	KANSAS CITY	MO		08/08/2023		419		(20)			(20)		399	399			
100062697	LINCOLN	ND		07/01/2021		1,205		(30)			(30)		1,175	1,175			
100079549	CHICAGO	IL		04/25/2022		605		(72)			(72)		533	533			
100165211	SCHIEDAM	NLD		08/28/2024													
100060677	AVONDALE	AZ		06/01/2021		3,692		24			24		3,715	3,715			
100136632	NEWPORT NEWS	VA		11/22/2023		354		10			10		364	364			
100141192	YORK	PA		01/30/2024		356		(19)			(19)		337	337			
100070934	GLENDORA	NJ		10/01/2021		679		(27)			(27)		652	652			
100115148	DETROIT	MI		07/17/2023		3		(3)			(3)						
100066107	MYSTIC	CT		08/02/2021		3,909		(39)			(39)		3,870	3,870			
100175416	WILLINGBORO	NJ		12/23/2024		623		(60)			(60)		563	563			
100133536	LIVINGSTON MANOR	NY		10/19/2023		371		(22)			(22)		350	350			
100132770	ATLANTA	GA		11/03/2023		3		(3)			(3)						
100017976	CARROLLTON	TX		05/22/2018		(5,774)		(66)			(66)	6,816	976	943	(32)		(32)
100156006	SUNRISE	FL		06/18/2024		335		(13)			(13)		322	322			
100141972	HOUSTON	TX		02/29/2024		332		(79)			(79)		253	253			
100091571	BAYTOWN	TX		03/07/2023		264		(109)			(109)		155	155			
100185080	CHESAPEAKE BEACH	MD		12/20/2024		255		(24)			(24)		231	231			
100061377	KNOXVILLE	TN		06/01/2021		857		9			9		866	866			
100150852	HOUSTON	TX		05/08/2024		417		11			11		428	428			
100110015	HYPOLUXO	FL		06/23/2023		415		(28)			(28)		386	386			
100158342	UNITED KINGDOM	GBR		07/09/2024		(126)		126			126						
100063106	CONOWINGO	MD		07/01/2021		1,169		19			19		1,188	1,188			
100116705	TOMBALL	TX		07/20/2023		425		467			467		892	892			
100135906	LABELLE	FL		11/13/2023		336		(1)			(1)		335	335			
100103826	PITTSTON	PA		05/10/2023		357		(29)			(29)		328	328			
100162357	SPRING	TX		08/06/2024		775		(98)			(98)		676	676			
100028317	KEAAU	HI		10/26/2018		483		85			85		568	568			
100146713	VALPARAISO	IN		03/20/2024		696		16			16		712	712			
100113456	FORT MILL	SC		06/29/2023		313		346			346		658	658			
100099770	CHICAGO	IL		02/28/2023		395		(29)			(29)		366	366			
100031055	BAKERSFIELD	CA		03/29/2019		289		67			67		356	356			
100143589	FORT MYERS	FL		02/21/2024		(7,152)		719			719	6,811	378	368	(10)		(10)
100141166	EAST STROUDSBURG	PA		01/30/2024		329		(17)			(17)		312	312			
100079006	OMAHA	NE		02/24/2022		806		(7)			(7)		799	799			
100108977	APTOS	CA		05/31/2023		393		(25)			(25)		367	367			
100139304	EL PASO	TX		12/28/2023		445		(18)			(18)		427	427			
100153071	COLUMBUS	OH		06/27/2024		141		(55)			(55)		86	86			
100117326	NEWTON	NJ		07/20/2023		574		165			165		739	739			
100028232	REMINDERVILLE	OH		10/26/2018		1,768		125			125		1,893	1,893			
100184992	DELRAY BEACH	FL		12/19/2024		559		(56)			(56)		503	503			
100126808	KENNEBUNK	ME		08/30/2023		323		777			777		1,100	1,100			
100030582	LEAGUE CITY	TX		12/20/2018		644		116			116		759	759			
100029265	MIAMI	FL		10/26/2018		524		93			93		616	616			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143836	BEUNINGEN	NLD		02/27/2024													
100054413	FORT ASHBY	WV		03/23/2021		746		(27)			(27)		718	718			
100154970	LITTLETON	CO		07/19/2024		3,604		(39)			(39)		3,565	3,565			
100044271	ENCINITAS	CA		08/19/2020		760		135			135		895	895			
100014158	CATHEDRAL CITY	CA		05/25/2017		1,128		76			76		1,203	1,203			
100088385	MIAMI	FL		01/06/2023		366		(72)			(72)		294	294			
100131890	COLUMBUS	OH		10/06/2023		364		24			24		388	388			
100132697	CLEARWATER	FL		11/03/2023		350		5			5		356	356			
100133933	RIVERSIDE	NJ		10/25/2023		(393)		393			393						
100139668	ROBERT LEE	TX		12/28/2023		258		(51)			(51)		207	207			
100119012	DEKALB	IL		07/27/2023		(6,547)		(57)			(57)	6,836	233	241	9		9
100031421	BAKERSFIELD	CA		03/29/2019		608		119			119		727	727			
100092031	WILMINGTON	DE		02/09/2023		329		(28)			(28)		301	301			
100134830	HOUSTON	TX		10/30/2023		474		(20)			(20)		454	454			
100114428	MARTINSBURG	WV		06/29/2023		243		385			385		628	628			
100173079	SPOKANE VALLEY	WA		10/25/2024		(4,312)		(10)			(10)	4,924	601	574	(27)		(27)
100169382	COSTA MESA	CA		09/27/2024		395		(11)			(11)		385	385			
100156675	DETROIT	MI		06/24/2024		331		(59)			(59)		272	272			
100010893	DARLINGTON	MD		12/23/2016		1,570		316			316		1,886	1,886			
100134042	SOUTH MILWAUKEE	WI		10/25/2023		306		(20)			(20)		286	286			
100138226	PRINCETON	TX		12/14/2023		182		139			139		321	321			
100139272	BOWLING GREEN	FL		12/28/2023		319		(5)			(5)		315	315			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		442		152			152		594	594			
100175641	TRENTON	NJ		11/12/2024		233		(42)			(42)		190	190			
100055048	LONSDALE	MN		03/23/2021		3,131		(77)			(77)		3,053	3,053			
100113296	NEWPORT NEWS	VA		06/29/2023		548		9			9		557	557			
100181265	FORT WORTH	TX		12/06/2024		270		(45)			(45)		226	226			
100028357	BAKERSFIELD	CA		10/26/2018		536		118			118		654	654			
100184598	CARSON CITY	NV		12/17/2024		1,448		(55)			(55)		1,393	1,393			
100142792	CLEARWATER	FL		02/08/2024		3,394		(128)			(128)		3,267	3,267			
100120239	DECATUR	AL		08/18/2023		321		(16)			(16)		305	305			
100012260	PHILADELPHIA	PA		04/28/2017		109		280			280		389	389			
100151992	FRUITLAND PARK	FL		06/14/2024		328		(49)			(49)		280	280			
100024057	TEMPE	AZ		09/10/2018		1,481		(88)			(88)		1,393	1,393			
100073555	YUCCA VALLEY	CA		11/19/2021		723							723	723			
100086911	CRYSTAL LAKE	IL		10/24/2022		422		(24)			(24)		398	398			
100012319	RALEIGH	NC		04/28/2017		573		412			412		986	986			
100156191	ORANGEVALE	CA		06/20/2024		343		(11)			(11)		332	332			
100054824	TALLEYVILLE	DE		03/23/2021		667		(79)			(79)		588	588			
100023485	KATY	TX		09/04/2018		870		(26)			(26)		844	844			
100181669	SAINT LOUIS	MO		12/11/2024		268		(7)			(7)		260	260			
100113432	OCEAN PINES	MD		06/29/2023		2,394		421			421		2,814	2,814			
100068479	CHEYENNE	WY		08/25/2021		22,495		(828)			(828)		21,666	21,666			
100152886	CARTHAGE	IN		05/22/2024		265		(33)			(33)		233	233			
100163190	KATY	TX		08/13/2024		338		(57)			(57)		280	280			
100012257	LOUISVILLE	KY		04/28/2017		216		262			262		478	478			
100152878	CARTHAGE	IN		05/22/2024		530		(60)			(60)		470	470			
100159953	MIAMI	FL		08/16/2024		391		(48)			(48)		343	343			
100057615	PORT ORANGE	FL		06/30/2021		(4,012)		(14)			(14)	4,929	904	867	(37)		(37)
100099880	SEATTLE	WA		03/28/2023		277		(43)			(43)		235	235			
100065260	PORT ORANGE	FL		07/14/2021		881		(14)			(14)		867	867			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030393	BAKERSFIELD	CA		12/20/2018		1,205		88			88		1,292	1,292			
100147689	LA PORTE	TX		04/04/2024		314		(71)			(71)		244	244			
100088943	SCRANTON	PA		11/15/2022		368		(25)			(25)		343	343			
100152913	CARTHAGE	IN		05/22/2024		387		6			6		393	393			
100075379	DOVER	DE		12/01/2021		673		(40)			(40)		632	632			
100012865	FT WALTON BEACH	FL		05/25/2017		476		161			161		637	637			
100023624	ROYAL OAK	MI		09/04/2018		817		(43)			(43)		774	774			
100167933	PARKVILLE	MD		09/20/2024		287		(53)			(53)		234	234			
100152885	CARTHAGE	IN		05/22/2024		530		(60)			(60)		470	470			
100153150	HUNTINGTON PARK	CA		05/28/2024		2,296		1,104			1,104		3,401	3,401			
100023231	MURFREESBORO	TN		08/16/2018		857		(30)			(30)		827	827			
100126603	HEBRON	CT		08/30/2023		377		264			264		641	641			
100139782	UNITED KINGDOM	GBR		12/18/2023		22							22	22			
100054760	JACKSONVILLE	FL		03/23/2021		737		(204)			(204)		533	533			
100141542	PETERSBURG	VA		01/30/2024		363							362	362			
100158983	MENTONE	CA		08/15/2024		(4,540)		(46)			(46)	4,935	350	341	(8)		(8)
100091569	MILWAUKEE	WI		03/07/2023		338		(19)			(19)		318	318			
100161951	WALLINGFORD	CT		07/31/2024		332		(40)			(40)		292	292			
100025723	STOCKBRIDGE	GA		09/20/2018		(6,966)		232			232	6,807	73	636	110	453	564
100184740	PEMBROKE PINES	FL		12/17/2024		1,075		(12)			(12)		1,063	1,063			
100057575	RIVERSIDE	NJ		06/30/2021		544		(24)			(24)		520	520			
100132637	RUSKIN	FL		11/03/2023		336		(15)			(15)		320	320			
100075707	MUSKEGON	MI		12/01/2021		915		(24)			(24)		891	891			
100076024	BALTIMORE	MD		01/07/2022		745		(64)			(64)		681	681			
100162982	NORTH LIBERTY	IN		08/12/2024		369		(9)			(9)		360	360			
100144242	PHOENIX	AZ		03/08/2024		32		(32)			(32)						
100018349	WINTER SPRINGS	FL		06/27/2018		853		(55)			(55)		798	798			
100152883	CARTHAGE	IN		05/22/2024		529		(59)			(59)		470	470			
100136110	WOODRIDGE	IL		12/18/2023		898		(81)			(81)		817	817			
100146040	SANTEE	CA		03/19/2024		1,106		(67)			(67)		1,039	1,039			
100155604	HERNDON	VA		06/18/2024		770		(33)			(33)		737	737			
100024011	AUSTIN	TX		09/10/2018		776		(72)			(72)		704	704			
100156757	COLTON	CA		06/26/2024		389		(9)			(9)		380	380			
100029336	JACKSONVILLE	FL		10/26/2018		656		111			111		767	767			
100172626	XENIA	OH		10/24/2024		342		(71)			(71)		272	272			
100013108	ORLANDO	FL		05/25/2017		572		88			88		660	660			
100063721	TAYLORVILLE	IL		07/01/2021		961		(42)			(42)		919	919			
100048173	HOLBROOK	NY		11/20/2020		1,597		(67)			(67)		1,530	1,530			
100179869	MARRERO	LA		11/22/2024		1,003		(34)			(34)		969	969			
100142094	SAN JOSE	CA		02/29/2024		362		(13)			(13)		349	349			
100053991	DENHAM SPRINGS	LA		03/23/2021		875		(160)			(160)		714	714			
100014075	WESTMINSTER	MD		05/25/2017		850		(3)			(3)		847	847			
100139721	UNITED KINGDOM	GBR		12/18/2023		1,463							1,463	1,463			
100138369	NEW HAVEN	CT		12/18/2023		352		(18)			(18)		334	334			
100133936	GOLDSBORO	NC		10/25/2023		959		(28)			(28)		931	931			
100147984	MIDDLETOWN	CT		04/10/2024		365		(11)			(11)		353	353			
100116886	HYATTSVILLE	MD		07/20/2023		435		12			12		447	447			
100143497	MESQUITE	TX		02/21/2024		367		(12)			(12)		355	355			
100158173	UNITED KINGDOM	GBR		07/09/2024		(1,890)		1,890			1,890						
100100663	PHOENIX	AZ		04/28/2023		607		139			139		746	746			
100156927	MONTICELLO	NY		06/27/2024		458		(25)			(25)		433	433			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147644	OAK LAWN	IL		04/04/2024		303		(46)			(46)		256	256			
100067754	LAKE WORTH BEACH	FL		09/23/2021		845		(96)			(96)		749	749			
100149539	MAITLAND	FL		04/26/2024		396		(19)			(19)		377	377			
100101155	NORCO	CA		04/28/2023		540		128			128		668	668			
100139726	UNITED KINGDOM	GBR		12/18/2023		(4,618)						4,905	287	257	(30)		(30)
100090020	ENGLEWOOD	CO		01/13/2023		2,403		(117)			(117)		2,286	2,286			
100062951	OMAHA	NE		07/01/2021		(4,548)		(23)			(23)	4,903	332	293	(39)		(39)
100128101	LOUISVILLE	KY		09/08/2023		418		40			40		457	457			
100151726	HOUSTON	TX		05/10/2024		246		(112)			(112)		134	134			
100139633	ROUND LAKE BEACH	IL		12/28/2023		258		(8)			(8)		250	250			
100078847	ERWIN	NC		02/24/2022		540		(24)			(24)		516	516			
100118637	ORTONVILLE	MI		07/25/2023		1,510		(73)			(73)		1,438	1,438			
100054539	PHOENIX	AZ		03/23/2021		1,662		(337)			(337)		1,325	1,325			
100109670	SAN ANTONIO	TX		06/16/2023		17		(1)			(1)		16	16			
100134452	UPPER DARBY	PA		10/30/2023		(4,691)		(38)			(38)	4,904	175	156	(18)		(18)
100019809	BREINIGSVILLE	PA		07/26/2018		874		(29)			(29)		845	845			
100139911	NETHERLANDS	NLD		12/28/2023		1,387							1,387	1,387			
100168874	UNITED KINGDOM	GBR		09/26/2024		33							33	33			
100043743	SAYREVILLE	NJ		08/13/2020		1,356		(22)			(22)		1,334	1,334			
100088392	COLLINSVILLE	IL		01/06/2023		301		(35)			(35)		266	266			
100141054	HOUSTON	TX		02/20/2024		378		(15)			(15)		363	363			
100103831	SOUTH ABINGTON TOWNSHIP	PA		05/10/2023		367		(19)			(19)		349	349			
100028669	PALM COAST	FL		10/26/2018		571		51			51		622	622			
100112243	EVERETT	WA		06/29/2023		(4,622)		601			601	4,894	874	865	(9)		(9)
100126796	HADDON TOWN	NJ		08/30/2023		345		455			455		800	800			
100126395	BALTIMORE	MD		08/30/2023		358		(11)			(11)		347	347			
100169268	WEST PALM BEACH	FL		09/27/2024		242		(34)			(34)		207	207			
100063203	FLORENCE	SC		07/01/2021		855		(56)			(56)		799	799			
100050037	BANNING	CA		11/20/2020		661		(93)			(93)		568	568			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		339		(24)			(24)		315	315			
100135613	SNEADS FERRY	NC		11/09/2023		261		(19)			(19)		242	242			
100117257	ORLANDO	FL		07/20/2023		357		(19)			(19)		338	338			
100128485	SOUTHFIELD	MI		09/15/2023		272		(43)			(43)		229	229			
100145548	UNITED KINGDOM	GBR		03/12/2024		46		(22)			(22)		24	24			
100024503	SAN DIEGO	CA		09/20/2018		527		(40)			(40)		488	488			
100160597	SAINT CLOUD	MN		07/19/2024		334		(19)			(19)		316	316			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		1,563		(246)			(246)		1,317	1,317			
100101815	CHICAGO	IL		03/31/2023		360		(17)			(17)		343	343			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		383		83			83		466	466			
100147478	BUFFALO	NY		04/03/2024		299		(65)			(65)		233	233			
100137292	UNITED KINGDOM	GBR		11/28/2023		22							22	22			
100137293	UNITED KINGDOM	GBR		11/28/2023		22							22	22			
100037893	PISCATAWAY	NJ		09/16/2019		885		(73)			(73)		812	812			
100063904	CLEVELAND	TN		07/01/2021		1,262		24			24		1,285	1,285			
100057653	WINDHAM	CT		06/30/2021		844		(46)			(46)		798	798			
100149632	BELLEVUE	WA		04/26/2024		1,470		(70)			(70)		1,400	1,400			
100113708	RIESEL	TX		06/29/2023		262		155			155		417	417			
100053391	SAN LEANDRO	CA		03/23/2021		5,037		(63)			(63)		4,974	4,974			
100060813	MUNDELEIN	IL		06/01/2021		1,601		13			13		1,614	1,614			
100071861	DUNDALK	MD		10/14/2021		1,043		(110)			(110)		933	933			
100114477	GLENSIDE	PA		06/29/2023		666		301			301		967	967			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024560	ROMEOVILLE	IL		09/20/2018		828		(7)			(7)		821	821			
100141163	DALLAS	TX		01/30/2024		404		(4)			(4)		400	400			
100067199	SAN ANTONIO	TX		08/02/2021		737		(8)			(8)		729	729			
100111435	POMPANO BEACH	FL		06/29/2023		726		(1)			(1)		725	725			
100136613	DEVINE	TX		11/22/2023		341		(10)			(10)		330	330			
100150256	BEVERWIJK	NLD		04/29/2024													
100173639	ROTTERDAM	NLD		10/29/2024													
100180811	ROTTERDAM	NLD		11/27/2024													
100184516	PUNTA GORDA	FL		12/17/2024		762		(33)			(33)		729	729			
100064484	RHODESDALE	MD		07/01/2021		6		(6)			(6)						
100031073	SACRAMENTO	CA		03/29/2019		1,547		162			162		1,709	1,709			
100013855	WORCESTER	MA		05/25/2017		834		126			126		960	960			
100070489	ALLENTOWN	PA		09/23/2021		790		(104)			(104)		686	686			
100143830	GORINCHEM	NLD		02/27/2024													
100165209	SCHIEDAM	NLD		08/28/2024		(4,876)						4,903	27		(27)		(27)
100145135	UNITED KINGDOM	GBR		03/12/2024		(7,056)		2,168			2,168	4,889	2		(2)		(2)
100067580	KISSIMMEE	FL		09/23/2021		850		(77)			(77)		773	773			
100144925	UNITED KINGDOM	GBR		03/12/2024		95		(73)			(73)		21	21			
100116579	APOLLO BEACH	FL		07/20/2023		340		(20)			(20)		320	320			
100102091	CUYAHOGA FALLS	OH		04/14/2023		(4,571)		(26)			(26)	4,911	314	295	(19)		(19)
100028824	MOUNT DORA	FL		10/26/2018		504		56			56		560	560			
100075904	ALEXANDRIA	VA		01/07/2022		2,401		(42)			(42)		2,358	2,358			
100061890	PORTSMOUTH	VA		07/01/2021		1,177		(45)			(45)		1,131	1,131			
100038624	DUBLIN	IRL		09/27/2019		(911)		955			955		44	44			
100175709	POWDER SPRINGS	GA		11/12/2024		289		(2)			(2)		287	287			
100145214	UNITED KINGDOM	GBR		03/12/2024		31		(31)			(31)						
100115786	ANNA	TX		07/20/2023		2,586		(34)			(34)		2,552	2,552			
100145252	UNITED KINGDOM	GBR		03/12/2024		(741)		792			792		51	51			
100100733	RIVERSIDE	NJ		04/28/2023		707		41			41		748	748			
100064057	PLEASANT VALLEY	NY		07/01/2021		853		55			55		907	907			
100031271	MANVILLE	NJ		03/29/2019		888		253			253		1,141	1,141			
100174430	RAMONA	CA		10/31/2024		551		(60)			(60)		491	491			
100076074	CHATTANOOGA	TN		01/07/2022		772		(66)			(66)		706	706			
100024003	LAWRENCEVILLE	GA		09/10/2018		830		(55)			(55)		775	775			
100185077	COLLINSVILLE	OK		12/20/2024		259		27			27		286	286			
100156355	CENTER POINT	AL		07/25/2024		(4,520)		(74)			(74)	4,860	267	279	13		13
100148151	CLEVELAND	OH		05/15/2024		291		(5)			(5)		286	286			
100172771	MOUNT CLEMENS	MI		12/06/2024		351		(42)			(42)		309	309			
100071071	ORLANDO	FL		10/01/2021		1,139		(28)			(28)		1,111	1,111			
100178040	APOPKA	FL		11/19/2024		740		(78)			(78)		662	662			
100128297	BROKEN BOW	OK		09/14/2023		229		(43)			(43)		185	185			
100101880	STATESVILLE	NC		04/06/2023		336		(76)			(76)		260	260			
100145396	UNITED KINGDOM	GBR		03/12/2024		(1,199)		1,255			1,255		57	57			
100116243	KEY LARGO	FL		07/20/2023		487		280			280		766	766			
100025661	MIAMI	FL		09/20/2018		625		(10)			(10)		614	614			
100171224	CINCINNATI	OH		10/16/2024		373		(51)			(51)		322	322			
100111045	WEST BERLIN	NJ		06/29/2023		376		149			149		525	525			
100062502	VIRGINIA BEACH	VA		07/01/2021		779		(32)			(32)		747	747			
100102474	JACKSONVILLE	FL		06/07/2023		320		(53)			(53)		266	266			
100070473	BALTIMORE	MD		09/23/2021		793		(104)			(104)		689	689			
100030021	SACRAMENTO	CA		12/20/2018		2,364		226			226		2,591	2,591			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012747	LAVEEN	AZ		05/25/2017		1,419		168			168		1,586	1,586			
100026395	MECHANICSVILLE	MD		09/26/2018		57		68			68		125	125			
100127363	WILLIAMSBURG	VA		08/30/2023		250		662			662		912	912			
100102592	BALTIMORE	MD		06/07/2023		364		(83)			(83)		281	281			
100120868	MIAMI	FL		08/28/2023		235		(10)			(10)		225	225			
100134026	TRENTON	NJ		10/25/2023		(32)		331			331		299	299			
100127673	NORTH CHARLESTON	SC		09/08/2023		374		(38)			(38)		335	335			
100030801	RIDGE	NY		04/09/2019		(106)		484			484		379	379			
100055411	LAND O LAKES	FL		03/23/2021		(3,715)		(190)			(190)	4,905	999	996	(3)		(3)
100017835	ONTARIO	CA		05/30/2018		860		(43)			(43)		817	817			
100145484	UNITED KINGDOM	GBR		03/12/2024		(4,813)		(18)			(18)	6,483	1,652		(1,652)		(1,652)
100146558	REDLANDS	CA		03/19/2024		921		(92)			(92)		830	830			
100048011	GRASS VALLEY	CA		11/20/2020		3,463		(249)			(249)		3,214	3,214			
100169201	PHILADELPHIA	PA		09/27/2024		116		(27)			(27)		89	89			
100014118	PEORIA	AZ		05/25/2017		721		191			191		913	913			
100184712	SMYRNA	DE		12/17/2024		745		(52)			(52)		693	693			
100092036	BALTIMORE	MD		02/09/2023		(4,328)		(21)			(21)	4,904	556	552	(3)		(3)
100181237	CHESTERFIELD	MI		12/06/2024		(4,578)		9			9	4,904	335	332	(3)		(3)
100079323	MADERA	CA		03/17/2022		32		(32)			(32)						
100102142	SANTA ANA	CA		04/14/2023		(2,211)		(9)			(9)	4,904	2,684	2,680	(3)		(3)
100117620	GAINESVILLE	GA		07/20/2023		(4,493)		54			54	4,904	464	461	(3)		(3)
100108438	DETROIT	MI		05/25/2023		357		(29)			(29)		329	329			
100064878	PHOENIX	AZ		07/14/2021		968		(86)			(86)		882	882			
100091140	SOUTH DAYTONA	FL		01/31/2023		452		22			22		474	474			
100139468	PHOENIX	AZ		12/28/2023		414		(58)			(58)		356	356			
100090757	JACKSONVILLE	FL		02/28/2023		691		(75)			(75)		616	616			
100120363	FLORISSANT	MO		08/18/2023		293		(55)			(55)		237	237			
100143057	NASHVILLE	TN		02/14/2024		22		(22)			(22)						
100068512	BOYNTON BEACH	FL		08/25/2021		780		(79)			(79)		701	701			
100061379	AMARILLO	TX		06/01/2021		984		11			11		995	995			
100048487	INGLEWOOD	CA		11/20/2020		971		(70)			(70)		901	901			
100185928	ODESSA	TX		12/26/2024		206		(56)			(56)		150	150			
100115271	BALTIMORE	MD		07/17/2023		(38)		382			382		345	345			
100064042	PHILADELPHIA	PA		07/01/2021		(4,099)		31			31	4,902	835	832	(3)		(3)
100011464	VISALIA	CA		12/23/2016		559		152			152		711	711			
100029506	BOYNTON BEACH	FL		10/26/2018		3,755		547			547		4,302	4,302			
100154930	ATLANTA	GA		07/19/2024		360		(40)			(40)		320	320			
100064848	DAVIDSON	NC		07/14/2021		874		(86)			(86)		789	789			
100063276	FORT WORTH	TX		07/01/2021		767		(17)			(17)		750	750			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		826		(25)			(25)		802	802			
100142819	KISSIMMEE	FL		02/08/2024		454		(33)			(33)		421	421			
100139799	UNITED KINGDOM	GBR		12/18/2023		11							11	11			
100165932	BRIDGEVIEW	IL		09/06/2024		328		(29)			(29)		299	299			
100116793	BRANDON	FL		07/20/2023		(158)		1,907			1,907		1,748	1,748			
100164705	EL DORADO HILLS	CA		08/23/2024		763		(77)			(77)		687	687			
100053917	DELANO	CA		03/23/2021		(6,729)		(153)			(153)	6,894	12	464	454	(2)	452
100053901	MILWAUKEE	WI		03/23/2021		532		(108)			(108)		424	424			
100012254	ROSELLE	NJ		04/28/2017		1,231		461			461		1,692	1,692			
100141409	TALLAHASSEE	FL		01/30/2024		348		5			5		353	353			
100080996	CITRUS SPRINGS	FL		03/18/2022		804		57			57		862	862			
100057698	SAN ANTONIO	TX		06/30/2021		807		(71)			(71)		736	736			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141402	TALLAHASSEE	FL		01/30/2024		348		5			5		353	353			
100141407	TALLAHASSEE	FL		01/30/2024		347		5			5		353	353			
100013325	SOMERTON	AZ		05/25/2017		(4,341)		95			95	4,881	635	608	(27)		(27)
100134015	CLEVELAND	OH		10/25/2023		(88)		406			406		318	318			
100087515	MARLTON	NJ		10/25/2022		538		29			29		567	567			
100155745	VALLEJO	CA		06/18/2024		721		(80)			(80)		641	641			
100129266	BALTIMORE	MD		11/03/2023		314		(74)			(74)		240	240			
100116563	KISSIMMEE	FL		07/20/2023		253		2			2		255	255			
100109906	NEW CASTLE	DE		06/22/2023		353		(25)			(25)		327	327			
100164955	BETHLEHEM	PA		08/28/2024		(338)		661			661		323	323			
100154971	DETROIT	MI		07/19/2024		411		(82)			(82)		329	329			
100013596	EUGENE	OR		05/25/2017		648		4			4		652	652			
100065206	MINNEAPOLIS	MN		07/14/2021		910		(38)			(38)		871	871			
100117283	ANTIOCH	TN		07/20/2023		2,146		(47)			(47)		2,098	2,098			
100101877	AMERICAN CANYON	CA		04/06/2023		714		(12)			(12)		702	702			
100172875	YORK	PA		10/25/2024		385		(23)			(23)		362	362			
100145250	UNITED KINGDOM	GBR		03/12/2024		(895)		921			921		26	26			
100079258	WESTPORT	WA		02/25/2022		1,051		(100)			(100)		950	950			
100111467	ASHLAND	OR		06/29/2023		266		593			593		859	859			
100013677	APOLLO BEACH	FL		05/25/2017		3,314		582			582		3,896	3,896			
100069256	AURORA	CO		09/01/2021		(3,320)		(39)			(39)	4,871	1,512	1,528	16		16
100100134	DORAL	FL		03/28/2023		363		(13)			(13)		349	349			
100019661	FALL RIVER	MA		07/26/2018		840		(40)			(40)		800	800			
100115203	HENRICO	VA		07/17/2023		400		(29)			(29)		371	371			
100030760	BOYNTON BEACH	FL		04/09/2019		1,000		51			51		1,050	1,050			
100147240	TRENTON	NJ		03/28/2024		350		(23)			(23)		327	327			
100081222	ASHBURN	VA		03/18/2022		814		53			53		867	867			
100060944	KING WILLIAM	VA		06/01/2021		582		10			10		592	592			
100144329	PENSACOLA	FL		03/07/2024		(4,491)		(39)			(39)	4,879	349	312	(38)		(38)
100138089	PUEBLO	CO		12/13/2023		(19)		19			19						
100186780	YUKON	OK		12/31/2024		11,476		(341)			(341)		11,135	11,135			
100065715	MODESTO	CA		07/28/2021		750		(94)			(94)		656	656			
100141035	ORLANDO	FL		02/20/2024		22,023		1			1		22,024	22,024			
100186757	MILWAUKEE	WI		12/31/2024		235		(41)			(41)		194	194			
100019976	MARIETTA	GA		07/30/2018		958		(54)			(54)		903	903			
100067630	NORCROSS	GA		09/23/2021		753		(90)			(90)		663	663			
100155736	MCMINNVILLE	OR		06/18/2024		723		(62)			(62)		660	660			
100013622	YUBA CITY	CA		05/25/2017		684		79			79		763	763			
100030451	PEARLAND	TX		12/20/2018		1,988		(77)			(77)		1,911	1,911			
100163398	DIAMOND	IL		09/27/2024		175		(18)			(18)		157	157			
100023767	OXFORD	NJ		09/04/2018		810		(79)			(79)		731	731			
100043771	OCEANSIDE	CA		08/13/2020		2,442		(161)			(161)		2,282	2,282			
100145101	UNITED KINGDOM	GBR		03/12/2024		(2,152)		2,152			2,152						
100010671	CHICAGO	IL		12/23/2016		844		(95)			(95)		748	748			
100083879	LAKELAND	FL		07/12/2022		459		(44)			(44)		415	415			
100017870	LAUREL	MD		05/30/2018		868		(60)			(60)		808	808			
100137310	DELRAY BEACH	FL		12/01/2023		(4,588)		(1)			(1)	4,865	276	222	(54)		(54)
100055540	WEST BURLINGTON	NY		03/23/2021		537		(112)			(112)		425	425			
100138028	SAN ANTONIO	TX		12/13/2023		331		(4)			(4)		327	327			
100100758	AURORA	IL		04/28/2023		2,058		13			13		2,071	2,071			
100091207	DECATUR	GA		01/31/2023		39		(25)			(25)		14	14			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100152274	BONHAM	TX		05/17/2024		384		15			15		399	399			
100053676	FORT LAUDERDALE	FL		03/23/2021		2,446		(219)			(219)		2,226	2,226			
100156866	MONTICELLO	NY		06/27/2024		502		(28)			(28)		474	474			
100070439	GRAVOIS MILLS	MO		09/23/2021		860		(56)			(56)		804	804			
100154158	EL PASO	TX		07/11/2024		393		(30)			(30)		363	363			
100043151	WOODBURY	MN		05/28/2020		1,453		112			112		1,565	1,565			
100028050	RAMONA	CA		10/26/2018		1,111		(69)			(69)		1,042	1,042			
100047456	LA MIRADA	CA		11/20/2020		656		(142)			(142)		513	513			
100112475	ALGONQUIN	IL		06/29/2023		1,675		1,151			1,151		2,826	2,826			
100169262	PITTSBURGH	PA		09/27/2024		229		(33)			(33)		196	196			
100062821	BROOKLYN PARK	MN		07/01/2021		10		(10)			(10)						
100127020	GALT	CA		08/30/2023		537		403			403		940	940			
100144336	RICHMOND	VA		03/07/2024		49,471		75			75		49,547	49,547			
100119057	BAKERSFIELD	CA		07/27/2023		336		(39)			(39)		297	297			
100079929	TROUTMAN	NC		04/25/2022		635		(113)			(113)		523	523			
100112860	PHILADELPHIA	PA		06/29/2023		1,683		34			34		1,718	1,718			
100169245	MILLVILLE	NJ		09/27/2024		254		(35)			(35)		218	218			
100153914	WARSAW	IN		06/05/2024		333		(28)			(28)		305	305			
100156901	JACKSONVILLE	FL		06/27/2024		431		(25)			(25)		406	406			
100144220	LOVELAND	CO		03/07/2024		5,190		(234)			(234)		4,955	4,955			
100131685	LOUISVILLE	KY		10/06/2023		441		54			54		495	495			
100101882	AURORA	CO		04/06/2023		375		(11)			(11)		364	364			
100013743	PALM COAST	FL		05/25/2017		(6,026)		106			106	6,717	797	797			
100138156	MENIFEE	CA		12/14/2023		341		(4)			(4)		337	337			
100065117	PHOENIX	AZ		07/14/2021		875		(55)			(55)		820	820			
100049503	MIAMI	FL		11/20/2020		714		(160)			(160)		555	555			
100011958	PROVIDENCE	RI		03/08/2017		807		176			176		983	983			
100175786	MACON	GA		11/12/2024		409		21			21		430	430			
100140875	BATON ROUGE	LA		01/25/2024		281		(17)			(17)		264	264			
100070492	WEST WARWICK	RI		09/23/2021		813		(105)			(105)		707	707			
100113329	APPLE VALLEY	CA		06/29/2023		413		371			371		784	784			
100031212	PATTERSON	CA		03/29/2019		673		(86)			(86)		587	587			
100175737	BRADENTON	FL		11/12/2024		804		(24)			(24)		780	780			
100173683	SCHIEDAM	NLD		10/29/2024													
100142175	LOGAN	UT		02/29/2024		356		(36)			(36)		320	320			
100133101	LONGVIEW	TX		11/29/2023		346		(5)			(5)		342	342			
100174425	EL CAJON	CA		10/31/2024		631		(23)			(23)		609	609			
100154641	GROSSE POINTE WOODS	MI		07/19/2024		365		(14)			(14)		351	351			
100011798	BALTIMORE	MD		03/08/2017		415		184			184		599	599			
100091627	POCATELLO	ID		03/07/2023		389		(53)			(53)		336	336			
100147659	SAVANNAH	GA		04/04/2024		389		(21)			(21)		368	368			
100175962	TAWAS CITY	MI		11/14/2024		3,469		(7)			(7)		3,463	3,463			
100128100	HOUSTON	TX		09/08/2023		500		92			92		593	593			
100063044	HOOVER	AL		07/01/2021		(3,859)		(13)			(13)	4,839	967	933	(34)		(34)
100129961	DETROIT	MI		09/27/2023		325		(19)			(19)		306	306			
100145259	UNITED KINGDOM	GBR		03/12/2024		(824)		879			879		56	56			
100172795	FORT WORTH	TX		12/06/2024		352		(39)			(39)		314	314			
100167798	READING	PA		09/19/2024		316		(59)			(59)		257	257			
100064662	RUSKIN	FL		07/01/2021		1,527		17			17		1,544	1,544			
100109108	ORLANDO	FL		06/05/2023		(721)		721			721						
100170172	PORT HURON	MI		10/08/2024		69,634		(1,200)			(1,200)		68,434	68,434			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147252	PHOENIX	NY		03/28/2024		325		(15)			(15)		310	310			
100063706	ELLENWOOD	GA		07/01/2021		299		(3)			(3)		297	297			
100117624	ORLANDO	FL		07/20/2023		374		(10)			(10)		363	363			
100013372	FRESNO	CA		05/25/2017		1,136		278			278		1,414	1,414			
100101932	PLANO	IL		04/14/2023		173		(38)			(38)		135	135			
100026896	SANTA MARIA	CA		09/26/2018		2,308		95			95		2,403	2,403			
100113852	WESTON	FL		06/29/2023		2,929		164			164		3,092	3,092			
100069833	MERRILL	OR		09/01/2021		802		53			53		855	855			
100116509	TULSA	OK		07/20/2023		458		133			133		591	591			
100087155	SAN ANTONIO	TX		10/25/2022		621		117			117		738	738			
100066721	STUYVESANT	NY		08/02/2021		754		(2)			(2)		752	752			
100109753	MACON	GA		06/16/2023		307		(23)			(23)		284	284			
100063264	NEWARK	DE		07/01/2021		848		(44)			(44)		804	804			
100013079	LAS VEGAS	NV		05/25/2017		835		246			246		1,080	1,080			
100019916	FLOWER MOUND	TX		07/30/2018		686		(41)			(41)		645	827		182	182
100116389	LAKELAND	FL		07/20/2023		(426)		895			895		469	469			
100128527	HIALEAH	FL		09/15/2023		389		(5)			(5)		384	384			
100013872	SAN BERNARDINO	CA		05/25/2017		519		18			18		537	537			
100113249	MARGATE	FL		06/29/2023		5		762			762		767	767			
100024685	PERRYSBURG	OH		09/20/2018		577		151			151		727	727			
100158213	UNITED KINGDOM	GBR		07/09/2024		(2,082)		2,082			2,082						
100080971	APPLE VALLEY	MN		03/18/2022		(3,515)		69			69	4,854	1,408	1,379	(29)		(29)
100145646	UNITED KINGDOM	GBR		03/12/2024		(2,055)		2,055			2,055						
100064273	DAVENPORT	FL		07/01/2021		911		127			127		1,038	1,038			
100127959	LA VERGNE	TN		09/08/2023		3,398		335			335		3,733	3,733			
100023503	RICHLAND	WA		09/04/2018		1,032		(71)			(71)		961	961			
100131873	WOMELSDORF	PA		10/06/2023		140		(10)			(10)		130	130			
100147124	GAINESVILLE	FL		05/08/2024		313		(60)			(60)		253	253			
100044287	SACRAMENTO	CA		08/19/2020		(36)		36			36						
100176716	PRINCETON	TX		11/15/2024		451		14			14		465	465			
100116436	HIALEAH	FL		07/20/2023		395		41			41		436	436			
100030668	LAS VEGAS	NV		04/09/2019		333		336			336		668	668			
100078857	WHITING	IN		02/24/2022		829		26			26		855	855			
100030513	NOBLESVILLE	IN		12/20/2018		616		82			82		698	698			
100081070	TAMPA	FL		03/18/2022		1,059		162			162		1,221	1,221			
100165241	CUYAHOGA FALLS	OH		08/29/2024		154		4			4		158	158			
100063837	TAMPA	FL		07/01/2021		951		39			39		990	990			
100164901	MADISON	OH		08/28/2024		309		(26)			(26)		283	283			
100126294	WAUKEGAN	IL		08/30/2023		346		(23)			(23)		323	323			
100079486	SAINT CLOUD	MN		04/08/2022		687		(82)			(82)		605	605			
100163123	MIAMI	FL		08/13/2024		9,920		(450)			(450)		9,470	9,470			
100090927	WATERFORD	CT		01/31/2023		(4,379)		(14)			(14)	4,848	454	423	(31)		(31)
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		1,794		(158)			(158)		1,636	1,636			
100165260	MARYSVILLE	CA		08/29/2024		302		(37)			(37)		265	265			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		1,651		(84)			(84)		1,567	1,567			
100178157	ROCKLEDGE	FL		11/19/2024		657		(50)			(50)		607	607			
100128502	MILWAUKEE	WI		09/15/2023		(6,583)		(15)			(15)	6,718	120	68	48	(101)	(52)
100076044	TOMBALL	TX		01/07/2022		776		(60)			(60)		716	716			
100086666	STUART	FL		09/30/2022		431		(16)			(16)		415	415			
100100751	TRENTON	NJ		04/28/2023		470							470	470			
100080418	SACRAMENTO	CA		04/14/2022		633		(48)			(48)		584	584			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044498	CRESTLINE	CA		11/19/2020		1,904		(254)			(254)		1,650	1,650			
100076833	WINCHESTER	KY		12/27/2021		1,349		(143)			(143)		1,206	1,206			
100063303	SELMA	AL		07/01/2021		1,024		(29)			(29)		996	996			
100043497	OREM	UT		08/13/2020		473		(84)			(84)		389	389			
100103591	OCALA	FL		05/08/2023		777							778	778			
100013545	STOCKTON	CA		05/25/2017		498		(34)			(34)		464	464			
100046226	LEXINGTON	SC		11/25/2020		1,476		(64)			(64)		1,412	1,412			
100024849	STOCKBRIDGE	GA		09/20/2018		558		76			76		634	634			
100028410	MIAMI	FL		10/26/2018		600		1			1		601	601			
100043004	OSAGE BEACH	MO		05/28/2020		1,198		150			150		1,347	1,347			
100000435	PALMETTO	FL		09/27/2016		865		89			89		954	954			
100158246	UNITED KINGDOM	GBR		07/09/2024		(1,194)		1,194			1,194						
100164887	WILMINGTON	DE		08/28/2024		277		(10)			(10)		267	267			
100079536	CLAYTON	GA		04/08/2022		822		(128)			(128)		693	693			
100134388	CLIFTON	NJ		10/27/2023		393		(5)			(5)		389	389			
100146687	CONROE	TX		03/20/2024		241		(71)			(71)		170	170			
100127994	COLUMBIA	TN		09/08/2023		423		39			39		461	461			
100078982	PONCHATOULA	LA		02/24/2022		756		(16)			(16)		740	740			
100072549	RIALTO	CA		11/01/2021		1,519		(22)			(22)		1,497	1,497			
100138077	GRASS VALLEY	CA		12/13/2023		363		2			2		365	365			
100184832	DALLAS	GA		12/17/2024		4,251		(272)			(272)		3,979	3,979			
100133764	IRVING	TX		10/20/2023		383		(1)			(1)		382	382			
100128339	KANSAS CITY	KS		09/14/2023		296		(12)			(12)		285	285			
100111019	CATHEDRAL CITY	CA		06/29/2023		126		150			150		277	277			
100024616	SURPRISE	AZ		09/20/2018		693		51			51		744	744			
100070495	LUFKIN	TX		09/23/2021		784		(99)			(99)		685	685			
100184705	BUFORD	GA		12/17/2024		1,786		(80)			(80)		1,707	1,707			
100029291	HOLLYWOOD	FL		10/26/2018		634		171			171		805	805			
100149917	PORTLAND	OR		04/29/2024		371		(58)			(58)		312	312			
100084720	IMPERIAL	CA		08/02/2022		376		(9)			(9)		367	367			
100174991	LUBBOCK	TX		10/31/2024		161		(46)			(46)		116	116			
100013638	VAN BUREN	MI		05/25/2017		1,356		58			58		1,415	1,415			
100154120	RIO RANCHO	NM		07/11/2024		11		(11)			(11)						
100161877	FRESNO	CA		07/31/2024		330		(32)			(32)		298	298			
100158395	UNITED KINGDOM	GBR		07/09/2024		(1,911)		1,911			1,911						
100117009	ALBUQUERQUE	NM		07/20/2023		447		207			207		653	653			
100126387	BALTIMORE	MD		08/30/2023		400		(13)			(13)		387	387			
100063484	STATESVILLE	NC		07/01/2021		926		(35)			(35)		891	891			
100099745	TRENTON	NJ		02/28/2023		354		(25)			(25)		328	328			
100178413	WAYCROSS	GA		11/21/2024		342		(48)			(48)		294	294			
100119721	NORTH RIDGEVILLE	OH		08/08/2023		373		(21)			(21)		352	352			
100012912	VICTORVILLE	CA		05/25/2017		654		108			108		763	763			
100075779	COOPERSVILLE	MI		12/01/2021		(3)		3			3						
100046211	LAWRENCEBURG	IN		11/25/2020		1,004		(144)			(144)		860	860			
100161307	EAGAN	MN		07/25/2024		413		18			18		431	431			
100119011	NORTH ADAMS	MA		07/27/2023		253		(4)			(4)		250	250			
100133808	OKLAHOMA CITY	OK		10/20/2023		338		(64)			(64)		274	274			
100134851	COLONIE	NY		10/30/2023		14		344			344		358	358			
100152873	BROKEN ARROW	OK		05/22/2024		24		(23)			(23)		1	1			
100027782	CHICAGO	IL		10/26/2018		466		540			540		1,006	1,006			
100100736	AURORA	IL		04/28/2023		483		29			29		512	512			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172650	SHELTON	WA		11/21/2024		389		(33)			(33)		356	356			
100114173	LONG BEACH	CA		06/29/2023		1,914		336			336		2,250	2,250			
100081202	TULSA	OK		03/18/2022		736		9			9		745	745			
100109234	PHILADELPHIA	PA		07/21/2023		15		(15)			(15)						
100054505	ENTERPRISE	AL		03/23/2021		1,504		(150)			(150)		1,354	1,354			
100061924	GLENVILLE	NY		07/01/2021		1,159		25			25		1,184	1,184			
100184863	WARRENTON	VA		12/17/2024		548		(104)			(104)		444	444			
100047108	GURNEE	IL		11/20/2020		1,848		(439)			(439)		1,409	1,409			
100013821	ORLANDO	FL		05/25/2017		919		27			27		946	946			
100147449	AUGUSTA	GA		04/03/2024		137		(36)			(36)		101	101			
100164105	BEAVER FALLS	PA		08/21/2024		262		(49)			(49)		213	213			
100113311	RALEIGH	NC		06/29/2023		2,289		395			395		2,684	2,684			
100143622	PLYMOUTH	PA		02/21/2024		(211)		532			532		322	322			
100141666	BROOKLYN	MD		01/30/2024		307		(52)			(52)		255	255			
100064875	CLAWSON	MI		07/14/2021		804		(78)			(78)		726	726			
100176835	ATLANTA	GA		11/15/2024		325		(79)			(79)		246	246			
100139477	CARLISLE	IA		12/28/2023		309		(58)			(58)		251	251			
100133945	PLEASANTVILLE	NJ		10/25/2023		(4,561)		(28)			(28)	4,851	262	238	(24)		(24)
100111397	PHOENIX	AZ		06/29/2023		602		166			166		768	768			
100044504	PAWTUCKET	RI		11/19/2020		1,241		(196)			(196)		1,046	1,046			
100112162	ROOSEVELT	NY		06/29/2023		273		152			152		426	426			
100136760	SHARON HILL	PA		11/27/2023		221		(15)			(15)		206	206			
100138935	NEWPORTNEWS	VA		12/21/2023		1,788		(8)			(8)		1,780	1,780			
100057711	ATLANTA	GA		06/30/2021		874		(81)			(81)		793	793			
100011224	S GLENS FALL	NY		01/27/2017		1,358		292			292		1,650	1,650			
100144824	UNITED KINGDOM	GBR		03/12/2024		(821)		875			875		54	54			
100066610	MECHANICSVILLE	VA		08/02/2021		1,683		(6)			(6)		1,678	1,678			
100114139	ZEPHYRHILLS	FL		06/29/2023		333		560			560		893	893			
100119066	JOLIET	IL		07/27/2023		(4,670)		(31)			(31)	4,838	137	84	(53)		(53)
100165981	JACKSONVILLE	FL		09/06/2024		365		(3)			(3)		361	361			
100062317	COSBY	TN		07/01/2021		897		(18)			(18)		879	879			
100128247	KANSAS CITY	MO		09/14/2023		340		(51)			(51)		289	289			
100161905	KANSAS CITY	MO		07/31/2024		(4,468)		10			10	4,831	373	351	(22)		(22)
100117655	MYRTLE BEACH	SC		07/20/2023		207		(22)			(22)		185	185			
100115131	TRENTON	NJ		07/17/2023		(76)		431			431		355	355			
100134641	LIVINGSTON	LA		10/30/2023		2,874		176			176		3,051	3,051			
100069165	LAKE CHARLES	LA		09/01/2021		1,016		33			33		1,049	1,049			
100101601	ATHENS	TN		04/26/2023		397		(26)			(26)		371	371			
100152012	PROVO	UT		06/14/2024		382		(29)			(29)		354	354			
100076195	RIO RANCHO	NM		01/07/2022		778		(51)			(51)		727	727			
100186751	MEMPHIS	TN		12/31/2024		258		(46)			(46)		212	212			
100109903	KANSAS CITY	MO		06/22/2023		417		(21)			(21)		396	396			
100116183	CHICAGO	IL		07/20/2023		712		475			475		1,187	1,187			
100128019	LOUISVILLE	KY		09/08/2023		411		39			39		450	450			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		597		714			714		1,311	1,311			
100179865	JOLIET	IL		11/22/2024		357		(49)			(49)		308	308			
100066512	PERRYVILLE	KY		08/02/2021		1,758		(26)			(26)		1,732	1,732			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		1,132		23			23		1,154	1,154			
100184421	EAST POINT	GA		12/17/2024		1,963		36			36		1,999	1,999			
100019766	RENO	NV		07/26/2018		1,935		(37)			(37)		1,898	1,898			
100134644	WINTER HAVEN	FL		10/30/2023		(2,748)		293			293	4,820	2,365	2,353	(11)		(11)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135039	COLUMBUS	OH		10/30/2023		3,026		20			20		3,046	3,046			
100161577	UNITED KINGDOM	GBR		07/29/2024		17							17	17			
100161618	UNITED KINGDOM	GBR		07/29/2024		17							17	17			
100134372	BEAUMONT	TX		10/27/2023		12,746		(418)			(418)		12,329	12,329			
100101968	KATY	TX		04/14/2023		973		(96)			(96)		877	877			
100057535	CAROLINA BEACH	NC		06/30/2021		1,488		(53)			(53)		1,436	1,436			
100063121	BLAINE	MN		07/01/2021		(3,707)		14			14	4,827	1,133	1,099	(35)		(35)
100065990	FORT WORTH	TX		08/02/2021		(3,296)		(20)			(20)	4,823	1,507	1,514	6		6
100147892	ROSEVILLE	CA		04/08/2024		67,671		197			197		67,868	67,868			
100063697	LAWRENCEVILLE	GA		07/01/2021		(3,085)		(11)			(11)	4,823	1,728	1,715	(13)		(13)
100163951	POCOMOKE CITY	MD		10/04/2024		507		(47)			(47)		461	461			
100113657	CARSON	CA		06/29/2023		(4,172)		584			584	4,824	1,235	1,204	(31)		(31)
100165642	LAS CRUCES	NM		10/04/2024		343		(55)			(55)		287	287			
100029581	BONAIRE	GA		10/26/2018		2,160		108			108		2,269	2,269			
100182303	MANSFIELD	TX		12/12/2024		288		54			54		342	342			
100186235	NORTH LAS VEGAS	NV		12/27/2024		136		(36)			(36)		100	100			
100013357	LEHIGH ACRES	FL		05/25/2017		390		229			229		618	618			
100167930	BULLHEAD CITY	AZ		09/20/2024		723		(88)			(88)		636	636			
100099820	MIAMI	FL		02/28/2023		548		(35)			(35)		512	512			
3340064958	OCALA	FL		02/26/2024		110,880							110,880	110,880			
100114333	FLAGSTAFF	AZ		06/29/2023		400		56			56		455	455			
100057871	ARIZONA CITY	AZ		06/30/2021		981		(25)			(25)		955	955			
100081405	CHICAGO	IL		03/18/2022		785		41			41		826	826			
100064959	TAYLORS	SC		07/14/2021		850		(72)			(72)		779	779			
100116534	CHICAGO	IL		07/20/2023		437		437			437		875	875			
100100188	TRENTON	NJ		03/17/2023		1,908		(78)			(78)		1,830	1,830			
100088233	BRISTOL	CT		10/17/2022		661		(38)			(38)		622	622			
100132719	SALEM	NJ		11/03/2023		264		(34)			(34)		229	229			
100045086	PALM DESERT	CA		11/19/2020		780		83			83		863	863			
100076059	PORT CHARLOTTE	FL		01/07/2022		760		(65)			(65)		695	695			
100100911	HYATTSVILLE	MD		04/28/2023		528		62			62		589	589			
100134488	HUMBLE	TX		10/30/2023		615		(4)			(4)		612	612			
100164066	WEST SPRINGFIELD	MA		08/21/2024		1,118		(74)			(74)		1,043	1,043			
100156148	HOUSTON	TX		07/25/2024		272		(69)			(69)		203	203			
100119811	BALTIMORE	MD		08/08/2023		365		(17)			(17)		349	349			
100063839	PINGREE GROVE	IL		07/01/2021		196		24			24		220	220			
100154776	FRESNO	CA		07/19/2024		414		10			10		425	425			
100087378	FRESNO	CA		10/25/2022		1,206		72			72		1,278	1,278			
100112122	FONDA	NY		06/29/2023		270		46			46		316	316			
100062003	PHILADELPHIA	PA		07/01/2021		533							533	533			
100109102	ORLANDO	FL		06/05/2023		(807)		807			807						
100019748	TEMPE	AZ		07/26/2018		852		(30)			(30)		822	822			
100165012	PRINCESS ANNE	MD		08/28/2024		355		(13)			(13)		342	342			
100126660	MOUNTAIN VIEW	CA		08/30/2023		1,676		1,145			1,145		2,821	2,821			
100148680	UNCASVILLE	CT		04/16/2024		372		(19)			(19)		352	352			
100000518	HAYWARD	CA		09/27/2016		1,590		287			287		1,877	1,877			
100120632	SAN ANTONIO	TX		08/18/2023		402		3			3		405	405			
100161570	UNITED KINGDOM	GBR		07/29/2024		740							740	740			
100143780	PHILADELPHIA	PA		02/27/2024		227		(8)			(8)		219	219			
100164144	PENSACOLA	FL		08/21/2024		602		18			18		621	621			
100133999	SOUTHBURY	CT		10/25/2023		(67)		374			374		306	306			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049258	LAND O LAKES	FL		11/20/2020		711		(174)			(174)		537	537			
100158483	NORTH MIAMI	FL		07/10/2024		(6,274)		(25)			(25)	6,654	355	354	(1)		(1)
100149935	DAYTONA BEACH	FL		06/07/2024		351		(34)			(34)		318	318			
100145768	UNITED KINGDOM	GBR		03/12/2024		(792)		820			820		28	28			
100067172	LOS ANGELES	CA		08/02/2021		1,152		35			35		1,187	1,187			
100145770	UNITED KINGDOM	GBR		03/12/2024		(792)		820			820		28	28			
100175078	CHICAGO	IL		11/05/2024		318		(24)			(24)		294	294			
100012305	CHICAGO	IL		04/28/2017		849		523			523		1,372	1,372			
100116230	BAKERSFIELD	CA		07/20/2023		586		323			323		909	909			
100153752	LEEUWARDEN	NLD		05/30/2024													
100013923	WILMINGTON	NC		05/25/2017		539		102			102		641	641			
100043628	WESTBURY	NY		08/13/2020		2,028		(230)			(230)		1,799	1,799			
100116875	CONWAY	AR		07/20/2023		387		95			95		482	482			
100111844	BARRINGTON	IL		06/29/2023		392		184			184		576	576			
100165853	DAYTONA BEACH	FL		08/29/2024		374		(29)			(29)		345	345			
100111524	ETHEL	LA		06/29/2023		256		340			340		595	595			
100101777	MEMPHIS	TN		03/31/2023		341		(16)			(16)		325	325			
100160352	PHILADELPHIA	PA		09/06/2024		366		(42)			(42)		324	324			
100185885	DANBURY	CT		12/26/2024		122		(29)			(29)		93	93			
100161748	CLAREMORE	OK		07/30/2024		(4,467)		(54)			(54)	4,813	292	292			
100164984	TOPEKA	KS		08/28/2024		220		(40)			(40)		179	179			
100136609	COLUMBUS	OH		11/22/2023		1,344		16			16		1,360	1,360			
100126394	BALTIMORE	MD		08/30/2023		351		(16)			(16)		335	335			
100062055	CLATSKANIE	OR		07/01/2021		1,117		(24)			(24)		1,093	1,093			
100172187	IMPERIAL	PA		10/17/2024		407		(53)			(53)		354	354			
100145776	UNITED KINGDOM	GBR		03/12/2024		(1,012)		1,064			1,064		52	52			
100070468	ANTIOCH	IL		09/23/2021		803		(78)			(78)		725	725			
100011980	BOYNTON BEACH	FL		03/08/2017		316		119			119		435	435			
100116102	FORNEY	TX		07/20/2023		449		340			340		789	789			
100176806	GARLAND	TX		11/15/2024		394		(74)			(74)		320	320			
100168299	MOOSIC	PA		09/20/2024		670		22			22		692	692			
100147280	BETHLEHEM	PA		03/28/2024		337		(24)			(24)		313	313			
100113820	ASHBURN	VA		06/29/2023		294		534			534		828	828			
100169337	MIAMI	FL		09/27/2024		364		(54)			(54)		310	310			
100024119	SAN JACINTO	CA		09/10/2018		1,220		(38)			(38)		1,182	1,182			
100049583	MIAMI	FL		11/20/2020		527		(112)			(112)		415	415			
100130433	JACKSONVILLE	NC		09/28/2023		8,853		(276)			(276)		8,577	8,577			
100178391	ORLANDO	FL		11/21/2024		394		(30)			(30)		364	364			
100103706	OKLAHOMA CITY	OK		05/08/2023		15		(15)			(15)						
100091618	COLUMBUS	OH		03/07/2023		318		(45)			(45)		273	273			
100029483	COACHELLA	CA		10/26/2018		755		184			184		939	939			
100101797	CARPENTERSVILLE	IL		03/31/2023		2,075		(1,701)			(1,701)		375	375			
100090267	MOUNT DORA	FL		01/13/2023		(6,409)		(56)			(56)	6,643	177	206	29		29
100119801	BALTIMORE	MD		08/08/2023		(28)		364			364		336	336			
100127930	CLARKSVILLE	TN		09/08/2023		445		40			40		485	485			
100110064	PORT ST LUCIE	FL		06/23/2023		1,239		(30)			(30)		1,209	1,209			
100165092	UNITED KINGDOM	GBR		08/27/2024		33							33	33			
100100809	BEACH PARK	IL		04/28/2023		2,640		107			107		2,747	2,747			
100090019	TAMPA	FL		01/13/2023		391		(4)			(4)		388	388			
100173889	CHESAPEAKE	VA		10/31/2024		367		(39)			(39)		328	328			
100116276	RENSSELAER	NY		07/20/2023		(45)		45			45						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048290	CLEVELAND	OH		11/20/2020		773		(48)			(48)		725	725			
100132781	CORAL SPRINGS	FL		11/03/2023		(3)		3			3						
100162326	SALT LAKE CITY	UT		08/06/2024		244		(19)			(19)		225	225			
100012098	SAN DIEGO	CA		03/08/2017		1,966		493			493		2,459	2,459			
100028326	LANSING	MI		10/26/2018		580		101			101		681	681			
100135999	PALMDALE	CA		11/16/2023		545		(65)			(65)		479	479			
100140667	LAS CRUCES	NM		02/08/2024		299		(78)			(78)		221	221			
100108194	PLANTATION	FL		05/24/2023		611		(73)			(73)		538	538			
100184922	COLORADO SPRINGS	CO		12/17/2024		729		(96)			(96)		634	634			
100109774	CORAL SPRINGS	FL		08/04/2023		27,247		(247)			(247)		27,000	27,000			
100013260	WOONSOCKET	RI		05/25/2017		470		191			191		661	661			
100081015	HACKETTSTOWN	NJ		03/18/2022		2,524		82			82		2,605	2,605			
100038593	DUBLIN	IRL		09/27/2019		4,143		1,205			1,205		5,348	5,348			
100110033	CUTLER BAY	FL		06/23/2023		354		(20)			(20)		333	333			
100146714	DALLAS	TX		03/20/2024		378		13			13		391	391			
100100075	ST. CLOUD	FL		03/28/2023		230		(83)			(83)		147	147			
100164885	BURLINGTON	NJ		08/28/2024		(758)		758			758						
100153971	WASHINGTON	DC		06/05/2024		313		(47)			(47)		266	266			
100131725	DEMOSSVILLE	KY		10/06/2023		511		51			51		562	562			
100108251	KANSAS CITY	MO		05/24/2023		24		(24)			(24)						
100139439	KAHULUI	HI		12/28/2023		18		(18)			(18)						
100060653	NORFOLK	VA		06/01/2021		384		(4)			(4)		380	380			
100132734	DELAND	FL		11/03/2023		335		9			9		344	344			
100067838	OCALA	FL		09/23/2021		793		(89)			(89)		705	705			
100061093	OAKLAND	MD		06/01/2021		852		11			11		863	863			
100109978	GARY	IN		06/22/2023		367		(17)			(17)		350	350			
100024495	LAS VEGAS	NV		09/20/2018		528		6			6		534	534			
100020249	ATLANTA	GA		07/17/2018		1,100		(55)			(55)		1,046	1,046			
100118787	PANAMA CITY BEACH	FL		07/25/2023		352		(24)			(24)		328	328			
100061020	OKLAHOMA CITY	OK		06/01/2021		353		(2)			(2)		351	351			
100060929	HAMILTON	GA		06/01/2021		753		9			9		762	762			
100134847	MIAMI	FL		10/30/2023		226		10			10		236	236			
100074883	ISLIP	NY		12/01/2021		873		(13)			(13)		860	860			
100155170	ABILENE	TX		07/19/2024		346		(109)			(109)		238	238			
100112080	ELMER	NJ		06/29/2023		1,758		37			37		1,794	1,794			
100074894	BALTIMORE	MD		12/01/2021		1,260		(12)			(12)		1,248	1,248			
100132387	JACKSONVILLE	FL		11/03/2023		329		9			9		338	338			
100167825	JACKSONVILLE	FL		09/20/2024		392		21			21		414	414			
100014047	MIDDLETOWN	DE		05/25/2017		1,169		135			135		1,303	1,303			
100175789	ALBANY	GA		11/12/2024		337		(38)			(38)		298	298			
100088367	PALM SPRINGS	CA		01/06/2023		136		(19)			(19)		117	117			
100179356	KANSAS CITY	KS		12/27/2024		177		(35)			(35)		142	142			
100185893	FAYETTEVILLE	NC		12/26/2024		132		(41)			(41)		92	92			
100176215	ROSEVILLE	MI		12/20/2024		335		(47)			(47)		289	289			
100172752	YAKIMA	WA		11/21/2024		18		(16)			(16)		2	2			
100180590	SAN ANTONIO	TX		11/26/2024		117		(24)			(24)		93	93			
100075091	FLINT	MI		12/01/2021		1,537		(17)			(17)		1,520	1,520			
100064744	CROSS JUNCTION	VA		07/14/2021		993		(114)			(114)		879	879			
100064748	CAPE CORAL	FL		07/14/2021		1,007		(114)			(114)		893	893			
100025119	LAKELAND	FL		09/20/2018		363		230			230		593	593			
100153546	UNITED KINGDOM	GBR		05/29/2024		16							16	16			

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100164287	STRONGSVILLE	OH		08/21/2024		(3,893)		26			26	4,790	923	890	(33)		(33)
100000369	NEWBURGH	NY		09/27/2016		63		310			310		373	373			
100063059	HAZARD	KY		07/01/2021		1,125		(9)			(9)		1,116	1,116			
100066269	KISSIMMEE	FL		08/02/2021		1,137		(31)			(31)		1,106	1,106			
100028158	LAS VEGAS	NV		10/26/2018		712		(54)			(54)		658	658			
100136175	ODESSA	TX		12/18/2023		293		(86)			(86)		207	207			
100100712	ZION	IL		04/28/2023		537		40			40		578	578			
100180110	MERRILLVILLE	IN		12/30/2024		535		(24)			(24)		512	512			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		820		(44)			(44)		776	776			
100064447	HAMPSHIRE	IL		07/01/2021		1,074		91			91		1,165	1,165			
100028637	MORENO VALLEY	CA		10/26/2018		1,502		142			142		1,644	1,644			
100138649	SOUTH EUCLID	OH		02/02/2024		319		(50)			(50)		268	268			
100030093	CANYON	TX		12/20/2018		962		245			245		1,207	1,207			
100159586	MELBOURNE	FL		07/15/2024		24		(24)			(24)						
100152474	AUGUSTA	GA		05/16/2024		342		(104)			(104)		238	238			
100079084	WAUKESHA	WI		02/24/2022		805		(45)			(45)		759	759			
100027794	BOTHELL	WA		10/26/2018		526		(5)			(5)		521	521			
100164688	LINCOLN	CA		08/23/2024		694		(33)			(33)		661	661			
100062940	TOMS RIVER	NJ		07/01/2021		748		(19)			(19)		728	728			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023		429		47			47		476	476			
100043539	RALEIGH	NC		08/13/2020		944		(106)			(106)		838	838			
100103063	GASTONIA	NC		06/22/2023		294		(75)			(75)		218	218			
100112513	OLD ORCHARD BEACH	ME		06/29/2023		1,245		318			318		1,563	1,563			
100053510	QUEENS VILLAGE	NY		03/23/2021		383		(124)			(124)		258	258			
100090087	HOMESTEAD	FL		01/13/2023		643		(57)			(57)		586	586			
100134687	NEW HARTFORD	NY		10/30/2023		1,794		(64)			(64)		1,730	1,730			
100045182	MESA	AZ		11/25/2020		1,064		(8)			(8)		1,056	1,056			
100185794	LAUDERHILL	FL		12/26/2024		242		(42)			(42)		200	200			
100045267	FERNLEY	NV		11/25/2020		939		(49)			(49)		890	890			
100145257	UNITED KINGDOM	GBR		03/12/2024		(808)		949			949		141	141			
100178169	WEST LONG BRANCH	NJ		11/19/2024		720		(55)			(55)		665	665			
100060382	BLACKLICK	OH		06/01/2021		562		7			7		570	570			
100062870	CHICAGO	IL		07/01/2021		1,427		3			3		1,430	1,430			
100099690	SAN ANTONIO	TX		04/06/2023		358		(8)			(8)		350	350			
100067764	NORTH FORT MYERS	FL		09/23/2021		(4,013)		(107)			(107)	4,808	688	671	(17)		(17)
100026188	SACRAMENTO	CA		09/20/2018		628		89			89		716	716			
100129274	PORT SAINT LUCIE	FL		09/25/2023		197		(9)			(9)		188	188			
100113484	SAN CLEMENTE	CA		06/29/2023		2,574		243			243		2,817	2,817			
100040097	CLARKSTON	GA		01/28/2020		2,172		(135)			(135)		2,036	2,036			
100017899	GREENVILLE	SC		05/30/2018		827		(105)			(105)		722	722			
100066594	WANTAGE	NJ		08/02/2021		653		(22)			(22)		630	630			
100157891	JACKSONVILLE	FL		07/09/2024		(4,313)		107			107	4,777	571	568	(2)		(2)
100099611	DALLAS	NC		04/06/2023		301		(51)			(51)		250	250			
100141190	PHILADELPHIA	PA		01/30/2024		327		(9)			(9)		317	317			
100088958	HARTWELL	GA		11/15/2022		396		4			4		399	399			
100168855	UNITED KINGDOM	GBR		09/26/2024		32							32	32			
100164959	SHARON HILL	PA		08/28/2024		238		(22)			(22)		217	217			
100176777	HOUSTON	TX		11/15/2024		492		(78)			(78)		414	414			
100020332	LANCASTER	CA		07/17/2018		947		(63)			(63)		883	1,001		117	117
100062303	PALM COAST	FL		07/01/2021		2,185		(60)			(60)		2,125	2,125			
100029468	MEDFORD	OR		10/26/2018		703		(7)			(7)		695	695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013442	MINNEAPOLIS	MN		05/25/2017		514		52			52		566	566			
100075911	PHILADELPHIA	PA		01/07/2022		796		(62)			(62)		733	733			
100154769	NEWPORT NEWS	VA		07/19/2024		(6,307)		(21)			(21)	6,647	320	378	58		58
100155503	PUEBLO	CO		06/18/2024		(4,273)		(110)			(110)	4,785	402	415	13		13
100108432	LAKE WALES	FL		05/25/2023		352		(13)			(13)		339	339			
100013432	BOYNTON BEACH	FL		05/25/2017		484		127			127		611	611			
100043182	NORWALK	CA		05/28/2020		1,813		(33)			(33)		1,780	1,780			
100030557	BOYNTON BEACH	FL		12/20/2018		2,331		(25)			(25)		2,306	2,306			
100081531	CHAMBERSBURG	PA		03/18/2022		761		54			54		815	815			
100081538	CHAMBERSBURG	PA		03/18/2022		761		54			54		815	815			
100159891	FORT LAUDERDALE	FL		08/16/2024		338		(70)			(70)		267	267			
100080000	WOODBRIDGE	VA		04/08/2022		428		(122)			(122)		306	306			
100154520	FORT WORTH	TX		06/14/2024		(8)		8			8						
100154951	WINTER GARDEN	FL		07/19/2024		385		(4)			(4)		381	381			
100180865	UNITED KINGDOM	GBR		11/27/2024		31							31	31			
100159880	POMPANO BEACH	FL		08/16/2024		3,597		(102)			(102)		3,495	3,495			
100144712	UNITED KINGDOM	GBR		03/12/2024		56		(33)			(33)		23	23			
100181574	DARBY	PA		12/09/2024		234		(20)			(20)		215	215			
100176869	TEXAS CITY	TX		11/15/2024		299		(43)			(43)		255	255			
100117787	GARDENA	CA		07/20/2023		(4,975)		614			614	4,778	416	411	(6)		(6)
100152923	SAN ANTONIO	TX		05/22/2024		317		(48)			(48)		269	269			
100141699	DAYTON	OH		01/30/2024		325		(8)			(8)		317	317			
100087007	MEMPHIS	TN		11/04/2022		439		(83)			(83)		356	356			
100079004	OMAHA	NE		02/24/2022		984		(11)			(11)		973	973			
100182266	CHICKASHA	OK		12/12/2024		468		64			64		531	531			
100019802	LAKE HARMONY	PA		07/26/2018		808		(46)			(46)		762	762			
100132724	DARBY	PA		11/03/2023		(4,485)		(42)			(42)	4,774	247	212	(35)		(35)
100148641	XENIA	OH		05/15/2024		(4,423)		(20)			(20)	4,774	331	296	(35)		(35)
100110949	BETHEL PARK	PA		06/29/2023		212		103			103		315	315			
100014171	LANCASTER	CA		05/25/2017		2,044		194			194		2,238	2,238			
100064846	TOWSON	MD		07/14/2021		795		(80)			(80)		716	716			
100107964	CORAL SPRINGS	FL		06/29/2023		353		(88)			(88)		266	266			
100119765	LANSING	IL		08/08/2023		360		(21)			(21)		339	339			
100020371	VIRGINIA BEACH	VA		07/27/2018		814		(54)			(54)		760	760			
100155019	STERLING	CO		07/19/2024		377		(20)			(20)		357	357			
100133812	TULSA	OK		10/20/2023		316		(48)			(48)		268	268			
100141040	PITTSBURGH	PA		02/20/2024		310		(61)			(61)		249	249			
100028823	NAUGATUCK	CT		10/26/2018		258		188			188		446	446			
100186230	LYNCHBURG	VA		12/27/2024		138		5			5		143	143			
100013637	APPLE VALLEY	CA		05/25/2017		805		67			67		873	873			
100117008	PHILADELPHIA	PA		07/20/2023		(5,899)		305			305	6,597	1,003	984	(19)		(19)
100080387	DENISON	TX		04/14/2022		(5,848)		(57)			(57)	6,597	692	673	(19)		(19)
100114599	BAKERSFIELD	CA		06/29/2023		(6,187)		13			13	6,597	424	400	(23)		(23)
100054138	OPA LOCKA	FL		03/23/2021		830		(239)			(239)		592	592			
100172899	HARROGATE	TN		10/25/2024		367		24			24		391	391			
100165354	KENNER	LA		08/29/2024		347		(45)			(45)		302	302			
100153446	MAYFIELD	PA		05/30/2024		309		(15)			(15)		294	294			
100139472	OCALA	FL		12/28/2023		251		(49)			(49)		202	202			
100130012	CHESTER	PA		09/27/2023		(6,259)		(23)			(23)	6,597	315	284	(32)		(32)
100023835	STEWARTSVILLE	NJ		09/04/2018		(5,795)		(50)			(50)	6,597	752	729	(24)		(24)
100164696	COEUR D ALENE	ID		08/23/2024		(4,014)		(97)			(97)	4,793	682	689	7		7

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047385	EVERETT	WA		11/20/2020		659		(43)			(43)		616	616			
100055601	AUBURNDALE	FL		03/23/2021		(1,893)		(173)			(173)	4,773	2,706	2,669	(37)		(37)
100024655	LODI	CA		09/20/2018		1,948		(218)			(218)		1,730	1,730			
100112067	ATLANTA	GA		06/29/2023		491		629			629		1,120	1,120			
100066791	BALDWIN	MI		08/02/2021		(5,618)		(33)			(33)	6,586	935	903	3	(34)	(32)
100110861	PLANT CITY	FL		06/29/2023		209		94			94		303	303			
100102398	ENTERPRISE	OR		06/07/2023		(4,287)		(44)			(44)	4,772	442	413	(29)		(29)
100076478	CHICAGO	IL		12/21/2021		778		(157)			(157)		621	621			
100184398	EDINBURG	TX		12/16/2024		(4,557)		(34)			(34)	4,778	187	170	(17)		(17)
100099844	UNIVERSITY PARK	IL		02/28/2023		367		(29)			(29)		338	338			
100143008	NEWINGTON	CT		02/12/2024		181		(59)			(59)		122	122			
100017993	MODESTO	CA		05/22/2018		828		(56)			(56)		772	772			
100132779	FAYETTEVILLE	NC		11/03/2023		752		3			3		755	755			
100024976	MINNEAPOLIS	MN		09/20/2018		403		16			16		420	420			
100181560	CLEVELAND HEIGHTS	OH		12/09/2024		210		(17)			(17)		194	194			
100060192	LAFAYETTE	LA		06/25/2021		887		(46)			(46)		841	841			
100172717	FAYETTEVILLE	NC		11/21/2024		376		(9)			(9)		367	367			
100060981	GILLSVILLE	GA		06/01/2021		1,143		11			11		1,154	1,154			
100181528	HAUULA	HI		12/06/2024		9		(9)			(9)						
100079527	LAFAYETTE	LA		04/25/2022		698		(36)			(36)		663	663			
100185548	OCALA	FL		12/20/2024		368		(44)			(44)		324	324			
100101186	FLORIDA CITY	FL		04/28/2023		744		244			244		987	987			
100137270	NETHERLANDS	NLD		11/28/2023		(4,746)						4,782	36		(36)		(36)
100113823	PUYALLUP	WA		06/29/2023		2,250		263			263		2,514	2,514			
100048644	GEORGETOWN	KY		11/20/2020		653		(61)			(61)		592	592			
100143638	GARY	IN		02/21/2024		325		(20)			(20)		305	305			
100143895	GLEN ALLEN	VA		03/06/2024		363		(22)			(22)		341	341			
100027915	FRANKLIN SQUARE	NY		10/26/2018		913		337			337		1,250	1,250			
100110751	HAMDEN	CT		08/11/2023		302		(66)			(66)		236	236			
100185085	HOUSTON	TX		12/20/2024		361		(49)			(49)		311	311			
100057533	PRINEVILLE	OR		06/30/2021		988		(32)			(32)		956	956			
100081104	LITTLE ROCK	AR		03/18/2022		530		21			21		551	551			
100044923	SPARKS	NV		11/19/2020		1,074		(243)			(243)		831	831			
100045548	SAINT ALBANS	VT		11/25/2020		981		(152)			(152)		829	829			
100023282	CORINTH	TX		08/16/2018		794		(33)			(33)		762	762			
100100248	RALEIGH	NC		03/17/2023		457		(24)			(24)		432	432			
100164943	KERHONKSON	NY		08/28/2024		322		(17)			(17)		305	305			
100025919	VISTA	CA		09/20/2018		406		97			97		503	503			
100178346	CHILLICOTHE	OH		11/19/2024		(4,464)		7			7	4,762	305	298	(7)		(7)
100141631	FRESNO	CA		01/30/2024		1,357		5			5		1,362	1,362			
100168782	CUYAHOGA FALLS	OH		09/26/2024		331		(31)			(31)		300	300			
100181619	PITTSBURGH	PA		12/09/2024		230		(16)			(16)		214	214			
100057544	OXNARD	CA		06/30/2021		817		(70)			(70)		747	747			
100024303	DALLAS	TX		09/20/2018		791		(50)			(50)		740	740			
100013603	FORT MYERS	FL		05/25/2017		1,313		171			171		1,484	1,484			
100027767	SUSANVILLE	CA		10/26/2018		430		35			35		465	465			
100043106	NEWARK	NJ		05/28/2020		(39)		39			39						
100064985	SHARPSBURG	GA		07/14/2021		828		(67)			(67)		762	762			
100057877	FRESNO	CA		06/30/2021		734		(24)			(24)		710	710			
100055534	COLD SPRING	MN		03/23/2021		635		(102)			(102)		533	533			
100109996	FRANKLIN TOWNSHIP	NJ		06/22/2023		403		(16)			(16)		387	387			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145073	UNITED KINGDOM	GBR		03/12/2024		(1,913)		1,913			1,913						
100014202	JACKSONVILLE	FL		08/30/2017		991		(7)			(7)		985	985			
100054401	HAMPTON	GA		03/23/2021		872		(205)			(205)		666	666			
100081471	AUGUSTA	GA		03/18/2022		788		82			82		870	870			
100081101	LITTLE ROCK	AR		03/18/2022		525		21			21		546	546			
100065237	HUMBLE	TX		07/14/2021		914		(25)			(25)		888	888			
100062841	SAN ANTONIO	TX		07/01/2021		1,638		(47)			(47)		1,592	1,592			
100174444	MUKILTEO	WA		10/31/2024		305		(39)			(39)		267	267			
100100879	PHOENIX	AZ		04/28/2023		487		(6)			(6)		481	481			
100156894	AZLE	TX		06/27/2024		324		(18)			(18)		306	306			
100130403	BELLMORE	NY		09/28/2023		53,348		134			134		53,483	53,483			
100178426	GARDEN CITY	KS		11/21/2024		250		(38)			(38)		212	212			
100081452	NORFOLK	VA		03/18/2022		1,676		124			124		1,800	1,800			
100061884	PORT SAINT LUCIE	FL		07/01/2021		1,010		(37)			(37)		974	974			
100143627	RENSSELAER	NY		02/21/2024		343		(15)			(15)		328	328			
100126421	BALTIMORE	MD		08/30/2023		(4,368)		(23)			(23)	4,758	367	326	(40)		(40)
100091012	CLARENDON	TX		01/31/2023		323		(51)			(51)		272	272			
100000305	BALTIMORE	MD		09/27/2016		2,182		109			109		2,291	2,291			
100114083	WATSONVILLE	CA		06/29/2023		956		303			303		1,259	1,259			
100029815	LOWELL	MA		10/26/2018		1,611		539			539		2,150	2,150			
100176158	PONTIAC	MI		12/20/2024		229		(29)			(29)		199	199			
100103165	SCRANTON	PA		04/21/2023		(95)		424			424		328	328			
100103084	LAKE WORTH	FL		04/21/2023		(182)		543			543		361	361			
100113791	CHICAGO	IL		06/29/2023		813		1,072			1,072		1,885	1,885			
100072003	COLLEGE STATION	TX		10/29/2021		758		(159)			(159)		599	599			
100071995	NAPERVILLE	IL		10/29/2021		1,097		(143)			(143)		955	955			
100116677	TITUSVILLE	FL		07/20/2023		493		553			553		1,047	1,047			
100129912	HAZEL CREST	IL		09/27/2023		231		(20)			(20)		212	212			
100119648	LINDENWOLD	NJ		08/04/2023		537		(34)			(34)		503	503			
100136807	DOLTON	IL		11/27/2023		298		(22)			(22)		276	276			
100083794	UMATILLA	FL		07/12/2022		440		(46)			(46)		394	394			
100071829	KEISER	AR		10/14/2021		813		(88)			(88)		726	726			
100079005	OMAHA	NE		02/24/2022		776		(7)			(7)		769	769			
100186775	GAINESVILLE	FL		12/31/2024		328		(46)			(46)		282	282			
100091641	ATLANTA	GA		03/07/2023		379		(28)			(28)		352	352			
100057860	PHILADELPHIA	PA		06/30/2021		812		(35)			(35)		777	777			
100134621	PEMBROKE PINES	FL		10/30/2023		322		(29)			(29)		293	293			
100113610	BRUNSWICK	MD		06/29/2023		250		308			308		558	558			
100116580	ROCKVILLE	MD		07/20/2023		262		(29)			(29)		233	233			
100164942	ARCHBALD	PA		08/28/2024		121		(15)			(15)		106	106			
100143561	DARBY	PA		02/21/2024		351		(17)			(17)		334	334			
100133957	CHICAGO	IL		10/25/2023		(4,334)		(23)			(23)	4,763	406	351	(56)		(56)
100103520	HOUSTON	TX		05/08/2023		353		(9)			(9)		344	344			
100012943	PALM COAST	FL		05/25/2017		860		400			400		1,259	1,259			
100156865	BALTIMORE	MD		06/27/2024		310		(18)			(18)		291	291			
100165017	GAINESVILLE	FL		08/28/2024		313		(67)			(67)		246	246			
100013216	BAKERSFIELD	CA		05/25/2017		401		237			237		639	639			
100169237	CHICAGO	IL		09/27/2024		383		(41)			(41)		343	343			
100143821	VLAARDINGEN	NLD		02/27/2024		3,414							3,414	3,414			
100048674	CHARLOTTE	NC		11/20/2020		(81)		81			81						
100146858	SEMINOLE	FL		03/21/2024		281		(62)			(62)		219	219			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113856	AVENTURA	FL		06/29/2023		2,758		223			223		2,981	2,981			
100116941	HAMPTON	VA		07/20/2023		19,631		6,367			6,367		25,998	25,998			
100060432	RANDALLSTOWN	MD		06/01/2021		846		11			11		857	857			
100087091	PHILADELPHIA	PA		11/04/2022		404		(72)			(72)		332	332			
100063060	MANDEVILLE	LA		07/01/2021		1,143		(21)			(21)		1,122	1,122			
100164062	BAKERSFIELD	CA		08/21/2024		11		(11)			(11)						
100084679	QUINCY	FL		08/02/2022		392		(104)			(104)		287	287			
100136074	ROYSE CITY	TX		11/16/2023		315		(24)			(24)		292	292			
100025537	LAWRENCE	MA		09/20/2018		(411)		553			553		142	142			
100111696	SACRAMENTO	CA		06/29/2023		546		485			485		1,031	1,031			
100180927	UNITED KINGDOM	GBR		11/27/2024		40							40	40			
100180928	UNITED KINGDOM	GBR		11/27/2024		40							40	40			
100088126	ORO VALLEY	AZ		10/25/2022		422		10			10		432	432			
100144977	UNITED KINGDOM	GBR		03/12/2024		(2,028)		2,028			2,028						
100119863	HAMPTON	VA		08/10/2023		356		(35)			(35)		321	321			
100135990	SIMPSONVILLE	SC		11/16/2023		410		(46)			(46)		364	364			
100138227	FORT WORTH	TX		12/14/2023		(3,933)		(66)			(66)	4,771	772	757	(15)		(15)
100061328	HASTINGS	MN		06/01/2021		730		10			10		740	740			
100141201	FORT WORTH	TX		01/30/2024		304		(41)			(41)		264	264			
100060429	BETHEL	MN		06/01/2021		729		9			9		738	738			
100060151	HOMESTEAD	FL		06/25/2021		1,558		(90)			(90)		1,469	1,469			
100120856	MEMPHIS	TN		08/25/2023		338		(46)			(46)		292	292			
100079499	PHILADELPHIA	PA		04/25/2022		697		(60)			(60)		637	637			
100025759	MIAMI	FL		09/20/2018		511		20			20		530	530			
100054869	MONROE	MI		03/23/2021		377		(251)			(251)		126	126			
100110423	BROOKSVILLE	FL		06/30/2023		3,639		(133)			(133)		3,506	3,506			
100147266	CHILDS	PA		03/28/2024		571		(571)			(571)						
100060437	INDIANAPOLIS	IN		06/01/2021		1,127		11			11		1,138	1,138			
100046358	WEST DOVER	VT		11/25/2020		428		(125)			(125)		303	303			
100030678	WINTER PARK	FL		04/09/2019		341		323			323		664	664			
100084455	CABO SAN LUCAS	MEX		07/11/2022		562							562	562			
100172685	LAS CRUCES	NM		11/21/2024		342		(37)			(37)		306	306			
100078722	ORLANDO	FL		02/25/2022		1,444		(147)			(147)		1,297	1,297			
100078876	INMAN	SC		02/24/2022		543		29			29		572	572			
100047799	SEWAREN	NJ		11/20/2020		1,081		(211)			(211)		870	870			
100159536	ROYERSFORD	PA		07/15/2024		118		(24)			(24)		95	95			
100081473	SAINT PETERSBURG	FL		03/18/2022		1,521		121			121		1,642	1,642			
100179902	NEW BRAUNFELS	TX		11/25/2024		452		105			105		557	557			
100114114	HAMMOND	WI		06/29/2023		182		355			355		537	537			
100088993	ALBEMARLE	NC		11/15/2022		386		(81)			(81)		305	305			
100176084	PHILADELPHIA	PA		12/20/2024		257		(8)			(8)		249	249			
100117721	BROWNSVILLE	TX		07/20/2023		533		5			5		537	537			
100068072	SIOUX FALLS	SD		09/23/2021		798		10			10		808	808			
100128371	COLUMBUS	OH		09/15/2023		462		(23)			(23)		439	345		(94)	(94)
100028845	CLIFTON	NJ		10/26/2018		928		295			295		1,223	1,223			
100111507	AUSTIN	TX		06/29/2023		223		663			663		886	886			
100114613	DECATUR	GA		06/29/2023		365		(49)			(49)		316	316			
100049714	AURORA	IL		11/20/2020		370		101			101		471	471			
100079594	LAS VEGAS	NV		04/08/2022		675		(23)			(23)		651	651			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		566		7			7		574	574			
100047318	LITTLE ELM	TX		11/20/2020		841		(146)			(146)		695	695			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100011946	MIDLOTHIAN	TX		03/08/2017		464		(13)			(13)		451	451			
100154104	ORANGE	TX		07/11/2024		602		(89)			(89)		513	513			
100013401	LAKE MARY	FL		05/25/2017		604		70			70		674	674			
100112335	FERNDALE	MI		06/29/2023		214		54			54		268	268			
100144680	UNITED KINGDOM	GBR		03/12/2024		3		(3)			(3)						
100141959	ATLANTA	GA		02/29/2024		351		(43)			(43)		309	309			
100147676	MOUNTAIN HOME	ID		04/04/2024		(6,535)		11			11	6,552	28		(28)		(28)
100060715	MANCHESTER	CT		06/01/2021		1,186		12			12		1,198	1,198			
100141513	SAN ANTONIO	TX		01/30/2024		21		(21)			(21)						
100103659	SPARTANBURG	SC		05/08/2023		2,803		(153)			(153)		2,650	2,650			
100161915	SPRINGFIELD	MA		07/31/2024		330		(42)			(42)		288	288			
100180888	UNITED KINGDOM	GBR		11/27/2024		27							27	27			
100116103	FORNEY	TX		07/20/2023		439		340			340		779	779			
100112440	HAVERTOWN	PA		06/29/2023		351		332			332		683	683			
100119032	PUEBLO	CO		07/27/2023		8		(8)			(8)						
100043695	HOLLYWOOD	FL		08/13/2020		452		(62)			(62)		390	390			
100142130	PHILADELPHIA	PA		02/29/2024		316		(38)			(38)		278	278			
100132471	WOLCOTT	CT		11/03/2023		348		24			24		371	371			
100081489	RALEIGH	NC		03/18/2022		(2,578)		95			95	4,746	2,264	2,230	(34)		(34)
100174428	BURBANK	CA		10/31/2024		782		(32)			(32)		749	749			
100173662	ARNHEM	NLD		10/29/2024													
100180850	ROTTERDAM	NLD		11/27/2024													
100063210	DECATUR	GA		07/01/2021		1,379		(1)			(1)		1,378	1,378			
100144297	COLUMBUS	OH		03/07/2024		313		(60)			(60)		253	253			
100143820	ROTTERDAM	NLD		02/27/2024													
100173540	UNITED KINGDOM	GBR		10/29/2024		638							638	638			
100171260	TOLEDO	OH		10/16/2024		318		(77)			(77)		241	241			
100018130	CRANSTON	RI		06/08/2018		814		(58)			(58)		757	757			
100142015	SAINT PETERSBURG	FL		02/29/2024		337		(5)			(5)		333	333			
100134423	NETHERLANDS	NLD		10/27/2023													
100129949	CALUMET CITY	IL		09/27/2023		311		(21)			(21)		291	291			
100067250	CLINTON	MD		08/02/2021		746		26			26		772	772			
100054542	VALLEY CENTER	KS		03/23/2021		599		(64)			(64)		535	535			
100138725	SAINT CLOUD	MN		02/02/2024		269		(39)			(39)		229	229			
100112289	MIDDLE RIVER	MD		06/29/2023		1,454		173			173		1,628	1,628			
100180484	SPARTANBURG	SC		11/26/2024		419		(55)			(55)		364	364			
100141212	NORCROSS	GA		01/30/2024		1,897		(134)			(134)		1,763	1,763			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		340		38			38		378	378			
100159061	BLYTHE	CA		08/15/2024		350		(70)			(70)		279	279			
100169301	HOWELL	MI		09/27/2024		308		(64)			(64)		244	244			
100172156	PRINCE FREDERICK	MD		10/17/2024		365		(19)			(19)		346	346			
100119039	HASLET	TX		07/27/2023		327		(86)			(86)		242	242			
100168705	RHINELANDER	WI		09/25/2024		1,752		(113)			(113)		1,639	1,639			
100019713	HANFORD	CA		07/26/2018		(3,919)		(32)			(32)	4,755	804	789	(15)		(15)
100139820	UNITED KINGDOM	GBR		12/18/2023		13							13	13			
100078832	HOUSTON	TX		02/24/2022		(4,002)		(6)			(6)	4,752	744	751	7		7
100128370	NORTHFIELD	OH		09/15/2023		486		(64)			(64)		422	422			
100100783	BAKERSFIELD	CA		04/28/2023		564		121			121		686	686			
100031199	PLAINFIELD	IL		03/29/2019		496		58			58		554	554			
100031375	MIRAMAR	FL		03/29/2019		533		131			131		664	664			
100114289	AUBURN	GA		06/29/2023		519		464			464		983	983			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149719	OLD FORGE	PA		04/26/2024		4		(4)			(4)						
100161866	CLEVELAND	OH		07/31/2024		291		(10)			(10)		281	281			
100028406	REDMOND	OR		10/26/2018		358		(22)			(22)		336	336			
100028897	CHICAGO	IL		10/26/2018		396		189			189		585	585			
100117238	HOUSTON	TX		07/20/2023		(727)		1,417			1,417		690	690			
100157761	OCALA	FL		07/02/2024		751		(82)			(82)		669	669			
100101209	BATTLE CREEK	MI		04/28/2023		438		1			1		440	440			
100054282	WASHINGTON	DC		03/23/2021		467		(92)			(92)		375	375			
100130267	PEMBERTON	NJ		09/28/2023		186		(10)			(10)		176	176			
100131756	WOODSTOCK	VA		10/06/2023		402		39			39		440	440			
100153566	UNITED KINGDOM	GBR		05/29/2024		20							20	20			
100153440	SCRANTON	PA		05/30/2024		9		(9)			(9)						
100078830	BALTIMORE	MD		02/24/2022		794		7			7		801	801			
100011925	PLANT CITY	FL		03/08/2017		1,098		340			340		1,438	1,438			
100135531	JEROME	ID		11/13/2023		427		(6)			(6)		421	421			
100103581	JACKSONVILLE	FL		05/08/2023		1,706		(64)			(64)		1,642	1,642			
100158573	MACHESNEY PARK	IL		07/10/2024		3,274		18			18		3,293	3,293			
100113450	SANGER	CA		06/29/2023		770		384			384		1,154	1,154			
100064258	KISSIMMEE	FL		07/01/2021		1,053		98			98		1,151	1,151			
100143076	JACKSONVILLE	FL		02/14/2024		1,005		(86)			(86)		919	919			
100155256	GARDEN CITY	MI		07/19/2024		316		(67)			(67)		249	249			
100048116	CITRUS HEIGHTS	CA		11/20/2020		448		(159)			(159)		289	289			
100158190	UNITED KINGDOM	GBR		07/09/2024		(1,901)		1,901			1,901						
100079146	HINESVILLE	GA		02/24/2022		739		(26)			(26)		713	713			
100151562	MC KINNEY	TX		05/10/2024		52,772		(1,360)			(1,360)		51,412	51,412			
100171118	GRANITE CITY	IL		11/22/2024		352		(41)			(41)		311	311			
100153047	KAUFMAN	TX		06/27/2024		309		(39)			(39)		271	271			
100028951	SARASOTA	FL		10/26/2018		1,679		233			233		1,912	1,912			
100129940	TRENTON	NJ		09/27/2023		(361)		361			361						
100044108	MESQUITE	TX		08/19/2020		1,528		(45)			(45)		1,482	1,482			
100053552	VASS	NC		03/23/2021		930		(156)			(156)		774	774			
100156264	BISBEE	AZ		07/25/2024		509		(66)			(66)		443	443			
100062801	KERNERSVILLE	NC		07/01/2021		(3,691)		(32)			(32)	4,738	1,014	1,021	7		7
100080392	DENISON	TX		04/14/2022		894		(49)			(49)		845	845			
100015320	SAINT MARYS	PA		12/14/2017		240		292			292		532	532			
100057913	CICERO	IL		06/30/2021		838		(16)			(16)		822	822			
100132786	MODESTO	CA		11/03/2023		438							438	438			
100013264	PEPPERELL	MA		05/25/2017		934		58			58		992	992			
100018080	KANSAS CITY	MO		06/08/2018		796		(137)			(137)		659	659			
100143582	DOLTON	IL		02/21/2024		341		(20)			(20)		321	321			
100054101	CHARLOTTE	NC		03/23/2021		463		(32)			(32)		431	431			
100072026	GRANBURY	TX		11/19/2021		25		(25)			(25)						
100154550	INDEPENDENCE	MO		06/14/2024		348		(36)			(36)		311	311			
100030753	ANTIOCH	TN		04/09/2019		380		164			164		544	544			
100161343	MONTGOMERY	TX		07/25/2024		1,387		3			3		1,390	1,390			
100048064	NAPLES	FL		11/20/2020		714		(171)			(171)		544	544			
100156859	ATLANTA	GA		06/27/2024		316		(18)			(18)		298	298			
100043307	CEDAR HILL	MO		08/13/2020		838		(81)			(81)		757	757			
100161879	ROCKFORD	IL		07/31/2024		285		(53)			(53)		231	231			
100025838	OPA LOCKA	FL		09/20/2018		320		110			110		430	430			
100113325	SUFFOLK	VA		06/29/2023		1,649		487			487		2,136	2,136			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078889	WEST LAFAYETTE	IN		02/24/2022		1,032		(32)			(32)		1,000	1,000			
100145843	SILVER BAY	MN		03/15/2024		349		(21)			(21)		327	327			
100164108	TELLICO PLAINS	TN		08/21/2024		330		(33)			(33)		297	297			
100043731	WINTER PARK	FL		08/13/2020		(4,141)		(55)			(55)	4,740	544	538	(5)		(5)
100062699	COLUMBUS	GA		07/01/2021		765		(32)			(32)		733	733			
100054888	WENTZVILLE	MO		03/23/2021		1,638		(165)			(165)		1,473	1,473			
100118080	CAPE CORAL	FL		07/20/2023		(580)		906			906		326	326			
100044866	FREEPORT	NY		11/19/2020		1,628		17			17		1,645	1,645			
100154521	HARVEY	LA		06/14/2024		327		(34)			(34)		293	293			
100143525	EASTPOINTE	MI		02/21/2024		276		(30)			(30)		246	246			
100111546	RIDGEWOOD	NY		06/29/2023		2,460		229			229		2,689	2,689			
100180807	VEENENDAAL	NLD		11/27/2024													
100115218	CARPENTERSVILLE	IL		07/17/2023		352		(21)			(21)		331	331			
100134044	TRENTON	NJ		10/25/2023		314		289			289		602	602			
100178356	HOPEWELL	VA		11/20/2024		1,031		(83)			(83)		947	947			
100031098	COLTON	CA		03/29/2019		1,284		77			77		1,361	1,361			
100165157	UNITED KINGDOM	GBR		08/27/2024		32							32	32			
100043178	MENOMONEE FALLS	WI		05/28/2020		1,816		(57)			(57)		1,758	1,758			
100109266	FRESNO	CA		07/21/2023		364		(27)			(27)		337	337			
100011614	TAMARAC	FL		03/08/2017		69		428			428		497	497			
100156037	BELMONT	NC		06/18/2024		918		(117)			(117)		801	801			
100012666	PUNTA GORDA	FL		05/25/2017		449		116			116		565	565			
100091615	SAN ANTONIO	TX		03/07/2023		26		(26)			(26)						
100116302	WOODBRIDGE	NJ		07/20/2023		533		303			303		836	836			
100017802	LAKE WORTH	FL		05/30/2018		865		(5)			(5)		860	860			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		859		36			36		895	895			
100113862	PALM HARBOR	FL		06/29/2023		4,227		254			254		4,482	4,482			
100046964	LEWIS CENTER	OH		11/20/2020		555		(180)			(180)		375	375			
100172975	INDIANAPOLIS	IN		10/25/2024		413		16			16		429	429			
100153956	COLUMBUS	GA		06/05/2024		363		10			10		372	372			
100014004	PLAINFIELD	IL		05/25/2017		698		147			147		845	845			
100111017	MESA	AZ		06/29/2023		591		81			81		672	672			
100149767	BEDFORD	OH		04/26/2024		309		(15)			(15)		293	293			
100079788	HOMESTEAD	FL		04/25/2022		704		(14)			(14)		691	691			
100064999	OVIEDO	FL		07/14/2021		2,896		(148)			(148)		2,747	2,747			
100077513	THOMASVILLE	AL		01/03/2022		6,666		(76)			(76)		6,590	6,590			
100128495	CORPUS CHRISTI	TX		09/15/2023		79		(8)			(8)		71	71			
100174561	WINDSOR	PA		10/31/2024		289		(59)			(59)		230	230			
100028634	SACRAMENTO	CA		10/26/2018		740		20			20		760	760			
100017834	GLENDALE	AZ		05/30/2018		853		(37)			(37)		816	816			
100028745	FRESNO	CA		10/26/2018		1,352		376			376		1,727	1,727			
100055493	MILWAUKEE	WI		03/23/2021		1,559		(259)			(259)		1,300	1,300			
100063859	VINELAND	NJ		07/01/2021		277		1			1		277	277			
100091168	CALDWELL	ID		01/31/2023		130		15			15		145	145			
100011588	ANNAPOLIS	MD		03/08/2017		1,515		434			434		1,950	1,950			
100149778	PHILADELPHIA	PA		04/26/2024		(61)		318			318		257	257			
100078725	OLIVEHURST	CA		02/25/2022		748		(22)			(22)		726	726			
100031190	ORLANDO	FL		03/29/2019		513		1			1		515	515			
100011242	SIMPSONVILLE	SC		12/23/2016		882		330			330		1,211	1,211			
100175828	BAMBERG	SC		11/12/2024		381		(18)			(18)		364	364			
100019793	THE COLONY	TX		07/26/2018		806		(45)			(45)		762	762			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053762	NEW HARTFORD	NY		03/23/2021		812		(34)			(34)		778	778			
100164139	DUNDALK	MD		08/21/2024		290		(28)			(28)		262	262			
100157736	RESEDA	CA		07/02/2024		725		(73)			(73)		653	653			
100113854	DELRAY	FL		06/29/2023		12,038		308			308		12,345	12,345			
100108309	FLORISSANT	MO		05/24/2023		1,149		(139)			(139)		1,010	1,010			
100142500	PHILADELPHIA	PA		03/08/2024		339		(91)			(91)		248	248			
100027913	NORTH HILLS	CA		10/26/2018		1,524		164			164		1,689	1,689			
100030162	CORAL SPRINGS	FL		12/20/2018		1,824		94			94		1,918	1,918			
100030666	CLAYTON	NC		04/09/2019													
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		881		(45)			(45)		836	836			
100144761	UNITED KINGDOM	GBR		03/12/2024		52		(27)			(27)		25	25			
100119816	MIDLAND	TX		08/08/2023		351		(16)			(16)		335	335			
100091474	WYLIE	TX		01/20/2023		493		(25)			(25)		468	468			
100076909	LAKE ELSINORE	CA		01/03/2022		817		(95)			(95)		723	723			
100112340	LEOMINSTER	MA		06/29/2023		222							223	223			
100079007	OMAHA	NE		02/24/2022		768		(7)			(7)		761	761			
100060725	LEROY	AL		06/01/2021		1,222		12			12		1,234	1,234			
100048463	RIVERSIDE	CA		11/20/2020		(3,754)		(179)			(179)	4,706	773	761	(12)		(12)
100025846	LAKE WORTH	FL		09/20/2018		(4,187)		38			38	4,706	557	545	(12)		(12)
100077377	BRUNSWICK	GA		01/03/2022		1,128		(8)			(8)		1,120	1,120			
100152315	TEMPLE	TX		05/17/2024		435		97			97		531	531			
100079080	MARLTON	NJ		02/24/2022		753		(1)			(1)		752	752			
100100818	HAMILTON	NJ		04/28/2023		517		31			31		548	548			
100079261	TAMARAC	FL		02/28/2022		997		(24)			(24)		973	973			
100103093	KANSAS CITY	MO		04/21/2023		426		(24)			(24)		402	402			
100111419	REEDSVILLE	WI		06/29/2023		308		421			421		729	729			
100045176	MILWAUKEE	WI		11/25/2020		1,401		53			53		1,454	1,454			
100024800	WOODLAND	CA		09/20/2018		548		311			311		859	859			
100078854	RICHMOND	TX		02/24/2022		738		(5)			(5)		733	733			
100061030	ATLANTA	GA		06/01/2021		1,192		11			11		1,203	1,203			
100141090	AURORA	IL		01/30/2024		360		(18)			(18)		342	342			
100055388	HERNANDO	FL		03/23/2021		517		25			25		542	542			
100030161	TAMARAC	FL		12/20/2018		1,509		113			113		1,622	1,622			
100066415	BATON ROUGE	LA		08/02/2021		1,485							1,485	1,485			
100013749	FRESNO	CA		05/25/2017		450		5			5		455	455			
100080955	HOUSTON	TX		03/18/2022		797		85			85		882	882			
100139736	UNITED KINGDOM	GBR		12/18/2023		1,547							1,547	1,547			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		1,042		(30)			(30)		1,012	1,012			
100112191	COTTAGE GROVE	MN		06/29/2023		1,901		354			354		2,256	2,256			
100111893	POTTSTOWN	PA		06/29/2023		241		297			297		537	537			
100057598	FRANKLIN	OH		06/30/2021		776		(85)			(85)		691	691			
100128488	GASTONIA	NC		09/15/2023		498		(84)			(84)		414	414			
100061080	LA FOLLETTE	TN		06/01/2021		1,113		10			10		1,124	1,124			
100030294	DANBURY	CT		12/20/2018		3,473		160			160		3,633	3,633			
100050195	MURFREESBORO	TN		11/20/2020		514		(293)			(293)		221	221			
100099671	TAMPA	FL		04/06/2023		4		(4)			(4)						
100146456	TAMPA	FL		03/19/2024		764		(90)			(90)		673	673			
100011527	NEW PORT RICHEY	FL		03/08/2017		1,194		575			575		1,769	1,769			
100091160	NORTH LAS VEGAS	NV		01/31/2023		31		19			19		50	50			
100062290	NEWPORT	NC		07/01/2021		1,157		(19)			(19)		1,138	1,138			
100179405	DALLAS	TX		12/27/2024		247		(44)			(44)		204	204			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081216	MOREHEAD CITY	NC		03/18/2022		756		37			37		793	793			
100063698	RUSSELLVILLE	AL		07/01/2021		709		(4)			(4)		705	705			
100091202	COCOA	FL		01/31/2023		367		(68)			(68)		299	299			
100128530	TALLAHASSEE	FL		09/15/2023		311		(46)			(46)		266	266			
100116983	PINEVILLE	NC		07/20/2023		457		296			296		753	753			
100114646	ATLANTA	GA		06/29/2023		333		(70)			(70)		263	263			
100075436	ARNOLD	MO		12/01/2021		322		(14)			(14)		308	308			
100013176	BUSHWOOD	MD		05/25/2017		531		161			161		691	691			
100054932	TYRONE	PA		03/23/2021		(26)		306			306		280	280			
100174657	JACKSONVILLE	FL		10/31/2024		331		(65)			(65)		266	266			
100064842	SOUTHGATE	KY		07/14/2021		754		(77)			(77)		677	677			
100077274	PLANTATION	FL		01/03/2022		(3,755)		(25)			(25)	4,693	913	927	14		14
100023191	CHARLOTTE	NC		08/16/2018		829		(33)			(33)		796	796			
100010656	SACRAMENTO	CA		12/23/2016		(501)		615			615		114	114			
100060885	ABERDEEN	MD		06/01/2021		1,574		2			2		1,576	1,576			
100119864	HAMPTON	VA		08/10/2023		353		(36)			(36)		317	317			
100079941	ARROYO GRANDE	CA		04/08/2022		724		3			3		727	727			
100091539	SUFFOLK	VA		01/20/2023		360		(22)			(22)		338	338			
100050291	SAN BERNARDINO	CA		11/20/2020		(2,578)		(249)			(249)	4,701	1,873	1,839	(35)		(35)
100177798	SCOTTSDALE	AZ		11/19/2024		740		(58)			(58)		682	682			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		(3,174)		78			78	4,701	1,604	1,570	(35)		(35)
100145375	UNITED KINGDOM	GBR		03/12/2024		(453)		595			595		141	141			
100169366	LAS VEGAS	NV		09/27/2024		12		(12)			(12)						
100066448	CLARKSBURG	MD		08/02/2021		1,096		(29)			(29)		1,067	1,067			
100101548	SCRANTON	PA		04/26/2023		(6,030)		(11)			(11)	6,483	442	441	(1)		(1)
100139191	ARLINGTON	TX		12/28/2023		3,050		(71)			(71)		2,978	2,978			
100014539	EAST QUOGUE	NY		09/27/2017		2,391		853			853		3,243	3,243			
100028510	WHITE WATER	CA		10/26/2018		555		231			231		786	786			
100185644	UNITED KINGDOM	GBR		12/20/2024		33							33	33			
100026891	JUPITER	FL		09/26/2018		2,071		138			138		2,208	2,208			
100146685	FORT WORTH	TX		03/20/2024		274		(49)			(49)		225	225			
100161658	LEEUWARDEN	NLD		07/29/2024													
100108385	COVINGTON	KY		05/25/2023		362		(21)			(21)		340	340			
100018351	HERNDON	VA		06/27/2018		821		(19)			(19)		802	802			
100035512	MOUNT PLEASANT	SC		08/21/2019		775		(86)			(86)		689	689			
100111509	STANDISH	ME		06/29/2023		361		434			434		796	796			
100108315	HENDERSON	NV		05/24/2023		796		63			63		860	860			
100062273	MILWAUKEE	WI		07/01/2021		1,187		(21)			(21)		1,167	1,167			
100164917	DOLTON	IL		08/28/2024		294		(18)			(18)		276	276			
100154541	MCDONOUGH	GA		06/14/2024		283		(75)			(75)		208	208			
100140674	PHILADELPHIA	PA		02/08/2024		(4,353)		(50)			(50)	4,698	295	234	(60)		(60)
100176961	HIGHLAND	CA		11/15/2024		341		(47)			(47)		294	294			
100087675	PUERTO VALLARTA	MEX		10/03/2022		5,810							5,810	5,810			
100111785	LAS VEGAS	NV		06/29/2023		96		647			647		743	743			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		1,009		(88)			(88)		921	921			
100102564	DAVENPORT	FL		06/07/2023		1,116		(15)			(15)		1,100	1,100			
100101091	PHILADELPHIA	PA		04/28/2023		479		189			189		668	668			
100174436	MARYVILLE	TN		10/31/2024		820		(56)			(56)		764	764			
100180884	UNITED KINGDOM	GBR		11/27/2024		19							19	19			
100048620	FARMINGTON	CT		11/20/2020		543		17			17		560	560			
100184537	CORNELIA	GA		12/17/2024		543		(48)			(48)		495	495			

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100145508	UNITED KINGDOM	GBR		03/12/2024		74		(56)			(56)		18	18			
100026466	MORENO VALLEY	CA		09/26/2018		1,360		300			300		1,660	1,660			
100100052	POCONO SUMMIT	PA		03/28/2023		453		(50)			(50)		403	403			
100168915	UNITED KINGDOM	GBR		09/26/2024		32							32	32			
100075646	RUTLEDGE	TN		12/01/2021		1,076		(52)			(52)		1,025	1,025			
100116981	PINEVILLE	NC		07/20/2023		454		299			299		753	753			
100117239	SUGAR LAND	TX		07/20/2023		452		259			259		711	711			
100079893	GAINESVILLE	FL		04/25/2022		546		(135)			(135)		411	411			
100158295	UNITED KINGDOM	GBR		07/09/2024		(1,980)		1,980			1,980						
100115291	NORTH CHARLESTON	SC		07/17/2023		353		(25)			(25)		328	328			
100065040	SAN JACINTO	CA		07/14/2021		(3,896)		(96)			(96)	4,687	696	676	(19)		(19)
100114070	WERNERSVILLE	PA		06/29/2023		323		673			673		996	996			
100079926	COALINGA	CA		04/25/2022		698		(35)			(35)		663	663			
100174042	DEERFIELD BEACH	FL		10/31/2024		337		(47)			(47)		290	290			
100134252	UNITED KINGDOM	GBR		10/26/2023		20							20	20			
100150661	PORT SAINT LUCIE	FL		05/06/2024		18,496		(409)			(409)		18,088	18,088			
100066374	EUGENE	OR		08/02/2021		548		(14)			(14)		534	534			
100011358	RENTON	WA		12/23/2016		1,482		160			160		1,642	1,642			
100136820	BALTIMORE	MD		11/27/2023		(202)		202			202						
100112038	GLEN BURNIE	MD		06/29/2023		178		744			744		922	922			
100164961	HOMESTEAD	PA		08/28/2024		326		(22)			(22)		304	304			
100149871	SEGUIN	TX		04/29/2024		289		(48)			(48)		241	241			
100012263	EASTON	MD		04/28/2017		402		107			107		508	508			
100078306	HEMET	CA		02/10/2022		58		(58)			(58)						
100061629	EASTON	PA		07/01/2021		(4)		4			4						
100090767	GLENDALE	AZ		02/28/2023		(5,672)		(54)			(54)	6,577	851	285	258	(824)	(566)
100128069	SHELBYVILLE	TN		09/08/2023		564		30			30		594	594			
100071703	MYRTLE BEACH	SC		10/14/2021		789		(60)			(60)		729	729			
100055239	GENEVA	IL		03/23/2021		2,103		(162)			(162)		1,941	1,941			
100117317	MANASSAS	VA		07/20/2023		459		543			543		1,002	1,002			
100092018	HOUSTON	TX		02/09/2023		126		(9)			(9)		117	117			
100135000	CORPUS CHRISTI	TX		10/30/2023		300		(37)			(37)		263	263			
100100816	BEACH PARK	IL		04/28/2023		836		83			83		919	919			
100049853	CHARLOTTESVILLE	VA		11/20/2020		2,537		(40)			(40)		2,497	2,497			
100050363	CHESTERFIELD	NH		11/20/2020		1,425		(140)			(140)		1,285	1,285			
100115159	SICKLERVILLE	NJ		07/17/2023		350		(29)			(29)		321	321			
100138364	INDIANAPOLIS	IN		12/18/2023		271		(25)			(25)		246	246			
100071610	EL PASO	TX		10/14/2021		703		(71)			(71)		633	633			
100129799	LAS VEGAS	NV		09/27/2023		861		(135)			(135)		727	727			
100088187	HOUSTON	TX		10/25/2022		1,206		(42)			(42)		1,165	1,165			
100167938	KANSAS CITY	MO		09/20/2024		265		(26)			(26)		239	239			
100047519	DALY CITY	CA		11/20/2020		1,355		(266)			(266)		1,088	1,088			
100176966	ROME	GA		11/15/2024		230		(36)			(36)		194	194			
100012986	SARASOTA	FL		05/25/2017		2,060		420			420		2,480	2,480			
100044148	SUNLAND	CA		08/19/2020		855		112			112		967	967			
100053523	CEDAR RAPIDS	IA		03/23/2021		477		(165)			(165)		312	312			
100167519	HOUSTON	TX		10/31/2024		420		(52)			(52)		368	368			
100113554	MADISON	MO		06/29/2023		786		348			348		1,134	1,134			
100086969	LANSING	MI		10/24/2022		386		(76)			(76)		310	310			
100012018	PEMBROKE PINES	FL		03/08/2017		702		504			504		1,207	1,207			
100173772	PAINTER	VA		10/30/2024		276		(34)			(34)		242	242			

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100047967	BENSENVILLE	IL		11/20/2020		1,185		(52)			(52)		1,133	1,133			
100014053	JACKSONVILLE	FL		05/25/2017		1,547		91			91		1,638	1,638			
100117537	CLARKSVILLE	TN		07/20/2023		411		88			88		500	500			
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		329		(30)			(30)		299	299			
100163987	MACOMB	MI		08/21/2024		163		(16)			(16)		148	148			
100155760	WESTMINSTER	CO		06/18/2024		763		(70)			(70)		693	693			
100144484	JOLIET	IL		04/26/2024		348		(61)			(61)		287	287			
100168945	SCHIEDAM	NLD		09/26/2024													
100013868	FRESNO	CA		05/25/2017		611		56			56		666	666			
100169309	SALISBURY	NC		09/27/2024		337		(6)			(6)		331	331			
100145205	UNITED KINGDOM	GBR		03/12/2024		41		(24)			(24)		17	17			
100050295	LEESBURG	FL		11/20/2020		854		(164)			(164)		690	690			
100063408	WATERVILLE	NY		07/01/2021		(3,470)		(31)			(31)	4,673	1,171	1,157	(15)		(15)
100011892	NEW BEDFORD	MA		03/08/2017		588		263			263		851	851			
100100604	SACRAMENTO	CA		04/27/2023		1,712		(121)			(121)		1,592	1,592			
100102128	MILWAUKEE	WI		04/14/2023		31		(7)			(7)		24	24			
100011637	NEWARK	DE		03/08/2017		485		436			436		921	921			
100071635	CLARKSVILLE	TN		10/14/2021		831		(26)			(26)		804	804			
100145543	UNITED KINGDOM	GBR		03/12/2024		(263)		2,006			2,006		1,743	1,743			
100145460	UNITED KINGDOM	GBR		03/12/2024		(918)		947			947		29	29			
100149894	PHOENIX	AZ		04/29/2024		329		8			8		336	336			
100043977	RANCHOS DE TAOS	NM		08/19/2020		771		(119)			(119)		652	652			
100115664	SOUTH PLAINFIELD	NJ		07/20/2023		3,122		(86)			(86)		3,036	3,036			
100168893	UNITED KINGDOM	GBR		09/26/2024		33							33	33			
100164663	PHOENIX	AZ		08/23/2024		2,187		(46)			(46)		2,140	2,140			
100103682	SCOTTSDALE	AZ		05/08/2023		2,179		(29)			(29)		2,150	2,150			
100012963	PHOENIX	AZ		05/25/2017		441		80			80		521	521			
100027970	VALRICO	FL		10/26/2018		410		170			170		579	579			
100000175	HILLSBOROUGH	NC		09/27/2016		299		(24)			(24)		275	275			
100079610	IRRIGON	OR		04/08/2022		464		(89)			(89)		375	375			
100031440	MORENO VALLEY	CA		03/29/2019		808		104			104		911	911			
100054961	LONG POND	PA		03/23/2021		3,655		(105)			(105)		3,550	3,550			
100030377	OXON HILL	MD		12/20/2018		592		76			76		668	668			
100066802	JACKSONVILLE	NC		08/02/2021		900		(20)			(20)		879	879			
100162077	WILSON	NC		07/31/2024		349		(25)			(25)		324	324			
100091540	GREENVILLE	SC		01/20/2023		330		(8)			(8)		321	321			
100176016	SHEFFIELD LAKE	OH		12/20/2024		227		(18)			(18)		208	208			
100045768	PLANT CITY	FL		11/25/2020		322		(99)			(99)		222	222			
100139465	MINNEAPOLIS	MN		12/28/2023		(30)		30			30						
100130201	HOUSTON	TX		11/15/2023		777		(56)			(56)		721	721			
100100743	AURORA	IL		04/28/2023		497		42			42		539	539			
100067659	ALEXANDRIA	VA		09/23/2021		826		(32)			(32)		794	794			
100103790	LANSING	IL		05/10/2023		(4,280)		(28)			(28)	4,673	366	317	(49)		(49)
100116758	OZONE PARK	NY		07/20/2023		6,366		1,509			1,509		7,875	7,875			
100154798	ATLANTA	GA		07/19/2024		380		(36)			(36)		344	344			
100013694	PEORIA	AZ		05/25/2017		733		58			58		790	790			
100048259	VENICE	FL		11/20/2020		772		(91)			(91)		682	682			
100055831	SUMMERDALE	AL		03/23/2021		613		(67)			(67)		546	546			
100120343	NORTH CHARLESTON	SC		08/18/2023		298		(27)			(27)		271	271			
100153933	BALTIMORE	MD		06/05/2024		269		(57)			(57)		212	212			
100089262	TEMPLE TERRACE	FL		01/26/2023		240		(58)			(58)		182	182			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100013563	NORTH PORT	FL		05/25/2017		541		95			95		637	637			
100116821	FORT WAYNE	IN		07/20/2023		39,048		10,057			10,057		49,106	49,106			
100109828	TRENTON	NJ		06/22/2023		(292)		292			292						
100179386	WILLMAR	MN		12/27/2024		120		(38)			(38)		82	82			
100176102	FORT WORTH	TX		12/20/2024		429		(50)			(50)		379	379			
100168847	UNITED KINGDOM	GBR		09/26/2024		36							36	36			
100049728	BOLINGBROOK	IL		11/20/2020		(4,229)		56			56	4,664	490	480	(10)		(10)
100114329	ATLANTA	GA		06/29/2023		277		412			412		689	689			
100171173	CREST HILL	IL		11/22/2024		339		(28)			(28)		311	311			
100113586	TAMPA	FL		06/29/2023		240		287			287		527	527			
100114576	YUMA	AZ		06/29/2023		661		(38)			(38)		623	623			
100120470	BAKERSFIELD	CA		08/18/2023		2,509		(73)			(73)		2,436	2,436			
100156017	HOMESTEAD	FL		06/18/2024		331		(74)			(74)		257	257			
100161863	NAPLES	FL		07/31/2024		1,545		(49)			(49)		1,496	1,496			
100065051	HIALEAH	FL		07/14/2021		833		(59)			(59)		775	775			
100165810	BETHLEHEM	GA		08/29/2024		228		(69)			(69)		159	159			
100071304	CORPUS CHRISTI	TX		10/01/2021		789		(14)			(14)		775	775			
100024087	NEWARK	DE		09/10/2018		824		(28)			(28)		796	796			
100049736	CHICAGO	IL		11/20/2020		2,183		(72)			(72)		2,110	2,110			
100101175	ORLANDO	FL		04/28/2023		655		17			17		672	672			
100031413	STOCKTON	CA		03/29/2019		34		93			93		127	127			
100083051	DAVIE	FL		05/11/2022		353		(30)			(30)		323	323			
100113594	WINDSOR MILL	MD		06/29/2023		136		499			499		635	635			
100039809	HURST	TX		10/28/2019		744		(83)			(83)		660	660			
100088183	CHICAGO	IL		10/25/2022		304		(39)			(39)		266	266			
100101749	KANSAS CITY	MO		03/31/2023		(4,311)		(22)			(22)	4,657	324	331	7		7
100064898	RIO RANCHO	NM		07/14/2021		950		(83)			(83)		866	866			
100064403	MILWAUKEE	WI		07/01/2021		(3,946)		87			87	4,656	798	764	(34)		(34)
100024354	SACRAMENTO	CA		09/20/2018		1,230		(69)			(69)		1,161	1,161			
100011631	EASTHAMPTON	MA		03/08/2017		127		587			587		714	714			
100063104	STOCKBRIDGE	GA		07/01/2021		1,113		(1)			(1)		1,112	1,112			
100114724	BAKERSFIELD	CA		06/29/2023		358		(34)			(34)		324	324			
100149783	PITTSBURGH	PA		04/26/2024		314		(18)			(18)		297	297			
100180887	UNITED KINGDOM	GBR		11/27/2024		27							27	27			
100150035	COLUMBUS	OH		06/07/2024		723		(49)			(49)		674	674			
100023428	JACKSONVILLE	FL		08/16/2018		772		(32)			(32)		740	740			
100128797	MESQUITE	TX		09/21/2023		327		(10)			(10)		317	317			
100055222	CUYAHOGA FALLS	OH		03/23/2021		(646)		913			913		267	267			
100075496	HOUSTON	TX		12/01/2021		1,310		(89)			(89)		1,220	1,220			
100013782	PUYALLUP	WA		05/25/2017		1,865		205			205		2,071	2,071			
100013258	LONE PINE	CA		05/25/2017		391		(19)			(19)		372	372			
100064934	HOLLYWOOD	FL		07/14/2021		1,700		(110)			(110)		1,589	1,589			
100078894	SCHERERVILLE	IN		02/24/2022		716		(23)			(23)		692	692			
100013857	TUCSON	AZ		05/25/2017		574		97			97		670	670			
100049071	ORLANDO	FL		11/20/2020		1,159		(157)			(157)		1,002	1,002			
100067694	WINSTED	CT		09/23/2021		823		(51)			(51)		772	772			
100152887	CARTHAGE	IN		05/22/2024		438		(65)			(65)		372	372			
100061997	VERO BEACH	FL		07/01/2021		1,042		(37)			(37)		1,004	1,004			
100146726	MEMPHIS	TN		03/20/2024		300		(69)			(69)		231	231			
100061995	SAN ANTONIO	TX		07/01/2021		1,552		(24)			(24)		1,528	1,528			
100108423	CLEVELAND	OH		05/25/2023		343		(16)			(16)		327	327			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131717	WARSAW	IN		10/06/2023		429		23			23		451	451			
100109256	GRANBURY	TX		07/21/2023		361		(31)			(31)		331	331			
100024720	HOLLY	MI		09/20/2018		1,301		649			649		1,950	1,950			
100012433	CARTERET	NJ		04/28/2017		2,867		184			184		3,051	3,051			
100064969	COLUMBUS	OH		07/14/2021		799		(66)			(66)		733	733			
100084667	TOBYHANNA	PA		08/02/2022		582		(21)			(21)		562	562			
100162055	YOUNGSTOWN	OH		07/31/2024		316		(82)			(82)		234	234			
100075273	CHICAGO	IL		12/01/2021		656		(21)			(21)		635	635			
100138396	ATLANTA	GA		12/18/2023		322		(13)			(13)		309	309			
100139002	MIAMI	FL		12/21/2023		424		304			304		727	727			
100130291	ALBANY	NY		09/28/2023		314		(63)			(63)		252	252			
100129932	ONEONTA	NY		09/27/2023		211		(10)			(10)		201	201			
100173561	UNITED KINGDOM	GBR		10/29/2024		30							30	30			
100065218	HOUSTON	TX		07/14/2021		831		(33)			(33)		798	798			
100010772	PHOENIX	AZ		12/23/2016		376		620			620		996	996			
100012788	W PALM BEACH	FL		05/25/2017		787		(67)			(67)		720	720			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		975		(28)			(28)		947	947			
100113559	INDIANAPOLIS	IN		06/29/2023		266		505			505		770	770			
100138308	FORT PIERCE	FL		12/18/2023		32,141		(679)			(679)		31,462	31,462			
100147170	UNITED KINGDOM	GBR		03/27/2024		21							21	21			
100118055	DUNDALK	MD		07/20/2023		348		(36)			(36)		312	312			
100012825	SAN BERNARDINO	CA		05/25/2017		137		510			510		648	648			
100134313	ST. CLOUD	FL		10/27/2023		4,338		(170)			(170)		4,167	4,167			
100128716	FRESNO	CA		09/21/2023		1,231		(68)			(68)		1,162	1,162			
100128091	NASHVILLE	TN		09/08/2023		418		38			38		456	456			
100149888	RICHMOND	VA		04/29/2024		345		(30)			(30)		315	315			
100030302	HUDSON	OH		12/20/2018		318		74			74		392	392			
100117730	LUBBOCK	TX		07/20/2023		613		154			154		766	766			
100025618	COACHELLA	CA		09/20/2018		286		29			29		315	315			
100141301	CLIFTON HEIGHT	PA		01/30/2024		5,033		(204)			(204)		4,828	4,828			
100100729	FREDERICKSBURG	VA		04/28/2023		1,049		163			163		1,213	1,213			
100173574	UNITED KINGDOM	GBR		10/29/2024		(5,370)						6,414	1,044	1,015	(29)		(29)
100156987	UNITED KINGDOM	GBR		06/27/2024		18							18	18			
100168919	UNITED KINGDOM	GBR		09/26/2024		31							31	31			
100185649	UNITED KINGDOM	GBR		12/20/2024		673							673	673			
100173576	UNITED KINGDOM	GBR		10/29/2024		31							31	31			
100012875	PUNTA GORDA	FL		05/25/2017		382		107			107		489	489			
100088182	HOUSTON	TX		10/25/2022		1,216		(35)			(35)		1,181	1,181			
100088902	OCALA	FL		11/15/2022		440		(64)			(64)		377	377			
100077464	CANTON	GA		01/03/2022		(26)		26			26						
100128272	MERIDEN	CT		09/14/2023		302		(56)			(56)		247	247			
100164137	COLUMBUS	GA		08/21/2024		(19)		19			19						
100156232	AVENTURA	FL		06/20/2024		241		(21)			(21)		220	220			
100184779	BLACKWOOD	NJ		12/17/2024		701		(32)			(32)		669	669			
100057591	WINDER	GA		06/30/2021		813		(24)			(24)		789	789			
100057675	WINDER	GA		06/30/2021		813		(24)			(24)		789	789			
100156107	ROCKY MOUNT	NC		06/18/2024		894		13			13		907	907			
100081440	MURFREESBORO	TN		03/18/2022		770		50			50		820	820			
100013921	CAPITOL HEIGHTS	MD		05/25/2017		505		116			116		621	621			
100102104	ABILENE	TX		04/14/2023		2,046		(135)			(135)		1,911	1,911			
100076127	BROOKLYN PARK	MN		01/07/2022		668		(24)			(24)		644	644			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019906	UNIVERSITY CITY	MO		07/30/2018		979		(45)			(45)		934	934			
100103817	LANSING	IL		05/10/2023		362		(16)			(16)		346	346			
100175795	EDWARDSVILLE	PA		11/12/2024		327		(31)			(31)		296	296			
100158134	PHILADELPHIA	PA		07/09/2024		2,393		(11)			(11)		2,382	2,382			
100064620	AMHERST	NY		07/01/2021		445		103			103		548	548			
100171160	AKRON	OH		11/22/2024		337		(4)			(4)		333	333			
100026144	CHICAGO	IL		09/20/2018		(4,353)		70			70	4,649	366	361	(5)		(5)
100165114	UNITED KINGDOM	GBR		08/27/2024		32							32	32			
100070674	GLASSBORO	NJ		10/01/2021		753		11			11		764	764			
100013035	MESA	AZ		05/25/2017		541		46			46		587	587			
100086545	CANTONMENT	FL		09/30/2022		368		(36)			(36)		332	332			
100062278	DUBLIN	VA		07/01/2021		1,218		(47)			(47)		1,171	1,171			
100144487	CREST HILL	IL		04/26/2024		324		(51)			(51)		273	273			
100174427	PHOENIX	AZ		10/31/2024		1,033		(44)			(44)		989	989			
100175742	CEDAR CITY	UT		11/12/2024		91		(23)			(23)		68	68			
100112166	TAVERNIER	FL		06/29/2023		301		74			74		375	375			
100159005	ROSEVILLE	CA		08/15/2024		337		(51)			(51)		286	286			
100061306	ORANGE COVE	CA		06/01/2021		940		9			9		949	949			
100114568	PHILADELPHIA	PA		06/29/2023		279		(41)			(41)		238	238			
100068149	OMAHA	NE		08/25/2021		817		(39)			(39)		778	778			
100062879	EPHRATA	PA		07/01/2021		1,075		8			8		1,083	1,083			
100055494	WINDSOR MILL	MD		03/23/2021		2,561		94			94		2,655	2,655			
100161831	RIDGEFIELD PARK	NJ		07/31/2024		314		(24)			(24)		290	290			
100043331	LITHONIA	GA		08/13/2020		510		59			59		569	569			
100108960	LEXINGTON	NC		05/31/2023		341		(83)			(83)		258	258			
100155277	AURORA	IL		07/19/2024		277		(63)			(63)		214	214			
100065242	WINDER	GA		07/14/2021		816		(24)			(24)		791	791			
100145697	UNITED KINGDOM	GBR		03/12/2024		(1,179)		1,232			1,232		53	53			
100023623	LAFAYETTE	LA		09/04/2018		742		(59)			(59)		683	683			
100045399	ATLANTA	GA		11/25/2020		2,413		20			20		2,433	2,433			
100143831	TILBURG	NLD		02/27/2024		5,425							5,425	5,425			
100028395	RIVERVIEW	FL		10/26/2018		616		113			113		729	729			
100165153	UNITED KINGDOM	GBR		08/27/2024		1,658							1,658	1,658			
100017323	BROCKTON	MA		04/26/2018		1,698		(40)			(40)		1,658	1,658			
100078802	SALISBURY	NC		02/24/2022		772		18			18		790	790			
100117430	CATHEDRAL CITY	CA		07/20/2023		440		33			33		474	474			
100169906	SHREWSBURY	PA		11/08/2024		353		(28)			(28)		325	325			
100184502	LAKEWOOD	OH		12/17/2024		681		(63)			(63)		618	618			
100137173	MABLETON	GA		11/28/2023		276		(74)			(74)		202	202			
100128102	WEST CHESTER	OH		09/08/2023		1,319		(8)			(8)		1,311	1,311			
100071797	NEWTON	NC		10/14/2021		899		(92)			(92)		807	807			
100016538	NORTH LAS VEGAS	NV		04/10/2018		832		(48)			(48)		784	784			
100048882	MENIFEE	CA		11/20/2020		2,227		(168)			(168)		2,059	2,059			
100013494	LAS VEGAS	NV		05/25/2017		393		158			158		551	551			
100151959	ALIQUIPPA	PA		06/14/2024		314		(88)			(88)		225	225			
100149775	ENDICOTT	NY		04/26/2024		330		(15)			(15)		315	315			
100076317	COLUMBIA	MO		01/07/2022		778		(32)			(32)		746	746			
100026851	BAKERSFIELD	CA		09/26/2018		774		193			193		967	967			
100151765	APPLE VALLEY	CA		05/10/2024		300		(40)			(40)		260	260			
100065781	BRIDGEPORT	CT		07/28/2021		2,536		(97)			(97)		2,439	2,439			
100186738	HOLLYWOOD	FL		12/31/2024		(1)		1			1						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139396	KIRKWOOD	MO		12/28/2023		257		(19)			(19)		238	238			
100024445	TAYLOR	MI		09/20/2018		(5,906)		147			147	6,407	649	697	48		48
100114566	TULSA	OK		06/29/2023		348		(32)			(32)		315	315			
100130457	DUNDALK	MD		09/28/2023		2,883		(241)			(241)		2,642	2,642			
100116989	BUSHKILL	PA		07/20/2023		421		166			166		587	587			
100062249	WARREN	MI		07/01/2021		884		(7)			(7)		877	877			
100180777	TYLER	TX		11/26/2024		175		(34)			(34)		141	141			
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024		294		(38)			(38)		255	255			
100025474	ALEXANDRIA	VA		09/20/2018		530		61			61		592	592			
100026440	PORT SAINT LUCIE	FL		09/26/2018		928		30			30		958	958			
100109849	PHILADELPHIA	PA		06/22/2023		346		(20)			(20)		325	325			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		1,475		79			79		1,554	1,554			
100115181	RICHMOND	VA		07/17/2023		335		(30)			(30)		304	304			
100181231	JACKSONVILLE	FL		12/06/2024		(4,405)		(10)			(10)	4,622	207	198	(8)		(8)
100077549	TUSCALOOSA	AL		01/03/2022		(3,779)		(48)			(48)	4,622	795	787	(8)		(8)
100055772	WEST PADUCAH	KY		03/23/2021		440		(124)			(124)		316	316			
100057771	TUCSON	AZ		06/30/2021		(3,837)		(76)			(76)	4,640	727	734	7		7
100111193	SPRINGFIELD	PA		06/29/2023		308		437			437		745	745			
100185600	BALTIMORE	MD		12/20/2024		175		(33)			(33)		142	142			
100172806	PHILADELPHIA	PA		12/06/2024		233		(13)			(13)		220	220			
100118059	SAINT BERNARD	OH		07/20/2023		385		214			214		599	599			
100116153	FLORENCE	SC		07/20/2023		3,333		1,244			1,244		4,577	4,577			
100113668	PHOENIX	AZ		06/29/2023		519		438			438		957	957			
100173406	KATY	TX		10/29/2024		353		(48)			(48)		304	304			
100175145	INDIANAPOLIS	IN		11/05/2024		341		(12)			(12)		330	330			
100049928	OZONE PARK	NY		11/20/2020		1,859		(201)			(201)		1,658	1,658			
100061076	HOBBS	NM		06/01/2021		1,064		10			10		1,074	1,074			
100063001	MADISON	AL		07/01/2021		379		1			1		380	380			
100174641	JACKSONVILLE	FL		10/31/2024		355		(62)			(62)		293	293			
100185785	RAYTOWN	MO		12/26/2024		157		(31)			(31)		126	126			
100133963	INDIANAPOLIS	IN		10/25/2023		283		(14)			(14)		269	269			
100181236	FORT WORTH	TX		12/06/2024		226		(20)			(20)		206	206			
100170468	KANSAS CITY	MO		10/09/2024		229		(40)			(40)		189	189			
100079065	WESTMONT	IL		02/24/2022		1,149		(19)			(19)		1,130	1,130			
100142108	MILWAUKEE	WI		02/29/2024		319		(50)			(50)		270	270			
100063356	SEMMES	AL		07/01/2021		823		14			14		837	837			
100043047	DAVENPORT	FL		05/28/2020		716		65			65		781	781			
100129951	PHILADELPHIA	PA		09/27/2023		(242)		242			242						
100111117	CRYSTAL LAKE	IL		06/29/2023		77		469			469		546	546			
100017962	RICHMOND	VA		05/22/2018		1,968		(74)			(74)		1,894	1,894			
100077207	GAINESVILLE	GA		01/03/2022		556		(34)			(34)		522	522			
100113244	NEW BEDFORD	MA		06/29/2023		215		330			330		545	545			
100149943	ABILENE	TX		06/07/2024		295		(62)			(62)		234	234			
100029250	PHOENIX	AZ		10/26/2018		386		156			156		542	542			
100116854	LOS ANGELES AREA	CA		07/20/2023		422		124			124		546	546			
100012135	SAN PEDRO	CA		03/08/2017		766		2			2		768	768			
100128032	ANTIOCH	TN		09/08/2023		12,188		531			531		12,719	12,719			
100062570	BRIDGEPORT	CT		07/01/2021		1,194		(38)			(38)		1,155	1,155			
100079035	LINCOLN	NE		02/24/2022		68,941		(1,162)			(1,162)		67,779	67,779			
100014111	COON RAPIDS	MN		05/25/2017		720		19			19		739	739			
100029503	BLUFFTON	SC		10/26/2018		505		101			101		606	606			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067144	STOCKTON	CA		08/02/2021		815		33			33		848	848			
100070906	WETUMPKA	AL		10/01/2021		496		(22)			(22)		475	475			
100100129	BAYTOWN	TX		03/28/2023		322		(37)			(37)		286	286			
100173846	SICKLERVILLE	NJ		10/31/2024		384		(21)			(21)		362	362			
100054662	CRUMPLER	NC		03/23/2021		(4,066)		(102)			(102)	4,611	443	433	(10)		(10)
100063513	WINSTON	GA		07/01/2021		837		(82)			(82)		755	755			
100089955	GALVESTON	TX		01/26/2023		468		(180)			(180)		289	289			
100025359	NEW BEDFORD	MA		09/20/2018		795		246			246		1,041	1,041			
100029458	JACKSONVILLE	FL		10/26/2018		940		198			198		1,138	1,138			
100176960	HIGHLAND	CA		11/15/2024		225		(28)			(28)		196	196			
100073391	SYRACUSE	NY		11/01/2021		2,050		20			20		2,071	2,071			
100132741	PHILADELPHIA	PA		11/03/2023		(4,581)		(5)			(5)	4,611	25		(25)		(25)
100175820	MIAMI	FL		11/12/2024		365		(30)			(30)		335	335			
100167850	CHICAGO	IL		09/20/2024		316		(36)			(36)		279	279			
100129906	KANSAS CITY	MO		09/27/2023		338		(20)			(20)		318	318			
100178012	BAKERSFIELD	CA		11/19/2024		730		(84)			(84)		646	646			
100012491	SHORELINE	WA		04/28/2017		1,105		7			7		1,112	1,112			
100053494	ISELIN	NJ		03/23/2021		609		(75)			(75)		534	534			
100102583	CLIFTON	NJ		06/07/2023		(3)		3			3						
100138680	LUBBOCK	TX		02/02/2024		284		(68)			(68)		215	215			
100149555	VALENCIA	CA		04/26/2024		58,277		(793)			(793)	6,370	63,853	63,824	(29)		(29)
100139858	UNITED KINGDOM	GBR		12/28/2023		(6,326)						6,370	43	22	(21)		(21)
100151891	FRANKFORT	KY		05/10/2024		269		(34)			(34)		235	235			
100062818	BALTIMORE	MD		07/01/2021		(6)		6			6						
100017507	GEORGETOWN	TX		04/26/2018		(4,978)		184			184	6,370	1,576	1,564	(12)		(12)
100036016	BLOOMINGTON	IN		08/27/2019		(3,872)		(85)			(85)	4,615	657	672	15		15
100057629	CLARKSVILLE	TN		06/30/2021		756		(75)			(75)		680	680			
100164689	SAN DIEGO	CA		08/23/2024		739		(80)			(80)		659	659			
100112760	FAIRFIELD	CT		06/29/2023		3,126		501			501		3,627	3,627			
100147608	NUEVO	CA		04/04/2024		(5,887)		(14)			(14)	6,370	469	460	(9)		(9)
100088061	SYRACUSE	NY		10/25/2022		330		(50)			(50)		279	279			
100045314	CROYDON	PA		11/25/2020		780		(41)			(41)		739	739			
100168958	GENDT	NLD		09/26/2024													
100113970	DENVER	CO		06/29/2023		160		35			35		195	195			
100153912	REDDING	CA		06/05/2024		270		(38)			(38)		231	231			
100028218	CARTERET	NJ		10/26/2018		214		156			156		370	370			
100046434	MILWAUKEE	WI		11/25/2020		492		(102)			(102)		391	391			
100180142	WALTON	KY		11/25/2024		336		(18)			(18)		318	318			
100180144	WALTON	KY		11/25/2024		336		(18)			(18)		318	318			
100103852	JOLIET	IL		05/10/2023		1,088		(43)			(43)		1,044	1,044			
100048472	BALTIMORE	MD		11/20/2020		636		(117)			(117)		518	518			
100064281	WINTER HAVEN	FL		07/01/2021		908		76			76		984	984			
100116953	BAKERSFIELD	CA		07/20/2023		741		555			555		1,296	1,296			
100024991	LOWELL	MA		09/20/2018		539		46			46		585	585			
100114009	BRIGHTON	UT		06/29/2023		(4,357)		578			578	4,606	827	821	(6)		(6)
100112782	SAUK VILLAGE	IL		06/29/2023		155		232			232		387	387			
100064872	STOW	OH		07/14/2021		709		(70)			(70)		638	638			
100038626	DUBLIN	IRL		09/27/2019		2,176		1,435			1,435		3,611	3,611			
100060243	HENDERSON	NV		06/25/2021		884		(22)			(22)		862	862			
100154975	ITALY	TX		07/19/2024		355		(34)			(34)		321	321			
100147434	KISSIMMEE	FL		04/03/2024		326		(107)			(107)		220	220			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100019911	WILMINGTON	DE		07/30/2018		805		(27)			(27)		778	778			
100043940	RIVERDALE	CA		08/19/2020		766		(158)			(158)		609	609			
100177735	MURRIETA	CA		11/19/2024		818		(22)			(22)		796	796			
100142104	OKLAHOMA CITY	OK		02/29/2024		428		(47)			(47)		381	381			
100062091	LOUISBURG	NC		07/01/2021		664		(30)			(30)		634	634			
100102541	FRONT ROYAL	VA		06/07/2023		938		(99)			(99)		839	839			
100164138	TITUSVILLE	FL		08/21/2024		316		(35)			(35)		281	281			
100079620	CLARKDALE	AZ		04/08/2022		797		(6)			(6)		791	791			
100079671	MOSES LAKE	WA		04/25/2022		1,500		(26)			(26)		1,474	1,474			
100012715	WEST PALM BEACH	FL		05/25/2017		(2,573)		524			524	4,605	2,555	2,528	(27)		(27)
100173573	UNITED KINGDOM	GBR		10/29/2024		29							29	29			
100083651	HARRAH	OK		06/23/2022		475		(51)			(51)		424	424			
100091478	BLACKWOOD	NJ		01/20/2023		(499)		499			499						
100012982	ORLANDO	FL		05/25/2017		374		198			198		572	572			
100130041	KANSAS CITY	MO		09/27/2023		361		(22)			(22)		339	339			
100103873	THE BRONX	NY		05/10/2023		354		(17)			(17)		338	338			
100101637	FORT WORTH	TX		04/26/2023		2,705		(62)			(62)		2,643	2,643			
100054754	SAINT PETERS	MO		03/23/2021		697		(104)			(104)		593	593			
100109635	BALTIMORE	MD		06/14/2023		302		(50)			(50)		252	252			
100135934	JACKSONVILLE	FL		11/15/2023		317		(56)			(56)		261	261			
100185829	HOUSTON	TX		12/26/2024		(4,361)		(42)			(42)	4,621	218	200	(18)		(18)
100019796	THE COLONY	TX		07/26/2018		787		(44)			(44)		744	744			
100119704	BALTIMORE	MD		08/08/2023		541		(17)			(17)		523	352		(171)	(171)
100165088	UNITED KINGDOM	GBR		08/27/2024		31							31	31			
100139397	PITTSBURGH	PA		12/28/2023		274		(15)			(15)		259	259			
100054341	WEST PARK	FL		03/23/2021		362		(153)			(153)		209	209			
100067213	EDWARDSVILLE	IL		08/02/2021		570		34			34		604	604			
100175797	COVINGTON	KY		11/12/2024		(605)		1,005			1,005		400	400			
100071848	PROVIDENCE	RI		10/14/2021		551		(93)			(93)		458	458			
100170442	HAGERSTOWN	MD		10/09/2024		314		(58)			(58)		256	256			
100044236	SAN BERNARDINO	CA		08/19/2020		806		75			75		881	881			
100147214	BLOOMINGBURG	NY		03/28/2024		574		(27)			(27)		547	547			
100031267	FONTANA	CA		03/29/2019		651		276			276		927	927			
100131701	BALTIMORE	MD		10/06/2023		448		72			72		520	520			
100016517	VALLEJO	CA		04/10/2018		751		(72)			(72)		678	678			
100113156	VANCOUVER	WA		06/29/2023		385		546			546		931	931			
100141754	DAYTON	OH		01/30/2024		234		(38)			(38)		196	196			
100084655	MYRTLE BEACH	SC		08/02/2022		410		(59)			(59)		351	351			
100166004	MOUNT PLEASANT	PA		09/06/2024		461		(43)			(43)		419	419			
100169215	PITTSBURGH	PA		09/27/2024		139		(28)			(28)		112	112			
100049057	RONKONKOMA	NY		11/20/2020		2,447		(58)			(58)		2,389	2,389			
100013464	TEMPLE HILLS	MD		05/25/2017		537		89			89		626	626			
100055046	LA PLATA	MD		03/23/2021		2,662		(306)			(306)		2,356	2,356			
100174397	STAFFORD	VA		10/31/2024		724		(60)			(60)		664	664			
100147675	SEGUIN	TX		04/04/2024		339		(34)			(34)		304	304			
100031080	PEMBROKE PINES	FL		03/29/2019		797		12			12		809	809			
100165693	CAMDEN	NJ		08/29/2024		316		(82)			(82)		233	233			
100011891	CHICAGO	IL		03/08/2017		248		230			230		478	478			
100011010	BERWYN	IL		12/23/2016		271		421			421		692	692			
100064943	COLUMBIA	NJ		07/14/2021		806		(70)			(70)		736	736			
100114208	FORTSON	GA		06/29/2023		2,766		(324)			(324)		2,442	2,442			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064967	KNOXVILLE	TN		07/14/2021		800		(66)			(66)		734	734			
100088841	DALTON	GA		11/15/2022		252		(67)			(67)		185	185			
100066537	BATON ROUGE	LA		08/02/2021		4,405		(53)			(53)		4,352	4,352			
100174982	COUNTRY CLUB HILLS	IL		10/31/2024		246		(51)			(51)		195	195			
100061463	DES MOINES	IA		06/01/2021		880		9			9		888	888			
100144282	RENSSELAER	NY		03/07/2024		326		(75)			(75)		252	252			
100079503	WASHOUGAL	WA		04/25/2022		707		21			21		729	729			
100054388	HUNTINGTOWN	MD		03/23/2021		2,497		(328)			(328)		2,170	2,170			
100064173	MURFREESBORO	TN		07/01/2021		2,135		23			23		2,158	2,158			
100079760	LAKE CITY	FL		04/08/2022		(5,773)		(105)			(105)	6,347	469	447	(22)		(22)
100184969	HOUSTON	TX		12/19/2024		210		(21)			(21)		189	189			
100113402	HOFFMAN ESTATES	IL		06/29/2023		112		431			431		543	543			
100048220	COPAKE	NY		11/20/2020		612		(224)			(224)		388	388			
100019643	WOODBRIDGE	VA		07/26/2018		917		(55)			(55)		861	861			
100014434	VIRGINIA BEACH	VA		09/27/2017		(3,475)		20			20	4,595	1,140	1,114	(26)		(26)
100062777	YORK	PA		07/01/2021		1,113		(29)			(29)		1,084	1,084			
100013201	MIAMI	FL		05/25/2017		465		66			66		532	532			
100135574	FORT WORTH	TX		11/13/2023		3,521		(42)			(42)		3,479	3,479			
100147490	PLANTATION	FL		04/03/2024		268		(89)			(89)		179	179			
100165320	DOVER	DE		08/29/2024		298		(84)			(84)		214	214			
100175722	INDIANAPOLIS	IN		11/12/2024		369		(33)			(33)		336	336			
100147290	BIG SPRING	TX		03/28/2024		314		(26)			(26)		288	288			
100119817	HAZEL CREST	IL		08/08/2023		386		(29)			(29)		357	357			
100060930	BALTIMORE	MD		06/01/2021		1,060		10			10		1,070	1,070			
100144483	GREER	SC		04/26/2024		336		(42)			(42)		294	294			
100137402	ANDERSON	IN		01/11/2024		612		(107)			(107)		505	505			
100152875	MERIDEN	CT		05/22/2024		288		(37)			(37)		251	251			
100169323	UPPER CHICHESTER	PA		09/27/2024		336		(55)			(55)		281	281			
100083050	OSWEGO	IL		05/11/2022		8,894		(207)			(207)		8,686	8,686			
100029038	LANCASTER	CA		10/26/2018		415		104			104		519	519			
100043198	BELLE PLAINE	MN		05/28/2020		831		32			32		863	863			
100029444	CASA GRANDE	AZ		10/26/2018		1,104		170			170		1,274	1,274			
100063245	MANOR	TX		07/01/2021		655		(43)			(43)		612	612			
100063125	WINCHESTER	VA		07/01/2021		1,104		(25)			(25)		1,080	1,080			
100053597	STANHOPE	NJ		03/23/2021		2,004		(90)			(90)		1,914	1,914			
100100170	SHAWNEE	KS		03/17/2023		371		(17)			(17)		354	354			
100030201	BOLINGBROOK	IL		12/20/2018		584		51			51		635	635			
100069409	CHICAGO	IL		09/01/2021		(8)		8			8						
100028685	RIO RICO	AZ		10/26/2018		441		245			245		686	686			
100091492	KANSAS CITY	MO		01/20/2023		373		(17)			(17)		356	356			
100019674	HENRICO	VA		07/26/2018		774		(52)			(52)		723	723			
100063463	NORTH LAUDERDALE	FL		07/01/2021		268		(34)			(34)		235	235			
100145349	UNITED KINGDOM	GBR		03/12/2024		89		(68)			(68)		21	21			
100064515	HIGH RIDGE	MO		07/01/2021		756		41			41		797	797			
100133992	BINGHAMTON	NY		10/25/2023		345		(21)			(21)		324	324			
100062185	SCHENECTADY	NY		07/01/2021		921		(12)			(12)		909	909			
100074976	EL PASO	TX		12/01/2021		931		(42)			(42)		889	889			
100144918	UNITED KINGDOM	GBR		03/12/2024		88		(68)			(68)		20	20			
100120548	JEFFERSONVILLE	IN		08/18/2023		1,209		(61)			(61)		1,148	1,148			
100100185	BALTIMORE	MD		03/17/2023		352		(9)			(9)		343	343			
100128072	LA VERGNE	TN		09/08/2023		458		94			94		552	552			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000360	POTTSTOWN	PA		09/27/2016		473		185			185		659	659			
100067622	CONCORD	NC		09/23/2021		744		(92)			(92)		652	652			
100013005	MATTESON	IL		05/25/2017		446		222			222		668	668			
100114474	GIBSONTON	FL		06/29/2023		643		103			103		746	746			
100161781	DETROIT	MI		07/31/2024		271		(26)			(26)		245	245			
100143610	MONTICELLO	NY		02/21/2024		692		(39)			(39)		653	653			
100146217	PALMDALE	CA		03/19/2024		1,122		(71)			(71)		1,051	1,051			
100155290	HUMBLE	TX		07/19/2024		373		(47)			(47)		326	326			
100160137	ROYAL PALM BEACH	FL		07/17/2024		1,815		(388)			(388)	4,582	6,010	5,979	(31)		(31)
100151794	DECATUR	TX		05/10/2024		293		(53)			(53)		240	240			
100103803	IRWIN	PA		05/10/2023		504		(20)			(20)		484	484			
100116919	SAN ANTONIO	TX		07/20/2023		442		282			282		724	724			
100045474	CHICAGO	IL		11/25/2020		2,497		(235)			(235)		2,262	2,262			
100118665	LAKE CITY	FL		07/25/2023		306		(10)			(10)		296	296			
100171164	CREST HILL	IL		11/22/2024		337		(35)			(35)		302	302			
100117081	DELTONA	FL		07/20/2023		439		234			234		673	673			
100101581	BALTIMORE	MD		04/26/2023		395		(16)			(16)		379	379			
100081373	ROCHESTER	NH		03/18/2022		915		27			27		941	941			
100167906	BIRMINGHAM	AL		09/20/2024		266		1			1		267	267			
100154502	LILLINGTON	NC		06/14/2024		292		(53)			(53)		240	240			
100053982	LINCOLNWOOD	IL		03/23/2021		531		(174)			(174)		357	357			
100070788	MILFORD	PA		10/01/2021		892		(1)			(1)		891	891			
100064765	SURFSIDE BEACH	SC		07/14/2021		521		(76)			(76)		446	446			
100067262	BAY MINETTE	AL		08/02/2021		1,042		15			15		1,057	1,057			
100028305	LAKE VILLA	IL		10/26/2018		1,628		232			232		1,860	1,860			
100080963	SANTA ROSA	CA		03/18/2022		724		29			29		754	754			
100147475	BOCA RATON	FL		04/03/2024		338		(33)			(33)		305	305			
100057573	RICHMOND HILL	GA		06/30/2021		778		(59)			(59)		718	718			
100114536	CHICAGO	IL		06/29/2023		1,188		(42)			(42)		1,146	1,146			
100107965	BARSTOW	CA		06/29/2023		92		(35)			(35)		57	57			
100110870	LEESSUMMIT	MO		06/29/2023		1,844		(43)			(43)		1,802	1,802			
100063796	LAWRENCEVILLE	GA		07/01/2021		719		(6)			(6)		713	713			
100135514	MURFREESBORO	TN		11/13/2023		64,265		(150)			(150)		64,116	64,116			
100176106	HOUSTON	TX		12/20/2024		231							232	232			
100173658	LEEUWARDEN	NLD		10/29/2024		(4,507)						4,541	34		(34)		(34)
100043634	SELMA	CA		08/13/2020		1,969		(48)			(48)		1,922	1,922			
100011570	MIAMI	FL		03/08/2017		(214)		795			795		582	582			
100030765	STOCKBRIDGE	GA		04/09/2019		1,658		(84)			(84)		1,574	1,574			
100054139	CORNELIUS	OR		03/23/2021		2,437		(98)			(98)		2,339	2,339			
100173169	WOODLAND HILLS	CA		10/30/2024		2,702		(184)			(184)		2,519	2,519			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		641		(118)			(118)		524	524			
100091522	BALTIMORE	MD		01/20/2023		371		(22)			(22)		349	349			
100141376	OKLAHOMA CITY	OK		01/30/2024		317		8			8		325	325			
100050220	SPARKS	NV		11/20/2020		652		(110)			(110)		541	541			
100053815	HESPERIA	CA		03/23/2021		1,301		(78)			(78)		1,223	1,223			
100147265	HAMPTON	VA		03/28/2024		296		(24)			(24)		272	272			
100100165	INDIANAPOLIS	IN		03/17/2023		290		(17)			(17)		272	272			
100075509	LIBERTY	SC		12/01/2021		865		(38)			(38)		827	827			
100111066	STATEN ISLAND	NY		06/29/2023		330		507			507		837	837			
100063172	RAFFORD	NC		07/01/2021		564		(23)			(23)		541	541			
100099664	JACKSONVILLE	FL		04/06/2023		410		(90)			(90)		320	320			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134707	DEARBORN	MI		10/30/2023		298		(38)			(38)		260	260			
100063567	LITHONIA	GA		07/01/2021		798		(35)			(35)		763	763			
100011572	BALTIMORE	MD		03/08/2017		662		324			324		986	986			
100119753	MARQUETTE	MI		08/08/2023		319		(23)			(23)		296	296			
100102520	BALTIMORE	MD		06/07/2023		372		(43)			(43)		330	330			
100064468	PACE	FL		07/01/2021		1,057		52			52		1,110	1,110			
100091306	WARREN	MI		01/31/2023		(4)		4			4						
100158241	UNITED KINGDOM	GBR		07/09/2024		(1,956)		1,956			1,956						
100143631	UPPER MARLBORO	MD		02/21/2024		303		(25)			(25)		278	278			
100136638	SAINT AUGUSTINE	FL		11/22/2023		144		24			24		168	168			
100029025	HANOVER PARK	IL		10/26/2018		477		71			71		548	548			
100014350	RICHMOND	VA		09/27/2017		658		(25)			(25)		633	633			
100161791	PHILADELPHIA	PA		07/31/2024		(186)		487			487		301	301			
100072386	SPRING HOPE	NC		11/01/2021		2,066		(68)			(68)		1,999	1,999			
100064937	DALLAS	GA		07/14/2021		767		(68)			(68)		699	699			
100159990	MIAMI	FL		08/16/2024		339		(45)			(45)		294	294			
100019937	NORFOLK	VA		07/30/2018		808		(7)			(7)		801	801			
100177705	CAMARILLO	CA		11/19/2024		(3,875)		(48)			(48)	4,574	651	636	(15)		(15)
100067170	SPANAWAY	WA		08/02/2021		698		35			35		733	733			
100091986	MOUNT HOLLY	NJ		02/09/2023		673		(38)			(38)		634	634			
100141202	LOUISVILLE	KY		01/30/2024		294		(35)			(35)		259	259			
100169374	JACKSONVILLE	FL		09/27/2024		316		(70)			(70)		246	246			
100076850	WATERTOWN	WI		12/27/2021		(3,905)		(103)			(103)	4,568	560	539	(21)		(21)
100139354	HOUSTON	TX		12/28/2023		318		(15)			(15)		303	303			
100067209	MODESTO	CA		08/02/2021		731		23			23		753	753			
100055451	POMPTON PLAINS	NJ		03/23/2021		(5,604)		(153)			(153)	6,313	556	531	(24)		(24)
100110980	CEDAR HILL	TX		06/29/2023		1,828		218			218		2,046	2,046			
100114550	DEL RIO	TX		06/29/2023		395		(12)			(12)		382	382			
100013832	ROSEVILLE	CA		05/25/2017		776		(26)			(26)		750	750			
100100233	SAVANNAH	GA		03/17/2023		349		(24)			(24)		325	325			
100103425	BAKERSFIELD	CA		06/16/2023		1,734		(90)			(90)		1,644	1,644			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		865		78			78		942	942			
100013953	TAUNTON	MA		05/25/2017		741		65			65		806	806			
100025965	WHEELER	WI		09/20/2018		429		103			103		532	532			
100060069	AUBURN	AL		06/25/2021		778		(58)			(58)		720	720			
100070484	SCRANTON	PA		09/23/2021		727		(102)			(102)		625	625			
100025336	BIDDEFORD	ME		09/20/2018		435		218			218		654	654			
100145082	UNITED KINGDOM	GBR		03/12/2024		(1,801)		1,851			1,851		50	50			
100175878	WILMINGTON	DE		11/12/2024		329		(37)			(37)		292	292			
100057907	BAKERSFIELD	CA		06/30/2021		822		(28)			(28)		794	794			
100011979	MIAMI	FL		03/08/2017		661		347			347		1,008	1,008			
100175853	PHILADELPHIA	PA		11/12/2024		(331)		635			635		304	304			
100126401	BALTIMORE	MD		08/30/2023		(4,203)		(12)			(12)	4,565	349	324	(26)		(26)
100184520	VERNON ROCKVILLE	CT		12/17/2024		478		(65)			(65)		412	412			
100145661	UNITED KINGDOM	GBR		03/12/2024		(1,891)		1,891			1,891						
100011783	PLAINFIELD	IL		03/08/2017		(4,321)		420			420	4,562	660	668	7		7
100165091	UNITED KINGDOM	GBR		08/27/2024		31							31	31			
100116921	SAN ANTONIO	TX		07/20/2023		517		260			260		777	777			
100184663	WADSWORTH	IL		12/17/2024		(2,766)		(85)			(85)	4,565	1,713	1,718	5		5
100048540	POMPANO BEACH	FL		11/20/2020		131		2			2		133	133			
100023294	LAKEWOOD	CO		08/16/2018		807		(16)			(16)		791	791			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108957	KILLEEN	TX		05/31/2023		350		(81)			(81)		269	269			
100078891	COVINGTON	GA		02/24/2022		743		(51)			(51)		692	692			
100139012	FLUSHING	NY		12/21/2023		(4,278)		532			532	4,581	835	829	(5)		(5)
100079570	DUNWOODY	GA		04/25/2022		1,694		(79)			(79)		1,615	1,615			
100129937	CLAYTON	NJ		09/27/2023		212		(22)			(22)		190	190			
100100064	LAKELAND	FL		03/28/2023		284		(44)			(44)		241	241			
100134532	BINGHAMTON	NY		10/30/2023		201		(50)			(50)		151	151			
100088130	SWEET HOME	OR		10/25/2022		379		(76)			(76)		303	303			
100173536	JOHNSON CITY	NY		10/29/2024		(4,251)		(41)			(41)	4,554	262	239	(24)		(24)
100090231	TAMPA	FL		01/13/2023		456		(39)			(39)		417	417			
100132300	HUNTER	NY		10/13/2023		2,859		31			31		2,890	2,890			
100164694	BOONE	NC		08/23/2024		715		(65)			(65)		650	650			
100143598	PINE HILL	NJ		02/21/2024		420		(32)			(32)		388	388			
100018205	WINDSOR MILL	MD		06/08/2018		1,541		(66)			(66)		1,475	1,475			
100165992	READING	PA		09/06/2024		263		(42)			(42)		222	222			
100152935	FORT MEADE	FL		06/27/2024		321		(57)			(57)		263	263			
100066611	BRAIDWOOD	IL		08/02/2021		939							939	939			
100028569	HUDSON	FL		10/26/2018		510		104			104		614	614			
100049498	BURBANK	IL		11/20/2020		711		(118)			(118)		593	593			
100031248	MADERA	CA		03/29/2019		494		71			71		565	565			
100102024	BOILING SPRINGS	SC		04/14/2023		304		(48)			(48)		256	256			
100088118	CHICAGO	IL		10/25/2022		314		(8)			(8)		307	307			
100070460	OCALA	FL		09/23/2021		744		(90)			(90)		654	654			
100077153	PFLUGERVILLE	TX		01/03/2022		(11)		11			11						
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023		768		306			306		1,074	1,074			
100144727	UNITED KINGDOM	GBR		03/12/2024		(787)		787			787						
100136114	CHICAGO	IL		12/18/2023		1,470		(4)			(4)		1,466	1,466			
100129929	KANSAS CITY	MO		09/27/2023		349		(16)			(16)		334	334			
100128830	FOLEY	AL		09/21/2023		457		(37)			(37)		419	419			
100152467	LUSBY	MD		05/16/2024		122		(21)			(21)		101	101			
100111588	HACKENSACK	NJ		06/29/2023		2,514		296			296		2,809	2,809			
100138358	BALTIMORE	MD		12/18/2023		291		(20)			(20)		271	271			
100012553	FERNANDINA BEACH	FL		04/28/2017		194		372			372		566	566			
100049310	JOLIET	IL		11/20/2020		1,180		(84)			(84)		1,096	1,096			
100109972	PHILADELPHIA	PA		06/22/2023		359		(21)			(21)		338	338			
100161635	UNITED KINGDOM	GBR		07/29/2024		28							28	28			
100127073	NASHVILLE	TN		08/30/2023		964		(10)			(10)		954	954			
100153026	SAINT PETERSBURG	FL		06/27/2024		2,153		(234)			(234)		1,919	1,919			
100012775	ORLANDO	FL		05/25/2017		697		(12)			(12)		685	685			
100054541	HARLEM	GA		03/23/2021		1,414		(463)			(463)		950	950			
100139801	UNITED KINGDOM	GBR		12/18/2023		18							18	18			
100129862	RICHMOND	TX		09/27/2023		(224)		526			526		301	301			
100113967	CLEARWATER	FL		06/29/2023		5		(5)			(5)						
100174987	BROWNSVILLE	TX		10/31/2024		278		(50)			(50)		229	229			
100127251	NORWICH	CT		08/30/2023		718		105			105		823	823			
100013099	ORLANDO	FL		05/25/2017		621		174			174		795	795			
100064661	BLANDFORD	MA		07/01/2021		756		89			89		845	845			
100043089	NATIONAL CITY	CA		05/28/2020		921		133			133		1,053	1,053			
100028166	WEST PALM BEACH	FL		10/26/2018		521		59			59		580	580			
100117970	LAS VEGAS	NV		07/20/2023		353		(21)			(21)		332	332			
100060586	HIGHLAND PARK	IL		06/01/2021		(5,500)		10			10	6,290	800	766	(35)		(35)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100062152	ISLIP TERRACE	NY		07/01/2021		1,478		11			11		1,489	1,489			
100119939	LAKE BUTLER	FL		08/10/2023		(3,957)		(35)			(35)	4,551	559	533	(26)		(26)
100111756	CHICAGO	IL		06/29/2023		240		(19)			(19)		221	221			
100137453	MIDDLETOWN	CT		01/11/2024		257		(57)			(57)		200	200			
100092059	CLEVELAND	OH		02/09/2023		339		(27)			(27)		311	311			
4010045878	LAKE CHARLES	LA		02/02/2023		130		(43)			(43)		88	88			
100149962	LANCASTER	CA		06/07/2024		411		(71)			(71)		339	339			
100147113	ELKTON	MD		05/08/2024		320		(63)			(63)		256	256			
100017420	HENRICO	VA		04/26/2018		2,107		(329)			(329)		1,778	1,778			
100174586	SAN ANTONIO	TX		10/31/2024		(4,214)		(51)			(51)	4,551	286	297	11		11
100161569	UNITED KINGDOM	GBR		07/29/2024		(4,488)						4,556	68	33	(35)		(35)
100011994	HIALEAH	FL		03/08/2017		1,132		446			446		1,579	1,579			
100053560	HATFIELD	PA		03/23/2021		2,586		(184)			(184)		2,402	2,402			
100161912	FAYETTEVILLE	NC		07/31/2024		277		(68)			(68)		209	209			
100166320	PORTAGE	MI		10/23/2024		(4,198)		(52)			(52)	4,548	298	273	(26)		(26)
100153488	DAVENPORT	IA		05/30/2024		309		(4)			(4)		305	305			
100151735	FORT WORTH	TX		05/10/2024		1,401		(214)			(214)		1,187	1,187			
100067150	TAYLORSVILLE	UT		08/02/2021		8		(8)			(8)						
100138940	LEBANON	PA		12/21/2023		160		(3)			(3)		157	157			
100145461	UNITED KINGDOM	GBR		03/12/2024		(528)		578			578		50	50			
100043486	DELTONA	FL		08/13/2020		618		6			6		624	624			
100067477	ROCKVILLE	MD		09/23/2021		732		(26)			(26)		705	705			
100047143	AURORA	OH		11/20/2020		521		(194)			(194)		327	327			
100026432	SCOTTSDALE	AZ		09/26/2018		944		32			32		977	977			
100044848	MIAMI	FL		11/19/2020		1,532		280			280		1,812	1,812			
100143765	FORT MYERS	FL		04/05/2024		942		21			21		963	963			
100020294	RUSSELLVILLE	AR		07/17/2018		755		(59)			(59)		697	697			
100102925	HAGERSTOWN	MD		06/22/2023		280		(64)			(64)		216	216			
100079692	DAVENPORT	FL		04/25/2022		2,456		(252)			(252)		2,204	2,204			
100063431	ORRTANNA	PA		07/01/2021		974		(27)			(27)		947	947			
100108450	BRONX	NY		05/25/2023		351		(16)			(16)		335	335			
100049204	CANTONMENT	FL		11/20/2020		759		(37)			(37)		722	722			
100071281	ALBANY	NY		10/01/2021		969		59			59		1,028	1,028			
100112461	DAYTONA BEACH	FL		06/29/2023		595		411			411		1,006	1,006			
100154642	PITTSBURGH	PA		07/19/2024		322		(34)			(34)		287	287			
100014384	WEST DES MOINES	IA		09/27/2017		1,790		(145)			(145)		1,645	1,645			
100062229	ATLANTA	GA		07/01/2021		1,036		18			18		1,054	1,054			
100057830	HAVRE DE GRACE	MD		06/30/2021		2,470		(127)			(127)		2,344	2,344			
100173935	MEMPHIS	TN		10/31/2024		372		(40)			(40)		332	332			
100174882	CLYDE	MI		10/31/2024		172		(46)			(46)		126	126			
100141548	MARRERO	LA		01/30/2024		291		(52)			(52)		239	239			
100113557	FLORENCE	SC		06/29/2023		382		768			768		1,150	1,150			
100087149	HARTFORD	CT		10/25/2022		461		193			193		654	654			
100175787	PONTIAC	MI		11/12/2024		349		(22)			(22)		327	327			
100151807	COLUMBUS	OH		05/10/2024		321		(29)			(29)		292	292			
100148979	MADERA	CA		04/17/2024		176		(13)			(13)		164	164			
100126699	CHICAGO HEIGHTS	IL		08/30/2023		(4,208)		376			376	4,542	709	706	(4)		(4)
100139372	STEGER	IL		12/28/2023		280		(18)			(18)		261	261			
100023646	FORT WORTH	TX		09/04/2018		788		(58)			(58)		730	730			
100091548	CINCINNATI	OH		01/20/2023		329		(24)			(24)		305	305			
100116639	ELK GROVE	CA		07/20/2023		433		557			557		990	990			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141253	EDMOND	OK		01/30/2024		3,183		(20)			(20)		3,163	3,163			
100147288	NORTH CHESTERFIELD	VA		03/28/2024		290		(26)			(26)		264	264			
100135951	ODESSA	TX		11/15/2023		306		(86)			(86)		220	220			
100113412	MIAMI	FL		06/29/2023		333		131			131		464	464			
100078305	HEMET	CA		02/10/2022		52		(52)			(52)						
100050276	XENIA	OH		11/20/2020		612		(52)			(52)		560	560			
100025967	GLENFORD	NY		09/20/2018		741		182			182		923	923			
100065254	LAFAYETTE	LA		07/14/2021		844		(13)			(13)		831	831			
100116998	JACKSONVILLE	FL		07/20/2023		436		201			201		637	637			
100155412	MAYFLOWER	AR		06/18/2024		701		(90)			(90)		611	611			
100174462	ORLANDO	FL		10/31/2024		685		(50)			(50)		635	635			
100014279	NOTTINGHAM	MD		09/27/2017		1,980		143			143		2,124	2,124			
100079112	HUNTSVILLE	TX		02/24/2022		3,092		(101)			(101)		2,991	2,991			
100018352	TEMPE	AZ		06/27/2018		782		(61)			(61)		721	721			
100024632	SYLMAR	CA		09/20/2018		536		89			89		625	625			
100063350	SPRINGFIELD	MA		07/01/2021		795		(29)			(29)		766	766			
100134316	OCALA	FL		10/27/2023		336		(15)			(15)		321	321			
100141764	OREGON	OH		01/30/2024		294		(47)			(47)		247	247			
100110518	HUTCHINSON ISLAND	FL		06/30/2023		2,477		47			47		2,524	2,524			
100088186	HOUSTON	TX		10/25/2022		1,205		9			9		1,214	1,214			
100159878	HIALEAH	FL		08/16/2024		(4,122)		9			9	4,533	420	395	(25)		(25)
100064778	OAK PARK	MI		07/14/2021		761		(84)			(84)		677	677			
100054555	CHICAGO	IL		03/23/2021		718		(51)			(51)		667	667			
100185547	PITTSBURGH	PA		12/20/2024		336		(60)			(60)		276	276			
100066820	ABINGDON	MD		08/02/2021		823		(5)			(5)		818	818			
100138022	KANKAKEE	IL		12/13/2023		457		(50)			(50)		407	407			
100157595	DAVENPORT	FL		06/28/2024		307		(87)			(87)		220	220			
100117200	CORAL SPRINGS	FL		07/20/2023		(11)		11			11						
100064470	CONYERS	GA		07/01/2021		1,387		58			58		1,445	1,445			
100113551	WALDORF	MD		06/29/2023		199		700			700		898	898			
100063716	PINE HILL	NJ		07/01/2021		1,122		(7)			(7)		1,115	1,115			
100075334	LITHONIA	GA		12/01/2021		547		(36)			(36)		510	510			
100149700	TRENTON	NJ		04/26/2024		(120)		412			412		292	292			
100025325	PUYALLUP	WA		09/20/2018		697		124			124		820	820			
100100150	DURHAM	NC		03/28/2023		295		(46)			(46)		248	248			
100046204	BEAVERTON	OR		11/25/2020		671		(135)			(135)		536	536			
100126303	OCALA	FL		08/30/2023		353		(25)			(25)		328	328			
10002516	SALEM	OR		09/20/2018		484		101			101		585	585			
100043187	SANTA ROSA	CA		05/28/2020		753		115			115		868	868			
100066488	CAPE CORAL	FL		08/02/2021		903		(19)			(19)		884	884			
100165756	CAMDEN	NJ		08/29/2024		227		(73)			(73)		154	154			
100013163	CENTER LINE	MI		05/25/2017		424		200			200		623	623			
100176638	EAST STROUDSBURG	PA		11/15/2024		351		(46)			(46)		305	305			
100133938	TRENTON	NJ		10/25/2023		324		(17)			(17)		307	307			
100133162	ARLINGTON	TX		11/29/2023		900		(22)			(22)		878	878			
100079036	OMAHA	NE		02/24/2022		701		(17)			(17)		684	684			
100066744	CLIMAX	MI		08/02/2021		563		(10)			(10)		553	553			
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		376		(19)			(19)		357	357			
100075429	COLUMBIA	TN		12/01/2021		838		(49)			(49)		789	789			
100146365	ST AUGUSTINE	FL		03/19/2024		352		(7)			(7)		345	345			
100079802	MELROSE PARK	IL		04/25/2022		(4,012)		(63)			(63)	4,527	453	457	4		4

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077463	DUNCANVILLE	TX		01/03/2022		879		(50)			(50)		829	829			
100011708	FORKED RIVER	NJ		03/08/2017		282		298			298		580	580			
100063114	JACKSON	GA		07/01/2021		1,083		(9)			(9)		1,074	1,074			
100149135	HALETHORPE	MD		04/22/2024		251		(38)			(38)		213	213			
100117715	ELK GROVE	CA		07/20/2023		3,577		277			277		3,855	3,855			
100079648	WOODRIDGE	IL		04/08/2022		(3,955)		(52)			(52)	4,524	517	524	7		7
100112997	HUDSON	FL		06/29/2023		570		305			305		875	875			
100079695	MINNEAPOLIS	MN		04/08/2022		795		(73)			(73)		722	722			
100134080	HOUSTON	TX		12/08/2023		296		25			25		321	321			
100156180	LIGHTHOUSE POINT	FL		06/20/2024		1,460		(114)			(114)		1,347	1,347			
100066767	NEW PHILADELPHIA	OH		08/02/2021		1,605		(4)			(4)		1,601	1,601			
100079493	ATLANTA	GA		04/25/2022		719		46			46		765	765			
100174551	COLUMBUS	OH		10/31/2024		96		(40)			(40)		56	56			
100157004	UNITED KINGDOM	GBR		06/27/2024		17							17	17			
100012849	YUBA CITY	CA		05/25/2017		510		34			34		545	545			
100145737	UNITED KINGDOM	GBR		03/12/2024		33,928		(1,171)			(1,171)		32,757	32,757			
100176614	SAN ANTONIO	TX		11/15/2024		(4,275)		(38)			(38)	4,530	217	219	2		2
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023		(4,338)		583			583	4,522	766	741	(25)		(25)
100103804	GRAND RAPIDS	MI		05/10/2023		(4,181)		(20)			(20)	4,523	323	317	(6)		(6)
100100103	EVANSVILLE	IN		03/28/2023		(4,165)		(20)			(20)	4,504	319	296	(23)		(23)
100145701	UNITED KINGDOM	GBR		03/12/2024		(5,390)		864			864	4,522	(4)		4		4
100167864	DALLAS	TX		09/20/2024		412		(39)			(39)		373	373			
100013479	MIRAMAR	FL		05/25/2017		313		5			5		317	317			
100038055	TUCSON	AZ		11/15/2019		728		(75)			(75)		652	652			
100116719	SAN DIEGO	CA		07/20/2023		4,152		984			984		5,136	5,136			
100026509	WOODBRIDGE	VA		09/26/2018		328		429			429		757	757			
100012784	TAMPA	FL		05/25/2017		364		166			166		530	530			
100026077	PRESCOTT	AZ		09/20/2018		809		108			108		917	917			
100109114	RICHMOND	VA		06/05/2023		367		(100)			(100)		266	266			
100028423	MIAMI	FL		10/26/2018		429		73			73		502	502			
100131882	RAYTOWN	MO		10/06/2023		288		(49)			(49)		239	239			
100163260	HAGERSTOWN	MD		08/13/2024		2,015		(52)			(52)		1,963	1,963			
100049196	DESTIN	FL		11/20/2020		1,891		(197)			(197)		1,694	1,694			
100130155	ANDERSON	IN		11/15/2023		268		(53)			(53)		215	215			
100047618	PITTSBURG	CA		11/20/2020		1,023		(170)			(170)		853	853			
100153981	NEW ORLEANS	LA		06/05/2024		243		(32)			(32)		210	210			
100153476	BALTIMORE	MD		05/30/2024		563		(16)			(16)		546	546			
100030128	PEEKSKILL	NY		12/20/2018		1,324		210			210		1,535	1,535			
100138653	GOLDSBORO	NC		02/02/2024		219		(68)			(68)		152	152			
100101584	ROCK HILL	SC		04/26/2023		4,702		(59)			(59)		4,643	4,643			
100175485	AUGUSTA	GA		12/23/2024		357		10			10		367	367			
100130158	ANDERSON	IN		11/15/2023		(4,260)		(53)			(53)	4,520	207	215	8		8
100011629	NEW PORT RICHEY	FL		03/08/2017		410		359			359		769	769			
100113475	GLENSIDE	PA		06/29/2023		224		306			306		530	530			
100049677	HIALEAH	FL		11/20/2020		461		(65)			(65)		395	395			
100088241	AMENIA	NY		10/17/2022		358		(34)			(34)		324	324			
100048264	FORT LAUDERDALE	FL		11/20/2020		4,481		15			15		4,495	4,495			
100000181	COATESVILLE	PA		09/27/2016		1,381		220			220		1,600	1,600			
100024467	OPA LOCKA	FL		09/20/2018		877		136			136		1,013	1,013			
100048476	DETROIT	MI		11/20/2020		604		(113)			(113)		491	491			
100133419	YPSILANTI	MI		10/19/2023		42,901		(1,010)			(1,010)		41,890	41,890			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156941	UNITED KINGDOM	GBR		06/27/2024		459							459	459			
100156942	UNITED KINGDOM	GBR		06/27/2024		459							459	459			
100065674	JOPLIN	MO		07/28/2021		1,198		(91)			(91)		1,106	1,106			
100150195	MOUNDS VIEW	MN		04/30/2024		208		(53)			(53)		155	155			
100144742	UNITED KINGDOM	GBR		03/12/2024		(1,294)		1,540			1,540		246	246			
100186699	SAINT LOUIS	MO		12/31/2024		113							112	112			
100047871	HENDERSON	NV		11/20/2020		607		(92)			(92)		516	516			
100103169	BURLINGTON	NJ		04/21/2023		227		390			390		617	617			
100115137	CHICAGO	IL		07/17/2023		(4,157)		(26)			(26)	4,524	341	307	(34)		(34)
100173560	UNITED KINGDOM	GBR		10/29/2024		28							28	28			
100045427	BINGHAMTON	NY		11/25/2020		305		(70)			(70)		235	235			
100173575	UNITED KINGDOM	GBR		10/29/2024		(6,378)						6,262	(117)	30	147		147
100130161	ANDERSON	IN		11/15/2023		267		(52)			(52)		215	215			
100116365	PLYMOUTH	PA		07/20/2023		(5,292)		1,203			1,203	4,558	469	556	86		86
100144685	UNITED KINGDOM	GBR		03/12/2024		(1,075)		1,075			1,075						
100061276	PITTSFIELD	NH		06/01/2021		595		3			3		597	597			
100181542	LUZERNE	PA		12/09/2024		(428)		625			625		197	197			
100133916	BAYTOWN	TX		11/29/2023		342		(39)			(39)		303	303			
100116214	ORANGE PARK	FL		07/20/2023		413		370			370		783	783			
100078661	HAMILTON	NJ		02/02/2022		1,605		(96)			(96)		1,509	1,509			
100019902	ASHEVILLE	NC		07/30/2018		788		(51)			(51)		738	738			
100042970	CHICAGO	IL		05/28/2020		1,642		106			106		1,748	1,748			
100064810	EASLEY	SC		07/14/2021		728		(79)			(79)		649	649			
100173893	ROME	GA		10/31/2024		319		(45)			(45)		275	275			
100050330	DAVENPORT	FL		11/20/2020		1,238		(176)			(176)		1,062	1,062			
100081648	COVINGTON	GA		03/24/2022		4,205		(320)			(320)		3,884	3,884			
100013819	PERRIS	CA		05/25/2017		185		608			608		793	793			
100024502	HIALEAH	FL		09/20/2018		880		14			14		894	894			
100065735	MURFREESBORO	TN		07/28/2021		1,592		(52)			(52)		1,540	1,540			
100136927	PHILADELPHIA	PA		11/28/2023		268		9			9		277	277			
100014595	PALMDALE	CA		09/27/2017		1		(1)			(1)						
100012822	NORTHBRIDGE	MA		05/25/2017		633		(14)			(14)		619	619			
100013412	FONTANA	CA		05/25/2017		504		50			50		554	554			
100140885	WILDWOOD	MO		01/25/2024		266		8			8		274	274			
100113634	FREDERICK	MD		06/29/2023		89		293			293		382	382			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		370		169			169		539	539			
100132714	MEMPHIS	TN		11/03/2023		269		(66)			(66)		203	203			
100013472	TAMPA	FL		05/25/2017		506		114			114		620	620			
100078925	PHILADELPHIA	PA		02/24/2022		713		(14)			(14)		700	700			
100013011	SPRING HILL	FL		05/25/2017		416		288			288		703	703			
100161821	LINDENWOLD	NJ		07/31/2024		329		(20)			(20)		309	309			
100134518	BRANSON	MO		10/30/2023		302		(41)			(41)		261	261			
100013898	SAN DIEGO	CA		05/25/2017		921		59			59		979	979			
100144459	CHICAGO	IL		04/26/2024		393		(26)			(26)		367	367			
100100037	EDISON	NJ		03/28/2023		259		(37)			(37)		222	222			
100011905	ROSEBURG	OR		03/08/2017		1,026		186			186		1,213	1,213			
100138370	PANAMA CITY	FL		12/18/2023		1,073		(86)			(86)		987	987			
100167834	STOCKTON	CA		09/20/2024		317		(39)			(39)		278	278			
100170453	DUNDALK	MD		10/09/2024		269		(81)			(81)		189	189			
100139412	KENOSHA	WI		12/28/2023		279		1			1		280	280			
100100661	NORTH LAS VEGAS	NV		04/28/2023		3,075		222			222		3,297	3,297			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017909	WOODBRIDGE	CA		05/30/2018		810		(29)			(29)		781	781			
100134514	BRANSON	MO		10/30/2023		302		(41)			(41)		261	261			
100064868	CHOCTAW	OK		07/14/2021		950		(81)			(81)		870	870			
100156983	UNITED KINGDOM	GBR		06/27/2024		17							17	17			
100114610	WESTWEGO	LA		06/29/2023		318		(74)			(74)		243	243			
100053977	HOLLY SPRINGS	NC		03/23/2021		408		(31)			(31)		377	377			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		751		79			79		830	830			
100127395	NEWPORT NEWS	VA		08/30/2023		240		572			572		812	812			
100160611	DOWNEY	CA		07/19/2024		8,499		(182)			(182)		8,317	8,317			
100155175	WEST CHESTER	PA		07/19/2024		334		(13)			(13)		321	321			
100178438	KANNAPOLIS	NC		11/21/2024		268		(39)			(39)		229	229			
100156716	WHITNEY	TX		06/26/2024		427		(96)			(96)		331	331			
100168857	UNITED KINGDOM	GBR		09/26/2024		30							30	30			
100031411	INDIO	CA		03/29/2019		783		197			197		980	980			
100064849	EDEN	ID		07/14/2021		733		(74)			(74)		659	659			
100134023	KANSAS CITY	MO		10/25/2023		343		(14)			(14)		330	330			
100080458	HOMEDALE	ID		03/10/2022		701		(52)			(52)		648	648			
100019722	PHOENIX	AZ		07/26/2018		753		(39)			(39)		715	715			
100117193	LABELLE	FL		07/20/2023		422		15			15		437	437			
100013490	VERO BEACH	FL		05/25/2017		549		33			33		582	582			
100175843	PHILADELPHIA	PA		11/12/2024		341		(15)			(15)		326	326			
100065255	SPRING	TX		07/14/2021		821		(6)			(6)		815	815			
100045482	ALLENTOWN	PA		11/25/2020		864		(29)			(29)		835	835			
100074450	STOCKTON SPRINGS	ME		12/02/2021		753		(61)			(61)		692	692			
100168799	FORNEY	TX		09/26/2024		350		(55)			(55)		295	295			
100018244	AMERICAN FORK	UT		06/08/2018		1,130		(42)			(42)		1,088	1,088			
100115228	SLIDELL	LA		07/17/2023		321		(22)			(22)		299	299			
100055578	MONROVIA	CA		03/23/2021		1,233		(134)			(134)		1,099	1,099			
100185567	GLENWOOD	IA		12/20/2024		483		(45)			(45)		438	438			
100157821	KENT	WA		08/01/2024		1,037		(106)			(106)		931	931			
100067228	LEHIGH ACRES	FL		08/02/2021		1,074		64			64		1,138	1,138			
100030759	AVENTURA	FL		04/09/2019		502		490			490		992	992			
100111879	SPRINGDALE	AR		06/29/2023		1,700		176			176		1,876	1,876			
100078467	ANGOLA	NY		01/25/2022		622		(85)			(85)		537	537			
100149973	KISSIMMEE	FL		06/07/2024		311		(52)			(52)		259	259			
100130165	ANDERSON	IN		11/15/2023		264		(49)			(49)		215	215			
100029196	ATLANTIC BEACH	FL		10/26/2018		594		244			244		838	838			
100025445	WESTLAND	MI		09/20/2018		595		(3)			(3)		592	592			
100061982	SAN ANTONIO	TX		07/01/2021		(26)		26			26						
100025869	NEW LONDON	CT		09/20/2018		184		398			398		582	582			
100167914	BALTIMORE	MD		09/20/2024		27,815		(1,189)			(1,189)		26,625	26,625			
100026011	OPA LOCKA	FL		09/20/2018		437		122			122		559	559			
100117561	STUART	FL		07/20/2023		273		(27)			(27)		246	246			
100087108	KNOXVILLE	TN		11/04/2022		26		(26)			(26)						
100156890	ALLENTOWN	PA		06/27/2024		307		(7)			(7)		300	300			
100070948	BATON ROUGE	LA		10/01/2021		2,099		(45)			(45)		2,054	2,054			
100029534	HENDERSON	NV		10/26/2018		600		48			48		648	648			
100139344	BURLINGTON	NJ		12/28/2023		(33)		305			305		271	271			
100066452	NEW ULM	MN		08/02/2021		(3,741)		(24)			(24)	4,483	718	687	(30)		(30)
100063074	PITTSBURG	PA		07/01/2021		(4)		4			4						
100165296	BALTIMORE	MD		08/29/2024		345		(2)			(2)		343	343			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043987	SUTHERLIN	OR		08/19/2020		840		(161)			(161)		678	678			
100111678	REHOBOTH BEACH	DE		06/29/2023		1,991		93			93		2,084	2,084			
100081549	PELHAM	AL		03/18/2022		687		89			89		776	776			
100078881	SCHERERVILLE	IN		02/24/2022		689		(22)			(22)		666	666			
100026886	MIAMI	FL		09/26/2018		621		185			185		806	806			
100103546	ROANOKE	VA		05/08/2023		(18)		18			18						
100013220	DINUBA	CA		05/25/2017		401		121			121		522	522			
100084804	REDFORD	MI		08/02/2022		315		(44)			(44)		271	271			
100084716	CALEXICO	CA		08/02/2022		(5,780)		(38)			(38)	6,197	379	362	(18)		(18)
100055642	CENTENNIAL	CO		03/23/2021		1,608		(508)			(508)		1,100	1,100			
100132331	COVINGTON	GA		11/03/2023		(114)		114			114						
100023376	BRYAN	TX		08/16/2018		766		(46)			(46)		719	719			
100100794	BARNEGAT	NJ		04/28/2023		464		22			22		486	486			
100061968	INDIAN LAND	SC		07/01/2021		894		(11)			(11)		883	883			
100102475	MIRAMAR BEACH	FL		06/07/2023		407		(7)			(7)		400	400			
100174760	COVINGTON	GA		10/31/2024		411		(63)			(63)		348	348			
100074960	CLAYTON	NJ		12/01/2021		1,964		(59)			(59)		1,905	1,905			
100018060	LACEY	WA		06/08/2018		810		(50)			(50)		760	760			
100079204	FAIRPORT	NY		02/24/2022		669		(33)			(33)		636	636			
100063256	HAVELOCK	NC		07/01/2021		972		(4)			(4)		968	968			
100067717	JACKSONVILLE	FL		09/23/2021		946		(102)			(102)		844	844			
754764	PLUM BOROUGH	PA		12/31/2006		30,871							30,871	30,871			
100176788	KANSAS CITY	MO		11/15/2024		(6,244)		(13)			(13)	6,234	(23)		121	(99)	23
100131729	ESSEX	MD		10/06/2023		410		81			81		491	491			
100043124	PUEBLO	CO		05/28/2020		427		59			59		486	486			
100087431	TUCSON	AZ		10/25/2022		777		56			56		833	833			
100055400	ROUND LAKE BEACH	IL		03/23/2021		535		(111)			(111)		423	423			
100077192	ALEXANDER	AR		01/03/2022		1,579		(11)			(11)		1,567	1,567			
100141725	RESTON	VA		01/30/2024		214		(47)			(47)		167	167			
100157656	GALVESTON	TX		06/28/2024		297		(60)			(60)		237	237			
100020131	ACWORTH	GA		07/17/2018		785		(52)			(52)		733	733			
100176939	CRAWFORDVILLE	FL		11/15/2024		998		(106)			(106)		892	892			
100134323	COLUMBUS	GA		10/27/2023		292		(57)			(57)		235	235			
100065196	ORLANDO	FL		07/14/2021		1,685		(59)			(59)		1,626	1,626			
100169267	WEST PALM BEACH	FL		09/27/2024		253		(34)			(34)		219	219			
100054403	SARANAC LAKE	NY		03/23/2021		93		6			6		99	99			
100185883	TITUSVILLE	FL		12/26/2024		(4,326)		(35)			(35)	4,480	119	90	(29)		(29)
100011693	TURNERSVILLE	NJ		03/08/2017		795		259			259		1,054	1,054			
100134824	PENNSAUKEN	NJ		10/30/2023		7,607		(80)			(80)		7,528	7,528			
100130044	BALTIMORE	MD		09/27/2023		(365)		365			365						
100084632	BELVIDERE	IL		08/02/2022		338		(74)			(74)		264	264			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		1,098		656			656		1,754	1,754			
100113383	ALTAMONTE SPRINGS	FL		06/29/2023		228		721			721		949	949			
100117569	DAVENPORT	FL		07/20/2023		10,112		530			530		10,642	10,642			
100081366	BURKE	VA		03/18/2022		1,430		89			89		1,519	1,519			
100060213	MOYOCK	NC		06/25/2021		741		(63)			(63)		678	678			
100178126	NEWPORT	RI		11/19/2024		701		(33)			(33)		668	668			
100155550	LONGVIEW	WA		06/18/2024		886		(58)			(58)		828	828			
100119742	EUCLID	OH		08/08/2023		315		(15)			(15)		300	300			
100076775	GALVESTON	TX		12/27/2021		(3,865)		(121)			(121)	4,478	492	504	12		12
100070505	KILLEEN	TX		09/23/2021		2,352		(194)			(194)		2,158	2,158			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012800	MINNEAPOLIS	MN		05/25/2017		529		44			44		573	573			
100115561	MYRTLE BEACH	SC		07/19/2023		319		(31)			(31)		289	289			
100100759	GLEN ALLEN	VA		04/28/2023		1,656		(132)			(132)		1,524	1,524			
100023965	CIBOLO	TX		09/10/2018		904		(54)			(54)		851	851			
100012251	PHILADELPHIA	PA		04/28/2017		2,225		409			409		2,633	2,633			
100115126	CINCINNATI	OH		07/17/2023		330		(20)			(20)		310	310			
100062245	LEHIGH ACRES	FL		07/01/2021		525		17			17		541	541			
100029411	MIAMI	FL		10/26/2018		3,824		(114)			(114)		3,710	3,710			
100070628	KISSIMMEE	FL		10/01/2021		1,266		(23)			(23)		1,242	1,242			
100117679	PHILADELPHIA	PA		07/20/2023		223		(27)			(27)		195	195			
100129863	HOUSTON	TX		09/27/2023		(97)		394			394		297	297			
100147219	KIAMESHA LAKE	NY		03/28/2024		293		(23)			(23)		270	270			
100047500	PRINCETON	MN		11/20/2020		1,899		(237)			(237)		1,662	1,662			
100173389	HOLLYWOOD	FL		10/29/2024		612		(55)			(55)		557	557			
100024244	ANTIOCH	TN		09/20/2018		797		(61)			(61)		737	737			
100100239	BALTIMORE	MD		03/17/2023		356		(24)			(24)		332	332			
100063342	WAGENER	SC		07/01/2021		1,089		(44)			(44)		1,046	1,046			
100111476	ARLINGTON	TX		06/29/2023		194		535			535		728	728			
100132366	PHILADELPHIA	PA		11/03/2023		264		(23)			(23)		241	241			
100014041	BILLINGS	MT		05/25/2017		548		153			153		701	701			
100061388	OTTUMWA	IA		06/01/2021		890		10			10		900	900			
100065124	HAZEL CREST	IL		07/14/2021		767		(46)			(46)		721	721			
100117839	HOUSTON	TX		07/20/2023		232		(35)			(35)		197	197			
100024911	DELHI	CA		09/20/2018		286		81			81		367	367			
100181567	ROME	GA		12/09/2024		221		(22)			(22)		199	199			
100153396	CINCINNATI	OH		05/29/2024		306		(93)			(93)		213	213			
100128295	PASADENA	TX		09/14/2023		305		(65)			(65)		240	240			
100137727	SALT LAKE CITY	UT		12/08/2023		2,677		(120)			(120)		2,557	2,557			
100158248	UNITED KINGDOM	GBR		07/09/2024		(1,100)		1,100			1,100						
100134283	MEMPHIS	TN		10/27/2023		301		(54)			(54)		248	248			
100134002	BETHLEHEM	PA		10/25/2023		292		(24)			(24)		268	268			
100064913	QUINLAN	TX		07/14/2021		740		(69)			(69)		671	671			
100063107	PITTSBURGH	PA		07/01/2021		1,035		5			5		1,040	1,040			
100114438	NAZARETH	PA		06/29/2023		290		115			115		404	404			
100139276	ST. LOUIS	MO		12/28/2023		5,765		(95)			(95)		5,670	5,670			
100011550	CLERMONT	FL		03/08/2017		169		877			877		1,046	1,046			
100161669	WEERT	NLD		07/29/2024													
100134967	CHICAGO	IL		10/30/2023		143		162			162		305	305			
100173842	CLEVELAND	OH		10/31/2024		306		(26)			(26)		280	280			
100116869	TORRANCE	CA		07/20/2023		482		83			83		565	565			
100113351	UKIAH	CA		06/29/2023		1,250		162			162		1,411	1,411			
100184446	WESTON	FL		12/17/2024		702		(26)			(26)		676	676			
100024601	FRAMINGHAM	MA		09/20/2018		687		(11)			(11)		676	676			
100128013	ROANOKE	VA		09/08/2023		403		45			45		449	449			
100088803	DECATUR	GA		11/15/2022		266		(52)			(52)		213	213			
100060259	PHILADELPHIA	PA		06/25/2021		782		(35)			(35)		746	746			
100100823	PASADENA	MD		04/28/2023		507		74			74		581	581			
100078879	TWENTYNINE PALMS	CA		02/24/2022		722		(19)			(19)		702	702			
100173636	AMSTERDAM	NLD		10/29/2024		15,895							15,895	15,895			
100049727	APOPKA	FL		11/20/2020		1,131		(88)			(88)		1,043	1,043			
100038998	KILDARE	IRL		09/27/2019		2,002		333			333		2,334	2,334			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071854	CARLISLE	PA		10/14/2021		856		(59)			(59)		797	797			
100112307	MEMPHIS	TN		06/29/2023		453		50			50		503	503			
100174058	BOYNTON BEACH	FL		10/31/2024		351		(42)			(42)		309	309			
100111720	CHICAGO	IL		06/29/2023		390		787			787		1,177	1,177			
100112039	STAUNTON	VA		06/29/2023		142		73			73		215	215			
100179358	SAN ANTONIO	TX		12/27/2024		221		(10)			(10)		211	211			
100103192	WATERBURY	CT		04/21/2023		629		(31)			(31)		598	598			
100018192	THE COLONY	TX		06/08/2018		790		(35)			(35)		755	755			
100079915	MYRTLE BEACH	SC		04/25/2022		688		21			21		709	709			
100131859	PURCELL	OK		10/06/2023		301		(62)			(62)		239	239			
100049379	PASADENA	MD		11/20/2020		3,548		(113)			(113)		3,435	3,435			
100013397	CHULA VISTA	CA		05/25/2017		163		612			612		775	775			
100061159	ELK RIVER	MN		06/01/2021		957		9			9		967	967			
100153593	PHILADELPHIA	PA		05/31/2024		301		(7)			(7)		294	294			
100130045	BALTIMORE	MD		09/27/2023		(4,150)		(17)			(17)	4,456	289	253	(35)		(35)
100066459	GREENVILLE	SC		08/02/2021		1,034		(30)			(30)		1,004	1,004			
100135870	TRENTON	NJ		11/13/2023		205		(35)			(35)		169	169			
100158511	DOTHAN	AL		07/10/2024		316		(39)			(39)		277	277			
100137945	JENSEN BEACH	FL		12/13/2023		5,293		486			486		5,779	5,779			
100112701	BRANDYWINE	MD		06/29/2023		(4,113)		540			540	4,455	882	847	(35)		(35)
100161861	MELBOURNE	FL		07/31/2024		210		(6)			(6)		204	204			
100024664	JACKSONVILLE	FL		09/20/2018		469		80			80		549	549			
100102503	GLOUCESTER CITY	NJ		06/07/2023		519		(24)			(24)		495	495			
100049513	SAINT PETERSBURG	FL		11/20/2020		835		(165)			(165)		670	670			
100054966	SEAFORD	DE		03/23/2021		825		(152)			(152)		674	674			
100081505	SCHERTZ	TX		03/18/2022		696		72			72		768	768			
100127654	OCALA	FL		09/08/2023		269		(7)			(7)		263	263			
100016565	MCGAHEYSVILLE	VA		04/10/2018		817		(51)			(51)		765	765			
100181561	LANSING	IL		12/09/2024		296		(18)			(18)		278	278			
100075569	LEXINGTON	OH		12/01/2021		551		(40)			(40)		511	511			
100060255	LEBANON	PA		06/25/2021		774		(55)			(55)		719	719			
100060464	CHAPEL HILL	NC		06/01/2021		1,080		10			10		1,091	1,091			
100071840	VIRGINIA BEACH	VA		10/14/2021		739		(73)			(73)		667	667			
100141491	SULPHUR	LA		01/30/2024		282		(56)			(56)		226	226			
100024485	SAINT MICHAEL	MN		09/20/2018		486		170			170		656	656			
100112488	RIVER EDGE	NJ		06/29/2023		682		295			295		977	977			
100047588	SEATTLE	WA		11/20/2020		808		(159)			(159)		649	649			
100078231	HURON	OH		02/10/2022		619		(100)			(100)		519	519			
100168900	UNITED KINGDOM	GBR		09/26/2024													
100013208	COLTON	CA		05/25/2017		1,108		304			304		1,412	1,412			
100013526	LAKE IN THE HILLS	IL		05/25/2017		371		164			164		535	535			
100151141	SARASOTA	FL		05/09/2024		923		(34)			(34)		889	889			
100078868	SPRING	TX		02/24/2022		764		(20)			(20)		744	744			
100151709	TOMS RIVER	NJ		05/10/2024		272		(47)			(47)		224	224			
100114449	BEACH PARK	IL		06/29/2023		1,334		373			373		1,707	1,707			
100100491	HANOVER	PA		04/27/2023		(4)		463			463		458	458			
100053469	SOMERS POINT	NJ		03/23/2021		1,968		(337)			(337)		1,631	1,631			
100165845	JOHNSON CITY	NY		08/29/2024		318		(32)			(32)		287	287			
100136838	TRENTON	NJ		11/27/2023		291		(22)			(22)		269	269			
100115190	KALAMAZOO	MI		07/17/2023		330		(17)			(17)		314	314			
100043183	REDDING	CA		05/28/2020		1,095		37			37		1,133	1,133			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186746	KANSAS CITY	MO		12/31/2024		124		(32)			(32)		92	92			
100049648	GRESHAM	OR		11/20/2020		1,116		(128)			(128)		989	989			
100153719	KAUFMAN	TX		07/11/2024		321		(49)			(49)		271	271			
100068343	KANNAPOLIS	NC		08/25/2021		1,261		(61)			(61)		1,200	1,038		(162)	(162)
100162083	AUGUSTA	GA		07/31/2024		343		(32)			(32)		311	311			
100020212	JACKSONVILLE	FL		07/17/2018		(5,357)		(65)			(65)	6,142	720	694	(26)		(26)
100061265	SAND LAKE	MI		06/01/2021		928		9			9		937	937			
100019642	SEVIERVILLE	TN		07/26/2018		790		(39)			(39)		751	751			
100139738	UNITED KINGDOM	GBR		12/18/2023		1,599							1,599	1,599			
100156795	SAN ELIZARIO	TX		06/26/2024		296		(54)			(54)		241	241			
100108459	PIEDMONT	SC		05/25/2023		1,262		(68)			(68)		1,194	1,194			
100065235	LUBBOCK	TX		07/14/2021		791		(25)			(25)		766	766			
100116203	MESA	AZ		07/20/2023		(821)		1,438			1,438		616	616			
100090930	BALTIMORE	MD		01/31/2023		242		(34)			(34)		208	208			
100139065	KANSAS CITY	MO		12/28/2023		253		(51)			(51)		203	203			
100028072	EL SORRANTE	CA		10/26/2018		2,586		148			148		2,734	2,734			
100143022	HOUSTON	TX		02/12/2024		289		(59)			(59)		231	231			
100013614	ROHNERT PARK	CA		05/25/2017		659		68			68		728	728			
100112812	HAYWARD	CA		06/29/2023		2,769		416			416		3,185	3,185			
100012655	TAVARES	FL		05/25/2017		302		188			188		490	490			
100142478	TAMARAC	FL		03/08/2024		236		(85)			(85)		151	151			
100162356	PORTLAND	OR		08/06/2024		3,887		(131)			(131)		3,756	3,756			
100112771	ROSEDALE	NY		06/29/2023		2,843		456			456		3,299	3,299			
100063550	INDIANAPOLIS	IN		07/01/2021		936		(20)			(20)		915	915			
100025820	TUCSON	AZ		09/20/2018		514		65			65		579	579			
100077571	JOHNSTOWN	PA		01/03/2022		807		(48)			(48)		759	759			
100147384	KINGMAN	AZ		05/08/2024		327		(63)			(63)		264	264			
100138238	WARNER ROBINS	GA		12/14/2023		262		(60)			(60)		202	202			
100047191	GREENSBORO	NC		11/20/2020		976		(255)			(255)		721	721			
100064983	JONESBORO	AR		07/14/2021		(3,713)		(61)			(61)	4,460	686	684	(3)		(3)
100025417	PLAINFIELD	NJ		09/20/2018		331		218			218		549	549			
100078838	SUMMERFIELD	FL		02/24/2022		710		(6)			(6)		704	704			
100174911	FAYETTEVILLE	NC		10/31/2024		331		(63)			(63)		268	268			
100062992	ZION	IL		07/01/2021		673		1			1		674	674			
100102171	NEWPORT NEWS	VA		04/14/2023		315		(39)			(39)		276	276			
100153774	TERNEUZEN	NLD		05/30/2024													
100086015	SAINT PETERSBURG	FL		09/02/2022		1,508		(73)			(73)		1,435	1,435			
100091537	TRENTON	NJ		01/20/2023		313		(28)			(28)		285	285			
100023290	LEXINGTON	KY		08/16/2018		850		(33)			(33)		817	817			
100119821	WINTER HAVEN	FL		08/08/2023		323		(27)			(27)		295	295			
100061107	ST LOUIS	MO		06/01/2021		1,120		10			10		1,130	1,130			
100031072	DINUBA	CA		03/29/2019		592		55			55		647	647			
100000626	CAMBY	IN		09/27/2016		724		27			27		750	750			
100044255	SWEDESBORO	NJ		08/19/2020		528		131			131		659	659			
100131715	AMELIA COURT HOUSE	VA		10/06/2023		810		13			13		824	824			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		738		(73)			(73)		665	665			
100174162	CHICAGO	IL		10/31/2024		291		(42)			(42)		249	249			
100107952	CIBOLO	TX		06/29/2023		316		(1)			(1)		314	314			
100064836	NAVARRE	FL		07/14/2021		767		(78)			(78)		690	690			
100062917	HAMILTON	NJ		07/01/2021		752		(10)			(10)		742	742			
100116363	SMITHFIELD	NC		07/20/2023		(638)		1,175			1,175		538	538			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100101018	WESTWOOD	CA		04/28/2023		594		226			226		820	820			
100069484	CEDARVILLE	OH		09/01/2021		815		(19)			(19)		796	796			
100086498	WICHITA	KS		09/30/2022		1,118		(51)			(51)		1,067	1,067			
100127942	MORRISTOWN	TN		09/08/2023		1,817		36			36		1,853	1,853			
100174453	PEARLAND	TX		10/31/2024		673		(80)			(80)		593	593			
100137358	NORTH TONAWANDA	NY		12/01/2023		225		(45)			(45)		180	180			
100028673	NEW DURHAM	NH		10/26/2018		709		19			19		728	728			
100143056	COLUMBIA	SC		02/14/2024		(4,205)		(54)			(54)	4,450	191	170	(21)		(21)
100066808	LAWNSIDE	NJ		08/02/2021		811		2			2		813	813			
100069649	TWENTYNINE PALMS	CA		09/01/2021		2,341		(8)			(8)		2,333	2,333			
100077668	MINDEN	LA		01/03/2022		2,258		(46)			(46)		2,212	2,212			
100018331	BERLIN	CT		06/27/2018		823		(42)			(42)		781	781			
100165690	EASTPORT	ME		08/29/2024		331		(42)			(42)		288	288			
100063309	LENEXA	KS		07/01/2021		887		(39)			(39)		848	848			
100101615	LAFAYETTE	IN		04/26/2023		(4,085)		(26)			(26)	4,449	339	331	(8)		(8)
100048135	OREGON CITY	OR		11/20/2020		2,589		(311)			(311)		2,279	2,279			
100141480	ECORSE	MI		01/30/2024		(4,231)		(28)			(28)	4,432	172	150	(23)		(23)
100113048	NORTH LAS VEGAS	NV		06/29/2023		761		580			580		1,341	1,341			
100133990	BUFFALO	NY		10/25/2023		305		(18)			(18)		287	287			
100176942	HOLLYWOOD	FL		11/15/2024		337		(45)			(45)		292	292			
100018143	BLACKSBURG	VA		06/08/2018		751		(43)			(43)		708	708			
100011269	LEVITTOWN	PA		12/23/2016		2,196		307			307		2,502	2,502			
100039059	DUBLIN	IRL		09/27/2019		143,649		47,979			47,979		191,628	191,628			
100024351	ALBUQUERQUE	NM		09/20/2018		729		(55)			(55)		673	673			
100060534	ANTIOCH	TN		06/01/2021		1,043		10			10		1,052	1,052			
100139094	SAN JUAN	TX		12/28/2023		275		(68)			(68)		206	206			
100130225	PANAMA CITY	FL		11/15/2023		292		(73)			(73)		219	219			
100030187	OXON HILL	MD		12/20/2018		411		141			141		553	553			
100174917	INDIANAPOLIS	IN		10/31/2024		323		(61)			(61)		262	262			
100055760	WINSTON SALEM	NC		03/23/2021		596		(136)			(136)		460	460			
100133182	WINSTON SALEM	NC		11/29/2023		289		39			39		328	328			
100086500	JOHNSBURG	IL		09/30/2022		3,041		(21)			(21)		3,020	3,020			
100045312	BONANZA	OR		11/25/2020		423		(56)			(56)		367	367			
100126562	LANCASTER	CA		08/30/2023		1,969		290			290		2,259	2,259			
100133232	LAS VEGAS	NV		11/29/2023		267		118			118		385	385			
100069243	VAN BUREN	AR		09/01/2021		1,062		(23)			(23)		1,039	1,039			
100010804	REDLANDS	CA		12/23/2016		2,570		125			125		2,695	2,695			
100013212	MIAMI	FL		05/25/2017		422		119			119		542	542			
100020388	ANOKA	MN		07/27/2018		745		(57)			(57)		688	688			
100024815	UPPER MARLBORO	MD		09/20/2018		2,421		258			258		2,679	2,679			
100030287	SAYLORSBURG	PA		12/20/2018		553		159			159		712	712			
100116979	PINEVILLE	NC		07/20/2023		430		280			280		710	710			
100016432	LOVELAND	CO		04/05/2018		802		(33)			(33)		769	769			
100103555	BALTIMORE	MD		05/08/2023		219		(47)			(47)		172	172			
100065215	CARY	NC		07/14/2021		1,633		(50)			(50)		1,584	1,584			
100017604	KISSIMMEE	FL		04/26/2018		507		104			104		612	612			
100057576	MEMPHIS	TN		06/30/2021		(3,712)		(25)			(25)	4,431	694	676	(18)		(18)
100173640	ZWOLLE	NLD		10/29/2024		15,745							15,745	15,745			
100144683	UNITED KINGDOM	GBR		03/12/2024		(1,331)		1,331			1,331						
100165927	TULLAHOMA	TN		09/06/2024		553		(49)			(49)		504	504			
100043152	SOUTH ELGIN	IL		05/28/2020		1,204		281			281		1,485	1,485			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145605	UNITED KINGDOM	GBR		03/12/2024		(944)		973			973		29	29			
100149837	AKRON	OH		04/29/2024		318		(45)			(45)		273	273			
100172640	HIALEAH	FL		10/24/2024		937		(71)			(71)		866	866			
100138070	BAKERSFIELD	CA		12/13/2023		604		(12)			(12)		592	592			
100028938	CHICAGO	IL		10/26/2018		(3,891)		108			108	4,422	639	613	(26)		(26)
100184841	WOODBRIDGE	VA		12/17/2024		710		(64)			(64)		646	646			
100054440	ORLANDO	FL		03/23/2021		708		(82)			(82)		626	626			
100134690	DEARBORN HEIGHTS	MI		10/30/2023		346		(24)			(24)		322	322			
100117020	JACKSON	TN		07/20/2023		424		201			201		624	624			
100153081	COLUMBUS	OH		06/27/2024		(3,863)		(88)			(88)	4,417	466	481	15		15
100061304	VINELAND	NJ		06/01/2021		(2)		2			2						
100111251	KENOSHA	WI		06/29/2023		408		(100)			(100)		309	309			
100079044	NORFOLK	VA		02/24/2022		724		(31)			(31)		693	693			
100024283	LEANDER	TX		09/20/2018		811		(43)			(43)		768	768			
100024484	LOWELL	MA		09/20/2018		520		15			15		536	536			
100043277	MADISONVILLE	TN		08/13/2020		158		29			29		187	187			
100145789	HOUSTON	TX		05/08/2024		345		(61)			(61)		284	284			
100174757	KNOXVILLE	TN		10/31/2024		690		(81)			(81)		608	608			
100077447	MADISON	TN		01/03/2022		901		(36)			(36)		865	865			
100116299	SUGAR LAND	TX		07/20/2023		457		518			518		975	975			
100145679	UNITED KINGDOM	GBR		03/12/2024		(1,916)		1,916			1,916						
100129885	OLD FORGE	PA		09/27/2023		312		(10)			(10)		302	302			
100112237	WAUKESHA	WI		06/29/2023		558		395			395		952	952			
100133354	KISSIMMEE	FL		11/21/2023		319		(12)			(12)		307	307			
100113750	HARMONY	PA		06/29/2023		2,065		353			353		2,418	2,418			
100118880	MOORE	OK		08/30/2023		304		(64)			(64)		240	240			
100112458	EAST AMHERST	NY		06/29/2023		223		234			234		457	457			
100113808	UPPER MARLBORO	MD		06/29/2023		1,736		486			486		2,221	2,221			
100112319	POWER	MT		06/29/2023		539		(33)			(33)		506	506			
100113270	JAMAICA	NY		06/29/2023		(2,359)		500			500	4,415	2,556	2,528	(29)		(29)
100184454	PLACENTIA	CA		12/17/2024		485		(66)			(66)		419	419			
100064990	RANSON	WV		07/14/2021		925		(72)			(72)		853	853			
100031477	CHICAGO	IL		03/29/2019		629		150			150		780	780			
100061870	LANSING	IL		07/01/2021		384		(22)			(22)		363	363			
100185956	WEST CHESTER	PA		12/26/2024		127		(18)			(18)		109	109			
100145511	UNITED KINGDOM	GBR		03/12/2024		(941)		969			969		28	28			
100111621	PLANT CITY	FL		06/29/2023		501		154			154		654	654			
100054100	BENNINGTON	VT		03/23/2021		429		4			4		433	433			
100145619	UNITED KINGDOM	GBR		03/12/2024		(5,471)		1,129			1,129	4,417	75	46	(29)		(29)
100061899	EASLEY	SC		07/01/2021		799		(26)			(26)		773	773			
100012242	MIAMI	FL		04/28/2017		400		223			223		623	623			
100079504	REISTERSTOWN	MD		04/25/2022		712		84			84		796	796			
100109170	COLUMBUS	OH		07/21/2023		307		(75)			(75)		233	233			
100081030	WASILLA	AK		03/18/2022		711		86			86		796	796			
100053864	SAN ANTONIO	NM		03/23/2021		106		41			41		146	146			
100045459	GRAND BAY	AL		11/25/2020		484		48			48		532	532			
100067348	CASTALIA	NC		08/02/2021		787		43			43		830	830			
100141465	BUFFALO GROVE	IL		01/30/2024		218		(21)			(21)		197	197			
100030655	VANCE	AL		04/09/2019		1,227		112			112		1,339	1,339			
100062504	MESQUITE	TX		07/01/2021		754		(29)			(29)		725	725			
100028995	SUSANVILLE	CA		10/26/2018		428		50			50		479	479			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100024323	LONG BEACH	CA		09/20/2018		1,079		(36)			(36)		1,043	1,043			
100141958	AMSTERDAM	NY		02/29/2024		295		(76)			(76)		219	219			
100112772	HANFORD	CA		06/29/2023		2,227		217			217		2,444	2,444			
100158475	ORLANDO	FL		07/10/2024		763		(52)			(52)		711	711			
100133935	COLLINGDALE	PA		10/25/2023		214		(20)			(20)		194	194			
100126507	MABELVALE	AR		08/30/2023		(467)		900			900		432	432			
100175842	DOLTON	IL		11/12/2024		(383)		695			695		312	312			
100146286	COLORADO SPRINGS	CO		03/19/2024		671		(71)			(71)		600	600			
100025100	FRANKLIN PARK	IL		09/20/2018		591		59			59		649	649			
100066766	MOUNT LAUREL	NJ		08/02/2021		713		(26)			(26)		687	687			
100081436	KINGMAN	AZ		03/18/2022		787		55			55		842	842			
100044903	PROVIDENCE	RI		11/19/2020		444		380			380		824	824			
100011465	ESTERO	FL		12/23/2016		1,693		559			559		2,252	2,252			
100145703	UNITED KINGDOM	GBR		03/12/2024		(789)		815			815		26	26			
100020155	FORNEY	TX		07/17/2018		773		(51)			(51)		722	722			
100023622	PHOENIX	AZ		09/04/2018		698		(121)			(121)		577	577			
100103114	HAZEL CREST	IL		04/21/2023		347		(25)			(25)		322	322			
100175918	PINEVILLE	NC		11/14/2024		21,338		(1,115)			(1,115)		20,223	20,223			
100115205	KANSAS CITY	MO		07/17/2023		331		(16)			(16)		315	315			
100165602	WAXAHACHIE	TX		10/04/2024		308		(96)			(96)		212	212			
100053765	BUFORD	GA		03/23/2021		861		(128)			(128)		732	732			
100081087	OMAHA	NE		03/18/2022		769		100			100		869	869			
100023558	SARASOTA	FL		09/04/2018		2,265		(31)			(31)		2,234	2,234			
100028396	PAWTUCKET	RI		10/26/2018		546		325			325		871	871			
100111807	NEWBURGH	NY		06/29/2023		202		748			748		951	951			
100060091	MERCED	CA		06/25/2021		751		(43)			(43)		707	707			
100112472	LITTLESTOWN	PA		06/29/2023		374		359			359		733	733			
100144666	UNITED KINGDOM	GBR		03/12/2024		(685)		769			769		84	84			
100133125	CHICAGO	IL		11/29/2023		3,563		48			48		3,611	3,611			
100165733	MIAMI	FL		08/29/2024		290		(78)			(78)		212	212			
100154672	WAYNESBORO	PA		07/19/2024		370		(5)			(5)		365	365			
100126768	STREETSBORO	OH		08/30/2023		1,532		655			655		2,187	2,187			
100090093	HASTINGS	FL		01/13/2023		293		(49)			(49)		244	244			
100057939	FORT WORTH	TX		06/30/2021		929		(28)			(28)		902	902			
100065057	DURHAM	NC		07/14/2021		775		(54)			(54)		721	721			
100030798	DURHAM	NC		04/09/2019		383		121			121		505	505			
100055368	DEKALB	IL		03/23/2021		712		(67)			(67)		645	645			
100079626	MYRTLE BEACH	SC		04/08/2022		598		(36)			(36)		562	562			
100129966	CHICAGO	IL		09/27/2023		(184)		468			468		284	284			
100065222	LAFAYETTE	LA		07/14/2021		794		(31)			(31)		763	763			
100146682	CHICAGO HEIGHTS	IL		03/20/2024		221		(33)			(33)		188	188			
100062727	RIVERVIEW	FL		07/01/2021		966		(13)			(13)		953	953			
100138352	PAULSBORO	NJ		12/18/2023		161		(31)			(31)		130	130			
100157755	FONTANA	CA		07/02/2024		641		(70)			(70)		572	572			
100161573	UNITED KINGDOM	GBR		07/29/2024		34							34	34			
100073387	GOOSE CREEK	SC		11/01/2021		6		(6)			(6)						
100128073	LOUISVILLE	KY		09/08/2023		356		14			14		370	370			
100116982	PINEVILLE	NC		07/20/2023		422		288			288		710	710			
100079307	APOPKA	FL		02/28/2022		684		5			5		688	688			
100063416	RAWLINS	WY		07/01/2021		579		2			2		580	580			
100113399	CHICAGO	IL		06/29/2023		283		502			502		785	785			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154751	WAYNESBORO	PA		07/19/2024		368		(4)			(4)		365	365			
100173823	FORT MYERS	FL		10/31/2024		1,843		(121)			(121)		1,723	1,723			
100150259	SUSTEREN	NLD		04/29/2024													
100150260	SPAUBEEK	NLD		04/29/2024													
100176064	READING	PA		12/20/2024		278		(44)			(44)		233	233			
100137250	NETHERLANDS	NLD		11/28/2023													
100133431	BALTIMORE	MD		10/19/2023		245		(43)			(43)		202	202			
100150272	S-GRAVENHAGE	NLD		04/29/2024													
100018160	LEHIGH ACRES	FL		06/08/2018		750		(50)			(50)		700	700			
100137282	NETHERLANDS	NLD		11/28/2023													
100120852	ROSEVILLE	MI		08/25/2023		7		234			234		241	241			
100013448	PHOENIX	AZ		05/25/2017		494		11			11		504	504			
100136242	PROSPERITY	SC		11/20/2023		4,527		81			81		4,609	4,609			
100113382	RANDALLSTOWN	MD		06/29/2023		1,818		270			270		2,088	2,088			
100013815	MIAMI	FL		05/25/2017		456		59			59		515	515			
100060970	FRESNO	CA		06/01/2021		1,063		10			10		1,073	1,073			
100167044	FLAGLER BEACH	FL		09/13/2024		294		(33)			(33)		261	261			
100069670	HEMET	CA		09/01/2021		1,077		22			22		1,098	1,098			
100025833	HIALEAH	FL		09/20/2018		743		1			1		744	744			
100145608	UNITED KINGDOM	GBR		03/12/2024		32		(26)			(26)		6	6			
100184436	RICHMOND	VA		12/17/2024		658		(98)			(98)		560	560			
100126579	MORRILL	ME		08/30/2023		1,408		(346)			(346)		1,061	1,061			
100178164	WILDOMAR	CA		11/19/2024		704		(69)			(69)		634	634			
100133459	INDIANAPOLIS	IN		10/19/2023		285		(42)			(42)		242	242			
100076473	ST PETERSBURG	FL		12/21/2021		280		(126)			(126)		154	154			
100075677	NORTH MUSKEGON	MI		12/01/2021		(4,394)		4			4	4,391	1		(1)		(1)
100038360	FOUNTAIN	CO		11/15/2019		795		(81)			(81)		714	714			
100111126	HIGHLANDS RANCH	CO		06/29/2023		(2,828)		79			79	4,073	1,324	898	(426)		(426)
100102589	RENO	NV		06/07/2023		387		28			28		415	415			
100118042	HAMILTON	NJ		07/20/2023		226		230			230		455	455			
100076312	SALEM	OR		01/07/2022		828		(36)			(36)		791	791			
100153402	HAMMOND	IN		05/30/2024		283		(20)			(20)		263	263			
100000514	PHOENIX	AZ		09/27/2016		427		444			444	4,398	5,269	5,218	(51)		(51)
100111268	BRIDGETON	MO		06/29/2023		1,747		84			84		1,831	1,831			
100075591	PARMA	OH		12/01/2021		853		(65)			(65)		788	788			
100186222	EDWARDSVILLE	PA		12/27/2024		25		(25)			(25)						
100176175	PITTSBURGH	PA		12/20/2024		201		(37)			(37)		164	164			
100108350	FLORENCE	NJ		05/25/2023		314		(30)			(30)		284	284			
100101811	SCRANTON	PA		03/31/2023		294		(14)			(14)		279	279			
100061290	SAUK RAPIDS	MN		06/01/2021		609							609	609			
100070651	UNION GROVE	WI		10/01/2021		1,026		(23)			(23)		1,003	1,003			
100071760	JACKSONVILLE	FL		10/14/2021		650		(62)			(62)		588	588			
100062702	HOUSTON	TX		07/01/2021		1,086		(30)			(30)		1,057	1,057			
100062782	NORTH BROOKFIELD	MA		07/01/2021		752		(32)			(32)		720	720			
100024198	FORT WORTH	TX		09/20/2018		949		(50)			(50)		898	898			
100013203	FRESNO	CA		05/25/2017		281		51			51		332	332			
100062965	LAREDO	TX		07/01/2021		1,814		(20)			(20)		1,793	1,793			
100066714	LEBANON	PA		08/02/2021		(1)		1			1						
100112153	BRADFORD	NH		06/29/2023		226		139			139		365	365			
100028772	OCALA	FL		10/26/2018		391		161			161		551	551			
100110771	MONROE	GA		08/11/2023		301		(76)			(76)		225	225			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043694	TAFT	CA		08/13/2020		420		(22)			(22)		399	399			
100111294	JACKSONVILLE	FL		06/29/2023		877		118			118		995	995			
100161820	PHILADELPHIA	PA		07/31/2024		289		(18)			(18)		272	272			
100013314	MESA	AZ		05/25/2017		449		58			58		508	508			
100031416	SACRAMENTO	CA		03/29/2019		(4)		4			4						
100109247	PITTSBURGH	PA		07/21/2023		284		(71)			(71)		213	213			
100101792	GRAND RAPIDS	MI		03/31/2023		352		(20)			(20)		332	332			
100013195	PERRIS	CA		05/25/2017		365		167			167		532	532			
100065090	STATESVILLE	NC		07/14/2021		772		(50)			(50)		722	722			
100149947	SALEM	NJ		06/07/2024		283		(38)			(38)		245	245			
100110770	MONROE	GA		08/11/2023		300		(75)			(75)		225	225			
100024670	MIAMI	FL		09/20/2018		473		48			48		521	521			
100133840	GREENWOOD	IN		10/20/2023		(4,074)		(18)			(18)	4,374	282	286	4		4
100014905	ANDOVER	MN		11/21/2017		(3,066)		81			81	4,374	1,389	1,393	4		4
100151769	TAMPA	FL		05/10/2024		293		(42)			(42)		251	251			
100090010	MAGNA	UT		01/13/2023		1,945		(318)			(318)		1,627	1,627			
100013929	MIRAMAR	FL		05/25/2017		(3,960)		(12)			(12)	4,396	424	407	(17)		(17)
100120794	NEWFIELD	NJ		08/25/2023		339		(59)			(59)		281	281			
100044202	OLIVEHURST	CA		08/19/2020		587		89			89		677	677			
100071723	LUBBOCK	TX		10/14/2021		668		(71)			(71)		597	597			
100119696	DOLTON	IL		08/08/2023		344		(20)			(20)		324	324			
100075804	KNOXVILLE	TN		12/01/2021		(4,114)		(14)			(14)	4,383	254	233	(20)		(20)
100054886	CRESTON	OH		03/23/2021		586		(87)			(87)		499	499			
100043937	DINUBA	CA		08/19/2020		(3,759)		(117)			(117)	4,382	506	517	11		11
100061976	COXS CREEK	KY		07/01/2021		1,025		(19)			(19)		1,006	1,006			
100109999	TRENTON	NJ		06/22/2023		(71)		396			396		325	325			
100147233	ST. PETERSBURG	FL		03/28/2024		(4,039)		(11)			(11)	4,392	342	311	(31)		(31)
100067000	HARLINGEN	TX		08/02/2021		779		14			14		793	793			
100180854	VENRAY	NLD		11/27/2024													
100131866	NEW LONDON	CT		10/06/2023		246		(40)			(40)		206	206			
100117833	HOUSTON	TX		07/20/2023		249		(28)			(28)		221	221			
100147309	DORDRECHT	NLD		03/27/2024													
100136802	PHILADELPHIA	PA		11/27/2023		265		(16)			(16)		249	249			
100128844	HARMONY	PA		09/21/2023		348		(10)			(10)		338	338			
100138064	HOLLY	MI		12/13/2023		199		(2)			(2)		197	197			
100138135	UPPER DARBY	PA		12/14/2023		1,966		(54)			(54)		1,912	1,912			
100170487	BOISE	ID		10/09/2024		165		3			3		168	168			
100077985	BOYNTON BEACH	FL		02/18/2022		655		(164)			(164)		491	491			
100103178	CALUMET CITY	IL		04/21/2023		295		(14)			(14)		281	281			
100129897	KANSAS CITY	MO		09/27/2023		337		(15)			(15)		322	322			
100115127	CINCINNATI	OH		07/17/2023		323		(19)			(19)		304	304			
100155528	STOCKTON	CA		06/18/2024		570		(96)			(96)		474	474			
100173506	GREENVILLE	NC		10/29/2024		312		(35)			(35)		277	277			
100175880	PHILADELPHIA	PA		11/12/2024		307		(25)			(25)		282	282			
100064788	PINEHURST	TX		07/14/2021		803		(87)			(87)		716	716			
100128011	KNOXVILLE	TN		09/08/2023		451		40			40		491	491			
100076189	LAKE CHARLES	LA		01/07/2022		701		(34)			(34)		666	666			
100013844	LAS VEGAS	NV		05/25/2017		451		3			3		454	454			
100116951	PERRIS	CA		07/20/2023		730		392			392		1,122	1,122			
100156080	PALM BAY	FL		06/18/2024		301		(62)			(62)		239	239			
100079813	CYPRESS	TX		04/25/2022		838		(186)			(186)		652	652			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024683	MONTGOMRY VLG	MD		09/20/2018		1,646		460			460		2,106	2,106			
100011680	KISSIMMEE	FL		03/08/2017		1,939		409			409		2,348	2,348			
100173594	UNITED KINGDOM	GBR		10/29/2024		30							30	30			
100143445	HILLIARD	FL		02/16/2024		295		(63)			(63)		232	232			
100071839	ABILENE	TX		10/14/2021		656		(69)			(69)		587	587			
100159559	LUBBOCK	TX		07/15/2024		329		(101)			(101)		228	228			
100112816	CHICAGO	IL		06/29/2023		1,679		259			259		1,938	1,938			
100174576	HOUSTON	TX		10/31/2024		276		(55)			(55)		221	221			
100063010	WARWICK	RI		07/01/2021		1,134		(5)			(5)		1,129	1,129			
100109948	CINCINNATI	OH		06/22/2023		299		(20)			(20)		279	279			
100130159	LAKE MARY	FL		11/15/2023		306		(52)			(52)		254	254			
100166368	TRENTON	NJ		10/24/2024		356		(8)			(8)		347	347			
100129765	FORT PIERCE	FL		09/27/2023		285		(1)			(1)		284	284			
100173076	CORPUS CHRISTI	TX		10/25/2024		233		(38)			(38)		195	195			
100116391	PETOSKEY	MI		07/20/2023		606		36			36		642	642			
100120344	SAINT LOUIS	MO		08/18/2023		(4,097)		(22)			(22)	4,371	253	262	9		9
100038744	MEATH	IRL		09/27/2019		1,133		(100)			(100)		1,033	1,033			
100091416	COSBY	TN		02/22/2023		326		(1)			(1)		325	325			
100054219	NORWALK	CT		03/23/2021		418		(25)			(25)		393	393			
100145213	UNITED KINGDOM	GBR		03/12/2024		64		(43)			(43)		20	20			
100153484	PHILADELPHIA	PA		05/30/2024		265		(23)			(23)		243	243			
100149759	LIBERTY	NY		04/26/2024		303		(14)			(14)		289	289			
100079009	PHILADELPHIA	PA		02/24/2022		669		(16)			(16)		653	653			
100173923	COLUMBIA	MO		10/31/2024		362		(31)			(31)		331	331			
100014343	NEW BRUNSWICK	NJ		09/27/2017		(4,012)		306			306	4,372	666	656	(10)		(10)
100036007	TOMBALL	TX		08/27/2019		1,166		(95)			(95)		1,071	1,071			
100084796	HENDERSON	NV		08/02/2022		471		(33)			(33)		438	438			
100185890	LANCASTER	OH		12/26/2024		105		(34)			(34)		71	71			
100054128	CROSBY	MN		03/23/2021		515		(64)			(64)		451	451			
100171119	HOUSTON	TX		11/22/2024		330		(33)			(33)		297	297			
100100257	WOODRIDGE	NY		03/17/2023		294		(18)			(18)		275	275			
100113431	SCOTTSDALE	AZ		06/29/2023		2,219		266			266		2,485	2,485			
100135980	PERRY	IA		11/16/2023		1,590		(64)			(64)		1,525	1,525			
100060745	CANAL WINCHESTER	OH		06/01/2021		836		9			9		845	845			
100025378	CHICAGO	IL		09/20/2018		710		65			65		775	775			
100136166	BAKERSFIELD	CA		12/18/2023		664		(56)			(56)		608	608			
100154507	GOLDSBORO	NC		06/14/2024		289		(52)			(52)		237	237			
100149892	GEORGETOWN	TX		04/29/2024		349		22			22		371	371			
100178071	PORT ORCHARD	WA		11/19/2024		684		(119)			(119)		565	565			
100000472	FORT KENT	ME		09/27/2016		383		(33)			(33)		350	350			
100067147	NORTH MIAMI	FL		08/02/2021		1,404		54			54		1,458	1,458			
100176678	TAMARAC	FL		11/15/2024		20		(20)			(20)						
100011450	HOMESTEAD	FL		12/23/2016		183		401			401		585	585			
100174596	TRENTON	NJ		10/31/2024		332		(64)			(64)		269	269			
100173929	KANSAS CITY	KS		10/31/2024		349		(47)			(47)		302	302			
100028041	ADDISON	IL		10/26/2018		712		(6)			(6)		706	706			
100012972	LAS VEGAS	NV		05/25/2017		411		136			136		547	547			
100111001	OVIEDO	FL		06/29/2023		303		299			299		602	602			
100054167	TOLEDO	OH		03/23/2021		406		2			2		408	408			
100101089	PHILADELPHIA	PA		04/28/2023		449		166			166		615	615			
100066423	PALMYRA	NY		08/02/2021		768		(9)			(9)		759	759			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060721	NEENAH	WI		06/01/2021		1,498		13			13		1,511	1,511			
100127933	LEXINGTON	KY		09/08/2023		371		35			35		405	405			
100024220	SAINT CLOUD	FL		09/20/2018		757		(51)			(51)		705	705			
100138668	COLUMBUS	OH		02/02/2024		18		(18)			(18)						
100158341	UNITED KINGDOM	GBR		07/09/2024		(1,307)		1,307			1,307						
100179637	BALTIMORE	MD		11/21/2024		470		(2)			(2)		468	468			
100114502	REMSEN	NY		06/29/2023		241		34			34		275	275			
100024115	RIVERSIDE	CA		09/10/2018		4,363		(143)			(143)		4,219	4,219			
100175852	WILKES-BARRE	PA		11/12/2024		(291)		578			578		287	287			
100054448	LONDONDERRY	NH		03/23/2021		471		(105)			(105)		366	366			
100159625	TUCSON	AZ		07/15/2024		646		(88)			(88)		558	558			
100053660	VANCEBORO	NC		03/23/2021		808		(119)			(119)		690	690			
100017787	PEORIA	AZ		04/26/2018		697		216			216		913	913			
100118976	HAGERSTOWN	MD		07/27/2023		289		(45)			(45)		244	244			
100136783	KANSAS CITY	MO		11/27/2023		314		(16)			(16)		298	298			
100149777	WATERLOO	NY		04/26/2024		273		(12)			(12)		262	262			
100132400	MEMPHIS	TN		11/03/2023		309		39			39		348	348			
100028189	FORT LAUDERDALE	FL		10/26/2018		745		(72)			(72)		672	672			
100158565	LIBERTY	SC		07/10/2024		327		(57)			(57)		271	271			
100026165	CAPITOL HEIGHTS	MD		09/20/2018		478		(25)			(25)		453	453			
100173627	ZUTPHEN	NLD		10/29/2024													
100067850	MEMPHIS	TN		09/23/2021		709		(98)			(98)		611	611			
100130026	LUFKIN	TX		09/27/2023		311		(21)			(21)		290	290			
100030833	GRAND PRAIRIE	TX		04/09/2019		473		150			150		623	623			
100134011	BALTIMORE	MD		10/25/2023		306		(20)			(20)		286	286			
100103787	KANSAS CITY	MO		05/10/2023		357		(16)			(16)		341	341			
100146706	LAREDO	TX		03/20/2024		317		(44)			(44)		274	274			
100117190	DAVENPORT	FL		07/20/2023		1,030		365			365		1,395	1,395			
100159866	GREENACRES	FL		08/16/2024		332		(93)			(93)		239	239			
100155537	ROYAL PALM BEACH	FL		06/18/2024		479		(61)			(61)		418	418			
100113072	HANOVER	PA		06/29/2023		436		531			531		967	967			
100024185	AZLE	TX		09/20/2018		497		(38)			(38)		459	459			
100127189	WOODLAND HILLS	UT		08/30/2023		8,951		1,162			1,162		10,113	10,113			
100146097	MANSFIELD	TX		03/19/2024		698		(98)			(98)		600	600			
100114176	AUBURN	AL		06/29/2023		1,629		(54)			(54)		1,575	1,575			
100137494	SAINT CLOUD	MN		01/11/2024		276		(65)			(65)		211	211			
100114308	DENVER	CO		06/29/2023		276		421			421		697	697			
100103429	GOSHEN	IN		06/16/2023		290		(63)			(63)		227	227			
100109919	LANSING	IL		06/22/2023		363		(15)			(15)		348	348			
100171149	TWIN LAKES	WI		11/22/2024		228		(23)			(23)		205	205			
100062820	DAWSONVILLE	GA		07/01/2021		1,001		(8)			(8)		993	993			
100075747	OCALA	FL		12/01/2021		500		(11)			(11)		489	489			
100023553	FORT WORTH	TX		09/04/2018		483		(55)			(55)		428	428			
100175466	PLEASANTON	TX		12/23/2024		269		(39)			(39)		230	230			
100024505	CHICAGO	IL		09/20/2018		7,154		2,428			2,428		9,582	9,582			
100099807	SCRANTON	PA		02/28/2023		345		(16)			(16)		330	330			
100134018	LA MARQUE	TX		10/25/2023		117		(17)			(17)		100	100			
100024871	OROVILLE	CA		09/20/2018		405		107			107		511	511			
100064908	REYNOLDSBURG	OH		07/14/2021		857		(75)			(75)		782	782			
100076745	AUBURN	CA		12/30/2021		968		(235)			(235)		732	732			
100101944	RIVERDALE	GA		04/14/2023		217		(54)			(54)		163	163			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		630		(53)			(53)		576	576			
100144534	CORPUS CHRISTI	TX		04/26/2024		311		(91)			(91)		220	220			
100082082	NORTH WEST LONDON	GBR		03/30/2022													
100128740	BALTIMORE	MD		09/21/2023		328		(38)			(38)		290	290			
100138673	TAMPA	FL		02/02/2024		259		(67)			(67)		192	192			
100113952	BOSSIER CITY	LA		06/29/2023		424		32			32		456	456			
100065176	DEPTFORD	NJ		07/14/2021		820		(39)			(39)		781	781			
100108064	HOUSTON	TX		05/24/2023		613		(26)			(26)		587	587			
100111494	LA JOLLA	CA		06/29/2023		(118)		668			668		550	550			
100090626	MILLVILLE	NJ		12/29/2022		2,400		(2,045)			(2,045)		356	356			
100049303	FRESNO	CA		11/20/2020		931		(116)			(116)		815	815			
100111949	STUART	FL		06/29/2023		410		537			537		948	948			
100127289	BIRMINGHAM	AL		08/30/2023		59		509			509		568	568			
100078988	WILMINGTON	NC		02/24/2022		677		4			4		681	681			
100079561	CHICAGO	IL		04/25/2022		1,117		25			25		1,142	1,142			
100067600	COLUMBUS	GA		09/23/2021		701		(87)			(87)		614	614			
100177991	ONTARIO	CA		11/19/2024		633		(49)			(49)		584	584			
100153959	BELLEVIEW	FL		06/05/2024		286		(37)			(37)		249	249			
100062289	FAYETTEVILLE	NC		07/01/2021		557		(15)			(15)		542	542			
100184499	VILLA RICA	GA		12/17/2024		416		(16)			(16)		400	400			
100146198	MILTON	FL		03/19/2024		627		(68)			(68)		559	559			
100169818	ELK GROVE	CA		09/30/2024		664		(103)			(103)		561	561			
100164947	PHILADELPHIA	PA		08/28/2024		299		(12)			(12)		286	286			
100129978	FAIRBORN	OH		09/27/2023		102		(20)			(20)		82	82			
100029121	LAS VEGAS	NV		10/26/2018		440		21			21		460	460			
100117976	MARIETTA	GA		07/20/2023		282		(35)			(35)		246	246			
100145155	UNITED KINGDOM	GBR		03/12/2024		58		(24)			(24)		34	34			
100109864	CLEVELAND	OH		06/22/2023		334		(21)			(21)		313	313			
100088805	HOOD RIVER	OR		11/15/2022		307		(36)			(36)		271	271			
100136627	LEXINGTON	NC		11/22/2023		322		(48)			(48)		274	274			
100067488	GREENSBORO	NC		09/23/2021		744		(82)			(82)		662	662			
100067546	HOUSTON	TX		09/23/2021		204		(12)			(12)		192	192			
100063105	FAIRBURN	GA		07/01/2021		802		(35)			(35)		767	767			
100072000	STOCKBRIDGE	GA		10/29/2021		716		(84)			(84)		633	633			
100065607	MORENO VALLEY	CA		07/28/2021		665		(71)			(71)		594	594			
100063287	GRAND RAPIDS	MN		07/01/2021		887		(32)			(32)		856	856			
100083233	HOUSTON	TX		05/10/2022		427		(110)			(110)		317	317			
100066913	CAMDEN	NJ		08/02/2021		(3,527)		3			3	4,359	835	842	6		6
100043154	MABLETOWN	GA		05/28/2020		2,422		77			77		2,499	2,499			
100119778	STONE MOUNTAIN	GA		08/08/2023		411		(33)			(33)		378	378			
100112681	MANASSAS	VA		06/29/2023		1,468		22			22		1,490	1,490			
100109600	PETERSBURG	VA		06/14/2023		209		(43)			(43)		167	167			
100180915	UNITED KINGDOM	GBR		11/27/2024		456							456	456			
100155780	SAN DIEGO	CA		06/18/2024		257		(34)			(34)		223	223			
100049557	HYATTSVILLE	MD		11/20/2020		2,414		(151)			(151)		2,264	2,264			
100141687	DECATUR	GA		01/30/2024		(5,737)		(52)			(52)	6,006	217	193	(24)		(24)
100156014	SEMINOLE	FL		06/18/2024		330		(65)			(65)		266	266			
100073439	STROUDSBURG	PA		11/01/2021		2,619		32			32		2,651	2,651			
100147653	SHEBOYGAN	WI		04/04/2024		251		(50)			(50)		202	202			
100030583	NEW BALTIMORE	MI		12/20/2018		2,581		32			32		2,613	2,613			
100110964	SOUTHAMPTON	PA		06/29/2023		473		243			243		717	717			

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100084673	HALLANDALE BEACH	FL		08/02/2022		364		(88)			(88)		276	276			
100112155	MIAMI	FL		06/29/2023		98		379			379		477	477			
100013542	SACRAMENTO	CA		05/25/2017		446		41			41		487	487			
100013110	MINNEAPOLIS	MN		05/25/2017		466		17			17		483	483			
100062860	ANTIOCH	TN		07/01/2021		1,026		(24)			(24)		1,001	1,001			
100057672	OMAHA	NE		06/30/2021		754		(30)			(30)		725	725			
100031093	CHICAGO	IL		03/29/2019		(6,013)		(70)			(70)	6,021	(62)	382	444		444
100134767	HOUSTON	TX		10/30/2023		126		144			144		271	271			
100014374	SACRAMENTO	CA		09/27/2017		(4,146)		363			363	6,076	2,294	2,080	189	(402)	(214)
100117950	HOUSTON	TX		07/20/2023		413		321			321		735	735			
100088964	PHOENIX	AZ		11/15/2022		296		(64)			(64)		232	232			
100136622	SAN ANTONIO	TX		11/22/2023		6		(6)			(6)						
100101865	KNOXVILLE	TN		04/06/2023		309		(14)			(14)		296	296			
100134901	PHILADELPHIA	PA		10/30/2023		238		(19)			(19)		219	219			
100055853	BLUFFTON	SC		03/23/2021		665		(94)			(94)		571	571			
100143636	ARTESIA	NM		02/21/2024		308		(19)			(19)		289	289			
100100711	SACRAMENTO	CA		04/28/2023		661		49			49		711	711			
100050228	VENETA	OR		11/20/2020		2,179		(571)			(571)		1,608	1,608			
100134039	JACKSON	TN		10/25/2023		274		(23)			(23)		251	251			
100150029	DETROIT	MI		06/07/2024		101		(26)			(26)		75	75			
100102517	HOLLYWOOD	FL		06/07/2023		385		11			11		396	396			
100030734	LOVELAND	OH		04/09/2019		562		251			251		813	813			
100064782	MEMPHIS	TN		07/14/2021		740		(81)			(81)		659	659			
100162327	MONTGOMERY	TX		08/06/2024		673		(89)			(89)		583	583			
100064108	LAWRENCE	KS		07/01/2021		821		29			29		849	849			
100119737	TRENTON	NJ		08/08/2023		(71)		374			374		303	303			
100061208	INDEPENDENCE	MO		06/01/2021		905		9			9		913	913			
100113462	MORENO VALLEY	CA		06/29/2023		189		398			398		587	587			
100012764	REYNOLDSBURG	OH		05/25/2017		542		217			217		759	759			
100141143	LATROBE	PA		01/30/2024		(20)		279			279		259	259			
100128056	MEMPHIS	TN		09/08/2023		356		(15)			(15)		342	342			
100111908	SAINT MICHAELS	MD		06/29/2023		235		198			198		433	433			
100144275	TRENTON	NJ		03/07/2024		254		(43)			(43)		211	211			
100099742	KANSAS CITY	MO		02/28/2023		348		(27)			(27)		321	321			
100134141	CITRUS HEIGHTS	CA		12/08/2023		281		(12)			(12)		269	269			
100157009	UNITED KINGDOM	GBR		06/27/2024		17							17	17			
100143556	NORMAN	OK		02/21/2024		289		(22)			(22)		267	267			
100153587	UNITED KINGDOM	GBR		05/29/2024		17							17	17			
100146780	LAS VEGAS	NV		03/20/2024		472		(108)			(108)		363	363			
100172810	FORT WORTH	TX		12/06/2024		316		(37)			(37)		278	278			
100161611	UNITED KINGDOM	GBR		07/29/2024		15							15	15			
100089995	NUEVO	CA		01/13/2023		2,044		85			85		2,129	2,129			
100165141	UNITED KINGDOM	GBR		08/27/2024		29							29	29			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		451		18			18		469	469			
100109871	MORROW	GA		06/22/2023		336		(18)			(18)		317	317			
100064784	CANTONMENT	FL		07/14/2021		(3,570)		(82)			(82)	4,335	683	661	(22)		(22)
100066748	MIDDLETOWN	PA		08/02/2021		1,175		(40)			(40)		1,136	1,136			
100011289	ALBUQUERQUE	NM		12/23/2016		30		214			214		244	244			
100153462	MEMPHIS	TN		05/30/2024		289		(11)			(11)		278	278			
100108389	TROY	NY		05/25/2023		331		(11)			(11)		319	319			
10004371 9	CHANDLER	AZ		08/13/2020		419		(49)			(49)		370	370			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126718	BALTIMORE	MD		08/30/2023		123		6			6		129	129			
100077645	RIVERDALE	GA		01/03/2022		793		(48)			(48)		745	745			
100043064	HYATTSVILLE	MD		05/28/2020		929		144			144		1,073	1,073			
100053919	NEW ORLEANS	LA		03/23/2021		594		(208)			(208)		386	386			
100049392	MIAMI	FL		11/20/2020		1,390		(160)			(160)		1,230	1,230			
100061865	GREGORY	MI		07/01/2021		1,073		(28)			(28)		1,045	1,045			
100057718	RICHMOND	TX		06/30/2021		720		(66)			(66)		654	654			
100114367	LONGVILLE	LA		06/29/2023		185		13			13		198	198			
100108141	WINCHESTER	KY		05/24/2023		680		(53)			(53)		627	627			
100064915	GARLAND	TX		07/14/2021		721		(67)			(67)		654	654			
100101942	RIVERDALE	GA		04/14/2023		126		(44)			(44)		82	82			
100053890	PINSON	AL		03/23/2021		564		(97)			(97)		467	467			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		1,032		(754)			(754)		278	278			
100127394	MIAMI	FL		08/30/2023		154		13			13		167	167			
100158513	DOTHAN	AL		07/10/2024		307		(38)			(38)		269	269			
100075925	CADDO MILLS	TX		01/07/2022		(3,162)		(56)			(56)	4,292	1,073	1,041	(32)		(32)
100067934	FAYETTEVILLE	NC		09/23/2021		909		(111)			(111)		798	798			
100084801	DEERFIELD BEACH	FL		08/02/2022		302		(48)			(48)		254	254			
100165585	CHICAGO	IL		10/04/2024		350		(64)			(64)		287	287			
100084807	PLANO	TX		08/02/2022		12,347		(223)			(223)		12,124	12,124			
100154957	RICHMOND	VA		07/19/2024		335		(35)			(35)		300	300			
100087311	MYRTLE BEACH	SC		10/25/2022		515		45			45		560	560			
100012960	LAMONT	CA		05/25/2017		347		246			246		592	592			
100133497	WEST DEPTFORD	NJ		10/19/2023		1,566		(111)			(111)		1,456	1,456			
100060451	EL PASO	TX		06/01/2021		718		9			9		728	728			
100181620	PITTSBURGH	PA		12/09/2024		202		(24)			(24)		178	178			
100026282	MESA	AZ		09/20/2018		457		40			40		497	497			
100099797	SCRANTON	PA		02/28/2023		373		(16)			(16)		357	357			
100126406	BALTIMORE	MD		08/30/2023		303		(10)			(10)		294	294			
100161855	ALBANY	NY		07/31/2024		345		(25)			(25)		320	320			
100138086	BALTIMORE	MD		12/13/2023		2,352		74			74		2,426	2,426			
100133068	HOUSTON	TX		11/29/2023		584		(12)			(12)		571	571			
100154898	CHICAGO HEIGHTS	IL		07/19/2024		289		(68)			(68)		222	222			
100078866	VIRGINIA BEACH	VA		02/24/2022		664		(46)			(46)		618	618			
100024074	CORONA	CA		09/10/2018		1,426		(78)			(78)		1,348	1,348			
100143747	GREENSBORO	NC		04/05/2024		305		(56)			(56)		249	249			
100067448	GARDINER	ME		09/23/2021		724		(91)			(91)		633	633			
100013828	HIALEAH	FL		05/25/2017		518		(2)			(2)		516	516			
100012169	THORNTON	CO		03/08/2017		545		37			37		582	582			
100129918	ROUND LAKE BEACH	IL		09/27/2023		321		(13)			(13)		308	308			
100101939	RIVERDALE	GA		04/14/2023		1,061		(99)			(99)		962	962			
100031303	JUPITER	FL		03/29/2019		(4,779)		220			220	5,972	1,412	1,401	(11)		(11)
100135015	BETHLEHEM	PA		10/30/2023		261		(44)			(44)		217	217			
100139856	UNITED KINGDOM	GBR		12/18/2023		527							527	527			
100053662	SAINT LOUIS	MO		03/23/2021		1,746		(123)			(123)		1,622	1,622			
100136765	KANSAS CITY	KS		11/27/2023		300		(17)			(17)		282	282			
100109659	BALTIMORE	MD		06/14/2023		235		(34)			(34)		201	201			
100068108	WEST PALM BEACH	FL		08/25/2021		771		(42)			(42)		729	729			
100154576	JURUPA VALLEY	CA		06/14/2024		209		(46)			(46)		163	163			
100165357	FORT PIERCE	FL		08/29/2024		215		(45)			(45)		169	169			
100118099	LAS VEGAS	NV		07/20/2023		318		2			2		321	321			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019685	PHOENIX	AZ		07/26/2018		1,222		(81)			(81)		1,141	1,141			
100078993	HOWELL	MI		02/24/2022		719							719	719			
100175462	KANSAS CITY	MO		12/23/2024		315		(36)			(36)		279	279			
100172658	SICKLERVILLE	NJ		11/21/2024		304		(43)			(43)		262	262			
100086581	HOUSTON	TX		09/30/2022		1,182		(124)			(124)		1,058	1,058			
100140549	MOORESVILLE	NC		01/19/2024		34,856		(192)			(192)		34,664	34,664			
100113818	VERNON	NJ		06/29/2023		177		427			427		604	604			
100016418	ARLINGTON	TN		04/05/2018		793		(43)			(43)		749	749			
100118154	MISSOURI CITY	TX		07/20/2023		319		(58)			(58)		261	261			
100119026	LAKE ISABELLA	CA		07/27/2023		325		(34)			(34)		291	291			
100080187	BALTIMORE	MD		02/25/2022		713		(161)			(161)		553	553			
100169241	INDIANAPOLIS	IN		09/27/2024		233		(32)			(32)		201	201			
100024916	BALTIMORE	MD		09/20/2018		561		83			83		644	644			
100066185	THEODORE	AL		08/02/2021		1,345		(3)			(3)		1,342	1,342			
100013934	SCHAUMBURG	IL		05/25/2017		3,768		616			616		4,384	4,384			
100060551	LILBURN	GA		06/01/2021		1,689		13			13		1,703	1,703			
100155848	PLANTATION	FL		06/18/2024		650		(48)			(48)		602	602			
100175733	CONIFER	CO		11/12/2024		731		(33)			(33)		699	699			
100181673	MILWAUKEE	WI		12/11/2024		190		(35)			(35)		154	154			
100108949	PILOT POINT	TX		05/31/2023		329		(94)			(94)		236	236			
100135006	TEXAS CITY	TX		10/30/2023		633		(29)			(29)		604	604			
100164145	INDIANAPOLIS	IN		08/21/2024		350		(20)			(20)		330	330			
100046876	EAST WINDSOR	NJ		11/20/2020		337		(167)			(167)		170	170			
100112571	MOUNT LAUREL	NJ		06/29/2023		33		443			443		477	477			
100111993	RENO	NV		06/29/2023		462		542			542		1,005	1,005			
100099662	LIVE OAK	TX		04/06/2023		549		(49)			(49)		500	500			
100117636	WATERBURY	CT		07/20/2023		(9,189)		(2)			(2)	7,683	(1,508)	275	2,628	(845)	1,783
100075912	BROOKWOOD	AL		01/07/2022		692		(41)			(41)		650	650			
100154566	SAN ANTONIO	TX		06/14/2024		152		23			23		175	175			
100092037	WILMINGTON	DE		02/09/2023		317		(13)			(13)		305	305			
100119024	PUEBLO	CO		07/27/2023		(8)		8			8						
100172754	MINERAL RIDGE	OH		12/06/2024		252		(37)			(37)		215	215			
100130032	BROOKLYN	MD		09/27/2023		302		(8)			(8)		294	294			
100111190	LAS VEGAS	NV		06/29/2023		209		450			450		659	659			
100126286	WILSON	NC		08/30/2023		271		(27)			(27)		244	244			
100128825	PALM SPRINGS	CA		09/21/2023		5		(5)			(5)						
100111367	LIVERPOOL	PA		06/29/2023		233		53			53		286	286			
100145937	HANFORD	CA		03/19/2024		667		(60)			(60)		607	607			
100074974	TOLLESON	AZ		12/01/2021		1,347		(10)			(10)		1,337	1,337			
100083814	COMPTON	CA		07/12/2022		400		(5)			(5)		395	395			
100064984	IDAHO FALLS	ID		07/14/2021		409		(59)			(59)		350	350			
100109981	CHICAGO	IL		06/22/2023		322		(25)			(25)		298	298			
100049079	NAPERVILLE	IL		11/20/2020		846		(126)			(126)		720	720			
100141441	JEFFERSONVILLE	IN		01/30/2024		708		(34)			(34)		674	674			
100164702	ODESSA	FL		08/23/2024		676		(51)			(51)		625	625			
100134469	FORESTPORT	NY		10/30/2023		362		(54)			(54)		308	308			
100126412	NEW ORLEANS	LA		08/30/2023		413		(28)			(28)		385	385			
100103850	KANSAS CITY	MO		05/10/2023		380		(16)			(16)		363	363			
100055771	ANN ARBOR	MI		03/23/2021		790		(147)			(147)		643	643			
100111112	NEW HAVEN	CT		06/29/2023		7		891			891		898	898			
100114653	PORT SAINT LUCIE	FL		06/29/2023		632		(42)			(42)		590	590			

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100053511	BENSALEM	PA		03/23/2021		(4,777)		(278)			(278)	5,973	917	1,357	440		440
100014263	FRESNO	CA		09/27/2017		(4,220)		274			274	4,320	374	412	38		38
100163884	MILWAUKEE	WI		09/27/2024		276		(51)			(51)		224	224			
100144915	UNITED KINGDOM	GBR		03/12/2024		77		(59)			(59)		18	18			
100066805	PHILADELPHIA	PA		08/02/2021		846		(2)			(2)		844	844			
100103879	ANDERSON	SC		05/10/2023		327		(21)			(21)		306	306			
100046353	TAMPA	FL		11/25/2020		345		(45)			(45)		300	300			
100154637	BURLEY	ID		07/19/2024		345		(22)			(22)		323	323			
100114492	FAIRFAX	VA		06/29/2023		1,543		156			156		1,700	1,700			
100115508	COLUMBIA	SC		07/17/2023		284		(51)			(51)		233	233			
100147204	FORT WORTH	TX		03/28/2024		318		(16)			(16)		303	303			
100132406	LA PUENTE	CA		11/03/2023		731		19			19		750	750			
100054410	HANOVER	VA		03/23/2021		1,155		107			107		1,262	1,262			
100146317	STUART	FL		03/19/2024		1,690		(121)			(121)		1,569	1,569			
100113358	POINT PLEASANT BE	NJ		06/29/2023		1,307		443			443		1,750	1,750			
100120815	WATERBURY	CT		08/25/2023		325		(25)			(25)		300	300			
100027936	SANTA MARIA	CA		10/26/2018		503		41			41		543	543			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		935		(1)			(1)		934	934			
100066840	PENSACOLA	FL		08/02/2021		1,012		(5)			(5)		1,007	1,007			
100174434	BURLESON	TX		10/31/2024		716		(100)			(100)		616	616			
100117876	PHILADELPHIA	PA		07/20/2023		505		(18)			(18)		487	487			
100103427	WINSTON SALEM	NC		06/16/2023		300		(62)			(62)		238	238			
100110009	GREENVILLE	SC		06/23/2023		301		(15)			(15)		286	286			
100066483	BALTIMORE	MD		08/02/2021		(3,785)		(9)			(9)	4,320	526	511	(15)		(15)
100129809	BAKERSFIELD	CA		09/27/2023		314		(55)			(55)		259	259			
100079262	JACKSONVILLE	FL		02/28/2022		2,284		(82)			(82)		2,202	2,202			
100156870	INDIANAPOLIS	IN		06/27/2024		309		(18)			(18)		291	291			
100175084	LOUISVILLE	KY		11/05/2024		264		(38)			(38)		226	226			
100026492	SACRAMENTO	CA		09/26/2018		192		464			464		656	656			
100100173	WARREN	OH		03/17/2023		1,372		(1,372)			(1,372)						
100155545	HAZLET	NJ		06/18/2024		209		(29)			(29)		180	180			
100101832	PORT JERVIS	NY		03/31/2023		289		(18)			(18)		271	271			
100109918	TRENTON	NJ		06/22/2023		305		(22)			(22)		283	283			
100099826	SAVANNAH	GA		02/28/2023		345		(12)			(12)		333	333			
100119706	BALTIMORE	MD		08/08/2023		347		(17)			(17)		329	329			
100049302	MOORESVILLE	NC		11/20/2020		664		(87)			(87)		577	577			
100116751	HOOVER	AL		07/20/2023		3,018		1,967			1,967		4,984	4,984			
100130042	LAKE CITY	FL		09/27/2023		(2,776)		(46)			(46)	4,308	1,487	1,452	(35)		(35)
100064298	MINNEOLA	FL		07/01/2021		788		93			93		882	882			
100029345	WINDER	GA		10/26/2018		605		89			89		694	694			
100149970	FORT WORTH	TX		06/07/2024		(3,986)		(62)			(62)	4,309	260	228	(32)		(32)
100061902	CHICAGO	IL		07/01/2021		1,226		(36)			(36)		1,190	1,190			
100071758	HOUSTON	TX		10/14/2021		7,348		(440)			(440)		6,908	6,908			
100013539	ANDERSON	IN		05/25/2017		594		128			128		722	722			
100018132	ORLANDO	FL		06/08/2018		760		(9)			(9)		751	751			
100155753	PEACHTREE CITY	GA		06/18/2024		235		(40)			(40)		195	195			
100012941	ARBUNDALE	FL		05/25/2017		458		90			90		548	548			
100011530	PROVIDENCE	RI		03/08/2017		226		410			410		637	637			
100100279	CLEVELAND	OH		03/24/2023		261		(41)			(41)		220	220			
100053997	SANTA MARIA	CA		03/23/2021		857		(178)			(178)		679	679			
100110008	DETROIT	MI		06/22/2023		363		(26)			(26)		338	338			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089268	OAK PARK	MI		01/26/2023		401		(180)			(180)		220	220			
100115176	TRENTON	NJ		07/17/2023		(134)		431			431		297	297			
100139425	PITTSBURGH	PA		12/28/2023		257		(13)			(13)		244	244			
100028957	HILLSBORO	OR		10/26/2018		492		94			94		586	586			
100151826	PHILADELPHIA	PA		05/10/2024		313		(49)			(49)		264	264			
100068126	ELKINS	AR		08/25/2021		1,030		(18)			(18)		1,012	1,012			
100139808	UNITED KINGDOM	GBR		12/18/2023		36							36	36			
100139640	PORT SAINT LUCIE	FL		12/28/2023		299		(17)			(17)		282	282			
100028377	BLUFFTON	SC		10/26/2018		679							679	679			
100010991	OSSEO	MI		12/23/2016		446		193			193		639	639			
100100061	LAKELAND	FL		03/28/2023		270		(44)			(44)		227	227			
100102553	PHILADELPHIA	PA		06/07/2023		425		(81)			(81)		344	344			
100060764	BALTIMORE	MD		06/01/2021		1,142		11			11		1,152	1,152			
100010845	LYONS	IL		12/23/2016		732		204			204		935	935			
100103699	TALLAHASSEE	FL		05/08/2023		278		(59)			(59)		219	219			
100060628	PHOENIX	AZ		06/01/2021		(2,928)		11			11	4,297	1,380	1,350	(30)		(30)
100014464	BOSCAWEN	NH		09/27/2017		1,890		(27)			(27)		1,863	1,863			
100126358	SYRACUSE	NY		08/30/2023		17		252			252		269	269			
100116772	CORAL SPRINGS	FL		07/20/2023		(932)		1,647			1,647		715	715			
100065092	BLUE ISLAND	IL		07/14/2021		781		(50)			(50)		731	731			
100010988	NORFOLK	VA		01/27/2017		521		468			468		989	989			
100064956	CHICAGO	IL		07/14/2021		4,515		(215)			(215)		4,299	4,299			
100173952	MIDWEST CITY	OK		10/31/2024		348		(42)			(42)		306	306			
100120195	DORAL	FL		08/18/2023		292		(20)			(20)		273	273			
100100660	ATCO	NJ		04/28/2023		1,323		(36)			(36)		1,287	1,287			
100028109	MIAMI	FL		10/26/2018		559		55			55		614	614			
100013050	CHICAGO	IL		05/25/2017		530		225			225		756	756			
100168890	UNITED KINGDOM	GBR		09/26/2024		27							27	27			
100153432	EDWARDSVILLE	PA		05/30/2024		8		(8)			(8)						
100130208	MIDDLETOWN	OH		11/15/2023		(4,018)		(55)			(55)	4,292	220	186	(34)		(34)
100028313	LAS VEGAS	NV		10/26/2018		478		114			114		592	592			
100174656	PHILADELPHIA	PA		10/31/2024		339		(46)			(46)		293	293			
100149145	WILLIAMSBURG	VA		04/22/2024		224		(38)			(38)		187	187			
100154695	PHILADELPHIA	PA		07/19/2024		232		(58)			(58)		174	174			
100180732	GREENSBORO	NC		11/26/2024		361		(42)			(42)		319	319			
100155621	SAN TAN VALLEY	AZ		06/18/2024		740		(47)			(47)		693	693			
100134031	MILWAUKEE	WI		10/25/2023		290		(16)			(16)		274	274			
100115541	ROCKWALL	TX		07/19/2023		321		(21)			(21)		300	300			
100175126	MANCHESTER	NH		11/05/2024		447		(38)			(38)		409	409			
100111041	ROCK CITY	IL		06/29/2023		379		510			510		889	889			
100023608	FLORIDA CITY	FL		09/04/2018		730		(53)			(53)		677	677			
100031424	ORLANDO	FL		03/29/2019		370		123			123		493	493			
100108348	DETROIT	MI		05/25/2023		294		(18)			(18)		276	276			
100119785	VALDOSTA	GA		08/08/2023		282		(28)			(28)		254	254			
100136046	TAMPA	FL		11/16/2023		258		(50)			(50)		207	207			
100067154	DALLAS	TX		08/02/2021		(2,995)		39			39	4,283	1,327	1,318	(9)		(9)
100116977	PINEVILLE	NC		07/20/2023		420		265			265		685	685			
100127377	OPA LOCKA	FL		08/30/2023		84		676			676		760	760			
100054105	HOLLYWOOD	SC		03/23/2021		1,842		(75)			(75)		1,767	1,767			
100011532	ORANGE CITY	FL		03/08/2017		(336)		648			648		312	312			
100088099	ORLANDO	FL		10/25/2022		723		47			47		770	770			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100026379	MIAMI	FL		09/26/2018		732		117			117		849	849			
100159917	DORAL	FL		08/16/2024		340		(15)			(15)		325	325			
100055740	LAWRENCEVILLE	GA		03/23/2021		1,088		(154)			(154)		935	935			
100164061	WOODSTOCK	GA		08/21/2024		(5,366)		(56)			(56)	5,915	493	466	(27)		(27)
100181517	DES PLAINES	IL		12/06/2024		(5,717)		(33)			(33)	5,915	165	138	(27)		(27)
100152478	WEST PALM BEACH	FL		05/16/2024		15		(15)			(15)						
100184658	LAKESIDE	CA		12/17/2024		(5,424)		(44)			(44)	5,915	447	446	(1)		(1)
100186020	MILWAUKEE	WI		12/27/2024		174		(33)			(33)		141	141			
100116181	MORENO VALLEY	CA		07/20/2023		(5,399)		338			338	5,915	854	832	(21)		(21)
100181342	INDIANAPOLIS	IN		12/06/2024		221		(39)			(39)		182	182			
100159706	YORK	PA		08/23/2024		(5,597)		(38)			(38)	5,915	280	272	(8)		(8)
100100778	FRESNO	CA		04/28/2023		500		129			129		629	629			
100066915	PAW PAW	MI		08/02/2021		253							253	253			
100161809	CARBONDALE	PA		07/31/2024		250		(20)			(20)		230	230			
100077190	SAN ANTONIO	TX		01/03/2022		727		(48)			(48)		679	679			
100116409	KISSIMMEE	FL		07/20/2023		419		108			108		527	527			
100149966	FORT WORTH	TX		06/07/2024		296		(45)			(45)		251	251			
100062863	GREECE	NY		07/01/2021		750		(26)			(26)		724	724			
100013012	MIAMI	FL		05/25/2017		392		171			171		563	563			
100169282	EASTON	PA		09/27/2024		296		(74)			(74)		223	223			
100029435	HAYDEN	ID		10/26/2018		(3,698)		48			48	4,278	627	579	(48)		(48)
100119768	MARKHAM	IL		08/08/2023		323		(21)			(21)		302	302			
100049551	POMPANO BEACH	FL		11/20/2020		1,894		(508)			(508)		1,387	1,387			
100099693	CHICAGO	IL		04/06/2023		259		(40)			(40)		219	219			
100134005	KANSAS CITY	MO		10/25/2023		491		(24)			(24)		467	467			
100126739	MELFA	VA		08/30/2023		339		140			140		479	479			
100167552	VANDALIA	OH		10/31/2024		465		(53)			(53)		412	412			
100153544	UNITED KINGDOM	GBR		05/29/2024		17							17	17			
100146562	FORT MILL	SC		03/19/2024		2,041		(193)			(193)		1,848	1,848			
100120241	ALBUQUERQUE	NM		08/18/2023		295		(18)			(18)		277	277			
100011524	ELGIN	IL		03/08/2017		277		533			533		810	810			
100113385	VENTNOR CITY	NJ		06/29/2023		129		522			522		652	652			
100128120	HOUSTON	TX		09/08/2023		514		49			49		563	563			
100067203	HUMBLE	TX		08/02/2021		824		20			20		844	844			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		391		221			221		612	612			
100110989	DAVENPORT	FL		06/29/2023		463		97			97		560	560			
100017868	RAPID CITY	SD		05/30/2018		751		(56)			(56)		695	695			
100013198	LAS VEGAS	NV		05/25/2017		336		196			196		533	533			
100067047	IMPERIAL	PA		08/02/2021		609		60			60		670	670			
100101941	RIVERDALE	GA		04/14/2023		(14)		14			14						
100119705	AKRON	OH		08/08/2023		291		(19)			(19)		273	273			
100063426	APOPKA	FL		07/01/2021		747		(23)			(23)		724	724			
100109270	OCALA	FL		07/21/2023		823		(99)			(99)		724	724			
100026343	BOLINGBROOK	IL		09/20/2018		523		128			128		651	651			
100143531	MARKHAM	IL		02/21/2024		286		(21)			(21)		266	266			
100133968	LIBERTY	NY		10/25/2023		(26)		327			327		301	301			
100186750	ATLANTA	GA		12/31/2024		301		(43)			(43)		258	258			
100038693	KILKENNY	IRL		09/27/2019		949		(793)			(793)		156	156			
100013219	RIO RICO	AZ		05/25/2017		489		155			155		644	644			
100053439	SAN DIEGO	CA		03/23/2021		2,691		(45)			(45)		2,646	2,646			
100067598	ALLIANCE	OH		09/23/2021		796		(103)			(103)		694	694			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039220	HICKSVILLE	NY		08/26/2022		130,977							130,977	130,977			
100176884	CONROE	TX		11/15/2024		309		(43)			(43)		266	266			
100100032	STATESBORO	GA		03/28/2023		255		(54)			(54)		201	201			
100013521	PRINCETON	MN		05/25/2017		624		44			44		667	667			
100166314	DEARBORN HEIGHTS	MI		10/23/2024		438		(47)			(47)		391	391			
100138154	CHALFONT	PA		12/14/2023		6,123		(178)			(178)		5,945	5,945			
100053398	MOUNDSVILLE	WV		03/23/2021		861		(23)			(23)		838	838			
100062936	ROBESONIA	PA		07/01/2021		4,244		(23)			(23)		4,220	4,220			
100048390	LAKE OSWEGO	OR		11/20/2020		699		(55)			(55)		644	644			
100078940	RICHMOND	VA		02/24/2022		969		(2)			(2)		967	967			
100062775	WESTFIELD	MA		07/01/2021		669		(31)			(31)		638	638			
100031286	INDIALANTIC	FL		03/29/2019		971		27			27		999	999			
100100403	COLD BROOK	NY		04/27/2023		451		113			113		564	564			
100023367	MEDFORD	OR		08/16/2018		1,132		(55)			(55)		1,077	1,077			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		305		1			1		305	305			
100165847	ATLANTA	GA		08/29/2024		387		(52)			(52)		334	334			
100176904	MINT HILL	NC		11/15/2024		6,932		(352)			(352)		6,580	6,580			
100169247	KANSAS CITY	MO		09/27/2024		214		(28)			(28)		186	186			
100019866	ARLINGTON	VA		07/30/2018		1,628		(58)			(58)		1,570	1,570			
100065529	SKOKIE	IL		07/28/2021		1,504		15			15		1,518	1,518			
100045941	SALISBURY	MD		11/25/2020		324		4			4		328	328			
100063045	SUSSEX	NJ		07/01/2021		1,659		8			8		1,667	1,667			
100011363	OAKLAND	CA		12/23/2016		2,211		393			393		2,604	2,604			
100049335	ATLANTA	GA		11/20/2020		1,580		(158)			(158)		1,422	1,422			
100186740	KINGSPORT	TN		12/31/2024		121		(31)			(31)		90	90			
100181297	PONTIAC	MI		12/06/2024		196		(20)			(20)		176	176			
100176101	EDEN PRAIRIE	MN		12/20/2024		1,239		(11)			(11)		1,227	1,227			
100057843	SMYRNA	DE		06/30/2021		(4,941)		(82)			(82)	5,892	869	865	(4)		(4)
100110652	CRYSTAL BEACH	TX		06/30/2023		6,609		43			43		6,652	6,652			
100065530	PORTLAND	OR		07/28/2021		2,325		(137)			(137)		2,188	2,188			
100031118	PALM COAST	FL		03/29/2019		391		268			268		659	659			
100013078	HIALEAH	FL		05/25/2017		1,124		132			132		1,256	1,256			
100109232	SIERRA VISTA	AZ		07/21/2023		325		(39)			(39)		286	286			
100148690	BALTIMORE	MD		04/16/2024		1,549		(250)			(250)		1,299	1,299			
100029301	EAST BERLIN	PA		10/26/2018		435		29			29		464	464			
100145806	PITTSBURGH	PA		05/08/2024		1,754		(229)			(229)		1,524	1,524			
100102207	MONROE	GA		04/14/2023		311		(20)			(20)		291	291			
100039013	KILKENNY	IRL		09/27/2019		1,052		954			954		2,005	2,005			
100047291	HUNTINGTON	MA		11/20/2020		499		(217)			(217)		282	282			
100078945	NEW ORLEANS	LA		02/24/2022		693		24			24		716	716			
100115461	PHILLIPSBURG	NJ		07/17/2023		316		(50)			(50)		265	265			
100078863	OSHKOSH	WI		02/24/2022		647		(28)			(28)		620	620			
100135701	PHILADELPHIA	PA		11/09/2023		179		(48)			(48)		131	131			
100109601	SAN ANTONIO	TX		06/14/2023		337		(53)			(53)		284	284			
100100827	ROCKFORD	IL		04/28/2023		2,283		121			121		2,404	2,404			
100175527	SAN ANTONIO	TX		12/23/2024		299		(40)			(40)		258	258			
100080912	FORT MYERS	FL		03/10/2022		733		(71)			(71)		662	662			
100147648	PITTSBURGH	PA		04/04/2024		286		(21)			(21)		265	265			
100053593	CUMMING	GA		03/23/2021		1,141		(81)			(81)		1,061	1,061			
100091759	GREEN BAY	WI		03/24/2023		(3,962)		(69)			(69)	4,261	230	207	(22)		(22)
100053980	CLAREMONT	NH		03/23/2021		670		(130)			(130)		540	540			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055514	GLASSBORO	NJ		03/23/2021		591		19			19		609	609			
100115141	TRENTON	NJ		07/17/2023		12		272			272		284	284			
100079936	TUCSON	AZ		04/08/2022		600		(107)			(107)		493	493			
100012654	BRIDGEPORT	CT		05/25/2017		827		703			703		1,530	1,530			
100139689	UNITED KINGDOM	GBR		12/18/2023		12							12	12			
100163292	SAN LUIS	AZ		08/13/2024		1,871		(147)			(147)		1,724	1,724			
100030525	SHERWOOD	AR		12/20/2018		1,781		(100)			(100)		1,682	1,682			
100177844	NORTH EAST	MD		11/19/2024		653		(79)			(79)		574	574			
100172872	FARMINGTON	NM		10/25/2024		248		(42)			(42)		206	206			
100178095	WALL TOWNSHIP	NJ		11/19/2024		913		(94)			(94)		819	819			
100150095	STATESVILLE	NC		06/14/2024		320		(43)			(43)		277	277			
100126570	KANKAKEE	IL		08/30/2023		1,339		(107)			(107)		1,232	1,232			
100066001	HEBRON	IN		08/02/2021		(4,076)		(1)			(1)	5,902	1,825	2,257	30	402	432
100141440	DALLAS	TX		01/30/2024		271		(60)			(60)		211	211			
100155755	APPLE VALLEY	CA		06/18/2024		652		16			16		669	669			
100185639	UNITED KINGDOM	GBR		12/20/2024		(4,217)						4,255	38	43	4		4
100144983	UNITED KINGDOM	GBR		03/12/2024		(584)		632			632		48	48			
100145690	UNITED KINGDOM	GBR		03/12/2024		(1,032)		1,083			1,083		52	52			
100155521	CLAYTON	CA		06/18/2024		458		(20)			(20)		438	438			
100146388	CHESAPEAKE	VA		03/19/2024		74,260		(2,055)			(2,055)		72,204	72,204			
100173668	ROTTERDAM	NLD		10/29/2024													
100185691	GRONINGEN	NLD		12/20/2024													
100049789	RIO RANCHO	NM		11/20/2020		890		(105)			(105)		785	785			
100136550	DALLAS	TX		11/20/2023		2,301		35			35		2,336	2,336			
100153433	SCRANTON	PA		05/30/2024		5		(5)			(5)						
100168936	S-GRAVENHAGE	NLD		09/26/2024													
100048583	BALTIMORE	MD		11/20/2020		925		(58)			(58)		867	867			
100147201	SOUTH EUCLID	OH		03/28/2024		285		(13)			(13)		273	273			
100055731	SCHENECTADY	NY		03/23/2021		605		8			8		613	613			
100060989	WEST JEFFERSON	OH		06/01/2021		1,295		11			11		1,306	1,306			
100013712	SAVAGE	MN		05/25/2017		1,142		434			434		1,576	1,576			
100084619	UPPER DARBY	PA		08/02/2022		953		(13)			(13)		940	940			
100184616	OGDEN	UT		12/17/2024		684		(78)			(78)		607	607			
100154722	EDMOND	OK		07/19/2024		306		(30)			(30)		276	276			
100103174	CINCINNATI	OH		04/21/2023		(88)		380			380		292	292			
100089967	BRIGHTON	MA		01/26/2023		295		(143)			(143)		152	152			
100099760	TRENTON	NJ		02/28/2023		1,304		(1,304)			(1,304)						
100165848	ERIE	PA		08/29/2024		285		(57)			(57)		228	228			
100073527	BALTIMORE	MD		11/01/2021		457		47			47		504	504			
100065006	TELFORD	PA		07/14/2021		699		(55)			(55)		644	644			
100020148	YOUNGSVILLE	LA		07/17/2018		999		(44)			(44)		954	954			
100129880	NORTH EAST	MD		09/27/2023		283		(19)			(19)		264	264			
100112648	PALM SPRINGS	CA		06/29/2023		2,046		(110)			(110)		1,936	1,936			
100101760	MAYWOOD	IL		03/31/2023		1,874		(1,563)			(1,563)		311	311			
100155686	SMYRNA	GA		06/18/2024		668		(97)			(97)		571	571			
100075392	NAPLES	FL		12/01/2021		804		(6)			(6)		798	798			
100019771	ROYSE CITY	TX		07/26/2018		732		(25)			(25)		707	707			
100062041	HINESVILLE	GA		07/01/2021		689		(36)			(36)		653	653			
100102134	EDGEWOOD	MD		04/14/2023		249		(23)			(23)		227	227			
100143862	UNITED KINGDOM	GBR		02/28/2024		432							432	432			
100108068	HOUSTON	TX		05/24/2023		(3,607)		(84)			(84)	4,265	574	579	5		5

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150092	STATESVILLE	NC		06/14/2024		319		(42)			(42)		277	277			
100158271	UNITED KINGDOM	GBR		07/09/2024		(1,763)		1,763			1,763						
100155291	INDIANAPOLIS	IN		07/19/2024		323		(60)			(60)		264	264			
100134362	PHILADELPHIA	PA		10/27/2023		177		(46)			(46)		131	131			
100126404	BALTIMORE	MD		08/30/2023		308		(11)			(11)		297	297			
100060742	NORFOLK	VA		06/01/2021		2,318		16			16		2,334	2,334			
100109882	KANSAS CITY	MO		06/22/2023		314		(22)			(22)		292	292			
100113767	FAIRBURY	NE		06/29/2023		83		21			21		104	104			
100156778	HOUSTON	TX		06/26/2024		308		(42)			(42)		266	266			
100173562	UNITED KINGDOM	GBR		10/29/2024		631							631	631			
100028196	LAS VEGAS	NV		10/26/2018		468		88			88		556	556			
100173906	TEXARKANA	TX		10/31/2024		347		(34)			(34)		313	313			
100147385	MOORESVILLE	NC		05/08/2024		329		(56)			(56)		272	272			
100065139	BATON ROUGE	LA		07/14/2021		2,350		(103)			(103)		2,247	2,247			
100088969	TOMBALL	TX		11/15/2022		1,076		(115)			(115)		961	961			
100147093	GALVESTON	TX		03/28/2024		(5,845)		(12)			(12)	5,869	12		(12)		(12)
100070095	WEST COLUMBIA	SC		09/01/2021		(7)		7			7						
100150123	BRONSON	FL		06/14/2024		306		(5)			(5)		300	300			
100136000	HOUSTON	TX		11/16/2023		39,419		(3,178)			(3,178)		36,241	36,241			
100057676	AUDUBON	NJ		06/30/2021		749		(26)			(26)		723	723			
100061653	EVELETH	MN		07/01/2021		1,783		(46)			(46)		1,736	1,736			
100077169	PHOENIX	AZ		01/03/2022		982		(33)			(33)		949	949			
100063964	HARVEST	AL		07/01/2021		808		8			8		815	815			
100164938	CALUMET CITY	IL		08/28/2024		196		(12)			(12)		184	184			
100157759	SIMI VALLEY	CA		07/02/2024		671		(48)			(48)		622	622			
100149751	ENDICOTT	NY		04/26/2024		265		(14)			(14)		251	251			
100062659	LAWRENCEBURG	TN		07/01/2021		725		(13)			(13)		713	713			
100072012	ORLANDO	FL		10/29/2021		717		(61)			(61)		656	656			
100029489	GREENE	ME		10/26/2018		475		121			121		597	597			
100044020	RIALTO	CA		08/19/2020		2,401		(23)			(23)		2,377	2,377			
100146543	PORTLAND	OR		03/19/2024		290		(37)			(37)		253	253			
100013649	BERKELEY	IL		05/25/2017		631		56			56		686	686			
100081609	BEECH MOUNTAIN	NC		03/24/2022		362		(76)			(76)		286	286			
100134838	AVENTURA	FL		10/30/2023		100		176			176		276	276			
100186710	APPLE VALLEY	CA		12/31/2024		131		(28)			(28)		103	103			
100012914	JACKSONVILLE	FL		05/25/2017		305		660			660		964	964			
100091752	GRAND RAPIDS	MI		03/24/2023		1,018		(143)			(143)		875	875			
100134340	PANAMA CITY	FL		10/27/2023		293		(42)			(42)		251	251			
100147641	NORMAN	OK		04/04/2024		192		(30)			(30)		162	162			
100067249	RIVERVIEW	FL		08/02/2021		979		63			63		1,042	1,042			
100013133	MANCHESTER	NH		05/25/2017		698		188			188		887	887			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		731		(73)			(73)		658	658			
100164890	BRIDGETON	NJ		08/28/2024		197		(11)			(11)		186	186			
100181601	CHICAGO	IL		12/09/2024		209		(20)			(20)		189	189			
100062840	CHRISTIANSBURG	VA		07/01/2021		2,707		(52)			(52)		2,655	2,655			
100168090	BENSALEM	PA		09/20/2024		4,027		(27)			(27)		4,000	4,000			
100147343	HAARLEM	NLD		03/27/2024													
100103857	EASTON	PA		05/10/2023		(4,071)		(19)			(19)	4,241	151	181	30		30
100060141	NEW CASTLE	DE		06/25/2021		718		(41)			(41)		677	677			
100060409	SAN ANTONIO	TX		06/01/2021		287		(5)			(5)		282	282			
100175844	PHILADELPHIA	PA		11/12/2024		(305)		586			586		281	281			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135874	WEST DEPTFORD	NJ		11/13/2023		212		(26)			(26)		186	186			
100103642	TEMPE	AZ		05/08/2023		304		(45)			(45)		258	258			
100065048	MCCLOUD	CA		07/14/2021		748		(53)			(53)		695	695			
100129750	BALTIMORE	MD		09/27/2023		316		(35)			(35)		281	281			
100048155	DUDLEY	MA		11/20/2020		1,214		(208)			(208)		1,006	1,006			
100060975	KENNESAW	GA		06/01/2021		1,022		10			10		1,032	1,032			
100027941	BRICK	NJ		10/26/2018		1,904		319			319		2,223	2,223			
100141379	FLORENCE	SC		01/30/2024		710		(52)			(52)		658	658			
100162303	MIDDLETOWN	PA		09/06/2024		20		(20)			(20)						
100147207	SCRANTON	PA		03/28/2024		290		(15)			(15)		275	275			
100061146	HOUSTON	TX		06/01/2021		1,218		10			10		1,228	1,228			
100141066	HOUSTON	TX		02/20/2024		2,231		(83)			(83)		2,149	2,149			
100062065	KENNER	LA		07/01/2021		723		(25)			(25)		698	698			
100156720	BALTIMORE	MD		06/26/2024		231		(13)			(13)		218	218			
100130040	PHILADELPHIA	PA		09/27/2023		308		(19)			(19)		289	289			
100141198	MIAMISBURG	OH		01/30/2024		168		105			105		273	273			
100043926	NORFOLK	VA		08/19/2020		1,270		(217)			(217)		1,053	1,053			
100023783	DACULA	GA		09/04/2018		800		(78)			(78)		722	722			
100147216	CINCINNATI	OH		03/28/2024		(184)		446			446		262	262			
100024785	MIAMI GARDENS	FL		09/20/2018		2,074		276			276		2,350	2,350			
100062605	PHILADELPHIA	PA		07/01/2021		(3,945)		2			2	4,233	290	304	14		14
100077563	WICHITA	KS		01/03/2022		750		(38)			(38)		713	713			
100012828	PALMDALE	CA		05/25/2017		247		142			142		389	389			
100109860	DOLTON	IL		06/22/2023		305		(23)			(23)		282	282			
100080208	SCHENECTADY	NY		02/25/2022		556		(86)			(86)		469	469			
100061014	TUCSON	AZ		06/01/2021		341		(2)			(2)		339	339			
100170493	JACKSONVILLE	FL		10/09/2024		10,929		249			249		11,177	11,177			
100119800	WOODRIDGE	NY		08/08/2023		(41)		490			490		449	449			
100143685	BROOKLYN	MD		02/22/2024		234		(62)			(62)		172	172			
100161627	UNITED KINGDOM	GBR		07/29/2024		25							25	25			
100130209	MIDDLETOWN	OH		11/15/2023		237		(54)			(54)		184	184			
100076532	FRESNO	CA		01/04/2022		2,179		(32)			(32)		2,147	2,147			
100127109	MIRAMAR	FL		08/30/2023		712		93			93		804	804			
100047652	ELGIN	IL		11/20/2020		347		87			87		434	434			
100126998	WAWARSING	NY		08/30/2023		84		1,160			1,160		1,244	1,244			
100037993	TUCSON	AZ		09/16/2019		478		(69)			(69)		409	409			
100160498	MADERA	CA		07/19/2024		(3,936)		(35)			(35)	4,223	252	260	8		8
100064945	LAKELAND	FL		07/14/2021		687		(61)			(61)		626	626			
100067321	LUTZ	FL		08/02/2021		748		55			55		803	803			
100152866	CHICAGO	IL		05/22/2024		279		(37)			(37)		242	242			
100176933	BALTIMORE	MD		11/15/2024		333		(36)			(36)		296	296			
100077410	RINGGOLD	GA		01/03/2022		891		(25)			(25)		866	866			
100080169	ELKTON	MD		02/25/2022		625		(19)			(19)		606	606			
100077065	LEES SUMMIT	MO		01/03/2022		617		(14)			(14)		603	603			
100075325	JACKSON	TN		12/01/2021		886		(41)			(41)		845	845			
100184848	ELK RIVER	MN		12/17/2024		513		(26)			(26)		486	486			
100020156	NAMPA	ID		07/17/2018		796		(84)			(84)		712	712			
100089613	FORT LAUDERDALE	FL		01/30/2023		7,561		(410)			(410)		7,152	7,152			
100061157	SHAWNEE	KS		06/01/2021		913		9			9		922	922			
100111445	KNOXVILLE	TN		06/29/2023		212		68			68		280	280			
100101503	HERRIN	IL		04/26/2023		849		(54)			(54)		795	795			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013153	LAKE ELSINORE	CA		05/25/2017		372		143			143		515	515			
100117212	PALM CITY	FL		07/20/2023		340		18			18		358	358			
100117969	OLIVEHURST	CA		07/20/2023		318		(2)			(2)		316	316			
100081482	STERLING HTS	MI		03/18/2022		619							620	620			
100155668	JAMISON	PA		06/18/2024		673		(81)			(81)		592	592			
100103801	MIDLAND	MI		05/10/2023		318		(19)			(19)		299	299			
100163860	CHICAGO	IL		09/27/2024		414		(69)			(69)		345	345			
100064774	GRAND PRAIRIE	TX		07/14/2021		1,015		(95)			(95)		920	920			
100108082	HOUSTON	TX		05/24/2023		89,734		(6,003)			(6,003)		83,731	83,731			
100177713	SANTA ROSA	CA		11/19/2024		713		(74)			(74)		639	639			
100149112	FORT WAYNE	IN		04/22/2024		136		(24)			(24)		112	112			
100111933	HUGO	MN		06/29/2023		229		342			342		571	571			
100150254	ROTTERDAM	NLD		04/29/2024													
100110823	MIAMI GARDENS	FL		06/29/2023		(49)		702			702		653	653			
100087119	KNOXVILLE	TN		11/04/2022		26		(26)			(26)						
100111077	JACKSONVILLE	FL		06/29/2023		1,103		(176)			(176)		927	927			
100171328	HAMPTON BAYS	NY		10/16/2024		326		(35)			(35)		291	291			
100175863	CRAFTON	PA		11/12/2024		296		(21)			(21)		276	276			
100133787	TITUSVILLE	FL		10/20/2023		315		(48)			(48)		267	267			
100055059	ELMONT	NY		03/23/2021		560		(84)			(84)		476	476			
100060900	HOUSTON	TX		06/01/2021		768		8			8		776	776			
100046118	BERLIN	NJ		11/25/2020		876		(153)			(153)		723	723			
100091739	FORT WORTH	TX		03/24/2023		623		(128)			(128)		495	495			
100088864	TOMBALL	TX		11/15/2022		594		(38)			(38)		556	556			
100141174	FORT WORTH	TX		01/30/2024		323		(9)			(9)		314	314			
100028820	JACKSONVILLE	FL		10/26/2018		584		252			252		836	836			
100149148	HOUSTON	TX		04/22/2024		279		(32)			(32)		247	247			
100023193	NEW ORLEANS	LA		08/16/2018		(2,355)		(3)			(3)	4,220	1,862	1,838	(24)		(24)
100068487	DECATUR	TX		08/25/2021		698		(86)			(86)		612	612			
100162016	WALTERBORO	SC		07/31/2024		(3,931)		(31)			(31)	4,220	258	235	(23)		(23)
100070487	WEST READING	PA		09/23/2021		698		(94)			(94)		604	604			
100174121	MINNEAPOLIS	MN		10/31/2024		122		(20)			(20)		102	102			
100079940	LAFAYETTE	IN		04/25/2022		(3,442)		(142)			(142)	4,221	636	625	(11)		(11)
100144553	PALM BEACH GARDENS	FL		04/26/2024		668		(60)			(60)		608	608			
100184685	VISTA	CA		12/17/2024		(2,875)		(100)			(100)	4,221	1,246	1,260	13		13
100029129	LAS VEGAS	NV		10/26/2018		424		63			63		487	487			
100168853	UNITED KINGDOM	GBR		09/26/2024		29							29	29			
100108397	CHICAGO	IL		05/25/2023		322		(22)			(22)		299	299			
100012818	GIBSONTON	FL		05/25/2017		493		97			97		590	590			
100184794	CHARLESTON	SC		12/17/2024		1,021		(82)			(82)		940	940			
100077597	WARNER ROBINS	GA		01/03/2022		787		(91)			(91)		696	696			
100136133	GOODRICH	TX		12/18/2023		243		(58)			(58)		185	185			
100091875	KISSIMMEE	FL		01/30/2023		218		(19)			(19)		200	200			
100146338	BROOKSVILLE	FL		03/19/2024		478		(63)			(63)		415	415			
100143833	S-GRAVENHAGE	NLD		02/27/2024													
100146553	FREDERICK	MD		03/19/2024		1,319		(97)			(97)		1,221	1,221			
100173652	BRESKENS	NLD		10/29/2024													
100173687	ARNHEM	NLD		10/29/2024													
100175727	BURBANK	CA		11/12/2024		446		(56)			(56)		391	391			
100114368	MACOMB	MI		06/29/2023		204		102			102		306	306			
100054095	CLIFFWOOD	NJ		03/23/2021		1,272		(145)			(145)		1,128	1,128			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177692	RANCHO CORDOVA	CA		11/19/2024		657		(69)			(69)		589	589			
100079086	BRIDGEPORT	PA		02/24/2022		684		3			3		687	687			
100177901	ORANGE PARK	FL		11/19/2024		497		(64)			(64)		433	433			
100184886	FOLSOM	CA		12/17/2024		494		(58)			(58)		435	435			
100075403	CONSTANTIA	NY		12/01/2021		594		2			2		596	596			
100043365	FARIBAULT	MN		08/13/2020		1,093		(180)			(180)		913	913			
100100107	FAYETTEVILLE	NC		03/28/2023		287		(31)			(31)		256	256			
100099747	PHILADELPHIA	PA		02/28/2023		1,417		(43)			(43)		1,373	1,373			
100057710	DAPHNE	AL		06/30/2021		693		(69)			(69)		624	624			
100111332	LEVITTOWN	PA		06/29/2023		2,454		136			136		2,589	2,589			
100168137	SAINT GEORGE	UT		09/20/2024		(30)		30			30						
100101830	PORT JERVIS	NY		03/31/2023		265		(24)			(24)		242	242			
100149736	PHILADELPHIA	PA		04/26/2024		291		(18)			(18)		274	274			
100146291	FAIRFAX	VA		03/19/2024		1,378		(111)			(111)		1,267	1,267			
100178129	SPRING LAKE	NJ		11/19/2024		644		(63)			(63)		581	581			
100112836	CAROL STREAM	IL		06/29/2023		178		395			395		573	573			
100103099	DAYTON	OH		04/21/2023		299		(28)			(28)		271	271			
100026417	ST. PAUL	MN		09/26/2018		691		8			8		699	699			
100012309	ORLANDO	FL		04/28/2017		691		157			157		848	848			
100149988	MILWAUKEE	WI		06/07/2024		217		(20)			(20)		197	197			
100011845	PORT ORCHARD	WA		03/08/2017		1,616		95			95		1,711	1,711			
100014015	SKOKIE	IL		05/25/2017		1,016		105			105		1,121	1,121			
100111930	FEDERALSBURG	MD		06/29/2023		365		330			330		695	695			
100154903	KINGMAN	AZ		07/19/2024		338		24			24		362	362			
100010789	MIAMI	FL		01/27/2017		487		403			403		889	889			
100156658	BEL AIR	MD		06/24/2024		286		(39)			(39)		247	247			
100174620	GENOA	OH		10/31/2024		627		(81)			(81)		547	547			
100175538	MIAMI	FL		11/08/2024		1,413		(155)			(155)		1,258	1,258			
100178063	ASHLAND	OR		11/19/2024		567		(114)			(114)		453	453			
100113505	IMPERIAL	MO		06/29/2023		244		430			430		674	674			
100047582	RIVERSIDE	CA		11/20/2020		798		(80)			(80)		718	718			
100043862	HACKETTSTOWN	NJ		08/19/2020		329		147			147		476	476			
100140615	GRAHAM	NC		01/19/2024		370		9			9		378	378			
100184533	HERMON	ME		12/17/2024		(3,733)		(29)			(29)	4,193	430	422	(8)		(8)
100062222	DELTONA	FL		07/01/2021		1,000		(7)			(7)		993	993			
100165890	PORTERVILLE	CA		08/30/2024		1,079		(48)			(48)		1,031	1,031			
100024315	BURKE	VA		09/20/2018		733		(18)			(18)		715	715			
100019854	PHOENIX	AZ		07/30/2018		761		(21)			(21)		740	740			
100030736	MURFREESBORO	TN		04/09/2019		1,194		46			46		1,240	1,240			
100061058	TUSCALOOSA	AL		06/01/2021		921		10			10		931	931			
100012712	MODESTO	CA		05/25/2017		351		144			144		495	495			
100120422	WILKESBORO	NC		08/18/2023		1,332		(79)			(79)		1,253	1,253			
100176006	MIAMISBURG	OH		12/20/2024		197		(36)			(36)		161	161			
100128805	FALL RIVER	MA		09/21/2023		1,008		(69)			(69)		939	939			
100064809	BENSENVILLE	IL		07/14/2021		724		(78)			(78)		646	646			
100129989	OKLAHOMA CITY	OK		09/27/2023		428		(16)			(16)		412	412			
100091930	HOUSTON	TX		02/03/2023		241		(59)			(59)		182	182			
100014104	SEBRING	FL		05/25/2017		635		108			108		742	742			
100119788	STONE MOUNTAIN	GA		08/08/2023		321		(29)			(29)		292	292			
100014540	MIRAMAR	FL		09/27/2017		358		3			3		361	361			
100165279	BRUNSWICK	GA		08/29/2024		603		(60)			(60)		543	543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184457	PHOENIX	AZ		12/17/2024		2,627		(183)			(183)		2,444	2,444			
100026882	ORLANDO	FL		09/26/2018		966		126			126		1,092	1,092			
100173908	MEMPHIS	TN		10/31/2024		329		(45)			(45)		284	284			
100174939	OVILLA	TX		10/31/2024		200		(43)			(43)		157	157			
100025962	TUCSON	AZ		09/20/2018		402		40			40		442	442			
100181564	HARRISBURG	PA		12/09/2024		204		(8)			(8)		196	196			
100081290	SNEADS FERRY	NC		03/18/2022		676		42			42		719	719			
100113132	CICERO	IL		06/29/2023		273		1,074			1,074		1,347	1,347			
100064845	SOUTHAMPTON	NJ		07/14/2021		692		(70)			(70)		622	622			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		568		(111)			(111)		457	457			
100115160	PHILADELPHIA	PA		07/17/2023		309		(22)			(22)		287	287			
100055242	STATEN ISLAND	NY		03/23/2021		2,738		(223)			(223)		2,515	2,515			
100048600	MIAMI	FL		11/20/2020		2,295		(244)			(244)		2,051	2,051			
100112625	COLUMBIA	SC		06/29/2023		193		93			93		287	287			
100153964	CINCINNATI	OH		06/05/2024		274		(49)			(49)		225	225			
100065150	LAKE VILLA	IL		07/14/2021		978		(46)			(46)		932	932			
100071638	COLLEGE STATION	TX		10/14/2021		760		(40)			(40)		720	720			
100150226	UNITED KINGDOM	GBR		04/29/2024		15							15	15			
100075931	MOORHEAD	MN		01/07/2022		712		(36)			(36)		676	676			
100139678	UNITED KINGDOM	GBR		12/18/2023		21							21	21			
100109752	WATERBURY	CT		06/16/2023		296		(20)			(20)		276	276			
100048778	WINTER PARK	FL		11/20/2020		1,382		(194)			(194)		1,189	1,189			
100177831	ANAHEIM	CA		11/19/2024		1,320		(94)			(94)		1,226	1,226			
100134653	HOUSTON	TX		10/30/2023		261		(261)			(261)						
100147700	ALVIN	TX		04/05/2024		225		(8)			(8)		217	217			
100054826	MONROEVILLE	PA		03/23/2021		582		(144)			(144)		437	437			
100173756	COLUMBUS	GA		10/30/2024		322		22			22		345	345			
100025004	PRESCOTT	AZ		09/20/2018		771		(110)			(110)		661	661			
100129892	WILMINGTON	DE		09/27/2023		216		(19)			(19)		198	198			
100019791	PROVIDENCE	RI		07/26/2018		712		(45)			(45)		667	667			
100043700	TEMECULA	CA		08/13/2020		2,589		(224)			(224)		2,365	2,365			
100047746	SAN LEANDRO	CA		11/20/2020		2,924		(215)			(215)		2,708	2,708			
100141506	CONVERSE	TX		01/30/2024		260		(58)			(58)		201	201			
100026444	CAPE CORAL	FL		09/26/2018		266		321			321		587	587			
100012269	WEST PARK	FL		04/28/2017		335		283			283		618	710		92	92
100028053	RICHFIELD	MN		10/26/2018		660							660	660			
100064970	NEW PRAGUE	MN		07/14/2021		719		(59)			(59)		660	660			
100055024	COLUMBUS	OH		03/23/2021		1,377		(70)			(70)		1,308	1,308			
100063588	BRISTOL	VA		07/01/2021		617		(29)			(29)		588	588			
100079575	MYRTLE BEACH	SC		04/25/2022		511		(126)			(126)		385	385			
100174835	FORT WORTH	TX		10/31/2024		170		(44)			(44)		126	126			
100068452	WOODBRIDGE	VA		08/25/2021		1,013		(83)			(83)		931	931			
100013001	REDDING	CA		05/25/2017		(3,713)		93			93	4,193	574	573	(1)		(1)
100049658	DEARBORN	MI		11/20/2020		641		(82)			(82)		560	560			
100119061	CHICAGO	IL		07/27/2023		6,167		(70)			(70)		6,097	6,097			
100109851	INDIANAPOLIS	IN		06/22/2023		285		(19)			(19)		266	266			
100184560	STOW	OH		12/17/2024		931		(60)			(60)		871	871			
100088220	VOORHEES	NJ		10/17/2022		(250)		698			698		448	448			
100173676	AMSTERDAM	NLD		10/29/2024		5,764							5,764	5,764			
100173388	SAN PEDRO	CA		10/29/2024		340		(29)			(29)		311	311			
100020226	SANTA CLARITA	CA		07/17/2018		992		(69)			(69)		923	923			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024251	OAK GROVE	MO		09/20/2018		692		(35)			(35)		657	657			
100161834	TYLER	TX		07/31/2024		267		(17)			(17)		251	251			
100133889	SAINT CHARLES	MO		11/29/2023		255		(33)			(33)		223	223			
100046923	LEVITTOWN	NY		11/20/2020		547		(233)			(233)		314	314			
100060482	HOLT	MI		06/01/2021		1,101		10			10		1,111	1,111			
100025707	PROSPECT	OR		09/20/2018		735		(11)			(11)		724	724			
100049598	LAWRENCEVILLE	GA		11/20/2020		604		(114)			(114)		490	490			
100145391	UNITED KINGDOM	GBR		03/12/2024		(1,022)		1,070			1,070		48	48			
100012644	MIAMI	FL		05/25/2017		357		115			115		472	472			
100145912	MIAMI	FL		03/19/2024		240		(27)			(27)		213	213			
100139796	UNITED KINGDOM	GBR		12/18/2023		20							20	20			
100027814	STERLING	CT		10/26/2018		498		115			115		613	613			
100113616	BERKELEY	IL		06/29/2023		175		391			391		567	567			
100138399	COLUMBUS	OH		12/18/2023		66,258		(2,087)			(2,087)		64,171	64,171			
100172711	WHITE OAK	TX		11/21/2024		332		(9)			(9)		323	323			
100041680	KATY	TX		03/02/2020		764		(96)			(96)		669	669			
100172193	HOUSTON	TX		10/17/2024		2,081		(180)			(180)		1,901	1,901			
100180790	JACKSONVILLE	FL		11/26/2024		296		(41)			(41)		255	255			
100145993	WOODBRIDGE	VA		03/19/2024		645		(78)			(78)		567	567			
100177950	SILVER SPRING	MD		11/19/2024		3,585		(216)			(216)		3,369	3,369			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		530		(55)			(55)		475	475			
100026292	RUTHER GLEN	VA		09/20/2018		402		65			65		467	467			
100149758	HAMMOND	IN		04/26/2024		242		(26)			(26)		216	216			
100044123	MINNEAPOLIS	MN		08/19/2020		730		112			112		842	842			
100000596	BROCKTON	MA		09/27/2016		392		24			24		416	416			
100044925	HOUSTON	TX		11/19/2020		592		(125)			(125)		467	467			
100100689	PASADENA	TX		04/28/2023		1,422		23			23		1,444	1,444			
100120634	COLUMBIA	SC		08/18/2023		284		(62)			(62)		222	222			
100155640	BUDA	TX		06/18/2024		230		(23)			(23)		207	207			
100057861	LAS VEGAS	NV		06/30/2021		661		(23)			(23)		638	638			
100171188	SUGAR LAND	TX		11/22/2024		3,618		(118)			(118)		3,500	3,500			
100029904	PROVIDENCE	RI		12/20/2018		835		154			154		989	989			
100184729	LEBANON	ME		12/17/2024		450		(57)			(57)		394	394			
100109829	ROEBLING	NJ		06/22/2023		300		(29)			(29)		270	270			
100031275	RENO	NV		03/29/2019		361		151			151		512	512			
100173518	TURTLE CREEK	PA		10/29/2024		110		(32)			(32)		79	79			
100173917	CLEVELAND	TN		10/31/2024		345		(37)			(37)		308	308			
100018124	FUQUAY VARINA	NC		06/08/2018		1,186		(44)			(44)		1,142	1,142			
100074619	CORPUS CHRISTI	TX		12/01/2021		848		(25)			(25)		823	823			
100185508	WICHITA	KS		12/20/2024		255		(29)			(29)		227	227			
100048456	BERWYN	IL		11/20/2020		1,660		314			314		1,974	1,974			
100043007	TULARE	CA		05/28/2020		629		79			79		708	708			
100173919	DETROIT	MI		10/31/2024		335		(45)			(45)		290	290			
100174893	COLUMBIA	SC		10/31/2024		115		(34)			(34)		81	81			
100161628	UNITED KINGDOM	GBR		07/29/2024		25							25	25			
100030430	JACKSONVILLE	FL		12/20/2018		(3,624)		55			55	4,182	613	585	(28)		(28)
100018237	DACULA	GA		06/08/2018		732		(15)			(15)		717	717			
100075153	COVINGTON	GA		12/01/2021		347		(33)			(33)		313	313			
100139458	SPRING	TX		12/28/2023		260		(35)			(35)		225	225			
100091552	CINCINNATI	OH		01/20/2023		(6)		6			6						
100130400	BROWNSVILLE	TX		09/28/2023		256		(64)			(64)		192	192			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091212	DALLAS	TX		01/31/2023		19		(19)			(19)						
100108407	KILLEEN	TX		05/25/2023		322		(26)			(26)		296	296			
100102191	ORANGE	MA		04/14/2023		308		(31)			(31)		277	277			
100120677	KISSIMMEE	FL		08/24/2023		255		(11)			(11)		244	244			
100172888	GARFIELD HEIGHTS	OH		10/25/2024		204		(37)			(37)		167	167			
100010992	SPRINGFIELD	NJ		12/23/2016		332		453			453		785	785			
100185675	UNITED KINGDOM	GBR		12/20/2024		36							36	36			
100133742	QUEEN CREEK	AZ		10/23/2023		3,656		(27)			(27)		3,629	3,629			
100185652	UNITED KINGDOM	GBR		12/20/2024		45							45	45			
100176213	OCALA	FL		12/20/2024		212		(32)			(32)		180	180			
100079181	FAYETTEVILLE	NC		02/24/2022		623		(7)			(7)		616	616			
100091803	PHILADELPHIA	PA		01/30/2023		(3,919)		(33)			(33)	4,182	229	204	(25)		(25)
100060375	DUNDALK	MD		06/01/2021		2,575		17			17		2,592	2,592			
100118937	NEW CARROLLTON	MD		07/27/2023		592		(84)			(84)		507	507			
100063089	DENHAM SPRINGS	LA		07/01/2021		986		(10)			(10)		976	976			
100138775	COLUMBUS	OH		12/21/2023		243		(53)			(53)		190	190			
100070734	BERRIEN SPRINGS	MI		10/01/2021		1,013		(18)			(18)		995	995			
100184647	SALT LAKE CITY	UT		12/17/2024		451		(53)			(53)		398	398			
100065055	CLARKSVILLE	TN		07/14/2021		724		(51)			(51)		673	673			
100099666	VILLA RICA	GA		04/06/2023		304		(43)			(43)		261	261			
100054381	NORMAL	IL		03/23/2021		1,079		(65)			(65)		1,014	1,014			
100136035	HOUSTON	TX		11/16/2023		268		(84)			(84)		183	183			
100019681	SAN ANTONIO	TX		07/26/2018		799		(66)			(66)		733	733			
100135625	WEST PLAINS	MO		11/09/2023		241		1			1		241	241			
100169395	ORLANDO	FL		09/27/2024		12		(12)			(12)						
100141128	REISTERSTOWN	MD		01/30/2024		288		(14)			(14)		275	275			
100155732	SANDY	UT		06/18/2024		828		(74)			(74)		754	754			
100063411	BLUFF CITY	TN		07/01/2021		811		(26)			(26)		784	784			
100109915	TRENTON	NJ		06/22/2023		296		(21)			(21)		275	275			
100019632	PLEASANTON	TX		07/26/2018		743		(48)			(48)		695	695			
100101547	WYLIE	TX		04/26/2023		9,340		(115)			(115)		9,226	9,226			
100141515	SAN ANTONIO	TX		01/30/2024		22		(22)			(22)						
100084695	LAKE WORTH	FL		08/02/2022		428		(72)			(72)		356	356			
100174588	COLORADO SPRINGS	CO		10/31/2024		210		(45)			(45)		165	165			
100177749	MIAMI	FL		11/19/2024		564		(102)			(102)		462	462			
100138951	WOLCOTT	CT		12/21/2023		325		(66)			(66)		260	260			
100055429	LA PLACE	LA		03/23/2021		1,639		(652)			(652)		987	987			
100137258	NETHERLANDS	NLD		11/28/2023													
100165208	STADSKANAAL	NLD		08/28/2024													
100013512	FORT LAUDERDALE	FL		05/25/2017		536		45			45		582	582			
100055483	SOUTHPORT	NC		03/23/2021		674		(113)			(113)		561	561			
100060603	MORGAN CITY	LA		06/01/2021		689		8			8		698	698			
100024519	BAKERSFIELD	CA		09/20/2018		595		(5)			(5)		590	590			
100046956	KENNESAW	GA		11/20/2020		795		(141)			(141)		653	653			
100060941	HOLLY POND	AL		06/01/2021		667		8			8		675	675			
100136142	GLOUCESTER CITY	NJ		12/18/2023		224		(48)			(48)		176	176			
100019590	WELLS	ME		07/26/2018		763		(28)			(28)		735	735			
100176857	PENSACOLA	FL		11/15/2024		221		(39)			(39)		183	183			
100110815	HOUSTON	TX		06/29/2023		194		13			13		207	207			
100158167	UNITED KINGDOM	GBR		07/09/2024		(1,666)		1,666			1,666						
100185894	SOUTH ELGIN	IL		12/26/2024		108		(34)			(34)		74	74			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100066833	MOUNT WASHINGTON	KY		08/02/2021		2,216		(8)			(8)		2,208	2,208			
100011412	SAN DIEGO	CA		12/23/2016		1,055		2			2		1,057	1,057			
100138376	INDIAN TRAIL	NC		12/18/2023		273		(26)			(26)		247	247			
100025250	JEFFERSON	LA		09/20/2018		691		118			118		810	810			
100161798	TRENTON	NJ		07/31/2024		(86)		340			340		254	254			
100173888	DETROIT	MI		10/31/2024		(348)		634			634		286	286			
100143731	CHARLESTON	SC		02/26/2024		297		(29)			(29)		269	269			
100173892	BARTOW	FL		10/31/2024		(394)		695			695		300	300			
100117628	WOODBRIDGE	VA		07/20/2023		329		(28)			(28)		302	302			
100086994	JACKSONVILLE	FL		11/04/2022		19		(19)			(19)						
100099653	MARION	AR		04/06/2023		(4,159)		(19)			(19)	4,168	(10)		10		10
100079272	HOQUIAM	WA		02/28/2022		640		(87)			(87)		553	553			
100156961	UNITED KINGDOM	GBR		06/27/2024		16							16	16			
100115524	CAVE SPRINGS	AR		07/17/2023		229		(31)			(31)		198	198			
100185654	UNITED KINGDOM	GBR		12/20/2024		37							37	37			
100168880	UNITED KINGDOM	GBR		09/26/2024		28							28	28			
100153591	UNITED KINGDOM	GBR		05/29/2024		16							16	16			
100176091	CAMDEN	NJ		12/20/2024		200		(18)			(18)		182	182			
100038071	OCRACOKE	NC		11/15/2019		1,555		(89)			(89)		1,466	1,466			
100169990	EL PASO	TX		11/08/2024		368		(25)			(25)		343	343			
100130038	SOUTH BEND	IN		09/27/2023		276		(29)			(29)		247	247			
100071292	RINCON	GA		10/01/2021		280							280	280			
100158385	UNITED KINGDOM	GBR		07/09/2024		(1,415)		1,415			1,415						
100165151	UNITED KINGDOM	GBR		08/27/2024		28							28	28			
100165152	UNITED KINGDOM	GBR		08/27/2024		28							28	28			
100030556	SACRAMENTO	CA		12/20/2018		2,193		110			110		2,303	2,303			
100129955	COVINGTON	KY		09/27/2023		282		(17)			(17)		264	264			
100155388	MARANA	AZ		06/18/2024		224							223	223			
100013616	ORLANDO	FL		05/25/2017		(5,318)		45			45	5,798	525	481	84	(129)	(45)
100064044	SATSUMA	AL		07/01/2021		1,121		3			3		1,124	1,124			
100185506	PEMBROKE PINES	FL		12/20/2024		230		(22)			(22)		207	207			
100143819	ROTTERDAM	NLD		02/27/2024													
100156132	NOKOMIS	FL		07/25/2024		12,183		(607)			(607)		11,576	11,576			
100026384	PALM BAY	FL		09/26/2018		575		24			24		599	599			
100011447	ELK GROVE	CA		12/23/2016		3,105		863			863		3,968	3,968			
100013851	RIVERVIEW	FL		05/25/2017		456		41			41		497	497			
100057689	CHESAPEAKE	VA		06/30/2021		757		(68)			(68)		688	688			
100156268	GARFIELD HEIGHTS	OH		07/25/2024		292		(54)			(54)		238	238			
100134668	UPPER DARBY	PA		10/30/2023		290		(7)			(7)		283	283			
100184727	RANCHO CORDOVA	CA		12/17/2024		444		(60)			(60)		384	384			
100177896	SAN TAN VALLEY	AZ		11/19/2024		663		(45)			(45)		618	618			
100109116	GREENVILLE	SC		06/05/2023		291		(13)			(13)		278	278			
100061944	POUGHKEEPSIE	NY		07/01/2021		1,591		13			13		1,604	1,604			
100084723	IMPERIAL	CA		08/02/2022		345		(6)			(6)		339	339			
100101759	WATERBURY	CT		03/31/2023		281		(11)			(11)		271	271			
100146461	ARGYLE	TX		03/19/2024		635		(68)			(68)		568	568			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		1,089		(111)			(111)		978	978			
100145804	WICHITA	KS		05/08/2024		280		(29)			(29)		251	251			
100174598	HOUSTON	TX		10/31/2024		254		(52)			(52)		202	202			
100078669	LA HABRA	CA		02/02/2022		6,026		645			645		6,671	6,671			
100176645	PHOENIX	AZ		11/15/2024		188		(35)			(35)		153	153			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048451	JONESBORO	GA		11/20/2020		468		(114)			(114)		354	354			
100089988	WARRIOR	AL		01/13/2023		312		(14)			(14)		297	297			
100063332	FORT WAYNE	IN		07/01/2021		887		(40)			(40)		846	846			
100112431	FISKDALE	MA		06/29/2023		475		302			302		777	777			
100055614	LITTLE ROCK	AR		03/23/2021		765		(166)			(166)		599	599			
100067056	BEAUMONT	TX		08/02/2021		915		38			38		953	953			
100012598	SAINT PETERSBURG	FL		05/25/2017		377		81			81		458	458			
100112897	LANSING	IL		06/29/2023		720		626			626		1,346	1,346			
100071754	PENSACOLA	FL		10/14/2021		809		(63)			(63)		746	746			
100030671	DANVILLE	IN		04/09/2019		343		261			261		604	604			
100013158	FRESNO	CA		05/25/2017		539		220			220		759	759			
100067533	LYNCHBURG	VA		09/23/2021		739		(85)			(85)		654	654			
100143580	CLEVELAND	OH		02/21/2024		284		(14)			(14)		270	270			
100064568	SOUTH HOLLAND	IL		07/01/2021		630		107			107		737	737			
100118043	BALTIMORE	MD		07/20/2023		393		347			347		740	740			
100181631	CLEVELAND	OH		12/11/2024		280		(1)			(1)		279	279			
100116385	SOMERDALE	NJ		07/20/2023		407		138			138		545	545			
100154889	PLYMOUTH	MI		07/19/2024		439		(28)			(28)		411	411			
100026134	CHICAGO	IL		09/20/2018		(4,693)		180			180	5,760	1,247	1,282	67	(32)	35
100161594	UNITED KINGDOM	GBR		07/29/2024		31							31	31			
100112577	GRAY	ME		06/29/2023		358		395			395		753	753			
100012034	PERRIS	CA		03/08/2017		786		178			178		963	963			
100172750	SALT LAKE CITY	UT		11/21/2024		968		(48)			(48)		919	919			
100084777	PHOENIX	AZ		08/02/2022		375		(56)			(56)		320	320			
100063793	PLEASANT VALLEY	MO		07/01/2021		547		(6)			(6)		542	542			
100054301	SPRINGFIELD	MA		03/23/2021		549		(69)			(69)		481	481			
100177796	BIG BEAR CITY	CA		11/19/2024		683		(43)			(43)		640	640			
100115124	CINCINNATI	OH		07/17/2023		316		(19)			(19)		297	297			
100077193	FORT WORTH	TX		01/03/2022		1,367		(97)			(97)		1,270	1,270			
100156553	FORT WORTH	TX		06/24/2024		13,826		(363)			(363)		13,463	13,463			
100012647	CHICAGO	IL		05/25/2017		876		74			74		949	949			
100113176	MIAMI	FL		06/29/2023		4,313		369			369		4,683	4,683			
100165295	PHENIX CITY	AL		08/29/2024		(13)		13			13						
100114604	RAEFORD	NC		06/29/2023		279		(53)			(53)		226	226			
100012760	GURNEE	IL		05/25/2017		374		88			88		462	462			
100078303	HEMET	CA		02/10/2022		37		(37)			(37)						
100174673	PHILADELPHIA	PA		10/31/2024		309		(49)			(49)		260	260			
100048689	CHARLOTTESVILLE	VA		11/20/2020		596		(269)			(269)		327	327			
100120277	COOPER CITY	FL		08/18/2023		296		(27)			(27)		269	269			
100064926	GLENVIEW	IL		07/14/2021		621		(58)			(58)		563	563			
100025681	BALTIMORE	MD		09/20/2018		632		38			38		671	671			
100039007	DUBLIN	IRL		09/27/2019		992		793			793		1,785	1,785			
100113138	SAN YSIDRO	CA		06/29/2023		407		321			321		728	728			
100055765	BOZEMAN	MT		03/23/2021		452		(63)			(63)		389	389			
100039109	CORK	IRL		09/27/2019		713		829			829		1,542	1,542			
100012801	CITRUS HEIGHTS	CA		05/25/2017		(3,954)		512			512	4,150	707	656	(51)		(51)
100174460	ALLEN	TX		10/31/2024		(3,462)		(91)			(91)	4,155	603	584	(18)		(18)
100178488	PORT CHARLOTTE	FL		11/21/2024		(3,798)		(20)			(20)	4,160	342	319	(23)		(23)
100154793	BAKERSFIELD	CA		07/19/2024		8,039		107			107		8,146	8,146			
100049092	BETHLEHEM	PA		11/20/2020		1,942		(484)			(484)		1,458	1,458			
100028973	PHENIX CITY	AL		10/26/2018		(4,576)		456			456	5,733	1,612	1,588	(24)		(24)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139756	UNITED KINGDOM	GBR		12/18/2023		(5,666)						5,733	66	19	(48)		(48)
100157826	PLANTATION	FL		08/01/2024		328		(59)			(59)		269	269			
100111517	BEDMINSTER	NJ		06/29/2023		138		371			371		509	509			
100053623	CLEVELAND	OK		03/23/2021		287		(87)			(87)		200	200			
100172863	HARTSVILLE	IN		10/25/2024		(5,548)		(9)			(9)	5,733	176	171	(5)		(5)
100067585	DALTON	GA		09/23/2021		909		(101)			(101)		807	807			
100082897	ORLANDO	FL		05/17/2022		34,238		(3,897)			(3,897)		30,340	30,340			
100146219	HIGHLANDS RANCH	CO		03/19/2024		725		(78)			(78)		647	647			
100090293	LAS VEGAS	NV		01/13/2023		280		(59)			(59)		221	221			
100029657	GARDNER	KS		10/26/2018		655		(23)			(23)		633	633			
100178170	RENTON	WA		11/19/2024		578		(95)			(95)		483	483			
100143549	CHARLEROI	PA		02/21/2024		298		(13)			(13)		285	285			
100031347	BAKERSFIELD	CA		03/29/2019		513		7			7		520	520			
100017915	RIALTO	CA		05/30/2018		764		(28)			(28)		735	735			
100078907	FAYETTEVILLE	NC		02/24/2022		621		(36)			(36)		585	585			
100101183	WESLEY CHAPEL	FL		04/28/2023		979		465			465		1,444	1,444			
100019977	CANTON	GA		07/30/2018		730		(48)			(48)		681	681			
100103177	CALUMET CITY	IL		04/21/2023		292		(18)			(18)		274	274			
100133849	COLUMBIA	PA		10/20/2023		301		(31)			(31)		271	271			
100173554	UNITED KINGDOM	GBR		10/29/2024		26							26	26			
100165830	MIDLOTHIAN	TX		08/29/2024		409		2			2		411	411			
100184916	RAVENEL	SC		12/17/2024		440		(31)			(31)		409	409			
100047167	RADCLIFF	KY		11/20/2020		623		(78)			(78)		545	545			
100038623	DUBLIN	IRL		09/27/2019		2,710		1,614			1,614		4,325	4,325			
100103855	MACON	GA		05/10/2023		299		(29)			(29)		271	271			
100013107	OXON HILL	MD		05/25/2017		852		131			131		983	983			
100080165	DAYTONA BEACH	FL		02/25/2022		2,126		(261)			(261)		1,865	1,865			
100084758	KEY WEST	FL		08/02/2022		(1,366)		(71)			(71)	4,136	2,700	2,671	(28)		(28)
100155620	LONGMONT	CO		06/18/2024		1,064		(108)			(108)		956	956			
100100313	GRANVILLE	NY		04/27/2023		897		139			139		1,036	1,036			
100175729	EATONVILLE	WA		11/12/2024		(3,440)		(88)			(88)	4,163	635	618	(17)		(17)
100157605	HIALEAH	FL		06/28/2024		305		(53)			(53)		252	252			
100154701	PENSACOLA	FL		07/19/2024		327		(58)			(58)		269	269			
100154923	PITTSBURGH	PA		07/19/2024		294		(59)			(59)		235	235			
100116959	MADISON	AL		07/20/2023		436		443			443		879	879			
100025754	OPA LOCKA	FL		09/20/2018		1,284		253			253		1,537	1,537			
100134036	DANVILLE	VA		10/25/2023		103,565		(2,616)			(2,616)		100,949	100,949			
100081006	LAFAYETTE	LA		03/18/2022		681		85			85		766	766			
100079566	NORTH MYRTLE BEACH	SC		04/25/2022		(3,017)		(189)			(189)	4,149	943	936	(6)		(6)
100151710	TRENTON	NJ		05/10/2024		306		(53)			(53)		253	253			
100025488	DOUGLASVILLE	GA		09/20/2018		1,093		252			252		1,345	1,345			
100150200	SAINT CLOUD	FL		04/30/2024		269		(22)			(22)		247	247			
100017947	PHILADELPHIA	PA		05/22/2018		496		(44)			(44)		452	452			
100067611	TALLAHASSEE	FL		09/23/2021		722		(66)			(66)		656	656			
100014055	YUMA	AZ		05/25/2017		486		41			41		527	527			
100025816	SOUTHPORT	NC		09/20/2018		449		59			59		508	508			
100185901	PASO ROBLES	CA		12/26/2024		254		(14)			(14)		239	239			
100028031	WEST ST. PAUL	MN		10/26/2018		865		(56)			(56)		810	810			
100127316	VIRGINIA BEACH	VA		08/30/2023		172		53			53		226	226			
100138179	ROGERS	MN		12/14/2023		1,671		22			22		1,693	1,693			
100062876	MILWAUKEE	WI		07/01/2021		1,356		(30)			(30)		1,326	1,326			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146455	THORNTON	CO		03/19/2024		689		(84)			(84)		605	605			
100023332	AMBLER	PA		08/16/2018		15,969		(151)			(151)		15,818	15,818			
100180879	UNITED KINGDOM	GBR		11/27/2024		533							533	533			
100080755	AVENTURA	FL		03/10/2022		559		(26)			(26)		533	533			
100077057	OPA LOCKA	FL		01/03/2022		140		(19)			(19)		122	122			
100101575	LOUISVILLE	KY		04/26/2023		367		(16)			(16)		352	352			
100017180	CAROL STREAM	IL		04/26/2018		556		30			30		586	586			
100178184	GIBSONIA	PA		11/19/2024		736		(37)			(37)		698	698			
100087329	MYRTLE BEACH	SC		10/25/2022		452		28			28		480	480			
100114400	WATERFORD	CT		06/29/2023		245		123			123		368	368			
100018175	LAFAYETTE	LA		06/08/2018		718		(26)			(26)		692	692			
100064835	WICHITA	KS		07/14/2021		691		(71)			(71)		620	620			
100154130	GLENDALE HEIGHTS	IL		07/11/2024		338		(27)			(27)		311	311			
100012864	LAS VEGAS	NV		05/25/2017		365		244			244		609	609			
100029707	SEATTLE	WA		10/26/2018		792		344			344		1,135	1,135			
100176077	CAMDEN	NJ		12/20/2024		191		(9)			(9)		182	182			
100114952	HOUSTON	TX		07/13/2023		(8)		8			8						
100100950	SCOTTSDALE	AZ		04/28/2023		498		178			178		676	676			
100028904	DELRAY BEACH	FL		10/26/2018		541		19			19		561	561			
100142607	FORT SMITH	AR		02/08/2024		37,247		(655)			(655)		36,592	36,592			
100083657	WILSON	NC		06/23/2022		436		(45)			(45)		392	392			
100065059	GLENDALE	AZ		07/14/2021		(5,021)		(48)			(48)	5,733	663	634	(29)		(29)
100055844	OZARK	MO		03/23/2021		439		(143)			(143)		296	296			
100065496	HOUSTON	TX		07/28/2021		2,136		(130)			(130)		2,007	2,007			
100057616	HAMBURG	PA		06/30/2021		1,111		(29)			(29)		1,082	1,082			
100110840	N LAUDERDALE	FL		06/29/2023		204		343			343		547	547			
100149171	COLUMBUS	GA		04/22/2024		330		27			27		357	357			
100029931	CHESAPEAKE	VA		12/20/2018		476		249			249		725	725			
100126802	PROVINCETOWN	MA		08/30/2023		(343)		1,204			1,204		861	861			
100180852	HOOGEVEEN	NLD		10/28/2024													
100157581	ROTTERDAM	NLD		06/28/2024													
100012930	HESPERIA	CA		05/25/2017		117		(117)			(117)						
100136300	HARKER HEIGHTS	TX		11/20/2023		24,954		2,364			2,364		27,317	27,317			
100143827	STADSKANAAL	NLD		02/27/2024													
100147287	DAVENPORT	IA		03/28/2024		316		(3)			(3)		313	313			
100067997	HOLLY HILL	FL		09/23/2021		682		(79)			(79)		604	604			
100043964	PALM COAST	FL		08/19/2020		590		(108)			(108)		482	482			
100165955	HUMBLE	TX		09/06/2024		210		(29)			(29)		181	181			
100167907	DALLAS	TX		09/20/2024		245		(95)			(95)		150	150			
100146385	LADERA RANCH	CA		03/19/2024		966		(76)			(76)		890	890			
100116592	FORT PIERCE	FL		07/20/2023		297		(60)			(60)		237	237			
100066382	BALTIMORE	MD		08/02/2021		1,313		(29)			(29)		1,285	1,285			
100109264	SOAP LAKE	WA		07/21/2023		332		(66)			(66)		265	265			
100024934	RICHMOND	VA		09/20/2018		401		137			137		538	538			
100146314	DAWSONVILLE	GA		03/19/2024		705		(80)			(80)		625	625			
100173607	ROERMOND	NLD		10/29/2024		1,863							1,863	1,863			
100155666	TAMPA	FL		06/18/2024		125,243		(7,991)			(7,991)		117,252	117,252			
100013482	STOCKTON	CA		05/25/2017		93		66			66		159	159			
100161858	VERMILION	OH		07/31/2024		278		(10)			(10)		268	268			
100178019	FLORAL PARK	NY		11/19/2024		675		(102)			(102)		573	573			
100173559	UNITED KINGDOM	GBR		10/29/2024		26							26	26			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114063	CRANSTON	RI		06/29/2023		675		94			94		769	769			
100061255	JACKSONVILLE	FL		06/01/2021		552		8			8		560	704		144	144
100113714	HARTFORD	CT		06/29/2023		434		512			512		946	946			
100132754	LITTLE ROCK	AR		11/03/2023		(2,796)		(57)			(57)	4,130	1,277	1,251	(26)		(26)
100146146	WILDER	ID		03/19/2024		707		(61)			(61)		646	646			
100109861	WYOMING	MI		06/22/2023		318		(29)			(29)		290	290			
100133135	WOODLAND	CA		11/29/2023		1,680		(136)			(136)		1,544	1,544			
100071564	CHESAPEAKE	VA		10/14/2021		1,450		(117)			(117)		1,333	1,333			
100108945	CITRUS HEIGHTS	CA		05/31/2023		338		(92)			(92)		246	246			
100087244	LAS VEGAS	NV		10/25/2022		459		122			122		581	581			
100154866	SELMA	CA		07/19/2024		8,913		(434)			(434)		8,479	8,479			
100158366	UNITED KINGDOM	GBR		07/09/2024		5,236		1,797			1,797		7,033	7,033			
100000580	PORT ST. LUCIE	FL		09/27/2016		2,265		516			516		2,780	2,780			
100153842	CHICAGO	IL		06/05/2024		208		(24)			(24)		185	185			
100060620	CHATHAM	LA		06/01/2021		1,167		10			10		1,177	1,177			
100167038	ORLANDO	FL		09/13/2024		316		(15)			(15)		301	301			
100031143	SHAFTER	CA		03/29/2019		490		149			149		639	639			
100117898	BOCA RATON	FL		07/20/2023		299		(35)			(35)		264	264			
100055725	CHICAGO	IL		03/23/2021		876		(85)			(85)		791	791			
100185638	UNITED KINGDOM	GBR		12/20/2024		34							34	34			
100020151	FORT MILL	SC		07/17/2018		727		(38)			(38)		689	689			
100141546	MONTGOMERY	AL		01/30/2024		273		1			1		274	274			
100024799	OPA LOCKA	FL		09/20/2018		831		(55)			(55)		777	777			
100155309	BALTIMORE	MD		07/19/2024		269		(69)			(69)		200	200			
100088246	NASHVILLE	NC		10/17/2022		354		(21)			(21)		334	334			
100146262	MIAMI	FL		03/19/2024		624		(53)			(53)		572	572			
100011414	DENTON	MD		12/23/2016		823		241			241		1,064	1,064			
100141044	KISSIMMEE	FL		02/20/2024		322		(18)			(18)		303	303			
100153948	SAINT GEORGE	UT		06/05/2024		740		9			9		749	749			
100013061	WEST PALM BEACH	FL		05/25/2017		385		94			94		480	480			
100031508	NORTH HIGHLANDS	CA		03/29/2019		462		173			173		635	635			
100153946	SAINT GEORGE	UT		06/05/2024		740		10			10		749	749			
100079205	BUFFALO	NY		02/24/2022		659		(23)			(23)		635	635			
100078787	PLANO	IL		02/24/2022		975		(8)			(8)		967	967			
100115286	BRIDGETON	NJ		07/17/2023		(5,713)		297			297	5,699	283	265	(18)		(18)
100078929	SAINT LOUIS	MO		02/24/2022		659		(3)			(3)		656	656			
100048037	ORLANDO	FL		11/20/2020		756		(207)			(207)		548	548			
100110984	DULUTH	GA		06/29/2023		586		132			132		717	717			
100120846	SOUTH BELOIT	IL		08/25/2023		243		(9)			(9)		233	233			
100060608	BEDFORD	TX		06/01/2021		673		8			8		681	681			
100149045	LAKELAND	FL		04/19/2024		323		(16)			(16)		307	307			
100176198	WALNUT CREEK	CA		12/20/2024		358		(10)			(10)		348	348			
100048903	JACKSON	MI		11/20/2020		581		(156)			(156)		425	425			
100040106	MARIETTA	GA		01/28/2020		788		(78)			(78)		710	710			
100103584	CINCINNATI	OH		05/08/2023		1,096		(85)			(85)		1,011	1,011			
100155502	HOSCHTON	GA		06/18/2024		560		(102)			(102)		458	458			
100148996	SPRING	TX		04/19/2024		36,310		(1,473)			(1,473)		34,837	34,837			
100013008	NORTH LAUDERDALE	FL		05/25/2017		431		91			91		521	521			
100049989	STONE MOUNTAIN	GA		11/20/2020		793		(151)			(151)		642	642			
100175117	MEMPHIS	TN		11/05/2024		328		(20)			(20)		308	308			
100043204	CLARKTON	NC		08/13/2020		2,921		(323)			(323)		2,598	2,598			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141896	BALTIMORE	MD		03/27/2024		294		(23)			(23)		271	271			
100111209	PLAINS	MT		06/29/2023		211		281			281		492	492			
100175136	MEMPHIS	TN		11/05/2024		225		(19)			(19)		206	206			
100184686	MANTECA	CA		12/17/2024		429		(51)			(51)		378	378			
100184829	MURRIETA	CA		12/17/2024		421		(18)			(18)		403	403			
100055208	DARLINGTON	SC		03/23/2021		2,005		(478)			(478)		1,527	1,527			
100091853	WILMINGTON	DE		01/30/2023		247		(19)			(19)		228	228			
100066068	OGDENSBURG	WI		08/02/2021		888		(23)			(23)		865	865			
100063508	DEARBORN	MI		07/01/2021		783		(30)			(30)		754	754			
100028833	RIVERVIEW	FL		10/26/2018		450		136			136		586	586			
100013055	LAS VEGAS	NV		05/25/2017		332		165			165		497	497			
100180899	UNITED KINGDOM	GBR		11/27/2024		29							29	29			
100133409	PERRIS	CA		11/21/2023		2		(2)			(2)						
100018407	MERIDIAN	ID		06/27/2018		(4,758)		(48)			(48)	5,687	882	872	(10)		(10)
100018057	RICHMOND	VA		06/08/2018		1,677		(68)			(68)		1,608	1,608			
100060514	DULUTH	MN		06/01/2021		(4,776)		9			9	5,687	920	917	(3)		(3)
100088075	KISSIMMEE	FL		10/25/2022		(4,041)		(58)			(58)	5,687	1,588	1,565	(24)		(24)
100141311	HOUSTON	TX		01/30/2024		285		(11)			(11)		274	274			
100160369	PHILADELPHIA	PA		09/06/2024		443		(69)			(69)		374	374			
100163807	MILLINOCKET	ME		09/27/2024		242		(49)			(49)		193	193			
100134716	ALTAMONTE SPRINGS	FL		10/30/2023		1,055		(46)			(46)		1,009	1,009			
100153413	PARK FOREST	IL		05/30/2024		258		(19)			(19)		239	239			
100139822	UNITED KINGDOM	GBR		12/18/2023													
100064815	MERRILLVILLE	IN		07/14/2021		663		(71)			(71)		592	592			
100136169	CHICAGO	IL		12/18/2023		183		(15)			(15)		168	168			
100078927	TOMBALL	TX		02/24/2022		1,102		5			5		1,107	1,107			
100057558	EATONTON	GA		06/30/2021		2,328		(95)			(95)		2,233	2,233			
100139758	UNITED KINGDOM	GBR		12/18/2023													
100088250	SOUTH EUCLID	OH		10/17/2022		342		(17)			(17)		325	325			
100080986	BALTIMORE	MD		03/18/2022		885		77			77		963	963			
100103243	OKLAHOMA CITY	OK		04/27/2023		19		(19)			(19)						
100178204	STREETSBORO	OH		11/19/2024		608		(84)			(84)		524	524			
100141998	DAYTON	OH		02/29/2024		287		(30)			(30)		257	257			
100116963	HOUSTON	TX		07/20/2023		399		253			253		651	651			
100109883	MORGANTOWN	WV		06/22/2023		334		(27)			(27)		308	308			
100173721	REIDSVILLE	NC		10/30/2024		323		(45)			(45)		277	277			
100156892	WASHINGTON	PA		06/27/2024		248		(14)			(14)		235	235			
100112666	WALDEN	NY		06/29/2023		(6)		622			622		616	616			
100161576	UNITED KINGDOM	GBR		07/29/2024		14							14	14			
100168849	UNITED KINGDOM	GBR		09/26/2024		28							28	28			
100055264	NAUGATUCK	CT		03/23/2021		2,748		(176)			(176)		2,573	2,573			
100120709	PONDER	TX		08/25/2023		3,294		(160)			(160)		3,134	3,134			
100158570	JURUPA VALLEY	CA		07/10/2024		305		(10)			(10)		294	294			
100055243	FRESNO	CA		03/23/2021		703		(99)			(99)		604	604			
100118783	LAFAYETTE	IN		07/25/2023		321		(19)			(19)		302	302			
100011015	SELMA	CA		12/23/2016		311		439			439		749	749			
100023785	YOUNGSVILLE	LA		09/04/2018		687		(43)			(43)		644	644			
100155514	BELLA VISTA	AR		06/18/2024		565		(66)			(66)		499	499			
100141804	TILBURG	NLD		01/29/2024													
100181270	LONGVIEW	TX		12/06/2024		207		(37)			(37)		170	170			
100011156	DOVER	FL		12/23/2016		1,236		(29)			(29)		1,207	1,207			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164059	SUN CITY CENTER	FL		08/21/2024		319		(10)			(10)		309	309			
100077694	GERMANTOWN	OH		01/03/2022		917		(39)			(39)		878	878			
100146004	CAMAS	WA		03/19/2024		566		(96)			(96)		470	470			
100075942	BAY CITY	TX		01/07/2022		746		(8)			(8)		737	737			
100078716	TRENTON	NJ		02/02/2022		7,338		(716)			(716)		6,623	6,623			
100173542	UNITED KINGDOM	GBR		10/29/2024		28							28	28			
100079026	GRANDVIEW	MO		02/24/2022		2,693		(41)			(41)		2,652	2,652			
100063206	ABSECON	NJ		07/01/2021		1,011		(5)			(5)		1,006	1,006			
100038710	WESTMEATH	IRL		09/27/2019		1,853		1,051			1,051		2,904	2,904			
100145077	UNITED KINGDOM	GBR		03/12/2024		24		(24)			(24)						
100066771	POWELL	OH		08/02/2021		1,061		(24)			(24)		1,038	1,038			
100167883	NEW CARROLLTON	MD		09/20/2024		265		(52)			(52)		213	213			
100066257	TRENTON	NJ		08/02/2021		1,033		(11)			(11)		1,022	1,022			
100143632	ARTESIA	NM		02/21/2024		270		(11)			(11)		259	259			
100149748	HUNTSVILLE	AL		04/26/2024		276		(16)			(16)		260	260			
100014054	YUMA	AZ		05/25/2017		503		74			74		576	576			
100172170	OROSI	CA		10/17/2024		344		(46)			(46)		299	299			
100117682	WICHITA	KS		07/20/2023		308		(51)			(51)		257	257			
100175778	SYRACUSE	NY		11/12/2024		291		(32)			(32)		259	259			
100071064	SAN ANTONIO	TX		10/01/2021		1,011		(13)			(13)		998	998			
100138747	CONWAY	AR		02/02/2024		275		(20)			(20)		255	255			
100139676	UNITED KINGDOM	GBR		12/18/2023		18							18	18			
100112476	CHINO VALLEY	AZ		06/29/2023		3,599		533			533		4,132	4,132			
100027851	PHILADELPHIA	PA		10/26/2018		1,250		162			162		1,411	1,411			
100090211	SAN ANTONIO	TX		01/13/2023		382		(49)			(49)		333	333			
100133378	ARROYO GRANDE	CA		11/21/2023		469		(26)			(26)		443	443			
100139143	ALLENTOWN	PA		12/28/2023		168		(40)			(40)		128	128			
100164661	FRONT ROYAL	VA		08/23/2024		1,038		(77)			(77)		961	961			
100074841	SIMPSONVILLE	SC		12/01/2021		1,183		(13)			(13)		1,170	1,170			
100159017	STATESVILLE	NC		08/15/2024		333		(11)			(11)		321	321			
100062255	FISHERS	IN		07/01/2021		842		(4)			(4)		838	838			
100144912	UNITED KINGDOM	GBR		03/12/2024		(897)		897			897						
100084356	MANCHESTER	GBR		06/30/2022													
100173567	UNITED KINGDOM	GBR		10/29/2024		(4,039)						4,100	61	31	(30)		(30)
100020016	AUSTIN	TX		07/30/2018		709		(55)			(55)		654	654			
100013092	MIAMI	FL		05/25/2017		(3,663)		213			213	4,098	649	662	13		13
100076561	HESPERIA	CA		12/16/2021		1,397		(72)			(72)		1,325	1,325			
100031160	APPLE VALLEY	CA		03/29/2019		665		82			82		747	747			
100114533	HILLSBORO	IL		06/29/2023		541		(44)			(44)		497	497			
100184894	POWDER SPRINGS	GA		12/17/2024		461		(48)			(48)		413	413			
100161321	RALEIGH	NC		07/25/2024		512		(7)			(7)		505	505			
100028544	LANSING	KS		10/26/2018		2,091		234			234		2,325	2,325			
100180925	UNITED KINGDOM	GBR		11/27/2024		31							31	31			
100100260	CHICAGO	IL		03/17/2023		322		(24)			(24)		298	298			
100155662	ATLANTA	GA		06/18/2024		183		(30)			(30)		153	153			
100067855	SPARTANBURG	SC		09/23/2021		693		(80)			(80)		612	612			
100023698	MORENO VALLEY	CA		09/04/2018		729		(36)			(36)		693	693			
100062916	HOUSTON	TX		07/01/2021		1,012		(31)			(31)		981	981			
100013418	POMONA	CA		05/25/2017		194		889			889		1,083	1,083			
100186728	SAINT LOUIS	MO		12/31/2024		113		(30)			(30)		83	83			
100012935	ORLANDO	FL		05/25/2017		808		136			136		944	944			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065441	HANFORD	CA		07/28/2021		2,197		(38)			(38)		2,160	2,160			
100113543	TYRONE	GA		06/29/2023		216		237			237		452	452			
100167500	CHICAGO	IL		10/31/2024		301		(43)			(43)		258	258			
100134796	SAN JOAQUIN	CA		10/30/2023		3,314		(68)			(68)		3,246	3,246			
100118048	QUAKERTOWN	PA		07/20/2023		422		356			356		778	778			
100164135	COLUMBUS	GA		08/21/2024		(16)		16			16						
100011381	HIALEAH	FL		12/23/2016		182		21			21		203	203			
100038393	ELK RIVER	MN		11/15/2019		747		(51)			(51)		697	697			
100019592	MONTGOMERY	AL		07/26/2018		1,380		(46)			(46)		1,334	1,334			
100176667	FORT WALTON BEACH	FL		11/15/2024		(5,469)		(5)			(5)	5,659	185	303	119		119
100109640	HOLIDAY	FL		06/14/2023		859		(75)			(75)		784	784			
100175855	LUZERNE	PA		11/12/2024		(259)		524			524		264	264			
100053477	RUTLEDGE	GA		03/23/2021		887		(81)			(81)		806	806			
100088936	CHIPPEWA LAKE	OH		11/15/2022		323		(4)			(4)		319	319			
100144276	INVERNESS	FL		03/07/2024		306		(23)			(23)		283	283			
100065372	HOUSTON	TX		07/28/2021		618		(60)			(60)		558	558			
100057951	ALEXANDRIA	VA		06/30/2021		645		(62)			(62)		583	583			
100075479	GRIFFITH	IN		12/01/2021		755		(34)			(34)		722	722			
100185668	UNITED KINGDOM	GBR		12/20/2024		302							302	302			
100030539	WALDORF	MD		12/20/2018		(1,946)		170			170	4,102	2,326	2,295	(31)		(31)
100062203	LEWISTON	ID		07/01/2021		1,001		(26)			(26)		974	974			
100173847	WASHINGTON TOWNSHIP	NJ		10/31/2024		(3)		3			3						
100000411	TULSA	OK		09/27/2016		(2,114)		540			540	4,088	2,513	2,479	(35)		(35)
100045626	MARLBOROUGH	MA		11/25/2020		404		(3)			(3)		401	401			
100049997	SIMI VALLEY	CA		11/20/2020		1,089		(5)			(5)		1,084	1,084			
100158433	BUSHKILL	PA		07/10/2024		318		(44)			(44)		274	274			
100053905	NEW HAVEN	CT		03/23/2021		510		(179)			(179)		331	331			
100012716	MIAMI GARDENS	FL		05/25/2017		350		127			127		478	478			
100114458	DECATUR	GA		06/29/2023		384		19			19		403	403			
100155253	FORTY FORT	PA		07/19/2024		273		(60)			(60)		213	213			
100063368	SICKLERVILLE	NJ		07/01/2021		822		8			8		830	830			
100139444	ALBANY	GA		12/28/2023		267		(44)			(44)		223	223			
100143581	CLEVELAND	OH		02/21/2024		280		(16)			(16)		264	264			
100071855	TAMPA	FL		10/14/2021		674		(92)			(92)		582	582			
100066376	SHASTA LAKE	CA		08/02/2021		400		(13)			(13)		387	387			
100079834	PASCO	WA		04/25/2022		2,610		34			34		2,644	2,644			
100055632	FLORISSANT	MO		03/23/2021		1,771		(332)			(332)		1,438	1,438			
100099809	SCRANTON	PA		02/28/2023		333		(15)			(15)		318	318			
100116922	LITTLE ELM	TX		07/20/2023		1,639		403			403		2,042	2,042			
100066918	MAYS LANDING	NJ		08/02/2021		1		(1)			(1)						
100054584	DOWNSVILLE	LA		03/23/2021		1,823		(171)			(171)		1,652	1,652			
100117215	CALHOUN	GA		07/20/2023		(840)		1,255			1,255		415	415			
100013205	LAS VEGAS	NV		05/25/2017		593		249			249		842	842			
100029257	PITTSBURG	CA		10/26/2018		414		117			117		531	531			
100000159	REEDLEY	CA		09/27/2016		283		399			399		681	681			
100075636	COVINGTON	GA		12/01/2021		673		(79)			(79)		594	594			
100134751	PHILADELPHIA	PA		10/30/2023		187		(37)			(37)		150	150			
100115186	TRENTON	NJ		07/17/2023		(57)		355			355		298	298			
100141158	KENOSHA	WI		01/30/2024		283		(12)			(12)		271	271			
100065659	TAMPA	FL		07/28/2021		1,290		(110)			(110)		1,180	1,180			
100127304	CREAM RIDGE	NJ		08/30/2023		325		383			383		707	707			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116603	ORANGE PARK	FL		07/20/2023		494		156			156		650	650			
100100493	KILLEEN	TX		04/27/2023		400		32			32		432	432			
100043346	COVENTRY	RI		08/13/2020		485		70			70		555	555			
100158458	PEARLAND	TX		07/10/2024		322		(43)			(43)		279	279			
100078357	CAPE CORAL	FL		02/10/2022		(3,565)		(146)			(146)	4,085	374	348	(26)		(26)
100064933	BAY VILLAGE	OH		07/14/2021		475		(53)			(53)		422	422			
100030486	REDLANDS	CA		12/20/2018		589		357			357		946	946			
100013940	CALDWELL	ID		05/25/2017		1,267		95			95		1,362	1,362			
100046356	WASHINGTON	IL		11/25/2020		1,867		(67)			(67)		1,799	1,799			
100000467	SPOKANE	WA		09/27/2016		318		88			88		406	406			
100155768	SIMI VALLEY	CA		06/18/2024		210		(31)			(31)		179	179			
100011410	FONTANA	CA		12/23/2016		459		120			120		579	579			
100153892	DALLAS	TX		06/05/2024		1,156		(151)			(151)		1,006	1,006			
100000276	CHIEFLAND	FL		09/27/2016		408		(13)			(13)		395	395			
100174849	BOWLING GREEN	KY		10/31/2024		221		(16)			(16)		205	205			
100063236	ASHBURN	VA		07/01/2021		1,078		(3)			(3)		1,075	1,075			
100062567	BARTLESVILLE	OK		07/01/2021		930		(14)			(14)		917	917			
100145582	UNITED KINGDOM	GBR		03/12/2024		(5,802)		1,767			1,767	4,079	44		(44)		(44)
100017935	ACWORTH	GA		05/22/2018		896		(61)			(61)		835	835			
100030103	HEBRON	NH		12/20/2018		(2,030)		171			171	4,078	2,220	2,166	(54)		(54)
100060515	WARREN	MI		06/01/2021		876		8			8		884	884			
100174569	GRIFFIN	GA		10/31/2024		328		(61)			(61)		267	267			
100025280	PAHRUMP	NV		09/20/2018		534		138			138		672	672			
100012737	SPRING HILL	FL		05/25/2017		1,606		149			149		1,755	1,755			
100086264	RIVERDALE	GA		09/29/2022		579		(76)			(76)		504	504			
100145035	UNITED KINGDOM	GBR		03/12/2024		(1,806)		1,806			1,806						
100049100	STOCKTON	CA		11/20/2020		563		(59)			(59)		504	504			
100053640	PHILADELPHIA	PA		03/23/2021		486		(168)			(168)		318	318			
100068106	WEST PALM BCH	FL		08/25/2021		1,062		(48)			(48)		1,014	1,014			
100130398	CORPUS CHRISTI	TX		09/28/2023		257		(66)			(66)		191	191			
100044264	STERLING	VA		08/19/2020		963		282			282		1,245	1,245			
100026859	FRESNO	CA		09/26/2018		524		61			61		585	585			
100066183	HOUSTON	TX		08/02/2021		660		1			1		661	661			
100083505	FRISCO	TX		06/06/2022		7,002		(221)			(221)		6,782	6,782			
100107833	ROME	GA		05/19/2023		216		(14)			(14)		202	202			
100145184	UNITED KINGDOM	GBR		03/12/2024		(687)		734			734		47	47			
100065970	WILLINGBORO	NJ		08/02/2021		1,201		(38)			(38)		1,162	1,162			
100174126	PRATTVILLE	AL		10/31/2024		265		(38)			(38)		227	227			
100013968	PRATTVILLE	AL		05/25/2017		1,789		322			322		2,111	2,111			
100012177	FAIRFAX	VA		03/08/2017		2,815		39			39		2,854	2,854			
100055207	MINNEAPOLIS	MN		03/23/2021		4,444		(751)			(751)		3,694	3,694			
100156882	CHESTER	PA		06/27/2024		249		(26)			(26)		223	223			
100049576	PHOENIX	AZ		11/20/2020		486		(105)			(105)		381	381			
100111775	BENZONIA	MI		06/29/2023		242		20			20		262	262			
100174589	PITTSBURGH	PA		10/31/2024		262		(43)			(43)		219	219			
100070785	INDIANA	PA		10/01/2021		1,022		(33)			(33)		989	989			
100075136	JACKSONVILLE	FL		12/01/2021		1,280		(8)			(8)		1,271	1,271			
100180503	TEMPLE	GA		11/26/2024		(5,459)		(31)			(31)	5,630	140	131	(10)		(10)
100054832	GETTYSBURG	PA		03/23/2021		(5,070)		(210)			(210)	5,630	350	328	(22)		(22)
100164944	PITTSBURGH	PA		08/28/2024		269		(14)			(14)		255	255			
100114486	APPLE VALLEY	CA		06/29/2023		527		46			46		573	573			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054664	FOLSOM	PA		03/23/2021		1,933		(390)			(390)		1,544	1,544			
100012282	WATERBURY	CT		04/28/2017		940		605			605		1,545	1,545			
100178136	LAUREL	MD		11/19/2024		582		(115)			(115)		467	467			
100139744	UNITED KINGDOM	GBR		12/18/2023		17							17	17			
100109872	WARREN	NJ		06/22/2023		355		(31)			(31)		324	324			
100158550	ALLENTOWN	PA		07/10/2024		270		(35)			(35)		235	235			
100139711	UNITED KINGDOM	GBR		12/18/2023													
100139525	JACKSONVILLE	FL		12/28/2023		13,847		(1,720)			(1,720)	4,090	16,217	16,212	(5)		(5)
100133496	MIAMI	FL		10/19/2023		297		(7)			(7)		290	290			
100146585	RICHMOND	VA		03/20/2024		118		(31)			(31)		87	87			
100129350	LAWRENCEVILLE	GA		09/25/2023		23,083		(348)			(348)		22,736	22,736			
100150153	AUSTELL	GA		06/14/2024		272		(79)			(79)		193	193			
100090237	SIMPSONVILLE	SC		01/13/2023		278		(71)			(71)		207	207			
100078949	CHATTANOOGA	TN		02/24/2022		637		(17)			(17)		620	620			
100011488	SARASOTA	FL		12/23/2016		628		247			247		875	875			
100100877	HOUSTON	TX		04/28/2023		2,235		69			69		2,304	2,304			
100162284	CARENCRO	LA		09/06/2024		281		(23)			(23)		258	258			
100143639	MEMPHIS	TN		02/21/2024		268		(21)			(21)		246	246			
100185121	LAFAYETTE	IN		12/20/2024		194		(29)			(29)		166	166			
100127041	KNOXVILLE	TN		08/30/2023		547		356			356		904	904			
100156695	APPLE VALLEY	CA		06/26/2024		865		(8)			(8)		856	856			
100043123	SALEM	UT		05/28/2020		(2,195)		103			103	4,070	1,978	1,956	(23)		(23)
100151848	CONROE	TX		05/10/2024		303		52			52		355	355			
100102908	KANSAS CITY	MO		06/22/2023		(3,665)		(74)			(74)	4,069	330	291	(39)		(39)
100129877	PARK FOREST	IL		09/27/2023		(3,781)		(19)			(19)	4,071	270	265	(5)		(5)
100111920	AURORA	IL		06/29/2023		(3,842)		166			166	4,070	393	367	(26)		(26)
100031277	SUNRISE	FL		03/29/2019		1,676		(93)			(93)		1,583	1,583			
100043074	WESTON	FL		05/28/2020		1,447		88			88		1,535	1,535			
100014562	ONTARIO	CA		09/27/2017		2,304		150			150		2,454	2,454			
100141403	MERIDIANVILLE	AL		01/30/2024		3,943		(61)			(61)		3,882	3,882			
100115183	KANSAS CITY	MO		07/17/2023		294		(14)			(14)		280	280			
100112296	ALEXANDRIA	VA		06/29/2023		(3,583)		759			759	4,083	1,260	1,253	(8)		(8)
100143626	BALTIMORE	MD		02/21/2024		(3,791)		(20)			(20)	4,071	259	238	(21)		(21)
100114091	MONTOURSVILLE	PA		06/29/2023		(3,955)		344			344	4,071	460	439	(21)		(21)
100119815	BALTIMORE	MD		08/08/2023		426		(16)			(16)		409	409			
100027985	MAYWOOD	IL		10/26/2018		592		117			117		709	709			
100156955	UNITED KINGDOM	GBR		06/27/2024		16							16	16			
100147218	PHILADELPHIA	PA		03/28/2024		267		(20)			(20)		247	247			
100168889	UNITED KINGDOM	GBR		09/26/2024		26							26	26			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		(4,915)		(34)			(34)	5,619	669	640	(29)		(29)
100175429	HARLINGEN	TX		12/23/2024		368		(43)			(43)		325	325			
100047250	BIRMINGHAM	AL		11/20/2020		1,475		(108)			(108)		1,367	1,367			
100057869	CAPE CORAL	FL		06/30/2021		680		(62)			(62)		618	618			
100141133	WINSLOW	NJ		01/30/2024		237		(19)			(19)		218	218			
100064625	CANBRIA	NY		07/01/2021		725		100			100		825	825			
100057954	BALTIMORE	MD		06/30/2021		898		(5)			(5)		893	893			
100177837	WHITMAN	MA		11/19/2024		625		(67)			(67)		558	558			
100091253	NEW RICHMOND	WI		01/31/2023		243		(60)			(60)		183	183			
100130427	LEXINGTON PARK	MD		09/28/2023		234		(64)			(64)		170	170			
100012244	GREENWOOD	SC		04/28/2017		647		529			529		1,176	1,176			
100170460	ALTAMONTE SPRINGS	FL		10/09/2024		553		(26)			(26)		527	527			

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100170476	SOUTHINGTON	CT		10/09/2024		296		(59)			(59)		237	237			
100145801	MOBILE	AL		05/08/2024		266		(39)			(39)		227	227			
100141785	TOMS RIVER	NJ		01/30/2024		359		(66)			(66)		293	293			
100054498	SAN ANTONIO	TX		03/23/2021		431		(59)			(59)		372	372			
100011452	CANTON	CT		12/23/2016		574		164			164		738	738			
100146111	SALT LAKE CITY	UT		03/19/2024		1,671		(99)			(99)		1,571	1,571			
100146479	HIALEAH	FL		03/19/2024		2,390		(182)			(182)		2,209	2,209			
100090109	HOUSTON	TX		01/13/2023		517		(70)			(70)		447	447			
100143814	ALMERE	NLD		02/27/2024		1,702							1,702	1,702			
100013003	LAS VEGAS	NV		05/25/2017		472		94			94		566	566			
100130212	MIDDLETOWN	OH		11/15/2023		255		(40)			(40)		215	215			
100129959	STAFFORD	VA		09/27/2023		294		(15)			(15)		279	279			
100026856	KEYES	CA		09/26/2018		683		206			206		890	890			
100138023	SAINT JOSEPH	MO		12/13/2023		257		(19)			(19)		238	238			
100144669	UNITED KINGDOM	GBR		03/12/2024		(457)		562			562		105	105			
100086627	COLUMBIA	SC		09/30/2022		237		(37)			(37)		201	201			
100114023	FULLERTON	CA		06/29/2023		676		227			227		903	903			
100135694	EAST PROVIDENCE	RI		11/09/2023		10,585		(94)			(94)		10,492	10,492			
100152881	FAYETTEVILLE	NC		05/22/2024		261		(31)			(31)		229	229			
100028610	CHULA VISTA	CA		10/26/2018		430		(8)			(8)		422	422			
100087514	SALEM	WV		10/25/2022		380		45			45		425	425			
100175483	SAVANNAH	GA		12/23/2024		299		(5)			(5)		294	294			
100078914	PHILADELPHIA	PA		02/24/2022		655		(13)			(13)		642	642			
100165164	UNITED KINGDOM	GBR		08/27/2024		33							33	33			
100030816	KISSIMMEE	FL		04/09/2019		251		198			198		449	449			
100068115	FORT MYERS	FL		08/25/2021		684		(85)			(85)		598	598			
100011536	BATON ROUGE	LA		03/08/2017		152		465			465		617	617			
100110829	LITHONIA	GA		06/29/2023		(4,100)		571			571	4,060	531	542	12		12
100013088	SACRAMENTO	CA		05/25/2017		1,528		(95)			(95)		1,433	1,433			
100047798	WEST HAVEN	CT		11/20/2020		874		(158)			(158)		716	716			
100101748	MIDDLETOWN	NY		03/31/2023		303		(14)			(14)		289	289			
100130315	FORT LAUDERDALE	FL		09/28/2023		349		(58)			(58)		291	291			
100116548	CAMILLUS	NY		07/20/2023		353		123			123		477	477			
100144769	UNITED KINGDOM	GBR		03/12/2024		1,100		532			532		1,632	1,632			
100050036	CINCINNATI	OH		11/20/2020		512		(27)			(27)		485	485			
100109938	LAKELAND	FL		06/22/2023		303		(20)			(20)		283	283			
100114293	BROOKLYN	NY		06/29/2023		198		564			564		762	762			
100130029	MILWAUKEE	WI		09/27/2023		373		(24)			(24)		350	350			
100139917	NETHERLANDS	NLD		12/28/2023		9,072							9,072	9,072			
100162322	CALEXICO	CA		08/06/2024		553		(20)			(20)		533	533			
100023227	PENSACOLA	FL		08/16/2018		710		(11)			(11)		699	699			
100062025	PORT WENTWORTH	GA		07/01/2021		1,227		(4)			(4)		1,224	1,224			
100054367	GRAVOIS MILLS	MO		03/23/2021		526		(72)			(72)		454	454			
100135001	BUFFALO	NY		10/30/2023		266		(40)			(40)		226	226			
100062051	WATERFORD	MI		07/01/2021		1,030		(31)			(31)		999	999			
100113829	KANSAS CITY	KS		06/29/2023		1,966		263			263		2,229	2,229			
100090691	LINWOOD	PA		12/29/2022		195		(19)			(19)		176	176			
100030858	AUBURN	WA		04/09/2019		(1,723)		563			563	5,632	4,472	4,446	60	(87)	(27)
100086978	LANSING	MI		10/24/2022		335		(66)			(66)		269	269			
100116849	LAKELAND	FL		07/20/2023		357		4			4		361	361			
100184774	RENO	NV		12/17/2024		(4,761)		(60)			(60)	5,616	795	845	53	(2)	51

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011903	MOUNT AIRY	MD		03/08/2017		2,511		380			380		2,892	2,892			
100103233	MACON	GA		04/27/2023		289		(64)			(64)		224	224			
100168937	S-GRAVENHAGE	NLD		09/26/2024													
100153744	LEEUWARDEN	NLD		05/30/2024		10,829							10,829	10,829			
100146168	EASTON	PA		03/19/2024		601		(79)			(79)		522	522			
100147336	VELP	NLD		03/27/2024													
100062057	DAYTON	OH		07/01/2021		(2,799)		(43)			(43)	4,049	1,206	1,178	(29)		(29)
100000608	NAMPA	ID		09/27/2016		844		3			3		848	848			
100083438	SOUTHEND-ON-SEA	GBR		05/27/2022													
100026981	PITTSBURG	CA		09/26/2018		7,204		329			329		7,532	7,532			
100155264	NEW HAVEN	CT		07/19/2024		275		(70)			(70)		206	206			
100019598	SPRING	TX		07/26/2018		755		(34)			(34)		722	722			
100054936	CHICAGO	IL		03/23/2021		491		(121)			(121)		370	370			
100174477	RIALTO	CA		10/31/2024		473		(22)			(22)		451	451			
100000414	LA PINE	OR		09/27/2016		751		4			4		754	754			
100126564	BRIDGEPORT	NJ		08/30/2023		1,120		(288)			(288)		832	832			
100019849	MIAMI	FL		07/30/2018		699		(46)			(46)		653	653			
100167635	SUITLAND	MD		09/19/2024		368		(31)			(31)		336	336			
100132253	GARNER	NC		10/13/2023		4,616		241			241		4,857	4,857			
100100263	CHICAGO	IL		03/17/2023		286		(28)			(28)		259	259			
100141890	SUGAR LAND	TX		03/27/2024		300		(35)			(35)		264	264			
100108439	SYRACUSE	NY		05/25/2023		351		(23)			(23)		328	328			
100174458	LONGWOOD	FL		10/31/2024		1,375		(94)			(94)		1,282	1,282			
100173857	MIDWEST CITY	OK		10/31/2024		329		(41)			(41)		288	288			
100157575	GRONINGEN	NLD		06/28/2024													
100061881	GROVETOWN	GA		07/01/2021		(3,041)		(27)			(27)	4,050	981	979	(2)		(2)
100113387	ORLANDO	FL		06/29/2023		177		270			270		447	447			
100144649	UNITED KINGDOM	GBR		01/25/2024		21							21	21			
100019986	SAINT PAUL	MN		07/30/2018		704		(54)			(54)		650	650			
100054848	BELLMAWR	NJ		03/23/2021		403		17			17		420	420			
100115174	TRENTON	NJ		07/17/2023		(130)		430			430		300	300			
100079628	WEST PALM BEACH	FL		04/25/2022		426		(131)			(131)		295	295			
100103796	WINSTON-SALEM	NC		05/10/2023		316		(20)			(20)		297	297			
100111194	SANFORD	FL		06/29/2023		410		832			832		1,242	1,242			
100078258	SPRING	TX		02/10/2022		404		(159)			(159)		244	244			
100153427	SCRANTON	PA		05/30/2024		3		(3)			(3)						
100126524	FT LAUDERDALE	FL		08/30/2023		123		25			25		147	147			
100111412	PENSACOLA	FL		06/29/2023		171		233			233		404	404			
100075519	JONESBORO	GA		12/01/2021		275		(34)			(34)		241	241			
100144897	UNITED KINGDOM	GBR		03/12/2024		(983)		1,006			1,006		23	23			
100025300	BROWNSTOWN	MI		09/20/2018		298		11			11		309	309			
100161923	COLUMBUS	GA		07/31/2024		216		6			6		221	221			
100185100	ORLANDO	FL		12/20/2024		2,316		33			33		2,349	2,349			
100149172	COLUMBUS	GA		04/22/2024		322		26			26		348	348			
100029317	OXON HILL	MD		10/26/2018		370		65			65		435	435			
100100754	ROSHARON	TX		04/28/2023		3,780		(63)			(63)		3,717	3,717			
100165727	NEW ORLEANS	LA		08/29/2024		359		(66)			(66)		293	293			
100064503	WICHITA	KS		07/01/2021		21		(21)			(21)						
100111928	VISALIA	CA		06/29/2023		243		94			94		337	337			
100119756	KANSAS CITY	MO		08/08/2023		334		(24)			(24)		310	310			
100117324	PAWLEYS ISLAND	SC		07/20/2023		355		241			241		596	596			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119726	BELLMAWR	NJ		08/08/2023		283		(15)			(15)		268	268			
100016409	BRYAN	TX		04/05/2018		708		(49)			(49)		659	659			
100175776	DELAND	FL		11/12/2024		(707)		707			707						
100049918	BALTIMORE	MD		11/20/2020		650		(40)			(40)		610	610			
100064790	OCALA	FL		07/14/2021		2,083		(146)			(146)		1,936	1,936			
100162301	PHILADELPHIA	PA		09/06/2024		229		(61)			(61)		168	168			
100011818	RIVERVIEW	FL		03/08/2017		729		149			149		878	878			
100145757	UNITED KINGDOM	GBR		03/12/2024		24		(24)			(24)						
100174423	GLENDALE	CA		10/31/2024		629		(56)			(56)		573	573			
100079003	LEWISBURG	TN		02/24/2022		622		(25)			(25)		597	597			
100132789	LOS ANGELES	CA		11/03/2023		190		(1)			(1)		189	189			
100055087	DURHAM	NC		03/23/2021		329		94			94		423	423			
100088030	UNION CITY	GA		10/25/2022		320		(78)			(78)		242	242			
100061015	BAYTOWN	TX		06/01/2021		961		9			9		970	970			
100061301	MARRERO	LA		06/01/2021		831		8			8		838	838			
100163923	CHICAGO	IL		10/04/2024		287		(28)			(28)		259	259			
100177938	GENEVA	IL		11/19/2024		678		(64)			(64)		614	614			
100155244	WILKES BARRE	PA		07/19/2024		302		(81)			(81)		222	222			
100049296	HALIFAX	MA		11/20/2020		1,359		(74)			(74)		1,285	1,285			
100112247	LA MARQUE	TX		06/29/2023		203		509			509		712	712			
100081294	SMYRNA	GA		03/18/2022		1,300		144			144		1,444	1,444			
100139797	UNITED KINGDOM	GBR		12/18/2023													
100119796	NORTH LAUDERDALE	FL		08/08/2023		673		258			258		931	740		(191)	(191)
100011562	CHARLOTTE	NC		03/08/2017		491		238			238		729	729			
100031318	GOLD CANYON	AZ		03/29/2019		532		177			177		708	708			
100175781	MILWAUKEE	WI		11/12/2024		288		(22)			(22)		266	266			
100169221	DETROIT	MI		09/27/2024		215		(26)			(26)		190	190			
100137381	HALLANDALE BEACH	FL		12/05/2023		252		(5)			(5)		247	247			
100112389	MORRISON	TN		06/29/2023		460		4			4		463	463			
100174609	SCHAUMBURG	IL		10/31/2024		225		(47)			(47)		178	178			
100138642	MIAMI GARDENS	FL		02/02/2024		229		(69)			(69)		160	160			
100017936	ATLANTA	GA		05/22/2018		984		(38)			(38)		946	946			
100112583	BUSHKILL	PA		06/29/2023		(5,409)		600			600	5,573	764	745	(19)		(19)
100061234	COLLINSVILLE	IL		06/01/2021		(4,446)		9			9	5,573	1,136	1,106	(30)		(30)
100078693	DIAMOND BAR	CA		02/02/2022		4,801		111			111		4,912	4,912			
100185765	TAFT	CA		12/23/2024		349		9			9		358	277		(81)	(81)
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		(4,184)		(78)			(78)	5,573	1,311	1,290	(21)		(21)
100141098	LAKE VILLA	IL		01/30/2024		263		(25)			(25)		238	238			
100165132	UNITED KINGDOM	GBR		08/27/2024		27							27	27			
100091384	MARRERO	LA		02/22/2023		774		12			12		787	787			
100114121	WAUWATOSA	WI		06/29/2023		522		153			153		675	675			
100043546	PORT ST LUCIE	FL		08/13/2020		317		(70)			(70)		247	247			
100058006	OLD HICKORY	TN		06/30/2021		679		(73)			(73)		606	606			
100054479	DAYTON	OH		03/23/2021		(4)		95			95		91	91			
100178446	ESTERO	FL		11/21/2024		223		(22)			(22)		201	201			
100112103	BESSEMER	AL		06/29/2023		308		392			392		700	700			
100160479	DENTON	TX		07/19/2024		295		(35)			(35)		260	260			
100023786	VISALIA	CA		09/04/2018		(4,955)		(56)			(56)	5,571	559	590	30		30
100070768	FORT WAYNE	IN		10/01/2021		783		(3)			(3)		780	780			
100024267	BEND	OR		09/20/2018		687		(44)			(44)		643	643			
100055680	LANDING	NJ		03/23/2021		2,562		(132)			(132)		2,430	2,430			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087785	PHILADELPHIA	PA		11/17/2022		(3,850)		19			19	4,030	199	179	(20)		(20)
100184632	SANTA CLARITA	CA		12/17/2024		432		(45)			(45)		387	387			
100174556	CUERO	TX		10/31/2024		241		(50)			(50)		191	191			
100062880	ABERDEEN	MD		07/01/2021		983		(36)			(36)		947	947			
100137107	MANASSAS	VA		11/28/2023		9,141		(141)			(141)		9,000	9,000			
100144506	PHILADELPHIA	PA		04/26/2024		291		(49)			(49)		242	242			
100180900	UNITED KINGDOM	GBR		11/27/2024		25							25	25			
100018117	SNOWFLAKE	AZ		06/08/2018		1,487		(58)			(58)		1,430	1,430			
100054308	LEBANON	PA		03/23/2021		132		(41)			(41)		91	91			
100026410	RIVERVIEW	FL		09/26/2018		1,326		368			368		1,694	1,694			
100018260	LUBBOCK	TX		06/27/2018		689		(28)			(28)		661	661			
100089424	MIAMI	FL		11/18/2022		627		(23)			(23)		605	605			
100099818	PHILADELPHIA	PA		02/28/2023		(2,005)		(51)			(51)	3,974	1,918	2,172	254		254
100047754	UPLAND	CA		11/20/2020		1,135		(70)			(70)		1,064	1,064			
100134314	QUINTON	VA		10/27/2023		277		(44)			(44)		233	233			
100138018	GREENWOOD	SC		12/13/2023		255		(45)			(45)		210	210			
100026631	CERES	CA		09/26/2018		5,235		374			374		5,609	5,609			
100164927	DARBY	PA		08/28/2024		260		(25)			(25)		235	235			
100028534	HOLLYWOOD	FL		10/26/2018		403		110			110		513	513			
100079394	PHILADELPHIA	PA		03/17/2022		533		(132)			(132)		402	402			
100077339	NORTH CANTON	OH		01/03/2022		(3,320)		(26)			(26)	4,024	678	637	(41)		(41)
100026119	SPRINGFIELD	OR		09/20/2018		468		45			45		513	513			
100138027	CONVERSE	TX		12/13/2023		274		(3)			(3)		270	270			
100116231	SUFFOLK	VA		07/20/2023		356		77			77		433	433			
100165754	WARREN	MI		08/29/2024		283		(73)			(73)		210	210			
100111593	RICHMOND	VA		06/29/2023		205		522			522		727	727			
100077090	PORTSMOUTH	VA		01/03/2022		1,211		(20)			(20)		1,191	1,191			
100174563	LA MARQUE	TX		10/31/2024		207		(45)			(45)		162	162			
100181600	BRADDOCK	PA		12/09/2024		182		(16)			(16)		166	166			
100031402	MORENO VALLEY	CA		03/29/2019		1,388		715			715		2,104	2,104			
100139806	UNITED KINGDOM	GBR		12/18/2023		6							6	6			
100067804	SPRINGFIELD	MA		09/23/2021		663		(84)			(84)		578	578			
100057754	NAPLES	FL		06/30/2021		659		(87)			(87)		572	572			
100111458	HALLANDALE	FL		06/29/2023		180		591			591		771	771			
100103846	PHILADELPHIA	PA		05/10/2023		(69)		340			340		271	271			
100161607	UNITED KINGDOM	GBR		07/29/2024		24							24	24			
100116322	MOUNT LAUREL	NJ		07/20/2023		418		237			237		656	656			
100168837	UNITED KINGDOM	GBR		09/26/2024		26							26	26			
100099609	CRAIG	CO		04/06/2023		250		(66)			(66)		184	184			
100081004	BAKERSFIELD	CA		03/18/2022		647		22			22		669	669			
100164670	ALPHARETTA	GA		08/23/2024		611		(43)			(43)		567	567			
100127650	UPPER DARBY	PA		09/08/2023		186		(21)			(21)		165	165			
100055571	CONROE	TX		03/23/2021		210		(22)			(22)		188	188			
100161574	UNITED KINGDOM	GBR		07/29/2024		31							31	31			
100101566	GRETNA	LA		04/26/2023		376		(33)			(33)		343	343			
100147285	YOUNGSTOWN	OH		03/28/2024		(3)		3			3						
100064751	LAUREL	DE		07/14/2021		681		(80)			(80)		601	601			
100138415	WESLEY CHAPEL	FL		12/18/2023		1,979		(116)			(116)		1,863	1,863			
100023796	DULUTH	GA		09/04/2018		1,288		(82)			(82)		1,206	1,206			
100048117	WINTER SPRINGS	FL		11/20/2020		773		(132)			(132)		642	642			
100161620	UNITED KINGDOM	GBR		07/29/2024		26							26	26			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100067539	LUBBOCK	TX		09/23/2021		996		(110)			(110)		886	886			
100156933	UNITED KINGDOM	GBR		06/27/2024		13							13	13			
100066818	NORTH HAVEN	CT		08/02/2021		747		1			1		747	747			
100161567	UNITED KINGDOM	GBR		07/29/2024		26							26	26			
100161583	UNITED KINGDOM	GBR		07/29/2024		14							14	14			
100165171	UNITED KINGDOM	GBR		08/27/2024		25							25	25			
100101151	NORTH MIAMI	FL		04/28/2023		475		280			280		754	754			
100168858	UNITED KINGDOM	GBR		09/26/2024		22							22	22			
100168864	UNITED KINGDOM	GBR		09/26/2024		23							23	23			
100127226	PORT ST LUCIE	FL		08/30/2023		355		392			392		747	747			
100025989	MESA	AZ		09/20/2018		412		19			19		431	431			
100165096	UNITED KINGDOM	GBR		08/27/2024		(3,972)						4,014	42	27	(15)		(15)
100011900	DILLSBURG	PA		03/08/2017		1,581		88			88		1,668	1,668			
100168882	UNITED KINGDOM	GBR		09/26/2024		22							22	22			
100115239	COLUMBUS	GA		07/17/2023		276		(25)			(25)		251	251			
100115263	LUTZ	FL		07/17/2023		309		(23)			(23)		286	286			
100100665	BAKERSFIELD	CA		04/28/2023		473		40			40		513	513			
100062716	GLENROCK	WY		07/01/2021		1,005		(2)			(2)		1,003	1,003			
100045820	LAS VEGAS	NV		11/25/2020		455		47			47		502	502			
100011422	SARASOTA	FL		12/23/2016		2,612		332			332		2,944	2,944			
100054573	WHITEHALL	PA		03/23/2021		351		(99)			(99)		252	252			
100120454	GAINESVILLE	FL		08/18/2023		278		(68)			(68)		210	210			
100070508	PLYMOUTH	WI		09/23/2021		655		(78)			(78)		576	576			
100057682	MURFREESBORO	TN		06/30/2021		1,024		(28)			(28)		996	996			
100076471	COAL CITY	IL		12/21/2021		532		(128)			(128)		404	404			
100143635	ARTESIA	NM		02/21/2024		278		(18)			(18)		260	260			
100136827	BINGHAMTON	NY		11/27/2023		(3,636)		(17)			(17)	4,007	355	325	(30)		(30)
100153710	MINERAL	VA		07/11/2024		303		(26)			(26)		277	277			
100013984	SPANAWAY	WA		05/25/2017		413		67			67		480	480			
100064745	SAN ANTONIO	TX		07/14/2021		684		(80)			(80)		604	604			
100091531	HANCEVILLE	AL		01/20/2023		332		(18)			(18)		314	314			
100062745	CORAOPOLIS	PA		07/01/2021		725		(7)			(7)		718	718			
100077499	ROCHESTER	IN		01/03/2022		275		(2)			(2)		272	272			
100044067	RIALTO	CA		08/19/2020		2,641		8			8		2,649	2,649			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		149		57			57		206	206			
100081431	FAYETTEVILLE	AR		03/18/2022		685		72			72		757	757			
100013405	NAPLES	FL		05/25/2017		(3,494)		821			821	4,010	1,336	1,326	(11)		(11)
100066300	BLACKWOOD	NJ		08/02/2021		(3,255)		(27)			(27)	4,011	729	718	(11)		(11)
100061783	NEW CASTLE	DE		07/01/2021		187		(9)			(9)		178	178			
100112741	DAWSONVILLE	GA		06/29/2023		202		225			225		426	426			
100012639	BAKERSFIELD	CA		05/25/2017		280		160			160		440	440			
100061094	CHARLOTTE	NC		06/01/2021		923		9			9		932	932			
100062967	CORRYTON	TN		07/01/2021		967		(20)			(20)		947	947			
100043437	NORTH HUNTINGDON	PA		08/13/2020		379		(4)			(4)		376	376			
100023411	RIO RANCHO	NM		08/16/2018		686		(49)			(49)		637	637			
100118063	CHATTANOOGA	TN		07/20/2023		388		276			276		664	664			
100111646	WASHINGTON	DC		06/29/2023		(5,272)		232			232	5,536	497	472	(25)		(25)
100150055	DANVILLE	VA		06/14/2024		291		(25)			(25)		266	266			
100091473	DAYTON	OH		01/20/2023		285		(26)			(26)		259	259			
100061048	SAVANNAH	GA		06/01/2021		597		8			8		605	605			
100023975	WINCHESTER	CT		09/10/2018		649		(50)			(50)		600	600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066090	BROCKTON	MA		08/02/2021		1,011		(12)			(12)		1,000	1,000			
100012057	MIAMI	FL		03/08/2017		613		48			48		661	661			
100108985	MANALAPAN	NJ		05/31/2023		884		(44)			(44)		840	840			
100140991	AURORA	IL		01/26/2024		(3,795)		7			7	4,004	217	226	9		9
100066798	WICHITA	KS		08/02/2021		728							728	728			
100169381	LEBANON	IN		09/27/2024		287		(22)			(22)		266	266			
100067783	JACKSONVILLE	FL		09/23/2021		(3,583)		(83)			(83)	5,564	1,898	616	72	(1,354)	(1,283)
100141396	PHILADELPHIA	PA		01/30/2024		(3,730)		(26)			(26)	4,002	247	248	1		1
100023289	MESA	AZ		08/16/2018		553		(47)			(47)		506	506			
100078959	MOBILE	AL		02/24/2022		664		2			2		665	665			
100184864	STONY POINT	NY		12/17/2024		615		(42)			(42)		573	573			
100136833	LUMBERTON	NJ		11/27/2023		334		(14)			(14)		320	320			
100145726	UNITED KINGDOM	GBR		03/12/2024		(857)		881			881		24	24			
100112444	WEST COVINA	CA		06/29/2023		301		340			340		641	641			
100180500	CHICAGO	IL		11/26/2024		178		(58)			(58)		120	120			
100117078	LANCASTER	TX		07/20/2023		363		99			99		461	461			
100185597	MINNEAPOLIS	MN		12/20/2024		118		(30)			(30)		88	88			
100181523	EUREKA	CA		12/06/2024		262		(19)			(19)		243	243			
100175755	ARGYLE	TX		11/12/2024		(3,311)		(46)			(46)	3,999	642	648	6		6
100153453	WASHINGTON	PA		05/30/2024		227		(16)			(16)		211	211			
100147268	MARIETTA	NY		03/28/2024		296		(21)			(21)		275	275			
100029715	VERNON HILLS	IL		10/26/2018		539		80			80		619	619			
100079085	ELLISVILLE	MO		02/24/2022		653		(25)			(25)		628	628			
100053698	PHILADELPHIA	PA		03/23/2021		511		(117)			(117)		394	394			
100077407	HOUMA	LA		01/03/2022		700		(25)			(25)		675	675			
100060420	WINTHROP	MN		06/01/2021		956		11			11		966	966			
100129979	DAYTON	OH		09/27/2023		253		(20)			(20)		233	233			
100174864	VIRGINIA BEACH	VA		10/31/2024		343		(27)			(27)		317	317			
100018162	CLOVIS	CA		06/08/2018		(3,246)		(39)			(39)	4,007	722	676	(47)		(47)
100079105	WENDOVER	UT		02/24/2022		(2,460)		(8)			(8)	4,000	1,532	1,560	28		28
100062886	BALTIMORE	MD		07/01/2021		(3,992)		18			18	3,999	26		(26)		(26)
100126762	MERRILLVILLE	IN		08/30/2023		433		268			268		701	701			
100116905	HAZLETON	PA		07/20/2023		303		(3)			(3)		300	300			
100014174	BANNING	CA		05/25/2017		472		52			52		525	525			
100018393	CELINA	TX		06/27/2018		708		(35)			(35)		673	673			
100127965	UNIONVILLE	TN		09/08/2023		14,268		1,133			1,133		15,401	15,401			
100029547	PHOENIX	AZ		10/26/2018		754		(39)			(39)		715	715			
100143061	NASHVILLE	TN		02/14/2024		19		(19)			(19)						
100144902	UNITED KINGDOM	GBR		03/12/2024		(552)		552			552						
100109869	EAST SYRACUSE	NY		06/22/2023		302		(25)			(25)		276	276			
100028657	VISALIA	CA		10/26/2018		391		121			121		512	512			
100055295	MAPLE HEIGHTS	OH		03/23/2021		1,661		(580)			(580)		1,081	1,081			
100066695	SARASOTA	FL		08/02/2021		526		(31)			(31)		494	494			
100134046	SEMINOLE	OK		10/25/2023		480		(25)			(25)		454	454			
100064828	BELTON	SC		07/14/2021		694		(71)			(71)		623	623			
100065050	LANCASTER	PA		07/14/2021		681		(49)			(49)		632	632			
100133948	CHICAGO	IL		10/25/2023		172		(17)			(17)		155	155			
100113859	ROCKVILLE	MD		06/29/2023		4,735		331			331		5,066	5,066			
100149868	COLUMBUS	OH		04/29/2024		295		(23)			(23)		272	272			
100028548	WOODBURY	MN		10/26/2018		394		103			103		497	497			
100019714	PHOENIX	AZ		07/26/2018		594		(43)			(43)		551	551			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064254	PITTSBURGH	PA		07/01/2021		869		75			75		944	944			
100155365	GLENDORA	CA		06/18/2024		231		(16)			(16)		215	215			
100081437	ASHEVILLE	NC		03/18/2022		671		61			61		732	732			
100064769	CHAMBERSBURG	PA		07/14/2021		635		(74)			(74)		562	562			
100025521	MARGATE	FL		09/20/2018		1,326		83			83		1,409	1,409			
100155201	YORK	PA		07/19/2024		301		(77)			(77)		223	223			
100155459	ROSEVILLE	CA		06/18/2024		530		(77)			(77)		453	453			
100175802	HAMILTON	NJ		11/12/2024		327							327	327			
100070470	SAINT JOSEPH	MI		09/23/2021		608		(63)			(63)		545	545			
100060756	KENT	OH		06/01/2021		971		9			9		980	980			
100184765	FAIRFIELD	CA		12/17/2024		403		(43)			(43)		360	360			
100175861	PHILADELPHIA	PA		11/12/2024		280		(19)			(19)		260	260			
100000393	ATLANTIC CITY	NJ		09/27/2016		503		564			564		1,067	1,067			
100113356	READING	PA		06/29/2023		(2,337)		290			290	3,981	1,934	1,895	(39)		(39)
100149703	MELBOURNE	FL		04/26/2024		271		(17)			(17)		254	254			
100054967	WASHINGTON	DC		03/23/2021		2,077		(112)			(112)		1,964	1,964			
100145587	UNITED KINGDOM	GBR		03/12/2024		11		(11)			(11)						
100023211	MIAMI	FL		08/16/2018		678		(46)			(46)		632	632			
100075362	CORPUS CHRISTI	TX		12/01/2021		500		(53)			(53)		448	448			
100078951	ARNOLD	MO		02/24/2022		646		5			5		652	652			
100174443	ANCHORAGE	AK		10/31/2024		655		(41)			(41)		614	614			
100047789	USK	WA		11/20/2020		463		(18)			(18)		445	445			
100131856	HOUSTON	TX		10/06/2023		292		(65)			(65)		227	227			
100062482	MONROE	LA		07/01/2021		2,059		(34)			(34)		2,024	2,024			
100075937	WICHITA	KS		01/07/2022		971		(67)			(67)		904	904			
100119609	LAWRENCEVILLE	GA		07/31/2023		13,539		(410)			(410)		13,129	13,129			
100024012	WINTER HAVEN	FL		09/10/2018		696		(50)			(50)		647	647			
100043094	ROME	OH		05/28/2020		675		(77)			(77)		598	598			
100143593	LANSING	IL		02/21/2024		301		(24)			(24)		277	277			
100028948	FRESNO	CA		10/26/2018		422		105			105		527	527			
100112915	MODESTO	CA		06/29/2023		578		86			86		664	664			
100170055	MACOMB	MI		11/08/2024		166		(21)			(21)		145	145			
100181636	INDIANAPOLIS	IN		12/11/2024		102		1			1		103	103			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		665		(48)			(48)		618	618			
100081033	INDIANA	PA		03/18/2022		1,233		90			90		1,323	1,323			
100178117	GARLAND	UT		11/19/2024		414		(89)			(89)		325	325			
100172657	PHILADELPHIA	PA		11/21/2024		946		(70)			(70)		877	877			
100065650	JACKSONVILLE	FL		07/28/2021		607		(47)			(47)		561	561			
100175992	KILLEEN	TX		11/14/2024		322		(59)			(59)		263	263			
100088268	TRENTON	NJ		10/17/2022		338		(31)			(31)		307	307			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		1,622		(36)			(36)		1,586	1,586			
100010664	COHOES	NY		12/23/2016		339		564			564		902	902			
100061078	MORRISVILLE	PA		06/01/2021		946		9			9		955	955			
100112713	GAINESVILLE	GA		06/29/2023		230		464			464		693	693			
100164165	BALTIMORE	MD		08/21/2024		257		(31)			(31)		225	225			
100133915	BAYTOWN	TX		11/29/2023		237		(28)			(28)		209	209			
100177809	OLNEY	MD		11/19/2024		579		(96)			(96)		483	483			
100117316	LAS VEGAS	NV		07/20/2023		395		374			374		769	769			
100023832	VISALIA	CA		09/04/2018		775		(72)			(72)		703	703			
100020374	MILTON	FL		07/27/2018		681		(59)			(59)		622	622			
100063722	CLARKSVILLE	TN		07/01/2021		774		(6)			(6)		767	767			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055110	LOWELL	MA		03/23/2021		470		(85)			(85)		385	385			
100017966	LARGO	FL		05/22/2018		779		(54)			(54)		725	725			
100111201	DAVISON	MI		06/29/2023		264		323			323		586	586			
100109893	EASTLAKE	OH		06/22/2023		316		(14)			(14)		302	302			
100185074	CLEVELAND	TX		12/20/2024		191		(28)			(28)		162	162			
100067158	VENICE	FL		08/02/2021		682		47			47		729	729			
100081791	FLORISSANT	MO		03/30/2022		510		27			27		538	538			
100063128	BALTIMORE	MD		07/01/2021		(2,783)		(31)			(31)	3,995	1,181	1,174	(7)		(7)
100174463	WEST PALM BEACH	FL		10/31/2024		621		(62)			(62)		559	559			
100115540	ORLANDO	FL		07/19/2023		(959)		959			959						
100029012	PALM BAY	FL		10/26/2018		468		42			42		510	510			
100014147	KISSIMMEE	FL		05/25/2017		622		134			134		756	756			
100120509	CLINTON	CT		08/18/2023		319		(52)			(52)		268	268			
100114443	LAWRENCEVILLE	GA		06/29/2023		279		384			384		663	663			
100144981	UNITED KINGDOM	GBR		03/12/2024		(756)		1,806			1,806		1,050	1,050			
100078877	BELOIT	WI		02/24/2022		(2,715)		(27)			(27)	3,992	1,250	1,256	6		6
100014644	RANDOLPH	MA		09/27/2017		284		134			134		418	418			
100128005	MEMPHIS	TN		09/08/2023		380		19			19		400	400			
100130215	BALTIMORE	MD		11/15/2023		292		(42)			(42)		250	250			
100028290	MIRAMAR	FL		10/26/2018		3,655		526			526		4,181	4,181			
100062162	SAN ANTONIO	TX		07/01/2021		982		(32)			(32)		950	950			
100112533	PORTLAND	OR		06/29/2023		1,716		363			363		2,079	2,079			
100000272	FLORENCE	AZ		09/27/2016		526		46			46		572	572			
100152877	COLUMBUS	OH		05/22/2024		22		(22)			(22)						
100137858	TULSA	OK		12/08/2023		(3,414)		(40)			(40)	3,980	526	483	(43)		(43)
100140618	HASLET	TX		01/19/2024		83,641		(2,285)			(2,285)		81,356	81,356			
100060697	SYLACAUGA	AL		06/01/2021		1,130		9			9		1,140	1,140			
100024030	PHOENIX	AZ		09/10/2018		681		(48)			(48)		632	632			
100181553	SALEM	NJ		12/09/2024		302		(18)			(18)		285	285			
100012246	TAMPA	FL		04/28/2017		589		186			186		775	775			
100020255	AULT	CO		07/17/2018		1,319		(97)			(97)		1,221	1,221			
100164684	HAIKU	HI		08/23/2024		3,699		(52)			(52)		3,647	3,647			
100076927	ODESSA	TX		01/03/2022		1,185		(25)			(25)		1,161	1,161			
100116676	TUCSON	AZ		07/20/2023		413		449			449		862	862			
100079529	SAN LUCAS	CA		04/08/2022		752		(95)			(95)		657	657			
100079785	AVONDALE	AZ		04/08/2022		587		(18)			(18)		570	570			
100165668	INDIANAPOLIS	IN		10/04/2024		286		(42)			(42)		244	244			
100063783	FREDERICKTOWN	OH		07/01/2021		778		(18)			(18)		760	760			
100154131	GLEN ELLYN	IL		07/11/2024		1,410		(108)			(108)		1,302	1,302			
100174705	WILKES BARRE	PA		10/31/2024		246		(51)			(51)		196	196			
100028228	LAS VEGAS	NV		10/26/2018		(3,460)		18			18	3,967	524	533	9		9
100139385	DAYTON	OH		12/28/2023		(188)		188			188						
100049190	FOUNTAIN	CO		11/20/2020		902		(117)			(117)		785	785			
100065584	HOUSTON	TX		07/28/2021		2,274		(111)			(111)		2,163	2,163			
100047208	LA GRANGE PARK	IL		11/20/2020		952		(284)			(284)		668	668			
100116270	PITTSBURGH	PA		07/20/2023		391		42			42		433	433			
100146494	ST AUGUSTINE	FL		03/19/2024		742		(117)			(117)		626	626			
100031193	LIVINGSTON	CA		03/29/2019		436		122			122		557	557			
100054777	FOWLER	CA		03/23/2021		561		(115)			(115)		446	446			
100143927	PORT ARTHUR	TX		02/29/2024		263		(17)			(17)		246	246			
100062998	COLLEGE PARK	GA		07/01/2021		939		(23)			(23)		916	916			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062147	AMSTON	CT		07/01/2021		971		2			2		974	974			
100178028	NORTH TONAWANDA	NY		11/19/2024		646		(100)			(100)		546	546			
100012386	VIRGINIA BEACH	VA		04/28/2017		577		43			43		620	620			
100031182	LAS VEGAS	NV		03/29/2019		679		(1)			(1)		678	678			
100172679	COLUMBUS	OH		11/21/2024		293		(19)			(19)		273	273			
100108118	SMYRNA	GA		05/24/2023		304		11			11		315	315			
100053500	THOMASVILLE	GA		03/23/2021		355		(104)			(104)		251	251			
100024221	PITTSBURGH	PA		09/20/2018		1,358		(31)			(31)		1,326	1,326			
100077246	BROCKTON	MA		01/03/2022		1,010		(34)			(34)		976	976			
100129756	BALTIMORE	MD		09/27/2023		237		(42)			(42)		195	195			
100081017	OAKLAND	CA		03/18/2022		918		65			65		983	983			
100185635	UNITED KINGDOM	GBR		12/20/2024		32							32	32			
100023524	HENDERSONVILLE	NC		09/04/2018		687		(55)			(55)		632	632			
100062528	MILLSTADT	IL		07/01/2021		1,002		(23)			(23)		979	979			
100054987	LAVEEN	AZ		03/23/2021		1,287		(91)			(91)		1,196	1,196			
100176883	CONROE	TX		11/15/2024		287		(40)			(40)		247	247			
100064500	OAKBORO	NC		07/01/2021		455		13			13		468	468			
100000579	WEIKERT	PA		09/27/2016		908		348			348		1,256	1,256			
100077317	HIXSON	TN		01/03/2022		(28)		28			28						
100181587	OKLAHOMA CITY	OK		12/09/2024		180		(15)			(15)		166	166			
100161857	GARY	IN		07/31/2024		(3,958)		(4)			(4)	3,963	1		(1)		(1)
100175821	PITTSBURGH	PA		11/12/2024		343		28			28		371	371			
100137355	GLENDALE	AZ		12/01/2023		(3,699)		(15)			(15)	3,964	250	222	(28)		(28)
100100489	EAST STROUDSBURG	PA		04/27/2023		(32)		454			454		422	422			
100165820	BETHLEHEM	GA		08/29/2024		272		(60)			(60)		212	212			
100092061	EXETER	PA		02/09/2023		281		(19)			(19)		262	262			
100118125	MIAMI	FL		07/20/2023		1,765		(132)			(132)		1,633	1,633			
100055705	WEST PALM BEACH	FL		03/23/2021		632		(88)			(88)		544	544			
100047958	SALIDA	CA		11/20/2020		686		(146)			(146)		540	540			
100017106	SALEM	OR		04/26/2018		583		229			229		812	812			
100175456	INDEPENDENCE	MO		12/23/2024		249		(36)			(36)		213	213			
100086897	DEARBORN	MI		10/07/2022		972		(92)			(92)		880	880			
100115230	PHILADELPHIA	PA		07/17/2023		280		(16)			(16)		264	264			
100128144	BALTIMORE	MD		09/11/2023		152		(12)			(12)		141	141			
100164903	TOLEDO	OH		08/28/2024		(204)		204			204						
100023427	MIAMI	FL		08/16/2018		686		(47)			(47)		639	639			
100111186	HAINES CITY	FL		06/29/2023		918		395			395		1,313	1,313			
100100171	KANSAS CITY	MO		03/17/2023		287		(18)			(18)		269	269			
100083803	FORT MOHAVE	AZ		07/12/2022		270		(55)			(55)		215	215			
100030390	STOCKBRIDGE	GA		12/20/2018		800		(170)			(170)		630	630			
100118702	HOUSTON	TX		07/25/2023		285		12			12		296	296			
100164727	COLUMBIA	SC		08/23/2024		248		(68)			(68)		180	180			
100111571	OLD LYME	CT		06/29/2023		(5,292)		509			509	5,479	695	715	19		19
100109998	BALTIMORE	MD		06/22/2023		310		(18)			(18)		292	292			
100126325	SCRANTON	PA		08/30/2023		106		(12)			(12)		94	94			
100016554	ACWORTH	GA		04/10/2018		688		(57)			(57)		631	631			
100156831	DETROIT	MI		06/27/2024		237		(9)			(9)		228	228			
100092030	SCRANTON	PA		02/09/2023		6		(6)			(6)						
100174421	WOODBRIDGE	VA		10/31/2024		(3,300)		(67)			(67)	3,961	594	572	(23)		(23)
100012375	CHESAPEAKE	VA		04/28/2017		450		290			290		740	740			
100115265	PARK FOREST	IL		07/17/2023		299		(23)			(23)		277	277			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112680	DANIA BEACH	FL		06/29/2023		206		390			390		596	596			
100054965	BRIDGEPORT	CT		03/23/2021		535		(58)			(58)		477	477			
100028132	ROANOKE	AL		10/26/2018		1,676		236			236		1,912	1,912			
100117017	JACKSON	TN		07/20/2023		383		173			173		557	557			
100018420	HIALEAH	FL		06/27/2018		690		(48)			(48)		642	642			
100113368	NORTH BRUNSWICK	NJ		06/29/2023		327		620			620		946	946			
100018297	HARTFORD	CT		06/27/2018		(3,305)		(48)			(48)	3,959	606	619	12		12
100109932	KANSAS CITY	MO		06/22/2023		514		(24)			(24)		490	490			
100153466	JACKSONVILLE	FL		05/30/2024		173		(12)			(12)		160	160			
100011972	SAINT PETERSBURG	FL		03/08/2017		2,480		779			779		3,259	3,259			
100142437	TEXAS CITY	TX		03/08/2024		296		(89)			(89)		207	207			
100101803	PHILADELPHIA	PA		03/31/2023		321		(18)			(18)		303	303			
100068995	NAMPA	ID		09/01/2021		941		(15)			(15)		926	926			
100127112	TAMPA	FL		08/30/2023		1,347		(191)			(191)		1,157	1,157			
100172141	DALLASTOWN	PA		10/17/2024		252		(69)			(69)		183	183			
100134577	GALVESTON	TX		10/30/2023		(3,508)		(30)			(30)	3,943	405	402	(3)		(3)
100067035	FORT WORTH	TX		08/02/2021		2,331		2			2		2,333	2,333			
100064355	INDEPENDENCE	KY		07/01/2021		1,592		78			78		1,671	1,671			
100079198	LARGO	FL		02/24/2022		607		(41)			(41)		566	566			
100109985	COLUMBIA	SC		06/22/2023		285		(16)			(16)		269	269			
100155183	HILTON HEAD ISLAND	SC		07/19/2024		(5,826)		(35)			(35)	5,666	(196)	263	458		458
100108424	HAZEL CREST	IL		05/25/2023		675		(31)			(31)		643	643			
100043054	MORENO VALLEY	CA		05/28/2020		1,177		75			75		1,251	1,251			
100070486	COATESVILLE	PA		09/23/2021		656		(91)			(91)		565	565			
100136771	LINDENWOLD	NJ		11/27/2023		26		198			198		224	224			
100065154	PALMETTO	FL		07/14/2021		694		(38)			(38)		656	656			
100141131	PITTSTON	PA		01/30/2024		251		(12)			(12)		239	239			
100076110	EL PASO	TX		01/07/2022		811		(69)			(69)		743	743			
100048633	WILDWOOD	NJ		11/20/2020		3,161		(586)			(586)		2,574	2,574			
100113900	MIAMI GARDENS	FL		06/29/2023		1,270		36			36		1,306	1,306			
100019816	THE WOODLANDS	TX		07/26/2018		687		(14)			(14)		672	672			
100068065	OAKLAND	TN		09/23/2021		1,317		(34)			(34)		1,283	1,283			
100092040	PHILADELPHIA	PA		02/09/2023		201		(15)			(15)		186	186			
3310087762	UNIONDALE	NY		10/31/2024		2,170							2,170	2,170			
100110630	FORT WORTH	TX		06/30/2023		4,021		78			78		4,099	4,099			
100079179	FAYETTEVILLE	NC		02/24/2022		(4,826)		(19)			(19)	5,460	614	610	(4)		(4)
100180812	ENSCHEDE	NLD		11/27/2024		(5,783)						5,477	(307)		307		307
100158239	UNITED KINGDOM	GBR		07/09/2024		(1,695)		1,695			1,695						
100081797	NORTH MIAMI	FL		03/30/2022		(4,556)		(65)			(65)	5,460	838	822	(16)		(16)
100075455	SALEM	OR		12/01/2021		1,334		(29)			(29)		1,305	1,305			
100120253	SCHENECTADY	NY		08/18/2023		263		(11)			(11)		252	252			
100064773	CHATTANOOGA	TN		07/14/2021		(3,315)		(73)			(73)	3,950	562	566	5		5
100108387	BALTIMORE	MD		05/25/2023		310		(17)			(17)		294	294			
100084831	SHEBOYGAN	WI		08/02/2022		509		(6)			(6)		503	503			
100173760	CHICAGO	IL		10/30/2024		263		(32)			(32)		231	231			
100170401	CHARLOTTE	NC		10/09/2024		305		(46)			(46)		259	259			
100158238	UNITED KINGDOM	GBR		07/09/2024		(1,614)		1,614			1,614						
100184844	PORT ROYAL	SC		12/17/2024		434		(16)			(16)		418	418			
100141171	MEMPHIS	TN		01/30/2024		258		(19)			(19)		239	239			
100055069	HOUSTON	TX		03/23/2021		190		(131)			(131)		59	59			
100080175	MIAMI	FL		02/25/2022		2,268		(132)			(132)		2,136	2,136			

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100102095	BROWNS MILLS	NJ		04/14/2023		20,185		(411)			(411)		19,774	19,774			
100029719	OVIEDO	FL		10/26/2018		567		(1)			(1)		566	566			
100012735	APOPKA	FL		05/25/2017		663		226			226		889	889			
100157747	CHESTER	NJ		07/02/2024		421		(47)			(47)		374	374			
100079306	GRANBURY	TX		02/28/2022		567		(101)			(101)		467	467			
100083004	EASTPOINT	FL		05/05/2022		533		(10)			(10)		523	523			
100139407	TEXARKANA	TX		12/28/2023		(5,425)		246			246	5,446	267	251	(16)		(16)
100112454	CHICAGO	IL		06/29/2023		1,176		331			331		1,508	1,508			
100045467	COLLEGE PARK	GA		11/25/2020		(3,935)		730			730	3,943	739	710	(29)		(29)
100075064	ACWORTH	GA		12/01/2021		(25)		25			25						
100011638	HUDSON	FL		03/08/2017		359		199			199		558	558			
100114355	CHICAGO	IL		06/29/2023		1,880		57			57		1,937	1,937			
100151785	HOPE MILLS	NC		05/10/2024		255		(25)			(25)		230	230			
100134317	OCALA	FL		10/27/2023		566		(23)			(23)		543	543			
100070458	TUCSON	AZ		09/23/2021		670		(75)			(75)		595	595			
100133972	NORMAN	OK		10/25/2023		262		(16)			(16)		246	246			
100012074	PERRIS	CA		03/08/2017		546		260			260		806	806			
100026037	JOPPA	MD		09/20/2018		1,314		256			256		1,569	1,569			
100162346	BRADENTON	FL		08/06/2024		601		(51)			(51)		549	549			
100047576	LOCKHART	TX		11/20/2020		(1,880)		(474)			(474)	3,953	1,598	1,570	(28)		(28)
100018020	BAKERSFIELD	CA		05/22/2018		684		(62)			(62)		622	622			
100025969	LILBURN	GA		09/20/2018		521		58			58		579	579			
100152868	BALTIMORE	MD		05/22/2024		215		(28)			(28)		187	187			
100155517	LITHIA SPRINGS	GA		06/18/2024		730		(103)			(103)		627	627			
100113908	ANNAPOLIS	MD		06/29/2023		1,556		215			215		1,771	1,771			
100062404	LANSDOWNE	PA		07/01/2021		1,380		(17)			(17)		1,363	1,363			
100131874	UPPER MARLBORO	MD		10/06/2023		1,975		(191)			(191)		1,783	1,783			
100068120	MERIDEN	CT		08/25/2021		848		(85)			(85)		763	763			
100087367	MYRTLE BEACH	SC		10/25/2022		432		36			36		468	468			
100061458	ARLINGTON	TX		06/01/2021		657		9			9		666	666			
100117692	COLUMBIA	SC		07/20/2023		3,009		1,011			1,011		4,019	4,019			
100116022	NASHVILLE	GA		07/20/2023		596		49			49		645	645			
100055777	RIO RICO	AZ		03/23/2021		467		(134)			(134)		333	333			
100114771	TALLAHASSEE	FL		07/07/2023		266		(19)			(19)		246	246			
100143565	INDEPENDENCE	MO		02/21/2024		261		(14)			(14)		247	247			
100054950	SALEM	NJ		03/23/2021		99		330			330		429	429			
100016577	ATLANTA	GA		04/10/2018		721		(22)			(22)		699	699			
100171176	WARNER ROBINS	GA		11/22/2024		(3,646)		(34)			(34)	3,938	257	260	2		2
100030518	CHARLOTTE	NC		12/20/2018		526		477			477		1,003	1,003			
100128038	FAIRDALE	KY		09/08/2023		335		32			32		367	367			
100156990	UNITED KINGDOM	GBR		06/27/2024													
100088131	WEST PALM BEACH	FL		10/25/2022		19,580		471			471		20,050	20,050			
100075915	BRISTOL	CT		01/07/2022		1,159		(47)			(47)		1,112	1,112			
100018283	FORT WORTH	TX		06/27/2018		2,726		(14)			(14)		2,712	2,712			
100101090	PHILADELPHIA	PA		04/28/2023		401		157			157		558	558			
100115204	JACKSONVILLE	AR		07/17/2023		288		(13)			(13)		275	275			
100143585	VERNON	CT		02/21/2024		447		(23)			(23)		424	424			
100013210	TAMARAC	FL		05/25/2017		361		125			125		486	486			
100115289	GARY	IN		07/17/2023		383		(15)			(15)		368	368			
100061044	BELCAMP	MD		06/01/2021		910		9			9		919	919			
100053986	INDIANAPOLIS	IN		03/23/2021		(3,560)		(73)			(73)	3,936	304	316	12		12

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100173571	UNITED KINGDOM	GBR		10/29/2024		27							27	27			
100013930	FRESNO	CA		05/25/2017		3,145		272			272		3,417	3,417			
100066700	MOUNTAIN TOP	PA		08/02/2021		998		(75)			(75)		923	923			
100011479	RAHWAY	NJ		12/23/2016		177		269			269		446	446			
100078898	OCALA	FL		02/24/2022		658		9			9		667	667			
100112559	RED LION	PA		06/29/2023		229		524			524		754	754			
100081500	VIRGINIA BCH	VA		03/18/2022		1,433		80			80		1,513	1,513			
100084423	FARMERS BRANCH	TX		08/12/2022		430		(39)			(39)		391	391			
100070500	SAN ANTONIO	TX		09/23/2021		638		(89)			(89)		549	549			
100063493	PORT SAINT LUCIE	FL		07/01/2021		702		(10)			(10)		692	692			
100156891	ROSE HILL	NC		06/27/2024		302		(7)			(7)		295	295			
100139688	UNITED KINGDOM	GBR		12/18/2023		13							13	13			
100165819	ARLINGTON	TX		08/29/2024		260		(71)			(71)		190	190			
100019720	DES MOINES	IA		07/26/2018		818		(13)			(13)		805	805			
100053834	LAMBERTVILLE	MI		03/23/2021		857		(154)			(154)		703	703			
100090722	BALDWIN CITY	KS		12/29/2022		304		(22)			(22)		282	282			
100130304	TRENTON	NJ		09/28/2023		(3,710)		(8)			(8)	3,935	217	194	(22)		(22)
100063789	FISHERTOWN	PA		07/01/2021		750		12			12		762	762			
100036249	MIAMI	FL		08/27/2019		784		(94)			(94)		690	690			
100185922	COLUMBUS	GA		12/26/2024		(13)		13			13						
100031358	SPRING HILL	FL		03/29/2019		541		307			307		848	848			
100173907	DETROIT	MI		10/31/2024		323		(33)			(33)		289	289			
100119829	INDEPENDENCE	MO		08/08/2023		281		(10)			(10)		270	270			
100083036	CEDAR FALLS	IA		05/11/2022		2,330		(138)			(138)		2,192	2,192			
100091486	LOS ANGELES	CA		01/20/2023		332		(19)			(19)		313	313			
100112088	SUGAR LAND	TX		06/29/2023		170		66			66		236	236			
100118201	PHOENIX	AZ		07/21/2023		291		(14)			(14)		277	277			
100115630	TULARE	CA		07/19/2023		832		(54)			(54)		778	778			
100017866	ACWORTH	GA		05/30/2018		976		(55)			(55)		922	922			
100090017	PAHRUMP	NV		01/13/2023		3,526		(697)			(697)		2,828	2,828			
100089975	CHATTANOOGA	TN		01/26/2023		313		(61)			(61)		253	253			
100117340	HAMPTON	GA		07/20/2023		416		420			420		836	836			
100061410	BETTENDORF	IA		06/01/2021		953		7			7		960	960			
100161899	AKRON	OH		07/31/2024		(3,650)		(32)			(32)	3,929	246	237	(9)		(9)
100013544	LAKE HUGHES	CA		05/25/2017		411		81			81		491	491			
100145671	UNITED KINGDOM	GBR		03/12/2024		(1,405)		1,405			1,405						
100020341	LONGVIEW	TX		07/17/2018		628		(58)			(58)		570	570			
100108971	UNIVERSITY HEIGHTS	OH		05/31/2023		364		(64)			(64)		300	300			
100013937	LANCASTER	CA		05/25/2017		905		77			77		982	982			
100092053	PHILADELPHIA	PA		02/09/2023		320		(15)			(15)		305	305			
100061261	MARNE	MI		06/01/2021		510		7			7		517	517			
100029439	PRICE	PA		10/26/2018		1,907		213			213		2,120	2,120			
100067898	NEW YORK MILLS	NY		09/23/2021		847		(100)			(100)		747	747			
100111391	STOCKTON	CA		06/29/2023		499		109			109		607	607			
100030692	RIO	WI		04/09/2019		387		132			132		519	519			
100012823	OCALA	FL		05/25/2017		419		41			41		460	460			
100141810	HOOGEVEEN	NLD		01/29/2024													
100136756	KANSAS CITY	MO		11/27/2023		258		(7)			(7)		251	251			
100065165	SAINT PAUL	MN		07/14/2021		701		(37)			(37)		665	665			
100079041	SAINT PETERS	MO		02/24/2022		607		(29)			(29)		578	578			
100116735	ORLANDO	FL		07/20/2023		348		235			235		583	583			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100062158	GUSTON	KY		07/01/2021		716		12			12		728	728			
100025071	PHOENIX	AZ		09/20/2018		406		11			11		416	416			
100063815	ALBUQUERQUE	NM		07/01/2021		475		12			12		486	486			
100068331	NEW BRITAIN	CT		08/25/2021		564		(16)			(16)		547	547			
100067766	SANFORD	FL		09/23/2021		640		(89)			(89)		551	551			
100064909	HIALEAH	FL		07/14/2021		(3,013)		(72)			(72)	3,921	835	806	(30)		(30)
100119723	DETROIT	MI		08/08/2023		295		(17)			(17)		278	278			
100020267	ODENVILLE	AL		07/17/2018		651		(44)			(44)		607	607			
100151781	HOLLYWOOD	FL		05/10/2024		314		(7)			(7)		307	307			
100061905	HARRISON	TN		07/01/2021		(3,369)		(12)			(12)	3,923	543	522	(21)		(21)
100154536	GRAND RAPIDS	MI		06/14/2024		208		(24)			(24)		184	184			
100011852	AMELIA	OH		03/08/2017		374		156			156		530	530			
100130144	AURORA	IL		11/15/2023		413		(45)			(45)		368	368			
100012255	FITCHBURG	MA		04/28/2017		2,301		924			924		3,225	3,225			
100185916	COLUMBUS	GA		12/26/2024		(14)		14			14						
100118901	NAPA	CA		08/30/2023		(3,611)		(46)			(46)	3,921	263	256	(7)		(7)
100081011	GLENDALE	AZ		03/18/2022		4,221		308			308		4,528	4,528			
100100469	LOS ANGELES	CA		04/27/2023		421		198			198		619	619			
100101770	TRENTON	NJ		03/31/2023		1,233		(1,233)			(1,233)						
100023996	OREM	UT		09/10/2018		662		(58)			(58)		604	604			
100054373	BLUFFTON	SC		03/23/2021		423		(63)			(63)		361	361			
100100175	MOUNT LAUREL	NJ		03/17/2023		315		(14)			(14)		301	301			
100128431	KINGSTON	PA		09/15/2023		(3,337)		(422)			(422)	3,919	160	158	(2)		(2)
100138164	MACON	GA		12/14/2023		26,263		109			109		26,372	26,372			
100091242	BALTIMORE	MD		01/31/2023		(3,454)		(58)			(58)	3,919	407	379	(29)		(29)
100174398	LOGANVILLE	GA		10/31/2024		618		(77)			(77)		541	541			
100161604	UNITED KINGDOM	GBR		07/29/2024		(3,886)						3,919	33	26	(7)		(7)
100110749	JACKSONVILLE	FL		08/11/2023		(3,963)		63			63	3,919	19		(19)		(19)
100165111	UNITED KINGDOM	GBR		08/27/2024		(3,884)						3,920	36	25	(11)		(11)
100064291	ORLANDO	FL		07/01/2021		483		74			74		558	558			
100186792	HAINES CITY	FL		12/31/2024		(3,634)		(27)			(27)	3,920	259	256	(3)		(3)
100020027	OVERLAND PARK	KS		07/30/2018		(3,249)		(50)			(50)	3,920	621	618	(3)		(3)
100081049	MCDONOUGH	GA		03/18/2022		650		48			48		698	698			
100024454	WEST NEW YORK	NJ		09/20/2018		(171)		450			450		278	278			
100090682	TRENTON	NJ		12/29/2022		(3,579)		(20)			(20)	3,920	320	300	(20)		(20)
100165170	UNITED KINGDOM	GBR		08/27/2024		26							26	26			
100103700	ARLINGTON	VA		05/08/2023		(3,912)		(5)			(5)	3,920	3		(3)		(3)
100023302	MC KEES ROCKS	PA		08/16/2018		739		(55)			(55)		683	683			
100165722	MORRISTOWN	IN		08/29/2024		298		(59)			(59)		239	239			
100014050	BRADENTON	FL		05/25/2017		632		(42)			(42)		589	589			
100185887	AKRON	OH		12/26/2024		281		(28)			(28)		253	253			
100165975	FAYETTEVILLE	NC		09/06/2024		272		(45)			(45)		227	227			
100064798	LOS BANOS	CA		07/14/2021		1,286		(100)			(100)		1,185	1,185			
100044366	LAYTON	UT		11/19/2020		647		(68)			(68)		578	578			
100055710	EDMOND	OK		03/23/2021		462		(87)			(87)		375	375			
100011649	FAYETTEVILLE	AR		03/08/2017		32		482			482		514	514			
100011727	GLENDALE	AZ		03/08/2017		417		247			247		663	663			
100013629	OCEAN VIEW	HI		05/25/2017		455		21			21		476	476			
100066485	VINE GROVE	KY		08/02/2021		1,243							1,243	1,243			
100141104	MARCUS HOOK	PA		01/30/2024		(38)		277			277		240	240			
100064690	LAS VEGAS	NV		07/14/2021		451		(80)			(80)		371	371			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184608	AYLETT	VA		12/17/2024		408		(37)			(37)		371	371			
100038779	CARLOW	IRL		09/27/2019		758		615			615		1,373	1,373			
100012266	CASCO	ME		04/28/2017		578		124			124		702	702			
100141476	IDALOU	TX		01/30/2024		256		(51)			(51)		205	205			
100112563	RANDALLSTOWN	MD		06/29/2023		1,618		271			271		1,890	1,890			
100062960	HAMILTON	NJ		07/01/2021		686		(1)			(1)		685	685			
100049159	WAUKEGAN	IL		11/20/2020		629		(135)			(135)		495	495			
100071836	MILWAUKEE	WI		10/14/2021		701		(80)			(80)		621	621			
100126375	COSHOCTON	OH		08/30/2023		(89)		355			355		266	266			
100060736	BATON ROUGE	LA		06/01/2021		660		8			8		668	668			
100184634	MOULTON	AL		12/17/2024		393		(48)			(48)		345	345			
100111508	KAUNAKAKAI	HI		06/29/2023		223		466			466		689	689			
100019804	BAKERSFIELD	CA		07/26/2018		683		(39)			(39)		643	643			
100012062	GALLATIN	TN		03/08/2017		486		82			82		569	569			
100161765	BRIDGETON	NJ		07/31/2024		(201)		472			472		271	271			
100060679	KATY	TX		06/01/2021		1,206		11			11		1,217	1,217			
100161572	UNITED KINGDOM	GBR		07/29/2024		626							626	626			
100156769	OKLAHOMA CITY	OK		06/26/2024		3,978		(147)			(147)		3,831	3,831			
100014463	WINDER	GA		09/27/2017		917		52			52		969	969			
100184906	PHOENIX	AZ		12/17/2024		607		(40)			(40)		568	568			
100014056	GRAHAM	NC		05/25/2017		420		13			13		434	434			
100185513	COUGAR	WA		12/20/2024		213		(8)			(8)		205	205			
100031226	DELANO	CA		03/29/2019		683		140			140		823	823			
100063168	CLAYTON	NJ		07/01/2021		758		5			5		763	763			
100060555	CHARLOTTE	NC		06/01/2021		(3,889)		5			5	3,916	32		(32)		(32)
100029313	CUTLER BAY	FL		10/26/2018		564		105			105		669	669			
100127322	PHILLIPSBURG	NJ		08/30/2023		281		754			754		1,035	1,035			
100103800	DETROIT	MI		05/10/2023		290		(20)			(20)		270	270			
100013072	HIALEAH GARDENS	FL		05/25/2017		407		185			185		591	591			
100030785	OKLAHOMA CITY	OK		04/09/2019		430		149			149		580	580			
100167879	MILWAUKEE	WI		09/20/2024		410		(34)			(34)		376	376			
100055363	DEARBORN	MI		03/23/2021		391		(143)			(143)		248	248			
100000521	MIDDLETOWN	NJ		09/27/2016		1,754		550			550		2,305	2,305			
100012643	FRESNO	CA		05/25/2017		518		52			52		570	570			
100146493	KILLEEN	TX		03/19/2024		1,815		(171)			(171)		1,644	1,644			
100075961	POCONO LAKE	PA		01/07/2022		737		(34)			(34)		703	703			
100149769	MEMPHIS	TN		04/26/2024		257		(13)			(13)		244	244			
100111719	BROCKTON	MA		06/29/2023		1,602		520			520		2,122	2,122			
100176779	BATON ROUGE	LA		11/15/2024		233		(42)			(42)		191	191			
100136379	MELISSA	TX		11/20/2023		3,014		58			58		3,072	3,072			
100068013	DALLAS	TX		09/23/2021		661		(79)			(79)		582	582			
100112402	HESPERIA	CA		06/29/2023		(187)		461			461		274	274			
100067045	BELLMAWR	NJ		08/02/2021		569		47			47		615	615			
100164898	DUNMORE	PA		08/28/2024		182		(14)			(14)		168	168			
100129861	HOUSTON	TX		09/27/2023		(66)		320			320		254	254			
100010928	ANTIOCH	TN		12/23/2016		350		100			100		451	451			
100112971	CALLAHAN	FL		06/29/2023		1,918		(417)			(417)		1,501	1,501			
100115098	MILFORD	CT		07/14/2023		23,320		(638)			(638)		22,682	22,682			
100025603	FAIRBANKS	AK		09/20/2018		467		163			163		630	630			
100065220	INDIANAPOLIS	IN		07/14/2021		698		(27)			(27)		670	670			
100011837	CHICAGO	IL		03/08/2017		(366)		1,017			1,017	3,905	4,556	4,543	(13)		(13)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147688	KANSAS CITY	MO		04/04/2024		270		(70)			(70)		200	200			
100165626	STONE MOUNTAIN	GA		10/04/2024		338		(36)			(36)		303	303			
100101122	JONESBOROUGH	TN		04/28/2023		343		(53)			(53)		290	290			
100132611	MELBOURNE	FL		11/03/2023		269		(4)			(4)		265	265			
100047845	NORTH CHICAGO	IL		11/20/2020		1,184		(174)			(174)		1,010	1,010			
100019806	CONROE	TX		07/26/2018		676		(50)			(50)		626	626			
100126670	PISCATWAY	NJ		08/30/2023		331		636			636		967	967			
100014159	VERO BEACH	FL		05/25/2017		401		38			38		440	440			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		747		(3)			(3)		744	744			
100064227	OCOEE	FL		07/01/2021		63		(63)			(63)						
100139067	MYRTLE BEACH	SC		12/28/2023		238		(27)			(27)		211	211			
100113664	TUCSON	AZ		06/29/2023		270		208			208		479	479			
100020363	HAGERSTOWN	MD		07/27/2018		966		(70)			(70)		896	896			
100134878	VIDALIA	GA		10/30/2023		252		(31)			(31)		221	221			
100047908	WEST PALM BEACH	FL		11/20/2020		761		(185)			(185)		576	576			
100023937	FOX ISLAND	WA		09/10/2018		688		(55)			(55)		633	633			
100100776	FORT LAUDERDALE	FL		04/28/2023		1,018		40			40		1,057	1,057			
100117188	CLEARWATER	FL		07/20/2023		365		8			8		373	373			
100060518	HAMPTON	VA		06/01/2021		654		8			8		662	662			
100010978	WICKLIFFE	OH		12/23/2016		514		(20)			(20)		493	493			
100156869	COLUMBIA	SC		06/27/2024		277		(13)			(13)		264	264			
100068308	CHICAGO	IL		08/25/2021		2,075		(131)			(131)		1,945	1,945			
100067480	GREENCASTLE	PA		09/23/2021		1,107		(94)			(94)		1,014	1,014			
100079038	ROCK HILL	SC		02/24/2022		776		(18)			(18)		758	758			
100127941	HENDERSONVILLE	TN		09/08/2023		384		82			82		466	466			
100055041	GAFFNEY	SC		03/23/2021		477		(85)			(85)		392	392			
100057992	LAS VEGAS	NV		06/30/2021		(2,103)		(110)			(110)	3,894	1,682	1,647	(34)		(34)
100064687	CONVERSE	TX		07/14/2021		1,328		(136)			(136)		1,193	1,193			
100019740	LITTLETON	CO		07/26/2018		734		(51)			(51)		683	683			
100112406	SANFORD	FL		06/29/2023		366		533			533		898	898			
100087214	DANIA BEACH	FL		10/25/2022		494		74			74		567	567			
100079632	MOLALLA	OR		04/08/2022		1,077		(67)			(67)		1,010	1,010			
100068373	BROWNSVILLE	TX		08/25/2021		639		(85)			(85)		554	554			
100173780	MYRTLE BEACH	SC		10/30/2024		276		(70)			(70)		206	206			
100116972	DAWSONVILLE	GA		07/20/2023		356		238			238		594	594			
100029990	ATLANTA	GA		12/20/2018		677		77			77		753	753			
100011531	LAS VEGAS	NV		03/08/2017		666		647			647		1,314	1,314			
100080375	PARMA	OH		04/14/2022		3,860		(16)			(16)		3,843	3,843			
100062873	ATLANTA	GA		07/01/2021		899		(32)			(32)		867	867			
100031293	REDDING	CA		03/29/2019		3,486		465			465		3,951	3,951			
100156254	KENNER	LA		06/20/2024		189		(74)			(74)		114	114			
100136100	NEDERLAND	TX		12/18/2023		246		(72)			(72)		173	173			
100109251	JACKSONVILLE	FL		07/21/2023		288		(42)			(42)		247	247			
100128043	SPRINGFIELD	TN		09/08/2023		1,506		124			124		1,630	1,630			
100114662	MISSION	TX		06/29/2023		291		(25)			(25)		266	266			
100101173	LAS VEGAS	NV		04/28/2023		462		264			264		726	726			
100173785	BRUNSWICK	OH		10/30/2024		165		(18)			(18)		147	147			
100064892	PORTERVILLE	CA		07/14/2021		671		(64)			(64)		608	608			
100084862	COLUMBUS	OH		08/02/2022		393		(2)			(2)		391	391			
100031345	SACRAMENTO	CA		03/29/2019		575		211			211		786	786			
100026406	MIAMI	FL		09/26/2018		559		255			255		814	814			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057625	GRAND RAPIDS	MI		06/30/2021		997		(88)			(88)		909	909			
100028941	LAS VEGAS	NV		10/26/2018		504		193			193		697	697			
100077542	CLIO	MI		01/03/2022		473		(53)			(53)		420	420			
100054351	HUBERT	NC		03/23/2021		455		(70)			(70)		385	385			
100029678	SCHILLER PARK	IL		10/26/2018		822		521			521		1,342	1,342			
100013135	FREDERICK	MD		05/25/2017		397		101			101		498	498			
100057775	BATON ROUGE	LA		06/30/2021		1,107		(30)			(30)		1,078	1,078			
100038777	MEATH	IRL		09/27/2019		2,247		1,393			1,393		3,639	3,639			
100047477	LAS VEGAS	NV		11/20/2020		686		(187)			(187)		499	499			
100025729	NEEDLES	CA		09/20/2018		378		18			18		396	396			
100028407	TACOMA	WA		10/26/2018		444		38			38		482	482			
100174396	SAN BERNARDINO	CA		10/31/2024		599		(62)			(62)		537	537			
100153479	MEMPHIS	TN		05/30/2024		253		(14)			(14)		239	239			
100114081	FALL CREEK	WI		06/29/2023		506		187			187		692	692			
100114041	WINTER GARDEN	FL		06/29/2023		267		198			198		465	465			
100119797	KANSAS CITY	MO		08/08/2023		318		(22)			(22)		295	295			
100181679	HOUSTON	TX		12/11/2024		201		(11)			(11)		190	190			
100153491	DOLTON	IL		05/30/2024		242		(17)			(17)		225	225			
100062927	ASHVILLE	OH		07/01/2021		1,273		(34)			(34)		1,239	1,239			
100159921	TALLAHASSEE	FL		08/16/2024		8,546		(599)			(599)		7,948	7,948			
100172144	PHILADELPHIA	PA		10/17/2024		13		(13)			(13)						
100019780	WINTER PARK	FL		07/26/2018		795		(37)			(37)		758	758			
100053681	HOLLYWOOD	FL		03/23/2021		(1,726)		(57)			(57)	3,890	2,107	2,124	17		17
100103097	DOLTON	IL		04/21/2023		384		(25)			(25)		359	359			
100076949	HARRISBURG	PA		01/03/2022		1,009		(20)			(20)		988	988			
100109810	LODI	CA		08/04/2023		292		(32)			(32)		260	260			
100062627	DANVILLE	VA		07/01/2021		953		(37)			(37)		916	916			
100167796	BURTON	MI		09/19/2024		1,187		(121)			(121)		1,066	1,066			
100157528	ROTTERDAM	NLD		06/28/2024													
100185634	UNITED KINGDOM	GBR		12/20/2024		34							34	34			
100101682	POTTSTOWN	PA		04/26/2023		437		(18)			(18)		419	419			
100150233	UNITED KINGDOM	GBR		04/29/2024		16							16	16			
100136107	NEDERLAND	TX		12/18/2023		249		(60)			(60)		189	189			
100064906	COLUMBIA	SC		07/14/2021		633		(60)			(60)		573	573			
100139909	NETHERLANDS	NLD		12/28/2023													
100088315	MCALESTER	OK		11/10/2022		366		(100)			(100)		266	266			
100132800	CAYCE	SC		11/03/2023		2,166		(98)			(98)		2,068	2,068			
100086869	TARPON SPRINGS	FL		10/07/2022		460		(26)			(26)		433	433			
100145199	UNITED KINGDOM	GBR		03/12/2024		38		(38)			(38)						
100111645	RICHMOND	VA		06/29/2023		904		96			96		999	999			
100144246	PHOENIX	AZ		03/08/2024		27		(27)			(27)						
100114844	FULSHEAR	TX		07/10/2023		7,265		309			309		7,574	7,574			
100063099	BOURBONNAIS	IL		07/01/2021		1,251		(4)			(4)		1,247	1,247			
100054972	HILLMAN	MN		03/23/2021		928		(119)			(119)		809	809			
100079101	CHICAGO	IL		02/24/2022		675		(29)			(29)		646	646			
100026854	BAKERSFIELD	CA		09/26/2018		285		256			256		541	541			
100078798	LYNN	MA		02/24/2022		570		26			26		596	596			
100087100	KNOXVILLE	TN		11/04/2022		21		(21)			(21)						
100070971	PLATTEVILLE	WI		10/01/2021		776		(23)			(23)		754	754			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		4,735		1,056			1,056		5,791	5,791			
100030554	WOONSOCKET	RI		12/20/2018		1,103		192			192		1,295	1,295			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102430	GARLAND	TX		06/07/2023		340		(69)			(69)		271	271			
100062419	EL PASO	TX		07/01/2021		1,178		(38)			(38)		1,140	1,140			
100027907	MIRAMAR	FL		10/26/2018		750		92			92		842	842			
100108391	BRIDGETON	NJ		05/25/2023		(172)		434			434		262	262			
100176003	KANSAS CITY	MO		11/14/2024		307		51			51		358	358			
100101515	BAYTOWN	TX		04/26/2023		440		31			31		471	471			
100112494	ELGIN	IL		06/29/2023		292		389			389		681	681			
100165683	WARREN	MI		10/04/2024		294		(56)			(56)		238	238			
100150107	STONE MOUNTAIN	GA		06/14/2024		205		(43)			(43)		162	162			
100169233	PLYMOUTH	PA		09/27/2024		204		(19)			(19)		186	186			
100186263	ORLANDO	FL		12/27/2024		1,107		(24)			(24)		1,083	1,083			
100175884	LAKEWOOD	OH		11/12/2024		303		6			6		309	309			
100050026	NEW ORLEANS	LA		11/20/2020		518		(30)			(30)		488	488			
100018258	IRVING	TX		06/27/2018		894		(60)			(60)		834	834			
100027917	DAVENPORT	FL		10/26/2018		370		85			85		455	455			
100156160	KINGMAN	AZ		07/25/2024		(3,590)		(43)			(43)	3,868	234	195	(39)		(39)
100119554	HOUSTON	TX		07/28/2023		6,175		(102)			(102)		6,073	6,073			
100061642	PORT NECHES	TX		07/01/2021		627		(40)			(40)		588	588			
100130025	LUFKIN	TX		09/27/2023		279		(18)			(18)		261	261			
100184716	MENIFEE	CA		12/17/2024		623		(56)			(56)		567	567			
100184441	FAIRBURN	GA		12/17/2024		1,912		(157)			(157)		1,754	1,754			
100084780	LILBURN	GA		08/02/2022		477		(8)			(8)		470	470			
100141667	LINCOLN	AL		01/30/2024		200							201	201			
100087130	KNOXVILLE	TN		11/04/2022		17		(17)			(17)						
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		1,026		(24)			(24)		1,002	1,002			
100013170	CHICAGO	IL		05/25/2017		378		130			130		508	508			
100089956	GALVESTON	TX		01/26/2023		397		(154)			(154)		242	242			
100168892	UNITED KINGDOM	GBR		09/26/2024		25							25	25			
100168902	UNITED KINGDOM	GBR		09/26/2024		27							27	27			
100117233	PASADENA	CA		07/20/2023		826		298			298		1,124	1,124			
100161722	MOUNT STERLING	OH		07/30/2024		336		(41)			(41)		295	295			
100111971	VENTURA	CA		06/29/2023		1,767		809			809		2,576	2,576			
100062669	LAS VEGAS	NV		07/01/2021		101,664		(1,215)			(1,215)		100,449	100,449			
100060262	EAST PROVIDENCE	RI		06/25/2021		2,054		(50)			(50)		2,004	2,004			
100109885	CHICAGO	IL		06/22/2023		301		(9)			(9)		292	292			
100144933	UNITED KINGDOM	GBR		03/12/2024		(803)		848			848		45	45			
100175766	DRIPPING SPRINGS	TX		11/12/2024		180		(44)			(44)		136	136			
100043235	PHOENIX	AZ		08/13/2020		352		87			87		439	439			
100043018	DELRAY BEACH	FL		05/28/2020		773							773	773			
100028691	GOOSE CREEK	SC		10/26/2018		725		135			135		860	860			
100141869	FORT EDWARD	NY		03/27/2024		272		(47)			(47)		225	225			
100011161	VIRGINIA BEACH	VA		12/23/2016		(684)		729			729		45	45			
100100050	DAYTONA BEACH	FL		03/28/2023		242		(46)			(46)		196	196			
100157742	CHULA VISTA	CA		07/02/2024		567		(59)			(59)		508	508			
100028645	BEAVERTON	OR		10/26/2018		619		(61)			(61)		558	558			
100068178	HACKENSACK	NJ		08/25/2021		1,432		(82)			(82)		1,350	1,350			
100172661	BESSEMER	AL		11/21/2024		203		(21)			(21)		182	182			
100131891	LUBBOCK	TX		10/06/2023		587		(53)			(53)		534	534			
100075354	HAMMOND	LA		12/01/2021		224		16			16		240	240			
100114431	NORTH RIVERSIDE	IL		06/29/2023		140		690			690		830	830			
10015971 8	AKRON	OH		08/23/2024		565		(39)			(39)		526	526			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186225	MINOT	ND		12/27/2024		176		(35)			(35)		140	140			
100020134	BENTON	AR		07/17/2018		661		(57)			(57)		604	604			
100180095	OAK HILL	WV		12/30/2024		165		(10)			(10)		155	155			
100100121	WAUPUN	WI		03/28/2023		253		(22)			(22)		231	231			
100054039	RIVERDALE	GA		03/23/2021		401		(1)			(1)		400	400			
100111316	CHICAGO	IL		06/29/2023		794		153			153		947	947			
100112455	OTIS ORCHARDS	WA		06/29/2023		305		202			202		506	506			
100128014	MEMPHIS	TN		09/08/2023		173		(10)			(10)		163	163			
100101623	SEMINOLE	FL		04/26/2023		108,481		(2,620)			(2,620)		105,861	105,861			
100077215	MERCED	CA		01/03/2022		1,282		(16)			(16)		1,266	1,266			
100026833	FRESNO	CA		09/26/2018		405		87			87		492	492			
100113730	LOS BANOS	CA		06/29/2023		(256)		564			564		307	307			
100064747	REX	GA		07/14/2021		652		(77)			(77)		575	575			
100029155	MIAMI	FL		10/26/2018		1,537		140			140		1,678	1,678			
100145406	UNITED KINGDOM	GBR		03/12/2024		(895)		918			918		22	22			
100019798	FORT WORTH	TX		07/26/2018		800		(45)			(45)		755	755			
100081524	EL PASO	TX		03/18/2022		990		56			56		1,046	1,046			
100134324	MIDDLETOWN	OH		10/27/2023		243		(33)			(33)		210	210			
100144822	UNITED KINGDOM	GBR		03/12/2024		(917)		941			941		24	24			
100099850	CHESTER	PA		02/28/2023		252		(21)			(21)		232	232			
100108174	BORON	CA		05/24/2023		220		(41)			(41)		179	179			
100161986	SUNRISE	FL		07/31/2024		231		(38)			(38)		193	193			
100161603	UNITED KINGDOM	GBR		07/29/2024		26							26	26			
100018222	WELLINGTON	FL		06/08/2018		698		(48)			(48)		650	650			
100131893	YUMA	AZ		10/06/2023		662		(55)			(55)		608	608			
100173602	UNITED KINGDOM	GBR		10/29/2024		24							24	24			
100168826	UNITED KINGDOM	GBR		09/26/2024		26							26	26			
100140788	ALBANY	GA		01/22/2024		1,658		(75)			(75)		1,583	1,583			
100023472	KATY	TX		09/04/2018		674		(43)			(43)		631	631			
100181597	DOUGLAS	GA		12/09/2024		(440)		624			624		184	184			
100113084	SNELLVILLE	GA		06/29/2023		348		284			284		632	632			
100174515	NORTH PORT	FL		10/31/2024		356		(23)			(23)		333	333			
100128012	OAK RIDGE	TN		09/08/2023		1,807		117			117		1,924	1,924			
100028215	COUNCIL BLUFFS	IA		10/26/2018		539		107			107		646	646			
100077021	COVINGTON	GA		01/03/2022		711		(67)			(67)		645	645			
100160851	CHICAGO	IL		07/24/2024		5,775		(413)			(413)		5,361	5,361			
100017292	JACKSONVILLE	FL		04/26/2018		368		165			165		533	533			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		4,523		22			22		4,545	4,545			
100043086	LAKEPORT	CA		05/28/2020		821		65			65		885	885			
100117848	CEDAR RAPIDS	IA		07/20/2023		(5,112)		(50)			(50)	5,323	162	144	(18)		(18)
100119790	ODESSA	TX		08/08/2023		(3,578)		(16)			(16)	3,870	275	273	(3)		(3)
100064939	KANSAS CITY	MO		07/14/2021		665		(58)			(58)		607	607			
100057847	OWENS CROSS ROADS	AL		06/30/2021		3,393		(194)			(194)		3,199	3,199			
100069557	AUBURN	NY		09/01/2021		691							691	691			
100155788	COLUMBUS	OH		06/18/2024		761		(109)			(109)		652	652			
100185129	KENNER	LA		12/20/2024		212		(22)			(22)		189	189			
100117530	FRESNO	CA		07/20/2023		1,150		48			48		1,198	1,198			
100047717	EUGENE	OR		11/20/2020		623		(60)			(60)		563	563			
100135012	COLUMBUS	OH		10/30/2023		(3,691)		(10)			(10)	3,866	166	163	(3)		(3)
100140913	ORLANDO	FL		02/26/2024		269		(48)			(48)		222	222			
100062426	PIEDMONT	OK		07/01/2021		722		(25)			(25)		697	697			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038197	YPSILANTI	MI		11/15/2019		622		(80)			(80)		543	543			
100136059	SMITHFIELD	NC		11/16/2023		309		(38)			(38)		271	271			
100176017	SALISBURY	MD		12/20/2024		194		(21)			(21)		172	172			
100174420	MURRIETA	CA		10/31/2024		955		(76)			(76)		879	879			
100138944	SANDPOINT	ID		12/21/2023		305		244			244		549	549			
100165711	PANAMA CITY	FL		08/29/2024		1,352		(152)			(152)		1,200	1,200			
100173895	CINCINNATI	OH		10/31/2024		314		(40)			(40)		275	275			
100141149	BUFFALO	NY		01/30/2024		295		(18)			(18)		277	277			
100045906	LITHONIA	GA		11/25/2020		231		1			1		231	231			
100014121	SOUTHGATE	MI		05/25/2017		525		48			48		573	573			
100064801	HOUSTON	TX		07/14/2021		634		(69)			(69)		565	565			
100158382	UNITED KINGDOM	GBR		07/09/2024		(1,555)		1,555			1,555						
100062188	MATTESON	IL		07/01/2021		2,099		(13)			(13)		2,086	2,086			
100101096	PHILADELPHIA	PA		04/28/2023		394		151			151		545	545			
100013366	LAS VEGAS	NV		05/25/2017		2,422		599			599		3,022	3,022			
100065793	SANFORD	FL		07/28/2021		568		(17)			(17)		551	551			
100000165	MCHENRY	IL		09/27/2016		(126)		1,439			1,439		1,314	1,314			
100049791	LANCASTER	CA		11/20/2020		741		(56)			(56)		684	684			
100126882	MIAMI	FL		08/30/2023		329		443			443		772	772			
100071282	JOPLIN	MO		10/01/2021		918		(15)			(15)		903	903			
100127971	JEFFERSONVILLE	IN		09/08/2023		400		78			78		478	478			
100143963	CLEARLAKE	CA		02/29/2024		287		(61)			(61)		225	225			
100054244	NORFOLK	VA		03/23/2021		569		(81)			(81)		488	488			
100043179	CHESAPEAKE	VA		05/28/2020		297		(8)			(8)		289	289			
100113104	DOUGLASVILLE	GA		06/29/2023		(4)		451			451		447	447			
100157762	SAN DIEGO	CA		07/02/2024		462		(31)			(31)		431	431			
100030355	NAPLES	FL		12/20/2018		991		414			414		1,405	1,405			
100164952	SCRANTON	PA		08/28/2024		242		(22)			(22)		220	220			
100126369	BALTIMORE	MD		08/30/2023		255		(24)			(24)		231	231			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		596		13			13		608	608			
100024905	MANASSAS	VA		09/20/2018		723		164			164		887	887			
100082896	FRESNO	CA		05/17/2022		878		(67)			(67)		811	811			
100018274	ATHENS	GA		06/27/2018		753		(6)			(6)		747	747			
100023581	GRAND RAPIDS	MI		09/04/2018		637		(46)			(46)		591	591			
100146630	LAS VEGAS	NV		03/20/2024		250		(66)			(66)		185	185			
100013476	BAKERSFIELD	CA		05/25/2017		333		182			182		516	516			
100177941	MANCHESTER	ME		11/19/2024		617		(48)			(48)		569	569			
100012684	FORT MYERS	FL		05/25/2017		312		130			130		442	442			
100026424	BRENTWOOD	MD		09/26/2018		485		188			188		673	673			
100144732	UNITED KINGDOM	GBR		03/12/2024		(931)		974			974		43	43			
100115207	BALTIMORE	MD		07/17/2023		327		(17)			(17)		310	310			
100111892	LAUREL	MD		06/29/2023		188		215			215		403	403			
100043135	HENDERSON	NV		05/28/2020		(2,777)		(54)			(54)	3,840	1,008	1,022	14		14
100149715	LAREDO	TX		04/26/2024		270		(6)			(6)		264	264			
100079599	OGDEN	UT		04/25/2022		202		(10)			(10)		192	192			
100064712	HOUSTON	TX		07/14/2021		741		(90)			(90)		651	651			
100164141	COLUMBUS	GA		08/21/2024		(15)		15			15						
100060943	ROUND ROCK	TX		06/01/2021		2,192		15			15		2,207	2,207			
100174838	ALBANY	GA		10/31/2024		243		(49)			(49)		194	194			
100054237	PARMA	MI		03/23/2021		396		(89)			(89)		308	308			
100011687	TORRINGTON	WY		03/08/2017		274		102			102		376	376			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111734	LANCASTER	CA		06/29/2023		187		523			523		710	710			
100060932	ALBANY	GA		06/01/2021		915		9			9		923	923			
100053847	TEMPLETON	MA		03/23/2021		(3,255)		(107)			(107)	3,838	476	472	(4)		(4)
100043146	LIVERMORE	CA		05/28/2020		3,101		279			279		3,380	3,380			
100086044	DETROIT	MI		08/24/2022		199		(17)			(17)		182	182			
100049203	CHARLESTON	SC		11/20/2020		707		(154)			(154)		553	553			
100140523	NASHVILLE	TN		01/19/2024		409		(83)			(83)		326	326			
100151938	DELAWARE	OH		06/14/2024		291		(32)			(32)		259	259			
100028089	BUCKEYE	AZ		10/26/2018		1,474		115			115		1,589	1,589			
100173783	MICHIGAN CENTER	MI		10/30/2024		324		(62)			(62)		262	262			
100155525	ACWORTH	GA		06/18/2024		550		(111)			(111)		440	440			
100061271	SICKLERVILLE	NJ		06/01/2021		1,521		12			12		1,534	1,534			
100078984	TULSA	OK		02/24/2022		644		(10)			(10)		633	633			
100012400	BEDFORD	PA		04/28/2017		(2,773)		235			235	3,835	1,297	1,291	(6)		(6)
100109877	DOLTON	IL		06/22/2023		292		(19)			(19)		273	273			
100166349	ROLLING MEADOWS	IL		10/24/2024		296		(41)			(41)		255	255			
100029818	PROVO	UT		10/26/2018		461		20			20		481	481			
100091514	TRENTON	NJ		01/20/2023		282		(25)			(25)		257	257			
100147499	DEL RIO	TX		04/03/2024		263		(2)			(2)		260	260			
100045634	ROCHESTER	NY		11/25/2020		401		(76)			(76)		326	326			
100169031	HOLIDAY	FL		09/27/2024		251		(67)			(67)		184	184			
100130437	FALL RIVER	MA		09/28/2023		716		(47)			(47)		669	669			
100144887	UNITED KINGDOM	GBR		03/12/2024		(628)		649			649		20	20			
100158212	UNITED KINGDOM	GBR		07/09/2024		(1,657)		1,657			1,657						
100070442	HENRICO	VA		09/23/2021		677		(41)			(41)		636	636			
100088121	BALTIMORE	MD		10/25/2022		207		(25)			(25)		182	182			
100088093	PHOENIX	AZ		10/25/2022		316		(39)			(39)		277	277			
100138969	OPA LOCKA	FL		12/21/2023		(288)		778			778		490	490			
100038937	WEXFORD	IRL		09/27/2019		756		677			677		1,433	1,433			
100029820	GORDON	GA		10/26/2018		378		95			95		473	473			
100101639	LOMA LINDA	CA		04/26/2023		1,390		(37)			(37)		1,353	1,353			
100110817	LAS VEGAS	NV		06/29/2023		163		442			442		605	605			
100163607	MODESTO	CA		08/15/2024		212		(17)			(17)		194	194			
100119669	NEWNAN	GA		08/08/2023		250		(18)			(18)		233	233			
100077655	ANDERSON	SC		01/03/2022		1,273		(39)			(39)		1,234	1,234			
100018290	PORTSMOUTH	RI		06/27/2018		(3,163)		(39)			(39)	3,842	641	636	(4)		(4)
100176029	DETROIT	MI		12/20/2024		137		(26)			(26)		111	111			
100054780	CHICAGO	IL		03/23/2021		2,645		38			38		2,682	2,682			
100048965	FORT WORTH	TX		11/20/2020		982		(99)			(99)		883	883			
100057530	WILDER	ID		06/30/2021		642		(24)			(24)		618	618			
100017224	TAMPA	FL		04/26/2018		1,796		5			5		1,801	1,801			
100140227	DETROIT	MI		01/11/2024		215		(34)			(34)		181	181			
100024189	SAINT JOHNS	FL		09/20/2018		611		(42)			(42)		569	569			
100111991	BUFFALO	NY		06/29/2023		392		387			387		779	779			
100067503	LEES SUMMIT	MO		09/23/2021		638		(72)			(72)		567	567			
100090143	ORLANDO	FL		01/13/2023		419		152			152		571	571			
100168923	UNITED KINGDOM	GBR		09/26/2024		(5,234)						5,289	55	27	(28)		(28)
100175791	WEST PEORIA	IL		11/12/2024		266		(29)			(29)		237	237			
100155193	EL PASO	TX		07/19/2024		1,636		53			53		1,689	1,689			
100101097	PHILADELPHIA	PA		04/28/2023		393		149			149		542	542			
100154838	LULING	LA		07/19/2024		312		12			12		324	324			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154933	PITTSBURGH	PA		07/19/2024		272		(56)			(56)		217	217			
100019757	MURFREESBORO	TN		07/26/2018		666		(49)			(49)		617	617			
100113363	LARGO	FL		06/29/2023		2,043		1,010			1,010		3,054	3,054			
100111206	CHICAGO	IL		06/29/2023		762		731			731		1,494	1,494			
100013634	WEST VALLEY CITY	UT		05/25/2017		525		(13)			(13)		512	512			
100113632	MOUNT PROSPECT	IL		06/29/2023		(259)		752			752		493	493			
100039061	DUBLIN	IRL		09/27/2019		1,585		1,097			1,097		2,682	2,682			
100046323	SUGARLOAF	PA		11/25/2020		815		(239)			(239)		576	576			
100011904	ALBUQUERQUE	NM		03/08/2017		355		79			79		434	434			
100064955	RALEIGH	NC		07/14/2021		686		(58)			(58)		628	628			
100018150	COVENTRY	RI		06/08/2018		3,109		(104)			(104)		3,005	3,005			
100111339	NORTH MIAMI	FL		06/29/2023		307		28			28		335	335			
100112299	SPRING	TX		06/29/2023		304		3			3		308	308			
100168121	NEWARK	DE		09/20/2024		798		2			2		800	800			
100161837	KANSAS CITY	KS		07/31/2024		263		(16)			(16)		247	247			
100074594	HELENA	AL		12/01/2021		783		(49)			(49)		734	734			
100066854	NORTH ADAMS	MA		08/02/2021													
100129878	PARK FOREST	IL		09/27/2023		271		(18)			(18)		252	252			
100049829	MIAMI	FL		11/20/2020		598		(202)			(202)		397	397			
100028399	FT. LAUDERDALE	FL		10/26/2018		448		79			79		527	527			
100156130	FOREST PARK	IL		07/25/2024		270		(35)			(35)		235	235			
100176181	PONTIAC	MI		12/20/2024		186		(31)			(31)		155	155			
100053555	SAN ANTONIO	TX		03/23/2021		273		(105)			(105)		167	167			
100017930	PHILADELPHIA	PA		05/22/2018		687		(11)			(11)		675	675			
100012189	ORLANDO	FL		03/08/2017		812		163			163		975	975			
100025174	RICHMOND	VA		09/20/2018		(3,417)		106			106	3,819	509	486	(22)		(22)
100044243	LAS VEGAS	NV		08/19/2020		384		(17)			(17)		367	367			
100066673	WICHITA	KS		08/02/2021		(1,451)		(38)			(38)	3,819	2,330	2,306	(25)		(25)
100143625	BALTIMORE	MD		02/21/2024		245		(22)			(22)		223	223			
100063314	ELBERTON	GA		07/01/2021		822		(3)			(3)		819	819			
100018082	EL PASO	TX		06/08/2018		645		(46)			(46)		599	599			
100066617	MORRISTOWN	TN		08/02/2021		1,065		(35)			(35)		1,031	1,031			
100159732	AKRON	OH		08/23/2024		560		(40)			(40)		520	520			
100137496	SAINT CLOUD	MN		01/11/2024		229		(63)			(63)		165	165			
100064141	COUNTRY CLUB	MO		07/01/2021		(2,987)		23			23	3,819	855	841	(14)		(14)
100126365	ELYRIA	OH		08/30/2023		279		(13)			(13)		266	266			
100165128	UNITED KINGDOM	GBR		08/27/2024		1,373							1,373	1,373			
100173547	UNITED KINGDOM	GBR		10/29/2024		517							517	517			
100112207	MARIETTA	OH		06/29/2023		374		211			211		585	585			
100064882	NORTH LAS VEGAS	NV		07/14/2021		637		(61)			(61)		575	575			
100046325	PROVIDENCE	RI		11/25/2020		478		(126)			(126)		351	351			
100062672	LAREDO	TX		07/01/2021		1,149		(30)			(30)		1,119	1,119			
100013899	SHORELINE	WA		05/25/2017		2,442		233			233		2,675	2,675			
100103205	PHILADELPHIA	PA		04/21/2023		308		(14)			(14)		294	294			
100130202	BRIDGEPORT	CT		11/15/2023		13		(13)			(13)						
100035894	SAN ANTONIO	TX		08/21/2019		1,262		(95)			(95)		1,166	1,166			
100115258	KANSAS CITY	MO		07/17/2023		306		(16)			(16)		290	290			
100112051	CEDAR PARK	TX		06/29/2023		231		37			37		268	268			
100146213	SANTEE	CA		03/19/2024		191		(17)			(17)		174	174			
100134434	BROADWAY	VA		10/30/2023		294		(161)			(161)		133	133			
100177937	BUCKEYE	AZ		11/19/2024		597		(64)			(64)		532	532			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134491	LEBANON	PA		10/30/2023		(5,016)		(46)			(46)	5,286	225	190	47	(81)	(34)
100013388	PHOENIX	AZ		05/25/2017		479		79			79		558	558			
100175629	CANTON	OH		11/12/2024		197		(10)			(10)		187	187			
100169251	HARRISBURG	PA		09/27/2024		162		(25)			(25)		138	138			
100023730	LEHIGH ACRES	FL		09/04/2018		1,249		(74)			(74)		1,176	1,176			
100024847	STOCKTON	CA		09/20/2018		386		48			48		434	434			
100023476	ARLINGTON	TX		09/04/2018		914		(74)			(74)		840	840			
100169242	WILMINGTON	DE		09/27/2024		429		(18)			(18)		411	411			
100024459	VISTA	CA		09/20/2018		500		(23)			(23)		477	477			
100169220	PHILADELPHIA	PA		09/27/2024		187		(27)			(27)		160	160			
100054682	WESLEY CHAPEL	FL		03/23/2021		351		(114)			(114)		237	237			
100038233	WILLIAMSON	GA		11/15/2019		691		(56)			(56)		635	635			
100084844	VILLA PARK	IL		08/02/2022		7,810		10			10		7,819	7,819			
100029689	HOMESTEAD	FL		10/26/2018		(3,391)		(16)			(16)	3,805	398	388	(10)		(10)
100062288	BALTIMORE	MD		07/01/2021		1,580		(45)			(45)		1,536	1,536			
100154872	GARDEN CITY	MI		07/19/2024		1,899		(65)			(65)		1,834	1,834			
100067713	KILLEEN	TX		09/23/2021		867		(41)			(41)		826	826			
100153148	KENNESAW	GA		05/28/2024		6,640		1,531			1,531		8,171	8,171			
100070457	ARKADELPHIA	AR		09/23/2021		457		(58)			(58)		399	399			
100139381	NEW CASTLE	PA		12/28/2023		(70)		312			312		243	243			
100109876	PHILADELPHIA	PA		06/22/2023		303		(18)			(18)		285	285			
100060796	DALLAS	NC		06/01/2021		912		9			9		921	921			
100018354	WEATHERFORD	TX		06/27/2018		3,893		(137)			(137)		3,756	3,756			
100020262	RALEIGH	NC		07/17/2018		668		(44)			(44)		623	623			
100024513	YPSILANTI	MI		09/20/2018		988		(13)			(13)		975	975			
100128458	MEMPHIS	TN		09/15/2023		275		(40)			(40)		234	234			
100172164	BARBERTON	OH		10/17/2024		294		(10)			(10)		283	283			
100055549	FLORENCE	OR		03/23/2021		580		(76)			(76)		504	504			
100054825	NORTH VERSAILLES	PA		03/23/2021		525		(129)			(129)		396	396			
100044090	GEORGETOWN	KY		08/19/2020		641		(26)			(26)		615	615			
100014351	VIRGINIA BEACH	VA		09/27/2017		1,349		8			8		1,356	1,356			
100169331	MARCUS HOOK	PA		09/27/2024		282		(48)			(48)		234	234			
100026403	WEST BLOOMFIELD	MI		09/26/2018		1,626		302			302		1,929	1,929			
100067962	HOUSTON	TX		09/23/2021		719		(91)			(91)		628	628			
100062595	UPPER MARLBORO	MD		07/01/2021		1,067		(43)			(43)		1,024	1,024			
100126817	LEWISVILLE	NC		08/30/2023		173		(4)			(4)		169	169			
100024492	SACRAMENTO	CA		09/20/2018		384		11			11		394	394			
100081642	PHILLIPSBURG	NJ		03/24/2022		305		(21)			(21)		284	284			
100146691	POINCIANA	FL		03/20/2024		202		(49)			(49)		153	153			
100061956	SLIDELL	LA		07/01/2021		959		(38)			(38)		920	920			
100018424	SPRINGVILLE	CA		06/27/2018		878		(55)			(55)		823	823			
100088896	KANSAS CITY	KS		11/15/2022		244		(60)			(60)		183	183			
100153009	SEBASTIAN	FL		06/27/2024		289		(53)			(53)		236	236			
100070472	GOODING	ID		09/23/2021		727		(78)			(78)		649	649			
100129964	MIAMI BEACH	FL		09/27/2023		(158)		441			441		283	283			
100084460	LAS VEGAS	NV		07/14/2022		188		(22)			(22)		166	166			
100176055	LAFAYETTE	LA		12/20/2024		187		(28)			(28)		159	159			
100045229	ARDMORE	OK		11/25/2020		579		(46)			(46)		533	533			
100043951	BROOKLYN PARK	MN		08/19/2020		360		(107)			(107)		253	253			
100024557	MODESTO	CA		09/20/2018		466		43			43		509	509			
100054870	SHEBOYGAN	WI		03/23/2021		264		100			100		364	364			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185865	CORPUS CHRISTI	TX		12/26/2024		89		(24)			(24)		64	64			
100023263	JACKSONVILLE	FL		08/16/2018		649		(52)			(52)		598	598			
100053607	HENDERSON	NV		03/23/2021		487		(139)			(139)		348	348			
100173956	MARGATE	FL		10/31/2024		368		(33)			(33)		335	335			
100147230	HOUSTON	TX		03/28/2024		365		(9)			(9)		357	357			
100024527	STRATFORD	CT		09/20/2018		783		49			49		832	832			
100153733	ROTTERDAM	NLD		05/30/2024													
100054908	SPARTANSBURG	PA		03/23/2021		669		(34)			(34)		635	635			
100054314	WARRIOR	AL		03/23/2021		300		(142)			(142)		159	159			
100071768	TULSA	OK		10/14/2021		609		(71)			(71)		537	537			
100060687	SPRING	TX		06/01/2021		798		8			8		805	805			
100070464	EAST HARTFORD	CT		09/23/2021		651		(68)			(68)		583	583			
100112014	FOLEY	AL		06/29/2023		128		277			277		406	406			
100011874	MOUNT HOLLY	NJ		03/08/2017		657		448			448		1,105	1,105			
100142910	PRINCETON	TX		02/09/2024		4,260		(149)			(149)		4,111	4,111			
100081206	DURHAM	NC		03/18/2022		644		70			70		714	714			
100145536	UNITED KINGDOM	GBR		03/12/2024		(1,702)		1,702			1,702						
100163271	HENDERSON	NV		08/13/2024		290		(51)			(51)		239	239			
100114461	LATROBE	PA		06/29/2023		565		32			32		596	596			
100153622	PORT SAINT LUCIE	FL		05/31/2024		261		(10)			(10)		251	251			
100153867	COLUMBUS	GA		06/05/2024		1,360		45			45		1,404	1,404			
100108343	KINGSTON	PA		05/25/2023		509		(30)			(30)		479	479			
100055550	MONTGOMERY	IL		03/23/2021		391		(102)			(102)		290	290			
100144835	UNITED KINGDOM	GBR		03/12/2024		(1,703)		1,703			1,703						
100167810	AKRON	OH		09/19/2024		193		(8)			(8)		185	185			
100165112	UNITED KINGDOM	GBR		08/27/2024		24							24	24			
100064607	NEWPORT	ME		07/01/2021		631		72			72		703	703			
100111302	MCALLEN	TX		06/29/2023		1,237		(225)			(225)		1,012	1,012			
100180922	UNITED KINGDOM	GBR		11/27/2024		33							33	33			
100100264	TRENTON	NJ		03/17/2023		1,624		(1,324)			(1,324)		301	301			
100061898	GREENVILLE	SC		07/01/2021		627		(23)			(23)		605	605			
100064256	WINTER HAVEN	FL		07/01/2021		843		76			76		919	919			
100100151	POLK CITY	FL		03/28/2023		243		(43)			(43)		200	200			
100067496	CANAAN	NH		09/23/2021		755		(97)			(97)		658	658			
100103115	CLEVELAND	OH		04/21/2023		289		(17)			(17)		271	271			
100100416	PHILADELPHIA	PA		04/27/2023		454		115			115		570	570			
100029699	CLARKSVILLE	TN		10/26/2018		649		30			30		679	679			
100156971	UNITED KINGDOM	GBR		06/27/2024		15							15	15			
100180769	AYDEN	NC		11/26/2024		227		(26)			(26)		201	201			
100114412	WINDSOR MILL	MD		06/29/2023		464		511			511		975	975			
100144842	UNITED KINGDOM	GBR		03/12/2024		(1,703)		1,703			1,703						
100108987	KILLEEN	TX		05/31/2023		264		(91)			(91)		173	173			
100013926	OXFORD	MI		05/25/2017		532		(5)			(5)		528	528			
100029842	DECATUR	GA		10/26/2018		372		38			38		410	410			
100165089	UNITED KINGDOM	GBR		08/27/2024		26							26	26			
100143629	ARTESIA	NM		02/21/2024		254		(17)			(17)		238	238			
100176872	CONROE	TX		11/15/2024		275		(38)			(38)		237	237			
100130298	COLUMBUS	OH		09/28/2023		362		(54)			(54)		308	308			
100061197	COLLINSVILLE	AL		06/01/2021		961		9			9		970	970			
100078969	PARK FOREST	IL		02/24/2022		599		(21)			(21)		578	578			
100011812	BETHESDA	MD		03/08/2017		285		187			187		473	473			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141732	BALTIMORE	MD		01/30/2024		256		(11)			(11)		245	245			
100043164	ZEPHYRHILLS	FL		05/28/2020		132		(17)			(17)		115	115			
100134436	PHILADELPHIA	PA		10/30/2023		(5,124)		(52)			(52)	5,278	102	140	122	(85)	38
100019729	TUCSON	AZ		07/26/2018		656		(37)			(37)		620	620			
100030705	CLAYTON	NC		04/09/2019		1,042		230			230		1,271	1,271			
100079892	PORT SAINT LUCIE	FL		04/08/2022		612		(20)			(20)		591	591			
100054640	MADISON	WI		03/23/2021		431		(49)			(49)		382	382			
100120310	BONHAM	TX		08/18/2023		(18)		18			18						
100137154	PALM BAY	FL		11/28/2023		602		(56)			(56)		545	545			
100000203	HOLLAND	MI		09/27/2016		1,372		24			24		1,396	1,396			
100060604	BURTON	MI		06/01/2021		665		7			7		672	672			
100048709	SALT LAKE CITY	UT		11/20/2020		649		(90)			(90)		559	559			
100075540	CENTER POINT	AL		12/01/2021		256		(65)			(65)		191	191			
100048534	BEVERLY HILLS	MI		11/20/2020		794		(128)			(128)		666	666			
100017898	SUNRIVER	OR		05/30/2018		874		(65)			(65)		808	808			
100013251	CULPEPPER	VA		05/25/2017		311		179			179		490	490			
100064475	WINDSOR	NY		07/01/2021		226		71			71		297	297			
100029447	HIALEAH	FL		10/26/2018		434		4			4		437	437			
100165010	PORT ORANGE	FL		08/28/2024		268		(54)			(54)		214	214			
100043784	DENVER	CO		08/13/2020		154		(18)			(18)		135	135			
100053779	BELPRE	OH		03/23/2021		24		125			125		148	148			
100090104	CHICAGO	IL		01/13/2023		227		(36)			(36)		190	190			
100156215	BOYNTON BEACH	FL		06/20/2024		(4,783)		(72)			(72)	5,232	377	376	(1)		(1)
100024038	DENVER	CO		09/10/2018		(3,095)		(31)			(31)	3,786	661	619	(41)		(41)
100133469	OAK PARK	MI		10/19/2023		229		(34)			(34)		195	195			
100135106	ARLINGTON	TX		11/01/2023		10,877		367			367	3,787	15,030	15,009	(21)		(21)
100126419	MEMPHIS	TN		08/30/2023		173		(16)			(16)		157	157			
100149756	NEW MIDDLETOWN	OH		04/26/2024		(4)		4			4						
100111420	KILLINGWORTH	CT		06/29/2023		(5,049)		672			672	5,232	855	826	(30)		(30)
100139498	NEW ALBANY	IN		12/28/2023		286		(59)			(59)		227	227			
100028118	LAS VEGAS	NV		10/26/2018		480		51			51		531	531			
100116406	CALERA	AL		07/20/2023		760		360			360		1,120	1,120			
100111670	LAS VEGAS	NV		06/29/2023		(2,146)		175			175	3,784	1,814	1,817	3		3
100142072	CINCINNATI	OH		02/29/2024		251		(31)			(31)		219	219			
100012688	OCALA	FL		05/25/2017		404		115			115		518	518			
100055679	LATROBE	PA		03/23/2021		627		(144)			(144)		484	484			
100127361	MIAMI	FL		08/30/2023		689		307			307		996	996			
100101911	PHILADELPHIA	PA		04/06/2023		396		(55)			(55)		341	341			
100071986	TALLAHASSEE	FL		10/29/2021		614		(122)			(122)		492	492			
100025770	MAYWOOD	IL		09/20/2018		769		42			42		810	810			
100027841	PETERSBURG	VA		10/26/2018		252		96			96		349	349			
100113593	WATERFORD	WI		06/29/2023		1,965		1,113			1,113		3,079	3,079			
100030401	PORT ST LUCIE	FL		12/20/2018		574		(25)			(25)		549	549			
100043689	DES MOINES	IA		08/13/2020		258		(74)			(74)		183	183			
100181565	READING	PA		12/09/2024		256		(18)			(18)		238	238			
100161413	PORT RICHEY	FL		07/26/2024		276		(20)			(20)		255	255			
100144261	BOCA RATON	FL		03/08/2024		1,460		(104)			(104)		1,356	1,356			
100063390	OPELIKA	AL		07/01/2021		833		(7)			(7)		825	825			
100018340	MIDDLETOWN	PA		06/27/2018		1,398		(58)			(58)		1,340	1,340			
100173954	JACKSONVILLE	FL		10/31/2024		311		(31)			(31)		280	280			
100048448	STUART	FL		11/20/2020		412		(95)			(95)		318	318			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138355	INDEPENDENCE	MO		12/18/2023		165		(22)			(22)		143	143			
100153769	HOOGEVEEN	NLD		05/30/2024													
100071377	LAKELAND	FL		10/01/2021		649		16			16		665	665			
100031453	LAUDERHILL	FL		03/29/2019		347		307			307		655	655			
100184567	MISSION HILLS	KS		12/17/2024		405		(77)			(77)		328	328			
100150111	CHICAGO	IL		06/14/2024		235		(42)			(42)		193	193			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		1,600		5			5		1,605	1,605			
100054771	TORRINGTON	CT		03/23/2021		(95)		256			256		161	161			
100134328	CHARLESTON	SC		10/27/2023		924		(128)			(128)		796	796			
100156150	CLEVELAND	OH		07/25/2024		250		(28)			(28)		223	223			
100062056	FORT WORTH	TX		07/01/2021		872		(44)			(44)		828	828			
100138196	LANCASTER	CA		12/14/2023		254		(15)			(15)		239	239			
100154677	CAPE CANAVERAL	FL		07/19/2024		318		(18)			(18)		300	300			
100155009	PROVIDENCE	RI		07/19/2024		297		(33)			(33)		263	263			
100158240	UNITED KINGDOM	GBR		07/09/2024		(1,630)		1,630			1,630						
100091229	BALTIMORE	MD		01/31/2023		475		(69)			(69)		406	406			
100112057	ORANGE PARK	FL		06/29/2023		225		76			76		301	301			
100150277	DEVENTER	NLD		04/29/2024													
100114177	AURORA	IL		06/29/2023		1,226		(219)			(219)		1,008	1,008			
100099786	OKLAHOMA CITY	OK		02/28/2023		314		(18)			(18)		296	296			
100070884	BARTO	PA		10/01/2021		594		(14)			(14)		580	580			
100130051	MEMPHIS	TN		09/27/2023		(3,693)		146			146	3,779	232	206	(27)		(27)
100141711	CLARKSBURG	WV		01/30/2024		(3,546)		(35)			(35)	3,779	198	174	(24)		(24)
100155259	ROCKWOOD	TN		07/19/2024		267		(77)			(77)		190	190			
100068844	WEST VALLEY CITY	UT		09/01/2021		472		(20)			(20)		451	451			
100111532	FAIRHAVEN	MA		06/29/2023		59		278			278		336	336			
100111196	MIAMI	FL		06/29/2023		107		313			313		420	420			
100140749	KNOXVILLE	TN		01/22/2024		259		(15)			(15)		245	245			
100072015	CARLISLE	PA		10/29/2021		(3,059)		(30)			(30)	3,784	695	653	(42)		(42)
100067282	CRANE	TX		08/02/2021		827		41			41		868	868			
100070890	BALTIMORE	MD		10/01/2021		669		(23)			(23)		645	645			
100117047	GREELEY	CO		07/20/2023		355		89			89		444	444			
100111478	FORT WASHINGTON	MD		06/29/2023		94		169			169		263	263			
100019612	TAYLORS	SC		07/26/2018		681		(25)			(25)		656	656			
100013120	ORLANDO	FL		05/25/2017		4,531		774			774		5,305	5,305			
100149004	DECATUR	GA		04/19/2024		283		(48)			(48)		235	235			
100154874	BRIDGEVILLE	PA		07/19/2024		269		(55)			(55)		214	214			
100139810	UNITED KINGDOM	GBR		12/18/2023		6							6	6			
100014253	PALM COAST	FL		09/27/2017		547		180			180		727	727			
100079072	PORTSMOUTH	VA		02/24/2022		572		(23)			(23)		548	548			
100040099	PENDLETON	IN		01/28/2020		737		(76)			(76)		661	661			
100158175	UNITED KINGDOM	GBR		07/09/2024		(416)		1,448			1,448		1,032	1,032			
100099555	CHATTANOOGA	TN		02/17/2023		(1)		1			1						
100116656	PLAINSBORO	NJ		07/20/2023		343		96			96		439	439			
100018346	COLDWATER	MI		06/27/2018		644		(37)			(37)		607	607			
100061915	ROCHESTER	NY		07/01/2021		672		5			5		677	677			
100116380	MOORE	OK		07/20/2023		352		108			108		460	460			
100158549	PHILADELPHIA	PA		07/10/2024		244		(38)			(38)		206	206			
100112937	HOWARD	PA		06/29/2023		672		12			12		684	684			
100043120	AVENTURA	FL		05/28/2020		2,505		22			22		2,527	2,527			
100134295	SPRING	TX		10/27/2023		78		6			6		83	83			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175604	EMERALD ISLE	NC		11/12/2024		308		(31)			(31)		277	277			
100139305	LAS VEGAS	NV		12/28/2023		11,982		55			55		12,038	12,038			
100156228	ABSECON	NJ		06/20/2024		288		(55)			(55)		234	234			
100115194	FORT VALLEY	GA		07/17/2023		91		(9)			(9)		82	82			
100045097	FORT WORTH	TX		11/19/2020		789		128			128		916	916			
100156895	PHILADELPHIA	PA		06/27/2024		150		(17)			(17)		133	133			
100067545	FORT MYERS	FL		09/23/2021		(3,129)		(52)			(52)	3,779	599	574	(25)		(25)
100154867	JACKSONVILLE	FL		07/19/2024		331		54			54		386	386			
100113605	SAINT LOUIS	MO		06/29/2023		387		278			278		664	664			
100020215	MINNEAPOLIS	MN		07/17/2018		4,847		(104)			(104)		4,743	4,743			
100109852	KANSAS CITY	MO		06/22/2023		(3,444)		(14)			(14)	3,779	321	304	(18)		(18)
100012802	SEBRING	FL		05/25/2017		366		64			64		430	430			
100057634	GUTHRIE	OK		06/30/2021		782		(81)			(81)		701	701			
100053975	ABBOTTSTOWN	PA		03/23/2021		319		(104)			(104)		215	215			
100014378	TUCSON	AZ		09/27/2017		(2,412)		(11)			(11)	3,768	1,346	1,349	3		3
100012365	PHILADELPHIA	PA		04/28/2017		4,972		964			964		5,936	5,936			
100150279	HOOGEVEEN	NLD		04/29/2024													
100153813	BUSHKILL	PA		07/10/2024		(3,537)		(35)			(35)	3,769	196	178	(18)		(18)
100155486	TEMECULA	CA		06/18/2024		(3,568)		(24)			(24)	3,770	178	164	(14)		(14)
100112913	VALRICO	FL		06/29/2023		179		544			544		723	723			
100011577	LAS VEGAS	NM		03/08/2017		77		496			496		573	573			
100134034	ENTERPRISE	AL		10/25/2023		232		(18)			(18)		213	213			
100175441	MILWAUKEE	WI		12/23/2024		290		(1)			(1)		289	289			
100100483	PISCATAWAY	NJ		04/27/2023		5,864		1,095			1,095		6,959	6,959			
100134676	PHILADELPHIA	PA		10/30/2023		230		(38)			(38)		191	191			
100107953	LAUDERHILL	FL		06/29/2023		297		(35)			(35)		261	261			
100044953	SAINT CHARLES	MO		11/19/2020		466		18			18		483	483			
100067476	TALLAHASSEE	FL		09/23/2021		1,048		(115)			(115)		933	933			
100153409	GARLAND	TX		05/30/2024		257		(20)			(20)		237	237			
100011743	OKLAHOMA CITY	OK		03/08/2017		1,524		852			852		2,376	2,376			
100154896	LOUISVILLE	KY		07/19/2024		283		(29)			(29)		254	254			
100151985	CLINTON TOWNSHIP	MI		06/14/2024		267		(50)			(50)		217	217			
100043336	CAMERON	NC		08/13/2020		798		38			38		836	836			
100028989	NORTH CHARLESTON	SC		10/26/2018		447		19			19		466	466			
100112547	MOUNT VERNON	NY		06/29/2023		4,064		487			487		4,552	4,552			
100119823	OAK RIDGE	TN		08/08/2023		296		(21)			(21)		276	276			
100174738	BUFFALO	NY		10/31/2024		250		(50)			(50)		200	200			
100084743	DOLTON	IL		08/02/2022		321		(48)			(48)		273	273			
100175809	COLLINGDALE	PA		11/12/2024		289		(17)			(17)		272	272			
100078966	CENTER POINT	AL		02/24/2022		367		(69)			(69)		298	298			
100074401	SEBRING	FL		12/02/2021		801		(95)			(95)		706	706			
100141509	COLUMBUS	OH		01/30/2024		200		(18)			(18)		182	182			
100127391	RIVER FOREST	IL		08/30/2023		1,445		170			170		1,615	1,615			
100176695	TROY	NY		11/15/2024		106		(30)			(30)		76	76			
100178034	LELAND	NC		11/19/2024		601		(83)			(83)		518	518			
100127190	ROSEVILLE	CA		08/30/2023		7,635		868			868		8,503	8,503			
100184711	LOMPOC	CA		12/17/2024		409		(33)			(33)		376	376			
100135776	MONTICELLO	FL		11/10/2023		145		169			169		313	313			
100100634	CONYERS	GA		04/27/2023		252		(62)			(62)		190	190			
100013719	BUNKER HILL	WV		05/25/2017		1,746		333			333		2,079	2,079			
100077218	SAN BERNARDINO	CA		01/03/2022		1,127		(58)			(58)		1,069	1,069			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111301	BRIDGEPORT	CT		06/29/2023		384		(166)			(166)		218	218			
100013924	WESTLAND	MI		05/25/2017		(3,306)		92			92	3,775	561	559	(3)		(3)
100088135	BAREFOOT BAY	FL		10/25/2022		298		(39)			(39)		259	259			
100061118	WICHITA	KS		06/01/2021		316		5			5		321	321			
100139853	UNITED KINGDOM	GBR		12/18/2023		19							19	19			
100139511	COLUMBUS	GA		12/28/2023		275		25			25		300	300			
100185643	UNITED KINGDOM	GBR		12/20/2024		23							23	23			
100180864	UNITED KINGDOM	GBR		11/27/2024		25							25	25			
100153555	UNITED KINGDOM	GBR		05/29/2024		17							17	17			
100064715	UNION CITY	GA		07/14/2021		592		(76)			(76)		517	517			
100031472	SACRAMENTO	CA		03/29/2019		805		192			192		996	996			
100145158	UNITED KINGDOM	GBR		03/12/2024		39		(39)			(39)						
100141560	HARVEY	LA		01/30/2024		252		(26)			(26)		226	226			
100020334	DALLAS	TX		07/17/2018		814		(67)			(67)		746	746			
100181568	TURTLE CREEK	PA		12/09/2024		160		(11)			(11)		150	150			
100101088	POTTSTOWN	PA		04/28/2023		390		139			139		529	529			
100063739	CLAY	NY		07/01/2021		690		1			1		691	691			
100108966	LEXINGTON	NC		05/31/2023		267		(60)			(60)		207	207			
100112007	STATEN ISLAND	NY		06/29/2023		246		313			313		558	558			
100112362	SPOKANE	WA		06/29/2023		176		479			479		654	654			
100155159	STERLING HEIGHTS	MI		07/19/2024		912		(140)			(140)		773	773			
100175808	CLEVELAND	OH		11/12/2024		263		(17)			(17)		246	246			
100103887	DETROIT	MI		05/10/2023		301		(20)			(20)		282	282			
100047299	CYPRESS	TX		11/20/2020		1,241		(150)			(150)		1,091	1,091			
100115246	GREENSBORO	NC		07/17/2023		259		(23)			(23)		236	236			
100143608	CHESTER	PA		02/21/2024		244		(19)			(19)		225	225			
100145532	UNITED KINGDOM	GBR		03/12/2024		(1,613)		1,639			1,639		27	27			
100012676	ORLANDO	FL		05/25/2017		435		150			150		584	584			
100141681	COLUMBUS	GA		01/30/2024		126		7			7		133	133			
100100238	CHICAGO	IL		03/17/2023		(3,460)		(19)			(19)	3,764	285	254	(31)		(31)
100075375	TUCSON	AZ		12/01/2021		355		(27)			(27)		328	328			
100111167	BOYNE CITY	MI		06/29/2023		1,415		462			462		1,877	1,877			
100103797	CLEVELAND	OH		05/10/2023		285		(13)			(13)		272	272			
100090852	DEERFIELD BEACH	FL		01/06/2023		911		(109)			(109)		802	802			
100084614	COPPERAS COVE	TX		08/02/2022		359		(55)			(55)		304	304			
100024564	PHOENIX	AZ		09/20/2018		381		23			23		404	404			
100101671	SAN ANTONIO	TX		04/26/2023		394		(16)			(16)		378	378			
100060280	HUNTSVILLE	TX		06/25/2021		652		(55)			(55)		596	596			
100158440	ALLEN PARK	MI		07/10/2024		273		(36)			(36)		237	237			
100113032	PALM BAY	FL		06/29/2023		226		341			341		567	567			
100127249	PLEASANT GROV	AL		08/30/2023		1,076		(319)			(319)		757	757			
100065818	WALDORF	MD		07/23/2021		8,226		(386)			(386)		7,840	7,840			
100164088	WHARTON	TX		08/21/2024		277		(54)			(54)		223	223			
100071613	BROKEN ARROW	OK		10/14/2021		571		(61)			(61)		511	511			
100111319	BALTIMORE	MD		06/29/2023		1,124		(157)			(157)		967	967			
100055845	LAS VEGAS	NV		03/23/2021		481		(130)			(130)		351	351			
100177747	FARIBAULT	MN		11/19/2024		606		(60)			(60)		546	546			
100145738	UNITED KINGDOM	GBR		03/12/2024		86		(68)			(68)		18	18			
100020227	GREENWOOD	IN		07/17/2018		649		(62)			(62)		587	587			
100028827	PENSACOLA	FL		10/26/2018		329		135			135		464	464			
100136009	COLUMBUS	OH		11/16/2023		270		7			7		277	277			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158383	UNITED KINGDOM	GBR		07/09/2024		(1,534)		1,534			1,534						
100162340	CLEARFIELD	UT		08/06/2024		577		(41)			(41)		536	536			
100061480	CORPUS CHRISTI	TX		06/01/2021		723		7			7		730	730			
100151866	EASTLAKE	OH		05/10/2024		246		(35)			(35)		211	211			
100137876	LINCOLNTON	NC		12/08/2023		278		(53)			(53)		225	225			
100063741	LUFKIN	TX		07/01/2021		(11)		11			11						
100029530	WOODSTOCK	GA		10/26/2018		486		69			69		554	554			
100077141	PHOENIX	AZ		01/03/2022		962		(25)			(25)		937	937			
100017014	NORTH PORT	FL		05/16/2018		703		(19)			(19)		684	684			
100112634	GRAY	GA		06/29/2023		478		254			254		732	732			
100024066	PACE	FL		09/10/2018		634		(55)			(55)		580	580			
100023328	OKLAHOMA CITY	OK		08/16/2018		610		(44)			(44)		567	567			
100143621	ZION	IL		02/21/2024		(3,500)		(12)			(12)	3,753	240	235	(5)		(5)
100065668	ALBUQUERQUE	NM		07/28/2021		(2,973)		(71)			(71)	3,764	719	726	6		6
100079034	MADISON HEIGHTS	MI		02/24/2022		609		(18)			(18)		592	592			
100053664	ADDISON	IL		03/23/2021		823		(92)			(92)		730	730			
100145678	UNITED KINGDOM	GBR		03/12/2024		(1,635)		1,635			1,635						
100114493	OMAHA	NE		06/29/2023		1,018		15			15		1,033	1,033			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		(4,794)		242			242	5,190	638	612	55	(80)	(26)
100043974	NEWMARKET	NH		08/19/2020		338		(77)			(77)		261	261			
100062446	ALPHARETTA	GA		07/01/2021		1,042		(4)			(4)		1,038	1,038			
100149074	MERIDEN	CT		04/19/2024		270		(23)			(23)		246	246			
100111797	BRIERFIELD	AL		06/29/2023		1,527		104			104		1,631	1,631			
100126378	KANSAS CITY	MO		08/30/2023		276		(21)			(21)		254	254			
100064825	PLEASANT GROVE	AL		07/14/2021		616		(64)			(64)		551	551			
100063163	CARLOS	MN		07/01/2021		834		(31)			(31)		803	803			
100013870	GLENDALE	AZ		05/25/2017		438		61			61		499	499			
100028487	PORT ST LUCIE	FL		10/26/2018		(127)		474			474		347	347			
100155408	WESLEY CHAPEL	FL		06/18/2024		504		(103)			(103)		401	401			
100000206	CHICAGO	IL		09/27/2016		162		283			283		445	445			
100067521	DECATUR	TX		09/23/2021		1,544		(151)			(151)		1,393	1,393			
100018355	SAN ANTONIO	TX		06/27/2018		693		(28)			(28)		665	665			
100071842	WILMINGTON	NC		10/14/2021		561		(60)			(60)		501	501			
100151790	MYRTLE BEACH	SC		05/10/2024		57		8			8		65	65			
100081235	OKLAHOMA CITY	OK		03/18/2022		604		36			36		641	641			
100128760	BALTIMORE	MD		09/21/2023		279		(7)			(7)		272	272			
100055136	JACKSONVILLE	FL		03/23/2021		(3,287)		(78)			(78)	3,744	379	365	(14)		(14)
100067110	MOUNTAIN VIEW	HI		08/02/2021		713		57			57		769	769			
100115173	EAST MOLINE	IL		07/17/2023		6,815		(235)			(235)		6,580	6,580			
100139009	ORLANDO	FL		12/21/2023		185		446			446		631	631			
100049854	HIGHLAND	CA		11/20/2020		1,371		(42)			(42)		1,329	1,329			
100102120	HAMMOND	IN		04/14/2023		263		(41)			(41)		222	222			
100108965	PHILADELPHIA	PA		05/31/2023		255		(63)			(63)		191	191			
100043308	TAYLORS FALLS	MN		08/13/2020		681		(75)			(75)		606	606			
100148760	TAVARES	FL		04/17/2024		20,998		(664)			(664)		20,333	20,333			
100149731	ELSMERE	KY		04/26/2024		243		(12)			(12)		231	231			
100043136	CATHEDRAL CITY	CA		05/28/2020		(4,665)		45			45	5,199	579	593	90	(76)	14
100144841	UNITED KINGDOM	GBR		03/12/2024		(1,656)		1,656			1,656						
100134712	HOUSTON	TX		10/30/2023		474		213			213		688	688			
100101793	PHILADELPHIA	PA		03/31/2023		283		(17)			(17)		265	265			
100061873	DOVER	DE		07/01/2021		946		(14)			(14)		932	932			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048944	NOGALES	AZ		11/20/2020		620		(109)			(109)		511	511			
100115322	PHOENIX	AZ		07/17/2023		248		(15)			(15)		234	234			
100099813	BRIDGEPORT	CT		02/28/2023		301		(12)			(12)		289	289			
100077741	HAZLETON	PA		01/03/2022		1,404		(28)			(28)		1,377	1,377			
100057516	FORT WORTH	TX		06/30/2021		688		(29)			(29)		659	659			
100068507	JACKSONVILLE	FL		08/25/2021		625		(73)			(73)		552	552			
100134019	CAROL STREAM	IL		10/25/2023		941		(25)			(25)		916	916			
100055639	BLANDON	PA		03/23/2021		809		(31)			(31)		778	778			
100151774	COLUMBUS	GA		05/10/2024		300		17			17		316	316			
100024154	OAKLAND	CA		09/20/2018		859		(21)			(21)		839	839			
100065633	GREEN BAY	WI		07/28/2021		566		(59)			(59)		506	506			
100055032	TOPEKA	KS		03/23/2021		588		(159)			(159)		429	429			
100157737	HEMET	CA		07/02/2024		372		(64)			(64)		308	308			
100165195	TILBURG	NLD		08/28/2024													
100024142	LEWISVILLE	TX		09/10/2018		650		(56)			(56)		595	595			
100067871	KANNAPOLIS	NC		09/23/2021		1,066		(101)			(101)		965	965			
100078822	FRESNO	CA		02/24/2022		616		(11)			(11)		605	605			
100144853	UNITED KINGDOM	GBR		03/12/2024		37		(16)			(16)		21	21			
100158498	LORAIN	OH		07/10/2024		270		(30)			(30)		240	240			
100064746	COVINGTON	GA		07/14/2021		632		(74)			(74)		557	557			
100049611	SAN ANTONIO	TX		11/20/2020		339		(165)			(165)		173	173			
100150242	UNITED KINGDOM	GBR		04/29/2024		16							16	16			
100016544	SACRAMENTO	CA		04/10/2018		741		(70)			(70)		670	670			
100074459	NEWPORT	KY		12/02/2021		569		(104)			(104)		465	465			
100099759	KANSAS CITY	MO		02/28/2023		290		(18)			(18)		272	272			
100100351	STRONGSVILLE	OH		04/27/2023		(2,988)		67			67	3,774	853	918	66		66
100025268	JERSEY CITY	NJ		09/20/2018		(2,687)		161			161	3,740	1,214	1,226	12		12
100088047	HOLLYWOOD	FL		10/25/2022		249		(51)			(51)		198	198			
100139500	EVANSVILLE	IN		12/28/2023		253		(21)			(21)		232	232			
100018149	SAN ANTONIO	TX		06/08/2018		672		(24)			(24)		648	648			
100115225	SYRACUSE	NY		07/17/2023		293		(26)			(26)		266	266			
100133969	MIDDLETOWN	NY		10/25/2023		269		(12)			(12)		257	257			
100064950	MEBANE	NC		07/14/2021		658		(56)			(56)		602	602			
100018363	DALLAS	TX		06/27/2018		1,347		(63)			(63)		1,284	1,284			
100112483	RANDALLSTOWN	MD		06/29/2023		450		335			335		785	785			
100013004	PLANADA	CA		05/25/2017		377		37			37		414	414			
100116400	TITUSVILLE	FL		07/20/2023		362		170			170		532	532			
100145882	MURRIETA	CA		03/19/2024		531		(70)			(70)		460	460			
100145675	UNITED KINGDOM	GBR		03/12/2024		(1,462)		1,462			1,462						
100111409	ANDOVER	MN		06/29/2023		17,956		6,764			6,764		24,720	24,720			
100025128	MIAMI	FL		09/20/2018		400		378			378		778	778			
100165009	PORT CHARLOTTE	FL		08/28/2024		296		(22)			(22)		274	274			
100134045	SEMINOLE	OK		10/25/2023		431		(22)			(22)		409	409			
100086697	WARREN	MI		09/30/2022		31,518		(1,280)			(1,280)		30,238	30,238			
100054533	BATESBURG	SC		03/23/2021		473		14			14		487	487			
100078976	PORTSMOUTH	VA		02/24/2022		581		(21)			(21)		560	560			
100064839	BRAWLEY	CA		07/14/2021		896		(85)			(85)		811	811			
100081029	FORNEY	TX		03/18/2022		661		114			114		774	774			
100138659	WAYNESVILLE	OH		02/02/2024		252		(44)			(44)		208	208			
100158526	LORAIN	OH		07/10/2024		269		(29)			(29)		240	240			
100071806	COLUMBIA	SC		10/14/2021		953		(82)			(82)		871	871			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159712	AKRON	OH		08/23/2024		399		(32)			(32)		367	367			
100161629	UNITED KINGDOM	GBR		07/29/2024		22							22	22			
100160477	CLEVELAND	OH		07/19/2024		255		(37)			(37)		218	218			
100061815	HILTON	NY		07/01/2021		651		(63)			(63)		587	587			
100079013	ROANOKE	VA		02/24/2022		570		(32)			(32)		538	538			
100023911	RICEVILLE	TN		09/10/2018		586		(52)			(52)		533	533			
100114316	CHESAPEAKE	VA		06/29/2023		324		45			45		369	369			
100149960	BARNESVILLE	GA		06/07/2024		233		(60)			(60)		172	172			
100185672	UNITED KINGDOM	GBR		12/20/2024		32							32	32			
100031180	DELRAY BEACH	FL		03/29/2019		615		128			128		743	743			
100068353	HOMESTEAD	FL		08/25/2021		688		(61)			(61)		626	626			
100024199	DALLAS	TX		09/20/2018		623		(42)			(42)		581	581			
100054178	DORAVILLE	GA		03/23/2021		744		(76)			(76)		668	668			
100081067	GREENSBORO	NC		03/18/2022		653		28			28		681	681			
100031285	CORNING	CA		03/29/2019		564		7			7		572	572			
100112196	CHICAGO	IL		06/29/2023		776		80			80		856	856			
100143026	HARVEST	AL		02/12/2024		278		(4)			(4)		274	274			
100146095	CARSON	CA		03/19/2024		553		(59)			(59)		493	493			
100178021	FAIRFIELD	CA		11/19/2024		545		(77)			(77)		469	469			
100147189	CLINTON	SC		03/28/2024		264		(18)			(18)		246	246			
100000599	MIAMI	FL		09/27/2016		672		(9)			(9)		662	662			
100159710	XENIA	OH		08/23/2024		256		(44)			(44)		212	212			
100130061	MILTON	FL		09/27/2023		262		(16)			(16)		246	246			
100112467	PAHRUMP	NV		06/29/2023		132		376			376		509	509			
100067603	WEST WARWICK	RI		09/23/2021		645		(70)			(70)		575	575			
100061227	BRIGHAM CITY	UT		06/01/2021		743		8			8		751	751			
100023812	OCALA	FL		09/04/2018		2,659		(166)			(166)		2,493	2,493			
100031465	VICTORVILLE	CA		03/29/2019		485		506			506		991	991			
100119783	RACINE	WI		08/08/2023		260		(21)			(21)		238	238			
100063458	WHITAKERS	NC		07/01/2021		858		(36)			(36)		822	822			
100163857	SANDWICH	IL		09/27/2024		270		(42)			(42)		229	229			
100147106	PHILADELPHIA	PA		03/28/2024		253		(1)			(1)		252	252			
100156314	DEKALB	IL		07/25/2024		259		(45)			(45)		214	214			
100077664	PHILADELPHIA	PA		01/03/2022		171		18			18		190	190			
100126482	SYLVANIA	OH		08/30/2023		236		83			83		319	319			
100143522	VINELAND	NJ		02/21/2024		244		(17)			(17)		226	226			
100046234	JACKSONVILLE	FL		11/25/2020		1,976		(320)			(320)		1,656	1,656			
100133955	BALTIMORE	MD		10/25/2023		242		(16)			(16)		226	226			
100010973	HIALEAH	FL		12/23/2016		755		221			221		977	977			
100080957	CHICAGO	IL		03/18/2022		1,294		42			42		1,336	1,336			
100153560	UNITED KINGDOM	GBR		05/29/2024		17							17	17			
100016505	PHILADELPHIA	PA		04/10/2018		674		(36)			(36)		638	638			
100141720	BALTIMORE	MD		01/30/2024		245		(18)			(18)		226	226			
100141204	ORLANDO	FL		01/30/2024		132		115			115		247	247			
100128107	ANTIOCH	TN		09/08/2023		5,128		395			395		5,523	5,523			
100173936	MEMPHIS	TN		10/31/2024		(4,805)		(33)			(33)	5,141	303	274	(29)		(29)
100024532	STOW	OH		09/20/2018		541		145			145		685	685			
100012506	LAKE WORTH	FL		04/28/2017		1,818		416			416		2,234	2,234			
100053575	EL PASO	TX		03/23/2021		296		(138)			(138)		157	157			
100092007	CLEVELAND	OH		02/09/2023		290		(17)			(17)		273	273			
100067872	GARLAND	TX		09/23/2021		613		(76)			(76)		538	538			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144929	UNITED KINGDOM	GBR		03/12/2024		5,677		(434)			(434)		5,243	5,243			
100164913	ST. LOUIS	MO		08/28/2024		236		(19)			(19)		217	217			
100172157	NORTHRIDGE	CA		10/17/2024		223		(39)			(39)		184	184			
100053504	ROCKY MOUNT	NC		03/23/2021		454		(73)			(73)		381	381			
100017865	SEBASTIAN	FL		05/30/2018		(2,120)		(100)			(100)	3,736	1,516	1,507	(9)		(9)
100117014	UPPER DARBY	PA		07/20/2023		335		250			250		585	585			
100119862	SAN ANTONIO	TX		08/10/2023		266		(52)			(52)		214	214			
100180892	UNITED KINGDOM	GBR		11/27/2024		32							32	32			
100065046	BATON ROUGE	LA		07/14/2021		2,357		(102)			(102)		2,255	2,255			
100149727	DETROIT	MI		04/26/2024		281		(11)			(11)		270	270			
100099641	ALLENTOWN	PA		04/06/2023		227		(43)			(43)		184	184			
100119927	FRANKLIN SQUARE	NY		08/10/2023		(3,461)		(5)			(5)	3,735	268	259	(9)		(9)
100136741	MONROE	NY		11/27/2023		243		(12)			(12)		232	232			
100061781	LOUISVILLE	KY		07/01/2021		(3,055)		(18)			(18)	3,719	646	622	(24)		(24)
100013831	BOYNTON BEACH	FL		05/25/2017		428		63			63		491	491			
100061269	OAKDALE	MN		06/01/2021		1,201		10			10		1,211	1,211			
100144875	UNITED KINGDOM	GBR		03/12/2024		(4,355)		669			669	3,717	31	20	(11)		(11)
100113392	KISSIMMEE	FL		06/29/2023		(52)		943			943		891	891			
100028502	LOGANVILLE	GA		10/26/2018		982		148			148		1,129	1,129			
100088924	HOLLYWOOD	FL		11/15/2022		304		(8)			(8)		296	296			
100133553	SIERRA VISTA	AZ		10/19/2023		5,473		(521)			(521)		4,952	4,952			
100064672	HIALEAH	FL		07/14/2021		616		(89)			(89)		527	527			
100060490	CORPUS CHRISTI	TX		06/01/2021		392		(4)			(4)		388	388			
100155785	CLINTON	UT		06/18/2024		574		(73)			(73)		501	501			
100185679	S-HERTOGENBOSCH	NLD		12/20/2024													
100136732	HAMMOND	IN		11/27/2023		(3,485)		(17)			(17)	3,715	213	212	(1)		(1)
100089993	BROOKLYN CENTER	MN		01/13/2023		598		(13)			(13)		585	585			
100129998	EASTPOINTE	MI		09/27/2023		323		(20)			(20)		303	303			
100069638	SAN BENITO	TX		09/01/2021		(3,046)		(16)			(16)	3,732	670	660	(9)		(9)
100029108	HIALEAH	FL		10/26/2018		320		37			37		357	357			
100177682	RANCHO CORDOVA	CA		11/19/2024		506		(58)			(58)		448	448			
100164679	UPLAND	CA		08/23/2024		818		(49)			(49)		770	770			
100049485	ORLANDO	FL		11/20/2020		(2,693)		(152)			(152)	3,716	871	857	(14)		(14)
100144819	UNITED KINGDOM	GBR		03/12/2024		27		(17)			(17)		10	10			
100164660	APPLE VALLEY	CA		08/23/2024		651		(79)			(79)		572	572			
100120466	TEXAS CITY	TX		08/18/2023		260		(65)			(65)		194	194			
100126785	PORT ANGELES	WA		08/30/2023		709		322			322		1,032	1,032			
100064853	HARVEY	LA		07/14/2021		734		(68)			(68)		666	666			
100060819	PORTAGE	IN		06/01/2021		560		8			8		567	567			
100146436	THORNTON	CO		03/19/2024		210		(18)			(18)		192	192			
100054507	STATESVILLE	NC		03/23/2021		1,823		(138)			(138)		1,684	1,684			
100013659	WESTLAND	MI		05/25/2017		574		19			19		594	594			
100023580	GREENACRES	FL		09/04/2018		777		(57)			(57)		720	720			
100139749	UNITED KINGDOM	GBR		12/18/2023		16							16	16			
100081542	OKLAHOMA CITY	OK		03/18/2022		605		48			48		652	652			
100026112	MIAMI	FL		09/20/2018		397		91			91		488	488			
100091992	PHILADELPHIA	PA		02/09/2023		274		(23)			(23)		251	251			
100018019	WATERBURY	CT		05/22/2018		637		(45)			(45)		592	592			
100012270	LAKELAND	FL		04/28/2017		(10)		339			339		330	330			
100081496	PIEDMONT	OK		03/18/2022		1,268		56			56		1,324	1,324			
100138449	MILWAUKEE	WI		12/19/2023		312		(18)			(18)		294	294			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103196	CLEVELAND	OH		04/21/2023		266		(21)			(21)		246	246			
100134055	ODESSA	TX		10/25/2023		260		(6)			(6)		254	254			
100113689	CHICAGO	IL		06/29/2023		508		693			693		1,200	1,200			
100134014	LAWRENCE	PA		10/25/2023		398		(29)			(29)		369	369			
100062180	ANNISTON	AL		07/01/2021		586		(25)			(25)		561	561			
100161589	UNITED KINGDOM	GBR		07/29/2024		26							26	26			
100026872	MESA	AZ		09/26/2018		902		323			323		1,224	1,224			
100173599	UNITED KINGDOM	GBR		10/29/2024													
100168881	UNITED KINGDOM	GBR		09/26/2024		24							24	24			
100067260	HANOVER	PA		08/02/2021		472		34			34		506	506			
100043647	LEONARDO	NJ		08/13/2020		216		12			12		228	228			
100141478	HAMPTON	VA		01/30/2024		250		(28)			(28)		223	223			
100109901	CLEVELAND	OH		06/22/2023		329		(11)			(11)		318	318			
100074999	GIBBSTOWN	NJ		12/01/2021		1,130		(31)			(31)		1,099	1,099			
100048256	TAMPA	FL		11/20/2020		773		(98)			(98)		675	675			
100173735	KINGSVILLE	TX		10/30/2024		483		(48)			(48)		435	435			
100012026	CARSON CITY	MI		03/08/2017		427		125			125		552	552			
100043925	SWANNANOA	NC		08/19/2020													
100139516	ALEXANDRIA	LA		12/28/2023		12,523		(683)			(683)		11,841	11,841			
100119712	MATTESON	IL		08/08/2023		282		(20)			(20)		263	263			
100110003	NEW ORLEANS	LA		06/22/2023		278		(25)			(25)		253	253			
100080980	BALTIMORE	MD		03/18/2022		798		69			69		867	867			
100080984	BALTIMORE	MD		03/18/2022		798		69			69		867	867			
100047662	SOUTHFIELD	MI		11/20/2020		1,000		(282)			(282)		718	718			
100048409	FAIRBURN	GA		11/20/2020		668		(132)			(132)		536	536			
100023610	ANSONIA	CT		09/04/2018		4,440		(188)			(188)		4,252	4,252			
100090292	GARLAND	TX		01/13/2023		256		(67)			(67)		189	189			
100165287	BIRMINGHAM	AL		08/29/2024		389		11			11		400	400			
100132802	COLUMBIA	SC		11/03/2023		2,243		27			27		2,270	2,270			
100081433	PFAFFTOWN	NC		03/18/2022		628		50			50		678	678			
100057865	BLUE JAY	CA		06/30/2021		602		(75)			(75)		527	527			
100158500	LORAIN	OH		07/10/2024		264		(24)			(24)		240	240			
100026404	BAKERSFIELD	CA		09/26/2018		184		184			184		369	369			
100112671	CHARLESTON	SC		06/29/2023		146		415			415		561	561			
100137061	PIGEON FORGE	TN		11/28/2023		53,494		(323)			(323)	5,118	58,289	58,260	(29)		(29)
100168823	UNITED KINGDOM	GBR		09/26/2024		501							501	501			
100079018	ROANOKE	VA		02/24/2022		566		(32)			(32)		534	534			
100112611	GASTONIA	NC		06/29/2023		1,986		122			122		2,108	2,108			
100116517	TULSA	OK		07/20/2023		337		121			121		458	458			
100168956	ARNHEM	NLD		09/26/2024													
100141821	MAARSSEN	NLD		01/29/2024													
100141792	ROTTERDAM	NLD		01/29/2024													
100161647	S-HERTOGENBOSCH	NLD		07/29/2024													
100175132	KANSAS CITY	MO		11/05/2024		510		(49)			(49)		462	462			
100149792	HOUSTON	TX		04/26/2024		3,652		(187)			(187)		3,465	3,465			
100165109	UNITED KINGDOM	GBR		08/27/2024		26							26	26			
100023983	SMYRNA	TN		09/10/2018		730		(51)			(51)		679	679			
100111887	JEFFERSON	NC		06/29/2023		222		37			37		258	258			
100139777	UNITED KINGDOM	GBR		12/18/2023		(5,070)						5,107	37	15	(21)		(21)
100013528	ARLINGTON	TX		05/25/2017		397		71			71		468	468			
100024493	ACWORTH	GA		09/20/2018		328		122			122		450	450			

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100109904	BALTIMORE	MD		06/22/2023		181		(15)			(15)		166	166			
100160470	INDIANAPOLIS	IN		07/19/2024		290		(31)			(31)		259	259			
100013043	MARGATE	FL		05/25/2017		498		91			91		589	589			
100140759	HOUSTON	TX		01/22/2024		18		(18)			(18)						
100184806	LOMPOC	CA		12/17/2024		403		(34)			(34)		370	370			
100027850	LONGVIEW	WA		10/26/2018		394		44			44		438	438			
100175118	BARBERTON	OH		11/05/2024		290		(20)			(20)		270	270			
100111556	NEW ORLEANS	LA		06/29/2023		198		372			372		569	569			
100126984	SPRINGBORO	OH		08/30/2023		1,050		(103)			(103)		947	947			
100153551	UNITED KINGDOM	GBR		05/29/2024		14							14	14			
100156978	UNITED KINGDOM	GBR		06/27/2024		22							22	22			
100156986	UNITED KINGDOM	GBR		06/27/2024		22							22	22			
100044807	IRVINGTON	NJ		11/19/2020		512		(177)			(177)		334	334			
100153588	UNITED KINGDOM	GBR		05/29/2024		14							14	14			
100168907	UNITED KINGDOM	GBR		09/26/2024		12							12	12			
100079839	NEW MILFORD	CT		04/08/2022		562		(8)			(8)		554	554			
100060524	POOLER	GA		06/01/2021		921		9			9		930	930			
100161582	UNITED KINGDOM	GBR		07/29/2024		(3,649)						3,692	44	13	(31)		(31)
100079017	ROANOKE	VA		02/24/2022		712		(36)			(36)		676	676			
100119725	GLOUCESTER CITY	NJ		08/08/2023		266		(18)			(18)		248	248			
100016397	AMERICAN CANYON	CA		04/05/2018		661		(39)			(39)		622	622			
100113204	ATLANTA	GA		06/29/2023		(2,431)		128			128	3,698	1,395	1,415	20		20
100165129	UNITED KINGDOM	GBR		08/27/2024		25							25	25			
100165137	UNITED KINGDOM	GBR		08/27/2024		25							25	25			
100168863	UNITED KINGDOM	GBR		09/26/2024		25							25	25			
100026365	STOCKTON	CA		09/26/2018		673		181			181		853	853			
100137845	EL PASO	TX		12/08/2023		248		(39)			(39)		209	209			
100186783	LOYALTON	CA		12/31/2024		249		(36)			(36)		213	213			
100108440	DEEPWATER	NJ		05/25/2023		304		(17)			(17)		286	286			
100174033	SUN CITY CENTER	FL		10/31/2024		280		(28)			(28)		251	251			
100024213	NASHVILLE	TN		09/20/2018		622		(31)			(31)		591	591			
100116923	SOMERSET	PA		07/20/2023		358		314			314		673	673			
100161891	LAS VEGAS	NV		07/31/2024		277		15			15		292	292			
100079376	BANNER ELK	NC		03/17/2022		541		(62)			(62)		480	480			
100019745	TUCSON	AZ		07/26/2018		1,406		(58)			(58)		1,348	1,348			
100063811	PENSACOLA	FL		07/01/2021		637		(20)			(20)		617	617			
100067699	EDINBURG	TX		09/23/2021		653		(55)			(55)		598	598			
100155263	FORT WORTH	TX		07/19/2024		285		(98)			(98)		187	187			
100047092	ALEXANDRIA	LA		11/20/2020		1,213		(213)			(213)		1,000	1,000			
100128416	COOKEVILLE	TN		09/15/2023		255		(27)			(27)		228	228			
100065463	ATHENS	GA		07/28/2021		550		(18)			(18)		532	532			
100077744	KALAMAZOO	MI		01/03/2022		2,430		(6)			(6)		2,424	2,424			
100055814	CHICAGO	IL		03/23/2021		1,341		(467)			(467)		875	875			
100073402	AMARILLO	TX		11/01/2021		677		(16)			(16)		661	661			
100088267	GASTONIA	NC		10/17/2022		363		(13)			(13)		349	349			
100027981	LEWISVILLE	TX		10/26/2018		581		174			174		755	755			
100156922	MILWAUKEE	WI		06/27/2024		(4,825)		(8)			(8)	5,096	263	239	(24)		(24)
100150231	UNITED KINGDOM	GBR		04/29/2024		369							369	369			
100024438	NORTH CANTON	OH		09/20/2018		488		84			84		572	572			
100062993	PITTSBURGH	PA		07/01/2021		878		(13)			(13)		865	865			
100079597	STARKE	FL		04/08/2022		501		(86)			(86)		416	416			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061446	GALENA	MO		06/01/2021		693		7			7		700	700			
100066404	FAYETTEVILLE	NY		08/02/2021		899		(13)			(13)		885	885			
100136817	KANSAS CITY	MO		11/27/2023		278		(15)			(15)		263	263			
100090276	MYRTLE BEACH	SC		01/13/2023		204		(61)			(61)		144	144			
100055700	SHELTON	CT		03/23/2021		1,126		(132)			(132)		994	994			
100111342	TULARE	CA		06/29/2023		424		80			80		504	504			
100103211	CAMBRIDGE	OH		04/21/2023		(72)		329			329		258	258			
100063379	SAINT LOUIS	MO		07/01/2021		645		(16)			(16)		629	629			
100103865	DAYTON	OH		05/10/2023		260		(25)			(25)		235	235			
100161585	UNITED KINGDOM	GBR		07/29/2024		14							14	14			
100165163	UNITED KINGDOM	GBR		08/27/2024		26							26	26			
100134651	PARK FOREST	IL		10/30/2023		259		(11)			(11)		248	248			
100172138	INDIANAPOLIS	IN		10/17/2024		302		(8)			(8)		294	294			
100154522	ALEXANDRIA	LA		06/14/2024		202		(30)			(30)		172	172			
100063092	CLAY	NY		07/01/2021		994		2			2		996	996			
100126999	SYRACUSE	NY		08/30/2023		1,253		57			57		1,310	1,310			
100113614	OXFORD	GA		06/29/2023		209		365			365		574	574			
100016576	INDIO	CA		04/10/2018		2,178		(133)			(133)		2,044	2,044			
100054785	PHILADELPHIA	PA		03/23/2021		438		(131)			(131)		307	307			
100172706	MEMPHIS	TN		11/21/2024		280		(19)			(19)		261	261			
100110079	HAMLIN	NY		06/23/2023		272		(16)			(16)		256	256			
100116041	PORTERVILLE	CA		07/20/2023		277		(27)			(27)		249	249			
100061055	CHICAGO	IL		06/01/2021		830		8			8		838	838			
100139392	ST. LOUIS	MO		12/28/2023		224		(11)			(11)		213	213			
100049892	VALPARAISO	IN		11/20/2020		2,345		(171)			(171)		2,174	2,174			
100063171	PORT CHARLOTTE	FL		07/01/2021		772		(14)			(14)		758	758			
100155172	ALLENTOWN	PA		07/19/2024		292		(13)			(13)		280	280			
100139418	WEST DEPTFORD	NJ		12/28/2023		227		(19)			(19)		208	208			
100129994	OKLAHOMA CITY	OK		09/27/2023		273		(12)			(12)		261	261			
100043786	LEVITTOWN	PA		08/13/2020		834		(93)			(93)		741	741			
100028169	NEW BERLIN	WI		10/26/2018		746		(69)			(69)		676	676			
100135811	GALLATIN	TN		11/10/2023		3,114		209			209		3,322	3,322			
100177879	FREEHOLD	NJ		11/19/2024		(3,196)		(64)			(64)	3,674	414	395	(19)		(19)
100152916	KANSAS CITY	MO		05/22/2024		252		(33)			(33)		218	218			
100017880	WINCHESTER	VA		05/30/2018		(2,882)		(36)			(36)	3,677	759	743	(16)		(16)
100091628	ATLANTA	GA		03/07/2023		(3,376)		(47)			(47)	3,677	254	241	(13)		(13)
100176951	ORLAND	CA		11/15/2024		(3,434)		(35)			(35)	3,676	207	209	3		3
100071231	ENDICOTT	NY		10/01/2021		466		7			7		473	473			
100139821	UNITED KINGDOM	GBR		12/18/2023		11							11	11			
100019582	SHERWOOD	AR		07/26/2018		(2,103)		(71)			(71)	3,675	1,501	1,503	2		2
100145865	MIDDLEPORT	NY		03/15/2024		2		(2)			(2)						
100114284	PIXLEY	CA		06/29/2023		(176)		753			753		578	578			
100067114	FRIDAY HARBOR	WA		08/02/2021		959		56			56		1,015	1,015			
100177881	GRAHAM	WA		11/19/2024		611		(52)			(52)		560	560			
100062741	SAN ANTONIO	TX		07/01/2021		657		(38)			(38)		619	619			
100114183	ATLANTA	GA		06/29/2023		317		206			206		522	522			
100145308	UNITED KINGDOM	GBR		03/12/2024		31		(14)			(14)		17	17			
100013365	ORLANDO	FL		05/25/2017		251		149			149		400	400			
100161867	HURLEYVILLE	NY		07/31/2024		264		(8)			(8)		256	256			
100016419	SPRINGFIELD	VA		04/05/2018		705		(5)			(5)		700	700			
100152822	BRAZORIA	TX		05/22/2024		197		(27)			(27)		170	170			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165108	UNITED KINGDOM	GBR		08/27/2024		559							559	559			
100084834	CHICAGO	IL		08/02/2022		480		(73)			(73)		407	407			
100178379	KILLEEN	TX		11/20/2024		1,715		(112)			(112)		1,603	1,603			
100064894	CASA GRANDE	AZ		07/14/2021		(3,058)		(59)			(59)	3,687	570	559	(11)		(11)
100115262	KINGSTON	NY		07/17/2023		268		(26)			(26)		242	242			
100024672	HIALEAH	FL		09/20/2018		707		97			97		804	804			
100103248	DELRAY BEACH	FL		04/27/2023		224		(60)			(60)		164	164			
100026758	RICHMOND	CA		09/26/2018		(18)		1,598			1,598		1,580	1,580			
100067160	SAGINAW	TX		08/02/2021		606		28			28		634	634			
100119720	DETROIT	MI		08/08/2023		248		(18)			(18)		230	230			
100099791	HARTFORD	CT		02/28/2023		788		(24)			(24)		764	764			
100053784	SAINT LOUIS	MO		03/23/2021		1,106		(548)			(548)		558	558			
100169239	SCRANTON	PA		09/27/2024		178		(26)			(26)		153	153			
100137835	UPPER DARBY	PA		12/08/2023		488		(46)			(46)		442	442			
100165102	UNITED KINGDOM	GBR		08/27/2024		792							792	792			
100026130	SPRING HILL	FL		09/20/2018		423		53			53		476	476			
100180133	ATLANTA	GA		11/25/2024		208		(4)			(4)		204	204			
100158381	UNITED KINGDOM	GBR		07/09/2024		(1,421)		1,421			1,421						
100039733	MINNEAPOLIS	MN		10/28/2019		657		(57)			(57)		600	600			
100047764	COLONIA	NJ		11/20/2020		2,628		(383)			(383)		2,244	2,244			
100054629	SYLVANIA	GA		03/23/2021		737		(253)			(253)		484	484			
100175437	WATHENA	KS		12/23/2024		268		(34)			(34)		233	233			
100136636	BAKERSFIELD	CA		11/22/2023		560		(42)			(42)		518	518			
100012992	PHOENIX	AZ		05/25/2017		(3,255)		105			105	3,666	515	522	6		6
100172672	LEBANON	PA		11/21/2024		285		(8)			(8)		277	277			
100083029	HOUSTON	TX		05/11/2022		337		(118)			(118)		219	219			
100090135	PRYOR	OK		01/13/2023		245		(23)			(23)		221	221			
100100198	BRADDOCK	PA		03/17/2023		(3,674)		(6)			(6)	3,682	3		(3)		(3)
100043026	SPRINGFIELD	MA		05/28/2020		432		57			57		489	489			
100165611	ALTOONA	PA		10/04/2024		468		(41)			(41)		427	427			
100112698	BRADENTON	FL		06/29/2023		217		329			329		546	546			
100178375	KILLEEN	TX		11/20/2024		1,709		(105)			(105)		1,603	1,603			
100140756	HOUSTON	TX		01/22/2024		23		(23)			(23)						
100064417	DOTHAN	AL		07/01/2021		831		13			13		845	845			
100016548	BRYN MAWR	PA		04/10/2018		682		(34)			(34)		648	648			
100110262	AUSTIN	TX		06/30/2023		2,992		(134)			(134)		2,858	2,858			
100178378	KILLEEN	TX		11/20/2024		1,708		(104)			(104)		1,603	1,603			
100088906	HOUSTON	TX		11/15/2022		589		(179)			(179)		410	410			
100143803	CHICAGO	IL		02/28/2024		258		(35)			(35)		223	223			
100173840	AKRON	OH		10/31/2024		296		(32)			(32)		264	264			
100178377	KILLEEN	TX		11/20/2024		1,707		(103)			(103)		1,603	1,603			
100030007	CHARLOTTE	NC		12/20/2018		798		46			46		844	844			
100046062	LAKE WORTH	FL		11/25/2020		(2,913)		(47)			(47)	3,679	720	707	(13)		(13)
100158449	WEST PALM BEACH	FL		07/10/2024		266		(6)			(6)		260	260			
100088918	HARRISBURG	PA		11/15/2022		206		(37)			(37)		169	169			
100176708	MAUSTON	WI		11/15/2024		(6)		6			6						
100053989	ORLANDO	FL		03/23/2021		345		(40)			(40)		305	305			
100031335	ORLANDO	FL		03/29/2019		302		371			371		673	673			
100013555	ARROWBEAR PARK	CA		05/25/2017		347		(6)			(6)		341	341			
100081443	MORRISTOWN	TN		03/18/2022		591		37			37		629	629			
100146343	FOLSOM	CA		03/19/2024		739		(72)			(72)		668	668			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112327	COTTAGE GROVE	MN		06/29/2023		162		41			41		203	203			
100156960	UNITED KINGDOM	GBR		06/27/2024		1,317							1,317	1,317			
100047625	STOCKTON	CA		11/20/2020		706		(4)			(4)		701	701			
100144655	UNITED KINGDOM	GBR		03/12/2024		(216)		816			816		601	601			
100064480	ROUND LAKE BEACH	IL		07/01/2021		500		54			54		555	555			
100019998	PHILADELPHIA	PA		07/30/2018		954		(34)			(34)		920	920			
100153485	ZION	IL		05/30/2024		225		(22)			(22)		203	203			
100076198	MEMPHIS	TN		01/07/2022		596		(39)			(39)		557	557			
100000455	CHESAPEAKE	VA		09/27/2016		843		166			166		1,009	1,009			
100180883	UNITED KINGDOM	GBR		11/27/2024		22							22	22			
100111430	ALPHARETTA	GA		06/29/2023		148		249			249		397	397			
100064412	BALTIMORE	MD		07/01/2021		2,605		128			128		2,734	2,734			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		721		(52)			(52)		669	669			
100064176	LEWISVILLE	NC		07/01/2021		313		14			14		327	327			
100147033	RACINE	WI		03/27/2024		2,265		(83)			(83)		2,183	2,183			
100110957	DEARBORN HTS	MI		06/29/2023		385		(144)			(144)		241	241			
100130016	LUFKIN	TX		09/27/2023		265		(18)			(18)		247	247			
100078652	MANITOWOC	WI		02/02/2022		584		(110)			(110)		474	474			
100168924	UNITED KINGDOM	GBR		09/26/2024		12							12	12			
100111723	WILMINGTON	DE		06/29/2023		94		378			378		472	472			
100075720	ROCKWELL	NC		12/01/2021		(2,834)		(12)			(12)	3,674	828	819	(10)		(10)
100068785	WHITE PINE	TN		09/01/2021		2,525		(52)			(52)		2,473	2,473			
100031119	LAS VEGAS	NV		03/29/2019		261		119			119		380	380			
100115627	INDIO	CA		07/19/2023		225		(26)			(26)		199	199			
100054441	CRAWFORDVILLE	FL		03/23/2021		413		(95)			(95)		318	318			
100081060	MESA	AZ		03/18/2022		945		37			37		981	981			
100134834	UTICA	NY		10/30/2023		147		68			68		215	215			
100117010	PHILADELPHIA	PA		07/20/2023		342		169			169		511	511			
100141776	GALLOWAY	NJ		01/30/2024		239		(38)			(38)		201	201			
100146183	LOS ANGELES	CA		03/19/2024		531		(81)			(81)		451	451			
100011781	HARVEY	LA		03/08/2017		(90)		525			525		435	435			
100014207	GARDEN GROVE	CA		08/30/2017		2,058		(84)			(84)		1,974	1,974			
100149742	BUFFALO	NY		04/26/2024		227		(15)			(15)		213	213			
100013370	ROUND LAKE	IL		05/25/2017		389		286			286		674	674			
100064952	VERMILLION	SD		07/14/2021		645		(55)			(55)		590	590			
100066497	BATH	ME		08/02/2021		919		(3)			(3)		916	916			
100175885	PROVIDENCE	RI		11/12/2024		(4,751)		(25)			(25)	5,050	275	247	(28)		(28)
100173681	LEEUWARDEN	NLD		10/29/2024													
100173592	UNITED KINGDOM	GBR		10/29/2024		24							24	24			
100161690	WESTERVOORT	NLD		07/29/2024													
100074873	CLEVELAND	TN		12/01/2021		(2,486)		(47)			(47)	3,654	1,122	1,104	(18)		(18)
100168859	UNITED KINGDOM	GBR		09/26/2024		25							25	25			
100043709	BOCA RATON	FL		08/13/2020		189		(36)			(36)		153	153			
100062078	OCEAN SPRINGS	MS		07/01/2021		881		(37)			(37)		845	845			
100169240	OAK PARK	MI		09/27/2024		(3,458)		(25)			(25)	3,653	170	159	(11)		(11)
100011684	HARTFORD	CT		03/08/2017		1,293		509			509		1,802	1,802			
100054442	FLORENCE	SC		03/23/2021		517		(120)			(120)		397	397			
100049256	ARVIN	CA		11/20/2020		691		(130)			(130)		561	561			
100130017	LUFKIN	TX		09/27/2023		264		(17)			(17)		247	247			
100064423	LEWIS	NY		07/01/2021		902		34			34		936	936			
100175839	MUNHALL	PA		11/12/2024		294		10			10		304	304			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100155433	CHURCH HILL	MD		06/18/2024		515		(93)			(93)		421	421			
100112390	ITASCA	IL		06/29/2023		546		190			190		736	736			
100147247	CALUMET CITY	IL		03/28/2024		540		(20)			(20)		519	519			
100012175	WAPATO	WA		03/08/2017		1,382		92			92		1,474	1,474			
100170038	HARRISBURG	PA		11/08/2024		259		(36)			(36)		223	223			
100134840	HOUSTON	TX		10/30/2023		521		(51)			(51)		469	469			
100027894	BISCOE	NC		10/26/2018		422		28			28		450	450			
100158521	LORAIN	OH		07/10/2024		261		(24)			(24)		237	237			
100062301	COLUMBUS	GA		07/01/2021		1,639		(49)			(49)		1,590	1,590			
100158205	UNITED KINGDOM	GBR		07/09/2024		(1,373)		1,373			1,373						
100137237	RIO RANCHO	NM		11/29/2023		(3,172)		(18)			(18)	3,663	473	463	(10)		(10)
100137143	HINESVILLE	GA		11/28/2023		284		(14)			(14)		270	270			
100063445	BELLEVUE	NE		07/01/2021		1,088		(62)			(62)		1,027	1,027			
100111545	MEMPHIS	TN		06/29/2023		126		48			48		173	173			
100062492	MOUNT JULIET	TN		07/01/2021		575		(15)			(15)		560	560			
100074848	HOUSTON	TX		12/01/2021		962		(32)			(32)		930	930			
100147254	MATHIS	TX		03/28/2024		251		(14)			(14)		237	237			
100029802	SOUTH HOLLAND	IL		10/26/2018		183		313			313		496	496			
100184934	SAN TAN VALLEY	AZ		12/17/2024		642		(39)			(39)		603	603			
100019709	NOKOMIS	FL		07/26/2018		727		(39)			(39)		688	688			
100112260	BUSH	LA		06/29/2023		191		(78)			(78)		114	114			
100100123	WEST HAVEN	CT		03/28/2023		373		14			14		387	387			
100110890	ACWORTH	GA		06/29/2023		693		(50)			(50)		643	643			
100013552	HIALEAH	FL		05/25/2017		362		45			45		407	407			
100177855	MYRTLE BEACH	SC		11/19/2024		602		(78)			(78)		524	524			
100121043	CHANNELVIEW	TX		08/30/2023		215		(9)			(9)		205	205			
100024843	RIVERVIEW	FL		09/20/2018		457		10			10		467	467			
100169389	CHICAGO	IL		09/27/2024		184		(31)			(31)		153	153			
100020221	BILLINGS	MT		07/17/2018		654		(55)			(55)		599	599			
100062872	GRAND RAPIDS	MI		07/01/2021		911		(24)			(24)		887	887			
100155564	MCDONOUGH	GA		06/18/2024		(1,396)		(37)			(37)	3,646	2,214	2,183	(31)		(31)
100146223	PFLUGERVILLE	TX		03/19/2024		584		(61)			(61)		522	522			
100079519	YUKON	OK		04/08/2022		614		(114)			(114)		500	500			
100023788	CORPUS CHRISTI	TX		09/04/2018		2,441		(124)			(124)		2,317	2,317			
100010747	WASHINGTON	DC		12/23/2016		1,903		198			198		2,101	2,101			
100011938	DAMASCUS	MD		03/08/2017		2,018		61			61		2,080	2,080			
18529	ATLANTA	GA		09/22/2005		33,167							33,167	33,167			
100155838	ATLANTA	GA		06/18/2024		485		(107)			(107)		379	379			
100079057	IMPERIAL	MO		02/24/2022		599		(25)			(25)		573	573			
100031260	FRESNO	CA		03/29/2019		411		105			105		516	516			
100050214	SLIDELL	LA		11/20/2020		592		(121)			(121)		471	471			
100134725	LEXINGTON	SC		10/30/2023		5,192		(30)			(30)		5,162	5,162			
100127218	WAUKEGAN	IL		08/30/2023		172		580			580		751	751			
100139823	UNITED KINGDOM	GBR		12/18/2023													
100043513	YUCCA VALLEY	CA		08/13/2020		563		(72)			(72)		491	491			
100130385	BATON ROUGE	LA		09/28/2023		(16)		16			16						
100053816	WYNNE	AR		03/23/2021		1,932		(227)			(227)		1,705	1,705			
100055424	CHARLOTTE	NC		03/23/2021		1,495		(131)			(131)		1,364	1,364			
100174730	SUFFOLK	VA		10/31/2024		611		(75)			(75)		535	535			
100142480	SUNRISE	FL		03/08/2024		1,760		21			21		1,782	1,782			
100139812	UNITED KINGDOM	GBR		12/18/2023		16							16	16			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027899	HIALEAH	FL		10/26/2018		488		26			26		514	514			
100177807	CASTLE ROCK	CO		11/19/2024		802		(91)			(91)		711	711			
100184671	ALHAMBRA	CA		12/17/2024		389		(52)			(52)		337	337			
100152879	RUTHERFORD	NJ		05/22/2024		788		(3)			(3)		785	785			
100164672	SARATOGA SPRINGS	UT		08/23/2024		1,199		(61)			(61)		1,138	1,138			
100147294	HARTFORD	CT		03/28/2024		457		(19)			(19)		438	438			
100184490	LANCASTER	CA		12/17/2024		371		(27)			(27)		344	344			
100099642	FORT MYERS	FL		04/06/2023		561		(30)			(30)		532	532			
100100996	KANKAKEE	IL		04/28/2023		483		127			127		609	609			
100077444	HANOVER	PA		01/03/2022		230		9			9		239	239			
100068410	CRUM LYNNE	PA		08/25/2021		(3,050)		(21)			(21)	3,640	569	572	3		3
100038511	DUBLIN	IRL		09/27/2019													
100173832	NEWPORT NEWS	VA		10/31/2024		257		(36)			(36)		221	221			
100017394	SCHENECTADY	NY		04/26/2018		1,769		(76)			(76)		1,693	1,693			
100174623	ATLANTA	GA		10/31/2024		227		(46)			(46)		181	181			
100060457	FRESNO	TX		06/01/2021		514		7			7		521	521			
100117748	MIAMI	FL		07/20/2023		288		51			51		339	339			
100130019	LUFKIN	TX		09/27/2023		263		(18)			(18)		246	246			
100108361	AKRON	OH		05/25/2023		287		(15)			(15)		272	272			
100112705	UKIAH	CA		06/29/2023		2,235		409			409		2,643	2,643			
100154710	ROCKY MOUNT	NC		07/19/2024		255		(12)			(12)		243	243			
100174442	DENVER	CO		10/31/2024		2,765		(158)			(158)	3,585	6,191	6,113	(78)		(78)
100147267	HARRISBURG	PA		03/28/2024		243		(11)			(11)		231	231			
100013166	FT PIERCE	FL		05/25/2017		1,513		245			245		1,758	1,758			
100134276	MYRTLE BEACH	SC		10/27/2023		408		(54)			(54)		355	355			
100158525	LORAIN	OH		07/10/2024		265		(31)			(31)		233	233			
100117531	STOCKTON	CA		07/20/2023		2,342		144			144		2,486	2,486			
100043767	LAWRENCVILLE	GA		08/13/2020		208		(114)			(114)		95	95			
100043677	PALOS HEIGHTS	IL		08/13/2020		(2,909)		(71)			(71)	3,637	657	651	(7)		(7)
100138683	PACIFIC PALISADES	CA		02/02/2024		239		(18)			(18)		221	221			
100075259	MONROE	GA		12/01/2021		1,382		(38)			(38)		1,345	1,345			
100063888	LOUDON	TN		07/01/2021		451		(1)			(1)		450	450			
100154839	SOUTH BELOIT	IL		07/19/2024		270		(28)			(28)		242	242			
100053587	FINLAYSON	MN		03/23/2021		508		(144)			(144)		365	365			
100135634	WINNSBORO	TX		11/09/2023		252		(52)			(52)		201	201			
100020006	TUCSON	AZ		07/30/2018		632		(51)			(51)		582	582			
100088790	MISHAWAKA	IN		11/15/2022		985		(47)			(47)		938	938			
100114281	VISALIA	CA		06/29/2023		(3,379)		52			52	3,641	314	301	(13)		(13)
100155427	LONG BEACH	CA		06/18/2024		562		(93)			(93)		469	469			
100145514	UNITED KINGDOM	GBR		03/12/2024		56		(24)			(24)		31	31			
100144804	UNITED KINGDOM	GBR		03/12/2024		(1,592)		1,592			1,592						
100126919	CHARLOTTE	NC		08/30/2023		121		356			356		477	477			
100114336	MOUND	MN		06/29/2023		163		67			67		229	229			
100043503	LANCASTER	NY		08/13/2020		344		(61)			(61)		283	283			
100012337	LAKE WORTH	FL		04/28/2017		1,782		81			81		1,864	1,864			
100062757	BARNWELL	SC		07/01/2021		41		(76)			(76)	5,021	4,985	4,963	(22)		(22)
100100366	ROCKFORD	IL		04/27/2023		579		65			65		644	644			
100147310	GRONINGEN	NLD		03/27/2024		12,991							12,991	12,991			
100111885	MYRTLE BEACH	SC		06/29/2023		180		486			486		666	666			
100172145	PHILADELPHIA	PA		10/17/2024		186		(43)			(43)		143	143			
100013507	FRESNO	CA		05/25/2017		317		127			127		444	444			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141612	OKLAHOMA CITY	OK		01/30/2024		224		(46)			(46)		177	177			
100025991	CRESCO	PA		09/20/2018		384		156			156		540	540			
100078859	SOUTHBURY	CT		02/24/2022		596		(10)			(10)		586	586			
100129265	GREEN VALLEY	AZ		11/03/2023		(3,275)		(85)			(85)	3,632	273	250	(22)		(22)
100119818	ODESSA	TX		08/08/2023		275		(13)			(13)		263	263			
100054021	SYRACUSE	NY		03/23/2021		609		(113)			(113)		497	497			
100130018	LUFKIN	TX		09/27/2023		274		(17)			(17)		257	257			
100084606	INDIANAPOLIS	IN		08/02/2022		492		(52)			(52)		439	439			
100147165	UNITED KINGDOM	GBR		03/27/2024		486							486	486			
100126958	ATLANTA	GA		08/30/2023		1,217		(63)			(63)		1,155	1,155			
100063449	HAMBURG	NY		07/01/2021		738		6			6		744	744			
100020004	HUMBLE	TX		07/30/2018		702		(70)			(70)		632	632			
100113789	PINE BUSH	NY		06/29/2023		271		74			74		345	345			
100054474	PHILADELPHIA	PA		03/23/2021		(2,920)		(114)			(114)	3,626	592	566	(25)		(25)
100160366	PHILADELPHIA	PA		09/06/2024													
100185647	UNITED KINGDOM	GBR		12/20/2024		7							7	7			
100169291	LOUISVILLE	KY		09/27/2024		(5)		5			5						
100068006	OCALA	FL		09/23/2021		622		(77)			(77)		546	546			
100023500	LAS VEGAS	NV		09/04/2018		642		(67)			(67)		575	575			
100127201	SAINT PETERS	MO		08/30/2023		1,428		(57)			(57)		1,372	1,372			
100047471	SPRINGFIELD	OR		11/20/2020		656		(138)			(138)		518	518			
100113576	BETHEL	CT		06/29/2023		4,796		1,289			1,289		6,084	6,084			
100065989	MACEDONIA	OH		08/02/2021		572							572	572			
100167923	KILLEEN	TX		09/20/2024		245		(8)			(8)		237	237			
100023945	ALBUQUERQUE	NM		09/10/2018		904		(55)			(55)		849	849			
100090136	FRANKFORT	KY		01/13/2023		(3,394)		(64)			(64)	3,627	169	175	6		6
100147185	CHARLOTTE	NC		03/28/2024		255		(18)			(18)		237	237			
100043496	JACKSONVILLE	FL		08/13/2020		(3,315)		(67)			(67)	3,627	245	285	40		40
100159908	BOYNTON BEACH	FL		08/16/2024		(3,350)		(78)			(78)	3,628	200	177	(23)		(23)
100012824	BEAUMONT	CA		05/25/2017		295		136			136		431	431			
100024626	CHICAGO	IL		09/20/2018		3,764		432			432		4,196	4,196			
100028210	GROVELAND	FL		10/26/2018		1,653		125			125		1,778	1,778			
100128034	MONTGOMERY	AL		09/08/2023		343		38			38		381	381			
100159920	NORTH LAUDERDALE	FL		08/16/2024		260		(34)			(34)		227	227			
100013144	OVERTON	NV		05/25/2017		310		140			140		449	449			
100062997	BRISTOL	PA		07/01/2021		675		10			10		685	685			
100023518	TUCSON	AZ		09/04/2018		621		(58)			(58)		563	563			
100043843	BERWYN	IL		08/19/2020		672		(105)			(105)		567	567			
100061274	FARMINGTON HILLS	MI		06/01/2021		724		7			7		731	731			
100053936	TALLAHASSEE	FL		03/23/2021		914		(242)			(242)		672	672			
100126292	CHICAGO	IL		08/30/2023		272		(19)			(19)		253	253			
100062250	FINLEYVILLE	PA		07/01/2021		1,405		29			29		1,434	1,434			
100011513	JACKSONVILLE	FL		03/08/2017		396		369			369		765	765			
100111711	LEVITTOWN	PA		06/29/2023		1,534		106			106		1,640	1,640			
100139414	PHILLIPSBURG	NJ		12/28/2023		287		(12)			(12)		274	274			
100175826	DOUGLAS	GA		11/12/2024		(404)		687			687		283	283			
100023994	KNOXVILLE	TN		09/10/2018		609		(45)			(45)		564	564			
100023219	JACKSONVILLE	FL		08/16/2018		620		(51)			(51)		569	569			
100064520	GRANDVIEW	MO		07/01/2021		476		24			24		501	501			
100111230	CALEXICO	CA		06/29/2023		230		301			301		531	531			
100091501	MONTICELLO	NY		01/20/2023		278		(17)			(17)		261	261			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149739	BUFFALO	NY		04/26/2024		221		(17)			(17)		205	205			
100113020	WESLEY CHAPEL	FL		06/29/2023		606		452			452		1,057	1,057			
100039041	KILDARE	IRL		09/27/2019		1,657		(466)			(466)		1,191	1,191			
100146378	TUCSON	AZ		03/19/2024		(3,155)		(70)			(70)	3,643	418	435	17		17
100043999	OROVILLE	CA		08/19/2020		594		(34)			(34)		560	560			
100164930	CAMDEN	NJ		08/28/2024		238		(20)			(20)		219	219			
100019846	VISALIA	CA		07/30/2018		(4,369)		(54)			(54)	5,005	582	578	(4)		(4)
100181591	ROCKFORD	IL		12/09/2024		(4,769)		(14)			(14)	5,005	222	210	(11)		(11)
100141151	ALEXANDRIA	VA		01/30/2024		(4,684)		(8)			(8)	5,005	313	281	(32)		(32)
100061148	TONEY	AL		06/01/2021		(4,208)		8			8	5,005	805	784	(21)		(21)
100081514	PHILADELPHIA	PA		03/18/2022		605		37			37		642	642			
100038258	RIVERVIEW	FL		11/15/2019		820		(94)			(94)		726	726			
100155385	PUNTA GORDA	FL		06/18/2024		(3,070)		(36)			(36)	3,623	518	521	4		4
100060973	WAYNESBORO	VA		06/01/2021		873		8			8		882	882			
100075679	MANTUA	NJ		12/01/2021		864		(19)			(19)		845	845			
100178165	AURORA	CO		11/19/2024		(3,019)		(66)			(66)	3,619	534	521	(13)		(13)
100141178	UNION	SC		01/30/2024		266		(9)			(9)		257	257			
100129992	OKLAHOMA CITY	OK		09/27/2023		269		(12)			(12)		257	257			
100025314	ORLANDO	FL		09/20/2018		630		(23)			(23)		607	607			
100167095	ROCKY MOUNT	NC		09/13/2024		250		(40)			(40)		210	210			
100077496	KNOXVILLE	TN		01/03/2022		848		(32)			(32)		817	817			
100018114	LOS ANGELES	CA		06/08/2018		1,702		(60)			(60)		1,642	1,642			
100010710	YORK	SC		12/23/2016		392		111			111		503	503			
100135674	MIAMI	FL		11/09/2023		14,157		(578)			(578)		13,579	13,579			
100158394	UNITED KINGDOM	GBR		07/09/2024		(1,402)		1,402			1,402						
100068962	HOFFMAN ESTATES	IL		09/01/2021		1,031		2			2		1,033	1,033			
100065071	MAPLETON	MN		07/14/2021		647		(44)			(44)		603	603			
100164122	WINSTON SALEM	NC		08/21/2024		(3,360)		(62)			(62)	3,617	195	176	(19)		(19)
100165281	CLEVELAND	OH		08/29/2024		(3,348)		(56)			(56)	3,617	214	207	(7)		(7)
100071748	TIMBERVILLE	VA		10/14/2021		(3,007)		(75)			(75)	3,617	536	529	(7)		(7)
100177953	SANDY	UT		11/19/2024		647		(25)			(25)		622	622			
100063968	GLOBE	AZ		07/01/2021		(2,933)		7			7	3,617	692	668	(24)		(24)
100010976	GRETNA	FL		12/23/2016		(3,226)		36			36	3,618	428	440	12		12
100075941	CHARLOTTE	NC		01/07/2022		602		(10)			(10)		592	592			
100019984	HOUSTON	TX		07/30/2018		787		(53)			(53)		734	734			
100048002	PORTLAND	OR		11/20/2020		(2,904)		(139)			(139)	3,618	575	558	(17)		(17)
100175627	CORPUS CHRISTI	TX		11/12/2024		227		(33)			(33)		194	194			
100053650	ASHEBORO	NC		03/23/2021		(455)		641			641		186	186			
100110882	CHICAGO	IL		06/29/2023		240		(240)			(240)						
100111680	DISTRICT HEIGHTS	MD		06/29/2023		1,546		25			25		1,571	1,571			
100016599	MESA	AZ		04/10/2018		(2,978)		(58)			(58)	3,618	582	586	4		4
100114140	WALES	ME		06/29/2023		(2,298)		341			341	3,618	1,662	1,673	11		11
100126877	MIAMI	FL		08/30/2023		(3,434)		231			231	3,619	415	393	(22)		(22)
100011191	SUGAR LAND	TX		12/23/2016		373		(79)			(79)		294	294			
100156851	DARBY	PA		06/27/2024		231		(15)			(15)		217	217			
100020225	CAPE CORAL	FL		07/17/2018		627		(50)			(50)		578	578			
100154203	PHILADELPHIA	PA		07/11/2024		278		(35)			(35)		243	243			
100061485	BAKERSFIELD	CA		06/01/2021		567		7			7		574	574			
100048572	MEDFORD	OR		11/20/2020		532		(129)			(129)		404	404			
100099852	CHESTER	PA		02/28/2023		237		(20)			(20)		217	217			
100019747	DOWNINGTOWN	PA		07/26/2018		647		(25)			(25)		623	623			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109874	BRIDGETON	NJ		06/22/2023		243		(24)			(24)		220	220			
100063532	HAMPTON	GA		07/01/2021		447		(11)			(11)		436	436			
100079800	ORLANDO	FL		04/25/2022		506		(108)			(108)		398	398			
100117408	HOUSTON	TX		07/20/2023		355		409			409		764	764			
100064119	RICHMOND	TX		07/01/2021		1,506		15			15		1,521	1,521			
100046078	RIVIERA BEACH	FL		11/25/2020		1,614		(380)			(380)		1,234	1,234			
100143605	BALTIMORE	MD		02/21/2024		4		(4)			(4)						
100089387	HOLLYWOOD	FL		11/17/2022		376		(39)			(39)		337	337			
100070471	WINTERVILLE	GA		09/23/2021		1,381		(124)			(124)		1,257	1,257			
100065761	KENNER	LA		07/28/2021		2,160		(135)			(135)		2,024	2,024			
100145240	UNITED KINGDOM	GBR		03/12/2024		(571)		598			598		27	27			
100139489	MACON	GA		12/28/2023		207		(50)			(50)		157	157			
100165288	AKRON	OH		08/29/2024		(3,245)						3,601	357	363	7		7
100127319	HENRYVILLE	PA		08/30/2023		154		55			55		208	208			
100062511	RUSSELL SPRINGS	KY		07/01/2021		938		2			2		940	940			
100151791	LAS VEGAS	NV		05/10/2024		252		(55)			(55)		197	197			
100063046	PHILADELPHIA	PA		07/01/2021		911		(10)			(10)		900	900			
100170018	FOND DU LAC	WI		11/08/2024		222		(32)			(32)		190	190			
100087150	TAMPA	FL		10/25/2022		421		21			21		442	442			
100075731	CONYERS	GA		12/01/2021		(7)		7			7						
100116266	MIAMI	FL		07/20/2023		422		117			117		539	539			
100064469	FINLEYVILLE	PA		07/01/2021		840		73			73		913	913			
100030314	STERLING HEIGHTS	MI		12/20/2018		1,199		4			4		1,203	1,203			
100134008	AMARILLO	TX		10/25/2023		229		(16)			(16)		213	213			
100043432	GRAND RAPIDS	MI		08/13/2020		(3,020)		(104)			(104)	3,610	486	475	(11)		(11)
100112190	WOODSTOCK	GA		06/29/2023		(3,457)		(13)			(13)	3,611	141	115	(26)		(26)
100028113	BURTCHVILLE	MI		10/26/2018		561		47			47		608	608			
100099780	EAST SYRACUSE	NY		02/28/2023		244		(16)			(16)		228	228			
100133996	POLAND	OH		10/25/2023		(7)		7			7						
100044967	ELGIN	IL		11/19/2020		594		(103)			(103)		490	490			
100158516	SPRING BRANCH	TX		07/10/2024		1,424		(77)			(77)		1,347	1,347			
100139819	UNITED KINGDOM	GBR		12/18/2023		16							16	16			
100177768	FOREST HILL	MD		11/19/2024		558		(65)			(65)		493	493			
100077321	JACKSON	TN		01/03/2022		665		(15)			(15)		649	649			
100134028	DETROIT	MI		10/25/2023		228		(16)			(16)		213	213			
100177964	MOUNT PLEASANT	SC		11/19/2024		562		(94)			(94)		467	467			
100119876	ENTERPRISE	AL		08/10/2023		259		(23)			(23)		236	236			
100159886	MARGATE	FL		08/16/2024		369		(50)			(50)		319	319			
100114375	SACO	ME		06/29/2023		902		378			378		1,280	1,280			
100137359	BALTIMORE	MD		12/01/2023		206		(39)			(39)		167	167			
100149713	TOLEDO	OH		04/26/2024		148		(14)			(14)		134	134			
100038232	WILLIAMSON	GA		11/15/2019		653		(53)			(53)		600	600			
100164912	BELEN	NM		08/28/2024		434		(22)			(22)		412	412			
100134492	HARRISBURG	PA		10/30/2023		574		(65)			(65)		509	509			
100018017	CHESAPEAKE	VA		05/22/2018		594		(53)			(53)		541	541			
100055212	GARDNER	IL		03/23/2021		530		(123)			(123)		407	407			
100103139	WEST ALLIS	WI		04/21/2023		270		(22)			(22)		248	248			
100174484	SEVEN HILLS	OH		10/31/2024		589		(51)			(51)		538	538			
100117469	PENSACOLA	FL		07/20/2023		(5)		5			5						
100064038	HATTIESBURG	MS		07/01/2021		646		49			49		695	695			
100044275	FLORISSANT	MO		08/19/2020		(2,197)		177			177	3,601	1,582	1,553	(29)		(29)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132396	MEMPHIS	TN		11/03/2023		254		35			35		289	289			
100017056	MESA	AZ		05/16/2018		642		(54)			(54)		588	588			
100020302	FRESNO	CA		07/17/2018		914		(65)			(65)		849	849			
100060741	THROOP	PA		06/01/2021		599		8			8		607	607			
100126472	LITCHFIELD PARK	AZ		08/30/2023		215		92			92		307	307			
100053736	KEENE	NH		03/23/2021		975		(126)			(126)		849	849			
100077703	DEXTER	ME		01/03/2022		(4)		4			4						
100066472	SAINT CHARLES	MO		08/02/2021		(3,599)		2			2	3,600	3		(3)		(3)
100150127	BIRMINGHAM	AL		06/14/2024		239		(39)			(39)		201	201			
100155684	STOCKTON	CA		06/18/2024		511		(70)			(70)		441	441			
100064320	BALTIMORE	MD		07/01/2021		643		5			5		647	647			
100175128	SEAFORD	DE		11/05/2024		177		(9)			(9)		168	168			
100075398	SPARTANBURG	SC		12/01/2021		(2,890)		(32)			(32)	3,616	694	696	2		2
100178098	NORTH BRUNSWICK	NJ		11/19/2024		904		(101)			(101)		803	803			
100169958	HORIZON CITY	TX		11/08/2024		317		(21)			(21)		296	296			
100101598	CORCORAN	CA		04/26/2023		219		(21)			(21)		198	198			
100108429	BALTIMORE	MD		05/25/2023		250		(15)			(15)		235	235			
100137340	LAS VEGAS	NV		12/01/2023		242		(16)			(16)		226	226			
100114305	PHILADELPHIA	PA		06/29/2023		165		515			515		680	680			
100116673	HOUSTON	TX		07/20/2023		343		224			224		567	567			
100013650	CHICAGO	IL		05/25/2017		441		7			7		448	448			
100057563	BALTIMORE	MD		06/30/2021		636		(35)			(35)		601	601			
100118122	DALLAS	TX		07/20/2023		263		(44)			(44)		219	219			
100126946	MONROE	MI		08/30/2023		767		412			412		1,179	1,179			
100070496	CLOVER	SC		09/23/2021		612		(76)			(76)		536	536			
100024288	SNELLVILLE	GA		09/20/2018		(3,043)		(31)			(31)	3,619	545	559	14		14
100068263	PHILADELPHIA	PA		08/25/2021		931		(23)			(23)		908	908			
100161929	PETERSBURG	VA		07/31/2024		243		(44)			(44)		199	199			
100048943	HIALEAH	FL		11/20/2020		(1,375)		(220)			(220)	3,611	2,015	2,013	(3)		(3)
100111940	ORANGE CITY	FL		06/29/2023		202		209			209		412	412			
100112950	MIDDLETOWN	NY		06/29/2023		105		487			487		592	592			
100018345	FORT COLLINS	CO		06/27/2018		1,140		(51)			(51)		1,089	1,089			
100092033	TRENTON	NJ		02/09/2023		276		(18)			(18)		259	259			
100169972	ANDERSON	IN		11/08/2024		285		(18)			(18)		267	267			
100161813	BOONE	NC		07/31/2024		621		580			580		1,202	1,202			
100134332	CLEVELAND	OH		10/27/2023		183		(33)			(33)		150	150			
100025255	LILBURN	GA		09/20/2018		429		38			38		467	467			
100071622	JACKSON	TN		10/14/2021		541		(49)			(49)		492	492			
100070465	BONAIRE	GA		09/23/2021		578		(72)			(72)		505	505			
100137748	JACKSONVILLE	FL		12/08/2023		3,543		360			360		3,903	3,903			
100011928	WESTERVILLE	OH		03/08/2017		340		97			97		436	436			
100117016	JACKSON	TN		07/20/2023		348		159			159		507	507			
100175120	HOWELL	MI		11/05/2024		277		(3)			(3)		274	274			
100145740	UNITED KINGDOM	GBR		03/12/2024		79		(63)			(63)		16	16			
100148991	MORENO VALLEY	CA		04/17/2024		200		(17)			(17)		183	183			
100127344	EAST HAVEN	CT		08/30/2023		287		49			49		337	337			
100049457	DENVER	CO		11/20/2020		2,255		(95)			(95)		2,160	2,160			
100184735	WILDER	ID		12/17/2024		553		(70)			(70)		483	483			
100116377	JACKSONVILLE	FL		07/20/2023		52		102			102		154	154			
100061775	FORT WORTH	TX		07/01/2021		585		(26)			(26)		559	559			
100013094	LANCASTER AREA	CA		05/25/2017		225		73			73		298	298			

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100153562	UNITED KINGDOM	GBR		05/29/2024		502							502	502			
100029996	MYERSVILLE	MD		12/20/2018		714		129			129		843	843			
100049284	DADE CITY	FL		11/20/2020		480		(70)			(70)		410	410			
100138974	NEWPORT NEWS	VA		12/21/2023		1,171		33			33		1,204	1,204			
100013700	FORT MYERS	FL		05/25/2017		366		19			19		384	384			
100088954	FORT WORTH	TX		11/15/2022		786		(82)			(82)		704	704			
100109012	BAKERSFIELD	CA		05/31/2023		1,806		(108)			(108)		1,699	1,699			
100153085	BUCKEYE	AZ		06/27/2024		11,024		(224)			(224)		10,800	10,800			
100064799	PENSACOLA	FL		07/14/2021		594		(64)			(64)		529	529			
100117867	CORAL SPRINGS	FL		07/20/2023		262		(25)			(25)		237	237			
100180759	SANBORNVILLE	NH		11/26/2024		232		(33)			(33)		199	199			
100013901	MARYSVILLE	CA		05/25/2017		(3,200)		41			41	3,560	401	400	(1)		(1)
100099823	CHICAGO	IL		02/28/2023		292		(20)			(20)		272	272			
100063366	BESSEMER	AL		07/01/2021		(2,922)		(28)			(28)	3,590	640	610	(30)		(30)
100181546	MAPLE HEIGHTS	OH		12/09/2024		233		(15)			(15)		218	218			
100161793	SAUK VILLAGE	IL		07/31/2024		236		(9)			(9)		227	227			
100150238	UNITED KINGDOM	GBR		04/29/2024		15							15	15			
100017034	COLUMBIA	TN		05/16/2018		623		(50)			(50)		573	573			
100113222	WAIANAE	HI		06/29/2023		149		60			60		209	209			
100025551	LAS VEGAS	NV		09/20/2018		(3,158)		54			54	3,586	483	471	(11)		(11)
100150163	DETROIT	MI		04/30/2024		195		(46)			(46)		150	150			
100038249	SOUTH HOLLAND	IL		11/15/2019		568		(81)			(81)		487	487			
100013241	LEOMINSTER	MA		05/25/2017		339		158			158		497	497			
100117033	GREENVILLE	SC		07/20/2023		345		197			197		543	543			
100066837	DAYTON	OH		08/02/2021		(2)		2			2						
100012657	WEST PALM BEACH	FL		05/25/2017		320		105			105		425	425			
100044931	OLATHE	KS		11/19/2020		304		377			377		681	681			
100126963	LAKE WALES	FL		08/30/2023		(2,479)		35			35	3,586	1,143	1,146	3		3
100062226	PALM BAY	FL		07/01/2021		1,501		4			4		1,505	1,505			
100000436	SLYVANIA	OH		09/27/2016		222		131			131		353	353			
100164926	CARBONDALE	PA		08/28/2024		260		(17)			(17)		242	242			
100101654	DUPONT	WA		04/26/2023		396		(20)			(20)		376	376			
100087174	BROOKSHIRE	TX		10/25/2022		422		39			39		461	461			
100141109	TRENTON	NJ		01/30/2024		365		(365)			(365)						
100012154	ORLANDO	FL		03/08/2017		727		10			10		737	737			
100067929	STANLEY	VA		09/23/2021		606		(82)			(82)		524	524			
100109950	ALLENTOWN	PA		06/22/2023		310		(20)			(20)		290	290			
100165284	AKRON	OH		08/29/2024		270		1			1		271	271			
100053918	INGLESIDE	IL		03/23/2021		3,290		(130)			(130)		3,159	3,159			
100111828	LINDEN	NJ		06/29/2023		239		312			312		552	552			
100143615	MACON	GA		02/21/2024		267		(19)			(19)		248	248			
100169565	WEST PALM BEACH	FL		09/30/2024		197		(15)			(15)		182	182			
100147215	FALLSBURG	NY		03/28/2024		295		(19)			(19)		276	276			
100169228	CHICAGO HEIGHTS	IL		09/27/2024		195		(26)			(26)		169	169			
100169226	MACON	GA		09/27/2024		185		(26)			(26)		159	159			
100127321	LAWRENCEVILLE	GA		08/30/2023		452		364			364		816	816			
100084612	CANTON	OH		08/02/2022		(4,720)		9			9	4,948	238	233	(4)		(4)
100131888	INDEPENDENCE	MO		10/06/2023		(3,332)		(43)			(43)	3,581	207	189	(18)		(18)
100175631	AKRON	OH		11/12/2024		(4,752)		(13)			(13)	4,948	182	174	(8)		(8)
100169320	MARCUS HOOK	PA		09/27/2024		263		(43)			(43)		220	220			
100174881	DOLTON	IL		10/31/2024		(3,372)		(42)			(42)	3,583	169	161	(8)		(8)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025370	TULARE	CA		09/20/2018		1,008		60			60		1,068	1,068			
100156291	MARION	OH		07/25/2024		268		(70)			(70)		198	198			
100103264	TRENTON	NJ		04/27/2023		248		(47)			(47)		201	201			
100026398	PHOENIX	AZ		09/26/2018		858		48			48		906	906			
100114254	RICHMOND	VA		06/29/2023		2,528		23			23		2,551	2,551			
100181572	TURTLE CREEK	PA		12/09/2024		159		(6)			(6)		153	153			
100111665	JOHNSTON	RI		06/29/2023		114		370			370		485	485			
100048509	KISSIMMEE	FL		11/20/2020		426		(92)			(92)		334	334			
100012848	HIALEAH	FL		05/25/2017		796		368			368		1,164	1,164			
100173463	BOCA RATON	FL		10/29/2024		190		(58)			(58)		131	131			
100082193	GREENVILLE	SC		04/14/2022		256		(56)			(56)		200	200			
100167958	PLEASANTON	TX		09/20/2024		150		(18)			(18)		132	132			
100172632	BEAVERCREEK	OH		10/24/2024		271		(42)			(42)		229	229			
100062228	FAYETTEVILLE	GA		07/01/2021		861		(15)			(15)		847	847			
100018158	CHARLOTTE	NC		06/08/2018		1,476		(66)			(66)		1,409	1,409			
100060579	CALHOUN	GA		06/01/2021		1,077		10			10		1,087	1,087			
100024264	CHICAGO	IL		09/20/2018		599		(26)			(26)		573	573			
100042968	NORTON	OH		05/28/2020		1,527		96			96		1,623	1,623			
100012155	MORENO VALLEY	CA		03/08/2017		(3,185)		211			211	3,591	618	618			
100081545	SOUTHPORT	NC		03/18/2022		662		40			40		702	702			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		668		(34)			(34)		634	634			
100060695	PLANO	TX		06/01/2021		1,082		10			10		1,092	1,092			
100079511	ALMA	MI		04/25/2022		565		(43)			(43)		522	522			
100181576	PHILADELPHIA	PA		12/09/2024		147		(12)			(12)		135	135			
100044971	ALBUQUERQUE	NM		11/19/2020		836		(149)			(149)		686	686			
100113617	DEFUNIAK SPRINGS	FL		06/29/2023		220		261			261		481	481			
100019667	YARDLEY	PA		07/26/2018		986		(50)			(50)		935	935			
100024305	EL PASO	TX		09/20/2018		585		(36)			(36)		548	548			
100119693	SOUTH FALLSBURG	NY		08/08/2023		(79)		337			337		258	258			
100025139	KISSIMMEE	FL		09/20/2018		476		61			61		537	537			
100057545	SARASOTA	FL		06/30/2021		610		(59)			(59)		551	551			
100077392	STEM	NC		01/03/2022		625		(36)			(36)		589	589			
100158479	PHILADELPHIA	PA		07/10/2024		258		(36)			(36)		221	221			
100103140	TRENTON	NJ		04/21/2023		399		(26)			(26)		373	373			
100112449	CHESHIRE	CT		06/29/2023		252		377			377		629	629			
100055395	SAINT LOUIS	MO		03/23/2021		517		(101)			(101)		416	416			
100162355	SOUTH ELGIN	IL		08/06/2024		544		(20)			(20)		524	524			
100013981	PHOENIX	AZ		05/25/2017		407		55			55		462	462			
100091626	HOUSTON	TX		03/07/2023		392		(87)			(87)		305	305			
100154150	NEW ORLEANS	LA		07/11/2024		242		(40)			(40)		202	202			
100115147	SCRANTON	PA		07/17/2023		1,125		(47)			(47)		1,078	1,078			
100044368	STONE MOUNTAIN	GA		11/19/2020		464		17			17		481	481			
100000233	BRANDON	FL		09/27/2016		1,546		86			86		1,632	1,632			
100143806	LAS VEGAS	NV		02/28/2024		250		(56)			(56)		194	194			
100045494	MISSOURI CITY	TX		11/25/2020		124		43			43		168	168			
100023651	KISSIMMEE	FL		09/04/2018		761		(43)			(43)		718	718			
100146206	TRUSSVILLE	AL		03/19/2024		527		(65)			(65)		462	462			
100138964	MIAMI	FL		12/21/2023		201		421			421		623	623			
100047904	PRESCOTT	WI		11/20/2020		392		(84)			(84)		307	307			
100128259	MIAMI	FL		09/14/2023		275		(74)			(74)		201	201			
100171240	SOUTH BEND	IN		10/16/2024		243		(39)			(39)		204	204			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134027	MISHAWAKA	IN		10/25/2023		257		(12)			(12)		244	244			
100147224	WARREN	OH		03/28/2024		(3,319)		(5)			(5)	3,566	242	253	11		11
100024832	MADISON HEIGHTS	MI		09/20/2018		405		28			28		433	433			
100023959	MOUNT DORA	FL		09/10/2018		588		(58)			(58)		529	529			
100067024	GLENS FALLS	NY		08/02/2021		707		13			13		721	721			
100161810	WASHINGTON	IN		07/31/2024		219		(14)			(14)		205	205			
100057678	HAW RIVER	NC		06/30/2021		599		(60)			(60)		539	539			
100062279	WARREN	PA		07/01/2021		1,325		(2)			(2)		1,323	1,323			
100024333	WOODSTOCK	IL		09/20/2018		(2,927)		(32)			(32)	3,566	608	576	(31)		(31)
100047712	LAS VEGAS	NV		11/20/2020		2,568		(33)			(33)		2,535	2,535			
100063413	MULLICA HILL	NJ		07/01/2021		1,331		(30)			(30)		1,301	1,301			
100145870	TEXAS CITY	TX		03/15/2024		2		(2)			(2)						
100145364	UNITED KINGDOM	GBR		03/12/2024		30		(14)			(14)		17	17			
100139712	UNITED KINGDOM	GBR		12/18/2023													
100177717	ROUND LAKE	IL		11/19/2024		1,336		(119)			(119)		1,217	1,217			
100140221	HOLLYWOOD	FL		01/11/2024		1,311		(32)			(32)		1,280	1,280			
100100087	FAYETTEVILLE	NC		03/28/2023		208		(34)			(34)		174	174			
100165987	DETROIT	MI		09/06/2024		245		(28)			(28)		217	217			
100112234	NASHVILLE	TN		06/29/2023		1,539		387			387		1,926	1,926			
100147687	CALUMET CITY	IL		04/04/2024		224		(10)			(10)		214	214			
100126438	INDIANAPOLIS	IN		08/30/2023		(4,684)		(15)			(15)	4,926	227	227			
100080964	THOMASTON	GA		03/18/2022		569		6			6		575	575			
100146396	FAIRFIELD	CA		03/19/2024		657		(88)			(88)		569	569			
100100044	TAMARAC	FL		03/28/2023		213		(61)			(61)		152	152			
100127376	MIAMI	FL		08/30/2023		154		574			574		728	728			
100063497	DES MOINES	IA		07/01/2021		478		(16)			(16)		462	462			
100116190	INDIO	CA		07/20/2023		3,025		1,101			1,101		4,126	4,126			
100162339	KEAAU	HI		08/06/2024		549		(70)			(70)		478	478			
100109838	MILLVILLE	NJ		06/22/2023		224		(26)			(26)		198	198			
100060372	TOMBALL	TX		06/01/2021		801		8			8		808	808			
100060369	MAUMELLE	AR		06/01/2021		1,021		9			9		1,030	1,030			
100114267	WASHINGTON	DC		06/29/2023		411		50			50		461	461			
100111327	RICHTON PARK	IL		06/29/2023		275		759			759		1,033	1,033			
100128095	MEMPHIS	TN		09/08/2023		979		88			88		1,067	1,067			
100143612	MEMPHIS	TN		02/21/2024		(131)		361			361		230	230			
100026852	HANOVER PARK	IL		09/26/2018		1,327		242			242		1,569	1,569			
100101594	CLEONA	PA		04/26/2023		10,247		(188)			(188)		10,059	10,059			
100133141	SAPULPA	OK		11/29/2023		231		(16)			(16)		215	215			
100100080	SILER CITY	NC		03/28/2023		233		(37)			(37)		197	197			
100024618	HOMESTEAD	FL		09/20/2018		270		34			34		304	304			
100039180	DUBLIN	IRL		09/27/2019		3,971		222			222		4,193	4,193			
100145788	PETERSBURG	VA		05/08/2024		274		(30)			(30)		244	244			
100016585	INDIALANTIC	FL		04/10/2018		857		(54)			(54)		803	803			
100186186	STOCKTON	CA		12/27/2024		66		(11)			(11)		56	56			
100139778	UNITED KINGDOM	GBR		12/18/2023		(3,546)						3,558	12	16	4		4
100111745	SEATTLE	WA		06/29/2023		(3,360)		416			416	3,575	631	618	(13)		(13)
100161843	PHILADELPHIA	PA		07/31/2024		247		(7)			(7)		241	241			
100018093	CHAPEL HILL	NC		06/08/2018		614		(30)			(30)		583	583			
100165130	UNITED KINGDOM	GBR		08/27/2024		1,278							1,278	1,278			
100113575	NEWNAN	GA		06/29/2023		352		432			432		784	784			
100063747	OMAHA	NE		07/01/2021		655		(3)			(3)		652	652			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143591	GRAND BAY	AL		02/21/2024		(140)		374			374		234	234			
100119830	GARY	IN		08/08/2023		(5,052)		(10)			(10)	4,931	(131)	239	370		370
100113998	COLORADO SPRINGS	CO		06/29/2023		486		50			50		537	537			
100074902	MARTINEZ	GA		12/01/2021		629		(49)			(49)		580	580			
100047609	TRAFFORD	PA		11/20/2020		379		(27)			(27)		352	352			
100081533	SHERWOOD	AR		03/18/2022		1,750		38			38		1,788	1,788			
100112093	OVERLAND PARK	KS		06/29/2023		1,350		138			138		1,489	1,489			
100144652	UNITED KINGDOM	GBR		03/12/2024		(1,452)		1,480			1,480		28	28			
100180918	UNITED KINGDOM	GBR		11/27/2024		22							22	22			
100185670	UNITED KINGDOM	GBR		12/20/2024		30							30	30			
100061180	ELIZABETHTON	TN		06/01/2021		713		7			7		720	720			
100127305	GOODELLS	MI		08/30/2023		1,355		152			152		1,507	1,507			
100146231	ALBUQUERQUE	NM		03/19/2024		(2,975)		(58)			(58)	3,545	512	489	(23)		(23)
100174441	BREINIGSVILLE	PA		10/31/2024		588		(49)			(49)		539	539			
100079012	CLEVELAND	OH		02/24/2022		762		(35)			(35)		727	727			
100079099	PASADENA	TX		02/24/2022		381		(10)			(10)		371	371			
100113295	FLORISSANT	MO		06/29/2023		355		53			53		408	408			
100053588	BROOKLYN	NY		03/23/2021		3,039		(131)			(131)		2,908	2,908			
100031220	CRANSTON	RI		03/29/2019		564		174			174		739	739			
100074893	GREECE	NY		12/01/2021		(2,570)		(25)			(25)	3,555	960	920	(40)		(40)
100184458	WEST JORDAN	UT		12/17/2024		553		(59)			(59)		494	494			
100136795	MEMPHIS	TN		11/27/2023		206		(17)			(17)		188	188			
100116965	SNELLVILLE	GA		07/20/2023		371		387			387		758	758			
100161749	MONTGOMERY	AL		07/30/2024		271		(53)			(53)		219	219			
100064743	CHARLOTTE	NC		07/14/2021		803		(84)			(84)		719	719			
100061434	CHICAGO	IL		06/01/2021		549		8			8		556	556			
100011901	ORLANDO	FL		03/08/2017		616		243			243		859	859			
100127093	TULARE	CA		08/30/2023		1,758		404			404		2,161	2,161			
100185543	NEWPORT NEWS	VA		12/20/2024		1,156		(74)			(74)		1,081	1,081			
100150223	UNITED KINGDOM	GBR		04/29/2024		16							16	16			
100180781	BOCA RATON	FL		11/26/2024		310		(38)			(38)		272	272			
100184604	BRUSLY	LA		12/17/2024		1,376		(47)			(47)		1,329	1,329			
100139508	TULSA	OK		12/28/2023		207		(43)			(43)		165	165			
100142497	ANDERSON	SC		03/08/2024		273		(60)			(60)		213	213			
100180868	UNITED KINGDOM	GBR		11/27/2024		515							515	515			
100023551	DES MOINES	IA		09/04/2018		940		(38)			(38)		902	902			
100024468	BREWSTER	NY		09/20/2018		225		99			99		325	325			
100064796	JACKSONVILLE	NC		07/14/2021		729		(71)			(71)		658	658			
100044252	PALMDALE	CA		08/19/2020		404		(42)			(42)		362	362			
100102593	CLARKSVILLE	IN		06/07/2023		293		(18)			(18)		275	275			
100146034	INDIO	CA		03/19/2024		604		(79)			(79)		526	526			
100029390	SACRAMENTO	CA		10/26/2018		466		84			84		549	549			
100048905	LURAY	VA		11/20/2020		329		17			17		346	346			
100025595	NASHVILLE	TN		09/20/2018		377		75			75		452	452			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		378		20			20		398	398			
100145962	HACIENDA HEIGHTS	CA		03/19/2024		646		(68)			(68)		578	578			
100078938	COLUMBIA	MO		02/24/2022		549		(20)			(20)		529	529			
100109961	LINDENWOLD	NJ		06/22/2023		243		(17)			(17)		227	227			
100161602	UNITED KINGDOM	GBR		07/29/2024		1							1	1			
100163952	TAMPA	FL		10/04/2024		245		(59)			(59)		186	186			
100168850	UNITED KINGDOM	GBR		09/26/2024		24							24	24			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068062	CORPUS CHRISTI	TX		09/23/2021		620		(28)			(28)		592	592			
100153621	ROSEVILLE	MI		05/31/2024		246		(30)			(30)		216	216			
100048983	LESTER PRAIRIE	MN		11/20/2020		512		(107)			(107)		405	405			
100044421	BROWNSVILLE	OH		11/19/2020		319		(55)			(55)		265	265			
100168921	UNITED KINGDOM	GBR		09/26/2024		(4,239)						4,919	680	24	80	(736)	(656)
100075474	HILLSBORO	IN		12/01/2021		255		(37)			(37)		218	218			
100136784	UPPER MARLBORO	MD		11/27/2023		223		(13)			(13)		210	210			
100011941	DELTONA	FL		03/08/2017		327		233			233		560	560			
100062392	TUSCALOOSA	AL		07/01/2021		1,116		(19)			(19)		1,097	1,097			
100126586	WINDHAM	ME		08/30/2023		431		412			412		843	843			
100111674	UTICA	MI		06/29/2023		197		18			18		215	215			
100018096	GEORGETOWN	TX		06/08/2018		431		(30)			(30)		401	401			
100144274	TRENTON	NJ		03/07/2024		242		(60)			(60)		182	182			
100112284	KING CITY	CA		06/29/2023		559		103			103		662	662			
100177744	SEVERNA PARK	MD		11/19/2024		891		(108)			(108)		783	783			
100158359	UNITED KINGDOM	GBR		07/09/2024		(1,379)		1,379			1,379						
100050098	CANOGA PARK	CA		11/20/2020		860		(172)			(172)		687	687			
100174792	OKLAHOMA CITY	OK		10/31/2024		169		(36)			(36)		133	133			
100011636	N LAUDERDALE	FL		03/08/2017		202		127			127		329	329			
100152495	HOUSTON	TX		05/16/2024		266		(64)			(64)		202	202			
100011345	COTTONTOWN	TN		01/27/2017		2,102		(160)			(160)		1,942	1,942			
100153905	PHILADELPHIA	PA		06/05/2024		242		(16)			(16)		226	226			
100111750	WYNCOTE	PA		06/29/2023		145		(145)			(145)						
100149725	PHILADELPHIA	PA		04/26/2024		500		(34)			(34)		466	466			
100047079	PARTLOW	VA		11/20/2020		(2,856)		(295)			(295)	3,555	403	392	(12)		(12)
100018266	GERMANTOWN	MD		06/27/2018		755		(23)			(23)		732	732			
100149891	WARNER ROBINS	GA		04/29/2024		234		(36)			(36)		198	198			
100024360	EUREKA	CA		09/20/2018		601		(17)			(17)		584	584			
100054174	TRENTON	NJ		03/23/2021		1,232		(167)			(167)		1,065	1,065			
100174471	IRVINE	CA		10/31/2024		220		(34)			(34)		186	186			
100062846	MANLEY	NE		07/01/2021		838		(25)			(25)		812	812			
100145490	UNITED KINGDOM	GBR		03/12/2024		(1,433)		1,442			1,442		10	10			
100069444	GOOSE CREEK	SC		09/01/2021		964		1			1		965	965			
100044039	CHICAGO	IL		08/19/2020		296		7			7		303	303			
100043649	CHILTON	WI		08/13/2020		476		(19)			(19)		457	457			
100185684	WINTERSWIJK	NLD		12/20/2024													
100136800	ROLLING MEADOWS	IL		11/27/2023		225		(4)			(4)		221	221			
100168930	UTRECHT	NLD		09/26/2024													
100024058	LAS VEGAS	NV		09/10/2018		631		(61)			(61)		570	570			
100168951	VLISSINGEN	NLD		09/26/2024													
100086376	RANGELY	CO		09/23/2022		265		(24)			(24)		241	241			
100146467	WENONAH	NJ		03/19/2024		543		(74)			(74)		469	469			
100147520	CLEVELAND	OH		04/03/2024		254		(52)			(52)		201	201			
100099634	JACKSON	MI		04/06/2023		206		(56)			(56)		150	150			
100146611	FAYETTEVILLE	NC		03/20/2024		193		(39)			(39)		154	154			
100063147	GARDENDALE	AL		07/01/2021		860		(7)			(7)		853	853			
100079180	NEW FRANKLIN	OH		02/24/2022		546		2			2		548	548			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		2,994		(130)			(130)		2,864	2,864			
100146556	ELK RIDGE	UT		03/19/2024		890		(71)			(71)		818	818			
100158519	LORAIN	OH		07/10/2024		256		(29)			(29)		227	227			
100055391	PLANO	IL		03/23/2021		899		(177)			(177)		722	722			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146239	DECATUR	TX		03/19/2024		255		9			9		263	263			
100179846	DANBURY	CT		11/22/2024		275		(37)			(37)		238	238			
100152492	COLUMBIA	SC		05/16/2024		231		(32)			(32)		199	199			
100019779	EAST STROUDSBURG	PA		07/26/2018		1,014		(35)			(35)		979	979			
100020135	JACKSONVILLE	FL		07/17/2018		1,074		(66)			(66)		1,007	1,007			
100063094	SPRINGFIELD	MA		07/01/2021		(3,525)		13			13	3,535	23		(23)		(23)
100112987	BURBANK	IL		06/29/2023		489		432			432		921	921			
100146530	ROUND ROCK	TX		03/19/2024		563		(76)			(76)		488	488			
100113600	SHAWNEE	KS		06/29/2023		165		303			303		467	467			
100112808	GARDEN CITY	MI		06/29/2023		138		365			365		503	503			
100139417	MEMPHIS	TN		12/28/2023		199		(13)			(13)		185	185			
100061475	HOUSTON	TX		06/01/2021		629		8			8		637	637			
100120215	LOS ANGELES	CA		08/18/2023		262		(13)			(13)		249	249			
100063346	OMAHA	NE		07/01/2021		1,213		(4)			(4)		1,209	1,209			
100013965	SAINT PAUL	MN		05/25/2017		392		84			84		476	476			
100165828	WILKES BARRE	PA		08/29/2024		211		(51)			(51)		160	160			
100025267	BOYNTON BEACH	FL		09/20/2018		196		327			327		522	522			
100131686	LOUISVILLE	KY		10/06/2023		340		62			62		403	403			
100143860	UNITED KINGDOM	GBR		02/28/2024		17							17	17			
100153597	BELLE VERNON	PA		05/31/2024		636		(36)			(36)		600	600			
100156958	UNITED KINGDOM	GBR		06/27/2024		375							375	375			
100161847	SCOTRUN	PA		07/31/2024		(3)		201			201		198	198			
100028689	MIAMI	FL		10/26/2018		380		(30)			(30)		350	350			
100019945	HAVERTOWN	PA		07/30/2018		684		(23)			(23)		661	661			
100035470	SOUTHERN PINES	NC		08/21/2019		(2,332)		(94)			(94)	3,521	1,095	1,067	(28)		(28)
100012667	GARDEN CITY	MI		05/25/2017		351		56			56		407	407			
100112584	HESPERIA	CA		06/29/2023		173		488			488		661	661			
100159723	MACON	GA		08/23/2024		252		(32)			(32)		220	220			
100141222	JEFFERSON CITY	MO		01/30/2024		223		(34)			(34)		189	189			
100055564	CASA GRANDE	AZ		03/23/2021		2,589		(593)			(593)		1,996	1,996			
100179346	THERMAL	CA		12/27/2024		187		(22)			(22)		164	164			
100114247	RAHWAY	NJ		06/29/2023		1,825		191			191		2,016	2,016			
100012631	HIALEAH	FL		05/25/2017		402		59			59		461	461			
100181551	GARFIELD HEIGHTS	OH		12/09/2024		155		(17)			(17)		138	138			
100083661	LEBANON	PA		06/23/2022		240		(22)			(22)		218	218			
100118159	DECATUR	GA		07/20/2023		212		(57)			(57)		156	156			
100151872	HOUSTON	TX		05/10/2024		234		(46)			(46)		188	188			
100062108	GRIFFITH	IN		07/01/2021		491		1			1		492	492			
100175761	WASHOE VALLEY	NV		11/12/2024		562		(42)			(42)		520	520			
100164020	WILKES BARRE	PA		08/21/2024		210		(50)			(50)		160	160			
100024338	SACRAMENTO	CA		09/20/2018		2,693		(116)			(116)		2,577	2,577			
100155174	SEAFORD	DE		07/19/2024		268		(29)			(29)		239	239			
100141093	DETROIT	MI		01/30/2024		86		(12)			(12)		74	74			
100077128	CARTERSVILLE	GA		01/03/2022		615		(26)			(26)		588	588			
100099955	MYRTLE BEACH	SC		03/28/2023		225		(29)			(29)		197	197			
100019811	VILAS	NC		07/26/2018		625		(32)			(32)		593	593			
100076481	GARY	IN		12/21/2021		503		(119)			(119)		384	384			
100184476	SAVANNAH	GA		12/17/2024		358		(26)			(26)		332	332			
100050371	VALLEY STREAM	NY		11/20/2020		2,169		(127)			(127)		2,042	2,042			
100030363	GRANTS PASS	OR		12/20/2018		436		54			54		490	490			
100126879	MIAMI	FL		08/30/2023		103		323			323		425	425			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164948	CLEVELAND	OH		08/28/2024		231		(18)			(18)		213	213			
100020345	BARNEGAT	NJ		07/17/2018		588		(59)			(59)		529	529			
100174092	TAYLOR	MI		10/31/2024		229		(33)			(33)		196	196			
100100099	KISSIMMEE	FL		03/28/2023		263		2			2		265	265			
100101804	PHILADELPHIA	PA		03/31/2023		189		(14)			(14)		175	175			
100065072	NORTH CHARLESTON	SC		07/14/2021		622		(42)			(42)		580	580			
100184463	FRESNO	CA		12/17/2024		627		(48)			(48)		579	579			
100054201	COSBY	TN		03/23/2021		407		(72)			(72)		335	335			
100018462	SAVANNAH	GA		06/27/2018		593		(24)			(24)		568	568			
100109971	BRIDGETON	NJ		06/22/2023		219		(22)			(22)		197	197			
100129934	SOUTH BEND	IN		09/27/2023		236		(15)			(15)		221	221			
100065693	BRISTOL	CT		07/28/2021		854		(22)			(22)		832	832			
100011691	SIKESTON	MO		03/08/2017		1,149		261			261		1,410	1,410			
100126563	JACKSONVILLE	FL		08/30/2023		580		(93)			(93)		487	487			
100145914	LAS VEGAS	NV		03/19/2024		601		(61)			(61)		540	540			
100054859	MADISON HEIGHTS	VA		03/23/2021		1,475		(656)			(656)		819	819			
100000461	BETHLEHEM	PA		09/27/2016		546		89			89		634	634			
100092009	VERMILION	OH		02/09/2023		279		(20)			(20)		259	259			
100029795	CHICAGO	IL		10/26/2018		375		277			277		652	652			
100047190	LOVELAND	CO		11/20/2020		434		(148)			(148)		286	286			
100134877	PHILADELPHIA	PA		10/30/2023		5,800		(134)			(134)		5,666	5,666			
100062942	NEENAH	WI		07/01/2021		1,625		(13)			(13)		1,613	1,613			
100060927	HOGANSVILLE	GA		06/01/2021		818		8			8		826	826			
100175516	LUCERNE	CA		12/23/2024		7		(7)			(7)						
100017688	IMMOKALEE	FL		04/26/2018		463		389			389		852	852			
100070482	SOUTH EUCLID	OH		09/23/2021		556		(71)			(71)		485	485			
100013037	LAS VEGAS	NV		05/25/2017		293		101			101		394	394			
100055640	OMAHA	NE		03/23/2021		34		59			59		93	93			
100031281	BAKERSFIELD	CA		03/29/2019		353		104			104		457	457			
100173684	GRONINGEN	NLD		10/29/2024													
100064856	RICHMOND HEIGHTS	MO		07/14/2021		791		(68)			(68)		723	723			
100062044	CANTON	GA		07/01/2021		763		(26)			(26)		737	737			
100112999	SAN BERNARDINO	CA		06/29/2023		363		278			278		641	641			
100048213	SODDY DAISY	TN		11/20/2020		444		(230)			(230)		214	214			
100060601	WATERFORD	MI		06/01/2021		856		8			8		865	865			
100029309	PELHAM	AL		10/26/2018		488		45			45		533	533			
100028107	JACKSONVILLE	FL		10/26/2018		(3,084)		(12)			(12)	3,497	401	403	2		2
100109676	STOCKTON	CA		06/16/2023		389		(71)			(71)		318	318			
100092006	NORFOLK	VA		02/09/2023		271		(20)			(20)		251	251			
100103134	HARTFORD	CT		04/21/2023		293		(29)			(29)		264	264			
100024858	SMALLWOOD	NY		09/20/2018		1,291		195			195		1,485	1,485			
100026638	WESTBURY	NY		09/26/2018		496		2,371			2,371		2,866	2,866			
100079039	CUYAHOGA FALLS	OH		02/24/2022		552		(16)			(16)		536	536			
100175850	DOLTON	IL		11/12/2024		266		(18)			(18)		249	249			
100031139	POSEN	IL		03/29/2019		755		84			84		839	839			
100012165	EVERSON	WA		03/08/2017		720		168			168		888	888			
100064495	CADIZ	KY		07/01/2021		1,237		76			76		1,313	1,313			
100062913	TUSCALOOSA	AL		07/01/2021		829		(22)			(22)		807	807			
100024266	FLOWERY BRANCH	GA		09/20/2018		926		(33)			(33)		893	893			
100164982	ST. LOUIS	MO		08/28/2024		282		(20)			(20)		262	262			
100046975	TUCKAHOE	NY		11/20/2020		433		(145)			(145)		288	288			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090222	HOUSTON	TX		01/13/2023		438		(67)			(67)		370	370			
100020160	WILMINGTON	DE		07/17/2018		(2,903)		(47)			(47)	3,501	551	551			
100137451	JACKSON	MI		01/11/2024		216		(51)			(51)		165	165			
100062464	SAN ANTONIO	TX		07/01/2021		630		(24)			(24)		605	605			
100146086	WOODBRIDGE	VA		03/19/2024		511		(70)			(70)		440	440			
100114457	CAPE MAY COURT HOUSE	NJ		06/29/2023		55		440			440		495	495			
100070639	DENVER	CO		10/01/2021		1,108		(24)			(24)		1,084	1,084			
100043828	MERRITT ISLAND	FL		08/13/2020		240		43			43		283	283			
100159844	DELRAY BEACH	FL		08/16/2024		277		(84)			(84)		194	194			
100154514	FARMVILLE	VA		06/14/2024		233		(15)			(15)		218	218			
100184747	FALL CITY	WA		12/17/2024		587		(84)			(84)		503	503			
100000377	MANOR	TX		09/27/2016		752		(113)			(113)		639	639			
100062004	MOBILE	AL		07/01/2021		775		(23)			(23)		753	753			
100128205	WACO	TX		09/18/2023		14,019		88			88		14,107	14,107			
100113360	PEMBROKE PINES	FL		06/29/2023		363		269			269		631	631			
100057788	BLANCHARD	OK		06/30/2021		821		(36)			(36)		785	785			
100028042	LAND O LAKES	FL		10/26/2018		583		49			49		631	631			
100020025	MARANA	AZ		07/30/2018		610		(52)			(52)		559	559			
100164018	WILKES BARRE	PA		08/21/2024		207		(46)			(46)		160	160			
100111896	CHATTANOOGA	TN		06/29/2023		196		236			236		432	432			
100111005	HAMPTON	VA		06/29/2023		1,047		(114)			(114)		933	933			
100112267	CASPER	WY		06/29/2023		295		294			294		590	590			
100156255	MEMPHIS	TN		06/20/2024		248		(53)			(53)		194	194			
100155828	PENNSBURG	PA		06/18/2024		508		(106)			(106)		401	401			
100060945	TUCSON	AZ		06/01/2021		838		8			8		846	846			
100146533	SUN LAKES	AZ		03/19/2024		538		(73)			(73)		465	465			
100112617	HOUMA	LA		06/29/2023		267		396			396		663	663			
100062835	BALTIMORE	MD		07/01/2021		861		(2)			(2)		859	859			
100185656	UNITED KINGDOM	GBR		12/20/2024		22							22	22			
100147541	MABLETON	GA		04/03/2024		279		(60)			(60)		219	219			
100155868	LEESBURG	VA		06/18/2024		470		(100)			(100)		370	370			
100068286	SARASOTA	FL		08/25/2021		515		(32)			(32)		483	483			
100044143	REMINGTON	VA		08/19/2020		511		(12)			(12)		499	499			
100012744	SACRAMENTO	CA		05/25/2017		825		42			42		866	866			
100050252	FALL RIVER	MA		11/20/2020		622		(45)			(45)		576	576			
100068311	LAFAYETTE	IN		08/25/2021		507		(15)			(15)		492	492			
100028739	POTTER	WI		10/26/2018		366		31			31		397	397			
100048573	FONTANA	CA		11/20/2020		770		(149)			(149)		621	621			
100069438	SPRINGVILLE	PA		09/01/2021		1,727		(28)			(28)		1,700	1,700			
100112531	LOUISVILLE	KY		06/29/2023		296		630			630		926	926			
100026392	PALM COAST	FL		09/26/2018		2,045		129			129		2,175	2,175			
100054699	CROSSVILLE	TN		03/23/2021		1,082		(162)			(162)		920	920			
100126800	SANFORD	FL		08/30/2023		(451)		1,213			1,213		762	762			
100154909	TALLAHASSEE	FL		07/19/2024		243		(53)			(53)		189	189			
100126673	PHOENIX	AZ		08/30/2023		427		65			65		492	492			
100147545	MABLETON	GA		04/03/2024		278		(59)			(59)		219	219			
100061621	NORTH AUGUSTA	SC		07/01/2021		1,413		(36)			(36)		1,378	1,378			
100133090	DORA	AL		11/29/2023		501		10			10		511	511			
100048989	RIO RANCHO	NM		11/20/2020		723		(93)			(93)		630	630			
100066207	ANDOVER	KS		08/02/2021		910		(3)			(3)		906	906			
100102702	PITTSBURGH	PA		06/22/2023		4,233		(335)			(335)		3,898	3,898			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068383	PHILADELPHIA	PA		08/25/2021		536		(18)			(18)		518	518			
100111984	ABILENE	TX		06/29/2023		406		303			303		709	709			
100099926	TUCSON	AZ		03/28/2023		225		(54)			(54)		171	171			
100184635	PASCO	WA		12/17/2024		541		(31)			(31)		511	511			
100165292	PEORIA	AZ		08/29/2024		198		(50)			(50)		148	148			
100130056	WARREN	MI		09/27/2023		229		(18)			(18)		210	210			
100147195	HAMILTON	OH		03/28/2024		242		(15)			(15)		227	227			
100155786	SAN GABRIEL	CA		06/18/2024		413		(88)			(88)		325	325			
100046351	CUMMING	GA		11/25/2020		2,698		(159)			(159)		2,539	2,539			
100165964	SHENANDOAH	VA		09/06/2024		328		(19)			(19)		309	309			
100163899	BIRMINGHAM	AL		09/27/2024		221		(46)			(46)		175	175			
100010890	CONSTANTINE	MI		12/23/2016		1,051		116			116		1,168	1,168			
100117619	CONROE	TX		07/20/2023		274		7			7		280	280			
100155431	TEMPLE HILLS	MD		06/18/2024		507		(105)			(105)		402	402			
100168754	MILWAUKEE	WI		09/26/2024		234		(48)			(48)		186	186			
100149141	GAINESVILLE	FL		04/22/2024		281		(58)			(58)		223	223			
100077486	DOUGLASVILLE	GA		01/03/2022		591		(52)			(52)		539	539			
100060694	RICHMOND	VA		06/01/2021		1,006		9			9		1,015	1,015			
100134863	GRAND SALINE	TX		10/30/2023		241		(36)			(36)		205	205			
100063638	LITHONIA	GA		07/01/2021		568		(6)			(6)		562	562			
100054673	TRENTON	NJ		03/23/2021		854		(71)			(71)		783	783			
100023968	SACRAMENTO	CA		09/10/2018		3,070		(137)			(137)		2,933	2,933			
100176694	WATAUGA	TX		11/15/2024		273		(36)			(36)		237	237			
100184698	LA VERNE	CA		12/17/2024		415		(33)			(33)		383	383			
100078785	DALLAS	TX		02/24/2022		597		31			31		628	628			
100156833	AKRON	OH		06/27/2024		232		(14)			(14)		218	218			
100018111	URBANDALE	IA		06/08/2018		635		(17)			(17)		618	618			
100177966	NOVATO	CA		11/19/2024		525		(61)			(61)		464	464			
100155737	THE VILLAGES	FL		06/18/2024		532		(46)			(46)		486	486			
100116678	LAS VEGAS	NV		07/20/2023		357		313			313		670	670			
100165099	UNITED KINGDOM	GBR		08/27/2024		22							22	22			
100100089	RIO GRANDE CITY	TX		03/28/2023		241		(29)			(29)		211	211			
100060343	SYLACAUGA	AL		06/01/2021		566		7			7		573	573			
100043470	MILWAUKEE	WI		08/13/2020		129		366			366		495	495			
100076188	WILLIAMSBURG	VA		01/07/2022		2,117		(91)			(91)		2,026	2,026			
100108406	GARY	IN		05/25/2023		240		(20)			(20)		220	220			
100156310	PHILADELPHIA	PA		07/25/2024		227		(35)			(35)		192	192			
100018449	BLUE SPRINGS	MO		06/27/2018		613		(26)			(26)		587	587			
100111448	BALTIMORE	MD		06/29/2023		379		533			533		912	912			
100114425	DANIELSON	CT		06/29/2023		164		(164)			(164)						
100158515	LEESBURG	FL		07/10/2024		261		(40)			(40)		220	220			
100061143	NEWPORT	NC		06/01/2021		(3,483)		(2)			(2)	3,485	(1)		1		1
100031068	LAKELAND	FL		03/29/2019		(3,157)		17			17	3,484	344	349	6		6
100076870	WEST ST PAUL	MN		01/03/2022		540		(26)			(26)		513	513			
100165595	HARRISBURG	PA		10/04/2024		187		(40)			(40)		147	147			
100126444	MONTROSE	GA		08/30/2023		1,503		(484)			(484)		1,019	1,019			
100013657	AVONDALE	AZ		05/25/2017		459		85			85		544	544			
100064118	BALTIMORE	MD		07/01/2021		738		12			12		750	750			
100064726	BROWNSVILLE	TX		07/14/2021		581		(72)			(72)		509	509			
100113396	NORTH BERGEN	NJ		06/29/2023		201		342			342		543	543			
100146363	PLUMSTED	NJ		03/19/2024		546		(70)			(70)		476	476			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153419	SALEM	NH		05/30/2024		551		(31)			(31)		520	520			
100131706	PINSON	AL		10/06/2023		792		113			113		905	905			
100178103	FONTANA	CA		11/19/2024		390		(57)			(57)		333	333			
100137852	TAYLOR	MI		12/08/2023		210		(24)			(24)		186	186			
100184615	SPARTANBURG	SC		12/17/2024		620		(35)			(35)		585	585			
100100906	MILFORD	DE		04/28/2023		4,400		335			335		4,735	4,735			
100054846	MIAMI	FL		03/23/2021		587		(42)			(42)		545	545			
100111470	MESA	AZ		06/29/2023		174		231			231		405	405			
100114460	CARROLLTON	GA		06/29/2023		(6)		374			374		368	368			
100155551	ELLICOTT CITY	MD		06/18/2024		567		(84)			(84)		484	484			
100065082	HIXSON	TN		07/14/2021		603		(40)			(40)		563	563			
100111295	FALLBROOK	CA		06/29/2023		1,284		213			213		1,497	1,497			
100101138	ALLENTOWN	PA		04/28/2023		387		236			236		622	622			
100099952	RIALTO	CA		03/28/2023		12,751		(372)			(372)		12,378	12,378			
100185658	UNITED KINGDOM	GBR		12/20/2024		30							30	30			
100101801	MILWAUKEE	WI		03/31/2023		222		(18)			(18)		204	204			
100062849	MARIETTA	OH		07/01/2021		638		(32)			(32)		605	605			
100074813	LEXINGTON	SC		12/01/2021		444		(12)			(12)		432	432			
100115247	CHARLEROI	PA		07/17/2023		(4,770)		(19)			(19)	4,864	74	229	217	(63)	154
100103094	ZEPHYRHILLS	FL		04/21/2023		367		(24)			(24)		344	344			
100029509	MOUNT JULIET	TN		10/26/2018		1,156		14			14		1,170	1,170			
100074808	LAREDO	TX		12/01/2021		(2,803)		(55)			(55)	3,475	618	595	(23)		(23)
100110930	SAN BERNARDINO	CA		06/29/2023		252		292			292		544	544			
100113680	MINERAL RIDGE	OH		06/29/2023		277		196			196		473	473			
100038564	MEATH	IRL		09/27/2019		3,798		1,848			1,848		5,646	5,646			
100071826	DETROIT	MI		10/14/2021		(2,977)		(63)			(63)	3,513	473	534	61		61
100043181	KISSIMMEE	FL		05/28/2020		1,153		19			19		1,172	1,172			
100103175	TEXARKANA	TX		04/21/2023		87		(9)			(9)		78	78			
100024474	PITTSBURGH	PA		09/20/2018		652		160			160		813	813			
100043163	DOYLESTOWN	PA		05/28/2020		1,745		78			78		1,823	1,823			
100013334	LAUDERDALE LAKES	FL		05/25/2017		652		165			165		817	817			
100077693	BELLEVUE	NE		01/03/2022		578		(23)			(23)		555	555			
100030082	CHICAGO	IL		12/20/2018		1,322		(14)			(14)		1,308	1,308			
100112518	SHIRLEY	NY		06/29/2023		3,265		873			873		4,138	4,138			
100173570	UNITED KINGDOM	GBR		10/29/2024		1,205							1,205	1,205			
100134883	TAYLOR	MI		10/30/2023		(987)		(24)			(24)	3,490	2,479	2,459	(19)		(19)
100077526	WOOSTER	OH		01/03/2022		(3,073)		(32)			(32)	3,475	370	378	8		8
100031364	PHOENIX	AZ		03/29/2019		(2,677)		172			172	3,475	970	941	(29)		(29)
100067865	SOPHIA	NC		09/23/2021		572		(78)			(78)		494	494			
100155714	LATHROP	CA		06/18/2024		338		(65)			(65)		273	273			
100108409	BALTIMORE	MD		05/25/2023		10		221			221		232	232			
100108410	BALTIMORE	MD		05/25/2023		10		221			221		232	232			
100108414	BALTIMORE	MD		05/25/2023		10		221			221		232	232			
100135643	PITTSBURGH	PA		11/09/2023		201		(44)			(44)		157	157			
100011689	MASTIC BEACH	NY		03/08/2017		658		186			186		844	844			
100036022	DETROIT	MI		08/27/2019		590		(58)			(58)		532	532			
100013327	MIAMI	FL		05/25/2017		764		59			59		823	823			
100010900	BRICK	NJ		12/23/2016		1,198		724			724		1,921	1,921			
100113012	FOREST PARK	IL		06/29/2023		59		817			817		875	875			
100143637	PHILADELPHIA	PA		02/21/2024		462		(21)			(21)		440	440			
100108413	BALTIMORE	MD		05/25/2023		(3,434)		212			212	3,472	250	229	(21)		(21)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100171249	PORT JERVIS	NY		10/16/2024		264		(22)			(22)		242	242			
100111778	BATON ROUGE	LA		06/29/2023		249		311			311		561	561			
100166446	CHICAGO	IL		10/31/2024		256		(30)			(30)		226	226			
100045432	KINGSTREE	SC		11/25/2020		1,402		(262)			(262)		1,140	1,140			
100076118	SAINT LOUIS	MO		01/07/2022		(2,910)		(32)			(32)	3,461	518	509	(10)		(10)
100158182	UNITED KINGDOM	GBR		07/09/2024		(1,433)		1,433			1,433						
100108405	BALTIMORE	MD		05/25/2023		22		206			206		227	227			
100108412	BALTIMORE	MD		05/25/2023		22		206			206		227	227			
100175877	APOPKA	FL		11/12/2024		275		(26)			(26)		249	249			
100139476	LAS VEGAS	NV		12/28/2023		241		(9)			(9)		232	232			
100025168	COON RAPIDS	MN		09/20/2018		966		157			157		1,124	1,124			
100172813	VALLEJO	CA		12/06/2024		12		(12)			(12)						
100158384	UNITED KINGDOM	GBR		07/09/2024		(1,420)		1,420			1,420						
100024857	MINNEAPOLIS	MN		09/20/2018		315		140			140		455	455			
100167114	MEMPHIS	TN		09/13/2024		256		(64)			(64)		192	192			
100079103	ABSECON	NJ		02/24/2022		572		(5)			(5)		567	567			
100112690	MILWAUKEE	WI		06/29/2023		401		312			312		713	713			
100146413	VANCOUVER	WA		03/19/2024		(2,956)		(86)			(86)	3,467	426	428	2		2
100017969	PORT ORANGE	FL		05/22/2018		601		(34)			(34)		567	567			
100136060	MILWAUKEE	WI		11/16/2023		(3,127)		(46)			(46)	3,468	295	282	(13)		(13)
100091753	HEMET	CA		03/24/2023		17		(17)			(17)						
100075208	ORANGE	TX		12/01/2021		453		3			3		456	456			
100026834	BAKERSFIELD	CA		09/26/2018		871		49			49		920	920			
100031120	PEORIA	AZ		03/29/2019		678		101			101		778	778			
100138066	COLUMBUS	OH		12/13/2023		(3,228)		(2)			(2)	3,468	238	228	(9)		(9)
100012917	OCALA	FL		05/25/2017		843		93			93		935	935			
100012089	PROVIDENCE	RI		03/08/2017		1,660		197			197		1,856	1,856			
100138960	MILLEVILLE	NJ		12/21/2023		583		136			136		719	719			
100153436	CLEVELAND	OH		05/30/2024		206		(15)			(15)		190	190			
100013193	LAS VEGAS	NV		05/25/2017		332		111			111		443	443			
100030750	SIMPSONVILLE	SC		04/09/2019		805		211			211		1,016	1,016			
100057866	MEMPHIS	TN		06/30/2021		579		(68)			(68)		510	510			
100155590	TEANECK	NJ		06/18/2024		484		(93)			(93)		391	391			
100025084	CHARLOTTE	NC		09/20/2018		410		31			31		441	441			
100023738	SAN DIEGO	CA		09/04/2018		(1,717)		(41)			(41)	3,476	1,718	1,721	3		3
100174511	HOUSTON	TX		10/31/2024		167		(36)			(36)		131	131			
100158201	UNITED KINGDOM	GBR		07/09/2024		(1,433)		1,433			1,433						
100103112	MARKHAM	IL		04/21/2023		274		(20)			(20)		254	254			
100184666	PENSACOLA	FL		12/17/2024		376		(50)			(50)		326	326			
100156249	LAWRENCE TOWNSHIP	NJ		06/20/2024		224		(44)			(44)		180	180			
100000170	PITTSBORO	NC		09/27/2016		3,044		(249)			(249)		2,795	2,795			
100185485	CINCINNATI	OH		12/20/2024		229		(11)			(11)		218	218			
100164718	ALTAMONTE SPRINGS	FL		08/23/2024		254		(47)			(47)		207	207			
100135908	DEKALB	IL		11/13/2023		192		(34)			(34)		157	157			
100064137	SAN ANTONIO	TX		07/01/2021		783		3			3		786	786			
100031187	LARGO	FL		03/29/2019		1,102		110			110		1,212	1,212			
100024452	HAMILTON	OH		09/20/2018		437		52			52		489	489			
100178023	DORAL	FL		11/19/2024		849		(114)			(114)		736	736			
100146275	SAN ANTONIO	TX		03/19/2024		540		(49)			(49)		492	492			
100139794	UNITED KINGDOM	GBR		12/18/2023		17							17	17			
100048217	OAKWOOD HILLS	IL		11/20/2020		(1,895)		(6)			(6)	3,477	1,575	1,573	(2)		(2)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064514	FOLCROFT	PA		07/01/2021		721		62			62		783	783			
100174438	FLORENCE	AZ		10/31/2024		864		(60)			(60)		804	804			
100119501	STOCKTON	CA		07/28/2023		16,548		(44)			(44)		16,505	16,505			
100145963	BOYNTON BEACH	FL		03/19/2024		(4,598)		(17)			(17)	4,777	162	139	(24)		(24)
100146224	MORGANTOWN	WV		03/19/2024		623		(69)			(69)		554	554			
100184669	TEMECULA	CA		12/17/2024		(4,345)		(20)			(20)	4,777	412	392	(19)		(19)
100176617	BIRMINGHAM	AL		11/15/2024		415		(43)			(43)		372	372			
100029488	LAWRENCEVILLE	GA		10/26/2018		(4,120)		216			216	4,777	873	864	(9)		(9)
100174676	CANTON	OH		10/31/2024		234		(46)			(46)		188	188			
100165633	FRESNO	CA		10/04/2024		237		(43)			(43)		194	194			
100016406	TUCSON	AZ		04/05/2018		640		(36)			(36)		604	604			
100173088	BUSHKILL	PA		10/25/2024		184		(11)			(11)		173	173			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		623		(85)			(85)		538	538			
100119789	GARY	IN		08/08/2023		266		(17)			(17)		249	249			
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024		267		(9)			(9)		258	258			
100174751	DETROIT	MI		10/31/2024		275		(52)			(52)		223	223			
100078279	COLUMBIA	SC		02/10/2022		311		(85)			(85)		227	227			
100129974	CEDARTOWN	GA		09/27/2023		259		(12)			(12)		248	248			
100116330	INDIANAPOLIS	IN		07/20/2023		331		270			270		601	601			
100148980	DUARTE	CA		04/17/2024		195		(20)			(20)		175	175			
100165973	RICHMOND	VA		09/06/2024		1,313		(114)			(114)		1,199	1,199			
100185669	UNITED KINGDOM	GBR		12/20/2024		256							256	256			
100030146	COLUMBIA	SC		12/20/2018		1,563		221			221		1,785	1,785			
100145524	UNITED KINGDOM	GBR		03/12/2024		(1,482)		1,482			1,482						
100031170	PALM BAY	FL		03/29/2019		1,690		(42)			(42)		1,648	1,648			
100080174	LONG BRANCH	NJ		02/25/2022		1,074		(38)			(38)		1,037	1,037			
100153599	WARREN	MI		05/31/2024		166		(12)			(12)		154	154			
100068055	OCALA	FL		09/23/2021		558		(76)			(76)		482	482			
100184757	KENT	WA		12/17/2024		416		(21)			(21)		395	395			
100023349	DENTON	TX		08/16/2018		2,362		(113)			(113)		2,249	2,249			
100181589	CINCINNATI	OH		12/09/2024		166		(12)			(12)		155	155			
100136353	COTTAGE GROVE	MN		11/20/2023		3,584		(111)			(111)		3,473	3,473			
100060758	SOUTHFIELD	MI		06/01/2021		1,163		9			9		1,173	1,173			
100071852	ABILENE	TX		10/14/2021		518		(55)			(55)		463	463			
100068381	ALBUQUERQUE	NM		08/25/2021		617		(69)			(69)		548	548			
100130419	ROBBINSVILLE	NJ		09/28/2023		(3,107)		(56)			(56)	3,449	286	274	(13)		(13)
100174445	ATLANTA	GA		10/31/2024		241		(10)			(10)		231	231			
100013556	PHOENIX	AZ		05/25/2017		(3,058)		46			46	3,441	430	430			
100107959	ZACHARY	LA		06/29/2023		284		(55)			(55)		230	230			
100112480	WATERVILLE	OH		06/29/2023		581		318			318		898	898			
100029452	SPENCER	IA		10/26/2018		485		19			19		504	504			
100075331	GAINESBORO	TN		12/01/2021		582		(44)			(44)		538	538			
100138377	MOBILE	AL		12/18/2023		773		(53)			(53)		720	720			
100145389	UNITED KINGDOM	GBR		03/12/2024		(484)		521			521		37	37			
100064406	IRONDEQUOIT	NY		07/01/2021		13		(13)			(13)						
100142068	EL PASO	TX		02/29/2024		232		(42)			(42)		190	190			
100169231	BIRMINGHAM	AL		09/27/2024		179		(25)			(25)		154	154			
100158322	UNITED KINGDOM	GBR		07/09/2024		(1,076)		1,076			1,076						
100067703	BALTIMORE	MD		09/23/2021		413		(28)			(28)		385	385			
100146507	BENTONVILLE	AR		03/19/2024		153		(33)			(33)		120	120			
100145850	NAPLES	FL		03/15/2024		256		(48)			(48)		209	209			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145150	UNITED KINGDOM	GBR		03/12/2024		37		(37)			(37)						
100143601	JACKSON	MS		02/21/2024		234		(16)			(16)		218	218			
100148983	MESA	AZ		04/17/2024		207		(5)			(5)		202	202			
100066694	VINELAND	NJ		08/02/2021		608		(22)			(22)		586	586			
100141195	OKLAHOMA CITY	OK		01/30/2024		6,525		(38)			(38)		6,487	6,487			
100078890	CHARLOTTE	NC		02/24/2022		541		1			1		542	542			
100011542	FITCHBURG	MA		03/08/2017		333		338			338		671	671			
100159599	MARTINSVILLE	IN		07/15/2024		158		(37)			(37)		121	121			
100175859	PHILADELPHIA	PA		11/12/2024		312		(31)			(31)		281	281			
100019904	MERCED	CA		07/30/2018		687		(57)			(57)		630	630			
100146492	BEL AIR	MD		03/19/2024		539		(40)			(40)		499	499			
100060526	ZACHARY	LA		06/01/2021		502		1			1		503	503			
100044072	LANTANA	FL		08/19/2020		924		(63)			(63)		861	861			
100127659	LINDEN	NJ		09/08/2023		236		(20)			(20)		216	216			
100054344	JAY PEAK	VT		03/23/2021		440		(47)			(47)		394	394			
100163977	ALLENTOWN	PA		10/04/2024		258		(35)			(35)		223	223			
100088860	VOLO	IL		11/15/2022		5,993		(16)			(16)		5,976	5,976			
100186753	FLORISSANT	MO		12/31/2024		96		(25)			(25)		71	71			
100163918	CARENCRO	LA		10/04/2024		255		(35)			(35)		221	221			
100178112	ABINGTON	MA		11/19/2024		478		(73)			(73)		405	405			
100173922	COLUMBUS	GA		10/31/2024		(269)		497			497		228	228			
100099655	TALLAHASSEE	FL		04/06/2023		273		(43)			(43)		230	230			
100048043	DEKALB	IL		11/20/2020		1,124		(43)			(43)		1,081	1,081			
100174734	CHESAPEAKE	VA		10/31/2024		243		(48)			(48)		196	196			
100184644	CASPER	WY		12/17/2024		587		(19)			(19)		567	567			
100163823	XENIA	OH		09/27/2024		366		(47)			(47)		318	318			
100130268	SAN ANTONIO	TX		09/28/2023		378		(19)			(19)		359	359			
100173886	KANSAS CITY	MO		10/31/2024		293		(33)			(33)		260	260			
100079050	ZION	IL		02/24/2022		917		2			2		919	919			
100108344	JACKSONVILLE	FL		05/25/2023		273		(19)			(19)		255	255			
100013426	BRADENTON	FL		05/25/2017		479		220			220		699	699			
100145915	NEW RIVER	AZ		03/19/2024		557		(53)			(53)		504	504			
100130013	MILLVILLE	NJ		09/27/2023		265		(13)			(13)		252	252			
100017932	CHATTANOOGA	TN		05/22/2018		624		(4)			(4)		620	620			
100134922	SOUTH BEND	IN		10/30/2023		229		(13)			(13)		216	216			
100014249	TUCSON	AZ		09/27/2017		874		149			149		1,022	1,022			
100171110	PAINESVILLE	OH		11/22/2024		245		(28)			(28)		217	217			
100103162	MILWAUKEE	WI		04/21/2023		247		(15)			(15)		232	232			
100014900	ROCKFORD	IL		11/21/2017		1,204		683			683		1,887	1,887			
100155748	RENO	NV		06/18/2024		589		(33)			(33)		556	556			
100113779	ARNOLD	MO		06/29/2023		2,078		463			463		2,541	2,541			
100053612	BUFFALO	NY		03/23/2021		326		(40)			(40)		286	286			
100044979	GREENWOOD LAKE	NY		11/19/2020		(256)		256			256						
100115249	OKLAHOMA CITY	OK		07/17/2023		(928)		(24)			(24)		(952)	317		1,269	1,269
100174408	FAYETTEVILLE	NC		10/31/2024		692		(81)			(81)		611	611			
100061464	FLORENCE	AL		06/01/2021		(4,098)		6			6	4,747	655	630	(25)		(25)
100068249	NEWPORT NEWS	VA		08/25/2021		568		(58)			(58)		510	510			
100060740	HAHIRA	GA		06/01/2021		879		8			8		888	888			
100154113	HAMPTON	VA		07/11/2024		14		(14)			(14)						
100071743	PALATKA	FL		10/14/2021		891		(101)			(101)		790	790			
100177787	MILILANI	HI		11/19/2024		515		(93)			(93)		422	422			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141660	CLEVELAND	OH		01/30/2024		234		(21)			(21)		213	213			
100112459	ELBERTON	GA		06/29/2023		169		365			365		534	534			
100143597	CLEVELAND	OH		02/21/2024		240		(13)			(13)		227	227			
100010996	LAUDERHILL	FL		01/27/2017		279		109			109		388	388			
100011860	CHICAGO	IL		03/08/2017		727		210			210		938	938			
100030073	TUTTLE	OK		12/20/2018		1,135		8			8		1,143	1,143			
100143617	TROY	NY		02/21/2024		253		(10)			(10)		242	242			
100108420	INDIANAPOLIS	IN		05/25/2023		288		(19)			(19)		269	269			
100065637	MONTGOMERY	TX		07/28/2021		519		(47)			(47)		472	472			
100133404	ANDERSON	IN		11/21/2023		299		(12)			(12)		287	287			
100061469	RED WING	MN		06/01/2021		974		9			9		984	984			
100147514	GARFIELD HEIGHTS	OH		04/03/2024		253		(21)			(21)		232	232			
100092010	MOORE	SC		02/09/2023		270		(15)			(15)		254	254			
100024180	LEAGUE CITY	TX		09/20/2018		559		(43)			(43)		516	516			
100113232	MOUNT POCONO	PA		06/29/2023		1,067		1,199			1,199		2,266	2,266			
100151943	HEMPSTEAD	TX		06/14/2024		1,946		(206)			(206)		1,740	1,740			
100028023	EATON RAPIDS	MI		10/26/2018		(36)		36			36						
100077280	CHATSWORTH	GA		01/03/2022		(20)		20			20						
100063890	PENNS GROVE	NJ		07/01/2021		647		2			2		649	649			
100175750	HOUSTON	TX		11/12/2024		1,134		(57)			(57)		1,076	1,076			
100030843	COLORADO SPRINGS	CO		04/09/2019		1,047		375			375		1,422	1,422			
100112064	MIAMI	FL		06/29/2023		1,080		82			82		1,163	1,163			
100067485	WHITE HOUSE	TN		09/23/2021		1,123		(107)			(107)		1,016	1,016			
100077426	HORIZON CITY	TX		01/03/2022		735		(19)			(19)		716	716			
100079501	PONCA CITY	OK		04/25/2022		399		(73)			(73)		326	326			
100101571	FAYETTEVILLE	NC		04/26/2023		322		(17)			(17)		305	305			
100048314	CHESTERFIELD	VA		11/20/2020		404		(151)			(151)		253	253			
100076043	FAYETTEVILLE	NC		01/07/2022		544		(63)			(63)		481	481			
100173635	BREDA	NLD		10/29/2024		4,042							4,042	4,042			
100071320	THORNTON	CO		10/01/2021		830		27			27		857	857			
100062982	CLARKSVILLE	TN		07/01/2021		1,113		(18)			(18)		1,095	1,095			
100043403	ARLINGTON	TX		08/13/2020		1,474		(13)			(13)		1,462	1,462			
100109905	GARY	IN		06/22/2023		264		(18)			(18)		246	246			
100141188	MEMPHIS	TN		01/30/2024		221		(7)			(7)		214	214			
100184839	OCEANSIDE	CA		12/17/2024		1,499		(128)			(128)		1,371	1,371			
100018028	LEWISVILLE	TX		05/22/2018		711		(61)			(61)		650	650			
100120786	DELRAY BEACH	FL		08/25/2023		172		(41)			(41)		131	131			
100047469	MOUNT PLEASANT	SC		11/20/2020		1,045		(87)			(87)		959	959			
100029797	HIALEAH	FL		10/26/2018		1,573		89			89		1,661	1,661			
100063160	CINCINNATI	OH		07/01/2021		(2,868)						3,423	556	540	(15)		(15)
100077441	CANTON	GA		01/03/2022		755		(14)			(14)		741	741			
100079615	MIDWAY	UT		04/08/2022		498		(61)			(61)		438	438			
100113483	DOUGLASSVILLE	PA		06/29/2023		151		372			372		522	522			
100046933	PATERSON	NJ		11/20/2020		360		(207)			(207)		152	152			
100014388	MORTON	PA		09/27/2017		421		96			96		517	517			
100175814	SCOTLAND	MD		11/12/2024		250		(28)			(28)		222	222			
100132392	MEMPHIS	TN		11/03/2023		247		29			29		276	276			
100020132	HARRISVILLE	UT		07/17/2018		628		(52)			(52)		577	577			
100134287	HARPER WOODS	MI		10/27/2023		230		(42)			(42)		188	188			
100026291	AURORA	IL		09/20/2018		335		90			90		425	425			
100143804	ST. LOUIS	MO		02/28/2024		247		(34)			(34)		213	213			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100014308	GREENWOOD	SC		09/27/2017		741		(26)			(26)		715	715			
100149912	CALIFORNIA CITY	CA		04/29/2024		271		(44)			(44)		227	227			
100133994	AMBRIDGE	PA		10/25/2023		235		(9)			(9)		226	226			
100089614	OGDEN	IL		01/30/2023		189		(33)			(33)		156	156			
100120647	HALLANDALE BEACH	FL		08/21/2023		310		17			17		327	327			
100062639	INWOOD	WV		07/01/2021		256		(2)			(2)		254	254			
100175738	CORPUS CHRISTI	TX		11/12/2024		541		(78)			(78)		463	463			
100117350	SAN DIEGO	CA		07/20/2023		323		408			408		731	731			
100013893	WESLEY CHAPEL	FL		05/25/2017		298		113			113		410	410			
100101761	KANSAS CITY	MO		03/31/2023		262		(13)			(13)		249	249			
100109259	TERRE HAUTE	IN		07/21/2023		228		(42)			(42)		186	186			
100074521	BOONEVILLE	AR		12/01/2021		725		(10)			(10)		716	716			
100145269	UNITED KINGDOM	GBR		03/12/2024		(795)		833			833		38	38			
100039759	SCHAUMBURG	IL		10/28/2019		1,653		(95)			(95)		1,558	1,558			
100070445	FORT PIERCE	FL		09/23/2021		613		(29)			(29)		584	584			
100081236	OKLAHOMA CITY	OK		03/18/2022		551		33			33		584	584			
100018332	COSTA MESA	CA		06/27/2018		1,214		(51)			(51)		1,164	1,164			
100075338	MORRISTOWN	TN		12/01/2021		1,002		(26)			(26)		976	976			
100078999	BARBERTON	OH		02/24/2022		596		(9)			(9)		586	586			
100171168	MCGREGOR	TX		11/22/2024		226		(32)			(32)		194	194			
100013799	TUCSON	AZ		05/25/2017		1,228		107			107		1,335	1,335			
100185640	UNITED KINGDOM	GBR		12/20/2024		33							33	33			
100077399	ROUND ROCK	TX		01/03/2022		564		(26)			(26)		538	538			
100101621	TERRE HAUTE	IN		04/26/2023		369		(27)			(27)		343	343			
100175758	EL DORADO HILLS	CA		11/12/2024		239		(3)			(3)		235	235			
100133400	BALTIMORE	MD		11/21/2023		202		(29)			(29)		173	173			
100175793	MONTAGUE	NJ		11/12/2024		245		(24)			(24)		222	222			
100090205	MYRTLE BEACH	SC		01/13/2023		228		(35)			(35)		193	193			
100064832	CHICAGO	IL		07/14/2021		582		(60)			(60)		522	522			
100092000	ROCHESTER	NY		02/09/2023		276		(14)			(14)		262	262			
100066668	GREECE	NY		08/02/2021		694		(4)			(4)		690	690			
100050067	DELAND	FL		11/20/2020		387		(80)			(80)		307	307			
100064948	FORT WORTH	TX		07/14/2021		613		(52)			(52)		560	560			
100142178	RICHARDSON	TX		02/29/2024		259		(33)			(33)		226	226			
100079075	HAMMOND	LA		02/24/2022		586		(26)			(26)		559	559			
100184680	MERRIMACK	NH		12/17/2024		585		(9)			(9)		576	576			
100103141	TRENTON	NJ		04/21/2023		641		(33)			(33)		609	609			
100173553	UNITED KINGDOM	GBR		10/29/2024		1,179							1,179	1,179			
100117643	ORLANDO	FL		07/20/2023		(3,194)		(12)			(12)	3,413	207	187	(20)		(20)
100066965	SUMTER	SC		08/02/2021		833		29			29		862				
100130441	AKRON	OH		09/28/2023		3,647		(251)			(251)		3,396	3,396			
100078810	HAMPTON	VA		02/24/2022		586		25			25		611	611			
100136093	MOORESVILLE	NC		12/18/2023		820		(129)			(129)		690	690			
100184483	GREENACRES	FL		12/17/2024		514		(14)			(14)		499	499			
100053449	HOWELL	MI		03/23/2021		2,342		(457)			(457)		1,885	1,885			
100129797	THORNTON	CO		09/27/2023		256		(28)			(28)		228	228			
100116435	ROME	GA		07/20/2023		246		(12)			(12)		234	234			
100102492	PEMBROKE PINES	FL		06/07/2023		11,670		(161)			(161)		11,509	11,509			
100061916	NORTH EAST	PA		07/01/2021		2,177		(18)			(18)		2,160	2,160			
100017304	KISSIMMEE	FL		04/26/2018		882		24			24		906	906			
100184788	BARNEGAT	NJ		12/17/2024		565		(57)			(57)		508	508			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060430	NICE	CA		06/01/2021		811		8			8		818	818			
100175127	BAKERSFIELD	CA		11/05/2024		278		(25)			(25)		252	252			
100075205	TUCSON	AZ		12/01/2021		810		(23)			(23)		787	787			
100165680	LOUISVILLE	KY		10/04/2024		13		(13)			(13)						
100137412	HAMPTON	VA		01/11/2024		190		(33)			(33)		157	157			
100141472	SILVER SPRING	MD		01/30/2024		386		(50)			(50)		336	336			
100136825	LUBBOCK	TX		11/27/2023		240		(15)			(15)		225	225			
100119767	KOKOMO	IN		08/08/2023		243		(8)			(8)		235	235			
100088960	PLANTATION	FL		11/15/2022		283		(3)			(3)		280	280			
100184706	MARYSVILLE	WA		12/17/2024		717		(41)			(41)		676	676			
100126304	CLEVELAND	OH		08/30/2023		272		(12)			(12)		260	260			
100030098	HOOKSETT	NH		12/20/2018		1,420		49			49		1,469	1,469			
100060992	BROWN DEER	WI		06/01/2021		2,837		14			14		2,851	2,851			
100030670	MIDDLEVILLE	MI		04/09/2019		2,550		189			189		2,739	2,739			
100112679	THOROFARE	NJ		06/29/2023		177		385			385		562	562			
100175806	CLEVELAND	OH		11/12/2024		235		(17)			(17)		218	218			
100101568	HUNTSVILLE	AL		04/26/2023		1,331		(33)			(33)		1,298	1,298			
100024208	NASHVILLE	TN		09/20/2018		(2,811)		(17)			(17)	3,404	576	551	(25)		(25)
100135957	CHICAGO	IL		11/16/2023		458		(15)			(15)		442	442			
100153443	FERRELVIEW	MO		05/30/2024		201		(12)			(12)		189	189			
100155601	ALLENTOWN	PA		06/18/2024		573		(77)			(77)		495	495			
100023297	MANASSAS PARK	VA		08/16/2018		2,984		(84)			(84)		2,899	2,899			
100054773	CHARLES CITY	VA		03/23/2021		529		(441)			(441)		88	88			
100025885	MADERA	CA		09/20/2018		319		55			55		374	374			
100133880	LEAGUE CITY	TX		10/24/2023		246		(61)			(61)		185	185			
100025064	RIVERDALE	CA		09/20/2018		1,110		23			23		1,133	1,133			
100088979	TRENTON	NJ		11/15/2022		249		(14)			(14)		235	235			
100155681	RIVERSIDE	CA		06/18/2024		(4,677)		(32)			(32)	4,761	52	161	189	(80)	109
100066429	COLUMBIA	KY		08/02/2021		877		(3)			(3)		875	875			
100184512	BRIGHTON	CO		12/17/2024		376		(63)			(63)		312	312			
100099908	KANSAS CITY	KS		03/28/2023		135		(32)			(32)		103	103			
100075634	RIPLEY	TN		12/01/2021		764		(19)			(19)		745	745			
100155360	LA HABRA	CA		06/18/2024		199		(7)			(7)		192	192			
100024308	CLARKSVILLE	TN		09/20/2018		580		(36)			(36)		543	543			
100112250	KANSAS CITY	MO		06/29/2023		508		352			352		860	860			
100174579	BALTIMORE	MD		10/31/2024		235		(47)			(47)		188	188			
100164894	WAUKEGAN	IL		08/28/2024		144		(14)			(14)		131	131			
100145395	UNITED KINGDOM	GBR		03/12/2024		(4,250)		863			863	3,410	23	38	15		15
100116525	MENTONE	CA		07/20/2023		326		87			87		412	412			
100184693	ESCONDIDO	CA		12/17/2024		2,645		(208)			(208)		2,437	2,437			
100114151	STILLWATER	MN		06/29/2023		1,055		76			76		1,131	1,131			
100079264	TAMPA	FL		02/28/2022		705		(7)			(7)		698	698			
100000444	CHICAGO	IL		09/27/2016		(28)		617			617		589	589			
100013421	ANDERSON	CA		05/25/2017		575		2			2		576	576			
100128389	STUART	FL		09/15/2023		263		(2)			(2)		261	261			
100149854	SAINT LOUIS	MO		04/29/2024		231		(10)			(10)		221	221			
100157006	UNITED KINGDOM	GBR		06/27/2024		15							15	15			
100136823	LUBBOCK	TX		11/27/2023		239		(15)			(15)		224	224			
100126630	WEST CHESTER	PA		08/30/2023		1,690		402			402		2,093	2,093			
100137142	SALEM	NJ		11/28/2023		190		(26)			(26)		164	164			
100185115	SPRING CREEK	NV		12/20/2024		189		(33)			(33)		156	156			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172687	NEW ALBANY	IN		11/21/2024		11		(11)			(11)						
100181538	SAINT PETERSBURG	FL		12/06/2024		291		(36)			(36)		254	254			
100025818	SAN BERNARDINO	CA		09/20/2018		572		(32)			(32)		540	540			
100112841	CARPENTERSVILLE	IL		06/29/2023		324		184			184		508	508			
100186306	CHICAGO	IL		12/30/2024		226		(32)			(32)		194	194			
100060681	DEQUINCY	LA		06/01/2021		1,384		11			11		1,395	1,395			
100048238	FORT LAUDERDALE	FL		11/20/2020		1,670		(102)			(102)		1,567	1,567			
100020275	MURFREESBORO	TN		07/17/2018		(2,822)		(40)			(40)	3,412	550	551	1		1
100055656	PLAINFIELD	IL		03/23/2021		2,887		(89)			(89)		2,798	2,798			
100061203	TONGANOXIE	KS		06/01/2021		835		8			8		843	843			
100076032	LUBBOCK	TX		01/07/2022		527		(58)			(58)		469	469			
100155728	BOWIE	MD		06/18/2024		545		(82)			(82)		463	463			
100012461	PARKVILLE	MO		04/28/2017		435		60			60		495	495			
100108972	MEMPHIS	TN		05/31/2023		268		(37)			(37)		231	231			
100139686	UNITED KINGDOM	GBR		12/18/2023		(2,615)						3,412	797	794	(2)		(2)
100176153	BALTIMORE	MD		12/20/2024		171		(9)			(9)		162	162			
100145486	UNITED KINGDOM	GBR		03/12/2024		(1,520)		1,520			1,520						
100112028	RACINE	WI		06/29/2023		944		369			369		1,313	1,313			
100173869	JACKSONVILLE	FL		10/31/2024		287		(38)			(38)		249	249			
100165822	LANCASTER	CA		08/29/2024		468		(49)			(49)		419	419			
100111681	JEWETT CITY	CT		06/29/2023		1,802		101			101		1,903	1,903			
100181268	DOUGLAS	AZ		12/06/2024		182		(32)			(32)		150	150			
100127297	BROAD BROOK	CT		08/30/2023		118		612			612		731	731			
100010794	MIAMI	FL		12/23/2016		643		97			97		739	739			
100018267	GAITHERSBURG	MD		06/27/2018		730		(22)			(22)		708	708			
100064493	DENTON	TX		07/01/2021		749		30			30		779	779			
100061084	BURLINGTON	NC		06/01/2021		601		7			7		608	608			
100012052	TERREBONNE	OR		03/08/2017		748		134			134		882	882			
100177923	ORANGEBURG	NY		11/19/2024		525		(69)			(69)		457	457			
100185699	ROTTERDAM	NLD		12/20/2024													
100000267	OVIEDO	FL		09/27/2016		379		193			193		572	572			
100169244	HAZEL PARK	MI		09/27/2024		171		(24)			(24)		147	147			
100046618	JONESBORO	GA		11/25/2020		357		(167)			(167)		190	190			
100141656	MEMPHIS	TN		01/30/2024		239		(30)			(30)		209	209			
100164164	MILLSBORO	DE		08/21/2024		230		(33)			(33)		197	197			
100055335	DEERFIELD BEACH	FL		03/23/2021		1,268		(116)			(116)		1,152	1,152			
100153556	UNITED KINGDOM	GBR		05/29/2024		15							15	15			
100011418	LONGMONT	CO		12/23/2016		(3,008)		(21)			(21)	3,407	378	379	1		1
100023342	BURNET	TX		08/16/2018		579		(48)			(48)		531	531			
100013880	MEDFORD	OR		05/25/2017		393		43			43		435	435			
100074671	WOODBURY	TN		12/01/2021		800		(58)			(58)		742	742			
100063775	KANSAS CITY	KS		07/01/2021		636		(3)			(3)		633	633			
100013030	HANOVER PARK	IL		05/25/2017		252		126			126		378	378			
100131771	OLYMPIA	WA		10/06/2023		2,184		283			283		2,467	2,467			
100070429	HOUSTON	TX		09/23/2021		1,357		(83)			(83)		1,274	1,274			
100012030	BRADENTON	FL		03/08/2017		1,138		382			382		1,520	1,520			
100175449	MILWAUKEE	WI		12/23/2024		205		(30)			(30)		174	174			
100055246	COWETA	OK		03/23/2021		478		(86)			(86)		391	391			
100137127	OCALA	FL		11/28/2023		217		(35)			(35)		182	182			
100146167	CALIFORNIA	MD		03/19/2024		511		(84)			(84)		426	426			
100173934	ST LOUIS	MO		10/31/2024		(3,069)		(5)			(5)	3,388	315	286	(29)		(29)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159947	COCONUT CREEK	FL		08/16/2024		269		(37)			(37)		232	232			
100063267	CARROLLTON	GA		07/01/2021		637		(27)			(27)		609	609			
100146300	FORT LAUDERDALE	FL		03/19/2024		463		(80)			(80)		384	384			
100142399	CHICAGO	IL		02/02/2024		1,162		(27)			(27)		1,135	1,135			
100138993	AUSTIN	TX		12/21/2023		2,262		256			256		2,517	2,517			
100014289	HAMPTON	GA		09/27/2017		394		257			257		651	651			
100112865	MELBOURNE	FL		06/29/2023		(81)		705			705		624	624			
100053776	CARLISLE	PA		03/23/2021		573		(135)			(135)		438	438			
100155470	RUTHERFORD	NJ		06/18/2024		547		(86)			(86)		461	461			
100175864	APOPKA	FL		11/12/2024		276		(16)			(16)		259	259			
100044043	ROHNERT PARK	CA		08/19/2020		1,364		76			76		1,440	1,440			
100163110	LEXINGTON	KY		08/13/2024		3,194		(209)			(209)		2,985	2,985			
100030154	ORLANDO	FL		12/20/2018		796		357			357		1,153	1,153			
100100583	WEST PALM BEACH	FL		04/27/2023		257		(42)			(42)		214	214			
100028281	TOLLESON	AZ		10/26/2018		1,666		(180)			(180)		1,485	1,485			
100023781	ALBUQUERQUE	NM		09/04/2018		992		(67)			(67)		925	925			
100143795	COLUMBUS	OH		02/28/2024		135		(45)			(45)		90	90			
100061848	ROCK ISLAND	IL		07/01/2021		14		(14)			(14)						
100175873	APOPKA	FL		11/12/2024		279		(14)			(14)		265	265			
100091396	BATON ROUGE	LA		02/22/2023		250							250	250			
100119766	MILLVILLE	NJ		08/08/2023		273		(16)			(16)		257	257			
100129988	HOUSTON	TX		09/27/2023		(3,061)		(15)			(15)	3,378	302	269	(33)		(33)
100155500	WEST PALM BEACH	FL		06/18/2024		532		(76)			(76)		456	456			
100174417	ALHAMBRA	CA		10/31/2024		(3,205)		(28)			(28)	3,399	166	160	(6)		(6)
100141801	AMSTERDAM	NLD		01/29/2024													
100119747	KANSAS CITY	MO		08/08/2023		(220)		220			220						
100064816	DES MOINES	IA		07/14/2021		560		(60)			(60)		500	500			
100164076	ALTAMONTE SPRINGS	FL		08/21/2024		349		(7)			(7)		342	342			
100088154	FORT WORTH	TX		10/25/2022		185		(42)			(42)		142	142			
100119754	VALDOSTA	GA		08/08/2023		233		(23)			(23)		210	210			
100069620	PORT HURON	MI		09/01/2021													
100144696	UNITED KINGDOM	GBR		03/12/2024		(854)		892			892		38	38			
100180897	UNITED KINGDOM	GBR		11/27/2024		22							22	22			
100168832	UNITED KINGDOM	GBR		09/26/2024		23							23	23			
100168841	UNITED KINGDOM	GBR		09/26/2024		23							23	23			
100173563	UNITED KINGDOM	GBR		10/29/2024		23							23	23			
100134704	SOUTH BEND	IN		10/30/2023		226		(27)			(27)		198	198			
100127300	MONTGOMERY	AL		08/30/2023		572		488			488		1,060	1,060			
100165100	UNITED KINGDOM	GBR		08/27/2024		26							26	26			
100141414	SANFORD	NC		01/30/2024		383		(77)			(77)		307	307			
100185570	RUSKIN	FL		12/20/2024		(3,152)		(31)			(31)	3,385	201	161	(40)		(40)
100165160	UNITED KINGDOM	GBR		08/27/2024		23							23	23			
100016464	OKLAHOMA CITY	OK		04/05/2018		622		(32)			(32)		589	589			
100165159	UNITED KINGDOM	GBR		08/27/2024		23							23	23			
100165156	UNITED KINGDOM	GBR		08/27/2024		(3,365)						3,391	27	23	(3)		(3)
100023542	BLACKLICK	OH		09/04/2018		559		(34)			(34)		526	526			
100164700	TEMECULA	CA		08/23/2024		547		(69)			(69)		477	477			
100079655	HOUSTON	TX		04/08/2022		(253)		(432)			(432)	3,378	2,693	2,704	11		11
100144706	UNITED KINGDOM	GBR		03/12/2024		(1,429)		1,447			1,447		18	18			
100130410	NORRISTOWN	PA		09/28/2023		597		(69)			(69)		528	528			
100150219	UNITED KINGDOM	GBR		04/29/2024		15							15	15			

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100028145	COLUMBIA HEIGHTS	MN		10/26/2018		544		94			94		638	638			
100127981	EVANSVILLE	IN		09/08/2023		294		27			27		322	322			
100113080	COVINGTON	GA		06/29/2023		266		289			289		554	554			
100083902	MILFORD	NH		07/12/2022		5,820		67			67		5,888	5,888			
100029532	CHICAGO	IL		10/26/2018		311		88			88		399	399			
100136637	PONTIAC	MI		11/22/2023		176		(24)			(24)		153	153			
100075025	SHARPSVILLE	IN		12/01/2021		648		(35)			(35)		613	613			
100174459	SOUTH JORDAN	UT		10/31/2024		886		(61)			(61)		824	824			
100169254	KANSAS CITY	MO		09/27/2024		178		(4)			(4)		174	174			
100114424	COHOES	NY		06/29/2023		516		410			410		926	926			
100028116	LAWRENCEVILLE	GA		10/26/2018		424		15			15		439	439			
100169333	LEHIGH ACRES	FL		09/27/2024		248		(32)			(32)		216	216			
100127293	VIRGINIA BEACH	VA		08/30/2023		66		413			413		479	479			
100166450	VACAVILLE	CA		10/31/2024		266		(33)			(33)		233	233			
100172811	XENIA	OH		12/06/2024		237		(22)			(22)		216	216			
100011877	CAPE CORAL	FL		03/08/2017		544		103			103		646	646			
100174415	KAILUA KONA	HI		10/31/2024		550		(64)			(64)		486	486			
100153951	FARMVILLE	VA		06/05/2024		225		(14)			(14)		211	211			
100172664	MILWAUKEE	WI		11/21/2024		181		(24)			(24)		157	157			
100162358	MIAMI	FL		08/06/2024		192		(26)			(26)		166	166			
100146278	PONTE VEDRA	FL		03/19/2024		524		(82)			(82)		442	442			
100180155	BARBERTON	OH		11/25/2024		215		(28)			(28)		188	188			
100141436	LAS VEGAS	NV		01/30/2024		230		(33)			(33)		196	196			
100063154	LANSING	IL		07/01/2021		1,352							1,351	1,351			
100101126	SPRINGFIELD	OH		04/28/2023		252		(44)			(44)		208	208			
100145255	UNITED KINGDOM	GBR		03/12/2024		(459)		497			497		38	38			
100018075	TUCSON	AZ		06/08/2018		669		(29)			(29)		640	640			
100117059	BRICK	NJ		07/20/2023		332		134			134		466	466			
100141119	HARLINGEN	TX		01/30/2024		237		(17)			(17)		219	219			
100132327	LUTZ	FL		11/03/2023		319		243			243		562	562			
100075924	AUGUSTA	GA		01/07/2022		565		(47)			(47)		518	518			
100134543	ROCHESTER	MN		10/30/2023		543		(72)			(72)		471	471			
100139674	UNITED KINGDOM	GBR		12/18/2023		17							17	17			
100023845	MEMPHIS	TN		09/04/2018		556		(46)			(46)		511	511			
100178138	SHELTON	CT		11/19/2024		526		(62)			(62)		464	464			
100064730	SANTA ANA	CA		07/14/2021		768		(80)			(80)		688	688			
100112119	KINGWOOD	TX		06/29/2023		1,092		48			48		1,139	1,139			
100065087	MILWAUKEE	WI		07/14/2021		635		(40)			(40)		595	595			
100045052	BLAINE	MN		11/19/2020		701		13			13		714	714			
100139423	PLYMOUTH	PA		12/28/2023		75		(19)			(19)		56	56			
100153550	UNITED KINGDOM	GBR		05/29/2024		13							13	13			
100081653	LA JOLLA	CA		03/24/2022		5,049		(49)			(49)		5,000	5,000			
100143855	UNITED KINGDOM	GBR		02/28/2024		13							13	13			
100113699	LAURINBURG	NC		06/29/2023		1,204		(142)			(142)		1,062	1,062			
100099834	MILWAUKEE	WI		02/28/2023		256		(19)			(19)		237	237			
100139411	PHILLIPSBURG	NJ		12/28/2023		187		(16)			(16)		171	171			
100168872	UNITED KINGDOM	GBR		09/26/2024		21							21	21			
100112410	WYANDANCH	NY		06/29/2023		383		61			61		444	444			
100165150	UNITED KINGDOM	GBR		08/27/2024		21							21	21			
100155558	CHINCOTEAGUE	VA		06/18/2024		384		(84)			(84)		300	300			
100143854	UNITED KINGDOM	GBR		02/28/2024		14							14	14			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088934	JACKSONVILLE	FL		11/15/2022		391		(68)			(68)		324	324			
100155615	BLOOMINGTON	IN		06/18/2024		482		(66)			(66)		416	416			
100175732	CLEVELAND	OH		11/12/2024		512		(50)			(50)		462	462			
100064964	ONALASKA	WI		07/14/2021		640		(53)			(53)		587	587			
100047628	MAULDIN	SC		11/20/2020		566		(118)			(118)		448	448			
100185558	MYRTLE BEACH	SC		12/20/2024		331		(33)			(33)		297	297			
100184690	BLACKWOOD	NJ		12/17/2024		365		(52)			(52)		312	312			
100074966	SHAWSVILLE	VA		12/01/2021		661		(10)			(10)		651	651			
100062931	NORTH AUGUSTA	SC		07/01/2021		803							803	803			
100176594	BENTON	IL		11/15/2024		166		(26)			(26)		140	140			
100133987	BUFFALO	NY		10/25/2023		221		(14)			(14)		207	207			
100017934	CORPUS CHRISTI	TX		05/22/2018		874		(43)			(43)		831	831			
100178064	SAINT PETERSBURG	FL		11/19/2024		450		(54)			(54)		396	396			
100043588	ORLANDO	FL		08/13/2020		234		(35)			(35)		199	199			
100062115	DU BOIS	PA		07/01/2021		869		9			9		878	878			
100115179	BALTIMORE	MD		07/17/2023		244		(17)			(17)		227	227			
100155593	FRISCO	TX		06/18/2024		958		(133)			(133)		824	824			
100081472	SOUTH JORDAN	UT		03/18/2022		728		17			17		746	746			
100091254	DETROIT	MI		01/31/2023		230		(42)			(42)		188	188			
100114027	ORLAND PARK	IL		06/29/2023		131		82			82		213	213			
100110086	SACRAMENTO	CA		06/23/2023		(4,148)		(5)			(5)	4,649	495	561	65		65
100154560	WEST MONROE	LA		06/14/2024		547		(27)			(27)		520	520			
100174422	LAKE WORTH	FL		10/31/2024		198		(26)			(26)		172	172			
100013196	PHOENIX	AZ		05/25/2017		751		43			43		794	794			
100177973	WESTLAKE	OH		11/19/2024		1,047		(96)			(96)		951	951			
100134006	CHICAGO	IL		10/25/2023		225		(20)			(20)		205	205			
100164150	BALTIMORE	MD		08/21/2024		248		(3)			(3)		245	245			
100155857	EVERETT	WA		06/18/2024		168		(23)			(23)		144	144			
100177738	COLLIERVILLE	TN		11/19/2024		1,754		(194)			(194)		1,560	1,560			
100103149	WEST ALLIS	WI		04/21/2023		8		396			396		404	404			
100174480	EVANS	GA		10/31/2024		534		(60)			(60)		474	474			
100018384	FERNLEY	NV		06/27/2018		597		(46)			(46)		551	551			
100137356	YPSILANTI	MI		12/01/2023		186		(39)			(39)		147	147			
100060901	BESSEMER	AL		06/01/2021		1,566		4			4		1,570	1,570			
100016411	ATHENS	GA		04/05/2018		653		6			6		658	658			
100064158	CHILI	NY		07/01/2021		566		21			21		587	587			
100147621	SHADYSIDE	OH		04/04/2024		236		(21)			(21)		216	216			
100049907	WILLIAMSBURG	VA		11/20/2020		510		(232)			(232)		278	278			
100134545	MISHAWAKA	IN		10/30/2023		212		(30)			(30)		182	182			
100126326	TRENTON	NJ		08/30/2023		(33)		262			262		229	229			
100170431	YORK	PA		10/09/2024		248		(29)			(29)		220	220			
100047422	SACRAMENTO	CA		11/20/2020		2,669		(247)			(247)		2,421	2,421			
100180536	FARMINGTON	NM		11/26/2024		2,389		(112)			(112)		2,276	2,276			
100146253	SAYREVILLE	NJ		03/19/2024		535		(80)			(80)		456	456			
100174483	DIXON	CA		10/31/2024		535		(57)			(57)		478	478			
100184801	SAINT CHARLES	IL		12/17/2024		362		(49)			(49)		312	312			
100160358	JACKSONVILLE	FL		09/06/2024		250		(29)			(29)		221	221			
100146437	PAYSON	AZ		03/19/2024		493		(72)			(72)		421	421			
100184846	KENNESAW	GA		12/17/2024		544		(56)			(56)		488	488			
100184677	CLATSKANIE	OR		12/17/2024		506		(53)			(53)		453	453			
100129807	CARSON CITY	NV		09/27/2023		246		(34)			(34)		212	212			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155568	KENT	WA		06/18/2024		852		(93)			(93)		759	759			
100146561	TOWNSEND	MA		03/19/2024		255		(31)			(31)		224	224			
100116195	SEABROOK	TX		07/20/2023		326		291			291		617	617			
100060582	MCDONOUGH	GA		06/01/2021		(2,924)		7			7	3,364	446	410	(36)		(36)
100109646	COLLEGE PARK	MD		06/14/2023		912		(65)			(65)		847	847			
100075640	CINCINNATI	OH		12/01/2021		170		(7)			(7)		163	163			
100167479	MIAMI BEACH	FL		10/31/2024		293		(32)			(32)		261	261			
100126402	BALTIMORE	MD		08/30/2023		250		(9)			(9)		241	241			
100028193	SARASOTA	FL		10/26/2018		1,004		165			165		1,169	1,169			
100012701	HENDERSON	NV		05/25/2017		263		139			139		402	402			
100013665	COMSTOCK PARK	MI		05/25/2017		580		97			97		677	677			
100146131	OVERLAND PARK	KS		03/19/2024		(2,847)		(79)			(79)	3,354	428	388	(40)		(40)
100139084	LAS VEGAS	NV		12/28/2023		224		(18)			(18)		207	207			
100146336	LAWRENCEVILLE	GA		03/19/2024		493		(71)			(71)		421	421			
100100070	MYRTLE BEACH	SC		03/28/2023		209		(35)			(35)		174	174			
100067301	MUSKEGO	WI		08/02/2021		806		31			31		838	838			
100028074	JACKSONVILLE	FL		10/26/2018		719		116			116		836	836			
100019585	SHERWOOD	AR		07/26/2018		573		(40)			(40)		534	534			
100024591	SURPRISE	AZ		09/20/2018		426		70			70		496	496			
100136127	PHOENIX	AZ		12/18/2023		236		(32)			(32)		204	204			
100055836	GEORGETOWN	SC		03/23/2021		1,063		(124)			(124)		938	938			
100042933	ROSEVILLE	CA		05/28/2020		1,864		98			98		1,962	1,962			
100100277	DES PLAINES	IL		03/24/2023		453		(57)			(57)		396	396			
100177935	BRIGHAM CITY	UT		11/19/2024		826		(72)			(72)		754	754			
100146516	TRACY	CA		03/19/2024		532		(75)			(75)		457	457			
100146449	EUGENE	OR		03/19/2024		181		(26)			(26)		155	155			
100010676	FARMINGTON HILLS	MI		12/23/2016		1,527		327			327		1,854	1,854			
100060335	SNEADS FERRY	NC		06/01/2021		(2,789)		8			8	3,361	580	595	15		15
100086604	HALLANDALE BEACH	FL		09/30/2022		273		(24)			(24)		249	249			
100012677	JACKSONVILLE	FL		05/25/2017		326		68			68		395	395			
100100132	HOUSTON	TX		03/28/2023		262		22			22		283	283			
100132738	DAYTONA BEACH	FL		11/03/2023		216		(18)			(18)		198	198			
100078955	OKLAHOMA CITY	OK		02/24/2022		557		11			11		569	569			
100020138	PHOENIX	AZ		07/17/2018		585		(30)			(30)		555	555			
100145521	UNITED KINGDOM	GBR		03/12/2024		(1,420)		1,420			1,420						
100043251	DES MOINES	IA		08/13/2020		1,263		70			70		1,334	1,334			
100077366	DANVILLE	VA		01/03/2022		865		(43)			(43)		821	821			
100128721	LAKE WORTH	FL		09/21/2023		245		(33)			(33)		212	212			
100101576	CHICAGO HEIGHTS	IL		04/26/2023		302		(23)			(23)		279	279			
100146035	ORLANDO	FL		03/19/2024		484		(67)			(67)		417	417			
100044918	ELDORADO	WI		11/19/2020		940		(55)			(55)		884	884			
100109003	ALPINE	CA		05/31/2023		251		(35)			(35)		216	216			
100011943	CHICAGO	IL		03/08/2017		358		34			34		392	392			
100054451	BROKEN ARROW	OK		03/23/2021		458		(74)			(74)		383	383			
100175017	THEODORE	AL		10/31/2024		264		(31)			(31)		233	233			
100079025	OMAHA	NE		02/24/2022		1,695		(30)			(30)		1,665	1,665			
100101752	TRENTON	NJ		03/31/2023		1,060		(1,060)			(1,060)						
100113816	KENOSHA	WI		06/29/2023		707		485			485		1,192	1,192			
100103370	EL CAJON	CA		06/16/2023		54,126		(1,176)			(1,176)		52,950	52,950			
100136832	BINGHAMTON	NY		11/27/2023		207		(13)			(13)		194	194			
100150091	HOUSTON	TX		06/14/2024		257		(30)			(30)		227	227			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175644	TOLEDO	OH		11/12/2024		244		(26)			(26)		219	219			
100079546	HOLLYWOOD	SC		04/08/2022		345		(106)			(106)		239	239			
100155510	FLORENCE	SC		06/18/2024		438		(88)			(88)		350	350			
100014451	DURHAM	ME		09/27/2017		423		56			56		479	479			
100076045	CORPUS CHRISTI	TX		01/07/2022		533		(62)			(62)		472	472			
100102591	MEMPHIS	TN		06/07/2023		333		(81)			(81)		252	252			
100068060	ENNIS	TX		09/23/2021		764		(53)			(53)		712	712			
100177688	RIALTO	CA		11/19/2024		538		(56)			(56)		483	483			
100164873	MORROW	GA		08/26/2024		269		(29)			(29)		240	240			
100018004	COLORADO SPRINGS	CO		05/22/2018		793		(52)			(52)		741	741			
100177826	MEDFORD	OR		11/19/2024		936		(80)			(80)		856	856			
100028014	HENDERSON	NV		10/26/2018		1,034		120			120		1,154	1,154			
100017519	MARYSVILLE	WA		04/26/2018		2,003		3			3		2,006	2,006			
100115276	HENRYETTA	OK		07/17/2023		706		(32)			(32)		673	673			
100063013	NEW CASTLE	DE		07/01/2021		1,011		(19)			(19)		993	993			
100115274	GALLOWAY	NJ		07/17/2023		227		(22)			(22)		205	205			
100184767	LUGOFF	SC		12/17/2024		571		(53)			(53)		518	518			
100133394	PEMBERTON	NJ		11/21/2023		5		(5)			(5)						
100026145	BLUFFTON	SC		09/20/2018		459		4			4		464	464			
100176210	MOUNT EPHRAIM	NJ		12/20/2024		256		(26)			(26)		230	230			
100147112	MEMPHIS	TN		05/08/2024		1,290		(74)			(74)		1,216	1,216			
100146356	BONNE TERRE	MO		03/19/2024		517		(59)			(59)		458	458			
100011059	STUARTS DRAFT	VA		12/23/2016		2,050		142			142		2,192	2,192			
100146071	PONTE VEDRA BEACH	FL		03/19/2024		504		(70)			(70)		434	434			
100129996	WELLSTON	OK		09/27/2023		250		(11)			(11)		239	239			
100171329	NORWALK	CA		10/16/2024		(2,736)		(344)			(344)	3,349	269	246	(23)		(23)
100157567	S-GRAVENHAGE	NLD		06/28/2024													
100173833	MEMPHIS	TN		10/31/2024		275		(35)			(35)		240	240			
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		266		(36)			(36)		230	230			
100067901	LITTLE ROCK	AR		09/23/2021		578		(62)			(62)		517	517			
100184913	MENIFEE	CA		12/17/2024		523		(48)			(48)		474	474			
100157546	BORN	NLD		06/28/2024													
100047512	SMYRNA	GA		11/20/2020		668		(190)			(190)		478	478			
100143837	SEXBIERUM	NLD		02/27/2024													
100157530	S-GRAVENHAGE	NLD		06/28/2024		(3,317)						3,339	22		(22)		(22)
100168961	S-GRAVENHAGE	NLD		09/26/2024													
100063146	BLOOMSBURG	PA		07/01/2021		834							834	834			
100153750	LANDGRAAF	NLD		05/30/2024													
100153776	BREDA	NLD		05/30/2024													
100139922	NETHERLANDS	NLD		12/28/2023													
100061721	CENTRAL CITY	KY		07/01/2021		544		(1)			(1)		543	543			
100147319	WINSUM	NLD		03/27/2024													
100100144	XENIA	OH		03/28/2023		216		(30)			(30)		186	186			
100129997	OKLAHOMA CITY	OK		09/27/2023		250		(11)			(11)		238	238			
100071771	TORRINGTON	CT		10/14/2021		562		(69)			(69)		493	493			
100139937	NETHERLANDS	NLD		12/28/2023													
100174392	SUISUN CITY	CA		10/31/2024		345		(47)			(47)		298	298			
100078983	MEMPHIS	TN		02/24/2022		524		(12)			(12)		512	512			
100165688	SAINT LOUIS	MO		08/29/2024		247		(23)			(23)		224	224			
100017732	SUNRISE	FL		04/26/2018		998		66			66		1,064	1,064			
100184589	WASHINGTONVILLE	NY		12/17/2024		351		(43)			(43)		308	308			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143654	LAS VEGAS	NV		02/22/2024		(1)		1			1						
100066722	BEVERLY	NJ		08/02/2021		(2,027)		(29)			(29)	3,317	1,261	1,236	(25)		(25)
100138976	EWING	NJ		12/21/2023		(71)		261			261		189	189			
100175874	DAYTONA BEACH	FL		11/12/2024		(3,080)		(21)			(21)	3,351	250	248	(2)		(2)
100155691	FAIRFIELD	CA		06/18/2024		610		(80)			(80)		530	530			
100043190	PAROWAN	UT		05/28/2020		824		190			190		1,014	1,014			
100184556	CLIFFSIDE PARK	NJ		12/17/2024		345		(42)			(42)		303	303			
100177681	SANTEE	CA		11/19/2024		751		(61)			(61)		689	689			
100077042	CHARLOTTE	NC		01/03/2022		603		(21)			(21)		582	582			
100164690	RIVERSIDE	CA		08/23/2024		524		(54)			(54)		470	470			
100067248	ALLENTOWN	PA		08/02/2021		348		39			39		387	387			
100101583	SYRACUSE	NY		04/26/2023		314		(22)			(22)		292	292			
100024270	BEECHER	IL		09/20/2018		556		(39)			(39)		517	517			
100029773	SPARKS	NV		10/26/2018		617		29			29		646	646			
100146497	CHULA VISTA	CA		03/19/2024		533		(72)			(72)		461	461			
100043603	BURNSVILLE	MN		08/13/2020		1,788		(132)			(132)		1,656	1,656			
100026053	ORLANDO	FL		09/20/2018		(4,113)		231			231	4,607	725	702	(23)		(23)
100080170	JACKSONVILLE	FL		02/25/2022		458		(80)			(80)		379	379			
100181596	MILWAUKEE	WI		12/09/2024		163		7			7		170	170			
100109955	LANSING	IL		06/22/2023		255		(18)			(18)		237	237			
100047305	RICHMOND	CA		11/20/2020		2,346		25			25		2,371	2,371			
100184639	DELTONA	FL		12/17/2024		371		(43)			(43)		327	327			
100146728	COLUMBUS	GA		03/20/2024		265		7			7		272	272			
100019988	LITTLE ELM	TX		07/30/2018		(2,253)		(24)			(24)	3,332	1,055	1,058	2		2
100169397	ONTARIO	CA		09/30/2024		19,185		(455)			(455)		18,730	18,730			
100114691	HOUSTON	TX		06/29/2023		9,096		116			116		9,213	9,213			
100062038	LEXINGTON	KY		07/01/2021		715		(16)			(16)		699	699			
100180870	UNITED KINGDOM	GBR		11/27/2024		20							20	20			
100057712	BLACKWOOD	NJ		06/30/2021		560		(48)			(48)		511	511			
100141551	HIGHLAND	CA		01/30/2024		172		(14)			(14)		158	158			
100088251	TRENTON	NJ		10/17/2022		276		(26)			(26)		250	250			
100174701	EASTPOINTE	MI		10/31/2024		281		(20)			(20)		261	261			
100067188	HUNTSVILLE	AL		08/02/2021		644		13			13		657	657			
100100045	EDINBURG	TX		03/28/2023		7,187		(772)			(772)		6,415	6,415			
100145917	CHESTERFIELD	MO		03/19/2024		752		(93)			(93)		658	658			
100024957	LUCERNE	CA		09/20/2018		249		43			43		292	292			
100064735	IONE	WA		07/14/2021		548		(67)			(67)		481	481			
100112596	MIAMI	FL		06/29/2023		121		423			423		544	544			
100017938	GREENVILLE	TX		05/22/2018		761		(52)			(52)		709	709			
100117270	PHILADELPHIA	PA		07/20/2023		283		2			2		285	285			
100047849	EAST STROUDSBURG	PA		11/20/2020		2,100		(363)			(363)		1,736	1,736			
100038581	MEATH	IRL		09/27/2019		4,441		116			116		4,558	4,558			
100135926	KISSIMMEE	FL		11/13/2023		220		(26)			(26)		194	194			
100013154	LAKE WORTH	FL		05/25/2017		439		111			111		549	549			
100177803	BUTLER	NJ		11/19/2024		319		(40)			(40)		279	279			
100062668	SAVANNAH	TN		07/01/2021		617		(17)			(17)		600	600			
100137347	CANTON	OH		12/01/2023		184		(15)			(15)		169	169			
100184860	AURORA	CO		12/17/2024		421		(67)			(67)		354	354			
100078979	MEMPHIS	TN		02/24/2022		549		(12)			(12)		537	537			
100117005	PHOENIX	AZ		07/20/2023		301		160			160		461	461			
100023741	GREENSBORO	NC		09/04/2018		580		(47)			(47)		532	532			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155378	HAWAIIAN PARADISE PARK	HI		06/18/2024		497		(54)			(54)		442	442			
100079182	GRAND RAPIDS	MI		02/24/2022		509		(23)			(23)		486	486			
100026273	POSEN	IL		09/20/2018		182		310			310		492	492			
100043353	MIAMI	FL		08/13/2020		667		55			55		721	721			
100055044	SPRINGFIELD	MA		03/23/2021		453		(58)			(58)		394	394			
100043898	JACKSONVILLE	FL		08/19/2020		337		4			4		341	341			
100169261	FRANKLINTON	NC		09/27/2024		182		(25)			(25)		157	157			
100177772	WHITTIER	CA		11/19/2024		467		(47)			(47)		421	421			
100026321	DAVENPORT	FL		09/20/2018		(4,123)		95			95	4,595	567	539	(28)		(28)
100185118	DES MOINES	IA		12/20/2024		185		(21)			(21)		164	164			
100077295	KANSAS CITY	KS		01/03/2022		819		(22)			(22)		797	797			
100155405	DENVER	CO		06/18/2024		677		(102)			(102)		574	574			
100012664	JACKSONVILLE	FL		05/25/2017		510		201			201		711	711			
100155758	FRONT ROYAL	VA		06/18/2024		1,732		(121)			(121)		1,612	1,612			
100063771	KENDALL	NY		07/01/2021		812		34			34		846	846			
100017013	SAN ANTONIO	TX		05/16/2018		(2,707)		(42)			(42)	3,333	584	557	(27)		(27)
100064721	MIAMI	FL		07/14/2021		(2,724)		(73)			(73)	3,324	527	525	(2)		(2)
100013568	RIO RANCHO	NM		05/25/2017		(2,906)		118			118	3,325	537	543	6		6
100060801	UNION POINT	GA		06/01/2021		(2,515)		8			8	3,325	818	824	6		6
100064332	ALLENTOWN	PA		07/01/2021		(2,696)		19			19	3,325	647	627	(19)		(19)
100172184	KOKOMO	IN		10/17/2024		236		(21)			(21)		214	214			
100162345	PALM CITY	FL		08/06/2024		1,116		(77)			(77)		1,039	1,039			
100155546	FORT WORTH	TX		06/18/2024		(1,843)		(135)			(135)	3,325	1,347	1,328	(20)		(20)
100090050	BALTIMORE	MD		01/13/2023		241		(12)			(12)		229	229			
100120790	NEZPERCE	ID		08/25/2023		242		(28)			(28)		213	213			
100155817	SNOHOMISH	WA		06/18/2024		(2,822)		(52)			(52)	3,325	450	459	9		9
100067345	MOBILE	AL		08/02/2021		530		47			47		577	577			
100043706	CLARKSBURG	MD		08/13/2020		(3,004)		(69)			(69)	3,325	252	263	11		11
100127212	BETHEL	VT		08/30/2023		(3,024)		(36)			(36)	3,325	265	276	11		11
100178187	LA VERNE	CA		11/19/2024		541		(47)			(47)		494	494			
100127007	MILLVILLE	NJ		08/30/2023		683		(89)			(89)		594	594			
100072221	PHOENIX	AZ		11/01/2021		597		(85)			(85)		512	512			
100184674	SOUTH JORDAN	UT		12/17/2024		(2,973)		(37)			(37)	3,337	327	317	(9)		(9)
100161779	CHICAGO HEIGHTS	IL		07/31/2024		230		(11)			(11)		219	219			
100064699	SAN ANTONIO	TX		07/14/2021		(2,777)		(73)			(73)	3,322	471	467	(3)		(3)
100112343	HOUSTON	TX		06/29/2023		86		14			14		100	100			
100164703	SAN PABLO	CA		08/23/2024		549		(49)			(49)		500	500			
100165191	ARNHEM	NLD		08/28/2024		1,697							1,697	1,697			
100111499	LADERA RANCH	CA		06/29/2023		189		392			392		582	582			
100156966	UNITED KINGDOM	GBR		06/27/2024		14							14	14			
100119670	LANDIS	NC		08/08/2023		244		6			6		250	250			
100174146	MEMPHIS	TN		10/31/2024		264		(36)			(36)		228	228			
100043371	GRAND PRAIRIE	TX		08/13/2020		731		(60)			(60)		671	671			
100111015	WAUKEGAN	IL		06/29/2023		(1,027)		1,301			1,301		274	274			
100070801	LEHIGH ACRES	FL		10/01/2021		808		(22)			(22)		786	786			
100136822	LUBBOCK	TX		11/27/2023		235		(15)			(15)		220	220			
100065492	COPPERAS COVE	TX		07/28/2021		542		(34)			(34)		508	508			
100117309	MIAMI	FL		07/20/2023		333		197			197		529	529			
100156900	MEMPHIS	TN		06/27/2024		225		(11)			(11)		214	214			
100143471	BRADENTON	FL		02/16/2024		16,891		343			343		17,234	17,234			
100054873	ULYSSES	KS		03/23/2021		(120)		221			221		101	101			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184692	HAMBURG	NY		12/17/2024		351		(45)			(45)		306	306			
100109824	CHICAGO	IL		06/22/2023		187		15			15		202	202			
100184445	MISSION VIEJO	CA		12/17/2024		392		(38)			(38)		354	354			
100013368	NORTH LAS VEGAS	NV		05/25/2017		559		69			69		628	628			
100111668	HARTVILLE	OH		06/29/2023		454		33			33		488	488			
100012440	VINCENT	AL		04/28/2017		197		253			253		450	450			
100155383	ROYAL OAKS	CA		06/18/2024		555		(56)			(56)		499	499			
100153866	DELMONT	PA		06/05/2024		209		(20)			(20)		190	190			
100146307	BOISE	ID		03/19/2024		(2,912)		(50)			(50)	3,322	361	339	(22)		(22)
100146045	LIVERMORE	CA		03/19/2024		505		(61)			(61)		443	443			
100148989	REDMOND	OR		04/17/2024		185		(19)			(19)		167	167			
100061111	STOCKTON	CA		06/01/2021		721		7			7		728	728			
100141740	BALTIMORE	MD		01/30/2024		245		(24)			(24)		220	220			
100101172	WINCHESTER	VA		04/28/2023		362		248			248		610	610			
100047990	ANKENY	IA		11/20/2020		468		(52)			(52)		416	416			
100171189	GARY	IN		11/22/2024		(3,313)		(3)			(3)	3,315	(1)		1		1
100057848	HOUSTON	TX		06/30/2021		603		(57)			(57)		546	546			
100014495	VICTORIA	TX		09/27/2017		892		(1)			(1)		891	891			
100146504	NORTH CHARLESTON	SC		03/19/2024		588		(61)			(61)		527	527			
100024002	NEW PORT RICHEY	FL		09/10/2018		571		(43)			(43)		529	529			
100053558	CANUTILLO	TX		03/23/2021		968		(56)			(56)		911	911			
100148992	SPRING BRANCH	TX		04/17/2024		192		(20)			(20)		172	172			
100062179	SAVANNAH	GA		07/01/2021		785		(4)			(4)		782	782			
100184641	PHOENIX	AZ		12/17/2024		(2,768)		(40)			(40)	3,316	508	508			
100064888	GREER	SC		07/14/2021		571		(54)			(54)		516	516			
100136726	INDEPENDENCE	MO		11/27/2023		(3,312)		182			182	3,316	186	193	7		7
100030538	ACWORTH	GA		12/20/2018		772		23			23		794	794			
100023961	REDLANDS	CA		09/10/2018		1,181		(61)			(61)		1,119	1,119			
100111140	DOVER	DE		06/29/2023		196		260			260		456	456			
100180907	UNITED KINGDOM	GBR		11/27/2024		(3,280)						3,317	37	21	(16)		(16)
100068088	SIOUX FALLS	SD		09/23/2021		551		(24)			(24)		527	527			
100184799	BLAUVELT	NY		12/17/2024		(2,777)		(18)			(18)	3,317	521	516	(5)		(5)
100063185	JEFFERSON CITY	TN		07/01/2021		737		(28)			(28)		709	709			
100117039	MEMPHIS	TN		07/20/2023		(3,017)		84			84	3,315	382	378	(4)		(4)
100112137	MINERAL	VA		06/29/2023		762		301			301		1,063	1,063			
100053374	LAKELAND	FL		03/23/2021		1,652		(173)			(173)		1,479	1,479			
100184714	SANTA FE	NM		12/17/2024		556		(40)			(40)		516	516			
100000459	SELMA	CA		09/27/2016		331		80			80		410	410			
100147246	TOLEDO	OH		03/28/2024		236		(11)			(11)		225	225			
100090690	RALEIGH	NC		12/29/2022		233		(15)			(15)		217	217			
100047029	CLEMSON	SC		11/20/2020		752		(49)			(49)		703	703			
100120439	ASHLAND	KY		08/18/2023		292		(20)			(20)		272	272			
100080204	SCHENECTADY	NY		02/25/2022		459		(71)			(71)		388	388			
100158460	OCEAN ISLE BEACH	NC		07/10/2024		32,081		(1,079)			(1,079)		31,002	31,002			
100139367	WOODRIDGE	IL		12/28/2023		211		(9)			(9)		202	202			
100151780	BROWNSVILLE	TX		05/10/2024		665		(64)			(64)		602	602			
100092050	BUFFALO	NY		02/09/2023		241		(23)			(23)		218	218			
100031498	PORTERVILLE	CA		03/29/2019		697		158			158		855	855			
100112117	RHOME	TX		06/29/2023		155							155	155			
100146272	LOVELAND	CO		03/19/2024		519		(59)			(59)		460	460			
100000587	GLENDALE	AZ		09/27/2016		1,580		(24)			(24)		1,556	1,556			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100018229	HACKENSACK	NJ		06/08/2018		564		(26)			(26)		538	538			
100184783	ORLAND PARK	IL		12/17/2024		394		(35)			(35)		359	359			
100054077	SALEM	AL		03/23/2021		155		(57)			(57)		98	98			
100164949	MEMPHIS	TN		08/28/2024		244		(11)			(11)		233	233			
100066720	SEWELL	NJ		08/02/2021		583		(8)			(8)		574	574			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		452		24			24		475	475			
100044017	TUSCALOOSA	AL		08/19/2020		224		10			10		234	234			
100061864	CLOVER	SC		07/01/2021		870		(31)			(31)		840	840			
100069041	THE COLONY	TX		09/01/2021		783		(19)			(19)		765	765			
100139350	WILMINGTON	DE		12/28/2023		184		(10)			(10)		174	174			
100127343	ORLANDO	FL		08/30/2023		1,059		80			80		1,139	1,139			
100062456	MIDWEST CITY	OK		07/01/2021		295		(32)			(32)		263	396		133	133
100063055	BEEVILLE	TX		07/01/2021		757		(18)			(18)		738	738			
100026853	PHOENIX	AZ		09/26/2018		401		130			130		531	531			
100081312	FULLERTON	CA		03/18/2022		557		18			18		575	575			
100090368	KANNAPOLIS	NC		02/03/2023		308		(52)			(52)		256	256			
100174455	NAMPA	ID		10/31/2024		1,198		(58)			(58)		1,140	1,140			
100100204	LINDENWOLD	NJ		03/17/2023		1,005		(1,005)			(1,005)						
100154823	BRANT	NY		07/19/2024		252		(30)			(30)		222	222			
100146311	BROOKS	GA		03/19/2024		486		(53)			(53)		434	434			
100178101	STANWOOD	WA		11/19/2024		623		(99)			(99)		524	524			
100158320	UNITED KINGDOM	GBR		07/09/2024		(1,410)		1,410			1,410						
100049178	ROUND LAKE BEACH	IL		11/20/2020		583		(27)			(27)		555	555			
100066058	RUTHER GLEN	VA		08/02/2021		528		(13)			(13)		515	515			
100136776	MEMPHIS	TN		11/27/2023		185		(12)			(12)		172	172			
100113672	CAPON BRIDGE	WV		06/29/2023		1,067		577			577		1,644	1,644			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		1,400		(57)			(57)		1,343	1,343			
100070414	TUCSON	AZ		09/23/2021		547		(53)			(53)		493	493			
100175726	LA VERNE	CA		11/12/2024		375		(32)			(32)		343	343			
100028470	MIAMI	FL		10/26/2018		623		68			68		691	691			
100099648	FONTANA	CA		04/06/2023		242		(26)			(26)		216	216			
100184905	MANASSAS	VA		12/17/2024		52,197		(1,320)			(1,320)		50,877	50,877			
100011997	TUCSON	AZ		03/08/2017		985		136			136		1,121	1,121			
100184836	OGDEN	UT		12/17/2024		450		(39)			(39)		411	411			
100162029	KISSIMMEE	FL		07/31/2024		893		(22)			(22)		871	871			
100090706	CLEVELAND	OH		12/29/2022		(6)		6			6						
100143812	VLISSINGEN	NLD		02/27/2024		10,633							10,633	10,633			
100064812	JACKSON	TN		07/14/2021		558		(60)			(60)		499	499			
100139930	NETHERLANDS	NLD		12/28/2023		943							943	943			
100055003	LEXINGTON	NC		03/23/2021		992		(424)			(424)		569	569			
100157740	HUGHSON	CA		07/02/2024		519		(42)			(42)		477	477			
100064512	SAVANNAH	GA		07/01/2021		718		19			19		738	738			
100155697	LEMOORE	CA		06/18/2024		874		(74)			(74)		800	800			
100113776	MACOMB	MI		06/29/2023		207		363			363		571	571			
100066436	SPRINGFIELD	MA		08/02/2021		622		(20)			(20)		602	602			
100130023	ALLENTOWN	PA		09/27/2023		247		(11)			(11)		236	236			
100126911	ST CLAIR SHORES	MI		08/30/2023		753		(140)			(140)		613	613			
100078814	ROCHESTER	NH		02/24/2022		538		(22)			(22)		516	516			
100156965	UNITED KINGDOM	GBR		06/27/2024		15							15	15			
100173959	DETROIT	MI		10/31/2024		610		(52)			(52)		558	558			
100184764	CAROL STREAM	IL		12/17/2024		358		(30)			(30)		328	328			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012948	LAUDERHILL	FL		05/25/2017		560		81			81		641	641			
100113770	DALLAS	TX		06/29/2023		276		26			26		302	302			
100114014	FEDERAL WAY	WA		06/29/2023		143		53			53		196	196			
100078964	LINCOLN	NE		02/24/2022		644		(20)			(20)		623	623			
100173875	PARKER CITY	IN		10/31/2024		244		(34)			(34)		210	210			
100154854	LAS VEGAS	NV		07/19/2024		275		(22)			(22)		253	253			
100174070	MEMPHIS	TN		10/31/2024		262		(36)			(36)		227	227			
100174088	MEMPHIS	TN		10/31/2024		262		(36)			(36)		227	227			
100139703	UNITED KINGDOM	GBR		12/18/2023		416							416	416			
100146404	LA PLATA	MD		03/19/2024		555		(57)			(57)		499	499			
100143545	PORT HURON	MI		02/21/2024		229		(9)			(9)		220	220			
100175507	PALM BAY	FL		12/23/2024		1,166		(80)			(80)		1,086	1,086			
100020301	MARTINSBURG	WV		07/17/2018		616		(35)			(35)		581	581			
100155852	RINCON	GA		06/18/2024		319		(19)			(19)		299	299			
100174075	ST. LOUIS	MO		10/31/2024		(242)		460			460		217	217			
100113728	LA PUENTE	CA		06/29/2023		(2,965)		417			417	3,315	767	761	(6)		(6)
100184552	SANTA CLARITA	CA		12/17/2024		366		(29)			(29)		338	338			
100169232	MIDFIELD	AL		09/27/2024		155		(23)			(23)		133	133			
100140762	COLUMBIA	SC		01/22/2024		212		(6)			(6)		207	207			
100169259	WILKES-BARRE	PA		09/27/2024		159		(23)			(23)		136	136			
100074762	WILLCOX	AZ		12/01/2021		601		(29)			(29)		572	572			
100042965	SACRAMENTO	CA		05/28/2020		1,762		(11)			(11)		1,751	1,751			
100109697	TUSCALOOSA	AL		06/15/2023		1		(1)			(1)						
100175757	OAKLAND	CA		11/12/2024		372		(29)			(29)		343	343			
100019828	EL PASO	TX		07/26/2018		1,258		(57)			(57)		1,201	1,201			
100156931	UNITED KINGDOM	GBR		06/27/2024		445							445	445			
100050334	TUCSON	AZ		11/20/2020		383		(71)			(71)		312	312			
100061119	CHATTANOOGA	TN		06/01/2021		490		6			6		497	497			
100134053	LUFKIN	TX		10/25/2023		243		(15)			(15)		228	228			
100134057	LUFKIN	TX		10/25/2023		243		(15)			(15)		228	228			
100016396	AMBLER	PA		04/05/2018		889		(21)			(21)		868	868			
100147211	HARRISBURG	PA		03/28/2024		235		(15)			(15)		220	220			
100145010	UNITED KINGDOM	GBR		03/12/2024		52		(27)			(27)		25	25			
100014490	MINNEAPOLIS	MN		09/27/2017		1,844		126			126		1,970	1,970			
100099841	BROOKSVILLE	FL		02/28/2023		234		(20)			(20)		214	214			
100017871	ANNAPOLIS	MD		05/30/2018		2,077		(102)			(102)		1,975	1,975			
100119764	MILLVILLE	NJ		08/08/2023		276		(13)			(13)		263	263			
100164682	COSTA MESA	CA		08/23/2024		496		(54)			(54)		442	442			
100111882	MARCUS HOOK	PA		06/29/2023		155		374			374		529	529			
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		259		(4)			(4)		255	255			
100184725	HENDERSON	NV		12/17/2024		499		(29)			(29)		470	470			
100155795	LAS VEGAS	NV		06/18/2024		845		(64)			(64)		781	781			
100130332	BALTIMORE	MD		09/28/2023		225		(36)			(36)		189	189			
100110981	PLYMOUTH MEETING	PA		06/29/2023		194		94			94		288	288			
100184600	REDLANDS	CA		12/17/2024		608		(29)			(29)		579	579			
100047216	COLUMBIA CITY	IN		11/20/2020		415		(182)			(182)		233	233			
100064349	WILMER	AL		07/01/2021		987		57			57		1,044	1,044			
100050236	NEWBURGH	NY		11/20/2020		686		(152)			(152)		534	534			
100067827	SPRING HILL	FL		09/23/2021		538		(70)			(70)		468	468			
100113518	YORKVILLE	IL		06/29/2023		122		27			27		149	149			
100013489	ADELANTO	CA		05/25/2017		642		266			266		909	909			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101567	TINLEY PARK	IL		04/26/2023		312		(32)			(32)		280	280			
100143483	BRAWLEY	CA		02/16/2024		238		(18)			(18)		220	220			
100092034	MILLVILLE	NJ		02/09/2023		255		(16)			(16)		239	239			
100062217	EL PASO	TX		07/01/2021		1,754		(52)			(52)		1,702	1,702			
100164686	MORENO VALLEY	CA		08/23/2024		518		(33)			(33)		485	485			
100088181	ST. JOSEPH	MO		10/25/2022		(4,237)		(4)			(4)	4,550	308	267	(42)		(42)
100100236	HIGH POINT	NC		03/17/2023		256		(12)			(12)		244	244			
100067541	COUNCIL BLUFFS	IA		09/23/2021		844		(93)			(93)		751	751			
100026103	ORLANDO	FL		09/20/2018		658		119			119		778	778			
100184689	TUCSON	AZ		12/17/2024		556		(27)			(27)		529	529			
100155416	ELK GROVE	CA		06/18/2024		(4,041)		(54)			(54)	4,550	455	452	(3)		(3)
100149982	TORRINGTON	CT		06/07/2024		249		(17)			(17)		233	233			
100126727	TEMPLE	GA		08/30/2023		(4,356)		77			77	4,550	271	250	(21)		(21)
100025512	ELLENWOOD	GA		09/20/2018		(3,077)		29			29	4,550	1,502	1,477	(25)		(25)
100167122	MACON	GA		09/13/2024		(4,283)		(48)			(48)	4,550	219	202	(17)		(17)
100116129	MADERA	CA		07/20/2023		1,301		220			220		1,521	1,521			
100130343	HILLSBORO	OR		09/28/2023		(3,966)		(18)			(18)	4,550	566	549	(17)		(17)
100164662	LOS ANGELES (AREA OF PORTER RA	CA		08/23/2024		(4,008)		(32)			(32)	4,550	510	492	(18)		(18)
100140338	ROSHARON	TX		01/18/2024		(1,407)		(18)			(18)	4,550	3,125	3,124	(1)		(1)
100109238	MEMPHIS	TN		07/21/2023		(4,276)		(22)			(22)	4,550	252	227	(25)		(25)
100164687	UPPER CHICHESTER	PA		08/23/2024		524		(32)			(32)		492	492			
100152884	BROWNSVILLE	TX		05/22/2024		226		9			9		235	235			
100133962	MINERSVILLE	PA		10/25/2023		185		(14)			(14)		172	172			
100048655	POMPANO BEACH	FL		11/20/2020		(4,138)		(68)			(68)	4,550	343	321	(22)		(22)
100162354	KILLEEN	TX		08/06/2024		551		(43)			(43)		508	508			
100047360	LINCOLN CITY	OR		11/20/2020		391		(122)			(122)		269	269			
100142044	KATY	TX		02/29/2024		243		(17)			(17)		226	226			
100088910	GALLOWAY	NJ		11/15/2022		421		(61)			(61)		359	359			
100048652	CHICAGO RIDGE	IL		11/20/2020		342		105			105		446	446			
100116202	DELTONA	FL		07/20/2023		330		225			225		555	555			
100023478	VIRGINIA BEACH	VA		09/04/2018		665		(50)			(50)		615	615			
100064979	RAVENNA	OH		07/14/2021		560		(46)			(46)		514	514			
100146044	DENTON	TX		03/19/2024		214		(23)			(23)		191	191			
100155451	PHELAN	CA		06/18/2024		131		(23)			(23)		109	109			
100178150	ALLENTOWN	PA		11/19/2024		352		(82)			(82)		270	270			
100175788	EUCLID	OH		11/12/2024		317		(11)			(11)		306	306			
100012338	WAKE FOREST	NC		04/28/2017		740		193			193		932	932			
100011627	WESTON	FL		03/08/2017		2,343		101			101		2,444	2,444			
100090174	BALTIMORE	MD		01/13/2023		246		(16)			(16)		230	230			
100060651	WESTLAND	MI		06/01/2021		730		7			7		737	737			
100155425	FAIRFIELD TOWNSHIP	OH		06/18/2024		442		(89)			(89)		354	354			
100174440	NORTH SMITHFIELD	RI		10/31/2024		560		(28)			(28)		532	532			
100134918	DETROIT	MI		10/30/2023		207		(15)			(15)		191	191			
100175812	MACON	GA		11/12/2024		253		(16)			(16)		237	237			
100150066	OMAHA	NE		06/14/2024		225		(14)			(14)		211	211			
100079877	ORLANDO	FL		04/25/2022		441		(101)			(101)		340	340			
100014177	REDDING	CA		05/25/2017		839		223			223		1,062	1,062			
100184531	TRIANGLE	VA		12/17/2024		1,043		(38)			(38)		1,005	1,005			
100024536	NORTH LAS VEGAS	NV		09/20/2018		567		223			223		791	791			
100111255	CHICAGO HEIGHTS	IL		06/29/2023		1,035		(97)			(97)		938	938			
100114079	MILWAUKEE	WI		06/29/2023		192		318			318		510	510			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153543	UNITED KINGDOM	GBR		05/29/2024		14							14	14			
100060357	PEARLAND	TX		06/01/2021		396		7			7		402	402			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		474		318			318		792	792			
100174173	BISHOP	TX		10/31/2024		256		(43)			(43)		214	214			
100013380	PORT ST LUCIE	FL		05/25/2017		637		180			180		817	817			
100046338	VINELAND	NJ		11/25/2020		(2,839)		163			163	3,286	610	601	(9)		(9)
100112702	NEWPORT NEWS	VA		06/29/2023		299		257			257		556	556			
100112552	GONZALES	LA		06/29/2023		276		38			38		315	315			
100061592	HOBBS	NM		07/01/2021		704		1			1		705	705			
100166305	BIRMINGHAM	AL		10/23/2024		267		18			18		285	285			
100136793	COHOES	NY		11/27/2023		185		(16)			(16)		169	169			
100154967	RICHMOND	VA		07/19/2024		259		(27)			(27)		232	232			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		294		249			249		543	543			
100186706	SAN ANTONIO	TX		12/31/2024		189		(18)			(18)		171	171			
100113596	RINGWOOD	NJ		06/29/2023		189		380			380		568	568			
100063054	TRENTON	NJ		07/01/2021		532		(3)			(3)		529	529			
100175550	CORONA	CA		11/08/2024		51		(51)			(51)						
100068942	FARMVILLE	NC		09/01/2021		788		(22)			(22)		766	766			
100154819	BATON ROUGE	LA		07/19/2024		297		(74)			(74)		223	223			
100146123	PHOENIX	AZ		03/19/2024		(3,731)		(84)			(84)	4,597	783	853	219	(149)	70
100079158	TUSCALOOSA	AL		02/24/2022		530		(49)			(49)		482	482			
100184780	NORTHVILLE	MI		12/17/2024		369		(21)			(21)		348	348			
100174487	SAN ANTONIO	TX		10/31/2024		545		(79)			(79)		466	466			
100100422	BLACKWOOD	NJ		04/27/2023		1,910		459			459		2,370	2,370			
100014526	LAKELAND	FL		09/27/2017		220		(3)			(3)		217	217			
100100306	FORT WORTH	TX		03/24/2023		155		(12)			(12)		143	143			
100029487	LAFAYETTE	TN		10/26/2018		550		16			16		566	566			
100086786	EL PASO	TX		10/04/2022		10,853		132			132		10,985	10,985			
100185671	UNITED KINGDOM	GBR		12/20/2024		31							31	31			
100173876	PARKER CITY	IN		10/31/2024		243		(34)			(34)		209	209			
100043764	SALT LAKE CITY	UT		08/13/2020		890		(78)			(78)		813	813			
100029603	PHOENIX	AZ		10/26/2018		275		60			60		335	335			
100111770	TUCSON	AZ		06/29/2023		173		419			419		593	593			
100088965	ORLANDO	FL		11/15/2022		428		(33)			(33)		395	395			
100146496	SANTA CLARITA	CA		03/19/2024		378		(54)			(54)		324	324			
100066572	WARR ACRES	OK		08/02/2021		593		(22)			(22)		571	571			
100045325	BELVIDERE	IL		11/25/2020		1,173		(159)			(159)		1,013	1,013			
100057789	WACO	TX		06/30/2021		559		(59)			(59)		500	500			
100112086	HANOVER	PA		06/29/2023		209		6			6		215	215			
100061331	LEWISBURG	OH		06/01/2021		796		8			8		804	804			
100157741	SAN MARCOS	CA		07/02/2024		20,086		(641)			(641)		19,445	19,445			
100141602	MOAB	UT		01/30/2024		1,066		(66)			(66)		1,000	1,000			
100117650	OCALA	FL		07/20/2023		178		(4)			(4)		173	173			
100011868	RICHMOND	VA		03/08/2017		399		41			41		440	440			
100081232	OKLAHOMA CITY	OK		03/18/2022		537		42			42		579	579			
100024846	FESTUS	MO		09/20/2018		435		91			91		526	526			
100117332	PALMDALE	CA		07/20/2023		408		258			258		665	665			
100184853	CHANDLER	AZ		12/17/2024		407		(19)			(19)		387	387			
100145885	LOXAHATCHEE	FL		03/19/2024		1,402		(119)			(119)		1,283	1,283			
100111333	POMPANO BEACH	FL		06/29/2023		29		480			480		509	509			
100146077	STOCKTON	CA		03/19/2024		542		(44)			(44)		499	499			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139001	BALTIMORE	MD		12/21/2023		2,486		(31)			(31)		2,455	2,455			
100019690	SPRINGVILLE	UT		07/26/2018		2,424		(64)			(64)		2,360	2,360			
100177867	TEMECULA	CA		11/19/2024		568		(25)			(25)		543	543			
100107835	SUNRISE	FL		05/19/2023		159		(11)			(11)		148	148			
100112846	LIBERTY	NY		06/29/2023		1,018		(124)			(124)		893	893			
100176131	LANOKA HARBOR	NJ		12/20/2024		248		(9)			(9)		239	239			
100144785	UNITED KINGDOM	GBR		03/12/2024		(643)		643			643						
100061839	CHEEKTOWAGA	NY		07/01/2021		799		(22)			(22)		777	777			
100112800	MASTIC BEACH	NY		06/29/2023		1,526		317			317		1,843	1,843			
100180670	HOLLYWOOD	FL		11/26/2024		237		(27)			(27)		210	210			
100081389	SPRING LAKE	NC		03/18/2022		1,466		273			273		1,739	1,739			
100017843	MORENO VALLEY	CA		05/30/2018		2,519		(12)			(12)		2,507	2,507			
100060777	MORGANTOWN	WV		06/01/2021		(3,825)		8			8	4,573	755	814	59		59
100175762	LAS VEGAS	NV		11/12/2024		198		(18)			(18)		180	180			
100017857	FORT WORTH	TX		05/30/2018		(2,684)		(48)			(48)	3,272	540	545	5		5
100014512	SILVER SPRING	MD		09/27/2017		2,121		(52)			(52)		2,069	2,069			
100155205	DALLAS	TX		07/19/2024		256		(49)			(49)		207	207			
100155203	MESQUITE	TX		07/19/2024		256		(49)			(49)		207	207			
100026167	HOUSTON	TX		09/20/2018		269		83			83		352	352			
100163927	SANDUSKY	MI		10/04/2024		7,583		(232)			(232)		7,351	7,351			
100081035	SAN BRUNO	CA		03/18/2022		567		64			64		631	631			
100111191	WAPPINGERS FALLS	NY		06/29/2023		659		446			446		1,105	1,105			
100136785	RACINE	WI		11/27/2023		202		(10)			(10)		192	192			
100112909	PHOENIX	AZ		06/29/2023		390		55			55		445	445			
100184823	DAWSONVILLE	GA		12/17/2024		813		(27)			(27)		786	786			
100155196	MESQUITE	TX		07/19/2024		255		(48)			(48)		207	207			
100049271	WAYNE	MI		11/20/2020		386		(48)			(48)		337	337			
100185552	HOWE	TX		12/20/2024		262		(8)			(8)		253	253			
100154744	LANCASTER	NY		07/19/2024		277		(13)			(13)		264	264			
100149039	FORT MC COY	FL		04/19/2024		224							224	224			
100047579	MIAMI	FL		11/20/2020		2,454		3			3		2,458	2,458			
100076104	COLUMBUS	OH		01/07/2022		546		(54)			(54)		491	491			
100147105	DURHAM	NC		03/28/2024		237		(75)			(75)		162	162			
100048842	MATTHEWS	NC		11/20/2020		2,088		(190)			(190)		1,898	1,898			
100030373	CIBOLA	TX		12/20/2018		1,496		34			34		1,530	1,530			
100139859	UNITED KINGDOM	GBR		12/28/2023													
100023857	DALLAS	TX		09/10/2018		563		(28)			(28)		535	535			
100055425	CHICAGO	IL		03/23/2021		1,371		(107)			(107)		1,264	1,264			
100172723	GEORGETOWN	TX		11/21/2024		1,008		(24)			(24)		983	983			
100149956	MILWAUKEE	WI		06/07/2024		158		1			1		159	159			
100165113	UNITED KINGDOM	GBR		08/27/2024		352							352	352			
100164146	COLUMBUS	GA		08/21/2024		(13)		13			13						
100013839	QUEEN CREEK	AZ		05/25/2017		419		(3)			(3)		416	416			
100070825	PHILADELPHIA	PA		10/01/2021		1,188		(8)			(8)		1,179	1,179			
100115260	DOLTON	IL		07/17/2023		254		(13)			(13)		240	240			
100086658	PORT SAINT LUCIE	FL		09/30/2022		(10)		10			10						
100099920	LAKE ARIEL	PA		03/28/2023		6,106		(511)			(511)		5,595	5,595			
100184842	WEST UNION	SC		12/17/2024		672		(20)			(20)		652	652			
100165133	UNITED KINGDOM	GBR		08/27/2024		25							25	25			
100023312	EAST POINT	GA		08/16/2018		715		(35)			(35)		680	680			
100013345	LANSING	MI		05/25/2017		417		33			33		450	450			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100184388	HIGHLANDS	TX		12/16/2024		159		(1)			(1)		158	158			
100120170	DAYTON	KY		08/14/2023		182		(10)			(10)		172	172			
100117370	LOS ANGELES	CA		07/20/2023		(85)		85			85						
100118077	CHARLOTTE	NC		07/20/2023		260		(21)			(21)		239	239			
100146321	STUART	FL		03/19/2024		(1,229)		(143)			(143)	3,264	1,892	1,900	8		8
100108353	JOHNSON CITY	NY		05/25/2023		199		(15)			(15)		184	184			
100172673	AURORA	CO		11/21/2024		2		(2)			(2)						
100062090	TUSCALOOSA	AL		07/01/2021		372		5			5		377	377			
100100830	CHICAGO	IL		04/28/2023		1,877		(7)			(7)		1,870	1,870			
100174419	MOYOCK	NC		10/31/2024		1,447		(110)			(110)		1,337	1,337			
100173799	PENN HILLS	PA		10/30/2024		314		(71)			(71)		243	243			
100054811	WHITESTONE	NY		03/23/2021		2,233		(300)			(300)		1,933	1,933			
100117279	TUSCALOOSA	AL		07/20/2023		238		(18)			(18)		220	220			
100158177	UNITED KINGDOM	GBR		07/09/2024		(1,326)		1,326			1,326						
100174461	SAHUARITA	AZ		10/31/2024		563		(14)			(14)		549	549			
100117031	LA PORTE	IN		07/20/2023		308		103			103		411	411			
100146762	DALLAS	TX		03/20/2024		270		(15)			(15)		255	255			
100064855	CLINTON	IL		07/14/2021		569		(56)			(56)		513	513			
100064857	CLINTON	IL		07/14/2021		569		(56)			(56)		513	513			
100064858	CLINTON	IL		07/14/2021		569		(56)			(56)		513	513			
100064860	CLINTON	IL		07/14/2021		569		(56)			(56)		513	513			
100064861	CLINTON	IL		07/14/2021		569		(56)			(56)		513	513			
100113585	FLORENCE	AZ		06/29/2023		183		391			391		573	573			
100143315	SAN ANTONIO	TX		02/16/2024		98,880		(367)			(367)		98,513	98,513			
100100288	DELRAY BEACH	FL		03/24/2023		244		(16)			(16)		228	228			
100011252	WOODBURN	OR		01/27/2017		2,776		2,683			2,683		5,459	5,459			
100127694	LAS VEGAS	NV		09/08/2023		359		(13)			(13)		346	346			
100111008	PALMETTO	FL		06/29/2023		1,247		254			254		1,501	1,501			
100112506	CLEVELAND	OH		06/29/2023		160		366			366		527	527			
100108491	BALTIMORE	MD		05/25/2023		249		(15)			(15)		234	234			
100184947	SIMI VALLEY	CA		12/17/2024		865		(97)			(97)		768	768			
100112407	HIGHLAND	IL		06/29/2023		1,239		162			162		1,401	1,401			
100101861	WEST PALM BEACH	FL		04/06/2023		227		(14)			(14)		212	212			
100103202	EVANSVILLE	IN		04/21/2023		205		(13)			(13)		192	192			
100014518	SYKESVILLE	MD		09/27/2017		1,395		(35)			(35)		1,360	1,360			
100128778	BELLAIRE	MI		09/21/2023		227		(68)			(68)		159	159			
100010904	LEMON GROVE	CA		12/23/2016		(180)		180			180						
100065144	WARNER ROBINS	GA		07/14/2021		588		(32)			(32)		555	555			
100139155	PHILADELPHIA	PA		12/28/2023		292		(10)			(10)		283	283			
100128497	LAS VEGAS	NV		09/15/2023		254		(13)			(13)		240	240			
100088831	NAPLES	FL		11/15/2022		278		(21)			(21)		258	258			
100178073	VIRGINIA BEACH	VA		11/19/2024		1,231		(33)			(33)		1,198	1,198			
100141911	UPPER DARBY	PA		03/27/2024		92		(14)			(14)		78	78			
100112108	VINELAND	NJ		06/29/2023		161		488			488		649	649			
100062894	WEST SENECA	NY		07/01/2021		266		(7)			(7)		259	259			
100012091	CLEARWATER	FL		03/08/2017		(2,612)		110			110	3,270	767	764	(3)		(3)
100114332	NEWBURG	MO		06/29/2023		171		63			63		233	233			
100127928	LOUISVILLE	KY		09/08/2023		1,492		40			40		1,532	1,532			
100109968	CLEVELAND	OH		06/22/2023		300		(12)			(12)		288	288			
100060935	HAMPTON	VA		06/01/2021		500		6			6		506	506			
100057579	SAN ANTONIO	TX		06/30/2021		549		(59)			(59)		490	490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100039000	DUBLIN	IRL		09/27/2019		2,019		1,227			1,227		3,246	3,246			
100088901	GRIFFIN	GA		11/15/2022		268		1			1		269	269			
100018068	TEMPE	AZ		06/08/2018		1,332		(68)			(68)		1,264	1,264			
100028150	MONROE	NY		10/26/2018		324		59			59		383	383			
100030368	ROSEVILLE	MN		12/20/2018		1,565		39			39		1,603	1,603			
100184443	LONG BEACH	CA		12/17/2024		357		(8)			(8)		348	348			
100055101	PHILADELPHIA	PA		03/23/2021		813		(134)			(134)		679	679			
100046815	MARIETTA	GA		11/20/2020		1,493		(506)			(506)		987	987			
100066024	BAY SHORE	NY		08/02/2021		881		(13)			(13)		868	868			
100065601	CHICAGO	IL		07/28/2021		(2,060)		(139)			(139)	4,532	2,334	2,314	(20)		(20)
100116382	DOLTON	IL		07/20/2023		249		45			45		294	294			
100165087	UNITED KINGDOM	GBR		08/27/2024		(4,538)						4,520	(18)	22	40		40
100064540	CINCINNATI	OH		07/01/2021		591		74			74		666	666			
100072529	REDFORD	MI		11/01/2021		1,390		(46)			(46)		1,344	1,344			
100068310	LAFAYETTE	IN		08/25/2021		474		(14)			(14)		459	459			
100174522	YORK	PA		10/31/2024		188		(38)			(38)		149	149			
100184828	HAMPTON	NJ		12/17/2024		1,754		(16)			(16)		1,738	1,738			
100175763	CAPE MAY	NJ		11/12/2024		40,865		(258)			(258)		40,608	40,608			
100062950	LAFAYETTE	GA		07/01/2021		760		(23)			(23)		738	738			
100174957	PITTSBURGH	PA		10/31/2024		231		(28)			(28)		203	203			
100103111	GARFIELD HEIGHTS	OH		04/21/2023		219		(11)			(11)		209	209			
100090667	JACKSONVILLE	FL		12/29/2022		(3,104)		(12)			(12)	3,251	135	143	8		8
100050323	PHOENIX	AZ		11/20/2020		882		(220)			(220)		663	663			
100084621	CONWAY	SC		08/02/2022		349		(28)			(28)		321	321			
100109841	ST. LOUIS	MO		06/22/2023		895		(43)			(43)		852	852			
100061187	LIMA	OH		06/01/2021		461		6			6		467	467			
100084761	MYRTLE BEACH	SC		08/02/2022		287		(61)			(61)		226	226			
100070760	NAMPA	ID		10/01/2021		624		(1)			(1)		624	624			
100153457	SHARON HILL	PA		05/30/2024		186		(16)			(16)		170	170			
100112391	CHICAGO	IL		06/29/2023		93		322			322		415	415			
100114501	NAMPA	ID		06/29/2023		1,239		60			60		1,299	1,299			
100049294	COSTA MESA	CA		11/20/2020		1,982		(81)			(81)		1,901	1,901			
100062968	PHILADELPHIA	PA		07/01/2021		(2,471)		(21)			(21)	3,240	748	737	(11)		(11)
100153425	TUSKEGEE	AL		05/30/2024		211		(10)			(10)		201	201			
100138215	BUFORD	GA		12/14/2023		179		25			25		204	204			
100126360	LOUISVILLE	KY		08/30/2023		72		(72)			(72)						
100128520	VALENCIA	CA		09/15/2023		93,121		(490)			(490)		92,631	92,631			
100030080	EL MIRAGE	AZ		12/20/2018		463		49			49		512	512			
100012708	NORTH LAS VEGAS	NV		05/25/2017		287		103			103		390	390			
100076157	COLUMBIA	SC		01/07/2022		534		(46)			(46)		488	488			
100155166	CAPE CORAL	FL		07/19/2024		273		(8)			(8)		265	265			
100155960	RIVERTON	UT		06/18/2024		244		(5)			(5)		238	238			
100084684	LAKELAND	FL		08/02/2022		322		(25)			(25)		297	297			
100174117	MONROEVILLE	PA		10/31/2024		251		(34)			(34)		217	217			
100169213	INDIANAPOLIS	IN		09/27/2024		194		(23)			(23)		171	171			
100114026	ELMWOOD PARK	NJ		06/29/2023		155		457			457		612	612			
100139834	UNITED KINGDOM	GBR		12/18/2023		585							585	585			
100184941	VILLAS	NJ		12/17/2024		357		(53)			(53)		305	305			
100177860	PLYMOUTH	MI		11/19/2024		(1,495)		(164)			(164)	3,237	1,579	1,559	(20)		(20)
100161865	BALTIMORE	MD		07/31/2024		207		(8)			(8)		200	200			
100048854	CHICAGO	IL		11/20/2020		849		(162)			(162)		686	686			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066052	SEAGOVILLE	TX		08/02/2021		1,105		(87)			(87)		1,018	1,018			
100155556	LAKELAND	FL		06/18/2024		452		(75)			(75)		377	377			
100060568	OMAHA	NE		06/01/2021		812		8			8		819	819			
100131864	MYRTLE BEACH	SC		10/06/2023		243		(26)			(26)		217	217			
100127234	ALEXANDRIA	VA		08/30/2023		(121)		956			956	3,144	3,978	3,958	(20)		(20)
100048773	SAINT PAUL	MN		11/20/2020		1,377		(10)			(10)		1,366	1,366			
100136810	DAYTON	OH		11/27/2023		176		(13)			(13)		163	163			
100060580	ALLEN PARK	MI		06/01/2021		769		7			7		775	775			
100028135	PHOENIX	AZ		10/26/2018		334		36			36		369	369			
100060948	WESLACO	TX		06/01/2021		779		7			7		786	786			
100076135	WAYNE	MI		01/07/2022		541		(60)			(60)		482	482			
100175871	LEESBURG	FL		11/12/2024		247		(27)			(27)		219	219			
100139086	BUHL	ID		12/28/2023		1,899		(189)			(189)		1,709	1,709			
100090026	CLEVELAND	OH		01/13/2023		465		(24)			(24)		441	441			
100019593	PENSACOLA	FL		07/26/2018		587		(23)			(23)		564	564			
100116250	AUGUSTA	GA		07/20/2023		(107)		107			107						
100072544	PHOENIX	AZ		11/01/2021		1,708		(39)			(39)		1,669	1,669			
100029006	CANTON	OH		10/26/2018		310		130			130		440	440			
100099554	CHATTANOOGA	TN		02/17/2023		202							202	202			
100060897	NASHVILLE	TN		06/01/2021		734		7			7		741	741			
100161593	UNITED KINGDOM	GBR		07/29/2024		21							21	21			
100018439	DALLAS	OR		06/27/2018		1,042		(52)			(52)		990	990			
100060314	CHESAPEAKE	VA		06/25/2021		555		(37)			(37)		519	519			
100046246	TALLAHASSEE	FL		11/25/2020		492		(4)			(4)		488	488			
100127295	LAWRENCEBURG	KY		08/30/2023		160		440			440		601	601			
100117042	SPRINGFIELD	GA		07/20/2023		326		156			156		482	482			
100136775	CLEVELAND	OH		11/27/2023		99		64			64		163	163			
100101139	ALLENTOWN	PA		04/28/2023		356		229			229		585	585			
100071841	TUCSON	AZ		10/14/2021		558		(74)			(74)		483	483			
100048118	LANHAM	MD		11/20/2020		484		(95)			(95)		389	389			
100118075	PFLUGERVILLE	TX		07/20/2023		274		(18)			(18)		256	256			
100113264	CLINTON TOWNSHIP	MI		06/29/2023		176		399			399		574	574			
100063052	COATESVILLE	PA		07/01/2021		535		(15)			(15)		520	520			
100076125	HARRISBURG	PA		01/07/2022		540		(54)			(54)		486	486			
100013359	LARGO	FL		05/25/2017		270		98			98		368	368			
100054254	CHICAGO	IL		03/23/2021		1,484		(20)			(20)		1,463	1,463			
100063636	GATES	NY		07/01/2021		986		(3)			(3)		984	984			
100127308	RIVERBANK	CA		08/30/2023		187		371			371		558	558			
100050277	HIALEAH	FL		11/20/2020		682		(100)			(100)		582	582			
100061249	KANSAS CITY	MO		06/01/2021		594		6			6		601	601			
100061202	LOUISVILLE	KY		06/01/2021		385		7			7		392	392			
100028724	HOLIDAY	FL		10/26/2018		333		129			129		461	461			
100132399	MEMPHIS	TN		11/03/2023		232		28			28		260	260			
100070633	TULSA	OK		10/01/2021		1,719		(62)			(62)		1,657	1,657			
100139710	UNITED KINGDOM	GBR		12/18/2023		14							14	14			
100119835	GARY	IN		08/08/2023		218		(12)			(12)		206	206			
100064750	COLUMBIA	MO		07/14/2021		552		(64)			(64)		487	487			
100174509	WORTH	IL		10/31/2024		201		(40)			(40)		161	161			
100061089	BAYTOWN	TX		06/01/2021		758		7			7		765	765			
100147104	WALLINGFORD	PA		03/28/2024		426		(114)			(114)		312	312			
100109235	CHICAGO	IL		07/21/2023		563		(48)			(48)		515	515			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119688	TRENTON	NJ		08/08/2023		34		164			164		198	198			
100161544	AUBURN	AL		07/30/2024		4,862		(63)			(63)		4,800	4,800			
100128429	NORTH MIAMI BEACH	FL		09/15/2023		260		(8)			(8)		252	252			
100139698	UNITED KINGDOM	GBR		12/18/2023		14							14	14			
100011996	GREENSBORO	NC		03/08/2017		642		86			86		728	728			
100185660	UNITED KINGDOM	GBR		12/20/2024		28							28	28			
100168891	UNITED KINGDOM	GBR		09/26/2024		20							20	20			
100148977	JURAPA VALLEY (MIRA LOMA AREA	CA		04/17/2024		1,530		(72)			(72)		1,458	1,458			
100024778	PARMA HEIGHTS	OH		09/20/2018		379		12			12		391	391			
100061192	DENHAM SPRINGS	LA		06/01/2021		223		5			5		228	228			
100061120	INDIANAPOLIS	IN		06/01/2021		2		(2)			(2)						
100027032	OXNARD	CA		09/26/2018		208		1,855			1,855		2,063	2,063			
100060969	CLARKSVILLE	TN		06/01/2021		778		7			7		785	785			
100117003	MEMPHIS	TN		07/20/2023		312		149			149		460	460			
100116271	BRONX	NY		07/20/2023		3,819		46			46		3,865	3,865			
100011998	BELMONT	OH		03/08/2017		534		154			154		687	687			
100144703	UNITED KINGDOM	GBR		03/12/2024		373		570			570		943	943			
100173598	UNITED KINGDOM	GBR		10/29/2024		22							22	22			
100126868	SICKLERVILLE	NJ		08/30/2023		(3,027)		223			223	3,232	427	407	(20)		(20)
100174412	GREEN BROOK	NJ		10/31/2024		26,274		(553)			(553)		25,720	25,720			
100077251	PALM BAY	FL		01/03/2022		552		(6)			(6)		546	546			
100184602	NORTH CHESTERFIELD	VA		12/17/2024		377		(26)			(26)		351	351			
100067184	ORLANDO	FL		08/02/2021		1,243		55			55		1,298	1,298			
100076223	GENOA	IL		01/07/2022		1,058		(70)			(70)		988	988			
100014078	ODENVILLE	AL		05/25/2017		657		35			35		691	691			
100174150	HOUSTON	TX		10/31/2024		240		(26)			(26)		214	214			
100111067	WEST BEND	WI		06/29/2023		959		(83)			(83)		877	877			
100011710	PETERSBURG	VA		03/08/2017		579		342			342		921	921			
100027809	CHARLOTTE	NC		10/26/2018		277		48			48		325	325			
100043203	DUNCANVILLE	TX		08/13/2020		293		(64)			(64)		229	229			
100141363	HOUSTON	TX		01/30/2024		8,500		(502)			(502)		7,998	7,998			
100155616	CHESTERFIELD	VA		06/18/2024		624		(118)			(118)		506	506			
100167018	DETROIT	MI		09/13/2024		229		(64)			(64)		165	165			
100067178	PALM BAY	FL		08/02/2021		558		35			35		593	593			
100053574	BRIDGEVILLE	PA		03/23/2021		995		(157)		1,066	909		1,903	1,903			
100044207	GLENPOOL	OK		08/19/2020		174		64			64		238	238			
100112324	HAWLEY	PA		06/29/2023		1,527		51			51		1,578	1,578			
100126862	MERRICK	NY		08/30/2023		(216)		498			498		282	282			
100087996	SYRACUSE	IN		10/25/2022		270		(13)			(13)		258	258			
100012454	APOPKA	FL		04/28/2017		649		228			228		877	877			
100144743	UNITED KINGDOM	GBR		03/12/2024		(557)		576			576		18	18			
100168918	UNITED KINGDOM	GBR		09/26/2024		22							22	22			
100165149	UNITED KINGDOM	GBR		08/27/2024		22							22	22			
100115261	DOLTON	IL		07/17/2023		241		(10)			(10)		231	231			
100185910	BIRMINGHAM	AL		12/26/2024		(9)		9			9						
100061182	ROCKFORD	IL		06/01/2021		699		7			7		705	705			
100138118	NORTH MIAMI BEACH	FL		12/14/2023		(2,978)		(9)			(9)	3,225	239	207	(32)		(32)
100144905	UNITED KINGDOM	GBR		03/12/2024		(564)		582			582		17	17			
100011543	BALTIMORE	MD		03/08/2017		220		382			382		602	602			
100103798	ARCHDALE	NC		05/10/2023		240		(17)			(17)		223	223			
100150651	SAN ANTONIO	TX		05/06/2024		2,369		(49)			(49)		2,320	2,320			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064732	SEGUIN	TX		07/14/2021		688		(73)			(73)		615	615			
100074612	CONVERSE	TX		12/01/2021		946		(26)			(26)		920	920			
100167145	MUNCIE	IN		09/13/2024		243		(46)			(46)		197	197			
100011006	LINCOLN PARK	MI		12/23/2016		1,793		(102)			(102)		1,691	1,691			
100172850	MONTGOMERY	TX		10/25/2024		2		(2)			(2)						
100112048	SKOKIE	IL		06/29/2023		190		320			320		510	510			
100050734	GREATER LONDON	GBR		03/02/2021													
100146152	OAK GROVE	MO		03/19/2024		792		(89)			(89)		703	703			
100016499	GREER	SC		04/10/2018		588		(18)			(18)		569	569			
100047125	HIALEAH	FL		11/20/2020		505		(95)			(95)		409	409			
100054228	LAS VEGAS	NV		03/23/2021		374		(44)			(44)		330	330			
100108358	AKRON	OH		05/25/2023		231		(17)			(17)		213	213			
100167109	CHARLOTTE	NC		09/13/2024		260		(55)			(55)		205	205			
100149738	SHARON HILL	PA		04/26/2024		199		(12)			(12)		188	188			
100065820	GREENBELT	MD		07/23/2021		429		(43)			(43)		387	387			
100129898	CLEVELAND	OH		09/27/2023		14		164			164		178	178			
100181563	GARFIELD HEIGHTS	OH		12/09/2024		214		(14)			(14)		200	200			
100055341	NEW BRITAIN	CT		03/23/2021		467		(75)			(75)		392	392			
100066922	FLORISSANT	MO		08/02/2021		(4,073)							(4,072)	772		4,844	4,844
100084647	INDIANAPOLIS	IN		08/02/2022		265		(70)			(70)		195	195			
100013786	ROGERS	AR		05/25/2017		388		51			51		440	440			
100126367	ABSECON	NJ		08/30/2023		220		(16)			(16)		205	205			
100067830	GREENVILLE	NC		09/23/2021		527		(72)			(72)		454	454			
100011914	JACKSONVILLE	FL		03/08/2017		368		179			179		547	547			
100114170	HOWARD CITY	MI		06/29/2023		(2,906)		152			152	3,226	472	428	(44)		(44)
100082595	GUTHRIE	OK		04/14/2022		261		(25)			(25)		236	236			
100064167	GRANDVIEW	MO		07/01/2021		690		26			26		716	716			
100062728	ASHLAND	NE		07/01/2021		793		(7)			(7)		786	786			
100060785	DECATUR	AL		06/01/2021		851		8			8		858	858			
100116189	SACRAMENTO	CA		07/20/2023		378		258			258		636	636			
100064833	HAZELWOOD	MO		07/14/2021		540		(56)			(56)		484	484			
100113073	CHICAGO	IL		06/29/2023		668		888			888		1,557	1,557			
100131691	HERMITAGE	TN		10/06/2023		2,362		277			277		2,639	2,639			
100117362	KATY	TX		07/20/2023		947		714			714		1,661	1,661			
100175424	MAUMELLE	AR		12/23/2024		234		(24)			(24)		210	210			
100172662	YOUNGSTOWN	OH		11/21/2024		295		5			5		300	300			
100146119	HOMESTEAD	FL		03/19/2024		354		(4)			(4)		350	350			
100146560	FLORISSANT	MO		03/19/2024		384		(70)			(70)		315	315			
100161818	ZANESVILLE	OH		07/31/2024		220		(12)			(12)		208	208			
100079215	WASHINGTON	DC		02/24/2022		673		(40)			(40)		633	633			
100164352	SAINT AUGUSTINE	FL		08/21/2024		55,506		(1,954)			(1,954)		53,551	53,551			
100025475	PEARLAND	TX		09/20/2018		1,349		150			150		1,499	1,499			
100047295	LEAVENWORTH	KS		11/20/2020		358		(167)			(167)		191	191			
100026303	PHOENIX	AZ		09/20/2018		518		33			33		551	551			
100139683	UNITED KINGDOM	GBR		12/18/2023		472							472	472			
100024966	PORT SAINT LUCIE	FL		09/20/2018		291		58			58		349	349			
100078989	SAINT LOUIS	MO		02/24/2022		1,121		(28)			(28)		1,093	1,093			
100135142	PASADENA	TX		11/03/2023		1,609		(31)			(31)		1,578	1,578			
100016501	COLORADO SPRINGS	CO		04/10/2018		(2,404)		(45)			(45)	3,213	765	754	(11)		(11)
100023329	PEORIA	AZ		08/16/2018		1,472		(69)			(69)		1,404	1,404			
100071780	IRMO	SC		10/14/2021		545		(61)			(61)		483	483			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061252	CHICKASAW	AL		06/01/2021		1,305		9			9		1,315	1,315			
100161590	UNITED KINGDOM	GBR		07/29/2024		676							676	676			
100177864	WEST VALLEY CITY	UT		11/19/2024		(2,805)		(75)			(75)	3,222	343	355	13		13
100070491	WEST MIFFLIN	PA		09/23/2021		527		(79)			(79)		448	448			
100129895	CLEVELAND	OH		09/27/2023		55		122			122		177	177			
100053790	ABERDEEN	SD		03/23/2021		230		(83)			(83)		147	147			
100012299	WESLACO	TX		04/28/2017		740		186			186		926	926			
100139745	UNITED KINGDOM	GBR		12/18/2023		15							15	15			
100011007	WASHINGTON	DC		12/23/2016		1,231		(125)			(125)		1,106	1,106			
100119758	FLORISSANT	MO		08/08/2023		219		(13)			(13)		206	206			
100063330	LOUISVILLE	KY		07/01/2021		729		(19)			(19)		711	711			
100111022	BALTIMORE	MD		12/23/2016		451		106			106		558	558			
100116274	HOPWOOD	PA		07/20/2023		321		54			54		376	376			
100063036	INDIANAPOLIS	IN		07/01/2021		512		(6)			(6)		505	505			
100180906	UNITED KINGDOM	GBR		11/27/2024		19							19	19			
100062176	DULUTH	MN		07/01/2021		765		3			3		768	768			
100064722	BRADLEY	ME		07/14/2021		546		(67)			(67)		478	478			
100064111	MONTGOMERY	AL		07/01/2021		587		2			2		589	589			
100111429	VALLEY STREAM	NY		06/29/2023		150		184			184		334	334			
100173600	UNITED KINGDOM	GBR		10/29/2024		24							24	24			
100076052	LUMBERTON	TX		01/07/2022		489		(48)			(48)		441	441			
100014466	ATLANTA	GA		09/27/2017		265		72			72		338	338			
100101100	RICHMOND	VA		04/28/2023		317		28			28		345	345			
100011613	ANSONIA	CT		03/08/2017		1,623		1,040			1,040		2,663	2,663			
100013452	OCALA	FL		05/25/2017		503		179			179		681	681			
100026517	LOMPOC	CA		09/26/2018		42		762			762		804	804			
100050176	LAWRENCEVILLE	GA		11/20/2020		1,440		(109)			(109)		1,331	1,331			
100167112	KINGSVILLE	TX		09/13/2024		264		(39)			(39)		225	225			
100174105	DETROIT	MI		10/31/2024		262		(35)			(35)		226	226			
100013317	DELAND	FL		05/25/2017		247		123			123		370	370			
100030044	GREENWOOD	MO		12/20/2018		1,317		(35)			(35)		1,282	1,282			
100063200	HUTCHINSON	MN		07/01/2021		1,108		(2)			(2)		1,106	1,106			
100049340	PLEASANTVILLE	NJ		11/20/2020		404		11			11		415	415			
100154748	RIVERSIDE	CA		07/19/2024		374		(50)			(50)		324	324			
100023397	CLOQUET	MN		08/16/2018		2,602		(131)			(131)		2,471	2,471			
100060351	GORDO	AL		06/01/2021		1,022		9			9		1,031	1,031			
100061931	PITTSBURGH	PA		07/01/2021		715		(36)			(36)		679	679			
100018259	KENNEDALE	TX		06/27/2018		991		(44)			(44)		947	947			
100017942	WEST ALLIS	WI		05/22/2018		773		(50)			(50)		723	723			
100091488	BROOKLYN	NY		01/20/2023		1,690		(1,406)			(1,406)		284	284			
100055265	ROCK HILL	SC		03/23/2021		301		(94)			(94)		206	206			
100089097	EASLEY	SC		01/06/2023		561		(29)			(29)		532	532			
100063274	OCALA	FL		07/01/2021		916		(19)			(19)		898	898			
100013339	FONTANA	CA		05/25/2017		1,558		1,458			1,458		3,017	3,017			
100000224	HOUSTON	TX		09/27/2016		1,479		(162)			(162)		1,317	1,317			
100090248	PENSACOLA	FL		01/13/2023		191		(44)			(44)		147	147			
100055778	CENTER LINE	MI		03/23/2021		808		(100)			(100)		708	708			
100079568	DEERFIELD BEACH	FL		04/25/2022		1,976		(221)			(221)		1,755	1,755			
100019777	BOISE	ID		07/26/2018		938		(69)			(69)		869	869			
100028540	HIALEAH	FL		10/26/2018		663		109			109		772	772			
100075732	OCALA	FL		12/01/2021		381		(4)			(4)		377	377			

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100048036	CANTON	NC		11/20/2020		780		(41)			(41)		739	739			
100112691	TROUTMAN	NC		06/29/2023		139		28			28		166	166			
100130384	ARCADIA	FL		09/28/2023		701		(102)			(102)		600	600			
100116068	LAUDERHILL	FL		07/20/2023		443		(22)			(22)		421	421			
100141422	ROCKFORD	IL		01/30/2024		186		(31)			(31)		155	155			
100075295	HOUSTON	TX		12/01/2021		1,114		(12)			(12)		1,102	1,102			
100117019	JACKSON	TN		07/20/2023		308		146			146		454	454			
100118047	SCRANTON	PA		07/20/2023		322		318			318		641	641			
100030136	JERSEY CITY	NJ		12/20/2018		1,799		150			150		1,949	1,949			
100045053	MEMPHIS	TN		11/19/2020		(29)		339			339		310	310			
100100287	LINDENWOLD	NJ		03/24/2023		4,164		(305)			(305)		3,858	3,858			
100063434	ATHENS	GA		07/01/2021		644		(5)			(5)		639	639			
100184584	SHENOROCK	NY		12/17/2024		472		(45)			(45)		426	426			
100137253	NETHERLANDS	NLD		11/28/2023		24,169							24,169	24,169			
100118069	ALTAMONTE SPRINGS	FL		07/20/2023		298		(17)			(17)		280	280			
100174469	ACAMPO	CA		10/31/2024		874		(72)			(72)		802	802			
100132393	MEMPHIS	TN		11/03/2023		230		28			28		257	257			
100167106	DEARBORN HEIGHTS	MI		09/13/2024		243		(34)			(34)		209	209			
100024437	ROCHELLE	VA		09/20/2018		(2,829)		104			104	3,196	470	459	(12)		(12)
100111999	NORRISTOWN	PA		06/29/2023		217		170			170		388	388			
100126907	POUGHKEEPSIE	NY		08/30/2023		2,070		394			394		2,464	2,464			
100099965	SUN CITY	AZ		03/28/2023		249		1			1		250	250			
100012847	SUMPTER TOWNSHIP	MI		05/25/2017		433		123			123		557	557			
100083037	CICERO	IL		05/11/2022		353		(31)			(31)		322	322			
100045305	LADY LAKE	FL		11/25/2020		317		35			35		352	352			
100129950	HOUMA	LA		09/27/2023		544		(21)			(21)		523	523			
100169263	GLASSPORT	PA		09/27/2024		135		(21)			(21)		114	114			
100169265	BINGHAMTON	NY		09/27/2024		136		(21)			(21)		116	116			
100054043	SAINT LOUIS	MO		03/23/2021		428		(41)			(41)		387	387			
100169249	CHICAGO	IL		09/27/2024		138		(21)			(21)		118	118			
100099785	ENDICOTT	NY		02/28/2023		211		(11)			(11)		199	199			
100010957	MIAMI	FL		12/23/2016		1,255		7			7		1,262	1,262			
100012045	CLEARWATER	FL		03/08/2017		580		36			36		616	616			
100048097	JONESBORO	GA		11/20/2020		3,228		(349)			(349)		2,880	2,880			
100013171	TWENTYNINE PALMS	CA		05/25/2017		366		81			81		447	447			
100169248	CHICAGO	IL		09/27/2024		146		(22)			(22)		125	125			
100063108	LEWISTON	NY		07/01/2021		504		11			11		515	515			
100181552	GARFIELD HEIGHTS	OH		12/09/2024		132		(15)			(15)		117	117			
100114058	GROSSE POINTE	MI		06/29/2023		135		31			31		167	167			
100169250	GARY	IN		09/27/2024		162		(23)			(23)		139	139			
100023345	HACKETTSTOWN	NJ		08/16/2018		922		(40)			(40)		883	883			
100139775	UNITED KINGDOM	GBR		12/18/2023		26							26	26			
100108411	TRENTON	NJ		05/25/2023		218		(10)			(10)		208	208			
100131694	MARIETTA	GA		10/06/2023		223		3			3		226	226			
100060825	CHATSWORTH	GA		06/01/2021		951		8			8		959	959			
100111053	COHOES	NY		06/29/2023		82		156			156		238	238			
100086365	VIRGINIA BEACH	VA		09/23/2022		259		(5)			(5)		254	254			
100026091	PHOENIX	AZ		09/20/2018		700		315			315		1,015	1,015			
100068288	INGLESIDE	IL		08/25/2021		477		(42)			(42)		436	436			
100060341	PORTAGE	IN		06/01/2021		495		9			9		505	505			
100018031	VISALIA	CA		05/22/2018		1,292		(35)			(35)		1,257	1,257			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114204	BAKERSFIELD	CA		06/29/2023		364		23			23		387	387			
100081318	HINESVILLE	GA		03/18/2022		536		31			31		567	567			
100146616	LACKAWAXEN	PA		03/20/2024		(2,903)		8			8	3,171	277	262	(15)		(15)
100013237	EL CENTRO	CA		05/25/2017		249		344			344		594	594			
100088261	WILMINGTON	DE		10/17/2022		233		(11)			(11)		223	223			
100013745	ARVIN	CA		05/25/2017		344		(18)			(18)		326	326			
100078944	CENTER POINT	AL		02/24/2022		509		(12)			(12)		497	497			
100013194	CHICAGO	IL		05/25/2017		557		177			177		733	733			
100168913	UNITED KINGDOM	GBR		09/26/2024		352							352	352			
100043092	NASHVILLE	TN		05/28/2020		1,303		(59)			(59)		1,244	1,244			
100067837	FORT WAYNE	IN		09/23/2021		529		(71)			(71)		458	458			
100049149	BEAVERTON	OR		11/20/2020		1,123		(182)			(182)		941	941			
100025926	MESA	AZ		09/20/2018		521		34			34		555	555			
100076143	NOGALES	AZ		01/07/2022		526		(45)			(45)		482	482			
100178200	SAN BERNARDINO	CA		11/19/2024		472		(80)			(80)		392	392			
100114045	NORTH HOLLYWOOD	CA		06/29/2023		592		155			155		747	747			
100043159	GUILFORD	IN		05/28/2020		233		11			11		244	244			
100112775	CONYERS	GA		06/29/2023		977		(68)			(68)		910	910			
100071118	EI DORADO	AR		10/01/2021		488		(10)			(10)		479	479			
100089100	EASLEY	SC		01/06/2023		735		(50)			(50)		685	685			
100030472	BRONX	NY		12/20/2018		1,265		(33)			(33)		1,232	1,232			
100013113	ARNOLD	MO		05/25/2017		309		64			64		372	372			
100065655	BIRDSBORO	PA		07/28/2021		484		(40)			(40)		444	444			
100145012	UNITED KINGDOM	GBR		03/12/2024		47		(21)			(21)		26	26			
100091541	BIG SPRING	TX		01/20/2023		1,913		(1,698)			(1,698)		215	215			
100112273	HOLLYWOOD	SC		06/29/2023		364		203			203		567	567			
100054324	ABBEVILLE	LA		03/23/2021		(2,938)		(95)			(95)	3,181	148	130	(18)		(18)
100000505	NORTON	VA		09/27/2016		1,523		(95)			(95)		1,429	1,429			
100174179	MEMPHIS	TN		10/31/2024		244		(31)			(31)		214	214			
100053519	GARY	IN		03/23/2021		228		(128)			(128)		100	100			
100063818	RAYTOWN	MO		07/01/2021		1,937		(64)			(64)		1,873	1,873			
100132816	LAKE ISABELLA	CA		11/03/2023		452		17			17		470	470			
100012759	YUMA	AZ		05/25/2017		154		107			107		261	261			
100114385	LAFAYETTE	LA		06/29/2023		255		412			412		667	667			
100020018	BELTON	TX		07/30/2018		1,367		(81)			(81)		1,286	1,286			
100151760	JASPER	IN		05/10/2024		220		(46)			(46)		174	174			
100111700	NEWMARKET	NH		06/29/2023		300		331			331		630	630			
100057991	PETERSBURG	VA		06/30/2021		886		(24)			(24)		862	862			
100147286	PLANTATION	FL		03/28/2024		289		2			2		291	291			
100168862	UNITED KINGDOM	GBR		09/26/2024		22							22	22			
100012955	PRINCETON	MN		05/25/2017		509		67			67		576	576			
100153548	UNITED KINGDOM	GBR		05/29/2024		16							16	16			
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		258		(12)			(12)		247	247			
100116455	MIAMI	FL		07/20/2023		709		(17)			(17)		692	692			
100063283	CONYERS	GA		07/01/2021		938		(31)			(31)		907	907			
100047234	WOODRUFF	WI		11/20/2020		429		(157)			(157)		271	271			
100011142	NEW WHITELAND	IN		12/23/2016		359		5			5		364	364			
100128919	GARLAND	TX		09/22/2023		2,982		(104)			(104)		2,878	2,878			
100113359	SPOKANE VALLEY	WA		06/29/2023		(2,575)		168			168	3,173	767	747	(20)		(20)
100029312	DELANO	CA		10/26/2018		321		74			74		395	395			
100047663	MUSKEGON	MI		11/20/2020		622		(120)			(120)		502	502			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175881	CLEVELAND	OH		11/12/2024		193		(23)			(23)		170	170			
100012412	ORLANDO	FL		04/28/2017		258		170			170		428	428			
100079790	SUNRISE	FL		04/25/2022		415		(84)			(84)		331	331			
100066106	ORLANDO	FL		08/02/2021		381		(15)			(15)		367	367			
100064557	SIDNEY	OH		07/01/2021		63,052		2,914			2,914		65,966	65,966			
100047698	ELMWOOD PARK	IL		11/20/2020		687		(21)			(21)		665	665			
100081234	OKLAHOMA CITY	OK		03/18/2022		(2,669)		29			29	3,173	534	542	9		9
100127104	MILFORD	PA		08/30/2023		1,312		1			1		1,314	1,314			
100065662	SILVER CITY	NM		07/28/2021		(2,318)		(57)			(57)	3,173	798	769	(30)		(30)
100028525	ANSONIA	CT		10/26/2018		(2,828)		129			129	3,174	475	456	(19)		(19)
100054267	EUCLID	OH		03/23/2021		282		(74)			(74)		208	208			
100025033	ELGIN	IL		09/20/2018		318		38			38		356	356			
100090207	MYRTLE BEACH	SC		01/13/2023		2,065		(214)			(214)		1,851	1,851			
100071791	PITTSBURGH	PA		10/14/2021		578		(64)			(64)		514	514			
100044144	STAFFORD	VA		08/19/2020		1,591		63			63		1,655	1,655			
100043340	HOUSTON	TX		08/13/2020		423		51			51		474	474			
100184718	NORFOLK	VA		12/17/2024		370		(24)			(24)		347	347			
100090094	OPELIKA	AL		01/13/2023		171		(34)			(34)		137	137			
100168838	UNITED KINGDOM	GBR		09/26/2024		22							22	22			
100050314	GLENDALE	AZ		11/20/2020		(1,419)		(113)			(113)	3,166	1,634	1,628	(6)		(6)
100142734	PUNTA GORDA	FL		02/08/2024		(2,767)		(82)			(82)	3,170	321	305	(16)		(16)
100138069	LAS VEGAS	NV		12/13/2023		219		19			19		238	238			
100062113	LEXINGTON	SC		07/01/2021		1,251		(39)			(39)		1,213	1,213			
100025016	NORTH BERGEN	NJ		09/20/2018		22		(22)			(22)						
100061096	KNOXVILLE	TN		06/01/2021		231		5			5		236	236			
100112346	CUMMING	GA		06/29/2023		1,305		555			555		1,860	1,860			
100062953	MARRERO	LA		07/01/2021		361		(8)			(8)		353	353			
100145385	UNITED KINGDOM	GBR		03/12/2024		(476)		511			511		36	36			
100019958	MENIFEE	CA		07/30/2018		3,630		(151)			(151)		3,479	3,479			
100117439	ELLENWOOD	GA		07/20/2023		256		34			34		290	290			
100064946	SAINT PETERSBURG	FL		07/14/2021		568		(49)			(49)		519	519			
100184766	AURORA	CO		12/17/2024		319		(39)			(39)		280	280			
100011009	DALLAS	TX		12/23/2016		346		118			118		465	465			
100013814	GOOSE CREEK	SC		05/25/2017		663		96			96		759	759			
100060612	RALEIGH	NC		06/01/2021		1,006		8			8		1,014	1,014			
100092012	TRENTON	NJ		02/09/2023		217		(6)			(6)		210	210			
100026135	BAKERSFIELD	CA		09/20/2018		508		(24)			(24)		484	484			
100024690	CLOVIS	CA		09/20/2018		447		35			35		482	482			
100064923	DAYTON	OH		07/14/2021		546		(50)			(50)		496	496			
100155527	RIVERSIDE	CA		06/18/2024		772		(72)			(72)		700	700			
100028392	SARASOTA	FL		10/26/2018		330		2			2		332	332			
100044823	VALRICO	FL		11/19/2020		88		207			207		295	295			
100063193	COPPERAS COVE	TX		07/01/2021		(2,616)		(32)			(32)	3,169	521	501	(20)		(20)
100030542	SUGAR LAND	TX		12/20/2018		(1,686)		(19)			(19)	3,166	1,461	1,459	(2)		(2)
100050197	CORTLAND	OH		11/20/2020		(2,660)		(89)			(89)	3,166	417	413	(4)		(4)
100049708	STOCKTON	CA		11/20/2020		2,562		(167)			(167)		2,396	2,396			
100145763	UNITED KINGDOM	GBR		03/12/2024		(509)		544			544		35	35			
100111453	CENTREVILLE	VA		06/29/2023		187		358			358		545	545			
100013226	MORENO VALLEY	CA		05/25/2017		329		54			54		383	383			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		(2,833)		47			47	3,167	381	370	(11)		(11)
100145466	UNITED KINGDOM	GBR		03/12/2024		46		(26)			(26)		19	19			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046196	NAUGATUCK	CT		11/25/2020		455		(4)			(4)		450	450			
100130002	PORT ORANGE	FL		09/27/2023		221		(16)			(16)		205	205			
100139013	PLAINFIELD	IL		12/21/2023		512		386			386		897	897			
100077695	TULSA	OK		01/03/2022		666		(26)			(26)		639	639			
100016589	SWEET HOME	OR		04/10/2018		1,204		(17)			(17)		1,187	1,187			
100113784	ORCHARD PARK	NY		06/29/2023		211		86			86		296	296			
100139432	ROCKY MOUNT	NC		12/28/2023		172		(43)			(43)		129	129			
100013991	CREST HILL	IL		05/25/2017		264		52			52		315	315			
100184691	LYNNWOOD	WA		12/17/2024		(2,787)		(56)			(56)	3,161	318	289	(28)		(28)
100146230	BENTON CITY	WA		03/19/2024		442		(66)			(66)		376	376			
100000511	WILMINGTON	DE		09/27/2016		402		(16)			(16)		386	386			
100013109	ALLENTOWN	PA		05/25/2017		238		123			123		360	360			
100053950	CLOVIS	CA		03/23/2021		565		(205)			(205)		360	360			
100127290	LONG BRANCH	NJ		08/30/2023		1,072		89			89		1,161	1,161			
100168833	UNITED KINGDOM	GBR		09/26/2024		20							20	20			
100112135	PHILADELPHIA	PA		06/29/2023		257		576			576		833	833			
100062933	HIXSON	TN		07/01/2021		933		2			2		935	935			
100114295	GLENDALE	AZ		06/29/2023		163		313			313		476	476			
100062296	MONTGOMERY	AL		07/01/2021		962		(27)			(27)		935	935			
100055205	COLUMBUS	IN		03/23/2021		1,339		(262)			(262)		1,077	1,077			
100075364	BLOOMFIELD	CT		12/01/2021		890		(10)			(10)		880	880			
100109139	GARLAND	TX		06/09/2023		1,466		(71)			(71)		1,395	1,395			
100045411	CHICAGO	IL		11/25/2020		299		183			183		482	482			
100062629	COLUMBIA	MO		07/01/2021		794		(24)			(24)		770	770			
100112637	NEOSHO	MO		06/29/2023		41		25			25		66	66			
100076297	CALHOUN	GA		01/07/2022		689		(48)			(48)		641	641			
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		249		(34)			(34)		215	215			
100023999	COOS BAY	OR		09/10/2018		11,292		(349)			(349)		10,943	10,943			
100153486	DETROIT	MI		05/30/2024		177		(10)			(10)		168	168			
100010958	MIAMI	FL		12/23/2016		1,270		13			13		1,284	1,284			
100130008	ASHLAND	KY		09/27/2023		195		(15)			(15)		181	181			
100126867	CHICAGO	IL		08/30/2023		644		96			96		740	740			
100018056	BATH	ME		06/08/2018		1,197		(33)			(33)		1,163	1,163			
100142039	DEARBORN HEIGHTS	MI		02/29/2024		208		(38)			(38)		170	170			
100091195	BALTIMORE	MD		01/31/2023		1,564		(133)			(133)		1,431	1,431			
100137251	NETHERLANDS	NLD		11/28/2023													
100084775	PEMBROKE PINES	FL		08/02/2022		320		4			4		324	324			
100111330	DECATUR	IL		06/29/2023		127		196			196		323	323			
100014486	REDDING	CA		09/27/2017		96,265		3,332			3,332		99,597	99,597			
100111584	WHITESBORO	NJ		06/29/2023		247		63			63		310	310			
100161581	UNITED KINGDOM	GBR		07/29/2024		20							20	20			
100139765	UNITED KINGDOM	GBR		12/18/2023													
100012663	DISTRICT HEIGHTS	MD		05/25/2017		262		114			114		376	376			
100117108	LOS ANGELES	CA		07/20/2023		265		234			234		499	499			
100111114	ORLANDO	FL		06/29/2023		(3,008)		410			410	3,138	540	516	(23)		(23)
100025302	GRAND JUNCTION	CO		09/20/2018		490		20			20		511	511			
100087280	POCOMOKE CITY	MD		10/25/2022		482		50			50		532	532			
100053461	MYRTLE BEACH	SC		03/23/2021		775		(76)			(76)		699	699			
100043288	CHINOVALLEY	AZ		08/13/2020		932		(159)			(159)		773	773			
100063315	ABERDEEN	MD		07/01/2021		668		(12)			(12)		655	655			
100119739	KANSAS CITY	MO		08/08/2023		220		(9)			(9)		210	210			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043271	INDIANAPOLIS	IN		08/13/2020		1,227		(33)			(33)		1,194	1,194			
100113944	DURHAM	NC		06/29/2023		(2,950)		(17)			(17)	3,144	177	193	16		16
100079625	TEHACHAPI	CA		04/25/2022		467		(16)			(16)		450	450			
100011567	LAUDERHILL	FL		03/08/2017		(140)		526			526		386	386			
100019707	FORT WORTH	TX		07/26/2018		1,027		(53)			(53)		974	974			
100062398	WILLIAMSTOWN	NJ		07/01/2021		2,547		9			9		2,556	2,556			
100011999	MCALLEN	TX		03/08/2017		261		50			50		311	311			
100102349	MINNEAPOLIS	MN		06/07/2023		(2,870)		(11)			(11)	3,144	264	239	(25)		(25)
100114314	MABLETON	GA		06/29/2023		176		214			214		391	391			
100081424	TEHACHAPI	CA		03/18/2022		5,120		203			203		5,324	5,324			
100133967	CLEVELAND	OH		10/25/2023		184		(12)			(12)		172	172			
100012537	MIAMI	FL		04/28/2017		308		264			264		572	572			
100147558	FORT PIERCE	FL		04/03/2024		(8)		8			8						
100011750	COLUMBIA	SC		03/08/2017		1,474		529			529		2,003	2,003			
100064719	DAYTONA BEACH	FL		07/14/2021		(2,640)		(63)			(63)	3,143	439	431	(8)		(8)
100101738	TRENTON	NJ		03/31/2023		1,007		(1,007)			(1,007)						
100184745	UPLAND	CA		12/17/2024		352		(21)			(21)		331	331			
100091989	GARFIELD HEIGHTS	OH		02/09/2023		1,743		(1,494)			(1,494)		249	249			
100127336	WINDSOR	CA		08/30/2023		183		359			359		542	542			
100112384	MCDONOUGH	GA		06/29/2023		(3,020)		437			437	3,142	559	561	1		1
100153465	PHILADELPHIA	PA		05/30/2024		67		(10)			(10)		57	57			
100031221	WESTON	FL		03/29/2019		632		216			216		848	848			
100014848	QUEEN CREEK	AZ		11/21/2017		607		154			154		761	761			
100112996	HOFFMAN ESTATES	IL		06/29/2023		962		553			553		1,515	1,515			
100184645	HIGH VIEW	WV		12/17/2024		1,462		(181)			(181)		1,282	1,282			
100112164	CASSELBERRY	FL		06/29/2023		293		327			327		620	620			
100027830	ALEXANDRIA	MN		10/26/2018		313		89			89		402	402			
100139714	UNITED KINGDOM	GBR		12/18/2023		12							12	12			
100054714	MIAMI	FL		03/23/2021		1,500		(310)			(310)		1,191	1,191			
100075470	HAMPTON	VA		12/01/2021		511		(75)			(75)		436	436			
100178148	MELROSE	FL		11/19/2024		634		(98)			(98)		536	536			
100026354	FRESNO	CA		09/26/2018		737		25			25		762	762			
100068508	HAZEL CREST	IL		08/25/2021		833		(62)			(62)		772	772			
100175751	RIVERSIDE	CA		11/12/2024		7,067		25			25		7,092	7,092			
100110907	MAIDENROCK	WI		06/29/2023		1,091		91			91		1,182	1,182			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		298		165			165		463	463			
100014042	COUNCIL BLUFFS	IA		05/25/2017		531		146			146		677	677			
100181612	JACKSON	MS		12/09/2024		147		8			8		155	155			
100062100	HARVARD	IL		07/01/2021		851		(11)			(11)		839	839			
100136625	GASTONIA	NC		11/22/2023		15,042		(862)			(862)		14,179	14,179			
100065061	SAINT LOUIS	MO		07/14/2021		553		(38)			(38)		515	515			
100101813	MILWAUKEE	WI		03/31/2023		187		(18)			(18)		169	169			
100113025	CASSVILLE	WI		06/29/2023		118		(19)			(19)		100	100			
100185632	UNITED KINGDOM	GBR		12/20/2024		640							640	640			
100063536	ROCHESTER	NY		07/01/2021		175		3			3		177	177			
100114101	WEST ALLIS	WI		06/29/2023		272		136			136		407	407			
100048072	SCHILLER PARK	IL		11/20/2020		624		(125)			(125)		498	498			
100112936	CHICAGO	IL		06/29/2023		989		(107)			(107)		882	882			
100013263	MIAMI	FL		05/25/2017		164		82			82		246	246			
100143049	WARREN	OH		02/14/2024		5		(5)			(5)						
100112188	BROOKLYN	NY		06/29/2023		141		206			206		347	347			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145376	UNITED KINGDOM	GBR		03/12/2024		(10)		757			757		747	747			
100010844	SHAKER HTS	OH		12/23/2016		2,338		200			200		2,538	2,538			
100064803	FLORISSANT	MO		07/14/2021		957		(77)			(77)		880	880			
100053906	MANITOWOC	WI		03/23/2021		313		(91)			(91)		222	222			
100117337	ORLANDO	FL		07/20/2023		308		223			223		531	531			
100139150	LAUDERHILL	FL		12/28/2023		(43)		43			43						
100164939	ROME	NY		08/28/2024		184		(16)			(16)		168	168			
100132395	MEMPHIS	TN		11/03/2023		221		29			29		251	251			
100016572	PEORIA	AZ		04/10/2018		1,128		(39)			(39)		1,090	1,090			
100050201	LAKE VILLA	IL		11/20/2020		1,034		(53)			(53)		980	980			
100184945	CHESTER	VA		12/17/2024		(5,278)		(56)			(56)	4,714	(620)	439	1,060		1,060
100044182	PALM HARBOR	FL		08/19/2020		561		27			27		588	588			
100060419	HOUSTON	TX		06/01/2021		616		6			6		622	622			
100061357	LOUISVILLE	KY		06/01/2021		190		4			4		194	194			
100028647	DAYTON	NV		10/26/2018		1,681		133			133		1,814	1,814			
100012414	ADAMS	MA		04/28/2017		383		218			218		602	602			
100126353	HAMMOND	IN		08/30/2023		225		(12)			(12)		214	214			
100043644	CHICAGO	IL		08/13/2020		361		152			152		513	513			
100174111	MONTGOMERY	AL		10/31/2024		246		(34)			(34)		213	213			
100013873	FRASER	MI		05/25/2017		394		30			30		425	425			
100081244	KNOXVILLE	TN		03/18/2022		1,660		107			107		1,767	1,767			
100100222	ATLANTIC CITY	NJ		03/17/2023		1,448		(1,239)			(1,239)		209	209			
100126818	DAPHNE	AL		08/30/2023		432		211			211		643	643			
100027792	CIRCLE PINES	MN		10/26/2018		292		67			67		359	359			
100023491	FRANKLIN	NC		09/04/2018		523		(42)			(42)		481	481			
100082716	NOTTINGHAM	GBR		04/26/2022													
100068499	SILVER CITY	NM		08/25/2021		502		(73)			(73)		429	429			
100126432	BIG SPRING	TX		08/30/2023		199		(12)			(12)		187	187			
100111141	WINDSOR LOCKS	CT		06/29/2023		252		356			356		608	608			
100084676	GATLINBURG	TN		08/02/2022		2,307		(287)			(287)		2,020	2,020			
100142052	EL PASO	TX		02/29/2024		208		(41)			(41)		167	167			
100079107	CALHOUN	GA		02/24/2022		2,968		(26)			(26)		2,941	2,941			
100043133	JACKSONVILLE	FL		05/28/2020		471		26			26		498	498			
100146353	ANCHORAGE	AK		03/19/2024		334		(45)			(45)		289	289			
100050224	MIAMI	FL		11/20/2020		2,362		(306)			(306)		2,056	2,056			
100045858	ALLENTOWN	PA		11/25/2020		371		19			19		390	390			
100113825	BROOKLYN	NY		06/29/2023		(38)		149			149		111	111			
100029658	LAKELAND	FL		10/26/2018		(2,528)		41			41	3,119	632	608	(23)		(23)
100167110	FRANKLIN	OH		09/13/2024		(372)		372			372						
100028000	MONROE	OH		10/26/2018		498		54			54		552	552			
100000384	MISSOURI CITY	TX		09/27/2016		368		(55)			(55)		313	313			
100071747	TITUSVILLE	FL		10/14/2021		531		(67)			(67)		464	464			
100043584	ASHEVILLE	NC		08/13/2020		271		(53)			(53)		218	218			
100062276	LANSING	IL		07/01/2021		1,168		4			4		1,173	1,173			
100139380	DICKSON CITY	PA		12/28/2023		140		173			173		313	313			
100076147	ESSEX	IL		01/07/2022		511		(44)			(44)		468	468			
100055220	NEW CASTLE	DE		03/23/2021		359		(133)			(133)		226	226			
100165771	OCALA	FL		08/29/2024		181		(52)			(52)		130	130			
100154935	DAYTON	OH		07/19/2024		282		31			31		312	312			
100010977	PETERSBURG	VA		12/23/2016		330		1			1		331	331			
100068086	SIOUX FALLS	SD		09/23/2021		499		(31)			(31)		468	468			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100053685	DENHAM SPRINGS	LA		03/23/2021		437		(32)			(32)		405	405			
100100345	LITTLE ROCK	AR		04/27/2023		667		15			15		682	682			
100030104	CEDAR HILL	MO		12/20/2018		1,265		45			45		1,310	1,310			
100053828	LONE JACK	MO		03/23/2021		(2,519)		(112)			(112)	3,131	500	525	26		26
100061115	WAUKESHA	WI		06/01/2021		219		5			5		224	224			
100064817	INDIANAPOLIS	IN		07/14/2021		907		(75)			(75)		832	832			
100099828	TRENTON	NJ		02/28/2023		219		(18)			(18)		201	201			
100144922	UNITED KINGDOM	GBR		03/12/2024		59		(46)			(46)		13	13			
100030530	COLUMBIA	SC		12/20/2018		1,472		215			215		1,687	1,687			
100115220	HAMILTON	NJ		07/17/2023		205		(15)			(15)		190	190			
100071648	LOS ANGELES	CA		10/14/2021		4,890		(221)			(221)		4,669	4,669			
100116267	MONROE	LA		07/20/2023		339		86			86		426	426			
100108359	AKRON	OH		05/25/2023		223		(17)			(17)		207	207			
100119746	BALTIMORE	MD		08/08/2023		231		(12)			(12)		219	219			
100055570	IRWIN	PA		03/23/2021		291		(190)			(190)		101	101			
100031352	BAKERSFIELD	CA		03/29/2019		778		(116)			(116)		662	662			
100026076	LAS VEGAS	NV		09/20/2018		655		(11)			(11)		644	644			
100143665	TULSA	OK		02/22/2024		225		(34)			(34)		191	191			
100181286	BOONVILLE	MO		12/06/2024		(2,937)		32			32	3,109	204	196	(8)		(8)
100060541	ARLINGTON	TX		06/01/2021		225		5			5		229	229			
100045007	HILLIARD	OH		11/19/2020		533		235			235		768	768			
100167129	DECATUR	GA		09/13/2024		243		(34)			(34)		209	209			
100043224	KATY	TX		08/13/2020		335		(8)			(8)		327	327			
100177874	SAINT JOHNS	MI		11/19/2024		578		(24)			(24)		554	554			
100130000	OKLAHOMA CITY	OK		09/27/2023		214		(12)			(12)		202	202			
100155655	TAMARAC	FL		06/18/2024		373		(54)			(54)		319	319			
100130011	CREST HILL	IL		09/27/2023		199		(13)			(13)		186	186			
100109669	WINNSBORO	SC		06/16/2023		793		(103)			(103)		690	690			
100168852	UNITED KINGDOM	GBR		09/26/2024		23							23	23			
100180912	UNITED KINGDOM	GBR		11/27/2024		23							23	23			
100185673	UNITED KINGDOM	GBR		12/20/2024		31							31	31			
100045397	BROOME	NY		11/25/2020		919		(121)			(121)		798	798			
100062224	APOPKA	FL		07/01/2021		753							753	753			
100084790	DALLAS	GA		08/02/2022		(2,414)		(26)			(26)	3,106	666	665	(1)		(1)
100114465	LONGVIEW	TX		06/29/2023		200		268			268		469	469			
100054534	SAINT LOUIS	MO		03/23/2021		(2,622)		(87)			(87)	3,104	394	395	1		1
100061961	ALTOONA	PA		07/01/2021		913		(41)			(41)		872	872			
100012245	NEPHI	UT		04/28/2017		296		147			147		443	443			
100047826	OSWEGO	IL		11/20/2020		2,104		(146)			(146)		1,957	1,957			
100061823	GALVESTON	IN		07/01/2021		743		(15)			(15)		728	728			
100063334	SODUS	NY		07/01/2021		524		9			9		533	533			
100067353	PINE HILL	NJ		08/02/2021		892		56			56		948	948			
100079055	CENTER LINE	MI		02/24/2022		504		(16)			(16)		488	488			
100077054	FORT WORTH	TX		01/03/2022		736		(31)			(31)		706	706			
100117237	HOUSTON	TX		07/20/2023		259		342			342		601	601			
100184513	HILLSBORO	OR		12/17/2024		465		(33)			(33)		432	432			
100053921	PONTIAC	MI		03/23/2021		40		(9)			(9)		31	31			
100023541	GETTYSBURG	PA		09/04/2018		1,580		(71)			(71)		1,508	1,508			
100126426	SYRACUSE	NY		08/30/2023		211		(10)			(10)		201	201			
100139755	UNITED KINGDOM	GBR		12/18/2023		14							14	14			
100079063	NORTH PLATTE	NE		02/24/2022		486		(19)			(19)		467	467			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174955	SAN ANTONIO	TX		10/31/2024		162		(34)			(34)		127	127			
100139315	FAIRFAX	VA		12/28/2023		22,861		(531)			(531)		22,330	22,330			
100111095	SAVANNAH	GA		06/29/2023		889		266			266		1,155	1,155			
100137334	INDEPENDENCE	MO		12/01/2023		984		(44)			(44)		940	940			
100110849	WARNER ROBINS	GA		06/29/2023		778		(99)			(99)		680	680			
100064685	FORT WORTH	TX		07/14/2021		886		(98)			(98)		788	788			
100119733	HIGHLAND PARK	MI		08/08/2023		210		(18)			(18)		192	192			
100112171	ORLANDO	FL		06/29/2023		151		216			216		367	367			
100180904	UNITED KINGDOM	GBR		11/27/2024		25							25	25			
100060564	CUMMING	GA		06/01/2021		(2,306)		7			7	3,099	800	801	1		1
100173591	UNITED KINGDOM	GBR		10/29/2024		21							21	21			
100026067	BRANDON	FL		09/20/2018		636		(12)			(12)		624	624			
100173964	FERGUSON	MO		10/31/2024		249		(33)			(33)		216	216			
100168917	UNITED KINGDOM	GBR		09/26/2024		22							22	22			
100043309	SUMMERVILLE	SC		08/13/2020		330		(46)			(46)		283	283			
100074760	ROANOKE	VA		12/01/2021		(2,626)		(41)			(41)	3,099	432	421	(12)		(12)
100111483	SUMTER	SC		06/29/2023		164		389			389		553	553			
100113601	PRESCOTT	AZ		06/29/2023		160		244			244		404	404			
100111197	JOLIET	IL		06/29/2023		651		1,164			1,164		1,815	1,815			
100110041	LONGS	SC		06/23/2023		179		(23)			(23)		156	156			
100173603	UNITED KINGDOM	GBR		10/29/2024		16							16	16			
100055223	HUNTSVILLE	AL		03/23/2021		628		(319)			(319)		309	309			
100099799	TRENTON	NJ		02/28/2023		1,688		(1,434)			(1,434)		254	254			
100031065	TAMPA	FL		03/29/2019		419		(47)			(47)		372	372			
100088931	CANTON	OH		11/15/2022		271		(4)			(4)		267	267			
100174416	LAKE ELSINORE	CA		10/31/2024		173		(29)			(29)		143	143			
100114323	EAST WALPOLE	MA		06/29/2023		2,813		468			468		3,281	3,281			
100064689	JACKSONVILLE	FL		07/14/2021		492		(70)			(70)		421	421			
100127121	RICHMOND	VA		08/30/2023		627		124			124		751	751			
100112180	JACKSONVILLE	FL		06/29/2023		23		(23)			(23)						
100078783	HOUSTON	TX		02/24/2022		514		(2)			(2)		512	512			
100153573	UNITED KINGDOM	GBR		05/29/2024		12							12	12			
100164914	CLEVELAND	OH		08/28/2024		177		(10)			(10)		167	167			
100012387	SLIDELL	LA		04/28/2017		261		345			345		606	606			
100013585	VISALIA	CA		05/25/2017		(1,288)		106			106	3,092	1,911	1,899	(12)		(12)
100168910	UNITED KINGDOM	GBR		09/26/2024		7							7	7			
100065634	HOFFMAN ESTATES	IL		07/28/2021		1,328		(102)			(102)		1,226	1,226			
100161565	UNITED KINGDOM	GBR		07/29/2024		11							11	11			
100134356	PHILADELPHIA	PA		10/27/2023		4,219		(434)			(434)	3,087	6,871	6,845	(26)		(26)
100146250	SIMPSONVILLE	SC		03/19/2024		547		(80)			(80)		467	467			
100165095	UNITED KINGDOM	GBR		08/27/2024		21							21	21			
100155384	OSWEGO	IL		06/18/2024		151		(18)			(18)		134	134			
100184547	OAKLAND	CA		12/17/2024		318		(29)			(29)		289	289			
100111550	VINELAND	NJ		06/29/2023		122		(19)			(19)		104	104			
100079961	SUNRISE	FL		04/25/2022		1,551		(86)			(86)		1,465	1,465			
100055841	TUCSON	AZ		03/23/2021		365		(106)			(106)		259	259			
100155679	CHESAPEAKE	VA		06/18/2024		893		(95)			(95)		797	797			
100042972	MAYODAN	NC		05/28/2020		1,006		(64)			(64)		942	942			
100119866	BLYTHE	CA		08/10/2023		236		(11)			(11)		225	225			
100055132	CLEARWATER	KS		03/23/2021		354		(132)			(132)		222	222			
100116264	MT. PLEASANT	MI		07/20/2023		328		94			94		422	422			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143798	TOLEDO	OH		02/28/2024		215		(35)			(35)		180	180			
100111815	FAYETTEVILLE	GA		06/29/2023		222		250			250		471	471			
100055790	OLATHE	KS		03/23/2021		(1,486)		(423)			(423)	3,084	1,175	1,158	(17)		(17)
100112560	LITHONIA	GA		06/29/2023		269		373			373		642	642			
100081499	EDMOND	OK		03/18/2022		512		17			17		529	529			
100126679	GALLOWAY	NJ		08/30/2023		242		113			113		354	354			
100181602	GARFIELD HEIGHTS	OH		12/09/2024		(9)		9			9						
100076804	LAKE HOPATCONG	NJ		12/27/2021		76,005		(1,945)			(1,945)		74,060	74,060			
100055616	GAFFNEY	SC		03/23/2021		247		(8)			(8)		240	240			
100130353	JEWETT	TX		09/28/2023		732		(104)			(104)		629	629			
100064925	SHERWOOD	AR		07/14/2021		502		(46)			(46)		456	456			
100143857	UNITED KINGDOM	GBR		02/28/2024		256							256	256			
100111254	GRACEVILLE	FL		06/29/2023		1,290		(118)			(118)		1,173	1,173			
100136780	CLEVELAND	OH		11/27/2023		88		68			68		156	156			
100126708	RIVERDALE	GA		08/30/2023		148		14			14		162	162			
100063380	BONIFAY	FL		07/01/2021		660		(15)			(15)		646	646			
100175794	PARMA	OH		11/12/2024		241		(3)			(3)		239	239			
100175817	TOLEDO	OH		11/12/2024		259		18			18		277	277			
100100097	MYRTLE BEACH	SC		03/28/2023		1,271		(56)			(56)		1,215	1,215			
100100098	MYRTLE BEACH	SC		03/28/2023		729		(70)			(70)		659	659			
100013683	MIAMI	FL		05/25/2017		18,203		10,885			10,885		29,089	29,089			
100080020	VANCOUVER	WA		04/08/2022		490		11			11		501	501			
100177731	MOAB	UT		11/19/2024		(2,775)		(120)			(120)	4,259	1,363	1,362	(1)		(1)
100126515	GREER	SC		08/30/2023		2,321		(222)			(222)		2,099	2,099			
100177912	WEST BLOOMFIELD	MI		11/19/2024		401		(68)			(68)		333	333			
100054394	LEXINGTON	SC		03/23/2021		1,049		(216)			(216)		834	834			
100100477	ROCHESTER	NY		04/27/2023		317		137			137		454	454			
100177727	FORT MILL	SC		11/19/2024		(2,327)		(51)			(51)	3,075	698	702	5		5
100146500	BRIGHTWOOD	VA		03/19/2024		(2,844)		(34)			(34)	3,074	197	176	(20)		(20)
100181607	CLEVELAND	OH		12/09/2024		120		(3)			(3)		117	117			
100011277	HIALEAH	FL		12/23/2016		1,195		194			194		1,389	1,389			
100070132	ATLANTA	GA		09/01/2021		1,263		32			32		1,295	1,295			
100053380	WHITMAN	MA		03/23/2021		866		(15)			(15)		852	852			
100070849	ALEX CITY	AL		10/01/2021		706		(18)			(18)		688	688			
100164916	WILKES-BARRE	PA		08/28/2024		178		(15)			(15)		163	163			
100133954	MILWAUKEE	WI		10/25/2023		285		(14)			(14)		271	271			
100025710	HAMMOND	IN		09/20/2018		269		157			157		426	426			
100156441	RICHMOND HILL	GA		06/24/2024		55,983		(705)			(705)		55,278	55,278			
100048396	RIVERSIDE	CA		11/20/2020		588		(79)			(79)		509	509			
100091534	HARVEY	IL		01/20/2023		198		(15)			(15)		183	183			
100113307	REDFORD	MI		06/29/2023		1,290		(82)			(82)		1,207	1,207			
100103091	KANSAS CITY	MO		04/21/2023		514		(24)			(24)		491	491			
100112536	MENTOR	OH		06/29/2023		170		124			124		293	293			
100173950	WARREN	MI		10/31/2024		246		(33)			(33)		213	213			
100047179	FRISCO	TX		11/20/2020		981		(158)			(158)		824	824			
100173577	UNITED KINGDOM	GBR		10/29/2024		328							328	328			
100111855	MUNSTER	IN		06/29/2023		144		371			371		515	515			
100048934	PORTLAND	OR		11/20/2020		2,152		(116)			(116)		2,036	2,036			
100174176	TAYLOR	MI		10/31/2024		215		(54)			(54)		161	161			
100062772	AUSTELL	GA		07/01/2021		474		(4)			(4)		470	470			
100145732	UNITED KINGDOM	GBR		03/12/2024		(522)		557			557		35	35			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012634	ROMEOVILLE	IL		05/25/2017		422		67			67		489	489			
100049495	ALABASTER	AL		11/20/2020		1,385		(138)			(138)		1,247	1,247			
100075575	CHARLOTTE	NC		12/01/2021		193		(21)			(21)		172	172			
100079000	ZAPATA	TX		02/24/2022		869		(38)			(38)		831	831			
100114836	MYRTLE BEACH	SC		07/10/2023		9,880		573			573		10,452	10,452			
100062082	VALDOSTA	GA		07/01/2021		179		(3)			(3)		176	176			
100062178	DULUTH	MN		07/01/2021		744		2			2		746	746			
100011092	SAINT AUGUSTINE	FL		12/23/2016		1,901		19			19		1,920	1,920			
100109827	LOUISVILLE	KY		06/22/2023		(174)		174			174						
100011554	MERIDEN	CT		03/08/2017		1,415		341			341		1,756	1,756			
100031404	FRESNO	CA		03/29/2019		334		245			245		578	578			
100028046	HALEDON	NJ		10/26/2018		995		22			22		1,017	1,017			
100101789	POTTSVILLE	PA		03/31/2023		214		(10)			(10)		204	204			
100043871	DELRAY BEACH	FL		08/19/2020		279		14			14		293	293			
100028259	NEWPORT NEWS	VA		10/26/2018		(1,575)		118			118	3,064	1,607	1,592	(15)		(15)
100026838	HIALEAH	FL		09/26/2018		255		42			42		298	298			
100156919	NAVASOTA	TX		06/27/2024		171		(7)			(7)		164	164			
100043352	FRESNO	CA		08/13/2020		681		(104)			(104)		577	577			
100168908	UNITED KINGDOM	GBR		09/26/2024		695							695	695			
100047186	VISALIA	CA		11/20/2020		581		(201)			(201)		380	380			
100090360	PAWLEYS ISLAND	SC		02/03/2023		4,805		(215)			(215)		4,590	4,590			
100064734	RITZVILLE	WA		07/14/2021		500		(62)			(62)		438	438			
100081293	GROSSE POINTE PARK	MI		03/18/2022		928		22			22		950	950			
100101750	CLEVELAND	OH		03/31/2023		175		(14)			(14)		160	160			
100043742	DEVILLE	LA		08/13/2020		339		(7)			(7)		333	333			
100013760	HOMESTEAD	FL		05/25/2017		388		67			67		455	455			
100146322	EDMOND	OK		03/19/2024		887		(95)			(95)		792	792			
100099758	CLEVELAND	OH		02/28/2023		230		(8)			(8)		221	221			
100173944	EUCLID	OH		10/31/2024		238		(30)			(30)		208	208			
100139779	UNITED KINGDOM	GBR		12/18/2023		(2,976)						3,042	66	14	(52)		(52)
100134251	UNITED KINGDOM	GBR		10/26/2023		13							13	13			
100063049	GOODRICH	TX		07/01/2021		168		(2)			(2)		166	166			
100031341	ELGIN	IL		03/29/2019		205		144			144		349	349			
100088838	BATTLE GROUND	WA		11/15/2022		4,917		(36)			(36)		4,881	4,881			
100184817	ROYAL PALM BEACH	FL		12/17/2024		750		(66)			(66)		684	684			
100030673	CUMBERLAND	RI		04/09/2019		1,338		368			368		1,706	1,706			
100062026	MOUNT IDA	AR		07/01/2021		786		(26)			(26)		760	760			
100139379	CARBONDALE	PA		12/28/2023		(2,935)		165			165	3,057	287	274	(13)		(13)
100078962	ARDMORE	OK		02/24/2022		486		(12)			(12)		474	474			
100031204	FRESNO	CA		03/29/2019		301		(52)			(52)		249	249			
100113945	HOUSTON	TX		06/29/2023		385		10			10		396	396			
100112176	SHELTON	CT		06/29/2023		155		109			109		264	264			
100071608	MEMPHIS	TN		10/14/2021		465		(39)			(39)		426	426			
100013833	RICHMOND	VA		05/25/2017		456		88			88		544	544			
100111492	DENVER	CO		06/29/2023		2,315		769			769		3,083	3,083			
100044785	ALBUQUERQUE	NM		11/19/2020		229		(51)			(51)		177	177			
100113390	CHICAGO	IL		06/29/2023		195		256			256		451	451			
100062098	NEWNAN	GA		07/01/2021		753		(36)			(36)		718	718			
100060589	SAVANNAH	GA		06/01/2021		680		7			7		687	687			
100053497	LANSDOWNE	PA		03/23/2021		1,605		(116)			(116)		1,489	1,489			
100153553	UNITED KINGDOM	GBR		05/29/2024		642							642	642			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011672	TULARE	CA		03/08/2017		974		177			177		1,150	1,150			
100153574	UNITED KINGDOM	GBR		05/29/2024		13							13	13			
100180903	UNITED KINGDOM	GBR		11/27/2024		462							462	462			
100164892	LEBANON	PA		08/28/2024		147		(14)			(14)		133	133			
100168870	UNITED KINGDOM	GBR		09/26/2024		21							21	21			
100168873	UNITED KINGDOM	GBR		09/26/2024		21							21	21			
100054102	HANOVER	PA		03/23/2021		322		(100)			(100)		222	222			
100173963	BATTLE CREEK	MI		10/31/2024		209		(30)			(30)		179	179			
100112766	NAPLES	FL		06/29/2023		1,340		204			204		1,544	1,544			
100112874	TOBYHANNA	PA		06/29/2023		150		554			554		704	704			
100128045	MEMPHIS	TN		09/08/2023		16,388		943			943	3,049	20,381	20,378	(3)		(3)
100024731	DELANO	CA		09/20/2018		1,515		350			350		1,865	1,865			
100174072	SOUTH BEND	IN		10/31/2024		251		(30)			(30)		221	221			
100047866	BYRON CENTER	MI		11/20/2020		365		(144)			(144)		221	221			
100126665	PHILADELPHIA	PA		08/30/2023		128		288			288		417	417			
100155376	WELLINGTON	FL		06/18/2024		936		(102)			(102)		833	833			
100103010	COLUMBUS	OH		06/22/2023		189		(60)			(60)		128	128			
100177694	HOLLY SPRINGS	NC		11/19/2024		642		(60)			(60)		582	582			
100014163	VERO BEACH	FL		05/25/2017		354		25			25		379	379			
100061600	WILLSBORO	NY		07/01/2021		875		(34)			(34)		840	840			
100155793	VAIL	AZ		06/18/2024		282		(58)			(58)		225	225			
100028788	NEW PORT RICHEY	FL		10/26/2018		318		56			56		374	374			
100055180	WEST COLUMBIA	SC		03/23/2021		277		(6)			(6)		271	271			
100055690	HUDSON	IL		03/23/2021		938		(23)			(23)		915	915			
100053692	AMELIA CT HSE	VA		03/23/2021		2,078		(75)			(75)		2,004	2,004			
100135073	CAPE CORAL	FL		11/01/2023		7,768		319			319		8,086	8,086			
100011607	ARNOLD	MO		03/08/2017		1,110		476			476		1,587	1,587			
100111106	NEW HAVEN	MI		06/29/2023		174		(24)			(24)		150	150			
100017939	GREENVILLE	TX		05/22/2018		687		(47)			(47)		640	640			
100134021	EUCLID	OH		10/25/2023		192		(13)			(13)		179	179			
100147226	CLEVELAND	OH		03/28/2024		135		(12)			(12)		123	123			
100062124	SCHENECTADY	NY		07/01/2021		714		(6)			(6)		708	708			
100044015	BAYTOWN	TX		08/19/2020		2,207		(116)			(116)		2,091	2,091			
100136719	MODESTO	CA		01/25/2024		30,594		(262)			(262)		30,332	30,332			
100057603	CHATTANOOGA	TN		06/30/2021		501		(67)			(67)		434	434			
100050008	CULPEPER	VA		11/20/2020		430		(151)			(151)		279	279			
100167117	EASTLAKE	OH		09/13/2024		236		(25)			(25)		211	211			
100164671	RIVERSIDE	CA		08/23/2024		167		(20)			(20)		147	147			
100113805	MIAMI	FL		06/29/2023		175		235			235		410	410			
100028324	WEST PALM BEACH	FL		10/26/2018		465		80			80		545	545			
100024707	SEMINOLE	FL		09/20/2018		292		75			75		366	366			
100184650	PLEASANT GROVE	UT		12/17/2024		339		(44)			(44)		295	295			
100053913	SHARPSVILLE	PA		03/23/2021		(2,462)		(94)			(94)	3,037	481	480	(1)		(1)
100135302	MIAMI	FL		11/13/2023		13,948		(348)			(348)		13,600	13,600			
100155721	BEL AIR	MD		06/18/2024		833		(97)			(97)		736	736			
100117458	LOMPOC	CA		07/20/2023		340		14			14		353	353			
100114509	DECATUR	GA		06/29/2023		133		306			306		439	439			
100065362	ROUND LAKE BEACH	IL		07/28/2021		1,424		(59)			(59)		1,365	1,365			
100178180	BUCKEYE	AZ		11/19/2024		435		(47)			(47)		388	388			
100127339	OVIEDO	FL		08/30/2023		69		(69)			(69)						
100115140	HAMMOND	IN		07/17/2023		202		(20)			(20)		182	182			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063077	NUNDA	NY		07/01/2021		704		(7)			(7)		697	697			
100141168	MACON	GA		01/30/2024		193		(11)			(11)		182	182			
100049491	LITHONIA	GA		11/20/2020		462		(121)			(121)		341	341			
100143867	UNITED KINGDOM	GBR		02/28/2024		25							25	25			
100139014	BARTOW	FL		12/21/2023		131		461			461		592	592			
100069360	BERLIN HEIGHTS	OH		09/01/2021		215		(2)			(2)		213	213			
100088160	HOFFMAN ESTATES	IL		10/25/2022		16,131		529			529		16,660	16,660			
100014537	LENEXA	KS		09/27/2017		1,464		(199)			(199)		1,266	1,266			
100100186	MAPLE HEIGHTS	OH		03/17/2023		213		(12)			(12)		201	201			
100064698	WILMINGTON	DE		07/14/2021		521		(70)			(70)		451	451			
100164928	READING	PA		08/28/2024		118		(14)			(14)		103	103			
100042947	FAYETTEVILLE	GA		05/28/2020		(1,391)		48			48	3,031	1,688	1,690	2		2
100116873	OCALA	FL		07/20/2023		(2,764)		39			39	3,029	305	313	9		9
100185681	ARNHEM	NLD		12/20/2024		(2,999)						3,029	30		(30)		(30)
100145295	UNITED KINGDOM	GBR		03/12/2024		48		(23)			(23)		25	25			
100165180	S-GRAVENHAGE	NLD		08/28/2024													
100026150	BOCA RATON	FL		09/20/2018		212		115			115		326	326			
100013461	MIAMI GARDENS	FL		05/25/2017		241		491			491		732	732			
100141807	VLAARDINGEN	NLD		01/29/2024		10,829							10,829	10,829			
100071726	BARTOW	FL		10/14/2021		527		(64)			(64)		462	462			
100030311	BRANDON	FL		12/20/2018		1,743		465			465		2,208	2,208			
100112735	BOISE	ID		06/29/2023		1,068		256			256		1,325	1,325			
100014116	PHOENIX	AZ		05/25/2017		522		(25)			(25)		497	497			
100064977	RICHWOOD	OH		07/14/2021		370		(38)			(38)		332	332			
100066352	PARSONS	KS		08/02/2021		802		(36)			(36)		766	766			
100013117	BARSTOW	CA		05/25/2017		280		73			73		353	353			
100175009	LANSING	MI		10/31/2024		1,614		135			135		1,750	1,750			
100042943	FREDERICKSBURG	VA		05/28/2020		1,351		57			57		1,408	1,408			
100157008	UNITED KINGDOM	GBR		06/27/2024		14							14	14			
100116820	WILDWOOD	FL		07/20/2023		898		270			270		1,168	1,187	19		19
100113698	SUFFOLK	VA		06/29/2023		1,388		29			29		1,417	1,417			
100158259	UNITED KINGDOM	GBR		07/09/2024		(1,138)		1,138			1,138						
100112959	DETROIT	MI		06/29/2023		1,127		(201)			(201)		925	925			
100048873	REX	GA		11/20/2020		354		(54)			(54)		300	300			
100048221	SPRINGFIELD	MA		11/20/2020		797		(209)			(209)		588	588			
100000409	NORTH BRANCH	MI		09/27/2016		310		306			306		615	615			
100177732	WATSONVILLE	CA		11/19/2024		437		(76)			(76)		361	361			
100060912	CORDOVA	TN		06/01/2021		914		8			8		922	922			
100077347	CHOCTAW	OK		01/03/2022		701		(22)			(22)		679	679			
100077277	GASTONIA	NC		01/03/2022		941		(47)			(47)		894	894			
100141140	CAMDEN	NJ		01/30/2024		193		(15)			(15)		179	179			
100049903	TEANECK	NJ		11/20/2020		(2,385)		(127)			(127)	3,022	510	505	(5)		(5)
100054671	SAINT MATTHEWS	SC		03/23/2021		1,744		(205)			(205)		1,539	1,539			
100043255	ELGIN	TX		08/13/2020		(2,315)		(107)			(107)	3,022	601	581	(20)		(20)
100117323	LAWRENCE	KS		07/20/2023		232		42			42		275	275			
100109799	TALLAHASSEE	FL		08/04/2023		237		(30)			(30)		208	208			
100174161	ST. LOUIS	MO		10/31/2024		(2,798)		(52)			(52)	3,023	173	171	(2)		(2)
100146613	DETROIT	MI		03/20/2024		121		(41)			(41)		81	81			
100027867	HANOVER PARK	IL		10/26/2018		166		394			394		560	560			
100161609	UNITED KINGDOM	GBR		07/29/2024		20							20	20			
100155165	MYRTLE BEACH	SC		07/19/2024		237		(27)			(27)		210	210			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062099	ROANOKE	VA		07/01/2021		412		(19)			(19)		393	393			
100180914	UNITED KINGDOM	GBR		11/27/2024		876							876	876			
100028081	TAUNTON	MA		10/26/2018		(2,698)		68			68	3,019	388	371	(18)		(18)
100055736	PARMA	OH		03/23/2021		420		(420)			(420)						
100144860	UNITED KINGDOM	GBR		03/12/2024		(538)		538			538						
100113422	CHICAGO	IL		06/29/2023		1,480		202			202		1,682	1,682			
100044149	FRESNO	CA		08/19/2020		2,221		26			26		2,247	2,247			
100049214	MESA	AZ		11/20/2020		1,861		(127)			(127)		1,734	1,734			
100111399	MEMPHIS	TN		06/29/2023		147		196			196		343	343			
100043435	COATESVILLE	PA		08/13/2020		564		94			94		659	659			
100000562	IVINS	UT		09/27/2016		434		83			83		517	517			
100143628	CARBONDALE	PA		02/21/2024		91		181			181		272	272			
100172901	YORK	PA		10/25/2024		(2,814)		(29)			(29)	3,014	171	179	8		8
100146442	MOROCCO	IN		03/19/2024		410		(71)			(71)		339	339			
100144911	UNITED KINGDOM	GBR		03/12/2024		213		(26)			(26)		187	187			
100072257	WAXAHACHIE	TX		11/01/2021		551		(54)			(54)		496	496			
100075622	FOND DU LAC	WI		12/01/2021		667		(56)			(56)		611	611			
100175747	DEBARY	FL		11/12/2024		(360)		(155)			(155)	3,015	2,499	2,485	(14)		(14)
100000358	GARNER	NC		09/27/2016		1,369		288			288		1,657	1,657			
100055065	CARROLLTON	TX		03/23/2021		883		2			2		885	885			
100043266	SAINT CHARLES	MO		08/13/2020		(2,352)		(106)			(106)	3,015	558	542	(16)		(16)
100113553	NEW ORLEANS	LA		06/29/2023		20		342			342		362	362			
100116679	AUGUSTA	GA		07/20/2023		(396)		1,243			1,243		848	848			
100112350	DESERT HOT SPRINGS	CA		06/29/2023		136		443			443		579	579			
100136796	MEMPHIS	TN		11/27/2023		154		(15)			(15)		139	139			
100130036	LENOIR	NC		09/27/2023		208		(12)			(12)		196	196			
100100219	JACKSONVILLE	FL		03/17/2023		2,271		(78)			(78)		2,192	2,192			
100017314	GARDENDALE	AL		04/26/2018		1,162		(195)			(195)		967	967			
100113827	MAITLAND	FL		06/29/2023		1,101		615			615		1,716	1,716			
100055255	BOYNTON BEACH	FL		03/23/2021		382		(37)			(37)		345	345			
100126588	RIVERDALE	GA		08/30/2023		510		194			194		704	704			
100066981	SYLVESTER	GA		08/02/2021		713		25			25		738	738			
100076119	GALION	OH		01/07/2022		610		(52)			(52)		558	558			
100064766	CHATTANOOGA	TN		07/14/2021		527		(60)			(60)		467	467			
100010670	LAS VEGAS	NV		12/23/2016		465		30			30		494	494			
100064236	CALUMET CITY	IL		07/01/2021		438		42			42		480	480			
100064804	DES MOINES	IA		07/14/2021		505		(54)			(54)		451	451			
100184503	BOISE	ID		12/17/2024		331		(44)			(44)		287	287			
100055630	ALEXANDRIA	MN		03/23/2021		347		(46)			(46)		301	301			
100055446	FRAZEYSBURG	OH		03/23/2021		(118)		427			427		309	309			
100175807	MAPLE HEIGHTS	OH		11/12/2024		(2,807)		(20)			(20)	3,004	177	189	12		12
100012845	FOWLERVILLE	MI		05/25/2017		462		28			28		491	491			
100180905	UNITED KINGDOM	GBR		11/27/2024		43							43	43			
100030410	PHOENIX	AZ		12/20/2018		325		249			249		574	574			
100043550	ST PETERSBURG	FL		08/13/2020		269		(8)			(8)		261	261			
100149747	PARMA	OH		04/26/2024		170		(9)			(9)		161	161			
100067350	CRUM LYNNE	PA		08/02/2021		16		(16)			(16)						
100076019	PETERSBURG	VA		01/07/2022		497		(47)			(47)		450	450			
100117831	PEMBROKE PARK	FL		07/20/2023		117		(16)			(16)		101	101			
100126363	KANNAPOLIS	NC		08/30/2023		219		(18)			(18)		201	201			
100113437	LOS LUNAS	NM		06/29/2023		306		34			34		340	340			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111418	NEWPORT NEWS	VA		06/29/2023		140		383			383		522	522			
100060795	HUNTSVILLE	AL		06/01/2021		750		7			7		756	756			
100076308	GALLOWAY	NJ		01/07/2022		513		(38)			(38)		475	475			
100127155	YUKON	OK		08/30/2023		375		(222)			(222)		153	153			
100112429	LAS VEGAS	NV		06/29/2023		698		418			418		1,115	1,115			
100054515	ALLENTON	MI		03/23/2021		1,453		(98)			(98)		1,355	1,355			
100129887	WARMINSTER	PA		09/27/2023		189		(16)			(16)		173	173			
100053659	GREENVILLE	SC		03/23/2021		1,302		(295)			(295)		1,007	1,007			
100064829	LAFAYETTE	LA		07/14/2021		494		(52)			(52)		441	441			
100144934	UNITED KINGDOM	GBR		03/12/2024		(422)		457			457		34	34			
100099808	BIG SPRING	TX		02/28/2023		220		(16)			(16)		203	203			
100113761	CHICAGO HEIGHTS	IL		06/29/2023		36		343			343		379	379			
100010784	COLUMBIA	SC		12/23/2016		184		258			258		442	442			
100076027	FAYETTEVILLE	NC		01/07/2022		487		(43)			(43)		444	444			
100018402	PASO ROBLES	CA		06/27/2018		1,004		(37)			(37)		967	967			
100024733	RESTON	VA		09/20/2018		1,031		313			313		1,344	713		(631)	(631)
100139723	UNITED KINGDOM	GBR		12/18/2023		161							161	161			
100081239	GRAND BLANC	MI		03/18/2022		487		28			28		515	515			
100081233	GRAND BLANC	MI		03/18/2022		487		28			28		515	515			
100068305	SOCORRO	NM		08/25/2021		517		(28)			(28)		489	489			
100043454	NEW CASTLE	DE		08/13/2020		260		105			105		366	366			
100157756	ESCONDIDO	CA		07/02/2024		508		(41)			(41)		468	468			
100181239	HOUSTON	TX		12/06/2024		124		(22)			(22)		102	102			
100062515	VICTORIA	TX		07/01/2021		806		(29)			(29)		778	778			
100126934	PALM HARBOR	FL		08/30/2023		1,114		631			631		1,745	1,745			
100043386	BEAVER CROSSING	NE		08/13/2020		69		47			47		116	116			
100078961	MULBERRY	FL		02/24/2022		607		(16)			(16)		591	591			
100128128	LOUISVILLE	KY		09/08/2023		(2,739)		11			11	3,005	276	255	(21)		(21)
100127587	RALEIGH	NC		09/08/2023		276		(43)			(43)		232	232			
100127320	DES MOINES	IA		08/30/2023		1,622		677			677		2,298	2,298			
100111787	RYDAL	GA		06/29/2023		2,137		117			117		2,254	2,254			
100043894	HARRISBURG	PA		08/19/2020		984		(94)			(94)		890	890			
100054232	WATERLOO	IL		03/23/2021		410		(55)			(55)		356	356			
100111905	TELFORD	PA		06/29/2023		154		200			200		354	354			
100026043	LAKE WORTH	FL		09/20/2018		213		107			107		320	320			
100099937	COATESVILLE	PA		03/28/2023		51,197		776			776		51,973	51,973			
100111759	FORT LAUDERDALE	FL		06/29/2023		109		10			10		120	120			
100184622	MINNEAPOLIS	MN		12/17/2024		345		(27)			(27)		318	318			
100129741	UNITED KINGDOM	GBR		09/26/2023		13							13	13			
100111099	BLOOMINGTON	CA		06/29/2023		209		77			77		286	286			
100157754	TUSTIN	CA		07/02/2024		467		(34)			(34)		433	433			
100156988	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100156989	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100129925	WESTLAND	MI		09/27/2023		23		149			149		172	172			
100055516	WARREN	OH		03/23/2021		450		(232)			(232)		218	218			
100147167	UNITED KINGDOM	GBR		03/27/2024		14							13	13			
100062383	SEGUIN	TX		07/01/2021		(2,099)		(22)			(22)	3,021	900	930	30		30
100072543	DANBURY	CT		11/01/2021		554		(9)			(9)		544	544			
100064900	WHITING	IN		07/14/2021		527		(49)			(49)		477	477			
100011924	ALBUQUERQUE	NM		03/08/2017		302		114			114		416	416			
100012220	HAINES CITY	FL		04/28/2017		218		336			336		554	554			

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100139003	WEST PALM BEACH	FL		12/21/2023		85		417			417		503	503			
100164695	CHINO VALLEY	AZ		08/23/2024		484		(23)			(23)		461	461			
100112426	COATESVILLE	PA		06/29/2023		152		213			213		364	364			
100145906	COLUMBIA	SC		03/19/2024		455		(45)			(45)		411	411			
100116937	BALTIMORE	MD		07/20/2023		290		125			125		415	415			
100054260	GROTON	NY		03/23/2021		300		(300)			(300)						
100055669	GREEN RIVER	WY		03/23/2021		(1,814)		(150)			(150)	2,990	1,026	1,015	(11)		(11)
100147244	PHILADELPHIA	PA		03/28/2024		(2,984)		(4)			(4)	2,988					
100047264	BRISTOL	CT		11/20/2020		300		(115)			(115)		185	185			
100145272	UNITED KINGDOM	GBR		03/12/2024		(107)		798			798		691	691			
100111272	SHAKOPEE	MN		06/29/2023		2,261		1,523			1,523		3,784	3,784			
100116674	CALERA	AL		07/20/2023		336		285			285		621	621			
100019781	SAN ANTONIO	TX		07/26/2018		2,941		(141)			(141)		2,800	2,800			
100060886	SCOTTSVILLE	KY		06/01/2021		2		(2)			(2)						
100114450	DENVILLE	NJ		06/29/2023		147		54			54		202	202			
100029009	TUCSON	AZ		10/26/2018		319		32			32		351	351			
100100251	CLEVELAND	OH		03/17/2023		221		(12)			(12)		209	209			
100142089	LORAIN	OH		02/29/2024		178		(42)			(42)		136	136			
100184435	NORTH PLAINS	OR		12/17/2024		303		(28)			(28)		275	275			
100153738	GRONINGEN	NLD		05/30/2024													
100150228	UNITED KINGDOM	GBR		04/29/2024		343							343	343			
100071293	PHENIX CITY	AL		10/01/2021		874		23			23		897	897			
100108373	BALTIMORE	MD		05/25/2023		227		(17)			(17)		210	210			
100031389	FRESNO	CA		03/29/2019		350		84			84		434	434			
100043597	HENRICO	VA		08/13/2020		279		6			6		285	285			
100184475	TOPSHAM	ME		12/17/2024		986		(59)			(59)		927	927			
100047137	MARENGO	IL		11/20/2020		(2,651)		(33)			(33)	2,973	290	274	(16)		(16)
100054612	FREDERICK	MD		03/23/2021		(1,977)		(265)			(265)	2,985	743	722	(21)		(21)
100147086	DE SOTO	MO		03/28/2024		(2,758)		(8)			(8)	2,976	210	203	(8)		(8)
100045159	JEFFERSON CITY	TN		11/25/2020		3,148		(191)			(191)		2,957	2,957			
100080783	JACKSONVILLE	AR		03/15/2022		525		(15)			(15)	2,985	3,496	3,495	(1)		(1)
100117025	JACKSON	TN		07/20/2023		(2,693)		127			127	2,985	420	419	(1)		(1)
100055315	MONMOUTH	OR		03/23/2021		339		(51)			(51)		288	288			
100063772	SYRACUSE	NY		07/01/2021		521		29			29		550	550			
100043668	CHARLESTON	SC		08/13/2020		264		4			4		268	268			
100184771	BARDONIA	NY		12/17/2024		165		(17)			(17)		148	148			
100110617	SURPRISE	AZ		06/30/2023		6,704		(196)			(196)		6,508	6,508			
100047232	RENO	NV		11/20/2020		406		(26)			(26)		381	381			
100067269	EAST ALTON	IL		08/02/2021		655		40			40		695	695			
100062165	HUNTSVILLE	AR		07/01/2021		749		(23)			(23)		725	725			
100047928	POMONA	CA		11/20/2020		1,950		(34)			(34)		1,916	1,916			
100133939	ANDERSON	SC		10/25/2023		167		(15)			(15)		152	152			
100178038	CHARLES TOWN	WV		11/19/2024		387		(57)			(57)		331	331			
100061938	JACKSONVILLE	FL		07/01/2021		397		(20)			(20)		376	376			
100025883	CHANDLER	AZ		09/20/2018		880		313			313		1,193	1,193			
100013138	SEMINOLE	FL		05/25/2017		300		124			124		424	424			
100061101	PARMA	OH		06/01/2021		782		7			7		789	789			
100054064	BALTIMORE	MD		03/23/2021		141		32			32		172	172			
100112433	TUJUNGA	CA		06/29/2023		753		331			331		1,084	1,084			
100167111	BATTLE CREEK	MI		09/13/2024		219		(43)			(43)		177	177			
100169219	CANTON	OH		09/27/2024		166		(5)			(5)		161	161			

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100184461	MONROE	OR		12/17/2024		323		(44)			(44)		279	279			
100112058	HARVEY	LA		06/29/2023		1,220		62			62		1,282	1,282			
100162334	TUCSON	AZ		08/06/2024		643		(36)			(36)		607	607			
100108400	LITTLE ROCK	AR		05/25/2023		193		(21)			(21)		172	172			
100028027	MOUNT PROSPECT	IL		10/26/2018		430		55			55		485	485			
100153468	BONHAM	TX		05/30/2024		195		(10)			(10)		185	185			
100177914	ELWOOD	NE		11/19/2024		416		(75)			(75)		341	341			
100064866	BALTIMORE	MD		07/14/2021		499		(49)			(49)		450	450			
100168888	UNITED KINGDOM	GBR		09/26/2024		22							22	22			
100184908	NEPTUNE	NJ		12/17/2024		476		(49)			(49)		427	427			
100013550	SAINT LOUIS	MO		05/25/2017		685		93			93		778	778			
100054363	CONCORD	VA		03/23/2021		483		(52)			(52)		431	431			
100092011	TRENTON	NJ		02/09/2023		710		(32)			(32)		678	678			
100060496	STERLING HEIGHTS	MI		06/01/2021		714		7			7		721	721			
100065141	WILLIAMSBURG	VA		07/14/2021		553		(30)			(30)		522	522			
100054637	OLATHE	KS		03/23/2021		901		(100)			(100)		801	801			
100048823	TALLMADGE	OH		11/20/2020		1,507		(81)			(81)		1,426	1,426			
100014456	LITTLE ROCK	AR		09/27/2017		1,416		56			56		1,471	1,471			
100175783	READING	PA		11/12/2024		(96)		343			343		247	247			
100134925	MEMPHIS	TN		10/30/2023		220		(36)			(36)		184	184			
100031439	FRESNO	CA		03/29/2019		1,348		173			173		1,521	1,521			
100057970	HOCKLEY	TX		06/30/2021		468		(15)			(15)		454	454			
100054701	PORTSMOUTH	VA		03/23/2021		327		(104)			(104)		223	223			
100129987	MAYS LANDING	NJ		09/27/2023		186		(13)			(13)		173	173			
100138380	CAMDEN	NJ		12/18/2023		260		(31)			(31)		229	229			
100103183	EUCLID	OH		04/21/2023		193		(13)			(13)		180	180			
100103182	EUCLID	OH		04/21/2023		193		(13)			(13)		180	180			
100043520	TAMPA	FL		08/13/2020		357		8			8		365	365			
100064738	CLEVELAND	OH		07/14/2021		484		(59)			(59)		425	425			
100112200	MARYLAND HEIG	MO		06/29/2023		(2,721)		84			84	2,916	279	256	(22)		(22)
100055117	MARIETTA	GA		03/23/2021		454		(29)			(29)		425	425			
100045704	KOKOMO	IN		11/25/2020		378		13			13		391	391			
100060356	SAN ANTONIO	TX		06/01/2021		839		8			8		846	846			
100174169	CLEVELAND HEIGHTS	OH		10/31/2024		226		(32)			(32)		194	194			
100076051	GRIFFIN	GA		01/07/2022		489		(44)			(44)		445	445			
100114104	MILWAUKEE	WI		06/29/2023		397		289			289		686	686			
100127307	ALTAMONTE SPRINGS	FL		08/30/2023		105		222			222		326	326			
100013508	TAMPA	FL		05/25/2017		286		68			68		354	354			
100174805	MAPLE HEIGHTS	OH		10/31/2024		223		(41)			(41)		181	181			
100112926	NORTH BRUNSWICK	NJ		06/29/2023		(2,399)		78			78	4,095	1,774	1,749	(24)		(24)
100174086	AKRON	OH		10/31/2024		(2,712)		(31)			(31)	2,963	220	197	(22)		(22)
100012392	HOMESTEAD	FL		04/28/2017		(3,768)		147			147	4,095	474	450	(23)		(23)
100000398	KEESEVILLE	NY		09/27/2016		256		143			143		399	399			
100164681	MONTEBELLO	CA		08/23/2024		160		(8)			(8)		152	152			
100077343	FRESNO	CA		01/03/2022		(3,934)		(34)			(34)	4,112	144	466	323		323
100054722	MANSFIELD	OH		03/23/2021		453		(37)			(37)		416	416			
100048350	MIDDLEVILLE	MI		11/20/2020		689		(114)			(114)		576	576			
100167121	GREENSBORO	NC		09/13/2024		211		(45)			(45)		166	166			
100141094	DETROIT	MI		01/30/2024		200		(16)			(16)		183	183			
100114504	LEHIGHTON	PA		06/29/2023		793		138			138		931	931			
100078676	COLUMBUS	OH		02/02/2022		3,738		(176)			(176)		3,562	3,562			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047367	MUSKEGON	MI		11/20/2020		414		(158)			(158)		256	256			
100060146	LARGO	FL		06/25/2021		1,049		(57)			(57)		992	992			
100165131	UNITED KINGDOM	GBR		08/27/2024		20							20	20			
100156943	UNITED KINGDOM	GBR		06/27/2024		(2,928)						2,961	33	13	(20)		(20)
100011364	BOARDMAN	OH		12/23/2016		451		499			499		951	951			
100061021	EAST CHICAGO	IN		06/01/2021		916		8			8		924	924			
100155730	STEVENSVILLE	MD		06/18/2024		(2,577)		(52)			(52)	2,971	343	348	4		4
100112091	INDIANAPOLIS	IN		06/29/2023		547		405			405		952	952			
100054604	ROANOKE	VA		03/23/2021		446		(108)			(108)		338	338			
100070916	MARSHFIELD	WI		10/01/2021		471		(2)			(2)		470	470			
100108360	AKRON	OH		05/25/2023		222		(12)			(12)		210	210			
100090658	HAMLET	NC		12/29/2022		264		(19)			(19)		245	245			
100044134	WILLMAR	MN		08/19/2020		516		(74)			(74)		442	442			
100013450	HESPERIA	CA		05/25/2017		1,357		1,308			1,308		2,665	2,665			
100013090	MIAMI	FL		05/25/2017		292		118			118		410	410			
100013972	HOUSTON	TX		05/25/2017		475		29			29		503	503			
100025036	COTTONWOOD	CA		09/20/2018		515		238			238		752	752			
100112920	CLEARWATER	FL		06/29/2023		198		168			168		366	366			
100061699	BELTON	TX		07/01/2021		786		(31)			(31)		755	755			
3310063466	BROOKLYN	NY		01/09/2024		89,805							89,805	89,805			
100028348	PHOENIX	AZ		10/26/2018		12		(12)			(12)						
100113197	GWYNN OAK	MD		06/29/2023		2,920		255			255		3,175	3,175			
100030212	PIXLEY	CA		12/20/2018		1,553		(28)			(28)		1,524	1,524			
100174446	HOUSTON	TX		10/31/2024		(2,773)		(36)			(36)	2,955	145	145			
100046056	DUNDALK	MD		11/25/2020		359		(47)			(47)		312	312			
100042944	MODESTO	CA		05/28/2020		1,517		306			306		1,822	1,822			
100078994	PIEDMONT	AL		02/24/2022		(2,083)		(33)			(33)	2,938	821	812	(10)		(10)
100114393	FAIRBURN	GA		06/29/2023		(2,825)		277			277	2,957	410	400	(9)		(9)
100061972	CHICAGO	IL		07/01/2021		514		(12)			(12)		502	502			
100145290	UNITED KINGDOM	GBR		03/12/2024		49		(19)			(19)		30	30			
100077608	TALLAPOOSA	GA		01/03/2022		668		(33)			(33)		635	635			
100053831	MOLINE	IL		03/23/2021		316		(50)			(50)		267	267			
100099781	EAST SYRACUSE	NY		02/28/2023		208		12			12		220	220			
100116840	LANSING	KS		07/20/2023		270		68			68		339	339			
100075649	KINGSTON	PA		12/01/2021		566		(38)			(38)		528	528			
100135996	PALATKA	FL		11/16/2023		1,495		(165)			(165)		1,330	1,330			
100126471	ROME	GA		08/30/2023		(1,780)		40			40	2,949	1,210	1,225	15		15
100054546	LANCASTER	PA		03/23/2021		1,397		(454)			(454)		943	943			
100151329	MILILANI	HI		05/10/2024		5,858		(309)			(309)		5,550	5,550			
100100329	GREENSBORO	NC		04/27/2023		328		38			38		367	367			
100143173	MANOR	TX		02/16/2024		4,677		41			41		4,718	4,718			
100011011	WEST MIFFLIN	PA		12/23/2016		1,180		(22)			(22)		1,158	1,158			
100050121	DASSEL	MN		11/20/2020		3,030		(668)			(668)		2,362	2,362			
100010667	WILLIAMSTON	MI		12/23/2016		953		(242)			(242)		711	711			
100053389	BLUE ISLAND	IL		03/23/2021		778		(199)			(199)		579	579			
100103193	CLEVELAND	OH		04/21/2023		374		(20)			(20)		354	354			
100134020	TRENTON	NJ		10/25/2023		415		(7)			(7)		409	409			
100167107	MEMPHIS	TN		09/13/2024		112		(3)			(3)		110	110			
100152767	PITTSBURGH	PA		05/22/2024		194		(40)			(40)		153	153			
100055795	CINCINNATI	OH		03/23/2021		103		291			291		394	394			
100026276	HUMBLE	TX		09/20/2018		278		27			27		305	305			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184872	DELRAY BEACH	FL		12/17/2024		296		(26)			(26)		269	269			
100100195	MCKEESPORT	PA		03/17/2023		5		(5)			(5)						
100113793	ATHOL	MA		06/29/2023		668		72			72		741	741			
100100192	MILWAUKEE	WI		03/17/2023		205		(10)			(10)		195	195			
100049624	PADUCAH	KY		11/20/2020		478		(117)			(117)		361	361			
100030045	FORT WORTH	TX		12/20/2018		774		(112)			(112)		662	662			
100100191	MILWAUKEE	WI		03/17/2023		216		(12)			(12)		203	203			
100112332	DAYTONA BEACH	FL		06/29/2023		1,082		81			81		1,162	1,162			
100011632	CHICAGO	IL		03/08/2017		539		221			221		760	760			
100028285	COCONUT CREEK	FL		10/26/2018		1,806		359			359		2,165	2,165			
100010823	JAMESTOWN	SC		01/27/2017		450		106			106		555	555			
100047425	NASHVILLE	TN		11/20/2020		(2,618)		(108)			(108)	2,938	212	209	(3)		(3)
100174098	LINCOLN PARK	MI		10/31/2024		201		(29)			(29)		173	173			
100174127	LOUISVILLE	KY		10/31/2024		211		(30)			(30)		182	182			
100144729	UNITED KINGDOM	GBR		03/12/2024		(486)		519			519		33	33			
100173924	ST LOUIS	MO		10/31/2024		232		(31)			(31)		201	201			
100145382	UNITED KINGDOM	GBR		03/12/2024		(625)		651			651		27	27			
100060940	RAYTOWN	MO		06/01/2021		655		7			7		662	662			
100129278	MARANA	AZ		09/25/2023		3,756		22			22		3,778	3,778			
100184897	LAKE STEVENS	WA		12/17/2024		320		(6)			(6)		313	313			
100116396	JACKSONVILLE	FL		07/20/2023		258		57			57		315	315			
100075065	ALBANY	GA		12/01/2021		493		(28)			(28)		465	465			
100139781	UNITED KINGDOM	GBR		12/18/2023		14							14	14			
100045651	BYRON	MI		11/25/2020		(46)		46			46						
100184630	MINNEOLA	FL		12/17/2024		560		(66)			(66)		494	494			
100061166	SAINT LOUIS	MO		06/01/2021		529		7			7		536	536			
100180920	UNITED KINGDOM	GBR		11/27/2024		19							19	19			
100185666	UNITED KINGDOM	GBR		12/20/2024		26							26	26			
100113538	SALISBURY	MD		06/29/2023		220		151			151		370	370			
100114489	HAMILTON	MO		06/29/2023		9,698		358			358	2,936	12,992	12,976	(16)		(16)
100045416	BARBOURSVILLE	WV		11/25/2020		261		(16)			(16)		245	245			
100075697	SWEET HOME	OR		12/01/2021		603		(8)			(8)		595	595			
100126428	FORT WORTH	TX		08/30/2023		192		(12)			(12)		180	180			
100113284	PHILADELPHIA	PA		06/29/2023		385		57			57		443	443			
100061151	SODDY DAISY	TN		06/01/2021		712		7			7		718	718			
100046800	LEVITTOWN	NY		11/20/2020		387		(203)			(203)		184	184			
100067808	DAYTON	OH		09/23/2021		476		(67)			(67)		408	408			
100146428	ALTAMONTE SPRINGS	FL		03/19/2024		519		(77)			(77)		442	442			
100127387	MYRTLE BEACH	SC		08/30/2023		111		23			23		134	134			
100013371	KISSIMMEE	FL		05/25/2017		241		132			132		373	373			
100109835	NORFOLK	VA		06/22/2023		235		(18)			(18)		217	217			
100078864	AVON PARK	FL		02/24/2022		445		(31)			(31)		414	414			
100144863	UNITED KINGDOM	GBR		03/12/2024		20		(14)			(14)		6	6			
100111459	MEMPHIS	TN		06/29/2023		180		307			307		487	487			
100054252	MAYWOOD	IL		03/23/2021		198		(2)			(2)		196	196			
100111174	ELKTON	MD		06/29/2023		307		217			217		524	524			
100129879	ATLANTIC CITY	NJ		09/27/2023		161		(16)			(16)		145	145			
100014507	KATY	TX		09/27/2017		408		(1)			(1)		408	408			
100155411	LA PINE	OR		06/18/2024		491		(19)			(19)		472	472			
100168716	CHELSEA	OK		09/25/2024		280		(53)			(53)		227	227			
100100889	ROCKTON	IL		04/28/2023		4,281		96			96		4,377	4,377			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181566	ROCKFORD	IL		12/09/2024		180		(13)			(13)		166	166			
100112542	GAITHERSBURG	MD		06/29/2023		1,431		210			210		1,641	1,641			
100111122	THOMASTON	CT		06/29/2023		1,294		743			743		2,036	2,036			
100153552	UNITED KINGDOM	GBR		05/29/2024		12							12	12			
100061287	MEMPHIS	TN		06/01/2021		2,339		14			14		2,353	2,353			
100156980	UNITED KINGDOM	GBR		06/27/2024		(2,890)						2,921	32	11	(20)		(20)
100153568	UNITED KINGDOM	GBR		05/29/2024		10							10	10			
100156996	UNITED KINGDOM	GBR		06/27/2024		11							11	11			
100028274	STOCKTON	CA		10/26/2018		(2,632)		40			40	2,924	332	323	(9)		(9)
100014136	CRETE	IL		05/25/2017		(2,546)		118			118	2,924	496	487	(9)		(9)
100011840	FORT LAUDERDALE	FL		03/08/2017		668		287			287		956	956			
100049405	BRAINTREE	MA		11/20/2020		1,013		192			192		1,205	1,205			
100111324	DREXEL HILL	PA		06/29/2023		(3,438)		748			748	2,922	232	242	10		10
100054937	TYLER	TX		03/23/2021		1,318		(426)			(426)		892	892			
100069875	MCMINNVILLE	OR		09/01/2021		661		47			47		709	709			
100126759	BELLE CENTER	OH		08/30/2023		1,611		(20)			(20)		1,591	1,591			
100156944	UNITED KINGDOM	GBR		06/27/2024		13							13	13			
100143788	FAYETTEVILLE	NC		02/28/2024		18,231		(283)			(283)		17,947	17,947			
100010901	NEWPORT NEWS	VA		12/23/2016		1,426		452			452		1,878	1,878			
100054535	COVINGTON	GA		03/23/2021		232		(91)			(91)		141	141			
100045362	LOGAN	OH		11/25/2020		392		(109)			(109)		282	282			
100064859	KENOSHA	WI		07/14/2021		507		(49)			(49)		457	457			
100173581	UNITED KINGDOM	GBR		10/29/2024		646							646	646			
100090859	GRAND PRAIRIE	TX		01/06/2023		25,931		(594)			(594)		25,338	25,338			
100045707	LANSING	MI		11/25/2020		1,657		(124)			(124)		1,533	1,533			
100057701	PALATINE	IL		06/30/2021		461		(15)			(15)		447	447			
100071987	SCOTTSDALE	AZ		10/29/2021		(329)		(396)			(396)	2,921	2,196	2,183	(13)		(13)
100070430	SURFSIDE BEACH	SC		09/23/2021		531		(47)			(47)		484	484			
100174406	BEND	OR		10/31/2024		173		(36)			(36)		137	137			
100110955	HAMPTON	VA		06/29/2023		145		19			19		164	164			
100054472	PHOENIX	AZ		03/23/2021		405		(54)			(54)		352	352			
100062480	APPLETON	WI		07/01/2021		1,101		(29)			(29)		1,072	1,072			
100068521	WESLACO	TX		08/25/2021		600		(69)			(69)		531	531			
100112432	MEMPHIS	TN		06/29/2023		252		209			209		461	461			
100101799	MILWAUKEE	WI		03/31/2023		174		(17)			(17)		157	157			
100079071	TULSA	OK		02/24/2022		2,511		(43)			(43)		2,469	2,469			
100075366	STANFORD	KY		12/01/2021		(3,601)		(26)			(26)	4,031	405	389	(16)		(16)
100061404	HOMESTEAD	PA		06/01/2021		(2,431)		6			6	2,906	481	459	(22)		(22)
100024746	SAVANNAH	GA		09/20/2018		596		(58)			(58)		538	538			
100060680	HUNTSVILLE	TX		06/01/2021		599		7			7		606	606			
100144780	UNITED KINGDOM	GBR		03/12/2024		22		(13)			(13)		9	9			
100155802	CULPEPPER	VA		06/18/2024		410		(47)			(47)		364	364			
100126943	BELLMAWR	NJ		08/30/2023		2,879		(188)			(188)		2,690	2,690			
100055551	DECATUR	GA		03/23/2021		239							239	239			
100154708	PITTSBURGH	PA		07/19/2024		206		(41)			(41)		166	166			
100136055	BALTIMORE	MD		11/16/2023		171		(33)			(33)		139	139			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		167		(8)			(8)		158	158			
100010674	TWIN FALLS	ID		12/23/2016		314		195			195		509	509			
100076128	WINSTON SALEM	NC		01/07/2022		489		(38)			(38)		451	451			
100103103	MEMPHIS	TN		04/21/2023		193		(18)			(18)		175	175			
100011829	MC DONALD	PA		03/08/2017		949		97			97		1,045	1,045			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100156994	UNITED KINGDOM	GBR		06/27/2024		310							310	310			
100169218	CHESTER	PA		09/27/2024		121		(19)			(19)		103	103			
100011003	PORT ST LUCIE	FL		12/23/2016		65		(65)			(65)						
100155475	GUNNISON	CO		06/18/2024		402		(89)			(89)		313	313			
100087284	ALLEN	TX		10/25/2022		982		70			70		1,052	1,052			
100061351	SIDNEY	MT		06/01/2021		178		4			4		182	182			
100069375	PALMYRA	NJ		09/01/2021		513		(7)			(7)		506	506			
100126589	COLLEGE PARK	GA		08/30/2023		925		110			110		1,035	1,035			
100119786	MEMPHIS	TN		08/08/2023		186		(12)			(12)		174	174			
100161622	UNITED KINGDOM	GBR		07/29/2024		446							446	446			
100145429	UNITED KINGDOM	GBR		03/12/2024		(626)		645			645		19	19			
100060571	ALABASTER	AL		06/01/2021		346		5			5		351	351			
100152490	PHENIX CITY	AL		05/16/2024		207		3			3		210	210			
100042931	NORTH LAS VEGAS	NV		05/28/2020		544		96			96		640	640			
100068219	LONGVIEW	TX		08/25/2021		548		(60)			(60)		489	489			
100126717	LAWNSIDE	NJ		08/30/2023		876		(160)			(160)		716	716			
100111811	LONGWOOD	FL		06/29/2023		942		101			101		1,044	1,044			
100129975	GARFIELD HEIGHTS	OH		09/27/2023		189		(13)			(13)		175	175			
100155468	LAS VEGAS	NV		06/18/2024		119		(21)			(21)		98	98			
100142088	KILLEEN	TX		02/29/2024		198		(43)			(43)		155	155			
100055173	SOMERSET	PA		03/23/2021		392		(53)			(53)		339	339			
100143861	UNITED KINGDOM	GBR		02/28/2024		13							13	13			
100013052	ZIMMERMAN	MN		05/25/2017		(1,823)		31			31	2,909	1,117	1,097	(20)		(20)
100057582	PHILADELPHIA	PA		06/30/2021		466		(16)			(16)		450	450			
100017733	APOPKA	FL		04/26/2018		805		167			167		972	972			
100126728	PALM BAY	FL		08/30/2023		630		211			211		841	841			
100165162	UNITED KINGDOM	GBR		08/27/2024		21							21	21			
100025788	GRAND PRAIRIE	TX		09/20/2018		378		65			65		443	443			
100000380	HOUSTON	TX		09/27/2016		443		(43)			(43)		400	400			
100175810	NEW KENSINGTON	PA		11/12/2024		221		10			10		230	230			
100015111	DELANO	CA		12/14/2017		1,202		(39)			(39)		1,164	1,164			
100030239	FLORENCE	KY		12/20/2018		712		138			138		850	850			
100018181	ROUND ROCK	TX		06/08/2018		1,195		(39)			(39)		1,156	1,156			
100177784	EL DORADO	CA		11/19/2024		479		(63)			(63)		415	415			
100048917	BALTIMORE	MD		11/20/2020		289		1			1		290	290			
100127227	BROWN DEER	WI		08/30/2023		1,119		509			509		1,628	1,628			
100062666	OSAKIS	MN		07/01/2021		708		(25)			(25)		683	683			
100064709	PETERSBURG	VA		07/14/2021		500		(65)			(65)		435	435			
100139008	WILLIAMSTOWN	NJ		12/21/2023		206		(206)			(206)						
100028738	SUNRISE	FL		10/26/2018		997		202			202		1,198	1,198			
100029796	TACOMA	WA		10/26/2018		456		11			11		467	467			
100054624	FAYETTEVILLE	NC		03/23/2021		(241)		260			260		19	19			
100023393	APOLLO BEACH	FL		08/16/2018		504		(31)			(31)		473	473			
100055568	SAINT LOUIS	MO		03/23/2021		(15)		93			93		79	79			
100087470	SPRING	TX		10/25/2022		1,352		172			172		1,524	1,524			
100177883	MIAMI	FL		11/19/2024		768		(81)			(81)		687	687			
100145999	WEEKI WACHEE	FL		03/19/2024		1,073		(123)			(123)		951	951			
100161613	UNITED KINGDOM	GBR		07/29/2024		10							10	10			
100146450	CHESHIRE	CT		03/19/2024		419		(71)			(71)		348	348			
100111531	DECATUR	GA		06/29/2023		381		375			375		755	755			
100043113	PEARLAND	TX		05/28/2020		444		54			54		499	499			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045032	OPA LOCKA	FL		11/19/2020		124		98			98		223	223			
100142147	ALIQUIPPA	PA		02/29/2024		749		(70)			(70)		679	679			
100019886	ABILENE	TX		07/30/2018		1,334		(52)			(52)		1,282	1,282			
100175845	SCRANTON	PA		11/12/2024		(18)		164			164		146	146			
100025374	HOUSTON	TX		09/20/2018		604		8			8		612	612			
100139011	SORRENTO	FL		12/21/2023		230		291			291		521	521			
100139702	UNITED KINGDOM	GBR		12/18/2023		362							362	362			
100155532	HAMMONTON	NJ		06/18/2024		440		(89)			(89)		351	351			
100153765	RIEL	NLD		05/30/2024		4,493							4,493	4,493			
100000289	ANDERSON	SC		09/27/2016		418		27			27		445	445			
100134032	SOUTH BEND	IN		10/25/2023		179		(10)			(10)		168	168			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		563		(130)			(130)		433	433			
100020214	JACKSONVILLE	FL		07/17/2018		815		(64)			(64)		751	751			
100012281	VERO BEACH	FL		04/28/2017		(3)		287			287		285	285			
100044372	MONROE	LA		11/19/2020		(2,703)		17			17	2,895	209	212	3		3
100139353	WOODRIDGE	IL		12/28/2023		(2,719)		(12)			(12)	2,892	161	155	(6)		(6)
100064741	MONTGOMERY	AL		07/14/2021		499		(60)			(60)		439	439			
100103100	MEMPHIS	TN		04/21/2023		184		(14)			(14)		170	170			
100161591	UNITED KINGDOM	GBR		07/29/2024		21							21	21			
100112457	HAVRE	MT		06/29/2023		317		184			184		501	501			
100054999	JONESBOROUGH	TN		03/23/2021		24		44			44		68	68			
100064710	MABLETON	GA		07/14/2021		484		(64)			(64)		420	420			
100173836	CUMBERLAND	MD		10/31/2024		235		(21)			(21)		215	215			
100029750	JOHNS ISLAND	SC		10/26/2018		339		73			73		412	412			
100113993	CHESTERFIELD	MI		06/29/2023		144		41			41		186	186			
100064688	CLARKSTON	GA		07/14/2021		640		(80)			(80)		561	561			
100071721	WESTLAND	MI		10/14/2021		436		(44)			(44)		392	392			
100025027	MCKINNEY	TX		09/20/2018		315		125			125		439	439			
100030399	HONDO	TX		12/20/2018		1,166		(26)			(26)		1,140	1,140			
100110000	ROCHESTER	NY		06/22/2023		137		45			45		181	181			
100013608	KISSIMMEE	FL		05/25/2017		367		50			50		417	417			
100042945	FRANKLIN PARK	IL		05/28/2020		678		65			65		743	743			
100010673	STEUBEN	ME		12/23/2016		1,467		324			324		1,791	1,791			
100060368	AUSTIN	TX		06/01/2021		911		8			8		919	919			
100061327	STONE MOUNTAIN	GA		06/01/2021		503		5			5		508	508			
100061970	HUBER HEIGHTS	OH		07/01/2021		467		(21)			(21)		446	446			
100139855	UNITED KINGDOM	GBR		12/18/2023		14							14	14			
100026094	SARASOTA	FL		09/20/2018		(2,823)		246			246	2,881	304	315	11		11
100062612	KILLEEN	TX		07/01/2021		1,163		(34)			(34)		1,129	1,129			
100184557	SACRAMENTO	CA		12/17/2024		312		(46)			(46)		266	266			
100111839	JONESBORO	GA		06/29/2023		167		51			51		218	218			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		1,161		(133)			(133)		1,029	1,029			
100184835	CRESTLINE	CA		12/17/2024		3,744		(200)			(200)		3,544	3,544			
100103116	GARFIELD HEIGHTS	OH		04/21/2023		207		(14)			(14)		193	193			
100154690	JACKSONVILLE	FL		07/19/2024		252		41			41		293	293			
100146043	WOODINVILLE	WA		03/19/2024		382		(66)			(66)		316	316			
100055545	LANTANA	FL		03/23/2021		574		(88)			(88)		486	486			
100012752	MELROSE PARK	IL		05/25/2017		785		66			66		852	852			
100111277	GREENWOOD	SC		06/29/2023		206		26			26		232	232			
100054361	ROCK HILL	SC		03/23/2021		230		(44)			(44)		186	186			
100138959	HOLLYWOOD	FL		12/21/2023		150		156			156		306	306			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029680	WINTER SPRINGS	FL		10/26/2018		1,276		427			427		1,703	1,703			
100013360	BAKERSFIELD	CA		05/25/2017		213		122			122		336	336			
100184942	ANTIOCH	CA		12/17/2024		794		(46)			(46)		749	749			
100126480	SAINT LOUIS	MO		08/30/2023		530		21			21		550	550			
100127030	CHICAGO	IL		08/30/2023		847		1,567			1,567		2,414	2,414			
100175510	AUGUSTA	GA		12/23/2024		145		(20)			(20)		124	124			
100055195	SARALAND	AL		03/23/2021		394		(101)			(101)		293	293			
100113074	LOGANVILLE	GA		06/29/2023		269		421			421		689	689			
100161795	CANTON	OH		07/31/2024		183		(2)			(2)		181	181			
100113425	MIAMI GARDENS	FL		06/29/2023		244		355			355		599	599			
100061068	OAK HILL	OH		06/01/2021		687		7			7		693	693			
100055745	MAPLE HEIGHTS	OH		03/23/2021		358		30			30		388	388			
100074611	WINSTON SALEM	NC		12/01/2021		1,618		(15)			(15)		1,603	1,603			
100067602	WYOMING	PA		09/23/2021		474		(71)			(71)		403	403			
100167108	DETROIT	MI		09/13/2024		216		(53)			(53)		163	163			
100079047	MILWAUKEE	WI		02/24/2022		472		(5)			(5)		467	467			
100082190	ORLANDO	FL		04/14/2022		26,612		(748)			(748)		25,864	25,864			
100048157	MINNEAPOLIS	MN		11/20/2020		1,512		(116)			(116)		1,396	1,396			
100113864	KEY BISCAYNE	FL		06/29/2023		2,393		209			209		2,602	2,602			
100161928	JACKSON	MI		07/31/2024		198		(44)			(44)		154	154			
100023884	ALBUQUERQUE	NM		09/10/2018		1,470		(84)			(84)		1,386	1,386			
100112753	CHICAGO	IL		06/29/2023		(2,780)		243			243	2,879	343	323	(20)		(20)
100155347	PORT ARTHUR	TX		07/19/2024		204		(63)			(63)		141	141			
100048278	MODESTO	CA		11/20/2020		(1,213)		(242)			(242)	2,881	1,426	1,407	(18)		(18)
100063212	WATERTOWN	SD		07/01/2021		3,163		63			63		3,226	3,226			
100047660	LAS VEGAS	NV		11/20/2020		2,113		(125)			(125)		1,988	1,988			
100184515	ALBANY	OR		12/17/2024		317		(43)			(43)		274	274			
100028288	MIAMI	FL		10/26/2018		1,039		159			159		1,199	1,199			
100177755	HAGERSTOWN	MD		11/19/2024		325		(63)			(63)		263	263			
100178020	BELLINGHAM	MA		11/19/2024		(2,416)		(81)			(81)	2,870	373	374			
100061027	LUMBERTON	NC		06/01/2021		453		5			5		459	459			
100177723	DENVER	CO		11/19/2024		1,368		(117)			(117)		1,251	1,251			
100055074	LORAIN	OH		03/23/2021		350		(23)			(23)		327	327			
100010750	UPPER MARLBORO	MD		12/23/2016		(2,602)		177			177	2,871	446	467	21		21
100112322	MIAMI	FL		06/29/2023		(2,687)		406			406	2,871	590	563	(27)		(27)
100114029	PENDLETON	IN		06/29/2023		678		235			235		913	913			
100045600	AURORA	IL		11/25/2020		653		2			2		655	655			
100012927	TAMPA	FL		05/25/2017		973		361			361		1,334	1,334			
100164915	ELKHART	IN		08/28/2024		163		(12)			(12)		151	151			
100112031	BURLESON	TX		06/29/2023		170		315			315		486	486			
100114259	ROCK SPRING	GA		06/29/2023		768		300			300		1,068	1,068			
100060997	CHATTANOOGA	TN		06/01/2021		694		7			7		701	701			
100113735	HOUSTON	TX		06/29/2023		174		161			161		336	336			
100119678	TRENTON	NJ		08/08/2023		188		139			139		327	327			
100066143	NEWARK	OH		08/02/2021		896		(10)			(10)		886	886			
100000476	INDIANAPOLIS	IN		09/27/2016		356		333			333		689	689			
100113532	COURTLAND	VA		06/29/2023		139		126			126		264	264			
100126987	LAWRENCEVILLE	GA		08/30/2023		153		39			39		192	192			
100184697	SPARKS	NV		12/17/2024		177		(36)			(36)		141	141			
100162332	ALLYN	WA		08/06/2024		(2,330)		(40)			(40)	2,867	497	480	(17)		(17)
100156910	EAST CHICAGO	IN		06/27/2024		173		(11)			(11)		162	162			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067851	MIDLAND	TX		09/23/2021		1,177		(112)			(112)		1,065	1,065			
100030229	SELAH	WA		12/20/2018		269		242			242		511	511			
100114350	FLORISSANT	MO		06/29/2023		148		371			371		519	519			
100180792	BISMARCK	ND		11/26/2024		155		(23)			(23)		132	132			
100103827	MAPLE HEIGHTS	OH		05/10/2023		208		(16)			(16)		192	192			
100109908	GALLOWAY	NJ		06/22/2023		196		(16)			(16)		180	180			
100146277	RICHMOND	VA		03/19/2024		451		(64)			(64)		387	387			
100000343	SAINT MARYS	OH		09/27/2016		1,621		151			151		1,771	1,771			
100044118	MILLBURY	OH		08/19/2020		976		37			37		1,013	1,013			
100088282	BALTIMORE	MD		10/17/2022		(2,629)		(9)			(9)	2,864	226	225	(1)		(1)
100143856	UNITED KINGDOM	GBR		02/28/2024		14							14	14			
100062826	LAGRANGE	GA		07/01/2021		(1,993)		(23)			(23)	2,864	848	834	(14)		(14)
100011679	ELWOOD	IL		03/08/2017		(2,637)		475			475	2,864	702	693	(9)		(9)
100130054	LORAIN	OH		09/27/2023		56		91			91		147	147			
100054146	LAFAYETTE	LA		03/23/2021		244		(16)			(16)		228	228			
100045207	DINGMANS FERRY	PA		11/25/2020		388		(22)			(22)		366	366			
100061962	BUTLER	PA		07/01/2021		697		(21)			(21)		676	676			
100019832	BLUE SPRINGS	MO		07/30/2018		1,157		(63)			(63)		1,095	1,095			
100116825	JACKSONVILLE	IL		07/20/2023		4,820		1,399			1,399		6,218	6,218			
100172161	PHILADELPHIA	PA		10/17/2024		146		(26)			(26)		121	121			
100139142	LAS VEGAS	NV		12/28/2023		129		(41)			(41)		87	87			
100028960	WEST MELBOURNE	FL		10/26/2018		(2,554)		33			33	2,860	340	317	(23)		(23)
100178094	BESSEMER	MI		11/19/2024		423		(73)			(73)		350	350			
100137722	RALEIGH	NC		12/08/2023		3,580		65			65		3,645	3,645			
100067123	VANCOUVER	WA		08/02/2021		896		38			38		934	934			
100063063	BROWNSVILLE	TN		07/01/2021		(3)		3			3						
100149780	WILLIAMSTON	NC		04/26/2024		194		14			14		208	208			
100049341	CARPENTERSVILLE	IL		11/20/2020		(191)		(178)			(178)	2,863	2,494	2,496	2		2
100174866	HOPKINS	SC		10/31/2024		195		(38)			(38)		156	156			
100062925	SAINT LOUIS	MO		07/01/2021		591		(17)			(17)		574	574			
100157002	UNITED KINGDOM	GBR		06/27/2024		348							348	348			
100074740	BAKER	LA		12/01/2021		619		(34)			(34)		585	585			
100017715	NEWTON	NC		04/26/2018		476		120			120		595	595			
100126403	BAKER	LA		08/30/2023		(155)		216			216		61	61			
100028469	DALTON	GA		10/26/2018		314		19			19		333	333			
100113755	FLORISSANT	MO		06/29/2023		140		94			94		234	234			
100043366	GEISMAR	LA		08/13/2020		1,517		(194)			(194)		1,323	1,323			
100053538	WINSTON SALEM	NC		03/23/2021		1,624		(345)			(345)		1,279	1,279			
100174093	KANSAS CITY	MO		10/31/2024		220		(30)			(30)		190	190			
100135812	AURORA	CO		11/10/2023		10,673		(249)			(249)		10,424	10,424			
100055119	EASTON	PA		03/23/2021		125		(85)			(85)		40	40			
100047463	PEACHTREE CITY	GA		11/20/2020		921		(27)			(27)		894	894			
100014369	MUSCODA	WI		09/27/2017		637		79			79		717	717			
100000308	METAIRIE	LA		09/27/2016		1,144		136			136		1,280	1,280			
100045288	SODDY DAISY	TN		11/25/2020		(2,244)		(56)			(56)	2,851	551	552			
100045547	DULUTH	MN		11/25/2020		382		41			41		423	423			
100175830	HUNTINGTON	WV		11/12/2024		(245)		447			447		202	202			
100053550	GREENVILLE	NC		03/23/2021		548		(190)			(190)		358	358			
100054585	ADAMSVILLE	AL		03/23/2021		457		11			11		468	468			
100071799	SPRINGVILLE	CA		10/14/2021		487		(62)			(62)		425	425			
100168684	ALBERT LEA	MN		09/25/2024		180		(48)			(48)		131	131			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063085	SWAINSBORO	GA		07/01/2021		456		(16)			(16)		440	440			
100150229	UNITED KINGDOM	GBR		04/29/2024													
100115631	LUBBOCK	TX		07/19/2023		171		(24)			(24)		147	147			
100025959	LAWRENCEVILLE	GA		09/20/2018		461		141			141		602	602			
100066365	HANOVER TWP	PA		08/02/2021		(2,337)		(11)			(11)	2,843	494	479	(15)		(15)
100043551	MILWAUKEE	WI		08/13/2020		254		(26)			(26)		228	228			
100111079	COLUMBUA	OH		06/29/2023		209		256			256		465	465			
100026355	MIAMI	FL		09/26/2018		759		66			66		825	825			
100114144	SOUTHGATE	MI		06/29/2023		585		425			425		1,010	1,010			
100017729	MIAMI	FL		04/26/2018		2,713		(190)			(190)		2,523	2,523			
100112441	DUNDALK	MD		06/29/2023		202		92			92		294	294			
100075174	INDEPENDENCE	MO		12/01/2021		232		(15)			(15)		217	217			
100054655	BLOOMFIELD	CT		03/23/2021		(2,459)		(113)			(113)	2,845	273	265	(9)		(9)
100135036	HOUSTON	TX		10/30/2023		(2,792)		165			165	2,853	225	198	(27)		(27)
100043193	OCEANSIDE	CA		05/28/2020		670		41			41		711	711			
100048978	CONYERS	GA		11/20/2020		524		(130)			(130)		394	394			
100177899	FAIRFAX	VA		11/19/2024		979		(86)			(86)		894	894			
100126838	PITTSTON	PA		08/30/2023		526		54			54		580	580			
100115152	ST. LOUIS	MO		07/17/2023		203		(13)			(13)		190	190			
100113975	MONROE TOWNSHIP	NJ		06/29/2023		229		449			449		678	678			
100026366	MIAMI	FL		09/26/2018		447		72			72		519	519			
100043721	RIVIERA BEACH	FL		08/13/2020		257		(56)			(56)		201	201			
100060978	AUBURN	GA		06/01/2021		685		6			6		691	691			
100114279	FREDERICK	MD		06/29/2023		623		465			465		1,089	1,089			
100174429	TUCSON	AZ		10/31/2024		(2,560)		(20)			(20)	2,841	261	271	10		10
100144803	UNITED KINGDOM	GBR		03/12/2024		(1,210)		1,210			1,210						
100054182	BRIDGEPORT	CT		03/23/2021		321		55			55		376	376			
100043049	MAITLAND	FL		05/28/2020		1,186		(52)			(52)		1,134	1,134			
100167113	PHILADELPHIA	PA		09/13/2024		(2,622)		(39)			(39)	2,841	180	170	(11)		(11)
100110972	TAYLOR	MI		06/29/2023		1,361		93			93		1,454	1,454			
100071134	JACKSON	MI		10/01/2021		339		(2)			(2)		337	337			
100055359	BAKERSFIELD	CA		03/23/2021		418		(143)			(143)		274	274			
100162336	LYMAN	SC		08/06/2024		707		(49)			(49)		658	658			
100153428	DETROIT	MI		05/30/2024		(2)		149			149		147	147			
100177929	HANOVER	PA		11/19/2024		449		(79)			(79)		370	370			
100012003	TOLEDO	OH		03/08/2017		281		92			92		373	373			
100174409	BRENTWOOD	TN		10/31/2024		486		(42)			(42)		445	445			
100144697	UNITED KINGDOM	GBR		03/12/2024		12		(12)			(12)						
100139760	UNITED KINGDOM	GBR		12/18/2023		13							13	13			
100024729	TARPON SPRINGS	FL		09/20/2018		299		135			135		434	434			
100164677	BAKERSFIELD	CA		08/23/2024		405		(27)			(27)		378	378			
100063115	PLYMOUTH	MN		07/01/2021		706		7			7		713	713			
100081297	GROSSE POINTE PARK	MI		03/18/2022		981		23			23		1,005	1,005			
100110867	CARSON	VA		06/29/2023		631		23			23		654	654			
100113716	WESTBROOK	ME		06/29/2023		289		213			213		502	502			
100174073	BISHOP	TX		10/31/2024		224		(30)			(30)		194	194			
100164937	LAKELAND	GA		08/28/2024		167		(6)			(6)		161	161			
100178008	BELLINGHAM	WA		11/19/2024		(2,196)		(42)			(42)	2,836	598	591	(8)		(8)
100144961	UNITED KINGDOM	GBR		03/12/2024		377		1,163			1,163		1,540	1,540			
100112481	GLENDALE HEIGHTS	IL		06/29/2023		295		337			337		632	632			
100071713	HORSE CAVE	KY		10/14/2021		607		(80)			(80)		527	527			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174045	ST. LOUIS	MO		10/31/2024		186		(27)			(27)		160	160			
100161636	UNITED KINGDOM	GBR		07/29/2024		18							18	18			
100055189	PHILADELPHIA	PA		03/23/2021		277		(51)			(51)		226	226			
100173578	UNITED KINGDOM	GBR		10/29/2024		6							6	6			
100161568	UNITED KINGDOM	GBR		07/29/2024		10							10	10			
100043042	RICHMOND	VA		05/28/2020		688		164			164		852	852			
100066191	ZACHARY	LA		08/02/2021		(2,300)		(6)			(6)	2,822	515	505	(10)		(10)
100184883	MURRIETA	CA		12/17/2024		377		(30)			(30)		347	347			
100113181	MIAMI	FL		06/29/2023		(2,153)		1,169			1,169	3,924	2,940	3,023	83		83
100131801	MIDWEST CITY	OK		10/06/2023		2,652		(67)			(67)		2,586	2,586			
100184909	GLENDALE	AZ		12/17/2024		289		(27)			(27)		261	261			
100054291	CYPRESS	TX		03/23/2021		727		(59)			(59)		668	668			
100114034	LADERA RANCH	CA		06/29/2023		152		353			353		505	505			
100112509	DOWNS	IL		06/29/2023		321		385			385		706	706			
100071632	ATHENS	GA		10/14/2021		421		(45)			(45)		376	376			
100126923	CHICAGO	IL		08/30/2023		(14)		1,323			1,323		1,309	1,309			
100180921	UNITED KINGDOM	GBR		11/27/2024		18							18	18			
100146433	MECHANICSBURG	PA		03/19/2024		270		(59)			(59)		210	210			
100129917	LAKEMORE	OH		09/27/2023		(2,630)		(9)			(9)	2,828	189	171	(18)		(18)
100060405	FULTONDALE	AL		06/01/2021		753		7			7		760	760			
100108334	INDIANAPOLIS	IN		05/25/2023		232		(10)			(10)		222	222			
100184810	RANCHO PALOS VERDES	CA		12/17/2024		319		(40)			(40)		279	279			
100112005	SAINT LOUIS	MO		06/29/2023		307		211			211		518	518			
100048455	YUMA	AZ		11/20/2020		682		(31)			(31)		652	652			
100010954	PENSACOLA	FL		12/23/2016		1,091		71			71		1,162	1,162			
100055191	MAHOMET	IL		03/23/2021		362		(131)			(131)		231	231			
100119838	INDIANAPOLIS	IN		08/08/2023		161		(15)			(15)		145	145			
100026380	POMPANO BEACH	FL		09/26/2018		605		305			305		911	911			
100054455	GEISMAR	LA		03/23/2021		1,718		(170)			(170)		1,549	1,549			
100174418	LEVITTOWN	PA		10/31/2024		790		(53)			(53)		737	737			
100132444	MONTAGUE	NJ		11/03/2023		185		(7)			(7)		178	178			
100116973	PORTERVILLE	CA		07/20/2023		220		84			84		304	304			
100071865	LAREDO	TX		10/14/2021		2,978		(181)			(181)		2,796	2,796			
100043666	APOPKA	FL		08/13/2020		536		40			40		576	576			
100138953	DADEVILLE	AL		12/21/2023		735		282			282		1,018	1,018			
100046228	CHICAGO	IL		11/25/2020		(1,015)		(295)			(295)	2,820	1,511	1,511			
100154808	PARKMAN	ME		07/19/2024		290		(50)			(50)		240	240			
100062523	STARKE	FL		07/01/2021		639		(16)			(16)		623	623			
100054017	LAWRENCEVILLE	GA		03/23/2021		1,060		(82)			(82)		978	978			
100150947	TRUCKEE	CA		05/08/2024		14,565		(159)			(159)		14,406	14,406			
100031502	FRESNO	CA		03/29/2019		288		308			308		597	597			
100167041	CLEVELAND	OH		09/13/2024		208		(27)			(27)		181	181			
100111390	FREEDOM	PA		06/29/2023		674		96			96		770	770			
100081559	MIDDLETOWN	OH		03/14/2022		382		(7)			(7)		375	375			
100013779	NAMPA	ID		05/25/2017		279		16			16		295	295			
100126454	SAINT LOUIS	MO		08/30/2023		140		18			18		159	159			
100088274	CHARLOTTE	NC		10/17/2022		245		(15)			(15)		230	230			
100112460	CLATSKANIE	OR		06/29/2023		1,576		480			480		2,055	2,055			
100071508	CORPUS CHRISTI	TX		10/19/2021		582		(42)			(42)		540	540			
100173588	UNITED KINGDOM	GBR		10/29/2024		21							21	21			
100010780	FARMERSVILLE	CA		12/23/2016		13,906		1,604			1,604		15,510	15,510			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184573	LONG VALLEY	NJ		12/17/2024		462		(36)			(36)		426	426			
100054057	JASPER	TN		03/23/2021		391		(53)			(53)		339	339			
100047391	WIND GAP	PA		11/20/2020		2,033		(159)			(159)		1,874	1,874			
100116554	CAMDEN	SC		07/20/2023		270		193			193		463	463			
100131703	OWENSBORO	KY		10/06/2023		191		(3)			(3)		188	188			
100127358	LA PLACE	LA		08/30/2023		141		261			261		402	402			
100111603	BESSEMER	AL		06/29/2023		215		259			259		474	474			
100162681	DENTON	TX		08/12/2024		32,701		453			453		33,154	33,154			
100111153	JACKSONVILLE	NC		06/29/2023		258		(35)			(35)		222	222			
100126519	STOKESDALE	NC		08/30/2023		137		11			11		148	148			
100043661	ATLANTA	GA		08/13/2020		345		(13)			(13)		332	332			
100017693	LEHIGH ACRES	FL		04/26/2018		414		31			31		445	445			
100126829	JUPITER	FL		08/30/2023		1,116		562			562		1,678	1,678			
100012584	PEMBROKE PINES	FL		05/25/2017		792		679			679		1,471	1,471			
100071785	JACKSONVILLE	FL		10/14/2021		463		(73)			(73)		390	390			
100111615	SALISBURY	NC		06/29/2023		2,261		(170)			(170)		2,091	2,091			
100063607	BARNESVILLE	GA		07/01/2021		485		(15)			(15)		471	471			
100143826	ROTTERDAM	NLD		02/27/2024													
100049328	LANCASTER	CA		11/20/2020		521		(116)			(116)		404	404			
100026367	ELGIN	IL		09/26/2018		379		161			161		540	540			
100126990	NEW ORLEANS	LA		08/30/2023		162		218			218		380	380			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		2,048		(21)			(21)		2,028	2,028			
100057755	MARTINSBURG	WV		06/30/2021		442		(15)			(15)		427	427			
100066827	CUMBERLAND	MD		08/02/2021		540		1			1		540	540			
100063312	UTICA	NY		07/01/2021		597		(18)			(18)		579	579			
100180866	UNITED KINGDOM	GBR		11/27/2024		24							24	24			
100062737	SUNBURY	PA		07/01/2021		502		11			11		513	513			
100020433	LAS VEGAS	NV		07/27/2018		1,895		(117)			(117)		1,778	1,778			
100114191	FRESNO	CA		06/29/2023		160		(106)			(106)		54	54			
100154921	BATTLEBORO	NC		07/19/2024		194		(7)			(7)		187	187			
100113079	CHICAGO	IL		06/29/2023		312		420			420		732	732			
100064713	NEW PORT RICHEY	FL		07/14/2021		471		(62)			(62)		409	409			
100060452	COON RAPIDS	MN		06/01/2021		1,880		12			12		1,892	1,892			
100169246	HAZEL CREST	IL		09/27/2024		125		(19)			(19)		106	106			
100175849	AKRON	OH		11/12/2024		205		(14)			(14)		191	191			
100046470	DECATUR	GA		11/25/2020		447		48			48		495	495			
100111606	ORLANDO	FL		06/29/2023		190		130			130		320	320			
100126565	ARLINGTON	TX		08/30/2023		1,023		(68)			(68)		955	955			
100030087	WINCHENDON	MA		12/20/2018		1,665		(4)			(4)		1,662	1,662			
100013597	BRADENTON	FL		05/25/2017		518		50			50		568	568			
100090896	RICHMOND HILL	GA		01/31/2023		11,516		71			71		11,586	11,586			
100028361	DEWITT	MI		10/26/2018		1,582		386			386		1,967	1,967			
100136782	CONYERS	GA		11/27/2023		177		(8)			(8)		169	169			
100112528	LA PORTE	IN		06/29/2023		142		300			300		443	443			
100153585	UNITED KINGDOM	GBR		05/29/2024		12							12	12			
100174810	TOLEDO	OH		10/31/2024		229		(39)			(39)		191	191			
100126440	PHILADELPHIA	PA		08/30/2023		209		47			47		257	257			
100079201	BEAUMONT	TX		02/24/2022		459		(14)			(14)		445	445			
100000382	HOUSTON	TX		09/27/2016		186		97			97		284	284			
100025238	SLATINGTON	PA		09/20/2018		679		37			37		716	716			
100068029	HERMITAGE	PA		09/23/2021		672		(41)			(41)		631	631			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174102	HOUSTON	TX		10/31/2024		150		(26)			(26)		124	124			
100153464	PHILADELPHIA	PA		05/30/2024		177		(11)			(11)		166	166			
100111897	HARRISBURG	PA		06/29/2023		62		123			123		184	184			
100177839	FORT WASHINGTON	MD		11/19/2024		359		(73)			(73)		285	285			
100184812	YORKVILLE	IL		12/17/2024		293		(26)			(26)		267	267			
100013369	CHARLESTON	SC		05/25/2017		271		119			119		390	390			
100143640	WILLIAMSTON	SC		02/21/2024		159		(14)			(14)		146	146			
100028207	OAKDALE	CA		10/26/2018		(2,297)		11			11	2,801	515	499	(16)		(16)
100108341	MASURY	OH		05/25/2023		191		(15)			(15)		176	176			
100155426	ORLANDO	FL		06/18/2024		346		(77)			(77)		269	269			
100030057	MOSES LAKE	WA		12/20/2018		1,223		(88)			(88)		1,135	1,135			
100061141	SWAINSBORO	GA		06/01/2021		410		5			5		415	415			
100077406	LEHIGH ACRES	FL		01/03/2022		606		(25)			(25)		581	581			
100076977	WOLCOTT	CT		01/03/2022		1,874		(106)			(106)		1,769	1,769			
100029144	DES MOINES	IA		10/26/2018		740		96			96		837	837			
100165168	UNITED KINGDOM	GBR		08/27/2024		22							22	22			
100012771	LAS VEGAS	NV		05/25/2017		318		149			149		467	467			
100062019	LEXINGTON	KY		07/01/2021		611		(18)			(18)		593	593			
100127272	HAZEL CREST	IL		08/30/2023		336		(57)			(57)		279	279			
100066278	LAKE ARIEL	PA		08/02/2021		706		(3)			(3)		703	703			
100028873	MODESTO	CA		10/26/2018		692		132			132		824	824			
100075999	VIRGINIA GARDENS	FL		01/07/2022		2,207		(246)			(246)		1,961	1,961			
100054921	ROCK HILL	SC		03/23/2021		1,328		(430)			(430)		898	898			
100071746	ALAMO	TX		10/14/2021		465		(66)			(66)		399	399			
100029137	TAMPA	FL		10/26/2018		655		212			212		867	867			
100144982	UNITED KINGDOM	GBR		03/12/2024		(492)		509			509		17	17			
100053972	WEST PALM BEACH	FL		03/23/2021		1,736		(204)			(204)		1,532	1,532			
100076965	FORT WORTH	TX		01/03/2022		409		(107)			(107)		302	302			
100184895	SUNRISE	FL		12/17/2024		320		(15)			(15)		305	305			
100028967	CLEVELAND	OH		10/26/2018		290		129			129		418	418			
100145125	UNITED KINGDOM	GBR		03/12/2024		47		(18)			(18)		29	29			
100087220	SKOKIE	IL		10/25/2022		807		64			64		872	872			
100119846	SYRACUSE	NY		08/08/2023		2,011		(65)			(65)		1,946	1,946			
100012977	DORCHESTER	MA		05/25/2017		896		1,812			1,812		2,708	2,708			
100048343	TRENTON	NJ		11/20/2020		409		170			170		580	580			
100100184	DAYTON	OH		03/17/2023		190		(15)			(15)		175	175			
100113731	DECATUR	GA		06/29/2023		215		205			205		420	420			
100012280	RIO RANCHO	NM		04/28/2017		214		151			151		365	365			
100184485	SAN MATEO	CA		12/17/2024		437		(29)			(29)		408	408			
100079010	FREMONT	NE		02/24/2022		461		(9)			(9)		452	452			
100144708	UNITED KINGDOM	GBR		03/12/2024		(607)		637			637		30	30			
100136799	KANSAS CITY	MO		11/27/2023		184		(11)			(11)		173	173			
100047275	LA PINE	OR		11/20/2020		2,113		(250)			(250)		1,864	1,864			
100062028	LUCEDALE	MS		07/01/2021		709		(22)			(22)		687	687			
100145762	UNITED KINGDOM	GBR		03/12/2024		335		1,136			1,136		1,470	1,470			
100030532	RAYTOWN	MO		12/20/2018		(1,669)		(28)			(28)	2,787	1,090	1,070	(21)		(21)
100177775	FORT WASHINGTON	MD		11/19/2024		478		(61)			(61)		416	416			
100139701	UNITED KINGDOM	GBR		12/18/2023		349							349	349			
100012256	ALLENTOWN	PA		04/28/2017		74		53			53		127	127			
100177886	VACAVILLE	CA		11/19/2024		374		(61)			(61)		312	312			
100112169	LIBERTY	MO		06/29/2023		201		218			218		419	419			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053642	CLEVELAND	OH		03/23/2021		540		(168)			(168)		373	373			
100050044	FLINT	MI		11/20/2020		872		(84)			(84)		788	788			
100184752	JACKSON	MI		12/17/2024		284		(26)			(26)		258	258			
100167120	ST. LOUIS	MO		09/13/2024		209		(39)			(39)		171	171			
100039043	DUBLIN	IRL		09/27/2019		1,622		1,086			1,086		2,708	2,708			
100060920	SAN BENITO	TX		06/01/2021		636		6			6		642	642			
100137290	UNITED KINGDOM	GBR		11/28/2023		13							13	13			
100175740	BEN LOMOND	CA		11/12/2024		1,400		(137)			(137)		1,263	1,263			
100152316	SPRING	TX		05/17/2024		40,703		1,412			1,412		42,116	42,116			
100101579	MILWAUKEE	WI		04/26/2023		249		(9)			(9)		240	240			
100011913	DALLAS	TX		03/08/2017		322		250			250		572	572			
100055358	TISHOMINGO	OK		03/23/2021		1,425		(23)			(23)		1,402	1,402			
100054319	SOPERTON	GA		03/23/2021		(14)		59			59		45	45			
100180889	UNITED KINGDOM	GBR		11/27/2024		19							19	19			
100156947	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100156951	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100156952	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100156953	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100156954	UNITED KINGDOM	GBR		06/27/2024		(2,782)						2,794	12	12	1		1
100156974	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100156976	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100156977	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100147281	BEVERLY	NJ		03/28/2024		201		(12)			(12)		189	189			
100028066	KENNESAW	GA		10/26/2018		377		111			111		488	488			
100014864	ORLANDO	FL		11/21/2017		489		2			2		491	491			
100060530	TEXARKANA	TX		06/01/2021		758		7			7		764	764			
100109833	DETROIT	MI		06/22/2023		65		(15)			(15)		50	50			
100168865	UNITED KINGDOM	GBR		09/26/2024		20							20	20			
100158365	UNITED KINGDOM	GBR		07/09/2024		(731)		731			731						
100055125	MOORE	SC		03/23/2021		1,028		(189)			(189)		838	838			
100133949	FAYETTEVILLE	NC		10/25/2023		(2,602)		(17)			(17)	2,779	159	136	(24)		(24)
100066178	BEDFORD	OH		08/02/2021		(2,097)		(11)			(11)	2,775	667	654	(13)		(13)
100114073	STUYVESANT	NY		06/29/2023		72		110			110		182	182			
100074621	ANNISTON	AL		12/01/2021		968		(27)			(27)		940	940			
100030316	MENDON	MA		12/20/2018		2,497		415			415		2,912	2,912			
100126853	KIMBALL	MI		08/30/2023		231		216			216		446	446			
100011327	TWIN FALLS	ID		12/23/2016		1,625		(1)			(1)		1,624	1,624			
100155440	CAPE CORAL	FL		06/18/2024		145		(56)			(56)		90	90			
100139802	UNITED KINGDOM	GBR		12/18/2023		9							9	9			
100112160	PALM BAY	FL		06/29/2023		1,222		489			489		1,711	1,711			
100028083	FAIRBURN	GA		10/26/2018		(2,208)		41			41	2,773	606	615	9		9
100173584	UNITED KINGDOM	GBR		10/29/2024		19							19	19			
100180902	UNITED KINGDOM	GBR		11/27/2024		23							23	23			
100043062	ASHEVILLE	NC		05/28/2020		1,178		186			186		1,364	1,364			
100043640	GARLAND	TX		08/13/2020		(985)		(84)			(84)	2,774	1,705	1,686	(18)		(18)
100054562	DARBY	PA		03/23/2021		401		(49)			(49)		352	352			
100043115	EAU CLAIRE	WI		05/28/2020		3,001		290			290	2,774	6,064	6,049	(15)		(15)
100116240	MARKHAM	IL		07/20/2023		(3,124)		929			929	2,774	578	571	(7)		(7)
100054684	BROOK PARK	OH		03/23/2021		356		(45)			(45)		311	311			
100173580	UNITED KINGDOM	GBR		10/29/2024		21							21	21			
100112163	HOUSTON	TX		06/29/2023		137		105			105		242	242			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028394	NORTH LAS VEGAS	NV		10/26/2018		296		53			53		349	349			
100000383	NEW CASTLE	DE		09/27/2016		1,232		(102)			(102)		1,130	1,130			
100115227	SOUTHFIELD	MI		07/17/2023		(10)		201			201		191	191			
100000202	BLOOMINGTON	IN		09/27/2016		1,188		(24)			(24)		1,165	1,165			
100126814	NEWARK	NJ		08/30/2023		(215)		585			585		370	370			
100126782	NEW ORLEANS	LA		08/30/2023		227		470			470		697	697			
100077631	SAN ANTONIO	TX		01/03/2022		455		(39)			(39)		416	416			
100138956	ROMEOVILLE	IL		12/21/2023		285		362			362		647	647			
100000184	CHESTERLAND	OH		09/27/2016		(1,416)		(56)			(56)	2,771	1,299	1,306	7		7
100031342	FRESNO	CA		03/29/2019		219		153			153		372	372			
100031169	MARKHAM	IL		03/29/2019		124		326			326		449	449			
100013996	LAS VEGAS	NV		05/25/2017		797		100			100		897	897			
100053687	MCALLEN	TX		03/23/2021		678		(179)			(179)		499	499			
100130004	CAMDEN	NJ		09/27/2023		47		117			117		163	163			
100168861	UNITED KINGDOM	GBR		09/26/2024		19							19	19			
100150222	UNITED KINGDOM	GBR		04/29/2024		11							11	11			
100162335	SACRAMENTO	CA		08/06/2024		295		(23)			(23)		272	272			
100028080	CHICAGO	IL		10/26/2018		455		171			171		626	626			
100010896	SUNRISE	FL		12/23/2016		2,069		460			460		2,529	2,529			
100116249	DECATUR	GA		07/20/2023		276		107			107		384	384			
100081068	NEWPORT NEWS	VA		03/18/2022		424		3			3		428	428			
100000163	APEX	NC		09/27/2016		2,532		152			152		2,684	2,684			
100011873	GASTONIA	NC		03/08/2017		531		47			47		578	578			
100119736	HIGHLAND PARK	MI		08/08/2023		71		(10)			(10)		61	61			
100063470	INDIANAPOLIS	IN		07/01/2021		164		(20)			(20)		144	144			
100066270	OCALA	FL		08/02/2021		563		(12)			(12)		551	551			
100130015	GALLOWAY	NJ		09/27/2023		178		(11)			(11)		167	167			
100011012	COLUMBUS	OH		12/23/2016		293		261			261		554	554			
100100746	CHARLOTTE	NC		04/28/2023		849		(34)			(34)		815	815			
100061196	PORT ARTHUR	TX		06/01/2021		662		6			6		669	669			
100012078	MIAMI	FL		03/08/2017		687		90			90		777	777			
100167134	WICHITA	KS		09/13/2024		224		(34)			(34)		190	190			
100061231	PHILADELPHIA	PA		06/01/2021		497		5			5		502	502			
100117424	WATERBURY	CT		07/20/2023		258		103			103		361	361			
100156679	PHILADELPHIA	PA		06/24/2024		172		(26)			(26)		147	147			
100043261	BATTLE CREEK	MI		08/13/2020		294		14			14		307	307			
100113262	STOCKTON	CA		06/29/2023		(2,634)		74			74	2,761	201	186	(16)		(16)
100043144	SANDIA PARK	NM		05/28/2020		677		70			70		747	747			
100174131	LORAIN	OH		10/31/2024		208		(29)			(29)		180	180			
100165155	UNITED KINGDOM	GBR		08/27/2024		426							426	426			
100111554	JAMAICA	NY		06/29/2023		91		511			511		601	601			
100145448	UNITED KINGDOM	GBR		03/12/2024		(519)		535			535		16	16			
100057774	METAIRIE	LA		06/30/2021		441		(72)			(72)		369	369			
100055372	GREENVILLE	NC		03/23/2021		21		(21)			(21)						
100135903	CHESTER	PA		11/13/2023		339		(41)			(41)		298	298			
100155505	SARASOTA	FL		06/18/2024		363		(67)			(67)		296	296			
100141916	HAMILTON	OH		03/27/2024		193		(21)			(21)		172	172			
100117077	PHILLIPSBURG	NJ		07/20/2023		253		90			90		343	343			
100074910	AIKEN	SC		12/01/2021		685		(26)			(26)		659	659			
100099787	GRAND RAPIDS	MI		02/28/2023		282		(24)			(24)		258	258			
100099788	GRAND RAPIDS	MI		02/28/2023		282		(24)			(24)		258	258			

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100060836	VINEMONT	AL		06/01/2021		212		1			1		213	213			
100127180	HIALEAH GARDENS	FL		08/30/2023		(3,156)		385			385	3,804	1,032	1,011	(20)		(20)
100145773	UNITED KINGDOM	GBR		03/12/2024		(440)		457			457		18	18			
100045185	CINCINNATI	OH		11/25/2020		1,111		(251)			(251)		861	861			
100025672	CHICAGO	IL		09/20/2018		256		40			40		296	296			
100048368	MAPLE SHADE	NJ		11/20/2020		429		(39)			(39)		390	390			
100111824	CHATSWORTH	CA		06/29/2023		160		314			314		475	475			
100024873	DAHLONEGA	GA		09/20/2018		573		(44)			(44)		529	529			
100103117	GARFIELD HEIGHTS	OH		04/21/2023		(2,528)		(22)			(22)	2,750	200	191	(9)		(9)
100067195	RIVERDALE	GA		08/02/2021		666							666	666			
100065591	ALBUQUERQUE	NM		07/28/2021		1,507		(86)			(86)		1,421	1,421			
100126587	CONLEY	GA		08/30/2023		789		279			279		1,069	1,069			
100103869	MARION	OH		05/10/2023		67		(11)			(11)		55	55			
100145666	UNITED KINGDOM	GBR		03/12/2024		(1,241)		1,241			1,241						
100126651	POWDER SPRINGS	GA		08/30/2023		105		197			197		302	302			
100045447	HAMPTON	GA		11/25/2020		470		(72)			(72)		398	398			
100137809	COLUMBIA	SC		12/08/2023		8,925		(89)			(89)		8,835	8,835			
100174132	CUERO	TX		10/31/2024		175		(26)			(26)		149	149			
100144851	UNITED KINGDOM	GBR		03/12/2024		21		(13)			(13)		8	8			
100029770	BROKEN ARROW	OK		10/26/2018		218		84			84		302	302			
100064785	WICHITA FALLS	TX		07/14/2021		514		(56)			(56)		458	458			
100144820	UNITED KINGDOM	GBR		03/12/2024		21		(13)			(13)		8	8			
100116278	STONE MOUNTAIN	GA		07/20/2023		369		22			22		390	390			
100101781	SOUTH BEND	IN		03/31/2023		188		(11)			(11)		177	177			
100011266	HAW RIVER	NC		01/27/2017		84		(13)			(13)		71	71			
100047537	WINFIELD	MO		11/20/2020		(2,378)		(85)			(85)	2,746	283	262	(21)		(21)
100145108	UNITED KINGDOM	GBR		03/12/2024		(1,237)		1,237			1,237						
100155618	ST. PETERSBURG	FL		06/18/2024		442		(35)			(35)		407	407			
100149707	MANSFIELD	CT		04/26/2024		168		(14)			(14)		154	154			
100139784	UNITED KINGDOM	GBR		12/18/2023		13							13	13			
100101586	PALMYRA	NJ		04/26/2023		612		(32)			(32)		580	580			
100112132	MIAMI	FL		06/29/2023		1,515		751			751		2,266	2,266			
100156860	MANSFIELD	CT		06/27/2024		170		(13)			(13)		156	156			
100165097	UNITED KINGDOM	GBR		08/27/2024		19							19	19			
100115191	CLEVELAND	OH		07/17/2023		174		(9)			(9)		165	165			
100129868	CLEVELAND	OH		09/27/2023		41		104			104		145	145			
100067214	BAYTOWN	TX		08/02/2021		667		3			3		670	670			
100079094	OKLAHOMA CITY	OK		02/24/2022		432		(15)			(15)		418	418			
100064725	BIRMINGHAM	AL		07/14/2021		468		(58)			(58)		410	410			
100101591	WARNER ROBINS	GA		04/26/2023		237		(5)			(5)		233	233			
100010715	CARSON CITY	NV		12/23/2016		911		163			163		1,074	1,074			
100054633	KATY	TX		03/23/2021		492		(88)			(88)		405	405			
100173558	UNITED KINGDOM	GBR		10/29/2024		604							604	604			
100145142	UNITED KINGDOM	GBR		03/12/2024		(1,203)		1,203			1,203						
100055210	MANSFIELD	OH		03/23/2021		2,080		(510)			(510)		1,570	1,570			
100146080	HANOVER	PA		03/19/2024		365		(63)			(63)		302	302			
100168871	UNITED KINGDOM	GBR		09/26/2024		19							19	19			
100145721	UNITED KINGDOM	GBR		03/12/2024		(3,238)		550			550	2,741	53	30	(23)		(23)
100024570	MIAMI	FL		09/20/2018		567		(47)			(47)		521	521			
100044177	LONGWOOD	FL		08/19/2020		315		(13)			(13)		302	302			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		1,597		(1,235)			(1,235)		362	362			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184500	ANCHORAGE	AK		12/17/2024		1,227		(104)			(104)		1,124	1,124			
100048188	HENRICO	VA		11/20/2020		1,545		(155)			(155)		1,389	1,389			
100024430	FORT MYERS	FL		09/20/2018		1,400		(61)			(61)		1,339	1,339			
100060483	YOUNGSTOWN	OH		06/01/2021		981		7			7		988	988			
100145174	UNITED KINGDOM	GBR		03/12/2024		(1,199)		1,199			1,199						
100141134	CLEVELAND	OH		01/30/2024		173		(14)			(14)		160	160			
100112918	NORTH LAUDERDALE	FL		06/29/2023		(1,234)		90			90	2,741	1,598	1,579	(19)		(19)
100174061	FAIRFIELD	AL		10/31/2024		211		(32)			(32)		179	179			
100184763	FREEPORT	NY		12/17/2024		536		(66)			(66)		469	469			
100148975	HAYWARD	CA		04/17/2024		427		(24)			(24)		404	404			
100133966	BALTIMORE	MD		10/25/2023		(2,571)		(7)			(7)	2,735	157	167	10		10
100031089	CHICAGO	IL		03/29/2019		96		535			535		630	630			
100067474	BOWLING GREEN	KY		09/23/2021		1,610		(150)			(150)		1,460	1,460			
100071729	LEBANON	PA		10/14/2021		791		(89)			(89)		702	702			
100146267	RINCON	GA		03/19/2024		265		(55)			(55)		209	209			
100128059	EVANSVILLE	IN		09/08/2023		881		2			2		883	883			
100099757	CLEVELAND	OH		02/28/2023		210		(9)			(9)		201	201			
100062755	ROANOKE	VA		07/01/2021		666		(19)			(19)		648	648			
100115217	HAMILTON	NJ		07/17/2023		223		(16)			(16)		208	208			
100111265	PARK RIDGE	IL		06/29/2023		(2,562)		251			251	2,739	428	401	(27)		(27)
100184472	ALBUQUERQUE	NM		12/17/2024		434		(23)			(23)		411	411			
100038586	TIPPERARY	IRL		09/27/2019		1,319		132			132		1,451	1,451			
100112883	CHICKASAW	AL		06/29/2023		636		8			8		645	645			
100043953	BELMONT	NC		08/19/2020		(1,874)		(136)			(136)	2,729	719	729	10		10
100145719	UNITED KINGDOM	GBR		03/12/2024		(588)		604			604		16	16			
100114441	BLAINE	TN		06/29/2023		219		31			31		251	251			
100109825	GARY	IN		06/22/2023		(1,460)		(53)			(53)	2,722	1,210	1,200	(10)		(10)
100113582	AZTEC	NM		06/29/2023		128		298			298		426	426			
100184510	PALATKA	FL		12/17/2024		1,198		(89)			(89)		1,108	1,108			
100112953	MELBOURNE	FL		06/29/2023		132		245			245		377	377			
100113869	DEERFIELD	IL		06/29/2023		1,413		47			47		1,460	1,460			
100043421	PHILADELPHIA	PA		08/13/2020		351		(6)			(6)		345	345			
100099838	ST. LOUIS	MO		02/28/2023		129		(12)			(12)		118	118			
100047168	FLOWERY BRANCH	GA		11/20/2020		510		(217)			(217)		293	293			
100144701	UNITED KINGDOM	GBR		03/12/2024		(4,545)		709			709	3,798	(38)	30	90	(22)	68
100049698	INDIANAPOLIS	IN		11/20/2020		223		(144)			(144)		78	78			
100029311	ATLANTA	GA		10/26/2018		1,081		329			329		1,410	1,410			
100088234	COLUMBUS	GA		10/17/2022		295		(11)			(11)		283	283			
100145058	UNITED KINGDOM	GBR		03/12/2024		(709)		711			711		2	2			
100027928	FONTANA	CA		10/26/2018		1,241		161			161		1,402	1,402			
100050127	KELLER	TX		11/20/2020		2,650		(298)			(298)		2,352	2,352			
100026249	CICERO	IL		09/20/2018		253		40			40		293	293			
100064733	REYNOLDSBURG	OH		07/14/2021		(2,100)		(68)			(68)	2,726	558	549	(10)		(10)
100045489	YORK	SC		11/25/2020		(2,473)		(76)			(76)	2,726	177	171	(6)		(6)
100055294	APOLLO BEACH	FL		03/23/2021		(2,287)		(51)			(51)	2,726	389	383	(6)		(6)
100111557	DOUGLASVILLE	GA		06/29/2023		(2,538)		210			210	2,726	398	392	(6)		(6)
100028736	NORTH PORT	FL		10/26/2018		(2,465)		93			93	2,726	354	348	(6)		(6)
100164921	ZANESVILLE	OH		08/28/2024		(2,552)		(14)			(14)	2,726	161	154	(6)		(6)
100053696	SAINT LOUIS	MO		03/23/2021		(2,208)		(47)			(47)	2,726	471	465	(6)		(6)
100140089	DENTON	TX		01/09/2024		20,568		(563)			(563)	2,726	22,732	22,725	(6)		(6)
100092069	LAKE CHARLES	LA		02/09/2023		423		(18)			(18)		405	405			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184888	PHOENIX	AZ		12/17/2024		427		(34)			(34)		394	394			
100064677	LAS VEGAS	NV		07/14/2021		463		(68)			(68)		396	396			
100147198	CLEVELAND	OH		03/28/2024		114		(9)			(9)		105	105			
100029700	HUMBLE	TX		10/26/2018		637		(21)			(21)		616	616			
100175723	TUCSON	AZ		11/12/2024		(2,318)		(23)			(23)	2,727	387	385	(2)		(2)
100168898	UNITED KINGDOM	GBR		09/26/2024		(2,464)						2,734	269	261	(8)		(8)
100055837	NEWTON	NC		03/23/2021		312		(61)			(61)		251	251			
100047851	GREEN BAY	WI		11/20/2020		354		(74)			(74)		280	280			
100091997	GARFIELD HEIGHTS	OH		02/09/2023		200		(17)			(17)		183	183			
100043950	ADVANCE	NC		08/19/2020		749		(138)			(138)		611	611			
100112149	WESLEY CHAPEL	FL		06/29/2023		(888)		1,090			1,090		202	202			
100113312	COLUMBUS	OH		06/29/2023		172		205			205		377	377			
100077689	MCCOMB	MS		01/03/2022		54		(14)			(14)		40	40			
100177791	SAN BERNARDINO	CA		11/19/2024		459		(62)			(62)		397	397			
100178139	LAKE STEVENS	WA		11/19/2024		(2,285)		(58)			(58)	2,719	375	383	8		8
100108401	CLEVELAND	OH		05/25/2023		168		(13)			(13)		155	155			
100065714	JACKSONVILLE	FL		07/28/2021		422		(56)			(56)		366	366			
100043210	MT PLEASANT	SC		08/13/2020		(1,885)		(128)			(128)	2,720	707	693	(14)		(14)
100145918	JACKSONVILLE	FL		03/19/2024		(2,339)		(64)			(64)	2,720	317	314	(3)		(3)
100054679	COLUMBIA	SC		03/23/2021		66		14			14		79	79			
100063680	WADENA	MN		07/01/2021		508							508	508			
100012128	TAMPA	FL		03/08/2017		572		72			72		645	645			
100143547	ST. LOUIS	MO		02/21/2024		191		(22)			(22)		169	169			
100127047	WILLIS	TX		08/30/2023		994		(115)			(115)		879	879			
100013979	APOPKA	FL		05/25/2017		318		28			28		347	347			
100046155	IRVING	TX		11/25/2020		(1,165)		(279)			(279)	2,718	1,274	1,257	(16)		(16)
100174182	MEMPHIS	TN		10/31/2024		145		(37)			(37)		107	107			
100112225	WILLINGBORO	NJ		06/29/2023		164		288			288		451	451			
100013343	MERIDIAN	CA		05/25/2017		388		115			115		504	504			
100047227	PAWTUCKET	RI		11/20/2020		363		(182)			(182)		181	181			
100045967	OCALA	FL		11/25/2020		279		(81)			(81)		198	198			
100038629	DUBLIN	IRL		09/27/2019		1,904		173			173		2,077	2,077			
100184430	SANTA ANA	CA		12/17/2024		27,386		(1,823)			(1,823)		25,563	25,563			
100178114	MADISON	WI		11/19/2024		444		(50)			(50)		394	394			
100184851	MILLSBORO	DE		12/17/2024		286		(25)			(25)		260	260			
100080956	CARY	NC		03/18/2022		1,216		21			21		1,237	1,237			
100070751	STONY BROOK	NY		10/01/2021		7,835		(21)			(21)		7,813	7,813			
100184804	OKEECHOBEE	FL		12/17/2024		425		(55)			(55)		371	371			
100146139	SUCCASUNNA	NJ		03/19/2024		406		(67)			(67)		339	339			
100026525	RIVERSIDE	CA		09/26/2018		7		753			753		760	760			
100117046	GREENSBORO	NC		07/20/2023		270		99			99		369	369			
100031462	BAKERSFIELD	CA		03/29/2019		(1,039)		61			61	2,714	1,736	1,736	(1)		(1)
100116367	HOUSTON	TX		07/20/2023		(3,345)		646			646	2,713	14		(14)		(14)
100103107	MEMPHIS	TN		04/21/2023		312		(14)			(14)		298	298			
100113775	ADDISON	IL		06/29/2023		313		165			165		478	478			
100012561	SAN JOSE	CA		04/28/2017		235		122			122		357	357			
100061842	SOUTH PARK	PA		07/01/2021		646		(5)			(5)		641	641			
100155836	FRONT ROYAL	VA		06/18/2024		592		(54)			(54)		538	538			
100057635	JACKSONVILLE	FL		06/30/2021		464		(52)			(52)		411	411			
100139776	UNITED KINGDOM	GBR		12/18/2023		1,451							1,451	1,451			
100061023	PHILADELPHIA	PA		06/01/2021		871		7			7		878	878			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025843	BARSTOW	CA		09/20/2018		490							490	490			
100024440	ROMULUS	MI		09/20/2018		616		85			85		700	700			
100053605	RALEIGH	NC		03/23/2021		416		(65)			(65)		351	351			
100054390	NISSWA	MN		03/23/2021		1,495		(306)			(306)		1,189	1,189			
100043960	GRAIN VALLEY	MO		08/19/2020		3,435		(283)			(283)		3,153	3,153			
100023706	ALBUQUERQUE	NM		09/04/2018		822		(58)			(58)		764	764			
100155458	LAS VEGAS	NV		06/18/2024		153		(6)			(6)		147	147			
100103832	ALBEMARLE	NC		05/10/2023		189		(9)			(9)		180	180			
100028734	PALM BAY	FL		10/26/2018		94		175			175		269	269			
100028539	COVINGTON	KY		10/26/2018		201		152			152		353	353			
100048517	HIGHTSTOWN	NJ		11/20/2020		862		(93)			(93)		770	770			
100177887	SPRINGFIELD	OR		11/19/2024		446		(74)			(74)		373	373			
100012342	WORCESTER	MA		04/28/2017		364		154			154		518	518			
100177915	JUNCTION CITY	OR		11/19/2024		421		(53)			(53)		368	368			
100155554	PHOENIX	AZ		06/18/2024		(2,474)		(64)			(64)	2,719	181	184	2		2
100109690	LITTLE ROCK	AR		06/16/2023		3,821		(142)			(142)		3,679	3,679			
100103799	SAN ANTONIO	TX		05/10/2023		(2,177)		(23)			(23)	2,711	511	497	(14)		(14)
100134634	ERIE	PA		10/30/2023		154		(16)			(16)		138	138			
100011337	CRIDERSVILLE	OH		12/23/2016		1,024		(58)			(58)		966	966			
100103837	SOUTH BEND	IN		05/10/2023		192		(16)			(16)		176	176			
100126703	OPA LOCKA	FL		08/30/2023		411		862			862		1,273	1,273			
100071686	FRANKLIN	VA		10/14/2021		460		(74)			(74)		386	386			
100173568	UNITED KINGDOM	GBR		10/29/2024		17							17	17			
100156934	UNITED KINGDOM	GBR		06/27/2024		10							10	10			
100063113	LINCOLN	NE		07/01/2021		645		4			4		649	649			
100164963	DAYTON	OH		08/28/2024		176		(13)			(13)		163	163			
100048493	DAVISON	MI		11/20/2020		1,937		(197)			(197)		1,740	1,740			
100114249	BRIDGEPORT	CT		06/29/2023		1,023		112			112		1,135	1,135			
100114408	LUTZ	FL		06/29/2023		(2,671)		272			272	2,707	307	303	(5)		(5)
100025986	ELGIN	SC		09/20/2018		1,249		13			13		1,262	1,262			
100157758	OXNARD	CA		07/02/2024		1,195		(66)			(66)		1,130	1,130			
100174488	LAS VEGAS	NV		10/31/2024		558		(54)			(54)		504	504			
100146337	HUMBLE	TX		03/19/2024		426		(51)			(51)		375	375			
100146238	BLAIRSTOWN	NJ		03/19/2024		373		(64)			(64)		309	309			
100048136	LITTLE ELM	TX		11/20/2020		554		(74)			(74)		480	480			
100158339	UNITED KINGDOM	GBR		07/09/2024		(1,176)		1,176			1,176						
100064708	PETERSBURG	VA		07/14/2021		980		(94)			(94)		886	886			
100174143	PERRY	GA		10/31/2024		225		(28)			(28)		197	197			
100062024	MOBILE	AL		07/01/2021		1,026		(12)			(12)		1,014	1,014			
100184826	CITRUS HEIGHTS	CA		12/17/2024		(2,413)		(42)			(42)	2,711	256	260	4		4
100064714	WICKLIFFE	OH		07/14/2021		845		(84)			(84)		760	760			
100177843	HIGHLAND PARK	IL		11/19/2024		342		(43)			(43)		299	299			
100028093	ORLAND HILLS	IL		10/26/2018		79		241			241		320	320			
100145750	UNITED KINGDOM	GBR		03/12/2024		(2,563)		(109)			(109)	2,699	28	11	(17)		(17)
100011774	BETHLEHEM	PA		03/08/2017		1,255		686			686		1,941	1,941			
100075158	COUNCIL BLUFFS	IA		12/01/2021		438		(10)			(10)		429	429			
100012041	WASHINGTON	IL		03/08/2017		(2,280)		153			153	2,699	571	554	(17)		(17)
100017451	HALLANDALE BEACH	FL		04/26/2018		337		20			20		357	357			
100044256	CLAYTON	NC		08/19/2020		973		(28)			(28)		946	946			
100013173	BOYNTON BEACH	FL		05/25/2017		236		62			62		298	298			
100177921	TAMPA	FL		11/19/2024		713		(69)			(69)		644	644			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055631	HIGHLAND SPRINGS	VA		03/23/2021		(444)		(288)			(288)	2,710	1,978	1,970	(8)		(8)
100155860	FRESNO	CA		06/18/2024		384		(72)			(72)		313	313			
100010931	PLANTATION	FL		12/23/2016		758		347			347		1,105	1,105			
100057606	BROWNSVILLE	TX		06/30/2021		4,879		(421)			(421)	2,696	7,154	7,135	(19)		(19)
100184652	SEYMOUR	CT		12/17/2024		412		(44)			(44)		368	368			
100155658	GONZALES	LA		06/18/2024		264		(66)			(66)		198	198			
100077419	HASTINGS	NE		01/03/2022		590		(16)			(16)		574	574			
100114370	FLORENCE	NJ		06/29/2023		(2,563)		17			17	2,698	153	140	(13)		(13)
100045334	CONVERSE	IN		11/25/2020		394		86			86		479	479			
100145904	WALDORF	MD		03/19/2024		285		(54)			(54)		230	230			
100091476	CHICAGO	IL		01/20/2023		189		(14)			(14)		175	175			
100055259	MEMPHIS	TN		03/23/2021		835		(79)			(79)		756	756			
100155520	CHESTERFIELD	VA		06/18/2024		414		(74)			(74)		340	340			
100064680	STRONGSVILLE	OH		07/14/2021		459		(68)			(68)		391	391			
100111538	UNIONVILLE	NY		06/29/2023		1,919		(17)			(17)		1,903	1,903			
100177880	LA HABRA	CA		11/19/2024		364		(44)			(44)		321	321			
100184440	THE VILLAGES	FL		12/17/2024		(2,266)		(49)			(49)	2,698	384	407	23		23
100161655	TILBURG	NLD		07/29/2024		(2,697)						2,705	8		(8)		(8)
100011438	CHAMBERSBURG	PA		12/23/2016		263		249			249		511	511			
100139357	ROCHESTER	NY		12/28/2023		154		(6)			(6)		148	148			
100155447	FONTANA	CA		06/18/2024		(2,292)		(76)			(76)	2,694	327	319	(7)		(7)
100113374	HIALEAH	FL		06/29/2023		(2,472)		(26)			(26)	2,697	199	167	(32)		(32)
100014883	FLORISSANT	MO		11/21/2017		1,098		195			195		1,294	1,294			
100064679	HUDSON	FL		07/14/2021		459		(69)			(69)		390	390			
100115177	CLEVELAND	OH		07/17/2023		181		(9)			(9)		172	172			
100054770	NEW BRIGHTON	PA		03/23/2021		461		(104)			(104)		357	357			
100011433	SAND LAKE	MI		01/27/2017		410		35			35		444	444			
100062105	CONWAY	SC		07/01/2021		470		(17)			(17)		453	453			
100111861	MANASSAS	VA		06/29/2023		161		45			45		206	206			
100155832	LYNNWOOD	WA		06/18/2024		(2,337)		(66)			(66)	2,702	299	295	(4)		(4)
100173582	UNITED KINGDOM	GBR		10/29/2024		18							18	18			
100048619	ROCK HILL	SC		11/20/2020		1,352		(300)			(300)		1,051	1,051			
100064067	PASADENA	TX		07/01/2021		1,062		37			37		1,099	1,099			
100064759	CENTRAL CITY	SD		07/14/2021		685		(67)			(67)		618	618			
100117380	PHILADELPHIA	PA		07/20/2023		3,611		510			510		4,121	4,121			
100177696	KINGS PARK	NY		11/19/2024		444		(74)			(74)		370	370			
100116947	LAS VEGAS	NV		07/20/2023		1,151		649			649		1,800	1,800			
100049987	MADISON	TN		11/20/2020		644		(37)			(37)		607	607			
100064806	TALLAHASSEE	FL		07/14/2021		821		(80)			(80)		741	741			
100079162	CHICAGO	IL		02/24/2022		422		(38)			(38)		384	384			
100070818	TROTWOOD	OH		10/01/2021		485		(13)			(13)		472	472			
100049931	CLARK FORK	ID		11/20/2020		621		(87)			(87)		534	534			
100112371	COLLEGE PLACE	WA		06/29/2023		197		43			43		240	240			
100012097	AUBURN HILLS	MI		03/08/2017		227		14			14		241	241			
100184668	LA HABRA	CA		12/17/2024		529		(49)			(49)		479	479			
100174482	TEMECULA	CA		10/31/2024		(3,390)		(46)			(46)	3,789	352	391	60	(21)	39
100079053	PHILADELPHIA	PA		02/24/2022		405		(11)			(11)		394	394			
100146125	SURPRISE	AZ		03/19/2024		369		(63)			(63)		306	306			
100060730	MUNCIE	IN		06/01/2021		(1,764)		8			8	2,692	936	915	(21)		(21)
100146439	SALEM	OR		03/19/2024		143		(15)			(15)		128	128			
100184637	EWA BEACH	HI		12/17/2024		261		(66)			(66)		196	196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155731	EVANS	GA		06/18/2024		368		(67)			(67)		301	301			
100155366	SAVANNAH	GA		06/18/2024		361		(71)			(71)		290	290			
100114429	KANNAPOLIS	NC		06/29/2023		123		208			208		331	331			
100060882	MOBILE	AL		06/01/2021		615		6			6		621	621			
100067053	BUTLER	PA		08/02/2021		598		41			41		639	639			
100069773	ASHTABULA	OH		09/01/2021		457		44			44		500	500			
100046360	ELDRED	NY		11/25/2020		307		45			45		352	352			
100184653	CLEVELAND	OH		12/17/2024		(2,395)		(21)			(21)	2,692	276	254	(21)		(21)
100113171	AVENTURA	FL		06/29/2023		2,720		134			134		2,854	2,854			
100067586	ALAMO	TX		09/23/2021		443		(64)			(64)		378	378			
100155494	BOWIE	MD		06/18/2024		565		(88)			(88)		477	477			
100047589	OTSEGO	MN		11/20/2020		6,515		(511)			(511)	2,690	8,695	8,672	(22)		(22)
100049037	HOPE MILLS	NC		11/20/2020		1,543		(188)			(188)		1,355	1,355			
100080772	VERO BEACH	FL		03/24/2022		384		(33)			(33)		351	351			
100063123	ANDERSON	SC		07/01/2021		599		(13)			(13)		586	586			
100184699	SHELTON	WA		12/17/2024		286		(36)			(36)		250	250			
100049868	MECHANICSVILLE	VA		11/20/2020		1,604		(27)			(27)		1,577	1,577			
100146220	CEDAR GROVE	NJ		03/19/2024		2,208		(197)			(197)		2,011	2,011			
100164667	ORMOND BEACH	FL		08/23/2024		402		(43)			(43)		359	359			
100076185	MEMPHIS	TN		01/07/2022		438		(16)			(16)		422	422			
100116984	CHICAGO	IL		07/20/2023		264		145			145		409	409			
100178067	JACKSONVILLE	AR		11/19/2024		473		(48)			(48)		425	425			
100156940	UNITED KINGDOM	GBR		06/27/2024		276							276	276			
100127255	OPA LOCKA	FL		08/30/2023		861		62			62		923	923			
100053475	SMYRNA	DE		03/23/2021		391		(172)			(172)		219	219			
100101778	KANSAS CITY	MO		03/31/2023		199		(9)			(9)		190	190			
100061934	BARTLESVILLE	OK		07/01/2021		608		6			6		614	614			
100112654	SPRINGFIELD	VT		06/29/2023		129		263			263		391	391			
100062941	MONTICELLO	GA		07/01/2021		644		(2)			(2)		641	641			
100024640	BAKERSFIELD	CA		09/20/2018		(2,171)		196			196	2,686	711	731	20		20
100177919	HURRICANE	WV		11/19/2024		353		(70)			(70)		283	283			
100000456	ENTERPRISE	AL		09/27/2016		775		11			11		785	785			
100184867	RIPON	CA		12/17/2024		329		(36)			(36)		293	293			
100184761	BREMERTON	WA		12/17/2024		305		(35)			(35)		270	270			
100053585	LEAGUE CITY	TX		03/23/2021		1,577		(32)			(32)		1,545	1,545			
100060607	MARRERO	LA		06/01/2021		673		6			6		679	679			
100175870	CENTER HILL	FL		11/12/2024		213		(14)			(14)		198	198			
100127096	PRAIRIEVILLE	LA		08/30/2023		928		(44)			(44)		883	883			
100011001	TOBYHANNA	PA		12/23/2016		206		189			189		395	395			
100184744	YULEE	FL		12/17/2024		633		(47)			(47)		585	585			
100141173	UNION CITY	GA		01/30/2024		173		(7)			(7)		167	167			
100057981	LITTLE ROCK	AR		06/30/2021		431		(15)			(15)		416	416			
100010972	BALTIMORE	MD		12/23/2016		390		268			268		657	657			
100174405	NORCO	CA		10/31/2024		426		(41)			(41)		385	385			
100077194	WARNER ROBINS	GA		01/03/2022		306		12			12		319	319			
100117306	HOUSTON	TX		07/20/2023		229		47			47		276	276			
100031164	CORAL SPRINGS	FL		03/29/2019		829		(35)			(35)		794	794			
100139696	UNITED KINGDOM	GBR		12/18/2023		11							11	11			
100141130	POTTSVILLE	PA		01/30/2024		154		(13)			(13)		141	141			
100012602	LAS VEGAS	NV		05/25/2017		1,323		81			81		1,404	1,404			
100047352	SAINT CLOUD	FL		11/20/2020		555		(129)			(129)		426	426			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117041	LEXINGTON	NC		07/20/2023		922		158			158		1,080	1,080			
100157757	NORTH BEND	OH		07/02/2024		420		(44)			(44)		377	377			
100174424	CUMMING	GA		10/31/2024		577		(45)			(45)		531	531			
100111013	RINCHO CUCAMONGA	CA		06/29/2023		2,072		81			81		2,153	2,153			
100011628	POMPANO BEACH	FL		03/08/2017		(3,485)		191			191	3,723	429	458	134	(105)	29
100138991	UKIAH	CA		12/21/2023		1,709		138			138		1,847	1,847			
100174079	KALAMAZOO	MI		10/31/2024		202		(28)			(28)		174	174			
100114217	NORFOLK	VA		06/29/2023		379		248			248		626	626			
100011160	WEST OLIVE	MI		12/23/2016		1,009		247			247		1,256	1,256			
100063205	MONTGOMERY	AL		07/01/2021		573		8			8		581	581			
100113995	STROUDSBURG	PA		06/29/2023		271		38			38		309	309			
100111485	WINDSOR LOCKS	CT		06/29/2023		114		194			194		309	309			
100062261	NEW ORLEANS	LA		07/01/2021		1,059		(41)			(41)		1,019	1,019			
100126964	SANDY	UT		08/30/2023		3,142		(329)			(329)		2,814	2,814			
100049070	BOYNTON BEACH	FL		11/20/2020		1,357		(224)			(224)		1,134	1,134			
100063051	LOUISVILLE	KY		07/01/2021		408		1			1		409	409			
100134857	SAN ANTONIO	TX		10/30/2023		189		(23)			(23)		167	167			
100077323	GRANITE FALLS	NC		01/03/2022		419		(28)			(28)		391	391			
100177889	GILBERT	AZ		11/19/2024		435		(38)			(38)		397	397			
100184713	WOODBINE	NJ		12/17/2024		449		(37)			(37)		413	413			
100161848	CHESTER	PA		07/31/2024		250		(10)			(10)		240	240			
100146592	BOCA RATON	FL		03/20/2024		178		(49)			(49)		129	129			
100155677	GRAYSON	GA		06/18/2024		(2,380)		(67)			(67)	2,633	186	195	9		9
100077565	BATAVIA	NY		01/03/2022		486		(15)			(15)		471	471			
100139932	NETHERLANDS	NLD		12/28/2023		11,063							11,063	11,063			
100069434	COLUMBUS	OH		09/01/2021		490		3			3		494	494			
100055692	NEW OXFORD	PA		03/23/2021		202		(80)			(80)		123	123			
100028378	TAMPA	FL		10/26/2018		935		114			114		1,049	1,049			
100175739	GALT	CA		11/12/2024		293		(31)			(31)		262	262			
100066313	INDIANAPOLIS	IN		08/02/2021		453		(15)			(15)		439	439			
100111443	WASHINGTON	DC		06/29/2023		257		542			542		798	798			
100111684	PLANT CITY	FL		06/29/2023		954		128			128		1,082	1,082			
100012675	TUCSON	AZ		05/25/2017		384		125			125		510	510			
100012039	WILMINGTON	DE		03/08/2017		1,125		88			88		1,213	1,213			
100112434	CEDAR RAPIDS	IA		06/29/2023		182		359			359		541	541			
100111743	SPOKANE	WA		06/29/2023		130		(130)			(130)						
100064673	LYNCHBURG	VA		07/14/2021		449		(70)			(70)		379	379			
100177777	SCAPPOOSE	OR		11/19/2024		552		(82)			(82)		470	470			
100126942	EAST SAINT LOUIS	IL		08/30/2023		936		(103)			(103)		832	832			
100119690	YOUNGSTOWN	OH		08/08/2023		177		(14)			(14)		163	163			
100114374	POUGHKEEPSIE	NY		06/29/2023		117		400			400		517	517			
100063064	HAMILTON	OH		07/01/2021		(2,007)		(9)			(9)	2,660	643	630	(14)		(14)
100112801	DANVILLE	IL		06/29/2023		(2,339)		471			471	2,659	791	776	(15)		(15)
100146319	BRAINTREE	MA		03/19/2024		470		(68)			(68)		402	402			
100110919	ELKHART	IN		06/29/2023		553		(35)			(35)		518	518			
100049538	HOUSTON	TX		11/20/2020		1,116		(395)			(395)		721	721			
100063784	MASSILLON	OH		07/01/2021		475		23			23		498	498			
100092068	GARY	IN		02/09/2023		183		(11)			(11)		171	171			
100049979	OWOSSO	MI		11/20/2020		364		(41)			(41)		323	323			
100109910	ROCKY MOUNT	NC		06/22/2023		191		(11)			(11)		181	181			
100084749	FORT MYERS	FL		08/02/2022		7,676		(847)			(847)		6,829	6,829			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071667	SACHSE	TX		10/14/2021		6,137		(193)			(193)		5,944	5,944			
100054543	LAKELAND	GA		03/23/2021		677		(211)			(211)		465	465			
100060561	COVINGTON	KY		06/01/2021		(2,194)		5			5	2,667	479	477	(2)		(2)
100062824	EUFAULA	AL		07/01/2021		598		(30)			(30)		568	568			
100029730	CUYAHOGA FALLS	OH		10/26/2018		269		5			5		274	274			
100140251	MERIDIAN	ID		01/18/2024		23,014		(417)			(417)		22,596	22,596			
100054340	ABINGTON	PA		03/23/2021		2,158		(94)			(94)		2,064	2,064			
100017078	CHARLOTTE	NC		04/26/2018		308		142			142		450	450			
100101635	MEMPHIS	TN		04/26/2023		271		(30)			(30)		241	241			
100112855	PHILADELPHIA	PA		06/29/2023		1,185		1,350			1,350		2,535	2,535			
100028809	KISSIMMEE	FL		10/26/2018		(1,904)		79			79	2,653	828	823	(5)		(5)
100011751	CLEVELAND	NY		03/08/2017		2,279		272			272		2,551	2,551			
100109913	CLEVELAND	OH		06/22/2023		195		(10)			(10)		185	185			
100113588	NORFOLK	VA		06/29/2023		123		219			219		343	343			
100043453	KALAMAZOO	MI		08/13/2020		288		27			27		315	315			
100045442	DALTON	GA		11/25/2020		475		15			15		491	491			
100053829	SPRINGFIELD	OH		03/23/2021		412		(104)			(104)		308	308			
100112126	GREENSBORO	NC		06/29/2023		1,238		108			108		1,345	1,345			
100000306	HOUSTON	TX		09/27/2016		724		199			199		923	923			
100012839	SUNRISE	FL		05/25/2017		358		87			87		445	445			
100184944	NEWINGTON	CT		12/17/2024		410		(28)			(28)		382	382			
100155654	RIO RANCHO	NM		06/18/2024		574		(67)			(67)		507	507			
100154785	WARREN	MI		07/19/2024		206		(18)			(18)		188	188			
100023585	CAPE CORAL	FL		09/04/2018		1,191		(95)			(95)		1,096	1,096			
100000344	BELLEVILLE	IL		09/27/2016		738		(6)			(6)		732	732			
100062325	MILLBROOK	AL		07/01/2021		1,292		(19)			(19)		1,273	1,273			
100184544	BARRINGTON	NH		12/17/2024		674		(34)			(34)		640	640			
100054815	TUCSON	AZ		03/23/2021		298		(68)			(68)		230	230			
100155710	ELIZABETHTOWN	PA		06/18/2024		377		(58)			(58)		319	319			
100184543	LA PUENTE	CA		12/17/2024		327		(27)			(27)		301	301			
100174492	SAINT JOHNS	FL		10/31/2024		450		(27)			(27)		423	423			
100175824	HAMILTON	OH		11/12/2024		181		(21)			(21)		160	160			
100184790	N LAS VEGAS	NV		12/17/2024		477		(35)			(35)		442	442			
100113332	COATESVILLE	PA		06/29/2023		265		281			281		546	546			
100146570	WILMINGTON	DE		03/19/2024		364		(26)			(26)		338	338			
100111952	TOBYHANNA	PA		06/29/2023		(3,070)		360			360	3,663	952	939	(14)		(14)
100065209	SAN ANTONIO	TX		07/14/2021		479		(18)			(18)		461	461			
100113169	MIAMI	FL		06/29/2023		2,670		153			153		2,823	2,823			
100014568	PROVIDENCE	RI		09/27/2017		991		109			109		1,099	1,099			
100061022	SAN ANTONIO	TX		06/01/2021		421		5			5		426	426			
100126664	ELLENWOOD	GA		08/30/2023		1,531		108			108		1,639	1,639			
100012971	MIAMI	FL		05/25/2017		246		45			45		292	292			
100014035	CABOT	AR		05/25/2017		908		64			64		972	972			
100079023	PAISLEY	FL		02/24/2022		416		(24)			(24)		393	393			
100168829	UNITED KINGDOM	GBR		09/26/2024		21							21	21			
100111013	TEMPLE HILLS	MD		12/23/2016		1,044		14			14		1,058	1,058			
100178196	CLAYTON	NC		11/19/2024		305		(50)			(50)		255	255			
100146047	NAPLES	FL		03/19/2024		(1,557)		(114)			(114)	2,645	974	961	(13)		(13)
100043693	ARLINGTON	TX		08/13/2020		1,299		(113)			(113)		1,185	1,185			
100060880	JACKSBORO	TN		06/01/2021		877		7			7		884	884			
100062508	MONTGOMERY	AL		07/01/2021		665		(22)			(22)		642	642			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047439	LAS VEGAS	NV		11/20/2020		324		(113)			(113)		211	211			
100162351	BRYANS ROAD	MD		08/06/2024		560		(50)			(50)		510	510			
100147174	UNITED KINGDOM	GBR		03/27/2024													
100055663	HOUSTON	TX		03/23/2021		362		(50)			(50)		312	312			
100061164	SAINT PAUL	MN		06/01/2021		542		5			5		547	547			
100044042	FRESNO	CA		08/19/2020		1,118		2			2		1,120	1,120			
100075399	SAN ANTONIO	TX		12/01/2021		539		(31)			(31)		509	509			
100184840	EUGENE	OR		12/17/2024		764		(32)			(32)		732	732			
100184439	JACKSONVILLE	FL		12/17/2024		278		(20)			(20)		258	258			
100060542	CORPUS CHRISTI	TX		06/01/2021		562		5			5		568	568			
100127230	TEMPE	AZ		08/30/2023		1,276		226			226		1,502	1,502			
100184822	BOLINGBROOK	IL		12/17/2024		395		(34)			(34)		361	361			
100126601	BILLINGS	MO		08/30/2023		863		217			217		1,080	1,080			
100057669	HENRICO	VA		06/30/2021		1,091		(32)			(32)		1,059	1,059			
100074717	WATERVILLE	ME		12/01/2021		666		(14)			(14)		653	653			
100153590	UNITED KINGDOM	GBR		05/29/2024		10							10	10			
100053830	PADEN	OK		03/23/2021		270		(98)			(98)		172	172			
100184501	OAKLAND	ME		12/17/2024		10,680		(212)			(212)		10,468	10,468			
100012769	FRESNO	CA		05/25/2017		173		68			68		241	241			
100012438	MIAMI	FL		04/28/2017		558		54			54		612	612			
100158362	UNITED KINGDOM	GBR		07/09/2024		(704)		704			704						
100028911	JENSEN BEACH	FL		10/26/2018		1,779		294			294		2,073	2,073			
100158364	UNITED KINGDOM	GBR		07/09/2024		(704)		704			704						
100044902	STONE MOUNTAIN	GA		11/19/2020		5,030		(479)			(479)		4,551	4,551			
100043542	LOUISBURG	NC		08/13/2020		263		4			4		267	267			
100112641	CALEDONIA	MO		06/29/2023		106		13			13		118	118			
100054090	WATERVLIET	NY		03/23/2021		1,402		91			91		1,493	1,493			
100177745	FREDERICK	MD		11/19/2024		408		(49)			(49)		358	358			
100027843	HARTFORD	CT		10/26/2018		455		81			81		536	536			
100029751	WILMINGTON	DE		10/26/2018		184		105			105		289	289			
100158803	SMITHVILLE	TN		07/10/2024		3,812		(258)			(258)		3,554	3,554			
100175753	ONTARIO	CA		11/12/2024		436		(33)			(33)		403	403			
100066412	NEW IBERIA	LA		08/02/2021		543		(13)			(13)		529	529			
100184914	STOCKTON	CA		12/17/2024		303		(30)			(30)		273	273			
100156913	PHILADELPHIA	PA		06/27/2024		147		(17)			(17)		130	130			
100113200	RICHMOND	VA		06/29/2023		1,543		169			169		1,712	1,712			
100156985	UNITED KINGDOM	GBR		06/27/2024		11							11	11			
100065357	ARLINGTON	TX		07/28/2021		2,633		(113)			(113)		2,520	2,520			
100031410	PALM BAY	FL		03/29/2019		(1,339)		86			86	2,628	1,375	1,377	2		2
100062469	PLATTE CITY	MO		07/01/2021		604		(14)			(14)		590	590			
100152763	COATESVILLE	PA		05/22/2024		193		(25)			(25)		168	168			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		95		788			788		883	883			
100072228	MARIETTA	GA		11/01/2021		(20)		20			20						
100130059	FORT WAYNE	IN		09/27/2023		504		(19)			(19)		486	486			
100101619	TERRE HAUTE	IN		04/26/2023		288		(23)			(23)		265	265			
100108402	INDIANAPOLIS	IN		05/25/2023		186		(11)			(11)		175	175			
100155791	FREDERICKSBURG	VA		06/18/2024		452		(78)			(78)		374	374			
100046803	AMESBURY	MA		11/20/2020		1,471		(458)			(458)		1,013	1,013			
100060755	WICHITA	KS		06/01/2021		886		7			7		893	893			
100112127	HAMPDEN	ME		06/29/2023		399		243			243		642	642			
100048113	PALMDALE	CA		11/20/2020		1,615		(80)			(80)		1,536	1,536			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100113980	ELLENWOOD	GA		06/29/2023		2,050		(18)			(18)		2,032	2,032			
100184891	SAN DIMAS	CA		12/17/2024		288		(18)			(18)		270	270			
100174010	JACKSONVILLE	FL		10/31/2024		224		(30)			(30)		194	194			
100068092	KERNERSVILLE	NC		09/23/2021		449		69			69		519	519			
100184678	ARDEN HILLS	MN		12/17/2024		1,056		(47)			(47)		1,009	1,009			
100065502	CUMBERLAND	MD		07/28/2021		401		(40)			(40)		361	361			
100065167	INDEPENDENCE	MO		07/14/2021		609		(27)			(27)		582	582			
100017702	DORCHESTER	MA		04/26/2018		2,232		(244)			(244)		1,988	1,988			
100141145	CAMDEN	NJ		01/30/2024		179		(11)			(11)		167	167			
100046988	NEWPORT NEWS	VA		11/20/2020		310		(192)			(192)		118	118			
100043992	FORT WORTH	TX		08/19/2020		507		(76)			(76)		431	431			
100063805	CRUM LYNNE	PA		07/01/2021		(2,309)		(2)			(2)	2,626	315	323	8		8
100060895	SAN BENITO	TX		06/01/2021		442		6			6		448	448			
100126348	PLYMOUTH	PA		08/30/2023		168		(8)			(8)		160	160			
100012830	PHOENIX	AZ		05/25/2017		125		225			225		350	350			
100184579	MADERA	CA		12/17/2024		287		(17)			(17)		270	270			
100064356	LEAGUE CITY	TX		07/01/2021		770		16			16		786	786			
100012408	RICHMOND	VA		04/28/2017		452		282			282		734	734			
100029515	NEWPORT NEWS	VA		10/26/2018		196		105			105		302	302			
100150225	UNITED KINGDOM	GBR		04/29/2024		11							11	11			
100099839	ST. LOUIS	MO		02/28/2023		123		(9)			(9)		114	114			
100138417	NORTH CHARLESTON	SC		12/18/2023		527		(84)			(84)		442	442			
100184509	CARMEL	NY		12/17/2024		271		(36)			(36)		235	235			
100113140	ORISKANY FALLS	NY		06/29/2023		696		(5)			(5)		692	692			
100155577	BOTHELL	WA		06/18/2024		116		(33)			(33)		83	83			
100063156	WESTLAKE	LA		07/01/2021		832		18			18		851	851			
100114476	BALTIMORE	MD		06/29/2023		233		351			351		585	585			
100108437	MILWAUKEE	WI		05/25/2023		163		(17)			(17)		147	147			
100049515	BAKERSFIELD	CA		11/20/2020		613		(112)			(112)		501	501			
100113491	ATLANTA	GA		06/29/2023		1,349		48			48		1,398	1,398			
100139857	UNITED KINGDOM	GBR		12/28/2023		13							13	13			
100113063	COVINGTON	GA		06/29/2023		725		309			309		1,034	1,034			
100030549	CHARLOTTE	NC		12/20/2018		1,061		5			5		1,067	1,067			
100138954	MIAMI	FL		12/21/2023		240		302			302		542	542			
100169204	SCRANTON	PA		09/27/2024		(135)		313			313		178	178			
100030214	GLENDALE	AZ		12/20/2018		1,629		12			12		1,641	1,641			
100184792	TROY	MI		12/17/2024		297		(14)			(14)		283	283			
100126498	MIAMI	FL		08/30/2023		1,146		(188)			(188)		958	958			
100155526	CHULA VISTA	CA		06/18/2024		334		(70)			(70)		264	264			
100174085	FAYETTEVILLE	NC		10/31/2024		(4,235)		(28)			(28)	3,891	(372)	175	547		547
100168830	UNITED KINGDOM	GBR		09/26/2024		20							20	20			
100126362	HAMMOND	IN		08/30/2023		189		(11)			(11)		178	178			
100165147	UNITED KINGDOM	GBR		08/27/2024		18							18	18			
100111573	REX	GA		06/29/2023		7		233			233		240	240			
100011225	MONCKS CORNER	SC		12/23/2016		1,280		178			178		1,457	1,457			
100043825	NEW BERLIN	WI		08/13/2020		852		(7)			(7)		845	845			
100011419	CHAPMANSBORO	TN		12/23/2016		236		110			110		346	346			
100155689	SHADY SIDE	MD		06/18/2024		362		(79)			(79)		283	283			
100119832	ISHPEMING	MI		08/08/2023		162		(13)			(13)		149	149			
100012648	SPRING HILL	FL		05/25/2017		592		209			209		801	801			
100075226	SAN ANGELO	TX		12/01/2021		210		(18)			(18)		192	192			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113224	GREEN BAY	WI		06/29/2023		733		14			14		748	748			
100116931	VERONA	PA		07/20/2023		245		154			154		399	399			
100054806	LOUISVILLE	KY		03/23/2021		252		(64)			(64)		187	187			
100054766	HASTINGS	MI		03/23/2021		934		(188)			(188)		746	746			
100174466	SAN TAN VALLEY	AZ		10/31/2024		438		(16)			(16)		422	422			
100065382	COLTON	CA		07/28/2021		1,524		(107)			(107)		1,417	1,417			
100065472	SAINT ROBERT	MO		07/28/2021		394		(35)			(35)		358	358			
100168828	UNITED KINGDOM	GBR		09/26/2024		19							19	19			
100180885	UNITED KINGDOM	GBR		11/27/2024		16							16	16			
100180898	UNITED KINGDOM	GBR		11/27/2024		17							17	17			
100071649	MELISSA	TX		10/14/2021		3,540		(164)			(164)		3,376	3,376			
100155777	UNION BEACH	NJ		06/18/2024		148		(46)			(46)		102	102			
100164902	MINERSVILLE	PA		08/28/2024		159		(11)			(11)		148	148			
100112399	RICHMOND	TX		06/29/2023		1,191		(68)			(68)		1,123	1,123			
100068446	FAYETTEVILLE	NC		08/25/2021		428		(60)			(60)		368	368			
100175489	SAINT LOUIS	MO		12/23/2024		207		(24)			(24)		183	183			
100081110	FLORISSANT	MO		03/18/2022		445		25			25		470	470			
100126807	TAMPA	FL		08/30/2023		33		354			354		388	388			
100149771	PHILADELPHIA	PA		04/26/2024		151		(13)			(13)		139	139			
100184593	GILBERT	AZ		12/17/2024		679		(48)			(48)		630	630			
100113067	RIO RANCHO	NM		06/29/2023		908		350			350		1,258	1,258			
100184700	MIDDLEBURG	FL		12/17/2024		914		(89)			(89)		825	825			
100028077	SCHUYLERVILLE	NY		10/26/2018		246		61			61		307	307			
100114162	WEST COLUMBIA	SC		06/29/2023		1,118		47			47		1,164	1,164			
100109837	DETROIT	MI		06/22/2023		108		(15)			(15)		93	93			
100137367	MONTGOMERY	AL		12/01/2023		140		(24)			(24)		116	116			
100127083	DOUGLAS	GA		08/30/2023		983		(70)			(70)		913	913			
100112114	PORT JERVIS	NY		06/29/2023		72		390			390		462	462			
100024545	AUBURN	WA		09/20/2018		439		32			32		471	471			
100126359	HAMMOND	IN		08/30/2023		190		(9)			(9)		182	182			
100112288	PHOENIX	AZ		06/29/2023		983		65			65		1,048	1,048			
100161571	UNITED KINGDOM	GBR		07/29/2024		17							17	17			
100126696	HUTCHINSON	KS		08/30/2023		215		37			37		252	252			
100168899	UNITED KINGDOM	GBR		09/26/2024		18							18	18			
100048344	FORT WORTH	TX		11/20/2020		320		(65)			(65)		256	256			
100144845	UNITED KINGDOM	GBR		03/12/2024		(397)		427			427		30	30			
100055452	HANOVER PARK	IL		03/23/2021		867		(133)			(133)		735	735			
100112677	LAKE ARIEL	PA		06/29/2023		1,206		106			106		1,313	1,313			
100111484	HOUSTON	TX		06/29/2023		234		409			409		643	643			
100184527	PRATTVILLE	AL		12/17/2024		266		(19)			(19)		247	247			
100177827	NEW BEDFORD	MA		11/19/2024		376		(58)			(58)		318	318			
100101755	CHICAGO	IL		03/31/2023		192		(16)			(16)		176	176			
100017120	JACKSONVILLE	NC		04/26/2018		262		200			200		462	462			
100012354	BROOKSVILLE	FL		04/28/2017		199		97			97		296	296			
100184802	NORTH CANTON	OH		12/17/2024		295		(8)			(8)		287	287			
100156997	UNITED KINGDOM	GBR		06/27/2024		820							820	820			
100053984	ANDREWS	SC		03/23/2021		316		(82)			(82)		233	233			
100026397	KISSIMMEE	FL		09/26/2018		289		364			364		653	653			
100114053	OPA LOCKA	FL		06/29/2023		152		25			25		177	177			
100118045	PARMA	OH		07/20/2023		253		150			150		403	403			
100155414	TUCSON	AZ		06/18/2024		116		(13)			(13)		102	102			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186786	WILMINGTON	DE		12/31/2024		1,000		(30)			(30)		970	970			
100114490	KING CITY	CA		06/29/2023		1,597		(24)			(24)		1,573	1,573			
100155702	JEFFERSON	GA		06/18/2024		128		(27)			(27)		101	101			
100139717	UNITED KINGDOM	GBR		12/18/2023		128							128	128			
100113430	MIAMI	FL		06/29/2023		173		132			132		305	305			
100136183	HERCULES	CA		12/18/2023		48,017		(1,792)			(1,792)		46,225	46,225			
100027889	NEW IBERIA	LA		10/26/2018		(2,331)		156			156	2,600	424	422	(2)		(2)
100158206	UNITED KINGDOM	GBR		07/09/2024		(982)		982			982						
100064486	GRANBY	NY		07/01/2021		22		(22)			(22)						
100039183	CORK	IRL		09/27/2019		5,001		1,769			1,769		6,770	6,770			
100126552	BLUE ISLAND	IL		08/30/2023		(140)		751			751		611	611			
100155843	NORTH KINGSTOWN	RI		06/18/2024		326		(66)			(66)		260	260			
100156950	UNITED KINGDOM	GBR		06/27/2024		12							12	12			
100143537	GREENSBORO	NC		02/21/2024		153		(11)			(11)		142	142			
100014884	HAMILTON	NJ		11/21/2017		125		591			591		715	715			
100145119	UNITED KINGDOM	GBR		03/12/2024		(1,940)		(44)			(44)	2,597	613	593	(20)		(20)
100050104	BIRMINGHAM	AL		11/20/2020		286		(3)			(3)		283	283			
100077666	MORRILL	NE		01/03/2022		313		(24)			(24)		289	289			
100147283	KANSAS CITY	MO		03/28/2024		124		(9)			(9)		116	116			
100043014	ASHEBORO	NC		05/28/2020		1,535		79			79		1,614	1,614			
100065013	DEARBORN	MI		07/14/2021		465		(35)			(35)		430	430			
100184566	LEBANON	OR		12/17/2024		525		(78)			(78)		447	447			
100047188	MIAMI	FL		11/20/2020		922		(159)			(159)		764	764			
100026368	MESA	AZ		09/26/2018		842		31			31		873	873			
100043670	TAMPA	FL		08/13/2020		995		(129)			(129)		866	866			
100147044	DOVER	OH		03/27/2024		559		(34)			(34)		525	525			
100076274	WHITEHALL	PA		01/07/2022		1,496		(63)			(63)		1,432	1,432			
100173572	UNITED KINGDOM	GBR		10/29/2024		18							18	18			
100054557	FLINT	MI		03/23/2021		(2,139)		(230)			(230)	2,592	223	206	(17)		(17)
100178120	CHESAPEAKE	VA		11/19/2024		304		(57)			(57)		246	246			
100177960	HOPEWELL JUNCTION	NY		11/19/2024		1,360		(150)			(150)		1,210	1,210			
100114320	RICHLAND	NJ		06/29/2023		97		405			405		502	502			
100043100	CEDARBURG	WI		05/28/2020		1,649		180			180		1,829	1,829			
100113170	LEXINGTON	SC		06/29/2023		(1,974)		408			408	2,598	1,032	1,029	(3)		(3)
100028312	CUDAHY	WI		10/26/2018		1,459		157			157		1,616	1,616			
100174411	COUNTRY CLUB HILLS	IL		10/31/2024		(1,182)		(56)			(56)	2,598	1,360	1,356	(3)		(3)
100068322	KINGWOOD	TX		08/25/2021		302		(53)			(53)		250	250			
100145654	UNITED KINGDOM	GBR		03/12/2024		(1,105)		1,105			1,105						
100173583	UNITED KINGDOM	GBR		10/29/2024		20							20	20			
100108356	CHICAGO	IL		05/25/2023		176		(10)			(10)		166	166			
100155773	FORT MILL	SC		06/18/2024		89		(21)			(21)		69	69			
100060572	ALPINE	AL		06/01/2021		445		5			5		450	450			
100067361	EDNA	TX		08/02/2021		277		4			4		281	281			
100181559	DETROIT	MI		12/09/2024		141		(9)			(9)		132	132			
100100723	HOUSTON	TX		04/28/2023		14,580		423			423		15,003	15,003			
100066587	WARREN	MI		08/02/2021		601							600	600			
100064728	YORK	PA		07/14/2021		451		(55)			(55)		395	395			
100069902	DESOTO	TX		09/01/2021		845		29			29		874	874			
100053702	LOUISVILLE	KY		03/23/2021		(2,124)		(111)			(111)	2,587	352	347	(5)		(5)
100047892	SAINT CLAIR SHORES	MI		11/20/2020		1,205		(123)			(123)		1,082	1,082			
100168839	UNITED KINGDOM	GBR		09/26/2024		18							18	18			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174043	AKRON	OH		10/31/2024		195		(30)			(30)		165	165			
100011863	ROCHESTER	NY		03/08/2017		221		117			117		338	338			
100155867	WARRENTON	VA		06/18/2024		388		(72)			(72)		317	317			
100138988	BETHEL	OH		12/21/2023		278		167			167		445	445			
100126349	PLYMOUTH	PA		08/30/2023		165		(8)			(8)		158	158			
100066026	CARLYLE	IL		08/02/2021		1,109		(10)			(10)		1,100	1,100			
100054985	HENDERSON	KY		03/23/2021		625		(154)			(154)		470	470			
100153454	WASHINGTON	PA		05/30/2024		150		(13)			(13)		136	136			
100047955	LITTLE ROCK	AR		11/20/2020		279		(106)			(106)		172	172			
100174172	DETROIT	MI		10/31/2024		170		(24)			(24)		146	146			
100139805	UNITED KINGDOM	GBR		12/18/2023		8							8	8			
100074676	BROWNS MILLS	NJ		12/01/2021		453		(25)			(25)		428	428			
100126876	HIALEAH	FL		08/30/2023		48		186			186		234	234			
100061575	SAN ANTONIO	TX		07/01/2021		477		(15)			(15)		462	462			
100077217	BARNHART	MO		01/03/2022		645		(2)			(2)		643	643			
100126961	HUNTSVILLE	AL		08/30/2023		1,093		(95)			(95)		998	998			
100076017	HOUSTON	TX		01/07/2022		690		(43)			(43)		647	647			
100143865	UNITED KINGDOM	GBR		02/28/2024		476							476	476			
100050294	MARYVILLE	TN		11/20/2020		1,201		(515)			(515)		687	687			
100169209	CHICAGO	IL		09/27/2024		(198)		248			248		50	50			
100155726	CLANCY	MT		06/18/2024		647		(103)			(103)		544	544			
100000376	SHELBYVILLE	TN		09/27/2016		387		(56)			(56)		331	331			
100026362	ORLANDO	FL		09/26/2018		210		14			14		225	225			
100129939	CHICAGO	IL		09/27/2023		166		(10)			(10)		156	156			
100168869	UNITED KINGDOM	GBR		09/26/2024		18							18	18			
100113362	FORT LAUDERDALE	FL		06/29/2023		164		238			238		402	402			
100156677	DETROIT	MI		06/24/2024		176		(32)			(32)		144	144			
100177995	LINCOLN UNIVERSITY	PA		11/19/2024		413		(79)			(79)		335	335			
100101783	CLEVELAND	OH		03/31/2023		177		(13)			(13)		164	164			
100010979	MAYVIEW	MO		12/23/2016		(2,341)		161			161	2,581	401	386	(15)		(15)
100113093	ALBUQUERQUE	NM		06/29/2023		372		309			309		681	681			
100062736	PACKWOOD	IA		07/01/2021		627		(17)			(17)		610	610			
100145704	UNITED KINGDOM	GBR		03/12/2024		(351)		380			380		29	29			
100023525	ROUND LAKE	IL		09/04/2018		3,829		(159)			(159)		3,670	3,670			
100127331	GADSDEN	AL		08/30/2023		189		294			294		483	483			
100028549	ANNA	TX		10/26/2018		403		2			2		405	405			
100062494	MORROW	GA		07/01/2021		442		(8)			(8)		434	434			
100112104	ROLLING MEADOWS	IL		06/29/2023		894		145			145		1,039	1,039			
100177959	DAYTONA BEACH	FL		11/19/2024		428		(49)			(49)		379	379			
100146373	RICHMOND	TX		03/19/2024		201		(7)			(7)		193	193			
100175137	FINDLAY	OH		11/05/2024		(2,376)		(18)			(18)	2,575	180	178	(2)		(2)
100113469	CHICAGO	IL		06/29/2023		239		312			312		551	551			
100010902	WINSTON SALEM	NC		12/23/2016		435		91			91		526	526			
100060458	DELMONT	PA		06/01/2021		503		6			6		509	509			
100126510	WESTMINSTER	MD		08/30/2023		2,709		(242)			(242)		2,467	2,467			
100174144	YOUNGSTOWN	OH		10/31/2024		199		(27)			(27)		172	172			
100112891	PLEASANT PLAI	OH		06/29/2023		138		125			125		263	263			
100013348	LANCASTER	CA		05/25/2017		48		769			769		816	816			
100138440	MONTGOMERY	AL		12/18/2023		(2,447)		(23)			(23)	2,576	105	115	9		9
100111707	OSAGE BEACH	MO		06/29/2023		139		323			323		462	462			
100069447	HILLSVILLE	VA		09/01/2021		(2,069)		(11)			(11)	2,576	496	478	(18)		(18)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100155557	NEW CASTLE	DE		06/18/2024		645		(113)			(113)		533	533			
100112587	TURBEVILLE	SC		06/29/2023		114		379			379		493	493			
100014488	KANSAS CITY	MO		09/27/2017		930		154			154		1,084	1,084			
100076022	WILKES BARRE	PA		01/07/2022		425		(11)			(11)		414	414			
100155837	HAMPTON	VA		06/18/2024		425		(73)			(73)		353	353			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		1,184		45			45		1,229	1,229			
100047021	GREENFIELD	OH		11/20/2020		333		(45)			(45)		288	288			
100155846	GILBERT	AZ		06/18/2024		105		(24)			(24)		82	82			
100116686	ORLANDO	FL		07/20/2023		261		241			241		502	502			
100111439	MC LEANSVILLE	NC		06/29/2023		694		376			376		1,070	1,070			
100069008	STAFFORD	TX		09/01/2021		652		(22)			(22)		630	630			
100100350	LOCH SHELDRAKE	NY		04/27/2023		282		51			51		333	333			
100175735	RAMONA	CA		11/12/2024		308		(34)			(34)		274	274			
100064854	PATERSON	NJ		07/14/2021		422		(42)			(42)		380	380			
100060384	HAMMOND	IN		06/01/2021		(2,258)		4			4	2,570	315	318	3		3
100054231	CHARLOTTE	NC		03/23/2021		(2,232)		(47)			(47)	2,569	289	281	(8)		(8)
100069801	REYNOLDSVILLE	PA		09/01/2021		(1,984)		37			37	2,569	622	616	(6)		(6)
100164693	POWHATAN	VA		08/23/2024		397		(43)			(43)		354	354			
100115280	HENRYETTA	OK		07/17/2023		577		(28)			(28)		549	549			
100064716	MOORE	OH		07/14/2021		624		(67)			(67)		557	557			
100079618	WAUKEGAN	IL		04/08/2022		1,721		(31)			(31)		1,690	1,690			
100053484	LAKELAND	FL		03/23/2021		320		(46)			(46)		273	273			
100047859	MALDEN	MA		11/20/2020		2,474		(82)			(82)		2,392	2,392			
100110072	BALTIMORE	MD		06/23/2023		195		(6)			(6)		189	189			
100184758	MOSS LANDING	CA		12/17/2024		159		(44)			(44)		115	115			
100078960	SAINT LOUIS	MO		02/24/2022		421		(13)			(13)		408	408			
100126494	WOODBURN	OR		08/30/2023		1,354		(183)			(183)		1,171	1,171			
100061831	VESTAL	NY		07/01/2021		594		(18)			(18)		576	576			
100155683	LEXINGTON	SC		06/18/2024		505		(79)			(79)		426	426			
100047203	METAIRIE	LA		11/20/2020		2,687		(329)			(329)		2,359	2,359			
100062010	BARTLETT	TN		07/01/2021		597		(23)			(23)		574	574			
100184603	PASCO	WA		12/17/2024		271		(25)			(25)		246	246			
100131727	CHATTANOOGA	TN		10/06/2023		168		(1)			(1)		167	167			
100155449	DOTHAN	AL		06/18/2024		345		(60)			(60)		286	286			
100064686	FLOWER MOUND	TX		07/14/2021		1,033		(124)			(124)		909	909			
100111766	TEMPERANCE	MI		06/29/2023		125		20			20		145	145			
100066562	YORK	PA		08/02/2021		(1,991)		(12)			(12)	2,563	559	553	(7)		(7)
100063184	STATESBORO	GA		07/01/2021		630		(2)			(2)		629	629			
100029159	CALDWELL	ID		10/26/2018		(2,514)		170			170	2,564	219	208	(11)		(11)
100061171	ENTERPRISE	AL		06/01/2021		538		6			6		544	544			
100011426	LITTLE ELM	TX		12/23/2016		1,174		136			136		1,311	1,311			
100177748	COCONUT CREEK	FL		11/19/2024		426		(59)			(59)		367	367			
100174650	LITTLE ROCK	AR		10/31/2024		438		(53)			(53)		385	385			
100011443	CHICAGO	IL		12/23/2016		1,580		92			92		1,672	1,672			
100146568	KENT	WA		03/19/2024		127		(26)			(26)		101	101			
100155792	LAS VEGAS	NV		06/18/2024		382		(67)			(67)		315	315			
100055608	COLUMBIA	PA		03/23/2021		341		(111)			(111)		230	230			
100111625	CHICAGO HEIGHTS	IL		06/29/2023		100		294			294		394	394			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		(2,259)		6			6	2,541	287	282	(6)		(6)
100103195	ATLANTIC CITY	NJ		04/21/2023		(26)		195			195		169	169			
100112032	MILWAUKEE	WI		06/29/2023		152		287			287		439	439			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100136842	BINGHAMTON	NY		11/27/2023		132		(10)			(10)		122	122			
100066117	KOKOMO	IN		08/02/2021		(1)		1			1						
100178186	PALATINE	IL		11/19/2024		364		(53)			(53)		311	311			
100134886	INDIANAPOLIS	IN		10/30/2023		6,545		(41)			(41)		6,505	6,505			
100053956	PASADENA	TX		03/23/2021		391		(36)			(36)		355	355			
100155827	SMYRNA	GA		06/18/2024		352		(64)			(64)		289	289			
100064156	PEKIN	IL		07/01/2021		(1,806)		43			43	2,551	787	794	6		6
100173716	LAUDERHILL	FL		10/30/2024		1,792		(112)			(112)		1,680	1,680			
100087293	MYRTLE BEACH	SC		10/25/2022		299		59			59		359	359			
100077041	HAMPTON	GA		01/03/2022		302		(10)			(10)		293	293			
100054055	PINELLAS PARK	FL		03/23/2021		(2,249)		(38)			(38)	2,565	278	268	(10)		(10)
100011429	BLACKWOOD	NJ		12/23/2016		1,335		514			514		1,849	1,849			
100049193	MOBILE	AL		11/20/2020		(3,477)						3,607	130	357	227	(1)	227
100062845	OAK RIDGE	TN		07/01/2021		702		(2)			(2)		701	701			
100184656	GOODYEAR	AZ		12/17/2024		(1,636)		(55)			(55)	2,554	863	857	(6)		(6)
100053902	HYATTSVILLE	MD		03/23/2021		1,366		(81)			(81)		1,285	1,285			
100145959	NAPERVILLE	IL		03/19/2024		361		(60)			(60)		301	301			
100126576	LAKELAND	FL		08/30/2023		(2,162)		(72)			(72)	2,545	311	298	(13)		(13)
100130176	CHICAGO	IL		11/15/2023		27,812		(1,143)			(1,143)		26,670	26,670			
100155651	PUYALLUP	WA		06/18/2024		681		(94)			(94)		587	587			
100012020	MIAMI	FL		03/08/2017		867		333			333		1,200	1,200			
100184551	BOULDER CITY	NV		12/17/2024		765		(92)			(92)		673	673			
100061242	HIRAM	GA		06/01/2021		429		6			6		434	434			
100146068	MIDDLEBURY	IN		03/19/2024		339		(60)			(60)		280	280			
100164935	CLEVELAND	OH		08/28/2024		173		(1)			(1)		172	172			
100173904	CHESTER	PA		10/31/2024		208		(18)			(18)		190	190			
100155488	CYPRESS	CA		06/18/2024		362		(58)			(58)		304	304			
100043869	FORT WORTH	TX		08/19/2020		364		(18)			(18)		346	346			
100109894	BALTIMORE	MD		06/22/2023		191		(16)			(16)		175	175			
100168916	UNITED KINGDOM	GBR		09/26/2024		349							349	349			
100111574	COVINGTON	GA		06/29/2023		153		256			256		408	408			
100014297	DETROIT	MI		09/27/2017		704		302			302		1,006	1,006			
100133997	CLEVELAND	OH		10/25/2023		158		(7)			(7)		151	151			
100047757	FARMINGTON	MN		11/20/2020		1,719		(244)			(244)		1,475	1,475			
100011304	PROVIDENCE	RI		12/23/2016		1,110		301			301		1,411	1,411			
100049395	STUART	FL		11/20/2020		1,720		(147)			(147)		1,573	1,573			
100112351	JACKSONVILLE	FL		06/29/2023		132		29			29		161	161			
100173884	PITTSBURGH	PA		10/31/2024		201		(27)			(27)		173	173			
100081099	MEMPHIS	TN		03/18/2022		(2,112)		32			32	2,556	476	468	(7)		(7)
100175528	TULSA	OK		12/23/2024		(2,421)		(19)			(19)	2,545	105	103	(2)		(2)
100113597	CAPITOL HEIGHTS	MD		06/29/2023		4,314		1,209			1,209		5,524	5,524			
100114190	LAWNDALE	NC		06/29/2023		313		(1)			(1)		312	312			
100101822	MILWAUKEE	WI		03/31/2023		151		(13)			(13)		138	138			
100079078	WATERFORD	MI		02/24/2022		427		(21)			(21)		405	405			
100168887	UNITED KINGDOM	GBR		09/26/2024		19							19	19			
100169257	PHILADELPHIA	PA		09/27/2024		117		(17)			(17)		100	100			
100077363	NORRISTOWN	PA		01/03/2022		344		(9)			(9)		335	335			
100126355	HAMMOND	IN		08/30/2023		200		(9)			(9)		191	191			
100137650	CROZET	VA		12/08/2023		5,122		(196)			(196)		4,926	4,926			
100174465	CEDAR CITY	UT		10/31/2024		166		(24)			(24)		142	142			
100013228	CLEVELAND	OH		05/25/2017		683		84			84		767	767			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000612	PHOENIX	AZ		09/27/2016		(2,089)		38			38	2,539	488	488	(1)		(1)
100174403	CANAL WINCHESTER	OH		10/31/2024		277		(47)			(47)		231	231			
100177756	PARKTON	MD		11/19/2024		789		(77)			(77)		712	712			
100143858	UNITED KINGDOM	GBR		02/28/2024		10							10	10			
100146418	LOGANVILLE	GA		03/19/2024		478		(65)			(65)		413	413			
100099853	CHESTER	PA		02/28/2023		169		(14)			(14)		155	155			
100112101	HOUSTON	TX		06/29/2023		1,173		533			533		1,706	1,706			
100127338	ARCHIE	MO		08/30/2023		1,164		112			112		1,276	1,276			
100060803	BROWNSVILLE	TX		06/01/2021		380		5			5		385	385			
100146324	AUBURN	WA		03/19/2024		330		(59)			(59)		271	271			
100126830	CHICAGO	IL		08/30/2023		1,919		217			217		2,136	2,136			
100029922	KATY	TX		12/20/2018		8,941		(59)			(59)	2,536	11,418	11,417	(1)		(1)
100113240	SEDONA	AZ		06/29/2023		881		156			156		1,038	1,038			
100146359	BIRDSBORO	PA		03/19/2024		332		(58)			(58)		274	274			
100174050	CLOVER	SC		10/31/2024		271		(30)			(30)		240	240			
100146026	SALEM	OR		03/19/2024		329		(57)			(57)		271	271			
100111305	PORT HURON	MI		06/29/2023		946		108			108		1,055	1,055			
100184681	LEHI	UT		12/17/2024		257		(52)			(52)		205	205			
100112131	SAVANNAH	GA		06/29/2023		(1,626)		(162)			(162)	2,524	737	719	(18)		(18)
100082081	BIRMINGHAM	GBR		03/30/2022													
100077423	CLAY	NY		01/03/2022		392		(7)			(7)		385	385			
100025693	CLEARWATER	FL		09/20/2018		340		181			181		521	521			
100146515	MELBOURNE	FL		03/19/2024		328		(57)			(57)		271	271			
100185534	GREENBELT	MD		12/20/2024		(2,349)		(24)			(24)	2,533	160	168	8		8
100185549	GREENBELT	MD		12/20/2024		192		(24)			(24)		168	168			
100146233	PRAIRIEVILLE	LA		03/19/2024		341		(60)			(60)		281	281			
100146276	REISTERSTOWN	MD		03/19/2024		426		(63)			(63)		363	363			
100075263	WYOMING	MI		12/01/2021		591		(17)			(17)		574	574			
100047603	OCONOMOWOC	WI		11/20/2020		684		(221)			(221)		463	463			
100130050	SCRANTON	PA		09/27/2023		180		(8)			(8)		171	171			
100013349	WAUKEGAN	IL		05/25/2017		206		169			169		375	375			
100146375	OVERLAND PARK	KS		03/19/2024		(2,157)		(62)			(62)	2,533	314	300	(14)		(14)
100146194	WATERBURY	CT		03/19/2024		359		(60)			(60)		299	299			
100129923	BALTIMORE	MD		09/27/2023		145		(14)			(14)		131	131			
100164950	ELMIRA	NY		08/28/2024		169		(8)			(8)		161	161			
100146503	MABLETON	GA		03/19/2024		340		(59)			(59)		282	282			
100077011	HOBART	IN		01/03/2022		560		26			26		587	587			
100046539	ELDON	MO		11/25/2020		158		(60)			(60)		98	98			
100146535	BATTLE GROUND	WA		03/19/2024		368		(63)			(63)		306	306			
100146150	HELENA	MT		03/19/2024		352		(61)			(61)		291	291			
100054370	MILWAUKEE	WI		03/23/2021		312		(56)			(56)		255	255			
100146237	LAFAYETTE	IN		03/19/2024		337		(59)			(59)		277	277			
100145774	UNITED KINGDOM	GBR		03/12/2024		840		464			464		1,304	1,304			
100155642	NEWNAN	GA		06/18/2024		944		(114)			(114)		830	830			
100146304	NORTH FORT MYERS	FL		03/19/2024		363		(61)			(61)		302	302			
100101805	BALTIMORE	MD		03/31/2023		880		(830)			(830)		50	50			
100010799	SAN ANTONIO	TX		12/23/2016		868		(110)			(110)		758	758			
100028154	DECATUR	GA		10/26/2018		207		111			111		317	317			
100157738	YUCAIPA	CA		07/02/2024		374		(28)			(28)		346	346			
100114086	CLEMENTON	NJ		06/29/2023		64		310			310		374	374			
100164683	WEST JORDAN	UT		08/23/2024		384		(47)			(47)		337	337			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025526	PAINTER	VA		09/20/2018		314		43			43		357	357			
100146406	TOUCHET	WA		03/19/2024		338		(58)			(58)		280	280			
100076007	NORTH LAS VEGAS	NV		01/07/2022		439		(34)			(34)		406	406			
100076950	DAVENPORT	FL		01/03/2022		482		(18)			(18)		463	463			
100146090	ATLANTA	GA		03/19/2024		357		(61)			(61)		296	296			
100054607	PINE BLUFF	AR		03/23/2021		263		(69)			(69)		194	194			
100072559	SAINT LOUIS	MO		11/01/2021		626		(14)			(14)		612	612			
100043291	DOWNEY	CA		08/13/2020		1,180		(157)			(157)		1,023	1,023			
100174018	MOLINE	IL		10/31/2024		218		(26)			(26)		192	192			
100141282	CHERRYVILLE	NC		01/30/2024		164		(23)			(23)		140	140			
100168896	UNITED KINGDOM	GBR		09/26/2024		393							393	393			
100146540	COLUMBIA	SC		03/19/2024		329		(57)			(57)		272	272			
100134661	MARKHAM	IL		10/30/2023		45,048		(733)			(733)		44,315	44,315			
100143851	UNITED KINGDOM	GBR		02/28/2024		11							11	11			
100155442	MCKINNEY	TX		06/18/2024		412		(55)			(55)		358	358			
100114290	ELGIN	IL		06/29/2023		1,222		136			136		1,358	1,358			
100145973	GLEN ALLEN	VA		03/19/2024		377		(63)			(63)		314	314			
100054492	SOUTH HOLLAND	IL		03/23/2021		232		(99)			(99)		133	133			
100146371	CULPEPER	VA		03/19/2024		334		(59)			(59)		275	275			
100162343	CLAYMONT	DE		08/06/2024		393		(48)			(48)		344	344			
100045784	RIPLEY	NY		11/25/2020		208		(24)			(24)		184	184			
100145997	CLAIRTON	PA		03/19/2024		326		(57)			(57)		269	269			
100043141	GALT	CA		05/28/2020		1,651		29			29		1,680	1,680			
100012105	DENVER	CO		03/08/2017		2,756		351			351		3,108	3,108			
100043337	WISC RAPIDS	WI		08/13/2020		3,340		(69)			(69)		3,271	3,271			
100023635	SAN ANTONIO	TX		09/04/2018		1,388		(69)			(69)		1,319	1,319			
100146444	SAVANNAH	GA		03/19/2024		359		(62)			(62)		297	297			
100164659	LUGOFF	SC		08/23/2024		756		(62)			(62)		694	694			
100000368	SIX LAKES	MI		09/27/2016		352		128			128		481	481			
100145335	UNITED KINGDOM	GBR		03/12/2024		20		(9)			(9)		11	11			
100010985	COLLINSVILLE	IL		12/23/2016		224		111			111		335	335			
100000610	MIDDLETOWN	CT		09/27/2016		445		(20)			(20)		426	426			
100026568	VIRGINIA BEACH	VA		09/26/2018		133		1,025			1,025		1,158	1,158			
100077353	SUMMERVILLE	GA		01/03/2022		461		(10)			(10)		451	451			
100013330	PALM BAY	FL		05/25/2017		285		34			34		319	319			
100010677	IDAHO FALLS	ID		12/23/2016		269		113			113		383	383			
100050254	TUCSON	AZ		11/20/2020		339		(36)			(36)		303	303			
100090705	SYRACUSE	NY		12/29/2022		1,517		(1,344)			(1,344)		174	174			
100134859	BALTIMORE	MD		10/30/2023		158		(16)			(16)		142	142			
100167025	CLEVELAND	OH		09/13/2024		189		(22)			(22)		167	167			
100164706	PHOENIX	AZ		08/23/2024		420		(47)			(47)		373	373			
100116235	PORTSMOUTH	VA		07/20/2023		260		187			187		447	447			
100112682	ALTAMONTE SPRINGS	FL		06/29/2023		122		351			351		473	473			
100146427	TOMS RIVER	NJ		03/19/2024		487		(70)			(70)		417	417			
100047172	SARASOTA	FL		11/20/2020		1,750		(179)			(179)		1,570	1,570			
100112896	SICKLERVILLE	NJ		06/29/2023		150		228			228		378	378			
100113720	BALTIMORE	MD		06/29/2023		862		30			30		892	892			
100146357	CHESTER	VA		03/19/2024		358		(61)			(61)		297	297			
100103807	MUSKEGON	MI		05/10/2023		177		(16)			(16)		161	161			
100026840	SHAFTER	CA		09/26/2018		454		105			105		559	559			
100178013	MIDDLETON	ID		11/19/2024		2,696		(249)			(249)		2,447	2,447			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100119411	GULF SHORES	AL		07/31/2023		13,750		(241)			(241)		13,509	13,509			
100076150	SPRINGFIELD	OH		01/07/2022		690		(41)			(41)		649	649			
100114153	BALTIMORE	MD		06/29/2023		176		243			243		419	419			
100115279	HENRYETTA	OK		07/17/2023		449		(26)			(26)		423	423			
100146236	PUNTA GORDA	FL		03/19/2024		339		(59)			(59)		280	280			
100010882	VINELAND	NJ		12/23/2016		749		263			263		1,013	1,013			
100145909	CHERRY HILL	NJ		03/19/2024		306		24			24		329	329			
100081428	CITRUS HEIGHTS	CA		03/18/2022		532		28			28		559	559			
100011907	WELLINGTON	OH		03/08/2017		774		251			251		1,025	1,025			
100146179	ROCKMART	GA		03/19/2024		357		(60)			(60)		297	297			
100161817	ALLENTOWN	PA		07/31/2024		169		(11)			(11)		158	158			
100174467	FRANKLIN	TN		10/31/2024		429		(42)			(42)		387	387			
100079002	BEATRICE	NE		02/24/2022		396		(22)			(22)		374	374			
100112033	NAZARETH	PA		06/29/2023		114		35			35		149	149			
100155570	CALEXICO	CA		06/18/2024		823		(112)			(112)		711	711			
100109832	LUBBOCK	TX		06/22/2023		174		(15)			(15)		159	159			
100174431	POWHATAN	VA		10/31/2024		408		(40)			(40)		368	368			
100175512	FRANKLIN	VA		12/23/2024		190		(22)			(22)		167	167			
100146143	FAYETTEVILLE	AR		03/19/2024		345		(59)			(59)		286	286			
100145720	UNITED KINGDOM	GBR		03/12/2024		(477)		505			505		28	28			
100184595	RIALTO	CA		12/17/2024		421		(40)			(40)		381	381			
100146443	BELLA VISTA	AR		03/19/2024		353		(60)			(60)		293	293			
100064737	FAYETTEVILLE	NC		07/14/2021		526		(57)			(57)		469	469			
100164697	JACKSONVILLE	FL		08/23/2024		372		(38)			(38)		334	334			
100055799	HOBBS	NM		03/23/2021		125		(47)			(47)		78	78			
100053965	FLORENCE	SC		03/23/2021		346		(95)			(95)		250	250			
100178084	HARMONY	FL		11/19/2024		279		(37)			(37)		241	241			
100000591	SCRANTON	PA		09/27/2016		(2,350)		111			111	2,518	279	295	17		17
100127354	PLEASANTVILLE	NJ		08/30/2023		61		344			344		405	405			
100173670	SLUISKIL	NLD		10/29/2024													
100148984	THOMPSONS STATION	TN		04/17/2024		143		(17)			(17)		126	126			
100157739	PENSACOLA	FL		07/02/2024		407		(46)			(46)		360	360			
100101757	AKRON	OH		03/31/2023		184		(8)			(8)		176	176			
100075298	WILKES BARRE	PA		12/01/2021		594		(33)			(33)		562	562			
100054904	PLEASANTVILLE	NJ		03/23/2021		447		(104)			(104)		343	343			
100047840	DENVER	CO		11/20/2020		1,721		(41)			(41)		1,680	1,680			
100144938	UNITED KINGDOM	GBR		03/12/2024		29		(9)			(9)		20	20			
100145878	GLEN BURNIE	MD		03/19/2024		369		(62)			(62)		307	307			
100079148	PITTSBURGH	PA		02/24/2022		627		(14)			(14)		613	613			
100184661	LA MESA	CA		12/17/2024		296		(35)			(35)		261	261			
100112043	WEST SPRINGFIELD	MA		06/29/2023		1,346		79			79		1,425	1,425			
100063424	DAYTON	KY		07/01/2021		(1,984)		(1)			(1)	2,500	516	514	(2)		(2)
100128028	CINCINNATI	OH		09/08/2023		528		67			67		594	594			
100126597	MONTGOMERY	AL		08/30/2023		509		19			19		528	528			
100146323	PUNTA GORDA	FL		03/19/2024		547		(76)			(76)		470	470			
100062691	EMPORIA	KS		07/01/2021		583		(16)			(16)		568	568			
100181555	BIRMINGHAM	AL		12/09/2024		160		(13)			(13)		147	147			
100128099	CINCINNATI	OH		09/08/2023		434		62			62		495	495			
100043897	WINTER PARK	FL		08/19/2020		1,056		30			30		1,085	1,085			
100162329	SAN BERNARDINO	CA		08/06/2024		402		(41)			(41)		361	361			
100174479	CORONA	CA		10/31/2024		641		(27)			(27)		614	614			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112991	MILWAUKEE	WI		06/29/2023		538		203			203		741	741			
100173837	MEMPHIS	TN		10/31/2024		(173)		360			360		187	187			
100024368	REDDING	CA		09/20/2018		2,127		(76)			(76)		2,051	2,051			
100099774	SPRING LAKE	MI		02/28/2023		317		(11)			(11)		306	306			
100030004	TAMPA	FL		12/20/2018		5,872		110			110		5,982	5,982			
100119942	AKRON	OH		08/10/2023		157		(6)			(6)		151	151			
100067039	MEMPHIS	TN		08/02/2021		499		15			15		514	514			
100141107	LEBANON	PA		01/30/2024		170		(11)			(11)		160	160			
100047014	LODI	CA		11/20/2020		374		(175)			(175)		199	199			
100012274	WINTER HAVEN	FL		04/28/2017		202		42			42		243	243			
100054653	WINDBER	PA		03/23/2021		254		(57)			(57)		198	198			
100063384	COVINGTON	GA		07/01/2021		512		(11)			(11)		501	501			
100180804	ROTTERDAM	NLD		11/27/2024		1,189							1,189	1,189			
100070448	PLEASANT HILL	MO		09/23/2021		1,107		(72)			(72)		1,035	1,035			
100053807	LEHIGH ACRES	FL		03/23/2021		(1,988)		(41)			(41)	2,495	466	507	42		42
100068316	LAFAYETTE	IN		08/25/2021		521		(14)			(14)		507	507			
100113283	WALLINGFORD	CT		06/29/2023		273		373			373		645	645			
100047952	FAIRBURN	GA		11/20/2020		1,521		(123)			(123)		1,398	1,398			
100012495	BROOKVILLE	OH		04/28/2017		736		26			26		762	762			
100028091	MCDONOUGH	GA		10/26/2018		219		74			74		293	293			
100044843	CHARLOTTE	NC		11/19/2020		60		376			376		435	435			
100139366	YORK	PA		12/28/2023		127		(13)			(13)		114	114			
100062924	CRESTWOOD	KY		07/01/2021		152		(1)			(1)		151	151			
100113510	ARNOLD	MO		06/29/2023		1,210		329			329		1,539	1,539			
100177978	ROYAL OAK	MI		11/19/2024		892		(53)			(53)		839	839			
100028022	MIAMI	FL		10/26/2018		412		139			139		551	551			
100076260	ANTIOCH	IL		01/07/2022		571		(31)			(31)		540	540			
100174435	LOS ANGELES	CA		10/31/2024		210		(18)			(18)		192	192			
100044460	CHARLOTTE	NC		11/19/2020		211		(58)			(58)		154	154			
100050141	DAYTON	OH		11/20/2020		1,209		(381)			(381)		828	828			
100113003	RAISIN CITY	CA		06/29/2023		1,189		336			336		1,525	1,525			
100061764	GRAND BLANC	MI		07/01/2021		840		(21)			(21)		819	819			
100141161	WINDSOR	CT		01/30/2024		177		(2)			(2)		175	175			
100184728	CATHEDRAL CITY	CA		12/17/2024		284		(39)			(39)		245	245			
100126734	BELLFLOWER	CA		08/30/2023		1,475		84			84		1,559	1,559			
100067217	FORT WASHINGTON	MD		08/02/2021		525		(8)			(8)		516	516			
100029947	NORCROSS	GA		12/20/2018		682		86			86		769	769			
100115283	MARKHAM	IL		07/17/2023		115		149			149		264	264			
100164668	UNIONTOWN	PA		08/23/2024		369		(35)			(35)		334	334			
100112100	COLUMBIANA	AL		06/29/2023		130		256			256		386	386			
100071679	BUFFALO	NY		10/14/2021		500		(79)			(79)		421	421			
100054970	CONWAY	SC		03/23/2021		2,176		(87)			(87)		2,089	2,089			
100111505	MIAMI	FL		06/29/2023		151		361			361		512	512			
100100208	SOUTH BEND	IN		03/17/2023		184		(16)			(16)		168	168			
100129916	CLEVELAND	OH		09/27/2023		23		119			119		143	143			
100113146	LA PLACE	LA		06/29/2023		878		77			77		955	955			
100136845	MACON	GA		11/27/2023		150		(14)			(14)		137	137			
100146495	RIO RANCHO	NM		03/19/2024		371		(63)			(63)		308	308			
100126633	MADISON	TN		08/30/2023		1,118		(53)			(53)		1,064	1,064			
100139690	UNITED KINGDOM	GBR		12/18/2023													
100067040	ELIZABETH	PA		08/02/2021		377		23			23		400	400			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111569	AUSTELL	GA		06/29/2023		206		248			248		454	454			
100030259	GREENSBORO	NC		12/20/2018		631		18			18	2,501	3,150	3,154	4		4
100026829	SANTA TERESA	NM		09/26/2018		262		99			99		361	361			
100115188	CHARLEROI	PA		07/17/2023		157		(15)			(15)		141	141			
100145987	NIXA	MO		03/19/2024		(2,125)		(47)			(47)	2,484	312	314	2		2
100043642	CLEVELAND	TN		08/13/2020		1,181		(141)			(141)		1,040	1,040			
100112532	VIRGINIA BEACH	VA		06/29/2023		274		274			274		548	548			
100054698	BREWTON	AL		03/23/2021		281		(11)			(11)		271	271			
100175743	YUCAIPA	CA		11/12/2024		396		(29)			(29)		367	367			
100024962	ALABASTER	AL		09/20/2018		748		17			17		764	764			
100048263	DALLAS	TX		11/20/2020		1,393		(140)			(140)		1,253	1,253			
100062828	EL PASO	TX		07/01/2021		569		(23)			(23)		545	545			
100177853	SOUTH HADLEY	MA		11/19/2024		280		(44)			(44)		236	236			
100061805	SAINT PETERSBURG	FL		07/01/2021		(4)		4			4						
100155402	STONE MOUNTAIN	GA		06/18/2024		349		(41)			(41)		308	308			
100064786	HARTFORD	WI		07/14/2021		463		(50)			(50)		413	413			
100113123	DESERT HOT SPRING	CA		06/29/2023		1,249		110			110		1,359	1,359			
100174493	HANFORD	CA		10/31/2024		389		(27)			(27)		361	361			
100049824	RICHTON PARK	IL		11/20/2020		446		(56)			(56)		390	390			
100112853	VEVAY	IN		06/29/2023		345		(100)			(100)		245	245			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		(65)		(219)			(219)	2,480	2,197	2,199	2		2
100146478	CANTERBURY	CT		03/19/2024		785		(90)			(90)		695	695			
100108394	TROY	NY		05/25/2023		174		(10)			(10)		164	164			
100129873	MILWAUKEE	WI		09/27/2023		148		(13)			(13)		135	135			
100049836	LEESVILLE	SC		11/20/2020		1,149		(299)			(299)		850	850			
100044249	MOORHEAD	MN		08/19/2020		265		11			11		276	276			
100111976	HOUSTON	TX		06/29/2023		137		164			164		301	301			
100109902	LYNWOOD	IL		06/22/2023		179		(14)			(14)		165	165			
100111185	WIXOM	MI		06/29/2023		238		244			244		482	482			
100119722	BRIDGETON	NJ		08/08/2023		(117)		117			117						
100146006	ROYAL PALM BEACH	FL		03/19/2024		406		(61)			(61)		345	345			
100013211	CRESTVIEW	FL		05/25/2017		1,017		234			234		1,251	1,251			
100060807	ELWOOD	IN		06/01/2021		424		4			4		428	428			
100011529	COLUMBIA	SC		03/08/2017		184		236			236		420	420			
100162342	LAS VEGAS	NV		08/06/2024		508		(35)			(35)		473	473			
100030349	PINELLAS PARK	FL		12/20/2018		1,274		52			52		1,326	1,326			
100136821	WILMINGTON	DE		11/27/2023		156		(12)			(12)		144	144			
100117341	GROVETOWN	GA		07/20/2023		259		247			247		506	506			
100153474	COCOA BEACH	FL		05/30/2024		155		(11)			(11)		144	144			
100164704	SAN DIEGO	CA		08/23/2024		608		(40)			(40)		569	569			
100165126	UNITED KINGDOM	GBR		08/27/2024		17							17	17			
100067126	HIGH POINT	NC		08/02/2021		452		5			5		457	457			
100129962	MILWAUKEE	WI		09/27/2023		150		(12)			(12)		138	138			
100164678	FOUNTAIN HILLS	AZ		08/23/2024		385		(30)			(30)		355	355			
100026224	PALOS HILLS	IL		09/20/2018		213		226			226		439	439			
100154929	HOUSTON	TX		07/19/2024		200		(51)			(51)		149	149			
100053771	CHATTANOOGA	TN		03/23/2021		1,524		(186)			(186)		1,338	1,338			
100164658	ONTARIO	CA		08/23/2024		366		(28)			(28)		338	338			
100070926	COLLINSVILLE	IL		10/01/2021		513		(16)			(16)		497	497			
100043254	HOUSTON	TX		08/13/2020		421		(31)			(31)		390	390			
100174491	VIRGINIA BEACH	VA		10/31/2024		421		(24)			(24)		397	397			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127252	CLEARWATER	FL		08/30/2023		1,046		37			37		1,083	1,083			
100174391	TEMECULA	CA		10/31/2024		755		(38)			(38)		717	717			
100045180	SAINT CLOUD	FL		11/25/2020		(13)		36			36		23	23			
100184640	CHICO	CA		12/17/2024		266		(55)			(55)		211	211			
100162337	SURPRISE	AZ		08/06/2024		416		(31)			(31)		385	385			
100043547	MIAMI	FL		08/13/2020		1,552		(206)			(206)		1,346	1,346			
100078987	WATERLOO	IA		02/24/2022		407		(1)			(1)		406	406			
100133978	JOHNSON CITY	TN		10/25/2023		(2,376)		(7)			(7)	2,475	92	62	(29)		(29)
100043275	EAST BERNARD	TX		08/13/2020		117		(31)			(31)		86	86			
100030516	LEAGUE CITY	TX		12/20/2018		1,190		3			3		1,193	1,193			
100114106	BAYFIELD	WI		06/29/2023		515		3			3		518	518			
100068429	FARMINGTON	NM		08/25/2021		404		(60)			(60)		344	344			
100101787	MEMPHIS	TN		03/31/2023		343		(18)			(18)		325	325			
100178192	JOHNS ISLAND	SC		11/19/2024		413		(40)			(40)		373	373			
100164664	SEQUIM	WA		08/23/2024		388		(28)			(28)		361	361			
100091503	EVANSVILLE	IN		01/20/2023		176		(15)			(15)		161	161			
100013620	PARMA	OH		05/25/2017		445		69			69		514	514			
100174402	MCDONOUGH	GA		10/31/2024		(2,724)		(39)			(39)	3,412	649	640	(9)		(9)
100047667	CLINTON TOWNSHIP	MI		11/20/2020		505		(88)			(88)		417	417			
100134888	HARRISBURG	PA		10/30/2023		129		(3)			(3)		126	126			
100164665	BEAUMONT	CA		08/23/2024		382		(27)			(27)		355	355			
100146355	TIGARD	OR		03/19/2024		392		(44)			(44)		348	348			
100049530	BREMEN	GA		11/20/2020		902		(545)			(545)	2,468	2,826	2,805	(21)		(21)
100129984	CLEVELAND	OH		09/27/2023		410		(14)			(14)		396	396			
100000501	BANNING	CA		09/27/2016		979		99			99		1,078	1,078			
100155466	MOONACHIE	NJ		06/18/2024		354		(28)			(28)		327	327			
100155456	MCDONOUGH	GA		06/18/2024		89		(20)			(20)		68	68			
100139780	UNITED KINGDOM	GBR		12/18/2023		196							196	196			
100060486	HUNTINGTON	WV		06/01/2021		394		4			4		398	398			
100135842	SAN JUAN CAPISTRANO	CA		11/10/2023		68,060		(87)			(87)		67,973	67,973			
100162349	PRAIRIE VILLAGE	KS		08/06/2024		325		(25)			(25)		300	300			
100157746	PEORIA	AZ		07/02/2024		355		(26)			(26)		329	329			
100069792	MACON	GA		09/01/2021		937		27			27		963	963			
100119735	KILLEEN	TX		08/08/2023		160		(11)			(11)		148	148			
100177975	CHANDLER	AZ		11/19/2024		639		(32)			(32)		607	607			
100146215	ROUND ROCK	TX		03/19/2024		395		(38)			(38)		356	356			
100025854	TAMPA	FL		09/20/2018		745		47			47		792	792			
100068066	STOCKBRIDGE	GA		09/23/2021		1,298		(37)			(37)		1,261	1,261			
100143521	HARRISBURG	PA		02/21/2024		163		(10)			(10)		154	154			
100101597	INDIANAPOLIS	IN		04/26/2023		226		(22)			(22)		204	204			
100111050	MINERVA	NY		06/29/2023		175		231			231		406	406			
100147270	HAMILTON	NJ		03/28/2024		176		(3)			(3)		173	173			
100071330	TALLAHASSEE	FL		10/01/2021		73		(1)			(1)		72	72			
100164958	TERRE HAUTE	IN		08/28/2024		143		(7)			(7)		136	136			
100113380	PINELLAS PARK	FL		06/29/2023		166		287			287		453	453			
100077245	NORCROSS	GA		01/03/2022		728		(35)			(35)		693	693			
100063025	YUMA	AZ		07/01/2021		463		(16)			(16)		447	447			
100184606	CAYCE	SC		12/17/2024		361		(58)			(58)		303	303			
100054528	EDINBURG	TX		03/23/2021		366		(97)			(97)		268	268			
100184928	HOOPER	UT		12/17/2024		(3,099)		(33)			(33)	3,373	241	226	(15)		(15)
100099822	CHESTER	PA		02/28/2023		156		(12)			(12)		144	144			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146022	WAVERLY	MN		03/19/2024		494		(53)			(53)		441	441			
100082068	TWICKENHAM	GBR		03/30/2022													
100114156	VACHERIE	LA		06/29/2023		69		(4)			(4)		65	65			
100127353	EL PASO	TX		08/30/2023		106		65			65		171	171			
100043563	LYONS	NY		08/13/2020		1,606		(82)			(82)		1,524	1,524			
100064487	GREEN BAY	WI		07/01/2021		347		37			37		384	384			
100103152	TRENTON	NJ		04/21/2023		164		(12)			(12)		152	152			
100064691	BRIGANTINE	NJ		07/14/2021		452		(62)			(62)		390	390			
100141160	JACKSONVILLE	FL		01/30/2024		99		(8)			(8)		91	91			
100139817	UNITED KINGDOM	GBR		12/18/2023		12							12	12			
100112380	SHREVEPORT	LA		06/29/2023		2,611		(64)			(64)		2,547	2,547			
100129920	ROUND LAKE BEACH	IL		09/27/2023		185		(12)			(12)		173	173			
100110850	HOLLISTER	MO		06/29/2023		948		(119)			(119)		829	829			
100156969	UNITED KINGDOM	GBR		06/27/2024		11							11	11			
100162333	LOCUST GROVE	GA		08/06/2024		1,447		(85)			(85)		1,362	1,362			
100091549	PITTSBURGH	PA		01/20/2023		158		(12)			(12)		146	146			
100126769	LAWRENCEVILLE	GA		08/30/2023		2,295		372			372		2,667	2,667			
100138937	RICEBORO	GA		12/21/2023		1,078		104			104		1,182	1,182			
100175790	MAPLE HEIGHTS	OH		11/12/2024		186		(7)			(7)		179	179			
100066701	COLLINSVILLE	AL		08/02/2021		1,116		(29)			(29)		1,087	1,087			
100115138	SAINT JOSEPH	MO		07/17/2023		242		(10)			(10)		233	233			
100011933	CINCINNATI	OH		03/08/2017		290		(6)			(6)		284	284			
100178134	OWINGS MILLS	MD		11/19/2024		336		(67)			(67)		269	269			
100103170	GRAND RAPIDS	MI		04/21/2023		312		(19)			(19)		293	293			
100146537	STOCKTON	CA		03/19/2024		363		(65)			(65)		298	298			
100066855	MIDDLEPOINT	NY		08/02/2021		1		(1)			(1)						
100013183	RIVERHEAD	NY		05/25/2017		337		536			536		873	873			
100078816	TOLEDO	OH		02/24/2022		389		(3)			(3)		387	387			
100162352	BRENTWOOD	CA		08/06/2024		382		(22)			(22)		361	361			
100060917	HARLINGEN	TX		06/01/2021		565		5			5		571	571			
100099746	CLEVELAND	OH		02/28/2023		173		(12)			(12)		161	161			
100139672	UNITED KINGDOM	GBR		12/18/2023		11							11	11			
100174404	PROVIDENCE	RI		10/31/2024		373		(18)			(18)		355	355			
100111607	FAYETTEVILLE	GA		06/29/2023		393		373			373		767	767			
100043680	CINCINNATI	OH		08/13/2020		371		(40)			(40)		331	331			
100146358	ST CLOUD	FL		03/19/2024		(1,358)		(129)			(129)	2,451	964	944	(21)		(21)
100054678	DURHAM	NC		03/23/2021		540		(162)			(162)		378	378			
100180916	UNITED KINGDOM	GBR		11/27/2024		16							16	16			
100109976	JACKSONVILLE	FL		06/22/2023		126		(10)			(10)		116	116			
100173541	UNITED KINGDOM	GBR		10/29/2024		17							17	17			
100146501	WOODBURN	OR		03/19/2024		912		(100)			(100)		812	812			
100112326	BOSSIER CITY	LA		06/29/2023		97		299			299		395	395			
100175725	SHADY SIDE	MD		11/12/2024		280		(15)			(15)		265	265			
100024472	DETROIT	MI		09/20/2018		676		414			414		1,090	1,090			
100100225	BALTIMORE	MD		03/17/2023		183		(12)			(12)		170	170			
100126566	CHICAGO	IL		08/30/2023		793		(71)			(71)		722	722			
100020140	PHILADELPHIA	PA		07/17/2018		1,390		(35)			(35)		1,355	1,355			
100011741	LEWISTON	NY		03/08/2017		567		496			496		1,063	1,063			
100114437	COVINGTON	GA		06/29/2023		1,198		329			329		1,527	1,527			
100156835	AKRON	OH		06/27/2024		170		(7)			(7)		163	163			
100137247	NETHERLANDS	NLD		11/28/2023		1,300							1,300	1,300			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126575	HAZEL CREST	IL		08/30/2023		818		(138)			(138)		681	681			
100146085	VANCOUVER	WA		03/19/2024		285		(51)			(51)		234	234			
100091502	LYNCHBURG	VA		01/20/2023		130		(11)			(11)		118	118			
100090670	DETROIT	MI		12/29/2022		157		(8)			(8)		150	150			
100112814	SOUTH HOLLAND	IL		06/29/2023		1,235		333			333		1,569	1,569			
100117208	NAPLES	FL		07/20/2023		46,383		(1,383)			(1,383)		45,000	45,000			
100126913	OLD FORGE	PA		08/30/2023		121		33			33		153	153			
100077725	SHREVEPORT	LA		01/03/2022		1,288		(10)			(10)		1,278	1,278			
100139833	UNITED KINGDOM	GBR		12/18/2023		28							28	28			
100114448	BLY	OR		06/29/2023		1,242		(58)			(58)		1,184	1,184			
100011030	DETROIT	MI		12/23/2016		1,608		102			102		1,711	1,711			
100126732	WESTMORELAND	TN		08/30/2023		131		8			8		139	139			
100028603	BUENA VISTA	VA		10/26/2018		152		185			185		337	337			
100174456	LAS VEGAS	NV		10/31/2024		405		(15)			(15)		390	390			
100060558	SAVANNAH	GA		06/01/2021		609		6			6		615	615			
100054223	NEWTON	NC		03/23/2021		292		(56)			(56)		236	236			
100157003	UNITED KINGDOM	GBR		06/27/2024		9							9	9			
100043820	DAYTONA BEACH	FL		08/13/2020		798		169			169		968	968			
100140028	NORTH RICHLAND HILLS	TX		01/09/2024		4,682		(159)			(159)		4,523	4,523			
100173595	UNITED KINGDOM	GBR		10/29/2024		17							17	17			
100161597	UNITED KINGDOM	GBR		07/29/2024		9							9	9			
100143850	UNITED KINGDOM	GBR		02/28/2024		332							332	332			
100165117	UNITED KINGDOM	GBR		08/27/2024		17							17	17			
100113540	OMAHA	NE		06/29/2023		117		118			118		235	235			
100164676	MARICOPA	AZ		08/23/2024		368		(16)			(16)		353	353			
100063097	MONTGOMERY	AL		07/01/2021		(1,589)		(18)			(18)	2,442	836	822	(14)		(14)
100174490	TACOMA	WA		10/31/2024		438		(14)			(14)		424	424			
100126926	PADUCAH	KY		08/30/2023		27		33			33		60	60			
100139813	UNITED KINGDOM	GBR		12/18/2023													
100110894	KENTON	DE		06/29/2023		802		2			2		804	804			
100101788	MEMPHIS	TN		03/31/2023		175		(12)			(12)		163	163			
100031400	LAUDERHILL	FL		03/29/2019		373		(35)			(35)		338	338			
100049830	HOLLYWOOD	FL		11/20/2020		1,321		(150)			(150)		1,171	1,171			
100060719	BATON ROUGE	LA		06/01/2021		620		6			6		626	626			
100162323	VISALIA	CA		08/06/2024		377		(17)			(17)		361	361			
100113061	JONES	AL		06/29/2023		173		224			224		397	397			
100113251	PHILADELPHIA	PA		06/29/2023		300		339			339		639	639			
100177958	CHATSWORTH	CA		11/19/2024		384		(53)			(53)		331	331			
100112478	COLUMBIA	TN		06/29/2023		214		165			165		379	379			
100100227	ELYRIA	OH		03/17/2023		191		(8)			(8)		183	183			
100127031	BUTLER	PA		08/30/2023		359		24			24		383	383			
100134029	TERRE HAUTE	IN		10/25/2023		(134)		134			134						
100031454	LAKE WORTH	FL		03/29/2019		203		95			95		298	298			
100076030	TUCSON	AZ		01/07/2022		407		(13)			(13)		394	394			
100114160	RENFREW	PA		06/29/2023		1,042		56			56		1,098	1,098			
100168840	UNITED KINGDOM	GBR		09/26/2024		520							520	520			
100177804	BECKLEY	WV		11/19/2024		1,254		(165)			(165)		1,088	1,088			
100177708	RIO RANCHO	NM		11/19/2024		391		(68)			(68)		324	324			
100126555	MACON	GA		08/30/2023		154		26			26		180	180			
100066031	SPENCER	MA		08/02/2021		699		(14)			(14)		684	684			
100155649	LEBANON	OR		06/18/2024		142		(27)			(27)		115	115			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011332	BECKER	MN		12/23/2016		1,541		(257)			(257)		1,283	1,283			
100155535	VILLA RICA	GA		06/18/2024		102		(26)			(26)		76	76			
100054334	BALTIMORE	MD		03/23/2021		559		(295)			(295)		264	264			
100061943	ARLINGTON	TX		07/01/2021		397		(19)			(19)		378	378			
100077329	HUNTINGTON	WV		01/03/2022		558		(25)			(25)		533	533			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		1,106		25			25		1,130	1,130			
100153583	UNITED KINGDOM	GBR		05/29/2024		337							337	337			
100115135	SAINT JOSEPH	MO		07/17/2023		227		(9)			(9)		218	218			
100064771	TEXARKANA	TX		07/14/2021		406		(46)			(46)		360	360			
100184834	POUGHKEEPSIE	NY		12/17/2024		(244)		(46)			(46)	2,425	2,135	2,135			
100064681	GLOUCESTER CITY	NJ		07/14/2021		401		(61)			(61)		340	340			
100053951	FAIRBURN	GA		03/23/2021		620		(28)			(28)		592	592			
100050175	DURYEA	PA		11/20/2020		304		(19)			(19)		285	285			
100184629	MIDDLETOWN	DE		12/17/2024		145		(61)			(61)		84	84			
100117026	JACKSON	TN		07/20/2023		239		107			107		346	346			
100077044	HUMBLE	TX		01/03/2022		459		(25)			(25)		434	434			
100174437	TUCSON	AZ		10/31/2024		165		(4)			(4)		161	161			
100145624	UNITED KINGDOM	GBR		03/12/2024		86		(86)			(86)						
100127286	RICHMOND	VA		08/30/2023		124		326			326		450	450			
100175759	EWA BEACH	HI		11/12/2024		282		(8)			(8)		273	273			
100089979	KISSIMMEE	FL		01/13/2023		445		133			133		579	579			
100088276	CANTON	OH		10/17/2022		223		(12)			(12)		211	211			
100115214	INDIANAPOLIS	IN		07/17/2023		(3)		172			172		169	169			
100111440	TONGANOXIE	KS		06/29/2023		1,875		950			950		2,824	2,824			
100155413	MONROE	GA		06/18/2024		548		(90)			(90)		458	458			
100044395	PHILADELPHIA	PA		11/19/2020		494		(92)			(92)		402	402			
100047134	OWASSO	OK		11/20/2020		386		(165)			(165)		221	221			
100111656	NEW MARKET	AL		06/29/2023		756		256			256		1,012	1,012			
100146049	BALDWIN	WI		03/19/2024		719		(90)			(90)		629	629			
100012352	LARGO	FL		04/28/2017		492		242			242		733	733			
100012126	SPRING HILL	FL		03/08/2017		685		86			86		772	772			
100068960	NEW ORLEANS	LA		09/01/2021		981		(21)			(21)		960	960			
100047454	HUNTSVILLE	TX		11/20/2020		1,804		(239)			(239)		1,565	1,565			
100024451	TROY	OH		09/20/2018		(1,847)		(7)			(7)	2,425	572	579	7		7
100155696	BUCKHEAD	GA		06/18/2024		309		(66)			(66)		243	243			
100114372	GATLINBURG	TN		06/29/2023		1,156		103			103		1,259	1,259			
100028437	PORT RICHEY	FL		10/26/2018		54		121			121		175	175			
100076031	CLINTON	SC		01/07/2022		461		(34)			(34)		427	427			
100111951	CALERA	AL		06/29/2023		119		138			138		257	257			
100111570	LANCASTER	TX		06/29/2023		803		486			486		1,289	1,289			
100011037	CLEVELAND	OH		12/23/2016		(1,468)		(192)			(192)	2,423	763	765	2		2
100039169	WICKLOW	IRL		09/27/2019		1,951		1,069			1,069		3,020	3,020			
100023982	PALM DESERT	CA		09/10/2018		883		(75)			(75)		809	809			
100178091	CHARLOTTE	NC		11/19/2024		305		(47)			(47)		258	258			
100047762	STERLING HEIGHTS	MI		11/20/2020		(926)		(147)			(147)	2,424	1,351	1,336	(16)		(16)
100065817	JACKSONVILLE	FL		07/23/2021		1,215		(89)			(89)		1,126	1,126			
100111361	GREENWOOD	IN		06/29/2023		1,165		(79)			(79)		1,086	1,086			
100012690	LANSING	MI		05/25/2017		305		138			138		443	443			
100053377	WHITTIER	CA		03/23/2021		1,124		(4)			(4)		1,120	1,120			
100060440	SAVANNAH	MO		06/01/2021		381		5			5		386	386			
100173544	UNITED KINGDOM	GBR		10/29/2024		16							16	16			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029987	HOUSTON	TX		12/20/2018		1,016		(41)			(41)		975	975			
100178055	ASH FLAT	AR		11/19/2024		344		(65)			(65)		279	279			
100054444	BENSALEM	PA		03/23/2021		1,456		(181)			(181)		1,275	1,275			
100043609	SUNNYSIDE	WA		08/13/2020		136		(24)			(24)		112	112			
100062512	TUPELO	MS		07/01/2021		596		(10)			(10)		586	586			
100114064	DENTON	TX		06/29/2023		261		295			295		556	556			
100112238	MARINGOUIN	LA		06/29/2023		89		128			128		217	217			
100100200	LANSING	MI		03/17/2023		186		(10)			(10)		176	176			
100145143	UNITED KINGDOM	GBR		03/12/2024		5,802		642			642		6,444	6,444			
100070453	LOXLEY	AL		09/23/2021		362		(34)			(34)		328	328			
100060848	PETERSBURG	VA		06/01/2021		(1,845)		6			6	2,417	578	585	7		7
100148070	MCKINNEY	TX		04/10/2024		5,593		(290)			(290)		5,303	5,303			
100184612	KUNA	ID		12/17/2024		267		(66)			(66)		201	201			
100087137	BEL AIR	MD		10/25/2022		278		56			56		334	334			
100055127	COCHRANVILLE	PA		03/23/2021		732		(73)			(73)		659	659			
100111577	BRASELTON	GA		06/29/2023		739		380			380		1,119	1,119			
100049468	HEMPSTEAD	NY		11/20/2020		(587)		(263)			(263)	2,418	1,567	1,559	(8)		(8)
100043681	CARROLLTON	TX		08/13/2020		1,338		(168)			(168)		1,170	1,170			
100127008	CLINTON	TN		08/30/2023		(2,277)		124			124	2,418	265	251	(14)		(14)
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		777		(12)			(12)		765	765			
100177683	WEST BLOOMFIELD	MI		11/19/2024		283		(52)			(52)		231	231			
100029960	HOUSTON	TX		12/20/2018		1,527		(17)			(17)		1,510	1,510			
100042953	NEW CASTLE	DE		05/28/2020		1,613		102			102		1,715	1,715			
100155422	MIRAMAR	FL		06/18/2024		630		(102)			(102)		528	528			
100155606	OVIEDO	FL		06/18/2024		221		(56)			(56)		165	165			
100178078	WALLED LAKE	MI		11/19/2024		250		(59)			(59)		191	191			
100075005	HOUSE SPRINGS	MO		12/01/2021		712		(22)			(22)		691	691			
100064797	JACKSONVILLE	FL		07/14/2021		(3,001)		(44)			(44)	3,362	317	357	40		40
100155822	COLORADO SPRINGS	CO		06/18/2024		109		(24)			(24)		85	85			
100048782	SALT LAKE CITY	UT		11/20/2020		1,968		(168)			(168)		1,800	1,800			
100062802	CONCHO	AZ		07/01/2021		593		(14)			(14)		578	578			
100025917	NORTH CHICAGO	IL		09/20/2018		312		176			176		488	488			
100014333	NEWARK	DE		09/27/2017		1,257		146			146		1,403	1,403			
100011458	SAN ANTONIO	TX		12/23/2016		1,038		234			234		1,271	1,271			
100012738	TAMARAC	FL		05/25/2017		(2,177)		84			84	2,413	320	305	(16)		(16)
100062837	PORTSMOUTH	VA		07/01/2021		595		(19)			(19)		576	576			
100114068	HARWOOD HEIGHTS	IL		06/29/2023		106		368			368		474	474			
100145874	PERRIS	CA		03/19/2024		330		(57)			(57)		273	273			
100062661	BUTLER	PA		07/01/2021		204		(5)			(5)		199	199			
100111179	MCCOOLE	MD		06/29/2023		68		301			301		369	369			
100030366	SAINT PAUL	MN		12/20/2018		1,198		101			101		1,299	1,299			
100031353	SEMINOLE	FL		03/29/2019		(1,068)		72			72	2,412	1,415	1,402	(13)		(13)
100028216	BROOKLYN CENTER	MN		10/26/2018		1,352		225			225		1,577	1,577			
100155610	WINDHAM	NH		06/18/2024		291		(56)			(56)		235	235			
100046814	MCHENRY	IL		11/20/2020		(1,741)		(130)			(130)	2,412	541	537	(4)		(4)
100055422	TOPEKA	KS		03/23/2021		(739)		(99)			(99)	2,412	1,574	1,567	(6)		(6)
100111084	EL PASO	TX		06/29/2023		(1,232)		55			55	2,404	1,228	1,212	(16)		(16)
100112392	SUITLAND	MD		06/29/2023		(2,206)		69			69	2,412	275	266	(9)		(9)
100064818	DAVID CITY	NE		07/14/2021		414		(43)			(43)		371	371			
100139731	UNITED KINGDOM	GBR		12/18/2023		409							409	409			
100177885	RAHWAY	NJ		11/19/2024		690		(45)			(45)		645	645			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111832	RAVENNA	OH		06/29/2023		837		98			98		935	935			
100060585	MUSKOGEE	OK		06/01/2021		417		(1)			(1)		416	416			
100112502	LAKE ORION	MI		06/29/2023		(1,146)		96			96	2,407	1,357	1,365	7		7
100155469	BREA	CA		06/18/2024		152		(12)			(12)		140	140			
100054439	DECATUR	TN		03/23/2021		1,176		(249)			(249)		927	927			
100054120	MILLVILLE	NJ		03/23/2021		(177)		177			177						
100060439	MOBILE	AL		06/01/2021		590		6			6		596	596			
100155766	ANAHEIM	CA		06/18/2024		347		(65)			(65)		282	282			
100114051	ONTARIO	CA		06/29/2023		722		193			193		915	915			
100177842	EMBARRASS	MN		11/19/2024		444		(73)			(73)		371	371			
100111640	HAMBURG	NY		06/29/2023		(299)		583			583		284	284			
100047747	CLEVELAND	OH		11/20/2020		434		(128)			(128)		306	306			
100184670	JACKSONVILLE	FL		12/17/2024		252		(30)			(30)		222	222			
100062514	DOVER	DE		07/01/2021		203		(2)			(2)		201	201			
100070466	PALATKA	FL		09/23/2021		394		(53)			(53)		341	341			
100177799	PLAINFIELD	IN		11/19/2024		544		(74)			(74)		470	470			
100138116	HENDERSON	NC		12/14/2023		14,047		(228)			(228)		13,819	13,819			
100043759	DALLAS	TX		08/13/2020		1,252		(156)			(156)		1,096	1,096			
100116239	SPOTSWOOD	NJ		07/20/2023		233		180			180		413	413			
100101684	BATON ROUGE	LA		04/26/2023		(2,238)		(10)			(10)	2,427	179	217	38		38
100028036	CAPE CORAL	FL		10/26/2018		155		141			141		296	296			
100111331	TUCSON	AZ		06/29/2023		114		174			174		288	288			
100177818	FORT MYERS	FL		11/19/2024		345		(57)			(57)		288	288			
100127209	HICKORY	NC		08/30/2023		798		(10)			(10)		787	787			
100161633	UNITED KINGDOM	GBR		07/29/2024		16							16	16			
100028964	MOHNTON	PA		10/26/2018		740		52			52		792	792			
100066992	KATY	TX		08/02/2021		679		30			30		709	709			
100148405	MORRISTOWN	TN		04/12/2024		2,049		169			169		2,218	2,218			
100155626	LEMOORE	CA		06/18/2024		581		(59)			(59)		522	522			
100010645	SUNRISE	FL		12/23/2016		861		94			94		954	954			
100178171	HIGH POINT	NC		11/19/2024		(1,850)		(67)			(67)	2,399	482	466	(16)		(16)
100055563	HAMMOND	IN		03/23/2021		1,112		(244)			(244)		868	868			
100072112	SUN VALLEY	NV		11/01/2021		239		(30)			(30)		209	209			
100112822	ROUND LAKE	IL		06/29/2023		1,186		82			82		1,269	1,269			
100064398	DES MOINES	IA		07/01/2021		405		41			41		446	446			
100044010	CORCORAN	CA		08/19/2020		548		8			8		556	556			
100178039	ROCHESTER	NY		11/19/2024		354		(56)			(56)		297	297			
100060720	BALTIMORE	MD		06/01/2021		206		4			4		210	210			
100184643	WAHIAWA	HI		12/17/2024		376		(57)			(57)		319	319			
100112195	LAWRENCE	KS		06/29/2023		(19)		104			104		84	84			
100112345	ORLANDO	FL		06/29/2023		849		140			140		989	989			
100145881	SAVANNAH	GA		03/19/2024		(1,860)		(80)			(80)	2,400	460	442	(18)		(18)
100113636	MCDONOUGH	GA		06/29/2023		359		382			382		741	741			
100155533	BOZEMAN	MT		06/18/2024		512		(51)			(51)		461	461			
100111169	CANTON	MI		06/29/2023		265		275			275		539	539			
100114362	SOUTH GIBSON	PA		06/29/2023		155		442			442		596	596			
100043196	HOWELL	MI		05/28/2020		1,109		56			56		1,165	1,165			
100064435	SARANAC	NY		07/01/2021		390		64			64		454	454			
100013941	PHOENIX	AZ		05/25/2017		210		18			18		228	228			
100077267	HAMILTON	AL		01/03/2022		601		(19)			(19)		582	582			
100055103	MIAMI	FL		03/23/2021		1,345		(242)			(242)		1,103	1,103			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139841	UNITED KINGDOM	GBR		12/18/2023		301							301	301			
100111911	LINDALE	TX		06/29/2023		227		128			128		355	355			
100155436	GILROY	CA		06/18/2024		302		(53)			(53)		249	249			
100047327	LIVONIA	MI		11/20/2020		432		(72)			(72)		359	359			
100111895	MISSION	KS		06/29/2023		137		218			218		355	355			
100047069	HOBOKEN	NJ		11/20/2020		2,336		(378)			(378)		1,958	1,958			
100114123	OAK CREEK	WI		06/29/2023		204		172			172		376	376			
100111056	BRADENTON	FL		06/29/2023		56		246			246		302	302			
100112421	ALEXANDRIA	OH		06/29/2023		1,524		297			297		1,821	1,821			
100054852	BELMONT	NC		03/23/2021		271		(68)			(68)		202	202			
100020241	MINNEAPOLIS	MN		07/17/2018		2,580		(110)			(110)		2,470	2,470			
100076073	WARREN	MI		01/07/2022		408		(30)			(30)		378	378			
100043029	SHAKER HEIGHTS	OH		05/28/2020		(1,438)		178			178	3,336	2,075	2,140	63	1	64
100026381	ST PETERSBURG	FL		09/26/2018		936		195			195		1,131	1,131			
100136861	GEORGETOWN	TX		11/27/2023		70,188		235			235		70,423	70,423			
100145977	VIRGINIA BEACH	VA		03/19/2024		111		(22)			(22)		89	89			
100075947	HENRYETTA	OK		01/07/2022		392		(44)			(44)		348	348			
100184936	LINCOLN	CA		12/17/2024		259		(47)			(47)		212	212			
100054461	LEBANON	IN		03/23/2021		286		(124)			(124)		162	162			
100030003	ATLANTA	GA		12/20/2018		1,015		102			102		1,117	1,117			
100112985	CHICAGO	IL		06/29/2023		345		261			261		606	606			
100155734	DELTONA	FL		06/18/2024		(2,063)		(48)			(48)	2,388	277	264	(13)		(13)
100064942	ABILENE	TX		07/14/2021		421		(36)			(36)		385	385			
100054365	CHICAGO	IL		03/23/2021		1,562		(114)			(114)		1,448	1,448			
100064705	ELKHART	IN		07/14/2021		601		(67)			(67)		535	535			
100184940	PARSIPPANY	NJ		12/17/2024		246		(44)			(44)		202	202			
100066471	PEORIA	IL		08/02/2021		731		(11)			(11)		720	720			
100146348	MONROVIA	MD		03/19/2024		299		(54)			(54)		245	245			
100110906	NEWARK	OH		06/29/2023		144		(28)			(28)		116	116			
100043517	EATONVILLE	FL		08/13/2020		(1,983)		(43)			(43)	2,321	296	208	(88)		(88)
100066336	MISSION	TX		08/02/2021		744		(8)			(8)		736	736			
100138989	JACKSONVILLE	FL		12/21/2023		860		335			335		1,196	1,196			
100026957	PITTSBURG	CA		09/26/2018		(74)		836			836		763	763			
100112602	COLUMBIA	KY		06/29/2023		224		201			201		425	425			
100112422	ORLANDO	FL		06/29/2023		418		193			193		611	611			
100184459	WHITE CITY	OR		12/17/2024		236		(48)			(48)		188	188			
100145961	VIRGINIA BEACH	VA		03/19/2024		130		(44)			(44)		86	86			
100136789	BALTIMORE	MD		11/27/2023		3		(3)			(3)						
100011174	EAST PROVIDENCE	RI		12/23/2016		1,784		(22)			(22)		1,761	1,761			
100145431	UNITED KINGDOM	GBR		03/12/2024		30,851		(1,202)			(1,202)		29,648	29,648			
100045368	GASTON	SC		11/25/2020		257		(163)			(163)		94	94			
100075192	HORN LAKE	MS		12/01/2021		538		(27)			(27)		511	511			
100064675	PENSACOLA	FL		07/14/2021		407		(63)			(63)		344	344			
100146513	BAY POINT	CA		03/19/2024		349		(58)			(58)		291	291			
100146342	PORTSMOUTH	VA		03/19/2024		227		(50)			(50)		177	177			
100118053	BALTIMORE	MD		07/20/2023		301		337			337		638	638			
100061124	JACKSON	MO		06/01/2021		488		5			5		493	493			
100184568	KEARNEYSVILLE	WV		12/17/2024		1,103		(84)			(84)		1,019	1,019			
100060823	LOUISVILLE	KY		06/01/2021		573		5			5		579	579			
100184651	WASHINGTON	UT		12/17/2024		378		(49)			(49)		329	329			
100112785	LUMBER BRIDGE	NC		06/29/2023		114		125			125		239	239			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113054	ALACHUA	FL		06/29/2023		495		385			385		881	881			
100043522	ORLANDO	FL		08/13/2020		293		(52)			(52)		241	241			
100064768	READING	PA		07/14/2021		575		(55)			(55)		520	520			
100062397	EL PASO	TX		07/01/2021		972		(17)			(17)		955	955			
100184952	ROCHESTER	NH		12/17/2024		775		(66)			(66)		709	709			
100146251	MONSON	MA		03/19/2024		320		(56)			(56)		264	264			
100113994	ELYRIA	OH		06/29/2023		112		6			6		119	119			
100110827	CINCINNATI	OH		06/29/2023		269		17			17		286	286			
100060512	MOORE	OK		06/01/2021		503		5			5		508	508			
100184636	LAKEWOOD	NJ		12/17/2024		391		(40)			(40)		350	350			
100017649	RANGER	GA		04/26/2018		670		226			226		896	896			
100011290	LUDINGTON	MI		12/23/2016		109		3			3		112	112			
100039323	DUBLIN	IRL		09/27/2019		1,714		987			987		2,701	2,701			
100067027	LOUISVILLE	KY		08/02/2021		566		24			24		590	590			
100013922	KISSIMMEE	FL		05/25/2017		959		181			181		1,140	1,140			
100063713	ATLANTIC CITY	NJ		07/01/2021		456		11			11		467	467			
100116369	EAST CLEVELAND	OH		07/20/2023		200		7			7		206	206			
100114439	TRINITY	FL		06/29/2023		138		251			251		389	389			
100178016	LEWISTON	ID		11/19/2024		300		(62)			(62)		238	238			
100027877	ELGIN	IL		10/26/2018		106		138			138		244	244			
100017775	FOSTORIA	MI		04/26/2018		2,052		(5)			(5)		2,048	2,048			
100177878	MILLMAY	NJ		11/19/2024		616		(57)			(57)		559	559			
100111461	KENOSHA	WI		06/29/2023		104		357			357		461	461			
100062771	PONCA CITY	OK		07/01/2021		566							567	567			
100075028	FLORENCE	AL		12/01/2021		627		(38)			(38)		590	590			
100178026	TEMPE	AZ		11/19/2024		506		(54)			(54)		452	452			
100178137	CITRONELLE	AL		11/19/2024		325		(42)			(42)		284	284			
100071065	DARBY	PA		10/01/2021		439		5			5		444	444			
100075222	JACKSONVILLE	NC		12/01/2021		284		(18)			(18)		265	265			
100043443	FORT WORTH	TX		08/13/2020		(7)		7			7						
100155492	CUMMING	GA		06/18/2024		325		(47)			(47)		278	278			
100064321	CREVE COEUR	IL		07/01/2021		415		36			36		452	452			
100054547	GREENWOOD	IN		03/23/2021		1,089		(140)			(140)		948	948			
100043976	DALLAS	TX		08/19/2020		1,267		(159)			(159)		1,108	1,108			
100112271	RESTON	VA		06/29/2023		136		276			276		412	412			
100112124	LEAVENWORTH	KS		06/29/2023		106		16			16		121	121			
100043572	HOUSTON	TX		08/13/2020		229		(34)			(34)		195	195			
100112862	ODENVILLE	AL		06/29/2023		4		120			120		124	124			
100139840	UNITED KINGDOM	GBR		12/18/2023		297							297	297			
100139685	UNITED KINGDOM	GBR		12/18/2023													
100112428	POLK CITY	FL		06/29/2023		(2,275)		264			264	2,363	352	335	(17)		(17)
100050253	FORT LAUDERDALE	FL		11/20/2020		403		(138)			(138)		265	265			
100175524	YORK	PA		12/23/2024		138		(7)			(7)		131	131			
100055097	NORTH CHARLESTON	SC		03/23/2021		376		(92)			(92)		284	284			
100155540	POOLER	GA		06/18/2024		276		(59)			(59)		216	216			
100111323	SCRANTON	PA		06/29/2023		645		(116)			(116)		529	529			
100177741	GALT	CA		11/19/2024		308		(38)			(38)		270	270			
100184743	CLINTON	UT		12/17/2024		215		(43)			(43)		173	173			
100077456	CINCINNATI	OH		01/03/2022		662		(42)			(42)		621	621			
100028052	YPSILANTI	MI		10/26/2018		1,362		207			207		1,569	1,569			
100028786	WINSTONSALEM	NC		10/26/2018		197		195			195		391	391			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139671	UNITED KINGDOM	GBR		12/18/2023		9							9	9			
100139716	UNITED KINGDOM	GBR		12/18/2023		9							9	9			
100049110	CARROLLTON	TX		11/20/2020		726		(58)			(58)		668	668			
100110848	MILWAUKEE	WI		06/29/2023		1,110		150			150		1,261	1,261			
100165122	UNITED KINGDOM	GBR		08/27/2024		19							19	19			
100011026	LAS VEGAS	NV		12/23/2016		528		380			380		908	908			
100135426	CARY	IL		11/13/2023		1,209		(1)			(1)		1,208	1,208			
100017600	PLAINVILLE	CT		04/26/2018		298		84			84		382	382			
100042939	ALBUQUERQUE	NM		05/28/2020		1,356		(33)			(33)		1,323	1,323			
100011348	FRESNO	TX		12/23/2016		2,049		142			142		2,191	2,191			
100154804	DETROIT	MI		07/19/2024		183		20			20		203	203			
100184830	GULF SHORES	AL		12/17/2024		374		(39)			(39)		334	334			
100111113	DOLTON	IL		06/29/2023		525		205			205		729	729			
100110965	ROUND ROCK	TX		06/29/2023		2,236		(113)			(113)		2,123	2,123			
100184575	BAKERSFIELD	CA		12/17/2024		238		(33)			(33)		205	205			
100126760	TOLEDO	OH		08/30/2023		(2,238)		204			204	2,348	314	306		(8)	(8)
100062103	ELIZABETHTOWN	KY		07/01/2021		359		(8)			(8)		351	351			
100113809	LILBURN	GA		06/29/2023		129		268			268		398	398			
100044224	ALBUQUERQUE	NM		08/19/2020		328		61			61		389	389			
100145974	SEWELL	NJ		03/19/2024		573		(90)			(90)		483	483			
100043350	BURLINGTON	NJ		08/13/2020		395		(24)			(24)		372	372			
100054023	FRUITLAND	ID		03/23/2021		277		(126)			(126)		151	151			
100028025	ROLLING MEADOWS	IL		10/26/2018		166		223			223		389	389			
100071851	ROCKY MOUNT	NC		10/14/2021		1,169		(119)			(119)		1,050	1,050			
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022		579		(40)			(40)		539	539			
100053465	PHILADELPHIA	PA		03/23/2021		(3)		223			223		219	219			
100053839	DALTON	GA		03/23/2021		404		(53)			(53)		351	351			
100126736	PHILADELPHIA	PA		08/30/2023		366		119			119		485	485			
100011000	BRUNSWICK	OH		12/23/2016		1,275		204			204		1,479	1,479			
100075062	SAN ANTONIO	TX		12/01/2021		783		(48)			(48)		735	735			
100113348	CLOVER	SC		06/29/2023		1,002		460			460		1,462	1,462			
100115588	COLUMBUS	OH		07/19/2023		1,068		277			277		1,345	1,345			
100113058	FORT LAUDERDALE	FL		06/29/2023		101		285			285		386	386			
100078973	LOUISVILLE	KY		02/24/2022		380		(5)			(5)		375	375			
100155716	RIDGELAND	SC		06/18/2024		403		(79)			(79)		324	324			
100028062	NEW PORT RICHEY	FL		10/26/2018		221		45			45		266	266			
100028413	COLUMBIA	SC		10/26/2018		1,193		133			133		1,327	1,327			
100057589	BAKERSFIELD	CA		06/30/2021		1,411		(98)			(98)		1,313	1,313			
100146485	VOLO	IL		03/19/2024		1,121		(111)			(111)		1,010	1,010			
100050249	STONE MOUNTAIN	GA		11/20/2020		1,724		(215)			(215)		1,509	1,509			
100184434	WINCHESTER	CA		12/17/2024		238		(29)			(29)		209	209			
100012439	LOUISVILLE	KY		04/28/2017		402		90			90		492	492			
100012505	ALTAMONTE SPRINGS	FL		04/28/2017		956		252			252		1,209	1,209			
100026370	LAMONT	CA		09/26/2018		2,029		280			280		2,310	2,310			
100146101	EASLEY	SC		03/19/2024		227		(50)			(50)		178	178			
100062854	WYNNE	AR		07/01/2021		581		(15)			(15)		565	565			
100113113	DALTON	GA		06/29/2023		303		196			196		499	499			
100127163	HOPEWELL	VA		08/30/2023		1,544		(120)			(120)		1,425	1,425			
100111182	EASTON	PA		06/29/2023		129		218			218		346	346			
100029837	LAGRANGE	GA		10/26/2018		399		142			142		541	541			
100126489	LOCKPORT	IL		08/30/2023		1,042		(70)			(70)		972	972			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100064707	COLUMBIA	SC		07/14/2021		402		(53)			(53)		349	349			
100177909	LINTHICUM	MD		11/19/2024		390		(37)			(37)		353	353			
100146234	BENSALEM	PA		03/19/2024		(713)		(95)			(95)	2,043	1,235	819	(416)		(416)
100079066	SAINT LOUIS	MO		02/24/2022		354		(11)			(11)		343	343			
100074707	PHILADELPHIA	PA		12/01/2021		615		(21)			(21)		594	594			
100145952	TACOMA	WA		03/19/2024		346		(58)			(58)		288	288			
100146228	NORTH LAS VEGAS	NV		03/19/2024		243		(52)			(52)		192	192			
100178046	LAS VEGAS	NV		11/19/2024		451		(53)			(53)		397	397			
100064780	HIXSON	TN		07/14/2021		2,501		(166)			(166)		2,335	2,335			
100112445	COLLINSVILLE	IL		06/29/2023		126		244			244		370	370			
100155400	WEST PALM BEACH	FL		06/18/2024		1,202		(120)			(120)		1,082	1,082			
100147175	UNITED KINGDOM	GBR		03/27/2024													
100043724	SAINT CLAIR SHORES	MI		08/13/2020		1,939		(147)			(147)		1,791	1,791			
100053501	PAOLA	KS		03/23/2021		1,651		(320)			(320)		1,331	1,331			
100145905	SPOKANE	WA		03/19/2024		373		(61)			(61)		313	313			
100180880	UNITED KINGDOM	GBR		11/27/2024		20							20	20			
100155362	HIRAM	GA		06/18/2024		122		(34)			(34)		88	88			
100064153	PITTSBURGH	PA		07/01/2021		529		12			12		541	541			
100054603	LAS VEGAS	NV		03/23/2021		316		(45)			(45)		272	272			
100065449	BALTIMORE	MD		07/28/2021		862		(65)			(65)		797	797			
100011253	PAULSBORO	NJ		12/23/2016		294		30			30		324	324			
100155375	CHESAPEAKE	VA		06/18/2024		318		(59)			(59)		260	260			
100067122	KISSIMMEE	FL		08/02/2021		551		31			31		582	582			
100055145	MASSILLON	OH		03/23/2021		(1,346)		(283)			(283)	3,249	1,621	1,712	91		91
100111878	EL PASO	TX		06/29/2023		212		137			137		349	349			
100112628	OKLAHOMA CITY	OK		06/29/2023		1,991		(112)			(112)		1,878	1,878			
100053910	SPRING HILL	FL		03/23/2021		1,464		(153)			(153)		1,311	1,311			
100113261	KANSAS CITY	MO		06/29/2023		174		172			172		346	346			
100178162	HOWELL	MI		11/19/2024		770		(98)			(98)		672	672			
100126741	LAWRENCEVILLE	GA		08/30/2023		1,164		255			255		1,419	1,419			
100043284	N HUNTINGDON	PA		08/13/2020		89		22			22		111	111			
100112804	PARK FOREST	IL		06/29/2023		636		340			340		976	976			
100024326	KAILUA KONA	HI		09/20/2018		5,344		(111)			(111)		5,233	5,233			
100054577	SPRING HILL	FL		03/23/2021		285		(51)			(51)		234	234			
100154824	GRAND RAPIDS	MI		07/19/2024		639		(29)			(29)		610	610			
100112090	SOUTH BEND	IN		06/29/2023		888		86			86		974	974			
100113406	HIALEAH	FL		06/29/2023		109		253			253		362	362			
3310067387	BARNWELL	SC		01/23/2024		53,791							53,791	53,791			
100127283	ATCO	NJ		08/30/2023		165		181			181		346	346			
100031287	CLEARLAKE	CA		03/29/2019		981		43			43		1,025	1,025			
100112825	UPPER DARBY	PA		06/29/2023		26		180			180		206	206			
100046943	NEW PARK	PA		11/20/2020		560		(212)			(212)		347	347			
100184624	BEND	OR		12/17/2024		242		(41)			(41)		201	201			
100060993	TUCSON	AZ		06/01/2021		374		5			5		379	379			
100134949	GREENSBORO	NC		10/30/2023		160		17			17		177	177			
100178029	BLOOMFIELD	NJ		11/19/2024		2,323		(157)			(157)		2,167	2,167			
100076050	COPPERAS COVE	TX		01/07/2022		390		(31)			(31)		359	359			
100011967	DUNCANVILLE	TX		03/08/2017		196		96			96		292	292			
100045615	CONNELLY SPRINGS	NC		11/25/2020		(1,754)		131			131	2,317	694	686	(8)		(8)
100014650	LACEY	WA		09/27/2017		(1,024)		(97)			(97)	2,323	1,202	1,182	(20)		(20)
100146438	LAWRENCEVILLE	GA		03/19/2024		288		(52)			(52)		236	236			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139684	UNITED KINGDOM	GBR		12/18/2023		492							492	492			
100127106	ARLINGTON	TX		08/30/2023		2,008		(70)			(70)		1,938	1,938			
100117032	BALTIMORE	MD		07/20/2023		36		6			6		42	42			
100012550	FORT GRATIOT	MI		04/28/2017		817		98			98		914	914			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		1,285		87			87		1,371	1,371			
100112336	MIAMI	FL		06/29/2023		95		34			34		129	129			
100185663	UNITED KINGDOM	GBR		12/20/2024		14							14	14			
100013769	COLUMBUS	OH		05/25/2017		93		(2)			(2)		91	91			
100100253	INKSTER	MI		03/17/2023		1,183		(1,122)			(1,122)		60	60			
100029921	CHARLOTTE	NC		12/20/2018		1,070		121			121		1,191	1,191			
100145930	FRESNO	CA		03/19/2024		(2,006)		(53)			(53)	2,318	259	248	(12)		(12)
100184879	OCEANSIDE	CA		12/17/2024		(2,044)		(45)			(45)	2,318	229	218	(12)		(12)
100043430	MONCKS CORNER	SC		08/13/2020		608		6			6		613	613			
100126573	DALLAS	TX		08/30/2023		739		(126)			(126)		614	614			
100111830	NEWNAN	GA		06/29/2023		(1,500)		151			151	2,318	969	953	(15)		(15)
100127011	ATHENS	AL		08/30/2023		747		475			475		1,222	1,222			
100074758	COLUMBIA	MO		12/01/2021		601		(5)			(5)		596	596			
100126485	KATY	TX		08/30/2023		456		(101)			(101)		356	356			
100053453	FRIES	VA		03/23/2021		241		(65)			(65)		176	176			
100138994	CHICAGO	IL		12/21/2023		134		272			272		406	406			
100060706	CAMPBELLSVILLE	KY		06/01/2021		124		(2)			(2)		122	122			
100043341	VERO BEACH	FL		08/13/2020		1,018		(138)			(138)		880	880			
100017454	MORENO VALLEY	CA		04/26/2018		2,122		(13)			(13)		2,110	2,110			
100127044	MILWAUKEE	WI		08/30/2023		860		(53)			(53)		807	807			
100144801	UNITED KINGDOM	GBR		03/12/2024		335		(28)			(28)		307	307			
100146471	FORT LAUDERDALE	FL		03/19/2024		303		(54)			(54)		250	250			
100155724	DELTONA	FL		06/18/2024		700		(53)			(53)		648	648			
100112120	WILLIAMSBURG	OH		06/29/2023		166		38			38		204	204			
100126616	DETROIT	MI		08/30/2023		470		228			228		698	698			
100113512	RACINE	WI		06/29/2023		58		31			31		89	89			
100146154	PEMBERTON TOWNSHIP	NJ		03/19/2024		284		(51)			(51)		233	233			
100127299	EAST HARTFORD	CT		08/30/2023		120		326			326		446	446			
100077185	DUNNVILLE	KY		01/03/2022		481		(20)			(20)		461	461			
100017526	HAUGHTON	LA		04/26/2018		20		(20)			(20)						
100146548	LOCUST GROVE	GA		03/19/2024		316		(55)			(55)		261	261			
100139699	UNITED KINGDOM	GBR		12/18/2023													
100013491	CLEARWATER	FL		05/25/2017		239		124			124		363	363			
100061144	KNOXVILLE	TN		06/01/2021		560		5			5		566	566			
100177967	OAKLAND	CA		11/19/2024		380		(52)			(52)		328	328			
100012114	NAMPA	ID		03/08/2017		213		29			29		242	242			
100161595	UNITED KINGDOM	GBR		07/29/2024		9							9	9			
100184453	TOLLAND	CT		12/17/2024		261		(51)			(51)		210	210			
100168885	UNITED KINGDOM	GBR		09/26/2024		18							18	18			
100126989	BALTIMORE	MD		08/30/2023		156		176			176		331	331			
100010949	DAYTON	OH		12/23/2016		804		47			47		852	852			
100011212	CHAMBERSBURG	PA		12/23/2016		515		358			358		874	874			
100146283	PAGOSA SPRINGS	CO		03/19/2024		330		(56)			(56)		274	274			
100064658	SCHENECTADY	NY		07/01/2021		417		52			52		468	468			
100066509	GODFREY	IL		08/02/2021		539		(8)			(8)		532	532			
100184878	BUCKSPORT	ME		12/17/2024		229		(37)			(37)		192	192			
100070540	MONTGOMERY	AL		10/01/2021		613		(16)			(16)		597	597			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100111726	RICHMOND HILL	GA		06/29/2023		737		102			102		839	839			
100012415	PEKIN	IL		04/28/2017		344		250			250		594	594			
100082067	TWICKENHAM	GBR		03/30/2022													
100173566	UNITED KINGDOM	GBR		10/29/2024		15							15	15			
100185642	UNITED KINGDOM	GBR		12/20/2024		20							20	20			
100180919	UNITED KINGDOM	GBR		11/27/2024		19							19	19			
100146435	STUART	FL		03/19/2024		370		(60)			(60)		310	310			
100158503	GRIFFIN	GA		07/10/2024		153		(23)			(23)		130	130			
100062767	LANCASTER	KY		07/01/2021		575		(16)			(16)		559	559			
100045401	EL PASO	TX		11/25/2020		992		(43)			(43)		949	949			
100127036	PITTSBURGH	PA		08/30/2023		2,368		712			712		3,079	3,079			
100156973	UNITED KINGDOM	GBR		06/27/2024		740							740	740			
100054738	RUTLEDGE	TN		03/23/2021		789		(69)			(69)		720	720			
100155632	IRMO	SC		06/18/2024		256		(44)			(44)		212	212			
100060726	MEMPHIS	TN		06/01/2021		408		5			5		413	413			
100155563	REPUBLIC	MO		06/18/2024		298		(70)			(70)		228	228			
100075127	HUDSON FALLS	NY		12/01/2021		429		(13)			(13)		416	416			
100113010	FOREST PARK	IL		06/29/2023		96		282			282		378	378			
100043683	PHOENIX	AZ		08/13/2020		2,795		(225)			(225)		2,570	2,570			
100046611	LEXINGTON TOWNS	MI		11/25/2020		(1,882)		(60)			(60)	2,298	356	349	(7)		(7)
100153569	UNITED KINGDOM	GBR		05/29/2024													
100063757	PENSACOLA	FL		07/01/2021		430		(2)			(2)		427	427			
100082066	TWICKENHAM	GBR		03/30/2022													
100018440	PARK CITY	UT		06/27/2018		(1,887)		(1)			(1)	2,297	409	404	(4)		(4)
100178123	MANDAN	ND		11/19/2024		371		(58)			(58)		313	313			
100161578	UNITED KINGDOM	GBR		07/29/2024		15							15	15			
100161579	UNITED KINGDOM	GBR		07/29/2024		15							15	15			
100178131	NEW HAVEN	IN		11/19/2024		474		(57)			(57)		417	417			
100165145	UNITED KINGDOM	GBR		08/27/2024		14							14	14			
100012262	BALTIMORE	MD		04/28/2017		423		39			39		462	462			
100165106	UNITED KINGDOM	GBR		08/27/2024		16							16	16			
100184682	BLUE DIAMOND	NV		12/17/2024		1,671		(34)			(34)		1,637	1,637			
100047214	SANDY SPRINGS	GA		11/20/2020		400		(90)			(90)		310	310			
100054495	SAGINAW	MI		03/23/2021		238		(100)			(100)		138	138			
100014561	HOUSTON	TX		09/27/2017		960		(25)			(25)		935	935			
100113276	OVERLAND	MO		06/29/2023		818							818	818			
100012129	PALM BAY	FL		03/08/2017		306		29			29		336	336			
100053626	CRESWELL	NC		03/23/2021		693		(391)			(391)		302	302			
100178189	PASO ROBLES	CA		11/19/2024		495		(21)			(21)		475	475			
100111747	FOUNTAIN INN	SC		06/29/2023		104		17			17		121	121			
100053964	JACKSONVILLE	FL		03/23/2021		161		(73)			(73)		88	88			
100065586	BIRMINGHAM	AL		07/28/2021		411		(51)			(51)		360	360			
100126644	BYRON	GA		08/30/2023		141		29			29		170	170			
100027991	GRAND RAPIDS	MI		10/26/2018		287		18			18		305	305			
100062926	BELLEVILLE	IL		07/01/2021		567		5			5		572	572			
100084363	PRESTON	GBR		06/30/2022													
100081612	BLOWING ROCK	NC		03/24/2022		2,094		(99)			(99)		1,994	1,994			
100055187	LITTLE ROCK	AR		03/23/2021		295		(38)			(38)		257	257			
100030779	PORT ST LUCIE	FL		04/09/2019		831		253			253		1,084	1,084			
100047109	WOODRUFF	SC		11/20/2020		1,325		(248)			(248)		1,077	1,077			
100087358	LUDLOW	KY		10/25/2022		242		22			22		264	264			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101620	LINCOLN	NE		04/26/2023		809		(54)			(54)		755	755			
100060820	FRANKFORT	KY		06/01/2021		556		5			5		561	561			
100117322	BAKERSFIELD	CA		07/20/2023		212		269			269		481	481			
100067263	MONAHANS	TX		08/02/2021		700		21			21		721	721			
100155607	LAS VEGAS	NV		06/18/2024		287		(58)			(58)		229	229			
100068318	CLEMSON	SC		08/25/2021		344		(30)			(30)		314	314			
100127003	LISBON	ME		08/30/2023		148		239			239		387	387			
100146380	JANESVILLE	WI		03/19/2024		1,116		(109)			(109)		1,007	1,007			
100061184	INDEPENDENCE	MO		06/01/2021		468		5			5		473	473			
100055219	PITTSBURGH	PA		03/23/2021		138		(78)			(78)		61	61			
100000359	SPARKS	NV		09/27/2016		3,267		449			449		3,717	3,717			
100012317	NORFOLK CITY	VA		04/28/2017		377		186			186		563	563			
100184592	SANTA ROSA	CA		12/17/2024		233		(26)			(26)		207	207			
100054152	ROSSFORD	OH		03/23/2021		(2,004)		(7)			(7)	2,281	271	262	(8)		(8)
100114012	MADERA	CA		06/29/2023		92		63			63		155	155			
100055691	CLEVELAND	OH		03/23/2021		162		(59)			(59)		102	102			
100111308	FORT LAUDERDALE	FL		06/29/2023		508		182			182		690	690			
100075443	HIGGINSVILLE	MO		12/01/2021		433		(14)			(14)		419	419			
100017759	GULFPORT	MS		04/26/2018		776		(39)			(39)		737	737			
100113659	BONITA SPRINGS	FL		06/29/2023		132		111			111		243	243			
100012384	BRIDGETON	MO		04/28/2017		755		175			175		930	930			
100139934	NETHERLANDS	NLD		12/28/2023													
100064704	UPPER MARLBORO	MD		07/14/2021		394		(52)			(52)		342	342			
100155669	SUFFOLK	VA		06/18/2024		94		(15)			(15)		79	79			
100044173	TINTON FALLS	NJ		08/19/2020		1,311		142			142		1,453	1,453			
100126574	BASTROP	LA		08/30/2023		775		(45)			(45)		730	730			
100126806	CHICAGO	IL		08/30/2023		226		456			456		682	682			
100049300	SAINT LOUIS	MO		11/20/2020		1,607		(147)			(147)		1,460	1,460			
100043499	FORT WAYNE	IN		08/13/2020		129		3			3		133	133			
100155393	LAKELAND	FL		06/18/2024		202		(60)			(60)		143	143			
100128074	MC MINNVILLE	TN		09/08/2023		(1,197)		88			88	2,273	1,164	1,146	(18)		(18)
100168909	UNITED KINGDOM	GBR		09/26/2024		16							16	16			
100126668	MIAMI BEACH	FL		08/30/2023		2,618		58			58		2,676	2,676			
100066386	CUYAHOGA FALLS	OH		08/02/2021		693		(6)			(6)		686	686			
100111702	HESPERIA	CA		06/29/2023		1,282		78			78		1,360	1,360			
100155428	ORMOND BEACH	FL		06/18/2024		323		(61)			(61)		262	262			
100031397	BAKERSFIELD	CA		03/29/2019		247		123			123		370	370			
100116268	ORLANDO	FL		07/20/2023		288		64			64		352	352			
100154879	WATERFORD	MI		07/19/2024		179		(5)			(5)		174	174			
100134845	ALLENTOWN	PA		10/30/2023		1,936		(119)			(119)		1,817	1,817			
100113524	LANSING	MI		06/29/2023		629		123			123		753	753			
100054480	OPA LOCKA	FL		03/23/2021		(1,015)		(171)			(171)	2,272	1,086	1,078	(8)		(8)
100146345	SEMINOLE	FL		03/19/2024		289		(50)			(50)		239	239			
100017748	GREENSBORO	NC		04/26/2018		151		142			142		293	293			
100110855	WILLOW SPRING	NC		06/29/2023		25		(25)			(25)						
100060499	MULVANE	KS		06/01/2021		(2,127)		4			4	2,272	149	137	(12)		(12)
100060767	SNOW CAMP	NC		06/01/2021		752		6			6		758	758			
100061057	WICHITA	KS		06/01/2021		(1,720)		5			5	2,273	558	556	(2)		(2)
100111735	RICHMOND	VA		06/29/2023		931		70			70		1,001	1,001			
100012891	HOLLYWOOD	FL		05/25/2017		199		92			92		291	291			
100074911	LIZELLA	GA		12/01/2021		(1)		1			1						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100076886	HUNTSVILLE	AL		01/03/2022		464		(86)			(86)		378	378			
100028907	ADRIAN	MI		10/26/2018		150		166			166		316	316			
100028026	HARTVILLE	OH		10/26/2018		139		184			184		323	323			
100114166	SANTEE	SC		06/29/2023		(44)		261			261		218	218			
100066987	ROCKDALE	TX		08/02/2021		1,119		3			3		1,122	1,122			
100155452	BAKER CITY	OR		06/18/2024		325		(69)			(69)		256	256			
100112306	AURORA	CO		06/29/2023		113		311			311		424	424			
100026835	NORTH LAS VEGAS	NV		09/26/2018		(1,025)		11			11	2,267	1,253	1,246	(6)		(6)
100155463	ROCKWALL	TX		06/18/2024		(1,858)		(16)			(16)	2,267	392	381	(12)		(12)
100111310	FRANKLIN	VA		06/29/2023		839		(35)			(35)		805	805			
100063225	GREECE	NY		07/01/2021		402		(6)			(6)		395	395			
100053411	ARNOLD	MO		03/23/2021		1,303		(238)			(238)		1,065	1,065			
100146465	DENTON	MD		03/19/2024		699		(79)			(79)		620	620			
100053996	PRINCETON	NC		03/23/2021		412		(144)			(144)		268	268			
100047636	DENVER	CO		11/20/2020		1,684		(172)			(172)		1,512	1,512			
100068290	MACON	GA		08/25/2021		334		(29)			(29)		304	304			
100000416	ELGIN	IL		09/27/2016		1,815		295			295		2,110	2,110			
100110922	IRWIN	PA		06/29/2023		1,446		260			260		1,707	1,707			
100144836	UNITED KINGDOM	GBR		03/12/2024		(433)		1,033			1,033		600	600			
100043673	YPSILANTI	MI		08/13/2020		166		(34)			(34)		132	132			
100112303	RIVERDALE	GA		06/29/2023		30		247			247		277	277			
100112144	COEUR DALENE	ID		06/29/2023		135		117			117		252	252			
100100230	LOCKPORT	NY		03/17/2023		(1,018)		(1,242)			(1,242)	2,262	3		(3)		(3)
100075305	ST LOUIS	MO		12/01/2021		496		(15)			(15)		481	481			
100112211	CLOVER	SC		06/29/2023		(1,817)		359			359	2,262	804	798	(6)		(6)
100155595	LANDENBERG	PA		06/18/2024		110		(26)			(26)		85	85			
100127002	HAZLETON	PA		08/30/2023		86		91			91		177	177			
100062607	MACON	GA		07/01/2021		(1,705)		(2)			(2)	2,261	554	560	5		5
100014577	TALLASSEE	AL		09/27/2017		(2,147)		169			169	2,261	283	289	5		5
100012297	HAMMOND	IN		04/28/2017		738		391			391		1,129	1,129			
100057809	COPPERAS COVE	TX		06/30/2021		(1,546)		(18)			(18)	2,262	698	688	(10)		(10)
100029916	CUMBERLAND FURNACE	TN		12/20/2018		263		(18)			(18)		246	246			
100153739	GRONINGEN	NLD		05/30/2024		(2,002)						2,261	259	247	(12)		(12)
100025949	CHICAGO RIDGE	IL		09/20/2018		171		263			263		434	434			
100047475	SPOKANE	WA		11/20/2020		2,132		(340)			(340)		1,791	1,791			
100112875	NEWBERRY SPRINGS	CA		06/29/2023		766		(20)			(20)		747	747			
100177783	HYATTSVILLE	MD		11/19/2024		309		(60)			(60)		249	249			
100070042	SAN ANTONIO	TX		09/01/2021		478		(11)			(11)		467	467			
100113088	KNOXVILLE	TN		06/29/2023		658		473			473		1,131	1,131			
100054631	LISMAN	AL		03/23/2021		1,169		(483)			(483)		686	686			
100011295	ROCHESTER	NY		12/23/2016		1,219		431			431		1,650	1,650			
100000432	GRAND RAPIDS	MI		09/27/2016		881		(25)			(25)		856	856			
100139005	WAYNE	WV		12/21/2023		130		8			8		138	138			
100028064	NEW CASTLE	PA		10/26/2018		104		205			205		309	309			
100060567	CINCINNATI	OH		06/01/2021		584		5			5		589	589			
100055851	MUSTANG	OK		03/23/2021		1,055		(307)			(307)		747	747			
100113331	CHICAGO	IL		06/29/2023		(41)		490			490		450	450			
100113279	PENDLETON	SC		06/29/2023		(1,952)		229			229	2,252	529	519	(10)		(10)
100113038	CANTON	GA		06/29/2023		188		151			151		339	339			
100155659	HENDERSON	NV		06/18/2024		265		(55)			(55)		210	210			
100060665	BARDSTOWN	KY		06/01/2021		425		4			4		429	429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126684	BOYTON BEACH	FL		08/30/2023		1,479		159			159		1,638	1,638			
100112184	GREENCASTLE	PA		06/29/2023		902		57			57		959	959			
100155379	BROKEN ARROW	OK		06/18/2024		290		(59)			(59)		231	231			
100111894	DES MOINES	IA		06/29/2023		49		137			137		187	187			
100155762	BERRYVILLE	VA		06/18/2024		303		(60)			(60)		244	244			
100155448	LEONARDTOWN	MD		06/18/2024		260		(63)			(63)		197	197			
100126843	WILMINGTON	DE		08/30/2023		1,014		460			460		1,473	1,473			
100054992	JOLIET	IL		03/23/2021		212		30			30		242	242			
100113255	CALUMET CITY	IL		06/29/2023		27		150			150		176	176			
100155587	BELTON	TX		06/18/2024		446		(31)			(31)		415	415			
100023905	LANCASTER	PA		09/10/2018		2,912		(23)			(23)		2,889	2,889			
100126870	NEWMAN	CA		08/30/2023		458		222			222		680	680			
100010801	CHARLOTTE	NC		12/23/2016		1,410		17			17		1,427	1,427			
100113271	SIMPSONVILLE	SC		06/29/2023		264		358			358		622	622			
100178022	SUMMERVILLE	SC		11/19/2024		952		(113)			(113)		839	839			
100111749	EAGLE SPRINGS	NC		06/29/2023		138		18			18		156	156			
100178190	MADISON	AL		11/19/2024		316		(63)			(63)		253	253			
100060408	OTISVILLE	MI		06/01/2021		414		4			4		418	418			
100114036	SAFFORD	AZ		06/29/2023		154		41			41		195	195			
100113426	MIAMI	FL		06/29/2023		139		196			196		336	336			
100126763	MILWAUKEE	WI		08/30/2023		1,025		342			342		1,367	1,367			
100066180	BUENA VISTA	VA		08/02/2021		508		(16)			(16)		492	492			
100184924	MESA	AZ		12/17/2024		(2,841)		(59)			(59)	3,094	194	194	(1)		(1)
100177811	MOYOCK	NC		11/19/2024		360		(62)			(62)		299	299			
100011885	NASHVILLE	MI		03/08/2017		863		389			389		1,252	1,252			
100111544	LAWRENCEVILLE	GA		06/29/2023		591		567			567		1,158	1,158			
100117222	PHILADELPHIA	PA		07/20/2023		5,916		565			565		6,481	6,481			
100026849	HANOVER PARK	IL		09/26/2018		68		350			350		419	419			
100112139	SCHENECTADY	NY		06/29/2023		205		175			175		380	380			
100048029	EASLEY	SC		11/20/2020		385		(116)			(116)		269	269			
100065324	LITTLE ROCK	AR		07/28/2021		334		(32)			(32)		302	302			
100135011	CHICAGO	IL		10/30/2023		8,157		105			105	2,237	10,499	10,489	(10)		(10)
100145920	VANCOUVER	WA		03/19/2024		312		(54)			(54)		259	259			
100062411	JACKSON	TN		07/01/2021		374		(15)			(15)		359	359			
100178035	CAPE CORAL	FL		11/19/2024		304		(61)			(61)		243	243			
100184431	HENDERSON	NV		12/17/2024		327		(63)			(63)		264	264			
100054347	COLUMBUS	IN		03/23/2021		259		(42)			(42)		217	217			
100184488	ZACHARY	LA		12/17/2024		246		(40)			(40)		206	206			
100155382	VILONIA	AR		06/18/2024		291		(45)			(45)		246	246			
100184737	WASILLA	AK		12/17/2024		399		(59)			(59)		340	340			
100177700	MECHANICSVILLE	VA		11/19/2024		314		(54)			(54)		259	259			
100054224	WAUSAU	WI		03/23/2021		192		(82)			(82)		110	110			
100043512	SOUTH DAYTONA	FL		08/13/2020		579		40			40		619	619			
100178053	STAMPING GROUND	KY		11/19/2024		318		(55)			(55)		263	263			
100054116	OWATONNA	MN		03/23/2021		1,266		(217)			(217)		1,049	1,049			
100011749	TOBACCOVILLE	NC		03/08/2017		233		140			140		372	372			
100025860	MEMPHIS	TN		09/20/2018		609		(55)			(55)		554	554			
100066457	HAMPTON	VA		08/02/2021		702		(19)			(19)		683	683			
100044956	BALLWIN	MO		11/19/2020		668		(95)			(95)		573	573			
100030531	HOUSTON	TX		12/20/2018		1,068		(22)			(22)		1,046	1,046			
100028033	BUCKEYE	AZ		10/26/2018		391		143			143		534	534			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155394	JENKINSVILLE	SC		06/18/2024		98		(27)			(27)		71	71			
100111565	LITHONIA	GA		06/29/2023		115		262			262		377	377			
100110971	BALL GROUND	GA		06/29/2023		564		192			192		756	756			
100155348	PITTSBURGH	PA		06/18/2024		3,290		(263)			(263)		3,027	3,027			
100155803	SALEM	VA		06/18/2024		290		(53)			(53)		236	236			
100014770	PALM COAST	FL		10/30/2017		407		221			221		628	628			
100155619	THORSBY	AL		06/18/2024		272		(51)			(51)		222	222			
100113322	GAINESVILLE	FL		06/29/2023		610		349			349		960	960			
100011700	GLENDALE	AZ		03/08/2017		1,318		312			312		1,630	1,630			
100043688	PORT RICHEY	FL		08/13/2020		141		5			5		146	146			
100155515	YUCAIPA	CA		06/18/2024		457		(81)			(81)		376	376			
100026363	OCALA	FL		09/26/2018		1,026		57			57		1,084	1,084			
100146333	SORRENTO	FL		03/19/2024		314		(54)			(54)		260	260			
100111441	ROME	GA		06/29/2023		1,139		360			360		1,499	1,499			
100062900	WARNER ROBINS	GA		07/01/2021		830		(14)			(14)		816	816			
100048767	FIREBAUGH	CA		11/20/2020		(106)		164			164		58	58			
100155787	NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024		(1,556)		(103)			(103)	2,227	567	577	10		10
100143380	SIMI VALLEY	CA		02/16/2024		14,838		162			162		15,000	15,000			
100155555	MIAMI	FL		06/18/2024		1,600		(157)			(157)		1,443	1,443			
100012006	KALAMAZOO	MI		03/08/2017		661		359			359		1,020	1,020			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		504		1			1		505	505			
100114401	TYLER	TX		06/29/2023		163		22			22		186	186			
100111575	UNION CITY	GA		06/29/2023		152		132			132		285	285			
100184919	ORANGE PARK	FL		12/17/2024		234		(25)			(25)		209	209			
100053878	MOBILE	AL		03/23/2021		341		28			28		369	369			
100112931	KENOSHA	WI		06/29/2023		989		92			92		1,080	1,080			
100161701	S-GRAVENHAGE	NLD		07/29/2024													
100074591	RICHMOND	KY		12/01/2021		415		(35)			(35)		381	381			
100011612	BELLWOOD	IL		03/08/2017		260		355			355		615	615			
100112311	LAKE PANASOFFKEE	FL		06/29/2023		(2,242)		132			132	3,066	957	950	(7)		(7)
100053674	ADRIAN	MI		03/23/2021		363		(86)			(86)		277	277			
100049548	CHARLOTTE	NC		11/20/2020		3,470		(7)			(7)		3,463	3,463			
100127153	FAYETTEVILLE	NC		08/30/2023		239		(77)			(77)		161	161			
100014533	DALLAS	TX		09/27/2017		1,044		(119)			(119)		925	925			
100061833	CHEEKTOWAGA	NY		07/01/2021		805		(20)			(20)		786	786			
100012432	CINCINNATI	OH		04/28/2017		130		124			124		254	254			
100139743	UNITED KINGDOM	GBR		12/18/2023		10							10	10			
5.00005E+11	VLISSINGEN	NLD		06/25/2024		1,032							1,032	1,032			
100146094	SURPRISE	AZ		03/19/2024		101		(20)			(20)		80	80			
100076202	LONGVIEW	TX		01/07/2022		1,095		(32)			(32)		1,063	1,063			
100114032	PLACERVILLE	CO		06/29/2023		128		258			258		386	386			
100077031	SEDGWICK	KS		01/03/2022		805		(73)			(73)		732	732			
100050240	BEDFORD	OH		11/20/2020		125		146			146		270	270			
100156304	DAYTON	OH		07/25/2024		4,136		(212)			(212)		3,924	3,924			
100013329	LAS VEGAS	NV		05/25/2017		187		63			63		249	249			
100012240	HAMILTON	OH		04/28/2017		150		91			91		241	241			
100101093	WINTERSET	IA		04/28/2023		207							207	207			
100116269	EUCLID	OH		07/20/2023		223		20			20		243	243			
100154938	CINCINNATI	OH		07/19/2024		178		(29)			(29)		148	148			
100061012	GAINESVILLE	GA		06/01/2021		607		5			5		612	612			
100069082	STOCKBRIDGE	GA		09/01/2021		698		(19)			(19)		678	678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012685	HAZEL PARK	MI		05/25/2017		138		60			60		199	199			
100101585	SYRACUSE	NY		04/26/2023		206		(20)			(20)		186	186			
100043211	PASADENA	TX		08/13/2020		457		(54)			(54)		402	402			
100054499	JACKSONVILLE	AR		03/23/2021		164		(121)			(121)		44	44			
100060476	HARVARD	IL		06/01/2021		336		4			4		341	341			
100050198	BOSSIER CITY	LA		11/20/2020		245		(128)			(128)		117	117			
100126811	BANGOR	ME		08/30/2023		178		423			423		602	602			
100027997	JACKSONVILLE	FL		10/26/2018		189		146			146		335	335			
100145390	UNITED KINGDOM	GBR		03/12/2024		211		572			572		783	783			
100028070	AUBURN HILLS	MI		10/26/2018		105		194			194		299	299			
100012294	LOVES PARK	IL		04/28/2017		559		133			133		692	692			
100113928	SAN ANTONIO	TX		06/29/2023		1,720		370			370		2,090	2,090			
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024		1,037							1,037	1,037			
100049012	CREVE COEUR	IL		11/20/2020		228		(94)			(94)		134	134			
100126695	MOLINO	FL		08/30/2023		228		6			6		234	234			
100057571	HAGERSTOWN	MD		06/30/2021		395		(15)			(15)		381	381			
100155870	CAPE CORAL	FL		06/18/2024		329		(64)			(64)		265	265			
100029968	SPRINGFIELD	MA		12/20/2018		941		47			47		988	988			
100180917	UNITED KINGDOM	GBR		11/27/2024		1,308							1,308	1,308			
100114346	DUNDALK	MD		06/29/2023		2,090		92			92		2,182	2,182			
100113685	KINGSTON	PA		06/29/2023		565		483			483		1,048	1,048			
100113932	LOGAN	OH		06/29/2023		177		33			33		210	210			
100111633	PHILADELPHIA	PA		06/29/2023		154		203			203		357	357			
100066137	SAINT LOUIS	MO		08/02/2021		645		(12)			(12)		633	633			
100111712	UPPER DARBY	PA		06/29/2023		438		46			46		484	484			
100177781	FRANKLIN	NH		11/19/2024		348		(27)			(27)		321	321			
100114117	WAUNAKEE	WI		06/29/2023		25		251			251		275	275			
100184507	LOVELAND	CO		12/17/2024		184		(35)			(35)		150	150			
100146292	KEARNEYSVILLE	WV		03/19/2024		302		(53)			(53)		250	250			
100137265	NETHERLANDS	NLD		11/28/2023		3,387							3,387	3,387			
100068956	ERIE	PA		09/01/2021		409		(12)			(12)		397	397			
100063401	SCOTIA	NY		07/01/2021		459		(14)			(14)		445	445			
100111200	TOLLESON	AZ		06/29/2023		416		147			147		563	563			
100146184	MIDLOTHIAN	VA		03/19/2024		301		(52)			(52)		250	250			
100146401	SMITHFIELD	VA		03/19/2024		296		(52)			(52)		245	245			
100114202	NORFOLK	VA		06/29/2023		771		(19)			(19)		752	752			
100114464	WICHITA	KS		06/29/2023		300		(23)			(23)		277	277			
100111228	SIMI VALLEY	CA		06/29/2023		1,248		193			193		1,441	1,441			
100184597	MYRTLE BEACH	SC		12/17/2024		1,464		(100)			(100)		1,363	1,363			
100184882	OAKLEY	CA		12/17/2024		1,592		(102)			(102)		1,490	1,490			
100064532	REMSEN	NY		07/01/2021		25		(25)			(25)						
100025805	DES MOINES	IA		09/20/2018		198		114			114		312	312			
100011782	ANTIOCH	IL		03/08/2017		251		248			248		498	498			
100045144	GREENVILLE	SC		11/25/2020		27		260			260		288	288			
100065208	PHILADELPHIA	PA		07/14/2021		403		(16)			(16)		388	388			
100126527	LEAVENWORTH	KS		08/30/2023		1,373		(79)			(79)		1,294	1,294			
100030233	MAYETTA	KS		12/20/2018		1,431		16			16		1,447	1,447			
100129702	FRESNO	CA		09/29/2023		30,843		(166)			(166)		30,678	30,678			
100068462	SHELBY	NC		08/25/2021		361		(49)			(49)		312	312			
100011853	HOUSTON	TX		03/08/2017		214		5			5		219	219			
100049440	UTICA	MI		11/20/2020		1,059		(128)			(128)		931	931			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100184795	RENO	NV		12/17/2024		235		(37)			(37)		198	198			
100075266	COCKEVILLE	TN		12/01/2021		555		(7)			(7)		549	549			
100014074	TUCSON	AZ		05/25/2017		534		50			50		584	584			
100111104	THE COLONY	TX		06/29/2023		681		(68)			(68)		613	613			
100114075	MONTGOMERY	AL		06/29/2023		88		39			39		127	127			
100061224	BALTIMORE	MD		06/01/2021		459		5			5		463	463			
100047834	STOCKBRIDGE	GA		11/20/2020		1,848		(232)			(232)		1,616	1,616			
100155351	PRINCETON	ID		06/18/2024		368		(53)			(53)		316	316			
5.00004E+11	ENSCHEDE	NLD		04/26/2024													
100077232	HEMET	CA		01/03/2022		398		(9)			(9)		389	389			
100055444	SAN MATEO	CA		03/23/2021		1,720		(83)			(83)		1,637	1,637			
100126680	TWO RIVERS	WI		08/30/2023		847		(68)			(68)		779	779			
100054405	KANSAS CITY	MO		03/23/2021		905		(324)			(324)		581	581			
100054668	AURORA	IL		03/23/2021		759		(93)			(93)		665	665			
100112969	PEMBROKE PINES	FL		06/29/2023		127		38			38		165	165			
100047372	AURORA	CO		11/20/2020		954		(110)			(110)		844	844			
100184862	RANCHO MURIETA	CA		12/17/2024		235		(35)			(35)		200	200			
100101656	EAST STROUDSBURG	PA		04/26/2023		572		(2)			(2)		571	571			
100049595	CHICAGO	IL		11/20/2020		414		80			80		494	494			
100126848	LAWRENCEVILLE	GA		08/30/2023		705		94			94		798	798			
100028615	SHARON HILL	PA		10/26/2018		1,045		192			192		1,236	1,236			
100030027	PINE HALL	NC		12/20/2018		(1,202)		(24)			(24)	3,026	1,800	1,786	(14)		(14)
500005406002A	ENSCHEDE	NLD		11/27/2024		1,452							1,452	1,452			
100028869	GALLOWAY	NJ		10/26/2018		71		275			275		346	346			
100054858	EL PASO	TX		03/23/2021		699		(15)			(15)		684	684			
100011339	COLUMBUS	OH		12/23/2016		2,117		(248)			(248)		1,869	1,869			
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		250		(64)			(64)		186	186			
100155507	COLUMBUS	GA		06/18/2024		338		(56)			(56)		282	282			
100011056	BRISTOL	VT		01/27/2017		1,953		351			351		2,304	2,304			
100112522	BALTIMORE	MD		06/29/2023		400		208			208		608	608			
100047151	HOUSTON	TX		11/20/2020		1,173		(131)			(131)		1,043	1,043			
100177808	LAKESIDE	AZ		11/19/2024		(1,809)		(42)			(42)	2,186	336	328	(8)		(8)
100018338	PHOENIX	AZ		06/27/2018		3,330		(49)			(49)		3,281	3,281			
100024888	MAYWOOD	IL		09/20/2018		145		168			168		312	312			
100062452	MOORHEAD	MN		07/01/2021		635		(1)			(1)		634	634			
100064910	HUNTSVILLE	AL		07/14/2021		423		(94)			(94)		329	329			
100177836	RICE	MN		11/19/2024		245		(36)			(36)		209	209			
100126932	ERIE	PA		08/30/2023		241		70			70		312	312			
100112839	CHICAGO	IL		06/29/2023		434		379			379		813	813			
100177806	CLEARFIELD	UT		11/19/2024		235		(35)			(35)		200	200			
100012053	HARVEY	LA		03/08/2017		1,103		66			66		1,168	1,168			
100000453	BEECH CREEK	PA		09/27/2016		484		221			221		705	705			
100053786	KILLEEN	TX		03/23/2021		930		(288)			(288)		643	643			
100054755	REDFORD	MI		03/23/2021		233		(38)			(38)		196	196			
100113748	CARTERSVILLE	GA		06/29/2023		445		324			324		769	769			
100177906	ELIZABETHTON	TN		11/19/2024		1,151		(154)			(154)		997	997			
100060859	ATLANTA	GA		06/01/2021		497		5			5		502	502			
100042989	CUTLER	CA		05/28/2020		579		133			133		711	711			
100155567	MAPLE VALLEY	WA		06/18/2024		333		(66)			(66)		266	266			
100155361	ACWORTH	GA		06/18/2024		302		(70)			(70)		233	233			
100075446	HUDSON	FL		12/01/2021		446		(20)			(20)		426	426			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100047534	ELIZABETH	NJ		11/20/2020		1,353		(31)			(31)		1,322	1,322			
100064420	MOODY	AL		07/01/2021		(1,434)		33			33	2,178	776	775	(1)		(1)
100060641	DADEVILLE	MO		06/01/2021		426		4			4		430	430			
100155800	WOODBRIDGE	VA		06/18/2024		317		(61)			(61)		256	256			
100057881	HAGERSTOWN	MD		06/30/2021		2,269		(37)			(37)		2,233	2,233			
100126685	DELRAY BEACH	FL		08/30/2023		(946)		51			51	2,892	1,997	1,265	(731)		(731)
100053385	TAYLORSVILLE	NC		03/23/2021		968		(219)			(219)		749	749			
100185678	BERGEN OP ZOOM	NLD		12/20/2024													
100000479	FINDLAY	OH		09/27/2016		551		210			210		761	761			
100012942	PORT ORANGE	FL		05/25/2017		215		102			102		317	317			
100113481	WATERBURY	CT		06/29/2023		242		496			496		739	739			
100112636	DALTON	GA		06/29/2023		(1,954)		308			308	2,152	506	504	(2)		(2)
100155441	MANHATTAN	IL		06/18/2024		304		(54)			(54)		250	250			
100145964	COMPENS	SC		03/19/2024		302		(52)			(52)		250	250			
100126536	OKMULGEE	OK		08/30/2023		900		177			177		1,077	1,077			
100113587	RIVERDALE	GA		06/29/2023		104		196			196		301	301			
100178130	LOUISA	VA		11/19/2024		1,151		(113)			(113)		1,038	1,038			
100145893	MCCORMICK	SC		03/19/2024		362		(47)			(47)		315	315			
100145968	CHINO	CA		03/19/2024		316		(53)			(53)		263	263			
100126993	DALLAS	TX		08/30/2023		727		719			719		1,445	1,445			
100113318	TAMPA	FL		06/29/2023		1,941		106			106		2,048	2,048			
100055440	PHILADELPHIA	PA		03/23/2021		(2,956)		(58)			(58)	3,155	141	257	116		116
100000566	HATFIELD	PA		09/27/2016		791		525			525		1,316	1,316			
100144823	UNITED KINGDOM	GBR		03/12/2024		328		(16)			(16)		312	312			
100025534	DUNCANVILLE	TX		09/20/2018		261		26			26		286	286			
100113254	MOULTRIE	GA		06/29/2023		91		25			25		116	116			
100177800	DOVER	DE		11/19/2024		360		(33)			(33)		328	328			
100053970	HAMMOND	IN		03/23/2021		650		4			4		654	654			
100026247	MERRILLVILLE	IN		09/20/2018		303		12			12		314	314			
100043727	TROY	MO		08/13/2020		1,535		(166)			(166)		1,368	1,368			
100113603	ATLANTA	GA		06/29/2023		113		205			205		319	319			
100028051	STRONGSVILLE	OH		10/26/2018		801		420			420		1,221	1,221			
100145105	UNITED KINGDOM	GBR		03/12/2024		(971)		971			971						
100012437	PHILADELPHIA	PA		04/28/2017		369		56			56		425	425			
100050265	CAPE CORAL	FL		11/20/2020		2,835		84			84		2,919	2,919			
100054234	LAS VEGAS	NV		03/23/2021		268		(38)			(38)		231	231			
100126798	SARATOGA SPGS	NY		08/30/2023		118		341			341		459	459			
100061126	GARDENDALE	AL		06/01/2021		498		5			5		503	503			
100011747	KUNA	ID		03/08/2017		435		406			406		841	841			
100111635	WEST EDMESTON	NY		06/29/2023		2,313		239			239		2,551	2,551			
100128054	LA VERGNE	TN		09/08/2023		1,194		128			128		1,322	1,322			
100111810	SAINT SIMONS ISLAND	GA		06/29/2023		836		138			138		974	974			
100155476	OCALA	FL		06/18/2024		1,093		(151)			(151)		942	942			
100146081	NEPTUNE CITY	NJ		03/19/2024		91		(19)			(19)		71	71			
100075087	WEAVER	AL		12/01/2021		561		(16)			(16)		545	545			
100067168	CALIFORNIA CITY	CA		08/02/2021		224		(3)			(3)		222	222			
100012115	PORTLAND	MI		03/08/2017		510		270			270		780	780			
100075128	ALBANY	GA		12/01/2021		534		(15)			(15)		518	518			
100026243	PLANT CITY	FL		09/20/2018		718		(37)			(37)		681	681			
100075945	BELOIT	WI		01/07/2022		(1,842)		(30)			(30)	2,903	1,031	313	(718)		(718)
100044717	GRETNA	FL		11/19/2020		2,488		(46)			(46)		2,442	2,442			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046199	MANCHESTER	TN		11/25/2020		240		(27)			(27)		213	213			
100111796	MILWAUKEE	WI		06/29/2023		114		249			249		363	363			
100078867	STANLEY	WI		02/24/2022		381		4			4		385	385			
100127306	WHITING	NJ		08/30/2023		50		47			47		96	96			
100060619	GREENSBORO	NC		06/01/2021		561		5			5		566	566			
100146309	TRINIDAD	CO		03/19/2024		401		(59)			(59)		342	342			
100049858	MADISON	TN		11/20/2020		308		(108)			(108)		200	200			
100112239	BROWNSVILLE	PA		06/29/2023		201		200			200		401	401			
100078942	IOWA FALLS	IA		02/24/2022		345		7			7		352	352			
100138952	KANSAS CITY	KS		12/21/2023		759		325			325		1,084	1,084			
100043519	INDIANAPOLIS	IN		08/13/2020		87							88	88			
100060520	HOT SPRINGS	AR		06/01/2021		1,511		8			8		1,520	1,520			
100046886	NASHVILLE	TN		11/20/2020		(806)		(361)			(361)	2,946	1,780	1,797	17		17
100011280	MEMPHIS	TN		12/23/2016		127		44			44		170	170			
100054307	SHEFFIELD	PA		03/23/2021		1,272		(466)			(466)		806	806			
100057505	BARTLETT	TN		06/30/2021		393							393	393			
100146417	WEST MILFORD	NJ		03/19/2024		300		(52)			(52)		248	248			
100111184	CHICAGO	IL		06/29/2023		127		19			19		146	146			
100019853	WAIPAHU	HI		07/30/2018		1,671		(55)			(55)		1,615	1,615			
100060779	WYOMING	MI		06/01/2021		522		5			5		527	527			
100114487	WHITESVILLE	KY		06/29/2023		3,473		129			129		3,602	3,602			
100112130	TAMPA	FL		06/29/2023		49		291			291		341	341			
100145124	UNITED KINGDOM	GBR		03/12/2024		14		(14)			(14)						
100184495	HARRISON	OH		12/17/2024		327		(35)			(35)		292	292			
100112986	JACKSONVILLE	FL		06/29/2023		210		227			227		437	437			
100011870	MARRERO	LA		03/08/2017		160		72			72		232	232			
100155390	HERRIMAN	UT		06/18/2024		316		(47)			(47)		268	268			
100054861	GARY	IN		03/23/2021		1,000		(362)			(362)		638	638			
100048321	BATON ROUGE	LA		11/20/2020		1,254		(134)			(134)		1,120	1,120			
100029924	KATY	TX		12/20/2018		1,433		(30)			(30)		1,403	1,403			
100067060	NEW PORT RICHEY	FL		08/02/2021		322		18			18		340	340			
100011765	PHILADELPHIA	PA		03/08/2017		217		(72)			(72)		145	145			
100155823	COLORADO SPRINGS	CO		06/18/2024		1,056		(166)			(166)		891	891			
100076149	GREENWOOD	SC		01/07/2022		559		(53)			(53)		506	506			
100164200	BUFFALO GROVE	IL		08/21/2024		7,076		(54)			(54)		7,023	7,023			
100064684	READING	PA		07/14/2021		353		(53)			(53)		300	300			
100011641	SPOKANE VALLEY	WA		03/08/2017		883		364			364		1,247	1,247			
100028453	KENOSHA	WI		10/26/2018		94		189			189		283	283			
100143825	ROTTERDAM	NLD		02/27/2024		1,139							1,139	1,139			
100053949	REPUBLIC	MO		03/23/2021		818		(22)			(22)		796	796			
100113366	LYNCHBURG	VA		06/29/2023		310		171			171		481	481			
100047350	MARIETTA	GA		11/20/2020		325		(81)			(81)		244	244			
100064944	OVIEDO	FL		07/14/2021		495		(41)			(41)		454	454			
100137584	GLASSBORO	NJ		12/08/2023		19,524		(339)			(339)		19,185	19,185			
100110200	LAWRENCEVILLE	GA		06/30/2023		4,314		19			19		4,334	4,334			
100155396	HERNDON	VA		06/18/2024		(2,586)		(44)			(44)	2,957	327	310	(17)		(17)
100000381	STERRETT	AL		09/27/2016		2,798		120			120		2,917	2,917			
100071772	NORRISTOWN	PA		10/14/2021		240		(43)			(43)		198	198			
100154635	CLEVELAND	OH		07/19/2024		174		5			5		179	179			
100146105	MIMS	FL		03/19/2024		513		(68)			(68)		445	445			
100060806	FERGUSON	MO		06/01/2021		175		4			4		178	178			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023809	EULESS	TX		09/04/2018		2,660		(83)			(83)		2,577	2,577			
100114138	FLORISSANT	MO		06/29/2023		(463)		579			579		116	116			
100155751	TUCSON	AZ		06/18/2024		297		(59)			(59)		239	239			
100155660	CUMMING	GA		06/18/2024		306		(66)			(66)		240	240			
100111257	PETERSBURG	IN		06/29/2023		1,232		(124)			(124)		1,107	1,107			
100110910	TUSCALOOSA	AL		06/29/2023		4,095		52			52		4,147	4,147			
100155864	WARREN	RI		06/18/2024		428		(72)			(72)		355	355			
100145911	READING	PA		03/19/2024		294		(50)			(50)		244	244			
100127350	GIG HARBOR	WA		08/30/2023		733		119			119		852	852			
100014438	CHICAGO	IL		09/27/2017		(859)		214			214	2,131	1,486	1,468	(18)		(18)
100111960	SENOIA	GA		06/29/2023		223		228			228		451	451			
100054791	CAMDEN	NJ		03/23/2021		161		3			3		165	165			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		165		28			28		193	193			
100011787	CLEVELAND	NY		03/08/2017		(354)		617			617		263	263			
100010935	AUBURN	IN		12/23/2016		1,662		(229)			(229)		1,433	1,433			
100157531	ARNHEM	NLD		06/28/2024													
100064723	BROKEN ARROW	OK		07/14/2021		4,384		(275)			(275)		4,109	4,109			
100077632	TAYLORVILLE	IL		01/03/2022		973		(31)			(31)		941	941			
100184858	APOPKA	FL		12/17/2024		(1,793)		(30)			(30)	2,141	318	320	2		2
100064394	BALTIMORE	MD		07/01/2021		325		12			12		337	337			
100043119	CLAYTON	NC		05/28/2020		1,437		77			77		1,514	1,514			
100165154	UNITED KINGDOM	GBR		08/27/2024		17							16	16			
100139927	NETHERLANDS	NLD		12/28/2023													
100044601	BROOKHAVEN	PA		11/19/2020		1,134		30			30		1,164	1,164			
100063249	ASHLAND	KY		07/01/2021		369		9			9		378	378			
100044125	MERCED	CA		08/19/2020		1,178		38			38		1,216	1,216			
100111292	LITTLE ROCK	AR		06/29/2023		784		(40)			(40)		745	745			
100127397	HOUMA	LA		08/30/2023		731		94			94		826	826			
100010970	LANSING	MI		12/23/2016		241		200			200		441	441			
100046467	JACKSONVILLE	FL		11/25/2020		361		(21)			(21)		340	340			
100054245	JACKSONVILLE	FL		03/23/2021		995		(471)			(471)		524	524			
100177710	BILLINGS	MT		11/19/2024		277		(55)			(55)		222	222			
100055668	PORT SAINT LUCIE	FL		03/23/2021		263		(41)			(41)		222	222			
100044229	MABELVALE	AR		08/19/2020		96		89			89		185	185			
100054283	CHICOPEE	MA		03/23/2021		410		(67)			(67)		343	343			
100128089	ANTIOCH	TN		09/08/2023		8,009		629			629		8,638	8,638			
100043915	SHREVE	OH		08/19/2020		1,432		(178)			(178)		1,254	1,254			
100043952	GRIFFIN	GA		08/19/2020		208		(42)			(42)		167	167			
100111598	MIAMI	FL		06/29/2023		78		79			79		158	158			
100010819	RED SPRINGS	NC		12/23/2016		246		(50)			(50)		196	196			
100111475	STAMFORD	CT		06/29/2023		97		152			152		249	249			
100113643	LOS ANGELES	CA		06/29/2023		3,288		(130)			(130)		3,158	3,158			
100000572	SAINT LOUIS	MO		09/27/2016		1,127		208			208		1,335	1,335			
100047381	SOUTHFIELD	MI		11/20/2020		2,730		(264)			(264)		2,466	2,466			
100118990	HURST	TX		07/27/2023		12,145		(400)			(400)		11,745	11,745			
100113974	MIAMI	FL		06/29/2023		1,999		92			92		2,091	2,091			
100011398	NAPLES	FL		12/23/2016		904		278			278		1,183	1,183			
100184526	WOODBRIDGE	VA		12/17/2024		223		(43)			(43)		181	181			
100043580	HIGH POINT	NC		08/13/2020		155		(36)			(36)		119	119			
100113337	AKRON	OH		06/29/2023		749		75			75		824	824			
100011882	CHARLOTTE	NC		03/08/2017		1,139		254			254		1,393	1,393			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100063265	ESPERANCE	NY		07/01/2021		452		(2)			(2)		450	450			
100012482	SAINT LOUIS	MO		04/28/2017		470		250			250		720	720			
100011384	BALTIMORE	MD		12/23/2016		760		(64)			(64)		696	696			
100112651	INDIANA	PA		06/29/2023		817		51			51		868	868			
100023415	LAWRENCEVILLE	GA		08/16/2018		3,815		(97)			(97)		3,718	3,718			
100012452	DESOTO	TX		04/28/2017		952		(31)			(31)		921	921			
100054193	FREEPORT	TX		03/23/2021		(1,162)		(79)			(79)	2,119	878	869	(9)		(9)
100050019	ROCKVILLE	MD		11/20/2020		892		(126)			(126)		765	765			
100113780	MESA	AZ		06/29/2023		1,157		66			66		1,223	1,223			
100066148	WEST CHESTER	OH		08/02/2021		373		(6)			(6)		366	366			
100127393	RICHMOND	VA		08/30/2023		551		51			51		602	602			
100155756	WALDORF	MD		06/18/2024		424		(68)			(68)		356	356			
100064438	FOREST CITY	PA		07/01/2021		322		32			32		353	353			
100064756	CEDAR BLUFF	AL		07/14/2021		361		(42)			(42)		320	320			
100054796	DAVENPORT	FL		03/23/2021		300		(32)			(32)		268	268			
100111043	SACRAMENTO	CA		06/29/2023		169		158			158		327	327			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		459		39			39		498	498			
100076173	GONZALES	LA		01/07/2022		363		(18)			(18)		345	345			
100111831	CHARLOTTE	NC		06/29/2023		1,265		160			160		1,424	1,424			
100155757	MARSHALL	VA		06/18/2024		86		(24)			(24)		61	61			
100184565	WESTLAKE	FL		12/17/2024		324		(39)			(39)		285	285			
100074881	MINNEAPOLIS	MN		12/01/2021		(2,572)		(7)			(7)	2,925	346	357	12		12
100178079	MAINESBURG	PA		11/19/2024		338		(35)			(35)		303	303			
100054625	CONVERSE	TX		03/23/2021		966		(415)			(415)		551	551			
100064830	TEMPE	AZ		07/14/2021		13,442		(596)			(596)		12,846	12,846			
100184856	JOLIET	IL		12/17/2024		213		(35)			(35)		178	178			
100010897	BOAZ	AL		01/27/2017		307		224			224		531	531			
100126462	OWENSBORO	KY		08/30/2023		65		46			46		111	111			
100110924	LAGRANGE	GA		06/29/2023		114		75			75		188	188			
100063708	DETROIT	MI		07/01/2021		406		(13)			(13)		394	394			
100061702	MATTESON	IL		07/01/2021		380		(11)			(11)		369	369			
100111945	NEWNAN	GA		06/29/2023		405		618			618		1,023	1,023			
100111753	MELVINDALE	MI		06/29/2023		111		36			36		148	148			
100113918	CERES	CA		06/29/2023		146		(8)			(8)		138	138			
100013321	BARBERTON	OH		05/25/2017		304		41			41		345	345			
100019726	ELK GROVE	CA		07/26/2018		8,344		(99)			(99)		8,245	8,245			
100146546	BAY VILLAGE	OH		03/19/2024		264		(47)			(47)		217	217			
100075394	DELPHOS	OH		12/01/2021		425		(19)			(19)		407	407			
100030140	WARNER ROBINS	GA		12/20/2018		940		175			175		1,115	1,115			
100055367	SAINT LOUIS	MO		03/23/2021		259		(22)			(22)		237	237			
100063397	GODDARD	KS		07/01/2021		478		(1)			(1)		477	477			
100142020	JOHNSTON	SC		02/29/2024		174		(42)			(42)		132	132			
100077121	PACE	FL		01/03/2022		659		(17)			(17)		642	642			
100017716	ROSSVILLE	IN		04/26/2018		462		225			225		687	687			
100110944	CLOVIS	NM		06/29/2023		762		28			28		791	791			
100126517	KEARNEYSVILLE	WV		08/30/2023		145		(26)			(26)		119	119			
100017670	LITHONIA	GA		04/26/2018		149		150			150		299	299			
100053647	WESTWEGO	LA		03/23/2021		1,510		(139)			(139)		1,371	1,371			
100112904	FORT LAUDERDALE	FL		06/29/2023		35,503		2,800			2,800	2,905	41,208	41,193	(15)		(15)
100127014	STUART	FL		08/30/2023		378		239			239		618	618			
100113022	CHICAGO	IL		06/29/2023		138		545			545		683	683			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050155	OLD FORGE	PA		11/20/2020		1,520		(260)			(260)		1,260	1,260			
100146255	ROCK SPRINGS	WY		03/19/2024		288		(51)			(51)		238	238			
100126700	YUKON	OK		08/30/2023		1,049		61			61		1,110	1,110			
100101678	LEHI	UT		04/26/2023		3,214		(166)			(166)	2,101	5,148	5,156	7		7
100112837	YORK	PA		06/29/2023		(2,778)		257			257	2,901	379	379			
100114421	HILLSBORO	ND		06/29/2023		275		286			286		561	561			
100028374	TUCKER	GA		10/26/2018		199		87			87		286	286			
100177994	ROCK HILL	SC		11/19/2024		436		(40)			(40)		396	396			
100112940	BATON ROUGE	LA		06/29/2023		742		(182)			(182)		561	561			
100184892	LAKE WORTH BEACH	FL		12/17/2024		228		(40)			(40)		188	188			
100018193	KINGWOOD	TX		06/08/2018		1,419		(75)			(75)		1,343	1,343			
100147017	SIMI VALLEY	CA		03/27/2024		12,681		(398)			(398)		12,283	12,283			
100146088	NEWFIELD	ME		03/19/2024		78		(17)			(17)		61	61			
100054450	SOUTH BEND	IN		03/23/2021		142		(48)			(48)		95	95			
100155614	EDGEWATER PARK	NJ		06/18/2024		380		(72)			(72)		308	308			
100184467	FIRESTONE	CO		12/17/2024		137		(56)			(56)		82	82			
100112281	WOODLAND PARK	CO		06/29/2023		112		151			151		263	263			
100155682	HOSCHTON	GA		06/18/2024		95		(24)			(24)		71	71			
100013213	LAUDERHILL	FL		05/25/2017		208		72			72		280	280			
100062144	EAST SYRACUSE	NY		07/01/2021		504		10			10		514	514			
100077249	ANTLERS	OK		01/03/2022		(4)		4			4						
100114163	MARION	KY		06/29/2023		514		140			140		654	654			
100111002	ANDERSON	IN		06/29/2023		1,370		(151)			(151)		1,219	1,219			
100117024	JACKSON	TN		07/20/2023		205		73			73		278	278			
100047138	BIG LAKE	AK		11/20/2020		772		(125)			(125)		648	648			
100146099	NORRISTOWN	PA		03/19/2024		254		(46)			(46)		208	208			
100111801	SAN ANTONIO	TX		06/29/2023		95		23			23		118	118			
100155591	LA GRANDE	OR		06/18/2024		102		(25)			(25)		77	77			
100155783	ELMWOOD PARK	NJ		06/18/2024		266		(59)			(59)		207	207			
100155776	VISALIA	CA		06/18/2024		284		(61)			(61)		223	223			
100111052	DALLAS	TX		06/29/2023		122		71			71		194	194			
100155443	ALDIE	VA		06/18/2024		287		(63)			(63)		224	224			
100155562	VIRGINIA BEACH	VA		06/18/2024		190		(53)			(53)		137	137			
100184456	SHREVEPORT	LA		12/17/2024		1,302		(135)			(135)		1,167	1,167			
100112737	BOISE	ID		06/29/2023		653		176			176		829	829			
100184920	PARKLAND	FL		12/17/2024		343		(65)			(65)		279	279			
100184798	LEWES	DE		12/17/2024		343		(65)			(65)		278	278			
100066003	PORT SAINT LUCIE	FL		08/02/2021		2,232		(12)			(12)		2,220	2,220			
100116852	ROCKLEDGE	FL		07/20/2023		500		393			393		893	893			
100067253	COLLEGE PARK	GA		08/02/2021		31		(31)			(31)						
100031247	WINTER GARDEN	FL		03/29/2019		430		130			130		560	560			
100045038	HURON	OH		11/19/2020		1,684		184			184		1,867	1,867			
100113845	MIAMI	FL		06/29/2023		1,349		64			64		1,413	1,413			
100112339	KANSAS CITY	MO		06/29/2023		119		288			288		406	406			
100177939	BRIDGEPORT	WV		11/19/2024		285		(57)			(57)		228	228			
100155715	PARKVILLE	MD		06/18/2024		260		(57)			(57)		203	203			
100145253	UNITED KINGDOM	GBR		03/12/2024		(75)		561			561		486	486			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		(138)		138			138						
100155531	MASCOTTE	FL		06/18/2024		303		(64)			(64)		238	238			
100075487	ROCHESTER	NY		12/01/2021		619		(2)			(2)		617	617			
100114006	MARTINSVILLE	VA		06/29/2023		110		233			233		343	343			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062620	CEDARTOWN	GA		07/01/2021		425		(5)			(5)		420	420			
100146204	MILTON	FL		03/19/2024		262		(46)			(46)		216	216			
100017739	ORLANDO	FL		04/26/2018		556		(5)			(5)		551	551			
100111791	PHOENIX	AZ		06/29/2023		876		58			58		934	934			
100184696	EAGLE RIVER	AK		12/17/2024		1,945		(184)			(184)		1,761	1,761			
100177848	BOYNTON BEACH	FL		11/19/2024		363		(26)			(26)		337	337			
100044881	TULSA	OK		11/19/2020		164		251			251		414	414			
100155474	TALLAHASSEE	FL		06/18/2024		384		(69)			(69)		315	315			
100030011	KATY	TX		12/20/2018		1,281		(40)			(40)		1,242	1,242			
100077252	LYNDHURST	OH		01/03/2022		522		(19)			(19)		503	503			
100155538	BLYTHEWOOD	SC		06/18/2024		267		(57)			(57)		210	210			
100126939	LIVERPOOL	NY		08/30/2023		743		158			158		901	901			
100043611	PHILADELPHIA	PA		08/13/2020		176		(34)			(34)		142	142			
100146310	TROY	MO		03/19/2024		157		(12)			(12)		145	145			
100078915	JOANNA	SC		02/24/2022		421		(27)			(27)		395	395			
100114405	SEYMOUR	CT		06/29/2023		67		28			28		96	96			
100010980	MILLSTADT	IL		12/23/2016		1,013		39			39		1,052	1,052			
100146379	ST LOUIS	MO		03/19/2024		300		(51)			(51)		249	249			
100155552	NORTH LAS VEGAS	NV		06/18/2024		240		(51)			(51)		189	189			
100177719	LONGS	SC		11/19/2024		237		(57)			(57)		180	180			
100127952	ANTIOCH	TN		09/08/2023		205		30			30		235	235			
100145503	UNITED KINGDOM	GBR		03/12/2024		321		(18)			(18)		303	303			
100053521	DEPAUW	IN		03/23/2021		208		(94)			(94)		113	113			
100155498	LAUREL	DE		06/18/2024		262		(54)			(54)		208	208			
100043901	CHISHOLM	MN		08/19/2020		1,225		(45)			(45)		1,179	1,179			
100079192	HALE	MI		02/24/2022		328		(11)			(11)		317	317			
100155467	COLUMBUS	OH		06/18/2024		246		(52)			(52)		194	194			
100141255	ORLAND PARK	IL		01/30/2024		2,181		(40)			(40)		2,141	2,141			
100110908	ELON COLLEGE	NC		06/29/2023		116		6			6		122	122			
100178010	OWASSO	OK		11/19/2024		305		(47)			(47)		258	258			
100011435	OAKDALE	MN		12/23/2016		208		39			39		247	247			
100111527	OPA LOCKA	FL		06/29/2023		55		(1)			(1)		54	54			
100113627	BROOKLYN	NY		06/29/2023		1,013		18			18		1,031	1,031			
100111496	STONE MOUNTAIN	GA		06/29/2023		108		113			113		221	221			
100066677	ALTON	IL		08/02/2021		4		(4)			(4)						
100026111	NORTH LAS VEGAS	NV		09/20/2018		2,416		66			66		2,482	2,482			
100177957	SEMINOLE	AL		11/19/2024		330		(59)			(59)		271	271			
100075380	COUNCIL BLUFFS	IA		12/01/2021		479		(15)			(15)		465	465			
100155700	JACKSONVILLE	FL		06/18/2024		323		(60)			(60)		263	263			
100112044	MILWAUKEE	WI		06/29/2023		87		330			330		417	417			
100184776	BALDWIN	MI		12/17/2024		619		(79)			(79)		540	540			
100011192	MISSOURI CITY	TX		12/23/2016		1,127		(31)			(31)		1,096	1,096			
100062110	THOMASVILLE	NC		07/01/2021		514		(10)			(10)		504	504			
100075492	CADWELL	GA		12/01/2021		428		(54)			(54)		374	374			
100155530	WHITINSVILLE	MA		06/18/2024		283		(56)			(56)		227	227			
100155395	SILVER SPRING	MD		06/18/2024		282		(47)			(47)		235	235			
100049158	AUSTIN	TX		11/20/2020		1,405		(40)			(40)		1,366	1,366			
100044045	VILLA RICA	GA		08/19/2020		344		(16)			(16)		328	328			
100013036	BAKERSFIELD	CA		05/25/2017		266		126			126		392	392			
100126689	FORSYTH	GA		08/30/2023		579		167			167		746	746			
100177949	SICKLERVILLE	NJ		11/19/2024		516		(55)			(55)		461	461			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114388	TRENTON	NJ		06/29/2023		1,526		149			149		1,676	1,676			
100184559	OAK LAWN	IL		12/17/2024		214		(47)			(47)		168	168			
100061067	HOBOKEN	GA		06/01/2021		563		5			5		568	568			
100146153	SUNLAND PARK	NM		03/19/2024		260		(46)			(46)		214	214			
100029998	ALBUQUERQUE	NM		12/20/2018		788		24			24		811	811			
100062143	NORTH VERSAILLES	PA		07/01/2021		367							367	367			
100055104	FAIRBORN	OH		03/23/2021		315		(17)			(17)		297	297			
100184570	WINDERMERE	FL		12/17/2024		303		(51)			(51)		252	252			
100177862	CLEARWATER	FL		11/19/2024		631		(25)			(25)		605	605			
100155629	MIDLAND	GA		06/18/2024		359		(59)			(59)		300	300			
100126721	VALE	NC		08/30/2023		489		241			241		730	730			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		1,208		174			174		1,382	1,382			
100145501	UNITED KINGDOM	GBR		03/12/2024		300		(18)			(18)		281	281			
100029788	PORTSMOUTH	VA		10/26/2018		103		155			155		258	258			
100155461	LOVELAND	CO		06/18/2024		316		(59)			(59)		257	257			
100177911	BAKERSFIELD	CA		11/19/2024		307		(52)			(52)		255	255			
100045369	WASECA	MN		11/25/2020		76		(76)			(76)		1	1			
100061587	PINE BLUFF	AR		07/01/2021		893		(44)			(44)		849	849			
100067238	FORT SMITH	AR		08/02/2021		367		21			21		387	387			
100043286	KELSO	WA		08/13/2020		4,833		(364)			(364)		4,469	4,469			
100127019	ALBUQUERQUE	NM		08/30/2023		185		(29)			(29)		156	156			
100076141	AUGUSTA	GA		01/07/2022		(1,696)		(36)			(36)	2,055	323	314	(9)		(9)
100155811	BUMPASS	VA		06/18/2024		341		(60)			(60)		281	281			
100012485	LYNCHBURG	OH		04/28/2017		641		85			85		725	725			
100173596	UNITED KINGDOM	GBR		10/29/2024		16							16	16			
100113589	DELTONA	FL		06/29/2023		29		158			158		187	187			
100101116	DETROIT	MI		04/28/2023		220		96			96		316	316			
100055583	SAINT LOUIS	MO		03/23/2021		576		(66)			(66)		511	511			
100030515	CHARLOTTE	NC		12/20/2018		1,463		(37)			(37)		1,426	1,426			
100155580	BIRDSBORO	PA		06/18/2024		240		(56)			(56)		185	185			
100113561	MCKEESPORT	PA		06/29/2023		152		243			243		394	394			
100076037	MEMPHIS	TN		01/07/2022		351		(24)			(24)		327	327			
100111131	STOCKTON	CA		06/29/2023		2,588		(24)			(24)		2,565	2,565			
100065075	WATERLOO	IA		07/14/2021		366		(24)			(24)		342	342			
100054687	NORTH AUGUSTA	SC		03/23/2021		1,010		(142)			(142)		868	868			
100127701	HILLIARD	OH		09/08/2023		11,876		(413)			(413)		11,463	11,463			
100184479	MARIETTA	GA		12/17/2024		323		(37)			(37)		286	286			
100000454	HOPKINS	SC		09/27/2016		785		106			106		890	890			
100114223	HOLIDAY	FL		06/29/2023		714		(106)			(106)		608	608			
100043619	SALISBURY	NC		08/13/2020		766		(83)			(83)		683	683			
100043358	MINNEAPOLIS	MN		08/13/2020		1,399		(166)			(166)		1,233	1,233			
100178001	CHICAGO	IL		11/19/2024		512		(57)			(57)		456	456			
100155647	ALBUQUERQUE	NM		06/18/2024		203		(49)			(49)		154	154			
100055159	NORLINA	NC		03/23/2021		61		(6)			(6)		54	54			
100112297	BALTIMORE	MD		06/29/2023		880		65			65		945	945			
100184781	LACEY	WA		12/17/2024		(1,676)		(53)			(53)	2,043	314	316	2		2
100012458	REIDSVILLE	NC		04/28/2017		(3)		3			3						
100083875	CHANDLER	AZ		07/12/2022		3,889		3			3		3,892	3,892			
100112534	ESTILL SPRINGS	TN		06/29/2023		147		259			259		405	405			
100060884	KANSAS CITY	MO		06/01/2021		246		3			3		249	249			
100030573	PFLUGERVILLE	TX		12/20/2018		1,199		2			2		1,201	1,201			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062713	BLYTHE	CA		07/01/2021		497		(14)			(14)		483	483			
100111630	GOSHEN	IN		06/29/2023		633		303			303		936	936			
100173565	UNITED KINGDOM	GBR		10/29/2024		14							14	14			
100185636	UNITED KINGDOM	GBR		12/20/2024		188							188	188			
100010981	ALLIANCE	OH		12/23/2016		827		58			58		885	885			
100077004	BUCHANAN	MI		01/03/2022		552		(23)			(23)		529	529			
100112622	LANCASTER	PA		06/29/2023		107		34			34		140	140			
100045080	JOLIET	IL		11/19/2020		983		(160)			(160)		823	823			
100055316	GENEVA	NY		03/23/2021		665		(92)			(92)		573	573			
100113574	THOMASVILLE	NC		06/29/2023		113		231			231		344	344			
100112305	BALTIMORE	MD		06/29/2023		174		38			38		212	212			
100011734	INDIANAPOLIS	IN		03/08/2017		(198)		553			553		355	355			
100146084	MOUNT JACKSON	VA		03/19/2024		311		(50)			(50)		261	261			
100068396	CLOVIS	NM		08/25/2021		332		(47)			(47)		286	286			
100011283	ST. CLAIRESVILLE	OH		12/23/2016		508		126			126		634	634			
100178060	VENICE	FL		11/19/2024		295		(40)			(40)		255	255			
100010962	BATTLE CREEK	MI		12/23/2016		717		18			18		735	735			
100184701	EMMETT	ID		12/17/2024		463		(57)			(57)		406	406			
100038803	CLARE	IRL		09/27/2019		1,482		902			902		2,384	2,384			
100184760	PAWLEYS ISLAND	SC		12/17/2024		223		(41)			(41)		182	182			
100112894	DELTONA	FL		06/29/2023		717		28			28		745	745			
100168843	UNITED KINGDOM	GBR		09/26/2024		14							14	14			
100168844	UNITED KINGDOM	GBR		09/26/2024		14							14	14			
100173569	UNITED KINGDOM	GBR		10/29/2024		14							14	14			
100013077	FAIRFIELD	CA		05/25/2017		537		538			538		1,075	1,075			
100047774	ROUND ROCK	TX		11/20/2020		1,219		(140)			(140)		1,079	1,079			
100127118	LA PINE	OR		08/30/2023		555		102			102		656	656			
100155740	WELLINGTON	FL		06/18/2024		772		(67)			(67)		706	706			
100127024	WOODBINE	NJ		08/30/2023		1,496		156			156		1,652	1,652			
100177922	MIDDLETOWN	OH		11/19/2024		202		(39)			(39)		163	163			
100184576	NORTH SALEM	NY		12/17/2024		1,212		(52)			(52)		1,159	1,159			
100113673	COLUMBUS	GA		06/29/2023		279		25			25		304	304			
100043367	LAREDO	TX		08/13/2020		1,004		(110)			(110)		894	894			
100127124	JOLIET	MT		08/30/2023		105		8			8		113	113			
100113958	MILWAUKEE	WI		06/29/2023		(1,907)		(5)			(5)	2,030	118	122	5		5
100077588	BIRMINGHAM	AL		01/03/2022		364		(16)			(16)		348	348			
100030509	ALBUQUERQUE	NM		12/20/2018		1,090		64			64		1,155	1,155			
100184563	BELLEVUE	NE		12/17/2024		426		(48)			(48)		378	378			
100066852	FLORENCE	AL		08/02/2021		365		(7)			(7)		358	358			
100047078	EASTOVER	SC		11/20/2020		205		(27)			(27)		178	178			
100111968	DECATUR	GA		06/29/2023		87		189			189		276	276			
100039226	DUBLIN	IRL		09/27/2019		1,422		832			832		2,253	2,253			
100178030	SOUTHPORT	NC		11/19/2024		454		(54)			(54)		400	400			
100111100	FRAKES	KY		06/29/2023		1,039		(134)			(134)		904	904			
100146118	BERKELEY SPRINGS	WV		03/19/2024		(1,858)		(39)			(39)	2,030	132	128	(4)		(4)
100054632	FLORENCE	SC		03/23/2021		1,262		(99)			(99)		1,163	1,163			
100053509	AKRON	OH		03/23/2021		153		(51)			(51)		101	101			
100013852	DILLON	MT		05/25/2017		615		86			86		701	701			
100155509	KINGSTON	PA		06/18/2024		249		(46)			(46)		203	203			
100184949	ASHLAND	VA		12/17/2024		313		(42)			(42)		272	272			
100177998	EDWARDSVILLE	IL		11/19/2024		305		(44)			(44)		261	261			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146175	CANTON	GA		03/19/2024		264		(46)			(46)		218	218			
100146316	SUMMIT POINT	WV		03/19/2024		264		(47)			(47)		217	217			
100184875	HEMET	CA		12/17/2024		204		(36)			(36)		168	168			
100145934	FOUNTAIN INN	SC		03/19/2024		261		(46)			(46)		215	215			
100146050	LOCKPORT	IL		03/19/2024		256		(45)			(45)		210	210			
100113031	DREXEL HILL	PA		06/29/2023		132		201			201		333	333			
100028639	DAYTON	OH		10/26/2018		154		161			161		315	315			
100146476	HACKETTSTOWN	NJ		03/19/2024		267		(47)			(47)		220	220			
100064755	BESSEMER	AL		07/14/2021		348		(40)			(40)		308	308			
100126726	FRANKLIN	OH		08/30/2023		995		191			191		1,185	1,185			
100146100	ALTON	IL		03/19/2024		256		(46)			(46)		211	211			
100146065	MOUNT AIRY	MD		03/19/2024		283		(49)			(49)		234	234			
100146185	HESPERIA	CA		03/19/2024		187		(41)			(41)		146	146			
100071617	LEWISTON	MI		10/14/2021		315		(31)			(31)		284	284			
100145263	UNITED KINGDOM	GBR		03/12/2024		43		449			449		492	492			
100113734	BROOKLYN	MI		06/29/2023		404		298			298		702	702			
100146364	CHESTERFIELD	VA		03/19/2024		304		(50)			(50)		254	254			
100140550	HUTTO	TX		01/19/2024		5,589		(299)			(299)		5,290	5,290			
100053851	BIRMINGHAM	AL		03/23/2021		102		4			4		107	107			
100055305	GLENFORD	OH		03/23/2021		856		(118)			(118)		739	739			
100112111	BELLEVUE	NE		06/29/2023		1,366		28			28		1,394	1,394			
100028040	DES PLAINES	IL		10/26/2018		(464)		179			179	2,020	1,735	1,723	(12)		(12)
100184487	CAMARILLO	CA		12/17/2024		324		(41)			(41)		282	282			
100178199	KINGSBURG	CA		11/19/2024		263		(37)			(37)		226	226			
100184609	CAIRO	GA		12/17/2024		204		(33)			(33)		171	171			
100155460	DALLAS	TX		06/18/2024		323		(22)			(22)		300	300			
100146207	DOUGLASVILLE	GA		03/19/2024		1,259		(132)			(132)		1,127	1,127			
100030526	HUMBLE	TX		12/20/2018		291		(1)			(1)		291	291			
100177812	WOMELSDORF	PA		11/19/2024		340		(49)			(49)		292	292			
100114264	INDIANAPOLIS	IN		06/29/2023		800		128			128		928	928			
100146020	OMAHA	NE		03/19/2024		336		(51)			(51)		285	285			
100028085	SPRING	TX		10/26/2018		272		16			16		288	288			
100184800	HACKETTSTOWN	NJ		12/17/2024		204		(34)			(34)		171	171			
100017105	NORMAN	OK		04/26/2018		1,929		67			67		1,996	1,996			
100043515	SANFORD	FL		08/13/2020		315		4			4		319	319			
100146448	MORGANTOWN	PA		03/19/2024		308		(49)			(49)		259	259			
100126797	BLOOMING PRAIRIE	MN		08/30/2023		(2,660)		233			233	2,809	382	444	79	(18)	62
100112982	MIAMI	FL		06/29/2023		253		284			284		537	537			
100012745	PALM HARBOR	FL		05/25/2017		282		70			70		352	352			
100184525	FREDERICK	CO		12/17/2024		(1,711)		(29)			(29)	2,015	275	272	(3)		(3)
100112199	STANWOOD	WA		06/29/2023		(579)		297			297	2,015	1,734	1,731	(3)		(3)
100110842	TAYLORSVILLE	NC		06/29/2023		(1,329)		33			33	2,015	719	720	1		1
100112242	LINDENWOLD	NJ		06/29/2023		(113)		388			388		275	275			
100146297	VINELAND	NJ		03/19/2024		199		(43)			(43)		157	157			
100111738	MOROCCO	IN		06/29/2023		138		8			8		146	146			
100045002	AKRON	OH		11/19/2020		1,214		(103)			(103)		1,111	1,111			
100000259	FRESNO	TX		09/27/2016		1,099		(39)			(39)		1,060	1,060			
100132256	ANNA	TX		10/13/2023		60,461		(281)			(281)		60,180	60,180			
100048952	FILLMORE	CA		11/20/2020		10,852		(600)			(600)		10,252	10,252			
100113179	WEST PALM BEACH	FL		06/29/2023		1,719		46			46		1,765	1,765			
100126799	MENTOR ON THE LAKE	OH		08/30/2023		67		259			259		326	326			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127159	MIAMI	FL		08/30/2023		760		136			136		895	895			
100113565	FLAGSTAFF	AZ		06/29/2023		102		163			163		266	266			
100047725	SAN FERNANDO	CA		11/20/2020		1,352		(149)			(149)		1,203	1,203			
100126470	MORGANTOWN	KY		08/30/2023		274		38			38		312	312			
100126886	HUBBARD	OH		08/30/2023		1,077		24			24		1,101	1,101			
100057627	SAVANNAH	GA		06/30/2021		336		(44)			(44)		292	292			
100178122	LAS VEGAS	NV		11/19/2024		(2,218)		(59)			(59)	2,800	524	600	76		76
100112387	OAKLAND	CA		06/29/2023		648		205			205		853	853			
100044718	FOX LAKE	IL		11/19/2020		1,304		87			87		1,391	1,391			
100155754	SARASOTA	FL		06/18/2024		326		(65)			(65)		261	261			
100000242	CORAL SPRINGS	FL		09/27/2016		9,735		602			602		10,337	10,337			
100127381	CASPER	WY		08/30/2023		96		181			181		277	277			
100054862	BIRMINGHAM	AL		03/23/2021		602		(262)			(262)		340	340			
100111613	SAINT ALBANS	ME		06/29/2023		197		223			223		420	420			
100177780	POST FALLS	ID		11/19/2024		363		(41)			(41)		321	321			
100011448	OZARK	MO		12/23/2016		252		76			76		328	328			
100155472	EAST WENATCHEE	WA		06/18/2024		81		(12)			(12)		69	69			
100178159	TOMS RIVER	NJ		11/19/2024		318		(38)			(38)		280	280			
100146407	MERRILLVILLE	IN		03/19/2024		265		(47)			(47)		218	218			
100047584	NORTH BRUNSWICK	NJ		11/20/2020		1,236		(200)			(200)		1,036	1,036			
100113034	BESSEMER	AL		06/29/2023		62		(28)			(28)		34	34			
100117040	PETERSBURG	VA		07/20/2023		282		39			39		321	321			
100030020	CORDOVA	TN		12/20/2018		1,079		(34)			(34)		1,045	1,045			
100078934	CHECOTAH	OK		02/24/2022		434		(13)			(13)		422	422			
100178058	HENDERSON	NV		11/19/2024		307		(35)			(35)		271	271			
100111658	GOODYEAR	AZ		06/29/2023		879		100			100		979	979			
100043389	PHILADELPHIA	PA		08/13/2020		229		43			43		272	272			
100140318	ANNA	TX		01/18/2024		271		(124)			(124)		147	147			
100177931	WESTERVILLE	OH		11/19/2024		320		(36)			(36)		284	284			
100055078	BIRMINGHAM	AL		03/23/2021		(1,356)		(285)			(285)	2,004	363	349	(14)		(14)
100069161	OCALA	FL		09/01/2021		476		(7)			(7)		469	469			
100114102	MADISON	WI		06/29/2023		565		(31)			(31)		533	533			
100178144	MONROE TOWNSHIP	NJ		11/19/2024		470		(50)			(50)		420	420			
100178166	LAKEWOOD	WA		11/19/2024		831		(56)			(56)		775	775			
100139918	NETHERLANDS	NLD		12/28/2023		1,068							1,068	1,068			
100028445	STUART	FL		10/26/2018		907		266			266		1,173	1,173			
100174624	TALLAHASSEE	FL		10/31/2024		161		(11)			(11)		150	150			
100047310	MONROE	MI		11/20/2020		2,659		(243)			(243)		2,416	2,416			
100000275	ROCKWELL	NC		09/27/2016		1,122		(83)			(83)		1,040	1,040			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		494		5			5		499	499			
100116988	SAINT LOUIS	MO		07/20/2023		207		151			151		359	359			
100184797	HOWELL	NJ		12/17/2024		223		(30)			(30)		193	193			
100010765	TITUSVILLE	FL		12/23/2016		845		178			178		1,023	1,023			
100110844	TALLADEGA	AL		06/29/2023		187		3			3		190	190			
100017635	ATLANTA	GA		04/26/2018		252		(151)			(151)		102	102			
100061564	MURDOCK	KS		07/01/2021													
100113815	CHICAGO HEIGHTS	IL		06/29/2023		86		312			312		398	398			
100060760	MUSCLE SHOALS	AL		06/01/2021		497		5			5		502	502			
100113533	KENNEBUNKPORT	ME		06/29/2023		1,343		238			238		1,582	1,582			
100184824	WOODLAND PARK	NJ		12/17/2024		224		(30)			(30)		195	195			
100112598	BAKERSFIELD	CA		06/29/2023		3,191		243			243		3,434	3,434			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060909	MOUNDVILLE	AL		06/01/2021		403		4			4		407	407			
100155807	TONAWANDA	NY		06/18/2024		649		(68)			(68)		581	581			
100014593	RUMFORD	RI		09/27/2017		1,439		(57)			(57)		1,381	1,381			
100043618	DECATUR	GA		08/13/2020		1,125		(87)			(87)		1,039	1,039			
100025556	GOWEN	MI		09/20/2018		175		68			68		243	243			
100145929	SIDNEY	IL		03/19/2024		542		(81)			(81)		461	461			
100111325	MUSKOGEE	OK		06/29/2023		640		(79)			(79)		561	561			
100184926	LEESBURG	VA		12/17/2024		200		(41)			(41)		159	159			
100026325	RIVERDALE	GA		09/20/2018		178		102			102		280	280			
100060415	ROSWELL	NM		06/01/2021		925		6			6		931	931			
100017796	NASHVILLE	TN		04/26/2018		110		2			2		112	112			
100155625	LORENA	TX		06/18/2024		330		(41)			(41)		289	289			
100114233	CORPUS CHRISTI	TX		06/29/2023		790		109			109		900	900			
100114108	BEAVER DAM	WI		06/29/2023		200		10			10		209	209			
100184929	NUNICA	MI		12/17/2024		416		(32)			(32)		384	384			
100112511	COLUMBIA	SC		06/29/2023		33		(33)			(33)						
100066685	YOUNGSTOWN	OH		08/02/2021		121		(2)			(2)		119	119			
100184558	ASHVILLE	OH		12/17/2024		218		(48)			(48)		170	170			
100111672	HOUSTON	TX		06/29/2023		88		29			29		117	117			
100146571	GLOUCESTER	VA		03/19/2024		408		(66)			(66)		342	342			
100062848	BARBERTON	OH		07/01/2021		505		1			1		506	506			
100178024	TUCSON	AZ		11/19/2024		300		(41)			(41)		259	259			
100012072	TAMPA	FL		03/08/2017		581		119			119		700	700			
100082071	TWICKENHAM	GBR		03/30/2022													
100113618	RIVERDALE	GA		06/29/2023		241		236			236		476	476			
100112817	CHICAGO	IL		06/29/2023		1,196		289			289		1,485	1,485			
100177846	TOMS RIVER	NJ		11/19/2024		290		(39)			(39)		251	251			
100013575	MERRILLVILLE	IN		05/25/2017		362		87			87		449	449			
100074500	BELPRE	OH		12/01/2021		1,092		(64)			(64)		1,028	1,028			
100030289	HOUSTON	TX		12/20/2018		284		148			148		432	432			
100182277	RALEIGH	NC		12/12/2024		59,607		2,261			2,261		61,869	61,869			
100177898	GAYLESVILLE	AL		11/19/2024		236		(28)			(28)		209	209			
100146211	TAMPA	FL		03/19/2024		289		(36)			(36)		252	252			
100112548	HAVANA	FL		06/29/2023		1,349		233			233		1,583	1,583			
100145901	BLOOMSBURY	NJ		03/19/2024		238		(43)			(43)		195	195			
100112544	WEST FRANKFORT	IL		06/29/2023		990		61			61		1,051	1,051			
100054092	CREST HILL	IL		03/23/2021		389		8			8		396	396			
100065757	WILKES BARRE	PA		07/28/2021		503		(44)			(44)		459	459			
100155424	MISSOURI CITY	TX		06/18/2024		648		(43)			(43)		605	605			
100012556	LOS BANOS	CA		04/28/2017		225		175			175		401	401			
100184876	GILBERT	AZ		12/17/2024		510		(35)			(35)		475	475			
100064754	LISLE	IL		07/14/2021		647		(67)			(67)		580	580			
100138933	EDINBURG	TX		12/21/2023		811		(161)			(161)		650	650			
100030055	TUCSON	AZ		12/20/2018		1,008		(64)			(64)		944	944			
100184827	MASSAPEQUA PARK	NY		12/17/2024		404		(27)			(27)		377	377			
100069118	ALBUQUERQUE	NM		09/01/2021		517		(19)			(19)		498	498			
100043260	HOUSTON	TX		08/13/2020		345		(49)			(49)		296	296			
100029961	THOMASVILLE	NC		12/20/2018		(1,025)		3			3	2,770	1,748	1,793	45		45
100045647	HUDSON	NC		11/25/2020		420		(100)			(100)		320	320			
100075435	MALDEN	MO		12/01/2021		452		(26)			(26)		426	426			
100043704	GREENWOOD LAKE	NY		08/13/2020		132		21			21		153	153			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043654	FLEETWOOD	PA		08/13/2020		154		(31)			(31)		123	123			
100028635	BONNEY LAKE	WA		10/26/2018		3,538		605			605		4,142	4,142			
100114482	COLUMBUS	OH		06/29/2023		509		235			235		744	744			
100061578	SPARTA	WI		07/01/2021		437		(21)			(21)		415	415			
100076199	MONONGAHELA	PA		01/07/2022		346		(16)			(16)		330	330			
100113666	RIVERDALE	GA		06/29/2023		154		289			289		443	443			
100146393	NOBLESVILLE	IN		03/19/2024		298		(34)			(34)		264	264			
100118057	MARION	IN		07/20/2023		209		115			115		324	324			
100050148	MINNEAPOLIS	MN		11/20/2020		1,465		(212)			(212)		1,253	1,253			
100155565	ATLANTA	GA		06/18/2024		351		(32)			(32)		318	318			
100184470	WEST VALLEY CITY	UT		12/17/2024		329		(23)			(23)		306	306			
100184935	SAUGERTIES	NY		12/17/2024		226		(20)			(20)		206	206			
100076207	MEXICO	ME		01/07/2022		336		(27)			(27)		309	309			
100028035	CRESTVIEW	FL		10/26/2018		176		96			96		272	272			
100047236	COLUMBIA	SC		11/20/2020		602		(164)			(164)		438	438			
100068741	RANGER	GA		09/01/2021		421		(76)			(76)		345	345			
100114380	MONCKS CORNER	SC		06/29/2023		110		12			12		122	122			
100038696	WESTMEATH	IRL		09/27/2019		2,176		1,044			1,044		3,220	3,220			
100184785	EXCELSIOR SPRINGS	MO		12/17/2024		211		(41)			(41)		170	170			
100017409	DALLAS	TX		04/26/2018		463		77			77		540	540			
100054475	N BROOKFIELD	NY		03/23/2021		714		(136)			(136)		578	578			
100155650	CASSELBERRY	FL		06/18/2024		269		(47)			(47)		222	222			
100043070	BROOKLYN PARK	MN		05/28/2020		1,714		(38)			(38)		1,676	1,676			
100057526	SAINT ANN	MO		06/30/2021		313		(9)			(9)		304	304			
100112361	REDFORD	MI		06/29/2023		708		46			46		754	754			
100046066	AUGUSTA	GA		11/25/2020		232		129			129		361	361			
100077365	CLIMAX	GA		01/03/2022		89		(1)			(1)		88	88			
100110983	HIALEAH	FL		06/29/2023		513		415			415		928	928			
100039112	DUBLIN	IRL		09/27/2019		4,410		1,432			1,432		5,841	5,841			
100155417	FOREST LAKE	MN		06/18/2024		369		(29)			(29)		339	339			
100012879	SUNRISE	FL		05/25/2017		167		59			59		226	226			
100047242	AMERICAN FALLS	ID		11/20/2020		(283)		(253)			(253)	1,971	1,435	1,425	(10)		(10)
100111866	SAINT LOUIS	MO		06/29/2023		32		184			184		217	217			
100113289	TEMPE	AZ		06/29/2023		621		13			13		635	635			
100146397	MONTGOMERY	AL		03/19/2024		617		(70)			(70)		546	546			
100070864	OZARK	AL		10/01/2021		584		(7)			(7)		578	578			
100012668	WINTER GARDEN	FL		05/25/2017		296		130			130		426	426			
100053928	ALLENTOWN	PA		03/23/2021		367		(306)			(306)		61	61			
100111923	CONCORD	NC		06/29/2023		99		139			139		237	237			
100055707	DETROIT	MI		03/23/2021		224		(82)			(82)		142	142			
100076177	PIQUA	OH		01/07/2022		541		(19)			(19)		521	521			
100146482	NEW LONDON	CT		03/19/2024		243		(43)			(43)		200	200			
100155490	GEORGETOWN	IN		06/18/2024		236		(49)			(49)		187	187			
100017305	WEST LINN	OR		04/26/2018		4,210		(28)			(28)		4,181	4,181			
100028018	REX	GA		10/26/2018		147		114			114		261	261			
100043995	COLUMBUS	OH		08/19/2020		1,422		(47)			(47)		1,376	1,376			
100114285	MONTGOMERY	AL		06/29/2023		106		119			119		225	225			
100155480	PORTSMOUTH	VA		06/18/2024		239		(49)			(49)		190	190			
100146383	TREMONTON	UT		03/19/2024		274		(47)			(47)		227	227			
100112436	EDGEWOOD	MD		06/29/2023		151		162			162		313	313			
100111959	CHANDLER	AZ		06/29/2023		105		124			124		229	229			

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100043361	NEW ORLEANS	LA		08/13/2020		545		(129)			(129)		416	416			
100010848	CARTHAGE	MO		01/27/2017		923		(161)			(161)		763	763			
100030528	COLUMBIA	SC		12/20/2018		848		43			43		891	891			
100146028	SPOKANE VALLEY	WA		03/19/2024		283		(48)			(48)		236	236			
100062049	RICHLAND	MO		07/01/2021		598		(22)			(22)		576	576			
100184756	BAKERSFIELD	CA		12/17/2024		286		(38)			(38)		248	248			
100061332	DOVER	OH		06/01/2021		311		4			4		316	316			
100178161	FRAMINGHAM	MA		11/19/2024		245		(40)			(40)		205	205			
100066585	MAPLE HEIGHTS	OH		08/02/2021		65		(1)			(1)		64	64			
100077560	MEMPHIS	TN		01/03/2022		369		(17)			(17)		353	353			
100111351	CHICAGO	IL		06/29/2023		303		226			226		529	529			
100031166	MIAMI	FL		03/29/2019		81		92			92		173	173			
100060581	LUBBOCK	TX		06/01/2021		333		4			4		337	337			
100066500	GRIMES	IA		08/02/2021		1,951		(3)			(3)		1,948	1,948			
100177814	LA PLATA	MD		11/19/2024		247		(44)			(44)		203	203			
100054700	DAYTON	OH		03/23/2021		778		(201)			(201)		577	577			
100146374	FITCHBURG	MA		03/19/2024		261		(45)			(45)		215	215			
100038673	CLARE	IRL		09/27/2019		514		387			387		901	901			
100047083	SALISBURY	NC		11/20/2020		352		(66)			(66)		286	286			
100173673	ROERMOND	NLD		10/29/2024		3,211							3,211	3,211			
100053526	NEWVILLE	PA		03/23/2021		1,477		(93)			(93)		1,384	1,384			
100184778	ORTING	WA		12/17/2024		229		(28)			(28)		201	201			
100155363	BEAVERTON	OR		06/18/2024		(2,719)		(20)			(20)	2,733	(6)	55	108	(47)	61
100113259	ELKTON	MD		06/29/2023		80		324			324		405	405			
100042934	SACRAMENTO	CA		05/28/2020		257		(20)			(20)		236	236			
100112106	CALDWELL	ID		06/29/2023		484		34			34		519	519			
100126779	ATHOL	MA		08/30/2023		108		167			167		275	275			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		82		45			45		127	127			
100046264	CHICAGO	IL		11/25/2020		770		(176)			(176)		594	594			
100110999	ALVIN	TX		06/29/2023		1,894		123			123		2,017	2,017			
100055176	OKLAHOMA CITY	OK		03/23/2021		(2,387)		(140)			(140)	2,763	237	432	196	(1)	195
100000402	BIRMINGHAM	AL		09/27/2016		105		(7)			(7)		98	98			
100014494	RIO RANCHO	NM		09/27/2017		1,058		67			67		1,125	1,125			
100117352	FRESNO	CA		07/20/2023		9,184		1,193			1,193		10,376	10,376			
100177988	HIWASSE	AR		11/19/2024		633		(44)			(44)		588	588			
100060782	MERRILLVILLE	IN		06/01/2021		316		4			4		320	320			
100114298	BOLINGBROOK	IL		06/29/2023		95		271			271		366	366			
100155403	FREDERICK	MD		06/18/2024		260		(51)			(51)		208	208			
100113217	PRINCETON	IL		06/29/2023		73		28			28		102	102			
100043377	NORFOLK	VA		08/13/2020		2,280		43			43		2,322	2,322			
100047493	GRIFFIN	GA		11/20/2020		740		(20)			(20)		721	721			
100011992	KANSAS CITY	MO		03/08/2017		1,042		179			179		1,220	1,220			
100146287	OKLAHOMA CITY	OK		03/19/2024		244		(43)			(43)		201	201			
100053821	FLORENCE	AL		03/23/2021		271		(44)			(44)		227	227			
100155543	BERLIN	NJ		06/18/2024		173		(24)			(24)		149	149			
100113458	LITHONIA	GA		06/29/2023		104		110			110		214	214			
100060623	MOUNT HOLLY	NC		06/01/2021		418		4			4		422	422			
100012139	DURHAM	NC		03/08/2017		244		39			39		284	284			
100012425	NORTH LAS VEGAS	NV		04/28/2017		490		69			69		559	559			
100047337	CLEARWATER	FL		11/20/2020		3,979		(158)			(158)		3,821	3,821			
100012713	HOLIDAY	FL		05/25/2017		190		57			57		246	246			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012854	ORLANDO	FL		05/25/2017		500		84			84		584	584			
100043919	CHARLOTTE	NC		08/19/2020		241		(19)			(19)		222	222			
100178168	NORTH HAVEN	CT		11/19/2024		311		(45)			(45)		266	266			
100077208	NORTH HIGHLANDS	CA		01/03/2022		600		(11)			(11)		589	589			
100060595	SAN ANTONIO	TX		06/01/2021		1,053		7			7		1,060	1,060			
100012048	BEAUMONT	TX		03/08/2017		196		105			105		301	301			
100012633	HIALEAH	FL		05/25/2017		(234)		472			472		237	237			
100128111	MADISON	TN		09/08/2023		142		34			34		176	176			
100114003	WEST PALM BEACH	FL		06/29/2023		1,407		203			203		1,609	1,609			
100155695	RANDALLSTOWN	MD		06/18/2024		245		(42)			(42)		204	204			
100014335	COLUMBIA	SC		09/27/2017		228		175			175		403	403			
100155639	SAINT LEONARD	MD		06/18/2024		363		(36)			(36)		327	327			
100014771	MIAMI GARDENS	FL		10/30/2017		272		250			250		522	522			
100184722	SPANAWAY	WA		12/17/2024		217		(32)			(32)		185	185			
100030381	HUMBLE	TX		12/20/2018		3,478		52			52		3,530	3,530			
100063119	EL DORADO	KS		07/01/2021		230		1			1		231	231			
100062121	BATON ROUGE	LA		07/01/2021		386		(10)			(10)		376	376			
100113639	VINELAND	NJ		06/29/2023		(2,573)		298			298	2,678	404	393	30	(41)	(11)
100112011	GRAND JUNCTION	CO		06/29/2023		486		52			52		539	539			
100012420	ROMULUS	MI		04/28/2017		(2,041)		38			38	2,668	666	723	57		57
100134871	BEAUMONT	TX		10/30/2023		116		(26)			(26)		90	90			
100055677	SAYLORSBURG	PA		03/23/2021		1,052		(183)			(183)		868	868			
100027993	HAMMONTON	NJ		10/26/2018		1,586		166			166		1,752	1,752			
100113099	DALLAS	GA		06/29/2023		225		584			584		809	809			
100017124	EFFINGHAM	SC		04/26/2018		1,194		54			54		1,249	1,249			
100055484	KANSAS CITY	MO		03/23/2021		198		(67)			(67)		131	131			
100047135	COCONUT CREEK	FL		11/20/2020		266		(119)			(119)		147	147			
100055653	ELORA	TN		03/23/2021		340		(77)			(77)		264	264			
100114471	LAKELAND	FL		06/29/2023		233		59			59		292	292			
100155380	LEXINGTON	KY		06/18/2024		99		(23)			(23)		75	75			
100114188	LAWTON	OK		06/29/2023		1,033		143			143		1,176	1,176			
100087172	MELBOURNE	FL		10/25/2022		405		95			95		500	500			
100155835	FREDERICKSBURG	VA		06/18/2024		2,180		(216)			(216)		1,964	1,964			
100157549	AMSTERDAM	NLD		06/28/2024		960							960	960			
100076021	KOKOMO	IN		01/07/2022		302		(26)			(26)		276	276			
100044927	FINDLAY	OH		11/19/2020		329		35			35		364	364			
100066586	PESHTIGO	WI		08/02/2021		554		(7)			(7)		546	546			
100043650	HUNTSVILLE	TX		08/13/2020		197		(56)			(56)		141	141			
100155853	WEST JORDAN	UT		06/18/2024		434		(50)			(50)		384	384			
100029853	SPRINGFIELD	MA		12/20/2018		220		28			28		248	248			
100184667	COLORADO SPRINGS	CO		12/17/2024		194		(32)			(32)		162	162			
100118690	PLANTATION	FL		07/25/2023		17,637		(283)			(283)		17,354	17,354			
100077326	KANSAS CITY	MO		01/03/2022		309		(11)			(11)		298	298			
100055241	SEBRING	FL		03/23/2021		241		(58)			(58)		183	183			
100053537	ALBANY	GA		03/23/2021		941		(253)			(253)		687	687			
100044731	APPLE CREEK	OH		11/19/2020		1,111		(39)			(39)		1,072	1,072			
100114136	DES MOINES	IA		06/29/2023		160		224			224		384	384			
100057879	BROWNSVILLE	TX		06/30/2021		320		(42)			(42)		278	278			
100111452	LOWELL	MI		06/29/2023		380		398			398		778	778			
100113772	ARDSLEY	NY		06/29/2023		1,643		136			136		1,779	1,779			
100184904	ROCHESTER HILLS	MI		12/17/2024		191		(39)			(39)		152	152			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114155	FORT LAUDERDALE	FL		06/29/2023		766		10			10		775	775			
100184838	ACWORTH	GA		12/17/2024		207		(31)			(31)		175	175			
100029955	ALBUQUERQUE	NM		12/20/2018		1,676		175			175		1,852	1,852			
100043185	ALBUQUERQUE	NM		05/28/2020		1,289		(54)			(54)		1,235	1,235			
100131760	LEXINGTON	KY		10/06/2023		2,226		95			95		2,322	2,322			
100126887	LENOIR	NC		08/30/2023		628		28			28		656	656			
100113303	OMAHA	NE		06/29/2023		174		(42)			(42)		131	131			
100012521	LOUISVILLE	KY		04/28/2017		245		166			166		410	410			
100047533	NILES	OH		11/20/2020		438		(58)			(58)		380	380			
100054004	WEST POINT	GA		03/23/2021		490		(306)			(306)		184	184			
100184519	WASILLA	AK		12/17/2024		194		(30)			(30)		165	165			
100055759	TAYLOR	PA		03/23/2021		403		(115)			(115)		288	288			
100126895	EAST SAINT LOUIS	IL		08/30/2023		428		284			284		711	711			
100184695	VERNON ROCKVILLE	CT		12/17/2024		219		(46)			(46)		173	173			
100076917	ALUM BRIDGE	WV		01/03/2022		375		(13)			(13)		361	361			
100046757	INDIANAPOLIS	IN		11/20/2020		288		(144)			(144)		144	144			
100184590	LANCASTER	CA		12/17/2024		221		(31)			(31)		190	190			
100030009	CHARLOTTE	NC		12/20/2018		901		71			71		972	972			
100025177	PALMYRA	VA		09/20/2018		204		374			374		578	578			
100155663	ADDISON	IL		06/18/2024		789		(96)			(96)		693	693			
100113115	ST PAUL	MN		06/29/2023		2,384		261			261		2,646	2,646			
100118051	MAPLE HEIGHTS	OH		07/20/2023		215		171			171		386	386			
100062119	SAVANNA	IL		07/01/2021		465		(3)			(3)		462	462			
100054470	WHITESBURG	TN		03/23/2021		2,196		(414)			(414)		1,782	1,782			
100045544	LANSING	MI		11/25/2020		249		38			38		288	288			
100155544	HILLSBOROUGH TOWNSHIP	NJ		06/18/2024		229		(52)			(52)		178	178			
100155738	JEFFERSON	GA		06/18/2024		236		(53)			(53)		184	184			
100110927	DILLWYN	VA		06/29/2023		163		(19)			(19)		144	144			
100017386	WEST HARTFORD	CT		04/26/2018		801		4			4		805	805			
100112685	HAMPTON	VA		06/29/2023		639		21			21		661	661			
100113196	MIAMI	FL		06/29/2023		1,621		113			113		1,734	1,734			
100113019	RIPLEY	TN		06/29/2023		701		(98)			(98)		603	603			
100061268	CAMILLA	GA		06/01/2021		(2,221)		4			4	2,619	402	399	(3)		(3)
100112222	LEXINGTON	GA		06/29/2023		166		163			163		329	329			
100068510	HOT SPRINGS	AR		08/25/2021		320		(41)			(41)		279	279			
100082631	SHALLOTTE	NC		04/14/2022		2,443		(82)			(82)		2,361	2,361			
100146252	FORT WASHINGTON	MD		03/19/2024		1,554		(137)			(137)		1,417	1,417			
100130241	ROME	GA		09/28/2023		844		(174)			(174)		669	669			
100055081	BESSEMER	AL		03/23/2021		845		(267)			(267)		578	578			
100126572	EAST POINT	GA		08/30/2023		706		102			102		809	809			
100011587	MEMPHIS	TN		03/08/2017		370		129			129		500	500			
100075056	SELMA	NC		12/01/2021		436		(15)			(15)		421	421			
100113161	HOLIDAY	FL		06/29/2023		277		(83)			(83)		194	194			
100155692	BRUNSWICK	GA		06/18/2024		230		(50)			(50)		180	180			
100113502	ASHEVILLE	NC		06/29/2023		287		24			24		311	311			
100076951	WYANDOTTE	MI		01/03/2022		352		(9)			(9)		343	343			
100155624	PRAIRIE GROVE	AR		06/18/2024		248		(52)			(52)		196	196			
100043360	SICKLERVILLE	NJ		08/13/2020		1,120		(235)			(235)		885	885			
100112686	HAMPTON	VA		06/29/2023		605		(86)			(86)		519	519			
100146524	LEWISTON	ID		03/19/2024		402		(54)			(54)		348	348			
100031122	HAMPTON TWP	NJ		03/29/2019		6,858		541			541		7,399	7,399			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114055	CINCINNATI	OH		06/29/2023		821		275			275		1,097	1,097			
100112505	TAMPA	FL		06/29/2023		521		352			352		873	873			
100155680	HOPEWELL	VA		06/18/2024		247		(50)			(50)		197	197			
100029964	GRAND PRAIRIE	TX		12/20/2018		834		(41)			(41)		793	793			
100055643	LESLIE	GA		03/23/2021		351		(125)			(125)		227	227			
100114292	ROMEOVILLE	IL		06/29/2023		97		268			268		365	365			
100113853	MISHAWAKA	IN		06/29/2023		105		221			221		326	326			
100184849	WOODBRIDGE	VA		12/17/2024		193		(24)			(24)		170	170			
100026827	LAMONT	CA		09/26/2018		337		63			63		400	400			
100054068	VANDERGRIFT	PA		03/23/2021		278		(231)			(231)		48	48			
100155713	CHARLOTTESVILLE	VA		06/18/2024		80		(19)			(19)		62	62			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		157		101			101		258	258			
100066353	COUNCIL BLUFFS	IA		08/02/2021		336		(11)			(11)		325	325			
100146121	BROCKTON	MA		03/19/2024		255		(45)			(45)		211	211			
100112129	FAYETTEVILLE	NC		06/29/2023		79		33			33		112	112			
100077250	PORTSMOUTH	VA		01/03/2022		198		(8)			(8)		190	190			
100146344	MENIFEE	CA		03/19/2024		283		(48)			(48)		236	236			
100067255	NORTH VERNON	IN		08/02/2021		409		19			19		428	428			
100127256	BELMONT	NC		08/30/2023		273		(14)			(14)		259	259			
100146360	BARSTOW	CA		03/19/2024		264		(45)			(45)		218	218			
100076132	PHILADELPHIA	PA		01/07/2022		328		(13)			(13)		315	315			
100178050	BROWNSTOWN	MI		11/19/2024		205		(46)			(46)		159	159			
100055433	PHILADELPHIA	PA		03/23/2021		823		35			35		858	858			
100076182	BEAUMONT	TX		01/07/2022		320		(25)			(25)		296	296			
100114040	CANTON	GA		06/29/2023		1,241		131			131		1,372	1,372			
100177788	COLUMBIA	SC		11/19/2024		294		(51)			(51)		243	243			
100177870	THREE RIVERS	MI		11/19/2024		239		(44)			(44)		196	196			
100014727	SAN DIEGO	CA		09/27/2017		242		53			53		295	295			
100111408	REDFORD	MI		06/29/2023		71		359			359		430	430			
100113926	HOUMA	LA		06/29/2023		173		39			39		212	212			
100113803	NAMPA	ID		06/29/2023		106		238			238		344	344			
100011095	BAKERSFIELD	CA		12/23/2016		870		138			138		1,008	1,008			
100071697	JOPLIN	MO		10/14/2021		286		(27)			(27)		259	259			
100112601	THE WOODLANDS	TX		06/29/2023		1,057		2			2		1,059	1,059			
100113697	PETERSBURG	VA		06/29/2023		895		(171)			(171)		724	724			
100114275	FREMONT	IN		06/29/2023		888		125			125		1,012	1,012			
100110878	SHELBY	AL		06/29/2023		82		79			79		161	161			
100065605	COLUMBIA	MO		07/28/2021		715		(48)			(48)		666	666			
100178032	WAYNESBORO	VA		11/19/2024		257		(44)			(44)		212	212			
100065474	COLUMBIA	MO		07/28/2021		715		(48)			(48)		666	666			
100030484	RAYTOWN	MO		12/20/2018		972		72			72		1,044	1,044			
100029940	PERALTA	NM		12/20/2018		367		187			187		555	555			
100043370	OKLAHOMA CITY	OK		08/13/2020		985		(172)			(172)		813	813			
100127085	GREENCASTLE	IN		08/30/2023		771		(76)			(76)		696	696			
100043971	DES PLAINES	IL		08/19/2020		(41)		41			41						
100054553	FLINT	MI		03/23/2021		485		(267)			(267)		217	217			
100114238	NORTH HUNTINGTON	PA		06/29/2023		1,021		60			60		1,081	1,081			
100065974	GREEN BAY	WI		08/02/2021		443		(16)			(16)		427	427			
100118049	BALTIMORE	MD		07/20/2023		187		135			135		321	321			
100184874	ARDMORE	OK		12/17/2024		284		(20)			(20)		264	264			
100060924	OWENSBORO	KY		06/01/2021		2,969		15			15		2,984	2,984			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113400	CHICAGO	IL		06/29/2023		4		567			567		572	572			
100113136	HAMILTON	OH		06/29/2023		436		195			195		632	632			
100155608	NEW BRAUNFELS	TX		06/18/2024		592		(46)			(46)		546	546			
100050258	CINCINNATI	OH		11/20/2020		1,011		(117)			(117)		894	894			
100146008	JACKSONVILLE	FL		03/19/2024		98		(20)			(20)		79	79			
100144843	UNITED KINGDOM	GBR		03/12/2024		435		426			426		861	861			
100064727	BALTIMORE	MD		07/14/2021		391		(44)			(44)		347	347			
100184542	XENIA	OH		12/17/2024		598		(64)			(64)		534	534			
100155006	CLEVELAND	OH		07/19/2024		131		(18)			(18)		113	113			
100047063	CENTER CITY	MN		11/20/2020		185		(89)			(89)		96	96			
100030496	REX	GA		12/20/2018		1,086		128			128		1,215	1,215			
100047518	ELGIN	IL		11/20/2020		1,395		(245)			(245)		1,150	1,150			
100112142	LA MARQUE	TX		06/29/2023		(31)		348			348		317	317			
100184933	CONYERS	GA		12/17/2024		200		(27)			(27)		174	174			
100112834	CHICAGO	IL		06/29/2023		114		54			54		167	167			
100126805	BLUE ISLAND	IL		08/30/2023		93		159			159		252	252			
100000490	FULTON	MO		09/27/2016		766		(13)			(13)		753	753			
100078965	AKRON	OH		02/24/2022		476		12			12		488	488			
100014586	CARMICHAEL	CA		09/27/2017		410		65			65		475	475			
100178152	CHICAGO	IL		11/19/2024		1,114		(86)			(86)		1,027	1,027			
100177875	ELKRIDGE	MD		11/19/2024		236		(38)			(38)		198	198			
100050188	PROVO	UT		11/20/2020		1,206		(147)			(147)		1,059	1,059			
100155548	ROANOKE	VA		06/18/2024		54		(17)			(17)		37	37			
100146142	ANDOVER	MN		03/19/2024		1,722		(147)			(147)		1,575	1,575			
100047697	SUMMERTOWN	TN		11/20/2020		536		(91)			(91)		445	445			
100112633	MIDLAND	TX		06/29/2023		698		58			58		755	755			
100146509	COVINGTON	GA		03/19/2024		462		(72)			(72)		391	391			
100054523	WEST LAFAYETTE	OH		03/23/2021		222		(33)			(33)		189	189			
100074584	DAYTON	OH		12/01/2021		344		(50)			(50)		294	294			
100184854	RIO GRANDE	NJ		12/17/2024		622		(64)			(64)		558	558			
100053760	TURTLE LAKE	WI		03/23/2021		275		(24)			(24)		251	251			
100177850	YPSILANTI	MI		11/19/2024		241		(52)			(52)		189	189			
100061228	SAINT LOUIS	MO		06/01/2021		109		(1)			(1)		108	108			
100054726	CROSWELL	MI		03/23/2021		217		(70)			(70)		148	148			
100055789	TARKIO	MO		03/23/2021		180		(13)			(13)		166	166			
100075175	PROPHETSTOWN	IL		12/01/2021		579		(15)			(15)		564	564			
100053503	CEDAR HILL	MO		03/23/2021		1,174		(147)			(147)		1,028	1,028			
100049582	MINERVA	OH		11/20/2020		932		(88)			(88)		844	844			
100177996	WEST VALLEY CITY	UT		11/19/2024		305		(41)			(41)		264	264			
100155810	VERO BEACH	FL		06/18/2024		258		(57)			(57)		201	201			
100063831	PARSONS	KS		07/01/2021		362		(5)			(5)		358	358			
100111434	YPSILANTI	MI		06/29/2023		85		104			104		188	188			
100054274	BATON ROUGE	LA		03/23/2021		205		(47)			(47)		159	159			
100047394	GREENSBORO	NC		11/20/2020		1,446		(131)			(131)		1,315	1,315			
100010921	ESCANABA	MI		12/23/2016		674		2			2		677	677			
100146032	ALLENTON	WI		03/19/2024		243		(43)			(43)		200	200			
100127278	LAKEWOOD	WA		08/30/2023		76		32			32		107	107			
100145960	BATESVILLE	AR		03/19/2024		(1,594)		(42)			(42)	1,852	215	211	(4)		(4)
100031494	MODESTO	CA		03/29/2019		1,673		78			78		1,752	1,752			
100062787	GRAND RIDGE	IL		07/01/2021		787		(28)			(28)		759	759			
100145890	HANOVER	IN		03/19/2024		242		(42)			(42)		200	200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100060700	WICHITA	KS		06/01/2021		420		5			5		425	425			
100145898	BEAUFORT	SC		03/19/2024		253		(44)			(44)		209	209			
100146166	HILLSBORO	OR		03/19/2024		252		(43)			(43)		209	209			
100145897	MONTROSS	VA		03/19/2024		237		(41)			(41)		196	196			
100078912	AUGUSTA	GA		02/24/2022		300		3			3		303	303			
100155522	MILTON	FL		06/18/2024		260		(41)			(41)		219	219			
100077535	AMERICUS	GA		01/03/2022		112		(4)			(4)		109	109			
100146019	STANSBURY PARK	UT		03/19/2024		259		(44)			(44)		215	215			
100071222	DARBY	PA		10/01/2021		364		4			4		368	368			
100155824	ATASCADERO	CA		06/18/2024		284		(56)			(56)		228	228			
100145988	SUMMERVILLE	SC		03/19/2024		270		(46)			(46)		224	224			
100043116	STREETSBORO	OH		05/28/2020		1,132		72			72		1,204	1,204			
100146181	WINTER PARK	FL		03/19/2024		353		(50)			(50)		303	303			
100146557	UNION	OR		03/19/2024		273		(45)			(45)		228	228			
100112649	WARNER ROBINS	GA		06/29/2023		1,624		167			167		1,791	1,791			
100025458	BOYNTON BEACH	FL		09/20/2018		1,603		1,003			1,003		2,607	2,607			
100155599	MIDDLETOWN	DE		06/18/2024		1,003		(175)			(175)		829	829			
100155453	SAINT ANTHONY	ID		06/18/2024		1,855		(216)			(216)		1,639	1,639			
100078897	MONTGOMERY	AL		02/24/2022		301		(8)			(8)		292	292			
100146340	FOLCROFT	PA		03/19/2024		300		(48)			(48)		253	253			
100174958	JEANNETTE	PA		10/31/2024		141		(19)			(19)		122	122			
100047395	SNELLVILLE	GA		11/20/2020		2,438		(214)			(214)		2,225	2,225			
100112819	TAHLEQUAH	OK		06/29/2023		230		16			16		246	246			
100043737	COCOA	FL		08/13/2020		626		(73)			(73)		553	553			
100112001	FORT WORTH	TX		06/29/2023		787		93			93		880	880			
100178099	MOBILE	AL		11/19/2024		312		(39)			(39)		273	273			
100044815	CHICAGO	IL		11/19/2020		1,547		(131)			(131)		1,416	1,416			
100114257	SLAUGHTER	LA		06/29/2023		832		16			16		848	848			
100132260	MELISSA	TX		10/13/2023		5,208		16			16		5,224	5,224			
100112309	LOCKPORT	NY		06/29/2023		97		43			43		140	140			
100155623	MYRTLE BEACH	SC		06/18/2024		1,126		(182)			(182)		944	944			
100155541	CENTREVILLE	MD		06/18/2024		284		(53)			(53)		232	232			
100012289	WINSTON-SALEM	NC		04/28/2017		754		123			123		878	878			
100054352	ENDICOTT	NY		03/23/2021		167		(24)			(24)		143	143			
100055543	ROCKY MOUNT	MO		03/23/2021		692		(129)			(129)		562	562			
100113149	PINECREST	FL		06/29/2023		2,658		87			87		2,745	2,745			
100177858	LEXINGTON	SC		11/19/2024		417		(43)			(43)		373	373			
100011993	WASHINGTON	DC		03/08/2017		2,943		2,634			2,634		5,577	5,577			
100111064	WILDWOOD	NJ		06/29/2023		267		375			375		643	643			
100047115	EATON RAPIDS	MI		11/20/2020		1,768		(276)			(276)		1,492	1,492			
100061248	VILLARD	MN		06/01/2021		367		4			4		371	371			
100112491	ROMEOVILLE	IL		06/29/2023		75		245			245		320	320			
100126758	BELLEVILLE	MI		08/30/2023		1,264		322			322		1,586	1,586			
100054639	AKRON	OH		03/23/2021		53		(53)			(53)						
100014865	AVON PARK	FL		11/21/2017		72		536			536		608	608			
100030545	HOUSTON	TX		12/20/2018		820		(57)			(57)		763	763			
100074544	BALTIMORE	MD		12/01/2021		358		(11)			(11)		348	348			
100013177	SAINT PETERSBURG	FL		05/25/2017		1,266		313			313		1,579	1,579			
100155687	CIBOLO	TX		06/18/2024		401		(23)			(23)		378	378			
100064375	CHICKASAW	AL		07/01/2021		119							119	119			
100126737	DALLAS	GA		08/30/2023		295		80			80		375	375			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047284	PORTAGE	IN		11/20/2020		1,221		(118)			(118)		1,102	1,102			
100155536	LAKEVILLE	MA		06/18/2024		81		(15)			(15)		67	67			
100116172	MARSHFIELD	WI		07/20/2023		(68)		68			68						
100155790	CAPE CORAL	FL		06/18/2024		221		(45)			(45)		176	176			
100126675	ST CHARLES	IL		08/30/2023		1,439		365			365		1,804	1,804			
100177725	CHICAGO	IL		11/19/2024		284		(34)			(34)		251	251			
100024514	ELGIN	IL		09/20/2018		4,359		1,746			1,746		6,105	6,105			
100184532	APPLE VALLEY	CA		12/17/2024		286		(31)			(31)		255	255			
100145894	LORAIN	OH		03/19/2024		269		(46)			(46)		222	222			
100111170	UNIVERSITY PARK	IL		06/29/2023		(55)		416			416		361	361			
100178045	WASHINGTON	MI		11/19/2024		357		(38)			(38)		319	319			
100050212	BROKEN ARROW	OK		11/20/2020		452		(43)			(43)		409	409			
100066421	SYLACAUGA	AL		08/02/2021		419		(9)			(9)		411	411			
100178146	MOUNT LAUREL	NJ		11/19/2024		252		(29)			(29)		223	223			
100184831	KENNER	LA		12/17/2024		205		(28)			(28)		177	177			
100177792	PORTERVILLE	CA		11/19/2024		567		(46)			(46)		521	521			
100155833	WINTER GARDEN	FL		06/18/2024		303		(60)			(60)		243	243			
100155767	CALIFORNIA	MD		06/18/2024		248		(44)			(44)		203	203			
100012029	PHILADELPHIA	PA		03/08/2017		2,333		335			335		2,669	2,669			
100047569	HAMMOND	IN		11/20/2020		1,332		(199)			(199)		1,134	1,134			
100155399	COATESVILLE	PA		06/18/2024		221		(50)			(50)		171	171			
100100786	FRESNO	CA		04/28/2023		1,583		131			131		1,714	1,714			
100062583	ALBUQUERQUE	NM		07/01/2021		330		(11)			(11)		319	319			
100079133	WARNER ROBINS	GA		02/24/2022		311		(8)			(8)		302	302			
100184694	LAKE HAVASU CITY	AZ		12/17/2024		198		(30)			(30)		168	168			
100146155	PIEDMONT	SC		03/19/2024		321		(48)			(48)		274	274			
100047544	PALATINE	IL		11/20/2020		818		(88)			(88)		730	730			
100112370	ELK MOUND	WI		06/29/2023		513		40			40		553	553			
100069315	TULSA	OK		09/01/2021		408		(1)			(1)		407	407			
100076183	MONACA	PA		01/07/2022		301		(21)			(21)		280	280			
100113669	KNOXVILLE	TN		06/29/2023		1,171		(26)			(26)		1,145	1,145			
100054400	FAIRMONT	NC		03/23/2021		598		27			27		625	625			
100046810	HILLIARD	OH		11/20/2020		407		(99)			(99)		309	309			
100178135	BLUFFTON	SC		11/19/2024		199		(32)			(32)		167	167			
100011268	ANTHONY	NM		12/23/2016		807		10			10		816	816			
100155630	BAKERSFIELD	CA		06/18/2024		250		(37)			(37)		213	213			
100127147	ST. LOUIS	MO		08/30/2023		193		63			63		257	257			
100043048	DALLAS	TX		05/28/2020		235		7			7		242	242			
100145954	COTTONWOOD	AZ		03/19/2024		438		(57)			(57)		381	381			
100028156	NEW PORT RICHEY	FL		10/26/2018		254		121			121		375	375			
100126537	CARBONDALE	PA		08/30/2023		693		174			174		867	867			
100155194	YORK	PA		07/19/2024		150		(11)			(11)		139	139			
100011338	FRANKFORT	OH		12/23/2016		1,498		(117)			(117)		1,381	1,381			
100111701	MILWAUKEE	WI		06/29/2023		455		339			339		795	795			
100043667	BROOKHAVEN	PA		08/13/2020		140		(23)			(23)		118	118			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		491		(34)			(34)		456	456			
100126774	DESOTO	TX		08/30/2023		1,138		116			116		1,255	1,255			
100177934	CAPE CHARLES	VA		11/19/2024		233		(48)			(48)		185	185			
100127010	HOUSTON	TX		08/30/2023		206		251			251		457	457			
100113641	COLUMBIA	SC		06/29/2023		1,226		174			174		1,400	1,400			
100146372	DALLAS	PA		03/19/2024		227		(40)			(40)		187	187			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112331	GONZALES	TX		06/29/2023		107		12			12		119	119			
100126754	UPPER DARBY	PA		08/30/2023		253		(29)			(29)		224	224			
100047335	WACO	TX		11/20/2020		1,937		(337)			(337)		1,599	1,599			
100047221	WESLEY CHAPEL	FL		11/20/2020		1,414		(159)			(159)		1,255	1,255			
100054708	PLEASANTVILLE	NJ		03/23/2021		704		(185)			(185)		519	519			
100044938	LAKE WORTH	FL		11/19/2020		697		208			208		905	905			
100146106	BAKERSFIELD	CA		03/19/2024		274		(45)			(45)		229	229			
100055644	ROCHESTER	NY		03/23/2021		1,056		(286)			(286)		769	769			
100055090	DETROIT	MI		03/23/2021		259		(50)			(50)		209	209			
100053708	KEENE	TX		03/23/2021		705		(352)			(352)		353	353			
100178121	PENDLETON	IN		11/19/2024		250		(34)			(34)		215	215			
100127287	NEWPORT NEWS	VA		08/30/2023		66		304			304		369	369			
100178198	BRUCETON MILLS	WV		11/19/2024		271		(36)			(36)		235	235			
100113133	SILER CITY	NC		06/29/2023		86		51			51		136	136			
100146531	WOODSTOWN	NJ		03/19/2024		2,846		(232)			(232)		2,614	2,614			
100031348	AURORA	IL		03/29/2019		278		120			120		398	398			
100113961	PITTSBURGH	PA		06/29/2023		92		10			10		103	103			
100114024	JACKSONVILLE	FL		06/29/2023		1,786		227			227		2,013	2,013			
100184582	FONTANA	CA		12/17/2024		194		(48)			(48)		147	147			
100127211	SAINT LOUIS	MO		08/30/2023		1,202		(52)			(52)		1,151	1,151			
100029978	KANSAS CITY	MO		12/20/2018		1,246		37			37		1,283	1,283			
100115567	ARLINGTON	TX		07/19/2023		15,970		(325)			(325)		15,645	15,645			
100061289	MAPLE HEIGHTS	OH		06/01/2021		559		4			4		563	563			
100026064	PHARR	TX		09/20/2018		394		143			143		537	537			
100126856	PLEASANTVILLE	NJ		08/30/2023		819		130			130		948	948			
100064191	BOARDMAN	OH		07/01/2021		451		31			31		482	482			
100062906	FOUNTAIN	NC		07/01/2021		442		(10)			(10)		432	432			
100184702	ELGIN	OR		12/17/2024		748		(46)			(46)		702	702			
100155464	LIVERMORE	CO		06/18/2024		241		(46)			(46)		195	195			
100177757	CAMDENTON	MO		11/19/2024		283		(37)			(37)		247	247			
100110876	SAINT LOUIS	MO		06/29/2023		324		139			139		462	462			
100114165	LAKE HAVASU CITY	AZ		06/29/2023		86		291			291		376	376			
100114018	BONNER SPRINGS	KS		06/29/2023		1,348		146			146		1,494	1,494			
100113098	VAN ETTEN	NY		06/29/2023		163		304			304		467	467			
100146201	SPRINGFIELD	MO		03/19/2024		332		(49)			(49)		282	282			
100054931	AKRON	OH		03/23/2021		351		(79)			(79)		272	272			
100146196	SOLON	OH		03/19/2024		684		(69)			(69)		614	614			
100184614	RIVERSIDE	CA		12/17/2024		191		(34)			(34)		157	157			
100029907	LITHONIA	GA		12/20/2018		1,449		61			61		1,510	1,510			
100026878	WEST HARTFORD	CT		09/26/2018		53		1,393			1,393		1,447	1,447			
100111159	ERIE	PA		06/29/2023		523		242			242		765	765			
100170219	HASLET	TX		10/08/2024		1,574		(161)			(161)		1,413	1,413			
100155645	LA QUINTA	CA		06/18/2024		578		(81)			(81)		497	497			
100111374	ASTORIA	NY		06/29/2023		1,458		744			744		2,202	2,202			
100048970	DEERFIELD	IL		11/20/2020		9,173		(187)			(187)		8,986	8,986			
100146487	LUSBY	MD		03/19/2024		253		(45)			(45)		209	209			
100126683	ROYAL PALM BEACH	FL		08/30/2023		297		83			83		380	380			
100064696	LADSON	SC		07/14/2021		302		(42)			(42)		260	260			
100154733	LORAIN	OH		07/19/2024		137		(29)			(29)		107	107			
100113711	CATHEDRAL CITY	CA		06/29/2023		1,082		39			39		1,121	1,121			
100111591	ATLANTA	GA		06/29/2023		39		192			192		231	231			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044981	RIVERDALE	GA		11/19/2020		1,119		(40)			(40)		1,079	1,079			
100061286	COUNCIL BLUFFS	IA		06/01/2021		286		4			4		290	290			
100146178	SURPRISE	AZ		03/19/2024		359		(51)			(51)		308	308			
100145895	RICHMOND	VA		03/19/2024		225		(40)			(40)		185	185			
100126959	WAYNESVILLE	GA		08/30/2023		153		(153)			(153)						
100012130	SCOTTSBURG	IN		03/08/2017		163		58			58		220	220			
100112019	LEXINGTON	TN		06/29/2023		95		6			6		102	102			
100111381	SHELLMAN	GA		06/29/2023		942		(40)			(40)		902	902			
100047379	DURHAM	NC		11/20/2020		677		(113)			(113)		564	564			
100069774	WYOMING	MI		09/01/2021		1,728		60			60		1,787	1,787			
100043344	LITHONIA	GA		08/13/2020		2,242		(245)			(245)		1,996	1,996			
100014161	SORRENTO	FL		05/25/2017		184		12			12		196	196			
100112128	SHAWNEE	OK		06/29/2023		96		4			4		100	100			
100031132	TUCSON	AZ		03/29/2019		174		163			163		336	336			
100155825	WALDORF	MD		06/18/2024		229		(40)			(40)		188	188			
100127265	BLAIR	OK		08/30/2023		514		(17)			(17)		497	497			
100184489	DAYTON	VA		12/17/2024		181		(32)			(32)		149	149			
100111101	HOSTETTER	PA		06/29/2023		669		57			57		726	726			
100184855	DOUGLASVILLE	GA		12/17/2024		200		(26)			(26)		174	174			
100110843	GRIFFIN	GA		06/29/2023		586		(50)			(50)		536	536			
100055067	SANDUSKY	OH		03/23/2021		658		(232)			(232)		427	427			
100063358	BUFFALO	NY		07/01/2021		392		(2)			(2)		390	390			
100155602	ADELANTO	CA		06/18/2024		164		(36)			(36)		128	128			
100148913	MADISON	AL		04/17/2024		42,585		1,564			1,564		44,150	44,150			
100154983	DETROIT	MI		07/19/2024		140		(11)			(11)		129	129			
100053372	NORMAL	IL		03/23/2021		1,003		(3)			(3)		1,000	1,000			
100063133	ANDOVER	NY		07/01/2021		421		13			13		434	434			
100113939	POCATELLO	ID		06/29/2023		3,154		79			79		3,233	3,233			
100155569	GOTHA	FL		06/18/2024		75		(18)			(18)		57	57			
100155596	SANTA CLARITA	CA		06/18/2024		255		(54)			(54)		201	201			
100055654	CALHOUN FALLS	SC		03/23/2021		954		(129)			(129)		824	824			
100048629	WINSTON SALEM	NC		11/20/2020		909		(130)			(130)		779	779			
100127123	N CHARLESTON	SC		08/30/2023		400		204			204		604	604			
100011275	FAYETTEVILLE	WV		12/23/2016		197		(12)			(12)		185	185			
100184642	INDIO	CA		12/17/2024		209		(36)			(36)		174	174			
100113448	EL PASO	TX		06/29/2023		89		180			180		269	269			
100154789	SIKESTON	MO		07/19/2024		136		(10)			(10)		126	126			
100127216	HENDERSON	NC		08/30/2023		479		307			307		786	786			
100068017	WINTER HAVEN	FL		09/23/2021		10,732		(458)			(458)		10,274	10,274			
100043566	JACKSONVILLE	FL		08/13/2020		140		42			42		182	182			
100044300	OKLAHOMA CITY	OK		08/19/2020		130		297			297		426	426			
100127276	SELMA	AL		08/30/2023		103		20			20		122	122			
100113102	JONESBORO	GA		06/29/2023		(75)		298			298		223	223			
100141217	MEMPHIS	TN		01/30/2024		107		(21)			(21)		86	86			
100177721	TUCSON	AZ		11/19/2024		453		(59)			(59)		393	393			
100154794	SPRINGFIELD	IL		07/19/2024		136		(1)			(1)		136	136			
100066099	WICHITA	KS		08/02/2021		646		(7)			(7)		639	639			
100184890	SOUTHFIELD	MI		12/17/2024		190		(31)			(31)		159	159			
100047024	PLAINFIELD	IL		11/20/2020		2,315		(266)			(266)		2,048	2,048			
100045939	GRAND RAPIDS	MI		11/25/2020		495		(18)			(18)		477	477			
100155781	BLACKWOOD	NJ		06/18/2024		277		(49)			(49)		229	229			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031211	DEERFIELD BEACH	FL		03/29/2019		812		(52)			(52)		760	760			
100113492	WILMINGTON	DE		06/29/2023		79		41			41		119	119			
100155391	ALBUQUERQUE	NM		06/18/2024		577		(69)			(69)		508	508			
100063037	SYRACUSE	NY		07/01/2021		722		17			17		740	740			
100011087	FORT WORTH	TX		12/23/2016		878		80			80		958	958			
100126980	CHARLESTON	WV		08/30/2023		565		184			184		749	749			
100126486	CLAYTON	IN		08/30/2023		827		(102)			(102)		724	724			
100113942	MARSTONS MILLS	MA		06/29/2023		91		20			20		111	111			
100114050	MIAMI	FL		06/29/2023		916		137			137		1,053	1,053			
100113579	COLORADO SPRINGS	CO		06/29/2023		94		146			146		240	240			
100113485	STEWARTSVILLE	NJ		06/29/2023		197		102			102		300	300			
100066613	XENIA	OH		08/02/2021		367		(8)			(8)		359	359			
100177900	HOT SPRINGS VILLAGE	AR		11/19/2024		300		(37)			(37)		263	263			
100012527	HOUSTON	TX		04/28/2017		829		202			202		1,031	1,031			
100155539	WOODBRIDGE	VA		06/18/2024		1,067		(98)			(98)		969	969			
100014902	CHILI	NY		11/21/2017		32		221			221		253	253			
100112866	STOCKTON	CA		06/29/2023		1,283		149			149		1,432	1,432			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		719		167			167		886	886			
100054048	TEXARKANA	TX		03/23/2021		1,134		(185)			(185)		949	949			
100087139	LUFKIN	TX		10/25/2022		278		42			42		320	320			
100066211	BLAIRSVILLE	PA		08/02/2021		823		(11)			(11)		812	812			
100127167	LOUISVILLE	KY		08/30/2023		934		(148)			(148)		786	786			
100012819	ORLANDO	FL		05/25/2017		71		515			515		586	586			
100146144	MEDINA	OH		03/19/2024		343		(48)			(48)		294	294			
100060655	COUNCIL BLUFFS	IA		06/01/2021		393		4			4		397	397			
100113001	BALTIMORE	MD		06/29/2023		218		195			195		413	413			
100184628	ALEXANDRIA	KY		12/17/2024		219		(53)			(53)		167	167			
100146001	NORTHFIELD	NJ		03/19/2024		69		(15)			(15)		54	54			
100111028	WHITE OAK	PA		06/29/2023		1,016		32			32		1,047	1,047			
100048170	LANGHORNE	PA		11/20/2020		662		(70)			(70)		593	593			
100184932	IDAHO FALLS	ID		12/17/2024		599		(48)			(48)		551	551			
100047267	DOVER	NH		11/20/2020		364		(51)			(51)		312	312			
100126992	MABLETON	GA		08/30/2023		775		134			134		909	909			
100074522	GLASGOW	KY		12/01/2021		369		(26)			(26)		343	343			
100017777	DELAND	FL		04/26/2018		305		(2)			(2)		303	303			
100114255	PUEBLO	CO		06/29/2023		803		124			124		928	928			
100145877	WEST NEWTON	PA		03/19/2024		314		(46)			(46)		268	268			
100029994	BENTON	AR		12/20/2018		814		(24)			(24)		790	790			
100112148	ATLANTA	GA		06/29/2023		(163)		574			574		410	410			
100146134	PERRYSBURG	OH		03/19/2024		1,005		(110)			(110)		895	895			
100153151	NORRISTOWN	PA		05/28/2024		701		241			241		941	941			
100068509	BELLEVIEW	FL		08/25/2021		289		(44)			(44)		245	245			
100114088	GREENWOOD	SC		06/29/2023		280		73			73		353	353			
100145986	LANCASTER	OH		03/19/2024		211		(38)			(38)		173	173			
100067207	BLANCHESTER	OH		08/02/2021		306		24			24		330	330			
100024249	MEMPHIS	TN		09/20/2018		1,672		(27)			(27)		1,645	1,645			
100048594	PORT SAINT LUCIE	FL		11/20/2020		626		(109)			(109)		517	517			
100111173	JACKSON	TN		06/29/2023		84		(84)			(84)						
100177824	O FALLON	IL		11/19/2024		2,366		(127)			(127)		2,239	2,239			
100078865	TOLEDO	OH		02/24/2022		620		(28)			(28)		591	591			
100111713	FORT LAUDERDALE	FL		06/29/2023		938		7			7		945	945			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126595	RALEIGH	NC		08/30/2023		1,417		(233)			(233)		1,184	1,184			
100077135	TEXARKANA	TX		01/03/2022		477		(19)			(19)		458	458			
100044285	DEFORD	MI		08/19/2020		142		28			28		170	170			
100127303	STERLING	VA		08/30/2023		195		55			55		250	250			
100043285	ROCKY MOUNT	NC		08/13/2020		432		179			179		611	611			
100184623	BUFFALO	MN		12/17/2024		197		(45)			(45)		152	152			
100127200	BALTIMORE	MD		08/30/2023		567		(70)			(70)		497	497			
100111910	LOXAHATCHEE	FL		06/29/2023		500		209			209		709	709			
100014334	LELAND	NC		09/27/2017		253		58			58		311	311			
100049181	NEW IBERIA	LA		11/20/2020		1,494		(324)			(324)		1,170	1,170			
100126466	SOUTH CHARLESTON	OH		08/30/2023		1,873		(238)			(238)		1,635	1,635			
100113424	MIAMI	FL		06/29/2023		931		248			248		1,178	1,178			
100071846	BOSSIER CITY	LA		10/14/2021		978		(93)			(93)		885	885			
100112561	NEW KENT	VA		06/29/2023		83		256			256		338	338			
100064729	MAHNOMEN	MN		07/14/2021		297		(37)			(37)		260	260			
100025613	WARREN	MI		09/20/2018		130		148			148		279	279			
100000489	FULTON	MO		09/27/2016		655		98			98		753	753			
100043429	WILKESBORO	NC		08/13/2020		490		(67)			(67)		423	423			
100111040	LANSING	MI		06/29/2023		134		198			198		332	332			
100044161	HOUSTON	TX		08/19/2020		564		14			14		578	578			
100046464	ELLERBE	NC		11/25/2020		85		(85)			(85)						
100127333	VIRGINIA BEACH	VA		08/30/2023		132		(10)			(10)		122	122			
100026877	NORTH LAS VEGAS	NV		09/26/2018		121		360			360		482	482			
100155723	CAVE SPRING	VA		06/18/2024		67		(19)			(19)		48	48			
100071778	WALLA WALLA	WA		10/14/2021		1,064		(125)			(125)		939	939			
100055280	CHICAGO	IL		03/23/2021		534		116			116		651	651			
100126771	MARRERO	LA		08/30/2023		627		107			107		734	734			
100063341	WARNER ROBINS	GA		07/01/2021		512		(2)			(2)		510	510			
100114309	HOUSTON	TX		06/29/2023		81		261			261		342	342			
100000176	AUDUBON	NJ		09/27/2016		179		149			149		328	328			
100029067	SAN ANTONIO	TX		10/26/2018		575		70			70		644	644			
100044493	HOUSTON	TX		11/19/2020		1,340		(164)			(164)		1,176	1,176			
100110902	MIDVILLE	GA		06/29/2023		322		(86)			(86)		236	236			
100184460	TULSA	OK		12/17/2024		183		(28)			(28)		155	155			
100014656	LANOKA HARBOR	NJ		09/27/2017		284		351			351		635	635			
100078956	INDIANAPOLIS	IN		02/24/2022		283		(11)			(11)		272	272			
100053369	WEST DEPTFORD	NJ		03/23/2021		816		15			15		832	832			
100111163	MEMPHIS	TN		06/29/2023		81		199			199		280	280			
100060521	PLAQUEMINE	LA		06/01/2021		403		2			2		405	405			
100043121	BOILING SPRINGS	SC		05/28/2020		1,000		54			54		1,054	1,054			
100044171	GREENVILLE	SC		08/19/2020		706		58			58		764	764			
100011731	ROCKFORD IL	IL		03/08/2017		1,127		364			364		1,491	1,491			
100146015	VANCOUVER	WA		03/19/2024		754		(80)			(80)		674	674			
100110994	OKLAHOMA CITY	OK		06/29/2023		729		(78)			(78)		652	652			
100114033	NORFOLK	VA		06/29/2023		84		16			16		100	100			
100146069	BALTIMORE	MD		03/19/2024		288		(43)			(43)		245	245			
100030491	HOUSTON	TX		12/20/2018		771		26			26		797	797			
100155471	EVERETT	PA		06/18/2024		232		(54)			(54)		178	178			
100146011	CHETEK	WI		03/19/2024		294		(48)			(48)		246	246			
100155749	YORK	PA		06/18/2024		202		(48)			(48)		154	154			
100155818	TOLEDO	OH		06/18/2024		241		(53)			(53)		188	188			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100155856	WHITE CITY	OR		06/18/2024		80		(21)			(21)		59	59			
100155774	MASSILLON	OH		06/18/2024		212		(49)			(49)		163	163			
100112473	PHILADELPHIA	PA		06/29/2023		60		172			172		233	233			
100113193	DEERFIELD BEACH	FL		06/29/2023		581		268			268		849	849			
100155782	GALLOWAY	OH		06/18/2024		212		(49)			(49)		163	163			
100155725	HAMPTON	GA		06/18/2024		217		(50)			(50)		167	167			
100177857	TUCSON	AZ		11/19/2024		272		(32)			(32)		241	241			
100011599	SPRING HILL	FL		03/08/2017		78		167			167		245	245			
100155407	YUKON	OK		06/18/2024		224		(51)			(51)		173	173			
100155588	ALBION	IN		06/18/2024		217		(50)			(50)		167	167			
100155589	PORTSMOUTH	VA		06/18/2024		228		(51)			(51)		176	176			
100155644	MANHATTAN	KS		06/18/2024		231		(52)			(52)		179	179			
100113347	CHICAGO	IL		06/29/2023		48		221			221		270	270			
100155484	ROCKY FORD	CO		06/18/2024		251		(56)			(56)		195	195			
100155863	BROOKHAVEN	PA		06/18/2024		231		(52)			(52)		179	179			
100155553	CAPE CORAL	FL		06/18/2024		83		(21)			(21)		62	62			
100155446	MIAMISBURG	OH		06/18/2024		834		(104)			(104)		730	730			
100155746	COLUMBUS	OH		06/18/2024		204		(47)			(47)		156	156			
100112700	LEXINGTON	SC		06/29/2023		553		176			176		729	729			
100155578	TAMPA	FL		06/18/2024		226		(51)			(51)		175	175			
100112240	STOUTSVILLE	OH		06/29/2023		97		362			362		459	459			
100155641	BESSEMER	PA		06/18/2024		226		(51)			(51)		175	175			
100155865	RINCON	GA		06/18/2024		217		(49)			(49)		168	168			
100155727	LAS VEGAS	NV		06/18/2024		229		(52)			(52)		178	178			
100155612	CROFTON	KY		06/18/2024		241		(53)			(53)		188	188			
100155524	LOUISVILLE	KY		06/18/2024		71		(19)			(19)		52	52			
100155784	LITHIA SPRINGS	GA		06/18/2024		240		(53)			(53)		188	188			
100111530	FREDERICK	MD		06/29/2023		195		258			258		453	453			
100155561	MCMINNVILLE	OR		06/18/2024		233		(52)			(52)		181	181			
100043274	NEW KENSINGTON	PA		08/13/2020		943		(58)			(58)		884	884			
100155481	LOGAN TOWNSHIP	NJ		06/18/2024		221		(51)			(51)		170	170			
100155462	INDEPENDENCE	MO		06/18/2024		212		(48)			(48)		164	164			
100155622	WINDER	GA		06/18/2024		236		(52)			(52)		183	183			
100155851	SUMMERVILLE	SC		06/18/2024		248		(52)			(52)		196	196			
100155678	CASA GRANDE	AZ		06/18/2024		267		(55)			(55)		212	212			
100155770	BLACKSHEAR	GA		06/18/2024		197		(45)			(45)		152	152			
100155404	PEORIA	AZ		06/18/2024		239		(53)			(53)		187	187			
100155511	HENDERSON	NV		06/18/2024		66		(17)			(17)		49	49			
100155829	CLARKESVILLE	GA		06/18/2024		173		(47)			(47)		126	126			
100155861	NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024		242		(53)			(53)		189	189			
100155406	BURLEY	ID		06/18/2024		243		(53)			(53)		189	189			
100155549	HERNANDO	FL		06/18/2024		243		(53)			(53)		189	189			
100155869	FREDERICKSBURG	VA		06/18/2024		235		(52)			(52)		183	183			
100155506	MYRTLE BEACH	SC		06/18/2024		243		(53)			(53)		189	189			
100155794	FREDERICK	MD		06/18/2024		234		(52)			(52)		182	182			
100155653	LAS VEGAS	NV		06/18/2024		247		(53)			(53)		194	194			
100155617	MIAMI	FL		06/18/2024		230		(52)			(52)		178	178			
100155597	GRAIN VALLEY	MO		06/18/2024		232		(51)			(51)		181	181			
100184791	BAKERSFIELD	CA		12/17/2024		175		(44)			(44)		131	131			
100014780	TAMPA	FL		10/30/2017		277		(34)			(34)		242	242			
100155698	BROOMALL	PA		06/18/2024		249		(54)			(54)		195	195			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155646	FONTANA	CA		06/18/2024		249		(54)			(54)		195	195			
100155631	O'FALLON	IL		06/18/2024		208		(47)			(47)		162	162			
100146400	COVINGTON	GA		03/19/2024		998		(95)			(95)		903	903			
100155809	APPLE VALLEY	CA		06/18/2024		231		(51)			(51)		181	181			
100155450	WOODLAND	CA		06/18/2024		458		(71)			(71)		386	386			
100112709	SAN LUIS	AZ		06/29/2023		84		246			246		330	330			
100126744	GUILFORD	CT		08/30/2023		1,986		475			475		2,461	2,461			
100135233	CANTON	GA		11/08/2023		6,328		413			413		6,741	6,741			
100155814	ROCK HILL	SC		06/18/2024		315		(59)			(59)		256	256			
100011871	HAMILTON	MO		03/08/2017		311		59			59		370	370			
100155566	STONE MOUNTAIN	GA		06/18/2024		80		(20)			(20)		61	61			
100155350	RACINE	WI		06/18/2024		274		(44)			(44)		230	230			
100155592	DAYTONA BEACH	FL		06/18/2024		248		(54)			(54)		194	194			
100143810	ROTTERDAM	NLD		02/27/2024													
100000354	DENVER	CO		09/27/2016		1,089		14			14		1,103	1,103			
100155855	JOHNS ISLAND	SC		06/18/2024		254		(54)			(54)		199	199			
100155671	SEDRO-WOOLLEY	WA		06/18/2024		260		(55)			(55)		205	205			
100155719	OSAGE BEACH	MO		06/18/2024		249		(54)			(54)		195	195			
100047726	WINSTON SALEM	NC		11/20/2020		536		(96)			(96)		440	440			
100155849	SPRINGFIELD	OH		06/18/2024		221		(47)			(47)		173	173			
100155701	BLUE SPRINGS	MO		06/18/2024		217		(47)			(47)		170	170			
100028160	PORT ORANGE	FL		10/26/2018		1,422		458			458		1,880	1,880			
100155598	MINERAL	VA		06/18/2024		211		(46)			(46)		165	165			
100184494	GLENDALE	AZ		12/17/2024		252		(48)			(48)		204	204			
100178096	INDIANAPOLIS	IN		11/19/2024		294		(52)			(52)		242	242			
100044299	ANDALUSIA	AL		08/19/2020		394		423			423		817	817			
100155808	MIAMI SHORES	FL		06/18/2024		286		(33)			(33)		253	253			
100178183	MEDFORD	OR		11/19/2024		286		(41)			(41)		245	245			
100155493	BOISE	ID		06/18/2024		(2,129)		(50)			(50)	2,366	188	183	(4)		(4)
100027906	CINCINNATI	OH		10/26/2018		482		164			164		645	645			
100184518	ROCHESTER	NY		12/17/2024		5,531		(443)			(443)		5,089	5,089			
100155796	VOORHEES TOWNSHIP	NJ		06/18/2024		210		(45)			(45)		164	164			
100155779	VIRGINIA BEACH	VA		06/18/2024		209		(45)			(45)		164	164			
100184508	HOLLAND	MI		12/17/2024		162		(41)			(41)		120	120			
100184813	SACRAMENTO	CA		12/17/2024		171		(43)			(43)		128	128			
100127001	VERNON	CT		08/30/2023		305		196			196		501	501			
100126484	LYNWOOD	CA		08/30/2023		1,158		121			121		1,279	1,279			
100155576	KANSAS CITY	MO		06/18/2024		258		(53)			(53)		205	205			
100155841	HUNTINGTON BEACH	CA		06/18/2024		259		(52)			(52)		206	206			
100178025	MONROE	NY		11/19/2024		261		(49)			(49)		211	211			
100155482	MINNEOLA	FL		06/18/2024		243		(51)			(51)		192	192			
100144710	UNITED KINGDOM	GBR		03/12/2024		664		340			340		1,004	1,004			
100155850	TUSCALOOSA	AL		06/18/2024		229		(48)			(48)		181	181			
100146174	LEXINGTON	SC		03/19/2024		231		(40)			(40)		191	191			
100173322	BAKERSFIELD	CA		10/30/2024		3,067		(295)			(295)		2,773	2,773			
100114398	WADENA	MN		06/29/2023		78		51			51		128	128			
100155699	AVONDALE	AZ		06/18/2024		172		(45)			(45)		127	127			
100155478	WOODBRIDGE TOWNSHIP	NJ		06/18/2024		361		(64)			(64)		298	298			
100155718	LEE'S SUMMIT	MO		06/18/2024		212		(45)			(45)		167	167			
100155508	OAK CREEK	WI		06/18/2024		248		(53)			(53)		195	195			
100155711	SPRINGFIELD	MO		06/18/2024		221		(46)			(46)		175	175			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113275	NORTH CHARLESTON	SC		06/29/2023		781		(70)			(70)		711	711			
100155487	STAFFORD	VA		06/18/2024		251		(51)			(51)		200	200			
100011836	MOUNT PLEASANT	PA		03/08/2017		670		334			334		1,004	1,004			
100155371	NEW RIVER	AZ		06/18/2024		345		(62)			(62)		283	283			
100155435	BROOMFIELD	CO		06/18/2024		235		(48)			(48)		186	186			
100064703	HAGERSTOWN	MD		07/14/2021		(1,400)		(39)			(39)	1,701	262	255	(8)		(8)
100155513	COVINGTON	GA		06/18/2024		478		(74)			(74)		404	404			
100155415	BONNE TERRE	MO		06/18/2024		412		(68)			(68)		343	343			
100155771	GREEN BAY	WI		06/18/2024		404		(61)			(61)		344	344			
100012366	PELL CITY	AL		04/28/2017		391		17			17		408	408			
100173629	AMERSFOORT	NLD		10/29/2024		1,183							1,183	1,183			
100155854	RIO RANCHO	NM		06/18/2024		252		(51)			(51)		202	202			
100054030	IRMO	SC		03/23/2021		219		(20)			(20)		199	199			
100155672	LANHAM	MD		06/18/2024		198		(42)			(42)		156	156			
100173663	ARNHEM	NLD		10/29/2024		843							843	843			
100155418	SEBASTIAN	FL		06/18/2024		237		(49)			(49)		188	188			
100155491	EDMOND	OK		06/18/2024		213		(45)			(45)		168	168			
100047022	LAWRENCEVILLE	GA		11/20/2020		1,768		(103)			(103)		1,665	1,665			
100155575	GRAFTON	ND		06/18/2024		204		(43)			(43)		162	162			
100126654	CHICAGO	IL		08/30/2023		1,150		54			54		1,204	1,204			
100065304	MONTGOMERY	AL		07/28/2021		252		(8)			(8)		245	245			
100155707	GEORGETOWN	IN		06/18/2024		174		(44)			(44)		130	130			
100178031	SAINT LOUIS	MO		11/19/2024		370		(42)			(42)		328	328			
100068327	LEWISTOWN	IL		08/25/2021		257		(16)			(16)		241	241			
100155429	HUTTO	TX		06/18/2024		205		(28)			(28)		177	177			
100155704	VIRGINIA BEACH	VA		06/18/2024		(2,166)		(42)			(42)	2,356	147	162	15		15
100155703	CASA GRANDE	AZ		06/18/2024		220		(45)			(45)		175	175			
100184478	STERLING HEIGHTS	MI		12/17/2024		183		(41)			(41)		142	142			
100155609	ROCKY HILL	CT		06/18/2024		204		(42)			(42)		161	161			
100111433	ELIZABETHTOWN	NC		06/29/2023		(2,177)		182			182	2,354	359	366	7		7
100011890	NEW ALBANY	IN		03/08/2017		1,956		308			308		2,265	2,265			
100126605	TOLEDO	OH		08/30/2023		213		69			69		282	282			
100184648	SUNRISE	FL		12/17/2024		197		(43)			(43)		154	154			
100155657	TUCSON	AZ		06/18/2024		366		(65)			(65)		301	301			
100110935	FORT LAUDERDALE	FL		06/29/2023		117		(15)			(15)		102	102			
100155582	SAN BERNARDINO	CA		06/18/2024		526		(75)			(75)		450	450			
100049391	SAN ANTONIO	TX		11/20/2020		1,444		(109)			(109)		1,336	1,336			
100054249	RICHWOOD	WV		03/23/2021		363		(171)			(171)		193	193			
100155815	BEATRICE	NE		06/18/2024		162		(41)			(41)		121	121			
100155420	PINE BLUFF	AR		06/18/2024		246		(56)			(56)		190	190			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		153		16			16		169	169			
100155834	EUGENE	OR		06/18/2024		315		(54)			(54)		260	260			
100155430	GUYTON	GA		06/18/2024		300		(51)			(51)		248	248			
100112929	ORLANDO	FL		06/29/2023		255		58			58		313	313			
100028065	HARVEY	IL		10/26/2018		83		187			187		270	270			
100155688	DUMFRIES	VA		06/18/2024		209		(42)			(42)		167	167			
100043359	WATERLOO	SC		08/13/2020		1,884		(201)			(201)		1,683	1,683			
100053370	PHILADELPHIA	PA		03/23/2021		636		(108)			(108)		528	528			
100079070	MCKENNEY	VA		02/24/2022		434		(16)			(16)		418	418			
100011357	SPRINGFIELD	MO		12/23/2016		1,568		63			63		1,631	1,631			
100011346	KENT	WA		12/23/2016		3,240		(162)			(162)		3,078	3,078			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155534	NORMAN	OK		06/18/2024		207		(41)			(41)		166	166			
100155583	KANSAS CITY	MO		06/18/2024		235		(53)			(53)		182	182			
100114360	EUNICE	LA		06/29/2023		70		40			40		110	110			
100000433	TUCSON	AZ		09/27/2016		491		256			256		746	746			
100126847	LAMONT	CA		08/30/2023		1,372		20			20		1,392	1,392			
100177760	FRUITLAND	MD		11/19/2024		250		(44)			(44)		206	206			
100155637	LAS CRUCES	NM		06/18/2024		205		(41)			(41)		164	164			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		625		16			16		641	641			
100112599	PHILADELPHIA	PA		06/29/2023		139		223			223		362	362			
100146128	DELAWARE	OH		03/19/2024		667		(112)			(112)		554	554			
100103329	MANVEL	TX		04/28/2023		5,262		(128)			(128)		5,134	5,134			
100113479	WELLSVILLE	OH		06/29/2023		584		325			325		909	909			
100064045	MARION	IN		07/01/2021		390		32			32		422	422			
100178070	STRASBURG	VA		11/19/2024		191		(42)			(42)		149	149			
100155542	MARGATE	FL		06/18/2024		1,560		(178)			(178)		1,382	1,382			
100184474	LAS VEGAS	NV		12/17/2024		116		(41)			(41)		75	75			
100113174	SUNNY ISLES	FL		06/29/2023		4,217		304			304		4,520	4,520			
100155775	COOLIDGE	AZ		06/18/2024		408		(65)			(65)		343	343			
100045989	SAN ANTONIO	TX		11/25/2020		137		(110)			(110)		27	27			
100177924	VIRGINIA BEACH	VA		11/19/2024		433		(62)			(62)		370	370			
100110888	OGEMA	WI		06/29/2023		615		108			108		723	723			
100155373	SAN JACINTO	CA		06/18/2024		73		(16)			(16)		58	58			
100153773	GRONINGEN	NLD		05/30/2024		878							878	878			
100112784	EDGEMOOR	SC		06/29/2023		(47)		179			179		131	131			
100054795	MILWAUKEE	WI		03/23/2021		508		(83)			(83)		425	425			
100184805	UPLAND	CA		12/17/2024		248		(43)			(43)		205	205			
100155495	EAST PROVIDENCE	RI		06/18/2024		310		(52)			(52)		259	259			
100184665	LITHONIA	GA		12/17/2024		192		(44)			(44)		148	148			
100184921	SACRAMENTO	CA		12/17/2024		2,035		(185)			(185)		1,850	1,850			
100184448	BUTTE	MT		12/17/2024		182		(38)			(38)		144	144			
100146395	PELZER	SC		03/19/2024		69		(15)			(15)		53	53			
100146061	MCDONOUGH	GA		03/19/2024		68		(15)			(15)		53	53			
100155664	INDIANAPOLIS	IN		06/18/2024		439		(65)			(65)		374	374			
100155356	LODI	CA		06/18/2024		207		(39)			(39)		168	168			
100155497	INDIANAPOLIS	IN		06/18/2024		(2,295)		(12)			(12)	2,341	33	42	9		9
100146271	HEBRON	IN		03/19/2024		64		(14)			(14)		50	50			
100155839	STEPHENSON	VA		06/18/2024		223		(41)			(41)		182	182			
100155364	LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024		329		(55)			(55)		274	274			
100146164	GARDNER	MA		03/19/2024		45		(13)			(13)		32	32			
100112499	KANSAS CITY	KS		06/29/2023		176		147			147		323	323			
100155499	SPOKANE	WA		06/18/2024		266		(48)			(48)		218	218			
100155847	STREAMWOOD	IL		06/18/2024		226		(41)			(41)		185	185			
100146176	WALDORF	MD		03/19/2024		67		(15)			(15)		52	52			
100155717	BILLINGS	MT		06/18/2024		223		(41)			(41)		182	182			
100155772	DALLAS	GA		06/18/2024		349		(60)			(60)		289	289			
100177773	MILFORD	PA		11/19/2024		468		(56)			(56)		412	412			
100155605	WINSTON	GA		06/18/2024		258		(53)			(53)		205	205			
100184620	REDDING	CA		12/17/2024		219		(36)			(36)		184	184			
100155410	HAINES CITY	FL		06/18/2024		600		(85)			(85)		515	515			
100155636	RIVERVIEW	FL		06/18/2024		571		(81)			(81)		490	490			
100155648	NICHOLASVILLE	KY		06/18/2024		255		(47)			(47)		208	208			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113467	SAVANNAH	GA		06/29/2023		113		61			61		173	173			
100110852	GREENSBORO	NC		06/29/2023		14,542		2,440			2,440		16,982	16,982			
100112697	MONTGOMERY	AL		06/29/2023		95		209			209		304	304			
100146325	ORLANDO	FL		03/19/2024		65		(14)			(14)		50	50			
100055734	HARLINGEN	TX		03/23/2021		1,155		(461)			(461)		693	693			
100065106	CLEVELAND	OH		07/14/2021		377		(21)			(21)		356	356			
100068747	LAWRENCEVILLE	GA		09/01/2021		549		(16)			(16)		534	534			
100146296	WOODSTOCK	VA		03/19/2024		81		(17)			(17)		64	64			
100050226	NOTTINGHAM	PA		11/20/2020		1,651		(357)			(357)		1,294	1,294			
100178036	LORAIN	OH		11/19/2024		334		(46)			(46)		288	288			
100146279	CARMEL	ME		03/19/2024		103		(18)			(18)		85	85			
100043105	LAURENS	SC		05/28/2020		91		(24)			(24)		67	67			
100112265	ARLINGTON HEIGHTS	IL		06/29/2023		222		241			241		462	462			
100155600	FORT WAYNE	IN		06/18/2024		333		(49)			(49)		284	284			
100030453	BALTIMORE	MD		12/20/2018		500		(22)			(22)		478	478			
100155465	EWING TOWNSHIP	NJ		06/18/2024		214		(39)			(39)		175	175			
100111481	KATY	TX		06/29/2023		313		282			282		595	595			
100155820	BURLINGTON	KY		06/18/2024		91		(16)			(16)		75	75			
100184907	BAKERSFIELD	CA		12/17/2024		199		(38)			(38)		161	161			
100155432	CALIFORNIA	MO		06/18/2024		227		(41)			(41)		187	187			
100177863	EDMOND	OK		11/19/2024		281		(44)			(44)		237	237			
100184657	STOCKTON	CA		12/17/2024		188		(36)			(36)		151	151			
100184482	DAYVILLE	CT		12/17/2024		269		(41)			(41)		228	228			
100184709	HAZEL CREST	IL		12/17/2024		182		(35)			(35)		147	147			
100113388	PLANT CITY	FL		06/29/2023		81		91			91		172	172			
100126694	CATLETTSBURG	KY		08/30/2023		814		32			32		846	846			
100184717	LINCOLN	NE		12/17/2024		256		(39)			(39)		217	217			
100173679	AALSMEER	NLD		10/29/2024		2,500							2,500	2,500			
100155799	MASSILLON	OH		06/18/2024		395		(70)			(70)		325	325			
100184553	WHITING	NJ		12/17/2024		188		(36)			(36)		152	152			
100054902	LAKE OZARK	MO		03/23/2021		186		(60)			(60)		127	127			
100184480	DANBURY	CT		12/17/2024		295		(42)			(42)		253	253			
100010938	GRAND SALINE	TX		12/23/2016		632		(83)			(83)		549	549			
100184437	NEW PORT RICHEY	FL		12/17/2024		414		(50)			(50)		364	364			
100155457	MODESTO	CA		06/18/2024		216		(38)			(38)		178	178			
100155694	ELK GROVE	CA		06/18/2024		255		(37)			(37)		218	218			
100155801	SAVANNAH	GA		06/18/2024		324		(46)			(46)		278	278			
100155628	SOMERS POINT	NJ		06/18/2024		361		(60)			(60)		301	301			
100077058	ODESSA	TX		01/03/2022		(1,958)		(33)			(33)	2,327	337	387	50		50
100064682	BALTIMORE	MD		07/14/2021		299		(52)			(52)		246	246			
100155729	SALINAS	CA		06/18/2024		243		(42)			(42)		202	202			
100154906	CLEVELAND	OH		07/19/2024		129		(5)			(5)		124	124			
100155747	FAIRFIELD	OH		06/18/2024		62		(12)			(12)		50	50			
100155518	DAPHNE	AL		06/18/2024		212		(36)			(36)		176	176			
100155845	GLENSIDE	PA		06/18/2024		600		(75)			(75)		525	525			
100112615	LANCASTER	PA		06/29/2023		45		257			257		302	302			
100111110	SCRANTON	PA		06/29/2023		63		41			41		104	104			
100155574	SHELTON	WA		06/18/2024		261		(44)			(44)		218	218			
100111822	PLANO	IL		06/29/2023		101		41			41		143	143			
100155523	SAN DIEGO	CA		06/18/2024		215		(37)			(37)		178	178			
100114205	GREENVILLE	PA		06/29/2023		2,726		(77)			(77)		2,649	2,649			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155862	SURRY	VA		06/18/2024		255		(42)			(42)		213	213			
100077315	DAINGERFIELD	TX		01/03/2022		781		(29)			(29)		752	752			
100184649	GULF SHORES	AL		12/17/2024		188		(34)			(34)		154	154			
100155377	HILLIARDS	PA		06/18/2024		225		(32)			(32)		193	193			
100027979	PERRY	IA		10/26/2018		458		5			5		464	464			
100055347	AKRON	OH		03/23/2021		183		(39)			(39)		144	144			
100114129	ABBEVILLE	LA		06/29/2023		557		184			184		741	741			
100048083	LYNNWOOD	WA		11/20/2020		1,365		(23)			(23)		1,342	1,342			
100065160	BATON ROUGE	LA		07/14/2021		1,016		(40)			(40)		976	976			
100146023	CRESTVIEW	FL		03/19/2024		196		(2)			(2)		193	193			
100113963	TIVERTON	RI		06/29/2023		130		(17)			(17)		113	113			
100184845	TEMECULA	CA		12/17/2024		299		(40)			(40)		259	259			
100046013	ALBEMARLE	NC		11/25/2020		172		(45)			(45)		127	127			
100155761	ORANGE BEACH	AL		06/18/2024		592		(80)			(80)		512	512			
100114366	HOUSTON	TX		06/29/2023		75		30			30		105	105			
100155656	CHOWCHILLA	CA		06/18/2024		357		(58)			(58)		299	299			
100178076	JASPER	IN		11/19/2024		264		(38)			(38)		226	226			
100146070	HURT	VA		03/19/2024		208		(37)			(37)		171	171			
100146000	STERRETT	AL		03/19/2024		208		(38)			(38)		170	170			
100184948	SPRINGVALE	ME		12/17/2024		196		(33)			(33)		163	163			
100060425	GREENFIELD	IN		06/01/2021		411		4			4		414	414			
100146547	LAWRENCEVILLE	GA		03/19/2024		213		(38)			(38)		175	175			
100155735	ROME	GA		06/18/2024		584		(72)			(72)		512	512			
100017544	DES MOINES	IA		04/26/2018		428		16			16		444	444			
100145989	COURTLAND	VA		03/19/2024		211		(38)			(38)		173	173			
100146148	ORLANDO	FL		03/19/2024		214		(38)			(38)		176	176			
100155844	HONOLULU	HI		06/18/2024		214		(35)			(35)		179	179			
100127244	AXTON	VA		08/30/2023		135		10			10		145	145			
100145995	STERLING	CT		03/19/2024		217		(38)			(38)		179	179			
100155392	MYRTLE BEACH	SC		06/18/2024		450		(76)			(76)		374	374			
100146294	EDGEWOOD	NM		03/19/2024		217		(39)			(39)		178	178			
100146232	LINCOLN	NE		03/19/2024		217		(39)			(39)		178	178			
100043946	FARMINGDALE	NY		08/19/2020		34,766		(206)			(206)		34,560	34,560			
100146550	RANGER	GA		03/19/2024		214		(38)			(38)		176	176			
100146318	MILFORD	NJ		03/19/2024		209		(38)			(38)		172	172			
100136865	FORT WORTH	TX		11/27/2023		4,535		51			51		4,585	4,585			
100146260	LITTLE RIVER	SC		03/19/2024		213		(38)			(38)		175	175			
100146082	WEST MILFORD	NJ		03/19/2024		207		(37)			(37)		170	170			
100146514	POCOMOKE CITY	MD		03/19/2024		203		(36)			(36)		167	167			
100146126	HESPERIA	CA		03/19/2024		224		(39)			(39)		185	185			
100146014	PLANTATION	FL		03/19/2024		217		(38)			(38)		179	179			
100146074	AUBURN	IN		03/19/2024		220		(38)			(38)		182	182			
100146096	DALLAS	PA		03/19/2024		220		(38)			(38)		182	182			
100146293	PORT ORANGE	FL		03/19/2024		223		(39)			(39)		184	184			
100146468	MERCED	CA		03/19/2024		209		(38)			(38)		172	172			
100146130	TUSCALOOSA	AL		03/19/2024		223		(39)			(39)		185	185			
100155479	ALLENTOWN	PA		06/18/2024		69		(13)			(13)		56	56			
100146120	MASSILLON	OH		03/19/2024		216		(38)			(38)		178	178			
100054298	COUNCIL BLUFFS	IA		03/23/2021		209		(27)			(27)		181	181			
100111482	EUCLID	OH		06/29/2023		112		278			278		390	390			
100184588	ANTIOCH	CA		12/17/2024		193		(38)			(38)		154	154			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100146051	NEWTON	AL		03/19/2024		223		(39)			(39)		184	184			
100146473	ROCKFORD	IL		03/19/2024		227		(39)			(39)		188	188			
100146502	BELLEVUE	NE		03/19/2024		227		(39)			(39)		188	188			
100146499	PATTERSON	CA		03/19/2024		219		(39)			(39)		181	181			
100145910	VISALIA	CA		03/19/2024		227		(39)			(39)		188	188			
100146511	FORT WAYNE	IN		03/19/2024		223		(39)			(39)		185	185			
100146141	GREENTOWN	PA		03/19/2024		213		(37)			(37)		175	175			
100138958	BIRMINGHAM	AL		12/21/2023		771		159			159		930	930			
100146563	BOSQUE FARMS	NM		03/19/2024		220		(39)			(39)		182	182			
100145984	CHESTERTOWN	MD		03/19/2024		150		(33)			(33)		116	116			
100146549	LEXINGTON	KY		03/19/2024		222		(39)			(39)		183	183			
100146242	CHAPIN	SC		03/19/2024		246		(41)			(41)		205	205			
100146398	STATHAM	GA		03/19/2024		222		(39)			(39)		184	184			
100146301	MARIETTA	GA		03/19/2024		222		(39)			(39)		183	183			
100146188	ABERDEEN	MD		03/19/2024		154		(34)			(34)		120	120			
100145949	HEBRON	CT		03/19/2024		215		(38)			(38)		177	177			
100145998	ELLENWOOD	GA		03/19/2024		229		(40)			(40)		189	189			
100146445	FULTON	MO		03/19/2024		215		(38)			(38)		177	177			
100146170	AMERICAN FORK	UT		03/19/2024		230		(39)			(39)		190	190			
100155529	WARREN	OH		06/18/2024		989		(120)			(120)		870	870			
100145975	ST LOUIS	MO		03/19/2024		229		(40)			(40)		189	189			
100146285	OLATHE	KS		03/19/2024		229		(40)			(40)		189	189			
100146489	GLEN CARBON	IL		03/19/2024		154		(34)			(34)		120	120			
100145916	GRAND JUNCTION	CO		03/19/2024		233		(40)			(40)		194	194			
100146190	GREENVILLE	SC		03/19/2024		233		(40)			(40)		193	193			
100146545	SCOTTSDALE	AZ		03/19/2024		307		(45)			(45)		262	262			
100146416	GAINESVILLE	GA		03/19/2024		232		(40)			(40)		192	192			
100146408	PURCELL	OK		03/19/2024		229		(40)			(40)		189	189			
100145899	ROHNERT PARK	CA		03/19/2024		237		(40)			(40)		196	196			
100146367	TUSCALOOSA	AL		03/19/2024		222		(39)			(39)		183	183			
100146392	LAS VEGAS	NV		03/19/2024		240		(41)			(41)		199	199			
100146025	SHERMAN	CT		03/19/2024		228		(39)			(39)		189	189			
100146525	GLENDALE	AZ		03/19/2024		229		(40)			(40)		189	189			
100146012	RICHMOND	VA		03/19/2024		213		(38)			(38)		175	175			
100065606	MILWAUKEE	WI		07/28/2021		258		(26)			(26)		232	232			
100046132	INDEPENDENCE	MO		11/25/2020		816		(179)			(179)		637	637			
100178132	ANKENY	IA		11/19/2024		262		(36)			(36)		226	226			
100146093	NEW MILFORD	CT		03/19/2024		232		(40)			(40)		192	192			
100145936	GARDNER	KS		03/19/2024		232		(40)			(40)		192	192			
100146308	SALEM	OR		03/19/2024		243		(41)			(41)		202	202			
100146103	HUNTSVILLE	AL		03/19/2024		236		(40)			(40)		195	195			
100090119	CINCINNATI	OH		01/13/2023		1,882		(119)			(119)		1,764	1,764			
100145944	GLEN BURNIE	MD		03/19/2024		10,942		(710)			(710)		10,232	10,232			
100054409	MEMPHIS	TN		03/23/2021		659		(47)			(47)		612	612			
100146076	TUCSON	AZ		03/19/2024		247		(41)			(41)		206	206			
100155571	CARY	IL		06/18/2024		221		(35)			(35)		186	186			
100067183	PHILADELPHIA	PA		08/02/2021		572		21			21		593	593			
100184787	BRIDGEPORT	CT		12/17/2024		280		(34)			(34)		247	247			
100146264	YORKTOWN	VA		03/19/2024		232		(40)			(40)		192	192			
100155504	PERRY	GA		06/18/2024		70		(12)			(12)		58	58			
100013928	MESA	AZ		05/25/2017		221		41			41		263	263			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146387	CALHOUN	GA		03/19/2024		242		(41)			(41)		201	201			
100146227	EDISON	NJ		03/19/2024		457		(54)			(54)		403	403			
100155804	STAFFORD TOWNSHIP	NJ		06/18/2024		887		(158)			(158)		729	729			
100146218	BOONSBORO	MD		03/19/2024		246		(42)			(42)		204	204			
100146326	JEROME	ID		03/19/2024		242		(41)			(41)		201	201			
100139006	GLENWOOD	IL		12/21/2023		51		86			86		138	138			
100146024	MILWAUKEE	WI		03/19/2024		165		(36)			(36)		129	129			
100146390	SUN CITY CENTER	FL		03/19/2024		239		(41)			(41)		198	198			
100146030	BEAUFORT	SC		03/19/2024		235		(40)			(40)		195	195			
100047097	WORTHVILLE	KY		11/20/2020		1,772		(352)			(352)		1,420	1,420			
100146200	SOMERSWORTH	NH		03/19/2024		238		(41)			(41)		197	197			
100184748	EAST BRUNSWICK	NJ		12/17/2024		187		(31)			(31)		156	156			
100146430	ST LOUIS	MO		03/19/2024		249		(42)			(42)		207	207			
100146288	RIO LINDA	CA		03/19/2024		246		(42)			(42)		204	204			
100146048	BLUE SPRINGS	MO		03/19/2024		250		(42)			(42)		208	208			
100146351	WHITE ROCK	NM		03/19/2024		250		(42)			(42)		208	208			
100111202	MARSHALLTOWN	IA		06/29/2023		41		105			105		146	146			
100145958	KINGSBURG	CA		03/19/2024		557		(61)			(61)		496	496			
100146151	GLENDALE	AZ		03/19/2024		316		(46)			(46)		270	270			
100012829	LANCASTER	CA		05/25/2017		932		1,469			1,469		2,402	2,402			
100127268	WALKER	WV		08/30/2023		175		261			261		437	437			
100184607	MUSCLE SHOALS	AL		12/17/2024		262		(34)			(34)		228	228			
100146062	BELLEVILLE	IL		03/19/2024		233		(41)			(41)		192	192			
100146420	PLAINVILLE	CT		03/19/2024		318		(46)			(46)		273	273			
100145972	CULPEPPER	VA		03/19/2024		242		(41)			(41)		201	201			
100155496	ABERDEEN	MD		06/18/2024		169		(43)			(43)		127	127			
100146056	LAKEVILLE	CT		03/19/2024		240		(41)			(41)		199	199			
100145907	TAMPA	FL		03/19/2024		249		(42)			(42)		207	207			
100146235	BEAVER	PA		03/19/2024		245		(42)			(42)		203	203			
100145994	THATCHER	AZ		03/19/2024		249		(42)			(42)		208	208			
100146265	VINELAND	NJ		03/19/2024		242		(41)			(41)		200	200			
100114352	RUSHVILLE	MO		06/29/2023		175		195			195		370	370			
100146212	HENDERSON	NV		03/19/2024		256		(43)			(43)		214	214			
100146349	PALMYRA	WI		03/19/2024		244		(41)			(41)		203	203			
100146462	FAIRBURN	GA		03/19/2024		233		(40)			(40)		192	192			
100145928	EAST POINT	GA		03/19/2024		88		(15)			(15)		73	73			
100030490	FORT WORTH	TX		12/20/2018		747		(16)			(16)		731	731			
100155752	TIFTON	GA		06/18/2024		235		(46)			(46)		189	189			
100146117	LANCASTER	WI		03/19/2024		248		(42)			(42)		206	206			
100146539	PANAMA CITY	FL		03/19/2024		222		(39)			(39)		183	183			
100146472	CRESTWOOD	KY		03/19/2024		173		(37)			(37)		136	136			
100146137	WEST JORDAN	UT		03/19/2024		224		(39)			(39)		186	186			
100146274	AUSTELL	GA		03/19/2024		241		(41)			(41)		200	200			
100043676	RICH CREEK	VA		08/13/2020		138		(27)			(27)		110	110			
100061105	ANDERSON	IN		06/01/2021		231		3			3		234	234			
100126753	HUNTINGTON	IN		08/30/2023		891		97			97		988	988			
100145924	GEORGETOWN	IN		03/19/2024		254		(42)			(42)		212	212			
100043997	PHOENIX	AZ		08/19/2020		252		(37)			(37)		215	215			
100146160	SUMMERVILLE	SC		03/19/2024		392		(50)			(50)		342	342			
100146532	BESSEMER	AL		03/19/2024		224		(40)			(40)		184	184			
100146339	CLANTON	AL		03/19/2024		239		(41)			(41)		198	198			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146091	ROCK HILL	SC		03/19/2024		228		(40)			(40)		188	188			
100146517	EASLEY	SC		03/19/2024		331		(47)			(47)		284	284			
100177894	PATASKALA	OH		11/19/2024		263		(33)			(33)		230	230			
100146060	AVONDALE	AZ		03/19/2024		270		(44)			(44)		226	226			
100184951	VISALIA	CA		12/17/2024		439		(41)			(41)		398	398			
100146506	LAKELAND	FL		03/19/2024		269		(42)			(42)		227	227			
100079881	GRESHAM	OR		04/08/2022		3,090		(34)			(34)		3,056	3,056			
100146010	LAKE IN THE HILLS	IL		03/19/2024		409		(51)			(51)		357	357			
100013322	SAN ANTONIO	TX		05/25/2017		168		48			48		216	216			
100118101	BOCA RATON	FL		07/20/2023		4,146		(20)			(20)		4,126	4,126			
100010953	MONTGOMERY	AL		12/23/2016		909		(124)			(124)		785	785			
100146518	FOLEY	AL		03/19/2024		342		(47)			(47)		295	295			
100178042	LAS VEGAS	NV		11/19/2024		282		(34)			(34)		248	248			
100146510	BAKERSFIELD	CA		03/19/2024		240		(41)			(41)		199	199			
100155816	VIRGINIA BEACH	VA		06/18/2024		791		(83)			(83)		708	708			
100038731	DUBLIN	IRL		09/27/2019		617		448			448		1,065	1,065			
100145946	FOND DU LAC	WI		03/19/2024		250		(38)			(38)		212	212			
100155638	MIDWAY	GA		06/18/2024		908		(141)			(141)		766	766			
100077585	RUSHVILLE	IN		01/03/2022		107		(17)			(17)		90	90			
100145883	TUCSON	AZ		03/19/2024		327		(46)			(46)		281	281			
100146565	LAS VEGAS	NV		03/19/2024		341		(48)			(48)		294	294			
100053441	GRANGER	IN		03/23/2021		(1,235)		(30)			(30)	2,305	1,040	1,041	36	(34)	2
100112357	EL PASO	TX		06/29/2023		660		2			2		661	661			
100126956	PALMYRA	VA		08/30/2023		527		225			225		752	752			
100054253	MARKHAM	IL		03/23/2021		1,307		(262)			(262)		1,046	1,046			
100146508	SCOTTSDALE	AZ		03/19/2024		358		(48)			(48)		309	309			
100146245	TAMPA	FL		03/19/2024		260		(43)			(43)		216	216			
100112053	LANSING	MI		06/29/2023		57		89			89		146	146			
100017788	GOOCHLAND	VA		04/26/2018		379		57			57		437	437			
100010982	PHILADELPHIA	PA		12/23/2016		1,243		103			103		1,346	1,346			
100055504	ATHENS	AL		03/23/2021		917		(334)			(334)		583	583			
100126581	BALTIMORE	MD		08/30/2023		578		(75)			(75)		502	502			
100155826	HOOVER	AL		06/18/2024		888		(144)			(144)		744	744			
100146403	CINCINNATI	OH		03/19/2024		262		(43)			(43)		219	219			
100184912	DEBARY	FL		12/17/2024		182		(25)			(25)		156	156			
100146559	BILLINGS	MO		03/19/2024		247		(37)			(37)		209	209			
100146016	SURPRISE	AZ		03/19/2024		127		(16)			(16)		111	111			
100184524	VIRGINIA BEACH	VA		12/17/2024		176		(25)			(25)		151	151			
100184571	FAIRMONT	MN		12/17/2024		173		(23)			(23)		150	150			
100184504	SIMI VALLEY	CA		12/17/2024		96		(21)			(21)		75	75			
100184561	ALBUQUERQUE	NM		12/17/2024		268		(27)			(27)		241	241			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		1,976		(105)			(105)		1,871	1,871			
100000512	AXIS	AL		09/27/2016		(18)		307			307		289	289			
100110872	COLUMBIA	SC		06/29/2023		717		(145)			(145)		573	573			
100184594	GRANITEVILLE	SC		12/17/2024		186		(25)			(25)		161	161			
100060411	DOLOMITE	AL		06/01/2021		481		4			4		486	486			
100178110	SAINT AUGUSTINE	FL		11/19/2024		471		(40)			(40)		431	431			
100047363	PHILLIPS	WI		11/20/2020		1,114		(196)			(196)		918	918			
100146021	DARIEN	IL		03/19/2024		418		(65)			(65)		353	353			
100146029	ELGIN	IL		03/19/2024		422		(65)			(65)		357	357			
100145981	PORT ST LUCIE	FL		03/19/2024		422		(65)			(65)		357	357			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146221	CHEYENNE	WY		03/19/2024		257		(43)			(43)		213	213			
100113564	VIRGINIA BEACH	VA		06/29/2023		80		173			173		253	253			
100155661	LAKEVILLE	MN		06/18/2024		91		(12)			(12)		79	79			
100146457	GREEN BAY	WI		03/19/2024		72		(10)			(10)		61	61			
100177801	MIAMI BEACH	FL		11/19/2024		265		(28)			(28)		237	237			
100012362	GREENWOOD	LA		04/28/2017		700		157			157		857	857			
100146538	CATOOSA	OK		03/19/2024		353		(49)			(49)		305	305			
100030460	LAS CRUCES	NM		12/20/2018		2,522		87			87		2,609	2,609			
100146466	MERRILL	WI		03/19/2024		425		(54)			(54)		371	371			
100146522	FORSYTH	GA		03/19/2024		427		(67)			(67)		360	360			
100126755	MUNHALL	PA		08/30/2023		542		(91)			(91)		451	451			
100053757	SCOTTSVILLE	KY		03/23/2021		331		(48)			(48)		283	283			
100147324	HAARLEM	NLD		03/27/2024		2,984							2,984	2,984			
100025191	SAN BERNARDINO	CA		09/20/2018		39		521			521		560	560			
100146555	FAIRHAVEN	MA		03/19/2024		269		(44)			(44)		225	225			
100146193	SURPRISE	AZ		03/19/2024		476		(57)			(57)		419	419			
100113924	HOUSTON	TX		06/29/2023		(2,327)		(13)			(13)	2,344	4	62	58		58
100184450	SOUTHFIELD	MI		12/17/2024		182		(23)			(23)		159	159			
100026270	MADISON HEIGHTS	MI		09/20/2018		431		56			56		488	488			
100146362	ALVA	FL		03/19/2024		271		(44)			(44)		227	227			
100146186	MILLERSVILLE	PA		03/19/2024		476		(56)			(56)		419	419			
100111708	WILMINGTON	NC		06/29/2023		754		23			23		777	777			
100146089	WILLIAMSBURG	KY		03/19/2024		462		(55)			(55)		406	406			
100146464	ROGERSVILLE	AL		03/19/2024		243		(43)			(43)		200	200			
100184655	COARSEGOLD	CA		12/17/2024		269		(25)			(25)		244	244			
100137248	NETHERLANDS	NLD		11/28/2023													
100184885	FAIRFIELD	CA		12/17/2024		176		(22)			(22)		154	154			
100155819	TONGANOXIE	KS		06/18/2024		(1,411)		(120)			(120)	2,275	744	739	(5)		(5)
100146330	GEORGETOWN	KY		03/19/2024		8,651		(565)			(565)		8,086	8,086			
100113889	RAEFORD	NC		06/29/2023		13		219			219		232	232			
100184887	ISSAQUAH	WA		12/17/2024		183		(22)			(22)		161	161			
100050263	PACIFIC JUNCTION	IA		11/20/2020		1,930		(112)			(112)		1,817	1,817			
100145256	UNITED KINGDOM	GBR		03/12/2024		539		409			409		948	948			
100146107	GRAND ISLAND	FL		03/19/2024		450		(55)			(55)		395	395			
100047634	INKSTER	MI		11/20/2020		(1,513)		71			71	1,639	197	197			
100155789	NEW PORT RICHEY	FL		06/18/2024		1,283		(179)			(179)		1,104	1,104			
100146335	ROEBUCK	SC		03/19/2024		460		(69)			(69)		391	391			
100011349	CAMDEN	OH		12/23/2016		737		(5)			(5)		732	732			
100174661	TALLAHASSEE	FL		10/31/2024		137		(1)			(1)		136	136			
100184818	ROSSVILLE	GA		12/17/2024		198		(22)			(22)		175	175			
100113595	CLARKSTON	WA		06/29/2023		101		146			146		248	248			
100055816	COLUMBIA	CT		03/23/2021		2,614		(70)			(70)		2,544	2,544			
100046885	INDIANAPOLIS	IN		11/20/2020		252		(126)			(126)		126	126			
100113957	CONYERS	GA		06/29/2023		249		25			25		275	275			
100014548	FORT WORTH	TX		09/27/2017		1,066		39			39		1,106	1,106			
100127271	BIRMINGHAM	AL		08/30/2023		632		(103)			(103)		529	529			
100078922	FORT WAYNE	IN		02/24/2022		279		(9)			(9)		270	270			
100155805	RENO	NV		06/18/2024		508		(50)			(50)		458	458			
100055774	SAINT MATTHEWS	SC		03/23/2021		620		(131)			(131)		489	489			
100184703	PITMAN	NJ		12/17/2024		368		(24)			(24)		343	343			
100146067	LAUREL	DE		03/19/2024		2,052		(168)			(168)		1,885	1,885			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155741	WALKER	LA		06/18/2024		367		(34)			(34)		332	332			
100054242	AKRON	OH		03/23/2021		560		(166)			(166)		394	394			
100113164	GRAND RAPIDS	MI		06/29/2023		158		177			177		336	336			
100061588	JOLIET	IL		07/01/2021		829		(39)			(39)		790	790			
100014491	PECULIAR	MO		09/27/2017		251		(20)			(20)		231	231			
100017073	MONTEZUMA	GA		04/26/2018		160		123			123		283	283			
100062902	TOLEDO	OH		07/01/2021		373		(12)			(12)		361	361			
100076168	HARTFORD	CT		01/07/2022		846		(53)			(53)		793	793			
100055080	TIGRETT	TN		03/23/2021		93		11			11		104	104			
100047565	WEST PARK	FL		11/20/2020		1,048		(15)			(15)		1,032	1,032			
100064834	SCRANTON	PA		07/14/2021		291		(30)			(30)		262	262			
100146280	GLEN ROCK	PA		03/19/2024		599		(67)			(67)		532	532			
100071671	COPPERAS COVE	TX		10/14/2021		287		(44)			(44)		243	243			
100112219	EL PASO	TX		06/29/2023		105		44			44		149	149			
100043504	SAINT CHARLES	MO		08/13/2020		1,191		(106)			(106)		1,085	1,085			
100054240	ALAMO	TX		03/23/2021		1,286		(307)			(307)		979	979			
100014665	WASHINGTON	NC		09/27/2017		272		(19)			(19)		253	253			
100113473	BETHLEHEM	PA		06/29/2023		607		165			165		772	772			
100146031	ELGIN	SC		03/19/2024		808		(79)			(79)		729	729			
100053768	POTTSVILLE	PA		03/23/2021		172		(70)			(70)		102	102			
100017321	MILLBORO	VA		04/26/2018		585		(84)			(84)		501	501			
100184672	HENDERSON	NV		12/17/2024		(118)		892			892		773	773			
100113620	CLEARLAKE	CA		06/29/2023		347		238			238		585	585			
100177905	ZEBULON	NC		11/19/2024		483		(57)			(57)		425	425			
100012533	NEWARK	NJ		04/28/2017		1,853		(9)			(9)		1,844	1,844			
100145992	WINTER HAVEN	FL		03/19/2024		466		(66)			(66)		400	400			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		384		(127)			(127)		257	257			
100030536	GAINESVILLE	GA		12/20/2018		(388)		20			20	1,625	1,258	1,249	(9)		(9)
100075844	WAKEFIELD	GBR		11/24/2021													
100155798	MIDDLETOWN	PA		06/18/2024		1,643		(179)			(179)		1,465	1,465			
100113774	ROSCOMMON	MI		06/29/2023		66		18			18		84	84			
100112778	CHICAGO	IL		06/29/2023		90		444			444		534	534			
100028124	SWINK	CO		10/26/2018		140		63			63		202	202			
100112204	MONTGOMERY	AL		06/29/2023		378		182			182		560	560			
100064889	LAS VEGAS	NV		07/14/2021		3,118		(194)			(194)		2,924	2,924			
100146199	WHEELERSBURG	OH		03/19/2024		293		(48)			(48)		245	245			
100184481	WICHITA	KS		12/17/2024		171		(28)			(28)		143	143			
100077340	CENTER POINT	AL		01/03/2022		288		(18)			(18)		270	270			
100112672	CLEVELAND	OH		06/29/2023		216		154			154		369	369			
100014509	ROSEDALE	MD		09/27/2017		1,644		182			182		1,826	1,826			
100146132	WHITE	GA		03/19/2024		271		(46)			(46)		226	226			
100010828	CLOUTIERVILLE	LA		12/23/2016		2,111		(25)			(25)		2,086	2,086			
100127261	FINLEYVILLE	PA		08/30/2023		2,241		139			139		2,380	2,380			
100146075	POCONO SUMMIT	PA		03/19/2024		144		(27)			(27)		117	117			
100049484	MARNE	MI		11/20/2020		1,007		(59)			(59)		947	947			
100155742	BETHEL PARK	PA		06/18/2024		438		(74)			(74)		364	364			
100113762	PHOENIX	AZ		06/29/2023		63		3			3		66	66			
100155444	CORPUS CHRISTI	TX		06/18/2024		258		(20)			(20)		238	238			
100114113	ROCKFORD	IL		06/29/2023		275		272			272		547	547			
100112579	PHILADELPHIA	PA		06/29/2023		667		(25)			(25)		643	643			
100028358	MIAMI	FL		10/26/2018		1,391		519			519		1,911	1,911			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114236	HOUSTON	TX		06/29/2023		239		42			42		281	281			
100146109	PHOENIX	AZ		03/19/2024		568		(65)			(65)		502	502			
100047811	GLENDALE	AZ		11/20/2020		1,446		(144)			(144)		1,301	1,301			
100110986	JERSEY CITY	NJ		06/29/2023		926		116			116		1,042	1,042			
100146298	SHEPHERDSVILLE	KY		03/19/2024		449		(57)			(57)		392	392			
100068523	MACON	GA		08/25/2021		628		(15)			(15)		613	613			
100113832	HOUSTON	TX		06/29/2023		1,154		117			117		1,271	1,271			
100017372	CAMDEN	NJ		04/26/2018		553		(28)			(28)		524	524			
100184732	TRION	GA		12/17/2024		226		(34)			(34)		192	192			
100146210	SAVANNAH	GA		03/19/2024		450		(70)			(70)		380	380			
100113101	LITHONIA	GA		06/29/2023		147		315			315		462	462			
100026508	MIAMI	FL		09/26/2018		51		1,013			1,013		1,064	1,064			
100067949	TWIN LAKE	MI		09/23/2021		256		(32)			(32)		224	224			
100011932	MOUNT AIRY	NC		03/08/2017		819		312			312		1,131	1,131			
100053876	FLINT	MI		03/23/2021		234		(41)			(41)		193	193			
100114347	NAMPA	ID		06/29/2023		734		71			71		805	805			
100012978	FONTANA	CA		05/25/2017		(175)		626			626		451	451			
100111396	MONTGOMERY	AL		06/29/2023		56		49			49		104	104			
100026473	PATCHOGUE	NY		09/26/2018		59		1,946			1,946		2,006	2,006			
100046612	BOSSIER CITY	LA		11/25/2020		113		66			66		178	178			
100047680	GRAND RAPIDS	MI		11/20/2020		3,414		(32)			(32)		3,382	3,382			
100126493	HUMBLE	TX		08/30/2023		696		(119)			(119)		577	577			
100013182	OAKLAND PARK	FL		05/25/2017		698		110			110		808	808			
100029180	ESTERO	FL		10/26/2018		4,554		384			384		4,939	4,939			
100145888	RIVIERA BEACH	FL		03/19/2024		89		(5)			(5)		84	84			
100126551	MILWAUKEE	WI		08/30/2023		57		194			194		251	251			
100111291	LOS ANGELES	CA		06/29/2023		1,404		(294)			(294)		1,110	1,110			
100111278	KANSAS CITY	MO		06/29/2023		801		44			44		844	844			
100146474	HOLIDAY	FL		03/19/2024		278		(48)			(48)		231	231			
100011981	PHILADELPHIA	PA		03/08/2017		641		69			69		710	710			
100030035	ELKHART	IN		12/20/2018		692		7			7		699	699			
100146102	PALM BAY	FL		03/19/2024		218		(44)			(44)		174	174			
100113792	DELTONA	FL		06/29/2023		862		70			70		931	931			
100017165	FLOWERY BRANCH	GA		04/26/2018		185		83			83		268	268			
100111972	KANNAPOLIS	NC		06/29/2023		86		75			75		161	161			
100113250	FELLSMERE	FL		06/29/2023		1,415		302			302		1,716	1,716			
100126481	DECATUR	GA		08/30/2023		852		18			18		870	870			
100014897	ROCKFORD	IL		11/21/2017		811		339			339		1,150	1,150			
100030468	MABLETON	GA		12/20/2018		642		(37)			(37)		605	605			
100047283	HOUSTON	TX		11/20/2020		1,192		(78)			(78)		1,114	1,114			
100014454	PORT SAINT LUCIE	FL		09/27/2017		2,470		187			187		2,656	2,656			
100030036	FORT MADISON	IA		12/20/2018		667		(28)			(28)		639	639			
100060338	DUBUQUE	IA		06/01/2021		92		(1)			(1)		91	91			
100064676	REDDING	CA		07/14/2021		1,131		(109)			(109)		1,023	1,023			
100112022	COPPERAS COVE	TX		06/29/2023		243		32			32		275	275			
100145891	SAINT PETERS	MO		03/19/2024		963		(91)			(91)		872	872			
100113094	ADAIRSVILLE	GA		06/29/2023		553		130			130		682	682			
100126986	HARTSVILLE	SC		08/30/2023		615		(6)			(6)		609	609			
100046297	SAN ANTONIO	TX		11/25/2020		240		(24)			(24)		216	216			
100012892	MESA	AZ		05/25/2017		2,604		1,093			1,093		3,697	3,697			
100184497	LAS VEGAS	NV		12/17/2024		170		(39)			(39)		131	131			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0S41073	POCATELLO	ID		07/12/2005		21,241							21,241	21,241			
100127025	NORTH VERNON	IN		08/30/2023		442		116			116		558	558			
100126658	BRADENTON	FL		08/30/2023		354		266			266		620	620			
100043233	ARLINGTON	TX		08/13/2020		10,219		(252)			(252)		9,968	9,968			
100126781	EL PASO	TX		08/30/2023		203		275			275		478	478			
100113737	MOUNT CARMEL	PA		06/29/2023		(2,336)		248			248	2,218	130	294	92	72	164
100155685	SAVANNAH	GA		06/18/2024		439		(208)			(208)	1,580	1,811	1,813	2		2
100184937	HACKETTSTOWN	NJ		12/17/2024		403		(50)			(50)		353	353			
100112412	TRENTON	NJ		06/29/2023		967		133			133		1,100	1,100			
100112933	ABILENE	KS		06/29/2023		1,873		(241)			(241)		1,632	1,632			
100111271	WEST LIBERTY	KY		06/29/2023		149		68			68		217	217			
100018308	SNELLVILLE	GA		06/27/2018		7,250		(73)			(73)		7,177	7,177			
100126647	HAMMOND	LA		08/30/2023		1,464		55			55		1,519	1,519			
100042936	SOMERS POINT	NJ		05/28/2020		1,423		(88)			(88)		1,334	1,334			
100113608	MILWAUKEE	WI		06/29/2023		37		173			173		209	209			
100111014	CORINTH	ME		06/29/2023		502		122			122		624	624			
100038963	KILDARE	IRL		09/27/2019		2,071		976			976		3,047	3,047			
100083441	BOLTON	GBR		05/27/2022													
100043702	PULASKI	TN		08/13/2020		498		(37)			(37)		462	462			
100074637	VALENTINE	NE		12/01/2021		320		(11)			(11)		309	309			
100110863	MEMPHIS	TN		06/29/2023		1,937		(300)			(300)		1,637	1,637			
100145985	NORTH LAS VEGAS	NV		03/19/2024		867		(86)			(86)		782	782			
100074559	HAMMOND	IN		12/01/2021		523		(34)			(34)		489	489			
100066958	ALBANY	GA		08/02/2021		483		11			11		494	494			
100112662	PITTSBURGH	PA		06/29/2023		83		25			25		108	108			
100184626	FRIDLEY	MN		12/17/2024		209		(18)			(18)		190	190			
100050035	CALIFORNIA CITY	CA		11/20/2020		532		(85)			(85)		447	447			
100053571	GAFFNEY	SC		03/23/2021		177		(15)			(15)		162	162			
100113408	ALBANY	NY		06/29/2023		136		58			58		194	194			
100079193	MIDDLETOWN	PA		02/24/2022		3,438		(67)			(67)		3,371	3,371			
100086357	LEEDS	GBR		08/30/2022													
100017333	LAKE ELSINORE	CA		04/26/2018		1,011		(117)			(117)		893	893			
100155831	COVINGTON	GA		06/18/2024		2,111		(176)			(176)		1,935	1,935			
100114056	INVERNESS	FL		06/29/2023		117		42			42		159	159			
100111559	MARLTON	NJ		06/29/2023		875		203			203		1,078	1,078			
100043679	CAMILLUS	NY		08/13/2020		198		21			21		220	220			
100047382	MAPLE HEIGHTS	OH		11/20/2020		88		121			121		209	209			
100110956	WAXHAW	NC		06/29/2023		97		227			227		324	324			
100177932	WASHINGTON	NC		11/19/2024		276		(37)			(37)		239	239			
100184751	CLEVELAND	OH		12/17/2024		160		(19)			(19)		141	141			
100054609	LINCOLN	NE		03/23/2021		(9)		9			9						
100114080	SAN GABRIEL	CA		06/29/2023		124		142			142		266	266			
100029111	PINE BLUFF	AR		10/26/2018		14		307			307		321	321			
100054399	CHESTER	PA		03/23/2021		2,190		(89)			(89)		2,101	2,101			
100074747	ROME	NY		12/01/2021		464		(6)			(6)		459	459			
100012842	HOUSTON	TX		05/25/2017		243		238			238		480	480			
100112388	LAFAYETTE	LA		06/29/2023		95		194			194		289	289			
100126742	VICTORIA	TX		08/30/2023		81		133			133		214	214			
100011130	LEXINGTON	KY		12/23/2016		(1,298)		(5)			(5)	2,148	844	864	19		19
100146147	JACKSONVILLE	FL		03/19/2024		932		(91)			(91)		841	841			
100010922	WINTER HAVEN	FL		12/23/2016		639		275			275		914	914			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013331	CLEARWATER	FL		05/25/2017		153		53			53		206	206			
100054707	PINEY VIEW	WV		03/23/2021		33		(33)			(33)						
100127203	ELLIJAY	GA		08/30/2023		232		174			174		407	407			
100066292	ROCHESTER	IN		08/02/2021		352		(16)			(16)		336	336			
100113026	MUSKOGEE	OK		06/29/2023		569		(99)			(99)		470	470			
100126747	FILLMORE	NY		08/30/2023		549		252			252		800	800			
100113766	WILLIAMSTOWN	NJ		06/29/2023		79		17			17		96	96			
100039177	DUBLIN	IRL		09/27/2019		2,139		933			933		3,072	3,072			
100113229	THORNVILLE	OH		06/29/2023		48		(9)			(9)		39	39			
100062984	ATHENS	TN		07/01/2021		251		(10)			(10)		241	241			
100043419	JONESBORO	GA		08/13/2020		1,202		(137)			(137)		1,065	1,065			
100047647	TOMKINS COVE	NY		11/20/2020		44,479		(2,827)			(2,827)		41,652	41,652			
100053617	WHITE OAK	PA		03/23/2021		332		40			40		372	372			
100045685	KOKOMO	IN		11/25/2020		189		7			7		196	196			
100127213	LOGANVILLE	GA		08/30/2023		2,105		19			19		2,124	2,124			
100043149	NEBRASKA CITY	NE		05/28/2020		666		(1)			(1)		665	665			
100111768	HOUSTON	TX		06/29/2023		81		214			214		296	296			
100127296	STOCKTON	CA		08/30/2023		197		295			295		492	492			
100177997	PITTSBURGH	PA		11/19/2024		275		(22)			(22)		253	253			
100039228	CORK	IRL		09/27/2019		223		337			337		560	560			
100019903	STEPHENS CITY	VA		07/30/2018		3,784		(32)			(32)		3,752	3,752			
100111157	MEMPHIS	TN		06/29/2023		801		56			56		857	857			
100112650	WINSTON SALEM	NC		06/29/2023		93		6			6		99	99			
100113121	DALLAS	TX		06/29/2023		659		260			260		919	919			
100000563	TOWN OF COLONIE	NY		09/27/2016		825		272			272		1,097	1,097			
100112312	LITTLE ROCK	AR		06/29/2023		70		(2)			(2)		68	68			
100062763	LOUISVILLE	KY		07/01/2021		368		(22)			(22)		347	347			
100010818	INDIANAPOLIS	IN		12/23/2016		680		33			33		712	712			
100029737	YOUNGSVILLE	PA		10/26/2018		67		67			67		134	134			
100044880	HOUSTON	TX		11/19/2020		923		(92)			(92)		831	831			
100155547	RICHFIELD	OH		06/18/2024		507		(88)			(88)		420	420			
100113549	STEGER	IL		06/29/2023		69		56			56		125	125			
100127175	MIAMI	FL		08/30/2023		1,324		527			527		1,852	1,852			
100114135	MENOMINEE	MI		06/29/2023		205		15			15		220	220			
100155501	FARMINGTON	NM		06/18/2024		3,670		(342)			(342)		3,327	3,327			
100113787	STAFFORD	VA		06/29/2023		84		197			197		281	281			
100014622	MIAMI	FL		09/27/2017		730		285			285		1,015	1,015			
100146542	MASCOTTE	FL		03/19/2024		359		(56)			(56)		303	303			
100126508	MONTGOMERY	AL		08/30/2023		647		(156)			(156)		491	491			
100126845	FREEDOM	IN		08/30/2023		344		172			172		516	516			
100184521	SAINT JAMES	MO		12/17/2024		160		(35)			(35)		125	125			
100113830	KIRKLAND	WA		06/29/2023		96		168			168		263	263			
100053704	ROCHESTER	NY		03/23/2021		145		(56)			(56)		89	89			
100111336	KANNAPOLIS	NC		06/29/2023		1,524		(32)			(32)		1,492	1,492			
100054853	ALBUQUERQUE	NM		03/23/2021		2,187		(629)			(629)		1,559	1,559			
100178051	MIDLOTHIAN	VA		11/19/2024		183		(38)			(38)		144	144			
100113116	THE COLONY	TX		06/29/2023		918		175			175		1,093	1,093			
100178176	TAMARAC	FL		11/19/2024		188		(39)			(39)		149	149			
100177913	EFFORT	PA		11/19/2024		194		(40)			(40)		154	154			
100030081	SYRACUSE	NY		12/20/2018		813		(66)			(66)		747	747			
100177856	BROWNSBURG	IN		11/19/2024		200		(41)			(41)		159	159			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055172	MONTGOMERY	AL		03/23/2021		147		(69)			(69)		78	78			
100177944	TONEY	AL		11/19/2024		213		(43)			(43)		170	170			
100177729	GERMANTOWN	MD		11/19/2024		218		(43)			(43)		174	174			
100177871	SHELBY TOWNSHIP	MI		11/19/2024		229		(45)			(45)		184	184			
100177833	PAINESVILLE	OH		11/19/2024		233		(46)			(46)		187	187			
100126916	BAKER	LA		08/30/2023		48		7			7		55	55			
100155397	VISALIA	CA		06/18/2024		1,896		(147)			(147)		1,749	1,749			
100127017	SPRINGFIELD	MA		08/30/2023		823		226			226		1,049	1,049			
100178041	LA VISTA	NE		11/19/2024		196		(40)			(40)		156	156			
100177866	FELTON	DE		11/19/2024		143		(37)			(37)		107	107			
100178047	MIDDLEBURG	FL		11/19/2024		211		(42)			(42)		169	169			
100053987	HOUSTON	TX		03/23/2021		190		(33)			(33)		157	157			
100112143	JUSTIN	TX		06/29/2023		112		356			356		468	468			
100177985	NEWBERRY	FL		11/19/2024		342		(35)			(35)		306	306			
100072168	NORWALK	CA		11/01/2021		4,942		(52)			(52)		4,890	4,890			
100053366	SINKS GROVE	WV		03/23/2021		744		9			9		753	753			
100113488	MC GEHEE	AR		06/29/2023		56		(2)			(2)		55	55			
100184662	WESLEY CHAPEL	FL		12/17/2024		172		(28)			(28)		144	144			
100113440	MIAMI LAKES	FL		06/29/2023		95		148			148		244	244			
100110893	GRIFTON	NC		06/29/2023		606		(62)			(62)		544	544			
100178193	LIBERTY	MO		11/19/2024		204		(39)			(39)		165	165			
100069766	PHILADELPHIA	PA		09/01/2021		260		26			26		286	286			
100054468	PHILADELPHIA	PA		03/23/2021		454		(292)			(292)		162	162			
100126604	MERILLVILLE	IN		08/30/2023		1,207		(107)			(107)		1,100	1,100			
100113983	FEDERAL WAY	WA		06/29/2023		81		206			206		287	287			
100011445	O FALLON	MO		12/23/2016		481		21			21		502	502			
100014298	DETROIT	MI		09/27/2017		147		230			230		377	377			
100011054	EL PASO	TX		01/27/2017		1,025		92			92		1,117	1,117			
100177714	LITTLE ROCK	AR		11/19/2024		247		(44)			(44)		202	202			
100132568	VALPARAISO	IN		11/03/2023		91		32			32		123	123			
100024439	PONTIAC	MI		09/20/2018		168		40			40		207	207			
100046075	BEDFORD	IA		11/25/2020		181		59			59		240	240			
100184816	FOND DU LAC	WI		12/17/2024		164		(39)			(39)		125	125			
100068767	MUSKEGON	MI		09/01/2021		505		(11)			(11)		494	494			
100177813	BILLINGS	MT		11/19/2024		231		(41)			(41)		190	190			
100177823	PORT ORANGE	FL		11/19/2024		199		(37)			(37)		162	162			
100177830	FRANKLIN PARK	NJ		11/19/2024		253		(44)			(44)		209	209			
100047940	BOLINGBROOK	IL		11/20/2020		850		(12)			(12)		838	838			
100177835	WARREN	MI		11/19/2024		453		(63)			(63)		390	390			
100017178	GREENVILLE	SC		04/26/2018		96		140			140		236	236			
100184809	RIVERBANK	CA		12/17/2024		236		(44)			(44)		192	192			
100146329	FAIRFAX	SC		03/19/2024		1,442		(157)			(157)		1,285	1,285			
100113647	LAKE HAVASU CITY	AZ		06/29/2023		402		210			210		613	613			
100110618	MODESTO	CA		06/30/2023		5,268		(189)			(189)		5,079	5,079			
100054084	ERIE	PA		03/23/2021		(22)		204			204		182	182			
100113987	CHICAGO	IL		06/29/2023		(26)		246			246		219	219			
100061123	SAINT LOUIS	MO		06/01/2021		773		6			6		780	780			
100114455	HARTFORD CITY	IN		06/29/2023		838		(25)			(25)		813	813			
100112668	MILWAUKEE	WI		06/29/2023		(76)		333			333		256	256			
100111662	BOGALUSA	LA		06/29/2023		1,088		270			270		1,357	1,357			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		32		614			614		645	645			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177884	PHILADELPHIA	PA		11/19/2024		413		(36)			(36)		377	377			
100178052	LIVONIA	NY		11/19/2024		163		(36)			(36)		126	126			
100155676	ST. PETERSBURG	FL		06/18/2024		744		(109)			(109)		635	635			
100112318	BLOOMINGTON	IL		06/29/2023		787		114			114		901	901			
100177832	HICKORY	NC		11/19/2024		476		(54)			(54)		421	421			
100111710	READING	PA		06/29/2023		106		10			10		116	116			
100178188	TINLEY PARK	IL		11/19/2024		211		(36)			(36)		175	175			
100112595	MOUNT LAUREL	NJ		06/29/2023		10,166		6,395			6,395		16,561	16,561			
100111876	SNEADS	FL		06/29/2023		514		28			28		542	542			
100184611	SACRAMENTO	CA		12/17/2024		158		(32)			(32)		126	126			
100178056	RANDOM LAKE	WI		11/19/2024		217		(36)			(36)		181	181			
100177817	BILLINGS	MT		11/19/2024		320		(42)			(42)		278	278			
100126539	CONWAY	SC		08/30/2023		2,113		(120)			(120)		1,993	1,993			
100114351	WESTWEGO	LA		06/29/2023		709		83			83		792	792			
100126439	ROCKY MOUNT	VA		08/30/2023		56		35			35		90	90			
100046882	COLUMBUS	OH		11/20/2020		585		(226)			(226)		359	359			
100184759	OOKALA	HI		12/17/2024		247		(34)			(34)		213	213			
100055576	NEWBERRY	MI		03/23/2021		77		(65)			(65)		13	13			
100049336	ELKINS	AR		11/20/2020		1,121		(73)			(73)		1,048	1,048			
100053942	BROOKPORT	IL		03/23/2021		525		(234)			(234)		291	291			
100114392	FORT WORTH	TX		06/29/2023		61		9			9		70	70			
100011039	JACKSONVILLE	FL		12/23/2016		554		2			2		556	556			
100178197	BUFFALO	NY		11/19/2024		222		(35)			(35)		187	187			
100127277	DAVENPORT	IA		08/30/2023		(1,941)		36			36	2,075	170	177	6		6
100055430	DUBOIS	PA		03/23/2021		900		(318)			(318)		582	582			
100184769	LAKE PLACID	FL		12/17/2024		247		(29)			(29)		218	218			
100047571	SEYMOUR	IN		11/20/2020		1,170		(176)			(176)		994	994			
100114263	MILANO	TX		06/29/2023		898		23			23		921	921			
100113103	FLORISSANT	MO		06/29/2023		383		287			287		670	670			
100126840	BALTIMORE	MD		08/30/2023		(1)		193			193		193	193			
100060394	NIXA	MO		06/01/2021		422		4			4		426	426			
100111009	WAPELLO	IA		06/29/2023		641		(17)			(17)		625	625			
100178015	ROCK HILL	NY		11/19/2024		454		(48)			(48)		407	407			
100150520	MABLETON	GA		05/03/2024		27,662		391			391		28,053	28,053			
100177726	BRUNSWICK	OH		11/19/2024		284		(38)			(38)		246	246			
100113738	GRAND RAPIDS	MI		06/29/2023		898		101			101		999	999			
100054005	GREENSBORO	PA		03/23/2021		758		(315)			(315)		443	443			
100014669	CHARLOTTE	NC		09/27/2017		403		56			56		460	460			
100114230	WAPATO	WA		06/29/2023		87		45			45		132	132			
100113619	NORCROSS	GA		06/29/2023		244		298			298		541	541			
100178108	MIDDLETOWN	OH		11/19/2024		227		(35)			(35)		192	192			
100177820	ZEELAND	MI		11/19/2024		220		(34)			(34)		187	187			
100111644	WEST MEMPHIS	AR		06/29/2023		594		149			149		743	743			
100112456	CINCINNATI	OH		06/29/2023		90		97			97		187	187			
100046275	ISHPEMING	MI		11/25/2020		264		(37)			(37)		227	227			
100012131	CHARLOTTE	NC		03/08/2017		518		96			96		614	614			
100146249	BELLINGHAM	MA		03/19/2024		555		(71)			(71)		484	484			
100112809	FORT LAUDERDALE	FL		06/29/2023		709		68			68		777	777			
100177841	CANTONMENT	FL		11/19/2024		261		(42)			(42)		219	219			
100178081	PHOENIX	AZ		11/19/2024		190		(28)			(28)		162	162			
100112379	PHILADELPHIA	PA		06/29/2023		65		31			31		96	96			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030002	KATY	TX		12/20/2018		956		34			34		990	990			
100111058	MADISON	AL		06/29/2023		627		50			50		677	677			
100076217	FAYETTEVILLE	NC		01/07/2022		606		(31)			(31)		575	575			
100112081	HAMMOND	IN		06/29/2023		334		284			284		618	618			
100010773	GENTRYVILLE	IN		12/23/2016		808		(12)			(12)		796	796			
100177892	TONOPAH	AZ		11/19/2024		180		(25)			(25)		154	154			
100178151	FOX LAKE	IL		11/19/2024		469		(46)			(46)		423	423			
100161671	SCHIEDAM	NLD		07/29/2024		751							751	751			
100110916	MONTGOMERY	AL		06/29/2023		1,859		126			126		1,986	1,986			
100000600	MIAMI	FL		09/27/2016		1,167		16			16		1,183	1,183			
100062600	ROCHESTER	NY		07/01/2021		276		2			2		278	278			
100030015	DUNCANVILLE	TX		12/20/2018		670		69			69		739	739			
100177740	TALLAHASSEE	FL		11/19/2024		456		(43)			(43)		413	413			
100177690	PORTALES	NM		11/19/2024		295		(33)			(33)		262	262			
100011405	MEBANE	NC		12/23/2016		1,842		75			75		1,918	1,918			
100126710	NORTH FORT MYERS	FL		08/30/2023		189		61			61		249	249			
100184789	PARKER	CO		12/17/2024		272		(33)			(33)		239	239			
100054467	N CHARLESTON	SC		03/23/2021		2,402		(127)			(127)		2,274	2,274			
100177704	HARTSELLE	AL		11/19/2024		260		(34)			(34)		227	227			
100111728	MEMPHIS	TN		06/29/2023		641		8			8		649	649			
100017158	IRON STATION	NC		04/26/2018		149		156			156		305	305			
100111657	SAINT LOUIS	MO		06/29/2023		58		50			50		108	108			
100177945	MEEKER	CO		11/19/2024		531		(45)			(45)		486	486			
100050129	TUCSON	AZ		11/20/2020		1,382		(357)			(357)		1,025	1,025			
100110950	YELM	WA		06/29/2023		2,087		398			398		2,485	2,485			
100126617	GRAND RAPIDS	MI		08/30/2023		711		110			110		821	821			
100029496	PORT RICHEY	FL		10/26/2018		488		160			160		648	648			
100111369	DOYLESTOWN	PA		06/29/2023		2,496		22			22		2,519	2,519			
100114274	LOUISVILLE	KY		06/29/2023		581		18			18		599	599			
100114444	LAFAYETTE	LA		06/29/2023		1,997		112			112		2,109	2,109			
100177758	LUSBY	MD		11/19/2024		226		(27)			(27)		199	199			
100053967	PHILADELPHIA	PA		03/23/2021		1,618		(207)			(207)		1,411	1,411			
100184866	LISBON	ME		12/17/2024		2,233		(161)			(161)		2,073	2,073			
100112790	EDGEWOOD	MD		06/29/2023		499		236			236		734	734			
100111580	STRATFORD	CT		06/29/2023		73		212			212		286	286			
100112555	TARBORO	NC		06/29/2023		76		209			209		284	284			
100064046	COVE CITY	NC		07/01/2021		450		1			1		451	451			
100055407	LOUISVILLE	KY		03/23/2021		334		(65)			(65)		268	268			
100112695	ST PETERS	MO		06/29/2023		142		140			140		281	281			
100113663	ROCHESTER	NY		06/29/2023		571		(28)			(28)		544	544			
100177955	STOKESDALE	NC		11/19/2024		262		(29)			(29)		232	232			
100177943	NAMPA	ID		11/19/2024		168		(25)			(25)		144	144			
100113064	STONE MOUNTAIN	GA		06/29/2023		672		284			284		956	956			
100184871	LAWRENCEVILLE	GA		12/17/2024		247		(40)			(40)		207	207			
100178093	AKRON	OH		11/19/2024		376		(34)			(34)		343	343			
100076865	WASHINGTON	DC		01/03/2022		540		(15)			(15)		526	526			
100126965	SAINT LOUIS	MO		08/30/2023		57		13			13		70	70			
100111273	KALAMAZOO	MI		06/29/2023		477		(48)			(48)		430	430			
100043834	HARLINGEN	TX		08/19/2020		1,075		69			69		1,144	1,144			
100112813	PELL CITY	AL		06/29/2023		110		15			15		124	124			
100177904	MARSHFIELD	WI		11/19/2024		(1,772)		(26)			(26)	2,025	227	229	34	(32)	2

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178179	PALATINE	IL		11/19/2024		920		(68)			(68)		852	852			
100110837	MATTOON	IL		06/29/2023		(274)		666			666		392	392			
100012876	MIRAMAR	FL		05/25/2017		645		694			694		1,338	1,338			
100114152	KINSALE	VA		06/29/2023		537		42			42		579	579			
100178007	GRASS LAKE	MI		11/19/2024		942		(98)			(98)		844	844			
100113521	AIKEN	SC		06/29/2023		64		79			79		143	143			
100049480	LANSING	IL		11/20/2020		951		31			31		982	982			
100112096	HOUSTON	TX		06/29/2023		556		(8)			(8)		549	549			
100114479	BELLEFONTE	PA		06/29/2023		1,712		(68)			(68)		1,644	1,644			
100146273	NEWTON	KS		03/19/2024		415		(63)			(63)		352	352			
100030504	WICHITA	KS		12/20/2018		717		54			54		771	771			
100177942	COCKEVILLE	TN		11/19/2024		794		(82)			(82)		712	712			
100111653	MACON	GA		06/29/2023		58		27			27		85	85			
100113923	ATLANTA	GA		06/29/2023		590		297			297		887	887			
100061428	ANSONVILLE	NC		06/01/2021		632		4			4		636	636			
100126816	BREWERTON	NY		08/30/2023		123		535			535		658	658			
100177940	YPSILANTI	MI		11/19/2024		330		(24)			(24)		306	306			
100046952	NASHVILLE	TN		11/20/2020		272		(126)			(126)		146	146			
100110973	PITTSBURGH	PA		06/29/2023		1,185		6			6		1,192	1,192			
100070198	CLEVELAND	OH		09/01/2021		287		29			29		316	316			
100113290	AURORA	IL		06/29/2023		692		48			48		740	740			
100112551	CLEVELAND	OH		06/29/2023		657		228			228		885	885			
100055478	PHILADELPHIA	PA		03/23/2021		268		(34)			(34)		234	234			
100111207	KATY	TX		06/29/2023		1,287		65			65		1,352	1,352			
100126611	CHICAGO	IL		08/30/2023		888		(98)			(98)		789	789			
100126672	IRVINGTON	NJ		08/30/2023		1,557		(4)			(4)		1,553	1,553			
100043431	BALL	LA		08/13/2020		1,069		(149)			(149)		920	920			
100184869	WATERFORD	MI		12/17/2024		(1,888)		(42)			(42)	2,043	114	187	73		73
100145976	ORLANDO	FL		03/19/2024		1,148		(111)			(111)		1,038	1,038			
100184807	CAMDENTON	MO		12/17/2024		161		(37)			(37)		124	124			
100055244	CLYDE	KS		03/23/2021		132		(39)			(39)		93	93			
100014390	SMITHFIELD	NC		09/27/2017		400		152			152		552	552			
100012402	SYCAMORE	IL		04/28/2017		351		155			155		506	506			
100112590	CUMBERLAND	MD		06/29/2023		82		15			15		97	97			
100184451	WASHINGTON	DC		12/17/2024		234		(16)			(16)		218	218			
100113008	EUCLID	OH		06/29/2023		66		178			178		243	243			
100077334	NORFOLK	VA		01/03/2022		494		(11)			(11)		484	484			
100112049	PHILADELPHIA	PA		06/29/2023		310		278			278		588	588			
100053541	BUFFALO	NY		03/23/2021		109		(32)			(32)		77	77			
100126535	TOLEDO	OH		08/30/2023		1,778		(69)			(69)		1,709	1,709			
100050135	LUSBY	MD		11/20/2020		1,634		(26)			(26)		1,608	1,608			
100039006	DUBLIN	IRL		09/27/2019		586		417			417		1,003	1,003			
100114001	MOUNT MORRIS	MI		06/29/2023		800		243			243		1,042	1,042			
100055249	SCOTTSBURG	IN		03/23/2021		172		(25)			(25)		148	148			
100046908	DODGE CITY	KS		11/20/2020		1,236		(321)			(321)		915	915			
100065569	NILES	OH		07/28/2021		4,384		(140)			(140)		4,244	4,244			
100127315	DECATUR	GA		08/30/2023		885		162			162		1,047	1,047			
100054695	NEW IBERIA	LA		03/23/2021		180		100			100		280	280			
100043945	CHINA GROVE	NC		08/19/2020		652		(94)			(94)		558	558			
100177947	GRAND BLANC	MI		11/19/2024		374		(16)			(16)		357	357			
100111038	LITHONIA	GA		06/29/2023		807		73			73		880	880			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100046859	MCDONOUGH	GA		11/20/2020		307		(47)			(47)		260	260			
100046809	CLEVELAND	OH		11/20/2020		223		(122)			(122)		101	101			
100184511	SANDOWN	NH		12/17/2024		160		(37)			(37)		123	123			
100127202	DECATUR	GA		08/30/2023		553		(28)			(28)		525	525			
100113812	LAKEWOOD	OH		06/29/2023		300		372			372		671	671			
100111171	ELYRIA	OH		06/29/2023		36		174			174		209	209			
100114010	LOXAHATCHEE	FL		06/29/2023		1,475		589			589		2,065	2,065			
100045725	DILLON	SC		11/25/2020		359		160			160		519	519			
100111966	MANDEVILLE	LA		06/29/2023		1,896		614			614		2,511	2,511			
100113268	BENTON	AR		06/29/2023		19,780		391			391		20,171	20,171			
100184486	OCEANSIDE	CA		12/17/2024		564		(59)			(59)		505	505			
100184538	GRAND BAY	AL		12/17/2024		742		(71)			(71)		671	671			
100184821	WASHINGTON	UT		12/17/2024		161		(29)			(29)		133	133			
100112911	WAPATO	WA		06/29/2023		1,665		(1)			(1)		1,664	1,664			
100111138	RIGBY	ID		06/29/2023		650		89			89		738	738			
100054170	EAST HARTFORD	CT		03/23/2021		43		2			2		45	45			
100014699	CLINTON	TN		09/27/2017		3,813		(287)			(287)		3,526	3,526			
100011590	ERWIN	TN		03/08/2017		280		390			390		670	670			
100112183	QUINCY	FL		06/29/2023		241		241			241		482	482			
100177709	SCHNECKSVILLE	PA		11/19/2024		2,391		(136)			(136)		2,254	2,254			
100138943	MONTICELLO	FL		12/21/2023		753		276			276		1,030	1,030			
100139914	NETHERLANDS	NLD		12/28/2023		1,954							1,954	1,954			
100126476	THONOTOSASSA	FL		08/30/2023		(1,713)		173			173	1,970	430	478	83	(34)	49
100047733	WINDER	GA		11/20/2020		1,169		(29)			(29)		1,141	1,141			
100053614	ELMORE	OH		03/23/2021		2,953		(321)			(321)		2,633	2,633			
100054935	DETROIT	MI		03/23/2021		76		(40)			(40)		37	37			
100012110	SELMA	IN		03/08/2017		875		125			125		1,000	1,000			
100184915	SANTA ANA	CA		12/17/2024		298		(33)			(33)		265	265			
100126740	SAINT STEPHEN	SC		08/30/2023		(810)		88			88	1,413	690	677	(14)		(14)
100112960	BLUE ISLAND	IL		06/29/2023		987		95			95		1,082	1,082			
100118056	INDEPENDENCE	MO		07/20/2023		146		87			87		233	233			
100184550	NAMPA	ID		12/17/2024		272		(40)			(40)		232	232			
100031177	BRADENTON	FL		03/29/2019		512		54			54		565	565			
100111890	SOLDIERS GROVE	WI		06/29/2023		1,264		356			356		1,621	1,621			
100178085	BUFFALO	NY		11/19/2024		375		3			3		378	378			
100111851	LINCOLN PARK	MI		06/29/2023		184		263			263		447	447			
100063502	VIENNA	GA		07/01/2021		272		(13)			(13)		258	258			
100053981	BOONE	IA		03/23/2021		714		(64)			(64)		650	650			
100053796	TOPEKA	KS		03/23/2021		283		(33)			(33)		250	250			
100147064	VERSAILLES	KY		03/27/2024		274		(9)			(9)		265	265			
100184562	COCONUT CREEK	FL		12/17/2024		16,663		(1,156)			(1,156)		15,507	15,507			
100184820	GALAX	VA		12/17/2024		472		(39)			(39)		434	434			
100010861	KERNERSVILLE	NC		12/23/2016		1,733		216			216		1,949	1,949			
100070844	JACKSONVILLE	FL		10/01/2021		299		(11)			(11)		288	288			
100063040	MADERA	PA		07/01/2021		216		(1)			(1)		214	214			
100000532	TAMPA	FL		09/27/2016		487		572			572		1,060	1,060			
100111566	JACKSONVILLE	NC		06/29/2023		551		75			75		626	626			
100113304	MANNINGTON	WV		06/29/2023		407		(42)			(42)		365	365			
100025286	PORT RICHEY	FL		09/20/2018		189		452			452		641	641			
100047365	HENDERSON	NV		11/20/2020		1,266		(135)			(135)		1,131	1,131			
100061827	CAMDEN	NY		07/01/2021		319		(17)			(17)		301	301			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055413	SAINT LOUIS	MO		03/23/2021		113		33			33		146	146			
100044223	EAST CHICAGO	IN		08/19/2020		1,574		178			178		1,752	1,752			
100118052	BELOIT	WI		07/20/2023		150		101			101		251	251			
100112983	BALTIMORE	MD		06/29/2023		548		356			356		904	904			
100054482	MILWAUKEE	WI		03/23/2021		709		53			53		762	762			
100028764	WATERFORD TWP	MI		10/26/2018		106		111			111		217	217			
100030499	HOUSTON	TX		12/20/2018		497		40			40		537	537			
100184569	BESSEMER	AL		12/17/2024		156		(36)			(36)		120	120			
100113883	ATLANTA	GA		06/29/2023		66		211			211		277	277			
100110845	BOAZ	AL		06/29/2023		1,001		(158)			(158)		843	843			
100113177	ORLANDO	FL		06/29/2023		1,387		(51)			(51)		1,336	1,336			
100055170	MOBILE	AL		03/23/2021		969		(170)			(170)		799	799			
100054013	COSHOCTON	OH		03/23/2021		(99)		180			180		80	80			
100111939	JACKSONVILLE	FL		06/29/2023		1,234		319			319		1,554	1,554			
100119312	OCALA	FL		07/31/2023		5,649		80			80		5,729	5,729			
100011545	EUSTIS	FL		03/08/2017		590		242			242		832	832			
100012117	PHILADELPHIA	PA		03/08/2017		114		63			63		178	178			
100043051	MONROE	NC		05/28/2020		249		39			39		289	289			
100127173	DELHI	CA		08/30/2023		1,097		60			60		1,157	1,157			
100127018	SAN ANTONIO	TX		08/30/2023		157		239			239		396	396			
100050122	PLANT CITY	FL		11/20/2020		808		(207)			(207)		602	602			
100030561	GASTONIA	NC		12/20/2018		1,505		53			53		1,558	1,558			
100126522	VALLEY	AL		08/30/2023		962		10			10		972	972			
100038488	KILDARE	IRL		09/27/2019		1,689		791			791		2,480	2,480			
100113733	MINNEAPOLIS	MN		06/29/2023		790		97			97		888	888			
100049522	GRAND RAPIDS	MI		11/20/2020		536		(176)			(176)		360	360			
100111108	CHERRY CREEK	NY		06/29/2023		1,003		(11)			(11)		992	992			
100144595	PANAMA CITY BEACH	FL		03/13/2024		306		(213)			(213)		93	93			
100111024	TAYLOR	MI		06/29/2023		1,518		(9)			(9)		1,508	1,508			
100113701	BRADENTON	FL		06/29/2023		254		226			226		480	480			
100083450	BIRMINGHAM	GBR		05/27/2022													
100049644	MIDLAND	TX		11/20/2020		230		(100)			(100)		130	130			
100054529	GLENDALE	AZ		03/23/2021		1,723		(177)			(177)		1,546	1,546			
100012406	HOWELL	MI		04/28/2017		2,879		88			88		2,967	2,967			
100046987	BETHLEHEM	GA		11/20/2020		2,222		(307)			(307)		1,915	1,915			
100111620	COVINGTON	KY		06/29/2023		80		140			140		220	220			
100112294	MILWAUKEE	WI		06/29/2023		480		54			54		534	534			
100045914	ROGERS	AR		11/25/2020		618		(57)			(57)		561	561			
100047971	ORLANDO	FL		11/20/2020		3,145		(112)			(112)		3,033	3,033			
100046995	MARIETTA	GA		11/20/2020		1,940		(282)			(282)		1,659	1,659			
100114105	BONDUEL	WI		06/29/2023		(1,460)		12			12	1,881	434	438	4		4
100126991	KANSAS CITY	KS		08/30/2023		65		15			15		80	80			
100017094	COMMERCE CITY	CO		04/26/2018		1,830		(9)			(9)		1,822	1,822			
100043713	FORT WORTH	TX		08/13/2020		891		(87)			(87)		804	804			
100055670	PARKS	AR		03/23/2021		597		(74)			(74)		524	524			
100126624	BRUNSWICK	OH		08/30/2023		2,385		(62)			(62)		2,323	2,323			
100111619	TRENTON	NJ		06/29/2023		34		236			236		270	270			
100112626	MONTROSE	MI		06/29/2023		755		62			62		817	817			
100154877	DETROIT	MI		07/19/2024		110		(1)			(1)		109	109			
100111864	PHOENIX	AZ		06/29/2023		2,391		79			79		2,470	2,470			
100054175	MONTGOMERY	AL		03/23/2021		558		2			2		560	560			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126506	CRAWFORDSVILLE	IN		08/30/2023		662		(93)			(93)		569	569			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		57		357			357		414	414			
100017208	BENSON	AZ		04/26/2018		710		77			77		787	787			
100112847	WILKES BARRE	PA		06/29/2023		529		(83)			(83)		445	445			
100077342	MARTINSBURG	WV		01/03/2022		1,513		(20)			(20)		1,492	1,492			
100112366	MERCER	PA		06/29/2023		270		28			28		299	299			
100053794	ROSWELL	NM		03/23/2021		(16)		16			16						
100029938	PEARLAND	TX		12/20/2018		765		27			27		792	792			
100127237	MARIETTA	GA		08/30/2023		3,099		336			336		3,436	3,436			
100127116	DESMOINES	IA		08/30/2023		(6)		6			6						
100053429	MUSKEGON	MI		03/23/2021		949		(58)			(58)		890	890			
100184746	ALBANY	OR		12/17/2024		140		(28)			(28)		112	112			
100111018	PHOENIX	AZ		06/29/2023		868		53			53		921	921			
100111891	SULPHUR	LA		06/29/2023		84		77			77		161	161			
100055226	JACKSON	TN		03/23/2021		198		(1)			(1)		196	196			
100054067	BENNETTSVILLE	SC		03/23/2021		1,345		(191)			(191)		1,154	1,154			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		185		102			102		288	288			
100031201	PALM SPRINGS	FL		03/29/2019		3,130		876			876		4,005	4,005			
100112465	MONTGOMERY	AL		06/29/2023		574		223			223		798	798			
100061273	READING	PA		06/01/2021		400		3			3		403	403			
100114410	KAUKAUNA	WI		06/29/2023		723		119			119		842	842			
100114098	MADISON	WI		06/29/2023		570		164			164		734	734			
100113653	PINE BLUFF	AR		06/29/2023		449		39			39		488	488			
100127359	SOMERSET	NJ		08/30/2023		76		194			194		269	269			
100126787	LIGONIER	IN		08/30/2023		438		31			31		468	468			
100047130	SMYRNA	DE		11/20/2020		1,363		(246)			(246)		1,117	1,117			
100184433	FORT PIERCE	FL		12/17/2024		127		(37)			(37)		90	90			
100045579	ROSEBUSH	MI		11/25/2020		464		57			57		521	521			
100114107	POUND	WI		06/29/2023		102		106			106		208	208			
100114059	FAIRFIELD	ID		06/29/2023		551		59			59		610	610			
100184466	MONROE	CT		12/17/2024		1,977		(141)			(141)		1,836	1,836			
100126666	CHICAGO	IL		08/30/2023		1,683		(94)			(94)		1,588	1,588			
100017085	NEWTONSVILLE	OH		04/26/2018		821		(171)			(171)		650	650			
100055453	BOSSIER CITY	LA		03/23/2021		966		(104)			(104)		862	862			
100111994	ATLANTA	GA		06/29/2023		93		(93)			(93)						
100055293	EL PASO	TX		03/23/2021		1,386		(386)			(386)		1,000	1,000			
100111814	WASHINGTON	IN		06/29/2023		633		10			10		643	643			
100184719	KANEOHE	HI		12/17/2024		138		(34)			(34)		103	103			
100010955	MEMPHIS	TN		12/23/2016		369		24			24		393	393			
100126667	MADISON	OH		08/30/2023		489		267			267		756	756			
100043102	CARLISLE	PA		05/28/2020		1,699		65			65		1,763	1,763			
100126977	KATY	TX		08/30/2023		1,114		167			167		1,282	1,282			
100113468	PORTAGE	PA		06/29/2023		327		221			221		548	548			
100126593	BELLEVILLE	IL		08/30/2023		(46)		335			335		289	289			
100017116	EXETER	CA		04/26/2018		1,220		54			54		1,274	1,274			
100112752	CHARLESTON	SC		06/29/2023		1,247		235			235		1,482	1,482			
100028004	WHITMAN	MA		10/26/2018		2,250		(52)			(52)		2,198	2,198			
100150249	LELYSTAD	NLD		04/29/2024		990							990	990			
100053801	LAREDO	TX		03/23/2021		(43)		104			104		61	61			
100011320	DEATSVILLE	AL		12/23/2016		1,096		111			111		1,208	1,208			
100146057	MECHANICSBURG	PA		03/19/2024		1,231		(122)			(122)		1,110	1,110			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011243	HOUSTON	TX		12/23/2016		780		30			30		810	810			
100184731	CHANDLER	AZ		12/17/2024		355		(50)			(50)		305	305			
100114373	COUNTRY CLUB HILLS	IL		06/29/2023		41		322			322		363	363			
100111162	HONESDALE	PA		06/29/2023		141		114			114		255	255			
100112726	MARIETTA	GA		06/29/2023		987		282			282		1,268	1,268			
100047444	TOLEDO	OH		11/20/2020		1,022		(193)			(193)		829	829			
100126622	ROCHESTER	NY		08/30/2023		(269)		294			294		25	25			
100047329	NORTH PORT	FL		11/20/2020		1,190		(142)			(142)		1,048	1,048			
100184469	LAKESIDE	CA		12/17/2024		206		(36)			(36)		170	170			
100184793	JACK	AL		12/17/2024		1,584		(130)			(130)		1,454	1,454			
100113984	COUNCIL	ID		06/29/2023		1,175		78			78		1,253	1,253			
100111027	DETROIT	MI		06/29/2023		132		20			20		152	152			
100027927	MEMPHIS	TN		10/26/2018		393		207			207		600	600			
100016600	GLENARDEN	MD		04/10/2018		3,120		1			1	1,832	4,953	4,953			
100111739	ARGYLE	NY		06/29/2023		1,076		106			106		1,182	1,182			
100012073	HOUSTON	TX		03/08/2017		(367)		84			84	1,816	1,533	1,508	(25)		(25)
100138930	NEW CASTLE	PA		12/21/2023		682		(86)			(86)		596	596			
100184739	OVERLAND PARK	KS		12/17/2024		149		(30)			(30)		118	118			
100110357	GARLAND	TX		06/30/2023		4,224		(21)			(21)		4,203	4,203			
100184796	BUCKEYE	AZ		12/17/2024		135		(29)			(29)		107	107			
100184870	EDMONDS	WA		12/17/2024		145		(30)			(30)		116	116			
100061112	WAYCROSS	GA		06/01/2021		408		3			3		411	411			
100184768	BRISTOL	CT		12/17/2024		141		(29)			(29)		112	112			
100110979	CHAPPELLS	SC		06/29/2023		30		(30)			(30)						
100054157	NEW ORLEANS	LA		03/23/2021		1,044		(327)			(327)		717	717			
100184442	MATTESON	IL		12/17/2024		198		(28)			(28)		170	170			
100155673	SARATOGA SPRINGS	UT		06/18/2024		779		(119)			(119)		660	660			
100055636	MONTGOMERY	AL		03/23/2021		(721)		(248)			(248)	1,817	848	859	11		11
100012478	BENSON	AZ		04/28/2017		372		74			74		446	446			
100017656	CLEVELAND	OH		04/26/2018		1,369		(153)			(153)		1,216	1,216			
100012651	STERLING HEIGHTS	MI		05/25/2017		694		704			704		1,398	1,398			
100184911	MARYSVILLE	WA		12/17/2024		154		(29)			(29)		125	125			
100110880	SAINTLOUIS	MO		06/29/2023		446		(29)			(29)		418	418			
100047877	GRAND RAPIDS	MI		11/20/2020		1,115		(82)			(82)		1,033	1,033			
100184704	ELGIN	IL		12/17/2024		215		(32)			(32)		182	182			
100126930	HARPER WOODS	MI		08/30/2023		(1,699)		158			158	1,824	283	298	15		15
100112930	MIDWEST CITY	OK		06/29/2023		980		(38)			(38)		941	941			
100111321	OCALA	FL		06/29/2023		782		19			19		802	802			
100012252	DUNNELLON	FL		04/28/2017		596		132			132		728	728			
100114225	SAINT LOUIS	MO		06/29/2023		75		97			97		172	172			
100028106	ASHTABULA	OH		10/26/2018		916		144			144		1,060	1,060			
100126908	MABLETON	GA		08/30/2023		95		187			187		282	282			
100054790	TARBORO	NC		03/23/2021		746		(137)			(137)		610	610			
100012206	RIVERVIEW	FL		03/08/2017		309		82			82		391	391			
100010826	WATERBURY	CT		12/23/2016		483		366			366		849	849			
100011844	BALTIMORE	MD		03/08/2017		87		95			95		182	182			
100114020	MEMPHIS	TN		06/29/2023		59		8			8		67	67			
100184903	CINCINNATI	OH		12/17/2024		136		(24)			(24)		112	112			
100114192	KIRKWOOD	NY		06/29/2023		166		142			142		308	308			
100126625	HUBER HEIGHTS	OH		08/30/2023		2,059		(139)			(139)		1,920	1,920			
100138995	ELYRIA	OH		12/21/2023		298		6			6		304	304			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126844	PACIFIC	MO		08/30/2023		69		4			4		73	73			
100112557	FRANKFORT	IN		06/29/2023		91		137			137		228	228			
100184539	WOODBRIDGE	VA		12/17/2024		221		(28)			(28)		193	193			
100045656	KANSAS CITY	MO		11/25/2020		508		(109)			(109)		399	399			
100112368	WEST HELENA	AR		06/29/2023		497		74			74		571	571			
100127280	CLOVERDALE	IN		08/30/2023		44		40			40		84	84			
100184452	LANCASTER	SC		12/17/2024		154		(25)			(25)		129	129			
100043002	ORLANDO	FL		05/28/2020		1,910		4			4		1,914	1,914			
100014516	RIVERDALE	IL		09/27/2017		243		271			271		513	513			
100111950	LITHONIA	GA		06/29/2023		1,484		134			134		1,618	1,618			
100012205	TAMPA	FL		03/08/2017		270		72			72		342	342			
100120592	WASHINGTON	DC		08/18/2023		40,354		(2,523)			(2,523)		37,832	37,832			
100112947	CLEVELAND	OK		06/29/2023		467		20			20		488	488			
100127355	BARLING	AR		08/30/2023		(1,730)		2			2	1,790	62	66	3		3
100138957	LAKE PANASOFFKEE	FL		12/21/2023		292		254			254		546	546			
100011795	LOGAN	OH		03/08/2017		219		201			201		421	421			
100047485	PEN ARGYL	PA		11/20/2020		714		(176)			(176)		539	539			
100184587	MOGADORE	OH		12/17/2024		210		(24)			(24)		187	187			
100110992	FRANKLIN	KY		06/29/2023		630		94			94		723	723			
100024327	KINGSBURG	CA		09/20/2018		2,752		(50)			(50)		2,701	2,701			
100163040	FORT WORTH	TX		08/13/2024		13,456		(591)			(591)		12,864	12,864			
100111276	TROY	AL		06/29/2023		1,158		(42)			(42)		1,116	1,116			
100113158	NORTH MIAMI BEACH	FL		06/29/2023		1,674		82			82		1,756	1,756			
100038505	DUBLIN	IRL		09/27/2019													
100111962	HANOVER	PA		06/29/2023		965		259			259		1,224	1,224			
100185704	EMMEN	NLD		12/20/2024		423							423	423			
100184676	SURPRISE	AZ		12/17/2024		155		(22)			(22)		133	133			
100010856	MONTGOMERY	AL		12/23/2016		382		173			173		554	554			
100014052	HALLS	TN		05/25/2017		(1,020)		25			25	1,287	291	282	(9)		(9)
100114084	TUCKER	GA		06/29/2023		3,268		2,114			2,114		5,382	5,382			
100113190	WESTON	FL		06/29/2023		1,093		66			66		1,160	1,160			
100014765	CAPE CORAL	FL		10/30/2017		358		222			222		581	581			
100110929	SANGER	CA		06/29/2023		1,509		(5)			(5)		1,504	1,504			
100062445	AKRON	OH		07/01/2021		527		(20)			(20)		507	507			
100126871	HILLSBORO	OH		08/30/2023		1,348		42			42		1,390	1,390			
100087323	SAINT PETERSBURG	FL		10/25/2022		1,050		49			49		1,099	1,099			
100114414	DES MOINES	IA		06/29/2023		335		158			158		494	494			
100184654	SALT LAKE CITY	UT		12/17/2024		158		(19)			(19)		139	139			
100173653	DRACHTEN	NLD		10/29/2024		919							919	919			
100063611	NEWPORT	TN		07/01/2021		223		(12)			(12)		210	210			
100154856	DETROIT	MI		07/19/2024		146		(5)			(5)		141	141			
100112052	DADEVILLE	AL		06/29/2023		466		(42)			(42)		424	424			
100155611	SOUTH KINGSTOWN	RI		06/18/2024		883		(133)			(133)		750	750			
100112905	DETROIT	MI		06/29/2023		26		295			295		321	321			
100127245	LAKE CHARLES	LA		08/30/2023		679		(98)			(98)		580	580			
100127064	CINCINNATI	OH		08/30/2023		641		(245)			(245)		396	396			
100137255	NETHERLANDS	NLD		11/28/2023		703							703	703			
100053445	DETROIT	MI		03/23/2021		1,148		16			16		1,164	1,164			
100012528	WARREN	MI		04/28/2017		613		179			179		791	791			
100043037	DEL REY	CA		05/28/2020		123		17			17		140	140			
100014181	DUNDEE	FL		05/25/2017		(301)		98			98	1,752	1,549	1,579	30		30

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114004	CONCHO	AZ		06/29/2023		76		18			18		94	94			
100127281	SOMERSET	NJ		08/30/2023		54		41			41		95	95			
100025380	SHREVEPORT	LA		09/20/2018		303		72			72		375	375			
100017634	ARMUCHEE	GA		04/26/2018		1,369		(74)			(74)		1,295	1,295			
100114035	THOMASTON	GA		06/29/2023		168		150			150		318	318			
100126615	DETROIT	MI		08/30/2023		708		(19)			(19)		689	689			
100014642	CHARLOTTE	NC		09/27/2017		688		265			265		953	953			
100114278	SUMMERHILL	PA		06/29/2023		838		253			253		1,091	1,091			
100112972	PHILADELPHIA	PA		06/29/2023		833		1,175			1,175		2,008	2,008			
100111970	HANSON	MA		06/29/2023		72		35			35		107	107			
100111314	CHAPMAN	NE		06/29/2023		490		142			142		632	632			
100127027	LOS LUNAS	NM		08/30/2023		1,051		52			52		1,103	1,103			
100111955	MARSHALL	MO		06/29/2023		2,381		171			171		2,551	2,551			
100113712	JOURDANTON	TX		06/29/2023		744		(10)			(10)		734	734			
100014455	CHARLOTTE	NC		09/27/2017		872		105			105		977	977			
100112517	MISSOURI CITY	TX		06/29/2023		1,008		245			245		1,254	1,254			
100014594	GOSHEN	IN		09/27/2017		979		(18)			(18)		962	962			
100113917	LOS ANGELES	CA		06/29/2023		4,628		136			136		4,764	4,764			
100012324	NEW ALBANY	PA		04/28/2017		433		60			60		492	492			
100111617	ROGERS	AR		06/29/2023		714		(1)			(1)		714	714			
100133570	ATLANTA	GA		10/23/2023		2,992		(42)			(42)		2,951	2,951			
100014560	HAINES CITY	FL		09/27/2017		3,392		837			837		4,229	4,229			
100045782	PENNINGTON GAP	VA		11/25/2020		220		46			46		266	266			
100112530	NORTH MIAMI BEACH	FL		06/29/2023		1,626		158			158		1,784	1,784			
100000167	PASCO	WA		09/27/2016		1,473		(41)			(41)		1,432	1,432			
100141793	ROTTERDAM	NLD		01/29/2024		671							671	671			
100111161	BIRMINGHAM	AL		06/29/2023		438		206			206		645	645			
100054556	ELSA	TX		03/23/2021		802		91			91		893	893			
100114508	CLAREMORE	OK		06/29/2023		379		231			231		610	610			
100113247	DETROIT	MI		06/29/2023		119		2			2		121	121			
100112624	MARION	VA		06/29/2023		55		208			208		263	263			
100113281	LIMERICK	PA		06/29/2023		5,530		431			431		5,961	5,961			
100112490	PHILADELPHIA	PA		06/29/2023		636		152			152		788	788			
100012264	STILWELL	OK		04/28/2017		277		174			174		451	451			
100111155	CHASE MILLS	NY		06/29/2023		291		413			413		704	704			
100014386	PORTSMOUTH	VA		09/27/2017		484		210			210		694	694			
100112640	DALLAS	TX		06/29/2023		354		113			113		467	467			
100111297	YOUNGSTOWN	OH		06/29/2023		151		61			61		212	212			
100111697	MIAMI	FL		06/29/2023		577		3			3		580	580			
100011208	OLIVER SPRINGS	TN		12/23/2016		77		74			74		152	152			
100082718	CHESTER	GBR		04/26/2022													
100062618	BANKSTON	AL		07/01/2021		325		(6)			(6)		319	319			
100084355	DERBY	GBR		06/30/2022													
100076930	MIAMI	FL		01/03/2022		4,583		(140)			(140)		4,443	4,443			
100110961	COLUMBUS	OH		06/29/2023		210		168			168		378	378			
100014722	FLAGTOWN	NJ		09/27/2017		1,191		45			45		1,236	1,236			
100114224	KANSAS CITY	MO		06/29/2023		660		102			102		762	762			
100043263	GREENVILLE	SC		08/13/2020		1,206		(90)			(90)		1,115	1,115			
100053725	BOYD	MN		03/23/2021		2,768		69			69		2,837	2,837			
100031091	CHICAGO	IL		03/29/2019		1,397		(48)			(48)		1,348	1,348			
100111880	HIGH POINT	NC		06/29/2023		90		2			2		93	93			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111262	ANNISTON	AL		06/29/2023		851		(69)			(69)		782	782			
100184873	LAS VEGAS	NV		12/17/2024		100		(20)			(20)		80	80			
100184721	PITTSBURG	CA		12/17/2024		139		(26)			(26)		113	113			
100043032	ALBUQUERQUE	NM		05/28/2020		1,024		6			6		1,030	1,030			
100060643	CHICAGO	IL		06/01/2021		219		2			2		221	221			
100127185	MEMPHIS	TN		08/30/2023		(1,127)		155			155	1,223	250	261	10		10
100055432	FLINT	MI		03/23/2021		214		(12)			(12)		202	202			
100112205	HARTSELLE	AL		06/29/2023		352		134			134		486	486			
100184599	LAS VEGAS	NV		12/17/2024		188		(24)			(24)		164	164			
100112954	OHATCHEE	AL		06/29/2023		516		(8)			(8)		508	508			
100054508	BATTLE CREEK	MI		03/23/2021		190		(25)			(25)		164	164			
100126483	SPRINGFIELD	MO		08/30/2023		657		36			36		692	692			
100112581	WARNER ROBINS	GA		06/29/2023		73		10			10		83	83			
100111039	SALINEVILLE	OH		06/29/2023		293		47			47		340	340			
100062704	COVINGTON	TN		07/01/2021		197		(6)			(6)		191	191			
100184773	ROOSEVELT	UT		12/17/2024		209		(31)			(31)		178	178			
100055365	SAINT LOUIS	MO		03/23/2021		380		(145)			(145)		236	236			
100141828	LANDGRAAF	NLD		01/29/2024		1,616							1,616	1,616			
100112484	SAINT LOUIS	MO		06/29/2023		87		137			137		224	224			
100101612	ANGOLA	IN		04/26/2023		175		(77)			(77)		98	98			
100112293	SABINAL	TX		06/29/2023		125		257			257		382	382			
100053752	PASADENA	TX		03/23/2021		993		(149)			(149)		844	844			
100127206	ST LOUIS	MO		08/30/2023		553		(57)			(57)		496	496			
100047122	ROCHESTER	NY		11/20/2020		223		(124)			(124)		99	99			
100184484	TUCSON	AZ		12/17/2024		141		(33)			(33)		108	108			
100111958	SAYLORSBURG	PA		06/29/2023		1,460		142			142		1,601	1,601			
100111444	CLEVELAND	OH		06/29/2023		62		186			186		248	248			
100126502	SAN ANTONIO	TX		08/30/2023		1,169		115			115		1,284	1,284			
100127184	PITTSBURGH	PA		08/30/2023		(5)		124			124		119	119			
100055075	HUNTINGTON	WV		03/23/2021		719		(306)			(306)		413	413			
100047617	MILTON	WI		11/20/2020		636		(74)			(74)		562	562			
100110966	LAWRENCEVILLE	GA		06/29/2023		1,159		217			217		1,376	1,376			
100044001	TYNER	NC		08/19/2020		508		135			135		643	643			
100047144	HAMPTONVILLE	NC		11/20/2020		1,188		(257)			(257)		931	931			
100043994	TYLER	TX		08/19/2020		450		(51)			(51)		400	400			
100114038	AURORA	IL		06/29/2023		65		29			29		94	94			
100046648	HINSDALE	NY		11/25/2020		274		(3)			(3)		271	271			
100010816	JACKSONVILLE	FL		01/27/2017		418		6			6		424	424			
100126795	INMAN	SC		08/30/2023		821		135			135		956	956			
100111256	INDIANAPOLIS	IN		06/29/2023		818		99			99		917	917			
100028597	CEDAR SPRINGS	MI		10/26/2018		1,510		(19)			(19)		1,491	1,491			
100113934	MINNEAPOLIS	MN		06/29/2023		1,423		(9)			(9)		1,413	1,413			
100111783	STERLING	IL		06/29/2023		40		43			43		82	82			
100017289	PATRICK SPRINGS	VA		04/26/2018		1,183		79			79		1,262	1,262			
100114016	SAINT LOUIS	MO		06/29/2023		169		68			68		238	238			
100054550	MILWAUKEE	WI		03/23/2021		1,508		(260)			(260)		1,249	1,249			
100114017	NORTH HIGHLANDS	CA		06/29/2023		1,024		196			196		1,220	1,220			
100066955	JONESBORO	AR		08/02/2021		302		14			14		316	316			
100184498	LAS VEGAS	NV		12/17/2024		138		(25)			(25)		114	114			
100061238	DEXTER	MO		06/01/2021		205		3			3		207	207			
100045670	GREENSBURG	KY		11/25/2020		66		2			2		67	67			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043339	FORT ATKINSON	WI		08/13/2020		904		(59)			(59)		845	845			
100126761	INDIANAPOLIS	IN		08/30/2023		958		23			23		981	981			
100110898	MAXTON	NC		06/29/2023		503		(160)			(160)		343	343			
100113215	EL PASO	TX		06/29/2023		69		5			5		74	74			
100126584	CLINTON	ME		08/30/2023		457		(64)			(64)		393	393			
100011394	VICTORVILLE	CA		12/23/2016		1,866		281			281		2,147	2,147			
100055216	MEMPHIS	TN		03/23/2021		2,959		(189)			(189)		2,770	2,770			
100114141	NEWPORT NEWS	VA		06/29/2023		996		29			29		1,026	1,026			
100043441	CENTRAL SQUARE	NY		08/13/2020		287		184			184		471	471			
100054471	ROBBINS	NC		03/23/2021		712		(251)			(251)		461	461			
100075047	BAY CITY	MI		12/01/2021		232		(28)			(28)		204	204			
100112787	MEMPHIS	TN		06/29/2023		658		71			71		729	729			
100025319	SANTA MARIA	CA		09/20/2018		(36)		903			903		867	867			
100110830	TAYLOR	MI		06/29/2023		551		181			181		732	732			
100017624	BRADENTON	FL		04/26/2018		353		(8)			(8)		344	344			
100126583	COMPTON	CA		08/30/2023		426		(46)			(46)		380	380			
100047347	HERMANTOWN	MN		11/20/2020		3,381		(193)			(193)		3,188	3,188			
100047153	BUSHKILL	PA		11/20/2020		1,208		(242)			(242)		966	966			
100074680	SHREVEPORT	LA		12/01/2021		530		(28)			(28)		502	502			
100113948	UPPER MARLBORO	MD		06/29/2023		1,328		43			43		1,371	1,371			
100126950	BUFORD	GA		08/30/2023		1,112		68			68		1,180	1,180			
100012520	SELMER	TN		04/28/2017		(924)		(16)			(16)	1,188	248	247	(1)		(1)
100110838	RIVERDALE	IL		06/29/2023		(1,156)		307			307	1,188	339	341	2		2
100029988	PHILADELPHIA	PA		12/20/2018		590		4			4		593	593			
100127337	NORFOLK	VA		08/30/2023		1,035		93			93		1,128	1,128			
100084354	DERBY	GBR		06/30/2022													
100012429	CHIPLEY	FL		04/28/2017		887		130			130		1,017	1,017			
100014773	PINEHURST	TX		10/30/2017		939		(20)			(20)		919	919			
100011190	MEMPHIS	TN		12/23/2016		1,087		166			166		1,253	1,253			
100047059	NORTH ANDOVER	MA		11/20/2020		1,304		(241)			(241)		1,063	1,063			
100126910	MORRISTON	FL		08/30/2023		49		125			125		174	174			
100113949	CLAYTON	DE		06/29/2023		53		2			2		55	55			
100111889	LAS VEGAS	NV		06/29/2023		65		137			137		203	203			
100045172	CLEVELAND	VA		11/25/2020		263		(69)			(69)		194	194			
100113188	MIAMI LAKES	FL		06/29/2023		1,114		194			194		1,307	1,307			
100113707	EUHARLEE	GA		06/29/2023		404		124			124		528	528			
100111320	MONTAGUE	NJ		06/29/2023		446		(53)			(53)		393	393			
100010950	JACKSONVILLE	FL		12/23/2016		468		233			233		701	701			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		1,963		70			70		2,032	2,032			
100010642	LAPORTE	IN		12/23/2016		604		52			52		656	656			
100012557	LINCOLNWOOD	IL		04/28/2017		1,970		57			57		2,027	2,027			
100114213	ISLAND LAKE	IL		06/29/2023		548		8			8		556	556			
100054596	PINCONNING	MI		03/23/2021		825		(127)			(127)		698	698			
100113323	BOCA RATON	FL		06/29/2023		1,049		278			278		1,327	1,327			
100010967	TOMS RIV	NJ		12/23/2016		2,172		1,070			1,070		3,242	3,242			
100029003	PITTSBURGH	PA		10/26/2018		544		76			76		620	620			
100043949	MIAMI	FL		08/19/2020		1,109		(111)			(111)		998	998			
100111233	BRYN MAWR	PA		06/29/2023		1,615		148			148		1,763	1,763			
100053390	EVANSVILLE	IN		03/23/2021		1,177		(370)			(370)		807	807			
100113021	MONTICELLO	AR		06/29/2023		249		(3)			(3)		247	247			
100112732	STRONGSVILLE	OH		06/29/2023		17,726		2,665			2,665		20,391	20,391			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111156	DESTREHAN	LA		06/29/2023		1,115		297			297		1,412	1,412			
100113941	STONE MOUNTAIN	GA		06/29/2023		1,406		54			54		1,460	1,460			
100111446	CLEVELAND	OH		06/29/2023		64		179			179		243	243			
100043887	CHEEKTOWAGA	NY		08/19/2020		390		(21)			(21)		369	369			
100113253	WARREN	MI		06/29/2023		443		(92)			(92)		351	351			
100137056	GLASSBORO	NJ		11/28/2023		3,680		169			169		3,849	3,849			
100127132	SAN ANTONIO	TX		08/30/2023		391		29			29		420	420			
100011773	CALHOUN	MO		03/08/2017		59		175			175		234	234			
100113831	SAINT LOUIS	MO		06/29/2023		875		416			416		1,292	1,292			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		260		151			151		411	411			
100065754	MEMPHIS	TN		07/28/2021		377		(36)			(36)		341	341			
100184889	OCALA	FL		12/17/2024		1,639		(232)			(232)	1,178	2,586	2,581	(4)		(4)
100184596	PHOENIX	AZ		12/17/2024		178		(35)			(35)		143	143			
100184775	SUN CITY WEST	AZ		12/17/2024		126		(31)			(31)		95	95			
100014520	AVON PARK	FL		09/27/2017		947		(46)			(46)		901	901			
100184733	EAST BRUNSWICK	NJ		12/17/2024		197		(38)			(38)		160	160			
100043357	SCOTTDALE	PA		08/13/2020		1,076		(124)			(124)		953	953			
100127347	LAFAYETTE	LA		08/30/2023		917		95			95		1,012	1,012			
100112035	CYPRESS	TX		06/29/2023		54		32			32		86	86			
100184917	DRAPER	VA		12/17/2024		131		(32)			(32)		100	100			
100111549	MEMPHIS	TN		06/29/2023		97		88			88		185	185			
100184808	LAS VEGAS	NV		12/17/2024		197		(37)			(37)		160	160			
100127229	MILWAUKEE	WI		08/30/2023		62		157			157		219	219			
100113966	DUNCANVILLE	TX		06/29/2023		65		166			166		231	231			
100055803	MEMPHIS	TN		03/23/2021		635		(163)			(163)		472	472			
100184946	LANCASTER	SC		12/17/2024		8,085		(604)			(604)		7,481	7,481			
100184619	PORTLAND	ME		12/17/2024		1,260		(109)			(109)		1,151	1,151			
100184877	ANDERSON	SC		12/17/2024		185		(34)			(34)		151	151			
100114318	SAINT LOUIS	MO		06/29/2023		600		12			12		612	612			
100113198	MESQUITE	TX		06/29/2023		405		41			41		446	446			
100114031	WAUKEGAN	IL		06/29/2023		52		199			199		251	251			
100184910	GEORGETOWN	KY		12/17/2024		532		(62)			(62)		471	471			
100112588	GUYTON	GA		06/29/2023		87		161			161		247	247			
100112854	ROCK RAPIDS	IA		06/29/2023		563		26			26		589	589			
100054321	DANVILLE	IL		03/23/2021		(59)		157			157		98	98			
100126445	SHELBY	NC		08/30/2023		434		44			44		478	478			
100184720	FLORENCE	SC		12/17/2024		224		(31)			(31)		193	193			
100111270	ATLANTA	GA		06/29/2023		795		70			70		866	866			
100184833	BUTTE	MT		12/17/2024		187		(33)			(33)		155	155			
100113043	BALTIMORE	MD		06/29/2023		36		164			164		201	201			
100184617	KENT	WA		12/17/2024		1,100		(102)			(102)		999	999			
100184517	BLOOMINGDALE	IL		12/17/2024		(995)		(31)			(31)	1,168	141	150	9		9
100131687	TUSCALOOSA	AL		10/06/2023		1,343		118			118		1,462	1,462			
100055017	ALBANY	GA		03/23/2021		(107)		214			214		107	107			
100184899	METTER	GA		12/17/2024		127		(28)			(28)		100	100			
100083445	DONCASTER	GBR		05/27/2022													
100084360	LIVERPOOL	GBR		06/30/2022													
100184741	JACKSONVILLE	FL		12/17/2024		122		(26)			(26)		96	96			
100113057	WARNER ROBINS	GA		06/29/2023		123		241			241		363	363			
100111016	SAN ANGELO	TX		06/29/2023		660		47			47		707	707			
100184868	GLOUCESTER	VA		12/17/2024		130		(31)			(31)		99	99			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184819	SACRAMENTO	CA		12/17/2024		128		(27)			(27)		101	101			
100184429	CASA GRANDE	AZ		12/17/2024		119		(26)			(26)		93	93			
100127254	NAVARRE	FL		08/30/2023		(1,351)		58			58	1,581	288	330	42		42
100047607	OWEGO	NY		11/20/2020		949		(214)			(214)		735	735			
100184726	HENDERSON	NV		12/17/2024		136		(27)			(27)		109	109			
100184784	FAIRFAX	VA		12/17/2024		132		(27)			(27)		104	104			
100110819	ASHLAND	OH		06/29/2023		114		(27)			(27)		87	87			
100184837	HIGHLAND	CA		12/17/2024		135		(28)			(28)		108	108			
100184715	CUMMING	GA		12/17/2024		(1,397)		(32)			(32)	1,598	168	170	1	1	2
100184432	LAS VEGAS	NV		12/17/2024		(1,472)		(27)			(27)	1,599	101	104	4		4
100043172	FORT WORTH	TX		05/28/2020		677		(13)			(13)		664	664			
100046324	ROCKY MOUNT	NC		11/25/2020		245		(18)			(18)		226	226			
100184477	WARRIOR	AL		12/17/2024		172		(29)			(29)		143	143			
100114331	ROCK HILL	SC		06/29/2023		42		(42)			(42)						
100184535	TOCCOA	GA		12/17/2024		202		(32)			(32)		170	170			
100012027	PLANTATION	FL		03/08/2017		1,995		242			242		2,237	2,237			
100138979	ALBANY	GA		12/21/2023		1,537		(182)			(182)		1,355	1,355			
100184777	BUFORD	GA		12/17/2024		179		(29)			(29)		150	150			
100184803	JESUP	GA		12/17/2024		127		(26)			(26)		101	101			
100184449	HADDONFIELD	NJ		12/17/2024		11,618		(746)			(746)		10,872	10,872			
100113833	WESTON	FL		06/29/2023		970		48			48		1,018	1,018			
100127221	KALISPELL	MT		08/30/2023		76		132			132		208	208			
100112447	SPRINGFIELD	OH		06/29/2023		173		187			187		361	361			
100112075	TOPEKA	KS		06/29/2023		378		243			243		621	621			
100030590	REMBERT	SC		12/20/2018		304		97			97		401	401			
100184859	INDEPENDENCE	KY		12/17/2024		145		(31)			(31)		114	114			
100184514	HARTFORD	CT		12/17/2024		135		(26)			(26)		109	109			
100048198	WARRENSBURG	MO		11/20/2020		276		(46)			(46)		230	230			
100184742	COLLINSVILLE	OK		12/17/2024		415		(45)			(45)		369	369			
100184923	DEL CITY	OK		12/17/2024		346		(38)			(38)		308	308			
100111816	EVANS CITY	PA		06/29/2023		758		86			86		843	843			
100184493	SALEM	OR		12/17/2024		199		(29)			(29)		170	170			
100184613	ANAHEIM	CA		12/17/2024		122		(23)			(23)		99	99			
100111275	NEWBURGH HEIGHTS	OH		06/29/2023		2,758		69			69		2,827	2,827			
100126491	HAMPTONVILLE	NC		08/30/2023		516		(125)			(125)		392	392			
100184564	NICHOLS HILLS	OK		12/17/2024		214		(27)			(27)		187	187			
100173538	UNITED KINGDOM	GBR		10/29/2024													
100084629	LYONS	IL		08/02/2022		7,665		109			109		7,774	7,774			
100014458	OKLAHOMA CITY	OK		09/27/2017		772		156			156		928	928			
100055286	PITTSBURGH	PA		03/23/2021		1,847		(357)			(357)		1,491	1,491			
100184687	ROSAMOND	CA		12/17/2024		144		(22)			(22)		122	122			
100024801	ROCKVILLE	MD		09/20/2018		1,065		3			3		1,068	1,068			
100138981	DETROIT	MI		12/21/2023		1,205		(244)			(244)		961	961			
100010952	BIRMINGHAM	AL		12/23/2016		544		(88)			(88)		456	456			
100055206	BIG SPRING	TX		03/23/2021		259		(133)			(133)		126	126			
100112900	MIAMI	FL		06/29/2023		1,327		150			150		1,477	1,477			
100184857	WHITE LAKE	MI		12/17/2024		130		(23)			(23)		107	107			
100184610	LAS VEGAS	NV		12/17/2024		127		(23)			(23)		104	104			
100113416	MIDLOTHIAN	IL		06/29/2023		67		80			80		148	148			
100184528	COLORADO SPRINGS	CO		12/17/2024		197		(27)			(27)		170	170			
100184659	TUCSON	AZ		12/17/2024		197		(27)			(27)		170	170			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100111746	FAIRFIELD	AL		06/29/2023		487		266			266		753	753			
100114343	PEEBLES	OH		06/29/2023		422		22			22		444	444			
100184931	LEXINGTON	SC		12/17/2024		171		(24)			(24)		147	147			
100053378	KOKOMO	IN		03/23/2021		854		(133)			(133)		721	721			
3310082487	CHICAGO	IL		09/18/2024		8,185							8,185	8,185			
100077759	CLEVELAND	OH		01/03/2022		301		(2)			(2)		300	300			
100113128	ZEPHYRHILLS	FL		06/29/2023		819		232			232		1,051	1,051			
100114256	LENOIR	NC		06/29/2023		343		123			123		465	465			
100030076	CONROE	TX		12/20/2018		511		4			4		516	516			
100184688	MOODUS	CT		12/17/2024		128		(21)			(21)		107	107			
100113183	AVENTURA	FL		06/29/2023		950		63			63		1,014	1,014			
100113807	OZARK	AL		06/29/2023		78		35			35		112	112			
100184605	MANITOWOC	WI		12/17/2024		170		(22)			(22)		147	147			
100184710	COLUMBIA	SC		12/17/2024		133		(22)			(22)		111	111			
100184902	FORT BRAGG	CA		12/17/2024		131		(21)			(21)		109	109			
100184927	MIDLOTHIAN	VA		12/17/2024		27		(21)			(21)		5	109		104	104
100184471	SUMMERVILLE	SC		12/17/2024		195		(24)			(24)		171	171			
100075837	NORTH WEST LONDON	GBR		11/24/2021													
100113629	GREENWOOD	SC		06/29/2023		750		(48)			(48)		702	702			
100184523	SELBYVILLE	DE		12/17/2024		134		(22)			(22)		113	113			
100047157	TEXARKANA	AR		11/20/2020		1,120		(189)			(189)		932	932			
100184473	SALEM	NH		12/17/2024		136		(21)			(21)		115	115			
100017696	SAN ANTONIO	TX		04/26/2018		1,112		(152)			(152)		960	960			
100126468	DUNCANVILLE	TX		08/30/2023		601		102			102		703	703			
100111863	GREENVILLE	AL		06/29/2023		480		213			213		693	693			
100055848	HAMMOND	IN		03/23/2021		582		(118)			(118)		465	465			
100054161	HILLSBORO	TX		03/23/2021		(1,329)		(101)			(101)	1,534	105	98	(7)		(7)
100011409	SAINT LOUIS	MO		12/23/2016		921		(27)			(27)		893	893			
100184646	FIRESTONE	CO		12/17/2024		121		(19)			(19)		103	103			
100050120	CHATTANOOGA	TN		11/20/2020		1,146		(227)			(227)		919	919			
5000005539002A	DORDRECHT	NLD		12/20/2024		358							358	358			
100184679	SPRINGFIELD	OH		12/17/2024		186		(22)			(22)		164	164			
100030033	RICHMOND	VA		12/20/2018		2,840		(20)			(20)		2,820	2,820			
100055804	CLEVELAND	OH		03/23/2021		879		(15)			(15)		864	864			
100111073	BUFFALO	NY		06/29/2023		143		113			113		256	256			
100126646	HILLSBORO	KY		08/30/2023		60		36			36		96	96			
100112643	BATON ROUGE	LA		06/29/2023		409		125			125		534	534			
100038622	DUBLIN	IRL		09/27/2019		(204)		216			216		12	12			
100111941	UPPER DARBY	PA		06/29/2023		107		196			196		304	304			
100173632	MIDDELBURG	NLD		10/29/2024		571							571	571			
100028012	DES PLAINES	IL		10/26/2018		(48)		370			370		322	322			
100112635	WARREN	MI		06/29/2023		166		164			164		330	330			
100111034	MOUNT MORRIS	MI		06/29/2023		443		(1)			(1)		442	442			
100184938	MORRISTOWN	MN		12/17/2024		(1,471)		(17)			(17)	1,556	68	109	41		41
100112342	ANSON	ME		06/29/2023		43		33			33		75	75			
100077037	ALAMOGORDO	NM		01/03/2022		300		(58)			(58)		241	241			
100050114	ORLANDO	FL		11/20/2020		1,437		(168)			(168)		1,269	1,269			
100111585	NEWTON	NJ		06/29/2023		(1,425)		222			222	1,560	357	406	48		48
100111624	GARY	IN		06/29/2023		757		67			67		824	824			
100011331	JEFFERSONVILLE	IN		12/23/2016		1,774		17			17		1,791	1,791			
100045220	TRENTON	FL		11/25/2020		216		8			8		224	224			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110991	JANESVILLE	WI		06/29/2023		91		25			25		116	116			
100047468	LESAGE	WV		11/20/2020		897		(133)			(133)		764	764			
100110912	ALBANY	GA		06/29/2023		312		34			34		346	346			
100010851	MEMPHIS	TN		12/23/2016		1,179		351			351		1,530	1,530			
100046974	LAS VEGAS	NV		11/20/2020		1,584		(153)			(153)		1,431	1,431			
100113799	SNOW CAMP	NC		06/29/2023		72		13			13		85	85			
100177754	TINLEY PARK	IL		11/19/2024		1,397		(116)			(116)		1,281	1,281			
100011053	IDABEL	OK		12/23/2016		541		141			141		683	683			
100054802	PITTSBURGH	PA		03/23/2021		1,413		(35)			(35)		1,378	1,378			
100055001	MEMPHIS	TN		03/23/2021		567		(208)			(208)		359	359			
100127146	HARRISBURG	PA		08/30/2023		1,101		363			363		1,464	1,464			
100126725	OLD TOWN	FL		08/30/2023		54		46			46		100	100			
100114371	DAYTON	OH		06/29/2023		145		19			19		164	164			
100054823	MONROE	MI		03/23/2021		768		(126)			(126)		642	642			
100184772	PINE RIVER	MN		12/17/2024		174		(15)			(15)		160	160			
100112365	DAYTONA BEACH	FL		06/29/2023		891		(20)			(20)		871	871			
100014666	CHICAGO	IL		09/27/2017		318		279			279		598	598			
100111518	MONTGOMERY	AL		06/29/2023		(1,640)		109			109	1,546	15	147	132		132
100012426	INDIANAPOLIS	IN		04/28/2017		943		76			76		1,020	1,020			
100010742	HOUSTON	TX		12/23/2016		846		151			151		997	997			
100053792	CAMP HILL	AL		03/23/2021		687		(288)			(288)	986	1,385	1,316	(68)		(68)
100060698	BARLOW	KY		06/01/2021		226		3			3		229	229			
100126459	ALBANY	GA		08/30/2023		912		(155)			(155)		757	757			
100113203	JEFFERSON CITY	MO		06/29/2023		319		216			216		535	535			
100049743	PITTSBURGH	PA		11/20/2020		362		(56)			(56)		305	305			
100028231	CAPE CORAL	FL		10/26/2018		62		526			526		587	587			
100114044	FORT WAYNE	IN		06/29/2023		59		117			117		175	175			
100114369	DETROIT	MI		06/29/2023		592		40			40		631	631			
100155584	SULPHUR	LA		06/18/2024		1,707		(218)			(218)		1,489	1,489			
100126938	CHAMPLAIN	NY		08/30/2023		1,580		2			2		1,582	1,582			
100114134	RALEIGH	NC		06/29/2023		79		64			64		143	143			
100054225	NORMAL	IL		03/23/2021		293		8			8		301	301			
100042994	LIBERTY	IN		05/28/2020		1,458		(19)			(19)		1,439	1,439			
100111683	DETROIT	MI		06/29/2023		251		38			38		289	289			
100112869	DEARBORN HEIGHTS	MI		06/29/2023		430		52			52		482	482			
100138971	MIAMI	FL		12/21/2023		51		31			31		82	82			
100050204	EDINBURG	TX		11/20/2020		442		(121)			(121)		321	321			
100168944	SCHIEDAM	NLD		09/26/2024		588							588	588			
100184529	MEMPHIS	NY		12/17/2024		199		(10)			(10)		189	189			
100111423	NEWPORT NEWS	VA		06/29/2023		406		433			433		839	839			
100113221	FREMONT	MI		06/29/2023		134		12			12		145	145			
100053814	HARRISBURG	PA		03/23/2021		1,918		(58)			(58)		1,860	1,860			
100046953	WEST MILFORD	NJ		11/20/2020		2,738		(212)			(212)		2,525	2,525			
100111510	YOUNGSTOWN	OH		06/29/2023		37		161			161		198	198			
100074775	IUKA	IL		12/01/2021		241		(10)			(10)		231	231			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		965		(11)			(11)		954	954			
100114094	CRESSON	PA		06/29/2023		46		15			15		61	61			
100112880	WAUKEGAN	IL		06/29/2023		962		134			134		1,095	1,095			
100054168	TOLEDO	OH		03/23/2021		103		6			6		109	109			
100068814	GRAND BLANC	MI		09/01/2021		372		1			1		373	373			
100100303	DELANCO	NJ		03/24/2023		20,293		(426)			(426)		19,867	19,867			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113990	PALMYRA	VA		06/29/2023		1,422		77			77		1,499	1,499			
100024471	DOTHAN	AL		09/20/2018		64		104			104		169	169			
100113938	MESA	AZ		06/29/2023		2,320		48			48		2,368	2,368			
100112174	GERMANTOWN	TN		06/29/2023		5,150		490			490		5,640	5,640			
100113201	HOUSTON	TX		06/29/2023		469		37			37		507	507			
100047432	CHESTER	SC		11/20/2020		(417)		(131)			(131)	1,468	919	929	9		9
100014143	OCALA	FL		05/25/2017		17,951		4,088			4,088		22,040	22,040			
100111516	MIAMI	FL		06/29/2023		1,976		34			34		2,010	2,010			
100050361	PHOENIX	AZ		11/20/2020		1,136		(85)			(85)		1,051	1,051			
100111563	JACKSONVILLE	FL		06/29/2023		1,486		91			91		1,577	1,577			
100180828	S-GRAVENHAGE	NLD		11/27/2024		532							532	532			
100139016	PEORIA	IL		12/21/2023		73		46			46		119	119			
100112879	DAYTON	OH		06/29/2023		526		(41)			(41)		485	485			
100127267	ROCHESTER	PA		08/30/2023		410		60			60		469	469			
100126456	HOMER	NY		08/30/2023		140		114			114		253	253			
100112621	BALTIMORE	MD		06/29/2023		719		92			92		810	810			
100054236	NORTH LAS VEGAS	NV		03/23/2021		89		(24)			(24)		65	65			
100055613	BAY MINETTE	AL		03/23/2021		110		(40)			(40)		70	70			
100010892	ALTAMAHAW	NC		12/23/2016		628		60			60		688	688			
100054871	ANDERSON	SC		03/23/2021		368		(40)			(40)		328	328			
100047053	FORT WORTH	TX		11/20/2020		1,796		(169)			(169)		1,627	1,627			
100112573	INDEPENDENCE	IA		06/29/2023		68		30			30		99	99			
100110851	BOX SPRINGS	GA		06/29/2023		5		104			104		109	109			
100012106	DAVENPORT	IA		03/08/2017		277		76			76		353	353			
100113951	SICKLERVILLE	NJ		06/29/2023		976		42			42		1,019	1,019			
100127141	BOLIVAR	TN		08/30/2023		579		23			23		603	603			
100113192	CLEVELAND	OH		06/29/2023		420		30			30		450	450			
100137274	NETHERLANDS	NLD		11/28/2023		1,341							1,341	1,341			
100028428	STILLWATER	MN		10/26/2018		2,034		84			84		2,119	2,119			
100112665	GREENVILLE	GA		06/29/2023		401		(39)			(39)		362	362			
100012558	MIAMI	FL		04/28/2017		586		104			104		690	690			
100112071	HARDINSBURG	KY		06/29/2023		43		6			6		49	49			
100165227	ROTTERDAM	NLD		08/28/2024		1,201							1,201	1,201			
100031445	MC FARLAND	CA		03/29/2019		29		358			358		387	387			
100174587	AURORA	IL		10/31/2024		16,314		(1,096)			(1,096)		15,218	15,218			
100153152	CHICAGO	IL		05/28/2024		321		92			92		413	413			
100111560	BROKEN ARROW	OK		06/29/2023		837		17			17		854	854			
100043273	WARSAW	NC		08/13/2020		1,522		57			57		1,579	1,579			
100138929	LUDLOW	MO		12/21/2023		(60)		(46)			(46)	1,441	1,334	1,363	29		29
100111679	ROCKFORD	IL		06/29/2023		(948)		20			20	1,039	111	106	(5)		(5)
100114103	PEORIA	IL		06/29/2023		78		126			126		204	204			
100014268	FOREST PARK	GA		09/27/2017		1,409		96			96		1,505	1,505			
100114157	STANLEY	NC		06/29/2023		598		(58)			(58)		540	540			
100147049	ERIE	PA		03/27/2024		257		(23)			(23)	1,038	1,272	1,271	(1)		(1)
100030558	ORANGEBURG	SC		12/20/2018		474		(7)			(7)	1,447	1,914	1,934	20		20
100114287	SPRINGFIELD	MO		06/29/2023		653		(22)			(22)		631	631			
100055309	MOBILE	AL		03/23/2021		(179)		191			191		12	12			
100144037	GEORGETOWN	TX		03/07/2024		27,333		(131)			(131)		27,202	27,202			
100113049	TONEY	AL		06/29/2023		563		108			108		671	671			
100113187	MIAMI BEACH	FL		06/29/2023		979		15			15		994	994			
100138946	ORANGE PARK	FL		12/21/2023		237		108			108		345	345			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014661	MYRTLE BEACH	SC		09/27/2017		958		66			66		1,024	1,024			
100126514	EL PASO	TX		08/30/2023		539		(32)			(32)		507	507			
100046326	FLINT	MI		11/25/2020		146		63			63		209	209			
100039116	DUBLIN	IRL		09/27/2019		2,953		978			978		3,931	3,931			
100012560	NORTH LAUDERDALE	FL		04/28/2017		425		60			60		485	485			
100113185	CLERMONT	FL		06/29/2023		1,172		93			93		1,265	1,265			
100158203	UNITED KINGDOM	GBR		07/09/2024		8,689		273			273		8,961	8,961			
100127329	HILLSBOROUGH	NH		08/30/2023		65		67			67		132	132			
100028054	SPICELAND	IN		10/26/2018		20		142			142		162	162			
100054993	BOGGSTOWN	IN		03/23/2021		1,241		(267)			(267)		974	974			
100111269	SAVANNAH	GA		06/29/2023		1,109		97			97		1,207	1,207			
100064814	JONESBOROUGH	TN		07/14/2021		2,766		(158)			(158)		2,609	2,609			
100055801	MEMPHIS	TN		03/23/2021		938		(115)			(115)		822	822			
100076963	ADKINS	TX		01/03/2022		316		(17)			(17)		298	298			
100113354	WHITEFIELD	ME		06/29/2023		358		267			267		624	624			
100029168	KNIGHTSTOWN	IN		10/26/2018		528		337			337		866	866			
100111793	CLEVELAND	OH		06/29/2023		972		(33)			(33)		939	939			
100030569	SURPRISE	AZ		12/20/2018		962		(9)			(9)		952	952			
100114383	HYATTSVILLE	MD		06/29/2023		113		203			203		316	316			
100114133	SUMITON	AL		06/29/2023		1,207		85			85		1,292	1,292			
100136774	BROOKHAVEN	PA		11/27/2023		1,743		(26)			(26)		1,717	1,717			
100126620	SAINT LOUIS	MO		08/30/2023		842		(71)			(71)		772	772			
100126600	RIVERSIDE	CA		08/30/2023		1,452		13			13		1,465	1,465			
100110937	BENSON	AZ		06/29/2023		66		50			50		116	116			
100046566	GREENTOWN	IN		11/25/2020		129		43			43		171	171			
100017111	ALBEMARLE	NC		04/26/2018		630		158			158		788	788			
100126530	BALTIMORE	MD		08/30/2023		848		54			54		902	902			
100054255	WILKES BARRE	PA		03/23/2021		964		(221)			(221)		743	743			
100111215	NORTH PALM BEACH	FL		06/29/2023		1,198		49			49		1,247	1,247			
100055502	SOUTH BEND	IN		03/23/2021		166		(8)			(8)		158	158			
100045375	HIGHLAND PARK	MI		11/25/2020		19		16			16		35	35			
100011194	EVELETH	MN		12/23/2016		337		28			28		365	365			
100126863	APOPKA	FL		08/30/2023		448		18			18		465	465			
100111820	DODGE CITY	KS		06/29/2023		908		30			30		938	938			
100111975	PEARSON	GA		06/29/2023		294		241			241		535	535			
100024848	POTTSVILLE	PA		09/20/2018		20,651		3,153			3,153		23,804	23,804			
100048235	ANCHORAGE	AK		11/20/2020		646		(125)			(125)		520	520			
100047261	FOREST PARK	IL		11/20/2020		148		(65)			(65)		83	83			
100126906	MAYODAN	NC		08/30/2023		1,341		(156)			(156)		1,184	1,184			
100045940	EAST STROUDSBURG	PA		11/25/2020		1,008		154			154		1,162	1,162			
100126669	BELINGTON	WV		08/30/2023		84		72			72		156	156			
100113178	DAVENPORT	FL		06/29/2023		1,097		55			55		1,152	1,152			
100153742	MIDDELBURG	NLD		05/30/2024		539							539	539			
100112554	GASTONIA	NC		06/29/2023		565		33			33		598	598			
100127274	STONE MOUNTAIN	GA		08/30/2023		811		199			199		1,010	1,010			
100113837	ST PETERSBURG	FL		06/29/2023		697		54			54		750	750			
100113211	WINFIELD	KS		06/29/2023		199		30			30		228	228			
100010744	MT MORRIS	MI		12/23/2016		476		(46)			(46)		431	431			
100127081	IMLER	PA		08/30/2023		830		30			30		860	860			
100071844	GALLOWAY	NJ		10/14/2021		10,016		(383)			(383)		9,633	9,633			
100112669	WINGATE	NC		06/29/2023		238		(3)			(3)		235	235			

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100114407	PITTSBURGH	PA		06/29/2023		115		23			23		137	137			
100127197	HOPE MILLS	NC		08/30/2023		852		(44)			(44)		808	808			
100112882	REDFORD	MI		06/29/2023		450		51			51		500	500			
100030591	SMITHS GROVE	KY		12/20/2018		758		18			18		776	776			
100112241	TUCSON	AZ		06/29/2023		50		(4)			(4)		46	46			
100013457	MIAMI	FL		05/25/2017		119		690			690		810	810			
100126512	MONTGOMERY	AL		08/30/2023		566		(36)			(36)		530	530			
100113981	CANONSBURG	PA		06/29/2023		49		157			157		206	206			
100110943	STUARTS DRAFT	VA		06/29/2023		1,934		240			240		2,175	2,175			
100112439	WINSTON SALEM	NC		06/29/2023		73		161			161		233	233			
100011563	NORTH LITTLE ROCK	AR		03/08/2017		1,421		158			158		1,578	1,578			
100139007	NILES	OH		12/21/2023		352		234			234		586	586			
100113946	TUCSON	AZ		06/29/2023		1,360		47			47		1,407	1,407			
100112863	FERNLEY	NV		06/29/2023		826		(139)			(139)		687	687			
100126767	SELMA	AL		08/30/2023		1,453		(127)			(127)		1,327	1,327			
100046582	ALLIANCE	OH		11/25/2020		136		42			42		179	179			
100014775	HOUSTON	TX		10/30/2017		865		4			4		870	870			
100017701	FORT WAYNE	IN		04/26/2018		884		(61)			(61)		823	823			
100114349	BALDWIN PARK	CA		06/29/2023		58		5			5		63	63			
100076970	WACO	TX		01/03/2022		710		(70)			(70)		640	640			
100055274	CHICAGO	IL		03/23/2021		435		(8)			(8)		427	427			
100113710	SYRACUSE	NY		06/29/2023		1,585		(162)			(162)		1,423	1,423			
100111199	CAMBY	IN		06/29/2023		76		55			55		131	131			
100054483	GAINESVILLE	FL		03/23/2021		1,127		(314)			(314)		813	813			
100111553	SPRINGFIELD	MA		06/29/2023		600		234			234		835	835			
100114077	ELIZABETH	PA		06/29/2023		12		30			30		42	42			
100027918	GADSDEN	AL		10/26/2018		107		57			57		164	164			
100114181	LAKELAND	FL		06/29/2023		377		101			101		478	478			
100147334	BRIELLE	NLD		03/27/2024		1,370							1,370	1,370			
100112504	RIVERTON	IA		06/29/2023		165		155			155		320	320			
100080257	TWICKENHAM	GBR		02/22/2022													
100114378	BALTIMORE	MD		06/29/2023		72		48			48		121	121			
100055718	AKRON	OH		03/23/2021		1,695		(260)			(260)		1,434	1,434			
100030053	LAUDERDALE LAKES	FL		12/20/2018		443		16			16		459	459			
100082086	CHESTER	GBR		03/30/2022													
5.00005E+11	ZANDVOORT	NLD		08/28/2024		506							506	506			
100126746	FREDERICKSBRG	VA		08/30/2023		601		77			77		678	678			
100045716	SOUTH BOSTON	VA		11/25/2020		136		74			74		210	210			
100113118	MADISON	AL		06/29/2023		669		253			253		922	922			
100047007	DETROIT	MI		11/20/2020		2,037		(249)			(249)		1,788	1,788			
100029001	BATON ROUGE	LA		10/26/2018		20		167			167		187	187			
100046508	WAVERLY	IL		11/25/2020		120		30			30		151	151			
100177702	METALINE FALLS	WA		11/19/2024		566		(52)			(52)		513	513			
100011986	RAMSEUR	NC		03/08/2017		180		275			275		455	455			
100053456	BECKLEY	WV		03/23/2021		(16)		16			16						
100155806	TONEY	AL		06/18/2024		13,211		(834)			(834)		12,377	12,377			
100127269	CHICAGO	IL		08/30/2023		818		70			70		889	889			
100126612	CHICAGO	IL		08/30/2023		5,120		(256)			(256)		4,864	4,864			
100047211	NEWTOWN	PA		11/20/2020		1,309		(48)			(48)		1,261	1,261			
100061311	PINEVILLE	LA		06/01/2021		1		(1)			(1)						
100013318	CLAYTON	NC		05/25/2017		877		812			812		1,689	1,689			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113838	MIAMI	FL		06/29/2023		862		6			6		868	868			
100014683	WHITE PLAINS	NY		09/27/2017		7,806		11			11		7,817	7,817			
100110914	DOUGLASVILLE	GA		06/29/2023		1,187		28			28		1,216	1,216			
100017685	FINDLAY	OH		04/26/2018		(1,344)		123			123	1,331	111	202	92		92
100046655	CONVOY	OH		11/25/2020		92		(6)			(6)		87	87			
100127351	KINGWOOD	TX		08/30/2023		1,253		400			400		1,654	1,654			
100114168	OKLAHOMA CITY	OK		06/29/2023		462		3			3		464	464			
100112646	FRANKLIN	OH		06/29/2023		1,808		308			308		2,116	2,116			
100110933	GREEN COVE SP	FL		06/29/2023		552		32			32		584	584			
3310048895	SYRACUSE	NY		06/29/2023		16,216							16,216	16,216			
100045817	SALLEY	SC		11/25/2020		287		16			16		303	303			
100157532	ARNHEM	NLD		06/28/2024		492							492	492			
100127326	READING	PA		08/30/2023		3,026		470			470		3,496	3,496			
100138945	FORT PIERCE	FL		12/21/2023		141		103			103		244	244			
100114118	TULSA	OK		06/29/2023		2,851		155			155		3,006	3,006			
100074825	YOUNGSTOWN	OH		12/01/2021		369		(7)			(7)		362	362			
100113867	AVENTURA	FL		06/29/2023		273		32			32		305	305			
100111506	STONE MOUNTAIN	GA		06/29/2023		50		145			145		195	195			
100111659	DAYTON	OH		06/29/2023		480		33			33		513	513			
100113172	FT. MYERS	FL		06/29/2023		1,299		347			347		1,646	1,646			
100127258	HIALEAH	FL		08/30/2023		520		41			41		561	561			
100047048	EDINBURGH	IN		11/20/2020		1,571		(218)			(218)		1,353	1,353			
100055050	WASHINGTON	MO		03/23/2021		808		(98)			(98)		710	710			
100111026	ABERDEEN	WA		06/29/2023		2,104		16			16		2,120	2,120			
100126745	PORT HURON	MI		08/30/2023		698		68			68		766	766			
100017076	CHARLOTTE	NC		04/26/2018		58		127			127		186	186			
100111638	LAKE WALES	FL		06/29/2023		(856)		55			55	1,237	436	130	(306)		(306)
100011169	HARRISVILLE	PA		01/27/2017		808		46			46		854	854			
100138315	CAMBRIDGE	MA		12/18/2023		7,563		(189)			(189)		7,373	7,373			
100127275	SAN ANTONIO	TX		08/30/2023		40		9			9		49	49			
100111059	SAN ANTONIO	TX		06/29/2023		719		11			11		731	731			
100112236	MIDDLETOWN	OH		06/29/2023		634		189			189		823	823			
100060428	SAINT LOUIS	MO		06/01/2021		297		3			3		300	300			
100126687	GADSDEN	SC		08/30/2023		1,002		(32)			(32)		970	970			
100111547	COLUMBUS	OH		06/29/2023		2		102			102		103	103			
100126985	HAZEL CREST	IL		08/30/2023		104		133			133		237	237			
100161396	DAYTONA BEACH	FL		07/25/2024		453		(73)			(73)		380	380			
100112385	RICHMOND	KY		06/29/2023		52		1			1		53	53			
100111242	SOUTHBURY	CT		06/29/2023		852		106			106		958	958			
100029976	LA MESA	NM		12/20/2018		814		15			15		829	829			
100113206	LA MARQUE	TX		06/29/2023		244		268			268		512	512			
100127051	CENTERLINE	MI		08/30/2023		301		(26)			(26)		275	275			
100113267	PHILADELPHIA	PA		06/29/2023		164		(10)			(10)		154	154			
100138999	COLUMBUS	GA		12/21/2023		580		130			130		710	710			
100068831	CLEVELAND	TX		09/01/2021		565		(18)			(18)		547	547			
100127152	SARATOGA SPGS	NY		08/30/2023		238		(25)			(25)	1,255	1,468	1,473	5		5
100113842	HALLANDALE BEACH	FL		06/29/2023		726		53			53		779	779			
100126549	JACKSONVILLE	FL		08/30/2023		(124)		84			84	1,250	1,210	1,216	6		6
100047610	GREENVILLE	SC		11/20/2020		989		(147)			(147)		842	842			
100111092	LAURIUM	MI		06/29/2023		1,443		134			134		1,577	1,577			
100127313	CONNERSVILLE	IN		08/30/2023		768		85			85		853	853			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112118	NEW KENSINGTON	PA		06/29/2023		436		35			35		471	471			
100111961	PIQUA	OH		06/29/2023		(4)		130			130		126	126			
100110899	FRIENDSHIP	TN		06/29/2023		187		(21)			(21)		166	166			
100113959	HOUSTON	TX		06/29/2023		924		47			47		972	972			
100155743	PERRY	GA		06/18/2024		893		(135)			(135)		758	758			
100111799	PINE PLAINS	NY		06/29/2023		402		36			36		438	438			
100111088	PHOENIX	AZ		06/29/2023		115		39			39		154	154			
100113168	DES MOINES	IA		06/29/2023		71		13			13		84	84			
100114062	WILMINGTON	NC		06/29/2023		3,376		108			108		3,484	3,484			
100047556	HESPERIA	CA		11/20/2020		619		(4)			(4)		615	615			
100111535	CUMMING	GA		06/29/2023		493		51			51		544	544			
100011340	COLUMBUS	OH		01/27/2017		2,134		(55)			(55)		2,080	2,080			
100111315	TUSCALOOSA	AL		06/29/2023		1,073		(160)			(160)		912	912			
100054290	TRUCKEE	CA		03/23/2021		162		(59)			(59)		104	104			
100113783	ARKANSAS CITY	KS		06/29/2023		888		65			65		953	953			
100113996	FAIRBURN	GA		06/29/2023		221		155			155		377	377			
100112565	FORT LAUDERDALE	FL		06/29/2023		38		187			187		224	224			
100126452	BOWLING GREEN	KY		08/30/2023		1,022		(164)			(164)		857	857			
100053993	ROANOKE RAPIDS	NC		03/23/2021		(698)		72			72	1,223	596	620	23		23
100048383	WHITESBORO	NY		11/20/2020		396		(96)			(96)		300	300			
100043252	LACONIA	NH		08/13/2020		2,801		45			45		2,846	2,846			
100043080	JACKSON	MI		05/28/2020		219		7			7		226	226			
100112521	PHILADELPHIA	PA		06/29/2023		32		149			149		182	182			
100045366	DETROIT	MI		11/25/2020		888		(114)			(114)		774	774			
100111232	SUN CITY WEST	AZ		06/29/2023		915		121			121		1,037	1,037			
100013927	PEMBROKE PINES	FL		05/25/2017		2,055		43			43		2,099	2,099			
100113160	MIAMI	FL		06/29/2023		1,205		12			12		1,217	1,217			
100134646	CARMEL	IN		10/30/2023		9,883		32			32		9,915	9,915			
100127243	BOAZ	AL		08/30/2023		1,346		(107)			(107)		1,239	1,239			
100153053	OAKDALE	CA		06/27/2024		1,887		(170)			(170)		1,717	1,717			
100111605	GRANTS	NM		06/29/2023		43		12			12		55	55			
100047642	DETROIT	MI		11/20/2020		53		133			133		186	186			
100017536	BREWTON	AL		04/26/2018		420		68			68		487	487			
100046929	MERIDEN	CT		11/20/2020		54		(14)			(14)		40	40			
100110873	HOUSTON	TX		06/29/2023		488		(49)			(49)		439	439			
100043278	KINGSLEY	PA		08/13/2020		2,304		33			33		2,338	2,338			
100155840	WASHINGTON	MO		06/18/2024		900		(121)			(121)		779	779			
100017711	INDIANAPOLIS	IN		04/26/2018		82		137			137		218	218			
100112485	LILBURN	GA		06/29/2023		831		147			147		978	978			
100055806	DAYTON	OH		03/23/2021		603		(25)			(25)		578	578			
100111526	LENOIR	NC		06/29/2023		794		24			24		818	818			
100114446	PITTSBURGH	PA		06/29/2023		48		25			25		74	74			
100110904	PALMDALE	CA		06/29/2023		412		281			281		693	693			
100044176	RICHLAND	IN		08/19/2020		445		87			87		532	532			
100055204	MUSKEGON	MI		03/23/2021		426		(118)			(118)		308	308			
100126487	SAN ANTONIO	TX		08/30/2023		325		(20)			(20)		305	305			
100113241	MILWAUKEE	WI		06/29/2023		30		195			195		225	225			
100055146	NEWARK	OH		03/23/2021		1,202		(239)			(239)		963	963			
100111218	DRUMMONDS	TN		06/29/2023		1,245		134			134		1,379	1,379			
100120892	LAGUNA NIGUEL	CA		08/30/2023		20,989		(126)			(126)		20,863	20,863			
100053775	CHICAGO	IL		03/23/2021		949		(282)			(282)		667	667			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127026	DALLAS	TX		08/30/2023		156		123			123		279	279			
100145947	WAYNESBORO	VA		03/19/2024		863		(93)			(93)		769	769			
100113686	TONAWANDA	NY		06/29/2023		42		(42)			(42)						
100126994	COLUMBIA	SC		08/30/2023		48		103			103		151	151			
100126720	ROSEVILLE	MI		08/30/2023		598		(2)			(2)		596	596			
100114244	GOLD CREEK	MT		06/29/2023		544		195			195		739	739			
100114488	SEATTLE	WA		06/29/2023		1,351		81			81		1,432	1,432			
100112217	BALTIMORE	MD		06/29/2023		700		117			117		818	818			
100126828	BIRMINGHAM	AL		08/30/2023		910		167			167		1,077	1,077			
100012070	HOUSTON	TX		03/08/2017		651		556			556		1,207	1,207			
100039251	DUBLIN	IRL		09/27/2019		857		682			682	1,183	2,722	2,739	17		17
100112858	TRENTON	NJ		06/29/2023		776		(34)			(34)		742	742			
100111147	BETHLEHEM	PA		06/29/2023		677		119			119		796	796			
100110920	ALTOONA	AL		06/29/2023		(761)		(37)			(37)	1,189	391	447	77	(21)	56
100047847	FERNDALE	MI		11/20/2020		1,030		(111)			(111)		919	919			
100054776	FLINT	MI		03/23/2021		(721)		(177)			(177)	1,184	286	342	77	(21)	56
100111754	DETROIT	MI		06/29/2023		78		45			45		123	123			
100053651	TUSTIN	CA		03/23/2021		596		(95)			(95)		501	501			
100010951	MEMPHIS	TN		12/23/2016		444		(22)			(22)		421	421			
100012479	CELINA	OH		04/28/2017		169		35			35		204	204			
100112652	YUMA	AZ		06/29/2023		1,118		20			20		1,138	1,138			
100155778	LAS VEGAS	NV		06/18/2024		1,415		(98)			(98)		1,317	1,317			
100126598	SOPHIA	NC		08/30/2023		1,380		(121)			(121)		1,259	1,259			
100014686	SUNRISE	FL		09/27/2017		482		53			53		535	535			
100111555	FORT LAUDERDALE	FL		06/29/2023		569		57			57		625	625			
100126461	PHILADELPHIA	PA		08/30/2023		(766)		18			18	1,157	409	427	18		18
100045278	OMAHA	NE		11/25/2020		(1,118)		5			5	1,262	149	295	173	(27)	146
100111071	CROSS	SC		06/29/2023		77		92			92		169	169			
100113066	OKLAHOMA CITY	OK		06/29/2023		224		184			184		408	408			
100126556	KANSAS CITY	MO		08/30/2023		42		21			21		63	63			
100111926	RUPERT	ID		06/29/2023		46		39			39		85	85			
100112912	MONTGOMERY	AL		06/29/2023		793		(41)			(41)		752	752			
100045562	TOLEDO	OH		11/25/2020		62		(21)			(21)		41	41			
100084119	POMPANO BEACH	FL		08/12/2022		106		(9)			(9)		97	97			
5.00005E+11	HAARLEM	NLD		03/26/2024		446							446	446			
100111012	CLEVELAND	OH		06/29/2023		329		1			1		330	330			
100112369	GRETNA	LA		06/29/2023		35		17			17		52	52			
100030245	KANSAS CITY	KS		12/20/2018		636		21			21		657	657			
100030000	LEANDER	TX		12/20/2018		(510)		(31)			(31)	1,121	580	590	11		10
100126775	EL PASO	TX		08/30/2023		496		23			23		519	519			
100112815	TRENTON	NJ		06/29/2023		(1,047)		15			15	1,116	84	87	3		3
100114097	GREENSBORO	NC		06/29/2023		(21)		115			115		95	95			
100055394	TOPEKA	KS		03/23/2021		1,241		(199)			(199)		1,042	1,042			
100053772	INDIANAPOLIS	IN		03/23/2021		105		(56)			(56)		49	49			
100127170	MINNEAPOLIS	MN		08/30/2023		389		121			121		509	509			
100029354	FAIRFIELD	AL		10/26/2018		28		112			112		140	140			
100012493	ERIE	PA		04/28/2017		(479)		(5)			(5)	1,106	622	623			
100017661	MORRIS	NY		04/26/2018		425		187			187		612	612			
100114175	CLARKSON	KY		06/29/2023		1,279		53			53	1,100	2,432	2,427	(5)		(5)
100113962	SPRINGFIELD	IL		06/29/2023		767		21			21		787	787			
100126653	GREENVILLE	SC		08/30/2023		1,135		(67)			(67)		1,068	1,068			

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100112826	LITTLE ROCK	AR		06/29/2023		928		(182)			(182)		746	746			
100113999	SANDERSVILLE	GA		06/29/2023		463		183			183		646	646			
100045378	KINGMAN	IN		11/25/2020		70		159			159		230	230			
100113988	LAKEWOOD	NJ		06/29/2023		45		4			4		49	49			
100141831	ROTTERDAM	NLD		01/29/2024		482							482	482			
100011966	CHARLOTTE	NC		03/08/2017		(191)		47			47	1,095	952	955	3		3
100173666	GRONINGEN	NLD		10/29/2024		455							455	455			
100113152	HAINES CITY	FL		06/29/2023		1,210		(5)			(5)	1,098	2,303	2,310	7		7
100112831	WESLACO	TX		06/29/2023		776		(46)			(46)		730	730			
100126649	PUEBLO	CO		08/30/2023		884		70			70		953	953			
100061725	BREMEN	KY		07/01/2021		(2)		2			2						
100114109	ORONOCO	MN		06/29/2023		1,377		24			24		1,400	1,400			
100126831	COLUMBUS	OH		08/30/2023		103		237			237		340	340			
100111542	VIRGINIA BEACH	VA		06/29/2023		933		61			61		994	994			
100127105	GRAND RAPIDS	MI		08/30/2023		88		87			87		175	175			
100112907	DES MOINES	IA		06/29/2023		543		57			57		601	601			
100155634	DELAND	FL		06/18/2024		3,030		(307)			(307)		2,723	2,723			
100126623	ROCHESTER	NY		08/30/2023		1,229		(210)			(210)		1,019	1,019			
100127099	EARLIMART	CA		08/30/2023		1,230		332			332		1,562	1,562			
100113305	HUNLOCK CREEK	PA		06/29/2023		48		161			161		209	209			
100111612	GRANTS	NM		06/29/2023		31		24			24		55	55			
100114131	MAPLE HEIGHTS	OH		06/29/2023		1,743		(31)			(31)		1,712	1,712			
100127091	CAPE CORAL	FL		08/30/2023		648		52			52		699	699			
100046742	ROSWELL	NM		11/20/2020		69		(69)			(69)						
100047166	LITHONIA	GA		11/20/2020		826		(81)			(81)		745	745			
100113184	BOCA RATON	FL		06/29/2023		1,034		2			2		1,036	1,036			
100114280	BISHOPVILLE	SC		06/29/2023		55		93			93		148	148			
100053715	EAST SAINT LOUIS	IL		03/23/2021		157							157	157			
100127042	LINCOLNVILLE	KS		08/30/2023		475		39			39		514	514			
100143818	GRONINGEN	NLD		02/27/2024		1,000							1,000	1,000			
100054822	MARION	IN		03/23/2021		27		3			3		30	30			
100113346	VULCAN	MI		06/29/2023		2,313		155			155		2,468	2,468			
100112886	MUNCIE	IN		06/29/2023		1,219		165			165		1,384	1,384			
100111790	FRANKFORT	IL		06/29/2023		1,908		65			65		1,973	1,973			
100047428	JACKSONVILLE	FL		11/20/2020		752		(85)			(85)		666	666			
100010717	CLARINDA	IA		12/23/2016		311		112			112		423	423			
100014272	CHESTER	PA		09/27/2017		18		254			254		272	272			
100110905	GAINESVILLE	GA		06/29/2023		1,556		(97)			(97)		1,459	1,459			
100053476	PHILADELPHIA	PA		03/23/2021		748		(128)			(128)		620	620			
100126634	CREWE	VA		08/30/2023		723		(214)			(214)	1,143	1,651	1,860	210	(1)	209
100017677	NASHVILLE	TN		04/26/2018		524		(26)			(26)	1,059	1,557	1,560	3		3
100025299	WHITAKERS	NC		09/20/2018		416		21			21		436	436			
100017667	QUINCY	FL		04/26/2018		103		(50)			(50)		52	52			
100043267	COSHOCTON	OH		08/13/2020		1,280		165			165		1,445	1,445			
100155759	FAIRFAX	VA		06/18/2024		2,623		(276)			(276)		2,347	2,347			
100053938	DETROIT	MI		03/23/2021		108		(2)			(2)		106	106			
100153747	ROTTERDAM	NLD		05/30/2024		435							435	435			
100048984	SAINT LOUIS	MO		11/20/2020		298		17			17		315	315			
100053699	CLEVELAND	OH		03/23/2021		360		20			20		380	380			
100011293	MARION	IN		12/23/2016		2,829		74			74		2,904	2,904			
100114197	STOCKTON	CA		06/29/2023		742		92			92		834	834			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046907	WINSTON SALEM	NC		11/20/2020		2,407		(195)			(195)		2,212	2,212			
100012909	MESQUITE	TX		05/25/2017		58		236			236		294	294			
100111241	BOCA RATON	FL		06/29/2023		563		67			67		630	630			
100045554	MONTGOMERY	AL		11/25/2020		249		66			66		315	315			
100047426	PHILADELPHIA	PA		11/20/2020		254		(53)			(53)		201	201			
100109737	DALLAS	TX		06/16/2023		13,944		(199)			(199)		13,744	13,744			
100043888	LITTLE ROCK	AR		08/19/2020		57		13			13		70	70			
100050161	TARENTUM	PA		11/20/2020		207		(67)			(67)		141	141			
100046744	LAKELAND	FL		11/20/2020		(708)		33			33	1,073	397	456	59		59
100012832	PERRIS	CA		05/25/2017		70		587			587		658	658			
100054705	SEWARD	NE		03/23/2021		80		(31)			(31)		49	49			
100111240	ASBURY PARK	NJ		06/29/2023		682		95			95		776	776			
100017697	SAN ANTONIO	TX		04/26/2018		1,267		(65)			(65)		1,202	1,202			
100028498	TUCKER	GA		10/26/2018		1,561		244			244		1,804	1,804			
100113929	SEYMOUR	IN		06/29/2023		1,258		90			90		1,348	1,348			
100111886	HAGERSTOWN	MD		06/29/2023		1,679		341			341		2,020	2,020			
100127263	OWATONNA	MN		08/30/2023		779		7			7		786	786			
100111264	HEMET	CA		06/29/2023		614		2			2		616	616			
100055581	UTICA	NY		03/23/2021		13		198			198		210	210			
100114146	SAN ANTONIO	TX		06/29/2023		642		(21)			(21)		621	621			
100017422	BOSSIER CITY	LA		04/26/2018		281		96			96		377	377			
100043442	PIEDMONT	SC		08/13/2020		(146)		339			339		193	193			
100014681	LAUREL	DE		09/27/2017		66		62			62		128	128			
100112683	LITTLE FALLS	NY		06/29/2023		(12)		155			155		143	143			
100126681	BRISTOL	FL		08/30/2023		(339)		(59)			(59)	1,024	626	680	55	(1)	54
100012140	FRESNO	CA		03/08/2017		458		150			150		607	607			
100168942	LELYSTAD	NLD		09/26/2024		428							428	428			
100111063	MEMPHIS	TN		06/29/2023		808		(7)			(7)		800	800			
100012504	SOUTHFIELD	MI		04/28/2017		792		187			187		979	979			
100111115	CLEVELAND	NC		06/29/2023		1,468		192			192		1,660	1,660			
100038712	CLARE	IRL		09/27/2019		1,714		597			597		2,311	2,311			
100112754	ROMULUS	MI		06/29/2023		818		222			222		1,040	1,040			
100038708	CLARE	IRL		09/27/2019		1,707		597			597		2,304	2,304			
100111639	SHREVEPORT	LA		06/29/2023		479		(7)			(7)		471	471			
100127138	GIDEON	MO		08/30/2023		663		(102)			(102)		561	561			
100113645	EDENTON	NC		06/29/2023		880		(8)			(8)		872	872			
100110885	CELORON	NY		06/29/2023		561		(22)			(22)		539	539			
100111335	PORT RICHEY	FL		06/29/2023		296		(3)			(3)		293	293			
100038709	CLARE	IRL		09/27/2019		1,695		591			591		2,286	2,286			
100011475	SPENCERVILLE	IN		12/23/2016		371		34			34		405	405			
100126912	JACKSON	OH		08/30/2023		(691)		233			233	983	524	534	9		9
100047483	FORT LAUDERDALE	FL		11/20/2020		230		(21)			(21)		209	209			
100111221	PHOENIX	AZ		06/29/2023		1,013		64			64		1,077	1,077			
5.00005E+11	VELP	NLD		09/26/2024		404							404	404			
100038971	WEXFORD	IRL		09/27/2019		7,604		2,618			2,618		10,223	10,223			
100054641	SCOTTSBORO	AL		03/23/2021		84		(61)			(61)		24	24			
100017128	MEMPHIS	TN		04/26/2018		(853)		251			251	977	374	397	23		23
100112612	YUMA	AZ		06/29/2023		355		50			50		405	405			
100113274	ARLINGTON HEIGHTS	IL		06/29/2023		189		124			124		313	313			
100111205	NEW ORLEANS	LA		06/29/2023		(296)		81			81	969	753	757	4		4
100111214	KATY	TX		06/29/2023		725		75			75		799	799			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114361	CANTON	OH		06/29/2023		388		87			87		475	475			
100111086	WOODRUFF	SC		06/29/2023		1,739		(140)			(140)		1,599	1,599			
100114442	NORTH LAUDERDALE	FL		06/29/2023		93		13			13		106	106			
100055694	BLOOMINGTON	IL		03/23/2021		301		(6)			(6)		295	295			
100046492	LAREDO	TX		11/25/2020		536		(100)			(100)		436	436			
100112567	KOKOMO	IN		06/29/2023		616		84			84		700	700			
100039277	GALWAY	IRL		09/27/2019		152		166			166		318	318			
100053638	SAINT LOUIS	MO		03/23/2021		(648)		(68)			(68)	962	246	263	17		17
100161678	BREDA	NLD		07/29/2024		402							402	402			
100113117	DALLAS	TX		06/29/2023		475		142			142		617	617			
100117536	FOUNTAIN VALLEY	CA		07/20/2023		23,988		528			528		24,516	24,516			
100127223	PHILADELPHIA	PA		08/30/2023		(7)		156			156		149	149			
100047306	HUNTSVILLE	AL		11/20/2020		1,723		(339)			(339)		1,384	1,384			
100055135	BROOKLYN	NY		03/23/2021		4,531		41			41		4,571	4,571			
100010720	FORT LAUDERDALE	FL		12/23/2016		897		73			73		970	970			
100157545	TILBURG	NLD		06/28/2024		401							401	401			
100011167	MCKEESPORT	PA		12/23/2016		526		45			45		572	572			
100180822	S-GRAVENHAGE	NLD		11/27/2024		384							384	384			
100128082	MEMPHIS	TN		09/08/2023		10,709		510			510		11,219	11,219			
100111311	RED SPRINGS	NC		06/29/2023		173		(70)			(70)		103	103			
100111777	LAS VEGAS	NV		06/29/2023		166		99			99		266	266			
100047206	CONWAY	AR		11/20/2020		1,388		(111)			(111)		1,277	1,277			
100113052	ST PETERSBURG	FL		06/29/2023		135		89			89		225	225			
100046991	CHICAGO	IL		11/20/2020		1,324		10			10		1,334	1,334			
100113930	DALLAS	GA		06/29/2023		50		77			77		126	126			
100126850	CORDOVA	SC		08/30/2023		326		145			145		471	471			
100046928	REEDLEY	CA		11/20/2020		1,058		(143)			(143)		915	915			
100150243	GOOR	NLD		04/29/2024		400							400	400			
100114021	ACWORTH	GA		06/29/2023		36		123			123		160	160			
100161657	MEPPEL	NLD		07/29/2024		568							568	568			
100042998	SAN ANTONIO	FL		05/28/2020		1,734		97			97		1,831	1,831			
100127057	DETROIT	MI		08/30/2023		341		51			51		392	392			
100127220	SHEBOYGAN	WI		08/30/2023		157		4			4		161	161			
100127164	CLEVELAND	OH		08/30/2023		1,851		(138)			(138)		1,712	1,712			
100113971	GRAY	LA		06/29/2023		1,796		62			62		1,857	1,857			
100111281	PHILADELPHIA	PA		06/29/2023		173		103			103		276	276			
100014732	MENLO	IA		09/27/2017		504		5			5		509	509			
100055846	BERKELEY	MO		03/23/2021		1,022		(156)			(156)	901	1,767	1,786	19		19
100047438	AURORA	CO		11/20/2020		3,531		(67)			(67)		3,464	3,464			
100026230	CORDOVA	AL		09/20/2018		(35)		123			123		88	88			
100113763	CREST HILL	IL		06/29/2023		32		137			137		169	169			
100112545	ELKMONT	AL		06/29/2023		493		46			46		539	539			
100111601	WICHITA FALLS	TX		06/29/2023		524		62			62		586	586			
100111614	PENSACOLA	FL		06/29/2023		87							87	87			
100113320	PHILADELPHIA	PA		06/29/2023		164		29			29		194	194			
100126516	RENOVO	PA		08/30/2023		169		1			1		170	170			
100043935	BOBTOWN	PA		08/19/2020		(32)		36			36		4	4			
100011909	LAS CRUCES	NM		03/08/2017		1,155		235			235		1,391	1,391			
100126904	CAHOKIA	IL		08/30/2023		65		64			64		128	128			
100127314	TOMS RIVER	NJ		08/30/2023		977		61			61		1,037	1,037			
100048881	TAMPA	FL		11/20/2020		927		(120)			(120)		808	808			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113965	HYNDMAN	PA		06/29/2023		679		15			15		695	695			
100053707	EAST PEORIA	IL		03/23/2021		717		(13)			(13)		704	704			
100113163	MIAMI	FL		06/29/2023		972		(24)			(24)		948	948			
100112218	BINGHAMTON	NY		06/29/2023		(741)		32			32	806	97	88	(9)		(9)
100046884	NEW CASTLE	DE		11/20/2020		2,828		(139)			(139)		2,689	2,689			
100055408	PITTSBURGH	PA		03/23/2021		156		(59)			(59)		96	96			
100046912	BRADENTON	FL		11/20/2020		898		(251)			(251)		647	647			
100126460	COCHRAN	GA		08/30/2023		649		(11)			(11)		638	638			
100111685	LIMA	OH		06/29/2023		321		(6)			(6)		316	316			
100113676	SAN ANTONIO	TX		06/29/2023		1,090		(56)			(56)		1,034	1,034			
100047296	SAGINAW	MI		11/20/2020		687		(86)			(86)		601	601			
100025102	HOUSTON	TX		09/20/2018		203		950			950		1,153	1,153			
100111693	LANCASTER	SC		06/29/2023		674		73			73		748	748			
100126697	WOODSTOCK	GA		08/30/2023		2,606		113			113		2,719	2,719			
100039214	WESTMEATH	IRL		09/27/2019		4,701		719			719	849	6,269	6,270	2		2
100173634	UTRECHT	NLD		10/29/2024		372							372	372			
100112876	GREENFIELD	WI		06/29/2023		459		(91)			(91)		368	368			
100014323	CALHOUN FALLS	SC		09/27/2017		313		3			3		317	317			
100047087	BANCROFT	MI		11/20/2020		497		(146)			(146)	832	1,183	1,179	(4)		(4)
100112639	HARRISBURG	PA		06/29/2023		22		73			73		95	95			
100111287	LAKE SUZY	FL		06/29/2023		151		83			83		234	234			
100012108	BATTLE CREEK	MI		03/08/2017		614		105			105		719	719			
100047765	CARPENTERSVILLE	IL		11/20/2020		5,385		(374)			(374)		5,011	5,011			
100045124	BIRMINGHAM	AL		11/25/2020		211		(110)			(110)	845	946	962	16		16
100114214	KANNAPOLIS	NC		06/29/2023		1,214		(75)			(75)		1,139	1,139			
100127198	BALTIMORE	MD		08/30/2023		1,647		47			47		1,694	1,694			
100126766	EDWARDSVILLE	IL		08/30/2023		1,082		(130)			(130)		951	951			
100054839	BROOKLYN	NY		03/23/2021		811		(331)			(331)		480	480			
100127157	WEST PALM BEACH	FL		08/30/2023		(384)		31			31	821	467	470	2		2
100012512	LYNWOOD	IL		04/28/2017		306		97			97		403	403			
100010963	BAXTER	KY		12/23/2016		(557)		(12)			(12)	843	274	316	42		42
100114124	ROSHOLT	WI		06/29/2023		148		22			22		170	170			
100126469	JEFFERSONVILLE	IN		08/30/2023		1,222		29			29		1,251	1,251			
100112566	HERINGTON	KS		06/29/2023		318		52			52		371	371			
100113752	GEORGETOWN	SC		06/29/2023		28		134			134		161	161			
100017647	CORDELE	GA		04/26/2018		1,293		(75)			(75)		1,217	1,217			
100110868	WAYNESVILLE	GA		06/29/2023		112		(6)			(6)		106	106			
100165189	ROERMOND	NLD		08/28/2024		1,356							1,356	1,356			
100055714	MEMPHIS	TN		03/23/2021		990		(212)			(212)		778	778			
100047089	GADSDEN	AL		11/20/2020		847		(140)			(140)		707	707			
100114335	LIMA	OH		06/29/2023		333		(2)			(2)		331	331			
100050090	COPIAGUE	NY		11/20/2020		2,585		(140)			(140)		2,445	2,445			
100112852	KANSAS CITY	MO		06/29/2023		906		92			92		998	998			
100142747	ASHBURN	VA		02/08/2024		7,769		(110)			(110)		7,659	7,659			
100126642	ST LOUIS	MO		08/30/2023		344		57			57		402	402			
100011111	MANHEIM	PA		01/27/2017		1,968		80			80		2,048	2,048			
100043959	EAST CHICAGO	IN		08/19/2020		1,396		(56)			(56)		1,340	1,340			
100126643	HARTFORD	CT		08/30/2023		561		137			137		699	699			
100126488	STRINGTOWN	OK		08/30/2023		620		(37)			(37)		583	583			
100011171	IMMOKALEE	FL		12/23/2016		2,252		52			52	808	3,112	3,041	43	(114)	(70)
100126534	KNOWLESVILLE	NY		08/30/2023		716		(48)			(48)		668	668			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017751	GAFFNEY	SC		04/26/2018		1,100		(93)			(93)		1,007	1,007			
100112009	CHERRYVILLE	NC		06/29/2023		9,456		161			161		9,617	9,617			
100054866	MOBILE	AL		03/23/2021		841							841	841			
100127162	JOHNSON CITY	NY		08/30/2023		672		248			248		921	921			
100039085	CARLOW	IRL		09/27/2019		1,162		478			478		1,640	1,640			
100113947	WICHITA	KS		06/29/2023		1,754		29			29		1,783	1,783			
100126621	MIDDLETOWN	NY		08/30/2023		5,760		260			260		6,020	6,020			
100111523	HARTSFIELD	GA		06/29/2023		(387)		40			40	791	444	484	55	(15)	40
100045991	TULSA	OK		11/25/2020		680		(21)			(21)		660	660			
100112500	MIAMI	FL		06/29/2023		984		327			327		1,311	1,311			
100111551	LORAIN	OH		06/29/2023		1,588		131			131		1,720	1,720			
100053448	GALENA PARK	TX		03/23/2021		1,852		51			51		1,903	1,903			
100117574	SAN BERNARDINO	CA		07/20/2023		7,819		582			582		8,401	8,401			
100050023	ELKTON	MD		11/20/2020		3,187		(34)			(34)		3,153	3,153			
100012215	LYNN	MA		03/08/2017		551		443			443		994	994			
100112520	BALTIMORE	MD		06/29/2023		(7)		85			85		77	77			
100046564	CAPE GIRARDEAU	MO		11/25/2020		1,202		(80)			(80)		1,122	1,122			
100048501	RIALTO	CA		11/20/2020		5,267		(34)			(34)		5,234	5,234			
100110871	ATHENS	GA		06/29/2023		145		82			82		228	228			
100127247	MUSKOGEE	OK		08/30/2023		737		(44)			(44)		693	693			
3310043369	BALTIMORE	MD		11/10/2022		18,475							18,475	18,475			
100173643	GULPEN	NLD		10/29/2024		493							493	493			
100111543	PHILADELPHIA	PA		06/29/2023		608		45			45		652	652			
100111160	ALLENTOWN	PA		06/29/2023		59		56			56		116	116			
100047171	KALKASKA	MI		11/20/2020		661		(42)			(42)		619	619			
100054364	HOGANSVILLE	GA		03/23/2021		1,352		(85)			(85)		1,267	1,267			
100111267	CLINTON	SC		06/29/2023		636		(54)			(54)		582	582			
100113195	MIAMI BEACH	FL		06/29/2023		(172)		79			79	756	662	659	(3)		(3)
100161684	FARSUM	NLD		07/29/2024		1,266							1,266	1,266			
100012544	BOLIVAR	TN		04/28/2017		324		36			36		361	361			
100112906	OPA LOCKA	FL		06/29/2023		792		67			67		859	859			
100017402	PHILADELPHIA	PA		04/26/2018		587		(45)			(45)		542	542			
100147313	S-GRAVENHAGE	NLD		03/27/2024		361							361	361			
100127070	PHILADELPHIA	PA		08/30/2023		86		(2)			(2)		84	84			
100053458	HENRYETTA	OK		03/23/2021		578		(91)			(91)		486	486			
100055556	NORWICH	NY		03/23/2021		955		(65)			(65)		891	891			
100045903	E SPENCER	NC		11/25/2020		76		(36)			(36)		40	40			
100031426	MARKHAM	IL		03/29/2019		189		313			313		503	503			
100053805	ROCHESTER	NY		03/23/2021		175		(17)			(17)		158	158			
100055008	WILLOWBROOK	IL		03/23/2021		7,286		(70)			(70)		7,215	7,215			
100127215	TRAFFORD	AL		08/30/2023		793		150			150		943	943			
100055234	DAYTON	OH		03/23/2021		25		12			12		38	38			
100165177	TILBURG	NLD		08/28/2024		349							349	349			
100055418	HALIFAX	MA		03/23/2021		1,144		(85)			(85)		1,059	1,059			
100055000	MEMPHIS	TN		03/23/2021		916		(231)			(231)		685	685			
100029913	SAGINAW	MI		12/20/2018		2,049		12			12		2,060	2,060			
100015172	SPRINGFIELD	OH		12/14/2017		1,074		145			145		1,219	1,219			
100053934	HIGH POINT	NC		03/23/2021		393		(13)			(13)		380	380			
100111246	COLUMBIA	MD		06/29/2023		854		71			71		924	924			
100046938	CHARLOTTE	NC		11/20/2020		6,231		(537)			(537)		5,694	5,694			
100054586	OMAHA	NE		03/23/2021		267		(27)			(27)		241	241			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050107	MISSOURI CITY	TX		11/20/2020		1,468		(192)			(192)		1,276	1,276			
100029497	MIRAMAR	FL		10/26/2018		1,147		1,901			1,901		3,048	3,048			
100064711	JEFFERSON	GA		07/14/2021		4,245		(240)			(240)		4,005	4,005			
100114276	CLEARWATER	KS		06/29/2023		(39)		16			16	700	677	680	4		4
100047085	NIAGARA FALLS	NY		11/20/2020		838		(165)			(165)		673	673			
100111717	FAIRVIEW	OK		06/29/2023		59		13			13		72	72			
100127364	NEW PORT RICHEY	FL		08/30/2023		1,728		89			89		1,817	1,817			
100024098	PHILADELPHIA	PA		09/10/2018		2,028		(55)			(55)		1,973	1,973			
100113147	MIAMI	FL		06/29/2023		993		25			25		1,018	1,018			
100113175	PEMBROKE PINES	FL		06/29/2023		715		(12)			(12)		703	703			
100044302	GARY	IN		08/19/2020		(42)		164			164		122	122			
100112374	EL PASO	TX		06/29/2023		292		45			45		338	338			
100111003	NATHALIE	VA		06/29/2023		612		(16)			(16)		596	596			
100113285	ORANGEBURG	SC		06/29/2023		603		238			238		841	841			
100111243	HOUSTON	TX		06/29/2023		559		60			60		619	619			
100047110	MARION	IN		11/20/2020		243		(95)			(95)		148	148			
100111407	CHICAGO	IL		06/29/2023		(418)		270			270	697	549	571	23		22
100012210	PHILADELPHIA	PA		03/08/2017		591		129			129		721	721			
100111087	ALEXANDRIA	IN		06/29/2023		1,027		(31)			(31)		995	995			
100126639	FRANKLIN	AL		08/30/2023		946		36			36		982	982			
100113936	BRAINERD	MN		06/29/2023		953		(8)			(8)		946	946			
100161663	AMSTERDAM	NLD		07/29/2024		1,058							1,058	1,058			
100126656	ROCKY MOUNT	NC		08/30/2023		643		(109)			(109)		534	534			
100114228	LOUISVILLE	KY		06/29/2023		885		(31)			(31)		854	854			
100113035	RIDGECREST	CA		06/29/2023		449		38			38		487	487			
100046935	LAPEER	MI		11/20/2020		983		(134)			(134)		848	848			
100014602	MURRAY	KY		09/27/2017		672		62			62		735	735			
100014684	CHARLOTTE	NC		09/27/2017		725		33			33		758	758			
100055805	HOSFORD	FL		03/23/2021		2,327		(84)			(84)		2,243	2,243			
100126677	ALFORD	FL		08/30/2023		1,021		9			9		1,031	1,031			
100047050	WATKINSVILLE	GA		11/20/2020		1,024		(120)			(120)		904	904			
100113007	OMAHA	NE		06/29/2023		291		7			7		298	298			
100110889	DEWITT	NE		06/29/2023		(457)		(49)			(49)	652	146	153	6		6
100111541	PHILADELPHIA	PA		06/29/2023		534		43			43		576	576			
100127033	DAYTONA BEACH	FL		08/30/2023		567		41			41		607	607			
100076196	DAVENPORT	FL		01/07/2022		1,880		(100)			(100)	648	2,428	2,425	(3)		(3)
3310024464	PHILADELPHIA	PA		10/14/2021		4,419							4,419	4,419			
100054076	GLADSTONE	VA		03/23/2021		1,695		(144)			(144)		1,551	1,551			
100111582	PEACHLAND	NC		06/29/2023		(284)		39			39	632	387	383	(3)		(3)
100134416	NETHERLANDS	NLD		10/27/2023		2,008						632	2,640	2,637	(3)		(3)
100113342	COLUMBUS	GA		06/29/2023		1,169		(59)			(59)		1,110	1,110			
100126852	PHOENIX	AZ		08/30/2023		(340)		206			206	636	502	508	6		6
100014880	DETROIT	MI		11/21/2017		43		162			162		205	205			
100113130	FORT SMITH	AR		06/29/2023		(232)		31			31	632	430	436	6		6
100114071	SAINT LOUIS	MO		06/29/2023		183		81			81		264	264			
100113288	HURRICANE	WV		06/29/2023		2,284		166			166		2,450	2,450			
100012217	SCOTTS VALLEY	CA		03/08/2017		1,666		128			128		1,794	1,794			
100111235	BELLEVUE	WA		06/29/2023		277		49			49	629	955	970	15		15
100049951	JACKSONVILLE	FL		11/20/2020		806		(88)			(88)		719	719			
100138990	JEFFERSONVILLE	IN		12/21/2023		465		39			39		505	505			
100173624	BERGEN OP ZOOM	NLD		10/29/2024		298							298	298			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126543	PHILADELPHIA	PA		08/30/2023		(505)		2			2	626	124	131	7		7
100126641	DAYTON	OH		08/30/2023		534		(66)			(66)		467	467			
100126855	LOVINGSTON	VA		08/30/2023		2,708		60			60		2,768	2,768			
100180839	TER APEL	NLD		11/27/2024		410							410	410			
100114164	CARTERVILLE	MO		06/29/2023		218		98			98		316	316			
100138972	SEATTLE	WA		12/21/2023		3,346		338			338		3,683	3,683			
100111848	ROCKWOOD	PA		06/29/2023		72		48			48		120	120			
100126809	BARTLESVILLE	OK		08/30/2023		36							37	37			
100048814	WESTERVILLE	OH		11/20/2020		7,099		(80)			(80)		7,019	7,019			
100139928	NETHERLANDS	NLD		12/28/2023		461							461	461			
100113694	BALTIMORE	MD		06/29/2023		136		80			80		216	216			
100114268	WINTERVILLE	NC		06/29/2023		826		85			85		912	912			
100111691	DEVON	PA		06/29/2023		25		98			98		123	123			
100113843	SUNNY ISLES	FL		06/29/2023		(127)		40			40	602	516	515	(1)		(1)
100114187	BALTIMORE	MD		06/29/2023		1,827		120			120		1,947	1,947			
100150253	S-GRAVENHAGE	NLD		04/29/2024		304							304	304			
100053691	CONNELLSVILLE	PA		03/23/2021		509		92			92		601	601			
100050058	ROCHESTER	NY		11/20/2020		1,448		3			3		1,451	1,451			
100165200	UTRECHT	NLD		08/28/2024		963							963	963			
100114226	COWETA	OK		06/29/2023		190		(46)			(46)	550	694	689	(6)		(6)
100126497	LITHIA	FL		08/30/2023		494		8			8		502	502			
100046920	NEWNAN	GA		11/20/2020		1,528		(81)			(81)		1,447	1,447			
100111245	TUCSON	AZ		06/29/2023		667		66			66		733	733			
100126701	BIRMINGHAM	AL		08/30/2023		160		285			285		445	445			
100127056	LEBANON JCT	KY		08/30/2023		941							941	941			
100111850	NEVADA	MO		06/29/2023		36		7			7		43	43			
100113937	FORT LAUDERDALE	FL		06/29/2023		596		(17)			(17)		579	579			
100045583	PERU	IN		11/25/2020		575		(74)			(74)		501	501			
100126608	AUGUSTA	GA		08/30/2023		554		(94)			(94)		460	460			
100113749	SHAMOKIN	PA		06/29/2023		52		39			39		91	91			
100112078	CHICAGO	IL		06/29/2023		3,196		121			121		3,317	3,317			
100114074	DETROIT	MI		06/29/2023		340		45			45		385	385			
100027978	AKRON	OH		10/26/2018		95		104			104		199	199			
100047446	HOLLY	MI		11/20/2020		3,287		(253)			(253)		3,034	3,034			
100113813	NEW CASTLE	DE		06/29/2023		24		16			16		40	40			
100126936	MIAMI	FL		08/30/2023		32		335			335		367	367			
100084809	RIALTO	CA		08/02/2022		4,834		33			33		4,866	4,866			
100055593	RIO RICO	AZ		03/23/2021		256		(7)			(7)		249	249			
100126901	CHIPLEY	FL		08/30/2023		4,311		33			33		4,344	4,344			
100038573	DUBLIN	IRL		09/27/2019		2,034		90			90		2,124	2,124			
100046736	WAVERLY	OH		11/20/2020		1,207		(200)			(200)		1,006	1,006			
100113126	PHILADELPHIA	PA		06/29/2023		281		268			268		548	548			
100111357	BENSON	AZ		06/29/2023		1,619		(1)			(1)		1,618	1,618			
100046951	EL PASO	TX		11/20/2020		726		(80)			(80)		646	646			
100127158	PHILADELPHIA	PA		08/30/2023		524		18			18		543	543			
100112867	WICHITA	KS		06/29/2023		216		12			12	549	777	792	15		15
100047260	MIAMI	FL		11/20/2020		1,625		(141)			(141)		1,484	1,484			
100113139	PEMBROKE PINES	FL		06/29/2023		1,641		107			107		1,748	1,748			
100046949	DETROIT	MI		11/20/2020		1,190		3			3		1,193	1,193			
100127270	GADSDEN	AL		08/30/2023		1,445		61			61		1,506	1,506			
100038916	OFFALY	IRL		09/27/2019		702		410			410	537	1,650	1,650			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100053657	MOJAVE	CA		03/23/2021		176		(57)			(57)	535	654	651	(2)		(2)
100113977	AKRON	OH		06/29/2023		469		8			8		477	477			
100126892	KNOXVILLE	TN		08/30/2023		1,344		(96)			(96)		1,248	1,248			
100127168	GARY	IN		08/30/2023		861		(67)			(67)		794	794			
100127046	PORT HURON	MI		08/30/2023		(483)		34			34	528	80	79	(1)		(1)
100113237	PENSACOLA	FL		06/29/2023		528		155			155		683	683			
100046833	SWARTZ CREEK	MI		11/20/2020		1,752		(151)			(151)		1,601	1,601			
100126813	PARKVILLE	MD		08/30/2023		(21)		61			61		41	41			
100011470	WEST BABYLON	NY		12/23/2016		2,671		91			91		2,762	2,762			
100126789	MIDDLETOWN	RI		08/30/2023		548		53			53		601	601			
100011615	BRANDON	FL		03/08/2017		1,439		180			180		1,619	1,619			
100028008	GARY	IN		10/26/2018		10		91			91		101	101			
100111000	EAST SAINT LOUIS	IL		06/29/2023		789		176			176		965	965			
100100820	NORTH LAS VEGAS	NV		04/28/2023		5,878		(228)			(228)		5,650	5,650			
100126606	ORMOND BEACH	FL		08/30/2023		763		23			23		786	786			
100127108	DES MOINES	IA		08/30/2023		214		32			32		246	246			
100127052	MESA	AZ		08/30/2023		998		40			40		1,038	1,038			
100046847	EL PASO	TX		11/20/2020		997		(153)			(153)		844	844			
100127101	RICHMOND	VA		08/30/2023		572		37			37		609	609			
100053419	TUSKEGEE	AL		03/23/2021		897		(135)			(135)		762	762			
100012136	SOUTH BEND	IN		03/08/2017		563		91			91		654	654			
100161645	S-GRAVENHAGE	NLD		07/29/2024													
100117702	RENTON	WA		07/20/2023		8,541		120			120		8,661	8,661			
100014700	MEMPHIS	TN		09/27/2017		92		59			59		151	151			
100012877	SAN DIEGO	CA		05/25/2017		(381)		800			800	500	918	917	(2)		(2)
100127135	CLEVELAND	OH		08/30/2023		894		(16)			(16)		878	878			
100127340	WELLINGTON	KS		08/30/2023		3,800		102			102	517	4,419	4,472	55	(2)	53
100112821	ROANOKE	VA		06/29/2023		(67)		67			67						
100113839	HOMESTEAD	FL		06/29/2023		445		21			21		466	466			
100046916	ALBUQUERQUE	NM		11/20/2020		1,479		(108)			(108)		1,372	1,372			
100017126	ALIQUIPPA	PA		04/26/2018		160		184			184		345	345			
100112510	CROUSE	NC		06/29/2023		1,482		182			182		1,665	1,665			
100030587	DETROIT	MI		12/20/2018		399		39			39		438	438			
100053409	OAKLAND	CA		03/23/2021		1,254		80			80	484	1,817	1,819	1		1
100127110	LAUDERHILL	FL		08/30/2023		684		137			137		821	821			
100126826	HARRISVILLE	NY		08/30/2023		21		45			45		66	66			
100050216	HAHNVILLE	LA		11/20/2020		2,763		(91)			(91)		2,671	2,671			
100111158	MACON	GA		06/29/2023		399		115			115		513	513			
100024903	BROOKLYN	NY		09/20/2018		172		1,429			1,429		1,601	1,601			
100113257	PHILADELPHIA	PA		06/29/2023		822		(96)			(96)		726	726			
100012869	SAINT PETERSBURG	FL		05/25/2017		131		302			302		433	433			
100110923	ROCK HILL	SC		06/29/2023		471		44			44		515	515			
100114234	SAN ANTONIO	TX		06/29/2023		21		13			13		33	33			
100110938	SAINT CLAIR	PA		06/29/2023		6,677		52			52		6,729	6,729			
100114039	ALPHARETTA	GA		06/29/2023		28		68			68		96	96			
100126995	PLYMOUTH	NC		08/30/2023		134		9			9	466	609	611	2		2
100050077	PHILADELPHIA	PA		11/20/2020		915		(149)			(149)		765	765			
100126940	PHILADELPHIA	PA		08/30/2023		123		56			56		179	179			
100127078	CAIRO	IL		08/30/2023		1							1	1			
100114219	PINE TOP	KY		06/29/2023		1,545		(20)			(20)		1,525	1,525			
100111642	LEESBURG	FL		06/29/2023		388		109			109		496	496			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166237	ACWORTH	GA		09/09/2024		5,261		82			82		5,343	5,343			
100111036	HOBART	IN		06/29/2023		(83)		69			69	454	440	452	11		11
100126885	SOUTH BEND	IN		08/30/2023		1,185		44			44		1,228	1,228			
500005276002A	ZOETERMEER	NLD		11/27/2024		230							230	230			
3310039068	NEWBURGH	NY		11/10/2022		14,003							14,003	14,003			
100113964	LA SALLE	IL		06/29/2023		381		50			50		431	431			
100111803	TOLEDO	OH		06/29/2023		474		14			14		488	488			
100155866	BELLEVUE	WA		06/18/2024		2,991		(313)			(313)	445	3,122	3,126	3		3
100112498	VERONA	PA		06/29/2023		485		64			64		549	549			
100127282	FORT LAUDERDALE	FL		08/30/2023		60		10			10		70	70			
100114494	BIRMINGHAM	AL		06/29/2023		93		96			96		189	189			
100046911	REDFORD	MI		11/20/2020		1,024		(80)			(80)		943	943			
100017177	LITTLE ROCK	AR		04/26/2018		614		(28)			(28)		587	587			
100012911	MANTECA	CA		05/25/2017		(14)		375			375		362	362			
100054778	ALBERTVILLE	AL		03/23/2021		1,209		(185)			(185)		1,024	1,024			
100127144	BAKERSFIELD	CA		08/30/2023		1,355		(26)			(26)		1,330	1,330			
100047111	OLMSTED FALLS	OH		11/20/2020		494		(110)			(110)		383	383			
100039225	DUBLIN	IRL		09/27/2019		423		248			248		671	671			
100113933	CALLAHAN	FL		06/29/2023		676		(19)			(19)		656	656			
100014779	JACKSONVILLE	FL		10/30/2017		980		200			200		1,180	1,180			
100126607	SEBRING	FL		08/30/2023		731		20			20		751	751			
100113040	WEST HAZLETON	PA		06/29/2023		956		280			280		1,236	1,236			
100126858	PHOENIX	AZ		08/30/2023		63		51			51		114	114			
100113293	PENSACOLA	FL		06/29/2023		572		36			36	441	1,049	1,100	52		51
100112497	KANSAS CITY	MO		06/29/2023		344		145			145		489	489			
100126713	EVANSVILLE	IN		08/30/2023		268							268	268			
100113162	MIAMI	FL		06/29/2023		221		55			55	420	696	699	3		3
100111343	SAINT LOUIS	MO		06/29/2023		516		(9)			(9)		507	507			
100030038	DOLAN SPRINGS	AZ		12/20/2018		316		21			21		337	337			
100039298	DUBLIN	IRL		09/27/2019		4,260		461			461		4,722	4,722			
100014719	YUBA CITY	CA		09/27/2017		85		2			2	411	498	499	2		2
100127131	BIRMINGHAM	AL		08/30/2023		1,754		(10)			(10)		1,744	1,744			
100113969	PITTSBURGH	PA		06/29/2023		26		64			64		90	90			
100113338	SANFORD	NC		06/29/2023		649		62			62		710	710			
100112226	PHOENIX	IL		06/29/2023		19		85			85		104	104			
100157572	AMSTERDAM	NLD		06/28/2024		798							798	798			
100045610	NAPOLEONVILLE	LA		11/25/2020		716		(4)			(4)		712	712			
100111253	COLUMBUS	OH		06/29/2023		1,192		(39)			(39)		1,153	1,153			
100054874	MEYERSDALE	PA		03/23/2021		81		(17)			(17)		64	64			
100165203	SCHIEDAM	NLD		08/28/2024													
100113186	LAKE WORTH	FL		06/29/2023		1,063		29			29		1,093	1,093			
100111353	RANDOLPH	AL		06/29/2023		680		(11)			(11)		669	669			
100134428	NETHERLANDS	NLD		10/27/2023		(154)						387	232	235	2		2
100180814	EMMER-COMPASCUUM	NLD		11/27/2024		219							219	219			
100127113	TULSA	OK		08/30/2023		1,588		14			14		1,601	1,601			
100173616	DORDRECHT	NLD		10/29/2024		319							319	319			
100112585	KULPMONT	PA		06/29/2023		(259)		(6)			(6)	389	123	143	20		20
100173614	DORDRECHT	NLD		10/29/2024		317							317	317			
100113991	KANSAS CITY	MO		06/29/2023		610		20			20	443	1,073	1,185	114	(2)	112
100111758	REDFORD	MI		06/29/2023		247		(3)			(3)		244	244			
100133531	CROMWELL	CT		10/19/2023		2,570		37			37		2,607	2,607			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147329	AMSTERDAM	NLD		03/27/2024		800							800	800			
100112529	ALLENTOWN	PA		06/29/2023		234		21			21		256	256			
100046887	HOUSTON	TX		11/20/2020		1,245		(133)			(133)		1,112	1,112			
100138947	OKEECHOBEE	FL		12/21/2023		240		107			107		348	348			
100165183	LELYSTAD	NLD		08/28/2024		229							229	229			
100111802	WICHITA	KS		06/29/2023		(176)		(7)			(7)	352	168	170	1		1
100153749	ROTTERDAM	NLD		05/30/2024		227							227	227			
100113715	COWPENS	SC		06/29/2023		168		99			99		267	267			
100154753	HAMPTON	VA		07/19/2024		6,578		(72)			(72)		6,505	6,505			
100113056	MILWAUKEE	WI		06/29/2023		476		103			103		580	580			
100044051	WYMORE	NE		08/19/2020		120		42			42		161	161			
100111244	OCEANSIDE	CA		06/29/2023		614		52			52		666	666			
100127330	EVANSVILLE	IN		08/30/2023		385		150			150		535	535			
100111234	DELRAY BEACH	FL		06/29/2023		440		47			47		487	487			
100113935	TERRE HAUTE	IN		06/29/2023		737		(3)			(3)		735	735			
100055156	MANSFIELD	OH		03/23/2021		1,101		(105)			(105)		996	996			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		12		1,493			1,493		1,506	1,506			
100113030	LOCUST FORK	AL		06/29/2023		(78)		61			61	331	314	319	5		5
100113336	SYLVESTER	GA		06/29/2023		875		(70)			(70)		805	805			
100150263	WEERT	NLD		04/29/2024		(109)						328	219	221	2		2
100139926	NETHERLANDS	NLD		12/28/2023		850							850	850			
100112313	HUTCHINSON	KS		06/29/2023		154		77			77		231	231			
100126540	BEAUMONT	TX		08/30/2023		696		(28)			(28)		668	668			
100126594	SPEEDWELL	TN		08/30/2023		21		163			163		184	184			
100064731	SOUTH DAYTONA	FL		07/14/2021		5,995		(289)			(289)	306	6,013	6,020	13	(6)	7
100014536	WEST MEMPHIS	AR		09/27/2017		109		51			51	318	478	482	4		4
100134411	NETHERLANDS	NLD		10/27/2023		1,798							1,798	1,798			
100126451	CONYERS	GA		08/30/2023		3,563		(112)			(112)		3,451	3,451			
100126967	GRANVILLE	NY		08/30/2023		25		11			11		37	37			
100113725	PHILADELPHIA	PA		06/29/2023		557		43			43		600	600			
100017675	CLEVELAND	OH		04/26/2018		17		78			78		95	95			
100114185	GRAND JUNCTION	IA		06/29/2023		853		(42)			(42)		811	811			
100126442	FRACKVILLE	PA		08/30/2023		89		45			45		134	134			
100126899	FAYETTEVILLE	NC		08/30/2023		598		41			41		639	639			
100138980	SUNRISE	FL		12/21/2023		1,177		(114)			(114)	281	1,344	1,341	(3)		(3)
100127137	OKLAHOMA CITY	OK		08/30/2023		1,095		(66)			(66)		1,029	1,029			
100113693	DETROIT	MI		06/29/2023		899		99			99		998	998			
100111203	SACRAMENTO	CA		06/29/2023		2,464		79			79	270	2,814	2,817	3		3
100046812	MONROE	LA		11/20/2020		465		(32)			(32)		434	434			
100113976	SUNRISE	FL		06/29/2023		384		46			46		430	430			
100113651	REYNOLDSVILLE	PA		06/29/2023		741		87			87		828	828			
100112927	DAYTON	OH		06/29/2023		638		34			34		672	672			
100110939	PORT HURON	MI		06/29/2023		152		33			33		185	185			
100126988	CLEVELAND	OH		08/30/2023		97		6			6		103	103			
100127119	JACKSONVILLE	FL		08/30/2023		791		56			56		846	846			
100110987	BROOKSVILLE	FL		06/29/2023		227		34			34		261	261			
100112955	JAMESVILLE	NC		06/29/2023		304		23			23		326	326			
100126441	HUMBOLDT	TN		08/30/2023		219		(10)			(10)		209	209			
100127089	CLEVELAND	OH		08/30/2023		388		22			22		410	410			
100114120	INDIANAPOLIS	IN		06/29/2023		21		42			42	252	315	329	14		14
100111011	RICHMOND	MO		06/29/2023		244		25			25	245	513	523	10		10

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100113743	ROCKFORD	IL		06/29/2023		(16)		22			22	237	243	249	6		6
100011018	ROSEDALE	NY		12/23/2016		1,247		57			57		1,304	1,304			
100017606	PELZER	SC		04/26/2018		444		(2)			(2)		442	442			
100053408	WAYNESVILLE	GA		03/23/2021		681		(26)			(26)		655	655			
100143839	AMSTERDAM	NLD		02/27/2024		714							714	714			
100023562	LAKE JACKSON	TX		09/04/2018		2,731		(29)			(29)		2,702	2,702			
100113454	GALVA	IL		06/29/2023		2,358		73			73		2,431	2,431			
100046931	ALBUQUERQUE	NM		11/20/2020		1,642		(47)			(47)		1,594	1,594			
100110857	MUSKEGON	MI		06/29/2023		330		209			209		539	539			
100157553	BOLSWARD	NLD		06/28/2024		193							193	193			
100173656	LEEUWARDEN	NLD		10/29/2024													
100054493	YELLOW SPRINGS	OH		03/23/2021		2,058		(32)			(32)		2,026	2,026			
100012132	WILMINGTON	DE		03/08/2017		1,238		98			98		1,336	1,336			
100017401	GARRISON	TX		04/26/2018		410		(2)			(2)		408	408			
100127140	MEMPHIS	TN		08/30/2023		419		80			80	221	720	743	23		23
100157561	ROTTERDAM	NLD		06/28/2024		192							192	192			
100110839	ST. LOUIS	MO		06/29/2023		744		(11)			(11)		733	733			
100127160	ROCKY FORD	GA		08/30/2023		657		(31)			(31)		626	626			
100112134	MEXICO	MO		06/29/2023		(173)		114			114	203	144	144	1		1
100113943	SOUTH HOUSTON	TX		06/29/2023		20		51			51		71	71			
100126523	OXFORD	FL		08/30/2023		201		20			20		221	221			
100138928	TUSKEGEE	AL		12/21/2023		1,487		14			14		1,501	1,501			
100048108	GREENSBORO	NC		11/20/2020		1,034		(23)			(23)		1,011	1,011			
100014768	ST. AUGUSTINE	FL		10/30/2017		1,030		37			37		1,067	1,067			
100053845	HOLLYWOOD	FL		03/23/2021		123							123	123			
100065772	POPLAR BLUFF	MO		07/28/2021		7,552		(251)			(251)		7,302	7,302			
100112408	OMAHA	NE		06/29/2023		2,059		39			39		2,098	2,098			
100126791	CHERAW	SC		08/30/2023		803		(53)			(53)		750	750			
100126631	ST MATTHEWS	SC		08/30/2023		(151)		48			48	187	84	98	16	(2)	14
100017695	SAN ANTONIO	TX		04/26/2018		1,128		(30)			(30)	180	1,278	1,281	5	(3)	3
100055626	HASKELL	OK		03/23/2021		987		(13)			(13)		974	974			
100114111	GRESHAM	WI		06/29/2023		541		57			57		598	598			
100140578	DAWSONVILLE	GA		01/19/2024		6,701		(50)			(50)		6,651	6,651			
100114112	ST PAUL	MN		06/29/2023		2,328		101			101		2,429	2,429			
100127075	CLEVELAND	OH		08/30/2023		919		87			87	78	1,084	1,111	27		27
100180846	VLISSINGEN	NLD		11/27/2024		38							38	38			
100113151	MIAMI	FL		06/29/2023		949		16			16		966	966			
100114215	MESQUITE	TX		06/29/2023		722		102			102		824	824			
100039119	WESTMEATH	IRL		09/27/2019		1,329		309			309		1,638	1,638			
100126521	TALLAHASSAEE	FL		08/30/2023		1,744		(28)			(28)		1,715	1,715			
100113648	MACON	GA		06/29/2023		127		112			112	155	394	396	4	(2)	1
100126735	MC CORMICK	SC		08/30/2023		150		33			33		183	183			
100112145	WATERBURY	CT		06/29/2023		(31)		168			168		137	137			
100114196	DEARBORN	MI		06/29/2023		590		56			56		646	646			
100046248	SOUTH BEND	IN		11/25/2020		681						136	818	825	7		7
100153760	ACHTHUIZEN	NLD		05/30/2024		180							180	180			
100127077	RED SPRINGS	NC		08/30/2023		649		(120)			(120)		530	530			
100028058	LINDENWOLD	NJ		10/26/2018		2,517		266			266		2,783	2,783			
100126618	MOUNT MORRIS	MI		08/30/2023		59		25			25		83	83			
100025896	SILVER SPRING	MD		09/20/2018		2,164		932			932		3,096	3,096			
100114048	TAMPA	FL		06/29/2023		41		38			38		79	79			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116831	SANFORD	NC		07/20/2023		5,207		692			692		5,898	5,898			
100112208	WETMORE	MI		06/29/2023		679		112			112		791	791			
100114154	ABINGDON	VA		06/29/2023		3,675		(35)			(35)		3,640	3,640			
100014715	TAUNTON	MA		09/27/2017		675		(1)			(1)		673	673			
100114206	PHARR	TX		06/29/2023		2,395		(146)			(146)		2,249	2,249			
100111303	WHEELING	WV		06/29/2023		1,768		152			152		1,920	1,920			
100012023	BOCA RATON	FL		03/08/2017		4,707		25			25	100	4,833	4,884	51		51
100161661	LEEUWARDEN	NLD		07/29/2024		169							169	169			
100043157	PARIS	MO		05/28/2020		1,177		47			47		1,224	1,224			
100113757	HOPEWELL	VA		06/29/2023		156		75			75		230	230			
100116193	HEBER	UT		07/20/2023		1,847		475			475		2,322	2,322			
100110918	CONNEAUT	OH		06/29/2023		673		10			10		683	683			
100126599	HOUSTON	TX		08/30/2023		2,201		262			262		2,463	2,463			
100127183	DORCHESTER	MA		08/30/2023		977		52			52		1,029	1,029			
100110360	TROY	MI		06/30/2023		4,961		(23)			(23)		4,938	4,938			
100113912	WORCESTER	MA		06/29/2023		2,007		3			3		2,010	2,010			
100141791	AMSTERDAM	NLD		01/29/2024		607							607	607			
3310057519	KANSAS CITY	MO		08/31/2023		2,591						13	2,604	2,604			
100126968	SOUTH WEBSTER	OH		08/30/2023		339,482		(7)			(7)		339,475	110		(339,365)	(339,365)
100110834	PHILADELPHIA	PA		06/29/2023		733		87			87		820	820			
100112774	SHREVEPORT	LA		06/29/2023		250,709		(24)			(24)		250,685	428		(250,257)	(250,257)
100114096	RACINE	WI		06/29/2023		(79,663)		7			7		(79,656)	998		80,654	80,654
100127352	PONCHATOULA	LA		08/30/2023		189,643		(17)			(17)		189,626	1,284		(188,342)	(188,342)
100141823	HOOGEVEEN	NLD		01/29/2024		105							105	239		134	134
100113044	DOTHAN	AL		06/29/2023		(1,368)		70			70		(1,298)	258		1,556	1,556
100111248	CLEVELAND	OH		06/29/2023		(14,541)		41			41		(14,501)	1,668		16,169	16,169
100113700	MILFORD	PA		06/29/2023		(22,451)		66			66		(22,385)	1,290		23,675	23,675
100046866	BIRMINGHAM	AL		11/20/2020		1,369		(101)			(101)		1,268	1,268			
100127079	GARY	IN		08/30/2023		(26,126)		(50)			(50)		(26,176)	343		26,519	26,519
100024939	ISLAND LAKE	IL		09/20/2018		(53,607)		1,295			1,295		(52,312)	2,054		54,366	54,366
100054263	IRVINE	CA		03/23/2021		(49,368)		(34)			(34)		(49,402)	655		50,058	50,058
100091654	HACKENSACK	NJ		01/27/2023		(48,849)		1			1		(48,848)			48,848	48,848
100112597	RICHMOND	VA		06/29/2023		(1,325)		91			91		(1,234)	3,331		4,565	4,565
100111366	ROCKY MOUNT	VA		06/29/2023		(13,069)		3			3		(13,066)	922		13,989	13,989
100113925	HOUMA	LA		06/29/2023		(35,655)		9			9		(35,646)	829		36,474	36,474
100111318	SANDSTONE	WV		06/29/2023		670		(49)			(49)		620	620			
100110970	SALISBURY	NC		06/29/2023		(13,931)		(55)			(55)		(13,986)	1,378		15,364	15,364
100014524	HANFORD	CA		09/27/2017		745		84			84		830	1,026		196	196
100114093	BELOIT	WI		06/29/2023		(129,074)		22			22		(129,052)	155		129,207	129,207
100039233	WICKLOW	IRL		09/27/2019		(8,703)		263			263		(8,440)	1,540		9,980	9,980
100126520	BUFFALO	NY		08/30/2023		(24,085)		20			20		(24,066)	169		24,234	24,234
100111237	NORTHRIDGE	CA		06/29/2023		(45,502)		43			43		(45,459)	1,680		47,139	47,139
100054789	BLAKELY	GA		03/23/2021		(31,844)		(80)			(80)		(31,924)	846		32,770	32,770
100153753	LEEUWARDEN	NLD		05/30/2024		(65,829)							(65,829)	154		65,983	65,983
100114115	CICERO	NY		06/29/2023		(10,713)		26			26		(10,687)	1,076		11,763	11,763
100126825	WESTLAND	MI		08/30/2023		11		98			98		109	109			
100155797	VIRGINIA BEACH	VA		06/18/2024		22,197		(181)			(181)		22,017	1,331		(20,686)	(20,686)
100111572	CLARE	MI		06/29/2023		121,454		9			9		121,463	22		(121,441)	(121,441)
100161659	LEEUWARDEN	NLD		07/29/2024		(9,184)							(9,184)	149		9,332	9,332
100127260	SAGINAW	MI		08/30/2023		(72,468)		15			15		(72,453)	451		72,904	72,904
100113154	COCONUT CREEK	FL		06/29/2023		(15,838)		19			19		(15,819)	481		16,300	16,300

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127312	WILMINGTON	DE		08/30/2023		(11,418)		12			12		(11,406)	262		11,668	11,668
100112928	AUGUSTA	GA		06/29/2023		(20,728)		(33)			(33)		(20,762)	621		21,383	21,383
100119602	COLLIERVILLE	TN		07/31/2023		(12,886)		(39)			(39)		(12,925)	6,633		19,558	19,558
100113159	TENAFLY	NJ		06/29/2023		(16,150)		20			20		(16,129)	384		16,514	16,514
100110883	TALLAHASSEE	FL		06/29/2023		(58,767)		(296)			(296)		(59,063)	7,701		66,764	66,764
100113688	TOWER	MN		06/29/2023		(37,087)		(9)			(9)		(37,096)	432		37,529	37,529
100110962	HOLLIDAYSBURG	PA		06/29/2023		(38,988)		11			11		(38,977)	25		39,002	39,002
100046999	WICHITA FALLS	TX		11/20/2020		1,513		(77)			(77)		1,436	1,436			
100126443	LAKELAND	FL		08/30/2023		(21,497)		19			19		(21,478)	1,360		22,838	22,838
100138936	FRANKLIN	VA		12/21/2023		(7,961)		35			35		(7,926)	939		8,865	8,865
100011197	PHILADELPHIA	PA		12/23/2016		355		5			5		360	360			
100153775	TERNEUZEN	NLD		05/30/2024		(10,030)							(10,030)	144		10,174	10,174
100127068	PHILADELPHIA	PA		08/30/2023		(5,523)		144			144		(5,379)	472		5,851	5,851
100110866	CORAL SPRINGS	FL		06/29/2023		(15,930)		37			37		(15,893)	367		16,260	16,260
100141894	UPPER DARBY	PA		03/27/2024		(10,895)		(73)			(73)		(10,969)	4,312		15,280	15,280
100165198	UTRECHT	NLD		08/28/2024		(13,862)							(13,862)	454		14,315	14,315
100114243	WICHITA	KS		06/29/2023		751		55			55		806	806			
100039077	DUBLIN	IRL		09/27/2019		(16,038)		313			313		(15,725)	3,402		19,127	19,127
100127136	KAYSVILLE	UT		08/30/2023		(11,623)		56			56		(11,567)	1,319		12,886	12,886
100111616	MOUNT CARMEL	PA		06/29/2023		(5,090)		19			19		(5,071)	24		5,095	5,095
100112140	LANSING	MI		06/29/2023		(4,406)		53			53		(4,353)	1,871		6,224	6,224
100018361	HOUSTON	TX		06/27/2018		2,265		(36)			(36)		2,229	2,955		725	725
100127022	MATTESON	IL		08/30/2023		422		18			18		440	1,163		723	723
100112553	PINE BLUFF	AR		06/29/2023		(15,344)		15			15		(15,329)	247		15,577	15,577
100112980	COLUMBUS	OH		06/29/2023		(333)		36			36		(296)	78		374	374
100112903	TUCSON	AZ		06/29/2023		783		(7)			(7)		777	777			
100153735	ROTTERDAM	NLD		05/30/2024		129							129	129			
100017400	SAYRE	PA		04/26/2018		(9,668)		7			7		(9,661)	686		10,347	10,347
100110945	LEBANON	VA		06/29/2023		(5,663)		71			71		(5,592)	651		6,243	6,243
100127086	ATLANTA	GA		08/30/2023		(257)		109			109		(148)	187		335	335
100111247	THORNTON	CO		06/29/2023		2,198		112			112		2,310	2,356		47	47
100113349	CINCINNATI	OH		06/29/2023		(5,619)		21			21		(5,598)	453		6,051	6,051
100112952	WESTON	FL		06/29/2023		(10,974)		156			156		(10,818)	1,295		12,113	12,113
100114149	LATHROP	MO		06/29/2023		(32,155)		(11)			(11)		(32,166)	1,572		33,738	33,738
100111341	MOBILE	AL		06/29/2023		798		78			78		875	875			
100113298	SCRANTON	PA		06/29/2023		(24,155)		37			37		(24,119)	2,714		26,833	26,833
100113419	MIAMI	FL		06/29/2023		965		(1)			(1)		964	964			
100030469	COLLINSVILLE	VA		12/20/2018		(17,540)		276			276		(17,265)	378		17,643	17,643
100111520	FREETOWN	IN		06/29/2023		(3,254)		15			15		(3,239)	756		3,995	3,995
100127045	NEWPORT	KY		08/30/2023		(22,705)		55			55		(22,650)	768		23,418	23,418
100147337	VELP	NLD		03/27/2024		(9,773)							(9,773)	274		10,047	10,047
100028250	FORT LAUDERDALE	FL		10/26/2018		(4,838)		326			326		(4,511)	1,762		6,273	6,273
100173682	LEEUWARDEN	NLD		10/29/2024		74,968							74,968	117		(74,851)	(74,851)
100128068	MADISON	TN		09/08/2023		(15,759)		41			41		(15,719)	2,237		17,955	17,955
100127214	CANADOHTA LAKE	PA		08/30/2023		9		4			4		13	13			
100111154	GLOVERSVILLE	NY		06/29/2023		(7,986)		544			544		(7,442)	2,986		10,428	10,428
100135720	FORT WORTH	TX		11/10/2023		(23,920)		10			10		(23,909)	4,667		28,577	28,577
100038810	CLARE	IRL		09/27/2019		(7,155)		287			287		(6,868)	402		7,270	7,270
100161691	WESTERVOORT	NLD		07/29/2024		(7,676)							(7,676)	221		7,897	7,897
100126655	MEMPHIS	TN		08/30/2023		(415)		46			46		(369)	773		1,142	1,142
100126457	ALTOONA	PA		08/30/2023		548		138			138		686	686			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161654	GORREDIJK	NLD		07/29/2024		(17,219)							(17,219)	113		17,331	17,331
100111222	FAIRFAX	VA		06/29/2023		70,855		49			49		70,904	2,858		(68,047)	(68,047)
100055011	MONTICELLO	KY		03/23/2021		(29,400)							(29,400)	495		29,894	29,894
100048432	MANGHAM	LA		11/20/2020		3,155		(29)			(29)		3,126	3,126			
100126969	TOLEDO	OH		08/30/2023		(5,705)		79			79		(5,626)	23		5,648	5,648
100126496	SANFORD	FL		08/30/2023		(6,969)		95			95		(6,874)	540		7,414	7,414
100114364	MILACA	MN		06/29/2023		(13,153)		28			28		(13,125)	1,833		14,958	14,958
100126976	MILWAUKEE	WI		08/30/2023		(3,294)		(19)			(19)		(3,312)	1,196		4,508	4,508
100126692	FORTWORTH	TX		08/30/2023		(45,878)		7			7		(45,871)	614		46,485	46,485
100185700	ROTTERDAM	NLD		12/20/2024		(3,143)							(3,143)	97		3,240	3,240
100114266	REDWOOD	NY		06/29/2023		755		71			71		826	826			
100112030	PORTAGE	PA		06/29/2023		943		88			88		1,031	1,031			
100165181	S-GRAVENHAGE	NLD		08/28/2024		(7,047)							(7,047)	99		7,145	7,145
100126900	CHESAPEAKE	WV		08/30/2023		578		16			16		594	594			
100126894	LAFAYETTE	LA		08/30/2023		(10,733)		50			50		(10,683)	977		11,660	11,660
100014725	CALLAHAN	FL		09/27/2017		712		24			24		735	795		60	60
100113248	ANTRIM	NH		06/29/2023		857		(2)			(2)		855	1,433		578	578
100126645	CHICAGO	IL		08/30/2023		12		2			2		15	15			
100126547	PEORIA	IL		08/30/2023		(3,501)		55			55		(3,446)	935		4,381	4,381
100113344	DADE CITY	FL		06/29/2023		1,177		406			406		1,583	1,583			
100014741	ROANOKE	VA		09/27/2017		160		16			16		176	176			
100126619	THOMPSONVIL	MI		08/30/2023		302		13			13		315	315			
100127156	PHILADELPHIA	PA		08/30/2023		(1,688)		(36)			(36)		(1,723)	767		2,490	2,490
100111377	PITCAIRA	PA		06/29/2023		879		(6)			(6)		873	873			
100112159	NAPA	CA		06/29/2023		64		17			17		81	81			
100110911	TOLEDO	OH		06/29/2023		6		13			13		18	710		691	691
100112945	SAINT LOUIS	MO		06/29/2023		544		77			77		621	621			
100168934	AMSTERDAM	NLD		09/26/2024		(5,175)							(5,175)	288		5,463	5,463
100137259	NETHERLANDS	NLD		11/28/2023		(4,855)							(4,855)	276		5,130	5,130
100147303	AMSTERDAM	NLD		03/27/2024		302							302	302			
100028316	PALM BAY	FL		10/26/2018		(21,247)		90			90		(21,157)	1,658		22,814	22,814
100114220	PHILADELPHIA	PA		06/29/2023		692		(16)			(16)		676	676			
100074455	LAGUNA NIGUEL	CA		12/02/2021		7		(7)			(7)						
100114406	COLUMBIA FALLS	MT		06/29/2023		513		89			89		602	602			
100014721	SEBASTIAN	FL		09/27/2017		796		13			13		808	808			
100050095	COLUMBIANA	AL		11/20/2020		(3,206)		(40)			(40)		(3,245)	994		4,239	4,239
100110810	EVANSTON	IL		06/29/2023		(2,075)		29			29		(2,046)	106		2,151	2,151
100062385	ARLINGTON	VA		07/01/2021		4,666		(48)			(48)		4,618	4,618			
100127087	MEMPHIS	TN		08/30/2023		(3,294)		42			42		(3,252)	1,153		4,406	4,406
100113717	PAW PAW TWP	MI		06/29/2023		(1,418)		45			45		(1,372)	517		1,889	1,889
100111134	TUSCALOOSA	AL		06/29/2023		(2,000)		8			8		(1,992)	204		2,196	2,196
100113150	POMPANO BEACH	FL		06/29/2023		(4,789)		53			53		(4,737)	1,509		6,246	6,246
100126632	WILLIAMSTON	SC		08/30/2023		(3,240)		(15)			(15)		(3,255)	1,153		4,408	4,408
100137263	NETHERLANDS	NLD		11/28/2023		113							113	665		552	552
100126626	YOUNGSTOWN	OH		08/30/2023		(633)		(1)			(1)		(634)	355		989	989
100111227	CLEARWATER	FL		06/29/2023		(5,865)		36			36		(5,829)	1,268		7,098	7,098
100113642	RALEIGH	NC		06/29/2023		37,328		(5)			(5)		37,323	156		(37,167)	(37,167)
100173659	LEEUWARDEN	NLD		10/29/2024		(63)							(63)	72		134	134
100014710	BALTIMORE	MD		09/27/2017		685		(14)			(14)		671	831		160	160
100110936	SAVANNAH	GA		06/29/2023		1,415		(58)			(58)		1,357	1,357			
100127210	MOUNT CARMEL	PA		08/30/2023		98		80			80		178	178			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126686	PHILAELPHIA	PA		08/30/2023		(3,392)		(34)			(34)		(3,425)	1,403		4,829	4,829
100053863	KINGSBURY	TX		03/23/2021		2,347		(74)			(74)		2,273	2,487		214	214
100127150	ELKHART	IN		08/30/2023		841		5			5		846	846			
100112943	PITTSBURGH	PA		06/29/2023		518		27			27		545	545			
100111133	MURPHYSBORO	IL		06/29/2023		679		(6)			(6)		673	673			
100113493	DETROIT	MI		06/29/2023		(6,409)		57			57		(6,352)	218		6,570	6,570
100114246	MIAMI	FL		06/29/2023		1,180		11			11		1,191	1,410		219	219
100038694	KILKENNY	IRL		09/27/2019		360		103			103		462	462			
100038652	DUBLIN	IRL		09/27/2019		(3,406)		60			60		(3,346)	163		3,509	3,509
100014614	OKLAHOMA CITY	OK		09/27/2017		(14,093)		9			9		(14,085)	489		14,574	14,574
100113046	MOUNT PLEASANT	OH		06/29/2023		(5,222)		95			95		(5,126)	390		5,516	5,516
100126446	OSWEGO	NY		08/30/2023		(2,621)		601			601		(2,020)	1,058		3,078	3,078
100055152	BIRD ISLAND	MN		03/23/2021		908		(89)			(89)		818	1,705		887	887
100134409	NETHERLANDS	NLD		10/27/2023		(4,262)							(4,262)	3,923		8,185	8,185
100112948	MIAMI	FL		06/29/2023		(2,344)		21			21		(2,323)	458		2,781	2,781
100126851	TOLEDO	OH		08/30/2023		218		3			3		221	221			
100127224	CINCINNATI	OH		08/30/2023		(4,112)		276			276		(3,836)	376		4,212	4,212
100111371	AKRON	OH		06/29/2023		93		4			4		96	1,509		1,412	1,412
100114200	WINTER GARDENS	FL		06/29/2023		70		20			20		90	101		11	11
100039065	WICKLOW	IRL		09/27/2019		(7,623)		43			43		(7,580)	116		7,695	7,695
100111715	NEWNAN	GA		06/29/2023		1,621		11			11		1,632	1,632			
100111152	TIPTONVILLE	TN		06/29/2023		666		1			1		667	667			
100126636	RICHMOND	VA		08/30/2023		187		(43)			(43)		144	687		543	543
100147299	ZUNDERT	NLD		03/27/2024		(4,181)							(4,181)	353		4,533	4,533
100126504	CLEVELAND	OH		08/30/2023		(1,133)		23			23		(1,111)	70		1,180	1,180
100138975	PARKER	PA		12/21/2023		(2,132)		(15)			(15)		(2,148)	1,078		3,226	3,226
100113911	DALLAS	TX		06/29/2023		1,321		67			67		1,388	1,435		46	46
100113023	CONWAY SPRINGS	KS		06/29/2023		1,071		32			32		1,102	1,102			
100127039	JACKSONVILLE	FL		08/30/2023		10		(46)			(46)		(36)			36	36
100110828	YOUNGSVILLE	LA		06/29/2023		775		4			4		779	779			
100048144	TRENTON	NC		11/20/2020		1,051		(11)			(11)		1,040	1,040			
100126650	CLEVELAND	OH		08/30/2023		1,222		98			98		1,320	1,320			
100112749	EDNA	TX		06/29/2023		815		22			22		837	837			
100120088	MIRAMAR BEACH	FL		08/11/2023		2,160							2,160	2,160			
100126970	PHILADELPHIA	PA		08/30/2023		519		(14)			(14)		506	506			
100112417	HILLSBORO	MO		06/29/2023		(316)		7			7		(309)	1,748		2,057	2,057
100126500	MEMPHIS	TN		08/30/2023		94		15			15		108	108			
100017302	RICHMOND	VA		04/26/2018		666							666	666			
100043055	ARVADA	CO		05/28/2020		(2,907)		(64)			(64)		(2,971)			2,971	2,971
100110895	ASHEVILLE	NC		06/29/2023		1,058		6			6		1,064	1,099		35	35
100039094	CLARE	IRL		09/27/2019		1,482		48			48		1,529	1,529			
100111032	TULSA	OK		06/29/2023		1,186		(1)			(1)		1,185	1,311		126	126
100126974	ROCKFORD	IL		08/30/2023		(8,425)		2			2		(8,423)			8,423	8,423
100126525	DANA	IL		08/30/2023		791		44			44		835	1,200		365	365
100113165	MIAMI BEACH	FL		06/29/2023		267,357		4	267,300		(267,296)		61	61			
100113287	SUNBURY	PA		06/29/2023		31,578		1	31,126		(31,126)		453	453			
100127066	TOLEDO	OH		08/30/2023		57,658		7	57,400		(57,393)		265	265			
100126884	LEESBURG	VA		08/30/2023		33,367			33,367		(33,367)						
100014680	MACON	GA		09/27/2017		307		8	47		(39)		268	268			
100111730	CHARLOTTE	NC		06/29/2023		10,747		157	10,087		(9,930)		817	817			
100112729	SAINT GEORGE	SC		06/29/2023		9,082		16	8,876		(8,859)		222	222			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126501	ARLINGTON	TX		08/30/2023		16,049		5	15,549		(15,544)		505	505			
100085142	DUDLEY	GBR		07/29/2022		2,885			2,885		(2,885)						
0299999. Mortgages with partial repayments						1,243,351,242		33,228,013	426,636	9,056,003	41,857,380	289,115,111	1,583,590,426	1,585,780,610	762,580	1,427,604	2,190,184
100078436	HILTON HEAD ISLAND	SC		02/10/2022		2,756,972		(854)			(854)	(344)	2,755,775	2,755,775			
100174921	MONTVERDE	FL		10/31/2024		2,689,625		765			765		2,690,390	2,690,390			
100116920	DESTIN	FL		07/20/2023		1,942,426		19,335			19,335		1,961,761	1,961,761			
100076403	ANNA MARIA	FL		12/23/2021		1,336,673		(1,338)			(1,338)		1,335,336	1,335,336			
100088394	ISLE OF PALMS	SC		01/06/2023		1,627,945		(252)			(252)		1,627,693	1,627,693			
100076400	ANNA MARIA	FL		12/23/2021		1,279,605		(1,183)			(1,183)		1,278,422	1,278,422			
100173942	LOS ANGELES	CA		10/31/2024		1,432,640		(450)			(450)		1,432,191	1,432,191			
100109806	MIRAMAR BEACH	FL		08/04/2023		1,379,202		(499)			(499)		1,378,703	1,378,703			
100088050	EAST BOSTON	MA		10/25/2022		1,159,568		(328)			(328)		1,159,240	1,159,240			
100088374	SEVIERVILLE	TN		01/06/2023		1,154,322		(382)			(382)		1,153,940	1,153,940			
100133372	HAMPTON BAYS	NY		11/21/2023		1,120,907		(101)			(101)		1,120,806	1,120,806			
100110774	SAINT GEORGE	UT		08/11/2023		1,138,509		(275)			(275)		1,138,233	1,138,233			
100132537	PIGEON FORGE	TN		11/03/2023		1,114,304		(183)			(183)		1,114,122	1,114,122			
100135938	MIRAMAR BEACH	FL		11/15/2023		987,402		(233)			(233)	73,369	1,060,538	1,059,838	(700)		(700)
100135937	MIRAMAR BEACH	FL		11/15/2023		1,057,926		(240)			(240)		1,057,686	1,057,686			
100086982	KAILUA KONA	HI		11/04/2022		1,000,196		(325)			(325)		999,871	999,871			
100103256	GALVESTON	TX		04/27/2023		962,653		(360)			(360)		962,293	962,293			
100129227	TAMPA	FL		11/03/2023		943,085		(148)			(148)		942,937	942,937			
100110761	BOZEMAN	MT		08/11/2023		895,657		(262)			(262)		895,396	895,396			
100117485	LEXINGTON	KY		07/20/2023		908,058		(157)			(157)		907,902	907,902			
100173880	TYBEE ISLAND	GA		10/31/2024		888,637		(382)			(382)		888,255	888,255			
100116344	DENVER	NC		07/20/2023		991,171		498			498		991,670	991,670			
100142988	CHICAGO	IL		02/09/2024		870,168		(239)			(239)		869,929	869,929			
100136126	WAVES	NC		12/18/2023		855,842		(280)			(280)		855,562	855,562			
100132369	TEMECULA	CA		11/03/2023		872,205		74			74		872,280	872,280			
100130227	SCOTTSDALE	AZ		11/15/2023		857,485		(243)			(243)		857,242	857,242			
100116428	SEVIERVILLE	TN		07/20/2023		839,210		206			206		839,416	839,416			
100114732	RODANTHE	NC		07/07/2023		784,087		(180)			(180)		783,907	783,907			
100118759	NAPLES	FL		07/25/2023		770,205		(373)			(373)		769,833	769,833			
100167441	SHAKER HEIGHTS	OH		09/16/2024		748,872		12			12		748,883	748,883			
100080032	CORONA	CA		04/08/2022		639,447		(232)			(232)		639,214	639,214			
100091605	IPSWICH	MA		03/07/2023		769,924		(494)			(494)		769,430	769,430			
100116347	BROKEN BOW	OK		07/20/2023		830,694		1,833			1,833		832,527	832,527			
100116911	DESTIN	FL		07/20/2023		754,053		7,617			7,617		761,671	761,671			
100109260	HOLMES BEACH	FL		07/21/2023		752,940		(98)			(98)		752,842	752,842			
100166293	SCOTTSDALE	AZ		10/23/2024		731,546		(84)			(84)		731,461	731,461			
100117196	SEVIERVILLE	TN		07/20/2023		712,359		(145)			(145)		712,213	712,213			
100150170	NAPLES	FL		04/30/2024		695,845		202			202		696,047	696,047			
100119046	BRUTUS	MI		07/27/2023		710,527		(92)			(92)		710,435	710,435			
100091934	DAVENPORT	FL		02/03/2023		708,605		(149)			(149)		708,456	708,456			
100117488	GAINESVILLE	GA		07/20/2023		696,404		(161)			(161)		696,243	696,243			
100116496	MIRAMAR BEACH	FL		07/20/2023		722,658		26			26		722,683	722,683			
100153679	CAPE CHARLES	VA		05/31/2024		692,065		7			7		692,073	692,073			
100116337	SEVIERVILLE	TN		07/20/2023		687,436		1,051			1,051		688,488	688,488			
100087042	SANTA ANA	CA		11/04/2022		648,147		(228)			(228)		647,919	647,919			
100137458	STUART	FL		01/11/2024		662,178		(189)			(189)		661,989	661,989			
100103269	NORTH MYRTLE BEACH	SC		04/27/2023		643,566		(228)			(228)		643,338	643,338			
100091309	NORTH ATTLEBORO	MA		01/13/2023		621,094		297			297		621,390	621,390			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116917	RODANTHE	NC		07/20/2023		627,957		7,126			7,126		635,084	635,084			
100110738	GULF SHORES	AL		08/11/2023		622,261		(180)			(180)		622,081	622,081			
100091633	HOUSTON	TX		03/07/2023		626,985		(60)			(60)		626,925	626,925			
100076438	RODANTHE	NC		12/23/2021		510,850		(110)			(110)		510,739	510,739			
100109796	FRIDAY HARBOR	WA		08/04/2023		619,833		(198)			(198)		619,635	619,635			
100137415	DADEVILLE	AL		01/11/2024		647,836		(112)			(112)		647,724	647,724			
100103266	SCOTTSDALE	AZ		04/27/2023		616,919		(163)			(163)		616,756	616,756			
100173997	PEACHTREE CORNERS	GA		10/31/2024		597,826		(64)			(64)		597,762	597,762			
100099647	MAMMOTH CAVE	KY		04/06/2023		594,927		(96)			(96)	21,610	616,442	616,415	(26)		(26)
100103246	WEST PALM BEACH	FL		04/27/2023		606,093		(150)			(150)		605,942	605,942			
100172627	DETROIT	MI		10/24/2024		590,952		(180)			(180)		590,772	590,772			
100109807	BRADENTON	FL		08/04/2023		584,189		(153)			(153)		584,036	584,036			
100163435	DEER PARK	WA		09/27/2024		570,512		(252)			(252)		570,259	570,259			
100163423	DEER PARK	WA		09/27/2024		570,290		(251)			(251)		570,039	570,039			
100136616	CHICAGO	IL		11/22/2023		577,385		(157)			(157)		577,228	577,228			
100174951	PALMDALE	CA		10/31/2024		559,686		157			157		559,843	559,843			
100107932	MARATHON	FL		06/29/2023		565,296		(139)			(139)		565,156	565,156			
100167057	ST JOHNS	FL		09/13/2024		549,543		(283)			(283)		549,261	549,261			
100090363	KISSIMMEE	FL		02/03/2023		533,123		(161)			(161)		532,963	532,963			
100086984	LAKE HARMONY	PA		11/04/2022		513,470		(262)			(262)		513,209	513,209			
100110760	KISSIMMEE	FL		08/11/2023		512,007		(216)			(216)		511,791	511,791			
100119856	PITTSBURGH	PA		08/10/2023		519,590		(172)			(172)		519,417	519,417			
100114754	SEVIERVILLE	TN		07/07/2023		511,288		(186)			(186)		511,102	511,102			
100167065	LOGANVILLE	GA		09/13/2024		500,193		(223)			(223)		499,970	499,970			
100173986	MCGAHEYSVILLE	VA		10/31/2024		490,223		(144)			(144)		490,079	490,079			
100091754	CANDLER	NC		03/24/2023		484,980		(172)			(172)		484,808	484,808			
100172891	TEMPE	AZ		10/25/2024		489,393		(92)			(92)		489,301	489,301			
100116343	BROKEN BOW	OK		07/20/2023		504,088		960			960		505,048	505,048			
100079995	COMMERCE CITY	CO		04/25/2022		414,223		1,987			1,987		416,210	416,210			
100139076	EVERETT	MA		12/28/2023		468,728		(191)			(191)		468,536	468,536			
100174535	MIDDLEVILLE	MI		10/31/2024		447,656		74			74		447,730	447,730			
100165276	FORT LAUDERDALE	FL		08/29/2024		472,101		131			131		472,233	472,233			
100158561	FOREST PARK	GA		07/10/2024		442,766		(35)			(35)		442,730	442,730			
100137407	WINTER HAVEN	FL		01/11/2024		459,623		(106)			(106)		459,517	459,517			
100108984	LEICESTER	NC		05/31/2023		445,754		(158)			(158)		445,597	445,597			
100091763	ELLIJAY	GA		03/24/2023		458,316		(82)			(82)		458,234	458,234			
100147362	MATTHEWS	NC		05/08/2024		436,703		(152)			(152)		436,552	436,552			
100117677	WEST DES MOINES	IA		07/20/2023		431,236		(163)			(163)		431,073	431,073			
100078327	SEVIERVILLE	TN		02/10/2022		348,662		(93)			(93)		348,569	348,569			
100141640	CAPE CORAL	FL		01/30/2024		438,558		(87)			(87)		438,471	438,471			
100117675	GATLINBURG	TN		07/20/2023		420,402		(82)			(82)		420,321	420,321			
100089018	CADILLAC	MI		11/04/2022		411,839		(239)			(239)		411,600	411,600			
100128775	ROUND ROCK	TX		09/21/2023		420,918		(133)			(133)		420,785	420,785			
100116387	BLUE RIDGE	GA		07/20/2023		437,681		3,915			3,915		441,596	441,596			
100163850	EDINBURG	TX		09/27/2024		415,737		(95)			(95)		415,642	415,642			
100163847	EDINBURG	TX		09/27/2024		415,695		(94)			(94)		415,602	415,602			
100118883	CHICAGO	IL		08/30/2023		399,327		(166)			(166)		399,161	399,161			
100154335	EDINBURG	TX		06/07/2024		392,952		(229)			(229)		392,722	392,722			
100136608	CAPE CORAL	FL		11/22/2023		403,135		(119)			(119)		403,017	403,017			
100074273	GRAPEVINE	TX		12/09/2021		316,493		(80)			(80)		316,414	316,414			
100100095	CHICAGO	IL		03/28/2023		409,888		(82)			(82)		409,806	409,806			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174675	BLOOMINGTON	CA		10/31/2024		372,807		64			64		372,871	372,871			
100119858	PITTSBURGH	PA		08/10/2023		368,158		(148)			(148)		368,010	368,010			
100117605	SURF CITY	NC		07/20/2023		368,618		(110)			(110)		368,508	368,508			
100091213	BALTIMORE	MD		01/31/2023		375,675		(121)			(121)		375,554	375,554			
100102092	TOWNSEND	TN		04/14/2023		362,342		(107)			(107)		362,236	362,236			
100128363	KENNER	LA		09/14/2023		353,600		(167)			(167)		353,433	353,433			
100116334	HUNTER	NY		07/20/2023		393,936		261			261		394,196	394,196			
100114717	NORTH FORT MYERS	FL		06/29/2023		356,291		(61)			(61)		356,230	356,230			
100117738	AUSTIN	TX		07/20/2023		336,482		(138)			(138)		336,344	336,344			
100128287	CAROLINA BEACH	NC		09/14/2023		326,533		(158)			(158)		326,375	326,375			
100103274	KILLEEN	TX		04/27/2023		325,792		(208)			(208)		325,583	325,583			
100170160	ENGLEWOOD	FL		10/08/2024		325,126		105			105		325,231	325,231			
100133779	KENNEDALE	TX		10/20/2023		331,282		(59)			(59)		331,223	331,223			
100109282	PHILADELPHIA	PA		07/21/2023		321,136		(184)			(184)		320,951	320,951			
100139164	MURFREESBORO	TN		12/28/2023		331,664		(103)			(103)		331,561	331,561			
100163393	FRANKLIN	NC		09/27/2024		314,941		60			60		315,001	315,001			
100091746	ROCKBRIDGE	OH		03/24/2023		309,031		(134)			(134)		308,898	308,898			
100168445	MCDONOUGH	GA		09/25/2024		308,122		81			81		308,203	308,203			
100108181	CAPE MAY COURT HOUSE	NJ		05/24/2023		309,696		(136)			(136)		309,560	309,560			
100166307	CLEVELAND	OH		10/23/2024		303,920		(116)			(116)		303,804	303,804			
100071259	MIAMI	FL		10/01/2021		296,474		44			44		296,518	296,518			
100173477	BLUE ISLAND	IL		10/29/2024		296,465		(208)			(208)		296,258	296,258			
100160350	PHOENIXVILLE	PA		09/06/2024		295,984		(81)			(81)		295,903	295,903			
100109011	GRAND PRAIRIE	TX		05/31/2023		281,601		(145)			(145)		281,456	281,456			
100174514	DAVENPORT	FL		10/31/2024		276,288		47			47		276,335	276,335			
100134350	TYLER	TX		10/27/2023		274,005		(136)			(136)		273,869	273,869			
100174869	MIAMI GARDENS	FL		10/31/2024		272,918		77			77		272,994	272,994			
100138032	SLIDELL	LA		12/13/2023		276,319		(79)			(79)		276,240	276,240			
100069511	LAGRANGE	NY		09/01/2021		275,519		(91)			(91)		275,428	275,428			
100160947	WORCESTER	MA		07/24/2024		268,914		81			81		268,994	268,994			
100146720	PHOENIX	AZ		03/20/2024		288,965		(31)			(31)		288,934	288,934			
100103422	SARASOTA	FL		06/16/2023		264,653		(142)			(142)		264,511	264,511			
100170471	CLEVELAND	OH		10/09/2024		260,335		(132)			(132)		260,204	260,204			
100109246	GREENVILLE	SC		07/21/2023		259,987		(113)			(113)		259,874	259,874			
100063500	CLERMONT	FL		07/01/2021		258,005		288			288		258,293	258,293			
100174779	WESTMONT	IL		10/31/2024		257,127		85			85		257,212	257,212			
100171424	CHESAPEAKE	VA		10/16/2024		256,318		59			59		256,377	256,377			
100103413	COLUMBUS	OH		06/16/2023		252,010		(155)			(155)		251,855	251,855			
100138646	FAIRFIELD	OH		02/02/2024		255,850		(95)			(95)		255,754	255,754			
100129836	FORT WORTH	TX		09/27/2023		251,040		(66)			(66)		250,974	250,974			
100174851	NORFOLK	VA		10/31/2024		248,016		20			20		248,036	248,036			
100153864	NEW ORLEANS	LA		06/05/2024		249,393		(114)			(114)		249,279	249,279			
100154545	BALTIMORE	MD		06/14/2024		244,580		(110)			(110)		244,470	244,470			
100103051	GLOUCESTER CITY	NJ		06/22/2023		241,877		(120)			(120)		241,757	241,757			
100169344	LAKEVILLE	PA		09/27/2024		243,766		(90)			(90)		243,676	243,676			
100091606	STILWELL	OK		03/07/2023		230,064		(99)			(99)	8,487	238,451	238,360	(91)		(91)
100100587	ENGLEWOOD	FL		04/27/2023		231,690		(144)			(144)		231,546	231,546			
100091631	RIVERDALE	GA		03/07/2023		224,192		(142)			(142)		224,051	224,051			
100103235	PHOENIXVILLE	PA		04/27/2023		222,408		(78)			(78)		222,330	222,330			
100108268	BALTIMORE	MD		05/24/2023		208,445		(101)			(101)		208,344	208,344			
100141471	JACKSONVILLE	FL		01/30/2024		212,613		(54)			(54)		212,559	212,559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078211	BEECH MOUNTAIN	NC		02/10/2022		166,704		(215)			(215)		166,489	166,489			
100102063	ALBUQUERQUE	NM		04/14/2023		203,890		(113)			(113)		203,777	203,777			
100138660	CHICAGO	IL		02/02/2024		203,507		(105)			(105)		203,402	203,402			
100159266	FRESNO	CA		07/15/2024		199,246		63			63		199,309	199,309			
100128533	YOUNGSTOWN	OH		09/15/2023		206,327		(107)			(107)		206,220	206,220			
100100117	CHICAGO	IL		03/28/2023		207,802		(30)			(30)		207,772	207,772			
100063666	WIMAUMA	FL		07/01/2021		191,083		23			23		191,106	191,106			
100084624	CHICAGO	IL		08/02/2022		192,386		(82)			(82)		192,304	192,304			
100159639	ROCKFORD	IL		08/23/2024		187,481		37			37		187,518	187,518			
100147570	FORT WORTH	TX		04/03/2024		183,680		(66)			(66)		183,614	183,614			
100136007	SPRINGFIELD	LA		11/16/2023		181,878		(95)			(95)		181,783	181,783			
100091221	GRAND PRAIRIE	TX		01/31/2023		177,458		(134)			(134)		177,324	177,324			
100116497	WOFFORD HEIGHTS	CA		07/20/2023		177,763		50			50	5,618	183,431	183,426	(5)		(5)
100067231	TROY	VA		08/02/2021		178,447		(129)			(129)		178,318	178,318			
100163833	WYANDOTTE	MI		09/27/2024		170,671		22			22		170,692	170,692			
100130412	ATLANTIC CITY	NJ		09/28/2023		172,252		(78)			(78)		172,175	172,175			
100133345	PARKVILLE	MD		11/21/2023		167,452		(112)			(112)		167,341	167,341			
100136611	HOUSTON	TX		11/22/2023		168,078		(47)			(47)		168,031	168,031			
100071337	FORT WORTH	TX		10/01/2021		178,849		(1)			(1)		178,848	178,848			
100144455	CANFIELD	OH		04/26/2024		160,286		(140)			(140)		160,146	160,146			
100128933	BEREA	OH		09/22/2023		164,170		(54)			(54)		164,116	164,116			
100155993	PITTSBURGH	PA		06/18/2024		160,907		(38)			(38)		160,869	160,869			
100141638	NEW ORLEANS	LA		01/30/2024		152,152		(78)			(78)	5,115	157,189	157,177	(11)		(11)
100139074	HUNTSVILLE	AL		12/28/2023		151,226		(93)			(93)	5,065	156,199	156,215	16		16
100153680	FOREST HILLS	NY		05/31/2024		156,081		(71)			(71)		156,010	156,010			
100070090	MOUNT HOLLY SPRINGS	PA		09/01/2021		160,674							160,674	160,674			
100060503	JEFFERSON CITY	MO		06/01/2021		152,025		2			2		152,028	152,028			
100088176	CHICAGO	IL		10/25/2022		152,483		(56)			(56)		152,427	152,427			
100129841	TALLAHASSEE	FL		09/27/2023		140,197		(61)			(61)		140,136	140,136			
100139455	BALTIMORE	MD		12/28/2023		137,300		(87)			(87)		137,213	137,213			
100153386	MYRTLE BEACH	SC		05/29/2024		136,755		(77)			(77)		136,679	136,679			
100131901	BALTIMORE	MD		10/06/2023		139,032		(51)			(51)		138,981	138,981			
100167848	FARIBAULT	MN		09/20/2024		133,912		(53)			(53)		133,858	133,858			
100119016	WASHINGTON	DC		07/27/2023		129,534		(54)			(54)		129,480	129,480			
100089010	RIVERDALE	GA		11/04/2022		128,299		(111)			(111)		128,189	128,189			
100143449	ENGLEWOOD	OH		02/16/2024		135,622		(21)			(21)		135,601	135,601			
100156190	LYNDHURST	OH		06/20/2024		126,588		433			433		127,021	127,021			
100136014	MARRERO	LA		11/16/2023		126,007		(74)			(74)		125,933	125,933			
100158553	CLEVELAND	OH		07/10/2024		125,781		(44)			(44)		125,737	125,737			
100061807	PALM BAY	FL		07/01/2021		125,408		55			55		125,463	125,463			
100146744	PENNS GROVE	NJ		03/20/2024		123,868		(67)			(67)		123,801	123,801			
100061395	CINCINNATI	OH		06/01/2021		123,654		(10)			(10)		123,644	123,644			
100139461	LAREDO	TX		12/28/2023		127,016		(37)			(37)		126,978	126,978			
100090369	SURPRISE	AZ		02/03/2023		123,391		(84)			(84)		123,307	123,307			
100163844	AIKEN	SC		09/27/2024		125,242		(56)			(56)		125,186	125,186			
100173912	COLUMBUS	OH		10/31/2024		122,029		(65)			(65)		121,964	121,964			
100060994	KANSAS CITY	KS		06/01/2021		121,493							121,493	121,493			
100090268	JACKSONVILLE	FL		01/13/2023		117,399		(89)			(89)		117,309	117,309			
100173830	PONTIAC	MI		10/31/2024		111,529		(52)			(52)		111,476	111,476			
100077160	CRITTENDEN	KY		01/03/2022		110,972		38			38		111,010	111,010			
100074899	DURHAM	NC		12/01/2021		108,974		(3)			(3)		108,971	108,971			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100100145	MYRTLE BEACH	SC		03/28/2023		110,536		(57)			(57)		110,479	110,479			
100166382	PHILADELPHIA	PA		10/24/2024		108,678		(69)			(69)		108,609	108,609			
100130458	HUNTINGBURG	IN		09/28/2023		108,092		(74)			(74)		108,019	108,019			
100169302	OBERLIN	OH		09/27/2024		107,846		(67)			(67)		107,779	107,779			
100146752	YOUNGSTOWN	OH		03/20/2024		106,510		(72)			(72)		106,439	106,439			
100174683	BUNKER HILL	WV		10/31/2024		105,695		9			9		105,704	105,704			
100066286	EUSTIS	FL		08/02/2021		105,344		169			169		105,513	105,513			
100077702	WHITEHALL	MI		01/03/2022		104,556							104,556	104,556			
100134117	PHENIX CITY	AL		12/08/2023		107,848		(82)			(82)		107,766	107,766			
100061340	BATON ROUGE	LA		06/01/2021		105,349		(3)			(3)		105,345	105,345			
100076989	EL DORADO	AR		01/03/2022		103,159		(37)			(37)		103,122	103,122			
100075321	LOUISVILLE	KY		12/01/2021		99,231		14			14		99,246	99,246			
100069871	MINNEAPOLIS	MN		09/01/2021		102,014		(91)			(91)		101,923	101,923			
100174112	INKSTER	MI		10/31/2024		98,364		(51)			(51)		98,312	98,312			
100173967	FERGUSON	MO		10/31/2024		94,057		(49)			(49)		94,008	94,008			
100062443	KILLEN	AL		07/01/2021		90,702		1			1		90,703	90,703			
100137372	ONEONTA	NY		12/01/2023		85,320		(48)			(48)		85,272	85,272			
100072437	UKIAH	CA		11/01/2021		79,843		132			132		79,975	79,975			
100064352	PEORIA	IL		07/01/2021		84,938						2,563	87,500	87,499	(1)		(1)
100067030	ALVARADO	TX		08/02/2021		56,286		(14)			(14)		56,271	56,271			
100053566	LINCOLN	NE		03/23/2021		50,588							50,588	50,588			
7250110	BERKELEY	CA		07/17/2019		(1,657,173)			4,695		(4,695)		(1,661,868)	(1,661,868)			
7200583	NEW YORK	NY		09/02/2022		3,446,848		(14,638,884)			(14,638,884)		(11,192,037)	(11,261,694)		(68,644)	(68,644)
0399999. Mortgages disposed						99,851,691		(14,616,343)	4,695		(14,621,038)	121,483	85,352,136	85,281,659	(820)	(68,644)	(69,463)
3320044355	CHICAGO	IL		02/13/2023		2,591,852							2,591,852	2,591,852			
322120959	SEATTLE	WA		05/02/2023		2,762,852							2,762,852	2,762,852			
322120576	SEATTLE	WA		05/02/2023		2,702,700							2,702,700	2,702,700			
3310036460	CENTER POINT	AL		06/23/2022		2,043,946							2,043,946	2,043,946			
322120648	SEATTLE	WA		05/02/2023		1,062,600							1,062,600	1,062,600			
321100346	HORSESHOE BAY	TX		03/03/2023		976,797							976,797	976,797			
322050393	GEORGETOWN	TX		06/09/2022		891,931							891,931	891,931			
3320047982	HUNTINGTON	WV		03/15/2023		600,707							600,707	600,707			
322110988	MONROE	NC		01/09/2023		337,377							337,377	337,377			
40015931	BROOKLYN	NY		12/10/2020		295,082							295,082	295,082			
322060325	HORSESHOE BAY	TX		08/04/2022		159,571							159,571	159,571			
3310037911	COPPER CITY	FL		06/29/2022		157,101							157,101	157,101			
3320048486	MCMINNVILLE	TN		03/15/2023		161,676							161,676	161,676			
3310040141	DETROIT	MI		10/12/2022		173,690							173,690	173,690			
3310041505	DETROIT	MI		09/28/2022		150,535							150,535	150,535			
3310037838	CHICAGO	IL		07/25/2022		73,883							73,883	73,883			
40018976	CHICAGO	IL		03/18/2021		71,534							71,534	71,534			
3320048544	BATON ROUGE	LA		04/19/2023		66,972						2,361	69,333	69,319	(14)		(14)
3310041178	CHICAGO	IL		10/19/2022		53,281						2,249	55,530	55,529			
40019403	PHILADELPHIA	PA		04/30/2021		56,602							56,602	56,602			
3310036702	INDIANAPOLIS	IN		06/07/2022		54,521							54,521	54,521			
3310041547	CHICAGO	IL		10/12/2022		31,214							31,214	31,214			
3310037509	VERNON	CT		07/25/2022		41,167							41,167	41,167			
3310038060	CHICAGO	IL		07/14/2022		43,310							43,310	43,310			
3310028439	CHICAGO	IL		11/29/2021		38,408							38,408	38,408			
3310038129	ALEXANDER	NC		08/16/2022		37,111							37,111	37,111			
3310060004	BALTIMORE	MD		10/06/2023		32,642							32,642	32,642			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310043584	SALEM	NJ		11/10/2022		27,806						1,406	29,211	29,211			
3310036430	INDIANAPOLIS	IN		07/14/2022		30,565							30,565	30,565			
3310036942	DETROIT	MI		07/14/2022		24,705							24,705	24,705			
3310039875	FOREST PARK	IL		08/08/2022		22,763							22,763	22,763			
3310055984	DETROIT	MI		08/31/2023		18,024							18,024	18,024			
3310052276	DETROIT	MI		05/18/2023		19,720							19,720	19,720			
3310043011	DETROIT	MI		11/10/2022		14,579							14,579	14,579			
3310050152	CORPUS CHRISTI	TX		04/27/2023		12,133							12,133	12,133			
3310029546	ST. LOUIS	MO		03/22/2022		1,486							1,486	2,000		514	514
0499999. Mortgages transferred						15,840,844						6,016	15,846,860	15,847,359	(15)	514	499
0599999 - Totals						2,562,582,299		6,142,389	3,821,997	9,056,003	11,376,395	294,413,032	2,877,638,418	2,883,777,604	754,921	5,385,279	6,140,200

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
00455*-AB-6	Ace Credit Fund LP ACE J59738 5.460% 07/18/68			Transfer from Schedule D		01/01/2025		37,389,504				0.000
00455*-AA-8	Ace Credit Fund LP ACE J59738 5.420% 04/01/69			Transfer from Schedule D		01/01/2025		50,955,599				0.000
03765#-AA-3	Apollo Total Return Fund - Inv A 4.827% 02/01/77			Transfer from Schedule D		01/01/2025		180,064,552				0.000
G29718-AA-0	AP Pistachio LP Pistachio Jr Secured Perp Nts 0.000% 04/01/88			Transfer from Schedule D		01/01/2025		3,944,526				0.000
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45			Transfer from Schedule D		01/01/2025		430,069,386				0.000
	AP Aristotle Holdings LLC Aristotle Junior 0% 30 Sep 42 0.000% 09/30/24			Transfer from Schedule D		01/01/2025		6,500,000				0.000
L0009*-AB-4	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 4.750% 12/31/32			Transfer from Schedule D		01/01/2025		29,528,562				0.000
0499999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated								738,452,129				XXX
12592T-AQ-8	COMM 2015-3BP Mortgage Trust COMM 2015-3BP F 3.454% 02/10/35			Transfer from Schedule D	3.A	01/01/2025		19,851,138				0.000
61764B-AU-7	Morgan Stanley Capital I Trust MSC 2014-150E G 4.295% 09/09/32			Transfer from Schedule D	6.	01/01/2025		34,110,091				0.000
90117P-AQ-8	1211 Avenue of the Americas Tr AOTA 2015-1211 E 4.142% 08/10/35			Transfer from Schedule D	5.A	01/01/2025		84,697,984				0.000
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 8.591% 04/15/35			Transfer from Schedule D	1.A	01/01/2025		46,378,481				0.000
05490A-AJ-2	BB-UBS Trust BBUBS 2012-TFT E 3.559% 06/05/30			Transfer from Schedule D	1.A	01/01/2025						0.000
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated								185,037,694				XXX
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLAND	CYM	Contribution		06/27/2023			6,822		1,412,624	9.150
	Cibus Fund L.P, 50139898	ST PETER PORT	GGY	Contribution		12/27/2022			332,154		362,437	5.870
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Contribution		12/27/2022			3,085		818,921	0.340
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated									342,061		2,593,982	XXX
	AltsCo - Core (A-A Offshore AAA) 50123066	CAYMAN ISLAND	CYM	Contribution		04/01/2022			826,278,967			53.842
	AltsCo - Core (A-A Offshore AAA) 50123664	CAYMAN ISLAND	CYM	Contribution		04/01/2022			215,000,000			53.842
	AltsCo - Core (A-A Offshore AAA) 50158284	CAYMAN ISLAND	CYM	Contribution		04/03/2023			25,000,000			53.842
	AltsCo - Core (A-A Offshore AAA) 50256352	CAYMAN ISLAND	CYM	Purchase		01/02/2025		30,000,000	300,000,000			53.842
	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Contribution		12/27/2022			464,847			0.013
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated								30,000,000	1,366,743,814			XXX
	2180 Shattuck Owner, LLC 50250229	WILMINGTON	DE	Purchase		12/06/2024			500,000			0.000
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated									500,000			XXX
	Silver Mass JV LLC 50277190	WILMINGTON	DE	Purchase		01/30/2025		2,692,998	163,200		18,987,348	0.000
	Silver Mass JV LLC 50277191	WILMINGTON	DE	Purchase		01/30/2025		3,770,197	228,480		26,582,287	0.000
	Silver Mass JV LLC 50277192	WILMINGTON	DE	Purchase		01/30/2025		15,350,090	930,240		108,227,881	0.000
999999-99-6	5 Times Square Pref Equity 50244540	NEW YORK	NY	Contribution		11/27/2024			927,901			70.000
999999-99-6	AAIA RML, LLC	West Des Moines	IA	Contribution		01/01/2024			14,955,998			100.000
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated								21,813,285	17,205,819		153,797,515	XXX
	Italian AIF 50131318	LUXEMBOURG	LUX	Contribution		07/05/2022			76,925			66.340
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated									76,925			XXX
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Contribution		12/27/2022	3		17,486			1.550
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated									17,486			XXX
878091-BF-3	Teachers Insurance & Annuity A	New York	NY	Purchase	1.D FE	02/14/2025		404,595				0.000
2799999. Surplus Notes - Unaffiliated								404,595				XXX
06368L-5Q-5	Bank of Montreal Junior Subordinated 7.300% 11/26/84			Transfer from Schedule D	2.C FE	01/01/2025		34,214,846				0.000
064159-8V-1	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84			Transfer from Schedule D	2.C FE	01/01/2025		16,000,000				0.000
780082-AT-0	Royal Bank of Canada Junior Subordinated 6.350% 11/24/84			Transfer from Schedule D	2.B FE	01/01/2025		18,000,000				0.000
	Vontobel Holding AG Subordinated 9.680% Perpet.			Transfer from Schedule D	2.B FE	01/01/2025		36,560,958				0.000
05254H-AA-2	Australia & New Zealand Bankin Junior Subordinated 6.750% Perpet.			Transfer from Schedule D	2.B FE	01/01/2025		12,700,000				0.000
05565A-DW-0	BNP Paribas SA Junior Subordinated 5.125% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		4,499,375				0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
05565A-GF-4	BNP Paribas SA Junior Subordinated 7.000% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		9,199,650				0.000
05602X-DJ-4	BNP Paribas SA Junior Subordinated 8.000% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		101,602,577				0.000
65559C-AA-9	Nordea Bank Abp Jr Subordinated 6.625% Perpet.			Transfer from Schedule D	2.B FE	01/01/2025		18,065,345				0.000
902613-BK-3	UBS Group AG Junior Subordinated 7.750% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		38,992,200				0.000
902613-BN-7	UBS Group AG Junior Subordinated 6.850% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		25,000,000	34,956,017			0.000
	Aviva PLC Junior Subordinated 6.875% Perpet.			Transfer from Schedule D	2.B FE	01/01/2025		5,832,011				0.000
	Vontobel Holding AG Subordinated 9.480% Perpet.			Transfer from Schedule D	2.B FE	01/01/2025		35,970,183				0.000
05602X-JC-3	BNP Paribas SA Junior Subordinated 7.375% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		12,600,000				0.000
064159-8N-9	Bank of Nova Scotia/The Junior Subordinated 3.625% 10/27/81			Transfer from Schedule D	2.C FE	01/01/2025		63,000,000				0.000
404280-BP-3	HSBC Holdings PLC			Purchase	2.C FE	03/17/2025		2,005,395				0.000
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		32,941,364				0.000
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84			Transfer from Schedule D	2.B FE	01/01/2025		97,014,917	40,007,909			0.000
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82			Transfer from Schedule D	2.B FE	01/01/2025		70,239,696				0.000
902613-AD-0	UBS Group AG Junior Subordinated 4.375% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		5,300,000				0.000
	Skandinaviska Enskilda Banken			Purchase	2.C FE	02/21/2025		6,310,856				0.000
06368L-Q5-8	Bank of Montreal Unsecured 7.700% 05/26/84			Transfer from Schedule D	2.C FE	01/01/2025		56,640,875				0.000
	Credit Agricole SA Junior Subordinated 4.000% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		5,976,874				0.000
	Cooperatieve Rabobank UA			Transfer from Schedule D	2.C FE	01/01/2025		11,637,871				0.000
	Legal & General Group PLC			Transfer from Schedule D	2.B FE	01/01/2025		10,739,037				0.000
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84			Transfer from Schedule D	2.B FE	01/01/2025		25,000,000	34,992,521			0.000
225313-AR-6	Credit Agricole SA Junior Subordinated 6.700% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		40,000,000				0.000
	Danske Bank A/S Junior Subordinated 4.375% Perpet.			Transfer from Schedule D	2.C	01/01/2025		6,136,960				0.000
	Swedbank AB Junior Subordinated 7.750% Perpet.			Transfer from Schedule D	2.C	01/01/2025		9,232,320	37,414,260			0.000
	ING Groep NV Junior Subordinated 8.000% Perpet.			Transfer from Schedule D	3.A	01/01/2025		6,242,250	43,986,093			0.000
	Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.			Transfer from Schedule D	2.A	01/01/2025		13,521,730				0.000
05565A-5R-0	BNP Paribas SA Junior Subordinated 8.500% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		12,413,740				0.000
05565A-M3-4	BNP Paribas SA Junior Subordinated 7.750% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		18,706,285				0.000
456837-AR-4	ING Groep NV Junior Subordinated 5.750% Perpet.			Transfer from Schedule D	3.A FE	01/01/2025		12,444,390				0.000
65558R-AK-5	Nordea Bank Abp Junior Subordinated 6.300% Perpet.			Transfer from Schedule D	2.B FE	01/01/2025		30,000,000				0.000
05565A-S2-0	BNP Paribas SA Junior Subordinated 9.250% Perpet.			Transfer from Schedule D	2.C FE	01/01/2025		18,711,960				0.000
225401-BH-0	UBS Group AG			Purchase	2.C FE	02/05/2025		22,500,000				0.000
225401-BJ-6	UBS Group AG			Purchase	2.C FE	02/05/2025		22,500,000				0.000
65559C-AD-3	Nordea Bank Abp			Purchase	2.B FE	03/21/2025		10,830,550				0.000
902613-BE-7	UBS Group AG			Purchase	2.C FE	03/10/2025		34,979,229				0.000
	Swedbank AB			Purchase	2.C FE	03/21/2025		10,651,800				0.000
	Swedbank AB			Purchase	3.A	03/27/2025		25,088,382				0.000
	ING Groep NV			Purchase	3.A	03/10/2025		29,961,311				0.000
	DNB Bank ASA			Purchase	2.B	03/27/2025		26,232,306				0.000
2999999. Capital Notes - Unaffiliated								1,106,197,243	191,356,800			XXX
	Citi - ESG LIHTC Partners I, LLC 50139063	WILMINGTON	DE	Contribution		02/08/2023			13,060,598			12.060
	USB LIHTC Fund 2023-5, LLC 50185462	WILMINGTON	DE	Contribution		10/05/2023			4,381,175			95.000
4199999. All Other Tax Credit Investments - Unaffiliated									17,441,773			XXX
	Apollo Asset-Backed Finance Lending Company, L.P. 50227922	WILMINGTON	DE	Contribution		06/28/2024			2,500,000			25.810
	Apollo Asset-Backed Finance Lending Company, L.P. 50227923	WILMINGTON	DE	Contribution		06/28/2024			1,666,667			17.210
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated									4,166,667			XXX
	Turbin Finance Trust 2024-1 D1-X 3.000% 10/23/66			Transfer from Schedule D		01/01/2025		9,504				0.000
	Turbin Finance Trust 2024-1 E1-X 3.000% 10/23/66			Transfer from Schedule D		01/01/2025		8,640				0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Turbin Finance Trust 2024-1 F1-X 3.000% 10/23/66			Transfer from Schedule D		01/01/2025		4,320				0.000
	Turbin Finance Trust 2024-1 G1-X 3.000% 10/23/66			Transfer from Schedule D		01/01/2025		4,321				0.000
	Turbin Finance Trust 2024-1 A1-X 3.000% 10/23/66			Transfer from Schedule D		01/01/2025		1	4			0.000
	Turbin Finance Trust 2024-1 B1-X 3.000% 10/23/66			Transfer from Schedule D		01/01/2025		29,376				0.000
	Turbin Finance Trust 2024-1 C1-X 3.000% 10/23/66			Transfer from Schedule D		01/01/2025		12,960				0.000
	Turbin Finance Trust 2024-1 G1 12.093% 10/23/66			Transfer from Schedule D		01/01/2025		1,628,783				0.000
5399999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Affiliated								1,697,905	4			XXX
1BA08F-QS-1	Acoma II Royalties 1BA08FQS1	WELD	DE	Trade Adjustment		05/15/2015			6,602			0.000
1BA079-96-3	Acoma Royalties 1BA079963	WELD	DE	Trade Adjustment		02/06/2015			8,648			0.000
1BAN0D-AB-1	Conners Ferrari (Niobrara) Royalties 1BAN0DAB1	WELD	DE	Trade Adjustment		04/15/2016			12,045			0.000
1BAN0C-FC-6	Ferrari Royalties 1BAN0CFC6	WELD	DE	Trade Adjustment		01/21/2016			218			0.000
1BA07U-K2-2	Viking Royalties 1BA07UK22	WELD	DE	Trade Adjustment		03/27/2015			12,057			0.000
1BAN0G-RR-5	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BAN0GRR5	WELD	DE	Trade Adjustment		01/27/2017			3,502			0.000
1BAN0D-LZ-J	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara) 1BAN0DLZJ	WELD	DE	Trade Adjustment		06/30/2016			4,640			0.000
5699999. Any Other Class of Assets - Unaffiliated									47,712			XXX
6899999. Total - Unaffiliated								1,291,639,532	209,688,346		2,593,982	XXX
6999999. Total - Affiliated								791,963,319	1,388,210,714		153,797,515	XXX
7099999 - Totals								2,083,602,852	1,597,899,060		156,391,497	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
00455*-AB-6	Ace Credit Fund LP ACE J59738 5.460% 07/18/68			Sale	01/01/2025	03/27/2025	37,389,504		(11,679)			(11,679)		37,377,825	37,788,330		410,506	410,506	
00455*-AA-8	Ace Credit Fund LP ACE J59738 5.420% 04/01/69			Sale	01/01/2025	03/27/2025	50,955,599							50,955,599	50,908,577		(47,022)	(47,022)	
03765#-AA-3	Apollo Total Return Fund - Inv A 4.827% 02/01/77			Sale	01/01/2025	01/01/2025	180,064,552							180,064,552	185,093,779		5,029,227	5,029,227	
0499999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated							268,409,655		(11,679)			(11,679)		268,397,976	273,790,687		5,392,711	5,392,711	
12592T-AQ-8	COMM 2015-3BP Mortgage Trust COMM 2015-3BP F 3.454% 02/10/35			Sale	01/01/2025	02/01/2025	19,851,138		970,862			970,862		20,822,000	20,822,000				
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							19,851,138		970,862			970,862		20,822,000	20,822,000				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLAND	CYM	Distribution	06/27/2023	03/31/2025	75,236							75,236	75,236				4,095
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	03/21/2025	95,139							95,139	95,139				(717)
	Riverside Micro-Cap Fund IV, L.P. 50139896	WILMINGTON	DE	Distribution	12/27/2022	02/13/2025	1,621,703							1,621,703	1,621,703				(682)
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Distribution	06/27/2023	03/28/2025	95,485							95,485	95,485				8,552
	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLAND	CYM	Distribution	12/27/2022	03/17/2025	765,876							765,876	765,876				
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							2,653,439							2,653,439	2,653,439				11,249
	AltsCo - Core (A-A Offshore AAA) 50123034	CAYMAN ISLAND	CYM	Distribution	04/01/2022	02/03/2025	200,000,000							200,000,000	200,000,000				33,307
	AltsCo - Core (A-A Offshore AAA) 50123664	CAYMAN ISLAND	CYM	Final Distribution	04/01/2022	03/03/2025	626,029,288	(11,029,288)				(11,029,288)		615,000,000	626,278,967		11,278,967	11,278,967	
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated							826,029,288	(11,029,288)				(11,029,288)		815,000,000	826,278,967		11,278,967	11,278,967	33,307
	2180 Shattuck Owner, LLC 50250229	CAYMAN ISLAND	CYM	Trade Adjustment	12/06/2024	01/01/2025	1,661,868							1,661,868	1,661,868				
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							1,661,868							1,661,868	1,661,868				
1BANOU-AC-R	NNN Investor 2 (Auto), L.P. 1BANOUACR	WILMINGTON	DE	Distribution	07/11/2019	03/31/2025	27,512							27,512	27,512				395
1BANOY-7N-1	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Distribution	07/23/2020	03/28/2025	137,317							137,317	137,317				3,708
999999-99-6	AADE RML, LLC	West Des Moines	IA	Distribution	01/01/2025	03/31/2025	52,685							52,685	52,685				
999999-99-6	AAIA RML, LLC	West Des Moines	IA	Distribution	01/01/2025	03/31/2025	1,962,770							1,962,770	1,812,702		(150,068)	(150,068)	
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							2,180,284							2,180,284	2,030,216		(150,068)	(150,068)	4,102
	Italian AIF 50131317	LUXEMBOURG	LUX	Distribution	07/05/2022	03/31/2025	2,402,695						(50,489)	2,352,206	2,352,206	50,489		50,489	
	Italian AIF 50131318	LUXEMBOURG	LUX	Distribution	07/05/2022	03/29/2025	270,745						(12,497)	258,248	258,248	12,497		12,497	
	Italian AIF 50131319	LUXEMBOURG	LUX	Distribution	07/05/2022	03/18/2025	1,185,636						(77,431)	1,108,205	1,108,205	77,431		77,431	
	Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	03/25/2025	134,843						(9,090)	125,753	125,753	9,090		9,090	
	Italian AIF 50194248	LUXEMBOURG	LUX	Distribution	12/11/2023	03/31/2025	2,568,431						19,216	2,587,647	2,587,647	(19,216)		(19,216)	
	Italian AIF 50195469	LUXEMBOURG	LUX	Distribution	12/18/2023	02/19/2025	33,391						1,568	34,959	34,959	(1,568)		(1,568)	
	Italian AIF 50131317	LUXEMBOURG	LUX	Trade Adjustment	07/05/2022	03/31/2025	77,018							77,018	77,018				
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated							6,672,759						(128,723)	6,544,035	6,544,035	128,723		128,723	
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLAND	CYM	Distribution	02/02/2022	01/31/2025	434,448							434,448	434,448				1,600
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Distribution	12/27/2022	03/12/2025	345,514							345,514	345,514				11,619
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated							779,962							779,962	779,962				13,219
309588-AC-5	Farmers Exchange Capital	Los Angeles	CA	Sale	04/12/2017	03/27/2025	2,183,966		(11,723)			(11,723)		2,172,242	2,082,980		(89,262)	(89,262)	57,575
53079Q-AC-1	Liberty Mutual Insurance Co	Boston	MA	Sale	03/31/2017	03/10/2025	1,622,458		(9,693)			(9,693)		1,612,765	1,590,404		(22,361)	(22,361)	48,864
878091-BF-3	Teachers Insurance & Annuity A	New York	NY	Sale	02/14/2025	02/21/2025	404,595		64			64		404,658	404,275		(383)	(383)	
2799999. Surplus Notes - Unaffiliated							4,211,019		(21,353)			(21,353)		4,189,666	4,077,659		(112,007)	(112,007)	106,439
06368L-5Q-5	Bank of Montreal Junior Subordinated 7.300% 11/26/84			Sale	01/01/2025	02/20/2025	34,214,846		(3,638)			(3,638)		34,211,208	34,189,106		(22,102)	(22,102)	
06368L-Q5-8	Bank of Montreal Unsecured 7.700% 05/26/84			Sale	01/01/2025	01/21/2025	56,640,875		(38,810)			(38,810)		56,602,065	56,715,905		113,840	113,840	
064159-8V-1	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84			Sale	01/01/2025	02/03/2025	16,000,000							16,000,000	16,560,000		560,000	560,000	
05602X-JC-3	BNP Paribas SA Junior Subordinated 7.375% Perpet.			Sale	01/01/2025	01/21/2025	2,520,000							2,520,000	2,544,072		24,072	24,072	
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84			Sale	01/01/2025	02/05/2025	84,537,810							84,537,810	86,599,954		2,062,144	2,062,144	

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82			Sale	01/01/2025	02/13/2025	57,893,626							57,893,626	59,861,818		1,968,192	1,968,192	
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84			Sale	01/01/2025	02/20/2025	25,000,000							25,000,000	25,207,500		207,500	207,500	
2999999. Capital Notes - Unaffiliated							276,807,157		(42,449)			(42,449)		276,764,708	281,678,354		4,913,646	4,913,646	
37187A-AL-8	Genesis Financial Gnfl 20	WILMINGTON	DE	Sale	06/13/2023	03/31/2025	358,177							358,177	358,177				
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							358,177							358,177	358,177				
1BA08A-CQ-1	Aven Gas & Oil, Inc. Royalties 1BA08ACQ1 ... Leann Sellers Grady County (Woodford- Scoop)	HEMPHILL	TX	Depletion	05/01/2015	03/31/2025	30,712							30,712	30,712				228
1BANOF-SW-P	Royalties 1BANOFSWP	CHICKASHA	OK	Depletion	11/30/2016	03/31/2025	14,285							14,285	14,285				410
1BA06E-YZ-1	Red Cloud Royalties 1BA06EYZ1	KARNES	TX	Depletion	09/15/2014	03/31/2025	97,211							97,211	97,211				18,478
1BA357-95-8	Highfill Royalties 1BA357958	ALFALFA	OK	Depletion	02/02/2015	03/31/2025	307,521							307,521	75,200		(232,321)	(232,321)	
1BA08F-QS-1	Acoma II Royalties 1BA08FQS1	WELD	CO	Correction	05/15/2015	01/21/2025	6,602							6,602	238		(6,365)	(6,365)	
1BA079-96-3	Acoma Royalties 1BA079963	WELD	CO	Correction	02/06/2015	01/21/2025	8,648							8,648			(8,648)	(8,648)	
1BANOD-AB-1	Conners Ferrari (Niobrara) Royalties 1BANODAB1	WELD	DE	Correction	04/15/2016	01/21/2025	12,045							12,045			(12,045)	(12,045)	
1BANOC-FC-6	Ferrari Royalties 1BANOCFC6	WELD	DE	Correction	01/21/2016	01/21/2025	218							218	(218)		(436)	(436)	
1BA07U-K2-2	Viking Royalties 1BA07UK22	WELD	DE	Correction	03/27/2015	01/21/2025	12,057							12,057	(12,057)		(24,115)	(24,115)	
1BANOG-RR-5	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BANOGRR5	WELD	DE	Correction	01/27/2017	01/21/2025	3,502							3,502	615		(2,887)	(2,887)	
1BANOD-LZ-J	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara) 1BANODLZJ	WELD	DE	Correction	06/30/2016	01/21/2025	4,640							4,640			(4,640)	(4,640)	
5699999. Any Other Class of Assets - Unaffiliated							497,441							497,441	205,985		(291,456)	(291,456)	19,116
6899999. Total - Unaffiliated							306,040,238		907,061			907,061		306,947,299	311,457,482		4,510,183	4,510,183	136,804
6999999. Total - Affiliated							1,104,071,948	(11,029,288)	(11,679)			(11,040,967)	(128,723)	1,092,902,257	1,109,423,867	128,723	16,521,610	16,650,333	50,628
7099999 - Totals							1,410,112,186	(11,029,288)	895,381			(10,133,907)	(128,723)	1,399,849,556	1,420,881,349	128,723	21,031,793	21,160,516	187,432

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-SF-6	United States Treasury Note/Bo TREASURY BOND 3.000% 02/15/49	03/10/2025	Goldman Sachs		40,880,675	53,680,000	106,767	1.A
912810-UG-1	United States Treasury Note/Bo US TREASURY N/B 4.625% 02/15/55	03/10/2025	Goldman Sachs		12,694,070	12,470,000	38,237	1.A
91282B-ZS-2	United States Treasury Note/Bo US TREASURY N/B 0.500% 05/31/27	03/10/2025	Goldman Sachs		50,083,319	53,980,000	74,890	1.A
91282C-AE-1	United States Treasury Note/Bo TREASURY NOTE 0.625% 08/15/30	03/10/2025	Goldman Sachs		20,410,502	24,430,000	10,123	1.A
91282C-BW-0	United States Treasury Note/Bo US TREASURY N/B 0.750% 04/30/26	03/10/2025	Goldman Sachs		12,503,891	12,970,000	35,202	1.A
91282C-BZ-3	United States Treasury Note/Bo US TREASURY N/B 1.250% 04/30/28	03/10/2025	Goldman Sachs		50,138,677	54,420,000	246,168	1.A
91282C-CF-6	United States Treasury Note/Bo US TREASURY N/B 0.750% 05/31/26	03/10/2025	Goldman Sachs		37,523,686	39,030,000	81,223	1.A
91282C-EV-9	United States Treasury Note/Bo US TREASURY N/B 3.250% 06/30/29	03/10/2025	Goldman Sachs		135,258,606	139,240,000	875,058	1.A
91282C-FT-3	United States Treasury Note/Bo US TREASURY N/B 4.000% 10/31/29	03/24/2025	Credit Agricole CIB		49,814,621	50,000,000	801,105	1.A
91282C-FY-2	United States Treasury Note/Bo US TREASURY N/B 3.875% 11/30/29	02/27/2025	Citigroup		49,482,589	50,000,000	479,052	1.A
91282C-GB-1	United States Treasury Note/Bo US TREASURY N/B 3.875% 12/31/29	03/26/2025	Various		197,659,850	200,000,000	1,407,631	1.A
91282C-HQ-7	United States Treasury Note/Bo US TREASURY N/B 4.125% 07/31/28	03/11/2025	Citigroup		25,137,779	25,000,000	113,950	1.A
91282C-JA-0	United States Treasury Note/Bo US TREASURY N/B 4.625% 09/30/28	03/07/2025	Deutsche Bank Securities Inc		30,571,875	30,000,000	613,702	1.A
91282C-JN-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 11/30/28	03/12/2025	Citigroup		75,750,251	75,000,000	850,361	1.A
91282C-JR-3	United States Treasury Note/Bo US TREASURY N/B 3.750% 12/31/28	03/24/2025	Citigroup		49,465,011	50,000,000	435,083	1.A
91282C-KV-2	United States Treasury Note/Bo US TREASURY N/B 4.625% 06/15/27	01/29/2025	Various		75,598,884	75,000,000	408,182	1.A
91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 11/15/34	02/12/2025	Various		326,962,288	337,500,000	2,758,978	1.A
91282C-MA-6	United States Treasury Note/Bo US TREASURY N/B 4.125% 11/30/29	03/05/2025	Deutsche Bank Securities Inc		155,939,453	155,000,000	1,666,432	1.A
91282C-MC-2	United States Treasury Note/Bo US TREASURY N/B 4.500% 12/31/31	01/13/2025	Various		62,022,223	62,500,000	90,124	1.A
91282C-MD-0	United States Treasury Note/Bo US TREASURY N/B 4.375% 12/31/29	01/13/2025	Various		62,100,307	62,500,000	87,621	1.A
91282C-MF-5	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/15/28	01/31/2025	Various		87,385,547	87,500,000	132,079	1.A
91282C-MG-3	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/30	02/20/2025	Various		288,580,073	290,000,000	397,410	1.A
91282C-MH-1	United States Treasury Note/Bo US TREASURY N/B 4.125% 01/31/27	01/31/2025	RBC CM, LLC		12,480,511	12,500,000	4,273	1.A
91282C-MK-4	United States Treasury Note/Bo US TREASURY N/B 4.375% 01/31/32	02/12/2025	Various		121,842,873	122,500,000	163,458	1.A
91282C-MM-0	United States Treasury Note/Bo US TREASURY N/B 4.625% 02/15/35	03/31/2025	Various		325,999,610	317,500,000	1,162,319	1.A
91282C-MR-9	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/29/32	03/17/2025	Citigroup		146,962,211	147,500,000	224,185	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					2,503,249,382	2,540,220,000	13,263,613	XXX
168863-DS-4	Chile Government International Senior Unsecured 3.100% 05/07/41	03/27/2025	Various		7,320,965	10,000,000	120,383	1.F FE
74727P-AY-7	Qatar Government International Senior Unsecured 5.103% 04/23/48	03/26/2025	ALRE - DFL Trust AAM		4,799,844	5,000,000	108,439	1.C FE
91087B-AQ-3	Mexico Government Internationa Senior Unsecured 4.280% 08/14/41	03/26/2025	ALRE - DFL Trust AAM		265,166	350,000	1,748	2.B FE
Y20721-BB-4	Indonesia Government Internati Senior Unsecured 5.250% 01/17/42	03/26/2025	ALRE - DFL Trust AAM		671,233	700,000	7,044	2.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					13,057,208	16,050,000	237,614	XXX
977100-GH-3	State of Wisconsin WISCONSIN ST GEN FUND 3.154% 05/01/27	01/09/2025	Jackson Ntl FWH - AAM		485,840	500,000	2,979	1.C FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					485,840	500,000	2,979	XXX
P4003#-AA-6	DSWS SPA Minera Los Pelambres 7.070% 11/30/34	02/10/2025	PRIVATE		374,000,000	374,000,000		2.A Z
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					374,000,000	374,000,000		XXX
85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 6.570% 09/22/28	03/05/2025	Tax Free Exchange		244,330	244,655	29	2.C Z
00914A-AB-8	Air Lease Corp Senior Unsecured 3.750% 06/01/26	01/06/2025	MMTL Modco AAM		6,199,889	6,300,000	22,969	2.B FE
00914A-AJ-1	Air Lease Corp Senior Unsecured 2.875% 01/15/26	01/06/2025	AAIA NonModco AAM		8,612,293	8,800,000	120,175	2.B FE
010392-FG-8	Alabama Power Co Senior Unsecured 4.100% 01/15/42	01/29/2025	Midland AAM		606,047	737,000	1,175	1.F FE
025816-DU-0	American Express Co Senior Unsecured 5.532% 04/25/30	02/21/2025	Morgan Stanley		11,990,993	11,730,000	214,499	1.F FE
025816-DY-2	American Express Co Senior Unsecured 5.085% 01/30/31	01/28/2025	Barclays		21,250,000	21,250,000		1.F FE
02666T-AH-0	American Homes 4 Rent LP Senior Unsecured 5.500% 07/15/34	02/21/2025	Morgan Stanley		12,494,655	12,550,000	74,777	2.B FE
03027X-CG-3	American Tower Corp Senior Unsecured 5.200% 02/15/29	02/21/2025	Morgan Stanley		6,248,298	6,200,000	8,060	2.B FE
035229-CL-5	Anheuser-Busch Cos LLC Senior Unsecured 6.000% 11/01/41	01/29/2025	Midland AAM		2,007,211	2,000,000	29,333	1.G FE
036752-AB-9	Elevance Health Inc Senior Unsecured 3.650% 12/01/27	01/09/2025	Jackson Ntl FWH - AAM		485,816	500,000	1,926	2.A FE
036752-AN-3	Elevance Health Inc Senior Unsecured 2.250% 05/15/30	03/04/2025	ALRE - DFL Trust AAM		2,667,344	3,000,000	20,438	2.A FE
036752-BE-2	Elevance Health Inc Senior Unsecured 5.700% 02/15/55	03/27/2025	Various		24,746,100	25,340,000	138,016	2.A FE
036752-BF-9	Elevance Health Inc Senior Unsecured 5.850% 11/01/64	03/27/2025	Various		12,549,856	12,800,000	290,188	2.A FE
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30	02/07/2025	HSBC SECURITIES (USA) INC		9,136,600	10,000,000	49,653	2.A FE
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30	02/13/2025	ALRe Corporate AAM		29,955,908	33,000,000	172,792	2.A FE
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51	01/09/2025	Jackson Ntl FWH - AAM		3,850,184	4,000,000	4,125	2.C FE
04020E-AA-5	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	01/31/2025	Barclays		4,590,720	4,500,000	188,913	2.C FE
04020E-AC-1	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30	02/26/2025	Athene Re 4 AAM		359,050	360,000	616	2.C FE
04020E-AE-7	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28	02/21/2025	Morgan Stanley		12,486,864	12,480,000	183,768	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
04020E-AH-0	Ares Strategic Income Fund Senior Unsecured 6.200% 03/21/32	03/27/2025	Various		98,960,411	100,110,000	36,299	2.C FE
04316J-AL-3	Arthur J Gallagher & Co Senior Unsecured 4.850% 12/15/29	02/21/2025	Morgan Stanley		6,254,064	6,280,000	54,994	2.B FE
04316J-AP-4	Arthur J Gallagher & Co Senior Unsecured 5.550% 02/15/55	03/27/2025	Goldman Sachs		12,453,017	13,130,000	200,397	2.B FE
053332-AV-4	AutoZone Inc Senior Unsecured 3.750% 06/01/27	02/21/2025	Morgan Stanley		6,246,977	6,380,000	55,160	2.B FE
053332-BG-6	AutoZone Inc Senior Unsecured 6.250% 11/01/28	02/21/2025	Morgan Stanley		6,251,671	5,980,000	117,316	2.B FE
053332-BJ-0	AutoZone Inc Senior Unsecured 5.100% 07/15/29	02/21/2025	Morgan Stanley		6,252,352	6,210,000	34,310	2.B FE
05351W-AB-9	AVANGRID INC Senior Unsecured 3.800% 06/01/29	02/21/2025	Morgan Stanley		2,914,222	3,060,000	26,809	2.B FE
054989-AC-2	BAT Capital Corp Senior Unsecured 7.079% 08/02/43	03/10/2025	Various		12,556,442	11,410,000	68,381	2.A FE
054989-AD-0	BAT Capital Corp Senior Unsecured 7.081% 08/02/53	03/10/2025	Goldman Sachs		12,646,399	11,220,000	86,070	2.A FE
06051G-GC-7	Bank of America Corp Subordinated 4.183% 11/25/27	01/09/2025	Jackson Ntl FWH - AAM		589,225	600,000	3,068	2.A FE
06051G-GF-0	Bank of America Corp Senior Unsecured 3.824% 01/20/28	02/07/2025	MMTL Modco AAM		1,080,993	1,100,000	1,870	1.G FE
06051G-HM-4	Bank of America Corp Senior Unsecured 4.271% 07/23/29	02/21/2025	Morgan Stanley		37,494,035	38,260,000	140,713	1.G FE
06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30	03/21/2025	Morgan Stanley		37,532,400	40,000,000	216,482	1.G FE
06051G-JK-6	Bank of America Corp Senior Unsecured 1.197% 10/24/26	03/31/2025	Barclays		19,133,400	19,500,000	101,795	1.G Z
06051G-JZ-3	Bank of America Corp Senior Unsecured 2.087% 06/14/29	03/10/2025	Goldman Sachs		37,587,410	40,720,000	205,375	1.G FE
06051G-KP-3	Bank of America Corp Senior Unsecured 4.376% 04/27/28	02/21/2025	Morgan Stanley		37,494,651	37,860,000	538,445	1.G FE
06051G-ML-0	Bank of America Corp Senior Unsecured 5.162% 01/24/31	01/21/2025	Various		5,001,310	5,000,000		1.E FE
073952-AB-9	Beacon Funding Trust Senior Unsecured 6.266% 08/15/54	03/10/2025	Various		25,163,518	25,130,000	76,294	2.B FE
09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured 1.600% 03/30/31	02/13/2025	Goldman Sachs		8,150,200	10,000,000	59,556	1.E FE
09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28	02/21/2025	Morgan Stanley		12,511,807	13,900,000	11,921	1.E FE
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	02/21/2025	Various		86,194,188	87,350,000	64,667	2.B FE
09261H-BX-4	Blackstone Private Credit Fund Senior Unsecured 6.000% 01/29/32	03/20/2025	ALRe Corporate AAM		40,013,764	40,110,000	340,935	2.B FE
09581C-AA-9	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	03/14/2025	Various		40,721,300	40,000,000	702,167	2.C FE
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	03/21/2025	Various		51,414,907	51,922,000	1,118,578	2.C FE
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	02/13/2025	ALRe Corporate AAM		24,577,603	25,000,000	604,167	2.C FE
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	02/13/2025	Goldman Sachs		8,663,000	10,000,000	55,556	2.B FE
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	01/29/2025	Midland AAM		3,744,743	4,300,000	18,290	2.B FE
110122-DL-9	Bristol-Myers Squibb Co Senior Unsecured 4.550% 02/20/48	02/14/2025	Midland AAM		333,589	389,000	8,555	1.F FE
11135F-AL-5	Broadcom Inc Senior Unsecured 4.110% 09/15/28	03/06/2025	BNP Paribas		14,770,500	15,000,000	294,550	2.A FE
125896-BU-3	CMS Energy Corp Junior Subordinated 4.750% 06/01/50	03/21/2025	Morgan Stanley		10,379,930	11,000,000	164,007	2.C FE
12636Y-AA-0	CRH America Finance Inc SENIOR 3.400% 05/09/27	02/21/2025	Morgan Stanley		16,501,220	17,000,000	168,583	2.A FE
12636Y-AC-6	CRH America Finance Inc SENIOR 3.950% 04/04/28	02/21/2025	Morgan Stanley		15,013,253	15,390,000	236,408	2.A FE
14913U-AE-0	Caterpillar Financial Services Senior Unsecured 4.500% 01/08/27	02/07/2025	MMTL Modco AAM		4,007,610	4,000,000	14,500	1.F FE
15189T-BG-1	CenterPoint Energy Inc Senior Unsecured 5.400% 06/01/29	03/27/2025	Goldman Sachs		12,999,122	12,760,000	223,938	2.B FE
161175-BJ-2	Charter Communications Operati Senior Secured 3.750% 02/15/28	03/21/2025	Morgan Stanley		29,044,500	30,000,000	121,875	2.C FE
161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48	03/27/2025	Goldman Sachs		12,445,205	14,500,000	409,927	2.C FE
161175-BR-4	Charter Communications Operati Senior Secured 5.050% 03/30/29	02/21/2025	Morgan Stanley		12,506,538	12,680,000	256,136	2.C FE
161175-BS-2	Charter Communications Operati Senior Secured 5.125% 07/01/49	03/27/2025	Goldman Sachs		9,306,424	11,830,000	146,519	2.C FE
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	02/21/2025	Morgan Stanley		1,466,825	2,300,000	33,804	2.C FE
161175-BX-1	Charter Communications Operati Senior Secured 2.300% 02/01/32	02/21/2025	Morgan Stanley		6,257,095	7,820,000	11,491	2.C FE
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41	02/21/2025	Morgan Stanley		5,392,605	7,710,000	62,215	2.C FE
161175-CG-7	Charter Communications Operati Senior Secured 3.950% 06/30/62	02/21/2025	Morgan Stanley		6,276,211	10,080,000	59,724	2.C FE
161175-CJ-1	Charter Communications Operati Senior Secured 4.400% 04/01/33	02/21/2025	Morgan Stanley		6,265,085	6,940,000	121,296	2.C FE
161175-CK-8	Charter Communications Operati Senior Secured 5.250% 04/01/53	02/21/2025	Morgan Stanley		12,558,029	15,360,000	320,320	2.C FE
161175-CL-6	Charter Communications Operati Senior Secured 5.500% 04/01/63	03/10/2025	Various		31,628,626	38,530,000	921,820	2.C FE
161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29	02/21/2025	Morgan Stanley		12,502,194	12,200,000	171,579	2.C FE
161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34	03/27/2025	Various		18,188,556	17,700,000	301,504	2.C FE
16411Q-AQ-4	Cheniere Energy Partners LP Senior Unsecured 5.950% 06/30/33	03/27/2025	Goldman Sachs		12,479,634	12,190,000	177,297	2.B FE
172967-KA-8	Citigroup Inc Subordinated 4.450% 09/29/27	01/09/2025	Jackson Ntl FWH - AAM		788,753	800,000	9,889	2.B FE
172967-LP-4	Citigroup Inc Senior Unsecured 3.668% 07/24/28	02/21/2025	Morgan Stanley		24,993,030	25,690,000	78,526	1.G FE
172967-ME-8	Citigroup Inc Senior Unsecured 3.980% 03/20/30	02/21/2025	Morgan Stanley		25,010,605	26,050,000	443,516	1.G FE
17308C-C5-3	Citigroup Inc Senior Unsecured 2.976% 11/05/30	03/10/2025	Various		62,692,601	68,400,000	673,878	1.G FE
17327C-AT-0	Citigroup Inc Senior Unsecured 4.542% 09/19/30	03/27/2025	Goldman Sachs		25,004,965	25,410,000	28,853	1.G FE
20030N-DA-6	Comcast Corp Senior Unsecured 2.650% 02/01/30	01/31/2025	BNP Paribas		12,606,800	14,000,000	64,263	1.G FE
20030N-DN-8	Comcast Corp Senior Unsecured 1.500% 02/15/31	02/07/2025	HSBC SECURITIES (USA) INC		8,191,700	10,000,000	72,917	1.G FE
20030N-DS-7	Comcast Corp Senior Unsecured 2.887% 11/01/51	01/29/2025	Midland AAM		548,278	897,000	6,330	1.G FE
20030N-EG-2	Comcast Corp Senior Unsecured 5.500% 05/15/64	03/27/2025	Goldman Sachs		12,449,754	13,390,000	272,077	1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63	03/27/2025	Goldman Sachs		12,432,234	12,940,000	26,635	1.F FE
20826F-BK-1	ConocoPhillips Co Senior Unsecured 4.850% 01/15/32	02/07/2025	Various		18,718,960	19,000,000	157,894	1.F FE
210385-AC-4	Constellation Energy Generatio Senior Unsecured 5.800% 03/01/33	01/31/2025	BNP Paribas		9,212,490	9,000,000	220,400	2.A FE
210518-G*-1	Consumers Energy Company 1ST MTG 4.010% 10/01/38	01/29/2025	Midland AAM		2,573,901	3,000,000	39,432	1.E
21871X-AF-6	Corebridge Financial Inc Senior Unsecured 3.850% 04/05/29	01/09/2025	Jackson Ntl FWH - AAM		476,038	500,000	5,026	2.A FE
22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30	02/21/2025	Morgan Stanley		6,242,817	7,100,000	21,537	2.C FE
224044-CF-2	Cox Communications Inc Senior Unsecured 4.800% 02/01/35	01/23/2025	STAR Surplus AAM		99,568	110,000	2,523	2.B FE
22535W-AN-7	Credit Agricole SA Senior Non Preferred 5.862% 01/09/36	01/02/2025	Credit Agricole CIB		12,000,000	12,000,000		1.G FE
226373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27	03/27/2025	Goldman Sachs		6,234,634	6,240,000	143,325	2.B FE
23311V-AH-0	DCP Midstream Operating LP Senior Unsecured 5.125% 05/15/29	03/27/2025	Goldman Sachs		6,248,254	6,230,000	117,959	2.B FE
23311V-AJ-6	DCP Midstream Operating LP Senior Unsecured 5.625% 07/15/27	03/27/2025	Goldman Sachs		6,253,509	6,160,000	70,263	2.B FE
233331-BN-6	DTE Energy Co Senior Unsecured 5.200% 04/01/30	02/18/2025	JPM SECURITIES LLC		24,961,250	25,000,000		2.B FE
24703T-AL-0	Dell International LLC / EMC C Senior Unsecured 4.750% 04/01/28	03/28/2025	Various		50,108,250	50,000,000		2.B Z
24703T-AM-8	Dell International LLC / EMC C Senior Unsecured 5.000% 04/01/30	03/28/2025	Various		40,089,350	40,000,000		2.B Z
25179M-AL-7	Devon Energy Corp Senior Unsecured 5.600% 07/15/41	03/27/2025	Various		37,530,999	40,120,000	349,543	2.B FE
25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750% 05/15/42	03/27/2025	Various		12,465,548	14,910,000	228,318	2.B FE
25179M-AU-7	Devon Energy Corp Senior Unsecured 5.000% 06/15/45	02/21/2025	Morgan Stanley		6,278,577	7,370,000	70,629	2.B FE
25179M-BG-7	Devon Energy Corp Senior Unsecured 5.200% 09/15/34	02/21/2025	Morgan Stanley		12,524,138	13,040,000	331,506	2.B FE
25179M-BH-5	Devon Energy Corp Senior Unsecured 5.750% 09/15/54	03/10/2025	Goldman Sachs		6,338,849	6,820,000	210,236	2.B FE
25278X-AR-0	Diamondback Energy Inc Senior Unsecured 3.125% 03/24/31	03/14/2025	Various		24,155,839	26,990,000	362,717	2.B FE
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64	03/27/2025	Various		17,871,821	18,850,000	444,613	2.B FE
25746U-DR-7	Dominion Energy Inc Senior Unsecured 5.375% 11/15/32	02/07/2025	HSBC SECURITIES (USA) INC		10,030,300	10,000,000	126,910	2.B FE
26439X-AH-6	DCP Midstream Operating LP Senior Unsecured 6.450% 11/03/36	01/09/2025	Jackson Ntl FWH - AAM		505,901	500,000	5,913	2.B FE
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	01/29/2025	Midland AAM		6,320,343	6,300,000	179,113	2.C FE
27409L-AC-7	East Ohio Gas Co/The Senior Unsecured 2.000% 06/15/30	01/31/2025	BNP Paribas		7,766,010	9,000,000	24,000	1.F FE
281020-AN-7	Edison International Senior Unsecured 5.750% 06/15/27	01/09/2025	Jackson Ntl FWH - AAM		607,693	600,000	2,300	2.C FE
28932M-AA-3	Elm Road Generating Station Su SR SECD NTS SER A 5.209% 02/11/30	01/09/2025	Jackson Ntl FWH - AAM		786,381	790,643	16,931	1.F FE
29273V-AP-5	Energy Transfer LP Senior Unsecured 5.550% 02/15/28	03/21/2025	Various		30,723,394	30,000,000	180,375	2.B FE
29273V-AQ-3	Energy Transfer LP Senior Unsecured 5.750% 02/15/33	03/27/2025	Goldman Sachs		2,829,234	2,780,000	19,093	2.B FE
29273V-AT-7	Energy Transfer LP Senior Unsecured 6.400% 12/01/30	01/31/2025	BNP Paribas		9,524,970	9,000,000	99,200	2.B FE
29273V-AZ-3	Energy Transfer LP Senior Unsecured 5.250% 07/01/29	03/14/2025	BNP Paribas		10,106,900	10,000,000	110,833	2.B FE
29273V-BD-1	Energy Transfer LP Senior Unsecured 5.200% 04/01/30	02/21/2025	Morgan Stanley		12,505,540	12,470,000	1,801	2.B FE
29273V-BE-9	Energy Transfer LP Senior Unsecured 5.700% 04/01/35	02/21/2025	Morgan Stanley		12,516,388	12,470,000	1,974	2.B FE
29273V-BF-6	Energy Transfer LP Senior Unsecured 6.200% 04/01/55	03/27/2025	Goldman Sachs		12,478,840	12,640,000	52,245	2.B FE
29336T-AE-0	ONEOK Inc Senior Unsecured 5.650% 09/01/34	02/21/2025	Morgan Stanley		6,250,297	6,260,000	185,687	2.B FE
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	01/09/2025	Jackson Ntl FWH - AAM		7,136,550	7,500,000	199,375	2.C FE
29362U-AC-8	Entegris Inc SENIOR 4.375% 04/15/28	01/09/2025	Jackson Ntl FWH - AAM		2,874,870	3,000,000	30,625	3.B FE
29364G-AQ-6	Entergy Corp Junior Subordinated 7.125% 12/01/54	03/21/2025	Various		23,673,642	23,220,000	487,865	2.C FE
29364W-BB-3	Entergy Louisiana LLC Secured 4.200% 09/01/48	02/14/2025	Midland AAM		398,729	500,000	9,508	1.F FE
29364W-BQ-0	Entergy Louisiana LLC Secured 5.800% 03/15/55	03/27/2025	Goldman Sachs		12,427,774	12,640,000	164,952	1.F FE
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	03/10/2025	Various		12,475,544	12,660,000	30,463	2.B FE
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78	03/10/2025	Various		12,486,200	12,700,000	33,158	2.B FE
294429-AX-3	Equifax Inc Senior Unsecured 4.800% 09/15/29	02/21/2025	Morgan Stanley		6,245,954	6,310,000	159,012	2.B FE
29444U-BE-5	Equinix Inc Senior Unsecured 3.200% 11/18/29	02/21/2025	Morgan Stanley		12,505,802	13,510,000	115,285	2.B FE
29444U-BG-0	Equinix Inc Senior Unsecured 1.800% 07/15/27	02/21/2025	Morgan Stanley		6,247,951	6,700,000	13,065	2.B FE
29444U-BL-9	Equinix Inc Senior Unsecured 1.550% 03/15/28	02/21/2025	Morgan Stanley		6,247,797	6,880,000	47,099	2.B FE
30034W-AB-2	EVERGY INC Senior Unsecured 2.900% 09/15/29	02/21/2025	Morgan Stanley		6,256,859	6,850,000	87,737	2.B FE
30034W-AE-6	EVERGY INC Unsecured 6.650% 06/01/55	03/10/2025	Goldman Sachs		12,489,110	12,480,000	221,312	2.C FE
30037F-AA-8	Evergy Missouri West Inc Secured 5.150% 12/15/27	03/10/2025	Goldman Sachs		6,255,049	6,160,000	75,785	1.G FE
30040W-AP-3	Eversource Energy Senior Unsecured 3.375% 03/01/32	03/20/2025	ALRe Corporate AAM		5,600,064	6,275,000	11,177	2.B FE
30040W-AQ-1	Eversource Energy Senior Unsecured 2.900% 03/01/27	03/27/2025	Various		12,498,937	12,920,000	19,254	2.B FE
30161N-BS-9	Exelon Corp Senior Unsecured 5.875% 03/15/55	03/27/2025	Goldman Sachs		6,239,608	6,330,000	38,222	2.B FE
30231G-BN-1	Exxon Mobil Corp Senior Unsecured 2.610% 10/15/30	02/13/2025	Goldman Sachs		8,905,500	10,000,000	86,275	1.D FE
31428X-BV-7	FedEx Corp Senior Unsecured 3.100% 08/05/29	02/21/2025	Morgan Stanley		6,230,582	6,720,000	10,995	2.B FE
31428X-CL-8	FedEx Corp Senior Unsecured 4.900% 01/15/34	02/26/2025	Tax Free Exchange		5,345,182	5,000,000	27,903	2.B FE
31428X-CM-6	FedEx Corp Senior Unsecured 3.900% 02/01/35	02/26/2025	Tax Free Exchange		4,767,160	5,000,000	13,542	2.B FE
31428X-CP-9	FedEx Corp Senior Unsecured 3.875% 08/01/42	02/26/2025	Various		14,310,933	16,190,000	43,567	2.B FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
31428X-CQ-7	FedEx Corp Senior Unsecured 4.100% 04/15/43	02/26/2025	Tax Free Exchange		4,487,468	4,685,000	69,898	2.B FE
31428X-CR-5	FedEx Corp Senior Unsecured 5.100% 01/15/44	02/26/2025	Tax Free Exchange		15,250,304	14,290,000	83,001	2.B FE
31428X-CX-2	FedEx Corp Senior Unsecured 4.950% 10/17/48	02/26/2025	Tax Free Exchange		6,954,636	7,000,000	124,163	2.B FE
31428X-CZ-7	FedEx Corp Senior Unsecured 4.500% 02/01/65	02/26/2025	Tax Free Exchange		1,004,817	1,000,000	3,125	2.B FE
316773-DA-5	Fifth Third Bancorp Senior Unsecured 2.550% 05/05/27	02/21/2025	Morgan Stanley		6,243,657	6,550,000	50,571	2.A FE
316773-DG-2	Fifth Third Bancorp Senior Unsecured 4.772% 07/28/30	03/10/2025	Various		18,799,335	18,930,000	93,635	2.A FE
316773-DJ-6	Fifth Third Bancorp Senior Unsecured 3.370% 10/27/28	02/21/2025	Morgan Stanley		12,502,347	12,070,000	249,526	2.A FE
316773-DK-3	Fifth Third Bancorp Senior Unsecured 6.339% 07/27/29	03/27/2025	Various		50,031,556	47,920,000	407,099	2.A FE
316773-DM-9	Fifth Third Bancorp Senior Unsecured 4.895% 09/06/30	02/21/2025	Morgan Stanley		6,249,298	6,310,000	144,141	2.A FE
337738-AU-2	Fiserv Inc Senior Unsecured 3.500% 07/01/29	02/21/2025	Morgan Stanley		12,507,760	13,260,000	68,326	2.B FE
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28	03/27/2025	Goldman Sachs		6,257,498	6,880,000	4,845	1.F FE
36143L-2N-4	GA Global Funding Trust Secured 4.400% 09/23/27	03/27/2025	Various		18,736,654	18,950,000	237,491	1.F FE
36143L-2Q-7	GA Global Funding Trust Secured 5.200% 12/09/31	02/21/2025	Morgan Stanley		12,496,637	12,720,000	137,800	1.F FE
36143L-2R-5	GA Global Funding Trust Secured 5.400% 01/13/30	03/10/2025	Various		21,345,284	21,130,000	106,581	1.F FE
36143L-2T-1	GA Global Funding Trust Secured 5.500% 04/01/32	03/26/2025	Bank of America		43,977,120	44,000,000		1.G FE
373334-JR-3	Georgia Power Co Senior Unsecured 5.400% 06/01/40	02/14/2025	Midland AAM		244,890	250,000	2,738	1.G FE
373334-KQ-3	Georgia Power Co Senior Unsecured 4.700% 05/15/32	02/07/2025	HSBC SECURITIES (USA) INC		9,751,900	10,000,000	110,972	1.F FE
378272-BY-3	Glencore Funding LLC Senior Unsecured 4.907% 04/01/28	03/24/2025	Bank of America		7,000,000	7,000,000		1.G Z
37940X-AB-8	Global Payments Inc Senior Unsecured 3.200% 08/15/29	03/14/2025	Various		21,795,741	23,540,000	39,276	2.C FE
37940X-AG-7	Global Payments Inc Senior Unsecured 2.150% 01/15/27	02/21/2025	Morgan Stanley		6,252,406	6,570,000	15,303	2.C FE
37940X-AN-2	Global Payments Inc Senior Unsecured 5.300% 08/15/29	02/21/2025	Morgan Stanley		6,249,930	6,210,000	8,228	2.C FE
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29	02/21/2025	Various		17,243,382	18,090,000	265,663	2.B FE
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	03/21/2025	Morgan Stanley		12,413,940	11,000,000	240,488	2.B FE
38141G-A4-6	Goldman Sachs Group Inc/The Senior Unsecured 6.484% 10/24/29	02/21/2025	Morgan Stanley		12,498,649	11,890,000	256,983	1.F FE
38141G-A8-7	Goldman Sachs Group Inc/The Senior Unsecured 5.727% 04/25/30	02/21/2025	Morgan Stanley		12,506,703	12,210,000	231,146	2.A FE
38141G-B2-9	Goldman Sachs Group Inc/The Senior Unsecured 5.049% 07/23/30	03/27/2025	Various		70,051,346	69,810,000	545,896	1.F FE
38141G-B6-0	Goldman Sachs Group Inc/The Senior Unsecured 4.692% 10/23/30	02/21/2025	Morgan Stanley		12,511,851	12,710,000	200,441	1.F FE
38141G-C3-6	Goldman Sachs Group Inc/The Senior Unsecured 5.207% 01/28/31	02/07/2025	HSBC SECURITIES (USA) INC		10,004,100	10,000,000	17,357	1.F FE
38141G-WL-4	Goldman Sachs Group Inc/The Senior Unsecured 3.691% 06/05/28	02/21/2025	Morgan Stanley		12,493,721	12,810,000	103,757	2.A FE
38141G-ZR-8	Goldman Sachs Group Inc/The Senior Unsecured 3.615% 03/15/28	02/21/2025	Morgan Stanley		12,494,295	12,790,000	204,208	1.F FE
38179R-AC-9	Golub Capital Private Credit F Senior Unsecured 5.875% 05/01/30	03/10/2025	Various		89,596,641	90,170,000	111,444	2.C FE
38869A-AA-5	Graphic Packaging Internationa SENIOR 4.750% 07/15/27	01/09/2025	Jackson Ntl FWH - AAM		2,935,803	3,000,000	68,875	3.B FE
39121J-AH-3	Great River Energy 1ST MTG 4.478% 07/01/30	03/20/2025	ALRe Corporate AAM		5,627,630	5,682,000	55,835	1.G FE
40139L-BJ-1	Guardian Life Global Funding Secured 4.179% 09/26/29	02/21/2025	Morgan Stanley		6,240,071	6,410,000	110,126	1.B FE
404121-AJ-4	HCA Inc Senior Unsecured 5.625% 09/01/28	01/09/2025	Jackson Ntl FWH - AAM		4,100,582	4,051,000	81,020	2.C FE
40440V-AC-9	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29	02/19/2025	Tax Free Exchange		126,651,386	128,000,000	5,355,556	2.C FE
40440V-AD-7	HPS Corporate Lending Fund Senior Unsecured 5.450% 01/14/28	02/07/2025	Barclays		4,977,800	5,000,000	19,681	2.C FE
40440V-AE-5	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	01/07/2025	Various		75,464,861	76,667,000		2.C FE
40440V-AF-2	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	02/19/2025	Tax Free Exchange		48,594,544	48,750,000	173,672	2.C FE
406216-BL-4	Halliburton Co Senior Unsecured 2.920% 03/01/30	01/31/2025	BNP Paribas		8,158,050	9,000,000	110,960	2.A FE
413875-AW-5	L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28	02/21/2025	Morgan Stanley		13,807,780	14,000,000	118,067	2.B FE
437076-CF-7	Home Depot Inc/The Senior Unsecured 1.375% 03/15/31	02/07/2025	HSBC SECURITIES (USA) INC		8,159,300	10,000,000	55,382	1.F FE
438516-CE-4	Honeywell International Inc Senior Unsecured 1.100% 03/01/27	01/09/2025	Jackson Ntl FWH - AAM		8,287,952	8,900,000	34,809	1.F FE
44891A-CZ-8	Hyundai Capital America Senior Unsecured 5.450% 03/19/27	02/07/2025	MMTL Modco AAM		1,608,617	1,600,000	11,987	1.G FE
459200-LK-5	International Business Machine Senior Unsecured 5.700% 02/10/55	03/27/2025	Goldman Sachs		5,736,662	5,830,000	44,308	1.G FE
459506-AR-2	International Flavors & Fragra SR NTS 3.268% 11/15/40	02/14/2025	Midland AAM		724,931	1,000,000	8,079	2.C FE
46625H-RY-8	JPMorgan Chase & Co Senior Unsecured 3.782% 02/01/28	02/07/2025	Various		2,443,836	2,495,000	31,194	1.F FE
46647P-BE-5	JPMorgan Chase & Co Senior Unsecured 2.739% 10/15/30	03/31/2025	Various		29,373,713	32,150,000	375,057	1.E FE
46647P-BR-6	JPMorgan Chase & Co Senior Unsecured 2.182% 06/01/28	02/21/2025	Morgan Stanley		37,502,830	39,720,000	199,820	1.E FE
46647P-BU-9	JPMorgan Chase & Co Senior Unsecured 1.764% 11/19/31	03/14/2025	JPM SECURITIES LLC		25,301,100	30,000,000	173,460	1.E FE
46647P-CW-4	JPMorgan Chase & Co Senior Unsecured 2.947% 02/24/28	02/21/2025	Morgan Stanley		20,988,098	21,750,000		1.E FE
46647P-DF-0	JPMorgan Chase & Co Senior Unsecured 4.565% 06/14/30	03/21/2025	Morgan Stanley		39,765,600	40,000,000	507,222	1.F FE
46647P-DG-8	JPMorgan Chase & Co Senior Unsecured 4.851% 07/25/28	03/27/2025	Various		24,992,828	24,920,000	154,375	1.E FE
46647P-DU-7	JPMorgan Chase & Co Senior Unsecured 5.299% 07/24/29	03/10/2025	Goldman Sachs		29,153,795	28,590,000	197,790	1.E FE
46647P-DX-1	JPMorgan Chase & Co Senior Unsecured 6.087% 10/23/29	03/27/2025	Goldman Sachs		20,009,339	19,140,000	501,620	1.E FE
46647P-EG-7	JPMorgan Chase & Co Senior Unsecured 5.581% 04/22/30	03/27/2025	Various		30,001,087	29,230,000	642,497	1.F FE
46647P-EJ-1	JPMorgan Chase & Co Senior Unsecured 4.995% 07/22/30	02/21/2025	Morgan Stanley		37,520,742	37,490,000	166,456	1.E FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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46647P-EQ-5	JPMorgan Chase & Co Senior Unsecured 4.603% 10/22/30	03/27/2025	Goldman Sachs		31,563,669	31,850,000	635,291	1.E FE
46647P-EV-4	JPMorgan Chase & Co Senior Unsecured 5.140% 01/24/31	03/31/2025	Various		62,539,300	62,300,000	207,042	1.E FE
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29	02/21/2025	Morgan Stanley		6,232,131	6,560,000	36,217	1.F FE
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32	01/31/2025	BNP Paribas		8,787,330	9,000,000	92,150	1.F FE
501044-DM-0	Kroger Co/The Senior Unsecured 5.400% 01/15/49	01/29/2025	Midland AAM		4,025,387	4,250,000	8,925	2.B FE
502431-AN-9	L3Harris Technologies Inc Senior Unsecured 1.800% 01/15/31	02/13/2025	Goldman Sachs		8,291,400	10,000,000	14,500	2.B FE
502431-AS-8	L3Harris Technologies Inc Senior Unsecured 5.050% 06/01/29	02/21/2025	Morgan Stanley		18,754,854	18,690,000	217,609	2.B FE
502431-AT-6	L3Harris Technologies Inc Senior Unsecured 5.250% 06/01/31	03/14/2025	MUFG Securities Americas Inc		10,127,100	10,000,000	154,583	2.B FE
50540R-AW-2	Laboratory Corp of America Hol Senior Unsecured 2.950% 12/01/29	02/21/2025	Morgan Stanley		6,243,278	6,840,000	46,522	2.B FE
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29	02/21/2025	Morgan Stanley		6,250,290	6,360,000	18,565	2.B FE
548661-EN-3	Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62	03/27/2025	Goldman Sachs		21,434,983	22,250,000	46,601	2.A FE
548661-ES-2	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63	03/10/2025	Goldman Sachs		943,525	940,000	24,440	2.A FE
55336V-AP-5	MPLX LP Senior Unsecured 4.900% 04/15/58	03/27/2025	Various		12,473,475	15,320,000	304,350	2.B FE
55336V-AS-9	MPLX LP Senior Unsecured 4.800% 02/15/29	03/14/2025	BNP Paribas		14,955,450	15,000,000	64,000	2.B FE
55336V-BQ-2	MPLX LP Senior Unsecured 2.650% 08/15/30	02/13/2025	Goldman Sachs		17,548,600	20,000,000	263,528	2.B FE
55336V-BU-3	MPLX LP Senior Unsecured 4.950% 09/01/32	01/31/2025	BNP Paribas		8,758,080	9,000,000	188,100	2.B FE
55336V-BW-9	MPLX LP Senior Unsecured 5.650% 03/01/53	02/21/2025	Morgan Stanley		6,258,294	6,690,000	181,643	2.B FE
55336V-BX-7	MPLX LP Senior Unsecured 5.500% 06/01/34	02/21/2025	Morgan Stanley		12,517,778	12,620,000	160,029	2.B FE
55336V-BZ-2	MPLX LP Senior Unsecured 5.950% 04/01/55	03/27/2025	Goldman Sachs		31,588,489	32,290,000	23,628	2.B FE
56585A-BL-5	Marathon Petroleum Corp Senior Unsecured 5.700% 03/01/35	03/10/2025	Goldman Sachs		2,058,241	2,050,000	10,062	2.B FE
57169*-BL-0	Mars Inc SR NTS SER X 4.070% 03/29/37	02/06/2025	Midland AAM		2,709,047	3,000,000	43,074	1.E
57169*-BM-8	Mars Inc SR NTS SER Y-1 4.270% 03/29/42	02/06/2025	Midland AAM		1,767,514	2,000,000	30,127	1.E
571748-BH-4	Marsh & McLennan Cos Inc Senior Unsecured 4.750% 03/15/39	01/29/2025	Midland AAM		1,859,669	2,000,000	35,361	1.G FE
571903-BG-7	Marriott International Inc/MD Senior Unsecured 2.850% 04/15/31	02/07/2025	HSBC SECURITIES (USA) INC		8,791,300	10,000,000	91,042	2.B FE
571903-BL-6	Marriott International Inc/MD Senior Unsecured 4.900% 04/15/29	02/21/2025	Morgan Stanley		12,505,250	12,500,000	219,479	2.B FE
571903-BR-3	Marriott International Inc/MD Senior Unsecured 4.800% 03/15/30	03/21/2025	Morgan Stanley		12,483,375	12,500,000	15,000	2.B FE
571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	02/25/2025	Bank of America		19,906,280	20,000,000		2.B FE
57629T-BV-8	MassMutual Global Funding II Secured 4.950% 01/10/30	02/21/2025	Morgan Stanley		5,753,489	5,740,000	34,727	1.B FE
58013M-FC-3	McDonald's Corp Senior Unsecured 4.450% 03/01/47	01/29/2025	Midland AAM		847,850	1,000,000	18,294	2.A FE
58769J-BE-6	Mercedes-Benz Finance North Am Senior Unsecured 4.750% 03/31/28	03/26/2025	Goldman Sachs		29,996,700	30,000,000		1.F Z
61690U-8E-3	Morgan Stanley Bank NA Senior Unsecured 4.968% 07/14/28	03/27/2025	Goldman Sachs		25,018,211	24,830,000	253,564	1.D FE
617446-8L-6	Morgan Stanley Senior Unsecured 2.699% 01/22/31	01/21/2025	BNP Paribas		4,445,850	5,000,000		1.E FE
61747Y-EF-8	Morgan Stanley Subordinated 2.484% 09/16/36	02/21/2025	Morgan Stanley		4,260,044	5,160,000	56,254	2.A FE
61747Y-FD-2	Morgan Stanley Senior Unsecured 5.164% 04/20/29	03/10/2025	Various		50,061,043	49,540,000	941,430	1.E FE
61747Y-FH-3	Morgan Stanley Senior Unsecured 6.407% 11/01/29	03/27/2025	Various		50,013,365	47,560,000	1,100,064	1.E FE
61747Y-FK-6	Morgan Stanley Senior Unsecured 5.173% 01/16/30	03/10/2025	Various		37,582,044	37,150,000	263,264	1.E FE
61747Y-FQ-3	Morgan Stanley Senior Unsecured 5.656% 04/18/30	03/10/2025	Various		62,125,911	60,460,000	1,293,098	1.E FE
61747Y-FS-9	Morgan Stanley Senior Unsecured 5.042% 07/19/30	03/27/2025	Various		32,486,809	32,350,000	253,149	1.E FE
61747Y-FU-4	Morgan Stanley Senior Unsecured 4.654% 10/18/30	03/27/2025	Various		67,192,729	68,010,000	1,315,288	1.E FE
61748U-AE-2	Morgan Stanley Senior Unsecured 5.230% 01/15/31	01/17/2025	Various		12,001,934	12,000,000		1.E Z
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	03/27/2025	Goldman Sachs		20,014,989	19,840,000	444,003	2.C FE
61774A-AF-0	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	02/18/2025	Tax Free Exchange		108,953,006	109,500,000	1,702,269	2.C FE
631005-BJ-3	Narragansett Electric Co/The SENIOR 3.395% 04/09/30	03/04/2025	Various		7,194,890	7,724,000	98,047	1.G FE
63111X-AL-5	Nasdaq Inc Senior Unsecured 6.100% 06/28/63	03/27/2025	Goldman Sachs		6,219,406	6,200,000	94,550	2.B FE
637432-PB-5	National Rural Utilities Coope Subordinated 7.125% 09/15/53	03/04/2025	ALRE - MSPL Trust AAM - AFS		7,810,725	7,500,000	250,859	2.A FE
63743H-FS-6	National Rural Utilities Coope Senior Unsecured 5.150% 06/15/29	02/21/2025	Morgan Stanley		6,253,604	6,180,000	61,002	1.F FE
64110L-AV-8	Netflix Inc Senior Unsecured 4.875% 06/15/30	02/07/2025	HSBC SECURITIES (USA) INC		9,965,400	10,000,000	74,479	2.A FE
64952W-EG-4	New York Life Global Funding Senior Secured 1.850% 08/01/31	01/29/2025	Midland AAM		3,570,791	4,300,000	39,333	1.A FE
64952W-EY-5	New York Life Global Funding Secured 4.850% 01/09/28	02/21/2025	Morgan Stanley		9,482,669	9,440,000	57,230	1.A FE
64952W-FD-0	New York Life Global Funding Senior Secured 4.900% 06/13/28	02/21/2025	Morgan Stanley		6,244,714	6,210,000	60,013	1.A FE
64952W-FE-8	New York Life Global Funding Secured 5.000% 01/09/34	01/29/2025	Midland AAM		8,701,586	8,800,000	24,444	1.A FE
64952W-FF-5	New York Life Global Funding Secured 4.700% 01/29/29	03/27/2025	Various		25,197,526	25,230,000	67,049	1.A FE
64952W-FK-4	New York Life Global Funding Secured 4.600% 12/05/29	02/21/2025	Morgan Stanley		6,242,859	6,300,000	63,595	1.A FE
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77	02/21/2025	Morgan Stanley		6,243,407	6,450,000	71,380	2.B FE
65339K-BK-5	NextEra Energy Capital Holding Junior Subordinated 5.650% 05/01/79	03/27/2025	Various		12,469,823	12,680,000	258,654	2.B FE
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated 3.800% 03/15/82	02/21/2025	Morgan Stanley		6,243,943	6,520,000	109,427	2.B FE
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54	03/27/2025	Various		25,258,034	24,800,000	457,751	2.B FE

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65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	02/21/2025	Morgan Stanley		12,505,466	12,160,000	157,320	2.B FE
65339K-DE-7	NextEra Energy Capital Holding Junior Subordinated 6.375% 08/15/55	02/21/2025	Morgan Stanley		12,512,276	12,440,000	39,653	2.B FE
65339K-DJ-6	NextEra Energy Capital Holding Senior Unsecured 5.050% 03/15/30	03/14/2025	Various		20,047,800	20,000,000	68,736	2.A FE
65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	03/10/2025	Goldman Sachs		12,470,370	12,190,000	237,688	2.C FE
65473P-AU-9	NiSource Inc Senior Unsecured 5.850% 04/01/55	03/27/2025	Goldman Sachs		6,224,479	6,330,000	1,029	2.B FE
65473Q-BF-9	NiSource Inc Senior Unsecured 4.375% 05/15/47	02/14/2025	Midland AAM		411,931	500,000	5,408	2.B FE
666807-BJ-0	Northrop Grumman Corp Senior Unsecured 3.850% 04/15/45	01/29/2025	Midland AAM		787,530	1,000,000	11,122	2.A FE
66815L-ZU-2	Northwestern Mutual Global Fun Secured 4.960% 01/13/30	02/13/2025	Goldman Sachs		10,005,200	10,000,000	42,711	1.A FE
67080L-AC-9	Nuveen LLC Senior Unsecured 5.550% 01/15/30	02/21/2025	Morgan Stanley		6,247,267	6,130,000	36,857	2.A FE
67080L-AD-7	Nuveen LLC Senior Unsecured 5.850% 04/15/34	03/10/2025	Various		12,536,591	12,260,000	273,879	2.A FE
67090S-AA-6	Nuveen Churchill Direct Lendin Senior Unsecured 6.650% 03/15/30	03/10/2025	Various		93,002,850	92,640,000	149,137	2.C FE
67103H-AF-4	O'Reilly Automotive Inc Senior Unsecured 3.600% 09/01/27	02/21/2025	Morgan Stanley		6,249,806	6,420,000	111,066	2.A FE
674599-DQ-5	Occidental Petroleum Corp Senior Unsecured 7.125% 10/15/27	02/07/2025	MMTL Modco AAM		5,190,475	5,000,000	110,833	2.C FE
67740Q-AH-9	Constellation Insurance Inc SENIOR 6.800% 01/24/30	03/04/2025	ALRE - DFL Trust AAM		4,483,227	4,500,000	34,000	2.C FE
67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A 5.900% 02/15/26	01/01/2025	Interest Capitalization		41	41		2.C
68217F-AA-0	Omnicom Group Inc Senior Unsecured 3.600% 04/15/26	01/06/2025	MMTL Modco AAM		10,349,846	10,500,000	85,050	2.A FE
682680-CC-5	ONEOK Inc Senior Unsecured 4.400% 10/15/29	03/27/2025	Various		12,492,298	12,800,000	261,179	2.B FE
682680-CD-3	ONEOK Inc Senior Unsecured 4.750% 10/15/31	02/07/2025	HSBC SECURITIES (USA) INC		9,668,400	10,000,000	179,444	2.B FE
682680-CG-6	ONEOK Inc Senior Unsecured 5.850% 11/01/64	03/27/2025	Various		18,784,119	19,890,000	539,875	2.B FE
68389X-BN-4	Oracle Corp Senior Unsecured 3.250% 11/15/27	03/06/2025	BNP Paribas		14,510,700	15,000,000	151,667	2.B FE
68389X-CV-5	Oracle Corp Senior Unsecured 5.500% 09/27/64	03/27/2025	Goldman Sachs		14,452,242	15,990,000	2,443	2.B FE
68389X-CZ-6	Oracle Corp Senior Unsecured 5.250% 02/03/32	02/13/2025	Various		29,985,600	30,000,000	42,292	2.B FE
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	03/27/2025	Goldman Sachs		30,028,578	29,460,000	70,745	2.C FE
693475-BX-2	PNC Financial Services Group I Senior Unsecured 5.492% 05/14/30	02/21/2025	Morgan Stanley		12,501,412	12,270,000	187,186	1.G FE
693475-CB-9	PNC Financial Services Group I Senior Unsecured 5.222% 01/29/31	01/24/2025	Various		17,010,717	17,000,000		1.G FE
6944PL-3F-4	Pacific Life Global Funding II Secured 4.850% 02/10/30	02/21/2025	Various		15,681,067	15,770,000	16,272	1.D FE
718172-CW-7	Philip Morris International In Senior Unsecured 5.625% 11/17/29	03/06/2025	BNP Paribas		15,601,800	15,000,000	257,813	1.F FE
718172-DA-4	Philip Morris International In Senior Unsecured 5.125% 02/15/30	02/21/2025	Morgan Stanley		12,503,305	12,380,000	15,862	1.F FE
718546-AL-8	Phillips 66 Senior Unsecured 4.875% 11/15/44	03/10/2025	Goldman Sachs		4,262,035	4,850,000	76,185	2.A FE
718547-AX-0	Phillips 66 Co Senior Unsecured 5.500% 03/15/55	03/27/2025	Various		18,443,304	20,100,000	370,420	2.A FE
74256L-EY-1	Principal Life Global Funding Senior Secured 5.100% 01/25/29	02/21/2025	Morgan Stanley		12,006,471	11,930,000	49,012	1.E FE
743263-AE-5	Progress Energy Inc Senior Unsecured 7.750% 03/01/31	01/29/2025	Midland AAM		2,550,425	2,250,000	71,688	2.B FE
744320-BF-8	Prudential Financial Inc Junior Subordinated 5.700% 09/15/48	03/04/2025	AEL FWH AAM		1,000,984	1,000,000	26,758	2.B FE
744320-BQ-7	Prudential Financial Inc Senior Unsecured 6.200% 11/15/40	01/29/2025	Midland AAM		2,627,666	2,500,000	31,861	1.G FE
745332-CG-9	Puget Sound Energy Inc Senior Secured 4.300% 05/20/45	02/14/2025	Midland AAM		408,752	500,000	5,017	1.F FE
74762E-AK-8	Quanta Services Inc Senior Unsecured 4.750% 08/09/27	02/21/2025	Morgan Stanley		6,250,626	6,270,000	12,409	2.C FE
74834L-BF-6	Quest Diagnostics Inc Senior Unsecured 4.625% 12/15/29	02/21/2025	Morgan Stanley		6,267,544	6,320,000	56,024	2.A FE
759351-AN-9	Reinsurance Group of America I Senior Unsecured 3.900% 05/15/29	02/21/2025	Morgan Stanley		6,255,484	6,520,000	69,927	2.A FE
759351-AS-8	Reinsurance Group of America I Senior Unsecured 5.750% 09/15/34	02/21/2025	Morgan Stanley		6,261,391	6,180,000	156,946	2.A FE
759351-AT-6	Reinsurance Group of America I Subordinated 6.650% 09/15/55	02/27/2025	Various		42,766,500	42,700,000		2.B FE
76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYN TL B 1L USD 6.070% 03/04/32	03/04/2025	Tax Free Exchange		1,081,809	1,082,242		2.C FE
76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31	02/07/2025	Various		19,259,940	19,000,000	74,556	1.E FE
76209P-AF-0	RGA Global Funding Secured 5.050% 12/06/31	02/21/2025	Morgan Stanley		12,493,984	12,680,000	138,740	1.E FE
76209P-AG-8	RGA Global Funding Secured 5.250% 01/09/30	03/14/2025	Various		39,022,056	38,610,000	335,758	1.E FE
79587J-2B-8	Sammons Financial Group Global Secured 5.050% 01/10/28	03/10/2025	Various		22,592,948	22,400,000	186,064	1.E FE
79588T-AE-0	Sammons Financial Group Inc Senior Unsecured 4.750% 04/08/32	03/21/2025	Morgan Stanley		10,338,790	11,000,000	240,931	2.A FE
806851-AP-6	Schlumberger Holdings Corp Senior Unsecured 4.850% 05/15/33	03/17/2025	Tax Free Exchange		23,048,144	23,170,000	380,825	1.F FE
808513-CD-5	Charles Schwab Corp/The Senior Unsecured 5.643% 05/19/29	02/21/2025	Morgan Stanley		12,498,407	12,190,000	181,524	1.F FE
81211K-AY-6	Sealed Air Corp SENIOR 4.000% 12/01/27	01/09/2025	Jackson Ntl FWH - AAM		4,917,145	5,143,000	21,715	3.B FE
816851-BJ-7	Sempra Senior Unsecured 4.000% 02/01/48	02/14/2025	Midland AAM		372,232	500,000	722	2.B FE
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	03/27/2025	Goldman Sachs		30,011,814	29,400,000	90,242	2.C FE
829932-AB-8	Sixth Street Lending Partners Sr Unsecured 6.500% 03/11/29	01/21/2025	Tax Free Exchange		182,033,720	182,700,000	4,288,375	2.C FE
829932-AD-4	Sixth Street Lending Partners Sr Unsecured 5.750% 01/15/30	02/07/2025	Barclays		4,967,450	5,000,000	19,965	2.C FE
829932-AD-4	Sixth Street Lending Partners Sr Unsecured 5.750% 01/15/30	01/20/2025	Tax Free Exchange		98,042,660	98,200,000	78,424	2.C FE
829932-AE-2	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	03/10/2025	Various		88,537,148	88,350,000	335,866	2.C FE
837004-CJ-7	Dominion Energy South Carolina Secured 5.100% 06/01/65	03/27/2025	Goldman Sachs		6,218,083	7,140,000	118,346	1.F FE
842587-DE-4	Southern Co/The Senior Unsecured 3.700% 04/30/30	01/31/2025	BNP Paribas		8,479,710	9,000,000	86,025	2.A FE

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842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	03/10/2025	Goldman Sachs		12,459,103	12,850,000	235,583	2.B FE
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41	01/29/2025	Midland AAM		935,261	1,000,000	19,169	2.A FE
845743-BN-2	Southwestern Public Service Co Secured 4.500% 08/15/41	01/29/2025	Midland AAM		862,428	1,000,000	20,500	1.G FE
87264A-BZ-7	T-Mobile USA Inc Senior Unsecured 1.500% 02/15/26	01/06/2025	MMTL Modco AAM		12,434,918	12,900,000	75,788	2.B FE
87264A-CX-1	T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62	03/27/2025	Goldman Sachs		6,211,648	6,400,000	13,404	2.B FE
87268L-AA-5	TR Finance LLC Senior Unsecured 3.350% 05/15/26	03/20/2025	Tax Free Exchange		6,097,607	6,200,000	72,118	2.A FE
87268L-AB-3	TR Finance LLC Senior Unsecured 5.850% 04/15/40	03/20/2025	Tax Free Exchange		25,021,606	24,459,000	616,061	2.A FE
87268L-AC-1	TR Finance LLC Senior Unsecured 4.500% 05/23/43	03/20/2025	Tax Free Exchange		8,548,219	8,500,000	124,313	2.A FE
87268L-AD-9	TR Finance LLC Senior Unsecured 5.650% 11/23/43	03/20/2025	Tax Free Exchange		5,191,890	5,000,000	91,813	2.A FE
87268L-AE-7	TR Finance LLC Senior Unsecured 5.500% 08/15/35	03/20/2025	Tax Free Exchange		13,394,497	12,300,000	65,771	2.A FE
87612B-BS-0	Targa Resources Partners LP / Senior Unsecured 4.875% 02/01/31	01/31/2025	BNP Paribas		6,808,060	7,000,000	2,844	2.B FE
87612G-AN-1	Targa Resources Corp Senior Unsecured 6.125% 05/15/55	03/27/2025	Goldman Sachs		6,237,076	6,330,000	33,386	2.B FE
88104L-AG-8	TerraForm Power Operating LLC SENIOR 4.750% 01/15/30	02/13/2025	ALRe Corporate AAM		7,972,071	8,600,000	31,772	3.C FE
88339W-AB-2	Williams Cos Inc/The Senior Unsecured 4.900% 03/15/29	02/21/2025	Morgan Stanley		12,504,063	12,530,000	271,170	2.B FE
88732J-AU-2	Time Warner Cable LLC Senior Secured 6.750% 06/15/39	02/21/2025	Morgan Stanley		12,455,081	12,510,000	161,848	2.C FE
88732J-AY-4	Time Warner Cable LLC Senior Secured 5.875% 11/15/40	03/27/2025	Goldman Sachs		37,584,046	41,000,000	852,196	2.C FE
88732J-BB-3	Time Warner Cable LLC Senior Secured 5.500% 09/01/41	03/27/2025	Goldman Sachs		31,408,209	35,920,000	92,486	2.C FE
88732J-BD-9	Time Warner Cable LLC Secured 4.500% 09/15/42	02/21/2025	Morgan Stanley		6,258,956	8,150,000	161,981	2.C FE
893473-AC-2	TRANSAMERICA CAPITAL III Junior Subordinated 7.625% 11/15/37	01/06/2025	AAIA NonModco AAM		5,259,176	4,965,000	53,632	2.B FE
902494-BC-6	Tyson Foods Inc Senior Unsecured 3.550% 06/02/27	03/06/2025	Various		32,060,913	32,840,000	291,187	2.B FE
902494-BK-8	Tyson Foods Inc Senior Unsecured 4.350% 03/01/29	03/27/2025	Various		18,764,471	19,170,000	288,532	2.B FE
902494-BL-6	Tyson Foods Inc Senior Unsecured 5.400% 03/15/29	03/21/2025	Morgan Stanley		12,766,250	12,500,000	16,875	2.B FE
91324P-BK-7	UnitedHealth Group Inc Senior Unsecured 6.875% 02/15/38	03/21/2025	Morgan Stanley		11,537,100	10,000,000	74,479	1.F FE
91324P-EL-2	UnitedHealth Group Inc Senior Unsecured 4.950% 05/15/62	03/10/2025	Goldman Sachs		10,110,558	11,440,000	182,468	1.F FE
91324P-ET-5	UnitedHealth Group Inc Senior Unsecured 6.050% 02/15/63	03/27/2025	Goldman Sachs		31,334,651	30,420,000	178,315	1.F FE
91324P-FD-9	UnitedHealth Group Inc Senior Unsecured 5.500% 04/15/64	03/27/2025	Goldman Sachs		21,167,395	22,580,000	562,305	1.F FE
91324P-FH-0	UnitedHealth Group Inc Senior Unsecured 4.950% 01/15/32	02/13/2025	Various		18,832,410	19,000,000	62,150	1.F FE
91324P-FM-9	UnitedHealth Group Inc Senior Unsecured 5.750% 07/15/64	03/27/2025	Goldman Sachs		37,436,120	38,350,000	447,150	1.F FE
91913Y-BF-6	Valero Energy Corp Senior Unsecured 5.150% 02/15/30	03/10/2025	Goldman Sachs		6,279,155	6,230,000	30,302	2.B FE
92564R-AE-5	VICI Properties LP / VICI Note SENIOR 4.125% 08/15/30	03/20/2025	Various		11,299,325	12,000,000	44,458	2.C FE
928563-AJ-4	VMware LLC Senior Unsecured 1.400% 08/15/26	03/10/2025	Goldman Sachs		726,157	760,000	768	2.B FE
94973V-AN-7	Elevance Health Inc Senior Unsecured 6.375% 06/15/37	03/21/2025	Morgan Stanley		10,813,800	10,000,000	175,313	2.A FE
95000U-2S-1	Wells Fargo & Co Senior Unsecured 2.393% 06/02/28	02/21/2025	Morgan Stanley		25,002,436	26,380,000	143,790	2.A FE
95000U-2V-4	Wells Fargo & Co Senior Unsecured 3.526% 03/24/28	02/21/2025	Morgan Stanley		25,002,323	25,670,000	377,135	2.A FE
95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29	02/21/2025	Morgan Stanley		24,998,484	24,510,000	110,054	1.E FE
95000U-3G-6	Wells Fargo & Co Senior Unsecured 6.303% 10/23/29	03/27/2025	Goldman Sachs		18,716,881	17,820,000	483,598	1.E FE
95000U-3J-0	Wells Fargo & Co Senior Unsecured 5.198% 01/23/30	03/10/2025	Various		37,069,168	36,610,000	224,497	1.E FE
958254-AK-0	Western Midstream Operating LP Senior Unsecured 4.750% 08/15/28	03/04/2025	ALRE - MSPL Trust AAM - AFS		2,940,348	2,950,000	7,395	2.C FE
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30	02/07/2025	HSBC SECURITIES (USA) INC		9,424,800	10,000,000	10,125	2.C FE
98380M-AA-3	XPLR Infrastructure Operating Senior Unsecured 8.375% 01/15/31	03/26/2025	Various		48,780,061	48,828,000	1,396	3.A FE
98380M-AB-1	XPLR Infrastructure Operating Senior Unsecured 8.625% 03/15/33	03/27/2025	Various		50,580,352	50,778,000	6,037	3.A FE
98388M-AB-3	Xcel Energy Inc Senior Unsecured 1.750% 03/15/27	03/27/2025	Goldman Sachs		6,249,226	6,610,000	4,177	2.A FE
98389B-AH-3	Xcel Energy Inc Senior Unsecured 6.500% 07/01/36	02/14/2025	Midland AAM		579,910	544,000	4,224	2.B FE
98389B-AW-0	Xcel Energy Inc Senior Unsecured 2.600% 12/01/29	03/27/2025	Various		12,496,201	13,890,000	100,231	2.B FE
D2740*-AG-2	Portigon Ag (New York Branch) SUB NTS SER 2 6.030% 01/02/27	01/02/2025	Interest Capitalization		168,117	168,117		1.C Z
D2740*-AH-0	Portigon Ag (New York Branch) SUB NTS SER 12 6.030% 01/02/27	01/02/2025	Interest Capitalization		21,520	21,520		1.C Z
M0479*-AA-6	Aldar Properties PJSC Aldar Properties PJSC 7.000% 05/05/55	01/29/2025	PRIVATE		282,500,000	282,500,000		2.C FE
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR 2.950% 01/25/30	02/07/2025	Various		14,479,440	16,000,000	16,225	2.A FE
01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured 5.267% 02/12/34	02/21/2025	Morgan Stanley		6,250,053	6,370,000	11,184	2.A FE
06368B-GS-1	Bank of Montreal Subordinated 3.803% 12/15/32	01/21/2025	BNP Paribas		4,787,000	5,000,000	19,543	2.A FE
11271L-AP-7	Brookfield Finance Inc Senior Unsecured 5.813% 03/03/55	03/10/2025	Goldman Sachs		6,342,536	6,340,000	8,190	1.G FE
13645R-AY-0	Canadian Pacific Railway Co Senior Unsecured 4.000% 06/01/28	02/21/2025	Morgan Stanley		6,257,698	6,410,000	59,114	2.A FE
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	02/27/2025	Various		8,609,253	9,934,000	56,961	2.A FE
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	03/27/2025	Various		18,748,349	22,390,000	82,849	2.B FE
29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	03/04/2025	AEL FWH AAM		995,914	1,000,000	174	2.C FE
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	03/27/2025	Goldman Sachs		36,711,869	35,870,000	536,431	2.C FE
67077M-AW-8	Nutrien Ltd Senior Unsecured 2.950% 05/13/30	03/04/2025	ALRE - DFL Trust AAM		2,752,094	3,000,000	27,288	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
78017D-AC-2	Royal Bank of Canada Senior Unsecured 5.153% 02/04/31	01/21/2025	Royal Bank of Canada		14,000,000	14,000,000		1.E FE
78017D-AF-5	Royal Bank of Canada Senior Unsecured 4.715% 03/27/28	03/28/2025	Various		50,065,450	50,000,000	13,097	1.E FE
89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	02/18/2025	STAR Modco AAM		4,903,907	5,000,000	138,125	3.A FE
89352H-AW-9	TransCanada PipeLines Ltd Senior Unsecured 4.250% 05/15/28	01/09/2025	Jackson Ntl FWH - AAM		976,278	1,000,000	6,375	2.B FE
89356B-AC-2	Transcanada Trust Junior Subordinated 5.300% 03/15/77	01/06/2025	MMTL Modco AAM		3,852,550	4,000,000	64,778	2.C FE
97263C-AA-9	Wilton RE Ltd Subordinated 6.000% Perpet.	01/09/2025	Jackson Ntl FWH - AAM		16,281,000	16,200,000	207,900	3.B FE
000000-00-0	TATA CAPITAL LTD TATA CAPITAL LTD 5.450% 08/16/27	03/26/2025	PRIVATE		13,881,010	14,300,000	81,252	2.C Z
000000-00-0	TATA CAPITAL LTD TATA CAPITAL LTD 5.450% 09/03/27	03/26/2025	PRIVATE		13,881,010	14,300,000	51,253	2.C Z
000000-00-0	TATA CAPITAL LTD TATA CAPITAL LTD 5.450% 10/04/27	03/26/2025	PRIVATE		4,659,360	4,800,000	58,246	2.C Z
000000-00-0	JT International Financial Ser Senior Unsecured 3.875% 09/28/28	02/21/2025	Morgan Stanley		6,263,827	6,480,000	102,533	1.F Z
000000-00-0	Red Dorsal Finance Ltd Senior Secured 5.875% 10/12/31	03/26/2025	ALRE - DFL Trust AAM		15,056,035	15,339,822	185,250	2.C FE
000000-00-0	AXA SA Subordinated 5.331% 01/17/47	03/27/2025	Goldman Sachs		12,492,321	12,470,000	129,593	1.G Z
000000-00-0	Allianz SE Subordinated 5.100% 01/30/49	03/10/2025	Goldman Sachs		6,220,088	6,200,000	36,890	1.E FE
000000-00-0	Allianz SE Unsecured 6.350% 09/06/53	03/26/2025	Goldman Sachs		8,783,880	8,400,000	31,115	1.E Z
00084D-BD-1	ABN AMRO Bank NV Senior Non Preferred 4.988% 12/03/28	03/06/2025	BNP Paribas		20,099,600	20,000,000	260,484	2.A FE
00131L-AK-1	AIA Group Ltd Subordinated 3.200% 09/16/40	03/17/2025	AARE Surplus AAM		768,010	1,000,000	89	1.F FE
00135T-AE-4	AIB Group PLC Senior Unsecured 5.871% 03/28/35	02/21/2025	Morgan Stanley		12,483,516	12,300,000	292,865	2.B FE
00182Y-AA-3	ANZ Bank New Zealand Ltd Subordinated 5.548% 08/11/32	02/07/2025	MMTL Modco AAM		5,029,815	5,000,000	135,618	1.G FE
00182Y-AC-9	ANZ Bank New Zealand Ltd Subordinated 5.898% 07/10/34	02/21/2025	Morgan Stanley		6,249,377	6,120,000	44,117	1.G FE
00185A-AB-0	Aon Global Ltd Senior Unsecured 4.250% 12/12/42	01/29/2025	Midland AAM		805,346	1,000,000	5,549	2.A FE
01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	03/26/2025	ALRE - DFL Trust AAM		550,413	713,548	16,143	2.C FE
020564-AE-0	Alpek SAB de CV Senior Unsecured 3.250% 02/25/31	03/26/2025	ALRE - DFL Trust AAM		1,442,242	1,670,000	4,674	2.C FE
04342J-AA-5	ASB Bank Ltd Subordinated 5.284% 06/17/32	02/07/2025	MMTL Modco AAM		3,991,075	4,000,000	29,356	1.F FE
052528-AR-7	Australia & New Zealand Bankin Subordinated 5.731% 09/18/34	02/21/2025	Morgan Stanley		12,489,555	12,350,000	306,704	1.G FE
05523R-AH-0	BAE Systems PLC Senior Unsecured 5.000% 03/26/27	03/06/2025	BNP Paribas		15,130,950	15,000,000	335,417	2.A FE
05523R-AK-3	BAE Systems PLC Senior Unsecured 5.250% 03/26/31	03/21/2025	Morgan Stanley		15,299,700	15,000,000	389,375	2.A FE
05530Q-AQ-3	BAT International Finance PLC Senior Unsecured 5.931% 02/02/29	02/21/2025	Morgan Stanley		12,497,433	12,090,000	43,820	2.A FE
05565Q-DV-7	BP Capital Markets PLC Subordinated 4.875% Perpet.	03/27/2025	Goldman Sachs		25,017,388	25,970,000	307,683	1.G FE
05571A-AZ-8	BPCE SA Senior Non Preferred 5.876% 01/14/31	01/21/2025	BNP Paribas		5,046,450	5,000,000	10,609	2.A FE
05946K-AL-5	Banco Bilbao Vizcaya Argentari Senior Non Preferred 6.138% 09/14/28	02/21/2025	Morgan Stanley		6,153,720	6,000,000	163,680	2.A FE
05946K-AN-1	Banco Bilbao Vizcaya Argentari Subordinated 7.883% 11/15/34	03/21/2025	Morgan Stanley		12,394,690	11,000,000	310,722	2.B FE
05946K-AQ-4	Banco Bilbao Vizcaya Argentari Senior Preferred 5.381% 03/13/29	02/21/2025	Morgan Stanley		12,572,360	12,400,000	298,406	1.G FE
05946K-AR-2	Banco Bilbao Vizcaya Argentari Senior Non Preferred 6.033% 03/13/35	02/21/2025	Morgan Stanley		8,374,414	8,200,000	221,244	2.A FE
059520-AC-0	Banco de Chile Senior Unsecured 2.990% 12/09/31	03/26/2025	ALRE - MSPL Trust AAM - AFS		2,624,013	3,000,000	26,661	1.F FE
05964H-AF-2	Banco Santander SA Senior Non Preferred 3.800% 02/23/28	02/21/2025	Morgan Stanley		5,809,500	6,000,000	633	1.G FE
05964H-AS-4	Banco Santander SA Senior Non Preferred 5.294% 08/18/27	02/21/2025	Morgan Stanley		12,490,892	12,400,000	10,941	1.G FE
05964H-AY-1	Banco Santander SA Senior Preferred 6.607% 11/07/28	03/27/2025	Goldman Sachs		30,971,856	29,200,000	755,621	1.E FE
05964H-BA-2	Banco Santander SA Senior Non Preferred 5.552% 03/14/28	02/21/2025	Morgan Stanley		25,070,568	24,800,000	611,954	1.G FE
05964H-BB-0	Banco Santander SA Senior Non Preferred 5.538% 03/14/30	03/10/2025	Various		50,031,332	49,200,000	1,274,786	1.G FE
05964H-BF-1	Banco Santander SA Senior Preferred 5.365% 07/15/28	03/10/2025	Various		37,578,696	37,200,000	247,625	1.E FE
06279J-AD-1	BANK OF IRELAND GROUP PLC Senior Unsecured 5.601% 03/20/30	03/27/2025	Various		24,980,019	24,550,000	310,180	2.A FE
06738E-BK-0	Barclays PLC Subordinated 5.088% 06/20/30	01/21/2025	BNP Paribas		4,863,650	5,000,000	22,613	2.A FE
06738E-BM-6	Barclays PLC Senior Unsecured 2.645% 06/24/31	03/10/2025	Goldman Sachs		6,277,109	7,050,000	39,884	2.A FE
06738E-CK-9	Barclays PLC Senior Unsecured 6.490% 09/13/29	03/27/2025	Goldman Sachs		43,717,735	41,680,000	112,710	2.A FE
06738E-CR-4	Barclays PLC Senior Unsecured 5.690% 03/12/30	03/10/2025	Goldman Sachs		25,084,442	24,470,000	692,304	2.A FE
06738E-CT-0	Barclays PLC Senior Unsecured 4.837% 09/10/28	03/27/2025	Goldman Sachs		4,874,974	4,880,000	11,802	2.A FE
06738E-CU-7	Barclays PLC Senior Unsecured 4.942% 09/10/30	03/14/2025	BNP Paribas		9,922,300	10,000,000	9,609	2.A FE
06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	02/21/2025	Various		47,559,687	47,500,000	2,927	2.A FE
06738E-CZ-6	Barclays PLC Senior Unsecured 5.785% 02/25/36	02/19/2025	Barclays		10,200,000	10,200,000		2.A FE
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	03/26/2025	ALRE - DFL Trust AAM		5,017,232	5,540,000	56,516	2.C FE
09659T-2B-6	BNP Paribas SA Subordinated 2.588% 08/12/35	01/21/2025	BNP Paribas		4,210,900	5,000,000	57,511	2.A FE
09659W-3A-0	BNP Paribas SA Senior Non Preferred 5.786% 01/13/33	02/05/2025	Citadel		30,510,300	30,000,000	110,898	1.G FE
12803R-AC-8	CaixaBank SA Senior Non Preferred 6.840% 09/13/34	03/27/2025	Goldman Sachs		16,296,727	15,060,000	42,921	2.A FE
192714-AE-3	Colbun SA Senior Unsecured 3.150% 01/19/32	03/26/2025	ALRE - DFL Trust AAM		2,624,501	3,000,000	17,588	2.B FE
202712-BS-3	Commonwealth Bank of Australia Subordinated 3.784% 03/14/32	03/14/2025	Various		18,014,800	20,000,000	156,616	1.G FE
21684A-AD-8	Cooperatieve Rabobank UA Subordinated 5.250% 08/04/45	02/14/2025	Midland AAM		287,666	300,000	438	2.A FE
21684A-AF-3	Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26	01/06/2025	MMTL Modco AAM		4,898,690	5,000,000	85,938	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
21987B-AR-9	Corp Nacional del Cobre de Chi Senior Unsecured 4.250% 07/17/42	03/26/2025	ALRE - DFL Trust AAM		3,952,579	5,000,000	40,729	2.A FE
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	03/21/2025	Various		23,980,600	25,000,000	452,603	1.G FE
225401-AU-2	UBS Group AG Senior Unsecured 3.091% 05/14/32	02/13/2025	Goldman Sachs		8,773,300	10,000,000	77,275	1.G FE
225401-BG-2	UBS Group AG Senior Unsecured 6.301% 09/22/34	02/07/2025	MMTL Modco AAM		12,311,144	11,600,000	274,094	1.G FE
23341C-AE-3	DNB Bank ASA Senior Preferred 4.853% 11/05/30	02/21/2025	Morgan Stanley		12,490,556	12,580,000	184,848	1.D FE
23636A-BG-5	Danske Bank A/S Senior Preferred 5.427% 03/01/28	02/21/2025	Morgan Stanley		12,508,327	12,350,000	322,085	1.E FE
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	03/10/2025	Various		25,027,678	24,400,000	354,322	1.G FE
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	03/04/2025	ALRE - DFL Trust AAM		1,030,405	1,000,000	475	1.G FE
23636A-BJ-9	Danske Bank A/S Senior Non Preferred 4.613% 10/02/30	03/27/2025	Various		43,757,304	44,530,000	976,421	1.G FE
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	02/26/2025	Goldman Sachs		49,964,000	50,000,000		2.A FE
251526-BN-8	Deutsche Bank AG/New York NY Subordinated 4.875% 12/01/32	03/10/2025	Goldman Sachs		6,247,682	6,360,000	86,125	2.C FE
251526-CD-9	Deutsche Bank AG/New York NY Senior Non Preferred 3.547% 09/18/31	02/21/2025	Morgan Stanley		12,500,230	13,710,000	210,727	2.A FE
251526-CF-4	Deutsche Bank AG/New York NY Unsecured 3.729% 01/14/32	03/21/2025	Morgan Stanley		10,770,360	12,000,000	87,010	2.C FE
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	03/27/2025	Goldman Sachs		25,029,214	23,930,000	274,732	2.A FE
251526-CU-1	Deutsche Bank AG/New York NY Senior Non Preferred 6.819% 11/20/29	03/27/2025	Goldman Sachs		25,027,887	23,610,000	534,435	2.A FE
251526-CV-9	Deutsche Bank AG/New York NY Senior Non Preferred 5.706% 02/08/28	02/21/2025	Morgan Stanley		12,490,918	12,340,000	31,294	2.A FE
251526-CW-7	Deutsche Bank AG/New York NY Senior Preferred 5.414% 05/10/29	02/21/2025	Morgan Stanley		12,495,266	12,310,000	192,534	1.F FE
251526-CX-5	Deutsche Bank AG/New York NY Senior Non Preferred 4.999% 09/11/30	03/14/2025	Various		34,951,512	35,260,000	295,109	2.A FE
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	03/10/2025	Various		25,086,646	25,690,000	315,091	2.A FE
25160P-AQ-0	Deutsche Bank AG/New York NY Senior Non Preferred 5.373% 01/10/29	03/27/2025	Various		68,392,968	67,730,000	694,357	2.A FE
268317-AU-8	Electricite de France SA Senior Unsecured 4.500% 09/21/28	02/21/2025	Morgan Stanley		12,499,777	12,710,000	243,079	2.A FE
268317-AY-0	Electricite de France SA Senior Unsecured 5.650% 04/22/29	01/21/2025	BNP Paribas		5,091,700	5,000,000	70,625	2.A FE
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	03/27/2025	Various		37,186,524	39,570,000	917,640	2.A FE
26835P-AH-3	EDP FINANCE BV Senior Unsecured 1.710% 01/24/28	02/21/2025	Morgan Stanley		6,239,448	6,840,000	9,747	2.B FE
28504D-AG-8	Electricite de France SA Senior Unsecured 6.375% 01/13/55	02/21/2025	Morgan Stanley		2,499,450	2,500,000	18,151	2.A FE
29278G-AF-5	Enel Finance International NV Senior Unsecured 3.500% 04/06/28	03/10/2025	Various		25,004,515	26,050,000	370,974	2.A FE
29278G-BD-9	Enel Finance International NV Senior Unsecured 5.125% 06/26/29	03/27/2025	Various		24,987,742	24,900,000	265,666	2.A FE
29286D-AA-3	Engie SA Senior Unsecured 5.250% 04/10/29	03/21/2025	Various		25,391,500	25,000,000	587,708	2.A FE
29359U-AD-1	Enstar Group Ltd Jr Subordinated 7.500% 04/01/45	03/24/2025	Various		35,702,883	35,602,000	1,301	2.C FE
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR 4.875% 06/30/30	02/13/2025	ALRe Corporate AAM		28,312,965	30,000,000	174,688	2.C FE
358070-AB-6	Fresnillo PLC Senior Unsecured 4.250% 10/02/50	03/26/2025	ALRE - DFL Trust AAM		727,624	1,000,000	20,542	2.B FE
37959D-AB-0	Globo Comunicacao e Participac Senior Unsecured 4.875% 01/22/30	03/04/2025	ALRE - DFL Trust AAM		16,706,363	18,000,000	102,375	3.B FE
40049J-AT-4	Grupo Televisa SAB Senior Unsecured 8.500% 03/11/32	03/26/2025	ALRE - DFL Trust AAM		412,491	375,000	1,328	2.C FE
40053X-AA-7	Grupo Energia Bogota SA ESP Senior Unsecured 4.875% 05/15/30	03/26/2025	Various		9,419,094	9,615,000	170,566	2.B FE
45262B-AG-8	Imperial Brands Finance PLC Senior Unsecured 5.500% 02/01/30	03/27/2025	Various		37,560,191	36,880,000	225,222	2.B FE
45262B-AH-6	Imperial Brands Finance PLC Senior Unsecured 5.875% 07/01/34	03/27/2025	Various		12,484,827	12,410,000	141,739	2.B FE
456837-AM-5	ING Groep NV Senior Unsecured 4.550% 10/02/28	02/21/2025	Morgan Stanley		12,488,330	12,660,000	227,212	1.G FE
456837-AQ-6	ING Groep NV Senior Unsecured 4.050% 04/09/29	02/21/2025	Morgan Stanley		5,764,572	5,970,000	90,669	1.G FE
456837-BB-8	ING Groep NV Senior Unsecured 4.017% 03/28/28	02/21/2025	Morgan Stanley		12,497,108	12,710,000	207,061	1.G FE
456837-BL-6	ING Groep NV Senior Unsecured 5.335% 03/19/30	03/27/2025	Various		35,067,259	34,690,000	509,743	1.G FE
456837-BR-3	ING Groep NV Senior Unsecured 5.066% 03/25/31	03/18/2025	Morgan Stanley		34,000,000	34,000,000		2.A FE
456837-BS-1	ING Groep NV Senior Unsecured 5.525% 03/25/36	03/18/2025	Morgan Stanley		6,914,000	6,914,000		2.A FE
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	03/27/2025	Goldman Sachs		16,106,648	14,610,000	350,640	2.B FE
46115H-CF-2	Intesa Sanpaolo SpA Senior Preferred 7.800% 11/28/53	03/10/2025	Various		25,096,294	21,400,000	438,091	2.B FE
46590X-AU-0	JBS USA Holding Lux Sarl/ JBS Senior Unsecured 3.625% 01/15/32	01/09/2025	Jackson Ntl FWH - AAM		3,502,216	4,000,000	70,083	2.C FE
48241F-AD-6	KBC Group NV Senior Unsecured 4.932% 10/16/30	03/10/2025	Various		25,037,241	25,170,000	470,587	1.G FE
539439-AQ-2	Lloyds Banking Group PLC Senior Unsecured 3.574% 11/07/28	03/06/2025	BNP Paribas		19,402,400	20,000,000	238,267	1.G FE
539439-AX-7	Lloyds Banking Group PLC Senior Unsecured 5.871% 03/06/29	03/27/2025	Goldman Sachs		37,502,590	36,440,000	130,741	1.G FE
53944Y-AX-1	Lloyds Banking Group PLC Senior Unsecured 5.679% 01/05/35	02/21/2025	Morgan Stanley		12,506,714	12,390,000	95,772	1.G FE
53944Y-BA-0	Lloyds Banking Group PLC Senior Unsecured 5.721% 06/05/30	03/27/2025	Various		37,494,995	36,550,000	590,323	1.G FE
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	03/26/2025	ALRE - DFL Trust AAM		769,028	789,400	4,665	2.C FE
63861V-AE-7	Nationwide Building Society Sr Non Preferred 3.960% 07/18/30	02/21/2025	Morgan Stanley		6,254,006	6,550,000	25,938	1.G FE
63861V-AK-3	Nationwide Building Society Senior Preferred 5.127% 07/29/29	03/27/2025	Various		24,984,733	24,820,000	148,316	1.E FE
639057-AF-5	NatWest Group PLC Senior Unsecured 5.516% 09/30/28	02/21/2025	Morgan Stanley		12,489,277	12,320,000	271,828	1.G FE
639057-AK-4	NatWest Group PLC Senior Unsecured 5.808% 09/13/29	03/27/2025	Various		25,004,497	24,340,000	346,034	1.G FE
639057-AP-3	NatWest Group PLC Subordinated 6.475% 06/01/34	03/10/2025	Various		25,014,432	24,110,000	396,648	2.A FE
639057-AS-7	NatWest Group PLC Senior Unsecured 4.964% 08/15/30	03/27/2025	Goldman Sachs		30,572,175	30,580,000	151,944	1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
63906Y-AJ-7	NatWest Markets PLC Senior Unsecured 5.410% 05/17/29	03/27/2025	Goldman Sachs		12,490,499	12,230,000	240,765	1.E FE
63906Y-AP-3	NatWest Markets PLC Senior Unsecured 5.022% 03/21/30	03/18/2025	ROYAL BANK OF SCOTLAND		40,000,000	40,000,000		1.E FE
68560E-AB-4	Orbia Advance Corp SAB de CV Senior Unsecured 2.875% 05/11/31	03/26/2025	ALRE - DFL Trust AAM		4,176,875	5,000,000	53,906	2.C FE
69370R-AG-2	Pertamina Persero PT Senior Unsecured 4.175% 01/21/50	03/26/2025	ALRE - DFL Trust AAM		367,715	500,000	3,769	2.B FE
71568P-AC-3	Perusahaan Perseroan Persero P Senior Unsecured 4.125% 05/15/27	01/09/2025	Jackson Ntl FWH - AAM		3,435,153	3,530,000	21,842	2.B FE
74977R-DN-1	Cooperatieve Rabobank UA Senior Non Preferred 3.649% 04/06/28	02/21/2025	Morgan Stanley		18,993,980	19,490,000	272,623	1.G FE
74977R-DR-2	Cooperatieve Rabobank UA Senior Non Preferred 4.655% 08/22/28	03/27/2025	Various		36,999,716	37,140,000	119,822	1.G FE
74977R-DS-0	Cooperatieve Rabobank UA COOPERATIEVE RABOBANK UA 5.564% 02/28/29	03/27/2025	Goldman Sachs		6,256,598	6,120,000	28,376	1.G FE
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	02/21/2025	Various		22,610,096	22,310,000	555,350	1.G FE
74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	01/13/2025	Morgan Stanley		25,000,000	25,000,000		1.G FE
75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured 5.800% 04/01/35	03/10/2025	Goldman Sachs		6,277,978	6,130,000	15,802	1.G FE
780097-BL-4	NatWest Group PLC Senior Unsecured 4.445% 05/08/30	02/21/2025	Various		17,328,701	17,830,000	213,604	1.G FE
780097-BP-5	NatWest Group PLC Senior Unsecured 3.073% 05/22/28	02/21/2025	Morgan Stanley		18,741,645	19,500,000	153,138	1.G FE
78009P-EH-0	NatWest Group PLC Senior Unsecured 5.076% 01/27/30	03/10/2025	Goldman Sachs		25,068,324	24,900,000	154,480	1.G FE
78448T-AH-5	SMBC Aviation Capital Finance Senior Unsecured 5.450% 05/03/28	03/04/2025	ALRE - MSPL Trust AAM - AFS		1,018,661	1,000,000	18,318	2.A FE
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	02/26/2025	Various		29,632,106	28,700,000	173,078	2.A FE
80281L-AV-7	Santander UK Group Holdings PL Senior Unsecured 5.694% 04/15/31	03/27/2025	Various		32,695,556	32,280,000	227,197	2.A FE
83192P-AA-6	Smith & Nephew PLC Senior Unsecured 2.032% 10/14/30	02/21/2025	Morgan Stanley		6,246,801	7,380,000	54,153	2.B FE
86964W-AF-9	Suzano Austria GmbH Senior Unsecured 6.000% 01/15/29	03/26/2025	Various		10,313,139	10,100,000	104,850	2.C FE
86964W-AH-5	Suzano Austria GmbH Senior Unsecured 5.000% 01/15/30	03/26/2025	ALRE - MSPL Trust AAM - AFS		2,397,449	2,450,000	24,160	2.C FE
86964W-AJ-1	Suzano Austria GmbH Senior Unsecured 3.750% 01/15/31	03/26/2025	ALRE - DFL Trust AAM		3,621,300	4,000,000	29,583	2.C FE
87020P-AY-3	Swedbank AB Senior Non Preferred 5.407% 03/14/29	02/21/2025	Morgan Stanley		6,242,929	6,170,000	148,272	1.G FE
870888Q-AB-0	Swiss RE Subordinated Finance Unsecured 0.000% 04/01/46	03/24/2025	JPM SECURITIES LLC		21,000,000	21,000,000		2.A Z
874060-BN-5	Takeda Pharmaceutical Co Ltd Senior Unsecured 5.800% 07/05/64	03/27/2025	Goldman Sachs		6,229,815	6,410,000	85,716	2.A FE
879385-AD-4	Telefonica Europe BV Senior Unsecured 8.250% 09/15/30	02/21/2025	Morgan Stanley		12,492,198	10,950,000	398,991	2.C FE
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured 5.638% 04/05/64	03/27/2025	Goldman Sachs		11,969,731	12,390,000	335,691	1.D FE
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	03/26/2025	Various		14,348,925	14,290,000	310,962	2.C FE
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	02/21/2025	Morgan Stanley		6,258,778	6,440,000	91,770	2.A FE
89400P-AG-8	Transurban Finance Co Pty Ltd GTD SR SECD NTS 3.375% 03/22/27	01/09/2025	Jackson Ntl FWH - AAM		9,174,453	9,500,000	95,297	2.A FE
902613-AP-3	UBS Group AG Senior Unsecured 4.751% 05/12/28	02/21/2025	Morgan Stanley		12,483,445	12,540,000	168,803	1.G FE
90261A-AD-4	UBS AG/Stamford CT Senior Unsecured 4.864% 01/10/28	03/27/2025	Goldman Sachs		18,751,677	18,690,000	196,968	1.E FE
904678-AD-1	UniCredit SpA Senior Preferred 4.625% 04/12/27	02/21/2025	Morgan Stanley		6,247,783	6,310,000	107,007	2.B FE
AP8115-77-0	Telstra Corp Ltd Senior Unsecured 3.250% 11/15/27	02/21/2025	Morgan Stanley		6,258,389	6,510,000	58,771	1.G Z
BT3302-12-7	Reliance Industries Ltd Senior Unsecured 2.875% 01/12/32	03/26/2025	ALRE - MSPL Trust AAM - AFS		4,341,933	5,000,000	29,549	2.B FE
BT4309-49-3	Prosus NV Senior Unsecured 4.193% 01/19/32	03/26/2025	ALRE - DFL Trust AAM		2,362,465	2,594,000	20,243	2.B FE
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 5.625% 06/24/46	01/06/2025	MMTL Modco AAM		17,334,711	17,300,000	524,406	1.E FE
M1586M-AC-1	Bank Hapoalim BM Subordinated 3.255% 01/21/32	03/26/2025	ALRE - DFL Trust AAM		22,339,868	23,300,000	136,936	2.C FE
N2563P-CU-6	Argentum Netherlands BV for Zu Subordinated 5.125% 06/01/48	03/10/2025	Various		24,737,446	24,890,000	980,415	1.E FE
P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB 7.820% 07/15/33	01/01/2025	NON-BROKER TRADE		15,656,667	14,666,667		2.B PL
P3143N-AS-3	Corp Nacional del Cobre de Chi Senior Unsecured 5.625% 10/18/43	03/26/2025	ALRE - DFL Trust AAM		1,846,213	2,000,000	49,375	2.A FE
P37115-AH-8	Empresa Nacional de Telecomuni Senior Unsecured 3.050% 09/14/32	03/26/2025	ALRE - DFL Trust AAM		846,214	1,000,000	1,017	2.C FE
Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated 3.466% 09/23/36	03/26/2025	ALRE - DFL Trust AAM		3,089,356	3,500,000	1,011	2.C FE
Y0889V-AC-4	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	03/26/2025	ALRE - DFL Trust AAM		5,956,378	6,577,000	67,095	2.C FE
Y71260-AD-8	Indofood CBP Sukses Makmur Tbk Senior Unsecured 3.541% 04/27/32	03/26/2025	ALRE - DFL Trust AAM		3,997,935	4,500,000	65,951	2.C FE
	BERLIN STATION LLC SR SECD SUPERPRIORITY DIP CRED	01/01/2025	DIRECT		2,623,567	2,623,567		6. Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					8,667,271,241	8,799,432,222	91,004,732	XXX
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	02/13/2025	ALRe Corporate AAM		2,975,671	3,140,687	32,628	1.G FE
126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	01/09/2025	Jackson Ntl FWH - AAM		2,857,661	2,856,809	13,891	2.B FE
126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	01/09/2025	Jackson Ntl FWH - AAM		80,332	78,025	436	2.B FE
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS 6.605% 05/15/55	03/17/2025	Interest Capitalization		48,788	48,788		2.B
304528-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	02/06/2025	Midland AAM		4,517,460	4,956,224	681	3.C
89256A-AA-9	Trademark Royalty 2019-1 LLC CL A CERTS 4.850% 01/31/60	01/31/2025	Interest Capitalization		89,087	89,087		1.G PL
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	01/15/2025	Various		3,220	3,220		1.A
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					10,572,219	11,172,840	47,636	XXX
00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47	01/01/2025	CROSSTRADE		(35,778)	(34,841)	24,182	2.B PL
28655*-AA-7	Eliant Invest Holding LP B 6.161% 12/15/41	03/25/2025	Various		63,790,349	63,790,349		1.G PL

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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28655*-AB-5	Eliant Invest Holding LP C 6.611% 12/15/41	03/25/2025	Various		39,004,115	39,004,115		2.C Z
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	03/20/2025	Interest Capitalization		37,440,463	37,440,463		2.A PL
0139999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)					140,199,149	140,200,086	24,182	XXX
09261H-B@-5	Blackstone Private Credit Fund SR NTS SER D 5.540% 03/25/31	02/25/2025	Direct		401,583,100	407,500,000		2.C Z
09261H-B#-3	Blackstone Private Credit Fund SR NTS SER D 5.790% 03/25/33	02/25/2025	Direct		395,864,183	403,700,000		2.C Z
03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29	03/20/2025	ALRe Corporate AAM		49,323,479	48,870,000	370,598	2.B FE
03770D-AB-9	Apollo Debt Solutions Bdc Senior Unsecured 6.900% 04/13/29	03/04/2025	Tax Free Exchange		152,511,480	151,100,000	4,083,478	2.C FE
03770D-AD-5	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31	03/04/2025	Tax Free Exchange		215,832,148	214,600,000	1,397,881	2.C FE
03770D-AE-3	Apollo Debt Solutions Bdc Sr Unsecured 6.550% 03/15/32	01/13/2025	Wells Fargo		39,339,563	39,375,000		2.C FE
09261H-B#-3	Blackstone Private Credit Fund SR NTS SER D 5.790% 03/25/33	03/25/2025	Tax Free Exchange		395,864,183	403,700,000		2.B Z
09261H-B@-5	Blackstone Private Credit Fund SR NTS SER D 5.540% 03/25/31	03/25/2025	Tax Free Exchange		401,583,100	407,500,000		2.B Z
09261H-BC-0	Blackstone Private Credit Fund Senior Unsecured 7.300% 11/27/28	02/21/2025	Morgan Stanley		12,500,229	11,780,000	207,819	2.C FE
09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31	02/13/2025	ALRe Corporate AAM		25,308,033	25,000,000	78,125	2.C FE
09261H-BV-8	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34	03/27/2025	Various		71,463,352	73,460,000	1,419,297	2.B FE
09261X-AG-7	Blackstone Secured Lending Fun Senior Unsecured 2.850% 09/30/28	02/21/2025	Morgan Stanley		12,497,090	13,680,000	155,952	2.B FE
25389J-AT-3	Digital Realty Trust LP Senior Unsecured 4.450% 07/15/28	02/21/2025	Morgan Stanley		6,251,747	6,340,000	30,564	2.B FE
38173M-AC-6	Golub Capital BDC Inc Senior Unsecured 2.050% 02/15/27	01/09/2025	Jackson Ntl FHH - AAM		11,184,540	12,000,000	98,400	2.B FE
38173M-AD-4	Golub Capital BDC Inc Senior Unsecured 7.050% 12/05/28	01/31/2025	Barclays		2,604,075	2,500,000	28,396	2.B FE
38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29	02/07/2025	Barclays		5,029,750	5,000,000	20,833	2.B FE
38179R-AA-3	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29	03/14/2025	Various		39,440,170	40,000,000	629,576	2.C FE
38239K-AA-6	Goodman US Finance Four LLC GTD SR NTS 4.500% 10/15/37	02/14/2025	Midland AAM		446,044	500,000	7,438	2.A FE
40440V-AA-3	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	01/31/2025	Barclays		4,645,575	4,500,000	2,531	2.C FE
61774A-AE-3	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	02/07/2025	Barclays		9,574,880	9,500,000	129,321	2.C FE
65960N-AA-8	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30	03/27/2025	Various		44,947,048	45,540,000	335,107	2.C FE
67403A-AE-9	Oaktree Strategic Credit Fund Senior Unsecured 6.500% 07/23/29	03/10/2025	Various		24,721,480	24,130,000	150,266	2.C FE
74340X-BK-6	Prologis LP Senior Unsecured 3.250% 10/01/26	01/06/2025	MMTL Modco AAM		195,656	200,000	1,715	1.F FE
74340X-BP-5	Prologis LP Senior Unsecured 3.000% 04/15/50	02/14/2025	Midland AAM		653,085	1,000,000	9,917	1.F FE
828807-DP-9	Simon Property Group LP Senior Unsecured 1.375% 01/15/27	01/09/2025	Jackson Ntl FHH - AAM		3,751,814	4,000,000	26,583	1.G FE
92277G-AX-5	Ventas Realty LP Senior Unsecured 5.625% 07/01/34	02/21/2025	Morgan Stanley		5,265,988	5,200,000	43,063	2.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					2,332,381,792	2,360,675,000	9,226,860	XXX
000000-00-0	RR Donnelley & Sons Co RRD TL B 1L USD 9.070% 08/08/29	01/16/2025	Direct		9,006,487	9,285,038		4.B Z
000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 9.850% 03/31/30	03/31/2025	Direct		134,513,217	135,204,856		4.A Z
000000-00-0	BGIF IV Fearless Utility Servi GridTek New Revolver 0.688% 06/07/30	01/01/2025	PRIVATE		(5,603,774)	(5,660,377)		4.B FE
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Revolver 0.517% 06/06/31	01/01/2025	PRIVATE		(3,788,462)	(3,846,154)		4.B Z
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco LLC - Delay 0.775% 06/06/31	01/01/2025	PRIVATE		(7,576,923)	(7,692,308)		4.B Z
000000-00-0	BGIF IV Fearless Utility Servi GridTek New DDTL 0.517% 06/07/31	01/01/2025	PRIVATE		(11,674,528)	(11,792,453)	(81,232)	4.B FE
000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 9.300% 09/27/31	03/20/2025	PRIVATE		192,827	195,332		4.B Z
000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 9.300% 09/27/31	03/20/2025	Interest Capitalization		1,425,062	1,425,062		4.B Z
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 9.320% 07/10/31	01/22/2025	Tax Free Exchange		49,518,132	50,000,000	541,396	4.A PL
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone EUR TL 7.710% 03/19/32	02/19/2025	Direct		10,972,824	11,196,759		4.C Z
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone USD TL 9.550% 03/19/32	02/19/2025	Direct		10,541,781	10,867,815		4.C Z
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					187,526,643	189,183,570	460,164	XXX
000000-00-0	Curia Global Inc AMRI TL B 1L USD 8.789% 08/28/26	01/01/2025	Citibank		159,021	166,297		5.B Z
000000-00-0	AVSC Holding Corp Project Encore RCF 9.320% 12/05/29	02/18/2025	PRIVATE		811,905	811,905		4.C Z
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 10.540% 12/31/29	03/27/2025	AMH - AmerUs Group Co.		49,125,000	50,000,000	351,333	5.A Z
000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc- R 9.850% 03/31/30	03/24/2025	Direct		5,369,293	5,395,876		4.A Z
000000-00-0	Calpine Corp CPN TL B10 1L USD 6.120% 01/31/31	01/01/2025	Tax Free Exchange		3,001,661	3,011,641		3.B Z
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol 10.092% 08/15/31	02/06/2025	PRIVATE		1,310,243	1,316,827		4.B Z
000000-00-0	Calpine Corp CPN TL B5 1L USD 6.070% 02/27/32	01/31/2025	Tax Free Exchange		755,723	757,874		3.A Z
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited 9.705% 10/27/31	03/21/2025	Direct		176,676	178,460		4.C Z
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					60,709,522	61,638,880	351,333	XXX
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.675% 12/31/33	01/01/2025	Apollo Internal		4,913,814	4,836,431		2.C FE
0219999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)					4,913,814	4,836,431		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					14,149,253,847	14,352,872,512	114,594,931	XXX

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
0499999999. Total - Issuer Credit Obligations (Affiliated)					145,112,963	145,036,517	24,182	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					14,294,366,810	14,497,909,029	114,619,113	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					14,294,366,810	14,497,909,029	114,619,113	XXX
3133L8-SH-9	Freddie Mac Pool FR RC2320 1.500% 10/01/36	03/28/2025	Citigroup		16,236,257	18,470,790	23,088	1.A Z
31418D-X8-0	Fannie Mae Pool FN MA4302 1.500% 04/01/36	03/28/2025	BOFA SECURITIES, INC.		21,138,261	24,025,017	30,031	1.A Z
31418D-ZZ-8	Fannie Mae Pool FN MA4359 1.500% 06/01/36	03/28/2025	BOFA SECURITIES, INC.		63,843,666	72,652,821	90,816	1.A Z
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					101,218,184	115,148,628	143,935	XXX
3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	03/25/2025	JPM SECURITIES LLC		169,948,660	170,000,000	701,250	1.A Z
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z 3.639% 04/16/53	03/01/2025	Interest Capitalization		12,793	12,793		1.A
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z 3.470% 07/16/53	03/01/2025	Interest Capitalization		8,985	8,985		1.A
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z 3.456% 09/16/53	03/01/2025	Interest Capitalization		4,751	4,751		1.A
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z 2.617% 11/16/55	03/01/2025	Interest Capitalization		12,498	12,498		1.A
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	03/01/2025	Interest Capitalization		17,767	17,767		1.A
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z 3.002% 12/16/57	03/01/2025	Interest Capitalization		45,592	45,592		1.A
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57	03/01/2025	Interest Capitalization		25,495	25,495		1.A
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.910% 07/16/57	03/01/2025	Interest Capitalization		33,390	33,390		1.A
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56	03/01/2025	Interest Capitalization		17,616	17,616		1.A
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57	03/01/2025	Interest Capitalization		39,919	39,919		1.A
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z 3.054% 11/16/54	03/01/2025	Interest Capitalization		60,762	60,762		1.A
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59	03/01/2025	Interest Capitalization		30,415	30,415		1.A
38379R-CB-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57	03/01/2025	Interest Capitalization		14,594	14,594		1.A
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59	03/01/2025	Interest Capitalization		30,150	30,150		1.A
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59	03/01/2025	Interest Capitalization		33,791	33,791		1.A
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59	03/01/2025	Interest Capitalization		23,464	23,464		1.A
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57	03/01/2025	Interest Capitalization		20,184	20,184		1.A
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.740% 08/16/55	03/01/2025	Interest Capitalization		18,220	18,220		1.A
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.005% 03/16/58	03/01/2025	Interest Capitalization		11,140	11,140		1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					170,410,186	170,461,526	701,250	XXX
00002N-AC-1	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2 A3 6.802% 04/25/69	03/26/2025	BNP Paribas		3,430,697	3,405,159	16,728	1.E
00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	03/19/2025	BARCLAYS CAPITAL INC.		22,453,325	22,454,010	221,952	1.F Z
00764M-FT-9	Aegis Asset Backed Securities AABST 2005-3 M3 5.170% 08/25/35	03/10/2025	Goldman Sachs		7,027,953	8,180,957	16,444	2.C FM
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 5.035% 02/25/36	03/25/2025	Interest Capitalization		3,183	3,183		6. *
04285A-AE-5	Arroyo Mortgage Trust 2019-3 ARRW 2019-3 B1 5.507% 10/25/48	03/20/2025	Nomura Sec International		5,492,495	5,534,000	16,980	1.B
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3 5.750% 07/26/37	01/01/2025	Interest Capitalization		625	625		3.A FM
07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.491% 03/25/35	01/09/2025	Jackson Ntl FWH - AAM		326,132	338,844	412	1.A FM
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.566% 07/25/36	03/04/2025	ALRE - DFL Trust AAM		675,559	768,046	286	1.A FM
10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	03/03/2025	Santander US Capital Markets L		784,833	778,780	428	1.A
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52	03/25/2025	Various		14,128	14,128		1.A FE
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	01/29/2025	Various		21,156,592	21,157,000	106,843	1.F FE
12571D-AD-7	CIM Trust 2025-I1 CIM 2025-I1 M1 6.441% 10/25/69	01/29/2025	Goldman Sachs		3,849,915	3,850,000	20,665	2.C FE
12571D-AE-5	CIM Trust 2025-I1 CIM 2025-I1 B1A 6.839% 10/25/69	02/04/2025	Various		6,699,024	6,688,000	23,298	2.C FE
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.697% 07/27/36	03/01/2025	Interest Capitalization		49,706	49,706		1.A FM
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2 6.000% 01/26/37	02/01/2025	Interest Capitalization		769	769		1.A FM
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.485% 07/28/36	03/04/2025	AEL Modco AAM		992,607	1,945,907	728	1.A FM
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 6.559% 12/27/60	03/01/2025	Interest Capitalization		1,548	1,548		6. *
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	03/04/2025	AEL Modco AAM		781,968	801,029	367	1.A FM
12668A-JS-5	Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1 5.000% 02/28/23	01/01/2025	No Broker		75,672	206,975	862	1.A FM
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35	03/04/2025	ALRE - DFL Trust AAM		2,780,983	4,700,706	2,154	1.A FM
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.611% 11/20/35	03/04/2025	ALRE - DFL Trust AAM		1,371,531	1,543,204	593	1.A FM
12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2 5.396% 09/25/34	02/07/2025	MMTL Modco AAM		1,241,233	1,324,060	1,224	1.A FM
144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 4.585% 01/25/37	03/21/2025	Santander US Capital Markets L		11,743,889	13,204,654	45,395	1.A FM
17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10 6.000% 02/25/55	03/11/2025	Citigroup		25,201,058	25,000,000	83,333	1.A Z
2254W0-PS-8	Credit Suisse First Boston Mor CSFB 2005-11 5X 5.250% 02/28/23	01/01/2025	No Broker		10			6. *
22944B-DB-1	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 5A4 0.000% 02/28/23	01/01/2025	No Broker		5,712			6. *

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251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.745% 08/25/35	03/04/2025	ALRE - DFL Trust AAM		711,543	810,454	748	1.A FM
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 4.585% 02/25/47	02/05/2025	BREAN CAPITAL LLC		2,055,297	3,528,406	4,484	1.A FM
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 4.585% 02/25/47	02/05/2025	BREAN CAPITAL LLC		2,055,297	3,528,406	4,484	1.A FM
26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	01/15/2025	BARCLAYS CAPITAL INC.		2,249,964	2,250,000	7,529	1.E FE
26846V-AE-4	EFMT 2025-CES1 EFMT 2025-CES1 A3 6.221% 01/25/60	02/12/2025	Bank of America		1,679,974	1,680,000	5,226	1.F FE
26846V-AF-1	EFMT 2025-CES1 EFMT 2025-CES1 M1 6.520% 01/25/60	02/12/2025	Various		7,636,790	7,636,800	24,896	2.B FE
30191L-AC-3	FIGRE Trust 2025-HE1 FIGRE 2025-HE1 C 6.029% 01/25/55	01/28/2025	Goldman Sachs		4,749,862	4,750,000	28,638	1.G FE
31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	03/20/2025	J.P. Morgan Sec		19,955,880	19,956,000	85,395	1.D Z
31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	03/20/2025	J.P. Morgan Sec		9,511,949	9,512,000	41,390	1.G Z
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	03/20/2025	ALRe Corporate AAM		27,485,763	28,217,658	88,180	1.A FE
32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 6.310% 01/25/35	03/25/2025	Interest Capitalization		167	167		1.A FM
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.810% 08/25/36	01/27/2025	Interest Capitalization		23	23		1.A FM
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.485% 01/25/35	01/27/2025	Interest Capitalization		32	32		4.C FM
36242D-4A-8	GSAA Home Equity Trust 2005-6 GSAA 2005-6 M4 5.485% 06/25/35	01/22/2025	Nomura Sec International		4,525,703	5,300,000	22,686	5.B FE
362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 6.029% 11/25/35	01/06/2025	MMTL Modco AAM		433,713	463,373	403	1.A FM
36271R-AE-6	GS Mortgage Backed Securities GSMBS 2025-CES1 5.949% 05/25/55	03/12/2025	Goldman Sachs		14,075,810	14,076,000	100,021	1.F Z
36271R-AF-3	GS Mortgage Backed Securities GSMBS 2025-CES1 6.298% 05/25/55	03/12/2025	Goldman Sachs		8,321,952	8,322,000	62,603	2.B Z
362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities 6.000% 07/25/55	02/18/2025	Goldman Sachs		60,082,938	60,000,000	270,000	1.A FE
362960-AB-2	GS Mortgage-Backed Securities GSMBS 2025-SL1 A2 6.084% 11/25/67	03/26/2025	Goldman Sachs		18,182,749	18,183,000	175,157	1.C Z
362960-AC-0	GS Mortgage-Backed Securities GSMBS 2025-SL1 A3 6.100% 11/25/67	03/26/2025	Goldman Sachs		24,366,013	24,522,000	236,842	1.F Z
403969-AE-8	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3 6.031% 01/25/60	03/21/2025	Deutsche Bank Securities Inc		4,401,108	4,395,957	17,103	1.F FE
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 5.545% 07/19/47	02/03/2025	Various		2,208,533	6,401,546	3,017	1.A FM
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.831% 05/19/37	03/04/2025	Nomura Sec International		8,856,683	9,523,315	17,881	1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.115% 10/25/35	03/25/2025	Interest Capitalization		53	53		1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.115% 10/25/35	03/25/2025	Interest Capitalization		16	16		4.B FM
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.735% 01/25/37	03/18/2025	Goldman Sachs		1,305,277	1,556,217	4,502	1.A FM
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39	03/18/2025	Santander US Capital Markets L		4,011,875	4,000,000	15,971	1.G Z
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39	01/06/2025	MMTL Modco AAM		21,605,965	21,500,000	39,344	1.G Z
437919-AA-1	Homeward Opportunities Fund Tr HOF 2025-RRTL1 A1 5.476% 03/25/40	03/31/2025	Various		28,397,109	28,500,000	22,893	1.G Z
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.875% 04/25/46	01/27/2025	Interest Capitalization		36	36		1.A FM
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.669% 05/25/36	01/29/2025	Midland AAM		2,148,324	2,300,555	6,557	1.A FM
46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.685% 07/25/55	02/26/2025	JPM SECURITIES LLC		9,038,497	8,780,568	44,022	1.D FE
46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2 6.685% 07/25/55	02/26/2025	JPM SECURITIES LLC		3,737,786	3,643,288	18,266	1.G FE
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 5.219% 05/25/36	03/04/2025	ALRE - DFL Trust AAM		5,026,614	5,852,406	2,546	1.A FM
46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36	03/01/2025	Interest Capitalization		47	47		1.A FM
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.502% 11/25/36	02/01/2025	Interest Capitalization		329	329		1.A FM
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.502% 11/25/36	02/01/2025	Interest Capitalization		103	103		5.C FM
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	03/01/2025	Interest Capitalization		3	3		1.A FM
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.035% 06/25/37	03/25/2025	Interest Capitalization		5	5		1.A FM
46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4 4.500% 06/26/40	03/04/2025	AEL Modco AAM		1,352,962	2,007,806	753	1.A FM
46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	02/07/2025	Citigroup		1,025,273	1,090,715	784	1.A FM
519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37	02/01/2025	Interest Capitalization		155	155		1.A FM
525200-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.085% 11/25/36	03/25/2025	Interest Capitalization		52	52		1.A FM
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.756% 09/25/35	01/09/2025	Jackson Ntl FWH - AAM		1,307,675	1,405,210	1,477	1.A FM
576434-FN-9	MASTR Alternative Loan Trust 2 MALT 2003-5 15AX 5.000% 02/28/23	01/01/2025	No Broker		114			6. *
589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 6.085% 10/25/34	02/07/2025	MMTL Modco AAM		689,174	716,539	1,330	1.A FM
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.020% 01/25/37	03/25/2025	Interest Capitalization		23	23		4.C FM
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 5.020% 01/25/36	01/27/2025	Interest Capitalization		265	265		6. FM
61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.955% 08/25/36	03/04/2025	AEL Modco AAM		948,999	3,963,729	3,818	1.A FM
61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.715% 06/25/37	02/25/2025	Interest Capitalization		51	51		1.A FM
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	01/29/2025	Citigroup		4,995,195	8,970,047	45,162	1.A FM
61760C-AN-5	Morgan Stanley Re-REMIC Trust MSRR 2010-R9 2C 4.757% 12/26/46	01/09/2025	Jackson Ntl FWH - AAM		916,079	1,727,552	1,836	1.A FM
61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.902% 04/26/53	02/26/2025	Interest Capitalization		101,354	101,354		1.A FM
61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	03/03/2025	Morgan Stanley		9,543,429	9,432,888	5,298	1.C Z
617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 6.000% 03/25/55	03/12/2025	Morgan Stanley		49,984,375	50,000,000	216,667	1.A Z
617944-AY-9	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.675% 03/25/55	03/14/2025	Morgan Stanley		7,929,320	7,717,000	37,201	1.D Z
617944-BB-8	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.675% 03/25/55	03/14/2025	Morgan Stanley		4,241,307	4,151,000	20,010	1.G Z

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62955R-AB-1	NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2 6.558% 08/25/61	03/01/2025	Interest Capitalization		4,852	4,852		6. *
64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A MI1 3.991% 08/25/34	03/17/2025	Citigroup		3,327,235	3,532,565	6,666	1.A FM
64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	02/26/2025	Citigroup		7,945,082	7,827,667	41,377	1.A
64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1 6.664% 03/25/39	03/18/2025	Various		15,071,494	14,920,000	65,374	1.G FE
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 4.375% 03/28/36	03/01/2025	Interest Capitalization		14,643	14,643		1.A Z
67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3 7.299% 04/25/63	03/06/2025	Cantor Fitzgerald		3,737,104	3,680,177	4,477	1.A
67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	02/27/2025	Santander US Capital Markets L		1,854,005	1,841,560	8,885	1.A
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.119% 10/25/35	03/20/2025	ALRe Corporate AAM		996,372	1,818,341	2,993	1.A FM
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.810% 10/25/37	01/27/2025	Interest Capitalization		519	519		1.A FM
69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2 6.000% 03/25/56	03/14/2025	BOFA SECURITIES, INC.		13,573,829	13,500,000	45,000	1.A FE
69382F-AE-9	PRKCM 2025-HOME1 PRKCM Trust 2025-HOME1 6.002% 02/25/60	03/19/2025	Nomura Sec International		15,493,848	15,494,000	64,580	1.F Z
693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	02/27/2025	Citigroup		19,290,609	19,114,398	94,172	1.A
73316P-DT-4	Popular ABS Mortgage Pass-Thro POPLR 2005-3 M2 3.460% 07/25/35	02/05/2025	Goldman Sachs		3,663,695	4,387,658	3,504	1.A FM
74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 5.498% 01/26/36	03/04/2025	AEL FWH AAM		3,601,133	3,811,408	3,353	1.A FM
749407-AD-4	ROCT Mortgage Trust 2023-CES3 ROCT 2023-CES3 M1 7.988% 11/25/43	01/29/2025	Midland AAM		5,420,205	5,296,000	32,903	1.D
749427-AD-2	ROCT Mortgage Trust 2025-CES1 ROCT 2025-CES1 A3 6.163% 01/25/45	01/17/2025	Bank of America		2,321,998	2,322,000	8,745	1.F FE
749427-AE-0	ROCT Mortgage Trust 2025-CES1 ROCT 2025-CES1 M1 6.312% 01/25/45	03/10/2025	Various		4,494,816	4,480,000	12,021	2.B FE
749691-BW-0	RPMLT 2014-1 RPMLT 2014-1 B3S 4.372% 10/25/54	03/04/2025	ALRE - DFL Trust AAM		10,730,631	11,876,000	12,990	1.A
749691-BX-8	RPMLT 2014-1 RPMLT 2014-1 B3T 3.872% 10/25/54	03/04/2025	ALRE - DFL Trust AAM		10,477,374	11,876,000	11,505	1.A
751153-AA-5	RALI Series 2006-QO10 Trust RALI 2006-QO10 A1 4.755% 01/25/37	03/04/2025	ALRE - DFL Trust AAM		2,203,057	2,437,051	2,253	1.A FM
76110G-P4-7	RALI Series 2002-QS13 Trust RALI 2002-QS13 A8 8.100% 02/28/23	01/01/2025	No Broker		1			6. *
761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36	03/01/2025	Interest Capitalization		555	555		1.A FM
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 6.336% 06/25/35	01/06/2025	MMTL Modco AAM		43,999	44,668	39	2.B FM
76114T-AA-7	Residential Asset Securitizati RAST 2007-R1 A1 5.750% 04/25/37	01/01/2025	Interest Capitalization		127	127		1.A FM
76114T-AB-5	Residential Asset Securitizati RAST 2007-R1 A2 6.250% 04/25/37	01/01/2025	Interest Capitalization		159	159		1.A FM
76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	01/07/2025	Morgan Stanley		980,625	1,000,000	633	1.A
77118U-AA-8	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A1 5.589% 10/25/39	03/19/2025	Santander US Capital Markets L		10,486,875	10,500,000	40,753	1.G FE
81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.565% 05/25/37	02/03/2025	Goldman Sachs		1,472,246	1,959,729	1,984	1.A FM
81746P-CD-3	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B3 3.771% 06/25/46	01/29/2025	Midland AAM		1,859,608	2,396,666	7,031	1.A
81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.762% 08/25/46	01/29/2025	Midland AAM		1,945,846	2,350,881	6,878	1.A
881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.805% 01/25/37	01/10/2025	Goldman Sachs		2,986,242	6,914,597	16,675	1.A FM
885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.471% 06/25/43	02/07/2025	MMTL Modco AAM		567,369	626,111	467	1.A FM
89175T-AD-0	Towd Point Mortgage Trust 2018 TPMT 2018-4 M2 3.000% 06/25/58	02/14/2025	USAA - AAIA Modco AAM		751,040	1,000,000	1,083	1.A
89176L-AE-4	Towd Point Mortgage Trust 2018 TPMT 2018-6 M2 3.750% 03/25/58	02/14/2025	USAA - AAIA Modco AAM		835,767	1,000,000	1,354	1.A
89176V-AD-4	Towd Point Mortgage Trust 2018 TPMT 2018-5 M2 3.250% 07/25/58	02/14/2025	USAA - AAIA Modco AAM		791,985	1,000,000	1,174	1.B
89177J-AD-0	Towd Point Mortgage Trust 2019 TPMT 2019-2 M2 3.750% 12/25/58	02/14/2025	USAA - AAIA Modco AAM		2,511,515	3,000,000	4,063	1.A
89183E-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 M1 6.811% 05/25/64	03/04/2025	USAA - AAIA Modco AAM		3,564,424	3,500,000	1,987	1.F
924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	02/07/2025	Various		16,249,888	16,250,000	32,245	1.F FE
924929-AF-9	Verus Securitization Trust 202 VERUS 2025-INV1 M1 6.358% 02/25/70	03/18/2025	Various		18,172,898	18,173,000	45,943	2.C FE
92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	03/20/2025	Morgan Stanley		4,292,646	4,248,830	15,754	1.A
92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1 5.878% 03/25/34	01/09/2025	Jackson Ntl FWH - AAM		918,714	984,603	1,286	3.C FM
939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.985% 06/25/35	03/04/2025	ALRE - DFL Trust AAM		450,413	550,149	685	1.A FM
94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 7.424% 10/25/36	02/07/2025	MMTL Modco AAM		700,875	729,150	925	2.B FM
94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 7.424% 10/25/36	02/07/2025	MMTL Modco AAM		592,361	616,258	782	2.B FM
95758B-AR-0	Western Alliance Bank WAL 2022-CL4 M2 7.090% 10/25/52	01/29/2025	BOFA SECURITIES, INC.		4,537,658	4,416,212	2,613	1.D FE
41164H-AB-4	Harborview NIM CI-8 Corp HVNIM 2006-12 N2 8.350% 12/19/36	01/19/2025	Interest Capitalization		172,454	172,454		1.A FM
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.250% 12/26/35	03/26/2025	Interest Capitalization		15,918	15,918		6. FM
80382S-CX-4	Fremont NIM Trust FRENT 2004-3 A 4.500% 11/27/34	01/27/2025	Interest Capitalization		29	29		1.A FM
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	03/25/2025	Interest Capitalization		391,658	391,658		1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					697,533,127	732,503,032	2,848,964	XXX
00112H-AC-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 AS 5.956% 08/18/42	01/16/2025	Various		12,380,250	12,400,000		1.A FE
00112H-AE-7	Acrec 2025 FI 3 LLC ACREC 2025-FL3 B 6.257% 08/18/42	01/10/2025	J.P. Morgan Sec		1,178,048	1,181,000		1.D FE
00112H-AG-2	Acrec 2025 FI 3 LLC ACREC 2025-FL3 C 6.607% 08/18/42	01/10/2025	J.P. Morgan Sec		1,221,938	1,225,000		1.G FE
00112H-AJ-6	Acrec 2025 FI 3 LLC ACREC 2025-FL3 D 7.357% 08/18/42	01/10/2025	J.P. Morgan Sec		504,735	506,000		2.B FE
00112H-AL-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 E 8.107% 08/18/42	01/10/2025	J.P. Morgan Sec		314,213	315,000		2.C FE
00193D-AC-2	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 AS 5.861% 01/17/30	01/24/2025	Morgan Stanley		31,421,237	31,500,000		1.A FE

SCHEDULE D - PART 3

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00193D-AE-8	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 B 6.161% 01/17/30	01/24/2025	Morgan Stanley		16,339,043	16,380,000		1.D FE
00193D-AG-3	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 C 6.411% 01/17/30	03/12/2025	Various		22,239,206	22,315,000	8,538	1.G FE
00193D-AJ-7	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 D 7.110% 01/17/30	01/24/2025	Various		5,095,218	5,108,000		2.B FE
00193D-AL-2	AREIT 2025-CRE10 Ltd AREIT 2025-CRE10 E 7.859% 01/17/30	01/24/2025	Various		3,366,561	3,375,000		2.C FE
05555F-AG-9	BBCMS Mortgage Trust 2024-5C27 BBCMS 2024-5C27 C 6.700% 07/15/57	02/14/2025	Goldman Sachs		3,599,395	3,500,000	11,074	1.A
05555P-AH-5	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 C 5.512% 09/15/57	02/14/2025	Goldman Sachs		4,560,168	4,632,000	12,057	1.A
05589F-AB-0	BOP 300 Madison Holdings LLC BOP 2019-300M B1 5.000% 03/01/34	02/06/2025	MMTL Modco AAM		612,956	800,000	556	3.C PL
05589F-AB-0	BOP 300 Madison Holdings LLC BOP 2019-300M B1 5.000% 03/01/34	01/01/2025	Various		(129,669,816)	(127,680,000)	(492,100)	3.C PL
05589F-AC-8	BOP 300 Madison Holdings LLC BOP 2019-300M C1 5.000% 03/01/34	02/06/2025	MMTL Modco AAM		1,134,448	2,000,000	1,389	4.B PL
05589F-AC-8	BOP 300 Madison Holdings LLC BOP 2019-300M C1 5.000% 03/01/34	01/01/2025	Various		24,321,243	23,940,000	104,183	4.B PL
05589F-AD-6	BOP 300 Madison Holdings LLC BOP 2019-300M A1 5.000% 03/01/34	02/06/2025	MMTL Modco AAM		6,515,469	7,200,000	5,000	2.C PL
05589F-AD-6	BOP 300 Madison Holdings LLC BOP 2019-300M A1 5.000% 03/01/34	01/01/2025	Various		105,386,491	103,740,000	443,333	2.C PL
05593F-AK-4	BMO 2023-C7 Mortgage Trust BMO 2023-C7 C 7.123% 12/15/56	01/24/2025	Performance Trust Capital		10,790,625	10,000,000	51,442	1.A
05593R-AH-5	BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C 6.879% 02/15/57	02/14/2025	Goldman Sachs		3,632,344	3,500,000	11,369	1.A
05613R-AE-8	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 B 6.613% 07/15/39	02/20/2025	Goldman Sachs		1,414,875	1,400,000	771	1.D FE
05613X-AJ-4	BMO 2025-C11 Mortgage Trust BMO 2025-C11 C 6.123% 02/15/58	02/14/2025	Various		8,799,990	8,800,000	40,410	1.G FE
06211E-AZ-4	BANK5 2023-5YR3 BANK5 2023-5YR3 C 7.315% 09/15/56	02/11/2025	Citigroup		5,404,281	5,150,000	11,511	1.C
06211F-BL-1	BANK5 2023-5YR4 BANK5 2023-5YR4 C 7.605% 12/15/56	02/14/2025	Various		6,378,555	6,000,000	18,800	1.A
065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 0.882% 05/15/62	01/09/2025	Jackson Ntl FWH - AAM		1,631,789		9,119	1.A FE
06541C-CD-6	BANK 2021-BNK33 BANK 2021-BN33 C 3.297% 05/15/64	02/27/2025	Goldman Sachs		6,300,901	7,609,353	18,816	1.B
065931-BS-5	BANK5 2024-5YR5 BANK5 2024-5YR5 C 7.011% 02/15/29	01/27/2025	Goldman Sachs		3,770,156	3,600,000	18,930	1.A
066043-AS-9	BANK5 Trust 2024-5YR6 BANK5 2024-5YR6 C 6.967% 05/15/57	02/14/2025	Various		5,210,156	5,000,000	16,450	1.A
06644V-BX-7	BANK5 2024-5YR9 BANK5 2024-5YR9 C 6.419% 08/15/57	02/14/2025	Goldman Sachs		4,081,250	4,000,000	12,124	1.A
06644W-BW-7	BANK5 2024-5YR11 BANK5 2024-5YR11 C 6.322% 11/15/57	02/14/2025	Goldman Sachs		4,079,844	4,000,000	11,942	1.A
06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.062% 01/15/58	02/06/2025	J.P. Morgan Sec		2,249,938		35,037	1.A FE
072921-AC-3	BDS 2025-FL14 LLC BDS 2025-FL14 AS 5.893% 10/21/42	02/21/2025	Goldman Sachs		798,000	800,000		1.A FE
072921-AE-9	BDS 2025-FL14 LLC BDS 2025-FL14 B 6.015% 10/21/42	02/21/2025	Goldman Sachs		13,466,250	13,500,000		1.D FE
072921-AL-3	BDS 2025-FL14 LLC BDS 2025-FL14 C 6.215% 10/21/42	02/21/2025	Goldman Sachs		13,466,250	13,500,000		1.G FE
072921-AS-8	BDS 2025-FL14 LLC BDS 2025-FL14 D 6.822% 10/21/42	02/21/2025	Various		9,900,000	9,900,000		2.B FE
072921-AY-5	BDS 2025-FL14 LLC BDS 2025-FL14 E 7.422% 10/21/42	02/21/2025	Various		2,700,000	2,700,000		2.C FE
07325B-AJ-7	Bayview Commercial Asset Trust BAYC 2006-4A M6 5.740% 12/25/36	01/27/2025	Interest Capitalization		37	37		6. *
07336Y-AF-2	BBCMS Mortgage Trust 2024-5C31 BBCMS 2024-5C31 C 5.756% 12/15/57	02/14/2025	Goldman Sachs		3,974,531	4,000,000	10,872	1.A
08163T-AF-9	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 C 6.769% 05/15/55	02/14/2025	Goldman Sachs		3,588,594	3,500,000	11,188	1.A
08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C 5.677% 09/15/57	02/14/2025	Goldman Sachs		3,964,219	4,000,000	10,724	1.A
08164A-AN-2	Benchmark 2025-V13 Mortgage Tr BMARK 2025-V13 C 5.908% 02/15/58	02/07/2025	CITIGROUP		3,199,937	3,200,000	9,453	1.G FE
081919-AU-6	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 C 6.453% 08/15/57	02/14/2025	Goldman Sachs		2,043,047	2,000,000	6,095	1.A
081927-AG-0	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 C 6.669% 03/15/57	01/08/2025	Goldman Sachs		4,316,977	4,200,000	6,224	1.A
09660W-AZ-4	BMO 2024-5C7 Mortgage Trust BMO 2024-5C7 C 5.748% 11/15/57	02/14/2025	Goldman Sachs		3,989,688	4,000,000	10,857	1.A
09661X-AG-3	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 B 6.091% 12/15/57	01/09/2025	Jackson Ntl FWH - AAM		5,079,294	5,000,000	6,768	1.A
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C 5.744% 12/15/57	02/14/2025	Goldman Sachs		3,972,656	4,000,000	10,850	1.A
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C 5.744% 12/15/57	01/09/2025	Jackson Ntl FWH - AAM		1,479,861	1,500,000	1,915	1.A
096933-AH-9	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 B 6.668% 04/15/58	03/18/2025	BMO CAPITAL MARKETS (NY)		4,531,992	4,400,000	24,450	1.D Z
096933-AJ-5	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 C 6.256% 04/15/58	03/18/2025	BMO CAPITAL MARKETS (NY)		7,561,983	7,562,000	39,425	1.G Z
12433K-AA-5	BX Trust 2025-VLT6 BX 2025-VLT6 A 5.762% 03/15/42	02/20/2025	Goldman Sachs		314,112,750	314,900,000		1.A FE
12433K-AC-1	BX Trust 2025-VLT6 BX 2025-VLT6 B 6.212% 03/15/42	02/20/2025	Goldman Sachs		43,890,000	44,000,000		1.D FE
12529T-BB-8	Cantor Commercial Real Estate CF 2019-CF3 B 3.500% 01/15/53	02/06/2025	Various		4,922,607	5,663,000	3,304	1.C
12594C-BJ-8	COMM 2016-DC2 Mortgage Trust COMM 2016-DC2 B 4.656% 02/10/49	02/28/2025	Barclays		9,850,000	10,000,000	2,587	1.A
17324K-AU-2	Citigroup Commercial Mortgage CGCMT 2015-GC35 D 3.236% 11/10/48	03/17/2025	AARE Surplus AAM		18,672,215	25,000,000	35,956	6.
17325H-BT-0	Citigroup Commercial Mortgage CGCMT 2017-P7 C 4.379% 04/14/50	03/17/2025	AARE Surplus AAM		6,763,847	8,000,000	15,569	2.C
228925-AA-1	CRSO Trust A 6.891% 07/10/40	02/05/2025	Goldman Sachs		17,495,920	16,730,000	16,012	1.A
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 0.990% 03/15/52	01/06/2025	MMTL Modco AAM		1,181,453		5,044	1.A FE
238021-AA-7	DATA 2023-CNTR Mortgage Trust DATA 2023-CNTR A 5.728% 08/12/43	01/31/2025	Bank of America		20,166,406	20,000,000	6,365	1.A
30340K-AC-5	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 AS 5.910% 08/19/42	01/31/2025	Goldman Sachs		39,900,000	40,000,000		1.A FE
30340K-AE-1	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 B 6.164% 08/19/42	01/31/2025	Various		21,546,000	21,600,000		1.D FE
30340K-AG-6	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 C 6.463% 08/19/42	01/31/2025	Goldman Sachs		13,466,250	13,500,000		1.G FE
30340K-AJ-0	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 D 7.012% 08/19/42	01/31/2025	Goldman Sachs		5,236,875	5,250,000		2.B FE
362414-AE-4	GWT 2024-WLF2 GWT 2024-WLF2 C 6.759% 05/15/41	01/06/2025	MMTL Modco AAM		10,417,359	10,440,000	41,639	1.A

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53947F-AC-5	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 AS 5.910% 08/17/42	01/24/2025	Goldman Sachs		31,421,250	31,500,000		1.A FE
53947F-AE-1	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 B 6.160% 08/17/42	03/12/2025	Goldman Sachs		16,703,125	16,750,000	4,835	1.D FE
53947F-AG-6	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 C 6.461% 08/17/42	01/24/2025	Goldman Sachs		12,568,500	12,600,000		1.G FE
53947F-AJ-0	LoanCore 2025 2025-CRE8 Issuer LNCR 2025-CRE8 D 7.060% 08/17/42	01/24/2025	Various		3,591,000	3,600,000		2.B FE
55287H-AC-4	MF1 2025-FL17 LLC MF1 2025-FL17 AS 5.888% 02/18/40	01/24/2025	Various		65,618,044	65,782,500		1.A FE
55287H-AE-0	MF1 2025-FL17 LLC MF1 2025-FL17 B 6.108% 02/18/40	01/24/2025	Morgan Stanley		15,710,625	15,750,000		1.D FE
55287H-AG-5	MF1 2025-FL17 LLC MF1 2025-FL17 C 6.408% 02/18/40	01/24/2025	Various		20,200,373	20,251,000		1.G FE
55287H-AJ-9	MF1 2025-FL17 LLC MF1 2025-FL17 D 7.057% 02/18/40	01/24/2025	Various		9,295,703	9,319,000		2.B FE
61691Y-BB-6	Morgan Stanley Capital I Trust MSC 2021-L5 C 3.156% 05/15/54	02/26/2025	Various		4,125,000	4,800,000	10,941	1.C
61765L-AY-6	Morgan Stanley Bank of America MSBAM 2015-C24 C 4.318% 05/15/48	03/27/2025	BMO CAPITAL MARKETS (NY)		1,716,463	1,765,000	5,717	1.A
65486X-AA-1	NJ Trust 2023-GSP NJ 2023-GSP A 6.481% 01/06/29	03/20/2025	Goldman Sachs		65,090,618	61,965,000	101,527	1.A
87332P-AA-8	TYSN 2023-CRNR Mortgage Trust TYSN 2023-CRNR A 6.580% 12/10/33	03/21/2025	Various		40,828,024	38,975,000	141,017	1.A
95000F-AZ-9	Wells Fargo Commercial Mortgag WFCM 2016-C35 C 4.176% 07/15/48	03/03/2025	Various		11,384,875	11,750,000	8,683	1.A
95003V-AH-1	Wells Fargo Commercial Mortgag WFCM 2024-5C1 C 6.804% 07/15/57	02/14/2025	Various		5,178,711	5,000,000	16,063	1.A
95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 0.819% 01/15/58	01/10/2025	WELLS FARGO SECURITIES		1,695,416		29,043	1.A FE
95004J-AG-9	Wells Fargo Commercial Mortgag WFCM 2025-5C3 B 6.541% 01/15/58	01/10/2025	WELLS FARGO SECURITIES		2,059,974	2,000,000	9,812	1.D FE
04002V-AC-5	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 AS 5.997% 01/20/37	01/06/2025	MMTL Modco AAM		1,973,596	2,000,000	7,290	1.A FE
04002V-AG-6	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 C 6.497% 01/20/37	01/08/2025	Bank of America		7,619,000	7,600,000	32,776	1.G FE
30323C-AJ-9	FS Rialto 2021-FL3 FSRIA 2021-FL3 D 6.934% 11/16/36	02/07/2025	Goldman Sachs		5,396,625	5,400,000	25,949	2.B FE
40390J-AE-2	HGI CRE CLO 2021-FL2 Ltd HGI 2021-FL2 C 6.231% 09/17/36	02/20/2025	Goldman Sachs		249,844	250,000	216	1.E FE
40390J-AG-7	HGI CRE CLO 2021-FL2 Ltd HGI 2021-FL2 D 6.581% 09/17/36	03/28/2025	Goldman Sachs		1,666,869	1,670,000	4,581	2.B FE
55283T-AJ-7	MF1 2021-FL6 Ltd MF1 2021-FL6 D 6.984% 07/16/36	01/06/2025	MMTL Modco AAM		1,750,121	1,800,000	7,415	2.B FE
69380C-AC-2	PFP 2023-10 Ltd PFP 2023-10 AS 7.344% 09/16/38	03/04/2025	AEL FWH AAM		15,456,019	15,400,000	43,937	1.A FE
76243N-AE-6	RIAL 2022-FL8 Issuer Ltd RIAL 2022-FL8 B 7.569% 01/19/37	03/18/2025	Bank of America		5,263,125	5,250,000	3,312	1.D FE
897764-AE-6	TRTX 2025-FL6 Issuer Ltd TRTX 2025-FL6 B 6.363% 09/18/42	03/12/2025	Goldman Sachs		14,962,500	15,000,000		1.D Z
897764-AG-1	TRTX 2025-FL6 Issuer Ltd TRTX 2025-FL6 C 6.712% 09/18/42	03/12/2025	Various		28,428,750	28,500,000		1.G Z
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					1,179,874,655	1,179,018,890	1,079,162	XXX
L6491#-AA-4	Monroe Capital Private Credit A 7.090% 04/22/32	01/22/2025	Capital Call Revolver		4,662,000	4,662,000		1.F Z
05070W-AC-7	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A A1LN 6.693% 10/20/35	03/10/2025	BNP Paribas		60,300,000	60,000,000	691,628	1.A Z
050922-AA-1	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A1 5.970% 07/22/36	01/28/2025	ALRE SML Trust AAM		5,999,916	6,000,000	5,970	1.A FE
15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED 6.964% 07/16/30	01/15/2025	Interest Capitalization		322	322		1.A FE
15674V-AD-6	Cerberus Loan Funding XLI LLC CERB 2023-2A B 7.902% 07/15/35	01/29/2025	Midland AAM		3,597,692	3,580,000	11,001	1.B FE
15675B-AC-1	Cerberus Loan Funding XLVI LP CERB 2024-2A C 7.352% 07/15/36	02/06/2025	SMBC Nikko Securities America		1,579,838	1,550,000	7,281	1.G FE
156945-AA-5	Cerberus Loan Funding XLVII LL CERB 2024-3A A 6.052% 07/15/36	01/14/2025	AARE II Surplus ISG		16,049,952	16,050,000	259,893	1.A FE
38172R-AE-2	Golub Capital Partners Clo 56M GOCAP 2021-56A C 7.262% 10/25/33	01/09/2025	AAIA FA ACRA MODCO AAM AFS		20,735,114	20,550,000	329,170	1.F FE
38173B-BE-2	Golub Capital Partners CLO 61M GOCAP 2022-61A C1R 6.300% 07/25/35	01/01/2025	SMBC Nikko Securities America		4,000,000	4,000,000		1.F FE
38179J-AB-4	Golub Capital Partners CLO 69M GOCAP 2023-69A A 6.647% 11/09/36	03/10/2025	BNP Paribas		65,325,000	65,000,000	504,091	1.A FE
381936-AC-7	Golub Capital Partners CLO 59M GOCAP 2021-59A A2R 5.893% 04/20/37	02/21/2025	WELLS FARGO SECURITIES		175,000,000	175,000,000		1.A FE
381936-AE-3	Golub Capital Partners CLO 59M GOCAP 2021-59A BR 5.993% 04/20/37	02/21/2025	WELLS FARGO SECURITIES		177,500,000	177,500,000		1.C FE
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 6.293% 04/20/37	02/21/2025	WELLS FARGO SECURITIES		118,750,000	118,750,000		1.F FE
381936-AJ-2	Golub Capital Partners CLO 59M GOCAP 2021-59A DR 7.493% 04/20/37	02/21/2025	WELLS FARGO SECURITIES		37,750,000	37,750,000		2.C FE
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	03/27/2025	Various		3,441,895	3,441,895		2.C PL
97988P-BA-3	Woodmont 2017-1 Trust WDMNT 2017-1A A1RR 6.075% 10/18/33	02/07/2025	MMTL Modco AAM		15,040,185	15,000,000	43,030	1.A FE
L6491#-AA-4	Monroe Capital Private Credit A 7.090% 04/22/32	02/12/2025	Tax Free Exchange		30,987,007	30,977,283	134,224	1.F FE
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A B1R 4.785% 01/15/38	01/01/2025	Bank of America		6,174,325	6,174,325		1.C FE
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A B2R 4.900% 01/15/38	01/01/2025	Bank of America		2,208,106	2,208,106		1.C FE
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A CR 5.235% 01/15/38	01/01/2025	Bank of America		10,360,308	10,360,308		1.F FE
000000-00-0	CVC Cordatus Loan Fund XXVI DA CORDA 26A DR 6.135% 01/15/38	01/01/2025	Bank of America		8,842,890	8,842,890		2.C FE
000000-00-0	Providus CLO XI DAC PRVD 11A B 4.744% 01/20/38	01/01/2025	Bank of America		12,944,546	12,944,546		1.C FE
000000-00-0	Providus CLO XI DAC PRVD 11A C 5.194% 01/20/38	01/01/2025	Bank of America		10,830,513	10,830,513		1.F FE
000000-00-0	Providus CLO XI DAC PRVD 11A D 5.944% 01/20/38	01/01/2025	Bank of America		6,664,931	6,664,931		2.C FE
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A B 4.673% 01/25/38	01/01/2025	Goldman Sachs		5,755,727	5,755,727		1.C FE
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A C 4.973% 01/25/38	01/01/2025	Goldman Sachs		5,755,727	5,755,727		1.F FE
000000-00-0	Waterstown Park Clo DAC WTPK 2024-1A D 5.873% 01/25/38	01/01/2025	Goldman Sachs		3,662,735	3,662,735		2.C FE
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A B2R 4.700% 01/26/38	01/24/2025	Morgan Stanley		6,185,030	6,185,030		1.C Z
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A CR 4.823% 01/26/38	01/24/2025	Morgan Stanley		13,384,581	13,384,581		1.F Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A DR 5.673% 01/26/38	01/24/2025	Morgan Stanley		5,208,008	5,208,008		2.C Z
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A BR 4.435% 04/15/38	03/07/2025	Deutsche Bank Securities Inc		4,460,000	4,460,000		1.C Z
000000-00-0	Ares European CLO XXI DAC ARESE 21A B 4.485% 04/15/38	02/04/2025	Morgan Stanley		19,249,774	19,249,774		1.C Z
000000-00-0	Arbour Clo XIV DAC ARBR 14A B 4.535% 04/15/38	02/14/2025	BNP Paribas		28,417,353	28,417,353		1.C Z
000000-00-0	Canyon Euro CLO 2025-1 DAC CANYE 2025-1A B 4.585% 04/15/38	02/12/2025	Bank of America		7,167,714	7,167,714		1.C Z
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B2R 4.600% 04/15/38	02/06/2025	Goldman Sachs		8,323,190	8,323,190		1.C Z
000000-00-0	Ares European CLO XXI DAC ARESE 21A C 4.735% 04/15/38	02/04/2025	Morgan Stanley		15,852,755	15,852,755		1.F Z
000000-00-0	Arbour Clo XIV DAC ARBR 14A C 4.785% 04/15/38	02/14/2025	BNP Paribas		6,937,746	6,937,746		1.F Z
000000-00-0	Canyon Euro CLO 2025-1 DAC CANYE 2025-1A C 4.885% 04/15/38	02/12/2025	Bank of America		15,997,506	15,997,506		1.F Z
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A CR 4.885% 04/15/38	03/07/2025	Deutsche Bank Securities Inc		8,844,499	8,844,499		1.F Z
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A CR 4.935% 04/15/38	02/06/2025	Goldman Sachs		10,445,603	10,445,603		1.F Z
000000-00-0	Arbour Clo XIV DAC ARBR 14A D 5.635% 04/15/38	02/14/2025	BNP Paribas		10,178,570	10,178,570		2.C Z
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A DR 5.835% 04/15/38	03/07/2025	Deutsche Bank Securities Inc		6,040,145	6,040,145		2.C Z
000000-00-0	Sona Fios CLO FIOS 4A B 4.644% 04/20/38	01/24/2025	BNP Paribas		14,582,422	14,582,422		1.C Z
000000-00-0	Sona Fios CLO FIOS 4A C 4.994% 04/20/38	01/24/2025	BNP Paribas		20,832,032	20,832,032		1.F Z
000000-00-0	Sound Point Euro CLO X Funding SNDPE 10A C 5.394% 04/20/38	01/08/2025	Goldman Sachs		3,550,019	3,516,611	48,731	1.F Z
000000-00-0	Capital Four CLO IX DAC CFOUR 9A B2 4.600% 04/25/38	01/31/2025	Morgan Stanley		5,620,843	5,620,843		1.C Z
000000-00-0	Capital Four CLO IX DAC CFOUR 9A C 4.823% 04/25/38	01/31/2025	Morgan Stanley		1,561,345	1,561,345		1.F Z
000000-00-0	Capital Four CLO IX DAC CFOUR 9A D 5.473% 04/25/38	01/31/2025	Morgan Stanley		11,658,044	11,658,044		2.C Z
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A B 4.744% 01/18/39	01/09/2025	JPM SECURITIES LLC		31,863,040	31,863,040		1.C FE
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A C 5.194% 01/18/39	01/09/2025	JPM SECURITIES LLC		8,157,632	8,157,632		1.F FE
000000-00-0	Aqueduct European CLO 10 DAC AQUE 2024-10A D 5.944% 01/18/39	01/09/2025	JPM SECURITIES LLC		5,191,220	5,191,220		2.C FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A BR 4.723% 01/25/39	01/01/2025	Citigroup		9,446,439	9,446,439		1.C FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CR 5.123% 01/25/39	01/01/2025	Citigroup		8,396,834	8,396,834		1.F FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DR 5.973% 01/25/39	01/01/2025	Citigroup		8,396,834	8,396,834		2.C FE
000038G-AG-5	AB BSL CLO 5 Ltd ABBSL 2024-5A C 6.393% 01/20/38	03/18/2025	BTIG		10,468,500	10,500,000	147,809	1.F FE
000823-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR 8.443% 07/20/37	02/28/2025	ORIX Life - Custody		2,536,288	2,500,000	22,281	2.C FE
00110D-AA-6	AG CC Funding I Ltd AGCCM 2021-1A A 2.820% 04/25/38	01/29/2025	Various		20,371,056	22,000,000	160,427	1.A FE
00118X-BA-3	AGL CLO 22 Ltd AGL 2022-22A D1R 6.993% 01/20/37	03/11/2025	Bank of America		12,904,580	13,000,000	126,266	2.A Z
00119E-AW-7	AGL CLO 23 Ltd AGL 2022-23A D1R 6.743% 04/20/38	03/11/2025	BNP Paribas		11,715,000	12,000,000	49,632	2.A FE
00119V-AU-3	AGL CLO 6 LTD AGL 2020-6A DR 7.805% 07/20/34	03/27/2025	Bank of America		2,001,000	2,000,000	28,618	2.C FE
00119Y-AG-8	AGL CLO 10 Ltd AGL 2021-10A D 7.464% 04/15/34	03/19/2025	Bank of America		2,002,000	2,000,000	26,537	2.C FE
00120D-AN-6	AGL CLO 17 Ltd AGL 2022-17A CR 5.993% 01/21/35	01/24/2025	CIBC World Markets		5,125,000	5,125,000		1.F FE
00120D-AQ-9	AGL CLO 17 Ltd AGL 2022-17A DR 6.743% 01/21/35	01/24/2025	CIBC World Markets		16,375,000	16,375,000		2.C FE
00121B-AJ-8	AGL CLO 32 Ltd AGL 2024-32A D1 7.193% 07/21/37	01/22/2025	Citigroup		2,541,875	2,500,000	999	2.C FE
00121M-AJ-4	AGL CLO 37 Ltd AGL 2024-37A D1 6.940% 04/22/38	01/14/2025	Goldman Sachs		8,888,000	8,800,000		2.B FE
00121M-AJ-4	AGL CLO 37 Ltd AGL 2024-37A D1 6.940% 04/22/38	02/28/2025	ORIX Life - Custody		1,115,319	1,100,000	6,362	2.B FE
00851W-AQ-2	AGL CLO 14 Ltd AGL 2021-14A CR 6.243% 12/02/34	03/13/2025	Morgan Stanley		15,000,000	15,000,000		1.F FE
00851W-AS-8	AGL CLO 14 Ltd AGL 2021-14A DR 7.143% 12/02/34	03/13/2025	Morgan Stanley		18,875,000	18,875,000		2.C Z
00901A-AY-3	AIMCO CLO 10 Ltd AIMCO 2019-10A DRR 7.290% 07/22/37	03/28/2025	Goldman Sachs		2,503,125	2,500,000	34,425	2.C Z
00901F-AQ-9	AIMCO CLO 16 Ltd AIMCO 2021-16A CR 6.253% 07/17/37	03/17/2025	Bank of America		4,195,800	4,200,000	43,770	1.F FE
01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 5.034% 03/23/35	01/06/2025	MMTL Modco AAM		541,336	553,797	1,092	1.A FE
014495-AC-9	ALESCO Preferred Funding XIII ALESC 13A A2 4.964% 09/23/37	01/06/2025	ALRe Modco - VIAC GA - AAM		2,063,750	2,540,000	4,938	1.B FE
014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2 4.964% 09/23/37	01/09/2025	Jackson Ntl FWH - AAM		5,507,100	6,960,000	16,430	1.C FE
01450A-AC-4	ALESCO Preferred Funding XI Lt ALESC 11A B 5.164% 12/23/36	01/09/2025	Jackson Ntl FWH - AAM		375,274	493,782	1,212	1.D FE
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	01/09/2025	AAIA ACRA Retail		2,250,525	2,300,000	17,932	1.A FE
03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A 4.620% 04/25/37	01/14/2025	Various		9,213,152	9,297,208	90,440	1.A FE
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	01/28/2025	MMTL Modco AAM		973,340	1,000,000	302	1.A FE
03665J-AU-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CRR 6.543% 01/20/37	01/01/2025	BNP Paribas		97,300,000	97,300,000		1.F FE
03665J-AW-8	Antares CLO 2017-1 Ltd ANTR 2017-1A DRR 8.043% 01/20/37	01/01/2025	BNP Paribas		77,567,000	77,567,000		2.C FE
03665M-AL-5	Antares CLO 2018-1 Ltd ANTR 2018-1A A2R 5.893% 04/20/38	02/21/2025	CIBC World Markets		24,000,000	24,000,000		1.A FE
03665M-AN-1	Antares CLO 2018-1 Ltd ANTR 2018-1A BR 5.993% 04/20/38	02/21/2025	CIBC World Markets		47,500,000	47,500,000		1.C FE
03665M-AQ-4	Antares CLO 2018-1 Ltd ANTR 2018-1A CR 6.293% 04/20/38	02/21/2025	CIBC World Markets		34,335,000	34,335,000		1.F FE
03665M-AS-0	Antares CLO 2018-1 Ltd ANTR 2018-1A DR 7.493% 04/20/38	02/21/2025	CIBC World Markets		17,550,000	17,550,000		2.C FE
03666J-AC-1	Antares CLO 2024-3 LLC ANTR 2024-3A B 6.193% 07/20/36	03/20/2025	ALRe Corporate AAM		24,998,625	25,000,000	249,447	1.C FE
03766H-AL-4	Apidos CLO XXXIX Ltd APID 2022-39A D 7.643% 04/21/35	03/27/2025	Bank of America		1,500,750	1,500,000	21,019	2.C FE
03770G-AS-5	Apidos CLO XLII Ltd APID 2022-42A CR 5.993% 04/20/38	03/18/2025	MUFG Securities Americas Inc		5,417,500	5,500,000	18,399	1.F FE

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03771B-AG-1	Apidos Clo XIix APID 2024-49A C 6.197% 10/24/37	02/28/2025	ORIX Life - Custody		2,012,976	2,000,000	62,767	1.E FE
03771B-AJ-5	Apidos Clo XIix APID 2024-49A D1 7.147% 10/24/37	03/27/2025	ALRE - DFL Trust AAM		10,437,210	10,500,000	432,082	2.C FE
039939-AW-3	Ares LXVII CLO Ltd ARES 2022-67A CR 6.000% 01/25/38	03/17/2025	MUFG Securities Americas Inc		3,940,000	4,000,000	26,679	1.F FE
039939-AY-9	Ares LXVII CLO Ltd ARES 2022-67A D1R 6.900% 01/25/38	03/17/2025	MUFG Securities Americas Inc		3,519,000	3,600,000	27,611	2.C FE
04009G-AW-7	Ares LIII CLO Ltd ARES 2019-53A CR 6.297% 10/24/36	03/17/2025	Bank of America		3,988,000	4,000,000	37,080	1.F FE
04018A-AW-9	Ares LVIII CLO Ltd ARES 2020-58A DR 7.502% 01/15/35	01/29/2025	Midland AAM		2,708,392	2,700,000	7,877	2.C FE
04018N-BC-4	Ares LVI CLO Ltd ARES 2020-56A CR2 6.200% 01/25/38	03/14/2025	BTIG		5,472,500	5,500,000	46,414	1.F FE
04019D-AU-6	Ares LXI CLO Ltd ARES 2021-61A DR 8.193% 04/20/37	02/28/2025	ORIX Life - Custody		1,680,900	1,650,000	14,270	2.C FE
04019H-AY-9	Ares LXIV CLO Ltd ARES 2022-64A DR 7.552% 10/24/39	03/12/2025	Various		6,542,500	6,500,000	77,722	2.C FE
04021M-AJ-7	Ares Loan Funding VIII Ltd ARES 2024-ALF8 D1 6.947% 01/24/38	03/12/2025	Barclays		1,977,000	2,000,000	15,814	2.C FE
05071U-AG-1	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A B 6.040% 04/22/37	02/21/2025	JPM SECURITIES LLC		22,000,000	22,000,000		1.C FE
05071U-AJ-5	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A C 6.390% 04/22/37	02/21/2025	JPM SECURITIES LLC		20,025,000	20,025,000		1.F FE
05071U-AL-0	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A D 7.540% 04/22/37	02/21/2025	JPM SECURITIES LLC		3,000,000	3,000,000		2.C FE
05555W-AC-1	BCRED CLO 2024-2 LLC BCRED 2024-2A B 6.093% 01/20/37	03/24/2025	Scotia Capital		12,647,041	12,700,000	225,581	1.C FE
056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1 7.393% 10/21/37	02/28/2025	ORIX Life - Custody		1,977,639	1,950,000	61,848	2.B FE
067924-AJ-9	Barings CLO Ltd 2024-III BABSN 2024-3A D 7.243% 07/20/37	03/12/2025	Morgan Stanley		5,997,000	6,000,000	61,567	2.C FE
08049A-AG-8	Belmont Park CLO Ltd BMTPK 2024-1A C 6.702% 04/15/37	03/14/2025	Citigroup		3,011,250	3,000,000	34,068	1.F FE
08186V-AJ-9	Benefit Street Partners CLO XX BSP 2021-23A C 6.762% 04/25/34	03/21/2025	Morgan Stanley		500,165	500,000	5,259	1.F FE
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.452% 11/22/34	01/06/2025	USAA - AAIA NonModco AAM		3,000,090	3,000,000	43,024	1.C FE
10805Y-AQ-4	Bridge Street CLO I Ltd BRDGS 2020-1A BR 6.493% 07/20/37	03/25/2025	MIZUHO SECURITIES USA L		7,481,250	7,500,000	86,576	1.F FE
10805Y-AS-0	Bridge Street CLO I Ltd BRDGS 2020-1A C1R 7.693% 07/20/37	03/27/2025	ALRE - DFL Trust AAM		13,788,680	13,700,000	190,299	2.B FE
12567M-AW-1	CIFC Funding 2022-II Ltd CIFC 2022-2A DR 6.843% 04/19/35	03/11/2025	Barclays		5,928,000	6,000,000	59,333	2.A FE
12569E-AY-3	CIFC Funding 2022-VII Ltd CIFC 2022-7A D1R 7.140% 01/22/38	03/28/2025	Goldman Sachs		3,000,000	3,000,000	40,461	2.C Z
12575W-AG-4	CIFC Funding 2024-III Ltd CIFC 2024-3A C 6.493% 07/21/37	03/13/2025	Morgan Stanley		1,504,095	1,500,000	14,069	1.F FE
12598Y-AJ-7	Cifc Funding 2023-III Ltd CIFC 2023-3A D 8.543% 01/20/37	03/12/2025	Morgan Stanley		9,061,875	8,950,000	108,320	2.C FE
13876N-BA-0	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR2 6.152% 10/15/34	01/17/2025	Scotia Capital		13,500,000	13,500,000	39,682	1.F FE
13876N-BC-6	Canyon CLO 2020-2 Ltd CANYC 2020-2A DR2 7.252% 10/15/34	01/17/2025	Scotia Capital		14,400,000	14,400,000	49,367	2.C FE
13877J-AE-1	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A C 6.508% 04/15/35	03/27/2025	ALRE - DFL Trust AAM		2,502,480	2,500,000	32,086	1.F FE
13877L-AY-2	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A CR 6.052% 04/15/38	02/20/2025	Barclays		11,400,000	11,400,000		1.E FE
13877L-BA-3	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D1R 6.902% 04/15/38	02/20/2025	Barclays		8,100,000	8,100,000		2.A FE
14074E-AJ-0	Captree Park CLO Ltd CPTPK 2024-1A C 6.593% 07/20/37	03/13/2025	Morgan Stanley		1,004,130	1,000,000	9,523	1.F FE
14074E-AL-5	Captree Park CLO Ltd CPTPK 2024-1A D 7.543% 07/20/37	03/19/2025	Bank of America		4,008,000	4,000,000	48,612	2.C FE
143119-AU-9	CARLYLE US CLO 2022-2 LTD CGMS 2022-2A D1R 7.393% 01/20/38	03/21/2025	Bank of America		8,491,500	8,500,000	108,228	2.C FE
14318V-AG-4	Carlyle US CLO 2024-2 Ltd CGMS 2024-2A D 8.150% 04/25/37	03/06/2025	Citigroup		1,529,250	1,500,000	13,244	2.C FE
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 6.300% 10/25/37	03/27/2025	Bank of America		1,001,000	1,000,000	22,778	1.F FE
17150Y-AG-2	Churchill Mmslf Clo-III LP CHMML 2023-3A C 8.493% 01/20/36	02/06/2025	Scotia Capital		4,106,000	4,000,000	16,043	1.F FE
17180W-AS-4	CIFC Funding 2018-II Ltd CIFC 2018-2A D1R 7.343% 10/20/37	03/21/2025	Various		12,017,750	12,000,000	136,053	2.C FE
17181D-AC-0	CIFC Funding 2025-II Ltd CIFC 2025-2A B 5.802% 04/15/38	02/07/2025	Bank of America		7,600,000	7,600,000		1.C FE
17181D-AE-6	CIFC Funding 2025-II Ltd CIFC 2025-2A C 6.002% 04/15/38	02/07/2025	Bank of America		23,200,000	23,200,000		1.F FE
17181D-AG-1	CIFC Funding 2025-II Ltd CIFC 2025-2A D1 6.802% 04/15/38	02/07/2025	Bank of America		10,800,000	10,800,000		2.C FE
17181P-AJ-8	CIFC Funding 2017-I Ltd CIFC 2017-1A DRR 7.993% 04/21/37	03/13/2025	Goldman Sachs		1,008,130	1,000,000	11,546	2.C FE
17181T-AQ-4	CIFC Funding 2018-IV Ltd CIFC 2018-4A D1R 6.903% 01/17/38	03/17/2025	Barclays		1,954,000	2,000,000	15,268	2.C FE
17181W-AE-4	CIFC Funding 2024-IV Ltd CIFC 2024-4A C 6.258% 10/16/37	02/28/2025	ORIX Life - Custody		2,119,326	2,100,000	51,588	1.F FE
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 7.258% 10/16/37	03/25/2025	Bank of America		2,040,000	2,040,000	68,904	2.C FE
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 7.258% 10/16/37	02/28/2025	ORIX Life - Custody		1,835,093	1,800,000	50,918	2.C FE
17182X-AU-5	CIFC Funding 2019-IV Ltd CIFC 2019-4A CR 7.664% 10/15/34	03/11/2025	MUFG Securities Americas Inc		4,006,000	4,000,000	47,685	2.C FE
227800-AJ-8	Croton Park CLO Ltd CRTPK 2024-1A D 7.302% 10/15/36	02/28/2025	ORIX Life - Custody		6,515,642	6,400,000	183,592	2.C FE
25254A-AG-2	Diameter Capital CLO 9 Ltd DCLO 2025-9A C 6.043% 04/20/38	01/27/2025	Various		14,000,000	14,000,000		1.F FE
25254A-AJ-6	Diameter Capital CLO 9 Ltd DCLO 2025-9A D 6.893% 04/20/38	01/27/2025	Morgan Stanley		5,250,000	5,250,000		2.C FE
25255J-AQ-0	Diameter Capital Clo 3 Ltd DCLO 2022-3A BR 6.252% 01/15/38	01/01/2025	RBC CM, LLC		18,200,000	18,200,000		1.F FE
25255J-AS-6	Diameter Capital Clo 3 Ltd DCLO 2022-3A CR 7.052% 01/15/38	01/01/2025	RBC CM, LLC		16,800,000	16,800,000		2.C FE
26246E-AN-8	Dryden 83 CLO Ltd DRSLF 2020-83A B1R 6.243% 04/18/37	03/17/2025	AARE Surplus AAM		2,126,680	2,120,000	20,221	1.B FE
26248K-AS-1	Dryden 109 CLO Ltd DRSLF 2022-109A DR 7.002% 04/15/38	03/27/2025	Bank of America		5,718,375	5,850,000	51,252	2.C Z
26253Q-AA-9	Dryden 105 CLO Ltd DRSLF 2023-105A A 6.093% 04/18/36	03/06/2025	Bank of America		32,023,360	32,000,000	243,727	1.A FE
26253V-AG-5	Dryden 121 CLO Ltd DRSLF 2024-121A C 6.202% 01/15/37	03/26/2025	Various		31,419,600	31,500,000	459,327	1.F Z
29001E-AE-7	Elmwood CLO 33 Ltd ELM33 2024-9RA CR 6.293% 10/21/37	03/17/2025	Bank of America		5,970,000	6,000,000	58,736	1.F FE
29001L-BC-4	Elmwood CLO II Ltd ELMW2 2019-2A CRR 6.293% 10/20/37	03/17/2025	Bank of America		2,288,500	2,300,000	22,516	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
29001L-BE-0	Elmwood CLO II Ltd ELMW2 2019-2A D1RR 7.343% 10/20/37	03/13/2025	Goldman Sachs		7,958,000	8,000,000	84,854	2.C FE
29003H-AJ-7	Elmwood CLO 31 Ltd ELM31 2024-7A D1 7.103% 07/17/37	01/22/2025	Citigroup		762,188	750,000	888	2.C FE
29003N-AG-0	Elmwood CLO 28 Ltd ELM28 2024-4A D 7.603% 04/17/37	03/13/2025	MUFG Securities Americas Inc		2,885,063	2,875,000	34,002	2.C FE
29003Y-AA-9	Elmwood CLO 23 Ltd ELM23 2023-2A A 6.108% 04/16/36	03/06/2025	Bank of America		40,048,400	40,000,000	339,310	1.A FE
29247B-AL-1	Empower CLO 2023-2 Ltd EMPWR 2023-2A D 9.702% 07/15/36	03/06/2025	Bank of America		4,066,000	4,000,000	54,978	2.C FE
30259A-AN-2	FDF III Ltd FDF 2017-3A BR 3.374% 01/25/36	01/14/2025	ALRE - DFL Trust AAM		4,790,110	5,000,000	79,195	1.A FE
34962H-AG-2	Fortress Credit Bsl X Ltd FCBSL 2021-1A D 8.155% 04/20/33	03/04/2025	ALRE - DFL Trust AAM		6,038,568	6,025,000	57,321	2.C FE
34962X-AJ-1	Fortress Credit BSL IX Ltd FCBSL 2020-1A C 7.714% 10/20/33	03/04/2025	ALRE - DFL Trust AAM		646,211	645,000	5,805	1.F FE
34963D-AE-5	Fortress Credit BSL XIII Ltd FCBSL 2021-2A C 6.955% 07/20/34	01/29/2025	Midland AAM		1,999,752	2,000,000	3,091	1.F FE
34963D-AQ-8	Fortress Credit BSL XII Ltd FCBSL 2021-4A C 6.964% 10/15/34	02/11/2025	USAA - AAIA Modco AAM		7,016,310	7,000,000	36,559	1.F FE
34963Q-AG-1	Fortress Credit Bsl XI Ltd FCBSL 2021-3A C 6.955% 07/20/34	01/06/2025	USAA - AAIA NonModco AAM		5,000,665	5,000,000	77,845	1.F FE
34966B-AG-1	Fortress Credit BSL XIX Ltd FCBSL 2023-2A C1 8.147% 07/24/36	02/28/2025	ORIX Life - Custody		3,032,112	3,000,000	23,761	1.E FE
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B 6.240% 10/23/37	02/28/2025	ORIX Life - Custody		2,016,150	2,000,000	44,039	1.C FE
34990B-AC-0	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A B 6.043% 04/20/38	02/05/2025	Various		26,400,000	26,400,000		1.C FE
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 6.393% 04/20/38	02/05/2025	Various		15,200,000	15,200,000		1.F FE
34990B-AG-1	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A D1 7.743% 04/20/38	02/05/2025	Bank of America		5,200,000	5,200,000		2.B FE
370912-AE-7	Generate CLO 20 Ltd GNRT 2024-20A C 6.250% 01/25/38	03/12/2025	BTIG		3,994,000	4,000,000	29,114	1.F FE
37147L-AW-9	Generate CLO 9 LTD GNRT 9A D1R 7.393% 01/20/38	03/14/2025	Goldman Sachs		248,063	250,000	2,824	2.B FE
37149Y-AL-3	Generate Clo 16 Ltd GNRT 2024-16A D1 7.543% 07/20/37	03/14/2025	Goldman Sachs		751,875	750,000	8,643	2.B FE
38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR 7.293% 07/20/37	03/21/2025	Bank of America		5,181,800	5,200,000	65,314	2.C FE
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR 7.708% 04/24/31	01/09/2025	AAIA ACRA Retail		11,030,105	10,975,000	188,883	2.C FE
38139E-AJ-2	GoldenTree Loan Management US GLM 2024-22A C 6.193% 10/20/37	03/14/2025	BTIG		2,989,500	3,000,000	74,825	1.F FE
38177Y-AQ-5	Golub Capital Partners CLO 53B GCBSL 2021-53A CR 5.993% 07/20/34	02/14/2025	WELLS FARGO SECURITIES		10,150,000	10,150,000		1.F FE
38177Y-AS-1	Golub Capital Partners CLO 53B GCBSL 2021-53A DR 6.693% 07/20/34	02/14/2025	WELLS FARGO SECURITIES		18,550,000	18,550,000		2.C FE
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	02/07/2025	MMTL Modco AAM		4,161,837	4,518,824	6,615	1.F FE
38179M-AA-4	Golub Capital Partners CLO 66B GCBSL 2023-66A A 6.250% 04/25/36	03/06/2025	Bank of America		49,745,995	49,670,000	336,311	1.A FE
38179M-AG-1	Golub Capital Partners CLO 66B GCBSL 2023-66A C 7.600% 04/25/36	03/06/2025	Bank of America		10,027,000	10,000,000	82,334	1.F FE
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D 8.253% 11/05/38	02/28/2025	ORIX Life - Custody		2,012,484	2,000,000	11,618	2.C FE
381948-AA-6	Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR 5.923% 08/05/37	03/20/2025	ALRe Corporate AAM		44,363,216	44,300,000	313,416	1.A FE
481939-AX-4	KKR CLO 49 Ltd KKR 49A D1R 7.593% 10/20/37	03/12/2025	Goldman Sachs		4,524,750	4,500,000	48,406	2.B FE
48254F-AL-2	KKR Clo 37 Ltd KKR 37A C 6.805% 01/20/35	02/03/2025	ALRE - MSPL Trust AAM - AFS		867,152	865,000	2,126	1.E FE
48256G-AJ-3	KKR CLO 56 Ltd KKR 2024-56A D1 7.452% 10/15/37	03/21/2025	Bank of America		12,475,000	12,500,000	175,950	2.C FE
48256N-AJ-8	KKR CLO 51 Ltd KKR 2024-51A D1 7.443% 10/20/37	02/28/2025	ORIX Life - Custody		7,860,027	7,750,000	248,364	2.C FE
48256V-AE-1	KKR CLO 54 LTD KKR 2024-54A C 6.152% 01/15/38	03/07/2025	Bank of America		19,922,600	20,000,000	284,546	1.F FE
527911-AL-5	Lewey Park CLO Ltd LEWEY 2024-1A D1 7.243% 10/21/37	03/17/2025	Goldman Sachs		3,499,300	3,500,000	89,397	2.C FE
55817B-AD-4	Madison Park Funding LVIII Ltd MDPK 2024-58A D 7.950% 04/25/37	03/12/2025	Goldman Sachs		9,130,400	9,040,000	89,836	2.C Z
55817D-AJ-7	Madison Park Funding LXXI Ltd MDPK 2025-71A D1 6.890% 04/23/38	03/21/2025	Goldman Sachs		6,870,500	7,000,000		2.C FE
55822V-AJ-0	Madison Park Funding LXIX Ltd MDPK 2024-69A D1 7.650% 07/25/37	03/17/2025	Bank of America		6,850,000	6,850,000	72,782	2.B FE
55953Y-AS-5	Magnetite Xxxiii Ltd MAGNE 2022-33A CR 6.243% 10/20/37	03/13/2025	Deutsche Bank Securities Inc		6,103,050	6,100,000	55,009	1.F FE
55953Y-AU-0	Magnetite Xxxiii Ltd MAGNE 2022-33A DR 7.293% 10/20/37	03/19/2025	Bank of America		500,250	500,000	5,875	2.C FE
55954K-BC-8	Magnetite XIX Ltd MAGNE 2017-19A DRR 7.053% 04/17/34	01/01/2025	WELLS FARGO SECURITIES		9,500,000	9,500,000		2.C FE
55954T-AU-0	Magnetite XXXV Ltd MAGNE 2022-35A CR 7.000% 10/25/36	02/28/2025	ORIX Life - Custody		2,832,836	2,800,000	17,422	1.F FE
55954Y-BC-8	Magnetite XXVI Ltd MAGNE 2020-26A D1R2 6.800% 01/25/38	03/19/2025	Goldman Sachs		4,897,500	5,000,000	34,771	2.C FE
559916-AJ-0	Magnetite XLVII Ltd MAGNE 2024-47A D1 7.150% 01/25/38	01/13/2025	Goldman Sachs		7,538,750	7,400,000	72,247	2.C FE
559916-AJ-0	Magnetite XLVII Ltd MAGNE 2024-47A D1 7.150% 01/25/38	02/28/2025	ORIX Life - Custody		1,580,685	1,550,000	29,320	2.C FE
640969-AG-6	Neuberger Berman Loan Advisers NEUB 2024-55A C 6.640% 04/22/38	03/24/2025	Morgan Stanley		1,958,054	1,950,000	22,300	1.E FE
640969-AJ-0	Neuberger Berman Loan Advisers NEUB 2024-55A D1 7.790% 04/22/38	03/28/2025	Various		723,850	720,000	9,837	2.B FE
640970-AG-4	Neuberger Berman Loan Advisers NEUB 2024-58A D1 7.193% 10/18/38	03/11/2025	Bank of America		2,878,249	2,875,000	63,768	2.C FE
64132J-BA-2	Neuberger Berman Loan Advisers NEUB 2019-31A CR2 6.043% 01/20/39	03/18/2025	MUFG Securities Americas Inc		2,458,750	2,500,000	16,811	1.F FE
64135B-AS-8	Neuberger Berman Loan Advisers NEUB 2022-51A D1R 7.240% 10/23/36	03/11/2025	MUFG Securities Americas Inc		2,003,000	2,000,000	19,308	2.B FE
64135T-AJ-9	Neuberger Berman Loan Advisers NEUB 2024-56A D 7.397% 07/24/37	02/05/2025	Goldman Sachs		2,557,500	2,500,000	6,678	2.C FE
670899-AE-3	OCP CLO 2020-8R Ltd OCP 2020-8RA D1R 7.253% 10/17/36	03/18/2025	Bank of America		2,487,500	2,500,000	30,724	2.C FE
671000-AQ-0	OCP CLO 2021-21 Ltd OCP 2021-21A CR 6.043% 01/20/38	03/18/2025	MUFG Securities Americas Inc		4,663,975	4,735,000	20,775	1.E FE
67100S-AN-6	OHA Credit Funding 19 Ltd OAKC 2024-19A C 6.293% 07/20/37	03/17/2025	Bank of America		2,001,000	2,000,000	19,579	1.F FE
67113G-BA-4	OHA Credit Funding 5 Ltd OAKC 2020-5A CR 6.193% 10/18/37	03/27/2025	Bank of America		3,001,500	3,000,000	34,062	1.F FE
67113G-BC-0	OHA Credit Funding 5 Ltd OAKC 2020-5A D1R 7.193% 10/18/37	03/14/2025	Bank of America		748,125	750,000	8,242	2.C FE
67116T-AG-1	OHA Credit Funding 15 Ltd OAKC 2023-15A A 6.123% 04/20/35	03/06/2025	Bank of America		14,319,448	14,300,000	109,452	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
67117T-AU-9	OCP CLO 2021-22 Ltd OCP 2021-22A D1R 7.293% 10/20/37	03/18/2025	Bank of America		1,491,750	1,500,000	17,321	2.B FE
67578C-AJ-3	Octagon 70 Alto Ltd OCT70 2023-1A D 8.383% 10/20/36	02/28/2025	ORIX Life - Custody		1,958,202	1,925,000	17,034	2.C FE
67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C 6.447% 07/24/37	03/13/2025	Various		6,515,080	6,500,000	57,035	1.F FE
67590B-AY-6	Octagon Investment Partners XV OCT16 2013-1A DR 7.564% 07/17/30	02/13/2025	ALRe Modco - RLI GA - AAM		1,001,877	1,000,000	5,673	2.C FE
675944-AE-2	Octagon 65 Ltd OCT65 2024-4A B 5.990% 10/23/37	02/28/2025	ORIX Life - Custody		6,816,958	6,787,000	154,591	1.C FE
675944-AJ-1	Octagon 65 Ltd OCT65 2024-4A D1 7.340% 10/23/37	02/28/2025	ORIX Life - Custody		7,925,720	7,800,000	216,567	2.C FE
67706X-AW-3	OHA Credit Partners XIV Ltd OAKC 2017-14A CR 6.193% 07/21/37	03/17/2025	Bank of America		1,998,000	2,000,000	20,276	1.F FE
67707G-BA-6	OHA Credit Funding 8 Ltd OAKC 2021-8A D1R 6.943% 01/20/38	03/12/2025	Barclays		4,950,000	5,000,000	60,635	2.C FE
68563J-AJ-3	Orchard Park Clo Ltd ORCHPK 2024-1A D1 7.243% 10/20/37	03/17/2025	Barclays		2,244,375	2,250,000	75,554	2.C FE
68626F-AC-1	Orion CLO 2023-2 Ltd ANTOR 2023-2A B 7.050% 01/25/37	02/28/2025	ORIX Life - Custody		3,644,831	3,600,000	22,560	1.C FE
69688F-AG-5	Palmer Square CLO 2021-3 Ltd PLMRS 2021-3A D 7.514% 01/15/35	03/19/2025	Bank of America		4,364,360	4,360,000	58,239	2.C FE
69688N-AQ-6	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR 6.243% 07/20/37	02/28/2025	ORIX Life - Custody		3,936,301	3,900,000	25,701	1.F FE
69703J-AE-3	Palmer Square CLO 2024-1 Ltd PLMRS 2024-1A C 6.602% 04/15/37	03/27/2025	BTIG		2,009,000	2,000,000	26,408	1.F FE
69703L-AG-3	Palmer Square CLO 2024-2 LTD PLMRS 2024-2A C 6.243% 07/20/37	03/17/2025	Bank of America		1,999,000	2,000,000	19,423	1.F FE
69703W-AJ-3	Palmer Square CLO 2024-4 Ltd PLMRS 2024-4A D1 6.952% 01/15/38	03/13/2025	Goldman Sachs		6,877,500	7,000,000	115,380	2.C FE
70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D 7.500% 07/25/37	02/28/2025	ORIX Life - Custody		11,611,652	11,400,000	76,001	2.A FE
72133L-AT-9	Pikes Peak Clo 12 Ltd PIPK 2023-12A C1R 6.093% 04/20/38	01/30/2025	Greensledge Capital Markets LL		5,000,000	5,000,000		1.F FE
72133L-AV-4	Pikes Peak Clo 12 Ltd PIPK 2023-12A D1R 6.943% 04/20/38	01/30/2025	Greensledge Capital Markets LL		7,600,000	7,600,000		2.B FE
72583U-AJ-6	Pixley Park CLO Ltd PXLY 2024-1A C 6.102% 01/15/37	03/17/2025	Various		16,390,500	16,500,000	172,042	1.F FE
73742R-AG-5	Post CLO VI Ltd POST 2024-2A C 6.393% 01/20/38	03/27/2025	Bank of America		2,750,000	2,750,000	63,097	1.F FE
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.194% 09/22/36	01/06/2025	ALRe Modco - VIAC GA - AAM		1,185,108	1,394,245	2,835	1.C FE
740420-AC-1	Preferred Term Securities XXVI B1 5.117% 09/22/37	01/09/2025	Jackson Ntl FWH - AAM		224,465	303,331	694	2.A FE
740420-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 5.124% 09/22/37	01/09/2025	Jackson Ntl FWH - AAM		67,610	91,365	209	2.A FE
749972-AG-0	RAD CLO 27 Ltd RAD 2024-27A C 6.202% 01/15/38	03/20/2025	Goldman Sachs		11,908,175	11,950,000	119,201	1.F FE
75009G-AJ-6	Rad Clo 25 Ltd RAD 2024-25A D1 7.443% 07/20/37	03/18/2025	Barclays		7,010,500	7,000,000	82,495	2.C FE
75009N-AG-7	Rad CLO 9 Ltd RAD 2020-9A CR 6.302% 01/15/38	01/01/2025	Citigroup		13,825,000	13,825,000		1.F FE
75009N-AJ-1	Rad CLO 9 Ltd RAD 2020-9A D1R 7.202% 01/15/38	01/01/2025	Citigroup		10,100,000	10,100,000		2.A FE
75888J-AS-5	Regatta XXI Funding Ltd REG21 2021-3A D1R 7.402% 10/15/37	02/28/2025	ORIX Life - Custody		1,014,721	1,000,000	9,047	2.C FE
758962-AG-9	Regatta 31 Funding Ltd REG31 2025-1A B 6.200% 03/25/38	03/27/2025	Various		13,395,115	13,440,000	8,464	1.F FE
758968-AU-5	Regatta XXII Funding Ltd REG22 2022-2A DR 7.393% 07/20/35	03/11/2025	Morgan Stanley		6,219,406	6,200,000	63,663	2.A FE
758971-AJ-4	Regatta XXIX Funding Ltd REG29 2024-3A C 6.252% 09/06/37	03/17/2025	Bank of America		998,000	1,000,000	38,011	1.F FE
75903U-AG-8	Regatta 30 Funding Ltd REG30 2024-4A C 6.150% 01/25/38	03/10/2025	Deutsche Bank Securities Inc		23,910,000	24,000,000	291,713	1.F Z
77341A-AG-8	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A C 6.202% 03/31/38	02/03/2025	Various		13,050,000	13,050,000		1.F FE
77341A-AJ-2	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A D1 7.252% 03/31/38	02/03/2025	MIZUHO SECURITIES USA L		4,000,000	4,000,000		2.C FE
77341L-AG-4	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A D 7.805% 07/20/34	01/09/2025	AAIA ACRA Retail		1,002,037	1,000,000	18,064	2.C FE
817941-AJ-6	720 East CLO 2023-II Ltd NWML 2023-2A D 9.452% 10/15/36	03/27/2025	ALRE - DFL Trust AAM		2,024,192	2,000,000	37,283	2.C FE
81881Q-AU-0	Shackleton 2013-III CLO Ltd SHACK 2013-3A BR 6.114% 07/15/30	01/28/2025	AEL Modco AAM		4,006,128	4,000,000	8,831	1.A FE
83012F-AU-2	Sixth Street CLO XVII Ltd SIXST 2021-17A D1R 7.003% 04/17/38	03/12/2025	BNP Paribas		3,473,750	3,500,000	4,772	2.C FE
87246M-AW-2	TICP CLO VI 2016-2 Ltd TICP 2016-6A CR2 6.464% 01/15/34	03/04/2025	USAA - AAIA Modco AAM		1,503,408	1,500,000	12,927	1.F FE
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.875% 02/28/39	03/20/2025	ALRe Corporate AAM		44,009,672	44,491,665	169,930	1.B FE
881936-AC-2	Texas Debt Capital CLO 2025-I TCIFC 2025-1A B 5.847% 04/24/38	02/19/2025	Bank of America		12,000,000	12,000,000		1.C FE
881936-AE-8	Texas Debt Capital CLO 2025-I TCIFC 2025-1A C 5.997% 04/24/38	02/19/2025	Bank of America		18,300,000	18,300,000		1.F FE
881936-AG-3	Texas Debt Capital CLO 2025-I TCIFC 2025-1A D1 6.797% 04/24/38	02/19/2025	Bank of America		18,600,000	18,600,000		2.C FE
88677F-AE-3	Tikehau US CLO VII Ltd TKO 2025-1A C 6.300% 02/25/38	02/14/2025	Various		19,000,000	19,000,000		1.F FE
88677F-AG-8	Tikehau US CLO VII Ltd TKO 2025-1A D1 7.400% 02/25/38	02/14/2025	JPM SECURITIES LLC		18,000,000	18,000,000		2.C FE
89531M-AS-1	TRESTLES CLO II LTD TREST 2018-2A CR 6.700% 07/25/37	03/14/2025	Various		7,522,500	7,500,000	68,397	1.E FE
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 3.320% 04/15/40	01/01/2025	Apollo Internal		1,031,545	1,041,965	4,710	1.C FE
92013A-AZ-2	Valley Stream Park CLO LTD VYSPK 2022-1A DRR 6.993% 01/20/37	03/11/2025	Bank of America		5,481,303	5,515,000	53,566	2.C FE
92558F-AL-3	Vibrant CIO VIII Ltd VIBR 2018-8A B2 4.383% 01/20/31	01/09/2025	AAIA ACRA Retail		6,779,039	7,125,000	68,530	1.C FE
92895F-AJ-0	Voya 2024-3 LTD VOYA 2024-3A D 7.343% 07/20/37	02/07/2025	AEL Modco AAM		5,086,985	5,000,000	17,338	2.C FE
92916M-AD-3	Voya CLO 2017-1 Ltd VOYA 2017-1A C 7.894% 04/17/30	03/04/2025	AEL FWH AAM		1,002,029	1,000,000	10,087	2.B FE
92917N-BC-1	Voya CLO 2019-1 Ltd VOYA 2019-1A D1RR 7.352% 10/15/37	03/21/2025	Bank of America		1,235,145	1,237,000	41,226	2.C Z
92919A-AW-4	Voya CLO 2021-2 Ltd VOYA 2021-2A D1R 6.893% 04/20/38	02/03/2025	Scotia Capital		7,750,000	7,750,000		2.C Z
92920D-AG-0	Voya CLO 2024-1 Ltd VOYA 2024-1A D 7.952% 04/15/37	03/27/2025	Bank of America		2,344,763	2,325,000	36,977	2.C FE
92920F-AE-0	Voya CLO 2023-1 Ltd VOYA 2023-1A C 7.143% 01/20/37	02/28/2025	ORIX Life - Custody		1,284,395	1,270,000	9,576	1.F FE
92920X-AN-1	Voya CLO 2024-7 Ltd VOYA 2024-7A D1 7.143% 01/20/38	03/18/2025	Bank of America		1,743,000	1,750,000	24,630	2.C FE
92944Y-AN-1	Voya CLO 2024-5 Ltd VOYA 2024-5A D1A 7.452% 10/15/37	02/28/2025	ORIX Life - Custody		3,468,785	3,400,000	30,967	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
949575-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1 7.293% 07/18/37	03/27/2025	ALRE - DFL Trust AAM		5,399,687	5,400,000	71,108	2.C FE
94957J-AG-9	Wellington Management CLO 1 Lt WELLI 2023-1A D 9.143% 10/20/36	03/06/2025	MUFG Securities Americas Inc		1,120,570	1,100,000	12,572	2.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					2,871,895,475	2,876,109,260	12,613,465	XXX
00043*-AA-7	AA Warehouse 21-A 6.126% 08/08/36	01/14/2025	Various		18,400,000	18,400,000		1.G PL
00043*-AB-5	AA Warehouse 21A 6.276% 08/08/36	01/14/2025	Various		2,700,000	2,700,000		2.C PL
00196#-AA-8	AOP Finance Partners LP AOP 6.552% 03/31/41	03/05/2025	PRIVATE		9,999,352	9,999,352		1.G PL
00196#-AB-6	AOP Finance Partners LP AOP 7.552% 03/31/41	03/05/2025	PRIVATE		4,999,676	4,999,676		2.C PL
97988F-AQ-1	Woodmont 2022-10 Trust WDMNT 2022-10A A2R 5.952% 04/15/38	01/28/2025	WELLS FARGO SECURITIES		9,500,000	9,500,000		1.A FE
97988F-AS-7	Woodmont 2022-10 Trust WDMNT 2022-10A BR 6.052% 04/15/38	01/28/2025	WELLS FARGO SECURITIES		57,075,000	57,075,000		1.C FE
97988F-AU-2	Woodmont 2022-10 Trust WDMNT 2022-10A CR 6.402% 04/15/38	01/28/2025	Various		55,500,000	55,500,000		1.F FE
97988F-AW-8	Woodmont 2022-10 Trust WDMNT 2022-10A DR 7.852% 04/15/38	01/28/2025	WELLS FARGO SECURITIES		8,375,000	8,375,000		2.C FE
000000-00-0	RRE 23 Loan Management DAC RRME 23A A2 4.535% 04/15/38	01/24/2025	BNP Paribas		54,815,236	54,815,236		1.C Z
000000-00-0	RRE 23 Loan Management DAC RRME 23A B 4.785% 04/15/38	01/24/2025	BNP Paribas		20,791,986	20,791,986		1.F Z
000000-00-0	RRE 23 Loan Management DAC RRME 23A C1 5.535% 04/15/38	01/24/2025	BNP Paribas		17,851,705	17,851,705		2.B Z
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 6.152% 07/15/38	03/19/2025	Various		260,698,914	260,698,914		1.A FE
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.452% 07/15/38	03/19/2025	Various		50,213,864	50,213,864		1.C FE
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 7.152% 07/15/38	03/19/2025	Various		28,693,636	28,693,636		1.F FE
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 9.152% 07/15/38	03/19/2025	Various		17,334,502	17,295,886		2.B FE
000000-00-0	RRE 24 Loan Management DAC RRME 24A A2 4.485% 04/15/40	02/21/2025	Barclays		38,858,425	38,858,425		1.C Z
000000-00-0	RRE 24 Loan Management DAC RRME 24A B 4.735% 04/15/40	02/21/2025	Barclays		27,200,898	27,200,898		1.F Z
000000-00-0	RRE 24 Loan Management DAC RRME 24A C1 5.385% 04/15/40	02/21/2025	Barclays		14,895,730	14,895,730		2.B Z
000000-00-0	RRE 24 Loan Management DAC RRME 24A C2 6.085% 04/15/40	02/21/2025	Barclays		1,942,921	1,942,921		2.C Z
74988F-AG-2	RR 38 Ltd RRAM 2025-38A B 6.002% 04/15/40	02/05/2025	Citigroup		24,000,000	24,000,000		1.E FE
74988F-AJ-6	RR 38 Ltd RRAM 2025-38A C1 6.802% 04/15/40	02/05/2025	Citigroup		14,400,000	14,400,000		2.A FE
74989M-AQ-4	RR 26 Ltd RRAM 2023-26A A2R 5.802% 04/15/38	02/28/2025	Piper Jaffray		16,325,000	16,325,000		1.C Z
74989M-AS-0	RR 26 Ltd RRAM 2023-26A B1R 6.002% 04/15/38	02/28/2025	Piper Jaffray		29,750,000	29,750,000		1.E Z
74989M-AU-5	RR 26 Ltd RRAM 2023-26A B2R 6.352% 04/15/38	02/28/2025	Piper Jaffray		5,000,000	5,000,000		1.F Z
74989M-AW-1	RR 26 Ltd RRAM 2023-26A C1R 6.752% 04/15/38	02/28/2025	Various		21,500,000	21,500,000		2.B Z
74989U-AN-3	RR 20 Ltd RRAM 2022-20A BR 6.102% 07/15/37	02/18/2025	BNP Paribas		10,000,000	10,000,000		1.F FE
74989U-AQ-6	RR 20 Ltd RRAM 2022-20A CR 6.902% 07/15/37	02/18/2025	BNP Paribas		6,500,000	6,500,000		2.C FE
78110X-AG-5	RR 37 LTD RRAM 2025-37A B 6.002% 04/15/38	01/21/2025	Bank of America		14,500,000	14,500,000		1.E FE
78110X-AJ-9	RR 37 LTD RRAM 2025-37A C1A 6.752% 04/15/38	01/21/2025	Bank of America		17,750,000	17,750,000		2.B FE
78110X-AN-0	RR 37 LTD RRAM 2025-37A C1B 7.352% 04/15/38	01/21/2025	Bank of America		2,250,000	2,250,000		2.C FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					861,821,845	861,783,229		XXX
054977-AE-3	BHG Securitization Trust 2022- BHG 2022-A E 4.300% 02/20/35	02/26/2025	Goldman Sachs		4,182,425	4,420,000	5,279	2.A FE
05553D-AD-3	BHG Securitization Trust 2022- BHG 2022-B D 6.690% 06/18/35	01/27/2025	Goldman Sachs		3,004,175	2,996,684	6,126	2.B FE
08860A-AC-3	BHG Securitization Trust 2025- BHG 2025-1CCN C 5.560% 04/17/36	03/06/2025	Goldman Sachs		7,498,280	7,500,000		1.G FE
08860A-AD-1	BHG Securitization Trust 2025- BHG 2025-1CCN D 6.340% 04/17/36	03/06/2025	Goldman Sachs		14,008,959	14,010,000		2.C Z
255388-AA-8	Dividend Solar Loans 2019-1 LL DIV 2019-1 A 3.670% 08/22/39	03/10/2025	Apollo Global Securities, LLC		14,003,650	15,602,953	33,403	1.G FE
30259R-AE-5	FMC GMSR Issuer Trust FMMSR 2020-GT1 A 4.450% 01/25/26	01/09/2025	Jackson Ntl FWH - AAM		7,202,357	7,500,000	12,979	2.C FE
463920-AA-6	Island Finance Trust 2025-1 ISLN 2025-1A A 6.540% 03/19/35	01/22/2025	Various		56,247,497	56,250,000		1.F FE
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	01/01/2025	Apollo Internal		501,766	572,102	1,129	1.A FE
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	01/10/2025	Interest Capitalization		29,601	29,601		5.C FE
61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	01/21/2025	Various		25,995,866	26,000,000		1.D FE
61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	01/21/2025	BNP Paribas		9,995,927	10,000,000		1.F FE
75908A-AC-6	Regional Management Issuance T RMIT 2025-1 C 5.730% 04/17/34	03/25/2025	WELLS FARGO SECURITIES		4,398,655	4,400,000		1.D Z
75908A-AD-4	Regional Management Issuance T RMIT 2025-1 D 6.580% 04/17/34	03/25/2025	WELLS FARGO SECURITIES		7,673,470	7,675,000		2.A Z
88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	01/09/2025	Jackson Ntl FWH - AAM		1,889,552	1,874,456	6,948	1.A FE
88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	01/01/2025	Apollo Internal		95,497	86,555	337	1.A FE
90945J-AD-9	United Auto Credit Securitizat UACST 2025-1 D 5.960% 07/10/30	03/04/2025	JPM SECURITIES LLC		12,747,949	12,750,000		2.B FE
94108F-AA-8	WAT 2021-A WAT 2021-A A 6.634% 02/18/31	03/31/2025	Direct		6,982,217	6,982,217		1.G PL
94108F-AB-6	WAT 2021-A WAT 2021-A B 7.484% 02/18/31	03/31/2025	Direct		958,608	958,608		2.B PL
94108F-AC-4	WAT 2021-A WAT 2021-A C 9.184% 02/18/31	03/31/2025	Direct		1,851,900	1,851,900		3.C PL
000000-00-0	VB DPR Finance Co VB DPR Finance Co 7.099% 03/15/35	01/31/2025	PRIVATE		175,000,000	175,000,000		2.C Z
000000-00-0	Ziraat DPR Finance Company Ziraat DPR Finance Company 7.135% 03/15/35	03/26/2025	PRIVATE		44,000,000	44,000,000		2.C Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					398,268,351	400,460,076	66,201	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
03770*-AA-0	Apollo Asset-Backed Finance Le A 6.188% 06/30/44	03/18/2025	PRIVATE		16,203,703	16,203,703		2.A PL
03770*-AB-8	Apollo Asset-Backed Finance Le C 7.388% 06/30/44	03/18/2025	PRIVATE		6,481,481	6,481,481		2.C PL
03770*-AC-6	Apollo Asset-Backed Finance Le B 6.738% 06/30/44	03/18/2025	PRIVATE		25,925,926	25,925,926		2.B PL
037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	01/22/2025	Various		90,086,110	90,086,110	(588,365)	1.A PL
037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	01/22/2025	Various		56,435,945	56,435,945	(529,661)	1.A PL
037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	01/22/2025	Various		21,304,364	21,304,364	(185,495)	1.C PL
037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	01/22/2025	Various		19,244,395	19,244,395	(268,176)	1.G PL
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.819% 07/17/65	03/28/2025	Direct		270,624,681	270,624,681		1.D PL
04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.317% 07/17/65	03/28/2025	Direct		132,433,355	132,433,355		1.D PL
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.817% 07/17/65	03/28/2025	Direct		270,624,681	270,624,681		1.G PL
04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.317% 07/17/65	03/28/2025	Direct		132,433,355	132,433,355		1.G PL
71680@-EU-6	Petros PACE Finance LLC A 7.428% 01/31/57	02/06/2025	Petros		5,417,299	5,196,450		1.C Z
71680@-EV-4	Petros PACE Finance LLC B 8.457% 01/31/57	02/06/2025	Petros		110,557	106,050		2.B Z
35138C-AE-4	Fox Hedge LP B 7.322% 11/28/64	02/11/2025	CROSSTRADE		237,000,000	237,000,000	4,109,130	1.G PL
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					1,284,325,852	1,284,100,496	2,537,433	XXX
000000-00-0	VINTAGE IX B LP AA 6.822% 03/25/25	01/01/2025	No Broker		98,065,819	98,000,000	111,796	1.B Z
000000-00-0	VINTAGE IX A AB LLC A 6.853% 10/18/30	01/31/2025	PRIVATE		387,230	389,536		1.F Z
000000-00-0	VINTAGE IX A AB LLC A 6.853% 10/18/30	01/31/2025	PRIVATE		4,972,591	4,987,554		1.F Z
000000-00-0	VINTAGE IX A AB LLC A 6.853% 10/18/30	03/27/2025	PRIVATE		1,144,972	1,147,278		1.F Z
000000-00-0	VINTAGE IX B AB LLC B 6.953% 10/18/30	01/31/2025	PRIVATE		45,788,626	45,926,405		2.B Z
000000-00-0	VINTAGE IX B AB LLC B 6.953% 10/18/30	01/31/2025	PRIVATE		9,262,864	9,320,850		2.B Z
G8292@-AA-9	Southern Palm Company Collateralized Facility Insure 7.545% 09/15/34	02/06/2025	Bank of Nova Scotia		14,322,000	14,322,000		1.G Z
G8292@-AA-9	Southern Palm Company Collateralized Facility Insure 7.545% 09/15/34	03/17/2025	Bank of Nova Scotia		1,302,000	1,302,000		1.G Z
G8292@-AA-9	Southern Palm Company Collateralized Facility Insure 7.545% 09/15/34	02/26/2025	Tax Free Exchange		14,322,000	14,322,000		1.G Z
000000-00-0	VINTAGE IX B2 AB LP B2 6.953% 10/18/30	01/31/2025	PRIVATE		3,035,233	3,044,366		2.B Z
000000-00-0	VINTAGE IX B2 AB LP B2 6.953% 10/18/30	01/31/2025	PRIVATE		999,725	1,006,254		2.B Z
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					193,603,060	193,768,243	111,796	XXX
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	01/09/2025	Jackson Ntl FWH - AAM		1,881,116	1,964,583	4,558	1.E FE
20469B-AB-3	Compass Datacenters Issuer III CMDC 2025-2A A2 5.835% 02/25/50	02/12/2025	Guggenheim Capital		16,000,000	16,000,000		1.F FE
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	03/04/2025	Various		6,900,724	6,916,167	14,809	1.C FE
827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	01/06/2025	MMTL Modco AAM		1,840,680	1,967,867	4,553	2.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					26,622,520	26,848,417	23,920	XXX
69453#-AA-1	PK ALIFT WH 5 LP A 7.569% 11/14/44	01/22/2025	Capital Call Revolver		3,784,936	3,784,954		2.C PL
92890C-AD-5	WDL Fleet LLC D 7.094% 12/31/38	03/24/2025	Various		3,248,825	3,248,825		1.E FE
92890C-AE-3	WDL Fleet LLC E 8.094% 12/01/38	03/24/2025	Various		1,001,872	1,001,872		2.A FE
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.940% 04/19/40	03/27/2025	Capital Call Revolver		3,393,906	3,393,906		2.A FE
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.940% 04/19/40	03/27/2025	Capital Call Revolver		1,131,302	1,131,302		2.B FE
1529999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)					12,560,841	12,560,859		XXX
00264#-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	01/01/2025	Interest Capitalization		6,588,486	6,588,486		1.G FE
86771P-AC-4	Sunrun Bacchus 2025-1 LLC SUNRN 2025-1A A2B 6.410% 04/30/60	01/28/2025	HSBC SECURITIES (USA) INC		138,038,012	140,000,000		1.F FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					144,626,498	146,588,486		XXX
00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	02/10/2025	Tax Free Exchange		531,916,285	531,916,285	3,102,845	1.G FE
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					531,916,285	531,916,285	3,102,845	XXX
23304G-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	02/13/2025	ALRe Modco - RLI GA - AAM		1,869,284	1,895,000	19,014	2.B FE
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2 3.668% 10/25/49	02/07/2025	MMTL Modco AAM		2,241,742	2,400,000	2,934	2.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49	01/06/2025	MMTL Modco AAM		901,282	927,074	7,791	2.C FE
87342R-AC-8	Taco Bell Funding LLC BELL 2016-1A A23 4.970% 05/25/46	01/09/2025	Jackson Ntl FWH - AAM		9,266,880	9,281,250	56,378	2.B FE
98919W-AA-1	Zayo Issuer LLC ZAYO 2025-1A A2 5.648% 03/20/55	01/31/2025	Barclays		20,000,000	20,000,000		1.G FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					34,279,188	34,503,324	86,117	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					5,818,331,244	5,875,409,882	17,674,810	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					2,690,624,823	2,690,360,869	5,640,278	XXX
1909999997. Total - Asset-Backed Securities - Part 3					8,508,956,067	8,565,770,751	23,315,088	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999999. Total - Asset-Backed Securities					8,508,956,067	8,565,770,751	23,315,088	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					22,803,322,877	23,063,679,780	137,934,201	XXX
38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated 3.650% Perpet.	01/09/2025	Jackson Ntl FWH - AAM	4,000,000.000	3,827,500		60,428	3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					3,827,500	XXX	60,428	XXX
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet.	02/19/2025	Various	6,249.000	6,249,000			
4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred					6,249,000	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3					10,076,500	XXX	60,428	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					10,076,500	XXX	60,428	XXX
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	01/30/2025	Direct	810,000.000	81,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					81,000,000	XXX		XXX
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)	03/31/2025	Capital Contribution	0.000	4,307			
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)	03/31/2025	Capital Contribution	0.000	3,817			
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)	03/31/2025	Capital Contribution	0.000	32,516			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded					40,640	XXX		XXX
5989999997. Total - Common Stocks - Part 3					81,040,640	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					81,040,640	XXX		XXX
5999999999. Total - Preferred and Common Stocks					91,117,140	XXX	60,428	XXX
6009999999 - Totals					22,894,440,017	XXX	137,994,629	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912810-TT-5	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/53	03/10/2025	Goldman Sachs		5,580,938	6,000,000	5,290,864	5,306,207		2,554		2,554		5,308,762		272,176	272,176	140,159	08/15/2053	1.A
..912810-TU-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 08/15/43	03/10/2025	Various		50,414,512	52,000,000	48,593,499	48,727,249		22,229		22,229		48,749,478		1,665,034	1,665,034	1,220,413	08/15/2043	1.A
..912810-TX-6	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/15/54	01/30/2025	TD SECURITIES (USA) LLC		13,498,496	14,750,000	13,827,032	13,842,482		2,482		2,482		13,844,964		(346,468)	(346,468)	287,886	02/15/2054	1.A
..91282C-HT-1	United States Treasury Note/Bo US TREASURY N/B 3.875% 08/15/33	03/10/2025	Goldman Sachs		3,428,086	3,500,000	3,261,205	3,285,643		4,156		4,156		3,289,799		138,287	138,287	76,804	08/15/2033	1.A
..91282C-KD-2	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/28/29	03/10/2025	Goldman Sachs		18,184,219	18,000,000	18,004,631	18,262,076		46,957		46,957		18,309,032		(124,814)	(124,814)	405,367	02/28/2029	1.A
..91282C-LH-2	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/26	03/10/2025	Goldman Sachs		69,631,815	69,872,000	70,012,490	69,990,154		(15,116)		(15,116)		69,975,038		(343,223)	(343,223)	1,388,421	08/31/2026	1.A
..91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 11/15/34	03/10/2025	Goldman Sachs		190,593,750	190,000,000	185,540,604	83,662,347		41,717		41,717		185,591,983		5,001,767	5,001,767	2,587,569	11/15/2034	1.A
..91282C-MC-2	United States Treasury Note/Bo US TREASURY N/B 4.500% 12/31/31	03/10/2025	Goldman Sachs		37,129,346	36,250,000	35,978,612	3,249		3,249		3,249		35,981,860		1,147,485	1,147,485	315,435	12/31/2031	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					388,461,162	390,372,000	380,508,937	243,076,158		108,228		108,228		381,050,916		7,410,244	7,410,244	6,422,054	XXX	XXX
..76721R-AA-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	03/20/2025	Various		387,590	387,590	425,991	358,818		(3,518)		(3,518)	66,762	387,590	(34,472)		(34,472)	23,694	09/20/2032	1.B FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					387,590	387,590	425,991	358,818		(3,518)		(3,518)	66,762	387,590	(34,472)		(34,472)	23,694	XXX	XXX
..677521-CV-6	OHIO (STATE OF) OHIO INFRA IMPT-B-BAB 5.412% 09/01/28	02/21/2025	Hilltop Securities		610,722	600,000	748,257	637,547		(1,390)		(1,390)		636,157		(25,435)	(25,435)	15,605	09/01/2028	1.A FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					610,722	600,000	748,257	637,547		(1,390)		(1,390)		636,157		(25,435)	(25,435)	15,605	XXX	XXX
..38122N-A9-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO -B 1.886% 06/01/27	02/21/2025	JPM SECURITIES LLC		4,710,850	5,000,000	5,000,000	5,000,000						5,000,000		(289,150)	(289,150)	21,741	06/01/2027	1.D FE
..38122N-B2-7	Golden State Tobacco Securitiz GOLDEN ST TOBACCO -B 2.086% 06/01/28	02/21/2025	JPM SECURITIES LLC		4,618,700	5,000,000	5,000,000	5,000,000						5,000,000		(381,300)	(381,300)	24,047	06/01/2028	1.D FE
..598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51	01/01/2025	Redemption 100.0000		745	745	550	586		160		160		745				21	01/01/2051	1.E FE
..64971M-5L-2	New York City Transitional Fin NYC TRANSL FIN -BABS 5.572% 11/01/38	03/27/2025	Various		1,335,639	1,330,000	1,602,158	1,505,277		(3,964)		(3,964)		1,501,314		(171,314)	(171,314)	35,695	11/01/2038	1.A FE
..88283L-HU-3	Texas Department of Transporta TX ST TRANSN-1ST TIER 5.178% 04/01/30	02/21/2025	Hilltop Securities		3,224,928	3,200,000	3,243,328	3,232,150		(1,038)		(1,038)		3,231,112		(6,184)	(6,184)	65,818	04/01/2030	1.A FE
..940093-2L-0	Washington State University WASHINGTON UNIV-BABS 7.399% 04/01/41	03/27/2025	Bank of America		4,578,760	4,000,000	4,873,520	4,825,628		(11,220)		(11,220)		4,814,408		(235,648)	(235,648)	145,514	04/01/2041	1.F FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					18,469,622	18,530,745	19,719,556	19,563,641		(16,062)		(16,062)		19,547,579		(1,083,596)	(1,083,596)	292,836	XXX	XXX
..50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS 3.730% 05/30/49	03/31/2025	Redemption 100.0000		61,552	61,552	61,552	61,552						61,552				574	05/30/2049	1.G
..785592-AM-8	Sabine Pass Liquefaction LLC Senior Secured 5.625% 03/01/25	03/01/2025	Maturity		2,580,000	2,580,000	2,584,618	2,580,000						2,580,000				72,563	03/01/2025	2.A FE
..785592-AU-0	Sabine Pass Liquefaction LLC Senior Secured 4.200% 03/15/28	03/27/2025	Goldman Sachs		7,899,120	8,000,000	7,752,930	7,784,767		14,977		14,977		7,799,744		99,376	99,376	180,133	03/15/2028	2.A FE
..G2971@-AA-0	AP Pistachio LP Pistachio Jr Secured Perp Nts 0.000% 04/01/88	01/01/2025	Security Withdraw		3,944,526	3,944,526	3,944,526	3,782,379					162,147	3,944,526					04/01/2088	6. Z
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					14,485,198	14,586,078	14,343,626	14,208,698		14,977		14,977	162,147	14,385,822		99,376	99,376	253,270	XXX	XXX
..85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 6.570% 09/22/28	03/24/2025	Redemption 100.0000		2,909	2,909	2,905			4		4		2,909				1,155	09/22/2028	2.C Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..001055-AF-9	Aflac Inc Senior Unsecured 6.450% 08/15/40	02/20/2025	AARE Surplus AAM		1,079,617	1,000,000	1,258,610	1,210,673		(1,261)		(1,261)		1,209,412		(129,795)	(129,795)	33,146	08/15/2040	1.G FE
..001055-AY-8	Aflac Inc Senior Unsecured 4.750% 01/15/49	02/20/2025	AARE Surplus AAM		10,136,434	11,600,000	10,673,740	10,691,162		2,580		2,580		10,693,742		(557,308)	(557,308)	329,069	01/15/2049	1.G FE
..002824-BB-5	Abbott Laboratories Senior Unsecured 2.950% 03/15/25	03/15/2025	Maturity		14,000,000	14,000,000	15,348,465	14,000,000						14,000,000				103,250	03/15/2025	1.D FE
..002824-BF-6	Abbott Laboratories Senior Unsecured 3.750% 11/30/26	03/27/2025	Goldman Sachs		1,588,496	1,600,000	1,535,520	1,559,802		4,876		4,876		1,564,677		23,819	23,819	19,667	11/30/2026	1.D FE
..002824-BQ-2	Abbott Laboratories Senior Unsecured 1.400% 06/30/30	03/27/2025	Goldman Sachs		3,442,120	4,000,000	3,815,007	3,884,268		4,843		4,843		3,889,112		(446,992)	(446,992)	13,689	06/30/2030	1.D FE
..00287Y-BX-6	AbbVie Inc Senior Unsecured 3.200% 11/21/29	03/27/2025	Goldman Sachs		11,758,250	12,500,000	13,931,250	13,300,290		(40,115)		(40,115)		13,260,175		(1,501,933)	(1,501,933)	141,111	11/21/2029	1.G FE
..00287Y-DR-7	AbbVie Inc Senior Unsecured 4.800% 03/15/27	02/21/2025	Morgan Stanley		25,105,750	25,000,000	24,964,750	24,974,642		1,602		1,602		24,976,245		129,505	129,505	530,000	03/15/2027	1.G FE
..00440E-AV-9	Chubb INA Holdings LLC Senior Unsecured 3.350% 05/03/26	03/10/2025	Goldman Sachs		1,878,150	1,900,000	1,855,997	1,879,600		2,894		2,894		1,882,494		(4,344)	(4,344)	22,631	05/03/2026	1.F FE
..009158-BC-9	Air Products and Chemicals Inc Senior Unsecured 2.050% 05/15/30	03/27/2025	Goldman Sachs		5,294,520	6,000,000	5,223,805	5,273,368		29,006		29,006		5,302,374		(7,854)	(7,854)	45,442	05/15/2030	1.F FE
..010392-FY-9	Alabama Power Co Senior Unsecured 3.750% 09/01/27	02/21/2025	Morgan Stanley		6,167,511	6,300,000	6,278,013	6,280,002		1,087		1,087		6,281,089		(113,578)	(113,578)	113,531	09/01/2027	1.E FE
..01185*-AA-3	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	03/31/2025	Redemption 100.0000		329,070	329,070	329,070	329,070						329,070				3,842	06/30/2033	2.C PL
..01185*-AB-1	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	03/31/2025	Redemption 100.0000		50,943	50,943	50,943	50,943						50,943				595	06/30/2033	2.C PL
..02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37	03/31/2025	Redemption 100.0000		86,018	86,018	86,018	86,018						86,018				1,280	09/30/2037	2.C PL
..02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38	03/31/2025	Redemption 100.0000		127,331	127,331	127,331	127,331						127,331				2,324	09/30/2038	2.C PL
..023135-BR-6	Amazon.com Inc Senior Unsecured 1.200% 06/03/27	02/21/2025	Morgan Stanley		12,381,103	13,300,000	12,432,707	12,522,130		45,485		45,485		12,567,616		(186,513)	(186,513)	35,910	06/03/2027	1.D FE
..023135-BS-4	Amazon.com Inc Senior Unsecured 1.500% 06/03/30	02/21/2025	Morgan Stanley		1,534,518	1,800,000	1,516,698	1,556,815		5,911		5,911		1,562,726		(28,208)	(28,208)	6,075	06/03/2030	1.D FE
..023135-BU-9	Amazon.com Inc Senior Unsecured 2.700% 06/03/60	02/20/2025	AARE Surplus AAM		3,449,801	6,000,000	3,611,460	3,641,940		3,283		3,283		3,645,222		(195,421)	(195,421)	34,650	06/03/2060	1.D FE
..025816-DF-3	American Express Co Senior Unsecured 5.043% 05/01/34	01/29/2025	ALRE - TDF Trust AAM		26,654,276	27,000,000	27,000,000	27,000,000						27,000,000		(345,724)	(345,724)	332,838	05/01/2034	1.F FE
..025816-DP-1	American Express Co Senior Unsecured 5.098% 02/16/28	02/21/2025	Morgan Stanley		12,185,910	12,100,000	12,351,559	12,322,700		(14,633)		(14,633)		12,308,067		(122,157)	(122,157)	322,137	02/16/2028	1.F FE
..031162-CQ-1	Amgen Inc Senior Unsecured 3.200% 11/02/27	02/21/2025	Morgan Stanley		6,155,520	6,400,000	6,238,720	6,252,140		7,273		7,273		6,259,413		(103,893)	(103,893)	63,716	11/02/2027	2.A FE
..031162-DM-9	Amgen Inc Senior Unsecured 5.250% 03/02/25	03/02/2025	Maturity		17,000,000	17,000,000	16,993,480	16,999,459		541		541		17,000,000				173,250	03/02/2025	2.A FE
..031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63	02/20/2025	AARE Surplus AAM		5,821,468	6,000,000	5,891,661	5,892,734		104		104		5,892,838		(71,370)	(71,370)	161,000	03/02/2063	2.A FE
..032654-AV-7	Analog Devices Inc Senior Unsecured 2.100% 10/01/31	03/27/2025	Goldman Sachs		6,391,950	7,500,000	6,310,108	6,369,306		34,430		34,430		6,403,736		(11,786)	(11,786)	77,438	10/01/2031	1.F FE
..032654-AX-3	Analog Devices Inc Senior Unsecured 2.950% 10/01/51	02/20/2025	AARE Surplus AAM		3,401,038	5,300,000	3,193,727	3,232,560		4,411		4,411		3,236,972		164,066	164,066	60,368	10/01/2051	1.F FE
..035229-CL-5	Anheuser-Busch Cos LLC Senior Unsecured 6.000% 11/01/41	03/10/2025	Various		2,068,952	2,000,000	2,007,211							2,007,211		61,741	61,741	42,846	11/01/2041	1.G FE
..035240-AV-2	Anheuser-Busch InBev Worldwide Senior Unsecured 3.500% 06/01/30	03/27/2025	Goldman Sachs		1,897,500	2,000,000	1,995,800	1,997,651		96		96		1,997,747		(100,247)	(100,247)	22,750	06/01/2030	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
036752-AJ-2	Elevance Health Inc Senior Unsecured 2.375% 01/15/25	01/15/2025	Maturity		3,000,000	3,000,000	2,997,360	2,999,979		21		21		3,000,000				35,625	01/15/2025	2.A FE
036752-AN-3	Elevance Health Inc Senior Unsecured 2.250% 05/15/30	03/27/2025	Goldman Sachs		2,659,050	3,000,000	2,667,344			3,823		3,823		2,671,166		(12,116)	(12,116)	24,938	05/15/2030	2.A FE
037389-BB-8	Aon Corp Senior Unsecured 4.500% 12/15/28	03/27/2025	Goldman Sachs		4,975,550	5,000,000	4,926,366	4,939,670		3,382		3,382		4,943,052		32,498	32,498	64,375	12/15/2028	2.A FE
03770D-AA-1	Apollo Debt Solutions Bdc Senior Unsecured 6.900% 04/13/29	03/04/2025	Tax Free Exchange		152,511,480	151,100,000	152,595,155	152,566,221		(54,741)		(54,741)		152,511,480				4,083,478	04/13/2029	2.C FE
03770D-AC-7	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31	03/04/2025	Various		215,832,148	214,600,000	215,877,586	215,856,952		(24,804)		(24,804)		215,832,148				8,586,981	07/29/2031	2.C FE
039936-AA-7	Ares Finance Co IV LLC Senior Unsecured 3.650% 02/01/52	02/20/2025	AARE Surplus AAM		2,818,579	4,000,000	2,727,640	2,746,853		2,549		2,549		2,749,402		69,177	69,177	80,706	02/01/2052	2.A FE
04010L-AV-5	Ares Capital Corp Senior Unsecured 4.250% 03/01/25	03/01/2025	Maturity		1,000,000	1,000,000	975,751	998,356		1,644		1,644		1,000,000				21,250	03/01/2025	2.B FE
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30	03/27/2025	Various		32,819,786	35,482,000	32,928,597	7,989,273		52,850		52,850		32,989,040		(169,255)	(169,255)	329,933	06/15/2030	2.A FE
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51	02/20/2025	AARE Surplus AAM		11,567,010	12,000,000	12,046,300	12,015,231		(1,360)		(1,360)		12,013,871		(446,861)	(446,861)	68,750	06/30/2051	2.C FE
04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured 5.450% 07/15/34	01/29/2025	ORIX Life - Custody		3,996,764	4,000,000	3,956,120	3,958,734		256		256		3,958,990		37,773	37,773	117,478	07/15/2034	2.B FE
04316J-AL-3	Arthur J Gallagher & Co Senior Unsecured 4.850% 12/15/29	03/27/2025	Goldman Sachs		6,292,183	6,280,000	6,254,064			568		568		6,254,631		37,552	37,552	83,760	12/15/2029	2.B FE
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30	03/20/2025	Redemption 100.0000		80,521	80,521	80,521	80,521						80,521				1,023	06/20/2030	1.D
04636N-AA-1	Astrazeneca Finance LLC Senior Unsecured 1.200% 05/28/26	03/10/2025	Goldman Sachs		6,209,388	6,436,000	5,913,526	6,235,254		27,208		27,208		6,262,462		53,073	53,073	22,097	05/28/2026	1.E FE
04636N-AA-1	Astrazeneca Finance LLC Senior Unsecured 1.200% 05/28/26	02/21/2025	Various		15,430,115	16,064,000	15,758,924	15,948,301		11,878		11,878		15,960,180		530,065	530,065	46,050	05/28/2026	1.F FE
04774#-AA-0	Atlanta Falcons Stadium Co LLC SR SECD NTS SER A 3.590% 09/01/42	03/01/2025	Redemption 100.0000		232,836	232,836	232,836	232,836						232,836				4,179	09/01/2042	2.B PL
04774#-AB-8	Atlanta Falcons Stadium Co LLC SR SECD NTS SER B 3.590% 09/01/42	03/01/2025	Redemption 100.0000		168,606	168,606	168,606	168,606						168,606				3,026	09/01/2042	2.B PL
053332-BG-6	AutoZone Inc Senior Unsecured 6.250% 11/01/28	03/27/2025	Goldman Sachs		6,275,173	5,980,000	6,251,671			(6,315)		(6,315)		6,245,356		29,817	29,817	152,615	11/01/2028	2.B FE
053332-BJ-0	AutoZone Inc Senior Unsecured 5.100% 07/15/29	03/27/2025	Goldman Sachs		6,281,726	6,210,000	6,252,352			(767)		(767)		6,251,585		30,140	30,140	64,222	07/15/2029	2.B FE
05526D-BN-4	BAT Capital Corp Senior Unsecured 4.906% 04/02/30	03/27/2025	Various		12,934,760	13,000,000	12,943,624	12,947,678		1,278		1,278		12,948,956		14,196	14,196	293,270	04/02/2030	2.A FE
05565E-AH-8	BMW US Capital LLC Senior Unsecured 2.800% 04/11/26	03/27/2025	Goldman Sachs		7,861,520	8,000,000	7,733,954	7,797,852		37,162		37,162		7,835,014		26,506	26,506	103,911	04/11/2026	1.F FE
05724B-AA-7	Baker Hughes Holdings LLC / Ba Senior Unsecured 4.486% 05/01/30	03/10/2025	Various		7,454,100	7,500,000	7,679,784	7,576,488		(2,955)		(2,955)		7,573,533		119,433	119,433	121,496	05/01/2030	1.G FE
06051G-FM-6	Bank of America Corp Subordinated 4.000% 01/22/25	01/22/2025	Various		1,150,000	1,150,000	1,189,986	1,150,509		(509)		(509)		1,150,000				23,000	01/22/2025	2.A FE
06051G-GF-0	Bank of America Corp Senior Unsecured 3.824% 01/20/28	03/10/2025	Goldman Sachs		1,085,205	1,100,000	1,080,993			578		578		1,081,571		3,634	3,634	5,959	01/20/2028	1.G FE
06051G-GL-7	Bank of America Corp Senior Unsecured 3.705% 04/24/28	02/21/2025	Morgan Stanley		1,117,325	1,145,000	1,115,535	1,116,305		1,200		1,200		1,117,505		180	180	14,141	04/24/2028	1.G FE
06051G-HD-4	Bank of America Corp Senior Unsecured 3.419% 12/20/28	02/21/2025	Morgan Stanley		2,880,780	3,000,000	3,362,280	3,160,409		(7,797)		(7,797)		3,152,612		271,832	271,832	18,235	12/20/2028	1.E FE
06051G-HG-7	Bank of America Corp Senior Unsecured 3.970% 03/05/29	02/21/2025	Morgan Stanley		778,856	800,000	778,339	778,790		703		703		779,493		637	637	14,910	03/05/2029	1.E FE
06051G-HM-4	Bank of America Corp Senior Unsecured 4.271% 07/23/29	03/27/2025	Various		27,137,451	27,544,000	27,132,709	7,000,000		8,147		8,147		27,140,856		3,405	3,405	361,891	07/23/2029	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..06051G-HQ-5	Bank of America Corp Senior Unsecured 3.974% 02/07/30	. 02/21/2025 .	Morgan Stanley		1,923,780	2,000,000	1,911,072	1,917,289		2,107		2,107		1,919,396		4,384	4,384	43,493	. 02/07/2030 .	1.G FE
..06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30	. 03/27/2025 .	Goldman Sachs		14,012,250	15,000,000	14,074,650			1,740		1,740		14,076,390		(64,140)	(64,140)	86,504	. 07/23/2030 .	1.G FE
..06051G-JP-5	Bank of America Corp Senior Unsecured 2.651% 03/11/32	. 02/21/2025 .	Morgan Stanley		5,617,632	6,465,000	5,615,790	5,795,370		11,668		11,668		5,807,038		(189,406)	(189,406)	77,600	. 03/11/2032 .	1.G FE
..06051G-KY-4	Bank of America Corp Senior Unsecured 5.015% 07/22/33	. 02/21/2025 .	Various		1,005,271	1,020,000	1,015,319	1,014,882		28		28		1,014,910		(9,639)	(9,639)	30,123	. 07/22/2033 .	1.G FE
..06051G-LH-0	Bank of America Corp Senior Unsecured 5.288% 04/25/34	. 03/27/2025 .	Goldman Sachs		1,992,520	2,000,000	2,000,000	2,000,000						2,000,000		(7,480)	(7,480)	44,948	. 04/25/2034 .	1.E FE
..06051G-LU-1	Bank of America Corp Senior Unsecured 5.872% 09/15/34	. 02/21/2025 .	Morgan Stanley		12,380,280	12,000,000	12,517,696	12,499,761		(6,668)		(6,668)		12,493,093		(112,813)	(112,813)	311,216	. 09/15/2034 .	1.E FE
..06406R-AR-8	Bank of New York Mellon Corp/T Senior Unsecured 1.650% 01/28/31	. 03/27/2025 .	Goldman Sachs		5,924,100	7,000,000	5,826,629	6,137,876		30,589		30,589		6,168,464		(244,364)	(244,364)	77,000	. 01/28/2031 .	1.F FE
..06406R-BA-4	Bank of New York Mellon Corp/T Senior Unsecured 2.050% 01/26/27	. 02/21/2025 .	Morgan Stanley		1,869,958	1,955,000	1,857,888	1,859,370		6,567		6,567		1,865,937		4,021	4,021	23,156	. 01/26/2027 .	1.F FE
..06406R-BM-8	Bank of New York Mellon Corp/T Senior Unsecured 5.834% 10/25/33	. 01/13/2025 .	ORIX Life - Custody		2,044,863	2,000,000	2,067,900	2,061,559		(213)		(213)		2,061,346		(16,483)	(16,483)	25,281	. 10/25/2033 .	1.F FE
..06406R-BQ-9	Bank of New York Mellon Corp/T Senior Unsecured 4.947% 04/26/27	. 03/27/2025 .	Goldman Sachs		2,510,975	2,500,000	2,501,235	2,501,199		(334)		(334)		2,500,865		10,110	10,110	52,218	. 04/26/2027 .	1.D FE
..06406R-BR-7	Bank of New York Mellon Corp/T Senior Unsecured 4.967% 04/26/34	. 03/27/2025 .	Goldman Sachs		982,870	1,000,000	991,429	991,793		168		168		991,960		(9,090)	(9,090)	20,972	. 04/26/2034 .	1.D FE
..06406Y-AA-0	Bank of New York Mellon Corp/T Subordinated 3.300% 08/23/29	. 03/10/2025 .	Various		25,503,660	27,000,000	25,437,263	25,597,367		51,568		51,568		25,648,935		(145,275)	(145,275)	490,050	. 08/23/2029 .	1.F FE
..06849R-AK-8	Barrick North America Finance Senior Unsecured 5.750% 05/01/43	. 02/20/2025 .	AARE Surplus AAM		3,988,260	4,000,000	3,907,480	3,910,572		372		372		3,910,944		77,316	77,316	69,639	. 05/01/2043 .	2.A FE
..07274N-AL-7	Bayer US Finance II LLC SENIOR 4.375% 12/15/28	. 02/21/2025 .	Morgan Stanley		3,927,021	4,070,000	4,655,578	4,379,040		(11,829)		(11,829)		4,367,211		(440,190)	(440,190)	34,129	. 12/15/2028 .	2.B FE
..075887-BW-8	Becton Dickinson & Co Senior Unsecured 3.700% 06/06/27	. 02/21/2025 .	Morgan Stanley		1,956,720	2,000,000	1,944,093	1,965,784		1,980		1,980		1,967,764		(11,044)	(11,044)	16,033	. 06/06/2027 .	2.B FE
..084423-AU-6	W R Berkley Corp Senior Unsecured 4.000% 05/12/50	. 02/20/2025 .	AARE Surplus AAM		3,069,926	4,000,000	3,081,760	3,098,258		2,200		2,200		3,100,458		(30,533)	(30,533)	42,222	. 05/12/2050 .	2.A FE
..09143#-AA-3	Bishop Hill Energy LLC SR SECD NTS 3.280% 06/30/37	. 03/31/2025 .	Various		742,510	742,510	742,510	742,510						742,510				6,089	. 06/30/2037 .	2.B PL
..09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28	. 03/27/2025 .	Various		32,876,840	36,200,000	33,156,109	20,803,054		128,675		128,675		33,443,536		(566,696)	(566,696)	267,791	. 08/05/2028 .	1.E FE
..09261B-AH-3	Blackstone Holdings Finance Co Senior Unsecured 3.200% 01/30/52	. 02/20/2025 .	AARE Surplus AAM		6,612,724	10,000,000	6,542,000	6,597,018		7,314		7,314		6,604,332		8,392	8,392	177,778	. 01/30/2052 .	1.E FE
..09261B-AJ-9	Blackstone Holdings Finance Co Senior Unsecured 5.900% 11/03/27	. 02/21/2025 .	Morgan Stanley		12,233,676	11,900,000	12,423,361	12,371,620		(23,866)		(23,866)		12,347,754		(114,078)	(114,078)	216,481	. 11/03/2027 .	1.E FE
..09261H-AP-2	Blackstone Private Credit Fund Senior Unsecured 2.700% 01/15/25	. 01/15/2025 .	Maturity		8,079,000	8,079,000	8,078,594	8,078,995		5		5		8,079,000				109,067	. 01/15/2025 .	2.C FE
..097023-CA-1	Boeing Co/The Senior Unsecured 3.450% 11/01/28	. 02/21/2025 .	Various		4,290,605	4,550,000	4,438,116	4,502,169		1,715		1,715		4,503,884		(213,280)	(213,280)	49,273	. 11/01/2028 .	2.C FE
..097023-CM-5	Boeing Co/The Senior Unsecured 2.700% 02/01/27	. 02/21/2025 .	Morgan Stanley		8,625,330	9,000,000	8,290,303	8,419,171		38,691		38,691		8,457,862		167,468	167,468	137,025	. 02/01/2027 .	2.C FE
..097023-DC-6	Boeing Co/The Senior Unsecured 3.625% 02/01/31	. 03/10/2025 .	Goldman Sachs		1,845,040	2,000,000	1,998,720	1,999,133		25		25		1,999,157		(154,117)	(154,117)	44,306	. 02/01/2031 .	2.C FE
..09951L-AA-1	Booz Allen Hamilton Inc Senior Unsecured 3.875% 09/01/28	. 02/21/2025 .	Morgan Stanley		6,085,568	6,400,000	6,180,032	6,194,981		7,546		7,546		6,202,527		(116,959)	(116,959)	119,178	. 09/01/2028 .	2.C FE
..09951L-AC-7	Booz Allen Hamilton Inc Senior Unsecured 5.950% 08/04/33	. 01/08/2025 .	BNP Paribas		8,101,040	8,000,000	8,223,280	8,204,385		(424)		(424)		8,203,961		(102,921)	(102,921)	204,944	. 08/04/2033 .	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
103730-AE-0	BP Capital Markets America Inc Senior Unsecured 4.234% 11/06/28	02/21/2025	Morgan Stanley		3,238,686	3,300,000	3,260,892	3,264,412		1,253		1,253		3,265,666		(26,980)	(26,980)	41,917	11/06/2028	1.E FE
103730-AT-7	BP Capital Markets America Inc Senior Unsecured 3.119% 05/04/26	02/21/2025	Various		3,441,060	3,500,000	3,488,675	3,494,796		559		559		3,495,355		(54,295)	(54,295)	33,356	05/04/2026	1.E FE
103730-BW-9	BP Capital Markets America Inc Senior Unsecured 4.989% 04/10/34	03/27/2025	Goldman Sachs		587,952	600,000	599,868	600,002						600,002		(12,050)	(12,050)	13,969	04/10/2034	1.E FE
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41	03/30/2025	Redemption 100.0000		337,524	337,524	337,524	337,524						337,524				6,362	09/30/2041	2.A PL
110122-DL-9	Bristol-Myers Squibb Co Senior Unsecured 4.550% 02/20/48	02/21/2025	Morgan Stanley		333,186	389,000	333,589			37		37		333,626		(440)	(440)	9,046	02/20/2048	1.F FE
110122-EB-0	Bristol-Myers Squibb Co Senior Unsecured 6.250% 11/15/53	02/20/2025	AARE Surplus AAM		2,138,116	2,000,000	1,994,340	1,994,427		10		10		1,994,436		143,680	143,680	32,986	11/15/2053	1.F FE
110122-EE-4	Bristol-Myers Squibb Co Senior Unsecured 4.900% 02/22/27	02/21/2025	Morgan Stanley		4,031,600	4,000,000	3,995,680	3,996,854		204		204		3,997,058		34,542	34,542	99,089	02/22/2027	1.F FE
110122-EL-8	Bristol-Myers Squibb Co Senior Unsecured 5.650% 02/22/64	02/20/2025	AARE Surplus AAM		38,862,948	40,000,000	39,802,400	39,803,560		187		187		39,803,747		(940,799)	(940,799)	1,117,444	02/22/2064	1.F FE
11135F-AL-5	Broadcom Inc Senior Unsecured 4.110% 09/15/28	03/27/2025	Goldman Sachs		14,750,850	15,000,000	14,770,500			3,680		3,680		14,774,180		(23,330)	(23,330)	330,512	09/15/2028	2.A FE
11135F-BL-4	Broadcom Inc Senior Unsecured 3.469% 04/15/34	02/19/2025	ORIX Life - Custody		3,480,233	4,000,000	3,357,320	3,407,479		6,547		6,547		3,414,025		66,208	66,208	47,795	04/15/2034	2.A FE
114259-AT-1	Brooklyn Union Gas Co/The SENIOR 3.865% 03/04/29	03/10/2025	Various		2,891,340	3,000,000	3,075,459	3,034,052		(1,590)		(1,590)		3,032,462		(141,122)	(141,122)	60,230	03/04/2029	2.A FE
12189L-AZ-4	Burlington Northern Santa Fe L Senior Unsecured 3.900% 08/01/46	02/20/2025	AARE Surplus AAM		649,237	817,000	584,371	590,220		685		685		590,905		58,332	58,332	17,613	08/01/2046	1.F FE
12189L-BK-6	Burlington Northern Santa Fe L Senior Unsecured 5.200% 04/15/54	02/20/2025	AARE Surplus AAM		947,014	1,000,000	999,460	999,460						999,460		(52,446)	(52,446)	18,056	04/15/2054	1.F FE
12189T-AG-9	Burlington Northern Santa Fe L Senior Unsecured 6.875% 12/01/27	02/21/2025	Various		5,817,405	5,500,000	5,926,433	5,770,124		(12,788)		(12,788)		5,757,336		60,069	60,069	87,179	12/01/2027	1.F FE
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31	03/31/2025	Redemption 100.0000		285,699	285,699	285,699	285,699						285,699				4,528	12/31/2031	1.G PL
125238-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30	03/31/2025	Various		378,935	378,935	378,935	378,935						378,935				6,063	09/30/2030	3.B PL
126117-AU-4	CNA Financial Corp Senior Unsecured 3.450% 08/15/27	03/27/2025	Goldman Sachs		6,227,328	6,400,000	6,200,768	6,225,715		15,219		15,219		6,240,934		13,606	13,606	136,773	08/15/2027	2.A FE
12636Y-AC-6	CRH America Finance Inc SENIOR 3.950% 04/04/28	03/27/2025	Goldman Sachs		15,067,118	15,390,000	15,013,253			11,155		11,155		15,024,407		42,710	42,710	293,821	04/04/2028	2.A FE
126408-HM-8	CSX Corp Senior Unsecured 4.250% 03/15/29	03/10/2025	Various		4,948,950	5,000,000	4,991,640	4,995,793		177		177		4,995,970		47,020	47,020	103,889	03/15/2029	1.G FE
126408-HU-0	CSX Corp Senior Unsecured 4.100% 11/15/32	01/15/2025	Bank of America		2,793,240	3,000,000	2,998,140	2,998,392		7		7		2,998,399		205,159	205,159	20,842	11/15/2032	1.G FE
126650-DN-7	CVS Health Corp Senior Unsecured 1.750% 08/21/30	03/27/2025	Various		8,843,625	10,500,000	10,478,002	10,486,902		535		535		10,487,437		1,643,812	1,643,812	110,760	08/21/2030	2.B FE
12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43	03/10/2025	Redemption 100.0000		131,922	131,922	131,922	131,922						131,922				1,243	06/30/2043	1.E PL
14913U-AE-0	Caterpillar Financial Services Senior Unsecured 4.500% 01/08/27	03/10/2025	Various		10,052,700	10,000,000	10,001,130	5,995,543		75		75		10,003,228		49,472	49,472	213,750	01/08/2027	1.F FE
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	02/19/2025	ORIX Life - Custody		6,090,750	6,000,000	6,000,000	6,000,000						6,000,000		90,750	90,750	211,208	02/15/2055	2.C FE
161175-BK-9	Charter Communications Operati Senior Secured 4.200% 03/15/28	02/21/2025	Morgan Stanley		5,878,837	6,048,000	5,677,862	5,733,592		13,086		13,086		5,746,678		132,160	132,160	112,190	03/15/2028	2.C FE
161175-BR-4	Charter Communications Operati Senior Secured 5.050% 03/30/29	03/27/2025	Goldman Sachs		12,574,122	12,680,000	12,506,538			4,218		4,218		12,510,755		63,367	63,367	316,613	03/30/2029	2.C FE
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50	02/21/2025	Morgan Stanley		20,411,212	26,871,000	20,168,333	20,208,746		14,688		14,688		20,223,434		187,777	187,777	619,824	03/01/2050	2.C FE
161175-BU-7	Charter Communications Operati Senior Secured 2.800% 04/01/31	02/20/2025	AARE Surplus AAM		14,832,555	17,400,000	14,931,810	15,018,363		43,705		43,705		15,062,068		229,512	229,512	188,113	04/01/2031	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	. 03/27/2025 .	Goldman Sachs		1,432,095	2,300,000	1,466,825			1,250		1,250		1,468,075		(35,980)	(35,980)	41,841	. 04/01/2051 .	2.C FE
..161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51	. 02/20/2025 .	AARE Surplus AAM		2,197,306	3,462,000	2,117,636	2,128,504		2,498		2,498		2,131,002		66,304	66,304	49,459	. 04/01/2051 .	2.C FE
..161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41	. 03/27/2025 .	Goldman Sachs		40,435,650	59,000,000	40,769,472	41,013,892		150,423		150,423		41,164,314		(728,664)	(728,664)	671,125	. 06/01/2041 .	2.C FE
..161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41	. 02/20/2025 .	AARE Surplus AAM		2,321,074	3,333,000	2,242,354	2,262,714		4,945		4,945		2,267,659		53,415	53,415	25,599	. 06/01/2041 .	2.C FE
..161175-CC-6	Charter Communications Operati Senior Secured 4.400% 12/01/61	. 02/20/2025 .	AARE Surplus AAM		4,703,374	7,000,000	4,595,325	4,603,314		1,942		1,942		4,605,257		98,117	98,117	67,589	. 12/01/2061 .	2.C FE
..161175-CE-2	Charter Communications Operati Senior Secured 3.500% 03/01/42	. 02/21/2025 .	Morgan Stanley		26,766,090	39,000,000	26,688,546	26,841,238		56,706		56,706		26,897,944		(131,854)	(131,854)	655,958	. 03/01/2042 .	2.C FE
..161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29	. 03/27/2025 .	Goldman Sachs		18,820,635	18,300,000	18,831,249	6,317,769		(16,603)		(16,603)		18,803,359		17,276	17,276	362,798	. 06/01/2029 .	2.C FE
..16411R-AN-9	Cheniere Energy Inc Senior Unsecured 5.650% 04/15/34	. 02/21/2025 .	Various		58,626,360	58,500,000	58,455,479	58,457,592		928		928		58,458,520		167,840	167,840	1,184,381	. 04/15/2034 .	2.C FE
..166756-AH-9	Chevron USA Inc Senior Unsecured 2.343% 08/12/50	. 02/20/2025 .	AARE Surplus AAM		1,132,943	2,000,000	1,153,060	1,169,739		2,081		2,081		1,171,820		38,877	38,877	24,471	. 08/12/2050 .	1.D FE
..166764-CA-6	Chevron Corp Senior Unsecured 3.078% 05/11/50	. 02/20/2025 .	AARE Surplus AAM		1,330,604	2,000,000	1,453,640	1,464,607		1,461		1,461		1,466,067		135,463	135,463	16,929	. 05/11/2050 .	1.D FE
..167885-A#-9	Chicago Parking Meters LLC SR SECD NTS 5.070% 12/30/33	. 03/30/2025 .	Redemption 100.0000		71,007	71,007	71,007	71,007						71,007				900	. 12/30/2033 .	2.C PL
..169905-AH-9	Choice Hotels International In Senior Unsecured 5.850% 08/01/34	. 03/10/2025 .	Goldman Sachs		31,340,634	30,900,000	30,840,520	30,847,569		1,380		1,380		30,848,949		491,685	491,685	1,250,291	. 08/01/2034 .	2.C FE
..171265-A@-0	Chugach Electric Association I 1ST MTG 2011 SER A 4.750% 03/15/41	. 03/15/2025 .	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				31,667	. 03/15/2041 .	1.G
..171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50	. 03/08/2025 .	Call 0.0000															(77,655)	. 10/30/2050 .	1.G
..171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50	. 03/08/2025 .	Various					(104,762)		32,689		32,689							. 10/30/2050 .	1.G
..172967-LW-9	Citigroup Inc Senior Unsecured 4.075% 04/23/29	. 03/27/2025 .	Goldman Sachs		5,885,940	6,000,000	5,721,639	5,762,663		11,951		11,951		5,774,614		111,326	111,326	105,271	. 04/23/2029 .	1.G FE
..17327C-AR-4	Citigroup Inc Subordinated 6.174% 05/25/34	. 01/13/2025 .	ORIX Life - Custody		3,009,866	3,000,000	3,000,000	3,000,000						3,000,000		9,866	9,866	24,696	. 05/25/2034 .	2.B FE
..186108-CL-8	Cleveland Electric Illuminatin Senior Unsecured 4.550% 11/15/30	. 03/27/2025 .	Goldman Sachs		4,850,200	5,000,000	5,044,840	5,033,265		(1,270)		(1,270)		5,031,995		181,795	181,795	84,049	. 11/15/2030 .	2.B FE
..207597-EJ-0	Connecticut Light and Power Co Secured 3.200% 03/15/27	. 02/21/2025 .	Various		1,895,400	1,950,000	1,935,211	1,943,064		446		446		1,943,510		48,110	48,110	27,560	. 03/15/2027 .	1.E FE
..20826F-BD-7	ConocoPhillips Co Senior Unsecured 4.025% 03/15/62	. 02/20/2025 .	AARE Surplus AAM		1,450,976	2,000,000	1,575,120	1,578,969		495		495		1,579,463		128,487	128,487	34,660	. 03/15/2062 .	1.F FE
..20826F-BF-2	ConocoPhillips Co Senior Unsecured 5.050% 09/15/33	. 02/21/2025 .	Morgan Stanley		5,937,420	6,000,000	5,997,938	5,998,474		21		21		5,998,494		61,074	61,074	133,825	. 09/15/2033 .	1.F FE
..20826F-BF-2	ConocoPhillips Co Senior Unsecured 5.050% 09/15/33	. 01/13/2025 .	ORIX Life - Custody		1,167,161	1,200,000	1,163,880	1,167,249		98		98		1,167,347		186	186	19,863	. 09/15/2033 .	1.F FE
..20826F-BG-0	ConocoPhillips Co Senior Unsecured 5.550% 03/15/54	. 02/20/2025 .	AARE Surplus AAM		1,204,473	1,250,000	1,133,538	1,135,377		191		191		1,135,567		68,906	68,906	29,870	. 03/15/2054 .	1.F FE
..209111-EU-3	Consolidated Edison Co of New Senior Unsecured 6.750% 04/01/38	. 03/27/2025 .	Goldman Sachs		4,808,776	4,300,000	5,061,530	5,049,241		(9,720)		(9,720)		5,039,521		230,745	230,745	142,706	. 04/01/2038 .	1.G FE
..210518-DU-7	Consumers Energy Co Secured 4.625% 05/15/33	. 03/27/2025 .	Goldman Sachs		5,413,240	5,600,000	5,549,880	5,552,113		1,135		1,135		5,553,248		140,008	140,008	95,686	. 05/15/2033 .	1.E FE
..210518-DV-5	Consumers Energy Co Secured 4.900% 02/15/29	. 03/27/2025 .	Goldman Sachs		6,055,320	6,000,000	6,194,160	6,182,912		(10,271)		(10,271)		6,172,641		117,321	117,321	182,117	. 02/15/2029 .	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..212168-AA-6	Continental Wind LLC SR SECD NTS 6.000% 02/28/33	02/28/2025	Various		311,152	311,152	334,866	326,639		(15,488)		(15,488)		311,152				9,335	02/28/2033	2.B FE
..21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	01/07/2025	AEL Modco AAM		907,770	1,000,000	864,602	884,107		214		214		884,321		23,449	23,449	9,967	04/05/2032	2.A FE
..21871X-AS-8	Corebridge Financial Inc Senior Unsecured 5.750% 01/15/34	02/20/2025	AARE Surplus AAM		32,615,987	32,000,000	31,938,560	31,946,400		622		622		31,947,022		668,965	668,965	1,098,889	01/15/2034	2.A FE
..22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30	03/27/2025	Goldman Sachs		3,727,878	4,200,000	3,612,798	3,650,783		20,739		20,739		3,671,522		56,356	56,356	82,647	07/15/2030	2.C FE
..223611-A#-1	Cowboys Stadium LP SR SECD NTS 3.950% 03/31/34	03/31/2025	Redemption 100.0000		1,090,912	1,090,912	1,156,978	1,142,339		(51,427)		(51,427)		1,090,912				21,546	03/31/2034	2.A PL
..223611-A@-3	Cowboys Stadium LP SECURED 3.460% 03/31/34	03/31/2025	Redemption 100.0000		1,092,698	1,092,698	1,127,500	1,119,807		(27,110)		(27,110)		1,092,698				18,904	03/31/2034	2.A PL
..224044-CE-5	Cox Communications Inc Senior Unsecured 3.850% 02/01/25	02/01/2025	Maturity		10,000,000	10,000,000	10,275,290	10,000,000						10,000,000				192,500	02/01/2025	2.B FE
..225313-AF-2	Credit Agricole SA Subordinated 4.375% 03/17/25	03/17/2025	Maturity		2,450,000	2,450,000	2,466,003	2,450,457		(457)		(457)		2,450,000				53,594	03/17/2025	2.A FE
..225313-AK-1	Credit Agricole SA Subordinated 4.000% 01/10/33	03/10/2025	Various		2,730,191	2,834,000	2,714,203	2,729,121		2,122		2,122		2,731,243		(1,053)	(1,053)	75,888	01/10/2033	2.A FE
..22541L-AE-3	Credit Suisse USA LLC Senior Unsecured 7.125% 07/15/32	02/21/2025	Morgan Stanley		1,115,260	1,000,000	1,114,930	1,109,828		(1,760)		(1,760)		1,108,068		7,192	7,192	43,344	07/15/2032	1.E FE
..226373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27	02/20/2025	AARE Surplus AAM		6,202,759	6,200,000	6,217,825	6,208,254		(3,370)		(3,370)		6,204,884		(2,125)	(2,125)	105,594	05/01/2027	2.B FE
..226373-AR-9	Energy Transfer LP Senior Unsecured 6.000% 02/01/29	02/21/2025	Morgan Stanley		10,168,700	10,000,000	10,204,100	10,172,945		(11,608)		(11,608)		10,161,337		7,363	7,363	338,333	02/01/2029	2.B FE
..23311V-AK-3	DCP Midstream Operating LP Senior Unsecured 3.250% 02/15/32	01/13/2025	ORIX Life - Custody		5,101,636	6,000,000	5,055,780	5,154,470		3,197		3,197		5,157,667		(56,032)	(56,032)	80,167	02/15/2032	2.C FE
..23338V-AJ-5	DTE Electric Co Secured 3.950% 03/01/49	02/20/2025	AARE Surplus AAM		4,709,156	6,000,000	4,862,100	4,885,812		3,099		3,099		4,888,911		(179,755)	(179,755)	111,258	03/01/2049	1.E FE
..23338V-AV-8	DTE Electric Co Secured 5.200% 03/01/34	02/21/2025	Morgan Stanley		3,991,680	4,000,000	3,998,120	3,998,250		22		22		3,998,272		(6,592)	(6,592)	99,956	03/01/2034	1.E FE
..233898-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43	03/30/2025	Redemption 100.0000		191,667	191,667	191,667	191,667						191,667				1,639	03/30/2043	1.G
..244199-BH-7	Deere & Co Senior Unsecured 2.750% 04/15/25	01/15/2025	Bank of America		17,916,300	18,000,000	19,526,099	18,074,590		(15,120)		(15,120)		18,059,471		(143,171)	(143,171)	125,125	04/15/2025	1.E FE
..24703T-AE-6	Dell International LLC / EMC C Senior Unsecured 4.900% 10/01/26	03/27/2025	Goldman Sachs		3,207,936	3,200,000	3,194,688	3,196,723		434		434		3,197,157		10,779	10,779	77,093	10/01/2026	2.B FE
..25179M-AL-7	Devon Energy Corp Senior Unsecured 5.600% 07/15/41	01/15/2025	Bank of America		1,832,900	2,000,000	1,974,900	1,976,656		35		35		1,976,691		(143,791)	(143,791)	56,311	07/15/2041	2.B FE
..25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750% 05/15/42	02/26/2025	Athene Re 4 AAM		426,441	500,000	421,340			15		15		421,355		5,085	5,085	6,663	05/15/2042	2.B FE
..25278X-AR-0	Diamondback Energy Inc Senior Unsecured 3.125% 03/24/31	03/27/2025	Goldman Sachs		5,840,870	6,490,000	5,809,004			9,232		9,232		5,818,237		22,634	22,634	103,660	03/24/2031	2.B FE
..25278X-AR-0	Diamondback Energy Inc Senior Unsecured 3.125% 03/24/31	02/26/2025	Athene Re 4 AAM		452,119	500,000	447,535			42		42		447,577		4,542	4,542	6,597	03/24/2031	2.B FE
..253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52	02/20/2025	AARE Surplus AAM		366,542	500,000	338,883	341,959		293		293		342,252		24,290	24,290	12,243	01/15/2052	2.B FE
..26439X-AH-6	DCP Midstream Operating LP Senior Unsecured 6.450% 11/03/36	01/15/2025	Bank of America		510,375	500,000	505,901			(3)		(3)		505,898		4,477	4,477	6,540	11/03/2036	2.C FE
..26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54	01/29/2025	ORIX Life - Custody		3,612,444	3,600,000	3,600,000	3,600,000						3,600,000		12,444	12,444	101,265	09/01/2054	2.C FE
..26860#-AA-8	EIF Pio Pico LLC SR SECD NTS 4.170% 12/31/41	01/08/2025	Redemption 100.0000		(7,843)	(7,843)	(7,843)	(7,843)						(7,843)					12/31/2041	1.G PL
..26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	02/20/2025	AARE Surplus AAM		6,345,136	6,300,000	6,320,343			(87)		(87)		6,320,256		24,881	24,881	200,244	02/01/2034	2.C FE
..27409L-AC-7	East Ohio Gas Co/The Senior Unsecured 2.000% 06/15/30	03/27/2025	Various		11,848,456	13,700,000	11,876,534	11,969,440		54,969		54,969		12,024,408		(175,952)	(175,952)	66,117	06/15/2030	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..281020-AN-7	Edison International Senior Unsecured 5.750% 06/15/27	. 03/27/2025 .	Goldman Sachs		6,043,440	6,000,000	6,146,580	6,126,348		..... (12,705)		..... (12,705)		6,113,643		..... (70,203)	..... (70,203)	98,708	. 06/15/2027 .	2.C FE
..281020-AX-5	Edison International Junior Subordinated 8.125% 06/15/53	. 01/13/2025 .	Various		56,461,787	58,781,000	60,559,875	60,410,697		..... (16,793)		..... (16,793)		60,393,903		... (3,932,116)	... (3,932,116)	378,927	. 06/15/2053 .	3.A FE
..281020-AZ-0	Edison International Junior Subordinated 7.875% 06/15/54	. 01/13/2025 .	Various		30,144,812	32,100,000	32,100,000	32,100,000						32,100,000		... (1,955,188)	... (1,955,188)	202,358	. 06/15/2054 .	3.A FE
..28622H-AB-7	Elevance Health Inc Senior Unsecured 4.750% 02/15/33	. 01/13/2025 .	ORIX Life - Custody		 3,785,630	4,000,000	3,892,200	3,902,394		 322		 322		3,902,716		.....(117,085)	.....(117,085)	78,111	. 02/15/2033 .	2.A FE
..28932M-AA-3	Elm Road Generating Station Su SR SECD NTS SER A 5.209% 02/11/30	. 02/11/2025 .	Redemption 100.0000		 62,996	62,996	62,657			 340		 340		62,996				 1,641	. 02/11/2030 .	1.F FE
..28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B 4.673% 01/19/31	. 01/19/2025 .	Redemption 100.0000		 59,093	59,093	61,331	60,098		..... (1,005)		..... (1,005)		59,093				 1,381	. 01/19/2031 .	1.F FE
..292480-AL-4	Energy Transfer LP Senior Unsecured 4.950% 05/15/28	. 02/21/2025 .	Various		9,996,900	 10,000,000	9,911,570	9,927,381		2,923		2,923		9,930,304		 66,596	 66,596	136,125	. 05/15/2028 .	2.B FE
..292480-AM-2	Energy Transfer LP Senior Unsecured 4.150% 09/15/29	. 02/21/2025 .	Morgan Stanley		1,444,005	1,500,000	 1,403,298	 1,432,365		1,865		1,865		 1,434,231		9,774	9,774	27,494	. 09/15/2029 .	2.B FE
..29273V-AP-5	Energy Transfer LP Senior Unsecured 5.550% 02/15/28	. 03/27/2025 .	Goldman Sachs		 7,560,802	7,400,000	7,602,538	7,580,493		..... (13,560)		..... (13,560)		7,566,932		..... (6,130)	..... (6,130)	254,406	. 02/15/2028 .	2.B FE
..29273V-AU-4	Energy Transfer LP Senior Unsecured 6.550% 12/01/33	. 02/20/2025 .	AARE Surplus AAM		 6,385,870	6,000,000	5,993,160	5,993,207		77		77		5,993,284		 392,585	 392,585	86,242	. 12/01/2033 .	2.B FE
..29273V-AY-6	Energy Transfer LP Senior Unsecured 5.550% 05/15/34	. 01/29/2025 .	ORIX Life - Custody		9,551,897	9,600,000	9,567,360	9,568,815		 199		 199		9,569,014		..... (17,117)	..... (17,117)	109,520	. 05/15/2034 .	2.B FE
..29273V-BD-1	Energy Transfer LP Senior Unsecured 5.200% 04/01/30	. 03/27/2025 .	Goldman Sachs		 12,539,707	12,470,000	12,505,540			..... (849)		..... (849)		12,504,691		 35,017	 35,017	 43,229	. 04/01/2030 .	2.B FE
..29278N-AF-0	Energy Transfer LP Senior Unsecured 4.950% 06/15/28	. 02/21/2025 .	Various		4,297,764	4,300,000	4,287,122	4,290,472		 367		 367		4,290,839		6,925	6,925	40,796	. 06/15/2028 .	2.B FE
..29278N-AR-4	Energy Transfer LP Senior Unsecured 5.000% 05/15/50	. 02/20/2025 .	AARE Surplus AAM		 1,704,616	2,000,000	1,709,720	1,714,661		 653		 653		 1,715,314		..... (10,697)	..... (10,697)	26,389	. 05/15/2050 .	2.B FE
..29336T-AE-0	ONEOK Inc Senior Unsecured 5.650% 09/01/34	. 02/19/2025 .	ORIX Life - Custody		 1,987,150	2,000,000	2,040,287	2,039,319		..... (386)		..... (386)		2,038,933		..... (51,783)	..... (51,783)	57,756	. 09/01/2034 .	2.C FE
..29360A-AA-8	Enstar Finance LLC Junior Subordinated 5.750% 09/01/40	. 03/19/2025 .	Tender Offer		 2,900,000	2,900,000	2,613,625	2,634,127		2,104		2,104		2,636,231		 263,769	 263,769	91,713	. 09/01/2040 .	2.C FE
..29364W-BB-3	Entergy Louisiana LLC Secured 4.200% 09/01/48	. 03/10/2025 .	Goldman Sachs		 403,480	 500,000	398,729			 167		 167		398,896		4,584	4,584	11,083	. 09/01/2048 .	1.F FE
..29365B-AB-2	Entergy New Orleans LLC 1ST MTG 3.000% 03/15/25	. 03/15/2025 .	Various		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				195,000	. 03/15/2025 .	2.B
..293791-AP-4	Enterprise Products Operating Senior Unsecured 6.650% 10/15/34	. 03/27/2025 .	Goldman Sachs		5,407,502	4,925,000	5,471,771	5,450,719		.....(9,990)		.....(9,990)		5,440,730		..... (33,227)	..... (33,227)	148,290	. 10/15/2034 .	1.G FE
..29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	. 02/20/2025 .	AARE Surplus AAM		4,231,472	4,300,000	4,214,645	4,214,855		88		88		4,214,943		16,529	16,529	115,383	. 08/16/2077 .	2.B FE
..29379V-BU-6	Enterprise Products Operating Senior Unsecured 4.800% 02/01/49	. 02/20/2025 .	AARE Surplus AAM		5,254,268	6,000,000	5,304,900	5,319,578		1,824		1,824		5,321,402		..... (67,133)	..... (67,133)	159,200	. 02/01/2049 .	1.G FE
..29379V-BW-2	Enterprise Products Operating Senior Unsecured 4.200% 01/31/50	. 02/20/2025 .	AARE Surplus AAM		4,755,349	6,000,000	4,859,340	4,881,683		2,816		2,816		4,884,499		.....(129,149)	.....(129,149)	 140,000	. 01/31/2050 .	1.G FE
..29379V-BX-0	Enterprise Products Operating Senior Unsecured 2.800% 01/31/30	. 03/27/2025 .	Goldman Sachs		2,479,059	2,700,000	2,894,697	2,806,309		..... (5,088)		..... (5,088)		2,801,220		.....(322,161)	.....(322,161)	49,980	. 01/31/2030 .	1.G FE
..29379V-CD-3	Enterprise Products Operating Senior Unsecured 5.350% 01/31/33	. 01/13/2025 .	ORIX Life - Custody		 1,194,718	1,200,000	 1,191,732	 1,192,624		24		24		 1,192,648		2,071	2,071	29,068	. 01/31/2033 .	1.G FE
..29379V-CE-1	Enterprise Products Operating Senior Unsecured 4.600% 01/11/27	. 03/10/2025 .	Goldman Sachs		 3,011,550	3,000,000	2,996,910	2,997,866		 197		 197		2,998,063		 13,487	 13,487	92,000	. 01/11/2027 .	1.G FE
..29444U-BQ-8	Equinix Inc Senior Unsecured 1.450% 05/15/26	. 02/21/2025 .	Various		 2,691,780	2,800,000	2,795,968	2,798,863		 121		 121		2,798,984		.....(107,204)	.....(107,204)	11,165	. 05/15/2026 .	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29444U-BT-2	Equinix Inc Senior Unsecured 3.400% 02/15/52	02/20/2025	AARE Surplus AAM		4,879,419	7,200,000	5,111,828	5,166,757		4,534		4,534		5,171,291		(291,872)	(291,872)	125,800	02/15/2052	2.B FE
29669*-AA-9	Essentia Health SR SECD NTS QQQ 3.990% 02/15/35	02/15/2025	Redemption 100.0000		1,494,593	1,494,593	1,494,593	1,494,593						1,494,593				29,817	02/15/2035	1.G
29669*-AB-7	Essentia Health SR SECD NTS SER VVV 3.900% 02/15/40	02/15/2025	Redemption 100.0000		55,278	55,278	55,278	55,278						55,278				1,078	02/15/2040	1.G
30040W-AT-5	Eversource Energy Senior Unsecured 5.450% 03/01/28	02/21/2025	Various		6,091,380	6,000,000	6,102,210	6,078,802		(3,452)		(3,452)		6,075,350		16,030	16,030	157,142	03/01/2028	2.B FE
30231G-AT-9	Exxon Mobil Corp Senior Unsecured 3.043% 03/01/26	03/10/2025	Various		21,964,289	22,275,000	23,197,845	22,399,551		(19,649)		(19,649)		22,379,901		(415,613)	(415,613)	329,291	03/01/2026	1.D FE
302570-AX-4	NextEra Energy Capital Holding Junior Subordinated 6.686% 06/15/67	02/20/2025	AARE Surplus AAM		2,959,594	3,000,000	2,550,000	2,866,454		65		65		2,866,519		93,075	93,075	37,098	06/15/2067	2.B FE
302635-AK-3	FS KKR Capital Corp Senior Unsecured 3.125% 10/12/28	01/15/2025	Bank of America		1,807,040	2,000,000	1,993,640	1,996,392		37		37		1,996,430		(189,390)	(189,390)	16,319	10/12/2028	2.C FE
30303M-8G-0	Meta Platforms Inc Senior Unsecured 3.500% 08/15/27	02/21/2025	Various		10,755,470	11,000,000	10,838,194	10,867,323		6,992		6,992		10,874,315		(118,845)	(118,845)	202,125	08/15/2027	1.D FE
30303M-8H-8	Meta Platforms Inc Senior Unsecured 3.850% 08/15/32	03/27/2025	Goldman Sachs		48,319,474	51,500,000	49,289,573	49,666,192		47,751		47,751		49,713,943		(1,394,469)	(1,394,469)	1,219,240	08/15/2032	1.D FE
30303M-8J-4	Meta Platforms Inc Senior Unsecured 4.450% 08/15/52	02/20/2025	AARE Surplus AAM		1,695,246	2,000,000	1,761,400	1,765,418		517		517		1,765,935		(70,689)	(70,689)	45,736	08/15/2052	1.D FE
30303M-8R-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63	02/20/2025	AARE Surplus AAM		28,706,101	28,400,000	29,359,348	29,353,824		(1,097)		(1,097)		29,352,727		(646,626)	(646,626)	430,931	05/15/2063	1.D FE
30313R-AA-7	FS KKR Capital Corp SENIOR 4.250% 02/14/25	02/14/2025	Various		8,800,000	8,800,000	8,800,000	8,800,000						8,800,000				187,000	02/14/2025	2.C FE
31428X-AT-3	FedEx Corp Senior Unsecured 3.875% 08/01/42	02/26/2025	Various		14,310,933	16,190,000	14,262,381	14,301,009		9,924		9,924		14,310,933				379,473	08/01/2042	2.B FE
31428X-AU-0	FedEx Corp Senior Unsecured 4.100% 04/15/43	02/26/2025	Tax Free Exchange		4,487,468	4,685,000	4,439,131	4,486,385		1,083		1,083		4,487,468				81,610	04/15/2043	2.B FE
31428X-AW-6	FedEx Corp Senior Unsecured 5.100% 01/15/44	02/26/2025	Tax Free Exchange		15,250,304	14,290,000	15,465,188	15,255,229		(4,925)		(4,925)		15,250,304				468,446	01/15/2044	2.B FE
31428X-AX-4	FedEx Corp Senior Unsecured 4.900% 01/15/34	02/26/2025	Tax Free Exchange		5,345,182	5,000,000	5,548,286	5,350,153		(4,971)		(4,971)		5,345,182				150,403	01/15/2034	2.B FE
31428X-BA-3	FedEx Corp Senior Unsecured 3.900% 02/01/35	02/26/2025	Various		4,767,160	5,000,000	4,689,018	4,764,315		2,845		2,845		4,767,160				123,542	02/01/2035	2.B FE
31428X-BD-7	FedEx Corp Senior Unsecured 4.500% 02/01/65	02/26/2025	Tax Free Exchange		1,004,817	1,000,000	1,005,060	1,004,824		(7)		(7)		1,004,817				28,125	02/01/2065	2.B FE
31428X-BS-4	FedEx Corp Senior Unsecured 4.950% 10/17/48	02/26/2025	Tax Free Exchange		6,954,636	7,000,000	6,949,110	6,954,482		154		154		6,954,636				124,163	10/17/2048	2.B FE
337738-AU-2	Fiserv Inc Senior Unsecured 3.500% 07/01/29	03/27/2025	Goldman Sachs		5,770,659	6,098,000	6,150,553	6,122,791		(1,347)		(1,347)		6,121,444		(350,785)	(350,785)	158,294	07/01/2029	2.B FE
337738-BB-3	Fiserv Inc Senior Unsecured 2.250% 06/01/27	03/10/2025	Goldman Sachs		6,288,150	6,600,000	6,284,982	6,315,280		21,948		21,948		6,337,227		(49,077)	(49,077)	41,250	06/01/2027	2.B FE
33835P-AA-4	Five Corners Funding Trust IV Senior Unsecured 5.997% 02/15/53	02/20/2025	AARE Surplus AAM		3,640,501	3,600,000	3,600,000	3,600,000						3,600,000		40,501	40,501	110,945	02/15/2053	1.G FE
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38	03/31/2025	Redemption 100.0000		192,000	192,000	192,000	192,000						192,000				3,960	03/31/2038	2.B FE
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38	02/15/2025	Various		783,094	783,094	783,094	783,094						783,094				11,433	08/15/2038	2.B PL
345370-DB-3	Ford Motor Co Senior Unsecured 6.100% 08/19/32	02/06/2025	Citadel		3,978,960	4,000,000	3,952,181	3,955,291		455		455		3,955,746		23,214	23,214	113,867	08/19/2032	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
345397-B7-7	Ford Motor Credit Co LLC Senior Unsecured 2.700% 08/10/26	03/10/2025	Various		14,746,235	15,300,000	14,482,981	14,671,827		72,889		72,889		14,744,717		1,519	1,519	239,573	08/10/2026	3.A FE
345397-B8-5	Ford Motor Credit Co LLC Senior Unsecured 2.300% 02/10/25	02/10/2025	Maturity		20,000,000	20,000,000	18,582,500	19,941,215		58,785		58,785		20,000,000				230,000	02/10/2025	2.C FE
345397-C2-7	Ford Motor Credit Co LLC Senior Unsecured 4.950% 05/28/27	02/19/2025	BNP Paribas		9,563,521	9,700,000	9,478,743	9,515,322		9,827		9,827		9,525,149		38,372	38,372	109,368	05/28/2027	3.A FE
345397-C3-5	Ford Motor Credit Co LLC Senior Unsecured 7.350% 11/04/27	02/06/2025	Various		3,344,928	3,200,000	3,346,675	3,336,803		(4,571)		(4,571)		3,332,233		12,695	12,695	60,760	11/04/2027	3.A FE
345397-D2-6	Ford Motor Credit Co LLC Senior Unsecured 6.950% 06/10/26	03/10/2025	Goldman Sachs		6,215,900	6,100,000	6,255,867	6,222,357		(17,147)		(17,147)		6,205,210		10,690	10,690	107,165	06/10/2026	2.C FE
345397-D8-3	Ford Motor Credit Co LLC Senior Unsecured 5.800% 03/05/27	02/07/2025	JPM SECURITIES LLC		2,008,060	2,000,000	1,997,560	1,998,146		86		86		1,998,232		9,828	9,828	49,944	03/05/2027	2.C FE
345397-E2-5	Ford Motor Credit Co LLC Senior Unsecured 6.050% 03/05/31	03/05/2025	Various		15,000,700	15,000,000	14,959,350	14,962,656		889		889		14,963,545		37,155	37,155	454,590	03/05/2031	2.C FE
345397-YT-4	Ford Motor Credit Co LLC Senior Unsecured 3.815% 11/02/27	02/19/2025	BNP Paribas		6,299,568	6,600,000	6,224,977	6,275,097		14,457		14,457		6,289,554		10,014	10,014	75,537	11/02/2027	2.C FE
345397-ZW-6	Ford Motor Credit Co LLC Senior Unsecured 4.542% 08/01/26	03/10/2025	Goldman Sachs		6,329,536	6,400,000	6,232,832	6,272,099		15,112		15,112		6,287,211		42,325	42,325	177,643	08/01/2026	2.C FE
36143L-2A-2	GA Global Funding Trust Secured 1.625% 01/15/26	02/21/2025	Various		8,128,177	8,360,000	8,350,386	8,357,937		291		291		8,358,228		(230,051)	(230,051)	82,642	01/15/2026	1.F FE
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28	03/10/2025	Goldman Sachs		2,729,640	3,000,000	2,993,760	2,996,592		172		172		2,996,764		(267,124)	(267,124)	28,600	09/15/2028	1.F FE
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	03/27/2025	Goldman Sachs		4,115,272	4,300,000	4,091,020	4,117,863		21,127		21,127		4,138,990		(23,718)	(23,718)	70,413	01/06/2027	1.F FE
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	02/20/2025	AARE Surplus AAM		6,094,063	6,400,000	6,104,064	6,140,054		16,986		16,986		6,157,040		(62,977)	(62,977)	89,600	01/06/2027	1.F FE
363576-AB-5	Arthur J Gallagher & Co Senior Unsecured 3.500% 05/20/51	02/20/2025	Various		8,945,433	12,857,000	9,057,090	9,136,252		8,520		8,520		9,144,773		(199,340)	(199,340)	112,499	05/20/2051	2.B FE
36804P-AF-3	GATX Financial Corp 2005-1 Pas Secured 5.697% 01/02/25	01/02/2025	Redemption 100.0000		10,045	10,045	10,019	10,045						10,045				286	01/02/2025	2.B FE
370334-CG-7	General Mills Inc Senior Unsecured 4.200% 04/17/28	03/10/2025	Various		6,921,670	7,000,000	6,955,468	6,982,995		936		936		6,983,931		(62,261)	(62,261)	117,600	04/17/2028	2.B FE
37045V-AN-0	General Motors Co Senior Unsecured 4.200% 10/01/27	02/21/2025	Various		15,989,322	16,300,000	15,822,083	15,891,350		20,356		20,356		15,911,706		77,616	77,616	271,938	10/01/2027	2.B FE
37045V-AU-4	General Motors Co Senior Unsecured 6.800% 10/01/27	02/21/2025	Morgan Stanley		12,272,944	11,800,000	12,446,286	12,365,355		(30,330)		(30,330)		12,335,025		(62,081)	(62,081)	318,731	10/01/2027	2.B FE
37045X-DA-1	General Motors Financial Co In Senior Unsecured 2.700% 08/20/27	02/21/2025	Morgan Stanley		6,246,174	6,600,000	6,210,138	6,258,544		17,843		17,843		6,276,386		(30,212)	(30,212)	91,080	08/20/2027	2.B FE
37045X-DH-6	General Motors Financial Co In Senior Unsecured 2.400% 04/10/28	02/21/2025	Morgan Stanley		6,180,147	6,700,000	6,138,406	6,195,196		20,969		20,969		6,216,165		(36,018)	(36,018)	59,853	04/10/2028	2.B FE
37045X-DK-9	General Motors Financial Co In Senior Unsecured 1.500% 06/10/26	02/21/2025	Various		31,779,372	33,200,000	32,514,358	32,554,291		64,313		64,313		32,618,604		(839,232)	(839,232)	102,367	06/10/2026	2.B FE
37045X-DR-4	General Motors Financial Co In Senior Unsecured 2.350% 02/26/27	02/21/2025	Morgan Stanley		6,272,442	6,600,000	6,217,530	6,274,704		21,047		21,047		6,295,751		(23,309)	(23,309)	76,688	02/26/2027	2.B FE
37045X-DW-3	General Motors Financial Co In Senior Unsecured 5.000% 04/09/27	02/21/2025	Morgan Stanley		12,302,706	12,300,000	12,371,094	12,361,400		(3,895)		(3,895)		12,357,504		(54,798)	(54,798)	230,625	04/09/2027	2.B FE
37045X-EB-8	General Motors Financial Co In Senior Unsecured 6.000% 01/09/28	02/21/2025	Morgan Stanley		12,295,560	12,000,000	12,388,920	12,346,109		(16,235)		(16,235)		12,329,874		(34,314)	(34,314)	450,000	01/09/2028	2.B FE
37045X-EN-2	General Motors Financial Co In Senior Unsecured 5.800% 01/07/29	02/21/2025	Morgan Stanley		6,103,380	6,000,000	5,995,080	5,996,381		119		119		5,996,501		106,879	106,879	219,433	01/07/2029	2.B FE
37045X-EQ-5	General Motors Financial Co In Senior Unsecured 5.400% 05/08/27	02/21/2025	Morgan Stanley		12,395,448	12,300,000	12,456,702	12,437,740		(8,183)		(8,183)		12,429,557		(34,109)	(34,109)	195,570	05/08/2027	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
37045X-ER-3	General Motors Financial Co In Senior Unsecured 5.750% 02/08/31	02/21/2025	Morgan Stanley		4,041,440	4,000,000	4,058,528	4,055,233		(1,163)		(1,163)		4,054,070		(12,630)	(12,630)	125,222	02/08/2031	2.B FE
37045X-EU-6	General Motors Financial Co In Senior Unsecured 5.550% 07/15/29	02/21/2025	Morgan Stanley		40,855,317	40,517,000	40,505,434	40,504,548		118		118		40,504,666		350,651	350,651	1,367,955	07/15/2029	2.B FE
37045X-EX-0	General Motors Financial Co In Senior Unsecured 5.350% 07/15/27	02/21/2025	Morgan Stanley		12,398,031	12,300,000	12,501,474	12,476,742		(9,609)		(9,609)		12,467,133		(69,102)	(69,102)	449,668	07/15/2027	2.B FE
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51	03/31/2025	Redemption 100.0000		5,787	5,787	5,787	5,787						5,787				52	06/30/2051	1.G PL
37331N-AJ-0	Georgia-Pacific LLC Senior Unsecured 1.750% 09/30/25	02/20/2025	AARE Surplus AAM		6,390,262	6,500,000	6,217,445	6,333,996		29,713		29,713		6,363,709		26,553	26,553	44,236	09/30/2025	1.G FE
373334-JR-3	Georgia Power Co Senior Unsecured 5.400% 06/01/40	02/21/2025	Morgan Stanley		245,845	250,000	244,890			8		8		244,898		947	947	3,113	06/01/2040	1.G FE
375558-AZ-6	Gilead Sciences Inc Senior Unsecured 3.500% 02/01/25	02/01/2025	Maturity		10,000,000	10,000,000	9,812,400	9,985,937		14,063		14,063		10,000,000				175,000	02/01/2025	2.A FE
378272-AN-8	Glencore Funding LLC Senior Unsecured 4.000% 03/27/27	03/10/2025	Goldman Sachs		8,993,712	9,100,000	9,024,834	9,032,592		5,577		5,577		9,038,170		(44,458)	(44,458)	165,822	03/27/2027	2.A FE
378272-AQ-1	Glencore Funding LLC Senior Unsecured 3.875% 10/27/27	02/21/2025	Morgan Stanley		6,123,789	6,300,000	6,145,713	6,164,004		6,665		6,665		6,170,668		(46,879)	(46,879)	79,341	10/27/2027	2.A FE
378272-AY-4	Glencore Funding LLC Senior Unsecured 2.500% 09/01/30	03/10/2025	Various		2,647,260	3,000,000	2,987,100	2,992,293		246		246		2,992,538		(345,278)	(345,278)	39,583	09/01/2030	2.A FE
37940X-AB-8	Global Payments Inc Senior Unsecured 3.200% 08/15/29	03/27/2025	Goldman Sachs		12,622,665	13,540,000	12,509,741			19,633		19,633		12,529,374		93,291	93,291	51,753	08/15/2029	2.C FE
37940X-AC-6	Global Payments Inc Senior Unsecured 4.150% 08/15/49	02/20/2025	AARE Surplus AAM		2,801,745	3,750,000	2,758,477	2,782,333		2,286		2,286		2,784,619		17,125	17,125	79,974	08/15/2049	2.C FE
37940X-AQ-5	Global Payments Inc Senior Unsecured 5.400% 08/15/32	03/10/2025	Goldman Sachs		5,068,900	5,000,000	4,940,533	4,943,891		1,156		1,156		4,945,047		123,853	123,853	154,500	08/15/2032	2.C FE
37959G-AC-1	Global Atlantic Fin Co Subordinated 4.700% 10/15/51	03/27/2025	Goldman Sachs		43,335,000	45,000,000	45,000,000	45,000,000						45,000,000		(1,665,000)	(1,665,000)	957,625	10/15/2051	3.A FE
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54	03/10/2025	Various		15,030,600	14,500,000	14,511,714	14,512,614		53		53		14,512,667		517,933	517,933	451,725	03/15/2054	2.B FE
38147U-AE-7	Goldman Sachs BDC Inc Senior Unsecured 6.375% 03/11/27	03/27/2025	Various		95,214,959	93,121,000	92,733,617	92,830,651		19,546		19,546		92,850,196		2,364,762	2,364,762	2,756,080	03/11/2027	2.C FE
39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51	03/15/2025	Redemption 100.0000		49,814	49,814	49,814	49,814						49,814				381	02/15/2051	3.B PL
40139L-BJ-1	Guardian Life Global Funding Secured 4.179% 09/26/29	03/27/2025	Goldman Sachs		6,282,954	6,410,000	6,240,071			3,367		3,367		6,243,438		39,515	39,515	135,425	09/26/2029	1.B FE
404119-BR-9	HCA Inc Senior Unsecured 5.375% 02/01/25	02/01/2025	Maturity		1,000,000	1,000,000	1,001,445	1,000,062		(62)		(62)		1,000,000				26,875	02/01/2025	2.C FE
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	02/01/2025	Redemption 100.0000		269,285	269,285	269,285	269,285						269,285				1,347	04/01/2034	1.C YE
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	03/01/2025	Redemption 100.0000		135,316	135,316	135,316	135,316						135,316				1,353	04/01/2034	1.C
413875-AW-5	L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28	03/27/2025	Goldman Sachs		13,867,000	14,000,000	13,807,780			5,345		5,345		13,813,125		53,875	53,875	176,244	06/15/2028	2.B FE
437076-BT-8	Home Depot Inc/The Senior Unsecured 2.800% 09/14/27	02/21/2025	Morgan Stanley		12,277,888	12,800,000	12,443,008	12,473,910		16,885		16,885		12,490,795		(212,907)	(212,907)	159,289	09/14/2027	1.F FE
437076-BW-1	Home Depot Inc/The Senior Unsecured 3.900% 12/06/28	03/10/2025	Various		9,805,427	10,000,000	9,931,300	9,969,733		1,257		1,257		9,970,991		(165,564)	(165,564)	95,465	12/06/2028	1.F FE
438516-CE-4	Honeywell International Inc Senior Unsecured 1.100% 03/01/27	02/21/2025	Morgan Stanley		5,595,120	6,000,000	5,403,101	5,716,998		18,497		18,497		5,735,495		(140,375)	(140,375)	31,717	03/01/2027	1.F FE
44891A-AK-3	Hyundai Capital America Senior Unsecured 2.750% 09/27/26	03/10/2025	Goldman Sachs		12,727,698	13,100,000	12,458,474	12,588,572		54,698		54,698		12,643,270		84,428	84,428	164,114	09/27/2026	1.G FE
44891A-BD-8	Hyundai Capital America Senior Unsecured 3.500% 11/02/26	03/10/2025	Goldman Sachs		12,663,414	12,900,000	12,445,910	12,534,617		37,085		37,085		12,571,702		91,712	91,712	161,787	11/02/2026	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44891A-BG-1	Hyundai Capital America Senior Unsecured 3.000% 02/10/27	02/21/2025	Morgan Stanley		6,169,408	6,400,000	6,149,568	6,187,695		14,116		14,116		6,201,811		(32,403)	(32,403)	103,467	02/10/2027	1.G FE
44891A-BP-1	Hyundai Capital America Senior Unsecured 2.375% 10/15/27	02/21/2025	Various		13,918,915	14,870,000	14,063,791	14,167,938		34,657		34,657		14,202,595		(283,680)	(283,680)	126,550	10/15/2027	1.G FE
44891A-BT-3	Hyundai Capital America Senior Unsecured 1.800% 01/10/28	02/21/2025	Various		8,049,888	8,800,000	7,905,095	8,008,211		36,061		36,061		8,044,272		5,616	5,616	98,560	01/10/2028	1.G FE
44891A-BW-6	Hyundai Capital America Senior Unsecured 1.500% 06/15/26	02/21/2025	Various		10,532,830	11,000,000	10,974,590	10,992,393		763		763		10,993,156		(460,326)	(460,326)	31,625	06/15/2026	1.G FE
44891A-BX-4	Hyundai Capital America Senior Unsecured 2.000% 06/15/28	02/21/2025	Morgan Stanley		9,079,600	10,000,000	9,939,100	9,968,829		1,286		1,286		9,970,115		(890,515)	(890,515)	38,333	06/15/2028	1.G FE
44891A-BZ-9	Hyundai Capital America Senior Unsecured 1.650% 09/17/26	03/10/2025	Goldman Sachs		12,721,982	13,300,000	12,363,644	12,554,840		80,956		80,956		12,635,796		86,186	86,186	106,068	09/17/2026	1.G FE
44891A-CA-3	Hyundai Capital America Senior Unsecured 2.100% 09/15/28	02/21/2025	Morgan Stanley		6,146,724	6,800,000	6,101,095	6,162,826		23,073		23,073		6,185,899		(39,175)	(39,175)	63,070	09/15/2028	1.G FE
44891A-CB-1	Hyundai Capital America Senior Unsecured 5.500% 03/30/26	03/10/2025	Goldman Sachs		12,604,000	12,500,000	12,493,000	12,495,813		632		632		12,496,445		107,555	107,555	307,465	03/30/2026	1.G FE
44891A-CG-0	Hyundai Capital America Senior Unsecured 5.650% 06/26/26	03/10/2025	Goldman Sachs		6,275,268	6,200,000	6,215,376	6,211,607		(1,477)		(1,477)		6,210,130		65,138	65,138	72,979	06/26/2026	1.G FE
44891A-CH-8	Hyundai Capital America Senior Unsecured 5.680% 06/26/28	02/21/2025	Morgan Stanley		12,316,711	12,100,000	12,402,816	12,374,620		(11,035)		(11,035)		12,363,586		(46,875)	(46,875)	110,728	06/26/2028	1.G FE
44891A-CX-3	Hyundai Capital America Senior Unsecured 5.300% 03/19/27	02/21/2025	Morgan Stanley		6,141,602	6,100,000	6,189,243	6,176,534		(4,822)		(4,822)		6,171,712		(30,110)	(30,110)	139,199	03/19/2027	1.G FE
44891A-CZ-8	Hyundai Capital America Senior Unsecured 5.450% 03/19/27	02/21/2025	Morgan Stanley		1,602,496	1,600,000	1,608,617			(159)		(159)		1,608,458		(5,962)	(5,962)	16,098	03/19/2027	1.G FE
44891A-DB-0	Hyundai Capital America Senior Unsecured 5.275% 06/24/27	02/21/2025	Morgan Stanley		6,142,639	6,100,000	6,186,925	6,175,835		(4,291)		(4,291)		6,171,544		(28,905)	(28,905)	53,629	06/24/2027	1.G FE
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48	02/20/2025	AARE Surplus AAM		4,389,209	5,300,000	4,485,973	4,500,264		2,286		2,286		4,502,550		(113,340)	(113,340)	93,228	09/21/2048	1.G FE
45866F-AV-6	Intercontinental Exchange Inc Senior Unsecured 4.350% 06/15/29	03/27/2025	Goldman Sachs		2,969,130	3,000,000	2,996,820	2,997,945		102		102		2,998,047		(28,917)	(28,917)	37,338	06/15/2029	1.G FE
459506-AN-1	International Flavors & Fragra SR NTS 1.230% 10/01/25	02/20/2025	AARE Surplus AAM		15,143,044	15,500,000	15,528,793	15,504,282		(918)		(918)		15,503,365		(360,320)	(360,320)	73,612	10/01/2025	2.C FE
46433B-AA-6	Iskandar Ventures LLC SECD REV NTS SER 20-1 3.410% 06/15/39	03/15/2025	Various		325,059	325,059	325,059	325,059						325,059				1,848	06/15/2039	1.E PL
46625H-MN-7	JPMorgan Chase & Co Senior Unsecured 3.900% 07/15/25	02/20/2025	AARE Surplus AAM		8,979,414	9,000,000	8,863,041	8,927,964		18,092		18,092		8,946,056		33,358	33,358	209,625	07/15/2025	1.F FE
46647P-AM-8	JPMorgan Chase & Co Senior Unsecured 3.509% 01/23/29	02/21/2025	Morgan Stanley		4,816,650	5,000,000	5,428,074	5,178,426		(8,321)		(8,321)		5,170,105		(353,455)	(353,455)	102,833	01/23/2029	1.F FE
46647P-AR-7	JPMorgan Chase & Co Senior Unsecured 4.005% 04/23/29	02/21/2025	Various		3,019,338	3,100,000	3,046,640	3,050,801		1,524		1,524		3,052,325		(32,987)	(32,987)	41,730	04/23/2029	1.F FE
46647P-AV-8	JPMorgan Chase & Co Senior Unsecured 4.203% 07/23/29	03/10/2025	Goldman Sachs		5,911,680	6,000,000	6,000,000	6,000,000						6,000,000		(88,320)	(88,320)	159,714	07/23/2029	1.F FE
46647P-BE-5	JPMorgan Chase & Co Senior Unsecured 2.739% 10/15/30	03/27/2025	Goldman Sachs		24,263,514	26,550,000	24,233,697			12,831		12,831		24,246,527		16,987	16,987	329,262	10/15/2030	1.E FE
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured 5.350% 06/01/34	02/21/2025	Various		12,049,920	12,000,000	12,117,877	12,114,231		(1,612)		(1,612)		12,112,619		(62,699)	(62,699)	148,017	06/01/2034	1.E FE
46647P-EV-4	JPMorgan Chase & Co Senior Unsecured 5.140% 01/24/31	02/21/2025	Morgan Stanley		5,014,200	5,000,000	5,000,806			(19)		(19)		5,000,787		13,413	13,413	21,417	01/24/2031	1.E Z
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured 5.875% 07/21/28	02/21/2025	Various		12,300,960	12,000,000	12,270,794	12,244,350		(9,391)		(9,391)		12,234,959		66,001	66,001	417,125	07/21/2028	2.B FE
47233W-EJ-4	Jefferies Financial Group Inc Senior Unsecured 6.200% 04/14/34	02/21/2025	Morgan Stanley		12,677,364	12,300,000	12,701,734	12,688,201		(4,893)		(4,893)		12,683,308		(5,944)	(5,944)	275,383	04/14/2034	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..478045-AA-5	John Sevier Combined Cycle Gen SECD NTS 2012 SER A 4.626% 01/15/42	. 01/15/2025 .	Redemption 100.0000		77,600	77,600	77,600	77,600						77,600				1,795	. 01/15/2042 .	1.C FE
..482448-AB-9	Kcpl Trust 2005-A NT SER B 5.100% 09/30/25	. 03/30/2025 .	Redemption 100.0000		238,871	238,871	238,871	238,871						238,871				3,581	. 09/30/2025 .	2.A YE
..482480-AG-5	KLA Corp Senior Unsecured 4.100% 03/15/29	. 03/10/2025 .	Various		13,108,081	13,300,000	13,038,552	13,072,056		9,526		9,526		13,081,582		26,499	26,499	266,591	. 03/15/2029 .	1.F FE
..482480-AL-4	KLA Corp Senior Unsecured 4.650% 07/15/32	. 03/10/2025 .	Goldman Sachs		1,988,580	2,000,000	1,992,239	1,992,616		166		166		1,992,782		(4,202)	(4,202)	60,967	. 07/15/2032 .	1.F FE
..48250A-AA-1	KKR Group Finance Co III LLC Senior Unsecured 5.125% 06/01/44	. 02/20/2025 .	AARE Surplus AAM		13,194,852	14,500,000	13,153,385	13,187,872		5,003		5,003		13,192,875		1,977	1,977	163,075	. 06/01/2044 .	1.F FE
..48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29	. 03/27/2025 .	Various		30,398,012	31,630,000	31,269,656	24,742,839		19,840		19,840		30,994,810		(596,799)	(596,799)	756,709	. 07/01/2029 .	1.F FE
..48252M-AA-3	KKR Group Finance Co VIII LLC Senior Unsecured 3.500% 08/25/50	. 02/20/2025 .	AARE Surplus AAM		4,397,605	6,400,000	4,560,000	4,617,259		4,301		4,301		4,621,560		(223,955)	(223,955)	108,889	. 08/25/2050 .	1.F FE
..48255B-AA-4	KKR Group Finance Co X LLC Senior Unsecured 3.250% 12/15/51	. 02/20/2025 .	AARE Surplus AAM		5,213,274	8,000,000	5,123,920	5,168,162		5,993		5,993		5,174,155		39,119	39,119	46,944	. 12/15/2051 .	1.F FE
..48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35	. 03/15/2025 .	Redemption 100.0000		8,564	8,564	8,564	8,564						8,564				45	. 12/31/2035 .	2.A PL
..49177J-AB-8	Kenvue Inc Senior Unsecured 5.500% 03/22/25	. 03/22/2025 .	Maturity		18,358,000	18,358,000	18,436,681	18,370,843		(12,843)		(12,843)		18,358,000				504,845	. 03/22/2025 .	1.F FE
..49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured 4.597% 05/25/28	. 03/27/2025 .	Various		7,061,376	7,062,000	6,994,227	7,017,652		2,383		2,383		7,020,034		41,341	41,341	100,065	. 05/25/2028 .	2.B FE
..49338C-AB-9	KeySpan Gas East Corp Unsecured 2.742% 08/15/26	. 02/21/2025 .	Morgan Stanley		1,939,180	2,000,000	2,189,920	2,049,227		(5,244)		(5,244)		2,043,982		(104,802)	(104,802)	28,791	. 08/15/2026 .	2.A FE
..501044-DJ-7	Kroger Co/The Senior Unsecured 3.700% 08/01/27	. 02/21/2025 .	Morgan Stanley		976,850	1,000,000	994,577	997,075		159		159		997,234		(20,384)	(20,384)	20,864	. 08/01/2027 .	2.A FE
..501044-DW-8	Kroger Co/The Senior Unsecured 5.500% 09/15/54	. 02/20/2025 .	AARE Surplus AAM		7,653,626	8,100,000	8,066,628	8,066,963		155		155		8,067,118		(413,492)	(413,492)	214,088	. 09/15/2054 .	2.A FE
..502431-AP-4	L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27	. 03/27/2025 .	Various		18,409,820	18,200,000	18,657,814	18,583,884		(30,110)		(30,110)		18,553,774		(143,954)	(143,954)	628,470	. 01/15/2027 .	2.B FE
..502431-AS-8	L3Harris Technologies Inc Senior Unsecured 5.050% 06/01/29	. 03/27/2025 .	Goldman Sachs		18,845,875	18,690,000	18,754,854			(816)		(816)		18,754,038		91,837	91,837	306,750	. 06/01/2029 .	2.B FE
..50540R-AQ-5	Laboratory Corp of America Hol Senior Unsecured 3.600% 02/01/25	. 02/01/2025 .	Maturity		6,000,000	6,000,000	5,878,380	5,990,875		9,125		9,125		6,000,000				108,000	. 02/01/2025 .	2.B FE
..50540R-AS-1	Laboratory Corp of America Hol Senior Unsecured 4.700% 02/01/45	. 02/20/2025 .	AARE Surplus AAM		3,477,963	4,000,000	3,609,220	3,626,359		1,405		1,405		3,627,764		(149,801)	(149,801)	103,922	. 02/01/2045 .	2.B FE
..50540R-AW-2	Laboratory Corp of America Hol Senior Unsecured 2.950% 12/01/29	. 03/27/2025 .	Goldman Sachs		6,301,897	6,840,000	6,243,278			10,646		10,646		6,253,924		47,973	47,973	65,579	. 12/01/2029 .	2.B FE
..50540R-AY-8	Laboratory Corp of America Hol Senior Unsecured 2.700% 06/01/31	. 03/27/2025 .	Goldman Sachs		15,795,720	18,000,000	15,422,981	15,588,899		77,388		77,388		15,666,287		129,433	129,433	157,950	. 06/01/2031 .	2.B FE
..512807-AV-0	Lam Research Corp Senior Unsecured 1.900% 06/15/30	. 03/10/2025 .	Goldman Sachs		5,255,580	6,000,000	5,089,897	5,160,184		26,451		26,451		5,186,635		68,945	68,945	27,233	. 06/15/2030 .	1.G FE
..52678@-AA-8	Lerado Investments SR SECD NTS 3.860% 03/31/36	. 03/31/2025 .	Redemption 100.0000		28,454	28,454	28,454	28,454						28,454				275	. 03/31/2036 .	2.B PL
..532457-CP-1	Eli Lilly & Co Senior Unsecured 4.150% 08/14/27	. 02/21/2025 .	Morgan Stanley		4,374,040	4,400,000	4,449,632	4,444,822		(2,444)		(2,444)		4,442,378		(68,338)	(68,338)	96,372	. 08/14/2027 .	1.E FE
..539830-BD-0	Lockheed Martin Corp Senior Unsecured 3.800% 03/01/45	. 02/20/2025 .	AARE Surplus AAM		1,962,273	2,500,000	1,841,988	1,861,193		2,229		2,229		1,863,421		98,852	98,852	44,597	. 03/01/2045 .	1.F FE
..539830-BT-5	Lockheed Martin Corp Senior Unsecured 4.300% 06/15/62	. 02/20/2025 .	AARE Surplus AAM		7,082,249	9,000,000	8,123,940	8,137,576		1,130		1,130		8,138,706		(1,056,457)	(1,056,457)	69,875	. 06/15/2062 .	1.F FE
..54336@-AA-8	Longwood Energy Partners LLC SR SECD NTS SER A 5.150% 06/30/34	. 01/15/2025 .	Various		396,830	396,830	391,199	391,255		5,575		5,575		396,830					. 06/30/2034 .	3.C PL
..548661-ER-4	Lowe's Cos Inc Senior Unsecured 5.750% 07/01/53	. 02/20/2025 .	AARE Surplus AAM		1,967,317	2,000,000	1,997,360	1,997,360						1,997,360		(30,043)	(30,043)	73,153	. 07/01/2053 .	2.A FE
..548661-ES-2	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63	. 02/20/2025 .	AARE Surplus AAM		3,940,328	4,000,000	3,993,840	3,993,921		6		6		3,993,927		(53,599)	(53,599)	90,350	. 04/01/2063 .	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55336V-AA-8	MPLX LP Senior Unsecured 4.000% 02/15/25	02/15/2025	Maturity		1,000,000	1,000,000	998,420	999,977		23		23		1,000,000				20,000	02/15/2025	2.B FE
55336V-AR-1	MPLX LP Senior Unsecured 4.000% 03/15/28	02/21/2025	Morgan Stanley		18,538,867	19,040,000	20,823,523	19,819,251		(37,610)		(37,610)		19,781,641		(1,242,774)	(1,242,774)	336,373	03/15/2028	2.B FE
55336V-AS-9	MPLX LP Senior Unsecured 4.800% 02/15/29	03/27/2025	Various		19,979,250	20,000,000	19,927,899	4,985,951		963		963		19,942,364		36,886	36,886	223,333	02/15/2029	2.B FE
55336V-BP-4	MPLX LP Senior Unsecured 5.200% 12/01/47	02/20/2025	AARE Surplus AAM		4,427,471	5,000,000	4,302,100	4,323,052		1,831		1,831		4,324,883		102,588	102,588	57,056	12/01/2047	2.B FE
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33	01/13/2025	ORIX Life - Custody		1,894,037	2,000,000	1,907,160	1,915,642		271		271		1,915,912		(21,875)	(21,875)	36,667	03/01/2033	2.B FE
55336V-BX-7	MPLX LP Senior Unsecured 5.500% 06/01/34	03/27/2025	Goldman Sachs		12,457,328	12,620,000	12,517,778			1,212		1,212		12,518,990		(61,662)	(61,662)	225,583	06/01/2034	2.B FE
55903V-AZ-6	Warnermedia Holdings Inc Senior Unsecured 3.638% 03/15/25	03/15/2025	Maturity		4,000,000	4,000,000	3,907,649	3,989,538		10,462		10,462		4,000,000				72,760	03/15/2025	2.C FE
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER A 4.560% 09/30/25	01/05/2025	Redemption 100.0000		442,200	442,200	442,200	442,200						442,200				10,086	09/30/2025	4.C PL
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44	02/20/2025	AARE Surplus AAM		836,271	1,000,000	829,270	835,654		584		584		836,238		33	33	20,451	09/15/2044	2.B FE
571748-BG-6	Marsh & McLennan Cos Inc Senior Unsecured 4.375% 03/15/29	03/10/2025	Various		1,788,174	1,800,000	1,796,685	1,797,713		96		96		1,797,809		(9,635)	(9,635)	38,500	03/15/2029	1.G FE
571748-BH-4	Marsh & McLennan Cos Inc Senior Unsecured 4.750% 03/15/39	02/21/2025	Morgan Stanley		1,865,920	2,000,000	1,859,669			528		528		1,860,197		5,723	5,723	41,958	03/15/2039	1.G FE
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured 4.900% 03/15/49	02/20/2025	AARE Surplus AAM		10,475,287	11,600,000	10,955,620	10,968,330		1,761		1,761		10,970,091		(494,804)	(494,804)	244,728	03/15/2049	1.G FE
571748-BU-5	Marsh & McLennan Cos Inc Senior Unsecured 5.400% 09/15/33	01/13/2025	ORIX Life - Custody		1,997,422	2,000,000	2,062,900	2,057,500		(181)		(181)		2,057,319		(59,897)	(59,897)	35,400	09/15/2033	1.G FE
571903-AX-1	Marriott International Inc/MD Senior Unsecured 4.500% 10/01/34	03/27/2025	Goldman Sachs		2,324,675	2,500,000	2,396,629	2,413,660		1,670		1,670		2,415,330		(90,655)	(90,655)	55,313	10/01/2034	2.B FE
571903-BJ-1	Marriott International Inc/MD Senior Unsecured 5.000% 10/15/27	02/21/2025	Morgan Stanley		10,062,000	10,000,000	9,910,679	9,925,635		3,656		3,656		9,929,291		132,709	132,709	179,167	10/15/2027	2.B FE
571903-BL-6	Marriott International Inc/MD Senior Unsecured 4.900% 04/15/29	03/27/2025	Goldman Sachs		12,531,750	12,500,000	12,505,250							12,505,250		26,500	26,500	277,326	04/15/2029	2.B FE
571903-BR-3	Marriott International Inc/MD Senior Unsecured 4.800% 03/15/30	03/27/2025	Goldman Sachs		12,425,750	12,500,000	12,483,375			37		37		12,483,412		(57,662)	(57,662)	21,667	03/15/2030	2.B FE
57629T-BV-8	MassMutual Global Funding II Secured 4.950% 01/10/30	03/27/2025	Goldman Sachs		5,764,567	5,740,000	5,753,489			(160)		(160)		5,753,329		11,238	11,238	61,562	01/10/2030	1.B FE
57629W-DL-1	MassMutual Global Funding II Senior Secured 5.050% 12/07/27	02/21/2025	Morgan Stanley		12,243,748	12,100,000	12,502,688	12,471,305		(17,721)		(17,721)		12,453,583		(209,835)	(209,835)	130,697	12/07/2027	1.B FE
579780-AN-7	McCormick & Co Inc/MD Senior Unsecured 3.400% 08/15/27	03/27/2025	Goldman Sachs		3,902,560	4,000,000	3,781,677	3,831,365		14,626		14,626		3,845,992		56,568	56,568	84,244	08/15/2027	2.B FE
58013M-FC-3	McDonald's Corp Senior Unsecured 4.450% 03/01/47	02/21/2025	Morgan Stanley		845,190	1,000,000	847,850			279		279		848,129		(2,939)	(2,939)	21,385	03/01/2047	2.A FE
58013M-FJ-8	McDonald's Corp Senior Unsecured 2.625% 09/01/29	03/10/2025	Goldman Sachs		8,705,166	9,399,000	10,144,623	9,805,840		(17,276)		(17,276)		9,788,564		(1,083,398)	(1,083,398)	130,215	09/01/2029	2.A FE
58013M-FP-4	McDonald's Corp Senior Unsecured 3.500% 07/01/27	03/27/2025	Goldman Sachs		1,568,208	1,600,000	1,532,275	1,556,478		4,015		4,015		1,560,493		7,715	7,715	41,533	07/01/2027	2.A FE
58933Y-AR-6	Merck & Co Inc Senior Unsecured 2.750% 02/10/25	02/10/2025	Maturity		10,000,000	10,000,000	9,750,650	9,976,201		23,799		23,799		10,000,000				137,500	02/10/2025	1.E FE
59156R-BM-9	MetLife Inc Senior Unsecured 3.000% 03/01/25	03/01/2025	Maturity		1,650,000	1,650,000	1,614,377	1,649,240		760		760		1,650,000				24,750	03/01/2025	1.G FE
591894-CC-2	FirstEnergy Pennsylvania Elect Senior Unsecured 4.300% 01/15/29	03/10/2025	Various		1,969,440	2,000,000	1,960,527	1,962,466		1,672		1,672		1,964,138		5,302	5,302	56,378	01/15/2029	2.A FE
594457-BT-9	DTE Gas Co Senior Secured 5.700% 03/15/33	01/13/2025	ORIX Life - Custody		999,077	1,000,000	996,370	998,381		5		5		998,386		691	691	18,683	03/15/2033	1.F FE
595620-AX-3	MidAmerican Energy Co Secured 5.350% 01/15/34	01/29/2025	ALRE - TDF Trust AAM		2,540,662	2,500,000	2,476,475	2,478,600		143		143		2,478,743		61,919	61,919	72,076	01/15/2034	1.F FE
59748T-AA-7	Midland Cogeneration Venture L SR SECD NTS 6.000% 03/15/25	03/15/2025	Redemption 100.0000		581,270	581,270	581,270	581,270						581,270				17,438	03/15/2025	3.A FE
607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	02/09/2025	Redemption 100.0000		582,725	582,725	582,725	582,725						582,725				7,473	11/09/2042	1.F

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
610202-BP-7	Monongahela Power Co Secured 5.400% 12/15/43	02/21/2025	Various		4,287,317	4,483,000	4,292,563	4,299,251		798		798		4,300,049		(12,732)	(12,732)	46,399	12/15/2043	1.G FE
617446-8G-7	Morgan Stanley Senior Unsecured 4.431% 01/23/30	03/27/2025	Goldman Sachs		3,940,160	4,000,000	4,000,000	4,000,000						4,000,000		(59,840)	(59,840)	120,622	01/23/2030	1.G FE
617446-8J-6	Morgan Stanley Senior Unsecured 1.794% 02/13/32	02/21/2025	Morgan Stanley		412,530	500,000	417,692	418,401		1,448		1,448		419,849		(7,319)	(7,319)	4,759	02/13/2032	1.E FE
61744Y-AK-4	Morgan Stanley Senior Unsecured 3.591% 07/22/28	02/21/2025	Various		18,371,670	19,000,000	18,353,180	18,742,361		9,952		9,952		18,752,313		(380,643)	(380,643)	401,793	07/22/2028	1.G FE
61744Y-AP-3	Morgan Stanley Senior Unsecured 3.772% 01/24/29	02/21/2025	Various		9,165,582	9,455,000	9,136,647	9,164,436		9,599		9,599		9,174,035		(8,452)	(8,452)	208,042	01/24/2029	1.G FE
61746B-CY-0	Morgan Stanley Senior Unsecured 6.250% 08/09/26	02/21/2025	Morgan Stanley		2,555,525	2,500,000	2,495,150	2,499,360		56		56		2,499,416		56,109	56,109	84,635	08/09/2026	1.G FE
61747Y-EF-8	Morgan Stanley Subordinated 2.484% 09/16/36	03/27/2025	Goldman Sachs		4,264,895	5,160,000	4,260,044			5,754		5,754		4,265,799		(904)	(904)	68,360	09/16/2036	2.A FE
61747Y-FE-0	Morgan Stanley Senior Unsecured 5.250% 04/21/34	03/27/2025	Goldman Sachs		1,985,540	2,000,000	2,000,000	2,000,000						2,000,000		(14,460)	(14,460)	45,792	04/21/2034	1.E FE
61747Y-FG-5	Morgan Stanley Senior Unsecured 5.424% 07/21/34	03/27/2025	Goldman Sachs		5,020,500	5,000,000	5,042,335	5,040,853		(912)		(912)		5,039,940		(19,440)	(19,440)	186,073	07/21/2034	1.E FE
61747Y-FL-4	Morgan Stanley Senior Unsecured 5.466% 01/18/35	03/27/2025	Goldman Sachs		4,014,640	4,000,000	4,000,000	4,000,000						4,000,000		14,640	14,640	151,833	01/18/2035	1.E FE
61748U-AE-2	Morgan Stanley Senior Unsecured 5.230% 01/15/31	02/21/2025	Morgan Stanley		5,020,550	5,000,000	5,000,806			(26)		(26)		5,000,780		19,770	19,770	23,971	01/15/2031	1.E Z
61761J-3R-8	Morgan Stanley Senior Unsecured 3.125% 07/27/26	02/21/2025	Various		7,836,240	8,000,000	8,798,339	8,240,044		(22,293)		(22,293)		8,217,751		(381,511)	(381,511)	143,750	07/27/2026	1.G FE
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51	03/31/2025	Redemption 100.0000		62,156	62,156	62,156	62,156						62,156				516	07/12/2051	1.G PL
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51	03/31/2025	Redemption 100.0000		53,810	53,810	53,810	53,810						53,810				463	07/12/2051	1.G PL
628530-BJ-5	Mylan Inc Senior Unsecured 5.200% 04/15/48	03/27/2025	Goldman Sachs		77,771	100,000	79,330	79,565		86		86		79,651		1,880	1,880	2,354	04/15/2048	2.C FE
631005-BJ-3	Narragansett Electric Co/The SENIOR 3.395% 04/09/30	03/27/2025	Various		7,224,566	7,724,000	7,194,890			9,345		9,345		7,204,235		20,331	20,331	123,102	04/09/2030	1.G FE
637432-NK-7	National Rural Utilities Coope Subordinated 5.250% 04/20/46	03/10/2025	Goldman Sachs		4,444,470	4,500,000	4,678,064	4,534,045		(4,948)		(4,948)		4,529,097		84,627	84,627	92,531	04/20/2046	2.A FE
63743H-FH-0	National Rural Utilities Coope Senior Unsecured 4.450% 03/13/26	03/10/2025	Goldman Sachs		1,997,440	2,000,000	1,998,580	1,999,470		83		83		1,999,554		2,114	2,114	44,006	03/13/2026	1.F FE
63743H-FS-6	National Rural Utilities Coope Senior Unsecured 5.150% 06/15/29	03/27/2025	Goldman Sachs		6,277,273	6,180,000	6,253,604			1,356		1,356		6,252,248		25,026	25,026	91,061	06/15/2029	1.F FE
638585-BF-5	Bank of America Corp Subordinated 6.800% 03/15/28	02/21/2025	Morgan Stanley		2,114,540	2,000,000	2,111,148	2,077,604		3,259		3,259		2,074,345		40,195	40,195	60,067	03/15/2028	2.A FE
641062-AS-3	Nestle Holdings Inc Senior Unsecured 1.000% 09/15/27	02/21/2025	Morgan Stanley		3,665,280	4,000,000	3,560,604	3,758,465		12,547		12,547		3,771,012		105,732	105,732	17,667	09/15/2027	1.D FE
64952W-DS-9	New York Life Global Funding Secured 1.200% 08/07/30	03/27/2025	Goldman Sachs		6,181,812	7,400,000	6,295,393	6,340,271		41,058		41,058		6,381,329		199,517	199,517	56,980	08/07/2030	1.A FE
64952W-EG-4	New York Life Global Funding Senior Secured 1.850% 08/01/31	02/21/2025	Morgan Stanley		3,576,009	4,300,000	3,570,791			6,698		6,698		3,577,488		1,479	1,479	44,857	08/01/2031	1.A FE
64952W-FE-8	New York Life Global Funding Secured 5.000% 01/09/34	02/20/2025	AARE Surplus AAM		8,684,826	8,800,000	8,701,586			547		547		8,702,133		17,307	17,307	50,111	01/09/2034	1.A FE
649840-CQ-6	New York State Electric & Gas Senior Unsecured 3.250% 12/01/26	03/07/2025	AARE II Surplus ISG		6,245,089	6,400,000	6,158,592	6,198,664		18,522		18,522		6,217,186		27,902	27,902	55,467	12/01/2026	1.G FE
651639-AV-8	Newmont Corp Senior Unsecured 5.450% 06/09/44	02/20/2025	AARE Surplus AAM		1,933,386	2,000,000	1,835,860	1,840,568		591		591		1,841,160		92,226	92,226	21,497	06/09/2044	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..651639-AX-4	Newmont Corp Senior Unsecured 2.800% 10/01/29	. 03/10/2025 .	Goldman Sachs		926,020	1,000,000	991,760	995,811		160		160		995,971		(69,951)	(69,951)	12,444	. 10/01/2029 .	2.A FE
..65339K-BP-4	NextEra Energy Capital Holding Senior Unsecured 6.051% 03/01/25	. 03/01/2025 .	Maturity		10,000,000	10,000,000	10,070,400	10,010,037		(10,037)		(10,037)		10,000,000				100,850	. 03/01/2025 .	2.A FE
..65339K-DJ-6	NextEra Energy Capital Holding Senior Unsecured 5.050% 03/15/30	. 03/27/2025 .	Goldman Sachs		10,085,700	10,000,000	10,077,600			(354)		(354)		10,077,246		8,454	8,454	75,750	. 03/15/2030 .	2.A FE
..65473P-AP-0	NiSource Inc Senior Unsecured 5.400% 06/30/33	. 01/13/2025 .	ORIX Life - Custody		984,408	1,000,000	996,270	996,769		10		10		996,779		(12,371)	(12,371)	1,950	. 06/30/2033 .	2.B FE
..654730-BF-9	NiSource Inc Senior Unsecured 4.375% 05/15/47	. 03/10/2025 .	Goldman Sachs		417,705	500,000	411,931			160		160		412,090		5,615	5,615	7,049	. 05/15/2047 .	2.B FE
..654730-BG-7	NiSource Inc Senior Unsecured 3.950% 03/30/48	. 02/20/2025 .	AARE Surplus AAM		765,370	1,000,000	998,920	999,091		3		3		999,094		(233,723)	(233,723)	15,361	. 03/30/2048 .	2.B FE
..655844-CU-0	Norfolk Southern Corp Senior Unsecured 5.950% 03/15/64	. 02/20/2025 .	AARE Surplus AAM		3,071,989	3,000,000	2,991,630	2,991,630						2,991,630		80,359	80,359	76,854	. 03/15/2064 .	2.A FE
..666807-BM-3	Northrop Grumman Corp Senior Unsecured 2.930% 01/15/25	. 01/15/2025 .	Maturity		1,000,000	1,000,000	972,940	999,803		197		197		1,000,000				14,650	. 01/15/2025 .	2.A FE
..66815L-2D-0	Northwestern Mutual Global Fun Senior Secured 1.700% 06/01/28	. 03/10/2025 .	Various		22,942,500	25,000,000	24,977,000	24,988,431		641		641		24,989,073		(2,046,573)	(2,046,573)	118,056	. 06/01/2028 .	1.A FE
..66989H-AR-9	Novartis Capital Corp Senior Unsecured 2.200% 08/14/30	. 03/27/2025 .	Goldman Sachs		1,777,260	2,000,000	1,759,215	1,773,890		8,608		8,608		1,782,498		(5,238)	(5,238)	27,378	. 08/14/2030 .	1.D FE
..66989H-AT-5	Novartis Capital Corp Senior Unsecured 3.800% 09/18/29	. 03/10/2025 .	Goldman Sachs		6,150,060	6,300,000	6,267,996	6,269,598		1,156		1,156		6,270,755		(120,695)	(120,695)	115,045	. 09/18/2029 .	1.D FE
..670346-AR-6	Nucor Corp Senior Unsecured 2.000% 06/01/25	. 02/20/2025 .	AARE Surplus AAM		16,632,807	16,760,000	17,562,771	16,819,304		(24,216)		(24,216)		16,795,088		(162,282)	(162,282)	73,558	. 06/01/2025 .	1.G FE
..67103H-AH-0	O'Reilly Automotive Inc Senior Unsecured 3.900% 06/01/29	. 03/10/2025 .	Various		22,327,940	23,000,000	25,699,695	24,419,348		(63,886)		(63,886)		24,355,461		(2,027,521)	(2,027,521)	249,167	. 06/01/2029 .	2.A FE
..67103H-AJ-6	O'Reilly Automotive Inc Senior Unsecured 4.200% 04/01/30	. 03/27/2025 .	Goldman Sachs		1,941,240	2,000,000	1,999,180	1,999,533		19		19		1,999,553		(58,313)	(58,313)	41,300	. 04/01/2030 .	2.A FE
..67103H-AL-1	O'Reilly Automotive Inc Senior Unsecured 4.700% 06/15/32	. 03/10/2025 .	Various		17,167,675	17,500,000	17,388,335	17,370,057		2,420		2,420		17,372,477		(204,802)	(204,802)	196,486	. 06/15/2032 .	2.B FE
..67103H-AM-9	O'Reilly Automotive Inc Senior Unsecured 5.750% 11/20/26	. 03/27/2025 .	Goldman Sachs		3,051,870	3,000,000	3,064,140	3,041,950		(5,400)		(5,400)		3,036,550		15,320	15,320	61,333	. 11/20/2026 .	2.B FE
..67401P-AB-4	Oaktree Specialty Lending Corp Senior Unsecured 3.500% 02/25/25	. 02/25/2025 .	Various		11,000,000	11,000,000	10,893,374	10,996,483		3,517		3,517		11,000,000				192,500	. 02/25/2025 .	2.C FE
..674599-EL-5	Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34	. 02/19/2025 .	ORIX Life - Custody		7,501,503	7,693,000	7,663,844	7,665,251		751		751		7,666,001		(164,499)	(164,499)	240,759	. 10/01/2034 .	2.C FE
..674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54	. 02/20/2025 .	AARE Surplus AAM		10,978,543	11,540,000	11,460,525	11,462,085		849		849		11,462,935		(484,392)	(484,392)	395,630	. 10/01/2054 .	2.C FE
..677347-CH-7	Ohio Edison Co Senior Unsecured 5.500% 01/15/33	. 02/21/2025 .	Various		20,124,280	20,000,000	20,840,106	20,795,114		(10,682)		(10,682)		20,784,431		(660,151)	(660,151)	645,944	. 01/15/2033 .	1.G FE
..678858-BV-2	Oklahoma Gas and Electric Co Senior Unsecured 3.250% 04/01/30	. 03/27/2025 .	Goldman Sachs		23,249,500	25,000,000	23,023,761	23,580,287		58,050		58,050		23,638,338		(388,838)	(388,838)	399,479	. 04/01/2030 .	1.G FE
..678858-BY-6	Oklahoma Gas and Electric Co Senior Unsecured 5.600% 04/01/53	. 02/20/2025 .	AARE Surplus AAM		4,853,984	5,000,000	4,975,550	4,976,110		47		47		4,976,157		(122,174)	(122,174)	108,111	. 04/01/2053 .	1.G FE
..681919-BB-1	Omnicom Group Inc Senior Unsecured 2.450% 04/30/30	. 03/10/2025 .	Various		16,147,898	18,050,000	18,109,865	17,988,977		(312)		(312)		17,988,665		(1,840,766)	(1,840,766)	159,764	. 04/30/2030 .	2.A FE
..681919-BC-9	Omnicom Group Inc Senior Unsecured 4.200% 06/01/30	. 03/10/2025 .	Various		3,901,400	4,000,000	4,728,291	4,406,944		(14,546)		(14,546)		4,392,398		(490,998)	(490,998)	46,667	. 06/01/2030 .	2.A FE
..681919-BG-0	Omnicom Group Inc Senior Unsecured 5.300% 11/01/34	. 02/21/2025 .	Morgan Stanley		5,835,454	5,900,000	6,110,158	6,105,688		(1,976)		(1,976)		6,103,712		(268,258)	(268,258)	175,459	. 11/01/2034 .	2.A FE
..68217F-AA-0	Omnicom Group Inc Senior Unsecured 3.600% 04/15/26	. 03/10/2025 .	Various		18,898,560	19,100,000	19,091,823	8,617,971		18,503		18,503		18,986,319		(87,759)	(87,759)	264,240	. 04/15/2026 .	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68233J-BH-6	Oncor Electric Delivery Co LLC Secured 3.700% 11/15/28	03/27/2025	Various		7,091,906	7,300,000	7,212,653	7,218,400		4,729		4,729		7,223,129		(131,223)	(131,223)	98,040	11/15/2028	1.F FE
68233J-CQ-5	Oncor Electric Delivery Co LLC Senior Secured 4.300% 05/15/28	02/21/2025	Morgan Stanley		6,126,902	6,200,000	6,239,742	6,237,081		(1,615)		(1,615)		6,235,466		(108,564)	(108,564)	73,315	05/15/2028	1.F FE
68389X-BN-4	Oracle Corp Senior Unsecured 3.250% 11/15/27	03/27/2025	Goldman Sachs		14,498,700	15,000,000	14,510,700			10,214		10,214		14,520,914		(22,214)	(22,214)	180,104	11/15/2027	2.B FE
68389X-BQ-7	Oracle Corp Senior Unsecured 4.000% 11/15/47	02/20/2025	AARE Surplus AAM		382,100	500,000	497,655	497,993		7		7		498,000		(115,900)	(115,900)	5,278	11/15/2047	2.B FE
68902V-AJ-6	Otis Worldwide Corp Senior Unsecured 2.293% 04/05/27	02/21/2025	Morgan Stanley		6,085,504	6,400,000	6,124,416	6,154,676		15,269		15,269		6,169,945		(84,441)	(84,441)	56,663	04/05/2027	2.B FE
68902V-AK-3	Otis Worldwide Corp Senior Unsecured 2.565% 02/15/30	02/10/2025	Barclays		1,785,320	2,000,000	1,631,460	1,689,944		5,695		5,695		1,695,640		89,680	89,680	25,080	02/15/2030	2.B FE
68902V-AL-1	Otis Worldwide Corp Senior Unsecured 3.112% 02/15/40	02/20/2025	AARE Surplus AAM		3,016,062	4,000,000	3,091,400	3,130,391		5,155		5,155		3,135,546		(119,484)	(119,484)	63,969	02/15/2040	2.B FE
69047Q-AC-6	Ovintiv Inc Senior Unsecured 6.250% 07/15/33	01/29/2025	ALRE - TDF Trust AAM		5,134,468	5,000,000	4,989,650	4,991,521		59		59		4,991,580		142,888	142,888	168,403	07/15/2033	2.C FE
69121K-AD-6	Blue Owl Capital Corp Senior Unsecured 4.250% 01/15/26	03/27/2025	Various		15,109,408	15,200,000	14,798,343	14,936,644		60,169		60,169		14,996,813		112,595	112,595	453,994	01/15/2026	2.C FE
69121K-AF-1	Blue Owl Capital Corp Senior Unsecured 2.625% 01/15/27	03/10/2025	Various		13,055,278	13,700,000	12,470,836	12,756,553		85,447		85,447		12,842,001		213,277	213,277	235,754	01/15/2027	2.C FE
69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29	03/10/2025	Various		22,941,755	22,700,000	22,466,545	22,497,145		8,208		8,208		22,505,354		436,401	436,401	660,318	03/15/2029	2.C FE
69331C-AH-1	PG&E Corp Senior Secured 5.000% 07/01/28	01/10/2025	Jefferies & Co (PFI)		6,528,000	6,800,000	6,978,500	6,860,761		(1,321)		(1,321)		6,859,440		(331,440)	(331,440)	181,333	07/01/2028	3.B FE
69331C-AJ-7	PG&E Corp Senior Secured 5.250% 07/01/30	01/10/2025	Jefferies & Co (PFI)		3,810,000	4,000,000	4,000,000	4,000,000						4,000,000		(190,000)	(190,000)	112,000	07/01/2030	3.B FE
693475-AZ-8	PNC Financial Services Group I Senior Unsecured 2.550% 01/22/30	03/27/2025	Goldman Sachs		2,705,460	3,000,000	2,616,810	2,728,575		11,641		11,641		2,740,216		(34,756)	(34,756)	52,275	01/22/2030	1.G FE
6944PL-2D-0	Pacific Life Global Funding II Secured 1.450% 01/20/28	02/21/2025	Morgan Stanley		9,146,900	10,000,000	9,037,300	9,141,593		38,898		38,898		9,180,490		(33,590)	(33,590)	86,194	01/20/2028	1.D FE
6944PL-3F-4	Pacific Life Global Funding II Secured 4.850% 02/10/30	03/27/2025	Goldman Sachs		5,781,829	5,770,000	5,750,267			359		359		5,750,625		31,203	31,203	37,313	02/10/2030	1.D FE
718172-CE-7	Philip Morris International In Senior Unsecured 3.125% 03/02/28	02/21/2025	Various		12,909,105	13,500,000	13,769,947	13,583,206		(4,287)		(4,287)		13,578,919		(669,814)	(669,814)	201,562	03/02/2028	1.F FE
718172-CR-8	Philip Morris International In Senior Unsecured 0.875% 05/01/26	02/21/2025	Various		4,786,000	5,000,000	4,947,681	4,986,113		1,524		1,524		4,987,637		(201,637)	(201,637)	13,733	05/01/2026	1.F FE
718172-CW-7	Philip Morris International In Senior Unsecured 5.625% 11/17/29	03/31/2025	Various		20,771,250	20,000,000	20,597,500	4,996,833		(6,492)		(6,492)		20,592,140		179,110	179,110	411,719	11/17/2029	1.F FE
718547-AD-4	Phillips 66 Co Senior Unsecured 3.605% 02/15/25	02/15/2025	Various		15,000,000	15,000,000	15,230,675	14,999,981		19		19		15,000,000				270,375	02/15/2025	2.A FE
718547-AR-3	Phillips 66 Co Senior Unsecured 5.300% 06/30/33	03/27/2025	Goldman Sachs		3,081,121	3,100,000	3,087,407	3,087,990		274		274		3,088,264		(7,143)	(7,143)	40,162	06/30/2033	2.A FE
718547-AT-9	Phillips 66 Co Senior Unsecured 4.950% 12/01/27	02/21/2025	Morgan Stanley		2,367,364	2,355,000	2,369,059	2,365,715		(518)		(518)		2,365,197		2,167	2,167	26,876	12/01/2027	2.A FE
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30	01/15/2025	Redemption 100.0000		258,400	258,400	258,400	258,400						258,400				1,140	01/15/2030	2.B FE
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27	03/13/2025	Redemption 100.0000		100,484	100,484	100,484	100,484						100,484				1,507	09/13/2027	1.D
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27	03/13/2025	Redemption 100.0000		104,266	104,266	104,266	104,266						104,266				1,564	09/13/2027	1.D
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27	03/13/2025	Redemption 100.0000		95,244	95,244	95,244	95,244						95,244				1,429	09/13/2027	1.D
73557*-AB-0	Port Washington Generating Sta SR SECD NTS 6.000% 06/15/33	03/15/2025	Redemption 100.0000		146,000	146,000	146,000	146,000						146,000				1,462	06/15/2033	1.F

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74153W-CU-1	Pricoa Global Funding I Secured 4.400% 08/27/27	02/21/2025	Morgan Stanley		6,075,966	6,100,000	6,170,150	6,163,615		(3,299)		(3,299)		6,160,316		(84,350)	(84,350)	131,963	08/27/2027	1.D FE
..74251V-AU-6	Principal Financial Group Inc Senior Unsecured 5.500% 03/15/53	03/10/2025	Goldman Sachs		989,140	1,000,000	997,510	997,587		7		7		997,594		(8,454)	(8,454)	26,889	03/15/2053	1.G FE
..74251V-AU-6	Principal Financial Group Inc Senior Unsecured 5.500% 03/15/53	02/20/2025	AARE Surplus AAM		8,644,832	9,000,000	8,977,590	8,978,284		44		44		8,978,328		(333,496)	(333,496)	213,125	03/15/2053	1.G FE
..74256L-AU-3	Principal Life Global Funding Senior Secured 3.000% 04/18/26	02/21/2025	Morgan Stanley		980,810	1,000,000	977,845	978,991		2,337		2,337		981,328		(518)	(518)	10,500	04/18/2026	1.E FE
..74256L-EX-3	Principal Life Global Funding Senior Secured 5.000% 01/16/27	02/21/2025	Morgan Stanley		6,130,744	6,100,000	6,221,939	6,208,563		(7,520)		(7,520)		6,201,044		(70,300)	(70,300)	184,694	01/16/2027	1.E FE
..74256L-FA-2	Principal Life Global Funding Secured 4.600% 08/19/27	02/21/2025	Morgan Stanley		6,078,711	6,100,000	6,191,683	6,183,098		(4,347)		(4,347)		6,178,751		(100,040)	(100,040)	144,197	08/19/2027	1.E FE
..743263-AE-5	Progress Energy Inc Senior Unsecured 7.750% 03/01/31	02/21/2025	Morgan Stanley		2,543,018	2,250,000	2,550,425			(2,803)		(2,803)		2,547,622		(4,605)	(4,605)	83,797	03/01/2031	2.B FE
..743315-AQ-6	Progressive Corp/The Senior Unsecured 3.700% 01/26/45	02/20/2025	AARE Surplus AAM		6,712,610	8,700,000	7,019,856	7,062,693		6,353		6,353		7,069,046		(356,436)	(356,436)	182,410	01/26/2045	1.F FE
..74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43	02/27/2025	Various		123,863	123,863	123,863	123,863						123,863				979	05/27/2043	2.A PL
..744448-CZ-2	Public Service Co of Colorado Secured 5.350% 05/15/34	02/21/2025	Morgan Stanley		15,997,440	16,000,000	16,058,170	16,057,729		(508)		(508)		16,057,220		(59,780)	(59,780)	235,400	05/15/2034	1.E FE
..74456Q-BR-6	Public Service Electric and Ga Secured 2.250% 09/15/26	03/27/2025	Goldman Sachs		1,554,112	1,600,000	1,527,696	1,540,835		8,085		8,085		1,548,920		5,192	5,192	19,300	09/15/2026	1.F FE
..744573-AP-1	Public Service Enterprise Grou Senior Unsecured 0.800% 08/15/25	02/20/2025	AARE Surplus AAM		6,384,495	6,500,000	6,165,640	6,318,632		38,935		38,935		6,357,567		26,928	26,928	26,722	08/15/2025	2.B FE
..745332-CG-9	Puget Sound Energy Inc Senior Secured 4.300% 05/20/45	03/10/2025	Goldman Sachs		415,430	500,000	408,752			190		190		408,942		6,488	6,488	6,629	05/20/2045	1.F FE
..745332-CL-8	Puget Sound Energy Inc Secured 5.448% 06/01/53	02/20/2025	AARE Surplus AAM		7,155,917	7,500,000	7,499,775	7,499,983						7,499,983		(344,067)	(344,067)	89,665	06/01/2053	1.F FE
..74834L-BC-3	Quest Diagnostics Inc Senior Unsecured 2.800% 06/30/31	03/27/2025	Goldman Sachs		5,309,400	6,000,000	5,190,602	5,240,459		24,170		24,170		5,264,629		44,771	44,771	41,067	06/30/2031	2.A FE
..74834L-BF-6	Quest Diagnostics Inc Senior Unsecured 4.625% 12/15/29	03/27/2025	Goldman Sachs		6,262,678	6,320,000	6,267,544			1,042		1,042		6,268,586		(5,909)	(5,909)	83,630	12/15/2029	2.A FE
..759351-AN-9	Reinsurance Group of America I Senior Unsecured 3.900% 05/15/29	03/27/2025	Various		12,082,676	12,520,000	12,240,724	5,992,838		5,869		5,869		12,254,191		(171,514)	(171,514)	180,392	05/15/2029	2.A FE
..759351-AR-0	Reinsurance Group of America I Senior Unsecured 6.000% 09/15/33	01/13/2025	ORIX Life - Custody		1,518,832	1,500,000	1,494,585	1,495,686		13		13		1,495,699		23,133	23,133	29,500	09/15/2033	2.A FE
..760759-AN-0	Republic Services Inc Senior Unsecured 5.700% 05/15/41	02/20/2025	AARE Surplus AAM		14,600,640	14,555,000	14,549,973	14,551,126		14		14		14,551,140		49,500	49,500	218,931	05/15/2041	2.A FE
..76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31	03/27/2025	Goldman Sachs		5,110,500	5,000,000	4,990,300	4,991,634		287		287		4,991,921		118,579	118,579	196,319	01/11/2031	1.E FE
..771196-BP-6	Roche Holdings Inc Senior Unsecured 3.625% 09/17/28	03/10/2025	Goldman Sachs		6,160,959	6,300,000	6,209,280	6,215,023		4,144		4,144		6,219,167		58,208	58,208	110,381	09/17/2028	1.C FE
..771196-BV-3	Roche Holdings Inc Senior Unsecured 2.314% 03/10/27	02/21/2025	Morgan Stanley		12,291,200	12,800,000	12,354,176	12,404,609		25,457		25,457		12,430,066		(138,866)	(138,866)	134,932	03/10/2027	1.C FE
..771196-BY-7	Roche Holdings Inc Senior Unsecured 2.607% 12/13/51	02/20/2025	AARE Surplus AAM		2,245,911	3,750,000	2,200,071	2,229,265		3,416		3,416		2,232,681		13,230	13,230	18,195	12/13/2051	1.C FE
..78433L-AA-4	SCE Recovery Funding LLC Senior Secured 0.861% 11/15/31	02/21/2025	Morgan Stanley		3,819,836	4,368,673	4,358,182	4,362,129		268		268		4,362,397		(542,561)	(542,561)	10,344	11/15/2031	1.A FE
..78512*-AA-5	S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29	02/28/2025	Redemption 100.0000		186,091	186,091	186,091	186,091						186,091				959	05/31/2029	1.D PL
..78512*-AA-5	S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29	03/31/2025	Redemption 100.0000		93,525	93,525	93,525	93,525						93,525				963	05/31/2029	1.D Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..79588T-AC-4	Sammons Financial Group Inc Senior Unsecured 4.450% 05/12/27	. 02/21/2025 .	Morgan Stanley		4,921,550	5,000,000	4,997,200	4,999,223		46		46		4,999,269		..... (77,719)	..... (77,719)	63,042	. 05/12/2027 .	2.A FE
..79588T-AF-7	Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34	. 02/21/2025 .	Various		 72,520,503	68,890,000	70,387,169	70,349,298		..... (17,879)		..... (17,879)		70,331,419		2,189,084	2,189,084	1,697,134	. 04/15/2034 .	2.A FE
..806851-AK-7	Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28	. 03/10/2025 .	Various		 30,352,098	30,951,000	30,471,133	30,450,748		 26,307		 26,307		30,477,055		..... (124,957)	..... (124,957)	382,245	. 05/17/2028 .	1.G FE
..808513-CD-5	Charles Schwab Corp/The Senior Unsecured 5.643% 05/19/29	. 03/27/2025 .	Goldman Sachs		 12,553,262	12,190,000	12,498,407			..... (7,998)		..... (7,998)		12,490,409		62,853	62,853	246,491	. 05/19/2029 .	1.F FE
..808513-CE-3	Charles Schwab Corp/The Senior Unsecured 5.853% 05/19/34	. 01/29/2025 .	ALRE - TDF Trust AAM		2,579,501	2,500,000	2,370,050	2,381,057		 724		 724		2,381,782		 197,719	 197,719	28,452	. 05/19/2034 .	1.F FE
..816851-BG-3	Sempra Senior Unsecured 3.400% 02/01/28	. 02/21/2025 .	Various		 13,897,380	14,500,000	15,622,952	14,878,105		..... (21,414)		..... (21,414)		14,856,692		..... (959,312)	..... (959,312)	277,997	. 02/01/2028 .	2.B FE
..816851-BR-9	Sempra Senior Unsecured 5.500% 08/01/33	. 01/13/2025 .	ORIX Life - Custody		 3,158,471	3,200,000	3,183,508	 3,185,339		41		41		3,185,380		..... (26,909)	..... (26,909)	79,200	. 08/01/2033 .	2.B FE
..816851-BT-5	Sempra Junior Subordinated 6.400% 10/01/54	. 02/20/2025 .	AARE Surplus AAM		 9,726,000	 10,000,000	 10,000,000	 10,000,000						 10,000,000		..... (274,000)	..... (274,000)		. 10/01/2054 .	2.C FE
..82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32	. 01/31/2025 .	Redemption 100.0000		 71,516	71,516	71,516	71,516						71,516				 1,243	. 04/30/2032 .	2.C FE
..82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32	. 01/31/2025 .	Redemption 100.0000		 286,066	 286,066	 286,066	 286,066						 286,066				 3,204	. 04/30/2032 .	1.B FE
..82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27	. 01/10/2025 .	Redemption 100.0000		 52,000,000	52,000,000	52,000,000	52,000,000						52,000,000				5,778	. 08/31/2027 .	4.B Z
..826418-BM-6	Sierra Pacific Power Co Secured 2.600% 05/01/26	. 03/10/2025 .	Various		5,114,962	5,225,000	5,319,003	5,251,316		.....(4,734)		.....(4,734)		5,246,583		..... (131,621)	..... (131,621)	49,057	. 05/01/2026 .	1.G FE
..829932-AA-0	Sixth Street Lending Partners Senior Unsecured 6.500% 03/11/29	. 01/21/2025 .	Various		182,033,720	 182,700,000	 181,886,370	 182,026,195		7,525		7,525		 182,033,720				4,288,375	. 03/11/2029 .	2.C FE
..829932-AC-6	Sixth Street Lending Partners Senior Unsecured 5.750% 01/15/30	. 01/20/2025 .	Tax Free Exchange		 98,042,660	98,200,000	98,042,126	98,042,258		 402		 402		98,042,660				1,944,906	. 01/15/2030 .	2.C FE
..83012A-AC-3	Sixth Street Specialty Lending Senior Unsecured 6.125% 03/01/29	. 01/14/2025 .	Various		 13,104,978	13,100,000	12,990,115	13,009,709		 735		 735		13,010,444		94,534	94,534	298,662	. 03/01/2029 .	2.C FE
..832248-BB-3	Smithfield Foods Inc Senior Unsecured 5.200% 04/01/29	. 03/10/2025 .	Goldman Sachs		 996,790	 1,000,000	 1,103,380	 1,053,058		.....(2,390)		.....(2,390)		 1,050,668		..... (53,878)	..... (53,878)	23,111	. 04/01/2029 .	2.C FE
..832248-BC-1	Smithfield Foods Inc Senior Unsecured 3.000% 10/15/30	. 03/27/2025 .	Various		 41,770,302	47,000,000	47,703,316	47,440,221		..... (14,888)		..... (14,888)		47,425,333		... (5,655,031)	... (5,655,031)	604,983	. 10/15/2030 .	2.C FE
..83367T-BJ-7	Societe Generale SA Subordinated 4.250% 04/14/25	. 02/20/2025 .	Various		 17,478,494	17,500,000	17,170,650	17,409,148		43,221		43,221		17,452,369		26,125	26,125	260,313	. 04/14/2025 .	2.C FE
..83368R-BC-5	Societe Generale SA Senior Non Preferred 1.792% 06/09/27	. 03/10/2025 .	Various		 25,715,304	26,700,000	24,993,664	25,233,211		 111,943		 111,943		25,345,154		 370,150	 370,150	122,274	. 06/09/2027 .	2.B FE
..83368R-BD-3	Societe Generale SA Senior Non Preferred 2.889% 06/09/32	. 02/20/2025 .	AARE Surplus AAM		 12,197,008	14,300,000	12,467,169	 12,525,322		27,226		27,226		 12,552,547		..... (355,539)	..... (355,539)	81,478	. 06/09/2032 .	2.B FE
..83368R-BH-4	Societe Generale SA SOCIETE GENERALE 2.797% 01/19/28	. 02/21/2025 .	Various		 25,338,770	26,500,000	24,921,980	25,103,709		63,132		63,132		25,166,841		 171,929	 171,929	442,664	. 01/19/2028 .	2.B FE
..83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	. 02/20/2025 .	AARE Surplus AAM		 71,419,406	70,400,000	69,532,528	69,541,441		1,091		1,091		69,542,533		 1,876,873	 1,876,873	2,942,822	. 01/19/2055 .	2.C FE
..84055*-AA-6	South Texas Electric Cooperati 1ST MTG SER 09B 5.410% 01/01/28	. 01/01/2025 .	Redemption 100.0000		 764,706	 764,706	 764,706	 764,706						 764,706				20,685	. 01/01/2028 .	1.F
..84055*-AB-4	South Texas Electric Cooperati 1ST MTG SER 09A 5.980% 01/01/40	. 01/01/2025 .	Redemption 100.0000		 833,333	833,333	833,333	833,333						833,333				24,917	. 01/01/2040 .	1.F
..84055*-AE-8	South Texas Electric Cooperati 1ST MTG SER 18A 4.160% 08/15/48	. 02/15/2025 .	Various		 200,000	 200,000	 200,000	 200,000						 200,000				4,160	. 08/15/2048 .	1.F
..842400-HS-5	Southern California Edison Co Secured 5.850% 11/01/27	. 03/10/2025 .	Various		 13,393,571	13,100,000	13,500,838	13,448,701		..... (23,186)		..... (23,186)		13,425,515		..... (31,944)	..... (31,944)	276,738	. 11/01/2027 .	1.G FE
..842400-HX-4	Southern California Edison Co Secured 5.875% 12/01/53	. 02/20/2025 .	AARE Surplus AAM		 2,878,070	 3,000,000	 2,993,580	 2,993,773		11		11		 2,993,784		..... (115,714)	..... (115,714)	38,677	. 12/01/2053 .	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
842434-CQ-3	Southern California Gas Co Secured 2.600% 06/15/26	02/21/2025	Morgan Stanley		4,867,150	5,000,000	4,686,783	4,936,647		6,294		6,294		4,942,940		(75,790)	(75,790)	24,917	06/15/2026	1.D FE
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41	02/21/2025	Morgan Stanley		935,720	1,000,000	935,261			201		201		935,462		258	258	22,746	09/15/2041	2.A FE
845743-BN-2	Southwestern Public Service Co Secured 4.500% 08/15/41	03/10/2025	Goldman Sachs		875,000	1,000,000	862,428			615		615		863,043		11,957	11,957	25,750	08/15/2041	1.G FE
852348-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS 4.420% 01/01/38	01/01/2025	Redemption 100.0000		1,520,134	1,520,134	1,520,134	1,520,134						1,520,134				33,595	01/01/2038	1.F YE
857477-BZ-5	State Street Corp Senior Unsecured 5.944% 01/26/26	01/26/2025	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000					01/26/2026	1.D FE
858119-BK-5	Steel Dynamics Inc Senior Unsecured 3.450% 04/15/30	02/20/2025	Various		236,244	254,000	232,032	233,725		464		464		234,189		2,056	2,056	3,065	04/15/2030	2.B FE
86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29	01/17/2025	Redemption 100.0000		375,000	375,000	375,000	375,000						375,000				9,656	07/17/2029	2.B PL
86765B-AQ-2	Energy Transfer LP Senior Unsecured 5.350% 05/15/45	03/27/2025	Goldman Sachs		6,057,576	6,800,000	6,160,188	6,168,602		3,822		3,822		6,172,424		(114,848)	(114,848)	134,404	05/15/2045	2.B FE
872540-AT-6	TJX Cos Inc/The Senior Unsecured 3.875% 04/15/30	03/27/2025	Various		22,761,546	23,550,000	27,974,571	26,065,440		(115,764)		(115,764)		25,949,676		(3,188,130)	(3,188,130)	413,188	04/15/2030	1.F FE
87264A-BD-6	T-Mobile USA Inc Senior Unsecured 3.750% 04/15/27	02/21/2025	Morgan Stanley		10,872,672	11,100,000	10,990,998	11,003,055		5,959		5,959		11,009,015		(136,343)	(136,343)	149,156	04/15/2027	2.B FE
87264A-BF-1	T-Mobile USA Inc Senior Unsecured 3.875% 04/15/30	03/27/2025	Goldman Sachs		4,293,315	4,500,000	4,470,592	4,481,381		767		767		4,482,147		(188,832)	(188,832)	78,953	04/15/2030	2.B FE
87264A-BU-8	T-Mobile USA Inc Senior Unsecured 2.625% 04/15/26	03/10/2025	Goldman Sachs		12,650,127	12,900,000	12,568,306	12,571,089		48,706		48,706		12,619,795		30,332	30,332	137,331	04/15/2026	2.B FE
87264A-DB-8	T-Mobile USA Inc Senior Unsecured 5.750% 01/15/54	02/20/2025	AARE Surplus AAM		4,919,591	5,000,000	4,979,750	4,979,750		22		22		4,979,772		(60,181)	(60,181)	171,701	01/15/2054	2.B FE
87264A-DF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34	02/19/2025	ORIX Life - Custody		5,922,988	6,000,000	5,979,240	5,980,319		221		221		5,980,540		(57,552)	(57,552)	106,433	04/15/2034	2.B FE
87264A-DG-7	T-Mobile USA Inc Senior Unsecured 5.500% 01/15/55	02/20/2025	AARE Surplus AAM		7,615,414	8,000,000	7,991,680	7,991,831		15		15		7,991,846		(376,433)	(376,433)	262,778	01/15/2055	2.B FE
872652-AA-0	TPG Operating Group II LP Senior Unsecured 5.875% 03/05/34	02/21/2025	Morgan Stanley		45,888,300	45,000,000	44,956,350	44,959,068		495		495		44,959,563		928,737	928,737	1,241,094	03/05/2034	2.A FE
87612G-AF-8	Targa Resources Corp Senior Unsecured 6.500% 03/30/34	02/20/2025	AARE Surplus AAM		11,473,613	10,800,000	10,794,492	10,794,492						10,794,492		679,121	679,121	273,000	03/30/2034	2.B FE
88105#-AA-3	TERRAFORM PHOENIX I LLC GTD SR SECD NTS 3.380% 12/31/43	03/31/2025	Various		270,748	270,748	256,319	256,492		14,256		14,256		270,748				2,288	12/31/2043	2.C PL
882508-BC-7	Texas Instruments Inc Senior Unsecured 2.900% 11/03/27	02/21/2025	Morgan Stanley		6,148,864	6,400,000	6,225,536	6,240,050		7,885		7,885		6,247,935		(99,071)	(99,071)	57,227	11/03/2027	1.E FE
882508-BL-7	Texas Instruments Inc Senior Unsecured 1.900% 09/15/31	03/27/2025	Goldman Sachs		1,277,640	1,500,000	1,264,573	1,276,454		6,925		6,925		1,283,379		(5,739)	(5,739)	15,279	09/15/2031	1.E FE
88339W-AC-0	Williams Cos Inc/The Senior Unsecured 5.150% 03/15/34	03/27/2025	Goldman Sachs		9,783,700	10,000,000	9,819,002	9,828,623		3,494		3,494		9,832,117		(48,417)	(48,417)	276,097	03/15/2034	2.B FE
883556-BY-7	Thermo Fisher Scientific Inc Senior Unsecured 4.100% 08/15/47	02/20/2025	AARE Surplus AAM		3,271,922	4,000,000	3,452,080	3,465,252		1,718		1,718		3,466,970		(195,049)	(195,049)	84,278	08/15/2047	1.G FE
883556-CV-2	Thermo Fisher Scientific Inc Senior Unsecured 4.953% 08/10/26	03/27/2025	Goldman Sachs		4,031,200	4,000,000	4,004,046	4,003,296		(474)		(474)		4,002,822		28,378	28,378	125,476	08/10/2026	1.G FE
883556-CY-6	Thermo Fisher Scientific Inc Senior Unsecured 5.404% 08/10/43	02/20/2025	AARE Surplus AAM		1,239,463	1,250,000	1,127,825	1,131,836		460		460		1,132,295		107,167	107,167	35,651	08/10/2043	1.G FE
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26	03/27/2025	Goldman Sachs		2,623,244	2,600,000	2,632,779	2,627,375		(3,460)		(3,460)		2,623,915		(671)	(671)	40,806	12/05/2026	1.G FE
883556-DB-5	Thermo Fisher Scientific Inc Senior Unsecured 5.200% 01/31/34	01/29/2025	ORIX Life - Custody		4,028,652	4,000,000	3,993,840	3,994,838		34		34		3,994,873		33,779	33,779	103,422	01/31/2034	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88948A-BA-4	Toll Road Investors Partnershi INS REV BDS 99B 0.000% 02/15/25	02/15/2025	Maturity		9,000,000	9,000,000	4,592,000	8,930,144		69,856		69,856		9,000,000					02/15/2025	3.C FE
89236T-GT-6	Toyota Motor Credit Corp Senior Unsecured 1.800% 02/13/25	02/13/2025	Various		27,000,000	27,000,000	25,516,439	26,925,250		74,750		74,750		27,000,000				121,500	02/13/2025	1.E FE
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40	03/18/2025	Various		5,079	5,079	4,829	2,044		3,035		3,035		5,079				(21)	01/25/2040	1.E Z
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40	01/27/2025	Various		84,726	84,726	80,547	80,698		4,028		4,028		84,726				900	01/25/2040	1.E PL
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50	03/15/2025	Redemption 100.0000		103,123	103,123	103,123	103,123						103,123				1,418	03/31/2050	1.F
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	03/31/2025	Redemption 100.0000		481,131	481,131	481,131	481,131						481,131				3,091	05/31/2029	1.D PL
90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS 3.276% 03/01/40	03/01/2025	Redemption 100.0000		1,168,604	1,168,604	1,168,604	1,168,604						1,168,604				38,288	03/01/2040	1.D
90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38	03/01/2025	Redemption 100.0000		307,239	307,239	307,239	307,239						307,239				2,811	03/01/2038	1.G YE
90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38	03/01/2025	Redemption 100.0000		301,598	301,598	301,598	301,598						301,598				3,129	03/01/2038	1.D
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27	03/01/2025	Redemption 100.0000		97,915	97,915	97,915	97,915		1		1		97,915				801	11/01/2027	1.G YE
913017-BA-6	RTX Corp Senior Unsecured 7.500% 09/15/29	03/10/2025	Goldman Sachs		5,022,495	4,500,000	6,504,750	5,630,922		(44,660)		(44,660)		5,586,261		(563,766)	(563,766)	165,000	09/15/2029	2.A FE
91319#-AG-6	Veolia Utility Resources LLC. SR NTS 4.920% 01/26/25	01/26/2025	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				123,000	01/26/2025	1.F
91324P-DE-9	UnitedHealth Group Inc Senior Unsecured 2.950% 10/15/27	02/21/2025	Morgan Stanley		2,877,510	3,000,000	2,807,034	2,848,951		7,465		7,465		2,856,416		21,094	21,094	31,713	10/15/2027	1.F FE
91324P-DK-5	UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28	03/10/2025	Various		2,014,515	2,050,000	2,017,294	2,020,863		1,533		1,533		2,022,396		(7,882)	(7,882)	18,854	06/15/2028	1.F FE
91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS 3.620% 06/30/50	03/31/2025	Various		233,552	233,552	233,552	233,552						233,552				2,114	06/30/2050	1.G PL
91913Y-BB-5	Valero Energy Corp Senior Unsecured 2.150% 09/15/27	03/10/2025	Goldman Sachs		13,179,460	14,000,000	12,720,933	12,906,759		73,026		73,026		12,979,785		199,675	199,675	147,156	09/15/2027	2.B FE
92343V-CQ-5	Verizon Communications Inc Senior Unsecured 4.400% 11/01/34	02/19/2025	ORIX Life - Custody		2,328,424	2,500,000	2,181,775	2,207,637		2,939		2,939		2,210,576		117,848	117,848	33,000	11/01/2034	2.A FE
92556V-AD-8	Viatris Inc Senior Unsecured 2.700% 06/22/30	03/10/2025	Goldman Sachs		14,990,519	17,267,000	17,670,341	17,526,398		(9,185)		(9,185)		17,517,213		(2,526,694)	(2,526,694)	102,307	06/22/2030	2.C FE
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49	03/31/2025	Redemption 100.0000		222,142	222,142	222,142	222,142						222,142				1,427	10/14/2049	1.F PL
928563-AC-9	VMware LLC Senior Unsecured 3.900% 08/21/27	02/21/2025	Morgan Stanley		12,216,625	12,500,000	12,395,625	12,405,657		5,063		5,063		12,410,720		(194,095)	(194,095)	247,813	08/21/2027	2.B FE
928563-AJ-4	VMware LLC Senior Unsecured 1.400% 08/15/26	02/21/2025	Morgan Stanley		5,712,120	6,000,000	5,989,800	5,996,638		301		301		5,996,940		(284,820)	(284,820)	44,100	08/15/2026	2.B FE
928563-AK-1	VMware LLC Senior Unsecured 1.800% 08/15/28	03/27/2025	Various		9,459,802	10,400,000	9,754,556	9,803,372		36,953		36,953		9,840,325		(380,523)	(380,523)	112,985	08/15/2028	2.B FE
928668-CE-0	Volkswagen Group of America Fi Senior Unsecured 5.400% 03/20/26	03/10/2025	Goldman Sachs		6,238,440	6,200,000	6,185,740	6,190,215		1,508		1,508		6,191,723		46,717	46,717	159,030	03/20/2026	1.G FE
929328-AF-9	WSFS Financial Corp Senior Unsecured 2.750% 12/15/30	03/31/2025	Various		19,175,000	20,000,000	20,000,000	20,000,000						20,000,000		(825,000)	(825,000)	161,944	12/15/2030	1.G FE
92966*-AG-4	Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28	01/31/2025	Redemption 100.0000		196,649	196,649	196,649	196,649						196,649				3,019	01/31/2028	1.F
94974B-GK-0	Wells Fargo & Co Senior Unsecured 3.900% 05/01/45	02/20/2025	AARE Surplus AAM		11,808,008	15,000,000	12,264,000	12,332,294		10,006		10,006		12,342,300		(534,292)	(534,292)	177,125	05/01/2045	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94978#-EL-7	Dow Chemical Co/The EQUIP NT SER C 5.670% 01/03/29	01/03/2025	Redemption 100.0000		142,604	142,604	142,604	142,604						142,604				4,043	01/03/2029	2.A
..94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A 5.670% 01/30/30	01/15/2025	Redemption 100.0000		76,501	76,501	76,501	76,501						76,501				1,703	01/30/2030	1.E
..94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B 5.670% 01/15/30	01/15/2025	Redemption 100.0000		162,996	162,996	162,996	162,996						162,996				5,695	01/15/2030	1.E
..957576-AA-9	Western & Southern Financial G Senior Unsecured 5.750% 07/15/33	01/15/2025	Bank of America		2,748,405	2,728,000	3,013,840	2,963,122		(935)		(935)		2,962,187		(213,782)	(213,782)	78,866	07/15/2033	1.F FE
..958254-AJ-3	Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48	02/20/2025	AARE Surplus AAM		12,389,790	14,400,000	12,238,848	12,299,283		5,324		5,324		12,304,607		85,183	85,183	358,280	03/01/2048	2.C FE
..958254-AK-0	Western Midstream Operating LP Senior Unsecured 4.750% 08/15/28	03/27/2025	Various		8,359,456	8,450,000	8,314,609	5,388,400		4,282		4,282		8,333,029		26,427	26,427	153,893	08/15/2028	2.C FE
..960413-AS-1	Westlake Corp Senior Unsecured 5.000% 08/15/46	02/20/2025	AARE Surplus AAM		8,752,359	10,000,000	8,735,300	8,764,688		3,806		3,806		8,768,494		(16,135)	(16,135)	256,944	08/15/2046	2.B FE
..960413-BA-9	Westlake Corp Senior Unsecured 3.375% 08/15/61	02/20/2025	AARE Surplus AAM		2,397,131	4,000,000	2,586,032	2,597,857		1,581		1,581		2,599,438		(202,307)	(202,307)	69,375	08/15/2061	2.B FE
..96950F-AQ-7	Williams Cos Inc/The Senior Unsecured 3.900% 01/15/25	01/15/2025	Maturity		8,000,000	8,000,000	7,816,753	7,996,472		3,528		3,528		8,000,000				156,000	01/15/2025	2.B FE
..97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A 4.920% 01/02/26	01/02/2025	Redemption 100.0000		125,777	125,777	125,777	125,777						125,777				3,094	01/02/2026	1.D
..97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B 4.920% 01/02/26	01/02/2025	Redemption 100.0000		88,999	88,999	88,999	88,999						88,999				2,111	01/02/2026	1.D
..97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C 4.920% 01/02/26	01/02/2025	Redemption 100.0000		157,400	157,400	157,400	157,400						157,400				3,872	01/02/2026	1.D
..98388M-AB-3	Xcel Energy Inc Senior Unsecured 1.750% 03/15/27	02/21/2025	Morgan Stanley		6,204,198	6,600,000	6,227,892	6,266,761		21,237		21,237		6,287,998		(83,800)	(83,800)	51,012	03/15/2027	2.A FE
..98389B-AH-3	Xcel Energy Inc Senior Unsecured 6.500% 07/01/36	03/10/2025	Goldman Sachs		589,723	544,000	579,910			(162)		(162)		579,748		9,975	9,975	6,876	07/01/2036	2.B FE
..F2276J-PP-4	Credit Agricole SA Junior Subordinated 4.000% Perpet.	01/01/2025	Security Withdraw		5,976,874	5,506,103	5,976,874	5,396,414					580,460	5,976,874				5,431	01/01/9999	2.C FE
..G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31	03/31/2025	Redemption 100.0000		55,610	55,610	55,610	55,610						55,610				776	06/30/2031	2.C PL
..G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31	03/31/2025	Redemption 100.0000		55,610	55,610	55,610	55,610						55,610				776	06/30/2031	2.C PL
..G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33	03/31/2025	Redemption 100.0000		78,768	78,768	78,768	78,768						78,768				1,054	09/30/2033	2.C PL
..R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27	03/31/2025	Redemption 100.0000		1,070,990	1,070,990	1,054,421	1,024,691					29,730	1,070,990	16,569		16,569	7,363	08/05/2027	2.B PL
..06368B-GS-1	Bank of Montreal Subordinated 3.803% 12/15/32	02/21/2025	Various		27,642,550	28,750,000	29,109,954	28,862,073		(8,473)		(8,473)		28,853,600		(1,211,050)	(1,211,050)	209,561	12/15/2032	2.A FE
. 000000-00-0	Bank of Montreal Junior Subordinated 7.300% 11/26/84	01/01/2025	Security Withdraw		34,214,846	33,800,000	34,221,800	34,214,846						34,214,846				239,886	11/26/2084	2.C FE
. 000000-00-0	Bank of Montreal Unsecured 7.700% 05/26/84	01/01/2025	Various		56,640,875	55,000,000	56,748,805	56,640,875						56,640,875				411,736	05/26/2084	2.C FE
. 000000-00-0	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84	01/01/2025	Security Withdraw		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				227,556	01/27/2084	2.C FE
. 000000-00-0	Bank of Nova Scotia/The Junior Subordinated 3.625% 10/27/81	01/01/2025	Various		63,000,000	63,000,000	63,000,000	63,000,000						63,000,000				406,000	10/27/2081	2.C FE
..11271L-AA-0	Brookfield Finance Inc Senior Unsecured 4.250% 06/02/26	03/10/2025	Goldman Sachs		6,185,740	6,200,000	6,200,992	6,200,959		(79)		(79)		6,200,880		(15,140)	(15,140)	72,463	06/02/2026	1.G FE
..11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	03/27/2025	Various		22,991,475	23,500,000	22,983,684	23,045,826		29,926		29,926		23,075,752		(84,277)	(84,277)	587,329	01/25/2028	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..11271L-AD-4	Brookfield Finance Inc Senior Unsecured 4.850% 03/29/29	. 03/10/2025 .	Goldman Sachs		501,080	500,000	499,105	499,603		16		16		499,619		1,461	1,461	10,913	. 03/29/2029 .	1.G FE
..11271L-AE-2	Brookfield Finance Inc Senior Unsecured 4.350% 04/15/30	. 02/21/2025 .	Morgan Stanley		96,824	100,000	95,433	95,813		101		101		95,915		909	909	1,559	. 04/15/2030 .	1.G FE
..11271L-AM-4	Brookfield Finance Inc Senior Unsecured 5.675% 01/15/35	. 02/20/2025 .	AARE Surplus AAM		11,820,979	11,700,000	12,320,334	12,307,746		(6,452)		(6,452)		12,301,294		(480,315)	(480,315)	440,806	. 01/15/2035 .	1.G FE
..13645R-AY-0	Canadian Pacific Railway Co Senior Unsecured 4.000% 06/01/28	. 03/27/2025 .	Goldman Sachs		6,287,056	6,410,000	6,257,698			4,216		4,216		6,261,914		25,142	25,142	83,330	. 06/01/2028 .	2.A FE
..15135U-AF-6	Cenovus Energy Inc Senior Unsecured 6.750% 11/15/39	. 01/15/2025 .	Bank of America		1,066,980	1,000,000	1,108,965	1,101,063		(182)		(182)		1,100,881		(33,901)	(33,901)	11,438	. 11/15/2039 .	2.B FE
..15135U-AP-4	Cenovus Energy Inc Senior Unsecured 5.250% 06/15/37	. 01/15/2025 .	Bank of America		3,714,640	4,000,000	3,895,207	3,905,266		224		224		3,905,490		(190,850)	(190,850)	18,083	. 06/15/2037 .	2.B FE
..21037X-AD-2	Constellation Software Inc/Can Senior Unsecured 5.461% 02/16/34	. 02/21/2025 .	Various		9,758,942	9,713,000	9,698,157	9,698,690		176		176		9,698,865		60,077	60,077	277,001	. 02/16/2034 .	2.B FE
..29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	. 01/13/2025 .	ORIX Life - Custody		1,996,584	2,000,000	2,014,460	2,013,323		(43)		(43)		2,013,281		(16,696)	(16,696)	39,583	. 03/08/2033 .	2.A FE
..56501R-AK-2	Manulife Financial Corp Senior Unsecured 2.484% 05/19/27	. 03/27/2025 .	Goldman Sachs		6,237,790	6,500,000	6,199,625	6,235,438		25,644		25,644		6,261,082		(23,292)	(23,292)	57,857	. 05/19/2027 .	1.F FE
..66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER C 3.750% 03/31/33	. 03/31/2025 .	Various		194,010	194,010	213,632	193,254					20,378	194,010	(19,622)		(19,622)	3,638	. 03/31/2033 .	2.A FE
..67077M-AR-9	Nutrien Ltd Senior Unsecured 4.900% 06/01/43	. 02/20/2025 .	AARE Surplus AAM		1,788,350	2,000,000	1,870,680	1,874,695		547		547		1,875,242		(86,892)	(86,892)	21,506	. 06/01/2043 .	2.B FE
. 67077M-AW-8	Nutrien Ltd Senior Unsecured 2.950% 05/13/30	. 03/27/2025 .	Goldman Sachs		2,728,290	3,000,000	2,752,094			2,864		2,864		2,754,958		(26,668)	(26,668)	33,187	. 05/13/2030 .	2.B FE
..67077M-BA-5	Nutrien Ltd Senior Unsecured 4.900% 03/27/28	. 02/21/2025 .	Morgan Stanley		4,908,624	4,900,000	5,001,920	4,994,369		(4,139)		(4,139)		4,990,230		(81,606)	(81,606)	98,041	. 03/27/2028 .	2.B FE
. 000000-00-0	Royal Bank of Canada Junior Subordinated 6.350% 11/24/84	. 01/01/2025 .	Security Withdraw		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				190,500	. 11/24/2084 .	2.B FE
. 000000-00-0	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84	. 01/01/2025 .	Various		97,014,917	95,900,000	97,059,060	97,014,917						97,014,917				1,178,771	. 05/02/2084 .	2.B FE
..78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	. 02/21/2025 .	Morgan Stanley		8,906,850	9,000,000	9,094,244	9,090,739		(1,338)		(1,338)		9,089,401		(182,551)	(182,551)	253,750	. 02/01/2033 .	1.E FE
..78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	. 01/13/2025 .	ORIX Life - Custody		1,941,538	2,000,000	1,956,180	1,960,328		130		130		1,960,458		(18,920)	(18,920)	45,000	. 02/01/2033 .	1.E FE
..78017D-AC-2	Royal Bank of Canada Senior Unsecured 5.153% 02/04/31	. 02/21/2025 .	Morgan Stanley		5,011,800	5,000,000	5,000,000							5,000,000		11,800	11,800	21,471	. 02/04/2031 .	1.E Z
..884903-AY-1	Thomson Reuters Corp Senior Unsecured 5.500% 08/15/35	. 03/20/2025 .	Various		13,394,497	12,300,000	13,793,446	13,414,691		(20,195)		(20,195)		13,394,497				423,021	. 08/15/2035 .	2.A FE
..884903-BH-7	Thomson Reuters Corp Senior Unsecured 5.850% 04/15/40	. 02/20/2025 .	AARE Surplus AAM		5,094,132	5,000,000	4,952,400	4,953,727		255		255		4,953,982		140,150	140,150	101,563	. 04/15/2040 .	2.A FE
..884903-BH-7	Thomson Reuters Corp Senior Unsecured 5.850% 04/15/40	. 03/20/2025 .	Various		25,021,606	24,459,000	25,044,235	25,027,094		(5,488)		(5,488)		25,021,606				677,209	. 04/15/2040 .	2.A FE
..884903-BM-6	Thomson Reuters Corp Senior Unsecured 4.500% 05/23/43	. 03/20/2025 .	Tax Free Exchange		8,548,219	8,500,000	8,560,630	8,548,635		(416)		(416)		8,548,219				145,563	. 05/23/2043 .	2.A FE
..884903-BP-9	Thomson Reuters Corp Senior Unsecured 5.650% 11/23/43	. 03/20/2025 .	Tax Free Exchange		5,191,890	5,000,000	5,225,950	5,193,270		(1,380)		(1,380)		5,191,890				104,313	. 11/23/2043 .	2.A FE
..884903-BV-6	Thomson Reuters Corp Senior Unsecured 3.350% 05/15/26	. 03/20/2025 .	Tax Free Exchange		6,097,607	6,200,000	6,077,594	6,078,558		19,048		19,048		6,097,607				87,618	. 05/15/2026 .	2.A FE
..89115A-2C-5	Toronto-Dominion Bank/The Senior Unsecured 4.108% 06/08/27	. 02/21/2025 .	Morgan Stanley		6,902,910	7,000,000	6,842,290	6,886,590		6,523		6,523		6,893,113		9,797	9,797	60,707	. 06/08/2027 .	1.F FE
..89115A-2Y-7	Toronto-Dominion Bank/The Senior Unsecured 4.994% 04/05/29	. 03/27/2025 .	Goldman Sachs		20,930,110	20,750,000	20,996,908	20,979,122		(11,760)		(11,760)		20,967,363		(37,253)	(37,253)	497,978	. 04/05/2029 .	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
. 000000-00-0	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84	. 01/01/2025 .	Security Withdraw		. 25,000,000	. 25,000,000	. 25,000,000	. 25,000,000						. 25,000,000				. 307,118	. 07/31/2084 .	2.B FE
. 000000-00-0	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82	. 01/01/2025 .	Various		. 70,239,696	. 69,100,000	. 70,426,740	. 70,239,696						. 70,239,696				. 951,325	. 10/31/2082 .	2.B FE
. 89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	. 02/20/2025 .	AARE Surplus AAM		. 1,949,200	. 2,000,000	. 2,024,960	. 2,021,205		(113)		(113)		. 2,021,092		(71,892)	(71,892)	. 55,972	. 03/15/2040 .	3.A FE
. 893526-DJ-9	TransCanada PipeLines Ltd Senior Unsecured 6.100% 06/01/40	. 02/20/2025 .	AARE Surplus AAM		. 1,823,573	. 1,796,000	. 1,768,198	. 1,769,073		144		144		. 1,769,217		54,356	54,356	. 24,041	. 06/01/2040 .	2.B FE
. 89352H-AL-3	TransCanada PipeLines Ltd Senior Unsecured 5.000% 10/16/43	. 02/20/2025 .	AARE Surplus AAM		. 9,241,434	. 10,200,000	. 8,907,358	. 8,931,912		4,956		4,956		. 8,936,868		304,566	304,566	. 175,667	. 10/16/2043 .	2.B FE
. 89352H-AW-9	TransCanada PipeLines Ltd Senior Unsecured 4.250% 05/15/28	. 02/21/2025 .	Various		. 1,961,120	. 2,000,000	. 1,970,660	. 1,988,286		477		477		. 1,988,763		(27,643)	(27,643)	. 23,375	. 05/15/2028 .	2.B FE
. 97263C-AA-9	Wilton RE Ltd Subordinated 6.000% Perpet.	. 01/15/2025 .	Bank of America		. 16,035,570	. 16,200,000	. 16,281,000							. 16,281,000		(245,430)	(245,430)	. 226,800	. 01/01/9999 .	3.B FE
. 68802@-AA-0	Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51	. 03/30/2025 .	Redemption 100.0000		83,346	. 83,346	. 94,280	. 83,021					11,259	. 83,346	(10,935)		(10,935)	. 950	. 06/30/2051 .	2.B PL
. 000000-00-0	Viettel Peru SAC Senior Secured 5.000% 09/03/27	. 03/03/2025 .	Various		. 15,437,500	. 15,437,500	. 15,202,850	. 15,347,297		90,203		90,203		. 15,437,500				. 388,082	. 09/03/2027 .	3.B Z
. 000000-00-0	JT International Financial Ser Senior Unsecured 3.875% 09/28/28	. 03/27/2025 .	Goldman Sachs		. 6,292,663	. 6,480,000	. 6,263,827			5,752		5,752		. 6,269,579		23,084	23,084	. 126,945	. 09/28/2028 .	1.F Z
. 000000-00-0	Allianz SE Subordinated 5.100% 01/30/49	. 03/26/2025 .	Goldman Sachs		. 7,223,040	. 7,200,000	. 7,213,776	. 4,805,446		(359)		(359)		. 7,212,863		10,177	10,177	. 181,560	. 01/30/2049 .	1.E FE
. 000000-00-0	Vontobel Holding AG Subordinated 9.680% Perpet.	. 01/01/2025 .	Security Withdraw		. 36,560,958	. 33,000,000	. 36,577,200	. 36,560,958						. 36,560,958				. 17,747	. 01/01/9999 .	2.B FE
. 00182E-BJ-7	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 01/21/28	. 02/21/2025 .	Various		. 4,833,350	. 5,000,000	. 4,913,104	. 4,928,054		3,254		3,254		. 4,931,308		(97,958)	(97,958)	. 102,063	. 01/21/2028 .	1.E FE
. 00182E-BN-8	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 1.250% 06/22/26	. 02/21/2025 .	Morgan Stanley		. 9,565,200	. 10,000,000	. 9,984,500	. 9,995,324		464		464		. 9,995,788		(430,588)	(430,588)	. 21,528	. 06/22/2026 .	1.E FE
. 00185A-AB-0	Aon Global Ltd Senior Unsecured 4.250% 12/12/42	. 03/10/2025 .	Goldman Sachs		831,090	. 1,000,000	805,346			739		739		806,085		25,005	25,005	. 10,507	. 12/12/2042 .	2.A FE
. 00216L-AE-3	ASB Bank Ltd Senior Unsecured 2.375% 10/22/31	. 03/27/2025 .	Various		. 13,598,744	. 15,800,000	. 13,242,034	. 13,363,968		72,732		72,732		. 13,436,699		162,045	162,045	162,608	. 10/22/2031 .	1.D FE
. 00654U-AA-0	Adani International Container Senior Secured 3.000% 02/16/31	. 03/31/2025 .	Various		873,000	873,000	862,479	866,517		6,483		6,483		873,000				. 13,095	. 02/16/2031 .	2.C FE
. 00774M-AC-9	AerCap Ireland Capital DAC / A Senior Unsecured 3.500% 01/15/25	. 01/15/2025 .	Maturity		. 10,000,000	10,000,000	. 9,552,400	. 9,991,189		8,811		8,811		10,000,000				175,000	. 01/15/2025 .	2.A FE
. 00774M-AL-9	AerCap Ireland Capital DAC / A Senior Unsecured 4.450% 04/03/26	. 03/10/2025 .	Goldman Sachs		. 6,186,298	. 6,200,000	. 6,198,273	. 6,198,623		208		208		. 6,198,831		(12,533)	(12,533)	. 121,089	. 04/03/2026 .	2.A FE
. 00774M-AR-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 10/15/27	. 02/21/2025 .	Morgan Stanley		6,150,896	. 6,200,000	. 6,161,374	. 6,166,275		1,668		1,668		. 6,167,943		(17,047)	(17,047)	. 102,752	. 10/15/2027 .	2.A FE
. 00774M-AV-7	AerCap Ireland Capital DAC / A Senior Unsecured 2.450% 10/29/26	. 03/27/2025 .	Various		. 13,601,424	. 14,100,000	. 13,395,581	. 13,510,090		74,989		74,989		. 13,585,079		16,345	16,345	. 142,978	. 10/29/2026 .	2.A FE
. 007924-AJ-2	Aegon Ltd Subordinated 5.500% 04/11/48	. 03/10/2025 .	Goldman Sachs		. 1,993,840	. 2,000,000	. 1,960,590	. 1,961,315		155		155		. 1,961,470		32,370	32,370	. 45,833	. 04/11/2048 .	2.C FE
. 009279-AA-8	Airbus SE Senior Unsecured 3.150% 04/10/27	. 02/21/2025 .	Various		. 7,491,452	. 7,730,000	. 7,540,915	. 7,564,501		10,218		10,218		. 7,574,720		(83,267)	(83,267)	. 90,634	. 04/10/2027 .	1.F FE
. 01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	. 03/27/2025 .	Various		20,294	20,294	19,802	18,139		493		493		20,294				461	. 09/27/2051 .	2.C FE
. 018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	. 02/21/2025 .	Morgan Stanley		. 43,229,724	. 43,800,000	. 43,800,000	. 43,800,000						. 43,800,000		(570,276)	(570,276)	. 1,165,080	. 09/03/2054 .	1.E FE
. 018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	. 02/20/2025 .	Various		. 17,612,548	. 17,800,000	. 17,954,330	. 17,950,722		(1,684)		(1,684)		. 17,949,038		(336,490)	(336,490)	. 461,533	. 09/03/2054 .	1.E FE
. 034863-AX-8	Anglo American Capital PLC Senior Unsecured 2.625% 09/10/30	. 03/10/2025 .	Various		. 16,687,084	. 18,937,000	. 18,510,310	. 18,379,870		9,851		9,851		. 18,389,721		(1,702,637)	(1,702,637)	. 240,012	. 09/10/2030 .	2.B FE
. 034863-AZ-3	Anglo American Capital PLC Senior Unsecured 2.250% 03/17/28	. 02/21/2025 .	Morgan Stanley		. 2,762,730	. 3,000,000	. 2,982,840	. 2,991,783		363		363		. 2,992,145		(229,415)	(229,415)	. 29,438	. 03/17/2028 .	2.B FE
. 04342J-AA-5	ASB Bank Ltd Subordinated 5.284% 06/17/32	. 02/21/2025 .	Morgan Stanley		. 4,003,040	. 4,000,000	. 3,991,075			82		82		. 3,991,157		11,883	11,883	. 39,336	. 06/17/2032 .	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
046353-AT-5	AstraZeneca PLC Senior Unsecured 4.000% 01/17/29	03/10/2025	Goldman Sachs		2,962,800	3,000,000	2,991,371	2,993,784		277		277		2,994,061		(31,261)	(31,261)	78,000	01/17/2029	1.F FE
046353-AV-0	AstraZeneca PLC Senior Unsecured 0.700% 04/08/26	03/10/2025	Goldman Sachs		1,924,780	2,000,000	1,871,395	1,902,365		14,547		14,547		1,916,912		7,868	7,868	5,950	04/08/2026	1.E FE
000000-00-0	Australia & New Zealand Bankin Junior Subordinated 6.750% Perpet.	01/01/2025	Security Withdraw		12,700,000	12,500,000	12,700,000	12,700,000						12,700,000				37,500	01/01/9999	2.B FE
05256L-AB-9	Australia Pacific Lng Processi SR SECD NTS 4.820% 09/30/30	03/31/2025	Various		560,000	560,000	560,000	560,000						560,000				13,496	09/30/2030	2.B FE
05523R-AE-7	BAE Systems PLC Senior Unsecured 3.000% 09/15/50	02/20/2025	AARE Surplus AAM		3,888,589	6,000,000	4,067,760	4,103,988		4,781		4,781		4,108,769		(220,180)	(220,180)	77,500	09/15/2050	2.A FE
05523R-AH-0	BAE Systems PLC Senior Unsecured 5.000% 03/26/27	03/27/2025	Goldman Sachs		15,106,650	15,000,000	15,130,950			(3,318)		(3,318)		15,127,632		(20,982)	(20,982)	379,167	03/26/2027	2.A FE
05523R-AK-3	BAE Systems PLC Senior Unsecured 5.250% 03/26/31	03/27/2025	Goldman Sachs		15,211,050	15,000,000	15,299,700			(436)		(436)		15,299,264		(88,214)	(88,214)	398,125	03/26/2031	2.A FE
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	03/27/2025	Various		14,984,800	16,000,000	15,362,124	15,370,075		5,846		5,846		15,375,921		(391,121)	(391,121)	371,278	10/15/2041	1.E FE
05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	01/05/2025	Redemption 100.0000		756,763	756,763	756,763	756,763						756,763				6,160	01/07/2030	1.G FE
000000-00-0	BNP Paribas SA Junior Subordinated 5.125% Perpet.	01/01/2025	Security Withdraw		4,499,375	5,000,000	4,499,375	4,499,375						4,499,375				32,743	01/01/9999	2.C FE
000000-00-0	BNP Paribas SA Junior Subordinated 7.000% Perpet.	01/01/2025	Security Withdraw		9,199,650	9,000,000	9,199,650	9,199,650						9,199,650				236,250	01/01/9999	2.C FE
05581K-AG-6	BNP Paribas SA Senior Preferred 5.894% 12/05/34	03/27/2025	Goldman Sachs		12,434,280	12,000,000	12,484,680	12,467,156		(9,997)		(9,997)		12,457,159		(22,879)	(22,879)	222,007	12/05/2034	1.E FE
05583J-AJ-1	BPCE SA Senior Non Preferred 2.277% 01/20/32	02/21/2025	Morgan Stanley		12,754,386	15,300,000	12,398,355	12,560,432		47,500		47,500		12,607,932		146,454	146,454	207,093	01/20/2032	2.A FE
000000-00-0	BNP Paribas SA Junior Subordinated 8.000% Perpet.	01/01/2025	Security Withdraw		101,602,577	101,555,000	101,602,577	101,602,577						101,602,577				2,911,243	01/01/9999	2.C FE
000000-00-0	BNP Paribas SA Junior Subordinated 7.375% Perpet.	01/01/2025	Various		12,600,000	12,600,000	12,600,000	12,600,000						12,600,000				286,519	01/01/9999	2.C FE
05964H-AJ-4	Banco Santander SA Senior Unsecured 4.379% 04/12/28	02/21/2025	Morgan Stanley		2,948,040	3,000,000	3,000,000	3,000,000						3,000,000		(51,960)	(51,960)	48,169	04/12/2028	1.G FE
05964H-AZ-8	Banco Santander SA Senior Preferred 6.938% 11/07/33	03/27/2025	Goldman Sachs		13,696,544	12,400,000	13,755,072	13,704,720		(28,007)		(28,007)		13,676,713		19,831	19,831	336,956	11/07/2033	1.E FE
05964H-BD-6	Banco Santander SA Subordinated 6.350% 03/14/34	03/10/2025	Goldman Sachs		15,526,650	15,000,000	15,522,750	15,507,296		(8,097)		(8,097)		15,499,199		27,451	27,451	468,313	03/14/2034	2.A FE
05964H-BD-6	Banco Santander SA Subordinated 6.350% 03/14/34	02/20/2025	AARE Surplus AAM		12,737,544	12,400,000	12,460,016	12,458,898		(512)		(512)		12,458,386		279,158	279,158	341,207	03/14/2034	2.B FE
06738E-BD-6	Barclays PLC Senior Unsecured 4.972% 05/16/29	03/10/2025	Various		7,020,300	7,000,000	7,000,000	7,000,000						7,000,000		20,300	20,300	111,179	05/16/2029	2.A FE
06738E-CH-6	Barclays PLC Subordinated 7.119% 06/27/34	01/29/2025	ALRE - TDF Trust AAM		2,675,545	2,500,000	2,500,000	2,500,000						2,500,000		175,545	175,545	15,820	06/27/2034	2.A FE
07586P-AA-9	Becle SAB de CV Senior Unsecured 2.500% 10/14/31	03/10/2025	Goldman Sachs		4,677,004	5,800,000	4,633,208	4,693,045		25,876		25,876		4,718,921		(41,917)	(41,917)	59,208	10/14/2031	2.C FE
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42	02/15/2025	Redemption 100.0000		205,686	205,686	205,686	205,686						205,686				6,068	02/15/2042	2.A PL
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	01/07/2025	Redemption 100.0000		480,641	480,641	480,641	480,641						480,641				5,023	04/07/2028	1.G FE
09659T-2A-8	BNP Paribas SA Subordinated 4.375% 03/01/33	03/10/2025	Various		11,617,360	12,000,000	11,731,440	11,827,949		2,596		2,596		11,830,545		(213,185)	(213,185)	268,819	03/01/2033	2.A FE
09659W-2K-9	BNP Paribas SA Senior Unsecured 3.050% 01/13/31	03/27/2025	Goldman Sachs		12,461,520	13,700,000	12,452,752	12,520,153		41,385		41,385		12,561,538		(100,018)	(100,018)	296,171	01/13/2031	1.G FE
09659W-2R-4	BNP Paribas SA Senior Non Preferred 2.159% 09/15/29	03/10/2025	Various		13,855,393	15,300,000	13,949,198	14,031,536		35,768		35,768		14,067,304		(211,911)	(211,911)	147,322	09/15/2029	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..09659W-2X-1	BNP Paribas SA Senior Non Preferred 5.738% 02/20/35	03/27/2025	Various		39,412,604	38,950,000	39,042,130	39,038,344		(1,578)		(1,578)		39,036,766		375,838	375,838	1,078,460	02/20/2035	1.G FE
..12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950% 04/27/62	02/20/2025	AARE Surplus AAM		9,122,244	10,500,000	9,703,050	9,710,024		907		907		9,710,932		(588,688)	(588,688)	163,144	04/27/2062	1.G FE
..12803R-AA-2	CaixaBank SA Senior Non Preferred 6.208% 01/18/29	03/27/2025	Goldman Sachs		18,631,080	18,000,000	18,746,400	18,675,843		(50,183)		(50,183)		18,625,661		5,419	5,419	776,000	01/18/2029	2.B FE
..12803R-AC-8	CaixaBank SA Senior Non Preferred 6.840% 09/13/34	02/21/2025	Morgan Stanley		11,869,990	11,000,000	11,769,230	11,722,682		(9,385)		(9,385)		11,713,297		156,694	156,694	336,490	09/13/2034	2.B FE
..12803R-AH-7	CaixaBank SA CAIXABANK SA 6.037% 06/15/35	02/21/2025	Various		24,907,500	24,300,000	24,467,913	24,460,395		(1,893)		(1,893)		24,458,502		448,998	448,998	281,173	06/15/2035	2.B FE
..202712-BJ-3	Commonwealth Bank of Australia Subordinated 4.316% 01/10/48	02/20/2025	AARE Surplus AAM		6,502,912	8,000,000	6,099,040	6,136,680		5,062		5,062		6,141,742		361,170	361,170	211,004	01/10/2048	1.G FE
..202712-BS-3	Commonwealth Bank of Australia Subordinated 3.784% 03/14/32	03/27/2025	Goldman Sachs		8,996,900	10,000,000	9,051,800			3,464		3,464		9,055,264		58,364	58,364	14,716	03/14/2032	1.G FE
..21684A-AD-8	Cooperatieve Rabobank UA Subordinated 5.250% 08/04/45	02/21/2025	Morgan Stanley		286,284	300,000	287,666			9		9		287,675		1,391	1,391	875	08/04/2045	2.A FE
..21684A-AF-3	Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26	02/21/2025	Morgan Stanley		1,965,800	2,000,000	1,867,340	1,969,070		2,838		2,838		1,971,907		6,107	6,107	44,375	07/21/2026	2.A FE
..22535W-AB-3	Credit Agricole SA/London Senior Unsecured 4.125% 01/10/27	03/10/2025	Various		6,943,230	7,000,000	6,846,286	6,901,981		9,025		9,025		6,911,007		32,223	32,223	193,302	01/10/2027	1.G FE
..225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	03/27/2025	Goldman Sachs		22,289,636	23,200,000	22,460,234	8,017,214		5,873		5,873		22,472,987		183,351	183,351	462,156	04/01/2031	1.G FE
..225401-BB-3	UBS Group AG Senior Unsecured 9.016% 11/15/33	02/21/2025	Morgan Stanley		2,432,240	2,000,000	2,460,100	2,436,661		6,576		6,576		2,430,084		2,156	2,156	49,588	11/15/2033	1.G FE
..225401-BG-2	UBS Group AG Senior Unsecured 6.301% 09/22/34	02/21/2025	Various		45,989,070	43,500,000	46,327,815	46,236,026		36,313		36,313		46,199,713		210,643	210,643	1,157,284	09/22/2034	1.G FE
..23291K-AH-8	DH Europe Finance II Sarl Senior Unsecured 2.600% 11/15/29	03/27/2025	Goldman Sachs		6,419,350	7,000,000	6,239,462	6,439,986		25,048		25,048		6,465,034		45,684	45,684	67,239	11/15/2029	1.G FE
..23636A-AR-2	Danske Bank A/S Senior Unsecured 4.375% 06/12/28	02/21/2025	Morgan Stanley		982,090	1,000,000	998,720	999,495		20		20		999,515		17,425	17,425	8,750	06/12/2028	1.G FE
..23636A-BC-4	Danske Bank A/S DANSKE BANK A/S 4.298% 04/01/28	02/21/2025	Morgan Stanley		32,621,820	33,000,000	31,910,010	32,101,670		37,399		37,399		32,139,070		482,750	482,750	563,396	04/01/2028	1.G FE
..251526-CD-9	Deutsche Bank AG/New York NY Senior Non Preferred 3.547% 09/18/31	03/27/2025	Goldman Sachs		12,562,747	13,710,000	12,500,230			15,099		15,099		12,515,328		47,419	47,419	256,655	09/18/2031	2.A FE
..251526-CF-4	Deutsche Bank AG/New York NY Unsecured 3.729% 01/14/32	03/27/2025	Goldman Sachs		6,444,864	7,200,000	6,462,216			1,017		1,017		6,463,233		18,369	18,369	55,189	01/14/2032	2.C FE
..268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	02/20/2025	AARE Surplus AAM		18,979,617	20,400,000	18,763,512	18,769,626		1,232		1,232		18,770,858		208,759	208,759	401,200	04/22/2064	2.A FE
..28504D-AC-7	Electricite de France SA Senior Unsecured 6.250% 05/23/33	01/29/2025	ALRE - TDF Trust AAM		2,832,438	2,700,000	2,697,219	2,697,559		17		17		2,697,576		134,862	134,862	30,938	05/23/2033	2.A FE
..28504D-AD-5	Electricite de France SA Senior Unsecured 6.900% 05/23/53	02/20/2025	AARE Surplus AAM		1,931,163	1,800,000	1,787,814	1,788,023		19		19		1,788,042		143,121	143,121	30,015	05/23/2053	2.A FE
..29286D-AA-3	Engie SA Senior Unsecured 5.250% 04/10/29	03/27/2025	Goldman Sachs		9,935,730	9,800,000	9,973,068			(388)		(388)		9,972,680		36,950	36,950	240,100	04/10/2029	2.A FE
..31503A-AA-2	Fermaca Enterprises S de RL de Senior Secured 6.375% 03/30/38	03/30/2025	Redemption 100.0000		297,010	297,010	309,066	305,763		8,753		8,753		297,010				9,467	03/30/2038	2.B FE
..404280-BK-4	HSBC Holdings PLC Senior Unsecured 4.041% 03/13/28	02/21/2025	Various		12,919,612	13,150,000	13,029,166	13,056,037		3,978		3,978		13,060,016		140,404	140,404	237,650	03/13/2028	1.G FE
..45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	03/27/2025	Various		72,201,024	75,600,000	78,254,353	76,883,868		71,221		71,221		76,812,647		4,611,623	4,611,623	1,969,275	07/26/2029	2.B FE
..456837-AM-5	ING Groep NV Senior Unsecured 4.550% 10/02/28	03/27/2025	Various		1,985,920	2,000,000	1,993,160	1,997,065		173		173		1,997,238		11,318	11,318	44,489	10/02/2028	1.G FE
..456837-BM-4	ING Groep NV Senior Unsecured 5.550% 03/19/35	03/27/2025	Various		80,812,920	80,000,000	80,097,179	80,094,607		1,922		1,922		80,092,686		720,234	720,234	2,139,679	03/19/2035	1.G FE
..456837-BS-1	ING Groep NV Senior Unsecured 5.525% 03/25/36	03/27/2025	Goldman Sachs		6,863,735	6,914,000	6,914,000							6,914,000		50,265	50,265	3,183	03/25/2036	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46115H-BV-8	Intesa Sanpaolo SpA Senior Non Preferred 8.250% 11/21/33	02/21/2025	Morgan Stanley		32,749,570	28,700,000	32,958,681	32,928,059		(62,422)		(62,422)		32,865,637		(116,067)	(116,067)	611,520	11/21/2033	2.C FE
..46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	02/20/2025	AARE Surplus AAM		6,872,718	6,250,000	6,594,563	6,570,774		(3,685)		(3,685)		6,567,089		305,628	305,628	102,500	11/28/2033	2.B FE
..532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	01/05/2025	Various		444,712	444,712	500,000	483,418		(38,706)		(38,706)		444,712				6,532	07/05/2034	2.C FE
..53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	01/10/2025	Various		92,406	92,406	86,289	86,969		5,437		5,437		92,406				1,094	01/10/2033	2.C FE
..53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	01/10/2025	Redemption 100.0000		19,726	19,726	19,726	19,726						19,726				234	04/10/2033	2.C FE
. 000000-00-0	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet.	01/01/2025	Various		32,941,364	34,000,000	32,941,364	32,941,364						32,941,364				28,333	01/01/9999	2.C FE
..539439-AQ-2	Lloyds Banking Group PLC Senior Unsecured 3.574% 11/07/28	03/27/2025	Various		28,528,220	29,500,000	28,575,647	9,361,756		13,959		13,959		28,778,115		(249,895)	(249,895)	380,879	11/07/2028	1.G FE
..539439-AT-6	Lloyds Banking Group PLC Senior Unsecured 4.550% 08/16/28	03/10/2025	Various		6,456,645	6,500,000	6,480,370	6,491,840		404		404		6,492,244		(35,599)	(35,599)	168,413	08/16/2028	1.G FE
..552081-AM-3	LyondellBasell Industries NV Senior Unsecured 4.625% 02/26/55	02/20/2025	AARE Surplus AAM		1,585,832	2,000,000	1,646,140	1,650,658		580		580		1,651,238		(65,406)	(65,406)	44,708	02/26/2055	2.B FE
..55608J-BG-2	Macquarie Group Ltd Senior Unsecured 5.491% 11/09/33	03/18/2025	Citadel		30,210,000	30,000,000	30,000,000	30,000,000						30,000,000		210,000	210,000	594,858	11/09/2033	1.F FE
..55608J-BN-7	Macquarie Group Ltd Senior Unsecured 5.887% 06/15/34	03/10/2025	Various		6,560,442	6,300,000	6,473,900	6,467,868		(3,078)		(3,078)		6,464,790		95,652	95,652	88,599	06/15/2034	1.F FE
..55608J-BN-7	Macquarie Group Ltd Senior Unsecured 5.887% 06/15/34	01/13/2025	ORIX Life - Custody		1,007,982	1,000,000	1,000,000	1,000,000						1,000,000		7,982	7,982	4,579	06/15/2034	1.F FE
..602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	02/10/2025	Various		1,818,180	1,818,180	1,806,413	1,806,260		11,920		11,920		1,818,180				42,045	08/10/2030	2.C FE
..63254A-AS-7	National Australia Bank Ltd/Ne Senior Unsecured 2.500% 07/12/26	02/21/2025	Various		28,235,850	29,000,000	29,151,048	28,862,016		12,534		12,534		28,874,551		(638,701)	(638,701)	447,083	07/12/2026	1.D FE
..63861V-AB-3	Nationwide Building Society Senior Unsecured 4.302% 03/08/29	03/27/2025	Various		26,530,501	27,100,000	26,335,928	26,413,422		23,836		23,836		26,437,258		93,243	93,243	563,180	03/08/2029	1.G FE
..639057-AN-8	NatWest Group PLC Senior Unsecured 5.778% 03/01/35	02/21/2025	Morgan Stanley		11,805,761	11,650,000	11,807,159	11,798,671		(1,826)		(1,826)		11,796,844		8,916	8,916	323,480	03/01/2035	1.G FE
..65557F-AH-9	Nordea Bank Abp Subordinated 4.625% 09/13/33	03/10/2025	Various		9,821,600	10,000,000	10,000,000	10,000,000						10,000,000		(178,400)	(178,400)	228,681	09/13/2033	1.G FE
. 000000-00-0	Nordea Bank Abp Jr Subordinated 6.625% Perpet.	01/01/2025	Security Withdraw		18,065,345	18,100,000	18,065,345	18,065,345						18,065,345				316,436	01/01/9999	2.B FE
..716973-AF-9	Pfizer Investment Enterprises Senior Unsecured 5.110% 05/19/43	02/20/2025	AARE Surplus AAM		10,391,500	11,000,000	10,555,360	10,573,304		1,859		1,859		10,575,163		(183,663)	(183,663)	142,086	05/19/2043	1.F FE
..716973-AG-7	Pfizer Investment Enterprises Senior Unsecured 5.300% 05/19/53	02/20/2025	AARE Surplus AAM		2,262,782	2,400,000	2,396,424	2,396,507		7		7		2,396,514		(133,732)	(133,732)	32,153	05/19/2053	1.F FE
..74977R-DU-5	Cooperatieve Rabobank UA Sr Non Preferred 5.710% 01/21/33	02/21/2025	Morgan Stanley		5,088,950	5,000,000	5,000,000							5,000,000		88,950	88,950	26,171	01/21/2033	1.G Z
..780097-BG-5	NatWest Group PLC Senior Unsecured 4.892% 05/18/29	03/10/2025	Various		4,004,520	4,000,000	3,980,122	3,981,916		723		723		3,982,639		21,881	21,881	61,422	05/18/2029	1.G FE
..78448T-AF-9	SMBC Aviation Capital Finance Senior Unsecured 2.300% 06/15/28	03/10/2025	Various		29,832,603	32,300,000	32,340,236	32,319,312		(1,216)		(1,216)		32,318,096		(2,485,493)	(2,485,493)	177,471	06/15/2028	2.A FE
..78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33	02/21/2025	Morgan Stanley		6,077,760	6,000,000	6,034,538	6,033,307		(445)		(445)		6,032,862		44,898	44,898	198,550	07/25/2033	2.A FE
..78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34	03/27/2025	Goldman Sachs		28,765,589	28,950,000	28,866,624	28,871,385		1,574		1,574		28,872,959		(107,370)	(107,370)	781,047	04/03/2034	2.A FE
..80281L-AG-0	Santander UK Group Holdings PL Senior Unsecured 3.823% 11/03/28	03/27/2025	Goldman Sachs		6,214,464	6,400,000	6,181,760	6,200,946		11,494		11,494		6,212,440		2,024	2,024	98,548	11/03/2028	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..80281L-AP-0	Santander UK Group Holdings PL Senior Unsecured 2.896% 03/15/32	03/27/2025	Goldman Sachs		3,768,993	4,300,000	3,802,060	3,819,478		13,568		13,568		3,833,046		(64,053)	(64,053)	66,761	03/15/2032	2.A FE
..806854-AL-9	Schlumberger Investment SA Senior Unsecured 4.850% 05/15/33	03/17/2025	Tax Free Exchange		23,048,144	23,170,000	23,032,194	23,045,620		2,523		2,523		23,048,144				554,600	05/15/2033	1.F FE
..822582-BT-8	Shell International Finance BV Senior Unsecured 2.875% 05/10/26	02/21/2025	Morgan Stanley		4,910,000	5,000,000	4,836,768	4,876,534		13,035		13,035		4,889,569		20,431	20,431	41,528	05/10/2026	1.D FE
..822582-CG-5	Shell International Finance BV Senior Unsecured 2.750% 04/06/30	03/27/2025	Various		61,476,341	66,800,000	73,148,506	70,353,816		(145,029)		(145,029)		70,208,788		(8,732,447)	(8,732,447)	825,798	04/06/2030	1.D FE
..83192P-AA-6	Smith & Nephew PLC Senior Unsecured 2.032% 10/14/30	03/27/2025	Goldman Sachs		6,325,103	7,380,000	6,246,801			16,548		16,548		6,263,349		61,754	61,754	68,316	10/14/2030	2.B FE
..879385-AD-4	Telefonica Europe BV Senior Unsecured 8.250% 09/15/30	03/27/2025	Goldman Sachs		12,525,486	10,950,000	12,492,198			(22,146)		(22,146)		12,470,052		55,434	55,434	484,309	09/15/2030	2.C FE
. 000000-00-0	UBS Group AG Junior Subordinated 4.375% Perpet.	01/01/2025	Various		5,300,000	5,300,000	5,300,000	5,300,000						5,300,000				90,818	01/01/9999	2.C FE
..902613-AY-4	UBS Group AG Senior Unsecured 4.875% 05/15/45	02/20/2025	AARE Surplus AAM		4,499,366	5,000,000	4,696,750	4,704,550		1,106		1,106		4,705,656		(206,290)	(206,290)	64,323	05/15/2045	1.G FE
. 000000-00-0	UBS Group AG Junior Subordinated 7.750% Perpet.	01/01/2025	Security Withdraw		38,992,200	39,000,000	38,992,200	38,992,200						38,992,200				663,271	01/01/9999	2.C FE
. 000000-00-0	UBS Group AG Junior Subordinated 6.850% Perpet.	01/01/2025	Security Withdraw		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				528,021	01/01/9999	2.C FE
..902613-BB-3	UBS Group AG Senior Unsecured 4.550% 04/17/26	02/21/2025	Various		20,129,371	20,178,000	20,341,560	20,247,511		(7,711)		(7,711)		20,239,800		(110,429)	(110,429)	321,335	04/17/2026	1.G FE
..902613-BH-0	UBS Group AG Senior Unsecured 5.699% 02/08/35	02/21/2025	Morgan Stanley		20,217,206	19,900,000	20,237,462	20,226,354		(4,090)		(4,090)		20,222,264		(5,058)	(5,058)	617,455	02/08/2035	1.G FE
..902674-ZZ-6	UBS AG/London Senior Unsecured 1.250% 06/01/26	02/21/2025	Various		14,382,600	15,000,000	14,969,128	14,983,240		1,730		1,730		14,984,969		(602,369)	(602,369)	43,229	06/01/2026	1.E FE
..961214-ER-0	Westpac Banking Corp Senior Unsecured 1.150% 06/03/26	02/21/2025	Various		21,098,660	22,000,000	21,983,060	21,995,082		506		506		21,995,588		(896,928)	(896,928)	56,925	06/03/2026	1.D FE
..961214-ET-6	Westpac Banking Corp Senior Unsecured 2.150% 06/03/31	02/21/2025	Morgan Stanley		34,237,200	40,000,000	34,103,936	34,398,265		111,101		111,101		34,509,366		(272,166)	(272,166)	193,500	06/03/2031	1.D FE
..98420E-AD-7	XL Group Ltd Subordinated 5.500% 03/31/45	02/20/2025	AARE Surplus AAM		11,445,102	12,296,000	12,131,634	12,158,812		502		502		12,159,313		(714,211)	(714,211)	262,998	03/31/2045	1.G FE
..BX0460-26-7	Aviva PLC Junior Subordinated 6.875% Perpet.	01/01/2025	Security Withdraw		5,832,011	6,359,859	5,832,011	6,312,976					(480,965)	5,832,011				19,167	01/01/9999	2.B FE
..F5616K-AC-8	La Mondiale SAM Subordinated 5.875% 01/26/47	02/21/2025	Various		8,086,068	8,100,000	8,596,695	8,221,591		(9,336)		(9,336)		8,212,254		(126,186)	(126,186)	276,272	01/26/2047	2.A FE
..G1279M-RW-8	BP Capital Markets PLC Senior Unsecured 2.030% 02/14/25	02/14/2025	Maturity		6,903,091	6,903,091	6,586,117	6,851,932		28,888		28,888	46,542	6,903,091	(24,271)		(24,271)	70,066	02/14/2025	2.B FE
..G1591#-AU-6	Britvic PLC SR NTS SER A 2.310% 02/20/25	02/20/2025	Maturity		6,607,098	6,607,098	6,792,781	6,567,454		4,252		4,252	414,207	6,607,098	(378,815)		(378,815)	76,312	02/20/2025	2.B PL
..G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS 3.790% 03/30/28	03/30/2025	Redemption 100.0000		3,572,885	3,572,885	3,572,885	3,572,885						3,572,885				67,706	03/30/2028	1.G PL
..G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	02/21/2025	Various		16,063,596	16,200,000	15,923,967	15,927,798		960		960		15,928,758		134,838	134,838	363,825	03/21/2047	2.A FE
..G54404-AU-5	Legal & General Group PLC Junior Subordinated 5.625% Perpet.	01/01/2025	Various		10,739,037	11,985,415	10,739,037	10,649,809					89,228	10,739,037				182,860	01/01/9999	2.B FE
..G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	01/05/2025	Various		335,001	335,001	363,537	357,512		(22,511)		(22,511)		335,001				3,643	04/05/2036	2.C FE
..G7576P-AA-4	Riyad Sukuk Ltd Subordinated 6.051% 02/25/30	02/25/2025	Call 100.0000		10,000,000	10,000,000	9,404,035	9,564,553		11,353		11,353		9,575,906		424,094	424,094	158,700	02/25/2030	2.C FE
..G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43	03/31/2025	Various		179,390	179,390	186,015	173,486					12,529	179,390	6,626		6,626	2,601	03/31/2043	2.B FE
..G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	03/31/2025	Redemption 100.0000		78,768	78,768	78,768	78,768						78,768				1,054	09/30/2033	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	03/31/2025	Redemption 100.0000		381,525	381,525	381,525	381,525						381,525				3,920	08/01/2030	2.A FE
K7653Q-AF-2	Orsted AS Junior Subordinated 1.750% 12/09/22	01/31/2025	BNP Paribas		4,799,576	5,146,999	5,945,761	5,242,960		(2,434)		(2,434)	621,403	5,208,901	(653,028)	(409,324)	(1,062,352)	14,066	12/09/2122	3.B FE
N22616-HJ-3	Cooperatieve Rabobank UA Junior Subordinated 3.100% Perpet.	01/01/2025	Various		11,637,871	11,579,971	11,637,871	10,408,791					1,229,080	11,637,871				1,967	01/01/9999	2.C FE
N2563P-BY-9	Argentum Netherlands BV for Sw Subordinated 5.625% 08/15/52	02/21/2025	Various		15,184,192	15,200,000	16,088,625	15,478,625		(15,100)		(15,100)		15,463,525		(279,333)	(279,333)	451,250	08/15/2052	2.A FE
P0606*-AA-9	AES Mexico Generation Holdings SECURED 7.620% 11/30/27	02/11/2025	Redemption 100.0000		(1,193,891)	(1,193,891)	(1,193,891)	(1,193,891)						(1,193,891)					11/30/2027	5.C PL
P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp 7.614% 12/20/27	02/22/2025	Redemption 0.0000					14,215		(14,215)		(14,215)						(28,105)	12/20/2027	2.A Z
P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp 7.614% 12/20/27	03/20/2025	Various		2,520,000	2,520,000	2,511,520	2,534,215		(14,215)		(14,215)		2,520,000				41,883	12/20/2027	2.B FE
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	01/31/2025	Various		490,058	490,058	490,058	490,058						490,058				14,350	01/31/2037	2.C FE
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	03/31/2025	Various		290,923	290,923	285,468	285,629		5,293		5,293		290,923				4,449	09/30/2037	3.B PL
Q0458*-AF-6	Aquasure Finance Pty Ltd GTD SR SECD NTS SER 18A 4.320% 01/12/34	01/12/2025	Redemption 100.0000		335,282	335,282	335,282	335,282						335,282				7,242	01/12/2034	1.G FE
Q1842#-AE-8	Arc Infrastructure Wa Pty Ltd GTD SR SECD NTS 4.380% 03/27/25	03/27/2025	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				394,200	03/27/2025	2.B
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS 7.060% 07/06/33	03/05/2025	ALRE - DFL Trust AAM		6,056,359	6,000,000	6,000,000	6,000,000						6,000,000		56,359	56,359	281,223	07/06/2033	2.B FE
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS 3.110% 12/31/34	03/31/2025	Various		301,748	301,748	301,748	301,748						301,748				2,346	12/31/2034	2.B PL
Q7724#-AG-3	Powerco Ltd GTD SR SECD NTS SER A 3.400% 01/23/25	01/23/2025	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				170,000	01/23/2025	2.B
R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	03/30/2025	Redemption 100.0000		696,930	696,930	696,930	696,930						696,930				16,238	03/30/2032	2.C PL
R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29	02/28/2025	Redemption 100.0000		83,607	83,607	83,607	83,607						83,607				2,036	07/27/2029	2.C PL
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	03/31/2025	Redemption 100.0000		118,563	118,563	117,377	117,951		611		611		118,563				1,049	04/30/2031	1.G PL
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31	03/31/2025	Redemption 100.0000		118,563	118,563	117,377	117,941		621		621		118,563				1,061	04/30/2031	1.G PL
X5151*-AF-7	Landsvirkjun SR NTS SER C 4.300% 03/08/25	03/08/2025	Various		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				152,172	03/08/2025	1.G FE
X5587X-AA-9	MG Duna Autopalya Koncesszios Secured 2.649% 03/31/25	03/31/2025	Redemption 100.0000		1,333,758	1,333,758	1,389,453	1,262,147		18,583		18,583	418,907	1,333,758	(365,879)		(365,879)	23,142	03/31/2025	1.C FE
ZH2256-56-3	Vontobel Holding AG Subordinated 9.480% Perpet.	01/01/2025	Security Withdraw		35,970,183	33,000,000	35,989,800	35,970,183						35,970,183				17,380	01/01/9999	2.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					7,277,268,356	7,487,236,572	7,352,889,105	6,707,949,575		2,677,815		2,677,815	2,992,758	7,353,256,351	(1,442,607)	(75,988,009)	(77,430,616)	138,229,867	XXX	XXX
000000-00-0	Insight Partners XI NAV A 7.575% 08/28/25	02/28/2025	Paydown		962,320	962,320	962,311	964,386		(2,066)		(2,066)		962,320				12,154	08/28/2025	1.G Z
00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43	03/20/2025	Redemption 100.0000		17,407	17,407	17,580	17,534		(127)		(127)		17,407				129	08/20/2043	1.E
00230@-AA-8	AT&T REIGN (MULT-PRPTY) CTL P/ P/T CERTS 4.003% 05/15/46	03/15/2025	Various		119,660	119,660	120,856	120,712		(1,053)		(1,053)		119,660				799	05/15/2046	2.B
05601*-AA-0	Bcbs Ne Il (Omaha Ne) CTL Pt T P/T CERTS 3.630% 12/31/45	03/15/2025	Various		267,852	267,852	267,852	267,852						267,852				1,630	12/31/2045	1.F
09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	02/15/2025	Various		36,914	36,914	36,914	36,914						36,914				203	10/15/2043	1.G YE
09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	03/15/2025	Various		18,558	18,558	18,558	18,558						18,558				204	10/15/2043	1.G

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40	02/15/2025	Redemption 100.0000		43,488	43,488	36,056	36,260		7,228		7,228		43,488				185	12/15/2040	1.G YE
..09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40	03/15/2025	Redemption 100.0000		21,833	21,833	18,102	18,205		3,629		3,629		21,833				186	12/15/2040	1.G
..11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35	03/15/2025	Various		102,268	102,268	102,268	102,268						102,268				741	03/15/2035	1.D FE
..11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31	03/27/2025	Various		7,848,638	8,174,879	7,796,630	7,838,590		11,679		11,679		7,850,270		(1,631)	(1,631)	74,535	09/20/2031	1.D FE
..11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31	03/20/2025	Redemption 100.0000		209,236	209,236	197,440	197,959		11,277		11,277		209,236				1,988	09/20/2031	1.D FE
..11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28	02/15/2025	Various		99,919	99,919	101,751	101,623		(1,704)		(1,704)		99,919				2,092	11/15/2028	2.A FE
..11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	02/15/2025	Various		183,612	183,612	181,886	122,991		1,222		1,222		183,612				1,951	11/15/2032	1.G FE
..12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34	03/10/2025	Redemption 100.0000		192,791	192,791	240,386	210,597		(17,806)		(17,806)		192,791				2,111	01/10/2034	1.F
..126650-AQ-3	CVS Pass-Through Trust P/T CERTS 5.789% 01/10/26	03/10/2025	Redemption 100.0000		459,015	459,015	457,586	458,458		558		558		459,015				4,416	01/10/2026	2.B FE
..126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27	03/10/2025	Redemption 100.0000		96,323	96,323	102,808	97,349		(1,026)		(1,026)		96,323				843	01/11/2027	2.B
..126650-BC-3	CVS Pass-Through Trust P/T CERTS 5.880% 01/10/28	03/10/2025	Redemption 100.0000		13,365	13,365	14,362	13,596		(230)		(230)		13,365				131	01/10/2028	2.B
..126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	03/10/2025	Redemption 100.0000		164,443	164,443	164,492			(49)		(49)		164,443				1,657	12/10/2028	2.B FE
..126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	03/10/2025	Redemption 100.0000		3,238	3,238	3,333			(96)		(96)		3,238				38	01/10/2030	2.B FE
..126650-BY-5	CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34	03/10/2025	Redemption 100.0000		23,943	23,943	27,873	25,894		(1,951)		(1,951)		23,943				237	01/10/2034	2.C FE
..12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41	03/15/2025	Redemption 100.0000		213,137	213,137	219,531	217,373		(4,235)		(4,235)		213,137				1,446	12/15/2041	2.A
..12702*-AA-4	CVS LSE-Bckd Pt PP Tr Ser 2017 P/T CERTS 3.901% 10/10/39	03/10/2025	Redemption 100.0000		55,965	55,965	55,965	55,965						55,965				364	10/10/2039	2.B
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44	03/15/2025	Various		110,337	110,337	110,337	110,337						110,337				899	01/15/2044	2.B
..12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26	03/06/2025	Redemption 100.0000		273,389	273,389	273,389	273,389						273,389				2,739	12/28/2026	1.F
..12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52	03/10/2025	Various		10,990	10,990	10,990	10,990						10,990				57	12/31/2052	2.B
..12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41	02/15/2025	Redemption 100.0000		47,930	47,930	47,930	47,930						47,930				238	09/30/2041	2.C YE
..12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41	03/15/2025	Redemption 100.0000		24,086	24,086	24,086	24,086						24,086				239	09/30/2041	2.C
..12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46	03/10/2025	Redemption 100.0000		52,409	52,409	52,409	52,409						52,409				272	04/10/2046	2.B
..12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47	03/15/2025	Redemption 100.0000		17,065	17,065	17,065	17,065						17,065				170	10/15/2047	2.C
..14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	01/08/2025	Call 0.0000					(4)		4		4							03/15/2044	1.E
..14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	03/15/2025	Various		200,492	200,492	200,492	200,492						200,492				1,563	03/15/2044	1.D PL
..15725#-AA-6	Cga Capital Credit Pt Tr (Bp C P/T CERTS 16-CTL-18 3.440% 12/10/31	02/10/2025	Redemption 100.0000		6,596	6,596	6,596	6,596						6,596				28	12/10/2031	1.G YE
..15725#-AA-6	Cga Capital Credit Pt Tr (Bp C P/T CERTS 16-CTL-18 3.440% 12/10/31	03/10/2025	Redemption 100.0000		3,313	3,313	3,313	3,313						3,313				29	12/10/2031	1.G

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	03/10/2025	Redemption 100.0000		57,232	57,232	57,232	57,232						57,232				438	06/10/2044	2.A
..22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	02/15/2025	Redemption 100.0000		40,811	40,811	40,811	40,811						40,811				282	09/15/2030	2.B Z
..22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	03/15/2025	Redemption 100.0000		20,546	20,546	20,546	20,546						20,546				284	09/15/2030	4.A
..22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34	03/15/2025	Redemption 100.0000		183,909	183,909	183,920	183,913		(4)		(4)		183,909				1,562	08/15/2034	1.G
..22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42	03/25/2025	Redemption 100.0000		163,916	163,916	163,916	163,916						163,916				1,169	09/25/2042	1.E
..22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36	03/15/2025	Redemption 100.0000		447,577	447,577	447,577	447,577						447,577				2,995	10/15/2036	2.A
..22979@-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37	03/15/2025	Redemption 100.0000		94,358	94,358	94,358	94,358						94,358				739	12/15/2037	4.B
..22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45	03/15/2025	Redemption 100.0000		19,100	19,100	19,100	19,100						19,100				137	04/15/2045	1.G
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49	02/15/2025	Redemption 100.0000		56,999	56,999	56,999	56,999						56,999				318	06/15/2049	1.G YE
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49	03/15/2025	Redemption 100.0000		28,659	28,659	28,659	28,659						28,659				320	06/15/2049	1.G
..25240@-AA-3	Walgreen Co. SECD NTS 5.910% 01/15/31	03/15/2025	Redemption 100.0000		32,976	32,976	32,976	32,976						32,976				325	01/15/2031	4.A
..30452@-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	03/05/2025	Various		76,037	76,037	75,496	69,927		541		541		76,037				616	01/05/2044	3.C
..31435@-AA-1	FedEx Corp 2020-1 Class AA Pas Secured 1.875% 08/20/35	02/20/2025	Various		80,209	80,209	79,999	80,046		163		163		80,209				752	08/20/2035	1.D FE
..34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS 4.720% 06/15/42	02/15/2025	Redemption 100.0000		73,380	73,380	74,087	73,988		(608)		(608)		73,380				433	06/15/2042	2.C YE
..34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS 4.720% 06/15/42	03/15/2025	Redemption 100.0000		36,907	36,907	37,262	37,213		(306)		(306)		36,907				436	06/15/2042	2.C
..34742@-AA-8	Walgreen Co. SECURED 5.850% 04/05/31	03/05/2025	Redemption 100.0000		39,753	39,753	39,753	39,753						39,753				388	04/05/2031	4.A
..35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39	03/15/2025	Various		182,393	182,393	182,393	182,393						182,393				1,275	03/15/2039	1.D
..36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38	03/15/2025	Redemption 100.0000		1,873,322	1,873,322	1,873,322	1,873,322						1,873,322				8,230	05/15/2038	1.A
..36252@-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 07/15/34	03/15/2025	Redemption 100.0000		124,576	124,576	124,576	124,576						124,576				1,051	07/15/2034	1.C
..36252@-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 07/15/34	01/15/2025	Redemption 100.0000		52,253	52,253	52,253	52,253						52,253				176	07/15/2034	1.D YE
..36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37	02/15/2025	Redemption 100.0000		119,596	119,596	119,596	119,596						119,596				686	12/15/2037	1.C YE
..36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37	03/15/2025	Redemption 100.0000		61,237	61,237	61,237	61,237						61,237				698	12/15/2037	1.C
..40867#-AD-6	Hampac LLC (Yuba Cnty Ca) SECD NTS 4.250% 08/10/42	03/10/2025	Redemption 100.0000		48,526	48,526	48,526	48,526						48,526				344	08/10/2042	1.D
..45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A 4.549% 09/15/42	03/15/2025	Redemption 100.0000		103,127	103,127	103,488	103,456		(329)		(329)		103,127				783	09/15/2042	1.E
..46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45	03/15/2025	Redemption 100.0000		184,888	184,888	189,741	188,675		(3,788)		(3,788)		184,888				1,368	12/15/2045	1.E
..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	03/15/2025	Redemption 100.0000		388,283	388,283	398,173	396,667		(8,384)		(8,384)		388,283				2,129	04/15/2043	1.F
..46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53	02/15/2025	Various		98,073	98,073	101,015	100,701		(2,628)		(2,628)		98,073				447	02/15/2053	1.D YE
..46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53	03/15/2025	Various		54,832	54,832	56,477	56,301		(1,469)		(1,469)		54,832				499	02/15/2053	1.E

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46673#-AA-3	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46	02/15/2025	Redemption 100.0000		53,232	53,232	54,829	54,636		(1,405)		(1,405)		53,232				203	12/15/2046	1.D YE
..46673#-AA-3	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46	03/15/2025	Redemption 100.0000		26,718	26,718	27,519	27,423		(705)		(705)		26,718				204	12/15/2046	1.E
..46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41	03/15/2025	Redemption 100.0000		94,098	94,098	86,436	86,663		7,435		7,435		94,098				505	12/15/2041	2.B
..46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	01/15/2025	Various		80,982	80,982	79,189	79,153		1,829		1,829		80,982				118	01/15/2050	1.G YE
..46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	03/15/2025	Various		162,770	162,770	159,166	159,094		3,676		3,676		162,770				887	01/15/2050	2.A
..47659@-AA-1	JERSEY CITY NJ I I CTL PT TR P/T CERTS 4.850% 10/15/45	03/15/2025	Redemption 100.0000		64,141	64,141	64,754	64,625		(484)		(484)		64,141				519	10/15/2045	1.E
..47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42	03/15/2025	Redemption 100.0000		75,758	75,758	76,519	76,264		(506)		(506)		75,758				557	09/15/2042	1.E
..48239@-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	03/15/2025	Redemption 100.0000		35,162	35,162	35,162	35,162						35,162				370	06/15/2032	4.A
..48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32	03/15/2025	Redemption 100.0000		169,892	169,892	169,892	169,892						169,892				1,793	10/15/2032	1.F
..48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34	03/15/2025	Redemption 100.0000		185,849	185,849	185,849	185,849						185,849				2,163	06/15/2034	1.F
..48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34	03/10/2025	Redemption 100.0000		113,452	113,452	113,452	113,452						113,452				1,564	03/10/2034	1.F
..48239@-AL-4	Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	03/15/2025	Redemption 100.0000		34,269	34,269	34,269	34,269						34,269				379	08/15/2033	4.A
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34	02/15/2025	Redemption 100.0000		21,970	21,970	21,970	21,970						21,970				206	06/15/2034	1.F YE
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34	03/15/2025	Redemption 100.0000		11,085	11,085	11,085	11,085						11,085				208	06/15/2034	1.F
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32	03/10/2025	Redemption 100.0000		268,773	268,773	268,773	268,773						268,773				2,352	12/10/2032	1.A
..50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54	03/15/2025	Redemption 100.0000		1,858	1,858	1,858	1,858						1,858				20	06/15/2054	2.C
..55360#-AA-2	Walgreen Co. SECURED 5.760% 03/15/31	03/15/2025	Redemption 100.0000		54,508	54,508	54,508	54,508						54,508				524	03/15/2031	4.A
..58943@-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	02/15/2025	Redemption 100.0000		35,509	35,509	35,861	35,739		(230)		(230)		35,509				183	10/15/2036	1.E YE
..58943@-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	03/15/2025	Redemption 100.0000		17,846	17,846	18,023	17,962		(116)		(116)		17,846				184	10/15/2036	1.E
..59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS 4.100% 08/15/51	02/15/2025	Various		174,633	174,633	176,379	176,079		(1,446)		(1,446)		174,633				895	08/15/2051	1.B YE
..59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS 4.100% 08/15/51	03/15/2025	Various		87,764	87,764	88,642	88,491		(727)		(727)		87,764				900	08/15/2051	1.B
..59919I-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27	03/20/2025	Redemption 100.0000		6,124,503	6,124,503	6,140,610	6,128,643		(4,141)		(4,141)		6,124,503				99,523	06/20/2027	2.C FE
..62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37	03/15/2025	Redemption 100.0000		87,241	87,241	87,241	87,241						87,241				534	09/15/2037	1.D
..62929*-AA-6	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS 3.810% 03/15/38	02/15/2025	Redemption 100.0000		27,753	27,753	27,753	27,753						27,753				132	03/15/2038	1.E YE
..62929*-AA-6	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS 3.810% 03/15/38	03/15/2025	Redemption 100.0000		13,943	13,943	13,943	13,943						13,943				133	03/15/2038	1.E
..62929@-AA-4	Nmc Fontenelle 2018 Lse-Bckd P P/T CERTS 4.190% 11/15/38	02/15/2025	Various		17,369	17,369	17,369	17,369						17,369				91	11/15/2038	1.E YE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..629298-AA-4	Nmc Fontenelle 2018 Lse-Bckd P P/T CERTS 4.190% 11/15/38	03/15/2025	Redemption 100.0000		8,730	8,730	8,730	8,730						8,730				91	11/15/2038	1.E
..67112@-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	02/15/2025	Redemption 100.0000		56,435	56,435	56,435	56,435						56,435				402	09/15/2033	1.C YE
..67112@-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	03/15/2025	Redemption 100.0000		28,419	28,419	28,419	28,419						28,419				405	09/15/2033	1.C
..68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29	01/15/2025	Redemption 100.0000		2,559,141	2,559,141	2,568,906	2,565,668		(6,527)		(6,527)		2,559,141				49,583	07/15/2029	1.F FE
..694308-HW-0	Pacific Gas and Electric Co Secured 3.300% 12/01/27	03/10/2025	Goldman Sachs		9,549,300	10,000,000	10,707,300	10,293,784		(20,872)		(20,872)		10,272,912		(723,612)	(723,612)	91,667	12/01/2027	2.B FE
..694308-JW-8	Pacific Gas and Electric Co Secured 3.000% 06/15/28	03/27/2025	Various		7,310,004	7,800,000	7,761,702	7,780,190		1,322		1,322		7,781,512		(471,508)	(471,508)	66,950	06/15/2028	2.B FE
..702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51	02/15/2025	Various		14,808	14,808	14,808	14,808						14,808				60	03/15/2051	1.D YE
..702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51	03/15/2025	Various		7,434	7,434	7,434	7,434						7,434				60	03/15/2051	1.D
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29	03/15/2025	Redemption 100.0000		72,577	72,577	72,577	72,577						72,577				1,125	03/15/2029	1.A
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29	02/15/2025	Redemption 100.0000		144,029	144,029	144,029	144,029						144,029				1,117	03/15/2029	1.B YE
..73020@-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34	03/15/2025	Redemption 100.0000		107,439	107,439	107,439	107,434		4		4		107,439				1,166	11/15/2034	1.D FE
..74842#-AA-1	Quiktrip Corp P/T CERTS 11-A 5.050% 10/05/31	03/05/2025	Redemption 100.0000		545,009	545,009	545,009	545,009						545,009				4,594	10/05/2031	2.A
..750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	03/10/2025	Various		43,348	43,348	43,348	43,348						43,348				289	02/10/2049	2.A
..75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36	03/31/2025	Redemption 100.0000		1,156,295	1,156,295	1,156,295	1,156,295						1,156,295				25,796	06/15/2036	1.F
..75702@-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38	03/10/2025	Redemption 100.0000		58,720	58,720	58,720	58,720						58,720				611	06/10/2038	1.C
..75702@-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38	01/10/2025	Redemption 100.0000		29,178	29,178	29,178	29,178						29,178				121	06/10/2038	1.D YE
..78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38	02/15/2025	Redemption 100.0000		92,012	92,012	92,012	92,012						92,012				499	03/15/2038	1.G YE
..78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38	03/15/2025	Redemption 100.0000		46,256	46,256	46,256	46,256						46,256				502	03/15/2038	1.G
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	02/15/2025	Redemption 100.0000		40,223	40,223	40,626	40,497		(273)		(273)		40,223				220	03/15/2037	2.B YE
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	03/15/2025	Redemption 100.0000		20,222	20,222	20,424	20,359		(137)		(137)		20,222				221	03/15/2037	2.B
..830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25	01/20/2025	Various		239,750	239,750	239,251	239,438		312		312		239,750				2,697	10/20/2025	2.A FE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42	02/15/2025	Redemption 100.0000		49,123	49,123	49,123	49,123						49,123				225	09/15/2042	1.C YE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42	03/15/2025	Redemption 100.0000		24,674	24,674	24,674	24,674						24,674				226	09/15/2042	1.C
..86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	03/23/2025	Redemption 100.0000		156,282	156,282	156,282	156,282						156,282				1,027	12/23/2036	1.G YE
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	03/01/2025	Paydown		69,989	69,989	69,989	69,989						69,989				575	07/01/2048	1.F PL
..89256B-AA-7	Trademark Royalty 2021-1 LLC CL A CERTS 4.350% 01/31/60	01/31/2025	Redemption 100.0000		3,447	3,447	3,447	3,447						3,447				150	01/31/2060	1.G PL
..90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29	03/15/2025	Redemption 100.0000		262,298	262,298	262,298	262,298						262,298				7,843	09/15/2029	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43	03/15/2025	Redemption 100.0000		47,857	47,857	47,857	47,857						47,857				531	05/15/2043	1.A
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43	01/15/2025	Redemption 100.0000		23,753	23,753	23,753	23,753						23,753				105	05/15/2043	1.B YE
..909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31	03/27/2025	Various		4,052,328	4,285,824	4,285,824	4,285,824						4,285,824		(233,496)	(233,496)	81,755	09/01/2031	1.E FE
..909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31	03/07/2025	Various		840,330	840,330	804,290	806,819		33,510		33,510		840,330				12,711	09/01/2031	1.E FE
..90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33	02/25/2025	Various		248,591	248,591	245,964	246,049		2,542		2,542		248,591				360	02/25/2033	1.E FE
..90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27	02/21/2025	Various		14,670,553	14,491,296	14,666,297	14,652,275		(1,117)		(1,117)		14,651,158		19,395	19,395	305,072	10/15/2027	1.E FE
..90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27	01/15/2025	Various		976,438	976,438	988,229	987,284		(10,847)		(10,847)		976,438				14,341	10/15/2027	1.E FE
..90932L-AA-5	United Airlines 2015-1 Class A Secured 3.450% 06/01/29	02/21/2025	Morgan Stanley		4,525,309	4,711,999	5,025,040	4,853,269		(7,825)		(7,825)		4,845,444		(320,134)	(320,134)	37,480	06/01/2029	1.E FE
..90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36	02/21/2025	Various		10,118,567	10,030,797	10,182,044	10,177,681		800		800		10,178,481		(59,914)	(59,914)	353,920	01/15/2036	1.F FE
..90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36	01/15/2025	Various		335,145	335,145	338,635	338,540		(3,395)		(3,395)		335,145				9,719	01/15/2036	1.F FE
..91426*-AA-3	University Faculty Office Buil SECD NTS 6.270% 11/10/33	03/10/2025	Redemption 100.0000		193,604	193,604	193,604	193,604						193,604				2,027	11/10/2033	2.A
..91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43	03/15/2025	Redemption 100.0000		46,063	46,063	46,063	46,063						46,063				312	01/15/2043	1.E
..92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	03/15/2025	Various		19,930	19,930	19,930	19,928						19,930				125	09/15/2049	1.A
..92841E-AA-7	VistaJet Pass Through Trust 20 Secured 3.875% 02/15/30	02/15/2025	Redemption 100.0000		678,374	678,374	603,610	615,594		62,780		62,780		678,374				13,144	02/15/2030	1.G PL
..946848-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27	03/31/2025	Redemption 100.0000		254,756	254,756	254,756	254,756						254,756				2,731	01/18/2027	4.A
..94978#-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS 5.610% 08/10/27	03/10/2025	Redemption 100.0000		177,983	177,983	177,983	177,983						177,983				1,667	08/10/2027	2.B
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	02/10/2025	Redemption 100.0000		138,593	138,593	138,593	138,593						138,593				1,108	07/10/2026	3.C YE
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	03/10/2025	Redemption 100.0000		69,851	69,851	69,851	69,851						69,851				1,109	07/10/2026	3.C
..96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43	02/15/2025	Redemption 100.0000		88,062	88,062	88,940	88,632		(569)		(569)		88,062				532	09/15/2043	1.C YE
..96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43	03/15/2025	Redemption 100.0000		44,297	44,297	44,739	44,584		(286)		(286)		44,297				535	09/15/2043	1.C
..G4800#-AA-1	Insight Partners XI NAV A 7.575% 08/28/25	02/12/2025	Paydown		7,702,553	7,702,553	7,702,553	7,704,009		(1,456)		(1,456)		7,702,553				51,891	08/28/2025	1.G FE
..G4800#-AA-1	Insight Partners XI NAV A 7.575% 08/28/25	02/28/2025	Paydown		8,298,504	8,298,504	8,298,504	8,300,072		(1,568)		(1,568)		8,298,504				106,446	08/28/2025	1.G PL
..G77418-AA-8	SoftBank Vision Fund II A1 6.000% 12/23/25	01/31/2025	Paydown		482,529	482,529	487,749	484,288		(1,758)		(1,758)		482,529				51	12/23/2025	1.F PL
..G77418-AB-6	SoftBank Vision Fund II A 6.000% 12/18/25	01/31/2025	Paydown		7,045,346	7,045,346	7,045,346	7,045,346						7,045,346				776	12/18/2025	1.F PL
..56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53	03/15/2025	Redemption 100.0000		60,792	60,792	60,792	60,792						60,792				467	03/15/2053	2.B YE
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	03/31/2025	Paydown		7,542,503	7,542,503	7,309,367	7,360,866		181,637		181,637		7,542,503				71,654	09/30/2045	1.D PL
..G2963@-AA-0	AP Hansel SPV, LLC A 6.400% 09/19/47	02/07/2025	Redemption 100.0000		239,498,194	239,498,194	240,510,743	240,492,440		(994,246)		(994,246)		239,498,194				7,028,202	09/19/2047	2.C PL
..G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45	01/01/2025	Security Withdraw		430,069,386	422,480,066	422,904,069	430,069,386						430,069,386				(9,447,124)	03/20/2045	2.A PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
G8867L-AB-7	Tiger Global Private Investmen A 6.580% 05/13/27	01/09/2025	Paydown		16,160,039	16,160,039	16,088,071	16,080,069		79,971		79,971		16,160,039				13,532	05/13/2027	1.G PL
084388-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	03/05/2025	Various		35,195	35,195	40,163	34,852					5,311	35,195	(4,968)		(4,968)	373	01/05/2051	1.C
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					801,825,652	795,656,428	797,713,756	804,079,792		(696,376)		(696,376)	5,311	803,616,554	(4,968)	(1,790,900)	(1,795,868)	(817,925)	XXX	XXX
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42	02/15/2025	Paydown		11,306,290	11,306,290	11,267,770	11,295,232		11,057		11,057		11,306,290				268,595	02/15/2042	1.F PL
28655*-AA-7	Eliant Invest Holding LP B 6.161% 12/15/41	03/31/2025	Various		152,650,672	152,650,672	152,650,672	138,543,251		(12)		(12)		152,650,672				1,432,252	12/15/2041	1.G PL
28655*-AB-5	Eliant Invest Holding LP C 6.611% 12/15/41	03/31/2025	Various		36,771,724	36,771,724	36,771,724	31,169,683		(3)		(3)		36,771,724				489,183	12/15/2041	2.C Z
03744A-AA-0	AP Oryx Holdings Limited AP Oryx Holdings Limited 6.100% 09/08/43	03/10/2025	Various		1,181,911	1,181,911	1,181,911	1,181,911						1,181,911				17,744	09/08/2043	2.B PL
0139999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)					201,910,597	201,910,597	201,872,077	182,190,077		11,042		11,042		201,910,597				2,207,774	XXX	XXX
09261H-B@-5	Blackstone Private Credit Fund SR NTS SER D 5.540% 03/25/31	03/25/2025	Tax Free Exchange		401,583,100	407,500,000	401,583,100							401,583,100					03/25/2031	2.C Z
09261H-B#-3	Blackstone Private Credit Fund SR NTS SER D 5.790% 03/25/33	03/25/2025	Tax Free Exchange		395,864,183	403,700,000	395,864,183							395,864,183					03/25/2033	2.C Z
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured 4.900% 02/15/29	03/10/2025	Various		14,067,620	14,000,000	13,926,586	13,963,411		1,562		1,562		13,964,973		102,647	102,647	392,544	02/15/2029	2.B FE
03666H-AC-5	Antares Holdings LP Senior Unsecured 3.950% 07/15/26	02/21/2025	Morgan Stanley		14,389,830	14,700,000	14,523,012	14,646,033		5,034		5,034		14,651,066		(261,236)	(261,236)	353,229	07/15/2026	2.B FE
03666H-AE-1	Antares Holdings LP Senior Unsecured 3.750% 07/15/27	02/21/2025	Morgan Stanley		4,756,900	5,000,000	4,950,300	4,975,582		1,355		1,355		4,976,937		(220,037)	(220,037)	114,063	07/15/2027	2.B FE
09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured 3.250% 03/15/27	03/10/2025	Goldman Sachs		3,276,988	3,400,000	3,391,073	3,395,586		375		375		3,395,961		(118,973)	(118,973)	54,022	03/15/2027	2.C FE
09261H-AR-8	Blackstone Private Credit Fund Senior Unsecured 4.000% 01/15/29	03/10/2025	Various		12,418,380	13,000,000	11,629,640	11,989,778		42,640		42,640		12,032,417		385,963	385,963	340,889	01/15/2029	2.C FE
09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31	03/27/2025	Various		31,438,285	30,992,000	31,253,498	5,946,770		(3,630)		(3,630)		31,251,173		187,112	187,112	526,225	01/25/2031	2.C FE
09261X-AD-4	Blackstone Secured Lending Fun Senior Unsecured 2.125% 02/15/27	02/21/2025	Morgan Stanley		16,006,350	17,000,000	16,821,205	16,915,654		5,702		5,702		16,921,356		(915,006)	(915,006)	189,656	02/15/2027	2.B FE
09261X-AG-7	Blackstone Secured Lending Fun Senior Unsecured 2.850% 09/30/28	03/27/2025	Various		18,360,951	20,080,000	18,847,076	6,369,021		30,444		30,444		18,896,555		(535,604)	(535,604)	282,961	09/30/2028	2.B FE
09261X-AH-5	Blackstone Secured Lending Fun Senior Unsecured 5.875% 11/15/27	03/27/2025	Goldman Sachs		15,231,150	15,000,000	14,891,850	14,909,182		7,055		7,055		14,916,238		314,912	314,912	325,573	11/15/2027	2.B FE
22966R-AE-6	CubeSmart LP Senior Unsecured 4.375% 02/15/29	03/10/2025	Goldman Sachs		492,335	500,000	496,780	498,509		64		64		498,574		(6,239)	(6,239)	12,517	02/15/2029	2.B FE
25389J-AR-7	Digital Realty Trust LP Senior Unsecured 3.700% 08/15/27	03/27/2025	Goldman Sachs		1,960,600	2,000,000	1,918,746	1,930,486		6,030		6,030		1,936,516		24,084	24,084	45,839	08/15/2027	2.B FE
25389J-AT-3	Digital Realty Trust LP Senior Unsecured 4.450% 07/15/28	03/27/2025	Goldman Sachs		6,285,413	6,340,000	6,251,747			2,345		2,345		6,254,092		31,320	31,320	57,210	07/15/2028	2.B FE
25389J-AV-8	Digital Realty Trust LP Senior Unsecured 5.550% 01/15/28	02/20/2025	AARE Surplus AAM		16,285,856	16,000,000	15,986,880	15,991,138		368		368		15,991,506		294,350	294,350	530,333	01/15/2028	2.B FE
29717P-AY-3	Essex Portfolio LP Senior Unsecured 1.700% 03/01/28	03/10/2025	Various		5,511,060	6,000,000	5,938,155	5,970,416		1,762		1,762		5,972,178		(461,118)	(461,118)	53,833	03/01/2028	2.A FE
29717P-BA-4	Essex Portfolio LP Senior Unsecured 5.500% 04/01/34	02/21/2025	Morgan Stanley		3,008,730	3,000,000	2,992,560	2,993,121		84		84		2,993,205		15,525	15,525	65,542	04/01/2034	2.A FE
30225V-AS-6	Extra Space Storage LP Senior Unsecured 5.400% 02/01/34	01/29/2025	ORIX Life - Custody		9,953,133	10,000,000	9,974,500	9,976,605		154		154		9,976,759		(23,626)	(23,626)	267,000	02/01/2034	2.B FE
40440V-AA-3	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29	02/19/2025	Tax Free Exchange		48,594,544	48,750,000	48,530,375	43,941,696		7,273		7,273		48,594,544				1,667,109	01/30/2029	2.C FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..40440V-AB-1	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29	02/19/2025	Tax Free Exchange		126,651,386	128,000,000	126,449,920	126,599,507		51,879		51,879		126,651,386				5,355,556	09/30/2029	2.C FE
..61774A-AE-3	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29	02/18/2025	Tax Free Exchange		108,953,006	109,500,000	108,847,480	99,362,005		16,121		16,121		108,953,006				1,702,269	05/17/2029	2.C FE
..74340X-BP-5	Prologis LP Senior Unsecured 3.000% 04/15/50	03/10/2025	Goldman Sachs		663,030	1,000,000	653,085			501		501		653,586		9,444	9,444	12,167	04/15/2050	1.G FE
..74340X-CF-6	Prologis LP Senior Unsecured 5.250% 06/15/53	02/20/2025	AARE Surplus AAM		1,892,075	2,000,000	1,816,460	1,819,228		342		342		1,819,570		72,506	72,506	18,958	06/15/2053	1.G FE
..74340X-CN-9	Prologis LP Senior Unsecured 5.000% 01/31/35	03/27/2025	Goldman Sachs		4,605,026	4,686,000	4,821,660	4,818,774		(2,569)		(2,569)		4,816,205		(211,179)	(211,179)	160,105	01/31/2035	1.G FE
..74460W-AD-9	Public Storage Operating Co Senior Unsecured 1.850% 05/01/28	03/10/2025	Goldman Sachs		2,777,850	3,000,000	2,641,650	2,788,553		11,555		11,555		2,800,108		(22,258)	(22,258)	20,042	05/01/2028	1.F FE
..74460W-AG-2	Public Storage Operating Co Senior Unsecured 5.100% 08/01/33	01/13/2025	ORIX Life - Custody		1,960,557	2,000,000	1,929,820	1,936,272		192		192		1,936,464		24,094	24,094	45,900	08/01/2033	1.F FE
..828807-CZ-8	Simon Property Group LP Senior Unsecured 4.250% 11/30/46	03/10/2025	Goldman Sachs		6,144,483	7,300,000	6,197,335	6,208,208		5,137		5,137		6,213,346		(68,863)	(68,863)	87,042	11/30/2046	1.G FE
..828807-DL-8	Simon Property Group LP Senior Unsecured 1.750% 02/01/28	02/21/2025	Morgan Stanley		5,525,160	6,000,000	5,922,660	5,963,016		1,715		1,715		5,964,732		(439,572)	(439,572)	59,208	02/01/2028	1.G FE
..828807-DP-9	Simon Property Group LP Senior Unsecured 1.375% 01/15/27	02/21/2025	Morgan Stanley		6,207,432	6,600,000	6,206,046	6,250,264		24,417		24,417		6,274,681		(67,249)	(67,249)	55,206	01/15/2027	1.G FE
..862121-AA-8	Store Capital LLC Senior Unsecured 4.500% 03/15/28	03/10/2025	Various		8,839,710	9,000,000	8,628,816	8,691,931		17,023		17,023		8,708,953		130,757	130,757	198,000	03/15/2028	2.C FE
..92277G-AN-7	Ventas Realty LP Senior Unsecured 4.400% 01/15/29	03/27/2025	Goldman Sachs		6,095,034	6,200,000	6,187,600	6,188,599		672		672		6,189,270		(94,236)	(94,236)	191,718	01/15/2029	2.A FE
..92277G-AU-1	Ventas Realty LP Senior Unsecured 3.000% 01/15/30	03/27/2025	Goldman Sachs		6,138,942	6,700,000	6,215,456	6,237,605		19,993		19,993		6,257,597		(118,655)	(118,655)	141,258	01/15/2030	2.A FE
..92277G-AX-5	Ventas Realty LP Senior Unsecured 5.625% 07/01/34	03/27/2025	Goldman Sachs		5,240,352	5,200,000	5,265,988			(441)		(441)		5,265,547		(25,195)	(25,195)	70,688	07/01/2034	2.A FE
..95040Q-AD-6	Welltower OP LLC Senior Unsecured 4.250% 04/15/28	02/21/2025	Morgan Stanley		6,094,228	6,200,000	6,209,424	6,208,746		(449)		(449)		6,208,298		(114,070)	(114,070)	94,421	04/15/2028	2.A FE
..95040Q-AN-4	Welltower OP LLC Senior Unsecured 2.050% 01/15/29	03/27/2025	Goldman Sachs		6,065,175	6,700,000	6,114,688	6,150,990		30,426		30,426		6,181,416		(116,241)	(116,241)	96,527	01/15/2029	2.A FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					1,323,338,854	1,347,048,000	1,323,879,354	463,636,686		285,131		285,131		1,325,565,498		(2,226,643)	(2,226,643)	13,587,610	XXX	XXX
. 000000-00-0	Gannett Co Inc Gannett TL 9.320% 06/30/29	03/31/2025	Redemption 100.0000		3,545,538	3,545,538	3,492,355	3,494,258		51,280		51,280		3,545,538				50,814	06/30/2029	4.C Z
. 000000-00-0	RR Donnelley & Sons Co RRD TL B 1L USD 9.070% 08/08/29	03/31/2025	Redemption 100.0000		41,312	41,312	39,477	28,428		1,723		1,723		41,312				543	08/08/2029	4.B Z
. 000000-00-0	SG Acquisition, Inc. Safe Guard New TL 9.300% 03/27/30	01/21/2025	Redemption 100.0000		248,715	248,715	246,228	246,369		2,346		2,346		248,715				5,951	03/27/2030	4.B Z
. 000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan 9.300% 06/06/31	03/31/2025	Redemption 100.0000		240,385	240,385	236,418	236,713		3,672		3,672		240,385				6,607	06/06/2031	4.A Z
. 000000-00-0	BGIF IV Fearless Utility Servi GridTek New Term Loan 9.290% 06/07/31	03/31/2025	Redemption 100.0000		81,368	81,368	80,265	80,335		1,033		1,033		81,368				2,183	06/07/2031	4.B Z
..31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 19.490% 07/10/31	01/22/2025	Tax Free Exchange		49,518,132	50,000,000	49,500,000	49,515,716		2,416		2,416		49,518,132				1,112,968	07/10/2031	4.C Z
. 000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC - TL 9.070% 08/15/31	03/31/2025	Redemption 100.0000		63,676	63,676	62,877	62,919		756		756		63,676				231,849	08/15/2031	4.B Z
. 000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.830% 09/13/31	03/31/2025	Redemption 100.0000		37,019	37,019	36,833	36,841		177		177		37,019				112,616	09/13/2031	4.C FE
. 000000-00-0	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.830% 09/13/31	03/31/2025	Redemption 100.0000		92,038	92,038	91,577	91,589		448		448		92,038				1,883	09/13/2031	4.C Z
. 000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 9.300% 09/27/31	03/31/2025	Redemption 100.0000		48,679	48,679	48,226	44,922		437		437		48,679				4,684	09/27/2031	4.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 9.320% 07/10/31	03/31/2025	Redemption 100.0000		125,000	125,000	123,795			1,205		1,205		125,000					07/10/2031	4.A PL
..69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 9.550% 06/18/30	03/31/2025	Redemption 100.0000		117,701	117,701	116,532	116,547		1,153		1,153		117,701				5,048	06/18/2030	4.B PL
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					54,159,563	54,641,431	54,074,583	53,954,637		66,646		66,646		54,159,563				1,535,146	XXX	XXX
. 000000-00-0	Curia Global Inc AMRI TL B 1L USD 8.789% 08/28/26	01/23/2025	Redemption 100.0000		430	430	411			19		19		430					08/28/2026	5.B Z
. 000000-00-0	Curia Global Inc AMRI TL B 1L USD 8.789% 08/28/26	03/07/2025	Redemption 100.0000		165,867	165,867	158,611			7,257		7,257		165,867				121	08/28/2026	5.B Z
. 000000-00-0	Broadcom Inc AVGO TL A3 1L USD 5.567% 11/20/26	01/21/2025	Redemption 100.0000		89,285,698	89,285,698	88,839,269	88,960,697		325,001		325,001		89,285,698				737,368	11/20/2026	2.C FE
. 000000-00-0	AVSC Holding Corp Project Encore RCF 9.320% 12/05/29	03/18/2025	Redemption 100.0000		541,270	541,270	541,270							541,270				3,997	12/05/2029	4.C Z
. 000000-00-0	INEOS US FINANCE LLC TERM B 0.254% 02/19/30	03/31/2025	Redemption 100.0000		4,786	4,786	4,781	4,782		4		4		4,786				91	02/19/2030	3.B FE
. 000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol 10.092% 08/15/31	02/07/2025	Redemption 100.0000		866,338	866,338	863,994	397,635		2,344		2,344		866,338				1,714	08/15/2031	4.B Z
. 000000-00-0	Somnigroup International Inc TPX TL B 1L USD 6.820% 10/24/31	03/31/2025	Redemption 100.0000		50,000	50,000	49,750	49,754		246		246		50,000				1,129	10/24/2031	2.C FE
. 000000-00-0	frontdoor Inc FTDR TL B 1L USD 6.570% 12/19/31	03/31/2025	Redemption 100.0000		2,073	2,073	2,067	2,067		6		6		2,073				34	12/19/2031	3.C FE
..00769Q-AG-8	Advanced Drainage Systems Inc WMS TL B 1L USD 6.067% 09/24/26	03/31/2025	Redemption 100.0000		2,500	2,500	2,494	2,498		2		2		2,500				1,615	09/24/2026	2.C FE
..02474R-AJ-2	American Builders & Contractor TERM B 6.320% 01/31/31	03/31/2025	Redemption 100.0000		4,788	4,788	4,776	4,777		10		10		4,788				73	01/31/2031	3.B FE
..042688-AA-9	Arpad Solar Borrower LLC TERM LN 1L 5.250% 07/15/34	01/15/2025	Redemption 100.0000		276,538	276,538	276,538	276,538						276,538				3,651	07/15/2034	2.B PL
..05350N-AP-9	Avantor Funding Inc AVTR TL B6 1L USD 6.420% 11/08/27	03/31/2025	Redemption 100.0000		56,892	56,892	56,892	56,892						56,892				11	11/08/2027	2.C FE
..08579J-BG-6	Berry Global Inc BERY TL Z 1L USD 12.272% 07/01/26	01/01/2025	Redemption 100.0000		98,693	98,693	98,619	98,668		25		25		98,693				140	07/01/2026	2.C FE
..13134M-BQ-5	Calpine Corp CPN TL B9 1L USD 6.107% 04/01/26	01/01/2025	Tax Free Exchange		3,001,661	3,011,641	2,978,074	3,002,602		(941)		(941)		3,001,661				9,397	04/01/2026	3.A FE
..13134M-BX-0	Calpine Corp CPN TL B5 1L USD 8.555% 12/16/27	01/31/2025	Tax Free Exchange		755,723	757,874	755,103	755,678		45		45		755,723				9,698	12/16/2027	3.A FE
..17148P-AF-8	Churchill Downs Inc CHDN TL B1 1L USD 7.120% 03/17/28	02/14/2025	Redemption 100.0000		579,898	579,898	578,448	579,144		754		754		579,898				4,670	03/17/2028	3.A FE
..28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.612% 08/02/27	03/31/2025	Redemption 100.0000		4,228	4,228	4,205	4,218		10		10		4,228				87	08/02/2027	3.B FE
..41165Q-AM-9	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP HAPART 6.570% 04/22/30	03/31/2025	Redemption 100.0000		858	858	860	858						858				14	04/22/2030	3.A PL
..57163K-AJ-7	Marriott Ownership Resorts Inc TL B 6.670% 04/01/31	03/31/2025	Redemption 100.0000		11,295	11,295	11,278	11,280		15		15		11,295				127	04/01/2031	3.A FE
..72584D-AF-1	KFC Holding Co YUM TL B 1L USD 6.070% 03/15/28	03/31/2025	Redemption 100.0000		2,500	2,500	2,494	2,497		3		3		2,500				39	03/15/2028	2.C FE
..72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD 7.070% 03/13/28	03/31/2025	Redemption 100.0000		968	968	963	966		3		3		968				17	03/13/2028	3.B FE
..74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 6.570% 03/19/29	03/31/2025	Redemption 100.0000		4,900	4,900	4,910	4,900						4,900				81	03/19/2029	3.B FE
..74983M-AE-7	RTX Corp RTX TL A UNSEC USD 5.533% 05/07/25	01/09/2025	Redemption 100.0000		(8,333,333)	(8,333,333)	(8,316,667)	(8,336,727)		3,393		3,393		(8,333,333)				(19,818)	05/07/2025	2.B Z
..76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 6.162% 02/04/27	01/22/2025	Redemption 100.0000		65,807	65,807	65,725	65,779		29		29		65,807				547	02/04/2027	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 6.162% 02/04/27	03/04/2025	Tax Free Exchange		1,081,809	1,082,242	1,080,890	1,081,774		36		36		1,081,809				26,578	02/04/2027	2.C FE
..84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37	01/31/2025	Redemption 100.0000		1,129,435	1,129,435	1,126,352	1,128,007		1,428		1,428		1,129,435				13,271	12/31/2037	2.C PL
..85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 2.132% 09/22/28	03/05/2025	Tax Free Exchange		244,330	244,655	244,181	244,315		15		15		244,330				2,631	09/22/2028	2.C FE
.88687@-AA-1	Tillman Networks LLC Tillman Networks 4.000% 08/31/30	03/17/2025	Various		3,608,838	3,608,838	3,597,244	3,600,274		8,565		8,565		3,608,838				13,276	08/31/2030	2.A PL
..89364M-CB-8	TransDigm Inc TDG TL K 1L USD 7.080% 03/22/30	03/31/2025	Redemption 100.0000		5,875	5,875	5,893	5,891		(16)		(16)		5,875				41	03/22/2030	3.C FE
..BL3613-00-9	Cable One Inc CABO TL B4 1L USD 6.439% 05/03/28	03/31/2025	Redemption 100.0000		3,831	3,831	3,812	3,821		10		10		3,831				62	05/03/2028	3.B FE
..BL3742-09-7	Ali Group North America Corp ALIGRP TL B 1L USD 6.439% 07/23/29	03/31/2025	Redemption 100.0000		7,647	7,647	7,652	7,651		(3)		(3)		7,647				107	07/23/2029	2.C FE
..BL3788-28-0	ICU Medical Inc ICUI TL B 1L USD 4.909% 01/08/29	03/31/2025	Redemption 100.0000		43,676	43,676	43,458	43,515		161		161		43,676				762	01/08/2029	3.C FE
.000000-00-0	1011778 BC ULC BCULC TL B5 1L USD 6.070% 09/23/30	03/31/2025	Redemption 100.0000		4,813	4,813	4,814	4,814		(1)		(1)		4,813				10,067	09/23/2030	3.B Z
.000000-00-0	Cimpress PLC CMPR TL 1L USD 6.820% 05/17/28	03/31/2025	Redemption 100.0000		1,332	1,332	1,325	1,325		8		8		1,332				23	05/17/2028	3.B Z
..24736C-BS-2	SKYMILES IP LTD DAL TL B 1L USD 58.496% 10/20/27	01/21/2025	Various		512,064	512,064	532,294	519,652		(7,588)		(7,588)		512,064				10,950	10/20/2027	2.A FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					94,094,028	94,106,917	93,632,780	92,586,542		340,840		340,840		94,094,028				832,571	XXX	XXX
..03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 9.810% 07/29/29	03/31/2025	Redemption 100.0000		562,500	562,500	552,838	555,064		7,436		7,436		562,500				3,492	07/29/2029	3.C PL
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.675% 12/31/33	03/31/2025	Various		1,461,870	1,461,870	1,463,655	1,302,579		(1,999)		(1,999)		1,461,870				26,918	12/31/2033	2.C FE
0219999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)					2,024,370	2,024,370	2,016,493	1,857,643		5,437		5,437		2,024,370				30,410	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					9,973,100,747	10,203,165,761	10,037,935,945	8,400,052,094		2,776,291		2,776,291	3,226,978	10,046,700,058	(1,482,047)	(73,604,963)	(75,087,010)	160,374,728	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					203,934,967	203,934,967	203,888,570	184,047,720		16,479		16,479		203,934,967				2,238,184	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					10,177,035,714	10,407,100,728	10,241,824,515	8,584,099,814		2,792,770		2,792,770	3,226,978	10,250,635,025	(1,482,047)	(73,604,963)	(75,087,010)	162,612,912	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					10,177,035,714	10,407,100,728	10,241,824,515	8,584,099,814		2,792,770		2,792,770	3,226,978	10,250,635,025	(1,482,047)	(73,604,963)	(75,087,010)	162,612,912	XXX	XXX
..38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI 1.840% 05/20/63	03/01/2025	Paydown				33,275	33,275		(33,275)		(33,275)						1,541	05/20/2063	1.A
..38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID 1.547% 05/20/63	03/01/2025	Paydown				14,905	23,392		(23,392)		(23,392)						2,705	05/20/2063	1.A
..38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI 1.543% 08/20/63	03/01/2025	Paydown				3,452	3,321		(3,321)		(3,321)						322	08/20/2063	1.A
..38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI 2.209% 02/20/60	02/01/2025	Paydown				36,206	27,566		(27,566)		(27,566)						3,790	02/20/2060	1.A
..38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI 2.475% 02/20/60	01/01/2025	Paydown				9,054	9,852		(9,852)		(9,852)						1,627	02/20/2060	1.A
..38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI 1.916% 12/20/62	03/01/2025	Paydown				9,005	12,695		(12,695)		(12,695)						806	12/20/2062	1.A
..38375B-GQ-9	Government National Mortgage A GNR 2010-H24 FI 1.634% 10/20/60	03/01/2025	Paydown				10,730	10,730		(10,730)		(10,730)						1,343	10/20/2060	1.A
..38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF 1.314% 11/20/60	03/01/2025	Paydown				6,598	9,574		(9,574)		(9,574)						830	11/20/2060	1.A
..38375B-KB-7	Government National Mortgage A GNR 2011-H05 AI 1.663% 12/20/60	03/01/2025	Paydown				9,413	8,963		(8,963)		(8,963)						887	12/20/2060	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI 1.303% 02/20/61	03/01/2025	Paydown				29,050	29,050		(29,050)		(29,050)						3,131	02/20/2061	1.A
..38375B-KT-8	Government National Mortgage A GNR 2011-H08 CI 1.120% 02/20/61	03/01/2025	Paydown				5,038	5,272		(5,272)		(5,272)						224	02/20/2061	1.A
..38375B-KW-1	Government National Mortgage A GNR 2011-H08 DI 1.701% 02/20/61	03/01/2025	Paydown				3,609	4,617		(4,617)		(4,617)						258	02/20/2061	1.A
..38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI 1.532% 03/20/61	03/01/2025	Paydown				5,949	5,949		(5,949)		(5,949)						801	03/20/2061	1.A
..38375B-LP-5	Government National Mortgage A GNR 2011-H11 BI 1.421% 04/20/61	02/01/2025	Paydown				30,073	14,706		(14,706)		(14,706)						1,943	04/20/2061	1.A
..38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI 1.286% 05/20/61	03/01/2025	Paydown				3,646	6,240		(6,240)		(6,240)						366	05/20/2061	1.A
..38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA 1.083% 08/20/61	03/01/2025	Paydown				9,279	8,528		(8,528)		(8,528)						839	08/20/2061	1.A
..38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA 1.005% 01/20/62	03/01/2025	Paydown				7,231	7,778		(7,778)		(7,778)						406	01/20/2062	1.A
..38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI 1.183% 04/20/62	02/01/2025	Paydown				16,972	14,986		(14,986)		(14,986)						1,293	04/20/2062	1.A
..38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI 1.317% 04/20/62	03/01/2025	Paydown				6,125	8,180		(8,180)		(8,180)						578	04/20/2062	1.A
..38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI 1.089% 05/20/62	03/01/2025	Paydown				7,281	7,281		(7,281)		(7,281)						768	05/20/2062	1.A
..38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI 0.988% 07/20/62	03/01/2025	Paydown				2,889	2,353		(2,353)		(2,353)						131	07/20/2062	1.A
..38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI 1.317% 06/20/62	03/01/2025	Paydown				7,537	9,046		(9,046)		(9,046)						691	06/20/2062	1.A
..38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI 1.410% 08/20/62	03/01/2025	Paydown				2,356	3,000		(3,000)		(3,000)						181	08/20/2062	1.A
..38375B-Y3-0	Government National Mortgage A GNR 2013-H11 FI 1.800% 04/20/63	03/01/2025	Paydown				641	195		(195)		(195)						21	04/20/2063	1.A
..38375B-ZF-2	Government National Mortgage A GNR 2012-H27 SI 1.856% 10/20/62	03/01/2025	Paydown				9,453	6,837		(6,837)		(6,837)						611	10/20/2062	1.A
..38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI 1.762% 10/20/62	03/01/2025	Paydown				21,367	24,847		(24,847)		(24,847)						1,619	10/20/2062	1.A
..38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI 1.475% 10/20/63	03/01/2025	Paydown				35,230	30,552		(30,552)		(30,552)						3,275	10/20/2063	1.A
..38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI 1.683% 01/20/64	03/01/2025	Paydown				67,918	67,918		(67,918)		(67,918)						3,071	01/20/2064	1.A
..38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 1.378% 01/20/64	03/01/2025	Paydown				7,145	8,891		(8,891)		(8,891)						581	01/20/2064	1.A
..38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.734% 04/20/64	03/01/2025	Paydown				1,898	3,122		(3,122)		(3,122)						105	04/20/2064	1.A
..38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI 1.398% 04/20/64	03/01/2025	Paydown				93,250	70,101		(70,101)		(70,101)						7,171	04/20/2064	1.A
..38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI 1.710% 04/20/64	03/01/2025	Paydown				20,085	20,085		(20,085)		(20,085)						948	04/20/2064	1.A
..38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.514% 06/20/64	03/01/2025	Paydown				4,574	5,536		(5,536)		(5,536)						585	06/20/2064	1.A
..38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.490% 06/20/64	03/01/2025	Paydown				7,880	7,880		(7,880)		(7,880)						857	06/20/2064	1.A
..38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.544% 06/20/64	03/01/2025	Paydown				59,279	51,062		(51,062)		(51,062)						4,388	06/20/2064	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.571% 07/20/64	03/01/2025	Paydown				42,169	33,365		(33,365)		(33,365)						2,875	07/20/2064	1.A
..38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 2.547% 08/20/64	02/01/2025	Paydown				71,213	64,672		(64,672)		(64,672)						6,791	08/20/2064	1.A
..38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.535% 09/20/64	03/01/2025	Paydown				23,500	23,686		(23,686)		(23,686)						1,576	09/20/2064	1.A
..38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 2.502% 09/20/64	03/01/2025	Paydown				39,006	38,375		(38,375)		(38,375)						3,166	09/20/2064	1.A
..38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.770% 09/20/64	03/01/2025	Paydown				91,104	82,876		(82,876)		(82,876)						7,151	09/20/2064	1.A
..38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.523% 10/20/64	03/01/2025	Paydown				106,062	106,062		(106,062)		(106,062)						6,727	10/20/2064	1.A
..38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.692% 09/20/64	03/01/2025	Paydown				29,375	29,375		(29,375)		(29,375)						2,538	09/20/2064	1.A
..38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.517% 09/20/64	03/01/2025	Paydown				7,115	7,115		(7,115)		(7,115)						697	09/20/2064	1.A
..38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI 1.661% 10/20/64	03/01/2025	Paydown				59,116	47,792		(47,792)		(47,792)						6,900	10/20/2064	1.A
..38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.480% 12/20/64	03/01/2025	Paydown				3,103	3,027		(3,027)		(3,027)						347	12/20/2064	1.A
..38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI 1.655% 01/20/65	03/01/2025	Paydown				52,869	52,869		(52,869)		(52,869)						5,342	01/20/2065	1.A
..38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.726% 01/20/65	03/01/2025	Paydown				30,156	30,156		(30,156)		(30,156)						2,959	01/20/2065	1.A
..38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 1.915% 12/20/64	03/01/2025	Paydown				48,483	50,849		(50,849)		(50,849)						4,143	12/20/2064	1.A
..38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.638% 12/20/64	03/01/2025	Paydown				2,496	2,033		(2,033)		(2,033)						243	12/20/2064	1.A
..38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.745% 02/20/65	03/01/2025	Paydown				89,304	80,499		(80,499)		(80,499)						7,515	02/20/2065	1.A
..38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI 1.506% 03/20/65	03/01/2025	Paydown				83,322	68,218		(68,218)		(68,218)						8,373	03/20/2065	1.A
..38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.892% 02/20/65	03/01/2025	Paydown				114,116	85,661		(85,661)		(85,661)						11,630	02/20/2065	1.A
..38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.639% 02/20/65	03/01/2025	Paydown				13,257	13,625		(13,625)		(13,625)						1,473	02/20/2065	1.A
..38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI 1.698% 03/20/65	03/01/2025	Paydown				9,185	7,407		(7,407)		(7,407)						516	03/20/2065	1.A
..38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI 1.752% 05/20/66	03/01/2025	Paydown				79,587	79,587		(79,587)		(79,587)						6,608	05/20/2066	1.A
..38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 1.299% 05/20/66	03/01/2025	Paydown				97,237	96,590		(96,590)		(96,590)						5,330	05/20/2066	1.A
..38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.356% 01/20/66	03/01/2025	Paydown				31,480	31,480		(31,480)		(31,480)						2,242	01/20/2066	1.A
..38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 2.132% 05/20/66	03/01/2025	Paydown				18,847	20,332		(20,332)		(20,332)						1,330	05/20/2066	1.A
..38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.669% 03/20/67	03/01/2025	Paydown				32,174	30,858		(30,858)		(30,858)						2,474	03/20/2067	1.A
..38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.593% 03/20/67	03/01/2025	Paydown				20,398	20,420		(20,420)		(20,420)						1,758	03/20/2067	1.A
..38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI 1.928% 11/20/59	03/01/2025	Paydown				19,382	4,676		(4,676)		(4,676)						1,144	11/20/2059	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.889% 05/20/67	03/01/2025	Paydown				124,861	124,861		(124,861)		(124,861)						7,214	05/20/2067	1.A
..38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI 1.508% 05/20/67	03/01/2025	Paydown				40,520	40,520		(40,520)		(40,520)						2,899	05/20/2067	1.A
..38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI 1.738% 06/20/67	03/01/2025	Paydown				48,438	48,438		(48,438)		(48,438)						3,307	06/20/2067	1.A
..38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI 1.584% 07/20/67	03/01/2025	Paydown				20,967	20,967		(20,967)		(20,967)						1,367	07/20/2067	1.A
..38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI 2.347% 04/20/65	03/01/2025	Paydown				197,382	197,382		(197,382)		(197,382)						14,304	04/20/2065	1.A
..38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI 1.765% 03/20/65	03/01/2025	Paydown				6,617	8,575		(8,575)		(8,575)						412	03/20/2065	1.A
..38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 2.093% 04/20/65	03/01/2025	Paydown				62,772	62,772		(62,772)		(62,772)						5,101	04/20/2065	1.A
..38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI 1.867% 04/20/65	03/01/2025	Paydown				8,018	7,024		(7,024)		(7,024)						978	04/20/2065	1.A
..38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.569% 04/20/65	03/01/2025	Paydown				21,514	21,514		(21,514)		(21,514)						1,823	04/20/2065	1.A
..38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 2.653% 05/20/65	03/01/2025	Paydown				47,793	42,657		(42,657)		(42,657)						4,371	05/20/2065	1.A
..38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI 1.480% 03/20/65	03/01/2025	Paydown				12,515	12,515		(12,515)		(12,515)						1,244	03/20/2065	1.A
..38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 2.696% 06/20/65	03/01/2025	Paydown				71,686	69,583		(69,583)		(69,583)						5,654	06/20/2065	1.A
..38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 2.026% 06/20/65	03/01/2025	Paydown				119,159	97,436		(97,436)		(97,436)						21,210	06/20/2065	1.A
..38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI 2.817% 07/20/65	03/01/2025	Paydown				135,278	129,720		(129,720)		(129,720)						16,833	07/20/2065	1.A
..38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI 2.031% 07/20/65	03/01/2025	Paydown				148,313	148,313		(148,313)		(148,313)						17,837	07/20/2065	1.A
..38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 1.679% 07/20/65	03/01/2025	Paydown				36,897	36,897		(36,897)		(36,897)						3,387	07/20/2065	1.A
..38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI 2.975% 08/20/65	03/01/2025	Paydown				59,589	61,854		(61,854)		(61,854)						3,443	08/20/2065	1.A
..38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI 2.868% 08/20/65	03/01/2025	Paydown				87,064	87,064		(87,064)		(87,064)						6,945	08/20/2065	1.A
..38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI 1.819% 09/20/65	03/01/2025	Paydown				11,214	8,095		(8,095)		(8,095)						474	09/20/2065	1.A
..38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI 2.673% 09/20/65	03/01/2025	Paydown				37,028	39,052		(39,052)		(39,052)						4,304	09/20/2065	1.A
..38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI 1.605% 08/20/65	03/01/2025	Paydown				7,114	5,194		(5,194)		(5,194)						284	08/20/2065	1.A
..38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI 1.644% 09/20/65	03/01/2025	Paydown				10,119	10,119		(10,119)		(10,119)						1,539	09/20/2065	1.A
..38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI 1.871% 10/20/65	03/01/2025	Paydown				119,646	102,239		(102,239)		(102,239)						11,944	10/20/2065	1.A
..38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI 1.651% 12/20/66	03/01/2025	Paydown				48,824	48,824		(48,824)		(48,824)						3,023	12/20/2066	1.A
..38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI 1.313% 10/20/65	03/01/2025	Paydown				6,166	2,859		(2,859)		(2,859)						220	10/20/2065	1.A
..38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.296% 10/20/65	03/01/2025	Paydown				35,370	35,370		(35,370)		(35,370)						2,126	10/20/2065	1.A

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI 1.676% 11/20/65	03/01/2025	Paydown				75,537	66,757		(66,757)		(66,757)						7,838	11/20/2065	1.A
..38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 2.070% 11/20/65	03/01/2025	Paydown				28,849	29,672		(29,672)		(29,672)						2,398	11/20/2065	1.A
..38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI 1.413% 10/20/66	03/01/2025	Paydown				21,687	21,674		(21,674)		(21,674)						1,797	10/20/2066	1.A
..38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI 1.823% 11/20/65	03/01/2025	Paydown				55,166	52,074		(52,074)		(52,074)						6,736	11/20/2065	1.A
..38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI 1.834% 12/20/66	03/01/2025	Paydown				20,313	20,145		(20,145)		(20,145)						1,606	12/20/2066	1.A
..38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.656% 12/20/65	03/01/2025	Paydown				68,694	64,974		(64,974)		(64,974)						6,568	12/20/2065	1.A
..38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI 1.733% 01/20/66	03/01/2025	Paydown				36,031	36,031		(36,031)		(36,031)						3,557	01/20/2066	1.A
..38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI 1.177% 11/20/65	03/01/2025	Paydown				13,269	13,269		(13,269)		(13,269)						884	11/20/2065	1.A
..38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO 1.436% 12/20/65	03/01/2025	Paydown				10,318	8,269		(8,269)		(8,269)						578	12/20/2065	1.A
..38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI 1.439% 11/20/65	03/01/2025	Paydown				53,620	53,620		(53,620)		(53,620)						4,055	11/20/2065	1.A
..38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI 1.564% 02/20/66	03/01/2025	Paydown				163,380	163,380		(163,380)		(163,380)						15,526	02/20/2066	1.A
..38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.651% 02/20/66	03/01/2025	Paydown				85,339	85,339		(85,339)		(85,339)						10,236	02/20/2066	1.A
..38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.624% 03/20/66	03/01/2025	Paydown				120,239	120,239		(120,239)		(120,239)						9,593	03/20/2066	1.A
..38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI 1.517% 01/20/66	03/01/2025	Paydown				120,589	105,135		(105,135)		(105,135)						11,316	01/20/2066	1.A
..38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI 1.018% 02/20/66	03/01/2025	Paydown				77,835	72,896		(72,896)		(72,896)						6,916	02/20/2066	1.A
..38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI 1.367% 03/20/66	03/01/2025	Paydown				9,423	6,498		(6,498)		(6,498)						368	03/20/2066	1.A
..38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI 1.697% 04/20/66	03/01/2025	Paydown				62,309	62,309		(62,309)		(62,309)						5,170	04/20/2066	1.A
..38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI 1.584% 01/20/67	03/01/2025	Paydown				32,900	32,900		(32,900)		(32,900)						2,364	01/20/2067	1.A
..38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI 1.521% 03/20/66	03/01/2025	Paydown				31,761	31,761		(31,761)		(31,761)						2,653	03/20/2066	1.A
..38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI 1.699% 05/20/66	03/01/2025	Paydown				121,518	115,608		(115,608)		(115,608)						10,019	05/20/2066	1.A
..38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI 1.505% 03/20/66	03/01/2025	Paydown				45,989	45,989		(45,989)		(45,989)						3,028	03/20/2066	1.A
..38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI 1.493% 02/20/67	03/01/2025	Paydown				8,958	8,958		(8,958)		(8,958)						824	02/20/2067	1.A
..38376R-WU-6	Government National Mortgage A GNR 2016-H16 IO 1.628% 06/20/66	03/01/2025	Paydown				146,428	146,428		(146,428)		(146,428)						11,264	06/20/2066	1.A
..38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO 1.728% 07/20/66	03/01/2025	Paydown				97,121	97,121		(97,121)		(97,121)						6,519	07/20/2066	1.A
..38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI 1.828% 09/20/66	03/01/2025	Paydown				53,100	47,167		(47,167)		(47,167)						6,717	09/20/2066	1.A
..38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI 1.678% 03/20/67	03/01/2025	Paydown				35,662	35,662		(35,662)		(35,662)						2,555	03/20/2067	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI 1.926% 03/20/60	03/01/2025	Paydown				82,097	89,354		(89,354)		(89,354)						8,656	03/20/2060	1.A
..38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.180% 03/20/60	02/01/2025	Paydown				2,563	3,094		(3,094)		(3,094)						134	03/20/2060	1.A
..38377E-X2-5	Government National Mortgage A GNR 2010-H07 BI 2.075% 04/20/60	02/01/2025	Paydown				28,753	5,723		(5,723)		(5,723)						2,679	04/20/2060	1.A
..38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI 0.915% 01/20/59	03/01/2025	Paydown				15,280	15,280		(15,280)		(15,280)						1,956	01/20/2059	1.A
..38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI 1.684% 02/20/65	03/01/2025	Paydown				75,868	70,673		(70,673)		(70,673)						7,423	02/20/2065	1.A
..38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.800% 08/20/69	03/01/2025	Paydown				18,594	18,594		(18,594)		(18,594)						1,192	08/20/2069	1.A
..38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 1.848% 06/20/69	02/01/2025	Paydown				5,448	5,428		(5,428)		(5,428)						141	06/20/2069	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)							5,161,951	4,896,850		(4,896,850)		(4,896,850)						456,050	XXX	XXX
..38378B-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51	03/01/2025	Paydown		67,391	67,391	67,369	67,339		52		52		67,391				259	11/16/2051	1.A
..38378B-AX-7	Government National Mortgage A GNR 2011-161 Z 3.764% 04/16/53	03/01/2025	Paydown		3,794	3,794	3,989	3,983		(190)		(190)		3,794				24	04/16/2053	1.A
..38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.419% 12/16/51	03/01/2025	Paydown		5,364	5,364	5,596	5,581		(218)		(218)		5,364				31	12/16/2051	1.A
..38378B-DK-2	Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52	03/01/2025	Paydown		4,584	4,584	4,775	4,799		(215)		(215)		4,584				27	08/16/2052	1.A
..38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52	03/01/2025	Paydown		4,031	4,031	4,111	4,151		(120)		(120)		4,031				22	01/16/2052	1.A
..38378B-YH-6	Government National Mortgage A GNR 2012-86 Z 3.063% 12/16/53	03/01/2025	Paydown		8,961	8,961	9,127	9,212		(251)		(251)		8,961				46	12/16/2053	1.A
..38378B-YW-3	Government National Mortgage A GNR 2012-85 B 2.720% 09/16/52	03/01/2025	Paydown		17,291	17,291	17,370	17,324		(33)		(33)		17,291				78	09/16/2052	1.A
..38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.572% 12/16/53	03/01/2025	Paydown		1,575	1,575	1,563	1,567		7		7		1,575				7	12/16/2053	1.A
..38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC 3.426% 11/16/55	03/01/2025	Paydown		65,062	65,062	66,805	67,431		(2,369)		(2,369)		65,062				372	11/16/2055	1.A
..38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54	03/01/2025	Paydown		55,001	55,001	57,160	56,270		(1,269)		(1,269)		55,001				321	05/16/2054	1.A
..38379K-3R-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57	03/01/2025	Paydown		18,812	18,812	18,867	18,853		(41)		(41)		18,812				94	07/16/2057	1.A
..38379K-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57	03/01/2025	Paydown		22,428	22,428	22,517	22,469		(42)		(42)		22,428				112	06/16/2057	1.A
..38379K-GN-2	Government National Mortgage A GNR 2015-58 B 2.900% 07/16/44	01/01/2025	Paydown		500,717	500,717	502,440	500,432		285		285		500,717				1,210	07/16/2044	1.A
..38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.381% 01/16/55	03/01/2025	Paydown		1,208,265	1,208,265	1,220,800	1,232,477		(24,212)		(24,212)		1,208,265				3,477	01/16/2055	1.A
..38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57	03/01/2025	Paydown		15,904	15,904	14,059	14,617		1,286		1,286		15,904				80	09/16/2057	1.A
..38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59	03/01/2025	Paydown		23,216	23,216	21,037	21,718		1,499		1,499		23,216				116	11/16/2059	1.A
..38379R-AH-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57	03/01/2025	Paydown		19,422	19,422	19,141	19,232		189		189		19,422				91	09/16/2057	1.A
..38379R-HB-2	Government National Mortgage A GNR 2016-36 IO 0.656% 08/16/57	03/01/2025	Paydown				1,814	1,516		(1,516)		(1,516)						74	08/16/2057	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38379R-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56	03/01/2025	Paydown		13,251	13,251	12,791	12,887		364		364		13,251				57	12/16/2056	1.A
..38379R-ZG-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59	03/01/2025	Paydown		1,352,672	1,352,672	1,256,516	1,277,790		74,882		74,882		1,352,672				10,145	07/16/2059	1.A
..38379U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58	03/01/2025	Paydown		31,867	31,867	26,472	28,341		3,526		3,526		31,867				160	02/16/2058	1.A
..38379U-FV-3	Government National Mortgage A GNR 2016-24 IO 0.628% 09/16/57	03/01/2025	Paydown				3,839	1,558		(1,558)		(1,558)						72	09/16/2057	1.A
..38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58	03/01/2025	Paydown		19,804	19,804	18,337	18,500		1,304		1,304		19,804				99	02/16/2058	1.A
..38379U-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58	03/01/2025	Paydown		102,486	102,486	87,142	93,838		8,647		8,647		102,486				314	01/16/2058	1.A
..38380J-BY-3	Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59	03/01/2025	Paydown		11,139	11,139	10,568	10,761		378		378		11,139				46	12/16/2059	1.A
..38380J-CD-8	Government National Mortgage A GNR 2017-152 B 3.000% 11/16/59	03/01/2025	Paydown		18,602	18,602	16,595	17,627		975		975		18,602				93	11/16/2059	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					3,591,639	3,591,639	3,490,800	3,530,273		61,360		61,360		3,591,639				17,427	XXX	XXX
..3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31	03/01/2025	Paydown		45,459	45,459	43,041	43,281		2,178		2,178		45,459				226	02/01/2031	1.A
..31298G-PM-6	Freddie Mac Gold Pool FG C47628 6.000% 02/01/31	03/01/2025	Paydown		30	30	34	33		(3)		(3)		30					02/01/2031	1.A
..3132DP-UJ-5	Freddie Mac Pool FR SD2385 3.500% 07/01/52	03/01/2025	Paydown		109,589	109,589	101,139	101,503		8,087		8,087		109,589				648	07/01/2052	1.A
..3132DP-UN-6	Freddie Mac Pool FR SD2389 3.500% 05/01/52	03/01/2025	Paydown		180,161	180,161	166,340	166,700		13,461		13,461		180,161				848	05/01/2052	1.A
..3132DQ-KZ-8	Freddie Mac Pool FR SD3012 3.000% 05/01/52	03/01/2025	Paydown		627,002	627,002	549,508	552,055		74,947		74,947		627,002				3,306	05/01/2052	1.A
..3132DQ-NN-2	Freddie Mac Pool FR SD3097 3.500% 06/01/52	03/01/2025	Paydown		2,143,184	2,143,184	1,830,805	1,842,003		301,181		301,181		2,143,184				13,351	06/01/2052	1.A
..3132DW-ES-8	Freddie Mac Pool FR SD8245 4.500% 09/01/52	03/01/2025	Paydown		373,953	373,953	346,316	346,956		26,997		26,997		373,953				2,875	09/01/2052	1.A
..3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	03/01/2025	Paydown		172,459	172,459	170,525	170,585		1,874		1,874		172,459				1,489	06/01/2053	1.A
..3133BB-B7-3	Freddie Mac Pool FR QE1862 3.500% 05/01/52	03/01/2025	Paydown		702,328	702,328	596,266	599,822		102,507		102,507		702,328				4,114	05/01/2052	1.A
..31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2 5.087% 10/25/40	03/01/2025	Paydown		7,862	7,862	7,897	7,862						7,862				68	10/25/2040	1.A
..31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28	03/01/2025	Paydown		465	465	543	484		(19)		(19)		465				5	12/01/2028	1.A
..31376Z-UY-7	Fannie Mae Pool FN 370599 7.425% 04/01/27	03/01/2025	Paydown		125	125	126	125						125				2	04/01/2027	1.A
..31379H-QZ-6	Fannie Mae Pool FN 419972 6.500% 04/01/28	03/01/2025	Paydown		178	178	204	185		(7)		(7)		178				2	04/01/2028	1.A
..31392D-L5-9	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO 0.458% 06/25/32	03/01/2025	Paydown															24	06/25/2032	1.A
..31394C-7F-3	Fannie Mae Grantor Trust 2005- FNGT 2005-T1 A3 5.005% 05/25/35	03/25/2025	Paydown															210	05/25/2035	1.B FE
..31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35	03/01/2025	Paydown		30,531	30,531	29,939	30,243		288		288		30,531				465	05/25/2035	1.A
..31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40	03/01/2025	Paydown		11,823	11,823	11,563	11,566		256		256		11,823				75	10/25/2040	1.A
..3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52	03/01/2025	Paydown		219,871	219,871	203,450	203,864		16,007		16,007		219,871				832	02/01/2052	1.A
..3140MP-6W-6	Fannie Mae Pool FN BV9884 3.500% 06/01/52	03/01/2025	Paydown		771,997	771,997	644,979	649,288		122,709		122,709		771,997				4,643	06/01/2052	1.A
..3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	03/01/2025	Paydown		331,827	331,827	304,763	305,983		25,844		25,844		331,827				1,864	06/01/2052	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31400K-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	03/01/2025	Paydown		1,036,853	1,036,853	926,242	927,792		109,062		109,062		1,036,853				6,032	04/01/2051	1.A
31400P-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52	03/01/2025	Paydown		1,649,749	1,649,749	1,481,423	1,487,443		162,306		162,306		1,649,749				9,155	05/01/2052	1.A
31400P-E3-7	Fannie Mae Pool FN CB3753 4.000% 06/01/52	03/01/2025	Paydown		1,819,990	1,819,990	1,580,832	1,587,784		232,206		232,206		1,819,990				10,983	06/01/2052	1.A
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51	03/01/2025	Paydown		118,487	118,487	103,621	104,007		14,481		14,481		118,487				593	11/01/2051	1.A
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52	03/01/2025	Paydown		482,496	482,496	427,536	429,759		52,737		52,737		482,496				1,786	02/01/2052	1.A
3140XG-JS-9	Fannie Mae Pool FN FS1172 3.000% 11/01/51	03/01/2025	Paydown		214,828	214,828	186,699	187,238		27,590		27,590		214,828				1,100	11/01/2051	1.A
3140XH-BG-1	Fannie Mae Pool FN FS1838 3.000% 12/01/51	03/01/2025	Paydown		391,616	391,616	339,024	340,412		51,205		51,205		391,616				1,836	12/01/2051	1.A
3140XM-BW-5	Fannie Mae Pool FN FS5452 3.500% 06/01/52	03/01/2025	Paydown		1,308,686	1,308,686	1,115,246	1,119,689		188,997		188,997		1,308,686				7,720	06/01/2052	1.A
3140XP-CP-2	Fannie Mae Pool FN FS7277 5.000% 09/01/53	03/01/2025	Paydown		1,961,526	1,961,526	1,903,370	1,904,729		56,797		56,797		1,961,526				13,722	09/01/2053	1.A
31418E-DE-7	Fannie Mae Pool FN MA4600 3.500% 05/01/52	03/01/2025	Paydown		854,873	854,873	761,505	764,780		90,092		90,092		854,873				4,905	05/01/2052	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					15,567,948	15,567,948	13,832,936	13,886,171		1,681,780		1,681,780		15,567,948				92,879	XXX	XXX
000000-00-0	CSFBN 2001-3 A2 Csfbn 2001-3 A2 8.500% 02/28/23	01/27/2025	Paydown			1,568,893													02/28/2023	6. *
000000-00-0	CSFBN 2001-3 A1 Csfbn 2001-3 A1 9.000% 02/28/23	01/26/2025	Paydown			2,610,068													02/28/2023	6. *
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A 5.315% 12/26/29	03/24/2025	BTIG		2,317,596	3,551,872	2,237,679	2,153,253		(27,930)		(27,930)		2,125,323		192,274	192,274	24,808	12/26/2029	1.A FM
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A 5.315% 12/26/29	03/24/2025	BTIG		722,895	1,107,885	949,349	913,060		(20,507)		(20,507)		892,553		(169,658)	(169,658)	7,738	12/26/2029	4.B FM
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A 5.315% 12/26/29	03/25/2025	Paydown		59,559	59,559	37,522	36,107		23,453		23,453		59,559				11,296	12/26/2029	1.A FM
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A 5.315% 12/26/29	03/25/2025	Paydown		17,523	17,523	15,016	14,442		3,082		3,082		17,523				3,520	12/26/2029	4.B FM
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A 5.315% 12/26/29	01/27/2025	Paydown		1,054	1,054	903	869		185		185		1,054				4	12/26/2029	4.C FM
00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	03/25/2025	Paydown		872,972	872,972	851,622	851,513		21,459		21,459		872,972				8,088	10/25/2039	1.G FE
00191X-AC-0	APS Resecuritization Trust 201 APS 2015-3 2A 5.535% 06/27/49	03/01/2025	Paydown		11,880	11,880	11,621	11,694		185		185		11,880				131	06/27/2049	1.A FM
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 3.625% 05/30/50	01/25/2025	Paydown		5,615	5,615	2,720	2,559		3,056		3,056		5,615				52	05/30/2050	1.A FM
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 3.625% 05/30/50	01/25/2025	Paydown		9,094	9,094	4,289	4,289		4,805		4,805		9,094				84	05/30/2050	3.A FM
00212F-BL-3	ASG Resecuritization Trust 200 ASG 2009-2 M25 3.187% 05/24/36	03/01/2025	Paydown		83,198	84,624	62,713	77,842		5,356		5,356		83,198				455	05/24/2036	1.A FM
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.884% 03/26/37	03/01/2025	Paydown		84,080	100,957	78,612	79,120		4,960		4,960		84,080				641	03/26/2037	1.A FM
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.884% 03/26/37	03/01/2025	Paydown		80,336	96,462	82,213	82,703		(2,367)		(2,367)		80,336				612	03/26/2037	3.A FM
00213G-BL-0	ASG Resecuritization Trust 201 ASG 2012-1 M36 4.965% 04/28/36	03/01/2025	Paydown		128,234	128,240	129,188	130,501		(2,267)		(2,267)		128,234				1,155	04/28/2036	4.C FM
00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A 6.685% 11/27/66	03/27/2025	Paydown		200,522	200,522	295,410	461,337		(260,815)		(260,815)		200,522				7,255	11/27/2066	1.A FE
00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A 6.685% 11/27/46	03/27/2025	Paydown		180,692	180,692	266,345	311,327		(130,635)		(130,635)		180,692				9,432	11/27/2046	1.C FE
00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33	02/01/2025	Paydown		27,648	27,648	18,918	20,716		6,932		6,932		27,648				311	03/25/2033	1.A FM
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.870% 06/25/36	03/25/2025	Paydown			9,538	653		1,255	(1,255)									06/25/2036	1.A FM
004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.685% 11/25/50	03/25/2025	Paydown		110,199	110,199	128,423	149,722		(39,523)		(39,523)		110,199				722	11/25/2050	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..004421-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3 6.935% 08/25/45	03/25/2025	Paydown			(90,306)	(14)	(14)		14		14							08/25/2045	1.A FM
..004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.775% 01/25/36	03/25/2025	Paydown		17,325	17,325	314	453		16,872		16,872		17,325				5	01/25/2036	1.A FM
..00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 4.755% 10/25/36	03/25/2025	Paydown		27,005	27,005	10,327	10,327		16,678		16,678		27,005				76	10/25/2036	1.A FM
..00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.935% 10/25/36	03/25/2025	Paydown		61,662	61,662	23,429	23,429		38,233		38,233		61,662				173	10/25/2036	1.A FM
..00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.915% 06/25/36	03/25/2025	Paydown		155,084	155,084	143,732	144,593		10,491		10,491		155,084				892	06/25/2036	1.A FM
..00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.675% 12/25/36	03/25/2025	Paydown		35,304	35,304	11,024	11,024		24,280		24,280		35,304				54	12/25/2036	1.A FM
..00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.735% 01/25/37	03/25/2025	Paydown		16,486	16,486	8,915	8,915		7,571		7,571		16,486				52	01/25/2037	1.A FM
..00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.615% 01/25/37	03/25/2025	Paydown		9,087	9,087	5,587	5,572		3,515		3,515		9,087				34	01/25/2037	1.A FM
..00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.615% 01/25/37	01/27/2025	Paydown		12,418	12,418	7,636	7,615		4,804		4,804		12,418				20	01/25/2037	1.A FM
..00443L-AC-2	ACE Securities Corp Home Equit ACE 2007-HE1 A2B 4.675% 01/25/37	03/25/2025	Paydown		18,595	18,595	11,406	11,377		7,218		7,218		18,595				46	01/25/2037	1.A FM
..00443L-AD-0	ACE Securities Corp Home Equit ACE 2007-HE1 A2C 4.775% 01/25/37	03/25/2025	Paydown		20,116	20,116	12,330	12,299		7,817		7,817		20,116				50	01/25/2037	1.A FM
..00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D 4.935% 01/25/37	03/25/2025	Paydown		122	122	86	81		41		41		122					01/25/2037	1.A FM
..007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.384% 01/25/35	03/01/2025	Paydown				5	5		(5)		(5)							01/25/2035	6. *
..007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.526% 04/25/35	03/01/2025	Paydown		2,668	2,614	1,911	2,027		641		641		2,668				28	04/25/2035	1.A FM
..007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 5.028% 07/25/35	03/01/2025	Paydown		17,023	17,023	14,428	14,852		2,171		2,171		17,023				163	07/25/2035	1.A FM
..007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 6.815% 08/25/35	03/01/2025	Paydown		1,159	1,159	977	1,121		38		38		1,159				13	08/25/2035	1.A FM
..007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.935% 11/25/35	03/25/2025	Paydown		14,980	14,980	14,355	14,508		473		473		14,980				156	11/25/2035	1.A FM
..007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 5.095% 11/25/35	03/25/2025	Paydown		23,351	23,351	22,714	22,982		369		369		23,351				197	11/25/2035	1.A FM
..007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 5.045% 03/25/37	03/01/2025	Paydown		2,766	2,766	2,683	2,702		65		65		2,766				30	03/25/2037	4.C FM
..007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.539% 03/25/37	03/01/2025	Paydown		757	683	569	527		230		230		757				11	03/25/2037	5.A FM
..007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.539% 03/25/37	01/01/2025	Paydown		1,614	1,614	1,345	1,245		370		370		1,614				8	03/25/2037	5.B FM
..00703Q-BH-4	Adjustable Rate Mortgage Trust ARMT 2006-3 2A2 6.694% 08/25/36	01/01/2025	Paydown			23	23		23	(23)									08/25/2036	6. *
..00764M-CF-2	Aegis Asset Backed Securities AABST 2004-3 M1 5.335% 09/25/34	03/25/2025	Paydown		59,280	59,280	58,233	61,643		(2,363)		(2,363)		59,280				413	09/25/2034	1.A FM
..01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1 4.915% 07/25/37	03/25/2025	Paydown		71,949	71,949	52,556	53,168		18,781		18,781		71,949				405	07/25/2037	1.A FM
..021460-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4 6.000% 06/25/36	03/01/2025	Paydown		3,735	21,126	16,723	11,407		(7,672)		(7,672)		3,735				211	06/25/2036	1.A FM
..021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7 6.000% 06/25/36	03/01/2025	Paydown		1,470	(1,420)	(834)	(751)		2,221		2,221		1,470				22	06/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02146Q-AA-1	Alternative Loan Trust 2006-0A CWALT 2006-0A10 1A1 5.595% 08/25/46	03/01/2025	Paydown		19,780	24,338	23,093	27,431		(7,651)		(7,651)		19,780				243	08/25/2046	4.C FM
..02146Q-AC-7	Alternative Loan Trust 2006-0A CWALT 2006-0A10 3A1 4.815% 08/25/46	03/25/2025	Paydown		89,319	92,409	89,694	103,445		(14,126)		(14,126)		89,319				709	08/25/2046	5.A FM
..02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9 6.000% 08/25/36	03/01/2025	Paydown		9,690	15,809	11,538	8,799		891		891		9,690				169	08/25/2036	1.A FM
..02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.785% 08/25/36	03/25/2025	Paydown		2,583	4,213	1,685	1,555		1,027		1,027		2,583				36	08/25/2036	1.A FM
..02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23 6.000% 08/25/36	03/01/2025	Paydown		3,688	6,017	4,357	3,086		602		602		3,688				64	08/25/2036	1.A FM
..02147B-AH-8	Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8 6.000% 04/25/37	02/01/2025	Paydown			96	49	42		(42)		(42)						1	04/25/2037	1.A FM
..02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 4.935% 07/25/36	03/25/2025	Paydown		5,004	4,124	1,443	1,298		3,707		3,707		5,004				40	07/25/2036	1.A FM
..02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36	03/25/2025	Paydown				3,005	2,664	245	(2,909)		(2,664)						(64)	07/25/2036	6. FE
..02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36	03/01/2025	Paydown		42,296	38,149	25,814	19,372		22,924		22,924		42,296				497	05/25/2036	1.A FM
..02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15 5.145% 07/25/36	03/25/2025	Paydown			(206)	(69)	(61)		61		61						1	07/25/2036	1.A FM
..02147Q-AH-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8 6.000% 08/25/36	03/01/2025	Paydown		3,510	3,383	2,591	1,984		1,527		1,527		3,510				54	08/25/2036	1.A FM
..02147Q-AH-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8 6.000% 08/25/36	02/01/2025	Paydown		3,068	3,066	2,348	1,798		1,270		1,270		3,068				31	08/25/2036	1.C FM
..02147Q-AH-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8 6.000% 08/25/36	01/01/2025	Paydown		428	428	328	251		177		177		428				2	08/25/2036	1.G FM
..02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 5.135% 08/25/36	03/25/2025	Paydown		6,962	6,834	2,786	2,608		4,355		4,355		6,962				74	08/25/2036	1.A FM
..02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36	03/01/2025	Paydown		2,939	2,882	2,199	1,681		1,258		1,258		2,939				38	08/25/2036	1.A FM
..02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36	01/01/2025	Paydown		191	191	146	112		80		80		191				1	08/25/2036	1.D FM
..02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 4.835% 08/25/36	03/25/2025	Paydown		6,956	6,828	2,750	2,567		4,389		4,389		6,956				69	08/25/2036	1.A FM
..02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6 6.000% 08/25/36	03/01/2025	Paydown		9,625	10,242	8,699	9,391		235		235		9,625				109	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	03/01/2025	Paydown		34,737	36,960	27,787	30,567		4,170		4,170		34,737				392	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	02/01/2025	Paydown		24,189	26,195	25,623	26,594		(2,404)		(2,404)		24,189				247	08/25/2036	3.C FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	03/01/2025	Paydown		7,074	7,070	6,915	7,177		(103)		(103)		7,074				106	08/25/2036	4.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	03/01/2025	Paydown		3,821	4,066	4,045	4,224		(403)		(403)		3,821				43	08/25/2036	4.B FM
..02147R-AJ-9	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9 6.000% 08/25/36	03/01/2025	Paydown		71,011	75,557	67,930	70,829		182		182		71,011				802	08/25/2036	1.A FM
..02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 5.035% 04/25/36	03/25/2025	Paydown		11,873	11,873	4,533	4,438		7,434		7,434		11,873				66	04/25/2036	1.A FM
..02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1 6.000% 10/25/36	03/01/2025	Paydown		3,576	3,654	2,405	1,648		1,928		1,928		3,576				38	10/25/2036	1.A FM
..02147V-AD-3	Alternative Loan Trust 2006-25 CWALT 2006-25CB A4 6.000% 10/25/36	03/01/2025	Paydown		4,491	4,589	3,347	2,475		2,016		2,016		4,491				47	10/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	03/25/2025	Paydown		1,022	1,044	919	824		198		198		1,022				22	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	03/25/2025	Paydown		319	326	305	296		23		23		319				7	10/25/2036	4.A FM
..02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36	03/01/2025	Paydown		17,255	15,570	8,047	7,474		9,781		9,781		17,255				311	09/25/2036	1.A FM
..02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36	03/01/2025	Paydown		1,315	1,339	810	737		578		578		1,315				16	11/25/2036	1.A FM
..02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36	03/01/2025	Paydown		5,301	5,401	3,880	2,801		2,500		2,500		5,301				65	11/25/2036	1.A FM
..02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36	03/01/2025	Paydown		8,428	8,588	6,116	4,315		4,114		4,114		8,428				95	11/25/2036	1.A FM
..02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1 6.000% 11/25/36	03/01/2025	Paydown			1,226	1,012	813		(813)		(813)						9	11/25/2036	5.A FM
..02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 4.598% 03/25/47	03/01/2025	Paydown		6,199	6,199	4,761	5,255		944		944		6,199				26	03/25/2047	1.A FM
..02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37	03/01/2025	Paydown		14,028	13,299	11,704	11,253		2,775		2,775		14,028				137	04/25/2037	1.A FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	03/01/2025	Paydown		31,027	29,414	27,230	26,124		4,903		4,903		31,027				302	04/25/2037	3.A FM
..02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 4.935% 11/25/36	03/25/2025	Paydown		10,292	9,342	4,447	2,823		7,468		7,468		10,292				82	11/25/2036	1.A FM
..02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 5.035% 11/25/36	03/25/2025	Paydown		11,362	10,314	5,081	3,231		8,131		8,131		11,362				93	11/25/2036	1.A FM
..02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.885% 01/25/37	03/25/2025	Paydown			33,427	3,577	3,535		(3,535)		(3,535)						60	01/25/2037	1.A FM
..02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 5.068% 03/25/47	03/01/2025	Paydown		37,167	37,556	32,019	32,312		4,855		4,855		37,167				313	03/25/2047	1.A FM
..02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 5.092% 03/25/47	03/01/2025	Paydown		60,205	60,205	54,796	58,401		1,804		1,804		60,205				504	03/25/2047	1.A FM
..02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 5.085% 01/25/37	03/25/2025	Paydown		37,675	37,533	14,250	13,314		24,361		24,361		37,675				337	01/25/2037	1.A FM
..02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37	03/01/2025	Paydown		13,727	13,674	9,927	6,819		6,908		6,908		13,727				139	01/25/2037	1.A FM
..02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37	03/01/2025	Paydown		1,487	(1,227)	(864)	(644)		2,131		2,131		1,487				25	02/25/2037	1.A FM
..02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 5.750% 03/25/37	03/01/2025	Paydown		9,902	9,902	6,860	5,333		4,569		4,569		9,902				132	03/25/2037	1.A FM
..02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37	03/01/2025	Paydown		1,804	1,804	1,296	979		825		825		1,804				24	03/25/2037	1.A FM
..02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37	01/01/2025	Paydown			(12,878)	(9,530)	(7,470)		7,470		7,470							02/25/2037	2.B FM
..02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 5.475% 03/25/47	03/01/2025	Paydown		31,047	33,438	21,307	28,078		2,969		2,969		31,047				164	03/25/2047	1.A FM
..02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1 4.695% 03/25/47	03/25/2025	Paydown		16,563	16,563	9,544	9,194		7,369		7,369		16,563				104	03/25/2047	1.A FM
..02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2 5.800% 03/25/37	02/25/2025	Paydown				10	8	2	(10)		(8)						(1)	03/25/2037	6. *
..02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 4.161% 11/25/36	03/01/2025	Paydown		435	10,678	7,661	10,529		(10,094)		(10,094)		435				126	11/25/2036	5.A FM
..02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.161% 11/25/36	03/01/2025	Paydown		1,757	1,790	2,453	3,001	2	(1,246)		(1,244)		1,757				78	11/25/2036	6. FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37	03/01/2025	Paydown			2,261	1,474	1,109		(1,109)		(1,109)						43	04/25/2037	1.A FM
..02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37	01/01/2025	Paydown			(10)	(7)	(5)		5		5							04/25/2037	1.E FM
..02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37	03/01/2025	Paydown			4,308	2,917	1,562		2,747		2,747		4,308				71	04/25/2037	1.A FM
..02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.885% 04/25/37	03/25/2025	Paydown			4,490	3,040	1,092		3,398		3,398		4,490				61	04/25/2037	1.A FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	03/01/2025	Paydown			3,942	3,295	1,810		2,132		2,132		3,942				62	04/25/2037	3.B FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	01/01/2025	Paydown			260	(450)	(247)		507		507		260				1	04/25/2037	3.C FM
..02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 5.035% 05/25/37	03/25/2025	Paydown			13,524	4,612	4,497		(4,497)		(4,497)						265	05/25/2037	1.A FM
..02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47	03/01/2025	Paydown			2	1	1		(1)		(1)							06/25/2047	1.A FM
..02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.158% 06/25/37	03/01/2025	Paydown			1,523	1,542	1,288		229		229		1,523				8	06/25/2037	1.A FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.895% 08/25/37	03/25/2025	Paydown			85,782	85,170	76,933		2,035		2,035		85,782				676	08/25/2037	1.A FM
..02151A-AF-7	Alternative Loan Trust 2007-19 CWALT 2007-19 1A6 2.000% 08/25/37	02/01/2025	Paydown					2	60	(61)		(1)							08/25/2037	6. *
..02151A-AG-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A7 0.010% 08/25/37	02/25/2025	Paydown					116		(116)		(116)						7	08/25/2037	6. FE
..02151A-AQ-3	Alternative Loan Trust 2007-19 CWALT 2007-19 1A15 0.120% 08/25/37	02/25/2025	Paydown					1		(1)		(1)							08/25/2037	6. FE
..02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	03/01/2025	Paydown			24,133	14,729	12,940		(12,940)		(12,940)						390	08/25/2037	1.A FM
..02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	01/01/2025	Paydown			262	160	140		(140)		(140)						2	08/25/2037	1.D FM
..02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37	03/01/2025	Paydown			34,825	34,675	23,465		17,060		17,060		34,825				353	07/25/2037	1.A FM
..02151C-AE-6	Alternative Loan Trust 2007-15 CWALT 2007-15CB A5 5.750% 07/25/37	03/01/2025	Paydown			56,211	55,969	42,863		22,310		22,310		56,211				570	07/25/2037	1.A FM
..02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.835% 09/25/37	01/25/2025	Paydown			(140)	(41)	(40)		40		40							09/25/2037	1.A FM
..02151H-AC-9	Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3 5.750% 08/25/37	03/01/2025	Paydown			121	74	67		(67)		(67)						1	08/25/2037	1.A FM
..02151R-AA-1	Alternative Loan Trust 2007-0H CWALT 2007-0H2 A1A 4.815% 08/25/47	03/25/2025	Paydown			388,271	388,271	346,270		41,306		41,306		388,271				2,430	08/25/2047	1.A FM
..02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.835% 08/25/37	03/25/2025	Paydown			1,609	1,615	1,049		568		568		1,609				10	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	03/01/2025	Paydown			15,237	15,237	13,283		3,297		3,297		15,237				104	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	03/01/2025	Paydown			1,695	1,695	1,619		230		230		1,695				12	08/25/2037	4.B FM
..02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A 6.200% 04/25/44	03/01/2025	Paydown			9,658	9,658	9,174		(369)		(369)		9,658				74	04/25/2044	1.A FM
..02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.479% 10/25/34	03/01/2025	Paydown			123,681	123,681	106,599		884		884		123,681				868	10/25/2034	1.A FM
..02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34	03/01/2025	Paydown			71,179	71,179	70,289		1,957		1,957		71,179				493	10/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35	03/01/2025	Paydown		54,450	54,450	43,391	34,623		19,827		19,827		54,450				246	09/25/2035	1.A FM
..02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 4.625% 10/25/46	03/25/2025	Paydown		19,784	19,784	18,152	18,556		1,228		1,228		19,784				169	10/25/2046	1.A FM
..03072S-LV-5	Ameriquest Mortgage Securities AMSI 2003-11 M1 5.470% 11/25/33	03/25/2025	Paydown		23,487	23,487	22,552	23,186		301		301		23,487				231	11/25/2033	1.A FM
..03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 8.110% 07/25/34	03/25/2025	Paydown			(182)	(182)		(182)	182								1	07/25/2034	1.A FM
..03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 8.110% 07/25/34	01/27/2025	Paydown			(83)	(83)		(83)	83									07/25/2034	6. *
..040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 7.135% 09/25/33	03/25/2025	Paydown		176,293	176,293	169,414	173,964		2,329		2,329		176,293				935	09/25/2033	1.A FM
..04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 5.784% 04/15/33	03/17/2025	Paydown		20,885	20,885	20,777	20,753		132		132		20,885				264	04/15/2033	1.A FM
..04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 5.410% 10/25/34	03/25/2025	Paydown		93,166	93,166	87,615	90,337		2,829		2,829		93,166				249	10/25/2034	1.A FM
..04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 5.410% 12/25/34	03/25/2025	Paydown		16,263	16,263	14,511	15,467		796		796		16,263				117	12/25/2034	1.A FM
..04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 5.135% 06/25/34	03/25/2025	Paydown		53,879	53,879	49,632	52,388		1,491		1,491		53,879				614	06/25/2034	1.A FM
..05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.735% 03/25/37	03/25/2025	Paydown		211,173	211,173	79,184	77,237		133,936		133,936		211,173				575	03/25/2037	1.A FM
..05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.855% 04/25/37	03/25/2025	Paydown		11,619	11,619	10,506	10,969		650		650		11,619				95	04/25/2037	1.A FM
..05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.715% 04/25/37	03/25/2025	Paydown		12,856	12,856	11,590	12,098		758		758		12,856				103	04/25/2037	1.A FM
..05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.155% 01/21/38	03/01/2025	Paydown		25,592	25,592	22,036	21,839		3,753		3,753		25,592				165	01/21/2038	1.A FM
..05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37	03/01/2025	Paydown		21,563	41,596	43,097	42,888		(21,324)		(21,324)		21,563				414	07/26/2037	5.B FM
..05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 6.181% 01/26/36	03/01/2025	Paydown		7,801	7,801	7,373	7,917		(116)		(116)		7,801				95	01/26/2036	2.B FM
..05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37	03/01/2025	Paydown			(11,716)	(5,977)	(5,831)		5,831		5,831						74	07/26/2037	1.A FM
..05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.347% 12/26/35	03/01/2025	Paydown		188,898	190,552	169,964	169,817		19,081		19,081		188,898				932	12/26/2035	1.A FM
..05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	03/01/2025	Paydown		5,805	185,872	168,398	176,982		(171,177)		(171,177)		5,805				1,851	07/26/2037	1.A FM
..05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 4.953% 12/26/35	03/01/2025	Paydown		21,306	21,306	19,130	19,337		1,969		1,969		21,306				121	12/26/2035	1.A FM
..05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 5.373% 02/26/36	03/01/2025	Paydown		36,857	35,065	29,625	25,109		11,748		11,748		36,857				344	02/26/2036	1.A FM
..05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.356% 12/26/36	03/01/2025	Paydown		17,788	21,346	17,935	18,520		(732)		(732)		17,788				156	12/26/2036	1.A FM
..05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 6.450% 05/20/35	03/01/2025	Paydown		64,395	65,941	52,011	55,890		8,505		8,505		64,395				1,000	05/20/2035	1.A FM
..05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	03/01/2025	Paydown		2,836	2,836	2,501	2,337		499		499		2,836				26	02/26/2036	3.B FM
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 5.892% 10/26/35	03/01/2025	Paydown		1,450	1,450	1,390	1,457		(7)		(7)		1,450				21	10/26/2035	1.F FM
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 5.892% 10/26/35	02/01/2025	Paydown		3,279	3,279	3,144	3,296		(17)		(17)		3,279				24	10/26/2035	1.G FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 5.892% 10/26/35	03/01/2025	Paydown		106	106	106	108		(1)		(1)		106				1	10/26/2035	2.B FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 6.246% 02/28/36	03/04/2025	Paydown		10,189	15,941	11,465	10,864		(674)		(674)		10,189				165	02/28/2036	1.A FM
..05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 5.449% 07/26/35	03/01/2025	Paydown		11,287	11,287	11,072	11,135		153		153		11,287				103	07/26/2035	1.A FM
..05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.582% 09/27/36	03/01/2025	Paydown		192,193	194,189	186,054	185,146		7,047		7,047		192,193				2,502	09/27/2036	1.A FM
..05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.582% 09/27/36	01/01/2025	Paydown		687	687	659	655		32		32		687				(25)	09/27/2036	1.A FM
..05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.978% 12/27/34	03/01/2025	Paydown		17,552	17,552	16,029	16,042		1,510		1,510		17,552				143	12/27/2034	1.A FM
..05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 4.218% 11/27/36	03/03/2025	Paydown		68,926	74,227	68,289	79,871		(10,945)		(10,945)		68,926				517	11/27/2036	4.B FM
..05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 4.212% 09/28/36	03/01/2025	Paydown		25,509	25,509	24,585	24,937		572		572		25,509				179	09/28/2036	1.A FM
..05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 0.352% 11/27/37	02/01/2025	Paydown		56,929	56,929	43,541	42,748		14,182		14,182		56,929				186	11/27/2037	1.A FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	03/01/2025	Paydown		9,040	9,040	8,079	6,676		2,364		2,364		9,040				52	10/26/2035	4.B FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	03/01/2025	Paydown		12,053	12,053	10,749	9,202		2,851		2,851		12,053				69	10/26/2035	4.C FM
..05535D-AM-6	BlackRock Capital Finance LP BCF 1997-R1 WAC 2.102% 03/25/37	03/01/2025	Paydown		2,464	2,464	788	812		1,651		1,651		2,464				15	03/25/2037	1.A FM
..05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35	03/01/2025	Paydown		1,381	1,682	3	3		1,378		1,378		1,381				1	12/25/2035	1.A FM
..05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 6.144% 07/26/35	03/01/2025	Paydown		340,972	340,972	309,685	308,727		32,245		32,245		340,972				2,996	07/26/2035	1.A FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.304% 12/26/36	01/01/2025	Paydown		8,389	9,925	9,378	9,754		(1,365)		(1,365)		8,389				36	12/26/2036	1.C FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.304% 12/26/36	02/01/2025	Paydown		12,813	12,880	12,169	12,657		155		155		12,813				92	12/26/2036	1.D FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.304% 12/26/36	03/01/2025	Paydown		15,153	14,795	13,978	14,540		613		613		15,153				166	12/26/2036	1.E FM
..05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 31.324% 12/26/37	02/01/2025	Paydown			1,909	1,446	1,445		(1,445)		(1,445)						13	12/26/2037	2.A FM
..05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 31.324% 12/26/37	03/01/2025	Paydown		55,989	66,824	50,625	50,587		5,402		5,402		55,989				2,404	12/26/2037	2.B FM
..05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 5.160% 11/26/34	03/01/2025	Paydown		93,386	93,386	85,799	90,969		2,417		2,417		93,386				1,125	11/26/2034	1.A FM
..05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.855% 04/26/35	03/01/2025	Paydown		119,021	119,021	114,384	114,314		4,707		4,707		119,021				1,163	04/26/2035	1.A FM
..05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 4.217% 11/26/36	03/01/2025	Paydown		36,804	39,634	33,568	33,811		2,992		2,992		36,804				276	11/26/2036	1.A FM
..05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 5.076% 10/26/35	03/01/2025	Paydown		23,969	24,291	22,586	22,484		1,485		1,485		23,969				148	10/26/2035	1.A FM
..05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 0.000% 10/26/36	03/01/2025	Paydown		1,636	188,810	169,801	198,529		(196,893)		(196,893)		1,636				2,844	10/26/2036	4.A FM
..05539D-BZ-2	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7 4.818% 07/26/36	03/20/2025	Paydown		29,494	29,494	25,662	26,602		2,892		2,892		29,494				172	07/26/2036	1.A FM
..05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.304% 12/26/36	03/01/2025	Paydown		135,779	140,431	126,208	127,167		8,612		8,612		135,779				892	12/26/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.691% 02/26/36	03/01/2025	Paydown		280,212	279,931	261,943	275,757		4,456		4,456		280,212				1,527	02/26/2036	2.A FM
..05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.754% 04/26/37	03/01/2025	Paydown			895	750	770		(770)		(770)						5	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.138% 07/26/37	03/01/2025	Paydown		258,865	299,504	247,303	252,946		5,919		5,919		258,865				1,495	07/26/2037	3.C FM
..05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.138% 07/26/37	01/01/2025	Paydown			(35,101)	(28,983)	(44,589)		44,589		44,589						(448)	07/26/2037	3.C FM
..05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.973% 11/21/35	03/01/2025	Paydown		22,258	23,891	18,214	23,433		(1,175)		(1,175)		22,258				250	11/21/2035	4.B FM
..05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.631% 10/26/35	03/01/2025	Paydown		71,796	71,796	66,413	66,036		5,760		5,760		71,796				849	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 7.470% 09/26/36	03/01/2025	Paydown		44,786	45,102	41,315	43,655		1,131		1,131		44,786				562	09/26/2036	1.A FM
..05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.739% 01/26/36	03/01/2025	Paydown		31,783	29,808	28,114	28,403		3,381		3,381		31,783				273	01/26/2036	1.A FM
..05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 5.013% 01/26/36	03/01/2025	Paydown		122,350	122,350	120,668	122,639		(289)		(289)		122,350				902	01/26/2036	4.B FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	03/01/2025	Paydown		16,629	16,782	13,673	12,740		3,889		3,889		16,629				158	02/26/2036	3.B FM
..05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 1.021% 07/26/36	03/01/2025	Paydown		166,583	166,583	42,581	39,780		126,803		126,803		166,583				244	07/26/2036	1.A FM
..05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.675% 03/25/37	03/25/2025	Paydown			13,116	10,721		10,703	(10,703)									03/25/2037	1.A FM
..058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 5.202% 05/20/36	03/01/2025	Paydown		8,261	8,305	7,503	7,511		750		750		8,261				74	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 4.015% 05/20/36	03/01/2025	Paydown		7,209	7,248	4,931	5,786		1,423		1,423		7,209				48	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 4.015% 05/20/36	03/01/2025	Paydown		18,040	18,137	17,179	17,983		57		57		18,040				121	05/20/2036	4.B FM
..059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36	03/01/2025	Paydown		2,434	2,434	1,041	691		1,743		1,743		2,434				6	10/25/2036	1.A FM
..05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35	03/01/2025	Paydown		4,264	4,264	4,130	4,183		81		81		4,264				39	09/25/2035	1.A FM
..05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1 6.097% 11/20/34	03/01/2025	Paydown		71,206	71,206	69,159	71,848		(642)		(642)		71,206				1,009	11/20/2034	1.A FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.815% 11/25/35	03/25/2025	Paydown		94,625	112,503	60,913	111,973		(17,348)		(17,348)		94,625				2,371	11/25/2035	1.F FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.815% 11/25/35	02/25/2025	Paydown			2,217	1,200	2,206		(2,206)		(2,206)						20	11/25/2035	1.G FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.815% 11/25/35	01/25/2025	Paydown			2,218	1,201	2,208		(2,208)		(2,208)						10	11/25/2035	2.A FM
..05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.789% 03/20/35	03/01/2025	Paydown		32,203	33,522	32,051	33,012		(809)		(809)		32,203				441	03/20/2035	4.B FM
..05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 5.014% 05/20/35	03/20/2025	Paydown		5,641	6,181	5,593	5,613		28		28		5,641				51	05/20/2035	1.A FM
..05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1 6.065% 06/20/35	03/01/2025	Paydown		5,761	20,803	12,092	17,951		(12,190)		(12,190)		5,761				89	06/20/2035	5.B FM
..05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35	03/01/2025	Paydown				847	847		(847)		(847)						693	09/20/2035	6. *
..05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.424% 09/20/35	03/01/2025	Paydown		766	766	712	723		43		43		766				7	09/20/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35	03/01/2025	Paydown		8,782	10,698	8,772	8,898		(116)		(116)		8,782				97	12/25/2035	3.A FM
..05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	03/01/2025	Paydown		11,556	15,248	12,512	12,503		(946)		(946)		11,556				148	12/25/2035	1.A FM
..05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.621% 09/25/33	03/01/2025	Paydown		385	385	379	386		(1)		(1)		385				2	09/25/2033	1.A FM
..05949A-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.835% 01/25/37	03/25/2025	Paydown		13,251	13,984	10,384	10,532		2,719		2,719		13,251				154	01/25/2037	1.A FM
..05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 5.432% 05/25/35	03/01/2025	Paydown		4,394	4,636	4,475	4,432		(37)		(37)		4,394				42	05/25/2035	1.A FM
..05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 5.432% 06/25/35	03/01/2025	Paydown		83,633	84,922	76,089	74,849		8,784		8,784		83,633				459	06/25/2035	1.A FM
..05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 6.027% 01/25/35	03/01/2025	Paydown		5,268	5,268	5,126	5,208		61		61		5,268				46	01/25/2035	1.A FM
..05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 6.362% 07/25/35	03/01/2025	Paydown		4,836	5,079	4,714	4,902		(65)		(65)		4,836				51	07/25/2035	1.A FM
..05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 6.362% 07/25/35	03/01/2025	Paydown		9,256	9,720	9,404	9,474		(217)		(217)		9,256				97	07/25/2035	1.A FM
..05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.708% 09/25/35	03/01/2025	Paydown		42,828	43,542	39,721	39,367		3,461		3,461		42,828				281	09/25/2035	1.A FM
..05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.708% 09/25/35	03/01/2025	Paydown		10,106	10,274	9,967	9,943		163		163		10,106				66	09/25/2035	1.A FM
..05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.671% 11/25/35	03/01/2025	Paydown		16,522	16,743	15,538	16,197		325		325		16,522				223	11/25/2035	1.A FM
..05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.686% 01/25/36	03/01/2025	Paydown		1,199	1,298	1,143	1,136		63		63		1,199				12	01/25/2036	1.A FM
..05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 5.068% 02/25/36	03/01/2025	Paydown		4,028	4,399	3,992	4,014		15		15		4,028				37	02/25/2036	1.A FM
..05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 6.022% 06/20/36	03/01/2025	Paydown		108,270	108,739	97,679	99,945		8,325		8,325		108,270				920	06/20/2036	1.A FM
..05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3 7.200% 10/25/36	03/25/2025	Paydown															44	10/25/2036	6. *
..05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 6.530% 07/20/36	03/01/2025	Paydown		108,096	108,096	96,713	106,430		1,666		1,666		108,096				1,006	07/20/2036	1.A FM
..05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 5.195% 09/20/46	03/01/2025	Paydown		7,215	7,452	6,382	7,185		30		30		7,215				90	09/20/2046	3.C FM
..05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37	03/01/2025	Paydown		11,270	11,268	9,313	9,384		1,886		1,886		11,270				73	01/25/2037	1.A FM
..05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37	03/01/2025	Paydown		41,374	41,370	36,105	36,190		5,185		5,185		41,374				268	01/25/2037	1.A FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	03/01/2025	Paydown		1,426	3,070	2,554	2,578		(1,152)		(1,152)		1,426				31	01/25/2037	1.A FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	03/01/2025	Paydown		1,860	4,004	3,332	3,363		(1,503)		(1,503)		1,860				40	01/25/2037	1.A FM
..05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2 4.565% 03/25/37	03/25/2025	Paydown		111,676	85,996	75,506	77,718		33,958		33,958		111,676				610	03/25/2037	1.A FM
..05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37	03/01/2025	Paydown		431	6,890	6,567	6,587		(6,157)		(6,157)		431				69	03/25/2037	5.B FM
..05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36	03/01/2025	Paydown		4,358	5,196	4,858	4,999		(641)		(641)		4,358				41	10/25/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.806% 05/20/36	03/01/2025	Paydown		7,928	8,123	8,000	8,422		(494)		(494)		7,928				65	05/20/2036	3.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.806% 05/20/36	03/01/2025	Paydown		12,468	12,774	12,663	13,430		(962)		(962)		12,468				103	05/20/2036	3.B FM
..05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1 4.754% 02/20/47	03/20/2025	Paydown		4,229	4,229	3,760	3,865		364		364		4,229				34	02/20/2047	1.A FM
..05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1 4.869% 02/20/47	01/21/2025	Paydown			(23)													02/20/2047	6. *
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	02/01/2025	Paydown			5,292	4,337	4,337		(4,337)		(4,337)						48	05/25/2037	2.A FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	01/01/2025	Paydown		29,814	35,039	28,716	28,716		1,099		1,099		29,814				161	05/25/2037	2.B FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	03/01/2025	Paydown			5,565	4,561	4,561		(4,561)		(4,561)						76	05/25/2037	2.C FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	01/01/2025	Paydown		13,491	15,856	12,022	13,096		395		395		13,491				81	05/25/2037	2.A FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	02/01/2025	Paydown			2,395	1,816	1,978		(1,978)		(1,978)						24	05/25/2037	2.B FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	03/01/2025	Paydown			2,518	1,910	2,080		(2,080)		(2,080)						38	05/25/2037	2.C FM
..05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	03/01/2025	Paydown		5,898	14,017	11,835	11,881		(5,984)		(5,984)		5,898				140	03/25/2037	1.F FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	03/01/2025	Paydown		2,336	6,698	6,088	6,310		(3,975)		(3,975)		2,336				76	09/25/2037	3.C FM
..05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 5.460% 05/20/36	03/01/2025	Paydown		23,066	28,955	25,046	26,843		(3,777)		(3,777)		23,066				320	05/20/2036	1.A FM
..05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4 5.460% 05/20/36	03/01/2025	Paydown		1,528	1,918	1,678	1,819		(291)		(291)		1,528				25	05/20/2036	1.A FM
..05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.735% 11/26/35	03/01/2025	Paydown		75,614	75,614	66,673	67,019		8,595		8,595		75,614				778	11/26/2035	3.B FM
..05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.323% 05/26/35	03/01/2025	Paydown		49,190	49,190	45,562	47,020		2,170		2,170		49,190				403	05/26/2035	1.A FM
..05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6 5.158% 08/26/36	03/01/2025	Paydown		26,661	26,431	24,111	24,950		1,711		1,711		26,661				256	08/26/2036	1.A FM
..05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3 5.500% 02/26/35	03/01/2025	Paydown		30,913	30,913	27,512	29,500		1,413		1,413		30,913				248	02/26/2035	1.A FM
..05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.536% 08/26/35	03/01/2025	Paydown		125,254	125,254	107,124	108,047		17,207		17,207		125,254				1,328	08/26/2035	1.A FM
..05956Y-AD-0	Banc of America Funding 2012-R BAFC 2012-R2 1A4 4.843% 08/26/46	03/01/2025	Paydown		69,163	66,908	53,371	64,873		4,291		4,291		69,163				488	08/26/2046	1.A FM
..05956Y-AK-4	Banc of America Funding 2012-R BAFC 2012-R2 2A3 4.755% 10/26/36	03/01/2025	Paydown		509,373	543,418	472,230	558,815		(49,442)		(49,442)		509,373				2,652	10/26/2036	4.B FM
..05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 4.217% 11/26/36	03/01/2025	Paydown		18,387	19,801	15,470	19,942		1,555		1,555		18,387				138	11/26/2036	3.A FM
..05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2 3.503% 09/26/36	03/29/2025	Paydown		60,330	64,780	49,369	58,083		2,247		2,247		60,330				444	09/26/2036	3.A FM
..05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 0.745% 08/27/36	03/28/2025	Paydown		918,434	918,434	821,666	865,682		52,752		52,752		918,434				4,902	08/27/2036	1.A FM
..05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 3.926% 03/27/36	03/27/2025	Paydown		6,875	6,659	5,454	5,482		1,392		1,392		6,875				40	03/27/2036	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.697% 05/25/35	03/01/2025	Paydown		28,252	28,252	23,449	23,140		5,112		5,112		28,252				173	05/25/2035	1.A FM
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.697% 05/25/35	03/01/2025	Paydown		871	871	833	828		43		43		871				12	05/25/2035	2.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.697% 05/25/35	02/01/2025	Paydown		7,941	7,941	7,589	7,549		392		392		7,941				41	05/25/2035	2.C FM
.06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 A10 0.150% 04/10/28	03/10/2025	Paydown															151	04/10/2028	6. FE
..07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37	03/01/2025	Paydown		4,205	4,205	4,290	4,263		(58)		(58)		4,205				47	05/28/2037	1.A FM
..07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 25.200% 02/25/37	03/25/2025	Paydown		5,490	5,417	5,809	6,147		(657)		(657)		5,490				48	02/25/2037	5.A FM
..07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 5.116% 01/25/35	03/01/2025	Paydown		1,952	1,952	1,772	1,790		163		163		1,952				24	01/25/2035	1.A FM
..07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3 5.366% 04/25/34	03/01/2025	Paydown		17,880	17,880	15,189	15,110		2,770		2,770		17,880				192	04/25/2034	1.A FM
..07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A 7.010% 05/25/34	03/01/2025	Paydown		6,135	6,135	5,942	6,170		(35)		(35)		6,135				71	05/25/2034	1.A FM
..07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 5.140% 04/25/33	03/01/2025	Paydown		4,192	4,192	4,087	4,114		78		78		4,192				36	04/25/2033	1.A FM
..07384Y-PY-6	Bear Stearns Asset Backed Secu BSABS 2004-HE1 M2 6.385% 02/25/34	01/27/2025	Paydown		2,496	2,496	2,510	2,549		(52)		(52)		2,496				14	02/25/2034	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.915% 02/25/36	03/25/2025	Paydown		49,973	49,973	41,654	42,604		7,368		7,368		49,973				500	02/25/2036	1.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.915% 02/25/36	03/25/2025	Paydown		162	162	132	165		(3)		(3)		162				2	02/25/2036	2.B FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.915% 02/25/36	03/25/2025	Paydown		15,802	15,802	13,328	16,983		(1,181)		(1,181)		15,802				158	02/25/2036	4.A FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.915% 02/25/36	03/25/2025	Paydown		11,812	11,812	11,178	13,846		(2,034)		(2,034)		11,812				138	02/25/2036	4.C FM
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.915% 02/25/36	01/27/2025	Paydown		3,441	3,441	3,256	4,033		(592)		(592)		3,441				14	02/25/2036	5.A FM
..07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 5.519% 02/25/36	03/01/2025	Paydown		46,284	46,216	31,655	26,437		19,846		19,846		46,284				587	02/25/2036	1.A FM
..07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1 4.055% 03/25/36	03/01/2025	Paydown		65,636	65,647	52,234	52,298		13,339		13,339		65,636				264	03/25/2036	1.A FM
..07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M 5.420% 02/25/34	03/01/2025	Paydown		10,907	10,907	10,171	10,563		344		344		10,907				101	02/25/2034	1.A FM
..07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M 5.439% 03/25/34	03/01/2025	Paydown		11,793	11,793	10,555	11,154		640		640		11,793				108	03/25/2034	1.A FM
..07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.875% 04/25/36	03/25/2025	Paydown		32,048	32,649	20,885	21,468		10,580		10,580		32,048				185	04/25/2036	1.A FM
..07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1 5.190% 09/25/34	03/01/2025	Paydown		45,436	45,436	39,888	40,333		5,103		5,103		45,436				571	09/25/2034	1.A FM
..07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1 5.190% 04/25/35	03/01/2025	Paydown		38,739	38,739	34,299	33,832		4,907		4,907		38,739				330	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 2.312% 04/25/35	03/01/2025	Paydown			7,935	318	416		(416)		(416)						36	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 2.312% 04/25/35	03/01/2025	Paydown			2,476	529	567	11	(578)		(567)						11	04/25/2035	6. FM
..07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.318% 04/25/35	03/01/2025	Paydown		47,192	47,121	42,122	42,267		4,925		4,925		47,192				308	04/25/2035	1.A FM
..07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3 5.183% 03/25/35	03/01/2025	Paydown		57,853	57,853	55,741	56,365		1,487		1,487		57,853				512	03/25/2035	1.A FM
..07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.592% 04/25/35	03/01/2025	Paydown			22,487	5,023	5,289		(5,289)		(5,289)						188	04/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07386H-UL-3	Bear Stearns ALT-A Trust 2005- BALTA 2005-5 24A1 4.710% 07/25/35	03/25/2025	Nomura Sec International		700,290	1,077,369	839,275	873,566		63,818		63,818		937,384		(237,095)	(237,095)	16,086	07/25/2035	5.B FM
..07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 6.204% 09/25/35	03/01/2025	Paydown		81,447	81,447	67,975	67,890		13,557		13,557		81,447				974	09/25/2035	1.A FM
..07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 5.707% 09/25/35	03/01/2025	Paydown		9,228	9,228	3,745	2,928		6,300		6,300		9,228				117	09/25/2035	1.A FM
..07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1 4.975% 10/25/35	03/25/2025	Paydown		35,586	35,586	32,779	34,263		1,324		1,324		35,586				271	10/25/2035	1.A FM
..07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.975% 10/25/35	03/25/2025	Paydown		4,786	4,786	4,729	4,749		38		38		4,786				48	10/25/2035	1.A FM
..07386H-XN-6	Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1 4.955% 11/25/35	03/25/2025	Paydown		56,710	56,710	71,534	48,753		7,957		7,957		56,710				564	11/25/2035	1.A FM
..07386H-YW-5	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1 4.935% 01/25/36	03/25/2025	Paydown		27,935	27,925	24,288	21,932		6,003		6,003		27,935				245	01/25/2036	1.A FM
..07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1 5.563% 01/25/36	03/01/2025	Paydown		41,110	41,110	38,847	38,644		2,466		2,466		41,110				428	01/25/2036	1.A FM
..07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1 5.079% 01/25/36	03/01/2025	Paydown		332,572	332,572	304,091	303,375		29,197		29,197		332,572				2,815	01/25/2036	1.A FM
..07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 4.655% 05/25/37	03/25/2025	Paydown		9,653	9,653	8,206	8,423		1,230		1,230		9,653				77	05/25/2037	1.A FM
..073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1 4.052% 04/25/37	03/01/2025	Paydown		26,739	27,004	20,002	19,688		7,051		7,051		26,739				162	04/25/2037	1.A FM
..073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.831% 07/25/36	03/01/2025	Paydown		88,965	88,965	76,065	63,170		25,795		25,795		88,965				723	07/25/2036	4.C FM
..073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.831% 07/25/36	01/01/2025	Paydown		3,629	3,629	3,103	2,577		1,052		1,052		3,629				15	07/25/2036	5.A FM
..073871-BN-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1 4.485% 07/25/36	03/01/2025	Paydown		3,681	3,681	2,530	1,879		1,803		1,803		3,681				44	07/25/2036	1.A FM
..073875-AA-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1 4.775% 12/25/46	03/25/2025	Paydown		1,409	1,383	1,077	1,113		296		296		1,409				9	12/25/2046	1.A FM
..073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1 6.000% 09/25/35	03/01/2025	Paydown		83,448	83,448	83,016	82,982		466		466		83,448				1,022	09/25/2035	1.D FM
..073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4 8.674% 12/25/35	03/25/2025	Paydown		4,503	4,503	2,598	2,199		2,304		2,304		4,503				13	12/25/2035	1.A FM
..073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4 5.455% 12/25/35	03/25/2025	Paydown		71,177	71,177	67,001	47,978		23,199		23,199		71,177				598	12/25/2035	1.A FM
..073879-CD-8	Bear Stearns Asset Backed Secu BSABS 2004-HE5 M2 6.310% 07/25/34	03/25/2025	Paydown		45	45	42	45						45				1	07/25/2034	1.A FM
..073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2 6.235% 09/25/34	03/25/2025	Paydown		19,236	19,236	19,236	19,292		(57)		(57)		19,236				248	09/25/2034	1.A FM
..073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.680% 01/25/35	03/25/2025	Paydown		117,311	117,311	107,052	115,446		1,865		1,865		117,311				1,188	01/25/2035	1.A FM
..073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 5.110% 07/25/35	03/25/2025	Paydown		7,795	7,795	1,338	1,390		6,405		6,405		7,795					07/25/2035	1.A FM
..073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35	03/01/2025	Paydown		16,808	16,808	12,276	12,355		4,452		4,452		16,808				93	07/25/2035	1.A FM
..07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.491% 03/25/35	03/01/2025	Paydown		102,833	102,833	94,920	89,996		6,145		6,145		102,833				1,108	03/25/2035	1.A FM
..07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 5.100% 06/25/35	03/01/2025	Paydown		31,288	31,288	27,121	29,020		2,267		2,267		31,288				224	06/25/2035	1.A FM
..07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 5.100% 06/25/35	03/01/2025	Paydown		6,056	6,056	6,083	6,525		(469)		(469)		6,056				43	06/25/2035	4.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07387A-BL-8	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1 5.601% 08/25/35	03/01/2025	Paydown		159,559	159,559	147,524	141,552		18,007		18,007		159,559				1,926	08/25/2035	1.A FM
..07387A-BP-9	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3 6.190% 08/25/35	03/01/2025	Paydown		6,876	6,876	6,686	6,844		32		32		6,876				71	08/25/2035	1.A FM
..07387A-BR-5	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1 5.416% 08/25/35	03/01/2025	Paydown		25,771	25,771	23,564	23,365		2,406		2,406		25,771				249	08/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 7.080% 10/25/35	03/01/2025	Paydown		34,104	34,104	33,606	33,609		495		495		34,104				283	10/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 7.080% 10/25/35	03/01/2025	Paydown		2,397	2,397	2,410	2,411		(14)		(14)		2,397				20	10/25/2035	1.E FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 7.080% 10/25/35	03/01/2025	Paydown		17,817	17,817	17,942	17,940		(123)		(123)		17,817				148	10/25/2035	1.F FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 7.080% 10/25/35	03/01/2025	Paydown		24,597	24,597	24,905	25,055		(458)		(458)		24,597				204	10/25/2035	2.C FM
..07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1 5.871% 02/25/36	03/01/2025	Paydown			19,822	11,298	11,817		(11,817)		(11,817)						78	02/25/2036	1.A FM
..07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 6.530% 02/25/36	03/01/2025	Paydown		42,171	42,171	40,868	41,201		970		970		42,171				314	02/25/2036	1.A FM
..07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 6.530% 02/25/36	03/01/2025	Paydown		5,665	5,665	5,690	5,707		(42)		(42)		5,665				42	02/25/2036	1.F FM
..07387A-HC-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4 6.530% 02/25/36	03/01/2025	Paydown		24,876	49,635	12,223	11,924		12,952		12,952		24,876				438	02/25/2036	1.A FM
..07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 5.380% 12/25/35	03/25/2025	Paydown		174,748	174,748	123,800	104,958		69,791		69,791		174,748				1,355	12/25/2035	1.A FM
..07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1 6.250% 02/25/36	03/01/2025	Paydown		24,923	24,923	13,145	12,113		12,811		12,811		24,923				101	02/25/2036	1.A FM
..07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1 5.110% 02/25/36	03/25/2025	Paydown		616	578				616		616		616					02/25/2036	6. *
..073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1 4.321% 05/25/47	03/01/2025	Paydown		9,993	10,099	9,601	9,736		257		257		9,993				89	05/25/2047	1.A FM
..073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1 4.199% 05/25/47	03/01/2025	Paydown		28,993	29,769	27,283	27,196		1,796		1,796		28,993				208	05/25/2047	1.A FM
..073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1 6.815% 10/25/36	03/01/2025	Paydown		403	385	325	301		102		102		403				5	10/25/2036	1.A FM
..073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2 4.414% 10/25/36	03/01/2025	Paydown		59,300	61,148	51,404	52,357		6,943		6,943		59,300				319	10/25/2036	1.A FM
..073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.736% 07/25/36	03/01/2025	Paydown		28,788	28,788	20,308	22,630		6,158		6,158		28,788				150	07/25/2036	1.A FM
..073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.736% 07/25/36	01/01/2025	Paydown		15,007	15,007	13,269	13,251		1,757		1,757		15,007				45	07/25/2036	2.B FM
..073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.736% 07/25/36	03/01/2025	Paydown		13,781	13,781	12,184	12,167		1,613		1,613		13,781				106	07/25/2036	2.C FM
..073888-AR-0	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1 0.000% 07/25/36	03/01/2025	Paydown															5	07/25/2036	5.B FE
..073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B 6.000% 08/25/36	03/01/2025	Paydown		4,376	4,376	4,368	4,294		83		83		4,376				45	08/25/2036	1.A FM
..07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1 5.044% 07/25/36	03/01/2025	Paydown		1,697	2,099	1,674	1,708		(11)		(11)		1,697				17	07/25/2036	1.A FM
..07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.566% 07/25/36	03/01/2025	Paydown		118,164	126,815	105,118	105,363		12,801		12,801		118,164				943	07/25/2036	1.A FM
..07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.445% 07/25/36	03/01/2025	Paydown		210,234	213,290	194,761	194,741		15,493		15,493		210,234				1,345	07/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Bear Stearns Asset Backed Secu BSABS 2006-HE8																			
..07388J-AC-9	1A3 4.955% 10/25/36	03/25/2025	Paydown		1,737	1,737	1,680	1,686		52		52		1,737				15	10/25/2036	1.A FM
	Bear Stearns Asset Backed Secu BSABS 2006-SD4																			
..07389N-AA-3	1A1 6.421% 10/25/36	03/01/2025	Paydown		20,411	20,411	20,286	20,526		(115)		(115)		20,411				219	10/25/2036	1.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR3																			
..07400H-AR-4	2A2A 4.915% 11/25/36	03/25/2025	Paydown		6,002	6,002	3,376	3,786		2,216		2,216		6,002				33	11/25/2036	1.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR3																			
..07400H-AR-4	2A2A 4.915% 11/25/36	01/27/2025	Paydown		833	833	834	857		(24)		(24)		833				2	11/25/2036	4.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR3																			
..07400H-AR-4	2A2A 4.915% 11/25/36	03/25/2025	Paydown		1,039	1,039	1,040	1,069		(30)		(30)		1,039				8	11/25/2036	4.B FM
	Bear Stearns Mortgage Funding BSMF 2007-AR5																			
..07400N-AB-6	1A1G 4.755% 06/25/47	03/25/2025	Paydown		1,378	1,378	1,176	1,177		201		201		1,378				7	06/25/2047	1.A FM
	Bear Stearns Mortgage Funding BSMF 2007-AR5																			
..07400N-AD-2	1A2G 4.875% 06/25/47	03/25/2025	Paydown		5,698	5,698	4,620	4,766		932		932		5,698				38	06/25/2047	1.A FM
	Bear Stearns Mortgage Funding BSMF 2007-AR5																			
..07400N-AD-2	1A2G 4.875% 06/25/47	01/27/2025	Paydown		4,350	4,350	3,527	3,639		711		711		4,350				12	06/25/2047	1.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR2																			
..07401A-AA-5	1A1 4.835% 09/25/46	03/25/2025	Paydown		136,759	136,759	106,644	115,804		20,955		20,955		136,759				557	09/25/2046	1.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR2																			
..07401A-AE-7	1B1 4.990% 09/25/46	03/25/2025	Paydown			(635)													09/25/2046	6. *
	Bear Stearns Mortgage Funding BSMF 2006-AR2																			
..07401A-AZ-0	2B1 4.990% 09/25/46	01/27/2025	Paydown			(8)	(1)		(1)	1									09/25/2046	6. *
	Bear Stearns ARM Trust 2007-2 BSARM 2007-2																			
..07401E-AA-7	1A1 6.565% 12/25/46	03/01/2025	Paydown		190,562	190,559	162,691	161,290		29,273		29,273		190,562				2,099	12/25/2046	1.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR4																			
..07401J-AA-6	A1 4.855% 12/25/36	03/25/2025	Paydown		17,374	17,374	13,799	14,575		2,798		2,798		17,374				132	12/25/2036	1.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR1																			
..07401L-AB-9	1A2 4.935% 07/25/36	03/25/2025	Paydown		22,792	22,792	10,118	10,334		12,457		12,457		22,792				112	07/25/2036	1.A FM
	Bear Stearns Mortgage Funding BSMF 2006-AR1																			
..07401L-AS-2	2B1 5.035% 08/25/36	03/25/2025	Paydown			(44,363)												150	08/25/2036	6. *
	Bear Stearns Mortgage Funding BSMF 2007-AR1																			
..07401M-AG-6	2A3 4.835% 02/25/37	03/25/2025	Paydown		146,715	146,715	127,786	137,990		8,724		8,724		146,715				585	02/25/2037	1.A FM
	Bear Stearns Mortgage Funding BSMF 2007-AR3																			
..07401V-AB-7	1A2 4.615% 03/25/37	03/25/2025	Paydown		11,770	11,770	4,506	4,810		6,960		6,960		11,770				74	03/25/2037	1.A FM
	Bear Stearns Mortgage Funding BSMF 2007-AR3																			
..07401V-AP-6	21A1 4.735% 04/25/37	03/25/2025	Paydown		53,000	53,000	49,152	48,974		4,026		4,026		53,000				387	04/25/2037	1.A FM
	Bear Stearns Second Lien Trust BSSLT 2007-1																			
..07401W-AP-4	2A 4.875% 08/25/37	03/25/2025	Paydown		18,791	18,791	15,174	15,346		3,444		3,444		18,791				124	08/25/2037	1.A FM
	Bear Stearns Second Lien Trust BSSLT 2007-1																			
..07401W-BA-6	3A 4.875% 08/25/37	03/25/2025	Paydown		8,410	8,410	8,069	8,065		346		346		8,410				77	08/25/2037	1.A FM
	Bear Stearns Structured Produc BSSP 2007-R6																			
..07402F-AC-9	2A1 4.333% 12/26/46	03/01/2025	Paydown		13,471	13,516	11,727	11,490		1,981		1,981		13,471				86	12/26/2046	3.A FM
	Bear Stearns Structured Produc BSSP 2007-R6																			
..07402F-AC-9	2A1 4.333% 12/26/46	03/01/2025	Paydown		9,256	9,287	8,201	8,031		1,226		1,226		9,256				59	12/26/2046	3.B FM
	Bella Vista Mortgage Trust 200 BVMBS 2004-2																			
..07820Q-AY-1	A1 5.175% 02/25/35	03/24/2025	Cross Point Capital		771,847	1,198,986	721,725	640,540		(8,660)		(8,660)		631,880		139,967	139,967	11,509	02/25/2035	1.A FM
	Bella Vista Mortgage Trust 200 BVMBS 2004-2																			
..07820Q-AY-1	A1 5.175% 02/25/35	03/25/2025	Paydown		16,444	17,151	10,324	9,163		7,282		7,282		16,444				4,891	02/25/2035	1.A FM
	Bella Vista Mortgage Trust 200 BVMBS 2005-1																			
..07820Q-BQ-7	4A 6.366% 02/22/35	03/01/2025	Paydown		2,568	2,568	2,375	2,495		73		73		2,568				27	02/22/2035	1.A FM
	BellaVista Mortgage Trust 2005 BVMBS 2005-2																			
..07820Q-CD-5	2A1 4.931% 05/20/45	03/21/2025	Paydown		28,472	28,489	21,393	17,135		11,337		11,337		28,472				265	05/20/2045	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60	03/01/2025	Paydown		1,775	1,775	1,509	1,713		62		62		1,775				2	03/25/2060	1.A
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CES1 M1 7.010% 04/25/54	01/13/2025	ORIX Life - Custody		3,783,496	3,749,000	3,748,988	3,747,842		30		30		3,747,872		35,624	35,624	30,661	04/25/2054	2.B FE
12464Y-AA-7	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1 4.495% 04/25/37	03/25/2025	Paydown		57,534	57,534	35,938	35,938		21,596		21,596		57,534				134	04/25/2037	1.A FM
12464Y-AB-5	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2 4.605% 04/25/37	03/25/2025	Paydown		46,846	46,846	28,939	28,939		17,907		17,907		46,846				109	04/25/2037	1.A FM
12465M-AA-2	C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1 4.555% 11/25/36	03/25/2025	Paydown		23,795	23,795	10,820	10,820		12,975		12,975		23,795				58	11/25/2036	1.A FM
12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 4.655% 10/25/36	03/25/2025	Paydown		27,944	27,944	18,787	18,625		9,319		9,319		27,944				56	10/25/2036	1.A FM
12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 7.810% 01/25/33	03/25/2025	Paydown		22,466	23,489	21,473	21,595		871		871		22,466				85	01/25/2033	1.A FM
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.125% 08/25/35	03/25/2025	Paydown			(139)	(100)	(107)		107		107							08/25/2035	1.A FM
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 3.279% 02/25/37	03/25/2025	Paydown		78,424	78,424	28,921	27,037		51,387		51,387		78,424				107	02/25/2037	1.A FM
1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4 7.032% 12/25/36	03/01/2025	Paydown			58,788													12/25/2036	6. FE
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 6.235% 07/25/34	01/27/2025	Paydown			(99)	(83)	(87)		87		87							07/25/2034	1.A FM
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.855% 07/25/36	03/25/2025	Paydown		55,179	55,179	50,158	50,915		4,265		4,265		55,179				496	07/25/2036	1.A FM
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 1.515% 07/25/36	03/01/2025	Paydown				6,426	1,536	1,650	(3,186)		(1,536)						78	07/25/2036	6. FE
12543P-AP-8	CHL Mortgage Pass-Through Trus CWHL 2006-21 A14 6.000% 02/25/37	03/01/2025	Paydown			(175)	(111)	(91)		91		91						1	02/25/2037	4.B FM
12543P-AP-8	CHL Mortgage Pass-Through Trus CWHL 2006-21 A14 6.000% 02/25/37	02/01/2025	Paydown			1													02/25/2037	4.C FM
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 4.835% 04/25/37	03/25/2025	Paydown			(496)	(174)	(154)		154		154						3	04/25/2037	1.A FM
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4 6.000% 12/25/36	02/01/2025	Paydown		32,659	32,674	19,150	17,537		15,122		15,122		32,659				613	12/25/2036	1.A FM
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7 6.000% 12/25/36	02/01/2025	Paydown		33,915	33,931	19,887	18,207		15,708		15,708		33,915				637	12/25/2036	1.A FM
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	03/01/2025	Paydown			206	124	104		(104)		(104)						2	02/25/2037	1.E FM
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	02/01/2025	Paydown			(6)	(3)	(3)		3		3							02/25/2037	2.A FM
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	01/01/2025	Paydown		14,910	15,377	9,260	7,805		7,106		7,106		14,910				77	02/25/2037	2.C FM
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X 0.080% 02/25/37	03/01/2025	Paydown															1	02/25/2037	6. FE
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7 5.850% 03/25/37	03/01/2025	Paydown		9,142	7,822	4,407	3,523		5,619		5,619		9,142				134	03/25/2037	1.A FM
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16 6.000% 03/25/37	03/01/2025	Paydown		3,833	3,279	1,562	1,370		2,463		2,463		3,833				58	03/25/2037	1.A FM
12544T-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A4 5.750% 06/25/37	02/01/2025	Paydown		30,541	30,554	22,083	15,838		14,703		14,703		30,541				276	06/25/2037	1.A FM
12544T-AM-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A12 5.500% 06/25/37	02/01/2025	Paydown		6,092	6,095	4,319	3,035		3,057		3,057		6,092				53	06/25/2037	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37	03/01/2025	Paydown			1													05/25/2037	2.A FM
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37	02/01/2025	Paydown		9,311	25,513	18,797	13,534		(4,223)		(4,223)		9,311				291	05/25/2037	2.B FM
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6 5.750% 07/25/37	01/01/2025	Paydown			(846)	(546)	(458)		458		458							07/25/2037	3.A FM
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37	03/01/2025	Paydown		7,064	9,232	7,983	8,036		(972)		(972)		7,064				72	01/25/2037	1.A FM
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37	03/01/2025	Paydown		6,630	8,665	7,492	7,542		(912)		(912)		6,630				67	01/25/2037	1.A FM
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36	03/01/2025	Paydown		13,015	17,444	15,617	15,716		(2,700)		(2,700)		13,015				183	11/25/2036	1.A FM
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37	03/01/2025	Paydown		5,882	6,049	3,344	3,343		2,539		2,539		5,882					05/25/2037	1.A FM
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37	03/01/2025	Paydown		9,461	15,344	13,944	14,324		(4,862)		(4,862)		9,461				178	03/25/2037	3.C FM
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	03/01/2025	Paydown		830,103	830,103	830,087			16		16		830,103				5,376	10/25/2069	1.F Z
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45	03/01/2025	Paydown				99	99		(99)		(99)						271	05/25/2045	1.F FE
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58	03/01/2025	Paydown			4,469	4,469	4,232	237	(4,469)		(4,232)						70	07/25/2058	6. *
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS 0.000% 07/25/49	03/03/2025	Paydown															17	07/25/2049	6. *
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50	03/01/2025	Paydown		103,352	103,352	96,738	97,497		5,855		5,855		103,352				575	02/25/2050	1.A
126378-AY-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-1 4A1 6.500% 02/25/37	03/01/2025	Paydown			49,147	4,423	4,573		(4,573)		(4,573)						89	02/25/2037	1.A FM
126379-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2 4.835% 06/25/37	03/25/2025	Paydown		67	67				67		67		67					06/25/2037	6. *
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	03/01/2025	Paydown			(10,587)	(4)	(4)		4		4						1	03/25/2038	6. *
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 4.685% 04/25/37	03/25/2025	Paydown		606	606	344	330		276		276		606				5	04/25/2037	1.A FM
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37	03/25/2025	Paydown				56	56		(56)		(56)						4	04/25/2037	6. *
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 6.631% 10/26/35	03/01/2025	Paydown		148,243	148,243	140,288	139,912		8,330		8,330		148,243				1,752	10/26/2035	1.A FM
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1 0.010% 05/26/36	03/01/2025	Paydown			468													05/26/2036	6. *
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 3.192% 10/26/37	03/01/2025	Paydown		95,932	95,932	64,752	64,634		31,298		31,298		95,932				284	10/26/2037	1.A FM
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 3.192% 10/26/37	02/20/2025	AARE Surplus AAM		534,872	819,152	614,090	622,358		(797)		(797)		621,560		(86,688)	(86,688)	7,034	10/26/2037	1.A FM
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37	03/01/2025	Paydown		446	571				446		446		446				9	10/25/2037	1.A FM
126401-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65	03/01/2025	Paydown		432,968	432,968	399,630	404,621		28,347		28,347		432,968				1,822	05/25/2065	1.A FE
126405-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60	03/01/2025	Paydown				38,600	38,005		(38,005)		(38,005)						2,064	01/25/2060	6. *
126405-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.534% 01/25/60	02/01/2025	Paydown				33,484	29,791		(29,791)		(29,791)						1,486	01/25/2060	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126405-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	03/25/2025	Paydown				39	38	2	(39)		(37)							01/25/2060	6. *
126405-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	02/19/2025	Redemption 0.0000		381		381	366	15			15		381					01/25/2060	6. *
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35	03/01/2025	Paydown		56,509	102,331	68,066	65,333		(8,823)		(8,823)		56,509				1,279	10/26/2035	1.A FM
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3 5.309% 06/25/36	03/25/2025	Citigroup		3,271,736	4,333,426	3,678,704	3,708,139		82,380		82,380		3,790,519		(518,783)	(518,783)	73,321	06/25/2036	2.C FM
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3 5.309% 06/25/36	01/01/2025	Paydown		13,785	13,785	11,703	11,796		1,989		1,989		13,785				61	06/25/2036	2.A FM
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3 5.309% 06/25/36	03/01/2025	Paydown		28,994	28,994	24,613	24,810		4,184		4,184		28,994				317	06/25/2036	2.C FM
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 6.480% 06/26/36	03/01/2025	Paydown		199,052	199,052	191,826	190,948		8,104		8,104		199,052				2,177	06/26/2036	1.A FM
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37	03/01/2025	Paydown		22,179	22,179	21,894	22,063		116		116		22,179				121	03/27/2037	1.A FM
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.630% 11/27/35	03/01/2025	Paydown		78,839	78,839	74,025	72,127		6,711		6,711		78,839				612	11/27/2035	1.A FM
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 4.285% 02/27/47	03/01/2025	Paydown		30,768	30,779	26,836	27,068		3,700		3,700		30,768				234	02/27/2047	4.B FM
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.485% 07/28/36	03/01/2025	Paydown		18,187	18,187	11,452	9,871		8,316		8,316		18,187				216	07/28/2036	1.A FM
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.485% 07/28/36	03/06/2025	Paydown		12,125	12,125	6,185			5,940		5,940		12,125				59	07/28/2036	1.A FM
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2 3.192% 10/27/37	03/01/2025	Paydown		101,932	101,932	74,650	75,524		26,408		26,408		101,932				311	10/27/2037	1.A FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.541% 02/27/37	03/01/2025	Paydown		73,945	114,558	97,961	99,834		(25,889)		(25,889)		73,945				478	02/27/2037	1.A FM
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35	03/01/2025	Paydown		18,177	18,177	16,279	16,084		2,093		2,093		18,177				140	09/27/2035	1.A FM
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.566% 07/27/36	03/01/2025	Paydown		207,958	222,753	184,610	182,842		25,116		25,116		207,958				1,323	07/27/2036	1.A FM
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 2AC 0.000% 03/27/47	03/03/2025	Paydown						10	(10)									03/27/2047	6. *
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.858% 06/26/36	03/01/2025	Paydown		3,308	3,308	2,909	2,745		563		563		3,308				41	06/26/2036	1.G FM
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.858% 06/26/36	02/01/2025	Paydown		3,746	3,746	3,295	3,109		637		637		3,746				31	06/26/2036	2.A FM
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.858% 06/26/36	01/01/2025	Paydown		3,101	3,101	2,727	2,573		527		527		3,101				13	06/26/2036	2.B FM
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 3.192% 10/26/37	03/01/2025	Paydown		21,588	21,588	15,538	15,700		5,889		5,889		21,588				66	10/26/2037	1.A FM
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43	03/01/2025	Paydown				10	10		(10)		(10)						20	03/25/2043	1.A FE
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.471% 03/25/43	03/01/2025	Paydown				77	77		(77)		(77)						145	03/25/2043	1.A FE
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43	03/01/2025	Paydown				20	20		(20)		(20)						39	04/25/2043	1.F FE
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14 0.231% 07/25/28	03/01/2025	Paydown				1	1		(1)		(1)						206	07/25/2028	1.A FE
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28	03/01/2025	Paydown				3,841	3,841		(3,841)		(3,841)						633	07/25/2028	1.F FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1 0.043% 08/25/43	03/01/2025	Paydown				1	1		(1)		(1)						37	08/25/2043	1.A FE
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44	03/01/2025	Paydown				20	20		(20)		(20)						39	04/25/2044	1.F FE
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35	03/01/2025	Paydown		33,039	33,039	32,138	32,399		640		640		33,039				157	12/27/2035	1.A FM
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44	03/01/2025	Paydown				10	10		(10)		(10)						20	07/25/2044	1.F FE
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44	03/01/2025	Paydown				3	3		(3)		(3)						4	12/25/2044	1.A FE
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6 0.500% 12/25/44	03/01/2025	Paydown															1	12/25/2044	1.A FE
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44	03/01/2025	Paydown				15	15		(15)		(15)						30	12/25/2044	1.F FE
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5 0.392% 01/25/45	03/01/2025	Paydown				12	12		(12)		(12)						36	01/25/2045	1.A FE
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45	03/01/2025	Paydown				20	20		(20)		(20)						38	01/25/2045	1.F FE
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30	03/03/2025	Paydown				49,688	49,688		(49,688)		(49,688)							04/27/2030	6. *
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45	03/01/2025	Paydown				6	6		(6)		(6)						17	02/25/2045	1.A FE
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45	03/01/2025	Paydown				56	56		(56)		(56)						106	02/25/2045	1.F FE
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3 0.301% 03/25/45	03/01/2025	Paydown				12	12		(12)		(12)						132	03/25/2045	1.A FE
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45	03/01/2025	Paydown				13	13		(13)		(13)						25	03/25/2045	1.F FE
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.393% 11/25/45	03/01/2025	Paydown				7	7		(7)		(7)						25	11/25/2045	1.A FE
12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30	03/01/2025	Paydown				14	14		(14)		(14)							10/25/2030	1.A FE
12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57	03/01/2025	Paydown		1,476	1,476	1,284	1,276		199		199		1,476				10	08/01/2057	1.A FE
12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS 0.000% 08/01/57	03/01/2025	Paydown															25	08/01/2057	6. *
12653T-CB-5	CSMC 2018-J1 CSMC 2018-J1 AIOS 0.010% 02/25/48	03/01/2025	Paydown			7,738,653												72	02/25/2048	6. *
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57	03/01/2025	Paydown			587	558	559		(559)		(559)						4	09/25/2057	1.A Z
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47	02/03/2025	Paydown		559,814	559,814	566,028	564,081		(4,267)		(4,267)		559,814				6,564	07/25/2047	2.A Z
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47	02/18/2025	Various		33,803,858	33,231,407	33,600,314	33,484,695		(20,980)		(20,980)		33,463,715		340,143	340,143	567,459	07/25/2047	2.A Z
12657P-AC-9	CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47	03/03/2025	Paydown			(56,973)	(9,676)	(17,130)		17,130		17,130							07/25/2047	2.A Z
12657X-AJ-7	CSMC 2021-JR1 Trust CSMC 2021-JR1 SA 0.000% 09/27/66	02/01/2025	Paydown			4,701												43	09/27/2066	6. *
12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61	03/03/2025	Paydown			6,304	4,894	4,751	143	(4,894)		(4,751)						122	10/27/2061	6. *
12659A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS 0.200% 10/25/61	03/01/2025	Paydown															767	10/25/2061	6. *

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12660K-AC-5	CSMC 2021-RPL1 Trust CSMC 2021-RPL1 A1 4.077% 09/27/60	03/01/2025	Paydown		1,467	1,467	1,218	1,292		175		175		1,467				13	09/27/2060	6. *
..12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67	03/01/2025	Paydown				406	374		(374)		(374)						32	03/25/2067	6. *
..12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67	03/03/2025	Paydown				35,506	35,506		(35,506)		(35,506)						516	03/25/2067	6. *
..12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS 0.040% 07/25/56	03/01/2025	Paydown				2,021	1,997		(1,997)		(1,997)						100	07/25/2056	6. *
..12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66	03/24/2025	Cross Point Capital		6,834,928	10,051,365	1,451,158	1,938,174		109,063		109,063		2,047,237		4,787,691	4,787,691	101,925	10/25/2066	2.A Z
..12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66	03/03/2025	Paydown		230,925	115,650	16,697	22,301		208,625		208,625		230,925				2,118	10/25/2066	2.A Z
..12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.810% 05/25/37	03/25/2025	Paydown			(44,973)	(33,944)	(34,339)	(1,220)	35,559		34,339						21	05/25/2037	6. FM
..12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.293% 10/25/46	02/01/2025	Paydown		244,616	243,084	234,721	254,223		(9,607)		(9,607)		244,616				1,190	10/25/2046	3.B FM
..12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.293% 10/25/46	03/01/2025	Paydown		123,541	127,725	123,332	133,578		(10,037)		(10,037)		123,541				1,046	10/25/2046	3.C FM
..126670-AF-5	CWABS Asset-Backed Certificate CWL 2005-10 AF6 4.128% 02/25/36	03/01/2025	Paydown		118	118	115	118						118				1	02/25/2036	1.A FM
..126670-CK-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36	03/01/2025	Paydown		33,015	33,015	24,941	30,068		2,947		2,947		33,015				254	02/25/2036	1.A FM
..126670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A 6.662% 02/20/36	03/01/2025	Paydown		3,538	13,375	12,137	13,344		(9,806)		(9,806)		3,538				78	02/20/2036	5.A FM
..126670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2 4.990% 08/25/36	02/25/2025	Paydown			(7,546)	(6,265)	(6,315)		6,315		6,315						27	08/25/2036	1.A FM
..126671-6K-7	CWABS Inc Asset-Backed Certifi CWL 2004-5 M1 5.290% 08/25/34	03/25/2025	Paydown		34,097	34,097	32,544	34,630		(533)		(533)		34,097				304	08/25/2034	1.A FM
..126671-Z3-3	CWABS Inc Asset-Backed Certifi CWL 2004-1 M2 5.260% 03/25/34	03/25/2025	Paydown		21,923	21,923	20,429	23,046		(1,123)		(1,123)		21,923				127	03/25/2034	1.A FM
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.185% 11/25/35	03/25/2025	Paydown			4,399	2,672	2,763		(2,763)		(2,763)						50	11/25/2035	1.A FM
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.185% 11/25/35	03/25/2025	Paydown			1,371	1,161	1,172		(1,172)		(1,172)						15	11/25/2035	4.A FM
..126673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2 4.048% 10/25/34	03/01/2025	Paydown		72,021	72,021	71,635	71,393		629		629		72,021				485	10/25/2034	1.A FM
..126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-O 2A 4.714% 02/15/34	03/17/2025	Paydown		1,960	1,960	1,391	1,486		473		473		1,960				15	02/15/2034	1.A FM
..126673-XE-7	CWABS Asset-Backed Certificate CWL 2005-1 MV8 6.535% 07/25/35	02/20/2025	AARE Surplus AAM		186,009	238,000	188,678	190,347		652		652		190,999		(4,990)	(4,990)	1,987	07/25/2035	4.B FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.335% 08/25/35	03/25/2025	Paydown			20	10	12		(12)		(12)							08/25/2035	1.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.335% 08/25/35	01/27/2025	Paydown			3	2	2		(2)		(2)							08/25/2035	4.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.335% 08/25/35	03/25/2025	Paydown			3	2	2		(2)		(2)							08/25/2035	4.B FM
..12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7 5.500% 02/25/35	03/01/2025	Paydown		89,510	89,510	83,872	83,929		5,582		5,582		89,510				823	02/25/2035	1.A FM
..12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 4.885% 03/01/38	03/25/2025	Paydown		28,156	28,415	19,355	19,353		8,802		8,802		28,156				198	03/01/2038	1.A FM
..12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 4.885% 03/01/38	03/25/2025	Paydown		22,820	23,031	15,775	15,735		7,086		7,086		22,820				161	03/01/2038	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	03/01/2025	Paydown		68,263	68,256	64,375	61,771		6,493		6,493		68,263				625	04/25/2035	2.C FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	03/01/2025	Paydown		143	143	139	127		16		16		143				2	04/25/2035	1.C FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	01/01/2025	Paydown		39	39	38	35		4		4		39					04/25/2035	1.D FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	03/01/2025	Paydown		2,187	2,186	2,143	1,964		223		223		2,187				30	04/25/2035	2.A FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	02/01/2025	Paydown		8,218	8,218	8,057	7,384		834		834		8,218				65	04/25/2035	2.B FM
..12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7 5.500% 04/25/35	03/01/2025	Paydown		28,636	28,633	25,429	23,815		4,821		4,821		28,636				262	04/25/2035	1.A FM
..12667F-5W-1	Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1 4.835% 04/25/35	03/25/2025	Paydown		67,519	67,519	52,920	52,920		14,599		14,599		67,519				353	04/25/2035	1.A FM
..12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7 4.935% 04/25/35	03/25/2025	Paydown		43,503	42,215	23,649	18,030		25,473		25,473		43,503				524	04/25/2035	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.753% 04/25/34	03/01/2025	Paydown			19,484	6,235	7,164		(7,164)		(7,164)						266	04/25/2034	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.753% 04/25/34	03/01/2025	Paydown			6,075	5,164	5,190		(5,190)		(5,190)						83	04/25/2034	5.B FM
..12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.701% 09/25/34	03/01/2025	Paydown		168,735	168,735	164,431	164,426		4,309		4,309		168,735				1,423	09/25/2034	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	03/01/2025	Paydown		41,772	41,774	41,345	42,444		(672)		(672)		41,772				438	02/25/2035	2.C FM
..12667F-SR-7	Alternative Loan Trust 2004-J8 CWALT 2004-J8 M 5.500% 09/25/34	03/01/2025	Paydown			17,785	2	2		(2)		(2)							09/25/2034	6. FM
..12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34	03/01/2025	Paydown		38,474	38,474	33,307	33,103		5,371		5,371		38,474				409	12/25/2034	1.A FM
..12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7 5.500% 03/25/35	03/01/2025	Paydown		93,384	92,702	83,848	82,915		10,469		10,469		93,384				903	03/25/2035	1.A FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	03/01/2025	Paydown		11,064	11,113	8,904	8,338		2,726		2,726		11,064				129	09/25/2035	2.C FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	01/01/2025	Paydown		13,600	13,875	11,117	10,410		3,190		3,190		13,600				64	09/25/2035	3.A FM
..12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.095% 10/25/35	03/25/2025	Paydown		24,895	24,895	18,261	16,580		8,314		8,314		24,895				207	10/25/2035	1.A FM
..12667G-5G-4	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1 5.500% 10/25/35	03/01/2025	Paydown		112,078	202,957	137,884	128,842		(16,765)		(16,765)		112,078				2,538	10/25/2035	1.A FM
..12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1 4.275% 10/25/35	01/01/2025	Paydown		10,747	10,747	9,493	9,906		841		841		10,747				38	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	03/01/2025	Paydown		10,887	11,108	9,292	8,054		2,833		2,833		10,887				99	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	03/01/2025	Paydown		1,385	1,335	1,263	1,072		313		313		1,385				20	10/25/2035	3.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	02/01/2025	Paydown		5,019	5,199	4,919	4,173		846		846		5,019				38	10/25/2035	3.B FM
..12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2 5.500% 10/25/35	03/01/2025	Paydown		1,333	1,360	1,258	1,187		146		146		1,333				12	10/25/2035	4.C FM
..12667G-7G-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13 4.800% 10/25/35	03/25/2025	Paydown				89	89		(89)		(89)						4	10/25/2035	5.B FE
..12667G-7H-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14 5.500% 10/25/35	03/01/2025	Paydown		19,171	19,559	16,807	14,764		4,407		4,407		19,171				167	10/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8 5.500% 05/25/35	03/01/2025	Paydown		7,489	7,489	6,862	6,619		870		870		7,489				63	05/25/2035	1.A FM
12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 4.985% 05/25/35	03/25/2025	Paydown		229,097	246,923	182,505	182,505		46,592		46,592		229,097				1,462	05/25/2035	1.A FM
12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 4.935% 05/25/35	03/25/2025	Paydown		35,158	35,158	28,684	29,079		6,079		6,079		35,158				325	05/25/2035	1.A FM
12667G-H8-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1 5.135% 07/25/35	03/25/2025	Paydown		3,240	3,240	2,282	2,000		1,240		1,240		3,240				28	07/25/2035	1.A FM
12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3 5.500% 07/25/35	03/01/2025	Paydown		816	816	638	560		256		256		816				8	07/25/2035	1.A FM
12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.935% 06/25/35	03/25/2025	Paydown		2,855	2,850	2,073	2,051		804		804		2,855				24	06/25/2035	1.A FM
12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2 6.035% 08/25/35	03/01/2025	Paydown		15,013	15,013	13,854	13,657		1,357		1,357		15,013				123	08/25/2035	1.A FM
12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35	03/01/2025	Paydown			37	22	21		(21)		(21)							06/25/2035	1.A FM
12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35	02/01/2025	Paydown			454	277	263		(263)		(263)						3	06/25/2035	1.B FM
12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35	01/01/2025	Paydown			29	18	17		(17)		(17)							06/25/2035	1.F FM
12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4 4.915% 06/25/35	03/25/2025	Paydown		54,808	54,808	50,487	50,208		4,600		4,600		54,808				372	06/25/2035	1.A FM
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.955% 07/25/35	03/25/2025	Paydown		151,457	151,457	135,644	135,379		16,078		16,078		151,457				1,027	07/25/2035	1.A FM
12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6 5.500% 08/25/35	03/01/2025	Paydown		2,163	2,133	1,294	1,234		929		929		2,163				19	08/25/2035	1.A FM
12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6 5.500% 07/25/35	03/01/2025	Paydown		5,091	5,095	4,488	3,843		1,248		1,248		5,091				46	07/25/2035	1.A FM
12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B 5.945% 07/20/35	03/01/2025	Paydown		259,355	259,368	174,589	184,362		74,993		74,993		259,355				1,243	07/20/2035	1.A FM
12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5 4.935% 07/25/35	03/25/2025	Paydown		2,279	2,279	1,732	1,729		549		549		2,279				19	07/25/2035	1.A FM
12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A 5.055% 08/25/35	03/25/2025	Paydown		245,954	170,070	145,943	153,017		92,937		92,937		245,954				1,945	08/25/2035	1.A FM
12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	03/01/2025	Paydown		43,875	43,484	41,527	40,125		3,749		3,749		43,875				391	08/25/2035	3.B FM
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 4.935% 09/25/35	03/25/2025	Paydown		16,166	16,166	10,699	8,353		7,814		7,814		16,166				109	09/25/2035	1.A FM
12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11 4.835% 09/25/35	03/25/2025	Paydown		13,785	13,785	9,420	7,227		6,558		6,558		13,785				91	09/25/2035	1.A FM
12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 4.835% 08/25/35	03/25/2025	Paydown		10,118	10,135	5,243	5,098		5,020		5,020		10,118				83	08/25/2035	1.A FM
12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 5.185% 08/25/35	03/25/2025	Paydown		35,071	35,157	22,351	21,688		13,383		13,383		35,071				322	08/25/2035	1.A FM
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 4.995% 08/25/35	03/25/2025	Paydown		119,931	119,931	109,728	109,715		10,216		10,216		119,931				1,122	08/25/2035	1.A FM
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.780% 05/25/37	03/25/2025	Paydown			(92,994)	(31,618)	(39,278)		39,278		39,278						(14)	05/25/2037	1.A FM
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.780% 05/25/37	02/25/2025	Paydown			4,673	1,589	1,974		(1,974)		(1,974)						29	05/25/2037	1.A FM
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 5.035% 01/25/36	03/25/2025	Paydown		28,969	28,969	25,631	25,001		3,969		3,969		28,969				168	01/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1 4.975% 02/25/36	03/25/2025	Paydown		116,942	71,821	57,956	58,412		58,530		58,530		116,942				1,181	02/25/2036	1.A FM
..12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15 5.500% 12/25/35	03/01/2025	Paydown		23,932	24,391	19,255	19,926		4,005		4,005		23,932				217	12/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	03/01/2025	Paydown		41,058	41,889	32,924	28,681		12,377		12,377		41,058				357	10/25/2035	1.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	03/01/2025	Paydown		5,820	5,629	5,206	4,475		1,345		1,345		5,820				64	10/25/2035	3.A FM
..12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	01/01/2025	Paydown		3,673	4,057	3,753	3,225		448		448		3,673				19	10/25/2035	3.B FM
..12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1 5.135% 11/25/35	03/25/2025	Paydown		2,895	2,895	1,751	1,675		1,219		1,219		2,895				25	11/25/2035	1.A FM
..12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 5.074% 11/20/35	03/20/2025	Paydown		149,485	149,485	135,640	138,733		10,752		10,752		149,485				1,418	11/20/2035	1.A FM
..12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 5.034% 11/20/35	03/20/2025	Paydown		32,000	32,000	26,616	27,703		4,297		4,297		32,000				205	11/20/2035	1.A FM
..12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 5.034% 11/20/35	02/20/2025	AARE Surplus AAM		763,217	886,589	841,659	841,866		503		503		842,369		(79,153)	(79,153)	5,983	11/20/2035	1.A FM
..12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1 4.835% 11/25/35	03/25/2025	Paydown		17,870	17,907	12,553	10,346		7,523		7,523		17,870				166	11/25/2035	1.A FM
..12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1 5.895% 11/25/35	03/25/2025	Paydown		20,406	20,406	18,109	18,143		2,263		2,263		20,406				149	11/25/2035	1.A FM
..12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2 6.726% 11/25/35	03/01/2025	Paydown		5,795	5,936	4,867	6,266		(471)		(471)		5,795				44	11/25/2035	5.A FM
..12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 5.214% 11/25/35	03/25/2025	Paydown		392	392	91	191	222	(21)		201		392				3	11/25/2035	6. FM
..12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7 5.500% 11/25/35	03/01/2025	Paydown			(2,908)	(2,321)	(1,622)		1,622		1,622						1	11/25/2035	1.A FM
..12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10 5.935% 11/25/35	03/25/2025	Paydown		38,933	39,015	29,903	25,247		13,686		13,686		38,933				444	11/25/2035	1.A FM
..12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3 6.135% 11/25/35	03/01/2025	Paydown		38,728	39,675	32,822	33,356		5,371		5,371		38,728				261	11/25/2035	1.A FM
..12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9 5.500% 11/25/35	03/01/2025	Paydown		30,904	30,904	26,359	23,650		7,254		7,254		30,904				279	11/25/2035	1.A FM
..12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35	03/01/2025	Paydown		9,732	9,729	5,856	5,758		3,974		3,974		9,732				77	12/25/2035	1.A FM
..12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.074% 11/20/35	03/20/2025	Paydown		156,011	156,011	143,457	143,427		12,585		12,585		156,011				1,172	11/20/2035	1.A FM
..12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C 5.454% 11/20/35	03/20/2025	Paydown		383	69	18	18		365		365		383				4	11/20/2035	1.A FM
..12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 5.635% 12/25/35	03/01/2025	Paydown		32,073	32,073	29,912	30,141		1,932		1,932		32,073				152	12/25/2035	1.A FM
..12668A-US-2	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3 4.935% 12/25/35	02/25/2025	Paydown		7,261	9,973	3,989	3,592		3,669		3,669		7,261				66	12/25/2035	1.A FM
..12668A-UV-5	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6 5.785% 12/25/35	02/25/2025	Paydown		5,702	7,832	4,657	3,084		2,618		2,618		5,702				61	12/25/2035	1.A FM
..12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36	02/01/2025	Paydown		25,454	25,454	18,280	13,079		12,374		12,374		25,454				232	01/25/2036	1.A FM
..12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36	02/20/2025	AARE Surplus AAM		1,426,150	2,831,018	2,033,108	1,454,720		(19,087)		(19,087)		1,435,633		(9,483)	(9,483)	35,722	01/25/2036	1.A FM
..12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1 4.975% 12/25/35	03/01/2025	Paydown		13,632	13,787	11,376	12,567		1,065		1,065		13,632				105	12/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35	03/01/2025	Paydown		63,291	64,507	55,847	55,833		7,458		7,458		63,291				575	12/25/2035	1.A FM
12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 5.235% 12/25/35	03/25/2025	Paydown		26,023	26,522	21,649	21,652		4,371		4,371		26,023				225	12/25/2035	1.A FM
12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 4.835% 02/25/36	03/25/2025	Paydown			15,586	5,709	5,610		(5,610)		(5,610)						166	02/25/2036	1.A FM
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	03/01/2025	Paydown			(33)	(19)	(18)		18		18							02/25/2036	3.A FM
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	02/01/2025	Paydown			76	44	42		(42)		(42)						1	02/25/2036	3.B FM
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	03/01/2025	Paydown		729	733	684	616		113		113		729				9	02/25/2036	2.A FM
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	01/01/2025	Paydown		468	599	558	503		(35)		(35)		468				3	02/25/2036	2.B FM
12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 5.535% 02/25/36	03/25/2025	Paydown		30,872	34,319	25,430	24,971		5,902		5,902		30,872				294	02/25/2036	1.A FM
12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4 5.500% 02/25/36	03/01/2025	Paydown		10,573	9,750	7,379	5,766		4,807		4,807		10,573				61	02/25/2036	1.A FM
12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5 5.500% 02/25/36	03/01/2025	Paydown		2,803	2,585	1,519	1,416		1,388		1,388		2,803				16	02/25/2036	1.A FM
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36	03/01/2025	Paydown		35,178	35,412	33,471	34,098		1,080		1,080		35,178				356	02/25/2036	3.C FM
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36	03/01/2025	Paydown		3,849	3,885	3,382	2,993		856		856		3,849				37	02/25/2036	3.C FM
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36	03/01/2025	Paydown		4,944	4,944	3,863	3,653		1,292		1,292		4,944				68	02/25/2036	2.A FM
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36	02/01/2025	Paydown		8,869	8,864	6,926	6,548		2,321		2,321		8,869				81	02/25/2036	2.B FM
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36	01/01/2025	Paydown		3,745	3,913	3,057	2,891		855		855		3,745				18	02/25/2036	2.C FM
12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 4.835% 03/25/36	03/25/2025	Paydown			(1,307)	(468)	(454)		454		454						11	03/25/2036	1.A FM
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36	03/01/2025	Paydown		99,707	94,867	54,414	48,255		51,452		51,452		99,707				2,215	04/25/2036	1.A FM
12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36	03/01/2025	Paydown		611	611	370	415		196		196		611				4	04/25/2036	5.B FM
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 5.135% 04/25/36	03/25/2025	Paydown		2,274	2,274	908	879		1,395		1,395		2,274				13	04/25/2036	1.A FM
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36	03/01/2025	Paydown		1,231	1,231	746	622		609		609		1,231				8	04/25/2036	1.A FM
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36	03/01/2025	Paydown		10,638	10,638	6,453	5,381		5,257		5,257		10,638				71	04/25/2036	1.A FM
12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4 5.500% 04/25/36	03/01/2025	Paydown		15,695	15,695	13,825	13,134		2,560		2,560		15,695				143	04/25/2036	3.B FM
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	03/01/2025	Paydown		1,348	1,348	1,310	1,191		157		157		1,348				12	04/25/2036	4.B FM
12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2 4.835% 05/25/36	03/25/2025	Paydown		31,274	32,669	22,175	22,759		8,515		8,515		31,274				236	05/25/2036	1.A FM
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 5.135% 04/25/36	03/25/2025	Paydown		5,432	5,432	2,302	2,288		3,145		3,145		5,432				27	04/25/2036	1.A FM
12668B-TK-9	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7 6.000% 04/25/36	03/01/2025	Paydown		9,061	9,061	7,204	4,711		4,350		4,350		9,061				52	04/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668B-UA-9	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10 5.500% 05/25/36	03/01/2025	Paydown		20,958	21,892	21,812	21,065		(108)		(108)		20,958				179	05/25/2036	4.B FM
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1 6.000% 05/25/36	03/01/2025	Paydown			(5,191)	(2,732)	(2,030)		2,030		2,030						31	05/25/2036	1.A FM
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	03/01/2025	Paydown			(1,804)	(1,439)	(1,016)		1,016		1,016						10	05/25/2036	3.A FM
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	01/01/2025	Paydown			47	38	27		(27)		(27)							05/25/2036	3.B FM
12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 4.785% 05/25/36	03/25/2025	Paydown			(1,631)	(689)	(672)		672		672						8	05/25/2036	1.A FM
126694-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 4.935% 05/25/36	03/25/2025	Paydown		44,230	42,329	13,595	12,159		32,071		32,071		44,230				657	05/25/2036	1.A FM
126694-2C-1	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6 6.000% 05/25/36	03/01/2025	Paydown		1,839	1,766	1,276	768	405	667		1,072		1,839				33	05/25/2036	1.A FM
126694-2K-3	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13 4.735% 05/25/36	03/25/2025	Paydown		9,521	9,112	3,167	2,881		6,640		6,640		9,521				136	05/25/2036	1.A FM
126694-3H-9	CHL Mortgage Pass-Through Trus CWHL 2006-8 3A1 6.000% 05/25/36	03/01/2025	Paydown		106,580	106,580	10,525	4,999		101,581		101,581		106,580				9,724	05/25/2036	1.A FM
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.520% 05/20/36	03/01/2025	Paydown		13,038	13,038	11,941	11,958		1,080		1,080		13,038				72	05/20/2036	1.A FM
126694-BQ-0	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 5.078% 10/20/35	03/01/2025	Paydown		3,581	2,109	1,881	2,149		1,432		1,432		3,581				50	10/20/2035	1.A FM
126694-D2-1	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B 4.630% 04/20/36	03/01/2025	Paydown		6,901	6,901	5,702	5,820		1,081		1,081		6,901				52	04/20/2036	1.A FM
126694-G9-3	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1 6.000% 04/25/36	03/01/2025	Paydown		95,827	95,827	65,057	55,977		39,850		39,850		95,827				956	04/25/2036	1.A FM
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 4.835% 09/25/35	03/25/2025	Paydown		149,623	149,623	126,610	126,610		23,013		23,013		149,623				1,305	09/25/2035	1.A FM
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS 1.562% 09/25/35	03/01/2025	Paydown				10,184	6,182	4,699	(10,881)		(6,182)						106	09/25/2035	6. FE
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	03/01/2025	Paydown		89	89	75	52		37		37		89				1	11/25/2035	3.B FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	02/01/2025	Paydown		5,988	5,795	4,903	3,401		2,587		2,587		5,988				26	11/25/2035	3.C FM
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1 5.136% 11/25/35	03/01/2025	Paydown		27,255	27,255	22,347	22,811		4,444		4,444		27,255				196	11/25/2035	1.A FM
126694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2 5.035% 04/25/46	03/25/2025	Paydown		217	(1,680)	(221)	(124)		341		341		217				17	04/25/2046	5.C FM
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.611% 11/20/35	03/01/2025	Paydown		22,820	25,950	21,830	22,452		368		368		22,820				201	11/20/2035	1.A FM
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	02/01/2025	Paydown			(745)	(677)	(539)		539		539							11/25/2035	4.C FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	02/01/2025	Paydown			254	186	183		(183)		(183)						2	11/25/2035	4.B FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	01/01/2025	Paydown			(8,320)	(6,082)	(5,999)		5,999		5,999							11/25/2035	4.C FM
126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2 5.035% 04/25/46	03/25/2025	Paydown		1,204	2,192	570	493		711		711		1,204				14	04/25/2046	1.A FM
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 5.085% 01/25/36	03/25/2025	Paydown		6,253	6,254	3,195	2,992		3,261		3,261		6,253				53	01/25/2036	1.A FM
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36	03/01/2025	Paydown		2,636	2,636	2,460	1,716		920		920		2,636				24	01/25/2036	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.779% 02/20/36	03/01/2025	Paydown		26,456	26,593	21,619	24,450		2,006		2,006		26,456				224	02/20/2036	1.A FM
..126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.779% 02/20/36	03/01/2025	Paydown		4,890	4,890	4,234	4,851		39		39		4,890				58	02/20/2036	1.B FM
..126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.779% 02/20/36	03/01/2025	Paydown		138,916	139,524	123,619	125,264		13,652		13,652		138,916				1,250	02/20/2036	1.A FM
..126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.974% 03/20/36	03/01/2025	Paydown		86,719	84,817	71,836	73,605		13,114		13,114		86,719				713	03/20/2036	1.A FM
..126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.539% 03/20/36	03/01/2025	Paydown		1,958	1,958	1,840	1,845		112		112		1,958				15	03/20/2036	1.A FM
..126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.905% 03/20/36	03/01/2025	Paydown		10,823	10,855	9,756	9,741		1,082		1,082		10,823				83	03/20/2036	1.A FM
..126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14 5.500% 05/25/36	03/01/2025	Paydown			1	1												05/25/2036	3.C FM
..126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14 5.500% 05/25/36	02/01/2025	Paydown			19	15	10		(10)		(10)							05/25/2036	4.A FM
..126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36	03/01/2025	Paydown		445	478	348	233		212		212		445				4	02/25/2036	1.A FM
..12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.897% 07/19/33	03/01/2025	Paydown		735	735	735	736		(1)		(1)		735				5	07/19/2033	1.A FM
..12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33	03/01/2025	Paydown		1,810	1,810	1,792	1,797		12		12		1,810				12	05/25/2033	1.A FM
..12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32	03/01/2025	Paydown			4,973	242											7	11/25/2032	1.A FM
..12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 5.022% 05/19/33	03/01/2025	Paydown		5,520	5,520	3,864	3,905		1,614		1,614		5,520				62	05/19/2033	3.B FM
..12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 5.235% 10/25/34	03/25/2025	Paydown		221,905	221,905	195,907	201,315		20,590		20,590		221,905				2,041	10/25/2034	1.A FM
..12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1 5.856% 04/20/35	03/01/2025	Paydown		6,335	6,335	5,675	6,058		278		278		6,335				62	04/20/2035	1.A FM
..12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34	03/01/2025	Paydown		9,308	10,713	3,750	4,058		5,250		5,250		9,308				92	07/25/2034	1.A FM
..12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 5.822% 08/25/34	03/01/2025	Paydown		70,457	70,457	69,876	70,198		259		259		70,457				653	08/25/2034	1.A FM
..12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 5.938% 08/25/34	03/01/2025	Paydown		132,014	132,014	128,789	129,603		2,411		2,411		132,014				1,306	08/25/2034	1.A FM
..12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.958% 08/25/34	03/01/2025	Paydown		36,412	36,412	33,307	33,308		3,103		3,103		36,412				404	08/25/2034	1.A FM
..12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 6.048% 08/25/34	03/01/2025	Paydown		171,881	171,881	159,577	159,709		12,172		12,172		171,881				2,185	08/25/2034	1.A FM
..12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 14.391% 08/25/34	03/01/2025	Paydown		1,616	15,065	188	188		1,427		1,427		1,616					08/25/2034	6. FM
..12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34	03/01/2025	Paydown		5,826	5,826	3,437	3,818		2,008		2,008		5,826				57	04/25/2034	1.A FM
..12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34	03/01/2025	Paydown		5,935	5,935	5,779	5,812		123		123		5,935				54	03/25/2034	1.A FM
..12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34	03/25/2025	Call 100.0000		4,000	4,000	3,755	3,769		2		2		3,771		229	229	42	06/25/2034	1.A FM
..12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 5.235% 09/25/34	03/25/2025	Paydown		112,783	112,783	103,898	103,950		8,833		8,833		112,783				983	09/25/2034	1.A FM
..12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1 5.235% 09/25/34	03/25/2025	Paydown		24,314	24,314	22,630	22,478		1,837		1,837		24,314				214	09/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2 5.396% 09/25/34	03/01/2025	Paydown		8,425	8,425	7,898			527		527		8,425				38	09/25/2034	1.A FM
..12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 5.195% 09/25/34	03/25/2025	Paydown		30,640	30,640	29,759	29,874		766		766		30,640				265	09/25/2034	1.A FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.472% 11/25/34	03/01/2025	Paydown		8,002	7,570	5,931	7,524		478		478		8,002				63	11/25/2034	3.B FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.472% 11/25/34	03/01/2025	Paydown		1,238	1,171	927	1,174		64		64		1,238				10	11/25/2034	3.C FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.472% 11/25/34	03/01/2025	Paydown		6,236	5,899	4,755	6,003		233		233		6,236				49	11/25/2034	4.A FM
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.472% 11/25/34	03/01/2025	Paydown		3,302	3,123	2,584	3,247		54		54		3,302				26	11/25/2034	4.B FM
..12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2 5.962% 11/20/34	03/01/2025	Paydown		3,870	3,870	3,396	3,492		378		378		3,870				40	11/20/2034	1.A FM
..12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M 5.500% 12/25/34	03/01/2025	Paydown			9,928	47	85		(85)		(85)						22	12/25/2034	1.A FM
..12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M 5.500% 12/25/34	03/01/2025	Paydown		5,011	7,736	1,934	2,655		2,355		2,355		5,011				70	12/25/2034	1.A FM
..12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 5.095% 02/25/35	03/25/2025	Paydown		10,507	10,507	9,805	9,883		624		624		10,507				81	02/25/2035	3.A FM
..12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 5.135% 02/25/35	03/25/2025	Paydown		30,760	30,760	28,796	28,802		1,959		1,959		30,760				241	02/25/2035	1.A FM
..12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 5.115% 03/25/35	01/27/2025	Paydown		2,919	2,919	2,199	2,922		(3)		(3)		2,919				14	03/25/2035	1.A FM
..12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 5.115% 03/25/35	02/25/2025	Paydown		3,029	3,029	2,282	3,032		(3)		(3)		3,029				29	03/25/2035	1.F FM
..12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 5.115% 03/25/35	03/25/2025	Paydown		2,986	2,986	2,249	2,989		(3)		(3)		2,986				43	03/25/2035	2.A FM
..12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1 5.135% 02/25/35	03/25/2025	Paydown		63,399	63,399	48,106	45,724		17,675		17,675		63,399				293	02/25/2035	1.A FM
..12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.775% 06/25/35	03/25/2025	Paydown		69,872	69,872	65,742	65,830		4,043		4,043		69,872				636	06/25/2035	1.A FM
..12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 5.055% 03/25/35	03/25/2025	Paydown		20,206	20,206	18,823	18,972		1,234		1,234		20,206				168	03/25/2035	1.A FM
..12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3 5.115% 03/25/35	03/25/2025	Paydown		40,218	40,219	38,265	39,624		594		594		40,218				353	03/25/2035	1.A FM
..12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 5.015% 03/25/35	03/25/2025	Paydown		14,595	14,595	12,763	12,612		1,983		1,983		14,595				228	03/25/2035	1.A FM
..12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2 5.015% 04/25/35	03/25/2025	Paydown		66,191	66,191	61,088	61,256		4,935		4,935		66,191				357	04/25/2035	1.A FM
..12669G-WU-1	CHL Mortgage Pass-Through Trus CWHL 2005-HYB2 2A 5.098% 05/20/35	03/01/2025	Paydown		10,554	10,554	10,334	10,469		85		85		10,554				91	05/20/2035	1.A FM
..12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35	03/01/2025	Paydown		8,803	8,803	7,526	7,468		1,335		1,335		8,803				81	05/25/2035	1.A FM
..12669L-AF-7	CWABS Asset-Backed Certificate CWL 2007-6 M1 5.065% 09/25/37	03/25/2025	Paydown			(6,000)													09/25/2037	1.A FM
..12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1 4.857% 11/25/34	03/01/2025	Paydown		10,364	14,985	13,111	14,119		(3,755)		(3,755)		10,364				124	11/25/2034	1.A FM
..12669Y-AC-6	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A3 6.250% 09/25/36	01/01/2025	Paydown			2	1	1		(1)		(1)							09/25/2036	1.A FM
..12669Y-AE-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A5 6.250% 09/25/36	01/01/2025	Paydown			10	4	4		(4)		(4)							09/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12669Y-AH-5	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A8 6.500% 09/25/36	01/01/2025	Paydown			8	3	3		(3)		(3)							09/25/2036	1.A FM
12669Y-AW-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A11 6.250% 09/25/36	01/01/2025	Paydown			4	2	2		(2)		(2)							09/25/2036	1.A FM
12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1 4.695% 06/25/47	01/27/2025	Paydown			(7,419)	(2,278)	(2,525)		2,525		2,525							06/25/2047	1.A FM
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 5.335% 05/25/34	03/25/2025	Paydown		13,259	13,259	12,377	13,148		111		111		13,259				106	05/25/2034	1.A FM
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1 5.470% 08/25/34	03/25/2025	Paydown		154,147	154,147	153,073	157,345		(3,198)		(3,198)		154,147				1,581	08/25/2034	1.A FM
144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 4.585% 01/25/37	03/25/2025	Paydown		55	55	49			6		6		55					01/25/2037	1.A FM
161546-DM-5	Chase Funding Trust Series 200 CFAB 2002-4 1M1 5.101% 02/25/32	03/01/2025	Paydown		15,183	15,183	14,778	16,053		(871)		(871)		15,183				578	02/25/2032	1.A FM
161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5 4.962% 01/25/33	03/01/2025	Paydown		2,404	2,404	2,468	2,443		(39)		(39)		2,404				23	01/25/2033	1.A FM
161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5 6.200% 02/26/35	03/01/2025	Paydown		34,206	34,206	34,043	34,037		169		169		34,206				285	02/26/2035	1.A FM
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.929% 01/25/36	03/01/2025	Paydown		11,809	11,809	11,152	11,580		230		230		11,809				122	01/25/2036	3.A FM
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.929% 01/25/36	01/01/2025	Paydown		4,723	4,795	4,528	4,701		22		22		4,723				20	01/25/2036	3.B FM
16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36	02/01/2025	Paydown			6	1	1		(1)		(1)							11/25/2036	1.A FM
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.732% 03/25/37	03/01/2025	Paydown		64,256	64,308	62,402	62,343		1,913		1,913		64,256				386	03/25/2037	1.F FM
161630-CF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.551% 03/25/37	03/01/2025	Paydown		1,295	1,295	1,289	1,295		1		1		1,295				7	03/25/2037	1.A FM
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.551% 03/25/37	03/01/2025	Paydown		57,133	57,133	53,767	53,720		3,413		3,413		57,133				325	03/25/2037	1.A FM
161631-AZ-9	Chase Mortgage Finance Trust S CHASE 2007-S5 2A1 5.500% 07/25/37	02/01/2025	Paydown			(5,090)	(305)	(297)		297		297						6	07/25/2037	1.A FM
16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.906% 09/25/36	03/01/2025	Paydown		6,694	6,683	5,662	5,868		826		826		6,694				71	09/25/2036	1.A FM
16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37	03/01/2025	Paydown		3,761	2,617	1,371	1,161		2,600		2,600		3,761				24	05/25/2037	1.A FM
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	03/01/2025	Paydown		506,722	437,565	431,457	439,427		67,296		67,296		506,722				3,975	06/25/2036	3.C FM
16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2 5.500% 02/25/35	03/01/2025	Paydown		10,386	9,832	8,724	9,960		426		426		10,386				85	02/25/2035	4.C FM
16165T-AH-6	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3 6.000% 02/25/35	03/01/2025	Paydown		12,538	12,538	10,807	11,063		1,475		1,475		12,538				188	02/25/2035	1.A FM
16165T-AY-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2 6.500% 06/25/35	03/01/2025	Paydown		698	644	599	481		216		216		698				8	06/25/2035	4.B FM
16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35	03/01/2025	Paydown		24,175	24,175	16,447	15,095		9,080		9,080		24,175				248	06/25/2035	4.A FM
16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 5.115% 08/25/37	03/25/2025	Paydown		15,418	14,655	12,253	12,406		3,012		3,012		15,418				66	08/25/2037	1.A FM
16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.270% 08/25/37	03/01/2025	Paydown		12,830	12,968	12,073	11,579		1,252		1,252		12,830				80	08/25/2037	1.A FM
16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1 4.665% 10/25/35	03/25/2025	Paydown		75	75	56	56		19		19		75					10/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1 5.075% 10/25/35	03/25/2025	Paydown		9,878	9,878	8,868	9,217		661		661		9,878				89	10/25/2035	1.A FM
..16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1 4.805% 01/25/36	03/25/2025	Paydown		2,781	2,788	990	1,107		1,674		1,674		2,781				9	01/25/2036	1.A FM
..16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 4.805% 05/25/36	03/25/2025	Paydown		5,957	6,056	1,877	2,077		3,880		3,880		5,957				26	05/25/2036	1.A FM
..16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1 4.815% 07/25/36	03/25/2025	Paydown		6,406	6,409	1,466	1,776		4,630		4,630		6,406				35	07/25/2036	1.A FM
..16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 4.835% 06/25/36	03/25/2025	Paydown		5,690	5,709	4,190	4,066		1,625		1,625		5,690				34	06/25/2036	1.A FM
..16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 4.635% 12/25/46	03/25/2025	Paydown		33,945	53,096	46,141	46,141		(12,196)		(12,196)		33,945				204	12/25/2046	1.A FM
..16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2 4.615% 04/25/47	03/25/2025	Paydown		5,827	6,365	5,625	5,856		(29)		(29)		5,827				33	04/25/2047	1.A FM
. 16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1 4.565% 08/25/47	03/25/2025	Paydown		83,137	97,494	82,134	121,612		(38,475)		(38,475)		83,137				287	08/25/2047	1.A FM
..170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36	03/01/2025	Paydown			(19)	(6)	(5)		5		5							11/25/2036	1.A FM
..17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1 4.933% 09/25/47	03/01/2025	Paydown		34,433	34,414	31,864	32,084		2,349		2,349		34,433				391	09/25/2047	1.A FM
..172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1 5.069% 11/25/35	03/01/2025	Paydown			9,597	696											7	11/25/2035	1.A FM
..17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.834% 06/25/36	03/01/2025	Paydown		24,906	25,001	23,278	23,662		1,244		1,244		24,906				201	06/25/2036	1.A FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	03/01/2025	Paydown		12,064	12,064	11,230	11,403		661		661		12,064				116	10/25/2035	1.A FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	03/01/2025	Paydown		835	835	819	835		(1)		(1)		835				8	10/25/2035	1.E FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	01/01/2025	Paydown		28	28	28	28						28					10/25/2035	1.G FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.560% 10/25/35	03/01/2025	Paydown		2,083	2,083	2,089	2,097		(14)		(14)		2,083				20	10/25/2035	2.A FM
..17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1 5.465% 03/25/36	03/01/2025	Paydown		2,207	2,432	2,281	2,296		(89)		(89)		2,207				18	03/25/2036	1.A FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.469% 03/25/36	03/01/2025	Paydown		2,736	2,736	2,332	2,674		62		62		2,736				23	03/25/2036	1.A FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.469% 03/25/36	03/01/2025	Paydown		1,439	1,439	1,382	1,516		(77)		(77)		1,439				12	03/25/2036	3.C FM
..17307G-CX-4	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3 7.960% 12/25/33	03/25/2025	Paydown		292,039	292,039	271,603	323,299		(31,261)		(31,261)		292,039				3,207	12/25/2033	1.A FM
..17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	03/01/2025	Paydown		4,386	5,665	4,810	5,085		(699)		(699)		4,386				55	11/25/2035	1.A FM
..17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	03/01/2025	Paydown		2,826	3,895	3,469	3,689		(863)		(863)		2,826				47	11/25/2035	1.G FM
..17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	01/01/2025	Paydown		1,560	1,770	1,577	1,677		(117)		(117)		1,560				8	11/25/2035	2.A FM
..17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A 5.220% 12/25/35	03/01/2025	Paydown		25,185	25,258	14,987	10,863		14,322		14,322		25,185				195	12/25/2035	1.A FM
..17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2 6.210% 08/25/35	03/01/2025	Paydown		6,676	6,747	6,272	6,422		254		254		6,676				69	08/25/2035	1.A FM
..17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35	03/01/2025	Paydown		61,780	61,780	59,465	55,535		6,245		6,245		61,780				517	08/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A 6.570% 05/25/35	03/01/2025	Paydown		603	603	596	602		1		1		603				7	05/25/2035	1.A FM
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35	03/01/2025	Paydown			4,142	3,395	3,450		(3,450)		(3,450)						144	08/25/2035	1.A FM
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 2A1A5 5.500% 08/25/35	03/01/2025	Paydown		13,849	14,348	11,757	13,119		729		729		13,849				149	08/25/2035	1.A FM
17309T-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2 5.500% 11/25/35	03/01/2025	Paydown		1,068	1,750	1,400	1,361		(293)		(293)		1,068				16	11/25/2035	1.A FM
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3 5.750% 04/25/36	03/01/2025	Paydown		3,617	4,144	3,373	3,561		56		56		3,617				40	04/25/2036	1.A FM
17309B-AB-3	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C 6.352% 05/25/36	03/01/2025	Paydown		21,639	21,639	8,672	7,774		13,865		13,865		21,639				73	05/25/2036	1.A FM
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A 5.077% 07/25/36	03/01/2025	Paydown		4,155	4,232	4,068	4,136		19		19		4,155				36	07/25/2036	1.A FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	01/01/2025	Paydown		9,521	13,076	11,238	11,341		(1,820)		(1,820)		9,521				65	07/25/2036	1.A FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	02/01/2025	Paydown		92,256	92,291	79,320	80,045		12,211		12,211		92,256				923	07/25/2036	1.B FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	03/01/2025	Paydown			3,051	2,622	2,646		(2,646)		(2,646)						46	07/25/2036	1.C FM
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36	03/01/2025	Paydown		21,200	22,583	19,826	19,969		1,231		1,231		21,200				215	07/25/2036	2.C FM
17309R-AG-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1 4.575% 09/25/36	03/25/2025	Paydown		10,018	10,018	9,185	9,621		397		397		10,018				50	09/25/2036	1.A FM
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1 6.000% 09/25/36	03/01/2025	Paydown		36,986	24,860	22,188	22,159		14,826		14,826		36,986				666	09/25/2036	1.B FM
17309Y-AE-7	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5 7.755% 10/25/36	02/01/2025	Paydown		34,075	34,075	21,869	20,995		13,080		13,080		34,075				146	10/25/2036	1.A FM
173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8 6.000% 01/25/37	03/01/2025	Paydown		18,791	20,789	18,805	18,875		(84)		(84)		18,791				269	01/25/2037	1.A FM
17310N-AE-8	Citicorp Residential Mortgage CRMSI 2006-3 A5 4.574% 11/25/36	02/03/2025	Paydown		24,239	24,239	24,363	24,159		79		79		24,239				157	11/25/2036	1.A FM
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.988% 11/25/36	03/01/2025	Paydown		81,435	66,947	49,764	49,958		31,478		31,478		81,435				1,423	11/25/2036	1.A FM
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2 4.855% 01/25/37	03/25/2025	Paydown		300,170	300,170	288,509	291,772		8,398		8,398		300,170				2,270	01/25/2037	1.A FM
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A 5.055% 04/25/37	03/01/2025	Paydown		47,362	53,937	48,486	51,518		(4,156)		(4,156)		47,362				423	04/25/2037	1.A FM
17311W-AA-5	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A 4.750% 03/25/37	03/01/2025	Paydown		1,108	1,108	1,075	1,104		3		3		1,108				8	03/25/2037	4.A FM
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37	03/01/2025	Paydown		16,899	21,388	19,862	18,915		(2,015)		(2,015)		16,899				197	06/25/2037	1.A FM
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 4.121% 10/25/46	03/01/2025	Paydown		1,268	1,273	1,195	1,279		(12)		(12)		1,268				8	10/25/2046	2.B FM
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 4.121% 10/25/46	03/01/2025	Paydown		24,630	24,730	23,308	24,943		(313)		(313)		24,630				162	10/25/2046	2.C FM
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5 2.215% 05/25/37	03/25/2025	Paydown				25,869	24,587	873	(25,460)		(24,587)						887	05/25/2037	6. *
17313F-AR-3	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 2A1A 5.286% 07/25/37	03/01/2025	Paydown		56,846	58,655	53,464	54,886		1,960		1,960		56,846				343	07/25/2037	3.A FM
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1 6.000% 05/25/36	03/01/2025	Paydown		3,358	4,434	3,630	3,682		(324)		(324)		3,358				43	05/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2 5.332% 06/25/37	02/01/2025	Paydown		3,215					3,215		3,215		3,215				32	06/25/2037	1.A FM
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2 5.332% 06/25/37	01/01/2025	Paydown		2,568					2,568		2,568		2,568				6	06/25/2037	1.F FM
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2 6.710% 01/25/37	03/01/2025	Paydown		20,959	20,959	16,194	14,649		6,310		6,310		20,959				162	01/25/2037	1.A FM
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2 6.000% 03/25/36	03/01/2025	Paydown		7,375	8,821	7,271	7,333		41		41		7,375				95	03/25/2036	1.A FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	03/01/2025	Paydown		5,652	5,712	4,914	4,947		704		704		5,652				61	12/25/2036	3.B FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	03/01/2025	Paydown		3,806	3,846	3,608	3,625		181		181		3,806				41	12/25/2036	4.C FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 5.892% 10/25/35	03/01/2025	Paydown		2,145	2,145	2,056	2,151		(6)		(6)		2,145				32	10/25/2035	1.E FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 5.892% 10/25/35	02/01/2025	Paydown		4,851	4,851	4,651	4,866		(15)		(15)		4,851				36	10/25/2035	1.F FM
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2 5.055% 04/25/37	03/01/2025	Paydown		16,361	18,633	16,695	17,451		(1,090)		(1,090)		16,361				146	04/25/2037	1.A FM
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2 5.055% 04/25/37	03/01/2025	Paydown		26,609	30,303	24,053	28,739		(2,130)		(2,130)		26,609				238	04/25/2037	1.A FM
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 5.076% 11/25/35	03/01/2025	Paydown		3,123	3,123	2,924	3,038		85		85		3,123				27	11/25/2035	1.F FM
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2 5.465% 03/25/36	03/01/2025	Paydown		25,309	27,893	25,077	25,061		248		248		25,309				203	03/25/2036	1.A FM
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.447% 10/25/36	03/01/2025	Paydown		4,290	4,291	3,765	3,767		522		522		4,290				32	10/25/2036	1.A FM
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2 6.631% 10/25/35	03/01/2025	Paydown		17,204	17,204	17,405	17,623		(418)		(418)		17,204				203	10/25/2035	2.C FM
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 4.685% 11/25/35	03/25/2025	Paydown		28,720	28,720	26,871	28,212		508		508		28,720				334	11/25/2035	1.A FM
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 5.048% 03/25/35	03/01/2025	Paydown		100,353	100,383	96,146	95,106		5,247		5,247		100,353				774	03/25/2035	1.A FM
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 4.956% 02/20/36	03/01/2025	Paydown		16,035	60,619	53,177	54,266		(38,231)		(38,231)		16,035				355	02/20/2036	4.B FM
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 A1O 0.125% 06/25/44	03/01/2025	Paydown				3	3		(3)		(3)						30	06/25/2044	1.A FE
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 4.705% 03/25/36	03/25/2025	Paydown		373,570	373,570	373,992	376,211		(2,640)		(2,640)		373,570				2,492	03/25/2036	1.A FM
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.877% 04/20/35	03/01/2025	Paydown		217,148	217,148	212,330	216,318		830		830		217,148				2,383	04/20/2035	1.A FM
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.685% 01/25/36	03/25/2025	Paydown		90,859	91,883	83,744	83,972		6,887		6,887		90,859				654	01/25/2036	1.A FM
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3II 4.124% 08/25/50	03/01/2025	Paydown		20,067	20,067	20,569	20,449		(382)		(382)		20,067				138	08/25/2050	1.G
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1 5.755% 10/25/32	03/25/2025	Paydown		72,410	72,410	70,965	74,387		(1,977)		(1,977)		72,410				387	10/25/2032	1.A FM
22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 A1O 12.206% 04/25/32	03/25/2025	Paydown															5	04/25/2032	1.D FE
22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 A1O 12.206% 02/25/32	03/25/2025	Paydown															55	02/25/2032	1.D FE
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 5.155% 04/25/33	03/25/2025	Paydown		3,245	3,245	2,911	3,112		133		133		3,245				34	04/25/2033	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 6.017% 11/25/32	03/01/2025	Paydown		2,543	2,543	2,511	2,596		(53)		(53)		2,543				27	11/25/2032	1.A FM
..22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32	03/01/2025	Paydown					30		(30)		(30)						22	10/25/2032	1.B FE
..22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.793% 01/25/34	03/01/2025	Paydown		74,204	74,204	66,783	72,449		1,755		1,755		74,204				723	01/25/2034	1.A FM
..22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 6.007% 03/25/34	03/01/2025	Paydown		49,841	49,841	44,543	44,726		5,115		5,115		49,841				497	03/25/2034	1.A FM
..22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4 6.010% 05/25/35	03/01/2025	Paydown		94,633	94,633	89,435	95,042		(409)		(409)		94,633				894	05/25/2035	1.A FM
..22541S-ED-6	Credit Suisse First Boston Mor CSFB 2004-AR3 3X 0.685% 04/25/34	02/01/2025	Paydown															2	04/25/2034	6. *
..22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X 0.306% 05/25/34	03/01/2025	Paydown															11	05/25/2034	6. *
..22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 5.262% 05/25/34	03/01/2025	Paydown		21,736	21,736	21,736	21,736						21,736				280	05/25/2034	1.A FM
..22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 5.485% 02/25/35	03/25/2025	Paydown		6,692	6,692	6,242	6,372		320		320		6,692				60	02/25/2035	1.A FM
..22541S-JQ-2	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 2X 0.197% 06/25/34	03/01/2025	Paydown															1	06/25/2034	6. *
..22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1 5.535% 06/25/34	03/25/2025	Paydown		11,182	11,182	11,052	11,177		5		5		11,182				107	06/25/2034	1.A FM
..22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4 5.500% 08/25/34	03/01/2025	Paydown		86	86	64	64		21		21		86					08/25/2034	1.A FM
..22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34	03/01/2025	Paydown		182,363	182,363	185,372	183,491		(1,128)		(1,128)		182,363				893	12/25/2034	1.A FM
..22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 5.585% 09/25/34	03/25/2025	Paydown		71,242	71,242	69,138	69,700		1,541		1,541		71,242				659	09/25/2034	1.A FM
..225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4 0.050% 10/25/35	03/25/2025	Paydown															16	10/25/2035	6. *
..225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.514% 07/25/35	02/01/2025	Paydown			21,304	2,237	2,864		(2,864)		(2,864)						221	07/25/2035	6. FM
..225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 4.835% 06/25/35	03/25/2025	Paydown		27,015	27,015	19,554	16,421		10,594		10,594		27,015				219	06/25/2035	1.A FM
..225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2 0.100% 06/25/35	03/25/2025	Paydown															3	06/25/2035	5.A FE
..225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8 0.150% 06/25/35	03/25/2025	Paydown															4	06/25/2035	5.B FE
..225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 5.135% 11/25/35	03/25/2025	Paydown		10,866	10,866	8,058	7,114		3,752		3,752		10,866				92	11/25/2035	1.A FM
..225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36	03/01/2025	Paydown				151	152		(152)		(152)						6	01/25/2036	6. *
..225492-AJ-6	CSMC Series 2008-2R CSMC 2008-2R 2A3 6.000% 07/25/37	02/03/2025	Paydown				1	2		(2)		(2)							07/25/2037	6. FE
..2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX 6.500% 01/25/33	03/01/2025	Paydown															560	01/25/2033	6. *
..2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X 7.000% 02/25/33	03/01/2025	Paydown															44	02/25/2033	1.B FE
..2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 5.036% 03/25/36	03/01/2025	Paydown		28,377	26,177	22,432	21,155		7,223		7,223		28,377				348	03/25/2036	3.C FM
..2254W0-NP-6	Credit Suisse First Boston Mor CSFB 2005-11 4A1 7.000% 12/25/35	03/24/2025	BTIG		213,921	1,420,220	284,174	221,001		(5,994)		(5,994)		215,007		(1,086)	(1,086)	20,060	12/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..2254W0-PD-1	Credit Suisse First Boston Mor CSFB 2005-11 7A2 6.000% 12/25/35	03/01/2025	Paydown		2	2	2		2			2		2					12/25/2035	6. *
..22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36	03/01/2025	Paydown				4,125	3,729		(3,729)		(3,729)						192	07/25/2036	5.B GI
..22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 5.135% 08/25/36	03/25/2025	Paydown		2,480	2,480	1,970	1,905		575		575		2,480				32	08/25/2036	2.C FM
..22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 5.135% 08/25/36	02/25/2025	Paydown		2,873	2,873	2,281	2,207		666		666		2,873				18	08/25/2036	3.A FM
..22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43	03/01/2025	Paydown				114	114		(114)		(114)						54	02/25/2043	6. *
..22945A-AG-4	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B3 2.975% 07/25/57	03/24/2025	Various		771,244	1,455,178	523,024	491,394		(4,677)		(4,677)		486,718		284,527	284,527	20,068	07/25/2057	5.B
..23242G-AE-4	Alternative Loan Trust 2006-OA CWALT 2006-OA16 A2 4.815% 10/25/46	03/25/2025	Paydown		9,862	9,862	9,210	9,259		603		603		9,862				75	10/25/2046	1.A FM
..23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.054% 11/20/46	03/01/2025	Paydown				227	226		(226)		(226)						4	11/20/2046	6. FE
..23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 0.000% 11/20/46	03/01/2025	Paydown															176	11/20/2046	6. FE
..23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1 4.624% 03/20/47	03/20/2025	Paydown		12,137	12,336	10,588	11,031		1,107		1,107		12,137				79	03/20/2047	1.A FM
..23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO 0.160% 09/25/30	03/01/2025	Paydown															1	09/25/2030	6. *
..23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 5.211% 11/19/44	03/19/2025	Paydown		3,793	3,793	3,582	3,631		162		162		3,793				31	11/19/2044	1.A FM
..23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 5.171% 07/19/44	03/19/2025	Paydown		4,147	4,147	3,927	3,937		210		210		4,147				51	07/19/2044	1.A FM
..23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.931% 02/19/45	03/19/2025	Paydown		6,324	6,324	6,180	6,211		113		113		6,324				49	02/19/2045	1.A FM
..23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.851% 03/19/45	03/19/2025	Paydown		1,191	1,191	1,084	1,161		29		29		1,191				9	03/19/2045	1.A FM
..23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A 4.911% 07/19/45	03/19/2025	Paydown		30,662	30,662	29,521	29,841		821		821		30,662				234	07/19/2045	1.A FM
..23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 4.951% 08/19/45	03/19/2025	Paydown		15,433	15,433	13,834	13,846		1,587		1,587		15,433				110	08/19/2045	4.C FM
..23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 5.171% 10/19/45	03/19/2025	Paydown		43,486	43,486	42,422	47,244		(3,757)		(3,757)		43,486				198	10/19/2045	1.A FM
..25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8 4.955% 02/25/37	03/25/2025	Paydown		3,123	(25,326)	(171)	(171)		3,294		3,294		3,123				48	02/25/2037	6. *
..251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.745% 08/25/35	03/25/2025	Paydown		24,828	24,871	21,457	21,779		3,049		3,049		24,828				173	08/25/2035	1.A FM
..251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.745% 08/25/35	03/25/2025	Paydown		3,062	3,062	2,688			374		374		3,062				11	08/25/2035	1.A FM
..251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1 3.842% 10/25/35	03/01/2025	Paydown		7,479	15,581	10,436	10,203		(2,724)		(2,724)		7,479				99	10/25/2035	1.A FM
..251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35	03/01/2025	Paydown			9,980	5,049	4,945		(4,945)		(4,945)						164	11/25/2035	1.A FM
..251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 4.017% 02/25/36	03/01/2025	Paydown		1,011	1,011	678	653		358		358		1,011				7	02/25/2036	1.A FM
..25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 4.995% 08/25/36	03/25/2025	Paydown		103,715	103,708	93,074	94,077		9,637		9,637		103,715				718	08/25/2036	1.A FM
..25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 4.935% 01/25/47	03/25/2025	Paydown		1,559	1,428				1,559		1,559		1,559				9	01/25/2047	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2 4.775% 03/25/37	03/25/2025	Paydown		2,420	(16,156)				2,420		2,420		2,420				12	03/25/2037	6. *
25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6 4.735% 03/25/37	03/25/2025	Paydown		516	(2,591)				516		516		516				3	03/25/2037	6. *
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-0A1 A1 4.585% 02/25/47	03/25/2025	Paydown		6,552	6,552	3,817			2,736		2,736		6,552				28	02/25/2047	1.A FM
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-0A1 A1 4.585% 02/25/47	02/25/2025	Paydown		6,918	6,918	4,030			2,888		2,888		6,918				15	02/25/2047	1.A FM
25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-0A1 A1 4.585% 02/25/47	02/20/2025	AARE Surplus AAM		2,011,149	3,528,406	2,055,297			1,492		1,492		2,056,789		(45,640)	(45,640)	10,762	02/25/2047	1.A FM
251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 6.392% 06/25/34	03/01/2025	Paydown		13,780	13,780	11,685	11,883		1,897		1,897		13,780				146	06/25/2034	1.A FM
251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2 4.885% 06/25/34	03/25/2025	Paydown		1,835	1,835	1,663	1,742		93		93		1,835				15	06/25/2034	1.A FM
26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	03/25/2025	Paydown		25,251	25,251	25,251							25,251				147	01/25/2070	1.F Z
29256P-AY-0	Encore Credit Receivables Trus ECR 2005-4 M3 5.140% 01/25/36	02/25/2025	Paydown		48,974	48,974	43,319	48,904		70		70		48,974				208	01/25/2036	1.A FM
294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1 4.860% 08/25/33	03/01/2025	Paydown		2,195	2,195	2,129	2,183		12		12		2,195				19	08/25/2033	1.A FM
30191L-AC-3	FIGRE Trust 2025-HE1 FIGRE 2025-HE1 C 6.029% 01/25/55	02/10/2025	Paydown		92,005	92,005	92,002			3		3		92,005				462	01/25/2055	1.G Z
30191L-AC-3	FIGRE Trust 2025-HE1 FIGRE 2025-HE1 C 6.029% 01/25/55	03/01/2025	Paydown		71,282	71,282	71,280			2		2		71,282				716	01/25/2055	1.G FE
31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.422% 12/25/42	03/01/2025	Paydown		11,985	11,985	6,263	247		11,739		11,739		11,985				61	12/25/2042	1.A FM
31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 5.605% 03/25/35	03/25/2025	Paydown		165,691	165,691	114,784	123,772		41,919		41,919		165,691				136	03/25/2035	1.A FM
31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.875% 01/25/37	03/25/2025	Paydown		9,116	9,116	88	63		9,053		9,053		9,116					01/25/2037	1.A FM
31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A 4.692% 04/25/47	03/25/2025	Paydown		640,821	640,821	556,745	581,796		59,025		59,025		640,821				1,051	04/25/2047	1.A FM
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	03/25/2025	Paydown		4,506,578	4,506,578	4,211,375	4,373,103		133,474		133,474		4,506,578				19,435	05/25/2062	1.A FE
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	03/25/2025	Paydown		1,700,730	1,700,730	1,606,038	1,443,530		106,324		106,324		1,700,730				12,239	08/25/2073	1.A FE
32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 5.155% 08/25/34	03/25/2025	Paydown		149,228	149,228	137,517	144,653		4,575		4,575		149,228				623	08/25/2034	1.A FM
32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 5.860% 10/25/34	03/25/2025	Paydown		68,372	68,372	67,357	67,746		626		626		68,372				519	10/25/2034	1.A FM
32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5 5.605% 09/25/35	03/25/2025	Paydown			(49)	(35)	(36)		36		36							09/25/2035	1.A FM
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.810% 08/25/36	03/25/2025	Paydown			(6,481)	(3,905)	(4,077)		4,077		4,077						34	08/25/2036	1.A FM
32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D 4.855% 12/25/37	03/25/2025	Paydown		4,707	4,707	4,305	4,304		403		403		4,707				26	12/25/2037	1.A FM
32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1 5.700% 12/25/35	03/01/2025	Paydown		583	583	449	449		134		134		583				3	12/25/2035	1.A FM
32051G-J5-5	First Horizon Asset Securities FHASI 2005-AR6 2A1B 5.006% 01/25/36	01/01/2025	Paydown		67	67	57	33		34		34		67					01/25/2036	1.A FM
32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1 5.136% 08/25/35	03/01/2025	Paydown		4,167	4,169	4,002	3,862		305		305		4,167				36	08/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7 5.750% 04/25/36	03/01/2025	Paydown		16,810	13,211	5,993	5,242		11,568		11,568		16,810				182	04/25/2036	1.A FM
..32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6 5.085% 11/25/35	03/25/2025	Paydown		3,153	3,171	1,332	1,332		1,821		1,821		3,153				22	11/25/2035	1.A FM
..32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3 4.935% 02/25/37	03/25/2025	Paydown		1,048	252	221		(221)			(221)						8	02/25/2037	1.A FM
..32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1 4.233% 11/25/36	03/01/2025	Paydown		3,687	3,812	2,899	2,195		1,492		1,492		3,687				27	11/25/2036	1.A FM
..32052N-AC-3	First Horizon Alternative Mort FHAMS 2006-AA4 2A1 4.962% 07/25/36	01/01/2025	Paydown		48,938	40,713	20,378	15,167		33,771		33,771		48,938				440	07/25/2036	1.A FM
..32052Q-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1 5.111% 09/25/36	03/01/2025	Paydown		962	963	539	487		475		475		962				9	09/25/2036	1.A FM
..32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1 5.208% 05/25/37	03/01/2025	Paydown			6	3	2		(2)		(2)							05/25/2037	1.A FM
..35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 5.990% 01/25/34	03/25/2025	Paydown		1,277,901	1,277,901	1,259,104	1,270,337		7,563		7,563		1,277,901				12,823	01/25/2034	1.A
..35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2 5.840% 10/25/41	03/25/2025	Paydown		123,447	123,447	115,993	120,333		3,114		3,114		123,447				1,687	10/25/2041	1.A
..35729P-EE-6	Fremont Home Loan Trust 2004-2 FHLT 2004-2 M2 5.365% 07/25/34	03/25/2025	Paydown		15,809	15,809	14,702	14,846		963		963		15,809				60	07/25/2034	1.A FM
..35729P-FR-6	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6 6.535% 11/25/34	03/25/2025	Paydown			(656)	(4)	(4)		4		4							11/25/2034	6. FM
..35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.485% 01/25/35	02/25/2025	Paydown			(32)	(11)	(14)		14		14							01/25/2035	4.B FM
..35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.485% 01/25/35	03/25/2025	Paydown			(32)	(11)	(14)		14		14							01/25/2035	4.C FM
..35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.575% 11/25/36	03/25/2025	Paydown		4,730	4,730	2,671	2,666		2,064		2,064		4,730				19	11/25/2036	1.A FM
..35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.665% 11/25/36	03/25/2025	Paydown			(4,153)													11/25/2036	6. *
..36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68	03/01/2025	Paydown		1,308	1,308	1,085	1,144		164		164		1,308				6	10/25/2068	1.A
..36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67	03/01/2025	Paydown		2,860,490	2,860,490	2,770,037	2,813,802		46,689		46,689		2,860,490				25,853	08/25/2067	1.A
..36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.850% 11/19/35	03/01/2025	Paydown		94,912	101,743	80,939	80,939		13,973		13,973		94,912				360	11/19/2035	1.A FM
..36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 3.608% 05/19/36	03/01/2025	Paydown		38,507	54,516	46,437	45,893		(7,386)		(7,386)		38,507				323	05/19/2036	1.A FM
..36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33	03/01/2025	Paydown			11,977	2,395	3,612		(3,612)		(3,612)						112	10/25/2033	1.A FM
..36190B-AB-5	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 1A2 0.000% 11/26/35	03/01/2025	Paydown		11,120	12,478	8,932	7,174		3,946		3,946		11,120				88	11/26/2035	1.A FM
..36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 5.793% 02/26/36	03/01/2025	Paydown		120,282	120,282	106,449	117,072		3,210		3,210		120,282				1,208	02/26/2036	1.A FM
..36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 6.790% 07/25/35	03/01/2025	Paydown		21,424	21,424	15,941	15,231		6,192		6,192		21,424				243	07/25/2035	1.A FM
..36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2 5.081% 08/26/36	03/01/2025	Paydown		13,491	15,788	14,496	14,512		(1,021)		(1,021)		13,491				111	08/26/2036	1.A FM
..36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 6.600% 02/26/36	03/01/2025	Paydown		22,234	22,234	21,353	21,635		599		599		22,234				166	02/26/2036	1.A FM
..36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.093% 05/25/34	03/01/2025	Paydown		1,940	2,891	1,576	1,652		289		289		1,940				29	05/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 6.385% 05/25/34	03/25/2025	Paydown		77,252	77,252	69,466	95,483		(18,231)		(18,231)		77,252				380	05/25/2034	1.A FM
..36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1 5.410% 06/25/34	03/24/2025	Goldman Sachs		1,925,281	1,915,702	1,896,362	1,910,290		596		596		1,910,886		14,394	14,394	11,907	06/25/2034	1.A FM
..36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1 5.410% 06/25/34	03/25/2025	Paydown		69,818	69,818	69,113	69,621		197		197		69,818				6,710	06/25/2034	1.A FM
..36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 6.489% 10/25/33	03/01/2025	Paydown		56,610	56,610	56,577	56,180		430		430		56,610				338	10/25/2033	1.A FM
..362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.517% 03/25/47	03/01/2025	Paydown		15,718	6,771	5,860	4,729		10,990		10,990		15,718				235	03/25/2047	3.B FM
..362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.517% 03/25/47	01/01/2025	Paydown		7,082	2,648	2,292	1,849		5,233		5,233		7,082				27	03/25/2047	3.C FM
..3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 4.570% 03/25/47	03/25/2025	Paydown		201,963	201,963	79,399	77,581		124,382		124,382		201,963				1,534	03/25/2047	1.A FM
..3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.675% 04/25/47	03/25/2025	Paydown		104,300	104,300	94,427	96,627		7,673		7,673		104,300				179	04/25/2047	1.A FM
..3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 4.505% 11/25/36	03/25/2025	Paydown		8,106	8,106	2,699	2,039		6,067		6,067		8,106				14	11/25/2036	1.A FM
..3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 4.595% 02/25/37	03/25/2025	Paydown		11,731	11,731	6,199	3,198		8,532		8,532		11,731				27	02/25/2037	1.A FM
..3622MW-AC-7	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A1 5.750% 05/25/37	03/01/2025	Paydown		29,847	32,302	70,565	161,901		(132,054)		(132,054)		29,847				312	05/25/2037	6. FM
..3622MW-AF-0	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A5 5.750% 05/25/37	03/01/2025	Paydown		6,460	6,991	6,577	34,106		(27,646)		(27,646)		6,460				68	05/25/2037	6. FM
..3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	03/01/2025	Paydown		91	93	83	71		20		20		91				1	05/25/2037	2.A FM
..3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	03/01/2025	Paydown		21,177	22,038	19,661	16,976		4,202		4,202		21,177				325	05/25/2037	2.B FM
..3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	01/01/2025	Paydown		770	1,200	1,071	924		(154)		(154)		770				6	05/25/2037	2.C FM
..3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.363% 05/25/37	03/01/2025	Paydown		1,992					1,992		1,992		1,992				35	05/25/2037	3.B FM
..3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.363% 05/25/37	02/01/2025	Paydown		4,407	(41)	(34)	(27)		4,434		4,434		4,407				29	05/25/2037	3.C FM
..362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	01/01/2025	Paydown		1,580	2,117	1,914	1,920		(340)		(340)		1,580				10	02/25/2036	2.C FM
..362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	03/01/2025	Paydown		3,170	4,311	3,897	3,909		(739)		(739)		3,170				52	02/25/2036	3.A FM
..362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4 5.750% 02/25/36	03/01/2025	Paydown		7,020	9,501	9,094	9,271		(2,251)		(2,251)		7,020				91	02/25/2036	4.B FM
..362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	03/01/2025	Paydown			786	716	638		(638)		(638)						12	03/25/2036	3.C FM
..362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	02/01/2025	Paydown			1,532	1,395	1,243		(1,243)		(1,243)						12	03/25/2036	4.A FM
..362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5 5.500% 03/25/36	03/01/2025	Paydown		5,427	7,751	6,162	9,215	3,520	(7,308)		(3,788)		5,427				71	03/25/2036	5.B FM
..362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36	03/01/2025	Paydown		65,201	65,201	18,837	17,892		47,310		47,310		65,201				107	03/25/2036	1.A FM
..362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5 6.741% 03/25/36	03/01/2025	Paydown		5,445	5,445	2,842	1,553		3,892		3,892		5,445				9	03/25/2036	1.A FM
..362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6 6.504% 03/25/36	03/01/2025	Paydown		109,956	109,956	56,174	41,509		68,447		68,447		109,956				180	03/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46	. 03/01/2025 .	Paydown		27,247	27,247	16,290	10,667		16,580		16,580		27,247				64	. 03/25/2046 .	1.A FM
..362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46	. 03/01/2025 .	Paydown		12,470	12,470	7,985	5,238		7,232		7,232		12,470				29	. 03/25/2046 .	1.A FM
..362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46	. 03/01/2025 .	Paydown		41,566	41,566	27,933	20,229		21,338		21,338		41,566				98	. 03/25/2046 .	1.A FM
..362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.785% 01/25/36	. 03/25/2025 .	Paydown		86,421	86,583	71,579	70,676		15,745		15,745		86,421				650	. 01/25/2036 .	1.A FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.739% 01/25/36	. 03/01/2025 .	Paydown		23,549	22,085	20,484	21,876		1,673		1,673		23,549				203	. 01/25/2036 .	1.G FM
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.739% 01/25/36	. 03/01/2025 .	Paydown		1,396	1,309	1,294	1,374		22		22		1,396				12	. 01/25/2036 .	3.C FM
..362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.739% 01/25/36	. 03/01/2025 .	Paydown		6,348	6,013	5,444	5,996		352		352		6,348				54	. 01/25/2036 .	2.B FM
..362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 5.385% 02/25/36	. 03/25/2025 .	Paydown		14,258	15,219	32,670	37,760	3,515	(27,018)		(23,503)		14,258				136	. 02/25/2036 .	6. FM
..362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3 7.500% 02/25/36	. 03/01/2025 .	Paydown			649	162	134		(134)		(134)						2	. 02/25/2036 .	1.A FM
..362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1 4.735% 07/25/35	. 03/25/2025 .	Paydown		4,344	4,344	3,814	3,833		511		511		4,344				26	. 07/25/2035 .	1.A FM
..362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6 4.765% 07/25/35	. 03/25/2025 .	Paydown		15,676	15,676	13,620	13,826		1,849		1,849		15,676				96	. 07/25/2035 .	1.A FM
..362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35	. 03/01/2025 .	Paydown		74,802	74,802	65,065	65,420		9,383		9,383		74,802				518	. 07/25/2035 .	1.A FM
..362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.439% 07/25/35	. 03/01/2025 .	Paydown		3,923	3,923	2,711	2,629		1,293		1,293		3,923				35	. 07/25/2035 .	1.A FM
..362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.439% 07/25/35	. 03/01/2025 .	Paydown		16,296	16,296	11,374	10,771		5,525		5,525		16,296				147	. 07/25/2035 .	1.A FM
..362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 4.785% 09/25/35	. 03/25/2025 .	Paydown		45,576	45,580	39,816	39,904		5,672		5,672		45,576				292	. 09/25/2035 .	1.A FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.280% 10/25/35	. 03/01/2025 .	Paydown		1,844					1,844		1,844		1,844				21	. 10/25/2035 .	1.A FM
..362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2 4.935% 12/25/35	. 03/25/2025 .	Paydown		1,896	2,579	2,101	2,050		(155)		(155)		1,896				22	. 12/25/2035 .	1.A FM
..362341-RZ-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6 3A1 4.644% 09/25/35	. 03/01/2025 .	Paydown		6,919	6,919	6,411	6,550		369		369		6,919				53	. 09/25/2035 .	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.076% 11/25/35	. 03/01/2025 .	Paydown		872	872	763	779		93		93		872				7	. 11/25/2035 .	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.076% 11/25/35	. 03/01/2025 .	Paydown		78	78	76	76		2		2		78				1	. 11/25/2035 .	1.F FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.076% 11/25/35	. 01/01/2025 .	Paydown		35	35	35	34		1		1		35					. 11/25/2035 .	1.G FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.076% 11/25/35	. 03/01/2025 .	Paydown		557	557	558	554		3		3		557				5	. 11/25/2035 .	3.A FM
..362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 4.935% 12/25/35	. 03/25/2025 .	Paydown		52,889	52,889	31,397	28,329		24,560		24,560		52,889				360	. 12/25/2035 .	1.A FM
..362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1 4.575% 12/25/46	. 03/25/2025 .	Paydown		8,572	8,572	2,821	2,423		6,149		6,149		8,572				21	. 12/25/2046 .	1.A FM
..362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A 4.535% 12/25/46	. 03/25/2025 .	Paydown		22,881	22,881	15,750	12,007		10,874		10,874		22,881				43	. 12/25/2046 .	1.A FM
..362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3 5.135% 05/25/46	. 03/25/2025 .	Paydown		135,091	135,091	65,831	103,916		31,174		31,174		135,091				579	. 05/25/2046 .	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 6.673% 05/25/35	03/01/2025	Paydown		11,523	11,523	9,291	7,395		4,128		4,128		11,523				125	05/25/2035	1.A FM
..36242D-7Y-3	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2 5.752% 06/25/35	03/01/2025	Paydown			29,259													06/25/2035	6. *
..36242D-AY-9	GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2 6.835% 06/25/34	03/25/2025	Paydown		32,164	32,164	26,870	28,734		3,429		3,429		32,164				173	06/25/2034	1.A FM
..36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 4.835% 09/25/34	03/25/2025	Paydown		73,322	73,322	67,465	66,041		7,281		7,281		73,322				1,116	09/25/2034	1.A FM
..36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.039% 09/25/34	03/01/2025	Paydown		35,116	20,992	184	184		34,932		34,932		35,116				382	09/25/2034	6. FM
..36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 8.935% 09/25/34	03/25/2025	Paydown			2,569	379	528		(528)		(528)							09/25/2034	1.A FM
..36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1 4.775% 12/25/34	03/25/2025	Paydown		7,847	7,847	7,232	7,428		419		419		7,847				171	12/25/2034	1.A FM
..36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.740% 11/25/34	03/01/2025	Paydown			25,194	7,558	8,279		(8,279)		(8,279)						9	11/25/2034	1.A FM
..36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 4.765% 12/25/34	03/25/2025	Paydown		1,987	1,987	1,773	1,852		134		134		1,987				16	12/25/2034	1.A FM
..36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 4.785% 03/25/35	03/25/2025	Paydown		85,445	85,445	77,317	78,826		6,620		6,620		85,445				731	03/25/2035	1.A FM
..36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.937% 01/25/35	03/01/2025	Paydown		73,474	73,474	63,301	71,041		2,433		2,433		73,474				536	01/25/2035	1.A FM
..36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.785% 01/25/35	03/25/2025	Paydown		614,820	615,949	532,257	528,976		85,844		85,844		614,820				4,081	01/25/2035	1.A FM
..36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35	03/01/2025	Paydown		187	187	185	187						187				2	02/25/2035	1.A FM
..36242D-ZQ-9	GSAA Home Equity Trust 2005-4 GSAA 2005-4 M1 5.095% 03/25/35	02/25/2025	Paydown		122,444	122,444	121,771	122,421		23		23		122,444				740	03/25/2035	1.A FM
..36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36	03/01/2025	Paydown		12,711	12,711	8,203	3,580		9,131		9,131		12,711				33	07/25/2036	1.A FM
..36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.675% 05/25/47	03/25/2025	Paydown		26,349	26,349	16,414	16,414		9,935		9,935		26,349				96	05/25/2047	1.A FM
..36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.675% 05/25/47	01/27/2025	Paydown		16,082	16,082	10,018	10,018		6,064		6,064		16,082				21	05/25/2047	1.A FM
..36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.875% 05/25/47	03/25/2025	Paydown		35,408	35,408	22,047	22,032		13,376		13,376		35,408				98	05/25/2047	1.A FM
..36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 4.550% 07/25/37	03/25/2025	Paydown		18,956	18,956	18,654	18,707		249		249		18,956				98	07/25/2037	1.A FM
..36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 6.218% 07/25/44	03/01/2025	Paydown		137	137	138	138		(1)		(1)		137				2	07/25/2044	1.A
..36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 5.079% 01/26/36	03/01/2025	Paydown		245,625	245,625	223,217	222,470		23,155		23,155		245,625				2,079	01/26/2036	1.A FM
..362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 6.029% 11/25/35	03/01/2025	Paydown		133,151	133,151	124,628			8,523		8,523		133,151				1,346	11/25/2035	1.A FM
..362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3 6.250% 09/25/36	03/01/2025	Paydown		2,607	3,652	3,356	3,959		(1,352)		(1,352)		2,607				38	09/25/2036	5.A FM
..362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4 6.500% 09/25/36	03/01/2025	Paydown			1,671	1,269	788		(788)		(788)						14	09/25/2036	1.A FM
..362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17 6.000% 09/25/36	03/01/2025	Paydown			7,276	3,428	3,342		(3,342)		(3,342)						57	09/25/2036	1.A FM
..362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	03/01/2025	Paydown			2,617	1,890	1,575		(1,575)		(1,575)						21	03/25/2037	4.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54	03/01/2025	Paydown		101,496	101,496	101,021	101,496						101,496				853	11/25/2054	1.A
..362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities 6.000% 07/25/55	03/25/2025	Paydown		716,793	716,793	717,784			(991)		(991)		716,793				3,584	07/25/2055	1.A Z
..36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36	03/01/2025	Paydown		43,658	43,658	1,215	726		42,932		42,932		43,658				15	05/25/2036	1.A FM
..36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.931% 04/25/36	03/01/2025	Paydown		14,875	3,494	2,614	2,136		12,739		12,739		14,875				188	04/25/2036	1.A FM
..36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36	03/01/2025	Paydown		2,250	2,339	1,930	1,440		811		811		2,250				20	08/25/2036	1.A FM
..36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36	03/25/2025	Paydown				405	273	6	(280)		(274)						5	08/25/2036	6. FE
..367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.095% 12/25/35	03/25/2025	Paydown			(49,863)	(37,154)	(37,683)		37,683		37,683						54	12/25/2035	1.A FM
..38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 6.471% 05/25/36	03/01/2025	Paydown		61,784	61,784	53,196	53,615		8,169		8,169		61,784				590	05/25/2036	1.A FM
..38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2 5.750% 10/25/36	03/01/2025	Paydown		10,974	9,012	8,787	8,619		2,354		2,354		10,974				123	10/25/2036	4.B FM
..39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 4.915% 06/25/45	03/25/2025	Paydown		33,249	33,249	31,835	29,278		3,971		3,971		33,249				296	06/25/2045	1.A FM
..39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 4.875% 06/25/45	03/25/2025	Paydown		12,819	12,819	11,322	8,941		3,878		3,878		12,819				114	06/25/2045	1.A FM
..39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1 4.976% 10/25/45	01/27/2025	Paydown		32,936	32,936	9,683	5,628		27,308		27,308		32,936				146	10/25/2045	1.A FM
..39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 5.055% 10/25/45	03/25/2025	Paydown		9,310	9,310	6,993	5,552		3,758		3,758		9,310				78	10/25/2045	1.A FM
..39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 4.995% 11/25/45	03/25/2025	Paydown		37,373	37,399	21,396	20,375		16,998		16,998		37,373				152	11/25/2045	1.A FM
..39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 4.975% 11/25/46	03/25/2025	Paydown		1,765	1,765	891	602		1,162		1,162		1,765				15	11/25/2046	1.A FM
..39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 5.015% 02/25/36	03/25/2025	Paydown		28,128	28,128	20,558	25,274		2,853		2,853		28,128				159	02/25/2036	1.A FM
..39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 4.855% 03/25/36	03/25/2025	Paydown		25,033	25,033	24,148	24,160		873		873		25,033				159	03/25/2036	1.A FM
..39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 4.575% 03/25/36	03/25/2025	Paydown		223,277	223,277	215,641	213,128		10,148		10,148		223,277				1,730	03/25/2036	1.A FM
..39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 5.075% 03/25/36	03/25/2025	Paydown		2,215	2,215	809	810		1,405		1,405		2,215				16	03/25/2036	1.A FM
..39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 4.875% 06/25/37	03/25/2025	Paydown		21,088	21,088	16,969	18,120		2,967		2,967		21,088				164	06/25/2037	1.A FM
..40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OPT1 M1 5.065% 11/25/35	02/25/2025	Paydown		73,543	73,543	72,745	73,031		512		512		73,543				323	11/25/2035	1.A FM
..40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6 4.483% 12/25/36	03/01/2025	Paydown		9,057	9,057	5,332	4,288		4,769		4,769		9,057				56	12/25/2036	1.A FM
..41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 5.545% 07/19/47	03/01/2025	Paydown		94,153	78,671	30,235	21,683		66,667		66,667		94,153				1,365	07/19/2047	1.A FM
..41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 5.545% 07/19/47	02/19/2025	Paydown			(1,143)	(394)			394		394							07/19/2047	1.A FM
..41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.791% 07/19/46	01/21/2025	Paydown		166,077	165,819	97,050	85,566		80,511		80,511		166,077				830	07/19/2046	1.A FM
..41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A 5.171% 10/19/33	03/19/2025	Paydown		4,416	4,416	4,260	4,351		65		65		4,416				39	10/19/2033	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-GZ-0	HarborView Mortgage Loan Trust HVMLT 2004-8 2A1 5.209% 11/19/34	03/01/2025	Paydown		14,007	13,940	13,069	13,215		792		792		14,007				123	11/19/2034	3.B FM
..41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 5.251% 11/19/34	03/19/2025	Paydown		23,833	23,719	18,141	20,160		3,673		3,673		23,833				205	11/19/2034	1.A FM
..41161P-HJ-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A 5.191% 12/19/34	03/19/2025	Paydown		583	583	500	486		96		96		583				6	12/19/2034	1.A FM
..41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.450% 02/25/36	03/01/2025	Paydown		137,961	137,961	125,087	124,738		13,223		13,223		137,961				1,831	02/25/2036	3.B FM
..41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.450% 02/25/36	03/01/2025	Paydown		190,372	190,372	180,206	179,591		10,781		10,781		190,372				2,527	02/25/2036	4.B FM
..41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.662% 02/25/36	03/01/2025	Paydown		1,362	1,362	1,380	3,841		(2,479)		(2,479)		1,362				15	02/25/2036	1.A FM
..41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 5.071% 01/19/35	03/19/2025	Paydown		31,170	31,170	25,671	22,802		8,367		8,367		31,170				257	01/19/2035	1.A FM
..41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 5.131% 01/19/35	03/19/2025	Paydown		6,536	6,536	5,867	6,782		(246)		(246)		6,536				51	01/19/2035	4.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.191% 01/19/35	03/19/2025	Paydown		2,425	2,425	1,597	2,295		130		130		2,425				19	01/19/2035	1.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.191% 01/19/35	03/19/2025	Paydown		302	302	254	323		(20)		(20)		302				2	01/19/2035	4.B FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.191% 01/19/35	03/19/2025	Paydown		789	789	704	861		(72)		(72)		789				6	01/19/2035	4.C FM
..41161P-L5-0	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1B 4.911% 05/19/46	02/21/2025	Paydown					(36)		36		36							05/19/2046	6. *
..41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 4.971% 03/19/35	03/19/2025	Paydown		4,415	4,415	4,129	4,208		207		207		4,415				43	03/19/2035	1.A FM
..41161P-QJ-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 5.091% 09/19/35	03/19/2025	Paydown		30,885	30,885	23,516	20,618		10,267		10,267		30,885				262	09/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.051% 11/19/35	03/19/2025	Paydown		1,708	1,708	1,231	1,231		477		477		1,708				20	11/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.051% 11/19/35	02/19/2025	Paydown		1,239	1,239	893	893		346		346		1,239				10	11/19/2035	1.B FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.051% 11/19/35	02/19/2025	Paydown		390	390	281	281		109		109		390				3	11/19/2035	1.C FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.051% 11/19/35	01/21/2025	Paydown		1,588	1,588	1,144	1,144		444		444		1,588				6	11/19/2035	1.F FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.051% 11/19/35	03/19/2025	Paydown		2,737	2,737	2,030	2,030		707		707		2,737				22	11/19/2035	3.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.635% 10/19/35	03/01/2025	Paydown		35,376	35,376	21,993	20,926		14,450		14,450		35,376				143	10/19/2035	1.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.635% 10/19/35	03/01/2025	Paydown		2,726	2,726	2,064	2,064		662		662		2,726				29	10/19/2035	3.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.635% 10/19/35	03/01/2025	Paydown		180,963	180,963	137,367	137,367		43,596		43,596		180,963				712	10/19/2035	3.B FM
..41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.931% 10/19/35	03/19/2025	Paydown		186,040	186,040	138,207	131,433		54,607		54,607		186,040				758	10/19/2035	1.A FM
..41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 4.991% 02/19/36	02/19/2025	Paydown		43,809	43,809	22,687	19,427		24,382		24,382		43,809				242	02/19/2036	1.A FM
..41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 5.971% 02/19/36	02/19/2025	Paydown		48,289	48,289	24,633	22,558		25,731		25,731		48,289				267	02/19/2036	1.A FM
..41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 5.091% 01/19/36	03/19/2025	Paydown		290	290	289	250		40		40		290				2	01/19/2036	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 5.485% 12/19/36	03/01/2025	Paydown		159,547	159,275	127,337	129,833		29,714		29,714		159,547				559	12/19/2036	1.A FM
..41162B-AB-9	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1B 5.585% 12/19/36	02/01/2025	Paydown			(630)	(210)			(210)	210								12/19/2036	6. FE
..41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.911% 12/19/36	03/19/2025	Paydown		11,154	10,187	8,737	11,095		59		59		11,154				58	12/19/2036	4.C FM
..41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 4.811% 01/19/38	03/19/2025	Paydown		231,789	231,789	207,155	217,091		14,699		14,699		231,789				1,195	01/19/2038	1.A FM
..41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.755% 05/25/38	03/25/2025	Paydown		9,480	9,480	7,649	7,649		1,831		1,831		9,480				48	05/25/2038	1.A FM
..41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.851% 03/19/37	03/19/2025	Paydown		2,337	2,337	2,010	515		1,401	421	1,822		2,337				22	03/19/2037	2.C FM
..41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.851% 03/19/37	02/19/2025	Paydown		4,217	4,217	3,626	930		2,528	759	3,287		4,217				26	03/19/2037	4.A FM
..41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.851% 03/19/37	01/21/2025	Paydown		3,134	2,992	2,573	660		1,794	681	2,475		3,134				10	03/19/2037	4.C FM
..41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.831% 05/19/37	03/19/2025	Paydown		32,460	32,460	31,259	31,683		777		777		32,460				192	05/19/2037	1.A FM
..41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.831% 05/19/37	03/19/2025	Paydown		36,559	36,559	34,000			2,559		2,559		36,559				107	05/19/2037	1.A FM
..41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 5.011% 05/19/37	03/19/2025	Paydown		1,521	1,521				1,521		1,521		1,521				9	05/19/2037	6. *
..41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 4.991% 09/19/37	03/19/2025	Paydown		3,737	16,802	3,337	2,055		1,682		1,682		3,737				67	09/19/2037	1.A FM
..437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 5.380% 06/25/34	03/25/2025	Paydown		14,548	14,548	13,213	14,177		371		371		14,548				155	06/25/2034	1.A FM
..437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1 5.290% 08/25/34	03/25/2025	Paydown		46,151	46,151	32,312	44,133		2,018		2,018		46,151				430	08/25/2034	1.A FM
..437089-AD-7	Home Equity Mortgage Loan Asse INDS 2006-1 A4 6.666% 05/25/36	03/25/2025	J.P. Morgan Sec		1,600,872	3,811,600	824,259	690,173		(15,313)		(15,313)		674,860		926,012	926,012	17,818	05/25/2036	1.A FM
..437089-AD-7	Home Equity Mortgage Loan Asse INDS 2006-1 A4 6.666% 05/25/36	03/25/2025	J.P. Morgan Sec		499,380	1,189,000	694,189	646,737		(25,739)		(25,739)		620,998		(121,618)	(121,618)	5,558	05/25/2036	6. FM
..437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 4.735% 10/25/36	03/25/2025	Paydown		52,591	52,591	51,066	52,835		(244)		(244)		52,591				478	10/25/2036	1.A FM
..43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.735% 01/25/37	03/25/2025	Paydown		116,461	116,461	97,087	97,950		18,511		18,511		116,461				473	01/25/2037	1.A FM
..43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.735% 01/25/37	03/25/2025	Paydown		19,358	19,358	16,237			3,122		3,122		19,358				40	01/25/2037	1.A FM
..43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2 4.555% 04/25/37	03/25/2025	Paydown		23,381	23,381	15,627	15,696		7,685		7,685		23,381				115	04/25/2037	1.A FM
..43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3 4.605% 04/25/37	03/25/2025	Paydown		118,402	118,402	78,066	78,066		40,335		40,335		118,402				580	04/25/2037	1.A FM
..43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 5.295% 08/25/29	03/25/2025	Paydown		29,715	29,715	26,259	27,621		2,093		2,093		29,715				262	08/25/2029	1.A FM
..44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A 4.695% 12/25/36	03/25/2025	Paydown		7,100	7,100	2,627	2,508		4,592		4,592		7,100				14	12/25/2036	1.A FM
..45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1 5.195% 01/25/35	03/25/2025	Paydown		41,368	41,368	36,715	37,658		3,710		3,710		41,368				368	01/25/2035	1.A FM
..45254N-KY-2	Impac CMB Trust Series 2004-9 IMM 2004-9 1A2 5.315% 01/25/35	03/25/2025	Paydown		9,630	9,630	7,948	8,128		1,502		1,502		9,630				88	01/25/2035	1.A FM
..45254N-NK-9	Impac CMB Trust Series 2005-2 IMM 2005-2 2A2 5.235% 04/25/35	03/25/2025	Paydown		56,964	56,964	49,559	51,365		5,599		5,599		56,964				719	04/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1 4.915% 08/25/35	03/25/2025	Paydown		69,970	69,970	52,579	55,330		14,640		14,640		69,970				447	08/25/2035	1.A FM
45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 5.115% 05/25/35	03/25/2025	Paydown		2,992	2,991		81		2,910		2,910		2,992				30	05/25/2035	1.A FM
45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 5.115% 05/25/35	01/27/2025	Paydown		532	532		14		517		517		532				3	05/25/2035	6. *
45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 5.735% 05/25/35	03/25/2025	Paydown		3,199	3,199		98		3,101		3,101		3,199				36	05/25/2035	1.A FM
45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 5.735% 05/25/35	01/27/2025	Paydown		569	569		17		551		551		569				3	05/25/2035	6. *
45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2 4.655% 08/25/35	03/25/2025	Paydown		12,339	12,339	10,448	10,915		1,424		1,424		12,339				107	08/25/2035	1.A FM
45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3 5.015% 08/25/35	03/25/2025	Paydown		1,382	1,382				1,382		1,382		1,382				13	08/25/2035	6. *
45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2 5.560% 02/25/36	03/25/2025	Paydown		4,883	4,883	4,339	4,624		259		259		4,883				47	02/25/2036	1.A FM
45254T-QW-7	Impac Secured Assets Corp Seri IMSA 2004-4 M5 6.085% 02/25/35	03/25/2025	Paydown		127,941	127,941	123,201	124,970		2,971		2,971		127,941				1,407	02/25/2035	1.A FM
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D 5.295% 03/25/36	03/25/2025	Paydown		53,174	53,242	38,611	35,675		17,499		17,499		53,174				404	03/25/2036	1.A FM
45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2 5.365% 05/25/36	03/25/2025	Paydown		1,364	1,364	1,159	1,291		73		73		1,364				12	05/25/2036	1.A FM
45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3 4.734% 11/25/36	03/25/2025	Paydown		1,714	1,015	935	1,790		(76)		(76)		1,714				7	11/25/2036	1.A FM
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7 4.975% 11/25/36	03/25/2025	Paydown		453,577	465,740	370,917	387,571		66,006		66,006		453,577				4,096	11/25/2036	1.A FM
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	03/01/2025	Paydown		5,365	5,365	4,762	5,587		(222)		(222)		5,365				56	02/25/2036	3.B FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	03/01/2025	Paydown		21,856	21,856	19,398	18,998		2,858		2,858		21,856				302	02/25/2036	5.A FM
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.867% 01/25/36	03/01/2025	Paydown		38,641	38,641	29,490	29,186		9,456		9,456		38,641				173	01/25/2036	1.A FM
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36	02/01/2025	Paydown			(1,961)	(1,135)	(982)		982		982						3	04/25/2036	4.C FM
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35	03/01/2025	Paydown		78,534	78,534	70,679	71,886		6,648		6,648		78,534				608	02/25/2035	1.A FM
45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A 5.115% 02/25/35	03/25/2025	Paydown		2,524	2,524	2,222	2,042		482		482		2,524				35	02/25/2035	1.A FM
45660L-EJ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR4 2A2 5.115% 03/25/35	03/25/2025	Paydown		1,253	4,655	3,969	3,969		(2,716)		(2,716)		1,253				14	03/25/2035	6. FM
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.701% 11/25/35	03/01/2025	Paydown		75,456	75,456	62,519	55,209		20,247		20,247		75,456				867	11/25/2035	4.B FM
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.701% 11/25/35	01/01/2025	Paydown		10,202	10,202	8,453	7,464		2,737		2,737		10,202				41	11/25/2035	4.C FM
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.915% 04/25/35	03/25/2025	Paydown		1,422	1,422	1,102	1,095		327		327		1,422				22	04/25/2035	1.A FM
45660L-GE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2 5.095% 04/25/35	03/25/2025	Paydown		26,174	26,174	21,186	23,659		2,515		2,515		26,174				313	04/25/2035	4.B FM
45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.800% 05/25/35	03/01/2025	Paydown		768	768	627	778		(10)		(10)		768				5	05/25/2035	3.C FM
45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A 4.895% 04/25/35	03/25/2025	Paydown		6,276	6,276	5,978	6,119		156		156		6,276				44	04/25/2035	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.416% 06/25/35	02/01/2025	Paydown		16,680	16,680	9,854	9,069		7,611		7,611		16,680				65	06/25/2035	1.A FM
..45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.281% 07/25/35	03/01/2025	Paydown		194,275	182,562	147,455	145,944		48,330		48,330		194,275				4,415	07/25/2035	1.A FM
..45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 4.995% 07/25/35	03/25/2025	Paydown		67,774	67,774	52,449	47,289		20,485		20,485		67,774				514	07/25/2035	1.A FM
..45660L-RZ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C 5.215% 07/25/35	03/25/2025	Paydown		1,040	1,040				1,040		1,040		1,040				7	07/25/2035	6. *
..45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	03/01/2025	Paydown		2,884	2,884	2,219	1,754		1,131		1,131		2,884				40	07/25/2035	3.B FM
..45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	02/01/2025	Paydown		4,137	4,137	3,183	2,516		1,622		1,622		4,137				35	07/25/2035	3.C FM
..45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 5.224% 09/25/35	03/01/2025	Paydown		11,891	11,891	8,794	8,410		3,481		3,481		11,891				105	09/25/2035	1.A FM
..45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 5.055% 10/25/36	01/27/2025	Paydown		25,708	25,708	14,904	12,861		12,847		12,847		25,708				100	10/25/2036	1.A FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.995% 10/25/36	01/27/2025	Paydown		17,612	17,612	8,857	8,438		9,174		9,174		17,612				71	10/25/2036	1.A FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.995% 10/25/36	01/27/2025	Paydown		2,352	2,352	1,402	1,249		1,103		1,103		2,352				10	10/25/2036	1.F FM
..45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 5.655% 10/25/36	01/27/2025	Paydown		157	673	306	284		(127)		(127)		157				3	10/25/2036	1.A FM
..45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.000% 10/25/36	03/01/2025	Paydown				1	7	9	(16)		(7)							10/25/2036	6. FE
..45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2 3.743% 01/25/36	03/01/2025	Paydown		3,463	3,463				3,463		3,463		3,463				18	01/25/2036	6. *
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 4.542% 10/25/35	03/01/2025	Paydown		3,441	3,441	2,753	2,525	1,884	(968)		916		3,441				26	10/25/2035	6. FM
..45660L-YH-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 5.035% 11/25/35	03/25/2025	Paydown		305,593	266,204	171,715	167,819		137,774		137,774		305,593				966	11/25/2035	4.C FM
..45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 5.155% 11/25/35	03/25/2025	Paydown		104	(41,586)	(41,586)	(24,980)		25,084		25,084		104				12	11/25/2035	1.A Z
..45660L-ZH-5	IndyMac INDA Mortgage Loan Tru INDA 2005-AR1 1A1 4.206% 11/25/35	03/01/2025	Paydown		2,302	2,302	1,961	1,507		796		796		2,302				16	11/25/2035	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.235% 11/25/34	02/25/2025	Paydown		57	57	46	49		8		8		57					11/25/2034	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.235% 11/25/34	02/25/2025	Paydown		520	520	428	456		64		64		520				3	11/25/2034	2.C FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.235% 11/25/34	02/25/2025	Paydown		749	749	674	673		76		76		749				4	11/25/2034	3.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.235% 11/25/34	02/25/2025	Paydown		543	543	482	499		43		43		543				3	11/25/2034	3.C FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.235% 11/25/34	02/25/2025	Paydown		5,933	5,933	5,346	5,510		422		422		5,933				31	11/25/2034	4.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.235% 11/25/34	02/25/2025	Paydown		763	763	700	717		47		47		763				4	11/25/2034	4.B FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.215% 12/25/34	03/25/2025	Paydown		181	181	131	130		51		51		181				2	12/25/2034	1.G FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.215% 12/25/34	02/25/2025	Paydown		259	259	187	186		73		73		259				1	12/25/2034	2.A FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.215% 12/25/34	03/25/2025	Paydown		2,997	2,997	2,446	2,564		433		433		2,997				20	12/25/2034	5.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A 4.720% 12/25/34	03/01/2025	Paydown		54,757	54,757	49,954	52,136		2,622		2,622		54,757				597	12/25/2034	1.A FM
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 5.331% 08/25/34	03/01/2025	Paydown		7,620	7,620	7,589	7,576		44		44		7,620				101	08/25/2034	1.B FM
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 5.331% 08/25/34	02/01/2025	Paydown		59,802	59,802	59,554	59,457		345		345		59,802				300	08/25/2034	1.C FM
45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.255% 08/25/34	03/25/2025	Paydown		7,259	7,259	5,127	4,417		2,841		2,841		7,259				91	08/25/2034	4.B FM
45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.255% 08/25/34	01/27/2025	Paydown		132	132	93	80		52		52		132				1	08/25/2034	4.C FM
45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B 5.235% 08/25/34	03/25/2025	Paydown		245	245	186	185		60		60		245				2	08/25/2034	1.A FM
45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1 5.315% 09/25/34	03/25/2025	Paydown		24,998	52,241	44,526	44,861		(19,863)		(19,863)		24,998				584	09/25/2034	5.A FM
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 5.295% 09/25/34	03/25/2025	Paydown		64,621	64,621	58,117	57,460		7,160		7,160		64,621				719	09/25/2034	5.A FM
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 5.295% 09/25/34	01/25/2025	Paydown		8,726	8,726	7,862	7,772		954		954		8,726				35	09/25/2034	5.A FM
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.875% 04/25/46	03/25/2025	Paydown		91,070	91,070	74,968	75,298		15,772		15,772		91,070				451	04/25/2046	1.A FM
45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C 5.115% 05/25/46	03/25/2025	Paydown		1,101	1,036	22	22		1,078		1,078		1,101				9	05/25/2046	1.A FM
45661E-QM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.669% 05/25/36	03/01/2025	Paydown		85,201	85,201	79,262	43,961		4,191		4,191		85,201				415	05/25/2036	1.A FM
45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2 3.980% 05/25/36	03/01/2025	Paydown		764	764				764		764		764				5	05/25/2036	6. *
45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 4.339% 06/25/36	03/01/2025	Paydown		87	87	58	55		32		32		87				1	06/25/2036	5.A FM
45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 4.785% 06/25/36	03/25/2025	Paydown		3,032	3,032	2,848	2,863		168		168		3,032				20	06/25/2036	2.A FM
45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3 4.775% 11/25/36	03/25/2025	Paydown		10,771	10,770	10,237	10,682		89		89		10,771				67	11/25/2036	1.A FM
45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2 4.369% 12/25/36	03/01/2025	Paydown		994	994				994		994		994				7	12/25/2036	6. *
456672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2 4.039% 06/25/37	03/01/2025	Paydown		1,077	1,077				1,077		1,077		1,077				10	06/25/2037	6. *
456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1 5.495% 07/25/37	03/01/2025	Paydown		9,658	9,658	8,261	8,048		1,609		1,609		9,658				77	07/25/2037	1.A FM
456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 5.427% 08/25/37	03/01/2025	Paydown		30,529	30,529	26,488	25,978		4,551		4,551		30,529				276	08/25/2037	1.A FM
456674-AD-2	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2 4.535% 08/25/37	03/01/2025	Paydown		11,541	1,934	97	97		11,444		11,444		11,541				178	08/25/2037	1.A FM
45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2 4.155% 11/25/36	03/01/2025	Paydown		478	478	24	24		455		455		478				3	11/25/2036	1.A FM
45667S-AM-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B 4.895% 01/25/37	03/25/2025	Paydown		3,123	137				3,123		3,123		3,123				1	01/25/2037	6. *
45667W-AA-6	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1 4.855% 11/25/36	03/25/2025	Paydown		24,063	24,063	20,487	22,019		2,044		2,044		24,063				164	11/25/2036	1.A FM
456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1 3.485% 07/25/37	03/01/2025	Paydown		34,478	34,465	23,644	23,384		11,094		11,094		34,478				267	07/25/2037	1.A FM
45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 5.035% 11/25/46	03/25/2025	Paydown		34	34	34	34						34					11/25/2046	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.418% 02/25/37	03/01/2025	Paydown		24,643	24,643	23,406	22,860		1,783		1,783		24,643				177	02/25/2037	3.C FM
..45669W-AE-6	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX5 2A3 5.015% 08/25/37	02/25/2025	Paydown		200	(1)	(1)	(1)		201		201		200				162	08/25/2037	6. *
..45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.399% 04/25/37	03/01/2025	Paydown		1,827	1,827				1,827		1,827		1,827				12	04/25/2037	6. *
..45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1 3.229% 06/25/37	03/01/2025	Paydown		5,341	5,341	4,170	4,200		1,141		1,141		5,341				21	06/25/2037	1.A FM
..45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1 4.585% 03/25/47	03/25/2025	Paydown		9,064	9,055	5,953	5,980		3,084		3,084		9,064				48	03/25/2047	1.A FM
..45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1 3.505% 11/25/37	03/01/2025	Paydown		65,243	65,243	52,135	51,790		13,453		13,453		65,243				381	11/25/2037	1.A FM
..45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.397% 10/25/37	03/01/2025	Paydown		712,521	712,521	674,201	674,987		37,534		37,534		712,521				3,324	10/25/2037	2.C FM
..46593N-BK-0	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B1 6.685% 07/25/55	03/01/2025	Paydown		9,888	9,888	10,179			(290)		(290)		9,888				55	07/25/2055	1.D Z
..46593N-BN-4	JP Morgan Mortgage Trust Serie JPMMT 2025-2 B2 6.685% 07/25/55	03/01/2025	Paydown		4,103	4,103	4,209			(106)		(106)		4,103				23	07/25/2055	1.G Z
..466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2 5.604% 02/25/36	03/01/2025	Paydown		12,680	12,680	10,943	8,356		4,324		4,324		12,680				121	02/25/2036	1.A FM
..466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 5.306% 04/25/36	03/01/2025	Paydown		58,748	58,748	52,065	51,421		7,327		7,327		58,748				559	04/25/2036	3.C FM
..466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2 5.306% 04/25/36	03/01/2025	Paydown		133,527	133,527	124,586	121,703		11,824		11,824		133,527				1,270	04/25/2036	3.B FM
..466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34	01/01/2025	Paydown		106,500	106,500	94,754	95,067		11,433		11,433		106,500				577	11/25/2034	2.A FM
..466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34	03/01/2025	Paydown		59,455	59,455	52,898	53,073		6,383		6,383		59,455				907	11/25/2034	2.B FM
..466247-K2-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2 5.740% 04/25/36	03/01/2025	Paydown		5,379	5,379	4,960	5,042		336		336		5,379				78	04/25/2036	4.B FM
..466247-K2-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2 5.740% 04/25/36	02/01/2025	Paydown		14,561	11,197	10,326	10,496		4,064		4,064		14,561				149	04/25/2036	4.C FM
..466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1 6.147% 06/25/35	03/01/2025	Paydown		103,833	103,858	93,831	93,310		10,522		10,522		103,833				1,194	06/25/2035	1.A FM
..466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2 5.867% 06/25/35	03/01/2025	Paydown			9													06/25/2035	1.A FM
..466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 6.862% 08/25/35	03/01/2025	Paydown		17,087	17,087	16,993	17,096		(8)		(8)		17,087				160	08/25/2035	1.A FM
..466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 6.862% 08/25/35	03/01/2025	Paydown		52,386	52,386	44,416	53,885		(1,499)		(1,499)		52,386				492	08/25/2035	1.A FM
..466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.688% 09/25/35	03/01/2025	Paydown		1,742	1,742	1,545	1,463		279		279		1,742				17	09/25/2035	1.A FM
..466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 5.487% 08/25/35	03/01/2025	Paydown		3,535	3,535	3,405	3,748		(214)		(214)		3,535				33	08/25/2035	5.A FM
..466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 5.992% 10/25/35	03/01/2025	Paydown		2,985	2,985	2,519	2,582		403		403		2,985				31	10/25/2035	1.A FM
..466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.992% 10/25/35	03/01/2025	Paydown		4,805	4,805	4,814	4,850		(45)		(45)		4,805				49	10/25/2035	3.B FM
..466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.784% 10/25/35	03/01/2025	Paydown		5,521	5,521	5,006	4,989		533		533		5,521				59	10/25/2035	1.A FM
..466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 6.029% 10/25/35	03/01/2025	Paydown		29,699	29,699	29,624	29,909		(210)		(210)		29,699				449	10/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.104% 10/25/35	03/01/2025	Paydown			17,626	1,722	2,335		(2,335)		(2,335)							10/25/2035	1.A FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.104% 10/25/35	03/01/2025	Paydown			5,499	3,471	3,514		(3,514)		(3,514)							10/25/2035	5.B FM
..466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.481% 10/25/35	03/01/2025	Paydown			6,021	6,021	4,333		1,855		1,855		6,021				54	10/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 5.203% 11/25/35	03/01/2025	Paydown			19,962	43,001	33,958		(12,542)		(12,542)		19,962				412	11/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 5.203% 11/25/35	03/01/2025	Paydown			6,639	6,575	6,227		697		697		6,639				91	11/25/2035	3.B FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 5.203% 11/25/35	02/01/2025	Paydown			13,086	35,915	34,014		(19,375)		(19,375)		13,086				316	11/25/2035	3.C FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.735% 11/25/35	03/01/2025	Paydown			6,767	6,767	6,293		778		778		6,767				70	11/25/2035	3.B FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.735% 11/25/35	03/01/2025	Paydown			95,048	95,048	91,402		9,031		9,031		95,048				978	11/25/2035	3.C FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.110% 10/25/35	03/25/2025	Paydown			(1,313)	(167)	(218)		218		218							10/25/2035	1.A FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.110% 10/25/35	03/25/2025	Paydown			(409)	(260)	(267)		267		267							10/25/2035	4.C FM
..46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.975% 04/25/36	03/25/2025	Paydown			(3,060)												12	04/25/2036	6. *
..466278-AB-4	JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2 5.095% 06/25/37	02/25/2025	Paydown			47,652	46,993		21	(21)								204	06/25/2037	1.A FM
..46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	03/01/2025	Paydown			2,412	2,412	2,259		491		491		2,412				22	12/25/2035	3.B FM
..46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	03/01/2025	Paydown			6,220	6,220	5,823		1,265		1,265		6,220				57	12/25/2035	3.B FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	03/01/2025	Paydown			17,387	17,387	14,050		5,425		5,425		17,387				261	12/25/2035	1.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	02/01/2025	Paydown			620	620	501		194		194		620				6	12/25/2035	1.B FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	02/01/2025	Paydown			470	470	379		146		146		470				5	12/25/2035	1.C FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	01/01/2025	Paydown			2,369	2,364	1,910		743		743		2,369				12	12/25/2035	1.D FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	01/01/2025	Paydown			1,793	1,789	1,446		562		562		1,793				9	12/25/2035	1.E FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	03/01/2025	Paydown			2,786	2,785	2,452		729		729		2,786				36	12/25/2035	4.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	03/01/2025	Paydown			22,842	22,833	20,827		5,475		5,475		22,842				295	12/25/2035	4.B FM
..46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.895% 03/25/36	03/25/2025	Paydown			64,959	64,959	60,500		6,572		6,572		64,959				473	03/25/2036	1.A FM
..46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 5.073% 03/25/36	03/01/2025	Paydown			37,338	37,338	30,223		9,864		9,864		37,338				236	03/25/2036	1.A FM
..46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 5.464% 03/25/36	03/01/2025	Paydown			14,459	14,459	4,338		11,561		11,561		14,459				96	03/25/2036	1.A FM
..46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36	03/01/2025	Paydown			2,026	2,026	1,450		824		824		2,026				26	03/25/2036	4.C FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	03/01/2025	Paydown			1,130	1,130	621		526		526		1,130				16	03/25/2036	1.E FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	02/01/2025	Paydown		377	377	207	202		175		175		377				4	03/25/2036	2.A FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	01/01/2025	Paydown		12	12	7	6		6		6		12					03/25/2036	2.C FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	03/01/2025	Paydown		4,061	4,061	2,815	2,032		2,030		2,030		4,061				56	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	03/01/2025	Paydown		1,689	1,689	1,302	935		754		754		1,689				25	03/25/2036	2.C FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	02/01/2025	Paydown		564	564	435	312		252		252		564				6	03/25/2036	3.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	01/01/2025	Paydown		11	11	9	6		5		5		11					03/25/2036	3.B FM
..46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	03/01/2025	Paydown		1,507	1,507	1,223	813		694		694		1,507				22	03/25/2036	1.A FM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	01/01/2025	Paydown		6,931	7,087	6,422	7,648		(717)		(717)		6,931				182	03/25/2036	4.A FM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	03/01/2025	Paydown		3,742	3,742	3,392	4,039		(296)		(296)		3,742				111	03/25/2036	4.B FM
..46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36	01/01/2025	Paydown			6,031	5,135	5,246		(5,246)		(5,246)						42	03/25/2036	1.A FM
..466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.176% 03/25/37	03/01/2025	Paydown		6,246	6,246	5,549	7,652		(1,406)		(1,406)		6,246				50	03/25/2037	5.A FM
..466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B 4.555% 03/25/37	03/25/2025	Paydown		6,311	6,311				6,311		6,311		6,311				(576)	03/25/2037	6. *
..46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 4.619% 10/25/36	03/01/2025	Paydown		8,079	8,079	7,470	6,837		1,242		1,242		8,079				69	10/25/2036	4.B FM
..46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 4.619% 10/25/36	01/01/2025	Paydown		1,530	1,530	1,415	1,295		235		235		1,530				6	10/25/2036	4.C FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.471% 10/25/36	03/01/2025	Paydown		11,292	140,116	86,872	87,607		(76,314)		(76,314)		11,292				1,171	10/25/2036	5.A FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.471% 10/25/36	03/01/2025	Paydown		3,522	43,703	32,555	32,370	705	(29,552)		(28,847)		3,522				365	10/25/2036	5.C FM
..46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 6.560% 10/25/36	03/01/2025	Paydown		8,883	8,883	7,509	7,206		1,677		1,677		8,883				97	10/25/2036	1.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.308% 05/25/36	03/01/2025	Paydown		1,005	1,005	808	586		418		418		1,005				7	05/25/2036	1.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.308% 05/25/36	01/01/2025	Paydown		69	69	58	42		27		27		69					05/25/2036	1.F FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.308% 05/25/36	03/01/2025	Paydown		2,383	2,383	1,871	1,495		887		887		2,383				26	05/25/2036	3.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.308% 05/25/36	02/01/2025	Paydown		4,646	4,646	3,648	2,915		1,730		1,730		4,646				19	05/25/2036	3.B FM
..46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 5.243% 05/25/36	03/01/2025	Paydown		6,244	6,244	5,419	5,318		926		926		6,244				56	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.578% 05/25/36	03/01/2025	Paydown		57,525	57,525	51,520	50,821		6,704		6,704		57,525				462	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.578% 05/25/36	03/01/2025	Paydown		11,436	11,436	10,783	10,633		803		803		11,436				92	05/25/2036	3.A FM
..46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.578% 05/25/36	03/01/2025	Paydown		57,354	57,354	45,693	44,850		12,504		12,504		57,354				475	05/25/2036	1.A FM
..46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.578% 05/25/36	01/01/2025	Paydown		3,215	3,215	2,969	2,887		328		328		3,215				12	05/25/2036	1.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36	01/01/2025	Paydown			8,431	3,255	2,901		(2,901)		(2,901)							07/25/2036	1.A FM
..46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 7.283% 08/25/36	03/01/2025	Paydown			1,223	744	671		552		552		1,223				16	08/25/2036	1.A FM
..46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.699% 08/25/36	03/01/2025	Paydown			23,185	21,545	20,935		2,250		2,250		23,185				243	08/25/2036	5.A FM
..46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.699% 08/25/36	03/01/2025	Paydown			2,473	1,814	1,503		969		969		2,473				26	08/25/2036	1.A FM
..46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.699% 08/25/36	03/01/2025	Paydown			3,810	3,022	2,920		890		890		3,810				54	08/25/2036	1.D FM
..46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.699% 08/25/36	02/01/2025	Paydown			2,498	1,981	1,914		584		584		2,498				24	08/25/2036	1.E FM
..46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.699% 08/25/36	01/01/2025	Paydown			2,073	1,644	1,588		484		484		2,073				10	08/25/2036	1.F FM
..46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 5.054% 08/25/36	03/01/2025	Paydown			1,868	1,728	1,690		179		179		1,868				17	08/25/2036	3.C FM
..46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 5.054% 08/25/36	03/01/2025	Paydown			8,983	7,517	7,427		1,556		1,556		8,983				83	08/25/2036	1.A FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.530% 08/25/36	03/01/2025	Paydown			30,970	27,657	26,919		4,052		4,052		30,970				314	08/25/2036	3.A FM
..46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.530% 08/25/36	03/01/2025	Paydown			42,642	39,064	37,681		4,961		4,961		42,642				433	08/25/2036	3.B FM
..46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.557% 01/25/37	03/01/2025	Paydown			18,325	17,861	17,912		413		413		18,325				138	01/25/2037	4.C FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.557% 01/25/37	03/01/2025	Paydown			26,726	23,079	23,194		3,531		3,531		26,726				202	01/25/2037	1.A FM
..46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.557% 01/25/37	03/01/2025	Paydown			17,188	16,755	16,802		386		386		17,188				130	01/25/2037	4.C FM
..46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.615% 01/25/37	03/01/2025	Paydown			9,734	8,320	8,219		1,515		1,515		9,734				91	01/25/2037	1.A FM
..46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 4.196% 01/25/37	03/01/2025	Paydown			15,533	12,438	12,214		3,319		3,319		15,533				108	01/25/2037	1.A FM
..46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4 5.763% 10/25/36	03/01/2025	Paydown			84,821	52,394	48,754		36,068		36,068		84,821				415	10/25/2036	1.A FM
..46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37	01/01/2025	Paydown			1,841	1,383	724		1,118		1,118		1,841				15	01/25/2037	1.A FM
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.428% 11/25/36	03/01/2025	Paydown			94	73	57		(57)		(57)						1	11/25/2036	4.B FM
..466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.428% 11/25/36	03/01/2025	Paydown			2,649	2,252	1,658		(1,658)		(1,658)						19	11/25/2036	4.C FM
..466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.935% 06/27/37	03/25/2025	Paydown			12,069	7,752	7,752		4,317		4,317		12,069				149	06/27/2037	1.A FM
..466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.935% 06/27/37	02/25/2025	Paydown			6,589	4,232	4,232		2,357		2,357		6,589				54	06/27/2037	1.D FM
..466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.935% 06/27/37	01/25/2025	Paydown			1,479	950	950		529		529		1,479				6	06/27/2037	1.G FM
..46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 5.590% 07/25/35	03/01/2025	Paydown			4,750	3,923	4,267		483		483		4,750				42	07/25/2035	1.A FM
..46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 6.382% 07/25/35	03/01/2025	Paydown			18,598	17,365	18,476		121		121		18,598				150	07/25/2035	1.A FM
..46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 6.382% 07/25/35	03/01/2025	Paydown			13,416	12,486	12,563		853		853		13,416				108	07/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.987% 07/25/35	03/01/2025	Paydown		58,286	58,286	51,680	52,164		6,122		6,122		58,286				467	07/25/2035	1.A FM
..46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3 4.273% 05/25/35	03/01/2025	Paydown		87,521	87,521	60,365	59,322		28,199		28,199		87,521				397	05/25/2035	1.A FM
..46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.273% 03/25/47	03/01/2025	Paydown		20,592	20,592	15,495	12,922		7,669		7,669		20,592				93	03/25/2047	1.A FM
..46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.502% 11/25/36	03/01/2025	Paydown		1,053	1,053	1,037	1,038		15		15		1,053				8	11/25/2036	1.A FM
..46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.502% 11/25/36	03/01/2025	Paydown			(341)	(186)	(246)		246		246						2	11/25/2036	1.A FM
..46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.502% 11/25/36	03/01/2025	Paydown			(106)	(125)	(127)		127		127						1	11/25/2036	5.C FM
..46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6 4.250% 01/25/37	03/01/2025	Paydown		2,842	2,842	1,375	1,291		1,551		1,551		2,842				12	01/25/2037	1.A FM
..46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.753% 04/25/37	03/01/2025	Paydown		18,842	18,842	14,517	14,044		4,798		4,798		18,842				180	04/25/2037	1.A FM
..46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 5.521% 05/25/37	03/01/2025	Paydown		3,137	3,137	2,621	2,624		513		513		3,137				25	05/25/2037	1.A FM
..46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 5.023% 05/25/37	03/01/2025	Paydown		1,318	1,318	1,253	1,180		137		137		1,318				9	05/25/2037	1.A FM
..46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	03/01/2025	Paydown			90	41	36		(36)		(36)							06/25/2037	1.A FM
..46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.035% 06/25/37	02/25/2025	Paydown			68	16	12		(12)		(12)							06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.758% 06/25/37	03/01/2025	Paydown		47,036	47,036	43,316	43,316		3,720		3,720		47,036				347	06/25/2037	3.C FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.758% 06/25/37	03/01/2025	Paydown		58,476	58,476	56,994	56,994		1,482		1,482		58,476				431	06/25/2037	4.C FM
..46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37	03/01/2025	Paydown		1,541	1,541	719	698		843		843		1,541				15	08/25/2037	1.A FM
..46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18 4.935% 08/25/37	03/25/2025	Paydown		56,041	87,515	29,361	29,048		26,993		26,993		56,041				701	08/25/2037	1.A FM
..46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 5.085% 08/25/37	03/25/2025	Paydown		27,457	42,406	15,865	7,933		19,525		19,525		27,457				350	08/25/2037	1.A FM
..46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90 7.000% 08/25/37	03/01/2025	Paydown		5,505	8,501	4,768	4,210		1,295		1,295		5,505				96	08/25/2037	1.A FM
..46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	03/01/2025	Paydown		22,389	36,339	19,862	17,526		4,863		4,863		22,389				370	08/25/2037	1.A FM
..46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1 3.192% 10/25/37	03/01/2025	Paydown		25,483	25,483	19,390	19,884		5,599		5,599		25,483				78	10/25/2037	2.B FM
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	03/01/2025	Paydown			541	241	179		(179)		(179)						10	03/26/2038	3.B FM
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	02/01/2025	Paydown			1,984	885	657		(657)		(657)						33	03/26/2038	3.C FM
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	01/01/2025	Paydown		28,559	28,559	12,747	9,454		19,105		19,105		28,559				454	03/26/2038	4.A FM
..46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 6.460% 09/26/35	03/01/2025	Paydown		56,487	56,487	52,477	52,538		3,949		3,949		56,487				608	09/26/2035	1.A FM
..46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 6.444% 10/26/36	03/01/2025	Paydown		62,960	117,025	107,474	105,391		(42,431)		(42,431)		62,960				1,748	10/26/2036	5.B FM
..46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 4.847% 06/26/45	03/01/2025	Paydown		197,864	197,864	195,482	196,257		1,607		1,607		197,864				1,562	06/26/2045	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.606% 03/26/36	03/01/2025	Paydown		18,243	22,343	18,452	19,032		(788)		(788)		18,243				207	03/26/2036	1.A FM
..46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.660% 06/26/35	03/01/2025	Paydown		30,165	30,165	27,510	28,298		1,866		1,866		30,165				235	06/26/2035	1.A FM
..46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.321% 05/26/47	03/01/2025	Paydown		37,594	37,992	32,932	32,865		4,729		4,729		37,594				334	05/26/2047	1.A FM
..46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.755% 10/26/36	03/01/2025	Paydown		177,671	189,546	184,346	186,829		(9,158)		(9,158)		177,671				925	10/26/2036	3.C FM
..46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 5.038% 03/26/35	03/01/2025	Paydown		23,685	23,685	21,333	21,328		2,358		2,358		23,685				176	03/26/2035	1.A FM
..46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.973% 11/21/35	03/01/2025	Paydown		11,384	12,219	9,438	11,794		(409)		(409)		11,384				128	11/21/2035	4.B FM
..46637J-CH-3	JP Morgan Resecuritization Tru JPMRR 2012-2 6A6 5.170% 06/21/36	03/20/2025	Paydown		128,610	128,610	102,928	128,398		212		212		128,610				983	06/21/2036	1.A FM
..46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX 0.044% 01/25/44	03/01/2025	Paydown															10	01/25/2044	1.A FE
..46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	03/01/2025	Paydown		15,285	15,285	14,368			917		917		15,285				37	11/27/2036	1.A Z
..47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 4.968% 11/26/35	03/01/2025	Paydown		9,709	9,723	5,961	5,954		3,755		3,755		9,709				95	11/26/2035	1.A FM
..519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37	01/01/2025	Paydown		2,686	2,686	2,099	1,206		1,480		1,480		2,686				48	08/26/2037	1.A FM
..52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 5.185% 12/25/35	03/25/2025	Paydown		1,899	1,899	858	811		1,089		1,089		1,899				16	12/25/2035	1.A FM
..52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35	03/01/2025	Paydown		4,090	4,090	3,375	2,150		1,940		1,940		4,090				38	12/25/2035	1.A FM
..52520M-DS-9	Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6 4.935% 01/25/36	03/25/2025	Paydown		765	765	268	218		547		547		765				5	01/25/2036	1.A FM
..52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.088% 01/25/36	03/01/2025	Paydown		732	778	553	567		165		165		732				8	01/25/2036	1.A FM
..52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.185% 02/25/36	03/01/2025	Paydown		32,656	32,656	27,863	27,930		4,726		4,726		32,656				286	02/25/2036	1.A FM
..52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.085% 11/25/36	02/25/2025	Paydown			86	39	38		(38)		(38)						1	11/25/2036	1.A FM
..52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1 4.785% 12/25/36	03/25/2025	Paydown			1,260	66	71		(71)		(71)						19	12/25/2036	1.A FM
..52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	03/01/2025	Paydown		15,423	15,652	8,099	7,400		8,023		8,023		15,423				184	09/25/2036	1.A FM
..52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.785% 09/25/36	03/25/2025	Paydown			707	50	52		(52)		(52)						2	09/25/2036	1.A FM
..52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.685% 02/25/37	03/25/2025	Paydown			(1,717)	(69)	(74)		74		74						4	02/25/2037	1.A FM
..52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37	02/25/2025	Paydown				1												01/25/2037	6. FE
..525221-DJ-3	Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A 6.260% 11/25/35	03/01/2025	Paydown		134,772	134,772	81,602	61,870		72,902		72,902		134,772				608	11/25/2035	1.A FM
..525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35	03/01/2025	Paydown		6,135	6,465	4,804	5,739		396		396		6,135				53	12/25/2035	1.A FM
..525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 5.035% 12/25/35	01/27/2025	Paydown		51,745	(29,769)	(19,498)	(27,936)		79,681		79,681		51,745				173	12/25/2035	4.B FM
..525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 5.035% 12/25/35	03/25/2025	Paydown		121,688	121,623	79,663	114,136		7,552		7,552		121,688				1,171	12/25/2035	4.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.957% 01/25/36	03/01/2025	Paydown		9,382	7,435	5,920	2,074		7,309		7,309		9,382				(50)	01/25/2036	1.A FM
525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.705% 02/25/36	03/25/2025	Paydown		242,341	242,341	234,015	234,400		7,940		7,940		242,341				1,857	02/25/2036	1.A FM
525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.955% 02/25/46	03/25/2025	Paydown		100,873	100,873	97,947	100,198		675		675		100,873				744	02/25/2046	3.C FM
52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.855% 09/25/46	03/25/2025	Paydown		81,559	81,559	81,369	86,881		(5,322)		(5,322)		81,559				527	09/25/2046	1.A FM
52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.675% 08/25/36	03/25/2025	Paydown		3,136	3,136	2,564	3,305		(169)		(169)		3,136				25	08/25/2036	3.C FM
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1 4.615% 06/25/36	03/25/2025	Paydown		7,233	7,125	7,184	8,927		(1,695)		(1,695)		7,233				55	06/25/2036	5.B FM
52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37	03/01/2025	Paydown				1,200	1,011	50	(1,061)		(1,011)						30	12/25/2037	6. *
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.755% 07/25/37	03/25/2025	Paydown		65,616	65,616	47,311	49,775		15,841		15,841		65,616				636	07/25/2037	1.A FM
525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	03/01/2025	Paydown		16,119	16,119	12,815	14,076		2,043		2,043		16,119				203	07/25/2037	1.A FM
52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36	03/01/2025	Paydown		5,750	5,592	3,887	4,663		1,087		1,087		5,750				44	11/25/2036	1.A FM
525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1 4.755% 03/25/37	03/25/2025	Paydown		31,819	31,819	29,976	30,707		1,112		1,112		31,819				209	03/25/2037	1.A FM
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37	03/01/2025	Paydown		36,728	36,727	30,850	36,077		651		651		36,728				300	04/25/2037	1.A FM
52524P-AK-8	Lehman XS Trust 2007-6 LXS 2007-6 3A4 4.233% 05/25/37	01/29/2025	ORIX Life - Custody		3,769,145	5,029,811	3,683,260	3,760,230		5,025		5,025		3,765,255		3,890	3,890	34,430	05/25/2037	1.A FM
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.135% 09/25/47	03/25/2025	Paydown		176,861	176,861	152,435	152,176		24,685		24,685		176,861				1,066	09/25/2047	1.A FM
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.435% 10/25/37	03/25/2025	Paydown		27,370	27,370	26,002	27,851		(481)		(481)		27,370				175	10/25/2037	3.A FM
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.435% 10/25/37	03/25/2025	Paydown		8,537	8,537	10,994	11,218		(2,680)		(2,680)		8,537				55	10/25/2037	5.B FM
52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11 5.055% 07/25/47	03/25/2025	Paydown		5,535	5,534	3,846	4,918		617		617		5,535				43	07/25/2047	1.A FM
52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22 5.235% 07/25/47	03/25/2025	Paydown		27,233	27,233	23,720	24,419		2,814		2,814		27,233				228	07/25/2047	1.A FM
542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2 6.497% 05/25/32	03/25/2025	Paydown		314,308	314,308	270,081	307,988		6,320		6,320		314,308				4,409	05/25/2032	1.A FM
542514-DK-7	Long Beach Mortgage Loan Trust LBMLT 2003-1 M2 7.510% 03/25/33	03/25/2025	Paydown		43,271	43,271	42,028	43,905		(634)		(634)		43,271				391	03/25/2033	1.A FM
542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1 5.665% 06/25/33	03/25/2025	Paydown		41,698	41,698	37,186	40,956		742		742		41,698				381	06/25/2033	1.A FM
542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1 5.560% 07/25/33	03/25/2025	Paydown		14,132	14,132	13,942	13,998		134		134		14,132				141	07/25/2033	1.A FM
542514-EH-3	Long Beach Mortgage Loan Trust LBMLT 2003-4 M1 5.455% 08/25/33	02/25/2025	Paydown		1,961	1,961	1,824	1,961						1,961				17	08/25/2033	1.A FM
542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4 5.035% 02/25/36	03/25/2025	Paydown		3,588	3,588	2,850	2,891		697		697		3,588				21	02/25/2036	1.A FM
542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1 5.020% 01/25/36	02/25/2025	Paydown			(2,133)	(547)	(632)		632		632						1	01/25/2036	1.A FM
542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1 5.020% 01/25/36	02/25/2025	Paydown			(5)	(6)	(6)		6		6							01/25/2036	5.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A 4.745% 08/25/36	03/25/2025	Paydown		155	155	83	79		76		76		155				1	08/25/2036	1.A FM
..550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 4.955% 11/25/35	03/25/2025	Paydown		47,291	47,291	45,985	46,035		1,256		1,256		47,291				316	11/25/2035	1.A FM
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.955% 05/25/36	03/25/2025	Paydown		6,443	4,686	837	837		5,606		5,606		6,443				36	05/25/2036	1.A FM
..55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.955% 05/25/36	03/25/2025	Paydown		2,009	1,462	1,398	1,422		587		587		2,009				11	05/25/2036	3.B FM
..55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A 4.815% 05/25/46	03/25/2025	Paydown		412,596	412,596	339,268	337,709		74,887		74,887		412,596				1,665	05/25/2046	1.A FM
..55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A 4.815% 07/25/36	03/25/2025	Paydown		3,552	3,546	1,966	1,846		1,706		1,706		3,552				22	07/25/2036	1.A FM
..55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.775% 10/25/46	02/25/2025	Paydown		7,279	7,233	6,799	7,174		105		105		7,279				35	10/25/2046	4.B FM
..55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.775% 10/25/46	03/25/2025	Paydown		3,434	3,419	3,366	3,449		(15)		(15)		3,434				24	10/25/2046	4.C FM
..55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1 4.835% 10/25/46	03/25/2025	Paydown		8,817	8,817	7,782	8,075		742		742		8,817				41	10/25/2046	1.A FM
..55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33	03/01/2025	Paydown		3,786	3,786	3,694	3,638		149		149		3,786				34	12/25/2033	1.A FM
..55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 3OP0 0.000% 02/25/34	03/01/2025	Paydown		107	107	64	64		42		42		107					02/25/2034	1.A FM
..552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1 2.479% 03/25/65	03/01/2025	Paydown		2,465	2,465	2,193	2,344		120		120		2,465				12	03/25/2065	1.A
..55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1 4.695% 08/25/36	03/25/2025	Paydown		38,412	38,412	19,436	18,976		19,436		19,436		38,412				75	08/25/2036	1.A FM
..576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1 3.498% 07/25/35	03/01/2025	Paydown		6,647	6,647	6,113	6,372		275		275		6,647				39	07/25/2035	4.C FM
..576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.269% 07/25/35	03/01/2025	Paydown		5,909	5,909	4,859	4,926		983		983		5,909				32	07/25/2035	2.C FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.756% 09/25/35	03/01/2025	Paydown		65,467	65,468	60,924			4,543		4,543		65,467				494	09/25/2035	1.A FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.756% 09/25/35	03/01/2025	Paydown		96,273	96,274	93,494	94,784		1,490		1,490		96,273				1,035	09/25/2035	3.B FM
..576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 6.817% 12/21/34	03/01/2025	Paydown		24,125	24,125	23,618	24,053		73		73		24,125				179	12/21/2034	1.A FM
..576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.835% 03/25/36	03/25/2025	Paydown		621									621				4	03/25/2036	1.A FM
..576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32	03/01/2025	Paydown		15,847	16,987	15,866	15,897		(50)		(50)		15,847				198	12/25/2032	2.C FM
..576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35	03/01/2025	Paydown		2,109	2,109	2,208	2,149		(40)		(40)		2,109				21	02/25/2035	1.A FM
..576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34	03/01/2025	Paydown		23,360	23,360	23,681	23,585		(225)		(225)		23,360				226	07/25/2034	1.A FM
..576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 5.135% 02/25/36	02/25/2025	Paydown			3	1	1		(1)		(1)							02/25/2036	1.A FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	03/01/2025	Paydown		3,120	3,262	2,895	2,367		753		753		3,120				53	08/25/2034	1.A FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	02/01/2025	Paydown		1,334	1,334	1,184	968		366		366		1,334				14	08/25/2034	1.C FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	01/01/2025	Paydown		1,981	1,981	1,758	1,438		543		543		1,981				11	08/25/2034	1.F FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	03/01/2025	Paydown		15,215	15,552	15,292	11,621		3,595		3,595		15,215				185	08/25/2034	3.A FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 6.181% 01/25/36	03/01/2025	Paydown		17,021	17,021	16,518	16,681		339		339		17,021				207	01/25/2036	1.A FM
..57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35	03/01/2025	Paydown		26,119	26,119	10,853	10,694		15,425		15,425		26,119				88	11/25/2035	1.A FM
..57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 5.005% 01/25/36	03/25/2025	Paydown		173,972	173,972	172,506	172,691		1,281		1,281		173,972				1,505	01/25/2036	1.A FM
..57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1 5.325% 07/25/34	03/01/2025	Paydown			6,873	1,813	2,227		(2,227)		(2,227)							07/25/2034	1.A FM
..57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35	03/01/2025	Paydown		1,278	1,278	1,216	1,231		47		47		1,278				11	11/25/2035	1.A FM
..57645N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3 1A3 5.295% 05/25/47	03/25/2025	Paydown			977,835													05/25/2047	1.A FM
..585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.629% 11/15/31	03/01/2025	Paydown				4	4		(4)		(4)						397	11/15/2031	6. *
..589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 5.155% 07/25/34	03/25/2025	Paydown		4,722	4,722	4,652	4,860		(138)		(138)		4,722				24	07/25/2034	1.A FM
..589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 5.075% 01/25/29	03/25/2025	Paydown		49,781	49,781	49,110	48,983		798		798		49,781				278	01/25/2029	3.B FM
..589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 5.380% 01/25/29	03/25/2025	Paydown		7,101	7,101	6,862	6,866		236		236		7,101				62	01/25/2029	3.A FM
..589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 6.085% 10/25/34	03/25/2025	Paydown		6,705	6,705	6,449			256		256		6,705				73	10/25/2034	1.A FM
..589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 6.085% 10/25/34	02/25/2025	Paydown		27,357	27,357	26,312			1,045		1,045		27,357				149	10/25/2034	1.A FM
..589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 5.175% 03/25/28	03/25/2025	Paydown		6,337	6,337	6,304	6,312		26		26		6,337				54	03/25/2028	3.A FM
..589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 5.215% 03/25/28	02/25/2025	Paydown		3,563	3,563	3,550	3,554		9		9		3,563				21	03/25/2028	3.B FM
..589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 5.095% 06/25/28	03/25/2025	Paydown		17,490	17,490	16,597	16,613		877		877		17,490				135	06/25/2028	1.A FM
..589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1 5.380% 08/25/28	03/25/2025	Paydown		5,228	5,228	4,757	4,858		371		371		5,228				47	08/25/2028	1.A FM
..59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 6.207% 12/25/35	03/01/2025	Paydown		69,633	69,640	64,055	64,958		4,675		4,675		69,633				694	12/25/2035	1.A FM
..59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.020% 01/25/37	01/27/2025	Paydown			(285)	(198)	(202)		202		202							01/25/2037	4.B FM
..59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.020% 01/25/37	02/25/2025	Paydown			(2,445)	(1,664)	(1,751)		1,751		1,751							01/25/2037	4.C FM
..59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.793% 02/25/36	03/01/2025	Paydown		16,351	16,351	16,366	16,566		(215)		(215)		16,351				164	02/25/2036	2.B FM
..59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 5.191% 03/25/36	03/01/2025	Paydown		34,667	34,602	28,197	21,922		12,745		12,745		34,667				438	03/25/2036	1.A FM
..59020U-5W-1	Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1 4.456% 03/25/36	02/01/2025	Paydown		44	44	24	21		23		23		44					03/25/2036	1.A FM
..59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.133% 04/25/29	03/25/2025	Paydown		22,728	22,728	21,746	21,926		801		801		22,728				200	04/25/2029	3.A FM
..59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.133% 04/25/29	03/25/2025	Paydown		6,420	6,420	6,232	6,294		126		126		6,420				56	04/25/2029	3.B FM
..59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 5.095% 09/25/29	03/25/2025	Paydown		2,380	2,380	2,285	2,309		71		71		2,380				24	09/25/2029	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 6.039% 11/25/35	03/25/2025	Paydown		2,111	2,111	2,101	2,128		(17)		(17)		2,111				25	11/25/2035	1.A FM
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.574% 12/25/34	03/01/2025	Paydown		10,374	10,374	9,889	9,860		514		514		10,374				100	12/25/2034	1.A FM
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.574% 12/25/34	03/01/2025	Paydown		244	244	239	246		(3)		(3)		244				2	12/25/2034	3.A FM
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.574% 12/25/34	03/01/2025	Paydown		6,696	6,696	6,638	6,856		(159)		(159)		6,696				65	12/25/2034	3.B FM
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 5.133% 03/25/30	03/25/2025	Paydown		1,438	1,438	1,391	1,405		34		34		1,438				11	03/25/2030	1.A FM
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.375% 04/25/35	02/01/2025	Paydown		748	748	710	716		32		32		748				6	04/25/2035	1.A FM
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 6.244% 12/25/35	03/01/2025	Paydown			3,081	2,026	1,428		(1,428)		(1,428)						29	12/25/2035	1.A FM
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.855% 07/25/30	03/25/2025	Paydown		2,503	2,503	2,380	2,415		88		88		2,503				19	07/25/2030	1.A FM
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.365% 07/25/30	03/25/2025	Paydown			7,185	4,806	4,702		(4,702)		(4,702)						44	07/25/2030	2.C FM
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 5.050% 06/25/35	03/01/2025	Paydown		10,833	10,833	10,906	10,925		(92)		(92)		10,833				78	06/25/2035	1.A FM
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 6.207% 12/25/35	03/01/2025	Paydown		30,182	30,182	28,753	28,948		1,234		1,234		30,182				301	12/25/2035	1.A FM
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.935% 05/25/37	03/25/2025	Paydown		18,334	18,334	1,562	1,562		16,771		16,771		18,334				11	05/25/2037	1.A FM
59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 6.750% 05/25/36	03/01/2025	Paydown		2,911	2,911	2,711	2,832		80		80		2,911				33	05/25/2036	1.A FM
59023N-AP-3	Merrill Lynch Mortgage Investo MLMI 2006-AF2 AF1 6.250% 10/25/36	03/01/2025	Paydown		310	515	193	193		117		117		310				9	10/25/2036	1.A FM
59023Y-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7 6.000% 03/25/37	01/01/2025	Paydown			2	1	1		(1)		(1)							03/25/2037	1.A FM
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.855% 04/25/37	03/25/2025	Paydown		32,053	32,053	26,923	26,904		5,149		5,149		32,053				97	04/25/2037	1.A FM
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 4.655% 03/25/37	03/25/2025	Paydown		29,378	29,378	7,872	7,601		21,777		21,777		29,378				29	03/25/2037	3.B FM
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.835% 03/25/37	03/25/2025	Paydown		45,741	45,741	12,055	12,055		33,687		33,687		45,741				47	03/25/2037	3.C FM
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2 5.750% 05/25/37	03/01/2025	Paydown		547	547	501	547						547				5	05/25/2037	6. FM
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6 6.000% 05/25/37	03/01/2025	Paydown		3,312	3,443	3,299	3,063		249		249		3,312				50	05/25/2037	5.A FM
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.915% 05/25/37	03/25/2025	Paydown		61,622	61,622	36,357	19,441		42,180		42,180		61,622				355	05/25/2037	1.A FM
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.915% 05/25/37	03/25/2025	Paydown		19,218	19,218	14,225	11,021		8,197		8,197		19,218				111	05/25/2037	4.B FM
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D 4.935% 06/25/37	03/25/2025	Paydown		70,490	70,490	49,343	49,008		21,482		21,482		70,490				821	06/25/2037	1.A FM
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.530% 08/25/36	03/01/2025	Paydown		5,769	5,771	5,094	5,092		677		677		5,769				47	08/25/2036	1.A FM
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 5.249% 06/25/37	03/01/2025	Paydown		94,229	94,237	60,922	54,856		39,372		39,372		94,229				661	06/25/2037	1.A FM
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	03/01/2025	Paydown		1,157,814	1,157,814	1,050,828	1,053,705		104,108		104,108		1,157,814				5,868	08/01/2069	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	03/01/2025	Paydown		1,325,299	1,325,299	1,225,920	1,231,963		93,336		93,336		1,325,299				6,694	11/01/2069	2.C FE
..61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 4.764% 12/20/46	03/20/2025	Paydown		32,469	32,469	24,718	21,669		10,799		10,799		32,469				276	12/20/2046	1.A FM
..61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47	03/01/2025	Paydown		46,842	46,842	52,662	49,141		(2,299)		(2,299)		46,842				475	04/26/2047	1.A FM
..61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47	03/01/2025	Paydown		52,045	52,045	53,408	53,496		(1,451)		(1,451)		52,045				552	04/26/2047	1.A FM
..61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47	01/01/2025	Paydown			(92)	(77)	(79)		79		79							04/26/2047	1.A FM
..61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47	03/01/2025	Paydown		12,535	12,535	14,345	13,113		(578)		(578)		12,535				160	04/26/2047	1.A FM
..61690T-AK-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 5B 8.500% 04/26/47	01/01/2025	Paydown			(10)	(9)	(9)		9		9							04/26/2047	1.F FM
..61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 4.602% 07/26/45	02/28/2025	Paydown		73,592	73,592	66,049	73,286		306		306		73,592				376	07/26/2045	1.A FM
..61744C-CV-6	MORGAN STANLEY ABS CAPITAL I M MSAC 2004-HE2 M1 5.290% 03/25/34	03/25/2025	Paydown		44,631	44,631	34,366	41,443		3,189		3,189		44,631				370	03/25/2034	1.A FM
..61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 5.455% 09/25/34	03/25/2025	Paydown		21,873	21,873	21,296	22,467		(595)		(595)		21,873				191	09/25/2034	1.A FM
..61744C-JU-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2 5.365% 11/25/34	03/25/2025	Paydown		12,638	12,638	10,139	8,255		4,383		4,383		12,638				91	11/25/2034	1.A FM
..617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 5.020% 01/25/36	03/25/2025	Paydown			(5,757)	(2,574)	(1,314)	(687)	2,004		1,317						3	01/25/2036	6. FM
..617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.015% 02/25/36	03/25/2025	Paydown		125,865	125,865	124,537	124,906		958		958		125,865				816	02/25/2036	1.A FM
..61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A 4.830% 07/25/35	03/01/2025	Paydown		5,979	5,980	3,185	2,804		3,175		3,175		5,979				42	07/25/2035	1.A FM
..61746R-CE-9	Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1 5.435% 03/25/33	02/25/2025	Paydown		1,765	1,765	1,465	1,559		205		205		1,765				12	03/25/2033	1.A FM
..61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 6.910% 01/25/32	03/25/2025	Paydown		15,607	15,607	24,019	35,424		(19,816)		(19,816)		15,607				180	01/25/2032	1.A FM
..617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 4.595% 11/25/36	03/25/2025	Paydown		5,689	5,689	1,622	1,533		4,156		4,156		5,689				10	11/25/2036	1.A FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 6.557% 02/25/34	03/01/2025	Paydown		32,734	32,734	30,328	30,981		1,753		1,753		32,734				510	02/25/2034	1.A FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 6.557% 02/25/34	03/01/2025	Paydown		1,215	1,215	1,132	1,154		61		61		1,215				20	02/25/2034	1.C FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 6.557% 02/25/34	01/01/2025	Paydown		66	66	61	62		3		3		66					02/25/2034	1.D FM
..61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35	03/01/2025	Paydown		556	556	553	559		(2)		(2)		556				5	08/25/2035	1.A FM
..61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.536% 08/25/35	03/01/2025	Paydown		30,335	30,335	27,229	27,239		3,096		3,096		30,335				322	08/25/2035	1.A FM
..61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35	03/01/2025	Paydown		2,708	2,444	2,361	2,375		333		333		2,708				24	08/25/2035	1.G FM
..61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35	03/25/2025	Paydown				607	547		(547)		(547)						15	08/25/2035	6. *
..61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 5.446% 09/25/35	03/01/2025	Paydown		52,167	52,167	43,860	45,085		7,082		7,082		52,167				473	09/25/2035	1.A FM
..61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.590% 11/25/35	03/01/2025	Paydown		76,393	76,393	45,931	42,059		34,334		34,334		76,393				362	11/25/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	03/01/2025	Paydown		1,366	1,366	1,094	883		483		483		1,366				19	11/25/2035	1.A FM
..61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	02/01/2025	Paydown		1,274	1,274	1,020	823		450		450		1,274				12	11/25/2035	1.B FM
..61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	01/01/2025	Paydown		1,454	1,454	1,165	940		514		514		1,454				7	11/25/2035	1.F FM
..61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 4.725% 12/25/35	03/25/2025	Paydown		53,622	55,166	43,162	43,413		10,208		10,208		53,622				427	12/25/2035	1.A FM
..61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35	03/01/2025	Paydown				610		610	(610)									12/25/2035	6. FE
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.715% 02/25/36	03/25/2025	Paydown		467,366	356,936	213,729	207,006		260,360		260,360		467,366				5,556	02/25/2036	3.A FM
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.715% 02/25/36	01/25/2025	Paydown		204,103	204,103	122,214	118,370		85,733		85,733		204,103				710	02/25/2036	3.B FM
..61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 5.335% 02/25/36	03/25/2025	Paydown		12,011	12,017	11,115	11,892		119		119		12,011				108	02/25/2036	2.A FM
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36	03/01/2025	Paydown		650	650	379	371		279		279		650				5	02/25/2036	1.A FM
..61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36	03/01/2025	Paydown		4,341	4,341	2,871	2,285		2,056		2,056		4,341				37	02/25/2036	1.A FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.695% 03/25/36	03/25/2025	Paydown		5,262	4,814	3,490	3,151		2,111		2,111		5,262				69	03/25/2036	1.A FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.759% 03/25/36	03/01/2025	Paydown		1,421	1,421	941	927		494		494		1,421				19	03/25/2036	3.A FM
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.182% 03/25/36	03/01/2025	Paydown		51,356	51,360	35,506	43,243		8,113		8,113		51,356				368	03/25/2036	1.A FM
..61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 4.685% 04/25/36	03/25/2025	Paydown		78,050	78,050	57,222	56,393		21,656		21,656		78,050				728	04/25/2036	1.A FM
..61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.955% 08/25/36	03/25/2025	Paydown		4,681	4,681	1,121			3,560		3,560		4,681				3	08/25/2036	1.A FM
..61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.855% 06/25/36	03/25/2025	Paydown			(914)	(295)		(198)	198								2	06/25/2036	1.A FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.939% 06/25/36	03/01/2025	Paydown		2,052	2,052	1,387	1,319		733		733		2,052				25	06/25/2036	2.C FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.939% 06/25/36	02/01/2025	Paydown		4,063	4,063	2,747	2,612		1,451		1,451		4,063				25	06/25/2036	3.A FM
..61749W-AT-4	Morgan Stanley Mortgage Loan T MSM 2006-11 3A1 6.000% 08/25/36	03/01/2025	Paydown		5,819	5,819	4,615	4,188		1,631		1,631		5,819				89	08/25/2036	4.A FM
..61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36	03/01/2025	Paydown		7,787	7,787	1,827	1,674		6,113		6,113		7,787				16	11/25/2036	1.A FM
..61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36	03/01/2025	Paydown		1,465	1,465	322	291		1,174		1,174		1,465				3	11/25/2036	1.A FM
..61752R-AH-5	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S 6.204% 01/25/47	03/01/2025	Paydown		22,852	22,852	9,203	8,466		14,386		14,386		22,852				65	01/25/2047	1.A FM
..61752R-AJ-1	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S 6.358% 01/25/47	03/01/2025	Paydown		66,677	66,677	27,152	24,355		42,323		42,323		66,677				189	01/25/2047	1.A FM
..61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 4.565% 01/25/37	03/25/2025	Paydown		16,789	16,789	6,682	6,409		10,380		10,380		16,789				29	01/25/2037	1.A FM
..61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.715% 06/25/37	03/25/2025	Paydown			(7,051)	(3,251)	(3,790)		3,790		3,790						33	06/25/2037	1.A FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.416% 10/25/37	03/01/2025	Paydown		69,970	69,970	51,175	49,583		20,387		20,387		69,970				591	10/25/2037	3.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.416% 10/25/37	01/01/2025	Paydown		2,947	2,954	2,160	2,093		854		854		2,947				9	10/25/2037	3.B FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.512% 11/25/37	03/01/2025	Paydown		37,786	37,786	28,209	26,820		10,967		10,967		37,786				143	11/25/2037	3.B FM
..61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.455% 11/25/37	02/01/2025	Paydown		78,084	78,084	62,628	61,308		16,776		16,776		78,084				255	11/25/2037	1.A FM
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1 3.932% 12/25/37	03/01/2025	Paydown		10,441	12,367	9,676	9,973		468		468		10,441				58	12/25/2037	4.A FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.914% 05/26/36	03/26/2025	Paydown		68,084	156,203	114,576	91,834		(23,750)		(23,750)		68,084				794	05/26/2036	1.A FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.914% 05/26/36	02/26/2025	Paydown		32,195	47,905	39,279	31,175		1,020		1,020		32,195				203	05/26/2036	1.C FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.914% 05/26/36	01/27/2025	Paydown		15,020	40,246	32,999	26,191		(11,171)		(11,171)		15,020				12	05/26/2036	2.B FM
..61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 5.590% 07/26/35	03/01/2025	Paydown		43,056	43,056	39,841	40,692		2,364		2,364		43,056				384	07/26/2035	1.A FM
..61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 4.766% 01/26/36	03/26/2025	Paydown		125,561	125,947	91,328	91,624		33,937		33,937		125,561				578	01/26/2036	1.A FM
..61759F-AJ-0	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B 22.131% 07/26/36	03/26/2025	Paydown			47,092	29,627	28,550		(28,550)		(28,550)						1,391	07/26/2036	5.B FM
..61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	03/01/2025	Paydown			(2,063)	(1,274)	(628)		1,151		1,151						12	08/26/2047	1.A FM
..61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 16.897% 06/26/36	03/28/2025	Paydown		24,616	29,954	26,043	26,627		(2,010)		(2,010)		24,616				235	06/26/2036	1.A FM
..61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 6.480% 06/21/36	03/01/2025	Paydown		214,349	214,349	203,363	211,608		2,740		2,740		214,349				2,344	06/21/2036	1.A FM
..61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37	03/01/2025	Paydown		1,445	1,606	1,220	1,449		(4)		(4)		1,445				15	01/26/2037	1.A FM
..61761P-AG-0	Morgan Stanley Reremic Trust MSRR 2013-R1 2B2 5.286% 07/26/37	03/01/2025	Paydown		147,891	152,597	149,103	148,868		(977)		(977)		147,891				891	07/26/2037	4.A FM
..61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.356% 12/26/36	03/01/2025	Paydown		34,955	41,947	35,450	36,590		(1,635)		(1,635)		34,955				306	12/26/2036	1.A FM
..61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 4.218% 11/26/36	03/01/2025	Paydown		23,958	25,800	25,845	27,228		(3,270)		(3,270)		23,958				180	11/26/2036	4.A FM
..61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 6.631% 10/26/35	03/01/2025	Paydown		20,240	20,240	19,455	20,260		(21)		(21)		20,240				233	10/26/2035	1.A FM
..61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.432% 04/26/53	03/01/2025	Paydown		67,992	69,070	63,236	63,649		4,343		4,343		67,992				422	04/26/2053	1.A FM
..61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.902% 04/26/53	03/26/2025	Paydown		139,368	139,368	102,537	118,298		20,092		20,092		139,368				1,069	04/26/2053	1.A FM
..61762U-AG-8	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 2B1 4.862% 09/26/36	03/28/2025	Paydown		496,971	496,971	485,160	497,738		(766)		(766)		496,971				2,486	09/26/2036	1.A FM
..61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.631% 09/26/36	03/01/2025	Paydown		44,427	44,427	41,583	41,360		3,066		3,066		44,427				525	09/26/2036	1.A FM
..61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 5.035% 09/26/36	03/01/2025	Paydown		42,414	42,414	30,210	36,655		5,759		5,759		42,414				282	09/26/2036	1.A FM
..61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 6.699% 09/26/36	03/01/2025	Paydown		38,706	38,706	31,440	29,309		9,398		9,398		38,706				551	09/26/2036	1.A FM
..61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 5.154% 09/26/36	03/28/2025	Paydown		507,396	501,098	409,964	409,964		97,431		97,431		507,396				5,339	09/26/2036	1.A FM
..61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 7.470% 09/26/36	03/01/2025	Paydown		28,474	28,676	26,406	27,667		807		807		28,474				357	09/26/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 5.954% 06/26/46	03/01/2025	Paydown		4,907					4,907		4,907		4,907				56	06/26/2046	1.A FM
..61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 4.950% 06/26/46	03/01/2025	Paydown		42,045	39,997	29,451	45,915		(3,870)		(3,870)		42,045				299	06/26/2046	1.A FM
..61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 4.826% 06/26/46	03/20/2025	Paydown		114,875	114,875	100,145	98,692		16,183		16,183		114,875				781	06/26/2046	1.A FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.414% 01/26/51	03/01/2025	Paydown		335,454	301,813	248,158	247,219		88,236		88,236		335,454				2,613	01/26/2051	2.C FM
..61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.753% 08/26/34	03/01/2025	Paydown		227,818	227,818	207,670	213,110		14,708		14,708		227,818				2,629	08/26/2034	1.A FM
..61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 5.271% 08/26/34	03/01/2025	Paydown		85,901	85,901	82,404	84,663		1,238		1,238		85,901				553	08/26/2034	1.A FM
..61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.974% 11/20/36	03/01/2025	Paydown		94,343	94,343	88,992	89,030		5,312		5,312		94,343				776	11/20/2036	1.A FM
..61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53	03/01/2025	Paydown		212,417	212,417	215,205	215,205		(2,788)		(2,788)		212,417				2,330	08/25/2053	1.A
..61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	03/05/2025	Paydown		289,130	289,130	292,518			(3,388)		(3,388)		289,130				109	05/25/2069	1.C Z
..61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 5.215% 02/25/35	03/25/2025	Paydown		25,951	25,951	25,674	25,701		250		250		25,951				267	02/25/2035	1.A FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.735% 06/25/47	03/25/2025	Paydown		2,471	2,471	1,967	2,042		429		429		2,471				21	06/25/2047	1.A FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.735% 06/25/47	01/27/2025	Paydown		1,189	1,189	947	983		206		206		1,189				4	06/25/2047	1.A FM
..61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14 4.995% 06/25/47	03/25/2025	Paydown		18,889	18,889	14,705	14,705		4,184		4,184		18,889				111	06/25/2047	1.A FM
..62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56	03/01/2025	Paydown				21,849	21,642	207	(21,849)		(21,642)						1,237	05/25/2056	6. *
..62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34	03/01/2025	Paydown		69,245	69,696	66,797	61,613		7,632		7,632		69,245				514	10/25/2034	1.A FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	03/01/2025	Paydown		68,551	71,132	68,956	68,956		(405)		(405)		68,551				526	02/25/2035	1.A FM
..62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 4.885% 02/25/35	03/25/2025	Paydown		24,047	24,953	20,516	21,593		2,454		2,454		24,047				139	02/25/2035	1.A FM
..643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6 6.667% 07/25/36	03/01/2025	Paydown		13,477	13,477	9,097	2,826		10,651		10,651		13,477				24	07/25/2036	1.A FM
..64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 5.320% 08/25/34	03/25/2025	Paydown		5,374	5,374	5,542	5,572		(198)		(198)		5,374				24	08/25/2034	1.A FM
..64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A MI1 3.991% 08/25/34	03/19/2025	Paydown		88,753	88,753	83,595			5,159		5,159		88,753				177	08/25/2034	1.A FM
..64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57	03/01/2025	Paydown		28,768	28,768	31,067	29,842		(1,074)		(1,074)		28,768				221	05/25/2057	1.A
..64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57	03/01/2025	Paydown		20,271	20,271	21,874	20,883		(611)		(611)		20,271				164	05/25/2057	1.A
..64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 6.662% 10/25/46	03/01/2025	Paydown		6,139	6,139	6,121	6,095		44		44		6,139				104	10/25/2046	1.G FE
..64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 6.662% 10/25/46	02/01/2025	Paydown		11,938	11,938	11,903	11,853		85		85		11,938				102	10/25/2046	2.B FE
..64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	03/01/2025	Paydown		91,051	91,051	92,416			(1,366)		(1,366)		91,051				555	10/25/2063	1.D Z
..64831V-AA-0	New Residential Mortgage Loan NRZT 2022-NQM5 A1 6.296% 11/25/52	03/01/2025	Paydown		84,521	84,521	83,725	84,521						84,521				777	11/25/2052	1.A

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 5.153% 05/25/36	. 03/01/2025 .	Paydown		4,226	4,226	3,780	3,714		511		511		4,226				52	. 05/25/2036 .	1.A FM
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 5.153% 05/25/36	. 03/01/2025 .	Paydown		15,999	15,999	14,995	15,077		922		922		15,999				200	. 05/25/2036 .	2.C FM
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 5.153% 05/25/36	. 01/01/2025 .	Paydown		568	568	533	536		33		33		568				2	. 05/25/2036 .	3.A FM
..65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 5.545% 10/25/34	. 03/25/2025 .	Paydown		56,101	56,101	53,630	55,709		392		392		56,101				531	. 10/25/2034 .	1.A FM
..65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 5.575% 11/25/34	. 03/25/2025 .	Paydown		78,517	78,517	64,482	74,551		3,966		3,966		78,517				635	. 11/25/2034 .	1.A FM
..65535V-NC-8	Nomura Asset Acceptance Corp A NAA 2005-AR4 M1 5.455% 08/25/35	. 01/27/2025 .	Paydown			9													. 08/25/2035 .	6. *
..65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.815% 08/25/36	. 02/25/2025 .	Paydown		50,709	50,709	8,572	8,546		42,163		42,163		50,709				96	. 08/25/2036 .	1.A FM
..65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36	. 03/01/2025 .	Paydown		5,496	5,496	1,596	1,554		3,942		3,942		5,496				14	. 06/25/2036 .	1.A FM
..65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1 4.775% 08/25/36	. 03/25/2025 .	Paydown		306	1,332	992	964		....(658)		....(658)		306					. 08/25/2036 .	1.A FM
..65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 4.915% 10/25/36	. 03/25/2025 .	Paydown		97	97	1	....(31)		127		127		97				2	. 10/25/2036 .	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.755% 02/25/37	. 03/25/2025 .	Paydown		5,928	5,927	3,879	5,554		374		374		5,928				51	. 02/25/2037 .	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.755% 02/25/37	. 03/25/2025 .	Paydown		1,150	1,149	1,134	1,180		....(31)		....(31)		1,150				10	. 02/25/2037 .	3.A FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.595% 02/25/37	. 03/25/2025 .	Paydown		15,935	15,935	10,215	15,004		931		931		15,935				157	. 02/25/2037 .	1.A FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.595% 02/25/37	. 03/25/2025 .	Paydown		4,590	4,590	4,544	4,769		....(179)		....(179)		4,590				45	. 02/25/2037 .	3.B FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.595% 02/25/37	. 01/27/2025 .	Paydown		6,531	6,523	4,690	6,284		246		246		6,531				25	. 02/25/2037 .	1.A FM
..65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 5.235% 02/25/37	. 03/25/2025 .	Paydown		2,849	2,849	855	857		1,992		1,992		2,849				7	. 02/25/2037 .	1.A FM
..65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.900% 01/25/37	. 03/25/2025 .	Paydown			....(281)	....(281)		....(281)	281									. 01/25/2037 .	1.A FM
..65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.775% 12/25/36	. 03/25/2025 .	Paydown		22,134	22,134	17,611	17,735		4,400		4,400		22,134				120	. 12/25/2036 .	1.A FM
..65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.795% 12/26/35	. 02/01/2025 .	Paydown		54,724	54,724	43,550	51,841		2,883		2,883		54,724				280	. 12/26/2035 .	1.A FM
..65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.795% 12/26/35	. 03/07/2025 .	AARE II Surplus ISG		302,429	309,672	246,442	293,357		226		226		293,583		8,847	8,847	3,247	. 12/26/2035 .	1.A FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.465% 03/26/36	. 02/01/2025 .	Paydown		12,732	14,045	13,568	13,688		....(957)		....(957)		12,732				79	. 03/26/2036 .	1.D FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.465% 03/26/36	. 03/01/2025 .	Paydown		3,342	3,670	3,545	3,577		....(235)		....(235)		3,342				50	. 03/26/2036 .	1.E FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.465% 03/26/36	. 03/01/2025 .	Paydown		64,482	71,066	68,729	69,444		....(4,962)		....(4,962)		64,482				517	. 03/26/2036 .	1.F FM
..65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 5.465% 03/26/36	. 03/01/2025 .	Paydown		44,395	48,928	47,835	48,232		....(3,836)		....(3,836)		44,395				356	. 03/26/2036 .	2.B FM
..65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 5.184% 07/26/35	. 03/01/2025 .	Paydown		11,337	11,398	10,826	10,511		826		826		11,337				92	. 07/26/2035 .	1.A FM
..65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 4.517% 03/26/37	. 03/01/2025 .	Paydown		198,051	198,051	196,381	196,603		1,448		1,448		198,051				1,705	. 03/26/2037 .	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.779% 01/26/37	03/26/2025	Paydown		168,284	168,284	152,904	152,590		15,693		15,693		168,284				1,683	01/26/2037	1.A FM
65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.739% 01/26/36	03/01/2025	Paydown		36,651	34,718	27,862	33,578		3,073		3,073		36,651				314	01/26/2036	1.A FM
65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4 4.739% 01/26/36	03/01/2025	Paydown		24,145	22,872	18,937	22,506		1,639		1,639		24,145				207	01/26/2036	1.A FM
66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5 5.395% 01/25/36	03/25/2025	Paydown			(21,564)													01/25/2036	6. *
67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	03/01/2025	Paydown		32,520	32,520	32,739			(220)		(220)		32,520				174	12/25/2063	1.F Z
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	03/01/2025	Paydown		16,390	16,390	15,317	15,201		1,189		1,189		16,390				89	01/25/2037	1.A FM
68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4 4.685% 07/25/37	03/25/2025	Paydown		4,115	4,115	2,496	2,573		1,542		1,542		4,115				8	07/25/2037	1.A FM
69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1 4.870% 07/25/37	03/25/2025	Paydown			(1,177)													07/25/2037	1.A FM
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.119% 10/25/35	03/01/2025	Paydown		121,153	121,153	66,541	65,941		55,212		55,212		121,153				332	10/25/2035	1.A FM
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.810% 10/25/37	03/25/2025	Paydown			(3,190)	(598)	(921)		921		921						(1)	10/25/2037	1.A FM
69381F-AD-2	PRPM 2024-NQM3 PRPM 2024-NQM3 M1A 5.682% 08/25/69	02/20/2025	AARE Surplus AAM		3,104,684	3,139,000	3,138,963	3,123,910		54		54		3,123,964		(19,279)	(19,279)	24,277	08/25/2069	1.E
693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	03/01/2025	Paydown		135,395	135,395	136,644			(1,248)		(1,248)		135,395				741	12/25/2068	1.C Z
73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59	01/01/2025	Paydown		85,143	85,143	86,287	86,193		(1,051)		(1,051)		85,143				461	10/25/2059	1.A FE
73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59	03/25/2025	Paydown		237,697	237,697	240,891	240,630		(2,933)		(2,933)		237,697				2,997	10/25/2059	1.A
74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 4.785% 06/25/36	03/25/2025	Paydown		26,679	44,173	21,976	28,746		(2,067)		(2,067)		26,679				242	06/25/2036	4.B FM
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 4.935% 02/25/35	03/25/2025	Paydown		43,352	43,352	41,841	43,082		269		269		43,352				308	02/25/2035	1.A FM
748956-AC-3	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 A2 7.195% 09/25/43	03/07/2025	AARE II Surplus ISG		4,525,272	4,427,000	4,426,722	4,426,722						4,426,722		98,550	98,550	84,939	09/25/2043	1.A
749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36	03/01/2025	Paydown		9,053	21,625	18,200	18,430		(9,377)		(9,377)		9,053				341	04/25/2036	4.B FM
749228-AD-4	RALI Series 2006-QS4 Trust RALI 2006-QS4 A4 6.000% 04/25/36	03/01/2025	Paydown		8,047	19,222	16,349	16,539		(8,492)		(8,492)		8,047				303	04/25/2036	4.B FM
74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 4.815% 07/25/37	03/25/2025	Paydown		82,508	82,508	66,523	75,279		7,230		7,230		82,508				712	07/25/2037	1.A FM
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.715% 03/25/37	03/25/2025	Paydown		7,481	7,481	6,603	6,826		654		654		7,481				40	03/25/2037	1.A FM
74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37	03/26/2025	Paydown				253	253		(253)		(253)						9	01/25/2037	5.C FE
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3 4.735% 02/25/37	03/25/2025	Paydown		16,096	16,096	15,522	16,097		(1)		(1)		16,096				158	02/25/2037	4.C FM
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3 4.735% 02/25/37	02/25/2025	Paydown		7,938	8,137	7,847	8,137		(200)		(200)		7,938				59	02/25/2037	4.C FM
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.795% 09/25/36	03/25/2025	Paydown		601,411	601,411	515,045	577,791		23,620		23,620		601,411				4,095	09/25/2036	3.A FM
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.795% 09/25/36	03/25/2025	Paydown		32,600	32,600	28,470	31,818		782		782		32,600				222	09/25/2036	3.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 4.755% 04/25/37	03/25/2025	Paydown		65,687	65,687	53,133	59,930		5,757		5,757		65,687				362	04/25/2037	1.A FM
..74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 4.765% 03/25/37	03/25/2025	Paydown			249	37	37		(37)		(37)						2	03/25/2037	1.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.955% 03/25/37	03/25/2025	Paydown		97,209	110,615	73,582	75,310		21,899		21,899		97,209				576	03/25/2037	1.A FM
..74923J-AE-7	RALI Series 2007-QS5 Trust RALI 2007-QS5 A5 4.735% 03/25/37	03/25/2025	Paydown		46,772	53,222	40,088	40,691		6,081		6,081		46,772				265	03/25/2037	1.A FM
..74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37	03/25/2025	Paydown				1,302	1,094	129	(1,223)		(1,094)						72	03/25/2037	5.C FE
..74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37	02/25/2025	Paydown				12,722	10,690	1,263	(11,953)		(10,690)						693	03/25/2037	6. FE
..74923J-AJ-6	RALI Series 2007-QS5 Trust RALI 2007-QS5 A9 4.985% 03/25/37	03/25/2025	Paydown		76,934	87,544	66,958	67,924		9,010		9,010		76,934				458	03/25/2037	1.A FM
..74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1 4.755% 03/25/47	03/25/2025	Paydown		17,716	17,716	15,029	15,848		1,868		1,868		17,716				141	03/25/2047	1.A FM
..749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 6.192% 11/25/37	02/01/2025	Paydown		4,443	3,687	3,273	3,386		1,057		1,057		4,443				51	11/25/2037	3.C FM
..74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.840% 01/25/37	03/25/2025	Paydown			(941)	(891)	(374)	(410)	784		374						6	01/25/2037	6. FM
..74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37	03/01/2025	Paydown		8,089	11,256	10,998	10,647		2,558		2,558		8,089				132	01/25/2037	3.B FM
..74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37	03/01/2025	Paydown		16,697	16,699	8,712	8,585		8,112		8,112		16,697				138	01/25/2037	1.A FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	03/01/2025	Paydown		6,909	6,682	6,211	5,246		1,663		1,663		6,909				76	10/26/2035	2.C FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	01/01/2025	Paydown		4,360	4,816	4,477	3,781		579		579		4,360				22	10/26/2035	3.A FM
..74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 7.242% 10/26/35	03/31/2025	Paydown		289,466	289,466	277,929	276,946		12,520		12,520		289,466				3,470	10/26/2035	1.A FM
..74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 5.195% 09/21/46	03/01/2025	Paydown		12,940	13,365	11,295	11,358		1,582		1,582		12,940				162	09/21/2046	1.A FM
..74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 5.498% 01/26/36	03/26/2025	Paydown		191,206	191,234	180,684			10,522		10,522		191,206				818	01/26/2036	1.A FM
..74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 4.732% 08/26/35	03/01/2025	Paydown		26,497	26,497	22,126	25,752		745		745		26,497				161	08/26/2035	5.A FM
..74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 5.100% 06/26/35	03/01/2025	Paydown		43,096	43,096	39,469	39,497		3,599		3,599		43,096				309	06/26/2035	1.A FM
..74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1 6.500% 06/25/54	03/01/2025	Paydown		762,361	762,361	777,132	776,829		(14,468)		(14,468)		762,361				9,293	06/25/2054	1.A
..749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44	03/01/2025	Paydown		2,487,439	2,487,439	2,487,439	2,487,439						2,487,439				25,148	11/25/2044	1.A
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	03/01/2025	Paydown			2,857	2,157	2,180		(2,180)		(2,180)						28	02/25/2037	1.A FM
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	03/01/2025	Paydown			2,750	2,457	2,387		(2,387)		(2,387)						41	02/25/2037	4.B FM
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	02/01/2025	Paydown			5,821	5,201	5,051		(5,051)		(5,051)						44	02/25/2037	4.C FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.277% 07/27/37	01/01/2025	Paydown		1,514	2,439	1,913	1,775		(261)		(261)		1,514				11	07/27/2037	1.G FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.277% 07/27/37	03/01/2025	Paydown		64,402	65,228	51,151	47,463		16,940		16,940		64,402				758	07/27/2037	2.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.277% 07/27/37	03/01/2025	Paydown		73,590	75,544	59,868	55,488		18,102		18,102		73,590				858	07/27/2037	2.C FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.610% 04/25/37	03/01/2025	Paydown		3,730	4,844	4,263	4,337		(607)		(607)		3,730				44	04/25/2037	1.A FM
..749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.872% 10/25/54	02/25/2025	Paydown			529	185	179	10	(189)		(179)						3	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2 4.430% 10/25/54	03/25/2025	Paydown		595,077	595,077	334,040	370,527		224,549		224,549		595,077				7,056	10/25/2054	3.C
..749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.372% 10/25/54	02/25/2025	Paydown			529	199	192	10	(202)		(192)						4	10/25/2054	6.
..75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 4.815% 05/25/46	01/27/2025	Paydown		20,929	20,929	19,239	19,239		1,689		1,689		20,929				90	05/25/2046	2.A FM
..75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 4.815% 05/25/46	03/25/2025	Paydown		55,031	55,031	50,590	50,590		4,442		4,442		55,031				569	05/25/2046	2.B FM
..75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 5.035% 12/25/46	03/25/2025	Paydown		1,739	(4,163)	(4,163)		(4,163)	5,902		1,739		1,739				53	12/25/2046	1.A FM
..75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36	03/01/2025	Paydown		27,780	25,770	21,064	21,213		6,567		6,567		27,780				309	05/25/2036	2.B FM
..751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.435% 09/25/46	03/01/2025	Paydown		181,258	181,258	155,509	155,086		26,172		26,172		181,258				2,004	09/25/2046	1.D FM
..751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.435% 09/25/46	03/01/2025	Paydown		136,514	136,514	118,586	118,259		18,255		18,255		136,514				1,509	09/25/2046	2.B FM
..751151-AD-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4 6.000% 09/25/36	03/01/2025	Paydown		1,547	1,988	857	769		778		778		1,547				32	09/25/2036	1.A FM
..751151-AK-7	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A6 0.450% 09/25/36	03/25/2025	Paydown															27	09/25/2036	6. *
..751151-AM-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A8 0.300% 09/25/36	03/25/2025	Paydown															35	09/25/2036	6. *
..751153-AA-5	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1 4.755% 01/25/37	03/25/2025	Paydown		7,056	7,056	6,379			677		677		7,056				26	01/25/2037	1.A FM
..751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8 6.000% 08/25/36	03/01/2025	Paydown		15,327	16,932	11,931	12,726		2,600		2,600		15,327				177	08/25/2036	1.A FM
..75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A 4.835% 10/25/46	03/25/2025	Paydown		81,435	77,369	62,523	78,721		2,714		2,714		81,435				889	10/25/2046	3.A FM
..75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A 4.835% 10/25/46	03/25/2025	Paydown		9,772	9,284	7,702	9,577		195		195		9,772				107	10/25/2046	3.B FM
..75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1 4.935% 08/25/37	03/25/2025	Paydown		4,889	4,889	4,124	4,410		479		479		4,889				37	08/25/2037	1.A FM
..75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 4.835% 04/25/37	03/25/2025	Paydown		18,069	32,658	21,108	21,685		(3,615)		(3,615)		18,069				281	04/25/2037	1.A FM
..753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54	03/01/2025	Paydown		371,069	371,069	368,750	368,750		2,319		2,319		371,069				4,688	07/25/2054	1.A
..753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.457% 07/25/54	03/01/2025	Paydown		13,408	13,408	13,526	13,525		(117)		(117)		13,408				144	07/25/2054	1.A
..75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.735% 07/25/36	03/25/2025	Paydown			(3,819)	(2,820)	(2,947)		2,947		2,947						25	07/25/2036	1.A FM
..75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.735% 07/25/36	01/27/2025	Paydown			(677)	(500)	(523)		523		523							07/25/2036	1.A FM
..75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	03/01/2025	Paydown		7,714	51,266	32,508	33,281		(25,567)		(25,567)		7,714				329	09/26/2036	1.A FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	03/01/2025	Paydown		140	(116)	(98)	(67)		208		208		140				2	02/26/2037	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 5.085% 11/25/33	03/25/2025	Paydown		100,149	100,149	99,592	100,509		(360)		(360)		100,149				814	11/25/2033	1.A FM
..760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII 5.035% 10/25/31	03/25/2025	Paydown		28,231	28,231	26,515	27,923		308		308		28,231				239	10/25/2031	1.A FM
..760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 5.115% 01/25/34	03/25/2025	Paydown		27,264	27,264	19,766	26,853		410		410		27,264				251	01/25/2034	1.A FM
..76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 4.803% 07/25/35	03/01/2025	Paydown		25,392	17,645	14,022	14,222		11,170		11,170		25,392				289	07/25/2035	1.A FM
..76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.611% 02/25/35	02/01/2025	Paydown		35,137	35,516	29,803	33,951		1,186		1,186		35,137				155	02/25/2035	2.C FM
..76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.611% 02/25/35	03/01/2025	Paydown		8,115	8,891	7,461	8,499		(385)		(385)		8,115				103	02/25/2035	3.A FM
..761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 5.185% 06/25/35	03/25/2025	Paydown		12,044	13,396	10,446	10,474		1,569		1,569		12,044				113	06/25/2035	1.A FM
..761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.935% 08/25/35	01/25/2025	Paydown		21,302	23,605	19,955	19,955		1,347		1,347		21,302				97	08/25/2035	1.F FM
..761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.935% 08/25/35	03/25/2025	Paydown		13,858	18,372	15,531	15,531		(1,673)		(1,673)		13,858				193	08/25/2035	1.G FM
..761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.785% 08/25/35	03/25/2025	Paydown		17,749	21,190	14,648	15,770		1,979		1,979		17,749				142	08/25/2035	1.A FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.785% 08/25/35	03/25/2025	Paydown		20,201	24,118	19,910	20,021		180		180		20,201				196	08/25/2035	1.A FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.735% 08/25/35	01/27/2025	Paydown		1,487	1,487	1,241	1,110		377		377		1,487				7	08/25/2035	2.C FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.735% 08/25/35	01/27/2025	Paydown		2,195	2,195	1,915	1,671		524		524		2,195				10	08/25/2035	3.B FM
..761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 4.984% 08/25/35	03/01/2025	Paydown		65,306	53,114	53,114	54,387		10,918		10,918		65,306				665	08/25/2035	4.B FM
..761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.254% 09/25/35	03/01/2025	Paydown		40,769	41,589	29,300	27,774		12,995		12,995		40,769				288	09/25/2035	1.A FM
..761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35	03/01/2025	Paydown		25,617	28,051	25,894	26,194		(577)		(577)		25,617				261	09/25/2035	4.A FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.235% 10/25/45	03/25/2025	Paydown		98	98	71	71		27		27		98				1	10/25/2045	4.B FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.235% 10/25/45	03/25/2025	Paydown		5,569	5,569	4,341	4,305		1,264		1,264		5,569				72	10/25/2045	4.C FM
..761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.235% 10/25/45	03/25/2025	Paydown		707	707	596	586		121		121		707				9	10/25/2045	5.A FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	01/01/2025	Paydown		1,831	3,881	3,370	3,405		(1,574)		(1,574)		1,831				19	11/25/2035	1.D FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	02/01/2025	Paydown		12,427	13,764	11,954	12,075		352		352		12,427				132	11/25/2035	1.E FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	03/01/2025	Paydown		4,119	5,641	4,900	4,949		(830)		(830)		4,119				81	11/25/2035	1.F FM
..761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1 5.635% 01/25/46	03/01/2025	Paydown		140,660	108,651	86,889	86,889		53,771		53,771		140,660				2,199	01/25/2046	1.A FM
..761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11 5.357% 01/25/36	02/01/2025	Paydown		3,893	6,715	4,876	4,765		(872)		(872)		3,893				32	01/25/2036	1.A FM
..761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1 4.685% 02/25/36	03/25/2025	Paydown		6,275	9,818	6,409	5,441		834		834		6,275				82	02/25/2036	1.A FM
..761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18 0.020% 02/25/36	03/25/2025	Paydown															4	02/25/2036	6. FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 5.135% 03/25/36	03/25/2025	Paydown		7,254	8,676	7,132	7,145		109		109		7,254				80	03/25/2036	1.A FM
.761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.835% 03/25/36	03/25/2025	Paydown		6,751	8,075	6,556	6,570		181		181		6,751				70	03/25/2036	1.A FM
..761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36	02/01/2025	Paydown			(5)	(3)	(2)		2		2							08/25/2036	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 6.336% 06/25/35	03/01/2025	Paydown		133,398	134,946	121,955	124,600		8,798		8,798		133,398				1,969	06/25/2035	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 6.336% 06/25/35	03/01/2025	Paydown		6,130	6,181	6,088			42		42		6,130				62	06/25/2035	2.B FM
.76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.795% 08/25/35	03/01/2025	Paydown		2,871	2,871	2,545	2,661		210		210		2,871				36	08/25/2035	1.B FM
.76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.795% 08/25/35	01/01/2025	Paydown		221	221	196	205		16		16		221				1	08/25/2035	1.C FM
.76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.795% 08/25/35	03/01/2025	Paydown		1,297	1,297	1,187	1,238		60		60		1,297				16	08/25/2035	3.A FM
.76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.795% 08/25/35	03/01/2025	Paydown		1,374	1,374	1,325	1,374						1,374				17	08/25/2035	4.A FM
..76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.556% 09/25/35	03/01/2025	Paydown		9,832	10,759	9,330	5,944		3,888		3,888		9,832				67	09/25/2035	1.A FM
..761128-BL-0	Residential Asset Securitizati RAST 2007-A8 1A4 6.000% 08/25/37	03/01/2025	Paydown		1,544	(57,929)				1,544		1,544		1,544				1,455	08/25/2037	1.A FM
..761128-BM-8	Residential Asset Securitizati RAST 2007-A8 2A6 6.250% 08/25/37	03/01/2025	Paydown			(17,603)	(14,151)		(5,868)	5,868								53	08/25/2037	1.A FM
..76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.260% 09/25/45	03/25/2025	Paydown			54,123	30,935	32,423		(32,423)		(32,423)						456	09/25/2045	1.A FM
..76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.837% 09/19/35	03/01/2025	Paydown		4,201	4,201	3,072	3,085		1,116		1,116		4,201				34	09/19/2035	1.A FM
..76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1 4.805% 09/25/36	02/25/2025	Paydown			(1,201)	(192)	(103)		103		103						2	09/25/2036	1.A FM
..76112H-AC-1	Residential Asset Securitizati RAST 2006-A9CB A3 2.695% 09/25/36	01/25/2025	Paydown				1	1		(1)		(1)							09/25/2036	6. FE
..76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1 4.935% 07/25/36	03/25/2025	Paydown		44,172	39,075	25,873	25,524		18,649		18,649		44,172				271	07/25/2036	1.A FM
..76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2 6.500% 07/25/36	01/01/2025	Paydown			(67)													07/25/2036	6. *
..76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36	03/01/2025	Paydown			(437)	(24)	(20)	(4)	24		20						2	12/25/2036	1.A FM
..76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	01/23/2025	Paydown		48,105	48,105	47,173			932		932		48,105				131	09/25/2059	1.A
..76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	03/01/2025	Paydown		108,207	108,207	106,110			2,097		2,097		108,207				693	09/25/2059	1.A
..762009-AL-2	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 1A11 6.000% 06/25/37	03/01/2025	Paydown		918	1,365	1,201	1,201		(282)		(282)		918				15	06/25/2037	4.C FM
..762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4 6.000% 06/25/37	03/01/2025	Paydown		9,721	9,721	8,344	8,266		1,454		1,454		9,721				97	06/25/2037	4.B FM
..76200Q-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1 6.000% 09/25/37	03/01/2025	Paydown			3,271	2,464	2,248		(2,248)		(2,248)						33	09/25/2037	1.A FM
..78434K-AA-5	SG Residential Mortgage Trust SGR 2022-2 A1 5.353% 08/25/62	03/01/2025	Paydown		535,906	535,906	535,571	535,906						535,906				5,366	08/25/2062	1.A
..78434K-AB-3	SG Residential Mortgage Trust SGR 2022-2 A2 5.353% 08/25/62	03/01/2025	Paydown		44,659	44,659	43,840	44,514		145		145		44,659				447	08/25/2062	1.B

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	01/01/2025	Paydown		137,211	137,211	137,209	139,854		(2,643)		(2,643)		137,211				682	07/25/2054	1.A Z
..78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	03/01/2025	Paydown		233,565	233,565	233,560	238,063		(4,499)		(4,499)		233,565				2,853	07/25/2054	1.A FE
..78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.986% 02/25/37	03/01/2025	Paydown		21,960	16,423	13,717	13,129		8,831		8,831		21,960				244	02/25/2037	1.A FM
..78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 5.454% 10/25/37	03/01/2025	Paydown		2,545	2,545	2,264	2,082		463		463		2,545				12	10/25/2037	1.A FM
..785778-EH-0	SACO I Inc SACO 2005-2 M4 5.455% 04/25/35	03/25/2025	Paydown		416	416	316	335		81		81		416					04/25/2035	1.A FM
..785778-NH-0	SACO I Trust 2005-10 SACO 2005-10 1M 5.935% 06/25/36	01/27/2025	Paydown			(236)	(27)	(9)		9		9							06/25/2036	1.A FM
..805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 3.654% 08/25/35	03/01/2025	Paydown		46,149	46,149	35,512	43,452		2,696		2,696		46,149				196	08/25/2035	1.A FM
..81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1 4.885% 03/25/36	03/25/2025	Paydown			(4,010)												15	03/25/2036	6. *
..81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 6.010% 08/25/34	03/25/2025	Paydown		90,024	90,024	80,859	83,268	827	5,929		6,756		90,024				327	08/25/2034	6. FM
..81375W-BV-7	Securitized Asset Backed Recei SABR 2004-OD2 M1 5.425% 09/25/34	03/25/2025	Paydown		15,007	15,007	14,996	16,740		(1,733)		(1,733)		15,007				175	09/25/2034	1.A FM
..81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A 4.555% 12/25/36	03/25/2025	Paydown		2,931	2,931	652	616		2,315		2,315		2,931				2	12/25/2036	1.A FM
..81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1 4.780% 01/25/37	03/25/2025	Paydown			(51)	(11)	(4)	(3)	8		5							01/25/2037	6. FM
..81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.565% 05/25/37	03/25/2025	Paydown		4,584	4,584	3,444			1,140		1,140		4,584				16	05/25/2037	1.A FM
..81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.565% 05/25/37	02/25/2025	Paydown		12,254	12,254	9,206			3,048		3,048		12,254				21	05/25/2037	1.A FM
..81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 5.194% 04/20/33	03/20/2025	Paydown		17,724	17,724	17,016	17,176		548		548		17,724				160	04/20/2033	1.A FM
..81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 5.754% 04/20/33	03/20/2025	Paydown			836	577	337	275	(612)		(337)							04/20/2033	6. FM
..81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 5.094% 06/20/33	03/20/2025	Paydown		6,917	6,917	6,511	6,786		131		131		6,917				59	06/20/2033	1.A FM
..81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2 5.384% 07/20/33	03/20/2025	Paydown		5,655	5,655	5,429	5,349	156	150		306		5,655				47	07/20/2033	5.C FM
..81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 5.054% 09/20/33	03/20/2025	Paydown		1,134	1,134	992	985		149		149		1,134				10	09/20/2033	1.A FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.734% 09/20/46	03/01/2025	Paydown		492	492	362	284		207		207		492				6	09/20/2046	2.C FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.734% 09/20/46	02/01/2025	Paydown		393	393	289	227		166		166		393				3	09/20/2046	3.A FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.734% 09/20/46	01/01/2025	Paydown		1,770	1,770	1,302	1,023		747		747		1,770				7	09/20/2046	3.B FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.914% 09/20/46	03/01/2025	Paydown		1,165	1,165	893	738		427		427		1,165				14	09/20/2046	3.A FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.914% 09/20/46	02/01/2025	Paydown		5,123	5,123	3,928	3,246		1,877		1,877		5,123				25	09/20/2046	3.B FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.914% 09/20/46	03/01/2025	Paydown		1,321	1,321	1,059	851		470		470		1,321				10	09/20/2046	3.C FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.914% 09/20/46	01/01/2025	Paydown		1,056	1,056	847	682		375		375		1,056				4	09/20/2046	4.A FM
..81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 5.134% 09/20/32	03/20/2025	Paydown		15,718	15,718	14,917	15,084		634		634		15,718				126	09/20/2032	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A 5.334% 12/20/32	03/20/2025	Paydown		11,074	11,074	11,017	11,022		52		52		11,074				99	12/20/2032	2.C FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 5.290% 02/20/34	03/20/2025	Paydown		36,020	36,020	34,832	34,742		1,278		1,278		36,020				341	02/20/2034	1.F FM
..81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 5.185% 07/20/34	03/01/2025	Paydown		5,177	5,177	4,682	4,587		590		590		5,177				44	07/20/2034	1.A FM
..81744F-CX-3	Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A 5.374% 08/20/34	03/20/2025	Paydown		7,455	7,455	7,120	7,152		302		302		7,455				66	08/20/2034	1.A FM
..81744F-EB-9	Sequoia Mortgage Trust 2004-9 SEMT 2004-9 B2 5.754% 10/20/34	03/20/2025	Paydown			5	1	1		(1)		(1)							10/20/2034	1.A FM
..81744F-EY-9	Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4 5.524% 11/20/34	03/20/2025	Paydown		7,636	7,636	7,394	7,461		175		175		7,636				53	11/20/2034	3.C FM
..81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 4.974% 01/20/35	03/20/2025	Paydown		32,201	32,201	31,841	31,900		301		301		32,201				296	01/20/2035	2.B FM
..81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA 0.101% 02/20/35	03/01/2025	Paydown															3	02/20/2035	2.B FE
..81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.633% 06/20/37	03/01/2025	Paydown		12,327	12,327	10,899	10,870		1,457		1,457		12,327				89	06/20/2037	1.A FM
..81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO 0.245% 04/25/44	03/01/2025	Paydown				9	9		(9)		(9)						62	04/25/2044	1.A FE
..81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.771% 06/25/46	03/01/2025	Paydown		56,498	56,498	53,374	53,686		2,812		2,812		56,498				276	06/25/2046	1.A
..81746P-CD-3	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B3 3.771% 06/25/46	03/01/2025	Paydown		23,104	23,104	17,927			5,177		5,177		23,104				108	06/25/2046	1.A
..81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.762% 08/25/46	03/01/2025	Paydown		22,676	22,676	18,769			3,907		3,907		22,676				109	08/25/2046	1.A
..83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 5.530% 04/25/35	03/25/2025	Paydown		49,769	49,769	49,459	49,643		126		126		49,769				332	04/25/2035	1.A FM
..83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2 5.385% 09/25/37	03/25/2025	Paydown		9,975	9,975	7,633	8,525		1,450		1,450		9,975				60	09/25/2037	1.A FM
..83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1 5.935% 02/25/38	03/25/2025	Paydown		9,996	9,996	7,649	7,825		2,170		2,170		9,996				43	02/25/2038	1.A FM
..84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 5.200% 02/25/35	03/25/2025	Paydown		5,675	5,675	5,649	5,681		(7)		(7)		5,675				31	02/25/2035	1.A FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.974% 01/25/37	03/01/2025	Paydown		162	162	150	119		43		43		162				3	01/25/2037	3.B FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.974% 01/25/37	02/01/2025	Paydown		8,931	8,931	8,254	6,581		2,350		2,350		8,931				102	01/25/2037	3.C FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.974% 01/25/37	01/01/2025	Paydown		16,336	16,336	15,098	12,038		4,299		4,299		16,336				93	01/25/2037	4.A FM
..85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50	03/01/2025	Paydown		81,723	81,723	76,574	77,681		4,041		4,041		81,723				478	02/25/2050	1.A
..85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50	01/01/2025	Paydown		58,020	58,020	54,365	55,151		2,869		2,869		58,020				124	02/25/2050	1.C Z
..863576-AF-1	Structured Asset Securities Co SASC 2005-5 2A2 5.500% 04/25/35	03/01/2025	Paydown		21,926	21,964	20,619	20,564		1,362		1,362		21,926				200	04/25/2035	1.A FM
..863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1 4.526% 11/25/35	03/01/2025	Paydown		6,247	6,277	5,904	5,900		347		347		6,247				47	11/25/2035	1.A FM
..863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3 5.425% 09/25/34	03/01/2025	Paydown		2,153	2,153	2,156	2,144		9		9		2,153				17	09/25/2034	1.A FM
..863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2 5.275% 01/25/35	03/01/2025	Paydown		6,884	7,089	6,317	6,107		777		777		6,884				64	01/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2 4.685% 02/25/35	03/25/2025	Paydown		8,615	8,615	7,419	8,144		471		471		8,615				74	02/25/2035	1.A FM
..863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.832% 02/25/35	03/01/2025	Paydown		14,376	14,376	13,987	14,123		252		252		14,376				120	02/25/2035	1.A FM
..863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 5.871% 05/25/35	03/01/2025	Paydown		28,123	28,212	25,725	25,585		2,539		2,539		28,123				216	05/25/2035	5.B FM
..863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1 5.176% 08/25/35	03/01/2025	Paydown		39,180	34,403	28,770	28,722		10,457		10,457		39,180				401	08/25/2035	1.A FM
..863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 5.313% 09/25/35	03/01/2025	Paydown		36,934	17,775	12,038	11,202		25,732		25,732		36,934				409	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 5.038% 09/25/35	03/01/2025	Paydown		3,421	3,423	2,908	3,118		303		303		3,421				30	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 5.038% 09/25/35	03/01/2025	Paydown		1,237	1,237	1,160	1,190		47		47		1,237				11	09/25/2035	2.C FM
..863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A 4.117% 04/25/36	03/01/2025	Paydown		4,029	4,058	2,605	2,356		1,673		1,673		4,029				28	04/25/2036	1.A FM
..86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1 4.655% 02/25/36	03/25/2025	Paydown		7,157	7,157	81	152		7,005		7,005		7,157				1	02/25/2036	1.A FM
..86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 5.675% 09/25/33	03/01/2025	Paydown		11,384	11,384	10,611	10,632		752		752		11,384				115	09/25/2033	1.A FM
..86359A-ZF-3	Structured Asset Securities Co SASC 2003-22A B2 6.446% 06/25/33	03/25/2025	Citigroup		446,069	811,035	200,731	214,454		5,152		5,152		219,606		226,463	226,463	7,988	06/25/2033	1.A FM
..86359A-ZF-3	Structured Asset Securities Co SASC 2003-22A B2 6.446% 06/25/33	02/01/2025	Paydown			21	5	6		(6)		(6)							06/25/2033	1.A FM
..86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35	03/01/2025	Paydown		18,844	18,844	17,574	19,916		(1,072)		(1,072)		18,844				157	03/25/2035	1.A FM
..86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2 4.788% 02/25/34	03/01/2025	Paydown			1,928	3	3		(3)		(3)							02/25/2034	1.A FM
..86359B-V8-1	STRUCTURED ASSET SECURITIES CO SASC 2005-WF1 M2 5.140% 02/25/35	03/25/2025	Paydown		287,136	287,136	252,505	284,642		2,494		2,494		287,136				2,260	02/25/2035	1.A FM
..86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.785% 03/25/35	03/25/2025	Paydown		73,784	73,784	64,508	64,715		9,070		9,070		73,784				534	03/25/2035	1.A FM
..86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.785% 04/25/35	03/25/2025	Paydown		4,409	4,409	3,241	3,260		1,149		1,149		4,409				32	04/25/2035	1.A FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	03/01/2025	Paydown		5,464	5,468	4,798	4,871		593		593		5,464				34	07/25/2035	2.C FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	03/01/2025	Paydown		1,647	1,649	1,362	1,509		139		139		1,647				10	07/25/2035	3.B FM
..86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35	03/01/2025	Paydown		28,652	28,673	22,096	22,802		5,850		5,850		28,652				177	07/25/2035	1.A FM
..86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 4.785% 06/25/35	03/25/2025	Paydown		58,677	58,677	50,966	50,962		7,716		7,716		58,677				441	06/25/2035	1.A FM
..86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 4.267% 06/25/35	03/01/2025	Paydown		10,786	10,786	9,816	9,189		1,596		1,596		10,786				69	06/25/2035	1.A FM
..86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.685% 07/25/35	03/25/2025	Paydown		256,676	256,676	224,010	225,758		30,919		30,919		256,676				1,620	07/25/2035	1.A FM
..86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.685% 07/25/35	02/20/2025	AARE Surplus AAM		3,006,523	3,362,504	2,937,528	2,961,346		3,330		3,330		2,964,676		41,847	41,847	22,752	07/25/2035	1.A FM
..86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1 4.975% 05/25/31	03/25/2025	Paydown		6,614	25,208	13,612	13,387		(6,774)		(6,774)		6,614				210	05/25/2031	1.A FM
..86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 5.131% 01/19/34	03/19/2025	Paydown		22,430	22,430	22,151	22,051		378		378		22,430				203	01/19/2034	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1 5.556% 01/19/34	03/19/2025	Paydown			3,639	1,838	1,344		(1,344)		(1,344)						30	01/19/2034	6. FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 5.011% 05/19/34	03/19/2025	Paydown			42,288	40,821	40,982		1,306		1,306		42,288				392	05/19/2034	1.A FM
..86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 5.031% 07/19/34	03/19/2025	Paydown			10,103	9,895	9,942		161		161		10,103				71	07/19/2034	1.A FM
..86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 5.091% 10/19/34	03/19/2025	Paydown			29,114	28,398	28,381		734		734		29,114				255	10/19/2034	1.A FM
..86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2 5.114% 10/19/34	03/01/2025	Paydown			12,783	11,559	10,960		1,823		1,823		12,783				118	10/19/2034	1.A FM
..86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.895% 05/25/45	03/25/2025	Paydown			64,147	59,166	59,160		4,988		4,988		64,147				823	05/25/2045	1.A FM
..86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1 4.975% 08/25/35	03/25/2025	Paydown			3,695	3,090	3,139		556		556		3,695				29	08/25/2035	1.A FM
..86359L-MJ-5	Structured Asset Mortgage Inve SAMI 2005-AR4 M1 5.229% 12/25/35	01/27/2025	Paydown			1,502													12/25/2035	6. *
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.055% 09/25/45	03/25/2025	Paydown			3,108	2,594	2,633		474		474		3,108				25	09/25/2045	1.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.055% 09/25/45	03/25/2025	Paydown			6,912	6,287	6,417		495		495		6,912				55	09/25/2045	2.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.055% 09/25/45	03/25/2025	Paydown			9,542	8,908	9,102		440		440		9,542				76	09/25/2045	3.B FM
..86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 6.146% 03/25/46	03/01/2025	Paydown			99,512	97,917	96,737		2,775		2,775		99,512				951	03/25/2046	1.A FM
..86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1 6.286% 03/25/46	03/01/2025	Paydown			3,235	2,457	3,028		207		207		3,235				30	03/25/2046	1.A FM
..86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1 5.410% 03/25/46	03/25/2025	Paydown			40,991	56,858			40,991		40,991		40,991				438	03/25/2046	6. *
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.055% 02/25/36	03/25/2025	Paydown			14,295	13,932	7,663	7,891		6,404		6,404		14,295				130	02/25/2036	1.A FM
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.055% 02/25/36	01/27/2025	Paydown			721	612	625	635		86		86		721				3	02/25/2036	3.A FM
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.055% 02/25/36	03/25/2025	Paydown			3,737	3,733	3,811	3,871		(134)		(134)		3,737				38	02/25/2036	3.B FM
..86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.055% 02/25/36	03/25/2025	Paydown			39,886	39,726	10,741	10,749		29,136		29,136		39,886				136	02/25/2036	1.A FM
..86359S-AD-6	Structured Asset Securities Co SASC 2006-BC5 A4 4.775% 12/25/36	03/25/2025	Paydown			25,008	25,008	22,507	23,969		1,039		1,039		25,008				151	12/25/2036	1.A FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 4.815% 06/25/36	03/25/2025	Paydown			10,909	10,909	9,900	10,577		331		331		10,909				46	06/25/2036	1.A FM
..86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 4.585% 09/25/36	03/25/2025	Paydown			99,230	99,230	92,977	94,586		4,643		4,643		99,230				390	09/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.895% 08/25/36	03/25/2025	Paydown			66,486	78,687	51,502	61,916		4,570		4,570		66,486				458	08/25/2036	1.A FM
..86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1 4.447% 10/25/36	03/01/2025	Paydown			39,702	39,702	34,305	34,757		4,944		4,944		39,702				297	10/25/2036	1.A FM
..86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF 4.835% 11/25/36	03/25/2025	Paydown			11,682	11,682	10,029	9,975		1,706		1,706		11,682				94	11/25/2036	1.A FM
..86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 4.835% 10/25/36	03/25/2025	Paydown			43,518	43,518	37,889	38,167		5,351		5,351		43,518				304	10/25/2036	1.A FM
..86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A 4.935% 10/25/36	03/25/2025	Paydown			13,972	14,119	8,189	7,962		6,010		6,010		13,972				98	10/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 4.555% 10/25/36	03/25/2025	Paydown		245,932	245,932	220,830	225,966		19,966		19,966		245,932				1,618	10/25/2036	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 5.937% 09/25/37	03/01/2025	Paydown		18,975	18,975	12,740	14,000		4,975		4,975		18,975				134	09/25/2037	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 5.937% 09/25/37	03/01/2025	Paydown		486	486	469	472		14		14		486				3	09/25/2037	3.C FM
..86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1 4.517% 01/25/37	03/01/2025	Paydown		36,715	36,715	23,842	24,251		12,464		12,464		36,715				303	01/25/2037	1.A FM
..86362V-AD-4	Structured Asset Securities Co SASC 2006-BC6 A4 4.605% 01/25/37	03/25/2025	Paydown		76,314	76,314	74,880	75,418		896		896		76,314				386	01/25/2037	1.A FM
..86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.735% 02/25/37	03/25/2025	Paydown		7,704	7,704	6,843	6,845		860		860		7,704				49	02/25/2037	1.A FM
..86363G-AF-1	Structured Adjustable Rate Mor SARM 2007-3 3A1 4.807% 04/25/47	03/01/2025	Paydown		3,260	3,439	1,769	1,566		1,694		1,694		3,260				64	04/25/2047	1.A FM
..86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1 5.035% 08/25/37	03/25/2025	Paydown		2,344	2,344	2,016	2,052		292		292		2,344				16	08/25/2037	1.A FM
..863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1 6.000% 10/25/36	03/01/2025	Paydown		97,358	97,358	65,314	53,077		44,281		44,281		97,358				604	10/25/2036	1.A FM
..86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1 5.085% 12/25/35	03/25/2025	Paydown		17,715	18,829	15,624	15,655		2,060		2,060		17,715				109	12/25/2035	1.A FM
..86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35	03/01/2025	Paydown		17,428	18,524	16,267	16,273		1,155		1,155		17,428				121	12/25/2035	1.A FM
..872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.735% 07/25/37	03/25/2025	Paydown		30,141	30,141	8,875	8,875		21,266		21,266		30,141				53	07/25/2037	1.A FM
..87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.795% 01/25/37	03/25/2025	Paydown		32,386	32,386	7,818	7,610		24,775		24,775		32,386				63	01/25/2037	1.A FM
..881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.805% 01/25/37	03/25/2025	Paydown			419	181			(181)		(181)						5	01/25/2037	6. Z
..881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1 5.140% 01/25/37	03/25/2025	Paydown		96,724	96,724	69,641	93,924		2,799		2,799		96,724				841	01/25/2037	1.A FM
..881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 5.055% 06/25/37	03/25/2025	Paydown		43,041	43,041	24,779	21,842		21,199		21,199		43,041				209	06/25/2037	1.A FM
..88156J-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.277% 08/25/37	03/01/2025	Paydown		137,345	137,345	10,384	8,488		128,857		128,857		137,345				70	08/25/2037	1.A FM
..885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.471% 06/25/43	03/01/2025	Paydown		2,978	4,779	4,331			(1,353)		(1,353)		2,978				18	06/25/2043	1.A FM
..88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C 6.014% 07/25/36	03/25/2025	Paydown		285	308				285		285		285				3	07/25/2036	6. *
..89169D-AA-9	Towd Point Mortgage Trust 2017 TPMT 2017-3 A1 2.750% 07/25/57	02/01/2025	Paydown		3,227	3,227	3,002	3,205		23		23		3,227				11	07/25/2057	1.A
..924922-AA-5	Verus Securitization Trust 202 VERUS 2022-8 A1 6.127% 09/25/67	03/01/2025	Paydown		728,919	728,919	718,745	728,919						728,919				8,101	09/25/2067	1.A
..924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	03/25/2025	Paydown		359,347	359,347	359,344			2		2		359,347				3,209	02/25/2070	1.F FE
..92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63	03/01/2025	Paydown		1,865	1,865	1,548	1,554		310		310		1,865				1	10/25/2063	1.A
..92539D-AD-0	Verus Securitization Trust 202 VERUS 2023-2 M1 7.493% 03/25/68	02/26/2025	Apollo Global Securities, LLC		2,035,578	2,000,000	2,026,563	2,025,865		(1,727)		(1,727)		2,024,138		11,440	11,440	35,870	03/25/2068	1.F
..929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 7.242% 08/20/45	01/21/2025	Paydown				945	945		(945)		(945)						6	08/20/2045	4.B FM
..929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 7.242% 08/20/45	03/19/2025	Paydown				1,965	1,966		(1,966)		(1,966)						30	08/20/2045	6. FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Voyager OPTONE Delaware Trust VOOML 2009-1																			
92911F-AA-9	SAC3 3.113% 02/25/38	03/27/2025	Paydown			2,345	1,735	1,752		(1,752)		(1,752)						15	02/25/2038	1.A Z
	WaMu Mortgage Pass-Through Cer WAMU 2003-S3																			
929227-Y9-1	3A2 5.500% 05/25/33	03/01/2025	Paydown		577	577	566	577						577				5	05/25/2033	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12																			
92922F-3J-5	1A4 5.005% 10/25/35	03/01/2025	Paydown		26,641	26,641	25,922	25,939		703		703		26,641				278	10/25/2035	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14																			
92922F-4D-7	1A4 5.179% 12/25/35	03/01/2025	Paydown		11,076	11,076	10,196	10,228		848		848		11,076				78	12/25/2035	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17																			
92922F-7P-7	A1A1 4.975% 12/25/45	03/25/2025	Paydown		34,234	34,234	31,984	32,718		1,517		1,517		34,234				360	12/25/2045	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18																			
92922F-8M-3	1A3A 5.015% 01/25/36	03/01/2025	Paydown		39,616	39,616	34,979	36,864		2,752		2,752		39,616				292	01/25/2036	2.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18																			
92922F-8M-3	1A3A 5.015% 01/25/36	03/01/2025	Paydown		265	265	256	261		4		4		265				2	01/25/2036	4.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18																			
92922F-8M-3	1A3A 5.015% 01/25/36	03/01/2025	Paydown		1,769	1,769	1,772	1,786		(18)		(18)		1,769				13	01/25/2036	4.B FM
	WaMu Mortgage Pass-Through Cer WAMU 2003-S9																			
92922F-EN-4	A1 5.250% 10/25/33	03/01/2025	Paydown		688	688	674	677		11		11		688				6	10/25/2033	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6																			
92922F-L4-8	2AB3 4.975% 04/25/45	03/25/2025	Paydown		45,964	45,964	41,272	44,387		1,577		1,577		45,964				360	04/25/2045	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2004-S1																			
92922F-MG-0	B1 5.878% 03/25/34	03/01/2025	Paydown		8,618	8,618	8,042			577		577		8,618				58	03/25/2034	3.C FM
	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3																			
92922F-NL-8	B1 5.664% 06/25/34	03/01/2025	Paydown		13,219	13,219	12,781	12,800		419		419		13,219				142	06/25/2034	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2004-S2																			
92922F-QV-3	B3 5.458% 06/25/34	03/01/2025	Paydown			6,626	75	75		(75)		(75)						45	06/25/2034	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8																			
92922F-S5-8	2AC3 5.215% 07/25/45	03/25/2025	Paydown		33,082	33,082	31,776	31,784		1,298		1,298		33,082				309	07/25/2045	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8																			
92922F-TJ-7	A1 5.275% 06/25/44	03/25/2025	Paydown		37,382	37,382	35,274	35,183		2,199		2,199		37,382				258	06/25/2044	1.A FM
	Washington Mutual Mortgage Pas WMALT 2005-6																			
92922F-X8-6	1CB 6.500% 08/25/35	03/01/2025	Paydown		7,244	8,534	6,982	7,021		223		223		7,244				94	08/25/2035	2.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1																			
92922F-YJ-1	1F 4.805% 05/25/34	03/25/2025	Paydown		14,812	14,812	12,405	12,522		2,290		2,290		14,812				117	05/25/2034	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12																			
92922F-ZF-8	A2A 5.215% 10/25/44	03/25/2025	Paydown		9,939	9,939	9,629	9,646		293		293		9,939				90	10/25/2044	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16																			
92925G-AC-7	2A1 4.518% 12/25/36	03/01/2025	Paydown		35,026	35,405	30,628	31,124		3,902		3,902		35,026				363	12/25/2036	1.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2																			
92926U-AD-3	2A2 4.892% 11/25/36	02/01/2025	Paydown		13,470	13,470	12,643	13,488		(18)		(18)		13,470				82	11/25/2036	4.B FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6																			
92927X-AA-2	1A1 4.196% 06/25/37	03/01/2025	Paydown		19,723	20,688	20,147	18,098	4,874	(3,249)		1,625		19,723				169	06/25/2037	5.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5																			
92990G-AF-0	2A4 4.763% 05/25/37	03/01/2025	Paydown		31,282	31,955	29,462	35,030		(3,748)		(3,748)		31,282				246	05/25/2037	5.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AC-7	1A3 4.846% 08/25/46	02/01/2025	Paydown		65,441	63,262	60,810	63,964		1,477		1,477		65,441				428	08/25/2046	2.A FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AC-7	1A3 4.846% 08/25/46	03/01/2025	Paydown		6,350	6,188	5,948	6,257		93		93		6,350				78	08/25/2046	2.B FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AD-5	1A4 4.846% 08/25/46	03/01/2025	Paydown		255,946	247,599	237,073	260,350		(4,405)		(4,405)		255,946				1,806	08/25/2046	3.B FM
	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8																			
93362F-AD-5	1A4 4.846% 08/25/46	03/01/2025	Paydown		3,721	3,600	3,519	3,856		(135)		(135)		3,721				26	08/25/2046	4.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..933634-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 5.158% 03/25/37	03/01/2025	Paydown		138,891	137,694	127,120	126,908		11,983		11,983		138,891				1,335	03/25/2037	1.A FM
..933636-AA-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1 3.727% 04/25/37	03/01/2025	Paydown			699	609	690		(690)		(690)						5	04/25/2037	4.A FM
..933636-AC-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1 4.025% 04/25/37	03/01/2025	Paydown		8,243	8,527	7,738	8,826		(583)		(583)		8,243				56	04/25/2037	4.C FM
..933636-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 5.073% 09/25/36	01/01/2025	Paydown		118	118	101	111		6		6		118				1	09/25/2036	2.C FM
..933636-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 5.073% 09/25/36	03/01/2025	Paydown		251	243	208	230		22		22		251				3	09/25/2036	3.A FM
..933637-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1 3.846% 01/25/37	03/01/2025	Paydown		28,323	32,431	26,757	30,204		(1,881)		(1,881)		28,323				227	01/25/2037	3.A FM
..933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2 3.474% 01/25/37	03/01/2025	Paydown		9,128	9,161	8,964	9,515		(387)		(387)		9,128				53	01/25/2037	4.B FM
..933638-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A 5.375% 01/25/47	03/01/2025	Paydown		178,742	174,370	170,007	178,029		713		713		178,742				1,660	01/25/2047	3.A FM
..93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A 5.615% 07/25/46	03/01/2025	Paydown		94,897	94,897	94,897	94,897						94,897				662	07/25/2046	4.A FM
..93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 5.615% 07/25/46	03/01/2025	Paydown		31,843	25,991	24,248	24,372		7,471		7,471		31,843				126	07/25/2046	1.A FM
..93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A 5.734% 07/25/46	03/01/2025	Paydown		61,512	61,512	54,384	55,611		5,901		5,901		61,512				519	07/25/2046	1.A FM
..93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A 5.635% 08/25/46	03/01/2025	Paydown		37,461	37,461	35,022	38,837		(1,376)		(1,376)		37,461				332	08/25/2046	4.A FM
..93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1 4.756% 10/25/36	03/01/2025	Paydown		12,661	13,507	13,271	14,487		(1,826)		(1,826)		12,661				66	10/25/2036	4.C FM
..93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.756% 10/25/36	03/01/2025	Paydown		15,227	16,245	14,146	15,778		(551)		(551)		15,227				79	10/25/2036	3.B FM
..93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.756% 10/25/36	03/01/2025	Paydown		2,030	2,166	2,068	2,343		(313)		(313)		2,030				11	10/25/2036	4.C FM
..93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1 4.307% 10/25/36	03/01/2025	Paydown		12,922	12,922	12,443	13,468		(545)		(545)		12,922				93	10/25/2036	3.B FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.218% 11/25/36	03/01/2025	Paydown		17,020	18,329	17,330	18,678		(1,658)		(1,658)		17,020				128	11/25/2036	3.B FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.218% 11/25/36	03/01/2025	Paydown		11,419	12,297	11,821	13,479		(2,060)		(2,060)		11,419				86	11/25/2036	4.C FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.218% 11/25/36	02/01/2025	Paydown		9,699	9,863	8,569	9,658		41		41		9,699				52	11/25/2036	1.F FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.218% 11/25/36	03/01/2025	Paydown		3,651	4,514	3,922	4,420		(769)		(769)		3,651				48	11/25/2036	1.G FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.218% 11/25/36	01/01/2025	Paydown		3,962	4,034	3,696	3,991		(29)		(29)		3,962				14	11/25/2036	2.B FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.218% 11/25/36	03/01/2025	Paydown		7,223	8,011	7,340	7,925		(702)		(702)		7,223				70	11/25/2036	2.C FM
..93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.307% 11/25/36	03/01/2025	Paydown		182,057	163,393	147,222	150,400		31,657		31,657		182,057				1,036	11/25/2036	1.A FM
..93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 5.475% 11/25/46	03/01/2025	Paydown		241,445	170,615	157,042	171,249		70,196		70,196		241,445				950	11/25/2046	2.C FM
..93363R-AB-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A 6.135% 10/25/46	03/01/2025	Paydown		18,086	18,086	16,310	17,193		893		893		18,086				182	10/25/2046	1.A FM
..93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A 6.135% 09/25/46	03/01/2025	Paydown		118,893	118,893	108,693	109,048		9,845		9,845		118,893				624	09/25/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 5.405% 04/25/47	03/01/2025	Paydown		4,772	4,772	4,390	4,854		(82)		(82)		4,772				18	04/25/2047	3.C FM
..93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 5.405% 04/25/47	03/01/2025	Paydown		39,768	39,768	35,899	41,303		(1,535)		(1,535)		39,768				150	04/25/2047	4.A FM
..93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 4.725% 05/25/37	03/25/2025	Paydown		18,059	18,059	14,893	15,173		2,886		2,886		18,059				137	05/25/2037	1.A FM
..939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13 4.935% 06/25/35	03/25/2025	Paydown		32,909	35,726	27,685	27,885		5,025		5,025		32,909				263	06/25/2035	1.A FM
..939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.985% 06/25/35	03/25/2025	Paydown		519	2,067	1,692			(1,173)		(1,173)		519				9	06/25/2035	1.A FM
..939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35	03/01/2025	Paydown		4,015	7,426	6,040	6,272		(2,258)		(2,258)		4,015				70	06/25/2035	1.A FM
..939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 5.497% 08/25/33	03/01/2025	Paydown		33,522	33,522	31,153	33,062		460		460		33,522				313	08/25/2033	1.D FM
..939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2 5.860% 01/25/45	03/25/2025	Paydown			24,045	511	511		(511)		(511)						72	01/25/2045	1.A FM
..93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.955% 12/25/35	03/25/2025	Paydown		27,872	27,872	24,165	24,160		3,712		3,712		27,872				155	12/25/2035	1.A FM
..93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.935% 02/25/36	03/25/2025	Paydown		2,775	6,418	5,515	6,385		(3,610)		(3,610)		2,775				54	02/25/2036	5.C FM
..93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2 5.750% 02/25/36	03/01/2025	Paydown		630	21,835	21,429	27,295		(26,665)		(26,665)		630				65	02/25/2036	5.B FM
..93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3 6.000% 03/25/36	03/01/2025	Paydown		15,748	19,553	19,620	20,192		(4,444)		(4,444)		15,748				197	03/25/2036	3.C FM
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 5.575% 04/25/46	03/01/2025	Paydown		40,503	41,377	34,966	39,407		1,096		1,096		40,503				253	04/25/2046	3.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.625% 06/25/46	03/01/2025	Paydown		15,276	25,512	20,129	21,986		(6,711)		(6,711)		15,276				164	06/25/2046	1.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.625% 06/25/46	03/01/2025	Paydown		8,362	13,965	12,839	13,652		(5,290)		(5,290)		8,362				90	06/25/2046	4.A FM
..93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 5.625% 06/25/46	03/01/2025	Paydown		12,490	12,826	11,248	11,534		956		956		12,490				99	06/25/2046	1.A FM
..93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 3.928% 09/25/36	02/03/2025	Paydown		82,183	82,183	26,105	25,929		56,254		56,254		82,183				119	09/25/2036	1.A FM
..93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 3.928% 09/25/36	02/20/2025	AARE Surplus AAM		2,173,096	7,740,015	2,458,614	2,441,982		(19,451)		(19,451)		2,422,531		(249,435)	(249,435)	31,594	09/25/2036	1.A FM
..93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-0A1 2A 5.406% 12/25/46	03/01/2025	Paydown		1,524	1,801	1,551	1,901		(378)		(378)		1,524				11	12/25/2046	4.A FM
..93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-0A2 CX1 0.000% 01/25/47	03/01/2025	Paydown				1	5	177	(182)		(5)							01/25/2047	6. *
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 5.395% 04/25/47	03/01/2025	Paydown		114,792	117,651	105,931	116,348		(1,556)		(1,556)		114,792				642	04/25/2047	1.G FM
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 5.395% 04/25/47	03/01/2025	Paydown		39,546	40,531	38,995	40,959		(1,413)		(1,413)		39,546				221	04/25/2047	3.A FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.931% 12/25/36	01/01/2025	Paydown		4,641	5,593	4,860	5,193		(552)		(552)		4,641				32	12/25/2036	1.F FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.931% 12/25/36	03/01/2025	Paydown		84,490	86,151	74,865	79,994		4,497		4,497		84,490				1,322	12/25/2036	1.G FM
..9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.855% 03/25/37	03/25/2025	Paydown		102,261	102,261	100,766	100,933		1,328		1,328		102,261				961	03/25/2037	1.A FM
..94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 6.353% 03/25/36	03/01/2025	Paydown		79,558	87,852	82,681	82,085		(2,527)		(2,527)		79,558				1,140	03/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.697% 04/25/36	03/01/2025	Paydown		13,220	13,247	11,818	12,021		1,199		1,199		13,220				151	04/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.697% 04/25/36	03/01/2025	Paydown		28,228	28,284	27,329	28,437		(208)		(208)		28,228				322	04/25/2036	2.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 7.470% 09/25/36	03/01/2025	Paydown		612	617	575	600		13		13		612				8	09/25/2036	1.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 7.470% 09/25/36	03/01/2025	Paydown		11,649	11,731	11,270	11,850		(201)		(201)		11,649				146	09/25/2036	2.C FM
..94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 7.582% 09/25/36	03/01/2025	Paydown		106,090	107,192	89,934	95,019		11,071		11,071		106,090				1,446	09/25/2036	1.A FM
..94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 7.387% 10/25/36	03/01/2025	Paydown		16,783	17,671	15,441	15,810		974		974		16,783				148	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 7.750% 10/25/36	03/01/2025	Paydown		9,670	9,758	8,939	8,876		795		795		9,670				126	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 7.750% 10/25/36	03/01/2025	Paydown		6,435	6,493	6,475	6,429		5		5		6,435				84	10/25/2036	2.A FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 7.424% 10/25/36	03/01/2025	Paydown		2,744	3,441	3,307			(564)		(564)		2,744				21	10/25/2036	2.B FM
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 7.424% 10/25/36	03/01/2025	Paydown		2,319	2,908	2,795			(476)		(476)		2,319				18	10/25/2036	2.B FM
..94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7 0.250% 07/25/37	03/01/2025	Paydown					53	105	(158)		(53)						2	07/25/2037	6. *
..94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37	03/01/2025	Paydown		16,546	17,179	14,664	14,913		1,633		1,633		16,546				145	06/25/2037	1.A FM
..94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.572% 03/25/38	03/01/2025	Paydown		17,218	18,693	15,862	16,058	625	534		1,159		17,218				185	03/25/2038	5.B FM
..94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.572% 03/25/38	01/01/2025	Paydown		1,639	2,393	2,031	2,056	80	(497)		(417)		1,639				11	03/25/2038	5.C FM
..94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 6.679% 12/28/37	03/01/2025	Paydown		42,064	42,892	38,298	39,401		2,662		2,662		42,064				278	12/28/2037	1.A FM
..94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 6.862% 08/27/35	03/01/2025	Paydown		32,008	32,008	29,275	28,914		3,093		3,093		32,008				301	08/27/2035	1.A FM
..94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 6.600% 02/27/36	03/01/2025	Paydown		76,776	76,776	71,286	71,350		5,426		5,426		76,776				572	02/27/2036	1.A FM
..94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 4.517% 03/27/37	03/01/2025	Paydown		34,375	17,862	12,838	11,601		22,774		22,774		34,375				614	03/27/2037	1.A FM
..95758B-AR-0	Western Alliance Bank WAL 2022-CL4 M2 7.090% 10/25/52	02/20/2025	AARE Surplus AAM		4,522,520	4,416,212	4,537,658			(1,548)		(1,548)		4,536,109		(13,590)	(13,590)	20,906	10/25/2052	1.D Z
. 000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A 3.341% 04/28/59	01/28/2025	Paydown		1,517,558	1,517,558	1,372,589	1,472,011		25,077		25,077	(91,281)	1,517,558	111,752		111,752	14,629	04/28/2059	1.A FE
. 000000-00-0	Portman Square IE PRTSQ 2023-NPL1A A 6.173% 07/25/63	01/27/2025	Paydown		976,365	976,365	1,039,328	955,151		9,872		9,872	80,047	976,365	(68,706)		(68,706)	16,790	07/25/2063	1.E FE
. 000000-00-0	Tower Bridge Funding 2023-2 PL TWRBG 2023-2A B 6.657% 03/20/65	03/20/2025	Paydown		2,111,843	2,111,843	2,009,398	2,034,021					(24,624)	2,111,843	102,445		102,445	35,568	03/20/2065	1.B FE
. 000000-00-0	Tower Bridge Funding 2023-2 PL TWRBG 2023-2A C 7.657% 03/20/65	03/20/2025	Paydown		2,209,313	2,209,313	2,102,139	2,127,899					(25,760)	2,209,313	107,174		107,174	42,658	03/20/2065	1.F FE
. 000000-00-0	Turbin Finance Trust 2024-1 D1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		9,504		5	4	9,248			9,248	251	9,504				8,263	10/23/2066	6. Z
. 000000-00-0	Turbin Finance Trust 2024-1 E1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		8,640		5	4	8,407			8,407	228	8,640				7,512	10/23/2066	6. Z
. 000000-00-0	Turbin Finance Trust 2024-1 F1-X 3.000% 10/23/66	01/01/2025	Security Withdraw		4,320		5	4	4,201			4,201	114	4,320				3,756	10/23/2066	6. Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Turbin Finance Trust 2024-1 G1-X 3.000% 10/23/66	. 01/01/2025 .	Security Withdraw		4,321		5	4	4,202			4,202	114	4,321				3,757	. 10/23/2066 .	6. Z
. 000000-00-0	Turbin Finance Trust 2024-1 A1-X 3.000% 10/23/66	. 01/01/2025 .	Security Withdraw		1		1		1			1		1				197,960	. 10/23/2066 .	6. Z
. 000000-00-0	Turbin Finance Trust 2024-1 B1-X 3.000% 10/23/66	. 01/01/2025 .	Security Withdraw		29,376		5	4	28,595			28,595	776	29,376				25,539	. 10/23/2066 .	6. Z
. 000000-00-0	Turbin Finance Trust 2024-1 C1-X 3.000% 10/23/66	. 01/01/2025 .	Security Withdraw		12,960		5	4	12,613			12,613	343	12,960				11,267	. 10/23/2066 .	6. Z
. 000000-00-0	Turbin Finance Trust 2024-1 A1-X 3.000% 10/23/66	. 01/01/2025 .	Security Withdraw		3		3		3			3		3				493,377	. 10/23/2066 .	6. Z
. 000000-00-0	Turbin Finance Trust 2024-1 G1 12.093% 10/23/66	. 01/01/2025 .	Security Withdraw		1,628,783	1,609,974	1,642,173	1,585,736					43,047	1,628,783				15,432	. 10/23/2066 .	6. Z
. 12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.980% 12/26/36	. 03/01/2025 .	Paydown		251,737	251,737	241,658	242,196		9,541		9,541		251,737				1,802	. 12/26/2036 .	1.A FM
. 41164H-AB-4	Harborview NIM CI-8 Corp HVNIM 2006-12 N2 8.350% 12/19/36	. 03/19/2025 .	Paydown			172,454	3,717			(3,717)		(3,717)						4,917	. 12/19/2036 .	6. FM
. 507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C 10.354% 04/10/47	. 01/10/2025 .	Paydown			(278,671)													. 04/10/2047 .	6. FE
. 74951P-DZ-8	RESI Finance LP 2005-B RESIF 2005-B B3 5.016% 06/10/37	. 01/10/2025 .	Paydown			4,510	101	102		(102)		(102)						20	. 06/10/2037 .	6. FM
. BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C 10.354% 04/10/47	. 01/10/2025 .	Paydown			(201,796)													. 04/10/2047 .	6. FE
. BCC2MD-5K-4	Dutch Property Finance 2020-1 DPF 2020-1 C 4.041% 07/28/54	. 01/28/2025 .	Paydown		2,307,144	2,307,144	2,097,752	2,237,960		39,019		39,019	(86,116)	2,307,144	116,280		116,280	26,367	. 07/28/2054 .	1.B FE
. BCC2PQ-WW-6	Domi 2020-2 BV DOMI 2020-2 A 3.436% 11/15/52	. 02/18/2025 .	Paydown		245,490	245,490	223,181	239,956		2,444		2,444	(15,013)	245,490	18,102		18,102	2,502	. 11/15/2052 .	1.A FE
. BCC32S-W2-1	Dilosk Rmbs NO 5 DAC DILSK 5 B 3.346% 12/20/60	. 03/20/2025 .	Paydown		3,145,161	3,145,161	2,653,013	2,825,831		153,691		153,691	(164,654)	3,145,161	330,293		330,293	29,659	. 12/20/2060 .	1.B FE
. N2115H-AA-3	Domi 2020-1 BV DOMI 2020-1 A 3.585% 04/15/52	. 01/15/2025 .	Paydown		705,578	705,578	652,661	703,063		5,954		5,954	(43,987)	705,578	40,548		40,548	7,175	. 04/15/2052 .	1.A FE
. N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A 3.131% 06/15/53	. 03/17/2025 .	Paydown		496,377	496,377	430,206	462,240		9,552		9,552	(28,920)	496,377	53,504		53,504	4,460	. 06/15/2053 .	1.A FE
. N2819R-AA-0	Dutch Property Finance 2020-1 DPF 2020-1 A 3.291% 07/28/54	. 01/28/2025 .	Paydown		1,968,476	1,968,476	1,800,221	1,931,885		11,476		11,476	(112,566)	1,968,476	137,680		137,680	18,724	. 07/28/2054 .	1.A FE
. N2819V-AA-1	Dutch Property Finance 2021-1 DPF 2021-1 A 3.291% 07/28/58	. 01/28/2025 .	Paydown		143,475	143,475	131,694	139,593		2,001		2,001	(6,827)	143,475	8,709		8,709	1,364	. 07/28/2058 .	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					185,608,006	220,814,247	170,150,091	161,430,341	99,300	7,769,963		7,869,263	(474,828)	180,052,606	957,781	5,555,400	6,513,181	2,926,564	XXX	XXX
. 000000-00-0	Turbin Finance Trust 2024-1 A 5.293% 10/23/66	. 03/04/2025 .	Paydown		12,752,500	12,752,500	13,238,509	12,882,574		(253,360)		(253,360)	349,716	12,752,500	(226,430)		(226,430)	147,359	. 10/23/2066 .	1.A FE
. 000000-00-0	Turbin Finance Trust 2024-1 A 5.293% 10/23/66	. 02/04/2025 .	Redemption 100.0000		5,449,439	5,449,439	5,644,560	5,492,799		(108,026)		(108,026)	149,110	5,449,439	(84,444)		(84,444)	50,726	. 10/23/2066 .	1.A FE
1069999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)					18,201,939	18,201,939	18,883,069	18,375,373		(361,386)		(361,386)	498,826	18,201,939	(310,874)		(310,874)	198,085	XXX	XXX
. 00501B-AA-7	ACREC 2023-FL2 LLC ACREC 2023-FL2 A 6.547% 02/19/38	. 03/19/2025 .	Paydown		109,715	109,715	110,079	109,811		(96)		(96)		109,715				1,267	. 02/19/2038 .	1.A FE
. 000000-00-0	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 8.591% 04/15/35	. 01/01/2025 .	Various		46,378,481	47,000,000	44,985,670	46,378,481						46,378,481				192,680	. 04/15/2035 .	1.A
. 000000-00-0	BB-UBS Trust BBUBS 2012-TFT E 3.559% 06/05/30	. 01/01/2025 .	Security Withdraw			8,500,000	153,790												. 06/05/2030 .	1.A FM
. 05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.389% 11/15/56	. 03/01/2025 .	Paydown				44,599	42,896		(42,896)		(42,896)						819	. 11/15/2056 .	1.A FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.193% 03/15/57	03/01/2025	Paydown				45	38		(38)		(38)						2	03/15/2057	1.A FE
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/01/2025	Tax Free Exchange		71,105,940	70,000,000	69,792,616			71,105,940		71,105,940		71,105,940				280,012	06/03/2029	4.B FE
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/14/2025	Tax Free Exchange		(71,092,636)	(70,000,000)	(69,792,616)			(71,092,636)		(71,092,636)		(71,092,636)				(272,222)	06/03/2029	4.B PL
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/01/2025	Tax Free Exchange		60,947,949	60,000,000	59,822,242			60,947,949		60,947,949		60,947,949				240,010	06/03/2029	4.B FE
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/14/2025	Tax Free Exchange		(60,936,545)	(60,000,000)	(59,822,242)			(60,936,545)		(60,936,545)		(60,936,545)				(233,333)	06/03/2029	4.B PL
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/01/2025	Tax Free Exchange		39,108,082	38,500,000	38,385,623			39,108,082		39,108,082		39,108,082				160,417	06/03/2029	4.B FE
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/14/2025	Tax Free Exchange		(39,100,764)	(38,500,000)	(38,385,623)			(39,100,764)		(39,100,764)		(39,100,764)				(149,722)	06/03/2029	4.B PL
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/01/2025	Tax Free Exchange		20,315,983	20,000,000	19,940,747			20,315,983		20,315,983		20,315,983				83,333	06/03/2029	4.B FE
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/14/2025	Tax Free Exchange		(20,312,182)	(20,000,000)	(19,940,747)			(20,312,182)		(20,312,182)		(20,312,182)				(77,778)	06/03/2029	4.B PL
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/01/2025	Tax Free Exchange		6,094,795	6,000,000	5,982,224			6,094,795		6,094,795		6,094,795				23,002	06/03/2029	4.B FE
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/14/2025	Tax Free Exchange		(6,093,655)	(6,000,000)	(5,982,224)			(6,093,655)		(6,093,655)		(6,093,655)				(23,333)	06/03/2029	4.B PL
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/01/2025	Tax Free Exchange		5,078,996	5,000,000	4,985,187			5,078,996		5,078,996		5,078,996				20,001	06/03/2029	4.B FE
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29	01/14/2025	Tax Free Exchange		(5,078,045)	(5,000,000)	(4,985,187)			(5,078,045)		(5,078,045)		(5,078,045)				(19,444)	06/03/2029	4.B PL
055984-AA-6	BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A 6.615% 07/15/39	03/17/2025	Paydown		1,611,480	1,611,480	1,597,505	1,606,483		4,997		4,997		1,611,480				18,244	07/15/2039	1.A FE
060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA 0.774% 07/15/60	03/01/2025	Paydown				4,383	2,288		(2,288)		(2,288)						161	07/15/2060	1.A FE
065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 0.882% 05/15/62	03/01/2025	Paydown				3,668			(3,668)		(3,668)						106	05/15/2062	1.A FE
06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.579% 11/15/62	03/01/2025	Paydown				2,352	1,458		(1,458)		(1,458)						54	11/15/2062	1.A FE
06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.030% 08/15/57	03/01/2025	Paydown				9,318	8,803		(8,803)		(8,803)						381	08/15/2057	1.A FE
06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.062% 01/15/58	03/01/2025	Paydown				143			(143)		(143)						3	01/15/2058	1.A FE
07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.885% 10/25/36	03/25/2025	Paydown		150,202	150,202	120,735	132,101		18,101		18,101		150,202				1,025	10/25/2036	3.B FE
07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 4.960% 08/25/35	03/25/2025	Paydown		21,074	21,074	15,569	17,096		3,978		3,978		21,074				137	08/25/2035	2.A FE
07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 5.035% 11/25/35	03/25/2025	Paydown		138,521	138,521	132,885	133,296		5,225		5,225		138,521				1,684	11/25/2035	2.C FE
07324S-CN-0	Bayview Commercial Asset Trust BAYC 2005-3A IO 2.870% 11/25/35	01/23/2025	Call 0.0000		1		1		1			1		1					11/25/2035	6. *
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 5.020% 01/25/36	03/25/2025	Paydown		71,210	71,210	68,044	68,156		3,054		3,054		71,210				433	01/25/2036	2.C FE
07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.975% 04/25/36	03/25/2025	Paydown		47,557	47,557	45,561	45,523		2,034		2,034		47,557				517	04/25/2036	3.B FE
07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 4.855% 07/25/36	03/25/2025	Paydown		18,357	18,357	13,217	14,111		4,246		4,246		18,357				154	07/25/2036	2.A FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07336W-BF-5	BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C 6.287% 09/15/57	02/19/2025	ORIX Life - Custody		2,740,165	2,654,000	2,653,937	2,653,739						2,653,739		86,426	86,426	36,152	09/15/2057	1.A
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.452% 02/15/51	02/01/2025	Paydown				441	396		(396)		(396)						24	02/15/2051	1.A FE
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.452% 02/15/51	03/01/2025	Paydown				1,400	1,257		(1,257)		(1,257)						149	02/15/2051	1.D FE
08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 0.967% 05/15/52	03/01/2025	Paydown				5,623	3,404		(3,404)		(3,404)						148	05/15/2052	1.A FE
08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.882% 06/15/54	03/01/2025	Paydown				4,208	2,545		(2,545)		(2,545)						92	06/15/2054	1.A FE
08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56	03/01/2025	Paydown		117,721	117,721	121,253	121,253		(3,531)		(3,531)		117,721				1,542	12/15/2056	1.A
081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 0.847% 12/15/57	03/01/2025	Paydown				56	56		(56)		(56)						2	12/15/2057	1.A FE
081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.335% 03/15/57	03/01/2025	Paydown				370	321		(321)		(321)						17	03/15/2057	1.A FE
09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.021% 12/15/57	03/01/2025	Paydown				406	404		(404)		(404)						19	12/15/2057	1.A FE
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.393% 08/15/57	03/01/2025	Paydown				63,005	36,676		(36,676)		(36,676)						2,299	08/15/2057	1.A FE
12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 0.936% 02/10/50	03/01/2025	Paydown				66,131	26,353		(26,353)		(26,353)						2,160	02/10/2050	1.B FE
000000-00-0	COMM 2015-3BP Mortgage Trust COMM 2015-3BP F 3.454% 02/10/35	01/01/2025	Security Withdraw		19,851,138	20,822,000	17,416,564	19,851,138						19,851,138				56,192	02/10/2035	3.A
12593A-BB-0	COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA 0.815% 05/10/48	03/01/2025	Paydown				48,921	17,044		(17,044)		(17,044)						18,207	05/10/2048	1.B FE
12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 1.853% 01/15/49	03/01/2025	Paydown				5,509	1,473		(1,473)		(1,473)						245	01/15/2049	1.A FE
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.935% 06/25/38	03/25/2025	Paydown		8,436	8,436	4,771	3,821		4,615		4,615		8,436				93	06/25/2038	5.A FE
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.598% 11/10/52	03/01/2025	Paydown				9,226	5,793		(5,793)		(5,793)						196	11/10/2052	1.A FE
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 0.990% 03/15/52	03/01/2025	Paydown				5,886	1,745		(4,503)		(4,503)						202	03/15/2052	1.A FE
26860F-AA-8	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A 7.069% 09/15/41	01/15/2025	Paydown		11,285,765	11,285,765	11,285,765	11,285,765						11,285,765				69,466	09/15/2041	1.A FE
26860F-AB-6	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY B 7.819% 09/15/41	01/15/2025	Paydown		2,652,155	2,652,155	2,652,155	2,652,155						2,652,155				18,037	09/15/2041	1.D FE
30327M-AA-2	FS Rialto 2022-FL5 Issuer LLC FSRIA 2022-FL5 A 6.623% 06/19/37	02/18/2025	Paydown		16,472,414	16,472,414	16,307,642	16,447,588		24,826		24,826		16,472,414				183,022	06/19/2037	1.A FE
36252H-AL-5	GS Mortgage Securities Trust 2 GSMS 2017-GS5 D 3.509% 03/10/50	03/24/2025	Various		1,129,219	9,000,000	7,593,935	3,160,378	5,432,739	39,919		5,472,658		8,633,036		(7,503,817)	(7,503,817)	100,007	03/10/2050	6.
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.007% 02/10/52	03/01/2025	Paydown				8,062	5,203		(5,203)		(5,203)						234	02/10/2052	1.A FE
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 0.997% 05/10/50	03/01/2025	Paydown				12,038	5,076		(5,076)		(5,076)						400	05/10/2050	1.A FE
40443G-AA-3	HIG RCP 2023-FL1 LLC HIG 2023-FL1 A 6.591% 09/19/38	01/22/2025	Paydown		4,370,915	4,370,915	4,349,061	4,362,479		8,436		8,436		4,370,915				23,244	09/19/2038	1.A FE
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 0.841% 03/15/50	03/01/2025	Paydown				12,471	4,915		(4,915)		(4,915)						448	03/15/2050	1.B FE
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.076% 12/15/47	03/01/2025	Paydown		132,471	132,471	133,079	132,471						132,471				1,316	12/15/2047	1.A

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46639Y-AU-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS 3.216% 04/15/46	03/01/2025	Paydown		1,415,285	1,415,285	1,457,738	1,415,958		(673)		(673)		1,415,285				11,379	04/15/2046	1.A
..46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.822% 02/15/48	01/01/2025	Paydown				190,436	562		(562)		(562)						4,539	02/15/2048	1.A FE
..46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.822% 02/15/48	03/01/2025	Paydown				49,244	145		(145)		(145)						2,335	02/15/2048	1.B FE
..47232X-AA-6	Jefferies Military Housing Tru JMHT 2010-SILL A 6.730% 06/10/55	03/10/2025	Redemption 100.0000		34,917	34,917	35,334	35,253		(336)		(336)		34,917				392	06/10/2055	1.G FE
..55285B-AA-3	MF1 2022-FL10 LLC MF1 2022-FL10 A 6.954% 09/17/37	01/17/2025	Paydown		2,618,811	2,618,811	2,605,717	2,618,811						2,618,811				17,317	09/17/2037	1.A FE
..55287E-AG-2	MF1 2024-FL16 MF1 2024-FL16 C 6.858% 11/18/39	02/26/2025	Apollo Global Securities, LLC		2,000,338	2,000,000	1,995,000	1,993,806		(62)		(62)		1,993,744		6,594	6,594	27,172	11/18/2039	1.G FE
..55287H-AJ-9	MF1 2025-FL17 LLC MF1 2025-FL17 D 7.057% 02/18/40	02/26/2025	Apollo Global Securities, LLC		1,996,848	2,000,000	1,995,000			(25)		(25)		1,994,975		1,873	1,873	8,225	02/18/2040	2.B Z
..55416A-AG-4	MF1 2024-FL14 LLC MF1 2024-FL14 C 7.606% 03/19/39	02/26/2025	Apollo Global Securities, LLC		1,004,291	1,000,000	997,500	997,664		29		29		997,693		6,598	6,598	14,848	03/19/2039	1.G FE
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.173% 06/15/54	03/01/2025	Paydown				22,950	14,002		(14,002)		(14,002)						504	06/15/2054	1.A FE
. 000000-00-0	Morgan Stanley Capital I Trust MSC 2014-150E G 4.295% 09/09/32	01/01/2025	Security Withdraw		34,110,091	34,500,000	30,954,752	11,949,248	22,160,844			22,160,844		34,110,091				123,482	09/09/2032	6.
..61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 0.996% 03/15/52	03/01/2025	Paydown				256,636	166,560		(166,560)		(166,560)						6,854	03/15/2052	1.A FE
..75574E-AA-5	Ready Capital Mortgage Financi RCMT 2022-FL9 A 6.787% 06/25/37	01/27/2025	Paydown		8,015	8,015	7,951	8,002		13		13		8,015				48	06/25/2037	1.A FE
..75575A-AA-2	Ready Capital Mortgage Financi RCMT 2023-FL12 A 6.655% 05/25/38	03/25/2025	Paydown		720,035	720,035	716,434	716,434		3,600		3,600		720,035				4,170	05/25/2038	1.A FE
. 000000-00-0	1211 Avenue of the Americas Tr AOTA 2015-1211 E 4.142% 08/10/35	01/01/2025	Various		84,697,984	85,697,396	77,650,177	84,697,984						84,697,984				295,806	08/10/2035	5.A
..91835B-AA-3	VMC Finance 2022-FL5 LLC VMC 2022-FL5 A 6.249% 02/18/39	03/17/2025	Paydown		1,007,760	1,007,760	989,494	1,007,760						1,007,760				12,982	02/18/2039	1.A FE
..91835B-AG-0	VMC Finance 2022-FL5 LLC VMC 2022-FL5 C 7.649% 02/18/39	03/18/2025	Paydown		11,355,000	11,355,000	11,355,000	11,355,000						11,355,000				219,977	02/18/2039	1.G FE
..94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA 1.189% 01/15/59	03/01/2025	Paydown				274,273	64,464		(64,464)		(64,464)						20,816	01/15/2059	1.A FE
..94990F-AK-7	Wells Fargo Commercial Mortgag WFCM 2024-C63 C 6.116% 08/15/57	01/29/2025	ORIX Life - Custody		1,806,563	1,800,000	1,799,969	1,799,853		(25)		(25)		1,799,828		6,735	6,735	17,736	08/15/2057	1.G FE
..95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.191% 03/15/50	03/01/2025	Paydown				2,154	925		(925)		(925)						78	03/15/2050	1.A FE
..95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 0.819% 01/15/58	02/01/2025	Paydown				283			(283)		(283)						5	01/15/2058	1.A Z
..95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 0.819% 01/15/58	03/15/2025	Paydown				516			(516)		(516)						19	01/15/2058	1.A FE
..055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A 5.849% 02/15/37	03/17/2025	Paydown		8,110,706	8,110,706	7,803,473	7,926,653		184,053		184,053		8,110,706				48,216	02/15/2037	1.A FE
..05602C-AA-2	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 A 5.754% 12/15/38	03/17/2025	Paydown		129,118	129,118	126,334	127,775		1,344		1,344		129,118				901	12/15/2038	1.A FE
..07335Y-AJ-5	BDS 2021-FL10 Ltd BDS 2021-FL10 D 7.284% 12/16/36	02/20/2025	AARE Surplus AAM		10,502,517	10,500,000	10,500,000	10,500,000						10,500,000		2,517	2,517	138,464	12/16/2036	2.B FE
..36262T-AL-7	GPMT 2021-FL4 Ltd GPMT 2021-FL4 E 7.884% 12/15/36	03/24/2025	Performance Trust Capital		305,609	415,000	415,000	415,000						415,000		(109,391)	(109,391)	8,368	12/15/2036	2.C FE
..40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A 5.484% 06/16/36	03/17/2025	Paydown		4,045	4,045	3,873	4,023		22		22		4,045				43	06/16/2036	1.A FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A 5.769% 02/17/39	03/17/2025	Paydown		2,667,689	2,667,689	2,575,154	2,641,964		25,725		25,725		2,667,689				34,443	02/17/2039	1.A FE
..55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 5.514% 10/16/36	03/17/2025	Paydown		2,009,551	2,009,551	1,939,556	2,000,610		8,940		8,940		2,009,551				13,873	10/16/2036	1.A FE
..69291Q-AA-3	PFP 2022-9 Ltd PFP 2022-9 A 6.595% 08/19/35	03/14/2025	Paydown		176,075	176,075	176,406	176,406		(330)		(330)		176,075				2,831	08/19/2035	1.A FE
..69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C 7.309% 09/17/39	02/26/2025	Apollo Global Securities, LLC		1,961,230	1,951,249	1,946,371	1,944,678		(14)		(14)		1,944,664		16,566	16,566	28,756	09/17/2039	1.G FE
..69380C-AA-6	PFP 2023-10 Ltd PFP 2023-10 A 6.684% 09/16/38	03/17/2025	Paydown		2,556,512	2,556,512	2,559,982	2,555,772		740		740		2,556,512				26,912	09/16/2038	1.A FE
..78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A 5.699% 11/15/38	03/17/2025	Paydown		280,368	280,368	272,863	278,983		1,386		1,386		280,368				1,968	11/15/2038	1.A FE
..82286D-AA-2	Shelter Growth CRE 2022-FL4 Is SGCP 2022-FL4 A 6.613% 06/17/37	02/20/2025	Paydown		10,600,649	10,600,649	10,521,144	10,597,969		2,679		2,679		10,600,649				123,031	06/17/2037	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					289,424,922	308,742,174	282,266,193	267,356,253	27,593,584	(41,382)		27,552,202		296,910,821		(7,485,899)	(7,485,899)	1,979,013	XXX	XXX
..408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A 2.295% 10/18/52	03/18/2025	Paydown		67,864,058	67,864,058	67,864,058	67,864,058						67,864,058				134,978	10/18/2052	1.A FE
1089999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)					67,864,058	67,864,058	67,864,058	67,864,058						67,864,058				134,978	XXX	XXX
..L6491#-AA-4	Monroe Capital Private Credit A 7.090% 04/22/32	02/11/2025	Paydown		2,633,516	2,633,516	2,633,516	2,296,988		(34)		(34)		2,633,516				52,271	04/22/2032	1.F Z
..L6491#-AA-4	Monroe Capital Private Credit A 7.090% 04/22/32	02/12/2025	Tax Free Exchange		30,987,007	30,977,283	30,977,283	26,652,239		9,330		9,330		30,987,007				791,986	04/22/2032	1.F Z
..00091Y-AA-3	ABPCI Direct Lending Fund CLO ABPCI 2023-14A A 6.937% 01/30/35	03/20/2025	Paydown		26,500,000	26,500,000	26,102,500	26,222,044		277,956		277,956		26,500,000				740,462	01/30/2035	1.A FE
..00091Y-AC-9	ABPCI Direct Lending Fund CLO ABPCI 2023-14A B 8.237% 01/30/35	03/20/2025	Paydown		16,625,000	16,625,000	15,960,000	16,113,986		511,014		511,014		16,625,000				549,184	01/30/2035	1.C FE
..00091Y-AE-5	ABPCI Direct Lending Fund CLO ABPCI 2023-14A C 9.337% 01/30/35	03/20/2025	Paydown		15,750,000	15,750,000	15,750,000	15,750,000						15,750,000				588,136	01/30/2035	1.F FE
..00112C-AG-3	ABPCI Direct Lending Fund CLO ABPCI 2024-19A C 6.637% 10/30/36	03/07/2025	AARE II Surplus ISG		10,866,193	10,800,000	10,800,000	10,800,000						10,800,000		66,193	66,193	273,276	10/30/2036	1.F FE
..05071A-AS-9	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A CRR 6.640% 01/22/38	02/20/2025	AARE Surplus AAM		20,116,560	20,000,000	20,000,000	20,000,000						20,000,000		116,560	116,560	344,979	01/22/2038	1.F FE
..05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 6.990% 04/11/30	03/19/2025	Various		4,928,732	4,928,732	4,928,732	4,928,732						4,928,732				67,217	04/11/2030	1.C FE
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 6.990% 03/20/29	02/24/2025	Paydown		7,394,557	7,394,557	7,394,557	7,394,557						7,394,557				138,628	03/20/2029	1.C PL
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 6.990% 03/20/29	03/19/2025	Redemption 100.0000		530,973	530,973	530,973	530,973						530,973				15,864	03/20/2029	1.C PL
..12511T-AG-8	CBAM 2021-15 LLC CBAMR 2021-15A D 7.914% 01/15/36	02/20/2025	Paydown		5,000,000	5,000,000	4,986,705	4,987,047		12,953		12,953		5,000,000				145,208	01/15/2036	2.C FE
..15674#-AB-5	Cerberus Onshore Levered IV LL CERB IV LEVERED 6.964% 07/16/30	02/21/2025	Paydown		3,215,559	3,215,559	3,218,225	3,220,251		(4,692)		(4,692)		3,215,559				64,553	07/16/2030	1.A FE
..15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED 6.964% 07/16/30	02/21/2025	Paydown		2,433,320	2,433,320	2,434,382	2,432,877		349		349		2,433,320				53,163	07/16/2030	1.A FE
..34964R-AU-7	Fortress Credit Opportunities FCO 2022-19A CR 6.852% 10/15/36	03/07/2025	AARE II Surplus ISG		7,242,134	7,200,000	7,200,000	7,200,000						7,200,000		42,134	42,134	202,479	10/15/2036	1.F FE
..381738-AN-3	Golub Capital Partners CLO 61M GCCAP 2022-61A C1 8.300% 07/25/35	01/08/2025	Paydown		6,200,000	6,200,000	6,197,552	6,197,344		2,656		2,656		6,200,000				111,417	07/25/2035	1.F FE
..38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29	01/20/2025	Paydown		834,590	834,590	708,239	775,877		58,714		58,714		834,590				6,142	10/19/2029	1.F FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38179G-AJ-8	Golub Capital Partners CLO 59M GOCAP 2021-59A C 7.355% 01/20/34	03/20/2025	Paydown		38,000,000	38,000,000	38,410,780	38,335,638		(335,638)		(335,638)		38,000,000				1,195,993	01/20/2034	1.F FE
..69121B-AA-2	Owl Rock CLO VII LLC CR 2022-7A A1 6.393% 07/20/33	02/28/2025	Paydown		11,400,000	11,400,000	11,230,829	11,230,649		169,351		169,351		11,400,000				272,631	07/20/2033	1.A FE
..69346Y-A*-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-R 5.805% 01/20/35	02/20/2025	Various		149,099	149,099	148,188	148,342		757		757		149,099				1,596	01/20/2035	1.C FE
..69346Y-A*-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-R 5.805% 01/20/35	01/21/2025	Various		568,476	568,476	565,003	565,590		2,887		2,887		568,476				3,223	01/20/2035	1.E FE
..75009C-AJ-5	RAD CLO 23 Ltd RAD 2024-23A C1 6.793% 04/20/37	02/20/2025	AARE Surplus AAM		6,475,725	6,400,000	6,400,000	6,400,000						6,400,000		75,725	75,725	152,639	04/20/2037	1.F FE
..75009C-AN-6	RAD CLO 23 Ltd RAD 2024-23A D1 8.093% 04/20/37	02/20/2025	AARE Surplus AAM		7,939,979	7,800,000	7,800,000	7,800,000						7,800,000		139,979	139,979	220,392	04/20/2037	2.C FE
..91824X-AC-4	VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480% 01/20/33	01/20/2025	Paydown		1,025,393	1,025,393	971,647	1,006,289		19,104		19,104		1,025,393				14,048	01/20/2033	1.F FE
..91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	03/05/2025	Paydown		281,247	281,247	281,247	278,805		(495)		(495)		281,247				1,429	06/11/2028	2.C PL
..92243R-AA-2	VCP RRL ABS I Ltd VCRRL 2021-1A A 2.152% 10/20/31	01/20/2025	Paydown		1,327,891	1,327,891	1,230,087	1,265,819		62,073		62,073		1,327,891				7,144	10/20/2031	1.F FE
..97988F-AA-6	Woodmont 2022-10 Trust WDMNT 2022-10A A 7.543% 10/20/34	03/03/2025	Paydown		10,000,000	10,000,000	9,883,000	9,883,000		117,000		117,000		10,000,000				286,964	10/20/2034	1.A FE
..97988F-AC-2	Woodmont 2022-10 Trust WDMNT 2022-10A B 8.293% 10/20/34	03/03/2025	Paydown		45,000,000	45,000,000	44,311,500	44,490,444		509,556		509,556		45,000,000				1,416,026	10/20/2034	1.C FE
..97988F-AE-8	Woodmont 2022-10 Trust WDMNT 2022-10A C 9.493% 10/20/34	03/03/2025	Paydown		40,000,000	40,000,000	39,400,000	40,242,644		(242,644)		(242,644)		40,000,000				1,436,023	10/20/2034	1.F FE
..97988F-AG-3	Woodmont 2022-10 Trust WDMNT 2022-10A D 11.373% 10/20/34	03/03/2025	Paydown		15,000,000	15,000,000	14,868,750	14,881,234		118,766		118,766		15,000,000				642,692	10/20/2034	2.C FE
..97988P-BA-3	Woodmont 2017-1 Trust WDMNT 2017-1A A1RR 6.075% 10/18/33	03/03/2025	Paydown		55,000,000	55,000,000	55,040,185	40,000,000		(40,185)		(40,185)		55,000,000				1,057,547	10/18/2033	1.A FE
..97988P-BC-9	Woodmont 2017-1 Trust WDMNT 2017-1A A2RR 6.355% 10/18/33	03/03/2025	Paydown		6,750,000	6,750,000	6,674,424	6,674,424		75,576		75,576		6,750,000				168,089	10/18/2033	1.A FE
..97988P-BE-5	Woodmont 2017-1 Trust WDMNT 2017-1A BRR 6.485% 10/18/33	03/03/2025	Paydown		52,000,000	52,000,000	51,905,995	51,905,995		94,005		94,005		52,000,000				1,319,549	10/18/2033	1.C FE
..97988P-BG-0	Woodmont 2017-1 Trust WDMNT 2017-1A CRR 7.205% 10/18/33	03/03/2025	Paydown		49,000,000	49,000,000	48,826,554	48,852,378		147,622		147,622		49,000,000				1,377,543	10/18/2033	1.F FE
..97988P-BJ-4	Woodmont 2017-1 Trust WDMNT 2017-1A DRR 8.405% 10/18/33	03/03/2025	Paydown		22,750,000	22,750,000	22,849,031	22,841,299		(91,299)		(91,299)		22,750,000				742,707	10/18/2033	2.C FE
..L6491#-AA-4	Monroe Capital Private Credit A 7.090% 04/22/32	03/20/2025	Paydown		2,849,884	2,849,884	2,850,779			(895)		(895)		2,849,884				1,261	04/22/2032	1.F FE
. 000000-00-0	Blackrock European CLO IV DAC BECLO 4A D 5.435% 07/15/30	03/14/2025	Paydown		2,176,397	2,176,397	2,252,535	2,036,807		39,105		39,105	261,339	2,176,397	(160,855)		(160,855)	49,774	07/15/2030	1.E FE
. 000000-00-0	Marlay Park CLO DAC MRLPK 1A C 5.185% 10/15/30	03/03/2025	Paydown		3,143,995	3,143,995	3,400,217	3,070,049		41,862		41,862	391,566	3,143,995	(359,482)		(359,482)	65,382	10/15/2030	2.A FE
. 000000-00-0	Milltown Park CLO DAC MILPK 1A B 4.585% 01/15/31	03/03/2025	Paydown		869,839	869,839	899,128	859,685		(56)		(56)	38,600	869,839	(28,391)		(28,391)	16,097	01/15/2031	1.D FE
. 000000-00-0	Milltown Park CLO DAC MILPK 1X B 4.585% 01/15/31	03/03/2025	Paydown		1,571,997	1,571,997	1,639,472	1,543,961		10,316		10,316	116,948	1,571,997	(99,228)		(99,228)	29,090	01/15/2031	1.D FE
. 000000-00-0	Milltown Park CLO DAC MILPK 1A CE 5.435% 01/15/31	03/03/2025	Paydown		922,239	922,239	989,239	891,161		23,142		23,142	127,001	922,239	(119,065)		(119,065)	20,059	01/15/2031	1.G FE
. 000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A C 4.273% 01/27/31	02/17/2025	Paydown		2,358,441	2,358,441	2,459,127	2,301,906		31,281		31,281	219,150	2,358,441	(193,896)		(193,896)	32,932	01/27/2031	1.F FE
. 000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A D 5.173% 01/27/31	02/17/2025	Paydown		4,861,533	4,861,533	4,667,411	4,585,638		218,124		218,124	273,859	4,861,533	(216,089)		(216,089)	81,143	01/27/2031	2.B FE
. 000000-00-0	Dryden 62 Euro CLO 2017 DAC DRYD 2017-62A C 4.485% 07/15/31	01/01/2025	Paydown		(8,842)	(8,842)								(8,842)	(8,842)		(8,842)	4,236	07/15/2031	1.D FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Avoca CLO XIX DAC AVOCA 19A C 5.155% 10/15/31	03/13/2025	Paydown		2,711,761	2,711,761	2,902,100	2,581,654		8,603		8,603	342,043	2,711,761	(220,539)		(220,539)	58,653	10/15/2031	1.B FE
000000-00-0	Avoca CLO XIX DAC AVOCA 19A D 5.985% 10/15/31	03/13/2025	Paydown		4,121,877	4,121,877	4,468,724	3,936,562		(1,057)		(1,057)	530,470	4,121,877	(344,098)		(344,098)	102,899	10/15/2031	1.F FE
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B2 2.100% 01/15/32	03/14/2025	Paydown		1,088,198	1,088,198	1,016,117	989,866		48,030		48,030	47,409	1,088,198	2,893		2,893	9,153	01/15/2032	1.B FE
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A C 4.535% 01/15/32	03/14/2025	Paydown		22,390,772	22,390,772	20,157,177	20,663,950		611,975		611,975	302,383	22,390,772	812,465		812,465	430,633	01/15/2032	1.E FE
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A D 5.385% 01/15/32	03/14/2025	Paydown		1,795,528	1,795,528	1,929,410	1,696,631		14,141		14,141	258,013	1,795,528	(173,258)		(173,258)	40,687	01/15/2032	2.B FE
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56X D 5.385% 01/15/32	03/14/2025	Paydown		6,529,191	6,529,191	6,427,625	6,134,075		87,742		87,742	582,784	6,529,191	(275,409)		(275,409)	147,952	01/15/2032	2.B FE
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A D 5.385% 01/15/32	03/14/2025	Paydown		1,632,298	1,632,298	1,602,576	1,518,406		38,983		38,983	165,811	1,632,298	(90,902)		(90,902)	36,988	01/15/2032	2.B FE
000000-00-0	BlackRock European CLO VI DAC BECLO 6A D 5.885% 07/15/32	03/12/2025	Paydown		2,177,795	2,177,795	2,413,771	2,066,661		5,551		5,551	353,688	2,177,795	(248,105)		(248,105)	53,021	07/15/2032	2.A FE
000000-00-0	BlackRock European CLO VI DAC BECLO 6A DE 5.885% 07/15/32	03/12/2025	Paydown		3,702,252	3,702,252	3,930,159	3,473,541		54,389		54,389	519,503	3,702,252	(345,181)		(345,181)	90,139	07/15/2032	2.B FE
000000-00-0	Capital Four CLO I DAC CFOUR 1A C 5.335% 01/15/33	03/20/2025	Paydown		477,488	477,488	476,630	456,360		(680)		(680)	20,223	477,488	1,585		1,585	11,170	01/15/2033	1.F FE
000000-00-0	Capital Four CLO I DAC CFOUR 1A DE 6.785% 01/15/33	03/20/2025	Paydown		2,349,456	2,349,456	2,368,360	2,235,770		6,871		6,871	119,813	2,349,456	(12,998)		(12,998)	69,284	01/15/2033	2.C FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B2N 1.950% 01/25/33	01/10/2025	Paydown		6,145,778	6,145,778	6,607,500	6,214,204					393,296	6,145,778	(461,722)		(461,722)	24,967	01/25/2033	1.C FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B1N 4.323% 01/25/33	01/10/2025	Paydown		7,170,074	7,170,074	7,708,750	7,249,904					458,846	7,170,074	(538,676)		(538,676)	72,631	01/25/2033	1.C FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CN 4.723% 01/25/33	01/10/2025	Paydown		11,369,689	11,369,689	12,223,875	11,496,277					727,598	11,369,689	(854,186)		(854,186)	124,900	01/25/2033	1.F FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DN 5.773% 01/25/33	01/10/2025	Paydown		7,067,645	7,067,645	7,598,625	7,146,334					452,291	7,067,645	(530,980)		(530,980)	93,513	01/25/2033	2.C FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A D 5.773% 01/25/33	01/10/2025	Paydown		256,074	256,074	271,671	258,583		359		359	12,458	256,074	(15,326)		(15,326)	3,388	01/25/2033	2.C FE
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DN 5.773% 01/25/33	01/10/2025	Paydown		5,121,482	5,121,482	5,506,250	5,178,503					327,747	5,121,482	(384,768)		(384,768)	67,763	01/25/2033	2.C FE
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A B1 4.406% 11/04/34	03/31/2025	Paydown		4,470,754	4,470,754	4,411,401	4,246,220		37,818		37,818	165,181	4,470,754	21,534		21,534	83,329	11/04/2034	1.C FE
000000-00-0	Penta CLO 3 DAC PENTA 2017-3A BR 4.548% 04/17/35	02/18/2025	Paydown		2,089,406	2,089,406	2,135,568	2,035,152		38,038		38,038	100,416	2,089,406	(84,200)		(84,200)	34,843	04/17/2035	1.C FE
000000-00-0	Ocp Euro Clo 2023-7 DAC OCPE 2023-7A D 7.773% 04/25/36	03/31/2025	Paydown		2,162,396	2,162,396	2,210,777	2,088,493		(18,008)		(18,008)	111,920	2,162,396	(20,009)		(20,009)	74,275	04/25/2036	2.C FE
000000-00-0	BlackRock European CLO BECLO 14A C 6.685% 07/15/36	02/10/2025	Paydown		10,305,029	10,305,029	11,039,965	10,357,006					682,959	10,305,029	(734,936)		(734,936)	230,497	07/15/2036	1.F FE
000000-00-0	Cairn CLO CRNCL 2023-17A C 6.344% 10/18/36	03/28/2025	Paydown		5,953,734	5,953,734	6,078,624	5,696,353					382,271	5,953,734	(124,890)		(124,890)	172,147	10/18/2036	1.F FE
000370-AE-9	AB BSL CLO 3 Ltd ABBSL 2021-3A C 6.655% 10/20/34	02/18/2025	Paydown		16,500,000	16,500,000	15,892,014	16,010,370		489,630		489,630		16,500,000				379,685	10/20/2034	1.F FE
000823-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR 8.443% 07/20/37	01/13/2025	ORIX Life - Custody		2,515,078	2,500,000	2,500,000	2,500,000						2,500,000		15,078	15,078	90,838	07/20/2037	2.C FE
00119C-AU-5	AGL CLO 20 Ltd AGL 2022-20A CR 6.293% 10/20/37	02/20/2025	AARE Surplus AAM		12,501,089	12,375,000	12,375,000	12,375,000						12,375,000		126,089	126,089	274,174	10/20/2037	1.E FE
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR 7.193% 10/20/34	02/19/2025	AARE II Surplus ISG		26,548,142	26,550,000	26,550,000	26,550,000						26,550,000		(1,859)	(1,859)	619,590	10/20/2034	2.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00119M-AG-4	AGL CLO 3 LTD AGL 2020-3A C 6.714% 01/15/33	03/04/2025	Paydown		1,955,000	1,955,000	1,919,253	1,931,194		23,806		23,806		1,955,000				52,810	01/15/2033	1.F FE
..00119M-AJ-8	AGL CLO 3 LTD AGL 2020-3A D 7.864% 01/15/33	03/06/2025	Paydown		5,520,000	5,520,000	5,261,508	5,331,001		188,999		188,999		5,520,000				173,798	01/15/2033	2.C FE
..00120D-AE-6	AGL CLO 17 Ltd AGL 2022-17A C 6.393% 01/21/35	02/07/2025	Paydown		7,250,000	7,250,000	7,251,088	7,252,217		(2,217)		(2,217)		7,250,000				146,346	01/21/2035	1.F FE
..00120D-AG-1	AGL CLO 17 Ltd AGL 2022-17A D 7.393% 01/21/35	02/07/2025	Paydown		1,500,000	1,500,000	1,505,595	1,505,562		(5,562)		(5,562)		1,500,000				34,820	01/21/2035	2.C FE
..00121B-AJ-8	AGL CLO 32 Ltd AGL 2024-32A D1 7.193% 07/21/37	02/20/2025	AARE Surplus AAM		2,530,488	2,500,000	2,541,875			(284)		(284)		2,541,591		(11,103)	(11,103)	14,986	07/21/2037	2.C Z
..00851W-AE-9	AGL CLO 14 Ltd AGL 2021-14A C 6.605% 12/02/34	03/21/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				171,192	12/02/2034	1.F FE
..00851W-AG-4	AGL CLO 14 Ltd AGL 2021-14A D 7.605% 12/02/34	03/21/2025	Paydown		15,500,000	15,500,000	15,272,904	15,298,423		201,577		201,577		15,500,000				507,259	12/02/2034	2.C FE
..01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 5.249% 07/30/34	01/30/2025	Paydown		30,720	30,720	27,347	27,449		3,272		3,272		30,720				436	07/30/2034	1.C FE
..01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 5.034% 03/23/35	03/24/2025	Paydown		419,178	419,178	404,354	145,319		12,076		12,076		419,178				5,896	03/23/2035	1.A FE
..01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 5.034% 03/23/35	01/25/2025	Paydown					(5,979)		5,979		5,979						(1,780)	03/23/2035	1.D FE
..01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A 4.934% 12/23/35	03/24/2025	Paydown		5,541	5,541	5,181	5,337		205		205		5,541				70	12/23/2035	1.A FE
..01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B 4.944% 12/23/35	03/24/2025	Paydown		5,722	5,722	5,350	5,510		212		212		5,722				72	12/23/2035	1.A FE
..01450A-AA-8	ALESCO Preferred Funding XI Lt ALESC 11A A1A 4.894% 12/23/36	03/24/2025	Paydown		29,143	29,143	26,156	27,883		1,260		1,260		29,143				363	12/23/2036	1.A FE
..01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF 4.894% 12/23/36	03/24/2025	Paydown		1,940,571	1,940,571	1,826,224	1,861,470		79,102		79,102		1,940,571				24,178	12/23/2036	1.A FE
..01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 4.884% 07/15/37	01/15/2025	Paydown		86,718	86,718	80,193	81,206		5,512		5,512		86,718				1,161	07/15/2037	1.A FE
..01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.884% 03/23/38	03/24/2025	Paydown		245,618	245,618	209,543	212,259		33,359		33,359		245,618				3,054	03/23/2038	1.C FE
..01749B-AD-1	Allegro CLO VI Ltd ALLEG 2017-2A D 7.314% 01/17/31	02/28/2025	Paydown		1,655,000	1,655,000	1,537,296	1,573,648		81,352		81,352		1,655,000				46,517	01/17/2031	2.C FE
..033291-AQ-8	Anchorage Capital Clo 13 LLC ANCHC 2019-13A CR 6.964% 04/15/34	03/27/2025	Paydown		10,000,000	10,000,000	9,975,500	9,978,992		21,008		21,008		10,000,000				324,341	04/15/2034	1.F FE
..033291-AS-4	Anchorage Capital Clo 13 LLC ANCHC 2019-13A D1R 8.114% 04/15/34	03/27/2025	Paydown		13,300,000	13,300,000	13,300,000	13,300,000						13,300,000				500,625	04/15/2034	2.C FE
..03331K-AE-9	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A C 6.955% 10/20/34	01/21/2025	Paydown		18,000,000	18,000,000	17,956,247	17,962,159		37,841		37,841		18,000,000				334,834	10/20/2034	1.F FE
..03331K-AG-4	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A D 8.105% 10/20/34	01/21/2025	Paydown		6,200,000	6,200,000	6,200,000	6,200,000						6,200,000				133,553	10/20/2034	2.B FE
..03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A A 4.430% 07/25/37	01/25/2025	Paydown		175,022	175,022	174,873	174,950		72		72		175,022				3,877	07/25/2037	1.A FE
..03332P-AG-2	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A C 6.814% 07/15/34	02/27/2025	Paydown		6,012,500	6,012,500	5,985,881	5,989,847		22,653		22,653		6,012,500				159,063	07/15/2034	1.F FE
..03332P-AJ-6	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A D 7.964% 07/15/34	02/27/2025	Paydown		12,700,000	12,700,000	12,700,000	12,700,000						12,700,000				390,753	07/15/2034	2.C FE
..03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C 6.593% 01/20/37	02/20/2025	AARE Surplus AAM		7,518,743	7,500,000	7,500,000	7,500,000						7,500,000		18,743	18,743	101,735	01/20/2037	1.F FE
..03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D 8.093% 01/20/37	02/20/2025	AARE Surplus AAM		7,518,113	7,500,000	7,500,000	7,500,000						7,500,000		18,113	18,113	124,235	01/20/2037	2.C FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..03665J-AK-4	Antares CLO 2017-1 Ltd ANTR 2017-1A BR 6.555% 04/20/33	. 01/21/2025 .	Paydown		 15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				246,498	. 04/20/2033 .	1.C FE ....
..03665J-AL-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CR 7.255% 04/20/33	. 01/15/2025 .	Paydown		127,500,000	 127,500,000	 128,214,895	 128,182,130		.....(682,130)		.....(682,130)		 127,500,000				2,308,440	. 04/20/2033 .	1.F FE ....
..03665L-AU-7	Antares CLO 2018-3 LTD ANTR 2018-3A DR 8.143% 07/20/36	. 02/26/2025 .	Apollo Global Securities, LLC .		2,034,588	2,000,000	2,000,000	2,000,000						2,000,000			34,588	90,235	. 07/20/2036 .	2.C FE ....
..03665M-AC-5	Antares CLO 2018-1 Ltd ANTR 2018-1A B 6.205% 04/20/31	. 03/13/2025 .	Paydown		 12,855,000	12,855,000	11,923,013	 12,467,347		 387,653		 387,653		12,855,000				327,486	. 04/20/2031 .	1.A FE ....
..03666B-AJ-3	Antares CLO 2021-1 Ltd ANTR 2021-1A D 8.462% 07/25/33	. 02/20/2025 .	AARE Surplus AAM		4,543,101	4,500,000	4,500,000	4,500,000						4,500,000		 43,101	 43,101	128,638	. 07/25/2033 .	2.C FE ....
..03755H-AJ-2	Apex Credit Clo 2018-I Ltd APEXC 2018-1A C 6.512% 04/25/31	. 03/21/2025 .	Paydown		 18,225,000	18,225,000	18,088,542	18,124,674		 100,326		 100,326		18,225,000				500,095	. 04/25/2031 .	1.E FE ....
..03771B-AG-1	Apidos Clo Xlix APID 2024-49A C 6.197% 10/24/37	. 02/19/2025 .	ORIX Life - Custody															.....(932)	. 10/24/2037 .	1.E FE ....
..04017J-AW-1	Ares XLIX CLO Ltd ARES 2018-49A D1R 7.440% 10/22/36	. 03/07/2025 .	AARE II Surplus ISG		 15,223,260	15,000,000	15,000,000	15,000,000						15,000,000		 223,260	 223,260	434,697	. 10/22/2036 .	2.C FE ....
..04017Q-AJ-4	Ares XXVIIIR CLO Ltd ARES 2018-28RA D 7.664% 10/17/30	. 01/17/2025 .	Paydown		 5,000,000	5,000,000	4,997,212	4,998,402		1,598		1,598		5,000,000				102,338	. 10/17/2030 .	2.C FE ....
..04019D-AU-6	Ares LXI CLO Ltd ARES 2021-61A DR 8.193% 04/20/37	. 01/13/2025 .	ORIX Life - Custody		 1,684,257	1,650,000	1,680,047	1,679,386		..... (145)		..... (145)		1,679,241		5,016	5,016	32,792	. 04/20/2037 .	2.C FE ....
..05072M-AJ-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A BR 7.993% 04/20/35	. 02/20/2025 .	AARE Surplus AAM		 16,733,166	 16,700,000	 16,700,000	 16,700,000						 16,700,000		 33,166	 33,166	466,206	. 04/20/2035 .	1.C FE ....
..054978-AC-5	BBAM US CLO I Ltd BBAM 2022-1A A2 6.252% 04/15/35	. 02/27/2025 .	Paydown		 2,000,000	2,000,000	1,999,000	1,999,161		 839		 839		2,000,000				48,351	. 04/15/2035 .	1.C FE ....
..054978-AE-1	BBAM US CLO I Ltd BBAM 2022-1A B 6.502% 04/15/35	. 02/28/2025 .	Paydown		 26,500,000	26,500,000	26,500,000	26,500,000						26,500,000				665,316	. 04/15/2035 .	1.F FE ....
..054978-AG-6	BBAM US CLO I Ltd BBAM 2022-1A C 7.602% 04/15/35	. 02/27/2025 .	Paydown		 20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				 600,779	. 04/15/2035 .	2.C FE ....
..054979-AA-7	BBAM US CLO I Ltd BBAM 2022-1A D 11.102% 04/15/35	. 02/26/2025 .	Paydown		1,252,500	 1,252,500	 1,227,450	 1,235,564		 16,936		 16,936		 1,252,500				52,891	. 04/15/2035 .	3.C FE ....
..05684A-AW-9	Bain Capital Credit Clo 2019-4 BCC 2019-4A DR 7.920% 04/23/35	. 03/10/2025 .	Paydown		 5,000,000	5,000,000	 4,985,500	4,984,008		15,992		15,992		5,000,000				156,099	. 04/23/2035 .	2.C FE ....
..056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1 7.393% 10/21/37	. 01/13/2025 .	ORIX Life - Custody		1,954,924	1,950,000	1,950,000	1,950,000						1,950,000		4,924	4,924	 42,595	. 10/21/2037 .	2.B FE ....
..05765X-AG-6	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A C 6.605% 07/20/34	. 02/20/2025 .	Paydown		 5,500,000	5,500,000	5,470,143	5,474,606		25,394		25,394		5,500,000				 118,862	. 07/20/2034 .	1.F FE ....
..05875T-AG-2	Ballyrock CLO 15 Ltd BALLY 2021-1A C 7.664% 04/15/34	. 01/15/2025 .	Paydown		 4,410,000	4,410,000	4,398,710	4,395,079		14,921		14,921		4,410,000				90,357	. 04/15/2034 .	2.C FE ....
..05875Y-AE-6	Ballyrock CLO 18 Ltd BALLY 2021-18A B 6.614% 01/15/35	. 03/21/2025 .	Paydown		 11,550,000	11,550,000	11,504,144	11,510,085		39,915		39,915		11,550,000				343,579	. 01/15/2035 .	1.F FE ....
..05875Y-AG-1	Ballyrock CLO 18 Ltd BALLY 2021-18A C 7.664% 01/15/35	. 03/21/2025 .	Paydown		 21,450,000	21,450,000	21,450,000	21,450,000						21,450,000				736,298	. 01/15/2035 .	2.C FE ....
..05876K-AG-0	Ballyrock CLO 16 Ltd BALLY 2021-16A C 7.455% 07/20/34	. 03/13/2025 .	Paydown		 2,340,000	2,340,000	2,322,310	2,320,818		 19,182		 19,182		2,340,000				71,231	. 07/20/2034 .	2.C FE ....
. 06761V-AW-7	Barings Clo Ltd 2019-IV BABSN 2019-4A D1R 7.602% 07/15/37	. 02/20/2025 .	AARE Surplus AAM		 7,946,640	7,800,000	7,800,000	7,797,724		1,015		1,015		7,798,739		 147,901	 147,901	217,883	. 07/15/2037 .	2.B FE ....
..06762L-AQ-1	Barings CLO Ltd 2020-I BABSN 2020-1A DR 7.764% 10/15/36	. 01/15/2025 .	Paydown		 4,000,000	4,000,000	3,990,000	3,966,970		33,030		33,030		4,000,000				82,979	. 10/15/2036 .	2.C FE ....
..08182N-AG-7	Benefit Street Partners CLO XX BSP 2021-24A D 7.905% 10/20/34	. 03/25/2025 .	Paydown		 3,675,000	3,675,000	3,683,967	3,677,798		..... (2,798)		..... (2,798)		3,675,000				128,122	. 10/20/2034 .	2.C FE ....
..09628F-AE-9	BlueMountain Fuji US Clo III L BLUEM 2017-3A B 5.939% 01/15/30	. 03/28/2025 .	Call 100.0000		 2,150,000	2,150,000	2,126,395	2,126,395						2,126,395		23,605	23,605	34,574	. 01/15/2030 .	1.B FE ....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..09628F-AJ-8	BlueMountain Fuji US Clo III L BLUEM 2017-3A D 6.964% 01/15/30	03/21/2025	Paydown		750,000	750,000	728,250	738,123		11,877		11,877		750,000				23,455	01/15/2030	2.C FE
..12528V-AG-4	CFIP CLO Ltd CFIP 2018-1A C 7.005% 07/18/31	03/21/2025	Paydown		10,000,000	10,000,000	9,982,270	9,986,850		13,150		13,150		10,000,000				308,600	07/18/2031	1.A FE
..12550M-AN-0	CIFC Funding 2015-III Ltd CIFC 2015-3A CR 6.205% 04/19/29	02/13/2025	Paydown		1,245,000	1,245,000	1,245,413	1,245,317		(317)		(317)		1,245,000				25,709	04/19/2029	1.A FE
..12552M-AJ-7	CIFC Funding 2013-III-R Ltd CIFC 2013-3RA C 7.458% 04/24/31	03/27/2025	Paydown		2,150,000	2,150,000	2,014,707	2,080,580		69,420		69,420		2,150,000				70,453	04/24/2031	2.A FE
..13876N-AS-2	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR 6.614% 10/15/34	01/31/2025	Paydown		6,750,000	6,750,000	6,724,870	6,728,417		21,583		21,583		6,750,000				125,958	10/15/2034	1.F FE
..13877L-AE-6	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A C 8.208% 01/15/36	03/07/2025	Paydown		12,500,000	12,500,000	12,521,438	12,523,071		(23,071)		(23,071)		12,500,000				418,381	01/15/2036	1.F FE
..13877L-AG-1	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D 10.048% 01/15/36	03/07/2025	Paydown		13,500,000	13,500,000	13,365,000	13,392,580		107,420		107,420		13,500,000				550,522	01/15/2036	2.C FE
..13887W-AN-0	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A CR 6.714% 10/15/34	02/11/2025	Paydown		1,500,000	1,500,000	1,492,879	1,492,964		7,036		7,036		1,500,000				34,645	10/15/2034	1.F FE
..13887W-AQ-3	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A DR 7.864% 10/15/34	02/11/2025	Paydown		8,000,000	8,000,000	7,954,020	7,952,122		47,878		47,878		8,000,000				215,184	10/15/2034	2.C FE
..14316K-AJ-4	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D 7.205% 04/20/34	02/27/2025	Paydown		4,000,000	4,000,000	4,006,000	3,940,711		59,289		59,289		4,000,000				106,583	04/20/2034	2.C FE
..14316W-AG-4	Carlyle US CLO 2021-7 LTD CGMS 2021-7A C 7.664% 10/15/35	03/26/2025	Paydown		2,000,000	2,000,000	1,990,200	1,991,752		8,248		8,248		2,000,000				70,781	10/15/2035	2.C FE
..14317X-AW-6	CARLYLE US CLO 2020-1 LTD CGMS 2020-1A BR 6.555% 07/20/34	02/07/2025	Paydown		2,000,000	2,000,000	1,750,000	1,802,522		197,478		197,478		2,000,000				41,350	07/20/2034	1.F FE
..14319R-AG-2	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A D1 7.302% 01/15/37	03/07/2025	AARE II Surplus ISG		10,196,070	10,000,000	10,000,000	10,000,000						10,000,000		196,070	196,070	178,559	01/15/2037	2.C FE
..14919B-AJ-5	Cathedral Lake V Ltd CATLK 2018-5A C 7.002% 10/21/30	01/10/2025	Paydown															(183)	10/21/2030	1.F FE
..150323-BE-2	Cedar Funding IV CLO Ltd CEDF 2014-4A CRR 6.552% 07/23/34	01/10/2025	Paydown		3,250,000	3,250,000	3,255,525	3,206,755		43,245		43,245		3,250,000				48,502	07/23/2034	1.F FE
..150323-BG-7	Cedar Funding IV CLO Ltd CEDF 2014-4A DRR 7.552% 07/23/34	01/10/2025	Paydown		2,000,000	2,000,000	1,782,720	1,825,931		174,069		174,069		2,000,000				34,181	07/23/2034	2.C FE
..15032E-AU-3	Cedar Funding VIII Clo Ltd CEDF 2017-8A DR 8.064% 10/17/34	02/20/2025	Paydown		4,800,000	4,800,000	4,494,425	4,546,154		253,846		253,846		4,800,000				125,239	10/17/2034	2.C FE
..15673E-AC-7	Cerberus Loan Funding XXVIII L CERB 2020-1A C 8.264% 10/15/31	01/15/2025	Paydown		1,355,077	1,355,077	1,355,077	1,355,077						1,355,077				29,842	10/15/2031	1.A FE
..15674E-AC-6	Cerberus Loan Funding XXXI LP CERB 2021-1A B 6.464% 04/15/32	01/15/2025	Paydown		10,285,131	10,285,131	10,286,838	10,285,860		(729)		(729)		10,285,131				179,193	04/15/2032	1.A FE
..171519-AE-1	Churchill MMSLF CLO-I LP CHMML 2021-2A C 7.158% 10/01/32	01/23/2025	Paydown															(4,761)	10/01/2032	1.G FE
..17181W-AE-4	CIFC Funding 2024-IV Ltd CIFC 2024-4A C 6.258% 10/16/37	01/13/2025	ORIX Life - Custody		2,102,245	2,100,000	2,100,000	2,100,000						2,100,000		2,245	2,245	33,878	10/16/2037	1.F FE
..17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 7.258% 10/16/37	01/13/2025	ORIX Life - Custody		1,805,393	1,800,000	1,800,000	1,800,000						1,800,000		5,393	5,393	33,439	10/16/2037	2.C FE
..171929-AE-2	Churchill MMSLF CLO-IV Ltd CHMML 2024-3A C 6.590% 10/22/35	03/07/2025	AARE II Surplus ISG		14,093,926	14,000,000	14,000,000	14,000,000						14,000,000		93,926	93,926	312,867	10/22/2035	1.F FE
..17275G-AA-4	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A A 4.800% 01/25/37	01/25/2025	Paydown		264,908	264,908	250,007	259,106		5,801		5,801		264,908				6,358	01/25/2037	1.A FE
..22780D-AJ-8	Croton Park CLO Ltd CRTPK 2024-1A D 7.302% 10/15/36	02/19/2025	ORIX Life - Custody		6,516,531	6,400,000	6,400,000	6,400,000						6,400,000		116,531	116,531	171,352	10/15/2036	2.C FE
..22845J-AE-1	Crown Point CLO 11 Ltd CRNPT 2021-11A C 6.864% 01/17/34	03/06/2025	Paydown		16,000,000	16,000,000	15,490,448	15,632,131		367,869		367,869		16,000,000				441,213	01/17/2034	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22845J-AG-6	Crown Point CLO 11 Ltd CRNPT 2021-11A D 8.164% 01/17/34	03/06/2025	Paydown		11,000,000	11,000,000	10,510,478	10,616,145		383,855		383,855		11,000,000				358,945	01/17/2034	2.C FE
..25255A-AA-4	Diameter Credit Funding I Ltd DCF 2019-1A A 4.600% 07/25/37	01/25/2025	Paydown		2,517,528	2,517,528	2,450,644	2,481,203		36,325		36,325		2,517,528				57,903	07/25/2037	1.A FE
..25255J-AE-7	Diameter Capital Clo 3 Ltd DCLO 2022-3A A2 6.352% 04/15/37	01/13/2025	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				24,309	04/15/2037	1.C FE
..25255J-AE-7	Diameter Capital Clo 3 Ltd DCLO 2022-3A A2 6.352% 04/15/37	01/10/2025	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				24,308	04/15/2037	1.C FE
..25255J-AG-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A B 6.552% 04/15/37	01/14/2025	Redemption 100.0000		26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				443,896	04/15/2037	1.F FE
..25255J-AJ-6	Diameter Capital Clo 3 Ltd DCLO 2022-3A C 7.602% 04/15/37	01/10/2025	Paydown		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				461,442	04/15/2037	2.C FE
..25255K-AA-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A D 11.102% 04/15/37	01/10/2025	Paydown		1,925,000	1,925,000	1,867,250	1,881,929		43,071		43,071		1,925,000				53,294	04/15/2037	3.C FE
..25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2 6.093% 10/20/37	01/01/2025	AARE - PACS Trust AAM															(1,210)	10/20/2037	1.C FE
..25256J-AG-1	Diameter Capital CLO 8 Ltd DCLO 2024-8A B 6.393% 10/20/37	01/01/2025	AARE - PACS Trust AAM															(907)	10/20/2037	1.F FE
..26245R-AG-5	Dryden 58 Clo Ltd DRSLF 2018-58A C 6.364% 07/17/31	03/07/2025	Paydown		6,200,000	6,200,000	6,074,380	6,103,099		96,901		96,901		6,200,000				158,172	07/17/2031	1.E FE
..26248K-AG-7	Dryden 109 CLO Ltd DRSLF 2022-109A C 6.643% 04/20/35	02/11/2025	Paydown		3,945,000	3,945,000	3,811,948	3,835,051		109,949		109,949		3,945,000				85,531	04/20/2035	1.F FE
..26253M-AU-4	Dryden 108 CLO Ltd DRSLF 2022-108A CR 6.443% 07/18/37	02/20/2025	AARE Surplus AAM		11,449,408	11,340,000	11,340,000	11,340,000						11,340,000		109,408	109,408	263,850	07/18/2037	1.F FE
..26253M-AW-0	Dryden 108 CLO Ltd DRSLF 2022-108A D1R 7.393% 07/18/37	02/20/2025	AARE Surplus AAM		9,140,211	9,000,000	9,000,000	9,000,000						9,000,000		140,211	140,211	239,092	07/18/2037	2.C FE
..28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C 7.264% 07/15/29	01/15/2025	Paydown		9,900,548	9,900,548	9,858,558	9,893,190		7,358		7,358		9,900,548				192,734	07/15/2029	1.A FE
..28622P-AJ-2	Elevation CLO 2017-6 Ltd AWPT 2017-6A D 8.214% 07/15/29	02/03/2025	Paydown		8,410,000	8,410,000	8,342,424	8,383,349		26,651		26,651		8,410,000				210,955	07/15/2029	1.B FE
..28622Q-AE-1	Elevation CLO 2014-2 Ltd AWPT 2014-2A CR 6.764% 10/15/29	01/15/2025	Paydown		2,500,000	2,500,000	2,454,875	2,484,286		15,714		15,714		2,500,000				46,283	10/15/2029	1.A FE
..28623C-AG-6	Elevation CLO 2018-10 Ltd AWPT 2018-10A C 6.905% 10/20/31	03/12/2025	Paydown		14,500,000	14,500,000	14,161,826	14,255,460		244,540		244,540		14,500,000				406,930	10/20/2031	1.B FE
..28623C-AJ-0	Elevation CLO 2018-10 Ltd AWPT 2018-10A D 8.005% 10/20/31	03/12/2025	Paydown		9,300,000	9,300,000	9,206,133	9,244,048		55,952		55,952		9,300,000				301,348	10/20/2031	2.A FE
..29001B-AJ-2	Elmwood CLO 25 Ltd ELM25 2024-1A D 8.053% 04/17/37	02/20/2025	AARE Surplus AAM		10,204,340	10,000,000	10,000,000	10,000,000						10,000,000		204,340	204,340	290,656	04/17/2037	2.C FE
..29001J-AE-6	Elmwood CLO 30 Ltd ELM30 2024-6A C 6.403% 07/17/37	02/20/2025	AARE Surplus AAM		7,269,070	7,200,000	7,200,000	7,200,000						7,200,000		69,070	69,070	315,691	07/17/2037	1.F FE
..29001M-AG-4	Elmwood CLO 34 Ltd ELM34 2024-10A C 6.253% 10/17/37	02/20/2025	Various		40,286,040	40,000,000	40,000,000	40,000,000						40,000,000		286,040	286,040	646,728	10/17/2037	1.F FE
..29002L-AE-0	Elmwood CLO XI Ltd ELM11 2021-4A C 6.505% 10/20/34	02/19/2025	Paydown		1,200,000	1,200,000	1,068,000	1,094,711		105,289		105,289		1,200,000				27,230	10/20/2034	1.F FE
..29002L-AG-5	Elmwood CLO XI Ltd ELM11 2021-4A D 7.505% 10/20/34	02/19/2025	Paydown		3,995,000	3,995,000	3,742,516	3,807,146		187,854		187,854		3,995,000				104,082	10/20/2034	2.C FE
..29003H-AJ-7	Elmwood CLO 31 Ltd ELM31 2024-7A D1 7.103% 07/17/37	02/20/2025	AARE Surplus AAM		758,062	750,000	762,188			(88)		(88)		762,100		(4,038)	(4,038)	5,031	07/17/2037	2.C Z
..29003U-AG-4	Elmwood CLO IX Ltd ELMW9 2021-2A D 7.505% 07/20/34	03/21/2025	Paydown		1,000,000	1,000,000	937,500	948,678		51,322		51,322		1,000,000				32,307	07/20/2034	2.C FE
..30191E-AA-3	FDF V Ltd FDF 2019-5A A 3.970% 01/25/38	01/25/2025	Paydown		10,276	10,276	10,000	10,002		274		274		10,276				204	01/25/2038	1.A FE
..30258U-AN-9	FDF IV LTD FDF 2018-4A DR 5.729% 07/25/36	02/21/2025	Paydown		24,500,000	24,500,000	24,500,000	24,500,000						24,500,000				803,174	07/25/2036	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34960J-BN-4	Fortress Credit Opportunities FCO 2015-6A CR2 6.939% 10/10/36	02/19/2025	AARE II Surplus ISG		13,033,592	13,000,000	13,000,000	13,000,000						13,000,000		33,592	33,592	422,431	10/10/2036	1.F FE
34963V-AC-9	Fortress Credit Opportunities FCO 2022-17A B 6.252% 01/15/30	01/24/2025	Paydown		3,098,941	3,098,941	3,098,941	3,098,941						3,098,941				52,414	01/15/2030	1.A FE
34963V-AE-5	Fortress Credit Opportunities FCO 2022-17A C 6.952% 01/15/30	01/24/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				163,269	01/15/2030	1.E FE
34963V-AG-0	Fortress Credit Opportunities FCO 2022-17A D 8.202% 01/15/30	01/24/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				298,945	01/15/2030	2.C FE
34966B-AG-1	Fortress Credit BSL XIX Ltd FCBSL 2023-2A C1 8.147% 07/24/36	01/13/2025	ORIX Life - Custody		3,035,880	3,000,000	3,009,981	3,009,922		(162)		(162)		3,009,760		26,120	26,120	57,272	07/24/2036	1.E FE
34966G-AG-0	Fortress Credit BSL XXV Ltd FCBSL 2024-2A D1A 8.597% 07/24/37	02/20/2025	AARE Surplus AAM		5,721,565	5,600,000	5,600,000	5,600,000						5,600,000		121,565	121,565	342,018	07/24/2037	2.B FE
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B 6.240% 10/23/37	02/01/2025	ORIX Life - Custody															(71)	10/23/2037	1.C FE
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 6.393% 04/20/38	02/20/2025	AARE Surplus AAM		7,600,000	7,600,000	7,600,000							7,600,000					04/20/2038	1.F FE
38137W-AU-9	Goldentree Loan Management US GLM 2019-6A CR 6.393% 04/20/35	03/06/2025	Paydown		7,500,000	7,500,000	7,149,125	7,216,492		283,508		283,508		7,500,000				187,354	04/20/2035	1.E FE
38138B-AL-4	Goldentree Loan Management US GLM 2018-3A C 6.455% 04/20/30	02/13/2025	Paydown		2,800,000	2,800,000	2,743,525	2,760,962		39,038		39,038		2,800,000				60,054	04/20/2030	1.F FE
38139B-AW-9	Goldentree Loan Management US GLM 2022-15A DR 8.693% 10/20/36	02/20/2025	AARE Surplus AAM		4,884,485	4,800,000	4,802,400	4,798,323		617		617		4,798,941		85,544	85,544	145,386	10/20/2036	2.C FE
381736-AG-2	Golub Capital Partners CLO 18 GOCAP 2014-18A CR2 7.450% 04/25/34	03/20/2025	Paydown		91,000,000	91,000,000	91,591,500	91,363,806		(363,806)		(363,806)		91,000,000				2,826,903	04/25/2034	1.F FE
381740-AE-9	Golub Capital Partners CLO 51M GOCAP 2021-51A C1 7.415% 05/05/34	03/25/2025	Paydown		6,565,000	6,565,000	6,370,000	6,422,738		142,262		142,262		6,565,000				193,516	05/05/2034	1.F FE
38175B-AA-2	Golub Capital Partners Clo 36m GOCAP 2018-36A A 5.865% 02/05/31	02/05/2025	Paydown		772,973	772,973	751,233	765,813		7,161		7,161		772,973				12,081	02/05/2031	1.A FE
38175C-AA-0	Golub Capital Partners CLO 21M GOCAP 2014-21A AR 6.032% 01/25/31	01/24/2025	Paydown		2,609,153	2,609,153	2,531,661	2,580,842		28,312		28,312		2,609,153				41,930	01/25/2031	1.A FE
38175C-AC-6	Golub Capital Partners CLO 21M GOCAP 2014-21A BR 6.362% 01/25/31	01/27/2025	Paydown		13,000,000	13,000,000	12,401,589	12,729,110		270,890		270,890		13,000,000				227,003	01/25/2031	1.C FE
38175C-AE-2	Golub Capital Partners CLO 21M GOCAP 2014-21A CR 7.012% 01/25/31	01/27/2025	Paydown		18,000,000	18,000,000	18,074,592	18,062,205		(62,205)		(62,205)		18,000,000				333,855	01/25/2031	1.F FE
38175C-AG-7	Golub Capital Partners CLO 21M GOCAP 2014-21A DR 8.312% 01/25/31	01/24/2025	Paydown		3,500,000	3,500,000	3,496,000	3,498,102		1,898		1,898		3,500,000				76,418	01/25/2031	2.C FE
38175J-AC-1	Golub Capital Partners CLO 17 GOCAP 2013-17A A2R1 6.712% 10/25/30	01/14/2025	Paydown		5,500,000	5,500,000	5,512,562	5,513,199		(13,199)		(13,199)		5,500,000				87,089	10/25/2030	1.A FE
38175J-AG-2	Golub Capital Partners CLO 17 GOCAP 2013-17A BR 7.462% 10/25/30	01/15/2025	Paydown		19,200,000	19,200,000	18,800,653	18,975,303		224,697		224,697		19,200,000				336,419	10/25/2030	1.C FE
38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A A2 3.208% 01/22/29	01/20/2025	Paydown		1,352,242	1,352,242	1,224,400	1,310,398		41,844		41,844		1,352,242				10,845	01/22/2029	1.E FE
38177Y-AE-2	Golub Capital Partners CLO 53B GCBSL 2021-53A C 6.605% 07/20/34	03/06/2025	Paydown		13,000,000	13,000,000	12,933,248	12,943,547		56,453		56,453		13,000,000				335,140	07/20/2034	1.F FE
38177Y-AG-7	Golub Capital Partners CLO 53B GCBSL 2021-53A D 7.605% 07/20/34	03/06/2025	Paydown		16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				487,703	07/20/2034	2.C FE
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	01/20/2025	Paydown		1,298,878	1,298,878	1,258,872	1,277,100		21,777		21,777		1,298,878				9,004	04/20/2029	1.F FE
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	01/20/2025	Paydown		21,533,311	21,533,311	21,533,311	21,533,311						21,533,311				166,883	07/20/2030	1.F FE
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D 8.253% 11/05/38	03/07/2025	Various		2,515,610	2,500,000	2,483,658	2,483,881		(472)		(472)		2,483,409		32,201	32,201	119,184	11/05/2038	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38180P-AG-1	Golub Capital Partners CLO 43B GCBSL 2019-43A CR 6.243% 10/20/37	02/20/2025	AARE Surplus AAM		25,191,100	25,000,000	25,000,000	25,000,000						25,000,000		191,100	191,100	417,390	10/20/2037	1.F FE
381948-AJ-7	Golub Capital Partners Clo 47M GOCAP 2020-47A DR 8.353% 08/05/37	02/20/2025	AARE Surplus AAM		14,171,332	14,000,000	14,000,000	14,000,000						14,000,000		171,332	171,332	356,569	08/05/2037	2.C FE
390556-AQ-1	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A CR 7.264% 10/15/29	01/15/2025	Paydown		812,425	812,425	811,313	812,359		65		65		812,425				15,815	10/15/2029	1.A FE
390578-AL-6	Great Lakes CLO 2019-1 Ltd GRTLK 2019-1A AR 6.124% 07/15/31	03/06/2025	Paydown		3,080,725	3,080,725	2,980,601	3,053,369		27,357		27,357		3,080,725				71,922	07/15/2031	1.A FE
40256G-AE-1	RRX 6 Ltd RRAMX 2021-6A B 6.614% 01/15/37	01/15/2025	Paydown		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				480,758	01/15/2037	1.F FE
40256G-AG-6	RRX 6 Ltd RRAMX 2021-6A C 7.664% 01/15/37	01/15/2025	Paydown		11,800,000	11,800,000	11,800,000	11,800,000						11,800,000				241,772	01/15/2037	2.C FE
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 6.352% 05/22/39	02/24/2025	Paydown		1,359,873	1,359,873	1,352,149	1,359,873						1,359,873				23,206	05/22/2039	1.C FE
43133W-AB-5	Hildene TruPS Securitization 2 HITR 2020-3A A1R 6.385% 07/30/39	01/30/2025	Paydown		608,222	608,222	596,058	587,612		20,611		20,611		608,222				10,353	07/30/2039	1.B FE
43133Y-AA-3	Hildene TruPS Securitization 2 HITR 4A A1A 6.740% 07/23/42	01/23/2025	Paydown		580,110	580,110	580,110	580,110						580,110				10,491	07/23/2042	1.A FE
44330G-AG-8	Highbridge Loan Management 4-2 HLM 4A-2014 BR 6.411% 01/28/30	03/03/2025	Paydown		6,500,000	6,500,000	6,352,595	6,402,886		97,114		97,114		6,500,000				151,132	01/28/2030	1.B FE
44330G-AJ-2	Highbridge Loan Management 4-2 HLM 4A-2014 CR 7.111% 01/28/30	03/03/2025	Paydown		29,000,000	29,000,000	28,164,956	28,409,855		590,145		590,145		29,000,000				745,333	01/28/2030	2.A FE
44932T-AC-1	ICG US CLO 2018-2 LTD ICG 2018-2A B 6.302% 07/22/31	02/04/2025	Paydown		3,175,000	3,175,000	3,130,725	3,130,725		44,275		44,275		3,175,000				61,128	07/22/2031	1.B FE
44932T-AG-2	ICG US CLO 2018-2 LTD ICG 2018-2A D 7.652% 07/22/31	02/07/2025	Paydown		4,500,000	4,500,000	4,487,033	4,492,874		7,126		7,126		4,500,000				104,356	07/22/2031	2.C FE
44933W-AE-9	ICG US CLO 2015-2R Ltd ICG 2015-2RA B 6.969% 01/16/33	02/05/2025	Paydown		6,700,000	6,700,000	6,666,657	6,672,518		27,482		27,482		6,700,000				151,086	01/16/2033	1.F FE
44933W-AG-4	ICG US CLO 2015-2R Ltd ICG 2015-2RA C 8.069% 01/16/33	02/05/2025	Paydown		5,000,000	5,000,000	4,928,410	4,943,683		56,317		56,317		5,000,000				129,862	01/16/2033	2.C FE
46600C-AN-0	IVY Hill Middle Market Credit IVYH 12A A1TR 6.155% 07/20/33	02/20/2025	Paydown		3,000,000	3,000,000	2,841,000	2,944,204		55,797		55,797		3,000,000				65,059	07/20/2033	1.A FE
46600C-AQ-3	IVY Hill Middle Market Credit IVYH 12A A2AR 6.455% 07/20/33	02/20/2025	Paydown		8,200,000	8,200,000	7,407,716	7,769,310		430,690		430,690		8,200,000				186,166	07/20/2033	1.C FE
46603P-AU-2	Ivy Hill Middle Market Credit IVYH 18A DR 8.140% 01/22/37	02/20/2025	AARE Surplus AAM		7,497,810	7,500,000	7,500,000	7,500,000						7,500,000		(2,190)	(2,190)	158,734	01/22/2037	2.C FE
48254F-AL-2	KKR Clo 37 Ltd KKR 37A C 6.805% 01/20/35	03/07/2025	Paydown		13,865,000	13,865,000	13,795,770	12,964,055		33,793		33,793		13,865,000				354,777	01/20/2035	1.E FE
48254F-AN-8	KKR Clo 37 Ltd KKR 37A D 7.905% 01/20/35	03/07/2025	Paydown		13,000,000	13,000,000	12,546,800	12,672,131		327,870		327,870		13,000,000				401,839	01/20/2035	2.B FE
48254L-AE-5	KKR CLO 35 Ltd KKR 35A C 6.755% 10/20/34	01/13/2025	ORIX Life - Custody		1,900,059	1,900,000	1,895,250	1,895,719		(49)		(49)		1,895,670		4,389	4,389	31,384	10/20/2034	1.F FE
48254L-AG-0	KKR CLO 35 Ltd KKR 35A D 7.755% 10/20/34	02/14/2025	Paydown		3,410,000	3,410,000	3,376,793	3,379,205		30,795		30,795		3,410,000				88,033	10/20/2034	2.C FE
48256N-AJ-8	KKR CLO 51 Ltd KKR 2024-51A D1 7.443% 10/20/37	02/19/2025	ORIX Life - Custody		7,860,794	7,750,000	7,750,000	7,750,000						7,750,000		110,794	110,794	233,943	10/20/2037	2.C FE
48661Q-AJ-0	Rad CLO 9 Ltd RAD 2020-9A C 7.164% 01/15/34	01/07/2025	Paydown		9,000,000	9,000,000	8,877,070	8,907,141		92,859		92,859		9,000,000				121,618	01/15/2034	1.F FE
55818R-BC-9	Madison Park Funding XIV Ltd MDPK 2014-14A CRR 6.752% 10/22/30	03/27/2025	Paydown		600,000	600,000	576,000	589,453		10,547		10,547		600,000				18,078	10/22/2030	1.E FE
55818R-BE-5	Madison Park Funding XIV Ltd MDPK 2014-14A DRR 7.502% 10/22/30	03/27/2025	Paydown		5,306,000	5,306,000	5,217,070	5,250,308		55,692		55,692		5,306,000				177,115	10/22/2030	2.C FE
55819P-AQ-2	Madison Park Funding XXXVI Ltd MDPK 2019-36A B1R 6.202% 04/15/35	01/29/2025	Paydown		24,060,000	24,060,000	23,850,399	23,797,802		262,198		262,198		24,060,000				461,130	04/15/2035	1.C FE
55819Q-BQ-9	Madison Park Funding XIX Ltd MDPK 2015-19A DR3 8.540% 01/22/37	02/20/2025	AARE Surplus AAM		3,076,209	3,000,000	3,018,750	3,001,979		336		336		3,002,315		73,894	73,894	88,731	01/22/2037	2.C FE
55819X-BC-5	Madison Park Funding XXII Ltd MDPK 2016-22A BR 6.164% 01/15/33	01/09/2025	Paydown		1,105,000	1,105,000	1,105,774	1,105,000						1,105,000				17,204	01/15/2033	1.C FE

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55820C-AS-4	Madison Park Funding XXIX LTD MDPK 2018-29A CR 6.543% 10/18/30	03/25/2025	Paydown		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				106,604	10/18/2030	1.F FE
55820V-AE-3	Madison Park Funding XLIX Ltd MDPK 2021-49A C 6.605% 10/19/34	03/06/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				257,800	10/19/2034	1.F FE
55820V-AG-8	Madison Park Funding XLIX Ltd MDPK 2021-49A D 7.755% 10/19/34	03/06/2025	Paydown		17,250,000	17,250,000	17,250,000	17,250,000						17,250,000				519,646	10/19/2034	2.C FE
55820Y-AD-9	Madison Park Funding XXVII Ltd MDPK 2018-27A B 6.355% 04/20/30	03/14/2025	Paydown		2,000,000	2,000,000	1,984,455	1,987,425		12,575		12,575		2,000,000				52,495	04/20/2030	1.F FE
55820Y-AE-7	Madison Park Funding XXVII Ltd MDPK 2018-27A C 7.155% 04/20/30	03/14/2025	Paydown		2,090,000	2,090,000	1,967,594	2,026,439		63,561		63,561		2,090,000				61,546	04/20/2030	2.C FE
55822Y-AG-0	Madison Park Funding LXVI Ltd MDPK 2024-66A C 6.243% 10/21/37	02/20/2025	AARE Surplus AAM		42,325,878	42,000,000	42,000,000	42,000,000						42,000,000		325,878	325,878	524,990	10/21/2037	1.F FE
55954K-AS-4	Magnetite XIX Ltd MAGNE 2017-19A CR 6.514% 04/17/34	01/17/2025	Paydown		12,700,000	12,700,000	12,707,500	12,706,929		(6,929)		(6,929)		12,700,000				222,615	04/17/2034	1.F FE
55954K-AU-9	Magnetite XIX Ltd MAGNE 2017-19A DR 7.464% 04/17/34	01/17/2025	Paydown		7,750,000	7,750,000	7,453,330	7,512,961		237,039		237,039		7,750,000				154,663	04/17/2034	2.C FE
55954T-AU-0	Magnetite XXXV Ltd MAGNE 2022-35A CR 7.000% 10/25/36	01/13/2025	ORIX Life - Custody		2,830,268	2,800,000	2,800,000	2,800,000						2,800,000		30,268	30,268	45,583	10/25/2036	1.F FE
55954T-AW-6	Magnetite XXXV Ltd MAGNE 2022-35A DR 8.300% 10/25/36	02/20/2025	AARE Surplus AAM		7,834,481	7,700,000	7,700,000	7,700,000						7,700,000		134,481	134,481	216,035	10/25/2036	2.C FE
55955R-AL-3	Magnetite XL Ltd MAGNE 2024-40A D 7.402% 07/15/37	02/20/2025	AARE Surplus AAM		8,546,748	8,400,000	8,400,000	8,400,000						8,400,000		146,748	146,748	456,894	07/15/2037	2.B FE
566061-AG-2	Marble Point Clo X Ltd MP10 2017-1A C 6.914% 10/15/30	01/15/2025	Paydown		10,400,000	10,400,000	10,208,670	10,295,628		104,372		104,372		10,400,000				193,154	10/15/2030	1.A FE
60688H-AA-3	MMcapS Funding XVIII Ltd A1 4.854% 12/26/39	03/26/2025	Paydown		30,606	30,606	27,928	28,411		2,196		2,196		30,606				369	12/26/2039	1.A FE
60689W-BT-7	MJX Venture Management II LLC VENTR 2014-18RR B 6.214% 10/16/29	01/17/2025	Paydown		800,075	800,075	790,976	800,053		22		22		800,075				14,757	10/16/2029	1.A FE
60689W-BV-2	MJX Venture Management II LLC VENTR 2014-18RR C 6.664% 10/16/29	01/15/2025	Paydown		514,747	514,747	515,258	514,875		(128)		(128)		514,747				10,086	10/16/2029	1.A FE
64130T-BE-4	Neuberger Berman CLO XX Ltd NEUB 2015-20A CRR 6.464% 07/15/34	02/19/2025	Paydown		2,255,000	2,255,000	2,209,432	2,215,836		39,164		39,164		2,255,000				53,458	07/15/2034	1.F FE
64132J-AU-9	Neuberger Berman Loan Advisers NEUB 2019-31A DR 7.805% 04/20/31	02/07/2025	Paydown		2,950,000	2,950,000	2,890,150	2,905,856		44,144		44,144		2,950,000				72,156	04/20/2031	2.C FE
64133R-AN-6	Neuberger Berman Loan Advisers NEUB 2020-38A CR 6.555% 10/20/35	02/28/2025	Paydown		5,000,000	5,000,000	4,987,500	4,981,764		18,236		18,236		5,000,000				122,493	10/20/2035	1.F FE
64133R-AQ-9	Neuberger Berman Loan Advisers NEUB 2020-38A DR 7.555% 10/20/35	02/28/2025	Paydown		3,925,000	3,925,000	3,941,944	3,940,798		(15,798)		(15,798)		3,925,000				110,331	10/20/2035	2.C FE
64133W-AG-0	Neuberger Berman Loan Advisers NEUB 2021-42A D 7.369% 07/16/35	02/28/2025	Paydown		1,615,000	1,615,000	1,594,490	1,594,478		20,522		20,522		1,615,000				46,032	07/16/2035	2.C FE
64134A-AE-2	Neuberger Berman Loan Advisers NEUB 2021-43A C 6.514% 07/17/35	03/20/2025	Paydown		10,000,000	10,000,000	10,025,000	10,009,288		(9,288)		(9,288)		10,000,000				287,481	07/17/2035	1.F FE
64134A-AG-7	Neuberger Berman Loan Advisers NEUB 2021-43A D 7.664% 07/17/35	03/20/2025	Paydown		2,350,000	2,350,000	2,343,655	2,341,198		8,802		8,802		2,350,000				79,119	07/17/2035	2.C FE
64134M-AE-6	Neuberger Berman Loan Advisers NEUB 2021-45A C 6.549% 10/14/35	03/20/2025	Paydown		13,700,000	13,700,000	12,755,792	12,978,769		721,231		721,231		13,700,000				401,545	10/14/2035	1.F FE
64755R-AU-7	New Mountain CLO 1 Ltd NMC CLO-1A CR 6.764% 10/15/34	02/07/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				337,656	10/15/2034	1.F FE
64755R-AW-3	New Mountain CLO 1 Ltd NMC CLO-1A DR 7.764% 10/15/34	02/07/2025	Paydown		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				359,867	10/15/2034	2.C FE
671020-AZ-1	OHA Credit Partners VII Ltd OAKC 2012-7A BR3 6.034% 02/20/34	02/20/2025	Paydown		9,000,000	9,000,000	8,735,625	8,836,345		163,655		163,655		9,000,000				143,350	02/20/2034	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..671080-AG-4	Ocp Clo 2024-33 Ltd OCP 2024-33A C 6.493% 07/20/37	02/20/2025	AARE Surplus AAM		10,904,112	10,800,000	10,800,000	10,800,000						10,800,000		104,112	104,112	521,925	07/20/2037	1.F FE
..671080-AJ-8	Ocp Clo 2024-33 Ltd OCP 2024-33A D1 7.543% 07/20/37	02/20/2025	AARE Surplus AAM		10,955,401	10,800,000	10,800,000	10,800,000						10,800,000		155,401	155,401	598,785	07/20/2037	2.B FE
..67109Y-BJ-2	OHA Credit Partners XII Ltd OAKC 2015-12A D1R2 7.790% 04/23/37	02/20/2025	AARE Surplus AAM		7,711,507	7,600,000	7,600,000	7,600,000						7,600,000		111,507	111,507	203,880	04/23/2037	2.C FE
..67110H-BW-7	OZLM XIV Ltd OZLM 2015-14A CRR 7.954% 07/15/34	01/10/2025	Paydown		4,550,000	4,550,000	3,887,975	4,017,173		532,827		532,827		4,550,000				91,348	07/15/2034	2.C FE
..67402F-AQ-2	Oaktree CLO 2020-1 Ltd OAKCL 2020-1A DR 7.714% 07/15/34	02/14/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				162,270	07/15/2034	2.C FE
..67578C-AJ-3	Octagon 70 Alto Ltd OCT70 2023-1A D 8.383% 10/20/36	01/13/2025	ORIX Life - Custody		1,957,319	1,925,000	1,932,219	1,929,816		(93)		(93)		1,929,723		27,596	27,596	39,111	10/20/2036	2.C FE
..67578J-AE-9	Octagon Investment Partners 51 OCT51 2021-1A C 6.505% 07/20/34	02/19/2025	Paydown		2,000,000	2,000,000	1,995,000	1,985,841		14,159		14,159		2,000,000				45,384	07/20/2034	1.F FE
..67578J-AG-4	Octagon Investment Partners 51 OCT51 2021-1A D 7.605% 07/20/34	02/19/2025	Paydown		11,500,000	11,500,000	11,503,750	11,503,600		(3,600)		(3,600)		11,500,000				303,475	07/20/2034	2.C FE
..67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C 6.447% 07/24/37	02/20/2025	AARE Surplus AAM		7,874,732	7,800,000	7,800,000	7,800,000						7,800,000		74,732	74,732	355,461	07/24/2037	1.F FE
..67578U-AJ-3	Octagon 69 Ltd OCT69 2024-3A D 7.497% 07/24/37	02/20/2025	AARE Surplus AAM		18,297,180	18,000,000	18,000,000	18,000,000						18,000,000		297,180	297,180	942,094	07/24/2037	2.C FE
..67590Q-BN-6	Octagon Investment Partners XX OCT21 2014-1A BR3 6.330% 02/14/31	03/06/2025	Paydown		1,000,000	1,000,000	996,000	998,767		1,233		1,233		1,000,000				20,200	02/14/2031	1.D FE
..67591E-BN-2	Octagon Investment Partners 28 OCT28 2016-1A C1RR 6.847% 04/22/65	02/20/2025	AARE Surplus AAM		12,865,940	12,680,000	12,680,000	12,680,000						12,680,000		185,940	185,940	297,930	04/22/2065	1.F FE
..67591E-BS-1	Octagon Investment Partners 28 OCT28 2016-1A D1RR 7.997% 04/24/37	02/20/2025	AARE Surplus AAM		24,779,876	24,300,000	24,300,000	24,300,000						24,300,000		479,876	479,876	663,327	04/24/2037	2.B FE
..67592F-AU-3	Octagon Investment Partners 41 OCT41 2019-2A CR 6.714% 10/15/33	03/28/2025	Paydown		10,000,000	10,000,000	9,200,000	9,369,075		630,925		630,925		10,000,000				314,886	10/15/2033	1.F FE
..67592F-AW-9	Octagon Investment Partners 41 OCT41 2019-2A DR 7.764% 10/15/33	03/28/2025	Paydown		1,750,000	1,750,000	1,641,500	1,658,822		91,178		91,178		1,750,000				63,476	10/15/2033	2.C FE
..675944-AE-2	Octagon 65 Ltd OCT65 2024-4A B 5.990% 10/23/37	01/13/2025	ORIX Life - Custody		6,786,606	6,787,000	6,787,000	6,787,000						6,787,000		(394)	(394)	103,787	10/23/2037	1.C FE
..675944-AG-7	Octagon 65 Ltd OCT65 2024-4A C 6.290% 10/23/37	02/20/2025	AARE Surplus AAM		7,868,843	7,800,000	7,800,000	7,800,000						7,800,000		68,843	68,843	178,135	10/23/2037	1.F FE
..675944-AJ-1	Octagon 65 Ltd OCT65 2024-4A D1 7.340% 10/23/37	01/29/2025	ORIX Life - Custody		7,929,293	7,800,000	7,800,000	7,800,000						7,800,000		129,293	129,293	171,342	10/23/2037	2.C FE
..67707C-AU-2	Oak Hill Credit Partners X-R L OAKC 2014-10RA CR 6.555% 04/20/34	03/11/2025	Paydown		17,900,000	17,900,000	17,899,915	17,918,055		(18,055)		(18,055)		17,900,000				474,376	04/20/2034	1.F FE
..67707E-BE-3	OHA Credit Funding 2 LTD OAKC 2019-2A DR 7.855% 04/21/34	01/09/2025	Paydown		4,299,000	4,299,000	4,293,042	4,294,591		4,409		4,409		4,299,000				78,137	04/21/2034	2.C FE
..67707G-AJ-8	OHA Credit Funding 8 Ltd OAKC 2021-8A C 6.455% 01/18/34	01/09/2025	Paydown		10,450,000	10,450,000	9,859,523	9,995,112		454,888		454,888		10,450,000				163,687	01/18/2034	1.F FE
..67707G-AL-3	OHA Credit Funding 8 Ltd OAKC 2021-8A D 7.405% 01/18/34	01/09/2025	Paydown		3,165,000	3,165,000	3,164,984	3,164,377		623		623		3,165,000				56,508	01/18/2034	2.C FE
..68626B-AG-1	Orion CLO 2024-3 Ltd ANTOR 2024-3A D 7.850% 07/25/37	02/20/2025	AARE Surplus AAM		11,092,043	10,800,000	10,800,000	10,800,000						10,800,000		292,043	292,043	641,384	07/25/2037	2.C FE
..68626F-AC-1	Orion CLO 2023-2 Ltd ANTOR 2023-2A B 7.050% 01/25/37	01/13/2025	ORIX Life - Custody		3,639,906	3,600,000	3,600,000	3,600,000						3,600,000		39,906	39,906	59,007	01/25/2037	1.C FE
..68626J-AE-9	Orion CLO 2024-4 LTD ANTOR 2024-4A C 6.243% 10/20/37	02/20/2025	AARE Surplus AAM		15,113,295	15,000,000	15,000,000	15,000,000						15,000,000		113,295	113,295	203,915	10/20/2037	1.F FE
..69688N-AQ-6	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR 6.243% 07/20/37	01/13/2025	ORIX Life - Custody		3,905,125	3,900,000	3,900,000	3,900,000						3,900,000		5,125	5,125	59,763	07/20/2037	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69688N-AS-2	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D1R 7.293% 07/20/37	02/20/2025	AARE Surplus AAM		11,270,008	11,100,000	11,100,000	11,100,000						11,100,000		170,008	170,008	283,542	07/20/2037	2.C FE
..69688X-AU-5	Palmer Square CLO 2014-1 Ltd PLMRS 2014-1A A2R2 6.014% 01/17/31	01/17/2025	Paydown		4,900,000	4,900,000	4,762,766	4,875,382		24,618		24,618		4,900,000				79,630	01/17/2031	1.A FE
..69689C-BA-3	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A BR2 6.505% 07/20/30	01/21/2025	Paydown		25,200,000	25,200,000	25,084,528	25,170,038		29,962		29,962		25,200,000				439,788	07/20/2030	1.F FE
..69689C-BC-9	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A CR2 7.305% 07/20/30	01/21/2025	Paydown		6,250,000	6,250,000	6,168,695	6,229,100		20,900		20,900		6,250,000				121,852	07/20/2030	2.C FE
..69701X-AG-9	Palmer Square CLO 2021-2 Ltd PLMRS 2021-2A D 7.464% 07/15/34	03/28/2025	Paydown		3,625,000	3,625,000	3,625,000	3,625,000						3,625,000				126,532	07/15/2034	2.C FE
..69916H-AJ-9	Parallel 2021-1 Ltd PARL 2021-1A D 8.014% 07/15/34	02/12/2025	Paydown		1,750,000	1,750,000	1,648,841	1,662,824		87,176		87,176		1,750,000				48,329	07/15/2034	2.C FE
..700162-AN-0	Park Avenue Institutional Advi PAIA 2016-1A BR 6.822% 08/23/31	01/22/2025	Paydown															1,294	08/23/2031	1.E FE
..700162-AQ-3	Park Avenue Institutional Advi PAIA 2016-1A CR 7.652% 08/23/31	01/11/2025	Paydown															49	08/23/2031	2.C FE
..70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D 7.500% 07/25/37	01/29/2025	ORIX Life - Custody		11,591,041	11,400,000	11,400,000	11,400,000						11,400,000		191,041	191,041	561,366	07/25/2037	2.A FE
..72132K-AU-9	Pikes Peak CLO 11 Ltd PIPK 2022-11A D1R 7.450% 07/25/37	02/20/2025	AARE Surplus AAM		7,626,698	7,500,000	7,500,000	7,500,000						7,500,000		126,698	126,698	189,528	07/25/2037	2.B FE
..72132Y-AQ-8	Pikes Peak CLO 6 PIPK 2020-6A CR2 6.635% 05/18/34	02/18/2025	Paydown		9,000,000	9,000,000	9,000,423	9,000,169		(169)		(169)		9,000,000				156,331	05/18/2034	1.F FE
..72132Y-AS-4	Pikes Peak CLO 6 PIPK 2020-6A DR2 7.685% 05/18/34	02/18/2025	Paydown		5,375,000	5,375,000	5,375,000	5,375,000						5,375,000				107,787	05/18/2034	2.C FE
..72133C-AE-2	Pikes Peak CLO 8 PIPK 2021-8A C 6.555% 07/20/34	01/21/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				73,319	07/20/2034	1.F FE
..72133C-AG-7	Pikes Peak CLO 8 PIPK 2021-8A D 7.655% 07/20/34	01/21/2025	Paydown		7,400,000	7,400,000	7,281,250	7,310,137		89,863		89,863		7,400,000				150,892	07/20/2034	2.C FE
..72133L-AH-5	Pikes Peak Clo 12 Ltd PIPK 2023-12A C 8.093% 04/20/36	02/18/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				222,447	04/20/2036	1.F FE
..72133L-AK-8	Pikes Peak Clo 12 Ltd PIPK 2023-12A D 10.123% 04/20/36	02/18/2025	Paydown		15,200,000	15,200,000	15,124,000	15,146,088		53,912		53,912		15,200,000				525,502	04/20/2036	2.C FE
..72133P-AS-2	Pikes Peak CLO 5 PIPK 2020-5A CR 6.393% 10/20/37	02/20/2025	AARE Surplus AAM		8,683,936	8,550,000	8,550,000	8,550,000						8,550,000		133,936	133,936	219,137	10/20/2037	1.F FE
..74042C-AC-2	Preferred Term Securities XXVI PRETSL 28-A2 A2 4.961% 03/22/38	03/24/2025	Paydown		4,178	4,178	3,185	4,065		113		113		4,178				53	03/22/2038	1.B FE
..74042E-AA-2	Preferred Term Securities XVII A1 4.957% 06/23/35	03/24/2025	Paydown		336,926	336,926	304,535	305,655		31,272		31,272		336,926				4,267	06/23/2035	1.A FE
..74042F-AA-9	Preferred Term Securities XXV A1 4.847% 06/22/37	03/24/2025	Paydown		47,058	47,058	41,215	41,260		5,798		5,798		47,058				584	06/22/2037	1.B FE
..74042H-AA-5	Preferred Term Securities XIX A1 4.907% 12/22/35	03/24/2025	Paydown		175,419	175,419	158,367	161,529		13,890		13,890		175,419				2,204	12/22/2035	1.A FE
..74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 4.991% 12/22/35	03/24/2025	Paydown		16,486	16,486	13,320	13,541		2,945		2,945		16,486				39	12/22/2035	1.A FE
..74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.194% 09/22/36	03/24/2025	Paydown		8,067	8,067	6,068	5,423		1,884		1,884		8,067				107	09/22/2036	1.E FE
..74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.194% 09/22/36	02/20/2025	AARE Surplus AAM		4,242,804	4,926,332	3,645,486	3,923,222		7,205		7,205		3,930,426		312,377	312,377	42,217	09/22/2036	1.E FE
..74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 5.194% 09/22/36	03/24/2025	Paydown		5,016	5,016	3,701	3,762		1,253		1,253		5,016				72	09/22/2036	1.E FE
..74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 5.194% 09/22/36	02/20/2025	AARE Surplus AAM		2,561,693	2,974,389	2,201,048	2,372,480		4,327		4,327		2,376,807		184,886	184,886	25,489	09/22/2036	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 5.194% 09/22/36	03/24/2025	Paydown		2,143	2,143	1,729	1,756		388		388		2,143				28	09/22/2036	1.E FE
..74042Q-AA-5	Preferred Term Securities XXVI A1 4.857% 09/22/37	03/24/2025	Paydown		1,806,473	1,806,473	1,658,600	1,729,551		76,922		76,922		1,806,473				22,467	09/22/2037	1.A FE
..74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.934% 09/22/37	03/24/2025	Paydown		4,261	4,261	3,100	3,313		948		948		4,261				54	09/22/2037	1.C FE
..74042Q-AC-1	Preferred Term Securities XXVI B1 5.117% 09/22/37	03/24/2025	Paydown		884	884	654			230		230		884				12	09/22/2037	2.A FE
..74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 5.124% 09/22/37	03/24/2025	Paydown		266	266	197			69		69		266				12	09/22/2037	2.A FE
..74043C-AB-3	Preferred Term Securities XXIV A2 4.937% 03/22/37	03/24/2025	Paydown		28,786	28,786	22,720	23,544		5,242		5,242		28,786				364	03/22/2037	1.D FE
..74989M-AE-1	RR 26 Ltd RRAM 2023-26A B1 7.202% 04/15/38	03/17/2025	Paydown		29,750,000	29,750,000	29,750,000	29,750,000						29,750,000				937,508	04/15/2038	1.E FE
..74989M-AG-6	RR 26 Ltd RRAM 2023-26A B2 7.902% 04/15/38	03/17/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				172,439	04/15/2038	1.F FE
..74989M-AJ-0	RR 26 Ltd RRAM 2023-26A C1 8.802% 04/15/38	03/17/2025	Paydown		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				881,196	04/15/2038	2.B FE
..75010C-AG-8	RAD CLO 24 Ltd RAD 2024-24A C 6.743% 07/20/37	02/20/2025	AARE Surplus AAM		8,480,774	8,400,000	8,400,000	8,400,000						8,400,000		80,774	80,774	198,916	07/20/2037	1.E FE
..75884Y-AG-3	Regatta XX Funding Ltd REG20 2021-2A D 7.664% 10/15/34	02/11/2025	Paydown		2,602,523	2,602,523	2,444,269	2,475,277		127,246		127,246		2,602,523				68,282	10/15/2034	2.C FE
..75888R-AJ-8	Regatta XV Funding Ltd REG15 2018-4A C 7.862% 10/25/31	03/18/2025	Paydown		13,000,000	13,000,000	13,008,460	13,000,982		(982)		(982)		13,000,000				417,028	10/25/2031	2.A FE
..75888R-AQ-2	Regatta XV Funding Ltd REG15 2018-4A BR 6.350% 10/25/31	03/17/2025	Paydown		12,960,000	12,960,000	12,960,000	12,960,000						12,960,000				337,927	10/25/2031	1.B FE
..77341A-AG-8	Rockford Tower CLO 2025-1 Ltd ROCKT 2025-1A C 6.202% 03/31/38	02/20/2025	AARE Surplus AAM		5,800,000	5,800,000	5,800,000							5,800,000					03/31/2038	1.F FE
..77341X-AQ-6	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A CR 6.443% 07/20/37	02/20/2025	AARE Surplus AAM		10,904,166	10,800,000	10,800,000	10,800,000						10,800,000		104,166	104,166	244,769	07/20/2037	1.F FE
..77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C 6.993% 04/20/37	02/20/2025	AARE Surplus AAM		8,094,496	8,000,000	8,000,000	8,000,000						8,000,000		94,496	94,496	196,221	04/20/2037	1.F FE
..78108Y-AS-1	RR 1 LLC RRAM 2017-1A B1B 6.464% 07/15/35	03/04/2025	Paydown		53,000,000	53,000,000	52,969,342	52,973,333		26,667		26,667		53,000,000				1,380,154	07/15/2035	1.F FE
..78108Y-AU-6	RR 1 LLC RRAM 2017-1A C1B 7.564% 07/15/35	03/04/2025	Paydown		42,000,000	42,000,000	42,000,000	42,000,000						42,000,000				1,273,374	07/15/2035	2.C FE
..81124L-AG-9	Sculptor CLO XXVIII Ltd SCUL 28A C 6.955% 01/20/35	02/06/2025	Paydown		1,000,000	1,000,000	1,000,640	1,000,572		(572)		(572)		1,000,000				21,693	01/20/2035	1.F FE
..81124U-AJ-3	Sculptor CLO XXVII Ltd SCUL 27A B1 6.305% 07/20/34	01/21/2025	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				54,500	07/20/2034	1.C FE
..81883E-AE-1	Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 5.675% 08/15/30	02/18/2025	Paydown		139,924	139,924	140,010	139,974		(51)		(51)		139,924				2,169	08/15/2030	1.A FE
..828085-AG-5	Silver Point CLO 1 Ltd SPCLO 2022-1A D 10.263% 01/20/36	01/21/2025	Paydown		12,000,000	12,000,000	11,760,000	11,783,060		216,940		216,940		12,000,000				324,680	01/20/2036	2.C FE
..82812L-AG-4	Silver Rock CLO II Ltd SLVRK 2021-2A C 6.955% 01/20/35	03/07/2025	Paydown		13,000,000	13,000,000	12,952,416	12,958,647		41,353		41,353		13,000,000				354,840	01/20/2035	1.F FE
..83011V-AG-9	Sixth Street CLO XXV Ltd SIXST 2024-25A D1 7.447% 07/24/37	02/20/2025	AARE Surplus AAM		10,920,085	10,800,000	10,800,000	10,800,000						10,800,000		120,085	120,085	582,740	07/24/2037	2.C FE
..83012F-AG-3	Sixth Street CLO XVII Ltd SIXST 2021-17A D 7.705% 01/20/34	03/06/2025	Paydown		2,500,000	2,500,000	2,492,500	2,493,493		6,507		6,507		2,500,000				74,839	01/20/2034	2.C FE
..83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.815% 10/07/37	01/07/2025	Paydown		396,817	396,817	358,027	354,867		41,950		41,950		396,817				5,183	10/07/2037	1.E FE
..83607P-AG-2	Sound Point CLO 35 Ltd SNDPT 2022-35A C 8.300% 01/26/36	02/27/2025	Paydown		7,200,000	7,200,000	7,213,054	7,212,981		(12,981)		(12,981)		7,200,000				208,294	01/26/2036	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..83607P-AJ-6	Sound Point CLO 35 Ltd SNDPT 2022-35A D 10.060% 01/26/36	02/27/2025	Paydown		10,000,000	10,000,000	9,850,000	10,028,559		(28,559)		(28,559)		10,000,000				348,941	01/26/2036	2.C FE
..83611L-AE-0	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C 6.464% 04/15/29	01/15/2025	Paydown		2,483,071	2,483,071	2,486,647	2,484,231		(1,159)		(1,159)		2,483,071				43,261	04/15/2029	1.A FE
..85817E-AG-8	Steele Creek CLO 2019-2 LTD STCR 2019-2A D 8.914% 07/15/32	03/06/2025	Paydown		3,000,000	3,000,000	3,004,476	3,002,948		(2,948)		(2,948)		3,000,000				108,191	07/15/2032	2.C FE
..87168Y-AJ-9	Symphony CLO XXXI Ltd SYMP 2022-31A D 7.490% 04/22/35	02/21/2025	Paydown		1,000,000	1,000,000	971,250	964,205		35,795		35,795		1,000,000				26,256	04/22/2035	2.C FE
..87190C-BE-9	TCW CLO 2020-1 Ltd TCW 2020-1A DRR 7.955% 04/20/34	01/03/2025	Paydown		3,850,000	3,850,000	3,707,275	3,728,384		121,616		121,616		3,850,000				65,519	04/20/2034	2.C FE
..871969-AL-5	TCW CLO 2022-1 Ltd TCW 2022-1A D1 7.770% 04/22/33	03/13/2025	Paydown		14,500,000	14,500,000	14,210,000	14,316,881		183,119		183,119		14,500,000				457,062	04/22/2033	2.A FE
..87250A-AQ-4	Sixth Street CLO XIII Ltd SIXST 2019-13A D 7.714% 04/15/34	02/11/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				132,011	04/15/2034	2.C FE
..87250C-AS-6	Sixth Street CLO XIV Ltd TICP 2019-14A CR 7.805% 10/20/32	02/20/2025	Paydown		875,000	875,000	805,263	822,530		52,470		52,470		875,000				23,868	10/20/2032	2.C FE
..87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.875% 02/28/39	02/28/2025	Paydown		748,374	748,374	735,901	737,748		10,626		10,626		748,374				13,385	02/28/2039	1.B FE
..89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1 4.898% 07/06/41	01/06/2025	Paydown		1,013	1,013	919	924		89		89		1,013				13	07/06/2041	1.A FE
..89640E-AE-8	Trinitas Clo XX Ltd TRNTS 2022-20A C 7.793% 07/20/35	02/19/2025	Paydown		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				75,662	07/20/2035	1.F FE
..89640E-AG-3	Trinitas Clo XX Ltd TRNTS 2022-20A D1 8.993% 07/20/35	02/19/2025	Paydown		5,600,000	5,600,000	5,544,000	5,566,050		33,950		33,950		5,600,000				173,912	07/20/2035	2.A FE
..89640E-AL-2	Trinitas Clo XX Ltd TRNTS 2022-20A D2 10.143% 07/20/35	02/19/2025	Paydown		2,400,000	2,400,000	2,376,000	2,388,122		11,878		11,878		2,400,000				83,810	07/20/2035	2.C FE
..89820U-AB-0	TruPS Financials Note Securiti TFINS 2018-1A A2 5.809% 03/30/39	03/30/2025	Paydown		91,890	91,890	90,971	91,568		322		322		91,890				1,358	03/30/2039	1.D FE
..89820X-AA-6	TruPS Financials Note Securiti TFINS 2020-2A A1 3.000% 07/15/41	01/15/2025	Paydown		701,987	701,987	699,355	704,556		(2,569)		(2,569)		701,987				5,265	07/15/2041	1.C FE
..89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	02/03/2025	Paydown		10,112	10,112	10,112	10,112						10,112				176	02/02/2039	1.C FE
..89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	01/01/2025	Various															1,034	02/02/2039	1.C FE
..89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 8.017% 10/15/39	01/15/2025	Paydown		1,053,191	1,053,191	1,053,191	1,053,191						1,053,191				21,077	10/15/2039	1.C FE
..89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 3.320% 04/15/40	01/15/2025	Paydown		2,635,828	2,635,828	2,619,542	2,356,364		11,691		11,691		2,635,828				21,883	04/15/2040	1.C FE
..903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1 4.831% 07/10/43	01/10/2025	Paydown		11,427	11,427	9,984	10,138		1,289		1,289		11,427				152	07/10/2043	1.G FE
..92918N-AU-1	Voya CLO 2020-3 Ltd VOYA 2020-3A CR 6.555% 10/20/34	01/21/2025	Paydown		7,200,000	7,200,000	7,178,400	7,170,516		29,484		29,484		7,200,000				126,574	10/20/2034	1.F FE
..92918N-AW-7	Voya CLO 2020-3 Ltd VOYA 2020-3A DR 7.805% 10/20/34	01/21/2025	Paydown		3,250,000	3,250,000	3,233,750	3,234,640		15,360		15,360		3,250,000				67,516	10/20/2034	2.C FE
..92919A-AG-9	Voya CLO 2021-2 Ltd VOYA 2021-2A D 7.805% 10/20/34	02/25/2025	Paydown		9,376,000	9,376,000	9,343,180	9,346,249		29,751		29,751		9,376,000				265,923	10/20/2034	2.C FE
..92920F-AE-0	Voya CLO 2023-1 Ltd VOYA 2023-1A C 7.143% 01/20/37	01/13/2025	ORIX Life - Custody		1,285,782	1,270,000	1,292,377	1,271,468		(52)		(52)		1,271,416		14,367	14,367	22,128	01/20/2037	1.F FE
..92920H-AJ-5	Voya CLO 2024-2 Ltd VOYA 2024-2A D 7.493% 07/20/37	02/20/2025	AARE Surplus AAM		14,026,099	13,800,000	13,800,000	13,800,000						13,800,000		226,099	226,099	743,820	07/20/2037	2.C FE
..92920L-AU-1	Voya CLO 2022-4 Ltd VOYA 2022-4A CR 6.743% 04/20/37	02/20/2025	AARE Surplus AAM		21,843,367	21,600,000	21,600,000	21,600,000						21,600,000		243,367	243,367	511,498	04/20/2037	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92920L-AW-7	Voya CLO 2022-4 Ltd VOYA 2022-4A DR 7.993% 04/20/37	02/20/2025	AARE Surplus AAM		21,449,169	21,000,000	21,000,000	21,000,000						21,000,000		449,169	449,169	586,248	04/20/2037	2.C FE
..92944Y-AN-1	Voya CLO 2024-5 Ltd VOYA 2024-5A D1A 7.452% 10/15/37	01/29/2025	ORIX Life - Custody		3,460,942	3,400,000	3,397,620	3,392,184		33		33		3,392,216		68,725	68,725	71,005	10/15/2037	2.A FE
..94950H-AE-5	Wellfleet CLO 2017-3 Ltd WELF 2017-3A B 6.514% 01/17/31	02/27/2025	Paydown		8,500,000	8,500,000	8,497,473	8,499,883		117		117		8,500,000				210,520	01/17/2031	1.C FE
..94950H-AG-0	Wellfleet CLO 2017-3 Ltd WELF 2017-3A C 7.314% 01/17/31	02/26/2025	Paydown		8,250,000	8,250,000	8,019,193	8,081,421		168,579		168,579		8,250,000				228,528	01/17/2031	2.B FE
..94951M-AG-8	Wellfleet CLO 2017-2A Ltd WELF 2017-2A C 7.955% 10/20/29	01/21/2025	Paydown		5,860,000	5,860,000	5,865,356	5,857,398		2,602		2,602		5,860,000				123,983	10/20/2029	1.F FE
..949575-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1 7.293% 07/18/37	02/20/2025	AARE Surplus AAM		8,206,758	8,100,000	8,100,000	8,100,000						8,100,000		106,758	106,758	328,725	07/18/2037	2.C FE
..94958L-AE-8	Wellington Management Clo 2 Lt WELLI 2024-2A C 6.693% 04/20/37	02/20/2025	AARE Surplus AAM		7,272,943	7,200,000	7,200,000	7,200,000						7,200,000		72,943	72,943	169,279	04/20/2037	1.F FE
..94958L-AG-3	Wellington Management Clo 2 Lt WELLI 2024-2A D 8.193% 04/20/37	02/20/2025	AARE Surplus AAM		7,280,107	7,200,000	7,200,000	7,200,000						7,200,000		80,107	80,107	205,879	04/20/2037	2.C FE
..98887V-AE-3	Zais Clo 7 Ltd ZAIS7 2017-2A C 7.014% 04/15/30	02/03/2025	Various		8,542,500	8,500,000	8,348,540	8,416,269		3,323		3,323		8,419,592		122,908	122,908	193,158	04/15/2030	1.B FE
..BCC2EU-XE-8	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B1 3.985% 01/15/32	03/14/2025	Paydown		1,088,198	1,088,198	885,948	996,413		36,830		36,830	(62,340)	1,088,198		117,296	117,296	18,514	01/15/2032	1.B FE
..BCC2F4-EF-3	CVC Cordatus Loan Fund X DAC CORDA 10A B1NE 3.873% 01/27/31	02/18/2025	Paydown		3,134,109	3,134,109	2,806,360	3,000,247		103,166		103,166	(103,563)	3,134,109		134,259	134,259	40,065	01/27/2031	1.C FE
..BCC2FP-CR-2	Marlay Park CLO DAC MRLPK 1A B 4.335% 10/15/30	03/03/2025	Paydown		4,715,992	4,715,992	5,279,454	4,655,954		5,335		5,335	631,396	4,715,992	(576,693)		(576,693)	82,770	10/15/2030	1.E FE
..BCC2FY-37-7	Carlyle Euro CLO 2018-1 DAC CGMSE 2018-1A A2BE 2.000% 04/15/31	01/15/2025	Paydown		1,173,361	1,173,361	929,220	1,114,492		60,612		60,612	(79,197)	1,173,361	77,453		77,453	5,867	04/15/2031	1.B FE
..BCC2GQ-WR-7	Contego Clo V DAC CONTE 5A B2 4.135% 01/15/31	03/17/2025	Paydown		1,092,097	1,092,097	908,062	994,465		39,191		39,191	(49,307)	1,092,097	107,748		107,748	19,574	01/15/2031	1.B FE
..BCC2GQ-WU-0	Contego Clo V DAC CONTE 5A C 4.585% 01/15/31	03/17/2025	Paydown		4,422,991	4,422,991	3,870,267	4,001,919		190,802		190,802	(595)	4,422,991	230,865		230,865	88,009	01/15/2031	1.E FE
..BCC2L1-MI-7	Contego Clo VII DAC CONTE 7A D 6.631% 05/14/32	01/23/2025	Paydown		4,685,418	4,685,418	5,334,917	4,668,884		(9,376)		(9,376)	658,598	4,685,418	(632,689)		(632,689)	84,871	05/14/2032	2.B FE
..BCC32F-XN-2	Aqueduct European CLO 4-2019 D AQUE 2019-4A CR 4.785% 07/15/32	03/28/2025	Paydown		1,896,535	1,896,535	2,045,208	1,814,655		(113)		(113)	230,529	1,896,535	(148,536)		(148,536)	42,056	07/15/2032	1.E FE
..BCC32T-VB-0	Penta CLO 2021-2 DAC PENTA 2021-2A C 4.906% 11/04/34	03/31/2025	Paydown		2,162,396	2,162,396	1,861,042	1,939,892		129,662		129,662	(27,257)	2,162,396	120,100		120,100	44,610	11/04/2034	1.F FE
..BCC37D-JW-8	Tikehau CLO VII DAC TIKEH 7A B1 6.524% 10/20/35	01/21/2025	Paydown															(3,043)	10/20/2035	1.C FE
..BCC388-DR-5	CVC Cordatus Loan Fund CORDA 26A B1 6.625% 01/15/37	01/15/2025	Paydown		23,383,259	23,383,259	22,238,164	23,510,404					(1,047,612)	23,383,259	920,467		920,467	419,730	01/15/2037	1.C FE
..BCC388-DS-3	CVC Cordatus Loan Fund XXVI DA CORDA 26A B2 7.000% 01/15/37	01/15/2025	Paydown		2,060,199	2,060,199	1,939,519	2,039,242		30,726		30,726	(90,868)	2,060,199	81,098		81,098	36,053	01/15/2037	1.C FE
..BCC388-DT-1	CVC Cordatus Loan Fund CORDA 26A C 7.535% 01/15/37	01/15/2025	Paydown		29,357,836	29,357,836	27,497,129	28,946,694		545,339		545,339	(1,289,850)	29,357,836	1,155,652		1,155,652	595,253	01/15/2037	1.F FE
..BCC388-DV-6	CVC Cordatus Loan Fund XXVI DA CORDA 26A D1 9.344% 01/15/37	01/15/2025	Paydown		21,220,050	21,220,050	19,777,473	20,710,595		596,713		596,713	(798,866)	21,220,050	711,608		711,608	506,715	01/15/2037	2.A FE
..BCC388-Y0-1	CVC Cordatus Loan Fund XXVI DA CORDA 26A D2 10.914% 01/15/37	01/15/2025	Paydown		1,030,100	1,030,100	1,054,032	1,038,095		(2,430)		(2,430)	15,739	1,030,100	(21,304)		(21,304)	28,731	01/15/2037	2.C FE
..G72219-AB-7	Preferred Term Securities XXVI A2 4.927% 09/22/37	03/24/2025	Paydown		8,580	8,580	7,235	7,437		1,143		1,143		8,580				108	09/22/2037	1.C FE
..G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.961% 09/22/36	03/24/2025	Paydown		27,548	27,548	22,694	23,399		4,148		4,148		27,548				350	09/22/2036	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..N0705V-CX-0	Ares European CLO VII DAC ARESE 7A BR 4.785% 10/15/30	01/15/2025	Paydown		1,802,674	1,802,674	1,799,714	1,765,131		49,377		49,377	75,749	1,802,674	(87,583)		(87,583)	23,882	10/15/2030	1.C FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					3,205,356,798	3,198,160,962	3,174,393,780	3,136,959,391		15,995,215		15,995,215	6,548,142	3,196,543,306	(3,617,813)	8,813,490	5,195,677	81,238,302	XXX	XXX
..00043*-AB-5	AA Warehouse 21A 6.276% 08/08/36	02/10/2025	Various		2,057,450	2,057,450	2,057,450	1,935,788		(1,463)		(1,463)		2,057,450				34,014	08/08/2036	2.C PL
..00196#-AA-8	AOP Finance Partners LP AOP 6.552% 03/31/41	01/21/2025	Paydown		14,092,085	14,092,085	14,092,085	14,078,061		14,024		14,024		14,092,085				244,921	03/31/2041	1.G PL
..69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 6.019% 09/15/39	03/17/2025	Paydown		737,027	737,027	737,027	737,027						737,027				5,926	09/15/2039	1.A FE
..69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39	03/15/2025	Paydown		1,321,949	1,321,949	1,321,934	1,321,964		(15)		(15)		1,321,949				10,041	09/15/2039	1.A FE
..69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39	03/15/2025	Paydown		1,026,617	1,026,617	1,026,594	1,026,429		187		187		1,026,617				8,311	09/15/2039	1.C FE
..69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39	03/15/2025	Paydown		2,407,240	2,407,240	2,407,231	2,406,838		402		402		2,407,240				20,499	09/15/2039	1.F FE
..69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39	03/15/2025	Paydown		1,106,690	1,106,690	1,106,671	1,106,470		220		220		1,106,690				10,780	09/15/2039	2.C FE
..69346Y-A@-2	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-F 5.805% 01/20/35	02/20/2025	Paydown		436,164	436,164	434,980	436,075		88		88		436,164				4,674	01/20/2035	1.C FE
..69346Y-A@-2	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-F 5.805% 01/20/35	01/21/2025	Paydown		1,662,979	1,662,979	1,658,464	1,662,642		337		337		1,662,979				9,429	01/20/2035	1.E FE
..69346Y-AP-8	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B1-F 3.000% 01/20/35	02/24/2025	Paydown		22,196,202	22,196,202	21,749,513	22,164,876		31,326		31,326		22,196,202				168,757	01/20/2035	1.C FE
..69346Y-AQ-6	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B2-F 3.750% 01/20/35	02/24/2025	Paydown		19,363,544	19,363,544	18,921,373	19,331,844		31,700		31,700		19,363,544				181,533	01/20/2035	1.D FE
..69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A 5.052% 10/15/39	03/15/2025	Paydown		17,760,686	17,760,686	17,760,659	17,763,144		(2,458)		(2,458)		17,760,686				269,294	10/15/2039	1.A FE
..69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B 5.142% 10/15/39	03/15/2025	Paydown		3,232,445	3,232,445	3,232,349	3,258,970		(26,525)		(26,525)		3,232,445				49,885	10/15/2039	1.C FE
..69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C 5.432% 10/15/39	03/15/2025	Paydown		14,208,549	14,208,549	14,208,262	14,210,400		(1,851)		(1,851)		14,208,549				231,639	10/15/2039	1.F FE
..69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	02/26/2025	Apollo Global Securities, LLC		1,638,445	1,661,878	1,661,865	1,662,160						1,662,160	(23,714)	(23,714)		42,886	10/15/2039	2.C FE
..69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	03/15/2025	Paydown		6,660,926	6,660,926	6,660,874	6,662,056		(1,130)		(1,130)		6,660,926				127,916	10/15/2039	2.C FE
..G2950*-AA-7	Aa Infrastructure Debt AID 6.212% 11/01/34	03/11/2025	Paydown		52,918,434	52,918,434	52,682,323	52,870,072		48,362		48,362		52,918,434				741,154	11/01/2034	1.E PL
..G2950*-AA-7	Aa Infrastructure Debt AID 6.212% 11/01/34	01/01/2025	Paydown		5,788,925	5,788,925	5,673,566	5,767,313		21,612		21,612		5,788,925				4,543	11/01/2034	1.G PL
..74979V-AT-0	RR 5 Ltd RRAM 2018-5A CR 7.902% 07/15/39	02/28/2025	ORIX Life - Custody		18,483,087	18,100,000	18,100,000	18,100,000						18,100,000		383,087	383,087	556,691	07/15/2039	2.C FE
..74980F-AW-5	RR 8 Ltd RRAM 2020-8A C1R 7.452% 07/15/37	02/28/2025	ORIX Life - Custody		14,768,165	14,730,000	14,730,000	14,730,000						14,730,000		38,165	38,165	428,001	07/15/2037	2.B FE
..74980F-AY-1	RR 8 Ltd RRAM 2020-8A C2R 8.652% 07/15/37	02/28/2025	ORIX Life - Custody		4,954,965	4,950,000	4,950,000	4,950,000						4,950,000		4,965	4,965	166,269	07/15/2037	2.C FE
..74989H-AU-6	RR 12 Ltd RRAM 2020-12A CR3 7.302% 01/15/36	02/26/2025	Apollo Global Securities, LLC		2,004,712	2,000,000	2,000,000	2,000,000						2,000,000		4,712	4,712	56,574	01/15/2036	2.C FE
..74989V-AJ-0	RR 29 LTD RRAM 2024-29RA C2R 8.052% 07/15/39	02/28/2025	ORIX Life - Custody		1,619,910	1,600,000	1,600,000	1,600,000						1,600,000		19,910	19,910	50,117	07/15/2039	2.C FE
..75000G-BB-1	RR 23 Ltd RRAM 2022-23A C1R 8.802% 10/15/35	02/28/2025	ORIX Life - Custody		15,985,097	15,800,000	15,800,000	15,800,000						15,800,000		185,097	185,097	539,671	10/15/2035	2.B FE
..75000G-BD-7	RR 23 Ltd RRAM 2022-23A C2R 10.752% 10/15/35	02/28/2025	ORIX Life - Custody		5,529,880	5,440,000	5,440,000	5,440,000						5,440,000		89,880	89,880	225,885	10/15/2035	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75000K-AU-1	RR 25 Ltd RRAM 2023-25A C1 7.602% 10/15/37	02/28/2025	ORIX Life - Custody		5,079,105	5,000,000	5,000,000	5,000,000						5,000,000		79,105	79,105	148,115	10/15/2037	2.A FE
..75000K-AW-7	RR 25 Ltd RRAM 2023-25A C2 8.402% 10/15/37	02/28/2025	ORIX Life - Custody		4,786,392	4,720,000	4,720,000	4,720,000						4,720,000		66,392	66,392	154,086	10/15/2037	2.C FE
..780932-AN-9	RR 30 LTD RRAM 2024-30A C2 7.852% 07/15/36	02/28/2025	ORIX Life - Custody		2,423,539	2,400,000	2,400,000	2,400,000						2,400,000		23,539	23,539	109,072	07/15/2036	2.C FE
.78110V-AL-8	RR 27 Ltd RRAM 2023-27A C1 8.302% 10/15/35	02/28/2025	ORIX Life - Custody		6,890,080	6,800,000	6,800,000	6,800,000						6,800,000		90,080	90,080	219,419	10/15/2035	2.B FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					251,141,289	250,179,790	248,933,220	249,942,129		114,816		114,816		250,180,072		961,218	961,218	4,820,102	XXX	XXX
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.946% 10/15/25	01/10/2025	Redemption 100.0000		940,241	940,241	940,241	940,241						940,241				197,642	10/15/2025	4.A PL
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.946% 10/15/25	03/10/2025	Various		2,471,443	2,471,443	2,471,443	2,471,443						2,471,443				350,130	10/15/2025	4.A FE
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.720% 10/15/25	01/23/2025	Various		120,291		120,291	120,291						120,291					10/15/2025	5.B PL
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.720% 10/15/25	02/10/2025	Various		121,442		121,442	121,442						121,442					10/15/2025	5.B FE
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.886% 10/15/25	01/23/2025	Various		57,248		57,248	57,248						57,248					10/15/2025	6. PL
. 000000-00-0	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.886% 10/15/25	02/10/2025	Various		57,932		57,932	57,932						57,932					10/15/2025	6. FE
..00432C-DK-4	AccessLex Institute ACCSS 2007-A B 5.133% 02/25/37	02/25/2025	Paydown		412,733	412,733	396,721	400,842		11,891		11,891		412,733				5,624	02/25/2037	1.G FE
..00455*-AB-6	Ace Credit Fund LP ACE J59738 5.460% 07/18/68	01/01/2025	Security Withdraw		37,389,504	36,817,275	37,402,870	37,389,504						37,389,504				325,125	07/18/2068	1.G PL
..00455*-AA-8	Ace Credit Fund LP ACE J59738 5.420% 04/01/69	01/01/2025	Security Withdraw		50,955,599	50,955,599	50,955,599	50,955,599						50,955,599				437,249	04/01/2069	1.G PL
..03765#-AA-3	Apollo Total Return Fund - Inv A 4.827% 02/01/77	01/01/2025	Security Withdraw		180,064,552	187,692,418	180,000,000	180,064,552						180,064,552				2,264,978	02/01/2077	2.B PL
..19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51	03/25/2025	Paydown		91,156	91,156	82,544	82,758		8,398		8,398		91,156				446	07/25/2051	1.F FE
..19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	03/24/2025	Citigroup		417,875	445,140	444,937	445,003		4		4		445,006		(27,131)	(27,131)	2,804	06/25/2052	2.B FE
..19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	02/25/2025	Paydown		14,001	14,001	13,994	13,996		4		4		14,001				65	06/25/2052	2.B FE
..194262-AK-7	College Loan Corp Trust I COLLE 2002-1 B1 1.538% 03/01/42	02/20/2025	AARE Surplus AAM		9,837,255	10,000,000	9,000,000	9,742,388		(10,601)		(10,601)		9,731,787		105,468	105,468	33,592	03/01/2042	1.G FE
..255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38	03/20/2025	Paydown		71,291	71,291	63,227	63,478		7,813		7,813		71,291				503	12/20/2038	1.F FE
..255388-AA-8	Dividend Solar Loans 2019-1 LL DIV 2019-1 A 3.670% 08/22/39	03/20/2025	Paydown		205,901	205,901	184,796			21,105		21,105		205,901				630	08/22/2039	1.G FE
..255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38	03/20/2025	Paydown		79,767	79,767	69,970	70,249		9,518		9,518		79,767				578	07/20/2038	1.F FE
..29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	03/20/2025	Paydown		1,738,770	1,738,770	1,722,605	1,722,833		15,938		15,938		1,738,770				22,409	09/20/2055	1.G FE
..29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55	03/20/2025	Paydown		405,208	405,208	402,362	402,455		2,753		2,753		405,208				4,714	02/20/2055	1.G FE
..37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26	03/17/2025	Paydown		1,868,596	1,868,596	1,868,596	1,868,596						1,868,596				30,787	01/17/2026	1.C PL
..37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/17/26	03/17/2025	Paydown		395,078	395,078	393,620	394,763		315		315		395,078				7,376	01/17/2026	1.F PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26	. 03/17/2025 .	Paydown		.644,288	.644,288	.644,288	.644,288						.644,288				.14,034	. 01/17/2026 .	4.B PL
..37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26	. 03/17/2025 .	Paydown		.255,569	.255,569	.255,569	.255,569						.255,569				.5,839	. 01/17/2026 .	4.C PL
..37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	. 03/17/2025 .	Paydown		.10,527,727	.10,527,727	.10,519,495	.10,527,384		.343		.343		.10,527,727				.179,547	. 01/15/2031 .	1.B PL
..37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	. 03/17/2025 .	Paydown		.1,290,775	.1,290,775	.1,290,775	.1,290,809		.(33)		.(33)		.1,290,775				.27,915	. 01/15/2031 .	1.E PL
..37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31	. 03/17/2025 .	Paydown		.1,845,883	.1,845,883	.1,845,883	.1,845,878		.5		.5		.1,845,883				.38,961	. 01/15/2031 .	2.B PL
..37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	. 03/17/2025 .	Paydown		.3,231,737	.3,231,737	.3,229,344	.3,231,640		.97		.97		.3,231,737				.85,305	. 01/15/2031 .	3.C PL
..37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31	. 03/17/2025 .	Paydown		.1,030,957	.1,030,957	.1,030,957	.1,030,957						.1,030,957				.31,197	. 01/15/2031 .	4.C PL
..38411L-AA-4	Gracie Point Funding III, LLC A 6.553% 05/01/29	. 02/03/2025 .	Paydown		.6,543,500	.6,543,500	.6,543,500	.6,543,500						.6,543,500				.114,064	. 05/01/2029 .	1.C PL
..46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	. 03/15/2025 .	Paydown		.124,093	.124,093	.124,009	.124,015		.78		.78		.124,093				.808	. 10/15/2075 .	1.A FE
..46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58	. 03/15/2025 .	Paydown		.121,520	.121,520	.121,516	.121,986		.(466)		.(466)		.121,520				.1,707	. 09/15/2058 .	2.B FE
..46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	. 03/15/2025 .	Paydown		.29,060	.29,060	.31,760	.31,612		.(2,552)		.(2,552)		.29,060				.355	. 10/17/2061 .	2.A FE
..46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67	. 03/15/2025 .	Paydown		.37,525	.37,525	.37,525	.37,775		.(250)		.(250)		.37,525				.394	. 09/15/2067 .	1.G FE
..46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60	. 03/15/2025 .	Paydown		.137,535	.137,535	.137,429	.137,453		.82		.82		.137,535				.759	. 08/16/2060 .	1.A FE
..46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72	. 03/15/2025 .	Paydown		.125,338	.125,338	.125,281	.125,281		.57		.57		.125,338				.777	. 09/15/2072 .	1.A FE
..46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	. 03/15/2025 .	Paydown		.128,005	.128,005	.127,755	.127,788		.218		.218		.128,005				.766	. 02/15/2067 .	1.A FE
..46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69	. 03/15/2025 .	Paydown		.6,965	.6,965	.6,960	.6,960		.5		.5		.6,965				.88	. 02/15/2069 .	1.F FE
..46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69	. 01/15/2025 .	Paydown		.6,777	.6,777	.6,772	.6,772		.5		.5		.6,777				.30	. 02/15/2069 .	2.A FE
..46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72	. 03/15/2025 .	Paydown		.488,382	.488,382	.487,991	.488,069		.313		.313		.488,382				.2,553	. 10/17/2072 .	1.A FE
..46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	. 03/15/2025 .	Paydown		.46,285	.46,285	.46,285	.46,285						.46,285				.304	. 10/15/2074 .	2.A FE
..46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73	. 03/15/2025 .	Paydown		.67,454	.67,454	.67,454	.67,454						.67,454				.282	. 12/15/2073 .	1.F FE
..50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	. 03/15/2025 .	Paydown		.164,925	.164,925	.163,352	.131,122		.1,670		.1,670		.164,925				.1,353	. 12/15/2062 .	1.A FE
..53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48	. 01/25/2025 .	Paydown		.354,351	.354,351	.354,351	.354,351						.354,351				.5,276	. 07/25/2048 .	2.C FE
..57109N-AD-1	Marlette Funding Trust 2022-3 MFT 2022-3A D 7.800% 11/15/32	. 03/24/2025 .	Goldman Sachs		.1,264,063	.1,250,000	.1,238,739	.1,244,336		.664		.664		.1,245,000		.19,063	.19,063	.27,083	. 11/15/2032 .	3.B FE
..57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	. 01/28/2025 .	Paydown		.(29,375)	.(29,375)	.(27,021)	.(29,375)						.(29,375)				.(136)	. 12/10/2065 .	5.C FE
..618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49	. 03/20/2025 .	Paydown		.176,350	.176,350	.172,860	.172,913		.3,438		.3,438		.176,350				.1,897	. 09/20/2049 .	1.G FE
..61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	. 02/20/2025 .	Paydown		.243,316	.243,316	.243,278			.39		.39		.243,316				.869	. 08/22/2050 .	1.D Z
..61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	. 03/20/2025 .	Paydown		.488,746	.488,746	.488,668			.78		.78		.488,746				.4,237	. 08/22/2050 .	1.D FE
..61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	. 02/20/2025 .	Paydown		.93,583	.93,583	.93,545			.38		.38		.93,583				.389	. 08/22/2050 .	1.F Z
..61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	. 03/20/2025 .	Paydown		.187,979	.187,979	.187,903			.77		.77		.187,979				.1,896	. 08/22/2050 .	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52	03/20/2025	Paydown		205,267	205,267	201,183	201,182		4,085		4,085		205,267				2,253	04/22/2052	1.G FE
..68269C-AE-6	OneMain Financial Issuance Tru OMFIT 2018-2A E 5.770% 03/14/33	02/14/2025	Paydown		8,380,000	8,380,000	8,380,000	8,380,000						8,380,000				80,588	03/14/2033	1.F FE
..69548J-AA-0	Pagaya AI Debt Trust 2023-1 PAID 2023-1 A 7.556% 07/15/30	02/15/2025	Paydown		352,949	352,949	352,949	352,949						352,949				3,010	07/15/2030	1.D FE
..70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34	03/15/2025	Paydown		1,849,582	1,849,582	1,785,956	1,822,726		26,856		26,856		1,849,582				20,753	10/15/2034	1.F FE
..86361Y-AA-5	Structured Receivables Finance SFS 2006-B A 5.189% 03/15/38	03/15/2025	Paydown		81,842	81,842	82,888	81,882		(40)		(40)		81,842				687	03/15/2038	1.A FE
..869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71	03/15/2025	Paydown		124,844	124,844	124,782	124,798		47		47		124,844				665	01/15/2071	1.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	03/15/2025	Paydown		123,079	123,079	124,070			(991)		(991)		123,079				1,424	03/15/2047	1.A FE
..88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B 5.243% 10/15/55	03/15/2025	Paydown		29,887	29,887	26,076	28,515		1,372		1,372		29,887				292	10/15/2055	1.C FE
..88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	01/22/2025	Paydown		5,513	5,513	6,083	(1,580)		(733)		(733)		5,513				(11)	06/15/2045	1.A FE
..88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	03/15/2025	Paydown		2,242	2,242	2,473			(232)		(232)		2,242				35	06/15/2045	1.A FE
..88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61	03/15/2025	Paydown		202,336	202,336	231,247	207,922		(5,586)		(5,586)		202,336				3,145	07/15/2061	1.A FE
..94108F-AA-8	WAT 2021-A WAT 2021-A A 6.634% 02/18/31 ..	02/18/2025	Various		9,743,733	9,743,733	9,737,822	9,497,562		4,998		4,998		9,743,733				87,766	02/18/2031	1.C PL
..94108F-AA-8	WAT 2021-A WAT 2021-A A 6.634% 02/18/31 ..	03/20/2025	Various		4,447,053	4,447,053	4,444,457	4,172,365		2,196		2,196		4,447,053				74,817	02/18/2031	1.G PL
..94108F-AB-6	WAT 2021-A WAT 2021-A B 7.484% 02/18/31 ..	02/18/2025	Various		1,337,744	1,337,744	1,336,517	1,303,602		1,031		1,031		1,337,744				13,513	02/18/2031	1.F PL
..94108F-AB-6	WAT 2021-A WAT 2021-A B 7.484% 02/18/31 ..	03/20/2025	Various		610,548	610,548	610,009	572,684		453		453		610,548				11,524	02/18/2031	2.B PL
..94108F-AC-4	WAT 2021-A WAT 2021-A C 9.184% 02/18/31 ..	02/18/2025	Various		2,584,338	2,584,338	2,577,392	2,514,458		5,914		5,914		2,584,338				31,788	02/18/2031	2.C PL
..94108F-AC-4	WAT 2021-A WAT 2021-A C 9.184% 02/18/31 ..	03/19/2025	Various		1,179,496	1,179,496	1,176,444	1,104,624		2,598		2,598		1,179,496				27,116	02/18/2031	3.C PL
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	01/07/2025	Various		3,632,595	3,632,595	3,591,254	3,608,397		24,198		24,198		3,632,595				61,300	10/07/2026	3.C FE
..47015P-AD-0	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250% 09/15/30	03/15/2025	Various		1,146,831	1,146,831	1,146,831	1,146,831						1,146,831				15,052	09/15/2030	2.C FE
..470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27	01/06/2025	Redemption 100.0000		394,815	394,815	385,174	389,212		5,604		5,604		394,815				5,552	01/08/2027	2.C FE
..BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.807% 12/15/27	03/17/2025	Various		2,380,952	2,380,952	2,366,071	2,403,357		(22,405)		(22,405)		2,380,952				53,385	12/15/2027	3.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					356,164,842	363,039,513	355,056,339	353,861,921		120,409		120,409		356,067,442		97,400	97,400	4,727,855	XXX	XXX
. 000000-00-0	Aqua Borrower Trust J A-2 6.310% 12/16/49	02/17/2025	Paydown		1,453,868	1,453,868	1,453,868	1,453,868						1,453,868				15,800	12/16/2049	1.C FE
. 000000-00-0	Aqua Borrower Trust J B 6.710% 12/16/49 ..	02/17/2025	Paydown		216,349	216,349	216,349	216,349						216,349				2,500	12/16/2049	1.F FE
. 000000-00-0	Aqua Borrower Trust J C 7.840% 12/16/49 ...	02/17/2025	Paydown		79,617	79,617	79,617	79,617						79,617				1,075	12/16/2049	2.B FE
..037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46	03/01/2025	Paydown		2,422,401	2,422,401	2,390,924	2,386,139		27,148		27,148		2,422,401				23,214	07/21/2046	1.A PL
..037980-AF-6	Aqua AssetCo Borrower Trust 20 AQUAGR 6.508% 12/17/50	03/17/2025	Paydown		5,572,115	5,572,115	5,578,538	5,578,538		(6,423)		(6,423)		5,572,115				61,311	12/17/2050	1.C PL
..037980-AG-4	Aqua AssetCo Borrower Trust 20 AQUAGR 7.506% 12/17/50	03/17/2025	Paydown		2,908,644	2,908,644	2,892,533	2,892,533		16,111		16,111		2,908,644				36,912	12/17/2050	1.F PL
..037980-AH-2	Aqua AssetCo Borrower Trust 20 AQUAGR 8.756% 12/17/50	03/17/2025	Paydown		3,510,432	3,510,432	3,303,517	3,303,517		206,915		206,915		3,510,432				51,968	12/17/2050	2.C PL
..037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	03/12/2025	Paydown		2,889,849	2,889,849	2,889,849							2,889,849				19,354	04/08/2055	1.A PL
..037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	03/12/2025	Paydown		1,810,394	1,810,394	1,810,394							1,810,394				12,502	04/08/2055	1.A PL

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	03/12/2025	Paydown		683,417	683,417	683,417							683,417				5,098	04/08/2055	1.C PL
..037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	03/12/2025	Paydown		617,336	617,336	617,336							617,336				5,125	04/08/2055	1.G PL
..03837F-AB-5	Aqua AssetCo Borrower Trust E A2 6.356% 06/01/46	03/17/2025	Paydown		1,022,225	1,022,225	1,014,727	1,015,913		6,312		6,312		1,022,225				9,426	06/01/2046	1.G PL
..03837F-AC-3	Aqua AssetCo Borrower Trust E B 7.355% 06/01/46	03/17/2025	Paydown		575,532	575,532	570,112	570,927		4,604		4,604		575,532				6,142	06/01/2046	2.B PL
..03837F-AD-1	Aqua AssetCo Borrower Trust E C 8.605% 06/01/46	03/17/2025	Paydown		558,270	558,270	551,559	552,522		5,747		5,747		558,270				6,970	06/01/2046	3.A PL
..03843F-AB-7	Aqua AssetCo Borrower Trust F A2 6.280% 03/13/49	03/12/2025	Paydown		2,304,441	2,304,441	2,304,441	2,304,441						2,304,441				36,180	03/13/2049	1.A PL
..03843F-AC-5	Aqua AssetCo Borrower Trust F B 6.880% 03/13/49	03/12/2025	Paydown		462,858	462,858	462,858	462,858						462,858				7,961	03/13/2049	1.E PL
..03843F-AD-3	Aqua AssetCo Borrower Trust F C 8.890% 03/13/49	03/12/2025	Paydown		456,949	456,949	456,949	456,949						456,949				10,156	03/13/2049	2.A PL
..04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.819% 07/17/65	01/06/2025	Redemption 100.0000		22,395,283	22,395,283	22,298,698	22,298,856		96,427		96,427		22,395,283				49,105	07/17/2065	1.D PL
..04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.317% 07/17/65	01/06/2025	Redemption 100.0000		10,187,181	10,187,181	10,181,750	10,181,731		5,450		5,450		10,187,181				63,059	07/17/2065	1.D PL
..04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.817% 07/17/65	01/06/2025	Redemption 100.0000		22,395,283	22,395,283	22,360,399	22,360,417		34,866		34,866		22,395,283				49,622	07/17/2065	1.G PL
..04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.317% 07/17/65	01/06/2025	Redemption 100.0000		10,187,181	10,187,181	10,172,299	10,172,301		14,880		14,880		10,187,181				63,059	07/17/2065	1.G PL
..640335-AB-5	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX 1.320% 04/20/62	03/20/2025	Paydown		378,092	378,092	340,047	351,315		26,777		26,777		378,092				830	04/20/2062	1.A FE
..716808-BC-9	Petros PACE Finance LLC A 3.638% 01/31/57	01/01/2025	Paydown		74,688	74,688	76,040	75,628		(940)		(940)		74,688				(6,392)	01/31/2057	1.C Z
..716808-BC-9	Petros PACE Finance LLC A 3.638% 01/31/57	03/05/2025	Paydown		356,110	356,110	362,732	360,775		(4,665)		(4,665)		356,110				6	01/31/2057	1.C PL
..716808-BD-7	Petros PACE Finance LLC B 4.446% 01/31/57	03/05/2025	Paydown		6,541	6,541	6,819	6,768		(226)		(226)		6,541					01/31/2057	2.B PL
..716808-BS-4	Petros PACE Finance LLC A 5.092% 01/31/57	03/05/2025	Paydown		24,835	24,835	25,890	25,627		(792)		(792)		24,835					01/31/2057	1.C PL
..716808-BT-2	Petros PACE Finance LLC B 5.890% 01/31/57	03/05/2025	Paydown		507	507	528	541		(34)		(34)		507					01/31/2057	2.B PL
..716808-BU-9	Petros PACE Finance LLC A 5.104% 01/31/57	03/31/2025	Paydown		14,724,255	14,724,255	15,350,036	15,225,482		(501,227)		(501,227)		14,724,255				236,962	01/31/2057	1.C PL
. 716808-BV-7	Petros PACE Finance LLC B 5.902% 01/31/57	03/31/2025	Paydown		272,757	272,757	284,349	282,124		(9,367)		(9,367)		272,757				4,934	01/31/2057	2.B PL
..03843G-AB-5	Aqua AssetCo Borrower Trust G A2 6.411% 06/21/49	01/17/2025	Paydown		1,427,737	1,427,737	1,427,737	1,427,737						1,427,737				7,628	06/21/2049	1.C PL
..03843G-AC-3	Aqua AssetCo Borrower Trust G B 7.161% 06/21/49	01/17/2025	Paydown		635,869	635,869	635,869	635,869						635,869				3,795	06/21/2049	1.F PL
..03843G-AD-1	Aqua AssetCo Borrower Trust G C 8.261% 06/21/49	01/17/2025	Paydown		659,915	659,915	659,915	659,915						659,915				4,543	06/21/2049	2.B PL
..35138C-AD-6	Fox Hedge LP A 6.050% 11/28/64	03/14/2025	PRIVATE		4,925,000	5,000,000	5,000,000	5,000,000						5,000,000		(75,000)	(75,000)	97,472	11/28/2064	1.D PL
..35138C-AF-1	Fox Hedge LP C 8.317% 11/28/64	02/14/2025	PRIVATE		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				198,108	11/28/2064	2.B PL
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					123,195,931	123,270,931	123,460,096	117,339,257		(78,437)		(78,437)		123,270,931		(75,000)	(75,000)	1,084,425	XXX	XXX
. 000000-00-0	VINTAGE IX B LP AA 6.822% 03/25/25	03/25/2025	Paydown		98,000,000	98,000,000	98,065,819			(65,819)		(65,819)		98,000,000				1,562,250	03/25/2025	1.B Z
. 000000-00-0	Ardian A 5.086% 06/17/30	01/22/2025	Paydown		552,554	552,554	593,869	550,297					43,572	552,554	(41,315)		(41,315)	324	06/17/2030	1.G Z
. 000000-00-0	Ardian A 7.038% 06/17/30	03/31/2025	Paydown		3,619,428	3,619,428	3,619,428	3,619,428						3,619,428				14,403	06/17/2030	1.G Z
..G82928-AA-9	Southern Palm Company Collateralized Facility Insure 7.545% 09/15/34	02/26/2025	Tax Free Exchange		14,322,000	14,322,000	14,322,000							14,322,000					09/15/2034	1.G Z
..L0009*-AB-4	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 4.750% 12/31/32	01/01/2025	Security Withdraw		29,528,562	29,328,917	29,328,917	28,988,470					540,092	29,528,562				81,266	12/31/2032	2.B FE
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					146,022,544	145,822,899	145,930,033	33,158,195		(65,819)		(65,819)	583,664	146,022,544	(41,315)		(41,315)	1,658,243	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	03/16/2025	Paydown		8,851	8,851	8,760	8,795		55		55		8,851				65	11/16/2041	1.F FE
..00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	02/16/2025	Paydown		50,304	50,304	49,787	49,990		314		314		50,304				145	11/16/2041	1.G FE
..00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	03/20/2025	Paydown		98,163	98,163	94,802	96,236		1,928		1,928		98,163				618	05/20/2049	1.A FE
..00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	03/20/2025	Paydown		7,575	7,575	7,571	7,572		3		3		7,575				50	05/20/2049	1.F FE
..00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40	03/15/2025	Paydown		170,110	170,110	170,107	170,411		(301)		(301)		170,110				1,168	01/16/2040	2.A FE
..04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38	03/16/2025	Paydown		189,869	189,869	186,384	186,587		3,282		3,282		189,869				2,114	11/18/2038	1.G FE
..04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38	02/16/2025	Paydown		634,513	634,513	622,867	623,544		10,968		10,968		634,513				3,536	11/18/2038	2.B FE
..12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	03/15/2025	Paydown		23,750	23,750	23,635	21,269		88		88		23,750				134	02/15/2050	1.E FE
..12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53	03/15/2025	Paydown		131,250	131,250	126,908	127,759		3,491		3,491		131,250				1,438	09/15/2053	1.E FE
..12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	03/15/2025	Paydown		148,437	148,437	143,266	143,435		5,003		5,003		148,437				1,138	10/15/2054	1.E FE
..14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39	03/04/2025	Various		7,705,755	8,330,546	8,010,464	8,071,412		28,506		28,506		8,099,919		(394,164)	(394,164)	73,438	04/15/2039	2.B FE
..14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39	02/15/2025	Paydown		204,164	204,164	196,319	197,813		6,351		6,351		204,164				1,062	04/15/2039	2.B FE
..14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43	03/15/2025	Paydown		212,416	212,416	212,888	212,656		(240)		(240)		212,416				1,088	06/15/2043	2.A FE
..14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41	03/15/2025	Paydown		147,713	147,713	147,711	147,751		(39)		(39)		147,713				699	08/15/2041	2.C FE
..30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53	03/15/2025	Paydown		31,025	31,025	28,937	29,359		1,666		1,666		31,025				295	10/15/2053	1.C FE
..30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54	03/15/2025	Paydown		5,556	5,556	5,555	5,556						5,556				48	10/15/2054	1.C FE
..30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A 4.581% 02/15/42	03/15/2025	Paydown		118,978	118,978	118,965	118,951		27		27		118,978				774	02/15/2042	1.G FE
..31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1 6.380% 03/15/53	03/15/2025	Paydown		92,025	92,025	91,732	91,841		184		184		92,025				979	03/15/2053	1.A FE
..42806M-AG-4	Hertz Vehicle Financing III LP HERTZ 2021-2A C 2.520% 12/27/27	03/18/2025	Various		9,425,000	10,000,000	9,645,402	9,810,345		21,855		21,855		9,832,200		(407,200)	(407,200)	58,800	12/27/2027	2.B FE
..440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A 4.458% 12/15/38	03/04/2025	Bank of America		2,893,943	3,006,694	3,006,630	3,009,131		(396)		(396)		3,008,735		(114,792)	(114,792)	29,786	12/15/2038	2.C FE
..440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A 4.458% 12/15/38	02/15/2025	Paydown		324,493	324,493	324,486	324,756		(263)		(263)		324,493				1,421	12/15/2038	2.C FE
..50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1 4.300% 01/15/42	03/04/2025	Bank of America		5,932,889	6,170,451	6,114,938	6,170,451						6,170,451		(237,562)	(237,562)	58,962	01/15/2042	3.A FE
..50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1 4.300% 01/15/42	01/15/2025	Paydown		151,292	151,292	149,931	151,292						151,292				542	01/15/2042	3.A FE
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45	03/15/2025	Paydown		40,869	40,869	40,868	40,938		(69)		(69)		40,869				230	02/15/2045	2.A FE
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B 4.335% 02/15/45	03/15/2025	Paydown		27,956	27,956	27,955	27,942		14		14		27,956				202	02/15/2045	3.B FE
..63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46	03/15/2025	Paydown		1,017,855	1,017,855	1,017,810	1,017,494		361		361		1,017,855				4,701	11/15/2046	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33	03/15/2025	Paydown		741,484	741,484	741,483	741,529		(45)		(45)		741,484				3,166	02/28/2033	1.F FE
..78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33	03/15/2025	Paydown		1,367,386	1,367,386	1,352,926	1,354,897		12,489		12,489		1,367,386				8,379	02/28/2033	2.B FE
..78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46	03/15/2025	Paydown		66,300	66,300	66,298	66,935		(635)		(635)		66,300				378	06/15/2046	2.B FE
..86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51	03/20/2025	Paydown		8,750	8,750	8,747	8,747		3		3		8,750				54	06/20/2051	1.C FE
..86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46	03/20/2025	Paydown		8,112	8,112	7,940	8,042		71		71		8,112				54	10/20/2046	1.C FE
..86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48	03/20/2025	Paydown		45,000	45,000	45,175	45,168		(168)		(168)		45,000				322	10/20/2048	1.A FE
..86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	03/20/2025	Paydown		99,083	99,083	99,196	87,997		(441)		(441)		99,083				770	10/20/2048	1.C FE
..86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49	03/20/2025	Paydown		30,000	30,000	30,061	30,040		(40)		(40)		30,000				183	11/20/2049	1.A FE
..86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2 6.920% 05/20/53	03/20/2025	Paydown		51,250	51,250	51,243	51,239		11		11		51,250				591	05/20/2053	1.C FE
..86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54	03/20/2025	Paydown		9,063	9,063	9,060	9,060		2		2		9,063				90	05/20/2054	1.C FE
..86213C-AB-1	STORE Master Funding I LLC STR 2015-1A A2 4.170% 04/20/45	03/20/2025	Paydown		25,191	25,191	24,293	24,959		232		232		25,191				175	04/20/2045	1.C FE
..88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54	03/20/2025	Paydown		9,464	9,464	9,458	9,458		6		6		9,464				87	10/20/2054	1.C FE
..88164A-AE-4	Tesla Sustainable Energy Trust TSET 2024-1A C 6.250% 06/21/50	02/19/2025	ORIX Life - Custody		3,415,137	3,450,000	3,448,243	3,448,265		26		26		3,448,291	(33,154)	(33,154)	(33,154)	30,547	06/21/2050	1.G FE
..94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A 3.844% 11/15/42	03/04/2025	Various		670,975	719,544	715,945	719,544						719,544	(48,569)	(48,569)	(48,569)	6,147	11/15/2042	3.B FE
..94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A 3.844% 11/15/42	02/15/2025	Paydown		8,603	8,603	8,560	8,603						8,603				55	11/15/2042	3.B FE
..97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	03/15/2025	Paydown		153,841	153,841	144,947	147,324		6,517		6,517		153,841				807	05/15/2046	1.F FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	03/04/2025	Various		6,261,080	6,660,723	6,618,471	6,660,723						6,660,723	(399,643)	(399,643)	(399,643)	65,513	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	02/15/2025	Paydown		291,816	291,816	289,965	291,816						291,816				1,246	11/15/2037	3.B FE
..827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	03/15/2025	Paydown		358,354	358,354	354,499	298,628		3,855		3,855		358,354				2,606	07/15/2044	2.A FE
..83438L-AB-7	Lunar 2021-1 Structured Aircra SOLRR 2021-1 B 3.432% 10/15/46	03/15/2025	Paydown		57,743	57,743	57,743	57,753		(9)		(9)		57,743				266	10/15/2046	2.B FE
..85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	03/15/2025	Paydown		680,832	680,832	668,680	677,903		2,929		2,929		680,832				3,192	05/15/2043	1.F FE
..85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	03/15/2025	Paydown		214,105	214,105	209,059	211,717		2,388		2,388		214,105				1,461	03/15/2044	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					44,368,320	46,401,499	45,536,670	45,823,633		109,979		109,979		46,003,404		(1,635,084)	(1,635,084)	369,522	XXX	XXX
..55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46	03/15/2025	Paydown		30,203	30,203	30,202	30,202		1		1		30,203				126	06/15/2046	1.E FE
..55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46	03/15/2025	Paydown		75,310	75,310	75,309	75,313		(3)		(3)		75,310				428	06/15/2046	2.A FE
..92890C-AD-5	WDL Fleet LLC D 7.094% 12/31/38	02/27/2025	Redemption 100.0000		1,367,926	1,367,926	1,366,811	1,338,103		(617)		(617)		1,367,926				18,413	12/31/2038	1.E FE
..92890C-AE-3	WDL Fleet LLC E 8.094% 12/01/38	02/27/2025	Redemption 100.0000		421,841	421,841	421,497	412,696		(242)		(242)		421,841				6,546	12/01/2038	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.940% 04/19/40	03/19/2025	Paydown		7,419,236	7,419,236	7,418,419	5,166,440		(185)		(185)		7,419,236				117,016	04/19/2040	2.A FE
..96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.940% 04/19/40	03/19/2025	Paydown		2,473,079	2,473,079	2,472,789	1,722,117		(33)		(33)		2,473,079				41,309	04/19/2040	2.B FE
..55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	03/15/2025	Paydown		281,278	281,278	280,013	280,012		1,267		1,267		281,278				2,074	03/15/2044	2.C
..55283L-AB-1	MAPS 2019-1 Ltd MAPSL 2019-1A B 5.560% 03/15/44	03/15/2025	Paydown		243,646	243,646	243,258	243,578		68		68		243,646				1,529	03/15/2044	3.C FE
..56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A 4.212% 05/15/43	03/15/2025	Paydown		445,439	445,439	445,542	445,457		(18)		(18)		445,439				3,135	05/15/2043	1.G FE
1529999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)					12,757,958	12,757,958	12,753,840	9,713,918		238		238		12,757,958				190,576	XXX	XXX
..00264#-AB-3	AP Aristotle Holdings LLC A 5.250% 02/28/42	02/10/2025	Various		531,916,285	531,916,285	531,916,285	525,327,798						531,916,285				6,431,718	02/28/2042	1.G FE
..00264#-AA-5	AP Aristotle Holdings LLC Aristotle Junior 0% 30 Sep 42 0.000% 09/30/24	01/01/2025	Various		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000					09/30/2124	6. Z
..33767P-AJ-7	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 E1 4.500% 07/17/39	02/20/2025	AARE Surplus AAM		14,456,214	15,000,000	13,290,719	14,045,904		45,047		45,047		14,090,951		365,263	365,263	148,125	07/17/2039	2.B FE
..88240T-AA-9	Texas Electric Market Stabiliz A-1 4.265% 08/01/34	02/01/2025	Paydown		367,100	367,100	367,095	367,117		(17)		(17)		367,100				7,828	08/01/2034	1.A FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					553,239,599	553,783,385	552,074,099	546,240,819		45,030		45,030		552,874,336		365,263	365,263	6,587,671	XXX	XXX
..00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	03/17/2025	Paydown		85,448,121	85,448,147	85,448,147							85,448,147				154,138	02/28/2042	1.G FE
..31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	03/10/2025	Paydown		13,522,331	13,522,331	13,522,331	13,522,331						13,522,331				140,639	10/22/2029	1.E PL
..31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	01/30/2025	Various		252	252	252	252						252				1	10/22/2029	1.E PL
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					98,970,704	98,970,730	98,970,730	13,522,583						98,970,730				294,778	XXX	XXX
..00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39	03/15/2025	Paydown		111,521	111,521	111,521	111,521						111,521				731	08/15/2039	1.B PL
..00436M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33	03/02/2025	Paydown		34,935	34,935	33,658	34,072		863		863		34,935				264	12/02/2033	2.B FE
..03789X-AE-8	Applebee's Funding LLC / IHOP DIN 2019-1A A2II 4.723% 06/05/49	03/14/2025	Various		54,711,142	55,723,140	54,338,445	54,891,392		109,689		109,689		55,001,081		(289,939)	(289,939)	691,906	06/05/2049	2.B FE
..03789X-AE-8	Applebee's Funding LLC / IHOP DIN 2019-1A A2II 4.723% 06/05/49	02/20/2025	AARE Surplus AAM		9,987,660	10,111,860	10,111,860	10,111,860						10,111,860		(124,200)	(124,200)	100,502	06/05/2049	2.B FE
..038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50	03/19/2025	Various		5,420,222	5,730,000	5,523,434	5,545,684		14,474		14,474		5,560,158		(139,936)	(139,936)	72,131	07/30/2050	2.C FE
..038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50	01/30/2025	Paydown		15,000	15,000	14,459	14,517		483		483		15,000				121	07/30/2050	2.C FE
..233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47	02/20/2025	Paydown		81,804	81,804	81,510	81,658		145		145		81,804				824	11/20/2047	2.B FE
..233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	02/20/2025	Paydown		67,500	67,500	67,853	62,706		(138)		(138)		67,500				734	05/20/2049	2.B FE
..233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51	02/20/2025	Paydown		156,250	156,250	156,250	156,250						156,250				1,090	11/20/2051	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2 4.641% 04/20/49	01/20/2025	Paydown		30,000	30,000	30,000	30,000						30,000				348	04/20/2049	2.C FE
..26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49	01/20/2025	Paydown		32,500	32,500	32,456	29,980		89		89		32,500				323	10/20/2049	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51	01/20/2025	Paydown		60,000	60,000	60,000	60,000						60,000				486	01/20/2051	2.C FE
..26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2 2.791% 10/20/51	01/20/2025	Paydown		12,500	12,500	12,500	12,500						12,500				87	10/20/2051	2.C FE
..34417M-AB-3	Goto Foods Funding LLC FOCUS 2017-1A A2II 5.093% 04/30/47	01/30/2025	Paydown		110,000	110,000	110,000	110,000						110,000				1,401	04/30/2047	2.B FE
..361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52	03/20/2025	Paydown		49,025	49,025	49,001	49,007		18		18		49,025				235	02/20/2052	1.C FE
..411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48	03/20/2025	Paydown		125,000	125,000	125,081	125,198		(198)		(198)		125,000				1,784	06/20/2048	2.B FE
..466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49	02/25/2025	Paydown		15,000	15,000	14,655	14,730		270		270		15,000				186	08/25/2049	2.B FE
..466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I 4.136% 02/26/52	02/25/2025	Paydown		200,000	200,000	200,000	200,000						200,000				2,068	02/26/2052	2.B FE
..47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47	01/30/2025	Paydown		100,000	100,000	99,946	100,028		(28)		(28)		100,000				1,212	07/30/2047	2.B FE
..72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	03/05/2025	Paydown		60,000	60,000	59,899	59,947		53		53		60,000				579	12/05/2049	2.B FE
..78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49	01/25/2025	Paydown		48,750	48,750	48,423	48,544		206		206		48,750				636	07/25/2049	2.C FE
..81761T-AC-9	ServiceMaster Funding LLC SERV 2020-1 A2II 3.337% 01/30/51	01/30/2025	Paydown		37,500	37,500	37,500	37,500						37,500				313	01/30/2051	2.C FE
. 81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II 3.113% 07/30/51	01/01/2025	Paydown		116,000	116,000	116,066	116,071		(71)		(71)		116,000				903	07/30/2051	2.C FE
..85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29	03/20/2025	Paydown		3,480,000	3,480,000	3,480,716	3,479,951		49		49		3,480,000				44,822	09/20/2029	1.F FE
..88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270% 07/20/49	03/20/2025	Paydown		136,250	136,250	136,202	136,203		47		47		136,250				1,401	07/20/2049	2.B FE
..95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48	03/15/2025	Paydown		86,199	86,199	85,646	85,968		231		231		86,199				837	03/15/2048	2.B FE
..95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	03/15/2025	Paydown		21,349	21,349	21,184	21,190		159		159		21,349				208	06/15/2049	2.B FE
..97770*-AA-2	Wolf Entertainment Funding LLC A 2.990% 05/20/45	02/20/2025	Paydown		10,917,865	10,917,865	10,917,865	10,917,865						10,917,865				81,611	05/20/2045	2.B PL
..98920M-AA-0	Zaxbys Funding LLC ZAXBY 2021-1A A2 3.238% 07/30/51	01/30/2025	Paydown		37,500	37,500	37,500	37,500						37,500				304	07/30/2051	2.B FE
..88315L-AF-5	Textainer Marine Containers VI TMCL 2020-1A B 4.940% 08/21/45	03/20/2025	Paydown		94,138	94,138	89,381	90,240		3,898		3,898		94,138				769	08/21/2045	2.B FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					86,355,610	87,801,586	86,203,011	86,772,082		130,239		130,239		86,909,685		(554,075)	(554,075)	1,008,816	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					4,885,700,228	4,943,725,852	4,834,095,903	4,653,915,929	27,692,884	20,909,924		48,602,808	6,656,978	4,880,543,731	(2,701,347)	5,156,495	2,455,148	101,062,342	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					572,131,879	571,245,406	570,865,013	476,757,318		(324,769)		(324,769)	498,826	571,245,688	(310,874)	886,218	575,344	6,722,944	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					5,457,832,107	5,514,971,258	5,404,960,916	5,130,673,247	27,692,884	20,585,155		48,278,039	7,155,804	5,451,789,419	(3,012,221)	6,042,713	3,030,492	107,785,286	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					5,457,832,107	5,514,971,258	5,404,960,916	5,130,673,247	27,692,884	20,585,155		48,278,039	7,155,804	5,451,789,419	(3,012,221)	6,042,713	3,030,492	107,785,286	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					15,634,867,821	15,922,071,986	15,646,785,431	13,714,773,061	27,692,884	23,377,925		51,070,809	10,382,782	15,702,424,444	(4,494,268)	(67,562,250)	(72,056,518)	270,398,198	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Credit Agricole SA Junior Subordinated 6.700% Perpet.	01/01/2025	Security Withdraw	40,000,000.000	40,000,000		40,000,000	38,375,000	1,625,000			1,625,000		40,000,000				59,556		
281020-AS-6	Edison International Junior Subordinated 5.375% Perpet.	01/13/2025	Barclays	2,500,000.000	2,368,750		2,494,799	2,472,054	22,746			22,746		2,494,799		(126,049)	(126,049)	44,418		
281020-AT-4	Edison International Junior Subordinated 5.000% Perpet.	01/13/2025	Various	20,000,000.000	17,807,500		20,000,000	19,505,000	495,000			495,000		20,000,000		(2,192,500)	(2,192,500)	330,556		
000000-00-0	Danske Bank A/S Junior Subordinated 4.375% Perpet.	01/01/2025	Security Withdraw	6,400,000.000	6,136,960		6,136,960	6,233,905	(96,945)			(96,945)		6,136,960				33,444		
000000-00-0	Swedbank AB Junior Subordinated 7.750% Perpet.	01/01/2025	Security Withdraw	8,800,000.000	9,232,320		9,232,320	9,065,754	166,566			166,566		9,232,320				197,022		
000000-00-0	ING Groep NV Junior Subordinated 8.000% Perpet.	01/01/2025	Security Withdraw	5,800,000.000	6,242,250		6,242,250	6,084,830	157,420			157,420		6,242,250				58,000		
000000-00-0	Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.	01/01/2025	Security Withdraw	13,000,000.000	13,521,730		13,521,730	13,513,253	8,477			8,477		13,521,730				58,319		
000000-00-0	BNP Paribas SA Junior Subordinated 8.500% Perpet.	01/01/2025	Security Withdraw	11,600,000.000	12,413,740		12,413,740	12,111,490	302,250			302,250		12,413,740				375,228		
000000-00-0	BNP Paribas SA Junior Subordinated 7.750% Perpet.	01/01/2025	Security Withdraw	17,800,000.000	18,706,285		18,706,285	18,210,730	495,555			495,555		18,706,285				517,313		
000000-00-0	BNP Paribas SA Junior Subordinated 9.250% Perpet.	01/01/2025	Various	17,100,000.000	18,711,960		18,711,960	18,270,283	441,677			441,677		18,711,960				193,325		
000000-00-0	ING Groep NV Junior Subordinated 5.750% Perpet.	01/01/2025	Security Withdraw	12,600,000.000	12,444,390		12,444,390	12,470,370	(25,980)			(25,980)		12,444,390				136,427		
000000-00-0	Nordea Bank Abp Junior Subordinated 6.300% Perpet.	01/01/2025	Security Withdraw	30,000,000.000	30,000,000		30,000,000	28,876,875	1,123,125			1,123,125		30,000,000				504,000		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					187,585,885	XXX	189,904,434	185,189,544	4,714,891			4,714,891		189,904,434		(2,318,549)	(2,318,549)	2,507,608	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					187,585,885	XXX	189,904,434	185,189,544	4,714,891			4,714,891		189,904,434		(2,318,549)	(2,318,549)	2,507,608	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					187,585,885	XXX	189,904,434	185,189,544	4,714,891			4,714,891		189,904,434		(2,318,549)	(2,318,549)	2,507,608	XXX	XXX
31340#-10-0	Federal Home Loan Bank Of Des FEDERAL HOME LOAN BK/IOWA	02/26/2025	NON-BROKER TRADE	90,000.000	9,000,000		9,000,000	9,000,000						9,000,000						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					9,000,000	XXX	9,000,000	9,000,000						9,000,000					XXX	XXX
5989999997. Total - Common Stocks - Part 4					9,000,000	XXX	9,000,000	9,000,000						9,000,000					XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					9,000,000	XXX	9,000,000	9,000,000						9,000,000					XXX	XXX
5999999999. Total - Preferred and Common Stocks					196,585,885	XXX	198,904,434	194,189,544	4,714,891			4,714,891		198,904,434		(2,318,549)	(2,318,549)	2,507,608	XXX	XXX
6009999999 - Totals					15,831,453,706	XXX	15,845,689,865	13,908,962,605	32,407,775	23,377,925		55,785,700	10,382,782	15,901,328,878	(4,494,268)	(69,880,799)	(74,375,067)	272,905,806	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPX921SS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2025	1	1,531,000	4967.23	18,525			826		30,543			(4,593)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXL13OSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2025	1	1,926,420	5207	22,182			490		38,799			(5,484)		1,512		0001
Purchased Call/S&P 500 INDEX/SPX921RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	1,636,000	5011.12	19,632			873		32,637			(4,854)		1,765		0001
Purchased Call/S&P 500 INDEX/SPX921WS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/28/2025	1	1,346,000	5306.04	30,689			4,819		53,377			(7,567)		2,683		0001
Purchased Call/S&P 500 INDEX/SPX815JSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	1,218,000	5199.06	14,860			412		24,316			(3,664)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXH0ONSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/31/2024	05/29/2025	1	1,140,219	5254	12,252			1,979		20,461			(3,038)		2,292		0001
Purchased Call/S&P 500 INDEX/SPX815LSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	2,014,000	5099.96	24,369			1,625		40,140			(6,025)		2,635		0001
Purchased Call/S&P 500 INDEX/SPX921YSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	2,969,000	5464.62	37,409			8,313		57,947			(9,250)		6,993		0001
Purchased Call/S&P 500 INDEX/SPX921RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	1,051,000	5061.82	23,437			904		41,954			(5,779)		1,065		0001
Purchased Call/S&P 500 INDEX/SPX921VS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/14/2025	1	1,738,005	5235	22,437			2,665		33,346			(5,548)		3,017		0001
Purchased Call/S&P 500 INDEX/SPX921VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/16/2025	1	1,535,000	5297.1	18,881			2,354		30,511			(4,655)		2,725		0001
Purchased Call/S&P 500 INDEX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2025	1	1,455,000	5123.41	32,592			1,167		58,088			(7,993)		1,425		0001
Purchased Call/S&P 500 INDEX/SPXC17USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2024	04/02/2025	1	1,194,290	5215	14,732			41		24,033			(3,642)		442		0001
Purchased Call/S&P 500 INDEX/SPX815LSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/28/2025	1	1,276,000	5099.96	28,200			2,097		50,857			(6,915)		1,767		0001
Purchased Call/S&P 500 INDEX/SPX921TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	1	1,410,000	5127.79	30,879			2,892		56,150			(7,573)		2,183		0001
Purchased Call/S&P 500 INDEX/SPX921PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	1,469,502	5230	32,006					58,708			(7,935)		385		0001
Purchased Call/S&P 500 INDEX/SPX921ZSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	06/27/2025	1	1,101,000	5460.48	13,873			3,353		21,350			(3,430)		2,703		0001
Purchased Call/S&P 500 INDEX/SPX921USO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	2,660,000	5222.68	32,452			3,425		52,924			(8,024)		4,347		0001
Purchased Call/S&P 500 INDEX/SPX921PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	1,272,000	5204.34	28,238			467		50,825			(6,925)		881		0001
Purchased Call/S&P 500 INDEX/SPX921PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/04/2025	1	1,259,000	5147.21	15,234			127		25,156			(3,756)		659		0001
Purchased Call/S&P 500 INDEX/SPX921VS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/13/2025	1	1,119,561	5232	27,499			3,199		44,477			(6,818)		1,921		0001
Purchased Call/S&P 500 INDEX/SPX921XSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	2,604,000	5431.6	32,810			6,653		51,195			(8,112)		5,862		0001
Purchased Call/S&P 500 INDEX/SPX921XSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/11/2025	1	1,278,000	5375.32	29,011			5,674		49,977			(7,153)		2,838		0001
Purchased Call/S&P 500 INDEX/SPX815JSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/08/2025	1	1,343,134	5206	27,062			525		53,600			(6,709)		994		0001
Purchased Call/S&P 500 INDEX/SPXH00FSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	1,204,000	5273.32	19,384			854		60,049			(4,780)		1,299		0001
Purchased Call/S&P 500 INDEX/SPX921PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	1,984,000	5204.34	24,205			202		39,642			(5,985)		1,038		0001
Purchased Call/S&P 500 INDEX/SPX921SS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2025	1	2,211,000	4967.23	27,416			1,222		45,211			(6,797)		2,386		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921T$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	2,887,000	5127.79	34,933			3,008		57,491			(8,637)		4,274		0001
Purchased Call/S&P 500 INDEX/SPX921V$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/20/2025	1	1,269,395	5311	29,101			3,950		50,553			(7,215)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXL139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	1,908,000	5303.27	23,278			2,910		37,902			(5,755)		3,387		0001
Purchased Call/S&P 500 INDEX/SPX921S$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	1,694,000	5048.42	21,006			1,396		34,606			(5,179)		2,217		0001
Purchased Call/S&P 500 INDEX/SPX921Y$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	2,304,000	5487.03	29,030			6,255		44,543			(7,158)		5,359		0001
Purchased Call/S&P 500 INDEX/SPXC17W$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2025	1	1,660,000	5303.27	37,018			4,895		65,879			(9,078)		3,041		0001
Purchased Call/S&P 500 INDEX/SPX921R$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	1,899,000	5051.41	22,978			950		37,898			(5,666)		1,988		0001
Purchased Call/S&P 500 INDEX/SPXL13G$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/12/2025	1	1,188,282	5426	14,881			2,985		23,194			(3,690)		2,657		0001
Purchased Call/S&P 500 INDEX/SPXL13E$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/03/2025	1	1,305,896	5287	17,483			3,077		25,676			(4,347)		2,734		0001
Purchased Call/S&P 500 INDEX/SPX921W$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2024	05/30/2025	1	1,640,000	5277.51	20,664			3,387		32,530			(5,109)		3,325		0001
Purchased Call/S&P 500 INDEX/SPXC17X$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	1	1,319,000	5569.96	17,411			2,522		47,944			(4,305)		2,513		0001
Purchased Call/S&P 500 INDEX/SPXL139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	1,797,000	5303.27	21,923			2,899		35,692			(5,376)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXL13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	1,487,000	5304.72	17,844			2,585		28,029			(4,412)		2,833		0001
Purchased Call/S&P 500 INDEX/SPXC17V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2025	1	1,075,000	5018.39	12,900			1,066		21,410			(3,181)		1,566		0001
Purchased Call/S&P 500 INDEX/SPX921Q$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	2,343,000	5123.41	28,585			794		46,775			(7,068)		2,034		0001
Purchased Call/S&P 500 INDEX/SPX921Z$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1	1,623,000	5469.3	20,450			4,789		31,617			(5,042)		3,939		0001
Purchased Call/S&P 500 INDEX/SPX921Z$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2024	06/26/2025	1	1,073,000	5477.9	13,520			3,203		20,865			(3,334)		2,619		0001
Purchased Call/S&P 500 INDEX/SPX921U$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	1,418,000	5222.68	31,338			3,540		56,412			(7,685)		2,405		0001
Purchased Call/S&P 500 INDEX/SPX921Z$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	06/27/2025	1	2,242,000	5460.48	28,249			6,827		43,456			(6,985)		5,504		0001
Purchased Call/S&P 500 INDEX/SPX921W$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	1,066,000	5352.96	13,218			2,417		21,083			(3,259)		2,284		0001
Purchased Call/S&P 500 INDEX/SPX921Q$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2025	1	1,069,000	5418.67	16,356			406		50,722			(4,033)		885		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2025	1	1,271,000	5375.32	15,888			3,107		25,040			(3,917)		2,823		0001
Purchased Call/S&P 500 INDEX/SPX921S$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	1	1,483,000	4967.23	33,071			1,822		59,156			(8,110)		1,779		0001
Purchased Call/S&P 500 INDEX/SPXC17X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	1	1,047,000	5304.72	23,976			3,473		41,498			(5,928)		1,995		0001
Purchased Call/S&P 500 INDEX/SPX921U$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	1,889,000	5483.81	26,068			2,752		77,480			(6,445)		3,087		0001
Purchased Call/S&P 500 INDEX/SPX921W$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2024	06/02/2025	1	1,030,000	5277.51	12,978			2,217		20,423			(3,183)		2,140		0001
Purchased Call/S&P 500 INDEX/SPX921S$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/23/2025	1	1,362,000	5070.55	16,480			999		27,158			(4,064)		1,709		0001
Purchased Call/S&P 500 INDEX/SPX921S$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	1,519,000	5300.84	22,937			1,525		75,667			(5,656)		1,988		0001
Purchased Call/S&P 500 INDEX/SPX921S$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,022,000	5010.6	22,382			1,295		40,762			(5,519)		1,255		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921US\N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2024	05/06/2025	1	1,430,836	.5184	32,830			3,210		57,145			(8,162)		2,247		0001
Purchased Call/S&P 500 INDEX/SPXL136S\X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2024	05/09/2025	1	1,671,000	5214.08	20,219			2,128		33,242			(4,986)		2,731		0001
Purchased Call/S&P 500 INDEX/SPX921W\Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,900,000	5346.99	36,250			6,646		57,358			(8,963)		6,212		0001
Purchased Call/S&P 500 INDEX/SPX921T\V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	04/30/2025	1	1,148,137	.5036	18,543			1,498		30,889			(4,597)		1,646		0001
Purchased Call/S&P 500 INDEX/SPX921W\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2024	05/23/2025	1	1,668,000	5267.84	20,850			3,012		33,122			(5,141)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXC17X\S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	1,068,000	5304.72	13,457			1,949		21,185			(3,327)		2,035		0001
Purchased Call/S&P 500 INDEX/SPXC17X\W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2024	06/03/2025	1	1,485,000	5547.57	20,642			3,582		46,718			(5,090)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXL137\S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2024	05/06/2025	1	1,249,278	.5184	15,154			1,482		23,989			(3,768)		1,962		0001
Purchased Call/S&P 500 INDEX/SPXL13A\I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/21/2024	05/21/2025	1	1,304,000	5321.41	16,170			2,227		25,887			(3,987)		2,437		0001
Purchased Call/S&P 500 INDEX/SPXL139\E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/17/2024	05/16/2025	1	1,456,000	5568.43	19,656			2,457		51,041			(4,860)		2,584		0001
Purchased Call/S&P 500 INDEX/SPXL13J\S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/25/2024	06/25/2025	1	1,531,000	5742.77	21,587			5,055		16,170			(5,323)		3,716		0001
Purchased Call/S&P 500 INDEX/SPXL13B\L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/24/2024	05/27/2025	1	1,378,000	5304.72	17,363			2,679		27,329			(4,246)		2,723		0001
Purchased Call/S&P 500 INDEX/SPXL131\S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/20/2024	06/20/2025	1	1,702,000	5473.17	21,275			4,715		33,155			(5,246)		4,009		0001
Purchased Call/S&P 500 INDEX/SPXA212\K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2024	08/11/2025	1	1,025,000	5344.16	12,813			4,659		19,600			(3,142)		3,094		0001
Purchased Call/S&P 500 INDEX/SPXD172\3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	1,018,000	5916.31	14,965			6,967		4,664			(3,690)		3,474		0001
Purchased Call/S&P 500 INDEX/SPXA211\V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,013,000	5346.56	12,460			4,223		19,545			(3,081)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXA211\E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	1,061,917	.5560	11,055			3,451		18,864			(2,733)		2,967		0001
Purchased Call/S&P 500 INDEX/SPXA215\X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/16/2024	09/16/2025	1	1,194,000	5633.09	14,925			6,907		17,079			(3,680)		4,062		0001
Purchased Call/S&P 500 INDEX/SPX921Z\Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2024	07/03/2025	1	1,038,000	5537.02	13,183			3,406		18,297			(3,251)		2,634		0001
Purchased Call/S&P 500 INDEX/SPXA214\Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	1,274,000	5408.42	15,798			6,963		23,296			(3,874)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXA217\C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/25/2025	1	1,048,012	.5727	24,670			12,130		20,670			(6,100)		3,659		0001
Purchased Call/S&P 500 INDEX/SPXA212\J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2024	08/08/2025	1	1,380,000	5344.16	17,250			6,181		26,352			(4,265)		4,118		0001
Purchased Call/S&P 500 INDEX/SPXA212\M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2024	08/06/2025	1	1,487,854	.5221	17,969			6,375		24,773			(4,467)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXA212\A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	1	1,000,000	5240.03	23,200			8,117		38,733			(5,721)		2,961		0001
Purchased Call/S&P 500 INDEX/SPXA210\K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2024	07/16/2025	1	1,368,350	.5654	15,304			4,481		19,444			(3,784)		3,704		0001
Purchased Call/S&P 500 INDEX/SPXA215\G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/11/2024	09/10/2025	1	1,245,003	.5485	30,275			13,548		40,014			(7,486)		4,160		0001
Purchased Call/S&P 500 INDEX/SPXA211\W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,987,000	5346.56	24,440			8,282		38,169			(6,043)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXA213\8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	1,055,000	5608.25	11,394			4,394		14,287			(2,809)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXA214\6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	1,163,148	.5592	13,630			5,695		16,939			(3,370)		3,741		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA215SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/11/2024	09/09/2025	1	1,485,491	.5482	19,474			8,685		25,805			(4,828)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXA213S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2024	08/15/2025	1	1,153,000	5554.25	14,413			5,445		19,440			(3,564)		3,532		0001
Purchased Call/S&P 500 INDEX/SPX815PSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,136,944	.5492	27,283			6,992		39,698			(6,746)		2,869		0001
Purchased Call/S&P 500 INDEX/SPXA213SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2024	08/19/2025	1	1,389,941	.5605	32,433			12,578		38,524			(8,041)		4,319		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2024	07/25/2025	1	1,149,000	5669.18	17,924			5,710		30,306			(4,420)		3,239		0001
Purchased Call/S&P 500 INDEX/SPXA217SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	1,124,614	.5738	13,940			6,892		12,760			(3,447)		3,938		0001
Purchased Call/S&P 500 INDEX/SPX921ZSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2024	07/07/2025	1	1,634,000	5567.19	20,588			5,502		26,737			(5,049)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXA215SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/16/2024	09/12/2025	1	1,237,835	.5576	16,386			7,485		19,189			(4,085)		4,161		0001
Purchased Call/S&P 500 INDEX/SPXA214S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	1,746,000	5648.4	22,174			9,265		24,908			(5,483)		5,615		0001
Purchased Call/S&P 500 INDEX/SPXA212SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2024	08/08/2025	1	1,334,000	5611.37	22,678			8,126		37,704			(5,607)		3,981		0001
Purchased Call/S&P 500 INDEX/SPXA214SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2025	1	1,170,881	.5523	14,174			6,142		19,277			(3,505)		3,840		0001
Purchased Call/S&P 500 INDEX/SPXD173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	1	1,065,000	5738.17	13,526			6,688		11,760			(3,344)		3,729		0001
Purchased Call/S&P 500 INDEX/SPXI004SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,140,000	5634.61	26,536			10,541		33,575			(6,561)		6,721		0001
Purchased Call/S&P 500 INDEX/SPXA210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2024	07/09/2025	1	1,238,309	.5603	14,984			4,132		19,458			(3,715)		3,241		0001
Purchased Call/S&P 500 INDEX/SPXA216S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,432,000	5702.55	42,900			20,378		42,031			(10,607)		11,780		0001
Purchased Call/S&P 500 INDEX/SPXA210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	1,879,000	.5505	23,488			7,046		34,922			(5,807)		5,134		0001
Purchased Call/S&P 500 INDEX/SPX921ZSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2024	07/02/2025	1	1,972,072	.5493	24,326			6,234		34,862			(6,015)		4,977		0001
Purchased Call/S&P 500 INDEX/SPX921ZST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2024	07/03/2025	1	1,620,000	5567.19	20,412			5,288		27,253			(5,061)		4,111		0001
Purchased Call/S&P 500 INDEX/SPXI008SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/18/2024	09/16/2025	1	1,104,225	.5634	26,172			12,180		28,229			(6,489)		3,757		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	1	2,222,000	5459.1	27,331			8,731		41,931			(6,758)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXA214S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	08/27/2025	1	1,489,874	.5622	17,016			6,957		21,006			(4,207)		4,760		0001
Purchased Call/S&P 500 INDEX/SPXA213S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2024	08/15/2025	1	1,700,000	5554.25	21,420			8,092		28,824			(5,296)		5,208		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	1,252,287	.5566	14,058			4,217		21,110			(3,476)		3,422		0001
Purchased Call/S&P 500 INDEX/SPXA215SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	1	1,054,000	5626.02	12,753			5,867		15,199			(3,128)		3,575		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	1,239,000	5867.68	17,718			5,223		2,040			(4,369)		3,370		0001
Purchased Call/S&P 500 INDEX/SPXA215SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/10/2024	09/10/2025	1	1,038,000	5770.3	16,608			7,412		14,364			(4,095)		3,468		0001
Purchased Call/S&P 500 INDEX/SPXD173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	1	1,335,000	5738.17	16,955			8,383		14,965			(4,192)		4,674		0001
Purchased Call/S&P 500 INDEX/SPXA215SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	1,803,000	5626.02	21,816			9,939		26,106			(5,394)		6,061		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2024	07/09/2025	1	1,051,696	.5594	23,656			6,524		27,461			(5,865)		2,752		0001
Purchased Call/S&P 500 INDEX/SPXI004S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2025	1	1,950,000	5916.34	27,690			11,137		6,487			(6,790)		6,188		0001
Purchased Call/S&P 500 INDEX/SPXD173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	1	1,401,000	5738.17	17,793			8,872		15,796			(4,363)		4,946		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2025	1	1,101,000	5805.38	17,066			7,287		10,203			(4,208)		3,599		0001
Purchased Call/S&P 500 INDEX/SPXA214S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	1,309,000	5648.4	16,624			7,053		18,044			(4,066)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXA214SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	1,087,000	5408.42	13,479			5,878		19,838			(3,333)		3,576		0001
Purchased Call/S&P 500 INDEX/SPXA213SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2025	1	1,178,248	.5611	13,698			5,403		17,567			(3,387)		3,687		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	1,582,000	5831.96	22,148			8,367		11,341			(5,476)		4,846		0001
Purchased Call/S&P 500 INDEX/SPXI004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2025	1	1,038,000	5634.61	23,770			9,560		28,398			(5,829)		3,294		0001
Purchased Call/S&P 500 INDEX/SPXA211SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,720,000	5613.89	29,240			9,909		47,265			(7,230)		4,992		0001
Purchased Call/S&P 500 INDEX/SPXL13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/24/2025	1	1,283,438	.5415	16,709			5,321		24,459			(4,177)		3,602		0001
Purchased Call/S&P 500 INDEX/SPXL130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/03/2025	1	1,002,163	.5814	17,407			4,547		909			(4,376)		2,543		0001
Purchased Call/S&P 500 INDEX/SPXL13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,379,000	5615.35	29,738			8,343		36,812			(7,353)		6,288		0001
Purchased Call/S&P 500 INDEX/SPXM137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,086,000	6008.37	28,578			13,935		3,679			(7,047)		7,284		0001
Purchased Call/S&P 500 INDEX/SPX815XSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,498,479	.6067	18,451			13,069		3,075			(4,562)		6,275		0001
Purchased Call/S&P 500 INDEX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	518,542	.5815	8,293			4,513		4,911			(2,050)		1,910		0001
Purchased Call/S&P 500 INDEX/SPXI00JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	11/28/2025	1	243,332	.6032	6,160			4,135		811			(1,536)		991		0001
Purchased Call/S&P 500 INDEX/SPX815WSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	1,226,960	.5828	28,928			16,828		14,524			(7,172)		4,664		0001
Purchased Call/S&P 500 INDEX/SPX815Y9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	656,639	.6051	14,152			10,086		2,390			(3,499)		2,766		0001
Purchased Call/S&P 500 INDEX/SPXA219S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	215,545	.5815	6,637			3,612		2,819			(1,641)		794		0001
Purchased Call/S&P 500 INDEX/SPXA218S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,082,000	5859.85	25,102			13,554		9,530			(6,190)		3,975		0001
Purchased Call/S&P 500 INDEX/SPXA21GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,786,000	5970.84	22,682			16,949		8,265			(5,608)		7,680		0001
Purchased Call/S&P 500 INDEX/SPXD179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	1	1,285,000	6352.37	16,962			11,495		281			(4,182)		5,285		0001
Purchased Call/S&P 500 INDEX/SPX815VS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	1,362,000	5709.54	31,735			16,086		24,969			(7,825)		4,848		0001
Purchased Call/S&P 500 INDEX/SPXA217ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2024	10/03/2025	1	1,489,000	5984.94	23,377			11,980		3,238			(5,764)		5,315		0001
Purchased Call/S&P 500 INDEX/SPXI001SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/25/2025	1	1,440,723	.6003	33,240			22,098		6,978			(8,241)		5,829		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,579,000	5969.34	20,053			13,035		6,625			(4,958)		6,335		0001
Purchased Call/S&P 500 INDEX/SPXA217SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,055,000	5708.75	24,687			12,446		19,864			(6,087)		3,745		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA217SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	09/30/2025	1	1,455,244	.5752	32,586			16,383		23,441			(8,057)		5,152		0001
Purchased Call/S&P 500 INDEX/SPXA21BSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	2,672,000	5870.62	33,934			21,398		18,061			(8,390)		10,559		0001
Purchased Call/S&P 500 INDEX/SPXM139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	1,174,000	5751.07	15,027			7,783		12,941			(3,685)		4,224		0001
Purchased Call/S&P 500 INDEX/SPXC053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	1,219,000	6286.74	16,457			10,790		390			(4,058)		4,932		0001
Purchased Call/S&P 500 INDEX/SPXA218SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2024	10/10/2025	1	2,853,000	5815.03	36,233			19,378		21,819			(8,959)		10,373		0001
Purchased Call/S&P 500 INDEX/SPX815YSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/17/2024	12/17/2025	1	1,165,000	6050.61	27,378			19,609		4,854			(6,751)		4,926		0001
Purchased Call/S&P 500 INDEX/SPXA21BSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/19/2025	1	1,606,790	.5907	19,513			12,506		8,917			(4,825)		6,419		0001
Purchased Call/S&P 500 INDEX/SPXM13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/19/2025	1	1,249,000	5930.85	15,987			11,635		7,000			(3,953)		5,301		0001
Purchased Call/S&P 500 INDEX/SPXD175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	1,216,000	6098.53	17,632			10,089		1,576			(4,360)		4,579		0001
Purchased Call/S&P 500 INDEX/SPXA218SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,252,000	5751.13	16,026			8,388		13,339			(3,952)		4,528		0001
Purchased Call/S&P 500 INDEX/SPXM13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2024	11/10/2025	1	1,022,000	6295.32	13,490			8,310		159			(3,308)		4,003		0001
Purchased Call/S&P 500 INDEX/SPXI100JS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	1,280,000	6032.38	16,256			10,927		3,126			(3,986)		5,243		0001
Purchased Call/S&P 500 INDEX/SPXM13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/19/2024	12/17/2025	1	1,150,378	.6357	10,944			7,926		338			(2,713)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXM13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/01/2024	10/31/2025	1	2,068,000	5728.8	26,057			15,417		23,403			(6,443)		7,917		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,049,000	5969.34	13,322			8,660		4,165			(3,294)		4,209		0001
Purchased Call/S&P 500 INDEX/SPXA21BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,180,955	5916.98	27,162			17,360		8,954			(6,697)		4,718		0001
Purchased Call/S&P 500 INDEX/SPXA219ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	2,718,000	5808.12	34,790			19,908		25,084			(8,602)		10,234		0001
Purchased Call/S&P 500 INDEX/SPXM13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/11/2024	10/10/2025	1	1,035,588	.5785	12,641			6,761		8,865			(3,126)		3,765		0001
Purchased Call/S&P 500 INDEX/SPXM13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/04/2024	12/02/2025	1	1,415,247	.6048	18,041			12,244		2,852			(4,473)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXA21BS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,150,110	.5990	14,592			9,070		3,084			(3,608)		4,525		0001
Purchased Call/S&P 500 INDEX/SPXA21BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/24/2025	1	999,000	5969.34	11,588			7,566		4,191			(2,842)		4,033		0001
Purchased Call/S&P 500 INDEX/SPXA219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/17/2025	1	2,372,000	5864.67	30,124			16,652		15,051			(7,448)		8,779		0001
Purchased Call/S&P 500 INDEX/SPXA218SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	1,429,000	6069.05	21,864			11,661		1,349			(5,391)		5,196		0001
Purchased Call/S&P 500 INDEX/SPXM13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/15/2024	11/17/2025	1	1,359,000	6164.15	19,977			12,658		1,141			(4,899)		5,406		0001
Purchased Call/S&P 500 INDEX/SPXA21ASO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/03/2025	1	1,224,338	.5721	30,277			18,116		22,780			(7,507)		4,720		0001
Purchased Call/S&P 500 INDEX/SPXA21BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,134,819	.5941	14,934			9,707		5,232			(3,693)		4,553		0001
Purchased Call/S&P 500 INDEX/SPXM13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2024	11/07/2025	1	2,787,000	5995.54	35,116			21,520		7,337			(8,683)		10,843		0001
Purchased Call/S&P 500 INDEX/SPXI100DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/23/2024	10/21/2025	1	1,353,317	.5859	28,693			16,135		12,804			(7,114)		5,059		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA217SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,090,000	5751.07	25,724			13,323		18,596			(6,308)		3,922		0001
Purchased Call/S&P 500 INDEX/SPXM13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,265,000	6051.09	16,066			11,418		2,979			(3,940)		5,328		0001
Purchased Call/S&P 500 INDEX/SPXA21BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,024,595	5992	23,737			14,753		3,605			(5,869)		4,031		0001
Purchased Call/S&P 500 INDEX/SPXM13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,669,000	6051.09	21,196			15,014		3,590			(5,241)		6,989		0001
Purchased Call/S&P 500 INDEX/SPXA21BSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/17/2025	1	1,205,657	5881	28,967			18,455		12,076			(7,182)		4,796		0001
Purchased Call/S&P 500 INDEX/SPXM13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/20/2024	12/18/2025	1	1,256,235	5870	17,437			12,677		8,963			(4,323)		5,322		0001
Purchased Call/S&P 500 INDEX/SPXI00KSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	12/06/2024	12/05/2025	1	2,309,000	6090.27	29,555			20,360		3,577			(7,308)		9,536		0001
Purchased Call/S&P 500 INDEX/SPXM13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2025	1	1,024,174	5852	11,631			6,554		7,197			(2,876)		3,838		0001
Purchased Call/S&P 500 INDEX/SPXD174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	1	1,716,000	6133.54	24,882			13,716		988			(6,135)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXM13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,346,746	5830	16,526			9,632		10,584			(4,086)		5,132		0001
Purchased Call/S&P 500 INDEX/SPXM13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,357,000	6015.24	21,034			12,516		3,681			(5,158)		5,232		0001
Purchased Call/S&P 500 INDEX/SPXM130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,076,000	6074.08	11,298			8,061		1,857			(2,786)		4,541		0001
Purchased Call/S&P 500 INDEX/SPXM13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	1,208,019	6040	15,470			10,812		2,413			(3,825)		5,039		0001
Purchased Call/S&P 500 INDEX/SPXM139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	1,259,687	5700	17,791			9,142		15,990			(4,399)		4,496		0001
Purchased Call/S&P 500 INDEX/SPXI00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	12/03/2024	12/01/2025	1	1,253,465	6039	29,524			19,955		3,886			(7,320)		5,135		0001
Purchased Call/S&P 500 INDEX/SPXM13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	1,434,000	5930.85	18,355			13,359		7,953			(4,538)		6,086		0001
Purchased Call/S&P 500 INDEX/SPXM139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,010,000	5751.07	25,728			13,221		21,469			(6,361)		7,174		0001
Purchased Call/S&P 500 INDEX/SPXM139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/03/2024	10/01/2025	1	1,427,260	5709	15,960			8,136		15,435			(3,957)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXM13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,110,000	5728.8	13,986			8,322		12,387			(3,430)		4,279		0001
Purchased Call/S&P 500 INDEX/SPXM13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,782,000	6032.38	22,810			15,270		4,078			(5,640)		7,255		0001
Purchased Call/S&P 500 INDEX/SPXA21GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	1,904,000	5970.84	24,181			18,119		8,801			(5,930)		8,233		0001
Purchased Call/S&P 500 INDEX/SPXA218SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,613,000	5859.85	20,324			10,974		10,176			(5,011)		5,925		0001
Purchased Call/S&P 500 INDEX/SPXM13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,000,000	6118.39		15,300		12,028		2,709			(3,363)		4,410		0001
Purchased Call/S&P 500 INDEX/SPXA21JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,837,000	5827.04		35,463		27,877		22,219			(7,794)		12,512		0001
Purchased Call/S&P 500 INDEX/SPXN134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	1,002,000	5895.29		18,637		17,610		15,309			(1,072)		4,864		0001
Purchased Call/S&P 500 INDEX/SPX9150SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	1,055,065	6067.7		24,161		20,101		5,343			(4,104)		4,806		0001
Purchased Call/S&P 500 INDEX/SPXN133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	2,110,000	5770.2		25,953		24,439		20,531			(1,711)		10,182		0001
Purchased Call/S&P 500 INDEX/SPX9154S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/20/2025	02/18/2026	1	1,147,095	6134		13,980		12,578		3,145			(1,502)		5,404		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9153S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/11/2026	1	1,116,463	.6068		13,669		11,932		3,832			(1,765)		5,202		0001
Purchased Call/S&P 500 INDEX/SPXI00XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/12/2025	03/10/2026	1	1,069,272	.5598		24,635		23,407		24,351			(1,289)		5,190		0001
Purchased Call/S&P 500 INDEX/SPXN132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	1,291,883	.5899		15,553		14,344		9,457			(1,325)		6,170		0001
Purchased Call/S&P 500 INDEX/SPXN134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	1,615,000	5638.94		19,380		18,626		18,873			(905)		7,873		0001
Purchased Call/S&P 500 INDEX/SPXM13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,876,000	6040.53		23,638		19,961		7,043			(3,831)		8,574		0001
Purchased Call/S&P 500 INDEX/SPX9155S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	1,079,744	.5965		24,893		22,692		10,593			(2,257)		5,141		0001
Purchased Call/S&P 500 INDEX/SPX815ZS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/15/2025	01/13/2026	1	1,471,535	.5839		38,581		30,673		18,294			(7,971)		6,536		0001
Purchased Call/S&P 500 INDEX/SPXC059S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,272,000	6406.3		29,536		24,367		1,041			(5,355)		10,265		0001
Purchased Call/S&P 500 INDEX/SPX815ZS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	1,090,850	6049.24		24,980		20,301		5,978			(4,722)		4,912		0001
Purchased Call/S&P 500 INDEX/SPX9155SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	1,071,000	5778.15		13,495		12,528		9,664			(998)		5,153		0001
Purchased Call/S&P 500 INDEX/SPXA21KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,931,000	5996.66		24,524		19,810		9,058			(4,918)		8,621		0001
Purchased Call/S&P 500 INDEX/SPX9151SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/05/2025	02/04/2026	1	1,318,226	.6019		31,987		27,304		8,812			(4,745)		6,074		0001
Purchased Call/S&P 500 INDEX/SPXN134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,130,000	5638.94		14,464		13,906		14,138			(670)		5,533		0001
Purchased Call/S&P 500 INDEX/SPX9151SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,481,753	.6073		18,256		15,771		5,048			(2,608)		6,850		0001
Purchased Call/S&P 500 INDEX/SPXN136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,843,000	5667.56		22,116		21,686		20,918			(608)		9,075		0001
Purchased Call/S&P 500 INDEX/SPX9153S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	1,360,000	6114.63		18,224		16,166		4,416			(2,228)		6,397		0001
Purchased Call/S&P 500 INDEX/SPXN133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/05/2026	1	1,091,000	5842.63		13,638		12,698		9,216			(971)		5,257		0001
Purchased Call/S&P 500 INDEX/SPXM13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,160,000	5942.47		14,732		11,323		6,334			(3,492)		5,080		0001
Purchased Call/S&P 500 INDEX/SPX9157S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/18/2026	1	1,292,304	.5643		29,777		29,113		26,924			(902)		6,345		0001
Purchased Call/S&P 500 INDEX/SPX9153S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	1,037,947	.6063		24,942		22,016		5,683			(3,161)		4,836		0001
Purchased Call/S&P 500 INDEX/SPX9151SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,997,000	6025.99		37,463		32,363		12,842			(5,352)		13,854		0001
Purchased Call/S&P 500 INDEX/SPX9153S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	1,551,000	6114.63		19,388		17,173		4,589			(2,397)		7,250		0001
Purchased Call/S&P 500 INDEX/SPX9154SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,457,000	6013.13		32,432		29,279		12,356			(3,386)		11,610		0001
Purchased Call/S&P 500 INDEX/SPXA21KSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,277,000	5996.66		16,218		13,101		5,788			(3,252)		5,701		0001
Purchased Call/S&P 500 INDEX/SPX9154S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	975,287	.6137		21,336		19,202		4,175			(2,286)		4,601		0001
Purchased Call/S&P 500 INDEX/SPXM13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	1,550,000	6296.49		20,615		16,653		1,362			(4,134)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXN130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,155,000	6420.36		15,362		13,626		733			(1,878)		5,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815Z$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,772,000	6101.24		34,927		28,865		8,047			(6,281)		12,586		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,218,000	6294.3		17,296		14,675		1,355			(2,654)		5,603		0001
Purchased Call/S&P 500 INDEX/SPXM13S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,320,000	5942.47		29,464		22,589		12,163			(7,042)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXN138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,569,000	5580.94		30,828		30,828		32,213			(254)		12,774		0001
Purchased Call/S&P 500 INDEX/SPXN133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2025	03/03/2026	1	1,006,341	.6143		16,457		15,275		4,876			(1,221)		4,835		0001
Purchased Call/S&P 500 INDEX/SPXN132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,127,000	5954.5		27,226		25,108		13,021			(2,319)		10,158		0001
Purchased Call/S&P 500 INDEX/SPXN136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	1,029,213	.5655		12,733		12,450		12,019			(385)		5,061		0001
Purchased Call/S&P 500 INDEX/SPX821N$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2023	04/11/2025	1	1,314,622	.4108	67,664			929		119,877			(8,342)		1,141		0001
Purchased Call/S&P 500 INDEX/SPX821W$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2025	1	1,720,000	4455.59	84,624			10,810		132,723			(10,419)		4,364		0001
Purchased Call/S&P 500 INDEX/SPX821W$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2023	07/01/2025	1	1,314,053	.4439	62,444			7,838		99,053			(7,730)		3,299		0001
Purchased Call/S&P 500 INDEX/SPX9213$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,094,000	4370.36	54,044			10,138		85,848			(6,672)		3,351		0001
Purchased Call/S&P 500 INDEX/SPXA05N$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	2,227,000	4124.51	112,686			309		202,392			(13,874)		1,009		0001
Purchased Call/S&P 500 INDEX/SPXA05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2025	1	1,771,603	.4101	80,430			334		141,910			(9,984)		927		0001
Purchased Call/S&P 500 INDEX/SPXA05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	1,308,000	4109.11	65,792			812		117,337			(8,100)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXA05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	2,074,000	4071.63	96,856			3,189		170,893			(11,925)		2,714		0001
Purchased Call/S&P 500 INDEX/SPXA05RS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/25/2023	04/17/2025	1	1,248,532	.4134	65,468			1,453		120,768			(8,149)		1,347		0001
Purchased Call/S&P 500 INDEX/SPXA05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/25/2023	04/23/2025	1	1,116,142	.4134	57,977			1,754		106,725			(7,158)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXA05S$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	2,859,000	4090.75	146,953			6,258		259,110			(18,117)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXA05T$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	2,230,000	4137.64	104,587			5,459		182,892			(12,894)		3,645		0001
Purchased Call/S&P 500 INDEX/SPXA05T$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,922,506	.4126	106,378			5,576		189,180			(13,133)		3,142		0001
Purchased Call/S&P 500 INDEX/SPXA05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	1,975,416	.4159	96,097			5,965		164,264			(11,864)		3,506		0001
Purchased Call/S&P 500 INDEX/SPXA05U$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,268,828	.4133	61,332			3,823		102,598			(7,624)		2,252		0001
Purchased Call/S&P 500 INDEX/SPXA05U$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2025	1	1,756,585	.4192	112,665			7,749		201,256			(13,909)		3,283		0001
Purchased Call/S&P 500 INDEX/SPXA05V$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2025	1	1,030,157	.4205	52,009			4,149		88,944			(6,421)		2,071		0001
Purchased Call/S&P 500 INDEX/SPXA05V$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	1	1,037,380	.4166	51,956			4,228		84,891			(6,414)		2,103		0001
Purchased Call/S&P 500 INDEX/SPXA05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	2,383,000	4298.86	114,146			10,976		189,378			(14,034)		5,255		0001
Purchased Call/S&P 500 INDEX/SPXA05X$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	2,390,000	4348.33	113,047			13,181		181,960			(13,880)		5,801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/20/2025	1	1,331,475	4351	68,795			7,623		109,453			(8,552)		3,136		0001
Purchased Call/S&P 500 INDEX/SPXB050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/24/2025	1	1,590,871	4558	74,100			11,668		112,760			(9,161)		4,465		0001
Purchased Call/S&P 500 INDEX/SPXB051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	1	1,727,000	4501.89	85,487			14,385		131,811			(10,554)		5,013		0001
Purchased Call/S&P 500 INDEX/SPXB051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,539,000	4464.05	62,483			11,415		96,045			(7,682)		4,662		0001
Purchased Call/S&P 500 INDEX/SPXB051T7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/08/2025	1	1,287,677	4471	63,337			11,285		98,855			(7,830)		3,842		0001
Purchased Call/S&P 500 INDEX/SPXB055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2025	1	1,792,901	4331	76,031			18,486		123,442			(9,374)		6,260		0001
Purchased Call/S&P 500 INDEX/SPXB056U3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/21/2025	1	1,039,143	4224	39,525			11,037		62,359			(4,880)		3,884		0001
Purchased Call/S&P 500 INDEX/SPXB057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/17/2025	1	1,349,637	4285	49,581			13,685		81,993			(6,172)		4,995		0001
Purchased Call/S&P 500 INDEX/SPXB059P7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	1,553,000	4415.24	67,090			20,579		101,704			(8,260)		6,083		0001
Purchased Call/S&P 500 INDEX/SPXB05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	1,782,000	4514.02	79,121			25,031		117,442			(9,741)		7,088		0001
Purchased Call/S&P 500 INDEX/SPXB05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/14/2025	1	1,075,909	4502	51,655			16,263		75,590			(6,421)		4,252		0001
Purchased Call/S&P 500 INDEX/SPXB05BS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,736,000	4559.34	75,169			24,574		109,414			(9,242)		7,024		0001
Purchased Call/S&P 500 INDEX/SPXB05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/21/2025	1	2,082,073	4546	103,215			33,406		151,229			(12,813)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXB05CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,753,000	4604.37	74,152			25,734		106,725			(9,105)		7,312		0001
Purchased Call/S&P 500 INDEX/SPXB05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	1,259,296	4613	66,470			23,283		92,889			(8,195)		5,273		0001
Purchased Call/S&P 500 INDEX/SPXB05ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	1,734,000	4754.63	73,175			26,837		101,531			(8,985)		7,429		0001
Purchased Call/S&P 500 INDEX/SPXB05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	12/26/2025	1	1,771,956	4776	80,978			30,171		114,925			(10,066)		7,620		0001
Purchased Call/S&P 500 INDEX/SPXB05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	1,998,769	4770	92,038			35,976		127,157			(11,363)		8,815		0001
Purchased Call/S&P 500 INDEX/SPXB05HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	1,036,000	4868.55	38,746			15,807		51,219			(4,777)		4,680		0001
Purchased Call/S&P 500 INDEX/SPXB05HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,600,000	4958.61	110,500			46,837		143,670			(13,568)		11,981		0001
Purchased Call/S&P 500 INDEX/SPXB05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/12/2026	1	1,149,867	5021	53,847			23,447		71,907			(6,639)		5,366		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	16,659	5234.18	1,151			561		1,376			(142)		82		0001
Purchased Call/S&P 500 INDEX/SPXC17CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	1,964,000	4151.32	96,825			2,125		170,795			(11,921)		2,119		0001
Purchased Call/S&P 500 INDEX/SPXC17CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/11/2025	1	1,492,038	4122	78,268			1,083		139,191			(9,716)		1,295		0001
Purchased Call/S&P 500 INDEX/SPXC17CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	1	1,078,000	4154.52	49,804			1,096		86,787			(6,149)		1,163		0001
Purchased Call/S&P 500 INDEX/SPXC17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	1,294,000	4124.08	50,078			2,824		86,316			(6,166)		2,195		0001
Purchased Call/S&P 500 INDEX/SPXC17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,020,000	4151.28	51,714			3,714		88,179			(6,384)		1,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	1	2,435,000	4282.37	114,202			9,883		190,987			(14,041)		5,098		0001
Purchased Call/S&P 500 INDEX/SPXC17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	1	1,891,000	4409.59	87,553			9,273		141,186			(10,765)		4,371		0001
Purchased Call/S&P 500 INDEX/SPXC17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025	1	1,186,521	4378	59,869			7,184		95,538			(7,391)		2,913		0001
Purchased Call/S&P 500 INDEX/SPXC17JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/12/2025	1	1,257,547	4475	64,324			14,591		100,259			(7,985)		4,228		0001
Purchased Call/S&P 500 INDEX/SPXC17LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/24/2025	1	1,162,000	4186.77	53,336			15,092		86,118			(6,576)		4,375		0001
Purchased Call/S&P 500 INDEX/SPXC17QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/31/2024	01/30/2026	1	1,761,988	4922	89,024			37,175		121,979			(10,976)		8,053		0001
Purchased Call/S&P 500 INDEX/SPXC17TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/13/2026	1	1,575,499	5166	77,232			37,012		93,096			(9,601)		7,681		0001
Purchased Call/S&P 500 INDEX/SPXF00VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2023	07/17/2025	1	1,393,000	4522.79	67,282			9,875		104,594			(8,284)		3,789		0001
Purchased Call/S&P 500 INDEX/SPXF00XS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2023	07/25/2025	1	1,601,000	4567.46	76,368			12,047		117,354			(9,402)		4,513		0001
Purchased Call/S&P 500 INDEX/SPXF00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	1	1,291,000	4582.23	52,931			8,652		79,899			(6,508)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXG005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/31/2023	08/28/2025	1	1,124,813	4428	67,716			13,955		103,190			(8,372)		3,605		0001
Purchased Call/S&P 500 INDEX/SPXG00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2023	09/19/2025	1	1,915,345	4434	74,870			17,708		122,134			(9,294)		6,574		0001
Purchased Call/S&P 500 INDEX/SPXG00DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/05/2023	10/03/2025	1	1,548,151	4265	55,060			14,069		88,373			(6,798)		5,526		0001
Purchased Call/S&P 500 INDEX/SPXG00ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2023	10/10/2025	1	1,453,780	4353	64,816			17,094		102,398			(7,991)		5,286		0001
Purchased Call/S&P 500 INDEX/SPXG00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/13/2023	10/14/2025	1	1,175,000	4327.78	39,128			10,534		60,887			(4,811)		4,316		0001
Purchased Call/S&P 500 INDEX/SPXG00GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	1	1,211,172	4372	45,691			12,151		69,748			(5,680)		4,404		0001
Purchased Call/S&P 500 INDEX/SPXG00JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/03/2023	11/03/2025	1	1,792,000	4358.34	77,773			23,107		122,738			(9,575)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXG00JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,151,015	4201	56,058			16,515		82,527			(6,959)		4,407		0001
Purchased Call/S&P 500 INDEX/SPXG00LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	1	1,622,223	4373	73,465			22,355		109,175			(9,120)		6,311		0001
Purchased Call/S&P 500 INDEX/SPXG00PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	1	1,042,637	4553	47,412			15,760		69,253			(5,853)		4,245		0001
Purchased Call/S&P 500 INDEX/SPXG00RS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/07/2023	12/05/2025	1	1,510,578	4564	74,306			25,418		108,196			(9,174)		6,238		0001
Purchased Call/S&P 500 INDEX/SPXH002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/10/2026	1	1,923,000	5026.61	78,266			33,865		99,064			(9,623)		8,946		0001
Purchased Call/S&P 500 INDEX/SPXH002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/06/2026	1	1,887,596	4980	84,070			36,113		106,537			(10,393)		8,726		0001
Purchased Call/S&P 500 INDEX/SPXH007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,003,071	5092	46,478			21,733		56,499			(5,738)		4,841		0001
Purchased Call/S&P 500 INDEX/SPXI13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/25/2025	1	1,298,144	4147	61,861			2,053		105,306			(7,679)		1,699		0001
Purchased Call/S&P 500 INDEX/SPXI13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	1	1,546,145	4145	74,682			3,193		138,430			(9,220)		2,289		0001
Purchased Call/S&P 500 INDEX/SPXI13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	1	1,095,000	4191.98	51,684			3,479		87,681			(6,355)		2,026		0001
Purchased Call/S&P 500 INDEX/SPXI13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	1	1,221,000	4283.85	58,120			5,262		96,046			(7,156)		2,616		0001
Purchased Call/S&P 500 INDEX/SPXI13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/06/2025	1	1,004,795	4276	57,970			5,292		95,234			(7,196)		2,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	1	1,327,399	4366	69,850			7,043		111,932			(8,623)		2,988		0001
Purchased Call/S&P 500 INDEX/SPXI13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	1	1,575,179	4400	74,256			8,160		121,229			(9,155)		3,710		0001
Purchased Call/S&P 500 INDEX/SPXJ132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	1	1,806,000	4409.53	87,591			12,015		138,214			(10,784)		4,750		0001
Purchased Call/S&P 500 INDEX/SPXJ132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/09/2025	1	1,055,834	4399	44,165			6,006		69,261			(5,445)		2,763		0001
Purchased Call/S&P 500 INDEX/SPXJ132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/03/2025	1	1,219,921	4436	62,909			8,126		97,637			(7,842)		3,095		0001
Purchased Call/S&P 500 INDEX/SPXJ133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	1	1,030,000	4505.42	47,277			6,819		73,546			(5,813)		2,775		0001
Purchased Call/S&P 500 INDEX/SPXJ133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	1	1,322,514	4560	55,834			8,317		85,945			(6,893)		3,614		0001
Purchased Call/S&P 500 INDEX/SPXJ134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	1	1,522,000	4536.34	67,272			10,350		102,962			(8,271)		4,234		0001
Purchased Call/S&P 500 INDEX/SPXJ138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/01/2025	1	1,249,700	4495	59,061			9,966		90,202			(7,332)		3,627		0001
Purchased Call/S&P 500 INDEX/SPXJ139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	1	1,063,351	4506	54,823			9,714		85,829			(6,759)		3,173		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	1	1,536,215	4440	72,463			13,537		114,423			(8,934)		4,706		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2025	1	1,590,798	4382	67,155			12,932		105,950			(8,291)		4,944		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	1	1,018,404	4390	48,817			9,589		75,426			(6,019)		3,198		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	2,018,000	4405.71	83,343			16,829		130,889			(10,247)		6,425		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	1	1,080,687	4503	47,974			9,939		73,185			(5,923)		3,475		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	1	1,798,000	4515.77	78,932			16,806		120,695			(9,692)		5,877		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	1	3,194,000	4457.49	143,091			31,798		219,966			(17,569)		10,672		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	1	1,549,344	4465	67,762			15,265		103,244			(8,354)		5,209		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	1	2,746,000	4450.32	118,902			27,564		182,415			(14,599)		9,370		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	1	1,171,077	4274	45,796			11,244		71,618			(5,654)		4,100		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	1	1,926,000	4229.45	80,122			20,333		128,543			(9,864)		6,874		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/02/2025	1	2,656,156	4291	92,794			23,454		152,139			(11,440)		9,455		0001
Purchased Call/S&P 500 INDEX/SPXJ130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	1	2,055,000	4308.5	64,322			16,722		100,512			(7,908)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXJ130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	1	2,479,000	4373.2	113,290			30,926		175,174			(13,948)		9,175		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/28/2025	1	1,244,667	4121	48,308			13,954		76,557			(5,964)		4,732		0001
Purchased Call/S&P 500 INDEX/SPXK131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,645,000	4594.63	112,148			37,844		163,246			(13,770)		10,879		0001
Purchased Call/S&P 500 INDEX/SPXK135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	1	1,299,000	4719.19	54,038			19,273		75,340			(6,635)		5,492		0001
Purchased Call/S&P 500 INDEX/SPXK136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/12/2025	1	1,179,701	4719	58,258			20,576		80,117			(7,242)		4,940		0001
Purchased Call/S&P 500 INDEX/SPXK138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	1	1,100,616	4765	53,264			19,681		74,059			(6,567)		4,733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX13A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	01/02/2026	1	1,390,468	4729	55,772			21,232		78,855			(6,885)		6,057		0001
Purchased Call/S&P 500 INDEX/SPXX13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/12/2026	1	1,007,000	4783.83	36,353			14,321		49,932			(4,476)		4,465		0001
Purchased Call/S&P 500 INDEX/SPXX13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/14/2026	1	1,341,000	4783.83	51,763			20,478		71,145			(6,356)		5,966		0001
Purchased Call/S&P 500 INDEX/SPXX13E$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2024	01/16/2026	1	1,655,132	4756	80,346			32,139		111,388			(9,919)		7,389		0001
Purchased Call/S&P 500 INDEX/SPXX13F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/22/2026	1	1,545,321	4844	66,250			26,937		88,370			(8,168)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXX13H$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2026	1	2,138,000	4890.97	79,534			32,948		104,077			(9,765)		9,740		0001
Purchased Call/S&P 500 INDEX/SPXX13H$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,089,537	4864	59,188			24,314		78,221			(7,347)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXX13H$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,066,854	4894	55,989			23,000		74,385			(6,950)		4,820		0001
Purchased Call/S&P 500 INDEX/SPXX13K$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/05/2026	1	1,923,420	4932	109,235			46,515		143,659			(13,467)		8,877		0001
Purchased Call/S&P 500 INDEX/SPXX13M$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/19/2026	1	2,259,000	5005.57	94,878			42,168		120,281			(11,634)		10,658		0001
Purchased Call/S&P 500 INDEX/SPXX13O$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/23/2026	1	1,351,000	5088.8	49,312			22,248		60,581			(6,071)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXX13O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/25/2026	1	1,306,000	5088.8	60,990			27,609		75,541			(7,489)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXX13O$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/13/2026	1	1,482,914	5010	69,755			30,938		85,828			(8,707)		6,932		0001
Purchased Call/S&P 500 INDEX/SPXX13O$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/20/2026	1	1,065,061	4977	57,857			25,972		71,073			(7,153)		5,033		0001
Purchased Call/S&P 500 INDEX/SPXX13P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2026	1	2,655,000	5078.18	99,563			45,343		122,990			(12,258)		12,680		0001
Purchased Call/S&P 500 INDEX/SPXX13P$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/20/2026	1	1,361,692	5081	72,837			32,787		91,636			(9,054)		6,434		0001
Purchased Call/S&P 500 INDEX/SPXX13Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/03/2026	1	2,456,000	5137.08	94,310			43,528		114,959			(11,596)		11,800		0001
Purchased Call/S&P 500 INDEX/SPXX13Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	1,160,936	5092	53,977			24,752		65,906			(6,673)		5,544		0001
Purchased Call/S&P 500 INDEX/SPXX13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/09/2026	1	1,232,000	5123.69	52,730			24,805		64,881			(6,492)		5,971		0001
Purchased Call/S&P 500 INDEX/SPXX13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	03/04/2026	1	1,407,950	5139	63,779			29,852		77,345			(7,950)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXX13T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	1	1,516,000	5117.09	64,278			30,903		78,841			(7,903)		7,433		0001
Purchased Call/S&P 500 INDEX/SPXX13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	1,250,000	5234.18	45,625			22,342		53,789			(5,617)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXX13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2026	1	1,041,000	5218.19	45,596			22,422		54,445			(5,621)		5,162		0001
Purchased Call/S&P 500 INDEX/SPXX13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	1,513,000	5254.35	55,678			27,647		65,057			(6,874)		7,523		0001
Purchased Call/S&P 500 INDEX/SPXX13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/20/2026	1	1,380,698	5230	66,417			32,654		77,817			(8,279)		6,799		0001
Purchased Call/S&P 500 INDEX/SPXH00N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	1	1,560,226	5289	76,511			44,596		84,684			(9,459)		8,398		0001
Purchased Call/S&P 500 INDEX/SPXL138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/08/2026	1	1,135,956	5211	63,876			35,516		75,678			(7,929)		5,968		0001
Purchased Call/S&P 500 INDEX/SPXL132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	1	1,597,000	5022.21	75,538			39,533		95,292			(9,313)		8,169		0001
Purchased Call/S&P 500 INDEX/SPX921U$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	1,571,000	5127.79	73,052			39,855		89,283			(9,031)		8,182		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921PSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,005,743	.5211	49,333			24,939		58,532			(6,099)		5,042		0001
Purchased Call/S&P 500 INDEX/SPXL130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/10/2024	04/10/2026	1	1,454,000	5160.64	67,175			34,510		80,244			(8,282)		7,369		0001
Purchased Call/S&P 500 INDEX/SPXL130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/31/2024	06/01/2026	1	1,600,000	5277.51	60,640			35,533		67,936			(7,466)		8,653		0001
Purchased Call/S&P 500 INDEX/SPXL137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/10/2024	05/08/2026	1	1,301,000	5222.68	58,805			32,652		69,073			(7,270)		6,835		0001
Purchased Call/S&P 500 INDEX/SPXL137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/10/2024	05/12/2026	1	1,584,000	5222.68	56,232			31,360		65,739			(6,914)		8,363		0001
Purchased Call/S&P 500 INDEX/SPXL133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/25/2024	04/24/2026	1	1,635,000	5048.42	77,663			41,563		97,198			(9,588)		8,439		0001
Purchased Call/S&P 500 INDEX/SPXL13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/28/2024	06/30/2026	1	1,777,000	5460.48	76,589			47,868		78,813			(9,417)		9,931		0001
Purchased Call/S&P 500 INDEX/SPXL135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/03/2024	05/04/2026	1	1,029,000	5127.79	37,559			20,562		45,859			(4,624)		5,379		0001
Purchased Call/S&P 500 INDEX/SPXH00LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	1	1,313,268	.5317	71,684			41,147		79,634			(8,862)		7,010		0001
Purchased Call/S&P 500 INDEX/SPXL13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/10/2024	06/05/2026	1	1,080,986	.5351	53,300			31,700		57,994			(6,617)		5,873		0001
Purchased Call/S&P 500 INDEX/SPXL13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/17/2024	06/12/2026	1	1,243,824	.5432	58,523			35,422		60,243			(7,265)		6,813		0001
Purchased Call/S&P 500 INDEX/SPXL131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/12/2024	04/13/2026	1	1,909,000	5123.41	71,206			36,925		85,600			(8,767)		9,713		0001
Purchased Call/S&P 500 INDEX/SPXL13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/21/2024	05/20/2026	1	1,093,283	.5307	63,730			36,292		71,632			(7,868)		5,829		0001
Purchased Call/S&P 500 INDEX/SPXL13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/13/2024	06/11/2026	1	1,485,954	.5384	72,108			43,424		76,166			(8,914)		8,130		0001
Purchased Call/S&P 500 INDEX/SPXL13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/10/2024	06/10/2026	1	1,232,000	5360.79	53,222			31,802		57,945			(6,562)		6,733		0001
Purchased Call/S&P 500 INDEX/SPXL130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/03/2024	06/03/2026	1	1,147,000	5283.4	51,730			30,413		58,166			(6,378)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXL13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/20/2024	05/15/2026	1	1,196,354	.5294	53,004			29,984		59,747			(6,580)		6,340		0001
Purchased Call/S&P 500 INDEX/SPXL137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/09/2024	05/07/2026	1	1,042,371	.5186	52,947			29,326		62,744			(6,546)		5,470		0001
Purchased Call/S&P 500 INDEX/SPXL13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/07/2024	06/08/2026	1	1,984,000	5346.99	78,963			47,030		86,173			(9,722)		10,817		0001
Purchased Call/S&P 500 INDEX/SPXL13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/21/2024	06/22/2026	1	1,491,000	5464.62	62,324			38,320		64,362			(7,673)		8,259		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/05/2024	04/02/2026	1	2,420,000	5204.34	90,750			45,940		107,408			(11,235)		12,133		0001
Purchased Call/S&P 500 INDEX/SPXL133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/23/2024	04/17/2026	1	1,008,669	.5018	47,257			24,938		58,403			(5,875)		5,159		0001
Purchased Call/S&P 500 INDEX/SPXL13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/05/2024	06/04/2026	1	1,242,990	.5267	61,768			36,449		68,021			(7,626)		6,746		0001
Purchased Call/S&P 500 INDEX/SPXL13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/24/2024	05/22/2026	1	1,772,000	5304.72	77,436			44,555		86,026			(9,573)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXL13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/17/2024	06/17/2026	1	1,655,000	5473.23	74,310			45,179		76,602			(9,161)		9,116		0001
Purchased Call/S&P 500 INDEX/SPXX13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/03/2024	04/01/2026	1	1,224,998	.5235	54,632			27,466		64,611			(6,754)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/10/2024	04/09/2026	1	1,639,651	.5207	70,802			36,326		85,132			(8,741)		8,299		0001
Purchased Call/S&P 500 INDEX/SPXH00TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,058,000	5469.3	53,217			32,895		53,191			(6,561)		5,880		0001
Purchased Call/S&P 500 INDEX/SPXL13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/21/2024	06/18/2026	1	1,358,948	.5480	72,662			44,522		74,846			(8,995)		7,494		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	04/24/2026	1	1,353,161	.5087	66,920			36,163		84,447			(8,342)		6,985		0001
Purchased Call/S&P 500 INDEX/SPXL133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/10/2026	1	1,098,134	.5131	54,377			28,444		68,674			(6,826)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXL132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	1,464,000	4967.23	56,657			29,815		72,244			(7,004)		7,489		0001
Purchased Call/S&P 500 INDEX/SPXH00G$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/26/2024	04/27/2026	1	1,911,000	5099.96	73,000			39,261		89,582			(8,988)		9,902		0001
Purchased Call/S&P 500 INDEX/SPXL139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,062,000	5303.27	91,965			51,953		104,001			(11,369)		10,927		0001
Purchased Call/S&P 500 INDEX/SPXL13L$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,269,280	.5471	70,646			44,008		72,137			(8,734)		7,062		0001
Purchased Call/S&P 500 INDEX/SPXB05V$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/29/2026	1	1,105,000	5738.17	54,145			40,609		48,422			(6,657)		6,764		0001
Purchased Call/S&P 500 INDEX/SPXI006$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/03/2024	09/03/2026	1	1,807,000	5528.93	85,833			61,309		86,068			(10,582)		10,794		0001
Purchased Call/S&P 500 INDEX/SPXM134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,803,000	5495.52	75,005			54,296		77,847			(9,247)		10,843		0001
Purchased Call/S&P 500 INDEX/SPXM132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/27/2026	1	1,229,681	.5615	63,298			44,912		61,285			(7,825)		7,296		0001
Purchased Call/S&P 500 INDEX/SPXI005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2026	1	1,448,000	5634.61	64,291			45,127		60,538			(7,905)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXM131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/14/2026	1	1,395,232	.5559	69,705			48,609		66,853			(8,701)		8,173		0001
Purchased Call/S&P 500 INDEX/SPXA216$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/17/2024	09/17/2026	1	1,407,000	5634.58	57,968			42,521		55,757			(7,147)		8,517		0001
Purchased Call/S&P 500 INDEX/SPXB050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,933,000	5615.35	78,093			50,157		75,244			(9,654)		10,921		0001
Purchased Call/S&P 500 INDEX/SPXL13R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,158,000	.5505	44,930			29,292		45,809			(5,555)		6,591		0001
Purchased Call/S&P 500 INDEX/SPXL13R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,065,310	.5607	62,725			41,006		61,175			(7,797)		6,064		0001
Purchased Call/S&P 500 INDEX/SPXI005$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	08/26/2026	1	1,780,313	.5616	80,547			56,726		77,169			(9,944)		10,553		0001
Purchased Call/S&P 500 INDEX/SPXM137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2026	1	1,368,370	.5725	57,518			42,802		52,191			(7,101)		8,337		0001
Purchased Call/S&P 500 INDEX/SPXL130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	1	1,008,000	5633.91	47,275			30,196		44,781			(5,828)		5,695		0001
Purchased Call/S&P 500 INDEX/SPXL13J$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	1	1,209,000	5436.44	45,458			30,285		48,210			(5,604)		6,975		0001
Purchased Call/S&P 500 INDEX/SPXB050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	2,737,000	5344.16	119,881			81,789		132,618			(14,760)		15,969		0001
Purchased Call/S&P 500 INDEX/SPXM136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	2,551,000	5702.55	103,316			76,493		94,867			(12,703)		15,514		0001
Purchased Call/S&P 500 INDEX/SPXL13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,259,000	5459.1	51,241			33,901		54,060			(6,335)		7,219		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	1	2,249,000	5554.25	103,679			71,778		102,818			(12,747)		13,227		0001
Purchased Call/S&P 500 INDEX/SPXL130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,109,377	.5575	63,638			40,616		60,413			(7,857)		6,261		0001
Purchased Call/S&P 500 INDEX/SPXM134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/04/2026	1	1,072,937	.5531	48,238			34,761		50,721			(5,988)		6,416		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,183,496	.5331	60,191			41,288		63,647			(7,441)		6,919		0001
Purchased Call/S&P 500 INDEX/SPXM133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,155,000	5648.4	48,048			34,159		45,418			(5,940)		6,860		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/07/2026	1	1,296,978	.5209	65,318			44,539		72,084			(8,108)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXM135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	1	1,621,000	5626.02	69,217			50,581		66,482			(8,510)		9,794		0001
Purchased Call/S&P 500 INDEX/SPXL13M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	1,006,000	5537.02	47,584			30,036		47,225			(5,875)		5,634		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	1,418,000	5588.27	68,206			44,221		66,848			(8,409)		8,071		0001
Purchased Call/S&P 500 INDEX/SPXL13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	2,621,000	5346.56	107,723			72,506		120,891			(13,245)		15,200		0001
Purchased Call/S&P 500 INDEX/SPXM135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/11/2026	1	1,265,672	.5576	61,326			44,786		59,255			(7,613)		7,619		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/10/2026	1	1,390,106	.5605	65,899			42,442		62,404			(8,192)		7,854		0001
Purchased Call/S&P 500 INDEX/SPXL13S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	1	1,118,000	5399.22	50,086			33,092		53,780			(6,184)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXL13R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,078,000	5564.41	40,209			26,346		39,674			(4,957)		6,168		0001
Purchased Call/S&P 500 INDEX/SPXL13D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/02/2026	1	1,050,881	.5560	54,277			34,451		52,238			(6,766)		5,886		0001
Purchased Call/S&P 500 INDEX/SPXM134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	1	1,409,000	5408.42	56,501			40,746		60,247			(6,947)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2026	1	1,098,870	.5440	56,457			38,751		60,030			(6,970)		6,431		0001
Purchased Call/S&P 500 INDEX/SPXL13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,697,096	.5457	81,277			54,110		86,127			(10,034)		9,781		0001
Purchased Call/S&P 500 INDEX/SPXM138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	1,748,245	.5732	74,417			55,710		66,689			(9,200)		10,662		0001
Purchased Call/S&P 500 INDEX/SPXC053$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	1,515,214	5987.37	73,639			60,995		55,949			(9,079)		9,746		0001
Purchased Call/S&P 500 INDEX/SPXM13J$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2026	1	1,098,000	5969.34	46,775			38,679		35,823			(5,751)		7,056		0001
Purchased Call/S&P 500 INDEX/SPXC055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	825,770	5872.16	41,784			35,930		33,854			(5,151)		5,411		0001
Purchased Call/S&P 500 INDEX/SPXA21D$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	1,002,741	.6008	56,819			47,546		40,906			(7,053)		6,460		0001
Purchased Call/S&P 500 INDEX/SPXI00C$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/17/2024	10/16/2026	1	1,414,000	5841.47	66,599			51,718		55,827			(8,222)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXI00H$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	1,125,141	5917.11	66,721			54,806		52,790			(8,226)		7,207		0001
Purchased Call/S&P 500 INDEX/SPXB05X$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2026	1	1,050,000	5815.03	42,630			32,837		36,617			(5,241)		6,509		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	1,075,942	5797.42	57,455			44,986		48,927			(7,084)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXB05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/09/2026	1	2,010,102	.5776	97,391			74,999		83,956			(12,107)		12,416		0001
Purchased Call/S&P 500 INDEX/SPXC054$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	702,498	.5965	40,923			33,942		30,162			(5,087)		4,500		0001
Purchased Call/S&P 500 INDEX/SPXA21A$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	1,844,650	5995.54	80,611			65,199		61,197			(9,911)		11,716		0001
Purchased Call/S&P 500 INDEX/SPXA21D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2026	1	1,290,000	6075.11	54,567			46,062		39,047			(6,737)		8,359		0001
Purchased Call/S&P 500 INDEX/SPXI00J$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	478,242	6032.38	27,786			23,244		20,006			(3,416)		3,091		0001
Purchased Call/S&P 500 INDEX/SPXA21A$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	1,107,549	.5721	71,772			57,279		63,625			(8,910)		6,969		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	617,241	.5926	30,677			24,854		23,622			(3,787)		3,924		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	1,411,068	.6088	83,685			70,838		57,073			(10,389)		9,143		0001
Purchased Call/S&P 500 INDEX/SPXM13OSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	1,710,799	6051.09	73,907			63,188		53,483			(9,137)		11,149		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	1,202,800	.5985	59,034			48,122		44,517			(7,288)		7,659		0001
Purchased Call/S&P 500 INDEX/SPXM139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	2,756,000	5751.07	121,540			92,283		106,792			(14,964)		16,962		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	1,839,465	5808.12	89,582			70,527		76,274			(11,075)		11,504		0001
Purchased Call/S&P 500 INDEX/SPXA218SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/02/2026	1	1,905,216	.5704	91,519			69,398		82,357			(11,314)		11,694		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	1,167,341	6040.04	58,250			50,639		41,892			(7,182)		7,686		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2026	1	1,168,000	5728.8	48,355			38,591		43,112			(5,945)		7,374		0001
Purchased Call/S&P 500 INDEX/SPXI100CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	1,315,660	5851.2	46,048			35,991		38,836			(5,677)		8,221		0001
Purchased Call/S&P 500 INDEX/SPXI100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	1,312,103	.5831	57,524			45,781		50,295			(7,102)		8,256		0001
Purchased Call/S&P 500 INDEX/SPXI100EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	1,069,028	.5985	67,467			54,496		49,705			(8,375)		6,767		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	1,018,234	.5848	46,962			36,519		38,738			(5,806)		6,329		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	1,081,724	.5994	72,100			63,200		53,614			(8,963)		7,123		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2024	12/03/2026	1	2,460,572	6049.88	108,265			90,865		78,856			(13,348)		15,931		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04	55,534			44,549		43,033			(6,847)		6,334		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	2,006,443	5870.62	101,125			82,650		81,873			(12,433)		12,820		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	755,911	6084.19	40,819			34,708		28,063			(5,033)		4,926		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	1,481,582	6050.61	77,190			66,269		55,434			(9,517)		9,701		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,353,644	6034.91	110,151			93,507		79,995			(13,580)		15,325		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	1,381,727	6037.59	63,421			55,362		45,945			(7,841)		9,098		0001
Purchased Call/S&P 500 INDEX/SPXB05XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/15/2024	10/07/2026	1	1,048,053	.5696	38,484			29,611		33,996			(4,797)		6,462		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/28/2024	10/23/2026	1	1,359,703	.5813	67,029			52,844		56,093			(8,321)		8,503		0001
Purchased Call/S&P 500 INDEX/SPXB05YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/19/2026	1	1,237,000	5864.67	52,078			40,545		43,264			(6,412)		7,709		0001
Purchased Call/S&P 500 INDEX/SPXM13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	2,143,000	6090.27	76,077			64,356		54,101			(9,366)		13,920		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	978,217	.5915	45,752			37,508		36,517			(5,648)		6,255		0001
Purchased Call/S&P 500 INDEX/SPXM13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	1,208,000	6032.38	43,850			36,643		32,320			(5,421)		7,783		0001
Purchased Call/S&P 500 INDEX/SPXM13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	1,531,000	5930.85	56,647			49,021		45,050			(6,965)		10,065		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	1,217,430	5827.04		72,194		64,516		60,955			(7,933)		8,111		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	807,387	5956		47,838		45,732		37,734			(2,166)		5,575		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	779,264	6064		52,107		49,080		36,416			(3,292)		5,326		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	836,826	6133		32,963		31,326		23,569			(1,763)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXA21NSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	917,884	6125		60,901		58,037		42,856			(2,940)		6,310		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	1,025,371	5672		43,628		43,205		42,493			(601)		7,181		0001
Purchased Call/S&P 500 INDEX/SPXC056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	617,731	5961		38,689		34,313		29,965			(4,417)		4,103		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	822,455	6015		54,215		50,466		39,162			(3,952)		5,588		0001
Purchased Call/S&P 500 INDEX/SPXA21NSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	1,284,000	6013.13		83,332		79,303		61,675			(4,350)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	1,036,542	6101.24		71,521		65,324		48,024			(6,457)		6,996		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	1,626,309	6114.63		95,627		90,241		66,372			(5,871)		11,164		0001
Purchased Call/S&P 500 INDEX/SPXA21LSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	818,126	6042		53,316		49,124		37,783			(4,388)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	232,706	6103		15,595		14,243		10,532			(1,408)		1,571		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	921,449	5705		57,803		57,803		58,415			(239)		6,489		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	803,386	5580.94		31,252		31,252		31,737			(128)		5,673		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	765,245	6070		54,036		50,449		37,679			(3,652)		5,207		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	901,345	5675.29		54,171		53,352		51,995			(890)		6,321		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	1,222,125	5836.22		39,963		35,791		34,503			(4,215)		8,173		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	1,273,414	5912		58,973		53,215		46,982			(6,044)		8,484		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	2,107,360	5996.66		79,026		71,536		61,131			(7,870)		14,169		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	978,049	6085		35,267		32,198		25,518			(3,197)		6,586		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	1,218,889	5959		44,739		42,770		35,946			(2,025)		8,416		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	1,068,710	6025.99		41,252		38,476		31,128			(2,930)		7,294		0001
Purchased Call/S&P 500 INDEX/SPXM13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	972,905	5942.47		34,538		30,553		27,494			(4,105)		6,467		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	870,740	5981		61,293		55,520		44,429			(5,841)		5,832		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,014,779	5994.57		38,968		36,024		30,566			(2,989)		6,895		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,240,775	6114.63		49,879		47,051		35,973			(3,083)		8,486		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05D$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,564,820	5770.2		57,742		56,074		52,453			(1,896)		10,889		0001
Purchased Call/S&P 500 INDEX/SPXC05E$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,116,223	5572.07		47,105		45,875		47,096			(1,291)		7,784		0001
Purchased Call/S&P 500 INDEX/SPXM13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	1,241,000	5827.04		42,939		38,372		36,603			(4,719)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXN131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	1,390,309	6013.13		49,217		46,851		38,152			(2,555)		9,586		0001
Purchased Call/S&P 500 INDEX/SPXC05A$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	1,100,000	6040.53		35,200		32,477		26,829			(2,853)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXC05A$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	950,615	6040.53		55,516		51,240		40,624			(4,481)		6,449		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/10/2027	1	1,159,485	.6071		47,072		44,029		34,540			(3,099)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXC05G$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	980,172	.5672		61,152		60,559		59,594			(842)		6,864		0001
Purchased Call/S&P 500 INDEX/SPXC05E$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	1,038,179	.5762		64,140		62,366		64,149			(1,858)		7,209		0001
Purchased Call/S&P 500 INDEX/SPXM13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	834,869	6101.24		32,142		29,357		22,976			(2,902)		5,634		0001
Purchased Call/S&P 500 INDEX/SPXC05E$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	959,137	5614.56		51,602		50,184		51,578			(1,484)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	608,380	.5601		38,907		38,260		38,633			(699)		4,246		0001
Purchased Call/S&P 500 INDEX/SPXM13X$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	904,001	.6048		32,587		29,898		24,347			(2,727)		6,115		0001
Purchased Call/S&P 500 INDEX/SPXN135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,344,561	5638.94		47,597		46,682		46,733			(1,105)		9,409		0001
Purchased Call/S&P 500 INDEX/SPXC05B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,825,000	6114.63		59,313		55,949		43,325			(3,666)		12,482		0001
Purchased Call/S&P 500 INDEX/SPXN137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	1,318,660	5776.65		58,680		58,277		53,058			(482)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXM13S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/28/2026	1	1,003,101	.5971		35,100		30,962		28,550			(4,260)		6,626		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	1,563,914	.6050		62,209		57,919		46,346			(4,523)		10,642		0001
Purchased Call/S&P 500 INDEX/SPXN133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	1,787,632	5954.5		60,422		58,095		49,367			(2,562)		12,378		0001
Purchased Call/S&P 500 INDEX/SPXN137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	1,837,008	5667.56		61,356		60,766		59,708			(838)		12,918		0001
Purchased Call/S&P 500 INDEX/SPXN133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2027	1	1,160,000	5954.5		69,716		67,035		54,715			(2,952)		8,038		0001
Purchased Call/S&P 500 INDEX/SPXN135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	1,023,000	5638.94		71,201		69,824		69,386			(1,663)		7,139		0001
Purchased Call/S&P 500 INDEX/SPXC17I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2024	05/14/2025	1	1,491,868	.5247	88,011			10,542		106,634			(21,821)		2,590		0001
Purchased Call/S&P 500 INDEX/SPX815JS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/04/2025	1	5,312,000	5204.34	280,474			2,337		401,854			(69,348)		2,780		0001
Purchased Call/S&P 500 INDEX/SPX815M$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/05/2025	1	2,027,000	5127.79	94,256			8,828		139,958			(23,114)		3,138		0001
Purchased Call/S&P 500 INDEX/SPX815LS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/24/2025	1	2,905,000	5071.63	156,580			9,921		246,374			(38,609)		3,725		0001
Purchased Call/S&P 500 INDEX/SPX815N$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/08/2025	1	2,272,199	.5188	99,689			10,274		135,557			(24,716)		3,666		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815JSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	1,858,000	5199.06	94,201			2,609		133,245			(23,228)		1,613		0001
Purchased Call/S&P 500 INDEX/SPX8150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	4,524,507	.5361	205,759			39,788		229,833			(50,874)		9,978		0001
Purchased Call/S&P 500 INDEX/SPX815NSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/16/2025	1	2,262,000	5297.1	109,933			13,704		133,413			(27,107)		4,015		0001
Purchased Call/S&P 500 INDEX/SPX815NSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	4,656,173	.5214	194,674			20,549		265,308			(48,134)		7,610		0001
Purchased Call/S&P 500 INDEX/SPX815LSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	1	2,936,474	.5072	128,405			8,204		204,693			(31,748)		3,765		0001
Purchased Call/S&P 500 INDEX/SPX815KSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/17/2025	1	1,405,248	.4967	86,260			3,866		135,948			(21,625)		1,516		0001
Purchased Call/S&P 500 INDEX/SPX815MSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	2,021,000	5187.67	107,315			10,938		149,298			(26,461)		3,260		0001
Purchased Call/S&P 500 INDEX/SPX815NS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/06/2025	1	1,859,886	.5181	108,964			10,564		150,230			(27,016)		2,921		0001
Purchased Call/S&P 500 INDEX/SPX815LSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	1,708,000	5099.96	94,623			6,308		145,453			(23,396)		2,235		0001
Purchased Call/S&P 500 INDEX/SPX815KS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/11/2025	1	1,672,315	.5146	62,611			1,754		107,785			(15,696)		1,452		0001
Purchased Call/S&P 500 INDEX/SPX815MSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/02/2025	1	2,251,000	5127.79	104,672			9,013		156,325			(25,880)		3,333		0001
Purchased Call/S&P 500 INDEX/SPX8150SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	2,801,319	.5235	163,296			26,762		208,139			(40,375)		5,679		0001
Purchased Call/S&P 500 INDEX/SPX815NSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	2,685,924	.5308	157,326			19,229		176,703			(38,899)		4,715		0001
Purchased Call/S&P 500 INDEX/SPX815JSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	2,817,660	.5208	102,254			2,260		160,045			(25,283)		2,212		0001
Purchased Call/S&P 500 INDEX/SPX815NSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	2,072,973	.5222	121,526			14,100		156,973			(30,048)		3,558		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	1,348,505	.5202	65,224			1,817		101,457			(16,261)		1,170		0001
Purchased Call/S&P 500 INDEX/SPX815JSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2024	04/11/2025	1	4,072,000	5123.41	206,450			5,735		321,136			(51,045)		3,534		0001
Purchased Call/S&P 500 INDEX/SPX815NSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	7,732,989	.5221	329,597			38,240		442,308			(81,494)		13,271		0001
Purchased Call/S&P 500 INDEX/SPX815NSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	2,991,911	.5221	178,323			20,689		229,451			(44,091)		5,135		0001
Purchased Call/S&P 500 INDEX/SPX815KS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	1,700,972	.5123	92,077			2,565		147,382			(22,955)		1,476		0001
Purchased Call/S&P 500 INDEX/SPX815MSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	2,453,993	.5018	150,886			12,574		236,197			(37,307)		3,576		0001
Purchased Call/S&P 500 INDEX/SPX815LSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,370,000	5099.96	199,272			13,285		306,879			(49,271)		5,718		0001
Purchased Call/S&P 500 INDEX/SPX815NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	2,469,096	.5187	109,185			10,858		154,180			(26,996)		3,931		0001
Purchased Call/S&P 500 INDEX/SPX815KSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2024	04/17/2025	1	1,703,000	5011.12	95,027			4,223		158,442			(23,496)		1,838		0001
Purchased Call/S&P 500 INDEX/SPX8150SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	3,279,000	5464.62	158,704			35,267		151,019			(39,240)		7,723		0001
Purchased Call/S&P 500 INDEX/SPX815KS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/17/2025	1	1,832,000	5022.21	100,760			4,441		166,050			(24,845)		1,977		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815KSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	1,964,317	5011	113,729			6,598		177,899			(28,120)		2,411		0001
Purchased Call/S&P 500 INDEX/SPX815PS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	1,464,641	5467	82,298			19,324		74,957			(20,348)		3,555		0001
Purchased Call/S&P 500 INDEX/SPX8150SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	4,725,000	5464.62	216,405			48,090		208,559			(53,507)		11,129		0001
Purchased Call/S&P 500 INDEX/SPX815LS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/23/2025	1	1,384,260	5071	60,800			3,726		97,216			(15,074)		1,737		0001
Purchased Call/S&P 500 INDEX/SPX815KS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/17/2025	1	2,527,000	5022.21	128,119			5,647		210,090			(31,591)		2,727		0001
Purchased Call/S&P 500 INDEX/SPX815MSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	1,305,447	5018	73,828			6,152		114,962			(18,254)		1,902		0001
Purchased Call/S&P 500 INDEX/SPX815NS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2024	05/08/2025	1	2,670,890	5187	155,330			15,964		208,764			(38,406)		4,309		0001
Purchased Call/S&P 500 INDEX/SPX815NSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,616,885	5213	153,180			16,169		200,595			(37,874)		4,277		0001
Purchased Call/S&P 500 INDEX/SPX815MSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	5,123,000	5187.67	245,392			25,012		344,564			(60,508)		8,265		0001
Purchased Call/S&P 500 INDEX/SPX815NS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	1,335,178	5186	72,788			7,239		101,411			(17,997)		2,126		0001
Purchased Call/S&P 500 INDEX/SPX8150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025	1	3,730,000	5375.32	208,507			40,782		218,967			(51,413)		8,283		0001
Purchased Call/S&P 500 INDEX/SPX815MSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	3,387,229	5187	138,736			13,797		195,837			(34,303)		5,392		0001
Purchased Call/S&P 500 INDEX/SPX815KS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2024	04/15/2025	1	2,561,281	5062	147,722			5,713		236,392			(36,525)		2,596		0001
Purchased Call/S&P 500 INDEX/SPX815KSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	1,384,014	5011	74,734			3,340		122,839			(18,683)		1,493		0001
Purchased Call/S&P 500 INDEX/SPX815KSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/24/2025	1	3,341,000	5071.63	165,380			10,479		259,510			(40,779)		4,284		0001
Purchased Call/S&P 500 INDEX/SPX815JSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/07/2025	1	1,774,000	5204.34	80,362			1,328		118,605			(19,707)		1,228		0001
Purchased Call/S&P 500 INDEX/SPX815LS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/22/2025	1	1,829,018	5011	96,069			5,588		149,939			(23,819)		2,245		0001
Purchased Call/S&P 500 INDEX/SPX815MS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025	1	1,842,000	5064.2	92,284			7,925		144,117			(22,755)		2,727		0001
Purchased Call/S&P 500 INDEX/SPX815NS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	2,962,177	5188	171,037			17,009		235,577			(42,289)		4,716		0001
Purchased Call/S&P 500 INDEX/SPX815LSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/28/2025	1	2,830,000	5099.96	130,746			9,725		199,041			(32,063)		3,919		0001
Purchased Call/S&P 500 INDEX/SPX8150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	5,443,000	5307.01	252,555			35,483		300,894			(62,274)		10,272		0001
Purchased Call/S&P 500 INDEX/SPX8150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	2,466,000	5307.01	119,601			16,803		141,679			(29,491)		4,654		0001
Purchased Call/S&P 500 INDEX/SPX815LS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/25/2025	1	3,272,000	5048.42	168,181			11,181		268,211			(41,469)		4,282		0001
Purchased Call/S&P 500 INDEX/SPX815MS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	3,885,555	5181	227,093			21,956		312,504			(56,149)		6,101		0001
Purchased Call/S&P 500 INDEX/SPX815LSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	2,391,881	5100	142,754			9,543		214,888			(35,590)		3,130		0001
Purchased Call/S&P 500 INDEX/SPX815MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	2,245,184	5181	123,272			11,919		171,575			(30,479)		3,526		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815NS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2024	05/08/2025	1	5,633,810	5188	240,430			24,711		331,258			(59,447)		9,089		0001
Purchased Call/S&P 500 INDEX/SPX815LS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,654,643	5048	193,878			12,925		289,866			(47,937)		6,091		0001
Purchased Call/S&P 500 INDEX/SPX815KSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	2,031,000	4967.23	104,597			4,662		177,658			(25,933)		2,192		0001
Purchased Call/S&P 500 INDEX/SPX815MS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	3,637,597	5116	205,891			15,925		318,638			(50,907)		5,127		0001
Purchased Call/S&P 500 INDEX/SPX815LS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	1,843,646	5048	107,677			7,178		163,382			(26,623)		2,413		0001
Purchased Call/S&P 500 INDEX/SPX815LS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/23/2025	1	1,612,435	5071	91,660			5,617		147,605			(22,726)		2,024		0001
Purchased Call/S&P 500 INDEX/SPX815MS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	3,100,399	5116	134,168			10,378		207,985			(33,174)		4,370		0001
Purchased Call/S&P 500 INDEX/SPX815PS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	3,830,000	5477.9	210,650			49,906		189,548			(51,941)		9,349		0001
Purchased Call/S&P 500 INDEX/SPX815MSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/02/2025	1	4,410,000	5127.79	230,202			19,823		345,071			(56,918)		6,529		0001
Purchased Call/S&P 500 INDEX/SPX8150SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	5,796,087	5473	265,248			58,944		253,336			(65,583)		13,652		0001
Purchased Call/S&P 500 INDEX/SPX815KS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	1,892,515	4967	115,024			5,141		187,219			(28,756)		2,042		0001
Purchased Call/S&P 500 INDEX/SPX8150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	2,990,000	5277.51	156,676			25,677		188,969			(38,739)		6,061		0001
Purchased Call/S&P 500 INDEX/SPXL138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/15/2024	05/13/2025	1	2,459,657	5221	152,415			17,732		186,219			(37,789)		4,221		0001
Purchased Call/S&P 500 INDEX/SPXH00LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	1,278,847	5310	68,143			9,681		82,917			(16,849)		2,413		0001
Purchased Call/S&P 500 INDEX/SPXH00NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2025	1	972,229	5269	46,817			7,564		61,342			(11,607)		1,954		0001
Purchased Call/S&P 500 INDEX/SPX815MSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	6,056,285	5181	255,380			24,691		361,080			(63,143)		9,510		0001
Purchased Call/S&P 500 INDEX/SPX815NSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	3,015,000	5222.68	149,243			15,753		200,523			(36,901)		4,928		0001
Purchased Call/S&P 500 INDEX/SPX8150SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2024	05/23/2025	1	10,540,000	5304.72	493,272			71,449		585,700			(121,963)		20,082		0001
Purchased Call/S&P 500 INDEX/SPX815KSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2024	04/17/2025	1	1,740,978	5039	90,160			4,007		151,511			(22,292)		1,879		0001
Purchased Call/S&P 500 INDEX/SPX815MSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/07/2025	1	3,098,000	5187.7	168,531			16,714		233,919			(41,556)		4,932		0001
Purchased Call/S&P 500 INDEX/SPX815JSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2024	04/14/2025	1	2,356,000	5123.41	110,025			3,940		168,984			(26,982)		2,307		0001
Purchased Call/S&P 500 INDEX/SPX815LSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/30/2025	1	1,892,000	5035.69	97,060			7,754		153,878			(23,933)		2,712		0001
Purchased Call/S&P 500 INDEX/SPX815LSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	1	2,003,294	5072	115,399			7,373		185,301			(28,533)		2,568		0001
Purchased Call/S&P 500 INDEX/SPX8150SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	11,515,550	5473	498,080			110,684		481,549			(123,152)		27,124		0001
Purchased Call/S&P 500 INDEX/SPX815JS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2024	04/03/2025	1	1,393,152	5210	73,680			409		105,181			(18,217)		632		0001
Purchased Call/S&P 500 INDEX/SPX8150SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	2,004,000	5477.9	72,946			17,282		71,602			(17,987)		4,892		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815NSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/16/2025	1	1,585,000	5297.1	84,798			10,570		100,715			(20,909)		2,813		0001
Purchased Call/S&P 500 INDEX/SPX815NSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,992,000	5222.68	157,678			16,644		209,820			(38,986)		4,890		0001
Purchased Call/S&P 500 INDEX/SPX815NSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	1,837,481	5220	75,289			7,969		102,716			(18,770)		3,003		0001
Purchased Call/S&P 500 INDEX/SPX815MSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	6,180,000	5187.67	279,954			28,535		394,427			(69,030)		9,970		0001
Purchased Call/S&P 500 INDEX/SPX815MSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	6,766,046	5181	301,098			29,112		425,677			(74,447)		10,625		0001
Purchased Call/S&P 500 INDEX/SPX8150SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	2,803,693	5361	166,335			32,164		175,427			(41,127)		6,183		0001
Purchased Call/S&P 500 INDEX/SPX815JSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/04/2025	1	1,569,899	5147	89,383			745		133,193			(22,100)		822		0001
Purchased Call/S&P 500 INDEX/SPX815LSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	3,008,000	5099.96	107,085			7,139		162,575			(26,477)		3,936		0001
Purchased Call/S&P 500 INDEX/SPX8150S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2024	05/23/2025	1	3,539,000	5267.84	193,583			27,962		236,442			(47,733)		6,743		0001
Purchased Call/S&P 500 INDEX/SPX815NSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	1,665,371	5308	92,440			11,298		106,045			(22,856)		2,924		0001
Purchased Call/S&P 500 INDEX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2024	05/23/2025	1	2,002,000	5267.84	93,493			13,505		116,368			(23,053)		3,814		0001
Purchased Call/S&P 500 INDEX/SPX8151SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	04/01/2025	1	11,618,000	5243.77	282,317					463,189			(69,613)		3,040		0001
Purchased Call/S&P 500 INDEX/SPX815NS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	4,322,000	5222.68	196,651			20,758		266,309			(48,623)		7,064		0001
Purchased Call/S&P 500 INDEX/SPXC17VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	2,880,415	5036	133,430			10,689		203,474			(32,991)		4,129		0001
Purchased Call/S&P 500 INDEX/SPX815NSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	1,260,393	5217	69,208			7,326		92,125			(17,254)		2,060		0001
Purchased Call/S&P 500 INDEX/SPX815PS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	2,338,000	5477.9	118,537			28,083		109,351			(29,228)		5,707		0001
Purchased Call/S&P 500 INDEX/SPX815MS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	5,460,008	5018	235,889			19,657		359,850			(58,324)		7,956		0001
Purchased Call/S&P 500 INDEX/SPX8150SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	1,699,370	5361	95,588			18,484		102,514			(23,634)		3,747		0001
Purchased Call/S&P 500 INDEX/SPX815MSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/02/2025	1	2,149,608	5058	129,680			11,167		191,507			(32,064)		3,182		0001
Purchased Call/S&P 500 INDEX/SPX8150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	3,207,000	5277.51	174,461			28,592		209,352			(43,136)		6,501		0001
Purchased Call/S&P 500 INDEX/SPX921YSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	7,883,000	5487.03	103,267			22,251		107,266			(25,463)		18,337		0001
Purchased Call/S&P 500 INDEX/SPXH00MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	2,106,633	5306	113,367			17,851		136,621			(28,030)		4,199		0001
Purchased Call/S&P 500 INDEX/SPX815NS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	3,450,000	5222.68	120,750			12,746		164,606			(29,856)		5,639		0001
Purchased Call/S&P 500 INDEX/SPX8150SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	2,997,000	5277.51	168,731			27,653		201,422			(41,719)		6,076		0001
Purchased Call/S&P 500 INDEX/SPX8150SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	3,424,000	5477.9	153,053			36,260		145,785			(37,739)		8,358		0001
Purchased Call/S&P 500 INDEX/SPX815KS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/15/2025	1	2,303,128	5062	100,746			3,907		166,332			(24,978)		2,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2024	04/16/2025	1	1,997,000	5051.41	112,032			4,629		180,323			(27,624)		2,091		0001
Purchased Call/S&P 500 INDEX/SPX815OSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	4,084,000	5477.9	191,540			45,379		180,688			(47,229)		9,969		0001
Purchased Call/S&P 500 INDEX/SPX815MSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2024	05/02/2025	1	3,471,514	5128	211,095			18,228		300,459			(52,628)		5,139		0001
Purchased Call/S&P 500 INDEX/SPX815LSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	1,233,098	5100	68,679			4,591		104,072			(17,122)		1,614		0001
Purchased Call/S&P 500 INDEX/SPX815XSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/24/2025	1	6,899,000	5071.63	315,284			19,977		494,445			(77,741)		8,845		0001
Purchased Call/S&P 500 INDEX/SPX815LSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/28/2025	1	2,363,000	5099.96	86,013			6,398		129,385			(21,093)		3,272		0001
Purchased Call/S&P 500 INDEX/SPX815LSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	2,170,821	5048	136,362			9,116		205,345			(33,996)		2,841		0001
Purchased Call/S&P 500 INDEX/SPX815LSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	3,104,778	5048	194,703			12,980		295,042			(48,141)		4,063		0001
Purchased Call/S&P 500 INDEX/SPX815XSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	3,342,417	5011	182,064			8,114		314,292			(45,140)		3,607		0001
Purchased Call/S&P 500 INDEX/SPX815MS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	04/30/2025	1	764,481	5036	39,713			3,208		62,123			(9,846)		1,096		0001
Purchased Call/S&P 500 INDEX/SPXC17XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/05/2025	1	2,496,009	5354	145,126			26,203		158,463			(35,883)		5,307		0001
Purchased Call/S&P 500 INDEX/SPX815JSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	1,879,045	5207	93,493			2,066		137,344			(23,116)		1,475		0001
Purchased Call/S&P 500 INDEX/SPX815MS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	2,061,817	5116	110,269			8,529		171,461			(27,264)		2,906		0001
Purchased Call/S&P 500 INDEX/SPX815LSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	1,805,386	5100	81,753			5,465		123,849			(20,382)		2,362		0001
Purchased Call/S&P 500 INDEX/SPX815XSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	4,173,830	5011	195,497			11,341		301,967			(48,337)		5,123		0001
Purchased Call/S&P 500 INDEX/SPX815OSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	7,314,000	5277.51	346,684			56,818		423,078			(85,718)		14,827		0001
Purchased Call/S&P 500 INDEX/SPX815MSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2024	05/02/2025	1	1,269,908	5128	72,651			6,274		104,068			(18,112)		1,880		0001
Purchased Call/S&P 500 INDEX/SPX815OSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2024	06/13/2025	1	4,578,619	5431	190,628			38,655		197,014			(47,133)		10,308		0001
Purchased Call/S&P 500 INDEX/SPX815LSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/30/2025	1	3,481,000	5035.69	189,018			15,101		300,930			(46,607)		4,990		0001
Purchased Call/S&P 500 INDEX/SPX815JSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/10/2025	1	2,523,553	5161	149,766			3,744		206,949			(37,030)		2,089		0001
Purchased Call/S&P 500 INDEX/SPX815OSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	6,974,388	5361	300,596			58,126		337,723			(74,323)		15,380		0001
Purchased Call/S&P 500 INDEX/SPX815NST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	3,126,500	5308	130,575			15,959		158,901			(32,285)		5,489		0001
Purchased Call/S&P 500 INDEX/SPX815MS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025	1	2,711,000	5064.2	145,581			12,501		228,154			(35,897)		4,014		0001
Purchased Call/S&P 500 INDEX/SPX815NSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	2,209,194	5223	128,854			13,639		168,372			(32,124)		3,611		0001
Purchased Call/S&P 500 INDEX/SPX815OSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/21/2024	05/20/2025	1	6,926,497	5308	314,910			42,626		375,276			(77,862)		12,818		0001
Purchased Call/S&P 500 INDEX/SPX815NSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,664,395	5214	121,792			12,856		165,079			(30,113)		4,355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815KSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	2,912,000	4967.23	163,072			7,268		279,326			(40,431)		3,142		0001
Purchased Call/S&P 500 INDEX/SPX815JSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	3,411,301	5208	143,072			3,162		220,499			(35,375)		2,678		0001
Purchased Call/S&P 500 INDEX/SPX8150ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/23/2025	1	3,354,000	5464.62	137,849			31,519		135,775			(33,805)		8,045		0001
Purchased Call/S&P 500 INDEX/SPX8150SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	4,750,000	5464.62	222,775			49,506		213,570			(55,082)		11,188		0001
Purchased Call/S&P 500 INDEX/SPX815MS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	10,692,795	5116	437,165			33,814		679,097			(108,090)		15,070		0001
Purchased Call/S&P 500 INDEX/SPX815MSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/02/2025	1	1,615,310	5112	97,973			8,507		138,097			(24,561)		2,391		0001
Purchased Call/S&P 500 INDEX/SPX815NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	1,754,127	5222	98,211			11,395		128,188			(24,283)		3,010		0001
Purchased Call/S&P 500 INDEX/SPX815JSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	1,763,000	5199.06	81,098			2,246		117,440			(19,997)		1,530		0001
Purchased Call/S&P 500 INDEX/SPX815JST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	2,022,000	5199.06	110,199			3,053		151,800			(27,172)		1,755		0001
Purchased Call/S&P 500 INDEX/SPX815LS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	2,591,051	5071	151,276			9,194		239,574			(37,404)		3,252		0001
Purchased Call/S&P 500 INDEX/SPX8150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	2,328,000	5307.01	122,918			17,270		143,158			(30,309)		4,393		0001
Purchased Call/S&P 500 INDEX/SPX921Z$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,780,000	5447.87	61,438			14,217		66,054			(15,149)		6,708		0001
Purchased Call/S&P 500 INDEX/SPX921XSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	4,364,000	5433.74	234,347			47,389		232,519			(57,784)		9,825		0001
Purchased Call/S&P 500 INDEX/SPX815KS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/17/2025	1	3,144,000	5022.21	145,253			6,402		237,076			(35,816)		3,393		0001
Purchased Call/S&P 500 INDEX/SPX815JS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2024	04/03/2025	1	2,297,720	5210	127,797			710		174,988			(31,598)		1,042		0001
Purchased Call/S&P 500 INDEX/SPX815LST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	4,732,763	5100	199,993			13,370		303,078			(49,860)		6,193		0001
Purchased Call/S&P 500 INDEX/SPX8150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	841,272	5307.01	48,878			6,867		55,342			(12,052)		1,588		0001
Purchased Call/S&P 500 INDEX/SPX921YSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	1,866,635	5473	104,850			23,300		95,523			(25,924)		4,397		0001
Purchased Call/S&P 500 INDEX/SPXC17VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2025	1	2,558,131	5036	157,927			12,652		244,416			(39,048)		3,667		0001
Purchased Call/S&P 500 INDEX/SPX815NSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	2,393,976	5308	107,365			13,122		129,644			(26,546)		4,203		0001
Purchased Call/S&P 500 INDEX/SPX815NSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,054,000	5222.68	115,846			12,228		151,947			(28,643)		3,357		0001
Purchased Call/S&P 500 INDEX/SPXC17WSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/16/2025	1	3,924,245	5303	232,094			29,093		266,289			(57,863)		6,966		0001
Purchased Call/S&P 500 INDEX/SPX815LS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	1,388,405	5071	75,511			4,589		119,860			(18,670)		1,743		0001
Purchased Call/S&P 500 INDEX/SPX815NSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	7,800,801	5221	351,210			40,748		470,609			(86,838)		13,387		0001
Purchased Call/S&P 500 INDEX/SPX815KSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	3,417,479	5031	180,088			8,026		312,697			(44,650)		3,688		0001
Purchased Call/S&P 500 INDEX/SPX815NSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/17/2024	05/16/2025	1	4,334,000	5303.27	198,931			24,866		241,472			(49,186)		7,693		0001
Purchased Call/S&P 500 INDEX/SPX921YSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	1,313,280	5427	77,774			15,771		74,783			(19,230)		2,957		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815PS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	2,236,484	.5468	102,606			24,093		98,995			(25,370)		5,428		0001
Purchased Call/S&P 500 INDEX/SPX815LS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	2,585,981	.5071	109,094			6,630		171,199			(26,974)		3,246		0001
Purchased Call/S&P 500 INDEX/SPX815JSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	1	3,201,000	5160.64	173,494			4,302		254,432			(42,779)		2,649		0001
Purchased Call/S&P 500 INDEX/SPX815JSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	1	2,080,000	5160.64	103,792			2,573		155,425			(25,593)		1,721		0001
Purchased Call/S&P 500 INDEX/SPXC17YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/14/2024	06/13/2025	1	3,224,000	5431.6	117,031			23,731		124,959			(28,936)		7,258		0001
Purchased Call/S&P 500 INDEX/SPX815LSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/24/2025	1	2,003,294	.5072	98,955			6,340		150,498			(24,534)		2,568		0001
Purchased Call/S&P 500 INDEX/SPX815NS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2024	05/09/2025	1	2,069,000	5214.08	108,623			11,434		146,740			(26,784)		3,382		0001
Purchased Call/S&P 500 INDEX/SPX815KSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	4,233,000	4967.23	226,466			10,093		386,866			(56,148)		4,568		0001
Purchased Call/S&P 500 INDEX/SPX921YSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	2,012,000	5473.17	59,756			13,242		61,251			(14,734)		4,739		0001
Purchased Call/S&P 500 INDEX/SPX815LS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	1	3,053,121	.5072	118,588			7,576		187,379			(29,321)		3,914		0001
Purchased Call/S&P 500 INDEX/SPX815NSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/12/2025	1	3,986,000	5222.68	145,489			16,433		197,302			(35,679)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX815NSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	1,271,535	.5209	70,220			7,412		93,368			(17,362)		2,078		0001
Purchased Call/S&P 500 INDEX/SPX815JSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2024	04/11/2025	1	4,410,000	5123.41	239,022			6,640		367,855			(59,099)		3,828		0001
Purchased Call/S&P 500 INDEX/SPX815KSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	2,600,501	.5011	162,608			9,433		254,990			(40,205)		3,192		0001
Purchased Call/S&P 500 INDEX/SPXC17USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025	1	2,583,899	.5147	105,726			881		163,804			(26,141)		1,352		0001
Purchased Call/S&P 500 INDEX/SPXC17YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2025	1	4,844,000	5346.99	226,699			43,092		260,893			(55,594)		10,607		0001
Purchased Call/S&P 500 INDEX/SPX815JSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/04/2025	1	1,727,841	.5204	98,119			820		133,369			(24,462)		904		0001
Purchased Call/S&P 500 INDEX/SPX815MSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	2,062,558	.5018	95,747			7,979		146,712			(23,674)		3,005		0001
Purchased Call/S&P 500 INDEX/SPX815JSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/04/2025	1	2,092,145	.5204	98,189			821		148,050			(24,479)		1,095		0001
Purchased Call/S&P 500 INDEX/SPX815NSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/17/2024	05/16/2025	1	3,683,000	5303.27	182,309			22,789		218,150			(45,076)		6,537		0001
Purchased Call/S&P 500 INDEX/SPX8150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025	1	3,282,000	5375.32	176,572			34,536		187,487			(43,538)		7,288		0001
Purchased Call/S&P 500 INDEX/SPX815MSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/07/2025	1	3,103,000	5187.7	160,735			15,941		224,265			(39,633)		4,940		0001
Purchased Call/S&P 500 INDEX/SPX921ZS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,948,000	5447.87	78,122			18,078		83,268			(19,263)		7,113		0001
Purchased Call/S&P 500 INDEX/SPX815PS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	1,574,457	.5467	94,429			22,173		82,875			(23,348)		3,821		0001
Purchased Call/S&P 500 INDEX/SPX815NS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	3,415,000	5222.68	127,721			13,482		174,340			(31,579)		5,581		0001
Purchased Call/S&P 500 INDEX/SPXC17WSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	3,522,000	5307.01	46,490			6,532		57,447			(11,463)		6,647		0001
Purchased Call/S&P 500 INDEX/SPX815KSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/16/2025	1	2,293,340	.5051	99,762			4,134		163,238			(24,666)		2,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815LSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	3,469,000	5099.96	183,510			12,234		282,763			(45,373)		4,539		0001
Purchased Call/S&P 500 INDEX/SPX815QSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025	1	1,984,000	5375.32	102,970			20,140		110,146			(25,390)		4,406		0001
Purchased Call/S&P 500 INDEX/SPXC17VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	6,271,595	5062	282,616			10,930		455,811			(69,878)		6,357		0001
Purchased Call/S&P 500 INDEX/SPX815PSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	2,082,000	5477.9	100,144			23,726		93,744			(24,693)		5,082		0001
Purchased Call/S&P 500 INDEX/SPX815KS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/15/2025	1	1,329,576	5062	71,341			2,767		118,477			(17,688)		1,348		0001
Purchased Call/S&P 500 INDEX/SPX815NSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/17/2024	05/16/2025	1	4,627,000	5303.27	247,545			30,943		291,053			(61,206)		8,213		0001
Purchased Call/S&P 500 INDEX/SPXC17VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	1,646,225	5062	88,682			3,430		143,324			(21,927)		1,669		0001
Purchased Call/S&P 500 INDEX/SPXH00USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	6,173,712	5483	263,732			63,735		257,666			(65,208)		15,157		0001
Purchased Call/S&P 500 INDEX/SPXC17XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/21/2025	1	1,926,746	5315	107,528			14,852		123,431			(26,587)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXC17Y86	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	1,414,004	5353	80,031			14,672		88,025			(19,788)		3,029		0001
Purchased Call/S&P 500 INDEX/SPX815KSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2024	04/14/2025	1	1,449,925	5123	67,300			2,451		116,523			(16,778)		1,420		0001
Purchased Call/S&P 500 INDEX/SPX815MS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025	1	5,292,000	5064.2	241,315			20,722		374,702			(59,502)		7,835		0001
Purchased Call/S&P 500 INDEX/SPXH00JSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2024	05/14/2025	1	2,216,000	5246.68	112,351			13,309		147,431			(27,703)		3,847		0001
Purchased Call/S&P 500 INDEX/SPX8150SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	06/02/2025	1	5,079,000	5277.51	238,713			40,772		290,887			(58,540)		10,550		0001
Purchased Call/S&P 500 INDEX/SPXB05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/10/2024	06/09/2025	1	1,831,485	5348	103,320			19,694		113,246			(25,546)		4,010		0001
Purchased Call/S&P 500 INDEX/SPX815JS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/04/2025	1	1,834,000	5204.34	87,665			731		131,943			(21,675)		960		0001
Purchased Call/S&P 500 INDEX/SPX815MS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	04/29/2025	1	1,363,349	5113	66,702			5,217		106,815			(16,583)		1,921		0001
Purchased Call/S&P 500 INDEX/SPX921ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,404,000	5447.87	31,252			7,232		33,900			(7,706)		5,801		0001
Purchased Call/S&P 500 INDEX/SPXC17XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	12,091,000	5304.72	158,392			22,943		192,779			(39,163)		23,037		0001
Purchased Call/S&P 500 INDEX/SPX815KSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	4,013,522	.4967	186,454			8,333		296,076			(46,614)		4,331		0001
Purchased Call/S&P 500 INDEX/SPXC17WS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/15/2025	1	1,969,324	5308	112,765			13,821		132,595			(27,958)		3,457		0001
Purchased Call/S&P 500 INDEX/SPXC17WST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	1,926,061	5297	108,660			13,583		130,312			(26,867)		3,419		0001
Purchased Call/S&P 500 INDEX/SPXH00NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	1	1,070,851	5306	56,727			9,007		70,623			(14,064)		2,134		0001
Purchased Call/S&P 500 INDEX/SPXC17VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	3,357,000	4967.23	127,902			5,700		210,984			(31,711)		3,622		0001
Purchased Call/S&P 500 INDEX/SPXC17VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	3,296,234	5346.99	139,101			25,502		161,611			(34,393)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXH00MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	9,667,605	5306	433,527			68,262		533,826			(107,191)		19,269		0001
Purchased Call/S&P 500 INDEX/SPXH00MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	1,557,105	5305	87,496			12,745		104,060			(21,935)		2,967		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	3,209,000	5123.41	48,456			1,346		73,980			(11,981)		2,785		0001
Purchased Call/S&P 500 INDEX/SPX815LSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/25/2025	1	2,034,884	5100	85,821			5,753		133,840			(21,455)		2,663		0001
Purchased Call/S&P 500 INDEX/SPX815XST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/23/2025	1	3,860,000	5070.55	202,650			12,282		321,128			(49,968)		4,845		0001
Purchased Call/S&P 500 INDEX/SPXC17V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	3,818,473	5011	144,269			6,430		241,463			(35,769)		4,120		0001
Purchased Call/S&P 500 INDEX/SPX815XSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	1,401,604	5024	59,480			2,651		100,995			(14,747)		1,512		0001
Purchased Call/S&P 500 INDEX/SPX815XSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	2,250,000	4967.23	111,150			4,954		187,726			(27,558)		2,428		0001
Purchased Call/S&P 500 INDEX/SPXH00MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	1,735,075	5306	63,415			9,985		73,394			(15,680)		3,458		0001
Purchased Call/S&P 500 INDEX/SPX815LSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	2,612,000	5099.96	98,211			6,547		149,458			(24,283)		3,418		0001
Purchased Call/S&P 500 INDEX/SPXC17VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/30/2025	1	1,950,000	5035.69	68,640			5,484		106,179			(16,925)		2,795		0001
Purchased Call/S&P 500 INDEX/SPXC17WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/19/2025	1	1,884,000	5303.27	51,622			6,826		64,717			(12,659)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXC17VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/16/2025	1	2,040,000	5051.41	105,672			4,367		170,750			(26,056)		2,136		0001
Purchased Call/S&P 500 INDEX/SPX815JSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	2,863,986	5123	120,453			3,355		196,708			(30,030)		2,486		0001
Purchased Call/S&P 500 INDEX/SPXC17V$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	2,131,026	5062	120,827			4,673		194,987			(29,875)		2,160		0001
Purchased Call/S&P 500 INDEX/SPXC17V$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/17/2025	1	2,138,000	5022.21	61,147			2,695		96,749			(15,077)		2,307		0001
Purchased Call/S&P 500 INDEX/SPXC17V$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2024	06/20/2025	1	1,861,133	5474	79,900			17,855		78,457			(19,975)		4,384		0001
Purchased Call/S&P 500 INDEX/SPXC17USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	2,819,000	5123.41	64,837			1,801		100,235			(16,031)		2,447		0001
Purchased Call/S&P 500 INDEX/SPXH00GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/24/2025	1	3,701,000	5071.63	138,047			8,747		215,593			(34,039)		4,745		0001
Purchased Call/S&P 500 INDEX/SPXH00MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	1	2,138,000	5306.04	74,830			11,750		85,251			(18,451)		4,261		0001
Purchased Call/S&P 500 INDEX/SPXC17VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	1,836,000	4967.23	49,756			2,741		79,569			(12,202)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXC17XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/27/2025	1	2,178,000	5304.72	60,113			9,274		73,538			(14,702)		4,303		0001
Purchased Call/S&P 500 INDEX/SPXH00USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	4,846,857	5483	223,590			54,034		215,026			(55,283)		11,899		0001
Purchased Call/S&P 500 INDEX/SPXH00GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	4,121,735	5278	184,699			30,354		233,925			(46,047)		8,356		0001
Purchased Call/S&P 500 INDEX/SPX815XSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/16/2025	1	3,091,463	5051	166,911			6,916		275,859			(41,269)		3,236		0001
Purchased Call/S&P 500 INDEX/SPXH00USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	2,543,000	5460.48	92,820			22,431		95,462			(22,950)		6,243		0001
Purchased Call/S&P 500 INDEX/SPXC17VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	2,866,000	4967.23	131,836			5,876		221,404			(32,687)		3,093		0001
Purchased Call/S&P 500 INDEX/SPX815JSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/07/2025	1	2,347,000	5204.34	118,758			1,963		169,363			(29,123)		1,625		0001
Purchased Call/S&P 500 INDEX/SPX921XSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	2,285,000	5433.74	103,511			20,931		107,187			(25,523)		5,144		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	1,238,101	5123	63,331			1,764		102,354			(15,789)		1,075		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/13/2025	1	1,814,235	5432	112,227			22,948		101,444			(28,057)		4,084		0001
Purchased Call/S&P 500 INDEX/SPXH00SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	4,187,603	5467	179,466			39,992		179,330			(44,742)		9,864		0001
Purchased Call/S&P 500 INDEX/SPXC17XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/20/2025	1	2,499,684	5307	150,532			20,432		169,763			(37,322)		4,626		0001
Purchased Call/S&P 500 INDEX/SPXH00USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	1,754,518	5483	100,387			24,260		89,947			(24,821)		4,307		0001
Purchased Call/S&P 500 INDEX/SPXH00MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	5,035,664	5301	230,347			33,458		278,679			(57,587)		9,594		0001
Purchased Call/S&P 500 INDEX/SPXH00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	1	2,881,000	5267.84	140,305			20,266		175,810			(34,596)		5,489		0001
Purchased Call/S&P 500 INDEX/SPXC17VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/29/2025	1	1,447,876	5116	50,651			3,918		78,504			(12,524)		2,041		0001
Purchased Call/S&P 500 INDEX/SPXH00S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	1,596,821	5235	74,932			12,315		94,874			(18,681)		3,237		0001
Purchased Call/S&P 500 INDEX/SPXL13L$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	3,763,000	5460.48	63,595			15,369		67,249			(15,724)		9,238		0001
Purchased Call/S&P 500 INDEX/SPXC17VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	8,976,000	4967.23	218,117			9,721		347,883			(54,079)		9,686		0001
Purchased Call/S&P 500 INDEX/SPXH00HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	1,773,000	5018.39	89,359			7,385		143,773			(22,034)		2,584		0001
Purchased Call/S&P 500 INDEX/SPXH00HS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/30/2024	04/30/2025	1	2,151,000	5035.69	59,798			4,777		91,387			(14,745)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXH00LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	2,240,467	5309	98,056			13,930		122,908			(24,245)		4,228		0001
Purchased Call/S&P 500 INDEX/SPXH00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	05/21/2025	1	2,839,000	5321.41	151,603			20,882		175,210			(37,381)		5,306		0001
Purchased Call/S&P 500 INDEX/SPXC17XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	2,324,000	5304.72	61,586			8,921		75,379			(15,227)		4,428		0001
Purchased Call/S&P 500 INDEX/SPXC17XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2024	05/29/2025	1	2,021,000	5266.95	59,417			9,494		74,209			(14,651)		4,063		0001
Purchased Call/S&P 500 INDEX/SPXH00I5L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/09/2025	1	2,662,000	5214.08	92,904			9,779		128,205			(22,908)		4,351		0001
Purchased Call/S&P 500 INDEX/SPXH00TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	1	3,735,432	5469	161,919			38,020		161,864			(40,035)		9,066		0001
Purchased Call/S&P 500 INDEX/SPXC17VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	4,307,609	5062	183,722			7,105		295,698			(45,426)		4,366		0001
Purchased Call/S&P 500 INDEX/SPXL13L$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,929,000	5460.48	134,441			32,490		134,161			(33,241)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXC17VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	3,215,000	4967.23	99,987			4,456		162,380			(24,790)		3,469		0001
Purchased Call/S&P 500 INDEX/SPX9210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2025	1	7,175,000	5160.64	176,505			4,376		268,270			(43,522)		5,938		0001
Purchased Call/S&P 500 INDEX/SPXH00J5C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2024	05/13/2025	1	4,791,000	5221.42	155,228			17,960		211,723			(38,275)		8,222		0001
Purchased Call/S&P 500 INDEX/SPX815JS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	1,994,464	5207	104,934			2,319		149,943			(25,945)		1,566		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/12/2024	06/12/2025	1	2,526,000	5421.03	137,920			27,356		137,905			(34,008)		5,648		0001
Purchased Call/S&P 500 INDEX/SPXH00C$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	1	2,321,000	5147.21	69,166			575		111,936			(17,055)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXL132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	1	3,241,000	5051.41	65,144			2,692		101,364			(16,063)		3,393		0001
Purchased Call/S&P 500 INDEX/SPX921P$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	4,443,000	5211.49	203,489			1,121		308,775			(50,175)		2,014		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/22/2025	1	5,733,670	.5309	239,015			33,955		298,974			(59,097)		10,821		0001
Purchased Call/S&P 500 INDEX/SPXH00PSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2024	06/10/2025	1	1,595,000	5360.79	59,175			11,411		68,137			(14,591)		3,517		0001
Purchased Call/S&P 500 INDEX/SPXC17USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/10/2025	1	2,348,091	.5161	99,832			2,496		147,557			(24,684)		1,943		0001
Purchased Call/S&P 500 INDEX/SPXH00QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	5,413,041	.5291	256,814			45,404		303,011			(63,498)		11,421		0001
Purchased Call/S&P 500 INDEX/SPXH00T$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,646,000	5482.87	73,030			17,600		68,676			(18,007)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXC17VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	4,130,000	4967.23	106,141			4,731		169,855			(26,316)		4,457		0001
Purchased Call/S&P 500 INDEX/SPXL130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/08/2025	1	2,892,709	.5203	103,116			1,994		158,849			(25,496)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXK13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	1,807,000	5243.77	49,873					82,319			(12,298)		473		0001
Purchased Call/S&P 500 INDEX/SPXL132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	1	2,819,000	4967.23	35,519			1,957		54,954			(8,710)		3,381		0001
Purchased Call/S&P 500 INDEX/SPXH00S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	1	3,829,000	5464.62	177,283			40,536		175,131			(43,475)		9,184		0001
Purchased Call/S&P 500 INDEX/SPXC17VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/17/2025	1	9,003,463	.5473	415,198			88,560		398,626			(102,659)		20,810		0001
Purchased Call/S&P 500 INDEX/SPXL137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	6,394,000	5214.08	143,226			15,076		195,617			(35,316)		10,450		0001
Purchased Call/S&P 500 INDEX/SPXC17VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	4,274,000	5346.99	141,469			25,936		166,477			(34,979)		9,156		0001
Purchased Call/S&P 500 INDEX/SPXC17VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2024	06/11/2025	1	1,391,075	.5367	84,147			16,504		84,804			(20,806)		3,089		0001
Purchased Call/S&P 500 INDEX/SPXH001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/08/2025	1	2,004,000	5187.67	63,727			6,496		89,744			(15,714)		3,233		0001
Purchased Call/S&P 500 INDEX/SPXL130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	5,095,000	5209.91	124,318			2,740		188,427			(30,654)		4,000		0001
Purchased Call/S&P 500 INDEX/SPXL13L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,056,000	5460.48	32,690			8,105		34,758			(8,017)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXH00USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	1	2,238,000	5460.48	100,262			24,858		100,791			(24,588)		5,587		0001
Purchased Call/S&P 500 INDEX/SPXC17VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/16/2025	1	2,772,000	5051.41	149,411			6,174		241,491			(36,841)		2,902		0001
Purchased Call/S&P 500 INDEX/SPXH001SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/08/2025	1	2,387,000	5187.67	92,616			9,440		130,806			(22,837)		3,851		0001
Purchased Call/S&P 500 INDEX/SPXH00RSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/18/2025	1	2,525,000	5487.03	129,785			27,965		117,930			(32,002)		5,874		0001
Purchased Call/S&P 500 INDEX/SPXH00LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,326,000	5304.72	130,721			18,935		152,646			(32,321)		4,432		0001
Purchased Call/S&P 500 INDEX/SPXL130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	1	3,133,000	5160.64	38,223			948		57,335			(9,425)		2,593		0001
Purchased Call/S&P 500 INDEX/SPX815LSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	2,412,000	5099.96	94,792			6,319		144,573			(23,437)		3,156		0001
Purchased Call/S&P 500 INDEX/SPX815LSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,169,995	.5048	195,737			13,049		294,906			(48,397)		5,457		0001
Purchased Call/S&P 500 INDEX/SPXH00FSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	1	2,160,000	5022.21	70,416			3,104		112,912			(17,363)		2,331		0001
Purchased Call/S&P 500 INDEX/SPXH00LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	1	2,610,000	5267.84	114,840			16,588		144,539			(28,317)		4,973		0001
Purchased Call/S&P 500 INDEX/SPXL131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	2,324,000	5061.82	40,670			1,569		62,905			(10,028)		2,356		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921W$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	2,181,000	5304.72	48,418			7,013		59,494			(11,972)		4,155		0001
Purchased Call/S&P 500 INDEX/SPX921RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,164,000	5011.12	49,556			2,202		77,980			(12,253)		2,335		0001
Purchased Call/S&P 500 INDEX/SPX921S$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	664,496	5010.6	19,005			1,099		30,219			(4,686)		816		0001
Purchased Call/S&P 500 INDEX/SPXH00S$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2025	1	1,670,413	5487	86,248			18,791		79,644			(21,443)		3,886		0001
Purchased Call/S&P 500 INDEX/SPXH00U$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	1,750,922	5478	98,457			23,520		90,062			(24,344)		4,274		0001
Purchased Call/S&P 500 INDEX/SPXH00K$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	1	3,322,947	5307	187,521			25,383		218,078			(46,365)		6,149		0001
Purchased Call/S&P 500 INDEX/SPXH00C$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2024	04/02/2025	1	2,597,699	5206	144,625			400		201,676			(35,759)		961		0001
Purchased Call/S&P 500 INDEX/SPX921US$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	5,111,000	5222.68	117,553			12,408		160,448			(29,065)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXL13L$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	12,724,000	5460.48	166,684			40,282		177,461			(41,213)		31,238		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	3,851,000	5204.34	60,461			504		93,851			(14,949)		2,016		0001
Purchased Call/S&P 500 INDEX/SPXC17V$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/16/2025	1	2,035,718	5051	77,481			3,211		126,493			(19,157)		2,131		0001
Purchased Call/S&P 500 INDEX/SPXH00U$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	2,177,000	5460.48	126,484			30,567		117,889			(31,273)		5,345		0001
Purchased Call/S&P 500 INDEX/SPXH00E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	3,211,000	5160.64	150,596			3,734		227,883			(37,133)		2,657		0001
Purchased Call/S&P 500 INDEX/SPXH00D$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	2,244,000	5160.64	66,198			1,641		101,723			(16,323)		1,857		0001
Purchased Call/S&P 500 INDEX/SPX815L$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,221,000	5099.96	211,050			14,070		325,976			(52,183)		5,523		0001
Purchased Call/S&P 500 INDEX/SPX921S$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	3,180,000	5011.12	119,886			5,328		194,219			(29,642)		3,431		0001
Purchased Call/S&P 500 INDEX/SPXH00D$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2025	1	8,574,000	5354.03	399,548			71,544		454,451			(98,519)		18,230		0001
Purchased Call/S&P 500 INDEX/SPXH00D$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2025	1	3,540,000	5209.91	185,496			4,088		259,439			(45,739)		2,779		0001
Purchased Call/S&P 500 INDEX/SPXH00T$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/20/2025	1	1,743,594	5466	103,860			23,209		93,026			(25,965)		4,107		0001
Purchased Call/S&P 500 INDEX/SPXH00D$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2025	1	4,491,000	5354.03	219,610			39,324		248,425			(54,150)		9,549		0001
Purchased Call/S&P 500 INDEX/SPXL13L$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	3,022,000	5460.48	110,907			27,498		114,160			(27,198)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2024	06/06/2025	1	1,395,815	5348	63,838			11,769		72,549			(15,959)		2,990		0001
Purchased Call/S&P 500 INDEX/SPXH00S$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	3,286,000	5464.62	178,101			39,578		166,235			(44,036)		7,740		0001
Purchased Call/S&P 500 INDEX/SPXL133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	1	2,798,000	5048.42	48,685			3,237		74,140			(12,005)		3,661		0001
Purchased Call/S&P 500 INDEX/SPXL135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	3,559,000	5127.79	94,669			8,152		139,797			(23,407)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXH00S$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	3,018,459	5291	186,641			32,997		212,524			(46,147)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXL133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	6,445,000	5071.63	81,852			5,186		122,303			(20,183)		8,263		0001
Purchased Call/S&P 500 INDEX/SPXH00T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	2,293,553	5448	139,654			32,406		128,448			(34,530)		5,534		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00HS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/30/2025	1	2,466,000	5035.69	49,567			3,960		74,893			(12,222)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXL130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	2,596,000	5202.39	59,708			1,151		91,701			(14,723)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	4,289,000	5147.21	98,647			820		157,381			(24,324)		2,245		0001
Purchased Call/S&P 500 INDEX/SPXK13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	3,086,000	5205.81	92,271			254		150,281			(22,752)		1,142		0001
Purchased Call/S&P 500 INDEX/SPXH00D$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2025	1	3,875,781	5202	217,294			4,202		301,961			(53,727)		2,869		0001
Purchased Call/S&P 500 INDEX/SPX921PSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	3,293,088	5244	133,105					217,993			(32,910)		862		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/17/2025	1	17,284,460	5473	754,636			160,961		733,920			(186,586)		39,951		0001
Purchased Call/S&P 500 INDEX/SPXH00S$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	2,719,749	5291	116,796			20,649		138,419			(28,878)		5,739		0001
Purchased Call/S&P 500 INDEX/SPXL130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	6,959,000	5202.39	169,800			3,274		260,990			(41,868)		5,151		0001
Purchased Call/S&P 500 INDEX/SPXH00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/03/2025	1	1,881,090	5211	79,687			443		123,770			(19,703)		853		0001
Purchased Call/S&P 500 INDEX/SPXH00RS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/13/2025	1	2,156,345	5432	97,178			19,816		97,027			(24,227)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXH00MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	4,796,609	5306	198,536			28,838		241,279			(49,634)		9,139		0001
Purchased Call/S&P 500 INDEX/SPXH00L$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,140,000	5304.72	111,280			16,119		131,963			(27,514)		4,077		0001
Purchased Call/S&P 500 INDEX/SPX921SSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	7,235,000	5048.42	91,161			6,061		137,141			(22,478)		9,467		0001
Purchased Call/S&P 500 INDEX/SPXH00SSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	2,198,959	5469	122,507			27,300		112,903			(30,542)		5,179		0001
Purchased Call/S&P 500 INDEX/SPX921VS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2024	05/15/2025	1	3,677,000	5308.15	197,823			23,979		235,516			(48,778)		6,455		0001
Purchased Call/S&P 500 INDEX/SPXH00DSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2025	1	2,584,000	5209.91	91,990			2,027		138,155			(22,683)		2,029		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	7,348,000	5204.34	93,320			778		143,841			(23,074)		3,846		0001
Purchased Call/S&P 500 INDEX/SPXL131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,266,790	5199	96,413			2,678		148,683			(23,838)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	2,374,000	5202.39	72,170			1,392		110,789			(17,795)		1,757		0001
Purchased Call/S&P 500 INDEX/SPX921PS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	1,352,893	5244	73,749					95,337			(18,285)		354		0001
Purchased Call/S&P 500 INDEX/SPX921QSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,195,000	5199.06	59,704			1,654		89,032			(14,722)		1,905		0001
Purchased Call/S&P 500 INDEX/SPXH00MSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/29/2025	1	2,525,000	5266.95	88,123			14,080		109,950			(21,729)		5,076		0001
Purchased Call/S&P 500 INDEX/SPX921YS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	4,189,000	5431.6	224,530			45,530		223,552			(55,516)		9,431		0001
Purchased Call/S&P 500 INDEX/SPX921XSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	2,421,000	5433.74	77,714			15,715		83,621			(19,162)		5,450		0001
Purchased Call/S&P 500 INDEX/SPX921XSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2024	06/11/2025	1	2,759,000	5375.32	81,942			16,027		93,974			(20,205)		6,127		0001
Purchased Call/S&P 500 INDEX/SPXL133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	3,112,000	5070.55	65,041			3,942		99,652			(16,037)		3,906		0001
Purchased Call/S&P 500 INDEX/SPXL13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	3,800,000	5482.87	55,860			13,462		58,117			(13,774)		9,329		0001
Purchased Call/S&P 500 INDEX/SPXL13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	2,728,000	5431.6	72,838			15,250		78,912			(17,862)		6,265		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00GS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2024	04/23/2025	1	2,007,000	5070.55	70,044			4,245		110,018			(17,271)		2,519		0001
Purchased Call/S&P 500 INDEX/SPX921TSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	2,060,000	5064.2	57,268			4,918		86,883			(14,121)		3,050		0001
Purchased Call/S&P 500 INDEX/SPXH00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/11/2025	1	3,632,000	5123.41	127,120			3,531		199,129			(31,431)		3,153		0001
Purchased Call/S&P 500 INDEX/SPX921PSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	2,732,000	5205.81	149,714			412		212,210			(36,916)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXH00FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/16/2025	1	3,289,000	5051.41	100,315			4,145		158,909			(24,735)		3,443		0001
Purchased Call/S&P 500 INDEX/SPXL130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	2,452,000	5202.39	45,852			884		70,133			(11,306)		1,815		0001
Purchased Call/S&P 500 INDEX/SPXH00DSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	2,695,000	5160.64	42,581			1,056		64,535			(10,499)		2,230		0001
Purchased Call/S&P 500 INDEX/SPXL13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	3,576,000	5308.13	82,248			11,102		102,145			(20,280)		6,618		0001
Purchased Call/S&P 500 INDEX/SPXC17YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/13/2025	1	3,766,000	5431.6	170,976			34,670		177,228			(42,274)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXL132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	2,500,000	4967.23	46,250			2,061		73,113			(11,467)		2,698		0001
Purchased Call/S&P 500 INDEX/SPXL134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	9,200,000	5099.96	116,840			7,789		172,638			(28,889)		12,039		0001
Purchased Call/S&P 500 INDEX/SPX921YS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	3,197,000	5431.6	160,170			32,479		162,563			(39,602)		7,197		0001
Purchased Call/S&P 500 INDEX/SPX815LS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	3,478,397	5071	154,412			9,384		243,265			(38,179)		4,366		0001
Purchased Call/S&P 500 INDEX/SPXL132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	4,262,000	4967.23	97,174			4,331		155,384			(24,093)		4,599		0001
Purchased Call/S&P 500 INDEX/SPXL131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2025	1	1,676,780	5161	83,819			2,101		128,873			(20,782)		1,388		0001
Purchased Call/S&P 500 INDEX/SPXL130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	2,176,000	5209.91	35,469			782		53,609			(8,746)		1,708		0001
Purchased Call/S&P 500 INDEX/SPXL13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,827,000	5267.84	43,819			6,329		54,938			(10,805)		5,386		0001
Purchased Call/S&P 500 INDEX/SPXL131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	4,626,000	5464.62	116,113			25,803		121,539			(28,709)		10,896		0001
Purchased Call/S&P 500 INDEX/SPXL131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	3,732,925	5199	141,870			3,941		221,138			(35,078)		3,240		0001
Purchased Call/S&P 500 INDEX/SPXK13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	3,429,000	5211.49	68,923			380		109,178			(16,995)		1,554		0001
Purchased Call/S&P 500 INDEX/SPX921WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	4,702,000	5354.03	116,610			20,881		137,961			(28,753)		9,997		0001
Purchased Call/S&P 500 INDEX/SPX921TSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	3,502,000	5064.2	127,473			10,946		196,218			(31,432)		5,185		0001
Purchased Call/S&P 500 INDEX/SPX921XSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/12/2024	06/12/2025	1	2,279,000	5421.03	50,138			9,945		55,600			(12,363)		5,096		0001
Purchased Call/S&P 500 INDEX/SPXL130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	4,558,000	5209.91	57,887			1,276		87,058			(14,273)		3,579		0001
Purchased Call/S&P 500 INDEX/SPX921XST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2025	1	6,423,921	5421	273,628			54,726		287,135			(67,655)		14,364		0001
Purchased Call/S&P 500 INDEX/SPX921USB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	3,307,000	5180.74	104,832			10,108		150,244			(25,849)		5,193		0001
Purchased Call/S&P 500 INDEX/SPX9210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	4,581,000	5204.34	104,905			874		164,041			(25,938)		2,398		0001
Purchased Call/S&P 500 INDEX/SPX921RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	8,569,000	5061.82	209,941			8,097		326,952			(51,766)		8,686		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921RSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	4,465,000	5011.12	108,500			4,822		171,351			(26,827)		4,818		0001
Purchased Call/S&P 500 INDEX/SPX13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/02/2025	1	2,384,261	5206	92,901			257		149,054			(22,970)		882		0001
Purchased Call/S&P 500 INDEX/SPXL133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	1	3,297,000	5010.6	39,564			2,289		60,594			(9,756)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	6,987,000	5204.34	169,784			2,806		264,119			(41,636)		4,838		0001
Purchased Call/S&P 500 INDEX/SPXL139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	5,735,000	5297.1	73,982			9,222		92,701			(18,242)		10,180		0001
Purchased Call/S&P 500 INDEX/SPX921PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	2,382,000	5205.81	123,626			341		182,237			(30,483)		882		0001
Purchased Call/S&P 500 INDEX/SPXL134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	9,687,000	5099.96	241,206			17,941		362,709			(59,151)		13,415		0001
Purchased Call/S&P 500 INDEX/SPX921SS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,088,000	5011.12	100,850			4,482		166,824			(24,936)		2,253		0001
Purchased Call/S&P 500 INDEX/SPX921RSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/17/2024	04/17/2025	1	5,035,000	5022.21	122,854			5,415		192,730			(30,293)		5,433		0001
Purchased Call/S&P 500 INDEX/SPX921XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	3,730,000	5346.99	209,626			38,431		234,252			(51,831)		7,990		0001
Purchased Call/S&P 500 INDEX/SPX921RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	3,119,000	5061.82	68,306			2,634		105,993			(16,843)		3,161		0001
Purchased Call/S&P 500 INDEX/SPXL134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,279,000	5116.17	66,775			5,151		99,707			(16,465)		3,212		0001
Purchased Call/S&P 500 INDEX/SPX13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/01/2025	1	2,223,358	5244	86,276					142,768			(21,391)		582		0001
Purchased Call/S&P 500 INDEX/SPX921TSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	4,056,000	5064.2	98,155			8,429		148,140			(24,203)		6,005		0001
Purchased Call/S&P 500 INDEX/SPX13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	2,172,123	5147	98,702			823		152,096			(24,404)		1,137		0001
Purchased Call/S&P 500 INDEX/SPX921RS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	4,298,000	5123.41	137,966			3,832		214,989			(34,112)		3,731		0001
Purchased Call/S&P 500 INDEX/SPX921RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2025	1	2,404,000	5123.41	72,120			2,583		111,378			(17,686)		2,354		0001
Purchased Call/S&P 500 INDEX/SPX921XS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	4,002,000	5346.99	142,871			26,193		168,206			(35,325)		8,573		0001
Purchased Call/S&P 500 INDEX/SPXL13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/16/2025	1	6,097,090	5302	253,805			31,814		311,214			(63,275)		10,822		0001
Purchased Call/S&P 500 INDEX/SPXL134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	7,726,000	5099.96	187,742			12,516		283,929			(46,420)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXL13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,520,000	5304.72	25,200			3,888		30,413			(6,163)		4,979		0001
Purchased Call/S&P 500 INDEX/SPXL13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	4,561,000	5306.04	114,481			17,976		139,315			(28,228)		9,091		0001
Purchased Call/S&P 500 INDEX/SPXL139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	3,452,000	5297.1	52,816			6,584		66,472			(13,023)		6,127		0001
Purchased Call/S&P 500 INDEX/SPXL13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	2,073,000	5360.79	68,824			13,272		79,539			(16,970)		4,571		0001
Purchased Call/S&P 500 INDEX/SPX921SSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/17/2025	1	2,438,910	4967	100,925			4,511		158,070			(25,231)		2,632		0001
Purchased Call/S&P 500 INDEX/SPXH00C0H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/03/2024	04/02/2025	1	3,977,239	5206	176,537			488		276,518			(43,649)		1,472		0001
Purchased Call/S&P 500 INDEX/SPX921XSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2025	1	2,352,727	5421	140,876			28,175		135,061			(34,832)		5,261		0001
Purchased Call/S&P 500 INDEX/SPXL13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,592,000	5221.42	34,474			3,989		46,297			(8,500)		4,448		0001
Purchased Call/S&P 500 INDEX/SPXL13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,421,000	5352.96	56,651			10,357		66,727			(13,969)		5,186		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	4,298,000	5202.39	54,585			1,053		82,941			(13,459)		3,181		0001
Purchased Call/S&P 500 INDEX/SPXL13A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,643,000	5321.41	50,746			6,990		62,367			(12,513)		4,940		0001
Purchased Call/S&P 500 INDEX/SPXL131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	1,523,763	5483	84,465			18,352		74,443			(20,942)		3,544		0001
Purchased Call/S&P 500 INDEX/SPX921V$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	4,607,000	5303.27	160,324			20,040		201,488			(39,640)		8,177		0001
Purchased Call/S&P 500 INDEX/SPXL138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,102,000	5221.42	36,154			4,183		48,680			(8,915)		3,607		0001
Purchased Call/S&P 500 INDEX/SPXL13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	3,989,000	5375.32	51,458			10,065		59,641			(12,688)		8,858		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2025	1	2,167,399	5473	81,049			17,288		80,899			(20,040)		5,010		0001
Purchased Call/S&P 500 INDEX/SPX921X$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/12/2024	06/12/2025	1	3,841,000	5421.03	95,641			18,970		105,626			(23,583)		8,589		0001
Purchased Call/S&P 500 INDEX/SPXL134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,390,000	5099.96	111,870			7,458		170,599			(27,660)		4,436		0001
Purchased Call/S&P 500 INDEX/SPXC17V$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	1	2,505,560	5011	109,705			4,889		185,793			(27,200)		2,704		0001
Purchased Call/S&P 500 INDEX/SPXL13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	7,457,000	5360.79	185,679			35,806		216,167			(45,784)		16,444		0001
Purchased Call/S&P 500 INDEX/SPXC17X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/30/2025	1	1,994,000	5277.51	75,772			12,418		94,396			(18,735)		4,042		0001
Purchased Call/S&P 500 INDEX/SPXC17W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	1	4,662,337	5298	208,102			26,013		260,651			(51,454)		8,276		0001
Purchased Call/S&P 500 INDEX/SPXL136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/06/2025	1	3,051,456	5181	109,955			10,631		155,647			(27,187)		4,792		0001
Purchased Call/S&P 500 INDEX/SPXL131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	3,747,000	5464.62	75,689			16,820		79,498			(18,714)		8,826		0001
Purchased Call/S&P 500 INDEX/SPXL13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	3,433,000	5360.79	77,586			14,961		90,388			(19,131)		7,571		0001
Purchased Call/S&P 500 INDEX/SPXL137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	2,241,000	5222.68	32,719			3,454		43,931			(8,090)		3,663		0001
Purchased Call/S&P 500 INDEX/SPXL13B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	2,260,000	5307.01	48,364			6,795		59,547			(11,925)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXL13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	6,289,000	5460.48	158,483			38,300		166,545			(39,185)		15,440		0001
Purchased Call/S&P 500 INDEX/SPXL13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	4,971,000	5346.99	64,126			12,189		75,939			(15,726)		10,885		0001
Purchased Call/S&P 500 INDEX/SPX921Y$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	3,507,000	5431.6	148,697			30,152		155,938			(36,766)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXL13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	8,032,000	5346.99	176,704			32,396		208,727			(43,691)		17,206		0001
Purchased Call/S&P 500 INDEX/SPXL131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	2,521,000	5473.17	54,454			12,067		56,820			(13,427)		5,938		0001
Purchased Call/S&P 500 INDEX/SPXL13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	4,400,000	5375.32	109,560			21,429		125,940			(27,015)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXL13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	3,129,000	5307.01	80,415			11,298		99,025			(19,828)		5,905		0001
Purchased Call/S&P 500 INDEX/SPXL13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	2,792,000	5277.51	61,703			10,112		76,686			(15,256)		5,660		0001
Purchased Call/S&P 500 INDEX/SPXL13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	1	1,486,041	5307	55,199			7,472		67,328			(13,648)		2,750		0001
Purchased Call/S&P 500 INDEX/SPXL131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	8,747,000	5473.17	114,586			25,393		120,547			(28,254)		20,603		0001
Purchased Call/S&P 500 INDEX/SPXL13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	13,861,000	5277.51	180,193			29,532		223,053			(44,553)		28,099		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,036,000	5221.42	19,546			2,261		26,202			(4,819)		3,494		0001
Purchased Call/S&P 500 INDEX/SPXL13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,582,000	5277.51	119,281			19,549		148,557			(29,492)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXL13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	8,193,000	5346.99	204,006			38,778		240,398			(50,029)		17,940		0001
Purchased Call/S&P 500 INDEX/SPXL13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	2,391,000	5308.13	43,755			5,906		54,428			(10,789)		4,425		0001
Purchased Call/S&P 500 INDEX/SPXL13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	4,255,000	5307.01	145,096			20,385		178,049			(35,777)		8,030		0001
Purchased Call/S&P 500 INDEX/SPXL13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	2,334,000	5304.72	35,477			5,139		43,432			(8,772)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXL13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	2,046,000	5375.32	73,247			14,327		83,186			(18,061)		4,544		0001
Purchased Call/S&P 500 INDEX/SPXL13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,544,000	5460.48	27,730			6,875		29,504			(6,800)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXL13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	4,115,000	5277.51	63,371			10,386		78,961			(15,669)		8,342		0001
Purchased Call/S&P 500 INDEX/SPXL13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	3,970,000	5352.96	51,213			9,363		60,492			(12,628)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXL13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	2,645,000	5421.03	84,111			16,683		91,695			(20,740)		5,914		0001
Purchased Call/S&P 500 INDEX/SPXL13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	4,902,000	5304.72	101,471			14,698		124,031			(25,089)		9,340		0001
Purchased Call/S&P 500 INDEX/SPXL13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	4,748,000	5431.6	118,700			24,070		128,936			(29,349)		10,689		0001
Purchased Call/S&P 500 INDEX/SPXL13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	4,243,000	5352.96	151,475			27,694		176,637			(37,350)		9,089		0001
Purchased Call/S&P 500 INDEX/SPXL13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	3,131,000	5321.41	104,575			14,404		127,465			(25,786)		5,852		0001
Purchased Call/S&P 500 INDEX/SPXH00MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	2,584,041	.5306	143,904			22,659		172,172			(35,581)		5,150		0001
Purchased Call/S&P 500 INDEX/SPXH00RS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/17/2024	06/13/2025	1	2,558,284	.5432	121,504			24,776		120,046			(30,292)		5,760		0001
Purchased Call/S&P 500 INDEX/SPXL13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	1	1,884,765	.5432	73,574			15,003		74,639			(18,343)		4,243		0001
Purchased Call/S&P 500 INDEX/SPXL139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	6,263,000	5303.27	154,070			20,373		193,213			(37,783)		11,474		0001
Purchased Call/S&P 500 INDEX/SPXC17VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	3,499,000	4967.23	122,465			5,458		200,902			(30,363)		3,776		0001
Purchased Call/S&P 500 INDEX/SPXL13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	2,058,000	5346.99	37,867			7,198		44,812			(9,286)		4,506		0001
Purchased Call/S&P 500 INDEX/SPXL136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/02/2025	1	2,907,457	.5128	123,357			10,652		177,935			(30,754)		4,304		0001
Purchased Call/S&P 500 INDEX/SPXL13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,547,000	5477.9	85,325			20,215		86,470			(21,039)		6,217		0001
Purchased Call/S&P 500 INDEX/SPXH00HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/01/2024	04/29/2025	1	1,555,316	.5116	86,582			6,716		134,981			(21,467)		2,192		0001
Purchased Call/S&P 500 INDEX/SPXL13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,475,000	5473.23	51,233			10,898		53,438			(12,633)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXL13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	1,954,000	5352.96	19,149			3,501		22,534			(4,722)		4,186		0001
Purchased Call/S&P 500 INDEX/SPXL13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,796,000	5352.96	69,341			12,677		81,733			(17,098)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXL131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	2,050,925	.5484	121,273			26,349		103,063			(30,068)		4,771		0001
Purchased Call/S&P 500 INDEX/SPXC17YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	1,648,807	.5353	98,850			18,122		106,570			(24,441)		3,532		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	1	7,542,439	.5308	325,622			44,076		393,308			(80,511)		13,958		0001
Purchased Call/S&P 500 INDEX/SPXL13GW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	1,975,000	5431.6	19,553			3,965		21,424			(4,834)		4,446		0001
Purchased Call/S&P 500 INDEX/SPXL13BA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,014,000	5267.84	19,939			2,880		24,808			(4,916)		3,837		0001
Purchased Call/S&P 500 INDEX/SPXL13J6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	2,509,000	5464.62	44,409			10,154		46,998			(10,891)		6,018		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	3,374,000	5211.49	42,850			236		66,662			(10,566)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXL13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	2,730,000	5421.03	43,953			8,718		48,666			(10,838)		6,104		0001
Purchased Call/S&P 500 INDEX/SPXL13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	2,139,000	5433.74	33,155			6,704		36,293			(8,175)		4,816		0001
Purchased Call/S&P 500 INDEX/SPXL13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	4,834,000	5346.99	133,902			24,549		157,887			(33,108)		10,355		0001
Purchased Call/S&P 500 INDEX/SPXH00KSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	05/21/2025	1	2,963,000	5321.41	146,372			20,161		172,169			(36,092)		5,538		0001
Purchased Call/S&P 500 INDEX/SPX921RS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	2,299,000	5123.41	68,970			1,916		107,100			(17,053)		1,996		0001
Purchased Call/S&P 500 INDEX/SPX921T$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	2,830,000	5048.42	94,239			6,265		146,769			(23,237)		3,703		0001
Purchased Call/S&P 500 INDEX/SPXL13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	11,855,000	5346.99	154,115			28,254		181,364			(38,105)		25,396		0001
Purchased Call/S&P 500 INDEX/SPXL13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,551,000	5431.6	52,551			10,656		57,469			(12,993)		5,743		0001
Purchased Call/S&P 500 INDEX/SPXH00D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/04/2024	06/04/2025	1	1,609,000	5291.34	83,507			14,723		101,087			(20,591)		3,395		0001
Purchased Call/S&P 500 INDEX/SPXL13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,618,000	5487.03	69,377			14,949		70,513			(17,107)		6,090		0001
Purchased Call/S&P 500 INDEX/SPX921Y$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	1,282,251	.5433	70,247			14,245		69,712			(17,369)		2,887		0001
Purchased Call/S&P 500 INDEX/SPXH00MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	2,381,819	.5305	105,340			15,344		129,776			(26,408)		4,538		0001
Purchased Call/S&P 500 INDEX/SPXL13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,878,000	5431.6	80,008			16,224		86,625			(19,782)		6,479		0001
Purchased Call/S&P 500 INDEX/SPXL13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,602,000	5487.03	61,667			13,287		62,899			(15,206)		6,053		0001
Purchased Call/S&P 500 INDEX/SPXL13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	3,178,000	5460.48	63,242			15,284		66,858			(15,637)		7,802		0001
Purchased Call/S&P 500 INDEX/SPXL13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	2,016,000	5346.99	55,843			10,615		65,783			(13,695)		4,414		0001
Purchased Call/S&P 500 INDEX/SPXC17W$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/12/2025	1	2,230,084	.5223	99,969			11,322		136,770			(24,718)		3,782		0001
Purchased Call/S&P 500 INDEX/SPXL13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	5,346,000	5482.87	70,033			16,878		73,140			(17,268)		13,125		0001
Purchased Call/S&P 500 INDEX/SPXL13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	6,405,000	5346.99	159,485			29,239		188,136			(39,433)		13,721		0001
Purchased Call/S&P 500 INDEX/SPXL13J$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	11,441,000	5464.62	149,877			33,306		158,888			(37,058)		26,948		0001
Purchased Call/S&P 500 INDEX/SPXH00D$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2024	06/05/2025	1	2,751,000	5354.03	150,205			26,896		165,837			(37,037)		5,849		0001
Purchased Call/S&P 500 INDEX/SPXL13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	2,347,000	5306.04	72,288			11,351		87,629			(17,824)		4,678		0001
Purchased Call/S&P 500 INDEX/SPXH00D$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/17/2025	1	2,170,000	5473.23	81,158			17,263		81,615			(20,012)		5,016		0001
Purchased Call/S&P 500 INDEX/SPXH00D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2024	06/13/2025	1	2,643,000	5433.74	112,063			22,661		117,081			(27,632)		5,950		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	1,563,850	5282	86,214			15,004		104,004			(21,317)		3,274		0001
Purchased Call/S&P 500 INDEX/SPX921XS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	5,733,000	5346.99	91,728			16,817		109,110			(22,680)		12,281		0001
Purchased Call/S&P 500 INDEX/SPX921WSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	3,997,000	5352.96	176,667			32,299		203,878			(43,562)		8,562		0001
Purchased Call/S&P 500 INDEX/SPXH00MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	4,957,037	5268	219,121			31,739		266,922			(54,178)		9,445		0001
Purchased Call/S&P 500 INDEX/SPX921YSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	7,972,000	5487.03	200,097			43,115		204,101			(49,339)		18,544		0001
Purchased Call/S&P 500 INDEX/SPXH00NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	5,451,000	5235.48	256,197			41,872		329,131			(63,172)		11,050		0001
Purchased Call/S&P 500 INDEX/SPXH00NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	3,487,000	5235.48	192,482			31,458		246,203			(47,461)		7,069		0001
Purchased Call/S&P 500 INDEX/SPXH00S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2024	06/03/2025	1	2,562,000	5283.4	72,505			12,583		89,989			(17,878)		5,364		0001
Purchased Call/S&P 500 INDEX/SPX921XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	6,214,000	5346.99	292,058			53,544		336,626			(72,212)		13,312		0001
Purchased Call/S&P 500 INDEX/SPXH00MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	3,198,746	5305	138,786			20,215		171,175			(34,793)		6,095		0001
Purchased Call/S&P 500 INDEX/SPXL13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,404,000	5464.62	61,062			13,569		63,850			(15,098)		5,662		0001
Purchased Call/S&P 500 INDEX/SPXL131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,505,947	5199	128,906			3,581		191,049			(31,872)		2,175		0001
Purchased Call/S&P 500 INDEX/SPXL130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/08/2025	1	3,267,587	5203	129,117			2,497		197,440			(31,924)		2,419		0001
Purchased Call/S&P 500 INDEX/SPXL13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	3,214,000	5460.48	69,744			17,292		73,604			(17,103)		8,024		0001
Purchased Call/S&P 500 INDEX/SPXH00HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	2,044,000	5018.39	77,468			6,402		121,500			(19,102)		2,978		0001
Purchased Call/S&P 500 INDEX/SPX921XS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	1,835,000	5346.99	16,882			3,095		19,961			(4,174)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXL13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	2,500,000	5375.32	56,500			11,051		65,017			(13,932)		5,552		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2025	1	3,074,000	5431.6	156,159			32,694		157,249			(38,295)		7,059		0001
Purchased Call/S&P 500 INDEX/SPXH00PS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/06/2025	1	1,905,000	5352.96	58,865			10,762		69,146			(14,515)		4,081		0001
Purchased Call/S&P 500 INDEX/SPXH00KS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2025	1	2,766,000	5303.27	123,917			16,386		152,313			(30,388)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXH00QS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/11/2025	1	1,763,105	5375	112,747			22,113		110,061			(27,877)		3,915		0001
Purchased Call/S&P 500 INDEX/SPXH00QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	8,553,825	5283	368,824			64,188		452,352			(91,193)		17,909		0001
Purchased Call/S&P 500 INDEX/SPXL13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	5,706,000	5277.51	142,650			23,379		177,473			(35,271)		11,567		0001
Purchased Call/S&P 500 INDEX/SPXX13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	4,848,000	5205.81	118,291			326		191,135			(29,168)		1,794		0001
Purchased Call/S&P 500 INDEX/SPXH00S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	3,266,779	5278	133,141			21,881		168,860			(33,193)		6,622		0001
Purchased Call/S&P 500 INDEX/SPXH00QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	2,934,296	5278	166,683			27,394		206,850			(41,555)		5,948		0001
Purchased Call/S&P 500 INDEX/SPXH00NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,662,000	5277.51	95,832			15,706		112,475			(23,695)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXH00QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	6,688,784	5283	309,056			53,786		377,849			(76,415)		14,004		0001
Purchased Call/S&P 500 INDEX/SPXH00LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	4,631,000	5304.72	167,179			24,215		190,273			(41,335)		8,823		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	2,818,000	5431.6	49,597			10,384		54,376			(12,163)		6,472		0001
Purchased Call/S&P 500 INDEX/SPX921YSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	2,212,000	5487.03	49,106			10,581		50,379			(12,108)		5,145		0001
Purchased Call/S&P 500 INDEX/SPXH00S2E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2025	1	2,080,000	5291.34	112,528			19,840		135,525			(27,747)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXH00NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	1	3,887,009	5267	163,046			26,269		207,753			(40,314)		7,814		0001
Purchased Call/S&P 500 INDEX/SPXH00S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/05/2024	06/05/2025	1	1,874,000	5354.03	65,403			11,711		76,308			(16,127)		3,984		0001
Purchased Call/S&P 500 INDEX/SPXH00LSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/24/2024	05/23/2025	1	4,185,000	5304.72	139,779			20,247		170,535			(34,561)		7,974		0001
Purchased Call/S&P 500 INDEX/SPXH00PSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/12/2024	06/12/2025	1	6,005,000	5421.03	257,615			51,097		273,854			(63,521)		13,428		0001
Purchased Call/S&P 500 INDEX/SPXH00SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/17/2024	06/17/2025	1	2,904,000	5473.23	94,380			20,075		96,424			(23,272)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXL13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2025	1	1,946,667	5468	86,878			20,812		84,127			(21,540)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXL13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	5,845,000	5477.9	76,570			18,140		80,260			(18,880)		14,268		0001
Purchased Call/S&P 500 INDEX/SPXH00MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,022,851	5268	119,401			17,295		141,438			(29,522)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXK13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	2,673,000	5205.81	58,271			161		93,839			(14,368)		989		0001
Purchased Call/S&P 500 INDEX/SPXH00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	1	2,637,102	5306	112,884			17,923		143,580			(27,988)		5,256		0001
Purchased Call/S&P 500 INDEX/SPXH00S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	2,465,911	5235	147,677			24,270		184,803			(36,817)		4,999		0001
Purchased Call/S&P 500 INDEX/SPXH00SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	05/30/2025	1	2,300,994	5278	102,961			16,969		126,244			(25,740)		4,665		0001
Purchased Call/S&P 500 INDEX/SPXH00S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,314,082	5235	105,311			17,259		137,748			(26,038)		4,691		0001
Purchased Call/S&P 500 INDEX/SPXH00SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2025	1	2,386,000	5291.34	76,113			13,419		93,681			(18,768)		5,034		0001
Purchased Call/S&P 500 INDEX/SPXH00NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	1	2,965,293	5267	134,349			21,645		171,071			(33,218)		5,961		0001
Purchased Call/S&P 500 INDEX/SPX921WS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	1	5,381,000	5291.34	69,415			12,238		85,929			(17,116)		11,354		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	2,092,000	5147.21	53,764			447		86,607			(13,257)		1,095		0001
Purchased Call/S&P 500 INDEX/SPXK13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	1	5,909,729	5244	226,189					381,966			(55,926)		1,546		0001
Purchased Call/S&P 500 INDEX/SPXH00SSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	1,997,707	5473	73,960			16,436		75,210			(18,287)		4,705		0001
Purchased Call/S&P 500 INDEX/SPX921XSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	2,122,000	5433.74	58,992			11,929		63,859			(14,546)		4,777		0001
Purchased Call/S&P 500 INDEX/SPXH00SSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	2,760,000	5464.62	155,388			34,531		142,680			(38,420)		6,501		0001
Purchased Call/S&P 500 INDEX/SPX921ZS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	2,572,390	5473	151,932			33,763		134,954			(37,566)		6,059		0001
Purchased Call/S&P 500 INDEX/SPX921WSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	2,421,000	5352.96	130,008			23,769		145,677			(32,057)		5,186		0001
Purchased Call/S&P 500 INDEX/SPXH00SSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1	1,828,000	5464.62	100,540			22,988		93,598			(24,656)		4,385		0001
Purchased Call/S&P 500 INDEX/SPX921WSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	1	3,727,000	5291.34	92,802			16,362		114,913			(22,883)		7,864		0001
Purchased Call/S&P 500 INDEX/SPXH00RSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/18/2024	06/18/2025	1	3,075,000	5487.03	171,278			36,905		150,385			(42,233)		7,153		0001

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Purchased Call/S&P 500 INDEX/SPX921XSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	2,591,000	5431.6	40,938			8,301		45,017			(10,122)		5,833		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	3,023,000	5204.34	62,274			1,029		96,771			(15,272)		2,093		0001
Purchased Call/S&P 500 INDEX/SPXH00RSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/18/2024	06/17/2025	1	2,194,765	5473	125,485			26,765		110,795			(31,026)		5,073		0001
Purchased Call/S&P 500 INDEX/SPX921TS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	3,109,000	5064.2	68,398			5,874		102,590			(16,865)		4,603		0001
Purchased Call/S&P 500 INDEX/SPX921YS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	2,341,246	5432	105,388			21,370		110,184			(26,058)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXH00RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	1	2,331,988	5487	106,178			23,069		101,141			(26,325)		5,425		0001
Purchased Call/S&P 500 INDEX/SPX921PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	3,833,196	5244	204,892					270,127			(50,660)		1,003		0001
Purchased Call/S&P 500 INDEX/SPX921XSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2024	06/06/2025	1	2,064,372	5348	124,060			22,808		134,102			(30,929)		4,422		0001
Purchased Call/S&P 500 INDEX/SPXH00LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/20/2025	1	2,484,145	5308	110,280			14,969		132,765			(27,342)		4,597		0001
Purchased Call/S&P 500 INDEX/SPX921SSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	3,508,000	5010.6	118,921			6,880		191,099			(29,323)		4,306		0001
Purchased Call/S&P 500 INDEX/SPX921US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	1,340,987	5057	65,937			5,678		97,293			(16,303)		1,985		0001
Purchased Call/S&P 500 INDEX/SPX921US8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	2,662,000	5180.74	50,844			4,902		72,018			(12,537)		4,180		0001
Purchased Call/S&P 500 INDEX/SPXH00SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	4,153,000	5464.62	180,656			40,146		180,244			(44,668)		9,782		0001
Purchased Call/S&P 500 INDEX/SPX921VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	4,383,000	5303.27	120,094			15,012		151,678			(29,694)		7,780		0001
Purchased Call/S&P 500 INDEX/SPX921TSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	2,177,000	5064.2	33,308			2,860		49,379			(8,213)		3,223		0001
Purchased Call/S&P 500 INDEX/SPX921PSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	2,217,000	5205.81	127,699			352		173,452			(31,487)		821		0001
Purchased Call/S&P 500 INDEX/SPX921US9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	3,078,000	5180.74	68,332			6,588		97,280			(16,849)		4,833		0001
Purchased Call/S&P 500 INDEX/SPX921RSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	5,565,000	5051.41	135,786			5,611		212,209			(33,481)		5,826		0001
Purchased Call/S&P 500 INDEX/SPX921SS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	3,813,384	5024	166,502			7,400		273,795			(41,168)		4,115		0001
Purchased Call/S&P 500 INDEX/SPXL13L9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	3,734,000	5460.48	94,097			23,330		98,949			(23,076)		9,322		0001
Purchased Call/S&P 500 INDEX/SPX921RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,532,000	5011.12	68,617			3,050		108,942			(16,966)		2,732		0001
Purchased Call/S&P 500 INDEX/SPX921SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,776,000	5011.12	88,832			3,948		142,321			(21,964)		2,995		0001
Purchased Call/S&P 500 INDEX/SPX921TSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	3,500,000	5064.2	115,150			9,888		175,864			(28,393)		5,182		0001
Purchased Call/S&P 500 INDEX/SPX921RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	2,054,000	5123.41	41,285			1,147		63,476			(10,208)		1,783		0001
Purchased Call/S&P 500 INDEX/SPX921TSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	6,085,000	5064.2	72,412			6,218		107,495			(17,855)		9,009		0001
Purchased Call/S&P 500 INDEX/SPXH00GSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/24/2024	04/24/2025	1	2,681,000	5071.63	83,647			5,300		129,277			(20,625)		3,437		0001
Purchased Call/S&P 500 INDEX/SPX921QS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	2,359,000	5204.34	83,273			694		129,654			(20,589)		1,235		0001
Purchased Call/S&P 500 INDEX/SPX921RSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	7,861,000	5011.12	99,049			4,402		152,465			(24,490)		8,483		0001
Purchased Call/S&P 500 INDEX/SPX921YS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	2,059,000	5473.17	54,152			12,000		55,968			(13,352)		4,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921QS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	2,545,000	5204.34	54,718			456		85,363			(13,529)		1,332		0001
Purchased Call/S&P 500 INDEX/SPX921TS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	3,498,000	5048.42	127,327			8,465		199,249			(31,396)		4,577		0001
Purchased Call/S&P 500 INDEX/SPX921USX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	3,359,000	5222.68	71,547			8,081		97,217			(17,546)		5,697		0001
Purchased Call/S&P 500 INDEX/SPX921WSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2024	05/29/2025	1	3,498,000	5266.95	45,824			7,322		57,028			(11,299)		7,032		0001
Purchased Call/S&P 500 INDEX/SPXL13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,713,000	5460.48	69,182			16,719		72,638			(17,105)		6,661		0001
Purchased Call/S&P 500 INDEX/SPXH00SSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	06/24/2024	06/20/2025	1	2,366,180	.5465	141,838			31,607		126,131			(35,361)		5,573		0001
Purchased Call/S&P 500 INDEX/SPX921PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	2,140,002	.5244	107,486					150,666			(26,576)		560		0001
Purchased Call/S&P 500 INDEX/SPXH00RSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	06/18/2024	06/18/2025	1	3,633,000	5487.03	195,819			42,193		174,522			(48,284)		8,451		0001
Purchased Call/S&P 500 INDEX/SPX921XS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	5,484,000	5346.99	292,846			53,688		331,030			(72,407)		11,748		0001
Purchased Call/S&P 500 INDEX/SPXH001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/08/2024	05/08/2025	1	2,389,000	5187.67	85,526			8,718		120,901			(21,089)		3,854		0001
Purchased Call/S&P 500 INDEX/SPX921PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	2,135,000	5211.49	116,571			642		162,592			(28,744)		968		0001
Purchased Call/S&P 500 INDEX/SPX921TSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/25/2025	1	3,432,926	.5048	152,925			10,195		230,939			(37,811)		4,492		0001
Purchased Call/S&P 500 INDEX/SPX921PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	7,215,428	.5244	306,710					490,322			(75,835)		1,888		0001
Purchased Call/S&P 500 INDEX/SPX921RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/11/2025	1	3,550,523	.5123	132,848			3,701		218,636			(33,120)		3,082		0001
Purchased Call/S&P 500 INDEX/SPX921US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	6,071,102	.5059	267,792			23,060		393,143			(66,212)		8,988		0001
Purchased Call/S&P 500 INDEX/SPXH00CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	04/04/2024	04/04/2025	1	2,112,000	5147.21	68,429			569		111,195			(16,873)		1,105		0001
Purchased Call/S&P 500 INDEX/SPX921USW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	9,929,000	5222.68	242,268			25,573		331,043			(59,901)		16,228		0001
Purchased Call/S&P 500 INDEX/SPXH00LS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/22/2024	05/21/2025	1	2,245,635	.5321	133,555			18,447		148,554			(33,022)		4,197		0001
Purchased Call/S&P 500 INDEX/SPXH00SSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	3,765,496	.5465	174,730			38,937		171,955			(43,562)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXH00FSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	1	2,111,000	5022.21	73,885			3,257		118,878			(18,218)		2,278		0001
Purchased Call/S&P 500 INDEX/SPXH00LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	1	2,703,276	.5321	122,504			16,920		146,374			(30,290)		5,052		0001
Purchased Call/S&P 500 INDEX/SPXH00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	2,494,000	5018.39	53,621			4,431		81,564			(13,222)		3,634		0001
Purchased Call/S&P 500 INDEX/SPXH00GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	04/23/2024	04/23/2025	1	2,031,000	5070.55	51,994			3,151		80,534			(12,820)		2,549		0001
Purchased Call/S&P 500 INDEX/SPX921US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	1	6,646,000	5127.79	160,169			15,002		235,837			(39,278)		10,290		0001
Purchased Call/S&P 500 INDEX/SPX921UST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	2,409,000	5222.68	42,880			4,526		58,318			(10,602)		3,937		0001
Purchased Call/S&P 500 INDEX/SPX921WSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	2,834,000	5354.03	59,797			10,708		70,687			(14,745)		6,026		0001
Purchased Call/S&P 500 INDEX/SPXH00TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2025	1	1,587,166	.5469	86,078			20,381		80,677			(21,342)		3,852		0001
Purchased Call/S&P 500 INDEX/SPX921TSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	7,831,000	5048.42	190,293			12,651		292,362			(46,922)		10,247		0001
Purchased Call/S&P 500 INDEX/SPX921WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	2,119,000	5354.03	64,418			11,535		75,787			(15,884)		4,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921XSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2025	1	2,645,463	.5421	122,312			24,462		126,652			(30,242)		5,915		0001
Purchased Call/S&P 500 INDEX/SPXH00FSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	1	2,184,000	5022.21	83,647			3,687		135,468			(20,625)		2,357		0001
Purchased Call/S&P 500 INDEX/SPX921VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	9,698,000	5303.27	238,571			29,821		301,823			(58,987)		17,214		0001
Purchased Call/S&P 500 INDEX/SPX921QSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,189,000	5199.06	77,053			2,134		114,413			(18,999)		1,900		0001
Purchased Call/S&P 500 INDEX/SPXH00TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,621,000	5482.87	100,384			24,192		99,771			(24,752)		6,435		0001
Purchased Call/S&P 500 INDEX/SPX921XS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	3,343,000	5346.99	151,772			27,825		175,726			(37,526)		7,161		0001
Purchased Call/S&P 500 INDEX/SPX921QSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	4,072,000	5199.06	99,357			2,752		148,198			(24,499)		3,534		0001
Purchased Call/S&P 500 INDEX/SPX921SS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	5,096,010	.5026	199,890			8,884		326,454			(49,423)		5,499		0001
Purchased Call/S&P 500 INDEX/SPX921XSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/11/2025	1	4,183,000	5375.32	138,876			27,163		158,667			(34,243)		9,289		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	2,463,000	5204.34	70,196			585		109,769			(17,356)		1,289		0001
Purchased Call/S&P 500 INDEX/SPXH00US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	1	4,849,000	5460.48	231,782			57,467		229,983			(56,840)		12,106		0001
Purchased Call/S&P 500 INDEX/SPX921US7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	4,026,000	5180.74	50,728			4,891		71,275			(12,508)		6,322		0001
Purchased Call/S&P 500 INDEX/SPX921WS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/27/2025	1	3,421,000	5304.72	44,815			6,914		54,758			(10,960)		6,759		0001
Purchased Call/S&P 500 INDEX/SPX921YS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/16/2025	1	4,676,000	5431.6	217,434			45,523		224,488			(53,322)		10,738		0001
Purchased Call/S&P 500 INDEX/SPX921WS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	6,425,000	5304.72	152,273			22,056		186,810			(37,650)		12,241		0001
Purchased Call/S&P 500 INDEX/SPX921SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	8,287,000	5010.6	200,545			11,602		315,934			(49,450)		10,173		0001
Purchased Call/S&P 500 INDEX/SPX921USA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	5,045,000	5180.74	122,089			11,772		173,817			(30,104)		7,922		0001
Purchased Call/S&P 500 INDEX/SPXH00T3C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	7,419,999	.5448	347,119			80,547		347,441			(85,826)		17,903		0001
Purchased Call/S&P 500 INDEX/SPX921YSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	3,245,000	5487.03	104,165			22,444		104,187			(25,684)		7,548		0001
Purchased Call/S&P 500 INDEX/SPX921XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/06/2025	1	917,566	.5347	52,133			9,611		57,392			(13,033)		1,966		0001
Purchased Call/S&P 500 INDEX/SPX921RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,304,000	5011.12	42,624			1,894		66,708			(10,539)		2,486		0001
Purchased Call/S&P 500 INDEX/SPX921WST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	5,302,000	5352.96	249,724			45,656		286,220			(61,576)		11,358		0001
Purchased Call/S&P 500 INDEX/SPX921VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	5,352,000	5303.27	124,166			15,521		157,030			(30,700)		9,500		0001
Purchased Call/S&P 500 INDEX/SPX921WS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	3,089,000	5304.72	56,529			8,188		69,499			(13,977)		5,885		0001
Purchased Call/S&P 500 INDEX/SPX921RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,033,000	5011.12	29,885			1,328		46,258			(7,389)		2,194		0001
Purchased Call/S&P 500 INDEX/SPX921USU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	3,421,000	5222.68	71,841			7,583		97,942			(17,763)		5,591		0001
Purchased Call/S&P 500 INDEX/SPXH00DS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2025	1	1,845,000	5209.91	101,475			2,236		139,082			(25,021)		1,449		0001
Purchased Call/S&P 500 INDEX/SPX921RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	3,056,000	5123.41	79,150			2,199		122,186			(19,570)		2,653		0001
Purchased Call/S&P 500 INDEX/SPXL13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	5,282,000	5221.42	128,881			14,912		174,262			(31,779)		9,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00JSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	2,498,000	5246.68	87,430			10,357		116,592			(21,558)		4,337		0001
Purchased Call/S&P 500 INDEX/SPXH00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/04/2025	1	1,774,000	5147.21	84,442			702		136,227			(20,821)		929		0001
Purchased Call/S&P 500 INDEX/SPXH00KSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/20/2025	1	1,804,676	5308	108,559			14,694		122,356			(26,841)		3,340		0001
Purchased Call/S&P 500 INDEX/SPXH00TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	2,593,186	5448	151,801			35,225		142,109			(37,533)		6,257		0001
Purchased Call/S&P 500 INDEX/SPXH00JSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	3,382,000	5246.68	109,577			12,980		146,387			(27,019)		5,871		0001
Purchased Call/S&P 500 INDEX/SPXL133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	4,419,000	5070.55	106,940			6,481		165,499			(26,369)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXH00KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	1	1,848,285	5303	103,011			12,912		120,806			(25,681)		3,281		0001
Purchased Call/S&P 500 INDEX/SPXH00DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2025	1	1,751,157	5202	90,904			1,758		131,075			(22,476)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXH00ISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/09/2025	1	2,834,000	5222.68	94,089			9,932		128,657			(23,264)		4,632		0001
Purchased Call/S&P 500 INDEX/SPX9210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	5,350,000	5204.34	173,340			1,445		271,376			(42,859)		2,800		0001
Purchased Call/S&P 500 INDEX/SPX921YS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	5,552,000	5431.6	259,278			52,576		267,439			(64,107)		12,499		0001
Purchased Call/S&P 500 INDEX/SPX9210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,274,000	5199.06	74,132			2,054		110,315			(18,279)		1,974		0001
Purchased Call/S&P 500 INDEX/SPXH00TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	4,541,179	5478	191,822			45,824		190,339			(47,429)		11,085		0001
Purchased Call/S&P 500 INDEX/SPXH00JSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	3,391,000	5246.68	181,758			21,531		236,543			(44,817)		5,887		0001
Purchased Call/S&P 500 INDEX/SPXH00JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	2,119,000	5246.68	55,730			6,602		74,348			(13,742)		3,679		0001
Purchased Call/S&P 500 INDEX/SPX921PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	1,290,877	5244	64,241					90,706			(15,928)		338		0001
Purchased Call/S&P 500 INDEX/SPX921RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	9,481,000	5123.41	232,285			6,452		357,809			(57,433)		8,229		0001
Purchased Call/S&P 500 INDEX/SPXH00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2025	1	1,872,000	5303.27	64,584			8,540		80,831			(15,838)		3,429		0001
Purchased Call/S&P 500 INDEX/SPXL138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	6,111,000	5246.68	149,108			17,663		197,876			(36,766)		10,609		0001
Purchased Call/S&P 500 INDEX/SPX921PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	5,309,000	5211.49	176,259			971		279,158			(43,461)		2,407		0001
Purchased Call/S&P 500 INDEX/SPX921WS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	3,260,000	5304.72	91,280			13,222		111,886			(22,569)		6,211		0001
Purchased Call/S&P 500 INDEX/SPXH00GS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2024	04/22/2025	1	2,490,268	5011	110,409			6,405		172,006			(27,299)		3,057		0001
Purchased Call/S&P 500 INDEX/SPX9210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,339,000	5199.06	52,394			1,451		78,148			(12,919)		2,030		0001
Purchased Call/S&P 500 INDEX/SPX921WSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	1	2,109,000	5291.34	57,365			10,114		70,962			(14,145)		4,450		0001
Purchased Call/S&P 500 INDEX/SPX921RSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	5,708,000	5051.41	72,492			2,996		110,277			(17,875)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXB05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2024	06/06/2025	1	4,807,973	5348	206,491			37,962		236,316			(51,480)		10,300		0001
Purchased Call/S&P 500 INDEX/SPXL133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/23/2025	1	2,373,017	5071	90,170			5,480		141,879			(22,295)		2,978		0001
Purchased Call/S&P 500 INDEX/SPXH00DSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2025	1	2,885,000	5209.91	96,071			2,117		144,738			(23,689)		2,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	3,224,000	5018.39	78,343			6,475		120,021			(19,318)		4,698		0001
Purchased Call/S&P 500 INDEX/SPXL134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	2,148,000	5099.96	55,418			3,695		83,610			(13,702)		2,811		0001
Purchased Call/S&P 500 INDEX/SPXH00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	2,103,000	5160.64	74,236			1,841		114,178			(18,305)		1,740		0001
Purchased Call/S&P 500 INDEX/SPXL132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	1	2,838,000	4967.23	44,273			2,439		69,048			(10,857)		3,404		0001
Purchased Call/S&P 500 INDEX/SPXL137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	2,548,000	5222.68	37,965			4,288		50,844			(9,310)		4,322		0001
Purchased Call/S&P 500 INDEX/SPXH00US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	2,908,765	.5478	173,525			41,453		154,336			(42,905)		7,101		0001
Purchased Call/S&P 500 INDEX/SPX921PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	2,909,000	5211.49	143,705			792		212,076			(35,434)		1,319		0001
Purchased Call/S&P 500 INDEX/SPXH00KS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/20/2025	1	2,997,000	5308.13	102,198			13,795		126,755			(25,199)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXH00QSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/13/2025	1	4,536,485	.5433	210,787			42,982		209,047			(52,551)		10,213		0001
Purchased Call/S&P 500 INDEX/SPXL134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	2,294,000	5099.96	67,214			4,481		102,057			(16,619)		3,002		0001
Purchased Call/S&P 500 INDEX/SPXH00CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/03/2025	1	4,945,612	.5211	222,427			1,236		340,273			(54,996)		2,242		0001
Purchased Call/S&P 500 INDEX/SPXL135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	2,763,000	5127.79	104,994			9,041		156,451			(25,960)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXH00CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/04/2025	1	2,333,000	5147.21	81,422			677		132,822			(20,077)		1,221		0001
Purchased Call/S&P 500 INDEX/SPXL139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	2,494,000	5303.27	41,650			5,206		52,551			(10,298)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXL139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,889,000	5303.27	36,979			4,890		46,385			(9,068)		5,293		0001
Purchased Call/S&P 500 INDEX/SPX921WSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2024	05/29/2025	1	2,129,000	5266.95	34,490			5,511		43,053			(8,504)		4,280		0001
Purchased Call/S&P 500 INDEX/SPXH00MSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/29/2025	1	2,170,000	5266.95	108,283			17,301		134,409			(26,700)		4,362		0001
Purchased Call/S&P 500 INDEX/SPXH00NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	1,804,054	.5306	106,104			16,707		125,120			(26,234)		3,596		0001
Purchased Call/S&P 500 INDEX/SPXL13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,370,000	5460.48	65,649			16,277		68,956			(16,099)		5,917		0001
Purchased Call/S&P 500 INDEX/SPXH00NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	2,974,000	5235.48	133,533			21,824		171,674			(32,926)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXH00MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	12,787,556	.5306	543,961			85,651		670,771			(134,496)		25,487		0001
Purchased Call/S&P 500 INDEX/SPXL138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	2,554,000	5308.15	53,634			6,501		67,822			(13,225)		4,484		0001
Purchased Call/S&P 500 INDEX/SPXH00FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	1	2,058,000	5022.21	29,224			1,288		44,892			(7,206)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXL137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	11,109,000	5222.68	142,195			15,009		190,232			(35,158)		18,156		0001
Purchased Call/S&P 500 INDEX/SPXL134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	4,092,000	5035.69	99,845			7,977		152,281			(24,619)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXL138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	3,864,000	5308.15	147,605			17,891		184,076			(36,396)		6,784		0001
Purchased Call/S&P 500 INDEX/SPXB05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	1	4,846,000	5421.03	234,546			46,522		243,612			(57,833)		10,836		0001
Purchased Call/S&P 500 INDEX/SPXH00JST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2024	05/15/2025	1	2,339,000	5308.15	114,143			13,836		138,223			(28,145)		4,106		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00Q9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2024	06/13/2025	1	2,468,000	5433.74	89,095			18,016		94,791			(21,969)		5,556		0001
Purchased Call/S&P 500 INDEX/SPXL13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	3,885,000	5464.62	102,953			22,878		107,601			(25,455)		9,151		0001
Purchased Call/S&P 500 INDEX/SPXL13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	7,976,000	5308.13	199,400			26,916		247,446			(49,167)		14,760		0001
Purchased Call/S&P 500 INDEX/SPXH00D9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2025	1	4,682,151	5202	196,686			3,803		298,353			(48,631)		3,466		0001
Purchased Call/S&P 500 INDEX/SPXL13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,825,000	5304.72	70,908			10,939		86,475			(17,342)		5,582		0001
Purchased Call/S&P 500 INDEX/SPXH00H8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	3,026,000	5018.39	103,792			8,578		161,933			(25,592)		4,409		0001
Purchased Call/S&P 500 INDEX/SPX921RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	2,972,000	5051.41	104,614			4,323		166,721			(25,795)		3,111		0001
Purchased Call/S&P 500 INDEX/SPXL13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	4,668,000	5469.3	61,151			14,319		64,582			(15,078)		11,329		0001
Purchased Call/S&P 500 INDEX/SPXH00R0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/13/2025	1	1,619,255	5434	98,242			20,033		89,270			(24,492)		3,645		0001
Purchased Call/S&P 500 INDEX/SPXL13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,729,000	5460.48	78,049			18,862		81,634			(19,298)		6,700		0001
Purchased Call/S&P 500 INDEX/SPXL13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	2,254,000	5277.51	46,432			7,931		57,640			(11,387)		4,682		0001
Purchased Call/S&P 500 INDEX/SPXH00MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	1,745,415	5305	99,421			14,441		115,950			(24,855)		3,326		0001
Purchased Call/S&P 500 INDEX/SPXH00S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	1	2,588,000	5464.62	125,000			28,581		122,242			(30,654)		6,208		0001
Purchased Call/S&P 500 INDEX/SPXL138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	4,086,000	5246.68	52,301			6,195		68,468			(12,896)		7,093		0001
Purchased Call/S&P 500 INDEX/SPXH00RS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/18/2024	06/18/2025	1	4,776,000	5487.03	220,651			47,544		208,213			(54,407)		11,110		0001
Purchased Call/S&P 500 INDEX/SPX921QS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	3,245,000	5204.34	83,397			695		130,632			(20,620)		1,698		0001
Purchased Call/S&P 500 INDEX/SPXH00NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,751,000	5277.51	125,996			20,649		155,976			(31,153)		5,577		0001
Purchased Call/S&P 500 INDEX/SPXH00I$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/07/2025	1	1,467,930	5187	63,219			6,340		87,716			(15,674)		2,337		0001
Purchased Call/S&P 500 INDEX/SPXH00G6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/23/2024	04/23/2025	1	3,702,000	5070.55	117,724			7,135		184,121			(29,028)		4,646		0001
Purchased Call/S&P 500 INDEX/SPXH00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	3,500,000	5018.39	44,100			3,645		66,100			(10,874)		5,100		0001
Purchased Call/S&P 500 INDEX/SPXL13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,247,000	5267.84	63,815			9,218		80,430			(15,735)		4,281		0001
Purchased Call/S&P 500 INDEX/SPXH00TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	6,495,000	5482.87	164,324			39,602		155,528			(40,518)		15,946		0001
Purchased Call/S&P 500 INDEX/SPXH00MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	2,896,377	5305	172,891			25,113		198,619			(43,223)		5,518		0001
Purchased Call/S&P 500 INDEX/SPXH00N$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/30/2024	05/30/2025	1	1,902,000	5235.48	56,299			9,201		72,058			(13,882)		3,856		0001
Purchased Call/S&P 500 INDEX/SPXH00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/29/2024	05/29/2025	1	2,328,000	5266.95	106,390			16,999		132,561			(26,233)		4,680		0001
Purchased Call/S&P 500 INDEX/SPXH00MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	2,026,907	5306	117,729			18,537		139,289			(29,109)		4,040		0001
Purchased Call/S&P 500 INDEX/SPXL138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	5,375,000	5308.15	68,800			8,339		86,356			(16,964)		9,436		0001
Purchased Call/S&P 500 INDEX/SPXL13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,000,000	5304.72	35,400			5,461		43,146			(8,658)		3,952		0001
Purchased Call/S&P 500 INDEX/SPXH00KS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/17/2024	05/19/2025	1	2,208,000	5303.27	112,608			14,890		135,999			(27,615)		4,045		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00Q0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	5,020,825	5235	210,961			34,574		260,774			(52,161)		10,178		0001
Purchased Call/S&P 500 INDEX/SPXH00T5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	2,448,000	5469.3	132,926			31,126		124,775			(32,776)		5,941		0001
Purchased Call/S&P 500 INDEX/SPXL13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,538,000	5267.84	59,897			8,652		75,287			(14,769)		4,836		0001
Purchased Call/S&P 500 INDEX/SPXH00M5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/29/2024	05/29/2025	1	3,401,000	5266.95	188,415			30,105		231,487			(46,459)		6,837		0001
Purchased Call/S&P 500 INDEX/SPXL13D3M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	9,810,000	5283.4	244,269			42,394		302,883			(60,231)		20,539		0001
Purchased Call/S&P 500 INDEX/SPXH00U5J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	1	2,918,000	5460.48	153,195			37,982		148,523			(37,568)		7,285		0001
Purchased Call/S&P 500 INDEX/SPXL136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	3,053,000	5187.67	65,640			6,691		91,411			(16,185)		4,925		0001
Purchased Call/S&P 500 INDEX/SPXL138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	2,978,000	5308.15	103,039			12,490		128,811			(25,407)		5,228		0001
Purchased Call/S&P 500 INDEX/SPXL13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	5,392,000	5460.48	180,632			43,653		187,300			(44,662)		13,238		0001
Purchased Call/S&P 500 INDEX/SPXH00D0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2025	1	3,979,910	5202	175,988			3,403		264,681			(43,514)		2,946		0001
Purchased Call/S&P 500 INDEX/SPXH00ISJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/09/2025	1	1,986,000	5214.08	57,395			6,042		79,171			(14,152)		3,246		0001
Purchased Call/S&P 500 INDEX/SPXH00FSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	3,455,000	5022.21	71,519			3,152		111,640			(17,635)		3,728		0001
Purchased Call/S&P 500 INDEX/SPXH00T3F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	2,571,395	5448	158,889			36,869		145,086			(39,286)		6,204		0001
Purchased Call/S&P 500 INDEX/SPXL13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	4,099,000	5283.4	53,287			9,248		65,482			(13,139)		8,582		0001
Purchased Call/S&P 500 INDEX/SPXH00U5O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/28/2024	06/27/2025	1	3,119,753	5483	188,083			45,453		163,936			(46,504)		7,659		0001
Purchased Call/S&P 500 INDEX/SPXH00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/03/2025	1	2,334,481	5211	90,572			503		142,845			(22,394)		1,058		0001
Purchased Call/S&P 500 INDEX/SPXH00LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	1	2,321,000	5307.01	102,356			14,381		124,640			(25,238)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXH00LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	1,470,135	5307	55,073			7,824		64,621			(13,617)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXL131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	2,955,000	5123.41	39,302			1,407		59,675			(9,638)		2,894		0001
Purchased Call/S&P 500 INDEX/SPXH00KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	1	2,031,066	5303	93,050			11,664		113,346			(23,198)		3,605		0001
Purchased Call/S&P 500 INDEX/SPXL131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,084,823	5199	83,957			2,332		130,120			(20,759)		1,810		0001
Purchased Call/S&P 500 INDEX/SPXL13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,733,000	5283.4	64,226			11,147		79,477			(15,836)		5,722		0001
Purchased Call/S&P 500 INDEX/SPXL13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	3,306,000	5291.34	62,814			11,075		77,437			(15,488)		6,976		0001
Purchased Call/S&P 500 INDEX/SPXH00T5I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	1	2,379,146	5469	88,788			20,848		90,576			(21,953)		5,774		0001
Purchased Call/S&P 500 INDEX/SPXL139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	2,563,000	5303.27	55,617			6,952		70,104			(13,751)		4,549		0001
Purchased Call/S&P 500 INDEX/SPXL13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	2,283,000	5360.79	62,098			11,975		72,107			(15,312)		5,035		0001
Purchased Call/S&P 500 INDEX/SPXH00T3S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,982,000	5482.87	148,504			35,789		140,020			(36,617)		7,321		0001
Purchased Call/S&P 500 INDEX/SPXL13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	6,517,000	5277.51	166,184			28,384		207,036			(40,753)		13,538		0001
Purchased Call/S&P 500 INDEX/SPXH00SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	1	2,139,503	5283	97,682			17,047		115,706			(24,219)		4,479		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	1	4,203,500	.5375	189,080			37,085		202,626			(46,750)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXH00USE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	3,454,000	5460.48	187,898			45,409		179,532			(46,458)		8,480		0001
Purchased Call/S&P 500 INDEX/SPXH00TS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	1,687,000	5469.3	77,265			18,092		76,200			(19,052)		4,094		0001
Purchased Call/S&P 500 INDEX/SPX921YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	3,439,000	5473.17	86,319			19,129		86,909			(21,284)		8,100		0001
Purchased Call/S&P 500 INDEX/SPXL130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	1,750,000	5209.91	37,800			833		57,189			(9,321)		1,374		0001
Purchased Call/S&P 500 INDEX/SPXL13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,283,000	5267.84	50,454			7,288		63,496			(12,441)		4,350		0001
Purchased Call/S&P 500 INDEX/SPXH00ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2024	04/10/2025	1	2,158,000	5160.64	70,567			1,750		108,548			(17,400)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXK13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	3,409,000	5243.77	71,589					115,520			(17,652)		892		0001
Purchased Call/S&P 500 INDEX/SPXH00USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	3,342,000	5460.48	166,766			40,302		163,497			(41,233)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXH001S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/07/2024	05/07/2025	1	2,421,000	5187.7	84,251			8,355		119,324			(20,774)		3,854		0001
Purchased Call/S&P 500 INDEX/SPXH00GSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2024	04/25/2025	1	2,805,000	5048.42	77,418			5,147		120,066			(19,089)		3,671		0001
Purchased Call/S&P 500 INDEX/SPX921ZS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	1,964,000	5447.87	37,512			8,681		40,533			(9,250)		4,739		0001
Purchased Call/S&P 500 INDEX/SPX921ZSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	06/26/2025	1	931,160	.5475	54,405			13,033		48,190			(13,489)		2,273		0001
Purchased Call/S&P 500 INDEX/SPXL13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	1,998,000	5460.48	53,147			12,844		55,808			(13,141)		4,905		0001
Purchased Call/S&P 500 INDEX/SPXL134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,227,000	5116.17	40,309			3,109		59,203			(9,939)		3,139		0001
Purchased Call/S&P 500 INDEX/SPXH00HSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/03/2024	05/02/2025	1	4,153,000	5127.79	142,448			12,266		211,907			(35,221)		6,148		0001
Purchased Call/S&P 500 INDEX/SPXL136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	3,835,000	5187.7	93,191			9,242		130,565			(22,978)		6,105		0001
Purchased Call/S&P 500 INDEX/SPXL13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	5,025,000	5321.41	124,118			17,096		152,272			(30,604)		9,392		0001
Purchased Call/S&P 500 INDEX/SPXH00HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	3,109,000	5018.39	169,130			13,978		274,314			(41,703)		4,530		0001
Purchased Call/S&P 500 INDEX/SPXK13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	1	2,868,342	.5244	98,761					169,655			(24,419)		751		0001
Purchased Call/S&P 500 INDEX/SPXL132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	1	2,925,000	4967.23	60,840			3,352		96,465			(14,920)		3,508		0001
Purchased Call/S&P 500 INDEX/SPXL13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	3,369,000	5421.03	43,797			8,687		48,608			(10,799)		7,533		0001
Purchased Call/S&P 500 INDEX/SPXL132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	1	3,804,000	5022.21	46,028			2,029		70,251			(11,349)		4,105		0001
Purchased Call/S&P 500 INDEX/SPXL131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	1	3,291,000	5199.06	48,707			1,349		72,651			(12,010)		2,857		0001
Purchased Call/S&P 500 INDEX/SPXL135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	4,059,000	5127.79	82,804			7,130		121,851			(20,473)		6,009		0001
Purchased Call/S&P 500 INDEX/SPXH00KSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	05/21/2025	1	1,948,000	5321.41	107,530			14,811		123,192			(26,514)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXH00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	1	2,331,000	5147.21	121,911			1,013		192,720			(30,060)		1,220		0001
Purchased Call/S&P 500 INDEX/SPXL132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	9,895,000	4967.23	124,677			5,557		193,469			(30,912)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXL135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	9,197,000	5127.79	221,648			19,086		326,809			(54,803)		13,616		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921YSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	3,604,000	5473.17	198,580			44,007		182,037			(48,965)		8,489		0001
Purchased Call/S&P 500 INDEX/SPXL134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	6,196,000	5116.17	151,182			11,661		224,116			(37,278)		8,732		0001
Purchased Call/S&P 500 INDEX/SPXH00TSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	1,530,851	.5448	58,066			13,474		59,873			(14,357)		3,694		0001
Purchased Call/S&P 500 INDEX/SPXH00TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	3,454,000	5469.3	180,644			42,300		171,823			(44,542)		8,383		0001
Purchased Call/S&P 500 INDEX/SPXH00US2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/27/2024	06/18/2025	1	1,676,343	.5460	141,745			31,409		95,815			(35,834)		3,899		0001
Purchased Call/S&P 500 INDEX/SPX921YS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	1,944,000	5431.6	109,253			22,154		106,828			(27,013)		4,377		0001
Purchased Call/S&P 500 INDEX/SPX921YSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	2,848,000	5473.17	95,408			21,143		96,861			(23,525)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXH00TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,268,000	5482.87	124,967			30,117		113,822			(30,814)		5,568		0001
Purchased Call/S&P 500 INDEX/SPXL138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	4,314,000	5308.15	107,850			13,073		135,973			(26,593)		7,574		0001
Purchased Call/S&P 500 INDEX/SPXH00ISK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/09/2025	1	2,198,000	5214.08	72,754			7,658		100,432			(17,939)		3,592		0001
Purchased Call/S&P 500 INDEX/SPXH00DSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2025	1	2,622,005	.5202	143,065			2,766		201,756			(35,373)		1,941		0001
Purchased Call/S&P 500 INDEX/SPXL139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,021,000	5303.27	19,806			2,619		24,647			(4,857)		3,702		0001
Purchased Call/S&P 500 INDEX/SPXL130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/04/2025	1	2,477,266	.5204	102,440			856		156,048			(25,539)		1,297		0001
Purchased Call/S&P 500 INDEX/SPXH00JSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2024	05/16/2025	1	2,218,000	5297.1	75,412			9,400		95,018			(18,595)		3,937		0001
Purchased Call/S&P 500 INDEX/SPXH00TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,230,000	5482.87	74,482			17,950		68,727			(18,365)		5,475		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	3,927,000	5204.34	73,042			609		114,253			(18,060)		2,055		0001
Purchased Call/S&P 500 INDEX/SPX921ZS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	1,519,000	5447.87	15,494			3,585		16,772			(3,820)		3,665		0001
Purchased Call/S&P 500 INDEX/SPXL13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	3,604,000	5321.41	46,131			6,354		56,938			(11,375)		6,736		0001
Purchased Call/S&P 500 INDEX/SPXL134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	2,954,000	5099.96	48,150			3,581		71,337			(11,808)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXL138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2025	1	2,370,525	.5221	109,405			12,729		138,384			(27,125)		4,068		0001
Purchased Call/S&P 500 INDEX/SPXX13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	2,031,000	5211.49	60,524			333		96,869			(14,924)		921		0001
Purchased Call/S&P 500 INDEX/SPXL134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	4,388,000	5035.69	55,289			4,417		82,958			(13,633)		6,290		0001
Purchased Call/S&P 500 INDEX/SPXL138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	2,013,000	5246.68	28,786			3,410		37,797			(7,098)		3,495		0001
Purchased Call/S&P 500 INDEX/SPXL139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	3,057,000	5303.27	60,223			7,528		75,808			(14,890)		5,426		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	3,889,000	5147.21	94,892			789		151,893			(23,398)		2,036		0001
Purchased Call/S&P 500 INDEX/SPXL138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,763,000	5221.42	59,405			6,873		80,452			(14,648)		4,742		0001
Purchased Call/S&P 500 INDEX/SPX921ZS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,308,000	5447.87	54,469			12,604		58,353			(13,431)		5,569		0001
Purchased Call/S&P 500 INDEX/SPXX13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	2,603,000	5147.21	48,416			402		76,791			(11,938)		1,362		0001
Purchased Call/S&P 500 INDEX/SPXX13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	4,214,000	5205.81	53,518			147		83,828			(13,196)		1,560		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	3,202,000	5061.82	99,582			3,841		157,783			(24,555)		3,246		0001
Purchased Call/S&P 500 INDEX/SPXL139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	1,886,000	5303.27	42,624			5,636		53,501			(10,453)		3,455		0001
Purchased Call/S&P 500 INDEX/SPXL135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,451,000	5127.79	30,638			2,870		44,466			(7,513)		3,795		0001
Purchased Call/S&P 500 INDEX/SPXX13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	3,520,000	5243.77	44,704					70,298			(11,023)		921		0001
Purchased Call/S&P 500 INDEX/SPXL134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,916,000	5099.96	90,068			6,005		135,327			(22,270)		5,124		0001
Purchased Call/S&P 500 INDEX/SPX921Y$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	3,530,000	5473.17	83,661			18,540		89,604			(20,629)		8,315		0001
Purchased Call/S&P 500 INDEX/SPXL133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	5,898,000	5070.55	74,315			4,504		112,351			(18,324)		7,403		0001
Purchased Call/S&P 500 INDEX/SPXX13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	8,240,000	5147.21	104,648			870		162,736			(25,804)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXL138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	3,589,000	5246.68	75,369			8,928		99,874			(18,584)		6,230		0001
Purchased Call/S&P 500 INDEX/SPXH00QJ$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2024	05/13/2025	1	1,984,220	5222	71,239			8,265		96,334			(17,614)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXL131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,854,000	5123.41	53,370			1,482		82,140			(13,196)		2,477		0001
Purchased Call/S&P 500 INDEX/SPXL136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	2,782,000	5187.7	57,309			5,684		80,154			(14,131)		4,429		0001
Purchased Call/S&P 500 INDEX/SPXL137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	8,240,000	5222.68	206,000			23,267		278,651			(50,518)		13,976		0001
Purchased Call/S&P 500 INDEX/SPXL135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	9,488,000	5127.79	118,600			10,213		172,801			(29,324)		14,047		0001
Purchased Call/S&P 500 INDEX/SPXL131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	1,500,000	5061.82	14,400			555		21,889			(3,551)		1,520		0001
Purchased Call/S&P 500 INDEX/SPX921X$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	3,128,000	5431.6	81,641			16,555		88,860			(20,186)		7,042		0001
Purchased Call/S&P 500 INDEX/SPXH00GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/23/2024	04/22/2025	1	3,266,911	5011	134,116			7,780		208,070			(33,161)		4,010		0001
Purchased Call/S&P 500 INDEX/SPXL131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	3,486,000	5061.82	44,272			1,707		67,680			(10,916)		3,533		0001
Purchased Call/S&P 500 INDEX/SPXL133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	5,184,000	5071.63	125,971			7,982		193,298			(31,061)		6,647		0001
Purchased Call/S&P 500 INDEX/SPXH000S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	1	1,600,449	5287	95,887			16,734		110,162			(23,774)		3,351		0001
Purchased Call/S&P 500 INDEX/SPXX13Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	7,292,000	5204.34	177,196			1,477		278,834			(43,812)		3,817		0001
Purchased Call/S&P 500 INDEX/SPXL133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	1	2,494,000	5010.6	54,868			3,174		86,082			(13,529)		3,061		0001
Purchased Call/S&P 500 INDEX/SPXH00L$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	1	1,310,831	5307	56,249			8,013		68,161			(13,946)		2,474		0001
Purchased Call/S&P 500 INDEX/SPXL138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	5,519,507	5247	239,688			28,471		302,246			(59,263)		9,582		0001
Purchased Call/S&P 500 INDEX/SPXL131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	5,606,000	5123.41	137,347			4,919		211,685			(33,682)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXX13Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	2,143,000	5205.81	35,574			98		56,394			(8,772)		793		0001
Purchased Call/S&P 500 INDEX/SPXL133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	4,427,000	5071.63	92,524			5,862		141,160			(22,814)		5,676		0001
Purchased Call/S&P 500 INDEX/SPXL138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	2,067,192	5247	96,676			11,484		121,392			(23,903)		3,589		0001
Purchased Call/S&P 500 INDEX/SPXL131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	2,255,000	5123.41	48,708			1,744		74,942			(11,945)		2,208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00K$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	05/20/2025	1	3,619,784	.5308	214,018			28,969		242,997			(52,917)		6,699		0001
Purchased Call/S&P 500 INDEX/SPXL133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	1	3,123,000	5048.42	69,643			4,630		107,124			(17,172)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXL137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	3,559,000	5222.68	45,555			5,145		60,761			(11,172)		6,036		0001
Purchased Call/S&P 500 INDEX/SPXH00H$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	04/29/2025	1	1,857,170	.5116	79,156			6,140		122,974			(19,625)		2,617		0001
Purchased Call/S&P 500 INDEX/SPXL132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	3,003,000	4967.23	61,562			2,744		97,952			(15,263)		3,240		0001
Purchased Call/S&P 500 INDEX/SPXL13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	3,716,000	5308.13	45,335			6,120		56,478			(11,179)		6,877		0001
Purchased Call/S&P 500 INDEX/SPXL135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	3,379,000	5127.79	59,133			5,092		86,840			(14,621)		5,002		0001
Purchased Call/S&P 500 INDEX/SPXL136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	5,349,000	5187.7	67,397			6,684		93,835			(16,619)		8,515		0001
Purchased Call/S&P 500 INDEX/SPX921YSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	3,829,000	5487.03	139,759			30,114		137,973			(34,461)		8,907		0001
Purchased Call/S&P 500 INDEX/SPXL13E$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,487,000	5352.96	39,792			7,275		46,917			(9,812)		5,328		0001
Purchased Call/S&P 500 INDEX/SPXH00D$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/04/2024	06/04/2025	1	1,979,000	5291.34	110,824			19,539		132,793			(27,326)		4,176		0001
Purchased Call/S&P 500 INDEX/SPXL13D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	2,424,000	5291.34	85,567			15,086		105,285			(21,099)		5,115		0001
Purchased Call/S&P 500 INDEX/SPXL137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,865,000	5214.08	69,620			7,328		95,477			(17,166)		4,683		0001
Purchased Call/S&P 500 INDEX/SPXL13D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	2,373,000	5277.51	69,292			11,356		86,364			(17,133)		4,811		0001
Purchased Call/S&P 500 INDEX/SPXH00R$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/13/2025	1	1,901,060	.5432	115,994			23,652		105,429			(28,918)		4,280		0001
Purchased Call/S&P 500 INDEX/SPXL13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,658,000	5477.9	48,110			11,398		50,044			(11,863)		6,488		0001
Purchased Call/S&P 500 INDEX/SPXH00L$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,722,000	5304.72	131,745			19,083		157,876			(32,574)		5,186		0001
Purchased Call/S&P 500 INDEX/SPXH000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	2,536,032	.5283	152,947			26,618		181,651			(37,817)		5,310		0001
Purchased Call/S&P 500 INDEX/SPXL133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	1	2,502,000	5010.6	46,287			2,678		72,220			(11,413)		3,071		0001
Purchased Call/S&P 500 INDEX/SPXL134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,275,000	5099.96	57,313			3,821		85,391			(14,171)		4,286		0001
Purchased Call/S&P 500 INDEX/SPXL13D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	2,328,000	5291.34	54,708			9,645		67,246			(13,490)		4,912		0001
Purchased Call/S&P 500 INDEX/SPXL13D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	4,588,000	5277.51	59,185			10,109		73,686			(14,514)		9,531		0001
Purchased Call/S&P 500 INDEX/SPXH00R$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	1	1,305,913	.5487	48,564			10,551		43,460			(12,041)		3,038		0001
Purchased Call/S&P 500 INDEX/SPXL13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	3,185,000	5266.95	80,262			12,824		99,862			(19,791)		6,403		0001
Purchased Call/S&P 500 INDEX/SPXH00T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	5,126,000	5482.87	239,384			57,691		229,624			(59,026)		12,585		0001
Purchased Call/S&P 500 INDEX/SPXL131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,016,000	5123.41	43,546			1,210		67,368			(10,767)		1,750		0001
Purchased Call/S&P 500 INDEX/SPXL13G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	4,898,000	5433.74	60,735			12,282		66,579			(14,976)		11,027		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	7,523,000	5211.49	182,809			1,007		292,219			(45,076)		3,410		0001
Purchased Call/S&P 500 INDEX/SPXL13H$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	5,864,000	5431.6	137,804			27,944		150,358			(34,072)		13,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00QSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2025	1	2,730,000	5431.6	111,930			23,434		117,831			(27,449)		6,269		0001
Purchased Call/S&P 500 INDEX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	1	5,844,000	5199.06	74,219			2,056		110,301			(18,301)		5,073		0001
Purchased Call/S&P 500 INDEX/SPXL138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	5,804,000	5308.15	264,662			32,080		323,958			(65,259)		10,190		0001
Purchased Call/S&P 500 INDEX/SPXH00PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2025	1	2,428,438	5361	91,284			17,652		105,319			(22,570)		5,355		0001
Purchased Call/S&P 500 INDEX/SPXH00QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	1,910,950	5235	81,826			13,448		98,014			(20,400)		3,874		0001
Purchased Call/S&P 500 INDEX/SPXL13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,411,000	5464.62	87,037			19,342		88,627			(21,520)		5,679		0001
Purchased Call/S&P 500 INDEX/SPXL13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,626,000	5321.41	74,316			10,236		91,056			(18,324)		4,908		0001
Purchased Call/S&P 500 INDEX/SPXH00QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	1	3,241,318	5375	155,634			30,525		165,434			(38,481)		7,198		0001
Purchased Call/S&P 500 INDEX/SPXL13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	6,211,000	5469.3	155,896			36,505		162,712			(38,440)		15,074		0001
Purchased Call/S&P 500 INDEX/SPXK13Z5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	1,928,000	5204.34	27,378			453		42,024			(6,714)		1,335		0001
Purchased Call/S&P 500 INDEX/SPXL13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,174,000	5321.41	49,350			6,797		60,598			(12,168)		4,063		0001
Purchased Call/S&P 500 INDEX/SPXH00QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	2,974,554	5283	172,723			30,059		206,726			(42,706)		6,228		0001
Purchased Call/S&P 500 INDEX/SPX921ZS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	3,601,000	5447.87	126,035			29,165		132,083			(31,077)		8,689		0001
Purchased Call/S&P 500 INDEX/SPXL138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	2,362,525	5247	141,112			16,762		170,985			(34,890)		4,101		0001
Purchased Call/S&P 500 INDEX/SPXL13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	4,193,000	5473.23	95,181			20,246		99,207			(23,469)		9,692		0001
Purchased Call/S&P 500 INDEX/SPXL13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,169,000	5487.03	63,552			13,693		64,124			(15,670)		5,045		0001
Purchased Call/S&P 500 INDEX/SPXL135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,663,000	5127.79	81,488			7,632		120,399			(19,983)		4,123		0001
Purchased Call/S&P 500 INDEX/SPXH00MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	972,588	5268	57,159			8,302		67,865			(14,290)		1,853		0001
Purchased Call/S&P 500 INDEX/SPX921ZS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	4,107,000	5447.87	103,086			23,855		109,977			(25,418)		9,910		0001
Purchased Call/S&P 500 INDEX/SPXL135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	2,897,000	5127.79	65,762			5,663		96,840			(16,260)		4,289		0001
Purchased Call/S&P 500 INDEX/SPXH00RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/17/2025	1	2,172,872	5473	129,855			27,698		111,959			(32,107)		5,022		0001
Purchased Call/S&P 500 INDEX/SPXH00LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	3,379,000	5304.72	154,758			22,416		186,220			(38,264)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXL13C96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	3,320,000	5306.04	43,492			6,829		52,668			(10,724)		6,617		0001
Purchased Call/S&P 500 INDEX/SPXL136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	7,033,000	5214.08	85,099			8,958		115,123			(20,983)		11,495		0001
Purchased Call/S&P 500 INDEX/SPXH00NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	1	2,965,293	5267	169,536			27,314		212,173			(41,918)		5,961		0001
Purchased Call/S&P 500 INDEX/SPXH00QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/13/2025	1	3,085,000	5433.74	146,538			29,632		149,906			(36,133)		6,945		0001
Purchased Call/S&P 500 INDEX/SPXL13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	2,918,000	5266.95	68,281			10,910		85,091			(16,836)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXH00QSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/04/2025	1	2,437,000	5291.34	112,833			19,893		137,838			(27,822)		5,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/12/2024	06/12/2025	1	7,791,000	5421.03	359,944			71,394		377,998			(88,753)		17,421		0001
Purchased Call/S&P 500 INDEX/SPXH00RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/17/2025	1	3,179,947	5473	193,310			41,232		165,017			(47,797)		7,350		0001
Purchased Call/S&P 500 INDEX/SPXH00NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	3,204,000	5235.48	160,520			26,235		206,027			(39,580)		6,495		0001
Purchased Call/S&P 500 INDEX/SPXL13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,368,000	5431.6	73,645			14,934		79,258			(18,209)		5,331		0001
Purchased Call/S&P 500 INDEX/SPXL13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,072,000	5283.4	44,341			7,696		54,978			(10,933)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXH00MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	1	1,290,022	5309	75,345			10,733		86,692			(18,680)		2,435		0001
Purchased Call/S&P 500 INDEX/SPXL13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	2,870,000	5235.48	37,597			6,145		47,267			(9,270)		5,818		0001
Purchased Call/S&P 500 INDEX/SPXL13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	4,961,000	5431.6	64,493			13,503		70,881			(15,816)		11,393		0001
Purchased Call/S&P 500 INDEX/SPXH00MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	1	1,736,000	5306.04	93,570			14,693		110,335			(23,072)		3,460		0001
Purchased Call/S&P 500 INDEX/SPXH00SSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	1,939,008	5283	118,600			20,640		140,347			(29,324)		4,060		0001
Purchased Call/S&P 500 INDEX/SPXL13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	3,741,000	5267.84	93,525			13,509		117,819			(23,061)		7,128		0001
Purchased Call/S&P 500 INDEX/SPXH00DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2025	1	2,942,000	5354.03	130,331			23,337		149,246			(32,136)		6,255		0001
Purchased Call/S&P 500 INDEX/SPXL136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	2,393,000	5187.7	67,961			6,740		95,510			(16,758)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXL13ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,110,000	5321.41	30,384			4,185		37,324			(7,492)		3,944		0001
Purchased Call/S&P 500 INDEX/SPXL13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	5,074,000	5235.48	124,313			20,317		158,340			(30,653)		10,286		0001
Purchased Call/S&P 500 INDEX/SPXL137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,223,000	5214.08	40,236			4,235		54,705			(9,921)		3,633		0001
Purchased Call/S&P 500 INDEX/SPXL13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,735,000	5277.51	87,773			14,385		109,417			(21,702)		7,572		0001
Purchased Call/S&P 500 INDEX/SPXL135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	2,607,000	5127.79	79,774			6,869		118,311			(19,724)		3,860		0001
Purchased Call/S&P 500 INDEX/SPXL13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	2,250,000	5235.48	39,825			6,509		50,404			(9,820)		4,561		0001
Purchased Call/S&P 500 INDEX/SPXL13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	5,610,000	5360.79	72,930			14,064		84,803			(17,983)		12,371		0001
Purchased Call/S&P 500 INDEX/SPXL139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	3,970,000	5297.1	87,737			10,937		110,541			(21,634)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXH00LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	3,230,000	5304.72	174,743			25,311		205,971			(43,206)		6,154		0001
Purchased Call/S&P 500 INDEX/SPXH00PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/06/2025	1	3,769,628	5347	174,142			32,015		198,972			(43,415)		8,075		0001
Purchased Call/S&P 500 INDEX/SPXH00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/12/2025	1	2,014,000	5421.03	91,234			18,096		95,855			(22,496)		4,503		0001
Purchased Call/S&P 500 INDEX/SPXL134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	4,525,000	5099.96	57,468			4,274		84,538			(14,093)		6,266		0001
Purchased Call/S&P 500 INDEX/SPXH00NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2025	1	5,036,000	5277.51	215,541			36,814		266,837			(52,857)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXH00QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/10/2025	1	5,291,100	5361	254,547			49,358		272,412			(63,111)		11,668		0001
Purchased Call/S&P 500 INDEX/SPXL13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	5,606,000	5267.84	72,878			10,527		91,367			(17,970)		10,681		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00S$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	3,000,000	5464.62	156,600			34,800		148,311			(38,720)		7,066		0001
Purchased Call/S&P 500 INDEX/SPXL136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	2,687,000	5187.67	34,125			3,478		46,990			(8,414)		4,335		0001
Purchased Call/S&P 500 INDEX/SPXL13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,183,000	5304.72	49,118			7,577		59,861			(12,012)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXL13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	3,521,000	5433.74	88,025			17,800		95,410			(21,705)		7,927		0001
Purchased Call/S&P 500 INDEX/SPXH00P$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	1	3,185,648	5354	144,936			26,169		167,699			(35,836)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXL13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,627,000	5473.23	46,235			9,835		48,703			(11,400)		6,072		0001
Purchased Call/S&P 500 INDEX/SPXH00L$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	3,677,000	5304.72	159,950			23,168		193,123			(39,548)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXL13HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	6,232,000	5473.23	81,639			17,365		85,770			(20,130)		14,404		0001
Purchased Call/S&P 500 INDEX/SPXH00N$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/30/2024	05/30/2025	1	3,197,000	5235.48	110,936			18,131		142,468			(27,354)		6,481		0001
Purchased Call/S&P 500 INDEX/SPXH00M$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,196,689	5268	134,841			19,531		158,232			(33,340)		4,185		0001
Purchased Call/S&P 500 INDEX/SPXH00P$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	1	3,373,039	5354	138,449			24,998		161,683			(34,232)		7,172		0001
Purchased Call/S&P 500 INDEX/SPXL13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	2,139,000	5469.3	35,935			8,415		37,891			(8,861)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXL13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	13,034,000	5304.72	327,153			47,387		399,672			(80,890)		24,834		0001
Purchased Call/S&P 500 INDEX/SPXL135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,807,000	5127.79	60,631			5,679		88,717			(14,869)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXL13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,094,000	5464.62	66,589			14,798		68,725			(16,464)		4,932		0001
Purchased Call/S&P 500 INDEX/SPXL13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	2,735,000	5375.32	43,760			8,559		50,602			(10,790)		6,074		0001
Purchased Call/S&P 500 INDEX/SPXL131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	2,107,000	5473.17	36,240			8,031		37,818			(8,936)		4,963		0001
Purchased Call/S&P 500 INDEX/SPXL139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	1,730,000	5297.1	49,651			6,189		62,732			(12,243)		3,071		0001
Purchased Call/S&P 500 INDEX/SPXL13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	1,983,000	5464.62	46,997			10,746		49,244			(11,525)		4,756		0001
Purchased Call/S&P 500 INDEX/SPXH00T$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/27/2024	06/27/2025	1	2,404,000	5482.87	45,195			10,892		46,713			(11,144)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXL13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	4,096,000	5277.51	80,691			13,224		100,346			(19,951)		8,303		0001
Purchased Call/S&P 500 INDEX/SPXL13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,530,000	5464.62	71,599			15,911		74,292			(17,703)		5,959		0001
Purchased Call/S&P 500 INDEX/SPXH00R$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	1	5,028,000	5473.17	246,875			54,709		235,874			(60,873)		11,843		0001
Purchased Call/S&P 500 INDEX/SPXL13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,055,000	5473.23	58,362			12,414		60,094			(14,391)		4,750		0001
Purchased Call/S&P 500 INDEX/SPXL13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,375,000	5487.03	45,600			9,825		47,036			(11,244)		5,525		0001
Purchased Call/S&P 500 INDEX/SPXL135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,851,000	5127.79	49,322			4,620		71,747			(12,095)		4,414		0001
Purchased Call/S&P 500 INDEX/SPXH00U$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	3,344,000	5460.48	188,267			45,498		177,647			(46,550)		8,210		0001
Purchased Call/S&P 500 INDEX/SPXL13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	2,759,000	5306.04	61,250			9,618		74,500			(15,103)		5,499		0001
Purchased Call/S&P 500 INDEX/SPXL134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,203,000	5099.96	67,263			4,484		100,762			(16,631)		4,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	3,020,000	5297.1	74,292			9,261		93,833			(18,319)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXL139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	3,321,000	5303.27	47,490			5,936		59,868			(11,742)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXL137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	3,117,000	5222.68	82,912			8,752		112,795			(20,500)		5,094		0001
Purchased Call/S&P 500 INDEX/SPXL13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,765,000	5460.48	36,222			8,981		38,567			(8,883)		6,903		0001
Purchased Call/S&P 500 INDEX/SPXL13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	2,026,000	5360.79	38,697			7,462		45,034			(9,542)		4,468		0001
Purchased Call/S&P 500 INDEX/SPXH00TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	3,998,867	.5478	182,427			43,580		178,317			(45,106)		9,762		0001
Purchased Call/S&P 500 INDEX/SPXH00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,527,000	5277.51	108,156			17,726		134,017			(26,742)		5,123		0001
Purchased Call/S&P 500 INDEX/SPXH00TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/24/2025	1	1,410,998	.5448	81,831			19,201		76,614			(20,345)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXL136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	2,031,000	5187.67	49,353			5,031		68,945			(12,169)		3,277		0001
Purchased Call/S&P 500 INDEX/SPXL134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,867,000	5116.17	34,691			2,676		50,469			(8,554)		4,041		0001
Purchased Call/S&P 500 INDEX/SPXL13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	3,819,000	5431.6	128,700			26,098		138,006			(31,822)		8,598		0001
Purchased Call/S&P 500 INDEX/SPXL13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,695,000	5487.03	43,659			9,407		45,141			(10,765)		6,269		0001
Purchased Call/S&P 500 INDEX/SPXH00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2024	06/20/2025	1	4,250,000	5473.17	190,825			42,288		185,910			(47,053)		10,010		0001
Purchased Call/S&P 500 INDEX/SPXH00TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	2,919,000	5469.3	164,340			38,482		151,925			(40,522)		7,084		0001
Purchased Call/S&P 500 INDEX/SPXL131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/17/2025	1	2,391,802	.5473	97,023			20,868		95,900			(24,122)		5,528		0001
Purchased Call/S&P 500 INDEX/SPXL131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	3,699,000	5487.03	123,547			26,621		122,990			(30,464)		8,604		0001
Purchased Call/S&P 500 INDEX/SPXH00TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	3,105,000	5469.3	104,018			24,357		97,844			(25,648)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXH00RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/17/2025	1	2,211,185	.5473	101,865			21,909		98,075			(25,325)		5,111		0001
Purchased Call/S&P 500 INDEX/SPXH00TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	6,390,352	.5448	281,719			65,371		284,978			(69,656)		15,419		0001
Purchased Call/S&P 500 INDEX/SPXH00USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	5,950,000	5460.48	257,040			62,118		259,087			(63,554)		14,608		0001
Purchased Call/S&P 500 INDEX/SPXL131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	5,778,000	5464.62	135,205			30,046		141,710			(33,430)		13,610		0001
Purchased Call/S&P 500 INDEX/SPXL138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	1,710,418	.5247	40,013			4,753		50,980			(9,893)		2,969		0001
Purchased Call/S&P 500 INDEX/SPXL136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,163,000	5214.08	30,715			3,233		41,713			(7,573)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXL13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,865,000	5352.96	61,025			11,157		72,151			(15,047)		6,137		0001
Purchased Call/S&P 500 INDEX/SPXL13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,233,000	5460.48	62,747			15,164		65,546			(15,514)		5,482		0001
Purchased Call/S&P 500 INDEX/SPXL135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	1	2,363,000	5018.39	40,407			3,339		61,145			(9,963)		3,443		0001
Purchased Call/S&P 500 INDEX/SPXL139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,320,000	5303.27	43,616			5,767		54,825			(10,696)		4,250		0001
Purchased Call/S&P 500 INDEX/SPXL13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,140,000	5277.51	82,896			13,586		103,273			(20,496)		6,365		0001
Purchased Call/S&P 500 INDEX/SPXL134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	2,911,000	5099.96	60,258			4,482		89,858			(14,777)		4,031		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	1	4,038,000	5473.17	189,382			41,968		183,297			(46,697)		9,511		0001
Purchased Call/S&P 500 INDEX/SPXL13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,930,000	5283.4	99,034			17,188		122,539			(24,419)		6,135		0001
Purchased Call/S&P 500 INDEX/SPXL13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	2,023,000	5464.62	53,610			12,258		56,070			(13,147)		4,852		0001
Purchased Call/S&P 500 INDEX/SPXL13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	3,960,000	5464.62	51,876			11,861		54,993			(12,722)		9,499		0001
Purchased Call/S&P 500 INDEX/SPXL13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,640,000	5321.41	100,320			13,818		121,433			(24,736)		4,934		0001
Purchased Call/S&P 500 INDEX/SPXH00S$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	2,426,000	5464.62	81,271			18,060		76,615			(20,094)		5,714		0001
Purchased Call/S&P 500 INDEX/SPXL134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	3,266,000	5116.17	75,118			5,794		111,116			(18,522)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXH00ISM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/09/2025	1	2,036,000	5214.08	76,554			8,058		105,698			(18,876)		3,328		0001
Purchased Call/S&P 500 INDEX/SPXH00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2024	05/16/2025	1	3,496,000	5297.1	129,352			16,124		162,736			(31,895)		6,205		0001
Purchased Call/S&P 500 INDEX/SPXL13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,639,000	5431.6	48,822			9,900		53,535			(12,071)		5,941		0001
Purchased Call/S&P 500 INDEX/SPXH00HSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/03/2024	05/05/2025	1	2,623,000	5127.79	96,526			9,041		143,329			(23,671)		4,061		0001
Purchased Call/S&P 500 INDEX/SPXL13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	4,489,000	5460.48	106,389			25,711		112,244			(26,305)		11,021		0001
Purchased Call/S&P 500 INDEX/SPXL13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,344,000	5277.51	92,963			15,236		115,881			(22,985)		6,779		0001
Purchased Call/S&P 500 INDEX/SPXL13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,184,000	5352.96	57,439			10,501		67,436			(14,163)		4,679		0001
Purchased Call/S&P 500 INDEX/SPXH00TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	3,489,000	5482.87	152,469			36,745		148,366			(37,595)		8,566		0001
Purchased Call/S&P 500 INDEX/SPXH00ISY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/10/2024	05/09/2025	1	2,812,000	5222.68	84,079			8,875		114,521			(20,789)		4,596		0001
Purchased Call/S&P 500 INDEX/SPXH00DSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/09/2025	1	3,064,000	5209.91	86,711			1,911		130,939			(21,381)		2,406		0001
Purchased Call/S&P 500 INDEX/SPXL13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	4,182,000	5464.62	104,968			24,001		109,943			(25,742)		10,031		0001
Purchased Call/S&P 500 INDEX/SPXL13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	3,920,000	5469.3	87,024			20,378		91,199			(21,458)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXH00LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	1	8,588,756	5321	366,087			50,565		440,388			(90,516)		16,052		0001
Purchased Call/S&P 500 INDEX/SPXH00KS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/17/2024	05/16/2025	1	3,238,000	5303.27	123,044			15,381		153,289			(30,423)		5,748		0001
Purchased Call/S&P 500 INDEX/SPXH00ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/11/2024	04/11/2025	1	1,671,000	5199.06	15,206			421		22,237			(3,749)		1,450		0001
Purchased Call/S&P 500 INDEX/SPXH00SSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/24/2024	06/20/2025	1	2,753,005	5473	164,199			36,590		144,452			(40,936)		6,484		0001
Purchased Call/S&P 500 INDEX/SPXL13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	1,948,000	5433.74	45,778			9,257		49,843			(11,288)		4,386		0001
Purchased Call/S&P 500 INDEX/SPXH00USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	2,626,000	5460.48	123,685			29,890		122,789			(30,581)		6,447		0001
Purchased Call/S&P 500 INDEX/SPXH00RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	1	3,094,685	5487	133,984			29,111		129,243			(33,219)		7,199		0001
Purchased Call/S&P 500 INDEX/SPXH00SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	2,061,000	5464.62	83,883			18,641		84,538			(20,740)		4,854		0001
Purchased Call/S&P 500 INDEX/SPXC17VSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	3,530,019	5036	151,360			12,126		229,516			(37,424)		5,060		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05VMSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2024	05/02/2025	1	4,548,350	5128	209,119			18,058		301,410			(52,135)		6,734		0001
Purchased Call/S&P 500 INDEX/SPXC17YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2025	1	3,727,000	5346.99	156,161			29,684		181,732			(38,296)		8,161		0001
Purchased Call/S&P 500 INDEX/SPXC17USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025	1	2,624,000	5204.34	52,742			440		82,150			(13,041)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXC17VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	2,074,704	5036	121,379			9,724		187,444			(30,011)		2,974		0001
Purchased Call/S&P 500 INDEX/SPXC17VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	1,959,000	4967.23	73,658			4,058		120,878			(18,063)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXC17USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/10/2025	1	1,630,762	5161	83,010			2,075		120,588			(20,524)		1,350		0001
Purchased Call/S&P 500 INDEX/SPXL13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	4,061,000	5477.9	101,931			24,149		105,484			(25,134)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXC17WSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	2,420,899	5297	102,085			12,761		128,513			(25,241)		4,297		0001
Purchased Call/S&P 500 INDEX/SPXB05WS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2025	1	4,683,770	5421	266,751			53,350		260,341			(65,955)		10,473		0001
Purchased Call/S&P 500 INDEX/SPXC17XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/23/2025	1	5,273,000	5267.84	182,446			26,353		230,383			(44,987)		10,047		0001
Purchased Call/S&P 500 INDEX/SPXB05WSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2024	06/10/2025	1	2,985,960	5361	192,655			37,357		190,550			(47,766)		6,585		0001
Purchased Call/S&P 500 INDEX/SPXC17VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	1,948,000	5123.41	90,387			2,511		141,033			(22,348)		1,691		0001
Purchased Call/S&P 500 INDEX/SPXB05WS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	1	4,783,000	5205.81	167,405			461		273,221			(41,278)		1,770		0001
Purchased Call/S&P 500 INDEX/SPXC17WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2024	05/07/2025	1	3,376,000	5187.7	110,733			10,982		156,272			(27,304)		5,374		0001
Purchased Call/S&P 500 INDEX/SPXC17VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	3,882,416	5062	155,908			6,030		250,357			(38,549)		3,935		0001
Purchased Call/S&P 500 INDEX/SPXC17USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/07/2025	1	2,629,000	5204.34	77,030			1,273		119,004			(18,890)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXC17VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	2,109,682	5011	87,214			3,887		147,034			(21,623)		2,276		0001
Purchased Call/S&P 500 INDEX/SPXB05WSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	1	4,688,000	5018.39	214,710			17,745		342,046			(52,942)		6,831		0001
Purchased Call/S&P 500 INDEX/SPXC17VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	7,805,000	4967.23	189,662			10,450		301,499			(46,511)		9,361		0001
Purchased Call/S&P 500 INDEX/SPXC17XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	2,161,000	5304.72	66,343			9,610		81,066			(16,403)		4,117		0001
Purchased Call/S&P 500 INDEX/SPXC17VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/30/2025	1	2,246,000	5035.69	75,016			5,993		115,640			(18,497)		3,220		0001
Purchased Call/S&P 500 INDEX/SPXC17WSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	13,137,000	5303.27	168,154			21,019		211,492			(41,576)		23,318		0001
Purchased Call/S&P 500 INDEX/SPXC17VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	10,512,000	5123.41	133,502			3,708		202,577			(33,009)		9,124		0001
Purchased Call/S&P 500 INDEX/SPXC17WS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	3,111,000	5303.27	102,041			12,755		127,591			(25,230)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXC17VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	1,574,226	5062	56,677			2,192		90,550			(14,013)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXC17VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/15/2025	1	1,422,371	5062	57,717			2,238		95,384			(14,310)		1,442		0001
Purchased Call/S&P 500 INDEX/SPXC17YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/05/2025	1	4,314,587	5353	184,397			33,387		212,432			(45,718)		9,173		0001
Purchased Call/S&P 500 INDEX/SPXC17VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	2,244,000	4967.23	104,795			5,774		175,427			(25,699)		2,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	4,256,000	5482.87	97,462			23,488		100,321			(24,032)		10,449		0001
Purchased Call/S&P 500 INDEX/SPXL13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,762,000	5477.9	81,203			19,238		83,151			(20,023)		6,742		0001
Purchased Call/S&P 500 INDEX/SPXC17YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2024	06/25/2025	1	2,020,000	5469.3	72,922			17,075		74,217			(17,981)		4,903		0001
Purchased Call/S&P 500 INDEX/SPXC17XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/22/2025	1	2,596,889	5311	148,020			21,028		174,999			(36,598)		4,901		0001
Purchased Call/S&P 500 INDEX/SPXL13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	3,835,000	5433.74	84,754			17,139		92,226			(20,898)		8,634		0001
Purchased Call/S&P 500 INDEX/SPXL13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,256,000	5487.03	32,938			7,097		34,250			(8,122)		5,248		0001
Purchased Call/S&P 500 INDEX/SPXL13ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	4,004,000	5464.62	67,267			14,948		71,181			(16,632)		9,431		0001
Purchased Call/S&P 500 INDEX/SPXL13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	9,526,000	5473.23	238,150			50,656		247,232			(58,722)		22,018		0001
Purchased Call/S&P 500 INDEX/SPXL13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	4,657,000	5431.6	116,425			24,375		126,411			(28,551)		10,695		0001
Purchased Call/S&P 500 INDEX/SPXL13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	12,968,000	5431.6	168,584			34,185		185,453			(41,683)		29,195		0001
Purchased Call/S&P 500 INDEX/SPXL13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	2,821,000	5469.3	77,295			18,099		80,287			(19,059)		6,847		0001
Purchased Call/S&P 500 INDEX/SPXL13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,397,000	5460.48	53,453			12,918		56,328			(13,216)		5,885		0001
Purchased Call/S&P 500 INDEX/SPXL13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	5,282,000	5354.03	68,138			12,201		80,475			(16,801)		11,230		0001
Purchased Call/S&P 500 INDEX/SPX815PSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,357,000	5459.1	166,843			53,297		167,253			(41,252)		9,462		0001
Purchased Call/S&P 500 INDEX/SPX815PSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	6,020,154	5508	265,610			68,067		240,850			(65,673)		15,194		0001
Purchased Call/S&P 500 INDEX/SPX8150SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	3,556,361	5522	147,624			49,618		150,942			(36,500)		10,280		0001
Purchased Call/S&P 500 INDEX/SPX8150SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	1,992,000	5199.5	112,349			39,616		144,010			(27,702)		5,921		0001
Purchased Call/S&P 500 INDEX/SPXH00V5A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,499,000	5509.01	135,196			34,359		119,212			(33,336)		6,307		0001
Purchased Call/S&P 500 INDEX/SPX8155S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	2,879,000	5554.25	133,874			51,263		121,317			(32,830)		8,915		0001
Purchased Call/S&P 500 INDEX/SPX815RSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	1,037,966	5339	62,178			22,908		65,623			(15,416)		3,145		0001
Purchased Call/S&P 500 INDEX/SPX815PSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	4,393,000	5537.02	243,372			62,871		197,790			(60,010)		11,147		0001
Purchased Call/S&P 500 INDEX/SPX8150SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,326,000	5446.68	127,697			43,155		129,414			(31,487)		6,751		0001
Purchased Call/S&P 500 INDEX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,341,000	5436.44	123,371			40,784		127,412			(30,420)		6,739		0001
Purchased Call/S&P 500 INDEX/SPX8150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	4,763,000	5459.1	236,721			76,951		237,858			(58,051)		13,598		0001
Purchased Call/S&P 500 INDEX/SPX8150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2024	07/30/2025	1	2,303,977	5447	142,724			47,312		130,694			(35,289)		6,633		0001
Purchased Call/S&P 500 INDEX/SPX8155S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/15/2025	1	2,160,603	5554	95,970			36,458		84,098			(23,993)		6,618		0001
Purchased Call/S&P 500 INDEX/SPX815SS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,640,000	5554.25	99,264			37,500		91,957			(24,543)		8,087		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	1	4,047,483	.5462	170,245			41,257		170,929			(42,443)		9,937		0001
Purchased Call/S&P 500 INDEX/SPX815PSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2024	07/22/2025	1	9,259,178	.5564	423,155			130,921		363,804			(104,626)		25,759		0001
Purchased Call/S&P 500 INDEX/SPX815PSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	6,066,000	5427.13	284,495			89,346		297,554			(70,150)		17,025		0001
Purchased Call/S&P 500 INDEX/SPX815QSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,131,608	.5522	105,714			35,532		104,475			(26,138)		6,162		0001
Purchased Call/S&P 500 INDEX/SPXH00W8L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	1,580,500	.5537	90,054			23,329		72,646			(22,327)		4,010		0001
Purchased Call/S&P 500 INDEX/SPXH00V9K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	5,124,684	.5475	318,455			80,275		278,660			(78,739)		12,864		0001
Purchased Call/S&P 500 INDEX/SPX815RSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	3,122,221	.5455	185,580			69,593		173,106			(45,885)		9,529		0001
Purchased Call/S&P 500 INDEX/SPX815PS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,829,000	5537.02	280,375			72,430		239,745			(69,134)		14,790		0001
Purchased Call/S&P 500 INDEX/SPX815RSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	4,029,000	5434.43	232,070			85,668		239,068			(57,223)		12,251		0001
Purchased Call/S&P 500 INDEX/SPX815QSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	8,200,774	.5464	358,964			118,002		376,121			(88,755)		23,511		0001
Purchased Call/S&P 500 INDEX/SPXH00W5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,858,000	5567.19	107,175			27,764		94,856			(26,572)		7,252		0001
Purchased Call/S&P 500 INDEX/SPX815RSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	3,345,000	5455.21	189,327			70,411		190,570			(46,683)		10,209		0001
Purchased Call/S&P 500 INDEX/SPXI009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	1	1,779,430	.5732	87,740			43,015		63,127			(21,754)		6,196		0001
Purchased Call/S&P 500 INDEX/SPXH00W4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,826,000	5567.19	94,954			24,598		85,711			(23,542)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXA217SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	3,568,000	5738.17	85,275			42,164		68,659			(21,085)		12,493		0001
Purchased Call/S&P 500 INDEX/SPXI009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	3,188,211	.5714	143,490			68,158		111,288			(35,478)		10,943		0001
Purchased Call/S&P 500 INDEX/SPXA216S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	11,626,000	5702.55	153,463			72,895		131,330			(37,944)		39,904		0001
Purchased Call/S&P 500 INDEX/SPX815SS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,818,000	5554.25	140,618			53,122		125,497			(34,768)		8,632		0001
Purchased Call/S&P 500 INDEX/SPXH00USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	5,797,000	5475.09	146,084			36,622		140,332			(36,021)		14,552		0001
Purchased Call/S&P 500 INDEX/SPXH00W9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,105,000	5567.19	107,776			27,920		86,606			(26,721)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXA216SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,896,000	5702.55	18,960			9,088		16,315			(4,650)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXA217SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,317,000	5738.17	46,340			22,913		37,758			(11,458)		8,113		0001
Purchased Call/S&P 500 INDEX/SPXH00VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	3,170,077	.5475	192,934			48,634		170,512			(47,704)		7,958		0001
Purchased Call/S&P 500 INDEX/SPXI008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	1	1,430,233	.5620	79,026			37,318		62,870			(19,539)		4,895		0001
Purchased Call/S&P 500 INDEX/SPXA216SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	6,457,000	5702.55	162,716			77,290		136,416			(40,232)		22,162		0001
Purchased Call/S&P 500 INDEX/SPX815SSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	4,116,926	.5599	230,391			89,738		184,056			(56,965)		12,839		0001
Purchased Call/S&P 500 INDEX/SPXD171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	09/02/2025	1	2,019,000	5648.4	82,577			35,033		68,830			(20,195)		6,578		0001
Purchased Call/S&P 500 INDEX/SPXD173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	2,385,000	5738.17	144,293			71,345		95,960			(35,677)		8,351		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	3,483,187	.5474	202,578			51,065		182,906			(50,088)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXH00W$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,222,546	.5537	143,189			37,094		126,727			(35,502)		8,177		0001
Purchased Call/S&P 500 INDEX/SPXH00X$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	3,425,000	5584.54	44,525			12,457		42,704			(10,979)		9,053		0001
Purchased Call/S&P 500 INDEX/SPXD171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	7,279,000	5408.42	93,899			41,388		102,605			(23,027)		24,172		0001
Purchased Call/S&P 500 INDEX/SPXD172$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	1	4,676,000	5618.26	204,809			95,916		179,960			(50,501)		16,003		0001
Purchased Call/S&P 500 INDEX/SPXD173$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2025	1	3,980,000	5738.17	234,422			116,888		158,619			(57,488)		14,052		0001
Purchased Call/S&P 500 INDEX/SPX815T$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,056,000	5626.02	54,895			25,008		49,331			(13,573)		6,912		0001
Purchased Call/S&P 500 INDEX/SPX815S$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	1,989,017	.5635	87,752			34,954		71,845			(21,877)		6,247		0001
Purchased Call/S&P 500 INDEX/SPXA210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,293,000	5544.59	101,351			30,321		92,891			(24,991)		6,265		0001
Purchased Call/S&P 500 INDEX/SPXH00U$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	1	3,812,981	.5463	177,145			42,929		174,718			(44,164)		9,361		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2025	1	3,575,000	.5505	171,243			52,363		163,997			(41,994)		9,902		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2025	1	2,922,603	.5631	178,567			51,794		114,056			(44,151)		7,875		0001
Purchased Call/S&P 500 INDEX/SPXH00X$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,517,000	5584.54	41,279			11,549		39,278			(10,178)		6,653		0001
Purchased Call/S&P 500 INDEX/SPXA216$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,712,000	5702.55	90,942			43,197		77,330			(22,486)		16,173		0001
Purchased Call/S&P 500 INDEX/SPXA216$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/25/2025	1	2,340,000	5722.26	67,860			33,089		54,977			(16,733)		8,171		0001
Purchased Call/S&P 500 INDEX/SPXD171$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	4,343,000	5408.42	211,938			93,416		231,035			(51,974)		14,422		0001
Purchased Call/S&P 500 INDEX/SPX815V$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	1,511,935	.5742	70,356			34,884		50,342			(17,540)		5,294		0001
Purchased Call/S&P 500 INDEX/SPXA212$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	1	2,020,092	.5344	108,811			39,099		126,051			(27,127)		6,028		0001
Purchased Call/S&P 500 INDEX/SPXH00W$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,021,012	.5537	124,104			32,149		96,033			(30,770)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXH00X$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	6,040,000	5633.91	151,000			41,598		129,563			(37,233)		15,886		0001
Purchased Call/S&P 500 INDEX/SPX815T$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,392,000	5626.02	143,759			65,490		113,983			(35,545)		8,041		0001
Purchased Call/S&P 500 INDEX/SPXA217$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,523,000	5738.17	56,515			27,944		45,743			(13,974)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2025	1	2,426,000	5667.2	135,128			39,459		84,640			(33,319)		6,568		0001
Purchased Call/S&P 500 INDEX/SPX815T$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,086,000	5626.02	301,091			137,164		240,174			(74,446)		17,098		0001
Purchased Call/S&P 500 INDEX/SPX815T$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,832,000	5408.42	244,499			106,629		263,136			(60,453)		15,896		0001
Purchased Call/S&P 500 INDEX/SPXA215$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,099,875	.5554	62,470			28,285		55,856			(15,446)		3,686		0001
Purchased Call/S&P 500 INDEX/SPX815V$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,375,812	.5739	121,931			60,456		85,126			(30,398)		8,319		0001
Purchased Call/S&P 500 INDEX/SPXH00V$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	4,044,000	5509.01	136,283			34,635		121,127			(33,604)		10,206		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	2,900,000	5588.27	45,530			13,421		43,168			(11,227)		7,887		0001
Purchased Call/S&P 500 INDEX/SPX815TSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,304,000	5626.02	146,698			66,829		125,284			(36,271)		11,107		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	4,539,000	5505	59,007			18,043		60,713			(14,470)		12,572		0001
Purchased Call/S&P 500 INDEX/SPXA213SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,599,000	5570.64	103,291			40,916		97,655			(25,469)		11,303		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/18/2025	1	3,303,000	5505	188,601			56,580		170,632			(46,632)		9,025		0001
Purchased Call/S&P 500 INDEX/SPXA212SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/13/2024	08/12/2025	1	3,105,091	5344	142,513			52,360		156,373			(35,237)		9,407		0001
Purchased Call/S&P 500 INDEX/SPX815USM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,348,000	5738.17	166,094			82,124		123,511			(41,067)		15,224		0001
Purchased Call/S&P 500 INDEX/SPXA215SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,782,876	5554	86,221			39,039		79,328			(21,318)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXA215SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/12/2025	1	2,766,000	5595.76	35,681			16,210		34,382			(8,798)		9,299		0001
Purchased Call/S&P 500 INDEX/SPXA216S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,032,000	5702.55	41,530			19,727		35,775			(10,268)		13,839		0001
Purchased Call/S&P 500 INDEX/SPXA217SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/25/2025	1	2,042,847	5722	78,454			38,573		60,456			(19,398)		7,133		0001
Purchased Call/S&P 500 INDEX/SPX815TSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	4,060,000	5626.02	174,986			79,716		150,606			(43,266)		13,649		0001
Purchased Call/S&P 500 INDEX/SPX815TSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	4,167,000	5626.02	208,350			94,915		174,162			(51,515)		14,008		0001
Purchased Call/S&P 500 INDEX/SPXH00WSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	5,249,095	5537	245,854			63,689		214,403			(60,956)		13,319		0001
Purchased Call/S&P 500 INDEX/SPXA211S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	1,848,909	5545	84,803			25,512		75,756			(21,142)		5,052		0001
Purchased Call/S&P 500 INDEX/SPX815USN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	3,803,000	5738.17	166,571			82,360		120,716			(41,185)		13,316		0001
Purchased Call/S&P 500 INDEX/SPXH00YSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	2,518,816	5631	143,058			41,495		96,035			(35,372)		6,787		0001
Purchased Call/S&P 500 INDEX/SPXI001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	2,702,000	5522.3	90,517			30,172		90,067			(22,319)		7,811		0001
Purchased Call/S&P 500 INDEX/SPXH00YSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	2,040,000	5667.2	93,840			27,402		65,630			(23,139)		5,523		0001
Purchased Call/S&P 500 INDEX/SPX815USV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	4,368,000	5738.17	224,952			112,166		157,001			(55,165)		15,422		0001
Purchased Call/S&P 500 INDEX/SPX815USW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/25/2025	1	3,085,628	5723	158,913			78,350		111,631			(39,400)		10,774		0001
Purchased Call/S&P 500 INDEX/SPX921ZSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,642,321	5567	101,928			26,479		73,262			(25,482)		4,167		0001
Purchased Call/S&P 500 INDEX/SPXI002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	2,016,000	5240.03	33,264			11,638		40,646			(8,202)		5,969		0001
Purchased Call/S&P 500 INDEX/SPXA213SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	2,365,000	5597.12	38,550			14,974		36,098			(9,505)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXI004SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,644,000	5634.61	102,587			40,750		86,679			(25,365)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXI006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	1	2,078,611	5648	74,947			31,972		70,471			(18,582)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXI002SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	2,827,000	5240.03	119,582			41,837		148,707			(29,486)		8,371		0001
Purchased Call/S&P 500 INDEX/SPXA215S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	2,674,657	5503	100,286			43,736		109,108			(24,796)		8,799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	6,527,000	5738.17	165,133			81,649		132,687			(40,830)		22,854		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/18/2025	1	3,366,000	5505	168,973			50,692		159,365			(41,779)		9,197		0001
Purchased Call/S&P 500 INDEX/SPXA212S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	1,762,000	5346.56	96,381			33,189		112,650			(23,636)		5,176		0001
Purchased Call/S&P 500 INDEX/SPXI005$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/26/2025	1	4,079,000	5616.84	53,843			21,804		49,091			(13,276)		12,987		0001
Purchased Call/S&P 500 INDEX/SPXI005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2025	1	2,054,000	5634.61	78,463			31,558		66,362			(19,242)		6,518		0001
Purchased Call/S&P 500 INDEX/SPXH00YSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/11/2025	1	1,218,783	5617	55,088			15,541		42,070			(13,772)		3,221		0001
Purchased Call/S&P 500 INDEX/SPXI001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/30/2025	1	2,366,000	5436.44	66,485			21,978		72,423			(16,393)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXI000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/23/2025	1	2,705,000	5555.74	110,364			34,356		101,566			(27,213)		7,559		0001
Purchased Call/S&P 500 INDEX/SPXI001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	1	3,774,055	5399	224,868			71,833		230,255			(55,599)		10,638		0001
Purchased Call/S&P 500 INDEX/SPXA213ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	2,170,000	5570.64	81,809			32,406		75,728			(20,172)		6,815		0001
Purchased Call/S&P 500 INDEX/SPXI000$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/23/2025	1	2,634,000	5555.74	125,642			39,112		111,528			(30,980)		7,360		0001
Purchased Call/S&P 500 INDEX/SPXA214SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	2,393,000	5648.4	64,132			27,208		56,020			(15,685)		7,797		0001
Purchased Call/S&P 500 INDEX/SPXI004$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	2,767,000	5620.85	71,665			28,034		63,752			(17,671)		8,660		0001
Purchased Call/S&P 500 INDEX/SPXH00XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,039,000	5584.54	94,814			26,527		78,394			(23,379)		5,389		0001
Purchased Call/S&P 500 INDEX/SPXI008$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	4,111,000	5702.55	87,975			42,170		74,290			(21,574)		14,233		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	2,166,000	5631.22	38,555			11,152		34,426			(9,507)		5,836		0001
Purchased Call/S&P 500 INDEX/SPXI005$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	08/27/2025	1	3,687,000	5625.8	102,130			41,640		90,395			(25,183)		11,778		0001
Purchased Call/S&P 500 INDEX/SPXI005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	1	1,826,891	5621	100,506			39,754		80,418			(24,919)		5,717		0001
Purchased Call/S&P 500 INDEX/SPXI002$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	3,931,000	5240.03	50,710			17,741		61,403			(12,504)		11,639		0001
Purchased Call/S&P 500 INDEX/SPXI009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	2,902,529	5714	121,905			57,905		95,969			(30,141)		9,962		0001
Purchased Call/S&P 500 INDEX/SPXI007$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2025	1	5,740,000	5626.02	75,194			34,593		69,504			(18,440)		19,471		0001
Purchased Call/S&P 500 INDEX/SPXI004$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	2,758,000	5620.85	155,275			60,741		121,486			(38,287)		8,631		0001
Purchased Call/S&P 500 INDEX/SPX815JSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	2,494,287	5706	127,991			60,965		92,893			(31,909)		8,561		0001
Purchased Call/S&P 500 INDEX/SPX815JSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,578,000	5738.17	221,117			109,330		156,440			(54,672)		16,030		0001
Purchased Call/S&P 500 INDEX/SPXI002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	5,647,913	5186	275,822			96,004		323,226			(68,198)		16,658		0001
Purchased Call/S&P 500 INDEX/SPXA214SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2025	1	2,804,596	5521	117,765			51,031		117,134			(29,118)		9,197		0001
Purchased Call/S&P 500 INDEX/SPXH00YSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/11/2025	1	3,101,000	5615.35	110,396			30,972		93,126			(27,296)		8,196		0001
Purchased Call/S&P 500 INDEX/SPXI002$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	2,023,000	5240.03	53,205			18,614		65,247			(13,119)		5,990		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2025	1	2,086,000	5344.16	98,251			35,727		113,218			(24,094)		6,296		0001
Purchased Call/S&P 500 INDEX/SPX815T$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,890,000	5408.42	236,676			103,217		254,933			(58,519)		16,086		0001
Purchased Call/S&P 500 INDEX/SPX815P$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	3,497,114	5507	213,646			54,750		174,320			(52,824)		8,826		0001
Purchased Call/S&P 500 INDEX/SPXI004$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	3,127,000	5634.61	140,090			55,647		115,283			(34,638)		9,820		0001
Purchased Call/S&P 500 INDEX/SPXI005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	1,994,289	5571	95,461			37,919		83,158			(23,603)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXI006$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	2,075,000	5520.07	44,820			19,261		44,942			(11,052)		6,804		0001
Purchased Call/S&P 500 INDEX/SPXI001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	1,423,042	5443	83,977			27,838		80,351			(20,764)		4,097		0001
Purchased Call/S&P 500 INDEX/SPXA213$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/27/2024	08/22/2025	1	1,668,766	5635	92,051			36,769		71,676			(23,013)		5,241		0001
Purchased Call/S&P 500 INDEX/SPXA216$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	3,091,000	5702.55	50,383			24,151		43,010			(12,356)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	862,250	5628	46,552			13,540		33,302			(11,542)		2,323		0001
Purchased Call/S&P 500 INDEX/SPXI000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	2,217,436	5427	130,097			41,197		131,815			(32,167)		6,223		0001
Purchased Call/S&P 500 INDEX/SPXI001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	1	1,506,712	5459	58,407			18,710		56,954			(14,561)		4,247		0001
Purchased Call/S&P 500 INDEX/SPXI002$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2025	1	1,336,397	5522	69,120			23,232		69,553			(17,090)		3,863		0001
Purchased Call/S&P 500 INDEX/SPXA216$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/24/2024	09/24/2025	1	2,973,000	5732.93	51,136			24,793		42,252			(12,609)		10,352		0001
Purchased Call/S&P 500 INDEX/SPX815P$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	7,353,000	5459.1	324,267			103,585		330,902			(80,176)		20,726		0001
Purchased Call/S&P 500 INDEX/SPX815R$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	3,316,768	5455	161,065			60,399		154,238			(39,824)		10,123		0001
Purchased Call/S&P 500 INDEX/SPXI002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,705,359	5347	87,675			29,795		110,556			(21,858)		7,852		0001
Purchased Call/S&P 500 INDEX/SPXI004$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,437,000	5634.61	143,296			56,920		107,701			(35,430)		7,654		0001
Purchased Call/S&P 500 INDEX/SPXI002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	6,199,000	5186.33	153,735			53,363		188,351			(37,907)		18,283		0001
Purchased Call/S&P 500 INDEX/SPX815R$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	1,816,000	5434.43	65,376			24,133		69,564			(16,120)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2025	1	1,143,228	5588	59,223			17,651		49,097			(14,683)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXA215$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	4,853,000	5408.42	106,766			46,562		117,050			(26,398)		15,965		0001
Purchased Call/S&P 500 INDEX/SPXA216$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,206,000	5702.55	71,494			33,960		60,340			(17,677)		11,004		0001
Purchased Call/S&P 500 INDEX/SPXA211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	3,265,000	5505	121,458			37,140		120,432			(29,785)		9,043		0001
Purchased Call/S&P 500 INDEX/SPXA214$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,191,000	5528.93	37,028			15,811		36,843			(9,130)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXI009$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2025	1	4,958,000	5762.48	125,933			63,140		90,344			(31,052)		17,553		0001
Purchased Call/S&P 500 INDEX/SPX921Z$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,483,417	5535	90,501			23,510		70,318			(22,625)		3,764		0001
Purchased Call/S&P 500 INDEX/SPXH00X$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	2,394,000	5633.91	119,700			32,975		84,799			(29,515)		6,297		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00Z9E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/16/2025	1	2,189,098	.5667	110,448			32,341		75,683			(27,308)		5,926		0001
Purchased Call/S&P 500 INDEX/SPXI0058	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	1,403,801	.5571	58,497			23,236		47,975			(14,463)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXH00XR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,026,000	5584.54	88,334			24,714		74,592			(21,781)		5,355		0001
Purchased Call/S&P 500 INDEX/SPX815RK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	2,231,000	5455.21	130,514			48,538		130,337			(32,181)		6,809		0001
Purchased Call/S&P 500 INDEX/SPXB05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	2,082,000	5576.98	99,103			27,028		81,644			(24,436)		5,449		0001
Purchased Call/S&P 500 INDEX/SPXH00WSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2025	1	1,654,000	5567.19	64,506			17,237		56,794			(15,819)		4,285		0001
Purchased Call/S&P 500 INDEX/SPXI004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	3,062,000	5620.85	177,596			69,473		137,321			(43,791)		9,583		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	4,794,000	5631.22	119,371			34,529		103,455			(29,434)		12,917		0001
Purchased Call/S&P 500 INDEX/SPXI006S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	2,162,000	5503.41	105,073			45,697		103,583			(25,908)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXA216SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,539,000	5702.55	121,191			57,566		100,947			(29,965)		15,579		0001
Purchased Call/S&P 500 INDEX/SPXA212S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	2,168,000	5346.56	90,839			31,281		107,193			(22,277)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXA215S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	2,129,000	5408.42	55,993			24,680		61,561			(13,731)		7,070		0001
Purchased Call/S&P 500 INDEX/SPXI008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	6,701,000	5702.55	313,607			150,324		242,111			(76,906)		23,200		0001
Purchased Call/S&P 500 INDEX/SPX8150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	6,240,000	5459.1	350,688			112,025		343,375			(86,709)		17,589		0001
Purchased Call/S&P 500 INDEX/SPX8150ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/06/2024	08/06/2025	1	2,686,000	5240.03	145,044			50,745		179,742			(35,764)		7,953		0001
Purchased Call/S&P 500 INDEX/SPXH00VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2025	1	3,492,251	.5508	162,665			41,686		149,489			(40,219)		8,814		0001
Purchased Call/S&P 500 INDEX/SPX8150SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	3,311,000	5199.5	159,590			56,274		202,961			(39,351)		9,842		0001
Purchased Call/S&P 500 INDEX/SPXH00Z9S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	6,258,000	5588.27	289,120			85,223		241,892			(71,290)		17,020		0001
Purchased Call/S&P 500 INDEX/SPXA216SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	3,755,000	5702.55	49,566			23,759		42,452			(12,155)		13,000		0001
Purchased Call/S&P 500 INDEX/SPXH00VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	6,082,825	.5475	287,238			72,406		275,601			(71,020)		15,269		0001
Purchased Call/S&P 500 INDEX/SPXI004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2025	1	3,407,000	5620.85	144,116			56,376		121,971			(35,535)		10,663		0001
Purchased Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/23/2025	1	3,693,000	5555.74	207,177			64,493		173,420			(51,085)		10,319		0001
Purchased Call/S&P 500 INDEX/SPXH00WS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	4,388,000	5567.19	196,144			50,812		166,104			(48,631)		11,134		0001
Purchased Call/S&P 500 INDEX/SPXH00WSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2025	1	4,086,000	5567.19	196,537			52,518		162,757			(48,197)		10,586		0001
Purchased Call/S&P 500 INDEX/SPXI007S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2024	09/09/2025	1	3,820,000	5471.05	49,278			21,856		51,911			(12,151)		12,725		0001
Purchased Call/S&P 500 INDEX/SPX815PSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/18/2025	1	3,663,000	5544.59	176,557			52,820		154,502			(43,535)		10,009		0001
Purchased Call/S&P 500 INDEX/SPX8150SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/06/2025	1	2,085,532	.5240	107,317			37,650		133,597			(26,534)		6,175		0001
Purchased Call/S&P 500 INDEX/SPX815RSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	3,361,621	.5344	165,345			60,917		175,903			(40,995)		10,184		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815PSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	4,482,000	5537.02	225,445			58,240		189,967			(55,589)		11,373		0001
Purchased Call/S&P 500 INDEX/SPX815PSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	4,282,000	5427.13	241,505			75,844		245,701			(59,549)		12,018		0001
Purchased Call/S&P 500 INDEX/SPXI004SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	3,473,000	5634.61	93,076			36,972		81,363			(23,013)		10,907		0001
Purchased Call/S&P 500 INDEX/SPXI002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,645,028	5186	114,663			39,910		134,208			(28,351)		7,801		0001
Purchased Call/S&P 500 INDEX/SPXI006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	2,377,976	5648	84,781			35,523		71,134			(21,195)		7,648		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/17/2025	1	4,222,000	5588.27	208,567			61,478		170,178			(51,427)		11,483		0001
Purchased Call/S&P 500 INDEX/SPXI003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,534,470	5186	149,547			52,052		175,064			(36,976)		7,475		0001
Purchased Call/S&P 500 INDEX/SPXI002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	08/01/2025	1	2,340,000	5446.68	66,222			22,380		71,625			(16,329)		6,792		0001
Purchased Call/S&P 500 INDEX/SPXH00YSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/12/2024	07/11/2025	1	5,901,000	5615.35	277,937			77,977		215,062			(68,721)		15,597		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	2,553,997	5714	92,618			43,994		68,066			(22,900)		8,766		0001
Purchased Call/S&P 500 INDEX/SPXH00VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	3,498,000	5509.01	88,499			22,492		81,152			(21,822)		8,828		0001
Purchased Call/S&P 500 INDEX/SPXH00XSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/09/2024	07/09/2025	1	2,304,000	5576.98	35,021			9,551		33,586			(8,635)		6,030		0001
Purchased Call/S&P 500 INDEX/SPXH00XSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	2,144,000	5633.91	34,518			9,509		30,780			(8,511)		5,639		0001
Purchased Call/S&P 500 INDEX/SPXI003S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2024	08/08/2025	1	8,057,000	5344.16	389,153			139,447		448,407			(96,219)		24,042		0001
Purchased Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,864,000	5544.59	62,722			18,764		61,841			(15,466)		7,825		0001
Purchased Call/S&P 500 INDEX/SPXI008SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	4,778,000	5702.55	140,473			67,334		116,383			(34,448)		16,542		0001
Purchased Call/S&P 500 INDEX/SPXI007SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/12/2025	1	3,127,000	5626.02	48,469			22,080		45,013			(11,984)		10,512		0001
Purchased Call/S&P 500 INDEX/SPXH00VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,833,000	5509.01	162,331			41,255		139,647			(40,027)		7,150		0001
Purchased Call/S&P 500 INDEX/SPXI001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/29/2024	07/25/2025	1	1,924,690	5459	105,798			33,891		105,840			(26,376)		5,425		0001
Purchased Call/S&P 500 INDEX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	2,677,000	5505	42,297			12,934		43,386			(10,372)		7,414		0001
Purchased Call/S&P 500 INDEX/SPXH00WSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	1	1,655,823	5509	86,921			22,337		75,464			(21,610)		4,179		0001
Purchased Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	3,814,678	5545	169,207			50,762		158,115			(41,837)		10,423		0001
Purchased Call/S&P 500 INDEX/SPXI004SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	3,095,000	5634.61	173,630			68,970		133,400			(42,930)		9,720		0001
Purchased Call/S&P 500 INDEX/SPXI003SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2024	08/11/2025	1	2,906,000	5344.16	92,701			33,710		107,291			(22,733)		8,771		0001
Purchased Call/S&P 500 INDEX/SPXI009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	1	1,954,804	5733	90,842			44,166		67,537			(22,461)		6,806		0001
Purchased Call/S&P 500 INDEX/SPXH00VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	1,883,000	5509.01	55,172			14,022		49,913			(13,604)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXI001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	3,324,000	5522.3	157,558			52,519		150,328			(38,850)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	3,092,000	5588.27	38,032			11,210		36,323			(9,378)		8,410		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815RSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	2,133,000	5455.21	106,223			39,505		108,606			(26,192)		6,510		0001
Purchased Call/S&P 500 INDEX/SPX815RS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/07/2025	1	1,502,484	5204	92,138			32,760		107,282			(22,781)		4,466		0001
Purchased Call/S&P 500 INDEX/SPX815PSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	4,343,000	5427.13	192,829			60,558		202,625			(47,547)		12,189		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	2,340,000	5588.27	51,246			15,106		47,989			(12,636)		6,364		0001
Purchased Call/S&P 500 INDEX/SPX815PSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2024	07/22/2025	1	10,494,477	5564	454,715			140,685		395,465			(112,429)		29,196		0001
Purchased Call/S&P 500 INDEX/SPXA216SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,731,000	5702.55	88,798			42,179		74,572			(21,956)		12,806		0001
Purchased Call/S&P 500 INDEX/SPX815QS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	3,675,000	5436.44	125,685			41,549		134,192			(30,991)		10,580		0001
Purchased Call/S&P 500 INDEX/SPX815PSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/17/2025	1	1,385,891	5588	49,139			14,605		44,225			(12,150)		3,769		0001
Purchased Call/S&P 500 INDEX/SPXI002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	2,690,000	5186.33	72,899			25,304		89,386			(17,975)		7,934		0001
Purchased Call/S&P 500 INDEX/SPXI005SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/28/2025	1	3,351,000	5592.18	112,929			46,354		103,195			(27,845)		10,741		0001
Purchased Call/S&P 500 INDEX/SPXI008SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2025	1	4,876,000	5702.55	122,875			58,899		102,833			(30,133)		16,881		0001
Purchased Call/S&P 500 INDEX/SPX815RSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	2,772,000	5434.43	120,859			44,615		127,707			(29,801)		8,429		0001
Purchased Call/S&P 500 INDEX/SPX815TSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	4,583,000	5595.76	201,652			91,609		179,746			(49,722)		15,407		0001
Purchased Call/S&P 500 INDEX/SPXH00XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	2,812,000	5633.91	62,989			17,352		54,719			(15,531)		7,396		0001
Purchased Call/S&P 500 INDEX/SPX815TSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/10/2024	09/09/2025	1	7,703,238	5471	360,969			160,541		363,037			(89,251)		25,660		0001
Purchased Call/S&P 500 INDEX/SPX815TSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,240,000	5626.02	138,336			63,020		124,467			(34,204)		17,616		0001
Purchased Call/S&P 500 INDEX/SPXI006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	1,852,192	5529	68,739			29,432		63,537			(16,996)		6,054		0001
Purchased Call/S&P 500 INDEX/SPXI008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	2,653,811	5634	124,071			57,923		105,354			(30,677)		9,056		0001
Purchased Call/S&P 500 INDEX/SPX815RS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,333,000	5319.31	138,114			49,354		159,275			(34,055)		6,962		0001
Purchased Call/S&P 500 INDEX/SPXH00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,569,000	5584.54	143,607			40,178		109,270			(35,410)		6,790		0001
Purchased Call/S&P 500 INDEX/SPX815QS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	4,233,000	5436.44	234,085			77,383		240,128			(57,720)		12,186		0001
Purchased Call/S&P 500 INDEX/SPX815RSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,111,000	5543.22	148,706			56,022		135,941			(36,667)		9,530		0001
Purchased Call/S&P 500 INDEX/SPXH00IW7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,439,000	5567.19	114,633			29,696		95,347			(28,421)		6,189		0001
Purchased Call/S&P 500 INDEX/SPX815PSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	7,417,000	5459.1	344,149			109,936		348,870			(85,092)		20,906		0001
Purchased Call/S&P 500 INDEX/SPXI006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	2,684,264	5529	144,303			61,787		137,926			(35,679)		8,774		0001
Purchased Call/S&P 500 INDEX/SPXA211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2024	07/24/2025	1	2,728,000	5427.13	50,195			15,764		55,100			(12,377)		7,656		0001
Purchased Call/S&P 500 INDEX/SPXB05NSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/11/2025	1	2,720,000	5615.35	76,160			21,367		66,674			(18,831)		7,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00Y9G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2025	1	2,812,000	5615.35	132,445			37,946		102,997			(32,480)		7,541		0001
Purchased Call/S&P 500 INDEX/SPXH00X9U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,215,000	5584.54	114,516			32,039		90,647			(28,237)		5,855		0001
Purchased Call/S&P 500 INDEX/SPX815RS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	2,776,994	5434	127,724			47,279		133,631			(31,580)		8,444		0001
Purchased Call/S&P 500 INDEX/SPX815US8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	1,667,536	5596	61,772			28,141		54,951			(15,273)		5,606		0001
Purchased Call/S&P 500 INDEX/SPXA217S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	5,206,000	5745.37	68,719			33,884		56,380			(16,944)		18,229		0001
Purchased Call/S&P 500 INDEX/SPX815PSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	6,631,000	5459.1	314,973			100,616		318,250			(77,878)		18,691		0001
Purchased Call/S&P 500 INDEX/SPXI001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2025	1	2,145,000	5522.3	108,323			36,108		102,009			(26,710)		6,201		0001
Purchased Call/S&P 500 INDEX/SPXB05SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	3,236,000	5408.42	152,092			67,038		165,843			(37,298)		10,746		0001
Purchased Call/S&P 500 INDEX/SPX815PST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	2,227,000	5427.13	121,372			38,117		124,240			(29,927)		6,250		0001
Purchased Call/S&P 500 INDEX/SPX815US3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	5,997,000	5459.1	281,259			91,429		284,957			(68,974)		17,121		0001
Purchased Call/S&P 500 INDEX/SPXI002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	2,675,000	5240.03	81,588			28,544		100,415			(20,117)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXH00X9Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,535,000	5584.54	66,924			18,724		61,814			(16,502)		6,700		0001
Purchased Call/S&P 500 INDEX/SPXI006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	6,048,649	5529	256,477			109,818		234,021			(63,415)		19,772		0001
Purchased Call/S&P 500 INDEX/SPXI008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	1,763,550	5634	77,912			36,373		66,764			(19,264)		6,018		0001
Purchased Call/S&P 500 INDEX/SPX815PSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/17/2025	1	2,766,194	5588	113,137			33,627		98,878			(27,973)		7,523		0001
Purchased Call/S&P 500 INDEX/SPXI008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	1	3,734,739	5633	153,730			71,344		123,821			(38,010)		12,707		0001
Purchased Call/S&P 500 INDEX/SPXA211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	3,689,000	5564.41	47,957			14,797		46,737			(11,825)		10,263		0001
Purchased Call/S&P 500 INDEX/SPX815US6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	1,915,000	5626.02	109,538			50,394		88,721			(26,862)		6,496		0001
Purchased Call/S&P 500 INDEX/SPX815USZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,313,211	5740	83,667			41,484		63,014			(20,859)		8,100		0001
Purchased Call/S&P 500 INDEX/SPXB05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	3,125,000	5634.61	180,938			71,872		137,905			(44,737)		9,814		0001
Purchased Call/S&P 500 INDEX/SPX815RSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/13/2025	1	1,775,003	5434	90,915			33,935		87,450			(22,541)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXH00WS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	4,181,000	5567.19	200,688			51,989		165,806			(49,757)		10,609		0001
Purchased Call/S&P 500 INDEX/SPX815PS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	2,306,000	5537.02	131,903			34,075		105,532			(32,524)		5,851		0001
Purchased Call/S&P 500 INDEX/SPX815PSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,389,455	5502	80,403			20,605		67,736			(19,880)		3,507		0001
Purchased Call/S&P 500 INDEX/SPXB05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/04/2025	1	2,466,000	5346.56	113,683			39,147		133,643			(27,879)		7,244		0001
Purchased Call/S&P 500 INDEX/SPXI003SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/08/2025	1	5,003,000	5344.16	234,641			84,080		270,519			(58,016)		14,929		0001
Purchased Call/S&P 500 INDEX/SPX815TS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	5,481,000	5408.42	241,712			105,413		261,492			(59,764)		18,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815T$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/11/2025	1	3,103,000	5554.13	155,771			69,947		143,254			(38,409)		10,400		0001
Purchased Call/S&P 500 INDEX/SPXB05R$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	1	2,608,074	5621	140,007			55,225		115,564			(34,617)		8,162		0001
Purchased Call/S&P 500 INDEX/SPXI002$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	08/01/2025	1	2,084,000	5446.68	72,315			24,439		77,921			(17,831)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXI007$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/12/2025	1	8,602,000	5626.02	111,826			50,943		104,252			(27,649)		28,918		0001
Purchased Call/S&P 500 INDEX/SPXB05S$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	1,756,440	5592	98,562			41,182		83,047			(24,370)		5,649		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2024	08/15/2025	1	2,116,169	5554	120,724			45,734		103,357			(30,097)		6,482		0001
Purchased Call/S&P 500 INDEX/SPX815T$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,618,000	5408.42	216,584			94,455		234,100			(53,551)		15,192		0001
Purchased Call/S&P 500 INDEX/SPX815U$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/26/2025	1	5,197,000	5745.37	230,227			113,519		164,264			(56,768)		18,197		0001
Purchased Call/S&P 500 INDEX/SPXI006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	1,901,952	5529	108,033			46,257		102,226			(26,712)		6,217		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	2,535,000	5588.27	139,425			41,098		108,214			(34,379)		6,895		0001
Purchased Call/S&P 500 INDEX/SPX815V$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,456,195	5739	102,390			50,767		75,343			(25,527)		8,600		0001
Purchased Call/S&P 500 INDEX/SPX815S$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	2,410,000	5554.25	97,846			37,467		90,039			(23,995)		7,463		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2025	1	4,184,000	5505	209,618			64,098		198,480			(51,405)		11,588		0001
Purchased Call/S&P 500 INDEX/SPX815P$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/03/2025	1	6,042,644	5564	259,945			67,528		217,678			(64,986)		15,333		0001
Purchased Call/S&P 500 INDEX/SPXI006$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	2,465,000	5503.41	134,096			58,319		130,427			(33,065)		8,109		0001
Purchased Call/S&P 500 INDEX/SPXB05O$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	1,874,459	5592	108,522			30,447		77,936			(26,832)		4,955		0001
Purchased Call/S&P 500 INDEX/SPXB05T$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,042,000	5633.09	33,693			15,593		30,892			(8,308)		6,947		0001
Purchased Call/S&P 500 INDEX/SPX815U$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/26/2025	1	6,175,000	5745.37	292,695			144,321		205,465			(72,171)		21,622		0001
Purchased Call/S&P 500 INDEX/SPXI007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2025	1	2,187,000	5626.02	35,429			16,299		32,678			(8,688)		7,419		0001
Purchased Call/S&P 500 INDEX/SPX815R$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,094,000	5543.22	134,589			50,704		124,826			(33,186)		9,478		0001
Purchased Call/S&P 500 INDEX/SPXB05S$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/27/2025	1	1,389,580	5626	65,236			27,044		55,304			(16,219)		4,439		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2025	1	4,470,000	5667.2	153,321			44,771		118,726			(37,805)		12,101		0001
Purchased Call/S&P 500 INDEX/SPXH00W$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,033,000	5567.19	113,848			29,493		87,424			(28,227)		5,159		0001
Purchased Call/S&P 500 INDEX/SPXB05S$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/26/2025	1	1,857,479	5629	77,583			32,036		66,545			(19,342)		5,914		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2025	1	2,905,710	5631	174,413			50,589		112,831			(43,124)		7,829		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,430,000	5570.64	143,127			56,696		121,849			(35,292)		7,632		0001
Purchased Call/S&P 500 INDEX/SPX815U$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2024	09/18/2025	1	5,264,896	5619	244,679			115,543		196,429			(60,498)		18,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/22/2025	1	6,815,000	5634.61	320,987			127,503		262,215			(79,365)		21,403		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/16/2025	1	1,229,782	5667	66,302			19,414		43,420			(16,393)		3,329		0001
Purchased Call/S&P 500 INDEX/SPX815US4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,613,000	5626.02	122,027			56,139		103,554			(29,925)		8,864		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	4,358,048	5545	178,383			53,515		169,463			(44,106)		11,908		0001
Purchased Call/S&P 500 INDEX/SPXI001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	2,529,049	5439	117,338			38,897		116,425			(29,012)		7,281		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	1,989,000	5564.41	73,991			22,829		68,009			(18,244)		5,533		0001
Purchased Call/S&P 500 INDEX/SPXI008SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	3,023,000	5702.55	115,479			55,353		92,616			(28,319)		10,466		0001
Purchased Call/S&P 500 INDEX/SPXI006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	1	7,985,000	5503.41	484,690			210,793		461,788			(119,512)		26,268		0001
Purchased Call/S&P 500 INDEX/SPX815USQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	7,459,000	5738.17	352,065			174,076		250,649			(87,049)		26,117		0001
Purchased Call/S&P 500 INDEX/SPXB050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/21/2025	1	2,001,023	5621	94,945			37,451		81,368			(23,475)		6,262		0001
Purchased Call/S&P 500 INDEX/SPXI005S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	2,303,000	5634.61	100,871			40,571		83,386			(24,737)		7,308		0001
Purchased Call/S&P 500 INDEX/SPX815SSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,270,000	5554.25	163,173			62,482		146,149			(40,015)		10,126		0001
Purchased Call/S&P 500 INDEX/SPXB05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/25/2025	1	4,005,000	5634.61	196,646			79,092		159,222			(48,224)		12,708		0001
Purchased Call/S&P 500 INDEX/SPX815SSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	1,054,705	5571	60,615			24,145		49,596			(15,112)		3,312		0001
Purchased Call/S&P 500 INDEX/SPX815US9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,428,560	5596	106,356			48,451		92,987			(26,297)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXI000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	07/25/2025	1	4,621,000	5399.22	150,183			47,842		168,431			(37,031)		13,025		0001
Purchased Call/S&P 500 INDEX/SPXI008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	3,524,000	5702.55	154,704			74,155		121,172			(37,938)		12,201		0001
Purchased Call/S&P 500 INDEX/SPX815TSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	2,210,000	5595.76	106,522			48,392		93,374			(26,266)		7,429		0001
Purchased Call/S&P 500 INDEX/SPX815PSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/03/2025	1	6,217,874	5567	284,589			73,930		233,441			(71,147)		15,777		0001
Purchased Call/S&P 500 INDEX/SPXI006SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	2,241,000	5520.07	29,357			12,616		29,474			(7,239)		7,349		0001
Purchased Call/S&P 500 INDEX/SPXI000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	1,785,358	5545	100,364			30,109		86,592			(24,815)		4,878		0001
Purchased Call/S&P 500 INDEX/SPX815PS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,786,000	5537.02	272,521			70,401		234,076			(67,197)		14,681		0001
Purchased Call/S&P 500 INDEX/SPXI004SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	2,872,000	5620.85	169,161			66,173		129,827			(41,711)		8,988		0001
Purchased Call/S&P 500 INDEX/SPX815QSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,482,000	5436.44	139,737			46,194		142,703			(34,456)		7,145		0001
Purchased Call/S&P 500 INDEX/SPX815TSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,618,000	5626.02	206,588			94,112		166,815			(51,079)		12,163		0001
Purchased Call/S&P 500 INDEX/SPXB05NST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/11/2025	1	4,111,000	5615.35	136,074			38,176		116,120			(33,645)		10,866		0001
Purchased Call/S&P 500 INDEX/SPX815TSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,013,000	5626.02	119,315			54,355		103,702			(29,501)		10,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	3,685,000	5738.17	165,457			81,809		119,387			(40,910)		12,903		0001
Purchased Call/S&P 500 INDEX/SPX815PS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,454,000	5537.02	244,339			63,121		212,772			(60,248)		13,839		0001
Purchased Call/S&P 500 INDEX/SPX815RSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	1,592,005	5434	87,146			32,259		89,744			(21,547)		4,841		0001
Purchased Call/S&P 500 INDEX/SPX815RSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	2,471,000	5543.22	91,427			34,443		86,181			(22,544)		7,569		0001
Purchased Call/S&P 500 INDEX/SPX815RS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	1,777,059	5434	101,674			37,636		103,740			(25,139)		5,404		0001
Purchased Call/S&P 500 INDEX/SPXB05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	2,699,165	5719	110,424			53,382		85,458			(27,303)		9,372		0001
Purchased Call/S&P 500 INDEX/SPX815TSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	1,442,309	5491	86,715			38,806		81,504			(21,441)		4,819		0001
Purchased Call/S&P 500 INDEX/SPXB05QSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	08/12/2025	1	4,670,997	5344	198,739			73,017		217,682			(49,139)		14,151		0001
Purchased Call/S&P 500 INDEX/SPXB05QS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/11/2025	1	1,890,688	5618	111,078			31,338		74,531			(27,769)		4,997		0001
Purchased Call/S&P 500 INDEX/SPXB05QSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,443,000	5570.64	166,641			66,010		149,331			(41,090)		10,813		0001
Purchased Call/S&P 500 INDEX/SPXB05NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	2,104,000	5615.35	117,193			32,879		83,233			(28,976)		5,561		0001
Purchased Call/S&P 500 INDEX/SPX815SS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	5,418,000	5554.25	136,534			52,281		129,492			(33,482)		16,777		0001
Purchased Call/S&P 500 INDEX/SPXH00YSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/12/2024	07/11/2025	1	3,148,000	5615.35	144,808			40,627		113,213			(35,804)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXH00USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	2,694,000	5475.09	80,281			20,126		76,039			(19,795)		6,763		0001
Purchased Call/S&P 500 INDEX/SPX815RS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,350,000	5319.31	124,080			44,339		143,573			(30,595)		7,012		0001
Purchased Call/S&P 500 INDEX/SPX815SSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	8,223,000	5620.85	387,303			151,507		314,738			(95,499)		25,735		0001
Purchased Call/S&P 500 INDEX/SPX815SSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/15/2025	1	1,932,879	5554	111,235			42,257		92,536			(27,809)		5,921		0001
Purchased Call/S&P 500 INDEX/SPX815SS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	4,571,000	5620.85	223,065			87,260		179,886			(55,002)		14,305		0001
Purchased Call/S&P 500 INDEX/SPX815QSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,621,000	5446.68	123,973			41,897		128,554			(30,569)		7,608		0001
Purchased Call/S&P 500 INDEX/SPX815SS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	4,970,000	5554.25	237,566			89,747		213,679			(58,739)		15,224		0001
Purchased Call/S&P 500 INDEX/SPX815SS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	10,484,000	5554.25	264,197			99,808		250,288			(65,323)		32,115		0001
Purchased Call/S&P 500 INDEX/SPX815SSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,734,000	5554.25	215,452			82,501		185,940			(52,836)		11,563		0001
Purchased Call/S&P 500 INDEX/SPX815QSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,451,000	5446.68	107,844			36,446		112,459			(26,592)		7,114		0001
Purchased Call/S&P 500 INDEX/SPXB05TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	3,519,000	5713.64	204,454			96,847		143,543			(50,413)		12,078		0001
Purchased Call/S&P 500 INDEX/SPX815RSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	3,248,929	5344	190,345			69,933		203,954			(47,063)		9,843		0001
Purchased Call/S&P 500 INDEX/SPXB05QSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	1	2,542,935	5564	140,464			43,458		115,958			(34,730)		7,075		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05U$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/19/2025	1	5,604,000	5702.55	321,109			152,527		232,438			(79,395)		19,235		0001
Purchased Call/S&P 500 INDEX/SPX815S$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	6,085,000	5554.25	267,740			101,146		243,970			(66,199)		18,640		0001
Purchased Call/S&P 500 INDEX/SPXB05T$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2024	09/17/2025	1	3,511,876	5634	178,834			83,489		150,238			(44,217)		11,984		0001
Purchased Call/S&P 500 INDEX/SPX815S$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	3,863,000	5554.25	224,054			84,643		192,267			(55,398)		11,833		0001
Purchased Call/S&P 500 INDEX/SPX815U$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2024	09/18/2025	1	3,899,072	5618	195,007			92,087		154,408			(48,216)		13,344		0001
Purchased Call/S&P 500 INDEX/SPXI000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	4,965,510	5505	223,876			67,350		206,784			(55,814)		13,568		0001
Purchased Call/S&P 500 INDEX/SPXH00U$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	2,315,000	5475.09	82,646			20,718		83,808			(20,378)		5,811		0001
Purchased Call/S&P 500 INDEX/SPXI004$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	2,926,000	5620.85	98,606			38,573		85,987			(24,314)		9,157		0001
Purchased Call/S&P 500 INDEX/SPXI005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	1	2,399,045	5592	106,255			44,223		94,079			(26,344)		7,690		0001
Purchased Call/S&P 500 INDEX/SPX815Q$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	7,457,732	5464	306,033			100,602		322,368			(75,668)		21,381		0001
Purchased Call/S&P 500 INDEX/SPX815Q$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	2,641,000	5199.5	133,635			47,122		169,839			(32,951)		7,850		0001
Purchased Call/S&P 500 INDEX/SPX815Q$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,819,187	5464	148,371			48,774		150,982			(36,685)		8,082		0001
Purchased Call/S&P 500 INDEX/SPXI005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	3,534,000	5634.61	99,659			40,083		87,029			(24,439)		11,214		0001
Purchased Call/S&P 500 INDEX/SPX815S$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2024	08/22/2025	1	1,798,888	5622	80,688			32,230		66,009			(20,172)		5,649		0001
Purchased Call/S&P 500 INDEX/SPXI005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	1	2,102,577	5592	96,297			40,236		84,782			(23,810)		6,762		0001
Purchased Call/S&P 500 INDEX/SPX815S$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,465,000	5554.25	165,627			63,422		149,466			(40,617)		10,730		0001
Purchased Call/S&P 500 INDEX/SPX815U$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,193,000	5626.02	99,782			45,905		85,198			(24,470)		7,439		0001
Purchased Call/S&P 500 INDEX/SPX815U$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,478,249	5596	255,695			116,483		221,986			(63,221)		18,416		0001
Purchased Call/S&P 500 INDEX/SPXH00V$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,300,000	5509.01	84,640			21,511		81,737			(20,870)		5,805		0001
Purchased Call/S&P 500 INDEX/SPXI006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	2,359,458	5648	114,284			47,885		99,170			(28,571)		7,588		0001
Purchased Call/S&P 500 INDEX/SPXB05T$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2024	09/12/2025	1	2,885,826	5625	134,211			61,311		115,614			(33,460)		9,701		0001
Purchased Call/S&P 500 INDEX/SPX815R$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	2,159,134	5344	106,022			38,953		114,248			(26,214)		6,541		0001
Purchased Call/S&P 500 INDEX/SPXB05T$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2024	09/16/2025	1	6,500,000	5633.09	163,150			75,507		148,051			(40,229)		22,115		0001
Purchased Call/S&P 500 INDEX/SPXB05N$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2024	07/08/2025	1	2,123,256	5573	125,410			33,951		93,257			(31,008)		5,529		0001
Purchased Call/S&P 500 INDEX/SPX815Q$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,026,973	5464	92,846			30,521		96,585			(22,957)		5,811		0001
Purchased Call/S&P 500 INDEX/SPX815Q$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,371,176	5464	135,981			44,701		135,484			(33,622)		6,798		0001
Purchased Call/S&P 500 INDEX/SPXB05N$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2024	07/09/2025	1	5,276,000	5576.98	293,873			80,147		225,472			(72,462)		13,808		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,260,000	5459.1	165,282			52,798		165,258			(40,866)		9,189		0001
Purchased Call/S&P 500 INDEX/SPXB05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/19/2025	1	1,140,523	5703	54,819			26,184		41,386			(13,705)		3,915		0001
Purchased Call/S&P 500 INDEX/SPX815S$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,599,000	5554.25	144,764			54,689		125,643			(35,793)		7,961		0001
Purchased Call/S&P 500 INDEX/SPX815R$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	4,477,000	5543.22	208,181			78,428		191,855			(51,332)		13,714		0001
Purchased Call/S&P 500 INDEX/SPX815S$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	4,918,435	5608	270,721			104,699		216,796			(66,937)		15,285		0001
Purchased Call/S&P 500 INDEX/SPX8150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/30/2025	1	1,984,969	5438	85,217			28,485		90,247			(21,128)		5,714		0001
Purchased Call/S&P 500 INDEX/SPX815R$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/08/2025	1	2,267,102	5344	107,544			38,752		116,176			(26,886)		6,765		0001
Purchased Call/S&P 500 INDEX/SPXA212$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	2,488,000	5455.21	38,315			14,249		41,002			(9,448)		7,594		0001
Purchased Call/S&P 500 INDEX/SPXI003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	08/08/2025	1	1,481,921	5319	80,909			29,073		93,673			(20,171)		4,422		0001
Purchased Call/S&P 500 INDEX/SPX8150$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,243,000	5446.68	103,627			35,021		107,732			(25,552)		6,510		0001
Purchased Call/S&P 500 INDEX/SPX8150$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	4,234,000	5199.5	250,229			88,235		321,840			(61,700)		12,585		0001
Purchased Call/S&P 500 INDEX/SPX8150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,203,000	5459.1	172,001			54,945		170,170			(42,528)		9,028		0001
Purchased Call/S&P 500 INDEX/SPXA211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/22/2025	1	2,359,310	5564	93,590			29,036		93,737			(23,204)		6,564		0001
Purchased Call/S&P 500 INDEX/SPXA213$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	5,123,000	5570.64	67,624			26,787		64,870			(16,674)		16,089		0001
Purchased Call/S&P 500 INDEX/SPXI002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	4,384,179	5347	162,909			55,362		205,939			(40,615)		12,725		0001
Purchased Call/S&P 500 INDEX/SPXA213$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	2,264,000	5608.25	61,581			23,750		56,110			(15,184)		7,036		0001
Purchased Call/S&P 500 INDEX/SPXH00V$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	13,189,492	5475	587,338			148,055		569,971			(145,221)		33,109		0001
Purchased Call/S&P 500 INDEX/SPXH00X$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	2,084,000	5584.54	22,507			6,297		21,647			(5,550)		5,508		0001
Purchased Call/S&P 500 INDEX/SPX8150$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	1,353,000	5459.1	75,362			24,498		74,122			(18,481)		3,863		0001
Purchased Call/S&P 500 INDEX/SPXB05U$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,137,000	5702.55	193,612			91,966		149,770			(47,871)		14,200		0001
Purchased Call/S&P 500 INDEX/SPXH00X$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/10/2025	1	2,546,527	5634	111,228			30,897		85,858			(27,501)		6,698		0001
Purchased Call/S&P 500 INDEX/SPXA212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	3,314,000	5346.56	85,501			29,443		100,810			(20,968)		9,736		0001
Purchased Call/S&P 500 INDEX/SPX815U$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	2,404,000	5738.17	110,824			54,797		79,362			(27,402)		8,418		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	1	2,124,681	5621	87,235			34,409		77,029			(21,569)		6,649		0001
Purchased Call/S&P 500 INDEX/SPX815S$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2024	08/26/2025	1	5,442,718	5617	253,151			102,799		207,843			(62,592)		17,329		0001
Purchased Call/S&P 500 INDEX/SPX815T$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/03/2025	1	8,807,585	5529	401,914			172,090		385,449			(99,374)		28,790		0001
Purchased Call/S&P 500 INDEX/SPXB05T$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,537,000	5633.09	67,992			31,467		61,549			(16,765)		8,632		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815SSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	742,231	.5608	39,417			15,244		31,858			(9,746)		2,307		0001
Purchased Call/S&P 500 INDEX/SPXB05PSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	2,693,000	5199.5	116,607			41,118		148,031			(28,752)		8,005		0001
Purchased Call/S&P 500 INDEX/SPX815USG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	2,035,977	.5703	86,776			41,333		66,009			(21,634)		6,988		0001
Purchased Call/S&P 500 INDEX/SPXI001SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2024	07/25/2025	1	1,375,693	.5459	80,534			25,798		79,203			(20,078)		3,878		0001
Purchased Call/S&P 500 INDEX/SPXA212SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	2,095,000	5455.21	71,230			26,491		75,711			(17,564)		6,394		0001
Purchased Call/S&P 500 INDEX/SPXA214SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,047,000	5528.93	27,020			11,538		26,813			(6,663)		6,691		0001
Purchased Call/S&P 500 INDEX/SPX815PSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	5,314,000	5427.13	265,700			83,443		275,666			(65,515)		14,914		0001
Purchased Call/S&P 500 INDEX/SPXA217S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	4,638,000	5745.37	117,341			57,858		93,389			(28,933)		16,240		0001
Purchased Call/S&P 500 INDEX/SPX815SS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	6,020,000	5554.25	279,328			105,524		252,881			(69,065)		18,441		0001
Purchased Call/S&P 500 INDEX/SPXB05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	5,847,000	5346.56	268,962			91,148		316,950			(66,502)		16,971		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	3,636,000	5588.27	159,984			47,158		135,898			(39,448)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXB05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	1	2,426,083	.5564	140,427			43,447		113,382			(34,721)		6,749		0001
Purchased Call/S&P 500 INDEX/SPX815RSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	8,120,000	5455.21	376,768			140,120		389,069			(92,902)		24,783		0001
Purchased Call/S&P 500 INDEX/SPX8150SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,578,914	.5522	101,694			34,180		104,720			(25,144)		7,455		0001
Purchased Call/S&P 500 INDEX/SPX815SSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,305,980	.5543	98,896			37,361		90,927			(24,452)		7,064		0001
Purchased Call/S&P 500 INDEX/SPX815TSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	2,739,000	5408.42	159,684			69,640		169,992			(39,482)		9,010		0001
Purchased Call/S&P 500 INDEX/SPX815RSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,192,000	5543.22	181,944			68,544		160,162			(44,863)		9,778		0001
Purchased Call/S&P 500 INDEX/SPXI007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/12/2025	1	2,710,000	5626.02	59,078			26,913		54,477			(14,607)		9,110		0001
Purchased Call/S&P 500 INDEX/SPX8150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	3,485,739	.5464	125,271			41,180		132,638			(30,974)		9,993		0001
Purchased Call/S&P 500 INDEX/SPX815SSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	5,490,477	.5608	252,004			97,460		211,570			(62,309)		17,063		0001
Purchased Call/S&P 500 INDEX/SPX815RS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,240,000	5319.31	108,416			38,741		125,580			(26,733)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXB05RSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	2,660,821	.5625	113,388			46,357		98,748			(28,035)		8,500		0001
Purchased Call/S&P 500 INDEX/SPX815USB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,828,571	.5596	152,161			69,318		128,327			(37,622)		9,509		0001
Purchased Call/S&P 500 INDEX/SPX8150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,490,000	5436.44	112,299			37,124		118,110			(27,690)		7,168		0001
Purchased Call/S&P 500 INDEX/SPXA211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,572,000	5346.56	78,446			26,584		92,413			(19,396)		7,465		0001
Purchased Call/S&P 500 INDEX/SPX815SSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	1,557,970	.5543	88,871			33,573		77,527			(21,974)		4,772		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	4,195,000	5588.27	198,424			58,488		164,609			(48,926)		11,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8155SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	5,092,291	.5608	220,290			85,195		187,008			(54,467)		15,825		0001
Purchased Call/S&P 500 INDEX/SPX815S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	3,508,000	5620.85	158,912			62,164		130,251			(39,184)		10,979		0001
Purchased Call/S&P 500 INDEX/SPX815RS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	3,871,000	5319.31	182,324			65,152		211,907			(44,957)		11,551		0001
Purchased Call/S&P 500 INDEX/SPXA212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	1	1,560,495	.5344	64,307			23,108		74,597			(16,032)		4,656		0001
Purchased Call/S&P 500 INDEX/SPXH00V5E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	06/27/2025	1	1,731,587	.5462	80,528			19,624		78,070			(20,132)		4,251		0001
Purchased Call/S&P 500 INDEX/SPX815TS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/04/2025	1	3,632,000	5520.07	172,520			74,141		163,916			(42,539)		11,910		0001
Purchased Call/S&P 500 INDEX/SPXA215S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	2,472,000	5408.42	81,576			35,576		89,583			(20,170)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXI000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	1,248,687	.5505	71,825			21,608		62,552			(17,907)		3,412		0001
Purchased Call/S&P 500 INDEX/SPXI001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	1	3,461,069	.5459	153,865			49,288		159,143			(38,360)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXH00XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	1,998,000	5584.54	95,105			26,608		77,944			(23,450)		5,281		0001
Purchased Call/S&P 500 INDEX/SPXH00Y5M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/15/2025	1	2,030,000	5631.22	67,599			19,553		56,407			(16,668)		5,470		0001
Purchased Call/S&P 500 INDEX/SPX8150SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,843,985	.5522	104,349			35,073		108,267			(25,801)		8,221		0001
Purchased Call/S&P 500 INDEX/SPXA217S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	3,853,000	5745.37	104,416			51,485		82,402			(25,746)		13,491		0001
Purchased Call/S&P 500 INDEX/SPXA214SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	1,703,000	5528.93	17,030			7,272		16,899			(4,199)		5,567		0001
Purchased Call/S&P 500 INDEX/SPXA215SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	3,621,293	.5554	170,570			77,230		157,388			(42,174)		12,137		0001
Purchased Call/S&P 500 INDEX/SPX815RSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	3,485,000	5455.21	165,886			61,693		170,565			(40,903)		10,636		0001
Purchased Call/S&P 500 INDEX/SPX815QSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/06/2024	08/06/2025	1	3,227,000	5240.03	190,716			66,724		237,295			(47,026)		9,555		0001
Purchased Call/S&P 500 INDEX/SPX815RSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	2,673,740	.5434	108,073			40,005		113,689			(26,721)		8,130		0001
Purchased Call/S&P 500 INDEX/SPXB05USA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	4,163,000	5702.55	244,784			117,335		175,893			(60,029)		14,413		0001
Purchased Call/S&P 500 INDEX/SPXH00V5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	1,954,607	.5475	74,638			18,815		73,972			(18,454)		4,907		0001
Purchased Call/S&P 500 INDEX/SPXI002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	3,067,000	5186.33	68,394			23,740		83,234			(16,864)		9,046		0001
Purchased Call/S&P 500 INDEX/SPXH00W5C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,209,000	5567.19	182,592			47,301		138,934			(45,271)		8,142		0001
Purchased Call/S&P 500 INDEX/SPX8150SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/25/2025	1	1,510,952	.5455	65,693			21,103		68,956			(16,423)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXB05RS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	3,294,000	5634.61	187,429			75,385		144,398			(45,963)		10,452		0001
Purchased Call/S&P 500 INDEX/SPX815USF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	1,899,056	.5703	68,651			32,700		53,632			(17,115)		6,518		0001
Purchased Call/S&P 500 INDEX/SPXH00W5I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,659,970	.5537	139,630			36,171		127,718			(34,619)		9,287		0001
Purchased Call/S&P 500 INDEX/SPXL13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,449,000	.5505	64,409			19,323		65,649			(15,925)		6,692		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00W3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,017,000	5567.19	93,225			24,150		85,152			(23,114)		7,655		0001
Purchased Call/S&P 500 INDEX/SPXA217SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,848,000	5738.17	72,909			36,049		58,506			(18,027)		9,972		0001
Purchased Call/S&P 500 INDEX/SPX815US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	1,858,000	5626.02	71,161			32,738		62,360			(17,451)		6,303		0001
Purchased Call/S&P 500 INDEX/SPX815RSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	5,700,000	5455.21	251,940			93,697		260,742			(62,122)		17,397		0001
Purchased Call/S&P 500 INDEX/SPXI001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2025	1	3,193,000	5522.3	175,934			58,645		161,745			(43,381)		9,230		0001
Purchased Call/S&P 500 INDEX/SPXA214SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	6,464,000	5648.4	283,123			118,297		232,371			(70,003)		20,788		0001
Purchased Call/S&P 500 INDEX/SPXA216ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/24/2024	09/24/2025	1	2,486,000	5732.93	32,567			15,790		27,253			(8,030)		8,656		0001
Purchased Call/S&P 500 INDEX/SPXI004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,147,000	5634.61	93,824			37,269		77,538			(23,198)		6,743		0001
Purchased Call/S&P 500 INDEX/SPXB05RSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	4,209,000	5592.18	190,668			78,263		168,578			(47,014)		13,491		0001
Purchased Call/S&P 500 INDEX/SPXL13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	1,884,000	5475.09	19,217			4,817		20,323			(4,738)		4,729		0001
Purchased Call/S&P 500 INDEX/SPXB05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2024	08/22/2025	1	3,166,651	5635	173,057			68,933		136,644			(43,144)		9,945		0001
Purchased Call/S&P 500 INDEX/SPXH00Y9H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2025	1	1,809,000	5615.35	92,440			26,484		69,234			(22,669)		4,851		0001
Purchased Call/S&P 500 INDEX/SPX815USS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,058,000	5738.17	204,523			101,125		143,012			(50,569)		14,209		0001
Purchased Call/S&P 500 INDEX/SPX815SSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,561,000	5554.25	158,821			60,816		144,465			(38,948)		11,027		0001
Purchased Call/S&P 500 INDEX/SPX815TS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/02/2025	1	1,519,420	5648	59,107			25,215		53,338			(14,655)		4,951		0001
Purchased Call/S&P 500 INDEX/SPX815US5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,407,000	5626.02	116,499			53,596		98,270			(28,569)		8,165		0001
Purchased Call/S&P 500 INDEX/SPX815TSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	5,591,000	5408.42	339,933			148,248		361,062			(84,049)		18,393		0001
Purchased Call/S&P 500 INDEX/SPX815TSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,496,000	5626.02	113,069			51,509		96,638			(27,957)		8,391		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/18/2025	1	3,147,000	5505	170,882			51,265		157,404			(42,251)		8,599		0001
Purchased Call/S&P 500 INDEX/SPX815USY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	1,667,337	5745	86,159			42,601		59,016			(21,303)		5,838		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2025	1	7,402,000	5505	343,453			105,023		330,796			(84,225)		20,501		0001
Purchased Call/S&P 500 INDEX/SPXA213SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	6,667,000	5570.64	168,008			66,552		160,151			(41,427)		20,938		0001
Purchased Call/S&P 500 INDEX/SPX815TS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,754,000	5626.02	93,636			42,656		82,779			(23,152)		9,258		0001
Purchased Call/S&P 500 INDEX/SPXH00XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	3,674,000	5633.91	47,762			13,158		43,064			(11,777)		9,663		0001
Purchased Call/S&P 500 INDEX/SPXL130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	3,770,038	5577	179,546			49,102		144,581			(44,393)		9,867		0001
Purchased Call/S&P 500 INDEX/SPXB05SSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	1	1,169,013	5521	57,874			25,149		61,711			(14,349)		3,833		0001
Purchased Call/S&P 500 INDEX/SPXL13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,457,000	5567.19	43,735			11,330		41,507			(10,843)		6,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	5,279,000	5427.13	131,447			41,281		143,837			(32,412)		14,816		0001
Purchased Call/S&P 500 INDEX/SPXH00WSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	2,351,000	5567.19	127,189			32,949		99,549			(31,534)		5,965		0001
Purchased Call/S&P 500 INDEX/SPXL13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	4,783,000	5505	102,356			30,707		105,128			(25,308)		13,069		0001
Purchased Call/S&P 500 INDEX/SPXL13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	5,492,000	5572.85	71,945			19,423		68,796			(17,740)		14,301		0001
Purchased Call/S&P 500 INDEX/SPXL13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	3,070,000	5505	85,039			25,512		86,471			(21,026)		8,388		0001
Purchased Call/S&P 500 INDEX/SPXL13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/22/2025	1	3,132,763	5564	120,414			37,255		109,852			(29,773)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXB05RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	5,002,000	5648.4	225,090			94,049		184,044			(55,654)		16,086		0001
Purchased Call/S&P 500 INDEX/SPXB05RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	1,955,000	5591.96	114,759			47,816		95,913			(28,297)		6,287		0001
Purchased Call/S&P 500 INDEX/SPXL13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	1,972,000	5463.54	46,145			15,127		49,195			(11,378)		5,654		0001
Purchased Call/S&P 500 INDEX/SPXB05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,146,000	5346.56	195,277			66,177		230,117			(48,283)		12,034		0001
Purchased Call/S&P 500 INDEX/SPXL13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,816,000	5459.1	135,850			43,396		143,989			(33,589)		10,756		0001
Purchased Call/S&P 500 INDEX/SPX815TSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	8,990,000	5626.02	223,851			101,977		202,598			(55,348)		30,222		0001
Purchased Call/S&P 500 INDEX/SPXB05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	2,718,685	5503	141,822			61,850		151,487			(35,066)		8,944		0001
Purchased Call/S&P 500 INDEX/SPX815TSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	2,098,000	5595.76	105,110			47,751		91,537			(25,917)		7,053		0001
Purchased Call/S&P 500 INDEX/SPXI0098N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	2,358,388	5722	124,409			61,168		88,829			(30,761)		8,235		0001
Purchased Call/S&P 500 INDEX/SPX815USU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	5,768,000	5738.17	272,250			135,750		194,799			(66,764)		20,365		0001
Purchased Call/S&P 500 INDEX/SPXL13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	4,507,000	5572.85	132,506			35,773		121,001			(32,673)		11,736		0001
Purchased Call/S&P 500 INDEX/SPXH00XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	2,995,000	5633.91	166,522			45,874		110,899			(41,060)		7,877		0001
Purchased Call/S&P 500 INDEX/SPXI0059S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	2,740,755	5571	124,446			49,433		109,304			(30,770)		8,607		0001
Purchased Call/S&P 500 INDEX/SPXH00VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,816,000	5509.01	158,822			40,364		137,590			(39,162)		7,107		0001
Purchased Call/S&P 500 INDEX/SPXB05RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	6,983,000	5592.18	338,676			139,016		295,722			(83,509)		22,383		0001
Purchased Call/S&P 500 INDEX/SPXL13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	5,206,000	5459.1	128,588			41,800		138,224			(31,534)		14,863		0001
Purchased Call/S&P 500 INDEX/SPX815RSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	2,060,000	5543.22	103,206			38,881		93,630			(25,448)		6,310		0001
Purchased Call/S&P 500 INDEX/SPXL13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	8,726,000	5459.1	215,532			68,851		231,722			(53,291)		24,596		0001
Purchased Call/S&P 500 INDEX/SPXB05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	5,118,000	5702.55	304,009			144,404		216,543			(75,167)		17,567		0001
Purchased Call/S&P 500 INDEX/SPXL13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,423,000	5615.35	80,441			22,568		71,512			(19,889)		9,048		0001
Purchased Call/S&P 500 INDEX/SPXL13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	3,270,000	5615.35	42,510			12,179		39,080			(10,425)		8,769		0001
Purchased Call/S&P 500 INDEX/SPXI0099F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2024	09/24/2025	1	2,154,000	5732.93	58,589			28,407		47,075			(14,447)		7,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,113,000	5459.1	33,597			10,921		36,279			(8,239)		6,032		0001
Purchased Call/S&P 500 INDEX/SPXB05P$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,160,000	5346.56	107,352			36,380		125,841			(26,543)		6,269		0001
Purchased Call/S&P 500 INDEX/SPXB05P$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2024	08/05/2025	1	6,622,943	5186	305,101			106,195		369,479			(75,437)		19,533		0001
Purchased Call/S&P 500 INDEX/SPXB05N$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	1	2,018,230	5634	107,888			29,969		75,241			(26,676)		5,308		0001
Purchased Call/S&P 500 INDEX/SPX815T$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	7,694,000	5626.02	357,771			162,985		303,837			(88,460)		25,865		0001
Purchased Call/S&P 500 INDEX/SPXI009$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	2,231,681	5722	102,605			50,448		76,286			(25,369)		7,792		0001
Purchased Call/S&P 500 INDEX/SPXB05T$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	1,962,000	5713.64	98,296			46,561		72,945			(24,237)		6,734		0001
Purchased Call/S&P 500 INDEX/SPXL13M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,516,000	5509.01	56,358			14,323		56,302			(13,897)		6,350		0001
Purchased Call/S&P 500 INDEX/SPXB05T$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,910,000	5633.09	66,348			30,707		60,368			(16,360)		9,901		0001
Purchased Call/S&P 500 INDEX/SPXL13M$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	3,570,000	5537.02	122,094			31,541		114,456			(30,105)		9,058		0001
Purchased Call/S&P 500 INDEX/SPX921Z$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2025	1	2,957,000	5572.85	52,339			14,130		49,574			(12,905)		7,700		0001
Purchased Call/S&P 500 INDEX/SPXB05T$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	10,133,929	5633	464,412			215,528		399,475			(114,827)		34,478		0001
Purchased Call/S&P 500 INDEX/SPXB05S$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2025	1	3,605,853	5592	198,522			82,625		167,483			(49,220)		11,558		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,178,000	5570.64	123,275			48,832		106,287			(30,397)		6,840		0001
Purchased Call/S&P 500 INDEX/SPX815U$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,050,000	5626.02	122,385			56,304		97,664			(30,013)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	1	10,626,112	5631	465,825			135,115		354,914			(115,176)		28,632		0001
Purchased Call/S&P 500 INDEX/SPXA216$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	1	2,757,000	5713.64	44,939			21,287		37,859			(11,081)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXB05N$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	4,246,512	5573	255,537			69,178		187,769			(63,182)		11,058		0001
Purchased Call/S&P 500 INDEX/SPXB05R$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	2,792,000	5634.61	164,449			66,142		124,689			(40,328)		8,859		0001
Purchased Call/S&P 500 INDEX/SPXB05U$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	3,471,172	5719	148,982			72,022		114,222			(36,836)		12,052		0001
Purchased Call/S&P 500 INDEX/SPX815T$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/04/2025	1	3,454,000	5520.07	207,585			89,210		189,483			(51,185)		11,326		0001
Purchased Call/S&P 500 INDEX/SPXB05P$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	5,120,000	5346.56	281,600			95,431		328,808			(69,626)		14,861		0001
Purchased Call/S&P 500 INDEX/SPX815Q$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,044,000	5446.68	102,404			34,608		105,348			(25,250)		5,933		0001
Purchased Call/S&P 500 INDEX/SPX815S$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	1,419,064	5543	65,723			24,829		59,823			(16,250)		4,347		0001
Purchased Call/S&P 500 INDEX/SPX815S$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	4,362,487	5600	205,080			79,879		171,276			(50,706)		13,605		0001
Purchased Call/S&P 500 INDEX/SPX815U$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	2,499,236	5745	108,820			53,805		78,060			(26,906)		8,751		0001
Purchased Call/S&P 500 INDEX/SPXL13M$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,561,000	5567.19	37,647			9,752		36,001			(9,334)		6,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI003$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2025	1	4,369,000	5344.16	215,829			78,483		248,522			(52,928)		13,187		0001
Purchased Call/S&P 500 INDEX/SPXL13R$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	5,249,000	5505	174,267			52,280		174,892			(43,088)		14,342		0001
Purchased Call/S&P 500 INDEX/SPXI008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	999,825	5634	57,502			26,845		46,438			(14,218)		3,412		0001
Purchased Call/S&P 500 INDEX/SPXB05R$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/28/2024	08/28/2025	1	3,583,000	5592.18	156,935			64,417		139,709			(38,696)		11,485		0001
Purchased Call/S&P 500 INDEX/SPXB05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/01/2025	1	2,851,317	5447	138,690			47,000		162,292			(34,291)		8,276		0001
Purchased Call/S&P 500 INDEX/SPXI003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	3,526,704	5186	215,961			75,169		263,699			(53,397)		10,401		0001
Purchased Call/S&P 500 INDEX/SPXB05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/22/2025	1	1,961,007	5564	118,110			36,542		93,360			(29,203)		5,456		0001
Purchased Call/S&P 500 INDEX/SPX815U$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	4,401,000	5626.02	120,147			55,274		107,903			(29,464)		14,929		0001
Purchased Call/S&P 500 INDEX/SPXB05PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/04/2025	1	4,629,000	5346.56	218,026			75,078		256,874			(53,467)		13,599		0001
Purchased Call/S&P 500 INDEX/SPXB05RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/27/2024	08/26/2025	1	4,881,034	5617	214,878			87,257		182,834			(53,129)		15,541		0001
Purchased Call/S&P 500 INDEX/SPX815S$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2024	08/29/2025	1	1,632,388	5648	68,392			28,656		59,634			(17,098)		5,250		0001
Purchased Call/S&P 500 INDEX/SPXA215$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/10/2025	1	1,561,042	5492	80,755			36,441		75,960			(20,022)		5,216		0001
Purchased Call/S&P 500 INDEX/SPX815U$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	2,169,000	5738.17	96,521			48,127		70,037			(23,670)		7,658		0001
Purchased Call/S&P 500 INDEX/SPXB050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/14/2025	1	2,482,000	5615.35	114,420			32,782		89,736			(28,059)		6,656		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/11/2025	1	2,167,525	5615	122,814			34,552		85,234			(30,618)		5,729		0001
Purchased Call/S&P 500 INDEX/SPXB05NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/14/2025	1	2,583,000	5615.35	110,552			31,673		89,010			(27,111)		6,927		0001
Purchased Call/S&P 500 INDEX/SPXL13S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,077,000	5399.22	52,133			16,607		58,496			(12,855)		5,854		0001
Purchased Call/S&P 500 INDEX/SPX815T$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	4,249,000	5626.02	105,800			48,674		95,920			(25,946)		14,413		0001
Purchased Call/S&P 500 INDEX/SPX815U$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	3,598,000	5626.02	155,434			71,508		133,895			(38,117)		12,205		0001
Purchased Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/20/2025	1	1,264,525	5597	68,331			26,837		57,634			(16,942)		3,944		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/18/2025	1	3,699,000	5505	207,514			62,254		189,190			(51,308)		10,107		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,265,000	5597.12	81,993			31,849		73,608			(20,217)		7,064		0001
Purchased Call/S&P 500 INDEX/SPXB05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/22/2025	1	3,067,695	5571	177,597			70,546		148,001			(43,911)		9,634		0001
Purchased Call/S&P 500 INDEX/SPXL13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	3,933,000	5576.98	49,556			13,515		47,906			(12,219)		10,293		0001
Purchased Call/S&P 500 INDEX/SPXB05T$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/11/2024	09/11/2025	1	5,762,000	5554.13	270,238			121,346		255,979			(66,634)		19,312		0001
Purchased Call/S&P 500 INDEX/SPXB050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/09/2024	08/08/2025	1	3,121,000	5344.16	158,547			56,813		182,446			(39,201)		9,313		0001
Purchased Call/S&P 500 INDEX/SPXB05N$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2024	07/08/2025	1	8,431,722	5573	366,630			99,253		311,923			(90,650)		21,956		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	4,578,000	5537.02	59,972			15,493		59,550			(14,788)		11,616		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/16/2025	1	2,816,598	5667	119,861			35,098		89,892			(29,636)		7,625		0001
Purchased Call/S&P 500 INDEX/SPXL13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	2,157,000	5543.22	61,906			23,322		60,563			(15,264)		6,607		0001
Purchased Call/S&P 500 INDEX/SPXB05NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	8,793,957	5573	402,579			108,986		337,118			(99,539)		22,899		0001
Purchased Call/S&P 500 INDEX/SPXL13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	4,354,000	5567.19	109,721			29,319		102,232			(26,907)		11,280		0001
Purchased Call/S&P 500 INDEX/SPXL130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	5,523,000	5588.27	136,418			40,211		127,095			(33,637)		15,021		0001
Purchased Call/S&P 500 INDEX/SPXL13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	3,866,000	5522.3	95,877			31,959		96,799			(23,641)		11,175		0001
Purchased Call/S&P 500 INDEX/SPXB050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	1,861,759	5319	104,178			37,330		120,364			(25,758)		5,555		0001
Purchased Call/S&P 500 INDEX/SPX815USH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	3,740,873	5703	173,512			82,648		129,738			(43,258)		12,840		0001
Purchased Call/S&P 500 INDEX/SPXL13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	4,341,000	5427.13	144,989			45,534		158,048			(35,751)		12,183		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/15/2025	1	2,056,535	5543	109,519			41,489		96,538			(27,304)		6,300		0001
Purchased Call/S&P 500 INDEX/SPXB05RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	3,757,000	5592.18	190,104			78,032		164,701			(46,875)		12,042		0001
Purchased Call/S&P 500 INDEX/SPXB05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2024	08/26/2025	1	3,549,843	5617	196,046			79,610		157,592			(48,473)		11,302		0001
Purchased Call/S&P 500 INDEX/SPXB05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,144,000	5634.61	296,141			117,634		240,468			(73,222)		19,295		0001
Purchased Call/S&P 500 INDEX/SPXL13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	6,456,000	5505	160,754			48,226		164,101			(39,747)		17,640		0001
Purchased Call/S&P 500 INDEX/SPXB05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	1,257,490	5622	65,070			26,603		54,245			(16,089)		4,017		0001
Purchased Call/S&P 500 INDEX/SPXI002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,935,463	5186	115,334			40,144		134,991			(28,517)		8,658		0001
Purchased Call/S&P 500 INDEX/SPXL130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	3,102,000	5588.27	103,917			30,631		93,340			(25,623)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXL130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,093,000	5584.54	62,790			17,567		56,878			(15,482)		5,532		0001
Purchased Call/S&P 500 INDEX/SPXM131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,623,000	5634.61	51,673			20,526		46,128			(12,776)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXM137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	5,931,000	5718.57	150,054			72,340		122,222			(37,000)		20,592		0001
Purchased Call/S&P 500 INDEX/SPXM136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	3,703,000	5634.58	48,509			22,584		44,354			(11,961)		12,636		0001
Purchased Call/S&P 500 INDEX/SPXM137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,545,000	5718.57	33,594			16,195		28,107			(8,283)		8,836		0001
Purchased Call/S&P 500 INDEX/SPXM136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,709,000	5634.58	60,411			28,125		54,446			(14,896)		9,244		0001
Purchased Call/S&P 500 INDEX/SPXM136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/18/2025	1	1,657,387	5618	63,691			30,076		53,153			(15,748)		5,672		0001
Purchased Call/S&P 500 INDEX/SPXM135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	2,933,000	5595.76	81,537			37,042		76,511			(20,105)		9,860		0001
Purchased Call/S&P 500 INDEX/SPXM137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	1,812,000	5722.26	37,871			18,466		31,113			(9,338)		6,327		0001
Purchased Call/S&P 500 INDEX/SPXB05PST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,030,543	5447	160,750			54,476		191,861			(39,746)		11,699		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,614,000	5567.19	38,308			9,924		36,878			(9,498)		9,170		0001
Purchased Call/S&P 500 INDEX/SPXA215S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	2,478,000	5408.42	43,365			19,114		47,554			(10,634)		8,229		0001
Purchased Call/S&P 500 INDEX/SPXB05QSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	3,849,000	5544.59	178,979			53,545		162,134			(44,132)		10,517		0001
Purchased Call/S&P 500 INDEX/SPX815TSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,706,000	5626.02	79,015			35,996		70,665			(19,537)		9,097		0001
Purchased Call/S&P 500 INDEX/SPX815TSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,171,000	5626.02	151,257			68,906		127,595			(37,399)		10,660		0001
Purchased Call/S&P 500 INDEX/SPXM138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/24/2025	1	1,645,351	5733	35,749			17,575		28,728			(8,888)		5,729		0001
Purchased Call/S&P 500 INDEX/SPXM138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	1,884,481	5745	69,808			34,516		52,765			(17,260)		6,598		0001
Purchased Call/S&P 500 INDEX/SPXL13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	11,134,000	5567.19	145,855			37,784		140,255			(36,162)		28,251		0001
Purchased Call/S&P 500 INDEX/SPXL13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,344,000	5567.19	54,507			14,120		51,797			(13,514)		8,485		0001
Purchased Call/S&P 500 INDEX/SPXL13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,502,000	5567.19	93,503			24,222		86,385			(23,183)		8,886		0001
Purchased Call/S&P 500 INDEX/SPXL13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	4,718,000	5505	110,401			33,120		113,250			(27,297)		12,891		0001
Purchased Call/S&P 500 INDEX/SPXL13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,157,000	5615.35	31,277			8,775		28,714			(7,733)		5,701		0001
Purchased Call/S&P 500 INDEX/SPXL13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	16,702,000	5344.16	215,456			77,205		247,722			(53,272)		49,838		0001
Purchased Call/S&P 500 INDEX/SPXL13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	3,512,000	5555.74	98,687			30,721		94,371			(24,334)		9,814		0001
Purchased Call/S&P 500 INDEX/SPXI006SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	1	2,699,000	5503.41	46,693			20,307		47,825			(11,513)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXI006SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	2,241,000	5520.07	98,604			42,375		95,925			(24,313)		7,349		0001
Purchased Call/S&P 500 INDEX/SPXL13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	9,627,747	5585	431,397			121,031		348,051			(106,664)		25,448		0001
Purchased Call/S&P 500 INDEX/SPXH00YSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	4,803,000	5667.2	259,842			75,877		166,010			(64,071)		13,003		0001
Purchased Call/S&P 500 INDEX/SPXL13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,109,000	5567.19	43,867			11,364		41,361			(10,876)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXB050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,786,000	5505	212,977			63,893		206,430			(52,659)		13,077		0001
Purchased Call/S&P 500 INDEX/SPXL13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,856,671	5400	117,433			37,513		125,599			(29,036)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXL13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,035,000	5567.19	44,770			11,963		42,089			(10,979)		5,272		0001
Purchased Call/S&P 500 INDEX/SPXB05NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	2,296,014	5573	129,656			35,100		99,031			(32,058)		5,979		0001
Purchased Call/S&P 500 INDEX/SPXL13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	1	3,605,055	5615	154,953			43,594		122,022			(38,631)		9,529		0001
Purchased Call/S&P 500 INDEX/SPXB05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	2,851,000	5592.18	160,796			66,002		135,299			(39,648)		9,138		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	1	2,254,517	5608	85,349			33,008		75,363			(21,103)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXM132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	17,659,000	5648.4	446,773			186,674		390,001			(110,466)		56,791		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	2,344,000	5620.85	34,457			13,479		31,572			(8,496)		7,336		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,018,000	5567.19	31,481			8,412		30,123			(7,720)		5,228		0001
Purchased Call/S&P 500 INDEX/SPXL13S8C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,154,000	5399.22	47,173			15,027		53,011			(11,632)		6,072		0001
Purchased Call/S&P 500 INDEX/SPXL13Q8K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,325,653	5573	79,829			21,671		57,645			(19,792)		3,452		0001
Purchased Call/S&P 500 INDEX/SPXM135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	1	2,593,885	5496	113,592			50,834		111,880			(28,086)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	2,410,000	5667.2	68,444			19,986		55,080			(16,877)		6,524		0001
Purchased Call/S&P 500 INDEX/SPXL13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,239,000	5399.22	62,468			19,900		70,097			(15,403)		6,311		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	3,287,000	5633.91	156,790			43,193		113,760			(38,661)		8,645		0001
Purchased Call/S&P 500 INDEX/SPX921ZSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,720,262	5567	97,533			25,337		74,374			(24,383)		4,365		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2025	1	2,946,000	5319.31	127,267			45,478		149,182			(31,381)		8,791		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	2,004,000	5576.98	63,527			17,325		57,453			(15,664)		5,245		0001
Purchased Call/S&P 500 INDEX/SPXL13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	6,123,000	5567.19	145,727			37,751		135,962			(36,131)		15,536		0001
Purchased Call/S&P 500 INDEX/SPXI004ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,734,000	5634.61	77,099			30,625		67,220			(19,063)		8,586		0001
Purchased Call/S&P 500 INDEX/SPXI001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	5,755,000	5522.3	266,457			88,819		255,398			(65,702)		16,636		0001
Purchased Call/S&P 500 INDEX/SPXL13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	3,027,000	5505	94,745			28,424		95,561			(23,426)		8,271		0001
Purchased Call/S&P 500 INDEX/SPXL13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,911,000	5459.1	59,093			18,877		63,934			(14,611)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXL13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	1	6,266,082	5610	290,889			81,838		224,670			(72,521)		16,562		0001
Purchased Call/S&P 500 INDEX/SPXL13X8H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,131,000	5344.39	19,392			7,105		22,270			(4,782)		6,456		0001
Purchased Call/S&P 500 INDEX/SPXL130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	834,519	5577	48,270			13,201		35,571			(11,935)		2,184		0001
Purchased Call/S&P 500 INDEX/SPXB05USY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2025	1	4,149,474	5719	213,802			103,357		156,226			(52,863)		14,407		0001
Purchased Call/S&P 500 INDEX/SPXL130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	1,890,596	5577	117,613			32,165		82,865			(29,080)		4,948		0001
Purchased Call/S&P 500 INDEX/SPX815TSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	1,637,452	5493	87,018			38,942		83,263			(21,515)		5,471		0001
Purchased Call/S&P 500 INDEX/SPXL13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,187,000	5475.09	35,429			8,882		37,190			(8,736)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXL13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,406,000	5434.43	31,037			11,457		33,807			(7,653)		7,316		0001
Purchased Call/S&P 500 INDEX/SPXA210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	3,310,000	5544.59	111,878			33,470		106,995			(27,586)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXL13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,646,000	5615.35	42,601			11,952		38,774			(10,533)		6,994		0001
Purchased Call/S&P 500 INDEX/SPX815TSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	4,567,000	5595.76	211,452			96,061		187,046			(52,139)		15,353		0001
Purchased Call/S&P 500 INDEX/SPXI001$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	2,590,000	5522.3	113,701			37,900		109,791			(28,036)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXL130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	6,532,000	5667.2	161,994			47,304		132,959			(39,944)		17,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	2,057,000	5576.98	56,773			15,484		52,155			(13,999)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	3,523,000	5608.25	77,154			29,756		71,033			(19,024)		10,948		0001
Purchased Call/S&P 500 INDEX/SPXB05T$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	1,915,222	5620	100,015			45,689		84,452			(24,934)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXL13U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	2,211,000	5436.44	35,155			11,621		38,569			(8,668)		6,365		0001
Purchased Call/S&P 500 INDEX/SPXL13U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	3,040,000	5522.3	50,464			16,821		51,382			(12,443)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXL13M$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	3,040,000	5537.02	90,592			23,403		86,335			(22,338)		7,714		0001
Purchased Call/S&P 500 INDEX/SPXM131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	3,881,000	5625.8	51,229			20,887		46,687			(12,632)		12,398		0001
Purchased Call/S&P 500 INDEX/SPXL13N$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,606,000	5567.19	73,750			19,707		68,061			(18,086)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXI005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	2,759,000	5634.61	130,225			52,377		105,902			(31,935)		8,755		0001
Purchased Call/S&P 500 INDEX/SPXI000$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	07/25/2025	1	2,217,000	5399.22	79,369			25,284		88,509			(19,570)		6,249		0001
Purchased Call/S&P 500 INDEX/SPXI006$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	6,551,000	5520.07	165,085			70,946		164,687			(40,706)		21,482		0001
Purchased Call/S&P 500 INDEX/SPXM133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	1,544,000	5520.07	60,216			25,878		59,030			(14,848)		5,063		0001
Purchased Call/S&P 500 INDEX/SPXL13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	3,547,000	5463.54	74,842			24,535		79,793			(18,454)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXM134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	3,499,000	5471.05	59,133			26,227		62,324			(14,581)		11,655		0001
Purchased Call/S&P 500 INDEX/SPXL13M$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	1	2,899,305	5502	110,022			28,195		105,436			(27,203)		7,317		0001
Purchased Call/S&P 500 INDEX/SPXL13X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,412,000	5344.16	90,418			32,879		104,898			(22,173)		10,298		0001
Purchased Call/S&P 500 INDEX/SPXM134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	2,959,838	5471	109,439			48,673		112,660			(27,059)		9,859		0001
Purchased Call/S&P 500 INDEX/SPXL13U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	2,536,000	5436.44	55,538			18,360		60,673			(13,694)		7,301		0001
Purchased Call/S&P 500 INDEX/SPXL13P$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,863,000	5615.35	76,156			21,366		66,913			(18,830)		7,567		0001
Purchased Call/S&P 500 INDEX/SPXL13II$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,643,697	5319	109,315			39,171		127,311			(27,028)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXL13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,653,000	5434.43	56,509			20,860		61,717			(13,934)		8,067		0001
Purchased Call/S&P 500 INDEX/SPXL13T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	2,575,000	5463.54	73,903			24,227		78,618			(18,223)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXL13N$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,371,000	5567.19	94,725			24,539		87,132			(23,486)		8,554		0001
Purchased Call/S&P 500 INDEX/SPXL130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	5,140,000	5667.2	66,820			19,512		57,418			(16,476)		13,915		0001
Purchased Call/S&P 500 INDEX/SPXI002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,518,230	5347	99,602			33,848		126,049			(24,832)		7,309		0001
Purchased Call/S&P 500 INDEX/SPXI008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	1	3,396,753	5633	129,422			60,063		105,608			(32,000)		11,557		0001
Purchased Call/S&P 500 INDEX/SPXL13P$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	3,475,000	5631.22	45,175			13,067		40,716			(11,139)		9,363		0001
Purchased Call/S&P 500 INDEX/SPXB050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	1	2,179,425	5588	93,756			27,866		83,016			(23,181)		5,928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	07/23/2025	1	2,646,000	5555.74	137,592			42,832		118,929			(33,927)		7,394		0001
Purchased Call/S&P 500 INDEX/SPXA210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	3,945,000	5544.59	97,836			29,270		95,796			(24,124)		10,779		0001
Purchased Call/S&P 500 INDEX/SPXB05US$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	5,839,000	5722.26	254,580			124,134		195,231			(62,773)		20,388		0001
Purchased Call/S&P 500 INDEX/SPXL13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	6,362,000	5567.19	160,322			41,532		149,208			(39,749)		16,143		0001
Purchased Call/S&P 500 INDEX/SPXL13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	4,253,000	5475.09	55,714			13,967		58,574			(13,738)		10,676		0001
Purchased Call/S&P 500 INDEX/SPXL13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	3,569,000	5186.33	62,458			21,679		77,673			(15,400)		10,526		0001
Purchased Call/S&P 500 INDEX/SPXM132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,117,000	5591.96	204,615			85,256		178,249			(50,453)		13,240		0001
Purchased Call/S&P 500 INDEX/SPXI000S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	4,270,000	5564.41	121,268			37,416		115,042			(29,902)		11,879		0001
Purchased Call/S&P 500 INDEX/SPXI004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,145,000	5634.61	69,284			27,521		59,824			(17,131)		6,736		0001
Purchased Call/S&P 500 INDEX/SPXL130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	1	2,691,723	5631	101,651			29,485		80,741			(25,134)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXL13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	3,195,000	5543.22	69,012			25,999		67,963			(17,017)		9,787		0001
Purchased Call/S&P 500 INDEX/SPXM131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,696,018	5635	65,287			26,006		55,985			(16,277)		5,326		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	2,699,000	5631.22	73,953			21,391		63,469			(18,235)		7,272		0001
Purchased Call/S&P 500 INDEX/SPXM132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	1,662,000	5591.96	62,657			26,107		56,689			(15,450)		5,345		0001
Purchased Call/S&P 500 INDEX/SPXM131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	6,589,000	5634.61	166,702			67,048		147,299			(40,881)		20,907		0001
Purchased Call/S&P 500 INDEX/SPXA212SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,083,000	5455.21	37,921			14,103		40,599			(9,350)		9,409		0001
Purchased Call/S&P 500 INDEX/SPXL130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	2,000,000	5667.2	32,200			9,403		27,336			(7,940)		5,414		0001
Purchased Call/S&P 500 INDEX/SPXM131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	2,087,000	5634.61	53,427			21,489		47,156			(13,102)		6,622		0001
Purchased Call/S&P 500 INDEX/SPXA211S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	3,285,000	5505	69,642			21,295		71,118			(17,078)		9,098		0001
Purchased Call/S&P 500 INDEX/SPXL13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	1	2,220,270	5455	93,052			34,895		91,938			(23,007)		6,776		0001
Purchased Call/S&P 500 INDEX/SPXM136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	4,799,000	5618.26	121,415			56,861		110,454			(29,938)		16,424		0001
Purchased Call/S&P 500 INDEX/SPXB05USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	3,549,000	5722.26	171,062			83,410		127,711			(42,180)		12,392		0001
Purchased Call/S&P 500 INDEX/SPXL130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	6,374,122	5577	282,515			77,262		232,912			(69,853)		16,682		0001
Purchased Call/S&P 500 INDEX/SPXM133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	4,410,000	5503.41	57,330			24,933		58,761			(14,136)		14,507		0001
Purchased Call/S&P 500 INDEX/SPXI006SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	2,938,000	5520.07	47,596			20,454		47,789			(11,736)		9,634		0001
Purchased Call/S&P 500 INDEX/SPXL13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	6,009,000	5615.35	149,624			41,978		132,437			(36,995)		15,883		0001
Purchased Call/S&P 500 INDEX/SPXL13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	3,899,521	5439	168,280			55,783		167,881			(41,608)		11,226		0001
Purchased Call/S&P 500 INDEX/SPXM130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,795,000	5634.61	40,607			16,332		36,618			(9,958)		12,042		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA212ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	1	2,883,000	5434.43	79,859			29,480		86,718			(19,691)		8,767		0001
Purchased Call/S&P 500 INDEX/SPXL13MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/03/2024	07/03/2025	1	1,820,000	5537.02	31,304			8,087		30,765			(7,719)		4,618		0001
Purchased Call/S&P 500 INDEX/SPXI005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	1	495,008	.5635	26,148			10,416		20,950			(6,519)		1,555		0001
Purchased Call/S&P 500 INDEX/SPXM131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/26/2024	08/26/2025	1	5,449,000	5616.84	137,860			55,827		124,471			(33,993)		17,349		0001
Purchased Call/S&P 500 INDEX/SPXM132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/29/2024	08/29/2025	1	3,835,000	5591.96	62,511			26,046		58,832			(15,414)		12,333		0001
Purchased Call/S&P 500 INDEX/SPXL13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/25/2024	07/25/2025	1	5,500,000	5399.22	70,950			22,602		79,513			(17,495)		15,503		0001
Purchased Call/S&P 500 INDEX/SPXL13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/23/2024	07/23/2025	1	4,151,000	5555.74	103,775			32,305		99,951			(25,588)		11,599		0001
Purchased Call/S&P 500 INDEX/SPXA211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	6,924,000	.5505	173,100			52,931		175,764			(42,450)		19,177		0001
Purchased Call/S&P 500 INDEX/SPXB05T84	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/11/2024	09/11/2025	1	4,592,000	5554.13	219,957			98,768		208,259			(54,236)		15,390		0001
Purchased Call/S&P 500 INDEX/SPXL13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/12/2024	07/14/2025	1	3,936,000	5615.35	42,509			12,179		39,234			(10,425)		10,555		0001
Purchased Call/S&P 500 INDEX/SPXB05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/25/2024	09/25/2025	1	5,326,000	5722.26	306,778			149,586		215,665			(75,644)		18,597		0001
Purchased Call/S&P 500 INDEX/SPXL13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/12/2024	08/12/2025	1	7,905,000	5344.39	195,254			71,539		227,013			(48,145)		23,948		0001
Purchased Call/S&P 500 INDEX/SPXL13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/12/2024	07/11/2025	1	3,931,000	5615.35	82,944			23,270		74,625			(20,508)		10,390		0001
Purchased Call/S&P 500 INDEX/SPXL130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/09/2024	07/09/2025	1	6,180,000	5576.98	154,500			42,136		143,474			(38,096)		16,174		0001
Purchased Call/S&P 500 INDEX/SPXM133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/30/2024	08/28/2025	1	2,522,073	.5592	102,661			42,728		91,196			(25,453)		8,084		0001
Purchased Call/S&P 500 INDEX/SPXL13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/29/2024	07/29/2025	1	8,111,000	5463.54	201,153			65,943		214,529			(49,599)		23,254		0001
Purchased Call/S&P 500 INDEX/SPXM131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/23/2024	08/22/2025	1	9,934,000	5634.61	131,129			52,087		118,346			(32,422)		31,198		0001
Purchased Call/S&P 500 INDEX/SPXL13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/08/2024	08/08/2025	1	2,483,000	5319.31	40,970			14,640		48,085			(10,102)		7,409		0001
Purchased Call/S&P 500 INDEX/SPXI005W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	1	2,365,492	.5592	110,310			45,911		96,900			(27,350)		7,582		0001
Purchased Call/S&P 500 INDEX/SPXL13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/12/2024	07/14/2025	1	7,595,000	5615.35	189,116			54,182		167,686			(46,377)		20,368		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/19/2024	08/19/2025	1	2,953,000	5608.25	38,684			14,920		36,053			(9,539)		9,177		0001
Purchased Call/S&P 500 INDEX/SPXL13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/08/2024	08/08/2025	1	5,181,000	5319.31	66,835			23,883		77,814			(16,480)		15,460		0001
Purchased Call/S&P 500 INDEX/SPXI002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,689,656	.5347	128,885			43,799		173,174			(32,132)		7,807		0001
Purchased Call/S&P 500 INDEX/SPXL13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/19/2024	07/18/2025	1	2,964,000	.5505	107,890			32,367		107,224			(26,676)		8,099		0001
Purchased Call/S&P 500 INDEX/SPXL13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/08/2025	1	2,736,000	5344.16	59,098			21,177		68,488			(14,612)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXA210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,123,000	5544.59	58,595			17,530		57,022			(14,448)		5,801		0001
Purchased Call/S&P 500 INDEX/SPXL13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/03/2024	07/03/2025	1	2,235,000	5537.02	51,852			13,395		50,360			(12,785)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXL13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/08/2024	08/08/2025	1	2,065,000	5319.31	64,222			22,949		75,458			(15,835)		6,162		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13Y5Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,451,000	5554.25	32,108			12,295		31,471			(7,874)		7,590		0001
Purchased Call/S&P 500 INDEX/SPXL13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,652,000	5344.16	116,499			41,745		134,855			(28,805)		10,897		0001
Purchased Call/S&P 500 INDEX/SPXA214SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,150,000	5528.93	57,620			24,604		56,885			(14,208)		7,028		0001
Purchased Call/S&P 500 INDEX/SPXL13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	2,067,000	5463.54	36,173			11,858		38,689			(8,919)		5,926		0001
Purchased Call/S&P 500 INDEX/SPXL13IIS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,061,000	5199.5	51,113			18,023		63,863			(12,603)		6,126		0001
Purchased Call/S&P 500 INDEX/SPXL130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/08/2025	1	2,240,286	.5573	83,737			22,669		73,698			(20,704)		5,834		0001
Purchased Call/S&P 500 INDEX/SPXM132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,162,000	5591.96	105,299			43,874		97,922			(25,964)		13,385		0001
Purchased Call/S&P 500 INDEX/SPXL13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	2,098,000	5555.74	35,037			10,907		34,314			(8,639)		5,862		0001
Purchased Call/S&P 500 INDEX/SPXB05TSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	2,204,000	5713.64	102,927			48,755		77,967			(25,379)		7,565		0001
Purchased Call/S&P 500 INDEX/SPXL13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,364,000	5344.39	46,571			17,063		54,197			(11,483)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXI002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/02/2024	08/01/2025	1	2,254,000	5346.56	93,316			31,624		109,989			(23,073)		6,542		0001
Purchased Call/S&P 500 INDEX/SPXL13Y5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	4,712,000	5543.22	117,800			44,379		115,987			(29,047)		14,434		0001
Purchased Call/S&P 500 INDEX/SPXI007SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/15/2025	1	3,060,000	5626.02	66,096			30,408		60,655			(16,209)		10,380		0001
Purchased Call/S&P 500 INDEX/SPXM134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	2,487,873	.5408	101,582			44,424		107,382			(25,325)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXB05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	3,841,767	.5633	167,063			77,532		144,868			(41,307)		13,071		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,054,000	5597.12	55,458			21,542		50,863			(13,675)		6,406		0001
Purchased Call/S&P 500 INDEX/SPXL13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	6,175,000	5567.19	80,893			21,616		77,812			(19,837)		15,998		0001
Purchased Call/S&P 500 INDEX/SPXL130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/03/2025	1	2,154,503	.5567	80,957			21,090		71,322			(20,296)		5,467		0001
Purchased Call/S&P 500 INDEX/SPXB05U5S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	8,120,369	.5719	375,860			181,700		283,238			(92,932)		28,194		0001
Purchased Call/S&P 500 INDEX/SPXL13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	10,268,000	5554.25	134,511			50,815		131,853			(33,258)		31,454		0001
Purchased Call/S&P 500 INDEX/SPXB05S$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	3,710,000	5648.4	215,180			89,908		162,913			(53,204)		11,931		0001
Purchased Call/S&P 500 INDEX/SPXL130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	1,753,000	5633.91	50,311			13,860		42,056			(12,405)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXI000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	287,474	5564.41	14,374			4,435		12,317			(3,544)		800		0001
Purchased Call/S&P 500 INDEX/SPXA214SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	1,717,000	5528.93	76,235			32,552		73,324			(18,798)		5,613		0001
Purchased Call/S&P 500 INDEX/SPXA213S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,022,000	5570.64	49,259			19,512		47,248			(12,146)		9,491		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,047,000	5554.25	43,192			16,539		41,945			(10,592)		6,339		0001
Purchased Call/S&P 500 INDEX/SPXA212SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	2,084,000	5319.31	80,026			28,596		93,861			(19,732)		6,219		0001
Purchased Call/S&P 500 INDEX/SPXB05SSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	2,400,570	.5648	97,725			41,689		90,191			(24,229)		7,822		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	1	4,759,000	5463.54	61,391			20,125		65,742			(15,138)		13,644		0001
Purchased Call/S&P 500 INDEX/SPXB05VS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	3,585,000	5722.26	215,459			105,058		148,455			(53,127)		12,518		0001
Purchased Call/S&P 500 INDEX/SPXB05TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	1,777,822	.5626	77,635			35,466		67,525			(19,355)		5,977		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,357,000	5597.12	50,440			19,592		46,873			(12,437)		7,351		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	6,368,000	5543.22	83,421			31,427		82,540			(20,570)		19,507		0001
Purchased Call/S&P 500 INDEX/SPXL13X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,367,000	5344.16	143,434			52,158		165,765			(35,175)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXM132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,059,000	5591.96	68,522			28,551		63,910			(16,896)		9,838		0001
Purchased Call/S&P 500 INDEX/SPXA214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	2,533,000	5648.4	47,620			20,203		42,326			(11,646)		8,253		0001
Purchased Call/S&P 500 INDEX/SPXL130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	2,161,000	5633.91	73,258			20,181		59,293			(18,064)		5,684		0001
Purchased Call/S&P 500 INDEX/SPXM134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	3,988,395	.5471	167,291			74,403		171,176			(41,363)		13,286		0001
Purchased Call/S&P 500 INDEX/SPXA214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	3,663,000	5648.4	48,352			20,513		43,363			(11,825)		11,935		0001
Purchased Call/S&P 500 INDEX/SPXL13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	5,677,000	5537.02	143,628			37,104		138,461			(35,415)		14,405		0001
Purchased Call/S&P 500 INDEX/SPXL13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,194,000	5567.19	43,002			11,140		40,674			(10,662)		5,567		0001
Purchased Call/S&P 500 INDEX/SPXL13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,886,000	5344.16	78,211			28,025		90,689			(19,338)		8,612		0001
Purchased Call/S&P 500 INDEX/SPXM138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	1,712,000	5762.48	19,346			9,699		15,537			(4,770)		6,061		0001
Purchased Call/S&P 500 INDEX/SPXL13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	6,287,000	5319.31	166,606			59,535		196,291			(41,081)		18,760		0001
Purchased Call/S&P 500 INDEX/SPXA213$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	08/28/2025	1	3,166,000	5592.18	54,772			22,482		51,356			(13,505)		10,148		0001
Purchased Call/S&P 500 INDEX/SPXL13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	3,790,000	5475.09	82,243			20,617		85,580			(20,279)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXL130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,055,000	.5505	21,372			6,412		22,248			(5,284)		5,615		0001
Purchased Call/S&P 500 INDEX/SPXL13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	1,997,000	5555.74	44,134			13,739		42,773			(10,882)		5,580		0001
Purchased Call/S&P 500 INDEX/SPXL13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	15,168,000	5346.56	191,117			64,767		225,348			(47,254)		44,026		0001
Purchased Call/S&P 500 INDEX/SPXM13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	4,583,000	5738.17	133,365			66,499		105,111			(32,705)		16,181		0001
Purchased Call/S&P 500 INDEX/SPXA214$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	3,489,000	5648.4	62,453			26,095		55,392			(15,442)		11,221		0001
Purchased Call/S&P 500 INDEX/SPXM131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	3,034,000	5634.61	72,513			28,804		64,077			(17,929)		9,528		0001
Purchased Call/S&P 500 INDEX/SPXL13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	6,187,000	5399.22	153,438			48,879		172,273			(37,834)		17,439		0001
Purchased Call/S&P 500 INDEX/SPXA215$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	3,060,000	5626.02	54,162			24,674		49,975			(13,392)		10,287		0001
Purchased Call/S&P 500 INDEX/SPXL13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	4,217,000	5509.01	55,664			14,147		56,311			(13,725)		10,643		0001
Purchased Call/S&P 500 INDEX/SPXL13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,500,000	5344.39	68,250			25,006		79,264			(16,829)		7,574		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,918,000	5576.98	41,237			11,246		38,739			(10,168)		5,020		0001
Purchased Call/S&P 500 INDEX/SPXA212SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2024	08/12/2025	1	2,831,000	5344.39	62,565			22,923		72,629			(15,427)		8,577		0001
Purchased Call/S&P 500 INDEX/SPXA213S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	2,058,000	5608.25	35,192			13,573		32,788			(8,677)		6,396		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	2,953,000	5505	53,745			16,123		55,038			(13,289)		8,069		0001
Purchased Call/S&P 500 INDEX/SPXM132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	15,833,000	5648.4	208,996			87,324		186,514			(51,675)		50,918		0001
Purchased Call/S&P 500 INDEX/SPXA215SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	2,243,869	5554	87,502			39,619		82,446			(21,635)		7,520		0001
Purchased Call/S&P 500 INDEX/SPXM131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,509,000	5616.84	68,496			27,738		61,597			(16,889)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXL13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	3,135,299	5200	124,827			44,383		147,060			(30,864)		9,320		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	11,700,000	5505	152,100			45,630		156,328			(37,607)		31,969		0001
Purchased Call/S&P 500 INDEX/SPXL13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	2,669,000	5615.35	41,370			11,852		37,725			(10,145)		7,158		0001
Purchased Call/S&P 500 INDEX/SPXA211S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	2,826,000	5564.41	62,455			19,270		59,868			(15,400)		7,862		0001
Purchased Call/S&P 500 INDEX/SPXL13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	3,960,000	5199.5	48,312			17,036		59,658			(11,913)		11,771		0001
Purchased Call/S&P 500 INDEX/SPXM132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	11,064,000	5648.4	299,834			125,279		259,870			(74,135)		35,581		0001
Purchased Call/S&P 500 INDEX/SPXB05T5N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2024	09/16/2025	1	4,079,892	5633	208,199			96,623		175,322			(51,478)		13,881		0001
Purchased Call/S&P 500 INDEX/SPXL130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	3,086,000	5576.98	105,233			28,700		94,131			(25,948)		8,076		0001
Purchased Call/S&P 500 INDEX/SPXA210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,887,000	5544.59	50,234			15,028		50,104			(12,386)		7,888		0001
Purchased Call/S&P 500 INDEX/SPXM131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,856,000	5634.61	61,696			24,814		55,549			(15,130)		12,235		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	2,847,000	5634.61	62,065			24,963		55,220			(15,220)		9,034		0001
Purchased Call/S&P 500 INDEX/SPXL13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	4,784,000	5186.33	62,192			21,587		76,321			(15,335)		14,110		0001
Purchased Call/S&P 500 INDEX/SPX921Z5W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2025	1	3,485,000	5572.85	87,822			23,710		81,165			(21,655)		9,075		0001
Purchased Call/S&P 500 INDEX/SPXM134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	6,625,000	5471.05	165,625			73,459		173,384			(40,839)		22,068		0001
Purchased Call/S&P 500 INDEX/SPXA217S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,109,000	5745.37	50,405			24,853		40,205			(12,429)		7,385		0001
Purchased Call/S&P 500 INDEX/SPXM136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	2,895,000	5618.26	44,583			20,879		40,974			(10,993)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	2,005,000	5625.8	42,105			17,167		37,758			(10,382)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXA212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	1	1,979,000	5434.43	33,445			12,346		36,372			(8,247)		6,018		0001
Purchased Call/S&P 500 INDEX/SPXL13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,051,000	5346.56	41,020			14,125		48,543			(10,059)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXM135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	2,347,000	5595.76	80,033			36,358		74,156			(19,734)		7,890		0001
Purchased Call/S&P 500 INDEX/SPXM136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,240,000	5634.58	79,968			37,230		70,113			(19,718)		7,644		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	1	2,875,822	.5617	109,824			44,597		95,082			(27,154)		9,156		0001
Purchased Call/S&P 500 INDEX/SPXM136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	6,477,000	5634.58	163,220			75,990		146,525			(40,246)		22,102		0001
Purchased Call/S&P 500 INDEX/SPXM132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,170,000	5591.96	188,067			78,361		166,350			(46,373)		13,411		0001
Purchased Call/S&P 500 INDEX/SPXM131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	4,252,000	5634.61	70,583			28,037		63,518			(17,452)		13,354		0001
Purchased Call/S&P 500 INDEX/SPXA217$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,387,000	5745.37	95,480			47,079		71,348			(23,543)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXM132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,001,000	5591.96	53,213			22,172		49,741			(13,121)		12,867		0001
Purchased Call/S&P 500 INDEX/SPXL13R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	2,024,000	5564.41	20,038			6,182		19,527			(4,941)		5,631		0001
Purchased Call/S&P 500 INDEX/SPXM131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,519,000	5634.61	56,426			22,414		50,081			(13,951)		7,911		0001
Purchased Call/S&P 500 INDEX/SPXL13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,024,000	5344.16	47,174			16,904		54,587			(11,664)		9,024		0001
Purchased Call/S&P 500 INDEX/SPXM137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	3,356,996	.5729	120,945			58,802		94,196			(29,904)		11,689		0001
Purchased Call/S&P 500 INDEX/SPXL13X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	1	1,303,231	.5319	58,136			20,948		63,921			(14,534)		3,889		0001
Purchased Call/S&P 500 INDEX/SPXM131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,228,000	5616.84	37,653			15,248		34,554			(9,284)		7,094		0001
Purchased Call/S&P 500 INDEX/SPXL13N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,213,000	5567.19	49,350			12,784		46,306			(12,236)		5,615		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	1,668,878	.5600	62,881			24,492		55,721			(15,547)		5,205		0001
Purchased Call/S&P 500 INDEX/SPXM132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	3,496,000	5592.18	46,147			18,942		43,403			(11,379)		11,206		0001
Purchased Call/S&P 500 INDEX/SPXA215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,409,133	.5554	74,629			33,790		67,697			(18,452)		4,723		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	2,777,544	.5600	120,305			46,859		103,891			(29,746)		8,662		0001
Purchased Call/S&P 500 INDEX/SPXL130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,675,000	5584.54	91,753			25,670		81,494			(22,624)		7,070		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	5,231,000	5554.25	55,449			21,232		54,196			(13,598)		16,198		0001
Purchased Call/S&P 500 INDEX/SPXL13P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	12,090,000	5615.35	157,170			44,095		144,367			(38,861)		31,956		0001
Purchased Call/S&P 500 INDEX/SPXM137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	1	4,061,000	5732.93	91,779			44,499		74,269			(22,630)		14,140		0001
Purchased Call/S&P 500 INDEX/SPXM135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	3,743,000	5595.76	59,888			27,207		57,302			(14,767)		12,583		0001
Purchased Call/S&P 500 INDEX/SPXL13N$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	2,354,000	5572.85	53,671			14,490		50,193			(13,234)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXL13J$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,303,000	5475.09	54,811			13,741		56,788			(13,515)		5,781		0001
Purchased Call/S&P 500 INDEX/SPXB05T$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	4,859,000	5633.09	63,653			29,459		58,475			(15,695)		16,532		0001
Purchased Call/S&P 500 INDEX/SPXA213$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	2,035,000	5620.85	41,311			16,160		37,470			(10,186)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXL13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,913,000	5459.1	43,695			13,958		47,183			(10,804)		8,211		0001
Purchased Call/S&P 500 INDEX/SPXL13W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	3,158,000	5319.31	68,213			24,375		80,160			(16,820)		9,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,317,000	5618.26	43,784			20,505		40,313			(10,796)		11,352		0001
Purchased Call/S&P 500 INDEX/SPXL13T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,514,000	5459.1	76,677			24,494		82,030			(18,959)		7,086		0001
Purchased Call/S&P 500 INDEX/SPXB05R$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	3,785,375	5625	169,367			69,244		146,419			(41,877)		12,093		0001
Purchased Call/S&P 500 INDEX/SPXL130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,513,000	5584.54	62,574			17,507		57,908			(15,429)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXL13V$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	3,647,000	5346.56	55,070			18,663		64,636			(13,616)		10,586		0001
Purchased Call/S&P 500 INDEX/SPXA215$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	7,043,000	5408.42	187,344			81,703		205,795			(46,321)		23,169		0001
Purchased Call/S&P 500 INDEX/SPXM131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	2,194,000	5625.8	35,982			14,670		32,519			(8,872)		7,009		0001
Purchased Call/S&P 500 INDEX/SPXL13V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,017,000	5346.56	29,045			10,002		34,285			(7,123)		5,925		0001
Purchased Call/S&P 500 INDEX/SPXM132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,747,000	5591.96	105,665			44,027		97,664			(26,054)		12,050		0001
Purchased Call/S&P 500 INDEX/SPXL13X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,535,000	5344.39	32,448			11,889		37,534			(8,001)		7,680		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	4,178,000	5620.85	55,150			21,574		50,386			(13,599)		13,076		0001
Purchased Call/S&P 500 INDEX/SPXM138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/24/2025	1	1,943,463	5733	49,647			24,339		39,317			(12,309)		6,767		0001
Purchased Call/S&P 500 INDEX/SPXL13P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	2,459,000	5615.35	53,360			15,288		47,944			(13,086)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXA215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	4,503,000	5408.42	73,399			32,010		80,375			(18,148)		14,813		0001
Purchased Call/S&P 500 INDEX/SPXL13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	2,879,000	5555.74	37,427			11,651		36,844			(9,229)		8,045		0001
Purchased Call/S&P 500 INDEX/SPXM130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2025	1	1,686,255	5621	61,311			24,184		54,700			(15,159)		5,277		0001
Purchased Call/S&P 500 INDEX/SPXM131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	5,522,000	5625.8	140,259			57,185		124,894			(34,584)		17,641		0001
Purchased Call/S&P 500 INDEX/SPXM132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	4,170,000	5648.4	82,149			34,324		72,517			(20,312)		13,411		0001
Purchased Call/S&P 500 INDEX/SPXL13R$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/18/2025	1	2,037,585	5505	99,214			29,931		90,800			(24,804)		5,567		0001
Purchased Call/S&P 500 INDEX/SPXL13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	2,504,000	5346.56	65,855			22,318		77,907			(16,283)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXA212$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,592,000	5346.56	97,718			33,116		115,397			(24,161)		7,523		0001
Purchased Call/S&P 500 INDEX/SPXL13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,881,000	5459.1	32,843			10,676		35,183			(8,054)		8,225		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2025	1	2,979,875	5340	133,239			49,088		143,946			(33,035)		9,028		0001
Purchased Call/S&P 500 INDEX/SPXA215$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2024	09/11/2025	1	1,833,000	5554.13	37,760			16,956		37,204			(9,311)		6,143		0001
Purchased Call/S&P 500 INDEX/SPXM131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,531,926	5571	70,854			28,223		62,016			(17,664)		4,811		0001
Purchased Call/S&P 500 INDEX/SPXM136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,402,000	5634.58	38,912			18,116		35,484			(9,595)		8,196		0001
Purchased Call/S&P 500 INDEX/SPXA214$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,309,000	5528.93	113,834			48,607		108,263			(28,069)		7,548		0001
Purchased Call/S&P 500 INDEX/SPXL130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	2,610,000	5633.91	115,884			31,924		86,697			(28,574)		6,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/19/2024	08/19/2025	1	1,471,000	5608.25	15,151			5,843		14,091			(3,736)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/20/2024	08/20/2025	1	4,687,000	5597.12	61,868			24,032		57,848			(15,255)		14,617		0001
Purchased Call/S&P 500 INDEX/SPXL13T9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/26/2024	07/25/2025	1	3,738,138	5402	177,540			56,714		187,767			(43,897)		10,537		0001
Purchased Call/S&P 500 INDEX/SPXL13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/11/2025	1	3,520,000	5344.16	61,600			22,400		70,952			(15,106)		10,624		0001
Purchased Call/S&P 500 INDEX/SPXI000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	6,016,965	5505	290,574			87,415		265,282			(72,442)		16,440		0001
Purchased Call/S&P 500 INDEX/SPXA211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	2,450,081	5556	85,845			26,797		88,056			(21,225)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXL13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/11/2025	1	5,611,000	5344.16	139,153			50,601		161,284			(34,125)		16,935		0001
Purchased Call/S&P 500 INDEX/SPXL13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/02/2024	07/02/2025	1	2,248,000	5509.01	36,642			9,312		37,014			(9,035)		5,674		0001
Purchased Call/S&P 500 INDEX/SPXL13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/16/2024	08/15/2025	1	7,578,000	5554.25	122,764			46,377		120,131			(30,354)		23,213		0001
Purchased Call/S&P 500 INDEX/SPXA216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/23/2025	1	2,489,000	5718.57	57,994			27,958		47,777			(14,300)		8,642		0001
Purchased Call/S&P 500 INDEX/SPXA214SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	6,296,000	5528.93	159,289			68,016		157,748			(39,277)		20,580		0001
Purchased Call/S&P 500 INDEX/SPXL13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2024	08/01/2025	1	6,678,000	5446.68	85,478			28,887		93,385			(21,077)		19,383		0001
Purchased Call/S&P 500 INDEX/SPXL13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/08/2025	1	3,091,000	5344.16	118,385			42,421		136,969			(29,271)		9,223		0001
Purchased Call/S&P 500 INDEX/SPXM133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/30/2024	08/29/2025	1	2,840,716	5592	116,901			48,844		103,814			(28,904)		9,136		0001
Purchased Call/S&P 500 INDEX/SPXA214SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,900,000	5528.93	60,610			25,880		60,086			(14,945)		9,479		0001
Purchased Call/S&P 500 INDEX/SPXL130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/11/2024	07/11/2025	1	3,187,000	5584.54	70,114			19,616		65,530			(17,288)		8,424		0001
Purchased Call/S&P 500 INDEX/SPXA210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	2,522,000	5505	39,091			11,727		40,041			(9,665)		6,891		0001
Purchased Call/S&P 500 INDEX/SPXL13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/16/2024	08/15/2025	1	3,266,000	5554.25	64,993			24,553		63,200			(16,070)		10,005		0001
Purchased Call/S&P 500 INDEX/SPXL13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/11/2025	1	4,400,000	5344.16	56,760			20,640		65,211			(13,919)		13,280		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/19/2024	08/19/2025	1	6,536,000	5608.25	164,707			63,523		150,050			(40,613)		20,312		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/20/2024	08/20/2025	1	7,112,000	5597.12	179,222			69,615		165,453			(44,192)		22,180		0001
Purchased Call/S&P 500 INDEX/SPXL13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2024	08/01/2025	1	2,189,000	5446.68	39,183			13,242		42,891			(9,662)		6,354		0001
Purchased Call/S&P 500 INDEX/SPXM133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/05/2024	09/04/2025	1	880,451	5522	45,840			19,864		44,227			(11,334)		2,887		0001
Purchased Call/S&P 500 INDEX/SPXM131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/27/2024	08/26/2025	1	3,162,281	5617	131,973			53,591		112,754			(32,631)		10,068		0001
Purchased Call/S&P 500 INDEX/SPXL130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/16/2024	07/16/2025	1	4,647,000	5667.2	100,840			29,446		83,870			(24,865)		12,580		0001
Purchased Call/S&P 500 INDEX/SPXM134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/09/2024	09/05/2025	1	1,909,172	5408	86,450			37,807		91,121			(21,553)		6,281		0001
Purchased Call/S&P 500 INDEX/SPXM133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/05/2024	09/04/2025	1	3,793,506	5522	174,629			75,672		170,655			(43,177)		12,440		0001
Purchased Call/S&P 500 INDEX/SPXL13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/08/2024	08/07/2025	1	3,260,540	5200	150,066			53,357		176,972			(37,104)		9,692		0001
Purchased Call/S&P 500 INDEX/SPXL13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/15/2024	08/15/2025	1	7,043,000	5543.22	114,097			42,984		112,740			(28,133)		21,575		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	2,005,981	.5557	105,083			32,802		97,087			(25,982)		5,605		0001
Purchased Call/S&P 500 INDEX/SPXA210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	3,774,000	5631.22	83,028			24,016		72,844			(20,473)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXA217$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,799,000	5745.37	164,861			81,289		108,626			(40,651)		9,801		0001
Purchased Call/S&P 500 INDEX/SPXL13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	08/09/2024	08/08/2025	1	6,220,000	5344.16	163,586			58,618		189,281			(40,447)		18,560		0001
Purchased Call/S&P 500 INDEX/SPXM134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	09/09/2024	09/05/2025	1	2,641,258	.5408	147,495			64,503		153,869			(36,772)		8,689		0001
Purchased Call/S&P 500 INDEX/SPXA211$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,768,000	5346.56	93,835			31,800		110,718			(23,201)		8,034		0001
Purchased Call/S&P 500 INDEX/SPXL130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	07/11/2024	07/09/2025	1	2,099,744	.5574	103,208			28,461		83,355			(25,589)		5,495		0001
Purchased Call/S&P 500 INDEX/SPXL13J$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	08/01/2024	08/01/2025	1	3,059,000	5446.68	68,216			23,054		74,511			(16,820)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXL13W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	08/07/2024	08/07/2025	1	2,649,000	5199.5	54,040			19,055		67,270			(13,325)		7,874		0001
Purchased Call/S&P 500 INDEX/SPXL130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	07/10/2024	07/10/2025	1	5,416,000	5633.91	251,844			69,379		185,107			(62,099)		14,245		0001
Purchased Call/S&P 500 INDEX/SPXM134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	09/10/2024	09/10/2025	1	2,433,000	5495.52	67,637			30,185		69,504			(16,678)		8,129		0001
Purchased Call/S&P 500 INDEX/SPXA215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	3,933,000	5408.42	151,814			66,208		166,344			(37,536)		12,938		0001
Purchased Call/S&P 500 INDEX/SPXA217$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,140,000	5745.37	42,800			21,104		34,565			(10,553)		7,493		0001
Purchased Call/S&P 500 INDEX/SPXM133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	09/05/2024	09/05/2025	1	4,569,000	5503.41	216,571			94,187		213,926			(53,401)		15,030		0001
Purchased Call/S&P 500 INDEX/SPXM136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	09/18/2024	09/18/2025	1	3,464,000	5618.26	72,398			33,905		66,187			(17,851)		11,855		0001
Purchased Call/S&P 500 INDEX/SPXL13T$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	07/26/2024	07/28/2025	1	2,780,000	5459.1	118,706			38,588		124,426			(29,110)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	08/20/2024	08/19/2025	1	3,443,466	.5608	141,208			54,611		123,269			(34,914)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXL13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	07/26/2024	07/25/2025	1	15,554,000	5459.1	199,091			63,599		215,971			(49,226)		43,842		0001
Purchased Call/S&P 500 INDEX/SPXM134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	09/06/2024	09/08/2025	1	5,699,000	5408.42	141,905			62,548		155,848			(34,800)		18,925		0001
Purchased Call/S&P 500 INDEX/SPXA211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	1,871,700	.5505	117,093			35,226		98,868			(29,192)		5,114		0001
Purchased Call/S&P 500 INDEX/SPXA214$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	3,233,000	5648.4	103,779			43,362		89,047			(25,660)		10,397		0001
Purchased Call/S&P 500 INDEX/SPXL130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	07/10/2024	07/08/2025	1	1,415,504	.5573	66,932			18,170		54,196			(16,595)		3,686		0001
Purchased Call/S&P 500 INDEX/SPXL13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	07/12/2024	07/11/2025	1	2,946,000	5615.35	54,501			15,291		49,306			(13,476)		7,787		0001
Purchased Call/S&P 500 INDEX/SPXL13X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	08/12/2024	08/12/2025	1	2,065,000	5344.39	33,453			12,257		38,675			(8,249)		6,256		0001
Purchased Call/S&P 500 INDEX/SPXA210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	6,150,000	5544.59	78,720			23,551		79,279			(19,410)		16,804		0001
Purchased Call/S&P 500 INDEX/SPXA214$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/29/2024	08/29/2025	1	2,969,000	5591.96	167,749			69,895		141,534			(41,363)		9,548		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	08/19/2024	08/15/2025	1	2,721,583	.5554	117,409			44,478		106,643			(29,271)		8,337		0001
Purchased Call/S&P 500 INDEX/SPXL13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPRO8K5P83	08/02/2024	08/01/2025	1	4,082,000	5346.56	88,988			30,157		105,081			(22,002)		11,848		0001
Purchased Call/S&P 500 INDEX/SPXA217$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,410,000	5745.37	37,837			18,656		30,898			(9,330)		8,439		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,407,000	5616.84	48,621			19,690		44,488			(11,989)		7,664		0001
Purchased Call/S&P 500 INDEX/SPXL13U$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	3,121,000	5436.44	39,949			13,206		43,975			(9,850)		8,985		0001
Purchased Call/S&P 500 INDEX/SPXA215$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/12/2025	1	3,961,000	5595.76	158,440			71,978		145,425			(39,067)		13,316		0001
Purchased Call/S&P 500 INDEX/SPXM132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	7,341,000	5648.4	281,894			117,783		236,066			(69,699)		23,608		0001
Purchased Call/S&P 500 INDEX/SPXM134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	2,976,000	5471.05	118,742			52,665		123,188			(29,279)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXA216$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	1	2,520,000	5713.64	53,928			25,545		45,034			(13,297)		8,649		0001
Purchased Call/S&P 500 INDEX/SPXA211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	3,405,000	5564.41	54,821			16,914		53,152			(13,517)		9,473		0001
Purchased Call/S&P 500 INDEX/SPXA211$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	4,202,000	5564.41	105,050			32,412		100,045			(25,903)		11,690		0001
Purchased Call/S&P 500 INDEX/SPXL13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	3,551,000	5346.56	91,616			31,048		108,134			(22,652)		10,307		0001
Purchased Call/S&P 500 INDEX/SPXM131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,232,000	5634.61	42,662			17,159		38,523			(10,462)		10,255		0001
Purchased Call/S&P 500 INDEX/SPXL13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,444,000	5459.1	61,992			19,803		66,928			(15,328)		9,708		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,916,000	5554.25	44,615			17,084		43,617			(10,941)		9,030		0001
Purchased Call/S&P 500 INDEX/SPXA215$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	4,388,000	5626.02	83,290			37,943		76,757			(20,594)		14,583		0001
Purchased Call/S&P 500 INDEX/SPXA217$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/23/2025	1	1,383,894	.5719	53,417			26,112		41,069			(13,280)		4,805		0001
Purchased Call/S&P 500 INDEX/SPXM133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	2,784,000	5520.07	75,725			32,543		75,558			(18,672)		9,129		0001
Purchased Call/S&P 500 INDEX/SPXM135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	1	2,980,000	5626.02	32,184			14,662		29,951			(7,958)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXA214$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,117,000	5528.93	62,875			26,847		61,810			(15,503)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXA216$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	5,182,000	5702.55	84,467			40,122		72,039			(20,885)		17,786		0001
Purchased Call/S&P 500 INDEX/SPXM134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	3,605,000	5495.52	77,147			34,429		79,735			(19,023)		12,045		0001
Purchased Call/S&P 500 INDEX/SPXA212$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,360,000	5455.21	100,464			37,363		107,244			(24,772)		10,255		0001
Purchased Call/S&P 500 INDEX/SPXL13X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	5,523,000	5434.43	136,970			50,562		149,305			(33,774)		16,794		0001
Purchased Call/S&P 500 INDEX/SPXL13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	3,051,000	5346.56	74,444			25,635		87,773			(18,256)		8,963		0001
Purchased Call/S&P 500 INDEX/SPXM133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	3,803,000	5503.41	95,455			41,514		97,116			(23,537)		12,511		0001
Purchased Call/S&P 500 INDEX/SPXA213$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	4,039,000	5570.64	107,841			42,718		102,332			(26,591)		12,685		0001
Purchased Call/S&P 500 INDEX/SPXM131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	5,695,000	5634.61	144,084			57,233		127,174			(35,625)		17,885		0001
Purchased Call/S&P 500 INDEX/SPXM132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	8,404,000	5648.4	212,621			90,203		185,793			(52,000)		27,383		0001
Purchased Call/S&P 500 INDEX/SPXM137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,043,000	5718.57	39,634			19,107		32,738			(9,773)		7,093		0001
Purchased Call/S&P 500 INDEX/SPXM133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	3,051,000	5503.41	137,295			59,710		136,370			(33,854)		10,037		0001
Purchased Call/S&P 500 INDEX/SPXM131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	3,188,000	5616.84	73,962			29,951		67,214			(18,237)		10,150		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	5,188,000	5738.17	131,775			65,706		105,005			(32,315)		18,317		0001
Purchased Call/S&P 500 INDEX/SPXA212SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,019,000	5455.21	63,701			23,690		68,157			(15,707)		9,214		0001
Purchased Call/S&P 500 INDEX/SPXA213SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,534,000	5570.64	80,222			31,778		76,310			(19,781)		11,099		0001
Purchased Call/S&P 500 INDEX/SPXM136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	9,512,000	5618.26	448,966			210,260		388,650			(110,704)		32,553		0001
Purchased Call/S&P 500 INDEX/SPXM132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	3,416,000	5592.18	86,425			35,475		80,212			(21,310)		10,949		0001
Purchased Call/S&P 500 INDEX/SPXM134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	2,262,000	5495.52	36,192			16,152		37,472			(8,924)		7,558		0001
Purchased Call/S&P 500 INDEX/SPXM135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	4,303,000	5595.76	107,145			48,675		101,242			(26,419)		14,466		0001
Purchased Call/S&P 500 INDEX/SPXM138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	5,561,000	5738.17	73,405			36,601		60,400			(18,001)		19,634		0001
Purchased Call/S&P 500 INDEX/SPXM136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/18/2024	09/17/2025	1	1,960,670	.5634	76,960			35,929		65,976			(19,029)		6,690		0001
Purchased Call/S&P 500 INDEX/SPXL13V8C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	4,348,000	5346.56	78,264			26,523		92,400			(19,351)		12,620		0001
Purchased Call/S&P 500 INDEX/SPXA217S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,086,000	5745.37	65,292			32,194		50,767			(16,099)		7,304		0001
Purchased Call/S&P 500 INDEX/SPXL13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,642,000	5344.16	61,823			22,153		71,537			(15,286)		7,884		0001
Purchased Call/S&P 500 INDEX/SPXM138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	1,769,000	5762.48	49,001			24,568		37,537			(12,083)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXB05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	5,421,000	5399.22	261,292			83,237		288,239			(64,428)		15,280		0001
Purchased Call/S&P 500 INDEX/SPXB05NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	3,428,000	5615.35	170,714			47,895		128,858			(42,210)		9,061		0001
Purchased Call/S&P 500 INDEX/SPXM136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,594,000	5618.26	109,258			51,167		98,568			(26,940)		12,300		0001
Purchased Call/S&P 500 INDEX/SPXA215SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	2,332,735	.5554	104,114			47,140		96,851			(25,742)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXL13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,106,000	5459.1	45,911			14,924		49,512			(11,259)		6,013		0001
Purchased Call/S&P 500 INDEX/SPXL13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	1,962,000	5240.03	41,202			14,415		50,433			(10,159)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXM136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/17/2024	09/16/2025	1	3,447,358	.5633	116,537			54,083		103,504			(28,814)		11,729		0001
Purchased Call/S&P 500 INDEX/SPXL13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,363,000	5459.1	143,543			45,854		153,121			(35,491)		12,298		0001
Purchased Call/S&P 500 INDEX/SPXM137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,226,000	5722.26	33,613			16,390		27,934			(8,288)		7,772		0001
Purchased Call/S&P 500 INDEX/SPXM133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	6,670,000	5408.42	166,083			72,431		182,473			(41,064)		21,942		0001
Purchased Call/S&P 500 INDEX/SPXM137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	3,747,000	5722.26	94,799			46,224		77,056			(23,375)		13,083		0001
Purchased Call/S&P 500 INDEX/SPXM136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,638,000	5634.58	70,962			33,038		63,551			(17,498)		9,002		0001
Purchased Call/S&P 500 INDEX/SPXM133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	2,443,000	5503.41	112,867			49,086		111,824			(27,830)		8,037		0001
Purchased Call/S&P 500 INDEX/SPXM133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	2,934,000	5503.41	90,367			39,301		91,427			(22,282)		9,652		0001
Purchased Call/S&P 500 INDEX/SPXM134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	3,922,743	.5471	173,062			76,970		176,687			(42,790)		13,067		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/10/2024	09/10/2025	1	8,262,000	5495.52	205,724			91,811		212,197			(50,726)		27,606		0001
Purchased Call/S&P 500 INDEX/SPXM138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/27/2024	09/26/2025	1	3,986,000	5738.17	62,580			30,942		51,207			(15,473)		13,957		0001
Purchased Call/S&P 500 INDEX/SPXM138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/27/2024	09/26/2025	1	11,607,000	5738.17	153,212			75,755		125,927			(37,882)		40,641		0001
Purchased Call/S&P 500 INDEX/SPXM135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/13/2024	09/12/2025	1	3,057,000	5626.02	72,145			32,866		65,872			(17,838)		10,277		0001
Purchased Call/S&P 500 INDEX/SPXB05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	8,736,000	5346.56	212,285			71,941		250,545			(52,488)		25,356		0001
Purchased Call/S&P 500 INDEX/SPXM135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/12/2024	09/12/2025	1	3,123,000	5595.76	69,018			31,355		65,198			(17,018)		10,499		0001
Purchased Call/S&P 500 INDEX/SPXA216$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	5,601,000	5702.55	160,749			76,356		133,041			(39,746)		19,224		0001
Purchased Call/S&P 500 INDEX/SPXM132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/29/2024	08/29/2025	1	3,133,000	5591.96	148,504			61,877		130,270			(36,617)		10,076		0001
Purchased Call/S&P 500 INDEX/SPXA216$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/25/2025	1	2,085,000	5722.26	71,307			34,770		56,725			(17,583)		7,280		0001
Purchased Call/S&P 500 INDEX/SPXM137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/25/2024	09/24/2025	1	2,337,802	5730	95,953			46,651		72,918			(23,725)		8,140		0001
Purchased Call/S&P 500 INDEX/SPXM137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/23/2024	09/23/2025	1	3,469,000	5718.57	58,626			28,263		48,838			(14,456)		12,044		0001
Purchased Call/S&P 500 INDEX/SPXM137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/23/2024	09/23/2025	1	2,613,000	5718.57	70,551			34,012		57,227			(17,396)		9,072		0001
Purchased Call/S&P 500 INDEX/SPXB05PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,323,000	5346.56	101,747			34,481		119,721			(25,157)		6,743		0001
Purchased Call/S&P 500 INDEX/SPXM134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/11/2024	09/11/2025	1	2,536,000	5554.13	32,968			14,804		32,511			(8,129)		8,500		0001
Purchased Call/S&P 500 INDEX/SPXM138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/27/2024	09/26/2025	1	2,407,310	5745	81,135			40,117		62,250			(20,061)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXB05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	1	2,422,581	5634	136,095			37,804		91,854			(33,650)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXB05NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	1,995,000	5615.35	61,845			17,351		53,346			(15,291)		5,273		0001
Purchased Call/S&P 500 INDEX/SPXM134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/11/2024	09/11/2025	1	2,387,000	5554.13	36,760			16,506		36,395			(9,064)		8,000		0001
Purchased Call/S&P 500 INDEX/SPXB05NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	1	2,100,000	5615.35	61,110			17,508		53,334			(14,986)		5,632		0001
Purchased Call/S&P 500 INDEX/SPXA217$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,214,000	5738.17	39,631			19,595		32,406			(9,799)		7,752		0001
Purchased Call/S&P 500 INDEX/SPXD117$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/05/2025	1	8,708,000	5408.42	112,333			48,990		122,852			(27,775)		28,646		0001
Purchased Call/S&P 500 INDEX/SPXM134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/09/2024	09/05/2025	1	2,785,336	5408	135,224			59,137		142,119			(33,712)		9,163		0001
Purchased Call/S&P 500 INDEX/SPXD117$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	1	4,535,000	5648.4	48,525			20,275		43,314			(11,998)		14,584		0001
Purchased Call/S&P 500 INDEX/SPXB05SSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	2,042,000	5408.42	66,773			29,432		73,266			(16,375)		6,781		0001
Purchased Call/S&P 500 INDEX/SPXB057SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	4,311,000	5713.64	206,928			98,019		155,565			(51,023)		14,797		0001
Purchased Call/S&P 500 INDEX/SPXM134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/10/2024	09/10/2025	1	4,559,000	5495.52	58,811			26,246		61,008			(14,501)		15,233		0001
Purchased Call/S&P 500 INDEX/SPXB05NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	1	3,290,076	5465	195,734			47,434		178,965			(48,798)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXA217$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	1,912,000	5745.37	98,468			48,552		68,677			(24,280)		6,695		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	1	16,983,760	.5631	787,840			228,517		587,613			(194,795)		45,762		0001
Purchased Call/S&P 500 INDEX/SPXB05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,795,000	5346.56	274,754			93,111		320,735			(67,934)		13,918		0001
Purchased Call/S&P 500 INDEX/SPXB05USU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	1,349,583	.5719	75,841			36,663		53,685			(18,752)		4,686		0001
Purchased Call/S&P 500 INDEX/SPXB05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	3,128,000	5722.26	157,338			76,719		116,013			(38,796)		10,922		0001
Purchased Call/S&P 500 INDEX/SPXB05SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	2,029,760	.5471	107,675			47,889		108,674			(26,623)		6,761		0001
Purchased Call/S&P 500 INDEX/SPXB05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	7,270,000	5648.4	351,141			146,716		282,672			(86,821)		23,380		0001
Purchased Call/S&P 500 INDEX/SPXB05TST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	4,088,000	5713.64	179,463			85,009		138,287			(44,251)		14,031		0001
Purchased Call/S&P 500 INDEX/SPXB05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,311,000	5702.55	192,271			91,329		150,396			(47,539)		14,797		0001
Purchased Call/S&P 500 INDEX/SPXB050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,385,000	5570.64	160,111			63,423		144,039			(39,479)		10,631		0001
Purchased Call/S&P 500 INDEX/SPXB05PSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,500,026	.5447	86,811			29,419		103,650			(21,464)		7,256		0001
Purchased Call/S&P 500 INDEX/SPXM138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	2,712,000	5762.48	35,798			17,949		28,662			(8,827)		9,601		0001
Purchased Call/S&P 500 INDEX/SPXB05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,946,000	5648.4	165,860			69,301		127,037			(41,009)		9,474		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2025	1	1,570,946	.5522	58,701			19,785		68,941			(14,554)		4,541		0001
Purchased Call/S&P 500 INDEX/SPXL13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	6,459,000	5240.03	160,183			56,042		196,621			(39,497)		19,125		0001
Purchased Call/S&P 500 INDEX/SPXL130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	1,782,000	5588.27	53,995			15,916		49,183			(13,314)		4,847		0001
Purchased Call/S&P 500 INDEX/SPXM138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,985,000	5738.17	42,241			20,886		35,036			(10,444)		13,953		0001
Purchased Call/S&P 500 INDEX/SPXB05TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	2,656,000	5595.76	155,642			70,707		133,316			(38,377)		8,929		0001
Purchased Call/S&P 500 INDEX/SPXL13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	3,330,000	5459.1	42,624			13,856		46,216			(10,453)		9,507		0001
Purchased Call/S&P 500 INDEX/SPXL13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,601,000	5459.1	125,147			39,978		134,401			(30,943)		12,969		0001
Purchased Call/S&P 500 INDEX/SPXM133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	1,452,412	.5522	53,881			23,348		53,664			(13,322)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXB05T9O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	1,455,692	.5633	80,810			37,503		66,530			(19,980)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXB05RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,407,000	5648.4	122,035			50,990		96,845			(30,173)		7,741		0001
Purchased Call/S&P 500 INDEX/SPXB05TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/12/2025	1	1,672,500	.5626	86,559			39,653		72,922			(21,640)		5,623		0001
Purchased Call/S&P 500 INDEX/SPXB05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	3,818,000	5592.18	223,735			91,836		186,151			(55,167)		12,238		0001
Purchased Call/S&P 500 INDEX/SPXB050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2025	1	4,687,000	5344.16	269,971			98,171		309,343			(66,205)		14,146		0001
Purchased Call/S&P 500 INDEX/SPXL13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,263,000	5399.22	38,245			12,183		42,851			(9,430)		6,379		0001
Purchased Call/S&P 500 INDEX/SPXB05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	4,146,000	5199.5	184,912			65,203		235,975			(45,595)		12,324		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,176,000	5344.16	58,438			20,940		67,404			(14,449)		9,477		0001
Purchased Call/S&P 500 INDEX/SPXL13IWSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	4,249,000	5319.31	105,375			37,655		123,996			(25,983)		12,679		0001
Purchased Call/S&P 500 INDEX/SPXL13IWSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	1,856,439	5319	86,988			31,171		101,255			(21,508)		5,540		0001
Purchased Call/S&P 500 INDEX/SPXL13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	5,012,000	5505	139,334			42,606		141,219			(34,169)		13,882		0001
Purchased Call/S&P 500 INDEX/SPXL13U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	4,512,000	5522.3	58,205			19,402		59,532			(14,352)		13,043		0001
Purchased Call/S&P 500 INDEX/SPXB05T$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/09/2025	1	2,959,838	5471	126,821			56,560		126,686			(31,443)		9,859		0001
Purchased Call/S&P 500 INDEX/SPXD172$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	1	2,615,000	5713.64	99,109			46,946		78,374			(24,438)		8,976		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/06/2025	1	2,698,615	5240	110,581			38,795		138,601			(27,341)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXL13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,719,000	5346.56	26,102			8,988		30,532			(6,401)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXB05P$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	7,533,000	5399.22	347,271			110,627		384,877			(85,629)		21,233		0001
Purchased Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2025	1	2,056,377	5634	84,308			23,484		64,826			(20,903)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXD172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	1	3,116,000	5713.64	78,523			37,195		64,922			(19,362)		10,695		0001
Purchased Call/S&P 500 INDEX/SPXM137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,626,000	5722.26	34,663			16,902		28,932			(8,547)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXM134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	1	1,670,638	5496	62,688			28,054		62,275			(15,500)		5,582		0001
Purchased Call/S&P 500 INDEX/SPXB05P$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	4,733,000	5199.5	145,776			51,403		184,142			(35,945)		14,069		0001
Purchased Call/S&P 500 INDEX/SPXL13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	6,922,000	5427.13	89,294			28,043		98,263			(22,018)		19,427		0001
Purchased Call/S&P 500 INDEX/SPXB050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	1	1,922,365	5588	103,575			30,785		83,522			(25,609)		5,228		0001
Purchased Call/S&P 500 INDEX/SPXM134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	3,543,000	5471.05	95,661			42,428		100,088			(23,588)		11,802		0001
Purchased Call/S&P 500 INDEX/SPXD172$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	1	3,777,000	5618.26	216,422			101,355		180,688			(53,364)		12,926		0001
Purchased Call/S&P 500 INDEX/SPXB05P$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	3,349,000	5399.22	189,219			60,277		205,305			(46,657)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXB05T$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	3,973,000	5554.13	126,739			56,910		123,598			(31,251)		13,316		0001
Purchased Call/S&P 500 INDEX/SPXL13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,225,000	5459.1	95,908			30,637		103,248			(23,713)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXL13U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	3,142,010	5445	153,620			50,924		150,751			(37,983)		9,045		0001
Purchased Call/S&P 500 INDEX/SPXL13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	10,067,000	5344.16	250,668			89,823		289,552			(61,978)		30,040		0001
Purchased Call/S&P 500 INDEX/SPXB050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,945,000	5505	231,426			69,428		222,081			(57,221)		13,511		0001
Purchased Call/S&P 500 INDEX/SPXB05S$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	2,051,200	5648	97,385			41,544		86,634			(24,145)		6,683		0001
Purchased Call/S&P 500 INDEX/SPXM138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	2,562,000	5762.48	43,554			21,837		34,461			(10,739)		9,070		0001
Purchased Call/S&P 500 INDEX/SPXL13IWSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	1,701,078	5202	85,425			30,374		100,652			(21,122)		5,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	4,871,005	.5631	211,363			61,477		167,100			(52,404)		13,125		0001
Purchased Call/S&P 500 INDEX/SPXL13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,582,702	.5403	116,073			37,079		123,291			(28,699)		7,280		0001
Purchased Call/S&P 500 INDEX/SPXL13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	1,781,000	5631.22	18,522			5,358		16,939			(4,567)		4,799		0001
Purchased Call/S&P 500 INDEX/SPXL13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	1,596,103	.5207	84,213			30,026		98,119			(20,879)		4,744		0001
Purchased Call/S&P 500 INDEX/SPXD172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	4,593,000	5618.26	208,522			97,655		182,439			(51,416)		15,719		0001
Purchased Call/S&P 500 INDEX/SPXD171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	4,401,000	5648.4	69,536			29,054		61,610			(17,193)		14,153		0001
Purchased Call/S&P 500 INDEX/SPXB05PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	8,015,000	5199.5	377,507			133,115		481,744			(93,084)		23,824		0001
Purchased Call/S&P 500 INDEX/SPXB050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	3,891,000	5544.59	215,951			64,606		183,944			(53,248)		10,632		0001
Purchased Call/S&P 500 INDEX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/11/2025	1	1,357,338	.5609	58,583			16,574		47,705			(14,687)		3,588		0001
Purchased Call/S&P 500 INDEX/SPXD170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/26/2025	1	1,539,014	.5617	88,023			35,744		69,707			(21,764)		4,900		0001
Purchased Call/S&P 500 INDEX/SPXL13SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/23/2025	1	1,345,967	.5559	57,134			17,984		55,928			(14,165)		3,761		0001
Purchased Call/S&P 500 INDEX/SPXL13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	3,287,000	5346.56	41,416			14,262		48,799			(10,157)		9,656		0001
Purchased Call/S&P 500 INDEX/SPXB055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,505,198	.5592	131,210			54,823		112,493			(32,442)		8,057		0001
Purchased Call/S&P 500 INDEX/SPXM134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	2,259,000	5471.05	47,665			21,141		50,178			(11,753)		7,525		0001
Purchased Call/S&P 500 INDEX/SPXD172$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	4,891,000	5713.64	64,561			30,582		54,549			(15,919)		16,787		0001
Purchased Call/S&P 500 INDEX/SPXB050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	2,080,000	5344.16	117,936			42,260		135,143			(29,160)		6,207		0001
Purchased Call/S&P 500 INDEX/SPXM134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	2,692,000	5554.13	67,031			30,099		65,815			(16,528)		9,022		0001
Purchased Call/S&P 500 INDEX/SPXB05NSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	3,453,000	5615.35	186,807			52,410		135,027			(46,189)		9,127		0001
Purchased Call/S&P 500 INDEX/SPXL13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,345,000	5459.1	67,771			22,030		72,549			(16,619)		6,695		0001
Purchased Call/S&P 500 INDEX/SPXB050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,030,000	5570.64	135,138			53,531		122,570			(33,322)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXB05R$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	1,952,153	.5626	104,416			42,689		86,080			(25,817)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXB05N$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	1	1,759,742	.5461	99,726			24,167		93,600			(24,862)		4,320		0001
Purchased Call/S&P 500 INDEX/SPXL13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	5,098,000	5436.44	125,921			41,627		137,869			(31,049)		14,676		0001
Purchased Call/S&P 500 INDEX/SPXL13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	4,987,000	5446.68	122,680			41,460		133,763			(30,250)		14,475		0001
Purchased Call/S&P 500 INDEX/SPXL13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,035,000	5199.5	30,322			10,692		37,738			(7,477)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXB05US2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	3,289,000	5702.55	127,284			60,460		102,168			(31,471)		11,289		0001
Purchased Call/S&P 500 INDEX/SPXD172$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	3,858,000	5618.26	194,443			91,062		167,314			(47,945)		13,203		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	1	4,319,995	.5427	198,371			62,818		212,041			(49,048)		12,124		0001
Purchased Call/S&P 500 INDEX/SPXB05SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	5,491,000	5648.4	327,813			136,969		244,948			(81,053)		17,659		0001
Purchased Call/S&P 500 INDEX/SPXD171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/05/2025	1	3,361,000	5503.41	139,145			60,515		139,041			(34,310)		11,057		0001
Purchased Call/S&P 500 INDEX/SPXD171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/05/2025	1	3,664,000	5408.42	69,616			30,360		76,314			(17,213)		12,053		0001
Purchased Call/S&P 500 INDEX/SPXB05QS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/05/2025	1	1,837,689	.5186	87,616			30,581		109,676			(21,723)		5,420		0001
Purchased Call/S&P 500 INDEX/SPXB05QSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/20/2025	1	2,368,718	.5600	100,568			39,499		89,411			(24,934)		7,387		0001
Purchased Call/S&P 500 INDEX/SPXB05RSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	8,897,000	5648.4	420,828			175,833		340,021			(104,051)		28,612		0001
Purchased Call/S&P 500 INDEX/SPXB050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	6,857,815	.5585	329,129			92,339		260,321			(81,378)		18,126		0001
Purchased Call/S&P 500 INDEX/SPXB05T3C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,545,000	5633.09	47,337			21,908		43,379			(11,672)		8,659		0001
Purchased Call/S&P 500 INDEX/SPXB05US7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	7,568,000	5702.55	378,400			179,740		287,257			(93,560)		25,976		0001
Purchased Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/16/2025	1	1,243,346	.5663	49,467			14,606		40,082			(12,264)		3,366		0001
Purchased Call/S&P 500 INDEX/SPXB05USN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2024	09/23/2025	1	2,162,000	5718.57	85,831			41,379		67,216			(21,164)		7,506		0001
Purchased Call/S&P 500 INDEX/SPXD172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	1	2,449,000	5713.64	70,776			33,526		57,840			(17,452)		8,406		0001
Purchased Call/S&P 500 INDEX/SPXB050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	1	3,292,643	.5667	127,564			37,353		99,332			(31,541)		8,914		0001
Purchased Call/S&P 500 INDEX/SPXB05RSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	8,700,000	5592.18	412,380			169,269		361,539			(101,683)		27,886		0001
Purchased Call/S&P 500 INDEX/SPXB05NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/03/2025	1	2,950,611	.5567	133,258			34,714		112,290			(33,407)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXB05TS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	2,506,000	5618.26	149,608			70,064		123,458			(36,890)		8,576		0001
Purchased Call/S&P 500 INDEX/SPXB05VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	5,027,000	5722.26	298,101			145,355		206,726			(73,504)		17,553		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2025	1	3,221,000	5554.25	92,121			35,275		88,616			(22,591)		9,974		0001
Purchased Call/S&P 500 INDEX/SPXB05TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/10/2025	1	2,185,149	.5490	103,476			46,307		102,203			(25,585)		7,301		0001
Purchased Call/S&P 500 INDEX/SPXB05RSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	2,475,352	.5626	136,140			55,660		111,304			(33,661)		7,908		0001
Purchased Call/S&P 500 INDEX/SPXB05USX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	4,742,000	5722.26	213,864			104,281		163,037			(52,734)		16,558		0001
Purchased Call/S&P 500 INDEX/SPXB05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	4,000,979	.5503	174,676			76,178		189,097			(43,189)		13,162		0001
Purchased Call/S&P 500 INDEX/SPXC17YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/23/2025	1	3,017,842	.5558	147,465			46,032		139,948			(36,461)		8,433		0001
Purchased Call/S&P 500 INDEX/SPXB05SSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	3,553,000	5408.42	211,759			93,337		228,653			(51,930)		11,799		0001
Purchased Call/S&P 500 INDEX/SPXB05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	5,836,000	5554.13	263,204			118,188		250,247			(64,900)		19,560		0001
Purchased Call/S&P 500 INDEX/SPXB05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	1	4,727,030	.5427	199,320			63,118		214,509			(49,282)		13,267		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	6,973,000	5648.4	161,076			67,302		140,959			(39,827)		22,425		0001
Purchased Call/S&P 500 INDEX/SPXB05T$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2025	1	2,618,260	5619	153,053			72,275		119,491			(37,843)		8,961		0001
Purchased Call/S&P 500 INDEX/SPXD171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	1	5,368,000	5408.42	60,658			26,454		66,515			(14,998)		17,659		0001
Purchased Call/S&P 500 INDEX/SPXB05U$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	6,021,654	5719	219,414			106,070		173,008			(54,251)		20,907		0001
Purchased Call/S&P 500 INDEX/SPXB050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	8,785,000	5505	420,802			126,240		401,866			(104,044)		24,004		0001
Purchased Call/S&P 500 INDEX/SPXD172$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	4,864,000	5618.26	234,931			110,023		203,607			(57,928)		16,646		0001
Purchased Call/S&P 500 INDEX/SPXB050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	3,698,000	5344.16	218,552			78,314		250,297			(54,038)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXB05U$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	5,742,000	5702.55	275,042			130,645		211,399			(68,005)		19,708		0001
Purchased Call/S&P 500 INDEX/SPXB05T$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	1,479,643	5626	57,547			26,289		50,810			(14,347)		4,974		0001
Purchased Call/S&P 500 INDEX/SPXC172$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	2,371,000	5455.21	59,038			21,956		62,974			(14,557)		7,236		0001
Purchased Call/S&P 500 INDEX/SPXB05T$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	3,218,000	5554.13	185,357			83,232		169,277			(45,704)		10,785		0001
Purchased Call/S&P 500 INDEX/SPXD173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,619,000	5738.17	42,952			21,417		35,244			(10,533)		9,247		0001
Purchased Call/S&P 500 INDEX/SPXB05R$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	2,879,639	5624	111,887			45,744		98,846			(27,664)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXB05U$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	9,484,000	5722.26	444,800			216,886		335,653			(109,677)		33,115		0001
Purchased Call/S&P 500 INDEX/SPXD170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	2,820,000	5554.25	91,368			34,517		87,468			(22,591)		8,638		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	4,879,000	5344.16	215,164			77,100		247,958			(53,200)		14,559		0001
Purchased Call/S&P 500 INDEX/SPXB050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,560,000	5570.64	129,792			51,413		114,992			(32,004)		8,040		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	2,985,559	5471	170,139			75,669		170,461			(42,067)		9,945		0001
Purchased Call/S&P 500 INDEX/SPXB05N$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	6,106,000	5615.35	268,053			75,204		213,146			(66,277)		16,139		0001
Purchased Call/S&P 500 INDEX/SPXB05P$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	07/23/2025	1	4,855,717	5556	196,099			61,213		196,965			(48,486)		13,568		0001
Purchased Call/S&P 500 INDEX/SPXB05U$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	1,475,131	5714	73,895			35,100		55,578			(18,271)		5,063		0001
Purchased Call/S&P 500 INDEX/SPXB05V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/24/2025	1	3,805,961	5730	194,265			94,449		140,499			(48,033)		13,252		0001
Purchased Call/S&P 500 INDEX/SPXB05V$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	3,777,000	5762.48	84,983			42,608		66,870			(20,955)		13,372		0001
Purchased Call/S&P 500 INDEX/SPXB05U$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,747,000	5702.55	205,545			97,634		161,581			(50,822)		16,293		0001
Purchased Call/S&P 500 INDEX/SPXB05P$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	2,477,000	5399.22	133,758			42,610		146,069			(32,981)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXD173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	2,434,000	5738.17	75,697			37,428		59,519			(18,716)		8,523		0001
Purchased Call/S&P 500 INDEX/SPXD170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	4,002,000	5554.25	92,446			34,924		89,829			(22,858)		12,259		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05T$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	4,316,000	5554.13	186,883			83,917		178,972			(46,081)		14,465		0001
Purchased Call/S&P 500 INDEX/SPXD172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/19/2025	1	1,742,625	5703	95,608			45,540		69,412			(23,836)		5,981		0001
Purchased Call/S&P 500 INDEX/SPXB05T$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	4,137,000	5554.13	248,220			111,460		224,444			(61,205)		13,865		0001
Purchased Call/S&P 500 INDEX/SPXB050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	2,173,048	5586	135,259			37,948		94,122			(33,443)		5,744		0001
Purchased Call/S&P 500 INDEX/SPXD173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	3,731,000	5738.17	83,948			41,858		67,886			(20,587)		13,173		0001
Purchased Call/S&P 500 INDEX/SPXD171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/04/2025	1	1,441,597	5523	55,630			24,173		59,911			(13,792)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXB05T$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	2,863,000	5618.26	173,212			81,118		142,287			(42,710)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXD172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/24/2025	1	1,157,564	5731	64,385			31,303		45,022			(15,919)		4,030		0001
Purchased Call/S&P 500 INDEX/SPXB05RS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,098,000	5634.61	306,729			121,840		246,175			(75,840)		19,151		0001
Purchased Call/S&P 500 INDEX/SPXD173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	3,764,000	5738.17	217,183			107,385		147,688			(53,699)		13,180		0001
Purchased Call/S&P 500 INDEX/SPXD173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,981,000	5738.17	113,278			56,483		86,872			(27,779)		10,525		0001
Purchased Call/S&P 500 INDEX/SPXD170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	8,799,000	5554.25	236,693			89,417		228,387			(58,523)		26,954		0001
Purchased Call/S&P 500 INDEX/SPXD173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	3,500,000	5738.17	208,950			103,314		139,874			(51,663)		12,255		0001
Purchased Call/S&P 500 INDEX/SPXD170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2024	08/26/2025	1	1,808,622	5617	98,596			40,149		81,075			(24,445)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXD173$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,541,000	5738.17	153,985			76,780		102,717			(37,762)		8,971		0001
Purchased Call/S&P 500 INDEX/SPXD172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	3,420,000	5702.55	166,212			79,672		127,255			(40,760)		11,840		0001
Purchased Call/S&P 500 INDEX/SPXD171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	3,825,000	5408.42	166,770			73,507		182,277			(40,897)		12,702		0001
Purchased Call/S&P 500 INDEX/SPXD173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	4,097,000	5738.17	110,209			54,492		87,815			(27,250)		14,346		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	4,912,000	5705.45	243,635			143,752		194,066			(60,074)		18,806		0001
Purchased Call/S&P 500 INDEX/SPXB05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,117,365	5780	113,963			60,950		74,143			(28,178)		7,698		0001
Purchased Call/S&P 500 INDEX/SPXA219$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,901,057	5815	70,491			38,361		48,123			(17,429)		7,001		0001
Purchased Call/S&P 500 INDEX/SPXM13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	971,414	5983.99	8,160			5,058		5,184			(2,012)		3,822		0001
Purchased Call/S&P 500 INDEX/SPXB05X$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	2,537,315	5860	98,811			53,500		64,344			(24,431)		9,320		0001
Purchased Call/S&P 500 INDEX/SPXD174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	6,325,265	5864.67	161,927			89,510		110,876			(40,037)		23,411		0001
Purchased Call/S&P 500 INDEX/SPXM13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	5,177,108	5859.85	68,856			37,178		49,000			(16,978)		19,017		0001
Purchased Call/S&P 500 INDEX/SPXM13H$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	615,160	5870.62	5,352			3,375		3,970			(1,323)		2,431		0001
Purchased Call/S&P 500 INDEX/SPXM13F$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	704,115	5712.69	6,619			3,957		5,685			(1,632)		2,721		0001
Purchased Call/S&P 500 INDEX/SPXA21F$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	7,393,896	5930.85	190,763			138,833		128,212			(47,167)		31,382		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	770,371	5782.76	14,637			8,790		11,535			(3,609)		2,984		0001
Purchased Call/S&P 500 INDEX/SPXC050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,987,453	5728.8	82,293			48,690		69,245			(20,347)		19,095		0001
Purchased Call/S&P 500 INDEX/SPXB05XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,244,004	5792	120,045			64,046		76,513			(29,763)		8,138		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	2,165,945	5797.42	49,384			27,889		37,565			(12,177)		8,136		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	3,733,000	5809.86	229,206			130,794		139,774			(56,517)		14,056		0001
Purchased Call/S&P 500 INDEX/SPXC051$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	1,945,603	6001.35	25,682			15,848		15,743			(6,333)		7,638		0001
Purchased Call/S&P 500 INDEX/SPXI00K$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	1,920,360	6034.91	31,686			22,084		18,722			(7,813)		8,010		0001
Purchased Call/S&P 500 INDEX/SPXB05YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,528,000	5797.42	108,662			61,366		80,372			(26,793)		13,252		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	2,399,353	5893.62	45,828			29,163		32,534			(11,300)		9,564		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	3,188,569	5712.69	42,408			25,351		36,404			(10,457)		12,321		0001
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	2,566,272	5906.94	34,388			25,934		24,718			(8,479)		11,117		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	2,375,996	5824	118,234			68,589		76,168			(29,234)		9,033		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,541,000	5864.67	104,105			57,547		69,699			(25,740)		13,106		0001
Purchased Call/S&P 500 INDEX/SPXC051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	1,276,060	5996	69,495			42,587		30,931			(17,326)		4,965		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	557,712	5917.11	4,685			3,007		3,330			(1,155)		2,233		0001
Purchased Call/S&P 500 INDEX/SPXI00M$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	8,221,739	5881.63	210,477			159,311		154,087			(51,898)		35,682		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,476,641	5824	128,319			74,439		88,773			(31,727)		13,217		0001
Purchased Call/S&P 500 INDEX/SPXB05XSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,575,000	5864.67	69,783			38,574		47,270			(17,254)		9,531		0001
Purchased Call/S&P 500 INDEX/SPXB05W$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	4,308,000	5751.13	98,222			51,411		77,864			(24,219)		15,582		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,860,596	5867.08	37,956			27,547		28,505			(9,359)		7,897		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	464,591	5853.98	4,088			2,286		2,985			(1,008)		1,737		0001
Purchased Call/S&P 500 INDEX/SPXB05W$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,834,000	5751.07	120,728			62,526		88,521			(29,606)		10,197		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	4,475,608	5797	237,907			135,475		156,254			(58,823)		16,812		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	437,356	6086.49	3,718			2,530		2,048			(917)		1,803		0001
Purchased Call/S&P 500 INDEX/SPXC052$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,089,864	5871	43,649			27,600		28,717			(10,882)		4,307		0001
Purchased Call/S&P 500 INDEX/SPXC050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	1,513,863	5713	81,994			49,151		61,547			(20,273)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	2,118,158	5916.98	45,540			29,106		30,995			(11,229)		8,462		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2025	1	9,294,000	5728.8	565,075			336,243		413,238			(138,574)		35,831		0001
Purchased Call/S&P 500 INDEX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,629,082	5809.86	72,563			41,407		53,430			(17,892)		9,899		0001
Purchased Call/S&P 500 INDEX/SPXM13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,019,406	5929.04	34,532			20,833		22,715			(8,515)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXA219SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,752,000	5842.47	53,086			28,956		36,435			(13,090)		6,468		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	934,796	5949.17	8,787			5,525		5,905			(2,167)		3,694		0001
Purchased Call/S&P 500 INDEX/SPXA21DSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,893,810	6090.27	65,400			45,053		32,927			(16,170)		11,951		0001
Purchased Call/S&P 500 INDEX/SPXA217SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	3,520,000	5751.07	78,144			40,157		62,452			(19,321)		12,564		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,769,196	5998.74	34,338			22,924		21,423			(8,444)		11,274		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2025	1	3,594,809	.6001	152,056			94,090		76,169			(37,596)		14,112		0001
Purchased Call/S&P 500 INDEX/SPXC052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/15/2024	11/14/2025	1	2,697,000	5870.62	119,477			75,337		77,503			(29,541)		10,658		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	1,919,000	5949.17	69,852			43,923		40,686			(17,224)		7,583		0001
Purchased Call/S&P 500 INDEX/SPXA217SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	4,112,000	5751.07	64,147			32,965		52,673			(15,861)		14,677		0001
Purchased Call/S&P 500 INDEX/SPXC052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025	1	3,517,000	5949.17	220,516			138,662		104,208			(54,374)		13,898		0001
Purchased Call/S&P 500 INDEX/SPXA21ASE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,361,000	5712.69	56,900			34,015		48,380			(14,030)		9,123		0001
Purchased Call/S&P 500 INDEX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/12/2025	1	1,810,887	5983.99	23,904			14,816		15,110			(5,894)		7,125		0001
Purchased Call/S&P 500 INDEX/SPXA219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/16/2025	1	1,628,955	.5839	71,840			39,512		45,465			(17,763)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXC051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/12/2025	1	1,900,000	5983.99	117,230			72,663		50,640			(28,906)		7,475		0001
Purchased Call/S&P 500 INDEX/SPXA219SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,958,000	5809.86	99,389			56,715		71,444			(24,507)		11,138		0001
Purchased Call/S&P 500 INDEX/SPXA21BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,540,000	5917.11	64,516			41,411		43,068			(15,908)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXA21CSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,608,605	6032.38	59,215			39,641		32,915			(14,641)		10,620		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	5,631,514	5916.98	143,040			91,420		95,442			(35,270)		22,497		0001
Purchased Call/S&P 500 INDEX/SPXA21DS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	3,813,000	6032.38	114,390			76,890		60,811			(28,052)		15,620		0001
Purchased Call/S&P 500 INDEX/SPXB05WSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/09/2024	10/07/2025	1	1,024,002	.5696	52,678			27,580		38,619			(13,061)		3,694		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	2,936,467	5815.26	75,174			40,797		55,004			(18,536)		10,814		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	3,984,616	5859.85	90,052			48,623		62,332			(22,205)		14,637		0001
Purchased Call/S&P 500 INDEX/SPXM13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	2,665,143	6049.88	35,446			24,022		20,399			(8,740)		10,962		0001
Purchased Call/S&P 500 INDEX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	2,402,000	5948.71	151,326			98,089		72,319			(37,313)		9,637		0001
Purchased Call/S&P 500 INDEX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/10/2025	1	2,708,936	.5813	120,037			64,198		76,883			(29,926)		9,849		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA219SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	4,850,000	5808.12	182,845			104,628		129,293			(45,209)		18,262		0001
Purchased Call/S&P 500 INDEX/SPXA21ASG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,037,000	5712.69	58,258			34,827		48,967			(14,365)		7,871		0001
Purchased Call/S&P 500 INDEX/SPXI00A5S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	6,968,000	5751.07	189,530			97,397		148,078			(46,862)		24,871		0001
Purchased Call/S&P 500 INDEX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/15/2024	11/17/2025	1	2,585,628	5870.62	59,211			37,517		42,532			(14,520)		10,285		0001
Purchased Call/S&P 500 INDEX/SPXC055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/17/2024	12/16/2025	1	4,506,967	.6074	242,241			173,316		102,006			(59,895)		19,019		0001
Purchased Call/S&P 500 INDEX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	12,890,339	5969.34	171,442			111,437		110,195			(42,389)		51,716		0001
Purchased Call/S&P 500 INDEX/SPXC054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/04/2024	12/04/2025	1	8,051,000	6086.49	388,863			264,598		158,810			(95,884)		33,182		0001
Purchased Call/S&P 500 INDEX/SPXI00BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	1	2,830,882	.5696	120,363			62,842		85,730			(29,760)		10,212		0001
Purchased Call/S&P 500 INDEX/SPXA218SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	4,863,000	5842.47	124,979			68,170		87,597			(30,817)		17,954		0001
Purchased Call/S&P 500 INDEX/SPXC052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/15/2024	11/14/2025	1	4,256,000	5870.62	272,384			171,753		152,431			(67,348)		16,819		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	4,187,989	5969.34	69,102			44,916		43,962			(17,086)		16,802		0001
Purchased Call/S&P 500 INDEX/SPXC051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2025	1	1,866,420	.6001	102,515			63,435		45,419			(25,347)		7,327		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	274,917	5916.98	2,392			1,529		1,683			(590)		1,098		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	119,844	5851.2	1,055			593		774			(260)		449		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,939,108	6086.49	25,790			17,549		13,958			(6,359)		7,992		0001
Purchased Call/S&P 500 INDEX/SPXI00AST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	2,556,000	5751.07	79,236			40,719		60,968			(19,591)		9,123		0001
Purchased Call/S&P 500 INDEX/SPXI00ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2024	07/10/2025	1	5,725,000	.6000	224,880			91,415		51,893			(81,610)		15,058		0001
Purchased Call/S&P 500 INDEX/SPXI00BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	3,441,000	5792.04	124,908			65,723		88,899			(30,799)		12,478		0001
Purchased Call/S&P 500 INDEX/SPXC053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/19/2024	11/19/2025	1	3,135,000	5916.98	114,428			73,133		72,386			(28,215)		12,524		0001
Purchased Call/S&P 500 INDEX/SPXM13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	2,993,191	5859.85	52,082			28,121		36,518			(12,842)		10,995		0001
Purchased Call/S&P 500 INDEX/SPXA218SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	1,332,500	5815.26	37,843			20,537		27,463			(9,331)		4,907		0001
Purchased Call/S&P 500 INDEX/SPXA21CSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,765,000	6032.38	112,574			75,362		59,703			(27,834)		15,328		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	192,119	5815.26	1,614			876		1,239			(398)		708		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,921,038	6084.19	53,163			37,199		28,675			(13,109)		12,208		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,520,690	6032.38	26,156			17,581		15,054			(6,414)		6,229		0001
Purchased Call/S&P 500 INDEX/SPXA21DS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	5,324,080	6090.27	136,296			93,893		66,983			(33,700)		21,987		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	410,575	5867.08	3,859			2,801		2,920			(952)		1,743		0001
Purchased Call/S&P 500 INDEX/SPXM130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	5,499,891	6051.09	73,149			51,990		42,851			(17,938)		23,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,124,313	5853.98	35,688			19,958		25,504			(8,800)		7,941		0001
Purchased Call/S&P 500 INDEX/SPXM13D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,139,788	6074.08	28,459			20,306		16,074			(7,017)		9,030		0001
Purchased Call/S&P 500 INDEX/SPXM13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	6,606,756	6051.09	168,472			119,335		92,487			(41,655)		27,665		0001
Purchased Call/S&P 500 INDEX/SPXM13D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	2,184,076	6050.61	38,877			27,845		22,284			(9,586)		9,234		0001
Purchased Call/S&P 500 INDEX/SPXD17B$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,517,038	6051.25	41,531			29,336		24,065			(10,241)		10,540		0001
Purchased Call/S&P 500 INDEX/SPXA219$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,034,810	5853.98	43,748			24,465		30,929			(10,787)		7,606		0001
Purchased Call/S&P 500 INDEX/SPXA21A$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,969,089	5782.76	71,852			43,151		56,479			(17,717)		11,499		0001
Purchased Call/S&P 500 INDEX/SPXM13D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,141,103	6040.04	11,639			8,585		7,054			(2,870)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXA218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,066,579	5842.47	68,691			37,468		48,848			(16,938)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXA21G$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,692,261	5970.84	63,507			47,454		42,059			(15,702)		15,878		0001
Purchased Call/S&P 500 INDEX/SPXA21E$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,354,000	5867.08	56,496			41,003		42,033			(13,931)		9,991		0001
Purchased Call/S&P 500 INDEX/SPXA219$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	3,751,000	5808.12	97,901			56,021		72,714			(24,206)		14,124		0001
Purchased Call/S&P 500 INDEX/SPXI00A$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	1	5,745,000	5751.07	147,647			75,874		116,029			(36,506)		20,505		0001
Purchased Call/S&P 500 INDEX/SPXI00E$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	1,494,661	.5727	55,369			32,851		44,799			(13,804)		5,722		0001
Purchased Call/S&P 500 INDEX/SPXI00G$E	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/18/2024	04/25/2025	1	4,406,250	.5300	18,105			2,785		14,354			(10,313)		5,766		0001
Purchased Call/S&P 500 INDEX/SPXA21A$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,664,000	5728.8	166,038			98,239		134,372			(41,053)		17,856		0001
Purchased Call/S&P 500 INDEX/SPXC055$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	8,372,000	5930.85	416,088			302,820		247,247			(102,879)		35,533		0001
Purchased Call/S&P 500 INDEX/SPXA21C$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,845,000	6032.38	141,449			94,692		77,845			(34,974)		23,797		0001
Purchased Call/S&P 500 INDEX/SPXA21C$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	10,457,682	6032.38	140,133			93,811		82,064			(34,648)		42,576		0001
Purchased Call/S&P 500 INDEX/SPXI00A$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,638,574	.5709	76,517			39,109		59,595			(18,919)		5,833		0001
Purchased Call/S&P 500 INDEX/SPXA21D$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	4,269,000	6047.15	110,994			74,913		58,999			(27,368)		17,523		0001
Purchased Call/S&P 500 INDEX/SPXA21D$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,542,000	6090.27	219,833			151,440		88,576			(54,354)		18,757		0001
Purchased Call/S&P 500 INDEX/SPXA21D$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,055,000	6090.27	107,842			74,291		48,990			(26,664)		12,616		0001
Purchased Call/S&P 500 INDEX/SPXA21HS$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	2,828,000	5906.94	136,310			102,797		87,227			(33,611)		12,251		0001
Purchased Call/S&P 500 INDEX/SPXC054$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/26/2025	1	1,703,642	.5999	96,872			64,672		43,647			(24,084)		6,907		0001
Purchased Call/S&P 500 INDEX/SPXC055$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	4,219,000	5867.08	266,641			193,518		162,992			(65,747)		17,907		0001
Purchased Call/S&P 500 INDEX/SPXD176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	1,553,084	5728.8	46,593			27,724		38,398			(11,426)		5,988		0001
Purchased Call/S&P 500 INDEX/SPXA21A$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	7,820,468	5782.76	200,204			120,233		157,280			(49,365)		30,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	1,821,758	.5729	81,952			48,623		64,541			(20,431)		6,975		0001
Purchased Call/S&P 500 INDEX/SPXA21FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,364,000	5930.85	150,122			109,255		97,139			(37,118)		18,522		0001
Purchased Call/S&P 500 INDEX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	1,928,953	5893.62	43,209			27,496		30,320			(10,654)		7,689		0001
Purchased Call/S&P 500 INDEX/SPXA21FS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,309,000	5930.85	204,247			148,646		122,660			(50,501)		18,288		0001
Purchased Call/S&P 500 INDEX/SPX815WSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,606,000	5808.12	289,270			165,526		184,968			(71,523)		21,109		0001
Purchased Call/S&P 500 INDEX/SPXA21FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	2,716,329	.5931	121,141			88,656		73,032			(30,201)		11,529		0001
Purchased Call/S&P 500 INDEX/SPXA21DSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,432,437	.6075	185,021			127,459		73,194			(45,747)		14,175		0001
Purchased Call/S&P 500 INDEX/SPXA21HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,592,000	5970.84	216,742			162,408		123,479			(53,152)		19,857		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	2,497,901	6047.15	42,215			28,492		23,773			(10,409)		10,253		0001
Purchased Call/S&P 500 INDEX/SPXA21FSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,003,000	5930.85	94,742			69,164		56,954			(23,234)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXA21HSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,031,000	5970.84	113,330			84,919		60,860			(27,792)		8,782		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,732,390	5916.98	28,238			18,047		19,639			(6,963)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXA21GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,356,000	6037.59	165,092			123,019		87,170			(40,708)		18,732		0001
Purchased Call/S&P 500 INDEX/SPX815WSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,128,000	5808.12	95,334			54,890		63,512			(23,379)		8,071		0001
Purchased Call/S&P 500 INDEX/SPXA21GSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,886,000	6037.59	309,772			230,828		133,310			(76,382)		21,012		0001
Purchased Call/S&P 500 INDEX/SPXA21ESW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,499,000	5867.08	114,725			83,263		84,912			(28,288)		19,095		0001
Purchased Call/S&P 500 INDEX/SPX815VSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/08/2025	1	2,749,040	.5751	151,101			79,307		99,316			(37,360)		9,943		0001
Purchased Call/S&P 500 INDEX/SPX815VSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	5,553,000	5841.47	302,639			166,828		174,606			(74,623)		20,553		0001
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	114,492	5995.54	9,331			5,718		3,039			(2,307)		445		0001
Purchased Call/S&P 500 INDEX/SPX815WSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,178,000	5808.12	315,340			180,445		189,902			(77,969)		19,497		0001
Purchased Call/S&P 500 INDEX/SPXA21HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,641,000	5970.84	99,566			74,606		60,072			(24,417)		11,420		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,386,506	6051.09	12,617			8,937		7,541			(3,120)		5,806		0001
Purchased Call/S&P 500 INDEX/SPXA21CS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,661,000	5969.34	60,139			39,090		37,182			(14,869)		10,676		0001
Purchased Call/S&P 500 INDEX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,107,690	5969.34	43,208			28,085		26,990			(10,683)		8,456		0001
Purchased Call/S&P 500 INDEX/SPXI00FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,723,000	5985.38	100,479			62,557		54,056			(24,776)		10,737		0001
Purchased Call/S&P 500 INDEX/SPX815VSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	1,329,162	.5862	61,137			33,984		36,166			(15,284)		4,919		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	9,598,895	6051.09	127,665			90,430		74,823			(31,566)		40,194		0001
Purchased Call/S&P 500 INDEX/SPXA21FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,322,000	5930.85	80,392			58,689		54,663			(19,715)		14,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,707,000	5985.38	154,299			96,065		69,032			(38,046)		10,674		0001
Purchased Call/S&P 500 INDEX/SPXA21ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,099,000	5782.76	80,392			48,279		60,378			(19,823)		8,129		0001
Purchased Call/S&P 500 INDEX/SPXI00HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	2,738,000	5917.11	42,987			27,592		29,993			(10,599)		10,961		0001
Purchased Call/S&P 500 INDEX/SPXI00LSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	7,751,000	6050.61	379,799			272,032		172,392			(93,649)		32,772		0001
Purchased Call/S&P 500 INDEX/SPXA21D$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,383,741	6032.38	50,774			34,129		28,483			(12,451)		9,765		0001
Purchased Call/S&P 500 INDEX/SPXA21FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,191,000	5930.85	233,595			170,005		142,307			(57,757)		22,032		0001
Purchased Call/S&P 500 INDEX/SPXA21HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,853,000	5970.84	172,614			129,342		99,888			(42,331)		16,661		0001
Purchased Call/S&P 500 INDEX/SPXA21HSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,218,035	.6038	132,147			98,743		70,855			(32,674)		13,839		0001
Purchased Call/S&P 500 INDEX/SPX815W$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,276,000	5808.12	179,197			102,541		112,447			(44,307)		12,335		0001
Purchased Call/S&P 500 INDEX/SPXA21GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,676,000	5970.84	88,959			66,472		57,425			(21,995)		15,808		0001
Purchased Call/S&P 500 INDEX/SPXI001SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	1,409,061	.6022	81,076			53,976		34,665			(20,046)		5,713		0001
Purchased Call/S&P 500 INDEX/SPXA21ESG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	4,198,000	6050.61	92,776			66,451		52,041			(22,876)		17,750		0001
Purchased Call/S&P 500 INDEX/SPX815W$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	4,693,000	5808.12	229,018			131,859		149,388			(56,163)		17,799		0001
Purchased Call/S&P 500 INDEX/SPX815X$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	5,262,541	5983.99	133,142			82,526		76,032			(32,830)		20,705		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,577,416	5867.08	34,022			24,692		26,043			(8,389)		10,939		0001
Purchased Call/S&P 500 INDEX/SPX815W$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,852,000	5808.12	167,412			96,389		102,867			(41,055)		10,816		0001
Purchased Call/S&P 500 INDEX/SPX815VSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/21/2025	1	1,959,000	5853.98	79,731			44,588		49,689			(19,660)		7,323		0001
Purchased Call/S&P 500 INDEX/SPX815YS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,094,000	6051.09	121,033			85,732		50,825			(29,926)		8,768		0001
Purchased Call/S&P 500 INDEX/SPXA21FSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,391,000	5930.85	116,203			84,570		69,240			(28,731)		10,148		0001
Purchased Call/S&P 500 INDEX/SPX815VS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	6,713,000	5709.54	408,150			206,886		283,355			(100,640)		23,896		0001
Purchased Call/S&P 500 INDEX/SPX815VSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	09/30/2025	1	2,241,605	.5762	107,263			54,077		74,868			(26,594)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXA21FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,156,639	.5974	114,311			84,229		59,789			(28,264)		9,223		0001
Purchased Call/S&P 500 INDEX/SPXI00KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/10/2025	1	2,382,895	6034.91	48,849			34,047		28,212			(12,045)		9,939		0001
Purchased Call/S&P 500 INDEX/SPX815VS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,542,000	5709.54	118,711			60,173		88,987			(29,271)		9,049		0001
Purchased Call/S&P 500 INDEX/SPXA21FSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,043,000	5930.85	178,928			130,623		99,568			(43,879)		12,989		0001
Purchased Call/S&P 500 INDEX/SPX815W$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	4,753,000	5797.42	259,514			146,557		165,832			(63,990)		17,854		0001
Purchased Call/S&P 500 INDEX/SPXI00ES2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/04/2024	04/11/2025	1	28,625,000	.5300	70,850			4,542		28,037			(40,358)		24,846		0001
Purchased Call/S&P 500 INDEX/SPXA21ESD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	2,638,285	.6051	96,060			68,232		47,411			(23,948)		11,048		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21C$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	3,005,000	6021.63	76,928			50,789		42,787			(18,969)		12,184		0001
Purchased Call/S&P 500 INDEX/SPXD177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,883,000	5995.54	181,724			111,363		87,492			(44,932)		15,107		0001
Purchased Call/S&P 500 INDEX/SPX815V$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,773,756	.5854	77,992			43,736		47,593			(19,284)		6,630		0001
Purchased Call/S&P 500 INDEX/SPXD173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	6,908,000	5780.05	333,656			177,950		228,441			(82,271)		25,116		0001
Purchased Call/S&P 500 INDEX/SPX815V$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	7,987,000	5808.12	384,973			220,290		251,180			(95,186)		30,074		0001
Purchased Call/S&P 500 INDEX/SPXA21C$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,981,000	5998.74	121,421			81,059		68,661			(29,858)		16,208		0001
Purchased Call/S&P 500 INDEX/SPX815V$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,173,000	5709.54	128,424			65,097		90,073			(31,666)		7,735		0001
Purchased Call/S&P 500 INDEX/SPX815Y$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2025	1	5,341,000	6051.09	260,641			185,249		119,113			(63,917)		22,496		0001
Purchased Call/S&P 500 INDEX/SPXA21G$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,333,430	5970.84	68,669			51,311		44,934			(16,979)		14,335		0001
Purchased Call/S&P 500 INDEX/SPX815X$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,470,000	5969.34	108,680			70,642		57,675			(26,871)		9,910		0001
Purchased Call/S&P 500 INDEX/SPX815V$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	2,269,373	.5864	101,146			56,067		60,369			(25,217)		8,399		0001
Purchased Call/S&P 500 INDEX/SPX815X$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,781,000	5969.34	78,424			50,976		45,849			(19,391)		11,157		0001
Purchased Call/S&P 500 INDEX/SPXD178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	4,120,000	5917.11	248,436			159,464		131,626			(61,258)		16,494		0001
Purchased Call/S&P 500 INDEX/SPX815V$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	1,718,334	.5709	80,707			40,799		60,232			(19,955)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXA21F$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,613,447	.5867	64,523			46,959		42,970			(15,954)		6,848		0001
Purchased Call/S&P 500 INDEX/SPXI00I$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	3,229,000	5998.74	195,032			129,840		85,421			(48,222)		13,092		0001
Purchased Call/S&P 500 INDEX/SPXD176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,157,523	5728.8	34,089			20,284		28,876			(8,360)		8,318		0001
Purchased Call/S&P 500 INDEX/SPX815V$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/09/2025	1	13,209,000	5792.04	636,674			334,999		412,572			(156,988)		47,901		0001
Purchased Call/S&P 500 INDEX/SPXA219$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	3,441,661	5841.47	78,470			43,256		55,684			(19,349)		12,738		0001
Purchased Call/S&P 500 INDEX/SPXD178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,401,000	5917.11	151,023			96,938		78,150			(37,239)		9,612		0001
Purchased Call/S&P 500 INDEX/SPXI00M$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	1	2,076,000	5881.63	127,051			96,166		78,729			(31,328)		9,010		0001
Purchased Call/S&P 500 INDEX/SPXD175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,214,000	5809.86	99,409			56,726		67,837			(24,512)		8,337		0001
Purchased Call/S&P 500 INDEX/SPXA21H$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,374,000	5970.84	271,188			202,638		138,001			(67,052)		18,810		0001
Purchased Call/S&P 500 INDEX/SPXA218$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	3,297,000	5780.05	97,262			51,873		72,890			(23,982)		11,987		0001
Purchased Call/S&P 500 INDEX/SPXD173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	3,368,000	5780.05	204,438			109,033		128,058			(50,409)		12,245		0001
Purchased Call/S&P 500 INDEX/SPXA218$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	1	6,713,000	5695.94	173,195			90,176		145,023			(42,706)		24,217		0001
Purchased Call/S&P 500 INDEX/SPX815Y$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	1,295,194	.6084	64,517			45,647		27,114			(15,996)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXA21F$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,536,773	.5872	107,983			78,287		72,553			(26,699)		10,746		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00K$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,476,000	6086.49	108,944			74,130		45,417			(26,863)		10,205		0001
Purchased Call/S&P 500 INDEX/SPXA21H$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,074,000	5970.84	57,242			42,892		36,387			(14,038)		8,968		0001
Purchased Call/S&P 500 INDEX/SPX815W$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,366,000	5808.12	150,797			86,289		99,980			(37,285)		12,674		0001
Purchased Call/S&P 500 INDEX/SPXA21A$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	6,671,000	5995.54	104,735			64,183		63,195			(25,896)		25,954		0001
Purchased Call/S&P 500 INDEX/SPXA21FS$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,336,000	5930.85	138,525			100,815		76,623			(34,251)		9,915		0001
Purchased Call/S&P 500 INDEX/SPXA21FS$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	4,603,419	5931	256,047			187,386		143,715			(63,834)		19,538		0001
Purchased Call/S&P 500 INDEX/SPXD177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,529,000	5995.54	255,889			156,812		111,735			(63,269)		17,621		0001
Purchased Call/S&P 500 INDEX/SPX815X$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,698,687	6002	68,531			45,751		34,398			(17,038)		6,887		0001
Purchased Call/S&P 500 INDEX/SPXI00H$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	8,209,000	5893.62	208,509			132,687		144,276			(51,413)		32,723		0001
Purchased Call/S&P 500 INDEX/SPX815W$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,970,000	5808.12	185,031			106,533		110,992			(45,375)		11,264		0001
Purchased Call/S&P 500 INDEX/SPXD179$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/25/2025	1	3,610,384	5987	149,653			98,663		79,148			(37,002)		14,608		0001
Purchased Call/S&P 500 INDEX/SPXD174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	3,139,000	5842.47	170,448			92,971		100,122			(42,028)		11,589		0001
Purchased Call/S&P 500 INDEX/SPXI00B$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	3,343,000	5792.04	197,237			103,780		120,064			(48,634)		12,123		0001
Purchased Call/S&P 500 INDEX/SPXA21H$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,356,114	5974	54,391			40,527		31,941			(13,560)		5,799		0001
Purchased Call/S&P 500 INDEX/SPXD176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,521,000	5929.04	128,869			77,747		77,311			(31,776)		13,668		0001
Purchased Call/S&P 500 INDEX/SPXD179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/25/2025	1	2,370,999	5987	104,829			69,112		54,287			(25,919)		9,593		0001
Purchased Call/S&P 500 INDEX/SPX815X$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2025	1	3,451,040	6086	143,797			98,661		61,920			(35,554)		14,223		0001
Purchased Call/S&P 500 INDEX/SPXD175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	6,791,203	5851.2	174,534			98,085		122,445			(43,036)		25,448		0001
Purchased Call/S&P 500 INDEX/SPXA218$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	3,065,320	5751	134,828			69,479		100,480			(33,614)		10,941		0001
Purchased Call/S&P 500 INDEX/SPXD175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,718,000	5813.67	227,542			132,889		140,607			(56,106)		14,201		0001
Purchased Call/S&P 500 INDEX/SPXA21FS$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,271,000	5930.85	113,323			82,729		67,008			(27,790)		9,694		0001
Purchased Call/S&P 500 INDEX/SPXD177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	8,878,000	5995.54	206,857			126,765		119,968			(51,146)		34,541		0001
Purchased Call/S&P 500 INDEX/SPXD177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,884,000	5995.54	233,944			143,364		111,419			(57,843)		19,002		0001
Purchased Call/S&P 500 INDEX/SPXM13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	2,420,000	5751.13	40,898			21,407		32,635			(10,084)		8,753		0001
Purchased Call/S&P 500 INDEX/SPXM13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,741,000	5808.12	45,501			26,036		34,498			(11,250)		10,321		0001
Purchased Call/S&P 500 INDEX/SPXD175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,269,000	5813.67	84,340			49,257		62,964			(20,796)		12,486		0001
Purchased Call/S&P 500 INDEX/SPX815Y$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	1,380,962	5931	79,777			58,384		43,669			(19,889)		5,861		0001
Purchased Call/S&P 500 INDEX/SPXA21D$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,137,000	6090.27	60,263			41,515		29,017			(14,900)		8,825		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00D8$	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/24/2025	1	4,670,000	5808.12	141,034			80,703		103,445			(34,871)		17,584		0001
Purchased Call/S&P 500 INDEX/SPXA21D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4,231,000	6032.38	162,047			108,482		80,435			(40,067)		17,226		0001
Purchased Call/S&P 500 INDEX/SPXI00J8$	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	4,716,000	6032.38	255,136			170,799		109,454			(63,083)		19,200		0001
Purchased Call/S&P 500 INDEX/SPXA21B$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,077,000	5917.11	110,157			70,707		69,405			(27,162)		12,319		0001
Purchased Call/S&P 500 INDEX/SPX815X$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,731,506	5969.34	127,834			83,092		66,484			(31,607)		10,959		0001
Purchased Call/S&P 500 INDEX/SPXD175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	2,628,000	5851.2	85,673			48,147		58,105			(21,125)		9,847		0001
Purchased Call/S&P 500 INDEX/SPX815V$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,070,000	5709.54	180,301			91,392		136,665			(44,458)		14,488		0001
Purchased Call/S&P 500 INDEX/SPXI00I$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	4,075,000	5998.74	244,908			163,498		108,294			(60,223)		16,590		0001
Purchased Call/S&P 500 INDEX/SPXA21B$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	4,985,000	5859.85	127,616			68,906		86,984			(31,467)		18,311		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	3,785,408	5832.92	50,724			29,484		37,807			(12,507)		14,425		0001
Purchased Call/S&P 500 INDEX/SPXA21G$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,822,000	5970.84	42,330			31,630		28,223			(10,466)		12,136		0001
Purchased Call/S&P 500 INDEX/SPX815W$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	3,082,000	5808.12	171,359			98,661		107,431			(42,023)		11,689		0001
Purchased Call/S&P 500 INDEX/SPXA21H$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,107,119	.6038	73,339			54,800		41,089			(18,133)		9,061		0001
Purchased Call/S&P 500 INDEX/SPXD17B$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,663,000	6051.25	165,201			116,693		78,674			(40,735)		15,338		0001
Purchased Call/S&P 500 INDEX/SPXD17B$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,940,857	.6084	75,262			53,101		35,270			(18,609)		8,111		0001
Purchased Call/S&P 500 INDEX/SPXA21F$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	8,148,631	.5974	465,806			343,225		236,277			(115,172)		34,847		0001
Purchased Call/S&P 500 INDEX/SPXM13D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,589,950	.5807	94,793			54,243		67,400			(23,438)		9,752		0001
Purchased Call/S&P 500 INDEX/SPXI00A$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	1,861,281	.5762	97,640			49,090		67,412			(24,142)		6,590		0001
Purchased Call/S&P 500 INDEX/SPXD175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/23/2025	1	1,982,718	.5797	91,321			52,002		62,452			(22,579)		7,448		0001
Purchased Call/S&P 500 INDEX/SPXA21H$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,738,000	5970.84	169,208			126,790		86,839			(41,495)		11,840		0001
Purchased Call/S&P 500 INDEX/SPX815W$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,828,000	5797.42	170,729			96,417		115,407			(42,098)		14,379		0001
Purchased Call/S&P 500 INDEX/SPX815X$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	1,878,000	5983.99	54,086			33,525		30,140			(13,336)		7,389		0001
Purchased Call/S&P 500 INDEX/SPXM13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	2,496,000	5780.05	41,184			21,965		32,030			(10,155)		9,075		0001
Purchased Call/S&P 500 INDEX/SPXD174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,581,000	5841.47	156,151			86,077		87,723			(38,503)		9,553		0001
Purchased Call/S&P 500 INDEX/SPXD17A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,412,000	6090.27	90,932			62,642		40,961			(22,483)		9,961		0001
Purchased Call/S&P 500 INDEX/SPXD175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,768,648	5813.67	37,142			21,692		28,097			(9,158)		6,755		0001
Purchased Call/S&P 500 INDEX/SPXB05X$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2024	10/15/2025	1	2,443,334	5815.26	32,496			17,636		24,791			(8,013)		8,998		0001
Purchased Call/S&P 500 INDEX/SPXD176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,233,000	5728.8	131,747			78,395		97,343			(32,309)		8,609		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA218SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,653,876	5842.47	42,993			23,451		31,322			(10,601)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXA217SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	2,217,000	5751.07	39,463			20,279		32,152			(9,757)		7,913		0001
Purchased Call/S&P 500 INDEX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	5,118,000	5998.74	84,447			56,376		51,815			(20,766)		20,837		0001
Purchased Call/S&P 500 INDEX/SPXA21ASQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,033,718	5713	86,629			51,930		67,796			(21,419)		7,859		0001
Purchased Call/S&P 500 INDEX/SPX815YS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,446,249	6051	61,939			43,874		29,461			(15,315)		6,056		0001
Purchased Call/S&P 500 INDEX/SPX815YSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	6,142,573	5907	326,110			246,615		203,678			(80,632)		26,610		0001
Purchased Call/S&P 500 INDEX/SPXA21GSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,529,000	5970.84	83,457			62,361		51,441			(20,635)		10,876		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPUBMPRO8K5P83	11/08/2024	11/10/2025	1	2,358,242	5995.54	25,233			15,544		15,372			(6,188)		9,237		0001
Purchased Call/S&P 500 INDEX/SPXA21FSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,350,000	5930.85	191,955			139,701		107,788			(47,461)		14,218		0001
Purchased Call/S&P 500 INDEX/SPXD174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,369,000	5864.67	81,193			44,882		56,043			(20,075)		12,469		0001
Purchased Call/S&P 500 INDEX/SPXI001SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	4,043,000	5998.74	253,496			168,762		108,659			(62,678)		16,392		0001
Purchased Call/S&P 500 INDEX/SPXD17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	2,600,208	5907	143,024			108,159		89,349			(35,363)		11,264		0001
Purchased Call/S&P 500 INDEX/SPX815VS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	2,951,562	5808	163,933			94,067		100,705			(40,870)		11,114		0001
Purchased Call/S&P 500 INDEX/SPXD178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	3,738,330	5917	193,608			124,080		112,262			(47,870)		14,934		0001
Purchased Call/S&P 500 INDEX/SPXI00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	10/07/2024	10/07/2025	1	3,341,000	5695.94	44,101			22,962		38,018			(10,874)		12,052		0001
Purchased Call/S&P 500 INDEX/SPXI00A5A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	10/02/2024	10/02/2025	1	3,700,000	5709.54	48,840			24,756		41,520			(12,043)		13,171		0001
Purchased Call/S&P 500 INDEX/SPXD173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	4,351,000	5780.05	229,298			122,292		152,577			(56,539)		15,819		0001
Purchased Call/S&P 500 INDEX/SPXA21FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	1,192,763	5872	65,533			47,644		39,958			(16,248)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXD17A5M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,227,000	6090.27	97,988			67,755		41,845			(24,030)		9,252		0001
Purchased Call/S&P 500 INDEX/SPXD179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	1,590,400	6047	64,517			43,665		30,962			(15,952)		6,528		0001
Purchased Call/S&P 500 INDEX/SPXI00FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	2,572,000	5985.38	139,660			86,951		64,135			(34,437)		10,142		0001
Purchased Call/S&P 500 INDEX/SPXA21HS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,725,000	5970.84	175,763			131,334		87,573			(43,458)		11,719		0001
Purchased Call/S&P 500 INDEX/SPXD17ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,062,000	6090.27	95,883			66,299		39,976			(23,514)		8,567		0001
Purchased Call/S&P 500 INDEX/SPXD177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,224,000	5995.54	251,750			155,084		107,061			(61,737)		16,545		0001
Purchased Call/S&P 500 INDEX/SPX815VS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,189,000	5797.42	102,883			58,102		68,645			(25,368)		8,222		0001
Purchased Call/S&P 500 INDEX/SPXD17ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,235,000	6090.27	130,971			90,561		48,234			(32,118)		9,285		0001
Purchased Call/S&P 500 INDEX/SPXI00JS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	2,849,000	6032.38	179,202			119,966		70,681			(44,308)		11,599		0001
Purchased Call/S&P 500 INDEX/SPX815VS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	1,872,384	5851	64,627			36,420		43,328			(15,979)		7,016		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815W\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	3,642,215	.5852	180,473			101,703		110,569			(44,622)		13,648		0001
Purchased Call/S&P 500 INDEX/SPXD173\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/09/2025	1	2,553,000	5792.04	159,307			83,823		94,921			(39,281)		9,258		0001
Purchased Call/S&P 500 INDEX/SPXI00ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2024	05/16/2025	1	5,725,000	.5900	229,910			54,167		31,383			(107,212)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXD178\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,010,000	5948.71	74,772			48,467		44,532			(18,437)		8,064		0001
Purchased Call/S&P 500 INDEX/SPXD175\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	2,536,291	5808.12	58,081			33,441		43,703			(14,243)		9,619		0001
Purchased Call/S&P 500 INDEX/SPXA219\$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	1,484,489	5797.42	19,892			11,234		15,516			(4,905)		5,576		0001
Purchased Call/S&P 500 INDEX/SPXA21A\$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	2,563,464	5995.54	48,193			29,533		28,528			(11,916)		9,973		0001
Purchased Call/S&P 500 INDEX/SPXD17A\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,014,000	6075.11	99,894			68,626		41,758			(24,631)		8,317		0001
Purchased Call/S&P 500 INDEX/SPXA21GSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,351,000	6037.59	143,411			106,863		63,046			(35,362)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	3,563,054	5998.74	47,389			31,548		29,497			(11,717)		14,446		0001
Purchased Call/S&P 500 INDEX/SPXA21D\$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	5,916,000	6032.38	152,041			102,198		83,220			(37,285)		24,235		0001
Purchased Call/S&P 500 INDEX/SPX815V\$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,191,000	5709.54	135,185			68,523		93,254			(33,333)		7,799		0001
Purchased Call/S&P 500 INDEX/SPXA21GS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,880,000	6037.59	226,592			168,846		101,894			(55,872)		16,685		0001
Purchased Call/S&P 500 INDEX/SPX815X\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,885,124	.5949	104,280			67,782		60,055			(25,783)		11,575		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	4,266,082	6032.38	57,166			38,425		33,620			(14,019)		17,476		0001
Purchased Call/S&P 500 INDEX/SPXA21GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,233,000	5970.84	162,547			121,459		97,299			(40,190)		18,203		0001
Purchased Call/S&P 500 INDEX/SPXA21AS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	3,170,000	5728.8	87,809			51,954		72,514			(21,711)		12,136		0001
Purchased Call/S&P 500 INDEX/SPXI00JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	2,457,000	6032.38	152,580			102,144		60,678			(37,726)		10,003		0001
Purchased Call/S&P 500 INDEX/SPXD179\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/26/2025	1	1,520,239	.6009	61,191			41,080		31,118			(15,383)		6,164		0001
Purchased Call/S&P 500 INDEX/SPXD17CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/16/2025	1	1,688,594	.6074	71,971			51,493		33,607			(17,795)		7,126		0001
Purchased Call/S&P 500 INDEX/SPXA21ASF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	5,494,000	5712.69	140,646			84,078		119,202			(34,680)		21,230		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	10,186,737	5728.8	135,484			80,161		113,917			(33,499)		39,000		0001
Purchased Call/S&P 500 INDEX/SPXA21ASD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,925,000	5728.8	220,148			130,254		172,788			(54,432)		18,855		0001
Purchased Call/S&P 500 INDEX/SPX815V\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	2,188,000	5841.47	112,463			61,995		66,320			(27,731)		8,098		0001
Purchased Call/S&P 500 INDEX/SPXD174\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/16/2025	1	2,253,863	.5839	123,566			67,961		72,283			(30,552)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXD17A\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	3,883,000	6075.11	180,560			124,041		77,796			(44,522)		16,036		0001
Purchased Call/S&P 500 INDEX/SPXD17A\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,381,000	6090.27	131,907			90,870		50,025			(32,614)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXD17A\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,725,034	.6090	91,822			63,431		36,119			(22,892)		7,124		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815W$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	7,803,000	5797.42	375,324			211,960		249,164			(92,546)		29,310		0001
Purchased Call/S&P 500 INDEX/SPXI00B$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/09/2024	10/09/2025	1	4,555,000	5792.04	238,682			125,588		153,359			(58,853)		16,518		0001
Purchased Call/S&P 500 INDEX/SPXM13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,476,797	5705.45	31,751			18,734		26,876			(7,829)		5,654		0001
Purchased Call/S&P 500 INDEX/SPXA21G$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,819,000	5970.84	170,709			127,558		98,368			(42,208)		16,423		0001
Purchased Call/S&P 500 INDEX/SPX815X$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,907,000	5969.34	102,617			66,701		57,660			(25,372)		11,663		0001
Purchased Call/S&P 500 INDEX/SPXI00B$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/09/2024	10/09/2025	1	4,937,000	5792.04	225,127			118,455		151,807			(55,511)		17,903		0001
Purchased Call/S&P 500 INDEX/SPX815V$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/03/2025	1	1,529,785	.5751	78,792			40,716		53,281			(19,698)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXM139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	1	2,892,000	5695.94	79,530			41,408		65,995			(19,610)		10,433		0001
Purchased Call/S&P 500 INDEX/SPXI001$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/26/2024	11/25/2025	1	2,645,088	.5987	148,879			98,153		68,510			(36,811)		10,702		0001
Purchased Call/S&P 500 INDEX/SPXD173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	2,326,000	5780.05	103,972			55,452		72,792			(25,637)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXI00D$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/31/2024	10/31/2025	1	4,104,000	5705.45	122,710			72,402		102,901			(30,257)		15,712		0001
Purchased Call/S&P 500 INDEX/SPXA21HS$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,218,000	5970.84	269,952			202,278		136,197			(66,201)		18,239		0001
Purchased Call/S&P 500 INDEX/SPXA21FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,538,000	5930.85	134,444			97,845		85,291			(33,242)		15,016		0001
Purchased Call/S&P 500 INDEX/SPXD176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	5,042,000	5929.04	233,445			140,838		130,537			(57,562)		19,572		0001
Purchased Call/S&P 500 INDEX/SPX815X$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	6,182,000	5917.11	286,227			183,721		165,601			(70,576)		24,749		0001
Purchased Call/S&P 500 INDEX/SPX815X$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2024	11/20/2025	1	1,757,382	.5917	67,253			43,527		39,817			(16,628)		7,036		0001
Purchased Call/S&P 500 INDEX/SPXA21FS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,960,000	5930.85	95,832			69,744		65,070			(23,695)		16,807		0001
Purchased Call/S&P 500 INDEX/SPXD17C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	3,550,734	.5872	197,698			143,331		123,685			(48,881)		15,042		0001
Purchased Call/S&P 500 INDEX/SPXD179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	2,334,200	.6047	78,069			52,836		39,684			(19,303)		9,581		0001
Purchased Call/S&P 500 INDEX/SPXD176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	6,735,000	5929.04	296,340			178,784		168,705			(73,070)		26,144		0001
Purchased Call/S&P 500 INDEX/SPXD178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,848,000	5917.11	164,614			105,662		89,179			(40,590)		11,402		0001
Purchased Call/S&P 500 INDEX/SPXM13F$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,715,582	5929.04	37,747			22,773		25,224			(9,307)		10,541		0001
Purchased Call/S&P 500 INDEX/SPXA21FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,719,000	5930.85	82,562			60,087		56,225			(20,414)		15,784		0001
Purchased Call/S&P 500 INDEX/SPXD17A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,805,000	6090.27	91,701			63,171		46,219			(22,673)		15,714		0001
Purchased Call/S&P 500 INDEX/SPXD17A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,966,000	6090.27	96,098			66,201		45,317			(23,761)		12,249		0001
Purchased Call/S&P 500 INDEX/SPX815W$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,875,000	5797.42	171,063			96,606		105,782			(42,180)		10,799		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	2,018,650	.6062	57,626			41,389		32,234			(14,248)		8,535		0001
Purchased Call/S&P 500 INDEX/SPXD17C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,271,039	5872.16	71,636			51,507		52,409			(17,664)		13,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00C$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2025	1	2,297,000	5842.47	141,495			77,179		76,998			(34,889)		8,480		0001
Purchased Call/S&P 500 INDEX/SPXD176$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	3,536,000	5728.8	194,126			115,513		146,726			(47,606)		13,632		0001
Purchased Call/S&P 500 INDEX/SPXA21D$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,029,087	6075	87,989			60,615		38,382			(21,756)		8,380		0001
Purchased Call/S&P 500 INDEX/SPXA21C$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,600,000	5998.74	92,160			61,525		53,798			(22,662)		14,657		0001
Purchased Call/S&P 500 INDEX/SPX815V$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,925,959	5854	79,365			44,506		49,228			(19,623)		7,199		0001
Purchased Call/S&P 500 INDEX/SPXD178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2025	1	3,514,000	5870.62	145,480			92,177		96,090			(35,676)		13,978		0001
Purchased Call/S&P 500 INDEX/SPXD17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2025	1	2,100,021	6074.08	42,630			30,417		23,197			(10,512)		8,862		0001
Purchased Call/S&P 500 INDEX/SPXA219$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,412,000	5842.47	151,493			82,632		95,533			(37,354)		12,597		0001
Purchased Call/S&P 500 INDEX/SPXD175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	1,620,000	5813.67	51,192			29,897		37,422			(12,623)		6,188		0001
Purchased Call/S&P 500 INDEX/SPXD17B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2025	1	1,733,994	6084	92,292			65,117		37,613			(22,819)		7,247		0001
Purchased Call/S&P 500 INDEX/SPXD177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	4,095,000	5973.1	246,929			150,901		109,738			(60,886)		15,932		0001
Purchased Call/S&P 500 INDEX/SPXD17A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	2,072,000	6090.27	116,239			80,375		43,978			(28,506)		8,608		0001
Purchased Call/S&P 500 INDEX/SPXD17B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	1	3,137,000	6051.09	101,639			71,994		53,379			(25,130)		13,136		0001
Purchased Call/S&P 500 INDEX/SPXD178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	1	2,847,000	5870.62	109,894			69,294		73,618			(27,172)		11,251		0001
Purchased Call/S&P 500 INDEX/SPXA219$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	4,522,000	5841.47	116,215			64,063		81,751			(28,656)		16,737		0001
Purchased Call/S&P 500 INDEX/SPX815X$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/05/2025	1	2,012,000	6075.11	74,444			51,142		34,337			(18,356)		8,309		0001
Purchased Call/S&P 500 INDEX/SPXD174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	3,225,000	5842.47	165,120			90,065		99,472			(40,715)		11,906		0001
Purchased Call/S&P 500 INDEX/SPXD174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/10/2025	1	2,546,068	5815	139,663			74,694		83,450			(34,819)		9,257		0001
Purchased Call/S&P 500 INDEX/SPXD17B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	4,077,000	6084.19	188,357			131,798		81,320			(46,444)		17,039		0001
Purchased Call/S&P 500 INDEX/SPX815W$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,404,000	5797.42	194,709			109,960		122,323			(48,010)		12,786		0001
Purchased Call/S&P 500 INDEX/SPX815V$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	3,540,000	5709.54	129,918			65,854		101,633			(32,035)		12,601		0001
Purchased Call/S&P 500 INDEX/SPXA21G$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,034,920	6037.59	28,692			21,380		17,353			(7,075)		8,751		0001
Purchased Call/S&P 500 INDEX/SPXM13E$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	2,387,288	5832.92	54,430			31,638		39,436			(13,421)		9,097		0001
Purchased Call/S&P 500 INDEX/SPXI00G$H	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	05/23/2025	1	11,760,000	5500	51,640			14,594		88,186			(24,987)		22,406		0001
Purchased Call/S&P 500 INDEX/SPXI001$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/26/2025	1	5,429,000	6021.63	257,878			170,256		120,133			(63,586)		22,011		0001
Purchased Call/S&P 500 INDEX/SPXD179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/21/2025	1	2,688,000	5948.71	123,110			79,800		69,025			(30,356)		10,784		0001
Purchased Call/S&P 500 INDEX/SPXD179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/26/2025	1	3,160,000	6021.63	115,972			76,567		60,195			(28,596)		12,812		0001
Purchased Call/S&P 500 INDEX/SPX815X$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	1,534,767	5949	65,135			42,338		36,087			(16,105)		6,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13G\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2025	1	2,229,319	5929	88,838			54,193		50,601			(21,965)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXI00G\$D	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/18/2024	04/17/2025	1	2,937,500	5300	11,780			1,274		6,938			(7,068)		3,170		0001
Purchased Call/S&P 500 INDEX/SPXD177\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,144,000	5995.54	86,618			53,358		44,434			(21,241)		8,398		0001
Purchased Call/S&P 500 INDEX/SPXD178\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/12/2025	1	1,574,097	5985	87,174			54,183		39,796			(21,554)		6,193		0001
Purchased Call/S&P 500 INDEX/SPXM13R\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/26/2025	1	4,824,439	5971	176,621			132,712		109,429			(44,033)		20,747		0001
Purchased Call/S&P 500 INDEX/SPXD176\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,054,119	5728.8	41,699			24,812		34,842			(10,226)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXA21E\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,071,000	5867.08	32,101			23,297		24,314			(7,915)		8,790		0001
Purchased Call/S&P 500 INDEX/SPXD17A\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,774,000	6090.27	231,346			159,967		82,786			(56,733)		15,679		0001
Purchased Call/S&P 500 INDEX/SPXD17BT	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	6,096,358	6084	317,844			224,257		130,989			(78,588)		25,478		0001
Purchased Call/S&P 500 INDEX/SPX815W\$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,789,000	5797.42	143,355			80,958		93,496			(35,348)		10,476		0001
Purchased Call/S&P 500 INDEX/SPX815V\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	2,189,389	5854	117,780			66,048		67,297			(29,121)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXA21F\$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,240,000	5930.85	83,776			61,159		53,182			(20,545)		9,561		0001
Purchased Call/S&P 500 INDEX/SPXM13G\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,853,000	5985.38	45,077			28,065		27,678			(11,115)		11,250		0001
Purchased Call/S&P 500 INDEX/SPXD176\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,570,000	5929.04	223,125			134,613		107,939			(55,017)		13,858		0001
Purchased Call/S&P 500 INDEX/SPXD179\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	2,147,154	6049.88	49,170			33,322		26,962			(12,124)		8,832		0001
Purchased Call/S&P 500 INDEX/SPXD178\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,801,000	5917.11	178,424			114,525		91,632			(43,995)		11,214		0001
Purchased Call/S&P 500 INDEX/SPXD175\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,301,000	5813.67	193,109			112,780		121,850			(47,616)		12,608		0001
Purchased Call/S&P 500 INDEX/SPXA21E\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/16/2025	1	2,587,558	6074	92,693			66,319		45,475			(22,919)		10,919		0001
Purchased Call/S&P 500 INDEX/SPX815V\$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/07/2025	1	2,415,079	5696	140,022			73,105		98,281			(34,621)		8,712		0001
Purchased Call/S&P 500 INDEX/SPXD17A\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	4,110,000	6090.27	190,704			131,374		79,344			(47,152)		16,973		0001
Purchased Call/S&P 500 INDEX/SPXM13H\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,902,000	5985.38	73,711			45,892		43,177			(18,175)		11,443		0001
Purchased Call/S&P 500 INDEX/SPXD177\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	3,769,069	5995.54	50,129			30,880		30,710			(12,293)		14,763		0001
Purchased Call/S&P 500 INDEX/SPXD17B\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	6,584,354	6053	350,144			243,747		151,564			(86,574)		27,409		0001
Purchased Call/S&P 500 INDEX/SPXD17C\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	4,392,000	5867.08	165,139			119,852		116,388			(40,719)		18,641		0001
Purchased Call/S&P 500 INDEX/SPXM13M\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	2,445,200	6090.27	40,346			27,898		21,400			(9,894)		10,159		0001
Purchased Call/S&P 500 INDEX/SPXM13A\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	9,601,000	5815.03	127,693			68,293		96,124			(31,573)		34,907		0001
Purchased Call/S&P 500 INDEX/SPXI00A\$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,189,742	5762	110,097			55,353		77,291			(27,222)		7,753		0001
Purchased Call/S&P 500 INDEX/SPXA21G\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	8,217,675	5970.84	212,016			158,423		135,357			(52,422)		35,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815X$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	4,907,000	5983.99	219,343			135,956		109,245			(54,085)		19,306		0001
Purchased Call/S&P 500 INDEX/SPX815YS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,658,000	6051.09	156,025			110,517		64,990			(38,578)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXD179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,256,000	5998.74	122,100			81,287		66,188			(30,190)		13,201		0001
Purchased Call/S&P 500 INDEX/SPXD17A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,333,000	6075.11	133,448			91,676		51,676			(32,905)		9,635		0001
Purchased Call/S&P 500 INDEX/SPXD179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	836,758	.6049	43,223			29,373		18,532			(10,687)		3,442		0001
Purchased Call/S&P 500 INDEX/SPXA21ES7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,589,340	.6053	150,444			104,729		71,572			(37,198)		14,942		0001
Purchased Call/S&P 500 INDEX/SPX815W$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,442,213	.5809	128,020			73,256		81,239			(31,653)		9,196		0001
Purchased Call/S&P 500 INDEX/SPXD176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	1,971,874	5782.76	44,564			26,763		35,350			(10,988)		7,637		0001
Purchased Call/S&P 500 INDEX/SPXD179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	2,151,215	5998.74	50,769			33,799		30,074			(12,553)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXA219$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,701,000	5842.47	126,407			68,949		78,283			(31,169)		9,972		0001
Purchased Call/S&P 500 INDEX/SPXI00F$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	4,544,274	5870.62	115,879			73,068		82,337			(28,651)		17,958		0001
Purchased Call/S&P 500 INDEX/SPXD174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,374,000	5864.67	131,249			72,551		83,172			(32,452)		12,488		0001
Purchased Call/S&P 500 INDEX/SPXD176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	5,227,000	5728.8	317,802			188,033		232,074			(78,577)		20,012		0001
Purchased Call/S&P 500 INDEX/SPXM13R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	4,918,000	5970.84	126,884			95,076		80,819			(31,116)		21,266		0001
Purchased Call/S&P 500 INDEX/SPXD178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	2,564,092	.5949	90,144			56,841		56,373			(22,288)		10,133		0001
Purchased Call/S&P 500 INDEX/SPXI00G$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	753,727	5893.62	7,010			4,461		5,149			(1,728)		3,005		0001
Purchased Call/S&P 500 INDEX/SPXD179$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	8,214,484	.6047	437,950			296,403		187,071			(108,284)		33,719		0001
Purchased Call/S&P 500 INDEX/SPXA21GS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	7,137,000	6037.59	336,153			250,485		165,779			(82,887)		30,692		0001
Purchased Call/S&P 500 INDEX/SPX815X$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/24/2025	1	2,689,000	5969.34	63,192			41,257		38,184			(15,497)		10,857		0001
Purchased Call/S&P 500 INDEX/SPXD178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/18/2024	08/08/2025	1	11,760,000	.5500	60,940			30,120		98,391			(20,854)		35,092		0001
Purchased Call/S&P 500 INDEX/SPXA21B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,607,000	5917.11	98,805			63,420		61,460			(24,363)		10,437		0001
Purchased Call/S&P 500 INDEX/SPXM13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	656,074	5969.34	5,577			3,641		3,628			(1,368)		2,649		0001
Purchased Call/S&P 500 INDEX/SPXD17A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,168,000	6090.27	95,392			65,714		40,572			(23,586)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXM13J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	3,232,000	5969.34	82,739			54,020		50,407			(20,290)		13,049		0001
Purchased Call/S&P 500 INDEX/SPXD179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	1,418,861	.5917	81,471			52,730		43,490			(20,144)		5,680		0001
Purchased Call/S&P 500 INDEX/SPXM139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/01/2025	1	2,100,820	.5709	66,023			33,376		53,332			(16,324)		7,458		0001
Purchased Call/S&P 500 INDEX/SPXD178$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,705,000	5870.62	135,233			85,272		91,584			(33,437)		14,641		0001
Purchased Call/S&P 500 INDEX/SPXD178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,441,000	5948.71	80,309			52,056		49,157			(19,802)		9,793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	4,102,000	5973.1	233,814			142,886		107,497			(57,653)		15,959		0001
Purchased Call/S&P 500 INDEX/SPXA21E$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	3,745,638	6051	159,553			113,332		74,993			(39,778)		15,684		0001
Purchased Call/S&P 500 INDEX/SPX815V$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	1,735,218	5862	61,956			34,343		39,081			(15,446)		6,422		0001
Purchased Call/S&P 500 INDEX/SPXA21A$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	2,902,000	5728.8	110,276			65,247		88,655			(27,266)		11,110		0001
Purchased Call/S&P 500 INDEX/SPX815V$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	4,515,351	5861	232,475			128,865		132,726			(57,958)		16,712		0001
Purchased Call/S&P 500 INDEX/SPXA21B$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	4,991,000	5949.17	127,271			80,029		79,480			(31,382)		19,723		0001
Purchased Call/S&P 500 INDEX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	542,494	5973.1	4,937			3,017		3,144			(1,217)		2,111		0001
Purchased Call/S&P 500 INDEX/SPXM13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/19/2025	1	2,129,175	5931	81,920			59,953		50,943			(20,423)		9,037		0001
Purchased Call/S&P 500 INDEX/SPXD17C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,715,000	5872.16	161,271			115,955		100,688			(39,765)		11,501		0001
Purchased Call/S&P 500 INDEX/SPXA21D$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	5,240,623	6086	280,798			192,658		108,019			(69,428)		21,599		0001
Purchased Call/S&P 500 INDEX/SPXA21E$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,026,425	6053	106,720			74,291		53,657			(26,387)		12,598		0001
Purchased Call/S&P 500 INDEX/SPXD17C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	2,527,000	5867.08	119,780			86,932		80,649			(29,535)		10,725		0001
Purchased Call/S&P 500 INDEX/SPXM13$S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,777,066	5881.63	30,743			23,270		22,861			(7,581)		7,712		0001
Purchased Call/S&P 500 INDEX/SPXD175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	5,206,000	5808.12	119,217			68,219		89,569			(29,477)		19,603		0001
Purchased Call/S&P 500 INDEX/SPXA219$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,593,159	5815	66,869			36,390		44,425			(16,533)		5,867		0001
Purchased Call/S&P 500 INDEX/SPXA21F$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	4,452,000	5930.85	114,862			83,852		77,311			(28,168)		19,003		0001
Purchased Call/S&P 500 INDEX/SPXA21F$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,754,043	5872	102,462			74,285		70,584			(25,334)		11,667		0001
Purchased Call/S&P 500 INDEX/SPX815X$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	3,910,578	6002	215,499			143,867		96,854			(53,577)		15,855		0001
Purchased Call/S&P 500 INDEX/SPXA218$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,848,989	5751	92,677			47,758		66,399			(23,105)		6,600		0001
Purchased Call/S&P 500 INDEX/SPXM139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	2,406,000	5699.94	70,736			36,250		58,247			(17,442)		8,588		0001
Purchased Call/S&P 500 INDEX/SPXD176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	4,751,000	5728.8	227,573			134,647		176,908			(56,268)		18,189		0001
Purchased Call/S&P 500 INDEX/SPXA21F$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,294,000	5930.85	346,228			251,977		182,820			(85,606)		22,469		0001
Purchased Call/S&P 500 INDEX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	4,000,618	5893.62	52,808			33,605		38,179			(13,021)		15,948		0001
Purchased Call/S&P 500 INDEX/SPXA21C$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,589,000	6021.63	60,842			40,169		34,347			(15,002)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXA21HS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	10,864,000	5970.84	535,595			400,209		299,640			(132,427)		46,719		0001
Purchased Call/S&P 500 INDEX/SPXA21B$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,253,000	5949.17	65,112			40,943		39,931			(16,055)		8,903		0001
Purchased Call/S&P 500 INDEX/SPXA21A$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	2,547,000	5728.8	82,523			48,826		67,143			(20,404)		9,751		0001
Purchased Call/S&P 500 INDEX/SPXD17A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,360,996	6090.27	70,245			48,391		36,090			(17,368)		13,880		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21FSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	6,625,244	.5974	296,624			218,565		164,182			(73,341)		28,332		0001
Purchased Call/S&P 500 INDEX/SPX815W1SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	4,781,000	5808.12	272,995			156,214		168,618			(67,499)		18,002		0001
Purchased Call/S&P 500 INDEX/SPXD178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/14/2025	1	3,214,000	5870.62	150,094			94,642		95,938			(37,111)		12,701		0001
Purchased Call/S&P 500 INDEX/SPXD177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	2,040,000	5973.1	74,052			45,254		40,835			(18,259)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXD179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	1	3,561,771	.6047	131,023			88,676		64,877			(32,396)		14,620		0001
Purchased Call/S&P 500 INDEX/SPXD17C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	4,432,000	5872.16	208,747			150,091		139,692			(51,472)		18,775		0001
Purchased Call/S&P 500 INDEX/SPXD17A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	3,047,000	6090.27	92,629			64,049		44,620			(22,716)		12,659		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	4,849,000	5974.07	125,104			91,927		78,587			(30,848)		20,736		0001
Purchased Call/S&P 500 INDEX/SPX815Y$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/26/2025	1	2,012,537	.6038	105,767			79,031		51,792			(26,151)		8,655		0001
Purchased Call/S&P 500 INDEX/SPXI100C$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/13/2025	1	6,948,000	5815.03	332,809			179,276		214,370			(81,615)		25,457		0001
Purchased Call/S&P 500 INDEX/SPXD177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	1,906,000	5995.54	57,371			35,342		31,916			(14,069)		7,466		0001
Purchased Call/S&P 500 INDEX/SPXD17B$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	2,208,000	6084.19	77,722			54,384		37,024			(19,164)		9,228		0001
Purchased Call/S&P 500 INDEX/SPXD17A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	2,275,883	6090.27	47,566			32,890		24,502			(11,665)		9,455		0001
Purchased Call/S&P 500 INDEX/SPXI00E$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	2,781,399	.5728	153,855			91,284		115,800			(38,357)		10,649		0001
Purchased Call/S&P 500 INDEX/SPX815XSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	5,242,000	6051.09	231,172			163,747		109,063			(57,158)		21,950		0001
Purchased Call/S&P 500 INDEX/SPX815XS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/19/2025	1	4,253,849	.5916	152,680			97,850		95,997			(37,750)		16,994		0001
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,939,137	6049.88	31,996			21,683		18,080			(7,889)		7,976		0001
Purchased Call/S&P 500 INDEX/SPXM13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2025	1	1,710,304	.6086	60,676			41,631		28,012			(15,002)		7,049		0001
Purchased Call/S&P 500 INDEX/SPXD179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	1	1,672,000	6049.88	58,186			39,432		29,265			(14,347)		6,877		0001
Purchased Call/S&P 500 INDEX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,511,984	5970.84	58,780			44,045		37,796			(14,415)		10,862		0001
Purchased Call/S&P 500 INDEX/SPXD179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	1	3,168,299	6049.88	65,901			44,660		36,610			(16,249)		13,032		0001
Purchased Call/S&P 500 INDEX/SPXD17C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2025	1	6,161,000	6074.08	158,338			112,974		83,247			(39,042)		25,999		0001
Purchased Call/S&P 500 INDEX/SPXD178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2025	1	3,103,000	5983.99	70,748			43,852		42,309			(17,445)		12,208		0001
Purchased Call/S&P 500 INDEX/SPXM13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,086,000	5930.85	34,002			24,746		23,322			(8,407)		8,854		0001
Purchased Call/S&P 500 INDEX/SPXD17BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	1	3,591,000	6051.09	57,097			40,444		33,145			(14,117)		15,037		0001
Purchased Call/S&P 500 INDEX/SPXI00K$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	4,093,000	6084.19	246,399			172,411		91,044			(60,756)		17,105		0001
Purchased Call/S&P 500 INDEX/SPXI00LSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/16/2024	12/16/2025	1	2,135,000	6074.08	103,121			73,576		44,208			(25,427)		9,010		0001
Purchased Call/S&P 500 INDEX/SPX815X$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	3,869,000	6051.09	136,576			96,741		68,747			(33,769)		16,201		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,357,000	6051.09	142,363			100,840		58,505			(35,200)		9,870		0001
Purchased Call/S&P 500 INDEX/SPXD17BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,266,000	6051.25	159,381			112,582		73,518			(39,299)		13,676		0001
Purchased Call/S&P 500 INDEX/SPX815WSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	2,200,051	5851	91,236			51,415		58,957			(22,558)		8,244		0001
Purchased Call/S&P 500 INDEX/SPXI00FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,239,000	5870.62	73,201			46,158		52,440			(18,099)		12,800		0001
Purchased Call/S&P 500 INDEX/SPXD17CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	2,126,000	6051.09	120,969			85,978		51,624			(29,666)		8,954		0001
Purchased Call/S&P 500 INDEX/SPXD17CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,279,000	5872.16	101,649			73,086		72,554			(25,064)		13,890		0001
Purchased Call/S&P 500 INDEX/SPXD175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,541,780	5813.67	25,594			14,947		19,618			(6,311)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXA218SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	3,864,433	5815.26	86,950			47,188		64,697			(21,440)		14,231		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,949,708	5949.17	66,368			41,733		42,193			(16,365)		11,657		0001
Purchased Call/S&P 500 INDEX/SPXD17CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,073,000	5872.16	116,467			83,741		81,047			(28,718)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXI00LSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,626,000	6050.61	122,897			88,025		56,807			(30,303)		11,103		0001
Purchased Call/S&P 500 INDEX/SPXD17CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,151,000	5872.16	96,150			69,132		65,094			(23,708)		9,112		0001
Purchased Call/S&P 500 INDEX/SPXI00AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,863,953	5762	100,146			50,349		69,492			(24,761)		10,139		0001
Purchased Call/S&P 500 INDEX/SPX815Y$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	7,007,000	6051.09	341,241			241,712		155,093			(84,373)		29,341		0001
Purchased Call/S&P 500 INDEX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	2,468,226	5917.11	50,105			32,161		34,366			(12,355)		9,881		0001
Purchased Call/S&P 500 INDEX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	793,106	6051	41,459			29,449		17,933			(10,336)		3,321		0001
Purchased Call/S&P 500 INDEX/SPXD17BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,742,000	6051.09	153,278			108,572		65,874			(37,898)		11,482		0001
Purchased Call/S&P 500 INDEX/SPXI00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	5,055,000	5751.13	130,419			68,263		102,513			(32,158)		18,284		0001
Purchased Call/S&P 500 INDEX/SPXB05XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,872,685	5780	112,546			60,192		79,867			(27,827)		10,445		0001
Purchased Call/S&P 500 INDEX/SPXB05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	1,217,920	5860	56,435			30,556		34,776			(13,954)		4,474		0001
Purchased Call/S&P 500 INDEX/SPXD17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	4,073,568	6053	223,342			155,475		95,135			(55,222)		16,957		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	2,589,014	5782.76	40,906			24,566		32,958			(10,087)		10,027		0001
Purchased Call/S&P 500 INDEX/SPXD176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/30/2025	1	1,837,120	5814	63,819			37,583		48,280			(15,780)		7,017		0001
Purchased Call/S&P 500 INDEX/SPXI00DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/27/2025	1	5,194,000	5808.12	134,525			77,454		100,164			(32,990)		19,699		0001
Purchased Call/S&P 500 INDEX/SPXI00GSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	06/05/2025	1	8,820,000	5450	37,920			12,512		60,693			(17,150)		18,753		0001
Purchased Call/S&P 500 INDEX/SPXB05XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,426,865	5792	105,994			56,550		72,102			(26,280)		8,801		0001
Purchased Call/S&P 500 INDEX/SPXD17CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	2,594,000	5867.08	159,531			115,782		98,743			(39,336)		11,010		0001
Purchased Call/S&P 500 INDEX/SPXI00ISL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	4,083,000	5998.74	189,451			126,125		94,257			(46,842)		16,554		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,484,542	.6084	49,264			34,758		24,201			(12,181)		6,204		0001
Purchased Call/S&P 500 INDEX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	2,704,354	.6040	135,991			101,424		67,291			(33,810)		11,587		0001
Purchased Call/S&P 500 INDEX/SPXI00GSL	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	10/28/2025	1	2,940,000	.6250	133,125			81,743		32,058			(34,829)		11,177		0001
Purchased Call/S&P 500 INDEX/SPXI00I$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	3,684,000	5998.74	177,937			118,789		87,464			(43,755)		14,999		0001
Purchased Call/S&P 500 INDEX/SPXI00CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/10/2025	1	3,429,000	5815.03	151,905			81,242		100,182			(37,559)		12,467		0001
Purchased Call/S&P 500 INDEX/SPXB05YSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/20/2025	1	2,512,000	5864.67	142,933			79,538		79,113			(35,052)		9,367		0001
Purchased Call/S&P 500 INDEX/SPXB05I$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/10/2025	1	3,464,000	5815.03	211,304			113,009		122,576			(52,245)		12,594		0001
Purchased Call/S&P 500 INDEX/SPXC051$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/12/2025	1	5,025,000	5983.99	241,703			149,816		119,568			(59,598)		19,770		0001
Purchased Call/S&P 500 INDEX/SPXB05IW$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/10/2025	1	3,170,000	5815.03	76,397			40,859		56,122			(18,889)		11,526		0001
Purchased Call/S&P 500 INDEX/SPXB05X$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/08/2025	1	1,943,634	.5748	110,737			58,936		73,245			(27,531)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXI00J$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	4,729,000	6032.38	227,465			152,897		103,456			(55,782)		19,372		0001
Purchased Call/S&P 500 INDEX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	2,043,888	5881.63	72,558			54,920		51,404			(17,891)		8,870		0001
Purchased Call/S&P 500 INDEX/SPXB05X$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2024	10/14/2025	1	2,420,118	.5860	99,421			53,830		63,774			(24,582)		8,890		0001
Purchased Call/S&P 500 INDEX/SPXB05IW$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/04/2024	10/06/2025	1	4,210,000	5751.07	222,709			115,342		153,703			(54,615)		15,147		0001
Purchased Call/S&P 500 INDEX/SPXI00A$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/02/2024	10/02/2025	1	2,384,000	5709.54	71,043			36,011		58,311			(17,518)		8,486		0001
Purchased Call/S&P 500 INDEX/SPXD17A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	1,987,781	6052.85	32,202			22,355		18,459			(7,940)		8,275		0001
Purchased Call/S&P 500 INDEX/SPXI00D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/27/2025	1	2,434,000	5808.12	63,771			36,717		47,430			(15,639)		9,231		0001
Purchased Call/S&P 500 INDEX/SPXC050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	4,227,503	.5705	239,426			141,660		181,839			(59,199)		16,185		0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,894,494	5728.8	106,700			63,131		88,962			(26,382)		18,739		0001
Purchased Call/S&P 500 INDEX/SPXB05YST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/23/2024	10/23/2025	1	5,654,000	5797.42	145,873			82,380		109,952			(35,969)		21,238		0001
Purchased Call/S&P 500 INDEX/SPXA21HS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,337,000	5970.84	197,217			147,365		102,634			(48,762)		14,350		0001
Purchased Call/S&P 500 INDEX/SPXB05IW$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/13/2025	1	4,067,000	5815.03	89,474			48,197		66,388			(21,942)		14,901		0001
Purchased Call/S&P 500 INDEX/SPXM13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,128,467	6032.38	9,931			6,648		5,940			(2,455)		4,594		0001
Purchased Call/S&P 500 INDEX/SPXB05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/13/2025	1	6,209,000	5815.03	158,950			85,622		116,234			(38,980)		22,750		0001
Purchased Call/S&P 500 INDEX/SPXB05VSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/02/2024	10/01/2025	1	2,449,054	.5709	97,906			49,494		77,461			(24,208)		8,694		0001
Purchased Call/S&P 500 INDEX/SPXB05VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/03/2024	10/03/2025	1	6,075,000	5699.94	291,600			149,435		227,220			(71,901)		21,683		0001
Purchased Call/S&P 500 INDEX/SPXB05X$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/13/2025	1	3,318,000	5815.03	96,554			52,011		69,534			(23,678)		12,157		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05V5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	2,134,000	5699.94	95,176			48,775		75,110			(23,468)		7,617		0001
Purchased Call/S&P 500 INDEX/SPXB05W3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,175,000	5751.07	202,070			104,653		143,523			(49,554)		15,021		0001
Purchased Call/S&P 500 INDEX/SPXB05X9Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	3,651,000	5842.47	205,186			111,920		118,558			(50,594)		13,479		0001
Purchased Call/S&P 500 INDEX/SPXI00I3M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	5,249,000	5998.74	255,101			169,831		124,526			(63,075)		21,282		0001
Purchased Call/S&P 500 INDEX/SPXB05XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	1,898,000	5815.03	74,781			40,283		51,137			(18,339)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXB05V5B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	09/30/2025	1	3,451,726	.5762	158,651			79,764		114,481			(39,227)		12,220		0001
Purchased Call/S&P 500 INDEX/SPXD176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	4,306,000	5728.8	103,775			61,400		86,680			(25,659)		16,486		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	574,887	5782.76	5,231			3,142		4,203			(1,290)		2,227		0001
Purchased Call/S&P 500 INDEX/SPXM13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,075,377	6047.15	9,893			6,677		5,751			(2,439)		4,414		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,792,458	5881.63	20,434			15,467		15,241			(5,039)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	594,972	.5705	19,583			11,587		16,083			(4,842)		2,278		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,571,303	.5842	241,443			133,464		142,309			(59,697)		16,919		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	3,752,783	5728.8	49,912			29,700		41,994			(12,240)		14,468		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	7,396,730	6040.04	190,836			140,754		108,277			(47,055)		31,691		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	37,890	5974.07	349			256		234			(86)		162		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	708,709	6084.19	5,953			4,166		3,372			(1,468)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXM13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	10,672,831	5808.12	143,016			81,837		109,345			(35,361)		40,187		0001
Purchased Call/S&P 500 INDEX/SPXC054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,198,968	.6081	64,693			44,511		25,251			(16,040)		4,941		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,555,003	.5705	69,461			41,098		55,252			(17,174)		5,953		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,086,000	6051.09	9,557			6,792		5,685			(2,344)		4,574		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	2,469,035	5728.8	27,159			16,161		23,019			(6,660)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,327,225	5949.17	30,952			19,463		20,452			(7,632)		9,197		0001
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	5,454,360	.5973	299,304			183,418		138,797			(74,004)		21,221		0001
Purchased Call/S&P 500 INDEX/SPXD17BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	6,535,844	.6036	365,219			255,250		158,148			(90,301)		27,261		0001
Purchased Call/S&P 500 INDEX/SPXI00A5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	2,649,844	.5701	140,513			72,208		104,099			(34,742)		9,458		0001
Purchased Call/S&P 500 INDEX/SPXI00E5B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	471,251	.5722	24,458			14,511		18,836			(6,098)		1,804		0001
Purchased Call/S&P 500 INDEX/SPXB05X5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	1,663,766	.5815	76,776			41,176		50,354			(19,194)		6,049		0001
Purchased Call/S&P 500 INDEX/SPXA21B$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	2,189,094	5983.99	38,528			23,881		23,655			(9,500)		8,613		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,213,827	5728.8	75,846			45,132		63,094			(18,600)		12,390		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	8,839,410	5870.62	225,405			142,819		160,798			(55,276)		35,160		0001
Purchased Call/S&P 500 INDEX/SPXM13I$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	1,102,278	5948.71	11,133			7,216		7,432			(2,745)		4,422		0001
Purchased Call/S&P 500 INDEX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	1,326,799	5705.45	32,507			19,180		27,649			(8,015)		5,080		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	7,110,438	.6054	349,222			250,822		166,796			(86,346)		30,064		0001
Purchased Call/S&P 500 INDEX/SPXC052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	5,375,971	.5985	280,085			175,831		134,399			(69,252)		21,198		0001
Purchased Call/S&P 500 INDEX/SPXI00ES$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/08/2024	11/07/2025	1	5,114,126	5995.54	129,387			79,290		73,795			(31,991)		19,897		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,578,000	5728.8	170,671			101,556		132,786			(41,854)		13,794		0001
Purchased Call/S&P 500 INDEX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	1,949,375	5870.62	31,970			20,256		23,449			(7,840)		7,754		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,327,000	5864.67	138,224			76,407		74,404			(34,176)		8,613		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,321,000	5728.8	164,390			97,819		127,104			(40,314)		12,803		0001
Purchased Call/S&P 500 INDEX/SPXB05VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	09/30/2025	1	1,538,582	.5762	58,048			29,265		44,098			(14,392)		5,447		0001
Purchased Call/S&P 500 INDEX/SPXB05XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	3,750,304	.5860	129,504			70,118		86,792			(32,020)		13,776		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	1,964,000	5864.67	106,056			58,625		59,919			(26,223)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXB05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	1,648,885	.5709	84,715			43,299		64,332			(20,946)		5,869		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	4,926,698	.5824	272,581			158,127		169,551			(67,396)		18,729		0001
Purchased Call/S&P 500 INDEX/SPXI00A$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,690,013	.5710	61,130			31,244		45,704			(15,115)		6,016		0001
Purchased Call/S&P 500 INDEX/SPXI00A$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	3,004,000	5751.07	121,962			62,675		89,840			(30,156)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXI00A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	2,774,000	5751.07	99,309			51,034		74,804			(24,554)		9,901		0001
Purchased Call/S&P 500 INDEX/SPXI00GSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J8570P30	11/18/2024	10/14/2025	1	2,940,000	.6200	139,690			83,473		33,981			(38,097)		10,800		0001
Purchased Call/S&P 500 INDEX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,181,398	5864.67	93,663			51,775		64,749			(23,159)		15,476		0001
Purchased Call/S&P 500 INDEX/SPXI00A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	3,330,000	5751.07	149,517			76,835		107,721			(36,968)		11,886		0001
Purchased Call/S&P 500 INDEX/SPXC051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,155,000	5983.99	78,442			48,621		42,785			(19,342)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXB05WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,776,408	.5696	144,912			75,658		113,871			(35,830)		13,623		0001
Purchased Call/S&P 500 INDEX/SPXB05XSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	5,021,891	.5860	250,972			135,886		150,009			(62,054)		18,447		0001
Purchased Call/S&P 500 INDEX/SPXB05WSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,039,000	5815.03	106,323			56,864		78,967			(26,289)		18,321		0001
Purchased Call/S&P 500 INDEX/SPXD176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	9,284,000	5929.04	450,274			271,653		247,363			(111,026)		36,039		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00GSK	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	10/24/2025	1	2,940,000	.6225	138,185			84,219		34,052			(36,578)		11,070		0001
Purchased Call/S&P 500 INDEX/SPXI00FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	3,216,000	5985.38	200,357			124,740		85,050			(49,403)		12,681		0001
Purchased Call/S&P 500 INDEX/SPXD175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,709,000	5813.67	206,591			120,654		132,923			(50,940)		14,167		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	3,408,883	.5797	126,932			72,280		90,648			(31,384)		12,805		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,145,000	5864.67	62,420			34,735		42,005			(15,307)		7,998		0001
Purchased Call/S&P 500 INDEX/SPXI009$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	10/01/2025	1	3,020,000	5708.75	77,010			38,823		63,827			(18,989)		10,721		0001
Purchased Call/S&P 500 INDEX/SPXA21A$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	9,451,995	5995.54	124,766			76,458		76,252			(30,849)		36,774		0001
Purchased Call/S&P 500 INDEX/SPXC053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	8,021,797	.5894	432,067			275,711		251,145			(106,830)		31,977		0001
Purchased Call/S&P 500 INDEX/SPXC055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	4,175,454	.6051	236,233			168,365		98,707			(58,409)		17,586		0001
Purchased Call/S&P 500 INDEX/SPX815X$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	9,303,235	6034.91	238,163			165,992		130,625			(58,725)		38,804		0001
Purchased Call/S&P 500 INDEX/SPXD177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	2,939,759	.5929	161,663			98,619		82,176			(39,972)		11,412		0001
Purchased Call/S&P 500 INDEX/SPXA21C$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	2,417,774	5998.74	39,893			26,558		24,401			(9,864)		9,803		0001
Purchased Call/S&P 500 INDEX/SPXB05V$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,970,000	5751.07	244,155			125,469		157,888			(60,368)		14,170		0001
Purchased Call/S&P 500 INDEX/SPXI00D$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	1	3,100,000	5808.12	119,660			68,895		84,603			(29,344)		11,757		0001
Purchased Call/S&P 500 INDEX/SPXD179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,087,000	5998.74	136,137			90,631		70,192			(33,660)		12,516		0001
Purchased Call/S&P 500 INDEX/SPXD176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,179,416	5929.04	69,947			42,200		45,593			(17,247)		12,342		0001
Purchased Call/S&P 500 INDEX/SPXM13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1	2,192,843	.5833	113,019			62,160		67,891			(27,944)		8,096		0001
Purchased Call/S&P 500 INDEX/SPXC054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	572,926	.6032	32,173			21,658		13,636			(8,043)		2,333		0001
Purchased Call/S&P 500 INDEX/SPXA21B$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,951,105	5949.17	50,169			31,547		32,789			(12,370)		11,662		0001
Purchased Call/S&P 500 INDEX/SPXC050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	5,893,000	5728.8	378,331			223,846		270,363			(93,543)		22,561		0001
Purchased Call/S&P 500 INDEX/SPXC051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	2,835,739	6001.35	54,163			33,423		32,128			(13,355)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXC053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	2,197,646	.5961	122,968			80,152		60,882			(30,657)		8,817		0001
Purchased Call/S&P 500 INDEX/SPXC055$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	4,082,004	.5867	240,645			175,136		145,488			(59,500)		17,325		0001
Purchased Call/S&P 500 INDEX/SPXA21H$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	8,506,431	5970.84	113,986			85,411		76,684			(27,953)		36,783		0001
Purchased Call/S&P 500 INDEX/SPXI00H$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/14/2025	1	639,120	.5871	18,052			11,415		12,541			(4,501)		2,526		0001
Purchased Call/S&P 500 INDEX/SPXA21B$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,286,583	5917.11	43,383			27,846		30,437			(10,697)		13,158		0001
Purchased Call/S&P 500 INDEX/SPXD17B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	948,252	6051.25	9,293			6,564		5,547			(2,291)		3,971		0001
Purchased Call/S&P 500 INDEX/SPXI00F$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	1,857,497	5870.62	36,221			22,839		26,297			(8,956)		7,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	61,955	5969.34	5,204			3,383		1,917			(1,287)		249		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,366,863	5970.84	39,290			29,440		25,871			(9,635)		10,235		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	2,886,004	5809.86	38,672			22,068		29,508			(9,536)		10,867		0001
Purchased Call/S&P 500 INDEX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,434,276	6075.11	32,619			22,409		17,944			(8,043)		10,053		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,298,799	5823.52	54,760			31,679		40,861			(13,502)		12,541		0001
Purchased Call/S&P 500 INDEX/SPXM13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,208,591	5823.52	73,477			42,507		53,581			(18,118)		12,198		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	715,539	6021.63	6,297			4,157		3,816			(1,553)		2,901		0001
Purchased Call/S&P 500 INDEX/SPXM13D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	785,452	5823.52	8,012			4,635		6,045			(1,975)		2,986		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8,183,938	5930.85	109,665			79,812		75,936			(27,115)		34,735		0001
Purchased Call/S&P 500 INDEX/SPXM13D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,853,648	6074.08	29,473			21,029		16,370			(7,267)		7,822		0001
Purchased Call/S&P 500 INDEX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	1,866,434	6021.63	27,810			18,361		16,457			(6,857)		7,567		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	2,032,479	5712.69	42,276			25,272		35,760			(10,424)		7,854		0001
Purchased Call/S&P 500 INDEX/SPXM13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	798,209	5808.12	7,344			4,202		5,640			(1,816)		3,006		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,026,114	5872.16	8,722			6,271		6,498			(2,151)		4,347		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	2,500,252	6034.91	33,253			23,177		19,828			(8,199)		10,429		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,595,931	6086.49	26,812			18,244		14,200			(6,611)		6,578		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	2,717,582	6052.85	31,796			22,073		18,507			(7,840)		11,313		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	897,861	5705.45	8,799			5,192		7,541			(2,170)		3,437		0001
Purchased Call/S&P 500 INDEX/SPXM13D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	246,958	5808.12	2,198			1,265		1,685			(539)		937		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,132,811	5970.84	22,395			16,734		14,963			(5,537)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXC050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,339,794	.5705	51,545			30,497		41,755			(12,745)		5,129		0001
Purchased Call/S&P 500 INDEX/SPXA21HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	6,834,000	5970.84	337,600			252,967		189,794			(82,790)		29,552		0001
Purchased Call/S&P 500 INDEX/SPXD177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,052,000	5995.54	192,470			118,566		92,523			(47,200)		15,871		0001
Purchased Call/S&P 500 INDEX/SPXD178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/17/2025	1	5,613,000	5870.62	271,108			171,776		171,769			(66,484)		22,327		0001
Purchased Call/S&P 500 INDEX/SPXD17CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,435,000	5872.16	122,630			88,172		86,160			(30,237)		14,551		0001
Purchased Call/S&P 500 INDEX/SPXD179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,841,000	5948.71	170,460			110,492		84,713			(42,031)		11,398		0001
Purchased Call/S&P 500 INDEX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,791,844	5872.16	41,040			29,508		30,515			(10,119)		11,827		0001
Purchased Call/S&P 500 INDEX/SPXI00ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2025	1	2,328,000	5712.69	112,908			67,496		89,874			(27,840)		8,996		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	6,957,000	5864.67	331,849			183,439		197,477			(82,051)		25,749		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	2,986,000	5809.86	160,348			91,501		103,463			(39,538)		11,243		0001
Purchased Call/S&P 500 INDEX/SPXD177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	2,833,000	5995.54	156,665			96,509		69,709			(38,419)		11,097		0001
Purchased Call/S&P 500 INDEX/SPXB05YSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,321,000	5864.67	114,425			63,675		67,531			(28,061)		8,655		0001
Purchased Call/S&P 500 INDEX/SPXB05WST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,044,000	5815.03	201,256			107,635		136,772			(49,761)		18,339		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	3,423,000	5705.45	199,219			117,544		152,803			(49,122)		13,105		0001
Purchased Call/S&P 500 INDEX/SPXI00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,486,000	5792.04	152,889			80,446		91,069			(37,699)		9,015		0001
Purchased Call/S&P 500 INDEX/SPXB05WSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,804,888	.5696	170,888			89,220		131,116			(42,252)		13,726		0001
Purchased Call/S&P 500 INDEX/SPXB05YSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,935,000	5797.42	243,183			137,335		151,058			(59,963)		14,781		0001
Purchased Call/S&P 500 INDEX/SPXB05VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	4,298,000	5699.94	223,496			114,534		170,653			(55,109)		15,341		0001
Purchased Call/S&P 500 INDEX/SPXB05YS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,520,000	5864.67	230,520			127,426		133,522			(56,997)		16,729		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	3,720,251	5841.47	47,247			26,045		34,609			(11,650)		13,769		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	27,716	5995.54	188			116		116			(46)		109		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,384,681	5853.98	31,716			17,737		22,954			(7,820)		8,914		0001
Purchased Call/S&P 500 INDEX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,876,769	5948.71	38,261			24,801		25,334			(9,434)		11,542		0001
Purchased Call/S&P 500 INDEX/SPXM13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	4,365,523	5808.12	58,498			33,681		44,781			(14,346)		16,557		0001
Purchased Call/S&P 500 INDEX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,902,854	5864.67	17,316			9,572		12,464			(4,281)		7,043		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	11,960	6090.27	83			57		45			(20)		49		0001
Purchased Call/S&P 500 INDEX/SPXM13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	3,098,804	6037.59	64,145			47,798		37,574			(15,817)		13,326		0001
Purchased Call/S&P 500 INDEX/SPXM130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	299,775	6074.08	2,848			2,032		1,624			(702)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	1,239,422	6075.11	23,549			16,178		12,608			(5,807)		5,118		0001
Purchased Call/S&P 500 INDEX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	4,053,801	5705.45	53,916			31,812		46,313			(13,294)		15,520		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	799,538	5809.86	7,596			4,334		5,838			(1,873)		3,011		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	955,426	5870.62	8,026			5,085		5,944			(1,968)		3,800		0001
Purchased Call/S&P 500 INDEX/SPXM13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,875,732	6047.15	42,767			28,865		23,233			(10,545)		7,699		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,019,128	5985.38	18,650			11,611		11,307			(4,599)		4,019		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,676,384	5851.2	35,596			20,004		25,898			(8,777)		10,029		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	2,273,958	5782.76	30,244			18,163		24,157			(7,457)		8,807		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	296,287	6037.59	2,459			1,832		1,494			(606)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	2,554,812	6051.09	43,687			31,050		25,122			(10,714)		10,761		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,432,165	5906.94	23,774			17,929		16,956			(5,862)		6,204		0001
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	1,762,700	6001.35	27,674			17,077		16,753			(6,824)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXM13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/24/2025	1	1,413,369	.6040	55,039			41,049		29,893			(13,684)		6,055		0001
Purchased Call/S&P 500 INDEX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	2,950,899	5815.26	49,575			26,904		37,409			(12,224)		10,867		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	2,183,000	6040.04	70,293			51,846		38,406			(17,332)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXM130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2025	1	1,775,720	.6019	108,876			80,974		48,901			(26,994)		7,608		0001
Purchased Call/S&P 500 INDEX/SPX815VS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,386,000	5709.54	224,125			113,606		164,579			(55,264)		15,613		0001
Purchased Call/S&P 500 INDEX/SPX815WS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	1,889,938	.5851	71,829			40,478		47,292			(17,760)		7,082		0001
Purchased Call/S&P 500 INDEX/SPX815VSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	2,774,453	.5709	146,325			73,971		106,137			(36,179)		9,849		0001
Purchased Call/S&P 500 INDEX/SPX815XSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	5,221,000	6051.09	242,777			171,967		112,250			(60,027)		21,862		0001
Purchased Call/S&P 500 INDEX/SPX815XS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	5,627,000	5917.11	273,472			175,535		155,738			(67,432)		22,527		0001
Purchased Call/S&P 500 INDEX/SPX815YS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,995,369	.6051	105,489			74,722		52,937			(26,083)		12,543		0001
Purchased Call/S&P 500 INDEX/SPX815XSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,931,594	.5999	86,666			57,858		42,393			(21,547)		7,832		0001
Purchased Call/S&P 500 INDEX/SPX815WSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,765,000	5808.12	113,642			65,028		76,757			(28,098)		10,411		0001
Purchased Call/S&P 500 INDEX/SPX815VS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,417,000	5709.54	132,693			67,261		95,385			(32,719)		8,604		0001
Purchased Call/S&P 500 INDEX/SPX815VS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	13,530,000	5709.54	645,381			327,135		482,812			(159,135)		48,162		0001
Purchased Call/S&P 500 INDEX/SPX815XSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	4,318,000	6051.09	161,493			114,391		80,113			(39,930)		18,081		0001
Purchased Call/S&P 500 INDEX/SPXD17ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,295,562	6090.27	54,175			37,460		27,393			(13,285)		9,537		0001
Purchased Call/S&P 500 INDEX/SPX815WS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,347,000	5797.42	87,543			49,439		61,205			(21,586)		8,816		0001
Purchased Call/S&P 500 INDEX/SPX815WSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/31/2025	1	2,755,000	5705.45	127,281			75,099		99,334			(31,384)		10,548		0001
Purchased Call/S&P 500 INDEX/SPXD177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,362,283	5995.54	40,159			24,739		24,230			(9,848)		9,253		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	280,765	6034.91	2,387			1,663		1,441			(588)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	741,157	5813.67	6,300			3,679		4,854			(1,553)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	697,733	5906.94	6,628			4,999		4,797			(1,634)		3,023		0001
Purchased Call/S&P 500 INDEX/SPXM13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3,936,459	5851.2	89,358			50,218		62,690			(22,033)		14,750		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/13/2024	11/12/2025	1	2,117,010	.5989	112,818			70,122		51,864			(27,895)		8,329		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,338,676	5969.34	42,330			27,637		26,635			(10,381)		9,442		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	270,488	6090.27	22,342			15,449		6,378			(5,479)		1,124		0001
Purchased Call/S&P 500 INDEX/SPXM13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,298,482	5969.34	30,570			19,959		19,692			(7,497)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXM13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,175,935	6051.09	94,376			67,077		52,750			(23,144)		17,588		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,573,630	5970.84	53,017			39,726		34,526			(13,001)		11,129		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	3,793,666	5808.12	72,459			41,463		54,595			(17,916)		14,285		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,985,307	.5974	107,569			80,149		57,440			(26,818)		8,490		0001
Purchased Call/S&P 500 INDEX/SPXB05Y9Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/22/2024	10/21/2025	1	7,001,970	.5854	362,946			203,530		215,442			(89,739)		26,173		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,036,725	6090.27	11,197			7,713		6,082			(2,768)		4,281		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/31/2024	10/30/2025	1	6,467,538	.5816	325,992			191,973		226,689			(80,603)		24,703		0001
Purchased Call/S&P 500 INDEX/SPXM13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,493,153	5930.85	51,608			37,675		34,958			(12,656)		10,642		0001
Purchased Call/S&P 500 INDEX/SPXD177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	1,441,210	.5929	82,546			50,356		41,127			(20,410)		5,595		0001
Purchased Call/S&P 500 INDEX/SPXC053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/26/2024	11/24/2025	1	591,638	.5969	33,557			22,091		16,005			(8,320)		2,389		0001
Purchased Call/S&P 500 INDEX/SPXC053SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	2,536,456	.5945	141,528			91,993		73,180			(34,993)		10,176		0001
Purchased Call/S&P 500 INDEX/SPXC054S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/27/2024	11/26/2025	1	5,816,655	.6015	305,311			203,257		140,210			(75,489)		23,583		0001
Purchased Call/S&P 500 INDEX/SPXC055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/17/2024	12/16/2025	1	8,435,047	.6074	441,050			315,558		188,479			(109,051)		35,596		0001
Purchased Call/S&P 500 INDEX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	5,979,000	5872.16	154,258			110,913		111,759			(38,036)		25,328		0001
Purchased Call/S&P 500 INDEX/SPXB05WSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2024	10/10/2025	1	5,528,000	5815.03	288,562			154,328		180,247			(71,348)		20,099		0001
Purchased Call/S&P 500 INDEX/SPXD174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	2,705,000	5864.67	96,028			53,082		62,164			(23,743)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXD176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	2,722,000	5705.45	103,436			61,030		85,261			(25,505)		10,421		0001
Purchased Call/S&P 500 INDEX/SPXI100BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	3,238,000	5792.04	73,826			38,845		55,645			(18,204)		11,742		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/17/2025	1	2,792,000	5864.67	156,073			86,274		86,723			(38,589)		10,334		0001
Purchased Call/S&P 500 INDEX/SPXB05WSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2024	10/10/2025	1	5,876,000	5815.03	150,426			80,450		109,760			(37,193)		21,364		0001
Purchased Call/S&P 500 INDEX/SPXI100BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,539,000	5792.04	34,023			17,902		26,381			(8,389)		9,207		0001
Purchased Call/S&P 500 INDEX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	2,900,000	5728.8	162,110			95,915		121,584			(40,082)		11,103		0001
Purchased Call/S&P 500 INDEX/SPXD17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	4,427,060	6051.25	99,609			70,361		56,095			(24,561)		18,538		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	1,835,034	.6036	108,239			75,648		45,529			(26,762)		7,654		0001
Purchased Call/S&P 500 INDEX/SPXC053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	2,551,000	5969.34	139,795			90,867		69,220			(34,565)		10,235		0001
Purchased Call/S&P 500 INDEX/SPXI00GSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	3,139,000	5893.62	49,282			31,361		35,398			(12,152)		12,513		0001
Purchased Call/S&P 500 INDEX/SPXI00A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	1,806,881	.5700	80,439			41,337		57,013			(19,889)		6,449		0001
Purchased Call/S&P 500 INDEX/SPXI001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/26/2025	1	2,673,000	6021.63	155,836			102,886		65,609			(38,425)		10,837		0001
Purchased Call/S&P 500 INDEX/SPXD179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/25/2025	1	2,933,811	.5987	106,075			69,933		58,267			(26,227)		11,870		0001
Purchased Call/S&P 500 INDEX/SPXD17A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,577,000	6090.27	173,485			119,958		70,893			(42,544)		14,861		0001
Purchased Call/S&P 500 INDEX/SPXD17A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,862,339	.6086	79,422			54,866		35,081			(19,801)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXC055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	3,667,780	.6051	198,625			140,693		86,421			(49,111)		15,358		0001
Purchased Call/S&P 500 INDEX/SPXC055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	1	8,536,559	.6089	439,136			303,359		176,138			(109,480)		35,254		0001
Purchased Call/S&P 500 INDEX/SPXI00F$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,655,000	5870.62	87,720			55,312		62,748			(21,689)		14,444		0001
Purchased Call/S&P 500 INDEX/SPXD17A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	2,308,000	6052.85	109,399			75,947		50,031			(26,975)		9,608		0001
Purchased Call/S&P 500 INDEX/SPXI00JS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	4,278,000	6032.38	255,824			171,260		104,019			(63,253)		17,417		0001
Purchased Call/S&P 500 INDEX/SPXD17B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	2,044,000	6051.25	121,005			85,474		50,487			(29,837)		8,559		0001
Purchased Call/S&P 500 INDEX/SPXC051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	7,380,000	5995.54	432,468			265,022		184,388			(106,929)		28,713		0001
Purchased Call/S&P 500 INDEX/SPXA218$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	6,757,000	5780.05	272,983			145,591		194,603			(67,311)		24,567		0001
Purchased Call/S&P 500 INDEX/SPXA219$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,602,000	5853.98	70,514			39,434		48,759			(17,387)		9,726		0001
Purchased Call/S&P 500 INDEX/SPXA21D$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,105,000	6090.27	257,384			177,309		89,677			(63,639)		16,953		0001
Purchased Call/S&P 500 INDEX/SPXI00F$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	5,098,000	5985.38	232,979			145,050		115,876			(57,447)		20,102		0001
Purchased Call/S&P 500 INDEX/SPXD176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	4,808,000	5728.8	283,191			167,555		209,143			(70,020)		18,408		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,695,000	5705.45	173,019			102,086		128,299			(42,662)		10,318		0001
Purchased Call/S&P 500 INDEX/SPXB05V$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	6,318,000	5699.94	161,741			82,887		135,844			(39,881)		22,551		0001
Purchased Call/S&P 500 INDEX/SPXD177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,649,000	5995.54	136,216			83,475		75,834			(33,680)		18,088		0001
Purchased Call/S&P 500 INDEX/SPXD177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	3,691,000	5973.1	200,790			122,705		94,656			(49,510)		14,360		0001
Purchased Call/S&P 500 INDEX/SPXA21A$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,662,114	.5713	101,211			60,670		80,264			(25,025)		10,287		0001
Purchased Call/S&P 500 INDEX/SPXD17C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	4,584,000	6051.09	171,900			122,177		87,041			(42,155)		19,307		0001
Purchased Call/S&P 500 INDEX/SPXD177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	1,594,818	.5973	59,707			36,589		32,183			(14,763)		6,205		0001
Purchased Call/S&P 500 INDEX/SPXC050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	1,810,923	.5713	84,170			50,455		65,029			(20,811)		6,998		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2025	1	3,558,083	.6020	128,602			85,615		68,023			(31,797)		14,426		0001
Purchased Call/S&P 500 INDEX/SPXC051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,570,478	6001.35	79,979			49,353		46,484			(19,721)		14,017		0001
Purchased Call/S&P 500 INDEX/SPXC053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2024	11/19/2025	1	1,420,075	.5917	77,818			49,872		43,924			(19,241)		5,673		0001
Purchased Call/S&P 500 INDEX/SPXC052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,146,919	.5985	61,523			38,623		29,081			(15,212)		4,522		0001
Purchased Call/S&P 500 INDEX/SPXI00B$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,673,000	5792.04	44,372			23,347		34,098			(10,941)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXD17B$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	3,996,000	6084.19	149,051			104,295		69,730			(36,752)		16,700		0001
Purchased Call/S&P 500 INDEX/SPXC051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	1,884,424	.6001	89,986			55,682		42,835			(22,249)		7,398		0001
Purchased Call/S&P 500 INDEX/SPXB05X$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	1,728,235	.5780	79,080			42,293		54,163			(19,553)		6,284		0001
Purchased Call/S&P 500 INDEX/SPXC050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,653,000	5728.8	299,188			178,029		214,106			(73,370)		17,939		0001
Purchased Call/S&P 500 INDEX/SPXD17B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/05/2025	1	1,343,366	.6090	67,384			46,679		27,449			(16,846)		5,548		0001
Purchased Call/S&P 500 INDEX/SPXC051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	9,385,000	5995.54	237,441			146,269		136,577			(58,228)		36,761		0001
Purchased Call/S&P 500 INDEX/SPXB05W$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,329,000	5815.03	135,082			72,244		80,498			(33,399)		8,468		0001
Purchased Call/S&P 500 INDEX/SPXC054$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	4,696,000	6032.38	218,364			146,183		101,989			(53,991)		19,119		0001
Purchased Call/S&P 500 INDEX/SPXI001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	2,105,000	5998.74	62,308			41,481		35,437			(15,406)		8,535		0001
Purchased Call/S&P 500 INDEX/SPXD179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	1	3,471,064	.6047	154,343			104,459		71,593			(38,162)		14,248		0001
Purchased Call/S&P 500 INDEX/SPXI00K$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/04/2024	12/04/2025	1	3,002,000	6086.49	180,420			122,765		64,340			(44,487)		12,373		0001
Purchased Call/S&P 500 INDEX/SPXC050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	9,292,000	5728.8	237,875			141,546		197,826			(58,335)		35,823		0001
Purchased Call/S&P 500 INDEX/SPXD17B$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,190,000	6051.25	115,478			81,570		59,213			(28,474)		13,358		0001
Purchased Call/S&P 500 INDEX/SPXI00F$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	4,635,000	5870.62	120,047			75,696		84,849			(29,682)		18,316		0001
Purchased Call/S&P 500 INDEX/SPXA219$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,633,000	5841.47	68,458			37,737		48,085			(16,880)		9,745		0001
Purchased Call/S&P 500 INDEX/SPXA218$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,755,000	5859.85	48,087			25,964		32,426			(11,857)		6,447		0001
Purchased Call/S&P 500 INDEX/SPXA21D$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,262,000	6032.38	54,967			36,947		30,283			(13,480)		9,266		0001
Purchased Call/S&P 500 INDEX/SPXA21D$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	4,030,634	6086.49	88,674			60,337		45,112			(21,865)		16,612		0001
Purchased Call/S&P 500 INDEX/SPXI00L$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	8,598,545	6050.61	220,123			157,664		120,666			(54,277)		36,355		0001
Purchased Call/S&P 500 INDEX/SPXD17B$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,316,721	6051.25	30,812			21,765		18,186			(7,598)		9,701		0001
Purchased Call/S&P 500 INDEX/SPXA219$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	5,287,000	5808.12	129,003			73,818		96,045			(31,896)		19,908		0001
Purchased Call/S&P 500 INDEX/SPXD17C$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	3,274,000	5872.16	185,963			133,709		117,962			(45,854)		13,869		0001
Purchased Call/S&P 500 INDEX/SPXD174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	3,092,000	5842.47	187,684			102,373		104,234			(46,278)		11,415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	3,239,000	6032.38	183,327			122,728		76,858			(45,328)		13,187		0001
Purchased Call/S&P 500 INDEX/SPXC054$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	2,946,000	6086.49	136,400			92,812		56,701			(33,633)		12,142		0001
Purchased Call/S&P 500 INDEX/SPXD17A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	3,673,000	6090.27	134,432			92,954		61,446			(32,967)		15,260		0001
Purchased Call/S&P 500 INDEX/SPXI00LSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	3,135,000	6050.61	75,867			54,340		41,890			(18,707)		13,255		0001
Purchased Call/S&P 500 INDEX/SPXI00LSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	2,399,000	6050.61	87,324			62,546		43,952			(21,532)		10,143		0001
Purchased Call/S&P 500 INDEX/SPXB05W$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,571,000	5815.03	43,193			23,267		32,560			(10,592)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXB05W$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	8,909,000	5815.03	424,068			226,800		274,162			(104,852)		32,392		0001
Purchased Call/S&P 500 INDEX/SPXD17B$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,184,000	6051.25	178,941			126,399		76,922			(44,122)		13,333		0001
Purchased Call/S&P 500 INDEX/SPXC051$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,786,094	.5995	198,427			121,599		90,405			(49,469)		14,730		0001
Purchased Call/S&P 500 INDEX/SPXM13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	2,935,976	5864.67	46,388			25,814		32,838			(11,376)		10,948		0001
Purchased Call/S&P 500 INDEX/SPXC052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,963,124	.5985	68,955			43,289		38,274			(17,049)		7,741		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,525,103	.5832	91,541			53,357		63,887			(22,634)		9,622		0001
Purchased Call/S&P 500 INDEX/SPXI00JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	3,535,000	6032.38	217,049			145,895		87,335			(53,227)		14,481		0001
Purchased Call/S&P 500 INDEX/SPXC053$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,797,000	5969.34	239,591			155,734		109,712			(59,239)		15,233		0001
Purchased Call/S&P 500 INDEX/SPXC053$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,180,235	.5969	226,682			147,754		112,216			(56,514)		16,771		0001
Purchased Call/S&P 500 INDEX/SPXB05I$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,398,221	.5751	83,817			43,992		62,792			(20,724)		8,674		0001
Purchased Call/S&P 500 INDEX/SPXI00FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,256,000	5985.38	133,555			83,150		58,470			(32,931)		8,896		0001
Purchased Call/S&P 500 INDEX/SPXI00K$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,897,000	6086.49	179,614			122,217		62,823			(44,288)		11,940		0001
Purchased Call/S&P 500 INDEX/SPXC052$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,636,314	.5871	198,322			125,402		118,955			(49,443)		14,370		0001
Purchased Call/S&P 500 INDEX/SPXA21F$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,662,000	5930.85	348,779			253,834		189,800			(86,237)		24,031		0001
Purchased Call/S&P 500 INDEX/SPXM13A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,092,787	5859.85	10,272			5,546		7,417			(2,533)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,184,099	5797.42	52,856			29,850		40,877			(13,033)		11,960		0001
Purchased Call/S&P 500 INDEX/SPXD177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	2,234,447	5995.54	50,052			30,833		29,318			(12,274)		8,752		0001
Purchased Call/S&P 500 INDEX/SPXA21D$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	8,118,000	6032.38	394,535			264,119		179,420			(97,550)		33,051		0001
Purchased Call/S&P 500 INDEX/SPXD174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	1	4,733,000	5864.67	209,672			115,902		128,080			(51,842)		17,518		0001
Purchased Call/S&P 500 INDEX/SPXD176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	3,474,000	5929.04	208,787			125,963		103,386			(51,482)		13,485		0001
Purchased Call/S&P 500 INDEX/SPXI00F$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	2,748,000	5870.62	45,067			28,417		33,047			(11,143)		10,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025	1	3,357,000	5949.17	201,084			126,444		97,655			(49,582)		13,266		0001
Purchased Call/S&P 500 INDEX/SPXA21DSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	5,186,945	6086.49	132,267			90,000		65,657			(32,614)		21,378		0001
Purchased Call/S&P 500 INDEX/SPXM13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	665,669	5842.47	5,658			3,086		4,158			(1,395)		2,458		0001
Purchased Call/S&P 500 INDEX/SPXC050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	6,123,310	5728.8	156,757			92,748		130,289			(38,759)		23,443		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	560,344	6032.38	4,819			3,239		2,850			(1,182)		2,295		0001
Purchased Call/S&P 500 INDEX/SPXM13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	2,261,210	5797.42	21,481			12,131		16,697			(5,297)		8,494		0001
Purchased Call/S&P 500 INDEX/SPXM13D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	403,092	5832.92	3,547			2,062		2,681			(875)		1,536		0001
Purchased Call/S&P 500 INDEX/SPXM13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	3,491,260	5864.67	46,434			25,839		33,080			(11,387)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXD17B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,750,000	6084.19	120,725			84,474		53,265			(29,768)		11,493		0001
Purchased Call/S&P 500 INDEX/SPXI100KS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/04/2024	12/04/2025	1	2,248,000	6086.49	140,950			95,908		48,964			(34,755)		9,265		0001
Purchased Call/S&P 500 INDEX/SPXB05X$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/09/2025	1	1,494,346	5792	55,413			29,564		39,081			(13,739)		5,419		0001
Purchased Call/S&P 500 INDEX/SPXC055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/17/2024	12/16/2025	1	3,091,707	6074	120,114			85,938		57,922			(29,698)		13,047		0001
Purchased Call/S&P 500 INDEX/SPXA21ASZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	6,470,000	6001.35	163,044			100,611		92,701			(40,203)		25,399		0001
Purchased Call/S&P 500 INDEX/SPXM13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	3,885,401	5831	209,205			121,940		130,087			(51,727)		14,806		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	496,071	5930.85	4,217			3,069		2,954			(1,043)		2,105		0001
Purchased Call/S&P 500 INDEX/SPXM13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	394,346	5998.74	3,194			2,127		2,018			(790)		1,599		0001
Purchased Call/S&P 500 INDEX/SPXB05V$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/03/2024	10/03/2025	1	3,697,000	5699.94	143,074			73,320		115,725			(35,278)		13,196		0001
Purchased Call/S&P 500 INDEX/SPXD17C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,355,000	5872.16	116,808			83,986		77,223			(28,802)		9,976		0001
Purchased Call/S&P 500 INDEX/SPXD175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,008,000	5809.86	115,058			65,657		72,483			(28,371)		7,561		0001
Purchased Call/S&P 500 INDEX/SPXD175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,498,000	5813.67	201,061			117,424		138,453			(49,577)		17,180		0001
Purchased Call/S&P 500 INDEX/SPXC053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/21/2024	11/20/2025	1	5,764,847	5917	320,437			207,394		173,522			(79,229)		23,079		0001
Purchased Call/S&P 500 INDEX/SPXM13FS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,142,553	5783	113,757			68,505		74,275			(28,127)		8,298		0001
Purchased Call/S&P 500 INDEX/SPXI100LS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/13/2024	12/15/2025	1	2,046,000	6051.09	129,307			91,904		51,193			(31,710)		8,617		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/05/2024	11/04/2025	1	3,239,095	5713	186,628			111,874		138,003			(46,144)		12,516		0001
Purchased Call/S&P 500 INDEX/SPXC053S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/19/2024	11/18/2025	1	4,107,853	5894	227,654			145,271		130,735			(56,288)		16,375		0001
Purchased Call/S&P 500 INDEX/SPXC050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2025	1	2,709,000	5929.04	147,370			88,909		76,866			(36,338)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXC054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/05/2024	12/05/2025	1	2,755,000	6075.11	82,650			56,779		40,937			(20,379)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXB05X$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/13/2025	1	4,356,000	5815.03	264,409			142,430		154,635			(64,841)		15,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD178$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	1	4,777,000	5917.11	262,735			168,643		145,708			(64,784)		19,124		0001
Purchased Call/S&P 500 INDEX/SPXA21C$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,039,751	5998.74	71,434			47,689		42,271			(17,566)		12,376		0001
Purchased Call/S&P 500 INDEX/SPXA217$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	2,262,000	5709.54	57,681			29,238		47,936			(14,223)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXA21G$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,673,000	5970.84	131,493			98,255		79,749			(32,512)		15,795		0001
Purchased Call/S&P 500 INDEX/SPXC051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,349,000	5983.99	136,947			84,884		61,251			(33,768)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXB05YS$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,627,000	5809.86	187,394			106,934		131,073			(46,207)		17,422		0001
Purchased Call/S&P 500 INDEX/SPXD17C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	4,172,000	5872.16	267,842			192,581		161,811			(66,043)		17,673		0001
Purchased Call/S&P 500 INDEX/SPXA21G$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,629,000	6037.59	206,916			154,184		103,997			(51,020)		19,906		0001
Purchased Call/S&P 500 INDEX/SPXA21I$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	12/26/2025	1	1,835,427	6038	67,543			50,894		39,305			(16,886)		7,893		0001
Purchased Call/S&P 500 INDEX/SPXB05YS$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	3,219,000	5864.67	195,393			108,731		104,421			(47,917)		12,003		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	2,754,000	5930.85	176,531			128,873		94,787			(43,291)		11,755		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	1	3,284,000	5867.08	147,452			107,015		100,586			(36,358)		13,938		0001
Purchased Call/S&P 500 INDEX/SPXA21H$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/26/2025	1	3,027,216	5971	158,372			119,000		88,639			(39,483)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXC055$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	4,398,000	5930.85	283,671			206,449		151,274			(70,138)		18,666		0001
Purchased Call/S&P 500 INDEX/SPXC054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	1,603,000	6032.38	58,189			39,113		29,712			(14,270)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,993,746	5832.92	36,286			21,092		26,640			(8,947)		7,597		0001
Purchased Call/S&P 500 INDEX/SPXM13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,176,871	5851.2	35,265			19,819		25,351			(8,696)		8,157		0001
Purchased Call/S&P 500 INDEX/SPXM13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	876,317	5864.67	8,237			4,584		5,952			(2,020)		3,268		0001
Purchased Call/S&P 500 INDEX/SPXC053$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,302,000	5969.34	192,507			125,129		92,362			(47,598)		13,248		0001
Purchased Call/S&P 500 INDEX/SPXD177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,138,000	5995.54	112,027			68,651		59,427			(27,699)		12,209		0001
Purchased Call/S&P 500 INDEX/SPXC050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,953,000	5929.04	174,227			105,112		87,083			(42,960)		11,463		0001
Purchased Call/S&P 500 INDEX/SPXA21A$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2024	10/31/2025	1	2,761,000	5705.45	134,185			79,173		106,687			(33,087)		10,571		0001
Purchased Call/S&P 500 INDEX/SPXD178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,463,000	6051.25	163,800			115,704		76,563			(40,389)		14,501		0001
Purchased Call/S&P 500 INDEX/SPXC053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,836,483	5945	261,687			170,097		136,711			(64,703)		19,404		0001
Purchased Call/S&P 500 INDEX/SPXA21G$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,849,631	5974	165,986			122,306		83,505			(41,041)		12,186		0001
Purchased Call/S&P 500 INDEX/SPXC053$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	1,927,214	5894	65,982			42,105		43,451			(16,314)		7,682		0001
Purchased Call/S&P 500 INDEX/SPXA21C$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,303,000	6021.63	67,478			44,550		36,634			(16,638)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXM130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	2,898,260	6050.61	38,837			27,817		22,667			(9,576)		12,254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	1,430,346	.5814	68,389			40,386		48,417			(16,956)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXA21D5V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	714,021	.6075	39,774			27,400		15,447			(9,834)		2,949		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,261,000	6037.59	273,556			203,841		116,847			(67,452)		18,324		0001
Purchased Call/S&P 500 INDEX/SPXC052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	1,991,435	.5949	100,108			63,124		55,356			(24,752)		7,870		0001
Purchased Call/S&P 500 INDEX/SPXD17C5M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	3,237,076	.6051	117,170			84,156		63,703			(28,971)		13,687		0001
Purchased Call/S&P 500 INDEX/SPXB05W5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,019,000	5751.07	95,499			49,459		68,195			(23,419)		7,264		0001
Purchased Call/S&P 500 INDEX/SPXA219G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	5,432,000	5809.86	140,146			79,972		103,965			(34,556)		20,454		0001
Purchased Call/S&P 500 INDEX/SPXC052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,087,000	5870.62	40,748			25,819		30,342			(9,993)		12,279		0001
Purchased Call/S&P 500 INDEX/SPXC054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/02/2025	1	2,618,416	.6047	145,739			98,636		60,651			(36,034)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXB05W55	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,431,000	5751.07	270,734			140,215		176,092			(66,393)		15,942		0001
Purchased Call/S&P 500 INDEX/SPXC052SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	2,172,693	.5985	89,189			55,991		47,261			(22,052)		8,567		0001
Purchased Call/S&P 500 INDEX/SPXA21HSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,317,000	5970.84	111,911			83,856		63,349			(27,444)		10,019		0001
Purchased Call/S&P 500 INDEX/SPXC052SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,029,000	5870.62	223,610			140,998		134,242			(55,288)		15,922		0001
Purchased Call/S&P 500 INDEX/SPXB05X53	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,786,000	5815.03	158,245			85,242		95,700			(38,807)		10,208		0001
Purchased Call/S&P 500 INDEX/SPXC052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	3,727,000	5870.62	216,911			136,775		127,456			(53,632)		14,728		0001
Purchased Call/S&P 500 INDEX/SPXC054SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	5,033,500	.6050	277,747			188,745		114,817			(68,674)		20,703		0001
Purchased Call/S&P 500 INDEX/SPXB05W5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,254,443	.5751	105,828			55,545		74,928			(26,166)		8,154		0001
Purchased Call/S&P 500 INDEX/SPXC054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	3,248,725	.6032	176,832			119,041		76,207			(44,208)		13,226		0001
Purchased Call/S&P 500 INDEX/SPXC051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	2,934,660	.6001	154,456			95,575		70,060			(38,190)		11,521		0001
Purchased Call/S&P 500 INDEX/SPXC052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,217,012	.5955	163,220			103,206		87,103			(40,692)		12,713		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	135,611	6049.88	1,193			809		699			(294)		558		0001
Purchased Call/S&P 500 INDEX/SPXA21GG3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,467,000	6037.59	136,244			101,522		75,525			(33,594)		19,210		0001
Purchased Call/S&P 500 INDEX/SPXD17C5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	6,759,000	5867.08	328,487			238,404		219,816			(80,997)		28,687		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	2,645,000	5728.8	118,496			70,510		93,209			(29,059)		10,197		0001
Purchased Call/S&P 500 INDEX/SPXC052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,566,000	5870.62	220,735			139,860		126,140			(54,131)		14,184		0001
Purchased Call/S&P 500 INDEX/SPXA21HS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,737,950	.6038	342,467			255,899		170,067			(84,676)		28,976		0001
Purchased Call/S&P 500 INDEX/SPXC051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,531,000	5983.99	132,371			82,048		62,860			(32,639)		9,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	8,861,000	5842.47	423,556			231,030		262,031			(104,438)		32,714		0001
Purchased Call/S&P 500 INDEX/SPXD17B$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	4,068,000	6051.25	123,260			87,068		65,954			(30,393)		17,034		0001
Purchased Call/S&P 500 INDEX/SPXB05YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,398,000	5864.67	91,364			50,842		58,377			(22,405)		8,942		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,740,963	6037.59	29,074			21,665		17,273			(7,169)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXC054$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/02/2025	1	3,338,027	.6047	184,727			125,369		76,408			(45,800)		13,702		0001
Purchased Call/S&P 500 INDEX/SPXC052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,605,000	5949.17	202,241			127,171		101,802			(49,868)		14,246		0001
Purchased Call/S&P 500 INDEX/SPXC052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,031,000	5870.62	30,262			19,082		22,251			(7,482)		8,026		0001
Purchased Call/S&P 500 INDEX/SPXC053$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	1,581,875	.5969	69,941			45,589		37,634			(17,437)		6,346		0001
Purchased Call/S&P 500 INDEX/SPXC052$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,531,000	5870.62	274,579			173,137		158,336			(67,890)		17,905		0001
Purchased Call/S&P 500 INDEX/SPXD17C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	1	3,335,000	5867.08	167,751			121,747		111,162			(41,363)		14,155		0001
Purchased Call/S&P 500 INDEX/SPXA21GSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,084,000	6037.59	190,591			142,019		83,212			(46,995)		13,262		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	784,744	5930.85	6,984			5,099		4,858			(1,713)		3,350		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	6,585,287	5832.92	169,900			98,758		123,186			(41,893)		25,094		0001
Purchased Call/S&P 500 INDEX/SPXC054$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,607,000	6086.49	207,403			141,125		76,951			(51,140)		14,866		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	899,131	5970.84	8,272			6,198		5,544			(2,029)		3,888		0001
Purchased Call/S&P 500 INDEX/SPXD17C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	1	6,002,000	6051.09	277,893			197,510		130,874			(68,148)		25,280		0001
Purchased Call/S&P 500 INDEX/SPXC054$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	3,012,000	6075.11	77,408			53,178		39,578			(19,087)		12,439		0001
Purchased Call/S&P 500 INDEX/SPXC053$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,365,000	5969.34	163,203			106,082		85,590			(40,352)		13,500		0001
Purchased Call/S&P 500 INDEX/SPXD17C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	1	2,291,268	.6051	115,878			83,227		55,410			(28,651)		9,688		0001
Purchased Call/S&P 500 INDEX/SPXB05WSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,784,221	.5696	206,075			107,592		151,336			(50,953)		13,651		0001
Purchased Call/S&P 500 INDEX/SPXA21HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,250,000	5970.84	72,450			54,288		45,036			(17,767)		9,729		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2025	1	1,309,972	.5872	76,002			55,101		46,848			(18,792)		5,549		0001
Purchased Call/S&P 500 INDEX/SPXB05WS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,015,000	5751.07	125,535			64,511		80,688			(31,039)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXC052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	2,375,000	5949.17	107,350			67,503		59,315			(26,470)		9,385		0001
Purchased Call/S&P 500 INDEX/SPXD17C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	1	3,140,000	6051.09	189,656			134,797		78,205			(46,510)		13,225		0001
Purchased Call/S&P 500 INDEX/SPXC054$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,466,844	.6086	54,061			37,195		24,591			(13,404)		6,046		0001
Purchased Call/S&P 500 INDEX/SPXC054$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	3,345,470	.6050	131,758			89,537		62,853			(32,577)		13,760		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	1,951,000	5870.62	58,920			37,332		41,123			(14,449)		7,760		0001
Purchased Call/S&P 500 INDEX/SPXI00I1SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2025	1	7,822,060	.5987	429,814			283,368		200,156			(106,273)		31,648		0001
Purchased Call/S&P 500 INDEX/SPXD17C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/17/2025	1	1,978,987	.6051	92,185			66,764		46,565			(22,856)		8,367		0001
Purchased Call/S&P 500 INDEX/SPXC054$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,384,000	6086.49	184,428			125,492		70,580			(45,475)		13,947		0001
Purchased Call/S&P 500 INDEX/SPXB05VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,802,000	5751.07	165,318			84,955		109,017			(40,875)		10,001		0001
Purchased Call/S&P 500 INDEX/SPXM13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	2,528,000	5815.03	27,050			14,467		20,548			(6,688)		9,191		0001
Purchased Call/S&P 500 INDEX/SPXC055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	4,933,000	6051.09	310,779			220,135		124,219			(76,841)		20,656		0001
Purchased Call/S&P 500 INDEX/SPXC053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,145,278	.5894	79,126			50,492		51,386			(19,564)		8,552		0001
Purchased Call/S&P 500 INDEX/SPXB05VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,258,000	5751.07	121,706			62,543		83,251			(30,092)		8,059		0001
Purchased Call/S&P 500 INDEX/SPXC053S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	6,410,000	5948.71	307,680			199,438		169,424			(75,866)		25,717		0001
Purchased Call/S&P 500 INDEX/SPXB05VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	5,873,000	5751.07	304,221			156,336		210,942			(75,220)		20,962		0001
Purchased Call/S&P 500 INDEX/SPXM13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,028,000	5948.71	32,042			20,770		21,068			(7,901)		8,136		0001
Purchased Call/S&P 500 INDEX/SPXM13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	2,944,000	5815.03	39,155			21,092		29,520			(9,602)		10,787		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	955,494	5987.37	10,224			6,703		6,503			(2,521)		3,866		0001
Purchased Call/S&P 500 INDEX/SPXM13I1SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,659,000	5948.71	73,123			47,398		45,742			(18,030)		10,668		0001
Purchased Call/S&P 500 INDEX/SPXM13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	2,041,000	6032.38	31,227			20,905		18,099			(7,721)		8,309		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	560,385	5929.04	4,707			2,840		3,211			(1,161)		2,175		0001
Purchased Call/S&P 500 INDEX/SPXA21A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	762,356	6001.35	6,861			4,234		4,279			(1,692)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXM13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	856,183	.5999	52,799			35,346		22,648			(13,055)		3,486		0001
Purchased Call/S&P 500 INDEX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,856,018	6051.09	51,408			36,414		29,399			(12,711)		11,959		0001
Purchased Call/S&P 500 INDEX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,805,368	6021.63	37,010			24,435		21,278			(9,126)		7,320		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	276,074	5728.8	1,850			1,101		1,584			(454)		1,064		0001
Purchased Call/S&P 500 INDEX/SPXM13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	3,366,000	6051.09	76,072			53,884		42,383			(18,809)		14,095		0001
Purchased Call/S&P 500 INDEX/SPXM13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	4,885,000	6051.25	124,079			87,646		68,364			(30,595)		20,455		0001
Purchased Call/S&P 500 INDEX/SPXM13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,980,000	6047.15	48,114			32,474		25,904			(11,864)		8,127		0001
Purchased Call/S&P 500 INDEX/SPXM13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/05/2025	1	1,827,081	.6090	68,946			47,628		31,680			(17,189)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXI00FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	9,469,826	5870.62	125,949			79,418		92,808			(31,141)		37,423		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	3,682,115	5916.98	48,604			31,064		33,746			(11,985)		14,710		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/04/2024	11/04/2025	1	3,065,519	5712.69	48,435			28,954		41,352			(11,943)		11,846		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/22/2025	1	3,391,515	5930.85	45,446			33,177		31,519			(11,145)		14,476		0001
Purchased Call/S&P 500 INDEX/SPXM13C3S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/17/2025	1	3,585,593	5864.67	70,278			38,848		48,747			(17,376)		13,271		0001
Purchased Call/S&P 500 INDEX/SPXM13C51	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/17/2025	1	11,210,704	5864.67	149,102			82,420		106,015			(36,866)		41,493		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/13/2024	12/12/2025	1	2,846,559	6051.09	58,354			41,334		32,867			(14,428)		11,920		0001
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/11/2024	12/11/2025	1	3,140,291	6084.19	41,452			29,005		23,001			(10,221)		13,124		0001
Purchased Call/S&P 500 INDEX/SPXM13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/10/2024	12/10/2025	1	2,269,000	6034.91	53,322			37,163		30,220			(13,148)		9,464		0001
Purchased Call/S&P 500 INDEX/SPXM139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	3,053,000	5751.07	91,895			47,593		70,524			(22,536)		10,985		0001
Purchased Call/S&P 500 INDEX/SPXB05Y8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	4,049,732	5864.67	91,929			51,156		63,639			(22,544)		15,101		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2024	11/13/2025	1	1,844,065	5985.38	24,526			15,270		15,200			(6,048)		7,271		0001
Purchased Call/S&P 500 INDEX/SPXM139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2024	10/03/2025	1	3,821,000	5699.94	82,916			42,491		69,633			(20,445)		13,638		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2024	11/13/2025	1	1,012,668	5985.38	7,595			4,729		4,786			(1,873)		3,993		0001
Purchased Call/S&P 500 INDEX/SPXM13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/09/2024	10/07/2025	1	1,993,579	.5696	78,421			41,057		59,734			(19,443)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2024	11/13/2025	1	1,720,789	5985.38	38,718			24,105		23,016			(9,547)		6,785		0001
Purchased Call/S&P 500 INDEX/SPXM139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/03/2025	1	3,039,000	5751.07	59,868			30,766		47,310			(14,803)		10,847		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/06/2024	12/08/2025	1	482,913	6090.27	4,153			2,872		2,261			(1,018)		2,006		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/24/2024	10/24/2025	1	2,502,950	5809.86	54,064			30,851		40,295			(13,331)		9,425		0001
Purchased Call/S&P 500 INDEX/SPXM139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	3,067,000	5751.07	41,098			21,285		32,971			(10,078)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXM13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/29/2024	11/28/2025	1	2,442,000	6032.38	42,002			28,118		24,106			(10,385)		9,942		0001
Purchased Call/S&P 500 INDEX/SPXM13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/11/2024	12/10/2025	1	3,410,277	.6036	145,069			101,388		70,360			(35,869)		14,224		0001
Purchased Call/S&P 500 INDEX/SPXI100DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/25/2024	10/24/2025	1	6,218,954	5808.12	160,449			91,812		119,709			(39,671)		23,417		0001
Purchased Call/S&P 500 INDEX/SPXM13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/31/2024	12/30/2025	1	3,467,374	.5907	123,147			93,128		84,606			(30,448)		15,021		0001
Purchased Call/S&P 500 INDEX/SPXM13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/24/2024	12/24/2025	1	1,416,000	6040.04	51,542			38,016		27,378			(12,709)		6,067		0001
Purchased Call/S&P 500 INDEX/SPXM13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/28/2024	10/24/2025	1	2,770,473	.5808	98,720			56,647		68,838			(24,612)		10,432		0001
Purchased Call/S&P 500 INDEX/SPXM139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	2,033,000	5751.07	22,363			11,582		18,170			(5,484)		7,315		0001
Purchased Call/S&P 500 INDEX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/16/2024	12/16/2025	1	2,612,000	6074.08	60,076			42,864		32,050			(14,813)		11,023		0001
Purchased Call/S&P 500 INDEX/SPXM13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/11/2024	12/11/2025	1	2,789,000	6084.19	70,841			49,569		36,445			(17,468)		11,656		0001
Purchased Call/S&P 500 INDEX/SPXM13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/22/2025	1	2,213,120	5930.85	36,074			26,335		24,785			(8,846)		9,446		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21C$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,629,053	6032.38	144,104			96,469		78,763			(35,630)		22,917		0001
Purchased Call/S&P 500 INDEX/SPXM130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/13/2024	12/12/2025	1	2,042,000	6051.09	56,359			39,921		30,474			(13,935)		8,551		0001
Purchased Call/S&P 500 INDEX/SPXM13M$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/09/2024	12/09/2025	1	1,530,000	6052.85	41,616			28,890		22,323			(10,261)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXM130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/23/2024	12/23/2025	1	2,017,662	5974.07	45,397			33,358		28,895			(11,194)		8,628		0001
Purchased Call/S&P 500 INDEX/SPXM130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/13/2024	12/15/2025	1	1,976,000	6051.09	57,304			40,728		30,848			(14,053)		8,323		0001
Purchased Call/S&P 500 INDEX/SPXM130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/17/2024	12/17/2025	1	239,177	6050.61	2,105			1,508		1,256			(519)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXM13G$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/12/2024	11/11/2025	1	1,932,435	.6001	77,241			47,796		39,333			(19,098)		7,586		0001
Purchased Call/S&P 500 INDEX/SPXM139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/03/2025	1	12,015,000	5751.07	161,001			82,737		129,028			(39,808)		42,885		0001
Purchased Call/S&P 500 INDEX/SPXM13B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/16/2024	10/16/2025	1	2,151,029	5842.47	28,609			15,605		20,894			(7,054)		7,941		0001
Purchased Call/S&P 500 INDEX/SPXM13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/06/2024	12/05/2025	1	2,822,000	6090.27	48,538			33,438		25,446			(12,001)		11,654		0001
Purchased Call/S&P 500 INDEX/SPXM13R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/30/2024	04/17/2025	1	11,900,000	.5400	68,160			10,386		53,089			(56,800)		12,841		0001
Purchased Call/S&P 500 INDEX/SPXM130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/25/2024	10/27/2025	1	2,626,694	5808.12	43,603			25,105		33,105			(10,693)		9,962		0001
Purchased Call/S&P 500 INDEX/SPXM13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/19/2025	1	2,028,478	5930.85	37,527			27,311		25,579			(9,279)		8,609		0001
Purchased Call/S&P 500 INDEX/SPXM13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/29/2024	10/29/2025	1	2,692,734	5832.92	65,433			38,034		47,183			(16,134)		10,261		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/23/2024	12/23/2025	1	1,991,236	5974.07	27,877			20,484		18,356			(6,874)		8,515		0001
Purchased Call/S&P 500 INDEX/SPXM13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/30/2024	12/30/2025	1	3,835,000	5906.94	98,176			74,039		68,833			(24,208)		16,614		0001
Purchased Call/S&P 500 INDEX/SPXM130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/24/2024	12/23/2025	1	4,378,993	.5974	164,544			121,243		95,528			(40,684)		18,726		0001
Purchased Call/S&P 500 INDEX/SPXD174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,914,000	5842.47	171,343			93,460		96,821			(42,249)		10,758		0001
Purchased Call/S&P 500 INDEX/SPXD175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,395,000	5813.67	163,055			95,227		116,485			(40,205)		16,787		0001
Purchased Call/S&P 500 INDEX/SPXD175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/28/2025	1	1,450,056	.5824	82,441			47,825		50,548			(20,384)		5,513		0001
Purchased Call/S&P 500 INDEX/SPXD175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2024	10/28/2025	1	7,407,000	5823.52	191,841			110,983		140,340			(47,303)		28,158		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/24/2024	12/24/2025	1	1,064,377	6040.04	19,372			14,288		11,395			(4,777)		4,560		0001
Purchased Call/S&P 500 INDEX/SPXD174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,073,000	5841.47	117,746			64,907		68,291			(29,033)		7,673		0001
Purchased Call/S&P 500 INDEX/SPXM138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/01/2024	10/01/2025	1	2,057,000	5708.75	33,735			17,007		28,416			(8,318)		7,302		0001
Purchased Call/S&P 500 INDEX/SPXD174$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	3,152,000	5841.47	150,666			83,054		93,835			(37,150)		11,666		0001
Purchased Call/S&P 500 INDEX/SPXM131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/22/2024	11/21/2025	1	328,307	5969.34	2,758			1,793		1,812			(682)		1,317		0001
Purchased Call/S&P 500 INDEX/SPXI100$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	3,007,202	5987.37	57,738			37,856		35,753			(14,237)		12,167		0001
Purchased Call/S&P 500 INDEX/SPXM13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/17/2024	10/17/2025	1	4,154,000	5841.47	122,543			67,551		84,144			(30,216)		15,375		0001
Purchased Call/S&P 500 INDEX/SPXM13B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/17/2024	10/17/2025	1	2,941,000	5841.47	48,527			26,750		35,165			(11,965)		10,885		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13I1SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	11/21/2024	11/21/2025	1	1,205,115	5948.71	22,415			14,529		14,575			(5,527)		4,835		0001
Purchased Call/S&P 500 INDEX/SPXM13D9O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/24/2024	10/24/2025	1	1,962,000	5809.86	32,569			18,585		24,642			(8,031)		7,388		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	12/05/2024	12/05/2025	1	771,190	6075.11	6,786			4,662		3,832			(1,673)		3,185		0001
Purchased Call/S&P 500 INDEX/SPXM139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/04/2024	10/06/2025	1	2,919,000	5751.07	46,412			24,037		37,162			(11,382)		10,502		0001
Purchased Call/S&P 500 INDEX/SPXM13B5J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/17/2024	10/16/2025	1	1,760,003	5828	70,155			38,585		46,035			(17,346)		6,498		0001
Purchased Call/S&P 500 INDEX/SPXM13D5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/25/2024	10/24/2025	1	2,161,000	5808.12	32,415			18,549		24,694			(8,015)		8,137		0001
Purchased Call/S&P 500 INDEX/SPXM13A5F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/10/2024	10/10/2025	1	2,977,000	5780.05	66,685			35,565		50,906			(16,443)		10,824		0001
Purchased Call/S&P 500 INDEX/SPXM13D5P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/28/2024	10/28/2025	1	2,346,563	5823.52	31,444			18,191		23,670			(7,753)		8,921		0001
Purchased Call/S&P 500 INDEX/SPXM13A5G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/10/2024	10/10/2025	1	5,526,000	5780.05	142,018			75,743		107,226			(35,018)		20,092		0001
Purchased Call/S&P 500 INDEX/SPXM139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/07/2024	10/07/2025	1	3,296,000	5695.94	72,842			37,926		61,240			(17,961)		11,890		0001
Purchased Call/S&P 500 INDEX/SPXM139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/04/2024	10/06/2025	1	3,866,000	5751.07	86,598			44,850		68,193			(21,237)		13,910		0001
Purchased Call/S&P 500 INDEX/SPXM13C5F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/21/2024	10/21/2025	1	3,579,527	5853.98	86,625			48,443		60,037			(21,359)		13,380		0001
Purchased Call/S&P 500 INDEX/SPXM139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/04/2024	10/03/2025	1	1,859,224	5703	70,739			36,352		55,682			(17,490)		6,636		0001
Purchased Call/S&P 500 INDEX/SPXM139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/03/2024	10/03/2025	1	2,432,000	5699.94	40,858			20,938		34,583			(10,074)		8,680		0001
Purchased Call/S&P 500 INDEX/SPXM13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	11/07/2024	11/07/2025	1	2,706,581	5973.1	35,727			21,833		22,542			(8,809)		10,530		0001
Purchased Call/S&P 500 INDEX/SPXM13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/30/2024	10/29/2025	1	2,209,625	5830	94,542			55,106		63,256			(23,376)		8,420		0001
Purchased Call/S&P 500 INDEX/SPXM13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	11/06/2024	11/04/2025	1	2,844,784	5713	156,270			93,935		108,510			(38,745)		10,993		0001
Purchased Call/S&P 500 INDEX/SPXM13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	12/06/2024	12/05/2025	1	1,707,106	6075	62,792			43,257		29,462			(15,526)		7,050		0001
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	12/03/2024	12/03/2025	1	9,589,734	6049.88	245,497			166,370		131,600			(60,534)		39,444		0001
Purchased Call/S&P 500 INDEX/SPXD177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,027,000	5995.54	186,766			114,453		77,107			(46,178)		11,777		0001
Purchased Call/S&P 500 INDEX/SPXM13A51	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/08/2024	10/08/2025	1	2,482,000	5751.13	33,259			17,408		26,730			(8,201)		8,977		0001
Purchased Call/S&P 500 INDEX/SPXD177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,997,000	5995.54	173,870			106,550		86,271			(42,990)		15,551		0001
Purchased Call/S&P 500 INDEX/SPXM13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	12/06/2024	12/08/2025	1	4,082,000	6090.27	104,499			72,257		52,224			(25,627)		16,959		0001
Purchased Call/S&P 500 INDEX/SPXM13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	12/09/2024	12/09/2025	1	6,235,000	6052.85	158,993			110,375		86,117			(39,204)		25,955		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	11/04/2024	11/04/2025	1	886,459	5712.69	16,222			9,698		13,800			(4,000)		3,425		0001
Purchased Call/S&P 500 INDEX/SPXM13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	11/06/2024	11/05/2025	1	2,399,845	5783	108,195			65,156		73,363			(26,751)		9,295		0001
Purchased Call/S&P 500 INDEX/SPXD177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,431,000	5995.54	180,814			110,805		82,131			(44,707)		13,349		0001
Purchased Call/S&P 500 INDEX/SPXD177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,043,000	5995.54	184,765			113,227		89,896			(45,684)		15,730		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	11/29/2024	11/28/2025	1	1,841,399	6032.38	37,380			25,024		21,109			(9,242)		7,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	6,809,000	5948.71	173,630			112,547		109,567			(42,813)		27,317		0001
Purchased Call/S&P 500 INDEX/SPXM13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,414,000	6075.11	38,383			26,368		20,898			(9,464)		9,969		0001
Purchased Call/S&P 500 INDEX/SPXM13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	3,691,682	5906.94	85,647			64,590		60,530			(21,118)		15,993		0001
Purchased Call/S&P 500 INDEX/SPXD178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	4,683,000	5870.62	229,467			144,692		144,447			(56,736)		18,506		0001
Purchased Call/S&P 500 INDEX/SPXD179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	3,760,000	5948.71	213,568			138,435		109,311			(52,661)		15,085		0001
Purchased Call/S&P 500 INDEX/SPXD176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	1,586,000	5728.8	59,158			35,201		47,743			(14,507)		6,114		0001
Purchased Call/S&P 500 INDEX/SPXD178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/18/2024	06/20/2025	1	11,760,000	5600	64,520			24,347		114,180			(27,135)		27,700		0001
Purchased Call/S&P 500 INDEX/SPXM13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	699,991	5971	38,486			28,998		21,121			(9,516)		3,027		0001
Purchased Call/S&P 500 INDEX/SPXM13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	3,586,000	5973.1	91,443			55,882		53,915			(22,548)		13,952		0001
Purchased Call/S&P 500 INDEX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	1,128,647	5783	57,686			35,127		37,104			(14,302)		4,371		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,958,605	6047.15	26,245			17,714		15,024			(6,471)		8,040		0001
Purchased Call/S&P 500 INDEX/SPXD175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	6,100,000	5813.67	300,730			175,633		201,892			(74,153)		23,299		0001
Purchased Call/S&P 500 INDEX/SPXD178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	3,960,000	5917.11	174,636			112,094		105,253			(43,061)		15,854		0001
Purchased Call/S&P 500 INDEX/SPXM13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,179,570	6038	84,987			63,504		46,499			(21,013)		9,373		0001
Purchased Call/S&P 500 INDEX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	2,379,116	5705.45	39,969			23,583		34,157			(9,855)		9,108		0001
Purchased Call/S&P 500 INDEX/SPXD177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	6,160,000	5973.1	284,592			173,917		144,785			(70,173)		23,966		0001
Purchased Call/S&P 500 INDEX/SPXD175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,337,000	5813.67	157,173			91,792		106,754			(38,755)		12,746		0001
Purchased Call/S&P 500 INDEX/SPXM13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	3,223,000	5916.98	77,030			49,231		51,445			(18,994)		12,875		0001
Purchased Call/S&P 500 INDEX/SPXM13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	2,062,003	5728	90,961			48,411		65,594			(22,615)		7,458		0001
Purchased Call/S&P 500 INDEX/SPXD179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/28/2025	1	2,527,567	6032	102,504			69,004		50,179			(25,626)		10,290		0001
Purchased Call/S&P 500 INDEX/SPXM13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,452,000	5930.85	36,780			26,768		25,363			(9,094)		10,407		0001
Purchased Call/S&P 500 INDEX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	2,428,195	6047.15	51,721			34,908		28,322			(12,753)		9,967		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	4,084,000	6051.09	98,424			69,717		54,349			(24,336)		17,101		0001
Purchased Call/S&P 500 INDEX/SPXD178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,005,000	5870.62	98,264			61,961		67,793			(24,296)		11,875		0001
Purchased Call/S&P 500 INDEX/SPXD17BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	4,318,000	6034.91	205,105			142,952		98,178			(50,574)		18,010		0001
Purchased Call/S&P 500 INDEX/SPXM139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	4,519,000	5699.94	60,103			30,801		51,222			(14,820)		16,130		0001
Purchased Call/S&P 500 INDEX/SPXM13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,082,000	6075.11	46,012			31,609		24,122			(11,345)		8,598		0001
Purchased Call/S&P 500 INDEX/SPXM13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/12/2025	1	1,813,827	5986	71,217			44,265		37,496			(17,609)		7,136		0001
Purchased Call/S&P 500 INDEX/SPXI100KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	2,697,000	6084.19	168,563			117,947		60,907			(41,563)		11,271		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	7,712,000	5853.98	198,198			110,838		136,423			(48,871)		28,827		0001
Purchased Call/S&P 500 INDEX/SPXM13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	2,094,000	5708.75	26,384			13,301		22,388			(6,506)		7,434		0001
Purchased Call/S&P 500 INDEX/SPXM13P$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,870,000	5930.85	79,212			57,827		52,447			(19,425)		12,250		0001
Purchased Call/S&P 500 INDEX/SPXD179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2025	1	2,947,000	6086.49	86,347			58,754		41,903			(21,291)		12,146		0001
Purchased Call/S&P 500 INDEX/SPXD179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2025	1	1,663,573	.6049	73,420			49,893		33,696			(18,153)		6,842		0001
Purchased Call/S&P 500 INDEX/SPXM130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,257,000	6074.08	54,619			38,971		28,922			(13,468)		9,524		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,861,000	6051.09	123,956			88,101		68,282			(30,398)		20,474		0001
Purchased Call/S&P 500 INDEX/SPXM13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	3,918,000	5864.67	61,904			34,219		43,730			(15,306)		14,501		0001
Purchased Call/S&P 500 INDEX/SPXI00B$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,959,000	5792.04	76,342			40,169		56,907			(18,824)		10,730		0001
Purchased Call/S&P 500 INDEX/SPXM13M$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	3,134,000	6090.27	47,950			33,032		25,431			(11,856)		12,943		0001
Purchased Call/S&P 500 INDEX/SPXM13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,038,183	5973.1	45,859			28,025		27,548			(11,308)		7,930		0001
Purchased Call/S&P 500 INDEX/SPXM13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	3,903,000	5780.05	51,910			27,685		40,771			(12,800)		14,191		0001
Purchased Call/S&P 500 INDEX/SPXD17A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	1	4,195,000	6090.27	241,632			166,458		89,588			(59,744)		17,324		0001
Purchased Call/S&P 500 INDEX/SPXD175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	4,346,000	5813.67	278,579			162,696		168,221			(68,691)		16,600		0001
Purchased Call/S&P 500 INDEX/SPXM130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	2,815,000	6037.59	67,842			50,552		39,030			(16,728)		12,106		0001
Purchased Call/S&P 500 INDEX/SPXI00A$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,760,228	.5762	111,995			56,307		83,541			(27,691)		9,772		0001
Purchased Call/S&P 500 INDEX/SPXM13S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	1	1,506,270	.5907	60,381			45,662		40,688			(14,929)		6,525		0001
Purchased Call/S&P 500 INDEX/SPXM13H$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,486,000	5985.38	73,834			45,968		42,098			(18,206)		9,803		0001
Purchased Call/S&P 500 INDEX/SPXM13G$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,076,000	5973.1	63,526			38,821		36,328			(15,664)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXD177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	2,439,000	5995.54	91,950			56,348		48,014			(22,735)		9,489		0001
Purchased Call/S&P 500 INDEX/SPXM139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	5,499,000	5751.07	141,324			73,193		110,174			(34,657)		19,785		0001
Purchased Call/S&P 500 INDEX/SPXM13M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	1,797,872	6090.27	24,091			16,658		12,943			(5,908)		7,469		0001
Purchased Call/S&P 500 INDEX/SPXM13P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,679,000	5930.85	61,081			44,591		41,169			(14,979)		11,435		0001
Purchased Call/S&P 500 INDEX/SPXI00J$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	3,319,000	6032.38	151,346			101,731		70,429			(37,115)		13,596		0001
Purchased Call/S&P 500 INDEX/SPXI00A$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	2,586,422	.5710	96,937			49,546		72,095			(23,968)		9,207		0001
Purchased Call/S&P 500 INDEX/SPXI001$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	3,246,000	5998.74	191,839			127,714		85,148			(47,433)		13,161		0001
Purchased Call/S&P 500 INDEX/SPXI00F$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,546,000	5870.62	104,252			65,737		72,609			(25,777)		14,013		0001
Purchased Call/S&P 500 INDEX/SPXI00L$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,746,000	6050.61	121,922			87,327		57,557			(30,063)		11,610		0001
Purchased Call/S&P 500 INDEX/SPXI001$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	3,195,000	5998.74	145,053			96,836		73,067			(35,669)		13,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,313,104	.5783	139,588			84,061		87,558			(34,514)		8,959		0001
Purchased Call/S&P 500 INDEX/SPXM13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	1	3,474,782	.6001	122,395			75,736		64,864			(30,262)		13,641		0001
Purchased Call/S&P 500 INDEX/SPXI009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/26/2025	1	1,658,331	.5738	76,232			37,903		56,227			(19,058)		5,807		0001
Purchased Call/S&P 500 INDEX/SPXI00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/10/2025	1	4,941,000	5815.03	164,041			87,732		115,643			(40,560)		17,965		0001
Purchased Call/S&P 500 INDEX/SPXI00GSM	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	11/18/2024	11/03/2025	1	2,940,000	.6275	129,545			80,407		30,824			(33,312)		11,334		0001
Purchased Call/S&P 500 INDEX/SPXD17BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	2,174,000	6084.19	71,959			50,352		34,849			(17,743)		9,086		0001
Purchased Call/S&P 500 INDEX/SPXD17C9K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	3,171,000	5872.16	196,285			141,130		120,498			(48,399)		13,433		0001
Purchased Call/S&P 500 INDEX/SPXD17DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/30/2025	1	3,307,886	.5907	146,126			110,506		96,848			(36,130)		14,330		0001
Purchased Call/S&P 500 INDEX/SPXM13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	2,382,000	5808.12	68,602			39,498		50,087			(16,823)		9,034		0001
Purchased Call/S&P 500 INDEX/SPXD17C9U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	1	3,142,000	5867.08	183,807			133,400		116,125			(45,322)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXD17ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	1	2,846,000	6090.27	171,045			117,831		61,730			(42,291)		11,753		0001
Purchased Call/S&P 500 INDEX/SPXI001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	8,597,000	5987.37	219,224			143,733		130,901			(54,055)		34,783		0001
Purchased Call/S&P 500 INDEX/SPXD17C9Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/12/2025	1	3,684,000	6051.09	225,461			159,701		91,927			(55,746)		15,426		0001
Purchased Call/S&P 500 INDEX/SPXM13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	3,845,000	6052.85	85,359			59,257		47,250			(21,047)		16,006		0001
Purchased Call/S&P 500 INDEX/SPXM13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,382,000	6075.11	57,644			39,601		29,808			(14,214)		9,837		0001
Purchased Call/S&P 500 INDEX/SPXM13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	1,555,562	.5783	60,347			36,342		41,977			(14,921)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXD17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,435,000	6051.25	216,062			152,620		86,875			(53,275)		14,384		0001
Purchased Call/S&P 500 INDEX/SPXI00BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	2,761,000	5792.04	80,069			42,130		58,964			(19,743)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXI00DSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/31/2025	1	7,098,000	5705.45	183,128			108,051		154,696			(45,155)		27,175		0001
Purchased Call/S&P 500 INDEX/SPXM13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/21/2025	1	2,505,503	.5854	91,652			51,396		59,905			(22,661)		9,366		0001
Purchased Call/S&P 500 INDEX/SPXM131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/20/2025	1	2,319,495	.5917	108,478			70,209		62,467			(26,822)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXD17C9N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	1	1,228,661	.6053	50,679			36,399		26,322			(12,531)		5,195		0001
Purchased Call/S&P 500 INDEX/SPXD17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	9,531,000	6084.19	461,300			322,783		194,995			(113,745)		39,832		0001
Purchased Call/S&P 500 INDEX/SPXI001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	2,233,000	5998.74	121,252			80,722		56,245			(29,980)		9,054		0001
Purchased Call/S&P 500 INDEX/SPXI001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	2,618,000	5998.74	150,273			100,043		67,757			(37,155)		10,614		0001
Purchased Call/S&P 500 INDEX/SPXD17BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	2,263,000	6084.19	123,786			86,616		49,123			(30,523)		9,458		0001
Purchased Call/S&P 500 INDEX/SPXI00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,940,000	6086.49	111,426			75,819		49,170			(27,475)		12,117		0001
Purchased Call/S&P 500 INDEX/SPXI00CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	1	2,066,000	5815.03	91,524			49,301		60,604			(22,445)		7,570		0001
Purchased Call/S&P 500 INDEX/SPXI00CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	1	3,540,000	5815.03	186,558			100,494		115,661			(45,750)		12,970		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI100MSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	1	2,764,000	5881.63	62,466			47,281		46,132			(15,403)		11,996		0001
Purchased Call/S&P 500 INDEX/SPXM13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	3,006,475	6037	112,633			78,718		56,768			(27,849)		12,540		0001
Purchased Call/S&P 500 INDEX/SPXM13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	5,973,000	5864.67	152,909			85,090		103,708			(37,498)		22,272		0001
Purchased Call/S&P 500 INDEX/SPXM13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	3,534,000	6084.19	76,334			53,413		40,216			(18,822)		14,769		0001
Purchased Call/S&P 500 INDEX/SPXD17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC	G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,480,000	6051.25	212,628			150,194		87,063			(52,429)		14,572		0001
Purchased Call/S&P 500 INDEX/SPXA217SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	1,854,000	5709.54	39,490			20,017		33,190			(9,737)		6,600		0001
Purchased Call/S&P 500 INDEX/SPXA21BS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,476,284	5700	71,917			37,060		55,154			(17,929)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,507,840	5867	73,674			53,618		46,984			(18,216)		6,400		0001
Purchased Call/S&P 500 INDEX/SPXA21FS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,477,000	5930.85	96,661			70,347		64,567			(23,900)		14,757		0001
Purchased Call/S&P 500 INDEX/SPXA21GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,674,000	6037.59	95,157			70,906		54,132			(23,463)		15,800		0001
Purchased Call/S&P 500 INDEX/SPXA21GS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,453,000	6037.59	87,817			65,437		47,007			(21,654)		10,549		0001
Purchased Call/S&P 500 INDEX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,136,388	5970.84	149,228			111,506		100,001			(36,897)		47,891		0001
Purchased Call/S&P 500 INDEX/SPXA219SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,174,000	5841.47	96,308			53,090		60,974			(23,747)		8,046		0001
Purchased Call/S&P 500 INDEX/SPXA21BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,662,059	5751	58,861			30,332		45,764			(14,674)		5,932		0001
Purchased Call/S&P 500 INDEX/SPXA21HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,659,000	5970.84	296,778			221,759		148,865			(73,379)		20,035		0001
Purchased Call/S&P 500 INDEX/SPXA21DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	9,165,398	6090.27	122,816			84,607		65,473			(30,367)		37,851		0001
Purchased Call/S&P 500 INDEX/SPXA21GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,454,000	5970.84	256,883			191,949		145,680			(63,515)		23,454		0001
Purchased Call/S&P 500 INDEX/SPXA21CS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,002,055	5969.34	128,053			83,234		77,772			(31,661)		20,068		0001
Purchased Call/S&P 500 INDEX/SPXA21CSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,517,000	6032.38	92,626			62,008		46,489			(22,902)		10,247		0001
Purchased Call/S&P 500 INDEX/SPXA21HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,516,000	5970.84	148,947			111,608		77,986			(36,527)		10,880		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,564,000	5970.84	80,903			60,452		52,558			(20,003)		15,327		0001
Purchased Call/S&P 500 INDEX/SPXA21CSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	4,430,000	5998.74	150,620			100,273		82,946			(37,241)		17,961		0001
Purchased Call/S&P 500 INDEX/SPXA21HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,772,000	5970.84	169,646			126,764		86,852			(41,946)		11,921		0001
Purchased Call/S&P 500 INDEX/SPXA21CSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,240,000	5998.74	82,880			55,330		44,790			(20,380)		9,120		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,058,000	5970.84	291,996			218,186		164,510			(72,197)		26,052		0001
Purchased Call/S&P 500 INDEX/SPXA21CS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,206,000	5969.34	125,465			81,552		76,914			(31,021)		20,886		0001
Purchased Call/S&P 500 INDEX/SPXA21CSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,069,000	6032.38	106,187			71,087		54,317			(26,255)		12,495		0001
Purchased Call/S&P 500 INDEX/SPXA21BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,713,000	5917.11	81,390			52,242		53,063			(20,069)		10,861		0001
Purchased Call/S&P 500 INDEX/SPXA21BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	3,697,000	5948.71	86,510			56,076		55,370			(21,331)		14,832		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	9,603,000	6037.59	473,428			352,776		229,681			(116,736)		41,296		0001
Purchased Call/S&P 500 INDEX/SPXA21HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,247,000	5970.84	183,780			137,325		97,552			(45,440)		13,963		0001
Purchased Call/S&P 500 INDEX/SPXA21GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,153,000	5970.84	97,112			72,565		60,447			(24,011)		13,559		0001
Purchased Call/S&P 500 INDEX/SPXA21DSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	3,666,000	6086.49	131,976			89,802		60,069			(32,542)		15,109		0001
Purchased Call/S&P 500 INDEX/SPXA21ESY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,738,000	5867.08	308,444			223,857		185,728			(76,055)		20,109		0001
Purchased Call/S&P 500 INDEX/SPXA21ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,255,000	5867.08	68,327			49,589		49,540			(16,848)		9,571		0001
Purchased Call/S&P 500 INDEX/SPXA21GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,703,000	5970.84	100,281			74,932		60,442			(24,795)		11,624		0001
Purchased Call/S&P 500 INDEX/SPXI00ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,747,119	5710	72,002			36,801		52,463			(17,803)		6,219		0001
Purchased Call/S&P 500 INDEX/SPXI00GSQ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	04/04/2025	1	2,942,500	6000	94,945			2,110		123			(62,373)		1,540		0001
Purchased Call/S&P 500 INDEX/SPXI00GSF	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	05/02/2025	1	4,406,250	5300	18,990			3,612		18,050			(10,358)		6,523		0001
Purchased Call/S&P 500 INDEX/SPXI00FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	4,091,000	5985.38	197,595			123,021		96,010			(48,722)		16,131		0001
Purchased Call/S&P 500 INDEX/SPXI009SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	10/01/2025	1	3,578,000	5708.75	80,863			40,766		67,266			(19,939)		12,702		0001
Purchased Call/S&P 500 INDEX/SPXI00GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	04/22/2025	1	2,942,500	6000	105,510			14,482		1,005			(61,264)		3,612		0001
Purchased Call/S&P 500 INDEX/SPXI00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/07/2025	1	2,697,000	5695.94	46,928			24,433		40,013			(11,571)		9,729		0001
Purchased Call/S&P 500 INDEX/SPXB05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	2,164,000	5709.54	34,191			17,331		29,016			(8,431)		7,703		0001
Purchased Call/S&P 500 INDEX/SPXI00CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/17/2024	10/17/2025	1	3,816,000	5841.47	148,824			82,039		98,033			(36,696)		14,124		0001
Purchased Call/S&P 500 INDEX/SPXI00CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/16/2024	10/16/2025	1	2,590,000	5842.47	94,017			51,282		62,609			(23,182)		9,562		0001
Purchased Call/S&P 500 INDEX/SPXI00AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,702,603	5762	113,808			57,218		84,162			(28,139)		9,568		0001
Purchased Call/S&P 500 INDEX/SPXC050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	8,191,000	5728.8	407,912			241,348		314,057			(100,857)		31,359		0001
Purchased Call/S&P 500 INDEX/SPXB05VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	1	1,501,401	5709	64,285			32,498		50,264			(15,895)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXB05VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,321,000	5751.07	80,700			41,471		63,568			(19,953)		11,854		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,954,170	5824	171,040			99,222		114,715			(42,290)		15,032		0001
Purchased Call/S&P 500 INDEX/SPXI00AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	3,192,414	5762	122,899			61,789		83,417			(30,387)		11,302		0001
Purchased Call/S&P 500 INDEX/SPXC051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,023,000	6001.35	79,807			49,247		45,266			(19,678)		11,867		0001
Purchased Call/S&P 500 INDEX/SPXB05VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	10,826,000	5751.07	523,978			269,267		371,265			(129,555)		38,641		0001
Purchased Call/S&P 500 INDEX/SPXB05WSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,310,000	5815.03	87,615			46,858		65,956			(21,663)		19,306		0001
Purchased Call/S&P 500 INDEX/SPXB05VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	3,158,000	5699.94	192,322			98,558		138,862			(47,422)		11,272		0001
Purchased Call/S&P 500 INDEX/SPXC053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,400,000	5969.34	208,420			135,473		97,126			(51,532)		13,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05W6S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,855,000	5815.03	160,427			85,799		116,005			(39,666)		21,288		0001
Purchased Call/S&P 500 INDEX/SPXB05YSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,821,000	5809.86	232,854			132,875		155,884			(57,416)		18,153		0001
Purchased Call/S&P 500 INDEX/SPXC050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,427,000	5929.04	196,367			118,469		99,737			(48,419)		13,303		0001
Purchased Call/S&P 500 INDEX/SPXC053$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,094,018	.5968	153,465			100,030		86,872			(38,260)		16,425		0001
Purchased Call/S&P 500 INDEX/SPXC051$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,111,356	.5995	110,656			67,811		58,766			(27,587)		12,105		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	2,765,000	5813.67	37,051			21,639		28,563			(9,136)		10,561		0001
Purchased Call/S&P 500 INDEX/SPXB05YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,231,000	5864.67	103,965			57,469		62,368			(25,706)		8,257		0001
Purchased Call/S&P 500 INDEX/SPXB05X$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/15/2025	1	3,390,297	.5815	183,033			99,606		112,210			(45,255)		12,485		0001
Purchased Call/S&P 500 INDEX/SPXI100HS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	2,873,000	5893.62	68,665			43,696		47,861			(16,931)		11,453		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,190,551	.5841	89,820			49,651		57,844			(22,208)		8,108		0001
Purchased Call/S&P 500 INDEX/SPXC050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,432,000	5929.04	102,617			61,909		64,057			(25,303)		13,322		0001
Purchased Call/S&P 500 INDEX/SPXC052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,335,000	5949.17	161,414			101,499		86,839			(39,801)		13,179		0001
Purchased Call/S&P 500 INDEX/SPXC054$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	2,434,000	6032.38	115,615			77,398		53,582			(28,586)		9,910		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,503,000	5864.67	112,635			62,678		68,684			(27,622)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXC053$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,958,597	.5894	124,350			79,351		78,400			(30,746)		11,794		0001
Purchased Call/S&P 500 INDEX/SPXC052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,019,000	5870.62	171,177			108,459		102,034			(41,978)		12,009		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,846,000	5864.67	173,891			96,123		92,061			(42,995)		10,534		0001
Purchased Call/S&P 500 INDEX/SPXC050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	4,331,000	5929.04	110,874			66,891		70,863			(27,339)		16,812		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,764,071	.5831	153,173			89,280		95,263			(37,872)		10,533		0001
Purchased Call/S&P 500 INDEX/SPXB05X$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,664,338	.5792	128,027			68,305		84,740			(31,742)		9,662		0001
Purchased Call/S&P 500 INDEX/SPXC054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	3,468,000	6032.38	152,939			102,384		73,084			(37,815)		14,119		0001
Purchased Call/S&P 500 INDEX/SPXC050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	2,993,450	.5713	175,713			105,331		129,285			(43,446)		11,567		0001
Purchased Call/S&P 500 INDEX/SPXC052$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,088,000	5870.62	100,015			63,065		63,334			(24,729)		8,251		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,976,000	5705.45	183,619			108,340		138,156			(45,276)		11,394		0001
Purchased Call/S&P 500 INDEX/SPXC053$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	2,642,000	5969.34	159,313			104,014		75,277			(39,068)		10,667		0001
Purchased Call/S&P 500 INDEX/SPXC054$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	1,952,000	6075.11	120,243			82,605		44,377			(29,649)		8,061		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	3,147,000	6032.38	180,638			121,420		75,472			(44,298)		12,891		0001
Purchased Call/S&P 500 INDEX/SPXI00ISW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	5,532,000	5998.74	347,410			231,927		149,738			(85,429)		22,522		0001
Purchased Call/S&P 500 INDEX/SPXI00ISU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	2,499,000	5998.74	139,444			93,092		64,117			(34,290)		10,174		0001
Purchased Call/S&P 500 INDEX/SPXI00LSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	2,778,000	6050.61	173,069			123,962		69,771			(42,675)		11,746		0001
Purchased Call/S&P 500 INDEX/SPXI00KSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2025	1	3,236,000	6084.19	186,717			130,651		70,683			(46,040)		13,524		0001
Purchased Call/S&P 500 INDEX/SPXM13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,510,000	6084.19	78,061			54,621		38,477			(19,248)		10,490		0001
Purchased Call/S&P 500 INDEX/SPXM13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,040,000	5973.1	32,844			20,071		20,364			(8,099)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXM13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/24/2025	1	1,605,752	5969	62,723			41,292		34,273			(15,551)		6,483		0001
Purchased Call/S&P 500 INDEX/SPX815Z3G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	1,314,482	6049		69,296		56,471		34,035			(12,945)		5,919		0001
Purchased Call/S&P 500 INDEX/SPX9150SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	2,398,721	6042		130,909		110,182		66,118			(21,578)		10,946		0001
Purchased Call/S&P 500 INDEX/SPX815Z3H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,652,000	6118.71		80,886		66,546		41,094			(14,848)		11,981		0001
Purchased Call/S&P 500 INDEX/SPX815Y3X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/02/2026	1	11,345,000	5942.47		555,905		426,194		332,804			(132,867)		49,416		0001
Purchased Call/S&P 500 INDEX/SPX815Z3Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,424,000	6101.24		254,380		209,864		111,408			(46,124)		19,987		0001
Purchased Call/S&P 500 INDEX/SPX815Z31	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	3,725,000	5918.25		186,250		144,690		116,331			(41,842)		16,400		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	8,405,997	6067.7		213,512		177,633		125,827			(36,268)		38,294		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	1,111,951	5861.57		10,008		9,204		7,966			(877)		5,310		0001
Purchased Call/S&P 500 INDEX/SPXA21LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	4,588,000	6040.53		283,997		239,820		140,040			(46,033)		20,970		0001
Purchased Call/S&P 500 INDEX/SPX9155S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	3,132,603	5955		170,563		155,486		108,792			(15,463)		14,916		0001
Purchased Call/S&P 500 INDEX/SPX815Z3K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,708,000	6118.71		125,922		103,598		57,624			(23,114)		12,234		0001
Purchased Call/S&P 500 INDEX/SPX9157S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,717,969	5639		117,054		112,815		108,462			(4,539)		13,251		0001
Purchased Call/S&P 500 INDEX/SPX9156SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,538,000	5770.2		143,905		135,510		118,148			(9,488)		12,248		0001
Purchased Call/S&P 500 INDEX/SPX9156S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/04/2026	1	1,687,220	5778		66,611		62,529		57,288			(4,588)		8,118		0001
Purchased Call/S&P 500 INDEX/SPXI00WS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/09/2026	1	3,149,941	5770.2		40,004		37,690		35,578			(2,616)		15,268		0001
Purchased Call/S&P 500 INDEX/SPX9150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	3,075,769	6103		99,963		82,699		55,192			(17,445)		13,896		0001
Purchased Call/S&P 500 INDEX/SPX9157SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,431,000	5580.94		114,500		114,500		116,734			(936)		12,138		0001
Purchased Call/S&P 500 INDEX/SPX9155SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,447,000	5861.57		130,915		120,398		95,497			(11,477)		11,686		0001
Purchased Call/S&P 500 INDEX/SPX9154S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,447,725	6143		187,415		168,673		92,448			(20,080)		20,985		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9157$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/25/2026	1	5,818,000	5776.65		236,793		233,531		202,269			(3,892)		28,850		0001
Purchased Call/S&P 500 INDEX/SPXN1319L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	432,042	6013.13		3,500		3,162		2,391			(362)		2,051		0001
Purchased Call/S&P 500 INDEX/SPX9150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	11,320,000	6040.53		521,852		440,675		286,873			(84,586)		51,739		0001
Purchased Call/S&P 500 INDEX/SPX9156$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,506,000	5770.2		131,816		124,126		109,283			(8,691)		12,093		0001
Purchased Call/S&P 500 INDEX/SPX9155$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	3,446,000	5861.57		192,287		176,840		139,347			(16,858)		16,457		0001
Purchased Call/S&P 500 INDEX/SPX815Z$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,840,975	.5997		79,350		64,278		44,877			(15,209)		8,219		0001
Purchased Call/S&P 500 INDEX/SPXA21LSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,234,000	6040.53		274,296		231,980		154,056			(44,097)		28,633		0001
Purchased Call/S&P 500 INDEX/SPX9150$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/30/2026	1	4,478,000	6071.17		217,183		182,891		110,759			(35,701)		20,467		0001
Purchased Call/S&P 500 INDEX/SPX9155$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	3,813,000	5738.52		166,247		156,115		143,806			(11,387)		18,401		0001
Purchased Call/S&P 500 INDEX/SPX9150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,181,000	6101.24		287,417		237,534		137,382			(51,688)		28,065		0001
Purchased Call/S&P 500 INDEX/SPX815Z$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,618,000	6086.37		96,081		78,347		49,838			(17,900)		11,808		0001
Purchased Call/S&P 500 INDEX/SPX815Z$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	801,234	.5985		42,491		34,420		23,103			(8,144)		3,577		0001
Purchased Call/S&P 500 INDEX/SPXA21LS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,694,015	.6068		87,555		73,043		44,064			(14,673)		7,717		0001
Purchased Call/S&P 500 INDEX/SPX9155$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,264,000	5861.57		116,370		107,021		85,275			(10,202)		10,812		0001
Purchased Call/S&P 500 INDEX/SPX9155$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,262,995	.5955		138,050		125,847		85,519			(12,516)		10,775		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,198,612	.5693		153,247		153,247		156,380			(1,263)		15,905		0001
Purchased Call/S&P 500 INDEX/SPX9157ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,101,000	5580.94		274,434		274,434		280,795			(2,262)		25,365		0001
Purchased Call/S&P 500 INDEX/SPX9150$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	2,416,735	.6103		93,036		76,969		49,487			(16,236)		10,918		0001
Purchased Call/S&P 500 INDEX/SPX9157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	1,462,342	.5668		77,909		76,821		67,773			(1,298)		7,201		0001
Purchased Call/S&P 500 INDEX/SPX9157$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,698,000	5693.31		153,786		153,360		141,108			(1,685)		13,416		0001
Purchased Call/S&P 500 INDEX/SPX815Z$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2025	01/06/2026	1	1,751,000	5975.38		90,001		69,423		50,230			(20,713)		7,682		0001
Purchased Call/S&P 500 INDEX/SPX815Y$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	6,915,000	5868.55		342,984		262,226		230,898			(82,692)		30,120		0001
Purchased Call/S&P 500 INDEX/SPX9153$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,270,000	6114.63		178,542		158,151		83,510			(22,073)		15,285		0001
Purchased Call/S&P 500 INDEX/SPX9154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,142,373	.6144		222,006		199,805		101,079			(23,786)		19,544		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	53,043	.5639		2,424		2,336		2,242			(94)		259		0001
Purchased Call/S&P 500 INDEX/SPXA21KSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,170,000	6101.24		159,294		131,418		80,164			(28,883)		18,839		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9157S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	3,178,860	5675		168,379		164,637		158,231			(5,088)		15,631		0001
Purchased Call/S&P 500 INDEX/SPX9157SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,559,000	5580.94		313,528		313,528		321,382			(2,584)		27,642		0001
Purchased Call/S&P 500 INDEX/SPX9157SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,938,000	5580.94		155,714		155,714		159,310			(1,273)		14,670		0001
Purchased Call/S&P 500 INDEX/SPXA21NSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	6,472,980	5955.25		164,414		149,467		117,530			(15,315)		30,821		0001
Purchased Call/S&P 500 INDEX/SPX9151SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	5,682,000	6040.53		275,577		232,709		148,982			(44,668)		25,970		0001
Purchased Call/S&P 500 INDEX/SPX9156SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,830,913	5843		143,018		134,278		118,105			(9,823)		13,641		0001
Purchased Call/S&P 500 INDEX/SPX815Y9W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	12/31/2025	1	2,223,778	5883		91,860		70,110		63,088			(22,269)		9,651		0001
Purchased Call/S&P 500 INDEX/SPX815ZSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,527,000	6101.24		118,155		97,477		60,999			(21,424)		15,934		0001
Purchased Call/S&P 500 INDEX/SPX9155S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	4,432,000	5861.57		209,634		192,793		155,248			(18,379)		21,166		0001
Purchased Call/S&P 500 INDEX/SPX9151SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,417,000	6025.99		58,491		50,530		36,486			(8,356)		11,173		0001
Purchased Call/S&P 500 INDEX/SPX9153SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,204,000	6114.63		153,866		136,294		80,583			(19,022)		19,651		0001
Purchased Call/S&P 500 INDEX/SPXD17FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	1	2,778,000	6115.07		153,068		135,210		70,956			(19,291)		12,985		0001
Purchased Call/S&P 500 INDEX/SPXA21LSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,285,000	6071.17		57,159		48,134		34,727			(9,396)		15,014		0001
Purchased Call/S&P 500 INDEX/SPX9157SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/24/2026	1	2,318,563	5768		90,321		89,321		82,248			(1,244)		11,481		0001
Purchased Call/S&P 500 INDEX/SPX9153S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,375,828	6066		349,542		304,159		177,562			(46,093)		29,662		0001
Purchased Call/S&P 500 INDEX/SPXA21NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,327,000	5956.06		265,101		241,731		178,881			(23,968)		30,171		0001
Purchased Call/S&P 500 INDEX/SPXA21LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	3,235,000	6040.53		122,607		103,692		71,260			(19,711)		14,858		0001
Purchased Call/S&P 500 INDEX/SPX9152SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,935,000	6025.99		174,926		151,313		92,661			(24,785)		13,633		0001
Purchased Call/S&P 500 INDEX/SPX9152SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,059	6080		16,658		14,391		8,769			(2,380)		1,595		0001
Purchased Call/S&P 500 INDEX/SPX815ZSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,715,000	6086.37		113,487		92,540		56,964			(21,143)		12,245		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	941,552	6084		67,265		55,616		27,867			(11,771)		4,247		0001
Purchased Call/S&P 500 INDEX/SPXD17HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2026	1	4,699,770	5598		242,647		232,537		254,360			(11,999)		22,879		0001
Purchased Call/S&P 500 INDEX/SPXD17HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	2,420,029	5675.29		37,752		36,608		35,831			(1,241)		11,900		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,877,133	5738.52		30,785		28,909		27,667			(2,109)		9,059		0001
Purchased Call/S&P 500 INDEX/SPX9158S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,339,950	5693		118,039		118,039		120,348			(973)		11,635		0001
Purchased Call/S&P 500 INDEX/SPXD17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	3,521,035	5675.29		44,365		43,021		42,041			(1,459)		17,313		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2026	1	1,875,238	5599.3		31,316		29,764		31,129			(1,630)		9,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9153S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	1,928,877	.6063		97,213		84,687		50,982			(12,727)		8,917		0001
Purchased Call/S&P 500 INDEX/SPXD17GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/03/2026	1	1,942,107	.5850		79,780		74,255		62,896			(5,714)		9,331		0001
Purchased Call/S&P 500 INDEX/SPX9152SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,179,000	6025.99		183,428		158,668		98,474			(25,990)		14,766		0001
Purchased Call/S&P 500 INDEX/SPXN135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,545,268	5638.94		12,671		12,183		12,395			(587)		7,566		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	8,987,282	6013.13		118,632		107,098		80,599			(12,385)		42,468		0001
Purchased Call/S&P 500 INDEX/SPX9157SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	1,453,831	.5768		73,551		72,536		62,827			(1,212)		7,199		0001
Purchased Call/S&P 500 INDEX/SPXI100QM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/14/2025	01/14/2026	1	2,006,000	5842.91		65,396		51,884		50,488			(13,617)		8,925		0001
Purchased Call/S&P 500 INDEX/SPXD17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,254,000	6115.07		77,988		68,890		41,864			(9,829)		10,536		0001
Purchased Call/S&P 500 INDEX/SPXD17GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/26/2026	1	1,625,960	.5956		60,459		55,743		44,057			(5,163)		7,754		0001
Purchased Call/S&P 500 INDEX/SPX9153SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,838,000	6114.63		392,501		347,675		179,781			(48,524)		31,963		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	1,304,186	.5938		76,891		62,113		44,365			(15,420)		5,823		0001
Purchased Call/S&P 500 INDEX/SPXD17GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	04/29/2025	1	4,312,500	.5500		43,680		24,960		45,577			(19,780)		6,078		0001
Purchased Call/S&P 500 INDEX/SPXI100QL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/04/2025	02/03/2026	1	3,464,861	.5995		128,039		108,939		78,596			(19,346)		15,940		0001
Purchased Call/S&P 500 INDEX/SPXI100QC	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/13/2025	06/17/2025	1	5,830,000	.5600		37,980		19,114		57,560			(18,867)		13,475		0001
Purchased Call/S&P 500 INDEX/SPX9153SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,076,000	6114.63		307,446		272,333		147,854			(38,008)		28,401		0001
Purchased Call/S&P 500 INDEX/SPXM13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	3,003,344	5975.38		65,473		50,503		42,677			(15,068)		13,176		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	127,180	6049.24		1,132		920		705			(214)		573		0001
Purchased Call/S&P 500 INDEX/SPXM13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,350,645	6061.48		31,264		26,699		19,581			(4,625)		10,849		0001
Purchased Call/S&P 500 INDEX/SPXM13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,809,860	5942.47		31,311		24,065		21,787			(7,422)		7,926		0001
Purchased Call/S&P 500 INDEX/SPXI100QM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/04/2025	02/03/2026	1	2,283,931	.5995		95,166		80,970		56,920			(14,380)		10,507		0001
Purchased Call/S&P 500 INDEX/SPX9157SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,014,000	5580.94		99,693		99,693		101,836			(822)		10,015		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,745,912	.6067		199,883		168,790		99,127			(32,399)		17,121		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,460,995	6115.07		54,880		48,478		31,543			(6,916)		11,503		0001
Purchased Call/S&P 500 INDEX/SPXI00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/12/2025	02/11/2026	1	1,790,208	.6069		62,393		54,464		35,735			(8,056)		8,342		0001
Purchased Call/S&P 500 INDEX/SPXI100QC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/31/2025	02/02/2026	1	5,569,000	6040.53		142,010		120,102		87,557			(22,830)		25,579		0001
Purchased Call/S&P 500 INDEX/SPXD17FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	2,246,777	.6115		125,002		111,035		57,952			(14,236)		10,502		0001
Purchased Call/S&P 500 INDEX/SPXD17FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,855,000	6115.07		133,900		118,278		66,082			(16,875)		13,345		0001
Purchased Call/S&P 500 INDEX/SPX9157SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,674,000	5693.31		144,663		144,263		132,641			(1,585)		13,297		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,713,000	6040.53		229,463		194,064		114,432			(36,889)		17,054		0001
Purchased Call/S&P 500 INDEX/SPXD17GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,935,000	5954.5		200,292		184,713		131,598			(17,058)		18,793		0001
Purchased Call/S&P 500 INDEX/SPXD17GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/05/2026	1	3,166,000	5842.63		138,354		128,826		109,407			(9,855)		15,256		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,955,599	5917		301,692		237,163		199,863			(66,306)		26,267		0001
Purchased Call/S&P 500 INDEX/SPXA21JSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	3,093,253	5842.91		52,276		41,475		41,656			(10,885)		13,762		0001
Purchased Call/S&P 500 INDEX/SPXA21KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,388,692	6101.24		99,623		82,189		55,095			(18,064)		19,827		0001
Purchased Call/S&P 500 INDEX/SPXD17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/25/2026	1	2,478,236	5956		91,833		83,715		63,418			(8,326)		11,800		0001
Purchased Call/S&P 500 INDEX/SPXA21ISB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,974,000	5942.47		155,838		119,475		91,915			(37,247)		12,954		0001
Purchased Call/S&P 500 INDEX/SPXA21MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	9,592,000	6144.15		446,987		398,964		208,666			(48,985)		45,256		0001
Purchased Call/S&P 500 INDEX/SPXD17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	2,419,000	6061.48		82,246		70,238		47,857			(12,168)		11,165		0001
Purchased Call/S&P 500 INDEX/SPXD17GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,714,896	.6115		152,336		135,504		70,546			(17,159)		12,770		0001
Purchased Call/S&P 500 INDEX/SPXD17FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	4,548,000	6115.07		116,429		102,845		65,737			(14,673)		21,259		0001
Purchased Call/S&P 500 INDEX/SPXA21KSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	5,875,000	5996.66		226,188		182,714		136,905			(45,362)		26,229		0001
Purchased Call/S&P 500 INDEX/SPXD17FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,183,000	6115.07		63,307		55,921		35,168			(7,978)		10,204		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	3,157,135	5996.66		40,096		32,474		26,663			(7,954)		14,191		0001
Purchased Call/S&P 500 INDEX/SPXN137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,854,238	5776.65		36,249		35,750		31,966			(596)		14,153		0001
Purchased Call/S&P 500 INDEX/SPXD17ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	2,754,275	.6026		155,832		134,997		82,520			(21,152)		12,732		0001
Purchased Call/S&P 500 INDEX/SPXD17GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	4,766,974	.5778		212,289		197,628		171,846			(15,164)		22,936		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	4,357,107	.5827		239,441		188,752		172,169			(51,072)		19,217		0001
Purchased Call/S&P 500 INDEX/SPXD17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	4,897,850	.5572		209,325		198,917		206,101			(10,926)		23,809		0001
Purchased Call/S&P 500 INDEX/SPXI100XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	03/13/2025	03/13/2026	1	4,038,000	5521.52		161,116		154,422		169,852			(7,945)		19,686		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	930,730	5954.5		7,446		6,867		5,486			(634)		4,445		0001
Purchased Call/S&P 500 INDEX/SPXD17FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,060,000	6051.97		177,786		155,257		92,293			(22,893)		14,281		0001
Purchased Call/S&P 500 INDEX/SPXD17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	1,933,820	5572.07		24,366		23,091		24,347			(1,335)		9,400		0001
Purchased Call/S&P 500 INDEX/SPXD17FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,177,000	6051.97		195,703		170,903		98,989			(25,200)		14,827		0001
Purchased Call/S&P 500 INDEX/SPXA21ISV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	3,763,000	5918.25		96,333		74,837		67,997			(21,642)		16,567		0001
Purchased Call/S&P 500 INDEX/SPX9155S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	3,156,000	5956.06		195,356		178,135		119,971			(17,662)		15,050		0001
Purchased Call/S&P 500 INDEX/SPXM13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,360,816	5994.57		23,270		19,744		15,623			(3,570)		6,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,965,000	5778.15		104,961		97,443		89,133			(7,764)		14,266		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	2,778,650	6114.63		48,071		42,641		28,119			(5,878)		13,069		0001
Purchased Call/S&P 500 INDEX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,820,870	5956.06		25,128		22,913		18,238			(2,272)		8,683		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	562,413	5937.34		4,781		3,851		3,413			(969)		2,511		0001
Purchased Call/S&P 500 INDEX/SPXD17IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,116,000	5667.56		97,336		95,459		93,225			(2,652)		10,463		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,959,869	5675		218,783		212,116		200,333			(7,232)		19,416		0001
Purchased Call/S&P 500 INDEX/SPXA21NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,796,408	5954.5		97,847		90,236		71,766			(8,333)		22,907		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,496,499	5983.25		79,021		71,619		54,042			(7,577)		16,623		0001
Purchased Call/S&P 500 INDEX/SPXA21KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	4,400,510	5836		155,980		123,664		121,292			(32,567)		19,544		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,833,612	5842.91		57,522		45,638		45,495			(11,977)		12,607		0001
Purchased Call/S&P 500 INDEX/SPXA21NSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	4,971,013	6013.13		109,362		98,818		72,880			(11,324)		23,598		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	2,919,316	5581		167,016		167,016		168,053					14,577		0001
Purchased Call/S&P 500 INDEX/SPXA21NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	2,242,592	6127		82,291		73,426		41,920			(9,043)		10,564		0001
Purchased Call/S&P 500 INDEX/SPXM13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	2,179,480	6118.71		36,833		30,303		20,365			(6,761)		9,847		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,105,813	5827		51,104		40,285		38,103			(10,900)		4,877		0001
Purchased Call/S&P 500 INDEX/SPXC05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,542,079	5580.94		40,165		40,165		40,668			(328)		12,693		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	8,878,342	6040.53		117,194		98,964		76,121			(18,996)		40,579		0001
Purchased Call/S&P 500 INDEX/SPXI100QSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,355,866	5995		136,984		116,550		74,230			(20,698)		10,838		0001
Purchased Call/S&P 500 INDEX/SPXD17EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	3,531,230	6026		155,091		134,354		88,768			(21,051)		16,324		0001
Purchased Call/S&P 500 INDEX/SPXM13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	5,382,271	5975.38		71,584		55,216		48,142			(16,474)		23,613		0001
Purchased Call/S&P 500 INDEX/SPXI100QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/16/2025	01/16/2026	1	2,552,000	5937.34		157,969		127,253		91,788			(32,027)		11,393		0001
Purchased Call/S&P 500 INDEX/SPXD17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,485,000	6115.07		144,876		127,973		65,400			(18,258)		11,616		0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,035,236	5956.06		8,696		7,929		6,328			(786)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXA21JSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,019,000	5827.04		60,368		47,563		47,162			(13,159)		8,952		0001
Purchased Call/S&P 500 INDEX/SPXA211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	2,233,000	5918.25		65,650		51,041		45,720			(14,709)		9,849		0001
Purchased Call/S&P 500 INDEX/SPXI100Z51	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2025	03/20/2026	1	1,800,799	5663		99,817		97,876		96,286			(2,742)		8,867		0001
Purchased Call/S&P 500 INDEX/SPXC059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	3,615,304	6086		194,820		160,185		89,534			(35,860)		16,306		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	17,230	5836.22		155		123		124			(33)		77		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	7,902,974	5667.56		98,787		96,866		94,785			(2,714)		38,915		0001
Purchased Call/S&P 500 INDEX/SPX9155SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,632,000	5778.15		256,150		237,803		207,618			(18,948)		22,287		0001
Purchased Call/S&P 500 INDEX/SPXA21KS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	1,762,538	5836		51,274		40,651		40,547			(10,705)		7,828		0001
Purchased Call/S&P 500 INDEX/SPXC05C5F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,225,363	5983		114,377		103,950		71,477			(10,684)		10,580		0001
Purchased Call/S&P 500 INDEX/SPXC05C5X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	5,241,138	5842.63		129,980		121,028		106,896			(9,259)		25,255		0001
Purchased Call/S&P 500 INDEX/SPXA21M5Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,571,000	6144.15		192,120		171,479		84,864			(21,054)		16,848		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,749,381	6144.15		23,267		20,767		13,212			(2,550)		8,254		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,268,638	5918.25		10,657		8,285		7,775			(2,388)		5,595		0001
Purchased Call/S&P 500 INDEX/SPXN133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,613,832	5738.52		20,496		19,247		18,514			(1,404)		7,788		0001
Purchased Call/S&P 500 INDEX/SPXN132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	2,596,842	5956		84,327		77,534		60,837			(7,413)		12,383		0001
Purchased Call/S&P 500 INDEX/SPXA211SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	1,701,880	5869		76,073		58,322		50,844			(18,182)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	1,869,948	5712.2		16,643		16,459		15,446			(228)		9,285		0001
Purchased Call/S&P 500 INDEX/SPXC059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,001,000	6039.31		186,662		155,809		91,822			(31,196)		13,694		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	3,968,953	5778.15		84,936		78,852		73,422			(6,283)		19,097		0001
Purchased Call/S&P 500 INDEX/SPXC05DSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,229,000	5770.2		121,313		114,236		106,556			(7,999)		25,234		0001
Purchased Call/S&P 500 INDEX/SPXC057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,218,000	5918.25		168,301		130,850		106,143			(37,707)		14,193		0001
Purchased Call/S&P 500 INDEX/SPXC05DSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,109,000	5770.2		191,077		179,930		164,781			(12,598)		24,655		0001
Purchased Call/S&P 500 INDEX/SPXA21NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,331,083	6013		184,278		166,825		104,884			(17,866)		15,740		0001
Purchased Call/S&P 500 INDEX/SPXC05A5C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,962,000	6040.53		84,121		71,143		51,631			(13,524)		13,605		0001
Purchased Call/S&P 500 INDEX/SPXC05FSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	2,122,495	5675		77,463		75,103		71,810			(2,561)		10,407		0001
Purchased Call/S&P 500 INDEX/SPXA21M5V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,014,000	6144.15		166,982		149,042		80,880			(18,299)		18,938		0001
Purchased Call/S&P 500 INDEX/SPXA21JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,864,653	5827		70,106		55,264		53,861			(14,953)		8,224		0001
Purchased Call/S&P 500 INDEX/SPXA21NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,089,308	6130		126,222		112,623		62,413			(13,871)		14,553		0001
Purchased Call/S&P 500 INDEX/SPX9151S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	4,281,000	6040.53		256,860		217,234		129,792			(41,294)		19,663		0001
Purchased Call/S&P 500 INDEX/SPXI00NSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/08/2025	01/09/2026	1	2,441,023	5918.25		45,403		35,300		32,868			(10,172)		10,766		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	2,597,898	5956.06		52,997		48,325		37,770			(4,792)		12,388		0001
Purchased Call/S&P 500 INDEX/SPXD17FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	9,820,096	6115		421,880		375,264		215,367			(47,519)		46,189		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/06/2026	1	3,441,819	.5975		180,023		139,244		105,504			(41,049)		15,100		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	2,439,677	.5909		131,603		102,156		82,629			(29,647)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXA21ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,812,453	.5942		71,919		55,291		45,024			(16,735)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,553,000	5827.04		122,579		96,360		94,765			(26,940)		15,670		0001
Purchased Call/S&P 500 INDEX/SPXC056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/06/2026	1	1,702,983	.5975		70,347		54,412		44,240			(16,041)		7,471		0001
Purchased Call/S&P 500 INDEX/SPXA21LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	2,009,000	6040.53		73,730		62,356		43,044			(11,853)		9,227		0001
Purchased Call/S&P 500 INDEX/SPXC057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	4,814,000	5937.34		183,413		147,750		122,683			(37,185)		21,492		0001
Purchased Call/S&P 500 INDEX/SPXI00W5Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,384,000	5599.3		74,142		70,466		74,010			(3,859)		11,606		0001
Purchased Call/S&P 500 INDEX/SPXM13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	5,717,268	5909.03		146,362		113,300		103,248			(33,282)		25,127		0001
Purchased Call/S&P 500 INDEX/SPXI00SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/19/2025	02/19/2026	1	3,116,000	6144.15		89,118		79,543		46,399			(9,766)		14,702		0001
Purchased Call/S&P 500 INDEX/SPXC05CSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	3,649,000	5842.63		123,336		114,842		99,751			(8,786)		17,583		0001
Purchased Call/S&P 500 INDEX/SPXC05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	4,989,979	5770.2		81,337		76,592		72,188			(5,363)		24,080		0001
Purchased Call/S&P 500 INDEX/SPXC058SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	25,560,000	5996.66		1,538,712		1,242,971		813,813			(308,588)		114,112		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,758,148	5918.25		23,383		18,180		16,886			(5,239)		7,754		0001
Purchased Call/S&P 500 INDEX/SPXI00VS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,871,000	5738.52		70,914		66,592		63,693			(4,857)		13,855		0001
Purchased Call/S&P 500 INDEX/SPXC05BST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/20/2025	02/20/2026	1	2,328,000	6117.52		52,846		47,576		30,214			(5,647)		11,001		0001
Purchased Call/S&P 500 INDEX/SPXC05DS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/04/2026	1	1,953,015	.5778		68,665		63,923		56,327			(4,905)		9,397		0001
Purchased Call/S&P 500 INDEX/SPXC05FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	3,029,000	5675.29		107,227		103,977		101,531			(3,525)		14,894		0001
Purchased Call/S&P 500 INDEX/SPXC05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	2,039,510	5842.63		33,448		31,144		27,975			(2,383)		9,828		0001
Purchased Call/S&P 500 INDEX/SPXC05HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	2,387,000	5580.94		70,894		70,894		71,966			(584)		11,869		0001
Purchased Call/S&P 500 INDEX/SPXC059S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/28/2025	01/27/2026	1	5,946,145	.6012		223,890		186,163		132,035			(38,135)		27,043		0001
Purchased Call/S&P 500 INDEX/SPXI00U5K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/25/2026	1	1,703,202	.5955		69,844		64,202		49,076			(6,157)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXI00U8F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	3,086,000	5861.57		88,877		81,737		69,928			(7,792)		14,738		0001
Purchased Call/S&P 500 INDEX/SPXC059SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2026	1	3,389,000	6101.24		198,257		163,562		85,630			(35,948)		15,311		0001
Purchased Call/S&P 500 INDEX/SPXC05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	8,094,280	6114.63		206,404		182,832		116,567			(25,517)		37,835		0001
Purchased Call/S&P 500 INDEX/SPXC057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	3,575,000	5918.25		228,085		177,330		133,873			(51,101)		15,767		0001
Purchased Call/S&P 500 INDEX/SPXA21LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	374,039	.6054		18,474		15,644		9,845			(2,866)		1,710		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05GSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	2,487,000	5712.2		74,610		73,788		68,611			(1,022)		12,350		0001
Purchased Call/S&P 500 INDEX/SPXI00V5N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	1,952,000	5738.52		43,139		40,510		38,790			(2,955)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXI00V$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	03/03/2026	1	8,936,000	5849.72		224,294		207,611		181,156			(17,206)		42,932		0001
Purchased Call/S&P 500 INDEX/SPXA210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	3,541,994	5954.5		76,861		70,933		56,089			(6,492)		16,992		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,793,000	6040.53		386,522		326,893		199,145			(62,138)		31,200		0001
Purchased Call/S&P 500 INDEX/SPXC05B$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/19/2025	02/19/2026	1	2,866,524	6144.15		64,783		57,823		35,443			(7,100)		13,524		0001
Purchased Call/S&P 500 INDEX/SPXC058SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	7,168,000	5996.66		333,312		269,249		193,881			(66,846)		32,001		0001
Purchased Call/S&P 500 INDEX/SPXI00S$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	2,892,842	.6052		129,213		114,096		69,610			(16,329)		13,501		0001
Purchased Call/S&P 500 INDEX/SPXC05FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	5,113,000	5675.29		271,500		263,273		255,150			(8,926)		25,141		0001
Purchased Call/S&P 500 INDEX/SPXA210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	5,067,280	.5955		199,653		184,637		146,996			(15,486)		24,200		0001
Purchased Call/S&P 500 INDEX/SPX9155$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,323,000	5956.06		132,411		120,738		83,232			(11,971)		11,078		0001
Purchased Call/S&P 500 INDEX/SPXA210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,473,353	5954.5		137,381		126,696		99,615			(11,700)		26,140		0001
Purchased Call/S&P 500 INDEX/SPX9155$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	3,087,860	.5862		171,257		157,937		124,393			(14,585)		14,747		0001
Purchased Call/S&P 500 INDEX/SPXN135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,765,981	5638.94		46,745		44,942		45,800			(2,165)		13,543		0001
Purchased Call/S&P 500 INDEX/SPXN137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	3,499,484	5767.57		75,589		74,339		66,918			(1,450)		17,329		0001
Purchased Call/S&P 500 INDEX/SPXA21JSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,142,000	5827.04		152,011		119,498		116,693			(33,409)		18,268		0001
Purchased Call/S&P 500 INDEX/SPXC05A$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	2,197,764	.6071		77,580		65,512		43,555			(12,575)		10,045		0001
Purchased Call/S&P 500 INDEX/SPXC05FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/19/2025	03/18/2026	1	4,126,775	.5615		167,257		162,174		155,904			(5,514)		20,263		0001
Purchased Call/S&P 500 INDEX/SPXI00W$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	3,872,000	5572.07		166,109		157,414		167,935			(9,102)		18,822		0001
Purchased Call/S&P 500 INDEX/SPXI00XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,972,000	5599.3		134,037		127,391		133,758			(6,977)		14,468		0001
Purchased Call/S&P 500 INDEX/SPXA211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,477,000	5942.47		328,620		251,942		184,235			(78,544)		23,856		0001
Purchased Call/S&P 500 INDEX/SPXC05A$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	3,325,000	6040.53		92,435		78,056		56,804			(14,983)		15,197		0001
Purchased Call/S&P 500 INDEX/SPXI00W$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,241,602	5572.07		45,280		42,910		45,705			(2,481)		10,897		0001
Purchased Call/S&P 500 INDEX/SPXC05FS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	4,838,000	5675.29		218,194		211,582		205,776			(7,173)		23,789		0001
Purchased Call/S&P 500 INDEX/SPXA210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	6,557,000	5778.15		163,269		151,575		141,685			(12,077)		31,549		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	5,966,155	.6115		326,111		289,674		152,370			(37,140)		27,888		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	4,482,857	6068.5		102,657		89,366		62,042			(13,500)		20,889		0001
Purchased Call/S&P 500 INDEX/SPXN133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	533,231	5954.5		4,426		4,084		3,272			(374)		2,558		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	1,986,082	5611.85		33,962		33,962		34,212					9,930		0001
Purchased Call/S&P 500 INDEX/SPXI00VSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	3,351,000	5849.72		172,241		159,430		130,022			(13,213)		16,100		0001
Purchased Call/S&P 500 INDEX/SPXI00SSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/19/2025	05/09/2025	1	6,125,000	.5400		11,620		5,735		45,297			(5,884)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXI00WSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,733,000	5572.07		94,015		89,094		95,124			(5,152)		13,285		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,945,813	6068.5		34,441		29,982		21,233			(4,529)		9,067		0001
Purchased Call/S&P 500 INDEX/SPXN135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,870,793	5638.94		141,486		136,029		138,401			(6,554)		28,744		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	1,215,449	5827.04		22,486		17,676		18,002			(4,942)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXA21MSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	5,342,092	6114.63		120,197		106,470		68,332			(14,860)		24,971		0001
Purchased Call/S&P 500 INDEX/SPXC05ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	3,372,086	.5639		131,339		126,583		122,919			(5,093)		16,439		0001
Purchased Call/S&P 500 INDEX/SPXI00TS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,546,000	6013.13		93,438		84,354		58,554			(9,755)		12,031		0001
Purchased Call/S&P 500 INDEX/SPXA21ISE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,949,000	5942.47		186,377		142,889		102,147			(44,546)		12,845		0001
Purchased Call/S&P 500 INDEX/SPXM13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	1,760,144	5842.91		20,418		16,199		16,117			(4,251)		7,831		0001
Purchased Call/S&P 500 INDEX/SPXI00XSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,693,000	5521.52		71,903		68,915		75,532			(3,546)		13,129		0001
Purchased Call/S&P 500 INDEX/SPXI00WSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	4,373,000	5572.07		239,203		226,683		241,682			(13,107)		21,258		0001
Purchased Call/S&P 500 INDEX/SPXM13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	3,154,175	6118.71		71,600		58,906		38,547			(13,143)		14,250		0001
Purchased Call/S&P 500 INDEX/SPXA21MSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,149,000	6144.15		226,556		202,215		107,880			(24,828)		24,293		0001
Purchased Call/S&P 500 INDEX/SPXI00VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,874,000	5738.52		78,173		73,409		70,260			(5,354)		13,869		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	2,289,919	5954.5		29,998		27,684		21,999			(2,534)		10,985		0001
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	932,886	5767.57		8,303		8,165		7,444			(159)		4,619		0001
Purchased Call/S&P 500 INDEX/SPXN132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,483,335	5955.25		44,452		40,411		31,929			(4,141)		11,824		0001
Purchased Call/S&P 500 INDEX/SPXC05DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,752,992	.5739		161,584		152,158		139,623			(10,654)		18,111		0001
Purchased Call/S&P 500 INDEX/SPXC05CSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	1	2,995,057	.5850		100,961		93,710		80,692			(7,489)		14,389		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	3,468,535	5842.91		79,776		63,294		61,964			(16,611)		15,432		0001
Purchased Call/S&P 500 INDEX/SPXC058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,699,000	5996.66		106,197		85,786		69,473			(21,298)		20,979		0001
Purchased Call/S&P 500 INDEX/SPXC058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	7,882,000	5996.66		491,049		396,669		255,717			(98,480)		35,189		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,464,574	6061.48		44,362		37,885		27,377			(6,563)		11,375		0001
Purchased Call/S&P 500 INDEX/SPXC059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	1	1,223,559	.6101		60,863		50,439		30,013			(10,534)		5,556		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	799,631	6040.53		6,717		5,681		4,347			(1,080)		3,673		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05C$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/25/2025	02/24/2026	1	2,459,116	.5983		92,915		84,445		61,860			(8,679)		11,691		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	2,567,154	.6042		97,106		82,229		56,924			(15,064)		11,733		0001
Purchased Call/S&P 500 INDEX/SPXC05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	2,337,000	5770.2		60,996		57,438		53,390			(4,022)		11,278		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	3,223,787	5693.31		55,127		54,974		51,977			(604)		16,030		0001
Purchased Call/S&P 500 INDEX/SPXA21IS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/02/2025	01/02/2026	1	2,778,000	5868.55		102,230		78,160		73,622			(24,647)		12,100		0001
Purchased Call/S&P 500 INDEX/SPXC059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2025	01/21/2026	1	5,323,331	.6049		297,625		242,540		143,606			(55,600)		23,969		0001
Purchased Call/S&P 500 INDEX/SPXC057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	2,699,000	5937.34		142,777		115,015		88,686			(28,947)		12,050		0001
Purchased Call/S&P 500 INDEX/SPXC05B$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	8,707,000	6114.63		247,279		219,038		137,402			(30,570)		40,699		0001
Purchased Call/S&P 500 INDEX/SPXM13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	12/31/2025	1	2,107,581	.5891		118,169		90,442		72,331			(28,400)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXC05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	4,111,781	5667.56		78,124		76,605		74,885			(2,146)		20,247		0001
Purchased Call/S&P 500 INDEX/SPXC05C$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/04/2025	03/04/2026	1	2,023,000	5778.15		47,743		44,323		40,965			(3,532)		9,734		0001
Purchased Call/S&P 500 INDEX/SPXI100XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,545,000	5521.52		79,913		76,593		83,929			(3,941)		12,407		0001
Purchased Call/S&P 500 INDEX/SPXM13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	2,083,845	5836.22		27,298		21,583		21,776			(5,759)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXA21PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,791,744	.5693		115,138		115,138		116,751			(949)		18,855		0001
Purchased Call/S&P 500 INDEX/SPXC05C$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	867,901	5842.63		7,030		6,546		5,896			(501)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,730,000	6066.44		77,532		67,280		45,968			(10,408)		12,701		0001
Purchased Call/S&P 500 INDEX/SPXN131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,276,000	5983.25		95,987		86,996		64,521			(9,204)		15,575		0001
Purchased Call/S&P 500 INDEX/SPXN131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,760,823	6013.13		47,210		42,658		31,566			(4,888)		13,106		0001
Purchased Call/S&P 500 INDEX/SPXC05B$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	3,431,000	6114.63		54,210		48,019		32,078			(6,702)		16,038		0001
Purchased Call/S&P 500 INDEX/SPXN134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,218,000	5770.2		65,209		61,437		56,701			(4,264)		10,751		0001
Purchased Call/S&P 500 INDEX/SPXN135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,271,884	5675.12		23,628		22,781		22,506			(906)		11,139		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,800,130	6066.44		59,643		51,756		36,471			(8,007)		13,027		0001
Purchased Call/S&P 500 INDEX/SPXC05B$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/13/2025	02/13/2026	1	2,299,000	6115.07		140,699		124,284		61,677			(17,732)		10,746		0001
Purchased Call/S&P 500 INDEX/SPXC056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	2,264,000	5909.03		109,125		84,474		71,103			(24,815)		9,950		0001
Purchased Call/S&P 500 INDEX/SPX815ZS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,517,155	.5997		56,305		45,610		32,752			(10,792)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXC05A$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/31/2025	02/02/2026	1	4,352,000	6040.53		146,662		124,037		87,688			(23,578)		19,989		0001
Purchased Call/S&P 500 INDEX/SPX815YSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,976,000	5868.55		362,743		277,333		230,714			(87,456)		26,030		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,947,842	5942.47		101,065		77,483		67,993			(24,156)		17,196		0001
Purchased Call/S&P 500 INDEX/SPXN134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	730,587	5614.56		6,064		5,730		5,931			(349)		3,546		0001
Purchased Call/S&P 500 INDEX/SPX815Z$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	10,031,000	6086.37		465,438		379,531		227,119			(86,712)		45,242		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,492,268	6037.88		50,095		42,642		31,712			(7,548)		11,484		0001
Purchased Call/S&P 500 INDEX/SPX9156$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/17/2026	1	2,783,000	5675.12		133,306		128,532		124,274			(5,113)		13,646		0001
Purchased Call/S&P 500 INDEX/SPXN138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,903,793	5611.85		63,012		63,012		63,451					14,519		0001
Purchased Call/S&P 500 INDEX/SPX9156$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,632,000	5770.2		211,019		198,710		172,761			(13,913)		17,527		0001
Purchased Call/S&P 500 INDEX/SPX9150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,790,000	6039.31		105,741		88,263		60,345			(17,672)		12,731		0001
Purchased Call/S&P 500 INDEX/SPXN130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,479,270	6129.58		16,716		14,874		9,808			(1,878)		6,969		0001
Purchased Call/S&P 500 INDEX/SPX9150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	1,345,058	.6114		56,052		46,243		27,123			(10,163)		6,077		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	3,364,493	6066.44		57,196		49,633		35,554			(7,678)		15,653		0001
Purchased Call/S&P 500 INDEX/SPXC05H$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	4,005,000	5693.31		177,422		176,930		164,942			(1,944)		19,915		0001
Purchased Call/S&P 500 INDEX/SPXC05H$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	1,996,584	5580.94		37,935		37,935		38,482			(310)		9,969		0001
Purchased Call/S&P 500 INDEX/SPXC05B$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,698,183	6114.63		56,122		49,713		32,369			(6,938)		12,612		0001
Purchased Call/S&P 500 INDEX/SPXN131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,939,157	6117.52		20,749		18,680		12,408			(2,217)		9,163		0001
Purchased Call/S&P 500 INDEX/SPX815Y$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	4,761,000	5868.55		211,865		161,980		145,664			(51,080)		20,738		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,604,817	6115.07		30,216		26,691		18,045			(3,808)		12,176		0001
Purchased Call/S&P 500 INDEX/SPX815Z$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/20/2026	1	1,894,945	.5997		105,493		85,914		54,588			(19,762)		8,518		0001
Purchased Call/S&P 500 INDEX/SPXC056$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,709,000	5868.55		141,684		108,323		101,982			(34,159)		16,155		0001
Purchased Call/S&P 500 INDEX/SPXM13U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,367,411	5949.91		21,605		17,201		15,065			(4,439)		6,094		0001
Purchased Call/S&P 500 INDEX/SPX9151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	2,248,000	6040.53		132,182		111,791		67,353			(21,250)		10,325		0001
Purchased Call/S&P 500 INDEX/SPXC058$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,972,000	5996.66		219,265		177,122		129,579			(43,974)		22,197		0001
Purchased Call/S&P 500 INDEX/SPXM13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	690,024	5996.66		6,072		4,905		4,068			(1,218)		3,081		0001
Purchased Call/S&P 500 INDEX/SPX9157$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,733,084	.5639		154,526		148,930		142,006			(5,993)		13,324		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,559,085	6115.07		42,737		37,751		24,950			(5,386)		11,962		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	1,823,668	6061.48		17,325		14,795		10,887			(2,563)		8,417		0001
Purchased Call/S&P 500 INDEX/SPXC059$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	2,775,000	6101.24		143,468		118,568		65,993			(25,801)		12,600		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC057$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	5,996,000	5937.34		266,222		214,457		172,990			(53,974)		26,769		0001
Purchased Call/S&P 500 INDEX/SPXC057$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	2,388,000	5918.25		139,937		108,711		84,691			(31,438)		10,514		0001
Purchased Call/S&P 500 INDEX/SPXA21I$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,567,000	5942.47		136,259		104,466		87,160			(32,567)		15,537		0001
Purchased Call/S&P 500 INDEX/SPX815Z$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,769,000	6086.37		122,390		99,800		60,486			(22,801)		12,489		0001
Purchased Call/S&P 500 INDEX/SPXC057$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	850,311	5950		36,545		29,420		23,272			(7,430)		3,790		0001
Purchased Call/S&P 500 INDEX/SPX9156$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,277,000	5770.2		235,235		221,513		193,953			(15,510)		20,640		0001
Purchased Call/S&P 500 INDEX/SPXC057$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	5,499,000	5827.04		257,903		203,196		192,610			(56,219)		24,381		0001
Purchased Call/S&P 500 INDEX/SPXC055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	983,577	5868.55		8,557		6,542		6,643			(2,063)		4,284		0001
Purchased Call/S&P 500 INDEX/SPX9151$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,803,000	6083.57		272,810		235,025		130,530			(39,614)		22,203		0001
Purchased Call/S&P 500 INDEX/SPX9151$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,915,716	.6061		169,588		146,034		91,793			(24,693)		18,072		0001
Purchased Call/S&P 500 INDEX/SPXM13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,687,000	5996.66		74,430		60,124		46,979			(14,927)		11,996		0001
Purchased Call/S&P 500 INDEX/SPX9150$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,967,000	6101.24		339,293		280,407		159,764			(61,017)		31,634		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,188,766	5949.91		13,909		11,073		9,766			(2,858)		5,298		0001
Purchased Call/S&P 500 INDEX/SPXN131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,846,708	6117.52		31,025		27,931		18,086			(3,315)		8,726		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	586,911	5994.57		5,106		4,332		3,526			(783)		2,700		0001
Purchased Call/S&P 500 INDEX/SPX9153$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	2,051,000	6114.63		103,986		92,241		50,315			(12,716)		9,647		0001
Purchased Call/S&P 500 INDEX/SPXC055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,028,041	5868.55		77,215		59,034		57,958			(18,616)		13,189		0001
Purchased Call/S&P 500 INDEX/SPX9151$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	4,503,000	6040.53		244,063		206,097		127,483			(39,560)		20,581		0001
Purchased Call/S&P 500 INDEX/SPXN130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	194,755	.6115		3,922		3,484		2,246			(447)		910		0001
Purchased Call/S&P 500 INDEX/SPXM13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,201,247	5937.34		32,799		26,421		23,275			(6,650)		9,827		0001
Purchased Call/S&P 500 INDEX/SPX9153$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,123,000	6114.63		174,182		154,289		92,442			(21,533)		23,947		0001
Purchased Call/S&P 500 INDEX/SPXM13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	3,495,000	6101.24		46,833		38,705		27,081			(8,422)		15,869		0001
Purchased Call/S&P 500 INDEX/SPXC059$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	846,111	.6086		47,309		38,899		21,384			(8,708)		3,816		0001
Purchased Call/S&P 500 INDEX/SPX9151$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,586,000	6083.57		234,345		201,887		116,576			(34,028)		21,200		0001
Purchased Call/S&P 500 INDEX/SPXM13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,064,566	6086.37		14,372		11,719		8,382			(2,677)		4,801		0001
Purchased Call/S&P 500 INDEX/SPX815Z$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,550,000	6118.71		138,465		113,917		59,698			(25,417)		11,521		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,960,290	.6041		81,371		68,905		46,853			(12,623)		8,960		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Z\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	520,776	6068.5		4,375		3,808		2,786			(575)		2,427		0001
Purchased Call/S&P 500 INDEX/SPX9151\$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,976,000	6040.53		201,583		170,485		108,107			(32,407)		18,262		0001
Purchased Call/S&P 500 INDEX/SPXC0569\$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	4,319,000	5942.47		110,566		84,981		75,599			(26,211)		18,914		0001
Purchased Call/S&P 500 INDEX/SPXM13U\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	6,475,000	5836.22		163,818		129,520		127,709			(34,559)		28,758		0001
Purchased Call/S&P 500 INDEX/SPX9152\$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,504,000	6025.99		208,602		180,209		123,906			(29,800)		25,444		0001
Purchased Call/S&P 500 INDEX/SPX9152\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,541,000	6025.99		274,276		236,944		143,745			(39,182)		20,992		0001
Purchased Call/S&P 500 INDEX/SPX9153\$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	1,275,849	6054		72,049		63,976		36,048			(8,228)		5,954		0001
Purchased Call/S&P 500 INDEX/SPX9156\$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,845,000	5738.52		245,157		230,217		210,535			(16,792)		23,381		0001
Purchased Call/S&P 500 INDEX/SPXM13U\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/14/2026	1	2,786,807	5842		124,220		98,827		85,433			(25,595)		12,399		0001
Purchased Call/S&P 500 INDEX/SPX9152\$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/11/2026	1	2,090,000	6068.5		76,285		66,408		42,805			(10,032)		9,739		0001
Purchased Call/S&P 500 INDEX/SPXM13W\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	4,039,315	6086.37		87,653		71,475		50,029			(16,330)		18,218		0001
Purchased Call/S&P 500 INDEX/SPX9151\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,240,000	6083.57		83,776		72,173		45,334			(12,165)		10,355		0001
Purchased Call/S&P 500 INDEX/SPXM13U\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,491,566	5918		83,598		65,717		59,635			(18,373)		10,989		0001
Purchased Call/S&P 500 INDEX/SPX9155\$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	4,263,000	5956.06		248,533		226,624		155,396			(22,470)		20,329		0001
Purchased Call/S&P 500 INDEX/SPX9153\$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,545,000	6114.63		219,436		194,375		97,069			(27,128)		16,570		0001
Purchased Call/S&P 500 INDEX/SPXD17HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	1,850,000	5675.29		55,130		53,459		52,448			(1,812)		9,097		0001
Purchased Call/S&P 500 INDEX/SPXM13T\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	3,627,848	5942.47		81,989		63,017		55,864			(19,436)		15,887		0001
Purchased Call/S&P 500 INDEX/SPX9151\$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	8,387,000	6040.53		479,736		405,111		246,040			(77,759)		38,334		0001
Purchased Call/S&P 500 INDEX/SPX9153\$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,568,329	6115		104,483		92,551		53,142			(12,917)		12,005		0001
Purchased Call/S&P 500 INDEX/SPXC05G\$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,400,000	5712.2		51,840		51,269		47,663			(710)		11,918		0001
Purchased Call/S&P 500 INDEX/SPX9154\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,265,000	6013.13		180,555		163,001		103,113			(18,849)		15,428		0001
Purchased Call/S&P 500 INDEX/SPXC05D\$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,628,242	5739		89,021		83,829		77,878			(5,870)		12,683		0001
Purchased Call/S&P 500 INDEX/SPXD17GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,137,547	5615		167,675		159,314		164,590			(8,776)		15,230		0001
Purchased Call/S&P 500 INDEX/SPX9152\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	8,062,299	6066		345,806		300,908		188,701			(45,601)		37,508		0001
Purchased Call/S&P 500 INDEX/SPX9151\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,217,000	6025.99		120,185		103,826		74,040			(17,169)		19,494		0001
Purchased Call/S&P 500 INDEX/SPX9152\$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,371	6025.99		28,424		24,555		12,420			(4,061)		1,597		0001
Purchased Call/S&P 500 INDEX/SPXD17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	1,544,220	5572		78,532		75,251		82,379			(3,894)		7,507		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9155SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,867,000	5778.15		213,661		198,358		176,514			(15,805)		23,418		0001
Purchased Call/S&P 500 INDEX/SPX9152S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,985,000	6025.99		308,039		266,111		177,670			(44,006)		32,290		0001
Purchased Call/S&P 500 INDEX/SPXC056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	6,044,000	5868.55		387,420		296,200		245,141			(93,405)		26,326		0001
Purchased Call/S&P 500 INDEX/SPXD17HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	1	3,482,000	5662.89		161,217		157,644		153,929			(4,859)		17,146		0001
Purchased Call/S&P 500 INDEX/SPXC059S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	4,382,000	6118.71		272,999		224,600		109,066			(50,112)		19,797		0001
Purchased Call/S&P 500 INDEX/SPX9154SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,627,000	6013.13		156,686		141,579		95,194			(16,224)		17,217		0001
Purchased Call/S&P 500 INDEX/SPX815Y5Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/05/2026	1	3,772,000	5942.47		174,266		133,940		106,050			(41,311)		16,519		0001
Purchased Call/S&P 500 INDEX/SPX8152SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	5,796,000	6118.71		290,380		238,900		129,528			(53,303)		26,185		0001
Purchased Call/S&P 500 INDEX/SPXC05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,364,486	.5712		141,060		140,668		128,624			(1,550)		16,707		0001
Purchased Call/S&P 500 INDEX/SPXC05CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	3,542,084	.5983		194,241		176,534		119,157			(18,143)		16,840		0001
Purchased Call/S&P 500 INDEX/SPXI00YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/19/2025	03/19/2026	1	3,391,000	5675.29		191,252		185,457		179,225			(6,288)		16,674		0001
Purchased Call/S&P 500 INDEX/SPXC05FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	1,280,178	.5615		74,978		72,699		69,209			(2,472)		6,286		0001
Purchased Call/S&P 500 INDEX/SPXC05DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	2,087,000	5770.2		77,428		72,948		66,857			(5,063)		10,116		0001
Purchased Call/S&P 500 INDEX/SPXC05GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	4,224,000	5693.31		144,883		144,482		134,893			(1,588)		21,004		0001
Purchased Call/S&P 500 INDEX/SPXD17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,114,000	5614.66		54,541		52,738		54,110			(1,943)		10,380		0001
Purchased Call/S&P 500 INDEX/SPXA21PS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	8,089,000	5580.94		171,487		171,487		173,852			(1,413)		40,223		0001
Purchased Call/S&P 500 INDEX/SPXC055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	1,898,689	5868.55		35,316		27,000		26,877			(8,514)		8,270		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	803,170	.6086		41,741		34,416		19,525			(7,589)		3,623		0001
Purchased Call/S&P 500 INDEX/SPX9151S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,979,000	6040.53		201,337		170,018		107,565			(32,634)		18,186		0001
Purchased Call/S&P 500 INDEX/SPXC05FSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,978,259	.5675		168,801		163,657		156,046			(5,580)		19,506		0001
Purchased Call/S&P 500 INDEX/SPX9152S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,423,000	6025.99		255,207		220,471		136,203			(36,458)		20,446		0001
Purchased Call/S&P 500 INDEX/SPX9154S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,014,560	.6127		113,642		102,594		61,984			(11,864)		14,245		0001
Purchased Call/S&P 500 INDEX/SPX9151S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	5,977,000	6040.53		277,333		234,549		152,291			(44,585)		27,453		0001
Purchased Call/S&P 500 INDEX/SPXM13V5G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	4,456,000	5996.66		73,524		59,393		48,310			(14,745)		19,894		0001
Purchased Call/S&P 500 INDEX/SPX9156SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	1,600,150	.5615		89,849		85,133		87,104			(4,937)		7,767		0001
Purchased Call/S&P 500 INDEX/SPXC05CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,802,159	5778.15		46,796		43,444		40,303			(3,462)		13,483		0001
Purchased Call/S&P 500 INDEX/SPXD17HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,252,000	5614.66		130,841		126,516		129,130			(4,660)		11,058		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,790,000	6101.24		167,518		138,445		81,278			(30,126)		17,209		0001
Purchased Call/S&P 500 INDEX/SPXN134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	404,112	5572.07		3,597		3,408		3,605			(197)		1,964		0001
Purchased Call/S&P 500 INDEX/SPXC05G$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,514,749	5693.31		31,686		31,598		29,612			(347)		12,505		0001
Purchased Call/S&P 500 INDEX/SPXC05HSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	3,481,000	5580.94		79,019		79,019		80,300			(651)		17,309		0001
Purchased Call/S&P 500 INDEX/SPXN135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,252,000	5638.94		84,552		81,264		82,838			(3,949)		15,854		0001
Purchased Call/S&P 500 INDEX/SPXN137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,174,000	5776.65		75,655		74,613		65,374			(1,244)		10,780		0001
Purchased Call/S&P 500 INDEX/SPX9155$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,950,000	5842.63		135,995		126,629		105,209			(9,687)		14,215		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	1,832,187	5580.94		33,712		33,712		34,225			(278)		9,111		0001
Purchased Call/S&P 500 INDEX/SPXC05FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,441,000	5667.56		95,037		93,189		90,715			(2,611)		21,868		0001
Purchased Call/S&P 500 INDEX/SPX815ZSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	3,173,000	6118.71		118,353		97,371		57,608			(21,725)		14,335		0001
Purchased Call/S&P 500 INDEX/SPXA211$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,204,382	.5942		66,489		51,117		38,007			(15,471)		5,246		0001
Purchased Call/S&P 500 INDEX/SPXN137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,419,000	5776.65		233,559		230,342		200,165			(3,839)		26,871		0001
Purchased Call/S&P 500 INDEX/SPX815ZSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	1,810,233	.6049		92,193		75,757		45,572			(17,016)		8,151		0001
Purchased Call/S&P 500 INDEX/SPXA210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,018,932	.5955		112,128		103,695		83,232			(8,697)		14,418		0001
Purchased Call/S&P 500 INDEX/SPXC057$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	7,554,000	5937.34		370,146		298,173		235,083			(75,043)		33,725		0001
Purchased Call/S&P 500 INDEX/SPX815ZSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,147,000	6101.24		238,821		197,027		113,630			(43,303)		23,253		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	437,434	6025.99		3,674		3,174		2,454			(525)		2,022		0001
Purchased Call/S&P 500 INDEX/SPX9152$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,166,000	6025.99		118,913		102,862		64,943			(16,849)		10,061		0001
Purchased Call/S&P 500 INDEX/SPXM13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,423,134	6086.37		13,093		10,676		7,782			(2,439)		6,419		0001
Purchased Call/S&P 500 INDEX/SPX9152$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,374,000	6025.99		164,900		142,641		98,328			(23,365)		20,317		0001
Purchased Call/S&P 500 INDEX/SPXN132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	548,838	5955.25		4,665		4,241		3,356			(435)		2,613		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,568,216	.6059		194,583		167,558		98,657			(28,332)		16,469		0001
Purchased Call/S&P 500 INDEX/SPX9155$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,561,000	5778.15		265,906		246,861		214,322			(19,670)		21,945		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	2,070,237	5994.57		27,534		23,362		18,679			(4,224)		9,524		0001
Purchased Call/S&P 500 INDEX/SPX9157$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	9,513,000	5580.94		427,134		427,134		435,838			(3,520)		47,304		0001
Purchased Call/S&P 500 INDEX/SPX815ZSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,999,000	6101.24		102,374		84,607		55,515			(18,411)		18,158		0001
Purchased Call/S&P 500 INDEX/SPX815Z$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,897,000	6118.71		126,599		104,155		59,088			(23,239)		13,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	4,043,000	5638.94		97,436		93,647		95,299			(4,551)		19,710		0001
Purchased Call/S&P 500 INDEX/SPX9150$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/27/2026	1	1,989,000	6012.28		101,837		84,443		56,132			(17,577)		9,046		0001
Purchased Call/S&P 500 INDEX/SPXM13W$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	4,766,801	.6049		180,350		146,970		98,289			(33,692)		21,463		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	8,698,875	6101.24		116,565		96,166		67,426			(21,135)		39,300		0001
Purchased Call/S&P 500 INDEX/SPXI00YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,027,000	5638.94		171,631		164,956		166,245			(8,016)		14,757		0001
Purchased Call/S&P 500 INDEX/SPX9150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,496,000	6039.31		91,354		76,254		52,471			(15,267)		11,390		0001
Purchased Call/S&P 500 INDEX/SPXN137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	3,895,000	5667.56		142,168		139,403		135,819			(3,906)		19,179		0001
Purchased Call/S&P 500 INDEX/SPXI00YS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,399,000	5638.94		205,300		197,316		197,978			(9,588)		16,571		0001
Purchased Call/S&P 500 INDEX/SPX9151$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	1,769,365	.6069		97,307		82,171		47,431			(15,772)		8,087		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	8,117,287	5580.94		100,654		100,654		102,862			(830)		40,363		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	5,759,708	5994.57		128,441		108,981		84,994			(19,706)		26,497		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	2,810,874	5868.55		42,444		32,450		32,650			(10,233)		12,243		0001
Purchased Call/S&P 500 INDEX/SPXC05D$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2026	1	2,068,670	5770.2		32,685		30,794		28,820			(2,137)		10,027		0001
Purchased Call/S&P 500 INDEX/SPX9151$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,212,000	6040.53		192,399		162,470		96,740			(31,186)		14,681		0001
Purchased Call/S&P 500 INDEX/SPXN130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	12,186,767	6114.63		160,865		142,494		95,519			(19,887)		56,965		0001
Purchased Call/S&P 500 INDEX/SPX9156$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,523,000	5738.52		263,691		247,621		223,552			(18,061)		21,827		0001
Purchased Call/S&P 500 INDEX/SPXM13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,787,643	.6101		61,975		51,130		32,087			(11,237)		8,076		0001
Purchased Call/S&P 500 INDEX/SPXN130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	2,014,000	6114.63		57,198		50,737		31,714			(6,994)		9,473		0001
Purchased Call/S&P 500 INDEX/SPXN132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	3,430,999	5861.57		45,289		41,651		35,845			(3,971)		16,386		0001
Purchased Call/S&P 500 INDEX/SPXI00XSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,616,000	5638.94		238,680		229,398		233,030			(11,147)		27,379		0001
Purchased Call/S&P 500 INDEX/SPXI00YSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/20/2026	1	4,347,000	5662.89		180,401		176,403		172,565			(5,437)		21,405		0001
Purchased Call/S&P 500 INDEX/SPX9156$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,448,062	.5843		76,212		71,555		64,850			(5,234)		11,796		0001
Purchased Call/S&P 500 INDEX/SPXM13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,187,970	6086.37		36,320		29,617		21,053			(6,767)		9,868		0001
Purchased Call/S&P 500 INDEX/SPX815Z$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,160,000	6101.24		150,592		124,238		76,511			(27,305)		18,794		0001
Purchased Call/S&P 500 INDEX/SPXN137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	4,171,000	5776.65		238,164		234,884		200,607			(3,915)		20,683		0001
Purchased Call/S&P 500 INDEX/SPXM13W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	4,488,536	.6049		195,680		159,463		102,779			(36,556)		20,210		0001
Purchased Call/S&P 500 INDEX/SPXD17F$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	7,427,296	.6115		313,880		278,809		160,659			(35,747)		34,718		0001
Purchased Call/S&P 500 INDEX/SPXI000$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	1,966,408	5836.22		35,002		27,674		27,933			(7,384)		8,734		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2026	1	2,567,948	6012.28		56,752		47,059		37,025			(9,795)		11,679		0001
Purchased Call/S&P 500 INDEX/SPXN136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/17/2026	1	4,716,025	.5675		147,311		142,428		145,408			(5,261)		23,123		0001
Purchased Call/S&P 500 INDEX/SPXC05ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2025	03/10/2026	1	3,486,642	.5615		126,932		120,270		124,852			(6,974)		16,924		0001
Purchased Call/S&P 500 INDEX/SPX9157SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	5,811,310	.5777		228,644		226,117		207,950			(3,141)		28,817		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	802,821	5942.47		6,744		5,183		4,753			(1,599)		3,516		0001
Purchased Call/S&P 500 INDEX/SPXI00YS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,947,887	.5522		150,679		144,819		149,177			(7,037)		19,247		0001
Purchased Call/S&P 500 INDEX/SPXA211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/06/2025	01/06/2026	1	6,111,000	5975.38		157,053		121,143		101,643			(36,144)		26,810		0001
Purchased Call/S&P 500 INDEX/SPX9150SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,733,000	6039.31		164,800		137,560		82,094			(27,542)		12,471		0001
Purchased Call/S&P 500 INDEX/SPXC057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	4,339,000	5918.25		204,367		158,890		132,568			(45,787)		19,137		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,115,099	6066.44		24,535		21,291		15,565			(3,294)		9,840		0001
Purchased Call/S&P 500 INDEX/SPXA21JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	7,850,103	5827.04		103,621		81,458		83,523			(22,774)		34,622		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	3,246,453	6051.97		83,109		72,577		51,586			(10,702)		15,151		0001
Purchased Call/S&P 500 INDEX/SPXA211SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	8,961,000	5942.47		420,271		322,208		256,245			(100,449)		39,032		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,079,000	6101.24		86,902		71,820		42,827			(15,628)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXA21JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,353,000	5827.04		135,814		106,765		105,817			(29,849)		19,199		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	1,372,139	.6042		65,809		55,883		35,655			(10,054)		6,272		0001
Purchased Call/S&P 500 INDEX/SPXC05ASV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/11/2025	02/11/2026	1	5,652,602	6068.5		144,707		125,971		87,258			(19,030)		26,339		0001
Purchased Call/S&P 500 INDEX/SPXD17DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/09/2026	1	733,689	.5918		35,892		28,294		24,634			(7,656)		3,236		0001
Purchased Call/S&P 500 INDEX/SPXC05DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	3,772,000	5770.2		104,862		98,745		91,640			(6,914)		18,203		0001
Purchased Call/S&P 500 INDEX/SPX9154SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	2,007,000	6013.13		111,188		100,467		63,704			(11,513)		9,527		0001
Purchased Call/S&P 500 INDEX/SPXC056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	2,206,000	5942.47		61,106		46,966		41,386			(14,486)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXC057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	8,756,000	5937.34		408,905		329,396		262,958			(82,901)		39,091		0001
Purchased Call/S&P 500 INDEX/SPXM13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/21/2026	1	1,717,984	.6049		68,058		55,925		36,518			(12,562)		7,736		0001
Purchased Call/S&P 500 INDEX/SPXN131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	5,843,000	5983.25		149,581		135,570		101,390			(14,343)		27,779		0001
Purchased Call/S&P 500 INDEX/SPX9152S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,497,000	6025.99		191,636		165,552		104,259			(27,377)		16,166		0001
Purchased Call/S&P 500 INDEX/SPXM13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	13,712,557	5996.66		182,377		147,324		121,223			(36,576)		61,219		0001
Purchased Call/S&P 500 INDEX/SPX9152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,593,992	6025.99		103,824		89,809		65,602			(14,711)		21,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	4,640,724	6013.13		118,803		107,252		77,376			(12,402)		21,929		0001
Purchased Call/S&P 500 INDEX/SPXN135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,843,982	5638.94		55,458		53,301		54,381			(2,590)		13,865		0001
Purchased Call/S&P 500 INDEX/SPXC05FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,296,000	5667.56		115,562		113,315		110,908			(3,175)		21,154		0001
Purchased Call/S&P 500 INDEX/SPXM13S8Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,153,345	5942.47		71,266		54,637		48,469			(17,033)		13,735		0001
Purchased Call/S&P 500 INDEX/SPXA21LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,727,000	6012.28		77,174		63,993		48,846			(13,320)		12,403		0001
Purchased Call/S&P 500 INDEX/SPXD17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,287,130	5667.56		50,951		49,960		48,916			(1,400)		16,186		0001
Purchased Call/S&P 500 INDEX/SPX9155S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	1,131,852	5983		59,906		54,596		37,461			(5,446)		5,381		0001
Purchased Call/S&P 500 INDEX/SPXC05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	6,010,751	5675.29		146,061		141,635		138,383			(4,802)		29,556		0001
Purchased Call/S&P 500 INDEX/SPXD17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	6,441,334	6115		229,611		203,957		122,620			(26,150)		30,109		0001
Purchased Call/S&P 500 INDEX/SPXD17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,220,280	5954.5		57,321		52,863		42,092			(4,882)		15,379		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/20/2025	03/20/2026	1	2,162,000	5662.89		69,184		67,651		66,306			(2,085)		10,646		0001
Purchased Call/S&P 500 INDEX/SPX9150$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,675,000	6039.31		157,825		131,738		79,418			(26,376)		12,206		0001
Purchased Call/S&P 500 INDEX/SPX9152$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,143,000	6025.99		158,093		136,753		88,515			(22,400)		14,599		0001
Purchased Call/S&P 500 INDEX/SPXA21ISN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/07/2025	01/07/2026	1	4,494,000	5909.03		162,233		125,586		111,252			(36,891)		19,751		0001
Purchased Call/S&P 500 INDEX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	2,921,045	5767.57		37,097		36,484		33,052			(711)		14,464		0001
Purchased Call/S&P 500 INDEX/SPX9150$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,896,000	6039.31		73,848		61,642		44,633			(12,342)		13,215		0001
Purchased Call/S&P 500 INDEX/SPXD17D$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	977,106	6067.7		9,185		7,641		5,807			(1,560)		4,451		0001
Purchased Call/S&P 500 INDEX/SPX9157$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	1,362,011	5775		64,046		63,338		58,093			(880)		6,754		0001
Purchased Call/S&P 500 INDEX/SPX9157$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/20/2026	1	8,447,000	5662.89		421,505		412,164		397,338			(12,703)		41,594		0001
Purchased Call/S&P 500 INDEX/SPXC058$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	4,035,000	6086.37		241,697		197,086		106,247			(45,028)		18,199		0001
Purchased Call/S&P 500 INDEX/SPXC05E$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	10,025,000	5614.56		244,610		231,133		239,332			(14,073)		48,662		0001
Purchased Call/S&P 500 INDEX/SPXN137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,358,000	5776.65		87,010		85,812		75,001			(1,430)		11,693		0001
Purchased Call/S&P 500 INDEX/SPXC056$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,602,147	5909.03		28,518		22,076		20,733			(6,485)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	590,613	6083.57		5,197		4,478		3,204			(755)		2,730		0001
Purchased Call/S&P 500 INDEX/SPXN137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	906,270	5776.65		8,156		8,044		7,189			(134)		4,494		0001
Purchased Call/S&P 500 INDEX/SPXN139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	3,638,893	5581		198,436		198,436		200,263					18,095		0001
Purchased Call/S&P 500 INDEX/SPXN135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	486,739	5594		25,546		24,550		25,024			(1,196)		2,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9152SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,792,000	6025.99		116,426		100,710		68,250			(16,496)		12,969		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	360,344	5611.85		3,063		3,063		3,081					1,802		0001
Purchased Call/S&P 500 INDEX/SPXN134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/12/2026	1	2,211,724	.5599		69,789		66,881		72,600			(3,451)		10,767		0001
Purchased Call/S&P 500 INDEX/SPX9153SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,218,000	6114.63		169,589		150,221		80,330			(20,966)		15,042		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,921,246	6129.58		126,968		112,977		69,700			(14,262)		23,183		0001
Purchased Call/S&P 500 INDEX/SPXN134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	5,356,242	5770.2		116,230		109,450		101,904			(7,664)		25,848		0001
Purchased Call/S&P 500 INDEX/SPXD17DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	4,809,000	5827.04		294,792		231,739		207,023			(64,789)		21,210		0001
Purchased Call/S&P 500 INDEX/SPX9152SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,040,000	6025.99		134,672		116,493		77,694			(19,082)		14,121		0001
Purchased Call/S&P 500 INDEX/SPXA21LSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,894,000	6071.17		114,873		96,735		65,969			(18,883)		17,798		0001
Purchased Call/S&P 500 INDEX/SPXN138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	2,658,850	.5768		98,078		96,723		85,075			(1,617)		13,166		0001
Purchased Call/S&P 500 INDEX/SPXN132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	2,851,829	5861.57		47,340		43,537		37,465			(4,150)		13,620		0001
Purchased Call/S&P 500 INDEX/SPXC057SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	3,509,730	.5950		188,832		152,013		113,446			(38,389)		15,642		0001
Purchased Call/S&P 500 INDEX/SPXC05FSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,086,000	5667.56		99,986		98,042		95,619			(2,747)		15,196		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	6,487,339	.5850		260,426		241,722		204,883			(19,317)		31,168		0001
Purchased Call/S&P 500 INDEX/SPXM13WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,193,000	6086.37		77,632		63,303		41,065			(14,463)		9,891		0001
Purchased Call/S&P 500 INDEX/SPXC05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	7,696,000	5667.56		308,610		302,609		294,663			(8,478)		37,896		0001
Purchased Call/S&P 500 INDEX/SPXC058SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	1,846,971	.5997		105,416		85,393		55,697			(20,205)		8,246		0001
Purchased Call/S&P 500 INDEX/SPXA21KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	9,902,000	6086.37		481,237		392,414		231,029			(89,655)		44,661		0001
Purchased Call/S&P 500 INDEX/SPXN136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	3,779,743	.5675		145,508		142,274		138,354			(4,397)		18,585		0001
Purchased Call/S&P 500 INDEX/SPXC056SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	3,017,567	.5975		107,227		82,938		69,568			(24,450)		13,238		0001
Purchased Call/S&P 500 INDEX/SPXN137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,505,092	5667.56		56,314		55,228		54,570			(1,534)		22,277		0001
Purchased Call/S&P 500 INDEX/SPXC059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	1	4,766,801	.6049		271,939		221,608		130,062			(50,802)		21,463		0001
Purchased Call/S&P 500 INDEX/SPXC056SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	3,698,000	5942.47		222,620		171,104		126,216			(52,774)		16,195		0001
Purchased Call/S&P 500 INDEX/SPXC059S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	3,541,000	6086.37		220,604		179,887		94,961			(41,099)		15,971		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,607,093	6068.5		21,374		18,607		13,364			(2,811)		7,488		0001
Purchased Call/S&P 500 INDEX/SPXN137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	4,330,544	5776.65		93,973		92,678		82,271			(1,545)		21,474		0001
Purchased Call/S&P 500 INDEX/SPXN134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	2,563,097	5614.56		32,295		30,516		31,676			(1,858)		12,441		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9156SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,482,183	5522		89,178		85,948		83,284			(3,458)		7,226		0001
Purchased Call/S&P 500 INDEX/SPX9153SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	9,128,000	6114.63		379,725		336,358		193,269			(46,944)		42,667		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,918,964	5955		97,381		90,057		73,208			(7,553)		13,940		0001
Purchased Call/S&P 500 INDEX/SPXA21NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	1,378,196	6129		77,996		69,593		34,417			(8,571)		6,492		0001
Purchased Call/S&P 500 INDEX/SPXN137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	9,143,394	5767.57		224,013		220,310		197,669			(4,296)		45,276		0001
Purchased Call/S&P 500 INDEX/SPXN136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,448,000	5662.89		138,067		135,008		130,312			(4,161)		12,054		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,530,888	5667.56		133,848		131,266		127,961			(3,647)		27,350		0001
Purchased Call/S&P 500 INDEX/SPXM13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,938,000	6037.88		68,749		58,522		43,022			(10,359)		13,538		0001
Purchased Call/S&P 500 INDEX/SPXA211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,601,605	5869		148,665		113,977		93,448			(35,533)		11,332		0001
Purchased Call/S&P 500 INDEX/SPXN134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,090,000	5770.2		69,597		65,571		60,098			(4,551)		10,130		0001
Purchased Call/S&P 500 INDEX/SPXM13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,729,000	5996.66		57,855		46,735		37,335			(11,603)		12,184		0001
Purchased Call/S&P 500 INDEX/SPX9157SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	3,327,888	5768		184,340		181,794		156,646			(3,039)		16,479		0001
Purchased Call/S&P 500 INDEX/SPXN138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	5,496,494	5768		216,874		213,879		187,633			(3,575)		27,218		0001
Purchased Call/S&P 500 INDEX/SPXA21KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	7,081,758	6101.24		181,293		149,567		98,856			(32,872)		31,994		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,987,262	5827.04		86,922		68,331		69,330			(19,104)		17,586		0001
Purchased Call/S&P 500 INDEX/SPX9157S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	1,028,782	5675		55,600		54,365		52,230			(1,680)		5,059		0001
Purchased Call/S&P 500 INDEX/SPXD17DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	2,799,000	5827.04		181,375		142,581		125,034			(39,863)		12,345		0001
Purchased Call/S&P 500 INDEX/SPXA21MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	3,323,000	6061.48		137,905		117,770		76,108			(20,402)		15,337		0001
Purchased Call/S&P 500 INDEX/SPXC05ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	1,771,451	5770		51,186		48,335		51,118			(2,978)		8,549		0001
Purchased Call/S&P 500 INDEX/SPXC05ESW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,984,907	5639		66,922		64,499		62,758			(2,595)		9,677		0001
Purchased Call/S&P 500 INDEX/SPX9156SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	4,828,317	5615		259,399		245,785		251,888			(14,253)		23,437		0001
Purchased Call/S&P 500 INDEX/SPXD17DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	3,457,000	5827.04		219,520		172,567		152,426			(48,246)		15,247		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	3,761,479	6067.7		81,248		67,595		48,703			(13,801)		17,136		0001
Purchased Call/S&P 500 INDEX/SPX9154SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,707,000	6013.13		155,323		140,222		94,606			(16,215)		17,517		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,941,038	5955		197,916		183,031		139,326			(15,351)		18,822		0001
Purchased Call/S&P 500 INDEX/SPXN131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,734,762	5983.25		22,899		20,754		16,112			(2,196)		8,247		0001
Purchased Call/S&P 500 INDEX/SPXN135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,401,267	5638.94		72,447		69,630		70,769			(3,384)		16,582		0001
Purchased Call/S&P 500 INDEX/SPX9151SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,539,492	6071		148,787		125,643		78,760			(24,117)		16,178		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	2,570,000	6101.24		71,189		58,731		38,257			(12,908)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,496,838	5667.56		12,274		12,035		11,802			(337)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	2,510,664	5521.52		43,686		41,870		45,616			(2,154)		12,240		0001
Purchased Call/S&P 500 INDEX/SPXD17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,975,000	5614.66		67,830		65,588		66,991			(2,416)		14,608		0001
Purchased Call/S&P 500 INDEX/SPX9154$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	6,464,000	6013.13		373,619		337,295		210,359			(39,004)		30,545		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,850,000	5954.5		352,755		325,319		218,935			(30,042)		27,938		0001
Purchased Call/S&P 500 INDEX/SPX9157$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	3,991,665	5777		144,454		142,857		131,514			(1,984)		19,794		0001
Purchased Call/S&P 500 INDEX/SPX9151$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	3,406,000	6083.57		138,965		119,718		73,599			(20,178)		15,745		0001
Purchased Call/S&P 500 INDEX/SPXC057$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	5,691,000	5918.25		254,388		197,779		166,994			(56,994)		25,100		0001
Purchased Call/S&P 500 INDEX/SPXA211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,123,000	5942.47		193,626		148,447		107,004			(46,279)		13,603		0001
Purchased Call/S&P 500 INDEX/SPX815Z$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,437,000	6101.24		150,197		123,912		72,671			(27,234)		15,528		0001
Purchased Call/S&P 500 INDEX/SPX815Z$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,990,000	6101.24		193,914		159,979		90,863			(35,160)		18,026		0001
Purchased Call/S&P 500 INDEX/SPXC056$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		134,472		103,355		75,114			(31,878)		9,437		0001
Purchased Call/S&P 500 INDEX/SPXA21MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,674,000	6144.15		132,631		118,382		66,578			(14,535)		17,334		0001
Purchased Call/S&P 500 INDEX/SPXA21NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,830,364	6013		165,244		149,594		100,607			(16,021)		18,100		0001
Purchased Call/S&P 500 INDEX/SPX9153$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,131,000	6114.63		200,354		177,472		97,696			(24,769)		19,310		0001
Purchased Call/S&P 500 INDEX/SPX9154$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	7,205,000	6013.13		336,474		303,761		200,613			(35,126)		34,046		0001
Purchased Call/S&P 500 INDEX/SPX815Z$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2026	1	2,696,262	6086		114,046		93,771		56,687			(20,992)		12,161		0001
Purchased Call/S&P 500 INDEX/SPXN136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	4,080,534	5675		142,146		138,987		135,365			(4,296)		20,064		0001
Purchased Call/S&P 500 INDEX/SPXA21MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,005,000	6144.15		151,790		135,482		75,325			(16,634)		18,896		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,450,113	6013.13		32,587		29,445		22,003			(3,374)		11,631		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,673,743	5827.04		41,978		32,999		33,771			(9,226)		11,792		0001
Purchased Call/S&P 500 INDEX/SPXA21LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	2,381,963	6067.7		39,779		33,094		24,383			(6,757)		10,851		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6,456,000	5954.5		375,739		346,515		235,930			(32,000)		30,833		0001
Purchased Call/S&P 500 INDEX/SPX9152$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,516,000	6025.99		268,078		231,589		151,102			(38,297)		25,499		0001
Purchased Call/S&P 500 INDEX/SPX9151$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,455,872	6025.99		88,470		76,429		55,074			(12,639)		15,976		0001
Purchased Call/S&P 500 INDEX/SPXA21LSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	5,487,000	6071.17		206,311		173,736		113,033			(33,914)		25,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,426,789	.5862		196,667		181,371		149,818			(16,749)		21,141		0001
Purchased Call/S&P 500 INDEX/SPXN132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,049,503	.5956		112,635		103,562		80,232			(9,902)		14,542		0001
Purchased Call/S&P 500 INDEX/SPXM13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,518,000	6083.57		40,792		35,142		24,553			(5,923)		11,640		0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,019,851	5770.2		8,159		7,683		7,264			(538)		4,922		0001
Purchased Call/S&P 500 INDEX/SPX9152SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,741,000	6025.99		121,370		104,986		75,811			(17,197)		22,022		0001
Purchased Call/S&P 500 INDEX/SPXA21LSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	5,687,000	6040.53		215,537		182,009		124,577			(34,936)		25,993		0001
Purchased Call/S&P 500 INDEX/SPX9155SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,092,000	5842.63		126,357		117,655		93,565			(9,001)		10,081		0001
Purchased Call/S&P 500 INDEX/SPX9155SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,107,249	.5954		53,801		49,894		38,186			(4,035)		5,288		0001
Purchased Call/S&P 500 INDEX/SPXC05ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2025	03/10/2026	1	3,160,997	.5615		103,232		97,813		101,534			(5,672)		15,344		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,728,368	5614.66		77,550		74,986		76,532			(2,762)		18,307		0001
Purchased Call/S&P 500 INDEX/SPX9150SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,796,000	6039.31		136,445		113,892		73,382			(22,803)		12,758		0001
Purchased Call/S&P 500 INDEX/SPX9153SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	7,263,000	6114.63		319,572		283,075		160,316			(39,508)		33,950		0001
Purchased Call/S&P 500 INDEX/SPX9150SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	1,735,362	.6068		58,579		48,869		32,968			(9,817)		7,906		0001
Purchased Call/S&P 500 INDEX/SPX9152SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,738,000	6025.99		170,030		146,887		88,064			(24,290)		12,657		0001
Purchased Call/S&P 500 INDEX/SPX9152SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,039,113	.6081		159,965		138,192		81,728			(22,852)		14,049		0001
Purchased Call/S&P 500 INDEX/SPXC05FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	3,472,000	5675.29		113,187		109,757		106,938			(3,721)		17,072		0001
Purchased Call/S&P 500 INDEX/SPXC058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	3,591,000	5996.66		120,658		97,467		75,093			(24,198)		16,032		0001
Purchased Call/S&P 500 INDEX/SPX9155SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,488,000	5861.57		153,758		141,407		109,375			(13,480)		11,882		0001
Purchased Call/S&P 500 INDEX/SPX9151ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,913,971	.6057		110,117		94,823		54,887			(16,033)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXC057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	5,160,000	5918.25		328,692		255,348		192,287			(73,843)		22,718		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,087,946	6071.17		45,935		38,682		27,329			(7,551)		9,543		0001
Purchased Call/S&P 500 INDEX/SPXN138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	233,250	5693.31		1,633		1,628		1,539			(18)		1,160		0001
Purchased Call/S&P 500 INDEX/SPX9152S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,706,000	6025.99		340,665		294,297		189,588			(48,666)		31,000		0001
Purchased Call/S&P 500 INDEX/SPXC059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2025	01/26/2026	1	3,439,000	6101.24		210,123		173,655		89,211			(37,788)		15,615		0001
Purchased Call/S&P 500 INDEX/SPXC05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	2,263,000	6040.53		82,373		69,560		48,381			(13,352)		10,343		0001
Purchased Call/S&P 500 INDEX/SPX9156S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,474,000	5738.52		130,875		122,899		111,875			(8,964)		11,939		0001
Purchased Call/S&P 500 INDEX/SPX9152S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,830,000	6025.99		159,711		137,973		93,197			(22,816)		17,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815Z$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,224,000	6101.24		163,779		135,118		75,440			(29,696)		14,566		0001
Purchased Call/S&P 500 INDEX/SPXA210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	69,788	5955		1,604		1,483		1,232			(124)		333		0001
Purchased Call/S&P 500 INDEX/SPXA210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,573,000	5954.5		210,102		193,761		145,559			(17,893)		26,616		0001
Purchased Call/S&P 500 INDEX/SPXC05DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,180,638	5739		88,114		82,974		76,435			(5,810)		10,523		0001
Purchased Call/S&P 500 INDEX/SPXC05ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,166,612	5615		123,680		117,188		121,621			(6,796)		15,371		0001
Purchased Call/S&P 500 INDEX/SPXC05ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	2,121,354	6037.88		34,790		29,615		22,619			(5,242)		9,775		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	3,114,366	5849.72		35,815		33,151		29,144			(2,747)		14,963		0001
Purchased Call/S&P 500 INDEX/SPXC05CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,192,243	5983		122,878		111,677		74,870			(11,478)		10,422		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	497,605	6101.24		4,230		3,489		2,485			(767)		2,248		0001
Purchased Call/S&P 500 INDEX/SPXC05BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	3,683,192	6129.58		76,610		68,168		43,289			(8,606)		17,351		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	4,792,312	5712.2		116,932		115,644		107,790			(1,602)		23,797		0001
Purchased Call/S&P 500 INDEX/SPXC056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2025	1	4,439,744	5885		236,700		180,657		155,926			(57,382)		19,268		0001
Purchased Call/S&P 500 INDEX/SPXC059SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	1,964,000	6101.24		115,287		95,278		49,993			(20,733)		8,918		0001
Purchased Call/S&P 500 INDEX/SPXN138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	2,006,094	5725		103,868		103,579		94,322			(1,141)		9,962		0001
Purchased Call/S&P 500 INDEX/SPXC05AS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,711,000	6040.53		84,583		71,426		51,118			(13,710)		12,391		0001
Purchased Call/S&P 500 INDEX/SPXC05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/11/2026	1	2,095,974	5572		115,270		109,538		113,961			(6,017)		10,189		0001
Purchased Call/S&P 500 INDEX/SPXC057S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	6,148,000	5918.25		303,711		236,127		194,698			(68,045)		27,115		0001
Purchased Call/S&P 500 INDEX/SPXA210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	9,008,569	5850		383,629		356,076		299,813			(28,456)		43,281		0001
Purchased Call/S&P 500 INDEX/SPX9154$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	4,005,821	6118		203,607		183,812		103,614			(21,256)		18,929		0001
Purchased Call/S&P 500 INDEX/SPXC055SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,224,449	5868.55		72,550		55,468		54,910			(17,492)		14,045		0001
Purchased Call/S&P 500 INDEX/SPXM13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	1,954,853	5942.47		39,879		30,574		27,409			(9,532)		8,515		0001
Purchased Call/S&P 500 INDEX/SPXN137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,253,000	5776.65		284,713		280,791		240,632			(4,680)		26,048		0001
Purchased Call/S&P 500 INDEX/SPX9152S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,771,000	6025.99		101,696		87,854		60,593			(14,528)		12,810		0001
Purchased Call/S&P 500 INDEX/SPXI100NSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	3,393,569	5918.25		71,265		55,363		51,230			(16,010)		14,941		0001
Purchased Call/S&P 500 INDEX/SPXC05ASK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2025	02/04/2026	1	5,059,150	6030		287,987		245,823		149,693			(42,723)		23,312		0001
Purchased Call/S&P 500 INDEX/SPXC05CS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	2,020,000	5955.25		62,014		56,376		43,584			(5,777)		9,618		0001
Purchased Call/S&P 500 INDEX/SPXC05ES6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	3,115,908	5770		103,378		97,618		103,158			(6,014)		15,037		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	916,443	5667.56		7,515		7,370		7,323			(205)		4,532		0001
Purchased Call/S&P 500 INDEX/SPX9154$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,136,000	6013.13		139,238		125,701		83,844			(14,536)		14,819		0001
Purchased Call/S&P 500 INDEX/SPXC057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/15/2025	01/14/2026	1	3,249,619	.5843		189,716		150,934		124,918			(39,090)		14,458		0001
Purchased Call/S&P 500 INDEX/SPX9156$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	1,453,940	.5843		67,956		63,803		56,579			(4,667)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXC05C$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	2,290,295	5842.63		48,783		45,424		40,306			(3,475)		11,036		0001
Purchased Call/S&P 500 INDEX/SPXD17I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,421,000	5667.56		132,429		129,875		126,318			(3,608)		11,972		0001
Purchased Call/S&P 500 INDEX/SPXC05D$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	4,228,000	5770.2		139,947		131,783		121,442			(9,227)		20,403		0001
Purchased Call/S&P 500 INDEX/SPXC057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/14/2025	01/13/2026	1	3,821,567	.5836		203,008		160,948		148,774			(42,386)		16,973		0001
Purchased Call/S&P 500 INDEX/SPXC059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/28/2025	01/27/2026	1	1,761,598	.6012		103,001		85,645		53,331			(17,544)		8,012		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,080,843	5827.04		9,728		7,647		7,808			(2,138)		4,767		0001
Purchased Call/S&P 500 INDEX/SPXC05D$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	2,169,161	.5739		81,773		77,003		71,200			(5,392)		10,468		0001
Purchased Call/S&P 500 INDEX/SPX9157$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,009,738	.5693		68,235		68,235		69,191			(562)		9,993		0001
Purchased Call/S&P 500 INDEX/SPX9153$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	1,218,987	.6115		61,455		54,589		29,501			(6,999)		5,698		0001
Purchased Call/S&P 500 INDEX/SPXC05D$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	1,232,622	5770.2		44,128		41,554		38,152			(2,910)		5,948		0001
Purchased Call/S&P 500 INDEX/SPXC05A$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	3,118,000	6040.53		70,155		59,242		44,176			(11,371)		14,251		0001
Purchased Call/S&P 500 INDEX/SPXC05D$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	6,831,000	5770.2		280,071		263,734		240,337			(18,466)		32,965		0001
Purchased Call/S&P 500 INDEX/SPX9153$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,687,000	6114.63		150,203		133,049		69,616			(18,569)		12,560		0001
Purchased Call/S&P 500 INDEX/SPXC05B$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2026	1	4,365,404	6114.63		94,729		84,030		54,502			(11,584)		20,533		0001
Purchased Call/S&P 500 INDEX/SPX9153$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,458,258	.6115		91,017		80,622		47,269			(11,252)		11,491		0001
Purchased Call/S&P 500 INDEX/SPXC05A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	02/02/2026	1	3,672,000	6040.53		48,470		40,993		31,737			(7,792)		16,866		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	1,894,821	6037.88		25,201		21,452		16,488			(3,797)		8,731		0001
Purchased Call/S&P 500 INDEX/SPXC05B$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/13/2025	02/12/2026	1	2,499,890	.6053		90,216		79,661		51,780			(11,401)		11,667		0001
Purchased Call/S&P 500 INDEX/SPXC058$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	3,589,000	5996.66		132,075		106,690		80,947			(26,488)		16,023		0001
Purchased Call/S&P 500 INDEX/SPXC05F$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	5,498,000	5667.56		246,310		241,521		235,499			(6,767)		27,073		0001
Purchased Call/S&P 500 INDEX/SPXA211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,343,000	5942.47		149,952		114,963		81,668			(35,840)		10,206		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,280,474	5827.04		78,731		61,892		62,250			(17,304)		14,468		0001
Purchased Call/S&P 500 INDEX/SPXA21MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	1	2,951,000	6083.57		75,546		65,082		43,834			(10,970)		13,642		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	9,299,306	5996.66		237,132		191,555		152,993			(47,557)		41,516		0001
Purchased Call/S&P 500 INDEX/SPX9155SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	4,525,291	5850		246,087		228,412		184,139			(18,254)		21,741		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,306,892	5954.5		95,720		88,275		70,993			(8,152)		34,896		0001
Purchased Call/S&P 500 INDEX/SPX9155SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,061,000	5842.63		235,944		219,695		176,032			(16,807)		19,568		0001
Purchased Call/S&P 500 INDEX/SPX9154SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,248,759	6144		89,344		80,410		44,641			(9,573)		10,610		0001
Purchased Call/S&P 500 INDEX/SPXC05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,848,000	5667.56		117,322		115,040		112,223			(3,223)		23,872		0001
Purchased Call/S&P 500 INDEX/SPXM13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	3,279,161	6071.17		38,366		32,308		23,672			(6,307)		14,988		0001
Purchased Call/S&P 500 INDEX/SPXI00SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/13/2025	02/12/2026	1	1,927,640	6053		109,847		96,996		54,668			(13,882)		8,996		0001
Purchased Call/S&P 500 INDEX/SPX9154SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,464,000	6013.13		173,546		156,674		101,753			(18,117)		16,369		0001
Purchased Call/S&P 500 INDEX/SPX9154S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,079,000	6117.52		259,537		233,655		125,265			(27,731)		24,000		0001
Purchased Call/S&P 500 INDEX/SPX9157SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,830,000	5712.2		171,967		170,072		155,332			(2,356)		19,018		0001
Purchased Call/S&P 500 INDEX/SPX9156S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,237,727	5843		77,561		72,821		65,768			(5,327)		10,783		0001
Purchased Call/S&P 500 INDEX/SPXC057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	2,060,186	5836		112,964		89,559		82,176			(23,586)		9,150		0001
Purchased Call/S&P 500 INDEX/SPXC058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	9,055,000	5996.66		520,663		420,591		281,433			(104,419)		40,426		0001
Purchased Call/S&P 500 INDEX/SPXM13IISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	2,589,075	6049		90,034		73,370		49,965			(16,820)		11,658		0001
Purchased Call/S&P 500 INDEX/SPX9154S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,114,000	6117.52		222,970		200,735		112,896			(23,824)		24,165		0001
Purchased Call/S&P 500 INDEX/SPXC056SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,712,964	5909.03		20,213		15,647		14,812			(4,596)		7,528		0001
Purchased Call/S&P 500 INDEX/SPXC055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,048,000	5868.55		101,498		77,600		74,328			(24,471)		13,276		0001
Purchased Call/S&P 500 INDEX/SPXA211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	96	5918.25		8		6		4			(2)				0001
Purchased Call/S&P 500 INDEX/SPXC05HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	7,883,000	5580.94		316,108		316,108		321,768			(2,605)		39,198		0001
Purchased Call/S&P 500 INDEX/SPX9152SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,042,174	6066		229,468		199,676		128,295			(30,260)		28,110		0001
Purchased Call/S&P 500 INDEX/SPXM13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	04/16/2025	1	127,500	20		8,400		1,416		12,582			(6,923)		133		0001
Purchased Call/S&P 500 INDEX/SPXM13IISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	251,415	6101.24		1,710		1,413		1,027			(307)		1,142		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,556,489	5675.29		53,175		51,564		50,547			(1,748)		12,571		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	935,456	5869		55,523		42,567		34,479			(13,271)		4,075		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	3,623,795	6049.24		82,260		66,851		49,787			(15,551)		16,317		0001
Purchased Call/S&P 500 INDEX/SPXD171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	2,881,928	5767.57		49,569		48,750		44,209			(951)		14,271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05F$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,123,000	5667.56		108,993		106,873		104,559			(2,994)		15,378		0001
Purchased Call/S&P 500 INDEX/SPX9150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,030,000	6039.31		65,163		54,392		38,191			(10,890)		9,263		0001
Purchased Call/S&P 500 INDEX/SPX9153$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,421,568	6115		104,342		92,426		52,321			(12,899)		11,319		0001
Purchased Call/S&P 500 INDEX/SPX9153$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,359,000	6114.63		312,430		276,748		142,101			(38,625)		25,050		0001
Purchased Call/S&P 500 INDEX/SPXC05HST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	2,371,900	5581		85,264		85,264		85,566					11,794		0001
Purchased Call/S&P 500 INDEX/SPXC059$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	3,529,816	6119		186,099		153,531		82,053			(33,743)		15,947		0001
Purchased Call/S&P 500 INDEX/SPXC058$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	6,824,000	6086.37		385,556		314,393		174,581			(71,830)		30,778		0001
Purchased Call/S&P 500 INDEX/SPXC05C$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	1	3,086,315	6141		152,523		137,654		73,870			(15,967)		14,561		0001
Purchased Call/S&P 500 INDEX/SPXC05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	4,693,571	5581		184,927		184,927		185,645					23,339		0001
Purchased Call/S&P 500 INDEX/SPXA21JS$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,760,000	5827.04		62,832		49,504		50,767			(13,696)		21,104		0001
Purchased Call/S&P 500 INDEX/SPX9151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	7,103,573	6025.99		160,541		138,689		101,116			(22,934)		32,838		0001
Purchased Call/S&P 500 INDEX/SPXC05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	5,561,000	5675.29		227,445		220,553		215,369			(7,478)		27,344		0001
Purchased Call/S&P 500 INDEX/SPXC05HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	2,576,202	5712		88,518		88,272		81,079			(973)		12,792		0001
Purchased Call/S&P 500 INDEX/SPXC059$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	1,111,925	6110		56,610		46,964		26,176			(9,749)		5,024		0001
Purchased Call/S&P 500 INDEX/SPXC05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	3,423,637	5614.56		73,608		69,553		72,085			(4,235)		16,618		0001
Purchased Call/S&P 500 INDEX/SPXC057$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/07/2026	1	2,848,152	5909		117,300		91,053		78,453			(26,425)		12,517		0001
Purchased Call/S&P 500 INDEX/SPXC05HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	4,607,000	5580.94		166,773		166,773		170,077			(1,375)		22,908		0001
Purchased Call/S&P 500 INDEX/SPXI100PSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	2,219,142	6012.28		37,504		31,098		25,027			(6,473)		10,093		0001
Purchased Call/S&P 500 INDEX/SPX9150$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	4,281,000	6039.31		178,518		149,011		99,907			(29,834)		19,535		0001
Purchased Call/S&P 500 INDEX/SPX9156$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	3,306,929	5843		122,256		114,785		103,367			(8,397)		15,935		0001
Purchased Call/S&P 500 INDEX/SPX9156$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,154,000	5770.2		114,808		108,166		95,173			(7,508)		10,440		0001
Purchased Call/S&P 500 INDEX/SPXC057$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,565,000	5918.25		218,891		170,182		130,505			(49,041)		15,723		0001
Purchased Call/S&P 500 INDEX/SPXA21JSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,723,000	5827.04		117,906		92,896		88,780			(25,702)		12,073		0001
Purchased Call/S&P 500 INDEX/SPXI100$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	5,759,782	6049.24		147,450		119,829		87,396			(27,874)		25,934		0001
Purchased Call/S&P 500 INDEX/SPXC05HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2026	1	1,865,858	5777		68,366		68,176		62,050			(753)		9,252		0001
Purchased Call/S&P 500 INDEX/SPXC05C$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	1,894,000	5842.63		56,820		52,907		46,205			(4,047)		9,126		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9157SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,422,000	5712.2		195,738		193,582		175,612			(2,681)		16,992		0001
Purchased Call/S&P 500 INDEX/SPX9157SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,787,000	5580.94		160,948		160,948		164,155			(1,326)		18,831		0001
Purchased Call/S&P 500 INDEX/SPXC05GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	1,857,000	5667.56		62,581		61,374		59,843			(1,705)		9,183		0001
Purchased Call/S&P 500 INDEX/SPXI100PSV	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/29/2025	07/11/2025	1	12,150,000	5700		30,180		18,933		74,908			(11,294)		32,114		0001
Purchased Call/S&P 500 INDEX/SPXI100QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/31/2025	02/02/2026	1	3,585,974	6040.53		80,326		67,934		50,572			(12,913)		16,470		0001
Purchased Call/S&P 500 INDEX/SPX9152S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,890,000	6025.99		319,696		276,182		182,232			(45,671)		31,851		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	2,640,000	5614.56		132,528		125,226		129,211			(7,625)		12,815		0001
Purchased Call/S&P 500 INDEX/SPXC05HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	11,156,299	5581		467,986		467,986		469,892					55,475		0001
Purchased Call/S&P 500 INDEX/SPXC05HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,779,000	5580.94		74,199		74,199		75,228			(612)		13,819		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2026	1	2,455,076	5777		77,261		76,407		71,188			(1,061)		12,174		0001
Purchased Call/S&P 500 INDEX/SPXC05HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,535,852	5712		139,275		138,888		127,155			(1,530)		17,558		0001
Purchased Call/S&P 500 INDEX/SPX9154SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,184,306	6119		72,817		65,738		41,016			(7,602)		10,322		0001
Purchased Call/S&P 500 INDEX/SPX9156SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,310,029	5739		128,034		120,566		107,669			(8,442)		11,148		0001
Purchased Call/S&P 500 INDEX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,871,000	5667.56		214,841		210,663		204,791			(5,902)		19,061		0001
Purchased Call/S&P 500 INDEX/SPX9152SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,284,000	6025.99		142,522		123,283		74,140			(20,194)		10,609		0001
Purchased Call/S&P 500 INDEX/SPXC05GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,022,000	5693.31		57,829		57,669		53,950			(634)		10,054		0001
Purchased Call/S&P 500 INDEX/SPX9154SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	2,952,447	6013		120,216		108,831		73,499			(11,655)		13,951		0001
Purchased Call/S&P 500 INDEX/SPXC05HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,948,742	5580.94		49,359		49,359		50,042			(403)		19,717		0001
Purchased Call/S&P 500 INDEX/SPXC05HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,314,000	5580.94		46,049		46,049		46,636			(380)		11,506		0001
Purchased Call/S&P 500 INDEX/SPX9152S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,487,759	6025.99		118,933		102,745		71,563			(16,990)		16,123		0001
Purchased Call/S&P 500 INDEX/SPX9157SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	3,914,000	5693.31		199,223		198,671		183,119			(2,183)		19,462		0001
Purchased Call/S&P 500 INDEX/SPXC05GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,366,000	5693.31		74,056		73,851		69,124			(812)		11,765		0001
Purchased Call/S&P 500 INDEX/SPX9153SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	8,184,000	6114.63		311,810		276,200		162,035			(38,548)		38,255		0001
Purchased Call/S&P 500 INDEX/SPXD171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,144,000	5667.56		110,630		108,497		105,639			(3,014)		10,602		0001
Purchased Call/S&P 500 INDEX/SPXC05HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,529,000	5580.94		70,306		70,306		71,325			(575)		12,628		0001
Purchased Call/S&P 500 INDEX/SPXC05HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,411,000	5580.94		110,516		110,516		112,239			(903)		17,032		0001
Purchased Call/S&P 500 INDEX/SPXD17HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	4,530,000	5614.66		109,626		106,002		108,376			(3,904)		22,243		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	11,035,902	5942.47		145,674		111,683		102,470			(34,818)		48,070		0001
Purchased Call/S&P 500 INDEX/SPXD17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/13/2026	1	3,065,000	5836.22		157,541		124,557		114,548			(33,235)		13,613		0001
Purchased Call/S&P 500 INDEX/SPXD17HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	8,850,000	5614.66		398,250		385,085		394,347			(14,184)		43,455		0001
Purchased Call/S&P 500 INDEX/SPXD17DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2026	1	1,163,541	5918		60,797		47,757		40,155			(13,399)		5,123		0001
Purchased Call/S&P 500 INDEX/SPXD17HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,905,000	5614.66		209,308		202,389		206,789			(7,455)		19,174		0001
Purchased Call/S&P 500 INDEX/SPX9152$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,147,726	6082		167,110		144,365		92,102			(23,873)		19,174		0001
Purchased Call/S&P 500 INDEX/SPX9153$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/12/2026	1	1,822,189	6054		105,859		93,735		52,294			(13,123)		8,504		0001
Purchased Call/S&P 500 INDEX/SPXD17DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,487,000	5827.04		158,671		125,013		110,119			(34,588)		11,027		0001
Purchased Call/S&P 500 INDEX/SPXD17DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2025	06/18/2025	1	127,500	25		7,650		3,926		10,847			(3,726)		297		0001
Purchased Call/S&P 500 INDEX/SPXD17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/26/2026	1	4,346,000	5956.06		192,962		175,952		129,602			(17,446)		20,724		0001
Purchased Call/S&P 500 INDEX/SPXD17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	2,828,863	5778.15		36,492		33,879		31,678			(2,699)		13,611		0001
Purchased Call/S&P 500 INDEX/SPXD17HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,948,000	5614.66		168,185		162,625		166,558			(5,990)		19,385		0001
Purchased Call/S&P 500 INDEX/SPXA21MS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/05/2025	02/04/2026	1	6,215,476	6034		268,562		229,242		151,812			(39,842)		28,640		0001
Purchased Call/S&P 500 INDEX/SPX9153$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,567,000	6114.63		274,020		242,725		123,007			(33,876)		21,348		0001
Purchased Call/S&P 500 INDEX/SPXD17IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,930,000	5667.56		211,041		206,937		201,263			(5,798)		19,352		0001
Purchased Call/S&P 500 INDEX/SPXC05HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,377,000	5580.94		50,630		50,630		51,388			(414)		11,869		0001
Purchased Call/S&P 500 INDEX/SPX9154$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	5,389,000	6013.13		252,205		227,888		150,707			(26,114)		25,582		0001
Purchased Call/S&P 500 INDEX/SPX9154$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	11,510,000	5956.06		537,517		490,133		352,580			(48,597)		54,887		0001
Purchased Call/S&P 500 INDEX/SPXD17HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	5,828,348	5675		232,143		224,448		230,076			(8,291)		28,577		0001
Purchased Call/S&P 500 INDEX/SPX9152$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,311,314	6066		79,419		69,108		45,134			(10,473)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXD17HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	7,182,000	5614.66		287,998		278,478		285,513			(10,257)		35,265		0001
Purchased Call/S&P 500 INDEX/SPXD17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	875,126	6026		51,063		44,235		26,717			(6,931)		4,045		0001
Purchased Call/S&P 500 INDEX/SPXD17FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,974,510	6115		215,014		191,255		101,169			(24,219)		18,694		0001
Purchased Call/S&P 500 INDEX/SPXD17FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	7,756,000	6051.97		341,264		298,018		194,179			(43,944)		36,197		0001
Purchased Call/S&P 500 INDEX/SPXD17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	1,950,225	5572		65,471		62,216		64,422			(3,417)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXD17ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,563,000	6083.57		153,524		132,260		73,171			(22,292)		11,848		0001
Purchased Call/S&P 500 INDEX/SPXC05HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,492,000	5580.94		82,734		82,734		83,998			(682)		12,392		0001
Purchased Call/S&P 500 INDEX/SPXA21KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	2,595,000	5949.91		95,237		75,822		62,356			(19,569)		11,565		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,703,000	5956.06		150,017		136,792		94,818			(13,563)		12,890		0001
Purchased Call/S&P 500 INDEX/SPXA21M$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	8,443,000	6061.48		392,600		335,278		209,910			(58,083)		38,967		0001
Purchased Call/S&P 500 INDEX/SPXI00W$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,601,321	5599.3		32,517		30,904		32,282			(1,693)		12,664		0001
Purchased Call/S&P 500 INDEX/SPXI00X$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	2,487,000	5521.52		105,200		100,829		111,187			(5,188)		12,125		0001
Purchased Call/S&P 500 INDEX/SPXI00X$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	4,328,000	5638.94		157,972		151,829		154,502			(7,378)		21,100		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	3,197,000	6061.48		193,099		164,905		92,715			(28,568)		14,755		0001
Purchased Call/S&P 500 INDEX/SPXA210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	10,127,000	5954.5		471,918		435,213		314,324			(40,191)		48,364		0001
Purchased Call/S&P 500 INDEX/SPXD17I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	5,586,000	5667.56		275,948		270,627		263,883			(7,519)		27,622		0001
Purchased Call/S&P 500 INDEX/SPXC05G$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	3,620,000	5693.31		88,328		88,083		82,444			(968)		18,001		0001
Purchased Call/S&P 500 INDEX/SPXD17F$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,589,000	6051.97		131,357		114,712		77,759			(16,915)		16,750		0001
Purchased Call/S&P 500 INDEX/SPXD17F$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,045,086	.6115		104,002		92,510		56,147			(11,715)		14,323		0001
Purchased Call/S&P 500 INDEX/SPXD17G$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	6,951,114	.5778		286,735		266,933		233,601			(20,481)		33,445		0001
Purchased Call/S&P 500 INDEX/SPXI00S$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	1,882,163	.6052		79,044		69,796		43,270			(9,989)		8,784		0001
Purchased Call/S&P 500 INDEX/SPXA21L$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	4,327,000	6012.28		109,473		90,775		70,490			(18,895)		19,679		0001
Purchased Call/S&P 500 INDEX/SPXA21M$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,615,000	6144.15		143,183		127,799		76,776			(15,691)		26,492		0001
Purchased Call/S&P 500 INDEX/SPXD17H$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	4,670,624	.5675		163,110		157,703		161,592			(5,825)		22,901		0001
Purchased Call/S&P 500 INDEX/SPXD17I$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,286,000	5667.56		186,316		182,693		177,431			(5,119)		16,181		0001
Purchased Call/S&P 500 INDEX/SPXD17O$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	5,093,000	6071.17		220,527		185,707		118,020			(36,251)		23,278		0001
Purchased Call/S&P 500 INDEX/SPXC05H$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	2,433,290	.5581		79,779		79,779		80,038					12,100		0001
Purchased Call/S&P 500 INDEX/SPXA21J$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,325,886	.5918		132,913		104,484		93,092			(29,212)		14,669		0001
Purchased Call/S&P 500 INDEX/SPXA21P$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,748,000	5580.94		63,341		63,341		63,919			(522)		18,637		0001
Purchased Call/S&P 500 INDEX/SPXA21N$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,873,000	6144.15		230,056		205,339		97,154			(25,212)		18,273		0001
Purchased Call/S&P 500 INDEX/SPXD17H$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	6,895,271	.5675		257,143		248,619		254,766			(9,184)		33,809		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2026	1	2,352,000	5638.94		80,909		77,788		79,220			(3,748)		11,516		0001
Purchased Call/S&P 500 INDEX/SPXI00X$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,976,000	5599.3		168,739		160,372		167,757			(8,784)		14,488		0001
Purchased Call/S&P 500 INDEX/SPXI00R$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/10/2026	1	2,893,692	.6066		118,825		103,684		65,598			(15,385)		13,462		0001
Purchased Call/S&P 500 INDEX/SPX9154$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	1,767,860	.6013		60,917		55,148		38,155			(5,906)		8,354		0001
Purchased Call/S&P 500 INDEX/SPX9156$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,939,620	.5739		110,273		103,840		92,503			(7,271)		9,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,236,000	5580.94		69,316		69,316		70,497			(571)		11,119		0001
Purchased Call/S&P 500 INDEX/SPXI00QSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/03/2026	1	1,674,963	6003		90,209		76,965		49,139			(13,420)		7,706		0001
Purchased Call/S&P 500 INDEX/SPXN133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	8,255,240	5770.2		104,842		98,726		92,672			(6,913)		39,838		0001
Purchased Call/S&P 500 INDEX/SPXD17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/13/2026	1	2,321,421	5521.52		28,786		27,590		29,918			(1,420)		11,317		0001
Purchased Call/S&P 500 INDEX/SPXI00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	7,326,000	5638.94		362,637		348,534		353,039			(16,936)		35,715		0001
Purchased Call/S&P 500 INDEX/SPXI00QSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	2,466,000	6061.48		145,494		124,251		70,496			(21,525)		11,381		0001
Purchased Call/S&P 500 INDEX/SPXA21NSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,659,000	5956.06		169,139		154,228		120,923			(15,292)		31,754		0001
Purchased Call/S&P 500 INDEX/SPXA21PSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,165,879	5599		164,112		157,274		173,027			(8,115)		20,280		0001
Purchased Call/S&P 500 INDEX/SPXC057SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	3,518,000	5937.34		129,462		104,289		87,034			(26,247)		15,706		0001
Purchased Call/S&P 500 INDEX/SPXC057SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	4,182,000	5937.34		104,550		84,221		73,316			(21,196)		18,670		0001
Purchased Call/S&P 500 INDEX/SPXM13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/22/2026	1	2,714,521	6086		96,238		79,129		50,574			(17,714)		12,243		0001
Purchased Call/S&P 500 INDEX/SPXA21JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,704,741	5827.04		144,900		113,908		114,583			(31,846)		25,160		0001
Purchased Call/S&P 500 INDEX/SPXD17FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	1	2,179,000	6115.07		58,833		51,969		33,036			(7,415)		10,185		0001
Purchased Call/S&P 500 INDEX/SPXD17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/10/2026	1	3,194,685	5615		121,612		115,549		119,740			(6,365)		15,507		0001
Purchased Call/S&P 500 INDEX/SPXC057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	3,307,000	5827.04		124,343		97,967		95,464			(27,105)		14,662		0001
Purchased Call/S&P 500 INDEX/SPXN135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,428,000	5638.94		77,816		74,789		76,088			(3,634)		16,712		0001
Purchased Call/S&P 500 INDEX/SPXA21PSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	3,674,481	5712.2		46,298		45,788		43,153			(634)		18,246		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	6,879,000	6066.44		175,415		152,219		105,325			(23,549)		32,003		0001
Purchased Call/S&P 500 INDEX/SPXD17ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	1	4,234,000	6071.17		215,511		181,483		109,212			(35,426)		19,352		0001
Purchased Call/S&P 500 INDEX/SPXD17FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	11,997,000	6051.97		555,461		485,072		311,766			(71,525)		55,990		0001
Purchased Call/S&P 500 INDEX/SPXC057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	2,328,652	5836		99,080		78,552		75,478			(20,687)		10,342		0001
Purchased Call/S&P 500 INDEX/SPXD17ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	2,577,372	6025.99		46,650		40,301		30,552			(6,664)		11,915		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	523,125	6025.99		4,394		3,801		2,939			(623)		2,430		0001
Purchased Call/S&P 500 INDEX/SPXD17DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2026	1	2,077,532	6039.31		45,706		38,151		28,709			(7,638)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	4,561,363	5638.94		57,017		54,818		55,603			(2,641)		22,333		0001
Purchased Call/S&P 500 INDEX/SPXD17DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/23/2026	1	1,849,933	6101.24		36,444		30,066		20,701			(6,608)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXC059S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	2,837,000	6118.71		163,128		134,207		68,089			(29,944)		12,817		0001
Purchased Call/S&P 500 INDEX/SPXI00WSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	7,113,000	5572.07		322,219		305,353		326,044			(17,656)		34,577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,582,000	5956.06		126,518		115,365		82,304			(11,439)		12,313		0001
Purchased Call/S&P 500 INDEX/SPXM13U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,726,279	5937.34		53,435		43,045		37,457			(10,833)		12,171		0001
Purchased Call/S&P 500 INDEX/SPXD17FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,945,000	6051.97		167,636		146,392		100,690			(21,586)		23,078		0001
Purchased Call/S&P 500 INDEX/SPXD17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	3,010,000	5827.04		148,393		116,916		109,675			(32,347)		13,345		0001
Purchased Call/S&P 500 INDEX/SPXD17ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,331,000	6083.57		67,832		58,437		39,093			(9,850)		10,776		0001
Purchased Call/S&P 500 INDEX/SPXC05AS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	4,198,000	6040.53		68,847		58,138		44,362			(11,159)		19,187		0001
Purchased Call/S&P 500 INDEX/SPXD17ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,345,770	6051.97		73,607		64,279		46,392			(9,478)		15,615		0001
Purchased Call/S&P 500 INDEX/SPXD17FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,034,000	6051.97		106,175		92,720		57,436			(13,672)		9,493		0001
Purchased Call/S&P 500 INDEX/SPXC05CSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,590,747	.5983		88,263		80,217		59,619			(8,244)		12,317		0001
Purchased Call/S&P 500 INDEX/SPXN134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	4,015,000	5770.2		174,653		164,464		148,014			(11,516)		19,375		0001
Purchased Call/S&P 500 INDEX/SPXI00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2025	01/30/2026	1	3,249,000	6071.17		200,463		168,811		91,899			(32,953)		14,850		0001
Purchased Call/S&P 500 INDEX/SPXC05ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	549,065	6037.88		4,996		4,253		3,305			(753)		2,530		0001
Purchased Call/S&P 500 INDEX/SPXC058SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,713,000	5996.66		159,524		128,864		85,185			(31,993)		12,112		0001
Purchased Call/S&P 500 INDEX/SPXD17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	3,782,000	6061.48		167,164		142,757		91,555			(24,731)		17,455		0001
Purchased Call/S&P 500 INDEX/SPXC059SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,463,000	6101.24		151,967		125,373		63,782			(27,554)		11,127		0001
Purchased Call/S&P 500 INDEX/SPXM13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	3,066,293	5996.66		58,260		47,062		37,962			(11,684)		13,689		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,291,958	6025.99		48,590		41,976		31,475			(6,941)		10,595		0001
Purchased Call/S&P 500 INDEX/SPXD17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	4,117,519	6025.99		54,763		47,371		36,547			(7,759)		19,126		0001
Purchased Call/S&P 500 INDEX/SPXC05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,081,900	5712.2		32,478		32,120		30,050			(445)		10,338		0001
Purchased Call/S&P 500 INDEX/SPXC05BSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,824,000	6114.63		68,058		60,286		38,620			(8,414)		13,200		0001
Purchased Call/S&P 500 INDEX/SPXA210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,222,000	5954.5		300,435		277,068		204,808			(25,587)		34,491		0001
Purchased Call/S&P 500 INDEX/SPXI00QSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	3,844,000	6061.48		240,250		205,172		113,539			(35,544)		17,741		0001
Purchased Call/S&P 500 INDEX/SPXI00RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/11/2026	1	4,193,334	.6069		174,097		151,975		95,773			(22,480)		19,539		0001
Purchased Call/S&P 500 INDEX/SPXC059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,946,145	.6012		331,869		275,946		175,088			(56,527)		27,043		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	2,534,844	5675.12		45,374		43,749		43,119			(1,740)		12,429		0001
Purchased Call/S&P 500 INDEX/SPXC057SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	2,060,515	.5950		78,993		63,591		51,469			(16,059)		9,183		0001
Purchased Call/S&P 500 INDEX/SPXC05ASB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	3,537,484	6040.53		60,137		50,860		38,786			(9,668)		16,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	4,145,000	5918.25		194,815		151,344		126,004			(43,767)		18,249		0001
Purchased Call/S&P 500 INDEX/SPXD17F$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	8,010,165	6115		323,688		287,921		168,078			(36,459)		37,676		0001
Purchased Call/S&P 500 INDEX/SPXC05ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	6,357,966	5769		231,409		218,517		230,677			(13,461)		30,682		0001
Purchased Call/S&P 500 INDEX/SPXM13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	484,933	5827.04		4,219		3,324		3,380			(920)		2,150		0001
Purchased Call/S&P 500 INDEX/SPXD17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	2,596,476	5954.5		43,102		39,777		31,674			(3,641)		12,456		0001
Purchased Call/S&P 500 INDEX/SPXM13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	6,209,000	5996.66		149,637		120,877		96,010			(30,010)		27,720		0001
Purchased Call/S&P 500 INDEX/SPXA210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,935,143	5954.5		110,054		101,494		79,957			(9,373)		23,569		0001
Purchased Call/S&P 500 INDEX/SPXC05GS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,485,129	5663		184,370		180,785		177,671			(5,065)		22,085		0001
Purchased Call/S&P 500 INDEX/SPXD17GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	3,482,544	5572		136,144		129,374		134,028			(7,106)		16,929		0001
Purchased Call/S&P 500 INDEX/SPXN135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	10,878,411	5638.94		134,892		129,646		132,604			(6,300)		53,034		0001
Purchased Call/S&P 500 INDEX/SPXC05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/06/2026	1	3,296,217	6026		124,087		107,496		73,303			(16,843)		15,238		0001
Purchased Call/S&P 500 INDEX/SPXC05FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,077,000	5675.29		124,412		120,642		116,179			(4,090)		10,213		0001
Purchased Call/S&P 500 INDEX/SPXC05CST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	1	3,790,619	5850		141,659		131,485		112,340			(10,508)		18,212		0001
Purchased Call/S&P 500 INDEX/SPXC059$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,537,310	6012		247,924		206,147		140,495			(42,229)		25,184		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	1,005,636	5675.29		8,548		8,289		8,189			(281)		4,945		0001
Purchased Call/S&P 500 INDEX/SPXM13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,105,000	5942.47		50,731		38,893		34,328			(12,125)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXC05FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,670,000	5667.56		60,876		59,692		58,190			(1,672)		13,147		0001
Purchased Call/S&P 500 INDEX/SPXC05DSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	4,720,891	5770.2		116,606		109,860		102,034			(7,625)		22,882		0001
Purchased Call/S&P 500 INDEX/SPXA21NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,608,334	6128		195,966		174,854		88,316			(21,535)		16,998		0001
Purchased Call/S&P 500 INDEX/SPXD17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	856,405	5778.15		7,879		7,315		6,791			(583)		4,121		0001
Purchased Call/S&P 500 INDEX/SPXC05DSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,965,000	5770.2		122,636		115,482		107,344			(8,086)		23,960		0001
Purchased Call/S&P 500 INDEX/SPXM13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,743,051	5937		113,139		91,394		71,047			(22,690)		12,246		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,407,988	5522		59,186		57,042		55,990			(2,295)		6,864		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	1,760,366	6083.57		38,376		33,061		23,144			(5,572)		8,138		0001
Purchased Call/S&P 500 INDEX/SPXD17D$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,328,000	5827.04		123,151		97,028		89,740			(26,845)		10,322		0001
Purchased Call/S&P 500 INDEX/SPXI100TSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/26/2025	02/26/2026	1	5,322,000	5956.06		202,236		184,408		138,076			(18,284)		25,379		0001
Purchased Call/S&P 500 INDEX/SPXM13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,435,000	5996.66		56,736		45,951		36,456			(11,255)		10,945		0001
Purchased Call/S&P 500 INDEX/SPXC05GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	1,891,405	5663		61,212		60,022		59,038			(1,682)		9,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	2,772,000	5937.34		81,220		65,427		56,086			(16,466)		12,376		0001
Purchased Call/S&P 500 INDEX/SPXA21KSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	4,263,797	6101.24		96,788		79,990		53,822			(17,406)		19,360		0001
Purchased Call/S&P 500 INDEX/SPXD17ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	1,047,998	.6044		60,092		50,578		29,902			(9,905)		4,782		0001
Purchased Call/S&P 500 INDEX/SPXI00T5C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	2,038,000	6013.13		122,688		110,858		67,598			(12,703)		9,674		0001
Purchased Call/S&P 500 INDEX/SPXI00T5Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/26/2025	02/26/2026	1	3,308,000	5956.06		114,126		104,065		79,034			(10,318)		15,775		0001
Purchased Call/S&P 500 INDEX/SPXD17ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	2,047,326	.6039		75,282		63,362		43,100			(12,409)		9,342		0001
Purchased Call/S&P 500 INDEX/SPXI00T5S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	3,812,000	6013.13		108,642		98,167		70,618			(11,249)		18,096		0001
Purchased Call/S&P 500 INDEX/SPXA21JSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,392,000	5827.04		195,005		153,295		146,084			(42,858)		19,371		0001
Purchased Call/S&P 500 INDEX/SPXN136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,032,000	5662.89		109,728		107,296		103,637			(3,307)		10,006		0001
Purchased Call/S&P 500 INDEX/SPXI00Y5Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/21/2025	03/20/2026	1	3,524,000	5667.56		202,982		199,036		192,830			(5,576)		17,352		0001
Purchased Call/S&P 500 INDEX/SPXA21JSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	6,765,000	5827.04		332,838		261,648		244,714			(73,151)		29,837		0001
Purchased Call/S&P 500 INDEX/SPXD17ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	1,963,000	6083.57		123,276		106,202		56,423			(17,900)		9,074		0001
Purchased Call/S&P 500 INDEX/SPXI00S8M	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S60X2D1J857QP30	02/19/2025	07/28/2025	1	6,125,000	.5750		31,790		23,893		88,668			(7,997)		17,487		0001
Purchased Call/S&P 500 INDEX/SPXD17DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	5,389,000	5827.04		316,873		249,098		225,131			(69,642)		23,768		0001
Purchased Call/S&P 500 INDEX/SPXI00YS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,052,191	.5522		221,101		212,502		219,017			(10,326)		24,630		0001
Purchased Call/S&P 500 INDEX/SPXD17ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	5,439,000	6061.48		206,682		176,505		117,542			(30,578)		25,103		0001
Purchased Call/S&P 500 INDEX/SPXD17FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	3,771,000	6115.07		196,469		173,548		93,261			(24,760)		17,627		0001
Purchased Call/S&P 500 INDEX/SPXI00USY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	2,589,000	5954.5		90,097		83,148		64,898			(7,610)		12,420		0001
Purchased Call/S&P 500 INDEX/SPXI00WSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,740,000	5572.07		158,098		149,823		159,500			(8,663)		13,319		0001
Purchased Call/S&P 500 INDEX/SPXA21KSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,392,000	6101.24		263,081		217,042		111,563			(47,701)		19,842		0001
Purchased Call/S&P 500 INDEX/SPXI00YS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	2,798,000	5638.94		137,382		132,083		133,662			(6,364)		13,700		0001
Purchased Call/S&P 500 INDEX/SPXI00U8R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	4,088,000	5954.5		114,873		105,938		74,605			(9,783)		19,523		0001
Purchased Call/S&P 500 INDEX/SPXA21JSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,689,000	5827.04		119,101		93,837		94,457			(25,962)		20,790		0001
Purchased Call/S&P 500 INDEX/SPXA21LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	2,278,495	.6104		108,738		89,958		53,864			(18,976)		10,294		0001
Purchased Call/S&P 500 INDEX/SPXN132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,241,000	5955.25		35,856		32,596		25,912			(3,340)		10,670		0001
Purchased Call/S&P 500 INDEX/SPXN136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,279,603	5662.89		40,349		39,455		38,512			(1,216)		11,225		0001
Purchased Call/S&P 500 INDEX/SPXN137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	6,119,000	5776.65		277,803		273,976		237,797			(4,567)		30,342		0001
Purchased Call/S&P 500 INDEX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,199,475	.5599		152,303		145,957		160,468			(7,531)		20,444		0001
Purchased Call/S&P 500 INDEX/SPXD17ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	4,609,000	6071.17		261,791		220,456		126,798			(43,034)		21,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00U8J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,655,560	5955		59,289		54,500		42,511			(5,227)		7,883		0001
Purchased Call/S&P 500 INDEX/SPXI00W8T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,589,000	5572.07		151,974		144,020		153,335			(8,327)		12,585		0001
Purchased Call/S&P 500 INDEX/SPXA21LSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,666,000	6071.17		67,983		57,249		39,850			(11,175)		12,185		0001
Purchased Call/S&P 500 INDEX/SPXN131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	280,093	5983.25		2,353		2,132		1,664			(226)		1,332		0001
Purchased Call/S&P 500 INDEX/SPXA21M80	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2025	02/03/2026	1	5,485,032	5995		313,424		266,670		172,352			(47,358)		25,234		0001
Purchased Call/S&P 500 INDEX/SPXN132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	3,465,391	5861.57		77,971		71,708		60,939			(6,836)		16,550		0001
Purchased Call/S&P 500 INDEX/SPXD17DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2026	1	4,433,000	5827.04		260,217		205,020		185,175			(56,723)		19,655		0001
Purchased Call/S&P 500 INDEX/SPXD17ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	1	3,902,000	6071.17		232,559		195,839		110,021			(38,229)		17,834		0001
Purchased Call/S&P 500 INDEX/SPXI00U8M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/26/2026	1	4,613,975	5956		238,366		219,164		160,154			(20,955)		22,002		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	7,867,040	6025.99		104,632		90,390		69,773			(14,947)		36,367		0001
Purchased Call/S&P 500 INDEX/SPXN131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,013,000	6013.13		49,715		44,881		33,192			(5,190)		14,237		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	5,495,000	5693.31		221,998		221,383		206,663			(2,433)		27,324		0001
Purchased Call/S&P 500 INDEX/SPXM13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,556,404	5996.66		45,504		36,854		29,761			(9,027)		11,491		0001
Purchased Call/S&P 500 INDEX/SPXD17HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/13/2026	1	5,322,000	5638.94		87,281		83,887		85,003			(4,076)		25,946		0001
Purchased Call/S&P 500 INDEX/SPXA211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,881,458	5869		108,408		83,113		74,650			(25,911)		12,551		0001
Purchased Call/S&P 500 INDEX/SPXN137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	2,408,000	5667.56		66,220		64,943		63,435			(1,804)		11,907		0001
Purchased Call/S&P 500 INDEX/SPXC056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	3,172,000	5942.47		99,601		76,361		66,353			(23,806)		13,816		0001
Purchased Call/S&P 500 INDEX/SPXC056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,834,000	5909.03		116,092		89,868		69,181			(26,399)		8,060		0001
Purchased Call/S&P 500 INDEX/SPXC059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	1,781,562	6101		94,246		78,187		43,547			(16,231)		8,049		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,225,294	5770.2		43,616		41,072		38,572			(2,876)		10,739		0001
Purchased Call/S&P 500 INDEX/SPXA21MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,178,000	6144.15		139,545		124,553		71,325			(15,293)		19,712		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,980,000	5954.5		276,888		255,352		176,264			(23,581)		23,783		0001
Purchased Call/S&P 500 INDEX/SPXC05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,037,859	5663		154,058		151,062		148,524			(4,232)		19,883		0001
Purchased Call/S&P 500 INDEX/SPXD17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2026	1	2,323,000	5994.57		127,533		108,210		73,312			(19,567)		10,687		0001
Purchased Call/S&P 500 INDEX/SPXA210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,149,575	5955		110,517		102,205		77,175			(8,572)		10,266		0001
Purchased Call/S&P 500 INDEX/SPXI00US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/27/2026	1	3,337,000	5861.57		145,827		134,112		110,328			(12,785)		15,937		0001
Purchased Call/S&P 500 INDEX/SPXI00V55	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	03/03/2026	1	2,673,054	5849.72		45,175		41,815		36,467			(3,465)		12,842		0001
Purchased Call/S&P 500 INDEX/SPXI00Y8A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	4,010,643	5522		229,946		221,003		227,646			(10,739)		19,552		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00V$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/05/2026	1	1,959,000	5842.63		123,221		114,735		90,549			(8,777)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXC05FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,066,000	5675.29		78,095		75,728		73,731			(2,568)		10,159		0001
Purchased Call/S&P 500 INDEX/SPXA21I$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	1,626,119	5886		56,152		42,857		40,242			(13,613)		7,057		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	2,760,102	5668		95,720		94,120		85,848			(1,856)		13,591		0001
Purchased Call/S&P 500 INDEX/SPXA21J$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,775,000	5827.04		223,948		176,048		166,004			(49,219)		21,060		0001
Purchased Call/S&P 500 INDEX/SPXC056$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	3,467,000	5942.47		173,003		132,969		105,056			(41,012)		15,183		0001
Purchased Call/S&P 500 INDEX/SPXA21PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	5,963,000	5580.94		143,708		143,708		145,474			(1,184)		29,651		0001
Purchased Call/S&P 500 INDEX/SPX9155$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	782,117	5964		32,979		30,484		23,554			(2,572)		3,724		0001
Purchased Call/S&P 500 INDEX/SPXD17D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	3,508,161	6118.71		42,449		34,923		24,308			(7,792)		15,849		0001
Purchased Call/S&P 500 INDEX/SPXA21KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	1,879,000	5937.34		64,074		51,615		43,380			(12,990)		8,389		0001
Purchased Call/S&P 500 INDEX/SPXC056$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	4,236,000	5942.47		152,920		117,238		99,715			(36,549)		18,451		0001
Purchased Call/S&P 500 INDEX/SPX9155$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	2,807,866	5850		159,653		148,186		118,655			(11,842)		13,490		0001
Purchased Call/S&P 500 INDEX/SPXD17D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	3,104,000	5827.04		169,168		132,985		122,403			(37,180)		13,690		0001
Purchased Call/S&P 500 INDEX/SPXN132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2026	1	5,454,196	5961		218,173		198,887		147,406			(19,779)		25,970		0001
Purchased Call/S&P 500 INDEX/SPXN138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,429,996	5611.85		30,132		30,132		30,334					12,150		0001
Purchased Call/S&P 500 INDEX/SPX9156$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,413,006	5843		94,606		88,824		79,750			(6,498)		11,627		0001
Purchased Call/S&P 500 INDEX/SPXD17E$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	6,758,000	6071.17		312,895		263,491		164,071			(51,435)		30,888		0001
Purchased Call/S&P 500 INDEX/SPXI00V$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	03/03/2026	1	2,139,900	5849.72		46,436		42,982		37,445			(3,562)		10,281		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,664,888	5827.04		46,103		36,323		37,003			(10,050)		11,815		0001
Purchased Call/S&P 500 INDEX/SPX9155$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,268,950	5955		97,707		89,070		64,987			(8,858)		10,803		0001
Purchased Call/S&P 500 INDEX/SPXN131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	2,152,822	5983.25		37,459		33,951		25,937			(3,592)		10,235		0001
Purchased Call/S&P 500 INDEX/SPX9155$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	3,713,000	5778.15		219,810		204,066		177,021			(16,260)		17,865		0001
Purchased Call/S&P 500 INDEX/SPXA210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	7,093,000	5778.15		292,941		271,959		248,191			(21,670)		34,128		0001
Purchased Call/S&P 500 INDEX/SPX9155$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,528,000	5861.57		147,130		135,310		105,798			(12,899)		12,073		0001
Purchased Call/S&P 500 INDEX/SPX9155$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	2,192,084	5778		127,637		118,822		98,405			(9,117)		10,547		0001
Purchased Call/S&P 500 INDEX/SPXA210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	3,575,558	5862		129,924		119,819		101,034			(11,065)		17,076		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	4,786,468	5668		278,697		274,040		245,376			(5,404)		23,569		0001
Purchased Call/S&P 500 INDEX/SPXN136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	2,656,036	5675		109,273		106,845		103,868			(3,302)		13,060		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	5,586,579	5580.94		134,637		134,637		136,380			(1,101)		27,895		0001
Purchased Call/S&P 500 INDEX/SPXN138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/25/2025	03/24/2026	1	3,973,856	5768		131,702		129,883		114,648			(2,171)		19,678		0001
Purchased Call/S&P 500 INDEX/SPXA21PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2025	03/24/2026	1	6,151,000	5767.57		306,320		301,257		266,407			(5,875)		30,459		0001
Purchased Call/S&P 500 INDEX/SPXC056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	1	1,194,743	5942		63,942		49,296		38,627			(14,742)		5,204		0001
Purchased Call/S&P 500 INDEX/SPXC056SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	2,382,000	5918.25		81,464		63,286		55,912			(18,302)		10,487		0001
Purchased Call/S&P 500 INDEX/SPXD17FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,107,000	6051.97		170,851		149,201		98,568			(22,000)		19,167		0001
Purchased Call/S&P 500 INDEX/SPXN137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/25/2025	03/25/2026	1	1,923,000	5776.65		99,419		98,050		84,328			(1,634)		9,536		0001
Purchased Call/S&P 500 INDEX/SPXN137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/25/2025	03/25/2026	1	6,066,000	5776.65		351,828		346,982		296,135			(5,783)		30,080		0001
Purchased Call/S&P 500 INDEX/SPXN139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/31/2025	03/31/2026	1	1,933,000	5611.85		64,756		64,756		65,071					9,665		0001
Purchased Call/S&P 500 INDEX/SPXD17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	2,377,000	5918.25		106,014		82,358		69,406			(23,817)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXD17DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/26/2026	1	2,020,000	6101.24		61,206		50,583		32,924			(11,007)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXN139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/31/2025	03/27/2026	1	1,646,377	5581		83,830		83,830		84,015					8,187		0001
Purchased Call/S&P 500 INDEX/SPXC056SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,769,000	5942.47		102,176		78,532		66,560			(24,222)		12,126		0001
Purchased Call/S&P 500 INDEX/SPXI100QSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	3,969,472	6040.53		101,222		85,476		62,266			(16,407)		18,143		0001
Purchased Call/S&P 500 INDEX/SPXD17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,211,528	5615		133,499		126,843		131,379			(6,988)		15,589		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	2,594,063	6039.31		29,572		24,684		19,227			(4,942)		11,837		0001
Purchased Call/S&P 500 INDEX/SPXD17HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	2,715,000	5667.56		134,121		131,513		128,229			(3,685)		13,369		0001
Purchased Call/S&P 500 INDEX/SPXD17FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,314,000	6051.97		236,839		206,826		125,779			(30,497)		20,133		0001
Purchased Call/S&P 500 INDEX/SPX9155SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	1,447,674	5956		61,933		57,103		43,881			(5,289)		6,903		0001
Purchased Call/S&P 500 INDEX/SPXD17HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,466,000	5614.66		121,310		117,300		120,281			(4,321)		17,019		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,092,224	5954.5		49,476		45,627		36,337			(4,214)		14,768		0001
Purchased Call/S&P 500 INDEX/SPXA21ISZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	4,417,000	5918.25		162,987		126,718		110,154			(36,516)		19,481		0001
Purchased Call/S&P 500 INDEX/SPXA21JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,209,520	5827.04		94,293		74,292		75,332			(20,554)		18,664		0001
Purchased Call/S&P 500 INDEX/SPXI100PST	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60QX2D1J857QP30	01/29/2025	06/18/2025	1	15,187,500	5700		36,200		20,461		97,444			(15,773)		35,328		0001
Purchased Call/S&P 500 INDEX/SPXA21JSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,107,000	5827.04		119,620		94,034		91,462			(26,290)		13,703		0001
Purchased Call/S&P 500 INDEX/SPXI100PSU	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60QX2D1J857QP30	01/29/2025	07/03/2025	1	12,150,000	5700		30,180		18,345		75,762			(11,877)		30,829		0001
Purchased Call/S&P 500 INDEX/SPXI100ZSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	2,583,710	5666		169,723		166,887		147,875			(3,291)		12,722		0001
Purchased Call/S&P 500 INDEX/SPXD17HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	3,904,483	5675		200,256		193,618		198,236			(7,152)		19,144		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,159,000	5667.56		134,258		131,647		128,603			(3,688)		15,555		0001
Purchased Call/S&P 500 INDEX/SPXI000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2026	1	2,666,463	5836.22		61,862		48,910		49,000			(13,050)		11,843		0001
Purchased Call/S&P 500 INDEX/SPX9157S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,613,229	5693		94,761		94,761		96,240			(781)		12,994		0001
Purchased Call/S&P 500 INDEX/SPXA21I$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	5,243,000	5918.25		134,221		104,353		94,761			(30,071)		23,124		0001
Purchased Call/S&P 500 INDEX/SPXI000QJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/04/2026	1	5,889,631	6037.88		149,597		127,343		93,414			(22,542)		27,139		0001
Purchased Call/S&P 500 INDEX/SPXA21L$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,771,649	6012.28		32,705		27,119		22,266			(5,645)		12,606		0001
Purchased Call/S&P 500 INDEX/SPXN13B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	1	4,743,138	5775		240,542		237,884		217,633			(3,304)		23,520		0001
Purchased Call/S&P 500 INDEX/SPXA21K$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,401,402	5949.91		75,511		60,118		52,434			(15,516)		15,159		0001
Purchased Call/S&P 500 INDEX/SPXD17I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,131,000	5667.56		161,560		158,418		154,230			(4,438)		15,417		0001
Purchased Call/S&P 500 INDEX/SPX9152$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	7,083,000	6025.99		329,360		284,901		188,266			(46,667)		32,900		0001
Purchased Call/S&P 500 INDEX/SPX9151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/04/2026	1	1,920,046	6038		75,678		65,138		42,829			(11,049)		8,847		0001
Purchased Call/S&P 500 INDEX/SPX815YST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,945,000	5868.55		278,821		213,170		189,782			(67,222)		25,895		0001
Purchased Call/S&P 500 INDEX/SPXD17HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,793,183	5639		72,860		70,418		72,264			(2,631)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXI000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	3,435,000	5937.34		207,818		167,409		121,749			(42,133)		15,335		0001
Purchased Call/S&P 500 INDEX/SPX815Z$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,404,000	6101.24		294,518		242,977		132,102			(53,402)		24,414		0001
Purchased Call/S&P 500 INDEX/SPX9156$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,931,000	5770.2		272,233		256,353		228,458			(17,949)		28,621		0001
Purchased Call/S&P 500 INDEX/SPX9155$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	9,713,000	5778.15		448,741		416,599		370,414			(33,195)		46,734		0001
Purchased Call/S&P 500 INDEX/SPX9150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,510,000	6101.24		132,678		109,651		67,067			(23,860)		15,937		0001
Purchased Call/S&P 500 INDEX/SPX9151$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,182,000	6040.53		126,992		107,238		64,607			(20,584)		9,973		0001
Purchased Call/S&P 500 INDEX/SPX9152$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	4,628,694	6066		187,423		163,089		103,446			(24,715)		21,534		0001
Purchased Call/S&P 500 INDEX/SPX9154$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,047,000	5956.06		109,310		99,674		69,762			(9,883)		9,761		0001
Purchased Call/S&P 500 INDEX/SPXD17GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	04/01/2025	1	4,312,500	5500		32,033				3,060			(30,751)		1,128		0001
Purchased Call/S&P 500 INDEX/SPX9158$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	6,404,974	5693		246,499		246,499		250,812			(2,032)		31,849		0001
Purchased Call/S&P 500 INDEX/SPXI000SA	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	01/13/2025	05/13/2025	1	11,660,000	5400		49,700		17,690		62,960			(31,891)		20,010		0001
Purchased Call/S&P 500 INDEX/SPXI00V$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	4,031,000	5738.52		165,271		155,199		146,094			(11,320)		19,453		0001
Purchased Call/S&P 500 INDEX/SPX9151$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,732,000	6083.57		120,754		104,029		62,687			(17,534)		12,629		0001
Purchased Call/S&P 500 INDEX/SPX9157$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	4,194,002	5664		220,817		216,524		211,288			(6,066)		20,652		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	2,678,737	.5862		108,931		100,458		83,268			(9,277)		12,793		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,003,831	6051.97		22,042		19,249		14,462			(2,838)		9,352		0001
Purchased Call/S&P 500 INDEX/SPX9153SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,561,055	.6066		132,328		115,148		68,545			(17,450)		11,915		0001
Purchased Call/S&P 500 INDEX/SPX9154SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,315,000	6013.13		122,232		110,348		70,789			(12,760)		10,939		0001
Purchased Call/S&P 500 INDEX/SPX9157S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2025	03/17/2026	1	4,767,101	.5675		249,035		240,780		243,694			(8,894)		23,374		0001
Purchased Call/S&P 500 INDEX/SPX9151SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	6,788,000	6083.57		318,357		274,263		162,821			(46,227)		31,379		0001
Purchased Call/S&P 500 INDEX/SPX9151SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,576,129	.6061		92,548		79,694		52,026			(13,475)		11,890		0001
Purchased Call/S&P 500 INDEX/SPX9154S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,426,725	.6144		86,477		77,830		44,248			(9,265)		11,449		0001
Purchased Call/S&P 500 INDEX/SPX9156SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,395,000	5770.2		222,387		209,414		185,014			(14,663)		21,209		0001
Purchased Call/S&P 500 INDEX/SPXI000SD	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	07/25/2025	1	11,660,000	.5600		78,440		47,228		114,367			(31,295)		32,866		0001
Purchased Call/S&P 500 INDEX/SPXI00U5H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	2,688,000	5861.57		100,800		92,702		77,605			(8,837)		12,837		0001
Purchased Call/S&P 500 INDEX/SPX9152SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,669,000	6025.99		156,670		135,346		82,990			(22,381)		12,338		0001
Purchased Call/S&P 500 INDEX/SPX9157SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,314,000	5580.94		119,634		119,634		122,274			(986)		11,506		0001
Purchased Call/S&P 500 INDEX/SPXI00TS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,015,000	6013.13		118,885		107,327		65,892			(12,411)		9,522		0001
Purchased Call/S&P 500 INDEX/SPXI000SF	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	08/22/2025	1	5,830,000	.5600		41,000		26,772		57,638			(14,285)		18,309		0001
Purchased Call/S&P 500 INDEX/SPX9150SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	3,063,138	.6042		133,660		112,498		72,093			(22,032)		13,977		0001
Purchased Call/S&P 500 INDEX/SPX9150SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,477,000	6040.53		152,988		129,190		84,830			(24,798)		15,892		0001
Purchased Call/S&P 500 INDEX/SPXD17HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	1	1,909,000	5662.89		69,679		68,134		66,662			(2,100)		9,400		0001
Purchased Call/S&P 500 INDEX/SPX9153SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,083,000	6117.52		191,121		172,062		100,138			(20,421)		24,019		0001
Purchased Call/S&P 500 INDEX/SPX9153SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,232,061	.6115		231,373		204,949		107,573			(28,604)		19,782		0001
Purchased Call/S&P 500 INDEX/SPX9154S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	4,865,000	6117.52		230,601		207,605		113,995			(24,640)		22,989		0001
Purchased Call/S&P 500 INDEX/SPX9154SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,417,000	6013.13		174,950		158,082		102,482			(18,115)		16,221		0001
Purchased Call/S&P 500 INDEX/SPX9157SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,310,000	5712.2		133,724		132,250		121,523			(1,832)		16,436		0001
Purchased Call/S&P 500 INDEX/SPXI00WSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	11,314,000	5572.07		455,954		432,089		462,096			(24,984)		54,998		0001
Purchased Call/S&P 500 INDEX/SPXI000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/16/2025	01/16/2026	1	2,542,000	5937.34		147,690		118,973		87,795			(29,943)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXI00SSL	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/19/2025	07/02/2025	1	6,125,000	.5750		29,340		20,605		91,211			(8,824)		15,459		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	2,520,136	5667.56		42,842		42,016		40,924			(1,167)		12,462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00S$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	2,087,760	.6054		122,771		108,408		60,274			(15,515)		9,744		0001
Purchased Call/S&P 500 INDEX/SPX9150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	5,527,000	6039.31		315,592		263,428		160,792			(52,743)		25,220		0001
Purchased Call/S&P 500 INDEX/SPX9156$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,464,000	5738.52		135,520		127,261		115,590			(9,282)		11,891		0001
Purchased Call/S&P 500 INDEX/SPX9157$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	4,066,000	5712.2		219,971		217,547		198,061			(3,013)		20,190		0001
Purchased Call/S&P 500 INDEX/SPXC05B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	6,737,000	5996.66		328,092		265,032		188,297			(65,799)		30,077		0001
Purchased Call/S&P 500 INDEX/SPXI00X$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,041,000	5638.94		104,610		100,542		102,436			(4,886)		14,825		0001
Purchased Call/S&P 500 INDEX/SPX9150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,113,000	6101.24		72,265		59,723		37,230			(12,996)		9,594		0001
Purchased Call/S&P 500 INDEX/SPX9156$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,792,000	5770.2		226,762		213,534		185,118			(14,951)		18,299		0001
Purchased Call/S&P 500 INDEX/SPX9155$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,255,000	5842.63		233,600		217,511		176,311			(16,640)		20,503		0001
Purchased Call/S&P 500 INDEX/SPX9155$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/25/2026	1	2,775,147	.5955		107,255		98,591		75,489			(9,455)		13,214		0001
Purchased Call/S&P 500 INDEX/SPX9156$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,059,000	5738.52		186,714		175,335		161,138			(12,789)		19,588		0001
Purchased Call/S&P 500 INDEX/SPXI00V$V	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/07/2025	05/16/2025	1	4,312,500	.5500		50,693		34,563		55,520			(17,380)		7,655		0001
Purchased Call/S&P 500 INDEX/SPXI00P$E	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	01/23/2025	08/27/2025	1	12,150,000	.5800		66,220		46,229		156,133			(20,540)		38,814		0001
Purchased Call/S&P 500 INDEX/SPX8152$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	3,781,000	6086.37		143,678		117,159		73,959			(26,767)		17,053		0001
Purchased Call/S&P 500 INDEX/SPXC05H$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/31/2026	1	2,023,000	5611.85		54,823		54,823		54,995					10,115		0001
Purchased Call/S&P 500 INDEX/SPXA21MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,776,000	6144.15		330,965		295,407		142,227			(36,270)		27,252		0001
Purchased Call/S&P 500 INDEX/SPXI00X$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	3,489,000	5599.3		124,906		118,713		124,943			(6,502)		16,985		0001
Purchased Call/S&P 500 INDEX/SPXI00X$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	1,941,000	5521.52		114,325		109,575		121,499			(5,638)		9,463		0001
Purchased Call/S&P 500 INDEX/SPX9150$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	3,427,000	6039.31		151,131		126,150		83,439			(25,257)		15,638		0001
Purchased Call/S&P 500 INDEX/SPX9150$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	7,746,000	6039.31		359,414		300,007		195,880			(60,067)		35,346		0001
Purchased Call/S&P 500 INDEX/SPX9150$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	2,069,086	.6068		79,255		66,119		43,607			(13,282)		9,426		0001
Purchased Call/S&P 500 INDEX/SPX9155$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	2,426,690	.5862		137,469		126,777		99,482			(11,707)		11,589		0001
Purchased Call/S&P 500 INDEX/SPX9150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,753,000	6040.53		114,525		96,710		64,376			(18,563)		12,583		0001
Purchased Call/S&P 500 INDEX/SPX9154$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,593,000	6117.52		149,616		134,696		69,059			(15,986)		12,253		0001
Purchased Call/S&P 500 INDEX/SPX9155$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,832,000	5956.06		167,938		153,133		104,417			(15,183)		13,505		0001
Purchased Call/S&P 500 INDEX/SPX9151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,691,297	.6061		109,339		94,153		60,106			(15,920)		12,421		0001
Purchased Call/S&P 500 INDEX/SPX9154$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,619,107	.6119		105,566		95,303		57,366			(11,021)		12,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,833,000	5949.91		97,742		77,816		67,019			(20,084)		17,083		0001
Purchased Call/S&P 500 INDEX/SPXA21LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	5,037,656	6042		271,038		229,514		143,020			(42,045)		23,025		0001
Purchased Call/S&P 500 INDEX/SPX9153SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	17,964,000	6114.63		831,733		736,744		411,494			(102,824)		83,970		0001
Purchased Call/S&P 500 INDEX/SPX9153S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,217,237	6066		124,012		107,911		62,465			(16,353)		10,315		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	5,723,876	6013.13		127,642		115,233		84,693			(13,325)		27,047		0001
Purchased Call/S&P 500 INDEX/SPXA21NSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	9,158,000	6013.13		234,445		211,840		154,226			(24,275)		43,473		0001
Purchased Call/S&P 500 INDEX/SPXI00XSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	3,297,000	5521.52		118,692		113,760		125,301			(5,853)		16,073		0001
Purchased Call/S&P 500 INDEX/SPX9155SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	2,000,712	5955		77,388		71,767		56,697			(5,804)		9,555		0001
Purchased Call/S&P 500 INDEX/SPX9157SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,333,000	5580.94		194,647		194,647		199,490			(1,604)		16,573		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,549,000	5954.5		107,811		99,426		78,295			(9,182)		21,725		0001
Purchased Call/S&P 500 INDEX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	4,101,000	5778.15		153,788		142,772		130,832			(11,376)		19,732		0001
Purchased Call/S&P 500 INDEX/SPXA21PSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2025	03/24/2026	1	4,377,586	5768		237,438		234,158		204,003			(3,914)		21,677		0001
Purchased Call/S&P 500 INDEX/SPXI00U5E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/27/2026	1	4,497,000	5861.57		114,224		105,048		90,123			(10,014)		21,477		0001
Purchased Call/S&P 500 INDEX/SPXI00N5H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	2,711,239	5918.25		37,686		29,277		27,510			(8,466)		11,937		0001
Purchased Call/S&P 500 INDEX/SPXA21NS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	4,873,016	6130		210,977		188,248		102,739			(23,184)		22,956		0001
Purchased Call/S&P 500 INDEX/SPXA21JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	5,653,857	5842.91		143,043		113,488		112,295			(29,784)		25,155		0001
Purchased Call/S&P 500 INDEX/SPXI00YS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	2,159,000	5638.94		125,006		120,145		120,912			(5,838)		10,525		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/18/2026	1	1,864,067	5615		85,968		84,287		83,511			(2,375)		9,153		0001
Purchased Call/S&P 500 INDEX/SPXC05CSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	8,526,131	5983		364,458		331,234		237,560			(34,043)		40,535		0001
Purchased Call/S&P 500 INDEX/SPXA211SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,469,000	5918.25		91,106		70,777		61,544			(20,468)		10,870		0001
Purchased Call/S&P 500 INDEX/SPXD17HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	4,222,000	5614.66		238,543		230,657		235,537			(8,496)		20,731		0001
Purchased Call/S&P 500 INDEX/SPXC058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,455,000	5996.66		135,516		109,470		74,273			(27,178)		10,960		0001
Purchased Call/S&P 500 INDEX/SPXC058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	5,293,000	5996.66		271,002		218,915		152,694			(54,349)		23,630		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,252,478	5614.66		24,777		23,958		24,381			(882)		11,060		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	986,555	5950		27,185		21,884		18,498			(5,527)		4,397		0001
Purchased Call/S&P 500 INDEX/SPXI00PSA	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	01/23/2025	05/20/2025	1	12,150,000	5600		33,240		14,414		114,739			(19,035)		22,485		0001
Purchased Call/S&P 500 INDEX/SPXD17FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,522,000	6051.97		201,811		176,237		105,311			(25,987)		16,437		0001
Purchased Call/S&P 500 INDEX/SPXA21PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2025	03/25/2026	1	3,583,000	5776.65		199,573		196,824		170,134			(3,281)		17,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,977,000	6117.52		161,353		145,263		76,253			(17,241)		14,067		0001
Purchased Call/S&P 500 INDEX/SPX9156$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,328,000	5770.2		143,405		135,109		116,714			(9,378)		11,284		0001
Purchased Call/S&P 500 INDEX/SPXI00T$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,082,000	6013.13		56,422		50,937		36,790			(5,890)		9,838		0001
Purchased Call/S&P 500 INDEX/SPXA21I$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,101,000	5942.47		226,995		174,029		140,391			(54,254)		22,219		0001
Purchased Call/S&P 500 INDEX/SPXC058$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	3,421,716	5992		192,227		155,715		103,195			(36,844)		15,276		0001
Purchased Call/S&P 500 INDEX/SPXI00T$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,204,000	6013.13		135,105		121,970		73,786			(14,104)		10,415		0001
Purchased Call/S&P 500 INDEX/SPXI00S$I	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/19/2025	04/23/2025	1	3,062,500	5400		4,585		1,654		16,505			(2,911)		3,844		0001
Purchased Call/S&P 500 INDEX/SPXD17FS$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	2,665,000	6051.97		158,568		138,474		81,418			(20,418)		12,438		0001
Purchased Call/S&P 500 INDEX/SPXI00XS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,529,000	5599.3		154,016		146,379		153,039			(8,017)		12,311		0001
Purchased Call/S&P 500 INDEX/SPXI00W$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	2,750,299	5614.56		45,105		42,620		44,472			(2,595)		13,350		0001
Purchased Call/S&P 500 INDEX/SPX9157$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	7,155,000	5712.2		358,466		354,515		323,207			(4,910)		35,529		0001
Purchased Call/S&P 500 INDEX/SPXD17FS$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	1	3,305,000	6115.07		125,590		110,938		66,034			(15,828)		15,449		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	1	1,992,421	5614.66		32,676		31,596		32,237			(1,164)		9,783		0001
Purchased Call/S&P 500 INDEX/SPXI00XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,525,000	5521.52		200,573		192,238		213,008			(9,891)		17,185		0001
Purchased Call/S&P 500 INDEX/SPXC05A$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,229,639	6040.53		46,154		38,974		29,270			(7,481)		10,191		0001
Purchased Call/S&P 500 INDEX/SPXC059$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	2,561,000	6118.71		152,380		125,365		62,472			(27,971)		11,570		0001
Purchased Call/S&P 500 INDEX/SPXC059$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,631,000	6101.24		263,967		218,155		116,148			(47,471)		21,027		0001
Purchased Call/S&P 500 INDEX/SPXC05FS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	3,847,650	5615		218,983		212,329		202,388			(7,219)		18,893		0001
Purchased Call/S&P 500 INDEX/SPXC05G$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2026	1	1,755,000	5767.57		48,789		47,983		43,217			(936)		8,690		0001
Purchased Call/S&P 500 INDEX/SPXC059$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	2,092,273	6012		88,041		73,205		50,681			(14,996)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXC05CS$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	3,485,000	5955.25		127,203		115,639		87,704			(11,849)		16,594		0001
Purchased Call/S&P 500 INDEX/SPXI00QSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	2,558,000	6037.88		90,042		76,647		53,307			(13,568)		11,787		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	5,094,971	5763		232,576		219,619		230,742			(13,529)		24,587		0001
Purchased Call/S&P 500 INDEX/SPXI00T$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,886,000	6013.13		98,413		88,845		62,312			(10,274)		13,637		0001
Purchased Call/S&P 500 INDEX/SPXC05ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	2,013,800	5770		95,200		89,897		94,218			(5,538)		9,718		0001
Purchased Call/S&P 500 INDEX/SPXI00T$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	3,420,000	6013.13		198,702		179,543		110,815			(20,574)		16,235		0001
Purchased Call/S&P 500 INDEX/SPXI00U$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,755,000	5954.5		73,559		67,837		52,899			(6,265)		13,157		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,431,000	6117.52		88,177		79,383		49,628			(9,422)		16,213		0001
Purchased Call/S&P 500 INDEX/SPXI00QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	2,574,000	6061.48		94,466		80,673		53,056			(13,976)		11,880		0001
Purchased Call/S&P 500 INDEX/SPXI00SSH	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/19/2025	04/04/2025	1	18,375,000	.5400		18,330		1,309		26,655			(16,664)		9,618		0001
Purchased Call/S&P 500 INDEX/SPXC05G9R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,237,000	5712.2		117,827		116,528		108,074			(1,614)		16,074		0001
Purchased Call/S&P 500 INDEX/SPXI00XS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	6,561,000	5599.3		351,014		333,608		349,696			(18,272)		31,940		0001
Purchased Call/S&P 500 INDEX/SPXI00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	2,769,000	5521.52		148,972		142,782		157,949			(7,347)		13,499		0001
Purchased Call/S&P 500 INDEX/SPXC05GSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,466,000	5712.2		82,118		81,213		75,291			(1,125)		12,245		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,103,787	6129.58		35,975		32,011		20,695			(4,041)		9,911		0001
Purchased Call/S&P 500 INDEX/SPXC05BSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,599,000	6117.52		219,179		197,322		97,249			(23,419)		17,006		0001
Purchased Call/S&P 500 INDEX/SPXC05FSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	5,704,495	.5615		249,804		242,213		232,564			(8,235)		28,010		0001
Purchased Call/S&P 500 INDEX/SPXI00SS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/19/2026	1	1,914,000	6144.15		118,094		105,406		48,516			(12,942)		9,030		0001
Purchased Call/S&P 500 INDEX/SPXI00XSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	5,414,000	5521.52		129,936		124,537		135,833			(6,408)		26,394		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	4,667,841	5955.25		105,026		95,479		75,461			(9,783)		22,226		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,017,081	.5939		168,393		136,027		98,955			(33,771)		13,470		0001
Purchased Call/S&P 500 INDEX/SPXD17FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	4,223,000	6115.07		182,856		161,523		92,699			(23,045)		19,740		0001
Purchased Call/S&P 500 INDEX/SPXC056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		137,705		105,839		75,998			(32,644)		9,437		0001
Purchased Call/S&P 500 INDEX/SPXA21NS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,717,000	6013.13		257,261		232,250		160,400			(26,857)		31,740		0001
Purchased Call/S&P 500 INDEX/SPXD17FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,894,000	6051.97		237,359		207,280		131,443			(30,564)		22,840		0001
Purchased Call/S&P 500 INDEX/SPXD17FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	6,516,000	6051.97		248,260		216,800		145,984			(31,968)		30,410		0001
Purchased Call/S&P 500 INDEX/SPXD171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	1,845,566	5776.65		30,267		29,850		26,691			(498)		9,152		0001
Purchased Call/S&P 500 INDEX/SPXI00QSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2026	1	2,493,741	.5995		111,255		94,659		65,443			(16,811)		11,472		0001
Purchased Call/S&P 500 INDEX/SPXC05BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,588,000	6114.63		64,584		57,208		37,807			(7,984)		16,771		0001
Purchased Call/S&P 500 INDEX/SPXD17DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,001,000	5827.04		122,061		96,169		85,999			(26,607)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXD17DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2025	01/15/2026	1	2,921,000	5949.91		180,518		143,718		102,997			(37,093)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXD17FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,361,000	6051.97		93,772		81,889		57,692			(12,075)		15,686		0001
Purchased Call/S&P 500 INDEX/SPXD17ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	2,967,000	6061.48		158,438		135,305		81,432			(23,440)		13,694		0001
Purchased Call/S&P 500 INDEX/SPXC05DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	3,849,000	5842.63		158,579		147,657		126,033			(11,296)		18,547		0001
Purchased Call/S&P 500 INDEX/SPXC05A58	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,859,000	6040.53		97,206		82,085		57,828			(15,756)		13,067		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	1,978,320	.6013		75,456		68,310		47,002			(7,316)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXC05A$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2025	02/11/2026	1	3,645,624	.6068		195,602		170,747		100,874			(25,256)		16,987		0001
Purchased Call/S&P 500 INDEX/SPXC05ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	1,451,846	.5739		49,780		47,007		50,495			(2,896)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXD17DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	5,661,000	5918.25		346,453		269,145		206,038			(77,833)		24,924		0001
Purchased Call/S&P 500 INDEX/SPXC05FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	2,229,020	.5615		76,867		74,531		71,769			(2,534)		10,945		0001
Purchased Call/S&P 500 INDEX/SPXI00USV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,498,000	5954.5		133,393		123,018		85,491			(11,360)		11,930		0001
Purchased Call/S&P 500 INDEX/SPXI00US6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	2,787,000	5861.57		94,479		86,890		73,509			(8,283)		13,310		0001
Purchased Call/S&P 500 INDEX/SPXD17ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	3,301,000	6083.57		111,574		96,120		62,739			(16,201)		15,260		0001
Purchased Call/S&P 500 INDEX/SPXC05CSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	5,253,294	.5983		211,501		192,221		139,371			(19,756)		24,975		0001
Purchased Call/S&P 500 INDEX/SPXD17DS$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	3,768,000	6118.71		96,838		79,670		51,667			(17,776)		17,023		0001
Purchased Call/S&P 500 INDEX/SPXD17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	1,975,012	5572.07		31,995		30,321		32,062			(1,753)		9,601		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	1,193,578	.5975		57,835		44,735		34,798			(13,188)		5,236		0001
Purchased Call/S&P 500 INDEX/SPXI00UST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,599,000	5954.5		93,304		86,047		63,042			(7,946)		12,412		0001
Purchased Call/S&P 500 INDEX/SPXM13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,813,307	.6041		56,418		47,774		34,299			(8,752)		8,288		0001
Purchased Call/S&P 500 INDEX/SPXN130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	8,104,000	6114.63		206,652		183,311		116,270			(25,270)		38,117		0001
Purchased Call/S&P 500 INDEX/SPXI00VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,597,000	5849.72		72,976		67,548		58,429			(5,598)		12,477		0001
Purchased Call/S&P 500 INDEX/SPXD17ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,362,000	6083.57		146,208		125,957		67,416			(21,230)		10,919		0001
Purchased Call/S&P 500 INDEX/SPXD17FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,017,828	.6115		76,550		68,092		40,381			(8,622)		9,491		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	3,594,914	5580.94		53,564		53,564		54,265			(441)		17,876		0001
Purchased Call/S&P 500 INDEX/SPXD17HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	2,466,123	.5579		95,715		91,716		100,073			(4,746)		11,988		0001
Purchased Call/S&P 500 INDEX/SPXI00USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	2,287,073	.5956		121,414		111,634		81,056			(10,674)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXC05GST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/20/2026	1	1,874,417	.5663		76,706		75,846		71,311			(1,068)		9,230		0001
Purchased Call/S&P 500 INDEX/SPXI00IWSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,534,000	5572.07		57,775		54,751		58,392			(3,166)		12,318		0001
Purchased Call/S&P 500 INDEX/SPXD17DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	2,788,000	5827.04		143,582		112,871		105,147			(31,556)		12,296		0001
Purchased Call/S&P 500 INDEX/SPXD17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	3,078,253	6039.31		50,483		42,139		32,500			(8,437)		14,046		0001
Purchased Call/S&P 500 INDEX/SPXI00VSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	4,218,000	5842.63		156,066		145,318		125,404			(11,117)		20,325		0001
Purchased Call/S&P 500 INDEX/SPXI00IWSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	2,995,000	5614.56		82,363		77,825		80,836			(4,739)		14,538		0001
Purchased Call/S&P 500 INDEX/SPXD17DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	3,532,000	5918.25		134,922		104,816		91,041			(30,311)		15,550		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,485,000	6051.97		39,263		34,288		25,344			(5,056)		11,597		0001
Purchased Call/S&P 500 INDEX/SPXD17HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,922,879	5639		69,451		67,123		68,875			(2,508)		9,374		0001
Purchased Call/S&P 500 INDEX/SPXI00S8K	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/19/2025	06/13/2025	1	6,125,000	5750		26,900		17,533		94,389			(9,439)		13,789		0001
Purchased Call/S&P 500 INDEX/SPXC05ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	6,838,534	5615		284,817		269,868		279,969			(15,649)		33,194		0001
Purchased Call/S&P 500 INDEX/SPXD17HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	1,759,287	5675		84,339		81,543		83,542			(3,012)		8,626		0001
Purchased Call/S&P 500 INDEX/SPXD17ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	4,615,000	6061.48		225,212		192,330		119,584			(33,319)		21,300		0001
Purchased Call/S&P 500 INDEX/SPXD17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	3,680,474	6025.99		63,304		54,759		41,527			(8,970)		17,096		0001
Purchased Call/S&P 500 INDEX/SPXM13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	4,567,589	5942.47		60,292		46,340		42,475			(14,293)		20,003		0001
Purchased Call/S&P 500 INDEX/SPXM13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,814,215	5942.47		46,153		35,384		32,083			(11,031)		12,258		0001
Purchased Call/S&P 500 INDEX/SPXC05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	1,931,450	5675.12		42,106		40,598		39,781			(1,615)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,494,684	6083.57		33,179		28,584		20,237			(4,818)		11,532		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,456,000	6025.99		40,524		35,008		26,324			(5,789)		11,353		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,249,000	6129.58		98,152		87,336		54,695			(11,025)		20,016		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	3,135,707	5950		174,654		140,599		103,701			(35,507)		13,975		0001
Purchased Call/S&P 500 INDEX/SPXM13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	2,444,976	6049.24		37,408		30,401		23,002			(7,072)		11,009		0001
Purchased Call/S&P 500 INDEX/SPXI00WSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	3,336,000	5572.07		121,764		115,391		123,227			(6,672)		16,217		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	3,882,170	5667		157,153		154,526		140,778			(3,047)		19,116		0001
Purchased Call/S&P 500 INDEX/SPXC057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	3,134,050	5836		125,121		99,198		96,078			(26,124)		13,920		0001
Purchased Call/S&P 500 INDEX/SPXN131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,267,000	6013.13		78,735		71,080		51,560			(8,220)		15,438		0001
Purchased Call/S&P 500 INDEX/SPXI00QSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,902,000	6061.48		89,672		76,579		52,242			(13,267)		13,394		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	4,856,672	5667		215,810		212,203		192,682			(4,185)		23,915		0001
Purchased Call/S&P 500 INDEX/SPXC057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	2,026,000	5918.25		119,737		93,092		72,462			(26,826)		8,936		0001
Purchased Call/S&P 500 INDEX/SPXI00YS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,204,000	5638.94		280,496		269,587		272,030			(13,100)		25,370		0001
Purchased Call/S&P 500 INDEX/SPXM13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	2,375,000	5868.55		67,450		51,568		49,577			(16,262)		10,345		0001
Purchased Call/S&P 500 INDEX/SPXI00YSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/20/2026	1	3,395,000	5662.89		92,005		89,966		88,173			(2,773)		16,717		0001
Purchased Call/S&P 500 INDEX/SPXI00XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	4,029,000	5521.52		198,630		190,376		210,690			(9,795)		19,642		0001
Purchased Call/S&P 500 INDEX/SPXI00YS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	1,951,000	5638.94		106,330		102,229		103,148			(4,925)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXC056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	5,407,719	5975		277,138		214,361		163,624			(63,194)		23,724		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,011,786	6114.63		8,094		7,180		4,950			(990)		4,759		0001
Purchased Call/S&P 500 INDEX/SPXN134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	391,583	5521.52		3,054		2,927		3,199			(151)		1,909		0001
Purchased Call/S&P 500 INDEX/SPXN135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,261,000	5638.94		68,734		66,061		67,183			(3,210)		11,023		0001
Purchased Call/S&P 500 INDEX/SPXI00X$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,251,000	5521.52		145,645		139,593		153,760			(7,182)		15,849		0001
Purchased Call/S&P 500 INDEX/SPXN135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	9,760,009	5675.12		237,168		228,675		224,838			(9,097)		47,855		0001
Purchased Call/S&P 500 INDEX/SPXN134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,053,000	5770.2		153,871		144,970		128,862			(10,062)		14,798		0001
Purchased Call/S&P 500 INDEX/SPXI00T$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	1,829,000	6013.13		68,770		62,140		42,877			(7,121)		8,682		0001
Purchased Call/S&P 500 INDEX/SPXI00X$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	4,727,000	5638.94		244,386		234,882		237,648			(11,414)		23,045		0001
Purchased Call/S&P 500 INDEX/SPXN135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,916,000	5675.12		79,024		76,194		74,852			(3,031)		14,298		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	4,810,748	6061.48		122,674		104,763		73,570			(18,149)		22,203		0001
Purchased Call/S&P 500 INDEX/SPXI00P$D	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/23/2025	07/18/2025	1	12,150,000	.5800		61,360		38,528		163,731			(23,359)		33,198		0001
Purchased Call/S&P 500 INDEX/SPXN130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,299,133	6114.63		17,149		15,212		10,207			(2,097)		6,111		0001
Purchased Call/S&P 500 INDEX/SPXI00U$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	3,373,000	5954.5		111,984		103,274		78,689			(9,537)		16,109		0001
Purchased Call/S&P 500 INDEX/SPXI00U$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	3,762,000	5954.5		166,280		153,347		111,425			(14,161)		17,967		0001
Purchased Call/S&P 500 INDEX/SPXI00X$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,711,000	5599.3		111,151		105,639		110,846			(5,786)		13,197		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	5,370,000	6040.53		128,343		108,379		79,971			(20,803)		24,544		0001
Purchased Call/S&P 500 INDEX/SPXI00P$B	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/23/2025	06/27/2025	1	12,150,000	.5600		41,780		24,072		114,691			(18,060)		29,829		0001
Purchased Call/S&P 500 INDEX/SPXN131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	2,107,638	6013.13		39,413		35,581		26,140			(4,115)		9,959		0001
Purchased Call/S&P 500 INDEX/SPXM13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	44,221	5975.38		402		310		273			(93)		194		0001
Purchased Call/S&P 500 INDEX/SPXI00X$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	6,122,000	5638.94		274,878		264,188		268,140			(12,838)		29,846		0001
Purchased Call/S&P 500 INDEX/SPXN131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	616,764	6013.13		5,181		4,677		3,545			(541)		2,914		0001
Purchased Call/S&P 500 INDEX/SPXI000$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/16/2025	01/16/2026	1	4,133,000	5937.34		262,446		211,414		150,847			(53,208)		18,452		0001
Purchased Call/S&P 500 INDEX/SPXI00U$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	4,612,000	5954.5		240,746		222,176		155,304			(20,336)		22,125		0001
Purchased Call/S&P 500 INDEX/SPXI00V$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	2,208,394	5842.63		28,488		26,526		23,641			(2,029)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	3,446,000	5638.94		92,697		89,122		90,755			(4,294)		16,872		0001
Purchased Call/S&P 500 INDEX/SPXI00X$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	2,987,000	5638.94		96,480		92,728		94,485			(4,506)		14,562		0001
Purchased Call/S&P 500 INDEX/SPXI00X$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,228,000	5599.3		129,892		123,451		129,057			(6,762)		10,846		0001
Purchased Call/S&P 500 INDEX/SPXI00V$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,772,000	5738.52		103,118		96,834		91,389			(7,063)		13,377		0001
Purchased Call/S&P 500 INDEX/SPXI00X$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,876,000	5521.52		200,389		192,063		212,014			(9,882)		18,896		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00SSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/20/2026	1	2,465,000	6117.52		72,471		65,244		39,410			(7,743)		11,648		0001
Purchased Call/S&P 500 INDEX/SPXI00VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	3,616,000	5738.52		115,712		108,660		103,350			(7,925)		17,450		0001
Purchased Call/S&P 500 INDEX/SPXI00USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,032,898	.5955		52,366		48,136		35,306			(4,616)		4,918		0001
Purchased Call/S&P 500 INDEX/SPXN136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	6,097,904	5662.89		72,565		70,957		69,780			(2,187)		30,027		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	2,127,000	6068.5		59,343		51,660		35,127			(7,804)		9,911		0001
Purchased Call/S&P 500 INDEX/SPXM13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	3,948,000	5909.03		89,225		69,069		63,526			(20,289)		17,351		0001
Purchased Call/S&P 500 INDEX/SPXI00USX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,207,000	5954.5		90,117		83,166		64,643			(7,612)		15,385		0001
Purchased Call/S&P 500 INDEX/SPXI00IWL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	7,030,000	5572.07		170,126		161,221		172,241			(9,322)		34,173		0001
Purchased Call/S&P 500 INDEX/SPXI00TS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,294,000	6013.13		66,755		60,265		43,190			(6,969)		10,840		0001
Purchased Call/S&P 500 INDEX/SPXN139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	3,309,000	5611.85		159,494		159,494		160,215					16,545		0001
Purchased Call/S&P 500 INDEX/SPXN132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,115,019	.5956		127,837		117,539		89,950			(11,238)		14,854		0001
Purchased Call/S&P 500 INDEX/SPXM13V$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,306,000	5996.66		81,863		66,129		50,005			(16,418)		10,295		0001
Purchased Call/S&P 500 INDEX/SPXN138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,564,431	5580.94		22,567		22,567		23,036			(186)		12,752		0001
Purchased Call/S&P 500 INDEX/SPXI00RSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2026	1	1,711,271	.6068		95,023		82,948		47,785			(12,269)		7,974		0001
Purchased Call/S&P 500 INDEX/SPXN135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	6,854,000	5638.94		274,160		263,498		266,792			(12,804)		33,414		0001
Purchased Call/S&P 500 INDEX/SPXI00IWSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	6,763,539	5599.3		163,678		155,561		163,319			(8,520)		32,926		0001
Purchased Call/S&P 500 INDEX/SPXN134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,322,103	5770.2		71,093		66,980		62,398			(4,649)		16,102		0001
Purchased Call/S&P 500 INDEX/SPXN137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	3,056,000	5776.65		94,736		93,431		82,287			(1,557)		15,154		0001
Purchased Call/S&P 500 INDEX/SPXI00QST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	4,797,000	6061.48		275,828		235,555		135,220			(40,807)		22,140		0001
Purchased Call/S&P 500 INDEX/SPXI00SSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/20/2026	1	2,202,000	6117.52		78,171		70,376		40,957			(8,353)		10,405		0001
Purchased Call/S&P 500 INDEX/SPXI00USW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,687,724	5954.5		92,931		85,762		74,274			(7,850)		17,691		0001
Purchased Call/S&P 500 INDEX/SPXM13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	3,149,000	6067.7		87,542		72,831		50,751			(14,870)		14,346		0001
Purchased Call/S&P 500 INDEX/SPXN138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	722,698	5580.94		6,143		6,143		6,269			(50)		3,609		0001
Purchased Call/S&P 500 INDEX/SPXI00YSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/20/2026	1	2,329,000	5662.89		56,595		55,341		54,237			(1,706)		11,468		0001
Purchased Call/S&P 500 INDEX/SPXN137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	8,498,000	5776.65		209,051		206,171		182,492			(3,436)		42,139		0001
Purchased Call/S&P 500 INDEX/SPXI00RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2026	1	2,408,000	6025.99		69,350		59,989		43,412			(9,826)		11,185		0001
Purchased Call/S&P 500 INDEX/SPXN137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,429,000	5667.56		94,338		92,519		90,594			(2,571)		21,901		0001
Purchased Call/S&P 500 INDEX/SPXI00008	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	01/13/2025	05/30/2025	1	11,660,000	.5400		53,200		23,250		69,734			(29,901)		23,637		0001
Purchased Call/S&P 500 INDEX/SPXN135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	3,745,493	5638.94		79,779		76,702		77,939			(3,695)		18,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	03/24/2025	03/20/2026	1	961,185	.5665		50,741		49,893		44,991			(984)		4,733		0001
Purchased Call/S&P 500 INDEX/SPXM13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	5,255,000	5996.66			137,156		111,085			(27,207)		23,621		0001
Purchased Call/S&P 500 INDEX/SPXI00VS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	21GI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	3,990,000	5954.5			237,405		219,093			(20,053)		19,141		0001
Purchased Call/S&P 500 INDEX/SPXI00TSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm	21GI19DL770XOHC3ZE78	02/26/2025	02/26/2026	1	1,999,000	5956.06			59,970		54,683			(5,422)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXN139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	2,618,923	.5693			93,380		93,380			94,512		13,023		0001
Purchased Call/S&P 500 INDEX/SPXM13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,580,000	6101.24			75,896		62,614			42,368		16,174		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,847,001	.6076			64,138		55,408			36,804		8,538		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,717,254	6144.15			30,395		27,130			16,955		8,102		0001
Purchased Call/S&P 500 INDEX/SPXM13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,967,000	5994.57			57,240		48,567			36,972		9,049		0001
Purchased Call/S&P 500 INDEX/SPXN134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	822,431	5599.3			6,744		6,410			6,728		4,004		0001
Purchased Call/S&P 500 INDEX/SPXM13W57	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	3,547,000	6086.37			111,376		90,819			60,224		15,998		0001
Purchased Call/S&P 500 INDEX/SPXM13W56	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	6,910,000	6086.37			176,896		144,246			98,939		31,166		0001
Purchased Call/S&P 500 INDEX/SPXN132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	1,294,654	5955.25			17,089		15,536			12,389		6,164		0001
Purchased Call/S&P 500 INDEX/SPXN136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	1,906,000	5662.89			43,076		42,121			41,184		9,385		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,684,916	5770.2			13,985		13,176			12,472		8,167		0001
Purchased Call/S&P 500 INDEX/SPXN138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	6,828,803	.5768			286,504		282,547			247,232		33,815		0001
Purchased Call/S&P 500 INDEX/SPXN130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	2,971,924	.6115			101,229		89,668			54,040		13,892		0001
Purchased Call/S&P 500 INDEX/SPXM13X51	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,027,031	6101.24			51,157		42,204			29,076		13,676		0001
Purchased Call/S&P 500 INDEX/SPXM13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,574,868	6101.24			86,512		71,372			47,600		16,151		0001
Purchased Call/S&P 500 INDEX/SPXN130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,524,000	6129.58			53,797		47,869			28,004		7,179		0001
Purchased Call/S&P 500 INDEX/SPXM13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/05/2025	02/04/2026	1	1,955,170	.6034			72,022		61,477			42,046		9,009		0001
Purchased Call/S&P 500 INDEX/SPXM13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	8,510,000	5994.57			217,856		184,848			142,504		39,150		0001
Purchased Call/S&P 500 INDEX/SPXN138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4,796,000	5611.85			115,104		115,104			115,665		23,980		0001
Purchased Call/S&P 500 INDEX/SPX921USR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	2,047,000	100	35,823		4,046					(8,785)		3,472		0001
Purchased Call/S&P 500 INDEX/SPX140GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	2,584,000	100	47,546		6,887		31,344			(11,756)		4,923		0001
Purchased Call/S&P 500 INDEX/SPX261MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	1	2,307,000	100	35,989		6,598					(8,898)		4,942		0001
Purchased Call/S&P 500 INDEX/SPX140HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	1	2,493,000	100	50,109		10,161		3,653			(12,390)		5,613		0001
Purchased Call/S&P 500 INDEX/SPX140ISI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	06/28/2024	06/27/2025	1	2,219,000	100	52,812		12,763		21,461			(13,058)		5,448		0001
Purchased Call/S&P 500 INDEX/SPX261MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2025	1	3,502,000	100	39,923		9,458		7,891			(9,844)		8,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2025	1	1,626,000	100	19,187			2,960		6,219			(4,692)		3,213		0001
Purchased Call/S&P 500 INDEX/SPX140HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2025	1	2,273,000	100	43,642			9,283		10,320			(10,761)		5,254		0001
Purchased Call/S&P 500 INDEX/SPX140HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	4,579,000	100	51,285			8,405					(12,680)		9,283		0001
Purchased Call/S&P 500 INDEX/SPX1401SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	1	2,178,000	100	54,014			13,017		28,160			(13,319)		5,347		0001
Purchased Call/S&P 500 INDEX/SPX261LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2025	1	3,040,000	100	33,136			4,016					(8,171)		5,337		0001
Purchased Call/S&P 500 INDEX/SPX140GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	1	1,672,000	100	41,967			6,062		47,463			(10,348)		3,186		0001
Purchased Call/S&P 500 INDEX/SPX140ESV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	1	2,175,000	100	56,550			2,337		26,238			(13,944)		2,277		0001
Purchased Call/S&P 500 INDEX/SPX140GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	1	4,888,000	100	56,701			8,190		23,472			(13,981)		9,313		0001
Purchased Call/S&P 500 INDEX/SPX921PSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/04/2024	04/04/2025	1	3,844,000	100	38,824			323					(9,573)		2,012		0001
Purchased Call/S&P 500 INDEX/SPX140GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	1	1,892,000	100	30,083			4,345		23,081			(7,418)		3,605		0001
Purchased Call/S&P 500 INDEX/SPX140GSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/30/2025	1	2,138,000	100	24,587			4,018					(6,063)		4,334		0001
Purchased Call/S&P 500 INDEX/SPX261MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	3,538,000	100	40,687			9,833					(10,060)		8,686		0001
Purchased Call/S&P 500 INDEX/SPX261MSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	06/20/2025	1	4,018,000	100	44,198			9,795		19,458			(10,898)		9,464		0001
Purchased Call/S&P 500 INDEX/SPX140GSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	3,245,000	100	38,291			5,546		15,852			(9,468)		6,183		0001
Purchased Call/S&P 500 INDEX/SPX140GS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2025	1	3,441,000	100	37,851			5,005		6,062			(9,282)		6,304		0001
Purchased Call/S&P 500 INDEX/SPX140HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2025	1	2,458,000	100	28,267			6,013					(6,970)		5,681		0001
Purchased Call/S&P 500 INDEX/SPX140GSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2025	1	2,283,000	100	42,920			5,794		43,482			(10,583)		4,225		0001
Purchased Call/S&P 500 INDEX/SPX140HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2025	1	1,455,000	100	22,698			4,377					(5,597)		3,209		0001
Purchased Call/S&P 500 INDEX/SPX261MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	1	1,307,000	100	23,395			4,640					(5,769)		2,923		0001
Purchased Call/S&P 500 INDEX/SPX140FSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	05/01/2025	1	2,614,000	100	27,447			2,268		77			(6,768)		3,809		0001
Purchased Call/S&P 500 INDEX/SPX140ESS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2025	1	2,015,000	100	37,479			1,445		14,612			(9,241)		2,042		0001
Purchased Call/S&P 500 INDEX/SPX261KS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2025	1	2,226,000	100	43,852			1,933		43,796			(10,813)		2,402		0001
Purchased Call/S&P 500 INDEX/SPX261LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	1	1,409,000	100	22,403			2,654					(5,524)		2,446		0001
Purchased Call/S&P 500 INDEX/SPX140HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	1,972,000	100	30,369			4,977					(7,509)		3,998		0001
Purchased Call/S&P 500 INDEX/SPX261MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2025	1	3,543,000	100	40,036			7,610					(9,818)		7,758		0001
Purchased Call/S&P 500 INDEX/SPX261KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2025	1	3,069,000	100	29,156			1,606		33,366			(7,150)		3,681		0001
Purchased Call/S&P 500 INDEX/SPX140FS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2025	1	1,218,000	100	24,482			1,551		40,958			(6,037)		1,562		0001
Purchased Call/S&P 500 INDEX/SPX140FSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	4,908,000	100	53,988			6,749					(13,349)		8,712		0001
Purchased Call/S&P 500 INDEX/SPX1401S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2025	1	3,435,000	100	39,159			8,954		9,889			(9,603)		8,239		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140HSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2025	1	3,069,000	100	34,373			5,871		3			(8,429)		6,375		0001
Purchased Call/S&P 500 INDEX/SPX140GS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	2,317,000	100	42,401			5,300		16,715			(10,484)		4,113		0001
Purchased Call/S&P 500 INDEX/SPX140HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2025	1	2,143,000	100	35,788			6,543					(8,824)		4,591		0001
Purchased Call/S&P 500 INDEX/SPX261KSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	1	2,912,000	100	29,702			2,373					(7,324)		4,174		0001
Purchased Call/S&P 500 INDEX/SPX140FSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	05/01/2025	1	1,245,000	100	20,418			1,687		949			(5,035)		1,814		0001
Purchased Call/S&P 500 INDEX/SPX261MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	1	4,064,000	100	45,517			9,230					(11,254)		9,149		0001
Purchased Call/S&P 500 INDEX/SPX140ISE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	1	2,018,000	100	23,005			5,544		4,629			(5,673)		4,954		0001
Purchased Call/S&P 500 INDEX/SPX140GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/21/2025	1	4,660,000	100	52,192			7,189		30,588			(12,869)		8,710		0001
Purchased Call/S&P 500 INDEX/SPX921OS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	3,403,000	100	34,711			669					(8,559)		2,519		0001
Purchased Call/S&P 500 INDEX/SPX140HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	1	3,739,000	100	41,877			7,383					(10,326)		7,889		0001
Purchased Call/S&P 500 INDEX/SPX261MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2025	1	2,104,000	100	23,986			5,947					(5,882)		5,253		0001
Purchased Call/S&P 500 INDEX/SPX261LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2025	1	3,465,000	100	39,155			5,285		26,334			(9,655)		6,412		0001
Purchased Call/S&P 500 INDEX/SPX261KSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	1	2,076,000	100	35,084			870					(8,651)		1,718		0001
Purchased Call/S&P 500 INDEX/SPX261KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	1	3,380,000	100	66,586			6,420					(16,418)		5,308		0001
Purchased Call/S&P 500 INDEX/SPX261LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	1	2,326,000	100	49,776			8,913					(12,274)		4,945		0001
Purchased Call/S&P 500 INDEX/SPX261KSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	1	4,671,000	100	49,980			5,261					(12,324)		7,634		0001
Purchased Call/S&P 500 INDEX/SPX261KSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	1	4,045,000	100	39,641			2,293		9,430			(9,774)		4,965		0001
Purchased Call/S&P 500 INDEX/SPX261LSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2025	1	3,588,000	100	40,544			7,037		42			(9,997)		7,512		0001
Purchased Call/S&P 500 INDEX/SPX261MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	1,446,000	100	25,739			5,546		5,353			(6,347)		3,364		0001
Purchased Call/S&P 500 INDEX/SPX261JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2025	1	4,172,000	100	41,720			690					(10,231)		2,889		0001
Purchased Call/S&P 500 INDEX/SPX261MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	1	2,676,000	100	44,422			9,300					(10,894)		6,145		0001
Purchased Call/S&P 500 INDEX/SPX261MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	1	2,925,000	100	33,345			6,614					(8,222)		6,541		0001
Purchased Call/S&P 500 INDEX/SPX261LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2024	05/16/2025	1	5,326,000	100	59,119			7,369					(14,577)		9,454		0001
Purchased Call/S&P 500 INDEX/SPX140GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/21/2025	1	2,198,000	100	39,564			5,450		38,104			(9,756)		4,108		0001
Purchased Call/S&P 500 INDEX/SPX261JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	1	2,878,000	100	28,780			240					(7,116)		1,506		0001
Purchased Call/S&P 500 INDEX/SPX261MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	1	2,155,000	100	28,662			5,812					(7,087)		4,852		0001
Purchased Call/S&P 500 INDEX/SPX261MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	1	4,677,000	100	52,382			10,967					(12,846)		10,741		0001
Purchased Call/S&P 500 INDEX/SPX261MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	1	2,061,000	100	41,014			9,604		20,816			(10,113)		5,002		0001
Purchased Call/S&P 500 INDEX/SPX261KSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	3,593,000	100	57,847			4,981					(14,303)		5,319		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	4,193,000	100	46,962			10,119					(11,580)		9,754		0001
Purchased Call/S&P 500 INDEX/SPX261LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	1	3,132,000	100	35,392			6,337					(8,727)		6,659		0001
Purchased Call/S&P 500 INDEX/SPX261LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	1	4,386,000	100	46,930			4,954					(11,604)		7,168		0001
Purchased Call/S&P 500 INDEX/SPX261KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	1	2,071,000	100	37,485			2,995					(9,243)		2,969		0001
Purchased Call/S&P 500 INDEX/SPXH00HSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/03/2024	05/05/2025	1	1,103,000	100	18,972			1,777					(4,652)		1,708		0001
Purchased Call/S&P 500 INDEX/SPX261LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	1	1,828,000	100	27,603			3,998					(6,825)		3,483		0001
Purchased Call/S&P 500 INDEX/SPX261LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	1	4,500,000	100	48,150			5,083					(11,905)		7,355		0001
Purchased Call/S&P 500 INDEX/SPX140FS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2025	1	4,028,000	100	39,877			2,527		50,359			(9,833)		5,164		0001
Purchased Call/S&P 500 INDEX/SPXH00JSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2024	05/16/2025	1	2,128,000	100	47,454			5,915		3,741			(11,701)		3,777		0001
Purchased Call/S&P 500 INDEX/SPXH00NS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/30/2025	1	1,370,000	100	34,250			5,598		6,429			(8,445)		2,777		0001
Purchased Call/S&P 500 INDEX/SPXH00JSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/13/2024	05/13/2025	1	2,283,000	100	41,094			4,755					(10,133)		3,918		0001
Purchased Call/S&P 500 INDEX/SPX261MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	1	4,204,000	100	47,505			9,292					(11,714)		9,336		0001
Purchased Call/S&P 500 INDEX/SPX261LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	1	2,394,000	100	54,344			6,437					(13,400)		4,156		0001
Purchased Call/S&P 500 INDEX/SPXH00PSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2024	06/10/2025	1	1,688,000	100	43,213			8,333					(10,655)		3,722		0001
Purchased Call/S&P 500 INDEX/SPXH00HSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/02/2025	1	2,101,000	100	51,685			4,438		2,239			(12,744)		3,110		0001
Purchased Call/S&P 500 INDEX/SPXH00JS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2024	04/08/2025	1	2,143,000	100	34,717			669					(8,560)		1,586		0001
Purchased Call/S&P 500 INDEX/SPXH00DSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/09/2024	04/09/2025	1	3,059,000	100	61,792			1,362		2,946			(15,236)		2,402		0001
Purchased Call/S&P 500 INDEX/SPX921PS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	1	1,920,000	100	35,328								(8,711)		502		0001
Purchased Call/S&P 500 INDEX/SPXH00JSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/15/2025	1	2,674,000	100	50,806			6,158		8,315			(12,528)		4,695		0001
Purchased Call/S&P 500 INDEX/SPX140ESU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	1	2,231,000	100	29,672			1,226					(7,316)		2,336		0001
Purchased Call/S&P 500 INDEX/SPX261MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	1	3,348,000	100	37,832			6,936					(9,354)		7,172		0001
Purchased Call/S&P 500 INDEX/SPXH00PSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2024	06/12/2025	1	1,936,000	100	52,272			10,368					(12,889)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXH00HST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/03/2024	05/02/2025	1	2,933,000	100	53,381			4,597		3,403			(13,199)		4,342		0001
Purchased Call/S&P 500 INDEX/SPXH00JSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2024	05/16/2025	1	1,873,000	100	26,222			3,269					(6,466)		3,325		0001
Purchased Call/S&P 500 INDEX/SPX1401SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2025	1	2,401,000	100	54,023			12,799		24,524			(13,321)		5,861		0001
Purchased Call/S&P 500 INDEX/SPX261LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2025	1	2,890,000	100	33,524			5,356					(8,266)		5,810		0001
Purchased Call/S&P 500 INDEX/SPX140GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2025	1	1,808,000	100	29,109			3,849		15,072			(7,138)		3,312		0001
Purchased Call/S&P 500 INDEX/SPX140ESP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	1	6,141,000	100	60,182			1,672					(14,880)		5,330		0001
Purchased Call/S&P 500 INDEX/SPX140GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	4,048,000	100	44,528			5,566					(11,010)		7,185		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/13/2025	1	2,647,000	100	44,734			9,046					(11,030)		5,959		0001
Purchased Call/S&P 500 INDEX/SPXH00NSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	1,663,000	100	42,407			6,950		11,407			(10,485)		3,371		0001
Purchased Call/S&P 500 INDEX/SPXH00GSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	04/25/2025	1	2,558,000	100	52,439			3,496		60,783			(12,966)		3,347		0001
Purchased Call/S&P 500 INDEX/SPXH00ISS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	2,775,000	100	46,620			4,921					(11,527)		4,535		0001
Purchased Call/S&P 500 INDEX/SPX261M96	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	1	2,951,000	100	55,774			10,909					(13,752)		6,553		0001
Purchased Call/S&P 500 INDEX/SPX140GSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/29/2025	1	2,673,000	100	51,856			8,286		18,740			(12,786)		5,373		0001
Purchased Call/S&P 500 INDEX/SPX140HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2025	1	3,675,000	100	41,528			8,008					(10,240)		8,104		0001
Purchased Call/S&P 500 INDEX/SPXH00QS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	2,307,000	100	59,982			12,129					(14,790)		5,194		0001
Purchased Call/S&P 500 INDEX/SPX140HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/20/2025	1	2,014,000	100	32,828			7,275		20,992			(8,095)		4,744		0001
Purchased Call/S&P 500 INDEX/SPX140ESD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/03/2025	1	2,016,000	100	38,707			213		59			(9,544)		914		0001
Purchased Call/S&P 500 INDEX/SPXH00PS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/07/2024	06/06/2025	1	1,775,000	100	41,713			7,647		24			(10,314)		3,802		0001
Purchased Call/S&P 500 INDEX/SPX140HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2025	1	3,172,000	100	35,526			6,495					(8,760)		6,795		0001
Purchased Call/S&P 500 INDEX/SPX140HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	1	2,442,000	100	49,084			9,953					(12,136)		5,498		0001
Purchased Call/S&P 500 INDEX/SPXH00FSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/18/2024	04/17/2025	1	2,012,000	100	41,045			1,824		40,688			(10,148)		2,171		0001
Purchased Call/S&P 500 INDEX/SPXH00RS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2025	1	1,680,000	100	43,008			9,267		18,289			(10,605)		3,908		0001
Purchased Call/S&P 500 INDEX/SPX140ES9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	04/01/2025	1	2,761,000	100	28,714								(7,080)		722		0001
Purchased Call/S&P 500 INDEX/SPXH00ISR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	2,394,000	100	56,020			5,913					(13,851)		3,913		0001
Purchased Call/S&P 500 INDEX/SPXH00GSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2024	04/25/2025	1	1,810,000	100	38,372			2,551		51,685			(9,462)		2,368		0001
Purchased Call/S&P 500 INDEX/SPX140GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	2,825,000	100	33,335			4,828		10,355			(8,242)		5,382		0001
Purchased Call/S&P 500 INDEX/SPXH00CSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/04/2025	1	2,420,000	100	53,240			442		19			(13,128)		1,267		0001
Purchased Call/S&P 500 INDEX/SPXH00LS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2024	05/22/2025	1	1,198,000	100	24,080			3,383		16,648			(5,937)		2,261		0001
Purchased Call/S&P 500 INDEX/SPX140FS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/25/2025	1	5,520,000	100	54,096			3,596		43,459			(13,339)		7,223		0001
Purchased Call/S&P 500 INDEX/SPX140FSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2025	1	1,711,000	100	33,536			2,494		32,458			(8,224)		2,369		0001
Purchased Call/S&P 500 INDEX/SPX140ES0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	1	2,176,000	100	42,432			1,179					(10,491)		1,889		0001
Purchased Call/S&P 500 INDEX/SPXH00ISI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2024	05/09/2025	1	2,121,000	100	45,177			4,756		5,853			(11,140)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXH00ES8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/11/2025	1	5,581,000	100	56,926			1,577					(14,037)		4,844		0001
Purchased Call/S&P 500 INDEX/SPXH00HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	04/29/2025	1	2,570,000	100	52,685			4,064		49,461			(12,991)		3,622		0001
Purchased Call/S&P 500 INDEX/SPXH00ISQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	2,016,000	100	31,853			3,362					(7,876)		3,295		0001
Purchased Call/S&P 500 INDEX/SPXH00PS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2024	06/06/2025	1	1,870,000	100	47,311			8,650		1,063			(11,666)		4,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH001$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2024	05/08/2025	1	2,359,000	100	44,113			4,496		1,445			(10,877)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXH00LSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	1,698,000	100	43,299			6,272		47,105			(10,706)		3,235		0001
Purchased Call/S&P 500 INDEX/SPXH00ESG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	1,443,000	100	28,139			782					(6,957)		1,253		0001
Purchased Call/S&P 500 INDEX/SPXH00QSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/13/2025	1	1,424,000	100	34,888			7,075		394			(8,626)		3,206		0001
Purchased Call/S&P 500 INDEX/SPXH001$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2024	05/08/2025	1	2,661,000	100	28,207			2,875					(6,955)		4,293		0001
Purchased Call/S&P 500 INDEX/SPX140HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	2,003,000	100	35,253			5,778		833			(8,716)		4,061		0001
Purchased Call/S&P 500 INDEX/SPX1401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/27/2025	1	1,899,000	100	40,829			9,867		11,486			(10,095)		4,662		0001
Purchased Call/S&P 500 INDEX/SPX140GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/28/2025	1	1,243,000	100	25,730			4,040		12,156			(6,344)		2,477		0001
Purchased Call/S&P 500 INDEX/SPXH00GS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2024	04/23/2025	1	2,148,000	100	38,234			2,317		67,130			(9,428)		2,696		0001
Purchased Call/S&P 500 INDEX/SPX140ESQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2025	1	4,164,000	100	40,807			1,461					(10,007)		4,078		0001
Purchased Call/S&P 500 INDEX/SPX140ESH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	1,850,000	100	29,600			247					(7,319)		968		0001
Purchased Call/S&P 500 INDEX/SPX140HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	1	2,078,000	100	41,560			7,327		91			(10,248)		4,385		0001
Purchased Call/S&P 500 INDEX/SPX140GSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/28/2025	1	1,623,000	100	18,989			2,982					(4,682)		3,235		0001
Purchased Call/S&P 500 INDEX/SPX140HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2025	1	2,024,000	100	31,170			5,324		19			(7,644)		4,204		0001
Purchased Call/S&P 500 INDEX/SPX140EST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	1	5,022,000	100	48,211			1,992					(11,888)		5,257		0001
Purchased Call/S&P 500 INDEX/SPX140FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2025	1	3,684,000	100	39,050			4,518					(9,629)		6,322		0001
Purchased Call/S&P 500 INDEX/SPX140HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/13/2025	1	2,711,000	100	31,177			6,304					(7,687)		6,103		0001
Purchased Call/S&P 500 INDEX/SPX1401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,356,000	100	26,858			5,969		9,691			(6,641)		5,549		0001
Purchased Call/S&P 500 INDEX/SPX140FSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2024	04/29/2025	1	3,464,000	100	36,026			2,779					(8,883)		4,882		0001
Purchased Call/S&P 500 INDEX/SPX140ESC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/03/2025	1	2,893,000	100	29,509			163					(7,276)		1,311		0001
Purchased Call/S&P 500 INDEX/SPX140ES2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	2,693,000	100	51,167			2,280		71,465			(12,686)		2,906		0001
Purchased Call/S&P 500 INDEX/SPX261JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	1	2,027,000	100	34,256			94					(8,447)		750		0001
Purchased Call/S&P 500 INDEX/SPX261KSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	2,188,000	100	22,755			1,959		46			(5,626)		3,239		0001
Purchased Call/S&P 500 INDEX/SPX140ESR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2025	1	1,349,000	100	26,306			942					(6,451)		1,321		0001
Purchased Call/S&P 500 INDEX/SPX140FSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	2,448,000	100	34,272			4,284		5,777			(8,474)		4,345		0001
Purchased Call/S&P 500 INDEX/SPX140HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/06/2025	1	3,153,000	100	63,375			11,619		937			(15,670)		6,754		0001
Purchased Call/S&P 500 INDEX/SPX261KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	1	4,900,000	100	46,060			2,053		15,850			(11,420)		5,287		0001
Purchased Call/S&P 500 INDEX/SPX261KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	1	4,950,000	100	46,530			2,074		59,600			(11,536)		5,341		0001
Purchased Call/S&P 500 INDEX/SPX261KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	1	1,818,000	100	27,088			2,326		19			(6,679)		2,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140FSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2025	1	3,759,000	100	40,221			4,765					(9,918)		6,526		0001
Purchased Call/S&P 500 INDEX/SPX1401S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,044,000	100	27,390			6,087		12,948			(6,772)		4,814		0001
Purchased Call/S&P 500 INDEX/SPX140GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	2,215,000	100	52,717			6,590		33,698			(13,034)		3,932		0001
Purchased Call/S&P 500 INDEX/SPX261JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	1	4,811,000	100	48,110			401					(11,895)		2,518		0001
Purchased Call/S&P 500 INDEX/SPX261KSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2025	1	3,146,000	100	32,404			2,410					(7,946)		4,357		0001
Purchased Call/S&P 500 INDEX/SPX1401S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,026,000	100	38,089			8,464		26,745			(9,418)		4,772		0001
Purchased Call/S&P 500 INDEX/SPX1401S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2024	06/25/2025	1	3,425,000	100	38,703			9,063		10,498			(9,543)		8,313		0001
Purchased Call/S&P 500 INDEX/SPX261LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2025	1	3,624,000	100	38,777			4,380					(9,509)		6,147		0001
Purchased Call/S&P 500 INDEX/SPX1401SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2025	1	1,317,000	100	27,262			6,309		20,154			(6,722)		3,178		0001
Purchased Call/S&P 500 INDEX/SPX261KSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	1	2,814,000	100	28,703			1,914		17,763			(7,097)		3,682		0001
Purchased Call/S&P 500 INDEX/SPX261KS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	1	4,978,000	100	47,291			2,102					(11,693)		5,372		0001
Purchased Call/S&P 500 INDEX/SPX261JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	1	2,569,000	100	25,947			71					(6,398)		951		0001
Purchased Call/S&P 500 INDEX/SPX1401S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2025	1	2,104,000	100	30,298			6,928		13,654			(7,430)		5,047		0001
Purchased Call/S&P 500 INDEX/SPX1401SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	1	2,002,000	100	31,231			7,527		11,186			(7,701)		4,915		0001
Purchased Call/S&P 500 INDEX/SPX261KSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	4,308,000	100	44,803			3,858					(11,078)		6,378		0001
Purchased Call/S&P 500 INDEX/SPX1401S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2025	1	2,568,000	100	27,991			6,477		13,729			(6,902)		6,196		0001
Purchased Call/S&P 500 INDEX/SPX140GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/22/2025	1	3,221,000	100	36,719			5,159		4,024			(9,054)		6,079		0001
Purchased Call/S&P 500 INDEX/SPX261KSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	1	2,802,000	100	28,580			1,905		18,586			(7,067)		3,667		0001
Purchased Call/S&P 500 INDEX/SPX261KST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2025	1	4,135,000	100	43,004			4,028					(10,546)		6,402		0001
Purchased Call/S&P 500 INDEX/SPX261KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	1	3,940,000	100	62,646			6,594		697			(15,447)		6,439		0001
Purchased Call/S&P 500 INDEX/SPX261JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2025	1	5,260,000	100	52,074			1,148					(12,840)		4,130		0001
Purchased Call/S&P 500 INDEX/SPX1401S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	4,892,000	100	55,769			12,393		3,328			(13,789)		11,523		0001
Purchased Call/S&P 500 INDEX/SPX1401S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,019,000	100	33,515			7,448		9,653			(8,287)		4,756		0001
Purchased Call/S&P 500 INDEX/SPX261KSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2025	1	4,658,000	100	46,580			2,823		37,980			(11,485)		5,846		0001
Purchased Call/S&P 500 INDEX/SPX261MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	2,044,000	100	27,594			6,669		501			(6,823)		5,018		0001
Purchased Call/S&P 500 INDEX/SPX261MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	2,493,000	100	27,922			6,016		2,588			(6,885)		5,799		0001
Purchased Call/S&P 500 INDEX/SPX140ESX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/17/2025	1	3,559,000	100	34,166			1,506					(8,425)		3,840		0001
Purchased Call/S&P 500 INDEX/SPX261LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2025	1	1,294,000	100	25,362			3,913		16,657			(6,203)		2,557		0001
Purchased Call/S&P 500 INDEX/SPX140HS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2025	1	2,546,000	100	45,573			7,909		822			(11,237)		5,331		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	1	3,182,000	100	30,865			857					(7,632)		2,762		0001
Purchased Call/S&P 500 INDEX/SPX261MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	2,395,000	100	27,543			6,656					(6,810)		5,880		0001
Purchased Call/S&P 500 INDEX/SPX261MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	1	4,972,000	100	56,184			10,300					(13,892)		10,651		0001
Purchased Call/S&P 500 INDEX/SPX261KSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	1	3,128,000	100	31,906			2,740		1			(7,867)		4,631		0001
Purchased Call/S&P 500 INDEX/SPX261MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	1	2,988,000	100	33,764			6,847					(8,348)		6,727		0001
Purchased Call/S&P 500 INDEX/SPX140FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	1,921,000	100	36,691			1,635		69,876			(9,097)		2,073		0001
Purchased Call/S&P 500 INDEX/SPX261KSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	1	2,485,000	100	25,844			2,492					(6,372)		3,902		0001
Purchased Call/S&P 500 INDEX/SPX140HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	2,675,000	100	29,960			4,910		42			(7,408)		5,423		0001
Purchased Call/S&P 500 INDEX/SPX140ESG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	3,725,000	100	75,245			627					(18,605)		1,950		0001
Purchased Call/S&P 500 INDEX/SPX140GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	4,711,000	100	55,590			8,052		38,440			(13,745)		8,976		0001
Purchased Call/S&P 500 INDEX/SPX261JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	1	4,167,000	100	41,670			1,033					(10,275)		3,449		0001
Purchased Call/S&P 500 INDEX/SPX140HSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2025	1	1,868,000	100	35,492			6,746		829			(8,704)		4,090		0001
Purchased Call/S&P 500 INDEX/SPX261MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	2,070,000	100	37,053			7,984		13,494			(9,136)		4,815		0001
Purchased Call/S&P 500 INDEX/SPX261KSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	1	1,002,000	100	17,535			1,014		20,466			(4,324)		1,230		0001
Purchased Call/S&P 500 INDEX/SPX261KS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	1	3,930,000	100	38,121			1,470					(9,400)		3,983		0001
Purchased Call/S&P 500 INDEX/SPX261MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	3,024,000	100	47,477			11,474		5,415			(11,739)		7,424		0001
Purchased Call/S&P 500 INDEX/SPXH00IS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2024	05/07/2025	1	1,579,000	100	29,054			2,881					(7,164)		2,514		0001
Purchased Call/S&P 500 INDEX/SPXH00ES9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/11/2025	1	3,170,000	100	63,717			1,765					(15,711)		2,752		0001
Purchased Call/S&P 500 INDEX/SPX261LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	1	1,038,000	100	20,345			2,947		12,424			(5,030)		1,978		0001
Purchased Call/S&P 500 INDEX/SPX261KSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2025	1	3,159,000	100	33,170			3,290					(8,179)		5,029		0001
Purchased Call/S&P 500 INDEX/SPX1401SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	3,315,000	100	38,123			9,876					(9,452)		8,411		0001
Purchased Call/S&P 500 INDEX/SPX140JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	1,954,000	100	34,390			10,317		22,237			(8,503)		5,339		0001
Purchased Call/S&P 500 INDEX/SPX140KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	1	2,140,000	100	44,726			19,221		6,504			(11,028)		7,018		0001
Purchased Call/S&P 500 INDEX/SPX261MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	1	2,568,000	100	29,532			7,403		6			(7,282)		6,446		0001
Purchased Call/S&P 500 INDEX/SPX1401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2025	1	2,078,000	100	34,910			9,617					(8,608)		5,466		0001
Purchased Call/S&P 500 INDEX/SPX140JSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	1	3,043,000	100	30,430			9,557		20,937			(7,503)		8,540		0001
Purchased Call/S&P 500 INDEX/SPX140LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2025	1	1,977,000	100	23,724			11,437		4,423			(5,850)		6,864		0001
Purchased Call/S&P 500 INDEX/SPX261NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	1	2,455,000	100	53,519			14,744					(13,196)		6,457		0001
Purchased Call/S&P 500 INDEX/SPX140JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	1,431,000	100	25,186			7,701		15,771			(6,176)		3,963		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	1	3,942,000	100	40,208			20,160					(9,914)		13,956		0001
Purchased Call/S&P 500 INDEX/SPX140LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	4,581,000	100	46,726			23,104		8,595			(11,553)		16,040		0001
Purchased Call/S&P 500 INDEX/SPX140LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	1,646,000	100	26,665			13,296		2,932			(6,539)		5,812		0001
Purchased Call/S&P 500 INDEX/SPX140KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	2,204,000	100	22,481			9,228		722			(5,543)		7,064		0001
Purchased Call/S&P 500 INDEX/SPX261MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	1	2,177,000	100	39,186			9,823		420			(9,662)		5,465		0001
Purchased Call/S&P 500 INDEX/SPX140JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	4,338,000	100	40,777			14,612		9,990			(10,082)		12,944		0001
Purchased Call/S&P 500 INDEX/SPX140KS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2025	1	1,886,000	100	29,233			11,758		16,976			(7,169)		5,984		0001
Purchased Call/S&P 500 INDEX/SPX140JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	2,174,000	100	35,871			10,761		13,873			(8,869)		5,940		0001
Purchased Call/S&P 500 INDEX/SPX1401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2025	1	3,772,000	100	42,624			12,212					(10,453)		10,116		0001
Purchased Call/S&P 500 INDEX/SPX1401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	4,426,000	100	50,899			13,601					(12,482)		11,467		0001
Purchased Call/S&P 500 INDEX/SPX140KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	1	1,699,000	100	16,480			7,400					(4,064)		5,694		0001
Purchased Call/S&P 500 INDEX/SPX140JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/17/2025	1	3,491,000	100	37,354			11,011					(9,211)		9,495		0001
Purchased Call/S&P 500 INDEX/SPX140JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	1	2,065,000	100	27,052			9,390		6,366			(6,670)		6,090		0001
Purchased Call/S&P 500 INDEX/SPX140KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2025	1	3,193,000	100	41,190			15,886		11,764			(10,156)		9,923		0001
Purchased Call/S&P 500 INDEX/SPX1401SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	2,211,000	100	37,366			9,680					(9,264)		5,610		0001
Purchased Call/S&P 500 INDEX/SPX140KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	1	1,499,000	100	22,035			10,011		575			(5,433)		5,039		0001
Purchased Call/S&P 500 INDEX/SPX261NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	1	3,946,000	100	42,222			13,144		7,209			(10,411)		11,026		0001
Purchased Call/S&P 500 INDEX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	2,020,000	100	29,694			13,527		665			(7,342)		6,791		0001
Purchased Call/S&P 500 INDEX/SPX261NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	2,022,000	100	34,981			9,787					(8,625)		5,344		0001
Purchased Call/S&P 500 INDEX/SPX261NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2025	1	2,050,000	100	35,670			10,220					(8,747)		5,498		0001
Purchased Call/S&P 500 INDEX/SPXD171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	1,853,000	100	22,792			10,046		5,020			(5,589)		6,153		0001
Purchased Call/S&P 500 INDEX/SPX261NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	1	6,954,000	100	64,672			21,917		12,772			(15,990)		20,184		0001
Purchased Call/S&P 500 INDEX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2025	1	3,191,000	100	31,591			14,011		4,323			(7,790)		10,629		0001
Purchased Call/S&P 500 INDEX/SPXD171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2024	09/09/2025	1	2,127,000	100	25,737			11,415		7,383			(6,346)		7,085		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	1	1,704,000	100	28,798			12,032					(7,120)		5,480		0001
Purchased Call/S&P 500 INDEX/SPX261NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	1	3,106,000	100	35,408			9,754					(8,731)		8,169		0001
Purchased Call/S&P 500 INDEX/SPXI1003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/07/2025	1	2,055,000	100	36,579			12,898		16,001			(9,019)		6,108		0001
Purchased Call/S&P 500 INDEX/SPX261NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	1	3,571,000	100	34,282			12,250		4,830			(8,453)		10,656		0001
Purchased Call/S&P 500 INDEX/SPX261NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	1	2,806,000	100	47,702			14,718		10,592			(11,762)		7,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	1	6,751,000	100	65,485			28,864		5,668			(16,059)		22,418		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	1	2,004,000	100	33,868			14,151		1,016			(8,374)		6,445		0001
Purchased Call/S&P 500 INDEX/SPX261NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	1	1,749,000	100	32,007			9,258		801			(7,892)		4,713		0001
Purchased Call/S&P 500 INDEX/SPX2610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2024	09/05/2025	1	2,485,000	100	25,844			11,240		1,373			(6,372)		8,175		0001
Purchased Call/S&P 500 INDEX/SPX261NSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	2,052,000	100	50,684			14,180					(12,498)		5,424		0001
Purchased Call/S&P 500 INDEX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	3,569,000	100	36,047			17,122		5,934			(8,913)		12,250		0001
Purchased Call/S&P 500 INDEX/SPX261NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	1	2,072,000	100	37,296			10,069		15			(9,196)		5,395		0001
Purchased Call/S&P 500 INDEX/SPX261NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	1	1,995,000	100	37,905			11,800		20,181			(9,346)		5,575		0001
Purchased Call/S&P 500 INDEX/SPX261NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	1	2,057,000	100	37,849			9,619		11			(9,333)		5,192		0001
Purchased Call/S&P 500 INDEX/SPX261NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	1	3,103,000	100	35,685			9,732					(8,799)		8,121		0001
Purchased Call/S&P 500 INDEX/SPX261NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	1	3,048,000	100	35,052			9,463					(8,643)		7,937		0001
Purchased Call/S&P 500 INDEX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	1	2,412,000	100	38,110			14,397		2,389			(9,423)		7,389		0001
Purchased Call/S&P 500 INDEX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2024	08/22/2025	1	4,879,000	100	50,742			20,100		4,325			(12,512)		15,323		0001
Purchased Call/S&P 500 INDEX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	5,569,000	100	56,247			26,717		7,205			(13,907)		19,115		0001
Purchased Call/S&P 500 INDEX/SPXH00VS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	07/02/2025	1	1,406,000	100	38,946			9,898		491			(9,603)		3,549		0001
Purchased Call/S&P 500 INDEX/SPX261NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	1,637,000	100	32,904			9,231					(8,136)		4,327		0001
Purchased Call/S&P 500 INDEX/SPX140KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	1	2,819,000	100	27,908			11,994		577			(6,881)		9,244		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2025	1	1,006,000	100	12,474			4,296		784			(3,059)		2,955		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2025	1	2,430,000	100	24,543			8,046		423			(6,052)		6,967		0001
Purchased Call/S&P 500 INDEX/SPX261NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	1	2,233,000	100	22,107			7,308					(5,451)		6,428		0001
Purchased Call/S&P 500 INDEX/SPX261NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2025	1	2,891,000	100	26,886			9,258		784			(6,593)		8,493		0001
Purchased Call/S&P 500 INDEX/SPX261NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2025	1	3,248,000	100	35,403			10,338					(8,730)		8,793		0001
Purchased Call/S&P 500 INDEX/SPXD170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2025	1	2,027,000	100	25,338			9,702		2,098			(6,214)		6,277		0001
Purchased Call/S&P 500 INDEX/SPX261NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	1	3,258,000	100	38,770			9,853					(9,560)		8,223		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2025	1	1,543,000	100	20,368			8,248		5,493			(5,022)		4,913		0001
Purchased Call/S&P 500 INDEX/SPX140KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	2,017,000	100	30,860			12,667		5,493			(7,609)		6,465		0001
Purchased Call/S&P 500 INDEX/SPXH00VSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	2,257,000	100	55,522			14,383		13			(13,766)		5,727		0001
Purchased Call/S&P 500 INDEX/SPX261NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	1,302,000	100	20,832			5,382					(5,137)		3,304		0001
Purchased Call/S&P 500 INDEX/SPX261NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	1	2,053,000	100	30,179			7,818					(7,482)		5,209		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	1	2,263,000	100	32,587			9,749		3,335			(8,035)		6,183		0001
Purchased Call/S&P 500 INDEX/SPXI006SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	1,436,000	100	27,715			12,087		10,336			(6,853)		4,724		0001
Purchased Call/S&P 500 INDEX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/21/2025	1	2,324,000	100	23,937			9,364		3,086			(5,902)		7,273		0001
Purchased Call/S&P 500 INDEX/SPX140KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	09/03/2025	1	2,029,000	100	21,102			9,010		2,568			(5,203)		6,632		0001
Purchased Call/S&P 500 INDEX/SPX261NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	1	3,271,000	100	35,981			10,408					(8,872)		8,814		0001
Purchased Call/S&P 500 INDEX/SPX261NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	1	2,174,000	100	20,218			6,852		349			(4,999)		6,310		0001
Purchased Call/S&P 500 INDEX/SPXC172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2024	08/13/2025	1	1,915,000	100	18,959			6,998					(4,675)		5,823		0001
Purchased Call/S&P 500 INDEX/SPXD171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/05/2025	1	2,145,000	100	29,172			12,687		4,558			(7,193)		7,056		0001
Purchased Call/S&P 500 INDEX/SPX140JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	4,748,000	100	49,854			15,245		14,580			(12,226)		13,151		0001
Purchased Call/S&P 500 INDEX/SPX2610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	2,726,000	100	26,987			12,294					(6,673)		9,164		0001
Purchased Call/S&P 500 INDEX/SPX140ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	2,120,000	100	37,948			10,140					(9,306)		5,493		0001
Purchased Call/S&P 500 INDEX/SPX2610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	1	3,482,000	100	35,168			16,857		1,786			(8,624)		12,055		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/09/2024	08/08/2025	1	1,905,000	100	23,622			8,465		6,755			(5,841)		5,684		0001
Purchased Call/S&P 500 INDEX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	1	2,256,000	100	22,334			10,460		493			(5,507)		7,721		0001
Purchased Call/S&P 500 INDEX/SPX261NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	1	1,656,000	100	27,821			7,587		72			(6,860)		4,334		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	1	4,802,000	100	47,540			21,871		559			(11,658)		16,289		0001
Purchased Call/S&P 500 INDEX/SPX140JSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	1	2,312,000	100	22,889			7,291		15,882			(5,644)		6,517		0001
Purchased Call/S&P 500 INDEX/SPXD171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	2,066,000	100	21,900			9,150		649			(5,415)		6,644		0001
Purchased Call/S&P 500 INDEX/SPX140JSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	1	1,999,000	100	30,985			10,840		11,549			(7,640)		5,919		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/15/2025	1	2,021,000	100	26,071			11,994		3,098			(6,393)		6,856		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2025	1	3,890,000	100	40,456			15,491		829			(9,921)		12,046		0001
Purchased Call/S&P 500 INDEX/SPX140ISO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	2,685,000	100	31,146			8,068					(7,722)		6,813		0001
Purchased Call/S&P 500 INDEX/SPX140KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2024	08/13/2025	1	2,032,000	100	30,074			11,102					(7,415)		6,179		0001
Purchased Call/S&P 500 INDEX/SPXD172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	2,284,000	100	41,797			19,459		11,322			(10,306)		7,794		0001
Purchased Call/S&P 500 INDEX/SPX140JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	2,469,000	100	25,925			7,777		3,314			(6,410)		6,746		0001
Purchased Call/S&P 500 INDEX/SPXD170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/22/2025	1	4,298,000	100	43,410			17,243		2,807			(10,733)		13,498		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2025	1	2,046,000	100	43,375			16,848		22,511			(10,695)		6,381		0001
Purchased Call/S&P 500 INDEX/SPXD172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2024	09/24/2025	1	2,126,000	100	23,386			11,339		11,436			(5,766)		7,402		0001
Purchased Call/S&P 500 INDEX/SPX2610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	1	2,039,000	100	19,778			8,626		1,281			(4,890)		6,708		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2025	1	2,020,000	100	35,148			14,330		11,702			(8,667)		6,453		0001
Purchased Call/S&P 500 INDEX/SPX140KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	1	2,767,000	100	27,117			9,935					(6,686)		8,383		0001
Purchased Call/S&P 500 INDEX/SPXD171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	1	1,690,000	100	22,815			9,533		1,416			(5,641)		5,435		0001
Purchased Call/S&P 500 INDEX/SPX140JSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	1	2,085,000	100	34,820			11,092		30,721			(8,586)		5,877		0001
Purchased Call/S&P 500 INDEX/SPX140I5Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	1	5,979,000	100	67,563			18,955					(16,705)		15,803		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2025	1	3,614,000	100	38,670			14,914		3,041			(9,535)		11,231		0001
Purchased Call/S&P 500 INDEX/SPXD172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2025	1	2,238,000	100	38,941			18,881		19,983			(9,602)		7,792		0001
Purchased Call/S&P 500 INDEX/SPX261NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	1	2,321,000	100	21,353			7,530		2,563			(5,265)		6,899		0001
Purchased Call/S&P 500 INDEX/SPXD171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2025	1	3,714,000	100	36,769			16,409		82			(9,066)		12,410		0001
Purchased Call/S&P 500 INDEX/SPX140JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	1	1,780,000	100	30,082			10,939		1,738			(7,377)		5,372		0001
Purchased Call/S&P 500 INDEX/SPX261NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	1	2,068,000	100	19,439			6,569		142			(4,793)		6,002		0001
Purchased Call/S&P 500 INDEX/SPXD171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	1	2,459,000	100	26,065			10,891		61			(6,445)		7,908		0001
Purchased Call/S&P 500 INDEX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2025	1	3,283,000	100	32,502			15,042					(8,014)		11,170		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/22/2025	1	4,498,000	100	45,880			18,224		16,787			(11,344)		14,126		0001
Purchased Call/S&P 500 INDEX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/29/2025	1	1,519,000	100	20,507			8,544		4,197			(5,056)		4,885		0001
Purchased Call/S&P 500 INDEX/SPX261NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	1,783,000	100	25,497			7,153					(6,304)		4,713		0001
Purchased Call/S&P 500 INDEX/SPXI006SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	2,112,000	100	32,525			14,184		8,163			(8,042)		6,948		0001
Purchased Call/S&P 500 INDEX/SPXD172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	1	2,243,000	100	28,935			13,551		4,363			(7,135)		7,676		0001
Purchased Call/S&P 500 INDEX/SPX140JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	1	3,856,000	100	36,246			13,181					(8,889)		11,638		0001
Purchased Call/S&P 500 INDEX/SPX261NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	2,218,000	100	41,255			11,574					(10,200)		5,863		0001
Purchased Call/S&P 500 INDEX/SPX261NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	1	1,606,000	100	31,156			10,529		4,964			(7,682)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXD171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2025	1	2,474,000	100	43,048			19,211		2,796			(10,614)		8,266		0001
Purchased Call/S&P 500 INDEX/SPX140JSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	2,064,000	100	28,690			10,280		1,089			(7,094)		6,159		0001
Purchased Call/S&P 500 INDEX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	1,984,000	100	35,117			15,998		152			(8,683)		6,670		0001
Purchased Call/S&P 500 INDEX/SPX140JSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	1	3,511,000	100	31,248			10,846		3,636			(7,705)		10,355		0001
Purchased Call/S&P 500 INDEX/SPX2610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	3,694,000	100	36,571			16,660					(9,042)		12,418		0001
Purchased Call/S&P 500 INDEX/SPXD171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2025	1	3,181,000	100	33,719			14,305		1,091			(8,246)		10,365		0001
Purchased Call/S&P 500 INDEX/SPX140JSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	1	2,286,000	100	36,347			11,415		32,625			(8,962)		6,416		0001
Purchased Call/S&P 500 INDEX/SPXD173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	1	2,038,000	100	26,902			13,301		9,128			(6,651)		7,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00X$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/09/2025	1	1,923,000	100	47,114			12,849		3,338			(11,617)		5,033		0001
Purchased Call/S&P 500 INDEX/SPX140JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	3,924,000	100	41,202			12,361		14,953			(10,187)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXD170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2025	1	2,514,000	100	25,894			10,557		4,689			(6,385)		8,031		0001
Purchased Call/S&P 500 INDEX/SPX261NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	3,029,000	100	35,742			9,233		20			(8,813)		7,686		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	1	1,643,000	100	27,602			8,817		15,400			(6,825)		4,631		0001
Purchased Call/S&P 500 INDEX/SPXD173$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/26/2025	1	2,465,000	100	25,636			12,640		6,436			(6,321)		8,631		0001
Purchased Call/S&P 500 INDEX/SPXD170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	2,294,000	100	29,134			11,541		3,579			(7,184)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXD170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	5,954,000	100	61,922			23,393		2,929			(15,310)		18,239		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/16/2024	07/16/2025	1	3,403,000	100	61,935			18,086					(15,272)		9,212		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	1	2,867,000	100	28,957			9,250		8,432			(7,160)		8,081		0001
Purchased Call/S&P 500 INDEX/SPXI003$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/09/2024	08/08/2025	1	1,706,000	100	35,655			12,777		23,478			(8,816)		5,091		0001
Purchased Call/S&P 500 INDEX/SPX2610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	1	1,889,000	100	30,413			14,578		5,473			(7,458)		6,540		0001
Purchased Call/S&P 500 INDEX/SPXD170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2025	1	3,338,000	100	35,717			13,873		5,928			(8,807)		10,410		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	1	1,901,000	100	31,937			10,202		16,082			(7,896)		5,358		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	1	3,473,000	100	35,772			13,476		771			(8,820)		10,639		0001
Purchased Call/S&P 500 INDEX/SPX2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	1	3,874,000	100	37,965			16,557		2,657			(9,387)		12,744		0001
Purchased Call/S&P 500 INDEX/SPX140JSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	5,683,000	100	53,420			19,142					(13,208)		16,958		0001
Purchased Call/S&P 500 INDEX/SPX261NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	3,253,000	100	77,421			20,001		2,558			(19,090)		8,254		0001
Purchased Call/S&P 500 INDEX/SPX1401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	1	3,596,000	100	40,635			11,400					(10,047)		9,505		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	1,879,000	100	32,131			15,262		10,327			(7,944)		6,449		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	1	2,054,000	100	36,767			13,674		2,557			(9,066)		6,269		0001
Purchased Call/S&P 500 INDEX/SPX140KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	1	1,849,000	100	26,811			12,039		74			(6,611)		6,197		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/19/2024	09/19/2025	1	1,570,000	100	24,806			11,750		4,402			(6,117)		5,389		0001
Purchased Call/S&P 500 INDEX/SPX140KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	1	1,628,000	100	16,117			7,322					(3,974)		5,473		0001
Purchased Call/S&P 500 INDEX/SPX140JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	1	2,088,000	100	21,924			6,559					(5,406)		5,705		0001
Purchased Call/S&P 500 INDEX/SPX140LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/26/2025	1	1,526,000	100	25,026			12,340		6,304			(6,171)		5,343		0001
Purchased Call/S&P 500 INDEX/SPX140KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	1	1,527,000	100	25,348			9,287		2,291			(6,250)		4,626		0001
Purchased Call/S&P 500 INDEX/SPX261NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2025	1	1,691,000	100	29,931			8,823		4,776			(7,380)		4,599		0001
Purchased Call/S&P 500 INDEX/SPX261NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	3,217,000	100	35,709			9,991					(8,805)		8,503		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140L$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	4,676,000	100	47,695			23,583		818			(11,793)		16,373		0001
Purchased Call/S&P 500 INDEX/SPX261N$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	1	2,873,000	100	31,028			9,574		1,122			(7,651)		7,993		0001
Purchased Call/S&P 500 INDEX/SPX140J$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	1	2,626,000	100	24,684			8,636		3,094			(6,087)		7,775		0001
Purchased Call/S&P 500 INDEX/SPX140L$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	3,040,000	100	31,008			15,461		426			(7,604)		10,733		0001
Purchased Call/S&P 500 INDEX/SPXD172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	1	2,707,000	100	26,799			12,477		3,094			(6,608)		9,237		0001
Purchased Call/S&P 500 INDEX/SPXD170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2025	1	2,482,000	100	25,565			10,353		4,120			(6,304)		7,902		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	3,858,000	100	40,123			15,158					(9,921)		11,818		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2025	1	2,037,000	100	20,574			6,858					(5,073)		5,888		0001
Purchased Call/S&P 500 INDEX/SPXD170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	2,203,000	100	40,315			15,230		9,925			(9,968)		6,748		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/25/2025	1	5,258,000	100	53,106			16,964		17,173			(13,131)		14,821		0001
Purchased Call/S&P 500 INDEX/SPXD172$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2025	1	2,998,000	100	30,879			14,887		4,107			(7,614)		10,409		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	1	2,638,000	100	26,644			9,909					(6,570)		8,051		0001
Purchased Call/S&P 500 INDEX/SPXD172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2025	1	2,415,000	100	31,637			15,426		16,132			(7,801)		8,432		0001
Purchased Call/S&P 500 INDEX/SPXD171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/29/2025	1	2,431,000	100	25,769			10,737		2,557			(6,354)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	2,070,000	100	36,225			12,945		14,035			(8,932)		6,177		0001
Purchased Call/S&P 500 INDEX/SPXD170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2025	1	2,267,000	100	28,338			11,085		6,656			(6,987)		7,095		0001
Purchased Call/S&P 500 INDEX/SPXD171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/29/2025	1	3,500,000	100	37,100			15,501					(9,173)		11,256		0001
Purchased Call/S&P 500 INDEX/SPXI002$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	1,884,000	100	29,767			10,088		12,549			(7,360)		5,468		0001
Purchased Call/S&P 500 INDEX/SPXD172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2025	1	3,422,000	100	34,562			16,853		16,296			(8,522)		11,949		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2025	1	2,262,000	100	22,846			7,427		538			(5,603)		6,458		0001
Purchased Call/S&P 500 INDEX/SPXD172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	1	3,378,000	100	34,118			16,161		3,891			(8,413)		11,594		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/15/2025	1	1,961,000	100	36,279			13,667		6,063			(8,945)		6,007		0001
Purchased Call/S&P 500 INDEX/SPXD173$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/26/2025	1	1,833,000	100	33,361			16,495		6,289			(8,249)		6,418		0001
Purchased Call/S&P 500 INDEX/SPXD170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2025	1	3,390,000	100	34,578			13,907		12,455			(8,480)		10,757		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2025	1	2,178,000	100	39,640			13,104		4,071			(9,774)		6,270		0001
Purchased Call/S&P 500 INDEX/SPXD172$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/19/2025	1	1,400,000	100	25,200			11,970		9,254			(6,231)		4,805		0001
Purchased Call/S&P 500 INDEX/SPXI009$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	09/24/2025	1	2,029,000	100	51,942			25,184		29,739			(12,808)		7,065		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2025	1	2,108,000	100	34,150			11,383					(8,420)		6,094		0001
Purchased Call/S&P 500 INDEX/SPXI002$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	2,351,000	100	39,262			13,305		6,291			(9,708)		6,824		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI004SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,023,000	100	30,750			12,214		8,010			(7,603)		6,353		0001
Purchased Call/S&P 500 INDEX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	944,799	100	16,251			9,356		3,031			(3,985)		3,583		0001
Purchased Call/S&P 500 INDEX/SPX140NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	1,348,027	100	22,782			14,874		4,377			(5,587)		5,443		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	2,348,660	100	21,138			14,562		201			(5,226)		9,699		0001
Purchased Call/S&P 500 INDEX/SPX261PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,822,060	100	29,153			20,961		3,253			(7,188)		7,719		0001
Purchased Call/S&P 500 INDEX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,609,039	100	36,364			26,146		7,528			(8,967)		6,816		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,424,901	100	35,961			19,879		979			(8,892)		12,676		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	3,084,504	100	31,153			19,739		1,154			(7,640)		12,269		0001
Purchased Call/S&P 500 INDEX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	3,735,313	100	40,715			28,153		878			(9,985)		15,519		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	1,830,029	100	18,300			11,394					(4,512)		7,216		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	3,536,729	100	37,489			20,965		3,052			(9,244)		13,220		0001
Purchased Call/S&P 500 INDEX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	1	1,363,504	100	32,860			21,002		5,821			(8,103)		5,447		0001
Purchased Call/S&P 500 INDEX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2025	1	1,467,054	100	18,925			11,783					(4,666)		5,785		0001
Purchased Call/S&P 500 INDEX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	1,652,750	100	33,716			23,313		2,213			(8,268)		6,866		0001
Purchased Call/S&P 500 INDEX/SPXD179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/05/2025	1	2,032,517	100	40,650			27,926		2,535			(10,023)		8,394		0001
Purchased Call/S&P 500 INDEX/SPXD174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2025	1	1,832,371	100	22,905			12,367		220			(5,648)		6,731		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	1,588,620	100	14,933			11,014		987			(3,682)		6,806		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	3,710,949	100	40,449			27,865		627			(10,001)		15,325		0001
Purchased Call/S&P 500 INDEX/SPX140QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	3,973,058	100	41,717			29,650		148			(10,230)		16,734		0001
Purchased Call/S&P 500 INDEX/SPX140QSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,381,685	100	45,570			33,164		4,064			(11,267)		18,597		0001
Purchased Call/S&P 500 INDEX/SPXI00MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/30/2024	12/30/2025	1	2,737,571	100	30,935			23,329		1,014			(7,628)		11,859		0001
Purchased Call/S&P 500 INDEX/SPXI00MSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/31/2024	12/31/2025	1	1,205,338	100	22,660			17,152		4,477			(5,587)		5,231		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	2,469,014	100	26,912			15,569		236			(6,636)		9,386		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,955,164	100	25,417			18,992		3,332			(6,284)		8,408		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	2,967,131	100	30,561			19,217					(7,536)		11,725		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	2,364,034	100	25,295			16,515		3,326			(6,203)		9,545		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	2,885,414	100	32,028			21,529		130			(7,854)		11,820		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	314,294	100	1,571			1,038		2			(387)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	3,175,117	100	34,609			23,776		608			(8,534)		13,112		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,482,265	100	36,564			20,212		415			(9,040)		12,888		0001
Purchased Call/S&P 500 INDEX/SPXA21C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	1,782,742	100	35,120			23,511		501			(8,684)		7,258		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,877,982	100	29,068			18,658		2,065			(7,167)		11,522		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	5,250,427	100	54,604			39,863		3,241			(13,391)		22,411		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	63,922	100	243			174					(60)		270		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	3,627,110	100	33,369			21,041					(8,251)		14,333		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	2,807,941	100	31,168			21,036		207			(7,685)		11,526		0001
Purchased Call/S&P 500 INDEX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	1,859,961	100	32,177			20,388		3,988			(7,891)		7,398		0001
Purchased Call/S&P 500 INDEX/SPX140MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,116,000	100	22,853			12,024		2,009			(5,635)		7,673		0001
Purchased Call/S&P 500 INDEX/SPX140MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	2,454,000	100	41,227			21,988		607			(10,166)		8,922		0001
Purchased Call/S&P 500 INDEX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	908,866	100	12,270			6,895		1,346			(3,025)		3,406		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	2,612,766	100	26,389			15,775		638			(6,507)		10,096		0001
Purchased Call/S&P 500 INDEX/SPX1400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,643,483	100	27,117			19,735		4,504			(6,705)		6,975		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,175,248	100	23,493			15,640		1,762			(5,809)		8,819		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	2,339,074	100	36,490			25,935		935			(8,948)		9,852		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	145,301	100	581			327		2			(143)		544		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,035,860	100	33,185			20,020		1,897			(8,182)		7,903		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,614,170	100	39,033			22,336		2,743			(9,651)		13,609		0001
Purchased Call/S&P 500 INDEX/SPXA21C$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,410,385	100	26,755			17,911		45			(6,615)		9,813		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/04/2024	11/04/2025	1	1,636,546	100	21,602			12,914		1,918			(5,327)		6,324		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	2,728,904	100	27,835			16,716		656			(6,863)		10,569		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	1,989,171	100	37,198			25,208		2,252			(9,172)		8,182		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	4,436,552	100	46,584			27,078		93			(11,486)		16,906		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	5,271,242	100	55,875			36,319		737			(13,815)		21,148		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,909,306	100	41,048			26,681		404			(10,149)		15,684		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,090,695	100	40,907			24,203		254			(10,114)		15,661		0001
Purchased Call/S&P 500 INDEX/SPX140MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,009,000	100	33,550			19,851		1,524			(8,295)		7,691		0001
Purchased Call/S&P 500 INDEX/SPX140MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	2,440,603	100	38,317			21,639		4,220			(9,448)		9,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,144,166	100	30,233			19,063		1,083			(7,475)		8,473		0001
Purchased Call/S&P 500 INDEX/SPX140LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	2,471,000	100	25,451			13,252		1,196			(6,276)		8,914		0001
Purchased Call/S&P 500 INDEX/SPX140LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	1,656,000	100	26,993			14,054		3,413			(6,656)		5,974		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	1,807,534	100	19,341			11,036		5,732			(4,769)		6,806		0001
Purchased Call/S&P 500 INDEX/SPXI00MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	42,812	100	1,280			969		464			(316)		186		0001
Purchased Call/S&P 500 INDEX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	1,642,314	100	25,784			18,397		401			(6,358)		6,931		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	291,361	100	1,515			968					(374)		1,164		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	5,151,440	100	54,090			38,314					(13,374)		21,571		0001
Purchased Call/S&P 500 INDEX/SPX140NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	1,304,434	100	25,828			17,361		963			(6,334)		5,344		0001
Purchased Call/S&P 500 INDEX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,446,717	100	41,594			24,292		705			(10,256)		9,345		0001
Purchased Call/S&P 500 INDEX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	3,691,818	100	40,610			30,738		2,945			(10,013)		16,022		0001
Purchased Call/S&P 500 INDEX/SPXI00LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	1,824,165	100	29,734			21,297		3,388			(7,332)		7,713		0001
Purchased Call/S&P 500 INDEX/SPX140MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,857,000	100	31,940			18,277		5,527			(7,897)		6,992		0001
Purchased Call/S&P 500 INDEX/SPX140MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	1,281,374	100	20,630			11,992		1,080			(5,087)		4,883		0001
Purchased Call/S&P 500 INDEX/SPX140LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	2,426,000	100	25,716			13,460		1,442			(6,341)		8,775		0001
Purchased Call/S&P 500 INDEX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	3,353,852	100	35,886			25,110					(8,849)		14,016		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	4,241,337	100	45,806			31,926					(11,295)		17,691		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	3,775,000	100	39,638			20,369		364			(9,800)		13,474		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	153,175	100	751			500		7			(186)		621		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	2,902,353	100	28,443			20,643		2,138			(7,013)		12,318		0001
Purchased Call/S&P 500 INDEX/SPX140NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	1,694,000	100	31,170			19,654		1,702			(7,707)		6,694		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,690,572	100	26,542			18,801					(6,563)		7,079		0001
Purchased Call/S&P 500 INDEX/SPX261PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	2,058,000	100	34,780			19,226		3,634			(8,600)		7,617		0001
Purchased Call/S&P 500 INDEX/SPX1400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	2,358,422	100	43,867			32,024		6,580			(10,757)		10,067		0001
Purchased Call/S&P 500 INDEX/SPX140LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	1,604,000	100	36,892			18,958		3,504			(9,122)		5,725		0001
Purchased Call/S&P 500 INDEX/SPX140LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	2,467,000	100	25,410			12,810		93			(6,266)		8,758		0001
Purchased Call/S&P 500 INDEX/SPX140MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,577,022	100	27,574			16,104					(6,799)		9,843		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	240,036	100	1,224			712					(302)		915		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	2,679,859	100	27,871			18,066		1,327			(6,872)		10,752		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	1,704,153	100	26,244			16,502		210			(6,471)		6,734		0001
Purchased Call/S&P 500 INDEX/SPX140LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,388,000	100	24,358			12,347		178			(6,006)		8,500		0001
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	5,013,000	100	52,637			27,049		1,737			(13,015)		17,893		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,795,432	100	19,391			13,942		759			(4,781)		7,606		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,631,172	100	61,943			46,285		1,207			(15,316)		24,216		0001
Purchased Call/S&P 500 INDEX/SPX261PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,320,008	100	21,780			13,860		1,863			(5,370)		5,262		0001
Purchased Call/S&P 500 INDEX/SPX140LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,475,000	100	27,583			14,437		4,737			(6,801)		5,335		0001
Purchased Call/S&P 500 INDEX/SPX140NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	2,459,000	100	44,016			30,799		113			(10,853)		10,277		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,113,187	100	17,811			11,678		3,183			(4,392)		4,504		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	3,185,708	100	35,043			20,176		2,774			(8,594)		12,082		0001
Purchased Call/S&P 500 INDEX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,807,807	100	28,359			17,882		199			(7,012)		11,096		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,117,816	100	33,885			22,559		3,927			(8,378)		8,587		0001
Purchased Call/S&P 500 INDEX/SPX140DSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	2,373,122	100	25,392			18,659		978			(6,261)		10,148		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	9,340,777	100	102,749			76,991		3,352			(25,197)		40,391		0001
Purchased Call/S&P 500 INDEX/SPX261PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	1	3,704,000	100	38,892			20,742					(9,590)		13,467		0001
Purchased Call/S&P 500 INDEX/SPX261QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	1,268,065	100	12,047			8,977		473			(2,970)		5,453		0001
Purchased Call/S&P 500 INDEX/SPX140LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	2,014,000	100	31,217			16,042		1,226			(7,718)		7,189		0001
Purchased Call/S&P 500 INDEX/SPX261QS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	3,533,275	100	31,799			23,761		2,936			(7,863)		15,194		0001
Purchased Call/S&P 500 INDEX/SPXD177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	4,664,668	100	47,580			29,310		19			(11,668)		18,271		0001
Purchased Call/S&P 500 INDEX/SPX140LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	1,839,000	100	31,631			15,946		1,382			(7,799)		6,529		0001
Purchased Call/S&P 500 INDEX/SPX140LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,034,000	100	30,510			15,465		960			(7,523)		7,240		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,694,494	100	26,095			14,162		1,403			(6,434)		6,240		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	2,682,882	100	28,707			19,929		1,104			(7,078)		11,168		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,967,690	100	37,296			22,856		2,900			(9,222)		15,437		0001
Purchased Call/S&P 500 INDEX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	3,415,814	100	36,549			23,963		4,145			(9,012)		13,820		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	1,430,432	100	23,602			14,539		227			(5,788)		5,603		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	2,320,727	100	39,220			21,825		7,493			(9,618)		8,654		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	2,278,688	100	24,838			16,398		1,671			(6,124)		9,239		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Z$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	3,263,501	100	33,288			19,695		105			(8,230)		12,494		0001
Purchased Call/S&P 500 INDEX/SPXD17A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,053,905	100	39,846			27,449		2,087			(9,852)		8,482		0001
Purchased Call/S&P 500 INDEX/SPXC055$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/11/2024	12/11/2025	1	2,988,974	100	46,628			32,627		1			(11,497)		12,492		0001
Purchased Call/S&P 500 INDEX/SPXA21B$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,038,501	100	16,512			10,733		914			(4,083)		4,166		0001
Purchased Call/S&P 500 INDEX/SPX1400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	2,194,445	100	23,042			16,321					(5,697)		9,189		0001
Purchased Call/S&P 500 INDEX/SPX140N$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	1,762,809	100	30,849			20,821		837			(7,607)		7,236		0001
Purchased Call/S&P 500 INDEX/SPXC052$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/19/2024	11/19/2025	1	1,635,250	100	25,019			15,990		1,330			(6,169)		6,533		0001
Purchased Call/S&P 500 INDEX/SPXD17B$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	2,102,239	100	27,539			19,453		63			(6,791)		8,803		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	2,642,812	100	50,213			34,997		650			(12,381)		11,023		0001
Purchased Call/S&P 500 INDEX/SPXD174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	1,445,825	100	24,001			13,230		2,889			(5,918)		5,351		0001
Purchased Call/S&P 500 INDEX/SPX140M$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	1,029,468	100	16,163			9,039		2,617			(3,985)		3,848		0001
Purchased Call/S&P 500 INDEX/SPXA21C$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,020,642	100	37,584			25,160		1,490			(9,293)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXD176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	1,366,209	100	24,865			14,933		2,599			(6,131)		5,291		0001
Purchased Call/S&P 500 INDEX/SPXD178$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	1,665,222	100	31,306			19,405		734			(7,719)		6,552		0001
Purchased Call/S&P 500 INDEX/SPX261P$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,393,000	100	46,185			29,645		9,101			(11,388)		9,580		0001
Purchased Call/S&P 500 INDEX/SPXD177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,399,000	100	41,503			25,433		5,038			(10,262)		9,334		0001
Purchased Call/S&P 500 INDEX/SPX261P$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	2,042,000	100	33,489			17,210		2,856			(8,280)		7,288		0001
Purchased Call/S&P 500 INDEX/SPXD174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	1,423,000	100	25,756			13,775		1,000			(6,368)		5,174		0001
Purchased Call/S&P 500 INDEX/SPX140M$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,130,655	100	35,369			20,927		1,575			(8,745)		8,157		0001
Purchased Call/S&P 500 INDEX/SPX140M$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	1,682,913	100	27,263			15,772		1,651			(6,722)		6,398		0001
Purchased Call/S&P 500 INDEX/SPXD174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,606,283	100	42,743			23,314		1,525			(10,539)		9,622		0001
Purchased Call/S&P 500 INDEX/SPX261P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	208,547	100	897			608		2			(221)		858		0001
Purchased Call/S&P 500 INDEX/SPXC053$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/21/2024	11/21/2025	1	1,613,627	100	26,625			17,258		2,446			(6,565)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX261Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	3,263,558	100	54,501			40,612		5,942			(13,439)		14,035		0001
Purchased Call/S&P 500 INDEX/SPX261P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	3,734,681	100	38,841			21,411		1,076			(9,577)		13,823		0001
Purchased Call/S&P 500 INDEX/SPXD175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	2,049,464	100	21,724			12,269		1,597			(5,357)		7,698		0001
Purchased Call/S&P 500 INDEX/SPXD176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,379,987	100	24,276			14,835		1,064			(5,986)		9,260		0001
Purchased Call/S&P 500 INDEX/SPXD176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	3,105,175	100	31,983			18,871		171			(7,886)		11,888		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	2,505,174	100	26,555			18,947		16			(6,548)		10,572		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	4,551,923	100	46,885			29,836		715			(11,561)		18,145		0001
Purchased Call/S&P 500 INDEX/SPXC054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,174,751	100	37,188			25,619		1,160			(9,195)		8,981		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,704,572	100	40,009			22,894		6,931			(9,892)		13,949		0001
Purchased Call/S&P 500 INDEX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	1,974,689	100	16,587			10,281					(4,090)		7,769		0001
Purchased Call/S&P 500 INDEX/SPXD178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	1,155,014	100	17,556			10,834		43			(4,329)		4,534		0001
Purchased Call/S&P 500 INDEX/SPXA21D$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	2,403,026	100	26,914			18,239		1,104			(6,636)		9,884		0001
Purchased Call/S&P 500 INDEX/SPXD174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2025	1	3,033,488	100	30,942			16,792		877			(7,629)		11,171		0001
Purchased Call/S&P 500 INDEX/SPXI00KSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	1,182,351	100	25,184			17,789		982			(6,210)		4,951		0001
Purchased Call/S&P 500 INDEX/SPXI00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	2,360,209	100	25,726			17,505		789			(6,343)		9,727		0001
Purchased Call/S&P 500 INDEX/SPXI00KS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	3,065,884	100	58,252			39,637		5,905			(14,363)		12,636		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,895,699	100	48,957			29,131		2,624			(12,006)		18,874		0001
Purchased Call/S&P 500 INDEX/SPXI00BSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,290,000	100	35,724			19,106		34			(8,833)		8,326		0001
Purchased Call/S&P 500 INDEX/SPXD176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	2,058,000	100	35,398			21,632		3,243			(8,728)		8,007		0001
Purchased Call/S&P 500 INDEX/SPXD179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/26/2025	1	2,292,000	100	46,528			30,719		5,895			(11,473)		9,293		0001
Purchased Call/S&P 500 INDEX/SPX261PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	976,276	100	11,032			8,137		1,062			(2,720)		4,183		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	270,585	100	1,028			558		4			(254)		996		0001
Purchased Call/S&P 500 INDEX/SPXC054S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	6,494,023	100	71,434			47,821					(17,662)		26,439		0001
Purchased Call/S&P 500 INDEX/SPX261PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	2,714,660	100	27,961			15,097					(6,894)		9,972		0001
Purchased Call/S&P 500 INDEX/SPXA21GSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,009,000	100	28,327			21,166		1,317			(7,004)		8,639		0001
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,653,527	100	37,631			24,051		915			(9,279)		14,595		0001
Purchased Call/S&P 500 INDEX/SPX261QS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	2,059,734	100	33,368			25,003		2,865			(8,183)		8,907		0001
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,308,587	100	43,948			26,932		2,322			(10,866)		16,763		0001
Purchased Call/S&P 500 INDEX/SPXD174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	1	1,016,000	100	17,678			9,523		55			(4,335)		3,723		0001
Purchased Call/S&P 500 INDEX/SPXD173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/03/2025	1	2,031,000	100	25,997			13,322		3,642			(6,410)		7,249		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	2,223,000	100	47,572			26,735		6,357			(11,730)		8,330		0001
Purchased Call/S&P 500 INDEX/SPXI00LSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	3,616,545	100	35,804			25,645		1,050			(8,828)		15,291		0001
Purchased Call/S&P 500 INDEX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,203,512	100	33,714			20,660		2,021			(8,336)		8,573		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	3,361,587	100	35,297			19,642		3,546			(8,656)		12,535		0001
Purchased Call/S&P 500 INDEX/SPX261PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2025	1	2,010,000	100	51,657			36,146		1,085			(12,737)		8,400		0001
Purchased Call/S&P 500 INDEX/SPXB05Z96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,265,000	100	51,261			29,332		11,891			(12,674)		12,294		0001
Purchased Call/S&P 500 INDEX/SPXD174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	1	1,998,213	100	29,574			16,348		2,200			(7,312)		7,396		0001
Purchased Call/S&P 500 INDEX/SPXI00CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	1,729,459	100	42,891			23,277		9,694			(10,576)		6,369		0001
Purchased Call/S&P 500 INDEX/SPX261PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	3,605,000	100	37,853			19,604		1,396			(9,283)		12,971		0001
Purchased Call/S&P 500 INDEX/SPX140NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	1,868,721	100	29,713			20,627		2,240			(7,326)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXD176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	1,377,932	100	24,252			14,431		3,311			(5,947)		5,312		0001
Purchased Call/S&P 500 INDEX/SPX1400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,947,000	100	32,515			23,031		202			(8,039)		8,153		0001
Purchased Call/S&P 500 INDEX/SPX1400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,315,823	100	44,885			32,666		3,791			(11,098)		18,317		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	4,110,874	100	40,698			25,114					(10,035)		16,138		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,770,465	100	19,121			12,765		112			(4,702)		7,208		0001
Purchased Call/S&P 500 INDEX/SPX261PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	2,006,000	100	35,105			18,181		4,757			(8,609)		7,217		0001
Purchased Call/S&P 500 INDEX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	1,394,444	100	22,590			17,036		2,202			(5,570)		6,041		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	1,387,543	100	21,507			12,690		487			(5,303)		5,312		0001
Purchased Call/S&P 500 INDEX/SPXC050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,580,207	100	34,370			20,736		559			(8,475)		13,898		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	1,370,412	100	10,141			5,923					(2,501)		5,234		0001
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	2,871,559	100	30,726			21,704					(7,576)		12,024		0001
Purchased Call/S&P 500 INDEX/SPX1400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,963,000	100	32,390			23,572		5,324			(8,008)		8,331		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,973,635	100	30,986			22,489		5,209			(7,640)		8,377		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	151,073	100	619			372					(153)		585		0001
Purchased Call/S&P 500 INDEX/SPXI00MS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/27/2024	12/26/2025	1	2,034,000	100	39,256			29,333		9,213			(9,706)		8,747		0001
Purchased Call/S&P 500 INDEX/SPXD173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	1	3,803,000	100	39,171			20,949					(9,685)		13,827		0001
Purchased Call/S&P 500 INDEX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	2,484,685	100	44,476			25,380		14,856			(10,967)		9,356		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	3,050,401	100	32,334			18,171		2,016			(7,973)		11,430		0001
Purchased Call/S&P 500 INDEX/SPXD174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	1	3,226,000	100	33,228			17,899					(8,149)		11,820		0001
Purchased Call/S&P 500 INDEX/SPX140LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/03/2024	10/03/2025	1	3,493,000	100	35,629			18,258		2,820			(8,785)		12,467		0001
Purchased Call/S&P 500 INDEX/SPXD174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	2,209,120	100	22,533			12,291		135			(5,556)		8,156		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	2,372,000	100	42,459			26,434		90			(10,469)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXD174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	3,285,000	100	33,836			18,096		39			(8,366)		11,944		0001
Purchased Call/S&P 500 INDEX/SPX140M$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,099,000	100	35,473			18,665		5,765			(8,747)		7,612		0001
Purchased Call/S&P 500 INDEX/SPX140N$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,864,000	100	36,162			24,141		2,292			(8,892)		7,589		0001
Purchased Call/S&P 500 INDEX/SPX140O$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,954,464	100		60,567		47,052		17,117			(13,607)		13,008		0001
Purchased Call/S&P 500 INDEX/SPX140Q$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	1,780,985	100	18,522			16,721		1,902			(1,934)		8,416		0001
Purchased Call/S&P 500 INDEX/SPX140O$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	4,076,223	100	43,208			33,328		3,859			(9,944)		17,883		0001
Purchased Call/S&P 500 INDEX/SPX140P$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,045,628	100	18,612			16,079		3,158			(2,659)		4,834		0001
Purchased Call/S&P 500 INDEX/SPXC058$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,139,932	100	43,469			35,114		1,364			(8,718)		18,483		0001
Purchased Call/S&P 500 INDEX/SPX140O$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	3,134,239	100	31,656			24,941		2,037			(6,900)		13,896		0001
Purchased Call/S&P 500 INDEX/SPX140P$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,559,530	100	40,441			32,976		3,091			(7,534)		11,544		0001
Purchased Call/S&P 500 INDEX/SPX140P$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	3,007,557	100	30,677			24,339		1,437			(6,388)		13,381		0001
Purchased Call/S&P 500 INDEX/SPXC058$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	2,482,445	100	26,314			21,385		1,100			(4,974)		11,178		0001
Purchased Call/S&P 500 INDEX/SPXC05G$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	2,851,963	100	52,476			51,753		37,086			(863)		14,142		0001
Purchased Call/S&P 500 INDEX/SPX140P$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	1,305,385	100	23,497			19,787		1,451			(3,863)		5,966		0001
Purchased Call/S&P 500 INDEX/SPX140Q$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,250,425	100	38,257			35,282		7,747			(3,258)		10,748		0001
Purchased Call/S&P 500 INDEX/SPX140P$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	2,574,088	100	27,543			23,194		422			(4,528)		11,765		0001
Purchased Call/S&P 500 INDEX/SPX140S$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	1,301,945	100	23,435			23,370		20,526			(257)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX140R$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	1,700,044	100	25,161			23,705		17,225			(1,645)		8,240		0001
Purchased Call/S&P 500 INDEX/SPX140Q$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	2,618,779	100	27,235			24,609		2,834			(2,820)		12,431		0001
Purchased Call/S&P 500 INDEX/SPX140S$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	3,112,493	100	25,211			25,211		27,570					15,562		0001
Purchased Call/S&P 500 INDEX/SPXC05D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,597,008	100	22,594			21,276		13,395			(1,490)		12,532		0001
Purchased Call/S&P 500 INDEX/SPXI00V$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,512,014	100	23,134			21,724		19,338			(1,585)		7,297		0001
Purchased Call/S&P 500 INDEX/SPX140P$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,803,339	100	29,435			25,462		3,555			(4,171)		13,021		0001
Purchased Call/S&P 500 INDEX/SPX140P$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	2,013,000	100	40,260			34,271		6,741			(6,067)		9,276		0001
Purchased Call/S&P 500 INDEX/SPX140R$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,839,311	100	28,877			27,763		29,196			(1,338)		9,006		0001
Purchased Call/S&P 500 INDEX/SPX140S$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,784,635	100	42,326			42,326		44,473			(349)		13,847		0001
Purchased Call/S&P 500 INDEX/SPX140S$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	2,847,963	100	23,353			23,353		26,668			(191)		14,220		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	2,333,287	100		25,666		19,727		2,671			(6,084)		10,218		0001
Purchased Call/S&P 500 INDEX/SPX1400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	2,131,000	100		41,128		31,838		9,959			(9,352)		9,366		0001
Purchased Call/S&P 500 INDEX/SPX140SSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	2,386,171	100		33,645		33,645		34,554					11,931		0001
Purchased Call/S&P 500 INDEX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	2,719,207	100		29,367		25,300		1,566			(4,264)		12,570		0001
Purchased Call/S&P 500 INDEX/SPXC058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	3,255,906	100		34,513		27,952		1,347			(6,846)		14,635		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	3,229,496	100		33,264		28,224		4,046			(5,103)		14,857		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	4,579,731	100		35,264		33,904		36,981			(1,633)		22,423		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	3,019,856	100		32,010		27,249		3,040			(4,823)		13,915		0001
Purchased Call/S&P 500 INDEX/SPX140RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	3,557,000	100		61,892		60,520		57,788			(1,865)		17,515		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	1,150,358	100		21,282		19,757		13,189			(1,574)		5,535		0001
Purchased Call/S&P 500 INDEX/SPX2610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2026	1	1,944,000	100		41,018		32,657		6,391			(8,428)		8,664		0001
Purchased Call/S&P 500 INDEX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	2,425,000	100		25,705		21,385		313			(4,366)		11,047		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	2,489,242	100		33,854		32,175		36,933			(1,762)		12,118		0001
Purchased Call/S&P 500 INDEX/SPXC059SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,061,000	100		36,686		30,266		3,904			(6,652)		9,311		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,772,903	100		32,824		32,463		27,213			(450)		18,735		0001
Purchased Call/S&P 500 INDEX/SPXC059SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	4,245,381	100		44,577		36,776		2,517			(8,083)		19,180		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	3,106,624	100		31,688		28,720		5,128			(3,039)		14,770		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,458,882	100		45,855		44,970		42,660			(1,249)		26,994		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,770,632	100		29,092		23,500		551			(5,834)		12,369		0001
Purchased Call/S&P 500 INDEX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	2,141,000	100		37,682		28,809		7,089			(9,085)		9,326		0001
Purchased Call/S&P 500 INDEX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,516,932	100		27,435		23,882		340			(3,608)		11,728		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	3,615,423	100		31,454		29,635		19,178			(2,057)		17,524		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	1,990,501	100		20,900		17,446		553			(3,493)		9,083		0001
Purchased Call/S&P 500 INDEX/SPX1400SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	2,014,000	100		40,683		32,053		7,790			(8,868)		8,929		0001
Purchased Call/S&P 500 INDEX/SPXC059SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	2,916,000	100		60,944		50,703		4,521			(10,352)		13,284		0001
Purchased Call/S&P 500 INDEX/SPXC05BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	3,784,000	100		40,867		36,364		364			(4,591)		17,826		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,115,037	100		11,819		10,211		1,304			(1,688)		5,155		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	1,795,538	100		17,776		15,180		1,548			(2,630)		8,287		0001
Purchased Call/S&P 500 INDEX/SPXC058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,352,000	100		49,627		40,089		7,767			(9,953)		10,500		0001
Purchased Call/S&P 500 INDEX/SPXC05BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,375,000	100		69,188		61,286		5,230			(8,553)		15,776		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/13/2026	1	1,512,000	100		30,694		27,188		2,142			(3,795)		7,068		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,331,635	100		45,482		37,589		1,565			(8,179)		19,668		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,390,140	100		36,877		36,160		33,736			(1,013)		21,617		0001
Purchased Call/S&P 500 INDEX/SPX140QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	3,307,403	100		33,405		30,368		8,811			(3,112)		15,748		0001
Purchased Call/S&P 500 INDEX/SPX140QSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	2,299,157	100		22,762		20,755		4,848			(2,058)		10,964		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	1,110,678	100		11,662		8,916		1,100			(2,812)		4,838		0001
Purchased Call/S&P 500 INDEX/SPX140SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,760,616	100		22,637		22,637		25,654			(187)		13,727		0001
Purchased Call/S&P 500 INDEX/SPXI00VSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/05/2025	03/05/2026	1	2,336,741	100		38,089		35,466		21,143			(2,713)		11,260		0001
Purchased Call/S&P 500 INDEX/SPXC05BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	1,760,938	100		18,842		16,963		381			(2,013)		8,321		0001
Purchased Call/S&P 500 INDEX/SPXI00W8C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	03/10/2025	03/10/2026	1	3,809,980	100		32,004		30,241		34,190			(1,841)		18,494		0001
Purchased Call/S&P 500 INDEX/SPXC05A5U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,313,301	100		48,811		42,491		3,602			(6,419)		10,779		0001
Purchased Call/S&P 500 INDEX/SPXC05B5P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	2,053,148	100		38,599		34,452		2,293			(4,230)		9,687		0001
Purchased Call/S&P 500 INDEX/SPXC05DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,520,017	100		30,624		28,838		17,685			(2,019)		16,987		0001
Purchased Call/S&P 500 INDEX/SPXC058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,277,000	100		64,557		52,149		6,747			(12,947)		14,630		0001
Purchased Call/S&P 500 INDEX/SPXC05ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	2,503,346	100		21,028		20,333		21,163			(749)		12,292		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,884,946	100		24,234		23,762		22,380			(666)		14,206		0001
Purchased Call/S&P 500 INDEX/SPXC05CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	4,830,404	100		49,270		44,480		3,547			(5,144)		22,825		0001
Purchased Call/S&P 500 INDEX/SPX140SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	2,219,456	100		19,087		19,034		17,216			(209)		11,036		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	4,547,609	100		37,290		36,160		35,518			(1,226)		22,361		0001
Purchased Call/S&P 500 INDEX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,361,000	100		26,131		22,512		3,062			(3,794)		6,292		0001
Purchased Call/S&P 500 INDEX/SPXC05BS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	3,348,585	100		36,165		32,080		827			(4,422)		15,750		0001
Purchased Call/S&P 500 INDEX/SPX140QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,842,000	100		34,998		32,276		9,279			(2,981)		8,797		0001
Purchased Call/S&P 500 INDEX/SPX140QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	2,212,297	100		23,672		20,910		131			(2,983)		10,341		0001
Purchased Call/S&P 500 INDEX/SPX140QSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	2,079,174	100		19,336		17,845		3,482			(1,633)		9,974		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00US6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	3,065,286	100		30,040		27,627		11,210			(2,634)		14,639		0001
Purchased Call/S&P 500 INDEX/SPXI00SSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,892,000	100		35,191		31,770		7,851			(3,674)		8,940		0001
Purchased Call/S&P 500 INDEX/SPX140SS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,211,586	100		9,935		9,935		1,139			(82)		6,025		0001
Purchased Call/S&P 500 INDEX/SPX1400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,837,986	100		38,764		30,473		2,428			(8,519)		16,927		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,535,413	100		23,579		21,745		2,519			(2,008)		12,109		0001
Purchased Call/S&P 500 INDEX/SPX140SSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	1,162,591	100		18,834		18,834		19,830			(154)		5,805		0001
Purchased Call/S&P 500 INDEX/SPX140RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	1,749,852	100		25,023		23,983		30,212			(1,234)		8,531		0001
Purchased Call/S&P 500 INDEX/SPX140S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	2,281,550	100		24,184		21,120		975			(3,114)		10,648		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	1,052,384	100		19,153		15,565		2,224			(3,621)		4,739		0001
Purchased Call/S&P 500 INDEX/SPX1400SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,387,996	100		20,820		16,367		2,585			(4,576)		6,122		0001
Purchased Call/S&P 500 INDEX/SPX1400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	2,762,998	100		29,840		25,895		1,143			(4,006)		12,854		0001
Purchased Call/S&P 500 INDEX/SPXC05ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	4,839,912	100		36,783		35,353		38,824			(1,718)		23,595		0001
Purchased Call/S&P 500 INDEX/SPXC057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	1,895,302	100		20,280		16,146		617			(4,167)		8,447		0001
Purchased Call/S&P 500 INDEX/SPX140SS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	2,522,213	100		22,448		22,139		16,499			(369)		12,507		0001
Purchased Call/S&P 500 INDEX/SPX1400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,821,940	100		16,944		15,626		2,618			(1,443)		8,701		0001
Purchased Call/S&P 500 INDEX/SPXC05AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,735,437	100		39,596		33,436		1,430			(6,418)		17,073		0001
Purchased Call/S&P 500 INDEX/SPX1400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	6,477,270	100		65,420		51,428		2,693			(14,378)		28,568		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	2,074,810	100		19,296		17,967		8,668			(1,374)		9,998		0001
Purchased Call/S&P 500 INDEX/SPX140RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	2,267,240	100		18,818		18,401		18,115			(567)		11,164		0001
Purchased Call/S&P 500 INDEX/SPX1400SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,925,443	100		29,840		23,199		5,293			(6,685)		12,903		0001
Purchased Call/S&P 500 INDEX/SPXI00VS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	1,483,213	100		23,880		22,104		11,664			(1,832)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX1400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	1,268,253	100		21,560		19,897		5,677			(1,821)		6,084		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,433,883	100		35,712		28,848		1,614			(7,162)		15,330		0001
Purchased Call/S&P 500 INDEX/SPXC05ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,195,538	100		46,655		44,841		46,801			(2,179)		15,579		0001
Purchased Call/S&P 500 INDEX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	2,518,282	100		27,701		21,238		3,443			(6,621)		10,969		0001
Purchased Call/S&P 500 INDEX/SPXI00US0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	1,798,000	100		31,465		28,937		14,957			(2,759)		8,587		0001
Purchased Call/S&P 500 INDEX/SPXI00SSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/23/2026	1	1,866,000	100		32,655		29,506		6,962			(3,381)		8,858		0001
Purchased Call/S&P 500 INDEX/SPXC05ASN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	2,056,675	100		34,346		29,805		2,142			(4,611)		9,568		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,444,370	100		26,155		22,086		802			(4,239)		11,172		0001
Purchased Call/S&P 500 INDEX/SPX140P$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	2,444,372	100		24,933		20,674		2,635			(4,303)		11,117		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	3,010,333	100		30,705		24,277		193			(6,478)		13,370		0001
Purchased Call/S&P 500 INDEX/SPX1400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/24/2025	02/24/2026	1	2,026,000	100		42,141		38,194		12,315			(4,041)		9,632		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	1,192,810	100		20,516		16,221		1,202			(4,328)		5,298		0001
Purchased Call/S&P 500 INDEX/SPX140P$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	4,085,202	100		42,895		37,056		4,994			(6,128)		18,885		0001
Purchased Call/S&P 500 INDEX/SPX140S$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,659,000	100		26,876		26,876		28,115			(222)		8,249		0001
Purchased Call/S&P 500 INDEX/SPX100I$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	1,510,406	100		21,297		20,123		23,822			(1,225)		7,332		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	2,985,000	100		60,297		47,400		9,551			(13,252)		13,165		0001
Purchased Call/S&P 500 INDEX/SPXC05B$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	3,718,729	100		38,675		34,520		629			(4,238)		17,545		0001
Purchased Call/S&P 500 INDEX/SPXC05D$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,130,000	100		37,275		35,101		24,501			(2,458)		10,279		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	2,363,600	100		26,000		23,030		615			(3,214)		11,048		0001
Purchased Call/S&P 500 INDEX/SPX2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	2,043,000	100		36,161		29,885		3,650			(6,503)		9,276		0001
Purchased Call/S&P 500 INDEX/SPX100Y$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	2,276,830	100		38,934		37,647		42,886			(1,387)		11,180		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,639,231	100		17,540		14,470		1,114			(3,180)		7,406		0001
Purchased Call/S&P 500 INDEX/SPX140R$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	2,482,939	100		22,843		21,207		12,870			(1,690)		11,947		0001
Purchased Call/S&P 500 INDEX/SPX100Z$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/26/2025	03/26/2026	1	1,974,000	100		33,755		33,383		30,183			(462)		9,802		0001
Purchased Call/S&P 500 INDEX/SPX100I$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	3,742,248	100		30,686		29,080		35,561			(1,681)		18,191		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	3,613,743	100		39,390		30,199		5,961			(9,415)		15,741		0001
Purchased Call/S&P 500 INDEX/SPX100I$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,817,000	100		31,071		23,821		7,472			(7,426)		7,914		0001
Purchased Call/S&P 500 INDEX/SPX140P$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	1,318,940	100		27,302		23,165		5,621			(4,189)		6,068		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	3,445,613	100		36,868		28,540		5,755			(8,384)		15,143		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	2,503,734	100		21,782		21,422		16,567			(418)		12,398		0001
Purchased Call/S&P 500 INDEX/SPX100S$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,981,000	100		49,129		44,352		14,479			(5,129)		9,361		0001
Purchased Call/S&P 500 INDEX/SPX140S$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	1,239,982	100		22,568		22,195		16,982			(433)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX140R$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/07/2025	03/06/2026	1	2,073,000	100		30,473		28,696		20,432			(2,009)		10,004		0001
Purchased Call/S&P 500 INDEX/SPX140P$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	2,847,925	100		57,528		45,642		9,165			(11,978)		12,671		0001
Purchased Call/S&P 500 INDEX/SPXM13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	1,829,000	100		36,580		30,937		4,540			(5,881)		8,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/13/2026	1	2,169,000	100		34,053		32,729		34,420			(1,590)		10,574		0001
Purchased Call/S&P 500 INDEX/SPXI00TSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2025	02/26/2026	1	2,392,000	100		45,209		41,223		15,551			(4,087)		11,407		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	1,227,617	100		18,046		17,400		16,365			(692)		6,019		0001
Purchased Call/S&P 500 INDEX/SPX140PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	2,033,000	100		41,677		35,592		6,674			(6,166)		9,383		0001
Purchased Call/S&P 500 INDEX/SPXI00SSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2025	02/20/2026	1	1,664,000	100		31,616		28,463		4,045			(3,378)		7,863		0001
Purchased Call/S&P 500 INDEX/SPXC05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	2,029,000	100		42,812		37,387		4,029			(5,513)		9,469		0001
Purchased Call/S&P 500 INDEX/SPXC059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,086,000	100		61,103		51,003		5,205			(10,212)		14,082		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	3,116,830	100		33,038		27,181		512			(6,065)		14,081		0001
Purchased Call/S&P 500 INDEX/SPXC05ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	2,129,000	100		39,812		35,168		1,379			(5,017)		9,952		0001
Purchased Call/S&P 500 INDEX/SPXC05C5N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	3,672,228	100		35,253		32,631		10,764			(2,704)		17,643		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	3,788,547	100		29,930		28,445		33,269			(1,558)		18,443		0001
Purchased Call/S&P 500 INDEX/SPXI00QSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	1,599,000	100		30,701		24,800		4,944			(6,157)		7,139		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,629,853	100		28,928		25,625		420			(3,576)		12,293		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	2,871,714	100		21,825		20,918		27,717			(1,076)		14,000		0001
Purchased Call/S&P 500 INDEX/SPXC05BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,428,000	100		47,832		42,561		2,629			(5,373)		11,438		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	142,950	100		1,001		833					(170)		651		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	3,655,416	100		29,609		28,549		27,484			(1,136)		17,923		0001
Purchased Call/S&P 500 INDEX/SPXI00SSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	2,475,000	100		50,985		46,028		12,617			(5,323)		11,695		0001
Purchased Call/S&P 500 INDEX/SPXI00MST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,426,000	100		30,231		23,177		8,876			(7,226)		6,211		0001
Purchased Call/S&P 500 INDEX/SPXC05B96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	1,624,000	100		29,394		26,074		1,932			(3,594)		7,639		0001
Purchased Call/S&P 500 INDEX/SPXM13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,348,000	100		42,499		32,664		7,424			(10,075)		10,283		0001
Purchased Call/S&P 500 INDEX/SPXC057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	2,382,000	100		50,260		40,487		6,897			(10,190)		10,634		0001
Purchased Call/S&P 500 INDEX/SPXC05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,102,000	100		37,416		31,595		3,128			(6,065)		9,607		0001
Purchased Call/S&P 500 INDEX/SPXC058S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	2,162,000	100		38,916		31,519		4,447			(7,720)		9,718		0001
Purchased Call/S&P 500 INDEX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,841,000	100		38,661		31,895		5,850			(7,010)		8,317		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,097,267	100		24,159		23,219		24,885			(1,128)		15,100		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,908,054	100		31,116		26,316		1,578			(5,002)		13,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,282,000	100		27,050		22,842		3,225			(4,385)		5,860		0001
Purchased Call/S&P 500 INDEX/SPXI00VSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	2,804,688	100		23,840		22,387		18,195			(1,633)		13,535		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	1,793,903	100		19,733		17,479		464			(2,440)		8,385		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,142,000	100		24,439		21,648		2,234			(3,021)		5,338		0001
Purchased Call/S&P 500 INDEX/SPXI00WSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	2,901,723	100		47,588		45,097		58,032			(2,608)		14,106		0001
Purchased Call/S&P 500 INDEX/SPX140PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	1,542,427	100		26,838		22,254		4,613			(4,632)		7,015		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	2,638,251	100		27,965		22,528		1,286			(5,670)		11,778		0001
Purchased Call/S&P 500 INDEX/SPX1400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,182,014	100		22,257		17,290		3,802			(5,000)		9,607		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	4,314,789	100		46,168		37,647		1,766			(8,601)		19,461		0001
Purchased Call/S&P 500 INDEX/SPX140PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,633,000	100		32,660		28,215		6,210			(4,666)		7,549		0001
Purchased Call/S&P 500 INDEX/SPX140RSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,966,000	100		40,696		39,905		37,344			(1,118)		9,681		0001
Purchased Call/S&P 500 INDEX/SPX140PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,369,000	100		50,223		40,953		5,778			(9,357)		10,685		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	2,022,000	100		32,352		29,411		10,232			(3,014)		9,628		0001
Purchased Call/S&P 500 INDEX/SPX1400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,074,000	100		33,599		26,122		8,317			(7,528)		9,147		0001
Purchased Call/S&P 500 INDEX/SPX140RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,885,000	100		31,480		30,867		28,958			(865)		9,282		0001
Purchased Call/S&P 500 INDEX/SPX140RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	2,116,000	100		31,105		30,505		28,829			(848)		10,463		0001
Purchased Call/S&P 500 INDEX/SPX1400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,173,000	100		43,460		37,594		8,472			(6,158)		10,093		0001
Purchased Call/S&P 500 INDEX/SPX140RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,164,000	100		29,863		29,283		27,518			(820)		10,656		0001
Purchased Call/S&P 500 INDEX/SPX140RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	3,191,371	100		55,211		53,538		50,815			(1,815)		15,692		0001
Purchased Call/S&P 500 INDEX/SPXM13WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,430,000	100		59,535		48,546		7,345			(11,091)		10,960		0001
Purchased Call/S&P 500 INDEX/SPXL13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	1,544,000	100	39,372			6,182		61,255			(9,708)		3,077		0001
Purchased Call/S&P 500 INDEX/SPX921SSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/24/2024	04/22/2025	1	1,248,000	100	34,320			1,996		49,776			(8,509)		1,532		0001
Purchased Call/S&P 500 INDEX/SPX921USS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	1,981,000	100	49,327			5,571		78,813			(12,097)		3,360		0001
Purchased Call/S&P 500 INDEX/SPX9210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	800,000	18003.5	17,760			493		31,935			(4,391)		694		0001
Purchased Call/S&P 500 INDEX/SPX921PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	1,653,000	5204.34	36,862			609		66,048			(9,040)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXL130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	1,140,000	100	28,386			547		45,550			(6,999)		844		0001
Purchased Call/S&P 500 INDEX/SPX921PSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	709,000	18108.5	15,598			258		28,288			(3,825)		491		0001
Purchased Call/S&P 500 INDEX/SPX921RSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	1,217,000	100	30,547			1,262		48,575			(7,532)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXC17WSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2024	05/13/2025	1	1,405,000	100	41,588			4,838		55,889			(10,311)		2,411		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	1	1,564,000	4967.23	34,877			1,922		62,387			(8,553)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXL13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/04/2025	1	1,541,000	100	45,922			8,187		61,044			(11,386)		3,251		0001
Purchased Call/S&P 500 INDEX/SPXL13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	1,166,000	100	29,500			7,314		45,015			(7,234)		2,911		0001
Purchased Call/S&P 500 INDEX/SPXL136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	1,141,000	105	14,833			1,471		33,873			(3,657)		1,816		0001
Purchased Call/S&P 500 INDEX/SPXL13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	1,473,000	100	37,562			7,864		57,910			(9,211)		3,383		0001
Purchased Call/S&P 500 INDEX/SPXL13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	1,130,000	100	28,250			3,813		44,876			(6,966)		2,091		0001
Purchased Call/S&P 500 INDEX/SPX921YSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/23/2025	1	1,434,000	100	36,567			8,361		55,630			(8,967)		3,440		0001
Purchased Call/S&P 500 INDEX/SPXL137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/06/2025	1	1,105,000	100	30,830			3,014		44,002			(7,665)		1,735		0001
Purchased Call/S&P 500 INDEX/SPX921YSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	1,098,000	100	27,999			6,033		42,503			(6,904)		2,554		0001
Purchased Call/S&P 500 INDEX/SPXL13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/10/2025	1	1,159,000	100	34,654			6,776		45,667			(8,616)		2,556		0001
Purchased Call/S&P 500 INDEX/SPXL131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	1,152,000	100	29,146			1,124		45,990			(7,187)		1,168		0001
Purchased Call/S&P 500 INDEX/SPXL13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	1,661,000	100	42,189			6,111		65,935			(10,431)		3,165		0001
Purchased Call/S&P 500 INDEX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	1,867,000	5123.41	41,821			1,162		74,545			(10,340)		1,621		0001
Purchased Call/S&P 500 INDEX/SPX921TSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	1	1,928,000	100	48,778			4,569		76,778			(11,962)		2,985		0001
Purchased Call/S&P 500 INDEX/SPX921YSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	1,040,000	105	13,520			2,913		14,178			(3,334)		2,419		0001
Purchased Call/S&P 500 INDEX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	1,054,000	105	13,807			2,434		28,067			(3,405)		2,224		0001
Purchased Call/S&P 500 INDEX/SPX921VSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/19/2025	1	1,394,000	100	35,129			4,645		55,381			(8,615)		2,554		0001
Purchased Call/S&P 500 INDEX/SPX921TS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2025	1	1,345,000	100	33,894			2,521		53,606			(8,312)		1,863		0001
Purchased Call/S&P 500 INDEX/SPX921SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	1	670,000	17037.7	14,807			816		26,726			(3,631)		804		0001
Purchased Call/S&P 500 INDEX/SPX921ZSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1	1,911,000	100	48,539			11,366		74,070			(11,969)		4,638		0001
Purchased Call/S&P 500 INDEX/SPXL13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	1,207,000	100	30,779			5,850		47,672			(7,548)		2,643		0001
Purchased Call/S&P 500 INDEX/SPXK13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	1,065,000	100	26,412					42,589			(6,513)		279		0001
Purchased Call/S&P 500 INDEX/SPXL13D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	1,507,000	100	38,278			6,643		59,723			(9,438)		3,155		0001
Purchased Call/S&P 500 INDEX/SPXL13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,320,000	100	33,660			10,942		47,942			(8,254)		3,769		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2025	1	1,473,000	100	37,414			10,719		46,195			(9,175)		3,950		0001
Purchased Call/S&P 500 INDEX/SPXL130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,138,000	100	30,612			8,310		39,123			(7,590)		2,963		0001
Purchased Call/S&P 500 INDEX/SPXM132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	1,063,000	100	27,107			11,500		27,777			(6,629)		3,464		0001
Purchased Call/S&P 500 INDEX/SPXL13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	1,453,000	100	37,052			12,248		53,582			(9,136)		4,183		0001
Purchased Call/S&P 500 INDEX/SPXA215$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/10/2024	09/10/2025	1	1,168,000	100	29,784			13,292		39,369			(7,344)		3,903		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA217SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2024	09/30/2025	1	1,666,000	100	42,483			21,300		29,444			(10,475)		5,898		0001
Purchased Call/S&P 500 INDEX/SPXA217SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/24/2025	1	1,040,000	100	27,560			13,549		22,105			(6,852)		3,621		0001
Purchased Call/S&P 500 INDEX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2025	1	1,537,000	100	38,118			11,131		36,029			(9,399)		4,161		0001
Purchased Call/S&P 500 INDEX/SPXA213S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/12/2025	1	1,310,000	100	38,383			14,141		49,682			(9,516)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXA211SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/22/2025	1	1,256,000	100	27,255			8,456		41,824			(6,757)		3,494		0001
Purchased Call/S&P 500 INDEX/SPXM136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/16/2025	1	1,496,000	100	47,124			22,176		41,656			(11,748)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXL13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	1,081,000	105	14,485			3,995		5,265			(3,591)		2,829		0001
Purchased Call/S&P 500 INDEX/SPXL13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	1,563,000	100	39,544			12,092		55,535			(9,697)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXA216S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	1	1,243,000	100	31,821			14,902		35,003			(7,846)		4,254		0001
Purchased Call/S&P 500 INDEX/SPXA213SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	1,341,000	100	35,402			13,751		40,610			(8,729)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXA214S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	08/26/2025	1	1,358,000	100	33,814			13,769		41,096			(8,384)		4,324		0001
Purchased Call/S&P 500 INDEX/SPX921ZSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2024	07/01/2025	1	1,199,000	100	32,373			8,229		45,650			(8,026)		3,010		0001
Purchased Call/S&P 500 INDEX/SPXA216SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2024	09/22/2025	1	1,094,000	100	28,882			13,959		24,870			(7,181)		3,788		0001
Purchased Call/S&P 500 INDEX/SPXA219SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	1,276,000	100	32,666			18,268		15,883			(8,055)		4,770		0001
Purchased Call/S&P 500 INDEX/SPXM13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,089,000	100	27,987			19,892		4,612			(6,863)		4,587		0001
Purchased Call/S&P 500 INDEX/SPXA219SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	1,472,000	5823.52	34,739			20,097		18,015			(8,566)		5,596		0001
Purchased Call/S&P 500 INDEX/SPXD178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2025	1	1,157,000	100	31,470			19,724		5,175			(7,803)		4,552		0001
Purchased Call/S&P 500 INDEX/SPXA217SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,181,000	100	30,470			15,781		22,668			(7,472)		4,249		0001
Purchased Call/S&P 500 INDEX/SPXA21AS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	631,000	20351.1	14,134			8,177		7,588			(3,485)		2,399		0001
Purchased Call/S&P 500 INDEX/SPXA21ESI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	1,580,000	100	40,132			28,745		7,897			(9,896)		6,680		0001
Purchased Call/S&P 500 INDEX/SPXA219SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	1,372,000	100	35,260			20,177		25,028			(8,718)		5,166		0001
Purchased Call/S&P 500 INDEX/SPXA21CS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,233,000	100	30,948			20,291		8,181			(7,631)		4,989		0001
Purchased Call/S&P 500 INDEX/SPXM13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,019,000	100	26,698			14,415		11,246			(6,583)		3,743		0001
Purchased Call/S&P 500 INDEX/SPXA211S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	1,104,000	100	28,814			21,810		14,222			(7,105)		4,791		0001
Purchased Call/S&P 500 INDEX/SPXA21BSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2024	11/18/2025	1	1,244,000	100	31,349			19,949		12,682			(7,730)		4,959		0001
Purchased Call/S&P 500 INDEX/SPXM13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/16/2025	1	1,211,000	105	21,071			11,654		1,530			(5,268)		4,471		0001
Purchased Call/S&P 500 INDEX/SPXA21ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2024	12/09/2025	1	2,122,000	100	54,960			38,154		7,686			(13,552)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXA21DS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,477,000	100	38,107			25,719		5,557			(9,396)		6,063		0001
Purchased Call/S&P 500 INDEX/SPXA21ES5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/10/2025	1	1,354,000	100	35,204			24,536		5,080			(8,680)		5,648		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21A$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2024	10/29/2025	1	1,140,000	100	26,448			15,545		17,488			(6,557)		4,344		0001
Purchased Call/S&P 500 INDEX/SPXA219$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,012,000	100	25,907			14,131		13,888			(6,388)		3,736		0001
Purchased Call/S&P 500 INDEX/SPXD17E9$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/21/2024	11/19/2025	1	1,313,000	100	38,077			24,607		12,765			(9,441)		5,245		0001
Purchased Call/S&P 500 INDEX/SPXA219$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	1	1,387,000	100	35,369			19,682		16,031			(8,673)		5,172		0001
Purchased Call/S&P 500 INDEX/SPXA21H$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	1,283,000	100	33,486			25,253		15,208			(8,257)		5,558		0001
Purchased Call/S&P 500 INDEX/SPXM13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	1,439,000	100	44,897			23,895		28,772			(11,162)		5,205		0001
Purchased Call/S&P 500 INDEX/SPXM139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	1,184,000	105	16,339			8,373		3,729			(4,029)		4,226		0001
Purchased Call/S&P 500 INDEX/SPXM13N$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2025	1	1,393,000	105	21,034			14,882		314			(5,215)		5,822		0001
Purchased Call/S&P 500 INDEX/SPXA21A$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,169,000	100	29,926			17,972		21,198			(7,379)		4,528		0001
Purchased Call/S&P 500 INDEX/SPXM13G$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/12/2024	11/10/2025	1	1,476,000	100	43,394			26,806		5,943			(10,759)		5,781		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,451,000	105	21,185			15,830		1,541			(5,238)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXM13L$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,239,000	100	32,462			21,999		4,407			(8,004)		5,096		0001
Purchased Call/S&P 500 INDEX/SPXA21LSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	1,683,000	100		43,421		36,723		10,055			(6,981)		7,730		0001
Purchased Call/S&P 500 INDEX/SPXN131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,820,000	100		46,774		42,393		18,638			(4,485)		8,653		0001
Purchased Call/S&P 500 INDEX/SPXA21KSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1	1,656,000	100		40,903		33,241		9,849			(7,732)		7,456		0001
Purchased Call/S&P 500 INDEX/SPXA21K$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/22/2026	1	1,078,000	100		28,028		23,109		5,243			(5,096)		4,862		0001
Purchased Call/S&P 500 INDEX/SPXN136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2026	1	1,093,000	100		31,806		31,098		25,429			(964)		5,367		0001
Purchased Call/S&P 500 INDEX/SPXA21M$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	1,215,000	105		15,431		13,178		980			(2,283)		5,608		0001
Purchased Call/S&P 500 INDEX/SPXA210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2025	03/10/2026	1	1,245,000	100		31,250		29,528		28,074			(1,798)		6,043		0001
Purchased Call/S&P 500 INDEX/SPXA210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	1,068,000	100		27,234		25,283		18,480			(2,015)		5,139		0001
Purchased Call/S&P 500 INDEX/SPXA21M$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2025	02/11/2026	1	1,027,000	100		28,551		25,201		5,161			(3,618)		4,785		0001
Purchased Call/S&P 500 INDEX/SPXA21JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,001,000	100		25,125		19,519		11,525			(5,645)		4,407		0001
Purchased Call/S&P 500 INDEX/SPXA21LSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2026	1	1,399,000	100		36,094		30,625		9,675			(5,538)		6,436		0001
Purchased Call/S&P 500 INDEX/SPXD17ES$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	02/11/2025	02/09/2026	1	1,420,000	100		42,458		36,930		9,451			(5,614)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXA21LSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,481,000	100		38,062		31,753		7,286			(6,378)		6,747		0001
Purchased Call/S&P 500 INDEX/SPXA21PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2026	1	1,270,000	100		30,353		30,268		23,057			(334)		6,298		0001
Purchased Call/S&P 500 INDEX/SPXA21PS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2025	03/17/2026	1	1,153,000	100		29,632		28,571		24,598			(1,137)		5,653		0001
Purchased Call/S&P 500 INDEX/SPXA21PS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2025	03/11/2026	1	1,283,000	100		30,664		29,382		30,428			(1,521)		6,237		0001
Purchased Call/S&P 500 INDEX/SPXN131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,616,000	100		41,046		36,953		8,655			(4,386)		7,636		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2026	1	1,644,000	100		42,086		38,956		24,542			(3,229)		7,898		0001
Purchased Call/S&P 500 INDEX/SPXA21NSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2025	02/25/2026	1	1,151,000	100		28,315		26,027		12,462			(2,496)		5,480		0001
Purchased Call/S&P 500 INDEX/SPXN137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	1,568,000	100		39,984		39,323		29,415			(767)		7,764		0001
Purchased Call/S&P 500 INDEX/SPXA21KS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,192,000	100		55,019		43,652		31,350			(11,456)		9,752		0001
Purchased Call/S&P 500 INDEX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/08/2025	1	1,848,188	5022		35,000		684		58,264			(8,702)		1,368		0001
Purchased Call/S&P 500 INDEX/SPX921VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2024	05/12/2025	1	1,822,587	5077		36,805		4,251		41,671			(9,278)		3,091		0001
Purchased Call/S&P 500 INDEX/SPX921SSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2025	1	2,238,430	4930		50,162		2,248		75,228			(12,576)		2,415		0001
Purchased Call/S&P 500 INDEX/SPXL136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/05/2025	1	1,789,511	4930		39,255		3,697		54,491			(9,733)		2,771		0001
Purchased Call/S&P 500 INDEX/SPX921XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2024	06/03/2025	1	1,870,288	5014		38,162		6,753		46,903			(9,594)		3,916		0001
Purchased Call/S&P 500 INDEX/SPXK13Y9G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	1	2,071,687	5078		40,298				68,801			(9,964)		542		0001
Purchased Call/S&P 500 INDEX/SPX921WSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2024	05/26/2025	1	1,664,960	5045		31,624		4,872		39,247			(7,884)		3,261		0001
Purchased Call/S&P 500 INDEX/SPX921TSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2025	1	1,768,053	4995		33,680		2,605		51,201			(8,327)		2,492		0001
Purchased Call/S&P 500 INDEX/SPXD17HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/10/2026	1	1,821,986	5359		39,780		38,435		30,645			(1,449)		8,844		0001
Purchased Call/S&P 500 INDEX/SPXM13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/30/2025	1	2,180,911	4879		44,432		33,882		57,869			(10,801)		9,448		0001
Purchased Call/S&P 500 INDEX/SPXI00TSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/24/2026	1	2,041,325	5458		42,142		38,407		29,251			(3,831)		9,705		0001
Purchased Call/S&P 500 INDEX/SPXN138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/24/2026	1	2,223,466	5423		44,760		44,264		34,186			(617)		11,010		0001
Purchased Call/S&P 500 INDEX/SPX140GS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/13/2025	1	1,332,069	307		27,766		3,267		5,166			(6,922)		2,286		0001
Purchased Call/S&P 500 INDEX/SPX140HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2025	1	1,498,000	314.24		16,328		2,834		724			(4,026)		3,136		0001
Purchased Call/S&P 500 INDEX/SPX261LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2024	05/21/2025	1	2,804,254	290		154,672		21,602		146,596			(38,348)		5,241		0001
Purchased Call/S&P 500 INDEX/SPX261LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2024	05/21/2025	1	1,640,081	315		16,852		2,354		243			(4,178)		3,065		0001
Purchased Call/S&P 500 INDEX/SPX261KS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	1	1,858,000	301.37		36,417		1,405		20,176			(8,979)		1,883		0001
Purchased Call/S&P 500 INDEX/SPX261LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	05/23/2025	1	1,841,850	308		34,201		5,038		7,521			(8,622)		3,509		0001
Purchased Call/S&P 500 INDEX/SPXH00USP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/23/2025	1	1,648,771	313		31,763		7,405		2,383			(7,941)		3,955		0001
Purchased Call/S&P 500 INDEX/SPXH00ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	04/09/2025	1	1,669,388	287		91,094		2,013		96,214			(22,523)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXH00ESI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/14/2025	1	1,644,000	302.8		32,387		1,160		10,753			(7,942)		1,610		0001
Purchased Call/S&P 500 INDEX/SPX261KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/08/2025	1	1,877,540	305		29,873		586		3,219			(7,447)		1,390		0001
Purchased Call/S&P 500 INDEX/SPXB05NS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	3,734,000	294.84		212,838		47,297		146,860			(52,625)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXH00OST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	06/05/2025	1	1,421,000	291.57		81,708		14,631		69,144			(20,147)		3,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00CSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/02/2025	1	1,528,593	287	85,695			237		86,768			(21,188)		566		0001
Purchased Call/S&P 500 INDEX/SPXC17XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2025	1	1,527,733	290	81,952			13,203		82,035			(20,263)		3,071		0001
Purchased Call/S&P 500 INDEX/SPXH00GSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/22/2025	1	1,775,534	300	40,546			2,359		28,163			(10,053)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXH00QSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/11/2025	1	2,760,494	317	35,876			7,095		392			(8,895)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXH00CSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/01/2025	1	1,623,286	306	27,968					2			(6,934)		425		0001
Purchased Call/S&P 500 INDEX/SPXH00HSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2024	04/29/2025	1	2,088,747	304	32,167			2,495		13,588			(7,975)		2,944		0001
Purchased Call/S&P 500 INDEX/SPXH00CSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/03/2025	1	1,801,000	286.92	101,576			560		102,980			(25,046)		816		0001
Purchased Call/S&P 500 INDEX/SPXH00QSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2025	1	2,854,175	293	169,358			33,872		127,744			(41,874)		6,382		0001
Purchased Call/S&P 500 INDEX/SPXH00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/16/2025	1	1,477,599	314	26,974			5,742		1,116			(6,725)		3,393		0001
Purchased Call/S&P 500 INDEX/SPXB05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	1	3,936,000	293.81	224,352			45,494		164,406			(55,472)		8,861		0001
Purchased Call/S&P 500 INDEX/SPX261KSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	1	2,477,172	284	149,545			9,970		175,742			(36,975)		3,242		0001
Purchased Call/S&P 500 INDEX/SPXH00RSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/18/2025	1	1,414,445	320	16,194			3,518		84			(4,015)		3,290		0001
Purchased Call/S&P 500 INDEX/SPX140GS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	3,478,000	289.74	201,724			25,216		183,625			(49,877)		6,174		0001
Purchased Call/S&P 500 INDEX/SPX140HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/06/2025	1	1,506,038	311	30,426			5,689		3,123			(7,670)		3,226		0001
Purchased Call/S&P 500 INDEX/SPX261KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	1	2,204,035	283	124,296			5,524		162,324			(30,733)		2,378		0001
Purchased Call/S&P 500 INDEX/SPX261JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	1	2,859,000	286.81	162,677			1,356		165,147			(40,222)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXC17WSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	1	2,126,214	290	121,991			15,249		110,579			(30,163)		3,774		0001
Purchased Call/S&P 500 INDEX/SPXH00TSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/27/2025	1	2,039,000	295.48	116,427			28,059		78,679			(28,708)		5,006		0001
Purchased Call/S&P 500 INDEX/SPX261KSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	2,007,858	284	124,413			10,713		144,318			(30,761)		2,973		0001
Purchased Call/S&P 500 INDEX/SPX261LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2024	06/02/2025	1	1,844,946	315	20,578			3,524		639			(5,088)		3,832		0001
Purchased Call/S&P 500 INDEX/SPXH00ESH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	2,250,000	284.99	129,375			3,594		147,138			(31,988)		1,953		0001
Purchased Call/S&P 500 INDEX/SPX140FSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/06/2025	1	1,764,589	304	35,637			3,484		14,459			(8,860)		2,771		0001
Purchased Call/S&P 500 INDEX/SPX261LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	1	4,141,000	289.06	241,006			34,909		218,391			(59,589)		7,890		0001
Purchased Call/S&P 500 INDEX/SPXH00NS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/30/2025	1	1,539,000	288.44	89,724			14,664		90,775			(22,124)		3,120		0001
Purchased Call/S&P 500 INDEX/SPXH00PS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	06/04/2025	1	2,017,557	290	124,984			22,097		108,977			(30,903)		4,257		0001
Purchased Call/S&P 500 INDEX/SPXB05MSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	1	1,834,000	291.57	104,905			19,179		88,828			(25,867)		3,929		0001
Purchased Call/S&P 500 INDEX/SPX140FSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/09/2025	1	1,522,000	307.11	25,874			2,731		5,079			(6,397)		2,488		0001
Purchased Call/S&P 500 INDEX/SPX261LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	1	2,771,000	287.69	159,887			16,877		163,689			(39,532)		4,529		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140FS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/25/2025	1	1,560,913	301	28,124			1,891		21,606			(7,051)		2,043		0001
Purchased Call/S&P 500 INDEX/SPX140GSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2025	1	1,437,324	312	20,418			2,503		594			(5,062)		2,523		0001
Purchased Call/S&P 500 INDEX/SPX140FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2025	1	1,518,642	284	83,825			6,715		108,801			(20,726)		2,177		0001
Purchased Call/S&P 500 INDEX/SPX140GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	1,608,000	310.31	25,406			3,176		1,749			(6,282)		2,854		0001
Purchased Call/S&P 500 INDEX/SPX140FSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/05/2025	1	1,538,872	304	31,087			2,961		12,357			(7,750)		2,383		0001
Purchased Call/S&P 500 INDEX/SPXH00US6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	3,833,000	294.9	218,098			52,707		155,088			(53,925)		9,410		0001
Purchased Call/S&P 500 INDEX/SPX140FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/02/2025	1	2,546,000	285.43	146,395			12,606		169,725			(36,197)		3,769		0001
Purchased Call/S&P 500 INDEX/SPX140FS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	1,548,000	297.86	31,889			1,421		34,511			(7,906)		1,670		0001
Purchased Call/S&P 500 INDEX/SPX140FSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2025	1	2,611,967	287	151,069			15,526		160,900			(37,352)		4,214		0001
Purchased Call/S&P 500 INDEX/SPX140ES1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	1,709,000	303.59	35,205			293		5,382			(8,705)		894		0001
Purchased Call/S&P 500 INDEX/SPX140FS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	2,259,000	281.4	130,344			5,809		180,657			(32,317)		2,438		0001
Purchased Call/S&P 500 INDEX/SPX140GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	1,234,000	306.4	26,531			3,316		6,477			(6,560)		2,190		0001
Purchased Call/S&P 500 INDEX/SPX140FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/09/2025	1	1,658,000	287.47	95,335			10,035		99,592			(23,507)		2,710		0001
Purchased Call/S&P 500 INDEX/SPX1401SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2025	1	1,565,000	319.08	18,311			4,540		487			(4,490)		3,907		0001
Purchased Call/S&P 500 INDEX/SPX140GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/23/2025	1	1,601,722	315	18,252			2,651		301			(4,563)		3,052		0001
Purchased Call/S&P 500 INDEX/SPX140FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/25/2025	1	2,182,000	284.7	126,774			8,452		149,423			(31,345)		2,855		0001
Purchased Call/S&P 500 INDEX/SPX140HSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/13/2025	1	1,789,009	319	22,042			4,495		263			(5,495)		4,028		0001
Purchased Call/S&P 500 INDEX/SPX1401SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/25/2025	1	1,483,511	320	16,197			3,846		273			(4,027)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXH00US3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/26/2025	1	3,421,988	295	199,834			47,738		136,605			(49,409)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXH00RSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2025	1	2,461,000	295.35	140,277			30,225		93,028			(34,589)		5,725		0001
Purchased Call/S&P 500 INDEX/SPXH00NSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	4,175,000	289.53	242,568			39,754		230,014			(59,975)		8,464		0001
Purchased Call/S&P 500 INDEX/SPXH00QSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	1,855,000	293.81	105,921			21,419		78,325			(26,117)		4,176		0001
Purchased Call/S&P 500 INDEX/SPX261MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2024	06/20/2025	1	2,499,000	320.05	28,489			6,331		373			(7,044)		5,886		0001
Purchased Call/S&P 500 INDEX/SPX261LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2025	1	1,462,106	288	91,383			10,855		85,523			(22,595)		2,538		0001
Purchased Call/S&P 500 INDEX/SPX261MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2024	06/04/2025	1	2,100,253	315	27,101			4,831		856			(6,719)		4,432		0001
Purchased Call/S&P 500 INDEX/SPXB05MSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	1	3,934,000	291.47	228,565			41,904		191,904			(56,513)		8,427		0001
Purchased Call/S&P 500 INDEX/SPXH00RSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/20/2025	1	1,873,000	295.03	106,948			23,700		73,293			(26,371)		4,412		0001
Purchased Call/S&P 500 INDEX/SPXH00GSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/23/2025	1	1,445,418	284	84,321			5,124		102,114			(20,849)		1,814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00FS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	2,330,243	286	126,906			3,525		143,408			(31,378)		2,023		0001
Purchased Call/S&P 500 INDEX/SPX1401ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	1,750,000	322.29	21,175			5,658		264			(5,193)		4,534		0001
Purchased Call/S&P 500 INDEX/SPX261N$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2025	1	1,862,426	298	117,312			32,083		60,744			(29,006)		4,874		0001
Purchased Call/S&P 500 INDEX/SPXB05PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	4,164,000	295.78	229,436			73,292		170,763			(56,729)		11,737		0001
Purchased Call/S&P 500 INDEX/SPX2610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2025	1	2,474,615	300	123,368			60,656		91,154			(30,503)		8,641		0001
Purchased Call/S&P 500 INDEX/SPXB05RSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	1,433,000	297.23	73,513			30,630		58,912			(18,126)		4,608		0001
Purchased Call/S&P 500 INDEX/SPX140KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2025	1	1,959,000	318.62	18,611			8,254		5,614			(4,589)		6,526		0001
Purchased Call/S&P 500 INDEX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2025	1	1,935,213	298	103,241			48,753		80,531			(25,527)		6,623		0001
Purchased Call/S&P 500 INDEX/SPXL13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	1,683,915	315	17,762			6,116		2,438			(4,356)		4,947		0001
Purchased Call/S&P 500 INDEX/SPXB050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	1,485,000	292.7	77,666			27,753		78,131			(19,150)		4,431		0001
Purchased Call/S&P 500 INDEX/SPXB05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	1,513,000	294.19	83,820			26,702		69,602			(20,668)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXB05NSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	4,857,000	299.73	268,592			75,355		134,853			(66,410)		12,838		0001
Purchased Call/S&P 500 INDEX/SPXI007SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/10/2025	1	1,859,528	315	27,559			12,333		16,007			(6,814)		6,213		0001
Purchased Call/S&P 500 INDEX/SPX140KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/27/2025	1	1,741,000	323.72	12,361			5,040		1,166			(3,048)		5,562		0001
Purchased Call/S&P 500 INDEX/SPX140LSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	1,583,000	325.1	11,873			5,920		1,711			(2,912)		5,589		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	1	1,672,038	325	14,707			7,151		1,879			(3,636)		5,822		0001
Purchased Call/S&P 500 INDEX/SPXI004$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	5,252,000	296.96	272,579			102,974		222,311			(67,396)		16,088		0001
Purchased Call/S&P 500 INDEX/SPX140LSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	3,342,000	300.6	159,413			78,821		117,907			(39,415)		11,702		0001
Purchased Call/S&P 500 INDEX/SPXB050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	1,592,000	290.94	82,147			28,967		92,957			(20,255)		4,732		0001
Purchased Call/S&P 500 INDEX/SPXH00V$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	4,292,000	298.14	241,640			62,597		133,592			(59,911)		10,890		0001
Purchased Call/S&P 500 INDEX/SPXM130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2025	1	1,594,281	320	16,477			6,471		1,552			(4,085)		4,972		0001
Purchased Call/S&P 500 INDEX/SPXB05SSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	1	1,541,342	296	70,202			30,506		70,035			(17,405)		5,054		0001
Purchased Call/S&P 500 INDEX/SPXL13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/24/2025	1	1,804,312	318	21,870			7,063		1,298			(5,514)		5,064		0001
Purchased Call/S&P 500 INDEX/SPX140LS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/17/2025	1	1,693,789	319	20,880			9,857		5,162			(5,191)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXI004$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2025	1	2,369,160	295	130,004			48,887		109,095			(32,232)		7,231		0001
Purchased Call/S&P 500 INDEX/SPX140JSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	1,459,000	319.01	21,010			6,424		1,452			(5,152)		4,041		0001
Purchased Call/S&P 500 INDEX/SPX140LSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2025	1	1,586,485	325	12,307			6,068		1,619			(3,051)		5,539		0001
Purchased Call/S&P 500 INDEX/SPXH00VSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/30/2025	1	2,042,817	295	124,804			31,201		82,531			(30,943)		5,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2024	08/29/2025	1	1,542,000	320.86	14,803			6,168		2,207			(3,650)		4,959		0001
Purchased Call/S&P 500 INDEX/SPX140KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	1	1,744,672	317	24,268			9,640		5,107			(6,000)		5,479		0001
Purchased Call/S&P 500 INDEX/SPX1401SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/03/2025	1	1,997,000	297.2	110,234			28,477		68,695			(27,181)		5,067		0001
Purchased Call/S&P 500 INDEX/SPX140JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2025	1	2,052,018	323	24,261			7,056		356			(6,015)		5,529		0001
Purchased Call/S&P 500 INDEX/SPX140LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	1	1,838,000	321.67	17,645			8,381		3,380			(4,363)		6,309		0001
Purchased Call/S&P 500 INDEX/SPXB050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,074,000	296.75	225,700			67,710		151,345			(55,805)		11,132		0001
Purchased Call/S&P 500 INDEX/SPX140KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/19/2025	1	1,600,000	299.95	77,120			36,531		57,967			(19,016)		5,492		0001
Purchased Call/S&P 500 INDEX/SPX140LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	1	1,692,000	321	20,304			10,180		4,303			(5,006)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXB050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	3,439,000	293.1	177,796			63,710		176,422			(43,961)		10,262		0001
Purchased Call/S&P 500 INDEX/SPX140KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	1	1,559,200	316	15,362			5,602		4,507			(3,798)		4,706		0001
Purchased Call/S&P 500 INDEX/SPX2610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	1	1,496,931	322	17,049			8,289		3,149			(4,215)		5,212		0001
Purchased Call/S&P 500 INDEX/SPX140KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	1	3,199,000	299.79	152,912			72,633		117,325			(37,808)		10,980		0001
Purchased Call/S&P 500 INDEX/SPXI002S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2024	07/30/2025	1	2,009,952	296	106,268			35,521		82,647			(26,348)		5,786		0001
Purchased Call/S&P 500 INDEX/SPX2610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/22/2024	08/20/2025	1	1,755,618	297	88,974			34,945		72,059			(22,060)		5,475		0001
Purchased Call/S&P 500 INDEX/SPXA211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2024	07/28/2025	1	1,723,000	319.89	20,159			6,553		977			(4,944)		4,919		0001
Purchased Call/S&P 500 INDEX/SPXB05NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	2,352,000	298.79	130,771			36,587		71,312			(32,245)		6,217		0001
Purchased Call/S&P 500 INDEX/SPX140KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	1	3,392,000	297.66	172,314			68,447		133,719			(42,605)		10,653		0001
Purchased Call/S&P 500 INDEX/SPXA213S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/08/2025	1	1,452,920	311	26,066			9,419		10,832			(6,535)		4,335		0001
Purchased Call/S&P 500 INDEX/SPXI004S1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2024	08/13/2025	1	1,803,642	294	96,381			35,677		88,783			(23,830)		5,485		0001
Purchased Call/S&P 500 INDEX/SPXB05RSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	4,320,000	298.17	222,048			92,778		165,939			(54,902)		13,893		0001
Purchased Call/S&P 500 INDEX/SPXI007SK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/10/2025	1	1,581,332	320	14,603			6,535		2,824			(3,611)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXI007SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	3,605,000	298.27	173,040			78,829		142,610			(42,785)		12,119		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	1	2,098,405	301	104,834			30,697		52,775			(25,921)		5,681		0001
Purchased Call/S&P 500 INDEX/SPXH00I1SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/01/2025	1	1,573,334	320	23,333			5,948		178			(5,817)		3,949		0001
Purchased Call/S&P 500 INDEX/SPXB050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	1,856,000	297.86	103,008			30,817		62,906			(25,399)		5,071		0001
Purchased Call/S&P 500 INDEX/SPXI008S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2025	1	1,653,904	322	12,568			5,706		1,835			(3,116)		5,543		0001
Purchased Call/S&P 500 INDEX/SPXB05PSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	1,718,000	295.68	92,257			31,178		72,540			(22,748)		4,987		0001
Purchased Call/S&P 500 INDEX/SPXA213S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/12/2025	1	2,025,073	317	21,948			8,086		4,232			(5,442)		6,135		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05P$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	07/22/2025	1	1,552,186	298	71,853			22,292		52,701			(17,815)		4,318		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	1	1,797,933	297	96,670			38,399		74,473			(23,902)		5,646		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	1	1,559,000	300.7	74,988			36,975		54,843			(18,490)		5,459		0001
Purchased Call/S&P 500 INDEX/SPXI00BS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	2,100,777	297	108,064			49,229		91,026			(26,719)		7,062		0001
Purchased Call/S&P 500 INDEX/SPXI006SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	09/04/2025	1	1,512,000	319.52	14,213			6,108		2,639			(3,505)		4,958		0001
Purchased Call/S&P 500 INDEX/SPXL13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2024	07/30/2025	1	1,895,008	322	16,542			5,529		468			(4,101)		5,455		0001
Purchased Call/S&P 500 INDEX/SPXB05P$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	3,231,000	293.61	165,750			56,171		157,549			(40,982)		9,378		0001
Purchased Call/S&P 500 INDEX/SPXL13W$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/07/2024	08/05/2025	1	1,686,870	315	15,362			5,362		4,467			(3,809)		4,975		0001
Purchased Call/S&P 500 INDEX/SPXB05S$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	3,482,000	294.59	172,011			75,016		173,903			(42,530)		11,455		0001
Purchased Call/S&P 500 INDEX/SPXM133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/30/2024	08/28/2025	1	2,173,416	297	121,037			50,376		89,919			(30,009)		6,966		0001
Purchased Call/S&P 500 INDEX/SPX140K$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	1	1,655,360	321	16,525			6,710		2,068			(4,086)		5,270		0001
Purchased Call/S&P 500 INDEX/SPXM130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/22/2024	08/15/2025	1	1,715,991	320	17,266			6,633		1,436			(4,341)		5,257		0001
Purchased Call/S&P 500 INDEX/SPX140L$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/16/2025	1	1,577,370	322	14,587			6,864		2,512			(3,637)		5,367		0001
Purchased Call/S&P 500 INDEX/SPX140K$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	1	1,744,550	323	14,374			5,837		1,347			(3,554)		5,554		0001
Purchased Call/S&P 500 INDEX/SPX1401$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2025	1	1,837,382	322	23,704			6,585		354			(5,861)		4,833		0001
Purchased Call/S&P 500 INDEX/SPX140N$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,007,000	326.67	41,196			26,329		6,167			(10,158)		12,013		0001
Purchased Call/S&P 500 INDEX/SPXI00BS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,482,904	321	18,377			9,419		3,286			(4,556)		5,279		0001
Purchased Call/S&P 500 INDEX/SPXC054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,923,000	309.85	151,704			104,507		65,611			(37,509)		12,071		0001
Purchased Call/S&P 500 INDEX/SPX140M$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2025	1	1,724,797	328	19,585			11,794		2,229			(4,843)		6,680		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	3,607,000	301.21	183,236			108,414		135,801			(45,306)		13,809		0001
Purchased Call/S&P 500 INDEX/SPXI00A$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/02/2024	10/02/2025	1	1,405,000	300.24	67,440			34,184		50,738			(16,629)		5,001		0001
Purchased Call/S&P 500 INDEX/SPXI00BS$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/13/2025	1	1,740,000	327.33	14,268			7,686		1,104			(3,499)		6,375		0001
Purchased Call/S&P 500 INDEX/SPXA21GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,671,000	307.6	191,626			143,187		101,023			(47,380)		15,787		0001
Purchased Call/S&P 500 INDEX/SPXI00K$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	12/11/2025	1	1,643,000	309.88	85,600			59,897		40,349			(21,107)		6,866		0001
Purchased Call/S&P 500 INDEX/SPXI00G$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	2,213,026	307	104,185			65,694		60,137			(25,760)		8,745		0001
Purchased Call/S&P 500 INDEX/SPX1400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2025	1	1,776,403	324	32,843			24,012		8,060			(8,211)		7,525		0001
Purchased Call/S&P 500 INDEX/SPX261P$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	1	1,523,788	327	28,050			20,069		4,745			(6,935)		6,430		0001
Purchased Call/S&P 500 INDEX/SPXI00L$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	3,172,000	309.21	165,261			117,060		82,167			(40,861)		13,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/17/2025	1	1,769,029	303	91,614			50,502		55,579			(22,590)		6,547		0001
Purchased Call/S&P 500 INDEX/SPX140NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2025	1	1,671,262	334	17,528			12,011		1,204			(4,346)		6,874		0001
Purchased Call/S&P 500 INDEX/SPXI00CS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,406,926	328	10,685			5,715		722			(2,642)		5,115		0001
Purchased Call/S&P 500 INDEX/SPXI00CS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,471,888	301	79,967			42,768		51,530			(19,772)		5,352		0001
Purchased Call/S&P 500 INDEX/SPX140MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,673,321	324	20,917			11,969		3,675			(5,172)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	1,542,000	302.02	78,334			41,217		51,032			(19,315)		5,592		0001
Purchased Call/S&P 500 INDEX/SPXC051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	3,909,000	306.93	199,750			122,409		98,829			(49,389)		15,208		0001
Purchased Call/S&P 500 INDEX/SPX140MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2025	1	1,609,308	326	17,898			9,871		2,074			(4,438)		5,941		0001
Purchased Call/S&P 500 INDEX/SPX261PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/12/2025	1	1,419,306	309	75,263			53,609		34,136			(18,816)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXA21HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,403,623	309	67,644			50,545		34,451			(16,725)		6,036		0001
Purchased Call/S&P 500 INDEX/SPXI00A$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	3,400,000	301.09	169,320			87,012		115,446			(41,865)		12,136		0001
Purchased Call/S&P 500 INDEX/SPXB05ZST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	1,618,000	300.67	82,356			48,592		63,181			(20,307)		6,195		0001
Purchased Call/S&P 500 INDEX/SPXC050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	2,161,385	303	99,677			58,862		71,467			(24,713)		8,256		0001
Purchased Call/S&P 500 INDEX/SPX140NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/28/2025	1	2,759,000	308.44	145,123			97,152		64,560			(35,882)		11,233		0001
Purchased Call/S&P 500 INDEX/SPXI001$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/28/2025	1	2,377,000	307.69	125,506			83,786		64,875			(30,862)		9,677		0001
Purchased Call/S&P 500 INDEX/SPX140MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/07/2025	1	2,026,000	328.26	25,528			15,644		2,581			(6,312)		7,882		0001
Purchased Call/S&P 500 INDEX/SPX140MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/06/2025	1	1,639,894	324	18,312			9,563		2,567			(4,553)		5,900		0001
Purchased Call/S&P 500 INDEX/SPX140MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	1,482,000	324.68	17,488			10,069		2,977			(4,289)		5,621		0001
Purchased Call/S&P 500 INDEX/SPXI00A$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2024	10/03/2025	1	1,485,000	300.09	72,023			36,909		54,553			(17,759)		5,300		0001
Purchased Call/S&P 500 INDEX/SPXC052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	1,529,271	307	78,417			48,740		39,206			(19,389)		6,017		0001
Purchased Call/S&P 500 INDEX/SPXC055$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	1,604,000	305.25	85,012			61,124		52,973			(20,962)		6,795		0001
Purchased Call/S&P 500 INDEX/SPX261PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	1	1,528,000	325.55	31,324			22,436		5,956			(7,724)		6,461		0001
Purchased Call/S&P 500 INDEX/SPXI00HSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/24/2025	1	1,621,000	326.47	25,612			16,722		2,966			(6,281)		6,545		0001
Purchased Call/S&P 500 INDEX/SPXI00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,664,062	328	26,284			18,208		2,748			(6,571)		6,872		0001
Purchased Call/S&P 500 INDEX/SPX140MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/07/2025	1	1,873,585	321	27,430			14,361		5,383			(6,801)		6,759		0001
Purchased Call/S&P 500 INDEX/SPX140NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/12/2025	1	1,682,091	327	20,130			12,652		2,897			(5,005)		6,618		0001
Purchased Call/S&P 500 INDEX/SPX140NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2025	1	1,462,534	327	27,037			18,373		3,427			(6,685)		6,016		0001
Purchased Call/S&P 500 INDEX/SPXI00E$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/11/2024	11/11/2025	1	1,895,000	327.49	26,341			16,254		2,153			(6,495)		7,439		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00DSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/28/2025	1	1,939,352	324	23,665			13,766		3,672			(5,867)		7,373		0001
Purchased Call/S&P 500 INDEX/SPX140NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	12/11/2024	12/11/2025	1	1,374,000	327.54	24,732			17,306		3,305			(6,098)		5,742		0001
Purchased Call/S&P 500 INDEX/SPXB05XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,223,000	303.67	162,117			89,615		96,939			(40,084)		11,929		0001
Purchased Call/S&P 500 INDEX/SPXI00ESE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2024	11/06/2025	1	1,983,694	304	115,155			70,248		59,586			(28,472)		7,700		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2025	1	2,169,712	303	108,569			61,996		70,193			(26,918)		8,150		0001
Purchased Call/S&P 500 INDEX/SPXB05Z9S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	4,256,000	302.73	215,354			123,230		140,783			(53,247)		16,025		0001
Purchased Call/S&P 500 INDEX/SPXB05XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	1,950,000	303.18	98,085			53,501		60,633			(24,185)		7,199		0001
Purchased Call/S&P 500 INDEX/SPXI00MS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2025	1	2,045,752	325	39,587			29,442		7,314			(9,815)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXD17AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2025	1	2,301,691	309	121,842			83,597		59,220			(30,126)		9,486		0001
Purchased Call/S&P 500 INDEX/SPXI00BSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	3,762,000	302.52	188,852			101,002		116,511			(46,694)		13,678		0001
Purchased Call/S&P 500 INDEX/SPXI00FSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	3,264,000	304.85	171,686			108,258		94,388			(42,450)		12,899		0001
Purchased Call/S&P 500 INDEX/SPXI00DSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/29/2025	1	1,501,321	328	10,259			6,046		1,224			(2,551)		5,721		0001
Purchased Call/S&P 500 INDEX/SPXI00BS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2025	1	1,970,741	325	16,458			8,390		1,607			(4,103)		6,977		0001
Purchased Call/S&P 500 INDEX/SPXI00HSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2025	1	1,890,215	306	102,065			66,059		56,417			(25,236)		7,567		0001
Purchased Call/S&P 500 INDEX/SPXI00LSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	2,621,000	306.69	134,982			98,237		82,913			(33,375)		11,124		0001
Purchased Call/S&P 500 INDEX/SPXI00LSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2025	1	1,797,596	336	15,161			10,727		646			(3,759)		7,513		0001
Purchased Call/S&P 500 INDEX/SPXI00HSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,653,000	306.98	86,948			56,516		46,249			(21,498)		6,632		0001
Purchased Call/S&P 500 INDEX/SPXI00IS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/18/2025	1	1,955,235	326	31,316			20,263		3,561			(7,807)		7,794		0001
Purchased Call/S&P 500 INDEX/SPX261PSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2024	11/26/2025	1	1,639,450	326	30,501			20,419		4,662			(7,646)		6,647		0001
Purchased Call/S&P 500 INDEX/SPXI00CSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/10/2025	1	1,476,586	323	19,337			10,400		2,507			(4,848)		5,369		0001
Purchased Call/S&P 500 INDEX/SPX261PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2024	12/01/2025	1	1,496,188	330	21,084			14,211		2,353			(5,213)		6,129		0001
Purchased Call/S&P 500 INDEX/SPXI00MSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,781,223	324	29,295			22,154		7,858			(7,243)		7,716		0001
Purchased Call/S&P 500 INDEX/SPXI00DS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2024	10/21/2025	1	1,573,435	328	12,232			6,878		1,043			(3,033)		5,881		0001
Purchased Call/S&P 500 INDEX/SPXI00ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2024	11/04/2025	1	1,653,000	321.09	21,654			12,945		6,113			(5,339)		6,387		0001
Purchased Call/S&P 500 INDEX/SPXI00CSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	1,871,000	328.87	15,155			8,377		922			(3,747)		6,925		0001
Purchased Call/S&P 500 INDEX/SPX2610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/29/2025	01/23/2026	1	1,397,892	311		64,982		54,060		33,708			(11,041)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXC05FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	1	2,324,000	303.73	113,876			111,352		106,324			(3,432)		11,444		0001
Purchased Call/S&P 500 INDEX/SPX140PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	01/23/2025	01/22/2026	1	1,547,272	323		39,774		32,703		10,940			(7,321)		6,979		0001

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Purchased Call/S&P 500 INDEX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/10/2026	1	1,642,451	330		25,926		22,876		5,657			(3,294)		7,641		0001
Purchased Call/S&P 500 INDEX/SPX140PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	1	1,875,715	327		36,317		29,861		7,919			(6,685)		8,460		0001
Purchased Call/S&P 500 INDEX/SPX140SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,805,306	305		76,703		76,703		80,809			(632)		8,977		0001
Purchased Call/S&P 500 INDEX/SPXC05CSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	2,643,000	308.63		131,886		120,259		85,838			(11,924)		12,603		0001
Purchased Call/S&P 500 INDEX/SPXC05CSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	2,922,000	308.7		145,223		133,928		94,783			(12,368)		13,955		0001
Purchased Call/S&P 500 INDEX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	1	1,802,000	310.21		91,542		77,088		47,522			(15,048)		8,236		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/18/2026	1	1,445,877	330		17,272		15,715		5,377			(1,597)		6,811		0001
Purchased Call/S&P 500 INDEX/SPX140PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	1,595,432	325		35,040		30,146		9,774			(5,130)		7,340		0001
Purchased Call/S&P 500 INDEX/SPX140SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/17/2026	1	1,562,564	323		20,216		19,820		16,733			(560)		7,662		0001
Purchased Call/S&P 500 INDEX/SPX140RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/18/2026	1	1,649,407	303		83,443		81,811		78,165			(2,305)		8,099		0001
Purchased Call/S&P 500 INDEX/SPX1400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	3,174,000	306.95		162,191		126,000		97,433			(36,438)		13,974		0001
Purchased Call/S&P 500 INDEX/SPXC05BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	1,582,000	312.31		80,524		71,872		39,279			(8,825)		7,464		0001
Purchased Call/S&P 500 INDEX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,953,000	309.71		149,422		126,178		80,885			(24,219)		13,497		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	1,758,000	319.47		28,480		28,480		30,992			(235)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXC057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	1,568,000	307.46		79,654		64,166		48,781			(16,149)		7,000		0001
Purchased Call/S&P 500 INDEX/SPXI00SSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/17/2026	1	1,411,000	331.68		20,742		18,399		3,452			(2,536)		6,637		0001
Purchased Call/S&P 500 INDEX/SPX1402SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/23/2026	1	1,541,078	326		26,371		24,027		9,882			(2,404)		7,316		0001
Purchased Call/S&P 500 INDEX/SPX140SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/13/2026	1	1,570,547	320		26,173		25,654		22,162			(733)		7,657		0001
Purchased Call/S&P 500 INDEX/SPX261RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	4,252,000	302.67		206,647		206,647		210,777			(1,703)		21,143		0001
Purchased Call/S&P 500 INDEX/SPXI00PS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/21/2025	01/21/2026	1	1,746,000	327.4		30,380		24,689		5,876			(5,743)		7,862		0001
Purchased Call/S&P 500 INDEX/SPX140RSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	1,466,000	303.82		71,834		70,449		67,111			(1,957)		7,249		0001
Purchased Call/S&P 500 INDEX/SPX140PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/07/2026	1	1,464,255	322		25,806		20,255		10,440			(5,703)		6,435		0001
Purchased Call/S&P 500 INDEX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	1	1,819,000	309.71		92,587		78,304		50,179			(14,885)		8,355		0001
Purchased Call/S&P 500 INDEX/SPXI00NS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	01/02/2026	1	1,394,735	306		73,673		56,799		43,435			(16,986)		6,075		0001
Purchased Call/S&P 500 INDEX/SPXC05BS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	4,180,000	311.58		211,926		187,723		107,238			(26,200)		19,539		0001
Purchased Call/S&P 500 INDEX/SPX1403SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2026	1	1,833,863	328		27,315		24,900		9,488			(2,476)		8,732		0001
Purchased Call/S&P 500 INDEX/SPXI00XS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/12/2026	1	1,700,000	302.54		83,470		79,331		79,957			(4,345)		8,276		0001
Purchased Call/S&P 500 INDEX/SPX140PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,654,431	321		34,427		27,389		14,150			(7,093)		7,361		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140QS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,666,000	325.11		54,920		47,506		16,974			(7,782)		12,383		0001
Purchased Call/S&P 500 INDEX/SPX140RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	03/04/2026	1	1,640,372	322		31,007		28,865		17,688			(2,215)		7,893		0001
Purchased Call/S&P 500 INDEX/SPX140QS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2026	1	2,363,970	310		128,558		113,518		64,951			(16,246)		11,033		0001
Purchased Call/S&P 500 INDEX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	1	1,441,956	310		76,088		62,561		37,333			(14,005)		6,504		0001
Purchased Call/S&P 500 INDEX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	3,949,000	310.59		200,214		165,177		98,338			(36,303)		17,841		0001
Purchased Call/S&P 500 INDEX/SPX261RS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	1,507,000	306.43		74,747		69,599		57,154			(5,324)		7,262		0001
Purchased Call/S&P 500 INDEX/SPXC05CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/25/2026	1	1,530,080	309		75,366		68,703		48,415			(6,833)		7,285		0001
Purchased Call/S&P 500 INDEX/SPX140RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,532,000	303.23		75,374		72,467		71,450			(3,491)		7,501		0001
Purchased Call/S&P 500 INDEX/SPX2610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	1	1,497,494	325		32,982		28,791		10,542			(4,259)		6,978		0001
Purchased Call/S&P 500 INDEX/SPXC05CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	1,626,000	306.74		81,788		75,218		59,572			(7,170)		7,765		0001
Purchased Call/S&P 500 INDEX/SPX140SSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2026	1	1,776,478	321		23,587		23,587		27,415			(195)		8,809		0001
Purchased Call/S&P 500 INDEX/SPX140RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	02/27/2026	1	1,593,038	326		21,250		19,762		10,743			(1,539)		7,608		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2026	1	2,138,817	310		112,072		96,507		58,503			(16,318)		9,871		0001
Purchased Call/S&P 500 INDEX/SPX2610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	1	1,873,934	310		92,671		77,269		49,528			(15,573)		8,523		0001
Purchased Call/S&P 500 INDEX/SPXI00XSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,971,000	303.23		194,976		187,394		180,098			(9,106)		19,359		0001
Purchased Call/S&P 500 INDEX/SPX2610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	1	1,440,020	307		79,349		64,056		45,665			(15,957)		6,418		0001
Purchased Call/S&P 500 INDEX/SPXN130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,631,000	327.16		33,272		29,472		7,091			(4,113)		7,624		0001
Purchased Call/S&P 500 INDEX/SPXI00PSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2026	1	1,987,966	326		37,003		30,853		8,757			(6,218)		9,041		0001
Purchased Call/S&P 500 INDEX/SPXC05A5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	4,559,000	309.63		231,597		200,074		130,764			(33,085)		21,075		0001
Purchased Call/S&P 500 INDEX/SPX140RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,503,000	319.47		27,054		26,528		22,977			(743)		7,401		0001
Purchased Call/S&P 500 INDEX/SPX140QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,742,000	328.21		28,395		24,562		7,523			(4,023)		8,091		0001
Purchased Call/S&P 500 INDEX/SPXC05GSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,139,000	304.54		106,094		104,925		94,846			(1,453)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXI00US1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2025	02/25/2026	1	1,365,387	324		27,682		25,235		10,158			(2,510)		6,501		0001
Purchased Call/S&P 500 INDEX/SPXI00XSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,638,255	319		27,488		26,121		28,604			(1,435)		7,964		0001
Purchased Call/S&P 500 INDEX/SPX2610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,902,000	310.69		96,622		83,239		49,650			(14,030)		8,792		0001
Purchased Call/S&P 500 INDEX/SPXI00VST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,459,000	304.67		71,929		67,545		59,649			(4,927)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX261RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2025	03/13/2026	1	1,937,000	301.48		94,913		90,969		99,451			(4,681)		9,443		0001
Purchased Call/S&P 500 INDEX/SPXI00VSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/07/2025	03/06/2026	1	3,917,000	305.25		192,325		181,106		166,140			(12,681)		18,902		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00M8V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	2,829,000	307.29		144,562		110,831		89,999			(34,552)		12,322		0001
Purchased Call/S&P 500 INDEX/SPXC05B8W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	2,437,000	311.81		124,043		111,673		62,909			(13,254)		11,516		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,723,000	305.32		191,362		150,432		129,122			(42,058)		16,420		0001
Purchased Call/S&P 500 INDEX/SPX140RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,747,000	303.82		133,779		131,178		125,184			(3,675)		13,526		0001
Purchased Call/S&P 500 INDEX/SPXC05C83	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	3,469,000	309.71		175,185		158,153		103,250			(18,288)		16,392		0001
Purchased Call/S&P 500 INDEX/SPX140RSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	1,486,000	303.86		73,260		71,040		67,302			(2,409)		7,307		0001
Purchased Call/S&P 500 INDEX/SPXC05B87	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,755,000	308.6		191,130		154,394		108,045			(38,331)		16,764		0001
Purchased Call/S&P 500 INDEX/SPXI00PSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/26/2026	1	1,532,184	330		20,555		17,129		3,670			(3,464)		6,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W8O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	475,228	575.82	56,362			77		124,333			(6,920)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W81	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	1,636,697	575.82	193,949					427,984			(23,846)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W82	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	667,066	580.58	75,645			104		169,055			(9,288)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W84	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	2	159,521	574.77	18,479					42,000			(2,280)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W85	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	427,586	580.58	48,446					108,304			(5,956)		112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W87	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2025	2	1,725,818	579.54	194,065			534		441,502			(23,960)		782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W88	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/04/2025	4	2,498,768	578.35	278,005			1,163		646,040			(34,782)		1,308		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	1	1,551,102	576.11	168,295			694		408,586			(20,749)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	316,416	571.36	36,609			302		85,933			(4,501)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	50,317	568.48	5,988			66		13,929			(734)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,010,906	572.4	115,850			1,112		272,865			(14,224)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	820,548	577.13	89,768			740		214,648			(11,037)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	2	630,334	577.13	69,022			286		164,633			(8,526)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	2,487,583	572.4	284,828			2,347		671,113			(35,020)		1,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	987,902	577.13	108,274			1,187		258,697			(13,276)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	133,083	571.36	15,411			148		36,161			(1,892)		99		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	2,373,766	572.4	271,322			1,123		639,444			(33,496)		1,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	86,309	568.48	10,262			85		23,872			(1,262)		60		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	55,844	571.36	6,444			27		15,144			(796)		29		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,033,802	577.13	113,201			1,087		270,575			(13,899)		765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	46,121	568.48	5,488			53		12,762			(674)		34		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	92,563	572.12	10,959			135		25,021			(1,349)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	79,898	569.23	9,716			120		21,997			(1,196)		66		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	1,327,473	577.9	148,810			1,837		345,572			(18,321)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	1	1,982,311	578.99	223,208			3,062		511,640			(27,481)		1,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	1	2,074,330	576.97	231,703			3,183		544,514			(28,566)		1,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,341,806	576.89	155,784			2,149		349,554			(19,233)		1,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	2	492,405	575.85	58,012			803		129,162			(7,189)		427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	950,798	581.66	105,539			1,456		239,905			(13,029)		825		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	2,198,355	581.97	248,634			4,781		554,448			(30,570)		2,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,723,703	577.19	204,086			4,199		449,078			(25,058)		1,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	157,751	576.15	18,835			362		41,362			(2,316)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	548,067	581.97	61,932			1,107		138,154			(7,625)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	1,394,299	577.19	164,946			3,172		363,069			(20,280)		1,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	3,203,197	577.19	378,618			6,770		833,666			(46,615)		3,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	153,072	573.24	18,782			361		40,899			(2,309)		155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,588,456	581.97	179,813			3,700		400,841			(22,078)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	2,390,222	578.71	285,392			6,264		615,216			(35,137)		2,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	1,162,817	583.5	132,794			2,915		289,779			(16,349)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	134,642	574.74	16,669			366		35,569			(2,052)		145		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	1	1,760,852	583.82	201,265			4,423		437,594			(24,814)		1,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	56,313	572.26	6,921			153		15,181			(856)		61		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	1,798,810	576.21	213,159			4,711		472,713			(26,352)		1,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	1,335,925	580.98	151,360			3,345		340,138			(18,712)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	805,083	576.3	95,805			2,891		212,076			(11,763)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	77,384	572.35	9,534			262		20,889			(1,174)		93		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	28,985	572.35	3,574			103		7,827			(439)		36		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	619,632	576.3	73,674			2,125		163,141			(9,058)		761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	2,366,437	576.3	281,133			7,734		622,730			(34,613)		2,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	96,175	575.25	11,551			349		25,508			(1,418)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	620,956	575.25	74,453			2,048		164,519			(9,167)		745		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	1,396,470	581.06	158,779			4,580		356,249			(19,522)		1,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	1,721,396	581.06	195,895			5,912		439,375			(24,053)		2,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	92,332	575.25	11,080			320		24,475			(1,362)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	1,137,404	581.06	129,209			3,555		290,005			(15,908)		1,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	207,296	575.59	24,793			782		54,852			(3,052)		266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,360,350	581.41	153,992			4,858		346,395			(18,959)		1,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,776,350	576.64	210,320			6,636		466,849			(25,894)		2,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	1	3,246,959	575.81	363,010			11,951		866,780			(44,693)		4,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	1	2,155,271	573.06	240,528			7,930		588,413			(29,654)		2,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	12,122	572.83	1,476			49		3,265			(182)		16		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	1,003,122	576.79	117,767			3,898		263,446			(14,539)		1,313		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	67,639	575.74	8,015			265		17,886			(990)		89		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	811,098	581.56	91,005			3,013		206,384			(11,235)		1,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	370,568	578.39	43,875			1,629		96,016			(5,402)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	944,222	584.23	105,847			3,931		235,240			(13,032)		1,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	2	2,435,306	579.44	283,024			10,516		626,626			(34,861)		3,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	04/29/2025	4	3,058,467	584.23	383,223			17,310		762,390			(55,291)		4,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	156,235	575.46	19,029			757		41,301			(2,336)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	887,064	579.44	104,141			4,005		228,368			(12,804)		1,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	843,416	579.44	99,101			3,942		217,245			(12,168)		1,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	193,144	578.39	22,888			880		50,071			(2,814)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	6,910	575.46	841			31		1,825			(104)		10		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	1,422,532	584.23	159,750			6,355		354,790			(19,615)		2,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/01/2025	2	1,745,500	577.9	207,136			8,530		455,108			(25,515)		2,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	81,375	574.58	10,025			413		21,679			(1,234)		119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	192,033	576.74	23,198			955		50,451			(2,856)		280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	1,102,769	583.33	125,275			5,155		277,309			(15,424)		1,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	05/02/2025	2	2,336,613	579.54	261,874			11,279		606,944			(32,649)		3,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	1	1,739,556	576.98	192,395			8,193		461,540			(23,720)		2,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	192,256	567.29	22,052			943		54,529			(2,722)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	970,392	568.44	110,140			4,709		273,295			(13,597)		1,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	2,788,981	573.99	324,080			15,156		752,428			(39,900)		4,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,416,383	579.37	156,652			7,736		369,387			(19,234)		2,255		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	37,293	570.68	4,471			209		10,273			(551)		58		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	103,420	572.83	12,173			601		28,135			(1,495)		165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	984,331	579.37	108,670			5,082		256,443			(13,379)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	1,511,264	579.37	166,995			8,029		393,926			(20,532)		2,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	360,616	572.83	42,372			1,982		98,007			(5,217)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,548,012	573.99	180,189			8,898		418,048			(22,124)		2,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	2,191,139	573.99	254,829			12,251		591,433			(31,331)		3,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	84,836	572.83	9,977			480		23,068			(1,227)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	1,341,121	574.97	156,241			7,930		359,465			(19,236)		2,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	884,478	580.37	97,823			4,965		228,881			(12,044)		1,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	1	2,807,604	578.95	312,486			16,289		735,561			(38,473)		4,589		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	1	2,029,489	579.67	223,244			11,653		528,536			(27,523)		3,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	1	1,226,780	579.97	133,596			7,002		318,683			(16,493)		2,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	1,953,738	573.86	227,610			13,131		529,709			(27,985)		3,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	126,933	570.56	15,245			860		35,117			(1,877)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	2,061,259	579.25	228,181			13,164		539,789			(28,055)		3,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	635,094	572.7	74,751			4,216		173,370			(9,203)		1,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	148,464	572.7	17,489			1,009		40,547			(2,150)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	1,546,324	579.25	171,333			10,106		405,149			(21,037)		2,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	2,515,297	573.86	292,781			16,512		681,627			(36,047)		4,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	1,215,545	579.25	134,439			7,582		318,155			(16,552)		2,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	1,733,306	573.86	202,103			11,921		470,174			(24,815)		3,009		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	145,974	572.51	17,531			1,058		39,819			(2,158)		256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	76,925	574.66	9,062			547		20,700			(1,116)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	2,100,733	575.83	244,735			14,771		561,117			(30,132)		3,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	928,533	581.23	102,789			6,204		239,427			(12,655)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	1	2,489,216	578.66	278,045			17,163		656,033			(34,233)		4,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	368,680	581.12	44,426			2,757		94,127			(5,485)		654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,379,966	582.3	164,492			10,210		349,569			(20,308)		2,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	2,215,094	583.73	262,368			16,285		559,600			(32,391)		3,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	1,498,954	580.99	179,275			11,837		384,486			(22,072)		2,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	476,090	586.45	54,227			3,719		117,844			(6,658)		890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	101,457	579.82	12,286			843		26,252			(1,509)		190		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	112,699	579.82	13,637			918		29,146			(1,677)		209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	191,038	577.65	23,555			1,555		50,085			(2,900)		350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	745,818	586.45	84,799			5,599		184,409			(10,440)		1,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	1,297,124	580.99	155,266			10,451		332,888			(19,090)		2,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	2,370,672	586.45	269,782			18,158		586,483			(33,170)		4,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	508,826	579.82	61,517			4,062		131,526			(7,574)		932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	2,033,007	586.79	232,373			16,257		502,001			(28,609)		3,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	1,648,727	581.33	198,177			13,864		422,351			(24,399)		3,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	1	2,329,517	582.69	267,662			19,092		595,899			(32,954)		4,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	1	2,406,258	579.98	277,442			19,817		629,560			(34,205)		4,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,507,952	579.31	175,224			12,585		396,714			(21,633)		2,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	265,157	584.22	31,342			2,494		67,170			(3,843)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	680,803	584.22	80,335			6,188		172,282			(9,877)		1,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	2,266,929	584.22	266,591			19,174		572,445			(32,958)		4,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	2,896,260	578.79	359,136			27,664		759,669			(44,156)		5,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	35,550	575.46	4,526			325		9,507			(559)		68		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	624,802	578.79	77,600			6,174		164,047			(9,515)		1,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	95,283	577.62	11,948			936		25,193			(1,467)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	302,494	577.62	37,902			2,920		79,942			(4,660)		598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	183,207	577.62	22,883			1,646		48,320			(2,829)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	2,562,054	584.22	302,579			23,691		648,686			(37,152)		5,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	123,761	577.62	15,532			1,236		32,740			(1,904)		249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,124,683	578.79	139,573			10,928		295,146			(17,137)		2,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	57,626	575.46	7,359			567		15,442			(905)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	1,715,464	578.79	212,031			15,250		449,042			(26,213)		3,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025	1	1,770,091	584.63	205,862			16,661		447,110			(25,345)		3,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	2	4,712,883	581.78	586,567			52,866		1,219,205			(80,294)		9,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,083,944	582.04	129,531			10,541		277,673			(15,992)		2,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	57,933	581.04	6,987			569		14,939			(863)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	87,510	580.63	10,589			862		22,626			(1,307)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	17,840	578.7	2,198			179		4,671			(271)		36		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,631,975	586.5	187,187			15,233		405,748			(23,110)		3,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	4,893,315	594.07	572,029			49,502		1,141,716			(70,331)		10,245		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	06/04/2025	2	329,138	589.56	44,765			4,261		79,322			(5,967)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	142,073	588.13	17,518			1,516		34,559			(2,154)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	62,192	586.17	7,805			675		15,332			(960)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	988,475	588.13	121,780			10,386		240,311			(14,993)		2,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	1	1,393,244	594.07	163,009			14,311		325,260			(20,015)		2,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	856,126	589.56	104,276			9,024		206,210			(12,821)		1,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	3,153,110	589.56	383,733			32,726		759,052			(47,245)		6,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	1	1,359,535	594.13	158,658			14,146		317,424			(19,534)		2,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	1	3,732,872	597.4	436,746			39,541		846,982			(53,772)		7,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	2	3,323,657	597.23	393,503			35,686		755,318			(48,525)		7,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	262,921	592.75	32,497			2,958		61,551			(4,012)		563		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,144,501	594.18	139,629			12,711		265,205			(17,238)		2,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	1,047,462	593.97	129,047			12,408		243,741			(15,866)		2,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	10,404	590.55	1,321			129		2,481			(162)		23		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	1,055,957	593.97	130,200			12,681		245,858			(15,986)		2,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	2,647,744	598.51	313,493			30,532		596,523			(38,492)		5,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	218,382	592.53	27,276			2,657		51,365			(3,349)		485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	1,107,989	598.51	130,964			12,430		249,328			(16,124)		2,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	3,546,349	598.51	419,533			40,340		798,501			(51,582)		7,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	579,139	592.53	72,219			6,854		136,066			(8,891)		1,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	136,426	590.55	17,299			1,642		32,499			(2,130)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	2,108,409	593.97	259,545			24,634		490,340			(31,955)		4,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	2,101,622	601.86	248,202			24,514		459,561			(30,558)		4,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	322,630	593.85	40,877			4,037		74,803			(5,033)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	1	3,389,380	606.11	401,641			40,219		712,860			(49,450)		7,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	2,531,467	605.43	300,232			30,106		535,838			(37,015)		5,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	2,502,091	605.17	309,509			31,207		526,869			(38,211)		5,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	735,344	602.81	93,242			9,761		158,183			(11,480)		1,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	15,748	600.8	2,035			218		3,443			(250)		37		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	1,808,631	608.9	217,578			22,777		371,146			(26,788)		4,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	3,896,975	608.9	469,196			49,695		800,209			(57,688)		9,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	2,873,709	604.27	360,363			38,610		612,103			(44,246)		6,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	4,344,762	608.9	523,544			56,094		892,738			(64,282)		10,107		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	4,156,816	604.27	520,433			54,481		884,306			(64,075)		9,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	99,051	600.8	12,788			1,354		21,644			(1,572)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	1	3,071,861	607.21	366,473			40,217		642,250			(45,120)		7,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	1	4,150,668	605.24	496,835			54,597		884,003			(61,254)		9,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,853,515	601.71	232,060			25,607		404,738			(28,649)		4,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,409,735	606.32	169,450			18,698		297,225			(20,920)		3,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	3,194,449	599.15	399,945			45,661		715,201			(49,241)		7,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	991,494	599.15	124,333			14,497		222,240			(15,266)		2,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	28,326	595.7	3,651			417		6,502			(450)		68		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	293,377	599.15	36,760			4,242		65,722			(4,520)		708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	978,922	603.73	117,764			13,445		211,806			(14,499)		2,348		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	1,138,774	603.73	137,222			16,000		246,688			(16,849)		2,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	76,035	595.7	9,816			1,145		17,472			(1,205)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	1,756,006	603.73	211,423			24,395		380,169			(25,995)		4,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	104,491	596.33	13,197			1,557		23,971			(1,625)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	1,305,123	597.78	162,749			19,199		296,306			(20,037)		3,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	2,011,286	602.36	240,952			28,425		441,504			(29,666)		4,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	1	3,154,472	608.34	380,745			45,439		655,341			(46,877)		7,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	1	3,391,099	608.27	406,932			48,631		704,994			(50,170)		8,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	810,960	611.16	98,775			11,853		163,998			(12,194)		1,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	835,190	606.52	105,819			12,698		175,175			(13,064)		2,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	1,630,044	611.18	207,179			25,933		327,923			(25,473)		4,092		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	15,828	607.67	2,072			259		3,273			(255)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	4,006,723	611.18	508,854			63,081		805,526			(62,650)		10,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	95,843	607.67	12,527			1,553		19,808			(1,542)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	827,659	611.18	105,278			13,304		166,611			(12,926)		2,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	1,171,418	615.86	142,913			17,716		226,710			(17,595)		2,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,167,167	615.86	142,745			18,039		226,194			(17,527)		2,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	2,430,423	615.86	296,998			37,176		470,693			(36,516)		6,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	1	2,043,740	618.8	252,402			32,244		384,866			(31,075)		5,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	1	1,763,121	616.58	217,745			27,855		339,479			(26,882)		4,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,545,289	612.76	192,698			24,753		308,920			(23,822)		3,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,161,340	608.1	150,626			19,348		240,883			(18,621)		2,947		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	90,198	604.25	11,969			1,597		19,326			(1,474)		234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	1,709,939	612.4	212,374			28,841		344,363			(26,076)		4,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,818,030	612.4	225,436			30,347		365,895			(27,718)		4,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	590,888	606.27	77,111			10,289		124,678			(9,494)		1,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	142,222	606.27	18,574			2,500		30,028			(2,284)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	11,339	604.25	1,506			203		2,432			(185)		30		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	482,127	607.74	62,194			8,372		100,649			(7,647)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	1,175,928	612.4	145,698			19,440		236,512			(17,938)		3,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	332,749	607.74	42,958			5,834		69,507			(5,274)		871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	3,394,598	607.74	437,564			58,382		708,218			(53,872)		8,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	1,119,509	607.95	143,409			19,672		233,557			(17,656)		2,945		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	15,178	604.45	2,002			275		3,252			(246)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	2,624,014	612.6	323,016			44,309		527,758			(39,769)		6,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	1	2,174,545	617.76	267,686			37,087		416,069			(32,957)		5,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	2,410,948	622.14	292,207			40,540		441,372			(36,026)		6,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	1,075,033	626.05	128,574			17,912		188,976			(15,873)		2,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	1,977,560	621.29	246,206			34,299		362,409			(30,396)		5,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	298,544	617.38	38,214			5,512		56,923			(4,698)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,779,603	623.62	216,222			31,186		321,812			(26,585)		4,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	2,690,519	623.62	326,629			46,725		486,180			(40,214)		7,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	566,538	618.88	71,667			10,421		106,756			(8,799)		1,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,084,559	618.88	137,088			19,772		204,229			(16,855)		2,922		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	3,862,577	618.88	487,844			69,788		726,843			(60,063)		10,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	999,633	623.62	121,555			17,675		180,899			(14,925)		2,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,200,394	619.43	151,370			22,218		225,103			(18,636)		3,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,185,340	624.17	143,663			21,086		213,428			(17,688)		3,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	1	2,122,110	627.42	256,563			38,009		369,628			(31,588)		5,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	3,730,800	628.95	451,800			67,025		639,400			(55,701)		10,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	1,770,644	623.96	225,049			33,525		317,326			(27,784)		4,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	854,691	628.74	104,443			15,558		146,804			(12,894)		2,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	2,648,578	622.71	337,164			51,479		481,848			(41,511)		7,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	389,572	622.71	49,670			7,699		70,976			(6,099)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,333,510	627.48	285,855			43,978		407,456			(35,146)		6,492		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	776,621	627.48	95,214			14,759		135,711			(11,691)		2,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	1,417,856	627.48	173,546			26,497		247,384			(21,367)		3,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	1,247,043	622.71	158,873			24,442		227,035			(19,534)		3,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	849,406	625.14	108,469			16,962		151,059			(13,355)		2,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	2,741,932	629.92	336,435			52,611		467,243			(41,422)		7,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	54,666	623.62	7,068			1,105		9,850			(870)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	1	1,579,298	631.79	194,727			30,718		263,985			(23,975)		4,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	1,716,545	634.57	211,307			33,380		278,339			(26,052)		4,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	210,130	625.35	27,296			4,330		37,224			(3,370)		592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	37,704	623.27	4,981			790		6,801			(615)		106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	600,799	631.67	74,139			11,760		100,558			(9,153)		1,693		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,403,463	632.51	180,485			29,502		231,756			(22,191)		4,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	2,874,945	632.51	369,430			59,963		474,356			(45,484)		8,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,866,770	637.35	230,733			37,716		294,483			(28,369)		5,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	363,734	630.98	47,358			7,741		60,914			(5,823)		1,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	499,283	632.51	64,258			10,577		82,515			(7,890)		1,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	292,712	630.98	38,082			6,181		48,981			(4,689)		836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	15,054	628.88	1,992			323		2,568			(245)		43		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	10,959	631.6	1,418			235		1,826			(175)		32		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	1,983,656	637.98	243,791			40,465		311,281			(30,015)		5,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	127,726	629.49	16,809			2,790		21,693			(2,069)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	1	2,857,873	636.35	356,663			59,688		457,093			(43,912)		8,295		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	2,501,659	631.47	310,706			52,069		421,955			(38,306)		7,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	2,273,380	624.9	293,493			49,388		407,680			(36,234)		6,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	1,066,578	629.69	132,469			22,291		183,357			(16,354)		3,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	223,715	620.09	29,172			5,082		42,157			(3,582)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	133,425	618.02	17,666			3,037		25,540			(2,175)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	2,594,139	626.35	321,154			55,584		463,176			(39,486)		7,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	816,998	621.59	105,229			18,332		152,040			(12,920)		2,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	368,728	626.35	45,685			7,959		65,883			(5,609)		1,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	5,253,136	626.35	649,813			111,729		937,244			(80,004)		15,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	102,597	620.09	13,368			2,314		19,320			(1,644)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	2,590,993	621.59	333,202			57,291		481,508			(41,023)		7,612		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	121,680	618.02	16,123			2,790		23,307			(1,982)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	2,614,914	634.71	321,896			56,519		427,956			(39,632)		7,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	08/07/2025	2	1,349,756	629.89	173,015			33,227		230,853			(23,267)		4,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	141,632	628.36	18,370			3,225		24,554			(2,262)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	1	1,942,105	632.74	238,685			42,236		324,937			(29,387)		5,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	1,797,750	629.8	221,483			39,246		310,337			(27,306)		5,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	873,219	625.27	111,947			19,919		156,788			(13,821)		2,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	1,241,093	630.06	153,027			27,228		213,660			(18,892)		3,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	721,088	626.14	93,525			17,191		128,797			(11,483)		2,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	153,664	624.63	20,161			3,683		27,786			(2,479)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	2,332,065	630.93	290,575			53,086		399,022			(35,726)		7,065		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	975,803	626.14	126,464			23,104		174,165			(15,549)		2,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	772,574	630.93	96,185			17,464		132,086			(11,842)		2,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	1,017,270	630.93	126,854			23,317		174,192			(15,575)		3,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	161,402	624.63	21,192			3,895		29,205			(2,602)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	1,771,426	626.14	229,400			41,652		315,940			(28,243)		5,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	38,919	622.54	5,192			949		7,162			(638)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	85,615	625.17	11,267			2,086		15,419			(1,387)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	106,847	623.08	14,296			2,647		19,585			(1,760)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	2,664,361	631.48	333,045			61,675		453,960			(41,004)		8,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	794,954	626.68	103,344			19,138		141,307			(12,724)		2,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	1	1,754,938	624.34	219,192			40,892		322,144			(26,987)		5,376		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	184,332	608.43	24,313			4,561		39,039			(3,002)		565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	98,691	606.4	13,244			2,484		21,220			(1,635)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	916,116	609.9	119,370			22,392		191,865			(14,737)		2,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	321,962	609.53	41,791			8,037		67,823			(5,138)		1,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	2,530,961	609.53	328,266			62,763		532,836			(40,416)		7,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	164,645	606.03	21,980			4,203		35,581			(2,706)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	1,862,439	614.2	232,432			44,699		378,486			(28,578)		5,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	838,838	614.2	104,771			20,264		170,578			(12,864)		2,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	1,151,053	614.2	143,536			27,444		233,770			(17,672)		3,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	93,722	608.06	12,324			2,384		19,975			(1,513)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	432,650	609.53	56,201			10,870		91,194			(6,901)		1,349		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	76,419	608.06	10,042			1,931		16,278			(1,235)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	269,910	608.06	35,439			6,776		57,458			(4,363)		836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	109,099	606.05	14,663			2,856		23,614			(1,805)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	287,353	609.55	37,528			7,310		60,593			(4,620)		899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	2,719,715	614.22	341,596			66,539		553,296			(42,057)		8,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	90,658	608.08	11,985			2,335		19,330			(1,476)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	752,676	611.11	94,687			18,574		157,749			(11,658)		2,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	1,030,249	617	128,678			25,276		204,262			(15,864)		3,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	1,430,357	605.7	186,090			36,705		312,557			(22,974)		4,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	211,535	604.24	27,859			5,495		46,722			(3,439)		664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	578,247	610.34	72,339			14,268		122,056			(8,931)		1,816		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	2,170,528	613.44	274,572			55,442		446,227			(33,759)		6,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	408,688	613.44	51,658			10,374		83,967			(6,360)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	266,765	607.31	35,480			7,125		57,416			(4,368)		846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	825,946	608.78	108,612			21,931		175,932			(13,354)		2,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	2,151,578	608.78	282,717			56,777		458,029			(34,808)		6,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	163,252	607.31	21,745			4,415		35,177			(2,670)		522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	3,460	605.28	468			94		756			(58)		11		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,040,389	613.44	131,713			26,740		214,022			(16,172)		3,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,284,211	612.81	168,617			34,464		263,881			(20,760)		4,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	42,362	611.33	5,630			1,151		8,804			(693)		136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,848,263	617.51	233,436			47,712		366,095			(28,740)		5,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	1	886,076	624.87	110,405			22,717		163,418			(13,593)		2,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	865,978	625.12	107,641			22,179		159,305			(13,271)		2,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	672,743	617.48	86,784			17,980		132,354			(10,714)		2,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	247,446	613.94	32,861			6,808		50,056			(4,057)		796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	59,586	615.99	7,782			1,612		11,861			(961)		192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	440,651	622.21	54,685			11,330		83,439			(6,751)		1,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	624,882	616.04	80,860			17,303		125,006			(9,915)		2,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	276,173	616.6	35,543			7,568		54,971			(4,364)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	55,270	613.06	7,290			1,512		11,272			(901)		178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	49,330	616.6	6,354			1,360		9,826			(779)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	126,874	616.04	16,405			3,493		25,365			(2,014)		415		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	73,201	616.6	9,414			1,994		14,560			(1,157)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	650,498	616.04	84,044			17,803		129,963			(10,333)		2,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	203,819	613.99	26,680			5,535		41,272			(3,298)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	118,306	612	15,747			3,267		24,325			(1,947)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	234,344	621.32	29,012			6,208		44,947			(3,557)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	2,068,484	616.04	266,214			55,231		412,202			(32,911)		6,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	66,523	615.11	8,628			1,790		13,354			(1,067)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	64,742	613.99	8,514			1,813		13,151			(1,045)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	932,737	621.32	114,913			23,841		178,164			(14,206)		3,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	1,071,720	621.32	132,572			28,226		205,413			(16,278)		3,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	660,492	616.6	84,609			17,554		131,042			(10,460)		2,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	2,102,322	617.48	261,529			56,324		418,698			(32,199)		6,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	1	814,882	615.74	102,023			22,002		164,998			(12,578)		2,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	1	1,730,603	615.91	215,460			46,658		349,828			(26,600)		5,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,130,245	616.91	141,168			31,220		226,908			(17,357)		3,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	291,971	612.22	37,927			8,428		60,810			(4,657)		976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	2,046,775	611.67	266,695			58,695		427,556			(32,835)		6,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	418,781	616.91	52,222			11,493		84,019			(6,430)		1,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,262,612	611.67	295,045			65,250		472,932			(36,276)		7,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	72,930	609.63	9,670			2,139		15,478			(1,189)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	82,511	607.66	11,131			2,474		17,780			(1,367)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	218,441	612.22	28,332			6,235		45,440			(3,488)		725		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,328,823	611.67	173,411			38,536		277,921			(21,292)		4,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	236,183	609.63	31,294			6,887		50,096			(3,853)		784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	335,837	612.22	43,592			9,640		69,902			(5,360)		1,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	93,094	616.37	12,540			2,804		18,527			(1,544)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	1,918,484	625.76	239,235			53,492		353,975			(29,454)		6,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	84,205	618.38	11,157			2,495		16,496			(1,374)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	1	852,162	622.24	106,691			24,002		162,885			(13,136)		2,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,133,200	624.32	141,423			31,859		212,233			(17,436)		3,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	783,073	630.62	97,806			22,124		137,674			(12,075)		2,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	653,837	625.83	84,868			19,198		119,728			(10,478)		2,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	75,193	623.18	9,971			2,255		14,074			(1,231)		253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	32,829	619.4	4,294			995		6,422			(527)		112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	164,596	614.78	22,303			5,123		33,335			(2,746)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	457,113	618.84	60,019			13,851		89,756			(7,379)		1,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	681,633	624.14	85,613			19,666		128,157			(10,541)		2,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	454,913	619.4	59,412			13,648		88,868			(7,315)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,201,847	624.14	151,072			34,863		226,124			(18,574)		4,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	1,803,492	618.84	236,618			54,354		353,887			(29,132)		6,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	1,063,052	618.84	139,685			32,382		208,871			(17,151)		3,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	2	1,954,127	623.01	240,070			56,140		372,284			(29,640)		6,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	1	1,536,818	617.71	201,784			47,055		305,396			(24,843)		5,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	1,315,094	621.88	165,833			38,899		253,462			(20,417)		4,514		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	1	3,927,727	617.59	493,322			115,877		788,594			(60,821)		13,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	368,257	603.05	48,499			11,439		83,702			(5,988)		1,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	404,874	600.5	54,496			12,854		93,681			(6,728)		1,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	475,605	607.67	60,259			14,213		104,582			(7,439)		1,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,483,527	604.27	187,815			45,148		336,922			(23,092)		5,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	719,823	599.13	95,233			22,992		169,525			(11,693)		2,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	436,887	597.14	58,674			14,043		104,189			(7,224)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	67,273	597.14	9,042			2,173		16,052			(1,112)		234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	61,655	597.14	8,293			2,002		14,718			(1,018)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	339,405	604.27	43,003			10,382		77,124			(5,280)		1,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	2,467,728	599.13	325,987			78,022		580,568			(40,135)		8,544		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	621,957	604.27	78,678			18,831		141,175			(9,687)		2,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,550,275	605.19	196,110			47,615		349,635			(24,145)		5,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,233,832	600.04	163,113			39,603		288,474			(20,082)		4,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	1	1,186,112	599.16	150,162			36,665		281,967			(18,488)		4,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	1	1,246,870	597.87	158,352			38,718		299,671			(19,523)		4,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	858,883	596.64	113,201			27,793		206,791			(13,975)		3,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	1,936,761	601.76	244,419			60,009		450,274			(30,175)		6,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,080,754	595.14	274,035			68,509		508,346			(33,693)		7,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	1,898,898	595.14	249,895			62,216		463,684			(30,767)		6,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	112,213	593.16	15,014			3,738		27,762			(1,849)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	953,253	595.14	125,639			31,539		233,006			(15,426)		3,384		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	187,423	600.24	23,653			5,938		44,262			(2,904)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	1,164,069	600.24	146,789			36,697		274,756			(18,048)		4,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	1,783,952	599.46	225,670			56,959		424,326			(27,784)		6,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	938,799	594.36	124,015			31,302		231,070			(15,269)		3,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	1	1,449,077	592.83	183,453			46,555		364,496			(22,587)		5,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	1	800,611	597.66	100,557			25,554		193,449			(12,397)		2,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	679,525	589.39	88,610			22,642		174,284			(10,940)		2,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	505,426	594.45	63,077			16,118		125,444			(7,787)		1,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	728,140	598.17	91,673			23,739		175,460			(11,287)		2,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	1,126,343	593.08	148,114			38,355		280,734			(18,236)		4,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	992,693	598.17	125,179			32,543		239,332			(15,391)		3,581		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	790,826	593.08	104,231			27,203		197,302			(12,798)		2,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	1,279,772	593.08	168,546			43,817		319,132			(20,723)		4,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	71,077	591.11	9,524			2,486		17,961			(1,169)		257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	1,262,490	594.75	163,745			42,902		310,826			(20,160)		4,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	683,816	599.85	84,930			22,252		162,705			(10,456)		2,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	1	1,147,562	603.52	142,298			37,478		264,746			(17,520)		4,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	1	1,228,967	604.26	152,884			40,321		281,733			(18,849)		4,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	734,487	594.39	96,071			25,442		181,459			(11,861)		2,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	673,928	599.49	84,376			22,345		160,930			(10,417)		2,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	50,083	590.49	6,771			1,793		12,690			(836)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	2,334,712	593.92	305,380			81,911		579,909			(37,598)		8,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	1,204,177	599.01	150,763			40,438		289,155			(18,562)		4,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	9,843	591.94	1,310			353		2,477			(161)		36		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	10,681	590.03	1,446			391		2,723			(178)		39		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	136,994	590.03	18,508			4,964		34,894			(2,279)		502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	572,495	599.01	71,734			19,313		137,542			(8,820)		2,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,205,150	599.01	151,126			40,839		289,687			(18,556)		4,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	1,066,518	593.92	139,607			37,587		265,039			(17,165)		3,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	316,482	591.94	42,155			11,392		79,703			(5,176)		1,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	671,116	593.92	87,916			23,758		166,859			(10,795)		2,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	1,687,555	604.14	211,957			57,569		388,516			(26,096)		6,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	58,440	597.01	7,790			2,116		14,123			(959)		216		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	766,165	599.01	100,444			27,281		182,702			(12,367)		2,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	09/29/2025	3	575,282	600.24	104,445			31,814		135,713			(15,719)		2,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	1	888,605	606.9	112,764			30,782		199,859			(13,883)		3,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	1	554,534	599.87	70,481			19,266		132,471			(8,689)		2,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	1,003,037	590.77	132,401			36,342		256,107			(16,346)		3,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	312,575	595.84	39,509			10,845		77,229			(4,878)		1,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	62,012	586.9	8,458			2,322		16,227			(1,044)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	148,628	588.81	19,946			5,475		38,426			(2,462)		550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	3,293,783	586.58	431,486			119,890		870,965			(53,124)		12,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	52,974	582.73	7,183			2,010		14,355			(882)		199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	692,255	591.61	86,809			24,120		177,329			(10,688)		2,581		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	70,642	584.63	9,417			2,626		18,916			(1,158)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	235,407	584.63	31,356			8,712		63,004			(3,861)		878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	608,889	586.58	79,825			22,259		161,080			(9,815)		2,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	187,789	584.63	25,051			7,010		50,305			(3,076)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	219,002	591.61	27,507			7,697		56,153			(3,377)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	235,361	582.73	31,844			8,848		63,725			(3,921)		878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	829,127	591.61	104,055			29,015		212,491			(12,794)		3,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	257,126	586.58	33,735			9,440		68,053			(4,142)		963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	2	1,696,375	590.24	213,071			59,920		439,979			(26,235)		6,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	140,352	581.39	18,990			5,340		38,451			(2,338)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	698,638	585.23	91,452			25,717		186,976			(11,259)		2,624		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	1	896,827	594.34	112,462			31,779		225,121			(13,846)		3,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	1	814,110	588.43	102,334			28,957		214,339			(12,616)		3,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	185,414	579.07	24,586			6,986		51,905			(3,035)		698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	2,107,695	581	274,843			78,093		583,247			(33,931)		7,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	1,051,756	585.98	131,364			37,326		282,346			(16,218)		3,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	05/16/2025	1	1,257,563	587.76	129,722			10,350		306,941			(20,555)		2,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	138,323	575.4	18,383			5,321		39,900			(2,257)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	197,337	573.54	26,621			7,679		57,514			(3,273)		750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	2,432,972	577.32	317,259			91,207		693,398			(39,061)		9,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	340,186	575.4	45,109			12,968		98,046			(5,554)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	72,633	573.54	9,791			2,815		21,160			(1,205)		275		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	340,617	577.32	44,450			12,822		97,117			(5,465)		1,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	879,625	582.27	109,865			31,584		243,416			(13,526)		3,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	257,447	575.4	34,163			9,855		74,231			(4,200)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	426,816	577.32	55,785			16,146		121,746			(6,849)		1,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	703,044	582.27	87,951			25,456		194,724			(10,799)		2,679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	886,831	582.27	110,854			31,977		245,520			(13,630)		3,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	900,691	583.94	117,540			34,182		244,267			(14,471)		3,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	142,569	582	18,919			5,502		39,121			(2,329)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	2,226,678	588.95	278,112			80,878		585,485			(34,241)		8,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	123,346	580.11	16,627			4,835		34,232			(2,047)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	1	689,833	594.07	71,703			7,691		160,865			(11,126)		1,433		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	1	150,734	586.17	16,975			1,821		37,140			(2,634)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	1	1,361,389	591.47	170,718			49,881		350,959			(21,019)		5,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	06/12/2025	2	850,498	597.28	89,757			11,104		192,391			(13,832)		1,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	1	694,321	593.65	85,957			25,150		175,870			(10,597)		2,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	06/05/2025	1	1,402,917	589.61	168,503			18,982		338,134			(26,102)		2,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	67,875	593.87	8,919			2,620		16,951			(1,101)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	795,401	595.67	108,567			32,882		196,326			(13,822)		3,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	462,871	601.26	57,072			16,767		110,085			(7,046)		1,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	533,942	606.79	65,034			19,385		121,400			(7,996)		2,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	267,568	606.79	32,617			9,754		60,869			(4,005)		1,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	20,474	599.33	2,660			795		4,900			(327)		79		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	35,497	597.69	4,671			1,392		8,585			(574)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	94,939	597.69	12,484			3,709		22,948			(1,537)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	679,569	601.15	86,917			25,992		160,684			(10,672)		2,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	223,203	597.69	29,396			8,791		54,005			(3,609)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	557,133	606.79	67,803			20,145		126,604			(8,348)		2,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	240,761	599.33	31,227			9,278		57,568			(3,845)		928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,339,719	601.15	171,216			51,036		316,614			(21,051)		5,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	92,317	599.33	11,983			3,572		22,085			(1,473)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	2,389,320	601.15	305,116			90,653		564,378			(37,566)		9,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	334,180	596.9	44,279			13,302		81,425			(5,452)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	35,773	598.54	4,676			1,405		8,623			(576)		139		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,127,921	600.35	145,163			43,609		268,614			(17,872)		4,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,347,829	605.99	165,244			49,641		308,903			(20,345)		5,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	07/25/2025	1	916,109	626.87	78,316			14,433		160,130			(11,260)		2,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	1	522,555	605.61	63,804			19,255		120,221			(7,855)		2,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	1	141,880	602.81	15,311			2,015		30,540			(2,348)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	1	904,426	604.27	96,205			12,663		192,530			(14,750)		2,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	653,805	605.33	79,830			24,124		150,774			(9,842)		2,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	07/28/2025	1	827,591	637.35	60,548			11,468		130,443			(8,691)		2,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	838,601	596.7	108,012			32,776		205,958			(13,335)		3,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	15,742	593.26	2,087			633		3,953			(258)		61		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	984,608	602.3	120,811			36,660		232,976			(14,915)		3,831		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	205,303	594.89	26,854			8,149		51,018			(3,315)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	1	614,630	599.13	78,707			20,285		144,676			(10,371)		2,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	226,918	600.18	29,953			9,245		54,119			(3,678)		893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	364,513	607.65	45,127			13,885		82,577			(5,548)		1,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	43,712	598.54	5,840			1,791		10,529			(719)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	637,397	602	82,798			25,476		150,098			(10,180)		2,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,497,007	602	194,312			59,603		352,342			(23,923)		5,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,530,579	600.18	201,730			61,879		364,669			(24,837)		5,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	5,554	598.54	743			228		1,338			(91)		22		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	308,992	602	40,169			12,398		72,800			(4,932)		1,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	818,254	607.65	101,218			31,048		185,267			(12,462)		3,205		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	429,168	607.65	53,174			16,412		97,277			(6,529)		1,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	365,392	602.02	47,355			14,681		86,123			(5,830)		1,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	2	2,152,947	607.67	266,909			82,753		488,203			(32,865)		8,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	281,005	600.19	36,980			11,464		67,045			(4,553)		1,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	1	1,152,616	617.19	139,351			43,392		240,485			(17,157)		4,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	1	286,311	618.78	34,901			10,883		58,882			(4,303)		1,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	969,433	613.15	123,021			38,518		207,736			(15,188)		3,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	128,824	611.29	16,605			5,199		27,975			(2,050)		509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	372,331	618.9	44,978			14,083		76,486			(5,553)		1,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	33,607	609.62	4,392			1,375		7,385			(542)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	2	590,085	620.12	78,201			27,088		120,183			(10,500)		2,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	2	1,382,213	620.12	154,150	23,068		70,783		281,343			(20,118)		5,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	11/19/2025	2	1,618,849	614.35	210,184			67,392		344,226			(26,006)		6,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	729,907	614.35	93,282			29,599		155,114			(11,469)		2,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	140,842	610.81	18,535			5,881		30,697			(2,279)		561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	178,344	620.12	21,740			6,919		36,346			(2,669)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	289,531	612.49	37,581			11,925		62,358			(4,621)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	114,444	610.81	15,049			4,761		24,929			(1,853)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	441,900	612.49	57,314			18,132		95,120			(7,056)		1,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	1,019,646	614.35	130,209			41,194		216,561			(16,031)		4,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,381,864	616.37	176,464			56,401		288,778			(21,726)		5,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	33,965	614.5	4,405			1,408		7,195			(542)		136		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,480,245	622.15	180,146			57,577		296,285			(22,179)		5,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	1	1,776,987	621.91	215,371			69,226		356,702			(26,516)		7,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	943,005	617.71	120,610			38,928		194,824			(14,870)		3,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	683,616	623.51	83,264			26,874		135,216			(10,265)		2,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	1,223,154	618.25	156,931			51,304		252,075			(19,295)		4,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	3,315,286	618.25	425,020			138,555		682,820			(52,328)		13,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	1	547,983	624.06	67,073			21,990		108,187			(8,235)		2,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	280,445	616.38	36,514			11,903		58,559			(4,496)		1,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	181,248	614.7	23,925			7,799		38,311			(2,946)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	713,144	624.06	87,217			28,513		140,703			(10,723)		2,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	653,879	617.44	83,500			27,413		135,822			(10,295)		2,651		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	1,688,784	623.24	205,356			67,418		335,944			(25,318)		6,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	1	786,362	624.25	94,599			31,274		155,181			(11,647)		3,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	1	101,271	624.5	11,818			3,912		19,938			(1,457)		412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	774,892	625.91	92,212			30,653		150,577			(11,384)		3,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	433,414	622.98	54,307			18,227		85,754			(6,686)		1,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	514,606	629.84	60,929			20,505		96,630			(7,491)		2,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	51,793	619.52	6,692			2,258		10,529			(822)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	275,189	629.84	32,555			10,926		51,638			(4,008)		1,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	3,827,533	625.06	471,552			158,265		745,429			(58,057)		15,679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,079,117	625.06	133,055			44,778		210,300			(16,359)		4,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	97,220	622.98	12,191			4,103		19,248			(1,499)		399		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	55,928	619.52	7,215			2,421		11,356			(888)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	171,606	629.84	20,335			6,862		32,246			(2,497)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	1,209,020	625.06	149,193			50,345		235,768			(18,318)		4,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	860,770	622.65	106,305			36,018		171,717			(13,088)		3,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	1,790,174	627.42	212,315			71,937		344,372			(26,140)		7,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	35,142	620.58	4,414			1,496		7,120			(543)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	1	727,166	625.44	85,587			29,116		142,566			(10,537)		3,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	1	225,427	624.35	26,578			9,054		44,646			(3,277)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	31,022	618.25	3,980			1,361		6,385			(491)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	1,576,003	623.78	193,060			66,040		311,364			(23,835)		6,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	42,065	621.71	5,246			1,794		8,441			(648)		174		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	357,797	628.56	42,077			14,393		68,144			(5,195)		1,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	31,789	623.13	4,025			1,393		6,313			(495)		132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	2,195,060	625.21	273,285			94,599		429,120			(33,601)		9,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	90,495	623.13	11,466			3,979		17,982			(1,408)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	53,600	619.67	6,979			2,409		10,915			(859)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	1,400,862	625.21	174,267			60,167		273,682			(21,456)		5,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	582,674	630	69,688			24,123		109,778			(8,568)		2,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	1,918,717	625.21	239,072			82,970		375,340			(29,354)		8,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	682,551	630	81,565			28,161		128,508			(10,042)		2,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	414,554	623.13	52,441			18,106		82,272			(6,456)		1,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	308,273	630	36,900			12,806		58,119			(4,531)		1,286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	2,229,806	625.65	277,165			96,570		434,729			(34,124)		9,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	2	1,904,253	630.44	228,219			79,540		357,777			(28,104)		7,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	170,049	623.57	21,511			7,495		33,678			(2,648)		711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	28,622	620.1	3,724			1,297		5,816			(458)		120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	1	994,219	640.8	116,224			40,710		169,112			(14,329)		4,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	815,773	642.31	97,893			34,431		135,659			(12,086)		3,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	321,910	647.22	37,084			13,043		51,323			(4,578)		1,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	375,046	640.17	45,831			16,120		63,494			(5,658)		1,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	15,863	636.61	1,996			702		2,765			(246)		66		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	2,648,147	640.14	319,367			113,338		450,981			(39,320)		11,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	1,608,704	645.04	186,288			66,110		262,883			(22,936)		6,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,680,149	645.04	194,729			69,279		274,779			(23,942)		7,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,530,459	640.14	184,726			65,720		260,835			(22,712)		6,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	2	133,287	638.01	16,977			7,197		23,134			(2,483)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	208,391	634.46	26,341			9,348		37,169			(3,243)		878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	75,679	634.46	9,573			3,406		13,507			(1,177)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	372,351	645.04	43,193			15,405		60,945			(5,303)		1,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	649,523	640.14	78,462			27,984		110,782			(9,634)		2,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	210,676	638.01	25,892			9,212		36,540			(3,183)		889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	37,284	638.01	4,579			1,625		6,462			(564)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	860,393	647.45	99,978			35,794		137,545			(12,309)		3,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	376,585	640.39	46,395			16,611		63,907			(5,712)		1,595		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	59,562	636.83	7,552			2,704		10,407			(930)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	890,664	642.53	107,770			38,584		148,480			(13,269)		3,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	1	931,734	651.21	108,174			38,877		143,409			(13,318)		3,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	565,164	644.6	65,163			23,452		93,064			(8,034)		2,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,299,613	649.75	148,676			53,803		203,086			(18,355)		5,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	59,341	639.09	7,418			2,684		10,150			(916)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,266,661	644.81	150,986			54,639		206,557			(18,640)		5,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	645,953	649.55	73,897			27,038		101,486			(9,086)		2,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	1,267,333	642.47	153,728			56,113		211,333			(18,927)		5,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	3,499,547	644.62	417,146			152,264		573,148			(51,359)		14,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	179,289	638.9	22,411			8,200		30,815			(2,755)		767		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	1,506,933	644.62	179,777			65,778		246,998			(22,104)		6,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	1	1,541,538	644.62	184,060			67,505		252,871			(22,599)		6,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	170,001	642.47	20,638			7,551		28,370			(2,537)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	96,252	638.9	12,022			4,388		16,531			(1,480)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	827,650	649.55	94,600			34,530		129,922			(11,647)		3,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	1	825,721	651.94	94,710			34,948		126,903			(11,661)		3,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	1	2,759,451	653.37	314,302			116,136		417,845			(38,750)		11,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	1	390,369	654.18	44,502			16,535		58,615			(5,494)		1,679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	113,881	643.56	13,780			5,174		18,904			(1,694)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	3,190,887	645.71	379,077			142,023		519,818			(46,672)		13,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	15,590	639.98	1,943			729		2,665			(239)		68		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	1,161,656	645.71	138,121			51,867		189,393			(16,982)		5,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	461,176	650.65	52,620			19,760		72,070			(6,470)		1,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	226,215	639.98	28,164			10,552		38,645			(3,467)		978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	310,845	643.56	37,581			14,080		51,559			(4,627)		1,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	103,786	643.56	12,568			4,730		17,242			(1,543)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	194,596	650.65	22,223			8,364		30,436			(2,729)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	507,370	650.65	57,840			21,670		79,222			(7,121)		2,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	894,841	645.71	106,486			40,079		146,009			(13,075)		3,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	01/02/2026	2	1,843,891	650.48	214,431			81,951		289,406			(26,649)		8,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	1	824,427	643.37	95,469			36,194		138,941			(11,770)		3,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	227,165	634.68	28,327			10,784		41,119			(3,497)		989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	125,237	642.59	14,628			5,569		21,271			(1,806)		546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	447,374	636.42	54,982			20,931		79,875			(6,788)		1,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	214,537	632.05	27,332			10,405		39,639			(3,374)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	66,389	637.7	8,073			3,073		11,733			(997)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	1,767,717	637.45	217,606			83,510		313,196			(26,791)		7,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	723,968	638.74	88,179			33,840		126,954			(10,857)		3,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	84,114	635.71	10,506			4,041		15,121			(1,292)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	167,982	643.63	19,671			7,582		28,349			(2,415)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	379,961	643.63	44,417			17,046		64,024			(5,469)		1,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	99,870	633.07	12,753			4,916		18,340			(1,566)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	107,192	633.07	13,667			5,245		19,657			(1,683)		469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	1,629,105	637.45	200,869			77,427		289,052			(24,663)		7,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	105,200	635.71	13,150			5,069		18,924			(1,615)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	1,255,064	643.63	146,843			56,478		211,646			(18,054)		5,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	297,419	637.45	36,642			14,093		52,733			(4,505)		1,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	355,210	635.71	44,330			17,013		63,808			(5,458)		1,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	514,237	638.74	62,737			24,183		90,308			(7,703)		2,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	229,942	640.98	28,628			11,074		39,361			(3,525)		1,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	1,336,910	648.96	155,884			60,301		214,158			(19,192)		5,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	633,284	642.73	77,704			30,058		106,867			(9,567)		2,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	138,760	644.03	16,845			6,516		23,167			(2,074)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	1	1,707,168	645.46	199,227			77,340		283,393			(24,529)		7,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	1	1,549,568	646.85	180,525			70,177		253,717			(22,256)		6,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	1,078,450	638.22	131,571			51,429		190,230			(16,243)		4,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	468,714	644.4	54,324			21,234		78,624			(6,707)		2,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	146,638	639.5	17,699			6,918		25,601			(2,185)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	2,094,128	639.59	252,133			99,325		365,367			(31,042)		9,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	516,441	645.79	59,132			23,393		85,793			(7,260)		2,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	404,133	639.59	48,779			19,338		70,665			(5,981)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	641,415	640.88	76,585			30,361		110,999			(9,391)		2,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	373,704	639.59	45,069			17,829		65,297			(5,534)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	564,671	640.88	67,252			26,493		97,501			(8,280)		2,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	357,798	645.79	41,004			16,255		59,485			(5,028)		1,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	716,771	645.79	81,927			32,274		118,884			(10,087)		3,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	590,766	637.85	72,369			28,689		104,740			(8,874)		2,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	179,333	637.85	21,915			8,633		31,727			(2,698)		795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	326,454	639.59	39,338			15,529		56,999			(4,837)		1,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	247,734	637.85	30,298			11,961		43,859			(3,725)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	353,241	635.2	44,120			17,381		63,809			(5,432)		1,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	144,484	638.75	17,555			6,945		25,415			(2,155)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	486,732	645.79	55,682			21,982		80,793			(6,846)		2,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	88,458	640.88	10,544			4,163		15,286			(1,296)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	2	2,824,139	641.79	324,876			129,241		488,561			(39,999)		12,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	07/31/2025	1	791,853	633.13	81,472			17,635		130,097			(13,070)		2,289		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	1	729,744	637.49	85,161			33,924		131,522			(10,499)		3,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	523,465	639.02	60,774			24,310		92,990			(7,503)		2,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	2	232,762	634.44	31,437			16,941		42,580			(5,166)		1,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	299,742	645.02	35,070			14,047		50,251			(4,336)		1,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	625,297	637.08	78,350			31,641		112,061			(9,633)		2,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	2,104,983	638.82	260,176			105,284		372,372			(31,945)		9,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	2,172,254	638.82	268,273			108,341		383,995			(32,984)		9,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	73,511	634.44	9,380			3,757		13,411			(1,160)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	279,933	637.08	34,964			14,005		50,025			(4,322)		1,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	2,216,488	638.82	272,850			109,291		390,683			(33,731)		9,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	255,860	640.11	31,266			12,627		44,768			(3,844)		1,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	330,236	640.11	40,388			16,344		57,824			(4,959)		1,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	655,437	645.02	77,014			31,165		110,311			(9,456)		2,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	08/15/2025	1	1,279,692	620.34	170,787			40,821		244,465			(26,919)		3,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	1,076,056	647.17	125,791			51,076		177,468			(15,487)		4,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	105,385	640.95	12,973			5,267		18,282			(1,597)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	413,708	639.21	51,631			20,964		72,774			(6,357)		1,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	670,138	642.25	81,623			33,142		115,053			(10,049)		3,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	1	1,319,363	648.48	154,629			62,997		214,959			(19,038)		5,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	08/05/2025	1	635,363	621.59	81,344			18,401		118,156			(13,097)		1,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	09/19/2025	1	509,087	602.5	81,708			23,209		116,161			(12,175)		1,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	10/06/2025	1	265,747	591.11	47,790			14,515		67,089			(6,926)		956		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	11/25/2025	1	107,706	616.38	15,830			5,632		22,504			(2,123)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	456,446	646.04	53,404			21,787		76,175			(6,584)		2,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	58,651	641.84	7,443			3,049		10,027			(919)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	345,606	652.54	40,194			16,466		54,073			(4,962)		1,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	508,439	646.28	62,284			25,515		83,841			(7,689)		2,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	392,649	646.92	48,414			20,056		64,597			(5,944)		1,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	54,267	642.48	6,930			2,865		9,249			(852)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	615,701	645.16	76,901			31,734		102,606			(9,468)		2,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	555,766	646.92	68,470			28,310		91,361			(8,418)		2,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	756,041	653.19	88,381			36,471		117,820			(10,881)		3,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	473,792	648.23	57,708			23,813		76,987			(7,105)		2,151		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	75,879	642.48	9,682			3,995		12,923			(1,192)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	141,319	646.07	17,509			7,225		23,375			(2,156)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	2	1,960,055	646.92	244,850			101,741		321,953			(30,366)		8,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	958,982	645.16	119,873			49,563		159,937			(14,738)		4,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	63,353	645.16	7,925			3,283		10,574			(973)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	291,592	653.19	34,145			14,145		45,518			(4,192)		1,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	1,017,339	653.19	119,029			49,214		158,674			(14,635)		4,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	2,005,533	650.26	245,878			102,196		319,538			(30,272)		9,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	249,434	645.79	31,678			13,167		41,236			(3,900)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	19,690	648.49	2,448			1,017		3,184			(301)		90		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	1,976,691	656.56	230,087			95,633		298,467			(28,328)		9,020		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	1	441,334	656.68	51,636			21,533		66,619			(6,357)		2,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	708,509	647.85	81,620			34,083		116,814			(10,063)		3,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	14,254	643.73	1,785			748		2,406			(220)		65		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	107,229	646.42	13,136			5,508		17,707			(1,622)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	383,698	654.47	44,010			18,454		59,232			(5,433)		1,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	658,103	648.38	79,367			33,280		106,933			(9,798)		3,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	59,361	648.83	7,592			3,218		9,572			(932)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	1,246,951	653.51	153,375			64,768		193,027			(18,883)		5,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	115,798	648.83	14,787			6,244		18,642			(1,821)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	469,560	653.51	57,850			24,521		72,809			(7,103)		2,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,294,990	653.51	159,413			67,444		200,631			(19,600)		5,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	678,213	659.65	79,487			33,629		99,657			(9,773)		3,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	7,123	651.53	892			378		1,123			(109)		33		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	960,369	659.65	112,459			47,490		140,990			(13,846)		4,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	473,434	659.65	55,534			23,539		69,629			(6,819)		2,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	14,602	648.83	1,866			790		2,353			(229)		67		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	443,878	651.53	55,485			23,430		69,869			(6,831)		2,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	214,847	643.91	27,092			11,521		36,513			(3,336)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	2,171,139	651.92	256,629			109,129		345,514			(31,596)		10,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	595,229	645.86	73,927			31,437		99,577			(9,102)		2,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	1	1,639,830	653.77	192,188			81,990		256,424			(23,662)		7,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	1	1,175,531	656.71	137,890			58,906		178,458			(17,000)		5,434		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	653,446	657.26	76,976			33,020		98,652			(9,503)		3,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	198,075	646.48	25,453			10,918		32,727			(3,142)		916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	355,097	649.17	44,636			19,147		57,393			(5,511)		1,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	1,694,791	651.15	209,815			90,003		269,483			(25,903)		7,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	682,087	657.54	80,896			35,003		103,044			(9,946)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	172,339	657.54	20,457			8,867		26,058			(2,512)		803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	848,044	657.54	100,493			43,404		128,005			(12,373)		3,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,537,552	649.45	194,808			84,443		248,826			(23,919)		7,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	02/09/2026	2	2,569,648	651.42	326,561			142,154		408,475			(40,534)		11,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	77,266	646.75	9,983			4,312		12,763			(1,229)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	247,698	649.45	31,334			13,558		40,054			(3,853)		1,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	1,512,124	651.42	188,411			81,524		240,563			(23,165)		7,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	489,754	651.42	61,072			26,473		77,977			(7,499)		2,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	221,497	649.45	27,997			12,092		35,789			(3,447)		1,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	773,563	653.24	96,077			41,778		121,065			(11,829)		3,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	262,151	651.27	33,083			14,386		41,709			(4,073)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	3,369,307	659.38	398,252			173,177		500,457			(49,032)		15,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	1	2,388,348	651.85	287,318			125,332		382,827			(35,374)		11,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	10/02/2025	1	150,062	590.47	29,324			9,083		37,886			(4,428)		534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	12/12/2025	3	604,912	632.18	88,125			33,957		111,872			(11,931)		2,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	1	563,161	656.25	67,354			29,421		86,408			(8,304)		2,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	10/13/2025	1	197,907	591.94	40,294			13,074		49,793			(5,984)		725		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	1	1,418,311	661.85	169,772			74,568		205,576			(20,959)		6,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	08/27/2025	2	495,716	608.78	83,001			22,232		105,654			(13,415)		1,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	19,289	647.98	2,540			1,125		3,168			(312)		91		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	93,560	650.68	12,022			5,288		14,984			(1,486)		437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	702,809	652.66	89,397			39,732		111,265			(10,962)		3,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	709,481	650.68	91,523			40,537		113,983			(11,253)		3,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	724,199	658.78	87,266			38,383		108,313			(10,788)		3,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	302,340	658.78	36,583			16,231		45,417			(4,492)		1,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	1,231,753	652.66	156,556			69,461		194,846			(19,222)		5,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	373,918	658.78	45,207			20,023		56,120			(5,558)		1,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	66,410	647.98	8,759			3,893		10,924			(1,074)		313		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	352,672	650.68	45,565			20,251		56,750			(5,587)		1,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	4,971	647.98	655			291		817			(80)		23		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	89,436	647.98	11,743			5,165		14,643			(1,452)		418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	722,047	652.66	91,700			40,615		114,125			(11,275)		3,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	1,834,308	658.78	222,318			98,808		275,785			(27,260)		8,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	3,316,740	652.66	419,568			184,540		522,532			(51,870)		15,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	09/12/2025	1	210,879	625.26	30,059			8,679		38,798			(4,746)		709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	10/10/2025	1	251,605	592.41	49,399			15,914		62,970			(7,435)		915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	1	914,502	658.39	109,466			48,802		138,156			(13,477)		4,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	09/17/2025	3	498,589	624.14	71,197			22,248		93,875			(11,804)		1,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/03/2025	1	333,693	587.43	69,248			21,787		86,661			(10,563)		1,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/08/2025	1	229,097	598.17	43,988			14,094		55,261			(6,654)		829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	1	582,437	660.08	70,184			31,332		86,505			(8,653)		2,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	09/11/2025	1	382,058	620.44	61,739			17,875		73,629			(9,800)		1,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	2,331,346	666.46	282,559			126,664		324,276			(34,884)		11,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	2	617,269	660.26	78,454			35,183		90,659			(9,690)		2,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	246,180	658.26	31,806			14,258		36,782			(3,927)		1,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	1,178,850	666.61	142,759			64,516		164,340			(17,552)		5,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	02/25/2026	1	36,932	655.68	5,151			2,387		5,662			(649)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	2,347,402	660.41	298,120			134,503		345,164			(36,704)		11,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	161,446	658.41	20,843			9,419		24,170			(2,563)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	1,447,153	660.41	184,078			83,327		213,166			(22,602)		6,891		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	199,610	658.41	25,790			11,674		29,909			(3,167)		950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	221,786	666.61	26,880			12,168		30,948			(3,300)		1,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	108,563	655.68	14,298			6,451		16,618			(1,760)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	498,367	658.41	64,289			29,005		74,546			(7,915)		2,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	608,832	666.61	73,669			33,237		84,795			(9,070)		2,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	813,048	660.41	103,338			46,701		119,657			(12,706)		3,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	10/01/2025	1	108,680	593.16	22,136			6,972		26,914			(3,417)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	10/09/2025	2	243,173	592.77	50,252			16,324		60,651			(7,666)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	387,634	655.84	50,199			22,793		59,636			(6,180)		1,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	36,189	653.12	4,788			2,174		5,695			(589)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	3,097,879	664.01	376,392			170,900		444,448			(46,341)		14,773		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	476,415	657.83	60,743			27,580		72,078			(7,479)		2,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	07/21/2025	1	122,277	621.2	18,630			4,071		22,534			(3,288)		339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	08/15/2025	1	178,570	614.57	29,875			7,623		36,071			(5,026)		547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	10/06/2025	1	200,409	589.19	42,731			13,732		51,221			(6,552)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	1	1,662,905	665.88	201,877			91,938		234,234			(24,855)		7,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	09/10/2025	1	116,893	616.91	19,507			5,663		23,483			(3,135)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	1	1,763,279	666.17	213,180			97,220		247,626			(26,283)		8,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,204,147	663.86	151,963			70,137		172,388			(18,684)		5,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	2	1,176,376	663.12	149,216			68,633		168,878			(18,508)		5,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	297,032	661.11	38,287			17,671		43,541			(4,707)		1,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,841,924	669.35	222,504			102,530		251,000			(27,395)		8,836		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	2,568,955	663.86	323,175			148,196		366,437			(39,953)		12,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	727,514	669.35	87,666			40,200		98,849			(10,838)		3,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	271,643	661.11	34,906			16,007		39,679			(4,315)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	184,881	669.35	22,352			10,316		25,218			(2,748)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,234,886	663.86	155,719			71,755		176,628			(19,172)		5,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	125,317	659.31	16,329			7,488		18,590			(2,019)		598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	2	1,935,298	661.61	243,583			113,874		283,706			(30,327)		9,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	1	299,850	667.08	36,402			16,851		41,915			(4,488)		1,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	1	2,361,515	664.45	284,799			132,228		339,439			(35,112)		11,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	1	1,151,775	666.92	138,789			64,628		161,575			(17,111)		5,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	280,588	662.05	35,971			16,820		40,854			(4,441)		1,354		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	987,917	664.8	123,984			57,973		140,470			(15,307)		4,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	615,948	670.29	74,037			34,619		83,435			(9,140)		2,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	337,878	670.81	40,410			18,921		45,519			(4,996)		1,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	847,859	665.31	106,322			50,094		120,363			(13,072)		4,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	71,992	660.75	9,316			4,362		10,591			(1,152)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	844,659	670.81	101,359			47,756		114,241			(12,462)		4,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	3,940,250	665.31	492,137			230,434		557,311			(60,841)		19,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	69,822	662.56	8,930			4,201		10,141			(1,099)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	83,289	660.75	10,803			5,082		12,284			(1,330)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,620,206	670.81	314,163			147,790		354,039			(38,679)		12,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	415,294	662.56	52,992			24,812		60,154			(6,551)		2,004		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	3,098,363	665.31	387,915			182,485		439,445			(47,760)		15,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	511,367	665.41	64,074			30,277		72,592			(7,900)		2,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	178,318	670.91	21,398			10,111		24,118			(2,638)		867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	71,119	660.84	9,231			4,362		10,498			(1,138)		346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	1	3,791,005	673.29	458,712			217,384		500,619			(56,553)		18,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	2	2,054,651	674.28	248,960			118,420		268,767			(30,719)		10,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	1,569,205	663.7	200,074			95,483		227,057			(24,700)		7,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	55,480	660.95	7,223			3,447		8,218			(892)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	538,946	669.18	65,805			31,405		74,349			(8,124)		2,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	1,309,401	661.82	167,210			79,910		193,064			(20,672)		6,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	20,931	659.09	2,738			1,314		3,166			(337)		102		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	806,518	659.09	105,251			50,299		121,690			(13,012)		3,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	35,974	657.28	4,759			2,274		5,510			(588)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/16/2026	2	2,512,360	667.29	309,238			148,488		354,375			(38,083)		12,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	1,027,723	661.82	131,754			63,343		152,064			(16,199)		5,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	1,520,649	661.82	194,795			93,512		224,801			(23,983)		7,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	918,834	667.29	112,465			53,747		129,242			(13,904)		4,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	73,082	659.09	9,566			4,599		11,064			(1,176)		358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	59,518	657.28	7,892			3,789		9,138			(972)		291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	534,917	667.29	65,688			31,581		75,521			(8,076)		2,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	201,731	663.84	26,447			12,751		29,157			(3,261)		991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	795,564	666.6	102,150			49,251		112,294			(12,594)		3,906		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	5,820	662.03	774			373		854			(95)		29		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	343,225	672.11	42,217			20,354		46,159			(5,205)		1,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	1	2,444,143	673.49	299,408			144,768		324,317			(36,913)		12,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	1	602,690	678.48	73,588			35,682		75,951			(9,073)		2,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	3,580	670.7	470			229		482			(58)		18		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	210,316	672.54	27,236			13,261		27,867			(3,362)		1,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	489,950	680.91	59,529			28,984		60,158			(7,349)		2,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	1,615,356	675.33	204,827			99,730		208,746			(25,287)		7,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	922,586	671.21	116,615			57,104		124,814			(14,358)		4,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	133,088	668.43	17,142			8,358		18,396			(2,119)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	61,991	666.6	8,096			3,947		8,705			(1,001)		305		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	453,731	668.43	58,577			28,684		62,891			(7,212)		2,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,100,865	676.75	133,315			65,282		141,731			(16,414)		5,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	502,929	676.75	60,955			29,891		64,816			(7,494)		2,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	1,079,934	676.75	130,456			63,606		138,612			(16,128)		5,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	2,952,208	671.21	372,273			181,509		398,252			(46,023)		14,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	1,206,843	671.21	152,666			74,865		163,426			(18,770)		5,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	1	455,671	674.56	55,364			27,226		60,152			(6,826)		2,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	1	2,848,857	674.14	346,706			170,972		378,086			(42,745)		14,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	2	901,235	682	109,391			54,119		110,199			(13,489)		4,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/30/2026	2	1,684,505	683.88	205,292			102,375		202,515			(25,246)		8,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	1,718,914	678.27	218,646			109,023		217,562			(26,883)		8,583		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	309,923	673.62	40,724			20,221		40,773			(5,028)		1,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	50,245	675.47	6,527			3,254		6,522			(802)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	446,459	675.47	57,861			28,731		57,777			(7,143)		2,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	79,011	683.88	9,639			4,813		9,509			(1,184)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	03/27/2026	2	4,248,302	678.27	537,429			266,928		536,055			(66,368)		21,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	1,245,549	683.88	151,459			75,207		149,253			(18,699)		6,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	582,538	678.27	74,157			37,028		73,807			(9,105)		2,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	160,941	661.65	21,357			12,351		25,258			(2,622)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	1,848,277	662.12	244,527			141,409		289,002			(30,024)		9,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	881,380	674.22	115,461			71,211		125,695			(14,235)		4,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	2,409,096	662.75	312,701			188,743		379,233			(38,658)		13,195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	163,427	670.33	21,229			12,990		24,095			(2,624)		901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	221,919	663.02	28,738			17,346		34,862			(3,553)		1,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	96,932	672.07	13,047			8,116		14,061			(1,611)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	98,424	670.57	12,933			7,924		14,444			(1,601)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	437,750	663.02	56,908			34,473		68,983			(6,997)		2,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	169,417	665.01	22,668			13,813		26,096			(2,795)		934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	179,801	681.03	22,367			13,795		24,257			(2,758)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	110,080	665.94	14,773			9,039		16,800			(1,826)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	375,636	661.14	49,359			29,792		59,866			(6,102)		2,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	131,539	675.48	17,258			10,736		18,567			(2,131)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	1,442,879	681.13	180,360			111,734		194,823			(22,236)		8,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	219,029	678.41	27,357			17,098		30,471			(3,364)		1,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	199,585	654.31	26,186			14,352		32,968			(3,220)		1,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	521,145	674.59	68,843			42,825		74,087			(8,499)		2,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	645,935	671.63	84,940			53,088		94,880			(10,443)		3,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	86,528	647.8	11,742			6,397		15,043			(1,450)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/08/2026	2	460,568	669.15	57,729			32,117		66,884			(7,155)		2,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,495,426	668.51	195,303			110,680		218,451			(24,045)		7,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	207,404	662.3	27,481			15,259		31,809			(3,397)		1,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	497,556	666.89	65,777			37,277		73,643			(8,098)		2,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	2,106,309	663.91	276,769			154,352		319,949			(34,029)		11,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	75,228	659.82	10,193			5,685		11,804			(1,253)		397		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	434,822	665.29	54,222			29,792		65,440			(6,685)		2,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,141,742	673.06	141,690			79,933		160,561			(17,493)		6,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	256,652	668.04	33,673			19,103		37,668			(4,140)		1,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	799,358	663.91	104,956			58,469		121,323			(12,922)		4,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	3,057,743	668.51	398,424			225,077		445,527			(49,256)		16,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	81,786	664.4	10,992			6,210		12,320			(1,359)		433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	339,147	671.15	42,359			24,089		48,810			(5,222)		1,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	640,859	665.18	83,760			47,633		96,813			(10,327)		3,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	264,669	653.19	35,016			19,170		44,066			(4,311)		1,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	1,995,501	673.79	261,012			133,374		267,216			(32,180)		10,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/22/2026	2	1,397,714	670.99	173,131			99,097		201,827			(21,373)		7,470		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	2	2,873,715	658.64	367,108			195,241		456,004			(45,277)		14,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	1,319,196	660.65	164,240			89,606		206,690			(20,304)		6,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	831,705	665.24	111,698			66,340		126,912			(13,809)		4,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	2	4,318,050	670.22	539,625			302,461		623,847			(66,534)		22,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,787,733	649.35	239,199			128,013		307,309			(29,531)		9,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	103,715	666.6	13,524			7,630		15,381			(1,670)		550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,943,181	669.62	252,808			128,664		270,932			(31,125)		9,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	284,183	659.53	38,706			22,756		45,508			(4,772)		1,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	65,469	661.41	8,583			5,181		10,412			(1,061)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	607,529	669.53	76,063			44,440		89,507			(9,403)		3,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,820,125	661.58	359,566			186,460		431,498			(44,269)		14,350		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	972,886	669.24	124,821			64,391		137,682			(15,410)		4,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	241,089	653.1	30,956			16,413		40,270			(3,816)		1,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	2,547,635	653.64	340,364			182,405		420,941			(42,078)		13,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	902,635	674.51	112,288			63,433		125,136			(13,882)		4,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,183,968	667.07	153,798			86,763		174,913			(18,987)		6,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	1	2,275,061	652.73	293,938			159,082		383,591			(36,239)		11,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	380,832	666.85	50,651			30,167		57,518			(6,236)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	1,899,877	664.75	246,034			124,376		277,125			(30,416)		9,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	1,059,165	648.33	141,081			74,804		183,509			(17,394)		5,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	191,937	648.04	25,931			13,877		33,323			(3,201)		991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/09/2025	1	86,911	607.66	13,560			4,289		18,716			(2,388)		290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	56,823	660.01	7,597			4,579		9,121			(938)		311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/01/2026	2	4,198,272	654.77	548,053			299,027		688,938			(67,767)		21,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	83,227	655.54	11,061			6,427		13,838			(1,364)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	344,373	660.98	44,355			23,945		53,704			(5,468)		1,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,359,083	668.06	296,773			170,757		350,394			(36,689)		12,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	101,291	645.42	13,958			7,267		17,803			(1,721)		517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	538,654	662.12	71,156			41,108		84,159			(8,749)		2,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	1,087,043	663.21	144,033			84,679		169,188			(17,758)		5,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,249,774	644.89	166,845			88,127		223,067			(20,542)		6,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	144,292	664.71	18,931			10,766		21,879			(2,334)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	122,904	659.49	16,617			9,708		19,602			(2,054)		662		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	266,085	662.83	35,203			20,648		41,479			(4,328)		1,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	3,825,302	662.77	500,732			279,942		587,868			(61,734)		20,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	1,545,978	668.36	202,523			120,117		229,615			(25,003)		8,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	2,568,646	673.51	320,053			182,448		361,598			(39,459)		13,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	228,885	668.72	28,634			16,008		33,523			(3,530)		1,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	324,487	669.87	40,723			22,711		46,956			(5,007)		1,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	207,953	661.49	27,949			15,894		32,348			(3,446)		1,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	621,024	661.58	79,305			41,177		95,100			(9,751)		3,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	141,958	663.01	19,093			9,850		21,168			(2,357)		719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	746,488	673.18	97,865			60,493		107,606			(12,065)		4,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	309,483	667.62	40,759			24,174		46,238			(5,032)		1,682		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,072,204	656.75	274,360			142,275		329,683			(33,779)		10,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	1	1,643,489	672.18	203,135			114,124		233,136			(25,044)		8,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	212,025	655.91	28,708			16,641		34,938			(3,539)		1,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	204,063	652.06	27,916			14,421		33,616			(3,451)		1,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	242,827	669.26	31,665			19,251		36,133			(3,904)		1,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	1,631,566	677.96	202,641			124,163		225,556			(25,086)		8,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/25/2025	1	220,173	598.05	38,324			12,921		52,184			(6,545)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	50,127	672.43	6,622			3,384		6,792			(816)		253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	1,556,916	650.07	207,070			107,801		264,121			(25,529)		7,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	573,482	668.28	75,470			38,461		80,961			(9,279)		2,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	385,634	662.01	50,518			30,602		61,240			(6,211)		2,122		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	258,255	676.5	33,625			20,917		36,153			(4,151)		1,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	156,031	678.74	19,660			10,046		19,997			(2,424)		789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	1,864,346	664.35	248,144			128,008		274,930			(30,635)		9,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	271,082	658.45	35,051			18,874		43,266			(4,310)		1,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	2	1,058,465	649.81	137,969			72,773		181,586			(17,101)		5,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	1	1,336,443	676.67	166,654			83,900		173,958			(20,575)		6,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	285,086	668.28	37,489			19,080		40,210			(4,616)		1,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	57,584	666.35	7,705			4,714		8,760			(953)		318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	105,534	670.57	13,920			8,566		15,553			(1,711)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	547,876	668.25	71,991			43,769		82,181			(8,876)		3,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	188,585	663.34	25,742			15,381		29,315			(3,174)		1,031		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	65,308	647.02	8,790			4,661		11,428			(1,084)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	162,808	672.48	21,849			13,591		23,539			(2,697)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	1	2,121,258	649.54	271,521			142,101		364,801			(33,475)		10,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	485,427	668.99	63,397			38,544		72,388			(7,816)		2,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	426,693	673.33	56,281			34,712		61,284			(6,939)		2,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	1,647,240	676.08	204,752			125,283		231,883			(25,313)		9,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	1,869,683	668.7	231,654			139,824		280,925			(28,639)		10,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	154,408	672.19	20,119			12,381		22,463			(2,474)		856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	2,105,045	677.96	262,289			161,270		292,057			(32,293)		11,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	144,091	670.29	18,962			11,619		21,192			(2,347)		795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	3,787,969	644.89	504,557			265,520		674,694			(62,377)		19,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	47,012	664.88	6,333			3,850		7,240			(781)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	286,292	643.6	38,621			20,399		51,596			(4,755)		1,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	713,999	650.24	95,105			51,816		121,869			(11,741)		3,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	51,550	648.76	6,923			3,604		8,833			(854)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	2,542,856	675.58	330,571			165,740		331,981			(40,755)		12,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	196,742	668.19	26,422			16,260		29,540			(3,249)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	152,956	662.75	19,900			12,044		24,135			(2,450)		841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	217,781	674.55	27,310			13,917		29,120			(3,358)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	1,234,018	660.65	154,005			84,311		193,810			(18,961)		6,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	1,140,075	653.64	152,770			82,164		188,800			(18,809)		5,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	616,796	669.62	80,307			40,926		86,077			(9,874)		3,113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	81,036	675.24	10,535			6,497		11,462			(1,299)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,232,339	663.57	162,176			95,122		191,004			(19,940)		6,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	164,638	662.75	22,523			13,377		25,616			(2,784)		895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,456,000	643.77	196,269			103,143		261,461			(24,231)		7,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	2,650,616	674.55	332,122			169,031		354,079			(40,891)		13,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	579,270	658.04	78,665			45,262		93,128			(9,725)		3,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	309,538	672.65	40,333			25,187		45,065			(4,966)		1,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	249,170	656.93	32,915			19,204		40,908			(4,064)		1,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	553,044	662.47	73,721			43,341		86,571			(9,089)		2,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	52,319	668.97	7,094			3,625		7,304			(875)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	390,656	674.22	51,293			25,717		51,622			(6,324)		1,956		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	197,584	674.36	24,718			14,660		27,955			(3,052)		1,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	29,351	661.08	3,957			2,250		4,580			(488)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	1	1,673,679	676.06	209,210			105,180		219,249			(25,793)		8,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	53,096	661.14	6,993			4,232		8,481			(861)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	1	1,947,313	660.37	249,645			133,053		304,201			(30,778)		10,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	2	1,809,802	668.7	225,338			136,392		272,604			(27,747)		9,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	5,168	664.4	696			394		780			(86)		27		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,356,475	662.12	310,348			178,568		367,008			(38,367)		12,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	284,975	669.16	36,078			21,211		42,311			(4,448)		1,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	61,100	667.64	8,065			4,903		9,209			(994)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,282,812	645.07	171,255			89,998		228,136			(21,143)		6,562		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	78,097	651.46	10,809			5,835		13,121			(1,333)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	51,534	650.74	6,952			3,810		8,747			(855)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	799,024	678.41	99,399			61,918		110,765			(12,288)		4,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	434,721	666.11	58,209			34,702		66,094			(7,157)		2,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	147,305	664.65	19,842			11,768		22,530			(2,450)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	379,752	654.83	51,267			27,675		62,166			(6,321)		1,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	83,412	650.74	11,211			6,116		14,119			(1,386)		434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	2	3,896,115	670.39	490,993			289,404		572,225			(60,542)		21,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	71,503	652.32	9,682			5,207		11,962			(1,192)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	212,247	664.25	28,675			17,007		32,566			(3,540)		1,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	695,817	660.51	92,752			53,368		109,739			(11,467)		3,719		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	219,044	673.03	27,797			16,609		31,530			(3,427)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	1,083,302	669.87	135,413			75,188		156,217			(16,741)		5,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	208,202	667.37	27,524			16,734		31,446			(3,393)		1,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	278,999	644.7	38,669			20,695		49,663			(4,774)		1,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	150,412	657.47	19,869			11,417		24,443			(2,453)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	687,027	666.85	91,512			54,555		103,847			(11,251)		3,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	93,334	658.9	12,227			6,718		14,783			(1,507)		489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	362,603	672.65	47,320			29,575		52,835			(5,818)		2,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	226,918	661.59	29,953			16,609		35,037			(3,698)		1,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	05/13/2026	1	1	658.69													0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	3	1,682,277	669.53	210,890			123,961		248,483			(26,048)		9,098		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	234,088	661.14	30,853			18,690		37,421			(3,793)		1,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	397,008	654.77	51,889			28,407		65,296			(6,389)		2,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	175,219	669.53	22,025			12,919		25,902			(2,708)		949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	338,408	670.75	44,738			27,938		50,013			(5,508)		1,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	124,294	661.13	16,655			9,998		19,750			(2,053)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	648,784	663.3	81,617			47,619		101,397			(10,076)		3,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	104,710	660.51	14,000			8,088		16,566			(1,721)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	3,049,604	663.57	400,718			234,809		472,290			(49,336)		16,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	20,720	670.29	2,737			1,683		3,057			(337)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	197,783	674.32	26,028			16,125		28,227			(3,209)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	359,334	661.6	48,187			28,330		56,630			(5,941)		1,948		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	39,263	650.74	5,289			2,895		6,660			(651)		205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	270,714	674.51	33,812			19,182		37,667			(4,157)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	2,820,738	672.38	367,542			228,952		410,515			(45,438)		15,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	403,284	665.24	54,363			32,409		61,737			(6,684)		2,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	131,626	663.69	17,440			10,277		20,389			(2,150)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	108,629	662.75	14,915			8,891		16,955			(1,834)		593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	545,211	668.44	71,804			43,935		81,594			(8,877)		3,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	53,224	654.28	7,207			4,141		8,863			(890)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	231,050	666.21	30,545			18,042		34,983			(3,766)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	3,034,377	649.64	390,524			206,274		522,531			(48,081)		15,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	330,319	662.36	43,404			26,162		52,081			(5,359)		1,809		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	180,326	665.46	23,713			13,377		26,991			(2,928)		956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	2,661,920	657.94	350,575			201,435		431,023			(43,281)		14,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	317,507	652.32	42,863			22,971		52,999			(5,299)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	681,050	670.06	88,605			54,215		100,624			(10,954)		3,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	2,851,522	661.89	361,003			209,758		451,531			(44,507)		15,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	454,307	666.3	60,695			36,267		69,007			(7,483)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	445,487	670.75	58,760			36,603		65,675			(7,264)		2,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	3,276,853	666.85	434,838			258,260		493,689			(53,757)		17,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	832,467	668.06	105,141			60,741		124,064			(12,927)		4,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	112,975	653.74	15,286			8,918		19,000			(1,887)		609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	199,165	661.96	26,489			15,522		31,234			(3,261)		1,077		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	950,263	663.84	119,543			68,688		146,920			(14,758)		5,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	27,624	670.81	3,713			2,290		4,048			(458)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	548,379	669.66	68,109			41,053		81,655			(8,408)		3,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	116,864	663.96	15,169			9,143		18,198			(1,873)		640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	2,408,034	658.45	311,118			167,328		384,032			(38,305)		12,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	762,740	653.64	102,283			55,076		126,407			(12,576)		3,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	99,984	665.49	12,578			7,291		15,294			(1,551)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/11/2026	1	80,096	662.3	10,675			5,972		12,314			(1,323)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	2,785,041	679.98	346,738			214,330		379,934			(42,748)		15,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	241,795	653.19	32,014			17,546		40,286			(3,936)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	57,584	668.24	7,762			4,851		8,686			(954)		322		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	4,134	667.12	549			328		623			(68)		23		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	715,696	668.51	93,613			53,107		104,638			(11,510)		3,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	93,061	664.55	12,219			6,982		14,155			(1,506)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	112,524	663.44	14,831			8,271		17,157			(1,823)		594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	73,858	671.32	9,941			6,159		10,795			(1,226)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	164,830	665.24	22,203			13,224		25,213			(2,734)		899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	1,294,292	659.37	168,905			92,805		204,251			(20,824)		6,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	226,955	671.22	30,412			18,757		33,149			(3,749)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	602,400	659.11	79,637			46,163		96,869			(9,818)		3,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	174,973	656.34	23,324			13,402		28,681			(2,879)		935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	162,726	658.67	21,789			13,152		26,428			(2,694)		891		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	399,169	662.96	52,211			31,471		62,644			(6,446)		2,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	205,457	672.19	26,668			16,340		29,762			(3,301)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	780,076	674.97	101,644			62,690		110,580			(12,531)		4,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	1,101,615	672.94	138,363			81,725		158,023			(17,058)		5,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	1,513,299	665.75	189,011			104,372		227,114			(23,303)		7,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	2,305,086	670.79	286,753			172,130		339,574			(35,353)		12,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	444,158	672.38	58,007			36,224		64,803			(7,142)		2,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	333,358	671.02	44,037			27,523		49,202			(5,414)		1,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	3,266,508	671.92	424,646			260,191		474,219			(52,570)		18,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	115,520	662.93	15,815			9,450		18,013			(1,950)		631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	115,474	659.49	15,647			9,168		18,459			(1,926)		624		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	1,110,204	672.84	140,774			83,609		159,406			(17,403)		6,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	16,059	659.89	2,173			1,274		2,562			(267)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	272,605	662.09	35,875			21,624		43,070			(4,429)		1,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	97,265	670.19	13,034			8,056		14,357			(1,607)		541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	787,200	668.7	97,928			59,322		118,671			(12,040)		4,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	231,302	672.19	30,116			18,517		33,621			(3,708)		1,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	3,130,047	671.34	395,951			237,135		458,304			(48,816)		17,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,190,116	678.41	273,326			170,688		304,420			(33,652)		12,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	554,293	669.32	72,557			44,396		82,380			(8,970)		3,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	213,185	672.38	27,863			17,415		31,130			(3,426)		1,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	141,734	668.64	19,049			11,906		21,312			(2,342)		792		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	340,302	671.92	44,409			27,305		49,571			(5,468)		1,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	101,893	665.69	13,674			8,171		15,550			(1,686)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	102,870	665.28	13,815			8,399		15,793			(1,703)		567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1		667.79													0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	367,885	668.24	49,444			30,800		55,313			(6,113)		2,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	123,174	659.07	16,493			9,991		20,003			(2,028)		678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	5,236,944	674.72	650,952			396,660		746,876			(80,254)		28,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	245,290	675	30,612			18,612		34,859			(3,774)		1,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	3,263,258	669.62	423,245			214,257		453,313			(52,396)		16,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	855,743	661.58	108,851			56,229		130,607			(13,457)		4,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	197,887	640.28	27,368			14,456		36,543			(3,369)		1,016		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	1	1,268,019	667.41	162,940			83,708		182,753			(20,089)		6,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	253,877	654.85	32,522			16,931		41,493			(4,010)		1,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	260,511	664.84	35,013			17,724		37,697			(4,334)		1,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	409,420	655.43	54,576			28,192		65,673			(6,747)		2,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	479,627	668.28	62,831			31,807		67,404			(7,778)		2,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,237,706	654.12	159,540			85,382		205,082			(19,696)		6,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	107,671	660.65	13,448			7,371		16,924			(1,653)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	2,148,862	644.89	287,303			151,939		383,808			(35,324)		11,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	1	3,211,030	650.82	412,938			215,545		545,334			(50,910)		16,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	1,256,218	649.64	161,173			84,816		215,852			(19,925)		6,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	1	4,553,115	680.77	570,961			292,539		571,816			(70,392)		23,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	2,372,336	656.15	316,944			171,098		384,370			(39,075)		12,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,888,145	674.51	235,640			133,540		262,477			(29,012)		10,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	1,118,615	674.55	139,715			70,727		148,848			(17,296)		5,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	768,172	654.77	100,477			55,069		126,438			(12,354)		4,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	20,567	652.32	2,787			1,501		3,444			(343)		107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	57,471	640.45	7,948			4,177		10,576			(981)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	79,200	655.43	10,589			5,491		12,734			(1,304)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	406,530	660.51	54,434			31,479		64,366			(6,684)		2,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	983,170	669.64	122,601			61,978		137,557			(15,157)		4,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	1	2,127,050	653.25	270,986			147,032		357,188			(33,409)		11,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	409,524	663.41	53,566			27,079		60,410			(6,622)		2,053		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	1	1,526,710	666.3	190,228			104,782		227,738			(23,453)		8,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	80,317	664.4	10,827			6,142		12,138			(1,331)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	171,466	648.96	23,731			12,718		29,367			(2,934)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	466,153	657.77	61,579			33,835		74,493			(7,592)		2,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	228,843	663.57	30,276			17,217		35,017			(3,733)		1,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	178,429	666.74	23,660			14,033		26,844			(2,921)		969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	20,645	660	2,773			1,402		3,133			(343)		104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	253,657	666.89	33,584			19,053		37,575			(4,129)		1,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	350,108	649.64	45,094			23,848		60,334			(5,544)		1,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	3,118,685	656.75	411,666			212,656		494,996			(50,893)		15,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	85,069	660.74	11,527			6,793		13,482			(1,421)		462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	70,221	640.28	9,691			5,100		12,941			(1,198)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	228,986	653.19	30,203			16,478		38,040			(3,734)		1,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	104,414	655.43	13,971			7,254		16,801			(1,718)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	2,082,965	663.2	271,619			150,608		317,515			(33,533)		10,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	2,984,177	651.81	392,718			213,963		503,269			(48,484)		15,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	1,164,424	663.57	153,197			89,581		179,902			(18,955)		6,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	82,663	659.6	11,399			5,880		12,676			(1,407)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	1,590,764	658.45	204,890			109,803		253,090			(25,330)		8,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	396,930	643.6	53,586			28,339		71,583			(6,588)		2,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	119,083	663.81	15,969			9,103		18,138			(1,969)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	3,507,063	663.91	459,075			254,901		530,977			(56,754)		18,426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	123,952	662.3	16,287			9,106		19,120			(2,008)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	355,683	643.6	47,839			25,175		63,970			(5,914)		1,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,624,104	669.87	203,663			113,457		234,820			(25,075)		8,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	320,477	680.55	40,124			20,117		40,007			(4,947)		1,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	31,543	661.96	4,186			2,446		4,935			(517)		170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	84,884	659.82	11,493			6,403		13,309			(1,415)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	135,567	668.06	17,136			9,910		20,221			(2,104)		729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	832,310	657.67	104,621			57,001		134,135			(12,916)		4,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	180,367	653.89	24,494			14,074		30,123			(3,024)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	27,776	664.84	3,747			1,907		4,034			(461)		140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	483,344	666.89	63,753			36,015		71,359			(7,882)		2,561		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	977,156	656.75	129,473			67,226		155,586			(15,919)		4,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	87,829	658.04	11,980			6,928		14,174			(1,471)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	272,167	652.36	37,069			21,539		46,348			(4,570)		1,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	224,350	672.84	28,560			17,026		32,325			(3,511)		1,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,690,866	672.84	215,078			128,100		243,414			(26,480)		9,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	8,772	658.67	1,178			714		1,429			(145)		48		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	157,119	671.92	20,520			12,628		22,906			(2,523)		871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	423,642	662.75	55,158			33,413		66,897			(6,782)		2,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	532,388	682.3	66,336			41,265		71,069			(8,190)		2,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	787,651	671.18	103,419			63,642		115,514			(12,715)		4,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	885,966	667.04	117,656			70,303		133,790			(14,506)		4,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	93,119	670.57	12,273			7,546		13,711			(1,511)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	298,420	677.96	37,243			22,919		41,441			(4,579)		1,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	208,374	664.62	27,755			16,623		32,176			(3,422)		1,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	77,406	665.42	10,403			6,216		11,838			(1,283)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	526,984	676.23	68,771			42,781		73,936			(8,490)		2,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	324,295	663.02	42,126			25,496		51,064			(5,187)		1,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	828,334	664.08	108,512			65,137		128,657			(13,378)		4,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	631,399	672.65	82,082			51,131		91,692			(10,147)		3,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	643,247	667.98	84,137			51,269		96,812			(10,373)		3,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	1,549,446	663.7	201,428			121,412		241,783			(24,868)		8,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	373,501	673.61	49,153			30,315		53,528			(6,060)		2,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	3,855,861	706.14	421,831			313,476		445,555			(52,007)		23,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	48,514	694.23	5,797			4,292		6,173			(713)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	441,986	694.23	52,640			38,899		56,038			(6,508)		2,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	66,541	699.82	7,685			5,761		8,129			(946)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	104,786	696.13	12,344			9,139		13,134			(1,518)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	140,776	698.89	16,175			11,843		17,156			(1,994)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	117,890	695.51	14,076			10,552		14,905			(1,733)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	956,649	695.39	110,110			80,301		119,974			(13,613)		5,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	223,124	698.53	25,771			19,266		27,523			(3,182)		1,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	162,646	693.95	19,469			14,555		20,809			(2,404)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	1,390,186	696.57	162,652			119,084		172,646			(20,053)		8,408		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	153,068	693.71	17,909			13,087		19,530			(2,202)		925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	97,772	690.6	11,518			8,388		12,797			(1,422)		589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	80,963	697.2	9,424			6,900		10,003			(1,162)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	344,154	692.72	40,576			29,652		44,255			(4,989)		2,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	1,882,984	699.66	222,569			167,232		230,129			(27,440)		11,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	33,377	694.56	3,999			2,971		4,236			(493)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	121,386	686.76	14,736			10,732		16,374			(1,819)		731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	121,898	694.31	14,506			10,620		15,414			(1,788)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	2	1,016,671	695.26	119,343			87,679		127,947			(14,737)		6,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,297,352	698.21	143,876			104,782		159,740			(17,763)		7,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	125,701	698.53	14,481			10,701		15,396			(1,790)		762		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	215,677	680.13	26,183			18,842		30,736			(3,237)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	142,224	691.58	17,437			12,424		18,251			(2,144)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	423,162	706.78	46,463			34,464		48,543			(5,728)		2,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	4,107,961	687.17	518,014			325,629		525,745			(63,865)		23,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	1,120,212	700.47	139,466			89,082		126,444			(17,194)		6,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	392,742	687.02	51,174			32,546		50,179			(6,309)		2,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,830,977	696.08	227,957			144,550		215,204			(28,066)		10,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	802,883	693.38	102,769			66,157		96,841			(12,653)		4,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	75,661	688.46	9,791			6,383		9,595			(1,210)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	524,094	686.39	64,830			43,459		68,842			(8,004)		3,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	6,307,942	693.06	764,523			509,332		782,979			(94,256)		36,394		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	75,815	681.23	9,773			6,479		10,397			(1,203)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,026,475	673.84	125,435			84,201		151,185			(15,507)		5,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	203,493	689.08	26,820			17,610		25,706			(3,307)		1,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	467,063	660.68	55,907			37,707		78,019			(6,893)		2,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	390,163	691.42	50,682			32,626		47,849			(6,240)		2,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	159,991	674.89	20,431			13,498		23,281			(2,522)		917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,773,028	676.43	212,409			142,584		255,942			(26,259)		10,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,871,537	682.23	213,917			143,596		258,070			(26,446)		10,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	468,761	687.78	60,470			40,369		60,548			(7,455)		2,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	656,074	689.39	83,584			55,799		83,637			(10,305)		3,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	309,327	692.16	39,841			26,160		38,084			(4,912)		1,772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	97,897	687.11	12,991			8,280		12,466			(1,602)		552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	370,697	686.36	47,116			31,324		48,617			(5,809)		2,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	110,932	690.72	14,488			9,333		13,699			(1,781)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	182,200	674.8	22,156			14,902		26,703			(2,728)		1,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	143,224	688.18	18,619			12,165		18,257			(2,292)		818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	138,520	671.52	17,301			11,645		20,835			(2,127)		803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	3,876	655.89	482			325		671			(59)		23		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	607,760	693.38	77,611			49,847		73,083			(9,595)		3,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	244,005	690.13	31,306			20,469		30,634			(3,849)		1,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	2,109,637	696.08	261,595			165,351		246,916			(32,385)		11,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	405,319	688.83	53,502			34,363		50,656			(6,614)		2,290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	350,348	688.55	45,195			28,987		44,132			(5,580)		1,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	38,336	675.17	4,884			3,227		5,567			(603)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	256,369	672.58	33,302			22,003		37,982			(4,111)		1,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	55,216	671.15	7,250			4,790		8,272			(895)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	338,406	687.59	42,470			26,808		43,132			(5,243)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	358,734	687.52	47,568			30,164		45,366			(5,857)		2,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	789,090	680.71	104,239			65,797		106,491			(12,869)		4,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	74,031	687.52	9,831			6,239		9,371			(1,209)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	511,262	680.3	67,844			42,648		69,272			(8,364)		2,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	138,551	667.4	18,871			11,820		21,092			(2,327)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,122,290	671.39	148,367			92,933		165,601			(18,292)		6,279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	778,609	693.47	101,998			65,150		93,405			(12,575)		4,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	300,722	696.08	37,470			23,779		35,382			(4,607)		1,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	50,044	690.72	6,610			4,251		6,156			(821)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	37,101	666.99	5,068			3,174		5,666			(625)		208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	642,342	689.12	84,275			53,482		80,222			(10,362)		3,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	445,071	690.17	57,681			36,460		54,823			(7,141)		2,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,768,541	689.89	230,618			146,238		219,230			(28,393)		9,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	920,157	670.38	122,657			76,829		136,863			(15,122)		5,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	392,608	685.64	52,806			33,485		50,436			(6,501)		2,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	182,544	693.38	23,384			15,065		22,040			(2,875)		1,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	629,621	689.59	80,592			51,690		78,618			(9,950)		3,557		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,615,212	689.09	208,847			136,554		204,551			(25,678)		9,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	101,679	693.1	13,056			8,411		12,306			(1,605)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	114,174	686.02	15,094			9,869		14,829			(1,856)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	732,180	696.07	93,133			60,633		86,322			(11,498)		4,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	199,974	669.5	26,817			16,797		29,950			(3,306)		1,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,419,645	690.17	184,696			117,118		175,566			(22,740)		7,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,363,539	696.05	166,761			108,717		162,168			(20,616)		7,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	55,781	690.38	7,475			4,774		6,869			(922)		315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	283,711	690.13	36,372			23,764		35,583			(4,478)		1,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	308,415	690.17	40,156			25,483		38,179			(4,937)		1,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,338,960	671.12	177,412			111,126		197,994			(21,873)		7,491		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	1,099,052	695.78	140,129			91,229		129,889			(17,300)		6,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	2	677,258	695.01	84,773			55,627		80,572			(10,553)		3,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	159,085	702.15	20,649			13,360		17,547			(2,546)		905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	13,916	679.1	1,824			1,210		1,943			(224)		80		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	3,259,032	693.1	416,830			267,716		392,837			(51,531)		18,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,122,145	671.02	139,146			94,994		171,074			(17,108)		6,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	316,234	686.95	41,269			26,469		40,371			(5,095)		1,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	256,295	694.41	32,960			21,596		30,865			(4,064)		1,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	141,328	694.1	18,245			11,878		16,945			(2,253)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	1,016,453	680.96	123,906			81,863		140,991			(15,297)		5,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,613,036	689.02	195,984			129,937		207,663			(24,129)		9,278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	222,446	670.26	29,407			19,429		33,549			(3,631)		1,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	178,442	693.19	22,216			14,129		21,638			(2,739)		1,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	419,439	673.53	54,108			35,748		61,686			(6,680)		2,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	109,389	699.63	14,199			9,206		12,394			(1,751)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	137,368	669.19	17,226			11,730		21,168			(2,130)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	236,563	675.55	28,648			19,636		34,748			(3,532)		1,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,141,846	689.89	148,326			93,755		140,985			(18,362)		6,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	24,714	691.5	3,252			2,117		3,029			(402)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	483,436	693.08	62,798			40,543		58,378			(7,742)		2,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	250,714	687.64	32,568			20,888		31,822			(4,021)		1,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	89,612	685.61	11,847			7,723		11,635			(1,465)		510		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	1,893,862	708.34	230,483			149,434		198,605			(28,416)		10,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	102,413	663.58	12,525			8,482		16,675			(1,544)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	602,329	692.56	71,015			47,604		75,203			(8,767)		3,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/03/2026	2	2,142,458	682.23	245,256			164,976		296,211			(30,199)		12,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	81,847	701.71	9,977			6,441		9,172			(1,230)		465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	276,593	685.63	34,408			23,065		36,557			(4,248)		1,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	203,639	691.61	26,758			17,275		24,899			(3,299)		1,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	10,761	682.17	1,415			943		1,460			(174)		62		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,946,916	683.16	246,869			163,329		262,200			(30,520)		11,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	2,280,974	673.32	263,453			178,048		343,445			(32,480)		13,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	290,027	681.13	35,441			24,442		40,539			(4,375)		1,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	632,198	687.48	82,691			54,068		81,131			(10,167)		3,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	97,199	688.83	12,859			8,278		12,183			(1,583)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	3,171,941	699.15	387,928			254,711		367,944			(47,827)		18,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	60,601	681.51	7,775			5,144		8,271			(961)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	992,534	684.01	128,434			85,387		132,681			(15,834)		5,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	510,392	702.03	62,115			40,439		57,130			(7,668)		2,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	149,416	681.65	19,678			13,083		20,355			(2,426)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	121,923	679.48	15,094			10,410		17,263			(1,863)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	07/24/2026	2	612,781	682.88	81,326			55,219		82,710			(10,314)		3,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	87,101	677.72	11,532			7,646		12,283			(1,420)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	185,631	691.42	24,039			15,440		22,698			(2,972)		1,049		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	287,249	680.54	37,227			24,682		39,613			(4,583)		1,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	448,160	688.22	58,933			37,251		56,125			(7,296)		2,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,078,670	690.13	137,854			89,872		134,895			(17,042)		6,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	480,388	680.54	62,114			41,095		66,072			(7,679)		2,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	116,433	674.8	14,123			9,481		17,022			(1,746)		672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	07/23/2026	2	270,343	690.55	31,828			21,451		33,735			(4,028)		1,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	101,122	691.7	13,075			8,398		12,335			(1,616)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	448,945	662.04	55,579			37,638		73,929			(6,852)		2,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	408,440	700.64	50,156			32,863		46,621			(6,184)		2,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	172,952	699.32	21,204			13,660		19,837			(2,607)		981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	438,912	682.38	53,459			36,920		60,640			(6,609)		2,571		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	218,731	682.23	25,110			16,901		30,268			(3,087)		1,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	427,536	682.66	52,117			36,059		59,094			(6,417)		2,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	351,045	693.4	45,566			29,665		42,342			(5,625)		1,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	506,312	695.47	64,656			41,742		59,905			(7,971)		2,876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	181,240	676.05	21,930			15,062		26,519			(2,704)		1,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	611,077	660.42	73,329			49,457		102,273			(9,041)		3,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	1,051,378	669.09	130,055			88,967		163,230			(16,034)		6,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	3,070,456	673.61	371,832			253,195		457,546			(45,968)		17,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	451,816	697.05	51,597			36,288		55,386			(6,361)		2,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	682,813	680.54	88,561			58,757		94,244			(10,889)		3,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	264,518	671.7	32,642			22,284		40,120			(4,013)		1,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	364,161	680.04	45,302			31,343		51,375			(5,577)		2,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,930,388	682.96	348,130			250,519		408,609			(43,038)		17,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	162,179	692.72	19,105			13,954		20,836			(2,352)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	124,437	683.16	15,816			10,486		16,804			(1,947)		716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,005,109	682.66	122,221			84,407		138,564			(15,110)		5,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	434,130	681.62	54,266			37,949		60,395			(6,700)		2,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	1,005,062	688.71	122,819			86,007		131,194			(15,184)		5,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	362,504	689.85	46,546			30,411		45,572			(5,731)		2,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	245,831	682.13	31,516			20,909		33,503			(3,875)		1,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	46,928	672	5,819			3,906		7,011			(719)		271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	153,692	681.18	19,411			13,465		21,417			(2,393)		905		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	37,463	669.19	4,709			3,213		5,786			(580)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	99,880	685.29	12,036			8,696		13,653			(1,484)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	1,029,601	688.71	126,229			88,603		134,887			(15,520)		6,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	188,815	682.54	23,526			16,384		26,027			(2,901)		1,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	110,591	673.33	13,459			9,182		16,554			(1,657)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,181	694.24	15,034			10,706		15,708			(1,851)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	856,003	691.36	102,464			71,753		109,373			(12,667)		5,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	106,354	684.83	13,188			9,311		14,438			(1,626)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ZSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	800,572	685.6	102,393			68,075		105,648			(12,624)		4,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	298,647	673.61	36,286			24,772		44,647			(4,461)		1,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	113,446	689.25	14,986			9,655		14,183			(1,843)		644		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	40,900	690.52	5,419			3,528		5,055			(669)		233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	138,819	691.58	17,033			12,143		17,830			(2,091)		828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	699,656	691.93	85,638			61,052		89,614			(10,515)		4,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	91,419	684.46	11,181			7,819		12,438			(1,380)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	606,889	674.48	74,344			51,060		89,876			(9,166)		3,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	8,709	688.71	1,090			777		1,143			(134)		52		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	237,050	694.24	28,493			20,302		29,773			(3,503)		1,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	2,099,559	700.19	240,609			171,343		250,887			(29,624)		12,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	392,465	684.53	50,706			33,781		52,251			(6,251)		2,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	663,441	681.41	80,873			55,775		92,534			(9,984)		3,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	396,784	694.24	47,733			34,030		49,883			(5,861)		2,368		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	906,321	680.04	112,384			77,613		127,537			(13,894)		5,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	924,748	680.04	115,131			79,706		130,573			(14,155)		5,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	24,046	677.22	3,056			2,115		3,468			(376)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	56,945	685.84	6,890			4,818		7,663			(851)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	888,718	683.49	109,579			76,630		121,841			(13,528)		5,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	169,954	683.21	22,774			14,484		22,412			(2,808)		958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	469,006	689.85	56,562			41,334		61,696			(6,954)		2,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	484,683	687.3	63,057			40,104		61,782			(7,774)		2,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	2,188,122	706.11	240,475			180,273		253,953			(29,607)		13,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	1,309,248	698.44	153,575			113,915		160,792			(18,934)		7,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	368,288	704.88	40,328			29,526		42,728			(4,972)		2,227		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	485,936	693.32	58,264			42,657		61,934			(7,183)		2,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	149,015	693.24	17,956			13,295		19,112			(2,208)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	62,479	682.08	7,835			5,435		8,645			(966)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	799,341	703.79	102,555			66,351		86,904			(12,644)		4,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	379,279	676.43	45,551			30,639		54,888			(5,608)		2,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	523,206	682.88	66,656			44,193		70,810			(8,207)		3,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	2,070,118	701.35	227,920			166,473		248,038			(28,061)		12,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	983,819	702.58	109,007			80,108		116,957			(13,439)		5,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	854,928	687.25	99,599			68,689		113,834			(12,296)		5,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	308,031	690.83	36,871			26,944		40,209			(4,533)		1,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	322,263	702	37,415			28,112		38,650			(4,613)		1,974		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	110,070	691.92	14,441			9,402		13,443			(1,783)		627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	1,511,631	693.42	173,082			120,539		190,983			(21,339)		8,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	50,744	693.71	5,932			4,333		6,468			(730)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	226,016	689.85	27,167			19,812		29,625			(3,359)		1,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	144,376	681.14	18,119			12,671		20,161			(2,237)		852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	119,667	682.66	14,599			10,107		16,555			(1,795)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	251,279	693.78	32,490			20,976		30,162			(4,006)		1,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	2,454,491	682.88	281,285			193,190		340,550			(34,679)		14,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	202,531	683.93	23,878			17,183		28,030			(2,952)		1,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	160,742	688.18	20,848			13,592		20,432			(2,577)		915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	738,695	693.07	86,871			63,482		94,726			(10,681)		4,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	2,556,710	706.11	280,215			209,774		295,830			(34,642)		15,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	55,683	669.58	6,877			4,676		8,582			(849)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	69,282	682.17	8,847			5,931		9,416			(1,092)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	835,054	689.97	98,870			72,005		109,841			(12,206)		5,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	164,525	689.02	20,023			13,284		21,201			(2,462)		947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	1,531,807	695.76	174,473			123,186		190,508			(21,510)		9,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	946,591	694.92	104,788			76,000		120,270			(12,919)		5,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	235,568	701.26	30,223			19,595		26,311			(3,726)		1,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	78,937	688.83	10,459			6,738		9,904			(1,286)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	2,407,225	694.69	309,088			199,548		286,708			(38,107)		13,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	133,769	689.69	16,226			11,363		17,325			(2,006)		789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	448,146	695.19	53,867			39,956		56,489			(6,641)		2,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	423,131	666.58	51,580			34,859		67,031			(6,359)		2,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,581,599	671.02	195,486			133,114		240,361			(24,167)		9,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,216,486	692.72	142,937			104,241		155,855			(17,671)		7,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	688,651	665.03	84,980			57,431		110,354			(10,477)		4,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,083,984	694.69	139,184			91,196		130,233			(17,160)		6,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	483,858	695.51	57,627			43,141		61,005			(7,124)		2,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	130,639	670.46	16,016			10,891		20,002			(1,977)		760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	157,121	689.69	19,546			13,927		20,470			(2,403)		937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	395,323	688.73	47,439			33,950		52,275			(5,849)		2,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	2	525,197	684.89	66,885			47,868		71,066			(8,473)		3,098		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	668,093	697.77	78,434			58,826		83,041			(9,644)		4,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	1,314,002	689.31	168,586			108,128		164,459			(20,813)		7,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	426,346	673.84	52,313			35,210		63,000			(6,432)		2,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	4	684.9	1					1							0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	269,238	696.13	31,689			23,451		33,715			(3,902)		1,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	529,271	692.02	69,282			45,395		65,035			(8,542)		3,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	2,407,074	697.29	275,851			193,513		293,821			(33,962)		14,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	1,101,047	659.68	132,896			89,632		185,258			(16,384)		6,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	503,103	688.51	58,612			40,577		66,434			(7,206)		2,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	979,502	692	113,035			79,046		125,452			(13,955)		5,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	352,049	697.29	40,380			28,344		43,015			(4,965)		2,085		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	936,566	671.66	113,512			77,650		142,620			(13,995)		5,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	181,938	690.85	21,814			15,342		23,460			(2,689)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	429,119	673.33	52,095			35,474		64,078			(6,440)		2,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	646,824	696.13	75,937			56,114		80,771			(9,388)		3,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	170,349	700.77	19,624			14,556		20,530			(2,419)		1,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	840,380	696.26	95,971			68,134		104,007			(11,848)		4,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	08/26/2026	1	5,163	689.45	637			470		674			(82)		31		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	625,001	676.16	75,250			50,649		90,714			(9,252)		3,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	128,923	674.52	15,716			10,571		18,935			(1,935)		747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	516,427	687.48	67,497			44,101		66,211			(8,310)		2,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	1,221,181	678.8	151,915			104,769		173,833			(18,755)		7,154		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	139,054	686.83	17,229			12,065		18,426			(2,130)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	203,828	688.22	26,905			17,061		25,626			(3,313)		1,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	128,768	686.38	15,993			11,270		17,215			(1,972)		764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	208,105	695.39	24,036			17,565		26,197			(2,955)		1,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	454,189	673.61	55,139			37,619		67,845			(6,789)		2,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	54,034	666.6	6,830			4,644		8,516			(843)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	155,020	683.08	20,246			13,488		20,882			(2,496)		894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	65,945	674.52	8,019			5,383		9,662			(991)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	116,858	686.83	14,537			10,204		15,541			(1,787)		692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	81,087	680.13	9,876			7,122		11,594			(1,214)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	390,357	691.36	46,843			32,861		50,016			(5,767)		2,309		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,003,550	679.38	116,111			79,064		143,002			(14,354)		5,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	998,247	671.02	123,683			84,383		152,066			(15,228)		5,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	622,462	684.04	78,368			52,534		83,336			(9,675)		3,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	73,099	700.19	8,399			5,988		8,753			(1,031)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,645,998	691.47	293,706			211,355		345,081			(36,310)		15,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	173,041	695.87	20,402			15,055		21,662			(2,519)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	117,342	659.08	14,234			9,600		19,829			(1,755)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	1,451,637	696.35	175,503			117,163		174,604			(21,637)		8,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	205,222	681.66	25,817			17,909		28,490			(3,183)		1,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,215,820	689.02	147,357			97,492		156,079			(18,217)		6,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	1,609,058	687.7	196,305			139,366		213,393			(24,235)		9,557		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	208,553	693.1	26,757			17,225		25,215			(3,294)		1,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	228,963	688.5	30,040			18,988		28,607			(3,719)		1,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS91788$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	152,995	700.1	17,579			13,160		18,593			(2,173)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	30,973	685.65	4,153			2,647		3,992			(512)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS91788$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	175,466	697.42	20,652			15,482		21,851			(2,543)		1,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	109,267	669.6	13,702			9,354		16,837			(1,685)		638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	2,020,750	683.53	250,573			173,818		276,449			(30,893)		11,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	102,215	684.73	12,808			8,585		13,608			(1,581)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	252,096	692.72	32,823			21,506		30,795			(4,047)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	196,968	681	24,247			16,745		27,509			(2,998)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	235,395	672.59	28,836			19,686		35,464			(3,545)		1,375		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	2,008,057	701.35	220,485			160,795		239,886			(27,258)		12,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	236,887	686.11	29,445			20,709		31,722			(3,630)		1,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	3	2,701,965	688.51	315,847			218,902		356,467			(38,966)		15,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	341,734	691.13	40,871			28,745		43,966			(5,039)		2,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	552,083	686.64	70,059			46,578		72,243			(8,637)		3,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	115,329	678.68	15,120			10,003		16,099			(1,869)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	1,210,907	697.29	138,407			96,923		147,374			(17,111)		7,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	533,700	695.5	65,325			41,898		63,361			(8,065)		3,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	478,146	695.72	53,026			38,313		60,174			(6,538)		2,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	341,213	692.56	41,389			29,425		43,280			(5,117)		2,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	74,455	672	9,262			6,234		11,158			(1,139)		432		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	97,894	684.71	11,923			8,287		13,289			(1,470)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	108,887	685.12	13,339			9,253		14,710			(1,644)		641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	191,358	693.96	22,963			16,325		23,998			(2,839)		1,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	10,245	675.98	1,302			898		1,491			(161)		60		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	117,964	681.62	14,510			10,045		16,452			(1,784)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	3,036,161	682.37	348,248			238,703		422,919			(42,935)		17,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	446,024	687.2	54,326			38,356		59,430			(6,698)		2,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	31,992	666.31	4,044			2,766		5,071			(499)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	2,823,463	697.33	322,157			227,015		345,513			(39,718)		16,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	536,778	693.96	64,628			46,049		67,573			(7,946)		3,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	421,845	685.32	49,187			35,396		57,757			(6,081)		2,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	543,509	696.22	63,862			47,126		67,849			(7,884)		3,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	523,235	695.75	66,660			43,036		61,759			(8,218)		2,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	44,932	684.31	5,455			3,941		6,188			(673)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	289,650	697.81	33,831			25,141		35,822			(4,171)		1,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	185,641	686.12	22,425			15,682		24,928			(2,769)		1,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	1,680,983	679.38	194,994			133,036		240,146			(24,007)		9,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	1,523,753	704.8	167,613			124,098		178,005			(20,608)		9,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	94,105	671.66	11,744			8,050		14,238			(1,448)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	225,602	688.71	29,576			18,851		28,344			(3,646)		1,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,367,143	704.8	260,149			192,517		276,250			(32,029)		14,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	116,047	697.12	13,519			9,990		14,376			(1,671)		703		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	180,721	656.75	22,337			15,065		31,054			(2,754)		1,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	1,201,000	704.53	132,230			97,577		140,101			(16,325)		7,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	87,208	693.24	10,465			7,733		11,144			(1,294)		528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	2,003,657	688.48	244,646			172,059		263,313			(30,162)		11,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	135,444	679.38	15,725			10,735		19,366			(1,933)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	319,571	676.16	38,444			25,859		46,345			(4,733)		1,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	100,723	668.24	12,721			8,662		15,632			(1,573)		586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	258,455	691.08	31,092			21,812		33,191			(3,828)		1,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	84,433	694.52	10,157			7,614		10,759			(1,251)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	326,951	708.02	36,226			27,219		37,326			(4,466)		2,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	1,186,239	695.67	147,687			94,130		140,449			(18,208)		6,695		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	769,489	704.52	84,721			63,336		90,410			(10,459)		4,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	546,496	696.05	67,055			43,844		65,263			(8,244)		3,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	2,008,725	691.58	245,466			174,508		256,815			(30,346)		11,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	66,860	687.48	8,719			5,684		8,548			(1,078)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,537,603	689.85	196,967			128,409		192,737			(24,350)		8,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	1,232,844	688.45	149,297			106,641		163,319			(18,407)		7,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	934,650	686.16	113,560			78,774		125,229			(14,001)		5,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	215,155	697.4	25,883			19,448		26,776			(3,191)		1,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	528,862	681.1	63,728			45,859		74,812			(7,878)		3,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	74,460	685.61	9,873			6,456		9,705			(1,214)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	330,731	690.83	39,555			28,891		43,132			(4,870)		1,996		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	1,211,090	704.8	132,735			98,085		140,908			(16,410)		7,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	58,151	685.62	7,257			5,104		7,817			(895)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	666,018	658.15	81,387			54,892		113,306			(10,034)		3,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	167,411	695.11	19,369			14,147		21,102			(2,385)		1,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	179,297	668.71	22,645			15,460		27,812			(2,784)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	789,372	673.98	96,777			66,335		117,349			(11,931)		4,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	884,857	696.49	103,971			76,978		110,597			(12,783)		5,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	392,307	686.49	47,430			33,032		52,416			(5,848)		2,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	26,524	685.64	3,554			2,247		3,394			(440)		149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	61,030	680.76	7,659			5,324		8,545			(944)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	451,004	683.11	55,609			38,651		61,995			(6,856)		2,658		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	1,039,245	694.29	122,839			90,273		132,121			(15,145)		6,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	48,643	655.42	6,076			4,098		8,438			(749)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	571,810	691.47	63,700			45,937		74,848			(7,832)		3,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	235,561	695.85	27,773			20,762		29,686			(3,429)		1,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	331,783	668.9	41,207			28,021		51,398			(5,087)		1,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	532,693	676.43	64,030			43,097		77,153			(7,873)		3,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	179,814	690.83	21,452			15,644		23,387			(2,652)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	111,762	694.52	13,411			10,040		14,202			(1,658)		682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	83,223	672.16	10,378			7,128		12,544			(1,279)		488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,131,121	677.23	131,436			89,377		164,427			(16,227)		6,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	355,999	691.58	43,610			31,056		45,641			(5,369)		2,120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	1,009,594	689.89	131,752			83,612		125,274			(16,199)		5,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	1,246,473	704.04	136,613			101,709		147,136			(16,843)		7,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	554,880	700.19	63,700			45,388		66,372			(7,832)		3,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,283	692.56	15,234			10,849		15,936			(1,876)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	256,611	690.35	30,691			21,789		33,321			(3,789)		1,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	62,647	698.26	7,248			5,349		7,693			(895)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	578,068	694.24	69,253			49,233		72,330			(8,561)		3,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	167,338	693.96	20,014			14,769		21,270			(2,471)		1,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	233,636	692.98	28,153			20,775		29,930			(3,476)		1,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	181,334	688.46	23,537			15,378		23,062			(2,898)		1,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	98,410	674.91	12,754			8,392		14,269			(1,572)		564		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	80,865	688.4	9,817			6,970		10,665			(1,212)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	262,315	695.11	30,271			22,076		32,971			(3,742)		1,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	414,181	678.68	54,423			36,083		57,966			(6,701)		2,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	292,357	677.42	33,826			23,139		42,602			(4,170)		1,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	275,310	698.09	32,376			24,016		33,908			(3,992)		1,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	57,532	682.56	7,525			5,003		7,782			(928)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	357,894	699.32	43,699			28,066		40,874			(5,402)		2,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	115,576	687.17	13,719			9,912		15,569			(1,691)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	188,654	697.42	22,223			16,668		23,515			(2,732)		1,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	910,458	706.11	100,150			75,113		105,775			(12,314)		5,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	106,649	692.03	12,841			9,419		13,771			(1,583)		646		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	441,837	697.42	51,872			38,832		54,867			(6,413)		2,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	281,881	696.4	34,164			25,670		35,358			(4,212)		1,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	389,516	696.21	45,807			34,245		48,950			(5,655)		2,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	275,626	674.15	35,390			23,382		40,343			(4,369)		1,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	413,436	688.76	50,439			35,543		54,239			(6,219)		2,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	88,234	691.36	10,597			7,438		11,316			(1,303)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	1,750,439	696.05	214,604			140,216		208,826			(26,422)		9,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,797,194	699.32	219,977			141,608		205,913			(27,083)		10,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	70,973	685.32	8,304			5,988		9,751			(1,021)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	506,812	691.08	60,817			42,589		64,902			(7,519)		2,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	565,522	685.89	68,881			47,781		75,939			(8,492)		3,329		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	413,124	688.11	48,625			35,199		55,245			(5,995)		2,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	555,104	692.33	71,664			46,168		67,623			(8,811)		3,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	436,861	690.07	52,336			37,156		56,853			(6,461)		2,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	136,425	686.34	17,026			11,951		18,213			(2,093)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,964,261	688.51	228,051			157,494		258,429			(28,193)		11,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	172,738	673.84	21,160			14,233		25,505			(2,605)		1,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	55,636	667.26	6,977			4,773		8,756			(860)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	386,994	692.05	44,930			31,167		49,451			(5,539)		2,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	162,540	682.14	21,325			14,178		22,058			(2,629)		937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	144,946	686.6	17,959			12,630		19,335			(2,214)		859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	282,376	659.76	35,579			24,094		47,274			(4,387)		1,643		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	642,353	686.13	82,028			54,648		84,423			(10,113)		3,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	591,498	698.54	68,259			50,370		72,468			(8,427)		3,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	3,681,983	696.96	414,223			296,443		455,736			(51,069)		22,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	345,018	701.35	38,021			27,785		41,380			(4,675)		2,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	58,250	692.53	7,066			4,698		7,261			(871)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	3,506,122	676.16	420,735			282,427		507,198			(52,014)		20,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	872,177	686.26	114,342			72,721		112,146			(14,097)		4,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	88,560	687.92	11,477			7,361		11,214			(1,417)		500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	1,886,053	670.28	218,405			147,903		292,155			(26,927)		10,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,129,742	693.64	146,189			95,786		136,946			(18,023)		6,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,317,400	671.47	160,328			109,023		200,160			(19,794)		7,663		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	606,186	677.15	76,743			48,070		85,435			(9,461)		3,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	217,733	685.82	26,955			19,137		29,309			(3,328)		1,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	99,324	686.67	12,257			8,216		13,018			(1,513)		574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	156,484	656.35	19,404			13,087		26,967			(2,392)		908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	2,684,357	691.62	309,775			215,311		344,738			(38,191)		15,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	2,351,202	710.89	286,141			185,127		239,768			(35,278)		13,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	2,005,223	683.32	243,635			160,304		271,958			(30,037)		11,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	360,626	681.23	46,377			30,683		49,327			(5,733)		2,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	233,772	690.55	30,928			20,265		29,081			(3,813)		1,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	66,490	666.35	7,600			5,126		10,654			(937)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	282,708	688.71	34,632			24,295		37,004			(4,264)		1,673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	192,780	670.64	23,558			16,115		29,582			(2,904)		1,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	642,332	683.16	81,705			54,208		86,817			(10,046)		3,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	500,506	687.95	59,760			42,945		66,671			(7,378)		2,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	1,481,576	685.59	172,307			123,995		202,411			(21,302)		8,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	107,882	676.49	13,820			9,093		15,451			(1,704)		619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	76,994	688.71	9,617			6,837		10,073			(1,189)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	225,064	671.2	27,435			18,656		34,266			(3,387)		1,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	107,773	695.51	12,879			9,659		13,638			(1,583)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	61,145	698.41	7,148			5,361		7,561			(879)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	462,022	689.69	57,522			41,008		60,246			(7,063)		2,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	151,158	696.21	17,731			12,982		18,825			(2,186)		914		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	380,256	671.98	46,657			31,771		57,373			(5,768)		2,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	270,172	692	31,475			22,923		34,972			(3,886)		1,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	119,733	694.52	14,416			10,812		15,271			(1,772)		733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	12,730	695.39	1,469			1,073		1,601			(181)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	531,701	698.81	61,146			45,184		64,976			(7,559)		3,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	224,915	695.73	26,315			19,592		28,393			(3,244)		1,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	688,582	683.31	81,803			58,993		96,084			(10,058)		4,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	2,850,951	703.57	313,605			230,034		335,366			(38,664)		17,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	359,955	682.96	42,907			30,942		50,363			(5,275)		2,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	3,071,154	696.32	338,441			244,998		384,660			(41,726)		18,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	406,661	685.24	50,507			36,077		55,246			(6,227)		2,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	614,161	689.62	72,901			53,092		81,008			(9,000)		3,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	320,477	699.31	37,977			28,535		39,278			(4,682)		1,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	215,369	689.69	26,770			19,064		28,033			(3,296)		1,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	519,558	696.17	58,139			41,780		64,798			(7,178)		3,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	230,968	696.67	26,238			18,741		28,640			(3,235)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	71,783	688.68	8,693			6,171		9,447			(1,073)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	464,481	689.69	57,596			40,946		60,292			(7,120)		2,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,306,403	700.19	149,322			106,157		155,640			(18,460)		7,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	493,523	686.72	58,285			42,273		66,912			(7,186)		2,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	1,304,546	687.51	154,458			111,600		175,260			(19,043)		7,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	415,704	699.37	52,711			41,126		51,719			(6,499)		2,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	1,510,155	688.72	186,051			141,583		205,593			(22,938)		9,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	576,088	692.05	71,089			54,593		76,207			(8,776)		3,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	213,886	707.64	26,714			20,774		24,533			(3,303)		1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	141,437	731.13	18,740			16,089		13,845			(2,310)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,358,601	708.66	162,489			129,678		159,508			(19,978)		8,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	151,926	689.81	19,067			14,642		20,447			(2,354)		938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	420,010	697.04	54,769			43,710		54,020			(6,734)		2,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	97,882	699.74	11,834			9,112		12,130			(1,457)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	97,043	688.24	11,859			8,980		13,151			(1,464)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	178,210	697.06	21,973			16,919		22,557			(2,705)		1,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,888,041	711.66	220,334			173,661		213,731			(27,127)		11,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	211,455	746.55	27,468			23,187		17,544			(3,391)		1,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	246,393	728.99	31,859			26,038		23,848			(3,917)		1,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	1,403,859	741.3	169,305			138,013		121,045			(20,902)		8,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	136,297	745.77	17,582			14,563		11,262			(2,168)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	131,839	732.61	17,284			14,839		12,748			(2,131)		863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	465,175	707.64	58,240			45,342		53,516			(7,170)		2,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	875,641	716.51	102,713			81,408		95,002			(12,663)		5,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	741,789	732.24	97,545			83,744		71,950			(12,026)		4,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	1,303,063	745.46	158,062			130,374		108,657			(19,514)		8,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	343,611	691.1	41,096			31,120		45,547			(5,074)		2,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	735,677	714.02	97,698			84,546		85,124			(12,012)		4,836		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	1,195,650	714.97	137,978			107,147		129,736			(17,034)		7,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	2,570,804	716.08	308,754			247,257		281,839			(38,066)		16,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	2,848,485	756.87	345,236			286,746		212,530			(42,622)		18,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	477,731	749.89	58,331			48,235		38,266			(7,172)		3,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	58,785	732.12	7,654			6,266		5,515			(944)		376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	2	3,816,206	701.28	442,348			337,297		468,379			(54,547)		23,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	245,443	733.63	31,883			25,839		22,555			(3,931)		1,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,828,703	722.91	352,173			304,700		304,849			(43,359)		18,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	1,127,950	693	138,738			105,769		147,778			(17,105)		6,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	909,744	722.91	113,445			98,174		98,144			(13,948)		5,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	149,718	709	19,823			17,116		18,077			(2,447)		981		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	1	2,794,352	723.74	346,500			302,888		299,755			(42,895)		18,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,155,349	752.09	140,722			119,265		92,296			(17,349)		7,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	325,684	743.07	43,316			36,565		27,854			(5,348)		2,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	539,869	748.76	70,237			58,949		43,744			(8,659)		3,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,199,603	744.56	147,911			126,781		104,292			(18,236)		7,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	44,281	700.98	5,602			4,417		5,465			(689)		278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	286,330	735.2	35,963			29,049		25,815			(4,446)		1,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	197,506	742.3	25,676			21,796		17,227			(3,166)		1,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	295,936	709.94	36,341			28,703		33,832			(4,480)		1,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	1,833,212	757	223,469			187,861		138,302			(27,551)		11,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,904,223	759.5	348,797			291,467		211,394			(43,121)		18,711		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	2,101,654	711.66	244,422			192,432		237,185			(30,217)		13,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	150,154	704.34	19,640			15,728		18,091			(2,421)		950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	94,944	689.22	11,517			8,721		12,770			(1,422)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	2,400,603	741.36	295,994			254,116		215,699			(36,492)		15,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	125,839	740.67	16,384			13,549		10,935			(2,014)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	144,857	699.16	17,368			13,170		17,882			(2,147)		889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	3	738.85													0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	92,142	704.24	11,527			8,951		10,916			(1,423)		573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	2,083,590	749.89	253,573			209,443		166,009			(31,348)		13,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	1,908,673	702.64	236,103			184,212		231,409			(29,109)		11,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	999,921	746.37	121,190			98,051		81,643			(14,941)		6,356		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	71,421	712.31	8,613			6,698		7,884			(1,065)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	338,044	708.05	42,255			33,491		39,290			(5,210)		2,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	303,494	736.07	39,545			31,995		27,144			(4,875)		1,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	296,990	700.36	37,361			29,150		36,661			(4,606)		1,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	866,254	703.26	107,762			84,966		105,011			(13,249)		5,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	347,145	699.99	44,226			34,871		43,181			(5,438)		2,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	739,163	709.94	91,065			70,926		83,545			(11,196)		4,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,797,963	746.63	221,869			189,824		152,738			(27,316)		11,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,202,440	743.21	155,836			132,075		103,810			(19,213)		7,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	502,112	741.93	65,425			55,540		43,938			(8,066)		3,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	381,061	702	47,328			36,991		46,521			(5,835)		2,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	810,641	708.45	99,385			76,859		92,564			(12,253)		5,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	129,199	706.17	15,943			12,381		15,070			(1,968)		803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	29,290	739.75	3,887			3,294		2,605			(479)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	217,413	706.64	27,351			21,268		25,142			(3,381)		1,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	5,373,707	751.17	656,667			557,445		433,888			(80,959)		34,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	306,618	711.06	41,577			35,980		36,300			(5,112)		2,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	4,887,966	727.85	609,041			531,649		504,415			(75,293)		32,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,309,584	727.94	167,234			134,896		126,530			(20,646)		8,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	589,261	755.49	71,772			60,730		45,402			(8,824)		3,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	733,984	732.55	94,170			76,765		68,295			(11,626)		4,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,474,071	732.69	298,868			239,751		230,729			(36,847)		15,661		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	3,227,873	723.08	397,997			342,233		346,262			(49,068)		21,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	1,070,844	718.9	142,208			124,137		118,696			(17,581)		7,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	58,726	743.1	7,793			6,594		5,046			(958)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	833,845	735.78	109,317			93,700		78,104			(13,477)		5,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	94,816	713.75	12,686			11,101		11,055			(1,560)		627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	1	2,323,982	755.49	282,131			238,487		178,094			(34,879)		15,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	1,155,042	751.77	141,031			119,915		92,808			(17,387)		7,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	487,940	718.18	60,407			53,012		55,453			(7,447)		3,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,613,336	705.15	299,262			227,016		307,340			(37,009)		16,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	245,266	706.64	30,953			24,107		28,475			(3,806)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	769,632	708.64	102,207			88,251		93,178			(12,618)		5,044		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	3,340,197	706.37	370,762			279,090		387,843			(45,710)		20,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	1,642,874	699.71	183,673			139,085		203,473			(22,676)		10,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,223,879	696.83	149,925			113,885		154,478			(18,433)		7,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	716,868	706.02	88,748			69,774		84,353			(10,957)		4,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	208,174	703.74	26,209			20,606		24,948			(3,236)		1,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	5,880,433	743.19	710,356			582,531		501,198			(87,578)		37,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	306,028	696.22	36,326			27,394		38,705			(4,478)		1,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	67,167	694.36	8,147			6,257		8,727			(1,006)		415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	69,763	699.46	8,427			6,481		8,640			(1,042)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,188,611	695.84	147,031			112,293		151,836			(18,127)		7,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	111,202	707.22	13,934			11,005		12,994			(1,718)		698		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	1,033,073	716.91	118,803			91,877		109,986			(14,647)		6,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	98,132	731	12,914			10,590		9,294			(1,592)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	144,492	685.51	18,235			13,877		20,157			(2,248)		891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	579,890	696.48	70,979			53,822		73,128			(8,775)		3,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	752,620	709.34	87,229			67,219		86,054			(10,754)		4,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	144,096	730.59	19,122			15,497		13,593			(2,357)		917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	169,673	748.2	22,414			18,781		13,781			(2,763)		1,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,195,069	742.37	144,842			118,580		102,578			(17,857)		7,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	153,016	699.99	19,433			15,299		18,963			(2,402)		957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	1,798,175	700.97	222,075			171,132		219,979			(27,379)		11,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	235,131	741.71	30,802			26,106		20,564			(3,798)		1,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	1,503,069	714.45	174,657			137,316		165,127			(21,563)		9,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,737,747	705.15	314,293			238,638		322,934			(38,695)		16,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	143,906	696.48	17,657			13,407		18,198			(2,174)		886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	1,032,932	705.51	128,703			101,831		122,841			(15,868)		6,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	99,143	697.71	12,542			9,665		12,446			(1,546)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	5,077,788	712.35	585,469			451,969		564,548			(72,181)		31,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	794,535	733.98	102,495			84,192		73,490			(12,636)		5,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	2,290,912	746.63	281,782			240,916		193,884			(34,836)		14,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	470,042	748.07	60,964			51,250		38,404			(7,516)		3,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	472,855	724.04	60,762			48,743		47,474			(7,491)		2,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	2,203,939	704.15	255,877			195,423		263,507			(31,547)		13,613		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	1,059,298	749.89	129,234			106,836		84,737			(15,911)		6,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	120,817	693.58	15,163			11,518		15,643			(1,864)		744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	831,787	759.5	100,314			83,916		60,477			(12,334)		5,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	115,061	745.27	15,326			12,863		9,613			(1,890)		745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,687,748	735.41	221,939			190,233		158,581			(27,362)		11,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	2,602,168	738.06	314,342			256,597		231,855			(38,861)		16,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	232,351	736.33	30,833			26,386		21,578			(3,791)		1,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,958,932	708.66	352,409			280,856		346,029			(43,567)		18,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,292,248	736.63	155,070			125,084		115,817			(19,144)		8,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	1,973,215	738.06	238,956			195,241		176,463			(29,420)		12,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	133,194	697.06	16,436			12,661		16,875			(2,021)		826		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	1,076,842	707.61	125,560			98,309		126,312			(15,480)		6,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	1,240,261	705.29	157,637			124,507		147,186			(19,435)		7,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	700,475	732.75	89,801			72,631		64,818			(11,041)		4,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	10/28/2026	2	676,682	716.03	84,092			66,912		73,602			(10,436)		4,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	3,269,451	713.94	382,526			302,658		363,233			(47,161)		20,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,726,238	755.46	210,774			177,922		132,323			(26,021)		11,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	2,051,035	723.74	255,764			223,794		221,156			(31,446)		13,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	281,644	745.3	36,980			30,859		23,346			(4,559)		1,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	974,229	741.5	117,395			94,949		83,512			(14,434)		6,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	97,979	732.18	12,600			10,271		9,146			(1,556)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	107,282	697.46	13,035			9,884		13,423			(1,611)		658		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	107,119	740.8	14,065			11,940		9,464			(1,734)		697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/17/2026	2	1,007,772	738.06	122,415			100,067		90,235			(15,056)		6,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	695,313	705.15	79,891			60,687		82,098			(9,823)		4,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	927,522	741.04	120,485			99,632		80,334			(14,814)		5,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	245,851	737.59	32,698			27,039		21,940			(4,020)		1,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	865,149	730.19	114,200			93,493		82,498			(14,079)		5,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	125,216	734.39	16,829			14,402		11,819			(2,069)		819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	266,488	736.66	34,404			28,377		24,000			(4,247)		1,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	4,335,844	708.66	518,133			413,366		508,553			(63,792)		27,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	958,507	746.15	123,360			102,179		78,935			(15,209)		6,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	232,850	708.26	30,969			27,178		28,556			(3,818)		1,540		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	1,809,364	751.14	221,285			188,932		146,317			(27,319)		11,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,813,195	699.67	230,276			184,094		228,933			(28,390)		11,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	114,767	700.98	14,507			11,434		14,152			(1,786)		720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	411,285	747.94	53,056			44,067		33,258			(6,550)		2,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	173,385	729.14	22,783			18,572		16,609			(2,813)		1,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	3,432,503	719.85	425,287			373,808		384,500			(52,433)		22,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	1	3,123,695	722.91	387,651			335,179		335,597			(47,924)		20,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	77,636	705.7	10,520			9,083		9,612			(1,299)		509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	30,946	732.89	4,076			3,309		2,856			(502)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	219,430	694.79	26,639			20,052		27,968			(3,284)		1,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	248,086	741.9	32,350			27,621		21,741			(3,994)		1,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	930,715	746.19	120,900			102,300		77,850			(14,865)		6,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	2,788,404	737.56	359,704			291,024		246,164			(44,347)		17,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	72,548	689.78	9,141			6,969		9,745			(1,127)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	2,414,069	742.75	292,585			240,338		206,934			(36,072)		15,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	225,497	748.78	28,909			24,124		18,125			(3,564)		1,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	937,749	758.67	115,343			96,647		69,336			(14,220)		6,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	73,781	730.57	9,746			8,006		7,025			(1,202)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	72,741	729.34	9,551			7,725		6,931			(1,174)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	362,812	714.84	48,181			42,159		41,950			(5,924)		2,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	51,249	707.64	6,422			5,001		5,902			(790)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	5,313,893	710.38	619,600			484,275		606,459			(76,389)		33,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	49,256	717.45	6,610			5,746		5,525			(815)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	379,811	733.24	49,072			40,174		35,291			(6,050)		2,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	807,298	691.45	96,311			72,930		106,718			(11,890)		4,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	583,745	742.28	75,945			64,842		50,990			(9,376)		3,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	497,649	723.49	62,057			53,862		53,451			(7,651)		3,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	119,877	699.16	14,409			10,941		14,840			(1,774)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	64,000	745.03	8,403			7,093		5,381			(1,037)		415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	2	1,110,760	736.31	144,056			117,432		99,539			(17,828)		7,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	132,877	745.06	17,394			14,718		11,224			(2,139)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	2,252,996	709.34	297,396			260,988		274,063			(36,665)		14,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	343,194	732.35	46,091			39,507		33,076			(5,682)		2,245		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	322,906	704.29	41,332			32,645		38,627			(5,096)		2,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	310,894	742.68	40,976			33,940		26,397			(5,052)		2,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	1,379,924	704.53	153,448			115,718		163,253			(18,918)		8,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	53,207	694.17	6,709			5,168		6,895			(825)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	188,192	702.9	23,392			18,417		22,791			(2,892)		1,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,377,468	708.02	164,332			131,375		162,856			(20,260)		8,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	170,037	694.79	21,782			17,335		22,243			(2,689)		1,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	298,812	711.66	34,901			27,518		33,861			(4,291)		1,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,868,783	741.5	345,401			279,271		245,601			(42,525)		18,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	294,159	694.57	36,535			27,704		37,657			(4,517)		1,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	48,863	702.74	6,201			4,875		5,902			(766)		306		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	308,998	700.98	38,965			30,677		37,994			(4,817)		1,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	433,925	734.13	57,278			46,342		39,468			(7,062)		2,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	94,343	704.76	12,076			9,571		11,257			(1,489)		594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	531,806	718.42	61,477			47,881		56,032			(7,559)		3,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	289,531	688.37	35,757			27,211		39,522			(4,408)		1,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	52,293	694.57	6,516			4,949		6,719			(801)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	42,643	705.16	5,356			4,142		5,001			(660)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	2,701,957	741.5	324,235			261,899		230,436			(40,084)		17,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	567,011	698.04	70,933			56,453		72,340			(8,757)		3,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,690,531	706.37	198,468			157,953		202,002			(24,502)		10,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,323,441	718.42	268,357			208,928		244,535			(33,040)		14,479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	2,384,055	707.58	298,007			235,376		277,789			(36,741)		14,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	628,683	711.03	72,990			56,948		71,236			(8,999)		3,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	127,401	724.55	16,664			13,442		12,668			(2,057)		806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	372,292	708.89	45,010			34,953		42,474			(5,557)		2,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	240,270	697.06	29,553			22,727		30,329			(3,654)		1,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	104,460	697.77	12,817			9,869		13,149			(1,578)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	1,187,206	699.26	147,451			115,449		148,816			(18,179)		7,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	117,957	737.19	15,252			12,340		10,447			(1,880)		750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	542,293	696.94	62,689			47,706		69,256			(7,729)		3,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,816,889	718.42	324,506			252,343		295,499			(40,117)		17,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	262,392	700.62	32,484			25,032		32,190			(4,005)		1,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	2,665,222	700.3	339,283			270,774		334,258			(41,715)		16,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	693,255	705.74	80,071			61,678		81,957			(9,845)		4,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,496,506	759.5	300,829			251,587		182,489			(37,038)		16,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	138,154	703.24	17,421			13,528		16,498			(2,151)		859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	84,073	691.02	10,173			7,741		11,245			(1,254)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	97,241	698.03	12,544			9,997		12,367			(1,551)		612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	2,746,862	742.77	334,568			271,147		233,027			(41,248)		17,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,576,078	733.61	203,156			166,320		145,979			(25,047)		10,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	923,993	734.04	119,103			97,671		85,269			(14,684)		5,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	462,075	733.61	59,746			49,077		42,876			(7,366)		2,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	112,125	747.69	14,576			12,254		9,192			(1,797)		727		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	3,345,634	757.73	403,149			336,421		248,085			(49,703)		21,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	508,223	734.42	65,307			53,555		46,751			(8,052)		3,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	715,808	696.41	93,127			74,450		92,674			(11,481)		4,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,362,512	755.49	287,518			243,223		181,784			(35,399)		15,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	84,071	696.48	10,324			7,842		10,641			(1,269)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	327,995	714.54	43,000			36,975		37,644			(5,301)		2,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	260,027	755.06	31,463			26,061		19,770			(3,879)		1,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	141,093	741.02	18,808			15,578		12,154			(2,319)		908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	1,518,062	700.32	175,792			135,000		188,194			(21,703)		9,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	180,302	742.9	23,421			19,914		15,653			(2,888)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	951,539	706.53	117,039			90,887		110,662			(14,449)		5,914		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	302,942	691.7	37,504			28,802		40,183			(4,630)		1,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	287,623	746.17	37,477			31,636		23,944			(4,627)		1,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	200,193	688.83	25,324			19,448		27,146			(3,126)		1,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	849,156	707.63	108,522			86,907		99,672			(13,379)		5,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	78,120	707.57	10,452			9,025		9,536			(1,290)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	241,322	747.56	31,203			25,916		19,580			(3,852)		1,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	421,160	748.38	54,961			46,128		34,239			(6,776)		2,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	654,636	698.04	77,509			58,345		81,320			(9,556)		4,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,066,125	705.74	353,831			272,440		362,124			(43,563)		18,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	74,422	747.24	9,786			8,214		6,111			(1,207)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	80,791	709.92	10,753			9,452		9,771			(1,326)		535		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	2,153,923	705.74	247,917			190,652		253,633			(30,649)		13,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,253,131	749.34	164,286			137,657		100,757			(20,254)		8,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	74,186	732.93	9,637			7,903		6,912			(1,188)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	860,735	741.4	112,928			96,020		75,692			(13,923)		5,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,127,722	746.63	139,274			119,186		95,921			(17,124)		7,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	641,512	703.95	78,842			60,864		76,382			(9,720)		3,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	2,599,075	745.11	314,228			255,095		215,548			(38,740)		16,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	237,372	694.17	29,838			22,946		30,650			(3,689)		1,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	1,281,564	714.59	170,192			147,718		147,655			(20,983)		8,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	666,719	737.45	87,807			75,142		61,338			(10,796)		4,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	102,595	700.67	12,917			9,971		12,539			(1,592)		637		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	756,212	697.42	93,090			71,706		95,542			(11,445)		4,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	366,996	746.23	49,141			41,176		30,329			(6,058)		2,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	2,479,987	757.7	303,302			254,557		185,487			(37,393)		16,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	22,328	725.96	2,950			2,411		2,217			(363)		143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	92,323	732.5	12,030			9,882		8,648			(1,483)		591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	50,375	712.94	6,740			5,833		5,878			(829)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,195,761	749.72	156,405			131,054		95,821			(19,283)		7,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	12/18/2026	2	1,486,210	717.47	172,563	14,246		162,614		168,008			(21,996)		9,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179B5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	138,373	693.76	16,204			12,270		17,965			(2,000)		849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	378,413	736.29	48,967			40,389		34,189			(6,045)		2,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	1,043,581	718.54	138,901			120,750		116,057			(17,125)		6,872		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	190,828	748.4	24,540			20,479		15,389			(3,026)		1,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,175,936	742.83	152,872			129,563		101,852			(18,847)		7,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	187,381	746.42	24,416			20,279		15,357			(3,014)		1,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	72,072	695.16	8,995			6,917		9,235			(1,112)		445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	71,640	714.38	9,492			8,214		8,266			(1,167)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	883,706	734.01	114,528			92,818		80,949			(14,120)		5,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	461,732	714.96	61,179			53,101		53,049			(7,543)		3,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	328,889	742.53	42,821			36,410		28,644			(5,279)		2,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	91,311	699.74	11,003			8,461		11,284			(1,360)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	130,139	734.29	17,243			14,780		12,343			(2,126)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	276,993	714.18	36,397			31,297		31,881			(4,487)		1,815		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	334,755	729.35	43,183			35,294		32,299			(5,309)		2,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	1,423,929	711	188,101			165,332		170,807			(23,191)		9,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	4,051,400	723.74	504,399			441,263		436,399			(62,101)		26,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	245,053	713.51	32,813			28,480		28,473			(4,045)		1,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	775,870	746.57	100,553			85,083		64,684			(12,363)		5,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	301,459	717.8	40,335			35,210		33,703			(4,986)		1,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	508,618	737.82	66,782			57,150		46,645			(8,211)		3,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	88,297	743.13	11,487			10,856		8,266			(645)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	681,687	751.63	82,143			77,517		59,677			(5,043)		4,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	551,808	715.95	71,625			64,934		64,420			(6,770)		3,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	936,730	736.56	119,058			110,847		92,170			(8,656)		6,374		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	245,709	732.78		31,598		29,298		24,973			(2,337)		1,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,408,732	736.18		180,318		168,429		139,852			(12,104)		9,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	229,981	742.84		29,093		27,974		21,873			(1,232)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	102,652	738.46		13,283		12,426		9,972			(873)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	458,721	719.15		57,615		57,141		55,074			(552)		3,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	185,318	737.64		24,128		22,571		18,120			(1,587)		1,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,268,350	744.97		152,583		142,522		117,344			(10,242)		8,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	391,157	744.8		48,816		46,939		36,628			(2,067)		2,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	328,796	720.41		40,869		40,644		39,150			(280)		2,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	59,631	719.58		7,466		7,404		7,137			(72)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	410,507	741.42		50,698		48,817		39,706			(1,945)		2,847		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	2,029,274	722.83		237,019		233,438		238,476			(3,896)		14,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	1,325,275	721.68		152,804		151,335		157,882			(2,087)		9,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	568,254	728.67		70,520		68,380		61,746			(2,418)		3,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	304,817	731.19		37,889		36,796		32,509			(1,242)		2,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	1,011,439	717.52		121,170		106,945		115,755			(14,647)		6,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	236,919	708.9		30,728		27,225		29,059			(3,536)		1,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,419,426	720.87		176,293		176,049		168,333			(969)		9,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	3,121,534	720.4		374,896		331,579		349,289			(44,618)		20,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	2,804,066	712.21		340,694		305,595		341,253			(35,470)		18,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	3,590,941	724.56		432,708		392,885		393,745			(40,307)		24,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	2,233,639	723.82		257,092		257,092		262,644			(1,055)		15,773		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	2,410,008	708.04		308,963		274,162		298,912			(35,129)		16,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	526,534	719.21		63,079		56,980		60,208			(6,403)		3,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,031,624	739.44		131,842		125,684		100,709			(6,321)		7,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	65,632	721.19		8,499		7,764		7,344			(766)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	127,147	710.58		15,766		15,506		16,395			(281)		891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	2,851,564	717.88		351,028		351,028		351,028					20,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	132,732	713.21		16,645		16,393		16,724			(274)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	2,800,247	717.84		358,712		325,206		322,240			(33,906)		18,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	2,676,495	730.07		307,262		298,820		292,526			(8,839)		18,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	2,293,093	722.34		263,018		256,153		268,648			(7,206)		15,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,504,738	714.19		186,287		186,287		189,810			(763)		10,633		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	360,192	739.11		45,312		43,320		35,400			(2,048)		2,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	377,948	719.25		45,429		40,250		42,823			(5,227)		2,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	2,630,893	737.69		314,129		287,807		256,946			(26,679)		17,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	1,416,353	735.73		169,113		155,175		141,048			(14,131)		9,588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	691,346	744.13		88,354		83,967		64,357			(4,727)		4,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	799,041	711.61		102,517		92,800		97,138			(10,210)		5,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	2,065,740	720.4		247,063		218,358		230,230			(29,566)		13,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	59,504	714.12		7,730		7,018		7,067			(720)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	419,825	719.11		52,226		50,791		49,786			(1,502)		2,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	74,236	700.55		9,294		9,102		10,332			(229)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	815,986	713.69		102,651		100,818		102,047			(1,969)		5,714		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	102,044	702.83		12,562		12,302		13,980			(310)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	75,542	719.55		9,367		9,110		8,929			(269)		526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	2,562,788	704.39		331,625		297,005		330,045			(34,980)		17,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	76,542	706.18		9,943		8,823		9,627			(1,130)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	265,048	730.14		34,324		31,731		27,545			(2,633)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	198,111	714.3		24,645		24,273		24,769			(405)		1,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	580,010	723.09		74,125		67,711		63,949			(6,683)		3,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,136,686	748.07		136,516		129,953		103,646			(7,087)		7,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	1,012,266	728.99		128,659		117,879		105,950			(10,927)		6,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	1,168,392	716.64		145,114		145,114		145,114					8,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	277,657	710.83		34,374		33,713		35,667			(798)		1,943		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	967,764	701.76		120,100		117,615		133,563			(2,965)		6,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	140,785	709.52		17,654		17,218		18,168			(459)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	382,244	739.47		47,895		46,119		37,543			(1,837)		2,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	118,928	729.93		14,914		14,483		12,806			(489)		828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	243,523	700.98		30,392		29,763		33,792			(750)		1,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	86,734	730.38		10,842		10,529		9,308			(355)		604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	2,473,024	719.32		286,871		281,346		298,559			(6,671)		17,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	510,097	730.75		65,649		60,488		52,446			(5,403)		3,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	775,159	716.01		95,887		94,175		95,337			(1,839)		5,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	01/29/2027	2	1,980,286	739.71		236,254		218,011		189,968			(19,095)		13,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	2,756,690	752.81		325,014		310,281		240,901			(15,138)		19,033		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	55,977	734.62		7,215		6,718		5,593			(525)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	38,745	738.17		4,994		4,761		3,820			(239)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	388,041	739.02		48,777		46,968		38,247			(1,871)		2,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	2	2,601,055	753.7		303,142		291,448		225,651			(12,859)		17,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	110,566	741.97		14,075		13,437		10,544			(656)		763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	105,670	706.7		13,716		12,190		13,240			(1,541)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	676,130	739.71		80,933		74,707		65,149			(6,523)		4,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	1,047,026	732.07		133,705		123,604		107,177			(10,257)		7,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	1,677,875	747.93		198,325		189,607		153,715			(8,965)		11,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	75,343	734.59		9,621		9,236		7,693			(422)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	1	1,471,069	742.2		176,970		164,992		138,924			(12,641)		10,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	2,934,671	723.82		336,607		336,607		343,807			(1,389)		20,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,276,087	711.9		163,212		144,379		152,616			(19,398)		8,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	600,373	712.96		74,987		74,987		76,395			(307)		4,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	1	1,882,192	721.68		216,264		214,173		223,411			(2,971)		13,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	255,225	701.95		33,434		29,990		33,519			(3,481)		1,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	378,480	709.75		47,196		46,289		48,992			(1,096)		2,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	126,484	708.96		15,874		15,568		16,465			(369)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	167,320	743.5		21,701		20,442		15,522			(1,369)		1,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	372,532	711.5		46,306		45,097		47,225			(1,269)		2,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	1	2,097,776	719.32		242,713		238,019		252,570			(5,668)		14,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	91,559	721.48		11,308		11,214		10,808			(108)		644		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	250,383	708.85		32,375		29,244		30,972			(3,286)		1,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	691,920	723.82		79,709		79,709		81,434			(327)		4,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	441,341	711.89		54,726		54,122		56,241			(826)		3,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	408,627	731.73		49,076		44,829		42,109			(4,425)		2,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	1	5,306,523	720.11		636,783		576,011		601,844			(63,853)		35,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	800,406	736.84		103,733		97,178		79,143			(6,679)		5,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	257,813	709.74		33,541		30,362		31,783			(3,340)		1,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	2	1,738,270	731.73		209,021		190,934		178,941			(18,821)		11,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	426,363	698.7		56,024		50,098		57,504			(6,123)		2,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,525,667	719.32		177,283		173,873		184,354			(4,117)		10,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	1	2,758,987	731.73		329,975		301,262		283,118			(29,915)		18,578		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	1,388,449	741.05		160,088		155,445		136,655			(5,278)		9,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	782,580	720.36		96,492		93,841		91,963			(2,776)		5,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,092,387	751.63		131,523		124,106		95,519			(8,085)		7,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,386,073	741.42		165,358		152,358		130,829			(13,610)		9,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	977,913	742.2		118,132		110,181		92,765			(8,392)		6,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	245,478	719.16		30,783		30,614		29,494			(211)		1,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	233,887	743.66		30,242		28,622		21,835			(1,657)		1,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/27/2027	2	1,136,243	742.23		135,242		123,866		106,183			(11,587)		7,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	1,937,436	733.48		245,861		224,922		194,312			(21,218)		13,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	293,415	737.98		37,205		35,570		29,092			(1,682)		2,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	284,157	727.05		36,116		33,140		30,306			(3,018)		1,924		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	340,066	742.79		43,052		41,101		32,217			(2,005)		2,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,953,622	749.89		225,448		217,706		177,119			(8,030)		13,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,361,874	750.27		157,841		151,987		122,747			(6,054)		9,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	944,669	712.08		117,044		115,919		120,592			(1,599)		6,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	2,660,497	708.91		323,782		289,489		332,544			(35,434)		17,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	200,234	713.81		24,469		23,830		24,965			(670)		1,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	3,005,563	748.42		362,771		339,351		269,408			(23,853)		20,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,174,947	720.4		141,229		124,933		131,603			(16,785)		7,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,629,416	744.63		209,706		197,541		149,788			(13,232)		11,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	1,479,924	753.99		178,627		168,812		126,821			(10,032)		10,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	3,154,129	740.93		377,865		349,836		301,106			(28,469)		21,446		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	90,393	729.99		11,263		10,861		9,681			(417)		627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	2,037,238	720.32		235,708		229,881		243,143			(6,135)		14,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	792,946	743.92		99,594		95,079		74,449			(4,639)		5,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	356,320	718.31		46,143		42,070		40,761			(4,241)		2,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	2	2,107,735	743.49		242,887		226,392		196,629			(16,785)		14,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	1,043,744	733.44		134,121		125,094		106,162			(9,528)		7,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,551,322	711.22		179,178		175,471		200,299			(4,424)		10,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	59,151	743		7,619		7,240		5,556			(408)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,839,552	724.56		213,572		209,758		212,536			(4,096)		12,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	395,062	753.01		47,447		45,091		34,212			(2,538)		2,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	53,589	737.3		6,945		6,611		5,324			(361)		369		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	840,907	745.09		107,972		102,040		77,488			(6,064)		5,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	565,573	720.5		70,357		69,874		67,291			(578)		3,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	1,245,987	709.5		155,748		153,181		161,901			(2,774)		8,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	592,217	739.59		76,041		71,131		57,016			(5,000)		4,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	473,110	732.31		58,334		56,652		50,032			(1,913)		3,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	747,217	738.12		96,242		91,615		73,760			(4,996)		5,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	971,405	730.1		112,586		111,658		107,595			(1,080)		6,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	8,288	742.17		1,074		1,021		784			(57)		57		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,486,567	740.29		185,078		178,214		145,065			(7,099)		10,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	776,945	741.04		95,564		92,283		75,573			(3,404)		5,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	1,893,929	708.56		242,612		215,618		234,021			(27,252)		12,618		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	210,130	741.63		27,170		25,640		19,948			(1,668)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	2,603,286	730.21		301,460		299,390		288,345			(2,478)		18,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,522,828	739.92		188,831		182,346		149,437			(6,725)		10,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	278,812	744.79		35,772		33,855		25,793			(1,960)		1,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,727,724	740.56		219,075		208,844		167,172			(10,504)		11,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	166,886	736.85		21,695		20,652		16,639			(1,126)		1,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	84,678	710.66		10,593		10,476		10,886			(160)		594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	200,898	710.86		25,112		24,871		25,869			(343)		1,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	3,021,283	730.12		349,562		347,639		334,917			(2,398)		21,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	227,074	729.78		27,953		27,105		24,467			(959)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	747,129	740.81		97,127		91,657		71,395			(5,963)		5,129		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,707,707	714.92		212,951		209,148		211,683			(4,084)		11,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	23,338	742.39		2,962		2,848		2,227			(125)		162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	2,451,198	741.1		281,643		271,584		240,878			(10,417)		17,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	780,880	710.72		99,562		89,936		95,250			(10,106)		5,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	456,970	712.97		56,207		55,587		57,785			(848)		3,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	266,706	712.73		32,858		32,001		33,514			(900)		1,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	1,501,805	721.49		173,308		171,396		178,568			(2,615)		10,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	1,017,926	715.16		122,660		110,192		120,746			(12,602)		6,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	808,960	720.11		97,561		88,314		92,197			(9,716)		5,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	4,070,253	716.5		490,465		435,221		473,403			(55,765)		27,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	1	3,534,839	708.91		429,129		383,490		440,636			(47,157)		23,549		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	506,767	706.72		64,968		58,364		64,047			(6,675)		3,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	302,500	716.01		38,781		35,211		35,423			(3,612)		2,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	183,554	738.64		22,963		22,174		18,192			(818)		1,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	1,745,537	741.05		201,784		195,955		172,352			(6,625)		12,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	264,484	707.19		34,171		30,160		32,761			(4,131)		1,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	1	660,144	720.11		79,547		71,997		75,164			(7,933)		4,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	1,304,501	728.8		156,671		142,840		137,550			(14,399)		8,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,404,926	700.54		182,078		162,820		186,963			(19,899)		9,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,457,195	732.67		185,064		170,514		147,555			(15,232)		9,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	3,035,096	739.71		362,694		334,756		292,125			(29,274)		20,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,487,993	753.52		179,898		169,462		127,170			(11,352)		10,177		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	562,734	734.72		71,411		66,212		56,326			(5,282)		3,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	185,964	727.07		23,952		21,945		19,759			(2,034)		1,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	1,350,870	727.56		154,675		154,675		154,675					9,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	213,735	734.9		28,063		26,290		21,460			(1,807)		1,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	1	3,978,379	751.63		477,008		449,957		346,229			(29,485)		27,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	741,622	740.81		88,995		82,271		70,800			(6,827)		5,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	1,357,099	703.8		175,473		157,395		175,828			(18,268)		9,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	2,590,943	753.7		303,399		291,714		225,569			(12,866)		17,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	358,627	732.36		43,932		42,363		37,718			(1,625)		2,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	883,007	730.98		112,495		103,842		91,205			(9,067)		5,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	940,156	741.05		108,776		105,638		92,928			(3,566)		6,547		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,330,862	749.41		158,506		151,103		119,966			(7,600)		9,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	1,854,240	720.39		230,853		228,950		220,623			(2,214)		13,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	74,038	711.29		9,225		9,136		9,505			(126)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	1,887,630	742.76		242,183		228,544		177,584			(14,868)		12,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	1,952,465	738.5		225,510		218,667		196,724			(7,734)		13,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	176,539	739.24		22,562		21,477		17,273			(1,171)		1,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	1	1,250,866	748.07		149,729		142,490		113,538			(7,816)		8,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	535,541	738.62		68,817		65,603		52,621			(3,299)		3,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	963,137	753.68		116,154		109,932		82,874			(6,365)		6,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	239,993	710.74		29,807		29,070		30,700			(776)		1,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	639,053	721.45		78,156		76,009		74,493			(2,248)		4,453		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	191,764	743.96		24,814		23,451		17,832			(1,394)		1,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	2,948,720	719.07		343,231		337,573		357,737			(6,112)		20,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,322,970	730.59		153,068		152,856		146,043			(841)		9,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	202,098	731.25		24,959		24,068		21,437			(923)		1,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	2,993,213	721.68		344,818		341,498		356,261			(4,717)		21,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	256,368	714.12		32,149		31,574		31,962			(617)		1,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	113,044	721.59		13,950		13,854		13,343			(115)		796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	652,290	732.19		83,167		76,998		66,766			(6,266)		4,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	274,175	731.51		35,698		33,295		28,312			(2,536)		1,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	400,369	730.26		51,728		47,891		41,605			(3,897)		2,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	919,411	743.67		115,662		111,213		86,869			(4,898)		6,371		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	1,654,315	745.35		197,525		183,903		151,626			(14,361)		11,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	731,257	734.24		94,917		88,659		73,714			(6,371)		4,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	945,640	745.78		111,491		107,031		88,401			(4,894)		6,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	727,640	753.7		85,279		81,999		63,423			(3,612)		5,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,790,656	742.2		215,953		201,398		169,673			(15,362)		12,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	3,584,502	717.02		431,574		383,556		415,303			(48,478)		23,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	245,042	726.41		29,503		26,747		26,388			(2,789)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	1,229,809	710.77		157,293		139,360		148,724			(18,099)		8,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	659,525	708.91		80,396		71,893		82,511			(8,786)		4,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	205,589	702.54		26,973		24,157		26,839			(2,845)		1,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	214,613	731.55		27,599		25,249		21,856			(2,382)		1,451		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	312,764	709.05		39,846		35,168		38,199			(4,817)		2,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	777,994	712.8		94,682		84,798		94,091			(9,987)		5,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	595,611	720.2		76,119		69,400		67,154			(6,996)		4,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	123,659	729.06		15,964		14,736		12,966			(1,287)		840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	262,333	704.86		34,077		30,613		33,614			(3,501)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	496,201	736.98		62,323		59,830		49,732			(2,736)		3,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	563,744	735.86		71,370		68,515		59,468			(3,133)		3,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	875,033	745.64		106,579		99,845		80,628			(6,862)		5,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	2,131,739	748.07		255,809		243,493		194,157			(13,298)		14,687		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/10/2024	05/09/2025	1	2,198,000	4681.05	153,640			16,218		159,240			(37,988)		3,592		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403\$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2025	1	2,150,090	4575	141,536			6,290		201,384			(34,995)		2,320		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D\$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2024	05/23/2025	1	1,480,209	4714	105,994			15,396		99,199			(26,498)		2,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D\$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	4,212,000	4713.46	295,682			48,459		286,962			(73,108)		8,539		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/04/2025	1	1,545,000	4663.65	107,532			894		109,788			(26,515)		809		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	04/17/2025	1	2,813,000	4534.86	198,598			8,851		290,240			(49,239)		3,035		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/03/2025	1	1,838,988	4703	116,444			647		113,744			(28,791)		834		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	2,363,000	4848.97	164,465			39,746		108,033			(40,664)		5,801		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/01/2024	04/29/2025	1	1,454,952	4604	94,285			7,313		128,417			(23,376)		2,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/17/2024	05/16/2025	1	2,800,000	4734.7	196,000			24,500		174,133			(48,462)		4,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	05/03/2024	05/02/2025	1	2,463,000	4639	171,179			14,740		199,095			(42,324)		3,646		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/22/2025	1	1,404,854	4576	102,418			5,958		131,707			(25,393)		1,725		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	1,429,928	4688	105,966			17,367		105,307			(26,200)		2,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	3,231,000	4631.9	227,786			6,327		256,169			(56,321)		2,804		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2024	05/08/2025	1	1,544,217	4665	113,553			11,671		116,370			(28,076)		2,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/02/2025	1	1,494,000	4599.47	103,385			8,878		133,990			(25,492)		2,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	3,011,000	4855.62	215,287			47,841		128,634			(53,230)		7,092		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/10/2025	1	1,867,615	4669	132,780			3,320		131,630			(32,830)		1,546		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2024	06/05/2025	1	1,506,544	4768	109,374			19,748		86,712			(27,043)		3,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2025	1	2,485,889	4799	188,112			37,622		130,642			(46,511)		5,559		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	2,927,000	4765.1	207,817			38,100		167,846			(51,383)		6,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/17/2025	1	1,935,173	4862	134,261			28,877		80,391			(33,380)		4,473		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	1,434,000	4838.18	99,950			20,211		65,078			(24,645)		3,228		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2024	06/06/2025	1	1,605,000	4783.21	112,992			20,658		87,943			(27,861)		3,438		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2024	05/22/2025	1	1,995,085	4739	131,335			18,658		122,342			(32,473)		3,765		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/26/2025	1	1,986,194	4856	141,514			33,806		87,664			(34,990)		4,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	3,538,000	4693.52	246,952			2,058		227,275			(61,060)		1,852		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	04/25/2025	1	2,816,000	4603.23	199,654			13,310		247,360			(49,365)		3,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	4,340,000	4708.89	305,536			44,256		276,668			(75,545)		8,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/13/2025	1	1,722,861	4707	128,382			15,104		115,852			(32,007)		2,957		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/13/2025	1	3,373,000	4839.65	236,785			48,015		147,312			(58,546)		7,594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/27/2025	1	1,390,000	4866.3	97,022			23,382		59,217			(23,923)		3,413		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	1,330,881	4736	93,758			11,720		82,386			(23,182)		2,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/30/2025	1	1,425,821	4850	105,346			26,337		65,328			(26,119)		3,560		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2025	1	1,638,430	4950	103,391			40,608		64,685			(25,634)		5,110		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	2,049,935	4904	134,617			50,855		90,256			(33,284)		6,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	2,425,070	5042	153,420			75,858		81,299			(37,933)		8,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,455,000	4971.33	160,066			63,582		92,158			(39,577)		7,710		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,053,000	5048.3	190,507			94,195		99,409			(47,103)		10,690		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,634,000	4839.23	171,473			61,445		146,501			(42,397)		7,860		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/26/2025	1	2,349,723	4957	153,183			63,252		93,249			(38,190)		7,481		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,055,000	4972.2	213,850			59,997		93,014			(52,875)		8,075		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,650,000	4963.71	171,720			71,749		104,590			(42,458)		8,522		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/12/2024	07/10/2025	1	1,763,003	4966	122,184			34,035		50,086			(30,294)		4,637		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2025	1	1,845,228	4934	107,405			46,672		81,781			(26,629)		6,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	2,539,000	5031.9	157,164			74,653		84,453			(38,859)		8,715		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	2,802,000	4923.31	177,086			66,899		114,654			(43,785)		8,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/17/2025	1	1,738,477	5010	113,885			53,612		61,974			(28,236)		5,932		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2024	07/03/2025	1	1,440,000	4903.8	101,808			26,300		53,572			(25,103)		3,654		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2024	07/18/2025	1	2,345,000	4891.12	161,336			48,401		97,874			(39,891)		6,407		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2024	07/18/2025	1	1,525,122	4936	95,178			28,553		52,537			(23,533)		4,167		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	1,756,835	4977	115,089			52,429		65,072			(28,456)		5,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	2,884,000	4873.11	188,325			63,821		135,641			(46,564)		8,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	07/29/2025	1	1,953,930	4885	134,352			44,659		84,077			(33,402)		5,602		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/05/2025	1	2,510,000	4900.95	157,628			68,743		116,505			(38,974)		8,257		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	1,601,406	4795	114,539			40,838		101,546			(28,398)		4,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	3,058,000	4931.15	212,225			54,978		100,201			(52,618)		7,759		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2024	07/25/2025	1	3,073,000	4869.07	209,579			66,949		143,305			(51,819)		8,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	2,352,000	5006.92	143,707			65,467		77,361			(35,532)		7,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2024	08/12/2025	1	1,504,034	4836	110,735			40,797		82,905			(27,455)		4,557		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/31/2025	1	1,516,280	4971	97,261			57,546		68,105			(24,048)		5,805		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,988,000	5047.68	189,439			101,316		104,281			(46,839)		10,864		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	2,860,000	5022.62	180,752			92,886		105,480			(44,691)		10,208		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/28/2025	1	2,669,000	5160.16	176,688			118,283		78,674			(43,687)		10,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,227,264	5039	140,901			80,627		84,064			(34,838)		8,386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	1,658,000	5043.84	109,428			69,000		66,245			(27,056)		6,552		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,875,000	5026.93	187,450			107,263		112,637			(46,348)		10,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2025	1	1,813,296	5166	84,946			60,944		56,341			(21,061)		7,652		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	2,672,000	5119.3	175,016			107,252		80,709			(43,273)		10,396		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/26/2025	1	1,654,455	5138	114,065			76,150		51,846			(28,359)		6,708		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/22/2025	1	1,511,000	5074.11	97,762			71,369		62,515			(23,974)		6,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	11/21/2025	1	1,633,370	5088	120,555			79,019		58,573			(30,139)		6,553		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/15/2025	1	1,694,736	5059	113,063			62,216		58,096			(28,109)		6,241		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,516,000	5029.3	98,995			71,847		70,091			(24,410)		6,434		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,648,353	5183	103,092			71,416		46,571			(25,773)		6,807		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,347,000	5100.32	88,633			57,611		41,767			(21,915)		5,404		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,568,142	5026	98,058			50,258		56,980			(24,312)		5,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,793,064	5094	112,119			83,778		71,706			(27,722)		7,711		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/02/2025	1	1,493,509	5168	103,540			70,270		43,631			(25,671)		6,131		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	2,213,000	5075.44	141,632			78,291		72,471			(35,019)		8,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	3,318,000	5076.38	215,670			161,153		135,839			(53,325)		14,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	1,944,000	5199.24	127,526			87,852		52,191			(31,531)		8,028		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,581,172	5068	97,512			73,742		68,076			(24,110)		6,850		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,200,669	5024	147,159			78,704		76,403			(36,386)		8,001		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/13/2025	1	1,587,076	5103	99,626			62,543		52,813			(24,633)		6,258		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,186,509	5169	139,916			99,107		66,347			(34,595)		9,156		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,538,000	5156.62	167,000			118,292		79,947			(41,291)		10,628		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/31/2025	1	2,345,000	4967.25	151,722			89,769		106,618			(37,514)		8,978		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	1,533,000	5074.11	98,725			71,850		62,874			(24,410)		6,506		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/19/2025	1	1,850,939	5071	121,972			78,170		69,357			(30,158)		7,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/13/2026	1	4,324,000	5174.08	282,790			250,493		160,109			(34,960)		20,212		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2026	1	2,202,676	5075	134,861			125,522		108,605			(9,659)		10,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2025	03/31/2026	1	1,573,000	4992.29	95,481			95,481		98,028					7,865		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	4,593,000	4977.91	279,714			279,714		293,686			(2,305)		22,839		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,826,262	5003	135,700			107,960		96,622			(27,960)		8,125		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,975,000	5128.79	128,573			111,217		81,342			(18,217)		9,174		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	3,574,000	5076.26	228,736			175,364		151,738			(54,670)		15,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2026	1	1,582,207	5071	87,039			68,266		68,889			(19,288)		6,941		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	3,156,000	5123.17	203,246			171,630		128,408			(32,944)		14,425		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,733,643	5054		99,635		78,324		79,590			(21,898)		7,646		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2026	1	1,653,000	5123.17		106,784		90,310		67,808			(17,167)		7,592		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	2,108,861	5131		145,050		124,792		85,004			(21,237)		9,702		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	3,614,000	5137.25		226,598		204,567		149,569			(23,656)		17,077		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	1,416,000	5138.97		88,358		81,543		59,510			(7,464)		6,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	5,458,000	5097.87		348,220		281,292		227,795			(69,835)		24,367		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	1,408,000	4983.18		86,592		83,729		85,622			(3,084)		6,913		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	2,443,000	5128.79		158,551		136,970		99,811			(22,650)		11,293		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/26/2026	1	1,559,039	5013		87,018		87,018		92,078			(719)		7,742		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	1,578,000	5166.15		103,675		91,579		59,677			(13,066)		7,376		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	3,723,000	5138.97		231,198		213,216		155,271			(19,690)		17,780		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,134,000	4999.1		202,143		158,907		165,488			(44,427)		13,822		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/23/2026	1	1,505,000	5132.2		97,524		80,234		58,526			(17,902)		6,799		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	3,193,000	5011.98		194,454		190,673		182,288			(5,342)		15,723		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2026	1	1,671,388	5127		105,790		96,413		71,728			(9,617)		7,946		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/23/2026	1	2,052,000	5011.98		125,582		123,161		117,502			(3,422)		10,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,466,000	5174.08		96,170		85,307		53,874			(11,760)		6,895		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	1,593,722	5012		97,124		95,235		90,986			(2,668)		7,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/23/2026	1	2,165,000	5129.83		139,643		115,205		84,768			(25,320)		9,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/24/2026	1	1,451,986	5042		75,070		75,070		79,987			(624)		7,190		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,868,000	5037.27		302,790		285,127		263,797			(19,964)		23,492		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2026	1	1,519,000	5129.83		98,431		81,348		59,982			(17,702)		6,897		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2026	1	1,841,066	5128		117,307		97,810		73,271			(19,713)		8,373		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/10/2026	1	1,719,008	5147		106,863		93,246		67,022			(13,836)		7,997		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	1,853,418	5177		106,580		96,218		69,244			(11,127)		8,758		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	1,486,882	4956		97,956		94,147		95,711			(4,575)		7,249		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,503,089	4977		91,002		86,477		91,452			(4,750)		7,307		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,607,000	4987.16		220,748		212,164		215,553			(10,310)		17,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	1,916,391	5138		118,237		99,845		74,998			(19,165)		8,759		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2023	04/17/2025	1	2,469,402	4590	110,545			2,433		247,361			(13,648)		2,665		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2023	04/17/2025	1	1,524,895	4681	55,215			1,222		119,341			(6,835)		1,645		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/27/2023	04/25/2025	1	1,666,616	4570	77,315			2,559		177,123			(9,545)		2,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2023	06/13/2025	1	1,833,895	4731	95,265			9,619		136,248			(11,777)		4,129		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2023	06/20/2025	1	1,790,522	4766	78,620			8,687		121,182			(9,719)		4,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/30/2023	06/27/2025	1	1,380,367	4726	77,873			9,371		107,274			(9,627)		3,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ASS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/30/2023	06/27/2025	1	1,414,461	4801	69,357			8,346		87,509			(8,574)		3,473		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2023	08/07/2025	1	1,579,000	4881.73	71,687			12,587		82,414			(8,826)		4,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2023	08/15/2025	1	1,803,632	4749	86,577			16,263		145,705			(10,703)		5,525		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2023	08/25/2025	1	1,441,000	4858.96	60,234			12,096		87,321			(7,416)		4,572		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/01/2023	08/29/2025	1	1,515,062	4839	72,582			15,059		97,711			(8,973)		4,872		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2023	09/11/2025	1	1,569,850	4787	81,179			18,201		120,213			(10,022)		5,261		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	1	1,686,000	4601.97	93,573			24,231		202,749			(11,521)		6,066		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/09/2025	1	1,721,776	4735	82,893			21,778		156,579			(10,234)		6,244		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	1	1,454,000	4612.79	83,605			22,141		170,775			(10,322)		5,286		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	1	1,564,000	4620.15	88,679			23,786		181,845			(10,918)		5,730		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,501,595	4712	61,030			16,691		144,936			(7,545)		5,544		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,446,437	4920	36,922			10,097		87,660			(4,565)		5,340		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,531,000	4630.06	86,502			26,533		179,573			(10,650)		5,997		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,848,000	4751.8	82,236			25,225		174,473			(10,125)		7,239		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/07/2025	1	1,678,176	4709	81,128			24,652		167,666			(10,030)		6,529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2023	12/18/2025	1	1,442,207	4863	74,432			26,722		108,184			(9,189)		6,109		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2023	12/12/2025	1	1,722,166	4996	67,946			24,031		91,348			(8,458)		7,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	1,577,000	5124.64	81,216			36,642		68,940			(9,999)		7,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	2,162,000	5233.33	91,669			41,358		76,425			(11,286)		10,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2024	02/20/2026	1	1,721,279	5224	71,803			32,321		61,882			(8,926)		8,134		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/13/2026	1	1,550,246	4655	186,776			89,632		184,102			(23,250)		7,558		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/19/2026	1	1,760,231	5108	112,229			54,339		85,466			(13,855)		8,655		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/18/2026	1	1,436,687	5203	78,420			37,914		54,149			(9,695)		7,054		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2024	03/20/2026	1	2,370,000	5215.94	125,610			61,159		86,051			(15,507)		11,670		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/23/2026	1	1,444,631	4721	164,879			81,410		153,749			(20,468)		7,144		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	1	1,578,000	4648.67	62,489			259		132,255			(7,715)		826		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	1	2,102,623	4597	95,127			394		203,106			(11,744)		1,101		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	1	1,734,000	4595.08	78,030			1,070		170,473			(9,607)		1,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	1	1,621,000	4630.65	67,758			2,881		149,987			(8,342)		2,400		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	1	1,511,000	4774.38	58,325			5,047		96,481			(7,171)		3,164		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025	1	1,416,000	4727.05	68,534			7,908		108,958			(8,426)		3,417		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	1	1,742,603	4773	85,272			10,953		119,760			(10,542)		4,422		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/17/2025	1	1,539,222	4856	78,705			11,632		83,352			(9,730)		4,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	1	1,490,861	4944	64,715			9,640		59,353			(7,990)		4,074		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	1	2,119,000	4904.48	102,772			16,071		99,587			(12,653)		5,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2023	07/25/2025	1	1,802,290	4931	71,107			11,405		77,408			(8,876)		5,080		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/01/2025	1	1,540,145	4878	69,317			11,681		82,263			(8,569)		4,470		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	1	1,503,000	4699.68	85,220			17,301		138,405			(10,464)		4,801		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/22/2025	1	1,573,270	4777	76,760			15,161		119,381			(9,490)		4,941		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	1	1,652,000	4914.37	65,584			14,504		89,893			(8,064)		5,503		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/05/2025	1	1,639,473	4787	82,868			17,970		125,675			(10,245)		5,393		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/08/2023	09/03/2025	1	1,851,042	4946	68,220			14,645		88,803			(8,457)		6,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/15/2023	09/15/2025	1	1,418,000	4746.01	77,848			17,883		122,958			(9,585)		4,810		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/21/2023	09/19/2025	1	1,832,000	4679.23	95,264			22,469		189,214			(11,761)		6,288		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/22/2023	09/22/2025	1	2,489,000	4651.03	135,651			32,467		272,946			(16,701)		8,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/22/2023	09/18/2025	1	1,917,719	4850	68,028			15,996		129,324			(8,422)		6,563		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/29/2023	10/01/2025	1	2,744,000	4632.75	149,548			37,541		316,610			(18,362)		9,741		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/29/2023	09/26/2025	1	1,679,883	4639	90,399			22,225		190,802			(11,176)		5,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/05/2023	10/02/2025	1	1,655,690	4655	79,868			20,326		183,872			(9,874)		5,894		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/20/2023	10/20/2025	1	2,714,000	4564.48	141,399			39,288		366,204			(17,409)		10,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/25/2023	10/23/2025	1	1,519,815	4585	71,747			20,231		198,168			(8,858)		5,709		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/25/2023	10/24/2025	1	1,493,618	4673	58,458			16,542		166,462			(7,207)		5,624		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/27/2023	10/27/2025	1	1,445,000	4501.67	76,296			21,934		219,913			(9,393)		5,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/17/2023	11/13/2025	1	1,686,721	4673	99,708			31,167		188,424			(12,343)		6,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/24/2023	11/25/2025	1	1,766,000	4713.41	97,483			31,870		183,314			(11,986)		7,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/24/2023	11/21/2025	1	1,806,822	4761	90,654			29,300		169,365			(11,207)		7,249		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/29/2023	11/21/2025	1	1,480,488	4847	65,719			21,329		115,305			(8,181)		5,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/29/2023	11/28/2025	1	1,547,485	4870	65,883			21,810		115,591			(8,123)		6,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/01/2023	12/01/2025	1	1,995,000	4758.31	110,124			36,960		188,818			(13,558)		8,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/01/2023	12/01/2025	1	1,430,000	4825.51	69,498			23,325		117,431			(8,557)		5,858		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/13/2023	12/11/2025	1	1,837,149	4811	108,584			37,937		157,986			(13,405)		7,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/21/2023	12/19/2025	1	1,548,000	4896.03	79,412			28,738		109,415			(9,804)		6,570		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/22/2023	12/22/2025	1	3,212,000	4884.86	170,236			62,138		234,394			(20,959)		13,710		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/22/2023	12/22/2025	1	1,424,000	5007.32	59,808			21,831		77,057			(7,364)		6,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/29/2023	12/29/2025	1	2,547,000	4966.89	118,436			44,373		154,177			(14,582)		11,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/05/2024	01/05/2026	1	2,092,000	4954.63	90,793			34,843		134,108			(11,178)		9,161		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/05/2024	01/02/2026	1	1,736,472	4962	73,802			28,134		108,677			(9,124)		7,564		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/12/2026	1	2,105,000	4971.66	97,462			38,394		129,739			(11,999)		9,333		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/12/2026	1	1,555,000	5070.19	59,401			23,400		74,514			(7,313)		6,894		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/12/2024	01/14/2026	1	1,801,000	5070.19	68,438			27,074		86,794			(8,403)		8,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/16/2024	01/09/2026	1	1,814,991	4960	82,621			32,385		115,293			(10,271)		8,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/19/2024	01/16/2026	1	1,563,000	4975.22	75,962			30,427		96,654			(9,391)		6,978		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/19/2024	01/20/2026	1	2,099,000	5080.74	83,750			33,822		99,793			(10,297)		9,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/28/2026	1	1,330,000	4519.91	143,108			59,285		191,581			(17,571)		6,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/26/2026	1	2,866,000	5008.06	140,434			57,951		165,828			(17,290)		13,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	01/26/2024	01/26/2026	1	2,333,000	5116.54	93,087			38,413		102,070			(11,461)		10,593		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/07/2024	02/05/2026	1	1,597,171	5127	73,129			31,183		69,811			(9,028)		7,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/09/2024	02/09/2026	1	2,064,000	5093.84	104,232			45,019		98,920			(12,833)		9,587		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/09/2024	02/09/2026	1	2,257,000	5199.58	93,891			40,553		81,536			(11,560)		10,484		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/13/2026	1	2,001,000	5074.4	102,851			45,238		102,514			(12,715)		9,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/13/2026	1	2,122,000	5179.69	89,761			39,480		82,604			(11,097)		9,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/18/2026	1	1,832,000	5179.69	77,860			34,545		71,975			(9,560)		8,630		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/19/2026	1	1,419,000	5436.04	36,326			16,145		25,723			(4,454)		6,695		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/16/2024	02/12/2026	1	1,484,185	5149	66,302			29,111		62,257			(8,208)		6,927		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/26/2024	02/26/2026	1	1,691,000	5122.85	86,410			39,234		78,649			(10,639)		8,064		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	02/29/2024	02/27/2026	1	1,794,000	5090.02	99,926			45,759		90,667			(12,337)		8,568		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/01/2024	02/27/2026	1	2,441,000	5097.51	140,846			64,587		120,789			(17,412)		11,658		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/01/2024	03/02/2026	1	2,026,000	5097.51	118,116			54,428		100,673			(14,542)		9,719		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/01/2024	02/27/2026	1	1,659,000	5200.11	79,964			36,668		63,242			(9,886)		7,923		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/01/2024	03/02/2026	1	1,462,000	5200.11	70,761			32,606		55,952			(8,712)		7,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/04/2024	03/04/2026	1	1,821,000	5122.24	101,248			46,869		85,627			(12,483)		8,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/08/2024	03/06/2026	1	3,144,000	5105.36	180,151			84,353		155,013			(22,271)		15,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/08/2024	03/06/2026	1	3,205,000	5212.79	152,238			71,282		120,362			(18,821)		15,466		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/15/2024	03/13/2026	1	3,488,000	5073.96	207,536			99,182		189,802			(25,657)		17,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/15/2024	03/16/2026	1	2,109,000	5180.73	105,450			50,622		89,186			(12,983)		10,326		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/15/2024	03/12/2026	1	1,750,676	5144	91,353			43,592		76,633			(11,309)		8,523		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/15/2024	03/11/2026	1	1,680,223	5221	76,727			36,557		60,078			(9,512)		8,168		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/22/2024	03/20/2026	1	3,686,000	5161.07	214,894			104,776		163,164			(26,567)		18,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	1	2,805,000	5264.95	136,884			66,740		95,127			(16,922)		13,812		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	5,582,000	5177.62	329,338			163,533		243,178			(40,659)		27,757		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	3,197,000	5281.83	157,932			78,421		106,782			(19,498)		15,897		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2023	04/28/2025	1	1,412,379	.4615	61,366			2,301		134,099			(7,628)		1,956		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	1	1,515,592	.4634	61,872			3,230		140,171			(7,628)		2,477		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/12/2025	1	1,748,000	4660.47	62,753			3,539		150,776			(7,726)		2,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	1	1,837,229	.4615	81,510			5,059		180,186			(10,063)		3,261		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/29/2025	1	1,592,000	4675.16	62,884			5,003		135,898			(7,711)		3,200		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	1	1,521,653	.4593	69,964			5,032		159,166			(8,649)		2,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025	1	1,311,000	4759.42	50,605			4,866		88,399			(6,222)		2,891		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,732,609	.4697	80,797			7,366		140,209			(9,989)		3,712		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,400,858	.4716	62,969			5,740		107,680			(7,785)		3,001		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	1	2,061,000	4810.87	89,447			9,584		117,645			(10,983)		4,794		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2025	1	1,795,000	4615.16	76,288			22,185		222,701			(9,392)		6,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	1	1,737,000	4662.71	89,803			26,681		191,342			(11,056)		6,697		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	1	1,619,046	.4600	87,940			25,872		203,477			(10,872)		6,199		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/06/2025	1	1,530,081	.4681	73,336			22,183		164,017			(9,066)		5,939		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	1	1,579,000	4742.29	80,529			25,477		148,201			(9,915)		6,281		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	1	1,556,000	4758.61	85,580			29,547		143,299			(10,537)		6,464		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	1	2,067,000	4870.87	109,344			38,804		152,948			(13,462)		8,706		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	1	1,650,000	5082.6	78,045			32,957		81,112			(9,609)		7,578		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/30/2026	1	1,778,222	5046	90,172			37,862		95,183			(11,148)		8,128		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	1	1,460,283	5146	73,289			34,316		65,976			(9,060)		7,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2023	04/25/2025	1	1,427,000	4535.93	66,784			2,202		165,055			(8,234)		1,867		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	05/20/2025	1	1,413,000	4662.76	58,216			3,918		123,205			(7,158)		2,615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/30/2025	1	1,592,000	4652.33	68,456			5,548		145,847			(8,440)		3,227		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/16/2025	1	1,713,000	4896.57	72,974			10,611		79,942			(8,960)		4,637		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/21/2025	1	1,744,000	4891.01	80,050			12,222		84,270			(9,856)		4,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/28/2023	07/30/2025	1	1,416,000	4963.94	60,888			10,023		54,307			(7,476)		4,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	08/04/2025	1	1,495,000	4885.1	63,089			10,847		78,483			(7,767)		4,392		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/11/2025	1	2,244,000	4762.77	117,361			21,309		172,625			(14,449)		6,773		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/18/2025	1	1,543,000	4745.38	73,601			14,072		127,914			(9,062)		4,778		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/22/2026	1	1,632,795	4719	177,263			102,704		186,268			(22,096)		8,726		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	06/01/2026	1	3,097,000	5264.93	158,257			92,734		122,919			(19,484)		16,749		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,614,000	5462.36	72,953			45,444		44,413			(9,019)		8,980		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	05/29/2026	1	1,689,350	4719	207,665			121,834		193,939			(25,850)		9,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	1	1,694,000	5319.44	80,634			45,697		59,776			(9,928)		9,010		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	1,505,000	5430.09	71,187			42,968		44,282			(8,801)		8,243		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	2,644,000	5202.64	127,970			70,058		120,392			(15,755)		13,822		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,482,000	5224.74	137,999			77,958		108,966			(17,060)		13,153		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/22/2026	1	1,896,622	5049	112,706			59,923		120,309			(13,933)		9,765		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	2,335,000	5196.26	132,395			76,177		105,575			(16,367)		12,479		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/17/2026	1	1,594,262	4846	182,075			111,310		148,946			(22,540)		8,782		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	1	1,564,000	5219.57	80,077			44,401		68,719			(9,886)		8,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2026	1	1,542,000	5415.82	80,492			49,048		42,624			(9,924)		8,504		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2024	05/15/2026	1	1,518,402	4716	178,465			101,097		172,800			(22,185)		8,046		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,924,133	5228	90,516			45,758		70,700			(11,190)		9,647		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,944,000	5292.79	93,312			53,690		69,955			(11,536)		10,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/22/2026	1	1,628,196	5266	77,393			44,841		66,386			(9,647)		8,702		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/03/2026	1	1,463,020	5329	75,093			44,270		52,547			(9,283)		7,931		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	04/29/2026	1	2,907,000	5049.03	181,397			97,924		179,616			(22,364)		15,101		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,609,000	5443.15	75,623			46,336		44,254			(9,362)		8,873		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	1	1,855,000	5428.36	92,750			57,697		54,490			(11,451)		10,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,075,000	5130.02	123,463			62,500		102,801			(15,284)		10,403		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	2,360,000	5001.95	136,172			71,660		165,003			(16,834)		12,072		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2026	1	1,524,000	5437.14	73,457			44,947		42,553			(9,081)		8,404		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,437,000	5152.99	76,161			39,343		69,760			(9,416)		7,283		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	1	1,624,270	5041	89,414			46,989		103,557			(11,039)		8,308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	2,381,000	4988.35	141,670			74,830		171,950			(17,442)		12,227		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,640,000	5097.37	97,416			49,246		84,956			(12,043)		8,222		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	05/29/2026	1	1,478,653	5196	94,137			55,229		71,477			(11,718)		7,968		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/12/2026	1	1,574,374	5428	76,551			46,592		43,310			(9,542)		8,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/14/2026	1	1,596,268	5238	85,449			47,955		64,816			(10,549)		8,449		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/15/2026	1	1,534,936	5231	80,754			46,065		66,553			(10,066)		8,134		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,479,000	5062.67	89,923			46,452		88,003			(11,117)		7,496		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/01/2026	1	2,754,000	5114.5	154,499			84,292		152,212			(19,100)		14,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,936,000	5342.97	105,899			63,920		69,785			(13,092)		10,604		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,928,000	5165.54	107,775			59,842		95,630			(13,324)		10,129		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	04/30/2026	1	2,162,005	5091	114,448			62,026		126,410			(14,129)		11,246		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,799,000	5223.89	141,909			71,838		110,414			(17,568)		14,033		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	1,540,803	5185	84,035			42,540		67,757			(10,403)		7,725		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	1	1,571,000	5212.74	86,876			50,240		68,815			(10,667)		8,446		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,684,480	4799	202,274			122,091		172,225			(25,006)		9,226		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/10/2026	1	1,537,336	5274	93,879			56,483		60,510			(11,622)		8,401		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	2,602,000	5256.82	124,636			69,204		104,573			(15,408)		13,670		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/29/2026	1	2,169,000	5372.66	115,608			72,195		75,067			(14,234)		12,108		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	1	1,593,000	5340.45	79,650			47,241		60,741			(9,833)		8,655		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,622,314	5144	86,393			44,628		79,706			(10,680)		8,222		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2026	1	1,767,000	5130.02	105,490			53,759		88,036			(12,970)		8,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/01/2026	1	1,600,000	5110.01	83,840			45,678		87,296			(10,351)		8,333		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/22/2026	1	1,572,807	4854	178,686			110,780		145,549			(22,182)		8,712		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2026	1	1,971,000	5382.48	101,112			60,946		64,818			(12,483)		10,796		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/24/2026	1	1,379,000	5040.54	84,946			45,524		88,436			(10,502)		7,118		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	2,066,000	5050.01	118,382			63,355		130,507			(14,615)		10,664		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	2,113,000	5099.72	123,188			63,881		116,662			(15,167)		10,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,706,000	5321.8	127,723			72,153		94,499			(15,790)		14,340		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/21/2026	1	1,446,134	5308	67,362			38,666		52,916			(8,328)		7,719		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/07/2026	1	1,528,000	5185.7	81,290			45,086		70,585			(10,063)		8,018		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2026	1	1,702,000	4734.7	194,709			110,460		189,532			(23,940)		9,063		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/25/2026	1	2,788,404	5404	145,084			90,177		86,627			(17,936)		15,498		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	1	3,190,000	5327.38	160,457			95,299		115,653			(19,837)		17,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	1	1,473,000	4765.1	170,426			101,220		158,702			(21,069)		8,003		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2026	1	1,800,000	5123.39	96,660			52,048		96,940			(11,884)		9,339		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,494,000	5360.6	81,124			49,707		50,490			(10,043)		8,239		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	07/13/2026	1	1,615,543	4971	171,171			110,646		122,943			(21,220)		9,156		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2024	07/06/2026	1	1,638,815	4936	181,647			116,143		132,185			(22,549)		9,219		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,959,681	5523	71,732			49,539		49,573			(8,868)		11,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/26/2026	1	1,936,423	4853	225,303			140,932		180,787			(28,007)		10,774		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,647,717	5525	57,960			38,907		42,792			(7,165)		9,516		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/17/2026	1	1,788,000	4923.31	180,588			124,946		156,459			(22,234)		10,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	2,608,000	5673.52	80,587			57,292		47,938			(9,963)		15,489		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,602,000	5560.48	57,512			38,050		36,275			(7,110)		9,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	1	1,737,982	4952	168,757			121,272		151,082			(20,834)		10,392		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,508,448	5352	68,829			46,868		59,078			(8,509)		8,774		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/30/2026	1	1,819,325	5448	82,067			54,976		55,827			(10,146)		10,497		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,679,000	5385.19	83,446			55,208		58,613			(10,316)		9,627		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,875,403	5403	87,300			59,883		66,048			(10,793)		10,964		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	07/28/2026	1	1,889,546	4857	211,258			141,326		184,741			(26,189)		10,879		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	1,646,000	5463.71	86,909			54,934		47,290			(10,759)		9,219		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,832,000	5552.78	60,639			43,637		47,802			(7,497)		10,954		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,889,287	4869	206,164			142,378		181,852			(25,487)		11,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,571,000	5526.42	57,813			39,926		39,301			(7,147)		9,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,542,000	5475.59	55,204			37,590		44,668			(6,825)		8,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	2,093,000	5542.61	97,325			61,518		49,849			(12,048)		11,723		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	1	1,585,000	5535.85	55,000			36,920		39,630			(6,799)		9,154		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,565,357	5033	152,608			113,239		116,888			(18,997)		9,485		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/25/2026	1	2,304,000	5813.12	61,056			45,708		32,247			(7,548)		14,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	1	1,775,246	5571	67,354			47,884		42,513			(8,327)		10,544		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/31/2026	1	1,651,000	5448.55	74,460			49,914		50,547			(9,193)		9,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/11/2026	1	1,588,238	5575	63,876			47,038		39,272			(7,973)		9,560		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/02/2026	1	1,625,446	5449	86,737			54,825		46,154			(10,738)		9,104		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	1	1,622,000	5552.98	65,042			45,548		40,570			(8,041)		9,568		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,535,295	5763	47,754			35,435		22,969			(5,944)		9,302		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,782,000	5666.73	49,183			33,966		30,674			(6,080)		10,439		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	1	1,469,923	5671	49,643			36,684		29,207			(6,137)		8,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	1	1,760,000	5650.82	61,600			45,519		36,133			(7,615)		10,664		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	1	3,098,000	5702.12	91,701			64,216		53,091			(11,337)		18,274		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	1	1,590,000	5401.84	71,232			47,816		55,180			(8,806)		9,183		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/15/2026	1	1,490,000	5575.72	68,242			44,057		31,704			(8,413)		8,463		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	1	2,111,000	5398.16	88,029			59,942		73,808			(10,883)		12,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	1	1,717,000	5527.09	71,084			50,535		45,994			(8,788)		10,198		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	1	1,567,000	5519.63	66,441			43,315		39,243			(8,214)		8,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	2,049,000	5662.83	64,953			47,369		39,145			(8,030)		12,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/04/2026	1	1,470,146	.5464	65,822			47,563		45,958			(8,194)		8,791		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,775,333	.5533	72,662			47,371		42,855			(8,983)		10,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2026	1	1,509,838	.5568	54,705			38,233		36,099			(6,763)		8,897		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	1,633,000	5760.46	42,458			30,964		23,984			(5,249)		9,830		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,482,000	5594.39	62,837			39,718		27,851			(7,779)		8,301		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/14/2026	1	1,900,812	.5002	193,139			142,242		149,801			(23,976)		11,474		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,036,000	5458.23	88,770			58,730		59,726			(10,974)		11,674		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,556,000	5414.47	79,512			51,836		50,402			(9,830)		8,857		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/10/2026	1	1,505,010	.5503	77,943			50,129		37,195			(9,676)		8,503		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	1	2,323,000	5548.98	108,484			69,676		52,179			(13,411)		13,124		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,686,000	5660.6	44,342			31,909		33,293			(5,482)		10,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2026	1	1,651,435	.5527	77,071			49,393		38,904			(9,528)		9,320		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,678,601	.5588	77,143			60,071		43,111			(9,576)		10,433		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,511,647	.5195	156,314			132,315		98,992			(19,404)		9,795		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/23/2026	1	1,455,000	5100.32	157,722			130,386		105,289			(19,419)		9,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/15/2026	1	1,754,000	5615.49	74,545			57,547		43,350			(9,190)		10,892		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,602,000	5745.88	49,342			37,415		26,668			(6,100)		9,833		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	1,451,000	5160.16	156,708			131,057		99,819			(19,294)		9,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2024	12/17/2026	1	1,815,340	.5596	84,843			72,939		53,705			(10,474)		11,887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/12/2026	1	1,738,476	.5572	92,087			75,043		49,810			(11,384)		11,061		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/13/2026	1	1,487,971	.5845	46,393			38,028		22,345			(5,775)		9,475		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2026	1	2,191,078	.5615	85,659			64,896		50,036			(10,619)		13,424		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/06/2024	11/05/2026	1	2,052,683	.5450	130,427			104,593		77,439			(16,102)		12,982		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/08/2024	11/04/2026	1	1,646,590	.5715	73,469			59,305		34,658			(9,108)		10,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/25/2024	10/23/2026	1	1,687,000	5780.97	51,960			40,907		28,757			(6,424)		10,550		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/08/2024	11/06/2026	1	1,585,000	5887.2	50,720			40,969		22,086			(6,270)		10,033		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2024	12/04/2026	1	1,497,201	.5636	86,110			72,689		39,052			(10,631)		9,701		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/18/2026	1	1,727,000	5657.63	76,679			66,300		45,701			(9,480)		11,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/08/2026	1	2,253,000	5867.34	89,444			75,683		34,284			(10,997)		14,646		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/19/2024	12/18/2026	1	2,044,000	5607.67	94,842			81,891		63,309			(11,709)		13,395		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,507,000	5800.42	49,731			40,595		25,593			(6,148)		9,596		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/08/2024	11/09/2026	1	1,642,000	5119.3	176,351			142,587		112,493			(21,712)		10,420		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	11/08/2024	11/06/2026	1	1,665,000	5708.02	74,259			59,982		35,469			(9,180)		10,539		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2024	10/02/2026	1	1,727,181	.5021	181,144			137,930		134,568			(22,549)		10,601		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	1	1,471,832	.5164	128,686			110,606		103,389			(15,909)		9,630		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	10/25/2024	10/23/2026	1	1,516,245	.5734	51,245			40,345		26,853			(6,335)		9,482		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/27/2024	12/28/2026	1	1,703,000	5650.01	78,508			68,681		48,048			(9,666)		11,249		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2026	1	1,505,000	5778.33	56,588			46,675		27,470			(6,986)		9,640		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/07/2026	1	1,979,000	5607.38	120,323			101,786		55,008			(14,814)		12,855		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,957,423	5071	197,516			153,806		141,815			(24,519)		12,166		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	10/30/2026	1	2,253,780	4964	278,915			223,209		205,779			(34,720)		14,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,576,000	5804.83	46,334			35,632		23,015			(5,728)		9,734		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	12/17/2024	12/11/2026	1	1,498,036	5166	161,199			138,203		104,152			(20,039)		9,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	1,551,184	5861	43,262			33,362		19,434			(5,385)		9,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	3,026,000	5530.78	167,943			145,304		105,214			(20,677)		19,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/11/2026	1	1,583,000	5679.3	80,733			68,929		38,412			(9,967)		10,316		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,673,012	5591	73,793			56,748		42,158			(9,123)		10,334		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,711,420	5827	68,726			58,175		28,551			(8,531)		11,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/27/2026	1	2,659,000	5890.32	94,660			79,102		37,032			(11,703)		17,131		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,953,873	5680	65,133			51,908		42,813			(8,052)		12,294		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	11/27/2026	1	1,589,510	5144	180,308			151,298		111,944			(22,445)		10,241		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,666,571	5654	61,030			46,278		35,037			(7,545)		10,229		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/25/2026	1	1,630,117	5047	157,017			118,693		119,782			(19,600)		9,941		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/20/2026	1	1,901,000	5819.47	67,866			56,055		31,263			(8,390)		12,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,473,000	5043.84	159,526			130,221		116,621			(19,722)		9,380		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,983,000	5790.88	83,286			71,207		37,227			(10,296)		12,922		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	10/22/2024	10/22/2026	1	1,801,000	5635.59	77,263			60,388		43,888			(9,526)		11,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/10/2026	1	1,509,790	5592	87,758			75,013		44,078			(10,864)		9,831		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2026	1	1,588,000	5522.55	95,121			83,034		56,487			(11,759)		10,456		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/16/2026	1	1,534,000	5808.84	48,474			37,695		22,675			(5,993)		9,534		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,643,265	5842	47,110			36,684		22,251			(5,848)		10,213		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,635,427	5537	70,988			56,575		49,889			(8,776)		10,290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/25/2026	1	1,705,080	5582	98,082			81,803		49,534			(12,126)		10,967		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	2,050,978	5039	217,517			167,739		156,200			(27,077)		12,668		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	2,657,000	5587.43	118,502			93,400		71,982			(14,590)		16,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,551,191	5843	59,247			50,655		25,621			(7,324)		10,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F95	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,495,000	5580.13	62,940			47,726		37,763			(7,781)		9,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/23/2026	1	2,254,590	5033	233,023			184,220		176,940			(29,007)		14,100		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	2,192,000	5687.5	72,336			57,649		47,452			(8,943)		13,792		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	1,854,000	5074.11	199,490			172,599		146,007			(24,561)		12,179		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,615,000	5699.54	64,277			52,469		35,080			(7,946)		10,284		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F9D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/12/2026	1	2,270,000	5655.93	88,984			68,515		48,846			(10,956)		14,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,875,000	5076.38	203,438			177,973		149,104			(25,047)		12,385		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B9G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/05/2027	1	1,934,105	5458	88,745			86,529		92,458			(2,332)		13,430		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B9M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,664,007	5027	152,429			152,429		158,435			(629)		11,718		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B9H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,804,000	4987.16	180,580			177,103		181,091			(4,200)		12,616		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,672,585	5357		97,201		95,321		96,535			(2,270)		11,672		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2027	1	1,737,199	5458		98,585		95,195		83,054			(3,516)		12,055		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,759,000	5415.44		95,690		94,764		92,895			(1,314)		12,335		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2027	1	1,440,589	5072		140,344		125,377		120,083			(15,465)		9,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,837,000	5097.87		301,573		272,792		222,127			(30,240)		19,002		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/25/2027	1	1,627,840	5435		78,974		78,974		82,481			(326)		11,463		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,280,429	5411		140,689		125,727		108,920			(15,460)		15,192		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2027	1	1,947,938	5126		208,263		191,051		147,304			(17,451)		13,166		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2027	1	1,958,519	5127		199,862		191,053		157,248			(9,060)		13,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,419,000	5490.41		146,833		132,820		96,665			(14,724)		16,202		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	12/31/2026	1	1,460,000	5076.26		155,198		137,167		116,306			(18,573)		9,666		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2027	1	1,507,000	5434.16		76,706		75,442		77,235			(1,366)		10,561		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,427,000	5137.25		147,266		140,186		112,599			(7,645)		9,838		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/07/2025	02/05/2027	1	2,710,000	5549.35		162,329		151,343		102,426			(11,595)		18,440		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,247,000	5374.03		146,280		130,722		115,244			(16,075)		14,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2025	01/29/2027	1	2,596,951	5132		287,282		267,276		195,242			(21,089)		17,579		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,993,000	5588.01		120,776		113,927		69,476			(7,466)		13,631		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	1	2,741,000	5037.27		274,374		266,459		254,463			(8,996)		19,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	02/26/2027	1	1,673,579	5118		154,710		149,346		136,290			(5,564)		11,563		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2027	1	1,957,000	5417.58		112,528		109,282		101,052			(3,689)		13,628		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/04/2027	1	1,535,145	5543		97,399		90,673		60,226			(7,091)		10,438		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/25/2027	1	1,490,000	5376.14		80,907		80,907		83,997			(334)		10,493		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	1	2,297,000	5520.22		141,495		130,551		89,771			(11,467)		15,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,460,914	5415		169,530		153,350		114,291			(17,000)		16,483		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2025	02/10/2027	1	1,811,534	5146		190,316		178,257		134,963			(12,287)		12,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,682,972	5387		96,103		95,174		93,259			(1,320)		11,802		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/28/2027	1	1,524,667	5496		97,900		89,820		61,425			(8,192)		10,313		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	1,858,000	5128.79		199,549		186,044		141,683			(14,254)		12,643		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,443,000	5174.08		154,545		145,781		102,986			(9,553)		9,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/22/2027	1	1,479,537	5471		100,448		91,581		61,928			(9,232)		9,963		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/26/2027	1	1,851,985	5502		119,903		109,828		74,218			(10,211)		12,508		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2025	02/18/2027	1	1,764,564	5581		95,490		90,868		65,381			(4,991)		12,122		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	1,463,000	5129.83		158,297		144,579		110,064			(14,292)		9,874		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2025	02/19/2027	1	2,562,000	5537.96		148,852		141,656		103,287			(7,770)		17,613		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/04/2027	1	1,905,000	5462.06		117,348		103,789		78,297			(13,966)		12,652		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/03/2027	1	1,939,699	5078		191,626		185,028		169,031			(6,844)		13,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	2,114,000	5488.92		139,524		127,433		86,628			(12,597)		14,267		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2025	01/13/2027	1	1,874,851	5000		203,089		182,137		172,060			(21,172)		12,539		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B\$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	02/25/2027	1	1,531,390	5535		75,048		72,442		62,827			(2,703)		10,573		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B\$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	1,530,000	5524.39		88,128		84,720		63,884			(3,753)		10,571		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B\$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,866,000	5011.98		185,854		184,064		181,230			(2,542)		13,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B\$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,650,000	5386.13		90,750		88,995		90,466			(2,119)		11,514		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/10/2027	1	1,760,051	5553		104,703		98,069		68,065			(6,760)		12,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/01/2025	3	6,016,855	266.8	177,755					322,961			(21,863)		1,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2023	04/02/2025	6	11,933,109	266.8	367,225			505		640,291			(45,314)		4,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/03/2025	9	22,686,471	266.93	696,919			1,918		1,205,465			(86,056)		10,284		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2025	5	16,786,928	268.09	478,897			1,976		815,718			(59,085)		8,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/04/2025	5	12,814,920	267.24	373,630			1,545		664,960			(46,190)		6,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/09/2025	6	7,610,054	266.77	229,144			2,517		408,476			(28,203)		5,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/07/2025	4	7,821,747	266.77	227,984			1,887		419,985			(28,196)		5,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/04/2025	5	11,489,265	266.77	336,598			1,396		617,321			(41,708)		6,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/08/2025	3	5,278,593	266.77	156,657			1,505		283,380			(19,248)		3,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/10/2025	9	18,460,918	266.33	575,658			7,129		1,022,408			(71,085)		15,278		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/11/2025	10	18,151,110	267.42	542,778			7,462		928,696			(66,950)		15,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/11/2025	8	15,286,520	267.65	463,299			6,382		768,558			(57,207)		13,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2023	04/11/2025	8	12,042,332	268.86	347,227			4,798		550,982			(42,971)		10,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2023	04/16/2025	6	8,556,765	268.42	252,076			5,210		405,542			(31,117)		8,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2023	04/15/2025	3	7,627,612	268.42	225,467			4,341		361,459			(27,754)		7,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/14/2025	4	4,480,392	268.42	129,779			2,325		212,291			(16,026)		4,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/17/2025	9	17,980,944	267.93	537,688			11,833		885,473			(66,340)		19,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/17/2025	6	13,392,568	268.6	391,641			8,624		625,896			(48,343)		14,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/17/2025	8	16,094,289	268.33	472,845			10,435		768,697			(58,469)		17,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/17/2025	7	12,251,900	268.52	353,918			7,848		576,336			(43,949)		13,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/21/2025	5	12,882,146	267.95	382,881			10,548		633,276			(47,310)		15,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	04/23/2025	10	12,785,083	267.95	382,957			11,588		628,591			(47,261)		16,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2025	2	6,260,530	267.95	184,120			5,311		307,784			(22,640)		7,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2023	04/24/2025	11	18,180,965	268.17	539,165			17,143		879,099			(66,871)		23,310		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2025	6	17,421,069	268.27	514,117			16,978		836,276			(63,438)		22,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2023	04/25/2025	6	17,023,695	267.63	511,819			16,927		857,691			(63,202)		22,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/25/2025	4	11,946,960	267.88	362,148			12,004		593,406			(44,806)		15,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	04/30/2025	5	10,783,678	268.37	328,246			13,085		514,157			(40,447)		15,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2023	04/28/2025	3	7,693,332	268.37	230,165			8,553		366,717			(28,382)		10,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2025	1	6,519,347	268.37	192,321			7,397		310,797			(23,646)		9,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2023	05/01/2025	9	13,281,604	269.14	398,214			16,449		596,669			(49,196)		19,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2023	05/02/2025	9	22,224,176	269.24	673,349			28,938		991,022			(83,722)		32,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2023	05/02/2025	5	12,804,636	269.65	380,889			16,253		552,647			(47,002)		18,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/02/2025	9	10,567,142	269.96	321,175			13,931		444,959			(40,272)		15,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/07/2025	6	9,643,022	269.69	290,942			14,539		415,446			(36,194)		15,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/06/2025	2	9,576,958	269.69	283,589			13,635		412,478			(34,870)		15,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2023	05/05/2025	5	7,502,881	269.69	222,752			10,430		323,052			(27,482)		11,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2023	05/08/2025	5	15,640,684	269.87	468,290			23,801		664,302			(57,734)		25,233		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2023	05/09/2025	8	16,174,872	270.23	472,637			24,845		667,833			(58,648)		26,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2023	05/09/2025	6	16,957,348	269.84	499,374			26,356		724,933			(62,159)		27,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2025	7	10,848,627	269.57	328,441			17,654		472,153			(41,599)		17,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/13/2025	2	6,738,805	270.2	198,046			11,492		279,222			(24,491)		11,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/29/2023	05/14/2025	5	8,605,989	270.2	253,043			14,974		359,882			(31,209)		14,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2023	05/12/2025	4	9,907,507	270.2	291,456			16,467		410,372			(35,993)		16,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	05/15/2025	8	14,470,419	270.52	422,932			25,800		584,677			(52,587)		25,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/16/2025	11	15,464,187	269.9	472,555			29,557		657,245			(58,870)		27,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/16/2025	5	10,482,441	270.85	318,619			19,821		412,457			(39,462)		18,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/16/2025	6	14,710,321	270.22	452,807			28,122		611,276			(55,942)		26,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/19/2025	4	7,244,148	271.79	213,754			14,126		263,640			(26,378)		13,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/21/2025	5	7,828,198	271.79	231,162			16,872		285,213			(30,240)		14,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2025	2	9,142,909	271.79	268,505			18,078		332,928			(33,025)		16,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/22/2025	5	15,143,140	272.07	423,676			29,684		539,197			(52,233)		28,579		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2025	6	17,462,258	271.34	495,270			35,491		661,917			(61,217)		33,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/23/2025	4	13,930,576	269.73	409,726			29,323		601,235			(50,552)		26,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/23/2025	4	13,276,650	269.36	403,103			28,989		589,281			(49,874)		25,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/28/2025	3	7,440,036	270.1	218,416			17,118		314,593			(26,858)		14,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/29/2025	5	9,776,499	270.1	286,964			22,900		410,532			(35,395)		19,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/23/2025	4	9,848,242	270.1	296,662			21,359		412,741			(36,804)		18,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/27/2025	2	6,093,843	270.1	178,799			13,773		255,726			(21,987)		12,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2023	05/30/2025	7	15,961,866	271.16	454,254			36,879		616,058			(56,045)		32,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2023	05/30/2025	5	23,516,431	269.88	717,404			58,274		1,005,144			(88,542)		47,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/30/2025	5	10,603,650	271.14	320,602			26,246		409,795			(39,833)		21,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/04/2025	3	9,243,836	272.2	286,112			25,165		327,922			(35,255)		19,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2023	06/02/2025	6	8,492,836	272.2	254,260			21,709		300,933			(31,369)		17,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/03/2025	2	7,188,477	272.2	211,705			18,324		254,862			(26,038)		15,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2023	06/05/2025	5	12,941,614	273.19	382,336			34,133		421,635			(47,128)		27,516		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2023	06/06/2025	5	15,842,682	273.9	454,060			41,139		484,285			(55,932)		33,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/06/2025	6	14,760,089	272.23	439,756			39,969		522,872			(54,283)		31,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2023	06/06/2025	5	14,558,531	272.35	447,447			40,789		510,468			(55,350)		31,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2025	5	10,576,779	273.46	330,666			32,283		337,671			(40,770)		23,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/09/2025	4	11,806,657	273.46	352,705			33,499		376,377			(43,507)		25,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/10/2025	1	8,508,027	273.46	249,285			23,970		271,424			(30,650)		18,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2023	06/12/2025	5	18,890,353	274.19	585,032			57,951		565,517			(72,200)		42,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2023	06/13/2025	7	15,878,525	275.26	473,908			47,601		430,580			(58,466)		35,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2023	06/13/2025	6	15,150,607	276.44	443,433			44,638		366,235			(54,795)		34,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/13/2025	5	11,306,277	276.78	327,869			33,094		268,794			(40,552)		25,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/17/2025	2	10,659,637	277.02	311,097			32,961		244,311			(38,264)		24,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/18/2025	6	21,364,958	277.02	604,397			64,870		490,325			(74,491)		49,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2023	06/16/2025	2	7,374,437	277.02	210,600			22,056		168,789			(25,976)		16,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/20/2025	5	22,741,531	275.83	661,866			72,750		588,557			(81,579)		53,565		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/20/2025	6	11,011,678	276.08	308,958			34,027		278,092			(38,142)		25,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/20/2025	6	10,570,193	275.07	299,160			33,049		293,897			(36,991)		24,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2023	06/25/2025	8	9,618,892	274	280,690			32,856		295,958			(34,650)		23,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/24/2025	2	8,230,124	274	240,362			27,736		253,031			(29,557)		19,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2023	06/23/2025	3	7,198,645	274	209,589			23,961		221,145			(25,867)		17,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/29/2023	06/26/2025	5	14,487,965	273.99	430,348			50,849		446,450			(53,059)		35,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/27/2025	9	16,148,973	274.21	478,942			57,571		488,453			(59,368)		39,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2023	06/27/2025	5	15,669,113	275.05	462,401			55,401		439,177			(57,066)		38,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/29/2023	06/27/2025	6	8,940,784	275.35	264,431			31,792		243,908			(32,712)		21,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/02/2025	5	7,408,506	276.06	212,712			26,934		202,318			(26,221)		18,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2023	07/01/2025	2	7,631,372	276.06	221,275			27,721		195,397			(27,230)		19,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	06/30/2025	6	9,516,177	276.06	279,994			34,751		243,390			(34,555)		23,758		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2023	07/03/2025	11	19,431,466	276.87	527,797			67,936		461,497			(65,502)		49,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/03/2025	9	13,942,283	275.96	386,639			49,579		363,446			(47,805)		35,377		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2023	07/03/2025	6	12,396,330	273.93	353,177			45,451		387,954			(43,784)		31,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/07/2025	5	6,685,502	273.42	190,390			25,430		218,147			(23,504)		17,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/08/2025	1	3,991,024	273.42	115,740			15,580		130,314			(14,230)		10,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/09/2025	3	9,978,622	273.42	289,887			39,421		326,036			(35,683)		26,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/13/2023	07/10/2025	7	13,769,418	272.75	409,939			56,538		476,307			(50,739)		36,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/11/2025	8	16,922,980	273.32	503,785			69,954		558,537			(62,148)		44,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/11/2025	7	16,762,025	273.76	502,272			69,851		532,933			(61,995)		44,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/11/2025	8	14,368,854	274.98	415,957			58,041		410,549			(51,456)		37,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/16/2025	4	10,444,386	274.76	314,569			45,879		305,756			(38,795)		28,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2025	2	7,362,118	274.76	215,300			31,056		215,345			(26,477)		19,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/14/2025	3	8,733,826	274.76	254,118			36,383		255,255			(31,357)		23,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/17/2025	7	19,169,822	274.66	578,261			85,182		566,636			(71,441)		52,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/18/2025	5	12,276,671	275.54	361,824			53,698		336,945			(44,596)		33,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2025	5	14,195,026	276.56	400,268			59,521		354,634			(49,399)		38,786		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/18/2025	9	11,304,905	275.54	326,993			48,801		309,237			(40,472)		30,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/22/2025	3	13,177,881	274.92	384,077			59,094		382,055			(47,230)		36,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/21/2025	5	10,317,115	274.92	309,277			47,269		298,865			(38,169)		28,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/23/2025	5	9,499,180	274.92	282,561			43,853		275,631			(34,770)		26,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/24/2025	8	16,422,888	276.09	477,823			74,834		429,839			(58,912)		46,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2023	07/25/2025	9	15,271,858	276.2	435,053			68,883		395,783			(53,722)		43,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/25/2025	6	18,186,429	276.1	528,061			83,643		476,037			(65,189)		51,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/03/2023	07/25/2025	6	10,696,149	276.29	309,045			49,096		276,404			(38,243)		30,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	07/29/2025	3	9,870,102	276.13	281,870	3,628		48,451		258,557			(35,947)		28,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/28/2025	3	8,428,167	276.13	247,970			40,275		221,859			(30,586)		24,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2025	4	9,580,544	276.13	275,348			45,821		251,221			(34,214)		27,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	07/31/2025	8	15,681,726	276.77	430,316			72,650		388,094			(53,879)		45,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/01/2025	6	11,286,711	275.91	297,264			49,921		302,533			(36,707)		32,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/01/2025	5	12,568,433	273.7	354,473			59,513		407,224			(43,744)		36,480		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/01/2025	6	12,954,896	272.19	376,460			63,434		473,893			(46,562)		37,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2025	2	6,826,251	272.11	198,490			34,361		251,786			(24,410)		20,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/06/2025	3	5,351,479	272.11	156,065			27,230		197,482			(19,216)		15,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/04/2025	4	7,538,233	272.11	223,205			38,430		277,916			(27,562)		22,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2025	5	18,992,522	272.69	542,943			95,435		670,216			(66,916)		56,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/08/2025	6	10,309,484	272.13	300,437			53,262		380,398			(37,035)		30,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/08/2025	5	15,316,582	271.97	449,438			79,824		571,996			(55,483)		45,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/08/2025	4	10,855,104	272.62	310,312			55,271		385,547			(38,369)		32,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/13/2025	4	6,698,613	272.32	186,507			34,354		243,986			(22,968)		20,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/11/2025	4	8,666,642	272.32	245,703			44,653		315,362			(30,317)		26,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2025	1	8,159,378	272.32	237,438			43,378		297,048			(29,193)		24,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/14/2025	4	15,014,126	271.59	410,598			76,186		580,271			(50,647)		45,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/15/2025	5	12,323,549	271.08	335,500			62,711		493,409			(41,375)		37,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2023	08/15/2025	5	13,750,392	270.01	387,703			72,613		594,976			(47,854)		42,121		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/17/2023	08/15/2025	6	7,962,810	269.03	230,982			43,416		368,927			(28,595)		24,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/18/2025	5	10,433,861	268.67	309,128			59,170		495,498			(38,156)		32,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/20/2025	3	7,578,198	268.67	225,016			43,569		360,015			(27,685)		23,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/19/2025	1	6,568,338	268.67	191,139			36,757		311,983			(23,501)		20,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/21/2025	8	14,369,135	269.3	426,738			83,390		654,070			(52,706)		44,970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/24/2023	08/22/2025	6	13,829,255	269.59	415,916			81,729		617,228			(51,275)		43,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	5	14,847,804	270.7	429,556			84,699		612,768			(53,094)		46,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/22/2025	7	7,117,546	270.56	204,156			40,331		296,601			(25,248)		22,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/25/2025	5	10,732,895	269.68	332,512			66,934		476,621			(41,105)		34,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	08/27/2025	3	4,475,023	269.68	135,101			28,211		198,824			(17,065)		14,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	5,209,479	269.68	151,075			30,506		235,171			(18,575)		16,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/28/2025	5	17,739,546	270.98	539,452			110,396		720,974			(66,495)		56,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/29/2025	8	13,526,408	272.17	397,342			81,964		502,252			(49,030)		43,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/07/2023	08/29/2025	6	10,536,532	272.62	308,444			63,725		377,945			(38,069)		33,885		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2023	08/29/2025	4	9,996,331	272.93	293,113			60,779		350,180			(36,229)		32,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/10/2023	09/04/2025	5	8,954,924	273.26	252,028			54,226		306,792			(31,172)		29,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	3	5,645,615	273.26	163,146			34,763		193,310			(20,058)		18,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/02/2025	3	4,082,885	273.26	118,597			25,138		139,724			(14,592)		13,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	08/29/2025	8	11,971,856	273.26	343,444			71,885		408,792			(42,921)		38,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025	6	20,908,566	273.16	601,778			132,132		722,602			(75,490)		68,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025	5	8,262,752	272.99	235,180			50,850		289,218			(29,034)		27,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/05/2025	6	10,446,263	272.51	298,186			64,653		379,344			(36,870)		34,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/08/2025	4	7,745,230	272.05	222,624			49,046		291,537			(27,458)		25,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	3	5,315,556	272.05	154,348			34,331		200,254			(18,980)		17,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	3	7,962,764	272.05	231,651			51,232		299,854			(28,484)		26,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2023	09/11/2025	8	15,996,871	271.74	455,603			102,421		616,707			(56,382)		53,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/12/2025	5	7,562,131	271.8	220,094			49,604		290,284			(27,134)		25,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/30/2023	09/12/2025	6	11,905,662	271.66	353,096			79,960		461,867			(43,705)		40,024		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/12/2025	5	9,747,605	272.92	280,951			63,637		344,374			(34,748)		32,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2025	1	5,996,996	272.91	173,913			40,134		212,400			(21,383)		20,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/17/2025	3	4,191,250	272.91	120,100			27,871		148,518			(14,776)		14,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/15/2025	4	12,901,366	272.91	369,146			84,907		456,708			(45,575)		43,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2023	09/18/2025	5	16,965,238	272.98	478,001			111,594		598,356			(58,917)		58,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/19/2025	3	12,622,389	272.38	355,490			83,471		465,878			(43,807)		43,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	09/19/2025	7	10,191,571	271.66	285,733			69,529		396,364			(36,432)		34,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/19/2025	3	11,148,683	269.84	318,633			75,227		492,737			(39,392)		38,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/24/2025	4	4,874,623	269.32	139,966			33,822		223,270			(17,209)		16,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/22/2025	2	8,295,471	269.32	244,266			58,505		379,786			(30,139)		28,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/23/2025	1	7,946,778	269.32	230,457			55,398		363,902			(28,335)		27,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/25/2025	10	17,989,382	269.92	489,444			119,368		791,696			(60,521)		62,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/26/2025	6	11,550,763	268.45	325,753			79,691		560,495			(40,172)		40,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2023	09/26/2025	6	13,502,393	268.19	384,662	3,370		96,532		666,385			(48,453)		47,278		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/26/2025	6	8,518,554	267.83	242,732			60,071		430,071			(30,216)		29,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/05/2023	10/01/2025	4	2,438,847	267.63	68,823			17,289		124,782			(8,459)		8,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2025	1	5,231,567	267.63	151,715			37,929		267,637			(18,654)		18,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2023	09/29/2025	5	9,025,374	267.63	257,454			64,227		461,664			(31,799)		31,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	10/02/2025	5	13,285,413	267.03	349,941			88,510		705,556			(43,174)		47,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/03/2025	7	9,168,976	265.02	262,012			66,932		548,469			(32,453)		32,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2023	10/03/2025	4	13,083,830	264.03	396,303			101,171		827,888			(48,924)		46,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/03/2025	8	7,866,114	264.97	233,760			59,914		472,010			(28,962)		28,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/08/2025	2	4,638,165	265.71	136,485			35,627		266,628			(16,770)		16,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	10/07/2025	2	7,509,740	265.71	218,297			56,820		431,687			(26,873)		27,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/06/2025	6	6,130,699	265.71	181,560			47,096		352,402			(22,441)		22,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2023	10/09/2025	6	12,401,754	266.08	386,879			101,577		697,543			(47,730)		44,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/10/2025	5	11,742,492	268.02	348,921			92,106		586,751			(43,045)		42,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/10/2025	5	9,424,164	268.58	282,161			75,373		454,574			(35,188)		34,265		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/10/2025	4	7,648,706	269.55	217,714			57,692		346,265			(26,898)		27,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/15/2025	4	5,206,163	268.69	149,916			40,547		249,642			(18,430)		19,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2025	1	4,527,164	268.69	131,288			35,347		217,044			(16,142)		16,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/13/2025	6	11,289,818	268.69	321,650			86,386		541,166			(39,710)		41,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/16/2025	7	17,959,946	268.36	524,372			142,651		879,260			(64,659)		66,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/17/2025	3	8,708,410	268.77	247,238			67,531		415,452			(30,456)		32,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/17/2025	5	11,610,032	267.98	323,180			88,558		582,302			(39,892)		42,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	5	4,742,414	266.6	135,061			37,097		258,750			(16,689)		17,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/21/2025	2	6,404,911	265.59	186,938			52,263		371,071			(23,046)		23,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/20/2025	4	9,377,438	265.59	267,643			74,428		543,267			(33,030)		34,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2025	2	4,023,050	265.59	116,607			32,639		233,085			(14,325)		15,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2023	10/23/2025	10	19,043,719	265.07	561,329			158,120		1,136,123			(69,225)		71,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2023	10/24/2025	6	13,038,008	265.53	372,370			105,415		757,877			(45,922)		49,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/24/2025	5	12,834,502	265.2	359,572			102,983		760,106			(44,790)		48,327		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2024	10/24/2025	4	9,394,626	263.76	275,580			78,419		603,089			(34,081)		35,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/27/2025	5	11,276,545	264.2	329,089			94,770		706,369			(40,636)		42,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/28/2025	1	6,585,360	264.2	190,975			55,089		412,505			(23,481)		25,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/29/2025	2	3,866,492	264.2	112,359			32,526		242,193			(13,799)		14,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2023	10/30/2025	7	17,719,090	264.28	519,651	5,500		156,534		1,105,020			(64,493)		67,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	10/31/2025	4	8,844,262	264.4	262,892			76,873		547,943			(32,390)		33,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	10/31/2025	6	10,913,992	265.38	326,358			96,024		640,001			(40,410)		41,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	10/31/2025	8	8,042,648	266.38	243,637			72,584		445,054			(30,507)		30,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/03/2025	5	9,792,425	266.64	290,089			86,295		533,893			(35,811)		37,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/05/2025	3	5,457,547	266.64	157,986			47,281		297,599			(19,427)		21,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2025	1	4,906,907	266.64	142,791			42,563		267,551			(17,556)		18,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2023	11/06/2025	8	17,992,304	267.39	504,129			152,358		937,842			(62,434)		69,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2023	11/07/2025	9	8,606,606	266.42	245,176	5,688		78,676		475,295			(31,813)		33,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/07/2025	5	12,559,481	265.95	370,411			112,147		713,089			(45,701)		48,864		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2023	11/07/2025	7	10,308,596	266.57	301,310			91,887		564,601			(37,393)		40,107		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/12/2025	7	8,656,727	266.25	263,166			81,393		483,114			(32,428)		34,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/10/2025	7	7,489,418	266.25	226,687			72,460		417,915			(29,108)		29,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2025	1	4,811,773	266.25	140,023			43,084		268,518			(17,216)		18,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/13/2025	5	15,113,849	266.43	459,946			142,775		834,980			(56,695)		59,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/14/2025	8	9,691,744	267.57	296,346			92,595		500,322			(36,586)		38,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/16/2023	11/14/2025	5	10,623,884	268.72	311,289			97,252		511,009			(38,415)		41,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2023	11/14/2025	4	9,064,504	268.97	264,893			82,982		429,325			(32,722)		35,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/17/2025	8	12,038,524	269.2	385,893			127,351		562,272			(49,637)		47,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	11/18/2025	2	6,374,212	269.2	186,119			59,079		297,774			(22,893)		25,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/19/2025	2	3,377,444	269.2	98,669			31,412		157,811			(12,118)		13,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/20/2025	6	16,371,396	269.17	481,087			154,345		766,383			(59,351)		65,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/21/2025	8	9,253,609	269.29	275,282			89,006		430,040			(34,061)		37,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2023	11/21/2025	6	14,828,607	269.49	434,750			140,471		680,634			(53,700)		59,492		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/30/2023	11/24/2025	5	3,497,809	269.78	102,397			33,440		157,659			(12,633)		14,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/30/2023	11/26/2025	5	5,636,686	269.78	166,971			55,112		254,184			(20,676)		22,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	2	1,707,517	269.78	46,307	4,605		19,420		76,982			(6,033)		6,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2023	11/26/2025	5	15,369,135	269.54	457,020			150,337		706,186			(56,436)		62,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2023	11/28/2025	5	7,254,188	269.95	212,336			70,309		323,786			(26,173)		29,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	11/28/2025	8	13,826,199	269.92	404,004			134,236		618,155			(49,940)		56,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2023	11/28/2025	7	15,313,804	270.4	428,783			142,931		664,100			(53,161)		62,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2023	12/01/2025	5	7,558,265	270.88	213,301			71,661		317,875			(26,324)		30,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2025	3	5,760,925	270.88	168,589			56,778		242,356			(20,744)		23,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2024	12/03/2025	3	3,829,783	270.88	115,232			39,379		161,162			(14,333)		15,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2025	8	13,594,715	269.8	388,271			131,860		613,306			(47,907)		56,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2023	12/05/2025	8	11,745,700	268.95	355,645			121,291		559,122			(43,880)		48,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/05/2025	6	9,974,253	270.32	284,912			97,256		435,646			(35,162)		41,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/05/2025	4	7,479,028	269.63	206,835			70,847		341,243			(25,585)		30,886		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/10/2025	4	6,008,816	267.75	179,257			62,292		307,936			(22,056)		25,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	12/08/2025	5	8,202,886	267.75	244,009			84,342		420,267			(30,118)		34,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/09/2025	3	6,433,135	267.75	189,698			65,729		329,639			(23,348)		26,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2024	12/11/2025	6	12,528,266	268.05	377,858			131,967		630,687			(46,618)		52,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	12/12/2025	10	10,156,645	268.42	316,124			111,206		499,897			(39,119)		42,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/12/2025	8	13,099,654	269.34	403,432			141,943		609,548			(49,892)		54,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2024	12/12/2025	7	8,738,693	270.47	262,142			92,425		378,559			(32,451)		36,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/15/2025	6	10,624,028	271.08	313,830			111,597		445,616			(38,765)		44,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/17/2025	7	6,463,005	271.08	195,685			70,014		269,503			(24,129)		27,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/16/2025	3	5,149,395	271.08	151,405			53,883		214,663			(18,622)		21,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/18/2025	8	13,074,235	270.34	407,738			146,468		574,931			(50,313)		55,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/19/2025	7	9,268,170	271.72	278,723			100,667		370,923			(34,440)		39,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/19/2025	10	9,840,627	272.55	289,477			104,627		372,573			(35,795)		41,766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/19/2025	8	13,679,536	272.26	407,917			148,356		536,485			(50,646)		58,059		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	12/22/2025	5	10,134,995	272.21	300,173			109,751		392,914			(37,030)		43,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2025	1	2,799,422	272.21	82,583			30,216		108,567			(10,154)		11,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/24/2025	2	1,036,614	272.21	30,458			11,186		40,216			(3,747)		4,441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/26/2025	11	19,085,166	272.5	568,678			211,017		727,168			(70,245)		82,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	12/26/2025	7	14,449,533	273.85	409,470			151,830		501,967			(50,576)		62,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/26/2025	8	11,120,592	273.3	312,353			116,282		401,329			(38,705)		47,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	12/29/2025	7	10,486,396	272.24	298,484			112,054		406,814			(36,914)		45,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/30/2025	2	1,883,591	272.24	55,419			20,815		73,099			(6,816)		8,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/31/2025	1	1,370,408	272.24	40,427			15,216		53,202			(4,964)		5,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/02/2026	8	16,434,028	271.7	468,854			178,149		661,584			(57,879)		71,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2024	01/02/2026	7	12,435,560	271.22	361,867			137,926		516,271			(44,825)		54,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/02/2026	7	9,837,840	270.57	295,419			113,054		430,269			(36,735)		42,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/06/2026	1	3,619,309	270.54	106,770			41,065		157,165			(13,127)		15,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/05/2026	8	10,312,157	270.54	309,722			119,198		447,682			(38,304)		45,160		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/07/2026	3	4,081,796	270.54	123,066			47,542		177,294			(15,169)		17,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/08/2026	9	9,740,681	270.84	293,988			114,183		415,048			(36,328)		42,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/09/2026	9	12,536,923	270.79	384,746			149,941		536,039			(47,505)		55,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/09/2026	6	11,077,760	271.52	338,511			132,116		452,091			(41,819)		48,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/09/2026	6	9,515,947	271.93	293,956			115,089		378,253			(36,373)		41,970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/12/2026	3	10,462,737	273.49	300,069			118,316		375,268			(37,067)		46,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/14/2026	2	3,617,711	273.49	106,663			42,200		129,866			(13,099)		16,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/13/2026	2	4,166,279	273.49	123,119			48,606		149,495			(15,139)		18,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/15/2026	2	2,804,491	273.49	82,695			32,786		100,715			(10,142)		12,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2024	01/16/2026	8	17,036,064	272.72	481,939			192,489		647,733			(59,541)		76,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	01/16/2026	6	17,179,555	271.5	517,960			207,185		703,867			(64,022)		76,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/16/2026	6	11,037,008	271.7	334,487			134,006		446,350			(41,370)		49,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/20/2026	1	3,215,380	272.5	94,532			38,176		123,625			(11,623)		14,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/21/2026	1	2,215,452	272.5	65,134			26,358		85,210			(7,997)		9,975		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/16/2026	4	5,861,891	272.5	176,229			70,651		225,058			(21,833)		26,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/22/2026	7	19,964,522	273.48	580,449			236,162		719,355			(71,602)		90,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/23/2026	6	10,600,247	273.4	304,229			124,222		384,306			(37,519)		47,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/23/2026	7	11,726,783	272.71	348,273			142,484		445,125			(43,007)		52,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/23/2026	4	9,641,959	273.02	281,486			115,430		358,440			(34,797)		43,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/26/2026	6	12,673,388	272.68	387,473			160,389		484,355			(47,937)		57,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	01/28/2026	2	6,408,528	272.68	189,325			78,520		246,189			(23,278)		29,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/27/2026	1	3,742,854	272.68	110,040			45,497		142,540			(13,529)		17,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2024	01/29/2026	7	11,946,509	273.64	353,774			147,485		427,155			(43,684)		54,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/30/2026	5	16,184,443	273.57	481,106			200,908		581,791			(59,301)		73,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	01/30/2026	7	10,969,018	273.8	325,762			136,490		388,345			(40,238)		50,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	01/30/2026	8	10,942,524	273.92	324,357			136,259		384,243			(40,133)		50,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2026	1	2,403,499	274.24	70,663			29,952		82,770			(8,676)		11,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2026	2	4,292,254	274.24	125,676			53,185		147,748			(15,460)		19,746		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/02/2026	7	13,443,201	274.24	389,128			164,582		462,535			(48,047)		61,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2024	02/05/2026	6	17,880,732	273.57	526,677			224,349		644,149			(64,941)		82,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/06/2026	8	10,300,675	273.51	307,900			131,542		372,872			(37,955)		47,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/06/2026	8	12,506,728	273.92	377,374			161,954		440,371			(46,673)		57,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2024	02/06/2026	6	9,188,534	274.44	272,348			117,021		312,475			(33,685)		42,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2024	02/09/2026	6	7,873,513	274.62	230,106	1,891		101,097		264,820			(28,672)		36,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2024	02/11/2026	2	5,027,794	274.62	147,828			64,080		169,263			(18,152)		23,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2026	1	4,700,651	274.62	138,199			59,798		158,176			(16,992)		21,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/12/2026	9	14,317,638	274.78	423,959			184,784		477,069			(52,315)		66,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	02/13/2026	4	8,216,702	274.88	240,857			105,157		272,000			(29,679)		38,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	5	10,623,037	274.88	320,758			140,540		351,623			(39,590)		49,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	3	9,079,067	276.13	267,572			117,641		275,567			(33,068)		42,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2026	1	3,158,991	276.37	92,558			41,066		94,514			(11,365)		14,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/17/2026	1	4,825,120	276.37	141,376			62,618		144,280			(17,382)		22,695		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/19/2026	6	12,530,387	276.37	362,667			161,403		375,109			(44,649)		59,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	2	16,604,275	276.37	480,063			211,292		495,364			(59,510)		77,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/20/2026	7	13,682,007	276	403,464			180,303		420,761			(49,776)		64,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/20/2026	8	10,090,287	275.57	320,406			143,607		319,663			(39,592)		47,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/22/2024	02/20/2026	4	7,774,891	278.11	229,565			103,010		205,616			(28,380)		36,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	02/23/2026	5	10,187,341	278.59	296,172			133,720		260,439			(36,530)		48,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/24/2026	1	3,037,629	278.59	88,699			40,085		77,713			(10,906)		14,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/25/2026	2	3,195,454	278.59	93,264			42,220		81,810			(11,453)		15,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2024	02/26/2026	7	16,996,797	278.36	500,678			227,755		443,005			(61,748)		81,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2024	02/27/2026	6	9,747,463	278.49	288,957			132,135		251,748			(35,708)		46,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	02/27/2026	7	7,523,521	278.35	229,929			105,894		196,400			(28,566)		35,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	5	9,282,602	279	288,141			132,178		230,974			(35,644)		44,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/03/2026	1	3,926,510	280.52	115,047			53,099		88,432			(14,145)		18,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	3	5,655,020	280.52	165,968			76,489		125,693			(20,439)		27,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	6	12,192,207	280.52	359,650			165,184		273,160			(44,580)		58,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/04/2026	6	13,085,776	281.2	378,253			175,366		277,553			(46,702)		62,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/05/2026	6	7,922,353	280.8	236,323			109,932		172,267			(29,183)		38,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	03/06/2026	5	8,613,403	281.48	252,573			117,906		177,663			(31,171)		41,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	03/06/2026	7	11,370,229	281.64	326,668	2,670		155,666		231,578			(40,540)		54,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/06/2026	3	9,230,448	281.64	262,326			122,911		187,808			(32,485)		44,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/09/2026	2	7,055,174	281.64	206,126			96,977		150,343			(25,383)		34,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/10/2026	1	5,531,562	281.64	162,075			76,362		112,976			(19,927)		26,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/11/2026	5	12,012,171	280.16	352,172			166,591		274,880			(43,464)		58,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	03/12/2026	10	9,593,866	280.21	281,216			133,866		220,338			(34,813)		46,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/13/2026	3	9,157,120	280.36	262,365			124,948		206,521			(32,370)		44,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2024	03/13/2026	5	10,776,215	279.73	312,606			149,303		254,895			(38,630)		52,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/13/2026	5	11,641,626	278.91	354,115			169,725		293,759			(43,962)		56,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/16/2026	1	6,410,288	278.91	187,180			89,857		161,378			(23,045)		31,386		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2026	2	4,537,154	278.91	132,785			63,843		114,303			(16,328)		22,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/18/2026	7	12,717,092	280.45	380,058			183,951		285,157			(47,036)		62,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/19/2026	5	10,872,675	281.17	323,095			156,408		230,830			(39,872)		53,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2024	03/20/2026	5	7,995,871	281.5	240,065			116,565		165,435			(29,619)		39,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2024	03/20/2026	7	11,917,461	283.82	341,935			166,885		204,371			(42,324)		58,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/20/2026	7	13,829,450	282.97	403,501			197,231		255,059			(50,060)		68,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/24/2026	2	4,863,636	282.97	140,453			69,605		89,746			(17,452)		24,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/23/2026	1	6,845,591	282.97	200,576			98,219		126,188			(24,695)		33,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2024	03/25/2026	5	18,047,637	282.93	528,781			260,325		334,969			(65,262)		89,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/26/2026	4	11,903,693	282.81	357,861			176,680		225,576			(44,162)		59,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/27/2026	4	8,044,457	283.97	237,500			117,740		136,791			(29,323)		40,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/31/2026	1	3,875,759	284.42	113,560			56,702		63,719			(13,943)		19,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2024	03/27/2026	4	31,429,068	284.42	915,716			455,154		514,312			(113,262)		156,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/30/2026	1	5,641,032	284.42	164,718			82,133		92,634			(20,252)		28,166		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2024	04/02/2026	4	11,674,637	284.46	345,192			173,712		191,492			(42,593)		58,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2024	04/02/2026	4	11,796,517	284.95	344,887			174,674		186,371			(42,742)		59,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/02/2026	3	8,892,301	285	259,334			131,172		139,331			(32,080)		44,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2024	04/02/2026	8	7,886,939	285.02	229,314			116,008		123,351			(28,412)		39,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2024	04/10/2026	4	7,078,680	285.08	205,509			105,749		111,588			(25,353)		35,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2024	04/09/2026	5	10,373,901	286.07	296,394			151,968		150,083			(36,565)		52,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2024	04/16/2026	3	10,115,933	283.55	285,890			149,350		182,313			(35,270)		51,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/27/2026	3	8,105,858	282.26	234,383			126,067		163,962			(28,862)		42,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	04/29/2026	4	12,863,889	282.56	340,335			183,937		254,890			(42,007)		66,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2024	05/15/2026	4	16,398,520	285.27	482,683			272,443		268,624			(59,629)		86,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2024	04/15/2026	5	9,725,343	284.39	272,056			142,437		163,544			(33,731)		49,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2024	04/10/2026	3	12,094,136	284.87	347,733			179,705		194,851			(43,041)		61,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/22/2026	6	12,204,013	280.62	361,348			192,004		277,633			(44,642)		62,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2024	04/17/2026	5	10,367,208	282.76	294,981			155,094		199,265			(36,438)		53,029		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W1S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/13/2026	5	13,959,597	283.08	417,403			233,593		274,627			(51,511)		73,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/01/2026	5	14,514,102	280.2	430,790			235,447		343,859			(53,393)		75,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/14/2026	4	9,930,617	283.81	291,857			163,645		182,211			(35,993)		52,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2026	4	8,758,525	281.92	259,802			143,767		184,138			(32,058)		46,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/01/2026	5	11,008,058	279.61	323,019			176,076		271,967			(39,902)		57,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/15/2026	3	16,413,765	286.13	480,834			271,693		250,842			(59,482)		86,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	3	8,171,150	282.99	239,375			149,646		168,932			(29,439)		45,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/26/2026	2	9,306,650	283.54	270,019			156,049		177,098			(33,228)		49,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	3	13,226,746	282.47	384,855			229,450		276,862			(47,432)		72,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/03/2026	3	11,848,664	283.13	334,994			197,120		234,913			(41,337)		64,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/12/2026	7	13,404,354	283.94	380,533			229,110		252,931			(47,009)		73,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/16/2026	2	7,244,741	282.6	212,344			128,663		151,652			(26,116)		39,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	4	9,438,324	283.18	270,042			157,096		185,197			(33,310)		50,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/11/2026	5	7,503,552	282.91	220,332			132,189		152,581			(27,202)		41,052		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2024	06/26/2026	5	15,223,390	283.25	443,225			275,184		307,610			(54,703)		84,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2024	06/10/2026	4	16,531,575	282.85	485,128			290,149		337,334			(59,865)		90,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/24/2026	8	13,354,554	283.04	387,895			240,255		273,321			(48,021)		74,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/25/2026	5	10,228,286	283.1	299,432			185,353		208,588			(36,954)		56,848		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2024	06/01/2026	4	9,996,194	282.16	291,067			170,695		218,957			(35,870)		54,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/28/2026	6	14,580,042	284.57	397,769			230,981		256,984			(49,108)		78,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2024	05/29/2026	5	17,827,565	282.16	520,284			304,075		378,310			(64,370)		96,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/22/2026	3	11,736,460	285.2	334,653			191,536		195,329			(41,275)		62,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2024	05/22/2026	5	12,314,311	283.93	355,284			204,343		226,325			(43,910)		65,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/12/2026	3	22,571,545	282.6	657,284			396,896		470,301			(81,307)		123,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/24/2026	4	14,664,740	280.99	436,612			233,837		325,378			(53,953)		75,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/07/2026	6	8,648,078	282.49	249,854			137,762		174,022			(30,829)		45,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	05/01/2026	5	7,206,569	279.71	209,228			113,718		176,875			(25,814)		37,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2024	04/30/2026	7	8,758,964	280.08	254,239			137,874		209,110			(31,403)		45,559		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2024	04/17/2026	5	8,435,410	282.31	246,301			129,316		167,915			(30,433)		43,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/11/2026	1	9,601,793	283.9	279,412			155,656		176,011			(34,401)		50,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/24/2026	6	14,269,297	282.26	411,826			221,236		287,580			(51,061)		73,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/06/2026	4	12,116,042	281.38	362,419			199,325		264,615			(44,723)		63,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/21/2026	5	10,784,949	286.62	305,590			174,318		159,900			(37,695)		57,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/20/2026	5	13,602,052	287.13	387,543			220,752		193,078			(47,857)		72,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/24/2026	5	9,025,370	282.16	257,773			137,585		183,355			(31,802)		46,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/08/2026	3	13,580,158	282.64	400,512			222,188		270,541			(49,482)		71,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/29/2026	3	10,072,684	282.15	294,037			171,662		213,302			(36,336)		54,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/17/2026	5	13,782,849	281.58	394,324			207,616		290,220			(48,811)		70,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/19/2026	2	7,482,358	286.13	216,599			123,508		115,076			(26,766)		39,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	06/04/2026	6	12,942,476	281.88	388,572			229,306		281,429			(47,965)		70,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/12/2026	1	6,371,379	283.9	185,407			103,400		115,770			(22,796)		33,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2024	06/05/2026	6	10,919,054	283.1	321,530			190,656		217,395			(39,761)		59,326		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/08/2026	3	14,949,412	283.9	431,187			239,462		270,165			(53,336)		78,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2024	06/02/2026	2	5,495,849	282.16	159,899			93,790		116,843			(19,661)		29,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2024	05/15/2026	4	12,060,545	285.26	354,714			199,765		197,646			(43,778)		63,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/09/2026	1	7,254,486	282.47	211,106			125,851		152,026			(25,956)		39,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2024	06/05/2026	5	15,009,670	284.18	429,293			255,653		275,572			(53,222)		81,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2024	06/18/2026	6	17,035,540	283.5	491,153			300,784		334,735			(60,782)		93,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/05/2026	3	18,201,862	282.47	530,576			315,206		379,678			(65,622)		98,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/22/2026	1	11,444,553	282.66	334,181			205,473		240,129			(41,144)		63,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2024	06/18/2026	5	15,237,489	283.09	446,533			272,445		308,382			(55,105)		84,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2024	06/18/2026	3	23,405,451	282.66	685,104			419,877		488,833			(84,867)		129,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2024	06/17/2026	5	16,187,979	282.05	485,536			295,571		352,907			(59,930)		89,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2024	06/26/2026	5	18,434,986	283.02	538,441			335,126		378,536			(66,518)		102,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/15/2026	2	11,074,364	282.6	324,492			196,517		231,549			(39,978)		60,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/01/2026	4	12,702,517	284.4	371,297			186,330		209,067			(45,818)		63,600		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/13/2026	1	7,098,242	284.87	206,559			107,115		114,422			(25,431)		36,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	04/23/2026	5	12,233,172	281.46	359,500			191,475		261,705			(44,394)		63,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2026	1	5,424,373	280.2	157,849			86,514		129,032			(19,408)		28,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2024	04/08/2026	8	13,255,607	285.48	386,053			198,903		201,486			(47,979)		67,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/20/2026	1	9,223,275	281.58	267,475			141,280		194,891			(32,931)		47,363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	04/07/2026	2	4,631,704	284.95	135,371			69,086		73,457			(16,668)		23,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	3	9,094,976	285.26	261,115			134,793		141,222			(32,264)		46,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2024	06/12/2026	4	15,188,887	282.57	443,504			267,413		317,145			(54,772)		83,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2026	1	5,536,245	282.26	160,551			86,451		112,121			(19,740)		28,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/04/2026	1	8,209,110	280.2	238,885			130,779		195,076			(29,411)		42,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/21/2026	1	6,582,657	281.58	190,897			100,955		139,255			(23,471)		33,847		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/18/2026	2	10,748,192	286.13	312,193			177,228		165,042			(38,504)		57,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/26/2026	4	18,411,718	282.99	538,201			335,393		378,874			(66,591)		102,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2024	05/22/2026	3	27,096,567	283.54	789,356			454,251		512,977			(97,643)		144,812		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/06/2026	1	6,445,693	284.95	188,214			95,790		102,065			(23,173)		32,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/14/2026	1	4,214,996	284.87	122,656			63,687		68,887			(15,081)		21,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/27/2026	1	8,233,201	283.54	239,586			138,552		156,872			(29,417)		44,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/23/2026	1	9,064,537	282.66	264,684			162,883		190,410			(32,543)		50,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/29/2026	1	11,524,575	282.99	336,518			210,150		237,984			(41,432)		64,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	08/18/2026	3	11,089,329	279.93	329,060			228,073		296,218			(40,508)		65,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2026	4	9,345,350	281.07	276,962			194,743		233,440			(34,114)		55,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/13/2026	5	10,395,834	279.38	305,625	3,117		212,859		286,283			(37,838)		60,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	4	21,553,730	282.8	646,037			476,833		492,664			(79,778)		130,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/20/2026	3	11,514,114	280.81	343,416			238,817		291,192			(42,356)		67,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/12/2026	7	18,616,722	278.01	569,594			390,448		558,040			(70,367)		108,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/28/2026	5	16,839,589	280.38	497,796			353,540		440,861			(61,486)		100,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/15/2026	4	14,452,617	282.61	432,015			315,806		333,407			(53,140)		87,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/04/2026	3	12,446,807	279.8	372,359			266,775		339,965			(45,925)		74,425		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/03/2026	4	10,475,334	279.24	316,802			226,575		295,978			(39,098)		62,576		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/04/2026	4	9,312,169	280.14	274,181			197,144		248,972			(33,873)		55,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2026	1	8,785,805	286.89	258,303			166,407		138,683			(31,759)		49,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/28/2026	3	14,463,113	280.43	426,923			301,970		377,411			(52,675)		85,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/11/2026	6	15,456,070	280.91	461,971	4,450		339,861		396,170			(57,668)		93,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/21/2026	2	22,463,606	281.07	666,526			466,828		559,037			(82,440)		132,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/15/2026	5	22,060,407	287.04	661,575			427,490		344,924			(81,635)		125,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/17/2026	4	12,787,009	286.89	363,590			236,041		202,781			(44,849)		72,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/01/2026	3	8,666,846	280.03	257,927			183,847		232,786			(31,735)		51,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/10/2026	4	9,189,739	280.37	276,828			200,481		243,399			(34,142)		55,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/24/2026	4	10,862,543	284.46	323,369			240,551		223,988			(39,901)		66,184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/10/2026	4	20,319,711	287.99	588,063			377,330		292,713			(72,639)		114,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/27/2026	2	10,725,694	279.86	315,470			209,159		282,200			(38,842)		61,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/18/2026	3	11,095,549	281.78	337,570			248,437		270,762			(41,639)		67,229		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	4	20,201,374	283.43	590,339			384,996		412,810			(73,038)		114,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/20/2026	2	10,237,660	283.43	300,055			196,282		209,937			(36,988)		58,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/04/2026	7	37,178,076	279.08	1,117,558			804,463		1,068,424			(138,241)		222,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/09/2026	5	12,139,254	286.22	363,355			231,824		200,201			(44,833)		68,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/07/2026	3	15,357,083	276.11	459,773			311,699		514,942			(56,706)		89,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	07/22/2026	4	17,235,756	283.23	503,583			330,249		359,345			(62,139)		98,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	6	11,147,111	282.59	318,444			212,958		245,423			(39,293)		64,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	3	19,952,287	279.86	589,627			390,238		523,576			(72,943)		114,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2024	07/01/2026	5	18,352,557	282.96	545,459			342,158		380,851			(67,299)		102,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	08/27/2026	5	7,064,221	280.81	193,835	10,779		147,326		179,685			(24,275)		41,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	4	16,875,041	285.24	487,627			317,695		302,752			(60,248)		96,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	4	24,279,260	277.51	723,611			492,881		747,776			(89,514)		141,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/25/2026	4	8,718,753	284.28	261,041			194,581		182,128			(32,199)		53,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/08/2026	7	12,704,970	285.38	383,528			244,228		222,919			(47,343)		71,624		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2024	07/24/2026	5	18,636,234	281.86	518,174			341,528		427,969			(63,931)		106,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/14/2026	3	12,408,795	282.61	370,928			270,949		285,969			(45,677)		74,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	2	18,635,263	279.43	535,820			359,726		508,193			(66,267)		107,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/06/2026	4	7,035,903	276.37	209,072			141,421		232,104			(25,797)		40,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/31/2026	3	16,020,854	281.43	466,970			313,071		383,381			(57,659)		92,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/25/2026	3	21,798,210	284.42	649,661			485,831		451,192			(80,245)		132,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/03/2026	1	15,077,205	279.43	447,793			301,198		410,418			(55,132)		87,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/24/2026	3	12,761,375	279.03	379,983			251,175		353,415			(46,934)		73,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	08/14/2026	4	25,351,730	279.93	754,496			521,628		674,869			(93,438)		148,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/24/2026	3	10,625,421	281.07	315,510			221,343		265,168			(38,849)		62,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	08/19/2026	7	15,717,106	280.35	471,435			327,589		410,134			(58,214)		92,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/25/2026	4	20,292,579	284.34	603,972			452,241		423,618			(74,706)		123,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	4	17,077,432	280.03	511,312			357,678		454,181			(63,154)		100,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	08/28/2026	4	23,536,585	280.03	695,057			494,259		630,022			(86,000)		139,788		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2026	2	9,200,700	279.08	275,942			199,024		263,625			(33,936)		55,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/09/2026	6	13,354,182	279.74	409,566			296,464		367,708			(50,587)		80,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/21/2026	2	16,885,655	283.13	505,581			374,166		378,720			(62,254)		102,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/17/2026	3	7,611,892	282.42	226,419			166,152		178,082			(27,924)		46,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/16/2026	4	14,960,530	288.04	426,543			276,289		217,564			(52,645)		85,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2024	07/02/2026	6	13,773,126	285.08	408,298			257,920		245,146			(50,469)		77,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/21/2026	2	12,675,453	283.43	372,642			243,669		260,229			(45,824)		72,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	07/28/2026	2	9,688,361	279.86	284,257			188,616		255,130			(34,955)		55,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/02/2026	3	10,518,551	283.59	320,036			201,649		208,766			(39,491)		58,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	07/06/2026	4	18,701,303	286.02	544,945			346,835		311,790			(67,343)		105,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/10/2026	5	12,662,397	287.28	371,046			237,911		192,864			(45,890)		71,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/13/2026	1	13,985,345	286.89	411,169			264,687		220,427			(50,623)		79,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/05/2026	6	13,993,179	274.34	439,108			296,558		520,236			(54,210)		81,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/07/2026	2	9,554,505	286.02	279,960			177,671		159,521			(34,423)		53,805		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	4	13,172,363	281.34	385,716			268,925		322,006			(47,580)		77,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/29/2026	4	18,855,199	280.8	557,652			371,066		467,372			(68,811)		108,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/11/2026	3	13,569,633	281.67	409,672			298,451		331,262			(50,597)		81,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	07/02/2026	5	23,860,244	286.02	691,427			437,662		396,353			(85,769)		133,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2026	4	20,472,494	279.37	610,615			421,284		564,771			(75,425)		119,926		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/31/2026	2	15,883,098	280.03	471,565			335,836		426,246			(58,069)		94,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	08/10/2026	3	12,503,944	277.51	372,068			253,992		385,932			(45,838)		72,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/16/2026	4	17,181,537	282.82	509,773			373,415		391,208			(62,880)		103,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2026	3	12,202,514	279.31	362,567			249,278		337,882			(44,716)		71,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	09/30/2026	4	17,564,240	283.64	531,363			399,558		384,727			(65,561)		107,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/22/2026	2	11,904,470	283.13	356,436			263,915		267,277			(43,829)		72,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/23/2026	5	12,192,924	283.45	345,937			227,303		250,709			(42,677)		69,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/30/2026	4	11,421,549	280.99	343,535			228,990		279,853			(42,374)		65,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	3	18,812,407	276.93	561,018			381,628		600,471			(69,293)		109,429		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/17/2026	3	14,375,079	279.93	425,634			294,503		383,658			(52,407)		84,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/10/2026	3	23,824,138	286.89	699,431			449,317		373,810			(86,519)		134,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/11/2026	3	17,416,052	282.61	521,544			380,450		400,144			(64,525)		104,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/02/2026	2	7,410,942	280.03	220,585			157,292		199,222			(27,099)		44,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2026	1	11,725,680	279.43	348,253			234,401		319,454			(42,818)		67,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/23/2026	2	16,521,324	283.4	507,484			376,694		364,979			(62,610)		100,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/28/2026	3	15,419,426	284.34	460,255			345,160		321,892			(56,694)		94,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/29/2026	2	13,098,688	284.34	391,453			293,638		273,751			(48,145)		80,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/18/2026	3	25,950,018	283.13	777,547			574,700		580,202			(96,189)		157,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2026	1	9,336,743	277.51	277,301			189,311		288,382			(34,094)		54,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/26/2026	5	22,390,436	280.92	661,563			466,087		565,031			(81,691)		132,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/07/2026	5	16,263,421	280.76	479,154			365,370		430,538			(59,191)		100,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/06/2026	4	14,864,375	281.57	439,926			353,280		384,234			(54,255)		94,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/11/2026	5	16,181,836	280.45	474,821			403,945		465,553			(58,553)		105,450		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/23/2026	2	20,642,794	282.36	612,112			481,988		508,046			(75,709)		129,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/27/2026	3	19,139,877	279.53	564,766			471,977		567,530			(69,832)		123,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2026	4	13,225,479	281.37	389,886	3,206		308,390		341,928			(48,517)		82,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/23/2026	3	19,852,400	282.26	588,111			462,452		485,964			(72,622)		124,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/13/2026	3	17,335,852	276.53	509,735	2,430		418,329		602,897			(63,365)		110,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2026	1	14,277,212	280.19	422,605			337,272		399,964			(51,960)		90,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/13/2026	4	15,076,034	277.34	442,140			360,606		501,287			(54,619)		96,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/20/2026	6	26,217,160	278.58	778,257			642,443		816,544			(96,164)		167,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/16/2026	4	21,618,250	282.63	642,066	1,259		499,788		513,486			(79,430)		134,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/02/2026	6	19,787,914	283.05	586,298			444,468		451,407			(72,470)		121,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/02/2026	3	16,000,668	279.41	476,938			399,899		480,007			(58,840)		103,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/01/2026	4	8,223,284	284.21	243,545			183,454		173,734			(30,043)		50,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/28/2026	6	15,598,130	282.72	462,400			365,534		372,783			(57,055)		97,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/11/2026	3	12,420,099	280.02	363,251			293,994		355,248			(44,800)		78,954		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/24/2026	5	26,706,872	277.03	773,668	3,264		678,704		949,126			(95,920)		175,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/06/2026	3	20,213,894	282.16	595,526			480,435		504,229			(73,533)		127,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	13,901,097	281.99	411,472			332,800		351,597			(50,591)		88,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/16/2026	3	11,818,129	282.44	351,563			272,148		284,080			(43,367)		73,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	10/30/2026	5	22,497,318	280.19	666,730			531,750		630,156			(82,531)		141,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/06/2026	2	22,196,324	281.99	648,432			523,768		559,385			(80,192)		140,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/23/2026	3	12,498,545	279.54	367,979			304,239		369,412			(45,313)		80,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/20/2026	7	16,631,460	278.2	493,093			405,360		531,877			(60,821)		106,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/29/2026	4	10,296,671	282.9	305,039			241,511		243,567			(37,631)		64,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/04/2026	2	19,951,755	279.3	590,479			499,186		606,002			(73,022)		129,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/14/2026	4	13,178,286	282	390,324			300,956		324,964			(48,148)		81,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/11/2026	5	22,381,194	278.1	657,896	2,003		564,384		735,533			(81,596)		145,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2026	4	13,869,403	279.4	403,102			326,816		411,461			(49,714)		88,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/16/2026	5	19,113,019	283.3	564,976			439,458		435,037			(69,889)		118,793		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2026	5	13,743,791	278.27	400,065			343,147		450,302			(49,355)		89,923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/17/2026	4	13,382,484	277.95	377,655	2,221		326,426		446,958			(46,780)		87,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/05/2026	6	8,754,530	281.32	257,698			206,725		229,558			(31,816)		55,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/11/2026	3	28,719,010	279.33	841,566			718,644		880,969			(103,920)		187,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/09/2026	3	11,123,680	279.31	332,230			281,778		339,903			(40,989)		72,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2026	1	4,481,503	279.54	132,204			109,323		132,556			(16,255)		28,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/15/2026	2	10,440,871	278.1	307,538			263,221		344,025			(37,818)		68,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/03/2026	4	7,395,969	279.81	219,141			184,049		217,249			(27,031)		47,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/05/2026	3	12,169,508	282.25	361,675			274,682		296,043			(44,543)		74,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2026	2	6,676,148	282.25	198,055			150,465		160,893			(24,357)		41,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/02/2026	5	14,122,906	283.68	417,191			315,177		309,279			(51,488)		86,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/09/2026	3	15,273,791	280.58	465,312			356,394		409,343			(57,433)		94,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/09/2026	3	21,204,784	281.86	628,355			483,246		525,166			(77,740)		130,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/08/2026	3	7,422,256	280.58	220,899			168,504		198,810			(27,246)		45,803		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/04/2026	4	15,301,551	280.15	463,663			370,961		430,054			(57,208)		96,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/09/2026	5	17,621,866	280.71	524,843			403,186		468,632			(64,818)		108,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/22/2026	3	10,588,140	282.78	304,419			238,131		250,625			(37,556)		66,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	10/30/2026	5	19,907,738	280.26	585,942			466,543		553,650			(72,375)		125,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/21/2026	3	10,083,865	282.83	298,643			233,109		237,639			(36,835)		62,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2026	5	8,678,607	278.48	256,014			212,904		272,731			(31,637)		55,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/18/2026	3	16,789,542	277.11	501,875			411,107		567,228			(61,910)		107,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2026	3	10,264,922	277.76	304,858			250,138		334,648			(37,606)		65,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	2	14,973,518	279.53	441,696			369,400		444,982			(54,383)		96,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	4	13,592,282	280.29	399,697			336,185		389,310			(49,288)		88,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/25/2026	4	10,528,087	278.51	307,968	2,194		257,961		330,378			(38,272)		67,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB438$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	6	16,973,360	276.05	462,914	29,733		424,848		628,022			(60,457)		111,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB438$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/23/2026	3	9,003,353	276.03	268,399			233,337		335,854			(33,140)		59,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB438$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/10/2026	3	10,874,021	279.64	322,857			274,173		326,842			(39,817)		70,804		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2026	2	14,696,062	279.53	434,973			363,875		437,060			(53,482)		94,993		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/18/2026	3	16,118,593	275.76	475,756			411,797		606,499			(58,891)		105,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	3	2,032,091	276.33	56,440	3,239		52,001		74,753			(7,295)		13,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2025	12/31/2026	4	13,084,558	275.22	257,389	130,745		341,655		514,713			(47,503)		86,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/15/2026	4	12,474,480	281.84	373,124			288,189		312,608			(46,023)		77,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/26/2026	2	17,772,461	282.36	527,974			416,147		433,492			(65,008)		111,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/02/2026	4	18,977,125	282.25	553,805			420,107		455,594			(68,529)		116,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/27/2026	2	11,798,518	282.36	350,507			276,370		288,050			(43,098)		74,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/02/2026	1	17,453,080	280.19	516,611			412,152		488,542			(63,605)		110,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/20/2026	3	20,554,536	279.54	598,078			494,141		606,156			(73,995)		131,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/27/2026	5	39,001,290	278.46	1,149,940	7,746		967,089		1,228,946			(142,328)		251,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	3	22,920,083	274.41	679,459			586,793		925,678			(83,901)		150,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/21/2026	2	17,278,092	275.76	509,723			441,016		651,184			(62,757)		113,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/19/2026	1	15,203,212	283.3	451,535			351,539		348,508			(55,593)		94,744		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/30/2026	4	13,418,554	275.09	389,341	7,799		348,772		530,664			(48,955)		88,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	12/07/2026	3	14,266,078	279.3	418,794	2,927		357,091		434,248			(51,705)		92,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/12/2026	3	14,196,001	281.86	421,631			324,647		353,784			(51,914)		87,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2026	1	12,421,422	276.34	366,432			320,628		459,232			(45,053)		82,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/30/2026	4	15,884,287	283.01	460,113	2,576		367,332		373,431			(56,808)		99,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/20/2026	1	9,899,559	283.3	294,017			228,994		226,240			(36,150)		61,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2026	1	14,068,866	281.86	417,845			321,862		349,725			(51,374)		87,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/04/2026	3	19,264,750	279.24	568,604			480,084		586,304			(70,213)		124,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/09/2026	1	23,428,636	281.99	693,488			560,712		592,042			(85,382)		148,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2026	1	8,983,369	275.76	265,009			229,335		338,752			(32,583)		59,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2026	1	15,587,486	276.53	459,831			375,823		543,394			(56,537)		99,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/24/2026	3	27,019,563	276.34	788,078			689,118		998,246			(97,610)		177,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/16/2026	1	19,245,668	276.53	567,747			463,881		670,521			(69,900)		122,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/14/2026	2	12,617,542	278.1	372,327			318,568		415,475			(45,847)		82,422		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/13/2026	4	20,350,998	278.25	596,979			484,953		649,680			(73,623)		129,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2026	2	10,626,748	279.3	314,550			266,160		323,703			(38,675)		69,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	2	23,890,887	276.34	703,106	1,426		616,373		886,891			(86,718)		157,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2027	3	16,890,380	277.46	496,834			451,457		596,584			(46,146)		113,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	12/31/2026	4	18,577,247	275.86	544,393			481,308		707,499			(64,820)		122,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/08/2027	2	15,543,753	274.9	455,582			407,179		622,782			(49,915)		103,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	01/08/2027	5	33,540,310	275.72	983,494			875,078		1,289,476			(109,785)		223,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/15/2027	3	10,774,962	276.09	317,008			286,421		407,410			(32,094)		72,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	01/22/2027	4	16,878,782	277.52	498,173			455,418		581,624			(44,563)		113,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2027	4	14,398,146	276.76	436,206			403,566		535,503			(33,175)		97,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2027	1	8,743,391	274.9	257,056			229,867		350,709			(28,094)		58,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/27/2027	4	16,309,173	275.48	488,814			447,565		638,283			(41,806)		110,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/29/2027	3	17,960,042	277.86	527,533			486,173		623,065			(43,295)		121,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/15/2027	4	9,493,602	275.38	282,884			254,630		371,979			(28,909)		63,588		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/01/2027	1	18,423,605	277.42		543,496		501,631		654,485			(43,866)		124,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/06/2027	3	9,460,303	275.43		281,118		249,244		368,846			(32,172)		62,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/07/2027	3	7,022,530	275.78		206,266		183,083		269,085			(23,402)		46,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/22/2027	6	23,877,083	277.69		691,587		631,578		833,624			(62,323)		160,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/26/2027	4	14,481,712	280.62		422,664		404,452		439,675			(18,934)		100,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/12/2027	5	12,635,589	278.91		379,605		370,799		423,279			(9,519)		88,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2025	03/17/2027	4	12,553,786	280.36		380,180		373,693		389,292			(6,990)		87,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/11/2027	3	13,295,271	278.36		398,335		388,190		456,032			(10,731)		92,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2025	03/05/2027	4	14,472,633	280.35		429,398		415,046		446,879			(15,149)		100,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2025	03/12/2027	4	16,123,753	279.95		479,204		470,068		509,745			(10,869)		112,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	03/25/2027	3	19,028,257	280.46		564,584		561,778		581,766			(3,766)		133,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/05/2027	4	16,453,409	278.35		493,772		458,677		557,914			(36,073)		111,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	01/13/2027	3	10,684,429	274.3		309,154		277,051		441,683			(32,439)		71,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	02/26/2027	3	19,463,161	278.32		582,559		560,148		665,877			(24,467)		134,479		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/05/2027	4	21,083,623	279.74		620,880		602,995		672,226			(20,193)		146,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/19/2027	4	25,662,709	281.29		755,768		747,596		758,929			(11,199)		179,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	02/24/2027	5	14,889,236	281.19		427,660		408,038		438,258			(20,183)		102,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/17/2027	5	13,053,111	281.02		396,260		374,217		386,457			(23,478)		89,605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/12/2027	3	20,319,568	282.02		593,001		558,714		568,624			(37,298)		138,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2027	4	10,728,426	280.54		315,478		295,257		325,047			(20,622)		73,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2027	3	16,529,223	281.89		486,566		479,538		473,458			(7,868)		115,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/12/2027	4	19,909,550	279.34		592,151		580,026		649,651			(14,477)		138,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/12/2027	4	35,113,567	281.02		1,040,535		981,787		1,038,889			(63,617)		240,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/05/2027	3	21,336,022	278.65		634,196		591,395		712,326			(44,949)		145,181		0001
Purchased Call/S&P 500 INDEX/SPXA21PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2025	04/16/2025	1	21,940,000	5748.83		35,104		26,328		647			(9,574)		22,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	3	17,839,603	280.95		525,484		522,051		538,173			(4,165)		125,626		0001
Purchased Call/Missing Reference/GLP0000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	04/16/2025	1	12,060,000	3135		58,240		43,680		142,280			(15,884)		12,625		0001
Purchased Call/Missing Reference/GLP0000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/25/2025	04/16/2025	1	12,060,000	2895		26,000		19,500		2,247			(7,091)		12,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/26/2027	4	18,589,925	279.3		547,753		526,076		602,241			(23,757)		128,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	03/03/2027	3	16,812,590	280.03		489,034		471,115		527,539			(18,540)		116,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/10/2027	4	12,540,797	278.72		370,510		360,595		422,208			(10,408)		87,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2025	02/25/2027	3	13,774,100	279.98		409,013		390,630		432,236			(18,931)		95,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2027	3	18,507,002	280.81		550,309		549,772		562,483			(2,723)		130,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/29/2027	1	16,514,042	281.08		490,467		490,467		495,785			(2,013)		116,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/22/2027	1	15,555,945	280.61		462,012		457,563		481,812			(6,320)		109,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/05/2027	4	22,356,582	279.09		658,690		613,388		729,267			(47,728)		152,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2027	1	10,381,323	280.61		308,325		305,361		318,659			(4,212)		73,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/25/2027	1	12,336,369	277.69		363,923		332,386		431,158			(32,858)		83,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/28/2027	4	11,992,925	276.07		356,861		327,243		455,810			(30,091)		81,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/04/2027	3	12,960,160	277.91		386,166		357,799		449,489			(28,904)		88,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/29/2027	2	19,876,194	277.42		583,085		538,093		705,364			(46,934)		134,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2027	1	10,043,992	277.69		296,298		270,657		351,163			(26,715)		67,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	2	33,046,312	276.1		972,811		880,032		1,248,524			(97,305)		221,344		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	14,891,189	278.65		439,290		409,682		500,009			(31,249)		101,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/18/2027	4	9,349,573	282.75		270,919		256,260		252,207			(15,014)		64,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/22/2027	1	14,342,275	281.54		423,097		402,728		413,875			(21,994)		98,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2027	1	12,376,014	278.65		365,092		340,519		413,804			(25,936)		84,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2027	5	9,521,258	282.12		280,180		265,439		265,938			(15,223)		65,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/19/2027	3	21,706,026	281.54		638,317		607,568		625,519			(33,011)		149,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/21/2027	4	9,607,235	276.62		292,454		265,469		354,290			(27,326)		64,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/08/2027	1	17,831,958	279.74		529,609		514,311		569,213			(17,388)		124,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	3	20,332,807	282.33		596,027		566,548		561,617			(31,760)		139,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2027	1	14,914,988	277.42		439,992		406,147		530,024			(35,464)		101,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/12/2027	4	12,009,623	280.5		359,382		337,184		364,803			(22,956)		82,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	3	14,542,369	275.52		430,408		380,008		563,411			(51,884)		96,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/14/2027	3	10,894,955	273.61		328,969		295,243		475,744			(34,119)		72,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2027	1	10,755,789	275.86		317,296		280,685		410,263			(37,711)		71,490		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2027	1	12,353,175	279.74		366,889		356,306		394,477			(12,029)		86,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2027	6	12,960,175	276.3		394,073		362,441		488,689			(32,432)		87,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/04/2027	2	19,030,411	275.86		561,362		496,510		725,660			(66,790)		126,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/05/2027	3	22,872,619	280.39		671,788		651,610		705,017			(22,827)		158,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	8,479,933	281.54		250,158		238,131		252,330			(12,986)		58,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	14,123,150	279.95		419,458		411,391		447,194			(9,742)		98,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/15/2027	1	14,594,871	279.95		432,008		423,689		464,031			(10,047)		102,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/19/2027	2	27,009,856	280.61		797,534		789,954		827,739			(10,563)		189,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/11/2027	1	15,007,487	274.9		441,220		394,488		601,802			(48,287)		100,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2027	3	11,454,464	281.24		342,446		336,964		339,377			(5,946)		80,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2027	3	14,620,595	280.26		439,319		436,038		457,005			(3,874)		102,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2027	4	13,880,126	280.24		411,907		385,238		427,063			(27,160)		94,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/04/2027	3	10,717,819	278.93		323,664		312,246		356,261			(11,854)		74,372		0001
Purchased Call/S&P 500 INDEX/SPXA21PSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2025	04/16/2025	1	16,455,000	5201.33		65,820		49,365		211,408			(17,951)		17,226		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/19/2027	1	10,277,670	276.1		303,191		274,415		388,784			(30,236)		69,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/25/2027	2	26,264,657	281.08		778,439		778,439		787,231			(2,863)		184,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/01/2027	2	13,145,165	278.32		389,454		374,501		455,207			(16,469)		91,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2027	1	5,058,550	276.1		149,227		135,083		191,414			(14,862)		34,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/02/2027	1	12,930,071	278.32		382,730		368,010		442,988			(16,209)		89,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/31/2027	1	9,099,030	281.3		270,241		270,241		270,250					64,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2027	1	9,962,193	281.08		295,877		295,877		299,205			(1,213)		70,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/16/2027	1	8,438,782	281.02		248,944		234,905		249,733			(15,304)		57,887		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/02/2025	1	172,194	182.66	14,964			21		27,008			(1,837)		64		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2025	1	319,063	182.66	27,695					50,008			(3,405)		83		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2025	1	122,442	183.4	10,481			29		18,647			(1,290)		56		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2025	2	427,911	183.11	36,286			150		65,996			(4,479)		224		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/05/2023	.04/04/2025	2	 247,797	..... 183.82	20,838	.....	.....	86	.....	37,113	.....	.....	.....(2,580)	.....	130	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/08/2025	2	 264,002	..... 183.66	22,149	.....	.....	213	.....	39,923	.....	.....	.....(2,724)	.....	195	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/07/2025	1	 121,202	..... 183.66	10,011	.....	.....	83	.....	18,315	.....	.....	.....(1,231)	.....	84	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/04/2025	1	 151,034	..... 183.66	12,445	.....	.....	52	.....	22,772	.....	.....	.....(1,536)	.....	79	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/09/2025	1	 86,539	..... 183.66	7,157	.....	.....	78	.....	13,096	.....	.....	.....(878)	.....	68	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/11/2023	.04/11/2025	1	 420,768	..... 184.05	36,439	.....	.....	500	.....	62,746	.....	.....	.....(4,486)	.....	365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/12/2023	.04/11/2025	1	 215,468	..... 183.87	18,444	.....	.....	253	.....	32,373	.....	.....	.....(2,274)	.....	187	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/14/2023	.04/15/2025	1	 177,109	..... 184.18	15,391	.....	.....	296	.....	26,347	.....	.....	.....(1,892)	.....	180	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/17/2023	.04/17/2025	1	 340,141	..... 184.29	30,000	.....	.....	658	.....	50,443	.....	.....	.....(3,694)	.....	367	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/18/2023	.04/17/2025	1	 276,318	..... 184.16	24,454	.....	.....	537	.....	41,201	.....	.....	.....(3,015)	.....	298	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/19/2023	.04/17/2025	1	 140,303	..... 184.13	12,459	.....	.....	274	.....	20,947	.....	.....	.....(1,538)	.....	151	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/20/2023	.04/17/2025	1	 81,141	..... 183.7	7,084	.....	.....	157	.....	12,332	.....	.....	.....(876)	.....	88	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/21/2023	.04/21/2025	1	92,352	..... 183.78	8,072	.....	.....	222	.....	14,031	.....	.....	.....(994)	.....	111	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/21/2023	.04/22/2025	1	 219,082	..... 183.78	19,170	.....	.....	553	.....	33,309	.....	.....	.....(2,357)	.....	269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/24/2023	.04/24/2025	1	 70,109	..... 184.18	6,099	.....	.....	192	.....	10,500	.....	.....	.....(751)	.....	90	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/24/2023	.04/23/2025	1	 245,148	..... 183.78	21,730	.....	.....	657	.....	37,300	.....	.....	.....(2,679)	.....	308	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/25/2023	.04/25/2025	1	 168,798	..... 183.51	14,415	.....	.....	475	.....	26,006	.....	.....	.....(1,775)	.....	221	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/26/2023	.04/25/2025	1	 523,218	..... 182.66	44,578	.....	.....	 1,470	.....	83,414	.....	.....	.....(5,496)	.....	685	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/27/2023	.04/25/2025	1	 130,476	..... 183.06	11,208	.....	.....	371	.....	20,471	.....	.....	.....(1,384)	.....	171	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/28/2023	.04/30/2025	1	 117,351	..... 183.58	10,069	.....	.....	401	.....	18,094	.....	.....	.....(1,236)	.....	168	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/28/2023	.04/28/2025	1	 136,649	..... 183.58	11,697	.....	.....	434	.....	21,039	.....	.....	.....(1,440)	.....	189	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/28/2023	.04/29/2025	1	 132,587	..... 183.58	11,363	.....	.....	437	.....	20,429	.....	.....	.....(1,397)	.....	187	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2023	05/01/2025	1	107,400	183.55	9,365			385		16,592			(1,153)		157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2023	05/02/2025	1	222,574	182.21	18,741			797		36,294			(2,307)		330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2023	05/02/2025	1	162,176	181.6	13,590			579		27,076			(1,676)		240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/02/2025	1	220,977	181.13	17,656			755		37,561			(2,180)		327		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/06/2025	1	232,149	182.2	19,431			934		37,974			(2,389)		365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/08/2025	1	50,902	182.1	4,261			216		8,370			(525)		82		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2023	05/09/2025	1	307,571	181.81	25,959			1,353		51,179			(3,196)		503		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2023	05/09/2025	1	137,217	181.72	11,389			594		22,911			(1,404)		224		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2025	1	161,150	181.39	13,198			692		27,248			(1,629)		263		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/12/2025	1	309,312	181.48	25,889			1,460		52,226			(3,187)		525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/13/2025	1	186,458	181.48	15,625			901		31,503			(1,921)		320		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/14/2025	1	 60,972	..... 181.48	5,116	.....	.....	302	.....	10,308	.....	.....	..... (628)	.....	106	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/15/2023	.05/15/2025	1	 258,436	..... 181.46	21,683	.....	.....	 1,309	.....	43,755	.....	.....	..... (2,670)	.....	454	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/16/2023	.05/16/2025	1	 364,546	..... 180.5	30,950	.....	.....	 1,910	.....	64,018	.....	.....	..... (3,811)	.....	647	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/18/2023	.05/16/2025	1	 149,884	..... 181.08	13,235	.....	.....	822	.....	25,759	.....	.....	..... (1,634)	.....	266	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/20/2025	1	 237,824	..... 181.66	20,786	.....	.....	 1,399	.....	40,093	.....	.....	..... (2,556)	.....	440	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/21/2025	1	 140,199	..... 181.66	12,267	.....	.....	841	.....	23,651	.....	.....	..... (1,506)	.....	262	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/22/2023	.05/22/2025	1	 102,826	..... 181.67	9,038	.....	.....	632	.....	17,351	.....	.....	..... (1,113)	.....	194	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/23/2023	.05/23/2025	1	 503,703	..... 181.84	44,729	.....	.....	 3,191	.....	84,506	.....	.....	..... (5,507)	.....	960	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/24/2023	.05/23/2025	1	 140,874	..... 181.41	12,608	.....	.....	901	.....	24,022	.....	.....	..... (1,554)	.....	268	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/27/2025	1	93,438	..... 181.23	 8,634	.....	.....	665	.....	16,083	.....	.....	..... (1,062)	.....	185	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/28/2025	1	 108,910	..... 181.23	10,074	.....	.....	789	.....	18,758	.....	.....	..... (1,237)	.....	217	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/26/2023	.05/29/2025	1	 109,428	..... 181.23	10,133	.....	.....	806	.....	18,860	.....	.....	.....(1,242)	.....	220	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/26/2023	.05/23/2025	1	43,341	..... 181.23	 3,992	.....	.....	287	.....	 7,441	.....	.....	.....(493)	.....	83	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/30/2023	.05/30/2025	1	 254,110	 181	23,022	.....	.....	 1,863	.....	44,200	.....	.....	.....(2,834)	.....	515	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/31/2023	.05/30/2025	1	 643,441	..... 180.96	57,266	.....	.....	 4,641	.....	 112,086	.....	.....	.....(7,060)	.....	 1,304	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/01/2023	.05/30/2025	1	 203,578	..... 180.91	18,037	.....	.....	 1,468	.....	35,529	.....	.....	.....(2,227)	.....	413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/02/2023	.06/04/2025	1	 75,111	 182	 6,828	.....	.....	599	.....	12,625	.....	.....	.....(838)	.....	158	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/02/2023	.06/02/2025	1	 99,917	 182	 9,062	.....	.....	773	.....	16,772	.....	.....	.....(1,116)	.....	208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/02/2023	.06/03/2025	1	 112,157	 182	10,184	.....	.....	881	.....	18,840	.....	.....	.....(1,252)	.....	235	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/05/2023	.06/05/2025	2	 407,679	..... 181.91	37,448	.....	.....	 3,367	.....	68,805	.....	.....	.....(4,649)	.....	867	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/06/2023	.06/06/2025	1	 523,706	..... 181.92	47,605	.....	.....	 4,310	.....	88,412	.....	.....	.....(5,861)	.....	 1,122	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/07/2023	.06/06/2025	1	 171,450	..... 182.72	15,842	.....	.....	 1,436	.....	28,073	.....	.....	.....(1,953)	.....	367	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/08/2023	.06/06/2025	1	 164,495	..... 182.92	15,002	.....	.....	 1,366	.....	26,726	.....	.....	.....(1,852)	.....	352	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/09/2025	1	 90,713	..... 182.71	 8,373	.....	.....	795	.....	 14,889	.....	.....	.....(1,031)	.....	199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/11/2025	1	 264,022	..... 182.71	24,422	.....	.....	 2,379	.....	 43,395	.....	.....	.....(2,999)	.....	586	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/10/2025	1	 258,234	..... 182.71	23,861	.....	.....	 2,294	.....	 42,414	.....	.....	.....(2,934)	.....	569	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2023	.06/12/2025	1	 282,531	..... 182.97	26,078	.....	.....	 2,576	.....	 46,004	.....	.....	.....(3,211)	.....	632	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/13/2023	.06/13/2025	1	 373,815	..... 183.27	34,615	.....	.....	 3,466	.....	 60,203	.....	.....	.....(4,262)	.....	842	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/15/2023	.06/13/2025	1	 120,249	..... 183.94	11,219	.....	.....	 1,131	.....	 18,861	.....	.....	.....(1,385)	.....	271	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/16/2025	1	 79,714	..... 184.04	 7,541	.....	.....	789	.....	 12,480	.....	.....	.....(928)	.....	183	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/18/2025	1	 330,632	..... 184.04	31,344	.....	.....	 3,358	.....	 51,839	.....	.....	.....(3,849)	.....	769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/17/2025	1	 216,021	..... 184.04	20,457	.....	.....	 2,167	.....	 33,845	.....	.....	.....(2,515)	.....	499	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2023	.06/20/2025	1	 176,715	..... 183.19	16,594	.....	.....	 1,821	.....	 28,776	.....	.....	.....(2,043)	.....	416	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/21/2023	.06/20/2025	1	 104,132	..... 182.89	9,820	.....	.....	1,079	.....	17,049	.....	.....	.....(1,211)	.....	245	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/22/2023	.06/20/2025	1	 147,230	..... 182.55	13,987	.....	.....	1,543	.....	24,421	.....	.....	.....(1,727)	.....	347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/25/2025	1	46,953	..... 182.64	4,465	.....	.....	521	.....	8,020	.....	.....	..... (548)	.....	114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/24/2025	1	 123,573	..... 182.64	11,739	.....	.....	1,355	.....	21,094	.....	.....	.....(1,443)	.....	298	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/23/2025	1	95,043	..... 182.64	9,020	.....	.....	1,030	.....	16,213	.....	.....	.....(1,110)	.....	228	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/26/2023	.06/26/2025	1	 283,276	..... 182.31	26,713	.....	.....	3,151	.....	47,752	.....	.....	.....(3,289)	.....	692	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/27/2023	.06/27/2025	1	 551,495	..... 182.31	52,613	.....	.....	6,279	.....	91,942	.....	.....	.....(6,478)	.....	 1,354	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/28/2023	.06/27/2025	1	 114,250	..... 182.65	10,854	.....	.....	1,297	.....	19,025	.....	.....	.....(1,338)	.....	280	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/29/2023	.06/27/2025	1	 88,331	..... 183.17	8,568	.....	.....	1,028	.....	14,419	.....	.....	.....(1,058)	.....	217	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/30/2023	.07/01/2025	1	 127,924	..... 183.74	12,396	.....	.....	1,552	.....	20,482	.....	.....	.....(1,524)	.....	321	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/30/2023	.07/02/2025	1	 66,236	..... 183.74	6,425	.....	.....	812	.....	10,612	.....	.....	.....(789)	.....	167	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/30/2023	.06/30/2025	1	 151,325	..... 183.74	14,648	.....	.....	1,816	.....	24,212	.....	.....	.....(1,803)	.....	378	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/03/2023	.07/03/2025	1	 414,432	..... 183.99	40,780	.....	.....	5,210	.....	65,796	.....	.....	.....(5,021)	.....	 1,052	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/05/2023	.07/03/2025	1	 226,632	..... 183.93	22,346	.....	.....	2,859	.....	36,065	.....	.....	.....(2,759)	.....	575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/06/2023	.07/03/2025	1	 117,565	..... 182.94	11,756	.....	.....	1,510	.....	19,439	.....	.....	.....(1,453)	.....	298	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/07/2023	.07/07/2025	1	 104,600	..... 183.2	10,355	.....	.....	1,382	.....	17,433	.....	.....	.....(1,275)	.....	271	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/10/2023	.07/10/2025	1	 165,334	..... 183.06	16,219	.....	.....	2,225	.....	27,326	.....	.....	.....(1,997)	.....	435	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/11/2023	.07/11/2025	1	 472,233	..... 183.85	46,232	.....	.....	6,405	.....	75,790	.....	.....	.....(5,692)	.....	 1,248	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/11/2023	.07/09/2025	1	 56,721	..... 182.8	5,824	.....	.....	793	.....	9,465	.....	.....	.....(719)	.....	148	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/12/2023	.07/11/2025	1	 104,675	..... 184.13	10,049	.....	.....	1,394	.....	16,617	.....	.....	.....(1,239)	.....	277	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/13/2023	.07/11/2025	1	 124,792	..... 184.3	11,693	.....	.....	1,629	.....	19,678	.....	.....	.....(1,444)	.....	330	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/14/2023	.07/16/2025	1	 98,738	..... 183.62	9,489	.....	.....	1,380	.....	16,035	.....	.....	.....(1,165)	.....	267	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/14/2025	1	66,645	183.62	6,391			914		10,809			(787)		179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2025	1	98,157	183.62	9,423			1,359		15,930			(1,159)		264		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/17/2025	1	367,142	183.21	35,062			5,146		60,632			(4,317)		999		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/18/2025	1	256,074	183.86	24,455			3,623		41,257			(3,011)		700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2025	1	167,941	184.55	16,106			2,389		26,347			(1,986)		459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	1	260,880	185.63	25,279			3,766		39,175			(3,121)		713		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/21/2025	1	198,453	186.11	19,309			2,948		29,294			(2,377)		550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	1	124,928	186.11	12,168			1,872		18,454			(1,496)		348		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2025	1	52,829	186.11	5,151			798		7,809			(632)		148		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/24/2025	1	397,449	186.51	38,751			6,060		57,827			(4,771)		1,115		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/25/2025	1	100,573	186.45	9,856			1,555		14,680			(1,213)		283		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/26/2023	.07/25/2025	1	 191,831	..... 186.43	18,819	.....	.....	 2,973	.....	28,024	.....	.....	.....(2,320)	.....	541	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/27/2023	.07/25/2025	1	53,093	..... 186.28	 5,208	.....	.....	826	.....	 7,805	.....	.....	..... (643)	.....	150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/30/2025	1	41,954	..... 186.56	 4,141	.....	.....	682	.....	 6,118	.....	.....	.....(508)	.....	121	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/28/2025	1	42,753	..... 186.56	 4,211	.....	.....	684	.....	 6,226	.....	.....	.....(518)	.....	122	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/29/2025	1	 172,660	..... 186.56	17,024	.....	.....	 2,783	.....	25,160	.....	.....	.....(2,093)	.....	495	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/31/2023	.07/31/2025	1	 129,237	..... 186.73	12,614	.....	.....	 2,094	.....	18,727	.....	.....	.....(1,553)	.....	374	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/01/2023	.08/01/2025	1	 238,325	..... 186.3	23,618	.....	.....	 3,953	.....	35,180	.....	.....	.....(2,908)	.....	692	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/02/2023	.08/01/2025	1	 181,196	..... 185.66	17,830	.....	.....	 2,988	.....	27,455	.....	.....	.....(2,198)	.....	526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/03/2023	.08/01/2025	1	 141,951	..... 185.66	13,968	.....	.....	 2,350	.....	21,509	.....	.....	.....(1,724)	.....	412	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/04/2023	.08/05/2025	1	 102,857	..... 185.26	10,080	.....	.....	 1,745	.....	15,875	.....	.....	.....(1,239)	.....	303	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/07/2023	.08/07/2025	1	 225,910	..... 185.91	21,891	.....	.....	 3,844	.....	34,027	.....	.....	.....(2,695)	.....	672	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/08/2023	.08/08/2025	1	 77,319	..... 185.91	7,492	.....	.....	 1,326	.....	11,763	.....	.....	.....(922)	.....	231	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2023	.08/08/2025	1	 62,861	..... 185.89	6,091	.....	.....	 1,079	.....	 9,483	.....	.....	..... (751)	.....	188	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/10/2023	.08/08/2025	1	 94,750	..... 186.08	9,172	.....	.....	 1,632	.....	 14,183	.....	.....	.....(1,132)	.....	283	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/11/2023	.08/13/2025	1	 202,665	..... 186.55	20,023	.....	.....	 3,681	.....	 29,863	.....	.....	.....(2,459)	.....	616	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/11/2023	.08/12/2025	1	 67,083	..... 186.55	6,621	.....	.....	 1,210	.....	 9,878	.....	.....	..... (814)	.....	203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/14/2023	.08/14/2025	2	 376,439	..... 186.51	37,095	.....	.....	 6,895	.....	 55,600	.....	.....	.....(4,581)	.....	 1,149	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/15/2023	.08/15/2025	2	 295,946	..... 185.5	28,665	.....	.....	 5,355	.....	 45,566	.....	.....	.....(3,534)	.....	907	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2023	.08/15/2025	1	 145,303	..... 184.94	14,458	.....	.....	 2,701	.....	 22,873	.....	.....	.....(1,782)	.....	445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/17/2023	.08/15/2025	1	 57,891	..... 185.5	5,772	.....	.....	 1,083	.....	 8,913	.....	.....	..... (713)	.....	177	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/18/2025	1	 78,161	..... 185.78	7,738	.....	.....	 1,479	.....	 11,920	.....	.....	.....(953)	.....	242	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/20/2025	1	42,132	..... 185.78	4,179	.....	.....	808	.....	 6,463	.....	.....	..... (513)	.....	131	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/18/2023	.08/19/2025	1	 133,928	..... 185.78	13,272	.....	.....	2,552	.....	20,438	.....	.....	.....(1,632)	.....	416	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/21/2023	.08/21/2025	1	 279,101	..... 185.4	27,854	.....	.....	5,426	.....	43,300	.....	.....	.....(3,429)	.....	873	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/22/2023	.08/22/2025	1	 189,366	..... 184.97	18,974	.....	.....	3,722	.....	29,911	.....	.....	.....(2,336)	.....	595	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/23/2023	.08/22/2025	1	 64,099	..... 185.06	6,352	.....	.....	1,248	.....	10,089	.....	.....	.....(783)	.....	201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/24/2023	.08/22/2025	1	 141,577	..... 184.54	14,115	.....	.....	2,784	.....	22,739	.....	.....	.....(1,743)	.....	445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/25/2025	1	 67,775	..... 185.28	6,838	.....	.....	1,373	.....	10,597	.....	.....	.....(842)	.....	215	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/26/2025	1	 111,962	..... 185.28	11,308	.....	.....	2,283	.....	17,517	.....	.....	.....(1,390)	.....	356	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/27/2025	1	 62,880	..... 185.28	6,363	.....	.....	1,292	.....	9,844	.....	.....	.....(781)	.....	201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/28/2023	.08/28/2025	1	267,088	..... 185.65	26,949	.....	.....	5,508	.....	41,236	.....	.....	.....(3,318)	.....	856	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2023	.08/29/2025	1	 105,562	..... 186.38	10,419	.....	.....	2,144	.....	15,839	.....	.....	.....(1,283)	.....	339	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/30/2023	.08/29/2025	1	 134,792	..... 186.44	13,250	.....	.....	2,730	.....	20,167	.....	.....	.....(1,634)	.....	433	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/31/2023	.08/29/2025	1	 207,468	..... 186.13	20,373	.....	.....	 4,221	.....	31,432	.....	.....	.....(2,515)	.....	667	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/01/2023	.09/04/2025	1	 167,264	..... 186.6	16,442	.....	.....	 3,518	.....	24,976	.....	.....	.....(2,016)	.....	549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/01/2023	.08/29/2025	1	 91,966	..... 186.6	 8,985	.....	.....	 1,864	.....	13,676	.....	.....	.....(1,111)	.....	296	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/05/2023	.09/05/2025	1	 235,627	 186	23,374	.....	.....	 5,034	.....	36,068	.....	.....	.....(2,878)	.....	775	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/06/2023	.09/05/2025	1	 358,613	..... 185.58	35,969	.....	.....	 7,757	.....	55,815	.....	.....	.....(4,435)	.....	1,180	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/07/2023	.09/05/2025	1	 95,069	..... 185.58	 9,469	.....	.....	 2,051	.....	14,797	.....	.....	.....(1,169)	.....	313	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/08/2023	.09/10/2025	1	 31,919	..... 186.03	 3,189	.....	.....	709	.....	 4,896	.....	.....	.....(392)	.....	107	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/08/2023	.09/09/2025	1	 159,962	..... 186.03	15,964	.....	.....	 3,531	.....	24,522	.....	.....	.....(1,963)	.....	533	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/12/2023	.09/12/2025	1	 213,781	..... 186.51	21,399	.....	.....	 4,814	.....	32,214	.....	.....	.....(2,635)	.....	719	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/13/2023	.09/12/2025	1	 137,178	..... 186.51	13,649	.....	.....	 3,075	.....	20,671	.....	.....	.....(1,683)	.....	461	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/14/2023	.09/12/2025	1	 76,209	..... 187.46	 7,598	.....	.....	 1,719	.....	11,047	.....	.....	..... (938)	.....	256	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/15/2023	09/16/2025	1	161,824	186.61	16,263			3,753		24,352			(2,000)		551		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/15/2023	09/17/2025	1	79,746	186.61	8,022			1,860		12,009			(985)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/15/2023	09/15/2025	1	58,807	186.61	5,904			1,356		8,844			(727)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/18/2023	09/18/2025	1	181,537	186.82	18,281			4,263		27,136			(2,251)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/20/2023	09/19/2025	1	252,337	186.41	25,436			5,975		38,356			(3,136)		866		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/25/2023	09/25/2025	1	289,636	185.29	29,485			7,159		46,182			(3,630)		1,011		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/26/2023	09/26/2025	1	74,183	184.25	7,552			1,844		12,313			(930)		260		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/28/2023	09/26/2025	1	77,706	184.21	7,879			1,935		12,917			(973)		272		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/29/2023	10/01/2025	1	69,950	183.6	7,093			1,781		11,929			(871)		248		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/29/2023	09/30/2025	1	112,278	183.6	11,374			2,843		19,136			(1,398)		398		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/02/2023	10/02/2025	1	97,651	182.38	9,902			2,499		17,401			(1,219)		348		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/03/2023	. 10/03/2025	1	 69,250	 182	 7,050	.....	.....	 1,789	.....	 12,528	.....	.....	..... (868)	.....	 247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/05/2023	. 10/03/2025	1	 193,663	..... 181.57	 18,815	.....	.....	 4,808	.....	 35,554	.....	.....	..... (2,323)	.....	 691	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/06/2023	. 10/07/2025	1	 91,366	..... 181.45	 9,219	.....	.....	 2,397	.....	 16,881	.....	.....	..... (1,133)	.....	 330	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/09/2023	. 10/09/2025	1	 141,337	..... 182.5	 14,218	.....	.....	 3,725	.....	 25,196	.....	.....	..... (1,751)	.....	 513	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/10/2023	. 10/10/2025	1	 164,004	..... 182.93	 16,187	.....	.....	 4,263	.....	 28,807	.....	.....	..... (1,993)	.....	 596	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2023	. 10/10/2025	1	 130,715	..... 182.45	 12,980	.....	.....	 3,423	.....	 23,357	.....	.....	..... (1,600)	.....	 475	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/12/2023	. 10/10/2025	1	 115,605	..... 181.77	 11,572	.....	.....	 3,065	.....	 21,157	.....	.....	..... (1,429)	.....	 420	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/13/2023	. 10/15/2025	1	 130,575	..... 182.42	 13,084	.....	.....	 3,536	.....	 23,422	.....	.....	..... (1,606)	.....	 481	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/13/2023	. 10/13/2025	1	 122,578	..... 182.42	 12,258	.....	.....	 3,288	.....	 21,963	.....	.....	..... (1,509)	.....	 449	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/13/2023	. 10/14/2025	1	 66,112	..... 182.42	 6,618	.....	.....	 1,782	.....	 11,852	.....	.....	..... (814)	.....	 243	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/16/2023	. 10/16/2025	1	 141,568	..... 183.17	 14,213	.....	.....	 3,860	.....	 24,737	.....	.....	..... (1,750)	.....	 523	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2025	1	219,308	183.66	22,391			6,112		37,669			(2,757)		812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/17/2025	1	200,461	183.22	20,487			5,600		34,985			(2,526)		742		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	2	150,384	182.7	14,973			4,112		26,738			(1,850)		557		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2025	1	93,360	182.15	9,392			2,628		16,971			(1,153)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/21/2025	1	28,793	182.15	2,894			807		5,231			(356)		108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/20/2025	1	251,702	182.15	25,271			7,022		45,706			(3,111)		939		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/23/2025	1	221,394	181.29	22,206			6,244		41,471			(2,734)		832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/24/2025	1	184,991	182.15	18,518			5,233		33,665			(2,280)		697		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2023	10/24/2025	1	164,557	181.8	16,554			4,684		30,313			(2,041)		620		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/24/2025	1	81,496	181.2	8,117			2,306		15,326			(1,002)		307		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/28/2025	1	167,372	179.57	16,670			4,809		33,311			(2,050)		636		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/27/2025	1	 76,536	..... 179.57	7,615	.....	.....	2,189	.....	15,225	.....	.....	..... (938)	.....	290	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/29/2025	1	 107,225	..... 179.57	10,690	.....	.....	3,094	.....	21,351	.....	.....	..... (1,313)	.....	409	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/30/2023	. 10/30/2025	1	 141,921	..... 180.55	14,135	.....	.....	4,111	.....	27,368	.....	.....	..... (1,740)	.....	542	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/31/2023	. 10/31/2025	1	 242,712	..... 181.01	24,393	.....	.....	7,127	.....	46,108	.....	.....	..... (3,003)	.....	929	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/01/2023	. 10/31/2025	1	 125,696	..... 181.23	12,444	.....	.....	3,641	.....	23,701	.....	.....	..... (1,534)	.....	481	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/02/2023	. 10/31/2025	1	 53,700	..... 182.56	5,263	.....	.....	1,546	.....	9,670	.....	.....	..... (650)	.....	206	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/03/2023	. 11/05/2025	1	 91,026	..... 182.78	8,775	.....	.....	2,624	.....	16,309	.....	.....	..... (1,077)	.....	353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/03/2023	. 11/04/2025	1	 91,260	..... 182.78	8,816	.....	.....	2,628	.....	16,342	.....	.....	..... (1,084)	.....	353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/06/2023	. 11/06/2025	1	 253,044	..... 182.48	24,495	.....	.....	7,358	.....	45,843	.....	.....	..... (3,016)	.....	982	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/07/2023	. 11/07/2025	1	 69,133	..... 182.18	6,720	.....	.....	2,028	.....	12,663	.....	.....	..... (827)	.....	269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/09/2023	. 11/07/2025	1	 136,896	..... 181.18	13,306	.....	.....	4,038	.....	25,950	.....	.....	..... (1,643)	.....	533	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/10/2023	. 11/10/2025	1	61,598	181.64	6,067			1,861		11,513			(747)		241		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/10/2023	. 11/11/2025	1	75,367	181.64	7,431			2,287		14,094			(914)		296		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/10/2023	. 11/12/2025	1	100,611	181.64	9,930			3,065		18,824			(1,219)		396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/13/2023	. 11/13/2025	1	284,526	181.67	27,969			8,671		53,208			(3,444)		1,122		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/14/2023	. 11/14/2025	1	51,415	182.51	4,915			1,531		9,345			(605)		203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/16/2023	. 11/14/2025	1	113,875	182.52	10,852			3,398		20,690			(1,340)		450		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/17/2023	. 11/19/2025	1	50,997	182.93	4,911			1,563		9,159			(603)		204		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/17/2023	. 11/18/2025	1	89,299	182.93	8,591			2,726		16,028			(1,056)		356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/20/2023	. 11/20/2025	1	246,377	183.09	23,652			7,560		44,022			(2,912)		986		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/21/2023	. 11/21/2025	1	61,475	183.22	5,877			1,889		10,940			(724)		247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/24/2023	. 11/21/2025	2	153,814	183.43	14,986			4,843		27,170			(1,852)		617		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/24/2023	. 11/25/2025	1	 165,531	..... 183.69	16,007	.....	.....	 5,233	.....	29,034	.....	.....	.....(1,968)	.....	670	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/30/2023	. 11/28/2025	1	 140,862	..... 184.48	13,086	.....	.....	 4,350	.....	24,055	.....	.....	.....(1,616)	.....	573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/01/2023	. 12/01/2025	1	 106,448	..... 185.27	 9,687	.....	.....	 3,251	.....	17,690	.....	.....	.....(1,193)	.....	436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/01/2023	. 12/03/2025	1	 77,856	..... 185.27	 7,100	.....	.....	 2,396	.....	12,954	.....	.....	..... (872)	.....	320	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/01/2023	. 12/02/2025	1	 66,647	..... 185.27	 6,072	.....	.....	 2,043	.....	11,082	.....	.....	..... (746)	.....	274	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/04/2023	. 12/04/2025	1	 138,634	..... 185.3	12,782	.....	.....	 4,331	.....	23,054	.....	.....	.....(1,574)	.....	571	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/06/2023	. 12/05/2025	1	 57,860	..... 184.67	 5,288	.....	.....	 1,802	.....	 9,852	.....	.....	..... (652)	.....	239	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/08/2023	. 12/10/2025	1	 64,267	..... 184.95	 6,015	.....	.....	 2,088	.....	10,862	.....	.....	..... (739)	.....	268	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/08/2023	. 12/08/2025	1	 63,218	..... 184.95	 5,905	.....	.....	 2,039	.....	10,673	.....	.....	..... (727)	.....	263	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/08/2023	. 12/09/2025	1	 121,700	..... 184.95	11,379	.....	.....	 3,939	.....	20,558	.....	.....	.....(1,399)	.....	507	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/11/2023	. 12/11/2025	1	 134,986	..... 185.32	12,608	.....	.....	 4,393	.....	22,521	.....	.....	.....(1,552)	.....	564	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/12/2025	1	79,568	185.15	7,384			2,583		13,366			(909)		333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	12/12/2025	1	130,408	186.39	12,063			4,225		20,919			(1,487)		546		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/17/2025	1	195,616	186.84	17,488			6,237		30,941			(2,147)		827		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/16/2025	1	161,862	186.84	14,454			5,142		25,587			(1,777)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/12/2025	1	50,146	187.37	4,408			1,555		7,748			(547)		210		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/18/2025	1	322,852	187.17	28,766			10,299		50,495			(3,542)		1,368		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/19/2025	1	60,264	187.57	5,351			1,923		9,280			(659)		256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2025	1	64,059	187.23	5,573			2,039		10,019			(685)		274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/24/2025	1	79,611	187.23	6,934			2,543		12,459			(851)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2023	12/26/2025	1	163,647	187.59	14,335			5,290		25,288			(1,765)		704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/26/2025	1	569,602	187.56	49,214			18,185		88,123			(6,067)		2,450		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.12/29/2023	.12/31/2025	1	 70,826	..... 187.48	6,148	.....	.....	2,314	.....	11,021	.....	.....	..... (755)	.....	307	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.12/29/2023	.12/29/2025	1	 96,717	..... 187.48	8,376	.....	.....	3,138	.....	15,031	.....	.....	..... (1,031)	.....	418	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/02/2024	.01/02/2026	1	 234,441	..... 188.75	20,443	.....	.....	7,740	.....	34,771	.....	.....	..... (2,517)	.....	 1,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/04/2024	.01/02/2026	1	 81,227	..... 188.84	7,221	.....	.....	2,749	.....	12,004	.....	.....	..... (891)	.....	354	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/05/2024	.01/07/2026	1	 122,158	..... 189.01	10,884	.....	.....	4,195	.....	17,989	.....	.....	..... (1,336)	.....	537	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/08/2024	.01/08/2026	1	 68,774	..... 189.2	6,073	.....	.....	2,349	.....	10,057	.....	.....	..... (748)	.....	303	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/09/2024	.01/09/2026	1	 160,092	..... 188.73	14,216	.....	.....	5,519	.....	23,868	.....	.....	..... (1,750)	.....	706	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/10/2024	.01/09/2026	1	 78,701	..... 188.53	6,934	.....	.....	2,695	.....	11,826	.....	.....	..... (855)	.....	347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/22/2024	.01/22/2026	1	 186,840	..... 188.13	16,629	.....	.....	6,752	.....	28,746	.....	.....	..... (2,047)	.....	843	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/23/2024	.01/23/2026	1	 163,661	..... 188.64	14,615	.....	.....	5,954	.....	24,702	.....	.....	..... (1,799)	.....	739	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/24/2024	.01/23/2026	1	 80,563	..... 188.18	7,186	.....	.....	2,932	.....	12,378	.....	.....	..... (886)	.....	364	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/25/2024	.01/23/2026	1	 75,791	..... 189.39	6,654	.....	.....	2,726	.....	11,106	.....	.....	..... (822)	.....	342	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/26/2024	.01/26/2026	1	 138,796	..... 189.48	12,270	.....	.....	5,063	.....	20,304	.....	.....	.....(1,511)	.....	630	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/29/2024	.01/29/2026	1	 37,960	..... 189.67	3,356	.....	.....	1,395	.....	5,522	.....	.....	..... (413)	.....	173	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/30/2024	.01/30/2026	1	45,230	..... 190.02	4,030	.....	.....	1,681	.....	6,491	.....	.....	..... (496)	.....	207	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/31/2024	.01/30/2026	1	 70,386	..... 189.09	6,117	.....	.....	2,554	.....	10,483	.....	.....	..... (754)	.....	322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/02/2024	.02/04/2026	1	 113,696	..... 189.66	10,324	.....	.....	4,376	.....	16,608	.....	.....	.....(1,268)	.....	524	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/05/2024	.02/05/2026	1	 164,510	..... 188.98	15,069	.....	.....	6,408	.....	24,699	.....	.....	.....(1,855)	.....	759	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/06/2024	.02/06/2026	1	 73,563	..... 189.46	6,635	.....	.....	2,831	.....	10,845	.....	.....	..... (817)	.....	340	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/08/2024	.02/06/2026	1	 94,081	..... 189.31	8,571	.....	.....	3,677	.....	13,958	.....	.....	.....(1,058)	.....	435	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/09/2024	.02/09/2026	1	 67,449	..... 188.85	6,199	.....	.....	2,677	.....	10,199	.....	.....	..... (763)	.....	313	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/09/2024	.02/10/2026	1	 60,472	..... 188.85	5,563	.....	.....	2,407	.....	9,149	.....	.....	..... (684)	.....	281	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2024	02/12/2026	1	65,412	189.64	5,992			2,605		9,611			(738)		305		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/13/2026	1	98,764	188.75	9,284			4,050		15,034			(1,143)		462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/13/2026	1	58,428	190.24	5,451			2,394		8,387			(673)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/19/2026	1	12,779	190.23	1,209			537		1,842			(148)		60		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2026	1	6,467	190.23	611			271		932			(75)		30		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/17/2026	1	20,709	190.23	1,955			866		2,981			(240)		97		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	02/20/2026	1	17,636	191.01	1,661			742		2,465			(205)		83		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/22/2024	02/20/2026	1	132,382	191.27	12,576			5,638		18,307			(1,553)		626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/23/2026	1	80,928	191.44	7,656			3,454		11,131			(943)		384		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/26/2026	1	195,105	190.93	18,574			8,433		27,466			(2,287)		930		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/27/2026	1	80,655	191.07	7,694			3,504		11,293			(947)		385		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	1	55,961	191.16	5,272			2,414		7,810			(651)		267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	1	51,014	191.5	4,770			2,187		7,021			(590)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	1	141,339	191.5	13,243			6,103		19,490			(1,631)		678		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2024	03/05/2026	1	135,441	191.63	12,691			5,892		18,614			(1,565)		653		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/06/2026	1	30,594	192.17	2,861			1,332		4,114			(353)		148		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	03/06/2026	1	64,384	192.38	6,001			2,806		8,766			(741)		311		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/09/2026	1	81,992	192.61	7,592			3,572		10,847			(935)		397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	87,967	192.61	8,119			3,802		11,614			(1,004)		425		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2026	1	78,558	193.36	7,314			3,456		10,081			(902)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/12/2026	1	114,300	193.49	10,744			5,092		14,596			(1,325)		556		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	03/13/2026	1	63,882	193.7	6,024			2,863		8,086			(743)		311		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/15/2024	.03/13/2026	1	 112,744	..... 193.15	10,778	.....	.....	 5,151	.....	 14,619	.....	.....	..... (1,332)	.....	 550	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/15/2024	.03/16/2026	1	 89,518	..... 193.15	 8,585	.....	.....	 4,121	.....	 11,632	.....	.....	..... (1,057)	.....	 438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/18/2024	.03/18/2026	1	 80,853	..... 193.63	 7,794	.....	.....	 3,758	.....	 10,307	.....	.....	..... (961)	.....	 397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/19/2024	.03/19/2026	1	 408,830	..... 194.03	 39,125	.....	.....	 18,918	.....	 51,257	.....	.....	..... (4,824)	.....	 2,010	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/20/2024	.03/20/2026	1	54,224	..... 194.23	 5,168	.....	.....	 2,506	.....	 6,744	.....	.....	..... (637)	.....	 267	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/21/2024	.03/20/2026	1	 84,161	..... 194.51	 7,970	.....	.....	 3,881	.....	 10,340	.....	.....	..... (984)	.....	 414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/22/2024	.03/23/2026	1	 163,744	..... 194.15	 15,425	.....	.....	 7,553	.....	 20,482	.....	.....	..... (1,899)	.....	 810	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/26/2024	.03/26/2026	1	 182,418	..... 194.21	 17,293	.....	.....	 8,528	.....	 22,808	.....	.....	..... (2,132)	.....	 906	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/27/2024	.03/27/2026	1	 123,823	..... 195.91	 11,664	.....	.....	 5,768	.....	 14,364	.....	.....	..... (1,438)	.....	 616	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/28/2024	.03/27/2026	1	 251,774	..... 196.54	 23,893	.....	.....	 11,864	.....	 28,372	.....	.....	..... (2,950)	.....	 1,252	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/28/2024	.03/30/2026	1	 73,790	..... 196.54	 7,025	.....	.....	 3,503	.....	 8,335	.....	.....	..... (864)	.....	 368	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E\$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/20/2026	1	 133,911	..... 194.78	13,485	.....	.....	7,123	.....	16,649	.....	.....	.....(1,660)	.....	688	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/03/2024	.05/01/2026	1	 386,141	..... 195.12	37,726	.....	.....	20,583	.....	47,713	.....	.....	.....(4,664)	.....	2,011	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/18/2024	.04/17/2026	1	 102,744	.....193.5	10,346	.....	.....	5,437	.....	13,459	.....	.....	.....(1,277)	.....	526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/22/2026	1	 652,573	..... 195.7	64,670	.....	.....	37,210	.....	79,933	.....	.....	.....(7,995)	.....	3,488	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/21/2024	.05/21/2026	1	 201,628	..... 197.85	19,699	.....	.....	11,230	.....	22,431	.....	.....	.....(2,429)	.....	1,076	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D\$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/10/2024	.04/10/2026	1	 134,294	.....195.2	13,510	.....	.....	6,941	.....	16,265	.....	.....	.....(1,666)	.....	681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2024	.05/11/2026	1	 197,881	..... 197.03	19,511	.....	.....	10,869	.....	22,655	.....	.....	.....(2,402)	.....	1,043	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/11/2024	.04/10/2026	1	 103,594	..... 194.89	10,390	.....	.....	5,360	.....	12,719	.....	.....	.....(1,283)	.....	525	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2024	.06/12/2026	1	 239,285	..... 195.51	23,115	.....	.....	13,875	.....	30,026	.....	.....	.....(2,850)	.....	1,311	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/26/2026	1	 86,705	..... 195.7	8,627	.....	.....	4,984	.....	10,653	.....	.....	.....(1,061)	.....	466	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/29/2024	.05/29/2026	1	 228,449	..... 194.12	22,868	.....	.....	13,287	.....	30,065	.....	.....	.....(2,819)	.....	1,231	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/27/2024	.06/26/2026	1	254,126	..... 196.58	24,549	.....	.....	15,271	.....	30,800	.....	.....	.....(3,031)	.....	1,414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/26/2024	.04/27/2026	1	149,965	..... 195.41	15,161	.....	.....	 8,154	.....	18,241	.....	.....	.....(1,867)	.....	777	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/23/2026	1	 67,203	..... 196.2	 6,499	.....	.....	 3,999	.....	 8,259	.....	.....	..... (799)	.....	373	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/26/2024	.04/24/2026	1	174,011	..... 195.41	17,540	.....	.....	 9,400	.....	21,115	.....	.....	.....(2,168)	.....	898	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/16/2024	.05/15/2026	1	220,918	..... 197.95	21,451	.....	.....	12,101	.....	24,337	.....	.....	.....(2,648)	.....	1,171	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2024	.06/18/2026	1	308,889	..... 196.21	29,777	.....	.....	18,220	.....	37,799	.....	.....	.....(3,681)	.....	1,703	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/31/2024	.06/02/2026	1	 124,028	..... 196.92	12,266	.....	.....	 7,195	.....	14,532	.....	.....	.....(1,508)	.....	672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/11/2024	.06/11/2026	1	299,804	..... 196.06	29,651	.....	.....	17,758	.....	36,724	.....	.....	.....(3,656)	.....	1,640	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/28/2024	.06/29/2026	1	521,406	..... 196.83	50,576	.....	.....	31,584	.....	62,667	.....	.....	.....(6,227)	.....	2,911	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/18/2024	.06/18/2026	1	358,613	..... 195.47	34,534	.....	.....	21,044	.....	45,279	.....	.....	.....(4,258)	.....	1,978	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/30/2024	.04/30/2026	1	306,418	..... 194.8	31,071	.....	.....	16,816	.....	38,358	.....	.....	.....(3,831)	.....	1,594	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/17/2024	.05/15/2026	1	270,945	..... 198.33	26,417	.....	.....	14,923	.....	29,327	.....	.....	.....(3,266)	.....	1,436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2024	.05/22/2026	1	119,869	..... 195.7	11,891	.....	.....	6,832	.....	14,683	.....	.....	.....(1,468)	.....	641	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/17/2024	.06/17/2026	1	169,731	..... 195.13	16,430	.....	.....	9,989	.....	21,720	.....	.....	.....(2,026)	.....	935	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/22/2026	1	228,475	..... 196.2	22,071	.....	.....	13,570	.....	28,057	.....	.....	.....(2,717)	.....	1,266	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/24/2024	.06/24/2026	1	269,361	..... 197.56	25,966	.....	.....	16,015	.....	31,238	.....	.....	.....(3,201)	.....	1,495	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/13/2024	.06/12/2026	1	436,105	..... 195.21	41,953	.....	.....	25,288	.....	55,418	.....	.....	.....(5,179)	.....	2,389	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/05/2024	.05/29/2026	1	82,864	..... 194.81	8,592	.....	.....	5,041	.....	10,597	.....	.....	.....(1,070)	.....	447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/06/2024	.05/06/2026	1	73,589	..... 195.49	7,204	.....	.....	3,958	.....	8,979	.....	.....	.....(888)	.....	386	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/29/2024	.04/29/2026	1	384,307	..... 196.02	38,738	.....	.....	20,912	.....	45,558	.....	.....	.....(4,776)	.....	1,996	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/14/2024	.06/16/2026	1	227,243	..... 194.98	21,883	.....	.....	13,256	.....	29,241	.....	.....	.....(2,691)	.....	1,250	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/05/2024	.04/02/2026	1	126,285	..... 195.65	12,161	.....	.....	6,156	.....	14,894	.....	.....	.....(1,506)	.....	633	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/05/2024	.04/06/2026	1	130,087	..... 195.65	12,566	.....	.....	6,396	.....	15,393	.....	.....	.....(1,547)	.....	656	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/14/2024	.05/14/2026	1	234,720	..... 197.37	23,003	.....	.....	12,892	.....	26,530	.....	.....	.....(2,836)	.....	1,242	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/08/2024	.05/08/2026	1	87,684	..... 196.09	8,602	.....	.....	4,750	.....	10,443	.....	.....	.....(1,060)	.....	461	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/14/2024	.06/12/2026	1	465,128	..... 194.98	44,606	.....	.....	26,924	.....	59,676	.....	.....	.....(5,514)	.....	2,548	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/08/2024	.04/08/2026	1	 54,019	..... 195.55	5,267	.....	.....	2,691	.....	6,431	.....	.....	..... (649)	.....	273	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/04/2024	.04/02/2026	1	234,895	..... 195.26	22,573	.....	.....	11,411	.....	28,191	.....	.....	.....(2,791)	.....	1,178	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/31/2024	.06/01/2026	1	346,476	..... 196.92	34,232	.....	.....	20,059	.....	40,562	.....	.....	.....(4,215)	.....	1,874	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/22/2024	.05/22/2026	1	257,915	..... 197.31	25,302	.....	.....	14,458	.....	29,429	.....	.....	.....(3,119)	.....	1,378	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/13/2024	.05/13/2026	1	 68,983	..... 197.16	6,781	.....	.....	3,791	.....	7,865	.....	.....	..... (836)	.....	365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/21/2024	.06/18/2026	1	490,184	..... 196.2	47,156	.....	.....	28,893	.....	60,010	.....	.....	.....(5,838)	.....	2,703	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/10/2024	.06/10/2026	1	192,616	..... 196.34	19,185	.....	.....	11,463	.....	23,294	.....	.....	.....(2,365)	.....	1,053	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/07/2024	.05/07/2026	1	 222,757	..... 195.89	21,786	.....	.....	12,000	.....	26,743	.....	.....	.....(2,686)	.....	 1,169	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2024	.05/01/2026	1	 162,462	.....194.9	16,116	.....	.....	8,781	.....	20,266	.....	.....	.....(1,990)	.....	846	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/03/2024	.05/04/2026	1	 301,951	..... 195.12	29,591	.....	.....	16,200	.....	37,397	.....	.....	.....(3,643)	.....	 1,579	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2024	.06/05/2026	1	 259,522	..... 196.46	25,251	.....	.....	14,977	.....	31,100	.....	.....	.....(3,117)	.....	 1,410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/21/2026	1	 52,636	..... 194.78	5,300	.....	.....	2,803	.....	6,549	.....	.....	.....(652)	.....	271	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/09/2024	.04/09/2026	1	 271,428	..... 196.11	26,274	.....	.....	13,462	.....	31,537	.....	.....	.....(3,239)	.....	 1,374	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/24/2024	.04/24/2026	1	 142,471	..... 196.29	14,261	.....	.....	7,601	.....	16,626	.....	.....	.....(1,758)	.....	735	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/25/2024	.06/25/2026	1	 416,097	..... 197.08	40,112	.....	.....	24,794	.....	49,317	.....	.....	.....(4,945)	.....	 2,313	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/23/2024	.04/23/2026	1	 265,324	..... 195.91	26,426	.....	.....	14,048	.....	31,467	.....	.....	.....(3,258)	.....	 1,368	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/31/2024	.05/29/2026	1	 258,023	..... 196.92	25,415	.....	.....	14,849	.....	30,133	.....	.....	.....(3,142)	.....	 1,390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/17/2024	.05/19/2026	1	59,922	..... 198.33	5,866	.....	.....	3,328	.....	6,509	.....	.....	.....(721)	.....	319	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/16/2024	.04/16/2026	1	 243,256	..... 192.68	24,472	.....	.....	12,774	.....	32,943	.....	.....	.....(3,017)	.....	1,243	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2024	.05/15/2026	1	 63,798	..... 198.01	6,157	.....	.....	3,459	.....	7,009	.....	.....	.....(759)	.....	338	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/05/2024	.06/05/2026	1	90,999	..... 196.29	8,909	.....	.....	5,262	.....	10,986	.....	.....	.....(1,098)	.....	494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/28/2024	.06/26/2026	1	 435,492	..... 196.83	42,112	.....	.....	26,233	.....	52,218	.....	.....	.....(5,206)	.....	2,423	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/15/2024	.06/30/2026	2	 223,424	..... 196.83	21,818	.....	.....	13,824	.....	26,874	.....	.....	.....(2,724)	.....	1,249	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/20/2024	.05/20/2026	1	 353,323	..... 197.84	34,626	.....	.....	19,691	.....	39,273	.....	.....	.....(4,269)	.....	1,884	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/01/2024	.05/01/2026	1	 140,775	..... 194.69	14,218	.....	.....	7,715	.....	17,719	.....	.....	.....(1,753)	.....	733	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2024	.06/26/2026	1	 125,146	..... 196.72	12,152	.....	.....	7,528	.....	15,077	.....	.....	.....(1,498)	.....	696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/12/2024	.04/10/2026	1	 240,933	..... 193.57	23,877	.....	.....	12,334	.....	31,307	.....	.....	.....(2,952)	.....	1,221	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/17/2024	.04/17/2026	1	 201,890	..... 193.06	20,128	.....	.....	10,534	.....	26,935	.....	.....	.....(2,482)	.....	1,033	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/17/2024	.05/18/2026	1	 235,934	..... 198.33	23,074	.....	.....	13,077	.....	25,606	.....	.....	.....(2,841)	.....	1,255	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/08/2026	1	 68,182	..... 196.31	6,791	.....	.....	4,045	.....	8,243	.....	.....	.....(836)	.....	372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/12/2024	.04/13/2026	1	 197,500	..... 193.57	19,631	.....	.....	10,180	.....	25,720	.....	.....	.....(2,417)	.....	1,005	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/09/2024	.05/08/2026	1	 191,906	..... 196.76	18,749	.....	.....	10,396	.....	22,184	.....	.....	.....(2,315)	.....	1,008	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/02/2024	.04/02/2026	1	 112,822	..... 196.5	10,876	.....	.....	5,468	.....	12,801	.....	.....	.....(1,341)	.....	566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E\$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/17/2026	1	 158,265	..... 194.78	15,890	.....	.....	8,362	.....	19,631	.....	.....	.....(1,964)	.....	810	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2024	.05/08/2026	1	 325,001	..... 197.03	31,948	.....	.....	17,739	.....	37,115	.....	.....	.....(3,950)	.....	1,708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2024	.04/24/2026	1	 129,664	..... 195.95	13,096	.....	.....	7,009	.....	15,363	.....	.....	.....(1,617)	.....	669	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/09/2026	1	 85,888	..... 196.31	8,572	.....	.....	5,110	.....	10,392	.....	.....	.....(1,054)	.....	469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/05/2026	1	 436,930	..... 196.31	43,387	.....	.....	25,769	.....	52,702	.....	.....	.....(5,364)	.....	2,374	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/04/2024	.06/04/2026	1	 128,854	..... 196.4	12,628	.....	.....	7,441	.....	15,469	.....	.....	.....(1,557)	.....	699	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/27/2026	1	 244,205	..... 195.7	24,323	.....	.....	14,066	.....	30,029	.....	.....	.....(2,986)	.....	1,313	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/14/2024	.06/15/2026	1	 194,763	..... 194.98	18,736	.....	.....	11,340	.....	25,043	.....	.....	.....(2,307)	.....	1,070	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/24/2024	.07/24/2026	1	 105,958	200	 9,748	.....	.....	 6,414	.....	11,301	.....	.....	.....(1,202)	.....	608	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/10/2024	.09/10/2026	1	 318,516	..... 204.11	25,290	.....	.....	18,308	.....	29,330	.....	.....	.....(3,118)	.....	 1,915	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K\$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.08/31/2026	1	 224,453	..... 204.84	18,989	.....	.....	13,522	.....	19,745	.....	.....	.....(2,338)	.....	 1,337	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/10/2024	.07/10/2026	1	 159,553	..... 196.86	15,189	.....	.....	 9,702	.....	19,316	.....	.....	.....(1,873)	.....	901	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/06/2024	.09/08/2026	1	 97,951	..... 203.14	 7,895	.....	.....	 5,693	.....	 9,426	.....	.....	.....(971)	.....	588	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/22/2024	.07/22/2026	2	 164,927	..... 200.01	15,589	.....	.....	10,249	.....	17,552	.....	.....	.....(1,926)	.....	944	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/25/2024	.09/25/2026	1	 160,461	..... 204.67	12,612	.....	.....	 9,390	.....	14,603	.....	.....	.....(1,555)	.....	979	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/19/2024	.07/20/2026	1	 185,146	..... 200.44	17,256	.....	.....	11,274	.....	19,284	.....	.....	.....(2,124)	.....	 1,057	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/13/2024	.08/13/2026	1	 251,327	..... 201.88	21,212	.....	.....	14,540	.....	25,031	.....	.....	.....(2,615)	.....	 1,471	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K\$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/05/2024	.09/04/2026	1	 75,979	..... 203.74	 6,185	.....	.....	 4,444	.....	 7,079	.....	.....	.....(764)	.....	454	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/02/2024	.08/03/2026	1	365,099	.....202.15	30,705	.....	.....	20,653	.....	35,563	.....	.....	.....(3,780)	.....	2,115	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/26/2024	.07/28/2026	1	88,910	.....201.67	8,180	.....	.....	5,427	.....	8,809	.....	.....	.....(1,006)	.....	512	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/30/2024	.09/01/2026	1	129,362	.....204.84	10,957	.....	.....	7,807	.....	11,392	.....	.....	.....(1,347)	.....	771	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/08/2024	.08/07/2026	1	297,260	.....201.36	25,683	.....	.....	17,465	.....	30,162	.....	.....	.....(3,171)	.....	1,729	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/15/2024	.08/14/2026	1	149,520	.....202.42	13,008	.....	.....	8,971	.....	14,532	.....	.....	.....(1,606)	.....	876	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/14/2024	.08/14/2026	1	147,622	.....202.09	12,474	.....	.....	8,567	.....	14,565	.....	.....	.....(1,538)	.....	865	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/05/2024	.08/05/2026	1	480,345	.....200.02	40,445	.....	.....	27,278	.....	51,723	.....	.....	.....(4,986)	.....	2,788	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/16/2024	.08/14/2026	1	534,386	.....202.61	46,224	.....	.....	31,923	.....	51,472	.....	.....	.....(5,715)	.....	3,130	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/27/2024	.08/27/2026	1	315,632	.....204.19	26,576	.....	.....	18,727	.....	28,545	.....	.....	.....(3,277)	.....	1,873	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/06/2024	.08/06/2026	1	168,922	.....200.34	14,409	.....	.....	9,738	.....	17,944	.....	.....	.....(1,776)	.....	982	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/02/2024	.08/04/2026	1	109,294	.....202.15	9,203	.....	.....	6,194	.....	10,656	.....	.....	.....(1,131)	.....	634	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/12/2024	.07/13/2026	1	353,407	..... 198.33	32,902	.....	.....	21,181	.....	40,241	.....	.....	.....(4,051)	.....	2,003	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/26/2024	.07/27/2026	1	205,055	..... 201.67	18,845	.....	.....	 12,494	.....	20,297	.....	.....	.....(2,320)	.....	1,179	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/01/2024	.07/01/2026	1	173,232	..... 196.6	16,977	.....	.....	10,634	.....	21,059	.....	.....	.....(2,093)	.....	969	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/06/2024	.09/04/2026	1	1,234,389	..... 203.14	99,121	.....	.....	71,329	.....	118,327	.....	.....	.....(12,254)	.....	7,381	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/02/2024	.07/02/2026	1	255,153	..... 196.45	24,826	.....	.....	15,606	.....	31,227	.....	.....	.....(3,061)	.....	1,429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/20/2024	.08/20/2026	1	615,982	..... 202.64	52,666	.....	.....	36,606	.....	59,591	.....	.....	.....(6,493)	.....	3,630	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/21/2026	1	486,539	..... 203.76	40,869	.....	.....	28,620	.....	44,656	.....	.....	.....(5,053)	.....	2,870	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/21/2026	1	205,246	..... 204.98	16,276	.....	.....	12,045	.....	18,328	.....	.....	.....(2,004)	.....	1,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/26/2024	.09/25/2026	1	203,774	..... 204.42	16,180	.....	.....	12,096	.....	18,767	.....	.....	.....(1,997)	.....	1,243	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/06/2024	.07/17/2026	2	380,094	..... 201.09	34,277	.....	.....	22,404	.....	38,303	.....	.....	.....(4,251)	.....	2,163	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/19/2024	.09/18/2026	1	323,840	..... 204.96	25,681	.....	.....	18,950	.....	28,857	.....	.....	.....(3,170)	.....	1,962	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/16/2026	1	421,777	199.56	39,099			25,296		45,573			(4,820)		2,398		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2026	1	131,610	195.99	12,582			8,019		16,515			(1,551)		743		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/24/2026	1	355,467	205.45	27,869			20,710		31,123			(3,436)		2,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/24/2026	1	195,052	200.92	17,984			11,882		19,942			(2,220)		1,118		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/31/2026	1	102,796	202.43	9,385			6,265		9,851			(1,157)		594		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/21/2026	1	110,295	202.98	9,309			6,483		10,510			(1,148)		651		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/23/2026	1	221,517	205.58	17,456			12,948		19,252			(2,152)		1,348		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2026	1	433,223	204.43	35,568			25,454		39,044			(4,385)		2,590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/19/2026	1	215,894	203.04	18,610			12,909		20,473			(2,294)		1,271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2026	1	108,685	202.61	9,401			6,509		10,509			(1,156)		639		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	1	314,501	204.84	26,544			18,871		27,579			(3,282)		1,868		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/30/2024	.07/30/2026	1	367,910	..... 202.49	33,701	.....	.....	 22,452	.....	35,123	.....	.....	.....(4,155)	.....	2,123	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/23/2024	.07/23/2026	1	408,430	..... 199.29	37,902	.....	.....	24,886	.....	44,940	.....	.....	.....(4,673)	.....	2,339	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/27/2024	.09/25/2026	1	574,728	..... 205.28	45,174	.....	.....	33,818	.....	50,790	.....	.....	.....(5,585)	.....	3,505	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/09/2024	.08/11/2026	1	246,853	..... 201.44	21,279	.....	.....	14,527	.....	25,047	.....	.....	.....(2,616)	.....	1,442	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/09/2024	.09/09/2026	1	 65,327	..... 204.47	 5,239	.....	.....	 3,785	.....	 5,906	.....	.....	..... (646)	.....	392	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/05/2024	.07/06/2026	1	649,627	..... 196.35	62,104	.....	.....	39,381	.....	80,084	.....	.....	.....(7,646)	.....	3,654	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/08/2024	.07/08/2026	1	 78,534	..... 196.14	 7,492	.....	.....	 4,765	.....	 9,786	.....	.....	.....(924)	.....	443	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/20/2024	.09/18/2026	1	878,592	..... 204.98	69,497	.....	.....	51,355	.....	78,214	.....	.....	.....(8,592)	.....	5,323	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/11/2024	.09/11/2026	1	188,506	..... 203.38	 15,024	.....	.....	 10,896	.....	17,988	.....	.....	.....(1,852)	.....	1,135	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/30/2024	.09/30/2026	1	494,693	..... 205.75	39,180	.....	.....	29,439	.....	42,953	.....	.....	.....(4,830)	.....	3,031	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/27/2024	.09/29/2026	1	150,151	..... 205.28	11,847	.....	.....	 8,885	.....	13,324	.....	.....	.....(1,457)	.....	919	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.09/02/2026	1	 162,515	..... 204.84	13,781	.....	.....	 9,825	.....	 14,326	.....	.....	..... (1,692)	.....	 970	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/26/2024	.07/24/2026	1	 601,758	..... 201.67	55,181	.....	.....	 36,508	.....	 59,394	.....	.....	..... (6,822)	.....	 3,450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/03/2024	.09/03/2026	1	 81,976	..... 204.74	 6,820	.....	.....	 4,872	.....	 7,270	.....	.....	..... (841)	.....	 490	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/25/2026	1	 157,983	..... 203.76	13,318	.....	.....	 9,348	.....	 14,559	.....	.....	..... (1,637)	.....	 936	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/02/2024	.07/31/2026	1	 593,986	..... 202.15	49,835	.....	.....	 33,453	.....	 57,691	.....	.....	..... (6,161)	.....	 3,431	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/29/2024	.07/29/2026	1	 212,643	..... 201.55	19,521	.....	.....	 12,978	.....	 21,207	.....	.....	..... (2,407)	.....	 1,226	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/01/2024	.07/31/2026	1	 407,569	..... 202.33	36,070	.....	.....	 24,179	.....	 39,247	.....	.....	..... (4,453)	.....	 2,354	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/22/2026	1	 72,796	..... 204.98	 5,780	.....	.....	 4,279	.....	 6,507	.....	.....	..... (711)	.....	 443	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/19/2024	.07/17/2026	1	 323,918	..... 200.44	30,124	.....	.....	 19,639	.....	 33,647	.....	.....	..... (3,724)	.....	 1,844	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/12/2024	.07/14/2026	1	 106,792	..... 198.33	 9,953	.....	.....	 6,412	.....	 12,170	.....	.....	..... (1,224)	.....	 606	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2024	.08/10/2026	1	 276,785	..... 201.44	23,831	.....	.....	 16,259	.....	 28,058	.....	.....	..... (2,934)	.....	 1,615	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2026	1	196,981	204.4	16,586			11,665		17,614			(2,045)		1,168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	627,540	201.44	53,843			36,664		63,439			(6,656)		3,650		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2026	1	325,174	204.09	27,250			19,239		29,581			(3,360)		1,931		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/11/2026	1	274,067	203.62	22,035			16,048		25,858			(2,720)		1,650		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	717,663	202.99	61,432			42,960		68,351			(7,584)		4,233		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/16/2026	1	148,704	205.05	11,703			8,568		13,166			(1,443)		899		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	182,528	196.43	17,632			11,130		22,367			(2,177)		1,022		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/10/2026	1	517,453	197.76	48,227			30,932		60,236			(5,954)		2,923		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	138,108	201.42	11,822			8,087		14,039			(1,458)		807		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	1	237,535	198.47	21,924			14,155		26,925			(2,703)		1,349		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	490,538	196.35	46,699			29,518		60,290			(5,781)		2,747		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/13/2024	.09/14/2026	1	316,975	..... 204.32	25,041	.....	.....	18,290	.....	29,012	.....	.....	.....(3,083)	.....	1,913	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/12/2024	.07/10/2026	1	503,798	..... 198.33	46,752	.....	.....	30,027	.....	57,223	.....	.....	.....(5,780)	.....	2,846	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/19/2024	.07/21/2026	1	116,807	..... 200.44	10,898	.....	.....	7,126	.....	12,177	.....	.....	.....(1,340)	.....	668	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/17/2024	.07/17/2026	1	 91,664	..... 201.32	8,488	.....	.....	5,503	.....	9,138	.....	.....	.....(1,046)	.....	522	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/07/2024	.08/07/2026	1	378,762	..... 200.55	32,384	.....	.....	21,931	.....	39,889	.....	.....	.....(3,993)	.....	2,203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/13/2024	.09/11/2026	1	1,428,247	..... 204.32	112,546	.....	.....	82,078	.....	135,875	.....	.....	.....(13,914)	.....	8,597	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/29/2024	.08/28/2026	1	384,963	..... 204.35	32,375	.....	.....	22,985	.....	34,580	.....	.....	.....(3,997)	.....	2,286	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/16/2024	.08/17/2026	1	 148,480	..... 202.61	12,829	.....	.....	8,876	.....	14,343	.....	.....	.....(1,579)	.....	872	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/27/2024	.09/28/2026	1	246,153	..... 205.28	19,397	.....	.....	14,541	.....	21,820	.....	.....	.....(2,388)	.....	1,505	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/17/2024	.09/17/2026	1	335,140	..... 204.86	26,577	.....	.....	19,494	.....	29,978	.....	.....	.....(3,277)	.....	2,029	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/23/2024	.08/24/2026	1	 108,099	..... 203.76	9,102	.....	.....	6,385	.....	9,952	.....	.....	.....(1,121)	.....	640	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/19/2026	1	504,155	207.48	42,752			33,284		41,028			(5,264)		3,142		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	485,471	206.82	41,168			31,659		40,379			(5,089)		2,999		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2026	1	211,374	207.3	17,946			13,936		17,299			(2,216)		1,314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2026	1	330,071	205.42	28,584			22,616		29,983			(3,524)		2,075		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	1	88,818	207.3	7,665			6,001		7,324			(945)		555		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/14/2026	1	347,148	205.75	31,417			26,879		32,595			(3,868)		2,268		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2026	1	73,551	208.33	6,597			5,336		5,882			(811)		467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2026	1	347,412	206.86	31,337			25,439		29,923			(3,863)		2,212		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	460,564	207.54	40,806			34,520		39,420			(5,024)		2,992		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2026	1	105,738	205.58	9,347			7,460		9,580			(1,149)		668		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	615,820	206.88	52,714			41,444		51,842			(6,508)		3,851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2026	1	408,085	206.25	34,810			26,585		34,907			(4,292)		2,521		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2026	1	69,365	209.81	6,215			5,199		5,272			(764)		448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2024	12/24/2026	1	656,371	203.67	60,255			52,598		68,424			(7,449)		4,322		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/23/2026	1	397,122	206.02	34,073			26,825		34,851			(4,212)		2,484		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2026	1	276,344	206.35	22,163			16,713		23,336			(2,732)		1,696		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/25/2026	1	707,822	209.57	64,058			53,205		54,099			(7,908)		4,553		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/17/2026	1	691,887	204.39	62,685			53,816		69,292			(7,728)		4,531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	1	354,038	202.05	32,501			28,063		39,220			(4,012)		2,320		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2026	1	448,990	205.58	39,511			31,489		40,519			(4,885)		2,825		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2026	1	75,994	206.74	6,505			5,075		6,428			(802)		474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/18/2026	1	144,744	207.38	13,099			10,724		12,223			(1,615)		926		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2026	1	89,334	203.49	8,219			7,191		9,426			(1,010)		591		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/12/2026	1	326,825	206.82	27,813			21,415		27,272			(3,424)		2,024		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/30/2026	1	505,235	209.81	45,219			37,817		38,354			(5,567)		3,263		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2026	1	82,309	209.04	7,433			6,228		6,512			(916)		532		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2026	1	119,084	207.56	10,610			8,559		9,843			(1,310)		754		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/02/2026	1	207,456	206.18	16,804			12,725		17,675			(2,075)		1,273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2026	1	279,446	205.59	23,669			18,044		24,655			(2,918)		1,724		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	495,757	208.33	44,321			35,800		39,473			(5,479)		3,138		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2026	1	172,735	207.3	14,631			11,274		14,106			(1,804)		1,072		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/24/2026	1	338,300	203.49	30,954			27,058		35,550			(3,832)		2,228		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2026	1	187,874	202.38	16,984			14,604		20,530			(2,094)		1,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/12/2024	. 11/12/2026	1	 600,909	..... 206.57	 54,803	.....	.....	 44,414	.....	 52,424	.....	.....	..... (6,757)	.....	 3,823	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2024	. 12/11/2026	1	 643,598	..... 205.75	 58,053	.....	.....	 49,633	.....	 60,262	.....	.....	..... (7,177)	.....	 4,194	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/12/2024	. 12/11/2026	1	 161,957	..... 205.94	 14,479	.....	.....	 12,362	.....	 15,022	.....	.....	..... (1,788)	.....	 1,055	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/11/2024	. 12/11/2026	1	 167,577	..... 205.97	 14,981	.....	.....	 12,738	.....	 15,523	.....	.....	..... (1,847)	.....	 1,092	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/19/2024	. 11/19/2026	1	 199,574	..... 206.75	 17,962	.....	.....	 14,730	.....	 17,377	.....	.....	..... (2,214)	.....	 1,277	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/20/2024	. 11/20/2026	1	 185,728	..... 207.4	 16,808	.....	.....	 13,807	.....	 15,702	.....	.....	..... (2,072)	.....	 1,190	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/03/2024	. 12/03/2026	1	 274,903	..... 208.82	 24,576	.....	.....	 20,627	.....	 22,017	.....	.....	..... (3,030)	.....	 1,780	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/22/2024	. 11/20/2026	1	 409,069	.....209.4	 37,266	.....	.....	 30,781	.....	 31,353	.....	.....	..... (4,607)	.....	 2,620	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/05/2024	. 11/05/2026	1	 592,647	..... 206.57	 52,864	.....	.....	 42,335	.....	 51,336	.....	.....	..... (6,517)	.....	 3,748	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/15/2024	. 11/13/2026	1	 219,214	..... 206.42	 19,751	.....	.....	 16,123	.....	 19,280	.....	.....	..... (2,442)	.....	 1,396	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/25/2024	. 10/26/2026	1	 225,300	..... 206.02	 19,398	.....	.....	 15,289	.....	 19,833	.....	.....	..... (2,388)	.....	 1,413	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/04/2024	. 11/04/2026	1	 161,495	..... 205.77	14,260	.....	.....	11,400	.....	14,516	.....	.....	.....(1,758)	.....	1,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/04/2024	. 10/02/2026	1	 497,510	..... 206.57	41,791	.....	.....	31,689	.....	41,579	.....	.....	.....(5,166)	.....	3,054	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/11/2024	. 11/11/2026	1	 121,671	..... 207.38	10,938	.....	.....	8,850	.....	10,200	.....	.....	.....(1,349)	.....	773	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/10/2024	. 12/10/2026	1	 464,323	..... 206.65	41,418	.....	.....	35,159	.....	41,637	.....	.....	.....(5,106)	.....	3,023	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/06/2024	. 11/06/2026	1	 297,318	..... 206.57	26,759	.....	.....	21,466	.....	24,027	.....	.....	.....(3,299)	.....	1,882	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2024	. 10/09/2026	1	 472,458	..... 206.13	41,348	.....	.....	31,798	.....	40,650	.....	.....	.....(5,112)	.....	2,918	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2024	. 12/15/2026	1	 141,826	..... 205.75	12,849	.....	.....	10,996	.....	13,329	.....	.....	.....(1,580)	.....	927	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/27/2024	. 11/27/2026	1	 441,333	..... 209.69	39,588	.....	.....	33,035	.....	33,606	.....	.....	.....(4,881)	.....	2,843	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/05/2024	. 12/04/2026	1	 115,199	..... 208.22	10,287	.....	.....	8,684	.....	9,517	.....	.....	.....(1,270)	.....	746	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/28/2024	. 10/28/2026	1	 323,605	..... 206.18	28,154	.....	.....	22,237	.....	28,340	.....	.....	.....(3,471)	.....	2,033	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/31/2024	. 12/31/2026	1	 509,724	..... 203.34	46,487	.....	.....	40,860	.....	54,283	.....	.....	.....(5,731)	.....	3,375	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/15/2024	. 10/15/2026	 1	 380,672	..... 206.71	 32,243	.....	.....	 24,891	.....	 32,040	.....	.....	..... (3,975)	.....	 2,364	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2024	. 10/13/2026	 1	 50,520	..... 206.82	 4,304	.....	.....	 3,316	.....	 4,220	.....	.....	..... (529)	.....	 313	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/30/2024	. 12/30/2026	 1	 58,249	..... 202.83	 5,306	.....	.....	 4,657	.....	 6,330	.....	.....	..... (654)	.....	 385	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/27/2024	. 12/28/2026	 1	 530,004	..... 203.49	 48,707	.....	.....	 42,611	.....	 55,877	.....	.....	..... (5,997)	.....	 3,501	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/06/2024	. 12/08/2026	 1	 106,220	..... 207.54	 9,422	.....	.....	 7,972	.....	 9,101	.....	.....	..... (1,158)	.....	 691	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/18/2024	. 10/16/2026	 1	 450,916	..... 207.48	 38,148	.....	.....	 29,664	.....	 36,574	.....	.....	..... (4,716)	.....	 2,803	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/08/2024	. 11/09/2026	 1	 160,005	..... 208.33	 14,336	.....	.....	 11,592	.....	 12,782	.....	.....	..... (1,765)	.....	 1,015	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/20/2024	. 12/18/2026	 1	 263,300	..... 202.92	 24,066	.....	.....	 20,808	.....	 28,143	.....	.....	..... (2,975)	.....	 1,725	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/21/2024	. 11/20/2026	 1	 612,866	..... 208.8	 55,648	.....	.....	 45,900	.....	 48,373	.....	.....	..... (6,870)	.....	 3,926	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/04/2024	. 12/04/2026	 1	 252,553	..... 207.76	 22,477	.....	.....	 18,896	.....	 21,319	.....	.....	..... (2,771)	.....	 1,636	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/01/2024	. 10/01/2026	 1	 402,867	..... 206.29	 32,149	.....	.....	 24,200	.....	 34,102	.....	.....	..... (3,964)	.....	 2,470	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/09/2024	. 12/09/2026	1	 54,713	..... 206.92	4,859	.....	.....	4,118	.....	4,839	.....	.....	.....(599)	.....	356	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/04/2024	. 10/05/2026	1	 102,884	..... 206.57	8,663	.....	.....	6,578	.....	8,626	.....	.....	.....(1,067)	.....	633	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/31/2024	. 10/30/2026	1	 251,819	..... 206.19	21,959	.....	.....	17,476	.....	22,077	.....	.....	.....(2,711)	.....	1,584	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/01/2024	. 11/02/2026	1	 265,503	..... 205.58	23,444	.....	.....	18,704	.....	24,031	.....	.....	.....(2,886)	.....	1,675	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/14/2024	. 11/13/2026	1	 133,119	..... 206.7	11,954	.....	.....	9,745	.....	11,554	.....	.....	.....(1,476)	.....	848	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/25/2024	. 10/27/2026	1	 58,898	..... 206.02	5,077	.....	.....	4,003	.....	5,190	.....	.....	.....(624)	.....	370	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/06/2024	. 12/04/2026	1	 252,793	..... 207.54	22,322	.....	.....	18,869	.....	21,571	.....	.....	.....(2,760)	.....	1,638	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/30/2024	. 10/30/2026	1	 55,018	..... 205.74	4,781	.....	.....	3,789	.....	4,928	.....	.....	.....(589)	.....	346	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/22/2024	. 10/22/2026	1	 628,199	..... 207.11	53,962	.....	.....	42,177	.....	52,236	.....	.....	.....(6,653)	.....	3,925	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/16/2024	. 10/16/2026	1	 101,882	..... 207.27	8,589	.....	.....	6,642	.....	8,350	.....	.....	.....(1,059)	.....	633	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/29/2024	. 11/27/2026	1	 621,476	..... 209.81	55,436	.....	.....	46,324	.....	47,016	.....	.....	.....(6,853)	.....	4,004	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/15/2024	. 11/16/2026	 1	 157,458	..... 206.42	 14,234	.....	.....	 11,630	.....	 13,891	.....	.....	..... (1,753)	.....	 1,005	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/16/2024	. 12/16/2026	 1	 132,280	..... 204.44	 11,971	.....	.....	 10,261	.....	 13,197	.....	.....	..... (1,476)	.....	 865	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/20/2024	. 12/22/2026	 1	 151,487	..... 202.92	 13,922	.....	.....	 12,048	.....	 16,244	.....	.....	..... (1,712)	.....	 996	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/20/2024	. 12/21/2026	 1	 159,107	..... 202.92	 14,606	.....	.....	 12,637	.....	 17,048	.....	.....	..... (1,798)	.....	 1,045	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/07/2024	. 10/07/2026	 1	 57,627	..... 206.07	 4,898	.....	.....	 3,728	.....	 5,171	.....	.....	..... (604)	.....	 355	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 01/14/2025	. 01/14/2027	 1	 600,666	..... 203.91	 54,601	.....	.....	 48,975	.....	 63,136	.....	.....	..... (5,684)	.....	 4,020	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 01/27/2025	. 01/27/2027	 1	 245,826	..... 206.59	 21,657	.....	.....	 19,813	.....	 23,280	.....	.....	..... (1,869)	.....	 1,662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 03/25/2025	. 03/25/2027	 1	 291,382	..... 209.65	 25,117	.....	.....	 24,945	.....	 25,320	.....	.....	..... (206)	.....	 2,052	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 03/17/2025	. 03/17/2027	 1	 64,514	..... 210.33	 5,587	.....	.....	 5,487	.....	 5,398	.....	.....	..... (107)	.....	 452	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 03/26/2025	. 03/25/2027	 1	 216,764	..... 210.33	 18,707	.....	.....	 18,604	.....	 18,271	.....	.....	..... (128)	.....	 1,526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 01/29/2025	. 01/29/2027	 1	 135,357	..... 205.36	 11,979	.....	.....	 10,992	.....	 13,538	.....	.....	..... (1,001)	.....	 916	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/30/2025	.01/29/2027	1	111,371	206.42		9,834		9,061		10,639			(809)		754		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/28/2025	.03/30/2027	1	86,641	210.39		7,390		7,390		7,682			(30)		612		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/02/2025	.12/31/2026	1	115,260	203.35		10,201		9,003		12,270			(1,233)		763		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/31/2025	.03/29/2027	2	359,444	210.39		30,802		30,802		31,838			(105)		2,538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/03/2025	.01/04/2027	1	377,255	203.77		33,651		29,763		39,577			(4,005)		2,506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/31/2025	.01/29/2027	1	251,415	205.61		22,150		20,436		24,877			(1,795)		1,702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/22/2025	.01/22/2027	1	486,129	205.01		43,557		39,548		49,076			(4,057)		3,273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/11/2025	.02/11/2027	1	181,756	207.54		16,540		15,472		16,714			(1,088)		1,242		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/27/2025	.03/25/2027	1	204,223	210.44		17,563		17,539		17,129			(97)		1,438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/06/2025	.01/06/2027	1	71,722	202.98		6,412		5,681		7,787			(738)		477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/10/2025	.03/10/2027	1	76,385	210.52		6,485		6,307		6,295			(187)		532		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/03/2025	.02/03/2027	1	213,688	..... 205.89	.....	19,339	.....	17,878	.....	20,977	.....	.....	.....(1,484)	.....	1,452	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/31/2025	.02/01/2027	1	224,116	..... 205.61	.....	19,834	.....	18,306	.....	22,230	.....	.....	.....(1,601)	.....	1,520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/12/2025	.03/12/2027	1	174,880	..... 208.43	.....	15,040	.....	14,668	.....	15,857	.....	.....	.....(391)	.....	1,220	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/07/2025	.01/07/2027	1	215,684	..... 203.35	.....	19,304	.....	17,129	.....	23,085	.....	.....	.....(2,195)	.....	1,436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/07/2025	.02/05/2027	1	270,233	..... 205.95	.....	24,510	.....	22,851	.....	26,502	.....	.....	.....(1,751)	.....	1,839	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/07/2025	.03/05/2027	1	266,339	..... 210.16	.....	22,905	.....	22,241	.....	22,200	.....	.....	.....(755)	.....	1,849	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/07/2025	.02/09/2027	1	93,543	..... 205.95	.....	8,522	.....	7,948	.....	9,204	.....	.....	.....(605)	.....	638	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/28/2025	.03/01/2027	1	136,768	..... 210.31	.....	11,858	.....	11,401	.....	11,279	.....	.....	.....(503)	.....	947	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/31/2025	.03/31/2027	1	289,746	..... 211.48	.....	24,599	.....	24,599	.....	24,507	.....	.....	.....	.....	2,049	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/04/2025	.03/04/2027	1	165,218	..... 209.12	.....	14,060	.....	13,558	.....	14,427	.....	.....	.....(520)	.....	1,146	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/28/2025	.02/26/2027	1	283,779	..... 210.31	.....	24,490	.....	23,543	.....	23,337	.....	.....	.....(1,043)	.....	1,961	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/18/2027	1	382,102	209.98		33,166		32,620		32,497			(591)		2,678		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	1	524,054	205.56		46,798		42,332		51,368			(4,693)		3,510		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	1	568,677	209.72		51,010		48,544		47,776			(2,663)		3,909		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/28/2027	1	393,734	205.21		34,767		31,854		39,602			(2,953)		2,663		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/12/2027	1	549,247	207.3		49,597		46,784		51,091			(3,066)		3,757		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/16/2027	1	66,783	207.3		6,057		5,716		6,233			(372)		458		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/11/2027	1	224,189	202.37		20,379		18,220		25,065			(2,230)		1,497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/24/2027	2	194,557	210.05		17,262		16,463		16,168			(820)		1,342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	02/04/2027	1	264,539	205.79		23,808		22,042		26,102			(1,794)		1,799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	1	337,985	209.01		28,999		28,119		29,686			(994)		2,347		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/08/2027	2	389,776	210.16		33,418		32,564		32,579			(972)		2,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/27/2025	.02/26/2027	1	 190,574	..... 209.31	.....	 16,732	.....	 16,063	.....	 16,410	.....	.....	..... (734)	.....	 1,317	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/13/2025	.03/12/2027	1	 234,041	..... 208.31	.....	 20,128	.....	 19,711	.....	 21,333	.....	.....	..... (497)	.....	 1,633	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/08/2025	.01/08/2027	1	 368,419	..... 203.31	.....	 32,973	.....	 29,305	.....	 39,512	.....	.....	..... (3,704)	.....	 2,454	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/10/2025	.01/08/2027	1	 291,645	..... 202.37	.....	 26,423	.....	 23,613	.....	 32,534	.....	.....	..... (2,904)	.....	 1,943	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/27/2025	.01/26/2027	2	 293,426	..... 205.35	.....	 26,609	.....	 24,321	.....	 29,276	.....	.....	..... (2,357)	.....	 1,982	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/24/2025	.01/22/2027	1	 248,512	..... 205.35	.....	 22,068	.....	 20,148	.....	 24,714	.....	.....	..... (2,001)	.....	 1,673	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/03/2025	.03/03/2027	1	 102,565	..... 210.16	.....	 8,851	.....	 8,523	.....	 8,537	.....	.....	..... (340)	.....	 711	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/06/2025	.02/05/2027	1	 111,888	..... 206.14	.....	 10,025	.....	 9,334	.....	 10,883	.....	.....	..... (729)	.....	 761	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/10/2025	.01/12/2027	1	 77,630	..... 202.37	.....	 7,064	.....	 6,317	.....	 8,686	.....	.....	..... (772)	.....	 519	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/21/2025	.02/22/2027	1	 223,724	..... 209.72	.....	 20,135	.....	 19,166	.....	 18,849	.....	.....	..... (1,047)	.....	 1,541	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/05/2025	.03/05/2027	1	 135,848	..... 208.91	.....	 11,683	.....	 11,282	.....	 11,980	.....	.....	..... (416)	.....	 943	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2025	02/26/2027	1	88,040	209.22		7,756		7,415		7,612			(351)		608		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	167,647	205.95		15,256		14,228		16,482			(1,085)		1,143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2027	1	75,955	210.16		6,563		6,373		6,355			(215)		529		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2027	1	231,984	208.58		21,111		19,980		20,513			(1,157)		1,595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/19/2027	1	178,555	210.2		15,320		15,151		15,056			(231)		1,252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2025	02/12/2027	1	419,738	207.67		38,364		36,138		38,411			(2,421)		2,871		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/15/2027	1	101,076	205.11		8,976		8,108		10,098			(911)		677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	02/10/2027	1	111,563	206.71		10,130		9,462		10,631			(680)		762		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2027	1	96,808	205.61		8,568		7,908		9,610			(691)		657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/22/2027	1	274,660	205.55		24,527		22,362		27,091			(2,254)		1,849		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	1	215,770	203.77		19,160		16,934		22,564			(2,293)		1,429		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/19/2025	.03/19/2027	1	 398,091	..... 210.29	.....	 34,793	.....	 34,267	.....	 33,432	.....	.....	..... (572)	.....	 2,792	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/11/2025	.03/11/2027	1	 211,873	..... 209.23	.....	 17,924	.....	 17,457	.....	 18,526	.....	.....	..... (491)	.....	 1,478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/14/2025	.03/16/2027	1	 183,442	..... 209.32	.....	 15,904	.....	 15,599	.....	 16,040	.....	.....	..... (369)	.....	 1,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/18/2025	.02/18/2027	1	 251,261	..... 207.72	.....	 22,890	.....	 21,632	.....	 23,063	.....	.....	..... (1,286)	.....	 1,726	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/28/2025	.03/25/2027	1	 381,644	..... 210.39	.....	 32,402	.....	 32,402	.....	 33,669	.....	.....	..... (134)	.....	 2,688	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/13/2025	.01/13/2027	1	 84,075	..... 203.27	.....	 7,659	.....	 6,860	.....	 9,070	.....	.....	..... (808)	.....	 562	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/15/2025	.01/15/2027	1	 111,083	..... 204.52	.....	 9,964	.....	 8,951	.....	 11,382	.....	.....	..... (1,024)	.....	 744	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/05/2025	.02/05/2027	1	 222,744	..... 206.16	.....	 19,869	.....	 18,422	.....	 21,638	.....	.....	..... (1,470)	.....	 1,516	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/21/2025	.03/19/2027	1	 401,724	..... 209.75	.....	 34,227	.....	 33,896	.....	 34,551	.....	.....	..... (470)	.....	 2,817	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/24/2025	.01/25/2027	1	 314,376	..... 205.35	.....	 28,011	.....	 25,584	.....	 31,341	.....	.....	..... (2,529)	.....	 2,122	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/25/2025	.02/25/2027	1	 202,198	..... 210.12	.....	 17,773	.....	 16,968	.....	 16,766	.....	.....	..... (828)	.....	 1,396	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/14/2025	.03/12/2027	1	 228,081	..... 209.32	.....	 19,683	.....	 19,303	.....	 19,872	.....	.....	..... (460)	.....	 1,592	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/12/2025	.02/12/2027	1	 193,443	..... 207.54	.....	 17,855	.....	 16,727	.....	 18,145	.....	.....	..... (1,150)	.....	 1,323	.....	0001 .....
SWDD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.12/21/2023	.01/09/2026	1	 97,417,744	.....2.195	920,598	.....	.....	121,226	.....	121,226	43,902	.....	429,656	.....	.....	.....	0002 .....
SWDD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.12/21/2023	.12/23/2026	1	 48,708,872	.....2.215	440,815	.....	.....	 186,713	.....	 186,713	75,199	.....	320,472	.....	.....	.....	0002 .....
Purchased Call/S&P 500 INDEX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.04/01/2025	1	 1,290,000	4800	112,569	.....	.....	.....	.....	243,674	.....	.....	..... (7,384)	.....	 338	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.04/07/2025	1	 4,300,000	5200	246,720	.....	.....	 1,076	.....	418,986	.....	.....	..... (16,114)	.....	 2,977	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.04/22/2025	1	 1,290,000	5000	93,246	.....	.....	 1,408	.....	189,440	.....	.....	..... (6,025)	.....	 1,584	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.05/20/2025	1	 8,600,000	5400	418,540	.....	.....	 14,453	.....	626,893	.....	.....	..... (26,509)	.....	 15,915	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/27/2021	.04/21/2025	1	 1,143,750	5600	64,268	.....	.....	 1,012	.....	28,915	.....	.....	..... (4,547)	.....	 1,372	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/27/2021	.04/29/2025	1	 3,431,250	5700	175,028	.....	.....	 3,835	.....	58,237	.....	.....	..... (12,307)	.....	 4,836	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX6210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.04/01/2021	.04/01/2025	1	 1,552,000	..... 5482.3	52,147	.....	.....	.....	.....	76,605	.....	.....	..... (3,212)	.....	406	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX6210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.05/12/2021	.05/06/2025	1	 1,724,983	5784	39,382	.....	.....	949	.....	10,673	.....	.....	..... (2,436)	.....	 2,709	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7158$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/19/2021	.04/14/2025	1	 1,689,026	5633	55,857	.....	.....	499	.....	13,930	.....	.....	..... (3,453)	.....	 1,654	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715E$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.05/24/2021	.05/21/2025	1	 1,669,569	5726	51,508	.....	.....	 1,769	.....	28,773	.....	.....	..... (3,180)	.....	 3,120	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/19/2022	.04/06/2026	1	 2,178,568	6629	68,017	.....	.....	 17,404	.....	23,948	.....	.....	..... (4,228)	.....	 10,982	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/19/2022	.04/14/2026	1	 1,518,068	6463	58,626	.....	.....	 15,241	.....	30,661	.....	.....	..... (3,624)	.....	 7,735	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.01/24/2022	.01/21/2026	1	 1,690,896	6520	40,156	.....	.....	 8,136	.....	16,398	.....	.....	..... (2,479)	.....	 7,614	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.12/23/2022	.08/11/2026	1	 3,820,000	6000	113,910	.....	.....	 42,824	.....	 366,168	.....	.....	..... (7,726)	.....	 22,310	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821D$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.12/23/2022	.09/22/2026	1	 3,820,000	6200	99,240	.....	.....	 39,216	.....	294,642	.....	.....	..... (6,524)	.....	 23,232	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.10/31/2025	1	 1,002,500	5600	24,033	.....	.....	 5,223	.....	93,476	.....	.....	..... (2,203)	.....	 3,838	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821K$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.11/04/2025	1	 2,005,000	6400	14,515	.....	.....	 3,201	.....	19,301	.....	.....	..... (1,325)	.....	 7,748	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821K$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.11/20/2025	1	 2,005,000	5600	50,075	.....	.....	 11,667	.....	195,822	.....	.....	..... (4,498)	.....	 8,027	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821K$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.12/17/2025	1	 2,005,000	6600	 12,335	.....	.....	 3,123	.....	 13,574	.....	.....	..... (1,079)	.....	 8,477	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13K$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2021	.05/13/2025	1	4,340,000	6000	 111,970	.....	.....	 3,359	.....	 11,450	.....	.....	..... (7,178)	.....	 7,448	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2021	.06/16/2025	1	4,340,000	6150	109,490	.....	.....	 5,803	.....	 12,528	.....	.....	..... (6,853)	.....	 9,967	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025	1	6,600,000	.6400	125,865			5,725		2,236			(8,040)		13,926		0001
Purchased Call/S&P 500 INDEX/SPXE13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025	1	6,600,000	.6500	116,355			6,309		2,358			(7,364)		15,255		0001
Purchased Call/S&P 500 INDEX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/02/2025	1	8,800,000	.6600	144,700			9,277		3,136			(9,063)		22,210		0001
Purchased Call/S&P 500 INDEX/SPXF008S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	05/07/2026	1	2,005,000	.3000	80,850			27,758		11,833			(6,219)		10,521		0001
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025	1	4,250,000	.5800	209,470			42,082		300,484			(14,058)		18,277		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	1	4,250,000	.5200	392,550			92,315		749,510			(25,217)		20,205		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026	1	4,250,000	.5800	227,150			55,261		361,238			(14,438)		20,660		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	1	4,250,000	.5400	341,170			89,062		641,919			(21,176)		21,654		0001
Purchased Call/S&P 500 INDEX/SPXG13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	07/15/2025	1	1,576,000	.6000	31,324			2,868		22,567			(2,454)		4,247		0001
Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	.6400	71,650			15,851		73,149			(4,812)		17,770		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	.6200	45,700			10,865		77,079			(3,004)		9,309		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	.6400	58,352			15,951		88,912			(3,657)		14,309		0001
Purchased Call/S&P 500 INDEX/SPXG13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	.6000	61,870			16,944		146,008			(3,875)		10,234		0001
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	.6200	40,896			11,324		81,891			(2,551)		8,249		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026	1	3,880,000	.5600	146,700			48,583		532,185			(10,648)		20,561		0001
Purchased Call/S&P 500 INDEX/SPXH13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026	1	3,880,000	.5700	136,220			46,991		487,543			(9,684)		21,203		0001
Purchased Call/S&P 500 INDEX/SPXH00VS4	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/02/2024	04/10/2026	1	5,475,000	.6000	373,490			216,903		276,792			(51,954)		27,747		0001
Purchased Call/S&P 500 INDEX/SPXM13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	04/16/2025	1	425,000	20		28,000		4,719		41,942			(23,077)		445		0001
Purchased Call/S&P 500 INDEX/SPXI100SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/05/2029	1	5,825,000	.6400	957,230			907,093		706,371			(50,727)		56,549		0001
Purchased Call/S&P 500 INDEX/SPXI100QS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	11/10/2028	1	5,825,000	.6600	818,850			774,239		584,848			(45,133)		55,387		0001
Purchased Call/S&P 500 INDEX/SPXD17DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2025	06/18/2025	1	425,000	25		25,500		13,086		36,158			(12,419)		989		0001
Purchased Call/S&P 500 INDEX/SPXI100US8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	08/11/2028	1	6,000,000	.7250	496,890			485,426		295,276			(12,609)		55,049		0001
Purchased Call/S&P 500 INDEX/SPX161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025	1	4,700,000	.5550	356,840			41,291		351,478			(22,907)		15,704		0001
Purchased Call/S&P 500 INDEX/SPX161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	1	4,700,000	.5550	366,050			49,148		386,195			(23,006)		17,088		0001
Purchased Call/S&P 500 INDEX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	1	4,700,000	.5725	330,070			58,196		341,421			(19,738)		20,061		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	.6000	252,050			46,491		205,140			(14,924)		20,641		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	.5775	339,850			79,495		403,887			(18,904)		23,972		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	.5900	314,610			79,128		362,591			(17,098)		25,145		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	.5900	320,380			83,586		376,225			(17,194)		25,770		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	.5850	339,100			90,988		415,470			(18,016)		26,266		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			88,932		393,086			(17,304)		26,496		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			94,358		412,720			(17,454)		27,174		0001
Purchased Call/S&P 500 INDEX/SPX621DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2020	04/11/2025	1	9,060,000	.3200	1,248,840			7,040		7,245,051			(63,215)		7,864		0001
Purchased Call/S&P 500 INDEX/SPX900AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	08/03/2020	04/25/2025	1	16,500,000	.3700	1,731,050			24,098		9,619,203			(90,263)		21,591		0001
Purchased Call/S&P 500 INDEX/SPX900CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	08/10/2020	08/08/2025	1	1,632,000	6134.2	14,688			1,040		16,051			(725)		4,870		0001
Purchased Call/S&P 500 INDEX/SPX9051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	05/18/2020	05/16/2025	1	1,527,000	5893.05	9,773			241		8,408			(482)		2,710		0001
Purchased Call/S&P 500 INDEX/SPXA00GSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	01/19/2021	06/13/2025	1	5,685,000	.4650	386,355			17,583		1,520,316			(21,651)		12,799		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	01/19/2021	10/06/2025	1	3,790,000	.4750	261,350			28,583		1,009,296			(13,667)		13,636		0001
Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	01/19/2021	11/24/2025	1	3,790,000	.4850	242,660			32,529		959,595			(12,339)		15,302		0001
Purchased Call/S&P 500 INDEX/SPXE13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025	1	3,300,000	.5150	252,428			22,122		463,990			(15,413)		9,847		0001
Purchased Call/S&P 500 INDEX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	1	6,600,000	.6000	245,175			36,776		258,395			(13,948)		26,647		0001
Purchased Call/S&P 500 INDEX/SPXK13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/30/2024	01/21/2028	1	2,460,000	.5400	362,105			255,971		520,598			(22,445)		20,622		0001
Purchased Call/S&P 500 INDEX/SPXK13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/30/2024	07/21/2028	1	3,690,000	.5700	502,875			371,918		726,065			(27,698)		33,565		0001
Purchased Call/S&P 500 INDEX/SPXI00HSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	11/21/2024	01/15/2027	1	5,925,000	.7200	211,920			177,459		66,384			(24,297)		39,686		0001
Purchased Call/S&P 500 INDEX/SPXI00HSH	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	11/21/2024	11/16/2026	1	2,962,500	.6400	253,375			208,744		121,399			(31,453)		18,912		0001
Purchased Call/S&P 500 INDEX/SPXI00HSG	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	11/21/2024	10/06/2026	1	2,962,500	.6600	187,405			152,404		75,192			(24,659)		18,249		0001
Purchased Call/S&P 500 INDEX/SPXI00HSK	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	11/21/2024	01/22/2027	1	2,962,500	.6000	394,295			330,747		235,272			(44,806)		19,949		0001
Purchased Call/S&P 500 INDEX/SPXI00HSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30	11/21/2024	12/08/2026	1	2,962,500	.6400	261,375			216,699		127,762			(31,491)		19,259		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	01/13/2025	05/25/2029	1	5,825,000	.7000		756,050		719,934		536,387			(36,545)		59,357		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	01/13/2025	05/07/2029	1	5,825,000	.6600		935,030		889,854		689,119			(45,713)		59,003		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			14,039		97,716			(1,859)		2,689		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			9,803		65,024			(1,151)		2,856		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			33,093		181,467			(2,847)		10,005		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			24,097		128,647			(1,955)		6,868		0001
Purchased Call/S&P 500 INDEX/SPXK13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/30/2024	08/31/2027	1	1,230,000	.5750	122,083			82,385		186,218			(8,394)		9,566		0001
Purchased Call/S&P 500 INDEX/SPXK13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/30/2024	05/19/2028	1	1,230,000	.5900	138,353			100,877		204,923			(7,926)		10,893		0001
Purchased Call/S&P 500 INDEX/SPXK13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/30/2024	07/19/2028	1	1,230,000	.5850	150,743			111,438		220,479			(8,313)		11,179		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8155$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/29/2025	1	1,565,000	4157.09	229,586			18,266		548,887			(28,151)		3,146		0001
Purchased Call/S&P 500 INDEX/SPX8157$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2023	07/11/2025	1	2,143,237	.4419	311,191			43,173		604,982			(38,366)		5,665		0001
Purchased Call/S&P 500 INDEX/SPX8157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/16/2025	1	3,170,000	4469.38	443,800			64,531		845,432			(54,491)		8,582		0001
Purchased Call/S&P 500 INDEX/SPX8158$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2025	1	1,877,000	4430.75	272,916			60,356		536,849			(33,555)		6,252		0001
Purchased Call/S&P 500 INDEX/SPX8158$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/15/2025	1	1,692,000	4383.57	254,646			58,495		502,942			(31,352)		5,740		0001
Purchased Call/S&P 500 INDEX/SPX8158$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,479,000	4383.57	222,737			51,401		439,828			(27,386)		5,032		0001
Purchased Call/S&P 500 INDEX/SPX8158$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/17/2025	1	2,116,000	4390.24	316,765			73,434		626,615			(38,893)		7,220		0001
Purchased Call/S&P 500 INDEX/SPX8159$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,491,000	5487.24	47,563			10,976		132,917			(5,848)		5,073		0001
Purchased Call/S&P 500 INDEX/SPX8159$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2023	09/19/2025	1	2,063,187	.4380	266,233			63,055		626,141			(33,095)		7,082		0001
Purchased Call/S&P 500 INDEX/SPX815B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2025	1	2,697,000	4457.59	386,750			122,719		773,166			(47,551)		10,751		0001
Purchased Call/S&P 500 INDEX/SPX821NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025	1	2,204,000	4037.4	331,261					844,482			(40,729)		577		0001
Purchased Call/S&P 500 INDEX/SPX821NS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	04/02/2025	1	1,929,356	.5206	48,552			67		192,726			(5,986)		714		0001
Purchased Call/S&P 500 INDEX/SPX821NSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/03/2025	1	2,118,292	.4082	290,204			798		786,627			(35,828)		960		0001
Purchased Call/S&P 500 INDEX/SPX821NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,632,039	.4101	219,023			903		602,069			(27,003)		854		0001
Purchased Call/S&P 500 INDEX/SPX821NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,471,654	.4751	81,492			336		314,472			(10,047)		770		0001
Purchased Call/S&P 500 INDEX/SPX821NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,438,699	.5147	37,076			153		164,747			(4,571)		753		0001
Purchased Call/S&P 500 INDEX/SPX821NSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2025	1	2,512,000	4039.75	369,013			3,543		963,659			(45,309)		1,859		0001
Purchased Call/S&P 500 INDEX/SPX821NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/09/2025	1	2,127,000	5227.74	49,772			545		203,067			(6,103)		1,670		0001
Purchased Call/S&P 500 INDEX/SPX821NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	04/16/2025	1	1,500,000	5039.65	55,050			1,133		212,694			(6,759)		1,570		0001
Purchased Call/S&P 500 INDEX/SPX8210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025	1	1,540,000	5230.38	35,266			779		152,017			(4,360)		1,662		0001
Purchased Call/S&P 500 INDEX/SPX8210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2025	1	1,653,000	5089.54	45,953			1,513		223,584			(5,658)		2,163		0001
Purchased Call/S&P 500 INDEX/SPX8210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/25/2025	1	1,832,000	5204.34	44,884			1,486		196,402			(5,541)		2,397		0001
Purchased Call/S&P 500 INDEX/SPX8210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2025	1	2,124,000	4121.53	305,219			12,142		766,404			(37,476)		3,045		0001
Purchased Call/S&P 500 INDEX/SPX8210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/28/2025	1	2,631,852	.4083	402,971			14,987		988,235			(49,818)		3,645		0001
Purchased Call/S&P 500 INDEX/SPX8210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,509,912	.4850	80,330			2,667		286,428			(9,972)		1,976		0001
Purchased Call/S&P 500 INDEX/SPX8210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,525,450	.5089	51,508			1,710		203,958			(6,394)		1,996		0001
Purchased Call/S&P 500 INDEX/SPX8210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/29/2025	1	1,584,596	.5267	37,130			1,430		149,457			(4,584)		2,233		0001
Purchased Call/S&P 500 INDEX/SPX821PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	1	2,575,283	.4107	329,654			14,096		947,589			(40,698)		3,813		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2025	1	2,329,000	4090.75	331,883			16,389		866,525			(40,750)		3,708		0001
Purchased Call/S&P 500 INDEX/SPX821PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2025	1	1,453,000	5225.23	31,821			1,668		157,103			(3,928)		2,375		0001
Purchased Call/S&P 500 INDEX/SPX821QS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/13/2025	1	2,178,432	4086	310,580			17,943		816,117			(38,343)		3,739		0001
Purchased Call/S&P 500 INDEX/SPX821QS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/14/2025	1	1,964,888	5035	65,093			3,845		295,078			(8,025)		3,411		0001
Purchased Call/S&P 500 INDEX/SPX821QS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,414,788	5194	33,388			1,755		162,685			(4,145)		2,312		0001
Purchased Call/S&P 500 INDEX/SPX821QS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,419,682	5289	27,217			1,431		134,598			(3,379)		2,320		0001
Purchased Call/S&P 500 INDEX/SPX821QSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,505,000	5331.52	31,906			1,980		130,926			(3,939)		2,671		0001
Purchased Call/S&P 500 INDEX/SPX821QSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,479,020	4087	220,835			13,707		554,882			(27,264)		2,625		0001
Purchased Call/S&P 500 INDEX/SPX821QSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,418,740	4151	196,640			12,205		506,953			(24,277)		2,518		0001
Purchased Call/S&P 500 INDEX/SPX821RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	1	1,835,000	5263.82	40,921			2,939		191,369			(5,052)		3,496		0001
Purchased Call/S&P 500 INDEX/SPX821SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/27/2025	1	1,426,000	4104.52	220,317			16,971		519,807			(27,088)		2,818		0001
Purchased Call/S&P 500 INDEX/SPX821SSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2023	05/20/2025	1	2,198,654	5369	40,668			2,772		177,569			(5,076)		4,069		0001
Purchased Call/S&P 500 INDEX/SPX821SSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2023	05/30/2025	1	2,024,000	4179.83	277,693			22,505		708,149			(34,236)		4,103		0001
Purchased Call/S&P 500 INDEX/SPX821SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/23/2025	1	1,679,716	5051	64,511			4,672		250,561			(8,042)		3,200		0001
Purchased Call/S&P 500 INDEX/SPX821SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/29/2025	1	1,616,681	5131	53,147			4,258		214,224			(6,570)		3,250		0001
Purchased Call/S&P 500 INDEX/SPX821TS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2025	1	2,755,000	5451.46	54,549			4,789		189,923			(6,698)		5,813		0001
Purchased Call/S&P 500 INDEX/SPX821TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2025	1	1,557,000	4241.74	217,513			19,394		511,320			(26,780)		3,310		0001
Purchased Call/S&P 500 INDEX/SPX821TSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	05/30/2025	1	1,743,358	5302	47,747			3,896		171,007			(5,927)		3,534		0001
Purchased Call/S&P 500 INDEX/SPX821TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,547,477	5345	47,788			4,368		139,379			(5,940)		3,315		0001
Purchased Call/S&P 500 INDEX/SPX821TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,812,500	5469	43,238			3,953		122,450			(5,375)		3,883		0001
Purchased Call/S&P 500 INDEX/SPX821USW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/13/2025	1	1,800,333	5550	37,780			3,825		100,339			(4,703)		4,053		0001
Purchased Call/S&P 500 INDEX/SPX821USX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,980,080	4390	270,144			29,686		571,944			(33,305)		4,664		0001
Purchased Call/S&P 500 INDEX/SPX821USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,648,382	5600	31,581			3,470		81,981			(3,893)		3,883		0001
Purchased Call/S&P 500 INDEX/SPX821VSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	1	2,089,000	4298.32	302,905			35,318		652,655			(37,192)		5,070		0001
Purchased Call/S&P 500 INDEX/SPX821WS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2023	06/27/2025	1	1,540,767	5549	30,771			3,677		92,706			(3,794)		3,783		0001
Purchased Call/S&P 500 INDEX/SPX821XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2025	1	2,408,000	4361.56	347,234			47,155		715,193			(42,634)		6,302		0001
Purchased Call/S&P 500 INDEX/SPX821YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2025	1	1,733,708	5361	69,890			10,176		163,717			(8,617)		4,693		0001
Purchased Call/S&P 500 INDEX/SPX821YSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2025	1	1,578,262	5685	32,889			4,750		69,519			(4,060)		4,253		0001
Purchased Call/S&P 500 INDEX/SPX821ZSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/11/2025	1	1,821,889	5449	69,394			9,721		142,193			(8,638)		4,816		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8212SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/18/2025	1	1,871,710	.4554	251,639			37,486		464,671			(31,067)		5,114		0001
Purchased Call/S&P 500 INDEX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	1,581,000	5739.82	33,833			5,367		63,035			(4,177)		4,456		0001
Purchased Call/S&P 500 INDEX/SPX9210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	2,500,919	.4564	345,569			54,814		617,441			(42,663)		7,049		0001
Purchased Call/S&P 500 INDEX/SPX9211SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/23/2025	1	1,572,821	.5444	62,858			9,824		127,735			(7,782)		4,395		0001
Purchased Call/S&P 500 INDEX/SPX9211SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2025	1	1,805,000	5698.03	49,457			8,277		84,154			(6,089)		5,239		0001
Purchased Call/S&P 500 INDEX/SPX9211SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/25/2025	1	1,531,904	.4514	229,905			36,619		394,567			(28,579)		4,318		0001
Purchased Call/S&P 500 INDEX/SPX9211SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/29/2025	1	1,514,680	.5269	88,086			14,438		168,333			(10,890)		4,342		0001
Purchased Call/S&P 500 INDEX/SPX9211SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/01/2025	1	1,839,000	5706.15	43,584			7,334		85,227			(5,381)		5,338		0001
Purchased Call/S&P 500 INDEX/SPX9212SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	07/25/2025	1	1,593,243	.5469	54,360			8,756		123,687			(6,833)		4,491		0001
Purchased Call/S&P 500 INDEX/SPX9212SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/01/2025	1	1,603,235	.5450	58,505			9,900		134,163			(7,283)		4,653		0001
Purchased Call/S&P 500 INDEX/SPX9212SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,544,441	.5507	51,810			9,181		118,361			(6,388)		4,609		0001
Purchased Call/S&P 500 INDEX/SPX9212SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,506,387	.5617	41,091			7,281		91,010			(5,066)		4,495		0001
Purchased Call/S&P 500 INDEX/SPX9212SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,607,690	.5709	36,842			6,528		77,119			(4,542)		4,797		0001
Purchased Call/S&P 500 INDEX/SPX9213SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	1	1,985,000	5675.41	45,060			8,017		104,542			(5,563)		5,923		0001
Purchased Call/S&P 500 INDEX/SPX9213SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2025	1	1,529,000	5638.1	38,837			7,095		89,373			(4,775)		4,632		0001
Purchased Call/S&P 500 INDEX/SPX9213SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2023	08/08/2025	1	1,722,951	.5346	72,549			12,962		177,567			(9,019)		5,141		0001
Purchased Call/S&P 500 INDEX/SPX9213SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,543,000	5517.58	42,433			7,960		121,923			(5,239)		4,727		0001
Purchased Call/S&P 500 INDEX/SPX9214S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2025	1	1,542,000	5505.83	44,872			8,629		125,672			(5,517)		4,792		0001
Purchased Call/S&P 500 INDEX/SPX9215SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/29/2025	1	1,445,084	.4457	217,663			45,096		403,618			(26,872)		4,647		0001
Purchased Call/S&P 500 INDEX/SPX9216SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2025	1	1,988,000	5497.16	63,417			13,733		170,539			(7,829)		6,540		0001
Purchased Call/S&P 500 INDEX/SPX9219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/05/2023	10/03/2025	1	1,529,000	5062.99	79,967			20,433		266,102			(9,872)		5,457		0001
Purchased Call/S&P 500 INDEX/SPX9219SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2023	10/07/2025	1	1,878,000	.5321	71,176			18,504		235,859			(8,751)		6,775		0001
Purchased Call/S&P 500 INDEX/SPX9219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	09/26/2025	1	1,512,130	.4850	121,588			30,227		323,900			(15,241)		5,295		0001
Purchased Call/S&P 500 INDEX/SPX9219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	10/03/2025	1	1,585,575	.5051	96,556			24,707		279,334			(11,986)		5,659		0001
Purchased Call/S&P 500 INDEX/SPX921BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2023	11/12/2025	1	3,069,000	4326.94	461,885			142,557		984,618			(56,712)		12,075		0001
Purchased Call/S&P 500 INDEX/SPX921BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2023	11/11/2025	1	1,503,598	.5585	37,992			11,787		133,934			(4,710)		5,903		0001
Purchased Call/S&P 500 INDEX/SPX921CS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2025	1	1,571,000	4477.81	226,381			72,355		442,953			(27,872)		6,289		0001
Purchased Call/S&P 500 INDEX/SPX921CSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,523,714	.5443	55,270			17,401		166,376			(6,871)		6,021		0001
Purchased Call/S&P 500 INDEX/SPX921CSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,601,596	.5699	34,673			10,916		115,383			(4,310)		6,329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	1,648,000	4499.66	234,675			75,743		456,810			(28,933)		6,612		0001
Purchased Call/S&P 500 INDEX/SPX921CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	2,012,000	5757.29	40,039			12,923		130,800			(4,936)		8,072		0001
Purchased Call/S&P 500 INDEX/SPX921CSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2025	1	1,612,000	4477.27	236,803			77,635		454,817			(29,075)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX921CSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,776,743	4533	245,510			79,460		483,160			(30,477)		7,128		0001
Purchased Call/S&P 500 INDEX/SPX921DS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,497,977	5485	51,614			16,705		154,268			(6,407)		6,010		0001
Purchased Call/S&P 500 INDEX/SPX921ESD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2023	12/05/2025	1	1,439,000	5789.31	28,636			9,796		90,820			(3,535)		5,943		0001
Purchased Call/S&P 500 INDEX/SPX921ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/11/2023	12/05/2025	1	1,510,387	4566	213,208			73,134		398,665			(26,467)		6,238		0001
Purchased Call/S&P 500 INDEX/SPX921FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/12/2023	12/11/2025	1	1,617,384	4587	225,271			78,597		418,971			(27,773)		6,759		0001
Purchased Call/S&P 500 INDEX/SPX921FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/12/2025	1	1,624,969	4649	225,119			79,180		398,971			(27,792)		6,804		0001
Purchased Call/S&P 500 INDEX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/05/2025	1	1,505,607	5558	57,938			20,012		141,093			(7,222)		6,218		0001
Purchased Call/S&P 500 INDEX/SPX921FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2025	1	1,541,000	4674.19	212,658			76,137		365,630			(26,182)		6,528		0001
Purchased Call/S&P 500 INDEX/SPX921FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/12/2025	1	2,189,028	5972	40,297			14,213		92,831			(5,002)		9,166		0001
Purchased Call/S&P 500 INDEX/SPX921FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2025	1	1,506,000	4699.23	209,334			75,234		349,006			(25,773)		6,392		0001
Purchased Call/S&P 500 INDEX/SPX921GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2025	1	1,584,000	4642.9	230,630			84,586		385,170			(28,318)		6,787		0001
Purchased Call/S&P 500 INDEX/SPX921GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	1	2,000,000	4781.58	258,000			95,332		434,298			(31,808)		8,601		0001
Purchased Call/S&P 500 INDEX/SPX921GSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	2,349,000	4710.21	322,283			120,745		542,504			(39,679)		10,158		0001
Purchased Call/S&P 500 INDEX/SPX921GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/31/2025	1	3,021,000	4686.36	425,961			160,320		710,949			(52,301)		13,111		0001
Purchased Call/S&P 500 INDEX/SPX921GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,516,000	5752.41	47,451			17,778		105,089			(5,842)		6,555		0001
Purchased Call/S&P 500 INDEX/SPX921GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,887,000	6057.68	32,456			12,160		68,425			(3,996)		8,160		0001
Purchased Call/S&P 500 INDEX/SPX921GSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/26/2025	1	1,594,997	4775	204,525			76,096		348,659			(25,285)		6,859		0001
Purchased Call/S&P 500 INDEX/SPX921GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2024	01/02/2026	1	1,580,000	4669.52	213,932			81,106		382,417			(26,375)		6,882		0001
Purchased Call/S&P 500 INDEX/SPX921HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/05/2026	1	2,222,000	6003.07	35,774			13,729		95,823			(4,404)		9,731		0001
Purchased Call/S&P 500 INDEX/SPX921HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/02/2026	1	1,585,518	4733	198,206			75,559		363,227			(24,504)		6,906		0001
Purchased Call/S&P 500 INDEX/SPX921HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2024	01/09/2026	1	1,712,000	4735.62	230,093			89,445		389,029			(28,368)		7,551		0001
Purchased Call/S&P 500 INDEX/SPX921HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/13/2026	1	2,637,000	4728.82	349,930			138,143		603,911			(43,024)		11,712		0001
Purchased Call/S&P 500 INDEX/SPX921HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/15/2026	1	2,306,000	4712.07	311,771			123,597		535,713			(38,228)		10,277		0001
Purchased Call/S&P 500 INDEX/SPX921IS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/16/2026	1	1,610,901	4749	201,255			80,170		366,256			(24,812)		7,192		0001
Purchased Call/S&P 500 INDEX/SPX921IS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,519,729	5795	37,638			14,773		100,257			(4,685)		6,703		0001
Purchased Call/S&P 500 INDEX/SPX921IS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,819,724	6129	21,843			8,574		57,631			(2,719)		8,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921IS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2024	01/16/2026	1	1,478,972	.4685	205,518			82,207		355,083			(25,373)		6,603		0001
Purchased Call/S&P 500 INDEX/SPX921ISB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2024	01/20/2026	1	1,663,000	4769.63	227,000			91,673		366,389			(27,910)		7,475		0001
Purchased Call/S&P 500 INDEX/SPX921ISC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2024	01/21/2026	1	2,096,000	4781.73	282,122			114,164		458,122			(34,640)		9,438		0001
Purchased Call/S&P 500 INDEX/SPX921ISD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	2,026,000	4758.27	281,614			114,345		450,378			(34,672)		9,138		0001
Purchased Call/S&P 500 INDEX/SPX921ISE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,782,000	4835.88	229,165			93,049		372,297			(28,215)		8,037		0001
Purchased Call/S&P 500 INDEX/SPX921ISH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/23/2026	1	1,899,829	.4859	247,612			101,018		388,760			(30,528)		8,583		0001
Purchased Call/S&P 500 INDEX/SPX921ISI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,665,050	.5785	58,241			23,426		114,975			(7,250)		7,434		0001
Purchased Call/S&P 500 INDEX/SPX921ISJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,533,211	.6113	27,546			11,079		52,690			(3,429)		6,845		0001
Purchased Call/S&P 500 INDEX/SPX921ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/29/2026	1	1,543,000	4863.87	208,459			86,644		311,770			(25,665)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX921ISR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/23/2026	1	1,484,908	.4802	208,175			85,516		317,799			(25,842)		6,709		0001
Purchased Call/S&P 500 INDEX/SPX921ISS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/26/2026	1	1,594,925	.4892	204,334			84,435		315,709			(25,261)		7,242		0001
Purchased Call/S&P 500 INDEX/SPX921ISW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2024	01/30/2026	1	1,522,000	6272.56	21,917			9,190		35,588			(2,706)		6,956		0001
Purchased Call/S&P 500 INDEX/SPX921JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	02/03/2026	1	2,724,000	4886.71	373,733			158,118		538,360			(45,951)		12,532		0001
Purchased Call/S&P 500 INDEX/SPX921JSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/12/2026	1	2,258,000	4974.13	302,346			131,473		412,098			(37,225)		10,538		0001
Purchased Call/S&P 500 INDEX/SPX921JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	01/30/2026	1	1,603,634	.6214	37,513			15,927		44,350			(4,702)		7,330		0001
Purchased Call/S&P 500 INDEX/SPX921JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	2,522,993	.4986	339,541			146,054		457,049			(42,150)		11,663		0001
Purchased Call/S&P 500 INDEX/SPX921JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	1,491,440	.6427	23,032			9,907		22,661			(2,859)		6,895		0001
Purchased Call/S&P 500 INDEX/SPX921KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2024	02/13/2026	1	1,511,933	.4973	198,729			86,807		277,877			(24,501)		7,067		0001
Purchased Call/S&P 500 INDEX/SPX921KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/13/2026	1	1,895,000	4973.03	254,120			111,770		345,573			(31,416)		8,858		0001
Purchased Call/S&P 500 INDEX/SPX921KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	1,500,000	4910.46	213,900			94,903		289,373			(26,263)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX921KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	2,268,000	4985.55	302,324			134,136		410,335			(37,120)		10,684		0001
Purchased Call/S&P 500 INDEX/SPX921KSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2026	1	1,622,000	.4943	224,647			99,843		304,736			(27,545)		7,653		0001
Purchased Call/S&P 500 INDEX/SPX921LSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2026	1	1,604,000	5053.18	216,540			97,859		271,525			(26,624)		7,626		0001
Purchased Call/S&P 500 INDEX/SPX921LSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,615,000	5004.83	228,200			103,300		285,668			(28,019)		7,690		0001
Purchased Call/S&P 500 INDEX/SPX921LSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,483,000	5060.81	199,019			90,091		249,613			(24,436)		7,061		0001
Purchased Call/S&P 500 INDEX/SPX921LSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2024	02/26/2026	1	1,631,000	5003.63	227,851			103,455		290,161			(28,053)		7,778		0001
Purchased Call/S&P 500 INDEX/SPX921LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2026	1	1,469,000	5017.24	203,310			92,591		257,931			(25,031)		7,016		0001
Purchased Call/S&P 500 INDEX/SPX921LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/13/2026	1	1,673,126	.4991	237,000			105,407		301,598			(29,749)		7,821		0001
Purchased Call/S&P 500 INDEX/SPX921LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,464,649	.4965	214,476			96,544		272,704			(26,661)		6,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921LSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,572,006	.5082	202,160			91,000		258,354			(25,130)		7,428		0001
Purchased Call/S&P 500 INDEX/SPX921LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2026	1	1,621,000	5013.99	223,212			101,794		285,904			(27,519)		7,742		0001
Purchased Call/S&P 500 INDEX/SPX921LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/29/2024	02/13/2026	1	1,535,636	.5797	85,492			38,237		105,346			(10,761)		7,178		0001
Purchased Call/S&P 500 INDEX/SPX921MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,219,000	5085.71	302,006			138,489		362,261			(37,336)		10,597		0001
Purchased Call/S&P 500 INDEX/SPX921MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,144,000	5111.39	284,938			130,662		341,830			(35,226)		10,239		0001
Purchased Call/S&P 500 INDEX/SPX921MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	03/02/2026	1	1,529,000	5124.24	201,369			92,791		241,522			(24,792)		7,335		0001
Purchased Call/S&P 500 INDEX/SPX921MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	03/03/2026	1	1,650,000	5085.71	224,235			103,493		270,266			(27,570)		7,927		0001
Purchased Call/S&P 500 INDEX/SPX921MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2026	1	2,065,000	5087.34	282,079			130,578		338,528			(34,777)		9,936		0001
Purchased Call/S&P 500 INDEX/SPX921MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	02/27/2026	1	2,038,578	.5084	286,783			131,690		336,709			(35,601)		9,736		0001
Purchased Call/S&P 500 INDEX/SPX921MSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,836,000	5108.32	246,208			115,282		296,055			(30,438)		8,860		0001
Purchased Call/S&P 500 INDEX/SPX921MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2026	1	2,730,000	5072.45	377,559			177,888		456,054			(46,421)		13,252		0001
Purchased Call/S&P 500 INDEX/SPX921MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/11/2024	03/11/2026	1	2,244,000	5048.85	316,404			149,510		383,693			(39,009)		10,908		0001
Purchased Call/S&P 500 INDEX/SPX921MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2026	1	2,283,000	5175.27	300,215			142,272		344,130			(37,013)		11,114		0001
Purchased Call/S&P 500 INDEX/SPX921NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,692,000	5110.31	234,342			111,838		272,225			(28,931)		8,249		0001
Purchased Call/S&P 500 INDEX/SPX921NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,539,000	6420.07	39,552			18,876		28,338			(4,883)		7,503		0001
Purchased Call/S&P 500 INDEX/SPX921NS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,643,735	.5144	216,719			103,427		256,240			(26,755)		8,013		0001
Purchased Call/S&P 500 INDEX/SPX921NSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/13/2026	1	1,490,000	5048.01	214,113			102,325		255,154			(26,470)		7,264		0001
Purchased Call/S&P 500 INDEX/SPX921NSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/16/2026	1	1,411,000	5096.62	194,577			93,408		231,946			(23,956)		6,909		0001
Purchased Call/S&P 500 INDEX/SPX921NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/17/2026	1	1,833,000	5068.48	259,370			124,697		309,267			(31,890)		8,988		0001
Purchased Call/S&P 500 INDEX/SPX921NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	1,663,000	5030.98	249,949			120,511		288,427			(30,816)		8,166		0001
Purchased Call/S&P 500 INDEX/SPX921NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	2,802,000	5100.5	396,483			191,161		456,981			(48,881)		13,758		0001
Purchased Call/S&P 500 INDEX/SPX921NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2026	1	1,616,000	5124.14	228,502			110,485		256,762			(28,172)		7,946		0001
Purchased Call/S&P 500 INDEX/SPX921NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/13/2026	1	1,565,537	.6428	42,040			20,147		27,653			(5,226)		7,632		0001
Purchased Call/S&P 500 INDEX/SPX921NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2026	1	1,567,000	5180.21	218,440			105,919		234,650			(26,931)		7,716		0001
Purchased Call/S&P 500 INDEX/SPX921NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/20/2026	1	1,836,000	5207.46	252,083			122,738		267,006			(31,121)		9,041		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/20/2026	1	1,636,000	5213.24	222,005			108,243		236,928			(27,446)		8,056		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/24/2026	1	1,926,000	5221.09	260,973			127,977		277,249			(32,087)		9,537		0001
Purchased Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/26/2024	03/20/2026	1	1,575,126	.6528	40,737			19,917		21,885			(5,064)		7,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	1,524,000	5019.52	56,693			78		220,229			(6,961)		564		0001
Purchased Call/S&P 500 INDEX/SPXA05QSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	1,659,000	5028.24	57,236			627		238,785			(7,018)		1,303		0001
Purchased Call/S&P 500 INDEX/SPXA05PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2025	1	1,683,823	4097	239,846			2,965		622,311			(29,570)		1,394		0001
Purchased Call/S&P 500 INDEX/SPXA05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	1,705,262	4975	70,325			970		268,953			(8,682)		1,480		0001
Purchased Call/S&P 500 INDEX/SPXA05PSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	2,157,000	4081.37	316,216			6,081		800,770			(38,879)		2,186		0001
Purchased Call/S&P 500 INDEX/SPXA05QSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	1,908,421	4112	274,280			6,028		693,034			(33,815)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXA05QSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/16/2025	1	2,145,625	5253	52,106			1,075		195,800			(6,433)		2,246		0001
Purchased Call/S&P 500 INDEX/SPXA05QSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,819,436	4786	103,057			2,278		370,249			(12,741)		1,963		0001
Purchased Call/S&P 500 INDEX/SPXA05QSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,880,833	5034	66,401			1,467		269,632			(8,209)		2,030		0001
Purchased Call/S&P 500 INDEX/SPXA05QSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,616,168	5272	34,819			769		143,461			(4,305)		1,744		0001
Purchased Call/S&P 500 INDEX/SPXA05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/24/2025	1	2,821,166	4143	349,952			11,071		1,008,070			(43,204)		3,617		0001
Purchased Call/S&P 500 INDEX/SPXA05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	1,554,899	4768	78,487			2,587		327,056			(9,676)		2,035		0001
Purchased Call/S&P 500 INDEX/SPXA05RSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/17/2025	1	1,834,994	5012	56,091			1,246		273,823			(6,992)		1,980		0001
Purchased Call/S&P 500 INDEX/SPXA05RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	1,663,000	5165.95	42,240			1,796		197,436			(5,201)		2,462		0001
Purchased Call/S&P 500 INDEX/SPXA05SSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	1,565,000	5082.62	49,298			2,370		215,495			(6,061)		2,457		0001
Purchased Call/S&P 500 INDEX/SPXA05SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/08/2025	1	1,973,144	4079	284,088			14,439		744,828			(35,025)		3,183		0001
Purchased Call/S&P 500 INDEX/SPXA05SSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,542,069	5026	53,196			2,284		232,929			(6,613)		2,283		0001
Purchased Call/S&P 500 INDEX/SPXA05SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,830,624	5192	45,082			1,936		208,520			(5,604)		2,710		0001
Purchased Call/S&P 500 INDEX/SPXA05SSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/06/2025	1	1,468,398	5289	29,486			1,422		136,430			(3,645)		2,306		0001
Purchased Call/S&P 500 INDEX/SPXA05T$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,911,540	4131	253,437			13,284		695,228			(31,289)		3,124		0001
Purchased Call/S&P 500 INDEX/SPXA05US2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/22/2025	1	2,105,026	4176	282,932			19,821		732,897			(34,882)		3,973		0001
Purchased Call/S&P 500 INDEX/SPXA05V$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,513,099	4775	88,706			5,529		317,796			(11,027)		2,686		0001
Purchased Call/S&P 500 INDEX/SPXA05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,672,988	4910	76,372			4,760		298,067			(9,494)		2,970		0001
Purchased Call/S&P 500 INDEX/SPXA05VS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,649,139	5058	51,650			3,224		239,456			(6,429)		2,927		0001
Purchased Call/S&P 500 INDEX/SPXA05VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,605,661	5270	31,966			1,995		160,733			(3,979)		2,850		0001
Purchased Call/S&P 500 INDEX/SPXA05XSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/11/2025	1	1,512,841	5233	52,075			5,079		169,849			(6,420)		3,360		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05Y5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,540,239	4329	211,260			23,376		467,180			(26,225)		3,628		0001
Purchased Call/S&P 500 INDEX/SPXA05Y6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,692,754	5573	29,675			3,284		91,930			(3,684)		3,987		0001
Purchased Call/S&P 500 INDEX/SPXA05Z3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2023	06/27/2025	1	1,804,134	5567	40,771			4,940		103,627			(5,082)		4,429		0001
Purchased Call/S&P 500 INDEX/SPXA05Z5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	1	1,827,000	5566.87	39,281			5,241		108,826			(4,836)		4,733		0001
Purchased Call/S&P 500 INDEX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	1	1,502,000	5727.75	27,637			3,850		56,750			(3,412)		3,970		0001
Purchased Call/S&P 500 INDEX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	1	1,457,000	5695.8	33,365			4,970		63,499			(4,119)		3,981		0001
Purchased Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/18/2025	1	1,523,716	4535	215,920			32,478		386,103			(26,915)		4,163		0001
Purchased Call/S&P 500 INDEX/SPXB051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,555,637	4419	218,620			41,010		449,503			(26,990)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,621,774	5450	52,052			9,764		143,086			(6,426)		4,968		0001
Purchased Call/S&P 500 INDEX/SPXB052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,620,067	5579	40,776			7,649		111,418			(5,034)		4,963		0001
Purchased Call/S&P 500 INDEX/SPXB052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/15/2025	1	1,464,031	4350	221,559			41,676		449,644			(27,504)		4,485		0001
Purchased Call/S&P 500 INDEX/SPXB052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/08/2025	1	1,501,035	5150	84,472			15,262		209,960			(10,618)		4,479		0001
Purchased Call/S&P 500 INDEX/SPXB052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,641,417	5243	80,669			15,216		204,924			(10,042)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXB052SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,613,402	5342	66,331			12,512		172,545			(8,257)		4,942		0001
Purchased Call/S&P 500 INDEX/SPXB052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	1,776,610	5627	43,143			8,474		113,640			(5,319)		5,580		0001
Purchased Call/S&P 500 INDEX/SPXB052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	1	1,822,000	5551.35	45,003			8,877		138,202			(5,556)		5,722		0001
Purchased Call/S&P 500 INDEX/SPXB052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	3,250,000	4366.06	488,800			99,235		982,513			(60,016)		10,382		0001
Purchased Call/S&P 500 INDEX/SPXB052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,807,000	5300.07	78,243			15,799		211,800			(9,620)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXB052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	1,512,000	4406.71	221,508			45,274		442,281			(27,272)		4,846		0001
Purchased Call/S&P 500 INDEX/SPXB052SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/22/2025	1	1,577,757	4406	226,077			44,715		462,089			(28,065)		4,955		0001
Purchased Call/S&P 500 INDEX/SPXB052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	1,870,000	5680.51	45,441			9,350		107,626			(5,595)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXB052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,813,000	4450.29	267,599			55,518		505,282			(33,082)		5,831		0001
Purchased Call/S&P 500 INDEX/SPXB052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	2,173,000	4459.32	318,562			67,826		602,064			(39,114)		7,103		0001
Purchased Call/S&P 500 INDEX/SPXB052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	2,985,000	4425.45	452,526			96,837		848,097			(55,487)		9,789		0001
Purchased Call/S&P 500 INDEX/SPXB052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,552,000	5576.98	45,939			9,531		111,443			(5,679)		4,991		0001
Purchased Call/S&P 500 INDEX/SPXB053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,617,000	5539.43	48,672			10,497		128,590			(6,001)		5,319		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB053S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,591,618	.5444	54,781			11,397		147,961			(6,819)		5,119		0001
Purchased Call/S&P 500 INDEX/SPXB053S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/22/2025	1	1,527,677	.5607	37,634			7,537		101,332			(4,731)		4,798		0001
Purchased Call/S&P 500 INDEX/SPXB053S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,614,362	.4485	220,017			47,449		441,240			(27,125)		5,311		0001
Purchased Call/S&P 500 INDEX/SPXB053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,593,066	.4487	214,804			44,689		432,190			(26,739)		5,123		0001
Purchased Call/S&P 500 INDEX/SPXB053SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,453,000	5293.27	111,857			24,618		293,926			(13,772)		8,146		0001
Purchased Call/S&P 500 INDEX/SPXB053SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,020,000	5520.6	60,802			13,381		167,356			(7,486)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXB053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/05/2025	1	1,636,351	.5354	68,330			14,858		177,253			(8,494)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXB0540O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	1,856,000	4467.44	260,768			58,744		519,457			(32,149)		6,239		0001
Purchased Call/S&P 500 INDEX/SPXB0545I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	1,498,000	5343.05	67,859			15,350		167,210			(8,378)		5,036		0001
Purchased Call/S&P 500 INDEX/SPXB0545S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	2,749,000	5572.81	81,370			18,407		208,019			(10,046)		9,241		0001
Purchased Call/S&P 500 INDEX/SPXB0548B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	1,890,000	5412.73	68,418			16,049		195,104			(8,424)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXB054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/12/2025	1	1,505,037	.5138	85,331			19,383		222,585			(10,607)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXB054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	1,609,197	.4379	223,875			52,804		486,485			(27,639)		5,523		0001
Purchased Call/S&P 500 INDEX/SPXB055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	1,695,000	4270.21	261,539			63,501		563,076			(32,200)		5,918		0001
Purchased Call/S&P 500 INDEX/SPXB055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	1,729,000	4233.9	267,131			65,315		597,436			(32,934)		6,054		0001
Purchased Call/S&P 500 INDEX/SPXB055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	1,728,000	4228.02	267,322			67,105		598,209			(32,823)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXB055SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2023	09/26/2025	1	1,654,062	.4272	236,074			58,282		554,881			(29,387)		5,792		0001
Purchased Call/S&P 500 INDEX/SPXB055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	2,396,000	4226.64	378,328			98,740		828,064			(46,452)		8,666		0001
Purchased Call/S&P 500 INDEX/SPXB056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/09/2025	1	1,422,096	.4270	217,162			57,290		475,244			(26,847)		5,157		0001
Purchased Call/S&P 500 INDEX/SPXB056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,540,317	.4364	213,526			56,548		481,377			(26,361)		5,600		0001
Purchased Call/S&P 500 INDEX/SPXB056S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,593,951	.5173	75,466			19,985		243,283			(9,317)		5,795		0001
Purchased Call/S&P 500 INDEX/SPXB056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/10/2025	1	1,523,198	.5381	54,040			14,351		176,271			(6,708)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXB057S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2025	1	1,552,019	.4169	243,167			68,474		571,012			(29,979)		5,830		0001
Purchased Call/S&P 500 INDEX/SPXB057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	2,117,850	.4203	288,791			82,057		762,340			(35,653)		7,975		0001
Purchased Call/S&P 500 INDEX/SPXB057SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	1,672,000	4045.32	263,507			76,269		678,850			(32,354)		6,371		0001
Purchased Call/S&P 500 INDEX/SPXB058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	1,450,000	4177.68	218,370			63,891		530,225			(26,922)		5,551		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB059G3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/06/2025	1	1,628,511	.4346	232,741			70,014		520,822			(28,694)		6,322		0001
Purchased Call/S&P 500 INDEX/SPXB059G4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	10/31/2025	1	1,526,777	.5451	40,708			12,009		167,715			(5,060)		5,845		0001
Purchased Call/S&P 500 INDEX/SPXB059I1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	1,949,042	.4357	265,865			80,676		617,371			(32,823)		7,583		0001
Purchased Call/S&P 500 INDEX/SPXB059GX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	1,514,000	4348.02	221,195			68,574		479,595			(27,233)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXB059GY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	10/31/2025	1	1,579,370	.5105	86,227			25,651		269,546			(10,808)		6,047		0001
Purchased Call/S&P 500 INDEX/SPXB059GZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,535,941	.5256	63,987			19,470		219,373			(7,943)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXB05A$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,497,019	.5496	38,498			11,715		154,586			(4,779)		5,824		0001
Purchased Call/S&P 500 INDEX/SPXB05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,865,000	4521.49	270,612			93,916		508,021			(33,227)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXB05D$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	2,005,000	4660.2	275,487			97,766		482,081			(33,918)		8,445		0001
Purchased Call/S&P 500 INDEX/SPXB05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	2,091,000	4643.68	292,322			103,999		509,477			(35,941)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXB05D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	1,349,000	4636.6	190,074			67,790		330,683			(23,338)		5,704		0001
Purchased Call/S&P 500 INDEX/SPXB05E$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,502,000	6028.37	26,886			9,729		56,993			(3,319)		6,375		0001
Purchased Call/S&P 500 INDEX/SPXB05E$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/15/2025	1	1,479,630	.4723	192,238			68,885		338,183			(23,864)		6,232		0001
Purchased Call/S&P 500 INDEX/SPXB05E$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,423,600	.4657	199,659			72,252		345,924			(24,649)		6,042		0001
Purchased Call/S&P 500 INDEX/SPXB05E$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,534,279	.5688	51,094			18,490		117,960			(6,308)		6,512		0001
Purchased Call/S&P 500 INDEX/SPXB05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	1,572,000	4615.04	223,381			86,104		398,166			(27,427)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXB05HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	1,549,000	4869.39	201,990			84,696		313,385			(24,937)		7,080		0001
Purchased Call/S&P 500 INDEX/SPXB05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,261,000	4889.19	308,400			130,721		446,532			(37,866)		10,418		0001
Purchased Call/S&P 500 INDEX/SPXB051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	01/30/2026	1	1,778,354	.4827	259,520			109,121		377,086			(32,216)		8,128		0001
Purchased Call/S&P 500 INDEX/SPXB051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2026	1	1,917,810	.4928	248,828			105,957		368,101			(30,677)		8,851		0001
Purchased Call/S&P 500 INDEX/SPXB05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/20/2026	1	2,070,506	.4971	301,527			135,729		382,403			(37,483)		9,784		0001
Purchased Call/S&P 500 INDEX/SPXB05L$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	1	2,699,000	5163.4	379,479			186,612		412,216			(46,785)		13,384		0001
Purchased Call/S&P 500 INDEX/SPXB05LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	2,502,000	5228.08	343,775			170,702		358,098			(42,441)		12,441		0001
Purchased Call/S&P 500 INDEX/SPXB05LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,960,000	6531.16	54,292			26,959		28,085			(6,703)		9,746		0001
Purchased Call/S&P 500 INDEX/SPXC17BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,624,419	.4102	233,006			3,214		599,991			(28,766)		1,410		0001
Purchased Call/S&P 500 INDEX/SPXC17C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	2,031,688	.5192	54,907			757		215,589			(6,779)		1,763		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	1,853,000	4062.84	277,209			8,366		698,918			(34,037)		2,326		0001
Purchased Call/S&P 500 INDEX/SPXC17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,740,653	4131	248,575			17,853		634,716			(30,688)		3,316		0001
Purchased Call/S&P 500 INDEX/SPXC17ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	1,392,000	4194.58	206,016			17,569		470,960			(25,364)		2,892		0001
Purchased Call/S&P 500 INDEX/SPXC17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	1,748,000	4258.82	242,273			20,966		565,829			(29,788)		3,660		0001
Purchased Call/S&P 500 INDEX/SPXC17FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	1,705,000	4245.12	245,520			23,302		556,152			(30,228)		3,733		0001
Purchased Call/S&P 500 INDEX/SPXC17FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	1,810,000	4258.02	257,563			24,766		585,365			(31,668)		3,991		0001
Purchased Call/S&P 500 INDEX/SPXC17FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/06/2025	1	2,222,217	4282	315,267			28,780		708,752			(39,137)		4,760		0001
Purchased Call/S&P 500 INDEX/SPXC17FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	2,586,948	4355	381,063			38,422		770,544			(47,045)		5,824		0001
Purchased Call/S&P 500 INDEX/SPXC17FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	2,212,000	4387.54	310,565			33,275		635,454			(38,132)		5,145		0001
Purchased Call/S&P 500 INDEX/SPXC17FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	1,530,000	5622.23	29,988			3,176		69,208			(3,687)		3,536		0001
Purchased Call/S&P 500 INDEX/SPXC17FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025	1	1,540,824	5368	49,424			4,997		132,303			(6,144)		3,469		0001
Purchased Call/S&P 500 INDEX/SPXC17GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	2,082,530	4450	277,206			35,608		570,646			(34,270)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXC17GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	1,431,000	4563.72	205,205			34,060		352,663			(25,265)		4,137		0001
Purchased Call/S&P 500 INDEX/SPXC17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	1	1,559,135	5681	38,913			6,207		73,835			(4,844)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXC17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	1	2,043,500	5758	43,734			6,976		77,017			(5,444)		5,760		0001
Purchased Call/S&P 500 INDEX/SPXC17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	3,183,000	4453.4	462,808			80,626		880,411			(56,825)		9,425		0001
Purchased Call/S&P 500 INDEX/SPXC17GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/01/2025	1	1,770,906	4552	237,029			39,997		445,046			(29,424)		5,140		0001
Purchased Call/S&P 500 INDEX/SPXC17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	1,551,000	4428.34	228,617			41,510		439,868			(28,147)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXC17HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	2,784,000	4423.87	413,424			75,993		792,931			(50,761)		8,466		0001
Purchased Call/S&P 500 INDEX/SPXC17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/08/2025	1	1,715,837	4459	248,947			44,418		475,027			(30,904)		5,120		0001
Purchased Call/S&P 500 INDEX/SPXC17HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	1	1,450,180	4471	201,442			37,355		396,417			(24,835)		4,426		0001
Purchased Call/S&P 500 INDEX/SPXC171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	1,775,530	4373	272,765			53,579		534,730			(33,629)		5,576		0001
Purchased Call/S&P 500 INDEX/SPXC171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	2,018,000	5715.71	40,360			8,362		105,957			(4,983)		6,490		0001
Purchased Call/S&P 500 INDEX/SPXC171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,992,000	4412.92	294,218			65,382		579,889			(36,125)		6,656		0001
Purchased Call/S&P 500 INDEX/SPXC17JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/05/2025	1	1,761,739	4438	256,485			55,773		502,481			(31,884)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXC17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	1	1,489,837	4463	211,617			47,381		415,527			(26,090)		4,993		0001
Purchased Call/S&P 500 INDEX/SPXC17JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/15/2025	1	1,583,384	4461	217,979			50,210		444,295			(26,985)		5,371		0001
Purchased Call/S&P 500 INDEX/SPXC17JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	2,158,000	4257.42	331,037			79,921		725,107			(40,646)		7,514		0001
Purchased Call/S&P 500 INDEX/SPXC17JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,719,000	4232.31	418,454			104,614		937,514			(51,449)		9,626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2025	1	1,644,783	.4196	256,373			65,150		584,579			(31,608)		5,871		0001
Purchased Call/S&P 500 INDEX/SPXC17KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/07/2025	1	2,919,000	4265.42	448,067			116,485		983,113			(55,090)		10,530		0001
Purchased Call/S&P 500 INDEX/SPXC17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,829,259	.4212	302,402			77,378		643,589			(37,540)		6,529		0001
Purchased Call/S&P 500 INDEX/SPXC17KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,526,630	.4276	237,562			60,787		513,958			(29,490)		5,449		0001
Purchased Call/S&P 500 INDEX/SPXC17KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2025	1	2,206,000	4288.83	334,871			90,493		731,203			(41,116)		8,124		0001
Purchased Call/S&P 500 INDEX/SPXC17LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/20/2025	1	1,543,937	.4245	223,358			62,146		534,988			(27,613)		5,757		0001
Purchased Call/S&P 500 INDEX/SPXC17MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/07/2025	1	1,448,240	.4357	226,252			68,941		459,047			(28,125)		5,635		0001
Purchased Call/S&P 500 INDEX/SPXC17NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/26/2025	1	1,757,038	.4548	237,363			78,140		472,185			(29,344)		7,124		0001
Purchased Call/S&P 500 INDEX/SPXC17NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/05/2025	1	1,625,878	.4527	229,570			78,529		443,603			(28,342)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/09/2025	1	1,638,000	4574.44	226,535			78,416		428,904			(27,853)		6,819		0001
Purchased Call/S&P 500 INDEX/SPXC17PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/11/2024	01/09/2026	1	1,900,363	.4736	251,462			98,292		433,517			(31,045)		8,381		0001
Purchased Call/S&P 500 INDEX/SPXC170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2026	1	1,735,000	4866.52	226,418			93,615		351,443			(27,838)		7,891		0001
Purchased Call/S&P 500 INDEX/SPXC17SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/06/2026	1	2,142,975	.5050	316,390			147,940		366,656			(39,060)		10,341		0001
Purchased Call/S&P 500 INDEX/SPXC17USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2024	03/31/2026	1	2,478,000	5222.82	343,451			171,490		357,675			(42,170)		12,390		0001
Purchased Call/S&P 500 INDEX/SPXF00KSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/19/2023	05/21/2025	1	1,563,000	5195.96	43,451			2,980		180,359			(5,335)		2,921		0001
Purchased Call/S&P 500 INDEX/SPXF00VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2023	07/17/2025	1	1,516,000	4488.87	210,876			30,952		399,181			(25,963)		4,123		0001
Purchased Call/S&P 500 INDEX/SPXF00VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2023	07/11/2025	1	1,567,586	.4488	218,491			30,522		414,791			(27,123)		4,143		0001
Purchased Call/S&P 500 INDEX/SPXF00XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	1	2,966,000	4531.83	433,926			70,930		750,814			(53,352)		8,503		0001
Purchased Call/S&P 500 INDEX/SPXF00YS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/30/2025	1	2,155,000	4495.17	324,328			53,387		562,248			(39,822)		6,204		0001
Purchased Call/S&P 500 INDEX/SPXG007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/02/2025	1	1,633,834	.5561	45,606			9,768		123,212			(5,693)		5,324		0001
Purchased Call/S&P 500 INDEX/SPXG007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	1	1,426,000	5528.46	42,780			9,637		118,258			(5,274)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXG009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	1	1,514,000	5436.72	47,237			11,095		151,592			(5,824)		5,197		0001
Purchased Call/S&P 500 INDEX/SPXG009SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,576,000	5083.42	83,528			19,701		259,154			(10,312)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXG009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,500,000	5351.88	48,450			11,428		173,949			(5,981)		5,148		0001
Purchased Call/S&P 500 INDEX/SPXG00AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,563,365	.5241	65,739			15,505		206,971			(8,116)		5,366		0001
Purchased Call/S&P 500 INDEX/SPXG00BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	2,166,000	5184.98	96,604			23,620		323,044			(11,910)		7,584		0001
Purchased Call/S&P 500 INDEX/SPXG00BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	1,513,088	.5291	51,793			12,664		195,515			(6,385)		5,298		0001
Purchased Call/S&P 500 INDEX/SPXG00BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	1,862,000	5116.64	93,286			22,903		299,700			(11,517)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXG00BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	2,991,000	5323.03	102,890			25,261		369,559			(12,703)		10,473		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	1	1,677,000	5254.61	63,055			16,112		232,219			(7,785)		5,986		0001
Purchased Call/S&P 500 INDEX/SPXG00DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	1	1,577,000	5105.57	82,635			21,399		259,730			(10,174)		5,674		0001
Purchased Call/S&P 500 INDEX/SPXG00FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	1,606,000	5315.22	61,028			16,162		203,140			(7,534)		5,839		0001
Purchased Call/S&P 500 INDEX/SPXG00FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	1	1,675,000	5292.87	65,828			17,657		220,691			(8,105)		6,137		0001
Purchased Call/S&P 500 INDEX/SPXG00FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/10/2025	1	1,636,515	5448	51,169			13,588		170,150			(6,352)		5,950		0001
Purchased Call/S&P 500 INDEX/SPXG00GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	1	2,024,991	4327	305,344			83,047		648,916			(37,645)		7,476		0001
Purchased Call/S&P 500 INDEX/SPXG00GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,512,000	5349.67	50,803			13,887		186,295			(6,263)		5,596		0001
Purchased Call/S&P 500 INDEX/SPXG00GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,605,000	5088.68	80,250			22,027		274,972			(9,907)		5,940		0001
Purchased Call/S&P 500 INDEX/SPXG00GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,905,000	5289.75	65,723			18,040		256,472			(8,114)		7,051		0001
Purchased Call/S&P 500 INDEX/SPXG00GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,478,301	4319	212,515			58,332		480,619			(26,236)		5,471		0001
Purchased Call/S&P 500 INDEX/SPXG00GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/10/2025	1	1,514,318	5057	82,472			22,054		262,542			(10,280)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXG00GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	1	1,484,000	4179.81	228,091			63,376		541,437			(28,082)		5,534		0001
Purchased Call/S&P 500 INDEX/SPXG00HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/21/2025	1	1,490,618	5253	50,507			14,123		212,176			(6,244)		5,572		0001
Purchased Call/S&P 500 INDEX/SPXG00HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/17/2025	1	1,505,891	5359	33,377			9,251		184,676			(4,161)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXG00ISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	1	1,502,000	4116.82	230,557			67,048		579,096			(28,386)		5,737		0001
Purchased Call/S&P 500 INDEX/SPXG00ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,500,962	4128	227,024			64,685		577,857			(28,182)		5,652		0001
Purchased Call/S&P 500 INDEX/SPXG00ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,507,432	4913	81,747			23,292		321,846			(10,148)		5,676		0001
Purchased Call/S&P 500 INDEX/SPXG00ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/20/2025	1	1,509,019	5002	67,473			18,956		287,956			(8,422)		5,627		0001
Purchased Call/S&P 500 INDEX/SPXG00ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,607,087	5134	59,782			17,057		269,316			(7,432)		6,051		0001
Purchased Call/S&P 500 INDEX/SPXG00ISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,569,740	5195	52,072			14,857		246,390			(6,473)		5,911		0001
Purchased Call/S&P 500 INDEX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/02/2023	10/31/2025	1	1,525,080	4167	253,164			74,378		568,944			(31,255)		5,839		0001
Purchased Call/S&P 500 INDEX/SPXG00JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,566,375	5265	57,489			16,937		226,396			(7,137)		5,997		0001
Purchased Call/S&P 500 INDEX/SPXG00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	1	1,653,000	4371.09	237,040			72,710		515,361			(29,184)		6,475		0001
Purchased Call/S&P 500 INDEX/SPXG00MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	2,200,522	4463	308,299			96,529		635,475			(38,062)		8,696		0001
Purchased Call/S&P 500 INDEX/SPXG00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	1,908,000	4435.02	279,140			88,835		558,994			(34,274)		7,622		0001
Purchased Call/S&P 500 INDEX/SPXG00QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	1	2,063,000	4534.9	289,026			97,005		556,707			(35,585)		8,451		0001
Purchased Call/S&P 500 INDEX/SPXG00QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	2,160,988	4547	293,250			97,750		581,677			(36,403)		8,798		0001
Purchased Call/S&P 500 INDEX/SPXG00QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	1,574,024	5574	46,599			15,533		143,220			(5,785)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXG00SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	1	2,488,000	4662.92	339,861			119,537		597,471			(41,958)		10,418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00U8G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	1	1,678,000	4730.86	223,845			81,707		381,772			(27,560)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXG00U8H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	1	1,804,000	4688.07	251,297			91,946		424,699			(30,897)		7,715		0001
Purchased Call/S&P 500 INDEX/SPXG00V5Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/05/2024	01/06/2026	1	1,787,000	4624.43	250,895			96,498		450,403			(30,848)		7,840		0001
Purchased Call/S&P 500 INDEX/SPXG00Z51	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	1	1,950,000	6214.32	25,350			10,154		51,082			(3,134)		8,706		0001
Purchased Call/S&P 500 INDEX/SPXH000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	2,329,000	4829.83	314,881			130,444		488,673			(38,662)		10,610		0001
Purchased Call/S&P 500 INDEX/SPXH001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,547,912	.5947	41,128			16,895		79,057			(5,105)		6,993		0001
Purchased Call/S&P 500 INDEX/SPXH001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,500,593	.6245	21,468			8,819		37,431			(2,665)		6,779		0001
Purchased Call/S&P 500 INDEX/SPXH001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,531,541	.6284	20,073			8,246		34,049			(2,492)		6,919		0001
Purchased Call/S&P 500 INDEX/SPXH001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	12/16/2025	1	1,230,000	.5600	60,018			22,726		102,979			(7,874)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/02/2026	1	2,460,000	.5600	125,685			49,485		213,993			(16,091)		10,715		0001
Purchased Call/S&P 500 INDEX/SPXH001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/23/2026	1	4,920,000	.5600	262,340			107,915		445,989			(32,611)		22,228		0001
Purchased Call/S&P 500 INDEX/SPXH002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	1	1,503,117	.5945	47,898			20,140		78,524			(5,946)		6,870		0001
Purchased Call/S&P 500 INDEX/SPXH002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/09/2026	1	1,611,000	4981.37	213,780			92,334		290,951			(26,320)		7,483		0001
Purchased Call/S&P 500 INDEX/SPXH002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/10/2026	1	1,674,000	4981.37	222,307			96,191		302,584			(27,333)		7,788		0001
Purchased Call/S&P 500 INDEX/SPXH002SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/11/2026	1	2,787,000	4971.32	374,573			162,366		508,784			(45,991)		12,986		0001
Purchased Call/S&P 500 INDEX/SPXH003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/02/2026	1	1,789,632	.6338	32,541			13,894		35,687			(4,062)		8,220		0001
Purchased Call/S&P 500 INDEX/SPXH005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	1	1,719,000	5055.72	231,549			104,468		291,233			(28,508)		8,160		0001
Purchased Call/S&P 500 INDEX/SPXH005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	1	1,448,000	6494.36	23,747			10,830		17,219			(2,928)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXH005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/13/2026	1	1,710,733	.6442	29,749			13,249		22,094			(3,739)		7,997		0001
Purchased Call/S&P 500 INDEX/SPXH006S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/20/2026	1	1,576,681	.6528	23,371			10,535		15,990			(2,909)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXH006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	1	1,630,173	.6184	49,415			22,629		53,941			(6,101)		7,785		0001
Purchased Call/S&P 500 INDEX/SPXH007SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,660,094	.6339	48,414			22,638		37,971			(5,977)		8,011		0001
Purchased Call/S&P 500 INDEX/SPXH00BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	1	1,736,000	5103.2	234,186			110,167		282,987			(28,833)		8,414		0001
Purchased Call/S&P 500 INDEX/SPXH009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/04/2026	1	1,487,254	.6076	67,129			31,464		63,198			(8,380)		7,156		0001
Purchased Call/S&P 500 INDEX/SPXH00BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	1	1,579,000	5151.54	221,376			109,167		245,778			(27,293)		7,841		0001
Purchased Call/S&P 500 INDEX/SPXH00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	1	2,810,755	.5234	372,334			182,042		399,630			(46,285)		13,840		0001
Purchased Call/S&P 500 INDEX/SPXH00BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	1	1,493,000	5130.87	223,054			110,758		234,718			(27,538)		7,424		0001
Purchased Call/S&P 500 INDEX/SPXI13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	1	1,541,753	.4057	212,801			7,015		587,162			(26,236)		2,017		0001
Purchased Call/S&P 500 INDEX/SPXI13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	1	2,091,000	4120.72	306,959			21,053		754,842			(37,689)		3,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/28/2023	06/27/2025	1	1,853,507	4361	253,712			30,320		552,855			(31,280)		4,550		0001
Purchased Call/S&P 500 INDEX/SPXJ130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/30/2023	07/01/2025	1	2,812,000	4417	399,304			49,982		788,558			(49,095)		7,059		0001
Purchased Call/S&P 500 INDEX/SPXJ130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/30/2023	07/02/2025	1	1,636,000	5583	37,301			4,714		89,269			(4,580)		4,129		0001
Purchased Call/S&P 500 INDEX/SPXJ134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/21/2023	07/23/2025	1	4,154,000	4487.35	597,761			92,657		1,095,434			(73,395)		11,608		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/14/2023	08/08/2025	1	1,537,955	4480	216,238			38,582		414,898			(26,843)		4,589		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/18/2023	08/20/2025	1	2,557,000	4317.27	393,778			76,163		805,068			(48,349)		7,974		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/25/2023	08/26/2025	1	1,756,000	5551.19	48,817			9,857		132,759			(6,002)		5,591		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/22/2023	09/23/2025	1	2,071,000	4291.98	306,922			73,779		680,214			(37,736)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/22/2023	09/24/2025	1	1,824,000	5140.87	88,829			21,446		281,592			(10,907)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/22/2023	09/23/2025	1	1,582,000	5313.67	56,477			13,576		194,950			(6,944)		5,493		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/29/2023	09/30/2025	1	1,488,000	5304.32	53,717			13,429		189,869			(6,605)		5,268		0001
Purchased Call/S&P 500 INDEX/SPXJ130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/10/2023	10/03/2025	1	1,755,359	5264	76,157			19,514		240,426			(9,467)		6,265		0001
Purchased Call/S&P 500 INDEX/SPXJ130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/10/2023	10/03/2025	1	1,548,215	5345	57,496			14,732		189,191			(7,147)		5,526		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/13/2023	10/14/2025	1	2,024,000	4295.32	306,838			82,610		667,948			(37,726)		7,435		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/20/2023	10/22/2025	1	2,624,000	4148.13	419,840			117,486		975,514			(51,549)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/27/2023	10/28/2025	1	2,958,000	4076.2	455,532			131,403		1,179,717			(56,008)		11,245		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/03/2023	11/05/2025	1	2,037,000	4314.32	291,698			87,229		665,972			(35,816)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXK130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/24/2023	11/25/2025	1	1,886,000	4504.63	270,830			88,540		521,739			(33,299)		7,631		0001
Purchased Call/S&P 500 INDEX/SPXK131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/01/2023	12/03/2025	1	2,715,000	4539.49	382,272			128,997		729,419			(46,937)		11,167		0001
Purchased Call/S&P 500 INDEX/SPXK132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/07/2023	12/05/2025	1	1,673,934	5796	32,922			11,261		104,339			(4,064)		6,913		0001
Purchased Call/S&P 500 INDEX/SPXK134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/13/2023	12/12/2025	1	1,527,000	4674.14	203,855			71,405		363,940			(25,133)		6,394		0001
Purchased Call/S&P 500 INDEX/SPXK138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/26/2023	12/19/2025	1	1,494,401	5995	30,558			11,089		61,324			(3,799)		6,343		0001
Purchased Call/S&P 500 INDEX/SPXK13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/07/2024	03/06/2026	1	2,217,000	5121.26	302,399			141,398		351,253			(37,333)		10,699		0001
Purchased Call/S&P 500 INDEX/SPX921S$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,532,105	5939	81,223			42,861		96,784			(10,097)		7,837		0001
Purchased Call/S&P 500 INDEX/SPX921T$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,453,000	5048.42	203,275			108,787		260,920			(25,096)		7,500		0001
Purchased Call/S&P 500 INDEX/SPX921RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2026	1	1,697,000	5033.75	259,811			134,902		301,479			(31,944)		8,646		0001
Purchased Call/S&P 500 INDEX/SPX921RSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/13/2026	1	1,518,305	6386	41,993			21,836		35,601			(5,199)		7,726		0001
Purchased Call/S&P 500 INDEX/SPX921RSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2026	1	1,573,000	5051.41	225,254			117,577		279,637			(27,771)		8,036		0001
Purchased Call/S&P 500 INDEX/SPX921T$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,551,626	6009	72,234			38,818		87,467			(8,979)		8,009		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921T$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	2,090,000	5023.46	309,529			166,669		380,552			(38,057)		10,843		0001
Purchased Call/S&P 500 INDEX/SPX921PS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2026	1	2,473,000	5178.22	354,876			177,925		373,712			(43,752)		12,382		0001
Purchased Call/S&P 500 INDEX/SPX921QS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,951,000	5095.08	298,113			153,785		322,845			(36,804)		9,888		0001
Purchased Call/S&P 500 INDEX/SPX921Y$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2026	1	1,519,000	5478.8	203,546			124,031		176,281			(25,095)		8,377		0001
Purchased Call/S&P 500 INDEX/SPX921T$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,429,000	6320.62	40,155			21,490		42,673			(4,957)		7,376		0001
Purchased Call/S&P 500 INDEX/SPX921U$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2026	1	2,168,000	5074.53	320,430			176,061		374,956			(39,505)		11,362		0001
Purchased Call/S&P 500 INDEX/SPX921U$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/01/2026	1	1,661,087	4998	265,197			144,886		314,605			(32,921)		8,651		0001
Purchased Call/S&P 500 INDEX/SPX921US3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/04/2026	1	1,748,000	5120.1	238,252			130,433		293,172			(29,333)		9,138		0001
Purchased Call/S&P 500 INDEX/SPX921VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/08/2026	1	1,579,999	6349	60,025			33,467		45,518			(7,472)		8,301		0001
Purchased Call/S&P 500 INDEX/SPX921W$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,608,687	5309	214,930			123,838		222,441			(26,718)		8,597		0001
Purchased Call/S&P 500 INDEX/SPX921SSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,539,401	5002	229,624			121,173		287,540			(28,544)		7,874		0001
Purchased Call/S&P 500 INDEX/SPX921RSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/08/2026	1	1,547,590	5193	192,565			99,492		234,308			(24,004)		7,822		0001
Purchased Call/S&P 500 INDEX/SPX921T$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/27/2026	1	2,100,000	5099.96	290,850			156,427		358,114			(35,809)		10,881		0001
Purchased Call/S&P 500 INDEX/SPXH00FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	1	1,820,000	4925.42	276,094			146,391		364,448			(34,039)		9,370		0001
Purchased Call/S&P 500 INDEX/SPX921VS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,507,000	5190.09	208,870			116,772		235,021			(25,751)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXC17YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	06/30/2026	1	2,560,000	5438.64	350,976			219,360		314,491			(43,153)		14,307		0001
Purchased Call/S&P 500 INDEX/SPX9210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2024	04/09/2026	1	1,606,000	5194.28	223,073			114,294		242,335			(27,502)		8,128		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	1	1,930,000	5437.65	264,603			160,873		235,095			(32,622)		10,631		0001
Purchased Call/S&P 500 INDEX/SPX921T$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,521,000	4972.69	227,237			121,611		290,689			(28,054)		7,851		0001
Purchased Call/S&P 500 INDEX/SPX921VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2024	05/15/2026	1	1,935,151	6811	35,436			20,046		16,896			(4,399)		10,255		0001
Purchased Call/S&P 500 INDEX/SPXC17XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2024	05/29/2026	1	2,101,254	5280	274,509			160,162		302,196			(33,890)		11,324		0001
Purchased Call/S&P 500 INDEX/SPX921XSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2026	1	2,056,000	5406.57	277,149			167,054		257,839			(34,216)		11,261		0001
Purchased Call/S&P 500 INDEX/SPXC17XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2024	06/03/2026	1	1,574,853	5267	214,117			126,055		230,133			(26,434)		8,537		0001
Purchased Call/S&P 500 INDEX/SPX921RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2026	1	2,352,000	4978.3	359,150			186,975		443,086			(44,279)		11,999		0001
Purchased Call/S&P 500 INDEX/SPX921US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,680,000	5135.27	244,104			136,470		274,957			(30,095)		8,881		0001
Purchased Call/S&P 500 INDEX/SPX921YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/12/2026	1	1,589,000	5399.01	215,786			130,247		200,849			(26,677)		8,703		0001
Purchased Call/S&P 500 INDEX/SPX921PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	2,001,000	5121.47	277,139			140,100		324,493			(34,262)		10,032		0001
Purchased Call/S&P 500 INDEX/SPX815M$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2026	1	2,512,659	5181	340,363			187,270		394,037			(42,020)		13,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921Y$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2026	1	1,516,000	5429.38	210,421			128,752		185,474			(26,014)		8,360		0001
Purchased Call/S&P 500 INDEX/SPX921V$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,903,000	5281.21	257,286			145,145		269,046			(31,764)		10,085		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2024	06/12/2026	1	2,434,465	5383	337,495			203,428		314,534			(41,666)		13,334		0001
Purchased Call/S&P 500 INDEX/SPXH00D$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,736,000	5154.9	248,769			126,776		272,246			(30,586)		8,763		0001
Purchased Call/S&P 500 INDEX/SPX9210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2026	1	1,503,000	5134.84	216,131			111,035		241,870			(26,646)		7,617		0001
Purchased Call/S&P 500 INDEX/SPX921T$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,547,953	6166	56,912			30,584		65,113			(7,075)		7,990		0001
Purchased Call/S&P 500 INDEX/SPX9210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,968,000	5142.56	284,770			145,514		311,556			(35,109)		9,947		0001
Purchased Call/S&P 500 INDEX/SPX921W$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,575,101	6456	49,252			28,378		36,519			(6,122)		8,418		0001
Purchased Call/S&P 500 INDEX/SPX921Y$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/15/2026	1	1,682,000	5431.6	222,360			134,579		206,448			(27,377)		9,244		0001
Purchased Call/S&P 500 INDEX/SPX921V$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2024	05/21/2026	1	1,514,000	5270.86	212,263			121,001		216,277			(26,169)		8,082		0001
Purchased Call/S&P 500 INDEX/SPX921W$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,566,076	6739	30,211			17,407		17,562			(3,755)		8,370		0001
Purchased Call/S&P 500 INDEX/SPX921W$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2024	05/22/2026	1	1,650,247	6844	22,140			12,828		13,740			(2,760)		8,819		0001
Purchased Call/S&P 500 INDEX/SPX921X$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/05/2026	1	2,258,000	5320.26	310,475			184,398		310,687			(38,383)		12,268		0001
Purchased Call/S&P 500 INDEX/SPXH00S$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	1,521,000	5456.42	205,943			126,734		180,907			(25,321)		8,435		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	1	1,718,000	5196.57	236,740			131,450		265,459			(29,267)		9,026		0001
Purchased Call/S&P 500 INDEX/SPX921S$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/23/2026	1	1,550,000	5019.84	225,990			120,135		283,522			(27,862)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXH00LSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	1	1,467,000	6342.48	52,959			30,429		44,485			(6,538)		7,840		0001
Purchased Call/S&P 500 INDEX/SPX921S$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2026	1	1,519,000	4942.39	221,622			116,627		300,614			(27,398)		7,770		0001
Purchased Call/S&P 500 INDEX/SPX921V$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,624,294	5270	224,717			126,772		231,596			(27,743)		8,608		0001
Purchased Call/S&P 500 INDEX/SPXH00JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/08/2026	1	1,509,615	5147	218,308			121,551		245,056			(27,138)		7,931		0001
Purchased Call/S&P 500 INDEX/SPXH00LSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/22/2026	1	2,175,000	5286.15	297,105			170,948		307,822			(36,730)		11,624		0001
Purchased Call/S&P 500 INDEX/SPX921TST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,530,000	4990.77	223,533			121,787		288,842			(27,597)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXH00T$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,788,000	5469.3	239,771			148,210		212,987			(29,561)		9,938		0001
Purchased Call/S&P 500 INDEX/SPXH00FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	1	1,611,000	4979.52	238,589			124,866		307,055			(29,415)		8,240		0001
Purchased Call/S&P 500 INDEX/SPXH00K$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	1	1,652,000	5276.75	226,820			128,677		236,286			(27,888)		8,797		0001
Purchased Call/S&P 500 INDEX/SPX921US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	2,281,000	5102.15	315,006			171,861		387,583			(38,943)		11,879		0001
Purchased Call/S&P 500 INDEX/SPX921S$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/22/2026	1	1,718,636	5005	257,123			136,519		321,797			(31,744)		8,848		0001
Purchased Call/S&P 500 INDEX/SPX921W$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,657,000	5315.49	228,169			135,328		228,766			(28,169)		9,003		0001
Purchased Call/S&P 500 INDEX/SPX921TSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,850,000	5064.2	253,635			138,187		328,740			(31,313)		9,635		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,596,000	5191.26	225,036			116,088		242,116			(27,782)		8,089		0001
Purchased Call/S&P 500 INDEX/SPX921PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2026	1	1,594,000	5151.15	227,464			114,357		248,790			(28,043)		7,992		0001
Purchased Call/S&P 500 INDEX/SPXH00CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	1	1,407,000	5147.09	202,608			102,565		221,178			(25,082)		7,054		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/14/2024	05/08/2026	1	1,524,067	.6685	29,860			16,625		18,816			(3,712)		8,007		0001
Purchased Call/S&P 500 INDEX/SPXH00USK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	1	1,841,000	5435.91	250,744			156,196		227,332			(30,999)		10,243		0001
Purchased Call/S&P 500 INDEX/SPXH00TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	1	2,029,000	5449.97	280,611			174,559		246,089			(34,643)		11,290		0001
Purchased Call/S&P 500 INDEX/SPX921PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,688,138	.5180	235,409			119,005		256,328			(29,103)		8,464		0001
Purchased Call/S&P 500 INDEX/SPX9211WSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2026	1	1,567,000	5222.64	222,044			130,542		238,416			(27,375)		8,494		0001
Purchased Call/S&P 500 INDEX/SPX921TS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/24/2026	1	2,001,000	5082.11	280,740			150,452		345,669			(34,707)		10,329		0001
Purchased Call/S&P 500 INDEX/SPX921VSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2024	05/20/2026	1	2,042,000	5273.63	282,613			160,717		291,545			(34,843)		10,887		0001
Purchased Call/S&P 500 INDEX/SPXH00LSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/24/2024	05/27/2026	1	1,682,000	5256.98	236,489			136,761		245,237			(29,037)		9,043		0001
Purchased Call/S&P 500 INDEX/SPX921RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/15/2026	1	2,070,284	.5050	301,826			157,348		367,401			(37,262)		10,562		0001
Purchased Call/S&P 500 INDEX/SPX921US4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2026	1	1,914,000	5073.95	271,597			148,856		334,250			(33,393)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXL138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2026	1	1,510,003	.5226	217,623			122,001		227,395			(26,904)		7,982		0001
Purchased Call/S&P 500 INDEX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/02/2026	1	1,481,238	.6451	41,530			21,111		27,836			(5,177)		7,426		0001
Purchased Call/S&P 500 INDEX/SPX921TSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	1,738,000	4959.71	271,649			146,273		333,252			(33,400)		9,017		0001
Purchased Call/S&P 500 INDEX/SPX921USE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,520,744	.6320	49,272			26,888		46,469			(6,125)		7,910		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,686,000	5080.13	257,115			131,383		282,135			(31,699)		8,522		0001
Purchased Call/S&P 500 INDEX/SPX921TSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,550,246	.5025	224,457			120,622		282,885			(27,902)		8,002		0001
Purchased Call/S&P 500 INDEX/SPX921SSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,985,282	.6269	64,116			33,834		64,893			(7,970)		10,155		0001
Purchased Call/S&P 500 INDEX/SPX921TSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2026	1	1,759,962	.5088	239,954			129,714		302,875			(29,624)		9,143		0001
Purchased Call/S&P 500 INDEX/SPX921USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2026	1	1,869,000	5222.68	252,876			141,027		282,467			(31,091)		9,868		0001
Purchased Call/S&P 500 INDEX/SPXC17XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	2,305,000	5264.32	316,246			185,490		336,991			(38,883)		12,480		0001
Purchased Call/S&P 500 INDEX/SPX921VS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/14/2024	05/14/2026	1	1,669,000	5246.68	224,981			126,088		246,272			(27,737)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXC17YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	1,927,000	5325.6	263,806			157,269		264,363			(32,435)		10,518		0001
Purchased Call/S&P 500 INDEX/SPX921USD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,500,636	.5025	233,537			127,442		276,850			(29,031)		7,805		0001
Purchased Call/S&P 500 INDEX/SPX921VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2024	05/15/2026	1	1,463,747	.5303	198,182			112,266		202,455			(24,636)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX9211WSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,523,925	.5321	209,112			124,025		210,266			(25,816)		8,280		0001
Purchased Call/S&P 500 INDEX/SPX921PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	03/27/2026	1	1,548,521	.5188	209,518			104,469		230,530			(26,045)		7,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	2,005,000	5303.27	268,670			152,259		279,545			(33,078)		10,664		0001
Purchased Call/S&P 500 INDEX/SPXH00DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	2,492,000	5204.34	341,653			173,881		372,955			(42,064)		12,562		0001
Purchased Call/S&P 500 INDEX/SPXH00S5T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	1	1,671,000	5387.94	236,112			145,624		216,291			(29,110)		9,277		0001
Purchased Call/S&P 500 INDEX/SPX921ZS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/18/2026	1	2,268,920	.6656	70,197			43,071		35,352			(8,726)		12,512		0001
Purchased Call/S&P 500 INDEX/SPXH00LSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	1	1,533,000	5241.5	211,707			121,644		227,720			(26,137)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXH00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	1	1,481,849	.6439	52,237			30,952		38,767			(6,458)		8,042		0001
Purchased Call/S&P 500 INDEX/SPXH00R55	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	1	1,695,131	.6956	32,104			19,432		10,611			(3,985)		9,285		0001
Purchased Call/S&P 500 INDEX/SPXL131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,569,000	5123.41	222,798			115,536		257,424			(27,431)		7,983		0001
Purchased Call/S&P 500 INDEX/SPXL13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,518,000	5464.62	202,805			124,264		178,889			(25,107)		8,371		0001
Purchased Call/S&P 500 INDEX/SPXL131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2026	1	1,551,000	5108.04	223,189			115,887		258,264			(27,441)		7,902		0001
Purchased Call/S&P 500 INDEX/SPXH00KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	1	2,305,000	5303.27	308,640			174,356		320,434			(38,156)		12,215		0001
Purchased Call/S&P 500 INDEX/SPXH001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/08/2026	1	1,630,000	5188.01	222,821			123,550		254,225			(27,509)		8,564		0001
Purchased Call/S&P 500 INDEX/SPXH00N5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	1	2,452,000	5259.04	337,150			196,981		361,631			(41,681)		13,214		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/05/2026	1	1,702,421	.6543	56,756			33,990		34,527			(7,075)		9,250		0001
Purchased Call/S&P 500 INDEX/SPXH00PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	1	1,669,000	5307.18	236,164			141,114		234,142			(29,116)		9,121		0001
Purchased Call/S&P 500 INDEX/SPXH00T5H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	1	2,035,000	5453.25	280,627			173,850		246,237			(34,598)		11,323		0001
Purchased Call/S&P 500 INDEX/SPXH00T5D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,681,483	.7034	27,320			16,763		8,877			(3,396)		9,273		0001
Purchased Call/S&P 500 INDEX/SPXH00QJ1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	1,447,000	5110.39	215,024			119,917		241,408			(26,437)		7,640		0001
Purchased Call/S&P 500 INDEX/SPXH00RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/05/2026	1	1,600,581	.6850	36,216			21,780		12,753			(4,540)		8,696		0001
Purchased Call/S&P 500 INDEX/SPXH00S5Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,721,979	.5484	225,521			138,374		199,734			(28,034)		9,496		0001
Purchased Call/S&P 500 INDEX/SPXH00MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	1	1,677,000	5218.49	245,010			142,025		254,889			(30,207)		9,027		0001
Purchased Call/S&P 500 INDEX/SPXL132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2026	1	1,788,000	4925.01	265,518			140,418		359,611			(32,646)		9,194		0001
Purchased Call/S&P 500 INDEX/SPXL132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	3,201,000	4967.23	458,063			241,948		621,911			(56,396)		16,438		0001
Purchased Call/S&P 500 INDEX/SPXL131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,555,000	5095.23	225,942			116,716		261,242			(27,932)		7,881		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	1	1,760,000	5422.56	241,472			160,539		227,434			(29,771)		10,144		0001
Purchased Call/S&P 500 INDEX/SPXM131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,495,830	.5623	186,977			131,116		156,051			(23,211)		8,823		0001
Purchased Call/S&P 500 INDEX/SPXH00PWG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	1	1,539,000	5533.79	208,535			132,234		170,495			(25,675)		8,657		0001
Purchased Call/S&P 500 INDEX/SPXH00YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	1	1,554,000	5616.2	212,276			137,338		156,699			(26,171)		8,836		0001
Purchased Call/S&P 500 INDEX/SPXI007SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,480,067	.6585	46,720			33,713		33,652			(5,808)		8,850		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00U$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	1	2,111,638	.7033	33,837			21,107		11,787			(4,200)		11,749		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	1	1,513,410	.5568	210,789			135,570		161,861			(26,167)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXI002$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	1,623,000	5325.17	217,969			146,316		234,705			(26,947)		9,374		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	1	2,032,000	5594.62	273,507			176,577		210,826			(33,720)		11,541		0001
Purchased Call/S&P 500 INDEX/SPXI007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,603,210	.6735	38,959			28,113		26,439			(4,843)		9,586		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/19/2026	1	1,536,661	.5608	193,660			134,709		162,648			(23,942)		9,046		0001
Purchased Call/S&P 500 INDEX/SPXM133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	1,533,841	.7178	18,095			12,882		9,395			(2,249)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXM133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	2,464,139	.5588	296,523			211,098		269,468			(36,861)		14,635		0001
Purchased Call/S&P 500 INDEX/SPXL13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,031,000	5437.26	274,185			181,401		256,012			(33,896)		11,645		0001
Purchased Call/S&P 500 INDEX/SPXI001$X	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/01/2024	04/09/2026	1	5,550,000	.6500	180,210			109,834		87,659			(26,329)		28,090		0001
Purchased Call/S&P 500 INDEX/SPXM137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	1	2,641,000	5718.57	327,484			242,914		253,645			(40,375)		16,076		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	1,544,000	5526.48	199,794			137,979		179,009			(24,700)		9,045		0001
Purchased Call/S&P 500 INDEX/SPXM136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2026	1	1,577,265	.5633	196,400			143,991		166,914			(24,247)		9,539		0001
Purchased Call/S&P 500 INDEX/SPXA217$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/25/2026	1	1,396,000	5729.56	177,711			133,038		133,313			(21,970)		8,514		0001
Purchased Call/S&P 500 INDEX/SPXA216$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,673,000	5674.04	212,973			157,682		169,610			(26,185)		10,175		0001
Purchased Call/S&P 500 INDEX/SPXA210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2026	1	2,063,000	5598.5	272,935			175,833		212,088			(33,558)		11,705		0001
Purchased Call/S&P 500 INDEX/SPXA216$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2026	1	1,743,000	5713.64	215,435			158,976		168,364			(26,597)		10,561		0001
Purchased Call/S&P 500 INDEX/SPXA214$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2026	1	1,644,951	.6837	33,895			24,358		23,858			(4,185)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXA215$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2026	1	2,145,000	5595.08	276,705			202,208		237,244			(34,021)		12,960		0001
Purchased Call/S&P 500 INDEX/SPXH00W$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	1	2,190,000	5567.19	288,204			182,170		233,040			(35,679)		12,266		0001
Purchased Call/S&P 500 INDEX/SPXA212$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2026	1	2,064,000	5330.52	275,338			185,323		297,309			(33,853)		11,969		0001
Purchased Call/S&P 500 INDEX/SPXA212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	1,702,000	5311.33	228,579			155,433		251,306			(28,220)		9,900		0001
Purchased Call/S&P 500 INDEX/SPXI000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,493,000	5345.23	209,468			138,393		208,693			(25,860)		8,561		0001
Purchased Call/S&P 500 INDEX/SPXH00V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	1	2,029,000	5500.75	272,495			171,293		234,023			(33,595)		11,364		0001
Purchased Call/S&P 500 INDEX/SPXI001$Z	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/01/2024	07/10/2026	1	11,100,000	.6700	333,900			220,545		168,587			(42,445)		62,710		0001
Purchased Call/S&P 500 INDEX/SPXH00X$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	1	1,538,000	5525.48	212,090			134,887		172,130			(26,148)		8,670		0001
Purchased Call/S&P 500 INDEX/SPXA212$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,489,122	.5351	163,306			109,774		207,267			(20,272)		8,600		0001
Purchased Call/S&P 500 INDEX/SPXA214$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	08/31/2026	1	1,695,000	5637.1	216,452			154,140		175,965			(26,649)		10,096		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	1,688,000	5522.41	228,724			148,907		190,932			(28,238)		9,608		0001
Purchased Call/S&P 500 INDEX/SPXI008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	1	1,508,000	5593.66	195,738			143,308		167,536			(24,132)		9,120		0001
Purchased Call/S&P 500 INDEX/SPXB050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2026	1	1,558,000	5309.42	211,421			144,335		228,798			(25,994)		9,099		0001
Purchased Call/S&P 500 INDEX/SPXA210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2024	07/06/2026	1	1,560,887	7138	29,971			19,084		7,462			(3,715)		8,780		0001
Purchased Call/S&P 500 INDEX/SPXA213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,063,000	5517.72	277,886			194,329		242,890			(34,307)		12,169		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/13/2026	1	1,489,709	7168	22,350			14,507		6,459			(2,774)		8,443		0001
Purchased Call/S&P 500 INDEX/SPXH00V$4	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/02/2024	04/10/2026	1	5,475,000	6000	373,490			216,903		276,792			(51,954)		27,747		0001
Purchased Call/S&P 500 INDEX/SPXI005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	1	2,004,000	5589.53	263,326			184,834		218,678			(32,376)		11,867		0001
Purchased Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	1,579,000	5306.75	213,481			145,367		232,641			(26,392)		9,185		0001
Purchased Call/S&P 500 INDEX/SPXI001$W	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/01/2024	03/20/2026	1	5,550,000	6400	201,770			120,312		103,464			(30,469)		27,329		0001
Purchased Call/S&P 500 INDEX/SPXM131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2026	1	1,849,000	5566.29	243,883			171,522		205,849			(30,068)		10,960		0001
Purchased Call/S&P 500 INDEX/SPXA212$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2024	08/03/2026	1	1,534,002	6535	41,725			28,378		39,855			(5,208)		8,887		0001
Purchased Call/S&P 500 INDEX/SPXL13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/27/2026	1	2,383,000	5459.1	316,224			209,656		294,388			(38,933)		13,706		0001
Purchased Call/S&P 500 INDEX/SPX815U$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/25/2026	1	1,533,809	6840	50,614			37,839		22,821			(6,249)		9,354		0001
Purchased Call/S&P 500 INDEX/SPXL13X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	1,543,000	5290.95	209,694			143,444		231,227			(25,853)		9,021		0001
Purchased Call/S&P 500 INDEX/SPXL13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	1	1,565,000	5552.96	206,893			135,845		171,904			(25,507)		8,964		0001
Purchased Call/S&P 500 INDEX/SPXM134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,774,000	5476.29	229,556			166,176		223,616			(28,301)		10,668		0001
Purchased Call/S&P 500 INDEX/SPXD171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/04/2026	1	2,132,138	5524	264,669			190,196		255,205			(32,675)		12,749		0001
Purchased Call/S&P 500 INDEX/SPXD171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,590,000	5338.11	218,307			157,433		230,795			(26,841)		9,544		0001
Purchased Call/S&P 500 INDEX/SPXA212$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,567,203	5440	156,745			105,364		199,128			(19,458)		9,051		0001
Purchased Call/S&P 500 INDEX/SPXD173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	1	1,569,000	5738.17	198,165			148,624		148,929			(24,365)		9,604		0001
Purchased Call/S&P 500 INDEX/SPXA212$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2024	08/05/2026	1	1,563,000	5108.54	225,854			152,327		279,758			(27,845)		9,073		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	2,573,000	5505	344,525			225,266		299,703			(42,360)		14,707		0001
Purchased Call/S&P 500 INDEX/SPXA211$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2024	07/24/2026	1	1,951,523	6976	36,069			23,896		16,648			(4,477)		11,190		0001
Purchased Call/S&P 500 INDEX/SPXA213$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2026	1	1,712,000	5422.48	221,875			152,387		224,096			(27,354)		10,029		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,650,000	5604.12	215,985			138,720		167,397			(26,701)		9,322		0001
Purchased Call/S&P 500 INDEX/SPXA216$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/18/2026	1	1,657,832	6646	67,811			50,178		38,139			(8,418)		10,045		0001
Purchased Call/S&P 500 INDEX/SPXA212$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,689,824	5522	154,013			103,527		195,887			(19,119)		9,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,520,000	5436.19	215,536			140,927		189,550			(26,500)		8,688		0001
Purchased Call/S&P 500 INDEX/SPXA216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/18/2026	1	1,817,000	5679.74	228,760			169,042		182,365			(28,281)		11,009		0001
Purchased Call/S&P 500 INDEX/SPXH00UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	1	2,066,000	5392.96	296,884			185,960		266,555			(36,602)		11,559		0001
Purchased Call/S&P 500 INDEX/SPXI000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/17/2026	1	2,006,751	7149	26,075			17,070		9,583			(3,246)		11,422		0001
Purchased Call/S&P 500 INDEX/SPXI007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	1	1,586,695	5426	208,263			150,076		212,176			(25,853)		9,488		0001
Purchased Call/S&P 500 INDEX/SPXA216SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/17/2026	1	1,683,366	5641	224,284			165,883		177,430			(27,881)		10,190		0001
Purchased Call/S&P 500 INDEX/SPXI000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,427,693	5484	184,925			122,178		172,040			(22,830)		8,186		0001
Purchased Call/S&P 500 INDEX/SPXH00USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	1,616,000	5550.49	216,059			137,114		176,141			(26,565)		9,100		0001
Purchased Call/S&P 500 INDEX/SPXI004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	2,070,000	5496.1	273,861			188,870		249,195			(33,810)		12,126		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	1	1,496,295	5733	191,350			142,984		142,832			(23,656)		9,117		0001
Purchased Call/S&P 500 INDEX/SPXI001SY	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	08/01/2024	05/14/2026	1	5,550,000	6600	168,050			105,973		81,131			(23,233)		29,375		0001
Purchased Call/S&P 500 INDEX/SPXC17YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	1,678,755	5615	203,413			132,429		170,166			(25,113)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXH00USW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/18/2026	1	1,716,907	5468	228,714			141,707		202,997			(28,709)		9,468		0001
Purchased Call/S&P 500 INDEX/SPXL13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	2,238,000	5508.77	310,858			203,680		256,624			(38,325)		12,806		0001
Purchased Call/S&P 500 INDEX/SPXI008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	2,101,353	5589	273,784			199,942		235,505			(33,987)		12,649		0001
Purchased Call/S&P 500 INDEX/SPXL13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,669,029	5438	220,473			146,780		211,273			(27,219)		9,620		0001
Purchased Call/S&P 500 INDEX/SPXA212S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,516,562	7069	12,320			8,281		10,601			(1,529)		8,759		0001
Purchased Call/S&P 500 INDEX/SPXI007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	1	1,521,000	5430.02	200,924			145,173		202,319			(24,771)		9,138		0001
Purchased Call/S&P 500 INDEX/SPXI004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/13/2026	1	1,484,480	5435	219,558			151,744		193,174			(27,293)		8,687		0001
Purchased Call/S&P 500 INDEX/SPXM131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,600,021	7150	23,140			16,227		10,039			(2,873)		9,438		0001
Purchased Call/S&P 500 INDEX/SPXI005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	2,178,000	5623.34	276,824			193,853		228,226			(34,223)		12,847		0001
Purchased Call/S&P 500 INDEX/SPXB05SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2026	1	1,482,000	5583.44	199,033			141,893		162,150			(24,438)		8,845		0001
Purchased Call/S&P 500 INDEX/SPXI002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	1,487,000	5338.54	197,622			132,926		213,099			(24,331)		8,615		0001
Purchased Call/S&P 500 INDEX/SPXD170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	1,601,000	5532.03	206,689			143,092		185,522			(25,413)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXM131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/24/2026	1	1,754,019	6851	43,674			30,680		22,914			(5,399)		10,377		0001
Purchased Call/S&P 500 INDEX/SPXI005SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/26/2024	08/21/2026	1	1,519,980	5583	198,408			139,132		165,595			(24,630)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXI007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	1	2,082,000	5408.42	268,370			193,122		284,193			(33,178)		12,449		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	1	1,731,979	5233	251,772			171,678		278,011			(31,254)		10,075		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	1	1,863,000	.5564	241,072			171,148		210,852			(29,762)		11,065		0001
Purchased Call/S&P 500 INDEX/SPXI009$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	1	2,206,000	5719.52	285,015			213,073		213,468			(35,187)		13,453		0001
Purchased Call/S&P 500 INDEX/SPXI007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,632,000	5620.39	204,979			149,488		176,001			(25,341)		9,824		0001
Purchased Call/S&P 500 INDEX/SPXL13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,526,650	.6732	49,275			32,213		22,372			(6,125)		8,689		0001
Purchased Call/S&P 500 INDEX/SPXL130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,650,091	.5566	230,702			147,243		175,178			(28,482)		9,312		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/03/2026	1	3,956,107	.6049	531,571			449,848		272,367			(66,079)		25,613		0001
Purchased Call/S&P 500 INDEX/SPXD17D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	2,013,000	5901.2	284,638			246,322		172,112			(34,997)		13,234		0001
Purchased Call/S&P 500 INDEX/SPXD17A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/07/2026	1	2,698,000	6090.27	359,374			304,009		175,945			(44,246)		17,525		0001
Purchased Call/S&P 500 INDEX/SPXC052$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,166,259	.5871	300,126			245,331		184,224			(37,257)		13,794		0001
Purchased Call/S&P 500 INDEX/SPXI00A$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	1,406,911	.6834	43,426			32,884		20,341			(5,361)		8,635		0001
Purchased Call/S&P 500 INDEX/SPXI00G$U	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	09/03/2026	1	5,885,000	.5600	941,630			750,993		609,525			(129,582)		35,155		0001
Purchased Call/S&P 500 INDEX/SPXI00J$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2024	12/02/2026	1	1,802,000	6001.8	248,316			208,067		130,572			(30,614)		11,657		0001
Purchased Call/S&P 500 INDEX/SPXI00D$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/29/2024	10/29/2026	1	2,333,000	5832.92	307,489			243,288		203,671			(37,910)		14,666		0001
Purchased Call/S&P 500 INDEX/SPXI00F$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	1	1,740,392	.6001	231,423			187,494		124,969			(28,571)		11,064		0001
Purchased Call/S&P 500 INDEX/SPXM13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2026	1	1,732,187	.5839	216,876			169,742		147,845			(26,775)		10,823		0001
Purchased Call/S&P 500 INDEX/SPX815W$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/05/2026	1	1,532,431	.5764	245,260			197,769		146,357			(30,321)		9,692		0001
Purchased Call/S&P 500 INDEX/SPX815X$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/27/2026	1	1,628,000	6032.38	215,384			179,983		113,351			(26,627)		10,489		0001
Purchased Call/S&P 500 INDEX/SPX815W$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	1,559,338	.5907	217,964			175,816		124,384			(26,909)		9,871		0001
Purchased Call/S&P 500 INDEX/SPX815W$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/09/2026	1	1,781,000	5995.54	232,777			188,209		126,843			(28,659)		11,303		0001
Purchased Call/S&P 500 INDEX/SPX815Y$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,714,340	.5871	256,262			222,188		151,760			(31,812)		11,235		0001
Purchased Call/S&P 500 INDEX/SPX815X$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,581,889	.6077	209,128			178,552		105,608			(25,818)		10,309		0001
Purchased Call/S&P 500 INDEX/SPX815X$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,564,782	.7247	53,401			45,593		10,648			(6,593)		10,197		0001
Purchased Call/S&P 500 INDEX/SPX815Y$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,586,430	.7041	66,753			57,878		19,885			(8,287)		10,396		0001
Purchased Call/S&P 500 INDEX/SPX815Y$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/18/2026	1	1,496,853	.7282	36,265			31,751		9,764			(4,546)		9,809		0001
Purchased Call/S&P 500 INDEX/SPX815Y$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/28/2026	1	1,654,000	7135.15	58,221			50,933		16,825			(7,168)		10,925		0001
Purchased Call/S&P 500 INDEX/SPX815Y$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2024	12/24/2026	1	1,520,000	7266.24	50,160			43,786		10,676			(6,201)		10,009		0001
Purchased Call/S&P 500 INDEX/SPX815W$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	1,761,000	5995.54	229,458			185,344		125,024			(28,367)		11,147		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2024	10/02/2026	1	1,806,000	5699.94	233,516			176,828		180,731			(28,829)		11,085		0001
Purchased Call/S&P 500 INDEX/SPXA218SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2024	10/09/2026	1	1,684,000	5815.03	219,930			169,130		146,875			(27,189)		10,401		0001
Purchased Call/S&P 500 INDEX/SPX815WSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	2,193,000	5943.23	293,862			237,038		166,430			(36,279)		13,882		0001
Purchased Call/S&P 500 INDEX/SPXA218SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2024	10/13/2026	1	1,644,000	5815.03	216,186			166,526		143,967			(26,580)		10,191		0001
Purchased Call/S&P 500 INDEX/SPXA218ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/09/2026	1	1,539,302	5766	221,770			170,545		142,922			(27,530)		9,508		0001
Purchased Call/S&P 500 INDEX/SPX815WST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/30/2026	1	1,522,000	5705.45	205,774			163,768		155,670			(25,404)		9,576		0001
Purchased Call/S&P 500 INDEX/SPX815YSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/31/2026	1	1,666,000	5858.1	229,408			201,639		151,780			(28,283)		11,030		0001
Purchased Call/S&P 500 INDEX/SPXA21GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	1	1,643,000	6007.4	227,884			198,926		122,799			(28,172)		10,818		0001
Purchased Call/S&P 500 INDEX/SPXA219SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2026	1	1,511,968	5787	207,974			160,772		137,245			(25,676)		9,389		0001
Purchased Call/S&P 500 INDEX/SPX815YS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2026	1	1,599,000	6051.09	216,345			185,141		111,232			(26,600)		10,454		0001
Purchased Call/S&P 500 INDEX/SPXA21ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2024	12/04/2026	1	1,448,121	6072	190,421			161,187		96,306			(23,639)		9,383		0001
Purchased Call/S&P 500 INDEX/SPXA21HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	1	1,785,000	5877.41	246,687			216,487		158,973			(30,413)		11,809		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/11/2026	1	1,730,646	6051	213,645			183,420		120,115			(26,595)		11,278		0001
Purchased Call/S&P 500 INDEX/SPXB05YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2024	10/16/2026	1	1,618,664	5836	213,913			166,574		138,355			(26,555)		10,061		0001
Purchased Call/S&P 500 INDEX/SPXA219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/14/2026	1	1,816,554	5840	237,249			183,329		154,002			(29,330)		11,270		0001
Purchased Call/S&P 500 INDEX/SPXA21HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2026	1	1,884,000	5970.84	254,528			222,492		148,536			(31,510)		12,405		0001
Purchased Call/S&P 500 INDEX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/27/2026	1	1,922,000	5998.74	255,626			213,315		140,568			(31,516)		12,383		0001
Purchased Call/S&P 500 INDEX/SPXD174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	1,642,000	5864.67	214,281			166,892		136,362			(26,346)		10,242		0001
Purchased Call/S&P 500 INDEX/SPXA21BST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2026	1	1,790,000	5933.84	244,335			201,534		141,196			(30,165)		11,465		0001
Purchased Call/S&P 500 INDEX/SPXA21HSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/28/2026	1	2,342,000	5970.84	317,575			277,824		185,582			(39,100)		15,470		0001
Purchased Call/S&P 500 INDEX/SPXA21FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2026	1	2,719,000	5930.85	377,125			326,078		223,884			(46,623)		17,818		0001
Purchased Call/S&P 500 INDEX/SPXA21ESC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/16/2026	1	1,570,000	6043.71	219,015			187,727		110,275			(27,002)		10,272		0001
Purchased Call/S&P 500 INDEX/SPXD176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	1	1,554,922	5824	185,517			148,054		138,336			(23,030)		9,784		0001
Purchased Call/S&P 500 INDEX/SPXA21CSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/25/2026	1	2,063,217	5977	278,668			232,416		154,526			(34,451)		13,270		0001
Purchased Call/S&P 500 INDEX/SPXM13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	1,716,000	5792.43	229,601			180,514		155,907			(28,346)		10,731		0001
Purchased Call/S&P 500 INDEX/SPXB05YSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	1,797,000	5864.67	233,610			181,661		148,105			(28,880)		11,169		0001
Purchased Call/S&P 500 INDEX/SPXB05YSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2024	10/21/2026	1	1,623,000	5821.78	218,780			170,697		141,546			(26,973)		10,132		0001
Purchased Call/S&P 500 INDEX/SPXA21ESZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2026	1	1,465,000	5855.35	208,616			180,129		132,423			(25,755)		9,601		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2026	1	2,208,473	.6051	274,119			235,659		154,641			(33,842)		14,461		0001
Purchased Call/S&P 500 INDEX/SPXC052SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,261,986	.5968	284,868			232,859		169,172			(35,363)		14,404		0001
Purchased Call/S&P 500 INDEX/SPXC052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31	241,188			197,456		149,174			(29,735)		11,024		0001
Purchased Call/S&P 500 INDEX/SPXD176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	2,084,000	5728.8	278,631			222,291		208,969			(34,305)		13,146		0001
Purchased Call/S&P 500 INDEX/SPXD179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	2,957,000	5939.49	406,883			336,461		231,841			(50,027)		19,003		0001
Purchased Call/S&P 500 INDEX/SPXD173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	1	1,617,000	5751.07	212,636			161,521		152,134			(26,144)		9,961		0001
Purchased Call/S&P 500 INDEX/SPX815XSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/27/2024	11/27/2026	1	1,704,000	7123.5	63,900			53,323		15,503			(7,878)		10,978		0001
Purchased Call/S&P 500 INDEX/SPX815WSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/16/2026	1	1,612,635	.6982	49,655			38,774		18,022			(6,181)		10,023		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2026	1	2,365,000	5788.58	323,296			255,350		217,216			(39,858)		14,855		0001
Purchased Call/S&P 500 INDEX/SPXA218S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2026	1	1,617,000	5644.68	224,763			171,042		172,419			(27,711)		9,970		0001
Purchased Call/S&P 500 INDEX/SPX815WSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2024	10/30/2026	1	1,639,718	.7287	26,409			21,076		8,163			(3,278)		10,317		0001
Purchased Call/S&P 500 INDEX/SPX815XSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	2,052,000	6027.05	282,150			240,898		146,357			(34,833)		13,372		0001
Purchased Call/S&P 500 INDEX/SPX815YSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/23/2026	1	1,762,351	.5948	232,236			203,529		141,699			(28,909)		11,595		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/10/2026	1	1,625,000	5953.57	220,025			177,957		121,910			(27,052)		10,321		0001
Purchased Call/S&P 500 INDEX/SPX815YSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/24/2026	1	1,507,000	7499.38	27,578			24,107		5,270			(3,414)		9,923		0001
Purchased Call/S&P 500 INDEX/SPX815YSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/24/2026	1	1,451,943	.6025	178,041			156,064		106,358			(22,132)		9,560		0001
Purchased Call/S&P 500 INDEX/SPXA21HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2026	1	1,693,000	5955.91	232,788			203,689		136,704			(28,621)		11,192		0001
Purchased Call/S&P 500 INDEX/SPX815XSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/09/2026	1	1,893,547	.6025	261,840			223,451		134,869			(32,415)		12,320		0001
Purchased Call/S&P 500 INDEX/SPXI00GSS	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/18/2024	08/07/2026	1	5,885,000	.6400	423,280			333,883		184,052			(60,758)		34,232		0001
Purchased Call/S&P 500 INDEX/SPXM13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/28/2026	1	1,974,726	.5808	269,691			213,305		177,259			(33,295)		12,403		0001
Purchased Call/S&P 500 INDEX/SPXI00DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	1,548,000	5720.21	210,683			168,141		157,620			(25,904)		9,774		0001
Purchased Call/S&P 500 INDEX/SPXI00GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	2,623,000	5870.62	358,564			292,967		221,194			(44,146)		16,745		0001
Purchased Call/S&P 500 INDEX/SPXI00AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	1	2,172,455	.5762	265,498			199,763		201,487			(32,778)		13,310		0001
Purchased Call/S&P 500 INDEX/SPXI00DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	1,447,000	5802.31	192,017			151,174		131,422			(23,738)		9,049		0001
Purchased Call/S&P 500 INDEX/SPXI00ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2026	1	1,695,000	5672.7	234,927			187,813		180,208			(28,964)		10,711		0001
Purchased Call/S&P 500 INDEX/SPXI001SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2026	1	2,736,000	6000.55	371,549			308,600		197,538			(45,870)		17,598		0001
Purchased Call/S&P 500 INDEX/SPXI001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/19/2026	1	1,838,229	.5888	267,861			221,486		152,724			(33,298)		11,765		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00JSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/29/2024	12/01/2026	1	2,826,000	6032.38	375,010			313,710		197,414			(46,108)		18,267		0001
Purchased Call/S&P 500 INDEX/SPXI00ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	1	1,778,000	5972.02	240,919			195,250		132,769			(29,702)		11,312		0001
Purchased Call/S&P 500 INDEX/SPXI00I$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/25/2024	11/20/2026	1	1,695,997	5904	243,726			201,588		138,336			(30,256)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXM13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,085,000	6034.91	280,641			238,236		146,680			(34,600)		13,576		0001
Purchased Call/S&P 500 INDEX/SPXI00D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	1	1,825,000	5808.12	241,265			190,158		165,350			(29,704)		11,443		0001
Purchased Call/S&P 500 INDEX/SPXI00ASJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/03/2024	10/02/2026	1	1,952,526	5686	252,232			191,000		195,863			(31,140)		11,984		0001
Purchased Call/S&P 500 INDEX/SPXI00GSV	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	09/11/2026	1	5,885,000	5500	1,019,460			815,568		678,252			(138,597)		35,424		0001
Purchased Call/S&P 500 INDEX/SPXM13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/20/2026	1	1,616,019	7029	70,464			58,281		21,604			(8,747)		10,351		0001
Purchased Call/S&P 500 INDEX/SPXI00GST	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	08/27/2026	1	5,885,000	6500	387,290			308,031		160,464			(53,873)		34,918		0001
Purchased Call/S&P 500 INDEX/SPXM13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/09/2026	1	1,538,599	5781	217,484			167,249		139,432			(26,998)		9,503		0001
Purchased Call/S&P 500 INDEX/SPX815YS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2026	1	2,182,000	6051.09	294,352			251,663		151,196			(36,390)		14,219		0001
Purchased Call/S&P 500 INDEX/SPX815XS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2024	11/11/2026	1	1,707,000	5941.34	237,785			192,384		130,004			(29,316)		10,851		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2026	1	1,910,000	6075.11	255,558			215,726		126,623			(31,550)		12,376		0001
Purchased Call/S&P 500 INDEX/SPX9150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2027	1	1,679,838	6065	230,791			210,709		121,335			(20,923)		11,311		0001
Purchased Call/S&P 500 INDEX/SPX9151SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2027	1	1,848,000	6059.24	249,295			232,102		137,249			(18,124)		12,575		0001
Purchased Call/S&P 500 INDEX/SPX9153S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/04/2027	1	1,456,835	7194	53,488			50,001		15,857			(3,551)		9,906		0001
Purchased Call/S&P 500 INDEX/SPX9150SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/21/2027	1	1,456,511	6009	210,256			191,935		112,600			(19,088)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXM13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	04/16/2025	1	212,500	20	14,000			2,360		20,971			(11,538)		222		0001
Purchased Call/S&P 500 INDEX/SPXD17DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2025	06/18/2025	1	212,500	25	12,750			6,543		18,079			(6,209)		494		0001
Purchased Call/S&P 500 INDEX/SPX9150SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2027	1	1,907,000	6049.92	259,733			239,313		141,968			(21,377)		12,909		0001
Purchased Call/S&P 500 INDEX/SPXN138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	2,355,256	5773	287,673			287,275		260,776			(1,581)		16,586		0001
Purchased Call/S&P 500 INDEX/SPX9153S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2027	1	1,777,467	6048	240,905			225,330		134,878			(15,862)		12,139		0001
Purchased Call/S&P 500 INDEX/SPXC05HSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/25/2027	1	1,628,287	5690	192,361			192,361		196,209			(794)		11,466		0001
Purchased Call/S&P 500 INDEX/SPXC05BSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	1,483,000	6105.28	200,205			190,264		105,895			(10,711)		10,195		0001
Purchased Call/S&P 500 INDEX/SPX9151SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2027	1	1,693,000	6028.45	227,539			210,036		130,247			(18,340)		11,494		0001
Purchased Call/S&P 500 INDEX/SPXC05ESU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/17/2027	1	1,531,000	5629.72	213,268			209,460		193,057			(4,090)		10,721		0001
Purchased Call/S&P 500 INDEX/SPXC05A$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/10/2025	02/04/2027	1	1,717,446	6026	237,884			222,069		133,470			(16,100)		11,678		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2025	01/15/2027	1	3,924,000	5996.66		525,424		475,279		308,605			(52,687)		26,283		0001
Purchased Call/S&P 500 INDEX/SPXN136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/18/2025	03/12/2027	1	1,733,767	5580		239,022		235,050		231,215			(4,292)		12,099		0001
Purchased Call/S&P 500 INDEX/SPXC059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	2,095,583	6035		291,578		268,654		158,507			(23,998)		14,185		0001
Purchased Call/S&P 500 INDEX/SPXC05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2027	1	1,620,000	5730.08		217,890		216,094		185,613			(2,089)		11,400		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,678,000	5894.58		231,228		205,501		147,978			(25,974)		11,179		0001
Purchased Call/S&P 500 INDEX/SPXA21PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2027	1	1,548,006	5700		205,239		204,956		184,664			(1,128)		10,901		0001
Purchased Call/S&P 500 INDEX/SPXD17DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	01/03/2025	01/05/2027	1	2,711,000	5942.47		361,919		320,159		224,853			(43,015)		18,019		0001
Purchased Call/S&P 500 INDEX/SPXA21NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/24/2027	1	1,437,000	5917.43		202,904		193,428		129,617			(9,728)		9,915		0001
Purchased Call/S&P 500 INDEX/SPXA21LSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,507,000	5976.59		207,665		191,976		124,541			(15,930)		10,239		0001
Purchased Call/S&P 500 INDEX/SPXI100S2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	01/13/2025	11/13/2026	1	23,300,000	6200		2,057,560		1,823,115		1,307,978			(236,819)		148,368		0001
Purchased Call/S&P 500 INDEX/SPXD17DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	2,320,000	5809.56		320,856		286,919		227,580			(35,066)		15,504		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/26/2027	1	1,903,000	5954.5		256,334		246,421		166,370			(10,915)		13,149		0001
Purchased Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/25/2027	1	1,518,589	5955		183,858		176,982		132,580			(7,111)		10,485		0001
Purchased Call/S&P 500 INDEX/SPXC05CS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,817,000	5992.08		249,292		237,307		149,598			(12,941)		12,527		0001
Purchased Call/S&P 500 INDEX/SPXI100YS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	1	2,741,000	5662.89		365,375		361,344		337,818			(5,513)		19,222		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,933,000	5638.94		262,308		257,257		242,348			(6,100)		13,518		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/26/2027	1	2,115,022	5881		275,267		264,987		201,409			(10,631)		14,614		0001
Purchased Call/S&P 500 INDEX/SPXC05ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/11/2025	03/05/2027	1	1,936,632	5747		231,364		225,275		215,705			(6,391)		13,448		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/16/2025	01/14/2027	1	2,662,183	5806		400,468		361,695		262,162			(40,707)		17,818		0001
Purchased Call/S&P 500 INDEX/SPXI100MSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	1	1,465,000	5942.47		195,871		173,114		120,596			(23,440)		9,700		0001
Purchased Call/S&P 500 INDEX/SPXN134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/11/2025	03/04/2027	1	1,565,114	5818		174,487		169,889		161,434			(4,827)		10,860		0001
Purchased Call/S&P 500 INDEX/SPXC05AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/10/2025	01/29/2027	1	1,469,483	6047		198,461		185,156		110,278			(13,544)		9,947		0001
Purchased Call/S&P 500 INDEX/SPXN135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,470,000	5613.56		203,889		199,968		189,175			(4,735)		10,287		0001
Purchased Call/S&P 500 INDEX/SPXI100QS3	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	01/13/2025	12/04/2026	1	23,300,000	7000		734,600		653,452		335,540			(81,977)		150,977		0001
Purchased Call/S&P 500 INDEX/SPXN136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2027	1	2,456,970	5648		328,703		325,071		307,650			(4,967)		17,218		0001
Purchased Call/S&P 500 INDEX/SPX815YS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	01/03/2025	12/31/2026	1	1,522,000	7050.74		57,532		50,847		19,861			(6,885)		10,077		0001
Purchased Call/S&P 500 INDEX/SPX9152SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	02/07/2025	02/09/2027	1	1,539,000	6013.94		207,149		193,207		121,886			(14,716)		10,503		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWIY9T8XKCSX06	01/24/2025	01/26/2027	1	3,343,000	6101.24		448,965		410,112		231,260			(40,480)		22,579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815Z\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2027	1	2,333,000	6118.71		311,689		284,174		157,357			(28,646)		15,710		0001
Purchased Call/S&P 500 INDEX/SPX9152\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/05/2027	1	2,454,000	6025.99		326,873		304,750		190,966			(23,348)		16,698		0001
Purchased Call/S&P 500 INDEX/SPX9156\$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2027	1	3,408,000	5770.2		464,851		451,442		371,138			(15,241)		23,732		0001
Purchased Call/S&P 500 INDEX/SPX9151\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/29/2027	1	2,917,000	6040.53		387,086		357,146		220,593			(31,371)		19,746		0001
Purchased Call/S&P 500 INDEX/SPX9153\$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	1,595,918	.6115		211,877		200,139		111,848			(11,999)		10,916		0001
Purchased Call/S&P 500 INDEX/SPXA21MS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2025	02/12/2027	1	1,542,000	6115.07		206,782		194,787		107,983			(13,048)		10,547		0001
Purchased Call/S&P 500 INDEX/SPX9153\$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	2,016,925	.6044		286,060		270,212		154,390			(16,200)		13,795		0001
Purchased Call/S&P 500 INDEX/SPXA210\$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2027	1	1,610,000	5504.96		222,824		218,214		230,847			(5,502)		11,235		0001
Purchased Call/S&P 500 INDEX/SPXA210\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2027	1	1,736,000	5820.47		239,394		230,516		177,619			(9,182)		12,038		0001
Purchased Call/S&P 500 INDEX/SPXC05C\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2027	1	1,947,000	5954.5		262,650		252,548		169,807			(11,123)		13,491		0001
Purchased Call/S&P 500 INDEX/SPXA21KS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/08/2027	1	1,621,003	.7023		55,422		49,665		25,652			(5,818)		10,799		0001
Purchased Call/S&P 500 INDEX/SPXA21NSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	2,359,000	6013.13		317,521		302,172		190,057			(16,574)		16,217		0001
Purchased Call/S&P 500 INDEX/SPX9150\$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/15/2027	1	2,174,782	.5910		342,140		312,078		189,294			(31,319)		14,567		0001
Purchased Call/S&P 500 INDEX/SPXA21JSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/06/2027	1	1,792,614	.5966		213,390		190,897		144,509			(22,726)		11,924		0001
Purchased Call/S&P 500 INDEX/SPXA21PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2025	03/29/2027	1	3,174,000	5580.94		419,285		419,285		428,571			(1,721)		22,413		0001
Purchased Call/S&P 500 INDEX/SPXI00Y\$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/19/2027	1	2,060,130	.5663		274,421		271,393		253,324			(4,141)		14,447		0001
Purchased Call/S&P 500 INDEX/SPXA21PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2025	03/31/2027	1	2,094,000	5583.79		283,109		283,109		281,711					14,807		0001
Purchased Call/S&P 500 INDEX/SPXD17G\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	1	1,722,666	.6002		223,125		212,997		141,482			(10,406)		11,885		0001
Purchased Call/S&P 500 INDEX/SPXN137\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	2,958,000	5667.56		390,456		386,702		363,842			(5,334)		20,801		0001
Purchased Call/S&P 500 INDEX/SPXC05ES\$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,664,000	5558.14		230,963		224,935		225,798			(6,328)		11,604		0001
Purchased Call/S&P 500 INDEX/SPXC05A\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	2,098,403	.6047		285,519		266,563		159,208			(19,297)		14,279		0001
Purchased Call/S&P 500 INDEX/SPXC05A\$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,651,000	6047.26		224,371		209,885		125,670			(14,753)		11,284		0001
Purchased Call/S&P 500 INDEX/SPXC05BSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	3,119,000	6114.63		414,203		390,715		218,898			(25,603)		21,333		0001
Purchased Call/S&P 500 INDEX/SPXC05BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	2,987,000	6062.66		413,998		390,682		223,036			(25,416)		20,505		0001
Purchased Call/S&P 500 INDEX/SPXC059\$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/27/2027	1	1,972,028	.5972		277,619		254,675		161,012			(23,262)		13,329		0001
Purchased Call/S&P 500 INDEX/SPXD17G\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/19/2027	1	2,707,354	.6139		304,907		290,971		186,140			(14,319)		18,612		0001
Purchased Call/S&P 500 INDEX/SPXC05ES\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	1,474,000	5589.29		207,392		201,694		193,353			(5,966)		10,272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	1	2,163,879	.5907		273,128		244,417		188,498			(29,008)		14,416		0001
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	139,304,281	2.195	1,316,425			173,349		173,349	62,779				614,394		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	2.215	630,352			266,994		266,994	107,532				458,265		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,716,701	2.195	101,273			13,336		13,336	4,830				47,265		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	2.215	48,493			20,540		20,540	8,272				35,254		0002
Purchased Call/Merrill Lynch RPM Index/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	1	2,384,450	226.38	83,456					42,060			(10,261)		624		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025	1	1,234,505	226.38	43,208			59		21,782			(5,305)		457		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/03/2025	3	5,207,042	226.82	183,986			505		83,176			(22,660)		2,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	4	4,704,684	227.75	161,393			667		56,846			(19,955)		2,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	3	3,003,598	227.97	104,739			432		33,607			(12,927)		1,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2023	04/07/2025	3	1,964,179	227.76	67,429			556		23,547			(8,311)		1,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	1	1,874,533	227.76	65,984			634		22,821			(8,102)		1,388		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2023	04/04/2025	2	3,306,008	227.76	115,763			479		39,810			(14,295)		1,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	1	1,438,727	227.76	50,643			555		17,786			(6,210)		1,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	2	2,190,102	226.89	76,762			948		35,438			(9,455)		1,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	2	6,395,646	227	224,477			3,080		101,507			(27,645)		5,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	4	5,160,748	227.25	180,843			2,486		76,831			(22,303)		4,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	2	2,509,089	227.67	87,142			1,202		33,336			(10,760)		2,178		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	1	2,045,306	226.55	71,586			1,473		37,145			(8,790)		2,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	1	4,271,035	226.55	149,486			2,875		75,618			(18,379)		4,329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	2	622,691	226.55	21,645			387		10,952			(2,668)		610		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	4	5,889,253	226.25	204,964			4,501		114,678			(25,243)		6,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	5	5,090,911	226.3	174,370			3,841		98,107			(21,543)		5,493		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	2	3,480,713	225.74	121,438			2,674		75,049			(14,994)		3,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	2	2,873,886	226.21	99,480			2,199		56,426			(12,301)		3,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025	1	5,099,440	225.64	177,970			5,134		111,324			(21,882)		6,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	1	870,303	225.64	30,461			919		19,077			(3,740)		1,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	2	3,747,192	225.64	130,996			3,604		81,468			(16,133)		4,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	2	3,907,789	226.08	137,797			4,350		80,016			(16,976)		5,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	2	6,889,073	226.39	241,543			7,953		133,454			(29,741)		9,015		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	3	4,265,226	225.68	147,170			4,862		94,537			(18,182)		5,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2023	04/25/2025	3	3,097,080	225.85	109,237			3,618		66,539			(13,492)		4,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	2	3,461,523	226.57	120,202			4,465		64,390			(14,810)		4,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	1	2,118,312	226.57	74,141			2,949		39,892			(9,103)		3,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	1	3,363,447	226.57	117,721			4,528		62,951			(14,474)		4,740		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/01/2025	3	2,777,361	225.93	98,081			4,048		59,873			(12,106)		4,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	3	8,080,731	226.42	280,679			11,965		160,002			(34,642)		11,963		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	2	3,221,202	226.55	113,579			4,838		62,234			(14,004)		4,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2023	05/02/2025	3	2,764,038	227.44	96,581			4,132		44,685			(11,932)		4,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2023	05/05/2025	2	2,732,311	227.28	95,527			4,468		45,525			(11,766)		4,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/07/2025	1	1,934,231	227.28	68,085			3,362		32,676			(8,360)		3,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2025	1	3,441,367	227.28	120,792			5,807		58,777			(14,851)		5,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/08/2025	2	4,470,721	226.66	156,133			7,929		86,531			(19,233)		7,213		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/25/2023	05/09/2025	3	5,893,915	226.47	206,164			10,765		118,718			(25,425)		9,633		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/09/2025	3	4,204,800	227.2	146,931			7,674		73,910			(18,119)		6,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2023	05/09/2025	3	4,178,631	226.81	143,184			7,514		79,090			(17,700)		6,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2023	05/12/2025	2	1,950,891	225.82	67,776			3,824		43,793			(8,350)		3,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/14/2025	1	1,469,540	225.82	51,728			3,051		33,244			(6,351)		2,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/13/2025	1	2,712,080	225.82	95,194			5,492		61,117			(11,704)		4,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2023	05/15/2025	2	3,178,342	226.03	107,797			6,509		70,326			(13,278)		5,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2023	05/16/2025	2	6,103,769	224.55	212,043			13,097		170,272			(26,114)		10,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	4	4,007,076	223.22	138,935			8,634		133,786			(17,176)		7,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	2	3,321,205	224.39	107,176			6,654		94,780			(13,235)		5,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/20/2025	1	3,691,545	223.12	129,204			8,696		124,411			(15,886)		6,832		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/19/2025	2	2,088,801	223.12	72,800			4,808		70,294			(8,970)		3,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/21/2025	1	2,063,382	223.12	72,218			4,953		69,654			(8,867)		3,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/22/2023	05/22/2025	3	3,349,289	223.04	115,790			8,105		115,434			(14,263)		6,321		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2023	05/23/2025	2	7,383,657	222.21	257,111			18,341		281,108			(31,657)		14,068		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161OSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	2	5,983,490	221.22	208,024			14,860		253,946			(25,647)		11,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	4	2,219,913	219.73	78,333			5,657		109,279			(9,727)		4,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	1	3,250,505	220.33	113,118			8,857		150,158			(13,889)		6,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR161OSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	1	1,217,623	220.33	42,252			3,255		56,219			(5,195)		2,406		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2025	2	1,151,738	220.33	40,111			3,192		53,499			(4,920)		2,315		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2023	05/23/2025	2	3,071,438	220.33	106,317			7,649		142,719			(13,158)		5,852		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2025	3	4,166,436	220.38	145,838			11,808		192,711			(17,960)		8,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	2	9,736,398	220.53	344,629			27,957		443,733			(42,502)		19,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	2	2,850,608	221.74	99,925			8,135		114,578			(12,342)		5,779		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2023	06/02/2025	3	3,063,288	222.16	106,693			9,102		117,006			(13,145)		6,363		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	2	1,919,343	222.16	66,533			5,843		73,481			(8,174)		4,050		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2025	2	2,534,845	222.16	88,229			7,636		96,926			(10,849)		5,307		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2023	06/05/2025	4	3,738,085	222.28	129,850			11,582		142,143			(15,992)		7,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	2	6,885,099	222.32	239,387			21,673		260,947			(29,474)		14,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	2	3,950,609	221.62	137,689			12,486		161,607			(16,977)		8,463		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	2	1,845,971	222.77	63,536			5,787		66,467			(7,848)		3,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2025	1	2,084,207	222.5	72,322			6,954		77,177			(8,892)		4,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	1	1,870,373	222.5	64,902			6,321		69,345			(7,969)		4,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	06/09/2025	5	3,770,613	222.5	131,304			12,473		139,444			(16,186)		8,256		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Merrill Lynch RPM Index/MLR161PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2023	06/12/2025	3	3,426,085	222.49	117,962			11,656		128,051			(14,530)		7,661		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/13/2025	3	9,873,525	222.13	341,248			34,328		384,416			(42,202)		22,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2023	06/13/2025	2	3,914,723	222.52	136,548			13,700		146,008			(16,837)		8,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2023	06/13/2025	3	2,226,534	223.9	66,210			6,867		70,608			(8,407)		5,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2023	06/18/2025	2	5,986,578	223.39	206,286			22,106		203,611			(25,340)		13,926		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/17/2025	1	3,682,918	223.39	127,429			13,497		124,318			(15,667)		8,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2023	06/16/2025	2	2,012,368	223.39	69,415			7,267		67,619			(8,549)		4,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2023	06/20/2025	2	4,740,693	222.53	163,974			17,996		177,577			(20,190)		11,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2023	06/20/2025	2	6,780,798	222.45	233,481			25,667		256,236			(28,789)		15,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/20/2025	2	1,798,911	221.67	61,924			6,834		73,878			(7,646)		4,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/23/2025	2	2,487,490	221.24	86,373			9,864		106,351			(10,643)		5,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2025	1	3,015,018	221.24	104,320			12,037		129,020			(12,826)		7,275		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/25/2025	1	1,834,630	221.24	63,478			7,401		78,562			(7,794)		4,453		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2025	2	5,809,112	221.57	200,902			23,707		241,983			(24,742)		14,181		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	06/27/2025	3	6,741,917	221.56	233,053			27,817		281,397			(28,696)		16,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/29/2023	06/27/2025	2	4,094,015	221.32	140,556			16,806		175,064			(17,332)		10,051		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/29/2023	06/27/2025	2	2,091,916	220.44	72,270			8,675		97,436			(8,923)		5,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/01/2025	1	3,943,293	221.17	136,044			17,029		170,682			(16,727)		9,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/03/2023	06/30/2025	4	2,540,598	221.17	83,637			10,694		109,877			(10,631)		6,343		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/02/2025	1	600,998	221.17	20,734			2,620		26,219			(2,546)		1,517		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2023	07/03/2025	3	4,953,342	221.38	169,324			21,637		212,896			(20,856)		12,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2023	07/03/2025	2	5,041,057	220.7	171,704			21,973		230,307			(21,201)		12,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2023	07/03/2025	2	3,083,473	219.14	105,992			13,617		162,188			(13,105)		7,824		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2025	1	1,583,052	219.52	54,615			7,352		80,170			(6,715)		4,122		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2025	2	3,274,014	219.52	113,018			15,084		165,703			(13,927)		8,482		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/09/2025	1	1,844,475	219.52	63,634			8,642		93,461			(7,813)		4,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2023	07/10/2025	2	6,112,360	219.79	211,970			29,081		303,844			(26,102)		16,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/13/2023	07/11/2025	3	3,940,491	220.55	139,826			19,390		182,906			(17,223)		10,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2023	07/11/2025	4	4,672,920	222.17	159,557			22,180		185,064			(19,708)		12,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/13/2023	07/11/2025	2	2,998,873	223.26	103,260			14,388		105,708			(12,750)		7,927		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/14/2025	2	3,237,216	222.71	111,775			15,994		120,701			(13,772)		8,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2025	1	2,489,649	222.71	86,142			12,424		92,951			(10,591)		6,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/16/2025	1	2,079,977	222.71	71,967			10,464		77,754			(8,836)		5,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2023	07/17/2025	4	3,146,037	222.56	108,414			15,926		120,222			(13,358)		8,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2025	4	4,204,081	222.29	143,121			21,275		165,376			(17,676)		11,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/20/2023	07/18/2025	3	1,842,401	222.59	61,995			9,240		70,258			(7,676)		5,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	07/18/2025	3	2,946,162	222.59	100,115			14,939		112,348			(12,382)		8,050		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/21/2025	2	2,774,664	222.76	96,049			14,668		103,556			(11,832)		7,685		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/23/2025	1	2,402,858	222.76	83,139			12,887		89,941			(10,208)		6,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/22/2025	1	3,095,307	222.76	106,788			16,429		115,689			(13,130)		8,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/24/2025	3	4,043,209	223.22	139,525			21,825		145,047			(17,182)		11,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/25/2025	4	3,637,720	223.3	124,491			19,653		131,083			(15,333)		10,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/27/2023	07/25/2025	2	3,710,724	223.9	126,407			19,974		123,742			(15,586)		10,460		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/25/2025	2	2,556,219	221.97	88,860			14,098		104,478			(10,972)		7,205		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2023	07/29/2025	2	1,942,395	223.35	66,837			10,926		68,645			(8,219)		5,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/30/2025	1	1,301,490	223.35	44,901			7,391		46,062			(5,513)		3,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/28/2025	2	2,033,820	223.35	70,126			11,384		71,783			(8,637)		5,806		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2023	07/31/2025	3	5,547,125	223.29	189,526			31,465		198,880			(23,339)		16,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/01/2025	2	4,257,265	222.33	144,833			24,245		168,738			(17,837)		12,357		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/01/2025	2	2,867,375	221.37	98,815			16,562		124,793			(12,183)		8,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/01/2025	2	2,347,566	220.89	80,758			13,592		106,842			(9,972)		6,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2025	1	610,994	220.86	21,140			3,683		27,837			(2,596)		1,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2025	2	2,002,120	220.86	69,353			11,929		91,069			(8,547)		5,882		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2025	1	2,850,240	220.86	98,618			17,069		129,743			(12,125)		8,406		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/07/2025	3	4,170,029	221.12	143,217			25,154		186,488			(17,638)		12,395		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/08/2025	1	3,003,640	220.42	103,926			18,390		143,204			(12,795)		8,963		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/08/2025	3	5,601,460	220.47	192,438			34,108		265,879			(23,730)		16,715		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	2	2,138,261	220.18	73,154			13,020		104,118			(9,034)		6,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/11/2025	3	2,827,742	219.57	96,684			17,560		144,658			(11,911)		8,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/12/2025	2	3,231,907	219.57	112,695			21,796		165,445			(14,659)		9,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/13/2025	1	1,038,338	219.57	35,823			6,585		53,196			(4,398)		3,157		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2023	08/14/2025	4	4,460,897	218.96	151,202			28,013		241,414			(18,623)		13,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/15/2025	4	4,192,456	217.82	142,834			26,666		248,269			(17,594)		12,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	2	4,453,339	217.21	152,962			28,583		276,067			(18,860)		13,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	2	2,434,838	216.84	83,750			15,712		155,077			(10,341)		7,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/18/2025	3	1,999,854	216.82	69,008			13,202		127,204			(8,509)		6,193		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2025	1	935,102	216.82	32,261			6,240		59,513			(3,961)		2,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2025	1	3,404,838	216.82	117,467			22,590		216,647			(14,443)		10,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2025	4	5,071,445	216.66	175,467			34,207		327,710			(21,621)		15,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/22/2025	2	1,115,833	216.4	38,757			7,604		73,462			(4,773)		3,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	2	2,034,970	217.59	69,871			13,728		122,886			(8,615)		6,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	1	819,048	217.06	28,175			5,557		51,434			(3,478)		2,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/27/2025	1	1,216,019	217.2	41,831			8,492		78,321			(5,136)		3,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/25/2025	2	2,140,162	217.2	73,797			14,822		132,631			(9,089)		6,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2025	1	1,245,721	217.2	42,853			8,653		77,223			(5,269)		3,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/28/2025	3	4,228,045	217.71	146,860			30,024		253,887			(18,086)		13,552		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	3	1,951,523	218.76	65,972			13,603		108,162			(8,140)		6,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	2	4,709,238	218.68	161,623			33,320		262,654			(19,929)		15,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	3	2,031,281	217.97	70,055			14,531		119,663			(8,659)		6,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/02/2025	1	667,069	218.31	23,014			4,875		38,118			(2,830)		2,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2025	2	1,114,978	218.31	37,917			8,117		63,972			(4,654)		3,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	2	2,856,195	218.31	96,947			20,118		163,951			(11,996)		9,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	1	2,778,277	218.31	96,128			20,467		158,788			(11,803)		9,082		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	2	5,717,087	217.17	196,072			42,232		357,301			(24,143)		18,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	1	2,050,088	216.65	70,523			15,209		132,976			(8,695)		6,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/05/2025	2	2,445,603	216.54	84,164			18,233		159,864			(10,395)		8,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2025	1	2,515,783	216.58	86,794			19,195		163,604			(10,671)		8,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/11/2023	09/08/2025	2	2,011,880	216.58	69,591			15,320		130,785			(8,574)		6,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2025	1	677,343	216.58	23,368			5,193		44,062			(2,869)		2,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	2	3,780,721	217.1	129,718			29,010		237,873			(15,974)		12,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	3	2,537,842	216.82	86,484			19,500		162,972			(10,670)		8,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	4	3,799,621	216.8	130,888			29,514		244,345			(16,148)		12,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	2	2,620,264	217.11	89,927			20,346		164,826			(11,104)		8,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/15/2025	3	2,118,738	216.88	72,422			16,647		135,109			(8,931)		7,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	1	1,315,467	216.88	45,252			10,491		83,913			(5,556)		4,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2025	1	1,621,755	216.88	55,788			12,874		103,448			(6,859)		5,518		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/18/2025	3	6,523,403	216.8	221,526			51,731		419,893			(27,307)		22,325		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	3	1,743,838	216.35	59,765			14,209		115,852			(7,458)		5,985		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	1	2,598,687	216.13	89,395			20,998		175,265			(11,021)		8,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	2	2,103,951	215.11	72,232			17,040		151,856			(8,921)		7,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/22/2025	3	2,397,031	215.74	81,443			19,538		165,564			(10,055)		8,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/24/2025	1	934,463	215.74	32,146			7,761		64,579			(3,947)		3,254		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2025	1	2,499,209	215.74	85,973			20,667		172,666			(10,570)		8,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2025	3	4,749,334	215.41	171,799			46,592		336,464			(23,585)		16,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	2	2,550,235	214.63	86,980			21,244		190,030			(10,712)		8,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2023	09/26/2025	4	2,877,073	214.27	98,916			24,270		222,950			(12,228)		10,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/26/2025	2	1,649,501	214.53	56,548			13,886		123,690			(6,983)		5,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2025	1	1,960,161	214.46	67,430			16,857		147,318			(8,291)		6,940		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	2	2,601,397	214.46	89,124			22,192		195,466			(10,977)		9,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2025	1	753,146	214.46	25,908			6,504		56,614			(3,181)		2,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/02/2025	3	4,588,683	213.82	156,567			39,527		359,830			(19,281)		16,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/03/2025	4	2,398,440	213.14	83,571			21,360		195,928			(10,362)		8,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	3	2,815,385	213.43	97,069			24,739		226,061			(11,994)		10,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/03/2025	2	1,451,400	213.59	49,957			12,766		115,427			(6,168)		5,180		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161S$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/08/2025	1	1,095,704	213.83	37,692			9,837		85,719			(4,628)		3,963		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/07/2025	1	3,405,772	213.83	117,159			30,458		266,391			(14,405)		12,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/06/2025	2	2,493,014	213.83	86,305			22,349		194,965			(10,633)		8,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/09/2025	2	4,081,176	214.46	140,495			36,816		308,430			(17,301)		14,800		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/10/2025	2	3,636,424	214.55	125,353			33,032		273,321			(15,438)		13,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/10/2025	2	1,739,728	214.65	59,664			15,741		129,946			(7,357)		6,325		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/10/2025	3	1,675,567	214.12	57,685			15,283		129,331			(7,126)		6,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/14/2025	1	1,340,713	214.48	46,121			12,417		100,883			(5,671)		4,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/13/2025	2	1,613,595	214.48	55,454			14,875		121,386			(6,829)		5,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/15/2025	1	1,172,672	214.48	40,340			10,901		88,253			(4,953)		4,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/16/2025	2	3,503,118	214.3	119,939			32,581		267,355			(14,769)		12,933		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/17/2025	1	2,265,875	213.75	77,720			21,216		178,835			(9,569)		8,386		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2023	10/17/2025	2	3,375,155	213.69	115,913			31,695		267,345			(14,292)		12,492		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	2	1,638,583	213.95	56,413			15,487		127,774			(6,966)		6,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/21/2025	1	1,963,718	214.38	67,552			18,837		148,832			(8,306)		7,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/20/2025	2	1,755,918	214.38	60,414			16,788		133,057			(7,440)		6,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/22/2025	1	610,754	214.38	21,010			5,879		46,303			(2,580)		2,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2025	1	3,697,258	214.47	127,186			35,766		279,499			(15,659)		13,888		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2025	2	1,582,700	214.24	54,346			15,359		121,375			(6,692)		5,959		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/24/2025	2	3,275,190	214.04	112,726			31,914		254,245			(13,900)		12,332		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/24/2025	2	1,672,622	214.44	57,575			16,361		126,706			(7,109)		6,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/27/2025	2	1,078,909	214.66	37,035			10,649		80,448			(4,562)		4,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/28/2025	1	2,315,396	214.66	79,650			22,976		172,688			(9,793)		8,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/29/2025	2	868,961	214.66	29,981			8,681		64,822			(3,684)		3,311		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/30/2025	3	4,929,302	214.46	169,376			49,276		373,343			(20,862)		18,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/31/2025	3	2,758,138	214.22	95,577			27,940		212,094			(11,772)		10,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	2	1,591,051	214.74	54,718			16,027		118,498			(6,749)		6,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/21/2025	10/31/2025	3	1,095,177	214.72	35,219	3,668		13,129		81,668			(5,243)		4,193		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/05/2025	2	1,562,681	215.53	53,523			16,015		110,523			(6,579)		6,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/03/2025	4	2,429,845	215.53	83,351			24,779		171,736			(10,273)		9,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/04/2025	1	1,132,575	215.53	39,187			11,681		80,072			(4,818)		4,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/06/2025	3	4,467,568	214.8	154,119			46,311		331,833			(18,980)		17,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	4	4,482,597	214.87	153,793			46,476		332,031			(18,958)		17,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/07/2025	3	2,059,216	214.61	70,076			21,210		155,001			(8,645)		8,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/07/2025	2	1,866,566	214.25	63,835			19,375		143,622			(7,883)		7,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/10/2025	2	2,840,830	213.78	97,954			30,054		224,323			(12,069)		11,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/12/2025	2	1,772,863	213.78	62,093			19,172		139,879			(7,630)		6,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2025	1	2,330,051	213.78	80,387			24,734		183,811			(9,884)		9,147		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/13/2025	2	4,395,985	213.98	151,640			47,013		343,619			(18,671)		17,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/14/2025	2	1,544,703	215.38	53,037			16,519		110,809			(6,531)		6,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2025	2	2,534,020	214.75	88,042			27,470		189,067			(10,857)		10,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/14/2025	5	1,779,597	215.46	61,441			19,281		127,013			(7,609)		7,033		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2025	1	761,360	215.12	26,343			8,384		55,433			(3,234)		3,042		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2025	1	975,633	215.12	33,757			10,711		71,007			(4,150)		3,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/17/2025	2	2,261,942	215.12	78,234			24,752		164,564			(9,634)		8,997		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2025	3	2,625,293	215.03	91,025			29,104		192,776			(11,209)		10,510		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/21/2025	5	2,368,794	215.5	85,130			29,666		168,938			(11,361)		9,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	2	2,408,312	215.18	83,074			26,814		175,246			(10,243)		9,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/26/2025	2	723,785	215.13	25,766			8,453		52,973			(3,168)		2,935		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/24/2025	1	1,001,757	215.13	34,561			11,267		72,977			(4,255)		4,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2025	1	414,438	215.13	14,340			4,688		30,243			(1,763)		1,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/26/2025	3	4,753,801	215.74	166,640			54,743		338,303			(20,554)		19,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/28/2025	1	1,026,398	216.95	35,513			11,740		64,995			(4,372)		4,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	11/28/2025	3	2,907,229	217.36	99,479			32,994		183,913			(12,282)		11,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	11/28/2025	3	1,921,512	216.83	67,521			22,453		125,959			(8,340)		7,823		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/02/2025	1	2,240,327	218.41	77,963			26,238		131,516			(9,586)		9,196		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	12/03/2025	2	754,924	218.41	25,444			8,589		44,338			(3,127)		3,105		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161US6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/01/2025	5	2,334,445	218.41	77,369			26,184		136,958			(9,615)		9,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/04/2025	3	5,331,215	216.73	185,058			62,727		352,368			(22,790)		21,972		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/05/2025	3	1,869,493	216.61	64,915			22,094		124,570			(7,995)		7,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	4	4,799,780	216.63	165,770			56,534		319,405			(20,456)		19,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	2	1,701,570	216.91	59,457			20,348		111,161			(7,345)		7,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2025	1	2,003,714	215.54	69,529			24,068		142,744			(8,549)		8,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/10/2025	2	1,388,251	215.54	48,186			16,728		98,927			(5,920)		5,790		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/08/2025	5	3,690,108	215.54	122,937	10,131		51,539		262,801			(16,818)		15,331		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/11/2025	3	6,684,995	215.49	233,018			81,203		479,173			(28,692)		27,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2025	3	3,158,385	215.61	112,855			39,511		224,766			(13,903)		13,225		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	1	3,017,869	218.52	104,720			36,681		177,024			(12,911)		12,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/12/2025	4	2,108,229	219.04	71,810			25,324		119,178			(8,905)		8,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/15/2025	3	2,570,112	218.08	89,750			31,859		155,097			(11,055)		10,825		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/16/2025	1	1,497,104	218.08	52,249			18,589		90,389			(6,424)		6,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/17/2025	3	1,301,691	218.08	45,857			16,370		78,621			(5,637)		5,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/18/2025	2	4,884,549	218.3	170,636			61,094		291,614			(21,009)		20,692		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/19/2025	1	2,062,750	218.91	71,990			25,873		118,064			(8,863)		8,755		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/19/2025	3	2,432,233	217.93	85,142			30,714		149,037			(10,518)		10,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/19/2025	3	2,156,232	218.95	75,744			27,420		123,065			(9,357)		9,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	12/23/2025	2	1,031,648	219.19	35,533			13,040		57,857			(4,383)		4,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	2	2,482,048	219.19	87,076			31,787		138,910			(10,723)		10,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	4	1,419,837	219.75	50,532			18,693		76,675			(6,229)		6,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	4	8,493,310	220.41	296,619			109,640		436,770			(36,581)		36,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR161UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/26/2025	3	1,994,963	220.31	69,316			25,771		103,363			(8,571)		8,579		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2024	12/31/2025	2	954,046	220.34	31,833			12,023		49,534			(3,925)		4,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2024	12/29/2025	3	1,420,964	220.34	49,278			18,472		73,276			(6,079)		6,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/16/2024	12/30/2025	2	1,168,765	220.34	40,433			15,198		60,436			(4,977)		5,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	6	4,658,724	220.06	159,233			60,435		246,626			(19,642)		20,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	3	3,752,396	219.52	130,587			49,531		206,607			(16,106)		16,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2024	01/02/2026	6	2,489,681	219	86,462			32,965		142,261			(10,697)		10,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	2	689,427	218.71	23,947			9,200		40,113			(2,955)		3,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2026	1	394,977	218.71	13,785			5,313		23,003			(1,693)		1,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	1	1,680,259	218.71	58,641			22,554		97,821			(7,210)		7,371		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	3	3,459,688	219.23	120,386			46,585		194,965			(14,825)		15,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/09/2026	2	2,364,602	218.57	82,722			32,123		139,606			(10,186)		10,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	3	3,327,627	218.46	116,841			45,488		197,952			(14,411)		14,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	2	1,543,348	218.6	54,843			21,446		90,931			(6,773)		6,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2026	1	399,753	219.61	14,031			5,562		22,032			(1,720)		1,782		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2024	01/12/2026	3	2,549,022	219.61	87,159			34,348		139,537			(10,740)		11,302		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	1	1,376,883	219.61	48,329			19,119		75,488			(5,934)		6,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	1	1,076,903	219.61	37,799			14,922		59,000			(4,647)		4,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	4	7,341,027	217.31	255,140			101,518		473,483			(31,418)		32,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	3	3,477,224	215.79	122,461			48,842		246,936			(15,105)		15,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	2	2,364,668	216.2	83,018			33,218		163,711			(10,252)		10,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2024	01/21/2026	2	1,506,293	216.65	52,419			21,306		101,060			(6,467)		6,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	2	1,532,707	216.65	53,339			21,616		103,145			(6,673)		6,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/20/2026	2	375,593	216.65	13,616			5,543		25,186			(1,690)		1,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/22/2026	5	4,595,072	216.45	160,839			65,388		313,154			(19,820)		20,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	2	2,063,779	216.72	71,796			29,253		138,317			(8,840)		9,324		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2024	01/23/2026	3	1,607,668	216	56,735			23,165		112,720			(6,998)		7,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	2	1,824,912	216.95	63,579			26,050		120,528			(7,851)		8,245		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2024	01/26/2026	2	2,719,789	216.79	95,146			39,265		181,090			(11,717)		12,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	1	1,161,762	216.79	40,546			16,797		75,524			(4,978)		5,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	1	1,139,310	216.79	39,762			16,440		75,893			(4,889)		5,182		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	2	2,287,156	217.52	79,946			33,235		145,878			(9,845)		10,437		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	3	1,519,019	217.72	53,574			22,363		95,677			(6,600)		6,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	2	2,159,397	217.59	76,352			31,897		137,173			(9,415)		9,870		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	2	1,139,436	219.33	38,110			15,987		64,377			(4,707)		5,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	1	1,168,799	217.53	40,791			17,258		74,429			(5,015)		5,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/05/2024	02/02/2026	2	2,573,222	217.53	88,602			37,422		163,762			(10,915)		11,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	1	579,794	217.53	20,235			8,577		36,938			(2,484)		2,672		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/05/2026	5	5,126,730	216.22	178,681			76,086		356,027			(22,025)		23,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	2	1,411,197	217.13	49,226			21,006		92,595			(6,062)		6,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	3	2,017,603	217.12	69,553			29,742		132,469			(8,581)		9,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/06/2026	2	2,225,501	216.69	77,270			33,156		150,142			(9,542)		10,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	2	2,066,659	216.56	71,407			30,847		140,265			(8,795)		9,599		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	1	1,264,864	216.56	44,017			19,046		85,877			(5,412)		5,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	2	565,428	216.56	19,730			8,569		38,406			(2,427)		2,635		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2026	4	5,153,582	216.81	173,260			75,410		346,131			(21,349)		24,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	1	2,363,947	215.06	82,029			35,782		176,619			(10,099)		11,050		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	3	2,985,458	215.63	104,944			45,912		215,631			(12,944)		13,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	3	1,900,995	216.42	65,881			28,944		130,861			(8,137)		8,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2026	2	858,733	216.25	29,873			13,256		59,578			(3,670)		4,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	2	1,436,362	216.25	49,767			21,891		99,915			(6,155)		6,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	2	3,631,507	216.25	126,428			56,202		252,758			(15,515)		17,134		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	1	716,482	216.25	24,862			11,012		49,679			(3,057)		3,370		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161I/SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	3	2,635,463	216.59	91,742			40,921		179,717			(11,300)		12,453		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	2	1,385,108	216.73	48,392			21,627		93,639			(5,968)		6,545		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	2	1,508,531	217.18	52,645			23,608		99,153			(6,502)		7,128		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	1	331,984	217.69	11,520			5,215		21,102			(1,414)		1,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2024	02/23/2026	2	1,276,937	217.69	44,089			19,895		81,112			(5,430)		6,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	1	1,177,131	217.69	40,846			18,459		74,790			(5,022)		5,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	02/26/2026	3	3,768,251	217.02	130,537			59,280		250,705			(16,074)		17,969		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2026	2	4,023,849	217.03	139,235			63,412		267,692			(17,143)		19,217		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/29/2024	02/27/2026	2	2,268,961	217.08	78,523			35,815		150,477			(9,681)		10,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	3	811,314	217.16	31,234			14,359		53,538			(3,875)		3,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	2	1,588,053	218.27	55,095			25,270		97,625			(6,816)		7,584		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	1	838,394	218.27	29,092			13,427		51,449			(3,577)		4,028		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	1	2,869,857	218.27	99,584			45,888		176,061			(12,261)		13,767		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	3	1,933,937	218.58	68,323			31,655		116,353			(8,431)		9,305		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2024	03/05/2026	2	2,815,152	218.66	98,113			45,556		169,064			(12,097)		13,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	2	1,784,659	219.74	62,215			28,985		99,794			(7,672)		8,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	2	1,519,694	220.37	52,904			24,744		81,371			(6,533)		7,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	1	2,770,658	220.63	96,419			45,358		145,361			(11,871)		13,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	1	622,558	220.63	21,665			10,208		32,687			(2,664)		3,022		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161W\ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	03/06/2026	2	1,399,511	220.63	48,601			22,761		70,794			(6,012)		6,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2024	03/11/2026	2	1,266,540	220.78	43,770			20,691		65,848			(5,398)		6,157		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/12/2026	3	4,973,656	220.57	172,507			81,778		263,433			(21,274)		24,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/13/2026	4	2,346,093	220.5	80,012			38,064		124,956			(9,870)		11,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2024	03/13/2026	2	2,894,557	219.39	99,924			47,693		166,275			(12,338)		14,111		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/17/2026	1	921,754	219.01	31,893			15,333		54,226			(3,921)		4,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/13/2026	3	2,671,687	219.01	92,302			44,211		157,392			(11,441)		13,025		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/16/2026	2	3,795,438	219.01	131,313			63,043		223,139			(16,172)		18,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/19/2024	03/18/2026	2	1,160,158	219.03	40,472			19,522		68,200			(4,992)		5,697		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2024	03/19/2026	4	3,018,233	219.43	105,802			51,302		173,385			(13,081)		14,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2024	03/20/2026	2	1,664,612	220.44	57,596			27,933		89,374			(7,101)		8,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/20/2026	1	1,826,371	220.44	63,192			30,768		98,059			(7,802)		8,993		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2024	03/20/2026	2	1,415,330	220.01	48,721			23,762		78,257			(6,028)		6,969		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/23/2026	1	2,721,175	220.01	94,425			46,238		150,200			(11,625)		13,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/24/2026	1	1,385,083	220.01	48,062			23,569		76,497			(5,909)		6,859		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2024	03/25/2026	3	1,084,957	219.68	38,063			18,736		61,283			(4,696)		5,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2024	03/26/2026	2	4,636,570	219.79	161,497			79,645		260,919			(19,912)		23,024		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/27/2026	2	1,440,945	221.14	50,180			24,824		71,054			(6,187)		7,165		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X\SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/27/2026	2	3,683,590	221.79	127,262			63,197		180,618			(15,714)		18,317		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/30/2026	2	2,871,915	221.79	99,560			49,646		140,560			(12,242)		14,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/31/2026	1	951,713	221.79	33,024			16,490		48,985			(4,055)		4,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2024	06/05/2026	2	1,094,546	222.03	37,443			22,213		55,252			(4,625)		5,947		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/12/2026	3	3,873,330	221.18	134,776			81,399		207,650			(16,675)		21,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/30/2026	1	824,217	220.74	28,600			17,875		45,765			(3,516)		4,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2024	04/15/2026	2	1,154,629	218.68	39,212			20,423		70,292			(4,837)		5,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2024	04/10/2026	2	2,228,139	220.07	75,628			39,023		124,014			(9,339)		11,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2024	04/09/2026	2	3,737,674	222.27	128,641			65,913		178,541			(15,860)		18,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2024	04/01/2026	3	1,221,520	221.13	42,458			21,303		63,049			(5,238)		6,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2024	04/20/2026	1	3,108,330	218.9	106,927			56,478		186,987			(13,165)		15,962		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2024	04/08/2026	3	736,782	221.47	25,174			12,879		37,090			(3,107)		3,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/06/2026	1	3,111,443	221.35	107,656			54,791		157,780			(13,254)		15,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/02/2026	2	2,636,264	220.78	91,187			46,102		139,520			(11,274)		13,217		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y52	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2024	04/24/2026	2	1,224,872	219.23	42,099			22,535		72,526			(5,199)		6,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/10/2026	2	1,617,922	218.98	55,574			28,711		96,702			(6,872)		8,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2024	04/24/2026	2	906,159	219.27	31,163			16,613		53,517			(3,842)		4,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/23/2024	04/22/2026	2	1,469,555	218.78	50,622			26,843		89,185			(6,242)		7,566		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2024	05/01/2026	2	1,572,207	219.63	54,211			29,538		91,066			(6,693)		8,188		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/01/2024	04/30/2026	2	4,314,802	218.28	148,585			80,419		271,898			(18,320)		22,443		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Y$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2024	05/08/2026	2	2,889,103	221.98	99,227			55,105		143,722			(12,273)		15,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2024	05/13/2026	6	1,531,732	221.79	53,733			30,182		77,196			(6,654)		8,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	2	3,315,007	224.24	113,895			64,346		141,233			(14,083)		17,567		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2024	05/28/2026	2	470,374	220.65	15,209			8,824		25,875			(1,877)		2,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	1	1,301,545	220.23	44,903			26,312		73,471			(5,528)		7,039		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2026	4	1,965,071	220.02	66,368			35,930		110,504			(8,199)		10,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2026	2	4,430,407	223.46	153,312			86,146		199,705			(18,902)		23,478		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2026	2	2,086,901	220.62	72,539			40,078		113,748			(8,945)		10,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2024	05/21/2026	3	3,397,285	223.7	116,268			66,294		151,422			(14,337)		18,134		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2024	06/10/2026	2	902,226	220.26	31,284			18,709		51,099			(3,860)		4,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2026	2	3,575,486	220.39	123,467			73,957		201,594			(15,223)		19,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2026	2	1,351,248	223.89	46,336			26,368		59,095			(5,716)		7,204		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2026	2	2,424,586	219.28	83,698			48,654		145,571			(10,320)		13,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	1	632,677	220.23	21,827			12,803		35,731			(2,684)		3,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	2	1,670,534	220.03	57,495			34,149		96,019			(7,109)		9,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2024	04/17/2026	2	1,383,556	218.9	47,433			24,963		83,387			(5,865)		7,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2026	4	795,371	220.96	29,913			18,042		42,899			(3,777)		4,311		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	2	2,094,002	222.25	71,750			43,918		105,275			(8,873)		11,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/22/2026	2	1,651,078	222.82	55,969			32,006		78,377			(6,902)		8,824		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/27/2026	1	779,406	221.2	26,889			15,550		41,199			(3,302)		4,190		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2024	06/12/2026	2	2,960,304	220.94	102,409			61,483		161,184			(12,626)		16,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/27/2024	06/26/2026	2	1,513,987	220.62	52,500			32,536		81,222			(6,473)		8,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2024	06/17/2026	2	1,304,668	221.26	45,665			27,774		69,911			(5,632)		7,187		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/01/2024	05/01/2026	4	2,977,557	218.8	105,336			57,790		181,798			(13,127)		15,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/18/2024	06/18/2026	2	6,351,892	221.95	219,898			134,013		325,740			(27,113)		35,028		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/23/2026	1	669,567	221.7	23,234			14,298		34,829			(2,857)		3,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/25/2024	06/25/2026	2	5,524,766	221.49	189,817			117,351		292,440			(23,406)		30,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/26/2026	2	1,643,161	221.02	56,725			35,293		89,706			(7,004)		9,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2024	06/12/2026	2	2,249,669	220.85	78,270			47,195		123,202			(9,667)		12,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/15/2026	1	2,559,739	221.18	88,823			53,758		137,082			(10,936)		14,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/02/2026	3	4,032,527	221.32	139,559			70,188		208,762			(17,211)		20,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2024	04/02/2026	2	1,734,118	221.39	59,743			30,090		87,974			(7,377)		8,694		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/08/2024	04/02/2026	2	1,452,813	221.35	50,148			25,390		73,910			(6,211)		7,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2024	04/23/2026	3	3,512,525	219.2	120,847			64,250		208,241			(14,900)		18,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2024	05/08/2026	3	2,297,682	221.56	80,030			44,398		117,622			(9,886)		12,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	2	2,116,928	220.23	73,658			43,050		119,723			(9,116)		11,408		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/04/2026	1	4,002,443	220.22	138,084			75,595		222,706			(17,001)		20,924		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2024	06/05/2026	2	2,096,712	221.67	72,751			42,994		108,409			(8,971)		11,392		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Y5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2024	05/22/2026	2	1,424,030	220.97	49,272			28,327		76,598			(6,086)		7,610		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X5N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2024	04/10/2026	2	2,758,088	219.74	94,957			48,791		156,902			(11,708)		13,978		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X5T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2024	04/16/2026	2	3,785,827	218.12	130,248			67,988		239,502			(16,058)		19,340		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2024	04/17/2026	2	1,741,189	218.23	59,981			31,417		109,465			(7,397)		8,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X5P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/14/2026	1	1,028,861	218.98	35,496			18,430		61,410			(4,364)		5,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X5V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2024	04/17/2026	1	2,305,624	218.36	79,313			41,681		143,778			(9,792)		11,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y5D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2024	05/06/2026	3	1,499,724	220.67	51,872			28,526		81,130			(6,401)		7,860		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y5I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/11/2026	1	4,349,881	221.98	150,071			83,602		216,023			(18,477)		22,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y53	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/27/2026	1	4,163,744	219.42	143,233			77,034		243,132			(17,635)		21,575		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y5J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/12/2026	1	633,542	221.98	21,857			12,190		31,488			(2,687)		3,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y55	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/28/2026	1	1,676,945	219.42	57,687			31,062		97,987			(7,093)		8,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y5L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2024	05/14/2026	3	3,998,264	222.27	139,216			78,048		195,775			(17,167)		21,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y5C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2024	05/01/2026	2	1,476,193	220.22	50,924			27,787		82,292			(6,298)		7,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y5O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2024	05/18/2026	1	2,832,562	224.24	97,723			55,381		120,464			(12,032)		15,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y5V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	1	2,637,894	221.2	90,744			52,212		139,761			(11,218)		14,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z5O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2024	06/24/2026	2	241,498	222.13	8,221			5,073		12,215			(1,014)		1,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z5G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/16/2026	1	603,522	221.18	20,942			12,686		32,342			(2,575)		3,321		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z5S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/26/2026	2	2,763,800	220.74	94,898			59,128		153,590			(11,740)		15,378		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y54	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/24/2026	2	1,101,204	219.42	37,560			20,132		64,413			(4,645)		5,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/29/2026	1	3,473,163	220.74	120,171			75,045		192,694			(14,795)		19,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2024	05/07/2026	2	5,031,979	220.75	173,541			95,596		271,730			(21,397)		26,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/05/2026	1	1,035,711	220.22	35,732			19,584		57,672			(4,393)		5,421		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2024	05/29/2026	2	1,448,340	219.8	49,898			29,115		84,174			(6,161)		7,805		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2024	06/04/2026	2	7,325,126	220.75	253,665			149,484		401,949			(31,274)		39,753		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2024	06/09/2026	1	634,721	220.03	21,898			13,055		36,450			(2,692)		3,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2024	06/08/2026	1	2,870,440	220.03	99,030			58,982		164,721			(12,192)		15,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2026	1	2,327,233	223.57	80,290			45,294		104,080			(9,912)		12,333		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2024	05/19/2026	1	769,568	224.24	26,550			15,062		32,768			(3,264)		4,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2024	04/21/2026	1	1,037,314	218.9	35,684			18,871		62,434			(4,387)		5,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/18/2026	2	1,543,637	221.7	53,574			32,836		80,470			(6,639)		8,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/13/2026	1	3,108,047	218.98	107,228			55,605		185,401			(13,202)		15,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/07/2026	1	741,886	221.35	25,669			13,081		37,631			(3,156)		3,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/26/2026	1	776,417	221.2	26,786			15,475		41,011			(3,293)		4,169		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/22/2026	1	1,774,303	221.7	61,568			37,856		92,237			(7,580)		9,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/15/2024	07/15/2026	3	1,059,265	224.27	38,347			24,784		47,103			(4,733)		6,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/25/2024	07/24/2026	2	1,397,713	222.45	49,938			33,010		70,810			(6,168)		8,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/09/2024	07/09/2026	2	4,291,524	222.03	148,998			94,968		221,329			(18,370)		24,219		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2024	08/21/2026	2	1,736,001	227.99	61,052			42,759		61,720			(7,551)		10,240		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/23/2026	2	3,792,599	223.62	131,734			86,501		177,748			(16,242)		21,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	2	1,298,372	225.72	44,690			30,005		53,110			(5,528)		7,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2024	08/06/2026	2	2,631,280	223.5	92,585			62,576		125,640			(11,415)		15,290		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2024	08/21/2026	2	1,959,979	226.91	69,360			48,512		75,238			(8,564)		11,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/13/2026	2	5,043,101	225.79	177,497			121,668		207,881			(21,884)		29,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/15/2025	08/12/2026	2	588,118	225.25	13,942	4,599		13,555		25,037			(2,322)		3,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/03/2024	07/02/2026	2	1,290,985	221.57	44,862			28,320		68,421			(5,540)		7,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/10/2026	3	1,288,270	224.25	44,696			28,698		57,342			(5,524)		7,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/30/2026	2	2,522,053	224.16	88,221			58,776		114,614			(10,877)		14,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2026	2	1,062,841	227.78	36,624			25,545		38,361			(4,518)		6,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	09/01/2026	1	891,244	227.88	31,461			22,416		32,150			(3,868)		5,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2026	2	733,616	227.88	25,888			18,461		26,513			(3,181)		4,378		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/17/2026	2	5,531,491	229.36	195,978			143,760		183,465			(24,163)		33,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/03/2026	3	609,227	227.45	21,754			15,554		22,846			(2,684)		3,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2024	09/16/2026	2	1,278,739	229.77	44,905			32,894		40,925			(5,539)		7,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/28/2026	1	2,772,228	231.99	98,414			73,777		76,232			(12,117)		16,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	2	3,134,261	231.99	110,294			82,580		86,378			(13,641)		19,114		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	2	3,092,341	231.9	109,497			81,863		85,808			(13,519)		18,859		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	2	2,644,937	222.59	90,809			57,415		131,176			(11,251)		14,814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/06/2026	1	3,050,392	222.59	105,849			67,120		150,833			(13,032)		17,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/02/2024	07/01/2026	2	546,867	220.1	19,067			11,953		31,762			(2,352)		3,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/13/2026	1	3,323,426	224.68	115,655			74,452		143,341			(14,239)		18,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	1	2,042,925	224.68	71,094			45,661		88,262			(8,789)		11,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2024	08/05/2026	2	535,528	223.61	18,791			12,681		25,282			(2,318)		3,109		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/31/2026	1	2,101,915	227.88	74,198			52,838		75,724			(9,135)		12,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/29/2026	3	1,109,187	223.74	39,616			26,376		51,630			(4,890)		6,393		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2024	08/07/2026	2	1,423,874	223.42	50,581			34,274		68,425			(6,237)		8,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/28/2026	1	602,281	223.71	21,020			13,946		28,072			(2,584)		3,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	2	2,868,914	223.71	99,831			66,058		133,807			(12,347)		16,450		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	3	1,359,519	224.84	47,965			32,670		59,449			(5,934)		7,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/27/2026	1	2,141,052	223.71	74,723			49,541		99,685			(9,200)		12,315		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/27/2026	1	2,279,130	227.99	80,453			56,693		81,471			(9,919)		13,523		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2024	08/19/2026	2	709,404	227.33	24,909			17,283		26,307			(3,072)		4,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	2	1,444,318	223.49	50,390			32,857		68,043			(6,233)		8,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2024	07/17/2026	2	2,610,306	224.79	90,421			58,871		112,574			(11,164)		14,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/20/2026	1	1,587,379	223.49	55,241			36,093		74,626			(6,801)		9,064		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/11/2026	1	955,710	227.76	33,832			24,538		35,283			(4,171)		5,753		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/23/2026	3	811,587	230.21	29,682			22,036		25,380			(3,663)		4,940		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR2611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	2	4,173,916	226.94	148,339			106,760		162,414			(18,346)		24,958		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/25/2026	2	1,703,781	230.75	60,927			45,381		51,529			(7,513)		10,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/02/2024	07/02/2026	1	3,950,920	220.52	136,702			85,932		223,773			(16,854)		22,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/17/2026	2	1,694,470	225.57	58,701			38,073		69,195			(7,238)		9,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2024	07/31/2026	2	1,029,069	225.27	35,999			24,051		43,429			(4,439)		5,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	07/22/2026	3	1,937,685	223.9	67,136			44,103		88,734			(8,298)		11,087		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/20/2024	08/20/2026	2	4,099,605	227.36	144,827			100,683		152,305			(17,859)		24,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/24/2026	1	929,731	222.94	32,448			21,349		45,626			(4,000)		5,331		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/15/2026	1	988,524	229.31	35,093			25,645		32,667			(4,315)		5,973		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/04/2026	3	5,384,013	227.85	189,985			136,023		196,609			(23,426)		32,193		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	3	2,190,948	227.86	77,013			54,690		79,159			(9,512)		13,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	3	2,752,584	227.88	96,575			68,677		99,310			(11,950)		16,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/11/2026	2	3,573,610	229.31	126,876			92,543		118,117			(15,693)		21,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2024	09/30/2026	2	1,677,601	231.16	59,980			45,079		49,337			(7,397)		10,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2024	09/09/2026	3	1,249,050	227.72	44,803			32,421		45,941			(5,532)		7,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/10/2026	2	3,597,881	227.94	127,675			92,427		130,935			(15,741)		21,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/26/2026	2	1,285,844	227.88	45,445			31,982		46,106			(5,606)		7,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	3	1,794,601	225.88	63,319			43,675		73,573			(7,819)		10,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/04/2026	1	1,116,530	225.72	39,414			26,528		45,642			(4,846)		6,475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Merrill Lynch RPM Index/MLR2610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/03/2026	1	2,316,816	225.72	81,784			55,010		94,617			(10,069)		13,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/21/2026	1	649,416	223.49	22,665			14,819		30,538			(2,787)		3,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/14/2026	1	856,538	224.68	29,893			19,258		36,972			(3,675)		4,860		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/17/2026	1	3,876,581	226.9	136,456			94,412		147,762			(16,800)		22,777		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/18/2026	2	6,119,170	229.78	216,705			160,138		197,129			(26,792)		37,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	2	708,160	225.44	25,001			16,768		29,537			(3,088)		4,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/11/2026	2	1,378,436	228.53	48,964			35,671		48,194			(6,048)		8,297		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/24/2026	1	3,612,650	231.39	128,249			95,306		103,892			(15,812)		22,011		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	1	1,365,261	231.99	48,467			36,350		37,619			(5,959)		8,357		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/10/2026	1	2,307,980	224.84	81,241			55,427		100,869			(10,002)		13,466		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/28/2026	2	1,917,741	227.73	67,726			47,846		69,932			(8,352)		11,390		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	1	1,570,717	226.9	55,132			38,075		59,959			(6,816)		9,201		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/18/2026	2	1,347,972	228.55	47,871			35,189		47,436			(5,902)		8,167		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2026	2	2,473,555	225.69	86,064			55,684		100,061			(10,611)		14,064		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/07/2026	1	1,484,715	224.51	52,114			35,437		66,383			(6,434)		8,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2024	08/14/2026	2	2,479,301	225.72	87,362			60,040		102,770			(10,773)		14,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2026	1	1,104,616	227.99	38,993			27,370		39,257			(4,794)		6,541		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2024	07/10/2026	2	2,154,217	222.74	75,630			48,333		106,161			(9,326)		12,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/08/2024	07/08/2026	1	262,742	222.05	9,117			5,798		13,478			(1,124)		1,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/21/2026	1	2,672,119	229.78	94,860			70,199		85,900			(11,679)		16,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/14/2026	1	2,552,288	229.31	90,606			66,179		84,234			(11,155)		15,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/22/2026	1	1,345,777	229.78	47,775			35,372		43,367			(5,874)		8,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/24/2026	1	2,960,019	227.99	104,489			73,300		105,054			(12,865)		17,512		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/11/2026	1	590,148	224.84	20,773			14,182		25,813			(2,554)		3,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2024	09/18/2026	2	2,355,213	229.45	83,419			61,560		77,714			(10,299)		14,270		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/07/2026	1	814,103	222.59	28,249			17,927		40,295			(3,473)		4,585		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/08/2026	1	1,751,519	226.94	62,179			44,841		67,977			(7,645)		10,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/18/2026	1	1,021,937	226.9	35,972			24,904		39,015			(4,423)		6,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	2	1,129,591	227.86	39,663			28,506		41,221			(4,897)		6,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/05/2026	2	3,761,229	228.74	132,279			105,991		137,260			(16,312)		23,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	10/01/2026	3	3,385,265	231.86	118,290			89,437		94,935			(14,648)		20,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/26/2026	1	4,624,782	229.22	162,792			128,308		161,141			(20,043)		28,998		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/19/2026	1	3,112,876	231.5	109,573			85,307		91,408			(13,491)		19,399		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	10/30/2026	2	5,001,086	227.51	175,116			139,566		197,101			(21,651)		31,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/15/2026	2	2,593,999	230.35	91,618			70,736		82,770			(11,297)		16,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2025	11/11/2026	3	2,138,790	228.02	72,606	1,364		60,008		82,081			(9,063)		13,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	2	2,697,902	229.44	95,433			72,931		91,372			(11,769)		16,664		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/04/2026	2	1,379,612	228.54	48,379			40,688		52,478			(5,965)		8,939		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/25/2024	11/20/2026	3	6,159,062	228.28	211,550	2,293		176,820		235,588			(26,370)		39,450		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/05/2026	1	2,831,235	230.95	99,943			75,885		84,952			(12,305)		17,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/21/2026	2	2,326,033	230.43	81,872			63,882		74,081			(10,094)		14,521		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	2	7,548,796	226	263,249			225,077		339,325			(32,547)		49,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/09/2026	2	2,534,774	228.34	88,795			75,265		97,861			(10,949)		16,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/02/2026	2	2,720,557	232.14	96,054			72,449		74,836			(11,843)		16,698		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	7,302,463	225.8	255,293			208,406		325,263			(31,565)		46,500		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	1	5,325,144	222.45	185,848			160,691		280,220			(22,976)		34,897		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	3,576,113	225.8	125,164			102,266		158,929			(15,410)		22,829		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	2	1,517,505	231.02	53,321			41,252		46,196			(6,575)		9,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	2	3,099,157	230.73	109,211			84,811		96,350			(13,483)		19,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	2	1,499,580	228.32	52,530			43,554		57,533			(6,480)		9,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/16/2026	2	2,634,336	225.49	91,982			78,852		122,128			(11,342)		17,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2026	1	989,443	231.5	34,927			27,203		29,099			(4,294)		6,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/06/2026	1	890,022	230.95	31,418			23,865		26,759			(3,863)		5,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/13/2026	1	1,210,016	230.4	42,714			32,902		38,239			(5,252)		7,501		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/26/2024	12/24/2026	2	3,509,800	222.73	121,562			106,134		182,320			(15,031)		23,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	12/14/2026	2	4,679,942	226	159,976	2,667		139,227		210,141			(20,010)		30,571		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/13/2026	3	1,749,696	225.91	61,475			50,281		77,400			(7,615)		11,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2026	2	2,862,612	227.97	100,339			85,187		113,702			(12,372)		18,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2026	1	897,873	227.11	31,426			25,814		37,047			(3,874)		5,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/18/2026	2	4,526,401	226.78	158,729			129,973		189,502			(19,573)		28,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	1	4,192,867	226.83	146,331			118,592		174,594			(18,041)		26,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/28/2026	3	2,700,399	229.22	94,461			74,636		94,375			(11,649)		16,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/27/2026	2	3,214,187	228.94	112,608			93,975		118,163			(13,885)		20,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/16/2026	2	7,301,995	231.5	255,956			199,042		214,640			(31,645)		45,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2026	2	3,917,424	227.66	136,789			112,829		156,018			(16,888)		25,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	2	1,313,240	229.13	45,664			36,212		46,439			(5,631)		8,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2024	11/13/2026	3	2,382,431	226.47	83,101			67,488		101,739			(10,247)		15,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	1	6,666,486	228.89	233,327			188,469		241,112			(28,845)		42,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	1	2,739,707	229.92	96,164			75,605		91,030			(11,872)		17,133		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2026	3	3,504,710	227.02	122,867			100,790		145,121			(15,152)		22,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	2	3,586,125	226.84	125,168			106,874		153,059			(15,454)		23,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/24/2026	3	4,095,501	222.17	142,267			124,394		219,740			(17,619)		26,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	2	4,785,764	228.43	167,457			141,362		183,345			(20,675)		31,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	8,564,539	222.17	299,759			262,237		484,695			(36,906)		56,571		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	12/03/2026	2	3,244,655	228.32	113,937			95,630		125,126			(14,048)		21,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2026	2	2,609,289	230.28	91,763			69,833		82,570			(11,314)		16,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2026	2	2,237,954	230.34	78,771			60,707		71,039			(9,712)		13,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/21/2026	1	3,359,860	222.45	117,595			101,743		186,666			(14,478)		22,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/17/2026	2	2,258,169	225.1	75,223			64,598		107,695			(9,277)		14,787		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2026	1	2,258,723	221.88	79,055			67,979		122,834			(9,747)		14,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2026	2	3,614,745	221.8	126,478			111,022		198,710			(15,597)		23,914		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/23/2026	1	406,026	229.72	14,252			11,158		13,681			(1,757)		2,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2024	10/09/2026	2	3,421,356	229.41	120,353			92,436		116,119			(14,863)		21,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	2,369,038	228.89	83,153			67,255		85,861			(10,224)		15,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/08/2026	1	5,267,041	229.63	185,400			141,342		175,669			(22,858)		32,503		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2026	2	4,229,705	221.51	148,304			128,067		234,935			(18,311)		27,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2026	1	2,555,190	222.45	89,432			77,393		141,896			(10,996)		16,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	3	4,224,857	228.41	148,302			123,260		161,143			(18,314)		27,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/02/2024	12/02/2026	2	2,925,786	228.66	102,211			85,654		109,875			(12,603)		18,927		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2026	1	2,321,572	222.17	81,255			71,098		131,562			(9,990)		15,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	1	5,168,185	229.4	180,886			151,155		184,291			(22,362)		33,296		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2026	1	1,943,031	228.26	68,200			57,708		75,254			(8,385)		12,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2026	2	2,525,291	231.22	89,128			67,499		74,411			(11,006)		15,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	11/04/2026	2	3,501,802	227.83	123,175			98,478		135,325			(15,187)		22,128		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/07/2026	1	2,693,747	228.26	94,551			79,984		104,296			(11,641)		17,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/09/2026	2	3,649,620	230.4	128,385			98,730		115,423			(15,877)		22,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2024	10/23/2026	2	7,161,946	229.22	251,372			197,907		249,866			(31,078)		44,789		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	2,648,775	227.51	92,972			74,199		104,363			(11,431)		16,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	1,532,725	229.22	53,952			42,539		53,455			(6,633)		9,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	2	3,180,349	230.46	110,685			86,532		101,584			(13,649)		19,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	4,238,027	228.89	148,331			119,931		153,484			(18,262)		26,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2024	11/06/2026	2	1,259,868	227.86	43,874			35,213		48,798			(5,411)		7,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	2	1,804,368	227.71	63,182			53,731		72,927			(7,790)		11,758		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	2	3,402,705	229.24	119,039			96,023		120,189			(14,697)		21,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	2,766,796	228.28	96,838			80,054		105,555			(11,923)		17,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	2	1,088,037	222.17	38,428			33,373		61,738			(4,740)		7,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	2	6,391,922	230.95	224,859			170,511		192,147			(27,800)		39,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2026	2	3,361,441	229.21	111,758	4,993		93,234		118,014			(13,986)		21,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	10/12/2026	2	3,523,599	230.4	115,912	6,137		95,123		111,192			(14,543)		21,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	2,821,399	229.4	98,749			82,585		100,601			(12,158)		18,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	1	3,750,975	228.03	131,659			104,783		142,833			(16,254)		23,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	1	5,847,407	221.81	204,659			179,886		321,426			(25,232)		38,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	2,862,784	225.8	100,197			81,892		127,370			(12,319)		18,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	541,207	228.28	18,942			15,664		20,727			(2,329)		3,478		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2	8,468,521	228.26	296,260			250,445		328,007			(36,630)		54,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	3,059,586	229.4	107,391			89,837		109,398			(13,204)		19,777		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	3,532,881	227.51	124,004			98,930		139,052			(15,267)		22,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	1,258,653	226	44,053			37,699		56,564			(5,416)		8,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	2	2,748,429	223.94	95,711			87,586		143,583			(8,234)		18,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	2	649,749	225.37	22,906			21,475		31,852			(1,471)		4,444		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2027	2	2,594,775	220.45	90,926			81,566		154,864			(9,460)		17,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	2	7,168,788	227.62	250,203			238,111		289,132			(13,049)		49,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2027	2	298,482	223.63	10,309			9,351		15,840			(970)		2,008		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	1	4,599,594	224.57	160,986			149,045		233,616			(12,129)		31,275		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	2	1,266,341	222.52	44,275			40,009		71,403			(4,480)		8,482		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	4	5,563,727	223.61	197,784			181,486		279,260			(17,020)		37,464		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	3,952,984	223.61	138,354			126,365		210,129			(12,492)		26,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	4,141,232	225.05	144,943			135,187		204,875			(10,297)		28,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2027	3	1,712,416	227.7	60,189			57,390		73,550			(2,874)		11,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	2,795,342	225.05	97,837			91,243		138,241			(6,960)		19,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	2	4,878,392	223.2	170,256			154,627		250,701			(15,846)		32,850		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	1	1,534,032	223.96	53,691			49,561		80,373			(4,328)		10,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	2	2,098,348	227.76	74,468			71,826		90,729			(2,737)		14,561		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	2	4,106,034	228.31		144,120		137,593		170,495			(6,707)		28,350		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	1	1,728,872	222.03		60,511		53,529		94,097			(7,192)		11,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2027	2	3,333,517	221.34		116,214		102,974		198,525			(13,363)		22,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	3	2,604,123	221.84		90,183		79,657		142,901			(10,807)		17,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2025	02/03/2027	3	4,022,074	224.07		141,676		131,006		209,489			(10,834)		27,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	2	1,405,681	228.56		49,391		47,702		58,078			(1,757)		9,761		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	2	2,999,343	229.11		105,312		103,437		120,700			(2,014)		21,004		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	2	3,404,535	229.34		119,493		119,331		134,424			(653)		23,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	1	2,036,777	229.43		71,491		70,702		80,792			(1,079)		14,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	1	4,661,452	223.19		162,685		148,324		239,687			(14,952)		31,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	1	1,719,490	226.89		60,010		56,795		77,331			(3,288)		11,821		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	3	2,306,248	228.34		80,459		76,955		95,626			(3,625)		15,935		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	7,277,700	223.96		254,720		235,099		380,750			(20,559)		49,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	02/26/2027	2	8,249,943	227.78		289,636		278,518		353,641			(12,243)		57,002		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	1	4,116,230	227		144,480		141,490		187,295			(3,567)		28,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027	3	2,992,029	225.88		104,455		97,599		141,490			(6,980)		20,434		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2027	1	3,019,073	226.17		105,668		99,716		141,018			(6,487)		20,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	2	4,043,341	226.62		140,820		132,664		172,327			(8,873)		27,655		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2025	03/12/2027	2	643,231	226.48		22,971		22,419		30,149			(582)		4,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2027	3	1,861,433	229.26		65,796		64,745		74,606			(1,144)		13,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/15/2027	1	2,394,778	227.92		84,296		82,673		103,230			(1,960)		16,747		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/05/2027	2	2,322,513	225.38		81,276		75,402		112,878			(5,998)		15,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2027	2	3,542,328	219.64		124,087		111,153		220,783			(13,069)		23,690		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/14/2025	01/08/2027	4	4,545,538	221.42		157,326		139,886		256,432			(17,626)		30,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/15/2025	01/15/2027	2	1,913,943	221.6		67,698		60,895		107,265			(6,936)		12,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	01/19/2027	1	2,611,009	222.64		91,385		82,712		145,816			(9,114)		17,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/19/2027	2	2,297,113	227.31		80,425		76,449		100,804			(4,285)		15,792		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	2,584,580	219.78		90,202		80,648		159,748			(9,872)		17,259		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2025	02/18/2027	2	1,964,970	226.61		68,631		64,864		89,709			(3,851)		13,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2027	1	2,623,251	227.62		91,814		87,400		113,049			(4,766)		18,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/23/2027	1	3,383,747	228.61		119,108		117,963		141,024			(1,627)		23,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	01/15/2027	2	13,070,532	222.64		456,470		412,914		690,830			(45,744)		87,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/29/2025	01/29/2027	2	1,487,489	223.25		52,325		48,025		81,040			(4,368)		10,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	1	2,494,258	221.1		87,050		77,245		143,173			(9,897)		16,604		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2027	2	2,320,077	228.53		81,722		81,171		90,989			(661)		16,338		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	12/31/2026	2	2,325,773	222.03		81,013		71,605		126,257			(9,683)		15,399		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/11/2027	3	3,761,586	227.03		132,953		129,535		170,493			(3,591)		26,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	01/29/2027	3	8,848,914	223.96		311,257		287,437		463,427			(24,873)		59,900		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	03/01/2027	1	4,399,670	227.78		154,868		148,904		188,555			(6,568)		30,464		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/12/2027	2	8,341,992	227.92		293,001		287,339		359,897			(6,830)		58,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2025	02/05/2027	2	5,422,135	225.05		189,497		176,680		268,534			(13,514)		36,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/11/2025	02/11/2027	1	2,975,740	225.8		103,853		97,149		141,925			(6,829)		20,338		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2025	02/12/2027	2	10,664,695	226.17		372,319		351,212		466,932			(22,987)		72,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	1	2,931,235	219.78		102,300		91,480		181,250			(11,180)		19,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2025	02/05/2027	1	3,754,788	225.37		131,418		122,354		182,593			(9,554)		25,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2025	03/03/2027	1	2,074,158	228.4		72,803		70,103		85,943			(2,792)		14,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	02/26/2027	2	4,107,424	227.28		143,875		138,124		181,318			(6,311)		28,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	01/04/2027	1	7,174,394	222.03		251,104		222,090		411,115			(29,885)		47,649		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2025	01/29/2027	1	5,565,706	224.62		194,800		179,484		264,555			(16,033)		37,675		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	01/20/2027	1	2,901,840	222.64		101,564		91,938		162,165			(10,115)		19,511		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2025	01/08/2027	2	6,296,061	219.78		219,065		195,771		388,656			(24,061)		41,945		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/19/2025	03/19/2027	2	1,033,888	229.72		36,140		35,606		40,306			(589)		7,250		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/25/2027	1	5,530,157	229.29		194,109		194,109		223,165			(801)		38,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/28/2025	01/28/2027	1	2,250,538	223.6		78,769		72,169		120,151			(6,690)		15,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/22/2027	1	3,978,077	227.62		139,233		132,530		171,137			(7,238)		27,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	1	3,660,509	228.61		128,850		127,609		152,374			(1,763)		25,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/16/2027	1	2,203,652	226.17		77,128		72,778		102,734			(4,741)		15,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2025	03/10/2027	2	3,029,288	227.86		106,000		103,103		130,419			(3,034)		21,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2027	2	2,738,470	228.54		96,141		95,375		115,253			(895)		19,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	2	4,977,318	227.86		174,693		169,405		214,312			(5,966)		34,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	2	6,877,187	228.61		241,346		239,022		286,370			(3,289)		48,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	1	2,863,675	228.38		100,801		97,894		119,487			(3,305)		19,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	2	1,061,419	228.69		37,329		37,132		44,370			(253)		7,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	1,599,332	223.61		55,977		51,132		85,050			(5,047)		10,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2027	1	2,453,410	227.92		86,360		84,699		105,771			(2,006)		17,169		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2027	1	2,084,382	229.29		73,579		73,579		83,902			(302)		14,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	1	5,049,605	228.38		177,746		172,612		210,353			(5,836)		35,139		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	2	5,814,914	228.38		203,812		197,911		242,828			(6,686)		40,379		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	1	5,426,462	229.29		191,011		191,011		218,565			(784)		38,318		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2027	1	3,268,806	230.38		115,062		115,062		123,541					23,114		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	1	1,689,345	227.78		59,465		57,178		72,570			(2,518)		11,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	4	19,016,152	282.76	401,352			17,857		180,348			(99,383)		20,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	04/30/2025	5	16,113,106	280.08	348,210			27,887		236,579			(86,024)		23,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	5	17,617,738	285	384,157			3,202		102,232			(95,015)		9,221		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	4	13,803,045	282.49	297,052			29,499		147,675			(73,328)		21,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/01/2025	4	22,097,560	279.71	482,493			39,950		341,398			(119,066)		32,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/16/2025	6	21,444,187	285.27	475,942			59,401		153,373			(117,526)		38,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	6	22,709,618	285.02	495,042			2,739		130,236			(122,425)		10,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/07/2025	3	7,333,130	284.95	160,196			2,653		41,195			(39,355)		5,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/04/2025	6	28,502,666	284.95	623,705			5,207		167,186			(154,598)		14,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/13/2025	7	19,631,299	283.08	451,253			52,379		196,628			(111,596)		33,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/12/2025	3	7,933,219	283.9	173,140			19,568		66,749			(42,492)		13,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/09/2025	3	20,126,757	282.64	451,383			47,567		212,184			(111,447)		32,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/08/2025	5	20,892,785	281.92	461,962			47,194		243,623			(114,020)		33,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	5	13,234,772	284.4	290,943					85,547			(71,890)		3,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/23/2025	3	44,295,653	283.54	969,062			140,463		430,641			(240,110)		84,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/16/2025	8	34,040,924	286.13	746,051			93,388		209,411			(184,853)		60,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	4	22,045,549	282.15	482,590			78,926		267,170			(119,120)		44,691		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2024	06/10/2025	4	18,031,795	282.85	399,866			77,302		205,898			(98,841)		39,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	05/30/2025	1	51,839	282.16	1,130			185		622			(279)		105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/28/2025	5	20,988,119	284.57	422,849			66,569		178,049			(104,509)		41,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2024	05/30/2025	5	32,306,496	282.16	712,122			116,829		391,083			(176,479)		65,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/06/2025	4	35,959,072	282.47	786,928			144,371		426,759			(194,867)		77,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/23/2025	4	19,751,373	283.93	427,026			61,747		181,164			(105,427)		37,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/27/2025	5	32,525,796	282.99	710,035			171,694		383,889			(175,772)		79,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	06/25/2025	5	14,525,059	283.1	318,144			74,759		168,038			(78,697)		35,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2024	04/23/2025	3	18,090,481	281.46	399,647			24,255		214,615			(98,655)		22,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2024	06/13/2025	3	19,813,884	282.57	430,975			87,235		237,126			(106,389)		44,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/04/2025	6	14,669,817	281.88	327,552			57,980		187,058			(81,051)		30,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2024	04/08/2025	6	15,292,106	285.48	334,101			6,497		82,398			(83,053)		11,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2024	06/11/2025	5	15,265,065	282.91	337,621			66,166		173,368			(83,392)		33,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	06/20/2025	6	24,402,453	283.5	517,642			114,901		263,802			(127,876)		57,478		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/13/2025	6	30,926,310	282.6	672,585			136,509		368,701			(166,493)		69,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	06/30/2025	3	12,743,002	282.99	280,508			69,604		146,972			(68,854)		31,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	04/17/2025	7	18,194,904	282.31	397,501			17,576		185,569			(98,185)		19,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/09/2025	2	8,295,940	282.47	181,683			34,553		96,266			(44,578)		18,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	06/05/2025	5	17,334,428	283.1	381,501			68,440		188,118			(94,154)		36,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/21/2025	1	9,772,591	281.58	214,020			11,792		109,515			(52,484)		11,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/06/2025	5	18,241,458	284.18	388,705			71,118		170,362			(95,937)		39,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2024	06/24/2025	6	18,168,509	283.04	399,097			92,576		211,362			(98,633)		43,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2024	05/20/2025	6	17,190,632	287.13	359,668			48,664		90,286			(88,883)		31,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2024	05/15/2025	4	19,618,159	285.26	431,367			52,447		139,685			(106,504)		34,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/22/2025	4	19,910,205	285.2	425,429			59,905		148,627			(104,969)		37,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/25/2025	4	21,161,920	280.99	473,046			31,502		270,437			(116,842)		27,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/02/2025	4	17,691,762	284.46	390,740			1,079		113,675			(96,519)		6,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/06/2025	6	17,305,355	281.38	396,600			38,343		216,500			(98,048)		27,174		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W8O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	153,897	283.54	3,355			486		1,491			(830)		293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	137,128	282.47	2,989			548		1,617			(739)		294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	5,300,965	283.54	116,091			17,909		50,365			(28,392)		10,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/21/2025	4	17,381,571	286.62	361,647			49,888		100,974			(89,277)		32,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	167,539	282.6	3,652			741		1,993			(903)		377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	5	19,147,544	282.05	437,968			93,390		247,927			(108,235)		44,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/25/2025	4	31,508,272	282.26	683,570			45,599		334,367			(169,271)		41,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	06/27/2025	4	21,687,698	283.02	473,991			114,341		254,987			(116,999)		53,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	7	32,654,259	282.66	713,141			159,030		394,799			(177,074)		76,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	5	15,319,329	282.56	293,983			22,728		157,305			(72,647)		21,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	5	33,400,891	281.58	722,262			32,207		381,560			(179,302)		36,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/09/2025	4	17,507,728	286.07	373,318			8,238		83,007			(92,143)		13,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/12/2025	4	23,013,712	283.94	487,961			97,040		227,641			(120,461)		51,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	4	16,570,156	283.81	370,720			43,967		149,422			(91,492)		28,766		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/26/2025	5	20,768,794	283.25	450,282			107,013		236,535			(111,158)		50,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2025	4	17,788,460	285.08	388,002			9,636		105,828			(95,742)		14,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2024	06/25/2025	1	249,385	283.1	5,462			1,279		2,865			(1,347)		605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2024	05/09/2025	3	32,253,541	283.9	699,776			73,882		279,587			(173,132)		52,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/02/2025	6	23,945,979	279.61	530,506			45,686		375,286			(131,213)		35,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/19/2025	2	9,927,434	286.13	216,260			28,646		58,533			(53,133)		18,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	05/29/2025	4	15,386,728	283.18	327,886			52,531		161,142			(80,939)		30,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/30/2025	1	94,499	282.15	2,060			337		1,143			(508)		192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2024	06/03/2025	6	17,116,683	283.13	356,465			62,014		183,882			(88,093)		35,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	06/02/2025	1	8,139,017	282.16	178,244			30,444		96,389			(43,711)		16,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2024	06/18/2025	1	60,803	283.09	1,326			286		686			(327)		141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/16/2025	1	8,584,412	282.6	187,999			39,361		100,062			(46,103)		19,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2024	04/11/2025	5	22,564,830	285.26	479,071			13,332		130,163			(118,732)		19,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2024	04/10/2025	1	84,223	285.08	1,836			46		495			(453)		70		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2025	1	51,409	280.2	1,126			105		731			(276)		80		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/24/2025	4	21,266,649	282.16	459,027			29,143		228,094			(113,309)		27,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/11/2025	5	32,102,813	284.87	693,917			19,295		200,832			(171,908)		27,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2024	04/22/2025	7	14,536,133	280.62	328,290			19,042		193,832			(81,149)		17,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/15/2025	6	15,494,492	284.39	320,479			12,425		109,070			(79,408)		15,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2024	06/26/2025	1	205,754	283.25	4,485			1,063		2,323			(1,106)		502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2024	04/16/2025	5	18,501,704	283.55	391,300			16,190		152,575			(96,589)		19,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/09/2025	1	103,460	282.64	2,255			237		1,086			(556)		169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2024	06/18/2025	4	26,111,140	283.09	571,397			123,557		296,013			(141,294)		60,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/20/2025	1	200,573	282.66	4,372			972		2,406			(1,081)		472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2025	1	8,028,234	282.26	175,818			13,077		83,004			(43,116)		11,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/14/2025	1	8,045,913	284.87	176,205			6,310		48,335			(43,211)		7,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/02/2025	4	29,899,686	280.2	663,879			57,563		434,368			(165,471)		44,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2025	1	6,647,048	280.2	145,570			13,635		94,825			(35,698)		10,292		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	70,519	285.2	1,537			216		520			(379)		133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	51,797	282.99	1,129			273		611			(279)		127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	66,689	282.57	1,454			294		793			(358)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	10,332,866	282.66	226,290			51,741		121,981			(55,493)		24,785		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	51,162	283.94	1,115			221		501			(275)		114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/02/2025	6	17,601,528	283.59	401,711			102,554		195,157			(99,278)		44,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/03/2025	6	26,695,247	285.08	592,796			153,304		243,358			(146,451)		67,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	150,393	285.08	3,294			851		1,365			(812)		382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/08/2025	7	16,280,286	285.38	374,518			101,427		145,013			(92,623)		42,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2025	5	19,845,276	287.28	438,102			120,943		135,503			(108,119)		52,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/03/2025	10	38,384,971	286.02	828,836			215,424		306,081			(206,386)		97,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	6	21,883,602	286.22	489,322			133,702		173,776			(120,856)		57,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2024	07/18/2025	8	20,788,073	285.24	422,573			126,915		195,504			(104,628)		56,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/05/2025	6	14,368,561	274.34	349,145			121,511		442,858			(86,314)		42,378		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/08/2025	5	17,401,079	276.93	388,508			138,961		428,185			(95,920)		51,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	09/03/2025	6	14,938,450	279.24	338,242			144,872		305,447			(83,642)		48,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2025	1	12,030,382	283.43	263,465			80,564		139,307			(64,610)		33,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/16/2025	4	17,233,110	288.04	362,060			105,940		107,835			(89,419)		46,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/30/2025	6	17,396,303	280.99	394,572			130,772		281,503			(97,511)		50,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2024	08/08/2025	5	31,083,557	277.51	689,353			247,179		724,466			(170,664)		92,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/24/2025	5	22,613,351	281.86	467,753			147,265		327,819			(115,470)		63,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/05/2025	6	31,313,667	279.08	699,192			305,165		654,913			(173,173)		103,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/31/2025	5	19,171,016	282.59	405,521			135,549		259,824			(100,096)		55,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/11/2025	4	39,266,435	286.89	861,750			241,932		285,194			(213,467)		103,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2025	1	11,554,773	281.07	255,360			102,707		190,102			(62,622)		36,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	07/01/2025	5	18,223,207	282.96	413,501			104,122		218,602			(102,191)		45,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/17/2025	8	25,098,018	286.89	524,917			155,304		187,092			(129,740)		68,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	09/12/2025	4	37,499,705	282.61	829,092			377,971		555,367			(205,297)		126,065		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/12/2025	4	18,049,321	281.67	402,891			183,127		294,489			(99,411)		60,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/12/2025	6	16,596,691	278.01	388,927			142,924		370,813			(96,178)		50,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/15/2025	4	22,808,518	287.04	521,318			151,172		165,044			(128,864)		61,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/23/2025	6	15,783,481	283.45	321,518			100,341		189,410			(79,453)		44,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/20/2025	4	12,524,645	280.81	277,803			108,083		214,694			(68,584)		39,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/11/2025	4	20,899,818	280.91	470,786			211,944		367,660			(116,200)		70,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/07/2025	3	9,395,875	286.02	203,273			54,538		73,195			(50,051)		24,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/12/2025	1	370,253	282.61	8,183			3,728		5,477			(2,023)		1,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/19/2025	3	36,684,868	283.13	813,081			386,366		521,015			(201,266)		125,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/28/2025	4	21,196,352	280.43	463,131			190,670		382,544			(114,340)		67,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/27/2025	3	11,028,414	280.81	238,385			97,418		191,103			(58,886)		35,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2025	5	20,760,080	284.28	458,945			224,012		264,094			(113,221)		72,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/10/2025	4	9,712,234	280.37	219,267			98,042		179,813			(54,146)		32,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/22/2025	1	13,422,546	283.13	297,981			142,834		187,436			(73,074)		46,471		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/23/2025	1	57,521	283.45	1,260			392		690			(311)		161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/18/2025	5	37,790,243	283.43	824,450			247,611		447,958			(204,262)		103,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2025	4	23,356,924	281.78	523,343			245,505		380,753			(129,124)		79,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/25/2025	1	93,627	279.03	2,050			653		1,837			(506)		264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/22/2025	3	20,526,461	283.23	450,625			139,337		252,136			(111,352)		57,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	07/29/2025	4	18,763,333	280.8	416,371			136,760		309,316			(102,862)		53,793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2025	1	136,745	279.31	3,008			1,119		2,696			(742)		417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2025	2	11,244,921	279.43	248,830			85,920		211,934			(61,186)		33,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/25/2025	4	37,157,066	279.86	819,135			261,834		672,018			(202,771)		104,735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/06/2025	3	10,316,518	276.37	226,069			79,193		266,495			(55,799)		30,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2025	1	12,351,165	277.51	272,961			99,258		284,183			(66,939)		37,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2025	5	22,342,392	279.31	493,525			183,933		441,504			(121,803)		68,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/01/2025	3	35,113,021	279.43	747,282			253,291		671,891			(184,860)		101,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/15/2025	5	22,147,950	279.37	493,223			185,989		435,757			(121,778)		67,845		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	08/01/2025	3	17,845,629	281.43	381,165			128,867		276,299			(94,028)		51,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/07/2025	6	22,527,540	276.11	504,251			178,241		596,339			(124,476)		66,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/28/2025	2	11,248,933	279.86	247,570			80,479		200,246			(60,715)		32,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/22/2025	4	21,307,032	280.03	477,059			189,155		396,313			(117,793)		66,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2025	1	508,698	279.08	11,242			4,955		10,436			(2,757)		1,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2025	3	13,108,478	279.8	291,256			125,530		254,377			(71,889)		42,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/24/2025	4	11,789,461	284.46	259,369			125,965		146,782			(64,038)		41,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/13/2025	4	12,682,622	279.38	276,831	1,437		103,646		248,429			(68,504)		38,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/26/2025	4	37,537,031	284.34	822,155	706		407,339		475,435			(203,748)		131,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/12/2025	1	74,021	281.67	1,636			743		1,206			(403)		249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	1	77,339	279.93	1,701			652		1,416			(417)		239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	09/16/2025	5	18,314,401	282.82	396,108			183,754		267,177			(97,894)		62,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/26/2025	4	23,369,106	284.42	513,998			253,651		293,506			(126,890)		81,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/09/2025	4	16,970,150	279.74	386,379			171,754		333,666			(95,484)		56,528		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/02/2025	2	7,143,562	280.03	157,023			66,703		132,504			(38,527)		23,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/26/2025	7	18,622,337	280.92	392,148	8,143		165,165		318,585			(99,305)		59,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/15/2025	4	41,078,060	279.93	909,918			343,977		764,111			(225,360)		125,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2024	08/29/2025	4	45,920,552	280.03	1,003,773			419,583		863,900			(248,524)		147,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2024	08/29/2025	3	21,447,776	280.38	469,891			195,860		389,689			(115,922)		68,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/23/2025	4	17,690,666	283.4	409,169			197,633		246,288			(101,082)		61,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2025	1	118,367	284.28	2,616			1,276		1,501			(645)		413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/15/2025	2	13,393,139	282.61	297,342			136,796		194,485			(72,921)		45,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/19/2025	5	18,029,651	280.35	406,115			157,042		323,175			(100,385)		56,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2025	4	18,966,158	281.34	411,491			161,208		307,957			(101,527)		59,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/19/2025	4	20,384,018	282.8	452,864			214,664		299,957			(111,758)		69,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	09/30/2025	4	16,418,423	283.64	369,993			185,868		226,533			(91,408)		58,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/19/2025	1	277,771	283.13	6,139			2,916		3,941			(1,518)		953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/18/2025	1	128,689	281.78	2,844			1,332		2,098			(701)		440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/07/2025	1	70,153	276.11	1,543			544		1,855			(381)		209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2025	2	11,042,204	286.89	242,267			69,419		77,188			(59,427)		29,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2025	1	336,698	279.43	7,441			2,562		6,335			(1,825)		989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/15/2025	1	81,050	279.37	1,783			672		1,590			(440)		248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2025	1	111,636	286.22	2,445			667		878			(603)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/22/2025	3	32,298,873	281.07	709,131			281,805		541,632			(175,544)		101,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/11/2025	4	20,302,768	287.99	430,742			120,663		124,889			(106,370)		53,663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2025	1	127,172	277.51	2,811			1,022		2,928			(689)		384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/01/2025	1	103,842	279.43	2,285			774		1,985			(565)		301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/25/2025	3	20,512,544	279.03	457,490			145,863		404,366			(112,923)		57,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/25/2025	1	77,082	279.86	1,688			539		1,388			(417)		217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/03/2025	1	228,534	286.02	4,982			1,291		1,798			(1,235)		580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/05/2025	3	23,029,921	280.14	503,317			218,996		432,937			(124,179)		75,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/19/2025	1	52,516	282.8	1,161			550		771			(286)		180		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/26/2025	1	142,168	284.42	3,142			1,549		1,775			(775)		498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2025	1	179,182	281.07	3,960			1,593		2,939			(971)		569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2025	1	11,039,145	279.08	243,965			107,533		226,552			(59,828)		36,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/29/2025	1	16,928,272	284.34	375,808			187,386		209,513			(92,160)		59,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/17/2025	4	9,192,583	282.42	200,492			93,534		140,105			(49,530)		31,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/10/2025	1	72,430	287.28	1,586			437		490			(391)		191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/18/2025	1	52,884	283.43	1,158			347		623			(286)		145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/08/2025	1	295,545	276.93	6,502			2,323		7,250			(1,603)		882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	2	13,634,709	279.93	300,823			115,219		252,545			(73,801)		42,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	1	66,260	279.93	1,458			558		1,213			(357)		205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/05/2025	1	120,810	279.08	2,670			1,164		2,515			(660)		397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/29/2025	1	360,452	280.03	7,930			3,313		6,780			(1,961)		1,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/22/2025	1	91,482	280.03	2,013			797		1,693			(496)		287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/27/2025	2	19,116,242	282.36	422,536			243,286		307,292			(103,625)		72,500		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/06/2025	5	23,759,224	281.57	525,363			317,553		425,865			(129,614)		92,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	10/31/2025	5	42,859,717	280.19	942,816			558,196		864,485			(233,414)		164,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2025	4	20,963,202	279.4	449,292			278,782		459,212			(110,873)		82,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/19/2025	5	9,970,068	277.76	222,728			142,602		252,151			(55,004)		39,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/14/2025	6	23,152,760	277.34	505,018			317,912		604,607			(124,685)		91,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/16/2025	4	14,231,501	278.27	307,916			220,039		353,442			(76,041)		60,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/23/2025	5	14,786,396	276.03	329,908	1,290		244,213		438,271			(81,916)		63,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/26/2025	7	12,241,386	278.51	267,666	1,974		178,841		293,019			(66,553)		49,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/21/2025	4	22,807,726	278.58	507,068			328,908		540,224			(125,121)		91,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/07/2025	3	48,150,481	281.99	1,049,275			643,015		834,468			(259,556)		187,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/28/2025	4	35,280,883	279.53	776,302			519,797		777,209			(192,014)		143,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	11/04/2025	4	15,459,587	280.15	355,907			213,147		314,475			(87,907)		59,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/11/2025	4	12,218,167	280.02	261,196			161,445		253,445			(64,495)		47,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/14/2025	3	15,203,346	282	334,074			180,653		252,974			(82,498)		55,846		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/21/2025	4	32,550,341	279.54	707,701			460,291		711,632			(175,206)		130,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/09/2025	4	15,303,541	279.31	340,489	1,269		237,761		349,820			(84,390)		63,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/20/2025	4	26,596,155	278.2	587,901			377,760		649,707			(145,025)		106,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/04/2025	6	21,450,940	280.29	464,750	802		317,281		445,988			(114,869)		88,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2025	1	403,206	281.57	8,871			5,352		7,217			(2,187)		1,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/26/2025	3	29,630,934	278.46	658,790			438,822		713,319			(163,065)		120,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/17/2025	2	14,329,870	276.53	316,769			200,712		393,670			(77,686)		57,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/14/2025	5	45,385,988	276.53	1,001,070	1,218		632,313		1,261,351			(248,041)		179,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/04/2025	1	79,409	280.29	1,747			1,189		1,652			(431)		327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/26/2025	3	44,484,650	276.34	971,349	3,139		728,403		1,291,188			(240,959)		191,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/08/2025	4	7,448,905	280.58	165,631			86,916		140,749			(40,921)		26,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/02/2025	6	24,506,164	283.68	531,286			270,672		337,912			(131,549)		87,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/12/2025	4	24,556,046	279.33	532,555			376,367		557,872			(131,389)		102,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/03/2025	4	7,881,453	279.81	174,844			118,697		170,408			(43,170)		32,417		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/24/2025	1	103,197	282.26	2,281			1,301		1,702			(562)		389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/15/2025	4	11,299,240	281.84	252,902			137,513		191,346			(62,452)		41,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/17/2025	3	14,181,713	277.95	293,358			210,363		361,628			(72,412)		59,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/05/2025	4	22,650,661	279.24	497,601			342,170		514,756			(122,842)		93,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/02/2025	5	18,691,723	279.41	419,293			283,572		417,602			(103,589)		76,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/12/2025	3	39,740,592	278.1	875,076			620,018		998,745			(216,536)		166,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/01/2025	2	12,236,698	279.53	270,413			181,768		265,772			(66,317)		50,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/16/2025	4	23,225,004	282.44	514,337			280,757		371,466			(126,865)		85,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/01/2025	5	8,542,707	284.21	184,240			93,100		110,903			(45,523)		30,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	10/06/2025	3	13,646,041	282.25	300,625			155,974		213,713			(73,862)		49,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/05/2025	4	9,997,646	281.32	221,080			132,978		183,140			(54,582)		38,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/10/2025	5	10,557,651	279.64	234,708	968		164,508		233,294			(58,171)		44,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	3	34,165,686	281.86	752,160			402,286		572,889			(186,123)		124,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/17/2025	1	183,628	282.63	4,058			2,237		2,882			(1,001)		680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2025	2	16,040,014	280.19	354,972			211,245		318,658			(87,069)		61,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2025	3	23,470,305	280.58	526,379			277,643		443,885			(129,926)		85,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/25/2025	5	9,510,380	278.48	209,642			138,282		227,914			(51,861)		38,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/29/2025	7	11,926,942	282.9	258,547			150,621		186,345			(63,871)		45,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/07/2025	5	13,348,802	280.76	293,101			153,132		247,703			(72,499)		48,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	10/28/2025	6	17,837,667	282.72	392,484			227,941		283,158			(97,147)		67,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/30/2025	3	22,602,517	283.01	484,051			282,966		349,800			(119,396)		86,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2025	2	12,630,780	279.3	279,018			192,947		283,926			(68,432)		52,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/19/2025	4	35,166,563	275.76	775,897			565,254		1,060,873			(192,088)		149,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/24/2025	2	2,897,669	276.33	63,750			47,137		84,064			(15,748)		12,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2025	4	23,222,853	276.05	478,784	18,484		359,067		685,352			(122,444)		98,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2025	3	21,604,505	278.25	467,783			291,766		527,805			(115,414)		85,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/11/2025	4	24,386,366	280.45	528,721			370,556		503,999			(130,445)		101,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/26/2025	5	33,079,717	277.03	713,476	2,277		533,849		911,880			(176,655)		142,255		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2025	1	11,409,691	275.76	252,154			184,079		347,836			(61,836)		48,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/17/2025	5	34,629,479	283.3	753,951	3,532		419,950		510,973			(187,116)		128,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/07/2025	5	21,159,322	282.16	457,077			279,956		359,660			(112,969)		82,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	18,726,990	278.46	411,994			275,043		443,782			(101,310)		76,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	1	222,370	279.3	4,892			3,370		5,028			(1,210)		918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2025	6	25,981,127	281.37	575,726	644		326,259		468,615			(142,304)		97,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/13/2025	3	15,646,161	281.86	344,635	701		186,190		257,729			(84,683)		57,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	12/30/2025	5	16,156,529	275.09	332,552	26,245		271,275		515,267			(88,458)		69,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/19/2025	4	23,684,803	274.41	529,071			384,214		787,896			(130,539)		100,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2025	3	8,237,410	275.22	88,605	94,809		139,437		260,369			(44,822)		35,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/03/2025	5	33,170,022	282.25	716,126	5,827		372,663		529,216			(178,658)		118,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	64,021	283.68	1,415			717		876			(349)		228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/17/2025	5	22,886,307	282.63	508,126	668		280,803		359,871			(125,518)		84,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/22/2025	4	10,677,629	282.78	223,825			126,040		166,853			(55,283)		40,011		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	10/31/2025	5	22,531,887	280.26	494,177			291,873		454,270			(121,984)		86,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	157,282	283.68	3,476			1,762		2,152			(857)		560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/03/2025	4	24,240,873	283.05	531,110			272,316		356,755			(131,036)		86,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/21/2025	5	14,305,263	282.83	313,195			175,447		221,975			(77,355)		53,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/21/2025	1	51,473	278.58	1,132			734		1,216			(279)		207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2024	10/10/2025	4	19,622,461	280.71	437,406			233,390		367,245			(107,915)		71,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2025	2	14,635,210	276.34	323,259			242,229		432,944			(79,277)		63,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2025	1	75,615	280.19	1,671			994		1,498			(410)		292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2024	10/24/2025	3	24,209,863	282.26	535,418			305,623		399,298			(132,067)		91,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	3	41,995,671	282.36	925,736			529,853		685,796			(229,052)		158,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/18/2025	6	17,336,534	277.11	395,180			252,150		461,629			(97,693)		69,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2025	1	14,203,005	281.99	313,886			193,361		240,977			(76,975)		55,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	100,059	282.36	2,201			1,260		1,630			(544)		377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/31/2025	1	122,611	280.19	2,697			1,596		2,465			(667)		469		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	10/20/2025	4	14,693,620	283.3	323,111	664		180,376		211,756			(79,415)		54,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	93,435	278.46	2,056			1,372		2,216			(505)		380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	2	34,265,775	279.3	753,908			519,489		775,182			(186,546)		141,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	4,503,432	279.54	99,526			64,980		97,065			(24,407)		18,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	18,509,159	278.1	409,052			290,731		466,096			(100,313)		77,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	51,927	279.3	1,148			794		1,164			(281)		216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	65,841	281.86	1,455			784		1,079			(357)		241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	123,353	281.37	2,714			1,533		2,208			(669)		463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	3	23,627,859	276.09	520,262			419,245		719,499			(105,276)		105,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/13/2026	6	13,230,367	274.3	286,702			227,135		452,875			(60,048)		58,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	3	19,284,012	277.52	424,015			349,059		531,799			(77,588)		87,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	3	23,536,754	275.52	519,911			397,693		729,811			(125,133)		102,520		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	3	9,493,568	273.61	222,194			176,579		340,789			(46,011)		42,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	01/23/2026	4	34,334,481	277.69	743,565			613,658		935,765			(134,319)		155,118		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	01/08/2026	4	21,914,815	275.72		476,970		371,394		674,902			(106,670)		96,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2025	01/09/2026	5	31,785,911	274.9		698,694		550,988		1,039,537			(151,570)		140,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/15/2026	4	7,481,833	275.38		169,391		135,699		238,019			(34,568)		33,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	15,266,609	274.9		337,392		265,824		506,561			(73,546)		67,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2025	01/29/2026	6	23,297,084	276.3		529,755		443,513		706,799			(87,952)		106,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/17/2026	6	15,535,301	281.02		366,092		325,823		343,953			(42,136)		73,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	01/28/2026	5	8,370,503	276.07		186,638		155,546		259,636			(31,463)		38,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/20/2026	3	23,306,130	282.33		506,730		456,453		460,289			(53,848)		110,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/21/2026	3	13,769,395	276.62		319,114		260,067		404,278			(59,691)		61,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/30/2026	4	24,432,329	277.86		534,961		450,838		663,876			(87,556)		111,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/11/2025	02/06/2026	6	37,340,704	278.65		834,642		721,437		962,342			(118,279)		172,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/05/2026	5	24,613,077	278.35		550,387		471,279		647,971			(80,906)		113,598		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	02/03/2026	5	14,025,972	276.76		326,414		277,568		421,258			(49,483)		64,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2026	1	15,800,047	278.65		349,181		302,046		409,474			(49,475)		73,390		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/06/2026	5	20,180,286	279.09		443,633		382,573		503,201			(64,037)		93,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/10/2026	4	16,645,205	280.24		371,421		322,930		381,902			(49,244)		77,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/27/2026	3	43,388,486	278.32		970,352		895,284		1,176,252			(81,498)		207,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2026	4	22,122,529	282.12		487,029		435,468		442,448			(53,074)		104,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/13/2026	4	23,232,349	282.02		501,224		443,099		465,369			(62,777)		108,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	03/04/2026	3	18,907,421	278.93		429,512		399,141		486,592			(31,383)		90,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/18/2026	5	9,965,718	282.75		213,459		190,392		189,380			(23,625)		46,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/20/2026	5	41,524,283	281.54		905,970		818,521		872,231			(93,437)		196,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/11/2026	6	9,054,398	280.54		199,572		174,245		203,241			(25,779)		42,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	234,743	275.86		5,188		3,987		7,261			(1,230)		1,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/12/2026	5	24,699,225	280.5		554,824		485,823		556,625			(70,984)		115,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/06/2026	5	24,121,654	280.39		525,333		493,724		558,520			(35,490)		116,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2026	3	23,666,660	280.95		518,759		511,965		533,615			(8,212)		117,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2026	1	4,059,281	276.1		89,710		72,658		124,340			(17,796)		18,247		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/09/2026	5	25,747,656	275.72		564,032		439,510		805,436			(125,689)		113,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	01/30/2026	3	36,151,819	277.42		791,218		668,348		1,014,244			(127,673)		165,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/27/2026	4	22,476,621	279.3		491,726		452,573		562,419			(42,641)		107,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/06/2026	7	36,277,489	279.74		793,542		747,894		877,641			(51,143)		175,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	206,361	274.9		4,561		3,593		6,838			(994)		915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/27/2026	5	15,592,013	275.48		354,446		294,611		499,966			(60,491)		70,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	03/03/2026	3	19,725,075	280.03		420,884		390,207		469,308			(31,664)		94,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/12/2026	6	20,202,718	278.91		454,366		433,256		524,795			(22,914)		98,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/13/2026	5	39,714,112	279.95		879,706		846,050		958,363			(39,876)		193,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/19/2026	4	22,135,557	281.89		483,150		469,498		462,884			(15,530)		108,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/04/2026	3	10,574,243	277.91		237,307		202,423		288,915			(35,454)		48,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/07/2026	3	8,873,068	275.78		194,039		150,380		271,741			(43,951)		38,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/24/2026	3	16,955,402	280.26		383,918		378,238		401,863			(6,702)		83,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/26/2026	4	28,749,763	280.62		620,183		566,433		649,803			(55,733)		137,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2025	03/10/2026	6	18,053,665	278.72		395,240		374,453		473,553			(21,802)		87,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2026	3	17,548,485	280.35		387,374		361,426		407,000			(27,314)		84,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/25/2026	3	10,879,812	279.98		241,475		219,914		257,710			(22,227)		51,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/13/2026	1	105,313	279.95		2,317		2,227		2,528			(108)		513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2026	2	12,619,426	280.61		278,839		273,467		291,467			(7,585)		62,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	02/24/2026	5	16,446,926	281.19		343,379		311,887		355,384			(32,283)		78,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2026	1	11,736,298	281.08		259,372		259,372		263,280			(2,120)		58,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/26/2026	3	20,747,329	280.46		460,599		456,243		473,640			(6,051)		103,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/20/2026	2	42,359,498	280.61		931,913		914,155		978,857			(24,528)		208,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/20/2026	5	20,590,359	281.29		449,510		439,875		452,685			(13,158)		101,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/02/2026	1	11,364,591	278.32		251,157		231,784		305,023			(21,215)		54,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2026	2	11,459,414	279.74		253,169		238,533		281,468			(16,541)		55,543		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/17/2026	4	17,067,229	280.36		395,322		382,074		402,005			(14,277)		83,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/27/2026	2	44,686,667	281.08		989,193		989,193		999,954			(7,080)		222,206		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	15,995,669	275.86		353,504		271,702		494,386			(83,801)		70,049		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/02/2026	4	36,034,123	275.86		790,130		605,978		1,091,109			(188,315)		156,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2025	01/22/2026	4	25,517,659	277.46		561,759		458,735		705,471			(104,412)		115,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/06/2026	2	8,839,728	275.43		197,518		152,607		277,245			(45,207)		38,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/12/2026	1	255,149	280.5		5,613		4,902		5,741			(723)		1,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/16/2026	4	48,807,527	276.1		1,076,481		869,833		1,478,088			(215,243)		217,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/18/2026	3	21,061,661	281.24		470,182		455,126		463,625			(16,312)		103,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2026	1	17,931,900	277.69		396,295		327,517		492,009			(71,268)		81,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/11/2026	3	20,310,280	278.36		454,160		430,855		546,900			(24,507)		98,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2026	2	11,867,244	279.95		262,335		252,248		285,932			(12,122)		58,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/31/2026	1	7,482,833	281.3		165,371		165,371		165,266					37,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/13/2026	2	50,206,039	281.02		1,116,931		989,648		1,089,091			(136,989)		234,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/13/2026	4	24,650,516	279.34		552,494		530,048		619,539			(26,637)		120,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/27/2026	3	26,657,153	280.81		592,148		591,008		608,396			(5,975)		132,553		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	14,630,593	281.54		323,336		292,160		307,346			(33,479)		69,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	53,067	281.54		1,173		1,060		1,114			(121)		252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	73,253	280.95		1,619		1,597		1,648			(27)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	17,392,743	277.42		384,380		325,081		488,917			(61,794)		79,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	90,535	277.69		2,001		1,654		2,483			(360)		411		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	327,901	196.2	19,182			3,329		27,544			(4,730)		687		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	221,780	195.41	12,996			866		18,623			(3,213)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	339,619	197.85	19,630			2,704		24,985			(4,840)		635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	110,780	196.09	6,414			654		9,048			(1,582)		179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	449,145	196.29	26,230			1,662		35,487			(6,468)		576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	210,667	197.37	12,198			1,445		15,878			(3,008)		366		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	1	362,012	195.95	21,250			1,413		29,319			(5,240)		474		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/20/2024	.05/16/2025	2	1,199,924	..... 198.33	68,542	.....	.....	 8,574	.....	84,500	.....	.....	.....(16,983)	.....	2,130	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2024	.05/09/2025	2	 569,399	..... 196.76	33,019	.....	.....	 3,479	.....	44,484	.....	.....	.....(8,155)	.....	931	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2024	.04/04/2025	1	 134,261	..... 195.26	 7,693	.....	.....	64	.....	11,068	.....	.....	.....(1,897)	.....	70	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2024	.05/12/2025	1	 74,619	..... 197.03	 4,350	.....	.....	491	.....	 5,745	.....	.....	.....(1,067)	.....	127	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/27/2025	1	 251,875	..... 195.7	14,785	.....	.....	 2,281	.....	21,651	.....	.....	.....(3,616)	.....	498	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/22/2024	.05/22/2025	1	 172,228	..... 197.31	 9,989	.....	.....	 1,403	.....	13,192	.....	.....	.....(2,463)	.....	325	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2024	.06/26/2025	2	 467,936	..... 196.72	26,671	.....	.....	 6,354	.....	39,199	.....	.....	.....(6,613)	.....	 1,142	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/29/2024	.04/29/2025	1	 322,261	..... 196.02	18,949	.....	.....	 1,462	.....	26,103	.....	.....	.....(4,672)	.....	454	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/22/2024	.04/22/2025	1	 254,871	..... 195.37	14,910	.....	.....	863	.....	21,372	.....	.....	.....(3,676)	.....	313	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/12/2024	.04/11/2025	1	 427,648	..... 193.57	24,846	.....	.....	690	.....	39,630	.....	.....	.....(6,143)	.....	371	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/23/2025	1	 694,741	..... 195.7	40,434	.....	.....	 5,857	.....	59,408	.....	.....	.....(9,997)	.....	 1,324	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	06/05/2025	1	248,282	196.29	14,425			2,583		20,790			(3,557)		528		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2024	06/11/2025	1	242,375	196.06	14,179			2,773		20,765			(3,496)		538		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/02/2025	1	648,332	196.5	37,214			103		48,873			(9,176)		240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/07/2025	1	87,316	195.65	5,029			83		7,039			(1,233)		60		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2024	04/17/2025	1	290,281	193.5	16,981			755		27,211			(4,199)		313		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/23/2025	1	80,943	196.2	4,695			1,073		6,982			(1,151)		194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2024	05/15/2025	1	299,495	198.01	17,221			2,087		21,572			(4,246)		526		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2024	04/09/2025	1	223,589	196.11	12,812			282		17,509			(3,159)		176		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/06/2025	1	420,108	195.49	24,324			2,345		35,586			(5,998)		660		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2025	1	54,592	195.12	3,172			297		4,733			(778)		85		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/06/2025	1	571,092	196.31	33,409			6,125		47,822			(8,260)		1,223		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/02/2024	.05/02/2025	1	 475,322	.....194.9	27,664	.....	.....	 2,376	.....	41,630	.....	.....	.....(6,821)	.....	704	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/14/2024	.06/13/2025	1	 402,417	..... 194.98	23,139	.....	.....	 4,692	.....	36,964	.....	.....	.....(5,721)	.....	906	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/06/2024	.06/06/2025	1	 347,410	..... 196.46	20,115	.....	.....	 3,678	.....	28,806	.....	.....	.....(4,960)	.....	744	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/18/2024	.06/18/2025	1	 1,214,078	..... 195.47	70,052	.....	.....	 15,094	.....	 108,911	.....	.....	.....(17,273)	.....	 2,824	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/28/2024	.06/27/2025	2	 835,297	..... 196.58	48,162	.....	.....	 11,609	.....	70,704	.....	.....	..... (11,878)	.....	 2,051	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/17/2024	.06/17/2025	1	 365,102	..... 195.13	21,103	.....	.....	 4,489	.....	33,397	.....	.....	.....(5,203)	.....	844	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/29/2024	.05/29/2025	1	 582,017	..... 194.12	34,048	.....	.....	 5,440	.....	55,272	.....	.....	.....(8,395)	.....	 1,170	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/14/2024	.06/16/2025	1	 75,770	..... 194.98	 4,387	.....	.....	919	.....	 6,985	.....	.....	.....(1,076)	.....	174	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/10/2024	.06/10/2025	1	 375,494	..... 196.34	22,004	.....	.....	 4,243	.....	31,551	.....	.....	.....(5,426)	.....	828	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/05/2024	.06/04/2025	2	 535,142	..... 196.4	31,062	.....	.....	 5,480	.....	44,427	.....	.....	.....(7,664)	.....	 1,129	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/20/2024	.06/20/2025	1	 238,337	..... 196.21	13,752	.....	.....	 3,048	.....	20,466	.....	.....	.....(3,391)	.....	561	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/03/2024	.05/02/2025	1	 535,562	..... 195.12	30,955	.....	.....	2,666	.....	46,252	.....	.....	.....(7,654)	.....	793	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/10/2024	.04/10/2025	1	 209,500	.....195.2	12,298	.....	.....	305	.....	17,482	.....	.....	.....(3,032)	.....	173	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/01/2024	.04/01/2025	1	 159,844	..... 196.39	9,207	.....	.....	.....	.....	12,119	.....	.....	.....(2,270)	.....	42	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/03/2024	.04/03/2025	1	 198,215	..... 196.15	11,358	.....	.....	63	.....	15,345	.....	.....	.....(2,801)	.....	90	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2024	.05/13/2025	1	 168,200	..... 197.16	9,756	.....	.....	 1,129	.....	12,850	.....	.....	.....(2,405)	.....	289	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/17/2025	1	 417,451	..... 194.78	24,337	.....	.....	 1,085	.....	36,137	.....	.....	.....(6,034)	.....	450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2024	.06/12/2025	1	 446,154	..... 195.51	25,743	.....	.....	5,106	.....	39,623	.....	.....	.....(6,348)	.....	998	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/11/2024	.04/11/2025	1	 217,621	..... 194.89	12,731	.....	.....	353	.....	18,558	.....	.....	.....(3,139)	.....	189	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/28/2024	.06/27/2025	2	 640,164	..... 196.83	36,590	.....	.....	8,857	.....	53,318	.....	.....	.....(9,066)	.....	 1,572	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/09/2025	1	 67,949	..... 196.31	4,002	.....	.....	761	.....	5,713	.....	.....	..... (981)	.....	149	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/20/2025	1	 638,703	..... 196.2	36,789	.....	.....	8,175	.....	54,879	.....	.....	.....(9,096)	.....	 1,504	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/17/2024	.05/19/2025	1	 76,639	..... 198.33	 4,453	.....	.....	589	.....	 5,423	.....	.....	.....(1,092)	.....	140	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/28/2024	.06/30/2025	1	 101,758	..... 196.83	 5,892	.....	.....	 1,461	.....	 8,510	.....	.....	.....(1,445)	.....	254	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2024	.05/23/2025	1	 619,658	..... 195.7	36,064	.....	.....	 5,209	.....	52,988	.....	.....	.....(8,893)	.....	 1,181	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/30/2024	.04/30/2025	1	 276,640	..... 194.8	16,322	.....	.....	 1,304	.....	24,321	.....	.....	.....(4,025)	.....	397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/25/2024	.06/25/2025	1	 608,644	..... 197.08	35,058	.....	.....	 8,209	.....	49,730	.....	.....	.....(8,644)	.....	 1,477	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/01/2024	.05/01/2025	1	 395,472	..... 194.69	23,214	.....	.....	 1,919	.....	35,055	.....	.....	.....(5,724)	.....	576	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/16/2024	.04/16/2025	1	 413,508	..... 192.68	24,190	.....	.....	 1,000	.....	40,637	.....	.....	.....(5,965)	.....	433	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/31/2024	.05/30/2025	1	 754,364	..... 196.92	43,753	.....	.....	 7,171	.....	60,062	.....	.....	..... (10,818)	.....	 1,529	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/23/2024	.04/23/2025	1	 307,490	..... 195.91	17,927	.....	.....	 1,086	.....	24,902	.....	.....	.....(4,420)	.....	386	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2024	.05/09/2025	1	 660,814	..... 197.03	38,261	.....	.....	 4,039	.....	50,654	.....	.....	.....(9,460)	.....	 1,080	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/15/2024	.04/15/2025	1	 302,183	..... 193.26	17,647	.....	.....	681	.....	28,668	.....	.....	.....(4,351)	.....	306	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/17/2024	.04/17/2025	1	 118,972	..... 193.06	6,948	.....	.....	306	.....	11,448	.....	.....	.....(1,713)	.....	128	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/24/2024	.06/24/2025	1	387,161	..... 197.56	22,300	.....	.....	5,160	.....	30,587	.....	.....	.....(5,499)	.....	934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/28/2024	.05/28/2025	1	886,159	..... 195.27	51,752	.....	.....	8,126	.....	78,379	.....	.....	.....(12,761)	.....	1,766	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/05/2024	.04/04/2025	1	267,115	..... 195.65	15,279	.....	.....	127	.....	21,444	.....	.....	.....(3,778)	.....	140	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/26/2024	.04/28/2025	1	 104,226	..... 195.41	6,149	.....	.....	457	.....	8,787	.....	.....	.....(1,508)	.....	144	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/13/2024	.06/13/2025	1	411,534	..... 195.21	23,746	.....	.....	4,802	.....	37,277	.....	.....	.....(5,855)	.....	927	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/16/2024	.05/16/2025	1	338,336	..... 197.95	19,522	.....	.....	2,433	.....	24,517	.....	.....	.....(4,814)	.....	601	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/20/2024	.05/20/2025	1	369,382	..... 197.84	21,387	.....	.....	2,887	.....	27,133	.....	.....	.....(5,274)	.....	684	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/30/2024	.05/30/2025	1	274,012	..... 194.81	15,947	.....	.....	2,606	.....	24,997	.....	.....	.....(3,932)	.....	555	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/08/2024	.04/08/2025	1	271,086	..... 195.55	15,615	.....	.....	301	.....	22,035	.....	.....	.....(3,850)	.....	201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/07/2024	.05/07/2025	1	207,991	..... 195.89	12,043	.....	.....	 1,194	.....	17,194	.....	.....	.....(2,969)	.....	331	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/25/2025	1	 96,380	..... 203.76	5,002	.....	.....	2,012	.....	5,298	.....	.....	.....(1,227)	.....	306	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/24/2024	.07/24/2025	1	 357,820	200	 19,931	.....	.....	6,259	.....	24,898	.....	.....	.....(4,914)	.....	 1,004	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/06/2024	.09/05/2025	1	 383,860	..... 203.14	 19,231	.....	.....	8,387	.....	22,696	.....	.....	.....(4,755)	.....	 1,263	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/23/2024	.09/23/2025	1	 223,279	..... 205.58	10,829	.....	.....	5,221	.....	11,225	.....	.....	.....(2,670)	.....	775	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/17/2024	.07/17/2025	1	 366,770	..... 201.32	20,576	.....	.....	6,065	.....	22,773	.....	.....	.....(5,073)	.....	998	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/22/2025	1	 465,229	..... 203.76	24,099	.....	.....	9,573	.....	25,409	.....	.....	.....(5,959)	.....	 1,461	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/27/2024	.08/27/2025	1	 392,371	..... 204.19	20,364	.....	.....	8,303	.....	20,891	.....	.....	.....(5,021)	.....	 1,253	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/03/2024	.09/03/2025	1	 243,745	..... 204.74	 12,504	.....	.....	5,339	.....	12,577	.....	.....	.....(3,083)	.....	797	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/28/2024	.08/28/2025	1	 266,058	..... 204.09	 13,729	.....	.....	5,635	.....	14,318	.....	.....	.....(3,385)	.....	853	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/25/2024	.07/25/2025	1	 240,430	..... 200.92	 13,368	.....	.....	4,258	.....	15,635	.....	.....	.....(3,296)	.....	678	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/03/2024	.07/03/2025	1	 471,975	..... 196.43	27,139	.....	.....	7,011	.....	40,653	.....	.....	.....(6,692)	.....	 1,198	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/13/2024	.08/13/2025	1	324,861	.....201.88	16,990	.....	.....	6,272	.....	20,297	.....	.....	.....(4,189)	.....	988	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/22/2024	.07/22/2025	1	151,603	.....200.01	8,535	.....	.....	2,633	.....	10,506	.....	.....	.....(2,105)	.....	422	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/19/2024	.09/19/2025	1	203,243	.....204.96	9,918	.....	.....	4,698	.....	10,670	.....	.....	.....(2,446)	.....	698	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/18/2024	.09/18/2025	1	263,357	.....204.62	13,010	.....	.....	6,093	.....	14,190	.....	.....	.....(3,208)	.....	901	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/02/2024	.08/01/2025	1	310,709	.....202.15	16,126	.....	.....	5,465	.....	18,569	.....	.....	.....(3,987)	.....	902	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/18/2024	.07/18/2025	1	195,639	.....201.09	10,936	.....	.....	3,272	.....	12,396	.....	.....	.....(2,697)	.....	535	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/11/2024	.09/11/2025	1	305,559	.....203.38	15,247	.....	.....	6,847	.....	17,936	.....	.....	.....(3,760)	.....	1,024	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/24/2024	.09/24/2025	1	497,523	.....205.45	24,030	.....	.....	11,651	.....	25,346	.....	.....	.....(5,925)	.....	1,732	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/14/2024	.08/14/2025	2	392,899	.....202.09	20,776	.....	.....	7,762	.....	24,173	.....	.....	.....(5,142)	.....	1,199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/25/2024	.09/25/2025	1	330,626	.....204.67	15,969	.....	.....	7,787	.....	18,007	.....	.....	.....(3,938)	.....	1,154	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/01/2024	.07/01/2025	1	462,546	..... 196.6	26,781	.....	.....	6,714	.....	39,311	.....	.....	.....(6,604)	.....	1,161	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/12/2024	.09/12/2025	1	95,390	..... 203.62	4,779	.....	.....	2,171	.....	5,505	.....	.....	.....(1,178)	.....	321	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/11/2024	.07/11/2025	1	363,702	..... 197.76	20,476	.....	.....	5,729	.....	29,021	.....	.....	.....(5,049)	.....	961	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/26/2025	1	267,134	..... 205.28	12,903	.....	.....	6,380	.....	13,867	.....	.....	.....(3,190)	.....	935	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/19/2025	1	488,477	..... 204.98	23,789	.....	.....	11,300	.....	25,601	.....	.....	.....(5,882)	.....	1,677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/09/2024	.09/09/2025	1	164,192	..... 204.47	8,210	.....	.....	3,641	.....	8,785	.....	.....	.....(2,024)	.....	547	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/18/2025	1	 51,227	..... 202.61	2,730	.....	.....	1,046	.....	3,050	.....	.....	..... (670)	.....	159	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/30/2024	.07/30/2025	1	384,907	..... 202.49	21,362	.....	.....	7,062	.....	22,278	.....	.....	.....(5,267)	.....	1,108	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/07/2024	.08/07/2025	1	333,947	..... 200.55	17,499	.....	.....	6,170	.....	22,837	.....	.....	.....(4,315)	.....	993	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/19/2024	.08/19/2025	1	137,395	..... 203.04	7,268	.....	.....	2,803	.....	7,916	.....	.....	.....(1,792)	.....	427	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/26/2024	.07/25/2025	1	555,872	..... 201.67	30,851	.....	.....	9,855	.....	34,070	.....	.....	.....(7,628)	.....	1,567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/12/2024	.07/11/2025	1	457,320	..... 198.33	25,701	.....	.....	7,211	.....	35,130	.....	.....	.....(6,355)	.....	1,209	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/16/2024	.09/16/2025	1	 112,941	..... 205.05	 5,534	.....	.....	 2,561	.....	 5,845	.....	.....	..... (1,365)	.....	 384	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/08/2024	.08/08/2025	1	 181,139	..... 201.36	 9,564	.....	.....	 3,418	.....	 11,675	.....	.....	..... (2,358)	.....	 541	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/30/2024	.09/30/2025	1	 133,954	..... 205.75	 6,510	.....	.....	 3,264	.....	 6,745	.....	.....	..... (1,605)	.....	 474	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/10/2024	.09/10/2025	1	 308,197	..... 204.11	 15,287	.....	.....	 6,822	.....	 17,026	.....	.....	..... (3,769)	.....	 1,030	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/08/2024	.07/08/2025	1	 230,340	..... 196.14	 13,175	.....	.....	 3,557	.....	 20,331	.....	.....	..... (3,249)	.....	 600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/26/2024	.08/26/2025	1	 144,279	.....204.4	 7,503	.....	.....	 3,038	.....	 7,528	.....	.....	..... (1,850)	.....	 459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/22/2024	.08/22/2025	1	 185,302	..... 202.99	 9,728	.....	.....	 3,854	.....	 10,785	.....	.....	..... (2,399)	.....	 582	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/27/2024	.09/29/2025	1	 93,657	..... 205.28	 4,552	.....	.....	 2,270	.....	 4,894	.....	.....	..... (1,116)	.....	 331	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/06/2024	.08/06/2025	1	 220,358	..... 200.34	 11,591	.....	.....	 4,055	.....	 15,278	.....	.....	..... (2,858)	.....	 652	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/17/2024	.09/17/2025	1	 528,513	..... 204.86	 25,950	.....	.....	 12,081	.....	 27,855	.....	.....	..... (6,399)	.....	 1,803	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/29/2024	.08/29/2025	1	 229,705	..... 204.35	 11,899	.....	.....	 4,958	.....	 12,118	.....	.....	..... (2,934)	.....	 739	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.08/15/2024	.08/15/2025	1	216,868	..... 202.42	11,537	.....	.....	 4,346	.....	 13,033	.....	.....	..... (2,845)	.....	664	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.08/05/2024	.08/05/2025	1	247,080	..... 200.02	12,823	.....	.....	 4,451	.....	 17,504	.....	.....	..... (3,162)	.....	729	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.09/20/2024	.09/22/2025	1	 172,460	..... 204.98	 8,451	.....	.....	 4,051	.....	 9,098	.....	.....	..... (2,072)	.....	597	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.08/30/2024	.08/29/2025	1	576,755	..... 204.84	29,876	.....	.....	 12,483	.....	 29,164	.....	.....	..... (7,387)	.....	 1,855	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.08/20/2024	.08/20/2025	1	317,316	..... 202.64	16,691	.....	.....	 6,483	.....	 18,921	.....	.....	..... (4,116)	.....	990	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.07/02/2024	.07/02/2025	1	504,851	..... 196.45	29,130	.....	.....	 7,403	.....	 43,347	.....	.....	..... (7,183)	.....	 1,274	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.09/05/2024	.09/05/2025	1	277,999	..... 203.74	14,039	.....	.....	 6,106	.....	 15,665	.....	.....	..... (3,462)	.....	915	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.08/12/2024	.08/12/2025	1	135,997	..... 201.42	7,181	.....	.....	 2,631	.....	 8,788	.....	.....	..... (1,771)	.....	412	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.07/15/2024	.07/15/2025	1	297,052	..... 198.47	16,605	.....	.....	 4,803	.....	 22,732	.....	.....	..... (4,094)	.....	800	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.07/16/2024	.07/16/2025	1	544,822	..... 199.56	30,565	.....	.....	 8,925	.....	 38,648	.....	.....	..... (7,536)	.....	 1,475	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	.07/19/2024	.07/18/2025	1	503,701	..... 200.44	28,258	.....	.....	 8,477	.....	 33,570	.....	.....	..... (6,987)	.....	 1,376	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/16/2024	.08/15/2025	1	350,701	..... 202.61	18,587	.....	.....	7,022	.....	20,757	.....	.....	.....(4,596)	.....	1,074	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/09/2024	.07/09/2025	1	505,062	..... 195.99	28,940	.....	.....	7,893	.....	45,049	.....	.....	.....(7,136)	.....	1,322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/29/2024	.07/29/2025	1	197,535	..... 201.55	10,983	.....	.....	3,600	.....	12,317	.....	.....	.....(2,708)	.....	566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/13/2024	.09/12/2025	1	601,623	..... 204.32	29,540	.....	.....	13,457	.....	32,805	.....	.....	.....(7,304)	.....	2,023	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/31/2024	.07/31/2025	1	444,082	..... 202.43	24,558	.....	.....	8,186	.....	25,884	.....	.....	.....(6,055)	.....	1,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/26/2024	.09/26/2025	1	230,192	..... 204.42	11,210	.....	.....	5,528	.....	12,819	.....	.....	.....(2,764)	.....	806	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/10/2024	.07/10/2025	1	264,514	..... 196.86	15,104	.....	.....	4,161	.....	22,371	.....	.....	.....(3,724)	.....	696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/23/2024	.07/23/2025	1	323,887	..... 199.29	18,170	.....	.....	5,656	.....	23,686	.....	.....	.....(4,480)	.....	905	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/01/2024	.08/01/2025	1	208,314	..... 202.33	11,311	.....	.....	3,823	.....	12,267	.....	.....	.....(2,789)	.....	605	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/05/2024	.07/03/2025	1	516,995	..... 196.35	29,469	.....	.....	7,634	.....	44,728	.....	.....	.....(7,306)	.....	1,312	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/21/2024	.08/21/2025	1	408,677	..... 202.98	21,251	.....	.....	8,313	.....	23,758	.....	.....	.....(5,240)	.....	1,279	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/04/2024	.09/04/2025	1	 498,531	..... 204.43	25,275	.....	.....	10,862	.....	26,473	.....	.....	.....(6,232)	.....	1,635	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/13/2024	.09/15/2025	1	 65,172	..... 204.32	3,220	.....	.....	1,481	.....	3,576	.....	.....	.....(790)	.....	221	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/19/2024	.07/21/2025	1	 53,476	..... 200.44	3,016	.....	.....	922	.....	3,583	.....	.....	.....(740)	.....	148	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/09/2024	.08/08/2025	1	 312,883	..... 201.44	16,458	.....	.....	5,897	.....	20,043	.....	.....	.....(4,069)	.....	934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.12/26/2024	.12/26/2025	1	 716,653	..... 203.67	37,696	.....	.....	28,089	.....	50,031	.....	.....	.....(9,295)	.....	3,082	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.12/06/2024	.12/08/2025	1	 40,581	..... 207.54	2,110	.....	.....	1,459	.....	2,060	.....	.....	.....(517)	.....	169	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.12/11/2024	.12/11/2025	1	 477,570	..... 205.97	24,786	.....	.....	17,343	.....	27,556	.....	.....	.....(6,112)	.....	1,996	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.11/29/2024	.11/28/2025	1	 462,673	..... 209.81	24,198	.....	.....	16,199	.....	18,961	.....	.....	.....(5,983)	.....	1,884	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.12/02/2024	.12/02/2025	1	 66,354	..... 209.04	3,503	.....	.....	2,365	.....	2,938	.....	.....	.....(864)	.....	272	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.11/20/2024	.11/20/2025	1	 439,372	..... 207.4	23,111	.....	.....	14,834	.....	21,646	.....	.....	.....(5,699)	.....	1,759	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.10/11/2024	.10/10/2025	1	 495,040	..... 206.82	25,297	.....	.....	13,529	.....	23,289	.....	.....	.....(6,255)	.....	1,800	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/16/2024	. 10/16/2025	 1	 297,277	..... 207.27	 15,131	.....	.....	 8,254	.....	 13,649	.....	.....	..... (3,731)	.....	 1,098	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/11/2024	. 11/11/2025	 1	 140,267	..... 207.38	 7,364	.....	.....	 4,544	.....	 6,784	.....	.....	..... (1,816)	.....	 551	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/04/2024	. 11/04/2025	 1	 65,045	..... 205.77	 3,369	.....	.....	 2,014	.....	 3,526	.....	.....	..... (831)	.....	 251	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/27/2024	. 11/26/2025	 1	 397,103	..... 209.69	 20,808	.....	.....	 13,853	.....	 16,375	.....	.....	..... (5,145)	.....	 1,610	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/31/2024	. 10/31/2025	 1	 200,088	..... 206.19	 10,285	.....	.....	 6,068	.....	 10,405	.....	.....	..... (2,536)	.....	 766	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/18/2024	. 11/18/2025	 1	 96,591	..... 207.38	 5,081	.....	.....	 3,233	.....	 4,745	.....	.....	..... (1,253)	.....	 385	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/14/2024	. 11/14/2025	 1	 146,674	..... 206.7	 7,671	.....	.....	 4,824	.....	 7,544	.....	.....	..... (1,891)	.....	 580	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/24/2024	. 12/24/2025	 1	 81,858	..... 203.62	 4,314	.....	.....	 3,182	.....	 5,711	.....	.....	..... (1,064)	.....	 351	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/01/2024	. 11/03/2025	 1	 113,299	..... 205.58	 5,903	.....	.....	 3,512	.....	 6,221	.....	.....	..... (1,448)	.....	 437	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/20/2024	. 12/19/2025	 1	 462,369	..... 202.92	 24,228	.....	.....	 17,633	.....	 33,429	.....	.....	..... (5,990)	.....	 1,962	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/04/2024	. 10/03/2025	 1	 498,421	..... 206.57	 25,320	.....	.....	 13,012	.....	 23,558	.....	.....	..... (6,260)	.....	 1,779	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/14/2025	1	469,742	206.42	24,614			15,521		24,702			(6,086)		1,856		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/07/2025	1	120,903	206.07	6,178			3,217		6,169			(1,523)		436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2025	1	697,693	206.75	36,629			23,410		36,095			(9,032)		2,787		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2025	1	118,813	204.44	6,202			4,425		7,716			(1,529)		501		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	335,744	209.69	17,660			11,790		13,916			(4,343)		1,367		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/17/2025	1	680,142	204.39	35,571			25,478		44,446			(8,771)		2,876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2025	1	140,686	209.21	7,428			4,870		6,032			(1,832)		569		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/23/2025	1	66,273	203.15	3,493			2,566		4,756			(861)		283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2025	1	122,969	209.81	6,468			4,348		5,079			(1,586)		504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/15/2025	1	558,277	206.71	28,472			15,452		26,832			(7,021)		2,056		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/27/2025	1	55,441	206.02	2,850			1,641		2,898			(699)		210		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	1	526,730	206.35	25,757			13,056		25,293			(6,351)		1,875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	289,171	207.3	14,863			8,394		13,470			(3,665)		1,086		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	321,112	206.29	15,735			7,932		15,476			(3,880)		1,140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	100,003	206.57	5,110			2,647		4,761			(1,253)		360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	162,729	206.74	8,348			4,668		7,911			(2,058)		608		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	382,358	207.76	19,921			13,555		18,907			(4,912)		1,576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	227,429	208.8	11,986			7,769		9,991			(2,955)		912		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	535,493	206.86	28,006			17,436		27,136			(6,906)		2,111		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	291,540	205.74	14,956			8,735		15,680			(3,688)		1,114		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	474,359	205.42	24,335			14,145		26,107			(6,000)		1,808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	557,588	206.65	28,995			20,208		30,523			(7,149)		2,326		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/27/2024	. 12/26/2025	1	 596,202	..... 203.49	31,181	.....	.....	 23,299	.....	 42,128	.....	.....	..... (7,710)	.....	 2,564	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/03/2024	. 12/03/2025	1	 264,158	..... 208.82	13,815	.....	.....	 9,363	.....	 11,951	.....	.....	..... (3,407)	.....	 1,087	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/01/2024	. 10/31/2025	1	 529,149	..... 205.58	27,410	.....	.....	 16,218	.....	 28,878	.....	.....	..... (6,777)	.....	 2,026	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/06/2024	. 11/06/2025	1	 307,385	..... 206.57	16,076	.....	.....	 9,699	.....	 13,927	.....	.....	..... (3,964)	.....	 1,193	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/12/2024	. 12/12/2025	1	 166,939	..... 205.94	 8,664	.....	.....	 6,120	.....	 9,670	.....	.....	..... (2,136)	.....	 699	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/20/2024	. 12/22/2025	1	 148,853	..... 202.92	 7,845	.....	.....	 5,727	.....	 10,808	.....	.....	..... (1,924)	.....	 635	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/19/2024	. 12/19/2025	1	 304,583	..... 202.05	16,021	.....	.....	 11,627	.....	 23,232	.....	.....	..... (3,950)	.....	 1,293	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/09/2024	. 12/09/2025	1	 89,530	..... 206.92	 4,647	.....	.....	 3,226	.....	 4,790	.....	.....	..... (1,146)	.....	 373	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/03/2024	. 10/03/2025	1	 124,693	..... 206.18	 6,147	.....	.....	 3,150	.....	 6,095	.....	.....	..... (1,516)	.....	 445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/08/2024	. 10/08/2025	1	 294,251	..... 205.59	15,007	.....	.....	 7,855	.....	 15,286	.....	.....	..... (3,700)	.....	 1,064	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/28/2024	. 10/28/2025	1	 113,450	..... 206.18	 5,843	.....	.....	 3,380	.....	 5,871	.....	.....	..... (1,441)	.....	 431	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/18/2024	. 10/20/2025	1	 195,242	..... 207.48	 9,996	.....	.....	 5,563	.....	 8,889	.....	.....	..... (2,451)	.....	 728	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/24/2024	. 10/24/2025	1	 122,226	..... 206.88	 6,246	.....	.....	 3,564	.....	 5,914	.....	.....	..... (1,540)	.....	 460	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/22/2024	. 10/22/2025	1	 472,160	..... 207.11	 24,222	.....	.....	 13,612	.....	 22,300	.....	.....	..... (5,973)	.....	 1,769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/05/2024	. 11/05/2025	1	 702,328	..... 206.57	 36,591	.....	.....	 21,975	.....	 35,806	.....	.....	..... (9,023)	.....	 2,720	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/22/2024	. 11/21/2025	1	 139,311	..... 209.4	 7,356	.....	.....	 4,781	.....	 5,817	.....	.....	..... (1,819)	.....	 559	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/05/2024	. 12/05/2025	1	 180,578	..... 208.22	 9,426	.....	.....	 6,476	.....	 8,632	.....	.....	..... (2,324)	.....	 746	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/13/2024	. 12/15/2025	1	 165,808	..... 205.75	 8,688	.....	.....	 6,175	.....	 9,802	.....	.....	..... (2,131)	.....	 698	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/27/2024	. 12/29/2025	1	 183,566	..... 203.49	 9,656	.....	.....	 7,235	.....	 13,028	.....	.....	..... (2,368)	.....	 794	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/06/2024	. 12/05/2025	1	 683,054	..... 207.54	 35,314	.....	.....	 24,327	.....	 34,461	.....	.....	..... (8,731)	.....	 2,821	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/07/2024	. 11/07/2025	1	 166,660	..... 207.56	 8,683	.....	.....	 5,306	.....	 7,869	.....	.....	..... (2,141)	.....	 648	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/22/2024	. 11/24/2025	1	 67,915	..... 209.4	 3,613	.....	.....	 2,359	.....	 2,857	.....	.....	..... (886)	.....	 274	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/08/2024	. 11/07/2025	 1	 439,649	..... 208.33	 22,950	.....	.....	 14,064	.....	 19,460	.....	.....	..... (5,674)	.....	 1,711	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/13/2024	. 12/12/2025	 1	 535,930	..... 205.75	 27,922	.....	.....	 19,778	.....	 31,514	.....	.....	..... (6,904)	.....	 2,244	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/18/2024	. 12/18/2025	 1	 501,239	..... 202.38	 26,165	.....	.....	 18,813	.....	 37,410	.....	.....	..... (6,452)	.....	 2,123	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/26/2024	. 11/26/2025	 1	 915,760	..... 209.57	 48,352	.....	.....	 31,923	.....	 38,159	.....	.....	..... (11,922)	.....	 3,713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/11/2024	. 10/13/2025	 1	 94,662	..... 206.82	 4,866	.....	.....	 2,621	.....	 4,486	.....	.....	..... (1,193)	.....	 347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/11/2024	. 10/10/2025	 1	 328,004	..... 206.13	 17,567	.....	.....	 9,395	.....	 16,365	.....	.....	..... (4,344)	.....	 1,193	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/14/2024	. 10/14/2025	 1	 112,378	..... 207.3	 5,754	.....	.....	 3,107	.....	 5,121	.....	.....	..... (1,419)	.....	 413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/09/2024	. 10/09/2025	 1	 453,372	..... 206.25	 23,258	.....	.....	 12,238	.....	 22,341	.....	.....	..... (5,735)	.....	 1,644	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/17/2024	. 10/17/2025	 1	 199,034	..... 207.3	 10,171	.....	.....	 5,607	.....	 9,137	.....	.....	..... (2,508)	.....	 737	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/18/2024	. 10/17/2025	 1	 506,767	..... 207.48	 25,794	.....	.....	 14,259	.....	 22,901	.....	.....	..... (6,378)	.....	 1,876	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/15/2024	. 11/17/2025	 1	 94,961	..... 206.42	 5,004	.....	.....	 3,171	.....	 5,025	.....	.....	..... (1,227)	.....	 378	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	525,877	206.02	26,872			15,377		27,311			(6,644)		1,980		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2025	1	547,927	206.57	28,985			17,966		28,356			(7,147)		2,156		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2025	1	561,574	203.34	29,314			22,188		40,431			(7,228)		2,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	75,566	203.77	3,884			2,985		5,332			(921)		331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/31/2026	1	69,624	211.48	3,495			3,495		3,494					348		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2026	1	100,911	209.72	5,257			4,751		5,163			(544)		479		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2026	1	377,658	208.58	19,752			17,629		20,778			(2,165)		1,782		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/08/2026	1	329,572	203.31	16,940			13,160		24,028			(3,806)		1,451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	87,663	202.37	4,558			3,592		6,811			(994)		389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/13/2026	1	56,842	203.27	2,944			2,328		4,186			(621)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/09/2026	1	108,830	203.31	5,605			4,358		7,945			(1,256)		480		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/30/2025	.01/30/2026	1	 220,184	..... 206.42	.....	 11,251	.....	 9,475	.....	 13,575	.....	.....	..... (1,850)	.....	 1,006	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/27/2025	.03/27/2026	1	 187,188	..... 210.44	.....	 9,509	.....	 9,483	.....	 9,647	.....	.....	..... (104)	.....	 931	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/24/2025	.01/23/2026	1	 411,157	..... 205.35	.....	 21,010	.....	 17,333	.....	 26,894	.....	.....	..... (3,810)	.....	 1,858	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/21/2025	.02/20/2026	1	 444,104	..... 209.72	.....	 23,005	.....	 20,768	.....	 22,594	.....	.....	..... (2,402)	.....	 2,099	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/28/2025	.01/28/2026	1	 313,591	..... 205.21	.....	 15,993	.....	 13,306	.....	 20,872	.....	.....	..... (2,717)	.....	 1,429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/27/2025	.02/27/2026	1	 194,147	..... 209.31	.....	 9,979	.....	 9,178	.....	 10,295	.....	.....	..... (875)	.....	 927	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/24/2025	.01/26/2026	1	 106,745	..... 205.35	.....	 5,487	.....	 4,534	.....	 7,014	.....	.....	..... (987)	.....	 485	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/04/2025	.03/04/2026	1	 230,687	..... 209.12	.....	 11,604	.....	 10,772	.....	 12,508	.....	.....	..... (858)	.....	 1,110	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/04/2025	.02/04/2026	1	 348,222	..... 205.79	.....	 18,073	.....	 15,384	.....	 22,559	.....	.....	..... (2,723)	.....	 1,605	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/03/2025	.02/03/2026	1	 53,836	..... 205.89	.....	 2,799	.....	 2,375	.....	 3,460	.....	.....	..... (430)	.....	 248	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/07/2025	.02/06/2026	1	 623,064	..... 205.95	.....	 32,462	.....	 28,043	.....	 40,068	.....	.....	..... (4,637)	.....	 2,880	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/14/2025	.03/16/2026	1	349,885	..... 209.32	.....	17,844	.....	17,156	.....	19,094	.....	.....	.....(827)	.....	1,713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/12/2025	.03/12/2026	1	421,879	..... 208.43	.....	21,305	.....	20,248	.....	24,307	.....	.....	.....(1,109)	.....	2,054	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/11/2025	.03/11/2026	1	223,869	..... 209.23	.....	11,193	.....	10,608	.....	12,195	.....	.....	.....(613)	.....	1,088	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/25/2025	.03/25/2026	1	392,435	..... 209.65	.....	19,936	.....	19,661	.....	21,281	.....	.....	.....(328)	.....	1,946	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/15/2025	.01/15/2026	1	364,942	..... 204.52	.....	18,795	.....	14,963	.....	24,890	.....	.....	.....(3,862)	.....	1,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/28/2025	.03/30/2026	1	101,491	..... 210.39	.....	5,135	.....	5,135	.....	142	.....	.....	.....(42)	.....	507	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/21/2025	.01/21/2026	1	89,176	..... 205.78	.....	4,584	.....	3,725	.....	5,656	.....	.....	.....(867)	.....	402	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/21/2025	.03/20/2026	1	472,822	..... 209.75	.....	23,830	.....	23,367	.....	25,227	.....	.....	.....(655)	.....	2,328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/10/2025	.01/09/2026	1	347,363	..... 202.37	.....	17,924	.....	14,090	.....	26,882	.....	.....	.....(3,939)	.....	1,532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/25/2025	.02/25/2026	1	576,288	..... 210.12	.....	29,564	.....	26,876	.....	28,736	.....	.....	.....(2,754)	.....	2,744	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313R$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/23/2025	.01/23/2026	1	117,889	..... 205.55	.....	6,048	.....	4,976	.....	7,616	.....	.....	.....(1,110)	.....	533	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/28/2025	.02/27/2026	1	641,193	..... 210.31	.....	32,573	.....	30,039	.....	31,633	.....	.....	.....(2,774)	.....	3,062	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/13/2025	.03/13/2026	1	261,374	..... 208.31	.....	13,226	.....	12,676	.....	15,206	.....	.....	.....(652)	.....	1,274	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/13/2025	.02/13/2026	1	306,010	..... 207.67	.....	16,066	.....	14,191	.....	17,742	.....	.....	.....(2,025)	.....	1,430	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/22/2025	.01/22/2026	1	571,775	..... 205.01	.....	29,389	.....	23,965	.....	38,204	.....	.....	.....(5,475)	.....	2,579	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/20/2025	.03/20/2026	1	209,654	..... 210.2	.....	10,609	.....	10,373	.....	10,849	.....	.....	.....(320)	.....	1,032	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/07/2025	.02/09/2026	1	345,958	..... 205.95	.....	18,163	.....	15,711	.....	22,351	.....	.....	.....(2,573)	.....	1,607	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/20/2025	.02/20/2026	1	150,394	..... 209.41	.....	7,836	.....	7,054	.....	7,818	.....	.....	.....(837)	.....	711	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/26/2025	.02/26/2026	1	416,464	..... 209.22	.....	21,448	.....	19,557	.....	22,185	.....	.....	.....(1,939)	.....	1,986	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/19/2025	.03/19/2026	1	369,540	..... 210.29	.....	18,920	.....	18,347	.....	18,968	.....	.....	.....(622)	.....	1,817	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/16/2025	.01/16/2026	1	329,091	..... 205.11	.....	16,849	.....	13,573	.....	21,633	.....	.....	.....(3,416)	.....	1,469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/03/2025	.01/02/2026	1	225,244	..... 203.77	.....	11,510	.....	8,824	.....	15,825	.....	.....	.....(2,751)	.....	981	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	286,072	203.35		14,704		11,383		20,788			(3,344)		1,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	299,629	210.31		15,311		14,130		14,868			(1,293)		1,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	506,911	205.61		25,852		21,831		32,973			(4,190)		2,317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	275,573	209.01		13,889		13,042		15,109			(951)		1,330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	739,360	207.3		38,447		34,056		43,958			(4,753)		3,456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	559,545	207.54		29,488		25,751		33,640			(3,797)		2,611		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	184,373	206.16		9,532		8,140		11,669			(1,410)		851		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	478,538	207.54		25,028		21,787		27,898			(3,291)		2,230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	225,870	209.75		11,452		11,231		12,114			(312)		1,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	398,334	207.72		20,833		18,537		23,211			(2,340)		1,876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	313,886	205.36		16,008		13,362		20,721			(2,675)		1,432		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S5E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/14/2025	.02/17/2026	1	 125,384	..... 207.3	.....	 6,583	.....	 5,839	.....	 7,504	.....	.....	..... (805)	.....	 590	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U50 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/26/2025	.03/26/2026	1	 293,616	..... 210.33	.....	 14,916	.....	 14,751	.....	 15,220	.....	.....	..... (204)	.....	 1,458	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q5G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/02/2025	.01/02/2026	1	 280,964	..... 203.35	.....	 14,357	.....	 10,977	.....	 20,273	.....	.....	..... (3,461)	.....	 1,224	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q5Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/14/2025	.01/14/2026	1	 428,946	..... 203.91	.....	 22,219	.....	 17,629	.....	 30,391	.....	.....	..... (4,627)	.....	 1,908	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U54 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/28/2025	.03/27/2026	1	 723,017	..... 210.39	.....	 36,368	.....	 36,368	.....	 38,820	.....	.....	..... (300)	.....	 3,595	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T58 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/07/2025	.03/09/2026	1	 121,754	..... 210.16	.....	 6,197	.....	 5,839	.....	 6,188	.....	.....	..... (405)	.....	 590	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/17/2025	.01/16/2026	1	 578,242	..... 205.56	.....	 29,664	.....	 23,962	.....	 36,920	.....	.....	..... (5,949)	.....	 2,582	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T54 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/05/2025	.03/05/2026	1	 484,712	..... 208.91	.....	 24,526	.....	 22,837	.....	 26,694	.....	.....	..... (1,747)	.....	 2,336	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/06/2025	.02/06/2026	1	 148,286	..... 206.14	.....	 7,681	.....	 6,617	.....	 9,418	.....	.....	..... (1,115)	.....	 685	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T59 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/07/2025	.03/06/2026	1	 801,491	..... 210.16	.....	 40,555	.....	 38,190	.....	 40,507	.....	.....	..... (2,674)	.....	 3,868	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T5L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/14/2025	.03/13/2026	1	 437,917	..... 209.32	.....	 22,202	.....	 21,339	.....	 23,774	.....	.....	..... (1,037)	.....	 2,135	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/31/2025	02/02/2026	1	194,812	205.61		9,994		8,452		12,730			(1,607)		895		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	03/18/2025	03/18/2026	1	342,412	209.98		17,463		16,886		17,916			(622)		1,681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T5Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/04/2025	1	419,740	183.86	15,153			126					(3,747)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/02/2025	1	1,079,747	182.91	38,763			3,338					(9,584)		1,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X5A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2024	05/23/2025	1	332,055	182.07	11,954			1,727					(2,948)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2025	1	781,750	179.82	28,143			4,962		1,304			(6,939)		1,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U54	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	1	480,305	184.04	17,387			335					(4,287)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z52	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2025	1	990,025	179.94	36,235			7,808		2,641			(8,935)		2,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X57	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2025	1	554,075	188.62	19,947			2,802					(4,918)		1,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	1	154,573	183.41	5,565			858					(1,361)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	1	321,997	178.63	11,785			2,338		1,045			(2,906)		720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y5B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	1	1,124,702	179.53	41,052			7,526		2,381			(10,150)		2,409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405YS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2025	1	409,576	179.94	14,990			2,684		706			(3,696)		871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X50	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2025	1	548,827	188.62	19,758			2,667					(4,872)		1,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	1	547,656	180.28	19,661			1,625		1			(4,848)		798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/25/2025	1	99,113	184.49	3,578			238					(882)		130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U57	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2025	1	591,133	184.94	21,399			472					(5,276)		464		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405W$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2025	1	642,086	188.62	23,115			2,674					(5,700)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	1	193,497	181.67	6,985			173					(1,722)		160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/23/2025	1	892,339	183.41	32,035			4,640					(7,921)		1,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/13/2025	1	468,787	177.81	17,158			3,470		1,872			(4,231)		1,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2025	1	539,742	179.58	19,755			3,809		1,322			(4,871)		1,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	1	339,306	177.32	12,215			1,996		670			(3,012)		688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2025	1	395,344	188.62	14,232			1,725					(3,509)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2025	1	773,910	178.74	28,325			5,540		2,425			(6,984)		1,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2024	05/16/2025	1	280,320	188.62	10,092			1,258					(2,488)		498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	1	800,729	188.62	28,826			3,971					(7,108)		1,497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/02/2025	1	419,620	181.66	15,106			1,297					(3,725)		621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	1	558,791	188.62	20,061			2,118					(4,960)		913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	1	497,655	179.91	18,214			3,330		940			(4,491)		1,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2025	1	384,408	180.41	14,069			3,333		980			(3,469)		938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	809,580	182.28	29,631			6,585		1,155			(7,326)		1,907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2025	1	500,151	179.42	18,005			3,125		836			(4,440)		1,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	1	459,939	185.49	16,834			3,895		174			(4,151)		1,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	1	838,629	182.06	30,694			7,187		1,382			(7,568)		2,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/27/2025	1	616,992	180.71	22,644			5,472		1,502			(5,599)		1,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2025	1	881,112	178.8	32,249			6,860		3,006			(7,952)		2,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2025	1	401,045	187.93	14,518								(3,580)		105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/11/2025	1	216,551	181.21	7,817			217					(1,928)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	1	655,362	188.62	23,593			2,795					(5,817)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/30/2025	1	326,400	180.25	11,750			1,926		36			(2,905)		662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2025	1	636,604	185.91	22,918			2,273					(5,651)		1,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	1	303,896	177.58	10,971			423					(2,705)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2025	1	419,214	178.66	15,092			2,370		375			(3,721)		836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025	1	675,035	181.59	24,301			1,083					(6,025)		728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2025	1	335,765	185.34	12,088			1,232					(2,980)		542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	792,656	175.81	28,615			1,182					(7,056)		830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	1	318,460	185.39	11,496			728					(2,835)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/25/2025	1	619,363	183.38	22,297			1,486					(5,513)		810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	1	706,816	185.38	25,587			70					(6,309)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	1	178,050	182.9	6,445			54					(1,589)		93		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2025	1	409,303	183.85	14,776			855					(3,643)		502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	1	531,064	176.18	19,437			3,941		2,984			(4,806)		1,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2025	1	872,003	175.51	31,392			5,016		3,329			(7,741)		1,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	1	624,864	185.38	22,558			1,740					(5,562)		881		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405W$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	1	478,007	188.62	17,208			1,811					(4,243)		781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/20/2025	1	397,783	181.55	14,559			3,226		701			(3,590)		937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/27/2025	1	490,690	180.5	17,959			4,328		1,251			(4,428)		1,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2025	1	657,922	185.02	23,751			1,439					(5,856)		826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	1	616,858	181.37	22,269			1,779					(5,491)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	891,330	188.62	31,999			4,000					(7,912)		1,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/11/2025	1	410,463	179.43	14,818			412					(3,664)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2025	1	229,515	178.01	8,263			367					(2,043)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/03/2025	1	370,952	184.63	13,428			74					(3,311)		168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	1	347,078	176.51	12,530			552					(3,089)		375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2025	1	167,359	183.79	6,025			581					(1,486)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	1	661,622	186.26	24,414			11,122		2,344			(6,036)		2,224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	1	497,471	177.99	18,207			4,704		2,571			(4,490)		1,262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	425,899	181.6	15,673			6,835		2,674			(3,875)		1,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	284,496	176.45	10,413			3,672		2,773			(2,567)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	226,530	188.09	8,359			3,869		638			(2,061)		771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	09/09/2025	1	100,899	184.92	3,723			1,651		420			(918)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	972,100	187.94	35,579			9,982		672			(8,797)		2,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	279,617	183.47	10,262			4,065		1,128			(2,530)		878		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5050$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	441,625	187.94	16,208			4,535		305			(3,996)		1,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	261,167	186.7	9,663			4,712		937			(2,383)		912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	887,522	190.46	32,838			15,922		1,817			(8,097)		3,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2025	1	338,862	183.05	12,436			4,865		1,444			(3,066)		1,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/03/2025	1	806,256	178.06	29,509			7,644		4,120			(7,316)		2,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	92,898	191.61	3,437			1,723		160			(848)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2025	1	232,453	187.94	8,531			2,679		210			(2,104)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	534,518	189.77	19,724			9,369		1,183			(4,877)		1,835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	499,975	190.58	18,499			8,763		971			(4,561)		1,716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	1	680,239	187.94	24,965			7,290		543			(6,156)		1,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	670,887	177.67	24,554			6,629		4,154			(6,055)		1,747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	1	451,653	177.51	16,531			4,144		2,366			(4,076)		1,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	1	333,759	180.86	12,216			3,365		1,218			(3,012)		878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2025	1	501,476	177.12	18,354			6,421		4,417			(4,526)		1,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	50,621	181.6	1,868			823		326			(458)		168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	1	218,330	187.94	8,013			2,671		209			(1,976)		631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/26/2025	1	237,607	187.62	8,791			4,335		747			(2,168)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	449,268	179.16	16,443			5,892		3,059			(4,066)		1,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	1	508,257	187.26	18,704			7,626		1,140			(4,612)		1,624		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	1	351,737	187.94	12,909			3,734		281			(3,183)		948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	1	268,185	174.59	9,842			3,416		3,210			(2,427)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	271,176	187.94	9,925			3,162		260			(2,447)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	572,396	186.35	21,007			8,344		1,444			(5,194)		1,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	1	286,007	181.03	10,496			3,954		1,596			(2,588)		876		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	871,794	178.73	31,908			8,109		3,756			(7,868)		2,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	682,653	187.94	24,985			7,475		581			(6,161)		1,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	972,772	176.72	35,603			9,710		7,101			(8,779)		2,546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	1	932,997	179.27	34,241			12,640		6,558			(8,443)		2,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	1	132,165	187.28	4,850			1,964		289			(1,196)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	319,751	188.96	11,767			4,903		525			(2,901)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	670,241	191.75	24,665			10,306		629			(6,098)		2,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	414,189	187.16	15,242			6,256		952			(3,758)		1,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	682,515	184.11	25,185			11,240		3,225			(6,210)		2,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	617,802	187.94	22,612			7,223		592			(5,591)		1,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	628,537	187.94	23,004			6,901		535			(5,688)		1,717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	1	364,202	187.94	13,330			4,113		329			(3,287)		1,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	402,831	186.89	14,784			4,996		560			(3,645)		1,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	471,128	183.31	17,385			7,806		2,493			(4,287)		1,579		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5051$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	1	825,737	187.94	30,222			9,991		791			(7,452)		2,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	1	409,511	178.64	15,029			5,507		3,118			(3,706)		1,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2025	1	422,241	187.94	15,496			4,568		359			(3,821)		1,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	836,250	184.35	30,690			10,401		1,996			(7,588)		2,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	1	409,934	179.96	15,045			5,595		2,642			(3,710)		1,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	848,550	188.35	31,312			14,578		2,298			(7,721)		2,896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	1	552,354	187.94	20,271			6,645		529			(4,998)		1,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/05/2025	1	163,624	185.98	6,021			2,619		563			(1,485)		538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	486,804	190.54	17,963			8,882		996			(4,441)		1,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2024	08/19/2025	1	159,933	182.29	5,870			2,264		763			(1,447)		497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	1	817,052	181.9	29,986			11,647		4,132			(7,394)		2,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	209,867	187.39	7,744			3,627		661			(1,910)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	374,125	184.51	13,805			6,272		1,703			(3,404)		1,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	1	661,442	187.94	24,275			7,557		598			(5,986)		1,848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	64,806	189.37	2,385			1,018		123			(588)		212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	1	702,239	181.46	25,702			9,710		3,676			(6,355)		2,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	646,606	179	23,666			8,457		4,515			(5,835)		1,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	1	598,820	189.1	22,037			9,470		1,235			(5,434)		1,964		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	314,372	191.87	11,758			7,393		950			(2,899)		1,242		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	1,076,414	194.36	39,827			21,614		1,717			(9,820)		3,964		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	135,832	196.45	5,039			2,804		159			(1,236)		506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	200,781	192.14	7,429			4,195		460			(1,832)		754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	29,354	174.77	1,113			791		549			(273)		124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	154,415	188.22	5,713			3,305		599			(1,409)		587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	81,174	191.13	3,003			1,714		212			(741)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	869,654	192.16	32,090			16,491		1,584			(7,934)		3,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	74,130	192.9	2,743			1,477		142			(673)		272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	26,818	195.04	992			536		38			(245)		99		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	57,814	182.01	2,197			1,519		572			(539)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	722,775	170.26	27,393			19,620		19,230			(6,754)		3,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	863,419	164.21	32,724			24,384		35,176			(8,069)		3,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	567,196	162.09	21,497			15,456		26,664			(5,301)		2,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	88,302	191.87	3,347			2,250		299			(821)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	712,399	182.01	27,071			18,649		6,928			(6,693)		2,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	89,654	191.87	3,344			2,128		276			(825)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	85,436	183.05	3,187			1,896		635			(781)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	616,419	191.87	22,992			14,695		1,895			(5,669)		2,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	318,808	189.47	11,828			6,061		858			(2,916)		1,138		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5059$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	549,570	186.48	20,884			14,153		3,419			(5,149)		2,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	504,535	191.87	18,870			11,696		1,499			(4,653)		1,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	295,965	191.44	10,980			5,536		557			(2,707)		1,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	77,927	196.26	2,883			1,589		95			(711)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	60,768	187.1	2,248			1,295		270			(551)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	416,432	187.94	15,408			8,065		1,507			(3,799)		1,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	375,791	196.87	13,904			7,584		401			(3,428)		1,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	46,769	188.09	1,730			901		164			(427)		169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	481,505	191.87	18,008			11,212		1,430			(4,440)		1,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	362,374	191.87	13,553			8,349		1,058			(3,324)		1,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	438,932	191.87	16,416			9,904		1,235			(4,048)		1,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	157,411	163.06	5,934			4,332		6,931			(1,455)		672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	394,525	176.81	14,992			10,490		6,226			(3,697)		1,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	815,847	189.99	30,186			15,883		2,276			(7,443)		2,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	571,892	196.45	21,160			11,697		670			(5,232)		2,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	443,064	186.38	16,393			9,574		2,163			(4,042)		1,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	254,890	189.2	10,710			5,728		795			(2,648)		927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	370,458	191.87	13,855			8,467		1,043			(3,416)		1,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	525,296	191.87	19,594			12,355		1,588			(4,845)		2,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	61,141	191.87	2,287			1,411		182			(564)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	854,949	191.87	31,975			21,111		2,673			(7,884)		3,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	807,702	185.2	29,885			17,371		4,492			(7,369)		3,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	273,303	184.79	10,386			7,067		2,026			(2,561)		1,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	484,362	174.77	18,357			13,003		9,035			(4,539)		2,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	352,652	163.06	13,295			9,676		15,572			(3,287)		1,497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	567,741	162.9	21,461			16,244		25,128			(5,292)		2,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	108,574	163.6	4,104			3,075		4,599			(1,006)		469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	245,997	175.82	9,348			6,603		4,211			(2,305)		1,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	1	318,079	191.87	11,896			7,942		1,011			(2,925)		1,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	442,314	191.87	16,587			11,104		1,406			(4,101)		1,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	141,868	160.01	5,334			3,871		7,616			(1,315)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	94,287	191.87	3,517			2,286		295			(870)		378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	642,927	163.6	24,303			18,159		27,274			(6,009)		2,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	744,155	187.08	27,757			16,669		3,660			(6,844)		2,882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	139,893	191.87	5,218			3,407		437			(1,280)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	681,843	191.87	25,433			15,586		1,919			(6,288)		2,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	741,322	180.13	28,170			19,634		8,766			(6,946)		3,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	124,922	191.87	4,660			2,952		384			(1,143)		497		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505AS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	100,670	183.96	3,825			2,628		815			(943)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	183,478	184.49	6,770			3,995		1,114			(1,669)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	71,141	192.16	2,632			1,363		137			(646)		256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	947,906	192.08	35,073			19,710		2,171			(8,648)		3,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	1,187,436	187.1	43,816			25,073		5,466			(10,834)		4,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	2	177,067	191.87	4,016	289		2,845		544			(1,013)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	683,946	191.08	25,374			12,862		1,396			(6,257)		2,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	428,333	191.87	16,020			10,665		1,339			(3,961)		1,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	195,990	191.87	7,310			4,739		613			(1,803)		786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	720,512	192.9	26,659			14,258		1,345			(6,591)		2,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	461,821	183.05	17,180			10,165		3,280			(4,248)		1,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	75,750	163	2,803			2,154		3,383			(664)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	1	254,397	167.23	9,387			8,815		8,975			(643)		1,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	309,386	163.84	11,478			9,771		13,275			(1,730)		1,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	458,905	162.11	16,979			13,144		21,770			(3,861)		2,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	1	463,655	166.36	17,109			16,730		17,308			(516)		2,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	754,263	165.31	27,983			22,818		29,111			(5,213)		3,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	330,992	163	12,247			9,389		14,661			(2,927)		1,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	139,905	166.42	5,190			4,218		5,019			(981)		630		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505E$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	343,705	165.1		12,751		10,890		13,636			(1,887)		1,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	489,102	169.12		18,146		16,546		15,305			(1,641)		2,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	443,930	166.25		16,470		13,702		16,731			(2,798)		2,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	762,006	167.2		28,118		27,266		27,026			(924)		3,747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	500,218	166.32		18,458		17,136		18,647			(1,365)		2,407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	138,154	167.66		5,126		4,316		4,540			(843)		631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	64,374	165.78		2,388		1,965		2,408			(438)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	332,580	163		12,305		9,560		14,915			(2,765)		1,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	527,232	156.8		19,455		15,294		34,532			(4,276)		2,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	273,043	166.81		10,075		9,936		9,887			(166)		1,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	163,276	163		6,058		4,710		7,322			(1,357)		720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	393,925	162.36		14,575		11,564		18,439			(3,035)		1,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	250,020	156.8		9,251		7,288		16,375			(2,017)		1,109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	158,007	164.86		5,862		5,050		6,374			(851)		730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	493,580	164.38		18,213		17,310		20,869			(948)		2,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	384,048	162.29		14,210		10,864		17,819			(3,426)		1,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	245,089	165.12		9,093		7,590		9,544			(1,520)		1,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	177,961	167.09		6,567		6,549		6,326			(72)		885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	402,078	163.78		14,877		12,852		17,908			(2,125)		1,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505H$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	189,983	163.4		7,010		6,719		8,523			(346)		926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	436,802	165.66		16,205		13,685		16,401			(2,627)		1,996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	127,739	165.89		4,739		3,917		4,736			(852)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	288,742	169.23		10,712		9,852		8,753			(939)		1,379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	523,410	164.31		19,314		19,314		22,126			(159)		2,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	468,774	164.65		17,298		16,961		19,911			(475)		2,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	473,468	165.33		17,518		14,151		18,300			(3,513)		2,114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	140,612	166.55		5,203		4,596		5,108			(656)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	78,508	168.5		2,905		2,625		2,507			(301)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	131,724	165.66		4,940		4,178		5,001			(794)		605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	265,657	165.5		9,803		9,290		10,988			(537)		1,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	366,226	167.42		13,550		12,095		12,556			(1,485)		1,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	354,684	168.5		13,123		11,847		11,325			(1,370)		1,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	452,572	165.48		16,655		16,007		18,259			(778)		2,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	457,904	168.22		16,897		15,733		15,135			(1,204)		2,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	114,434	168.73		4,234		3,812		3,601			(452)		541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	557,505	167.26		20,572		20,345		19,632			(282)		2,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	344,733	165.86		12,755		11,350		13,073			(1,433)		1,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	68,505	172.28		2,569		2,371		2,142			(217)		329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG505F$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	346,011	164.54		12,802		11,340		14,279			(1,583)		1,617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	440,404	171.8		16,339		14,854		11,228			(1,522)		2,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	301,985	165.04		11,204		9,025		11,894			(2,271)		1,348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	265,094	164.65		9,782		9,593		10,981			(267)		1,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	156,383	164.31		5,771		5,771		6,597			(47)		781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	149,920	168.93		5,532		5,212		4,757			(362)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	308,322	163.8		11,408		9,962		13,346			(1,469)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	102,988	163.78		3,811		3,296		4,458			(540)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	591,558	168.93		21,829		20,555		18,699			(1,439)		2,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	62,834	160.53		2,325		1,838		3,296			(490)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	252,213	166.68		9,307		8,999		9,720			(331)		1,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	415,483	165.89		15,373		12,683		15,428			(2,787)		1,877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	489,665	172.28		18,167		16,754		12,079			(1,547)		2,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	305,765	165.91		11,313		9,849		11,574			(1,488)		1,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	222,993	163.53		8,251		6,569		9,682			(1,695)		994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	129,654	165.48		4,784		4,600		5,124			(222)		635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	790,675	200.96	28,860								(3,548)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	571,036	200.96	20,900			29					(2,566)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	624,357	201.74	22,789			63					(2,806)		283		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	1	277,741	200.17	10,388			43					(1,279)		145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	480,691	201.86	17,978			74					(2,216)		252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	731,648	202.36	27,364			300					(3,355)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	809,377	202.36	30,271			291					(3,717)		599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	788,087	202.64	29,317			362					(3,609)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	168,413	203.94	6,265			86					(771)		146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	110,932	204.99	4,138			57					(511)		96		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	494,342	203.4	18,390			378					(2,258)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	1,207,700	203.4	44,926			864					(5,524)		1,224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	566,871	205.58	21,031			462					(2,589)		612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	196,360	205.55	7,246			159					(893)		212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	697,326	205.07	25,801			568					(3,185)		752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	1,106,836	203.78	41,064			1,185					(5,049)		1,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/23/2025	2	560,167	203.78	20,781			628					(2,562)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	164,786	204.67	6,114			193					(753)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	269,677	199.69	10,059			331					(1,238)		353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	515,765	191.34	19,186			633					(2,365)		675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	1	68,564	198.61	2,551			84					(315)		90		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	1,307,229	201.72	48,629			1,870					(5,979)		1,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	685,511	201.72	25,432			1,012					(3,123)		983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	302,487	202.28	11,222			462					(1,382)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	179,907	199.33	6,711			285					(826)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	678,905	197.76	25,323			1,078					(3,122)		1,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2025	1	70,241	196.94	2,627			112					(324)		104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	1,035,244	199.65	38,511			1,902					(4,729)		1,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	2	991,895	199.65	35,062			1,689					(4,318)		1,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	433,657	199.14	16,132			819					(1,986)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	485,149	198.67	18,048			941					(2,222)		793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	241,475	198.54	8,983			469					(1,107)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	56,157	197.83	2,095			110					(259)		92		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,389,063	197.98	51,673			2,981					(6,353)		2,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	344,691	197.98	12,823			756					(1,574)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	349,480	197.81	13,001			785					(1,601)		614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	678,406	192.46	25,169			1,554					(3,099)		1,204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	769,327	195.35	27,567			1,711					(3,403)		1,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	917,513	195.73	33,948			2,285					(4,174)		1,698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	612,165	195.67	22,589			1,580					(2,781)		1,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	616,664	193.27	22,755			1,623					(2,802)		1,175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG4053$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	858,377	190.02	31,588			2,256					(3,894)		1,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	8,194	188.44	302			22					(37)		16		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	996,856	189.61	36,585			2,818					(4,498)		1,970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	542,304	189.61	19,903			1,583					(2,440)		1,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,159,867	189.61	42,567			3,333					(5,227)		2,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	415,772	188.75	15,300			1,238					(1,884)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	271,046	188.1	10,002			811					(1,233)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	454,339	195.63	16,720			1,468					(2,053)		959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	1,366,581	195.63	50,290			4,352					(6,183)		2,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	398,337	194.7	14,659			1,307					(1,805)		847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	438,570	195.33	16,139			1,461					(1,987)		940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	618,665	195.63	22,643			2,053					(2,792)		1,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	500,409	195.63	18,465			1,798					(2,267)		1,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	1,029,157	195.63	37,976			3,652					(4,669)		2,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	454,079	195.63	16,756			1,655					(2,063)		1,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	452,760	195.63	16,707			1,673					(2,057)		1,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	585,194	195.63	21,535			2,159					(2,655)		1,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	1,265,216	195.63	46,560			4,931					(5,725)		2,924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	767,408	195.63	28,241			3,026					(3,467)		1,785		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG4055$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	556,307	195.63	20,528			2,253					(2,527)		1,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	950,365	195.63	34,973			3,843					(4,312)		2,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	601,443	195.63	22,133			2,581					(2,718)		1,460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,392,924	195.63	51,260			5,915					(6,302)		3,361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	2	1,040,494	195.63	36,821			4,749					(4,892)		2,554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	500,083	195.63	18,353			2,193					(2,263)		1,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	990,519	195.63	36,352			4,550					(4,470)		2,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	339,596	195.63	12,497			1,579					(1,534)		857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	455,282	196.08	16,936			2,164					(2,085)		1,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	441,381	195.12	16,375			2,095		1			(2,022)		1,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	613,166	191.17	22,810			3,071		128			(2,804)		1,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	1	1,215,123	191.17	45,203			6,139		254			(5,550)		3,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	620,354	192.32	23,077			3,166		65			(2,841)		1,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	145,038	196.14	5,395			748					(664)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	696,000	197.63	25,891			3,592					(3,192)		1,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	1	957,923	197.36	35,731			5,153					(4,393)		2,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	489,731	197.36	18,267			2,656					(2,243)		1,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	625,139	196.57	23,318			3,454					(2,871)		1,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	148,607	203.45	5,528			857					(679)		415		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG4057$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,231,005	203.45	45,793			7,045					(5,630)		3,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	990,794	203.45	36,858			5,764					(4,538)		2,781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	191,484	203.45	7,123			1,124					(877)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	702,854	203.45	26,076			4,119					(3,215)		1,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	376,451	203.45	14,004			2,305					(1,719)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	813,012	203.45	30,244			4,944					(3,719)		2,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	449,773	203.45	16,732			2,777					(2,060)		1,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	233,109	201.89	8,672			1,451					(1,068)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	358,879	200.66	13,350			2,237		1			(1,646)		1,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	1,269,903	196.28	47,367			8,198		194			(5,824)		3,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	105,404	199.65	3,995			701		5			(492)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	130,654	196.88	4,952			876		20			(610)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	313,971	197.18	11,868			2,103		48			(1,463)		937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	737,518	197.59	27,878			5,093		112			(3,428)		2,234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	404,672	197.59	15,297			2,812		61			(1,878)		1,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	507,286	190.81	19,461			3,636		505			(2,399)		1,554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	563,296	189.01	21,236			3,967		834			(2,618)		1,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	169,844	187.26	6,420			1,235		363			(789)		528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	61,034	187.26	2,307			446		130			(283)		190		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	226,960	186.64	8,556			1,667		547			(1,053)		710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	137,902	186.27	5,199			1,020		355			(640)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	58,858	188.36	2,219			436		103			(274)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	144,057	187.94	5,431			1,097		284			(668)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	128,439	187.94	4,842			983		253			(595)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	89,513	189.41	3,375			690		137			(415)		287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	184,548	191.39	6,976			1,435		193			(859)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	67,498	191.87	2,545			524		63			(314)		217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	90,101	189.45	3,406			729		176			(418)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	145,590	189.45	5,503			1,172		277			(676)		476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	68,650	182.8	2,588			557		368			(319)		226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	54,461	181.08	2,048			442		364			(252)		179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	1	226,083	182.02	8,523			1,846		1,341			(1,052)		744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	105,543	182.21	3,979			880		637			(489)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	129,128	182.21	4,868			1,082		787			(598)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	308,019	182.21	11,612			2,556		1,843			(1,430)		1,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	141,416	182.6	5,331			1,192		821			(656)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	77,597	182.56	2,887			649		455			(355)		261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	343,632	182.57	12,783			2,880		2,014			(1,576)		1,155		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405C$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	82,891	184.84	3,084			698		359			(381)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	166,780	182.85	6,204			1,432		958			(763)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	91,459	182.85	3,402			789		530			(418)		312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	265,100	182.7	9,862			2,300		1,567			(1,214)		907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	224,981	182.29	8,369			1,963		1,407			(1,030)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	106,490	182.16	3,951			928		678			(487)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	244,394	176.78	9,067			2,139		2,889			(1,119)		839		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	34,583	175.23	1,283			308		484			(158)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	86,974	175.23	3,227			779		1,216			(396)		303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/25/2025	2	685,236	175.16	25,086			6,092		9,663			(3,089)		2,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	55,619	171	2,069			505		1,174			(255)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	141,859	169.45	5,263			1,287		3,449			(649)		497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	1	57,660	169.8	2,139			525		1,358			(264)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	112,210	169.32	4,174			1,039		2,763			(514)		396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	109,791	169.32	4,084			1,025		2,723			(501)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	688,539	166.87	25,545			6,448		21,209			(3,145)		2,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	339,159	166.62	12,396			3,168		10,707			(1,530)		1,211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	67,122	166.03	2,497			638		2,224			(308)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	159,748	166.97	5,943			1,539		4,966			(732)		575		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	208,474	169.1	7,755			2,032		5,474			(955)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	232,685	170.54	8,679			2,286		5,417			(1,069)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	118,779	171.22	4,419			1,165		2,608			(545)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	285,996	166.92	10,610			2,810		9,012			(1,310)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	201,271	168.13	7,487			2,008		5,770			(922)		737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	139,987	168.13	5,208			1,407		4,021			(639)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	460,025	170.64	17,113			4,648		10,730			(2,107)		1,698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	54,938	171.59	2,038			556		1,181			(251)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	172,766	168.79	6,392			1,747		4,708			(788)		639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	1	230,951	166.53	8,568			2,352		7,545			(1,058)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	146,945	165.02	5,466			1,519		5,396			(673)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	50,587	165.02	1,882			525		1,858			(231)		189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	852,928	163.66	31,729			8,922		34,604			(3,906)		3,204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	74,362	164.68	2,766			782		2,795			(341)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	64,308	164.1	2,386			675		2,528			(294)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	271,602	163.91	10,104			2,871		10,820			(1,247)		1,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	140,640	161.28	5,232			1,504		6,758			(644)		533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	399,845	163.34	14,874			4,326		16,573			(1,831)		1,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	88,237	165.48	3,282			959		3,119			(404)		338		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405GSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	415,972	166.44	15,391			4,503		13,646			(1,898)		1,593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	1	318,051	170.91	11,800			3,467		7,276			(1,457)		1,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	246,871	172.1	9,184			2,729		5,221			(1,131)		952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	514,725	172.1	19,096			5,737		11,036			(2,351)		1,998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	1	229,273	172.1	8,506			2,567		4,942			(1,047)		892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	175,803	171.1	6,522			1,979		4,120			(805)		684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/07/2025	1	47,698	172.1	1,743			530		1,028			(216)		186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	542,569	172.1	20,129			6,174		11,791			(2,478)		2,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	594,379	172.1	22,051			6,836		12,986			(2,715)		2,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	206,652	172.1	7,687			2,394		4,515			(946)		817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	222,371	172.1	8,250			2,572		4,858			(1,017)		879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2025	1	131,034	172.1	4,874			1,526		2,863			(602)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	170,716	172.1	6,351			2,009		3,740			(782)		679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	632,970	172.1	23,546			7,526		13,902			(2,899)		2,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	137,981	172.1	5,133			1,650		3,031			(632)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	110,257	172.1	4,091			1,320		2,422			(504)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	686,611	172.1	25,473			8,363		15,081			(3,141)		2,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/28/2025	1	97,033	172.1	3,610			1,193		2,131			(444)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/28/2025	1	81,158	172.1	3,019			999		1,783			(372)		330		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	1	90,035	172.1	3,367			1,119		1,978			(416)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	645,090	176.82	24,062			8,153		9,960			(2,962)		2,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	1	518,090	175.27	19,377			6,628		9,134			(2,392)		2,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	75,810	175.47	2,828			979		1,331			(348)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	638,366	177.83	23,811			8,296		9,226			(2,932)		2,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	366,182	178.46	13,659			4,778		5,027			(1,682)		1,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	64,015	178.98	2,388			836		837			(294)		268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	1	193,990	178.98	7,275			2,559		2,536			(898)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	351,975	178.98	13,199			4,684		4,621			(1,625)		1,482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2025	1	672,732	178.98	25,227			9,032		8,870			(3,106)		2,850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	124,714	178.98	4,677			1,681		1,644			(576)		529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	1	73,602	178.98	2,760			993		1,673			(340)		312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	288,005	178.98	10,829			3,953		3,814			(1,333)		1,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	2,506,531	178.98	94,246			34,824		33,190			(11,619)		10,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/28/2023	12/26/2025	1	247,647	178.98	9,312			3,460		3,279			(1,150)		1,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	188,602	178.98	7,091			2,657		2,497			(873)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	870,023	180.67	32,713			12,385		10,161			(4,028)		3,790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	289,357	178.65	10,851			4,114		4,017			(1,338)		1,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2024	01/02/2026	1	324,546	178.38	12,170			4,633		4,603			(1,503)		1,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	183,010	178.5	6,863			2,634		2,625			(845)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	321,662	178.5	12,062			4,650		4,667			(1,481)		1,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,449,890	180.38	54,371			21,032		18,005			(6,694)		6,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	578,003	178.84	21,675			8,414		8,209			(2,669)		2,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	153,190	178.73	5,729			2,227		2,194			(706)		676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	282,452	177.48	10,592			4,140		4,472			(1,308)		1,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	334,953	178.09	12,594			4,961		5,078			(1,551)		1,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	147,798	178.09	5,557			2,198		2,249			(682)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	296,737	175.46	11,157			4,438		5,564			(1,374)		1,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2026	1	250,833	173.45	9,381			3,752		5,481			(1,158)		1,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/16/2026	1	302,138	174.97	11,300			4,526		5,889			(1,397)		1,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	2	1,172,924	173.73	46,276			18,948		25,116			(5,745)		5,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	242,042	175	9,077			3,698		4,716			(1,117)		1,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	54,188	171.24	2,027			827		1,392			(250)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	1	33,784	175.72	1,267			519		623			(156)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/26/2026	2	158,019	176.65	2,146	1,900		2,487		2,710			(576)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	398,622	177.72	14,948			6,213		6,280			(1,840)		1,819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	209,793	179.19	7,867			3,281		2,939			(969)		959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	325,315	176.99	12,232			5,108		5,422			(1,508)		1,487		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050SN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	400,288	180.12	15,051			6,311		5,200			(1,858)		1,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050ST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	479,159	178.75	17,921			7,568		7,130			(2,206)		2,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	1	652,033	176.41	24,386			10,370		11,791			(3,002)		3,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	115,731	178.27	4,340			1,851		1,818			(534)		535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	406,743	178.37	15,212			6,499		6,339			(1,875)		1,880		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2026	1	308,192	178.01	11,526			4,944		4,934			(1,423)		1,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	295,794	178.48	11,063			4,778		4,607			(1,362)		1,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	77,718	178.48	2,907			1,260		1,215			(357)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	856,928	180.63	32,049			13,936		11,386			(3,946)		3,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	354,918	176.25	13,238			5,775		6,585			(1,630)		1,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	178,132	178.13	6,627			2,895		2,870			(817)		833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	2	226,853	181.9	8,554			3,759		2,719			(1,057)		1,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	455,246	181.79	16,935			7,527		5,534			(2,077)		2,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	151,729	181.79	5,644			2,483		1,836			(698)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	345,143	181.66	12,874			5,739		4,256			(1,585)		1,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	240,547	183.7	8,948			3,995		2,514			(1,103)		1,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	230,978	184.07	8,592			3,852		2,347			(1,061)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QT ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	218,365	184.07	8,123			3,665		2,218			(1,000)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	840,406	183.81	31,263			14,195		8,733			(3,849)		4,008		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	517,588	184.07	19,254			8,769		5,258			(2,371)		2,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	107,573	184.07	4,012			1,837		1,093			(495)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	372,369	184.14	13,889			6,400		3,862			(1,710)		1,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	379,386	184.14	14,151			6,489		3,832			(1,749)		1,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	589,800	183.97	22,235			10,324		6,316			(2,741)		2,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	224,999	187.04	8,482			3,950		1,889			(1,046)		1,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2024	03/06/2026	1	459,385	188.94	17,273			8,077		3,307			(2,132)		2,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	347,687	190.18	13,108			6,166		2,285			(1,614)		1,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	419,036	190.18	15,798			7,397		2,710			(1,953)		2,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	827,544	191.43	31,116			14,746		4,928			(3,836)		4,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	461,207	191.43	17,341			8,242		2,747			(2,138)		2,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2026	1	194,952	190.25	7,311			3,489		1,281			(903)		950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/13/2026	1	532,735	190.33	19,978			9,547		4,380			(2,470)		2,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	801,763	190.33	30,066			14,433		5,266			(3,702)		3,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	1,191,400	191.43	44,797			21,660		7,157			(5,523)		5,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	504,799	191.43	18,980			9,203		3,033			(2,340)		2,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2024	03/20/2026	1	363,583	191.43	13,634			6,639		2,184			(1,683)		1,790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	368,424	191.43	13,853			6,754		2,213			(1,713)		1,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	384,116	191.43	14,443			7,072		2,328			(1,778)		1,899		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	1,246,119	191.43	46,854			23,105		7,551			(5,777)		6,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	233,539	191.43	8,781			4,342		1,415			(1,083)		1,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,438,452	191.43	54,086			26,856		8,717			(6,677)		7,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	488,828	191.43	18,331			9,140		2,962			(2,254)		2,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	691,540	180.71	26,624			16,585		11,136			(3,291)		3,848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2026	1	85,817	188.62	3,227			1,835		760			(398)		458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2024	05/15/2026	1	575,991	188.62	21,657			12,218		5,069			(2,674)		3,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	1,441,067	180.71	55,337			34,557		23,126			(6,813)		8,045		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/01/2026	1	459,629	181.66	17,236			9,391		6,401			(2,128)		2,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/04/2026	1	727,064	182.91	27,338			14,966		9,421			(3,366)		3,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	102,699	183.41	3,851			2,227		1,321			(473)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2026	1	2,328,700	182.06	89,655			55,419		34,279			(11,053)		12,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/18/2026	1	1,578,527	188.62	59,353			33,636		13,976			(7,307)		8,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2026	1	910,286	188.62	34,227			19,558		8,059			(4,220)		4,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2026	1	1,908,250	185.02	71,941			38,243		20,730			(8,869)		9,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/05/2026	1	479,450	179.91	18,411			10,920		8,075			(2,273)		2,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/10/2026	1	191,456	181.21	7,199			3,714		2,715			(889)		970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/15/2026	1	1,190,470	188.62	44,762			25,287		10,477			(5,534)		6,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/20/2026	1	688,295	181.59	25,880			13,670		9,590			(3,186)		3,535		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405W5S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2026	2	1,667,416	185.91	55,872	2,064		32,544		17,669			(7,187)		8,749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V5S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2026	1	61,666	183.85	2,319			1,229		728			(286)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W8B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/08/2026	1	1,003,279	188.62	37,723			20,917		8,723			(4,657)		5,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2026	1	1,150,888	184.94	43,504			22,290		12,384			(5,363)		5,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U5C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	04/10/2026	2	475,123	181.67	18,301			9,764		6,538			(2,341)		2,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U5X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2026	1	872,445	178.01	32,804			17,239		15,634			(4,050)		4,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V5O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2026	1	798,852	181.59	30,037			15,807		11,130			(3,713)		4,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y57 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2026	1	1,353,285	179.94	51,966			30,694		22,713			(6,407)		7,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X5T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/29/2026	1	502,799	177.32	18,855			11,001		9,754			(2,328)		2,710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X5W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	06/01/2026	1	761,183	180.25	28,849			16,905		12,331			(3,552)		4,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V5Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	586,924	182.91	22,068			12,040		7,477			(2,728)		3,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z5N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/26/2026	1	520,163	180.5	19,974			12,425		8,472			(2,466)		2,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y5W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/15/2026	1	514,287	176.18	19,800			11,984		11,093			(2,438)		2,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ZSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/18/2026	1	738,036	182.28	28,341			17,365		10,730			(3,508)		4,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y54 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2026	1	2,123,190	179.82	80,044			47,169		35,776			(9,868)		11,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y5T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2026	1	548,641	177.81	21,068			12,699		10,645			(2,601)		3,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z54 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2026	1	2,198,501	179.94	84,642			51,577		37,265			(10,435)		12,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W5N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2026	1	1,312,555	188.62	49,352			27,659		11,551			(6,085)		6,947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y5O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	101,204	179.42	3,815			2,243		1,749			(470)		549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	624,808	179.53	23,930			14,213		10,789			(2,958)		3,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2026	1	556,964	180.41	21,387			13,250		9,138			(2,637)		3,099		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2026	1	1,392,743	178.74	53,342			31,947		25,480			(6,576)		7,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	1,429,916	188.62	53,908			30,730		12,660			(6,646)		7,633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	505,076	183.38	18,991			10,177		6,197			(2,348)		2,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	1,336,610	185.38	50,658			25,468		13,483			(6,245)		6,701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2026	1	1,207,977	188.62	45,541			25,585		10,631			(5,615)		6,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2026	1	986,427	181.37	37,090			20,073		13,978			(4,573)		5,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/27/2026	1	454,766	183.38	17,099			9,196		5,580			(2,105)		2,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2026	1	561,925	185.34	21,185			11,698		6,215			(2,612)		2,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2026	1	663,576	185.39	25,017			13,333		7,016			(3,084)		3,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	282,462	179.43	10,649			5,501		4,550			(1,316)		1,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2026	1	792,160	180.28	29,706			16,118		12,171			(3,662)		4,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2026	1	139,879	183.79	5,273			2,897		1,720			(650)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/29/2026	1	493,055	180.25	18,588			10,860		7,878			(2,298)		2,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2026	1	1,132,271	178.63	43,592			26,167		20,854			(5,374)		6,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	50,592	178.8	1,948			1,184		922			(240)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2026	1	1,357,124	175.81	51,028			26,635		28,252			(6,291)		6,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	1,252,790	188.62	47,105			26,241		10,959			(5,800)		6,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405U$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	627,345	179.43	23,651			12,265		10,174			(2,912)		3,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/02/2026	1	276,668	182.9	10,458			5,287		3,358			(1,293)		1,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	05/22/2026	2	415,525	182.07	15,700			9,115		5,865			(1,959)		2,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	1	461,551	188.62	17,354			9,636		4,013			(2,145)		2,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/18/2026	1	486,959	181.55	18,699			11,442		7,430			(2,312)		2,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/22/2026	1	990,152	182.28	38,022			23,378		14,395			(4,681)		5,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/12/2026	1	678,815	176.18	26,134			15,774		14,641			(3,231)		3,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	1,075,671	179.53	41,198			24,538		18,634			(5,072)		5,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/02/2026	1	389,136	184.63	14,709			7,405		4,152			(1,816)		1,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2026	1	180,000	184.04	6,804			3,477		2,062			(839)		910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	557,031	183.86	21,056			10,659		6,302			(2,607)		2,793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	338,047	183.86	12,778			6,503		3,916			(1,573)		1,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2026	1	414,635	176.51	15,632			8,181		8,222			(1,927)		2,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/24/2026	1	567,284	184.49	21,330			11,415		6,396			(2,633)		2,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2026	1	1,426,713	175.51	53,502			31,087		31,134			(6,596)		7,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	2,075,277	183.41	77,823			44,778		26,703			(9,621)		11,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2026	1	817,367	187.94	31,714			20,867		8,481			(3,910)		4,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	1	588,095	187.94	22,700			14,832		6,102			(2,795)		3,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2026	1	1,666,445	187.94	64,491			41,725		17,290			(7,951)		9,475		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5052$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	786,341	179	30,510			20,747		14,848			(3,767)		4,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/31/2026	1	900,856	191.75	35,133			25,019		7,611			(4,326)		5,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/18/2026	1	996,280	189.77	39,253			29,006		10,027			(4,853)		6,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	2,066,103	190.46	81,611			60,648		19,852			(10,062)		12,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/11/2026	1	311,419	184.51	12,239			8,913		4,338			(1,511)		1,875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	52,706	189.37	2,066			1,476		529			(255)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2026	1	416,635	186.7	16,457			12,252		5,088			(2,029)		2,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/25/2026	1	666,866	187.62	26,275			19,642		7,677			(3,244)		4,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	511,367	183.31	20,148			14,613		7,671			(2,484)		3,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2026	1	128,730	177.51	4,943			3,096		2,545			(609)		720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2026	1	481,956	187.94	18,700			12,484		5,001			(2,305)		2,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2026	1	2,258,496	184.11	88,985			64,416		32,262			(10,971)		13,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/14/2026	1	802,037	186.26	31,600			23,081		10,076			(3,891)		4,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2026	1	1,586,902	187.94	61,413			40,323		16,465			(7,571)		9,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2026	1	766,214	179.96	29,882			20,524		13,752			(3,684)		4,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	493,420	176.45	19,194			12,998		10,878			(2,366)		2,870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	541,933	179.16	21,081			14,355		10,133			(2,606)		3,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	1	949,353	178.06	36,645			23,237		18,501			(4,512)		5,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	1	400,874	187.94	15,514			10,058		4,159			(1,913)		2,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/17/2026	2	631,289	187.94	23,620			15,433		6,550			(2,926)		3,593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2026	1	640,802	190.58	25,248			18,631		6,120			(3,117)		3,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	1	1,076,593	184.35	41,987			28,242		14,366			(5,169)		6,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2026	1	2,155,599	176.72	83,206			53,032		45,864			(10,258)		12,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	617,496	187.94	23,897			15,558		6,407			(2,950)		3,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	1	764,971	184.35	29,834			20,027		10,042			(3,688)		4,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	1	1,913,664	178.73	73,676			46,314		35,226			(9,083)		10,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	1	724,079	187.94	28,022			18,539		7,513			(3,464)		4,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	347,550	179.16	13,520			9,224		6,537			(1,665)		2,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	1,940,349	187.94	75,092			50,027		20,132			(9,258)		11,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2026	1	713,691	180.86	27,548			17,596		11,720			(3,396)		4,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2026	1	1,556,929	187.16	60,876			42,981		17,802			(7,505)		9,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2026	1	683,531	191.75	26,726			19,000		5,775			(3,304)		4,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/28/2026	1	460,450	190.54	18,142			13,600		4,398			(2,234)		2,816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2026	1	1,921,695	179.27	74,946			51,371		35,911			(9,240)		11,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2026	1	1,261,900	181.6	49,593			35,688		20,707			(6,131)		7,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2026	1	855,138	186.89	33,179			22,242		9,517			(4,096)		4,939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	1	1,195,679	177.12	46,512			31,434		25,248			(5,734)		6,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2026	1	372,105	187.39	14,661			10,774		4,349			(1,808)		2,255		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	1	589,971	186.35	23,009			16,141		7,092			(2,833)		3,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/11/2026	1	912,424	186.26	35,950			26,217		11,414			(4,444)		5,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2026	1	699,548	183.05	27,282			19,000		10,357			(3,364)		4,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/04/2026	1	504,589	185.98	19,780			14,214		6,322			(2,442)		3,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/17/2026	1	606,521	181.46	23,594			16,324		9,927			(2,905)		3,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	2,324,996	181.9	90,675			63,024		37,067			(11,179)		13,701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2026	1	1,748,555	189.1	68,718			49,179		17,939			(8,472)		10,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	763,987	178.06	29,490			18,640		14,674			(3,651)		4,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	1	641,125	186.35	25,004			17,510		7,707			(3,091)		3,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/13/2026	1	1,537,515	187.94	59,502			38,304		15,953			(7,326)		8,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/25/2026	1	784,127	190.54	30,895			23,128		7,531			(3,819)		4,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	1	194,077	187.94	7,511			4,817		2,003			(927)		1,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2026	1	944,404	181.46	36,737			25,371		15,457			(4,542)		5,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	1	316,890	187.94	12,232			8,082		3,288			(1,510)		1,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	189,118	177.99	7,281			4,596		3,655			(899)		1,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/14/2026	1	493,696	181.03	19,205			13,245		8,291			(2,371)		2,892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	352,480	187.94	13,641			8,761		3,638			(1,686)		1,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	1	827,996	187.94	32,043			21,245		8,591			(3,945)		4,762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/21/2026	1	844,724	189.77	33,282			24,630		8,502			(4,098)		5,133		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5054$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2026	1	2,111,273	188.35	83,184			61,017		23,203			(10,256)		12,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	1	993,862	187.26	38,860			27,383		11,252			(4,791)		5,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	628,784	183.47	24,460			17,105		9,082			(3,020)		3,709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/28/2026	1	789,600	188.96	30,794			21,862		8,023			(3,802)		4,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	1	656,106	183.05	26,047			20,759		10,251			(3,220)		4,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	1	1,092,455	191.87	43,480			35,155		10,419			(5,353)		6,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1	661,303	196.87	26,055			20,150		4,434			(3,212)		4,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1	1,774,693	192.08	69,745			54,513		16,076			(8,599)		11,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	1	1,684,540	187.94	66,371			50,599		19,629			(8,183)		10,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	743,207	191.87	29,580			23,893		7,050			(3,657)		4,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	1	732,516	191.87	29,081			23,706		6,986			(3,590)		4,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	632,348	174.77	25,610			21,911		16,318			(3,153)		4,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	1,792,001	180.13	72,755			61,762		34,621			(8,970)		11,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2026	1	540,863	184.49	21,202			16,874		7,769			(2,618)		3,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	578,101	191.87	22,951			18,411		5,484			(2,830)		3,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	632,692	175.82	25,624			21,878		15,438			(3,163)		4,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2026	1	1,200,325	189.47	47,413			35,903		12,417			(5,853)		7,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	1	346,288	196.26	13,609			10,568		2,400			(1,680)		2,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/04/2026	1	361,164	183.96	14,663			12,378		5,576			(1,810)		2,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505BSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	639,660	163.6	25,778			22,534		28,973			(3,191)		4,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058S6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	1	1,494,537	187.08	59,333			47,515		18,854			(7,315)		9,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057ST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2026	2	753,306	186.38	22,223			18,033		9,660			(2,805)		4,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	526,305	191.87	20,842			17,013		5,020			(2,577)		3,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059S0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	1	851,746	191.87	33,729			27,559		8,168			(4,153)		5,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059SD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	1	367,621	191.87	14,558			12,008		3,525			(1,797)		2,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	490,404	163.06	19,763			17,088		22,887			(2,443)		3,214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056SM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	1	438,977	192.9	17,296			13,317		3,778			(2,129)		2,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ASV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	669,396	174.77	27,111			23,179		17,274			(3,352)		4,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058S1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	1	774,938	183.05	30,765			24,544		12,277			(3,788)		4,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	939,059	163.06	37,844			32,743		43,711			(4,659)		6,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057SL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2026	1	514,129	187.1	20,205			15,907		6,347			(2,498)		3,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	776,607	162.09	31,375			26,979		37,945			(3,868)		5,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	676,215	163.6	27,251			23,840		30,505			(3,355)		4,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505BSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	2,377,394	164.21	95,809			83,634		104,383			(11,845)		15,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056SS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1	3,271,880	194.36	128,912			99,517		25,756			(15,893)		20,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056S5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/02/2026	1	1,155,211	192.16	45,515			34,514		10,100			(5,627)		7,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ASC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	78,817	182.01	3,208			2,714		1,368			(394)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058SQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	1,266,136	191.87	50,266			40,806		12,076			(6,197)		8,062		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5057$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	470,461	191.13	18,489			14,536		4,529			(2,283)		2,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2026	1	434,062	176.81	17,623			14,984		10,041			(2,173)		2,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	1	1,178,157	182.01	47,951			40,564		20,390			(5,904)		7,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	801,681	182.01	32,628			27,581		13,830			(4,034)		5,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	1,398,626	162.9	56,504			49,665		65,165			(6,966)		9,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	1	2,773,952	191.87	110,126			91,468		26,457			(13,596)		17,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	1	1,059,962	191.44	42,080			31,676		9,634			(5,188)		6,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	582,767	196.45	22,961			17,876		4,005			(2,827)		3,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	1	485,729	160.01	19,478			16,818		26,228			(2,405)		3,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2026	1	1,573,514	191.87	62,468			50,627		15,007			(7,702)		10,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/27/2026	1	1,272,235	191.87	50,635			42,254		12,134			(6,243)		8,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	1	615,468	191.87	24,557			20,521		5,870			(3,036)		3,965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2026	1	1,356,168	184.79	55,196			46,401		19,962			(6,805)		8,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	1	2,067,972	187.1	81,271			64,056		25,421			(10,006)		12,967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	582,299	189.2	25,329			19,479		6,278			(3,131)		3,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	491,318	192.14	19,309			15,118		4,449			(2,381)		3,073		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	1	1,401,487	185.2	55,078			43,579		19,296			(6,790)		8,811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	1	368,698	191.87	14,637			11,807		3,497			(1,807)		2,334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	886,971	196.45	34,947			27,175		6,095			(4,320)		5,513		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5056$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	417,044	192.9	16,432			12,636		3,567			(2,031)		2,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	1	1,020,460	191.08	40,410			30,474		9,559			(4,982)		6,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	1	1,260,242	189.99	49,528			37,826		12,935			(6,106)		7,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	1	967,081	192.16	38,103			28,931		8,556			(4,691)		5,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	806,844	191.87	32,112			26,856		7,695			(3,954)		5,211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	1	767,130	191.87	30,455			25,017		7,357			(3,755)		4,914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	1	2,417,738	191.87	95,984			78,712		23,185			(11,834)		15,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	1,788,516	186.48	72,614			60,944		23,785			(8,952)		11,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	2,183,075	170.26	88,196			75,718		71,160			(10,874)		14,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	328,257	164.31	12,835			12,835		14,120			(53)		2,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	1,007,048	166.81	39,476			39,205		39,000			(324)		7,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	1,937,249	165.31	76,328			69,303		80,745			(7,110)		13,045		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	361,255	165.89	14,233			12,995		14,634			(1,290)		2,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	470,068	165.5	18,427			17,946		19,513			(505)		3,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	326,009	165.48	12,747			12,500		13,554			(298)		2,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	981,663	165.86	38,481			36,367		39,891			(2,161)		6,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	946,373	166.25	37,382			34,249		37,513			(3,175)		6,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	299,253	168.5	11,731			11,166		10,674			(610)		2,062		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	346,794	169.12	13,664			13,063		11,975			(618)		2,396		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505HSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	504,298	165.48		19,718		19,338		20,673			(459)		3,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	212,832	167.26		8,322		8,276		8,067			(57)		1,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ES5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	235,354	165.12		9,296		8,530		9,849			(777)		1,593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	689,759	167.42		27,039		25,590		25,996			(1,482)		4,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/04/2027	1	342,852	163		13,508		11,948		16,007			(1,608)		2,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	478,627	165.78		18,858		17,193		19,488			(1,733)		3,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ESQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	217,367	165.1		8,543		7,921		9,190			(632)		1,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	297,421	163.78		11,659		10,870		13,402			(833)		2,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ESM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	879,585	163.84		34,568		32,004		39,459			(2,604)		5,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	528,571	166.36		20,667		20,439		21,002			(312)		3,707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	570,140	164.31		22,292		22,292		24,447			(91)		4,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	813,642	164.65		31,813		31,506		35,706			(437)		5,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	84,813	164.65		3,316		3,284		3,642			(45)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	1,026,546	165.33		40,343		36,493		43,401			(4,045)		6,876		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ES9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	368,697	167.66		14,527		13,385		13,612			(1,196)		2,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	173,700	164.38		6,792		6,624		7,598			(177)		1,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	131,864	165.48		5,156		5,057		5,466			(120)		923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	461,891	163		18,199		16,084		21,394			(2,178)		3,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	421,633	165.66		16,654		15,366		17,180			(1,350)		2,854		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	474,462	168.22		18,551		17,914		17,800			(661)		3,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	904,443	165.89		35,635		32,547		36,529			(3,217)		6,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	405,514	169.23		15,937		15,299		13,922			(700)		2,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	562,939	164.54		22,067		20,816		24,462			(1,364)		3,850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	115,703	167.09		4,524		4,518		4,418			(25)		815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	336,606	172.28		13,363		12,849		10,003			(567)		2,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	1,413,050	162.36		55,533		49,812		68,146			(5,782)		9,457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	553,882	168.73		21,712		20,634		19,564			(1,162)		3,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	152,209	164.86		5,967		5,555		6,509			(434)		1,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	1,044,282	162.11		41,145		36,510		51,021			(4,678)		6,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	546,153	156.8		21,464		19,190		34,169			(2,349)		3,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	762,834	166.68		29,827		29,335		29,840			(531)		5,346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	856,767	163		33,757		30,001		40,104			(3,792)		5,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	872,211	156.8		34,278		30,632		54,567			(3,767)		5,811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	502,728	167.23		19,657		19,060		19,210			(674)		3,491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	671,401	166.32		26,319		25,379		26,804			(973)		4,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	591,638	163.78		23,192		21,629		26,660			(1,650)		4,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	194,901	162.29		7,679		6,778		9,343			(928)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	286,853	163.8		11,245		10,534		12,907			(724)		1,962		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505G$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	1,126,425	171.8		44,381		42,369		34,094			(2,067)		7,777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	309,003	172.28		12,206		11,734		9,129			(520)		2,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	150,478	163.4		5,884		5,762		6,898			(145)		1,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	517,447	168.93		20,232		19,648		18,255			(664)		3,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	378,648	166.55		14,805		13,946		14,936			(934)		2,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	508,792	163.53		20,046		18,009		23,179			(2,060)		3,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	351,873	168.93		13,758		13,359		12,393			(454)		2,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	586,544	167.2		22,934		22,587		22,381			(377)		4,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,119,240	165.91		43,874		41,042		45,536			(2,885)		7,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	240,052	165.66		9,554		8,818		9,839			(771)		1,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	218,539	168.5		8,567		8,153		7,821			(447)		1,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	190,287	165.04		7,478		6,755		8,059			(759)		1,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/25/2025	1	190,843	211.45	6,889			458		424			(1,699)		250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/02/2025	1	175,819	208.08	6,329			544		1,082			(1,561)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2025	1	206,996	210.69	7,473			432		481			(1,843)		254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	1	250,903	210.75	9,083			175		2,064			(2,240)		186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2025	1	51,718	204	1,862			83		454			(460)		56		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/02/2025	1	149,330	209.65	5,361			462		648			(1,326)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/23/2025	1	327,891	204.87	11,771			1,705		4,833			(2,910)		625		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405W/SD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/12/2025	1	72,199	211.78	2,599			294		205			(637)		122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z/SG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	1	107,820	203.32	3,946			924		2,328			(973)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z/SP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/27/2025	1	378,947	201.81	13,869			3,352		9,520			(3,429)		930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W/S4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2025	1	125,352	211.78	4,513			448		331			(1,113)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y/SS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/13/2025	1	175,162	198.57	6,411			1,296		5,469			(1,581)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X/SN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2025	1	365,961	199.55	13,175			2,069		10,160			(3,249)		729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X/SV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/30/2025	1	310,395	201.3	11,143			1,826		7,247			(2,755)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y/SI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2025	1	472,838	200.54	17,306			3,337		12,237			(4,267)		1,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X/SF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	1	185,258	204.87	6,669			1,029		2,839			(1,631)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W/SJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2025	1	487,761	211.78	17,559			2,032		1,382			(4,330)		837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X/SS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	1	75,945	198.04	2,734			447		2,450			(674)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W/SA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	1	126,365	211.78	4,549			479		346			(1,122)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U/SI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/11/2025	1	148,737	205.76	5,369			149		484			(1,328)		129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U/SQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	233,832	201.62	8,441			349		3,189			(2,081)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y/SO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	1	90,098	199.49	3,298			654		2,583			(813)		201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U/ST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	1	70,808	202.38	2,556			113		871			(630)		76		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V/SA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	1	50,824	211.78	1,835			116		96			(452)		65		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V/S7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2025	1	51,193	211.78	1,848			112		89			(456)		64		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y/SC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	1	173,367	200.48	6,328			1,160		4,479			(1,565)		371		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405X$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	1	168,417	214.44	6,063			835		471			(1,495)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2025	1	180,074	210.75	6,519								(1,607)		47		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	1	156,466	207.83	5,648			451		986			(1,393)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	1	82,297	206.47	2,954			244		686			(728)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2025	1	257,038	199.68	9,408			2,001		7,350			(2,320)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2025	1	39,758	212.94	1,431			201		159			(353)		75		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	1	241,147	211.78	8,657			914		660			(2,141)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2025	1	196,366	199.61	7,187			1,406		5,568			(1,772)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/11/2025	1	99,773	207.83	3,602			100		58			(888)		87		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2025	1	143,614	200.97	5,256			1,133		3,673			(1,296)		334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	279,379	216.91	10,030			1,254		193			(2,480)		496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	1	227,460	200.91	8,325			1,522		5,638			(2,053)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2025	1	111,946	201.48	4,097			971		2,889			(1,010)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2025	1	84,476	211.78	3,041			310		227			(750)		136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2025	1	122,976	200.81	4,427			781		3,062			(1,092)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/03/2025	1	130,750	210.75	4,733			26					(1,167)		59		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2025	1	234,856	200.37	8,455			1,467		6,107			(2,085)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025	1	301,336	208.04	10,848			483		869			(2,690)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2025	1	136,165	210.75	4,929			109					(1,215)		107		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	1	100,686	209.8	3,645			30					(899)		53		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2025	1	474,486	214.26	17,082			2,306		1,307			(4,212)		878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	1	255,967	204.62	9,368			2,168		4,829			(2,310)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/04/2025	1	173,001	210.75	6,245			52					(1,544)		91		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	1	78,500	208.38	2,834			70		8			(699)		65		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	1	80,438	211.78	2,896			343		232			(714)		140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/27/2025	1	255,165	201.58	9,339			2,251		6,544			(2,303)		626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2025	1	59,053	200.95	2,161			387		1,455			(533)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	1	237,304	203.64	8,590			331		1,969			(2,118)		241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/25/2025	1	96,299	210.22	3,467			231		302			(857)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2025	1	488,793	210.71	17,597			1,697		1,740			(4,339)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2024	05/23/2025	1	225,956	203.39	8,134			1,175		4,011			(2,006)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	1	127,938	210.75	4,631			13					(1,142)		47		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2025	1	129,717	214.58	4,670			566		169			(1,151)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	1	272,894	211.78	9,851			760		619			(2,429)		385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/20/2025	1	86,252	202.75	3,157			700		1,897			(778)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	1	132,937	196.75	4,879			989		4,878			(1,206)		299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	203,086	203.57	7,433			1,652		4,110			(1,838)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	366,704	217.55	13,568			6,803		3,371			(3,346)		1,298		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/05/2025	1	111,417	212.13	4,100			1,783		1,455			(1,011)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	54,462	207.12	2,010			886		1,089			(493)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	96,672	212.38	3,548			1,409		1,179			(877)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	163,760	215	6,043			2,870		1,767			(1,494)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2025	1	147,362	208.65	5,408			2,116		2,493			(1,334)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	114,894	215.75	4,251			2,061		1,209			(1,048)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	235,418	216.35	8,687			4,295		2,372			(2,148)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	1	91,713	213.31	3,375			1,376		1,049			(832)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	328,194	213.31	12,078			5,032		3,785			(2,978)		1,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	1	362,903	213.31	13,319			5,393		4,134			(3,284)		1,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	09/09/2025	1	432,511	211	15,960			7,079		6,272			(3,935)		1,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2025	1	106,063	211.83	3,893			1,147		1,056			(960)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	39,267	199.59	1,437			365		1,212			(354)		99		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	1	276,857	205.1	10,161			3,779		5,953			(2,505)		845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2024	08/19/2025	1	226,628	207.75	8,317			3,208		4,091			(2,051)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/03/2025	1	127,439	198.85	4,664			1,208		4,191			(1,156)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	287,689	209.12	10,558			4,182		4,705			(2,603)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	1	116,732	212.8	4,272			1,412		1,185			(1,053)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	1	87,697	198.77	3,210			829		2,903			(791)		223		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	81,565	212.38	3,002			1,207		1,010			(736)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	1	215,133	203.57	7,895			2,893		5,252			(1,947)		652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	170,874	210.13	6,271			2,125		2,285			(1,551)		496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	1	258,006	211.36	9,469			3,104		3,027			(2,335)		740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	1	193,042	209.45	7,085			2,069		2,452			(1,747)		523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	257,506	210.63	9,502			4,317		3,863			(2,343)		866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	157,795	210.95	5,775			1,845		1,892			(1,428)		445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	1	91,262	204.31	3,349			1,236		2,095			(826)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/21/2025	1	57,490	208.67	2,110			645		843			(517)		159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2025	1	64,490	207.52	2,367			743		1,075			(584)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	98,426	212.8	3,612			1,221		1,004			(891)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	157,798	204.62	5,791			1,620		3,146			(1,428)		417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	1	113,234	208.33	4,156			1,294		1,739			(1,025)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	95,953	204.01	3,512			1,255		2,253			(866)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	94,142	215	3,483			1,670		1,042			(854)		326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	153,507	209.27	5,664			2,544		2,582			(1,397)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	159,793	211.78	5,912			2,883		2,362			(1,458)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/26/2025	1	203,496	213.16	7,529			3,713		2,692			(1,857)		713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	1	298,089	204.62	10,970			3,173		6,046			(2,705)		803		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5054$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	271,981	212.35	10,036			4,700		3,663			(2,475)		931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	191,629	201.09	7,014			2,473		5,680			(1,729)		570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	1	299,339	209.31	10,956			3,380		4,147			(2,701)		833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	1	202,894	212.66	7,487			3,411		2,547			(1,851)		682		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	1	184,392	201.99	6,749			1,859		4,674			(1,664)		485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	135,284	198.41	4,951			1,337		4,630			(1,221)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	1	103,092	213.31	3,794			1,609		1,203			(928)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	142,786	213.49	5,269			2,453		1,719			(1,299)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2024	09/23/2025	1	382,068	216.46	14,137			6,815		3,742			(3,486)		1,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/29/2025	1	96,484	216.35	3,570			1,780		981			(875)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	1	86,582	213.31	3,186			1,369		1,015			(786)		284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	1	199,015	207.32	7,304			2,837		3,744			(1,801)		621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	262,775	213.31	9,749			4,512		3,166			(2,404)		894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	153,690	204.18	5,625			2,016		3,560			(1,391)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	1	365,374	198.24	13,373			3,352		12,607			(3,297)		917		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	199,644	213.31	7,327			3,061		2,302			(1,812)		642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	142,104	208.67	5,201			1,560		2,016			(1,286)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	1	229,972	198.97	8,440			2,930		7,998			(2,081)		678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	1	124,752	206.31	4,578			1,725		2,449			(1,129)		382		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5051$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	1	167,243	212.8	6,138			2,046		1,698			(1,513)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	63,214	208.65	2,314			737		951			(570)		178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	126,616	210.43	4,634			1,386		1,498			(1,143)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	203,070	204.62	7,432			2,085		4,049			(1,838)		537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	171,913	197.36	6,292			1,716		6,394			(1,551)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	1	148,783	206.81	5,445			2,057		2,799			(1,346)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/04/2025	1	50,852	210.13	1,871			644		687			(459)		149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	111,238	215.9	4,116			1,950		1,103			(1,015)		382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	511,549	213.31	18,825			8,038		5,995			(4,642)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/15/2025	1	70,245	212.66	2,599			1,196		885			(637)		238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	205,196	210.19	7,572			3,379		3,192			(1,867)		686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	56,342	207.12	2,073			904		1,123			(513)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	210,140	213.31	7,733			3,174		2,414			(1,907)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	120,381	212.76	4,442			2,542		1,828			(1,098)		453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	94,779	218.57	3,507			1,971		893			(865)		355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	557,929	228.24	20,867			13,681		2,713			(5,145)		2,257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2025	1	412,804	219.41	15,274			8,542		3,594			(3,766)		1,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	178,253	213.02	6,595			3,452		2,452			(1,626)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	98,104	226.11	3,659			2,379		560			(905)		394		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	239,954	212.52	9,118			6,380		4,087			(2,248)		1,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	150,933	222	5,645			3,550		1,122			(1,392)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	80,788	218.59	2,989			1,599		691			(739)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	338,617	210.05	12,834			9,121		6,803			(3,147)		1,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/16/2025	1	304,989	206	11,620			8,291		8,010			(2,865)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	208,316	229.14	7,791			5,144		936			(1,921)		845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	209,133	210.05	7,926			5,614		4,202			(1,960)		876		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	190,409	208.54	7,083			4,191		3,981			(1,751)		729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	150,146	223.18	5,615			3,481		1,009			(1,385)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	128,079	209.92	4,726			2,789		2,428			(1,165)		490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	96,824	215.51	3,582			1,885		1,083			(883)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	263,392	194.47	9,983			7,178		13,476			(2,461)		1,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	172,302	204.5	6,530			4,677		4,988			(1,610)		729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	129,300	212.92	4,823			2,896		1,974			(1,189)		501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	123,882	212.28	4,584			2,677		1,972			(1,130)		473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	285,492	224.24	10,677			6,589		1,744			(2,633)		1,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	166,791	212.76	6,171			3,553		2,548			(1,513)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	122,891	192.01	4,621			3,354		7,155			(1,139)		522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2024	12/24/2025	1	258,276	197.1	9,763			7,201		11,597			(2,407)		1,107		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	92,667	217.54	3,429			1,776		865			(841)		333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	74,505	214.47	3,109			1,663		910			(769)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	115,099	195.79	4,339			3,158		5,508			(1,073)		489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	583,107	212.74	21,575			11,233		8,195			(5,320)		2,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	192,100	196.38	7,261			5,426		8,980			(1,795)		826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2025	1	258,055	227.08	9,806			6,618		1,420			(2,418)		1,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	113,649	223.58	4,239			2,598		732			(1,048)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	61,601	221.23	2,298			1,456		510			(563)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	79,813	218.91	3,033			2,097		857			(744)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	202,571	222.22	7,576			4,571		1,468			(1,868)		786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	102,578	223.29	3,795			2,098		602			(938)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	81,185	224.36	3,085			2,091		564			(761)		334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	141,901	211.01	5,250			3,052		2,481			(1,295)		541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	235,040	224.37	8,767			5,683		1,550			(2,162)		943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	189,357	195.79	7,139			5,212		9,111			(1,751)		808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	511,209	197.14	19,375			14,437		22,923			(4,777)		2,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	212,380	221.24	7,858			4,243		1,430			(1,938)		780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	172,551	196.38	6,522			4,887		8,066			(1,600)		746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	85,285	223.78	3,190			1,986		541			(786)		336		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5057$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	102,936	223.29	3,819			2,125		627			(937)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	105,495	217.54	3,893			2,000		980			(962)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	446,864	214.3	16,534			9,565		6,089			(4,077)		1,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	171,646	211.26	6,523			4,607		3,185			(1,608)		719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	75,103	223.72	2,779			1,516		416			(685)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	236,056	221.23	8,805			5,627		1,995			(2,171)		943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	222,791	216.52	8,266			4,190		2,253			(2,038)		793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2024	12/30/2025	1	159,178	194.88	6,017			4,538		8,046			(1,484)		690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	133,188	221.23	4,968			3,133		1,060			(1,228)		526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	65,015	218.73	2,406			1,359		606			(593)		244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	69,171	230.88	2,587			1,739		273			(634)		283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	117,365	230.72	4,389			2,922		458			(1,085)		476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	81,971	218.59	3,033			1,634		705			(744)		300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	537,957	221.99	20,066			12,769		4,241			(4,948)		2,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2024	12/23/2025	1	320,144	196.11	12,069			8,869		15,149			(2,976)		1,369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	215,525	217.1	7,996			4,031		2,065			(1,972)		765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	134,849	222.31	5,124			3,487		1,104			(1,264)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	164,798	221.28	6,262			4,302		1,467			(1,544)		681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	176,494	214.44	6,548			3,356		2,140			(1,615)		630		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5056$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	291,074	222.99	10,770			5,937		1,749			(2,656)		1,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	1	177,845	221.9	6,634			4,258		1,435			(1,636)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	81,531	221.01	3,049			1,863		657			(752)		317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	437,966	195.53	16,555			12,531		21,391			(4,082)		1,901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	59,047	223.58	2,208			1,360		380			(542)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	154,792	217.45	5,727			3,268		1,616			(1,412)		583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	301,031	220.93	11,138			6,045		2,126			(2,746)		1,109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	172,730	218.91	6,564			4,522		1,846			(1,623)		713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,516	209.05	9,232			5,519		5,008			(2,276)		956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	199,444	216.54	7,579			5,282		2,551			(1,869)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2024	12/09/2025	1	263,338	218.75	10,007			6,947		2,865			(2,467)		1,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	111,739	208.54	4,168			2,480		2,341			(1,022)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	278,159	226.11	10,375			6,774		1,612			(2,544)		1,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	597,288	197.39	22,159			19,629		26,598			(2,739)		2,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	236,022	200.84	8,733			7,795		8,814			(957)		1,114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	41,682	188.3	1,542			1,215		2,895			(336)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	92,047	202.89	3,415			3,114		3,130			(309)		439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	543,939	194.88	20,126			15,968		27,269			(4,191)		2,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	142,655	199.01	5,293			4,374		5,878			(952)		648		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505I$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	292,227	198.75		10,783		10,783		11,937			(89)		1,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	77,924	200.18		2,875		2,764		3,040			(133)		382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	104,059	197.67		3,840		3,680		4,622			(189)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	73,371	198.74		2,722		2,302		3,064			(438)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	353,122	199.01		13,066		11,374		14,479			(1,718)		1,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	171,731	198.34		6,354		5,146		7,299			(1,260)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	350,346	196.47		12,963		11,198		16,423			(1,852)		1,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2025	01/27/2026	1	256,936	201.33		9,532		7,904		9,355			(1,645)		1,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	549,010	195.66		20,368		15,836		26,545			(4,563)		2,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	59,211	197.39		2,191		1,943		2,628			(268)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	304,129	202.12		11,253		10,159		10,638			(1,175)		1,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	240,145	202.13		8,861		8,837		8,637			(97)		1,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	61,727	199.17		2,278		2,234		2,520			(62)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	200,909	199.17		7,414		7,269		8,191			(204)		989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	182,806	203.55		6,746		6,281		6,017			(481)		881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	311,066	200.18		11,478		11,032		12,167			(536)		1,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	281,979	188.3		10,405		8,180		19,632			(2,287)		1,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	485,976	205.29		17,981		16,583		14,512			(1,531)		2,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	338,896	199.01		12,539		10,345		13,947			(2,274)		1,531		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505HS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	1	113,219	202.32		4,178		3,923		3,973			(286)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	95,569	198.88		3,546		2,917		3,960			(651)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	233,760	198.34		8,649		6,987		9,841			(1,735)		1,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	317,967	204.41		11,733		11,049		9,987			(774)		1,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	123,335	197.4		4,563		3,960		5,498			(613)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	351,147	196.5		12,992		11,346		16,369			(1,673)		1,639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	261,834	201.62		9,662		9,342		9,597			(344)		1,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	65,468	202.24		2,416		2,343		2,334			(79)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	90,223	194.8		3,338		2,552		4,576			(805)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	213,880	198.74		7,914		6,683		8,943			(1,283)		978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	183,344	201.15		6,802		5,728		6,745			(1,118)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	162,219	192.72		6,002		4,745		9,082			(1,266)		720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	105,053	205.29		3,876		3,588		3,147			(297)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	269,867	203.72		10,012		9,074		8,743			(960)		1,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	310,342	201.22		11,452		10,631		11,537			(847)		1,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	184,496	198.85		6,808		6,470		7,719			(354)		898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	105,578	202.96		3,896		3,681		3,579			(224)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	181,353	204.41		6,692		6,305		5,696			(438)		879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	147,532	195.66		5,459		4,241		7,133			(1,226)		650		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505D$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	626,746	198.31		23,252		18,961		26,737			(4,332)		2,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	129,810	195.67		4,803		3,692		6,282			(1,139)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	313,143	194.47		11,586		8,969		16,102			(2,635)		1,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	176,721	198.08		6,556		5,473		7,646			(1,096)		806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	264,923	200.22		9,776		9,264		10,347			(536)		1,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	294,926	199.64		10,942		8,892		11,715			(2,068)		1,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	201,699	197.99		7,483		6,028		8,649			(1,517)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	216,030	203.02		8,015		7,371		7,300			(703)		1,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	61,358	205.29		2,276		2,101		1,838			(192)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	198,121	202.32		7,311		7,230		7,070			(100)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	140,949	196.47		5,215		4,511		6,593			(739)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	691,189	199.83		25,574		22,590		27,118			(3,223)		3,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	698,315	196.57		25,907		22,053		32,612			(3,904)		3,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	400,777	199.45		14,869		12,370		16,136			(2,526)		1,826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	221,335	202.12		8,189		7,400		7,808			(848)		1,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	535,124	198.98		19,800		17,618		21,972			(2,224)		2,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2025	02/03/2026	1	128,829	197.62		4,767		4,044		5,698			(731)		593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	238,326	198.07		8,842		7,551		10,288			(1,308)		1,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	221,959	195.67		8,212		6,296		10,754			(1,963)		967		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505I$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	263,513	201.78		9,724		9,590		9,625			(160)		1,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2025	01/06/2026	1	292,807	194.53		10,863		8,379		15,022			(2,500)		1,285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	253,846	205.29		9,418		8,562		7,568			(877)		1,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	198,669	196.26		7,351		5,852		9,303			(1,510)		885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	169,282	197.78		6,280		5,411		7,421			(912)		783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	217,618	202.38		8,052		7,249		7,505			(860)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	735,305	205.41	26,765					251			(3,291)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	192,878	205.41	7,021			10		169			(862)		71		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	182,536	205.99	6,663			18		186			(820)		83		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	518,765	205.99	19,402			80		730			(2,392)		272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	329,496	205.99	12,323			135		864			(1,511)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	887,138	205.99	33,179			319		2,153			(4,074)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	158,820	205.99	5,908			73		439			(727)		131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	326,536	205.99	12,147			167		951			(1,496)		283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	1	175,630	205.99	6,533			90		512			(805)		152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	458,754	205.99	17,112			352		2,183			(2,101)		480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	747,504	205.99	27,807			535		3,012			(3,419)		758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	334,957	208.16	12,427			273		933			(1,530)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	178,236	208.16	6,577			145		497			(811)		192		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	173,051	207.76	6,403			141		550			(790)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/21/2025	1	73,221	206.53	2,717			75		464			(334)		88		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	783,590	206.53	29,071			839		5,198			(3,574)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	392,035	207.46	14,544			459		2,287			(1,791)		503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	261,036	202.36	9,737			321		3,973			(1,199)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	158,425	193.83	5,893			194		6,825			(727)		207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	664,874	204.53	24,733			951		7,574			(3,041)		937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	221,747	204.53	8,249			328		2,559			(1,013)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	216,376	205.07	8,028			330		2,311			(988)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	293,132	202.03	10,934			465		5,035			(1,346)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	244,724	200.49	9,128			389		5,163			(1,125)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	2	874,969	202.42	30,627	1,215		2,246		14,611			(4,213)		1,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	676,272	202.42	25,157			1,242		11,359			(3,089)		1,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	98,370	201.85	3,659			186		1,793			(451)		159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	578,485	201.4	21,520			1,122		11,231			(2,649)		945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	187,200	201.3	6,964			364		3,683			(859)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	170,760	200.75	6,352			375		3,666			(780)		296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,072,147	200.75	39,884			2,301		22,912			(4,904)		1,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	250,571	200.58	9,346			564		5,584			(1,151)		440		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG4052$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	112,183	195.2	4,162			257		4,437			(512)		199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	323,517	198.1	11,530			716		9,635			(1,423)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	1,261,662	198.44	46,682			3,142		37,639			(5,740)		2,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	197,191	198.31	7,276			509		6,036			(896)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	472,736	195.8	17,444			1,244		18,374			(2,148)		901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	431,219	192.52	15,869			1,133		21,996			(1,956)		822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	74,335	190.95	2,736			196		4,274			(338)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	286,839	192.17	10,527			838		15,120			(1,291)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	337,071	192.17	12,371			953		17,751			(1,521)		666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,111,184	192.17	40,780			3,193		58,517			(5,007)		2,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	165,500	191.29	6,090			493		9,309			(750)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	479,576	190.56	17,648			1,430		28,464			(2,176)		972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	861,593	198.36	31,707			2,744		27,191			(3,898)		1,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	308,280	198.36	11,345			996		9,729			(1,393)		650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	650,490	197.3	23,938			2,134		22,617			(2,947)		1,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	450,296	197.9	16,571			1,500		14,858			(2,040)		965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	302,993	199.72	11,090			1,005		8,435			(1,367)		649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	393,954	199.49	14,537			1,416		11,296			(1,785)		875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	808,155	199.49	29,821			2,867		23,132			(3,667)		1,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	375,942	200.05	13,872			1,370		10,223			(1,708)		841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	680,732	201.74	25,119			2,515		15,690			(3,093)		1,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	378,413	200.85	13,963			1,400		9,534			(1,722)		852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	304,406	204.78	11,202			1,200		5,277			(1,375)		708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	1,601,538	204.78	58,937			6,242		27,294			(7,246)		3,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	298,637	202.53	11,020			1,209		6,709			(1,357)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	773,344	203.36	28,459			3,127		15,972			(3,509)		1,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,402,509	199.16	51,612			5,955		44,012			(6,346)		3,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	483,617	199.16	17,797			2,075		15,249			(2,185)		1,174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	1	336,551	200.73	12,385			1,461		9,289			(1,525)		822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	1	363,917	202.86	13,392			1,598		8,288			(1,649)		893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	645,521	200.67	23,691			2,831		17,950			(2,921)		1,585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	325,238	206.76	11,936			1,508		5,128			(1,466)		821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	1,192,917	206.76	43,780			5,480		18,751			(5,383)		2,995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	547,115	207.25	20,353			2,600		8,210			(2,506)		1,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	396,633	206.24	14,715			1,882		6,616			(1,817)		1,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	550,334	202.09	20,472			2,756		13,807			(2,517)		1,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	2	693,654	202.09	27,061			3,696		17,403			(3,343)		1,815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	980,742	203.29	36,484			5,005		22,095			(4,492)		2,580		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG4057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	499,359	207.26	18,576			2,574		7,662			(2,287)		1,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	590,209	208.76	21,956			3,046		7,718			(2,707)		1,560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	404,454	208.51	15,127			2,199		5,664			(1,857)		1,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	07/15/2025	2	878,487	208.51	35,289			6,763		12,092			(5,741)		2,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2025	1	420,526	207.24	15,686			2,302		6,798			(1,931)		1,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	567,192	207.67	21,156			3,134		8,904			(2,605)		1,550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	1	405,009	211.19	15,107			2,241		4,411			(1,862)		1,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	158,328	216.85	5,890			913		956			(723)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/21/2025	1	72,986	216.85	2,715			415		427			(334)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	968,555	216.85	36,030			5,543		5,762			(4,430)		2,695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	246,111	216.85	9,155			1,432		1,498			(1,127)		691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	652,009	216.85	24,255			3,826		4,029			(2,986)		1,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	728,486	216.85	27,027			4,269		4,502			(3,332)		2,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	952,120	216.5	35,419			5,790		6,333			(4,355)		2,730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	642,340	216.5	23,895			3,933		4,302			(2,934)		1,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	1	136,056	216.5	5,061			822		899			(623)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	580,077	216.4	21,579			3,582		3,967			(2,657)		1,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	265,257	214.81	9,868			1,651		2,186			(1,215)		770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	363,469	213.49	13,521			2,266		3,456			(1,667)		1,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4058$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/04/2025	1	81,718	208.91	3,048			524		1,240			(375)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	913,255	208.91	34,064			5,896		13,857			(4,188)		2,694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	1	356,729	208.91	13,306			2,318		5,430			(1,634)		1,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	364,838	212.55	13,827			2,428		3,896			(1,702)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	296,772	209.61	11,248			1,990		4,248			(1,385)		886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	358,691	209.94	13,559			2,403		4,972			(1,672)		1,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,011,942	210.38	38,251			6,988		13,516			(4,703)		3,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	194,264	210.38	7,343			1,350		2,595			(902)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	1	599,432	208.96	22,659			4,196		9,180			(2,790)		1,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	552,684	203.2	21,188			3,958		14,034			(2,612)		1,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	585,696	201.28	22,081			4,125		17,255			(2,722)		1,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	626,964	199.41	23,699			4,558		21,726			(2,914)		1,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	578,125	199.41	21,853			4,227		20,091			(2,683)		1,803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	500,933	198.74	18,885			3,679		18,325			(2,325)		1,568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	868,742	198.36	32,752			6,425		32,673			(4,032)		2,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	249,083	200.59	9,390			1,845		8,009			(1,158)		782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,277,111	200.07	48,147			9,722		42,895			(5,920)		4,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	1	371,195	200.07	13,994			2,810		12,449			(1,723)		1,178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	398,531	200.07	15,025			3,050		13,406			(1,845)		1,273		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405A$// ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	256,397	201.63	9,666			1,976		7,731			(1,190)		822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	08/29/2025	2	529,146	203.75	21,723			5,459		13,635			(3,253)		1,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	690,757	204.3	26,042			5,366		17,075			(3,211)		2,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	1	75,075	201.71	2,838			601		2,255			(349)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	2	1,457,242	201.71	51,999	1,938		12,323		43,852			(7,083)		4,763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	298,494	201.71	11,283			2,414		8,982			(1,383)		979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	315,809	194.64	11,906			2,564		15,236			(1,466)		1,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	109,520	192.85	4,118			888		5,895			(508)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$// ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	204,270	194.05	7,701			1,695		10,211			(948)		678		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	591,605	194.05	22,304			4,956		29,542			(2,738)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	1,193,283	194.05	44,987			9,949		59,587			(5,531)		3,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	347,477	194.47	13,100			2,929		16,885			(1,613)		1,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	267,574	194.43	9,954			2,239		13,033			(1,225)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	420,184	194.47	15,631			3,521		20,419			(1,927)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	293,429	194.81	10,916			2,530		14,053			(1,340)		1,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/15/2025	1	181,839	194.81	6,764			1,554		8,643			(833)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	1,429,730	194.81	53,186			12,274		68,180			(6,539)		4,864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	735,555	194.66	27,363			6,381		35,671			(3,369)		2,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	307,049	194.25	11,422			2,679		15,317			(1,406)		1,054		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	369,973	194.1	13,726			3,224		18,623			(1,692)		1,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	1,160,252	186.74	43,045			10,347		88,351			(5,292)		4,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	318,163	186.74	11,804			2,825		24,210			(1,453)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	442,882	186.74	16,431			3,967		33,725			(2,017)		1,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	412,232	186.64	15,335			3,723		31,562			(1,888)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	331,063	182.13	12,316			3,007		31,647			(1,516)		1,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	489,357	180.47	18,155			4,439		50,516			(2,238)		1,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	1	1,155,407	180.32	42,981			10,745		119,884			(5,285)		4,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	178,095	180.32	6,625			1,649		18,479			(816)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	452,674	180.32	16,839			4,227		46,944			(2,068)		1,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	388,082	177.76	14,398			3,634		45,061			(1,773)		1,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	1	811,604	176.64	30,111			7,641		98,832			(3,707)		2,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	742,380	177.51	27,142			6,936		87,073			(3,351)		2,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	305,593	177.89	11,368			2,944		35,166			(1,400)		1,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	1	987,340	177.89	36,729			9,549		113,506			(4,516)		3,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	432,321	177.89	16,082			4,197		49,651			(1,975)		1,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	218,832	180.19	8,141			2,133		22,674			(1,002)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	318,123	181.71	11,866			3,125		30,708			(1,461)		1,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	721,127	182.41	26,826			7,075		67,365			(3,307)		2,622		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	1,095,003	179.03	40,734			11,008		119,022			(5,001)		4,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	1	607,712	179.03	22,607			6,086		65,988			(2,780)		2,232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	53,588	179.03	1,993			535		5,825			(245)		196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	383,278	181.71	14,335			3,893		36,955			(1,765)		1,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	700,041	182.69	25,972			7,090		64,568			(3,198)		2,591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	400,034	179.78	14,801			4,046		42,144			(1,825)		1,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	324,614	175.71	12,076			3,379		40,792			(1,483)		1,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	358,882	175.71	13,350			3,709		45,098			(1,644)		1,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	1,300,542	175.71	48,380			13,491		163,429			(5,948)		4,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	416,217	174.28	15,483			4,354		55,431			(1,906)		1,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	524,958	175.35	19,528			5,518		66,879			(2,404)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	491,796	174.74	18,246			5,163		64,225			(2,249)		1,852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	114,200	171.76	4,248			1,230		16,728			(522)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	1	1,516,302	171.76	56,406			16,271		222,285			(6,935)		5,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	379,707	171.76	14,125			4,061		55,708			(1,739)		1,440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	387,681	173.94	14,422			4,194		52,087			(1,776)		1,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	809,495	176.25	30,113			8,799		98,887			(3,708)		3,099		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	318,580	177.26	11,787			3,449		37,312			(1,453)		1,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	1	812,496	185.08	30,225			9,009		66,684			(3,716)		3,140		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	239,081	185.08	8,894			2,642		19,635			(1,095)		922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2025	1	276,051	185.08	10,269			3,071		22,641			(1,261)		1,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	386,334	184.27	14,333			4,306		32,895			(1,765)		1,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	11/07/2025	2	387,571	183.71	26,935			10,000		33,860			(4,066)		1,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	1	280,183	183.62	10,395			3,141		24,583			(1,282)		1,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	1	449,065	183.78	16,660			5,142		38,925			(2,046)		1,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	1	815,236	183.78	30,245			9,306		70,754			(3,719)		3,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	102,348	183.78	3,797			1,165		8,888			(467)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	358,017	183.46	13,282			4,118		31,477			(1,635)		1,412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	519,846	187.75	19,338			6,022		37,158			(2,381)		2,054		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	274,282	188.07	10,176			3,173		19,280			(1,255)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	238,236	188.37	8,862			2,804		16,606			(1,091)		948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	1	433,829	188.37	16,138			5,136		30,331			(1,982)		1,733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	1	1,412,386	188.37	52,541			16,672		98,597			(6,460)		5,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	707,149	188.78	26,306			8,408		48,472			(3,239)		2,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	515,432	188.87	19,174			6,163		35,204			(2,361)		2,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	199,652	190.26	7,407			2,391		12,718			(913)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,265,093	191.06	46,935			15,344		77,472			(5,771)		5,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2025	2	558,455	191.06	21,885			7,359		34,199			(2,755)		2,264		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	1	412,248	191.06	15,294			4,986		25,245			(1,883)		1,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	805,493	190.02	29,884			9,811		51,969			(3,684)		3,266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	1	754,045	195.25	28,201			9,491		36,958			(3,467)		3,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	1	357,364	195.25	13,365			4,510		17,515			(1,641)		1,470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	327,454	195.25	12,214			4,138		16,033			(1,504)		1,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	1	583,169	195.25	21,811			7,420		28,553			(2,685)		2,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	1	170,448	195.25	6,358			2,166		8,345			(784)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	312,981	195.25	11,674			4,031		15,292			(1,437)		1,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	378,067	195.25	14,102			4,894		18,453			(1,731)		1,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	1,203,958	195.25	44,908			15,545		58,824			(5,521)		5,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	753,026	195.25	28,088			9,786		36,715			(3,458)		3,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	556,679	195.25	20,764			7,263		27,142			(2,556)		2,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	129,893	195.25	4,845			1,697		6,333			(597)		544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	919,588	193.21	34,485			12,269		50,022			(4,240)		3,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	279,440	193.21	10,479			3,737		15,229			(1,287)		1,182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	167,511	195.52	6,282			2,258		8,131			(773)		711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	762,269	193.99	28,661			10,462		40,277			(3,529)		3,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	1	1,081,023	193.99	40,646			14,872		57,175			(4,998)		4,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	394,391	193.99	14,829			5,439		20,880			(1,821)		1,690		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405LSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	1	613,071	194.67	23,051			8,506		31,336			(2,838)		2,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	332,854	194.96	12,515			4,624		16,766			(1,543)		1,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	1	559,540	195.16	21,039			7,918		27,868			(2,583)		2,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	560,754	195.16	21,084			7,899		27,958			(2,596)		2,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	1	406,023	195.16	15,266			5,733		20,243			(1,877)		1,759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	506,921	196.97	19,060			7,216		22,930			(2,347)		2,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	494,182	194.8	18,532			7,026		25,065			(2,285)		2,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	464,603	194.66	17,423			6,716		23,677			(2,139)		2,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2026	1	623,558	194.66	23,383			8,994		31,777			(2,875)		2,736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	285,037	194.66	10,689			4,102		14,540			(1,316)		1,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	172,753	196.69	6,478			2,506		7,914			(798)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	493,269	194.95	18,498			7,181		24,720			(2,277)		2,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	172,693	194.92	6,459			2,511		8,674			(796)		762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	671,982	194.22	25,267			9,996		34,842			(3,102)		2,990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	1	900,712	194.22	33,867			13,370		46,748			(4,164)		4,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2026	1	528,620	194.22	19,876			7,880		27,490			(2,437)		2,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	231,338	194.22	8,698			3,427		12,018			(1,071)		1,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	526,665	191.34	19,908			7,919		31,710			(2,451)		2,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	1	635,551	190.88	23,770			9,599		39,355			(2,922)		2,857		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405N5L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	1	956,101	190.88	35,758			14,470		59,255			(4,390)		4,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405N5P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	1	411,585	190.05	15,434			6,267		26,551			(1,900)		1,856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405N5S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	155,027	191.37	5,814			2,368		9,397			(716)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405N5W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	292,630	187.17	10,944			4,465		21,607			(1,349)		1,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	1	535,666	193.3	20,087			8,305		29,540			(2,470)		2,436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	1	1,070,742	193.3	40,153			16,569		59,049			(4,944)		4,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2026	1	519,325	193.3	19,475			8,068		28,639			(2,391)		2,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	414,334	194.52	15,538			6,458		21,491			(1,913)		1,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	731,060	196.26	27,415			11,432		34,754			(3,375)		3,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	277,205	193.9	10,395			4,341		14,825			(1,282)		1,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	433,418	195.73	16,210			6,871		21,103			(1,990)		1,997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	653,756	195.73	24,450			10,325		31,864			(3,010)		3,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	1	678,706	195.73	25,384			10,739		33,080			(3,121)		3,122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	2	820,475	193.31	31,963			13,628		45,080			(3,946)		3,787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	467,274	194.92	17,523			7,475		23,686			(2,157)		2,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	242,719	195.24	9,078			3,878		12,109			(1,119)		1,122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	1	712,622	195.36	26,652			11,532		35,236			(3,277)		3,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	287,939	195.36	10,769			4,668		14,223			(1,322)		1,342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	599,783	195.36	22,432			9,689		29,657			(2,762)		2,786		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405P$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	539,211	197.79	20,166			8,769		23,527			(2,483)		2,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	349,078	192.6	13,021			5,680		19,720			(1,603)		1,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	110,769	194.85	4,143			1,810		5,605			(511)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	1	609,958	199.22	22,690			10,050		24,616			(2,790)		2,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	103,098	199.22	3,835			1,705		4,192			(470)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	1	370,877	199.22	13,797			6,121		15,024			(1,694)		1,747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	580,852	199.22	21,608			9,504		23,500			(2,671)		2,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	215,260	199.07	8,029			3,580		8,845			(989)		1,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	79,517	200.83	2,958			1,321		2,981			(365)		376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	578,906	202.65	21,535			9,716		19,854			(2,651)		2,748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2026	1	702,370	202.65	26,128			11,808		24,123			(3,212)		3,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	270,592	200.89	10,066			4,570		10,224			(1,239)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	386,381	201.35	14,373			6,546		14,258			(1,770)		1,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	85,785	201.95	3,191			1,461		3,067			(394)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2026	1	201,750	202.1	7,525			3,473		7,168			(925)		969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	226,741	202.1	8,457			3,897		8,056			(1,041)		1,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	325,670	202.1	12,147			5,570		11,554			(1,502)		1,555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2026	1	300,324	202.65	11,292			5,227		10,359			(1,392)		1,445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	250,332	202	9,438			4,382		8,935			(1,164)		1,206		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG405RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	134,431	202.65	5,068			2,360		4,637			(625)		649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	575,213	202.65	21,686			10,201		19,841			(2,670)		2,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	1	276,658	202.65	10,430			4,914		9,529			(1,282)		1,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	177,856	202.65	6,705			3,140		6,135			(829)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2026	1	457,621	202.65	17,252			8,152		15,762			(2,127)		2,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	246,458	202.65	9,267			4,392		8,489			(1,142)		1,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	69,145	202.65	2,600			1,236		2,378			(321)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	235,211	202.65	8,820			4,234		8,078			(1,086)		1,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2026	1	122,531	203.56	4,595			2,215		4,045			(566)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	80,808	207.76	3,038			1,469		2,135			(375)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	80,202	210.07	3,016			1,462		1,871			(372)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	85,341	209.38	3,209			1,565		2,071			(397)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	220,265	209.38	8,282			4,056		5,386			(1,020)		1,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	67,288	206.86	2,530			1,248		1,896			(312)		334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	149,281	210.75	5,613			2,776		3,400			(692)		742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	273,286	210.75	10,248			5,089		6,224			(1,265)		1,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	187,176	210.75	7,019			3,500		4,272			(863)		935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/26/2026	1	107,383	204.87	4,027			2,326		3,486			(495)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	54,508	204.87	2,044			1,182		1,769			(251)		293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG405X$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	73,928	204.87	2,772			1,595		2,396			(343)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	53,246	199.68	2,050			1,246		2,208			(253)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	231,321	210.75	8,744			4,450		5,290			(1,077)		1,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/21/2026	1	83,438	208.04	3,137			1,659		2,254			(386)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2026	1	92,024	199.55	3,460			2,006		3,855			(427)		495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2026	1	161,392	211.78	6,068			3,393		3,589			(748)		853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	03/13/2026	1	122,476	202.65	7,005			3,644		4,212			(945)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	101,430	205.76	3,824			1,983		3,027			(471)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	56,939	205.76	2,147			1,109		1,702			(265)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	1	54,988	208.38	2,073			1,065		1,430			(256)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/18/2025	1	260,647	193.59	21,179			9,530		13,976			(3,275)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	185,540	210.75	7,032			3,535		4,243			(867)		930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	1	73,271	200.54	2,806			1,677		2,912			(346)		400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	72,561	201.81	2,786			1,740		2,754			(343)		405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	79,297	200.48	3,037			1,804		3,168			(375)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/19/2025	1	141,118	190.6	12,727			5,739		8,818			(1,965)		599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	32,391	201.81	1,244			775		1,229			(154)		180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	120,010	214.44	4,524			2,579		2,373			(558)		641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	69,613	200.48	2,666			1,588		2,778			(328)		380		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2026	1	89,908	210.75	3,408			1,708		2,056			(420)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	128,517	210.75	4,858			2,459		2,939			(601)		644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2026	1	80,334	204.62	3,093			1,908		2,670			(381)		446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	66,689	209.65	2,508			1,368		1,667			(310)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	133,093	200.37	5,018			2,950		5,354			(619)		721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	77,849	210.22	2,927			1,569		1,881			(362)		402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	78,181	211.78	2,940			1,638		1,739			(362)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2026	1	59,092	217.55	2,328			1,749		1,114			(287)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	39,317	215	1,549			1,147		832			(190)		239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/17/2026	1	66,622	210.43	2,523			1,659		1,678			(315)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2026	1	155,300	213.31	6,165			4,514		3,516			(760)		939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	8,256	198.85	319			201		358			(39)		46		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	53,743	209.27	2,117			1,536		1,464			(261)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	68,214	201.09	2,654			1,797		2,683			(327)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	61,348	212.8	2,374			1,582		1,395			(293)		354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	61,148	207.32	2,385			1,658		1,826			(294)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	77,816	215.75	3,074			2,284		1,594			(379)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	112,547	209.12	4,378			3,062		3,095			(541)		664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	63,165	204.62	2,444			1,570		2,090			(302)		357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	101,119	213.31	3,964			2,831		2,285			(489)		604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	105,245	198.77	4,052			2,558		4,585			(500)		589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	50,810	221.99	2,017			1,651		794			(249)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	110,757	223.78	4,397			3,570		1,574			(542)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	59,811	218.91	2,434			2,058		1,098			(301)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	136,089	196.38	5,484			4,794		6,604			(679)		896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	123,871	194.47	5,004			4,303		6,465			(617)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	52,767	218.59	2,079			1,599		941			(257)		326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	108,293	204.5	4,375			3,756		3,755			(539)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	68,962	210.05	2,793			2,390		1,871			(344)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	79,357	216.54	3,222			2,735		1,616			(397)		517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	60,728	217.45	2,387			1,876		1,170			(295)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	241,441	195.53	9,754			8,574		12,088			(1,203)		1,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	1	30,141	227.08	1,224			1,025		377			(151)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	59,729	221.23	2,365			1,931		958			(292)		380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	248,248	210.05	10,054			8,596		6,748			(1,243)		1,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	248,987	195.79	10,034			8,676		12,336			(1,240)		1,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	332,250	197.14	13,390			11,688		15,640			(1,655)		2,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	108,791	196.38	4,384			3,836		5,274			(540)		719		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505B$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	219,231	195.79	8,835			7,644		10,884			(1,088)		1,440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	85,387	211.26	3,458			2,953		2,203			(427)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	384,699	202.89		15,157		14,491		14,353			(685)		2,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2027	1	50,822	192.72	1,997			1,789		2,811			(211)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	231,507	199.01	9,121			8,328		10,097			(827)		1,559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	478,544	199.83	18,711			17,626		19,996			(1,181)		3,273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	203,280	196.47	7,969			7,429		9,746			(569)		1,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	74,389	203.02	2,924			2,807		2,759			(128)		514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	138,789	198.74	5,468			5,045		6,111			(443)		939		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	528,389	202.12	20,713			19,716		20,286			(1,077)		3,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	380,707	198.85	14,886			14,518		16,541			(387)		2,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	264,594	202.32	10,346			10,032		10,070			(355)		1,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	193,766	203.55	7,576			7,316		7,025			(270)		1,346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	333,385	198.75	13,035			13,035		13,949			(53)		2,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	442,332	200.18	17,339			17,004		18,230			(405)		3,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	125,429	202.13	4,904			4,898		4,815			(27)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	242,117	198.74	9,539			8,805		10,648			(770)		1,643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	795,772	196.57	31,274			28,954		38,014			(2,356)		5,411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	575,685	199.01	22,682			20,716		25,109			(2,048)		3,885		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	302,943	198.07		11,906		11,039		13,643			(881)		2,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	922,805	198.98		36,174		34,186		39,931			(2,032)		6,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	169,901	202.24		6,643		6,543		6,511			(109)		1,191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	161,917	196.26		6,380		5,731		7,813			(655)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	353,632	194.47		13,933		12,364		18,366			(1,584)		2,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	88,867	204.41		3,475		3,374		3,113			(115)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	341,012	198.34		13,402		12,123		15,148			(1,344)		2,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2027	1	55,304	196.47		2,168		2,022		2,643			(154)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	203,627	197.78		7,982		7,432		9,277			(580)		1,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	939,512	201.62		36,735		36,129		36,812			(654)		6,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	864,628	201.78		33,893		33,661		33,638			(279)		6,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	364,771	200.84		14,299		13,533		14,694			(784)		2,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	280,424	188.3		11,021		9,853		18,392			(1,206)		1,873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	1,152,695	196.47		45,186		42,140		55,149			(3,214)		7,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	639,098	199.45		25,244		23,129		27,365			(2,144)		4,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	216,531	195.67		8,531		7,540		10,778			(1,021)		1,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	222,418	201.23		8,697		8,601		8,820			(131)		1,560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	1	81,109	205.29		3,171		3,054		2,746			(122)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	805,763	200.22		31,586		30,762		33,202			(865)		5,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505F$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	462,805	196.5		18,142		16,996		22,045			(1,168)		3,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	308,472	188.3		12,123		10,834		20,280			(1,332)		2,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	90,526	201.15		3,567		3,286		3,623			(294)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	97,468	194.8		3,840		3,389		5,023			(464)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	302,878	205.29		11,933		11,474		10,254			(506)		2,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	314,699	202.12		12,336		11,740		12,035			(644)		2,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	52,168	200.18		2,040		2,001		2,150			(47)		365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	518,740	200.18		20,283		19,892		21,353			(472)		3,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	269,964	202.38		10,583		10,057		10,218			(566)		1,856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	63,566	198.88		2,505		2,283		2,787			(230)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	774,073	198.31		30,498		27,692		34,700			(2,841)		5,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	287,942	198.08		11,374		10,436		13,010			(950)		1,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	359,568	202.32		14,059		13,982		13,720			(96)		2,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	743,772	197.39		29,230		27,573		34,214			(1,807)		5,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,228,290	199.01		48,149		45,040		53,080			(3,166)		8,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	97,239	197.99		3,822		3,452		4,381			(388)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	131,630	195.66		5,186		4,609		6,519			(583)		877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	445,289	199.17		17,411		17,242		18,914			(239)		3,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	508,625	205.29		20,040		19,265		17,244			(853)		3,514		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	583,461	194.88		22,930		20,568		29,670			(2,387)		3,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	112,929	197.67		4,416		4,324		5,136			(109)		788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	517,283	205.29		20,381		19,457		17,513			(949)		3,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	1,017,415	201.22		39,883		38,458		40,501			(1,475)		7,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	186,093	204.41		7,276		7,066		6,509			(239)		1,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	484,333	198.75		18,937		18,937		20,323			(78)		3,411		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/01/2025	1	1,331,716	263.51	48,474					165,308			(5,960)		348		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/02/2025	2	386,820	263.51	14,240			20		48,001			(1,753)		143		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/03/2025	2	2,761,664	264.56	99,528			274		330,386			(12,274)		1,252		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/04/2025	4	2,339,329	263.95	86,284			357		285,823			(10,674)		1,224		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2023	04/04/2025	3	3,853,777	264.34	138,308			571		464,477			(17,068)		2,017		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/09/2025	2	1,062,342	263.81	39,021			428		130,395			(4,790)		834		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2024	04/07/2025	2	1,052,008	263.81	57,451			712		129,107			(10,625)		728		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/04/2025	4	2,766,753	263.81	101,673			421		339,694			(12,597)		1,448		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025	3	3,313,365	264.81	122,018			1,678		392,504			(15,062)		2,876		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/10/2025	2	1,274,469	264.02	48,496			600		155,241			(5,980)		1,055		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/11/2025	4	2,744,875	265	100,573			1,385		322,963			(12,415)		2,383		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2023	04/11/2025	4	2,463,128	265.09	90,187			1,246		288,880			(11,159)		2,138		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/14/2023	04/15/2025	1	788,605	265.26	28,705			552		91,864			(3,529)		799		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	994,684	265.26	36,306			747		115,864			(4,458)		1,041		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	4	978,421	265.26	35,552			638		114,012			(4,400)		958		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	5	2,707,796	265.52	94,876			2,094		312,425			(11,727)		2,922		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/18/2025	4	1,863,134	266.15	63,943			1,499		210,050			(7,909)		2,069		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/18/2025	4	2,952,507	265.44	103,876			2,432		341,599			(12,819)		3,278		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	3	1,867,938	264.47	66,893			1,570		223,792			(8,268)		2,074		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2023	04/21/2025	4	1,745,240	264.17	64,039			1,767		211,197			(7,926)		2,093		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	933,903	264.17	33,994			1,026		112,988			(4,174)		1,172		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	421,760	264.17	15,352			443		51,033			(1,888)		518		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2025	3	3,091,710	264.49	105,706			3,341		369,821			(13,033)		3,964		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	3	1,103,510	263.15	39,893			1,316		138,272			(4,917)		1,444		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/25/2025	4	1,946,772	262.4	71,929			2,376		250,166			(8,876)		2,547		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	4	1,750,550	262.9	67,557			2,240		221,173			(8,355)		2,291		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	04/30/2025	2	1,784,027	264.39	68,375			2,894		213,990			(8,929)		2,557		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	4	3,786,454	264.39	135,159			5,027		454,287			(16,705)		5,244		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	597,495	264.39	21,809			839		71,677			(2,681)		842		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2023	05/01/2025	3	2,767,298	264.45	89,569			3,692		331,179			(11,045)		4,032		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/02/2025	4	2,418,779	262.36	85,753			3,667		310,968			(10,615)		3,581		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	2	2,388,359	261.63	86,760			3,697		314,577			(10,699)		3,536		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	05/02/2025	5	1,412,383	261.05	59,171			2,567		189,580			(7,418)		2,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	2	1,661,150	262.96	61,460			2,877		209,225			(7,588)		2,572		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/07/2025	2	688,800	262.96	25,441			1,262		86,728			(3,137)		1,097		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	1,655,921	262.96	60,607			2,914		208,564			(7,452)		2,600		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	3	3,380,355	263.3	125,511			6,379		420,711			(15,474)		5,454		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	2	839,725	263.67	30,452			1,589		103,186			(3,753)		1,372		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	4	2,670,170	263.47	95,031			5,030		330,389			(11,862)		4,364		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	2	1,147,240	262.08	42,339			2,221		148,746			(5,231)		1,875		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	1,224,540	262.37	44,941			2,651		157,145			(5,518)		2,126		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	2	915,662	262.37	33,906			1,915		117,542			(4,188)		1,553		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/13/2025	2	1,189,858	262.37	43,624			2,517		152,740			(5,366)		2,042		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025	3	3,090,746	263.5	110,071			6,652		381,801			(13,570)		5,426		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	2	1,209,700	262.92	44,727			2,766		152,386			(5,512)		2,147		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2023	05/16/2025	5	1,943,224	263.81	72,187			4,503		237,408			(8,961)		3,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	2	3,178,460	263.91	115,043			7,141		386,970			(14,203)		5,642		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	2	1,218,868	263.97	44,248			2,979		148,036			(5,443)		2,256		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	2	1,344,527	263.97	49,563			3,401		163,297			(6,095)		2,513		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	3	1,112,031	263.97	41,495			2,745		135,058			(5,130)		2,037		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2025	2	2,407,876	264.61	87,116			6,102		285,821			(10,739)		4,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017ZSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	2	1,270,675	264.54	44,134			3,151		151,211			(5,440)		2,421		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/23/2025	3	2,046,548	263.51	73,107			5,231		252,411			(9,021)		3,899		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	4	1,617,797	262.94	65,079			4,746		203,469			(8,164)		3,082		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	2	462,983	263.82	14,380			1,147		56,420			(1,774)		931		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,569,045	263.82	56,799			4,447		191,387			(6,974)		3,127		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	252,445	263.82	9,139			704		30,792			(1,124)		499		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/26/2025	4	2,537,726	263.82	87,694			6,652		309,641			(10,842)		4,970		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	3	5,092,470	261.04	194,666			15,827		681,427			(24,026)		10,324		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2023	05/30/2025	2	1,214,691	262.81	40,254			3,264		153,307			(4,965)		2,462		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	2	4,286,684	262.24	166,726			13,581		551,534			(20,602)		8,690		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/02/2025	4	2,047,357	264.33	75,357			6,437		245,143			(9,311)		4,253		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	2	1,826,109	264.33	66,370			5,827		218,652			(8,150)		3,853		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2023	06/03/2025	2	1,088,394	264.33	40,295			3,499		130,321			(4,971)		2,279		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	4	2,528,793	264.58	94,311			8,426		300,015			(11,631)		5,377		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	3	1,653,917	265.22	60,198			5,456		191,757			(7,419)		3,543		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	3	2,836,200	265.4	102,790			9,330		326,794			(12,679)		6,076		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	3	1,418,589	265.43	52,401			4,777		163,274			(6,481)		3,039		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	2,220,764	265.83	80,392			7,730		251,791			(9,884)		4,897		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/09/2025	6	5,666,241	265.83	209,776			19,949		642,451			(25,933)		12,407		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	1,998,941	265.83	72,362			7,048		226,566			(8,885)		4,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	4	3,494,009	266.31	132,553			13,114		389,015			(16,345)		7,813		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	2	1,694,366	267.56	62,496			6,262		179,911			(7,699)		3,815		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	3	2,426,767	268.39	88,104			8,850		249,467			(10,867)		5,463		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/13/2025	2	3,393,403	268.76	122,530			12,360		343,683			(15,133)		7,640		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/19/2025	2	2,049,741	268.76	71,888			7,807		207,026			(8,862)		4,798		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	4,022,285	268.85	145,204			15,379		405,743			(17,853)		9,297		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	2	1,912,562	268.85	68,784			7,372		192,927			(8,449)		4,449		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	2	1,417,237	268.85	50,397			5,277		142,963			(6,210)		3,255		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/20/2025	4	4,528,276	267.44	164,940			18,128		482,729			(20,338)		10,666		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2023	06/20/2025	3	4,848,730	267.67	174,407			19,187		512,281			(21,516)		11,421		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/20/2025	3	1,627,640	267.48	58,020			6,405		173,242			(7,167)		3,834		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	2,152,097	266.88	77,691			9,059		234,257			(9,539)		5,223		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/23/2025	2	2,498,249	266.88	89,155			10,192		271,934			(11,020)		5,992		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	1,767,918	266.88	63,822			7,364		192,439			(7,847)		4,266		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/26/2025	5	3,638,300	266.7	139,466			16,556		398,616			(17,270)		8,881		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	06/27/2025	3	2,701,706	267.43	101,325			12,114		287,918			(12,498)		6,633		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	2	4,102,065	268.67	148,708			17,794		416,359			(18,341)		10,071		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	06/27/2025	4	1,407,026	269.16	52,519			6,337		140,045			(6,516)		3,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	3,011,508	269.89	108,414			13,570		290,785			(13,330)		7,560		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,011,254	269.89	36,405			4,601		97,646			(4,470)		2,552		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	5	2,569,188	269.89	95,119			11,817		248,073			(11,771)		6,414		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/03/2025	4	2,905,649	270.91	101,150			12,948		268,673			(12,492)		7,373		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/04/2025	2	2,144,211	270.37	71,600			9,268		202,864			(8,835)		5,470		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	3	2,292,248	268.38	82,461			10,699		235,221			(10,190)		5,847		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	2,279,642	268.49	82,067			11,145		232,812			(10,076)		5,966		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,507,508	268.49	54,120			7,285		153,957			(6,654)		3,926		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/07/2025	3	1,946,530	268.49	70,957			9,477		198,794			(8,762)		5,043		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/10/2025	3	3,793,753	268.89	139,670			19,186		381,228			(17,220)		9,978		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	3	2,331,479	269.39	85,006			11,792		229,609			(10,475)		6,162		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	6	3,400,109	270.17	123,460			17,152		324,191			(15,239)		8,987		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/11/2025	4	2,708,802	270.73	94,953			13,252		252,241			(11,747)		7,160		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/14/2025	3	3,003,835	270.04	109,149			15,637		287,878			(13,490)		8,056		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,776,331	270.04	64,126			9,324		170,240			(7,874)		4,809		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	3,111,360	270.04	112,320			16,200		298,186			(13,810)		8,384		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/17/2025	5	3,512,724	270.05	133,714			19,678		336,509			(16,498)		9,554		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	3	2,778,893	270.97	103,279			15,315		255,973			(12,725)		7,593		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	5	2,118,817	272.26	76,019			11,309		184,519			(9,390)		5,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/18/2025	3	1,709,346	272.03	62,363			9,306		150,370			(7,713)		4,671		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	2,671,780	272.26	96,184			14,909		232,576			(11,810)		7,466		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	3	2,471,486	272.26	92,669			14,171		215,142			(11,458)		6,845		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	4,595,693	272.26	165,445			25,453		400,051			(20,342)		12,785		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	4	2,077,724	273.02	76,166			11,932		174,804			(9,391)		5,831		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	4	2,726,055	273.61	96,681			15,281		223,177			(11,920)		7,684		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	5	3,778,084	273.1	137,564			21,789		316,660			(16,988)		10,649		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/25/2025	2	1,061,611	273.88	41,383			7,064		85,819			(5,499)		2,992		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	2	2,749,372	273.82	98,680			16,139		222,805			(12,140)		7,882		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	2,436,951	273.82	87,730			14,441		197,487			(10,772)		7,016		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	07/28/2025	3	2,001,471	273.82	73,072			11,870		162,198			(9,014)		5,714		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2023	07/31/2025	3	2,552,167	274.78	90,912			15,110		197,650			(11,208)		7,378		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	3	4,873,161	274.67	169,642			28,407		379,322			(20,896)		14,144		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	2	3,302,086	273.02	116,588			19,558		277,694			(14,379)		9,584		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	2	779,324	271.77	28,461			4,792		69,310			(3,516)		2,262		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/05/2025	2	2,225,469	272.52	80,153			13,875		191,417			(9,857)		6,564		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	2,822,528	272.52	101,611			17,702		242,772			(12,476)		8,357		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/04/2025	4	1,051,896	272.52	37,932			6,530		90,475			(4,685)		3,090		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	6	4,314,016	272.58	154,205			27,142		370,181			(19,027)		12,823		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	3	1,115,745	272.47	40,008			7,094		96,189			(4,934)		3,329		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	3	4,114,601	272.78	148,709			26,398		349,796			(18,349)		12,278		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/08/2025	2	2,247,762	273.3	79,629			14,181		186,697			(9,840)		6,707		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/11/2025	3	1,936,346	272.9	68,728			12,486		163,763			(8,475)		5,844		0001
Purchased Call/Shiller Barclays Global Index/SBG1171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	3,634,372	272.9	130,837			23,903		307,370			(16,087)		11,010		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	1,345,737	272.9	48,447			8,905		113,813			(5,948)		4,092		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	3	4,224,800	272.44	143,537			26,619		364,734			(17,697)		12,894		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/15/2025	5	3,652,877	271.51	126,348			23,602		328,412			(15,573)		11,190		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/15/2025	3	3,739,806	270.35	133,639			24,991		353,162			(16,482)		11,456		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	2	4,779,854	270.01	171,414			32,189		457,787			(21,185)		14,642		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	2,073,693	269.99	74,653			14,439		198,698			(9,166)		6,467		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	5,278,870	269.99	190,039			36,546		506,008			(23,365)		16,405		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/18/2025	4	2,277,532	269.99	82,594			15,815		218,314			(10,208)		7,053		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/21/2025	4	3,261,454	270.19	118,914			23,204		309,983			(14,663)		10,207		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	3	3,050,605	270.5	111,015			21,798		286,227			(13,681)		9,581		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/22/2025	3	3,972,046	270.9	142,296			27,972		366,560			(17,548)		12,474		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/22/2025	2	2,771,740	270.6	101,343			20,011		258,943			(12,525)		8,705		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	3,283,880	271.08	117,891			23,805		300,671			(14,495)		10,455		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,265,455	271.08	45,430			9,223		115,865			(5,578)		4,043		0001

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Purchased Call/Shiller Barclays Global Index/SBG1172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/25/2025	1	2,195,404	271.08	82,445			16,580		201,010			(10,192)		6,966		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/28/2025	2	2,735,189	272.01	103,893			21,260		240,631			(12,807)		8,767		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/29/2025	6	2,473,009	273.27	89,820			18,541		205,792			(11,093)		7,953		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	4	3,720,409	273.65	136,200			28,156		304,269			(16,820)		11,965		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	08/29/2025	4	1,283,539	274.04	48,584			10,092		103,090			(6,021)		4,128		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/01/2025	3	2,940,359	274.97	107,955			22,778		226,163			(13,344)		9,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	2	1,090,484	274.97	38,965			8,353		83,754			(4,799)		3,576		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	3,098,118	274.97	111,532			23,747		238,300			(13,694)		10,127		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	1,456,259	274.97	52,425			11,105		112,012			(6,446)		4,745		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	3	4,519,610	275.71	159,846			34,487		335,558			(19,707)		14,868		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	3	1,981,243	275.56	69,559			15,039		148,182			(8,584)		6,518		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	2	4,135,157	274.79	148,917			32,272		320,831			(18,398)		13,603		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,576,034	274.98	56,737			12,608		121,277			(6,966)		5,266		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,639,836	274.98	94,770			20,959		203,042			(11,652)		8,793		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	2	1,473,376	274.98	53,463			11,774		113,324			(6,596)		4,893		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	3	2,791,153	275.44	104,066			23,305		210,068			(12,830)		9,355		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	2	1,563,181	276.23	56,311			12,682		113,236			(6,940)		5,255		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/12/2025	4	4,686,434	276.35	175,318			39,574		337,640			(21,634)		15,755		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/12/2025	4	1,983,969	278.43	70,729			16,022		128,545			(8,747)		6,670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/15/2025	2	3,656,669	278.63	125,601			28,884		234,652			(15,515)		12,404		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	2	2,718,753	278.63	97,608			22,527		174,466			(12,003)		9,250		0001
Purchased Call/Shiller Barclays Global Index/SBG1172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	2	1,790,915	278.63	63,790			14,793		114,989			(7,836)		6,111		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	4	1,728,186	277.67	63,365			14,810		116,637			(7,817)		5,914		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	2	2,711,918	278.65	95,795			22,485		174,015			(11,802)		9,308		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	09/19/2025	4	3,297,573	278.09	112,499			26,652		217,831			(13,969)		11,318		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/19/2025	4	5,635,244	276.71	187,072			44,378		399,155			(23,231)		19,342		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	2	1,776,553	275.71	62,330			14,931		132,221			(7,695)		6,151		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	2,838,525	275.71	101,619			24,428		211,260			(12,494)		9,855		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,161,958	275.71	41,598			10,043		86,480			(5,108)		4,046		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/25/2025	2	3,840,842	275.17	128,434			31,233		293,398			(15,836)		13,411		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	4	2,434,815	273.96	88,422			21,630		196,681			(10,903)		8,525		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	09/26/2025	5	3,284,114	274.45	113,332			27,813		259,426			(14,010)		11,499		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	09/26/2025	5	3,045,916	274.74	101,437			25,282		237,365			(12,717)		10,665		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	1,772,407	273.35	63,629			15,973		147,187			(7,813)		6,292		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	3	2,215,389	273.35	72,121			17,983		183,974			(8,915)		7,822		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,791,505	273.35	100,215			25,054		231,817			(12,322)		9,883		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/02/2025	4	5,438,650	272.23	169,194			42,771		474,277			(20,857)		19,360		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	5	3,444,501	269.43	109,697			27,922		337,250			(13,538)		12,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	4	4,747,724	266.49	173,142			44,222		520,045			(21,417)		16,946		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/03/2025	4	1,884,719	267.09	69,684			17,833		201,884			(8,623)		6,727		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	3	4,059,423	267.94	145,627			37,911		421,184			(17,937)		14,644		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	3	3,377,123	267.94	123,964			32,102		350,391			(15,320)		12,151		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	2	2,245,217	267.94	80,710			21,064		232,868			(9,912)		8,121		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/09/2025	4	2,894,854	268.45	111,303			29,235		294,499			(13,731)		10,498		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	7	4,688,340	270.19	164,097			43,330		445,253			(20,242)		17,046		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	4	2,858,839	269.63	102,061			26,988		277,687			(12,598)		10,394		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	4	2,218,047	269.53	78,665			20,863		216,267			(9,728)		8,064		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	2	1,825,158	269.36	65,523			17,643		179,155			(8,059)		6,704		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/13/2025	3	2,148,781	269.36	77,001			20,669		210,922			(9,500)		7,873		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	4,352,409	269.36	156,251			42,224		427,226			(19,185)		16,028		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/16/2025	4	3,628,143	269.42	131,046			35,645		355,376			(16,157)		13,395		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	3	1,537,340	269.71	53,784			14,716		148,827			(6,632)		5,690		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	2	4,709,052	269.56	165,549			45,310		458,572			(20,419)		17,429		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	3	1,420,687	268.65	49,804			13,682		143,364			(6,156)		5,258		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	1,354,585	267.94	46,915			13,054		140,443			(5,800)		5,051		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/21/2025	3	2,941,852	267.94	105,410			29,451		305,011			(12,987)		10,997		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	2	1,847,805	267.94	66,324			18,571		191,581			(8,150)		6,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	3	5,656,475	267.34	199,424			56,170		599,841			(24,592)		21,247		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	4	3,745,474	267.05	136,180			38,605		401,545			(16,818)		14,103		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	2	3,286,439	266.96	115,781			32,852		353,437			(14,287)		12,375		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,143,609	266.52	78,874			22,434		234,294			(9,748)		8,072		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	4,008,550	267.21	143,907			41,512		427,092			(17,693)		15,239		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	3	2,023,865	267.21	69,939			20,128		215,634			(8,637)		7,676		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/29/2025	4	2,744,861	267.21	102,439			29,936		292,452			(12,709)		10,460		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	4	2,394,882	266.26	101,315			31,181		264,168			(13,186)		9,147		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	4	2,548,150	266.91	96,708			28,317		274,471			(11,923)		9,756		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	4,471,642	267.9	168,210			49,328		464,357			(20,754)		17,120		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	1,226,414	269.58	45,499			13,382		119,374			(5,623)		4,695		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	2,165,140	270.37	77,945			23,234		204,205			(9,583)		8,366		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/03/2025	5	3,476,706	270.37	120,134			35,779		327,910			(14,860)		13,404		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	2	942,615	270.37	32,756			9,805		88,903			(4,030)		3,651		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	3	4,658,891	270.34	152,552			45,898		439,964			(18,811)		18,085		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	5	3,172,688	268.7	115,354			35,025		319,509			(14,280)		12,344		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/07/2025	4	6,291,726	267.72	235,625			71,500		657,568			(29,106)		24,479		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/07/2025	2	1,771,831	268.25	64,501			19,582		181,510			(7,967)		6,894		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/10/2025	4	3,024,233	269.01	113,441			34,854		300,949			(14,018)		11,846		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/12/2025	2	2,876,593	269.01	111,714			34,531		286,257			(13,757)		11,318		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	1,451,243	269.01	52,100			16,031		144,418			(6,406)		5,697		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	3	3,081,366	269.95	133,230			42,756		295,639			(16,978)		12,150		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/14/2025	4	2,486,528	271.95	93,495			29,632		219,990			(11,703)		9,826		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	2	3,231,312	272.33	112,688			35,196		281,329			(13,901)		12,769		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/14/2025	2	1,931,147	270.92	75,072			23,588		178,199			(9,305)		7,631		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/17/2025	3	3,668,537	272.4	131,565			41,688		318,505			(16,260)		14,592		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,046,667	272.4	37,785			12,025		90,911			(4,639)		4,181		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	1,287,411	272.4	46,347			14,706		111,821			(5,698)		5,132		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/20/2025	4	4,097,533	272.4	146,298			46,942		355,906			(18,047)		16,404		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	11/21/2025	5	1,882,168	272.07	73,680			24,600		165,754			(9,406)		7,551		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/21/2025	3	2,558,962	272.3	92,599			29,922		223,192			(11,434)		10,266		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/21/2025	3	1,661,155	272.3	60,468			19,546		144,882			(7,477)		6,665		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	3	1,392,604	272.74	50,795			16,710		119,275			(6,267)		5,646		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	952,490	272.74	34,290			11,210		81,580			(4,216)		3,854		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/24/2025	3	2,534,757	272.74	96,091			31,854		217,100			(12,033)		10,234		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/27/2025	4	4,189,014	272.26	155,996			51,500		366,193			(19,257)		17,019		0001
Purchased Call/Shiller Barclays Global Index/SBG1174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	5	2,345,308	272.82	87,460			29,093		200,296			(10,830)		9,548		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	11/28/2025	5	6,470,543	273.23	234,571			78,301		543,014			(29,114)		26,343		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	11/28/2025	3	3,741,217	273.22	144,173			48,886		314,121			(18,168)		15,232		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	2,506,184	273.66	90,724			30,615		206,604			(11,139)		10,308		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	5,379,182	273.66	194,726			65,533		443,449			(23,942)		22,080		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/01/2025	7	3,246,195	273.66	117,537			40,235		267,613			(14,794)		13,298		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/04/2025	4	3,000,205	273.18	106,105			36,049		252,488			(13,089)		12,365		0001
Purchased Call/Shiller Barclays Global Index/SBG11750	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	4	3,166,959	272.53	114,494			38,995		273,897			(14,108)		13,079		0001
Purchased Call/Shiller Barclays Global Index/SBG11751	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/05/2025	4	2,089,478	272.38	76,153			26,021		181,885			(9,409)		8,629		0001
Purchased Call/Shiller Barclays Global Index/SBG11752	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/05/2025	5	1,706,935	272.59	64,052			22,099		147,281			(7,980)		7,049		0001
Purchased Call/Shiller Barclays Global Index/SBG11753	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	7	3,142,425	272.73	118,709			41,149		269,617			(14,699)		13,055		0001
Purchased Call/Shiller Barclays Global Index/SBG11754	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	2	2,591,771	272.73	94,571			32,801		222,372			(11,649)		10,789		0001
Purchased Call/Shiller Barclays Global Index/SBG11755	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	4	1,688,010	272.73	61,939			21,566		144,830			(7,632)		7,041		0001
Purchased Call/Shiller Barclays Global Index/SBG11756	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	4	2,567,176	273.88	90,023			31,407		209,870			(11,098)		10,729		0001
Purchased Call/Shiller Barclays Global Index/SBG11757	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/12/2025	3	2,346,439	272.9	86,722			30,377		199,992			(10,690)		9,825		0001
Purchased Call/Shiller Barclays Global Index/SBG11758	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	6	7,430,349	273.35	275,732			96,777		621,394			(34,036)		31,114		0001
Purchased Call/Shiller Barclays Global Index/SBG11759	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/12/2025	6	4,281,994	274.55	156,995			55,353		340,001			(19,450)		17,930		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/16/2025	2	4,862,745	274.64	176,957			62,957		384,926			(21,759)		20,521		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	4	2,516,129	274.64	92,976			33,232		199,172			(11,449)		10,638		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/15/2025	5	2,316,899	274.64	85,570			30,443		183,401			(10,578)		9,758		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	5	3,374,712	274.42	129,166			46,534		269,812			(16,001)		14,296		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG11755E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	4	2,858,216	275.49	102,612			36,996		218,083			(12,651)		12,131		0001
Purchased Call/Shiller Barclays Global Index/SBG11755F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	4	4,624,765	275.13	167,864			60,508		358,543			(20,706)		19,629		0001
Purchased Call/Shiller Barclays Global Index/SBG11755G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/19/2025	4	2,504,280	274.87	93,344			33,923		196,335			(11,592)		10,629		0001
Purchased Call/Shiller Barclays Global Index/SBG11755H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/22/2025	4	2,875,922	275.37	106,767			39,049		220,680			(13,200)		12,276		0001
Purchased Call/Shiller Barclays Global Index/SBG11755I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	2	2,361,814	275.37	86,260			31,563		181,229			(10,608)		10,100		0001
Purchased Call/Shiller Barclays Global Index/SBG11755J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	5	6,069,741	275.73	218,312			81,021		458,752			(26,953)		26,102		0001
Purchased Call/Shiller Barclays Global Index/SBG11755K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	5	4,317,887	276.14	151,658			56,303		320,394			(18,747)		18,568		0001
Purchased Call/Shiller Barclays Global Index/SBG11755L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	4	3,787,458	275.52	133,897			49,843		288,955			(16,599)		16,287		0001
Purchased Call/Shiller Barclays Global Index/SBG11755M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	2	2,217,256	274.81	80,839			30,359		174,598			(9,941)		9,605		0001
Purchased Call/Shiller Barclays Global Index/SBG11755N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	5	2,530,126	274.81	92,528			34,756		199,236			(11,458)		10,941		0001
Purchased Call/Shiller Barclays Global Index/SBG11755O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/31/2025	2	372,502	274.81	13,962			5,288		29,333			(1,727)		1,617		0001
Purchased Call/Shiller Barclays Global Index/SBG11755P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2024	01/02/2026	8	3,644,739	274.86	140,436			53,678		294,802			(17,422)		15,876		0001
Purchased Call/Shiller Barclays Global Index/SBG11755Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/02/2026	6	5,117,703	274.15	191,505	6,562		78,054		414,791			(24,962)		22,291		0001
Purchased Call/Shiller Barclays Global Index/SBG11755R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/02/2026	6	3,877,554	275.47	151,668			58,053		296,868			(18,873)		16,890		0001
Purchased Call/Shiller Barclays Global Index/SBG11755S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/06/2026	2	2,716,432	276.12	99,078			38,113		202,168			(12,185)		11,917		0001
Purchased Call/Shiller Barclays Global Index/SBG11755T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/05/2026	4	2,678,141	276.12	100,760			38,757		199,317			(12,457)		11,728		0001
Purchased Call/Shiller Barclays Global Index/SBG11755U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/07/2026	4	1,197,301	276.12	44,199			17,059		89,151			(5,435)		5,262		0001
Purchased Call/Shiller Barclays Global Index/SBG11755V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/08/2026	4	2,227,374	276.94	81,671			31,651		159,891			(10,072)		9,806		0001
Purchased Call/Shiller Barclays Global Index/SBG11755W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/09/2026	6	1,859,896	277.05	68,123			26,553		132,853			(8,410)		8,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	3	7,144,321	277.32	260,693			101,733		504,159			(32,183)		31,510		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	3	2,572,076	277.52	93,551			36,629		179,802			(11,571)		11,344		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/13/2026	2	3,218,999	277.3	118,274			46,728		227,524			(14,555)		14,297		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/12/2026	6	3,157,885	277.3	115,113			45,439		223,202			(14,244)		14,001		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	2,793,662	277.3	102,248			40,450		197,561			(12,554)		12,429		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	2	765,162	277.3	27,685			10,978		54,102			(3,397)		3,410		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	3	6,289,511	277.38	217,988			86,851		443,287			(26,873)		28,079		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	5	6,574,042	276.18	251,476			100,740		489,163			(31,126)		29,350		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	3	2,963,123	277.04	108,855			43,569		212,096			(13,448)		13,229		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/20/2026	2	1,176,061	277.45	44,032			17,840		82,742			(5,435)		5,286		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	4,033,374	277.45	146,815			59,411		283,768			(18,026)		18,161		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/19/2026	2	2,012,672	277.45	77,760			31,370		141,529			(9,601)		9,032		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/22/2026	3	4,068,910	279.29	146,236			59,498		262,970			(18,038)		18,352		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	2	2,177,976	279.05	78,951			32,204		142,362			(9,732)		9,840		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/23/2026	3	4,511,267	278.97	166,589			68,082		296,092			(20,552)		20,381		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	5	2,799,676	279.71	102,109			42,070		177,365			(12,681)		12,649		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,431,752	279.01	88,516			36,598		159,496			(10,883)		11,060		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	2,298,449	279.01	83,664			34,659		150,753			(10,272)		10,471		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/26/2026	3	4,925,512	279.01	185,085			76,461		322,887			(22,862)		22,364		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	4	2,415,854	279.87	88,178			36,701		152,271			(10,870)		11,024		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	3	2,321,058	280.03	83,701			34,959		145,215			(10,320)		10,609		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	6	6,432,534	279.9	230,738			96,684		404,934			(28,516)		29,401		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	01/30/2026	4	1,246,281	278.71	46,957			19,771		82,949			(5,826)		5,696		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	4	1,854,754	278.93	70,024			29,616		122,352			(8,655)		8,519		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	02/04/2026	2	969,239	278.93	37,831			16,188		63,972			(4,689)		4,466		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	2,101,933	278.93	76,510			32,370		138,657			(9,407)		9,670		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2026	4	3,694,943	279.73	138,255			58,881		234,988			(17,046)		17,053		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	3	2,517,810	280.24	93,792			40,048		156,329			(11,555)		11,639		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	02/06/2026	4	3,413,821	281.4	127,760			54,875		200,413			(15,823)		15,781		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/06/2026	3	4,837,921	282.49	175,914			75,526		269,050			(21,736)		22,365		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	3,496,658	282.59	126,929			54,921		193,771			(15,606)		16,267		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,912,077	282.59	69,408			30,086		106,027			(8,522)		8,910		0001
Purchased Call/Shiller Barclays Global Index/SBG1176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/09/2026	5	2,959,240	282.59	108,908			47,172		163,989			(13,452)		13,745		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	4	2,678,022	283.33	92,726			40,386		143,104			(11,433)		12,498		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	02/13/2026	4	3,565,300	282.44	132,323			58,091		199,447			(16,394)		16,665		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	3	5,318,808	281.78	203,163			89,193		307,296			(25,086)		24,862		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	3	2,612,490	282.99	95,601			42,031		142,168			(11,815)		12,212		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/16/2026	3	2,361,808	283.42	84,012			37,213		125,916			(10,383)		11,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	2,829,226	283.42	102,418			45,363		150,934			(12,592)		13,307		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	2,623,320	283.42	94,964			42,134		140,042			(11,660)		12,358		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	3	2,127,772	282.99	72,979			32,499		113,439			(8,998)		10,039		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	4	4,201,618	282.59	163,437			72,991		234,025			(20,151)		19,854		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	4	4,288,397	284.22	166,602			75,092		219,987			(20,700)		20,264		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	02/20/2026	3	2,943,405	286.08	108,231			48,716		136,942			(13,420)		13,909		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	2,473,634	285.95	89,298			40,356		116,178			(10,979)		11,760		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/23/2026	2	1,573,596	285.95	57,750			26,096		73,851			(7,141)		7,470		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,184,512	285.95	79,079			35,797		102,675			(9,710)		10,401		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	5	4,220,253	286.38	160,790			73,249		193,935			(19,862)		20,125		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	02/27/2026	4	3,318,977	287.35	116,134			53,027		144,840			(14,335)		15,851		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	2	3,164,262	285.6	114,375			52,231		151,676			(14,107)		15,112		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	2	2,574,501	287.84	93,357			43,025		109,656			(11,497)		12,351		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,086,917	287.84	39,346			18,160		46,333			(4,838)		5,222		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	2	3,539,360	287.84	126,166			57,902		150,383			(15,635)		16,903		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	02/27/2026	3	4,740,944	285.69	187,617			86,141		226,190			(23,259)		22,642		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/04/2026	3	6,813,151	287.46	245,878			113,915		296,740			(30,339)		32,782		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/05/2026	4	2,907,582	287.01	114,220			53,128		129,773			(14,106)		14,011		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	4	2,504,754	288.91	91,300			42,631		100,828			(11,269)		12,087		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	4	5,509,895	288.91	191,048			89,432		213,471			(23,621)		26,589		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	2,522,750	288.35	91,576			43,146		105,075			(11,259)		12,246		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	2	2,618,388	288.35	93,859			43,959		108,785			(11,613)		12,636		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	2	3,220,068	288.35	116,773			54,935		134,007			(14,378)		15,608		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	2	3,851,438	287.41	145,778			68,949		168,980			(17,989)		18,722		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	2	2,201,334	288.8	80,626			38,236		89,563			(9,947)		10,716		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	3	3,902,003	289.3	143,557			68,392		154,568			(17,715)		19,023		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/13/2026	4	4,036,399	289.72	153,836			73,500		156,178			(19,018)		19,678		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2026	5	3,174,818	291.22	121,725			58,269		112,833			(15,096)		15,478		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/16/2026	3	3,780,601	291.22	137,987			66,268		134,623			(16,998)		18,511		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	2,261,240	291.22	81,631			39,246		80,598			(10,037)		11,087		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	3	4,212,742	292.94	156,486			75,510		135,900			(19,308)		20,685		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2026	3	2,778,790	294.09	101,872			49,311		83,811			(12,573)		13,664		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/20/2026	4	3,410,357	294.5	134,622			65,594		100,401			(16,641)		16,793		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	4	4,424,023	296.52	163,571			79,738		114,882			(20,228)		21,784		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	03/24/2026	3	2,848,798	297.22	104,770			51,510		71,119			(12,916)		14,107		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	03/23/2026	3	1,933,473	297.22	68,629			34,191		48,204			(8,600)		9,561		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	3	3,583,718	297.22	132,597			64,743		88,983			(16,451)		17,647		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/25/2026	4	6,837,980	297.81	249,193			122,642		164,629			(30,746)		33,908		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG1178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/26/2026	4	1,642,106	298.21	62,555			30,894		38,601			(7,723)		8,154		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/27/2026	4	2,304,525	299.85	82,564			41,008		48,650			(10,202)		11,459		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	2	4,105,570	299.56	148,786			73,932		88,399			(18,395)		20,415		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	3	2,724,112	299.56	97,776			48,877		59,026			(12,026)		13,621		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	3	1,833,378	299.56	66,422			33,141		39,389			(8,244)		9,117		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/30/2026	3	3,203,428	299.56	115,323			57,564		69,255			(14,200)		15,995		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/01/2026	4	4,447,803	293.25	161,707			88,176		147,425			(19,985)		23,164		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	04/09/2026	4	1,891,210	302.38	64,480			33,287		34,462			(8,007)		9,572		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/01/2026	5	5,636,703	300.08	200,013			100,436		118,151			(24,695)		28,222		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	3	5,197,628	301.39	184,767			93,974		100,196			(22,920)		26,095		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/01/2026	3	2,698,678	293.97	97,276			53,125		85,834			(12,052)		14,055		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	3	2,586,708	295.5	95,207			52,702		75,806			(11,749)		13,590		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	3	4,849,172	296.26	171,323			90,096		132,580			(21,166)		24,804		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/07/2026	4	3,630,295	295.66	130,660			72,098		105,351			(16,132)		19,049		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	3	8,090,179	296.99	292,056			156,593		213,293			(36,157)		41,760		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	2	2,946,250	298.34	95,367			55,376		74,756			(11,778)		15,859		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/15/2026	3	6,163,662	296.57	224,783			127,090		171,045			(27,855)		32,663		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/22/2026	3	4,309,657	296.06	158,157			90,967		127,416			(19,550)		23,032		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	05/22/2026	4	3,362,705	296.06	118,476			68,043		96,886			(14,653)		17,971		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG1179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/03/2026	5	5,710,746	297.53	194,182			114,334		152,974			(23,975)		30,956		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	8	9,650,578	295.43	357,426			200,322		285,497			(44,172)		51,016		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/26/2026	3	2,701,771	296.15	97,242			56,214		77,819			(11,976)		14,508		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/12/2026	3	4,587,776	293.65	166,298			100,524		154,515			(20,601)		25,128		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/21/2026	3	3,359,923	297.01	116,429			66,457		91,405			(14,370)		17,935		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	4	4,704,631	295.97	166,659			98,452		138,133			(20,584)		25,532		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	2	2,348,541	296.77	82,879			46,650		64,417			(10,224)		12,446		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/15/2026	4	2,978,344	293.65	107,580			65,174		100,613			(13,262)		16,369		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	3	5,642,478	294.5	204,919			125,727		182,590			(25,366)		31,151		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	3,617,535	294.82	130,593			81,621		116,200			(16,057)		20,217		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	3	3,037,182	296.38	107,526			63,830		87,207			(13,289)		16,502		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/08/2026	5	5,340,213	296.09	194,159			107,967		151,139			(24,055)		28,057		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/20/2026	4	8,642,649	297.23	309,190			175,983		232,037			(38,149)		46,078		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	3	4,473,600	294.64	161,942			99,368		143,635			(20,052)		24,698		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	1,874,925	294.82	67,685			42,268		60,161			(8,333)		10,467		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/15/2026	4	4,364,825	295.91	159,650			90,152		125,821			(19,743)		23,130		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/24/2026	4	7,644,946	295.17	273,096			168,674		239,575			(33,717)		42,443		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	2	1,493,162	294.5	54,024			33,220		48,471			(6,653)		8,271		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	4	2,963,361	299.33	109,711			55,219		65,439			(13,537)		14,857		0001

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Purchased Call/Shiller Barclays Global Index/SBG117A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/25/2026	4	3,523,721	294.98	126,074			78,082		111,690			(15,572)		19,585		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	3	1,915,249	301.08	67,907			34,643		37,977			(8,359)		9,668		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/08/2026	5	7,264,362	302.02	263,081			134,642		135,416			(32,479)		36,718		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	4	2,916,667	300.96	102,584			53,009		58,535			(12,697)		14,782		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	3	4,312,587	300.64	159,402			80,647		87,359			(19,679)		21,651		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	3	3,658,650	295.29	134,246			70,414		106,058			(16,564)		18,714		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/22/2026	3	5,802,507	297.26	212,944			113,020		150,108			(26,280)		29,874		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	04/27/2026	2	3,443,592	297.77	123,297			66,361		86,966			(15,193)		17,843		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/24/2026	5	2,421,194	297.77	83,816			45,037		60,902			(10,403)		12,498		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/15/2026	6	6,169,525	300.3	184,790			96,489		130,459			(22,846)		31,475		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	3	3,048,797	295.68	114,118			60,197		86,305			(14,156)		15,595		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	2	2,678,509	293.65	96,991			58,779		90,576			(11,930)		14,738		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	3	2,187,555	296.83	70,765			38,351		58,737			(8,734)		11,378		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/22/2026	4	2,524,333	296.15	95,346			54,952		72,367			(11,838)		13,491		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	4	8,506,193	293.99	319,912			175,931		271,398			(39,475)		44,579		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/25/2026	2	1,298,138	296.15	46,591			26,893		37,346			(5,738)		6,963		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	5	4,459,397	296.13	156,701			94,370		130,560			(19,465)		24,369		0001
Purchased Call/Shiller Barclays Global Index/SBG1179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	4	5,045,653	296.36	183,039			106,754		144,035			(22,612)		27,191		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	3,161,458	295.62	113,812			65,817		91,072			(13,974)		16,997		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/14/2026	5	7,650,391	296.14	280,867			157,755		217,517			(34,693)		40,492		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	3,157,356	296.57	113,665			64,415		87,938			(13,994)		16,793		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/05/2026	4	4,165,006	295.75	150,559			89,495		123,930			(18,651)		22,630		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/01/2026	3	3,554,425	297.69	127,317			74,618		94,207			(15,683)		19,222		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	3	7,187,631	297.37	252,108			136,185		186,355			(31,102)		37,339		0001
Purchased Call/Shiller Barclays Global Index/SBG1178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	3	1,648,703	297.81	61,031			32,482		41,299			(7,532)		8,499		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/03/2026	6	4,998,876	301.08	181,009			92,235		98,458			(22,544)		25,097		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/16/2026	4	3,035,146	296.94	103,736			54,230		79,523			(12,807)		15,505		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	3	3,019,608	295.68	105,463			55,963		85,784			(13,055)		15,506		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	3	1,377,651	298.93	47,963			25,598		32,214			(5,917)		7,111		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	2	2,186,167	296.32	73,820			44,492		63,449			(9,113)		11,974		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/11/2026	4	3,080,675	295.16	115,514			69,329		95,397			(14,267)		16,854		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,316,728	297.77	47,271			25,453		33,297			(5,812)		6,832		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	2	3,299,354	300.82	118,061			61,305		67,233			(14,518)		16,810		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	05/01/2026	3	3,367,137	296.83	121,852			67,026		106,368			(15,200)		17,536		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/10/2026	3	3,968,946	300.82	139,475			72,089		80,350			(17,268)		20,115		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	4,626,585	301.08	167,020			85,003		91,585			(20,563)		23,322		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2026	4	4,434,081	293.05	166,794			101,537		154,938			(20,589)		24,425		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	1,597,250	296.57	57,501			32,621		44,540			(7,070)		8,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	2	2,035,840	294.61	73,523			44,967		65,441			(9,087)		11,227		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	1,951,793	295.68	70,069			37,056		55,515			(8,615)		10,036		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	2	2,602,300	297.18	92,748			51,732		69,353			(11,408)		13,740		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	2,178,157	297.69	78,414			45,993		57,730			(9,641)		11,793		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	3,692,362	296.35	140,446			82,047		105,406			(17,361)		19,898		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,735,375	293.97	98,474			53,910		87,280			(12,124)		14,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	3	4,631,521	295.36	171,473			101,659		140,972			(21,172)		25,164		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/19/2026	1	1,525,174	294.58	55,059			33,580		49,077			(6,779)		8,420		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	2	4,569,982	294.18	168,099			104,661		151,462			(20,771)		25,428		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	4,121,487	297.18	139,129			77,322		109,424			(17,247)		21,654		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	3	5,120,544	297.69	182,103			106,476		135,200			(22,561)		27,594		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	2	3,428,299	294.98	120,021			72,388		107,389			(14,826)		18,778		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	06/26/2026	4	3,939,010	294.62	122,942	19,683		94,197		127,613			(17,061)		21,917		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/09/2026	3	2,173,037	295.75	77,928			46,559		64,952			(9,603)		11,861		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	06/26/2026	4	4,206,783	294.82	157,062			97,986		134,698			(19,486)		23,407		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	1,638,503	294.5	59,150			36,400		53,244			(7,273)		9,086		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,541,198	295.75	55,483			33,046		46,014			(6,831)		8,403		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	2	3,421,004	301.6	121,292			62,413		65,788			(14,962)		17,338		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	3,522,650	300.82	126,463			65,580		71,666			(15,570)		17,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/03/2024	05/05/2026	1	2,567,883	293.97	92,444			50,666		82,023			(11,366)		13,441		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/10/2024	05/11/2026	1	4,193,277	297.18	150,958			84,096		111,695			(18,586)		22,113		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/31/2026	1	1,489,446	287.08	54,663			38,926		73,518			(6,730)		8,872		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/27/2026	4	2,087,700	287.15	75,826			53,558		102,514			(9,367)		12,387		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2024	08/07/2026	4	3,061,988	283.51	113,260			77,211		175,396			(14,036)		17,811		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/17/2026	4	3,701,445	296.26	135,198			88,259		111,696			(16,758)		21,068		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2024	08/07/2026	4	2,867,392	282.88	106,740			72,622		168,875			(13,202)		16,679		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/24/2026	3	2,428,561	288.14	88,858			66,120		115,553			(10,966)		14,797		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2024	08/14/2026	5	4,207,748	285.17	158,247			109,429		224,575			(19,603)		24,649		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/18/2026	2	2,639,357	285.87	96,633			66,909		136,736			(11,884)		15,523		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/02/2026	3	2,282,122	287.08	82,274			58,760		112,722			(10,128)		13,620		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/17/2026	3	1,185,576	286.2	44,933			33,029		61,392			(5,547)		7,177		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	09/23/2026	4	7,776,996	287.31	293,302			217,767		384,153			(36,194)		47,341		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/03/2026	3	6,093,073	286.51	216,339			154,726		309,003			(26,702)		36,398		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/04/2026	3	3,454,390	284.35	128,908			92,852		192,917			(15,980)		20,655		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/10/2026	2	1,065,674	284.15	39,215			28,408		60,194			(4,838)		6,409		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/28/2026	2	2,308,187	289.18	85,235			63,899		104,961			(10,495)		14,115		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2024	09/09/2026	4	5,258,910	284.8	190,110			137,537		288,615			(23,468)		31,595		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2026	2	2,930,374	286.55	113,232			83,491		149,408			(13,976)		17,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	1	1,623,123	284.35	59,893			43,169		90,760			(7,374)		9,733		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/03/2026	2	3,130,016	296.79	112,780			71,250		85,227			(13,906)		17,550		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	4,516,532	292.47	135,002			91,137		221,176			(16,801)		26,085		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	4	8,725,970	295.77	327,185			205,414		266,408			(40,385)		48,820		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	07/31/2026	4	3,678,895	294.79	106,422			71,287		109,329			(13,139)		21,247		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/10/2026	3	2,122,267	299.59	76,099			48,923		52,704			(9,429)		11,990		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	5	2,706,353	296.79	100,800			63,712		78,147			(12,482)		15,158		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/09/2026	3	2,290,864	296.26	87,293			55,714		68,588			(10,776)		12,929		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	4	5,039,716	299.22	182,940			117,481		127,837			(22,615)		28,472		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	4	2,726,359	294.09	99,972			66,231		93,076			(12,396)		15,632		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/05/2026	2	2,792,299	286.91	112,853			76,196		190,271			(13,928)		16,209		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/15/2026	3	6,104,784	299.29	223,189			144,277		155,022			(27,552)		34,674		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	2	1,208,373	294.79	47,904			31,955		39,966			(5,914)		6,972		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	3	1,485,650	284.53	55,956			38,550		81,611			(6,907)		8,703		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	3	3,498,554	292.47	108,906			73,062		130,626			(13,457)		20,206		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	3	3,519,638	295.56	123,002			81,130		111,106			(15,180)		20,181		0001
Purchased Call/Shiller Barclays Global Index/SBG117BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	3,159,357	283.51	115,948			79,106		181,197			(14,275)		18,433		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/17/2026	3	2,713,783	285.87	99,853			69,446		140,592			(12,362)		15,945		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/12/2026	6	8,392,324	283.68	317,033			217,419		478,364			(39,175)		49,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/13/2026	4	4,880,034	284.24	181,846			124,878		271,438			(22,449)		28,558		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/18/2026	4	4,765,351	287.19	176,248			130,436		236,119			(21,850)		28,874		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	3	2,500,504	286.88	91,983			64,465		123,944			(11,398)		14,750		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	08/28/2026	5	5,406,535	287.08	195,217			139,849		266,485			(24,370)		32,110		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	4	4,305,409	286.07	158,019			110,665		221,387			(19,546)		25,396		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	1,975,507	285.23	73,094			53,415		106,661			(8,987)		11,936		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	4	3,359,799	285.58	121,859			87,476		177,767			(15,046)		20,090		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	3	6,266,935	287.08	228,077			162,059		308,893			(28,212)		37,221		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	09/30/2026	3	4,251,097	287.61	156,519			117,709		207,819			(19,314)		26,044		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,382,946	287.19	87,931			65,071		118,239			(10,826)		14,479		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	2	1,195,717	284.04	45,541			33,131		67,859			(5,620)		7,197		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	08/26/2026	5	2,435,496	286.99	89,214			63,008		120,421			(11,045)		14,437		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,803,636	286.88	66,193			46,436		89,528			(8,150)		10,670		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	3	8,337,117	285.57	314,171			230,228		443,464			(38,769)		50,421		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/16/2026	3	1,269,873	299.45	46,240			29,983		32,017			(5,712)		7,220		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	2,759,149	297.72	99,881			63,336		75,901			(12,297)		15,521		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/22/2026	4	7,819,872	297.81	279,656			183,595		217,680			(34,545)		44,744		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	08/14/2026	4	2,392,295	285.87	87,896			61,070		123,771			(10,956)		14,014		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	2	5,121,924	299.02	174,992			113,989		132,407			(21,616)		29,153		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	3	2,545,422	287.08	93,144			66,385		125,640			(11,457)		15,176		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,699,719	294.09	61,870			41,020		58,142			(7,617)		9,776		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	4	3,008,150	284.92	112,015			81,644		164,386			(13,843)		18,107		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,986,129	284.35	73,288			52,852		111,128			(9,011)		11,921		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	2	5,896,323	283.02	216,943			147,565		345,213			(26,791)		34,298		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	2	2,910,394	282.04	109,937			74,375		177,696			(13,568)		16,912		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	3	4,387,564	286.03	166,176			116,338		226,106			(20,539)		25,881		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	4	8,119,271	285.88	298,702			207,469		420,618			(36,872)		47,799		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	4,175,033	287.19	154,476			114,372		207,305			(18,993)		25,391		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	3,774,628	285.23	140,134			102,253		203,402			(17,352)		22,721		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	2	3,753,892	288.53	140,571			105,156		175,640			(17,366)		22,893		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	3	4,218,520	287.74	153,864			113,633		203,785			(19,018)		25,560		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	07/03/2026	4	5,339,998	297.72	182,132			115,687		146,361			(22,639)		29,941		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/29/2026	5	7,270,626	294.37	268,035			178,433		245,506			(33,088)		41,905		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	3	4,684,063	297.06	167,347			106,682		134,028			(20,669)		26,406		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	3,452,328	297.72	124,974			79,311		95,086			(15,366)		19,441		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	3	2,668,385	299.71	95,138			61,782		66,329			(11,736)		15,188		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/04/2026	2	946,072	285.6	32,884			23,693		50,020			(4,070)		5,657		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	2	3,248,432	299.59	115,137			74,274		80,888			(14,209)		18,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	3,828,438	292.47	140,504			94,507		187,746			(17,299)		22,179		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	1,364,180	285.98	50,208			34,968		70,409			(6,200)		8,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,334,739	283.51	48,985			33,442		76,598			(6,023)		7,795		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	3,095,393	286.88	113,910			79,956		153,755			(14,005)		18,331		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,631,767	296.26	95,533			62,464		79,946			(11,746)		15,043		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,348,086	299.59	48,936			31,526		33,613			(6,017)		7,649		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	4	5,061,073	293.97	184,831			122,251		173,884			(22,846)		29,019		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/23/2026	3	3,099,574	297.69	106,238			69,811		86,941			(13,107)		17,754		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,930,156	296.26	106,365			69,495		88,718			(13,096)		16,731		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	2	1,978,665	286.94	72,872			51,674		98,126			(9,000)		11,752		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	1,704,335	287.56	65,296			48,773		83,332			(8,059)		10,394		0001
Purchased Call/Shiller Barclays Global Index/SBG117CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	2,225,818	285.23	82,355			60,152		120,097			(10,139)		13,436		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	5	5,499,985	289.18	192,552			144,596		249,722			(23,917)		33,542		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	4	1,711,056	297.47	64,269			41,172		47,914			(7,936)		9,667		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,435,634	292.47	126,431			85,098		168,602			(15,545)		19,924		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	2,097,981	294.09	76,367			50,666		71,837			(9,389)		12,079		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	1,644,054	289.18	60,830			45,623		74,818			(7,479)		10,063		0001
Purchased Call/Shiller Barclays Global Index/SBG117AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/03/2026	2	1,176,343	297.84	41,680			26,376		32,031			(5,158)		6,596		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	3	3,927,864	287.54	143,316			107,996		192,744			(17,687)		24,086		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/09/2026	4	2,429,569	287.95	89,467			68,862		117,534			(11,073)		15,007		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/07/2026	4	6,486,596	288.23	231,598			176,449		309,442			(28,586)		39,993		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	5	6,324,072	285.26	233,266			185,993		347,173			(28,870)		39,791		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	3,005,913	288.22	110,317			84,976		143,923			(13,564)		18,633		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	4	1,022,118	287.58	37,772			29,509		50,434			(4,697)		6,353		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,072,754	285.13	112,463			89,723		169,841			(13,846)		19,384		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	2,570,136	287.71	94,035			73,058		126,046			(11,615)		15,974		0001
Purchased Call/Shiller Barclays Global Index/SBG117EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	5	4,241,551	289.36	152,450			126,800		197,155			(18,848)		27,281		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/13/2026	3	3,897,706	286.78	141,616			115,541		201,694			(17,498)		24,820		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/05/2026	3	4,123,711	286.48	156,191			125,357		215,487			(19,286)		26,081		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	3	7,888,627	286	289,081			228,481		419,254			(35,664)		49,549		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/08/2026	3	1,831,812	287.29	68,034			51,986		91,243			(8,400)		11,304		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	4	1,203,970	291.48	10,773	33,984		39,507		51,880			(5,387)		7,971		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	4	1,661,116	286.11	59,842			47,440		87,901			(7,388)		10,443		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	3	3,862,149	287.64	143,252			108,572		188,783			(17,711)		23,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	4	2,644,159	287.02	101,904			82,218		134,963			(12,603)		16,737		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/15/2026	5	1,873,112	287.74	67,686			52,550		91,722			(8,386)		11,632		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,255,373	287.88	82,998			63,019		109,212			(10,219)		13,880		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	2	813,557	286.74	30,248			24,905		42,303			(3,732)		5,211		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	2	3,272,949	288.22	119,759			92,097		156,369			(14,824)		20,216		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	3	4,777,869	286.79	172,412			139,626		246,900			(21,277)		30,373		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/21/2026	3	6,210,679	286.95	226,229			176,701		315,782			(27,918)		38,772		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	2,563,975	285.94	93,825			73,902		136,385			(11,615)		16,035		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/06/2026	2	4,336,101	286.85	157,781			127,447		222,965			(19,513)		27,447		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	1,840,940	290.59	67,378			57,013		81,534			(8,284)		11,968		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/02/2026	4	5,185,160	288.95	195,231			163,813		246,389			(24,103)		33,543		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	3	4,047,100	291.8	148,773			126,198		169,760			(18,358)		26,331		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	4	3,179,268	287.67	113,581			88,504		156,272			(14,083)		19,760		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,951,318	285.94	71,613			56,444		103,933			(8,817)		12,235		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	2	6,736,114	290.55	245,948			207,653		298,146			(30,370)		43,648		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	3	3,640,520	289.97	130,956			110,048		165,347			(16,164)		23,570		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	2	1,531,838	288.74	56,676			47,444		73,371			(6,978)		9,902		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	2	2,901,956	287.88	106,945			81,132		140,319			(13,239)		17,811		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	2	3,307,739	292.04	122,103			103,755		137,387			(15,069)		21,538		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	11/27/2026	3	3,761,773	288.07	137,402			114,679		185,197			(16,945)		24,236		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,403,376	290.45	156,004			134,116		197,089			(19,260)		28,833		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	4	2,127,114	286.34	77,079			60,564		111,208			(9,517)		13,302		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	1	1,983,075	289.05	68,744			57,350		93,511			(8,487)		12,766		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	6,249,347	292.72	228,309			195,003		251,708			(28,197)		40,724		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,766,419	286.37	64,474			52,695		93,203			(7,927)		11,286		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	11/18/2026	5	13,257,067	287.05	484,395			396,928		679,367			(59,774)		84,773		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/04/2026	5	5,744,300	290.59	211,028	3,126		181,308		253,818			(26,504)		37,221		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	4	2,228,997	285.13	83,506			66,722		123,046			(10,364)		14,025		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/23/2026	4	9,382,624	289.09	355,863			309,421		447,243			(43,946)		61,731		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	4	1,555,282	286.51	56,339			45,786		81,371			(6,958)		9,895		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	3	2,314,247	285.89	82,742			65,777		123,691			(10,214)		14,561		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	2	2,366,181	289.09	86,262			71,346		111,151			(10,627)		15,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	3	1,604,396	288.74	58,502			48,981		76,680			(7,248)		10,336		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	4	5,504,623	289.09	197,202	5,383		167,849		258,199			(24,918)		35,259		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	11/19/2026	3	5,696,639	286.89	215,229			181,066		294,078			(27,199)		36,458		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	4	7,120,307	287.5	267,945			221,321		358,119			(33,130)		45,607		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	2,426,630	286.85	88,572			71,637		125,033			(10,890)		15,413		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/11/2026	4	7,160,858	292.84	214,804	42,957		225,408		286,835			(28,280)		46,664		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	3,637,778	292.84	132,779			113,628		146,088			(16,325)		23,782		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	4	5,998,754	289.89	200,764	6,124		178,607		275,425			(25,412)		39,311		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/25/2026	3	5,909,201	290.81	215,741			188,745		261,515			(26,696)		38,940		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	4	3,559,241	291.06	116,614	14,978		115,669		156,160			(16,147)		23,547		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/18/2026	4	6,316,219	288.63	235,663			204,286		306,366			(29,235)		41,392		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/14/2026	3	3,762,825	288.21	135,966			104,872		180,302			(16,778)		23,346		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	3,283,009	286.37	121,254			99,059		172,880			(15,023)		20,905		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	2,649,994	292.84	96,725			82,755		106,329			(11,909)		17,311		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/28/2026	2	4,177,816	290.81	152,136			133,106		185,179			(18,734)		27,596		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	3,625,319	285.13	132,687			105,894		200,510			(16,314)		22,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	3,777,334	286.85	137,873			111,476		194,496			(16,975)		23,972		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	2	3,910,692	288.9	138,930			112,102		183,825			(17,158)		24,755		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	3,073,614	286.1	112,264			88,294		162,329			(13,865)		19,222		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	2	4,818,012	290.81	175,712			153,788		213,556			(21,611)		31,849		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	3	2,498,864	287.18	93,737			70,914		124,691			(11,570)		15,337		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,983,133	286.37	108,586			88,721		157,298			(13,369)		19,044		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	3	1,869,651	288.07	70,873			59,250		92,032			(8,770)		12,045		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	2	1,647,700	289.61	61,853			52,132		76,067			(7,632)		10,677		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/04/2026	3	5,894,606	285.45	223,068			178,520		321,732			(27,530)		37,249		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	408,400	289.09	14,866			12,293		19,199			(1,828)		2,625		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	3,471,836	286.08	129,716			105,667		185,071			(16,012)		22,108		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/16/2026	2	3,764,297	292.84	130,507			111,949		155,750			(16,102)		24,629		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	2	1,892,466	290.59	69,450			58,758		83,750			(8,553)		12,293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/18/2026	4	9,992,453	288.07	368,051			318,042		496,727			(45,475)		65,483		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,428,006	288.22	125,808			96,869		164,014			(15,489)		21,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,449,966	287.67	89,914			70,002		120,595			(11,070)		15,268		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	12/25/2026	4	3,910,084	290.07	124,212	22,502		128,659		178,742			(17,878)		25,766		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	3,269,992	288.63	119,028			102,983		158,838			(14,655)		21,480		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,826,237	288.74	66,658			55,747		87,409			(8,207)		11,795		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	3	2,439,967	292.35	90,228			76,977		99,986			(11,138)		15,900		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,742,743	285.94	63,959			50,429		92,824			(7,864)		10,937		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	2	2,572,222	287.5	95,916			73,512		126,957			(11,842)		15,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	1,371,504	287.67	50,334			39,203		67,510			(6,189)		8,555		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,679,472	288.63	61,133			52,903		81,637			(7,516)		11,041		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	2	3,582,009	286.85	128,224			100,333		183,063			(15,826)		22,381		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,721,463	287.88	63,350			48,122		83,418			(7,789)		10,604		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	877,417	291.89	31,938			28,248		37,184			(3,801)		5,827		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	4	1,689,319	292.38	62,942			55,787		69,911			(7,321)		11,185		0001
Purchased Call/Shiller Barclays Global Index/SBG117FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	3	3,865,889	291.89	141,284			124,928		163,568			(16,807)		25,595		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	4	1,762,910	290.87	67,463			60,469		78,367			(7,129)		11,745		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/08/2027	4	5,554,442	292.45	198,417			176,714		230,332			(22,065)		37,004		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/13/2027	3	4,431,046	291.78	161,297			144,583		189,677			(16,897)		29,634		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	3	2,755,284	296.02		102,787		93,453		97,730			(9,457)		18,539		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/28/2027	3	1,728,856	297.89		65,764		60,415		56,470			(5,483)		11,694		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	3,840,133	299.11		126,626		117,005		118,372			(9,865)		25,995		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	3	3,992,620	295.41		148,321		137,172		146,914			(11,322)		27,128		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/05/2027	4	3,500,609	298.37		127,565		119,158		112,396			(8,825)		23,820		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	3	3,025,077	297.01		111,246		101,519		102,564			(10,131)		20,370		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	3	1,455,924	297.19		54,353		50,421		49,382			(4,016)		9,900		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	3,389,093	299.11		123,702		114,173		104,695			(9,984)		22,993		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	3	5,740,932	298.33		213,504		199,255		184,545			(14,733)		39,064		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	01/22/2027	3	1,639,060	296.6		60,539		55,421		56,643			(5,319)		11,037		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/04/2027	3	1,413,989	294.44		54,517		52,660		55,274			(1,926)		9,812		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	7	3,769,954	298.61		136,069		131,630		121,452			(4,913)		26,048		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	2	3,869,363	294.42		141,387		127,983		147,588			(14,063)		25,996		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	3	3,062,307	297.59		114,505		106,518		101,977			(8,335)		20,838		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/12/2027	3	3,969,904	295.82		151,057		148,402		146,681			(3,130)		27,704		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,348,400	290.87		49,082		43,890		60,033			(5,364)		9,011		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	2	2,347,613	299.94		85,188		79,726		70,208			(5,564)		16,045		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/22/2027	2	4,380,732	299.03		159,227		151,826		138,001			(8,015)		30,181		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	4	3,458,476	298.1		119,014		115,702		114,626			(3,568)		24,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	3	5,690,438	297.39		198,385		191,143		194,599			(7,494)		39,458		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	3	1,862,374	292.45		66,148		59,035		77,182			(7,269)		12,407		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	2	2,609,408	302.07		92,100		87,353		70,835			(4,985)		17,939		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/09/2027	2	4,391,499	298.1		162,334		158,151		145,990			(4,827)		30,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	3	2,296,389	299.81		92,218		86,831		69,166			(5,813)		15,706		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	2,367,682	299.03		86,420		82,266		74,665			(4,486)		16,324		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	4	6,070,114	297.6		221,021		214,438		205,806			(7,410)		42,151		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	3	6,137,685	302.54		220,127		207,509		161,892			(13,674)		41,980		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	4,256,976	298.33		154,954		144,524		137,271			(11,008)		29,052		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/15/2027	3	3,467,128	294.42		128,938		116,708		131,892			(12,715)		23,223		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	01/29/2027	3	7,056,026	299.79		251,918		232,267		210,416			(20,569)		47,764		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/11/2027	3	4,032,102	294.89		149,334		145,665		155,193			(3,909)		28,118		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	3	1,401,534	300.12		50,859		50,576		42,929			(359)		9,870		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/26/2027	3	4,294,306	299.95		154,726		154,106		132,574			(976)		30,261		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/19/2027	3	3,512,106	298.87		130,299		129,129		113,399			(1,532)		24,629		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/18/2027	4	2,464,191	298.95		92,798		91,437		79,214			(1,524)		17,269		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/26/2027	3	4,326,223	299.32		152,160		152,044		137,431			(725)		30,486		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	3	2,144,973	299.88		77,909		76,809		66,092			(1,249)		15,042		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	3	6,508,476	299.52		241,903		240,169		204,696			(2,062)		45,801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	2	948,094	302.71		33,814		31,985		24,931			(1,871)		6,513		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/17/2027	3	4,758,568	301.81		177,893		167,995		130,761			(10,464)		32,666		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/15/2027	2	3,693,818	301.81		134,099		126,547		101,216			(8,226)		25,320		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/14/2027	3	1,613,912	291.85		63,513		57,040		68,904			(6,550)		10,802		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	2	2,208,371	290.87		81,267		72,773		98,320			(8,781)		14,746		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/06/2027	4	2,664,939	291.84		108,963		97,548		113,322			(11,590)		17,727		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	1,242,845	298.44		47,205		43,451		39,563			(3,895)		8,413		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	958,139	291.89		34,972		30,937		40,638			(4,157)		6,368		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,911,687	297.42		142,385		130,047		130,337			(12,856)		26,400		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	1,355,055	294.42		49,460		44,772		51,732			(4,926)		9,111		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/27/2027	3	6,686,580	297.36		246,164		225,340		223,739			(21,104)		45,195		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	2	4,021,595	297.42		146,049		133,440		133,730			(12,943)		27,080		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	2,788,164	293.35		103,891		93,907		111,393			(10,474)		18,675		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/15/2027	3	1,806,635	294.23		63,539		57,391		69,323			(6,424)		12,101		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	2,212,398	297.58		80,974		77,859		74,941			(3,429)		15,330		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	5	5,977,090	297.58		216,847		208,810		202,062			(8,667)		41,298		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	3	4,681,332	300.89		164,671		156,579		134,579			(8,708)		32,182		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	5	2,358,412	299.03		83,615		79,914		74,137			(3,928)		16,213		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	2	2,492,821	295.82		91,491		89,733		92,274			(2,116)		17,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/16/2027	1	2,197,899	295.82		80,663		79,112		81,357			(1,873)		15,381		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2025	03/19/2027	3	6,850,281	299.29		249,644		246,983		216,983			(3,667)		48,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/12/2027	3	1,208,668	295.31		46,194		45,171		45,677			(1,083)		8,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/26/2027	3	3,386,604	298.53		123,018		117,941		109,471			(5,437)		23,399		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/17/2027	4	3,379,784	297.91		125,770		123,598		113,903			(2,344)		23,668		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	12/24/2026	1	331,934	289.97		12,970		11,578		15,236			(1,407)		2,186		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/24/2027	3	3,180,386	298.66		115,145		109,829		102,123			(5,458)		21,943		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/26/2027	1	1,570,302	297.42		57,316		52,356		52,322			(5,168)		10,606		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/18/2027	3	2,501,171	294.42		92,100		83,781		95,317			(8,749)		16,791		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/31/2025	02/02/2027	1	1,859,298	299.11		67,864		62,644		57,499			(5,470)		12,624		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/25/2025	02/25/2027	3	2,258,131	298.08		82,992		79,296		74,544			(3,821)		15,591		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/12/2027	2	6,047,190	301.81		225,323		212,720		165,300			(13,233)		41,361		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/10/2027	4	3,656,291	298.95		135,958		127,114		114,599			(9,006)		24,971		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2025	02/16/2027	1	1,603,390	301.81		58,524		55,223		43,988			(3,598)		10,999		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/05/2027	3	1,862,510	296.34		70,586		68,328		66,936			(2,453)		12,933		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2027	1	4,539,779	298.87		166,610		165,008		147,037			(2,276)		31,925		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	4,434,766	298.87		162,756		161,189		143,488			(2,226)		31,165		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/07/2025	01/07/2027	4	1,938,610	293.85		67,302		59,991		75,327			(7,429)		12,905		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/29/2027	1	3,320,154	297.62		121,850		121,850		114,306			(500)		23,445		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	3,754,210	298.1		137,780		133,800		124,678			(4,524)		26,125		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/10/2025	03/10/2027	5	4,872,341	296.69		175,441		170,954		172,762			(4,746)		33,953		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/01/2027	1	973,239	297.58		35,621		34,249		32,967			(1,511)		6,739		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/31/2025	03/31/2027	1	3,169,388	296.22		116,317		116,317		116,313					22,411		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2027	3	6,805,679	294.42		251,000		245,846		267,447			(6,145)		47,493		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/30/2027	1	1,459,117	297.62		53,550		53,550		50,265			(219)		10,310		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/26/2027	2	4,108,046	297.62		147,550		147,550		141,161			(448)		28,949		0001
Purchased Call/Shiller Barclays Global Index/SBG117GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	3,046,637	298.33		110,898		103,423		98,140			(7,889)		20,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	04/02/2025	1	389,854	286.87	14,230			20		427			(1,747)		144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	04/01/2025	2	1,233,096	286.87	41,512					705			(5,290)		323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2023	04/03/2025	2	3,650,852	288.11	130,902			360		1,748			(16,141)		1,655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/04/2025	4	3,457,749	287.56	124,061			514		3,955			(15,341)		1,810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	2	4,315,424	287.72	155,103			640		4,328			(19,131)		2,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2023	04/04/2025	3	3,451,917	286.82	127,820			530		6,764			(15,831)		1,807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2025	1	415,037	286.82	15,232			146		1,303			(1,870)		307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/09/2025	2	1,600,508	286.82	58,861			645		5,422			(7,222)		1,257		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2023	04/10/2025	2	2,327,195	287.36	87,948			1,087		6,693			(10,843)		1,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2023	04/07/2025	2	1,991,972	286.82	65,542			622		5,740			(9,305)		1,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/11/2025	4	3,368,214	288.17	119,334			1,650		7,314			(14,804)		2,924		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2023	04/11/2025	5	3,300,718	287.58	123,776			1,706		9,307			(15,284)		2,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/13/2023	04/11/2025	5	4,081,227	288.48	147,420			2,037		7,665			(18,243)		3,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/15/2025	1	334,777	288.54	12,219			235		830			(1,502)		339		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/14/2025	3	1,466,612	288.54	52,462			939		3,400			(6,478)		1,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2023	04/16/2025	2	1,231,424	288.54	44,943			986		3,249			(5,888)		1,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2023	04/17/2025	6	3,042,976	287.78	105,602			2,331		11,193			(13,054)		3,284		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/20/2023	04/17/2025	4	2,047,710	287.88	71,351			1,574		7,260			(8,823)		2,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/17/2025	4	2,935,149	287.13	104,336			2,303		13,328			(12,897)		3,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/17/2025	4	2,599,246	285.91	94,099			2,083		15,722			(11,656)		2,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2023	04/23/2025	2	453,966	285.97	16,787			507		3,386			(2,062)		570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2023	04/21/2025	4	2,212,786	285.97	82,937			2,289		15,806			(10,263)		2,654		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2025	2	638,601	285.97	23,642			682		4,663			(2,909)		784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2023	04/24/2025	4	3,860,134	285.95	132,900			4,203		23,279			(16,396)		4,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/27/2023	04/25/2025	4	1,553,817	285.4	56,137			1,860		13,736			(6,940)		2,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2023	04/25/2025	5	1,990,951	283.86	76,277			2,526		24,343			(9,432)		2,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2023	04/25/2025	4	4,132,699	285.96	150,944			5,004		32,137			(18,669)		5,408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	04/30/2025	3	1,584,414	286.6	57,128			2,282		11,659			(7,045)		2,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	04/28/2025	4	3,914,876	286.6	128,151			4,941		27,737			(16,409)		5,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2023	04/29/2025	1	711,593	286.6	26,258			1,010		5,140			(3,228)		1,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	05/01/2025	4	4,293,739	285.55	142,895			5,892		40,294			(17,627)		6,257		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/04/2023	05/02/2025	4	3,814,662	283.77	133,102			5,681		50,817			(16,446)		5,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	05/02/2025	3	2,865,924	282.76	103,787			4,431		45,395			(12,820)		4,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/07/2025	2	1,815,244	282.77	66,772			3,303		29,687			(8,212)		2,890		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2023	05/05/2025	4	2,012,581	282.77	74,433			3,489		32,479			(9,210)		3,116		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/06/2025	1	1,403,710	282.77	51,376			2,470		22,807			(6,317)		2,204		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2023	05/02/2025	6	2,241,485	281.81	80,393			3,686		41,404			(10,646)		3,318		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	05/08/2025	3	5,134,119	283.16	185,986			9,459		79,486			(22,945)		8,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	05/09/2025	2	1,768,021	283.06	63,840			3,399		27,995			(8,007)		2,890		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	4	3,571,612	282.58	131,300			6,925		60,832			(16,325)		5,837		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	2	2,221,444	282.46	81,170			4,257		37,586			(10,027)		3,631		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/12/2025	2	1,222,438	282.42	45,410			2,564		21,690			(5,608)		2,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/14/2025	1	865,188	282.42	31,752			1,873		15,520			(3,899)		1,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/13/2025	1	1,701,660	282.42	62,281			3,593		30,360			(7,657)		2,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2023	05/15/2025	3	3,620,802	282.91	125,923			7,609		60,906			(15,522)		6,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2023	05/16/2025	2	1,644,404	281.53	63,851			3,956		33,662			(7,875)		2,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	5	2,575,113	283.64	95,693			5,995		39,087			(11,929)		4,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	2	3,443,729	282.69	130,838			8,121		60,123			(16,154)		6,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2025	2	1,089,083	283.63	39,815			2,681		17,006			(4,900)		2,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	2	1,449,799	283.63	44,698			3,394		22,781			(6,079)		2,710		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/19/2025	3	1,860,223	283.63	66,704			4,412		28,863			(8,247)		3,408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2023	05/22/2025	2	3,654,400	283.42	134,784			9,443		59,552			(16,618)		6,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2023	05/23/2025	4	3,676,877	284.04	126,603			9,064		55,111			(15,621)		7,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2023	05/23/2025	1	1,039,678	283.72	38,330			2,738		16,321			(4,726)		1,981		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2023	05/23/2025	4	2,662,112	281.32	101,568			7,369		57,591			(12,675)		5,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/27/2025	1	122,748	281.69	4,456			343		2,576			(548)		243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/23/2025	4	2,540,496	281.69	90,746			6,535		52,462			(11,265)		4,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/29/2025	2	1,073,444	281.69	37,023			2,952		22,701			(4,564)		2,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2025	1	2,016,016	281.69	73,181			5,730		42,496			(8,985)		4,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/30/2025	2	2,318,167	281.32	80,451			6,520		51,464			(9,918)		4,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2025	3	6,714,420	280.34	257,468			20,948		167,018			(31,787)		13,612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	05/30/2025	2	4,348,456	281.41	166,856			13,589		95,532			(20,616)		8,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/04/2025	3	1,732,230	283.66	64,170			5,638		29,347			(7,890)		3,655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	06/03/2025	2	1,690,404	283.66	61,977			5,375		28,490			(7,638)		3,539		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/02/2025	3	3,127,464	283.66	114,386			9,768		52,414			(14,133)		6,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/22/2023	06/06/2025	5	2,196,842	284.9	81,740			7,558		31,856			(10,271)		4,706		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/05/2025	4	2,086,598	283.85	71,633			6,945		34,653			(9,585)		4,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/06/2025	4	3,185,462	286.42	115,707			10,521		37,148			(14,296)		6,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/06/2025	3	2,748,602	286.13	97,314			8,870		33,471			(12,032)		5,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2025	1	1,098,505	288.58	39,876			3,884		14,965			(4,896)		2,439		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2023	06/09/2025	4	3,185,452	288.58	102,286			10,166		42,838			(13,213)		6,975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2025	1	3,247,936	288.58	117,575			11,305		43,963			(14,456)		7,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2025	4	3,605,646	285.44	135,138			13,376		50,389			(16,675)		8,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2025	2	1,329,717	286.5	47,167			4,726		16,147			(5,811)		2,994		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/15/2023	06/13/2025	3	2,260,430	285.67	79,826			8,171		30,733			(10,028)		5,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/15/2023	06/13/2025	2	1,990,136	286	71,915			7,258		25,920			(8,886)		4,480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2023	06/17/2025	1	3,101,829	286.07	111,976			11,860		41,063			(13,768)		7,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2023	06/16/2025	2	2,512,984	286.07	89,740			9,397		33,055			(11,062)		5,771		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z\$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2023	06/18/2025	4	4,914,266	286.07	174,237			18,692		65,450			(21,458)		11,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z\$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2023	06/20/2025	3	6,815,191	285.05	247,670			27,222		104,931			(30,539)		16,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z\$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/22/2023	06/20/2025	3	4,986,248	285.2	179,969			19,804		75,288			(22,205)		11,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z\$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	06/20/2025	3	1,602,441	284.92	51,337			6,095		25,095			(6,822)		3,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z\$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	06/25/2025	1	1,190,006	284.51	42,959			5,009		20,081			(5,275)		2,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z\$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2023	06/23/2025	2	2,538,635	284.51	95,037			10,864		42,445			(11,747)		6,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z\$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	06/24/2025	1	1,763,562	284.51	63,665			7,346		29,621			(7,828)		4,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2023	06/26/2025	3	3,345,597	285.38	124,901			14,748		50,960			(15,392)		8,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000\$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	06/27/2025	4	6,337,411	286.59	232,630			27,805		83,829			(28,675)		15,559		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000\$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2023	06/27/2025	2	3,368,847	287.25	122,188			14,625		40,550			(15,072)		8,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000\$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	06/27/2025	3	1,835,067	287.6	68,302			8,238		21,065			(8,468)		4,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000\$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	07/01/2025	2	3,654,561	287.82	131,944			16,517		41,842			(16,226)		9,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000\$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	07/02/2025	3	1,105,076	287.82	42,098			5,348		12,729			(5,200)		2,789		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000\$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/06/2023	06/30/2025	4	3,730,696	287.82	137,182			17,044		42,431			(16,983)		9,314		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/06/2023	07/03/2025	3	3,094,137	288.82	104,978			13,515		31,344			(13,040)		7,851		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2023	07/03/2025	3	2,719,617	287.81	93,233			11,963		31,578			(11,523)		6,901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2023	07/03/2025	3	2,679,804	285.96	101,896			13,102		39,402			(12,615)		6,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/08/2025	1	1,154,257	287.93	41,900			5,640		13,624			(5,152)		3,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/09/2025	1	2,529,317	287.93	91,814			12,469		30,037			(11,273)		6,620		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/07/2025	3	3,597,468	287.93	131,043			17,498		42,198			(16,170)		9,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2023	07/10/2025	3	5,861,901	287.98	231,862			31,851		69,576			(28,586)		15,418		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2023	07/11/2025	2	1,460,357	290.02	54,040			7,491		13,303			(6,657)		3,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	3	2,810,547	291.26	102,345			14,217		21,494			(12,624)		7,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/11/2025	4	3,089,711	291.52	103,954			14,507		22,768			(12,859)		8,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2025	1	2,801,349	289.62	101,969			14,707		27,721			(12,537)		7,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/16/2025	1	1,654,017	289.62	60,206			8,754		16,479			(7,392)		4,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/14/2025	4	2,769,538	289.62	99,717			14,339		27,218			(12,370)		7,427		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	07/17/2025	4	3,085,515	289.03	115,004			16,919		33,392			(14,192)		8,392		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	07/18/2025	4	3,897,085	289.51	140,315			20,831		39,911			(17,301)		10,648		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2023	07/18/2025	4	3,295,895	289.52	117,995			17,539		33,710			(14,562)		9,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2023	07/18/2025	2	3,032,474	288.36	109,631			16,352		35,963			(13,551)		8,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2025	1	1,990,905	288.27	72,469			11,233		24,562			(8,898)		5,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/22/2025	1	4,305,297	288.27	156,713			24,110		52,824			(19,268)		11,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2023	07/24/2025	4	3,036,746	289.13	114,128			17,877		33,886			(14,071)		8,523		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2023	07/21/2025	2	2,990,330	288.27	113,325			17,330		36,487			(14,013)		8,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	07/25/2025	3	2,990,053	290	110,545			17,457		30,077			(13,623)		8,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/25/2025	4	4,861,580	290.65	177,666			28,138		44,963			(21,936)		13,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/25/2025	2	2,194,984	290.75	82,880			13,163		20,037			(10,245)		6,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2023	07/28/2025	3	2,202,481	291.81	82,488			13,401		17,854			(10,181)		6,288		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,207,921	291.81	80,148			13,193		18,160			(9,841)		6,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	2	4,392,408	291.81	159,429			26,062		35,867			(19,604)		12,593		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2023	07/31/2025	5	3,947,348	293.21	142,560			23,742		27,074			(17,611)		11,411		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2023	08/01/2025	3	6,095,148	292.38	222,864			37,350		47,147			(27,464)		17,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	2	4,218,325	290.94	159,920			26,839		39,374			(19,726)		12,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	3	1,085,020	291.49	42,008			7,074		9,436			(5,191)		3,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/05/2025	1	2,606,140	292.81	98,251			17,005		19,615			(12,080)		7,686		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2023	08/04/2025	4	1,615,684	292.81	61,819			10,661		12,070			(7,650)		4,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/06/2025	1	1,433,774	292.81	54,053			9,417		10,871			(6,637)		4,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/10/2023	08/07/2025	5	4,592,871	293.35	167,065			29,764		33,085			(20,861)		13,652		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2023	08/08/2025	4	1,950,805	293.03	72,010			12,792		14,577			(8,899)		5,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/08/2025	4	4,481,712	293.21	169,205			30,060		32,702			(20,886)		13,373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/10/2023	08/08/2025	2	2,308,066	293.49	87,821			15,642		16,226			(10,853)		6,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	08/12/2025	3	3,098,198	293.87	110,911			20,731		21,349			(13,951)		9,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2025	1	971,467	293.87	36,624			6,732		6,744			(4,497)		2,954		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2023	08/11/2025	4	2,067,685	293.87	74,439			13,546		14,140			(9,194)		6,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2023	08/14/2025	4	4,697,168	293.46	161,905			30,033		34,650			(19,965)		14,336		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2023	08/15/2025	4	4,475,801	291.69	161,539			30,178		41,546			(19,912)		13,711		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/15/2025	5	4,238,729	290.48	159,059			29,774		45,509			(19,630)		12,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/15/2025	3	2,462,880	290.53	92,620			17,392		26,287			(11,447)		7,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	08/19/2025	3	2,705,894	290.64	102,337			19,719		29,143			(12,608)		8,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2025	1	1,836,621	290.64	69,057			13,357		19,887			(8,479)		5,728		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2023	08/18/2025	4	2,846,941	290.64	105,717			20,235		31,505			(13,052)		8,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2023	08/21/2025	3	3,714,256	290.29	139,031			27,117		42,086			(17,140)		11,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2023	08/22/2025	3	3,433,813	290.25	127,499			25,037		39,285			(15,714)		10,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2023	08/22/2025	4	3,575,465	289.94	132,927			26,148		42,370			(16,399)		11,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/24/2023	08/22/2025	2	2,415,796	289.02	92,004			18,169		31,717			(11,372)		7,587		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2023	08/25/2025	3	2,859,656	289.45	111,164			22,355		36,312			(13,739)		9,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2023	08/27/2025	2	1,844,144	289.45	71,930			14,692		23,632			(8,890)		5,891		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/26/2025	1	3,657,811	289.45	137,168			27,697		46,661			(16,865)		11,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2023	08/28/2025	4	3,883,047	290.24	156,986			32,137		45,805			(19,358)		12,446		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2025	6	3,619,658	291.96	136,307			28,123		35,278			(16,826)		11,641		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2023	08/29/2025	5	3,985,097	292.04	151,024			31,245		38,478			(18,664)		12,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	4	2,188,247	292.5	82,692			17,162		20,016			(10,232)		7,037		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	08/29/2025	3	3,970,805	293.21	144,840			30,117		33,365			(17,979)		12,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2023	09/04/2025	2	1,580,498	293.21	57,943			12,412		13,765			(7,123)		5,183		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/02/2025	1	699,206	293.21	25,661			5,436		6,020			(3,155)		2,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	09/03/2025	2	2,986,525	293.21	111,294			23,734		25,864			(13,689)		9,762		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	09/05/2025	3	6,808,123	293.03	251,320			54,243		60,907			(30,987)		22,396		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2023	09/05/2025	3	2,117,925	293.24	78,073			16,884		18,487			(9,636)		6,967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/07/2023	09/05/2025	2	3,843,405	293.42	142,750			30,938		32,844			(17,638)		12,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/09/2025	2	2,475,844	294.03	90,987			20,135		20,160			(11,194)		8,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/08/2025	3	2,290,917	294.03	85,962			18,937		18,543			(10,608)		7,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	09/10/2025	2	1,781,496	294.03	66,169			14,717		14,592			(8,132)		5,953		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2023	09/11/2025	5	3,710,343	295.02	139,861			31,352		27,168			(17,262)		12,435		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/12/2025	3	1,805,763	296	67,062			15,129		11,812			(8,271)		6,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	09/12/2025	4	5,982,383	295.64	225,672			50,951		40,896			(27,850)		20,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/12/2025	5	4,157,766	297.48	130,979			29,748		22,594			(16,263)		13,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2023	09/17/2025	4	2,210,549	295.67	76,984			17,949		15,550			(9,509)		7,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/16/2025	2	1,976,688	295.67	72,271			16,679		13,818			(8,887)		6,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2023	09/15/2025	2	4,753,301	295.67	169,522			38,992		33,016			(20,953)		16,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2023	09/18/2025	4	2,941,306	295.12	103,844			24,264		22,217			(12,808)		10,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2023	09/19/2025	2	2,064,302	294.52	72,978			17,131		16,820			(8,991)		7,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/19/2025	3	3,709,895	293.19	128,750			30,303		35,154			(15,884)		12,734		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/19/2025	3	2,816,861	291.05	102,160			24,127		33,667			(12,634)		9,668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2025	1	1,181,414	290.74	43,240			10,439		14,899			(5,309)		4,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/22/2025	3	3,243,638	290.74	121,058			28,995		40,568			(14,936)		11,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2025	1	2,637,738	290.74	96,277			23,144		33,128			(11,837)		9,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/25/2025	1	3,859,069	291.84	135,669			32,985		43,574			(16,726)		13,475		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2025	4	2,686,188	291.02	103,631			25,353		33,181			(12,778)		9,406		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	09/26/2025	5	4,245,683	292.44	155,427			38,161		45,185			(19,211)		14,866		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/26/2025	4	2,321,907	293.58	80,100			19,772		21,838			(9,943)		8,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2023	09/29/2025	4	2,378,148	292.55	80,433			20,060		25,368			(9,945)		8,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	09/30/2025	1	3,033,308	292.55	111,019			27,755		32,505			(13,650)		10,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	10/01/2025	1	1,503,956	292.55	55,045			13,818		16,190			(6,759)		5,339		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2023	10/02/2025	4	5,589,684	290.97	196,705			49,747		71,111			(24,258)		19,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2023	10/03/2025	6	3,076,180	290.4	107,973			27,555		41,592			(13,360)		10,980		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2023	10/03/2025	4	4,250,755	289.65	146,955			37,543		61,865			(18,177)		15,172		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	4	1,574,353	287.77	58,937			15,091		27,383			(7,298)		5,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/07/2025	3	2,968,517	287.73	109,319			28,475		52,462			(13,474)		10,709		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	2	1,529,011	287.73	57,825			15,092		27,102			(7,110)		5,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/06/2025	2	2,990,691	287.73	118,286			30,631		52,697			(14,616)		10,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2025	4	3,648,348	289.79	136,443			35,975		53,494			(16,897)		13,230		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2025	7	3,626,485	290.91	127,537			33,689		47,870			(15,741)		13,185		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/10/2025	4	3,572,475	289.82	128,107			33,876		52,419			(15,813)		12,989		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	10/10/2025	4	2,721,893	288.57	104,037			27,592		44,925			(12,865)		9,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	10/14/2025	2	2,195,039	289.57	81,036			21,820		33,436			(9,967)		8,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2025	1	2,408,298	289.57	88,385			23,884		36,806			(10,852)		8,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	10/13/2025	3	2,125,458	289.57	82,344			22,113		32,269			(10,172)		7,788		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	4	3,822,600	291.14	147,289			40,059		50,450			(18,158)		14,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/17/2025	3	1,631,324	292.5	59,217			16,199		18,897			(7,301)		6,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/17/2025	3	5,842,895	292.62	210,066			57,495		66,872			(25,910)		21,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/17/2025	4	2,659,104	291.59	91,844			25,270		33,712			(11,380)		9,842		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/20/2025	2	1,695,885	290.46	61,153			17,006		24,238			(7,548)		6,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	10/21/2025	3	3,227,354	290.46	113,366			31,749		46,284			(14,001)		12,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/22/2025	2	1,256,195	290.46	45,528			12,750		18,076			(5,595)		4,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/23/2025	4	3,547,203	289.87	128,425			36,179		54,098			(15,840)		13,324		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/24/2025	5	3,240,280	289.85	107,738			30,760		49,666			(13,400)		12,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	10/24/2025	2	4,197,978	287.86	148,314			42,047		77,507			(18,297)		15,807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	10/24/2025	2	2,962,742	286.21	103,204			29,356		62,569			(12,755)		11,156		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/02/2023	10/28/2025	2	5,034,011	284.89	186,761			53,907		120,333			(22,977)		19,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/29/2025	3	2,361,771	284.89	87,263			25,269		56,218			(10,723)		9,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/27/2025	4	2,504,788	284.89	95,382			27,462		59,374			(11,785)		9,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/30/2025	3	3,164,168	286.09	117,734			34,302		68,446			(14,520)		12,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/31/2025	4	3,204,537	286.35	120,970			35,438		68,002			(14,918)		12,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/31/2025	2	4,279,013	286.31	167,878			49,272		95,031			(20,719)		16,382		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	10/31/2025	3	1,785,981	288.61	64,673			19,017		31,252			(7,992)		6,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/04/2025	2	2,909,714	288.46	105,876			31,570		52,169			(13,022)		11,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/05/2025	2	1,313,896	288.46	47,346			14,166		23,621			(5,819)		5,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/03/2025	5	3,794,753	288.46	130,848			38,953		67,852			(16,181)		14,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2023	11/06/2025	3	5,313,575	287.49	186,011			55,963		104,009			(22,936)		20,626		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2023	11/07/2025	4	2,629,869	286.84	90,253			27,291		54,476			(11,127)		10,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/07/2025	4	8,586,652	285.13	314,112			95,166		204,234			(38,781)		33,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2023	11/07/2025	3	1,821,009	284.7	67,796			20,594		44,804			(8,381)		7,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/10/2025	4	3,722,883	285.35	138,057			42,399		87,577			(17,040)		14,582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/12/2025	2	2,687,566	285.35	104,786			32,402		63,481			(12,914)		10,574		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/11/2025	1	1,325,765	285.35	48,258			14,849		31,251			(5,933)		5,205		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/13/2025	3	3,640,787	285.35	139,959			43,444		80,403			(17,253)		14,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/16/2023	11/14/2025	4	3,290,506	287.57	118,736			37,139		65,243			(14,683)		13,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2023	11/14/2025	3	5,865,378	288.09	205,906			64,288		111,369			(25,398)		23,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/16/2023	11/14/2025	4	2,347,533	287.57	89,463			28,121		55,576			(11,093)		9,277		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/17/2025	3	5,363,928	286.83	194,877			61,716		113,802			(24,062)		21,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/19/2025	1	1,356,932	286.83	49,664			15,805		28,918			(6,098)		5,421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/18/2025	2	1,832,392	286.83	67,098			21,302		38,963			(8,253)		7,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/20/2025	4	3,539,656	286.69	129,908			41,667		76,437			(16,023)		14,171		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	5	2,515,626	286.67	92,585			29,962		54,530			(11,464)		10,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	5	6,720,052	287.12	245,708			79,440		140,505			(30,383)		26,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/26/2025	4	862,610	287.31	26,392	3,033		11,158		17,961			(3,835)		3,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/25/2025	1	1,785,058	287.31	65,155			21,301		37,092			(8,011)		7,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/24/2025	2	1,971,013	287.31	71,729			23,392		40,868			(8,834)		7,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/26/2025	4	4,860,828	286.88	179,213			59,018		104,738			(22,161)		19,708		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	11/28/2025	4	1,935,470	287.56	66,564			22,040		39,680			(8,206)		7,880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2023	11/28/2025	6	8,599,944	285.97	310,254			103,183		199,840			(38,367)		35,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/28/2025	3	4,488,590	286.39	162,656			54,132		105,355			(20,115)		18,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/01/2025	8	5,193,205	286.48	171,330			58,032		116,727			(21,339)		21,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/03/2025	1	3,238,475	286.48	118,204			39,888		73,088			(14,513)		13,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/02/2025	1	2,227,541	286.48	81,083			27,287		50,171			(9,969)		9,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/04/2025	5	2,745,080	286.19	92,608			31,466		63,468			(11,428)		11,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	4	2,701,103	284.32	97,292			33,162		71,989			(11,994)		11,155		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	3	2,305,232	283.69	84,070			28,702		65,027			(10,379)		9,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2023	12/05/2025	5	2,054,301	284.13	75,228			25,787		55,517			(9,313)		8,484		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	12/10/2025	4	2,660,043	284.33	96,156			33,431		71,458			(11,830)		11,095		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/09/2025	2	2,258,050	284.33	82,760			28,712		60,557			(10,197)		9,400		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/08/2025	6	2,725,319	284.33	98,750			34,217		68,399			(12,229)		11,322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/11/2025	3	2,698,350	284.03	95,828			33,437		74,184			(11,815)		11,277		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/12/2025	4	2,558,649	283.08	98,404			34,494		75,375			(12,136)		10,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/14/2023	12/12/2025	6	6,587,878	284.54	251,514			88,354		174,840			(31,058)		27,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	12/12/2025	7	3,544,176	286.24	134,689			47,527		82,918			(16,701)		14,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2023	12/15/2025	6	2,879,513	285.84	111,634			39,770		69,831			(13,823)		12,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/16/2025	1	4,332,342	285.84	158,130			56,258		105,256			(19,442)		18,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/17/2025	4	2,253,765	285.84	85,772			30,664		54,857			(10,565)		9,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2024	12/18/2025	4	1,527,743	287.54	54,663			19,701		32,756			(6,773)		6,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/19/2025	4	2,404,479	288.74	85,661			30,960		47,048			(10,574)		10,205		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2025	3	4,399,186	287.37	162,255			58,507		95,755			(20,016)		18,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/19/2025	4	3,345,359	288.13	122,405			44,477		68,665			(15,204)		14,199		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/22/2025	4	2,696,089	288.05	99,887			36,537		56,051			(12,352)		11,508		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/23/2025	1	2,128,808	288.05	77,914			28,508		44,347			(9,580)		9,104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/26/2025	5	5,507,345	288.7	193,033			71,598		109,786			(23,827)		23,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/26/2025	5	4,949,381	288.69	173,324			64,323		99,335			(21,424)		21,284		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/26/2025	5	4,522,707	287.42	168,130			62,581		99,461			(20,838)		19,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2024	12/29/2025	5	3,160,471	286.98	120,709			45,334		72,270			(14,946)		13,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/30/2025	3	1,801,387	286.98	65,409			24,579		41,266			(8,050)		7,804		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/31/2025	1	76,432	286.98	2,805			1,056		1,754			(344)		332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	01/02/2026	8	3,792,866	288.28	126,599			48,238		79,255			(15,662)		16,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	01/02/2026	5	4,766,815	288.55	167,502	1,688		64,983		97,574			(21,020)		20,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/02/2026	6	5,027,159	287.02	165,021			63,351		115,461			(20,584)		21,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/06/2026	3	2,914,618	287.17	105,070			40,431		66,715			(12,927)		12,787		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/05/2026	4	2,225,581	287.17	70,024			26,966		50,848			(8,674)		9,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/07/2026	4	836,449	287.17	28,731			11,097		19,178			(3,536)		3,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2026	4	2,837,807	286.13	94,826			36,749		70,304			(11,694)		12,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/09/2026	6	3,526,432	284.22	117,443			45,831		100,074			(14,512)		15,553		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/09/2026	4	6,934,977	283.32	243,887			95,315		209,235			(30,128)		30,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/09/2026	3	1,804,588	282.11	66,413			26,003		59,002			(8,214)		7,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/15/2026	2	611,081	282.26	22,163			8,789		19,939			(2,720)		2,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/13/2026	2	2,943,861	282.26	108,223			42,738		95,820			(13,311)		13,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/12/2026	7	4,492,624	282.26	152,743			60,273		146,085			(18,887)		19,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/14/2026	1	1,312,954	282.26	48,448			19,166		42,789			(5,949)		5,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/16/2026	3	7,410,905	280.31	257,404			102,555		274,049			(31,732)		33,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/16/2026	5	6,447,107	279.05	225,359			90,208		257,579			(27,871)		28,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/16/2026	3	3,342,111	277.79	118,825			47,578		143,939			(14,689)		14,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/16/2026	2	757,300	276.86	27,639			11,075		34,429			(3,420)		3,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/20/2026	2	512,166	276.86	19,453			7,912		23,359			(2,413)		2,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/21/2026	2	2,773,811	276.86	101,878			41,254		126,639			(12,517)		12,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2024	01/22/2026	5	5,506,975	276.41	200,762			81,723		258,078			(24,770)		24,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/23/2026	2	2,118,024	276.26	75,256			30,689		100,178			(9,274)		9,569		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/23/2026	2	3,036,342	275.31	114,233			46,692		155,075			(14,092)		13,718		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/23/2026	4	2,410,291	276.47	91,104			37,387		112,659			(11,268)		10,889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/28/2026	1	1,414,341	277.31	52,048			21,562		63,273			(6,391)		6,443		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2026	1	2,441,910	277.31	89,862			37,155		109,169			(11,049)		11,106		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/26/2026	3	4,326,595	277.31	159,944			66,069		193,271			(19,751)		19,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/29/2026	4	2,556,533	277.52	97,177			40,459		113,086			(11,983)		11,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2026	2	1,750,041	278.28	62,911			26,267		74,119			(7,755)		7,999		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2026	6	6,529,865	277.71	243,939			102,142		298,382			(30,115)		29,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2024	01/30/2026	2	956,004	278.84	33,748			14,162		39,202			(4,170)		4,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/03/2026	1	852,500	277.16	31,628			13,381		38,652			(3,889)		3,922		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/04/2026	1	625,728	277.16	23,215			9,840		28,386			(2,850)		2,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	02/02/2026	5	2,629,010	277.16	87,363			36,978		119,105			(10,802)		12,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	02/05/2026	4	4,086,036	274.25	160,270			68,257		217,501			(19,761)		18,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2024	02/06/2026	3	1,298,927	275.49	48,276			20,626		64,743			(5,950)		6,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/06/2026	5	3,702,695	275.53	138,482			59,445		184,137			(17,144)		17,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/06/2026	3	2,820,696	275.72	102,586			44,051		138,828			(12,677)		13,039		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/11/2026	1	1,302,972	275.01	48,340			20,954		66,869			(5,935)		6,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/09/2026	3	2,149,277	275.01	81,333			35,155		110,163			(10,030)		9,983		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,500,263	275.01	55,660			24,084		76,946			(6,843)		6,980		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2024	02/12/2026	4	3,628,061	276.41	127,170			55,426		172,634			(15,687)		16,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	02/13/2026	3	2,643,596	275.03	103,358			45,969		135,656			(12,974)		12,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/13/2026	3	3,878,769	274.97	155,476			68,181		202,642			(19,189)		18,131		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/13/2026	3	1,914,445	277.64	71,345			31,368		85,115			(8,818)		8,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/17/2026	1	782,078	278.01	28,859			12,782		34,169			(3,548)		3,679		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/13/2026	3	3,002,919	278.01	110,178			48,520		130,734			(13,681)		14,037		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/18/2026	2	2,831,877	278.01	104,740			46,472		123,827			(12,862)		13,340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/19/2026	3	2,700,812	278.01	98,513			43,838		118,167			(12,138)		12,743		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/20/2026	4	3,352,983	277.66	130,850			58,426		149,743			(16,132)		15,844		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2024	02/20/2026	4	4,269,758	279.33	152,327			68,212		173,331			(18,804)		20,176		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/20/2026	2	2,572,856	278.31	94,857			42,576		110,758			(11,725)		12,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2026	1	2,001,266	278.34	73,847			33,373		86,306			(9,080)		9,514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2026	1	1,207,206	278.34	44,667			20,219		52,104			(5,484)		5,748		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/23/2026	3	1,493,647	278.34	54,593			24,651		64,362			(6,736)		7,090		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2026	6	4,261,215	277.89	163,795			74,580		188,750			(20,221)		20,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2024	02/27/2026	4	2,805,948	278.59	106,092			48,456		119,577			(13,098)		13,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	02/27/2026	3	3,523,952	279.08	130,792			59,753		146,035			(16,143)		16,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/27/2026	2	3,474,558	279.38	126,852			58,225		141,520			(15,727)		16,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/27/2026	3	2,922,092	279.16	108,041			49,611		120,538			(13,408)		13,955		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/02/2026	1	1,146,195	279.16	42,409			19,542		47,414			(5,221)		5,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2026	1	1,248,220	279.16	46,184			21,316		51,679			(5,678)		5,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/04/2026	3	5,869,381	279.22	219,888			101,892		242,376			(27,137)		28,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2024	03/05/2026	3	2,039,347	279.22	76,081			35,376		81,934			(9,392)		9,827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/06/2026	4	1,953,709	279.9	74,123			34,649		77,707			(9,153)		9,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/06/2026	3	3,006,877	280.37	113,780			53,263		116,369			(14,067)		14,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/09/2026	2	1,993,040	280.94	73,900			34,767		74,827			(9,100)		9,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/06/2026	2	2,167,712	280.94	81,469			38,162		81,130			(10,084)		10,461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/10/2026	2	1,418,988	280.94	52,659			25,498		53,326			(6,654)		6,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/11/2026	3	3,856,953	282.2	135,980			64,332		134,574			(16,785)		18,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	03/12/2026	4	2,115,922	280.73	82,718			39,733		80,641			(10,336)		10,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	03/13/2026	4	2,523,280	282.45	93,059			44,378		86,911			(11,492)		12,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	03/13/2026	4	3,238,078	282.3	120,538			57,908		112,545			(14,987)		15,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/16/2026	1	2,388,018	282.79	88,118			42,301		80,858			(10,849)		11,692		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/13/2026	6	2,081,414	282.79	77,103			37,351		70,248			(9,682)		10,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/17/2026	1	1,188,135	282.79	43,842			21,078		41,295			(5,390)		5,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/18/2026	4	2,601,923	282.87	99,673			48,288		87,868			(12,346)		12,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2024	03/19/2026	4	1,253,441	283.63	47,903			23,390		40,462			(5,962)		6,163		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	03/20/2026	3	2,815,608	283.76	104,533			50,778		90,245			(12,899)		13,864		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/20/2026	4	2,754,614	284.09	99,728			48,644		87,337			(12,344)		13,564		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/24/2026	1	2,324,157	283.44	85,994			42,170		77,711			(10,573)		11,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	03/23/2026	2	1,505,219	283.44	55,352			27,327		49,378			(6,872)		7,443		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	03/20/2026	5	3,862,652	283.44	147,367			71,999		126,257			(18,299)		19,020		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/25/2026	3	4,228,043	284.37	153,666			75,623		131,345			(18,959)		20,966		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/26/2026	3	1,333,356	283.7	52,285			25,815		43,191			(6,452)		6,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2026	4	2,422,710	285.91	91,694			45,481		68,488			(11,324)		12,047		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	03/31/2026	2	1,948,287	286.71	71,894			35,924		52,631			(8,834)		9,741		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/27/2026	3	3,184,165	286.71	118,676			58,994		85,527			(14,681)		15,833		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/30/2026	1	1,804,206	286.71	66,575			33,196		48,680			(8,185)		9,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/15/2026	5	5,908,150	284.72	215,194			112,336		184,112			(26,600)		30,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/01/2026	3	3,555,221	286.61	133,636			72,863		100,632			(16,516)		18,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	3	2,919,225	287.69	111,955			56,572		74,213			(13,841)		14,636		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	4	3,771,873	285.88	143,395			78,558		111,625			(17,820)		19,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/06/2026	4	6,417,309	287.13	242,342			133,291		177,074			(29,907)		33,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/02/2026	5	5,348,395	288.07	208,677			107,100		133,510			(26,250)		26,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	04/24/2026	5	1,849,218	286.66	71,964			38,669		51,721			(8,932)		9,545		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/06/2026	1	3,005,714	288.07	115,419			58,742		75,514			(14,210)		15,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2024	04/24/2026	2	3,415,970	287.12	129,257			69,214		93,565			(15,967)		17,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	4	2,121,059	287.26	82,525			41,549		55,446			(10,186)		10,634		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/10/2026	3	1,630,969	287.79	60,182			31,073		41,676			(7,436)		8,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/12/2026	2	2,105,732	281.17	78,527			47,279		84,853			(9,691)		11,534		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/15/2026	3	2,745,602	288.26	100,342			56,730		71,467			(12,434)		14,550		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/08/2026	4	3,396,618	289.17	124,155			68,917		82,699			(15,350)		17,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/03/2026	5	5,676,008	284.85	214,444			126,244		185,179			(26,472)		30,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/05/2026	3	1,523,099	282.5	58,875			35,006		56,784			(7,293)		8,275		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/27/2026	1	3,883,850	283.75	146,033			84,450		133,954			(17,930)		20,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	05/29/2026	4	3,049,072	286.94	109,438			64,024		87,530			(13,568)		16,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/20/2026	5	6,003,648	287.19	224,573			127,866		167,973			(27,719)		32,008		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	05/13/2026	7	7,428,092	287.82	278,060			155,776		198,205			(34,350)		39,267		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/05/2026	3	2,606,030	283.71	98,752			58,605		90,856			(12,201)		14,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	3	3,342,056	282.66	128,755			74,040		121,936			(15,913)		17,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2024	06/18/2026	3	4,539,425	280.51	178,672			109,478		190,269			(22,121)		25,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/02/2026	2	3,740,462	287.63	144,226			72,942		95,464			(17,838)		18,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	06/18/2026	3	3,773,819	280.89	150,578			92,318		155,055			(18,672)		20,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/15/2026	4	3,202,610	287.05	120,987			68,304		89,796			(14,954)		16,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/15/2026	1	4,850,549	279.37	187,716			113,611		216,610			(23,111)		26,658		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/21/2026	3	2,227,270	287.39	76,016			43,398		61,613			(9,383)		11,889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/04/2026	1	2,894,373	286.42	109,118			59,737		83,953			(13,434)		15,131		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/09/2026	1	1,526,396	282.5	58,919			35,125		57,119			(7,244)		8,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2024	06/26/2026	4	2,527,436	282.41	85,488	14,384		66,185		97,834			(11,934)		14,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/18/2026	2	5,690,935	278.52	225,767			137,741		264,214			(27,857)		31,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/24/2026	3	1,704,187	288.2	64,229			34,266		43,255			(7,923)		8,797		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	06/26/2026	4	3,648,506	283.06	137,043			85,334		134,398			(16,937)		20,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2026	3	3,204,364	285.11	113,725			65,182		102,486			(14,036)		17,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	3	2,827,819	282.69	111,305			64,816		103,675			(13,733)		15,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	04/30/2026	3	2,138,477	285.51	81,630			44,224		64,637			(10,073)		11,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/16/2026	3	3,631,048	283.05	143,069			74,737		125,095			(17,651)		18,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/22/2026	2	2,501,703	283.75	94,384			54,336		86,831			(11,693)		13,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/14/2026	2	2,585,561	286.16	98,864			51,335		73,665			(12,157)		13,173		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/26/2026	2	2,513,217	283.75	94,381			54,529		86,596			(11,606)		13,496		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/27/2026	1	2,581,161	286.66	98,600			53,030		72,483			(12,140)		13,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2024	04/22/2026	3	4,703,634	286.58	182,530			96,853		131,899			(22,520)		24,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	04/29/2026	4	4,696,365	288.16	168,033			90,864		120,398			(20,744)		24,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/17/2026	3	4,682,445	284.88	185,814			97,727		145,613			(22,959)		23,951		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	3	2,145,486	286.42	82,298			44,948		61,441			(10,199)		11,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2026	6	6,736,719	288.55	260,158			133,154		163,402			(32,120)		34,051		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	06/17/2026	4	3,691,799	279.1	142,085			86,501		166,314			(17,541)		20,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/24/2026	3	3,362,070	283.05	128,036			79,046		123,720			(15,801)		18,665		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/10/2026	2	3,285,077	287.95	125,118			64,374		83,100			(15,433)		16,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/17/2026	3	2,617,756	286.45	100,181			52,816		73,515			(12,428)		13,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/09/2026	3	1,354,100	289.04	49,834			25,575		31,846			(6,151)		6,853		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/28/2026	1	2,826,887	286.66	107,987			58,147		79,484			(13,277)		14,667		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/11/2026	4	1,735,423	282.67	61,620			37,001		64,440			(7,613)		9,494		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/10/2026	4	2,108,827	286.16	76,570			39,597		59,750			(9,493)		10,688		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2024	04/23/2026	3	2,041,447	287.23	79,958			42,551		55,032			(9,867)		10,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2026	3	3,687,968	283.56	142,519			84,379		129,657			(17,589)		20,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	06/01/2026	3	3,663,049	286.94	136,527			80,115		105,549			(16,835)		19,810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2026	1	2,005,445	288.26	75,605			42,891		52,488			(9,296)		10,679		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/05/2026	1	1,771,811	286.42	66,797			36,610		50,999			(8,213)		9,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2026	3	2,727,621	284.54	105,525			55,387		86,090			(13,023)		13,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2024	04/01/2026	4	4,504,448	286.49	177,771			89,291		123,539			(21,954)		22,553		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	2	984,773	288.2	36,669			20,375		25,487			(4,543)		5,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/10/2026	3	2,879,437	283.46	107,456			64,279		102,294			(13,263)		15,735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/11/2026	1	3,427,531	288.2	128,875			71,794		90,634			(15,867)		18,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	05/07/2026	4	3,479,389	287.18	132,747			73,277		95,844			(16,393)		18,257		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2026	1	2,034,878	279.37	78,953			47,827		90,374			(9,707)		11,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	1,170,039	288.2	44,110			24,600		30,453			(5,423)		6,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/14/2026	4	4,146,131	287.87	154,823			86,961		110,400			(19,119)		21,945		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10096	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/28/2026	3	1,830,774	284.14	65,963			38,293		61,810			(8,144)		9,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/15/2026	2	1,843,898	287.65	68,388			38,512		50,631			(8,438)		9,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/30/2026	1	1,715,048	282.15	66,372			41,483		66,577			(8,161)		9,585		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10099D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/04/2026	3	4,303,946	284.4	160,505			94,798		144,184			(19,820)		23,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10079R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/07/2026	2	1,441,266	288.07	55,225			28,176		36,253			(6,798)		7,275		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/18/2026	1	2,445,380	288.26	92,191			52,246		63,918			(11,350)		13,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10099O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	3	2,521,903	279.37	96,085			58,101		111,667			(11,909)		13,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10099G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,752,734	282.5	67,656			40,296		65,535			(8,330)		9,556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/26/2026	3	4,451,702	282.15	173,040			108,014		172,210			(21,464)		24,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/22/2026	1	1,337,602	280.89	51,765			31,828		55,144			(6,373)		7,410		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	06/25/2026	5	2,988,329	282.56	115,152			71,305		112,994			(14,219)		16,609		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/13/2026	1	4,243,060	286.16	162,085			84,052		121,936			(19,956)		21,590		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/08/2026	3	1,658,881	287.41	64,223			35,534		45,097			(7,924)		8,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10098	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	2	763,170	284.67	30,139			17,597		25,016			(3,724)		4,113		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/20/2026	1	2,850,379	286.45	108,885			57,513		80,355			(13,406)		14,637		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/21/2026	1	710,733	286.45	27,150			14,358		20,066			(3,338)		3,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	06/02/2026	1	2,693,611	286.94	101,549			59,562		77,707			(12,486)		14,584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	1,128,464	280.89	43,672			26,875		46,558			(5,369)		6,258		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/29/2026	1	2,308,537	282.15	89,340			55,792		89,542			(10,999)		12,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/12/2026	2	2,212,019	280.1	85,084			51,297		94,307			(10,507)		12,116		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2024	09/24/2026	2	1,241,585	290.39	47,727			35,502		33,426			(5,890)		7,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/24/2026	4	1,528,162	283.21	62,383			41,372		57,195			(7,741)		8,762		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2026	2	1,026,629	284.03	41,140			26,637		36,525			(5,076)		5,837		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/02/2026	5	1,551,376	282.36	62,041			39,191		59,636			(7,678)		8,689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/02/2026	3	1,399,402	282.63	55,162			34,846		53,012			(6,821)		7,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/13/2026	2	2,423,838	283.74	97,688			63,127		87,378			(12,079)		13,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/10/2026	3	1,200,701	283.74	47,121			30,279		43,162			(5,833)		6,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2024	07/24/2026	4	3,101,636	282.05	126,633			83,730		123,355			(15,648)		17,784		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/23/2026	2	1,731,500	282.38	67,390			44,297		67,639			(8,318)		9,918		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	1	1,507,503	290.23	59,999			44,978		41,121			(7,387)		9,219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2026	3	2,783,620	286.83	107,828			72,266		86,172			(13,318)		16,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2026	3	2,371,473	286.76	87,933			59,000		73,700			(10,867)		13,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	09/10/2026	3	884,552	282.62	34,233			24,820		35,431			(4,225)		5,319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/29/2026	4	4,358,756	284.31	179,474			119,455		154,556			(22,151)		25,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2024	09/04/2026	4	870,048	284.82	32,509			23,413		30,995			(4,023)		5,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/17/2026	1	2,898,715	283.64	115,079			79,621		108,216			(14,168)		17,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/21/2026	3	2,119,504	283.91	83,859			58,588		78,263			(10,351)		12,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2024	09/04/2026	2	4,454,814	283.08	177,551			127,844		173,948			(21,989)		26,637		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/06/2026	2	2,071,848	282.55	82,538			55,815		81,110			(10,182)		12,039		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/30/2026	3	1,216,446	286.05	49,201			32,824		39,277			(6,073)		7,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	08/21/2026	4	3,515,610	283.62	144,519			101,247		131,784			(17,880)		20,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/16/2026	2	3,590,156	285.85	147,032			107,746		122,488			(18,144)		21,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/03/2026	3	3,064,267	284.33	120,142			85,934		111,884			(14,831)		18,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	1	2,268,019	284.75	90,494			63,483		81,431			(11,142)		13,418		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/03/2026	1	2,386,501	284.4	95,221			64,048		84,587			(11,724)		13,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	4	3,449,013	284.09	136,262			97,804		127,606			(16,823)		20,623		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/21/2026	2	2,413,141	284.75	98,285			68,880		85,248			(12,179)		14,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/09/2026	4	4,753,074	283.45	184,948			133,790		182,476			(22,829)		28,556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2024	09/23/2026	4	5,467,920	290.54	216,228			160,570		145,822			(26,687)		33,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2024	07/31/2026	4	2,310,581	284.4	85,573			57,786		81,665			(10,655)		13,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/10/2026	4	3,519,552	283.26	141,038			90,594		129,826			(17,440)		19,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/08/2026	4	3,069,023	281.77	121,336			77,282		122,333			(14,980)		17,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2026	4	6,156,735	282.91	253,672			164,322		232,414			(31,369)		34,969		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	08/27/2026	4	2,717,378	284.1	107,164			75,633		99,843			(13,229)		16,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2024	08/13/2026	3	3,472,903	283.28	134,993			92,616		131,644			(16,657)		20,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2026	3	2,216,379	284.4	88,396			57,413		78,350			(10,905)		12,615		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/28/2026	2	1,832,916	283.48	75,316			53,338		69,594			(9,297)		10,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	09/18/2026	2	2,812,589	286.83	114,737			84,711		91,277			(14,172)		17,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/26/2026	4	3,150,758	285.72	121,289			85,597		107,199			(15,005)		18,677		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/17/2026	3	2,230,702	284.18	87,421			57,034		78,792			(10,830)		12,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/02/2026	3	2,329,687	282.69	89,616			56,695		88,005			(11,122)		13,048		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	3	2,733,320	285.16	105,852			75,318		95,092			(13,126)		16,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/14/2026	3	769,296	282.42	31,744			21,885		30,506			(3,919)		4,506		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/11/2026	2	1,705,174	281.4	70,070			50,938		72,618			(8,645)		10,264		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2024	08/05/2026	3	2,356,830	281.66	96,442			65,173		96,522			(11,912)		13,682		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	2	3,988,828	284.72	156,016			101,654		136,822			(19,277)		22,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/24/2026	3	2,051,881	281.85	82,295			54,265		82,454			(10,154)		11,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/11/2026	4	2,661,937	282.85	111,257			81,127		105,482			(13,761)		16,023		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2024	08/12/2026	5	4,612,796	283.45	182,785			125,336		173,206			(22,585)		26,967		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2024	08/28/2026	3	4,322,094	284.51	173,363			123,176		155,577			(21,429)		25,670		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C9B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/18/2026	2	2,936,828	288.57	119,317			88,204		86,813			(14,768)		17,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/14/2026	3	2,648,925	283.41	106,380			73,433		100,939			(13,153)		15,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C94	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/11/2026	3	2,872,233	284.31	117,998			86,249		105,675			(14,641)		17,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C9G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/25/2026	2	1,805,866	287.66	72,862			54,482		56,443			(8,997)		11,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C9C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2026	1	3,181,262	288.57	126,614			93,743		94,430			(15,567)		19,347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C9J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2024	09/25/2026	6	2,610,012	290.23	104,470			80,195		70,952			(13,257)		15,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A9L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/20/2026	1	1,128,622	284.18	44,806			29,275		41,195			(5,517)		6,444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/19/2026	3	4,182,363	284.52	157,779			109,556		149,355			(19,471)		24,622		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	3	2,585,115	283.76	101,226			68,993		95,096			(12,538)		15,037		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/14/2026	3	2,217,604	283.64	89,614			61,948		82,570			(11,106)		12,991		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A9N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2026	2	4,591,269	283.87	176,022			115,410		165,659			(21,716)		26,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A9F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2026	1	870,040	283.74	34,541			22,252		31,392			(4,247)		4,936		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A9A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/09/2026	3	1,457,009	281.71	58,454			37,292		58,295			(7,212)		8,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/10/2026	1	3,285,519	283.76	130,435			88,990		121,187			(16,059)		19,169		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	08/07/2026	2	4,241,457	283.38	168,725			114,753		159,165			(20,834)		24,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/06/2026	1	2,757,372	282.69	109,192			69,240		104,525			(13,444)		15,511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/01/2026	3	7,759,039	281.44	317,153			199,154		312,930			(39,149)		43,410		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2024	08/20/2026	2	2,132,423	282.9	87,060			60,560		82,889			(10,742)		12,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/27/2026	1	1,834,082	283.21	72,996			48,397		68,829			(8,987)		10,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/04/2026	1	3,896,764	284.4	155,481			104,651		138,238			(19,117)		22,598		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/10/2026	2	2,535,801	282.19	101,758			65,075		99,014			(12,551)		14,326		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/21/2026	1	3,358,548	288.57	133,670			98,920		99,593			(16,457)		20,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2024	09/30/2026	3	3,756,212	290.34	163,252			122,793		102,059			(20,148)		23,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	09/02/2026	3	1,445,806	285.16	56,855			40,568		50,527			(6,991)		8,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2024	09/25/2026	2	1,938,536	289.35	72,528			54,163		55,309			(8,951)		11,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	3	2,235,300	282.65	90,799			61,669		87,126			(11,206)		13,002		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/18/2026	1	1,412,923	283.64	56,234			38,931		52,791			(6,914)		8,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2026	1	2,546,235	284.18	101,086			66,094		96,665			(12,429)		14,554		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2026	1	1,173,055	282.69	46,453			29,480		44,505			(5,711)		6,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2024	09/18/2026	3	1,454,150	286.83	58,069			42,775		47,188			(7,165)		8,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2026	1	1,424,878	284.75	56,853			39,906		50,530			(6,990)		8,438		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2026	1	1,511,562	283.76	60,160			41,071		55,801			(7,397)		8,828		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/31/2026	1	1,746,812	285.16	69,523			49,509		60,941			(8,560)		10,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/14/2026	1	1,772,884	284.31	70,561			51,538		65,398			(8,687)		10,702		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/17/2026	3	1,048,696	286.94	41,465			30,483		33,808			(5,119)		6,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/01/2026	2	1,520,747	285.16	60,472			43,094		53,100			(7,438)		9,067		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/28/2026	1	1,523,500	283.21	60,635			40,229		57,221			(7,455)		8,772		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2026	1	1,183,168	284.31	47,090			34,412		44,628			(5,790)		7,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/08/2026	1	1,539,249	283.08	61,108			44,068		59,798			(7,513)		9,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/29/2026	1	2,275,141	290.23	90,551			67,913		62,126			(11,133)		13,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2024	10/09/2026	3	922,946	289.85	36,663			28,172		25,998			(4,532)		5,701		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	10/01/2026	2	2,015,306	293.13	80,699			60,791		46,864			(9,957)		12,358		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2026	1	2,211,033	290.81	89,105			72,826		61,537			(10,955)		14,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	10/14/2026	3	3,314,935	290.09	130,919			100,962		92,658			(16,153)		20,567		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	3	3,227,640	293.11	128,923			97,691		75,233			(15,933)		19,810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/30/2026	3	2,206,523	286.64	90,117			71,542		75,020			(11,118)		13,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/25/2026	5	2,883,490	294.1	113,628			94,455		67,747			(14,041)		18,546		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	3	1,032,083	292.49	43,214			35,599		26,330			(5,334)		6,611		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	1	4,377,127	290.25	176,398			142,671		124,630			(21,688)		27,802		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	3	4,014,467	293.91	162,034			133,737		94,780			(20,019)		25,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	10/30/2026	3	4,002,194	288.38	156,381			124,540		124,402			(19,321)		25,182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2024	11/06/2026	3	1,376,269	289.19	55,230			44,497		41,272			(6,820)		8,712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2024	10/23/2026	2	1,746,508	289.87	69,201			54,413		49,843			(8,544)		10,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2024	10/23/2026	4	781,598	289.47	30,704			24,138		22,785			(3,793)		4,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/21/2026	2	3,144,247	289.79	122,997			96,027		89,953			(15,174)		19,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	10/30/2026	4	2,214,507	287.03	91,387			72,980		73,807			(11,335)		13,934		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	11/27/2026	3	5,347,436	294.09	215,776			180,116		126,004			(26,619)		34,451		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/13/2026	4	3,557,997	290.81	141,864	2,303		117,892		98,614			(17,848)		22,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/30/2026	1	1,047,380	294.09	42,209			35,300		24,165			(5,197)		6,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/25/2026	2	2,214,638	294.05	89,352			74,529		52,176			(11,048)		14,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	12/02/2026	3	5,040,117	292.83	209,512			175,651		127,886			(25,845)		32,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/24/2026	3	4,243,640	280.46	177,440			155,192		198,041			(21,984)		27,942		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/10/2026	2	830,694	288.13	34,948			29,674		27,105			(4,310)		5,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	12/24/2026	4	3,498,563	280.57	121,420	23,766		127,319		162,284			(17,698)		23,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2026	1	1,012,087	286.51	42,710			36,550		35,934			(5,251)		6,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2026	3	2,928,265	284.36	106,816			91,812		115,465			(13,184)		19,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2026	3	1,900,798	287.72	78,054			66,573		63,358			(9,634)		12,387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	2	2,405,118	290.87	95,751			74,381		64,557			(11,825)		14,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/19/2026	3	2,536,953	291.8	104,288			85,612		67,099			(12,870)		16,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	3,039,317	290.81	122,484			100,077		84,506			(15,080)		19,403		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/28/2026	4	4,147,518	289.09	158,866			125,533		124,968			(19,594)		26,051		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/29/2026	4	1,574,066	285.93	64,565			51,169		55,434			(7,971)		9,895		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/05/2024	11/05/2026	3	1,842,392	288.29	76,088			61,047		57,849			(9,392)		11,652		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2026	3	3,059,071	290.08	122,061			99,285		88,128			(15,059)		19,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/26/2026	1	2,942,708	288.8	117,120			92,310		89,166			(14,420)		18,451		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/19/2026	2	1,737,850	290.89	69,175			53,859		46,752			(8,518)		10,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	1	1,859,680	289.33	78,664			66,546		56,963			(9,685)		12,080		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	3	1,138,932	291.07	45,328			35,096		30,238			(5,591)		7,079		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,789,887	289.04	113,658			91,708		85,855			(14,036)		17,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/18/2026	3	3,207,261	280.69	134,532			116,422		149,970			(16,652)		21,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/29/2026	1	3,744,645	280.46	157,650			137,943		175,334			(19,383)		24,754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2026	3	2,018,918	289.92	79,992			61,043		56,593			(9,870)		12,459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/15/2026	5	1,654,543	289.59	67,892			52,608		47,553			(8,400)		10,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	1	3,992,505	290.25	160,898			130,092		113,567			(19,810)		25,337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/08/2026	1	1,311,980	289.33	55,497			46,959		40,223			(6,823)		8,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/03/2026	1	3,032,838	287.03	122,527			97,786		101,444			(15,065)		19,148		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/13/2026	2	3,325,836	289.56	134,412			109,584		98,464			(16,596)		21,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,792,016	290.25	112,796			91,111		79,166			(13,950)		17,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2026	1	1,102,601	288.8	43,994			34,687		33,441			(5,409)		6,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	2,705,640	289.56	108,452			83,061		77,418			(13,386)		16,712		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	3	2,483,493	288.8	97,753			77,025		75,025			(12,112)		15,531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/07/2026	4	5,646,005	292.46	209,810			159,875		137,386			(25,901)		34,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/16/2026	3	1,799,244	290.89	70,175			54,600		48,238			(8,688)		11,183		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/20/2026	3	4,456,145	294.37	173,693	2,347		145,653		102,570			(21,719)		28,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2026	2	3,949,640	292.37	156,670			128,359		101,220			(19,330)		25,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/28/2026	1	3,018,359	280.46	127,073			111,167		141,285			(15,645)		19,937		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	3	4,611,564	280.77	190,088			163,883		216,309			(23,459)		30,221		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/30/2026	5	3,991,172	279.88	147,423	22,893		149,735		191,646			(20,862)		26,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2024	12/11/2026	2	4,517,088	287.01	189,432			161,791		155,970			(23,395)		29,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES\V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/23/2026	4	4,251,602	280.09	183,407			159,486		202,773			(22,650)		27,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/02/2026	2	2,566,147	287.03	103,902			82,903		85,761			(12,797)		16,188		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/02/2026	2	2,153,470	293.37	84,633			64,206		49,445			(10,478)		13,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/11/2026	3	4,825,634	286.51	200,775			171,689		170,780			(24,834)		31,447		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2026	2	1,175,322	288.98	47,501			37,163		35,127			(5,862)		7,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/02/2026	3	1,176,538	293.01	47,412			35,887		27,581			(5,854)		7,221		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/05/2026	1	2,677,893	293.37	107,116			81,331		61,735			(13,188)		16,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	1	1,575,736	289.95	62,872			48,410		44,278			(7,741)		9,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/23/2026	2	1,417,317	294.37	56,801			46,986		32,743			(6,999)		9,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	928,287	294.09	37,410			31,295		21,442			(4,600)		6,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2026	3	3,635,611	287.65	149,203			119,387		117,906			(18,411)		22,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	11/12/2026	3	1,464,439	289.17	60,090			48,807		44,097			(7,418)		9,317		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/04/2026	2	3,371,661	290.28	141,110			119,149		98,060			(17,426)		21,847		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2024	12/18/2026	4	7,542,761	280	321,423			277,784		363,798			(39,720)		49,430		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	11/11/2026	3	3,537,862	291.49	134,305			108,754		94,376			(16,572)		22,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2024	12/04/2026	3	3,610,589	289.33	151,219			127,883		110,279			(18,715)		23,395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	2,019,611	289.95	80,559			61,952		56,566			(9,977)		12,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2026	1	2,126,007	289.95	84,828			65,342		59,815			(10,430)		13,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	11/27/2026	2	2,224,468	294.09	88,925			74,319		51,757			(10,996)		14,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2026	2	1,303,411	289.94	55,195			46,447		38,580			(6,807)		8,446		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/09/2026	2	2,097,394	289.02	87,016			73,790		65,371			(10,734)		13,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/21/2026	1	2,934,534	280.69	123,544			106,890		138,869			(15,211)		19,277		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2026	2	4,659,973	284.66	195,126			167,347		181,058			(24,070)		30,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2026	1	1,994,262	280.69	83,958			72,656		93,462			(10,323)		13,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/14/2026	1	3,393,897	286.51	143,222			122,537		120,409			(17,633)		22,170		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/20/2026	1	1,738,729	290.89	69,375			54,033		46,822			(8,530)		10,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/24/2026	1	1,083,807	294.37	43,569			36,028		25,065			(5,357)		6,965		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	1	770,275	293.37	30,811			23,404		17,779			(3,788)		4,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/03/2026	3	2,821,394	292.04	110,264			92,663		74,739			(13,610)		18,267		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2026	4	600,225	281.06	7,624	17,210		22,041		27,799			(2,874)		3,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/07/2027	2	547,774	281.12		21,788		19,356		25,403			(2,464)		3,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2025	01/08/2027	4	5,453,127	280.75		219,604		195,631		257,236			(24,395)		36,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/04/2027	2	1,484,646	281.7		58,953		52,145		66,977			(7,006)		9,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	3	1,675,038	280.5		65,553		63,438		82,205			(2,284)		11,631		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/17/2027	3	4,504,817	282.86		178,371		175,282		200,918			(3,325)		31,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/04/2027	3	1,073,389	281.68		41,458		40,061		50,043			(1,450)		7,448		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/25/2025	02/24/2027	3	2,130,626	285.42		83,839		79,968		83,699			(3,975)		14,700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2025	02/26/2027	4	4,036,641	284.41		161,164		155,176		166,205			(6,540)		27,891		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/15/2027	2	1,994,458	284.83		83,002		74,824		78,426			(8,463)		13,359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2027	3	1,917,558	283.67		76,904		73,512		81,574			(3,526)		13,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2025	01/22/2027	2	1,244,986	284		49,913		45,464		51,116			(4,602)		8,383		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2027	3	2,428,023	285.26		98,902		91,483		94,789			(7,534)		16,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/15/2027	3	2,113,666	286.57		85,024		76,896		76,549			(8,451)		14,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/05/2027	3	3,333,205	279.4		134,171		130,125		171,403			(4,570)		23,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2027	2	784,116	285.27		31,123		29,127		30,749			(2,033)		5,359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/24/2027	4	3,278,645	284.82		132,570		131,679		138,746			(1,053)		23,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2025	01/22/2027	3	2,729,524	284.29		109,140		99,546		110,570			(9,975)		18,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	02/26/2027	6	2,644,310	282.94		108,482		104,951		116,273			(3,932)		18,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	01/29/2027	3	4,246,659	284.28		177,117		163,640		172,867			(13,832)		28,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/23/2027	1	2,198,482	283.79		87,939		87,094		94,446			(1,201)		15,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	2,711,774	285.17		109,827		104,539		107,617			(5,709)		18,683		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/29/2027	2	843,981	284.25		34,804		32,027		34,404			(2,878)		5,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2025	02/05/2027	3	2,851,876	283.83		117,198		109,319		119,020			(8,222)		19,406		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/18/2027	3	1,775,574	282.29		73,841		72,753		81,210			(1,229)		12,443		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/10/2027	4	3,008,865	285.12		121,776		113,857		118,767			(8,065)		20,549		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/19/2027	3	1,348,231	283.62		53,917		53,173		58,214			(857)		9,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/19/2027	2	1,127,041	286.1		45,915		43,564		42,762			(2,480)		7,748		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/15/2027	3	6,625,857	287.01		262,481		237,492		234,950			(26,095)		44,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/19/2027	2	3,140,237	286.43		125,513		119,311		117,332			(6,685)		21,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/12/2027	4	4,654,416	280.01		188,264		184,419		235,704			(4,578)		32,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/05/2027	3	2,231,446	280.92		91,349		88,805		107,580			(2,743)		15,495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/25/2027	3	2,692,160	285.07		106,641		106,192		107,587			(681)		18,958		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2027	3	2,957,979	285.54		108,816		99,650		113,451			(9,290)		19,993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100G$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	03/03/2027	3	3,732,420	283.05		145,674		140,337		163,810			(5,521)		25,881		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	01/21/2027	3	1,669,672	287.24		57,158		52,149		58,822			(5,089)		11,235		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2027	1	1,914,804	284.41		77,933		74,935		79,061			(3,300)		13,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2025	03/25/2027	3	1,829,385	285.26		72,557		72,482		74,443			(353)		12,882		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	12/31/2026	3	1,486,259	281.01		59,344		52,496		68,993			(6,986)		9,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	4	3,312,208	281.7		129,679		114,703		149,040			(15,336)		21,930		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/05/2027	1	999,018	281.7		39,761		35,173		45,091			(4,726)		6,640		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2025	01/13/2027	2	3,794,576	282.19		154,545		138,531		168,313			(16,182)		25,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/11/2027	1	2,363,576	281.47		93,834		83,896		108,163			(10,269)		15,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2025	02/05/2027	3	2,259,306	283.94		91,648		85,386		93,818			(6,576)		15,373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/04/2027	3	1,457,005	286.04		56,200		52,119		54,877			(4,162)		9,907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2027	3	2,830,518	285.04		110,419		102,691		111,758			(8,053)		19,260		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/01/2027	1	3,058,903	284.41		124,497		119,702		126,201			(5,280)		21,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/16/2027	1	2,521,801	285.13		102,133		96,373		99,896			(6,279)		17,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/06/2027	3	3,019,612	280.77		120,656		106,969		142,187			(13,815)		20,086		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/12/2027	3	3,164,329	284.85		128,478		121,113		126,590			(7,998)		21,643		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/17/2027	3	2,343,739	285.13		95,295		89,954		94,074			(5,771)		16,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	03/10/2027	4	4,642,950	282.24		182,945		178,213		211,963			(4,991)		32,355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/19/2027	3	1,898,683	283.79		77,482		76,799		81,368			(891)		13,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100H$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/19/2027	3	3,252,361	284.08		129,922		128,534		149,141			(1,902)		22,808		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/14/2027	2	567,178	283.19		23,419		21,023		24,045			(2,422)		3,796		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/12/2027	2	6,838,263	285.13		276,785		261,129		270,073			(16,952)		46,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	12/24/2026	1	202,207	281.34		8,222		7,340		9,212			(892)		1,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/19/2027	1	3,044,709	287.01		121,179		109,678		108,314			(12,085)		20,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2027	1	1,361,519	285.17		55,142		52,490		54,066			(2,863)		9,387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/28/2027	3	1,131,421	283.23		47,466		43,604		48,288			(3,963)		7,653		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	3	1,771,050	284.83		70,553		64,448		69,970			(6,317)		11,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/12/2027	1	1,563,621	281.47		62,076		55,510		71,595			(6,784)		10,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/20/2027	1	831,996	287.01		33,113		29,975		29,620			(3,298)		5,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/29/2027	2	4,339,350	285.46		171,176		157,744		167,250			(14,064)		29,374		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2027	2	1,026,012	284.2		42,425		39,934		42,281			(2,684)		7,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/26/2027	1	1,724,467	284.83		68,634		62,694		68,321			(6,188)		11,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	3,556,792	283.83		143,694		134,009		148,737			(10,222)		24,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2025	02/19/2027	3	1,852,111	285.17		74,527		70,990		73,347			(3,752)		12,733		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/08/2027	3	1,423,627	281.47		58,375		52,263		65,027			(6,248)		9,484		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/08/2027	1	3,991,660	280.92		159,267		154,667		192,733			(5,229)		27,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/09/2027	2	2,685,924	280.92		110,871		108,164		129,774			(3,149)		18,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/18/2027	2	616,150	285.62		25,327		23,963		23,883			(1,395)		4,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/12/2027	2	602,591	280.89		24,482		23,913		29,190			(601)		4,205		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/29/2027	1	2,100,602	285.11		84,024		84,024		88,024			(345)		14,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/11/2027	3	1,337,513	280.88		52,843		51,564		64,774			(1,383)		9,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	2	1,893,748	285.11		76,593		76,593		79,157			(221)		13,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/15/2027	1	1,838,721	282.1		73,365		71,952		84,677			(1,706)		12,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/26/2027	3	1,809,351	283.2		73,764		70,672		78,646			(3,275)		12,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/30/2027	1	1,117,123	285.11		44,685		44,685		46,841			(183)		7,894		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2027	1	2,385,739	282.1		95,191		93,360		109,923			(2,211)		16,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/01/2027	1	3,881,248	284.28		154,474		142,575		158,292			(12,468)		26,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/12/2027	2	1,875,462	282.1		75,058		73,624		86,216			(1,701)		13,088		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2025	03/31/2027	1	1,371,678	286.2		54,867		54,867		54,842					9,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/25/2027	1	3,607,773	284.83		143,229		130,817		142,842			(12,932)		24,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/25/2027	3	740,300	285.07		30,480		30,323		31,498			(212)		5,213		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2027	1	1,586,242	284.28		63,132		58,276		64,734			(5,089)		10,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2027	1	2,822,571	283.83		114,314		106,620		118,109			(8,121)		19,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/22/2027	1	3,594,874	283.79		143,795		142,410		154,346			(1,967)		25,262		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	167,205	.5202	8,087			12,580		12,580	(2,389)				145		0001
Purchased Call/S&P 500 INDEX/SPXH00PSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	1,576,252	5346.99	112,702			111,030		111,030	(66,085)				3,377		0001
Purchased Call/S&P 500 INDEX/SPXH00LSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2025	1	1,731,088	5307.01	132,601			127,418		127,418	(92,108)				3,267		0001
Purchased Call/S&P 500 INDEX/SPX8150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	909,728	5307.01	52,855			59,845		59,845	(20,028)				1,717		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	1,780,766	5346.99	75,148			87,309		87,309	(18,251)				3,815		0001
Purchased Call/S&P 500 INDEX/SPX921SSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,649,504	5010.6	47,176			75,015		75,015	1,692				2,025		0001
Purchased Call/S&P 500 INDEX/SPX8150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	3,263,673	5307.01	208,222			226,715		226,715	(95,492)				6,159		0001
Purchased Call/S&P 500 INDEX/SPX815MSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	2,461,294	5187.67	119,619			167,566		167,566	(21,291)				3,971		0001
Purchased Call/S&P 500 INDEX/SPX8150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	5,656,711	5307.01	285,664			336,379		336,379	(85,402)				10,676		0001
Purchased Call/S&P 500 INDEX/SPX815KSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2025	1	4,233,775	5010.6	256,990			425,939		425,939	(23,909)				5,197		0001
Purchased Call/S&P 500 INDEX/SPX815MST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	1,752,384	5187.67	107,772			145,446		145,445	(35,377)				2,827		0001
Purchased Call/S&P 500 INDEX/SPX815MSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	4,599,766	5187.67	304,505			399,569		399,569	(126,059)				7,421		0001
Purchased Call/S&P 500 INDEX/SPX815MSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	1,781,208	5187.67	98,145			135,916		135,916	(23,808)				2,874		0001
Purchased Call/S&P 500 INDEX/SPX8150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2024	06/06/2025	1	3,981,662	5346.99	198,287			222,188		222,188	(60,973)				8,530		0001
Purchased Call/S&P 500 INDEX/SPX815MSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	2,558,000	5187.67	105,901			148,951		148,951	(13,624)				4,127		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815JSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	5,732,403	5202.39	349,677			448,462		448,462	(138,447)				4,243		0001
Purchased Call/S&P 500 INDEX/SPX921XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/06/2025	1	270,597	.5347	15,375			16,925		16,925	(5,239)				580		0001
Purchased Call/S&P 500 INDEX/SPX921SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,624,260	5010.6	68,706			112,312		112,312	789				1,994		0001
Purchased Call/S&P 500 INDEX/SPXH00LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2024	05/22/2025	1	1,943,468	5307.01	132,350			140,397		140,397	(70,360)				3,668		0001
Purchased Call/S&P 500 INDEX/SPXH00DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	1,365,499	5202.39	112,654			109,619		109,619	(89,996)				1,011		0001
Purchased Call/S&P 500 INDEX/SPX921SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,960,537	5010.6	127,043			213,770		213,770	(15,360)				2,407		0001
Purchased Call/S&P 500 INDEX/SPXH00SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	2,015,497	5464.62	155,193			114,374		114,374	(101,681)				4,747		0001
Purchased Call/S&P 500 INDEX/SPXH00DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2025	1	59,274	.5202	3,077			4,437		4,437	(609)				44		0001
Purchased Call/S&P 500 INDEX/SPXH00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	2,089,025	5202.39	102,362			149,071		149,071	(14,360)				1,546		0001
Purchased Call/S&P 500 INDEX/SPX8150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	3,176,733	5307.01	133,105			160,191		160,191	(29,958)				5,995		0001
Purchased Call/S&P 500 INDEX/SPX8150SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	6,138,396	5464.62	300,168			284,557		284,557	(113,213)				14,458		0001
Purchased Call/S&P 500 INDEX/SPX815JSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	3,288,654	5202.39	144,701			214,048		214,048	(13,012)				2,434		0001
Purchased Call/S&P 500 INDEX/SPXH00SSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	3,930,500	5464.62	227,576			206,276		206,276	(104,352)				9,258		0001
Purchased Call/S&P 500 INDEX/SPXH00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	1,414,740	5202.39	103,700			113,622		113,622	(70,729)				1,047		0001
Purchased Call/S&P 500 INDEX/SPXH00SSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	2,194,000	5464.62	153,799			123,041		123,041	(91,335)				5,168		0001
Purchased Call/S&P 500 INDEX/SPXH00SSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	3,903,514	5464.62	261,535			216,757		216,757	(146,538)				9,194		0001
Purchased Call/S&P 500 INDEX/SPXH00PSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	3,727,428	5346.99	222,155			242,117		242,117	(88,571)				7,985		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2024	05/08/2025	1	1,652,032	5187.67	123,076			151,075		151,075	(75,692)				2,665		0001
Purchased Call/S&P 500 INDEX/SPXH00SSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	2,904,000	5464.62	178,015			156,428		156,428	(88,078)				6,840		0001
Purchased Call/S&P 500 INDEX/SPXH00DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	2,237,000	5202.39	66,886			102,583		102,583	2,136				1,656		0001
Purchased Call/S&P 500 INDEX/SPX921SSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	3,166,000	5010.6	155,451			257,216		257,215	(1,620)				3,886		0001
Purchased Call/S&P 500 INDEX/SPXH00PSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	4,207,746	5346.99	280,236			289,907		289,907	(140,352)				9,014		0001
Purchased Call/S&P 500 INDEX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	2,904,799	5570.64	147,273			130,594		130,594	(51,528)				9,123		0001
Purchased Call/S&P 500 INDEX/SPXB055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	2,057,974	5408.42	128,418			138,231		138,231	(39,988)				6,834		0001
Purchased Call/S&P 500 INDEX/SPXB05NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2025	1	3,742,002	5572.85	229,385			166,652		166,652	(122,573)				9,744		0001
Purchased Call/S&P 500 INDEX/SPXB05USI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	3,261,000	5702.55	233,488			149,746		149,746	(122,898)				11,290		0001
Purchased Call/S&P 500 INDEX/SPXI000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	4,265,785	5564.41	262,772			204,706		204,706	(132,574)				11,868		0001
Purchased Call/S&P 500 INDEX/SPXB05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	1,466,662	5702.55	100,760			66,465		66,465	(51,166)				5,078		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00X$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	1,935,741	5572.85	132,211			88,088		88,088	(78,756)				5,041		0001
Purchased Call/S&P 500 INDEX/SPXH00X$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	3,419,908	5572.85	156,290			131,092		131,092	(63,416)				8,905		0001
Purchased Call/S&P 500 INDEX/SPXI000$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	2,187,048	5564.41	99,511			87,916		87,916	(37,037)				6,084		0001
Purchased Call/S&P 500 INDEX/SPXI000$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	2,542,245	5564.41	175,415			126,091		126,090	(99,305)				7,073		0001
Purchased Call/S&P 500 INDEX/SPXM130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	3,746,488	5570.64	173,088			155,946		155,946	(55,274)				11,766		0001
Purchased Call/S&P 500 INDEX/SPXD170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	1,798,218	5570.64	117,244			95,572		95,572	(53,840)				5,647		0001
Purchased Call/S&P 500 INDEX/SPXM130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	2,403,077	5570.64	168,215			131,529		131,529	(84,332)				7,547		0001
Purchased Call/S&P 500 INDEX/SPXB05U$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	3,304,694	5702.55	200,595			141,770		141,770	(90,907)				11,441		0001
Purchased Call/S&P 500 INDEX/SPXB05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	6,466,473	5408.42	297,458			324,896		324,896	(67,569)				21,474		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	3,306,369	5408.42	217,228			232,299		232,299	(73,137)				10,980		0001
Purchased Call/S&P 500 INDEX/SPXD170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	6,373,392	5570.64	394,513			329,205		329,205	(169,940)				20,016		0001
Purchased Call/S&P 500 INDEX/SPX815RS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	4,400,632	5319.31	202,429			234,984		234,984	(42,654)				13,131		0001
Purchased Call/S&P 500 INDEX/SPX815RS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,454,000	5319.31	124,172			143,876		143,876	(28,513)				7,323		0001
Purchased Call/S&P 500 INDEX/SPXB05U$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	7,345,000	5702.55	336,401			261,924		261,924	(121,527)				25,429		0001
Purchased Call/S&P 500 INDEX/SPXH00X$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	1,301,705	5572.85	103,746			60,257		60,257	(65,517)				3,390		0001
Purchased Call/S&P 500 INDEX/SPXI000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	3,723,623	5564.41	272,197			186,627		186,627	(161,207)				10,359		0001
Purchased Call/S&P 500 INDEX/SPX815RS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	5,797,736	5319.31	416,857			468,943		468,943	(156,729)				17,300		0001
Purchased Call/S&P 500 INDEX/SPX815RS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	6,535,131	5319.31	412,367			473,696		473,696	(124,892)				19,501		0001
Purchased Call/S&P 500 INDEX/SPXB05S$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	5,102,920	5408.42	384,250			397,634		397,634	(168,318)				16,946		0001
Purchased Call/S&P 500 INDEX/SPXB05P$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/23/2024	07/22/2025	1	103,389	5564	6,227			4,922		4,922	(3,026)				288		0001
Purchased Call/S&P 500 INDEX/SPXB05N$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2025	1	4,723,000	5572.85	343,834			218,059		218,059	(211,447)				12,299		0001
Purchased Call/S&P 500 INDEX/SPXI000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	1,519,251	5564.41	122,604			77,040		77,040	(75,529)				4,227		0001
Purchased Call/S&P 500 INDEX/SPXB05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	1,718,598	5408.42	94,351			102,395		102,395	(25,031)				5,707		0001
Purchased Call/S&P 500 INDEX/SPXI000$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	3,345,526	5564.41	167,276			143,339		143,339	(67,542)				9,307		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	1,427,000	5570.64	115,587			81,021		81,021	(68,373)				4,482		0001
Purchased Call/S&P 500 INDEX/SPXM130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	1,391,704	5570.64	102,847			77,536		77,536	(55,227)				4,371		0001
Purchased Call/S&P 500 INDEX/SPXB05U$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	2,200,000	5702.55	118,800			88,140		88,140	(48,654)				7,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00X$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	3,738,299	5572.85	186,915			151,542		151,542	(82,421)				9,735		0001
Purchased Call/S&P 500 INDEX/SPXB05U$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	3,491,000	5702.55	221,329			153,131		153,131	(104,631)				12,086		0001
Purchased Call/S&P 500 INDEX/SPX815X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	1,371,490	5995.54	111,776			36,402		36,402	(47,503)				5,336		0001
Purchased Call/S&P 500 INDEX/SPX815X$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	172,494	5969.34	8,073			4,198		4,198	(3,041)				692		0001
Purchased Call/S&P 500 INDEX/SPXD178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,752,000	5995.54	135,123			63,645		63,645	(55,678)				10,707		0001
Purchased Call/S&P 500 INDEX/SPXI00B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/08/2025	1	2,007,144	.5751	155,204			86,596		86,596	(71,591)				7,260		0001
Purchased Call/S&P 500 INDEX/SPXC055$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,469,000	6090.27	116,639			34,409		34,409	(46,032)				6,103		0001
Purchased Call/S&P 500 INDEX/SPXI00C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	1,301,736	5851.2	105,310			47,754		47,754	(50,625)				4,878		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	2,012,086	5969.34	169,015			62,254		62,254	(72,921)				8,072		0001
Purchased Call/S&P 500 INDEX/SPXD173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	1,625,000	5751.13	86,613			59,823		59,823	(32,643)				5,878		0001
Purchased Call/S&P 500 INDEX/SPXC051$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,889,000	5995.54	196,452			75,615		75,615	(86,624)				11,240		0001
Purchased Call/S&P 500 INDEX/SPXI00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	4,842,760	5851.2	345,773			172,207		172,207	(161,693)				18,147		0001
Purchased Call/S&P 500 INDEX/SPXC054$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	2,470,375	6090.27	134,635			51,664		51,664	(53,335)				10,263		0001
Purchased Call/S&P 500 INDEX/SPXI00C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	2,424,824	5851.2	150,824			81,864		81,864	(66,620)				9,086		0001
Purchased Call/S&P 500 INDEX/SPXC055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	4,455,752	5930.85	283,831			152,984		152,984	(109,629)				19,019		0001
Purchased Call/S&P 500 INDEX/SPXC054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,333,952	6090.27	91,242			30,233		30,233	(36,711)				5,542		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,021,553	6090.27	84,380			24,088		24,088	(32,837)				4,244		0001
Purchased Call/S&P 500 INDEX/SPXA218$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2024	10/08/2025	1	1,495,294	.5751	131,745			66,564		66,563	(63,656)				5,408		0001
Purchased Call/S&P 500 INDEX/SPXC053$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,050,000	5969.34	228,825			111,351		111,351	(92,857)				16,248		0001
Purchased Call/S&P 500 INDEX/SPXC051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	5,400,000	5995.54	386,640			143,017		143,017	(170,664)				21,009		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	3,895,163	5969.34	282,010			116,711		116,711	(122,577)				15,627		0001
Purchased Call/S&P 500 INDEX/SPXA21A$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	1,743,932	5995.54	136,027			46,649		46,649	(59,215)				6,785		0001
Purchased Call/S&P 500 INDEX/SPXC053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,715,085	5969.34	291,864			134,967		134,967	(121,964)				18,917		0001
Purchased Call/S&P 500 INDEX/SPXC054$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	5,274,001	6090.27	390,803			121,834		121,834	(156,343)				21,911		0001
Purchased Call/S&P 500 INDEX/SPXI00C$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	2,266,728	5851.2	171,818			82,011		82,011	(81,785)				8,494		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	4,239,251	5751.13	311,161			181,829		181,829	(147,148)				15,333		0001
Purchased Call/S&P 500 INDEX/SPXC055$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	3,811,914	5930.85	213,086			121,723		121,723	(77,506)				16,271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	1,944,162	5851.2	114,706			64,027		64,027	(49,237)				7,285		0001
Purchased Call/S&P 500 INDEX/SPXC051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	3,760,975	5995.54	215,128			93,155		93,155	(92,693)				14,633		0001
Purchased Call/S&P 500 INDEX/SPX815VSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	2,434,000	5751.13	146,040			94,442		94,442	(58,500)				8,804		0001
Purchased Call/S&P 500 INDEX/SPXI00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	2,325,757	5751.13	179,781			101,351		101,351	(87,475)				8,412		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2025	1	1,722,000	5930.85	126,050			62,317		62,317	(52,127)				7,350		0001
Purchased Call/S&P 500 INDEX/SPXC054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	6,085,786	6090.27	373,059			133,314		133,314	(149,571)				25,284		0001
Purchased Call/S&P 500 INDEX/SPX815YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	2,492,205	5930.85	118,380			70,211		70,211	(40,084)				10,638		0001
Purchased Call/S&P 500 INDEX/SPXA218S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	2,983,518	5751.13	252,704			132,773		132,773	(127,002)				10,791		0001
Purchased Call/S&P 500 INDEX/SPXA218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,074,667	5751.13	89,842			47,713		47,713	(45,040)				3,887		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,277,755	5995.54	94,554			34,056		34,056	(41,628)				4,971		0001
Purchased Call/S&P 500 INDEX/SPXI00HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	1,792,199	5969.34	137,641			54,518		54,518	(60,090)				7,190		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,817,263	5995.54	170,163			71,188		71,188	(74,035)				10,961		0001
Purchased Call/S&P 500 INDEX/SPX815VST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2025	1	2,400,000	5851.2	128,160			74,202		74,202	(50,723)				8,993		0001
Purchased Call/S&P 500 INDEX/SPXB05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	7,056,494	5751.13	450,204			288,387		288,387	(191,472)				25,523		0001
Purchased Call/S&P 500 INDEX/SPXC054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,465,000	6090.27	68,855			28,474		28,474	(26,606)				6,086		0001
Purchased Call/S&P 500 INDEX/SPXI00MS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2025	1	3,414,000	5930.85	268,682			126,915		126,915	(113,909)				14,572		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	1,626,846	6025.99	130,798			58,362		58,362	(72,436)				7,521		0001
Purchased Call/S&P 500 INDEX/SPXC05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,454,928	5667.56	174,474			166,259		166,259	(8,215)				17,012		0001
Purchased Call/S&P 500 INDEX/SPX9156S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,368,332	5770.2	316,732			259,124		259,124	(57,607)				25,906		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	998,981	.6084	71,368			29,567		29,567	(41,801)				4,506		0001
Purchased Call/S&P 500 INDEX/SPXC058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	1,502,442	6086.37	107,274			42,437		42,437	(64,838)				6,776		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	4,508,589	6025.99	293,960			147,675		147,675	(146,285)				20,842		0001
Purchased Call/S&P 500 INDEX/SPX9156SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,726,292	5770.2	90,285			74,824		74,824	(15,461)				8,331		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	3,635,543	6086.37	233,765			98,563		98,563	(135,202)				16,397		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	988,492	6025.99	81,353			35,548		35,548	(45,805)				4,570		0001
Purchased Call/S&P 500 INDEX/SPXA21MSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	9,670,000	6025.99	737,821			341,620		341,620	(396,201)				44,702		0001
Purchased Call/S&P 500 INDEX/SPXI00RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	909,965	6025.99	74,708			32,901		32,901	(41,807)				4,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	1,950,378	5770.2		69,824		60,367		60,367	(9,456)				9,412		0001
Purchased Call/S&P 500 INDEX/SPXA21ISU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,267,078	5918.25		107,702		53,000		53,000	(54,701)				5,579		0001
Purchased Call/S&P 500 INDEX/SPXI00TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	4,116,834	6013.13		294,765		150,298		150,298	(144,467)				19,453		0001
Purchased Call/S&P 500 INDEX/SPXA21PS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	3,745,952	5667.56		311,663		288,248		288,248	(23,415)				18,445		0001
Purchased Call/S&P 500 INDEX/SPXA21MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,418,436	6025.99		257,066		120,032		120,032	(137,034)				15,803		0001
Purchased Call/S&P 500 INDEX/SPXA21KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	2,978,823	6086.37		226,688		85,731		85,731	(140,957)				13,435		0001
Purchased Call/S&P 500 INDEX/SPX9152SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/07/2025	02/06/2026	1	61,241	6025.99		2,088		1,257		1,257	(832)				283		0001
Purchased Call/S&P 500 INDEX/SPXD171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	3,247,906	5667.56		145,831		139,511		139,511	(6,320)				15,993		0001
Purchased Call/S&P 500 INDEX/SPX9156SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/07/2025	03/06/2026	1	3,124,145	5770.2		215,878		172,385		172,385	(43,494)				15,076		0001
Purchased Call/S&P 500 INDEX/SPX9156SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/07/2025	03/06/2026	1	2,747,000	5770.2		169,490		138,017		138,017	(31,473)				13,256		0001
Purchased Call/S&P 500 INDEX/SPX815ZS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/22/2025	01/22/2026	1	3,190,489	6086.37		160,163		76,255		76,255	(83,907)				14,390		0001
Purchased Call/S&P 500 INDEX/SPX9156ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/07/2025	03/06/2026	1	2,335,448	5770.2		168,152		132,947		132,947	(35,206)				11,270		0001
Purchased Call/S&P 500 INDEX/SPXI00NS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	3,885,339	5918.25		231,566		137,303		137,303	(94,263)				17,106		0001
Purchased Call/S&P 500 INDEX/SPXI00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,454,608	6025.99		106,477		50,507		50,507	(55,970)				6,724		0001
Purchased Call/S&P 500 INDEX/SPXI00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,221,396	6013.13		180,155		85,431		85,431	(94,724)				10,497		0001
Purchased Call/S&P 500 INDEX/SPXC05GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	2,769,232	5667.56		96,923		92,715		92,715	(4,208)				13,636		0001
Purchased Call/S&P 500 INDEX/SPXD171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	5,708,214	5667.56		329,935		314,294		314,294	(15,641)				28,108		0001
Purchased Call/S&P 500 INDEX/SPXA21KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,824,606	6086.37		135,021		52,093		52,093	(82,928)				8,229		0001
Purchased Call/S&P 500 INDEX/SPX815ZS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/22/2025	01/22/2026	1	4,618,000	6086.37		268,768		120,534		120,534	(148,234)				20,828		0001
Purchased Call/S&P 500 INDEX/SPXA21PS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,078,000	5667.56		127,381		120,978		120,978	(6,404)				10,232		0001
Purchased Call/S&P 500 INDEX/SPX9154SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/21/2025	02/20/2026	1	4,983,901	6013.13		192,379		118,753		118,753	(73,626)				23,551		0001
Purchased Call/S&P 500 INDEX/SPXI00NSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	1,599,000	5918.25		114,169		62,508		62,508	(51,661)				7,040		0001
Purchased Call/S&P 500 INDEX/SPX9152SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/07/2025	02/06/2026	1	4,678,132	6025.99		258,233		139,473		139,473	(118,760)				21,626		0001
Purchased Call/S&P 500 INDEX/SPX9156SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	03/07/2025	03/06/2026	1	2,184,000	5770.2		170,789		132,021		132,021	(38,768)				10,539		0001
Purchased Call/S&P 500 INDEX/SPXA21ISO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,304,021	5918.25		117,275		73,822		73,822	(43,452)				10,144		0001
Purchased Call/S&P 500 INDEX/SPXI00NSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,110,000	5918.25		170,488		86,872		86,872	(83,616)				9,290		0001
Purchased Call/S&P 500 INDEX/SPXI00RSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,525,513	6025.99		106,786		51,878		51,878	(54,908)				7,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9156S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,454,648	5770.2		158,914		133,070		133,070	(25,843)				16,671		0001
Purchased Call/S&P 500 INDEX/SPX9154S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,541,000	6013.13		181,299		105,702		105,702	(75,598)				16,732		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,257,000	6025.99		97,277		56,895		56,895	(40,382)				10,434		0001
Purchased Call/S&P 500 INDEX/SPX9154T5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,901,205	6013.13		226,660		127,231		127,231	(99,429)				18,434		0001
Purchased Call/S&P 500 INDEX/SPXI00NSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,512,000	5918.25		166,043		94,315		94,315	(71,728)				11,060		0001
Purchased Call/S&P 500 INDEX/SPXI00NSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,816,000	5918.25		214,298		113,401		113,401	(100,896)				12,398		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,007,975	5667.56		135,538		128,251		128,251	(7,287)				9,887		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2025	03/20/2026	1	3,886,127	5667.56		279,024		261,086		261,086	(17,937)				19,136		0001
Purchased Call/S&P 500 INDEX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	2,021,325	4381.89	236,091			468,331		468,331	(12,878)				4,761		0001
Purchased Call/S&P 500 INDEX/SPX8158S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	2,286,000	4499.38	230,429			392,482		392,482	(12,165)				6,821		0001
Purchased Call/S&P 500 INDEX/SPX8151SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/06/2026	1	1,689,000	5123.69	185,283			242,413		242,413	(54,119)				8,151		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	1,571,687	4536.34	214,850			398,662		398,662	(111,438)				4,372		0001
Purchased Call/S&P 500 INDEX/SPX9212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2025	1	1,165,000	4499.38	165,197			310,236		310,236	(82,939)				3,476		0001
Purchased Call/S&P 500 INDEX/SPX9211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,195,277	4850.43	151,083			246,750		246,750	(77,369)				5,391		0001
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	2,136,829	4192.63	251,718			565,213		565,213	1,632				4,033		0001
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	1,511,365	4387.55	152,497			265,654		265,654	(5,303)				4,747		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	1,398,907	4457.49	128,140			212,797		212,797	(4,958)				4,645		0001
Purchased Call/S&P 500 INDEX/SPXB054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	1,371,000	4320.06	197,013			441,812		441,812	(100,550)				4,747		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	1,596,328	4224.16	159,314			281,287		281,287	(3,690)				5,982		0001
Purchased Call/S&P 500 INDEX/SPXB05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,457,000	4556.62	195,967			387,986		387,986	(101,028)				5,845		0001
Purchased Call/S&P 500 INDEX/SPXB05BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,496,000	4556.62	144,065			232,486		232,486	(11,210)				6,002		0001
Purchased Call/S&P 500 INDEX/SPXB05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	1,493,000	4604.37	159,751			267,398		267,398	(18,789)				6,203		0001
Purchased Call/S&P 500 INDEX/SPXB05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,162,000	4763.54	116,200			179,404		179,404	(15,920)				5,116		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,504,666	5087.03	153,175			201,136		201,136	(33,295)				7,110		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,261,000	5087.03	149,302			196,787		196,787	(50,277)				5,959		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	1,399,341	5234.18	96,694			115,555		115,555	(15,942)				6,890		0001
Purchased Call/S&P 500 INDEX/SPXB05LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,540,000	5234.18	282,194			334,512		334,512	(89,231)				12,507		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/06/2023	10/08/2025	1	1,258,000	4308.5	123,410			219,106		219,106	(3,734)				4,550		0001
Purchased Call/S&P 500 INDEX/SPXH002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/08/2024	02/06/2026	1	1,666,000	4997.91	178,928			255,460		255,460	(43,143)				7,702		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	1	1,210,000	4387.55	175,692			361,943		361,943	(88,059)				3,800		0001
Purchased Call/S&P 500 INDEX/SPXH00FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2024	04/17/2025	1	20,224,000	3996.17	283,136			4,405		4,405	(32,968)				21,823		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	208,706	.5207	9,012			10,836		10,836	(1,048)				1,056		0001
Purchased Call/S&P 500 INDEX/SPXL13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,076,591	5464.62	135,112			124,537		124,537	(49,715)				5,964		0001
Purchased Call/S&P 500 INDEX/SPX815JSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	3,076,000	5202.39	358,354			429,850		429,849	(111,598)				15,548		0001
Purchased Call/S&P 500 INDEX/SPX921VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,816,452	5307.01	224,877			243,484		243,484	(79,613)				9,708		0001
Purchased Call/S&P 500 INDEX/SPX921USL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	1,672,000	5187.67	183,418			227,155		227,155	(46,681)				8,784		0001
Purchased Call/S&P 500 INDEX/SPXH00KSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	06/20/2025	1	10,624,000	5560.87	639,565			487,599		487,599	(584,392)				25,024		0001
Purchased Call/S&P 500 INDEX/SPX921SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,249,000	5010.6	92,301			119,074		119,074	(11,823)				6,430		0001
Purchased Call/S&P 500 INDEX/SPX815JSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	2,021,000	5202.39	186,740			224,432		224,432	(38,838)				10,215		0001
Purchased Call/S&P 500 INDEX/SPX921USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,135,505	5187.67	271,850			327,736		327,736	(104,565)				11,220		0001
Purchased Call/S&P 500 INDEX/SPX921XSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,132,000	5346.99	268,845			279,726		279,726	(98,332)				11,624		0001
Purchased Call/S&P 500 INDEX/SPX921XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,437,083	5346.99	273,684			295,280		295,280	(76,969)				13,287		0001
Purchased Call/S&P 500 INDEX/SPXH00DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2026	1	1,628,348	.5202	211,723			243,136		243,136	(88,481)				8,230		0001
Purchased Call/S&P 500 INDEX/SPX921SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,522,000	5010.6	181,270			248,685		248,685	(44,490)				7,836		0001
Purchased Call/S&P 500 INDEX/SPXL136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2026	1	1,088,000	5187.67	85,843			104,568		104,568	(13,400)				5,716		0001
Purchased Call/S&P 500 INDEX/SPX921VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,296,000	5307.01	140,357			157,300		157,300	(37,006)				6,926		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,689,887	5464.62	145,837			147,593		147,593	(31,176)				9,361		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2026	1	1,557,000	5572.85	206,770			164,838		164,838	(78,078)				8,778		0001
Purchased Call/S&P 500 INDEX/SPXA211SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	1,492,000	5564.41	183,218			158,179		158,179	(64,942)				8,537		0001
Purchased Call/S&P 500 INDEX/SPXA215S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	2,560,000	5408.42	331,264			349,655		349,655	(140,513)				15,366		0001
Purchased Call/S&P 500 INDEX/SPXB05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,914,000	5702.55	153,503			137,250		137,250	(34,903)				11,640		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,512,117	5564.41	200,204			163,598		163,598	(76,898)				8,652		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,048,581	5702.55	130,129			102,635		102,635	(51,173)				6,377		0001
Purchased Call/S&P 500 INDEX/SPXM136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,563,000	5702.55	183,496			149,377		149,377	(67,739)				9,506		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,286,212	5572.85	154,989			131,247		131,247	(54,574)				7,251		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	3,749,000	5570.64	480,997			417,027		417,027	(191,969)				22,114		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,107,931	5319.31	281,830			309,067		309,067	(118,756)				12,262		0001
Purchased Call/S&P 500 INDEX/SPXB05SSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	1,797,178	5408.42	219,256			235,264		235,264	(78,168)				10,787		0001
Purchased Call/S&P 500 INDEX/SPXB05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,017,394	5702.55	107,844			91,454		91,454	(33,657)				6,187		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	1,474,957	5570.64	153,691			144,295		144,295	(43,058)				8,700		0001
Purchased Call/S&P 500 INDEX/SPXB05SST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	2,675,000	5408.42	289,970			315,080		315,080	(76,979)				16,056		0001
Purchased Call/S&P 500 INDEX/SPXB050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	2,005,000	5319.31	238,595			271,302		271,302	(73,174)				11,663		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	1,805,985	5995.54	215,454			124,024		124,024	(67,732)				11,432		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	5,421,672	5995.54	710,239			384,916		384,916	(222,236)				34,319		0001
Purchased Call/S&P 500 INDEX/SPXA218SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,984,000	5751.13	262,682			187,706		187,706	(94,485)				12,243		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	4,439,536	6090.27	593,122			289,925		289,925	(182,370)				28,860		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	4,013,741	5969.34	541,855			301,476		301,476	(173,205)				25,709		0001
Purchased Call/S&P 500 INDEX/SPXC055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2026	1	1,480,000	5930.85	194,472			119,190		119,190	(60,229)				9,730		0001
Purchased Call/S&P 500 INDEX/SPXI00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	1,285,000	5995.54	166,279			90,700		90,700	(53,376)				8,134		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,750,333	5851.2	229,119			147,355		147,355	(80,512)				10,937		0001
Purchased Call/S&P 500 INDEX/SPXI00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	1,037,000	5995.54	97,478			63,548		63,548	(26,728)				6,564		0001
Purchased Call/S&P 500 INDEX/SPXI00HSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	1,200,000	5969.34	142,440			86,052		86,052	(43,584)				7,686		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,566,197	5930.85	496,771			295,255		295,255	(160,316)				23,445		0001
Purchased Call/S&P 500 INDEX/SPXA21ES1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	1,967,000	6090.27	248,235			126,026		126,026	(76,153)				12,787		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	552,305	.6103		37,013		24,997		24,997	(12,016)				3,727		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,392,113	6013.13		190,891		137,264		137,264	(53,626)				16,481		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	2,370,995	6086.37		314,868		167,046		167,046	(147,822)				15,966		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	2,782,930	5667.56		218,182		210,862		210,862	(7,319)				19,557		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	1	2,775,914	6025.99		373,916		216,345		216,345	(157,571)				18,931		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,983,782	5770.2		261,463		211,803		211,803	(49,659)				13,805		0001
Purchased Call/S&P 500 INDEX/SPXA211ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,592,000	5918.25		210,303		134,916		134,916	(75,387)				10,606		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	1,148,667	6013.13		150,131		91,286		91,286	(58,845)				7,914		0001
Purchased Call/S&P 500 INDEX/SPXA211SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,374,000	5918.25		322,864		204,102		204,102	(118,762)				15,816		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	1,034,000	6013.13		65,349		48,760		48,760	(16,589)				7,124		0001
Purchased Call/S&P 500 INDEX/SPXA21PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2025	03/22/2027	1	1,261,000	5667.56		166,200		155,393		155,393	(10,807)				8,861		0001
Purchased Call/S&P 500 INDEX/SPXI00TSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/22/2027	1	1,482,000	6013.13		200,070		119,313		119,313	(80,757)				10,210		0001
Purchased Call/S&P 500 INDEX/SPXC05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	4,322,000	5667.56		553,216		519,320		519,320	(33,896)				30,372		0001
Purchased Call/S&P 500 INDEX/SPXC05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	3,143,000	5667.56		339,130		324,218		324,218	(14,912)				22,087		0001
Purchased Call/S&P 500 INDEX/SPXC05DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,259,000	5770.2		140,756		119,345		119,345	(21,411)				8,761		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,088,080	5770.2		147,761		118,307		118,307	(29,454)				7,572		0001
Purchased Call/S&P 500 INDEX/SPXA21MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,689,000	6025.99		321,873		199,548		199,548	(122,326)				18,338		0001
Purchased Call/S&P 500 INDEX/SPXA21MSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,139,000	6025.99		277,214		164,982		164,982	(112,233)				14,587		0001
Purchased Call/S&P 500 INDEX/SPXC05CS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	2,465,000	6013.13		283,475		183,204		183,204	(100,271)				16,983		0001
Purchased Call/S&P 500 INDEX/SPXA21ISS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,856,000	5918.25		224,576		150,691		150,691	(73,885)				12,365		0001
Purchased Call/RTY Index/RTY0050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	1,252,000	2227.89	65,480			22,283		22,283	(41,755)				4,335		0001
Purchased Call/RTY Index/RTY0050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,162,000	2399.64	124,099			20,490		20,490	(58,021)				8,412		0001
Purchased Call/RTY Index/RTY0000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	1,228,000	2406.67	80,188			13,732		13,732	(34,353)				4,927		0001
Purchased Call/RTY Index/RTY0150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	1,331,449	2238.96		99,726		41,902		41,902	(57,824)				5,862		0001
Purchased Call/RTY Index/RTY0150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	1,081,000	2195.35		67,779		38,488		38,488	(29,291)				5,108		0001
Purchased Call/RTY Index/RTY0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,074,264	2075.48		81,966		66,888		66,888	(15,079)				5,184		0001
Purchased Call/RTY Index/RTY0000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,391,091	2279.71		120,747		44,573		44,573	(76,174)				6,431		0001
Purchased Call/RTY Index/RTY0150S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/20/2026	1	1,271,000	2013.84	194,717			121,914		121,914	(123,343)				6,006		0001
Purchased Call/RTY Index/RTY0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	1	4,488,000	2395.55	516,569			160,097		160,097	(257,155)				25,545		0001
Purchased Call/RTY Index/RTY0050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,111,000	2399.64	166,317			48,783		48,783	(61,609)				7,033		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			9,269,192		9,269,192	(971,483)				43,726		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			8,839,285		8,839,285	(1,745,807)				177,552		0001
Purchased Call/S&P 500 INDEX/SPX615SS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			1,433,802		1,433,802	(187,137)				8,993		0001
Purchased Call/S&P 500 INDEX/SPX615XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			7,115,516		7,115,516	(800,362)				39,304		0001
Purchased Call/S&P 500 INDEX/SPX6216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	1	1,331,000	3093.08	233,457			1,111,635		1,111,635	(131,526)				5,178		0001
Purchased Call/S&P 500 INDEX/SPX6211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			5,765,841		5,765,841	(831,769)				55,672		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			1,521,961		1,521,961	(209,051)				12,812		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			5,211,870		5,211,870	(860,180)				67,297		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			5,130,539		5,130,539	(949,542)				81,113		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			3,431,657		3,431,657	(645,069)				56,029		0001
Purchased Call/S&P 500 INDEX/SPX715H$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	4437	266,665			504,482		504,482	(107,045)				10,543		0001
Purchased Call/S&P 500 INDEX/SPX715M$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			778,608		778,608	(181,145)				19,846		0001
Purchased Call/S&P 500 INDEX/SPX715S$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	3901	466,859			938,226		938,226	(158,883)				15,049		0001
Purchased Call/S&P 500 INDEX/SPX7210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	4123	707,306			1,441,112		1,441,112	(267,671)				26,419		0001
Purchased Call/S&P 500 INDEX/SPX721R$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	3901	802,186			1,782,387		1,782,387	(304,324)				28,580		0001
Purchased Call/S&P 500 INDEX/SPX805U$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2019	12/08/2025	1	1,401,000	3145.91	240,832			1,130,732		1,130,732	(136,506)				5,821		0001
Purchased Call/S&P 500 INDEX/SPX8215$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	3758	587,596			1,445,069		1,445,069	(231,694)				21,879		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			3,159,979		3,159,979	(494,576)				35,637		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			3,813,520		3,813,520	(636,182)				48,594		0001
Purchased Call/S&P 500 INDEX/SPX9057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			4,959,354		4,959,354	(855,375)				67,137		0001
Purchased Call/S&P 500 INDEX/SPX9057$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			6,751,173		6,751,173	(1,146,277)				89,748		0001
Purchased Call/S&P 500 INDEX/SPX9059$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			6,176,370		6,176,370	(1,080,469)				87,099		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			3,287,031		3,287,031	(653,775)				57,822		0001
Purchased Call/S&P 500 INDEX/SPX905D$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			5,977,473		5,977,473	(1,149,732)				100,395		0001
Purchased Call/S&P 500 INDEX/SPX905E$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			6,102,425		6,102,425	(1,211,558)				108,549		0001
Purchased Call/S&P 500 INDEX/SPX905F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			5,924,842		5,924,842	(1,186,149)				107,418		0001
Purchased Call/S&P 500 INDEX/SPX905H$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			9,105,776		9,105,776	(1,881,678)				174,809		0001
Purchased Call/S&P 500 INDEX/SPX9051$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			5,175,209		5,175,209	(1,090,386)				103,090		0001
Purchased Call/S&P 500 INDEX/SPX905J$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			7,538,355		7,538,355	(1,634,526)				158,128		0001
Purchased Call/S&P 500 INDEX/SPX905K$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			8,007,755		8,007,755	(1,740,710)				169,517		0001
Purchased Call/S&P 500 INDEX/SPX905K$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/24/2021	08/20/2027	1	3,616,190	4442	722,925			1,319,963		1,319,963	(286,972)				27,947		0001
Purchased Call/S&P 500 INDEX/SPX905M$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			10,285,239		10,285,239	(2,188,499)				213,197		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			13,886,481		13,886,481	(2,946,702)				288,070		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			8,190,537		8,190,537	(1,851,369)				189,487		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	4702	596,066			945,870		945,870	(228,050)				24,521		0001
Purchased Call/S&P 500 INDEX/SPX9052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			8,585,512		8,585,512	(2,052,157)				220,509		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			8,720,799		8,720,799	(2,096,988)				227,649		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			9,142,277		9,142,277	(2,162,825)				235,671		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	4398	997,258			1,853,227		1,853,227	(390,522)				39,680		0001
Purchased Call/S&P 500 INDEX/SPX905WS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			9,144,237		9,144,237	(2,016,709)				213,268		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			12,370,344		12,370,344	(2,500,822)				251,147		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			10,811,049		10,811,049	(2,069,683)				202,002		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			9,275,678		9,275,678	(2,023,686)				216,892		0001
Purchased Call/S&P 500 INDEX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	4536	836,887			1,231,326		1,231,326	(245,288)				30,832		0001
Purchased Call/S&P 500 INDEX/SPX921ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37	6,418,878			9,746,563		9,746,563	(1,925,897)				255,826		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			10,392,101		10,392,101	(2,237,914)				239,685		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			8,916,895		8,916,895	(1,663,015)				163,874		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			9,359,102		9,359,102	(1,605,746)				150,408		0001
Purchased Call/S&P 500 INDEX/SPXA054S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	4116	295,979			735,677		735,677	(136,435)				13,566		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			10,745,471		10,745,471	(1,747,882)				159,653		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			11,338,313		11,338,313	(1,937,541)				184,026		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			11,478,299		11,478,299	(2,002,925)				194,119		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			11,847,845		11,847,845	(2,199,195)				224,359		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			9,983,420		9,983,420	(1,850,401)				189,499		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	4138	448,704			850,026		850,026	(157,551)				16,135		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			13,390,994		13,390,994	(2,364,229)				235,321		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			11,235,922		11,235,922	(1,815,954)				170,506		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	3758	582,081			1,394,050		1,394,050	(225,308)				21,155		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05G9W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			12,982,835		12,982,835	(2,011,832)				184,024		0001
Purchased Call/S&P 500 INDEX/SPXA05A5A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	3640	641,458			1,520,624		1,520,624	(235,665)				21,556		0001
Purchased Call/S&P 500 INDEX/SPXA05A9Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			11,824,197		11,824,197	(1,902,722)				179,935		0001
Purchased Call/S&P 500 INDEX/SPXA05A9Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	3753	831,241			1,674,296		1,674,296	(269,447)				25,481		0001
Purchased Call/S&P 500 INDEX/SPXA05C9K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			10,657,278		10,657,278	(1,865,050)				189,781		0001
Purchased Call/S&P 500 INDEX/SPXA05D5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			15,972,743		15,972,743	(2,754,143)				278,678		0001
Purchased Call/S&P 500 INDEX/SPXA05F55	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			16,541,934		16,541,934	(2,715,489)				266,069		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08	4,235,683			9,287,264		9,287,264	(1,560,268)				156,521		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	3895	610,490			1,318,959		1,318,959	(221,580)				22,228		0001
Purchased Call/S&P 500 INDEX/SPXA05G9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			7,930,919		7,930,919	(1,365,611)				140,254		0001
Purchased Call/S&P 500 INDEX/SPXA05I9W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			17,189,919		17,189,919	(2,969,791)				309,137		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			13,428,039		13,428,039	(2,317,269)				242,221		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97	7,275,669			16,136,513		16,136,513	(2,733,404)				282,653		0001
Purchased Call/S&P 500 INDEX/SPXA05OSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,603,396			13,676,929		13,676,929	(2,442,289)				264,557		0001
Purchased Call/S&P 500 INDEX/SPXA05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	4105	504,189			1,014,717		1,014,717	(181,197)				19,628		0001
Purchased Call/S&P 500 INDEX/SPXA05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	4134	4,160,127			8,338,940		8,338,940	(1,500,264)				164,300		0001
Purchased Call/S&P 500 INDEX/SPXA05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	4134	643,536			1,362,869		1,362,869	(245,195)				26,852		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			12,745,903		12,745,903	(2,290,240)				252,329		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,985,435			11,607,678		11,607,678	(2,120,880)				237,826		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			2,671,262		2,671,262	(337,348)				15,634		0001
Purchased Call/S&P 500 INDEX/SPXA13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			1,373,303		1,373,303	(178,883)				8,843		0001
Purchased Call/S&P 500 INDEX/SPXA13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			2,460,135		2,460,135	(322,364)				16,293		0001
Purchased Call/S&P 500 INDEX/SPXA17DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2019	11/21/2025	1	2,620,000	3110.29	449,854			2,164,521		2,164,521	(258,877)				10,511		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2019	12/22/2025	1	3,354,000	3221.22	577,894			2,572,270		2,572,270	(322,239)				14,316		0001
Purchased Call/S&P 500 INDEX/SPXA17QSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			2,406,649		2,406,649	(272,000)				12,648		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			4,447,243		4,447,243	(400,272)				15,004		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2020	03/20/2026	1	2,606,865	2305	617,424			3,804,759		3,804,759	(342,454)				12,836		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA17Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			6,559,981		6,559,981	(743,191)				37,496		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34	5,976,012			9,097,206		9,097,206	(1,834,284)				228,313		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55	8,841,936			13,907,041		13,907,041	(2,668,556)				321,785		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49	9,578,353			14,952,053		14,952,053	(2,923,727)				360,324		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06	8,679,570			14,461,063		14,461,063	(2,708,820)				322,962		0001
Purchased Call/S&P 500 INDEX/SPXB057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	4224	1,224,249			2,085,047		2,085,047	(378,112)				44,266		0001
Purchased Call/S&P 500 INDEX/SPXB05A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62	5,811,320			8,904,662		8,904,662	(1,772,995)				228,092		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63	6,747,279			9,489,412		9,489,412	(1,989,238)				271,712		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	34,603,580	4763.54	9,218,394			13,130,592		13,130,592	(2,752,417)				378,197		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	27,278,307	4850.43	7,307,858			9,904,613		9,904,613	(2,121,651)				299,330		0001
Purchased Call/S&P 500 INDEX/SPXB05ISZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	53,000,964	4997.91	14,326,161			17,842,128		17,842,128	(3,962,615)				584,395		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	39,063,078	5123.69	10,617,345			12,350,436		12,350,436	(2,827,832)				434,098		0001
Purchased Call/S&P 500 INDEX/SPXB135S$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			9,251,689		9,251,689	(986,887)				45,924		0001
Purchased Call/S&P 500 INDEX/SPXB13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			5,802,071		5,802,071	(734,513)				40,771		0001
Purchased Call/S&P 500 INDEX/SPXB13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			5,805,364		5,805,364	(703,119)				38,310		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			4,463,473		4,463,473	(577,546)				33,736		0001
Purchased Call/S&P 500 INDEX/SPXB1415R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			4,854,515		4,854,515	(648,508)				39,142		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			5,966,149		5,966,149	(737,727)				41,425		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			6,441,118		6,441,118	(851,228)				52,820		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			4,397,174		4,397,174	(615,578)				40,479		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	3509	272,579			929,039		929,039	(133,391)				8,971		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			3,925,204		3,925,204	(576,497)				39,584		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			4,732,570		4,732,570	(782,783)				59,095		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			8,416,060		8,416,060	(1,948,045)				218,049		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			5,917,691		5,917,691	(806,745)				49,872		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			6,811,457		6,811,457	(905,632)				55,793		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			7,797,458		7,797,458	(1,089,012)				70,713		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			2,762,451		2,762,451	(429,270)				31,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			9,935,887		9,935,887	(2,209,669)				221,920		0001
Purchased Call/S&P 500 INDEX/SPXF13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	4545	317,494			534,443		534,443	(119,979)				12,330		0001
Purchased Call/S&P 500 INDEX/SPXF13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			15,327,472		15,327,472	(3,669,931)				396,114		0001
Purchased Call/S&P 500 INDEX/SPXF13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	4677	451,265			687,260		687,260	(160,607)				17,639		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			10,221,945		10,221,945	(2,118,148)				217,800		0001
Purchased Call/S&P 500 INDEX/SPXG13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			16,092,003		16,092,003	(2,944,146)				295,652		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/22/2030	1	50,694,110	5087.03	13,940,880			16,343,448		16,343,448	(3,526,371)				561,159		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/22/2030	1	33,957,679	5234.18	9,372,319			10,187,354		10,187,354	(2,268,305)				378,825		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			18,522,679		18,522,679	(3,024,764)				295,487		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			15,523,028		15,523,028	(2,744,947)				298,616		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			3,026,906		3,026,906	(533,396)				59,406		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			15,912,436		15,912,436	(2,925,786)				344,723		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			12,526,576		12,526,576	(2,360,016)				285,894		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			10,144,346		10,144,346	(1,917,992)				234,104		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			15,639,766		15,639,766	(3,029,712)				383,071		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5	10,263,812			16,801,988		16,801,988	(3,047,870)				371,988		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16	6,655,723			11,417,947		11,417,947	(2,017,502)				241,501		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432			16,199,058		16,199,058	(2,984,496)				374,658		0001
Purchased Call/S&P 500 INDEX/SPXS21VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	29,711,946	5307.01	8,444,135			8,753,931		8,753,931	(2,046,960)				336,979		0001
Purchased Call/S&P 500 INDEX/SPXC17XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76	876,387			884,183		884,183	(299,437)				57,507		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	35,557,747	5010.6	10,375,750			12,125,743		12,125,743	(2,668,463)				400,045		0001
Purchased Call/S&P 500 INDEX/SPXS21QSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	32,415,244	5202.39	9,257,794			9,966,505		9,966,505	(2,285,384)				363,306		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	44,820,590	5346.99	12,693,191			12,906,304		12,906,304	(3,073,675)				510,495		0001
Purchased Call/S&P 500 INDEX/SPXS21YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	39,233,649	5464.62	11,024,655			10,714,438		10,714,438	(2,599,279)				448,509		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	36,215,740	5187.67	10,267,162			11,276,780		11,276,780	(2,590,051)				409,208		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2024	07/22/2030	1	24,911,888	5564.41	6,957,890			6,468,010		6,468,010	(1,614,584)				287,091		0001
Purchased Call/S&P 500 INDEX/SPXB05QS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	35,087,180	5319.31	9,498,100			10,471,080		10,471,080	(2,440,512)				406,122		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2030	1	27,883,444	5572.85	7,832,459			7,165,883		7,165,883	(1,799,762)				320,173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/22/2030	1	31,320,602	5570.64	8,309,356			8,192,059		8,192,059	(2,032,552)				363,820		0001
Purchased Call/S&P 500 INDEX/SPXB055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/06/2030	1	32,571,655	5408.42	8,514,231			9,349,318		9,349,318	(2,217,946)				379,790		0001
Purchased Call/S&P 500 INDEX/SPXB05U$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/20/2030	1	22,136,547	5702.55	5,821,912			5,449,674		5,449,674	(1,389,624)				259,024		0001
Purchased Call/S&P 500 INDEX/SPXA216$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2024	09/20/2030	1	2,885,490	5703	771,832			716,450		716,450	(181,731)				33,764		0001
Purchased Call/S&P 500 INDEX/SPXB05W$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2030	1	35,931,116	5751.13	9,970,885			8,672,072		8,672,072	(2,229,222)				422,325		0001
Purchased Call/S&P 500 INDEX/SPXA21D$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	47,235,853	6090.27	13,556,690			9,812,923		9,812,923	(2,719,494)				563,260		0001
Purchased Call/S&P 500 INDEX/SPXC055$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/20/2030	1	45,879,482	5930.85	13,589,503			10,341,773		10,341,773	(2,732,354)				548,928		0001
Purchased Call/S&P 500 INDEX/SPXC051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/08/2030	1	56,797,812	5995.54	16,249,854			12,168,644		12,168,644	(3,305,720)				672,698		0001
Purchased Call/S&P 500 INDEX/SPXC053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/22/2030	1	40,354,439	5969.34	11,662,433			8,811,037		8,811,037	(2,369,250)				479,578		0001
Purchased Call/S&P 500 INDEX/SPXA21E$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2024	12/06/2030	1	2,515,282	6090	714,048			522,586		522,586	(144,815)				29,993		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/22/2024	10/22/2030	1	36,355,952	5851.2	10,245,107			8,359,472		8,359,472	(2,197,092)				428,799		0001
Purchased Call/S&P 500 INDEX/SPXC05D$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/07/2031	1	37,955,056	5770.2		10,965,216		9,578,210		9,578,210	(1,387,006)				462,405		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/24/2025	03/21/2031	1	4,975,261	5668		1,471,433		1,329,938		1,329,938	(141,495)				60,809		0001
Purchased Call/S&P 500 INDEX/SPXC058$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2031	1	25,668,357	6086.37		7,613,235		5,390,025		5,390,025	(2,223,210)				309,526		0001
Purchased Call/S&P 500 INDEX/SPXC056$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2031	1	36,002,040	5918.25		10,642,203		8,226,253		8,226,253	(2,415,950)				432,702		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/21/2031	1	40,807,679	5667.56		11,528,169		10,909,918		10,909,918	(618,251)				498,762		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	39,372,216	6025.99		11,480,938		8,687,283		8,687,283	(2,793,656)				476,561		0001
Purchased Call/S&P 500 INDEX/SPXA210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2025	03/07/2031	1	1,909,936	5770		504,133		487,240		487,240	(16,893)				23,269		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2025	03/07/2031	1	1,846,464	5770		491,648		466,000		466,000	(25,648)				22,495		0001
Purchased Call/S&P 500 INDEX/SPXC05C$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2025	02/21/2031	1	33,656,874	6013.13		9,878,293		7,441,000		7,441,000	(2,437,292)				408,714		0001
Purchased Call/S&P 500 INDEX/SPXN131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/21/2031	1	2,892,316	6013		843,482		641,150		641,150	(202,332)				35,123		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			937,259		937,259	(200,101)				29,684		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			367,164		367,164	(81,688)				11,571		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			508,434		508,434	(101,838)				14,765		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			786,911		786,911	(123,569)				16,435		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			927,411		927,411	(121,970)				16,503		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			1,618,042		1,618,042	(287,359)				41,230		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			1,154,260		1,154,260	(201,228)				24,971		0001
Purchased Call/S&P 500 INDEX/SRM0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			951,336		951,336	(176,380)				22,383		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			1,080,632		1,080,632	(193,443)				29,134		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			1,635,175		1,635,175	(291,088)				44,531		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			864,558		864,558	(162,016)				23,868		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	4,318,257	100	1,223,794			1,441,102		1,441,102	(278,381)				47,196		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	4,480,036	100	1,295,178			1,428,468		1,428,468	(283,707)				49,397		0001
Purchased Call/S&P 500 INDEX/SRM0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	4,274,000	100	1,233,049			1,195,434		1,195,434	(256,718)				47,680		0001
Purchased Call/S&P 500 INDEX/SRM0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2019	11/07/2025	1	1,724,000	100	308,596			949,931		949,931	(140,478)				6,707		0001
Purchased Call/S&P 500 INDEX/SRM0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			1,751,036		1,751,036	(198,582)				10,235		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			806,653		806,653	(117,144)				8,712		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			714,135		714,135	(87,539)				12,535		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			1,426,865		1,426,865	(204,427)				27,993		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			1,382,879		1,382,879	(237,344)				32,618		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			972,432		972,432	(165,741)				22,786		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			2,148,403		2,148,403	(396,232)				62,661		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			1,550,728		1,550,728	(273,863)				41,317		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			1,160,275		1,160,275	(206,451)				29,401		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			1,240,614		1,240,614	(206,675)				28,432		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			736,439		736,439	(138,241)				21,652		0001
Purchased Call/S&P 500 INDEX/SRM0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	2,152,426	100	624,204			711,605		711,605	(137,499)				23,619		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	3,908,267	100	1,118,546			1,181,219		1,181,219	(243,043)				43,263		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	3,842,114	100	1,084,629			1,089,478		1,089,478	(234,158)				42,696		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			425,219		425,219	(69,836)				8,801		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			508,984		508,984	(102,044)				13,202		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			489,194		489,194	(97,721)				13,999		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			503,887		503,886	(107,937)				13,841		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			563,500		563,500	(114,197)				16,905		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			439,877		439,877	(99,715)				13,160		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			451,531		451,531	(99,500)				13,641		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			493,272		493,272	(115,931)				16,277		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			821,011		821,011	(200,756)				28,738		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			675,756		675,756	(155,273)				21,733		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			730,388		730,388	(170,561)				25,987		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			647,710		647,710	(155,634)				26,615		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			650,841		650,841	(153,214)				23,853		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			440,839		440,839	(110,085)				16,157		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			776,282		776,282	(164,719)				21,236		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			539,150		539,150	(92,919)				12,754		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			646,932		646,932	(137,737)				20,075		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			469,120		469,120	(95,066)				14,755		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			560,791		560,791	(96,466)				12,632		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			839,783		839,783	(147,644)				19,745		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			902,927		902,927	(134,097)				21,190		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			1,181,032		1,181,032	(148,581)				24,244		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			1,358,043		1,358,043	(172,744)				22,840		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			763,023		763,023	(123,484)				16,599		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100	365,785			568,246		568,246	(95,924)				12,233		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100	431,734			654,508		654,508	(113,268)				15,164		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100	774,557			1,180,559		1,180,559	(220,278)				28,839		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100	527,754			816,358		816,358	(152,854)				19,696		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100	790,555			1,165,996		1,165,996	(215,129)				29,022		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100	983,638			1,396,937		1,396,937	(232,020)				36,483		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			1,921,864		1,921,864	(356,391)				51,814		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100	435,645			525,081		525,081	(100,153)				15,817		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			996,135		996,135	(169,655)				24,300		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			1,395,373		1,395,373	(244,940)				34,462		0001
Purchased Call/S&P 500 INDEX/SRM0401$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			735,447		735,447	(141,467)				24,529		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	1,253,033	100	255,619			769,891		769,891	(106,101)				7,064		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	709,629	100	141,997			399,813		399,813	(57,805)				4,060		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	1,245,000	100	262,073			649,413		649,413	(96,144)				7,344		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			481,543		481,543	(116,760)				14,983		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			440,360		440,360	(109,983)				14,167		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			579,344		579,344	(147,322)				22,589		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			684,718		684,718	(173,877)				26,129		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			576,490		576,490	(141,159)				17,140		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			451,591		451,591	(83,846)				11,599		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			796,088		796,088	(133,648)				16,201		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,003,418		1,003,418	(150,084)				19,672		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			1,097,367		1,097,367	(163,328)				25,031		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			773,100		773,100	(121,863)				17,015		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			754,576		754,576	(120,097)				15,257		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,404,260	100	1,299,257			1,286,057		1,286,057	(267,422)				49,764		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	4,521,262	100	1,386,219			1,463,058		1,463,058	(292,245)				50,867		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	3,100,956	100	903,619			883,661		883,661	(182,392)				35,449		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	4,346,938	100	1,287,563			1,235,843		1,235,843	(264,672)				49,510		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,126,777	100	629,101			591,582		591,582	(126,052)				24,121		0001
Purchased Call/S&P 500 INDEX/SRM0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			781,452		781,452	(165,469)				30,766		0001
Purchased Call/S&P 500 INDEX/SRM0210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			532,653		532,653	(102,513)				21,077		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			361,711		361,711	(73,464)				16,653		0001
Purchased Call/S&P 500 INDEX/SPXB05P$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			347,203		347,203	(122,888)				25,706		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	4,218,181	100	1,169,280			1,074,084		1,074,084	(234,974)				48,998		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			392,434		392,434	(70,051)				15,717		0001
Purchased Call/S&P 500 INDEX/SRM0130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	3,362,000	100	907,404			925,391		925,391	(198,378)				39,201		0001
Purchased Call/S&P 500 INDEX/SRM0131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			656,917		656,917	(131,411)				28,287		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	1,945,303	100	514,144			460,095		460,095	(95,275)				22,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	2,066,400	100	602,149			562,261		562,261	(120,560)				23,728		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	2,111,225	100	569,186			506,588		506,588	(110,400)				24,704		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	3,201,919	100	916,389			781,937		781,937	(170,272)				37,635		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,722,085	100	518,348			437,542		437,542	(73,848)				20,604		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,866,718	100	586,149			434,811		434,811	(76,786)				22,184		0001
Purchased Call/S&P 500 INDEX/SRM0402$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,432,000	100	438,049			332,145		332,145	(55,264)				17,018		0001
Purchased Call/S&P 500 INDEX/SRM0211$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,202,000	100	921,215			698,222		698,222	(129,729)				38,182		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	1,596,475	100	458,827			352,345		352,345	(64,204)				18,908		0001
Purchased Call/S&P 500 INDEX/SRM0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	2,124,000	100	622,757			472,639		472,639	(90,648)				25,156		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,590,315	100	1,319,257			1,099,642		1,099,642	(232,141)				54,140		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	2,390,807	100	741,868			614,373		614,373	(112,048)				28,605		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	1,825,943	100	510,899			439,977		439,977	(90,432)				21,462		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,949,410	100	1,161,522			864,431		864,431	(170,121)				47,094		0001
Purchased Call/S&P 500 INDEX/SRM0211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,017,000	100	289,947			248,551		248,551	(37,672)				12,168		0001
Purchased Call/S&P 500 INDEX/SRM0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,120,389	100		596,677		486,112		486,112	(110,566)				25,749		0001
Purchased Call/S&P 500 INDEX/SRM0211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,418,618	100		735,985		568,842		568,842	(167,143)				29,165		0001
Purchased Call/S&P 500 INDEX/SRM0211$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,271,000	100		688,794		548,483		548,483	(140,311)				27,578		0001
Purchased Call/S&P 500 INDEX/SRM0131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	1,251,693	100		349,222		312,284		312,284	(36,939)				15,249		0001
Purchased Call/S&P 500 INDEX/SRM0211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,237,000	100		987,285		764,994		764,994	(222,291)				39,181		0001
Purchased Call/S&P 500 INDEX/SRM0131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	2,381,000	100		732,872		607,557		607,557	(125,314)				28,617		0001
Purchased Call/S&P 500 INDEX/SRM0131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	842,789	100		252,837		224,149		224,149	(28,688)				10,268		0001
Purchased Call/S&P 500 INDEX/SRM0211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,261,000	100		353,584		282,484		282,484	(71,100)				15,206		0001
Purchased Call/S&P 500 INDEX/SRM0131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,431,000	100		1,012,145		948,002		948,002	(64,143)				41,935		0001
Purchased Call/S&P 500 INDEX/SRM0211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,421,000	100		965,748		769,171		769,171	(196,578)				41,408		0001
Purchased Call/S&P 500 INDEX/SPXH00PSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	174,748	5346.99	12,494			12,309		12,309	(7,326)				374		0001
Purchased Call/S&P 500 INDEX/SPXH00LS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/22/2024	05/22/2025	1	62,912	5307.01	4,819			4,631		4,631	(3,347)				119		0001
Purchased Call/S&P 500 INDEX/SPX8150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	22,327	5307.01	1,424			1,551		1,551	(653)				42		0001
Purchased Call/S&P 500 INDEX/SPX815MSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	41,706	5187.67	2,027			2,839		2,839	(361)				67		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	338,289	5307.01	17,084			20,117		20,117	(5,107)				638		0001
Purchased Call/S&P 500 INDEX/SPX815KSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2025	1	317,225	5010.6	19,256			31,914		31,914	(1,791)				389		0001
Purchased Call/S&P 500 INDEX/SPX815MST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	179,616	5187.67	11,046			14,908		14,908	(3,626)				290		0001
Purchased Call/S&P 500 INDEX/SPX815MSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	80,234	5187.67	5,311			6,970		6,970	(2,199)				129		0001
Purchased Call/S&P 500 INDEX/SPX815MSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	82,792	5187.67	4,562			6,317		6,317	(1,107)				134		0001
Purchased Call/S&P 500 INDEX/SPX8150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2024	06/06/2025	1	705,338	5346.99	35,126			39,360		39,360	(10,801)				1,511		0001
Purchased Call/S&P 500 INDEX/SPX815JSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	121,597	5202.39	7,417			9,513		9,513	(2,937)				90		0001
Purchased Call/S&P 500 INDEX/SPX921SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	203,740	5010.6	8,618			14,088		14,088	99				250		0001
Purchased Call/S&P 500 INDEX/SPXH00LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2024	05/22/2025	1	702,532	5307.01	47,842			50,751		50,751	(25,434)				1,326		0001
Purchased Call/S&P 500 INDEX/SPXH00DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	174,501	5202.39	14,396			14,009		14,009	(11,501)				129		0001
Purchased Call/S&P 500 INDEX/SPX921SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	223,463	5010.6	14,480			24,366		24,366	(1,751)				274		0001
Purchased Call/S&P 500 INDEX/SPXH00SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	17,503	5464.62	1,348			993		993	(883)				41		0001
Purchased Call/S&P 500 INDEX/SPXH00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	343,975	5202.39	16,855			24,546		24,546	(2,364)				255		0001
Purchased Call/S&P 500 INDEX/SPX8150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	164,267	5307.01	6,883			8,283		8,283	(1,549)				310		0001
Purchased Call/S&P 500 INDEX/SPX8150SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	1,354,604	5464.62	66,240			62,795		62,795	(24,984)				3,191		0001
Purchased Call/S&P 500 INDEX/SPX815JSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	255,346	5202.39	11,235			16,620		16,620	(1,010)				189		0001
Purchased Call/S&P 500 INDEX/SPXH00SSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	93,500	5464.62	5,414			4,907		4,907	(2,482)				220		0001
Purchased Call/S&P 500 INDEX/SPXH00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	22,260	5202.39	1,632			1,788		1,788	(1,113)				16		0001
Purchased Call/S&P 500 INDEX/SPXH00SSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	198,486	5464.62	13,299			11,022		11,022	(7,451)				468		0001
Purchased Call/S&P 500 INDEX/SPXH00PSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	427,572	5346.99	25,483			27,773		27,773	(10,160)				916		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2024	05/08/2025	1	27,968	5187.67	2,084			2,558		2,558	(1,281)				45		0001
Purchased Call/S&P 500 INDEX/SPXH00PSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	159,254	5346.99	10,606			10,972		10,972	(5,312)				341		0001
Purchased Call/S&P 500 INDEX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	118,201	5570.64	5,993			5,314		5,314	(2,097)				371		0001
Purchased Call/S&P 500 INDEX/SPXB05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	28,026	5408.42	1,749			1,882		1,882	(545)				93		0001
Purchased Call/S&P 500 INDEX/SPXB05NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	201,998	5572.85	12,382			8,996		8,996	(6,617)				526		0001
Purchased Call/S&P 500 INDEX/SPXI000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	256,215	5564.41	15,783			12,295		12,295	(7,963)				713		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	245,338	5702.55	16,855			11,118		11,118	(8,559)				849		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00X$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	310,259	5572.85	21,191			14,119		14,119	(12,623)				808		0001
Purchased Call/S&P 500 INDEX/SPXH00X$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	293,092	5572.85	13,394			11,235		11,235	(5,435)				763		0001
Purchased Call/S&P 500 INDEX/SPXI000$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	319,952	5564.41	14,558			12,862		12,862	(5,418)				890		0001
Purchased Call/S&P 500 INDEX/SPXI000$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	63,755	5564.41	4,399			3,162		3,162	(2,490)				177		0001
Purchased Call/S&P 500 INDEX/SPXM130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	223,512	5570.64	10,326			9,304		9,304	(3,298)				702		0001
Purchased Call/S&P 500 INDEX/SPXD170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	112,782	5570.64	7,353			5,994		5,994	(3,377)				354		0001
Purchased Call/S&P 500 INDEX/SPXM130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	263,923	5570.64	18,475			14,445		14,445	(9,262)				829		0001
Purchased Call/S&P 500 INDEX/SPXB05J$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	175,306	5702.55	10,641			7,521		7,521	(4,822)				607		0001
Purchased Call/S&P 500 INDEX/SPXB05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	981,527	5408.42	45,150			49,315		49,315	(10,256)				3,259		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	371,631	5408.42	24,416			26,110		26,110	(8,220)				1,234		0001
Purchased Call/S&P 500 INDEX/SPXD170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	780,608	5570.64	48,320			40,321		40,321	(20,814)				2,452		0001
Purchased Call/S&P 500 INDEX/SPX815RS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	65,368	5319.31	3,007			3,491		3,491	(634)				195		0001
Purchased Call/S&P 500 INDEX/SPXH00X$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	195,295	5572.85	15,565			9,040		9,040	(9,830)				509		0001
Purchased Call/S&P 500 INDEX/SPXI000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	136,377	5564.41	9,969			6,835		6,835	(5,904)				379		0001
Purchased Call/S&P 500 INDEX/SPX815RS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	123,264	5319.31	8,863			9,970		9,970	(3,332)				368		0001
Purchased Call/S&P 500 INDEX/SPX815RS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	525,869	5319.31	33,182			38,117		38,117	(10,050)				1,569		0001
Purchased Call/S&P 500 INDEX/SPXB05S$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	251,080	5408.42	18,906			19,565		19,565	(8,282)				834		0001
Purchased Call/S&P 500 INDEX/SPXI000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	63,749	5564.41	5,145			3,233		3,233	(3,169)				177		0001
Purchased Call/S&P 500 INDEX/SPXB05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	56,402	5408.42	3,096			3,360		3,360	(821)				187		0001
Purchased Call/S&P 500 INDEX/SPXM130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	135,296	5570.64	9,998			7,538		7,538	(5,369)				425		0001
Purchased Call/S&P 500 INDEX/SPXH00X$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	377,701	5572.85	18,885			15,311		15,311	(8,327)				984		0001
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	160,653	5995.54	13,093			4,264		4,264	(5,564)				625		0001
Purchased Call/S&P 500 INDEX/SPXI00CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	753,264	5851.2	60,939			27,633		27,633	(29,295)				2,823		0001
Purchased Call/S&P 500 INDEX/SPXI00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	736,240	5851.2	52,568			26,180		26,180	(24,582)				2,759		0001
Purchased Call/S&P 500 INDEX/SPXC054$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	612,625	6090.27	33,388			12,812		12,812	(13,226)				2,545		0001
Purchased Call/S&P 500 INDEX/SPXI00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	45,176	5851.2	2,810			1,525		1,525	(1,241)				169		0001
Purchased Call/S&P 500 INDEX/SPXC055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	366,248	5930.85	23,330			12,575		12,575	(9,011)				1,563		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	70,048	6090.27	4,791			1,588		1,588	(1,928)				291		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	94,245	6090.27	7,785			2,222		2,222	(3,029)				392		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	51,837	5969.34	3,753			1,553		1,553	(1,631)				208		0001
Purchased Call/S&P 500 INDEX/SPXA21ASX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	59,068	5995.54	4,607			1,580		1,580	(2,006)				230		0001
Purchased Call/S&P 500 INDEX/SPXC053SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	127,915	5969.34	7,918			3,662		3,662	(3,309)				513		0001
Purchased Call/S&P 500 INDEX/SPXC054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	412,999	6090.27	30,603			9,541		9,541	(12,243)				1,716		0001
Purchased Call/S&P 500 INDEX/SPXI00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	69,272	5851.2	5,251			2,506		2,506	(2,499)				260		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	423,749	5751.13	31,103			18,175		18,175	(14,709)				1,533		0001
Purchased Call/S&P 500 INDEX/SPXC055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	239,086	5930.85	13,365			7,635		7,635	(4,861)				1,021		0001
Purchased Call/S&P 500 INDEX/SPXI00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	122,838	5851.2	7,247			4,045		4,045	(3,111)				460		0001
Purchased Call/S&P 500 INDEX/SPXC051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	87,025	5995.54	4,978			2,156		2,156	(2,145)				339		0001
Purchased Call/S&P 500 INDEX/SPXI00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	27,243	5751.13	2,106			1,187		1,187	(1,025)				99		0001
Purchased Call/S&P 500 INDEX/SPXC054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	104,214	6090.27	6,388			2,283		2,283	(2,561)				433		0001
Purchased Call/S&P 500 INDEX/SPXB15YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	213,795	5930.85	10,155			6,023		6,023	(3,439)				913		0001
Purchased Call/S&P 500 INDEX/SPXA218S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	102,482	5751.13	8,680			4,561		4,561	(4,362)				371		0001
Purchased Call/S&P 500 INDEX/SPXA218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	128,333	5751.13	10,729			5,698		5,698	(5,379)				464		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	234,245	5995.54	17,334			6,243		6,243	(7,631)				911		0001
Purchased Call/S&P 500 INDEX/SPXI00HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	59,801	5969.34	4,593			1,819		1,819	(2,005)				240		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	170,737	5995.54	10,313			4,314		4,314	(4,487)				664		0001
Purchased Call/S&P 500 INDEX/SPXB05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2025	1	525,506	5751.13	33,527			21,477		21,477	(14,259)				1,901		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	44,154	6025.99		3,550		1,584		1,584	(1,966)				204		0001
Purchased Call/S&P 500 INDEX/SPXC05GSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	6,072	5667.56		307		292		292	(14)				30		0001
Purchased Call/S&P 500 INDEX/SPX9156SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	142,668	5770.2		8,417		6,886		6,886	(1,531)				688		0001
Purchased Call/S&P 500 INDEX/SPXC058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2026	1	177,558	6086.37		12,678		5,015		5,015	(7,662)				801		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	162,411	6025.99		10,589		5,320		5,320	(5,270)				751		0001
Purchased Call/S&P 500 INDEX/SPX9156SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	50,708	5770.2		2,652		2,198		2,198	(454)				245		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	264,457	6086.37		17,005		7,170		7,170	(9,835)				1,193		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	124,382	6025.99		10,237		4,473		4,473	(5,764)				575		0001
Purchased Call/S&P 500 INDEX/SPXI00RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	159,035	6025.99		13,057		5,750		5,750	(7,307)				735		0001
Purchased Call/S&P 500 INDEX/SPXI00TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	88,166	6013.13		6,313		3,219		3,219	(3,094)				417		0001
Purchased Call/S&P 500 INDEX/SPXA21PS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	375,048	5667.56		31,204		28,860		28,860	(2,344)				1,847		0001
Purchased Call/S&P 500 INDEX/SPXA21MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	69,564	6025.99		5,231		2,443		2,443	(2,789)				322		0001
Purchased Call/S&P 500 INDEX/SPXA21KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	24,177	6086.37		1,840		696		696	(1,144)				109		0001
Purchased Call/S&P 500 INDEX/SPXD171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	122,094	5667.56		5,482		5,244		5,244	(238)				601		0001
Purchased Call/S&P 500 INDEX/SPX9156SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	347,855	5770.2		24,037		19,194		19,194	(4,843)				1,679		0001
Purchased Call/S&P 500 INDEX/SPX815ZS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	44,511	6086.37		2,234		1,064		1,064	(1,171)				201		0001
Purchased Call/S&P 500 INDEX/SPX9156ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	143,552	5770.2		10,336		8,172		8,172	(2,164)				693		0001
Purchased Call/S&P 500 INDEX/SPXI00NS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	116,662	5918.25		6,953		4,123		4,123	(2,830)				514		0001
Purchased Call/S&P 500 INDEX/SPXI00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	87,392	6025.99		6,397		3,034		3,034	(3,363)				404		0001
Purchased Call/S&P 500 INDEX/SPXI00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	117,604	6013.13		9,538		4,523		4,523	(5,015)				556		0001
Purchased Call/S&P 500 INDEX/SPXC05GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	198,768	5667.56		6,957		6,655		6,655	(302)				979		0001
Purchased Call/S&P 500 INDEX/SPXD171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	167,786	5667.56		9,698		9,238		9,238	(460)				826		0001
Purchased Call/S&P 500 INDEX/SPXA21KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	35,394	6086.37		2,619		1,011		1,011	(1,609)				160		0001
Purchased Call/S&P 500 INDEX/SPX9154SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	26,099	6013.13		1,007		622		622	(386)				123		0001
Purchased Call/S&P 500 INDEX/SPX9152SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	294,868	6025.99		16,277		8,791		8,791	(7,486)				1,363		0001
Purchased Call/S&P 500 INDEX/SPXA211SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,979	5918.25		5,394		3,396		3,396	(1,999)				467		0001
Purchased Call/S&P 500 INDEX/SPXI00RSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	341,487	6025.99		23,904		11,613		11,613	(12,291)				1,579		0001
Purchased Call/S&P 500 INDEX/SPX9156SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	221,352	5770.2		10,182		8,526		8,526	(1,656)				1,068		0001
Purchased Call/S&P 500 INDEX/SPX9154ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	220,795	6013.13		12,828		7,201		7,201	(5,627)				1,043		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	11,025	5667.56		744		704		704	(40)				54		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	418,873	5667.56		30,075		28,142		28,142	(1,933)				2,063		0001
Purchased Call/S&P 500 INDEX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	59,675	4381.89	6,970			13,826		13,826	(380)				141		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	44,313	4536.34	6,058			11,240		11,240	(3,142)				123		0001
Purchased Call/S&P 500 INDEX/SPX9211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	309,723	4850.43	39,149			63,938		63,938	(20,048)				1,397		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	71,171	4192.63	8,384			18,825		18,825	54				134		0001
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	27,635	4387.55	2,788			4,857		4,857	(97)				87		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	318,093	4457.49	29,137			48,387		48,387	(1,127)				1,056		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	129,672	4224.16	12,941			22,849		22,849	(300)				486		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	30,334	5087.03	3,088			4,055		4,055	(671)				143		0001
Purchased Call/S&P 500 INDEX/SPXL13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	237,409	5464.62	29,795			27,463		27,463	(10,963)				1,315		0001
Purchased Call/S&P 500 INDEX/SPX921VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	59,548	5307.01	7,372			7,982		7,982	(2,610)				318		0001
Purchased Call/S&P 500 INDEX/SPX921USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	642,496	5187.67	81,790			98,604		98,604	(31,460)				3,376		0001
Purchased Call/S&P 500 INDEX/SPX921XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,917	5346.99	13,804			14,893		14,893	(3,882)				670		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	58,113	5464.62	5,015			5,076		5,076	(1,072)				322		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	279,883	5564.41	37,056			30,281		30,281	(14,233)				1,601		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	4,419	5702.55	548			433		433	(216)				27		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,788	5572.85	1,661			1,407		1,407	(585)				78		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	116,069	5319.31	15,518			17,018		17,018	(6,539)				675		0001
Purchased Call/S&P 500 INDEX/SPXB05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,822	5408.42	16,448			17,649		17,649	(5,864)				809		0001
Purchased Call/S&P 500 INDEX/SPXB05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	20,606	5702.55	2,184			1,852		1,852	(682)				125		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	26,043	5570.64	2,714			2,548		2,548	(760)				154		0001
Purchased Call/S&P 500 INDEX/SPXI100ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	40,015	5995.54	4,774			2,748		2,748	(1,501)				253		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	40,328	5995.54	5,283			2,863		2,863	(1,653)				255		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	49,464	6090.27	6,608			3,230		3,230	(2,032)				322		0001
Purchased Call/S&P 500 INDEX/SPXI100HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	414,259	5969.34	55,925			31,115		31,115	(17,877)				2,653		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	102,667	5851.2	13,439			8,643		8,643	(4,722)				641		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	8,803	5930.85	1,226			729		729	(396)				58		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,887	6013.13		1,986		1,428		1,428	(558)				171		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	11,005	6086.37		1,461		775		775	(686)				74		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,070	5667.56		476		460		460	(16)				43		0001
Purchased Call/S&P 500 INDEX/SPXI100RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	1	36,086	6025.99		4,861		2,812		2,812	(2,048)				246		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05D$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	200,218	5770.2		26,389		21,377		21,377	(5,012)				1,393		0001
Purchased Call/S&P 500 INDEX/SPXC05C$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	86,333	6013.13		11,284		6,861		6,861	(4,423)				595		0001
Purchased Call/S&P 500 INDEX/SPXC05D$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	138,920	5770.2		18,865		15,105		15,105	(3,761)				967		0001
Purchased Call/RTY Index/RTY0150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,551	2238.96		2,738		1,150		1,150	(1,587)				161		0001
Purchased Call/RTY Index/RTY0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	163,736	2075.48		12,493		10,195		10,195	(2,298)				790		0001
Purchased Call/RTY Index/RTY0000$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	126,909	2279.71		11,016		4,066		4,066	(6,949)				587		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			778,134		778,134	(153,686)				15,630		0001
Purchased Call/S&P 500 INDEX/SPX6211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			340,910		340,910	(49,179)				3,292		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	3397	56,715			211,022		211,022	(28,985)				1,776		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			260,969		260,969	(43,071)				3,370		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			130,513		130,513	(24,155)				2,063		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			171,451		171,451	(32,229)				2,799		0001
Purchased Call/S&P 500 INDEX/SPX721R$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	3901	40,659			90,341		90,341	(15,425)				1,449		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			192,026		192,026	(30,055)				2,166		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			205,266		205,266	(34,243)				2,616		0001
Purchased Call/S&P 500 INDEX/SPX9057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			540,146		540,146	(93,163)				7,312		0001
Purchased Call/S&P 500 INDEX/SPX9057$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			127,157		127,157	(21,590)				1,690		0001
Purchased Call/S&P 500 INDEX/SPX9059$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			350,703		350,703	(61,351)				4,946		0001
Purchased Call/S&P 500 INDEX/SPX905C$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			111,442		111,442	(22,165)				1,960		0001
Purchased Call/S&P 500 INDEX/SPX905D$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			251,464		251,464	(48,368)				4,223		0001
Purchased Call/S&P 500 INDEX/SPX905E$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			872,784		872,784	(173,280)				15,525		0001
Purchased Call/S&P 500 INDEX/SPX905F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			656,533		656,533	(131,437)				11,903		0001
Purchased Call/S&P 500 INDEX/SPX905H$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			656,820		656,820	(135,730)				12,609		0001
Purchased Call/S&P 500 INDEX/SPX9051$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			442,167		442,167	(93,162)				8,808		0001
Purchased Call/S&P 500 INDEX/SPX905J$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			232,693		232,693	(50,454)				4,881		0001
Purchased Call/S&P 500 INDEX/SPX905K$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			547,339		547,339	(118,980)				11,587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905X$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	.4442	54,031			98,653		98,653	(21,448)				2,089		0001
Purchased Call/S&P 500 INDEX/SPX905M$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			205,459		205,459	(43,718)				4,259		0001
Purchased Call/S&P 500 INDEX/SPX905N$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			268,848		268,848	(57,049)				5,577		0001
Purchased Call/S&P 500 INDEX/SPX9050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			356,207		356,207	(80,516)				8,241		0001
Purchased Call/S&P 500 INDEX/SPX905P$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			145,165		145,165	(34,999)				3,763		0001
Purchased Call/S&P 500 INDEX/SPX9050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			164,020		164,020	(39,205)				4,213		0001
Purchased Call/S&P 500 INDEX/SPX905R$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			515,906		515,906	(124,054)				13,467		0001
Purchased Call/S&P 500 INDEX/SPX905U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			174,743		174,743	(41,340)				4,505		0001
Purchased Call/S&P 500 INDEX/SPX905V$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			211,335		211,335	(44,534)				4,525		0001
Purchased Call/S&P 500 INDEX/SPX905II$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			11,448		11,448	(2,525)				267		0001
Purchased Call/S&P 500 INDEX/SPX905X$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			149,413		149,413	(30,206)				3,033		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			1,597,975		1,597,975	(305,919)				29,858		0001
Purchased Call/S&P 500 INDEX/SPX905Z$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			550,010		550,010	(119,996)				12,861		0001
Purchased Call/S&P 500 INDEX/SPX921E$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			469,539		469,539	(92,780)				12,324		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			1,000,985		1,000,985	(215,560)				23,087		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			398,368		398,368	(74,296)				7,321		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			437,545		437,545	(75,070)				7,032		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			1,408,434		1,408,434	(229,099)				20,926		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			246,532		246,532	(42,128)				4,001		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			1,428,099		1,428,099	(249,199)				24,152		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			927,842		927,842	(172,226)				17,570		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			286,308		286,308	(53,066)				5,435		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	.4138	42,322			80,174		80,174	(14,860)				1,522		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			513,641		513,641	(90,685)				9,026		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			703,730		703,730	(113,737)				10,679		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	.3758	21,865			52,366		52,366	(8,464)				795		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			950,075		950,075	(147,224)				13,467		0001
Purchased Call/S&P 500 INDEX/SPXA05ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	3640	309,593			733,915		733,915	(113,741)				10,404		0001
Purchased Call/S&P 500 INDEX/SPXA05AQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,072,301		1,072,301	(172,552)				16,318		0001
Purchased Call/S&P 500 INDEX/SPXA05AY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	3753	31,364			63,174		63,174	(10,167)				961		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			1,477,695		1,477,695	(258,600)				26,314		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			391,319		391,319	(67,474)				6,827		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			438,066		438,066	(71,912)				7,046		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			239,165		239,165	(40,180)				4,031		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	3895	55,938			120,854		120,854	(20,303)				2,037		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			946,320		946,320	(162,945)				16,735		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			602,964		602,964	(104,170)				10,843		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			378,716		378,716	(65,355)				6,831		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			201,496		201,496	(34,132)				3,529		0001
Purchased Call/S&P 500 INDEX/SPXA050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			345,405		345,405	(61,679)				6,681		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	4134	228,175			457,374		457,374	(82,286)				9,012		0001
Purchased Call/S&P 500 INDEX/SPXA05S$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			169,698		169,698	(30,492)				3,359		0001
Purchased Call/S&P 500 INDEX/SPXA05US$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			462,893		462,893	(84,577)				9,484		0001
Purchased Call/S&P 500 INDEX/SPXB050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			162,492		162,492	(32,763)				4,078		0001
Purchased Call/S&P 500 INDEX/SPXB052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			342,341		342,341	(65,690)				7,921		0001
Purchased Call/S&P 500 INDEX/SPXB053$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			820,185		820,185	(160,379)				19,765		0001
Purchased Call/S&P 500 INDEX/SPXB054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			384,814		384,814	(72,083)				8,594		0001
Purchased Call/S&P 500 INDEX/SPXB05A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			409,048		409,048	(81,445)				10,478		0001
Purchased Call/S&P 500 INDEX/SPXB05E$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			1,664,763		1,664,763	(348,979)				47,667		0001
Purchased Call/S&P 500 INDEX/SPXB05G$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	151,420	4763.54	40,338			57,457		57,457	(12,044)				1,655		0001
Purchased Call/S&P 500 INDEX/SPXB05H$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	500,693	4850.43	134,136			181,799		181,799	(38,943)				5,494		0001
Purchased Call/S&P 500 INDEX/SPXB051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	2,047,036	4997.91	553,314			689,110		689,110	(153,047)				22,571		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	821,922	5123.69	223,398			259,864		259,864	(59,500)				9,134		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			108,639		108,639	(13,753)				763		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			987,962		987,962	(127,836)				7,467		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			86,463		86,463	(11,551)				697		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			349,800		349,800	(43,254)				2,429		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			330,614		330,614	(43,692)				2,711		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			633,721		633,721	(88,717)				5,834		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	.3509	10,904			37,165		37,165	(5,336)				359		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			1,114,719		1,114,719	(163,719)				11,242		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			181,259		181,259	(29,981)				2,263		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			669,830		669,830	(155,044)				17,354		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			476,759		476,759	(64,995)				4,018		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			487,755		487,754	(64,850)				3,995		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			290,755		290,755	(40,608)				2,637		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			906,400		906,400	(140,850)				10,198		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			420,225		420,225	(93,455)				9,386		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			317,015		317,015	(75,905)				8,193		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			372,084		372,084	(77,102)				7,928		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			1,180,265		1,180,265	(215,938)				21,685		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	1,349,890	5087.03	371,220			435,196		435,196	(93,901)				14,943		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	1,191,321	5234.18	328,805			357,398		357,398	(79,578)				13,290		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			402,745		402,745	(65,769)				6,425		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			462,098		462,098	(81,713)				8,889		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			67,576		67,576	(11,908)				1,326		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			754,399		754,399	(138,710)				16,343		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			646,194		646,194	(121,743)				14,748		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			418,028		418,028	(79,037)				9,647		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			611,090		611,090	(118,379)				14,968		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			702,727		702,727	(127,474)				15,558		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			966,276		966,276	(170,737)				20,438		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			390,649		390,649	(71,973)				9,035		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	730,054	5307.01	207,481			215,093		215,093	(50,296)				8,280		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,655,253	5010.6	483,003			564,467		564,467	(124,220)				18,623		0001
Purchased Call/S&P 500 INDEX/SPX9210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	341,756	5202.39	97,605			105,077		105,077	(24,095)				3,830		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,169,410	5346.99	614,377			624,692		624,692	(148,772)				24,709		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	963,351	5464.62	270,702			263,085		263,085	(63,823)				11,013		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	778,260	5187.67	220,637			242,333		242,333	(55,659)				8,794		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	3,572,113	5564.41	997,691			927,447		927,447	(231,515)				41,166		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,679,820	5319.31	725,427			799,740		799,740	(186,397)				31,018		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	518,556	5572.85	145,662			133,266		133,266	(33,471)				5,954		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	1,040,398	5570.64	276,018			272,121		272,121	(67,517)				12,085		0001
Purchased Call/S&P 500 INDEX/SPXB05S8F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	1,136,345	5408.42	297,041			326,175		326,175	(77,379)				13,250		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,020,453	5702.55	268,379			251,220		251,220	(64,059)				11,941		0001
Purchased Call/S&P 500 INDEX/SPXB05W88	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,720,884	5751.13	477,545			415,340		415,340	(106,766)				20,227		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,410,147	6090.27	691,712			500,692		500,692	(138,759)				28,740		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,430,518	5930.85	719,919			547,867		547,867	(144,750)				29,080		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,469,188	5995.54	706,435			529,011		529,011	(143,711)				29,244		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	3,671,561	5969.34	1,061,081			801,653		801,653	(215,561)				43,633		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,809,048	5851.2	509,790			415,962		415,962	(109,326)				21,337		0001
Purchased Call/S&P 500 INDEX/SPXC05DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,443,944	5770.2	706,055			616,746		616,746	(89,310)				29,774		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	1,094,695	.5668	323,756			292,623		292,623	(31,133)				13,380		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,935,643	6086.37	574,112			406,460		406,460	(167,652)				23,341		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	588,960	5918.25	174,097			134,574		134,574	(39,523)				7,079		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	3,764,321	5667.56	1,063,421			1,006,390		1,006,390	(57,031)				46,008		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,748,784	6025.99	509,945			385,860		385,860	(124,085)				21,167		0001

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Purchased Call/S&P 500 INDEX/SPXC05C$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,229,126	6013.13		360,748		271,740		271,740	(89,008)				14,926		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			255,457		255,457	(54,539)				8,091		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			46,316		46,316	(10,304)				1,460		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			163,817		163,817	(32,812)				4,757		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			9,241		9,241	(1,451)				193		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			215,104		215,104	(28,290)				3,828		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			80,805		80,805	(14,351)				2,059		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			6,921		6,921	(1,207)				150		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			49,336		49,336	(8,832)				1,330		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			269,603		269,603	(47,994)				7,342		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100	10,903			14,647		14,647	(2,745)				404		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/08/2024	01/08/2030	1	212,743	100	60,291			70,997		70,997	(13,715)				2,325		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/08/2024	02/08/2030	1	113,964	100	32,947			36,338		36,338	(7,217)				1,257		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			15,463		15,463	(2,246)				167		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			201,600		201,600	(24,712)				3,538		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			104,963		104,963	(15,038)				2,059		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			136,988		136,988	(23,511)				3,231		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			111,096		111,096	(20,489)				3,240		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100	47,904			62,318		62,318	(11,006)				1,660		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100	152,968			211,600		211,600	(37,651)				5,362		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100	207,995			310,137		310,137	(51,666)				7,108		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100	93,375			118,797		118,797	(22,300)				3,493		0001
Purchased Call/S&P 500 INDEX/SRM0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	90,574	100	26,266			29,944		29,944	(5,786)				994		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	187,733	100	53,729			56,740		56,740	(11,675)				2,078		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	264,886	100	74,777			75,112		75,112	(16,143)				2,944		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			257,990		257,990	(42,371)				5,340		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			135,414		135,414	(27,148)				3,512		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			27,751		27,751	(5,543)				794		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			40,640		40,640	(8,705)				1,116		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			279,837		279,837	(56,711)				8,395		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			40,015		40,015	(9,071)				1,197		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			209,689		209,689	(46,207)				6,335		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			27,339		27,339	(6,425)				902		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			199,577		199,577	(48,801)				6,986		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			36,120		36,120	(8,299)				1,162		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			15,903		15,903	(3,714)				566		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			155,276		155,276	(36,553)				5,691		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			14,377		14,377	(3,590)				527		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			99,396		99,396	(21,091)				2,719		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			44,326		44,326	(7,639)				1,049		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			101,053		101,053	(21,515)				3,136		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			46,820		46,820	(8,054)				1,055		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			75,059		75,059	(13,196)				1,765		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			112,308		112,308	(16,679)				2,636		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			98,597		98,597	(12,404)				2,024		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			200,529		200,529	(25,507)				3,373		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			130,506		130,506	(21,120)				2,839		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100	9,089			14,120		14,120	(2,384)				304		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100	9,889			14,991		14,991	(2,594)				347		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100	175,980			268,224		268,224	(50,047)				6,552		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100	50,813			78,600		78,600	(14,717)				1,896		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100	35,244			51,982		51,982	(9,591)				1,294		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100	37,563			53,345		53,345	(8,860)				1,393		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100	185,535			250,425		250,425	(46,439)				6,752		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100	35,925			43,301		43,301	(8,259)				1,304		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100	39,175			55,193		55,193	(9,400)				1,346		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100	49,932			74,878		74,878	(13,144)				1,849		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	410,967	100	83,837			252,507		252,507	(34,799)				2,317		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	962,371	100	192,571			542,211		542,211	(78,393)				5,507		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	598,227	100	123,833			146,098		146,098	(35,424)				4,546		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,275,863	100	267,293			306,490		306,490	(76,548)				9,860		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	80,998	100	17,755			16,898		16,898	(4,297)				659		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	240,072	100	52,456			51,596		51,596	(13,102)				1,969		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	59,425	100	13,519			16,756		16,756	(4,103)				498		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	944,944	100	255,135			321,803		321,803	(59,749)				8,265		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	115,016	100	30,732			50,117		50,117	(8,414)				1,020		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	257,686	100	69,060			118,864		118,864	(17,779)				2,330		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	537,893	100	147,652			217,321		217,321	(32,345)				4,957		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	609,659	100	185,580			264,591		264,591	(41,707)				5,823		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	147,362	100	43,354			70,393		70,393	(11,204)				1,423		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	365,740	100	107,893			106,797		106,797	(22,207)				4,133		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	199,738	100	61,240			64,634		64,634	(12,911)				2,247		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	60,044	100	17,497			17,110		17,110	(3,532)				686		0001
Purchased Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	185,062	100	54,815			52,613		52,613	(11,268)				2,108		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	584,223	100	172,813			162,507		162,507	(34,626)				6,626		0001
Purchased Call/S&P 500 INDEX/SRM0402$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,150,990	100	336,089			288,112		288,112	(58,516)				13,264		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	17,819	100	4,939			4,537		4,537	(993)				207		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,135	100	3,904			4,085		4,085	(729)				164		0001
Purchased Call/S&P 500 INDEX/SRM0131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,018	100	38,006			38,998		38,998	(7,801)				1,679		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	323,697	100	85,553			76,559		76,559	(15,854)				3,788		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	129,600	100	37,765			35,264		35,264	(7,561)				1,488		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	5,775	100	1,557			1,386		1,386	(302)				68		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	37,081	100	10,613			9,056		9,056	(1,972)				436		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	797,915	100	240,172			202,732		202,732	(34,217)				9,547		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	8,282	100	2,601			1,929		1,929	(341)				98		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,525	100	73,725			56,616		56,616	(10,316)				3,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	187,685	100	53,941			44,961		44,961	(9,492)				2,214		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	265,193	100	82,289			68,147		68,147	(12,429)				3,173		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	21,057	100	5,892			5,074		5,074	(1,043)				248		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	32,590	100	9,585			7,133		7,133	(1,404)				389		0001
Purchased Call/S&P 500 INDEX/SRM0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	100		2,986		2,433		2,433	(553)				129		0001
Purchased Call/S&P 500 INDEX/SRM0211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	14,382	100	4,376			3,383		3,383	(994)				173		0001
Purchased Call/S&P 500 INDEX/SRM0131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	194,307	100	54,212			48,477		48,477	(5,734)				2,367		0001
Purchased Call/S&P 500 INDEX/SRM0131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	397,211	100	119,163			105,643		105,643	(13,521)				4,839		0001
Purchased Call/AI Powered US Equity Index/AIP2006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	3	15,703,641	2382.19	395,969			64,925		59,481		(98,027)			31,835		0001
Purchased Call/AI Powered US Equity Index/AIP2006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2025	3	5,485,253	2369.62	140,963			22,599		27,623		(34,803)			11,027		0001
Purchased Call/AI Powered US Equity Index/AIP2003$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/01/2025	4	5,190,650	2433.69	121,657							(30,065)			1,358		0001
Purchased Call/AI Powered US Equity Index/AIP2006$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2025	4	5,751,786	2388.19	148,545			28,718		22,384		(36,718)			12,684		0001
Purchased Call/AI Powered US Equity Index/AIP2004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	3	7,202,323	2354.66	174,640			7,774		19,730		(43,256)			7,772		0001
Purchased Call/AI Powered US Equity Index/AIP2007$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/16/2025	2	4,536,924	2394.47	115,861			24,261		16,909		(28,419)			10,419		0001
Purchased Call/AI Powered US Equity Index/AIP2003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2025	2	3,979,749	2417.64	100,628			1,664		2		(24,690)			2,756		0001
Purchased Call/AI Powered US Equity Index/AIP2003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	4	8,982,958	2410.62	216,319			5,997		266		(53,387)			7,797		0001
Purchased Call/AI Powered US Equity Index/AIP2003$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/04/2025	3	13,714,243	2417.64	348,161			2,903		1		(86,200)			7,178		0001
Purchased Call/AI Powered US Equity Index/AIP2004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2025	4	11,188,823	2369.39	285,427			18,144		22,150		(70,470)			14,345		0001
Purchased Call/AI Powered US Equity Index/AIP2003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2025	4	5,442,733	2404.55	136,640			3,397		179		(33,737)			4,504		0001
Purchased Call/AI Powered US Equity Index/AIP2004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2025	1	5,496,372	2343.2	140,157			7,722		25,231		(34,371)			6,592		0001
Purchased Call/AI Powered US Equity Index/AIP2004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/25/2025	4	13,889,711	2379.55	353,423			23,574		19,348		(87,510)			18,176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	4	11,464,296	2343.2	296,932			13,243		49,942			(73,738)		12,371		0001
Purchased Call/AI Powered US Equity Index/AIP2006$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/03/2025	4	7,489,143	2377.04	188,725			32,862		33,826			(46,679)		15,680		0001
Purchased Call/AI Powered US Equity Index/AIP2005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/16/2025	4	6,793,085	2400.16	173,192			21,608		11,143			(42,757)		12,058		0001
Purchased Call/AI Powered US Equity Index/AIP2005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2025	3	8,632,137	2404.41	217,239			26,400		11,689			(53,615)		15,155		0001
Purchased Call/AI Powered US Equity Index/AIP2006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	3	7,111,741	2388.01	180,483			33,010		26,487			(44,525)		15,235		0001
Purchased Call/AI Powered US Equity Index/AIP2005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	4	9,016,316	2397.12	226,032			31,804		19,352			(55,766)		17,016		0001
Purchased Call/AI Powered US Equity Index/AIP2005$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/09/2025	3	14,094,037	2391.29	356,983			37,695		24,226			(88,354)		23,035		0001
Purchased Call/AI Powered US Equity Index/AIP2005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2025	5	6,475,205	2388.25	169,898			19,702		13,673			(41,988)		11,112		0001
Purchased Call/AI Powered US Equity Index/AIP2006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	5	7,277,405	2381.85	171,467			27,003		26,359			(42,397)		14,505		0001
Purchased Call/AI Powered US Equity Index/AIP2004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	05/01/2025	3	7,886,327	2359.09	203,475			16,843		30,041			(50,200)		11,492		0001
Purchased Call/AI Powered US Equity Index/AIP2005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	05/08/2025	5	9,292,760	2384.48	238,641			24,384		19,140			(58,925)		14,992		0001
Purchased Call/AI Powered US Equity Index/AIP2005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/09/2025	4	6,833,640	2391.83	173,546			18,285		11,499			(42,833)		11,169		0001
Purchased Call/AI Powered US Equity Index/AIP2004$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2025	1	4,161,496	2376.51	106,118			9,939		9,673			(26,024)		6,443		0001
Purchased Call/AI Powered US Equity Index/AIP2007$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	1	4,906,930	2401.7	125,127			28,610		16,762			(30,685)		11,770		0001
Purchased Call/AI Powered US Equity Index/AIP2007$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	06/27/2025	3	16,232,516	2403.95	412,040			99,601		57,692			(101,935)		39,852		0001
Purchased Call/AI Powered US Equity Index/AIP2007$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	4	6,774,642	2397.88	173,635			40,740		26,350			(42,891)		16,442		0001
Purchased Call/AI Powered US Equity Index/AIP2006$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/13/2025	5	7,087,995	2397.17	180,736			36,641		24,044			(44,688)		15,957		0001
Purchased Call/AI Powered US Equity Index/AIP2007$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2025	5	5,671,488	2402.17	145,543			31,039		17,863			(35,976)		13,109		0001
Purchased Call/AI Powered US Equity Index/AIP2003$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/08/2025	4	5,137,944	2417.78	129,286			2,498		7			(31,941)		3,803		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2003$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/03/2025	5	10,651,650	2423.4	260,237			1,437					(64,249)		4,828		0001
Purchased Call/AI Powered US Equity Index/AIP2003$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/04/2025	4	7,321,102	2402.89	186,158			1,573		7			(46,661)		3,832		0001
Purchased Call/AI Powered US Equity Index/AIP2003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/11/2025	5	15,363,060	2388.55	379,160			10,539		3,089			(93,882)		13,335		0001
Purchased Call/AI Powered US Equity Index/AIP2004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2025	5	6,689,522	2355.02	183,340			10,636		20,714			(45,324)		8,212		0001
Purchased Call/AI Powered US Equity Index/AIP2004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/02/2025	5	10,881,996	2376.51	280,342			24,164		23,942			(69,454)		16,110		0001
Purchased Call/AI Powered US Equity Index/AIP2003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/09/2025	4	6,202,947	2417.34	152,149			3,358		25			(37,561)		4,870		0001
Purchased Call/AI Powered US Equity Index/AIP2004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/25/2025	4	9,562,935	2369.99	248,906			16,566		19,808			(61,445)		12,514		0001
Purchased Call/AI Powered US Equity Index/AIP2004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/30/2025	5	7,228,480	2366.53	180,788			14,475		20,430			(44,653)		10,362		0001
Purchased Call/AI Powered US Equity Index/AIP2003$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/16/2025	3	5,626,670	2367.62	138,936			5,748		7,635			(34,293)		5,890		0001
Purchased Call/AI Powered US Equity Index/AIP2005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/06/2025	5	6,026,663	2386.32	152,271			14,718		10,433			(37,637)		9,463		0001
Purchased Call/AI Powered US Equity Index/AIP2004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/02/2025	5	9,189,897	2369.68	235,151			20,204		25,698			(58,025)		13,605		0001
Purchased Call/AI Powered US Equity Index/AIP2006$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2025	1	3,753,614	2382.19	95,717			16,348		14,600			(23,473)		7,797		0001
Purchased Call/AI Powered US Equity Index/AIP2005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2025	4	7,483,449	2404.07	183,802			25,374		12,464			(45,375)		13,987		0001
Purchased Call/AI Powered US Equity Index/AIP2005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/20/2025	5	6,577,184	2403.08	164,439			22,269		10,801			(40,672)		12,172		0001
Purchased Call/AI Powered US Equity Index/AIP2005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	3	6,132,917	2383.27	157,353			22,748		20,154			(38,836)		11,685		0001
Purchased Call/AI Powered US Equity Index/AIP2005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2025	1	2,165,430	2388.26	55,218			8,519		6,418			(13,505)		4,279		0001
Purchased Call/AI Powered US Equity Index/AIP2006$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2025	4	6,887,658	2373.38	180,371			31,845		34,650			(44,520)		14,533		0001
Purchased Call/AI Powered US Equity Index/AIP2005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/16/2025	3	14,301,206	2402.66	363,321			45,434		21,608			(89,931)		25,385		0001
Purchased Call/AI Powered US Equity Index/AIP2005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	3	20,180,147	2388.26	507,949			73,600		58,067			(125,730)		38,449		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2025	4	5,858,921	2394.46	150,431			17,834		10,618			(37,114)		10,171		0001
Purchased Call/AI Powered US Equity Index/AIP2005$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2025	1	3,096,234	2391.29	78,954			8,918		5,601			(19,362)		5,251		0001
Purchased Call/AI Powered US Equity Index/AIP2006$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2025	3	7,222,696	2388.35	183,672			32,945		26,041			(45,318)		15,357		0001
Purchased Call/AI Powered US Equity Index/AIP2007$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2025	3	8,146,516	2404.56	206,660			44,594		24,832			(51,007)		18,950		0001
Purchased Call/AI Powered US Equity Index/AIP2007$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	06/24/2025	6	6,455,883	2395.28	168,793			39,231		26,014			(41,793)		15,577		0001
Purchased Call/AI Powered US Equity Index/AIP2007$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	4	8,389,367	2405.26	213,933			51,611		28,973			(52,815)		20,596		0001
Purchased Call/AI Powered US Equity Index/AIP2006$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2025	1	8,064,944	2382.84	205,656			39,092		34,772			(50,433)		17,659		0001
Purchased Call/AI Powered US Equity Index/AIP2006$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2025	4	7,774,462	2405.14	195,873			38,992		21,109			(48,431)		17,384		0001
Purchased Call/AI Powered US Equity Index/AIP2006$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	3	5,139,880	2386.66	134,351			26,297		21,331			(33,149)		11,414		0001
Purchased Call/AI Powered US Equity Index/AIP2006$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/13/2025	3	13,343,296	2394.47	340,694			69,126		48,003			(84,308)		30,040		0001
Purchased Call/AI Powered US Equity Index/AIP2004$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	6	7,829,603	2357.72	198,911			8,816		18,765			(49,224)		8,449		0001
Purchased Call/AI Powered US Equity Index/AIP2005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2025	2	4,543,316	2385.28	115,174			11,432		8,638			(28,424)		7,233		0001
Purchased Call/AI Powered US Equity Index/AIP2004$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2025	1	4,314,333	2379.55	110,015			8,183		6,503			(26,979)		5,975		0001
Purchased Call/AI Powered US Equity Index/AIP2006$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	3	7,110,433	2370.77	183,570			30,025		35,604			(45,313)		14,414		0001
Purchased Call/AI Powered US Equity Index/AIP2007$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	5	10,403,319	2401.32	265,921			59,048		34,986			(65,708)		24,504		0001
Purchased Call/AI Powered US Equity Index/AIP2006$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	2	13,582,959	2382.84	345,822			63,412		57,230			(85,550)		29,097		0001
Purchased Call/AI Powered US Equity Index/AIP2003$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	04/02/2025	5	7,496,722	2420.4	188,040			520					(46,506)		2,775		0001
Purchased Call/AI Powered US Equity Index/AIP2003$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2025	4	5,147,423	2369.65	128,465			4,965		5,519			(31,740)		5,217		0001
Purchased Call/AI Powered US Equity Index/AIP2004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2025	3	7,492,169	2371.54	189,078			11,476		12,508			(46,677)		9,404		0001

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Purchased Call/AI Powered US Equity Index/AIP2003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2025	1	2,552,015	2388.55	65,076			2,331		679			(15,959)		2,499		0001
Purchased Call/AI Powered US Equity Index/AIP2007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2025	3	7,007,125	2397.73	181,081			42,994		27,920			(44,685)		17,105		0001
Purchased Call/AI Powered US Equity Index/AIP2007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	5	13,477,350	2401.7	340,378			75,688		45,049			(84,265)		31,745		0001
Purchased Call/AI Powered US Equity Index/AIP2004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2025	3	5,141,937	2383.17	118,506			9,160		7,199			(29,280)		7,247		0001
Purchased Call/AI Powered US Equity Index/AIP2005SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2025	1	4,078,806	2402.66	104,010			13,753		6,478			(25,506)		7,472		0001
Purchased Call/AI Powered US Equity Index/AIP2007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	06/30/2025	4	7,248,239	2403.95	185,995			46,162		26,334			(45,667)		18,096		0001
Purchased Call/AI Powered US Equity Index/AIP2009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	3	12,069,019	2365.32	305,733			103,631		120,955			(75,638)		35,031		0001
Purchased Call/AI Powered US Equity Index/AIP2009SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	08/01/2025	2	6,442,990	2382.52	161,114			54,468		49,333			(39,741)		18,701		0001
Purchased Call/AI Powered US Equity Index/AIP2007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	4	16,096,692	2424.66	411,228			106,591		39,547			(102,101)		40,844		0001
Purchased Call/AI Powered US Equity Index/AIP2007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	3	10,949,297	2420.76	279,490			72,240		29,371			(68,988)		27,783		0001
Purchased Call/AI Powered US Equity Index/AIP2008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2025	5	5,339,443	2417.7	124,948			38,962		20,006			(30,855)		14,920		0001
Purchased Call/AI Powered US Equity Index/AIP2009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	4	5,895,106	2349.05	155,368			54,050		76,100			(38,392)		17,387		0001
Purchased Call/AI Powered US Equity Index/AIP200AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2025	4	4,694,349	2371.91	119,555	608		44,748		45,704			(29,585)		14,275		0001
Purchased Call/AI Powered US Equity Index/AIP2008SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2025	3	6,012,117	2419.46	148,998			46,048		21,258			(36,800)		16,726		0001
Purchased Call/AI Powered US Equity Index/AIP2009SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	5	4,995,009	2380.27	131,004			43,380		38,845			(32,345)		14,380		0001
Purchased Call/AI Powered US Equity Index/AIP200AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/26/2025	5	5,927,417	2392.6	151,013			61,296		45,972			(37,314)		18,872		0001
Purchased Call/AI Powered US Equity Index/AIP2008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	3	15,034,628	2403.4	388,745			116,678		70,070			(96,247)		41,080		0001
Purchased Call/AI Powered US Equity Index/AIP2007SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2025	5	5,139,414	2410.82	135,011			34,450		16,794			(33,362)		12,971		0001
Purchased Call/AI Powered US Equity Index/AIP2008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/11/2025	4	6,452,071	2433.05	168,239			47,127		14,831			(41,547)		17,054		0001

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Purchased Call/AI Powered US Equity Index/AIP200A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	3	8,084,909	2383.22	207,835			78,347		67,642			(51,295)		24,766		0001
Purchased Call/AI Powered US Equity Index/AIP2009$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	1	6,034,950	2363.7	155,098			56,399		65,147			(38,035)		18,215		0001
Purchased Call/AI Powered US Equity Index/AIP2009$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	1	5,649,250	2365.32	145,186			49,995		57,129			(35,604)		16,596		0001
Purchased Call/AI Powered US Equity Index/AIP2009$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	4	6,632,400	2361.31	170,568			60,999		73,511			(42,103)		19,791		0001
Purchased Call/AI Powered US Equity Index/AIP2008$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2025	3	4,616,106	2429.73	116,650			31,547		10,633			(28,813)		12,020		0001
Purchased Call/AI Powered US Equity Index/AIP2009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	3	7,660,309	2346.94	200,850			70,959		103,221			(49,557)		22,770		0001
Purchased Call/AI Powered US Equity Index/AIP200A$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	3	7,308,236	2392.82	185,548			72,703		54,907			(45,779)		22,872		0001
Purchased Call/AI Powered US Equity Index/AIP200B$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/09/2025	3	5,593,639	2365.66	143,130			63,563		67,692			(35,337)		18,633		0001
Purchased Call/AI Powered US Equity Index/AIP200B$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	4	8,288,212	2386.13	215,618			101,119		80,241			(53,201)		28,365		0001
Purchased Call/AI Powered US Equity Index/AIP200A$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2025	2	6,588,454	2373.17	170,727			63,593		63,494			(42,130)		20,108		0001
Purchased Call/AI Powered US Equity Index/AIP200A$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/22/2025	3	12,084,419	2394.94	308,712			122,660		88,729			(76,388)		37,952		0001
Purchased Call/AI Powered US Equity Index/AIP200C$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2025	4	6,759,251	2398.67	174,529			84,260		56,462			(43,096)		23,468		0001
Purchased Call/AI Powered US Equity Index/AIP200B$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2025	3	7,247,597	2385.11	187,345			86,836		70,478			(46,264)		24,658		0001
Purchased Call/AI Powered US Equity Index/AIP200A$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	2	8,358,192	2386.58	215,749			88,714		72,366			(53,235)		26,791		0001
Purchased Call/AI Powered US Equity Index/AIP200B$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	3	15,688,414	2440.66	398,596			111,870		30,504			(98,655)		41,467		0001
Purchased Call/AI Powered US Equity Index/AIP2008$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2025	3	8,504,237	2420.47	213,537			63,016		27,857			(52,675)		23,130		0001
Purchased Call/AI Powered US Equity Index/AIP200A$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	3	6,882,456	2389.03	177,094			73,825		58,009			(43,694)		22,134		0001
Purchased Call/AI Powered US Equity Index/AIP2007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	3	4,956,751	2401.71	132,018			33,226		19,290			(32,615)		12,443		0001
Purchased Call/AI Powered US Equity Index/AIP200B$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	3	8,127,674	2372.6	206,514			89,850		88,519			(50,952)		26,737		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP2009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2025	3	3,335,033	2355.56	84,426			29,570		39,553			(20,834)		9,875		0001
Purchased Call/AI Powered US Equity Index/AIP200AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	2	16,496,168	2395.52	416,835			174,208		125,847			(103,163)		53,051		0001
Purchased Call/AI Powered US Equity Index/AIP200AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	3	7,311,005	2386.62	189,273			75,028		61,104			(46,717)		22,961		0001
Purchased Call/AI Powered US Equity Index/AIP2007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2025	2	4,211,271	2424.66	107,466			28,718		10,611			(26,359)		10,911		0001
Purchased Call/AI Powered US Equity Index/AIP200C$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	4	3,368,168	2400.1	86,302			41,924		27,808			(21,310)		11,727		0001
Purchased Call/AI Powered US Equity Index/AIP200AS X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2025	2	3,227,020	2395.52	81,569			34,624		24,854			(19,976)		10,515		0001
Purchased Call/AI Powered US Equity Index/AIP200BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	09/03/2025	5	5,845,263	2379.79	148,205			63,597		56,882			(36,703)		19,107		0001
Purchased Call/AI Powered US Equity Index/AIP200AS Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/27/2025	3	3,446,406	2392.82	86,412			35,291		26,892			(21,337)		11,010		0001
Purchased Call/AI Powered US Equity Index/AIP2009SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	3	6,173,270	2361.58	164,740			60,474		69,243			(40,697)		18,702		0001
Purchased Call/AI Powered US Equity Index/AIP200AS B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2025	4	7,721,293	2390.28	196,041			75,761		59,151			(48,430)		23,995		0001
Purchased Call/AI Powered US Equity Index/AIP200BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/11/2025	3	8,310,896	2371.92	214,191			96,286		93,874			(52,841)		27,854		0001
Purchased Call/AI Powered US Equity Index/AIP200BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/16/2025	5	6,079,639	2455.53	139,472			40,823		9,067			(34,464)		16,459		0001
Purchased Call/AI Powered US Equity Index/AIP2009SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	07/31/2025	6	5,809,325	2397.84	140,818			47,099		34,055			(34,784)		16,793		0001
Purchased Call/AI Powered US Equity Index/AIP200BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2025	1	4,750,418	2440.66	121,136			34,706		9,445			(29,706)		12,739		0001
Purchased Call/AI Powered US Equity Index/AIP200BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/19/2025	3	6,229,871	2398.37	159,909			75,782		51,682			(39,450)		21,383		0001
Purchased Call/AI Powered US Equity Index/AIP200BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	2	13,445,485	2397.37	345,711			164,245		112,808			(85,529)		46,149		0001
Purchased Call/AI Powered US Equity Index/AIP200BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2025	3	4,880,390	2377.24	123,297			53,131		49,562			(30,430)		16,004		0001
Purchased Call/AI Powered US Equity Index/AIP200BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2025	3	3,732,671	2386.73	95,908			44,693		35,593			(23,668)		12,737		0001
Purchased Call/AI Powered US Equity Index/AIP200BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	3	6,445,498	2373.91	166,682			75,750		71,700			(41,119)		21,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2025	1	5,249,143	2403.4	133,853			40,930		24,864			(32,825)		14,539		0001
Purchased Call/AI Powered US Equity Index/AIP200BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	2	13,517,750	2386.49	344,694			110,124		91,540			(85,258)		38,103		0001
Purchased Call/AI Powered US Equity Index/AIP200BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2025	4	6,613,672	2381.47	167,009			52,615		48,207			(41,229)		18,562		0001
Purchased Call/AI Powered US Equity Index/AIP200BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2025	2	6,522,465	2428.02	170,563			46,557		15,996			(42,092)		17,070		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2025	3	5,853,440	2387.09	144,849			47,561		40,206			(35,773)		16,781		0001
Purchased Call/AI Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/08/2025	3	13,628,044	2363.7	348,669			124,973		145,907			(86,271)		40,666		0001
Purchased Call/AI Powered US Equity Index/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2025	3	10,464,846	2441.08	264,567			72,933		19,574			(65,251)		27,524		0001
Purchased Call/AI Powered US Equity Index/AIP200BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	4	7,109,784	2439.56	188,234			54,574		14,852			(46,521)		19,157		0001
Purchased Call/AI Powered US Equity Index/AIP200AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	3	6,725,863	2385.01	172,590			66,286		55,883			(42,458)		20,827		0001
Purchased Call/AI Powered US Equity Index/AIP200AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/15/2025	5	15,833,210	2385.01	405,726			153,359		129,172			(100,447)		48,501		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/05/2025	3	11,131,361	2359.02	286,529			125,008		146,886			(70,910)		36,618		0001
Purchased Call/AI Powered US Equity Index/AIP200CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	3	10,152,697	2404.57	260,950			128,726		80,351			(64,386)		35,549		0001
Purchased Call/AI Powered US Equity Index/AIP200BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	4	14,359,808	2380.89	370,354			168,857		145,241			(91,697)		48,274		0001
Purchased Call/AI Powered US Equity Index/AIP200CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	3	9,753,768	2397.46	252,644			123,347		84,108			(62,327)		34,057		0001
Purchased Call/AI Powered US Equity Index/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	1	5,136,611	2380.89	132,525			60,969		52,216			(32,499)		17,424		0001
Purchased Call/AI Powered US Equity Index/AIP200BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/10/2025	6	3,090,229	2364.25	82,439			36,980		38,327			(20,423)		10,325		0001
Purchased Call/AI Powered US Equity Index/AIP200BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/18/2025	4	8,465,498	2408.13	215,876			64,633		36,042			(53,291)		23,131		0001
Purchased Call/AI Powered US Equity Index/AIP200BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/25/2025	3	8,412,885	2378.14	217,740			69,412		65,535			(53,730)		23,714		0001
Purchased Call/AI Powered US Equity Index/AIP200BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	49,993	2408.13	1,376			414		213			(343)		137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	5,390,661	2359.02	138,540			61,064		70,624			(33,974)		17,901		0001
Purchased Call/AI Powered US Equity Index/AIP200S94	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	1	4,989,898	2386.49	127,741			41,525		34,211			(31,326)		14,246		0001
Purchased Call/AI Powered US Equity Index/AIP200ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	1	5,982,222	2394.94	153,743			61,836		44,365			(37,703)		18,982		0001
Purchased Call/AI Powered US Equity Index/AIP200CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	1	6,913,069	2404.86	178,357			88,933		55,195			(43,739)		24,408		0001
Purchased Call/AI Powered US Equity Index/AIP200ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/20/2025	4	4,533,857	2387.47	117,750			45,807		36,867			(29,070)		14,140		0001
Purchased Call/AI Powered US Equity Index/AIP200BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	1	53,865	2439.56	1,543			448		113			(381)		145		0001
Purchased Call/AI Powered US Equity Index/AIP200CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	2	15,520,419	2404.86	398,723			197,184		121,888			(98,641)		54,344		0001
Purchased Call/AI Powered US Equity Index/AIP200CSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2025	4	7,919,622	2404.63	199,561			100,195		63,404			(49,273)		28,038		0001
Purchased Call/AI Powered US Equity Index/AIP200BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	1	6,466,681	2397.37	166,840			79,973		54,558			(40,915)		22,388		0001
Purchased Call/AI Powered US Equity Index/AIP200CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	3	2,419,577	2397.07	63,288			31,950		21,604			(15,623)		8,590		0001
Purchased Call/AI Powered US Equity Index/AIP200DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	3	15,136,171	2415.07	394,582			211,037		111,930			(97,642)		55,032		0001
Purchased Call/AI Powered US Equity Index/AIP200DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/17/2025	4	15,893,550	2420.85	409,122			226,259		113,071			(101,272)		58,825		0001
Purchased Call/AI Powered US Equity Index/AIP200CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/10/2025	4	8,140,394	2406.16	213,354			113,845		67,783			(52,641)		29,597		0001
Purchased Call/AI Powered US Equity Index/AIP200DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	3	7,882,917	2408.23	204,704			116,860		68,517			(50,497)		29,682		0001
Purchased Call/AI Powered US Equity Index/AIP200CSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	3	8,327,744	2395.43	218,862			112,213		77,032			(54,000)		29,724		0001
Purchased Call/AI Powered US Equity Index/AIP200FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	2,306,733	2440.29	59,975			39,157		15,464			(14,708)		9,313		0001
Purchased Call/AI Powered US Equity Index/AIP200ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/31/2025	5	21,380,974	2397.71	559,124			331,337		218,686			(138,551)		81,857		0001
Purchased Call/AI Powered US Equity Index/AIP200GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2025	4	5,833,892	2407.07	158,000			116,513		64,749			(39,083)		24,948		0001
Purchased Call/AI Powered US Equity Index/AIP200ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	4	11,132,022	2436.84	284,215			178,871		74,670			(70,166)		43,991		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	2	7,797,412	2425.17	203,612			129,017		61,258			(49,938)		31,016		0001
Purchased Call/AI Powered US Equity Index/AIP200FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/25/2025	4	3,153,099	2442.98	85,023			56,149		20,579			(21,053)		12,757		0001
Purchased Call/AI Powered US Equity Index/AIP200CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/07/2025	4	5,976,924	2397.39	158,492			82,699		54,663			(39,153)		21,561		0001
Purchased Call/AI Powered US Equity Index/AIP200GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	3	8,634,912	2393.96	223,077			160,722		108,706			(55,044)		36,579		0001
Purchased Call/AI Powered US Equity Index/AIP200ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2025	4	5,764,432	2429.05	152,068			96,975		43,267			(37,571)		22,979		0001
Purchased Call/AI Powered US Equity Index/AIP200FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	2	9,904,450	2446.31	258,169			171,910		62,411			(63,860)		40,157		0001
Purchased Call/AI Powered US Equity Index/AIP200FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	3	15,233,622	2454.25	392,608			270,554		90,687			(97,157)		62,911		0001
Purchased Call/AI Powered US Equity Index/AIP200HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/30/2025	4	5,662,068	2395	131,693	14,265		110,388		72,797			(35,947)		24,529		0001
Purchased Call/AI Powered US Equity Index/AIP200FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	3	3,524,927	2449.61	91,101			60,293		21,301			(22,490)		14,292		0001
Purchased Call/AI Powered US Equity Index/AIP200GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	4	2,927,067	2437.33	75,733			52,896		21,893			(18,707)		12,209		0001
Purchased Call/AI Powered US Equity Index/AIP200GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2025	3	6,498,206	2444.54	165,175			114,804		44,255			(40,777)		27,051		0001
Purchased Call/AI Powered US Equity Index/AIP200CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	1	6,480,251	2403.62	169,135			87,596		54,206			(41,477)		23,316		0001
Purchased Call/AI Powered US Equity Index/AIP200FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/03/2025	4	2,834,228	2452.29	75,001			50,933		17,051			(18,523)		11,658		0001
Purchased Call/AI Powered US Equity Index/AIP200ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	5	7,652,456	2442.74	197,954			122,929		46,878			(48,880)		30,108		0001
Purchased Call/AI Powered US Equity Index/AIP200GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2025	3	9,571,303	2441.45	247,059			173,133		68,560			(60,950)		40,000		0001
Purchased Call/AI Powered US Equity Index/AIP200GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/26/2025	4	21,998,653	2407.76	564,286	2,756		424,192		244,744			(140,024)		94,602		0001
Purchased Call/AI Powered US Equity Index/AIP200ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/14/2025	3	24,690,195	2425.17	642,658			405,283		191,830			(158,957)		97,570		0001
Purchased Call/AI Powered US Equity Index/AIP200DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	10/23/2025	3	12,833,829	2405.33	331,541	2,579		189,207		115,234			(82,536)		48,207		0001
Purchased Call/AI Powered US Equity Index/AIP200CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	5	14,353,294	2403.62	372,730			192,049		119,145			(92,455)		51,231		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200C$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2025	2	11,774,443	2406.47	308,452			162,573		96,959			(76,107)		42,699		0001
Purchased Call/AI Powered US Equity Index/AIP200FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/20/2025	4	11,451,220	2432.11	299,866			192,795		84,249			(74,028)		45,844		0001
Purchased Call/AI Powered US Equity Index/AIP200ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/06/2025	4	10,433,822	2434.18	273,318			165,228		69,308			(67,452)		40,502		0001
Purchased Call/AI Powered US Equity Index/AIP200C$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/08/2025	3	3,275,136	2400.94	87,249			45,774		28,801			(21,550)		11,846		0001
Purchased Call/AI Powered US Equity Index/AIP200D$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	2	5,881,811	2420.85	153,369			85,349		42,180			(37,615)		21,932		0001
Purchased Call/AI Powered US Equity Index/AIP200D$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	3	19,344,022	2406.88	504,372			288,691		171,026			(124,802)		72,838		0001
Purchased Call/AI Powered US Equity Index/AIP200D$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2025	3	8,075,858	2420.79	209,734			114,483		57,069			(51,733)		29,815		0001
Purchased Call/AI Powered US Equity Index/AIP200D$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/29/2025	3	3,697,021	2411.58	94,293			54,903		31,439			(23,281)		14,088		0001
Purchased Call/AI Powered US Equity Index/AIP200ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/07/2025	3	9,460,860	2440.13	246,783			150,857		58,572			(60,871)		36,809		0001
Purchased Call/AI Powered US Equity Index/AIP200ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	11/04/2025	4	6,629,787	2396.02	179,275			107,307		69,911			(44,254)		25,618		0001
Purchased Call/AI Powered US Equity Index/AIP200ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	2	6,846,819	2397.71	179,032			106,546		70,346			(43,916)		26,396		0001
Purchased Call/AI Powered US Equity Index/AIP200F$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	1	10,053,107	2446.31	261,381			174,495		63,795			(64,274)		40,929		0001
Purchased Call/AI Powered US Equity Index/AIP200GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/12/2025	3	9,760,939	2436.47	253,465			179,117		74,659			(62,528)		40,873		0001
Purchased Call/AI Powered US Equity Index/AIP200GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	1	150,359	2437.33	4,033			2,818		1,125			(997)		627		0001
Purchased Call/AI Powered US Equity Index/AIP200FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	4	17,286,965	2440.29	446,428	1,215		291,322		115,046			(110,606)		69,355		0001
Purchased Call/AI Powered US Equity Index/AIP200GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	3	19,597,774	2435.42	509,425			360,960		151,774			(126,076)		82,064		0001
Purchased Call/AI Powered US Equity Index/AIP200ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2025	3	5,998,646	2445.57	154,770			95,591		35,128			(38,196)		23,549		0001
Purchased Call/AI Powered US Equity Index/AIP200D$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	3	8,132,793	2420.12	211,882			116,910		58,653			(52,292)		30,101		0001
Purchased Call/AI Powered US Equity Index/AIP200ES$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2025	3	3,439,780	2409.19	96,393			57,985		31,539			(23,799)		13,322		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/17/2025	4	6,050,967	2429.93	137,859	1,048		99,646		50,886			(34,279)		25,584		0001
Purchased Call/AI Powered US Equity Index/AIP200GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/26/2025	4	15,464,258	2417.24	391,491			292,034		155,181			(96,649)		66,502		0001
Purchased Call/AI Powered US Equity Index/AIP200GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	7,402,386	2407.76	193,202			144,769		82,787			(47,379)		32,009		0001
Purchased Call/AI Powered US Equity Index/AIP200FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2025	4	3,782,820	2432.47	96,786	1,401		63,063		27,397			(24,211)		15,112		0001
Purchased Call/AI Powered US Equity Index/AIP200DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2025	3	10,117,285	2408.17	260,362			152,184		90,367			(64,218)		38,644		0001
Purchased Call/AI Powered US Equity Index/AIP200ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2025	3	7,964,617	2442.48	204,596			127,640		51,816			(50,483)		31,405		0001
Purchased Call/AI Powered US Equity Index/AIP200DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/14/2025	4	4,754,651	2419.82	122,183			66,074		33,510			(30,170)		17,465		0001
Purchased Call/AI Powered US Equity Index/AIP200DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2025	3	4,479,909	2416.12	118,156			64,255		33,444			(29,176)		16,498		0001
Purchased Call/AI Powered US Equity Index/AIP200FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	2	8,823,951	2453.82	229,524			157,741		52,815			(56,617)		36,441		0001
Purchased Call/AI Powered US Equity Index/AIP200DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/21/2025	3	5,758,339	2412.7	148,942			83,398		46,309			(36,771)		21,525		0001
Purchased Call/AI Powered US Equity Index/AIP200CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	3	9,007,315	2398.24	234,771			119,084		79,751			(57,903)		32,063		0001
Purchased Call/AI Powered US Equity Index/AIP200DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/22/2025	3	3,530,526	2411.43	89,919			50,632		29,070			(22,204)		13,229		0001
Purchased Call/AI Powered US Equity Index/AIP200DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2025	3	6,070,835	2411.73	157,535			91,261		51,178			(38,897)		23,079		0001
Purchased Call/AI Powered US Equity Index/AIP200GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	2	15,348,801	2403.14	400,228			291,466		176,371			(99,053)		65,144		0001
Purchased Call/AI Powered US Equity Index/AIP200FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	4	12,157,333	2437.14	316,653			205,376		84,176			(78,130)		48,775		0001
Purchased Call/AI Powered US Equity Index/AIP200ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/31/2025	3	10,357,005	2395.59	269,760			159,227		109,487			(66,547)		39,652		0001
Purchased Call/AI Powered US Equity Index/AIP200FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	2	6,107,121	2454.25	159,117			110,030		36,628			(39,026)		25,372		0001
Purchased Call/AI Powered US Equity Index/AIP200FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2025	4	9,240,738	2458.11	238,534			162,577		52,017			(58,862)		38,085		0001
Purchased Call/AI Powered US Equity Index/AIP200GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2025	3	4,580,311	2436.01	115,462			82,472		35,667			(28,501)		19,329		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/02/2025	5	7,723,845	2452.31	201,053			135,961		46,115			(49,660)		31,705		0001
Purchased Call/AI Powered US Equity Index/AIP200GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/19/2025	3	9,118,196	2389.77	240,495			174,625		120,894			(59,330)		38,700		0001
Purchased Call/AI Powered US Equity Index/AIP200ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	2	22,781,115	2444.29	592,531			363,111		134,575			(146,610)		88,633		0001
Purchased Call/AI Powered US Equity Index/AIP200FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	1	6,006,751	2451.23	156,776			105,381		36,089			(38,446)		24,606		0001
Purchased Call/AI Powered US Equity Index/AIP200GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2025	2	1,073,593	2416.83	27,730			20,472		10,764			(6,842)		4,600		0001
Purchased Call/AI Powered US Equity Index/AIP200ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	8,037,378	2444.29	209,776			129,226		47,658			(51,444)		31,482		0001
Purchased Call/AI Powered US Equity Index/AIP200GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	8,361,376	2435.42	218,232			155,107		65,164			(53,517)		35,217		0001
Purchased Call/AI Powered US Equity Index/AIP200DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	2	10,680,195	2406.88	278,750			160,515		95,071			(68,370)		40,505		0001
Purchased Call/AI Powered US Equity Index/AIP200DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	7,403,380	2415.07	193,228			104,087		55,187			(47,386)		27,126		0001
Purchased Call/AI Powered US Equity Index/AIP200GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	6,038,479	2403.14	157,604			115,055		69,571			(38,650)		25,775		0001
Purchased Call/AI Powered US Equity Index/AIP200FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	2	17,435,576	2451.23	453,346			303,530		103,960			(112,120)		70,985		0001
Purchased Call/AI Powered US Equity Index/AIP200HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2025	3	3,039,712	2393.21	35,561	43,734		60,302		39,982			(19,364)		13,192		0001
Purchased Call/AI Powered US Equity Index/AIP200ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/06/2026	5	9,460,569	2441.4		245,081		211,364		84,934			(35,341)		43,734		0001
Purchased Call/AI Powered US Equity Index/AIP200JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/11/2026	3	2,742,278	2429.82		72,882		63,582		28,191			(9,468)		12,778		0001
Purchased Call/AI Powered US Equity Index/AIP200JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	5,730,483	2420.11		150,712		136,180		66,982			(15,605)		27,203		0001
Purchased Call/AI Powered US Equity Index/AIP200KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/06/2026	4	10,220,365	2339.78		270,461		254,192		251,814			(18,288)		49,321		0001
Purchased Call/AI Powered US Equity Index/AIP200KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/18/2026	4	8,188,073	2341.19		241,553		233,797		203,107			(8,416)		40,205		0001
Purchased Call/AI Powered US Equity Index/AIP200ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	5	16,644,866	2431.16		437,867		378,520		166,300			(62,027)		76,945		0001
Purchased Call/AI Powered US Equity Index/AIP200KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/13/2026	3	18,412,280	2342.31		484,682		466,035		449,536			(22,093)		89,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/All Powered US Equity Index/AIP200JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	02/24/2026	5	7,572,737	2410.81		188,395		171,026		97,284			(17,803)		36,003		0001
Purchased Call/All Powered US Equity Index/AIP200HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/09/2026	3	8,064,421	2400.35		209,418		162,946		101,240			(46,846)		35,568		0001
Purchased Call/All Powered US Equity Index/AIP200JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2026	3	3,473,827	2460.48		90,757		80,902		26,445			(10,086)		16,365		0001
Purchased Call/All Powered US Equity Index/AIP200ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/04/2026	4	2,961,291	2431.55		80,748		69,201		29,186			(11,771)		13,645		0001
Purchased Call/All Powered US Equity Index/AIP200JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2026	3	11,726,316	2397.73		295,847		270,400		171,742			(26,529)		55,918		0001
Purchased Call/All Powered US Equity Index/AIP200KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2026	4	6,507,308	2327.2		173,245		164,365		178,350			(9,356)		31,633		0001
Purchased Call/All Powered US Equity Index/AIP200KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/17/2026	4	7,812,686	2348.37		200,136		193,569		182,508			(7,080)		38,307		0001
Purchased Call/All Powered US Equity Index/AIP200JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	02/27/2026	4	9,410,421	2381.48		248,679		228,863		160,382			(21,614)		44,942		0001
Purchased Call/All Powered US Equity Index/AIP200LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/20/2026	3	8,510,199	2350.17		222,999		218,198		197,273			(6,552)		41,905		0001
Purchased Call/All Powered US Equity Index/AIP200KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2026	3	6,102,253	2358.68		162,439		150,937		127,992			(11,885)		29,361		0001
Purchased Call/All Powered US Equity Index/AIP200LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2026	3	8,511,162	2361.33		220,191		217,290		181,493			(3,502)		42,205		0001
Purchased Call/All Powered US Equity Index/AIP200KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2026	4	9,152,907	2372.21		228,630		212,068		170,401			(17,099)		43,974		0001
Purchased Call/All Powered US Equity Index/AIP200JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/25/2026	3	3,761,040	2398.74		95,838		87,346		54,378			(8,790)		17,908		0001
Purchased Call/All Powered US Equity Index/AIP200LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2026	2	4,954,240	2348.53		130,448		127,942		118,528			(3,537)		24,498		0001
Purchased Call/All Powered US Equity Index/AIP200KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	02/27/2026	5	15,134,976	2393.02		386,027		356,219		241,426			(32,436)		72,282		0001
Purchased Call/All Powered US Equity Index/AIP200JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2026	1	89,291	2397.73		2,037		1,873		1,308			(179)		426		0001
Purchased Call/All Powered US Equity Index/AIP200KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2026	4	5,974,739	2334.86		156,007		148,549		154,481			(7,990)		29,086		0001
Purchased Call/All Powered US Equity Index/AIP200LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	4	18,124,171	2348.53		482,472		473,382		425,728			(12,473)		89,245		0001
Purchased Call/All Powered US Equity Index/AIP200JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2026	3	9,586,850	2462.39		247,299		220,949		71,896			(27,025)		45,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200K$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2026	1	4,233,205	2393.02		111,333		102,746		65,671			(9,404)		20,308		0001
Purchased Call/AI Powered US Equity Index/AIP200HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/16/2026	4	20,469,108	2423.21		537,494		434,538		207,242			(107,229)		91,384		0001
Purchased Call/AI Powered US Equity Index/AIP200HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/07/2026	2	1,892,482	2399.21		49,775		38,581		23,829			(11,269)		8,317		0001
Purchased Call/AI Powered US Equity Index/AIP200I$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	01/23/2026	5	8,124,834	2440.87		210,938		173,708		69,499			(38,535)		36,707		0001
Purchased Call/AI Powered US Equity Index/AIP200J$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/10/2026	5	6,012,519	2434.46		153,037		133,225		58,643			(20,124)		27,972		0001
Purchased Call/AI Powered US Equity Index/AIP200HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/14/2026	4	2,630,665	2391.78		75,510		60,079		36,499			(15,575)		11,704		0001
Purchased Call/AI Powered US Equity Index/AIP200KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2026	4	8,037,958	2350.2		235,207		228,449		185,861			(7,582)		39,524		0001
Purchased Call/AI Powered US Equity Index/AIP200L$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2026	3	7,551,171	2360.06		198,521		195,512		162,296			(3,538)		37,392		0001
Purchased Call/AI Powered US Equity Index/AIP200I$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2026	4	8,927,868	2427.72		235,282		196,620		89,761			(39,224)		40,739		0001
Purchased Call/AI Powered US Equity Index/AIP200KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2026	4	7,653,108	2323.64		204,716		193,837		215,204			(11,427)		37,148		0001
Purchased Call/AI Powered US Equity Index/AIP200I$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	01/23/2026	4	12,838,604	2437.51		332,215		274,195		113,897			(59,984)		58,003		0001
Purchased Call/AI Powered US Equity Index/AIP200I$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/30/2026	3	6,760,785	2435.83		175,511		147,874		62,720			(28,765)		30,901		0001
Purchased Call/AI Powered US Equity Index/AIP200J$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/17/2026	4	5,591,249	2459.85		146,355		130,023		42,611			(17,227)		26,299		0001
Purchased Call/AI Powered US Equity Index/AIP200JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2026	5	10,294,419	2431.93		279,287		244,566		105,435			(35,716)		48,044		0001
Purchased Call/AI Powered US Equity Index/AIP200KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/13/2026	3	9,274,028	2327.46		254,181		243,924		254,625			(12,088)		45,212		0001
Purchased Call/AI Powered US Equity Index/AIP200LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	3	6,947,465	2351.83		180,567		178,884		156,544			(2,362)		34,499		0001
Purchased Call/AI Powered US Equity Index/AIP200KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2026	3	7,887,830	2368.25		196,454		183,215		152,854			(13,896)		38,009		0001
Purchased Call/AI Powered US Equity Index/AIP200HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/02/2026	4	16,379,335	.2407		429,941		329,746		187,698			(102,445)		71,344		0001
Purchased Call/AI Powered US Equity Index/AIP200HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2026	2	4,986,517	2386.75		133,279		105,528		72,429			(27,964)		22,147		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200I$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	3	9,282,499	2435.62		244,823		199,942		83,605			(45,505)		41,866		0001
Purchased Call/AI Powered US Equity Index/AIP200HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/16/2026	3	8,758,181	2413.1		231,735		186,748		98,617			(46,900)		39,101		0001
Purchased Call/AI Powered US Equity Index/AIP200I$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/27/2026	3	6,533,626	2421.19		176,363		146,470		69,632			(30,213)		29,715		0001
Purchased Call/AI Powered US Equity Index/AIP200I$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	1	6,076,803	2429.91		159,820		135,165		60,314			(25,693)		27,911		0001
Purchased Call/AI Powered US Equity Index/AIP200I$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	02/03/2026	4	5,754,226	2423.11		157,156		133,615		63,579			(23,853)		26,472		0001
Purchased Call/AI Powered US Equity Index/AIP200I$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2026	3	10,426,306	2438.49		273,943		234,434		96,034			(40,356)		48,121		0001
Purchased Call/AI Powered US Equity Index/AIP200JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	2	14,443,667	2420.11		376,204		339,695		168,778			(39,078)		68,251		0001
Purchased Call/AI Powered US Equity Index/AIP200JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/13/2026	3	10,057,780	2452.83		265,872		234,993		82,144			(33,296)		47,013		0001
Purchased Call/AI Powered US Equity Index/AIP200JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	3	8,267,934	2449.93		207,159		186,584		71,112			(22,039)		39,069		0001
Purchased Call/AI Powered US Equity Index/AIP200LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/27/2026	2	7,054,051	2346.67		181,228		180,855		170,602			(1,859)		35,076		0001
Purchased Call/AI Powered US Equity Index/AIP200LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/27/2026	2	16,840,806	2337.85		440,893		440,893		438,080			(3,269)		83,741		0001
Purchased Call/AI Powered US Equity Index/AIP200HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2026	3	5,108,325	2411.44		126,998		98,099		56,316			(29,088)		22,411		0001
Purchased Call/AI Powered US Equity Index/AIP200I$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/30/2026	2	15,273,018	2429.91		397,641		335,882		150,806			(64,169)		69,807		0001
Purchased Call/AI Powered US Equity Index/AIP200HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	01/09/2026	3	14,148,719	2386.15		371,477		292,249		205,029			(81,344)		62,402		0001
Purchased Call/AI Powered US Equity Index/AIP200I$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/21/2026	3	5,076,249	2431.98		136,127		110,910		47,301			(25,480)		22,857		0001
Purchased Call/AI Powered US Equity Index/AIP200HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/15/2026	3	2,961,681	2409.77		79,001		63,354		34,367			(16,118)		13,200		0001
Purchased Call/AI Powered US Equity Index/AIP200KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2026	1	4,263,328	2342.31		112,126		107,801		104,334			(5,194)		20,874		0001
Purchased Call/AI Powered US Equity Index/AIP200HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	2	7,333,640	2400.35		187,965		146,299		91,665			(42,091)		32,288		0001
Purchased Call/AI Powered US Equity Index/AIP200HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	5,716,505	2386.15		150,344		118,453		83,186			(32,773)		25,345		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2026	1	7,271,125	2344.78		191,231		180,168		173,136			(12,506)		35,243		0001
Purchased Call/AI Powered US Equity Index/AIP200ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	6,705,523	2431.16		176,355		152,550		67,334			(24,988)		31,147		0001
Purchased Call/AI Powered US Equity Index/AIP200KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	2	14,267,432	2344.78		365,811		344,571		337,532			(23,825)		68,851		0001
Purchased Call/AI Powered US Equity Index/AIP200ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/28/2026	3	2,963,119	2429.66		77,184		64,309		29,048			(13,025)		13,499		0001
Purchased Call/AI Powered US Equity Index/AIP200JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	2	19,588,530	2459.85		513,179		454,644		148,670			(63,155)		91,563		0001
Purchased Call/AI Powered US Equity Index/AIP200HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2026	1	1,773,802	2423.21		46,651		37,783		18,055			(9,254)		7,973		0001
Purchased Call/AI Powered US Equity Index/AIP200IS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	1	6,010,333	2437.51		158,072		130,638		53,621			(28,427)		27,290		0001
Purchased Call/AI Powered US Equity Index/AIP200HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	1	5,495,720	2407		144,537		111,091		63,190			(34,264)		24,067		0001
Purchased Call/AI Powered US Equity Index/AIP200HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	01/02/2026	2	10,684,256	2392.27		283,348		216,701		142,509			(68,246)		46,538		0001
Purchased Call/AI Powered US Equity Index/AIP200LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2026	1	5,915,911	2337.85		155,588		155,588		154,494			(1,272)		29,539		0001
Purchased Call/AI Powered US Equity Index/AIP200LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/31/2026	1	3,121,058	2337.24		82,084		82,084		82,018					15,605		0001
Purchased Call/AI Powered US Equity Index/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2023	04/02/2025	5	3,878,588	2341.68	125,036			172		4,077			(15,472)		1,435		0001
Purchased Call/AI Powered US Equity Index/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2025	1	543,971	2341.68	18,060					264			(2,220)		142		0001
Purchased Call/AI Powered US Equity Index/AIP100JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/04/2025	3	1,658,490	2335.44	57,047			257		4,965			(7,671)		868		0001
Purchased Call/AI Powered US Equity Index/AIP100JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/03/2025	3	4,404,765	2341.54	142,025			391		6,836			(17,524)		1,997		0001
Purchased Call/AI Powered US Equity Index/AIP100JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/04/2025	4	3,767,813	2331.46	132,539			549		14,412			(16,412)		1,972		0001
Purchased Call/AI Powered US Equity Index/AIP100JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/04/2025	3	3,392,701	2332.92	118,842			493		11,890			(14,737)		1,776		0001
Purchased Call/AI Powered US Equity Index/AIP100JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/09/2025	3	2,523,902	2332.92	88,889			977		11,721			(10,953)		1,982		0001
Purchased Call/AI Powered US Equity Index/AIP100JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2023	04/07/2025	3	1,561,493	2332.92	54,470			450		6,132			(6,723)		1,081		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2025	1	741,202	2332.92	25,794			248		3,188			(3,167)		549		0001
Purchased Call/AI Powered US Equity Index/AIP100JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/11/2025	6	2,792,818	2337.41	93,939			1,293		12,157			(11,593)		2,424		0001
Purchased Call/AI Powered US Equity Index/AIP100KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/10/2025	6	4,266,388	2336.3	144,721			1,796		18,236			(17,907)		3,531		0001
Purchased Call/AI Powered US Equity Index/AIP100KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/11/2025	6	5,485,998	2331.53	192,893			2,659		30,481			(23,826)		4,762		0001
Purchased Call/AI Powered US Equity Index/AIP100KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2023	04/11/2025	5	3,063,993	2337.92	103,864			1,435		13,046			(12,860)		2,660		0001
Purchased Call/AI Powered US Equity Index/AIP100KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2023	04/14/2025	3	1,631,722	2334.79	56,119			1,005		8,408			(6,927)		1,598		0001
Purchased Call/AI Powered US Equity Index/AIP100KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/16/2025	8	3,365,801	2334.79	113,116			2,342		19,102			(13,990)		3,523		0001
Purchased Call/AI Powered US Equity Index/AIP100KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/15/2025	1	1,062,923	2334.79	36,671			705		5,762			(4,509)		1,077		0001
Purchased Call/AI Powered US Equity Index/AIP100KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/17/2025	6	3,065,163	2334.93	102,614			2,264		18,028			(12,683)		3,308		0001
Purchased Call/AI Powered US Equity Index/AIP100KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	6	2,991,676	2335.33	98,016			2,165		17,354			(12,126)		3,228		0001
Purchased Call/AI Powered US Equity Index/AIP100KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/17/2025	6	3,971,318	2333.55	132,053			2,921		24,492			(16,353)		4,285		0001
Purchased Call/AI Powered US Equity Index/AIP100KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/17/2025	4	3,178,458	2327.91	108,506			2,403		23,609			(13,451)		3,430		0001
Purchased Call/AI Powered US Equity Index/AIP100KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/23/2025	5	5,415,027	2328.56	169,966			5,143		43,385			(20,980)		6,797		0001
Purchased Call/AI Powered US Equity Index/AIP100KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2025	1	947,471	2328.56	32,688			943		7,336			(4,019)		1,163		0001
Purchased Call/AI Powered US Equity Index/AIP100KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/21/2025	2	1,587,408	2328.56	54,495			1,500		11,932			(6,724)		1,904		0001
Purchased Call/AI Powered US Equity Index/AIP100KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/25/2025	5	2,351,408	2311.48	82,075			2,712		30,324			(10,126)		3,077		0001
Purchased Call/AI Powered US Equity Index/AIP100KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/24/2025	4	3,302,239	2327.34	103,532			3,276		27,926			(12,776)		4,234		0001
Purchased Call/AI Powered US Equity Index/AIP100KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2023	04/25/2025	6	3,812,298	2306	136,959			4,532		55,613			(16,927)		4,989		0001
Purchased Call/AI Powered US Equity Index/AIP100KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/25/2025	3	3,331,620	2314.21	117,122			3,883		40,297			(14,495)		4,360		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100K$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	04/30/2025	3	3,050,117	2318.73	100,208			3,998		34,757			(12,368)		4,372		0001
Purchased Call/AI Powered US Equity Index/AIP100K$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2025	1	392,186	2318.73	13,570			522		4,398			(1,668)		553		0001
Purchased Call/AI Powered US Equity Index/AIP100L$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2023	04/28/2025	3	2,273,198	2318.73	78,325			2,911		25,507			(9,664)		3,148		0001
Purchased Call/AI Powered US Equity Index/AIP100L$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	05/02/2025	5	3,452,917	2309.04	117,873			5,218		49,926			(15,083)		5,112		0001
Purchased Call/AI Powered US Equity Index/AIP100L$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/01/2025	5	2,547,354	2318.96	81,808			3,381		29,318			(10,115)		3,712		0001
Purchased Call/AI Powered US Equity Index/AIP100L$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/02/2025	4	2,831,626	2302.7	97,741			4,173		46,481			(12,065)		4,192		0001
Purchased Call/AI Powered US Equity Index/AIP100L$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2023	05/02/2025	3	1,980,556	2296.95	73,520			3,149		36,246			(9,099)		2,932		0001
Purchased Call/AI Powered US Equity Index/AIP100L$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	05/05/2025	2	2,206,199	2311.53	78,989			4,247		30,650			(11,167)		3,416		0001
Purchased Call/AI Powered US Equity Index/AIP100L$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2023	05/07/2025	3	3,191,758	2311.53	109,438			5,416		45,346			(13,493)		5,081		0001
Purchased Call/AI Powered US Equity Index/AIP100L$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2025	2	1,035,456	2311.53	35,750			1,720		14,550			(4,402)		1,626		0001
Purchased Call/AI Powered US Equity Index/AIP100L$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	05/08/2025	5	3,323,163	2311.41	122,346			7,226		47,824			(17,511)		5,361		0001
Purchased Call/AI Powered US Equity Index/AIP100L$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2023	05/09/2025	5	3,127,266	2309.24	109,415			5,726		47,392			(13,502)		5,111		0001
Purchased Call/AI Powered US Equity Index/AIP100L$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/09/2025	4	3,323,547	2312.05	114,607			5,999		47,700			(14,149)		5,432		0001
Purchased Call/AI Powered US Equity Index/AIP100L$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/09/2025	4	2,219,131	2310.76	73,238			3,931		32,660			(9,272)		3,627		0001
Purchased Call/AI Powered US Equity Index/AIP100L$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/13/2025	1	1,102,665	2310.48	38,262			2,207		16,642			(4,704)		1,892		0001
Purchased Call/AI Powered US Equity Index/AIP100L$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/12/2025	3	1,395,719	2310.48	49,488			2,803		20,863			(6,125)		2,367		0001
Purchased Call/AI Powered US Equity Index/AIP100L$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/14/2025	3	2,468,038	2310.48	84,441			5,000		38,396			(10,427)		4,285		0001
Purchased Call/AI Powered US Equity Index/AIP100L$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/15/2025	3	3,742,017	2314.98	128,061			7,755		52,895			(15,804)		6,570		0001
Purchased Call/AI Powered US Equity Index/AIP100L$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/16/2025	3	1,963,960	2308.22	73,421			4,553		31,707			(9,061)		3,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	4	2,061,515	2325.64	70,249			4,369		23,901			(8,695)		3,659		0001
Purchased Call/AI Powered US Equity Index/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	3	2,307,713	2317.33	83,795			5,843		31,500			(11,628)		4,096		0001
Purchased Call/AI Powered US Equity Index/AIP100MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/20/2025	1	917,337	2322.51	31,648			2,130		11,590			(3,891)		1,698		0001
Purchased Call/AI Powered US Equity Index/AIP100MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/19/2025	3	1,406,684	2322.51	48,579			3,211		17,572			(5,993)		2,577		0001
Purchased Call/AI Powered US Equity Index/AIP100MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2023	05/21/2025	5	2,258,508	2322.51	75,396			5,366		28,854			(9,624)		4,221		0001
Purchased Call/AI Powered US Equity Index/AIP100MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/23/2025	4	2,496,059	2314.33	84,746			6,082		37,717			(10,478)		4,756		0001
Purchased Call/AI Powered US Equity Index/AIP100MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2023	05/22/2025	4	3,148,224	2324.03	103,018			7,934		39,493			(13,956)		5,941		0001
Purchased Call/AI Powered US Equity Index/AIP100MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/23/2025	4	3,395,648	2307.31	120,124			8,608		57,872			(14,833)		6,470		0001
Purchased Call/AI Powered US Equity Index/AIP100MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/23/2025	5	2,590,581	2311.15	91,510			6,584		41,369			(11,340)		4,936		0001
Purchased Call/AI Powered US Equity Index/AIP100MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/23/2025	3	1,725,362	2320.64	58,407			4,206		23,280			(7,253)		3,287		0001
Purchased Call/AI Powered US Equity Index/AIP100MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/28/2025	2	1,005,862	2320.64	33,997			2,664		13,845			(4,183)		2,005		0001
Purchased Call/AI Powered US Equity Index/AIP100MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	05/27/2025	2	1,286,928	2320.64	44,370			3,420		17,543			(5,460)		2,543		0001
Purchased Call/AI Powered US Equity Index/AIP100MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/29/2025	2	2,332,301	2320.64	76,402			6,096		32,400			(9,434)		4,688		0001
Purchased Call/AI Powered US Equity Index/AIP100MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/30/2025	2	2,386,328	2312.57	84,683			6,884		38,383			(10,451)		4,838		0001
Purchased Call/AI Powered US Equity Index/AIP100MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/30/2025	3	2,917,366	2318.94	95,421			7,819		42,112			(11,875)		5,914		0001
Purchased Call/AI Powered US Equity Index/AIP100MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/30/2025	2	2,331,678	2320.16	82,537			6,720		32,951			(10,195)		4,727		0001
Purchased Call/AI Powered US Equity Index/AIP100MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/02/2025	2	1,376,953	2334.39	46,532			3,972		15,182			(5,745)		2,860		0001
Purchased Call/AI Powered US Equity Index/AIP100MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2025	2	1,037,329	2334.39	30,104			2,706		11,571			(3,843)		2,172		0001
Purchased Call/AI Powered US Equity Index/AIP100MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	06/04/2025	2	2,791,063	2334.39	96,760			8,508		31,487			(11,916)		5,889		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP100NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2023	06/05/2025	2	2,359,828	2330.75	83,961			7,500		28,742			(10,356)		5,017		0001
Purchased Call/AI Powered US Equity Index/AIP100NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2023	06/06/2025	3	1,910,696	2337.56	65,376			5,924		20,777			(8,055)		4,093		0001
Purchased Call/AI Powered US Equity Index/AIP100NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/06/2025	4	2,788,109	2336.51	97,748			9,204		30,908			(12,502)		5,973		0001
Purchased Call/AI Powered US Equity Index/AIP100NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/06/2025	4	3,148,972	2342.31	109,697			10,000		31,335			(13,573)		6,746		0001
Purchased Call/AI Powered US Equity Index/AIP100NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/11/2025	3	2,701,074	2342.99	100,674			9,830		27,514			(12,422)		5,998		0001
Purchased Call/AI Powered US Equity Index/AIP100NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/09/2025	4	2,732,742	2342.99	98,373			9,350		27,184			(12,155)		5,984		0001
Purchased Call/AI Powered US Equity Index/AIP100NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/10/2025	1	1,049,334	2342.99	35,992			3,461		10,564			(4,425)		2,314		0001
Purchased Call/AI Powered US Equity Index/AIP100NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2023	06/13/2025	4	2,638,653	2360.95	90,550			9,678		19,560			(11,869)		5,940		0001
Purchased Call/AI Powered US Equity Index/AIP100NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/12/2025	3	4,057,664	2352.16	141,360			14,047		35,224			(17,510)		9,073		0001
Purchased Call/AI Powered US Equity Index/AIP100NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2023	06/13/2025	5	4,152,913	2362.79	140,475			14,471		29,893			(17,767)		9,350		0001
Purchased Call/AI Powered US Equity Index/AIP100NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/13/2025	3	4,411,140	2369.43	144,913			15,370		27,539			(18,816)		9,931		0001
Purchased Call/AI Powered US Equity Index/AIP100NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2023	06/18/2025	3	3,796,099	2364.42	123,947			13,321		27,447			(15,302)		8,830		0001
Purchased Call/AI Powered US Equity Index/AIP100NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2025	1	743,348	2364.42	25,423			2,693		5,300			(3,126)		1,718		0001
Purchased Call/AI Powered US Equity Index/AIP100NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/16/2025	2	1,472,574	2364.42	49,236			5,158		10,344			(6,078)		3,382		0001
Purchased Call/AI Powered US Equity Index/AIP100NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/20/2025	5	4,732,959	2357.76	154,556			17,178		39,380			(19,258)		11,148		0001
Purchased Call/AI Powered US Equity Index/AIP100NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	06/20/2025	6	3,048,198	2350.12	107,298			13,152		29,178			(14,737)		7,180		0001
Purchased Call/AI Powered US Equity Index/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/20/2025	4	1,936,325	2349.28	63,325			6,999		18,817			(7,841)		4,561		0001
Purchased Call/AI Powered US Equity Index/AIP100NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2023	06/25/2025	3	2,338,685	2339.42	83,551			9,824		27,825			(10,372)		5,676		0001
Purchased Call/AI Powered US Equity Index/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/23/2025	3	2,390,768	2339.42	77,693			8,961		27,888			(9,674)		5,735		0001

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Purchased Call/AI Powered US Equity Index/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/24/2025	1	822,033	2339.42	28,114			3,244		9,685			(3,457)		1,983		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/27/2025	4	3,066,186	2357.42	104,321			12,490		27,359			(12,871)		7,528		0001
Purchased Call/AI Powered US Equity Index/AIP1000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2023	06/26/2025	3	3,091,455	2339.07	116,385			13,760		37,342			(14,359)		7,547		0001
Purchased Call/AI Powered US Equity Index/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	06/27/2025	4	4,083,474	2355.09	142,618			17,090		37,966			(17,602)		10,025		0001
Purchased Call/AI Powered US Equity Index/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/27/2025	5	2,644,223	2360.76	85,073			10,341		22,225			(10,641)		6,492		0001
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/30/2025	3	1,509,186	2371.57	49,030			6,108		10,541			(6,074)		3,768		0001
Purchased Call/AI Powered US Equity Index/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/01/2025	1	1,387,762	2371.57	47,323			5,923		9,832			(5,818)		3,484		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/02/2025	4	3,074,340	2371.57	102,684			13,009		22,079			(12,673)		7,759		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/03/2025	7	3,443,062	2369.75	110,893			14,363		25,888			(13,840)		8,736		0001
Purchased Call/AI Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	07/03/2025	5	3,846,376	2375.45	121,886			16,041		26,052			(15,468)		9,760		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/03/2025	5	4,512,993	2358.62	155,128			20,023		41,297			(19,303)		11,451		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/07/2025	3	2,424,155	2358.7	83,107			11,102		22,412			(10,262)		6,281		0001
Purchased Call/AI Powered US Equity Index/AIP1000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/09/2025	2	2,000,044	2358.7	72,635			9,887		18,903			(8,961)		5,234		0001
Purchased Call/AI Powered US Equity Index/AIP1000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2025	1	605,303	2358.7	20,278			2,730		5,659			(2,493)		1,576		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/10/2025	3	2,822,825	2365.26	100,661			13,837		24,136			(12,416)		7,425		0001
Purchased Call/AI Powered US Equity Index/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2023	07/11/2025	4	3,183,344	2375.58	107,590			14,940		23,008			(13,265)		8,414		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/11/2025	4	3,021,154	2378.72	100,430			13,984		20,645			(12,407)		7,985		0001
Purchased Call/AI Powered US Equity Index/AIP100PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/11/2025	6	2,663,143	2377.07	87,896			12,290		18,745			(10,898)		7,039		0001
Purchased Call/AI Powered US Equity Index/AIP100PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/14/2025	4	1,741,813	2372.7	59,582			8,538		13,412			(7,359)		4,671		0001

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Purchased Call/AI Powered US Equity Index/AIP100PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2025	3	1,787,189	2372.7	62,227			9,071		14,096			(7,677)		4,838		0001
Purchased Call/AI Powered US Equity Index/AIP100PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2025	2	547,457	2372.7	19,396			3,476		4,267			(2,965)		1,475		0001
Purchased Call/AI Powered US Equity Index/AIP100PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2025	4	2,663,807	2380.05	92,315			13,723		18,955			(11,388)		7,278		0001
Purchased Call/AI Powered US Equity Index/AIP100PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/17/2025	3	4,458,319	2377.39	150,269			22,764		32,827			(19,091)		12,126		0001
Purchased Call/AI Powered US Equity Index/AIP100PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/18/2025	3	2,846,669	2385.3	96,762			14,397		18,479			(11,944)		7,778		0001
Purchased Call/AI Powered US Equity Index/AIP100PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/18/2025	8	3,086,057	2387.76	104,421			15,606		19,177			(12,944)		8,432		0001
Purchased Call/AI Powered US Equity Index/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/21/2025	3	2,779,619	2391.02	94,075			14,379		16,524			(11,615)		7,699		0001
Purchased Call/AI Powered US Equity Index/AIP100PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2025	1	1,373,379	2391.02	46,008			7,078		8,276			(5,657)		3,821		0001
Purchased Call/AI Powered US Equity Index/AIP100PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/23/2025	5	2,127,577	2391.02	71,045			11,261		12,994			(8,941)		5,945		0001
Purchased Call/AI Powered US Equity Index/AIP100PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/25/2025	3	5,211,477	2393.35	173,571			27,446		31,349			(21,405)		14,690		0001
Purchased Call/AI Powered US Equity Index/AIP100PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	07/24/2025	5	2,484,928	2394.58	82,835			13,299		14,441			(10,466)		6,974		0001
Purchased Call/AI Powered US Equity Index/AIP100PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/25/2025	6	4,225,913	2397.85	129,005			20,515		23,481			(15,968)		11,912		0001
Purchased Call/AI Powered US Equity Index/AIP100PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	07/25/2025	5	3,230,328	2380.39	109,995			18,068		24,243			(14,078)		9,105		0001
Purchased Call/AI Powered US Equity Index/AIP100PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/28/2025	3	2,860,550	2386.65	96,864			15,741		19,559			(11,966)		8,167		0001
Purchased Call/AI Powered US Equity Index/AIP100PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2025	3	2,433,575	2386.65	80,562			13,299		17,038			(9,938)		7,006		0001
Purchased Call/AI Powered US Equity Index/AIP100PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2025	1	1,453,772	2386.65	48,701			7,961		10,060			(5,988)		4,168		0001
Purchased Call/AI Powered US Equity Index/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	07/31/2025	4	3,866,690	2389.67	124,402			20,690		26,039			(15,346)		11,177		0001
Purchased Call/AI Powered US Equity Index/AIP100QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/01/2025	6	2,161,572	2386.27	65,353			11,016		15,571			(8,094)		6,274		0001
Purchased Call/AI Powered US Equity Index/AIP100QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/01/2025	3	2,620,263	2373.94	87,150			14,641		22,997			(10,756)		7,605		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	3	2,463,578	2374.03	83,385			14,045		21,591			(10,313)		7,151		0001
Purchased Call/AI Powered US Equity Index/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/04/2025	4	2,117,449	2369.48	73,163			12,598		20,105			(9,035)		6,220		0001
Purchased Call/AI Powered US Equity Index/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/06/2025	3	1,208,506	2369.48	40,576			7,081		11,684			(4,999)		3,578		0001
Purchased Call/AI Powered US Equity Index/AIP100QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2025	1	480,221	2369.48	16,087			2,784		4,601			(1,978)		1,416		0001
Purchased Call/AI Powered US Equity Index/AIP100QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/07/2025	3	3,501,455	2382.25	108,650			19,111		28,074			(13,399)		10,408		0001
Purchased Call/AI Powered US Equity Index/AIP100QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	4	3,192,515	2371.83	102,378			18,160		30,310			(12,622)		9,526		0001
Purchased Call/AI Powered US Equity Index/AIP100QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	5	2,156,096	2358.75	71,534			12,724		24,792			(8,840)		6,434		0001
Purchased Call/AI Powered US Equity Index/AIP100QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	3	2,480,196	2359.41	81,771			14,566		28,251			(10,110)		7,401		0001
Purchased Call/AI Powered US Equity Index/AIP100QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2025	1	711,721	2355.71	23,843			4,356		8,672			(2,931)		2,156		0001
Purchased Call/AI Powered US Equity Index/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	08/13/2025	3	1,257,016	2355.71	38,040			7,023		15,426			(4,698)		3,822		0001
Purchased Call/AI Powered US Equity Index/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/11/2025	3	2,351,431	2355.71	78,196			14,213		28,444			(9,655)		7,097		0001
Purchased Call/AI Powered US Equity Index/AIP100QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/14/2025	2	4,899,349	2356.86	138,128			25,664		59,585			(17,058)		14,953		0001
Purchased Call/AI Powered US Equity Index/AIP100QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	3	2,245,741	2341.46	69,045			12,910		33,781			(8,515)		6,879		0001
Purchased Call/AI Powered US Equity Index/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	3	3,043,701	2330.3	97,140			18,196		52,756			(11,988)		9,324		0001
Purchased Call/AI Powered US Equity Index/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/15/2025	3	2,746,230	2318.34	91,750			17,232		55,035			(11,347)		8,412		0001
Purchased Call/AI Powered US Equity Index/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/18/2025	3	1,813,138	2316.89	61,591			11,788		37,125			(7,604)		5,615		0001
Purchased Call/AI Powered US Equity Index/AIP100RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/20/2025	3	1,832,681	2316.89	60,641			11,755		37,841			(7,476)		5,716		0001
Purchased Call/AI Powered US Equity Index/AIP100RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2025	1	635,686	2316.89	21,295			4,095		13,071			(2,618)		1,975		0001
Purchased Call/AI Powered US Equity Index/AIP100RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	08/21/2025	4	3,552,194	2322.11	114,096			22,403		69,280			(14,159)		11,117		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	4	3,308,245	2310.81	114,184			22,440		73,759			(14,077)		10,390		0001
Purchased Call/AI Powered US Equity Index/AIP100RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	3	3,222,540	2324.73	101,222			19,935		61,185			(12,491)		10,121		0001
Purchased Call/AI Powered US Equity Index/AIP100RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	4	1,619,930	2309.21	55,282			10,918		36,770			(6,838)		5,087		0001
Purchased Call/AI Powered US Equity Index/AIP100RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2025	1	935,267	2309.41	31,238			6,308		21,339			(3,841)		2,978		0001
Purchased Call/AI Powered US Equity Index/AIP100RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/27/2025	2	834,131	2309.41	29,460			5,987		19,100			(3,624)		2,665		0001
Purchased Call/AI Powered US Equity Index/AIP100RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/25/2025	4	2,434,682	2309.41	85,310			17,152		55,347			(10,534)		7,725		0001
Purchased Call/AI Powered US Equity Index/AIP100RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2025	4	3,436,857	2318.7	128,334			26,286		71,171			(15,832)		11,016		0001
Purchased Call/AI Powered US Equity Index/AIP100RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	4	2,581,963	2338.57	86,879			17,921		42,483			(10,719)		8,304		0001
Purchased Call/AI Powered US Equity Index/AIP100RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	4	2,524,528	2340.48	83,976			17,353		40,578			(10,364)		8,119		0001
Purchased Call/AI Powered US Equity Index/AIP100RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	4	3,079,001	2338.64	104,124			21,906		50,618			(13,057)		9,902		0001
Purchased Call/AI Powered US Equity Index/AIP100RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/04/2025	3	1,672,416	2342.98	51,445			11,037		26,479			(6,345)		5,484		0001
Purchased Call/AI Powered US Equity Index/AIP100RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/03/2025	3	1,721,279	2342.98	54,852			11,710		27,117			(6,765)		5,626		0001
Purchased Call/AI Powered US Equity Index/AIP100RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	5	2,852,263	2342.98	88,769			18,487		44,455			(11,051)		9,173		0001
Purchased Call/AI Powered US Equity Index/AIP100RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/02/2025	3	959,669	2342.98	31,417			6,668		15,039			(3,872)		3,127		0001
Purchased Call/AI Powered US Equity Index/AIP100SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	4	5,712,620	2333.47	182,636			39,449		102,386			(22,529)		18,793		0001
Purchased Call/AI Powered US Equity Index/AIP100SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/05/2025	5	2,793,701	2327.2	91,619			19,828		53,550			(11,315)		9,190		0001
Purchased Call/AI Powered US Equity Index/AIP100SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	3	2,402,852	2323.57	80,007			17,339		48,004			(9,887)		7,905		0001
Purchased Call/AI Powered US Equity Index/AIP100SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/10/2025	2	382,299	2322.32	12,754			2,836		7,839			(1,568)		1,277		0001
Purchased Call/AI Powered US Equity Index/AIP100SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/08/2025	4	2,096,954	2322.32	69,807			15,389		43,394			(8,623)		6,963		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2025	1	710,128	2322.32	23,789			5,261		14,505			(2,925)		2,365		0001
Purchased Call/AI Powered US Equity Index/AIP100S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	4	2,461,907	2319.61	82,271			18,540		52,386			(10,142)		8,276		0001
Purchased Call/AI Powered US Equity Index/AIP100SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2025	4	2,533,153	2324.1	77,326			17,544		51,115			(9,659)		8,490		0001
Purchased Call/AI Powered US Equity Index/AIP100SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	3	3,577,908	2317.63	126,881			29,510		78,586			(16,118)		12,028		0001
Purchased Call/AI Powered US Equity Index/AIP100SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/12/2025	6	2,239,620	2329.52	71,905			16,287		42,683			(8,891)		7,529		0001
Purchased Call/AI Powered US Equity Index/AIP100SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/17/2025	3	649,461	2319.76	21,422			4,972		13,951			(2,636)		2,216		0001
Purchased Call/AI Powered US Equity Index/AIP100SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2025	1	1,043,022	2319.76	34,837			8,039		22,324			(4,283)		3,549		0001
Purchased Call/AI Powered US Equity Index/AIP100SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/15/2025	4	3,450,656	2319.76	111,002			25,565		73,583			(13,732)		11,705		0001
Purchased Call/AI Powered US Equity Index/AIP100SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	09/18/2025	5	3,469,297	2317.92	113,784			26,685		76,268			(14,088)		11,873		0001
Purchased Call/AI Powered US Equity Index/AIP100SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/19/2025	3	5,319,288	2316.03	170,696			40,096		119,691			(21,042)		18,257		0001
Purchased Call/AI Powered US Equity Index/AIP100SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	3	1,543,887	2309.73	48,781			11,481		37,105			(6,018)		5,299		0001
Purchased Call/AI Powered US Equity Index/AIP100SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/19/2025	3	2,460,487	2292.36	80,980			19,119		70,377			(10,010)		8,445		0001
Purchased Call/AI Powered US Equity Index/AIP100SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/22/2025	2	1,729,694	2289.33	57,827			13,850		51,069			(7,134)		5,988		0001
Purchased Call/AI Powered US Equity Index/AIP100T0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2025	1	2,033,169	2289.33	67,908			16,324		60,174			(8,349)		7,059		0001
Purchased Call/AI Powered US Equity Index/AIP100T2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/24/2025	3	620,044	2289.33	20,259			4,895		18,395			(2,491)		2,159		0001
Purchased Call/AI Powered US Equity Index/AIP100T4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/25/2025	8	3,202,615	2290.69	97,489			23,807		93,995			(12,068)		11,182		0001
Purchased Call/AI Powered US Equity Index/AIP100T6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/26/2025	5	2,584,493	2277.27	86,036			21,048		86,078			(10,610)		9,050		0001
Purchased Call/AI Powered US Equity Index/AIP100T8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	3	2,207,621	2277.17	74,278			18,186		73,593			(9,162)		7,730		0001
Purchased Call/AI Powered US Equity Index/AIP100T$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	5	2,302,288	2283.77	74,710			18,367		72,253			(9,238)		8,061		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/All Powered US Equity Index/AIP100T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/01/2025	3	765,009	2280.33	23,832			5,994		24,935			(2,933)		2,716		0001
Purchased Call/All Powered US Equity Index/AIP100T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2025	1	675,384	2280.33	22,558			5,639		21,969			(2,774)		2,391		0001
Purchased Call/All Powered US Equity Index/AIP100T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/29/2025	4	2,018,556	2280.33	61,009			15,216		65,524			(7,541)		7,127		0001
Purchased Call/All Powered US Equity Index/AIP100T$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2025	3	2,193,164	2269.97	66,246			16,760		78,504			(8,173)		7,807		0001
Purchased Call/All Powered US Equity Index/AIP100T$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	4	2,204,295	2254.49	75,039			19,093		90,049			(9,256)		7,868		0001
Purchased Call/All Powered US Equity Index/AIP100T$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/03/2025	5	3,453,148	2261.4	121,214			31,471		133,197			(15,219)		12,325		0001
Purchased Call/All Powered US Equity Index/AIP100T$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	10/03/2025	6	2,817,351	2259.05	99,047			25,427		110,833			(12,295)		10,056		0001
Purchased Call/All Powered US Equity Index/AIP100T$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2025	2	1,849,884	2272.65	62,763			16,388		65,142			(7,721)		6,691		0001
Purchased Call/All Powered US Equity Index/AIP100T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/06/2025	6	2,288,089	2272.65	81,310			21,641		80,282			(10,315)		8,232		0001
Purchased Call/All Powered US Equity Index/AIP100T$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2025	1	1,256,880	2272.65	41,351			10,750		44,180			(5,084)		4,534		0001
Purchased Call/All Powered US Equity Index/AIP100T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/09/2025	5	3,784,700	2276.01	133,410			35,035		129,621			(16,463)		13,725		0001
Purchased Call/All Powered US Equity Index/AIP100T$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	4	3,012,321	2288.08	98,466			26,058		93,691			(12,177)		10,952		0001
Purchased Call/All Powered US Equity Index/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	2	2,315,258	2293.6	73,422			19,392		68,753			(9,056)		8,418		0001
Purchased Call/All Powered US Equity Index/AIP100US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/10/2025	3	1,699,445	2277.37	55,172			14,637		57,609			(6,824)		6,179		0001
Purchased Call/All Powered US Equity Index/AIP100US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/15/2025	2	651,138	2271.68	21,986			5,946		23,317			(2,703)		2,398		0001
Purchased Call/All Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/13/2025	3	2,454,344	2271.68	84,310			22,635		87,583			(10,404)		8,993		0001
Purchased Call/All Powered US Equity Index/AIP100US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2025	1	1,371,474	2271.68	45,121			12,148		49,026			(5,548)		5,038		0001
Purchased Call/All Powered US Equity Index/AIP100USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/17/2025	3	2,800,932	2289.62	88,102			24,062		85,984			(10,852)		10,367		0001
Purchased Call/All Powered US Equity Index/AIP100USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/16/2025	4	3,771,266	2285.81	119,479			32,530		119,573			(14,743)		13,923		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	3	3,444,044	2270.32	109,111			29,888		125,133			(13,462)		12,747		0001
Purchased Call/AI Powered US Equity Index/AIP100USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/17/2025	4	1,806,116	2259.78	57,219			15,723		71,620			(7,073)		6,685		0001
Purchased Call/AI Powered US Equity Index/AIP100USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/20/2025	4	2,032,910	2248.49	65,720			18,280		88,335			(8,113)		7,580		0001
Purchased Call/AI Powered US Equity Index/AIP100USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2025	2	780,495	2248.49	25,776			7,216		33,997			(3,168)		2,925		0001
Purchased Call/AI Powered US Equity Index/AIP100USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2025	1	1,056,337	2248.49	34,753			9,691		45,957			(4,273)		3,949		0001
Purchased Call/AI Powered US Equity Index/AIP100USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/23/2025	4	5,027,462	2242.5	173,070			48,743		229,534			(21,341)		18,885		0001
Purchased Call/AI Powered US Equity Index/AIP100USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2025	4	2,511,792	2253.12	77,586			21,966		105,741			(9,568)		9,458		0001
Purchased Call/AI Powered US Equity Index/AIP100UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2025	3	2,677,684	2239.36	87,692			24,874		125,300			(10,820)		10,083		0001
Purchased Call/AI Powered US Equity Index/AIP100USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/24/2025	4	1,938,172	2238.6	64,291			18,409		91,213			(8,002)		7,298		0001
Purchased Call/AI Powered US Equity Index/AIP100USZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2025	1	530,391	2229.56	17,503			5,066		26,754			(2,149)		2,021		0001
Purchased Call/AI Powered US Equity Index/AIP100VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2025	1	1,390,677	2229.56	45,753			13,198		70,086			(5,625)		5,287		0001
Purchased Call/AI Powered US Equity Index/AIP100VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	4	3,157,064	2229.56	105,068			30,240		158,962			(12,977)		11,973		0001
Purchased Call/AI Powered US Equity Index/AIP100VS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/30/2025	3	5,817,777	2231.62	200,293			58,354		289,325			(24,705)		22,221		0001
Purchased Call/AI Powered US Equity Index/AIP100VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	3	3,462,540	2237.56	115,804			33,860		165,005			(14,268)		13,256		0001
Purchased Call/AI Powered US Equity Index/AIP100VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	3	3,797,574	2242.49	136,706			40,109		174,449			(16,873)		14,539		0001
Purchased Call/AI Powered US Equity Index/AIP100VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	4	2,024,468	2263.55	69,859			20,565		79,135			(8,643)		7,751		0001
Purchased Call/AI Powered US Equity Index/AIP100VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/05/2025	3	1,133,365	2280.08	37,132			11,117		38,761			(4,569)		4,390		0001
Purchased Call/AI Powered US Equity Index/AIP100VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/03/2025	3	2,908,913	2280.08	94,916			28,227		99,126			(11,715)		11,215		0001
Purchased Call/AI Powered US Equity Index/AIP100VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2025	1	623,645	2280.08	20,643			6,153		21,290			(2,538)		2,410		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100V\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/06/2025	6	4,652,287	2276.51	157,080			47,570		164,185			(19,493)		18,059		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	3	2,303,244	2276.96	75,333			22,757		81,095			(9,283)		8,961		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	2	3,577,380	2275.08	110,490			33,498		127,932			(13,637)		13,918		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	3	4,723,367	2265.89	160,585			48,774		182,025			(19,845)		18,377		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2025	1	1,067,274	2274.31	35,220			10,837		38,542			(4,330)		4,190		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/12/2025	4	2,528,687	2274.31	89,841			27,943		91,467			(11,132)		9,949		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	5	1,807,319	2274.31	63,579			19,718		65,153			(7,930)		7,079		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/13/2025	3	2,725,791	2273.95	99,223			30,802		99,026			(12,232)		10,748		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	4	2,808,943	2292.27	97,896			30,765		87,679			(12,160)		11,100		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	4	3,647,627	2297.42	119,861			37,445		108,887			(14,791)		14,415		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	3	2,330,811	2294.25	78,568			24,762		71,522			(9,765)		9,211		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2025	2	785,687	2297.12	26,878			8,562		23,615			(3,318)		3,132		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/17/2025	4	2,559,160	2297.12	89,737			28,766		76,760			(11,200)		10,180		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	461,220	2297.12	15,266			4,858		13,892			(1,874)		1,843		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/20/2025	5	4,060,992	2299.8	136,268			43,859		119,730			(16,861)		16,258		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	4	3,636,183	2299.36	121,467			39,217		108,751			(15,004)		14,588		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	5	4,902,142	2301.06	163,045			52,691		144,302			(20,143)		19,667		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/24/2025	3	688,901	2302.51	23,029			7,526		19,919			(2,844)		2,781		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/26/2025	3	1,270,660	2302.51	42,000			13,796		36,883			(5,176)		5,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I\$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/26/2025	5	2,573,820	2299.76	90,807			30,283		76,507			(11,364)		10,435		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/28/2025	6	2,670,953	2301.41	93,960			31,520		78,423			(11,728)		10,874		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	5	4,660,865	2305.13	162,215			54,034		132,502			(20,095)		18,976		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	11/28/2025	5	9,223,849	2310.24	322,142			107,682		250,703			(40,072)		37,553		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2025	2	1,329,372	2323.31	44,150			14,879		32,283			(5,436)		5,457		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	3	1,820,943	2323.31	61,403			20,784		44,105			(7,631)		7,459		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2025	1	601,321	2323.31	20,024			6,757		14,641			(2,459)		2,473		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/04/2025	8	4,069,344	2321.95	139,052			47,635		101,421			(17,299)		16,772		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/05/2025	6	2,276,902	2314.96	77,981			26,775		60,028			(9,684)		9,403		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	12/05/2025	5	2,506,042	2313.92	87,394			29,972		66,680			(10,828)		10,349		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/05/2025	3	3,245,924	2321.43	115,594			39,800		80,768			(14,388)		13,405		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2025	1	1,175,968	2328.27	39,042			13,515		27,644			(4,800)		4,895		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	12/08/2025	4	1,954,855	2328.27	68,547			23,868		45,831			(8,523)		8,122		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	3	828,525	2328.27	28,766			10,146		19,528			(3,594)		3,456		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/11/2025	4	2,780,019	2335.64	97,141			34,283		61,387			(12,104)		11,618		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	3	2,839,052	2335.09	107,213			37,744		63,173			(13,265)		11,888		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	6	4,421,590	2358.96	158,572			55,886		78,362			(19,633)		18,515		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	4	2,733,017	2379.75	90,114			31,758		39,261			(11,149)		11,444		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/15/2025	5	2,645,613	2375.84	88,753			31,607		39,731			(10,977)		11,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100X$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2025	1	1,352,149	2375.84	45,162			16,067		20,386			(5,553)		5,706		0001
Purchased Call/AI Powered US Equity Index/AIP100X$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2025	4	1,949,870	2375.84	65,343			23,388		29,513			(8,067)		8,244		0001
Purchased Call/AI Powered US Equity Index/AIP100X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/18/2025	7	2,798,968	2376.44	96,123			34,575		42,262			(11,881)		11,857		0001
Purchased Call/AI Powered US Equity Index/AIP100X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/19/2025	6	1,773,705	2386.48	57,537			20,810		24,250			(7,115)		7,528		0001
Purchased Call/AI Powered US Equity Index/AIP100X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	6	2,704,600	2365.41	93,704			33,840		45,760			(11,576)		11,479		0001
Purchased Call/AI Powered US Equity Index/AIP100X$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/19/2025	5	5,163,933	2379.16	173,706			62,999		76,123			(21,506)		21,917		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	5	2,867,558	2378.89	96,299			35,281		42,572			(11,908)		12,240		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	2	414,946	2378.89	13,353			5,244		6,186			(1,764)		1,774		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	12/26/2025	10	5,983,825	2385.79	192,985			71,805		83,833			(23,887)		25,733		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	5	4,459,399	2386.79	144,815			53,732		61,840			(17,891)		19,177		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	5	4,659,865	2385.46	147,307			54,857		65,505			(18,262)		20,039		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	12/29/2025	6	4,230,710	2378.39	134,987			50,713		64,156			(16,709)		18,294		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2025	1	260,269	2378.39	8,719			3,274		3,963			(1,072)		1,128		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2025	1	255,397	2378.39	8,556			3,220		3,903			(1,051)		1,108		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/24/2025	1	96,749	2378.89	3,161			1,172		1,448			(394)		415		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/02/2026	7	5,903,244	2375.76	185,801			70,656		92,947			(22,944)		25,713		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	7	3,402,638	2364.15	116,177			44,515		59,971			(14,462)		14,821		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	4	4,139,700	2360.76	146,354			55,881		75,359			(18,165)		18,032		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/05/2026	6	2,422,239	2362.63	82,353			31,800		43,473			(10,207)		10,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100Y$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	01/06/2026	2	799,211	2362.63	27,285			10,956		14,394			(3,501)		3,506		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/07/2026	4	748,899	2362.63	25,805			9,977		13,535			(3,184)		3,291		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2026	9	2,409,878	2373.16	78,623			30,564		39,517			(9,721)		10,610		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/09/2026	6	2,626,540	2368.31	87,873			34,280		45,280			(10,860)		11,584		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/09/2026	6	4,118,455	2370.14	136,738			53,442		69,769			(16,902)		18,164		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/09/2026	5	2,979,919	2367.36	99,687			39,085		51,838			(12,357)		13,143		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2026	1	977,458	2366.29	33,038			13,043		17,300			(4,062)		4,341		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2026	1	248,110	2366.29	8,411			3,327		4,407			(1,033)		1,104		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2026	1	335,810	2366.29	11,384			4,513		5,983			(1,396)		1,497		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/12/2026	4	3,264,633	2366.29	107,911			42,568		57,578			(13,336)		14,474		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	6	4,774,806	2362.26	157,016			62,634		89,137			(19,376)		21,317		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	5	3,483,343	2355.93	118,509			47,362		68,503			(14,631)		15,551		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	6	3,697,637	2357.43	127,191			51,033		71,728			(15,757)		16,508		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	4	2,400,583	2362.53	80,815			32,400		44,432			(10,010)		10,717		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2026	1	396,598	2362.53	13,365			5,408		7,390			(1,641)		1,786		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/20/2026	1	617,917	2362.53	20,824			8,410		11,476			(2,560)		2,778		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	4	4,040,814	2363.74	137,281			55,844		74,689			(16,930)		18,225		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	4	4,382,091	2365.91	144,970			59,209		79,641			(17,878)		19,798		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	6	3,995,042	2364.04	133,024			54,468		73,868			(16,438)		18,049		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	01/23/2026	6	2,584,029	2359.73	88,868			36,636		50,292			(11,046)		11,674		0001
Purchased Call/AI Powered US Equity Index/AIP100ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	636,757	2361.72	21,459			8,890		12,143			(2,635)		2,901		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/26/2026	5	4,925,198	2361.72	171,868			71,046		93,330			(21,234)		22,363		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2026	1	240,174	2361.72	8,094			3,347		4,566			(995)		1,092		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/29/2026	5	3,543,834	2371.42	118,023			49,150		62,031			(14,558)		16,171		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	4	4,086,333	2371.27	128,846			53,844		71,855			(15,887)		18,677		0001
Purchased Call/AI Powered US Equity Index/AIP2000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	3	3,126,819	2355.35	110,090			46,094		63,503			(13,585)		14,291		0001
Purchased Call/AI Powered US Equity Index/AIP2000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	5	2,492,548	2367.51	85,253			35,857		45,368			(10,559)		11,392		0001
Purchased Call/AI Powered US Equity Index/AIP2000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/02/2026	3	3,165,177	2372.04	103,738			43,857		55,454			(12,811)		14,538		0001
Purchased Call/AI Powered US Equity Index/AIP2000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2026	1	614,029	2372.04	20,693			8,755		10,794			(2,544)		2,825		0001
Purchased Call/AI Powered US Equity Index/AIP2000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2026	1	352,254	2372.04	11,871			5,032		6,213			(1,458)		1,623		0001
Purchased Call/AI Powered US Equity Index/AIP2000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/05/2026	6	4,644,169	2365.31	160,625			68,512		87,336			(19,834)		21,434		0001
Purchased Call/AI Powered US Equity Index/AIP2000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/06/2026	5	3,240,882	2369.53	110,020			47,043		58,845			(13,572)		14,982		0001
Purchased Call/AI Powered US Equity Index/AIP2000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2026	6	3,880,407	2371.97	132,517			56,879		68,914			(16,381)		17,938		0001
Purchased Call/AI Powered US Equity Index/AIP2000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/06/2026	4	2,771,624	2373.66	95,574			41,070		48,469			(11,830)		12,813		0001
Purchased Call/AI Powered US Equity Index/AIP2000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2026	1	768,563	2378.62	25,824			11,174		12,931			(3,175)		3,576		0001
Purchased Call/AI Powered US Equity Index/AIP2000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/09/2026	3	1,981,960	2378.62	66,931			28,943		33,232			(8,269)		9,206		0001
Purchased Call/AI Powered US Equity Index/AIP2000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2026	1	1,093,156	2378.62	36,730			15,921		18,455			(4,510)		5,094		0001
Purchased Call/AI Powered US Equity Index/AIP2000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/12/2026	6	4,516,272	2380.95	142,842			62,374		74,864			(17,657)		21,077		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered US Equity Index/AIP2000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	3	1,975,480	2367.88	67,657			29,542		36,966			(8,337)		9,234		0001
Purchased Call/AI Powered US Equity Index/AIP2000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	5	2,674,633	2374.85	91,604			40,134		47,015			(11,307)		12,502		0001
Purchased Call/AI Powered US Equity Index/AIP2000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	3	3,197,792	2384.12	105,803			46,539		51,648			(13,081)		14,948		0001
Purchased Call/AI Powered US Equity Index/AIP2000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	3	3,135,867	2380.01	103,145			45,423		52,596			(12,805)		14,658		0001
Purchased Call/AI Powered US Equity Index/AIP2001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/19/2026	4	4,904,680	2380.01	160,968			71,652		83,089			(19,846)		23,141		0001
Purchased Call/AI Powered US Equity Index/AIP2001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2026	2	844,950	2380.01	28,119			12,481		14,269			(3,458)		3,980		0001
Purchased Call/AI Powered US Equity Index/AIP2001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/17/2026	1	665,894	2380.01	22,307			9,880		11,208			(2,743)		3,132		0001
Purchased Call/AI Powered US Equity Index/AIP2001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	11/25/2025	1	71,286	2302.51	3,476			1,289		2,065			(486)		288		0001
Purchased Call/AI Powered US Equity Index/AIP2001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	6	3,913,448	2375.99	136,163			60,898		68,958			(16,807)		18,492		0001
Purchased Call/AI Powered US Equity Index/AIP2001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	3	2,873,324	2380.49	101,987			45,697		48,618			(12,591)		13,577		0001
Purchased Call/AI Powered US Equity Index/AIP2001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	4	2,443,093	2393.18	81,505			36,595		36,792			(10,087)		11,544		0001
Purchased Call/AI Powered US Equity Index/AIP2001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	3	2,530,787	2395.99	82,567			37,286		37,266			(10,193)		12,014		0001
Purchased Call/AI Powered US Equity Index/AIP2001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2026	1	796,530	2395.99	26,684			12,059		11,772			(3,281)		3,787		0001
Purchased Call/AI Powered US Equity Index/AIP2001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	02/25/2026	2	1,102,059	2395.99	36,687			16,731		16,347			(4,539)		5,247		0001
Purchased Call/AI Powered US Equity Index/AIP2001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/26/2026	6	5,060,921	2389.77	171,812			78,187		79,765			(21,196)		24,134		0001
Purchased Call/AI Powered US Equity Index/AIP2001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	4	2,249,212	2392.38	74,722			34,092		34,728			(9,214)		10,742		0001
Purchased Call/AI Powered US Equity Index/AIP2001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	4	1,727,742	2390.04	59,482			27,225		27,253			(7,344)		8,251		0001
Purchased Call/AI Powered US Equity Index/AIP2001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	4	3,002,913	2395.92	103,488			47,479		44,879			(12,804)		14,341		0001
Purchased Call/AI Powered US Equity Index/AIP2001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/02/2026	2	1,426,205	2401.18	47,858			22,064		20,376			(5,895)		6,842		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2026	1	908,523	2401.18	30,436			14,047		13,028			(3,742)		4,365		0001
Purchased Call/AI Powered US Equity Index/AIP2001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	3	3,287,171	2401.18	108,647			49,866		46,785			(13,465)		15,699		0001
Purchased Call/AI Powered US Equity Index/AIP2001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/04/2026	4	4,536,955	2400.07	144,380			66,921		65,972			(17,822)		21,830		0001
Purchased Call/AI Powered US Equity Index/AIP2001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/05/2026	6	1,897,719	2387.94	68,335			31,887		30,922			(8,464)		9,144		0001
Purchased Call/AI Powered US Equity Index/AIP2001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	4	2,797,446	2397.64	98,315			45,915		41,880			(12,135)		13,500		0001
Purchased Call/AI Powered US Equity Index/AIP2002$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	3	3,402,825	2411.14	112,882			52,817		44,949			(13,946)		16,421		0001
Purchased Call/AI Powered US Equity Index/AIP2002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	3	2,836,723	2407.45	95,247			44,825		38,938			(11,734)		13,750		0001
Purchased Call/AI Powered US Equity Index/AIP2002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/06/2026	3	2,641,527	2407.45	88,671			41,542		36,119			(10,979)		12,747		0001
Purchased Call/AI Powered US Equity Index/AIP2002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2026	1	1,062,010	2407.45	35,684			16,812		14,632			(4,387)		5,155		0001
Purchased Call/AI Powered US Equity Index/AIP2002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/11/2026	4	4,175,157	2408.18	143,022			67,665		57,350			(17,654)		20,296		0001
Purchased Call/AI Powered US Equity Index/AIP2002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/12/2026	7	2,520,851	2413.54	83,622			39,976		33,455			(10,394)		12,272		0001
Purchased Call/AI Powered US Equity Index/AIP2002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	3	3,032,468	2416.35	97,447			46,426		38,880			(12,024)		14,784		0001
Purchased Call/AI Powered US Equity Index/AIP2002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/13/2026	5	4,926,519	2405.56	163,735			78,212		69,811			(20,239)		24,018		0001
Purchased Call/AI Powered US Equity Index/AIP2002$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/13/2026	4	3,486,728	2400.68	118,574			56,725		51,660			(14,691)		16,998		0001
Purchased Call/AI Powered US Equity Index/AIP2002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2026	1	1,037,017	2400.68	34,636			16,652		15,473			(4,259)		5,085		0001
Purchased Call/AI Powered US Equity Index/AIP2002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/16/2026	1	931,948	2400.68	31,127			14,943		13,857			(3,832)		4,563		0001
Purchased Call/AI Powered US Equity Index/AIP2002$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/18/2026	5	4,467,009	2407.13	152,408			73,613		63,081			(18,822)		21,934		0001
Purchased Call/AI Powered US Equity Index/AIP2002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	03/19/2026	4	1,969,819	2412.42	69,266			33,571		26,592			(8,557)		9,686		0001
Purchased Call/AI Powered US Equity Index/AIP2002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	5	1,772,920	2423.94	59,321			28,862		21,582			(7,328)		8,730		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/20/2026	5	4,819,200	2426.51	137,674			67,832		57,263			(17,199)		23,730		0001
Purchased Call/AI Powered US Equity Index/AIP2002$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2026	1	1,596,754	2419.7	53,491			26,231		20,381			(6,577)		7,907		0001
Purchased Call/AI Powered US Equity Index/AIP2002$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	03/20/2026	5	3,013,065	2419.7	98,542			48,302		38,162			(12,264)		14,837		0001
Purchased Call/AI Powered US Equity Index/AIP2002$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/23/2026	1	1,293,505	2419.7	43,332			21,219		16,447			(5,335)		6,396		0001
Purchased Call/AI Powered US Equity Index/AIP2002$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/25/2026	5	5,436,460	2419.36	182,809			90,088		69,874			(22,578)		26,958		0001
Purchased Call/AI Powered US Equity Index/AIP2002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	4	2,253,770	2416.3	81,812			40,410		29,900			(10,102)		11,191		0001
Purchased Call/AI Powered US Equity Index/AIP2003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/27/2026	3	2,182,075	2437.24	73,996			36,678		23,902			(9,132)		10,850		0001
Purchased Call/AI Powered US Equity Index/AIP2003$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/30/2026	2	1,386,027	2442.02	46,353			23,118		14,569			(5,702)		6,921		0001
Purchased Call/AI Powered US Equity Index/AIP2003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2026	1	1,703,870	2442.02	57,080			28,501		17,986			(7,008)		8,519		0001
Purchased Call/AI Powered US Equity Index/AIP2003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	4	7,565,192	2442.02	248,937			123,756		79,173			(30,797)		37,618		0001
Purchased Call/AI Powered US Equity Index/AIP2005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/20/2026	3	3,320,669	2403.08	113,797			64,779		55,704			(14,044)		17,704		0001
Purchased Call/AI Powered US Equity Index/AIP2005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	4	3,178,030	2404.41	107,095			60,367		52,280			(13,220)		16,841		0001
Purchased Call/AI Powered US Equity Index/AIP2003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	4	4,410,219	2417.64	150,460			76,248		58,828			(18,669)		22,111		0001
Purchased Call/AI Powered US Equity Index/AIP2006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/22/2026	3	4,867,811	2388.26	164,642			94,772		92,470			(20,382)		26,015		0001
Purchased Call/AI Powered US Equity Index/AIP2004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2026	4	2,236,237	2371.54	75,944			40,473		46,103			(9,381)		11,528		0001
Purchased Call/AI Powered US Equity Index/AIP2004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/01/2026	5	3,200,063	2369.68	111,434			60,803		67,925			(13,781)		16,666		0001
Purchased Call/AI Powered US Equity Index/AIP2004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	3	2,407,776	2369.39	82,935			44,294		50,620			(10,233)		12,428		0001
Purchased Call/AI Powered US Equity Index/AIP2004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	3	4,810,328	2369.99	168,884			90,467		100,647			(20,882)		24,830		0001
Purchased Call/AI Powered US Equity Index/AIP2004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/29/2026	4	3,971,925	2383.17	126,742			68,499		75,302			(15,644)		20,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2026	3	2,114,063	2394.46	74,512			41,809		37,631			(9,195)		11,189		0001
Purchased Call/AI Powered US Equity Index/AIP2003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/02/2026	4	2,350,336	2423.4	74,777			37,755		29,748			(9,242)		11,784		0001
Purchased Call/AI Powered US Equity Index/AIP2003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	3	2,668,763	2402.89	93,875			47,479		40,616			(11,612)		13,380		0001
Purchased Call/AI Powered US Equity Index/AIP2003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2026	1	957,040	2388.55	32,826			17,045		16,840			(4,036)		4,876		0001
Purchased Call/AI Powered US Equity Index/AIP2004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	4	3,568,280	2355.02	131,394			69,778		83,652			(16,222)		18,371		0001
Purchased Call/AI Powered US Equity Index/AIP2005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2026	1	1,760,918	2391.29	60,400			33,684		31,995			(7,426)		9,297		0001
Purchased Call/AI Powered US Equity Index/AIP2003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/08/2026	5	4,028,040	2417.78	136,787			70,080		54,250			(16,907)		20,360		0001
Purchased Call/AI Powered US Equity Index/AIP2003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2026	3	4,769,426	2369.65	161,437			84,128		98,385			(19,923)		24,332		0001
Purchased Call/AI Powered US Equity Index/AIP2005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/06/2026	3	3,170,596	2386.32	108,168			59,496		59,357			(13,350)		16,616		0001
Purchased Call/AI Powered US Equity Index/AIP2007$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2026	3	3,004,414	2404.56	102,427			62,536		52,486			(12,645)		16,568		0001
Purchased Call/AI Powered US Equity Index/AIP2004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	4	2,498,579	2357.72	86,065			45,225		56,955			(10,639)		12,781		0001
Purchased Call/AI Powered US Equity Index/AIP2005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2026	4	3,894,329	2400.16	133,804			75,558		66,343			(16,542)		20,637		0001
Purchased Call/AI Powered US Equity Index/AIP2006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2026	4	3,761,857	2388.35	129,039			76,347		72,997			(15,921)		20,439		0001
Purchased Call/AI Powered US Equity Index/AIP2006$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	06/12/2026	4	2,461,031	2405.14	82,365			49,944		42,366			(10,247)		13,480		0001
Purchased Call/AI Powered US Equity Index/AIP2006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	3	3,183,613	2388.01	108,248			64,230		61,941			(13,370)		17,297		0001
Purchased Call/AI Powered US Equity Index/AIP2006$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	3	1,857,992	2369.62	64,722			37,716		41,178			(7,989)		10,013		0001
Purchased Call/AI Powered US Equity Index/AIP2007$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	4	4,228,775	2395.28	146,994			90,769		80,027			(18,142)		23,477		0001
Purchased Call/AI Powered US Equity Index/AIP2006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/12/2026	5	3,127,806	2397.17	107,556			64,878		57,343			(13,289)		17,132		0001
Purchased Call/AI Powered US Equity Index/AIP2006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2026	3	2,951,601	2373.38	106,665			62,916		64,131			(13,162)		16,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2007$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	4	3,612,850	2402.17	124,112			75,741		64,159			(15,356)		19,901		0001
Purchased Call/AI Powered US Equity Index/AIP2007$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/18/2026	3	3,227,515	2401.7	109,532			67,147		57,666			(13,578)		17,798		0001
Purchased Call/AI Powered US Equity Index/AIP2007$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/12/2026	3	2,191,662	2394.47	76,309			46,099		41,038			(9,446)		12,004		0001
Purchased Call/AI Powered US Equity Index/AIP2004$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/16/2026	3	2,207,202	2367.62	73,545			38,424		46,391			(9,073)		11,275		0001
Purchased Call/AI Powered US Equity Index/AIP2003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	3	2,563,901	2410.62	83,481			43,087		37,051			(10,312)		12,994		0001
Purchased Call/AI Powered US Equity Index/AIP2004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/20/2026	1	1,410,672	2343.2	48,245			25,483		36,071			(5,940)		7,244		0001
Purchased Call/AI Powered US Equity Index/AIP2004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	5	3,948,252	2343.2	139,016			73,244		100,743			(17,223)		20,196		0001
Purchased Call/AI Powered US Equity Index/AIP2004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	3	3,702,785	2379.55	125,854			67,476		71,724			(15,576)		19,113		0001
Purchased Call/AI Powered US Equity Index/AIP2004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/01/2026	5	3,107,575	2376.51	108,777			59,421		62,473			(13,479)		16,184		0001
Purchased Call/AI Powered US Equity Index/AIP2004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	3	2,034,955	2359.09	71,939			39,125		46,925			(8,877)		10,598		0001
Purchased Call/AI Powered US Equity Index/AIP2003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/02/2026	3	2,530,118	2420.4	86,679			43,620		32,913			(10,694)		12,685		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/30/2026	4	2,431,155	2366.53	82,067			44,481		52,783			(10,132)		12,645		0001
Purchased Call/AI Powered US Equity Index/AIP2003$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2026	3	1,676,388	2417.34	54,937			28,175		22,743			(6,779)		8,485		0001
Purchased Call/AI Powered US Equity Index/AIP2005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2026	3	3,763,666	2397.12	123,860			70,970		66,602			(15,281)		20,114		0001
Purchased Call/AI Powered US Equity Index/AIP2003$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2026	2	3,936,641	2433.69	128,327			64,399		45,130			(15,836)		19,710		0001
Purchased Call/AI Powered US Equity Index/AIP2006$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	5	4,805,867	2381.85	154,947			89,982		96,721			(19,132)		25,868		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2026	1	2,203,897	2376.51	75,594			41,431		44,531			(9,294)		11,536		0001
Purchased Call/AI Powered US Equity Index/AIP2005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/07/2026	4	1,983,580	2385.28	68,621			37,883		37,540			(8,474)		10,408		0001
Purchased Call/AI Powered US Equity Index/AIP2006$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	3	5,181,594	2382.84	178,554			106,088		104,939			(22,098)		28,153		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/13/2026	1	1,310,568	2388.55	44,821			23,243		22,994			(5,518)		6,669		0001
Purchased Call/AI Powered US Equity Index/AIP2005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2026	3	2,118,108	2384.48	74,022			40,980		40,446			(9,139)		11,128		0001
Purchased Call/AI Powered US Equity Index/AIP2005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	1,813,231	2402.66	62,194			35,246		30,350			(7,657)		9,644		0001
Purchased Call/AI Powered US Equity Index/AIP2003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/10/2026	4	3,799,590	2388.55	126,689			65,472		66,464			(15,676)		19,256		0001
Purchased Call/AI Powered US Equity Index/AIP2005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/11/2026	1	1,782,378	2391.29	61,136			34,058		33,419			(7,527)		9,399		0001
Purchased Call/AI Powered US Equity Index/AIP2005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	3,201,786	2402.66	109,548			61,913		53,437			(13,561)		16,967		0001
Purchased Call/AI Powered US Equity Index/AIP2005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/08/2026	3	2,115,473	2391.83	72,297			40,111		38,060			(8,931)		11,114		0001
Purchased Call/AI Powered US Equity Index/AIP2005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/13/2026	4	3,986,943	2388.25	140,204			78,490		76,481			(17,309)		21,076		0001
Purchased Call/AI Powered US Equity Index/AIP2006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2026	5	2,568,990	2386.66	93,727			56,344		50,991			(11,586)		14,055		0001
Purchased Call/AI Powered US Equity Index/AIP2005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	4	2,078,983	2383.27	71,582			41,170		41,081			(8,848)		11,111		0001
Purchased Call/AI Powered US Equity Index/AIP2007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	06/26/2026	4	2,843,831	2397.73	101,096			62,885		53,053			(12,493)		15,823		0001
Purchased Call/AI Powered US Equity Index/AIP2006$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/10/2026	4	2,996,362	2388.19	104,816			62,731		58,645			(12,942)		16,374		0001
Purchased Call/AI Powered US Equity Index/AIP2005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/21/2026	4	2,754,885	2404.07	91,561			52,263		45,956			(11,300)		14,705		0001
Purchased Call/AI Powered US Equity Index/AIP2007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	2	2,936,045	2405.26	100,617			62,626		51,661			(12,429)		16,336		0001
Purchased Call/AI Powered US Equity Index/AIP2007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	06/25/2026	4	1,981,675	2397.88	69,303			42,958		36,839			(8,566)		11,014		0001
Purchased Call/AI Powered US Equity Index/AIP2006$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2026	1	1,045,551	2388.26	35,862			20,739		19,964			(4,403)		5,621		0001
Purchased Call/AI Powered US Equity Index/AIP2007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	06/26/2026	4	2,957,282	2403.95	101,759			63,452		52,570			(12,604)		16,455		0001
Purchased Call/AI Powered US Equity Index/AIP2005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	3	4,432,580	2391.29	150,388			83,563		80,100			(18,630)		23,288		0001
Purchased Call/AI Powered US Equity Index/AIP2006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2026	3	3,165,572	2377.04	107,746			63,402		66,745			(13,296)		17,159		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	4	4,554,295	2382.19	154,832			90,493		91,625			(19,159)		24,543		0001
Purchased Call/AI Powered US Equity Index/AIP2006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2026	1	1,499,477	2382.84	51,432			30,661		30,513			(6,324)		8,185		0001
Purchased Call/AI Powered US Equity Index/AIP2007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/15/2026	1	2,108,563	2394.47	72,535			43,900		39,583			(8,930)		11,589		0001
Purchased Call/AI Powered US Equity Index/AIP2007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2026	2	4,452,564	2403.95	154,094			96,377		79,556			(18,961)		24,884		0001
Purchased Call/AI Powered US Equity Index/AIP2004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2026	1	1,426,836	2379.55	48,798			26,276		27,438			(6,000)		7,403		0001
Purchased Call/AI Powered US Equity Index/AIP2004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/27/2026	1	1,632,799	2379.55	55,842			30,033		31,713			(6,875)		8,461		0001
Purchased Call/AI Powered US Equity Index/AIP2003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/10/2026	3	2,085,619	2404.55	70,958			36,582		31,791			(8,760)		10,570		0001
Purchased Call/AI Powered US Equity Index/AIP2004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	2	2,594,768	2354.66	84,923			44,665		60,587			(10,493)		13,273		0001
Purchased Call/AI Powered US Equity Index/AIP2004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/04/2026	1	1,116,949	2376.51	38,311			20,974		22,512			(4,717)		5,839		0001
Purchased Call/AI Powered US Equity Index/AIP2007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2026	1	1,778,225	2401.7	61,171			37,644		31,936			(7,521)		9,861		0001
Purchased Call/AI Powered US Equity Index/AIP2007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	4	3,703,415	2401.32	127,571			78,156		66,367			(15,792)		20,423		0001
Purchased Call/AI Powered US Equity Index/AIP2006SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2026	1	1,360,372	2382.19	46,661			27,368		27,501			(5,737)		7,366		0001
Purchased Call/AI Powered US Equity Index/AIP2006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	3	2,658,529	2370.77	94,755			55,347		58,406			(11,715)		14,327		0001
Purchased Call/AI Powered US Equity Index/AIP2003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,293,868	2417.64	44,509			22,683		17,386			(5,472)		6,531		0001
Purchased Call/AI Powered US Equity Index/AIP2003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	1,156,868	2417.64	39,796			20,254		15,489			(4,900)		5,832		0001
Purchased Call/AI Powered US Equity Index/AIP2006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	2	2,462,370	2388.26	82,740			47,820		46,898			(10,183)		13,223		0001
Purchased Call/AI Powered US Equity Index/AIP2005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	2	2,415,830	2402.66	82,878			47,021		40,551			(10,192)		12,864		0001
Purchased Call/AI Powered US Equity Index/AIP2007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/29/2026	1	2,658,725	2403.95	91,460			57,115		47,385			(11,260)		14,842		0001
Purchased Call/AI Powered US Equity Index/AIP2007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2026	1	2,131,878	2394.47	73,550			44,554		41,283			(9,043)		11,730		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2026	1	1,653,072	2343.2	56,535			29,898		42,357			(6,951)		8,500		0001
Purchased Call/AI Powered US Equity Index/AIP2007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/22/2026	1	2,380,605	2401.7	81,893			50,352		42,646			(10,083)		13,187		0001
Purchased Call/AI Powered US Equity Index/AIP2006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/01/2026	1	1,254,910	2382.19	42,918			25,149		25,309			(5,284)		6,787		0001
Purchased Call/AI Powered US Equity Index/AIP2006$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/08/2026	1	2,413,907	2382.84	82,797			49,314		49,005			(10,194)		13,161		0001
Purchased Call/AI Powered US Equity Index/AIP2007$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/02/2026	5	3,592,928	2420.76	125,426			79,243		56,517			(15,510)		20,124		0001
Purchased Call/AI Powered US Equity Index/AIP2007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/01/2026	4	2,792,811	2401.71	99,738			62,598		50,886			(12,309)		15,625		0001
Purchased Call/AI Powered US Equity Index/AIP2008$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2026	4	4,125,152	2419.46	140,546			92,198		67,840			(17,348)		23,604		0001
Purchased Call/AI Powered US Equity Index/AIP2008$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	3,024,947	2424.66	104,966			66,613		46,387			(12,906)		17,035		0001
Purchased Call/AI Powered US Equity Index/AIP2008$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/23/2026	5	2,181,925	2417.7	66,692			43,865		36,461			(8,234)		12,498		0001
Purchased Call/AI Powered US Equity Index/AIP2009$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	3	3,852,358	2381.47	133,914			88,240		84,612			(16,520)		22,089		0001
Purchased Call/AI Powered US Equity Index/AIP200A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/19/2026	4	4,189,088	2390.28	145,938			101,351		89,535			(18,011)		24,661		0001
Purchased Call/AI Powered US Equity Index/AIP2009$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2026	3	4,562,422	2346.94	163,630			110,942		129,844			(20,182)		26,539		0001
Purchased Call/AI Powered US Equity Index/AIP2009$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	4	3,112,586	2363.7	109,705			74,758		79,005			(13,581)		18,105		0001
Purchased Call/AI Powered US Equity Index/AIP2009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	2,550,185	2365.32	89,511			60,208		63,562			(11,021)		14,774		0001
Purchased Call/AI Powered US Equity Index/AIP200A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/27/2026	4	1,636,098	2392.82	44,996	7,011		38,677		34,748			(5,790)		9,708		0001
Purchased Call/AI Powered US Equity Index/AIP200A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2026	2	2,756,503	2373.17	98,691			67,901		66,092			(12,178)		16,147		0001
Purchased Call/AI Powered US Equity Index/AIP2009$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/30/2026	4	1,821,047	2380.27	65,942			44,005		40,669			(8,139)		10,507		0001
Purchased Call/AI Powered US Equity Index/AIP200A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	4	3,888,875	2392.6	135,429			95,386		82,570			(16,719)		23,052		0001
Purchased Call/AI Powered US Equity Index/AIP2009$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	3	2,812,126	2386.49	97,560			64,563		59,546			(12,070)		16,124		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	4	3,447,632	2433.05	122,009			78,315		49,839			(15,078)		19,478		0001
Purchased Call/AI Powered US Equity Index/AIP200AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	2	2,993,885	2386.58	106,720			75,490		66,576			(13,167)		17,781		0001
Purchased Call/AI Powered US Equity Index/AIP200AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/13/2026	4	1,664,124	2371.91	54,974	2,740		40,390		40,181			(6,875)		9,739		0001
Purchased Call/AI Powered US Equity Index/AIP2009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2026	2	1,122,253	2355.56	38,533			26,056		30,077			(4,753)		6,521		0001
Purchased Call/AI Powered US Equity Index/AIP2009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	3	2,470,820	2397.84	81,986			54,842		48,644			(10,115)		14,270		0001
Purchased Call/AI Powered US Equity Index/AIP2009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/05/2026	5	3,491,586	2349.05	125,817			85,046		97,672			(15,546)		20,269		0001
Purchased Call/AI Powered US Equity Index/AIP200BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/09/2026	3	3,075,472	2365.66	110,703			80,248		79,935			(13,687)		18,477		0001
Purchased Call/AI Powered US Equity Index/AIP200ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/28/2026	3	3,762,993	2389.03	133,566			94,881		82,249			(16,502)		22,349		0001
Purchased Call/AI Powered US Equity Index/AIP200BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/10/2026	3	793,949	2364.25	28,899			20,956		20,862			(3,568)		4,775		0001
Purchased Call/AI Powered US Equity Index/AIP200BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/04/2026	5	4,961,512	2359.02	177,662			127,962		139,769			(22,002)		29,667		0001
Purchased Call/AI Powered US Equity Index/AIP200ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/28/2026	3	3,450,145	2395.52	117,713			83,725		72,022			(14,576)		20,491		0001
Purchased Call/AI Powered US Equity Index/AIP200CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	2	2,384,866	2397.46	86,054			64,203		50,951			(10,617)		14,544		0001
Purchased Call/AI Powered US Equity Index/AIP200BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	2	2,698,415	2398.37	95,374			70,400		56,740			(11,778)		16,350		0001
Purchased Call/AI Powered US Equity Index/AIP200BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/15/2026	3	3,992,165	2380.89	142,014			103,857		94,220			(17,475)		24,121		0001
Purchased Call/AI Powered US Equity Index/AIP200CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	2	4,918,037	2397.37	173,997			128,635		104,138			(21,540)		29,799		0001
Purchased Call/AI Powered US Equity Index/AIP200BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	3	3,203,930	2379.79	111,230			79,566		75,243			(13,730)		19,139		0001
Purchased Call/AI Powered US Equity Index/AIP200BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,884,618	2380.89	67,351			49,153		45,427			(8,344)		11,344		0001
Purchased Call/AI Powered US Equity Index/AIP200BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2026	2	1,432,878	2395.52	49,283			35,154		30,096			(6,060)		8,551		0001
Purchased Call/AI Powered US Equity Index/AIP200BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	2	2,197,290	2359.02	78,005			56,270		59,603			(9,596)		13,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/14/2026	2	2,517,977	2380.89	89,318			65,250		60,063			(11,001)		15,200		0001
Purchased Call/AI Powered US Equity Index/AIP200BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2026	3	2,303,263	2386.13	84,012			61,872		52,718			(10,367)		13,956		0001
Purchased Call/AI Powered US Equity Index/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2026	4	3,372,561	2455.53	103,680			67,165		41,078			(12,796)		19,176		0001
Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	5	4,820,818	2439.56	175,241			113,297		66,711			(21,635)		27,381		0001
Purchased Call/AI Powered US Equity Index/AIP200BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	3	2,583,109	2408.13	89,088			58,028		46,002			(11,005)		14,703		0001
Purchased Call/AI Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	1	1,268,881	2403.4	44,030			28,768		23,484			(5,421)		7,245		0001
Purchased Call/AI Powered US Equity Index/AIP200BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	5	4,661,585	2424.66	162,961			103,112		71,079			(20,216)		26,109		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2026	2	2,841,634	2441.08	96,908			61,984		38,494			(11,953)		16,054		0001
Purchased Call/AI Powered US Equity Index/AIP200BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	3	3,395,326	2378.14	120,707			79,816		76,392			(14,918)		19,468		0001
Purchased Call/AI Powered US Equity Index/AIP200BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	3	3,183,258	2403.4	114,036			74,389		58,770			(14,122)		18,119		0001
Purchased Call/AI Powered US Equity Index/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	1	2,335,878	2386.49	81,289			53,932		49,674			(9,994)		13,449		0001
Purchased Call/AI Powered US Equity Index/AIP200BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/09/2026	4	3,488,106	2428.02	123,843			79,187		52,355			(15,307)		19,685		0001
Purchased Call/AI Powered US Equity Index/AIP200BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	1	1,938,392	2440.66	67,456			43,457		26,507			(8,294)		10,998		0001
Purchased Call/AI Powered US Equity Index/AIP2009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	1	2,026,254	2365.32	71,324			48,007		50,595			(8,769)		11,751		0001
Purchased Call/AI Powered US Equity Index/AIP2009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	3	3,692,988	2382.52	126,910			85,091		82,803			(15,672)		21,329		0001
Purchased Call/AI Powered US Equity Index/AIP200BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	3	3,713,119	2420.47	122,825			79,852		60,110			(15,158)		21,135		0001
Purchased Call/AI Powered US Equity Index/AIP200AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/14/2026	4	3,339,141	2385.01	117,533			81,203		73,652			(14,544)		19,560		0001
Purchased Call/AI Powered US Equity Index/AIP200ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2026	3	2,243,758	2387.47	80,123			55,748		49,015			(9,887)		13,222		0001
Purchased Call/AI Powered US Equity Index/AIP2009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	1	1,180,921	2363.7	41,450			28,298		30,083			(5,096)		6,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	2	3,770,176	2365.32	129,232			86,777		93,794			(15,991)		21,775		0001
Purchased Call/AI Powered US Equity Index/AIP2009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	3	3,827,835	2361.31	134,447			91,479		98,778			(16,612)		22,266		0001
Purchased Call/AI Powered US Equity Index/AIP200BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/17/2026	3	961,238	2386.73	34,059			25,006		21,871			(4,202)		5,819		0001
Purchased Call/AI Powered US Equity Index/AIP200CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	3	3,070,146	2404.86	108,763			81,506		62,294			(13,467)		18,723		0001
Purchased Call/AI Powered US Equity Index/AIP200CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	3,373,119	2397.37	119,472			88,464		71,708			(14,692)		20,514		0001
Purchased Call/AI Powered US Equity Index/AIP200CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2026	2	3,768,773	2404.63	131,650			98,983		77,058			(16,241)		23,089		0001
Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	09/11/2026	4	2,897,420	2371.92	95,573	8,318		76,691		72,424			(12,923)		17,441		0001
Purchased Call/AI Powered US Equity Index/AIP200ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	3	4,304,466	2394.94	150,705			105,566		89,326			(18,645)		25,391		0001
Purchased Call/AI Powered US Equity Index/AIP200ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/18/2026	2	2,852,354	2385.01	100,403			69,529		63,168			(12,350)		16,775		0001
Purchased Call/AI Powered US Equity Index/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/04/2026	5	1,820,541	2372.6	62,244			44,884		44,991			(7,711)		10,886		0001
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	2	1,322,012	2424.66	45,774			29,029		20,216			(5,637)		7,437		0001
Purchased Call/AI Powered US Equity Index/AIP200ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	3	2,601,911	2392.82	89,899			62,791		54,820			(11,103)		15,348		0001
Purchased Call/AI Powered US Equity Index/AIP200AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	2,251,805	2385.01	79,038			54,685		49,770			(9,731)		13,230		0001
Purchased Call/AI Powered US Equity Index/AIP200CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2026	4	1,768,272	2400.1	62,598			46,637		37,021			(7,736)		10,774		0001
Purchased Call/AI Powered US Equity Index/AIP200ASI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	3	3,412,734	2386.62	121,505			85,009		75,146			(15,008)		20,131		0001
Purchased Call/AI Powered US Equity Index/AIP200CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2026	3	3,878,702	2398.67	137,977			102,443		81,873			(17,027)		23,611		0001
Purchased Call/AI Powered US Equity Index/AIP200ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/31/2026	2	3,288,201	2395.52	114,862			81,811		68,785			(14,148)		19,586		0001
Purchased Call/AI Powered US Equity Index/AIP200CSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/29/2026	2	3,503,062	2404.86	123,598			92,726		71,367			(15,206)		21,442		0001
Purchased Call/AI Powered US Equity Index/AIP2007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2026	2	1,372,090	2410.82	49,172			30,998		23,345			(6,068)		7,685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	3	2,293,381	2429.73	79,040			50,319		33,865			(9,754)		12,929		0001
Purchased Call/AI Powered US Equity Index/AIP200BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	3	3,460,299	2440.66	119,329			76,703		47,035			(14,787)		19,549		0001
Purchased Call/AI Powered US Equity Index/AIP2009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	3,486,364	2363.7	122,371			83,489		88,654			(15,066)		20,341		0001
Purchased Call/AI Powered US Equity Index/AIP2009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	07/29/2026	4	3,097,552	2387.09	104,577			69,618		65,722			(12,910)		17,853		0001
Purchased Call/AI Powered US Equity Index/AIP2009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2026	3	4,132,647	2361.58	150,344			102,948		107,010			(18,554)		24,160		0001
Purchased Call/AI Powered US Equity Index/AIP200AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	3	2,307,069	2383.22	81,099			55,958		51,539			(10,018)		13,515		0001
Purchased Call/AI Powered US Equity Index/AIP200BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	1	2,032,384	2403.4	70,727			46,245		37,704			(8,696)		11,617		0001
Purchased Call/AI Powered US Equity Index/AIP200BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	2,831,427	2397.37	100,300			74,235		60,793			(12,352)		17,204		0001
Purchased Call/AI Powered US Equity Index/AIP200ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	2	1,597,712	2394.94	56,210			39,459		33,294			(6,912)		9,461		0001
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	2	1,889,113	2395.52	65,509			46,693		39,598			(8,062)		11,263		0001
Purchased Call/AI Powered US Equity Index/AIP2008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	1	3,871,476	2440.66	134,340			86,480		53,157			(16,540)		21,943		0001
Purchased Call/AI Powered US Equity Index/AIP200BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2026	3	2,035,091	2377.24	70,701			50,679		48,723			(8,722)		12,169		0001
Purchased Call/AI Powered US Equity Index/AIP200BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	3	4,099,731	2385.11	145,752			106,799		94,171			(17,984)		24,794		0001
Purchased Call/AI Powered US Equity Index/AIP2009S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/27/2026	1	5,467,272	2386.49	190,261			126,143		116,019			(23,425)		31,446		0001
Purchased Call/AI Powered US Equity Index/AIP200BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/11/2026	4	2,921,272	2373.91	105,759			77,128		72,043			(13,077)		17,584		0001
Purchased Call/AI Powered US Equity Index/AIP200CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	3	4,710,841	2404.57	166,369			124,437		95,779			(20,555)		28,729		0001
Purchased Call/AI Powered US Equity Index/AIP200CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	2	3,042,239	2404.86	107,399			80,532		61,855			(13,229)		18,604		0001
Purchased Call/AI Powered US Equity Index/AIP200ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/24/2026	1	1,865,353	2394.94	65,660			46,062		38,791			(8,084)		11,036		0001
Purchased Call/AI Powered US Equity Index/AIP200FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	3	4,699,657	2454.25	165,257			139,733		74,692			(20,447)		30,452		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2026	4	2,638,728	2436.01	89,489			76,802		48,311			(11,046)		17,265		0001
Purchased Call/AI Powered US Equity Index/AIP200HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	4	2,656,622	2393.21	73,112	21,583		83,338		65,404			(11,595)		17,589		0001
Purchased Call/AI Powered US Equity Index/AIP200CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	2	2,408,328	2403.62	86,108			65,421		49,971			(10,591)		14,835		0001
Purchased Call/AI Powered US Equity Index/AIP200DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2026	3	3,208,838	2411.43	112,961			88,378		64,548			(13,936)		20,050		0001
Purchased Call/AI Powered US Equity Index/AIP200CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/09/2026	3	3,992,136	2406.16	143,988			110,629		81,849			(17,785)		24,658		0001
Purchased Call/AI Powered US Equity Index/AIP200DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	2	3,944,037	2405.33	140,937			110,449		82,873			(17,381)		24,665		0001
Purchased Call/AI Powered US Equity Index/AIP200DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2026	4	3,595,400	2411.73	127,651			100,904		72,739			(15,750)		22,583		0001
Purchased Call/AI Powered US Equity Index/AIP200ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	3	5,321,556	2408.17	186,112	1,170		148,708		110,700			(22,982)		33,483		0001
Purchased Call/AI Powered US Equity Index/AIP200ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	4	1,512,384	2409.19	61,208			49,277		32,208			(7,576)		9,565		0001
Purchased Call/AI Powered US Equity Index/AIP200ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/06/2026	3	5,730,092	2440.13	204,975			165,408		96,528			(25,338)		36,271		0001
Purchased Call/AI Powered US Equity Index/AIP200FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	3	4,777,009	2437.14	169,464			140,031		83,907			(20,959)		30,598		0001
Purchased Call/AI Powered US Equity Index/AIP200GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	2,555,938	2435.42	90,736			77,631		46,798			(11,171)		16,696		0001
Purchased Call/AI Powered US Equity Index/AIP200ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	4,305,993	2425.17	152,863			124,936		81,634			(18,795)		27,512		0001
Purchased Call/AI Powered US Equity Index/AIP200ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	4	2,916,299	2445.57	102,526			83,021		47,594			(12,650)		18,539		0001
Purchased Call/AI Powered US Equity Index/AIP200ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2026	3	3,629,361	2434.18	130,014			104,453		63,744			(16,035)		22,974		0001
Purchased Call/AI Powered US Equity Index/AIP200GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	3	6,110,029	2436.47	216,741			185,084		110,856			(26,764)		39,816		0001
Purchased Call/AI Powered US Equity Index/AIP200GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2026	3	2,928,186	2407.07	107,629			93,589		65,459			(13,291)		19,266		0001
Purchased Call/AI Powered US Equity Index/AIP200ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2026	3	3,037,238	2396.02	112,276			89,906		68,925			(13,865)		19,193		0001
Purchased Call/AI Powered US Equity Index/AIP200FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2026	4	1,848,278	2452.29	66,693			56,051		29,715			(8,231)		11,966		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	2	3,627,152	2408.23	128,999			101,438		74,722			(15,929)		22,683		0001
Purchased Call/AI Powered US Equity Index/AIP200ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2026	3	4,159,210	2429.05	148,512			121,646		76,940			(18,319)		26,596		0001
Purchased Call/AI Powered US Equity Index/AIP200FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	4	5,203,134	2432.11	185,155			152,146		94,612			(22,834)		33,327		0001
Purchased Call/AI Powered US Equity Index/AIP200FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	3	3,512,796	2453.82	124,653			105,248		55,997			(15,393)		22,762		0001
Purchased Call/AI Powered US Equity Index/AIP200FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/02/2026	3	4,827,737	2452.31	171,654			143,945		77,915			(21,180)		31,231		0001
Purchased Call/AI Powered US Equity Index/AIP200CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/02/2026	5	4,502,593	2403.62	159,259			120,968		93,055			(19,750)		27,636		0001
Purchased Call/AI Powered US Equity Index/AIP200HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2026	3	3,917,717	2395	131,380	6,844		121,423		95,221			(17,038)		25,918		0001
Purchased Call/AI Powered US Equity Index/AIP200DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/29/2026	3	1,521,102	2411.58	53,483			42,351		30,859			(6,599)		9,562		0001
Purchased Call/AI Powered US Equity Index/AIP200GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	3	4,728,476	2389.77	169,263			146,187		117,409			(20,902)		30,987		0001
Purchased Call/AI Powered US Equity Index/AIP200CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/05/2026	3	2,955,517	2403.62	105,546			80,156		61,204			(13,001)		18,189		0001
Purchased Call/AI Powered US Equity Index/AIP200FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	3,785,066	2458.11	134,034			112,777		58,555			(16,530)		24,526		0001
Purchased Call/AI Powered US Equity Index/AIP200CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2026	3	1,484,594	2397.07	53,487			40,296		32,043			(6,599)		9,104		0001
Purchased Call/AI Powered US Equity Index/AIP200GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	12/11/2026	4	5,142,464	2435.42	180,309	1,589		155,622		93,966			(22,486)		33,511		0001
Purchased Call/AI Powered US Equity Index/AIP200ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	2	4,103,164	2425.17	145,989			119,211		77,477			(18,066)		26,128		0001
Purchased Call/AI Powered US Equity Index/AIP200CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	3	3,345,394	2398.24	120,670			91,415		71,760			(14,931)		20,533		0001
Purchased Call/AI Powered US Equity Index/AIP200DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/16/2026	3	4,355,964	2420.85	154,354			120,056		81,427			(19,093)		27,074		0001
Purchased Call/AI Powered US Equity Index/AIP200ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	3	4,743,307	2442.48	166,773			135,537		79,441			(20,569)		30,204		0001
Purchased Call/AI Powered US Equity Index/AIP200HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	3,978,233	2407.76	141,227			123,574		89,032			(17,364)		26,298		0001
Purchased Call/AI Powered US Equity Index/AIP200FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	11/25/2026	3	2,006,168	2449.61	70,942			59,014		32,511			(8,765)		12,904		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/18/2026	3	3,700,738	2403.14	131,684			113,955		84,392			(16,299)		24,252		0001
Purchased Call/AI Powered US Equity Index/AIP200DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	3	5,290,299	2415.07	190,146			146,259		101,942			(23,544)		32,676		0001
Purchased Call/AI Powered US Equity Index/AIP200FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	2,121,759	2451.23	75,535			63,171		34,147			(9,300)		13,703		0001
Purchased Call/AI Powered US Equity Index/AIP200ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	3	5,284,010	2397.71	187,779			149,746		117,938			(23,243)		33,247		0001
Purchased Call/AI Powered US Equity Index/AIP200DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	3,367,645	2406.88	120,225			94,793		70,288			(14,782)		21,134		0001
Purchased Call/AI Powered US Equity Index/AIP200GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	3	4,687,270	2444.54	164,406			139,423		80,186			(20,282)		30,496		0001
Purchased Call/AI Powered US Equity Index/AIP200CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	2	2,870,017	2395.43	104,071			78,835		62,763			(12,853)		17,615		0001
Purchased Call/AI Powered US Equity Index/AIP200FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	4,296,892	2454.25	152,969			129,436		68,594			(18,808)		27,933		0001
Purchased Call/AI Powered US Equity Index/AIP200GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2026	4	1,339,676	2437.33	48,149			40,931		24,118			(5,943)		8,723		0001
Purchased Call/AI Powered US Equity Index/AIP200DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	3,363,257	2420.79	119,955			92,856		62,897			(14,794)		20,904		0001
Purchased Call/AI Powered US Equity Index/AIP200DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	3,284,279	2420.85	117,249			91,283		61,525			(14,436)		20,467		0001
Purchased Call/AI Powered US Equity Index/AIP200GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	12/17/2026	4	3,189,255	2429.93	100,919	1,976		88,443		60,925			(12,683)		20,883		0001
Purchased Call/AI Powered US Equity Index/AIP200FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	5,084,899	2451.23	180,514			150,844		81,652			(22,316)		32,760		0001
Purchased Call/AI Powered US Equity Index/AIP200DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/12/2026	2	2,494,355	2415.07	89,057			68,574		48,166			(10,966)		15,448		0001
Purchased Call/AI Powered US Equity Index/AIP200CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2026	3	1,551,762	2400.94	56,764			43,348		32,919			(7,007)		9,576		0001
Purchased Call/AI Powered US Equity Index/AIP200DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	3,215,121	2420.85	115,101			89,646		60,354			(14,152)		20,054		0001
Purchased Call/AI Powered US Equity Index/AIP200ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	3	2,646,336	2442.74	93,629			75,906		44,146			(11,546)		16,837		0001
Purchased Call/AI Powered US Equity Index/AIP200ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	11/09/2026	2	7,110,573	2444.29	253,070			204,736		116,580			(31,178)		45,125		0001
Purchased Call/AI Powered US Equity Index/AIP200FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/25/2026	4	2,762,731	2442.98	100,692			83,748		46,887			(12,446)		17,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200DS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	4,372,785	2415.07	156,567			120,611		84,612			(19,256)		27,106		0001
Purchased Call/AI Powered US Equity Index/AIP200FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	2,213,904	2440.29	78,594			64,972		38,130			(9,676)		14,216		0001
Purchased Call/AI Powered US Equity Index/AIP200ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	5,466,749	2444.29	194,201			156,865		89,426			(24,028)		34,604		0001
Purchased Call/AI Powered US Equity Index/AIP200DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	3	2,992,891	2406.88	107,198			84,429		62,227			(13,267)		18,717		0001
Purchased Call/AI Powered US Equity Index/AIP200FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	4,345,127	2454.25	154,687			130,856		69,212			(19,045)		28,224		0001
Purchased Call/AI Powered US Equity Index/AIP200GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	3,123,246	2403.14	110,875			95,950		71,490			(13,632)		20,533		0001
Purchased Call/AI Powered US Equity Index/AIP200GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/24/2026	4	7,988,675	2417.24	275,201			240,431		167,511			(34,055)		52,602		0001
Purchased Call/AI Powered US Equity Index/AIP200GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	3	4,227,723	2393.96	149,310			128,530		102,229			(18,415)		27,705		0001
Purchased Call/AI Powered US Equity Index/AIP200GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	1	505,772	2416.83	17,904			15,565		10,634			(2,207)		3,330		0001
Purchased Call/AI Powered US Equity Index/AIP200GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	4,619,718	2441.45	163,626			139,228		81,031			(20,179)		30,105		0001
Purchased Call/AI Powered US Equity Index/AIP200CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	3	3,654,170	2397.39	132,053			100,574		79,295			(16,294)		22,530		0001
Purchased Call/AI Powered US Equity Index/AIP200DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	2	7,175,036	2406.88	256,226			201,958		149,469			(31,549)		44,989		0001
Purchased Call/AI Powered US Equity Index/AIP200DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	4,711,847	2420.12	168,315			130,737		88,532			(20,785)		29,286		0001
Purchased Call/AI Powered US Equity Index/AIP200CSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	2	3,044,406	2406.47	111,069			85,105		62,285			(13,711)		18,804		0001
Purchased Call/AI Powered US Equity Index/AIP200DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/14/2026	3	2,935,302	2419.82	103,855			80,108		55,052			(12,814)		18,211		0001
Purchased Call/AI Powered US Equity Index/AIP200GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	3,742,887	2403.14	132,872			114,961		85,515			(16,359)		24,587		0001
Purchased Call/AI Powered US Equity Index/AIP200FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	2	11,197,429	2446.31	397,787			331,959		186,084			(49,046)		72,140		0001
Purchased Call/AI Powered US Equity Index/AIP200FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2026	3	1,682,677	2432.47	59,904			49,206		30,461			(7,398)		10,769		0001
Purchased Call/AI Powered US Equity Index/AIP200GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	12/28/2026	2	4,396,036	2407.76	154,124	1,767		136,413		98,198			(19,164)		29,037		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered US Equity Index/AIP200ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	3	4,578,619	2436.84	160,989			131,268		79,764			(19,883)		29,155		0001
Purchased Call/AI Powered US Equity Index/AIP200ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	3,831,052	2425.17	136,002			111,122		72,486			(16,744)		24,457		0001
Purchased Call/AI Powered US Equity Index/AIP200HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	3	5,012,593	2407.76	174,296			152,456		111,754			(21,598)		33,006		0001
Purchased Call/AI Powered US Equity Index/AIP200ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	4,767,262	2397.71	169,715			135,398		107,757			(20,895)		30,073		0001
Purchased Call/AI Powered US Equity Index/AIP200FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/20/2026	3	4,604,607	2440.29	163,896			135,444		79,661			(20,291)		29,494		0001
Purchased Call/AI Powered US Equity Index/AIP200ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	1	5,277,371	2444.29	187,874			151,953		87,188			(23,099)		33,520		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	10/21/2026	3	4,480,607	2412.7	155,992	3,091		124,463		89,187			(19,634)		27,972		0001
Purchased Call/AI Powered US Equity Index/AIP200GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	1	2,889,620	2435.42	102,582			87,786		53,011			(12,612)		18,891		0001
Purchased Call/AI Powered US Equity Index/AIP200DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/15/2026	3	1,525,759	2416.12	55,048			42,537		29,422			(6,792)		9,475		0001
Purchased Call/AI Powered US Equity Index/AIP200ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	4,145,721	2397.71	147,588			117,786		92,865			(18,146)		26,175		0001
Purchased Call/AI Powered US Equity Index/AIP200FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	1,320,810	2440.29	46,889			38,773		22,794			(5,765)		8,488		0001
Purchased Call/AI Powered US Equity Index/AIP200ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	2	4,127,117	2395.59	147,080			117,072		93,428			(18,161)		25,968		0001
Purchased Call/AI Powered US Equity Index/AIP200FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	3,089,643	2451.23	109,991			92,012		49,833			(13,524)		19,971		0001
Purchased Call/AI Powered US Equity Index/AIP200HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	2	3,518,907	2392.27	129,328			114,186		87,145			(15,591)		23,298		0001
Purchased Call/AI Powered US Equity Index/AIP200HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	2	3,314,808	2423.21	119,798			108,434		68,800			(11,934)		22,270		0001
Purchased Call/AI Powered US Equity Index/AIP200IS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/15/2027	2	6,139,398	2423.21	221,856			200,707		127,172			(22,152)		41,122		0001
Purchased Call/AI Powered US Equity Index/AIP200HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/13/2027	3	3,304,330	2386.75	121,080			108,550		85,801			(12,662)		22,099		0001
Purchased Call/AI Powered US Equity Index/AIP200HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/14/2027	2	1,383,607	2391.78	52,618			47,236		34,879			(5,440)		9,260		0001
Purchased Call/AI Powered US Equity Index/AIP200HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	2,884,633	2413.1	105,463			95,305		63,737			(10,654)		19,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP200ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	5	5,537,198	2440.87		193,054		176,501		98,080			(17,241)		37,286		0001
Purchased Call/AI Powered US Equity Index/AIP200ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2027	2	3,209,034	2429.91		114,569		105,737		64,769			(9,198)		21,723		0001
Purchased Call/AI Powered US Equity Index/AIP200LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/24/2027	4	3,580,405	2360.06		129,427		128,480		114,326			(1,126)		25,196		0001
Purchased Call/AI Powered US Equity Index/AIP200JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	2	4,267,757	2397.73		151,082		144,572		108,562			(6,786)		29,488		0001
Purchased Call/AI Powered US Equity Index/AIP200KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/12/2027	4	4,258,627	2342.31		154,960		152,028		150,858			(3,474)		29,719		0001
Purchased Call/AI Powered US Equity Index/AIP200KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/18/2027	3	2,344,225	2341.19		91,791		90,339		83,919			(1,579)		16,428		0001
Purchased Call/AI Powered US Equity Index/AIP200LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	2	4,239,889	2351.83		152,782		152,034		143,937			(1,017)		29,857		0001
Purchased Call/AI Powered US Equity Index/AIP200LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/31/2027	1	1,510,244	2337.24		54,822		54,822		54,857					10,679		0001
Purchased Call/AI Powered US Equity Index/AIP200LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	3	4,030,153	2361.33		142,993		142,090		129,794			(1,105)		28,380		0001
Purchased Call/AI Powered US Equity Index/AIP200KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/12/2027	3	4,971,840	2327.46		183,586		179,862		190,954			(4,448)		34,696		0001
Purchased Call/AI Powered US Equity Index/AIP200LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2027	1	1,713,850	2348.53		62,213		61,615		59,133			(850)		12,052		0001
Purchased Call/AI Powered US Equity Index/AIP200LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	3,922,640	2337.85		142,392		142,392		141,800			(584)		27,699		0001
Purchased Call/AI Powered US Equity Index/AIP200HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	2	3,553,326	.2407		127,873		113,132		80,327			(15,163)		23,599		0001
Purchased Call/AI Powered US Equity Index/AIP200HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	3,225,172	.2407		116,429		102,995		73,043			(13,838)		21,437		0001
Purchased Call/AI Powered US Equity Index/AIP200JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/05/2027	3	5,685,490	2431.16		205,403		191,567		114,918			(14,480)		38,687		0001
Purchased Call/AI Powered US Equity Index/AIP200ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/22/2027	3	3,246,068	2435.62		117,232		106,560		62,540			(10,854)		21,858		0001
Purchased Call/AI Powered US Equity Index/AIP200JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	2	4,524,801	2459.85		163,369		154,261		77,082			(9,660)		31,061		0001
Purchased Call/AI Powered US Equity Index/AIP200HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/31/2026	4	3,933,032	.2407		141,279		124,930		88,742			(16,793)		26,040		0001
Purchased Call/AI Powered US Equity Index/AIP200HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/15/2027	3	2,360,041	2409.77		85,879		77,308		53,257			(8,763)		15,808		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP200HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	2	3,478,044	2386.15		124,889		111,634		90,201			(13,644)		23,171		0001
Purchased Call/AI Powered US Equity Index/AIP200KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2027	3	3,065,982	2372.21		106,558		102,685		91,015			(4,008)		21,260		0001
Purchased Call/AI Powered US Equity Index/AIP200JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2027	3	1,532,184	2460.48		55,277		52,303		26,045			(3,051)		10,526		0001
Purchased Call/AI Powered US Equity Index/AIP200JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	2	2,554,120	2398.74		92,184		88,052		64,482			(4,247)		17,635		0001
Purchased Call/AI Powered US Equity Index/AIP200KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	3,253,026	2344.78		115,268		111,960		113,043			(3,709)		22,589		0001
Purchased Call/AI Powered US Equity Index/AIP200JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	4	4,494,775	2431.93		164,952		154,707		91,243			(10,547)		30,743		0001
Purchased Call/AI Powered US Equity Index/AIP200ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	3	5,383,396	2441.4		192,587		179,345		101,904			(13,951)		36,631		0001
Purchased Call/AI Powered US Equity Index/AIP200JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	2	4,120,472	2452.83		149,396		140,766		73,160			(9,390)		28,183		0001
Purchased Call/AI Powered US Equity Index/AIP200JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2027	4	4,488,844	2410.81		155,234		148,153		105,191			(7,307)		30,971		0001
Purchased Call/AI Powered US Equity Index/AIP200JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	2,663,263	2459.85		96,144		90,722		45,273			(5,910)		18,269		0001
Purchased Call/AI Powered US Equity Index/AIP200KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	4,128,382	2339.78		150,052		145,569		147,484			(5,061)		28,668		0001
Purchased Call/AI Powered US Equity Index/AIP200ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	5	4,140,175	2421.19		153,520		140,733		88,665			(12,963)		27,984		0001
Purchased Call/AI Powered US Equity Index/AIP200ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	3	2,403,384	2423.11		88,896		82,246		50,943			(6,753)		16,330		0001
Purchased Call/AI Powered US Equity Index/AIP200KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/26/2027	3	3,851,697	2393.02		136,074		130,845		100,772			(5,699)		26,613		0001
Purchased Call/AI Powered US Equity Index/AIP200KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	2,119,085	2358.68		78,468		75,706		68,040			(2,862)		14,704		0001
Purchased Call/AI Powered US Equity Index/AIP200LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	2	4,470,875	2350.2		173,635		171,214		152,484			(2,787)		31,353		0001
Purchased Call/AI Powered US Equity Index/AIP200ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/25/2027	2	3,775,482	2437.51		135,542		123,878		72,001			(12,135)		25,480		0001
Purchased Call/AI Powered US Equity Index/AIP200LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	3	4,850,101	2350.17		175,295		173,420		165,445			(2,581)		34,012		0001
Purchased Call/AI Powered US Equity Index/AIP200ISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2027	5	2,836,608	2429.66		103,403		95,430		57,237			(8,193)		19,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/12/2027	3	3,998,041	2334.86		143,294		139,905		147,520			(3,676)		27,900		0001
Purchased Call/AI Powered US Equity Index/AIP200HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/06/2027	3	3,442,810	2411.44		118,756		105,311		75,935			(13,571)		22,901		0001
Purchased Call/AI Powered US Equity Index/AIP200HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	2,880,575	2386.15		103,701		92,732		74,952			(11,333)		19,250		0001
Purchased Call/AI Powered US Equity Index/AIP200HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	5,900,029	2386.15		212,401		189,905		153,269			(23,245)		39,397		0001
Purchased Call/AI Powered US Equity Index/AIP200KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/10/2027	3	3,835,503	2323.64		141,483		137,729		150,094			(3,938)		26,728		0001
Purchased Call/AI Powered US Equity Index/AIP200KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/17/2027	3	4,983,464	2348.37		177,608		174,634		171,333			(3,209)		34,899		0001
Purchased Call/AI Powered US Equity Index/AIP200HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	2	8,312,376	2400.35		294,610		262,087		197,348			(32,966)		55,378		0001
Purchased Call/AI Powered US Equity Index/AIP200HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2027	2	571,249	2399.21		20,627		18,316		13,637			(2,333)		3,803		0001
Purchased Call/AI Powered US Equity Index/AIP200ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2027	3	4,246,702	2427.72		154,159		141,573		86,920			(12,822)		28,747		0001
Purchased Call/AI Powered US Equity Index/AIP200IS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2027	1	1,895,953	2423.21		68,444		61,957		39,427			(6,816)		12,747		0001
Purchased Call/AI Powered US Equity Index/AIP200ISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/05/2027	3	4,835,688	2438.49		175,233		162,646		93,803			(12,895)		32,904		0001
Purchased Call/AI Powered US Equity Index/AIP200IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/04/2027	3	1,364,106	2431.55		50,243		46,559		27,453			(3,749)		9,275		0001
Purchased Call/AI Powered US Equity Index/AIP200ISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/22/2027	4	3,424,247	2437.51		121,465		110,973		65,167			(10,890)		23,058		0001
Purchased Call/AI Powered US Equity Index/AIP200JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/11/2027	3	1,588,834	2429.82		57,811		54,139		32,628			(3,741)		10,859		0001
Purchased Call/AI Powered US Equity Index/AIP200LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	2	5,508,452	2348.53		202,688		200,803		189,611			(2,562)		38,629		0001
Purchased Call/AI Powered US Equity Index/AIP200ISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	5,469,837	2429.91		197,461		182,251		110,618			(15,937)		37,109		0001
Purchased Call/AI Powered US Equity Index/AIP200JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	4,221,339	2431.16		151,968		141,726		85,491			(10,810)		28,788		0001
Purchased Call/AI Powered US Equity Index/AIP200KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	5,532,734	2393.02		200,285		192,571		144,979			(8,494)		38,310		0001
Purchased Call/AI Powered US Equity Index/AIP200JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	3	4,604,688	2449.93		161,071		153,107		83,976			(8,576)		31,655		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200I9K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2027	3	4,718,093	2435.83		169,136		155,864		91,673			(13,888)		31,938		0001
Purchased Call/AI Powered US Equity Index/AIP200JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/26/2027	4	5,940,668	2381.48		215,459		206,915		166,388			(9,368)		41,046		0001
Purchased Call/AI Powered US Equity Index/AIP200JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2027	5	2,465,542	2462.39		83,440		79,128		41,477			(4,476)		16,950		0001
Purchased Call/AI Powered US Equity Index/AIP200LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	4,425,328	2348.53		160,639		159,093		152,510			(2,198)		31,098		0001
Purchased Call/AI Powered US Equity Index/AIP200JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	2,622,023	2420.11		94,655		90,104		57,933			(4,914)		18,078		0001
Purchased Call/AI Powered US Equity Index/AIP200JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	2,584,422	2420.11		93,298		88,806		57,001			(4,850)		17,805		0001
Purchased Call/AI Powered US Equity Index/AIP200JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2027	3	4,867,995	2434.46		172,612		161,363		96,912			(11,455)		33,247		0001
Purchased Call/AI Powered US Equity Index/AIP200KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2027	3	2,826,142	2327.2		104,103		101,455		108,588			(2,793)		19,708		0001
Purchased Call/AI Powered US Equity Index/AIP200LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/25/2027	2	4,502,618	2337.85		162,730		162,730		162,360			(423)		31,707		0001
Purchased Call/AI Powered US Equity Index/AIP200ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	2,837,677	2437.51		102,440		93,575		54,227			(9,236)		19,166		0001
Purchased Call/AI Powered US Equity Index/AIP200IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/21/2027	3	2,338,519	2431.98		85,374		77,485		46,041			(7,989)		15,735		0001
Purchased Call/AI Powered US Equity Index/AIP200JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	3	6,043,311	2420.11		215,074		204,730		133,049			(11,099)		41,545		0001
Purchased Call/AI Powered US Equity Index/AIP200LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	3	4,437,506	2346.67		158,745		158,574		151,962			(814)		31,249		0001
Purchased Call/AI Powered US Equity Index/AIP200KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	2,639,263	2342.31		95,805		93,960		93,602			(2,228)		18,457		0001
Purchased Call/AI Powered US Equity Index/AIP200KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2027	1	2,085,319	2342.31		75,697		74,241		74,041			(1,758)		14,593		0001
Purchased Call/AI Powered US Equity Index/AIP200KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2027	2	4,836,025	2368.25		168,365		162,730		147,224			(5,948)		33,581		0001
Purchased Call/AI Powered US Equity Index/AIP200ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	1	4,294,532	2429.91		155,033		143,107		87,017			(12,496)		29,157		0001
Purchased Call/AI Powered US Equity Index/AIP200KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2027	1	3,578,505	2393.02		129,900		124,904		93,914			(5,501)		24,796		0001
Purchased Call/AI Powered US Equity Index/AIP200KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	2,941,638	2344.78		106,781		103,697		107,230			(3,506)		20,470		0001

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Purchased Call/AI Powered US Equity Index/AIP200JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	3	7,496,117	2459.85		267,903		252,802		127,144			(16,392)		51,271		0001
Purchased Call/AI Powered US Equity Index/AIP200LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2027	1	2,735,879	2337.85		99,312		99,312		98,962			(407)		19,332		0001
Purchased Call/AI Powered US Equity Index/AIP200KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2027	1	3,781,126	2344.78		137,255		133,296		133,121			(4,500)		26,331		0001
Purchased Call/AI Powered US Equity Index/AIP200JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	3,194,835	2431.16		115,334		107,571		64,826			(8,193)		21,804		0001
Purchased Call/Nasdaq FC Index/NFC2610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2024	04/11/2025	5	9,716,513	259.45	338,618			9,394		428			(83,650)		8,434		0001
Purchased Call/Nasdaq FC Index/NFC2611S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	3	12,204,955	249.99	426,396			18,974		73,848			(105,576)		13,170		0001
Purchased Call/Nasdaq FC Index/NFC2611SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2024	04/30/2025	8	8,974,641	249.32	341,478			27,453		83,779			(84,642)		12,865		0001
Purchased Call/Nasdaq FC Index/NFC2612S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2024	05/02/2025	6	15,410,170	252.56	591,735			51,030		72,480			(146,827)		22,814		0001
Purchased Call/Nasdaq FC Index/NFC2610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/04/2025	8	9,816,146	255.86	379,534			3,167		738			(94,010)		5,138		0001
Purchased Call/Nasdaq FC Index/NFC2611S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2025	4	8,087,912	253.34	288,238			11,933		14,300			(71,190)		8,467		0001
Purchased Call/Nasdaq FC Index/NFC2610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	6	18,102,815	257.67	681,382			5,687		300			(169,009)		9,475		0001
Purchased Call/Nasdaq FC Index/NFC2610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2025	3	8,983,023	256.71	350,505			8,721		1,549			(86,540)		7,434		0001
Purchased Call/Nasdaq FC Index/NFC2611S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	7	11,946,420	251.06	438,700			19,431		52,612			(108,429)		12,891		0001
Purchased Call/Nasdaq FC Index/NFC2611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2024	04/25/2025	7	14,595,649	249.64	584,187			38,959		116,479			(144,547)		19,099		0001
Purchased Call/Nasdaq FC Index/NFC2611SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2025	4	8,994,428	248.21	351,677			29,171		106,619			(86,845)		13,106		0001
Purchased Call/Nasdaq FC Index/NFC2611SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2024	04/29/2025	5	12,852,626	252.36	430,674			33,333		54,632			(106,521)		18,114		0001
Purchased Call/Nasdaq FC Index/NFC2612S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2025	2	4,371,699	252.56	164,732			15,441		21,272			(40,431)		6,769		0001
Purchased Call/Nasdaq FC Index/NFC2610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2024	04/14/2025	2	4,195,650	256.46	157,088			5,626		1,345			(38,528)		4,109		0001
Purchased Call/Nasdaq FC Index/NFC2611SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2025	6	12,160,286	250.21	463,071			28,158		77,801			(114,502)		15,263		0001
Purchased Call/Nasdaq FC Index/NFC2611SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2024	04/17/2025	5	20,113,252	245.9	793,469			35,422		306,052			(197,432)		21,703		0001
Purchased Call/Nasdaq FC Index/NFC2611SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2024	04/25/2025	5	18,990,453	251.93	714,666			47,695		83,365			(177,152)		24,850		0001
Purchased Call/Nasdaq FC Index/NFC2611SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2024	05/02/2025	6	12,603,906	249.97	497,616			43,130		109,421			(123,897)		18,660		0001
Purchased Call/Nasdaq FC Index/NFC2611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2024	04/15/2025	7	12,151,498	253.3	452,202			17,509		19,872			(111,919)		12,317		0001
Purchased Call/Nasdaq FC Index/NFC2610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2024	04/01/2025	6	10,599,286	261.42	356,771								(88,265)		2,774		0001
Purchased Call/Nasdaq FC Index/NFC2612S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2025	6	13,608,620	253.79	505,457			48,879		49,790			(124,982)		21,369		0001
Purchased Call/Nasdaq FC Index/NFC2612SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2024	05/16/2025	6	11,444,497	260.54	406,992			50,823		8,804			(100,550)		20,314		0001
Purchased Call/Nasdaq FC Index/NFC2612S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2025	6	11,348,418	253.67	425,903			43,579		47,302			(105,205)		18,308		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2613$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/24/2024	. 05/27/2025	2	2,578,765	..... 262.25	92,659			14,304	.....	 1,992			.....(22,679)		5,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/04/2024	. 04/03/2025	6	 11,806,574	..... 258.84	426,228			 2,357	.....	 26			..... (105,272)		 5,352	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/13/2024	. 05/09/2025	3	 16,679,971	..... 254.59	623,903			65,904	.....	57,627			..... (154,584)		27,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/22/2024	. 04/22/2025	7	 10,178,849	..... 247.67	418,647			24,299	.....	113,466			..... (103,547)		 12,495	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/28/2025	1	5,288,541	..... 251.93	196,734			14,633	.....	25,174			.....(48,245)		 7,324	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/15/2024	. 05/13/2025	7	 15,728,909	..... 255.08	637,974			74,086	.....	51,945			..... (157,848)		26,993	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/14/2024	. 05/14/2025	4	9,258,282	..... 257.44	359,749			42,691	.....	16,599			..... (88,847)		16,072	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2024	. 06/03/2025	5	 12,606,135	..... 259.59	491,099			85,506	.....	28,600			..... (121,449)		26,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/03/2024	. 05/30/2025	5	 10,844,008	..... 259.22	406,069			66,501	.....	24,161			..... (100,387)		21,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/21/2024	. 05/20/2025	7	 11,831,769	..... 261.6	428,854			58,115	.....	 7,611			..... (106,137)		21,896	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/05/2024	. 06/13/2025	5	 18,294,762	..... 270.44	 660,571			134,230	.....	 3,903			..... (163,768)		41,188	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/22/2024	. 05/22/2025	5	 11,315,032	..... 261.74	402,736			56,935	.....	 8,505			.....(99,572)		21,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/06/2024	. 06/05/2025	5	 11,727,233	..... 263.05	433,407			77,900	.....	12,778			..... (107,032)		24,934	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/12/2025	7	 14,096,930	..... 269.06	504,709			100,544	.....	 4,198			..... (124,707)		31,522	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/12/2024	. 06/27/2025	5	 12,804,674	..... 270.39	463,526			 111,900	.....	 5,310			..... (114,514)		31,436	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/12/2024	. 06/11/2025	3	7,973,931	.....265.4	313,568			61,446	.....	 6,172			.....(77,440)		17,708	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/16/2024	. 05/15/2025	5	 12,496,526	..... 260.89	438,712			53,459	.....	 7,737			..... (108,408)		21,939	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/04/2024	. 05/30/2025	5	 19,772,396	..... 258.94	755,675			124,844	.....	47,115			..... (188,683)		40,083	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/04/2025	4	7,572,950	..... 260.06	299,591			52,926	.....	16,211			.....(73,990)		 15,979	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/20/2024	. 05/16/2025	6	 17,935,485	..... 260.36	655,367			82,008	.....	14,652			..... (162,461)		31,836	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/20/2024	. 06/18/2025	6	 11,848,612	..... 271.5	417,522			90,560	.....	 2,301			..... (103,536)		27,562	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/28/2024	. 05/23/2025	6	 11,159,534	..... 260.77	420,689			60,957	.....	12,543			..... (104,110)		21,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/29/2024	. 05/29/2025	6	8,894,153	..... 261.57	312,158			50,143	.....	 9,887			..... (77,164)		17,879	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/13/2025	4	9,079,062	..... 269.84	327,517			66,389	.....	 2,337			.....(80,993)		20,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/28/2024	. 05/23/2025	4	 24,714,994	..... 262.25	898,840			130,310	.....	17,763			..... (222,838)		47,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/19/2025	1	4,796,367	..... 260.36	 170,751			 22,579	.....	 4,243			.....(41,873)		 8,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2024	. 06/06/2025	6	 20,269,703	..... 262.64	 767,006			140,858	.....	26,521			..... (190,236)		43,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/10/2024	. 06/10/2025	5	 13,064,593	..... 263.45	540,034			104,501	.....	15,556			..... (133,613)		28,810	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/12/2025	1	3,307,252	..... 254.59	 121,707			 13,747	.....	 11,852			.....(29,846)		 5,609	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2611$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/25/2024	. 04/24/2025	5	 14,140,637	..... 250.72	526,430			33,476	.....	82,408			..... (130,016)		18,130	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/09/2024	. 04/09/2025	4	8,675,474	..... 258.08	319,343			 7,054	.....	503			..... (78,879)		 6,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/21/2025	1	 6,122,670	.....245.9	231,437			12,751	.....	93,390			.....(56,756)		 7,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/25/2024	. 06/25/2025	3	9,359,000	..... 269.29	347,671			81,535	.....	 4,473			.....(85,837)		22,714	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/20/2024	. 06/20/2025	4	 16,371,467	..... 270.42	577,147			128,129	.....	 4,759			..... (142,633)		38,561	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/17/2025	7	 15,935,401	..... 271.49	557,573	637		119,631	.....	 2,852			..... (138,121)		36,833	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/25/2024	. 06/20/2025	9	 17,223,572	..... 269.73	613,356			137,879	.....	 6,084			..... (153,574)		40,568	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/24/2025	6	 11,183,132	..... 265.98	462,397			107,289	.....	11,594			..... (114,300)		26,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/15/2024	. 04/11/2025	5	 19,270,404	..... 256.46	695,506			 19,344	.....	 4,904			..... (172,411)		16,726	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/27/2024	. 06/26/2025	5	 12,496,544	.....269.9	463,933			110,404	.....	 5,395			..... (114,585)		30,505	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/04/2024	. 04/02/2025	4	8,438,284	.....258.4	318,476			880	.....	 10			..... (78,688)		 3,123	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/16/2024	. 05/09/2025	5	 11,583,864	..... 253.96	436,681			46,042	.....	47,314			..... (107,880)		18,933	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/08/2024	. 05/07/2025	5	 10,176,624	..... 253.75	378,038			37,576	.....	39,486			.....(93,414)		16,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2024	. 06/02/2025	1	4,280,631	..... 258.94	159,668			27,271	.....	10,930			.....(39,156)		 8,892	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/10/2024	. 06/06/2025	5	8,240,736	..... 262.93	 306,768			56,153	.....	10,039			.....(75,750)		17,653	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/28/2024	. 05/28/2025	5	 15,436,559	..... 262.56	541,294			85,271	.....	11,845			..... (133,851)		30,767	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/07/2025	2	4,215,303	..... 257.67	159,403			 2,635	.....	185			.....(39,098)		 2,919	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/11/2024	. 04/08/2025	5	 10,172,121	..... 257.51	387,911			 7,501	.....	640			.....(95,911)		 7,530	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/27/2025	4	 21,269,674	..... 268.9	807,264			195,215	.....	12,843			..... (199,911)		52,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/21/2024	. 05/21/2025	3	 10,442,727	..... 261.86	372,547			51,444	.....	 6,809			.....(92,025)		19,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/09/2025	1	4,929,349	..... 262.64	182,879			34,762	.....	 6,757			.....(44,848)		10,793	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/16/2025	1	 6,171,382	..... 270.44	217,233			45,481	.....	 1,410			.....(53,272)		14,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/23/2025	1	 6,003,828	..... 269.73	217,339			 49,694	.....	 2,245			.....(53,298)		14,401	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/30/2025	1	8,358,737	..... 268.9	310,109			76,887	.....	 5,302			.....(76,049)		20,868	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/19/2024	. 07/02/2025	5	8,442,522	..... 272.98	322,858			82,701	.....	 2,106			.....(79,987)		21,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/23/2024	. 07/18/2025	8	 12,486,421	..... 268.49	452,066			135,819	.....	15,787			..... (111,996)		34,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/15/2024	. 07/15/2025	5	 22,270,285	..... 275.53	 800,716			232,287	.....	 4,891			..... (197,999)		60,007	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/25/2024	. 07/25/2025	6	 14,413,547	..... 261.62	560,430			 178,786	.....	66,993			..... (138,422)		40,628	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/08/2024	. 07/07/2025	3	7,257,612	..... 277.51	251,479			67,230	.....	553			..... (61,703)		18,803	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2616$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2024	. 07/24/2025	4	 12,452,176	..... 263.25	465,433	.....	.....	146,573	.....	43,991	.....	.....	..... (114,892)	.....	34,948	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/14/2025	1	7,895,596	..... 275.01	288,979	.....	.....	 82,793	.....	 1,863	.....	.....	..... (70,867)	.....	21,174	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/09/2024	. 07/03/2025	7	 16,961,048	..... 275.12	622,078	.....	.....	 161,101	.....	 2,547	.....	.....	..... (153,997)	.....	43,037	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/11/2024	. 07/11/2025	5	 15,399,326	..... 273.49	585,761	.....	.....	164,150	.....	 5,167	.....	.....	..... (144,726)	.....	40,703	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/22/2024	. 07/17/2025	6	 14,685,412	..... 269.35	548,081	.....	.....	 162,107	.....	 14,924	.....	.....	..... (135,357)	.....	39,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 07/01/2025	4	 13,049,763	..... 270.44	524,535	.....	.....	132,129	.....	 6,004	.....	.....	..... (129,638)	.....	32,758	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/07/2025	3	 14,569,568	..... 256.99	578,231	.....	.....	204,596	.....	141,934	.....	.....	..... (142,750)	.....	43,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/06/2024	. 08/05/2025	8	 11,755,940	..... 257.05	467,151	.....	.....	 162,706	.....	 110,851	.....	.....	..... (115,572)	.....	34,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 07/30/2025	6	 12,038,765	..... 261.1	507,545	.....	.....	168,321	.....	 63,377	.....	.....	..... (125,521)	.....	34,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/14/2025	4	 13,848,902	..... 262.82	547,122	.....	.....	204,142	.....	 72,250	.....	.....	..... (135,093)	.....	42,268	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/22/2025	5	 11,167,752	..... 266.18	424,970	.....	.....	168,572	.....	 40,698	.....	.....	..... (105,007)	.....	35,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/09/2024	. 09/05/2025	5	 12,311,707	..... 260.98	450,461	.....	.....	196,073	.....	 95,535	.....	.....	..... (111,182)	.....	40,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/15/2025	5	 12,896,080	..... 266.97	473,888	.....	.....	178,914	.....	 39,316	.....	.....	..... (117,172)	.....	39,504	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2024	. 08/12/2025	5	 14,188,092	..... 259.75	594,967	.....	.....	 218,678	.....	104,365	.....	.....	..... (147,156)	.....	42,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/26/2024	. 09/19/2025	4	 25,659,821	..... 268.59	956,225	.....	.....	454,400	.....	 93,763	.....	.....	..... (236,706)	.....	88,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/31/2024	. 07/31/2025	5	 10,669,914	..... 265.42	378,995	.....	.....	126,869	.....	 30,230	.....	.....	..... (93,619)	.....	30,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/28/2024	. 08/28/2025	2	 12,888,298	..... 264.43	503,398	.....	.....	207,629	.....	 62,015	.....	.....	..... (124,363)	.....	41,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/24/2024	. 09/23/2025	7	 12,909,702	..... 268.94	488,774	.....	.....	236,422	.....	 46,127	.....	.....	..... (120,889)	.....	44,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/25/2025	1	 6,468,916	..... 268.62	237,409	.....	.....	 95,487	.....	 16,952	.....	.....	..... (58,220)	.....	20,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/12/2025	5	 23,143,965	..... 264.78	 876,261	.....	.....	399,763	.....	124,234	.....	.....	..... (217,171)	.....	77,804	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/05/2025	5	 19,939,747	..... 256.62	791,932	.....	.....	345,792	.....	244,001	.....	.....	..... (196,363)	.....	65,595	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/18/2024	. 09/18/2025	5	 14,272,339	..... 262.81	585,921	.....	.....	275,317	.....	 99,558	.....	.....	..... (144,668)	.....	48,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/05/2024	. 09/03/2025	5	 13,160,215	..... 261.26	 501,071	.....	.....	214,606	.....	 95,939	.....	.....	..... (123,859)	.....	43,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 09/12/2025	3	 9,657,971	..... 264.11	 368,701	.....	.....	 167,683	.....	 55,988	.....	.....	..... (91,023)	.....	32,468	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/15/2025	7	 21,629,012	..... 267.15	809,140	.....	.....	305,929	.....	 63,893	.....	.....	..... (200,441)	.....	66,255	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/15/2025	1	 9,281,761	..... 264.78	348,994	.....	.....	160,557	.....	 50,253	.....	.....	..... (85,584)	.....	31,485	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 08/27/2025	4	8,021,425	267	282,555	.....	.....	 115,618	.....	 27,219	.....	.....	..... (69,861)	.....	25,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2024	. 09/22/2025	1	 10,284,854	..... 268.59	378,483	.....	.....	181,421	.....	 37,873	.....	.....	..... (92,816)	.....	35,607	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/16/2024	. 07/10/2025	5	 12,844,534	..... 279.09	438,715	.....	.....	121,314	.....	801	.....	.....	..... (108,342)	.....	33,783	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2619$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/26/2024	.09/26/2025	4	 16,543,284	..... 271.07	598,379			295,396	.....	47,877			..... (147,752)		57,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/09/2024	.09/09/2025	4	 11,031,955	..... 258.43	446,855			198,755	.....	113,443			..... (110,495)		36,748	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/04/2024	.09/04/2025	3	8,262,487	..... 260.94	310,381			134,053	.....	63,163			..... (76,674)		27,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/30/2024	.09/25/2025	5	 15,391,057	..... 269.86	571,458			279,248	.....	50,811			..... (141,034)		53,741	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/29/2024	.07/29/2025	5	 13,764,158	..... 263.29	493,814			162,264	.....	51,820			..... (122,039)		39,461	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/07/2024	.08/06/2025	4	 7,114,736	..... 257.81	268,649			94,150	.....	62,340			.....(66,345)		21,066	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/09/2024	.07/09/2025	6	 10,543,079	..... 277.89	384,954			105,203	.....	856			.....(95,090)		27,592	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/12/2024	.07/11/2025	5	 25,010,140	..... 275.01	927,366			260,503	.....	5,691			..... (230,038)		66,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/15/2024	.07/08/2025	6	 12,434,677	..... 277.83	441,321			119,535	.....	950			..... (109,146)		32,380	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.10/21/2024	.07/03/2025	8	 21,834,840	..... 277.51	769,734			199,866	.....	1,519			..... (191,585)		55,404	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/04/2024	.08/13/2025	4	7,387,044	..... 262.75	280,602			103,844	.....	38,116			.....(69,346)		22,463	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/04/2024	.08/29/2025	5	 13,548,543	..... 264.19	520,835			217,246	.....	68,726			..... (128,615)		43,572	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/01/2024	.08/01/2025	3	 10,751,256	..... 262.42	392,809			132,874	.....	49,587			.....(96,967)		31,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/13/2024	.08/20/2025	5	8,853,233	..... 268.97	324,414			126,442	.....	20,883			.....(80,223)		27,610	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/21/2024	.08/19/2025	5	 11,675,908	..... 269.44	 418,876			 161,968	.....	25,248			..... (103,522)		36,285	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/24/2024	.07/22/2025	3	 18,061,036	..... 269.56	647,493			200,302	.....	19,884			..... (160,073)		50,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/23/2024	.08/22/2025	4	 22,061,009	..... 268.62	 803,001			319,190	.....	57,130			..... (198,900)		69,284	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2024	.09/02/2025	3	5,214,197	..... 266.58	 180,813			76,860	.....	19,625			.....(44,424)		16,989	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/21/2024	.08/18/2025	2	 8,667,795	..... 267.15	317,929			 121,787	.....	25,873			..... (78,015)		26,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/09/2024	.08/08/2025	4	 18,094,593	..... 259.72	 700,641			251,297	.....	 130,600			..... (173,600)		53,994	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/30/2024	.09/30/2025	4	 12,231,796	..... 270.39	421,652			211,872	.....	99,476			..... (104,196)		43,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/16/2024	.09/16/2025	4	 12,626,334	..... 263.96	481,338			223,338	.....	75,898			..... (118,988)		42,958	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/12/2024	.09/10/2025	5	5,204,597	..... 259.74	215,903			96,685	.....	47,256			.....(53,392)		17,390	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/24/2024	.09/24/2025	4	7,279,380	..... 269.66	270,359			131,376	.....	24,235			..... (66,787)		25,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/16/2024	.07/16/2025	4	 10,637,094	..... 275.74	347,737			101,732	.....	2,336			..... (85,878)		28,796	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/23/2025	6	 11,537,453	..... 268.96	370,348			115,614	.....	14,716			..... (91,559)		32,239	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/18/2025	4	 22,185,385	..... 266.88	869,641			261,148	.....	37,993			..... (215,540)		60,618	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/02/2024	.08/04/2025	2	7,839,112	.....259.8	290,606	9,809		106,359	.....	52,018			..... (74,895)		23,029	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/09/2024	.08/08/2025	3	 11,052,824	..... 259.26	423,241			151,400	.....	84,324			..... (104,490)		32,981	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2617$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/10/2024	. 08/21/2025	5	 13,038,718	..... 269.99	457,319			179,354	.....	26,862			..... (112,914)		40,806	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 08/29/2025	6	 29,710,954	..... 266.58	 1,092,234			456,605	.....	 111,021			..... (270,476)		95,549	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 09/11/2025	6	 15,181,436	..... 262.8	591,296			266,855	.....	 100,476			..... (146,230)		50,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/19/2024	. 09/19/2025	4	 11,387,439	..... 268.92	417,764			198,085	.....	39,947			..... (103,126)		39,085	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/26/2025	5	 12,347,096	..... 266.44	467,478			189,784	.....	44,506			..... (115,533)		39,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2024	. 09/26/2025	4	 26,692,025	..... 269.91	996,243			492,870	.....	89,507			..... (246,660)		93,461	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/30/2024	. 07/25/2025	3	 18,127,870	..... 263.12	694,275			221,878	.....	67,290			..... (171,876)		51,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/21/2025	1	6,579,659	..... 266.88	249,369			76,253	.....	11,524			.....(61,153)		18,224	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/06/2024	. 08/01/2025	4	 21,056,759	.....259.8	795,394			269,680	.....	138,012			..... (196,921)		61,118	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/11/2025	1	8,784,485	..... 259.72	332,932			 121,066	.....	63,972			.....(81,645)		26,513	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/18/2024	. 09/17/2025	6	 5,106,662	 264	194,124			90,724	.....	30,928			.....(48,027)		 17,425	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/08/2025	1	7,591,901	..... 256.62	290,770			128,163	.....	92,480			..... (71,306)		25,211	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/28/2025	1	5,527,544	..... 263.12	209,494			68,100	.....	20,863			.....(51,375)		15,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2024	. 09/29/2025	1	 10,991,303	..... 269.91	 406,678			202,779	.....	37,419			.....(99,730)		38,807	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2024	. 10/01/2025	4	5,272,709	..... 267.06	202,439			102,281	.....	25,589			.....(50,014)		18,718	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 10/03/2025	3	 13,902,317	..... 267.22	537,585			275,672	.....	68,864			..... (132,651)		49,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2024	. 10/03/2025	4	 24,255,346	..... 269.74	902,748			464,239	.....	89,667			..... (223,599)		86,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 10/07/2025	6	 10,512,426	..... 267.14	432,957			226,169	.....	53,262			..... (107,085)		37,923	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/04/2025	4	 12,107,065	..... 266.03	500,193			299,685	.....	85,418			..... (123,593)		46,783	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2024	. 11/11/2025	4	 11,441,654	..... 275.83	418,755			258,839	.....	32,257			..... (103,415)		44,916	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2024	. 10/10/2025	4	 21,559,054	..... 272.06	818,739			437,958	.....	65,952			..... (202,773)		78,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/24/2025	2	 12,390,337	..... 269.78	479,048			273,513	.....	56,157			..... (118,186)		46,654	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/14/2025	6	 14,107,401	..... 271.73	488,823			 307,718	.....	63,497			..... (120,707)		55,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/20/2024	. 11/20/2025	5	 15,217,382	..... 264.61	586,090			 377,168	.....	135,639			..... (144,700)		60,922	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2024	. 10/17/2025	3	 13,260,263	..... 270.34	510,395			281,538	.....	53,464			..... (125,941)		49,078	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/12/2024	. 11/07/2025	5	 13,925,429	..... 275.87	510,201			312,670	.....	37,952			..... (126,190)		54,179	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2024	. 11/26/2025	5	7,287,234	..... 267.73	 266,811			176,993	.....	51,294			.....(65,969)		29,546	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/12/2025	4	 10,416,808	..... 275.39	379,910			235,784	.....	31,246			.....(93,763)		40,984	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/24/2025	3	 26,849,726	..... 271.92	 1,023,409			585,867	.....	96,997			..... (253,339)		101,099	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/05/2024	. 10/28/2025	8	 11,256,969	..... 271.78	441,055			256,071		42,180			..... (109,120)		42,794	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2024	. 11/19/2025	3	5,301,048	..... 264.71	202,224			129,468		46,409			.....(49,935)		21,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2024	. 11/06/2025	5	 14,900,473	..... 273.27	 568,801			344,114		52,772			..... (140,379)		57,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/03/2024	. 12/02/2025	6	 16,371,560	..... 270.53	638,233			431,972		91,859			..... (157,799)		67,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/20/2024	. 12/22/2025	1	 8,716,566	..... 271.84	330,358			241,170		49,726			.....(81,014)		37,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2024	. 10/06/2025	4	 9,270,181	..... 269.74	347,208			 180,148		34,621			.....(85,315)		33,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/25/2024	. 11/21/2025	5	 22,537,279	..... 265.76	857,925	 1,638		559,519		183,958			..... (212,528)		90,419	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/17/2024	. 12/16/2025	4	 9,777,361	..... 278.64	348,794			249,349		28,219			.....(86,167)		41,260	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/11/2025	5	 17,465,062	..... 277.44	626,495			439,386		54,871			..... (154,615)		72,990	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/07/2024	. 10/31/2025	4	 29,070,322	..... 266.73	 1,115,956			 660,677		188,525			..... (276,286)		111,296	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/03/2024	. 11/28/2025	4	 24,282,628	..... 267.48	938,961			628,848		176,327			..... (232,360)		98,861	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/16/2024	. 10/14/2025	3	 10,284,577	..... 274.19	356,514			192,780		25,057			.....(88,035)		37,778	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/19/2025	4	 25,366,904	..... 271.84	980,037			714,154		143,510			..... (242,744)		 107,664	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2024	. 12/08/2025	4	 10,122,830	..... 276.59	362,074			250,396		33,534			.....(88,817)		42,056	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/10/2025	. 12/26/2025	4	 31,938,632	..... 272.58	 1,209,742	 2,997		 906,670		178,572			..... (299,988)		137,348	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2024	. 10/10/2025	3	 11,538,725	..... 271.71	434,106			231,640		36,780			..... (107,120)		41,953	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/02/2025	. 12/23/2025	6	 12,985,841	..... 272.94	502,653	11,648		379,523		68,336			..... (127,218)		55,533	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/04/2024	. 10/31/2025	5	 15,717,051	..... 265.37	608,854			359,576		 116,640			..... (150,304)		60,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/08/2025	4	 6,170,561	..... 270.34	241,017			126,509		22,143			.....(59,563)		22,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/12/2024	. 12/12/2025	5	 19,372,900	..... 276.56	707,350			499,986		67,365			..... (174,550)		81,122	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/22/2024	. 10/22/2025	4	 6,607,531	..... 272.76	220,708			124,409		20,946			.....(54,572)		24,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/07/2024	. 11/03/2025	5	 13,455,401	..... 266.73	523,064			311,719		87,926			..... (128,489)		51,874	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/13/2024	. 11/07/2025	5	 33,709,473	..... 276.03	 1,246,011			763,679		90,241			..... (308,430)		131,151	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/16/2024	. 10/16/2025	5	 15,402,224	..... 270.35	586,431			321,139		60,616			..... (144,995)		56,863	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2024	. 10/29/2025	8	6,277,745	..... 274.16	219,729			128,191		18,438			.....(54,354)		23,922	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/12/2024	. 12/05/2025	5	 12,979,063	..... 274.06	475,443			326,981		54,369			..... (117,378)		53,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/29/2024	. 10/23/2025	4	 17,627,761	..... 267.42	 687,801			389,295		99,846			..... (169,784)		66,215	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/10/2024	. 12/10/2025	4	6,961,314	..... 272.98	282,604			197,301		33,086			.....(69,791)		29,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2024	. 12/04/2025	3	 15,250,450	 275	546,430			372,850		57,498			..... (134,885)		62,854	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/17/2024	. 12/12/2025	4	 25,110,613	..... 277.38	929,319	.....	.....	658,644	.....	80,653	.....	.....	..... (230,140)	.....	105,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/15/2025	1	 11,378,215	..... 277.38	414,167	.....	.....	294,367	.....	36,821	.....	.....	..... (101,567)	.....	47,923	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/10/2024	. 12/09/2025	5	 12,080,238	..... 274.15	436,704	.....	.....	303,862	.....	50,941	.....	.....	..... (107,903)	.....	50,287	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/05/2024	. 11/05/2025	4	6,991,379	..... 268.27	295,518	.....	.....	 177,851	.....	40,399	.....	.....	.....(73,005)	.....	27,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/25/2025	4	7,481,645	..... 266.09	301,142	.....	.....	198,643	.....	60,120	.....	.....	..... (74,493)	.....	30,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 10/02/2025	6	 15,477,922	..... 267.38	593,100	.....	.....	303,256	.....	73,493	.....	.....	..... (147,330)	.....	55,096	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 11/14/2025	3	 24,782,965	..... 261.76	964,893	.....	.....	608,655	.....	273,315	.....	.....	..... (238,843)	.....	97,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/24/2025	3	 1,617,077	..... 274.59	 58,513	.....	.....	 43,394	.....	 7,433	.....	.....	.....(14,493)	.....	 6,928	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/21/2025	5	 11,171,159	..... 272.44	419,784	 1,575	.....	236,307	.....	36,250	.....	.....	..... (104,149)	.....	41,758	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/20/2024	. 10/30/2025	4	 15,434,641	..... 272.04	562,929	.....	.....	329,139	.....	57,791	.....	.....	..... (138,877)	.....	58,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2024	. 10/17/2025	5	 26,264,834	..... 271.95	999,015	 1,302	.....	553,708	.....	88,468	.....	.....	..... (247,612)	.....	97,210	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/10/2025	1	 8,602,615	..... 276.03	315,716	.....	.....	194,488	.....	23,415	.....	.....	.....(77,424)	.....	33,696	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2024	. 11/21/2025	4	 15,439,348	..... 265.35	589,116	.....	.....	382,179	.....	130,562	.....	.....	..... (145,390)	.....	61,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2024	. 12/03/2025	3	4,739,771	..... 271.39	185,460	.....	.....	125,915	.....	24,810	.....	.....	.....(45,799)	.....	 19,495	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/27/2024	. 11/26/2025	3	 16,230,419	..... 265.02	635,413	.....	.....	423,344	.....	144,165	.....	.....	..... (157,347)	.....	65,805	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2024	. 11/13/2025	5	 13,775,173	.....274.5	496,405	.....	.....	309,837	.....	 45,955	.....	.....	..... (122,517)	.....	54,317	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2024	. 12/01/2025	2	7,432,767	..... 267.48	281,989	.....	.....	189,551	.....	 54,176	.....	.....	.....(69,158)	.....	30,448	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2024	. 11/18/2025	4	 12,987,514	..... 263.33	518,523	.....	.....	330,841	.....	126,957	.....	.....	..... (128,181)	.....	51,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2024	. 12/05/2025	4	 25,523,828	..... 276.59	913,696	.....	.....	629,689	.....	83,688	.....	.....	..... (226,157)	.....	105,407	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/17/2024	. 12/17/2025	3	 10,851,754	..... 278.2	367,748	.....	.....	263,729	.....	 33,149	.....	.....	..... (90,778)	.....	45,882	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2024	. 12/18/2025	4	 18,107,282	..... 270.81	 687,614	.....	.....	495,735	.....	109,957	.....	.....	..... (169,721)	.....	76,706	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/02/2025	. 12/31/2025	4	4,422,312	..... 268.82	82,839	86,132	.....	128,529	.....	34,760	.....	.....	.....(41,209)	.....	 19,193	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2024	. 12/26/2025	4	 23,918,551	..... 274.36	 879,770	.....	.....	656,331	.....	114,401	.....	.....	..... (217,210)	.....	102,859	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/09/2025	3	 14,390,365	..... 272.1	535,481	.....	.....	282,709	.....	 42,781	.....	.....	..... (132,220)	.....	52,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/20/2025	2	8,516,029	..... 271.95	321,154	.....	.....	 178,719	.....	28,906	.....	.....	..... (78,764)	.....	31,755	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2024	. 12/19/2025	4	 18,838,633	..... 270.4	725,006	.....	.....	526,499	.....	120,122	.....	.....	..... (178,881)	.....	79,956	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/15/2024	. 10/13/2025	2	 12,623,555	..... 272.06	471,842	.....	.....	254,179	.....	39,073	.....	.....	..... (115,729)	.....	46,252	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2024	. 10/15/2025	3	8,001,234	..... 270.25	305,290	.....	.....	165,963	.....	31,315	.....	.....	.....(75,389)	.....	29,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/28/2024	. 10/27/2025	2	 12,688,974	..... 271.92	478,387	.....	.....	275,440	.....	 46,312	.....	.....	..... (117,323)	.....	48,124	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261B$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/17/2025	1	 11,174,853	..... 261.76	426,879	.....	.....	270,475	.....	123,846	.....	.....	..... (104,684)	.....	44,450	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2024	. 12/30/2025	5	 10,635,425	..... 270.23	362,359	29,059	.....	295,963	.....	73,822	.....	.....	.....(96,557)	.....	46,074	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/27/2024	. 11/28/2025	1	 11,756,727	..... 265.02	445,580	.....	.....	297,465	.....	105,337	.....	.....	..... (109,569)	.....	47,865	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2024	. 11/24/2025	1	3,254,871	..... 265.76	123,034	.....	.....	80,328	.....	26,703	.....	.....	.....(30,172)	.....	 13,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/29/2025	1	 13,438,883	..... 272.58	509,334	.....	.....	381,649	.....	75,781	.....	.....	..... (124,905)	.....	58,112	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2025	. 01/02/2026	5	 16,976,286	..... 268.28	.....	662,102	.....	506,730	.....	 140,706	.....	.....	..... (159,076)	.....	73,945	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/15/2025	. 01/13/2026	5	 11,542,040	..... 266.45	.....	443,059	.....	350,975	.....	115,169	.....	.....	.....(92,813)	.....	51,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/17/2025	. 01/16/2026	3	 16,720,164	..... 268.87	.....	645,698	.....	520,446	.....	142,142	.....	.....	..... (130,610)	.....	74,647	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/22/2025	. 01/22/2026	4	 18,122,288	..... 274.59	.....	674,752	.....	551,412	.....	99,902	.....	.....	..... (125,286)	.....	81,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/06/2025	. 02/05/2026	5	 22,122,414	..... 270.43	.....	843,783	.....	722,363	.....	181,534	.....	.....	..... (124,110)	.....	102,102	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/03/2025	. 01/05/2026	3	8,505,133	..... 270.79	.....	323,247	.....	248,724	.....	58,080	.....	.....	.....(76,328)	.....	37,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/27/2025	. 02/27/2026	4	 14,738,295	..... 256.31	.....	582,448	.....	536,224	.....	331,131	.....	.....	.....(50,434)	.....	70,387	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/14/2025	. 01/14/2026	4	5,555,362	..... 266.24	.....	236,630	.....	188,283	.....	56,692	.....	.....	.....(48,772)	.....	24,716	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/26/2025	. 02/26/2026	3	 20,031,664	..... 262.08	.....	720,461	.....	 658,167	.....	315,667	.....	.....	.....(64,705)	.....	 95,523	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/28/2025	. 03/26/2026	4	 12,110,186	..... 253.36	.....	448,828	.....	445,331	.....	324,845	.....	.....	.....(5,632)	.....	60,135	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/20/2025	. 03/18/2026	4	 15,840,778	..... 250.52	.....	619,114	.....	599,505	.....	506,059	.....	.....	.....(21,357)	.....	77,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/25/2025	. 03/24/2026	4	 12,197,425	..... 255.56	.....	464,378	.....	457,593	.....	 301,887	.....	.....	.....(8,033)	.....	60,399	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/18/2025	. 02/13/2026	4	 17,572,883	..... 274.36	.....	665,242	.....	588,308	.....	113,142	.....	.....	.....(83,082)	.....	82,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/18/2025	. 03/13/2026	6	 20,584,004	..... 249.46	.....	821,645	.....	 788,631	.....	690,436	.....	.....	.....(39,250)	.....	100,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/27/2025	. 01/23/2026	5	 24,818,271	..... 273.87	.....	905,397	.....	747,277	.....	146,135	.....	.....	..... (163,436)	.....	112,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/07/2025	. 02/06/2026	4	 13,941,132	..... 271.28	.....	516,758	.....	445,657	.....	 108,710	.....	.....	.....(74,509)	.....	64,446	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/31/2025	. 01/30/2026	3	 27,828,434	..... 269.36	.....	 1,058,465	.....	894,193	.....	241,119	.....	.....	..... (170,456)	.....	127,193	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/12/2025	. 03/11/2026	3	 15,387,410	..... 250.19	.....	596,705	.....	566,013	.....	494,179	.....	.....	.....(32,230)	.....	74,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/18/2025	. 03/17/2026	5	 16,569,727	..... 252.37	.....	603,434	.....	583,676	.....	479,484	.....	.....	.....(21,326)	.....	81,244	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/21/2025	. 01/12/2026	2	 12,036,765	..... 266.98	.....	459,403	.....	362,046	.....	114,714	.....	.....	..... (100,032)	.....	53,367	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/13/2025	. 03/10/2026	6	 16,134,463	..... 250.48	.....	622,156	.....	589,622	.....	509,114	.....	.....	.....(34,107)	.....	78,317	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/04/2025	. 03/04/2026	3	 15,872,583	..... 255.06	.....	622,978	.....	578,956	.....	386,044	.....	.....	.....(45,514)	.....	76,371	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/18/2025	. 03/13/2026	5	 30,955,320	..... 251.78	.....	 1,187,135	.....	 1,142,022	.....	913,745	.....	.....	.....(53,171)	.....	150,912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/21/2025	. 03/20/2026	4	 16,180,080	..... 251.6	.....	623,615	.....	610,322	.....	491,582	.....	.....	.....(18,209)	.....	79,672	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2025	.01/27/2026	6	 13,444,720	..... 267.25	.....	543,290	.....	451,526	.....	132,918	.....	.....	.....(92,774)	.....	61,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/05/2025	.03/05/2026	4	 13,560,011	..... 256.77	.....	497,240	.....	464,105	.....	301,797	.....	.....	.....(34,997)	.....	65,341	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2025	.02/19/2026	5	 17,520,985	..... 276.13	.....	 617,907	.....	552,979	.....	 101,156	.....	.....	..... (67,120)	.....	82,665	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/06/2025	.02/27/2026	4	 32,778,584	..... 258.89	.....	 1,227,748	.....	 1,132,903	.....	632,444	.....	.....	..... (102,917)	.....	156,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/21/2025	.03/23/2026	2	6,531,246	..... 252.36	.....	248,153	.....	243,390	.....	192,793	.....	.....	.....(6,718)	.....	32,296	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/20/2025	.02/17/2026	4	 11,980,275	..... 275.39	.....	450,627	.....	400,409	.....	71,681	.....	.....	.....(52,607)	.....	56,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/21/2025	.02/20/2026	3	 16,919,074	..... 273.96	.....	593,453	.....	534,646	.....	 116,606	.....	.....	.....(62,965)	.....	79,948	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/06/2025	.02/03/2026	5	 13,285,517	..... 268.21	.....	534,906	.....	455,043	.....	127,803	.....	.....	.....(80,920)	.....	61,120	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/18/2025	.02/13/2026	4	 41,197,582	..... 275.39	.....	 1,537,947	.....	 1,362,935	.....	245,345	.....	.....	..... (188,082)	.....	192,571	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/26/2025	.03/20/2026	4	 29,147,660	..... 252.36	.....	 1,153,865	.....	 1,132,414	.....	854,083	.....	.....	.....(29,006)	.....	143,525	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/08/2025	.01/08/2026	4	 13,027,090	..... 269.68	.....	481,533	.....	375,341	.....	99,136	.....	.....	..... (107,441)	.....	57,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2025	.01/02/2026	6	 29,830,621	..... 270.79	.....	 1,147,156	.....	 880,020	.....	202,299	.....	.....	..... (273,079)	.....	129,935	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/31/2025	.02/02/2026	1	 12,301,423	..... 269.36	.....	466,224	.....	394,300	.....	 107,619	.....	.....	.....(74,952)	.....	56,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/28/2025	.01/28/2026	3	4,356,602	..... 269.22	.....	165,563	.....	138,062	.....	37,449	.....	.....	..... (27,870)	.....	19,847	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/21/2025	.01/21/2026	4	 13,236,230	..... 272.24	.....	537,404	.....	438,061	.....	87,471	.....	.....	..... (100,456)	.....	59,598	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/24/2025	.01/23/2026	3	 12,206,801	.....275.2	.....	445,159	.....	366,437	.....	64,597	.....	.....	..... (81,487)	.....	55,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/10/2025	.02/10/2026	4	 14,507,091	..... 271.17	.....	541,263	.....	470,792	.....	115,240	.....	.....	..... (71,570)	.....	67,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/06/2025	.03/06/2026	5	 14,936,696	..... 253.53	.....	577,720	.....	543,307	.....	396,863	.....	.....	.....(38,684)	.....	72,080	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2025	.02/24/2026	4	 11,908,317	..... 264.41	.....	 418,610	.....	380,158	.....	 160,183	.....	.....	.....(39,405)	.....	56,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2025	.01/09/2026	4	 28,169,696	..... 266.98	.....	 1,082,843	.....	851,609	.....	266,983	.....	.....	..... (237,242)	.....	124,241	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2025	.01/09/2026	5	 15,214,115	..... 269.68	.....	567,791	.....	442,558	.....	 117,001	.....	.....	..... (126,551)	.....	67,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/14/2025	.02/06/2026	5	 31,002,686	..... 269.1	.....	 1,202,878	.....	 1,040,350	.....	284,117	.....	.....	..... (169,512)	.....	143,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/04/2025	.02/04/2026	3	 7,802,669	..... 269.85	.....	302,688	.....	258,243	.....	 66,412	.....	.....	.....(45,079)	.....	35,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/26/2025	.02/25/2026	4	 7,779,747	..... 261.47	.....	291,114	.....	265,351	.....	126,855	.....	.....	.....(26,592)	.....	37,043	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/07/2025	.03/09/2026	1	7,104,794	..... 254.28	.....	271,403	.....	255,702	.....	182,319	.....	.....	..... (17,748)	.....	34,437	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/07/2025	.01/07/2026	3	4,774,904	..... 269.64	.....	 181,898	.....	 141,070	.....	36,283	.....	.....	.....(41,104)	.....	20,985	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/07/2025	.01/06/2026	2	9,319,410	..... 272.49	.....	328,706	.....	253,989	.....	55,734	.....	.....	.....(75,208)	.....	40,885	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2025	.02/18/2026	4	 8,836,604	..... 276.04	.....	324,919	.....	289,888	.....	50,773	.....	.....	.....(35,855)	.....	41,628	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/12/2025	.03/12/2026	6	 12,328,151	..... 251.15	.....	 460,118	.....	439,185	.....	377,151	.....	.....	.....(23,086)	.....	60,015	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261GSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/21/2025	. 02/23/2026	1	 11,693,035	..... 267.45	.....	445,505	.....	402,550	.....	127,998	.....	.....	.....(46,129)	.....	55,507	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/31/2025	. 03/31/2026	1	4,693,456	..... 247.52	.....	179,290	.....	179,290	.....	183,528	.....	.....	.....	.....	23,467	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/19/2025	. 03/19/2026	4	 12,923,030	..... 252.01	.....	489,468	.....	 476,071	.....	382,730	.....	.....	.....(15,571)	.....	63,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/28/2025	. 03/27/2026	3	 19,936,074	..... 252.35	.....	 686,772	.....	685,764	.....	614,948	.....	.....	.....(5,737)	.....	99,133	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/30/2025	. 01/30/2026	3	 18,047,222	..... 269.46	.....	684,682	.....	 577,061	.....	155,211	.....	.....	.....(112,015)	.....	82,487	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/25/2025	. 03/25/2026	3	 19,371,411	..... 256.33	.....	696,536	.....	687,639	.....	463,032	.....	.....	..... (10,861)	.....	96,058	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ESZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/24/2025	. 01/16/2026	5	 37,775,914	..... 271.37	.....	 1,439,852	.....	1,163,598	.....	264,213	.....	.....	.....(287,505)	.....	168,649	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ESV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/15/2025	. 01/15/2026	3	6,085,353	..... 269.95	.....	225,899	.....	 181,037	.....	47,112	.....	.....	.....(46,119)	.....	27,121	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/29/2025	. 01/29/2026	6	 17,233,557	..... 268.92	.....	657,622	.....	550,457	.....	152,614	.....	.....	..... (109,099)	.....	78,638	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261HSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/10/2025	. 03/06/2026	3	 28,721,824	..... 254.28	.....	 1,069,273	.....	1,007,470	.....	735,996	.....	.....	.....(68,902)	.....	138,604	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/27/2025	. 02/20/2026	4	 26,076,453	..... 267.45	.....	987,439	.....	891,736	.....	287,152	.....	.....	..... (102,312)	.....	123,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/04/2025	. 03/03/2026	4	 15,477,773	..... 255.59	.....	592,219	.....	549,526	.....	364,226	.....	.....	.....(44,120)	.....	74,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261GS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/11/2025	. 02/11/2026	3	6,659,304	..... 270.48	.....	256,816	.....	224,131	.....	56,048	.....	.....	.....(33,258)	.....	31,030	.....	0001 .....
Purchased Call/NDX Index/NDX0212S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 03/21/2025	. 04/11/2025	1	 19,750,000	.....20741.7	.....	80,975	.....	47,632	.....	13,096	.....	.....	.....(38,560)	.....	17,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261GS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/07/2025	. 02/09/2026	1	 10,392,227	..... 269.1	.....	394,905	.....	341,598	.....	95,439	.....	.....	.....(55,954)	.....	48,271	.....	0001 .....
Purchased Call/NDX Index/NDX0400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	. 03/17/2025	. 04/04/2025	1	 19,750,000	 21001	.....	49,375	.....	 9,258	.....	895	.....	.....	.....(38,403)	.....	10,337	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/12/2025	. 02/12/2026	4	 20,286,869	..... 270.76	.....	 788,138	.....	689,863	.....	172,051	.....	.....	..... (101,020)	.....	94,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/24/2025	. 01/26/2026	1	 11,711,158	..... 273.87	.....	436,826	.....	361,013	.....	69,770	.....	.....	.....(78,557)	.....	53,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/17/2025	. 01/20/2026	1	2,945,918	..... 271.37	.....	 110,767	.....	89,712	.....	20,716	.....	.....	.....(21,973)	.....	 13,242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261HSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/14/2025	. 03/16/2026	2	6,068,444	..... 251.78	.....	230,698	.....	221,808	.....	 180,663	.....	.....	..... (10,665)	.....	29,712	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261HS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/28/2025	. 03/02/2026	1	6,769,520	..... 258.89	.....	258,596	.....	238,649	.....	130,834	.....	.....	.....(21,843)	.....	32,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/28/2025	. 03/27/2026	2	 28,020,780	..... 248.01	.....	 1,076,052	.....	1,076,052	.....	 1,062,996	.....	.....	.....(6,759)	.....	139,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/28/2025	. 03/30/2026	1	7,405,062	..... 248.01	.....	282,873	.....	282,873	.....	282,525	.....	.....	.....(2,312)	.....	36,975	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/04/2023	. 04/02/2025	5	 3,840,716	..... 238.04	167,852	.....	.....	231	.....	152,940	.....	.....	..... (20,706)	.....	 1,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/31/2023	. 04/01/2025	2	 834,658	..... 238.04	37,096	.....	.....	.....	.....	33,238	.....	.....	.....(4,563)	.....	218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/04/2025	4	4,317,675	..... 237.11	189,125	.....	.....	781	.....	190,463	.....	.....	.....(23,351)	.....	 2,260	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2023	. 04/03/2025	6	6,233,586	..... 237.68	272,661	.....	.....	752	.....	258,287	.....	.....	.....(33,734)	.....	 2,826	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/04/2025	4	 5,181,665	..... 235.34	244,137	.....	.....	 1,010	.....	268,842	.....	.....	.....(30,182)	.....	 2,712	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/10/2023	. 04/07/2025	3	 2,865,818	..... 236.62	129,144	.....	.....	 1,066	.....	132,377	.....	.....	.....(15,935)	.....	 1,984	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161GSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/06/2023	.04/09/2025	5	 4,051,177	..... 236.62	179,992	.....	.....	 1,979	.....	188,022	.....	.....	.....(22,177)	.....	3,181	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/06/2023	.04/08/2025	1	 644,174	..... 236.62	29,632	.....	.....	285	.....	29,818	.....	.....	.....(3,638)	.....	477	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/10/2023	.04/04/2025	5	4,110,397	..... 236.62	 186,876	.....	.....	780	.....	190,091	.....	.....	.....(23,306)	.....	2,151	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2023	.04/11/2025	7	3,355,079	.....235.1	155,550	.....	.....	 2,145	.....	178,983	.....	.....	.....(19,231)	.....	2,912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/06/2023	.04/10/2025	5	4,743,193	..... 236.05	210,698	.....	.....	 2,614	.....	232,381	.....	.....	.....(26,062)	.....	3,925	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/12/2023	.04/11/2025	7	5,582,020	.....233.5	277,084	.....	.....	 3,819	.....	336,985	.....	.....	.....(34,227)	.....	4,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/13/2023	.04/11/2025	6	4,240,700	..... 236.98	192,736	.....	.....	 2,665	.....	192,237	.....	.....	.....(23,872)	.....	3,681	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/14/2023	.04/14/2025	3	 2,516,181	..... 236.61	 115,877	.....	.....	 2,074	.....	118,283	.....	.....	.....(14,310)	.....	 2,464	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/21/2023	.04/16/2025	7	4,338,929	..... 236.61	196,730	.....	.....	 4,069	.....	204,931	.....	.....	.....(24,316)	.....	4,542	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/14/2023	.04/15/2025	1	 1,202,878	..... 236.61	 55,453	.....	.....	 1,066	.....	 56,700	.....	.....	.....(6,818)	.....	 1,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/20/2023	.04/17/2025	8	5,478,902	..... 236.77	244,684	.....	.....	 5,399	.....	256,940	.....	.....	.....(30,247)	.....	5,912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/21/2023	.04/17/2025	6	6,301,947	..... 236.62	280,004	.....	.....	 6,183	.....	299,413	.....	.....	.....(34,636)	.....	6,800	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/19/2023	.04/17/2025	4	 2,181,538	..... 236.75	 97,298	.....	.....	 2,146	.....	102,484	.....	.....	.....(12,026)	.....	 2,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/27/2023	.04/17/2025	5	4,580,052	..... 234.91	211,764	.....	.....	 4,689	.....	250,382	.....	.....	.....(26,241)	.....	4,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/01/2023	.04/23/2025	6	5,635,528	..... 235.16	223,025	.....	.....	 6,753	.....	302,764	.....	.....	.....(27,547)	.....	7,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/21/2023	.04/22/2025	1	1,629,353	..... 235.16	75,276	.....	.....	 2,171	.....	 87,357	.....	.....	..... (9,255)	.....	 2,000	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/24/2023	.04/21/2025	5	2,846,988	..... 235.16	129,615	.....	.....	 3,572	.....	152,331	.....	.....	..... (16,020)	.....	3,414	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/28/2023	.04/24/2025	6	7,452,032	..... 234.39	309,373	.....	.....	 9,790	.....	425,165	.....	.....	..... (38,186)	.....	 9,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/25/2023	.04/25/2025	5	 4,867,121	..... 230.16	 270,071	.....	.....	 8,941	.....	368,969	.....	.....	.....(33,377)	.....	 6,369	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2023	.04/25/2025	4	 4,166,004	..... 231.82	224,167	.....	.....	 7,423	.....	284,880	.....	.....	.....(27,694)	.....	 5,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/27/2023	.04/25/2025	4	3,429,019	..... 236.74	 161,798	.....	.....	 5,365	.....	163,287	.....	.....	.....(20,029)	.....	 4,487	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/28/2023	.04/28/2025	4	5,031,730	..... 237.86	229,440	.....	.....	 8,536	.....	217,614	.....	.....	.....(28,355)	.....	6,968	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/02/2023	.04/30/2025	4	4,257,738	..... 237.86	184,682	.....	.....	 7,363	.....	185,486	.....	.....	.....(22,771)	.....	 6,103	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/28/2023	.04/29/2025	2	 752,654	..... 237.86	 34,357	.....	.....	 1,323	.....	 32,670	.....	.....	..... (4,228)	.....	 1,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/03/2023	.05/01/2025	4	6,403,183	..... 237.54	272,906	.....	.....	 11,263	.....	287,673	.....	.....	.....(33,694)	.....	 9,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/03/2023	.05/02/2025	4	5,403,877	..... 234.25	250,695	.....	.....	 10,697	.....	315,336	.....	.....	.....(30,932)	.....	 8,000	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/08/2023	.05/02/2025	5	3,909,569	..... 235.66	174,278	.....	.....	 7,439	.....	205,632	.....	.....	.....(21,511)	.....	 5,788	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2023	.05/02/2025	4	1,920,682	..... 233.46	99,146	.....	.....	 4,247	.....	118,431	.....	.....	.....(12,273)	.....	 2,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/09/2023	.05/06/2025	2	1,773,450	..... 237.64	81,255	.....	.....	 3,907	.....	 79,793	.....	.....	..... (9,994)	.....	 2,785	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/09/2023	.05/07/2025	4	 3,968,811	..... 237.64	 180,646			 8,954	.....	179,031			.....(22,312)		6,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2023	.05/05/2025	3	 2,666,976	..... 237.64	124,088			 5,812	.....	119,609			.....(15,325)		 4,129	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/11/2023	.05/09/2025	5	3,851,626	..... 236.64	 190,611			 9,970	.....	 189,806			.....(23,516)		6,295	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2023	.05/08/2025	2	4,786,491	..... 237.99	210,972			10,725	.....	210,286			..... (26,017)		7,722	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/18/2023	.05/09/2025	4	4,046,726	..... 238.97	190,303			 9,969	.....	164,483			.....(23,510)		6,614	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/22/2023	.05/09/2025	5	3,628,059	..... 239.65	165,963			 8,714	.....	138,752			.....(20,537)		 5,930	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/12/2023	.05/13/2025	1	1,743,027	..... 238.77	80,005			 4,616	.....	72,354			..... (9,837)		 2,991	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/12/2023	.05/14/2025	5	 3,261,076	..... 238.77	161,214			 9,570	.....	135,818			.....(19,948)		 5,661	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2023	.05/12/2025	4	2,572,260	..... 238.77	123,927			 7,014	.....	106,420			.....(15,331)		 4,363	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/16/2023	.05/15/2025	2	3,984,968	..... 239.96	185,525			11,221	.....	150,055			.....(22,882)		 6,996	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/18/2023	.05/16/2025	3	3,711,398	..... 240.1	 201,717			12,515	.....	139,021			.....(24,899)		 6,588	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/19/2023	.05/16/2025	5	3,693,353	..... 245.93	 163,711			10,178	.....	74,201			.....(20,256)		 6,556	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/22/2023	.05/16/2025	6	5,407,496	.....243.3	264,834			16,457	.....	 147,787			.....(32,739)		 9,598	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/22/2023	.05/19/2025	4	3,389,881	..... 245.76	150,428			 9,943	.....	69,966			..... (18,576)		 6,210	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2023	.05/21/2025	4	2,937,946	..... 245.76	128,058			 8,812	.....	61,896			.....(15,798)		 5,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/19/2023	.05/20/2025	1	1,232,917	..... 245.76	 54,618			 3,676	.....	25,712			..... (6,715)		 2,282	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/25/2023	.05/22/2025	3	5,801,509	..... 245.99	243,261			17,050	.....	120,019			.....(30,003)		10,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/25/2023	.05/23/2025	4	3,670,253	..... 244.13	169,329			12,125	.....	 95,274			.....(20,897)		 6,993	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/02/2023	.05/23/2025	4	 6,126,087	..... 243.01	296,954			21,277	.....	178,582			.....(36,652)		11,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/25/2023	.05/23/2025	4	4,276,368	..... 246.79	196,879			14,159	.....	81,622			.....(24,367)		 8,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/26/2023	.05/28/2025	2	 1,708,768	..... 248.27	 75,861			 5,946	.....	 27,382			..... (9,338)		 3,406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/31/2023	.05/27/2025	2	1,563,284	..... 248.27	 69,134			 5,326	.....	 24,711			..... (8,502)		 3,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/01/2023	.05/23/2025	4	3,248,317	..... 248.27	146,445			10,548	.....	 51,069			.....(18,195)		 6,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/31/2023	.05/30/2025	3	3,927,999	..... 248.42	175,830			14,290	.....	 63,809			.....(21,705)		 7,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/22/2023	.05/30/2025	7	5,632,046	..... 247.99	260,819			21,241	.....	 96,683			.....(32,244)		11,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/31/2023	.05/29/2025	3	3,556,552	..... 248.27	 158,081			12,624	.....	 57,800			.....(19,525)		 7,150	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/01/2023	.05/30/2025	5	 4,006,760	.....248.9	 181,010			14,753	.....	61,082			.....(22,405)		 8,123	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/02/2023	.06/04/2025	3	4,433,944	..... 249.42	197,728			17,383	.....	 65,357			.....(24,342)		 9,356	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/08/2023	.06/02/2025	5	2,436,364	..... 249.42	 108,882			 9,313	.....	 34,926			.....(13,460)		 5,061	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/02/2023	. 06/03/2025	2	 1,868,822	..... 249.42	83,355			 7,214	.....	27,169			.....(10,251)		3,913	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/07/2023	. 06/05/2025	4	3,493,258	..... 249.28	154,123			 13,772	.....	53,146			.....(19,015)		7,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/06/2025	5	 4,171,750	..... 249.25	180,921			 16,421	.....	64,957			.....(22,313)		8,937	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/08/2023	. 06/06/2025	5	5,303,639	..... 246.32	252,266			 22,950	.....	 116,417			.....(31,151)		11,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/12/2023	. 06/06/2025	6	4,444,464	..... 248.18	207,395			 18,911	.....	78,924			.....(25,663)		9,521	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2023	. 06/09/2025	5	3,954,854	..... 248.63	188,755			 17,945	.....	66,916			.....(23,332)		8,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2023	. 06/11/2025	4	3,575,836	..... 248.63	173,065			 16,907	.....	61,752			.....(21,360)		7,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/09/2023	. 06/10/2025	1	1,113,255	..... 248.63	50,208			 4,828	.....	19,024			.....(6,173)		2,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/13/2025	6	3,282,400	..... 251.51	152,033			 15,292	.....	40,676			..... (18,762)		7,390	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2023	. 06/12/2025	5	9,288,947	..... 250.63	433,895			 43,029	.....	 126,711			.....(53,591)		20,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2023	. 06/13/2025	5	4,751,451	..... 252.31	214,023			 21,536	.....	52,829			.....(26,425)		10,697	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/13/2025	4	5,316,255	.....253.9	228,419			 23,064	.....	47,024			.....(28,277)		11,969	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/17/2025	1	3,252,374	..... 252.53	145,056			 15,364	.....	35,892			.....(17,835)		7,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/03/2023	. 06/18/2025	7	5,092,089	..... 252.53	213,003			 22,909	.....	57,148			.....(26,341)		11,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/16/2025	3	 3,141,870	..... 252.53	139,295			 14,595	.....	34,190			.....(17,209)		7,215	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/26/2023	. 06/20/2025	8	5,302,837	..... 252.09	225,531			 25,119	.....	64,099			.....(28,163)		12,490	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/23/2023	. 06/20/2025	5	4,378,991	..... 249.43	203,403			 22,415	.....	73,274			.....(25,112)		10,314	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/22/2023	. 06/20/2025	5	3,451,252	..... 251.57	147,945			 16,354	.....	44,607			..... (18,310)		8,129	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/23/2023	. 06/24/2025	3	 1,641,874	..... 249.59	76,258			 9,096	.....	27,371			.....(9,695)		3,962	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/13/2023	. 06/23/2025	4	3,329,964	..... 249.59	149,065			 17,086	.....	54,997			.....(18,454)		7,987	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2023	. 06/25/2025	6	3,240,435	..... 249.59	151,351			 17,719	.....	54,524			..... (18,697)		7,865	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2023	. 06/26/2025	4	 4,628,878	..... 247.24	232,004			 27,427	.....	100,699			.....(28,620)		11,299	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/27/2023	. 06/27/2025	5	4,382,199	..... 250.09	200,628			 24,006	.....	71,318			.....(24,745)		10,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/03/2023	. 06/27/2025	4	7,112,430	..... 250.24	331,712			 39,765	.....	113,804			.....(40,962)		17,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/03/2023	. 06/27/2025	5	4,088,212	..... 249.95	196,315			 23,609	.....	67,587			.....(24,282)		10,037	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/10/2023	. 07/02/2025	4	2,514,981	..... 252.92	113,054			 14,323	.....	30,093			.....(13,960)		6,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/30/2023	. 07/01/2025	1	1,525,616	..... 252.92	68,653			 8,593	.....	18,031			.....(8,441)		3,830	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/30/2023	. 06/30/2025	4	 3,760,610	..... 252.92	170,894			 21,211	.....	43,952			.....(21,098)		9,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/05/2023	. 07/03/2025	5	 5,980,086	.....253.2	263,202			 33,737	.....	70,578			.....(32,531)		15,174	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/10/2023	.07/03/2025	6	3,773,216	..... 253.05	164,260			21,092	.....	45,354			.....(20,326)		9,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/06/2023	.07/03/2025	6	5,248,532	..... 251.1	243,539			31,371	.....	79,272			.....(30,238)		13,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/09/2025	3	3,426,704	.....250.4	162,315			22,110	.....	57,011			.....(20,042)		8,968	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/07/2025	4	2,664,815	.....250.4	123,207			16,463	.....	43,557			.....(15,218)		6,904	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/08/2025	1	 1,626,201	.....250.4	73,992			 9,960	.....	26,823			.....(9,097)		4,235	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/12/2023	.07/10/2025	4	5,668,997	..... 250.37	278,538			38,287	.....	95,398			.....(34,362)		14,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/22/2023	.07/11/2025	6	3,514,703	..... 251.44	 170,175			23,669	.....	53,476			.....(21,020)		 9,290	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/12/2023	.07/11/2025	6	5,226,489	..... 254.45	248,911			34,736	.....	56,125			.....(30,826)		13,814	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2023	.07/11/2025	6	5,149,674	..... 257.67	231,419			32,468	.....	36,263			.....(28,799)		13,611	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/17/2023	.07/14/2025	3	 3,666,281	..... 257.6	168,134			24,078	.....	26,322			.....(20,762)		 9,832	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/14/2023	.07/15/2025	2	1,516,596	..... 257.6	68,227			 9,844	.....	11,046			.....(8,395)		4,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/18/2023	.07/16/2025	4	3,390,289	..... 257.6	160,275			23,370	.....	25,025			.....(19,779)		 9,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/18/2023	.07/17/2025	4	6,357,255	..... 259.32	285,694			42,021	.....	37,639			.....(35,241)		17,290	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/19/2023	.07/18/2025	4	4,246,882	..... 260.53	 174,706			25,961	.....	21,688			.....(21,549)		11,604	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/20/2023	.07/18/2025	5	5,856,172	..... 260.28	230,288			34,603	.....	31,018			.....(28,705)		16,001	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/25/2023	.07/18/2025	6	4,685,743	..... 254.79	208,217			31,432	.....	50,964			..... (26,071)		12,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/25/2023	.07/22/2025	2	1,849,350	..... 254.05	84,595			13,017	.....	22,327			.....(10,404)		 5,145	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/24/2023	.07/21/2025	3	4,550,878	..... 254.05	209,901			32,085	.....	54,280			.....(25,926)		12,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/27/2023	.07/23/2025	4	2,441,214	..... 254.05	114,784			17,827	.....	29,782			.....(14,140)		 6,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/29/2023	.07/24/2025	3	3,875,834	.....254.3	165,959			27,486	.....	46,372			.....(21,636)		10,878	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/26/2023	.07/25/2025	4	 6,786,812	..... 254.88	320,692			51,299	.....	77,255			.....(39,950)		19,130	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/27/2023	.07/25/2025	2	4,319,937	..... 255.96	 176,671			31,324	.....	43,381			.....(24,402)		12,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/01/2023	.07/30/2025	3	3,654,008	..... 258.09	162,491			26,815	.....	29,345			.....(20,042)		10,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/28/2023	.07/29/2025	1	2,612,515	..... 258.09	117,563			19,217	.....	20,715			.....(14,454)		 7,490	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/31/2023	.07/28/2025	3	3,350,238	..... 258.09	151,152			24,557	.....	26,173			..... (18,658)		 9,565	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/08/2023	.07/25/2025	5	4,713,036	..... 255.47	214,516			36,589	.....	50,126			.....(28,522)		13,285	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/01/2023	.07/31/2025	4	5,309,680	..... 258.08	229,370			38,973	.....	43,257			.....(28,906)		15,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/02/2023	.08/01/2025	4	5,172,581	..... 254.26	234,540			39,421	.....	66,660			.....(28,955)		15,014	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/08/2023	.08/01/2025	6	3,428,857	..... 257.74	120,598			21,702	.....	29,811			.....(15,953)		 9,952	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/03/2023	.08/01/2025	4	6,949,484	..... 254.03	314,070	.....	.....	52,912	.....	91,776	.....	.....	.....(38,841)	.....	20,171	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/08/2023	.08/04/2025	3	2,488,629	..... 252.78	116,635	.....	.....	20,070	.....	37,581	.....	.....	.....(14,392)	.....	7,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/04/2023	.08/05/2025	1	 941,700	..... 252.78	43,130	.....	.....	 7,465	.....	14,349	.....	.....	.....(5,303)	.....	2,777	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/17/2023	.08/07/2025	5	6,372,594	..... 254.46	264,822	.....	.....	48,632	.....	83,375	.....	.....	.....(34,072)	.....	18,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/08/2023	.08/06/2025	2	 3,110,119	..... 252.78	132,812	.....	.....	24,332	.....	47,822	.....	.....	.....(17,177)	.....	9,209	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/10/2023	.08/08/2025	5	 4,678,571	..... 252.39	200,415	.....	.....	39,080	.....	76,169	.....	.....	.....(27,161)	.....	13,961	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/09/2023	.08/08/2025	5	3,547,264	..... 250.33	 167,046	.....	.....	30,975	.....	69,867	.....	.....	.....(21,505)	.....	10,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/11/2023	.08/08/2025	4	5,769,545	..... 250.85	262,999	.....	.....	46,836	.....	108,429	.....	.....	.....(32,509)	.....	17,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/11/2023	.08/13/2025	3	2,546,107	..... 249.95	111,645	.....	.....	20,616	.....	52,447	.....	.....	.....(13,795)	.....	7,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/14/2023	.08/11/2025	3	3,564,338	..... 249.95	169,055	.....	.....	30,729	.....	72,721	.....	.....	.....(20,874)	.....	10,758	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/11/2023	.08/12/2025	2	2,854,576	..... 249.95	130,821	.....	.....	24,149	.....	58,530	.....	.....	.....(16,253)	.....	8,648	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/16/2023	.08/14/2025	2	4,938,754	..... 251.68	198,132	.....	.....	36,794	.....	87,712	.....	.....	.....(24,461)	.....	15,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/16/2023	.08/15/2025	4	5,001,982	..... 249.86	218,003	.....	.....	42,040	.....	105,276	.....	.....	.....(27,742)	.....	15,322	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/16/2023	.08/15/2025	4	5,755,911	..... 247.99	253,484	.....	.....	48,732	.....	141,512	.....	.....	.....(32,111)	.....	17,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/18/2023	.08/15/2025	3	5,743,391	..... 245.57	265,655	.....	.....	49,882	.....	 170,641	.....	.....	.....(32,842)	.....	17,593	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/22/2023	.08/20/2025	3	3,232,504	..... 245.21	156,967	.....	.....	30,408	.....	99,292	.....	.....	.....(19,331)	.....	10,081	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.11/14/2023	.08/18/2025	3	4,291,827	..... 245.21	211,085	.....	.....	41,069	.....	130,978	.....	.....	.....(26,500)	.....	13,290	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/18/2023	.08/19/2025	3	 1,616,039	..... 245.21	74,540	.....	.....	 14,343	.....	49,506	.....	.....	.....(9,171)	.....	 5,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/22/2023	.08/22/2025	5	6,029,656	..... 248.22	288,195	.....	.....	57,666	.....	148,403	.....	.....	.....(36,191)	.....	18,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/22/2023	.08/21/2025	4	5,700,693	..... 248.67	257,338	.....	.....	50,750	.....	134,310	.....	.....	.....(32,062)	.....	17,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/22/2025	4	4,073,593	..... 251.66	174,452	.....	.....	34,945	.....	75,189	.....	.....	.....(21,909)	.....	12,793	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/22/2025	4	4,656,931	..... 247.1	 218,180	.....	.....	43,072	.....	125,130	.....	.....	.....(26,969)	.....	14,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/28/2023	.08/25/2025	4	4,362,799	..... 248.33	203,581	.....	.....	 41,229	.....	 106,486	.....	.....	.....(25,318)	.....	13,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/27/2025	2	2,296,809	..... 248.33	 110,837	.....	.....	 22,531	.....	56,550	.....	.....	.....(13,643)	.....	7,337	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/26/2025	1	2,785,093	..... 248.33	126,443	.....	.....	 25,532	.....	68,253	.....	.....	.....(15,546)	.....	8,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2023	.08/28/2025	3	6,191,347	.....249.4	311,757	.....	.....	63,826	.....	140,510	.....	.....	.....(38,443)	.....	19,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610ST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/31/2023	.08/29/2025	5	5,861,504	..... 252.84	 268,080	.....	.....	55,253	.....	100,528	.....	.....	.....(33,052)	.....	18,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2023	.08/29/2025	5	 7,701,597	..... 253.78	343,737	.....	.....	71,006	.....	121,445	.....	.....	.....(42,427)	.....	24,768	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.08/29/2025	4	4,459,753	..... 254.25	198,247	.....	.....	41,131	.....	67,383	.....	.....	.....(24,530)	.....	14,342	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/07/2023	. 09/04/2025	4	2,742,694	..... 254.15	 115,800	.....	.....	24,844	.....	42,394	.....	.....	.....(14,279)	.....	8,994	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2023	. 09/03/2025	3	1,705,542	..... 254.15	72,639	.....	.....	15,921	.....	26,169	.....	.....	.....(9,186)	.....	5,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/07/2023	. 09/02/2025	4	2,379,004	..... 254.15	104,135	.....	.....	22,216	.....	36,317	.....	.....	.....(12,897)	.....	7,751	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/02/2024	. 08/29/2025	5	6,061,425	..... 254.15	273,797	.....	.....	57,554	.....	92,424	.....	.....	.....(34,366)	.....	19,493	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/07/2023	. 09/05/2025	3	 6,381,764	..... 254.35	262,799	.....	.....	56,707	.....	98,010	.....	.....	.....(32,403)	.....	20,994	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2023	. 09/05/2025	5	6,323,411	..... 251.76	270,374	.....	.....	58,546	.....	121,555	.....	.....	.....(33,401)	.....	20,802	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2024	. 09/05/2025	4	6,644,930	..... 249.21	304,898	.....	.....	66,547	.....	157,026	.....	.....	.....(37,944)	.....	21,860	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/08/2023	. 09/08/2025	5	4,782,233	..... 249.47	222,424	.....	.....	48,998	.....	 110,757	.....	.....	.....(27,442)	.....	15,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2023	. 09/09/2025	3	 1,027,172	..... 249.47	46,982	.....	.....	10,393	.....	23,914	.....	.....	.....(5,780)	.....	 3,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2023	. 09/10/2025	3	1,141,996	..... 249.47	50,969	.....	.....	11,351	.....	26,701	.....	.....	.....(6,273)	.....	 3,816	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2023	. 09/11/2025	3	3,450,715	..... 251.79	148,543	.....	.....	34,126	.....	67,417	.....	.....	..... (18,776)	.....	11,565	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2023	. 09/12/2025	4	 3,786,704	..... 249.36	177,927	.....	.....	40,116	.....	90,378	.....	.....	.....(21,939)	.....	12,730	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/15/2023	. 09/12/2025	3	5,694,892	..... 250.15	266,842	.....	.....	60,270	.....	127,863	.....	.....	.....(32,928)	.....	19,145	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/19/2023	. 09/12/2025	5	3,238,234	..... 252.06	132,125	.....	.....	30,208	.....	62,415	.....	.....	.....(16,490)	.....	10,886	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/15/2023	. 09/17/2025	2	1,773,153	..... 246.57	80,446	.....	.....	18,677	.....	52,309	.....	.....	.....(9,907)	.....	 6,051	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/15/2023	. 09/16/2025	1	1,453,967	..... 246.57	66,301	.....	.....	15,300	.....	42,743	.....	.....	.....(8,152)	.....	 4,947	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/15/2023	. 09/15/2025	5	5,477,719	..... 246.57	238,931	.....	.....	55,550	.....	160,653	.....	.....	.....(29,820)	.....	18,581	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/25/2023	. 09/18/2025	5	 7,277,918	..... 246.82	320,687	.....	.....	75,036	.....	211,475	.....	.....	.....(39,616)	.....	24,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2024	. 09/19/2025	3	7,544,091	..... 246.25	317,227	.....	.....	74,995	.....	229,262	.....	.....	.....(39,356)	.....	25,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/21/2023	. 09/19/2025	5	 3,797,006	..... 242.66	179,899	.....	.....	46,426	.....	146,432	.....	.....	.....(24,317)	.....	13,033	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/21/2023	. 09/19/2025	3	3,837,495	..... 238.6	180,622	.....	.....	43,437	.....	 189,178	.....	.....	.....(22,733)	.....	13,172	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/24/2025	3	1,037,272	..... 238.73	49,230	.....	.....	12,155	.....	50,760	.....	.....	.....(6,183)	.....	 3,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/23/2025	1	 2,683,168	..... 238.73	122,084	.....	.....	29,347	.....	131,135	.....	.....	..... (15,010)	.....	 9,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/22/2025	3	4,103,458	..... 238.73	194,691	.....	.....	47,312	.....	200,493	.....	.....	.....(24,370)	.....	14,207	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/10/2023	. 09/25/2025	6	 7,270,669	.....239.4	310,637	.....	.....	76,407	.....	342,634	.....	.....	.....(38,731)	.....	25,387	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2023	. 09/26/2025	4	 4,781,706	..... 236.87	228,134	.....	.....	56,658	.....	260,635	.....	.....	.....(28,568)	.....	16,743	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2023	. 09/26/2025	6	5,441,479	..... 237.26	255,414	 12,137	.....	72,140	.....	290,289	.....	.....	.....(35,658)	.....	19,053	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 09/26/2025	5	 5,147,176	..... 238.7	250,199	.....	.....	63,071	.....	253,252	.....	.....	..... (31,718)	.....	18,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 09/30/2025	1	 1,771,418	..... 238.96	80,422	.....	.....	20,106	.....	85,896	.....	.....	.....(9,888)	.....	 6,271	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/01/2025	4	1,246,689	..... 238.96	56,121			14,106		60,538			.....(6,903)		4,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 09/29/2025	5	5,235,573	..... 238.96	249,364			62,750		253,613			.....(31,090)		18,485	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/02/2025	4	 5,000,178	..... 240.31	 207,706			53,062		224,851			.....(25,878)		17,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2023	. 10/03/2025	4	3,718,644	..... 237.15	178,134			45,297		200,591			.....(21,965)		13,273	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/04/2023	. 10/03/2025	5	4,721,724	.....239.3	217,372			55,846		225,866			.....(27,026)		16,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/10/2023	. 10/03/2025	7	4,978,826	..... 238.66	234,994			60,234		246,978			.....(29,118)		17,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2024	. 10/08/2025	2	1,591,305	..... 241.19	74,685			19,976		68,400			.....(9,399)		5,756	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2023	. 10/06/2025	8	4,487,751	..... 241.19	 206,808			54,143		192,203			.....(25,801)		16,147	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2023	. 10/07/2025	1	1,503,552	..... 241.19	67,810			17,629		64,524			.....(8,337)		5,424	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2023	. 10/09/2025	5	5,679,013	..... 241.85	263,074			69,144		235,123			.....(32,490)		20,594	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2023	. 10/10/2025	5	 7,018,112	..... 242.55	323,639			85,396		280,043			.....(39,912)		25,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/12/2023	. 10/10/2025	2	3,433,316	.....243.8	150,862			39,891		 126,881			..... (18,615)		12,483	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2023	. 10/10/2025	4	3,304,791	..... 242.89	151,129			40,738		129,173			.....(18,992)		12,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2023	. 10/15/2025	2	1,935,615	..... 240.56	88,952			24,053		87,030			.....(10,936)		7,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/13/2023	. 10/14/2025	2	2,576,228	..... 240.56	119,446			32,510		115,656			.....(14,844)		9,463	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2023	. 10/13/2025	4	6,324,362	..... 240.56	304,058			82,115		283,521			.....(37,748)		23,172	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/20/2024	. 10/17/2025	3	4,623,612	..... 242.14	209,087			58,131		190,805			.....(26,217)		17,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/19/2023	. 10/16/2025	5	 6,679,310	..... 242.81	288,981			78,633		263,765			.....(35,641)		24,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/26/2023	. 10/17/2025	5	6,325,249	..... 240.03	275,765			75,572		294,734			.....(34,035)		23,411	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/20/2023	. 10/17/2025	4	2,145,358	..... 238.61	105,987			30,463		 108,160			.....(13,693)		7,940	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/23/2023	. 10/20/2025	5	3,835,987	..... 236.14	175,851			48,908		220,422			..... (21,701)		14,304	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/02/2024	. 10/21/2025	2	2,419,621	..... 236.14	112,895			31,677		139,162			.....(13,970)		9,045	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2023	. 10/22/2025	2	 737,465	..... 236.14	34,341			 9,617		 42,444			..... (4,223)		 2,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2023	. 10/23/2025	5	6,948,662	..... 236.55	332,516			93,693		391,724			.....(41,020)		26,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2023	. 10/24/2025	6	6,122,605	..... 238.14	252,872			71,689		318,397			.....(31,225)		23,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/26/2023	. 10/24/2025	5	5,404,083	..... 234.19	238,269			67,704		344,211			.....(29,455)		20,348	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/24/2025	4	3,901,354	..... 231.43	192,823			56,026		283,619			.....(24,337)		14,690	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/27/2025	4	4,356,745	..... 232.09	205,896			59,254		306,795			.....(25,420)		16,523	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/29/2025	2	 841,958	..... 232.09	38,977			11,285		 59,355			.....(4,788)		 3,208	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/28/2025	1	4,529,140	..... 232.09	206,529			59,576	.....	319,046			.....(25,393)		17,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/30/2023	. 10/30/2025	7	9,072,370	..... 233.39	434,971	 4,415		130,979	.....	601,472			.....(54,024)		34,652	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/31/2023	. 10/31/2025	4	4,248,463	..... 234.02	203,891			59,651	.....	273,913			.....(25,130)		16,265	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2023	. 10/31/2025	5	5,789,644	..... 236.38	285,075			84,118	.....	331,950			.....(35,385)		22,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/06/2023	. 10/31/2025	5	3,501,503	..... 238.83	163,201			48,026	.....	 176,703			.....(20,183)		13,406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2023	. 11/03/2025	4	5,163,436	..... 240.66	234,900			69,885	.....	236,013			.....(29,004)		19,906	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2023	. 11/04/2025	1	1,335,745	..... 240.66	59,574			17,758	.....	61,205			.....(7,325)		5,161	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2023	. 11/05/2025	3	2,221,945	..... 240.66	 101,889			30,503	.....	102,012			.....(12,538)		8,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 11/06/2025	6	8,383,555	..... 241.22	393,439			 118,488	.....	373,474			.....(48,554)		32,543	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2023	. 11/07/2025	6	4,478,696	..... 242.84	200,317			60,623	.....	182,933			.....(24,724)		17,425	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2023	. 11/07/2025	5	5,735,898	..... 243.02	244,607			74,131	.....	231,889			.....(30,193)		22,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2023	. 11/07/2025	5	 6,177,753	..... 240.77	303,333			92,162	.....	283,221			.....(37,501)		24,035	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/10/2023	. 11/11/2025	1	1,696,424	..... 245.08	74,643			22,967	.....	61,021			.....(9,177)		6,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2023	. 11/10/2025	5	3,385,683	..... 245.08	149,794			46,037	.....	121,587			.....(18,513)		13,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/14/2023	. 11/12/2025	4	 7,586,621	..... 245.08	358,422			 110,908	.....	273,648			.....(44,229)		29,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2023	. 11/13/2025	3	5,458,053	..... 244.52	263,869			81,923	.....	203,850			.....(32,535)		21,522	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/14/2023	. 11/14/2025	7	5,423,454	..... 246.98	240,868			75,337	.....	175,631			.....(29,765)		21,432	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2023	. 11/14/2025	6	 6,275,161	 247	278,725			87,043	.....	202,966			.....(34,392)		24,798	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/14/2025	4	4,841,044	..... 247.07	 216,077			67,753	.....	155,914			.....(26,723)		19,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/19/2025	1	 832,779	..... 247.09	37,225			11,847	.....	26,967			.....(4,571)		3,327	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/17/2025	6	5,563,687	..... 247.09	253,238			80,352	.....	 179,178			.....(31,307)		22,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/18/2025	1	2,032,379	..... 247.09	90,441			28,698	.....	65,626			..... (11,120)		8,102	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2023	. 11/20/2025	6	6,750,446	..... 248.05	297,068			 95,397	.....	206,847			.....(36,674)		27,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2023	. 11/21/2025	6	 6,976,870	..... 247.54	317,921			102,641	.....	221,658			.....(39,276)		27,991	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 11/21/2025	7	 10,050,252	..... 248.27	456,822			150,447	.....	305,527			.....(57,508)		40,321	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2023	. 11/25/2025	1	 100,713	..... 248.02	 4,492			 1,468	.....	 3,118			.....(552)		407	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/28/2023	. 11/24/2025	4	 918,592	..... 248.02	42,002			13,758	.....	28,384			.....(5,199)		3,709	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2023	. 11/26/2025	4	2,275,444	..... 248.02	102,695			33,759	.....	70,770			..... (12,670)		9,226	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2023	. 11/26/2025	5	6,265,377	..... 247.66	286,229			94,238	.....	 199,124			.....(35,371)		25,402	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161TSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2023	. 11/28/2025	5	5,457,563	..... 248.33	244,739	.....	.....	81,023	.....	167,251	.....	.....	..... (30,161)	.....	22,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2023	. 11/28/2025	9	9,702,613	..... 248.21	432,391	.....	.....	144,187	.....	299,508	.....	.....	.....(53,637)	.....	39,502	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2023	. 11/28/2025	7	 9,102,706	..... 247.66	401,634	.....	.....	134,014	.....	290,412	.....	.....	.....(49,867)	.....	37,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 12/02/2025	1	2,318,991	..... 248.17	105,282	.....	.....	 35,432	.....	 71,943	.....	.....	.....(12,945)	.....	 9,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2023	. 12/01/2025	4	3,495,378	..... 248.17	153,047	.....	.....	51,420	.....	 108,170	.....	.....	..... (18,891)	.....	14,319	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 12/03/2025	1	 600,574	..... 248.17	27,386	.....	.....	 9,241	.....	18,662	.....	.....	..... (3,363)	.....	 2,470	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/11/2023	. 12/04/2025	8	7,524,006	..... 245.97	353,838	.....	.....	120,375	.....	 266,710	.....	.....	.....(43,733)	.....	31,010	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/05/2025	6	4,272,893	..... 246.35	199,690	.....	.....	 68,210	.....	 148,781	.....	.....	.....(24,669)	.....	17,646	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2023	. 12/05/2025	7	5,986,695	..... 245.24	291,823	.....	.....	99,705	.....	222,118	.....	.....	.....(36,037)	.....	24,724	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/05/2025	4	5,279,849	..... 247.97	253,810	.....	.....	 86,989	.....	167,234	.....	.....	.....(31,422)	.....	21,804	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/08/2025	6	5,626,632	..... 248.68	270,047	.....	.....	 93,365	.....	171,205	.....	.....	.....(33,345)	.....	23,376	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/09/2025	1	1,797,202	..... 248.68	81,952	.....	.....	28,368	.....	 54,753	.....	.....	..... (10,076)	.....	 7,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/10/2025	3	 1,676,186	..... 248.68	82,817	.....	.....	28,823	.....	 51,203	.....	.....	.....(10,214)	.....	 6,991	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2023	. 12/11/2025	6	5,872,234	..... 250.47	290,847	.....	.....	 101,687	.....	161,298	.....	.....	.....(35,916)	.....	24,541	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/16/2024	. 12/12/2025	7	5,481,119	..... 252.71	 266,161	.....	.....	 93,755	.....	131,743	.....	.....	.....(32,970)	.....	22,952	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2023	. 12/12/2025	8	7,784,135	.....256.2	344,264	.....	.....	121,183	.....	148,784	.....	.....	.....(42,580)	.....	32,595	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2023	. 12/12/2025	5	4,546,129	..... 255.96	203,831	.....	.....	71,776	.....	 88,312	.....	.....	.....(25,203)	.....	19,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/16/2025	3	2,446,095	..... 256.73	 107,967	.....	.....	 38,445	.....	 45,422	.....	.....	.....(13,286)	.....	10,322	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161UST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2023	. 12/15/2025	7	5,544,975	..... 256.73	247,808	.....	.....	88,118	.....	102,528	.....	.....	.....(30,622)	.....	23,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2023	. 12/17/2025	5	4,194,220	..... 256.73	187,928	.....	.....	67,224	.....	 78,235	.....	.....	.....(23,183)	.....	17,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2023	. 12/18/2025	9	6,248,792	..... 257.23	279,918	.....	.....	 100,619	.....	113,082	.....	.....	.....(34,575)	.....	26,471	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/19/2025	8	5,409,054	..... 257.61	236,354	.....	.....	85,468	.....	 96,272	.....	.....	.....(29,223)	.....	22,957	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2024	. 12/19/2025	7	 4,717,790	..... 254.96	221,559	.....	.....	 80,148	.....	 100,168	.....	.....	.....(27,397)	.....	20,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/19/2025	6	7,582,430	..... 257.05	340,886	.....	.....	123,553	.....	140,197	.....	.....	.....(42,176)	.....	32,182	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2023	. 12/22/2025	5	4,812,779	..... 257.17	218,633	.....	.....	 80,102	.....	 88,716	.....	.....	.....(27,043)	.....	20,543	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/23/2025	1	 1,870,161	..... 257.17	84,157	.....	.....	 30,792	.....	 34,651	.....	.....	.....(10,347)	.....	 7,998	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2023	. 12/26/2025	7	7,418,899	..... 257.74	331,841	.....	.....	123,303	.....	134,466	.....	.....	..... (41,017)	.....	31,904	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2023	. 12/26/2025	7	7,953,418	..... 257.93	345,344	.....	.....	128,258	.....	142,327	.....	.....	.....(42,685)	.....	34,203	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/02/2024	. 12/26/2025	7	9,249,465	..... 257.84	378,360	.....	.....	140,863	.....	166,524	.....	.....	.....(46,879)	.....	39,776	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161V|SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/03/2024	. 12/29/2025	6	7,504,447	..... 257.01	292,618	.....	.....	110,354	.....	143,449	.....	.....	.....(36,371)	.....	32,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/30/2025	1	670,715	..... 257.01	30,652	.....	.....	 11,510	.....	 12,863	.....	.....	.....(3,769)	.....	 2,906	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/31/2025	2	 197,450	..... 257.01	 7,403	.....	.....	 2,792	.....	 3,812	.....	.....	..... (913)	.....	857	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/02/2024	. 12/24/2025	1	 78,018	..... 257.17	 2,918	.....	.....	 1,082	.....	 1,456	.....	.....	..... (364)	.....	334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/03/2024	.01/02/2026	8	 8,466,750	..... 250.47	 368,777	.....	.....	140,272	.....	245,683	.....	.....	.....(45,547)	.....	36,879	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/05/2024	.01/02/2026	7	 8,679,006	..... 248.39	423,534	.....	.....	161,402	.....	283,427	.....	.....	.....(52,447)	.....	37,804	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2024	.01/02/2026	5	 7,670,530	..... 247.39	394,634	.....	.....	150,625	.....	264,788	.....	.....	.....(48,946)	.....	33,411	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2024	.01/05/2026	6	4,971,525	..... 247.57	239,996	24,958	.....	113,585	.....	170,129	.....	.....	.....(33,379)	.....	21,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/05/2024	.01/06/2026	2	2,155,632	..... 247.57	 100,170	.....	.....	 38,528	.....	 73,932	.....	.....	.....(12,317)	.....	 9,457	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/09/2024	.01/07/2026	4	2,065,847	..... 247.57	106,384	.....	.....	 41,126	.....	71,009	.....	.....	..... (13,117)	.....	 9,079	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V|SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/23/2024	.01/08/2026	7	4,670,623	..... 251.7	223,589	.....	.....	86,782	.....	127,289	.....	.....	.....(27,609)	.....	20,563	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2024	.01/09/2026	6	6,749,855	..... 252.01	328,386	.....	.....	128,041	.....	181,639	.....	.....	.....(40,536)	.....	29,770	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/10/2024	.01/09/2026	7	7,224,900	..... 253.58	336,697	.....	.....	131,497	.....	 177,188	.....	.....	..... (41,606)	.....	31,865	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/11/2024	.01/09/2026	5	4,802,243	..... 253.88	221,812	.....	.....	 86,823	.....	115,672	.....	.....	.....(27,442)	.....	21,180	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/12/2024	.01/15/2026	1	 635,955	 254	 29,254	.....	.....	 11,597	.....	 15,396	.....	.....	.....(3,587)	.....	 2,834	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/12/2024	.01/13/2026	1	3,184,024	 254	146,784	.....	.....	 57,946	.....	76,508	.....	.....	..... (18,047)	.....	 14,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/16/2024	.01/12/2026	3	 5,186,968	 254	236,641	.....	.....	 93,344	.....	124,280	.....	.....	.....(29,262)	.....	22,997	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/12/2024	.01/14/2026	2	1,364,193	 254	 63,889	.....	.....	 25,402	.....	 32,941	.....	.....	..... (7,888)	.....	 6,069	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2024	.01/16/2026	6	 10,074,842	..... 253.85	458,882	.....	.....	 183,066	.....	247,476	.....	.....	.....(56,621)	.....	 44,979	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2024	.01/16/2026	5	 10,946,502	..... 252.35	542,784	.....	.....	216,988	.....	293,654	.....	.....	..... (67,037)	.....	48,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/23/2024	.01/16/2026	6	7,315,003	..... 254.78	355,958	.....	.....	142,599	.....	169,967	.....	.....	.....(44,040)	.....	32,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2024	.01/20/2026	1	 1,637,119	..... 257.86	 73,834	.....	.....	 29,818	.....	 31,527	.....	.....	..... (9,078)	.....	 7,359	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2024	.01/16/2026	4	3,530,343	..... 257.86	159,932	.....	.....	 64,116	.....	 67,840	.....	.....	..... (19,806)	.....	 15,761	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2024	.01/21/2026	2	 950,193	..... 257.86	 43,089	.....	.....	 17,444	.....	 18,365	.....	.....	..... (5,295)	.....	 4,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/26/2024	.01/22/2026	7	8,220,490	.....257.9	 380,116	.....	.....	154,728	.....	158,980	.....	.....	.....(46,910)	.....	37,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/23/2024	.01/23/2026	6	6,693,533	..... 258.65	307,276	.....	.....	125,509	.....	124,124	.....	.....	.....(37,910)	.....	30,240	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|ST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/16/2024	.01/23/2026	6	5,333,181	..... 259.24	238,976	.....	.....	 97,874	.....	 95,252	.....	.....	.....(29,533)	.....	24,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/30/2024	.01/23/2026	5	7,193,683	.....259.3	317,312	.....	.....	130,147	.....	127,989	.....	.....	.....(39,229)	.....	32,500	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W|SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/30/2024	.01/26/2026	6	8,058,392	..... 258.03	382,165	.....	.....	157,922	.....	155,759	.....	.....	.....(47,211)	.....	36,589	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161X$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/26/2024	. 01/27/2026	2	1,358,241	..... 258.03	61,881	.....	.....	25,647	.....	26,299	.....	.....	.....(7,631)	.....	6,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/26/2024	. 01/28/2026	1	1,872,972	..... 258.03	85,408	.....	.....	35,381	.....	36,413	.....	.....	..... (10,487)	.....	8,532	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/30/2024	. 01/29/2026	6	7,259,788	..... 260.28	310,504	.....	.....	129,326	.....	123,060	.....	.....	.....(38,307)	.....	33,127	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/01/2024	. 01/30/2026	4	9,372,604	..... 258.6	385,654	.....	.....	161,095	.....	177,894	.....	.....	.....(47,552)	.....	42,838	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/05/2024	. 01/30/2026	6	6,900,832	..... 253.62	339,980	.....	.....	142,392	.....	179,642	.....	.....	.....(41,971)	.....	31,541	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/01/2024	. 01/30/2026	4	6,152,542	..... 256.09	296,511	.....	.....	124,503	.....	137,566	.....	.....	.....(36,672)	.....	28,121	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/02/2024	. 02/04/2026	2	 893,921	..... 259.09	40,698	.....	.....	17,258	.....	16,626	.....	.....	.....(5,001)	.....	4,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/06/2024	. 02/02/2026	5	 7,070,852	..... 259.09	320,545	.....	.....	135,563	.....	130,334	.....	.....	.....(39,614)	.....	32,477	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/06/2024	. 02/03/2026	2	2,092,000	..... 259.09	95,158	.....	.....	40,276	.....	38,728	.....	.....	..... (11,710)	.....	9,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/05/2024	. 02/05/2026	7	9,999,817	..... 258.79	458,453	.....	.....	195,342	.....	190,306	.....	.....	.....(56,551)	.....	46,153	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/08/2024	. 02/06/2026	4	6,935,013	..... 258.33	333,258	.....	.....	142,368	.....	136,515	.....	.....	..... (41,080)	.....	32,059	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/15/2024	. 02/06/2026	7	9,136,704	..... 260.44	422,349	.....	.....	181,309	.....	 158,000	.....	.....	.....(52,223)	.....	42,237	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/13/2024	. 02/06/2026	7	8,312,497	..... 260.74	399,333	.....	.....	 171,580	.....	 141,071	.....	.....	.....(49,395)	.....	38,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/09/2024	. 02/10/2026	1	 1,579,868	..... 263.62	70,620	.....	.....	30,557	.....	22,472	.....	.....	.....(8,683)	.....	7,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/09/2024	. 02/09/2026	3	5,324,351	..... 263.62	227,519	.....	.....	98,367	.....	75,401	.....	.....	..... (28,088)	.....	24,731	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/09/2024	. 02/11/2026	1	 2,126,618	..... 263.62	95,485	.....	.....	41,390	.....	30,411	.....	.....	.....(11,724)	.....	9,909	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/12/2024	. 02/12/2026	9	9,455,982	..... 261.62	368,874	.....	.....	160,822	.....	154,273	.....	.....	.....(45,530)	.....	44,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/14/2024	. 02/13/2026	4	6,403,338	..... 256.09	309,432	.....	.....	135,324	.....	146,984	.....	.....	..... (38,160)	.....	29,931	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/14/2024	. 02/13/2026	5	8,365,024	..... 258.18	381,218	.....	.....	 167,169	.....	169,805	.....	.....	.....(47,063)	.....	39,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/15/2024	. 02/13/2026	4	5,318,173	..... 258.52	237,027	.....	.....	104,244	.....	 105,781	.....	.....	.....(29,302)	.....	24,859	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/16/2024	. 02/17/2026	2	3,523,631	..... 256.75	 161,682	.....	.....	71,621	.....	77,979	.....	.....	.....(19,882)	.....	16,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/22/2024	. 02/13/2026	3	7,545,065	..... 256.75	337,020	.....	.....	148,412	.....	 167,782	.....	.....	.....(41,848)	.....	35,268	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/22/2024	. 02/19/2026	4	6,955,181	..... 256.75	305,559	.....	.....	136,015	.....	154,925	.....	.....	.....(37,662)	.....	32,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/16/2024	. 02/18/2026	1	 1,773,617	..... 256.75	81,409	.....	.....	36,120	.....	39,416	.....	.....	.....(9,996)	.....	8,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/04/2024	. 02/20/2026	6	7,091,536	..... 255.04	333,420	.....	.....	148,946	.....	176,993	.....	.....	.....(41,113)	.....	33,510	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/20/2026	5	5,963,130	..... 254.45	319,154	.....	.....	143,018	.....	152,177	.....	.....	.....(39,404)	.....	28,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/26/2024	. 02/20/2026	3	4,421,446	..... 260.59	198,948	.....	.....	89,274	.....	78,910	.....	.....	.....(24,595)	.....	20,893	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/24/2026	1	1,241,272	..... 260.05	56,354	.....	.....	25,468	.....	23,047	.....	.....	.....(6,929)	.....	5,901	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/29/2024	. 02/23/2026	4	5,409,752	..... 260.05	246,003	.....	.....	 111,097	.....	 100,131	.....	.....	.....(30,358)	.....	25,680	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/23/2024	. 02/25/2026	2	1,923,699	..... 260.05	87,080			39,531	.....	35,910			.....(10,723)		9,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/29/2024	. 02/26/2026	5	8,915,426	..... 259.91	408,832			185,936	.....	168,473			.....(50,411)		42,514	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2024	. 02/27/2026	6	4,976,915	..... 260.22	225,045			102,765	.....	92,925			.....(27,765)		23,769	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2024	. 02/27/2026	6	4,513,038	..... 259.25	 218,716			 101,019	.....	89,237			.....(27,245)		21,553	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2024	. 02/27/2026	4	6,326,833	..... 261.36	314,918			144,424	.....	 110,316			.....(38,940)		30,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/01/2024	. 03/02/2026	2	 1,912,181	..... 265.01	84,571			38,979	.....	26,682			.....(10,415)		9,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/04/2024	. 02/27/2026	5	6,455,012	..... 265.01	276,769			127,149	.....	89,819			.....(34,332)		30,828	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/10/2024	. 03/03/2026	2	2,278,290	..... 265.01	99,587			46,093	.....	31,963			.....(12,281)		10,946	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/06/2024	. 03/04/2026	4	7,255,833	..... 263.69	289,087			134,004	.....	110,996			.....(35,688)		34,912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/11/2024	. 03/05/2026	7	 6,647,380	..... 258.19	326,617			152,145	.....	 141,677			.....(40,368)		32,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/11/2024	. 03/06/2026	8	4,418,122	..... 259.61	213,766			100,024	.....	87,314			.....(26,436)		21,321	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2024	. 03/06/2026	6	5,484,876	..... 262.7	235,690	 1,817		112,094	.....	90,216			.....(29,207)		26,469	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2024	. 03/09/2026	2	 3,178,011	..... 259.66	146,145			68,762	.....	62,803			.....(17,999)		15,404	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2024	. 03/10/2026	1	1,917,404	..... 259.66	88,009			41,466	.....	38,059			..... (10,821)		9,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/13/2024	. 03/06/2026	5	4,184,056	..... 259.66	192,012			90,013	.....	82,448			.....(23,801)		20,191	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/12/2024	. 03/11/2026	4	 6,967,207	..... 258.86	340,640			 161,175	.....	145,417			.....(42,051)		33,868	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/14/2024	. 03/12/2026	7	4,321,305	..... 261.51	188,329			89,548	.....	77,513			.....(23,291)		21,037	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/14/2024	. 03/13/2026	4	5,809,501	..... 259.93	261,945			124,809	.....	115,205			.....(32,326)		28,322	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2024	. 03/13/2026	4	 7,067,630	..... 259.32	313,002			149,532	.....	145,122			.....(38,689)		34,456	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/01/2024	. 03/13/2026	4	9,008,498	..... 256.92	432,687			207,204	.....	 211,618			.....(53,677)		43,918	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2024	. 03/16/2026	1	 1,676,405	..... 256.92	76,779			36,858	.....	39,447			..... (9,453)		8,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/19/2024	. 03/17/2026	2	1,413,173	..... 256.92	65,154			31,329	.....	33,388			..... (8,013)		6,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/19/2024	. 03/18/2026	8	9,943,599	..... 259.16	454,709			220,144	.....	208,262			.....(56,285)		48,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/19/2024	. 03/19/2026	3	 4,880,779	..... 259.53	238,570			115,556	.....	100,358			.....(29,456)		23,999	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/21/2024	. 03/20/2026	5	3,653,836	..... 261.83	168,203			81,832	.....	66,231			..... (20,771)		17,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/21/2024	. 03/20/2026	5	7,225,146	..... 262.57	320,943			156,713	.....	125,436			.....(39,745)		35,577	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/25/2024	. 03/20/2026	3	8,137,152	..... 262.73	368,149			179,614	.....	139,949			.....(45,594)		40,068	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/22/2024	. 03/23/2026	1	2,950,634	..... 262.73	133,959			65,597	.....	50,948			.....(16,493)		14,591	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/22/2024	. 03/24/2026	1	2,529,135	..... 262.73	 115,076			56,431	.....	43,883			.....(14,149)		12,524	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2024	.03/25/2026	7	 11,663,817	..... 261.84	515,880	.....	.....	254,107	.....	214,400	.....	.....	.....(63,704)	.....	57,838	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2024	.03/26/2026	5	4,334,932	..... 260.6	202,374	.....	.....	 99,983	.....	85,772	.....	.....	.....(24,988)	.....	21,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2024	.03/27/2026	5	5,352,383	..... 261.61	240,856	.....	.....	119,575	.....	 100,460	.....	.....	.....(29,763)	.....	26,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/01/2024	.03/27/2026	3	 13,854,372	..... 261.08	635,629	.....	.....	316,035	.....	267,978	.....	.....	..... (78,675)	.....	68,891	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2024	.03/30/2026	1	 2,088,057	..... 261.08	95,424	.....	.....	47,581	.....	40,519	.....	.....	.....(11,732)	.....	10,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2024	.03/31/2026	1	3,098,211	..... 261.08	142,208	.....	.....	71,006	.....	60,333	.....	.....	..... (17,461)	.....	 15,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/22/2024	.04/22/2026	4	6,129,864	..... 247.67	295,141	.....	.....	156,682	.....	241,399	.....	.....	.....(36,428)	.....	31,559	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/07/2024	.06/05/2026	4	4,749,476	..... 263.05	214,373	.....	.....	126,911	.....	 93,195	.....	.....	.....(26,454)	.....	25,805	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/17/2026	5	6,040,735	..... 249.99	262,176	.....	.....	137,894	.....	213,279	.....	.....	.....(32,406)	.....	30,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/10/2024	.04/08/2026	5	 7,602,605	..... 257.51	347,025	.....	.....	 177,669	.....	181,842	.....	.....	.....(42,864)	.....	38,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2024	.06/01/2026	4	3,334,547	..... 258.94	154,558	.....	.....	 90,749	.....	 79,752	.....	.....	.....(19,073)	.....	18,033	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2024	.06/11/2026	4	3,863,339	.....265.4	190,141	.....	.....	114,189	.....	 67,327	.....	.....	.....(23,489)	.....	21,136	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2024	.04/10/2026	3	3,538,039	..... 256.71	171,483	.....	.....	 88,414	.....	88,774	.....	.....	.....(21,169)	.....	17,931	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/10/2024	.05/08/2026	4	4,801,622	..... 254.59	221,517	.....	.....	123,098	.....	138,929	.....	.....	.....(27,442)	.....	25,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2024	.04/07/2026	1	1,995,667	..... 257.67	 91,402	.....	.....	 46,580	.....	 47,226	.....	.....	.....(11,238)	.....	10,074	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/18/2024	.06/17/2026	5	 7,792,768	..... 271.49	 318,108	 9,646	.....	203,082	.....	 99,128	.....	.....	.....(39,638)	.....	42,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/02/2024	.05/01/2026	3	4,203,252	..... 248.21	199,136	.....	.....	108,355	.....	162,982	.....	.....	.....(24,575)	.....	21,891	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/30/2024	.04/24/2026	4	5,594,991	..... 251.93	253,095	.....	.....	135,727	.....	181,152	.....	.....	.....(31,332)	.....	28,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/29/2024	.04/17/2026	4	4,861,298	.....245.9	230,359	.....	.....	121,328	.....	207,420	.....	.....	.....(28,533)	.....	24,866	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/05/2024	.05/28/2026	5	 7,366,218	..... 262.56	318,054	.....	.....	 184,707	.....	145,666	.....	.....	.....(39,277)	.....	39,650	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/07/2024	.06/08/2026	1	3,410,245	..... 262.64	153,802	.....	.....	 91,604	.....	 68,362	.....	.....	.....(18,936)	.....	 18,593	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/08/2024	.05/01/2026	4	4,773,930	..... 249.97	224,488	.....	.....	122,389	.....	 170,678	.....	.....	.....(27,738)	.....	24,863	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/18/2024	.04/16/2026	3	3,024,489	..... 253.34	131,809	.....	.....	 68,867	.....	 90,534	.....	.....	.....(16,264)	.....	 15,450	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/17/2024	.06/12/2026	6	 4,801,630	..... 269.06	212,020	.....	.....	 127,971	.....	 69,160	.....	.....	.....(26,247)	.....	26,300	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/17/2024	.06/18/2026	5	6,134,404	..... 271.5	267,239	.....	.....	163,338	.....	 78,474	.....	.....	.....(33,031)	.....	33,829	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/20/2024	.05/20/2026	4	6,162,525	..... 261.6	272,737	.....	.....	155,297	.....	126,619	.....	.....	.....(33,665)	.....	32,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/07/2024	.06/09/2026	2	2,269,440	..... 262.64	102,858	.....	.....	 61,325	.....	 45,587	.....	.....	.....(12,649)	.....	12,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/10/2024	.06/05/2026	2	5,499,681	..... 262.64	251,237	.....	.....	149,254	.....	110,229	.....	.....	.....(31,084)	.....	29,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/04/2024	.06/04/2026	4	3,779,662	..... 260.06	 180,804	.....	.....	 106,668	.....	86,060	.....	.....	.....(22,313)	.....	20,512	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2612$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/22/2024	. 05/21/2026	5	4,648,548	..... 261.86	203,563			 116,278	.....	94,471			.....(25,134)		24,813	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/06/2024	. 06/05/2026	4	5,311,185	..... 262.93	240,186			142,563	.....	 104,867			.....(29,680)		28,857	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/18/2026	3	 6,308,119	..... 270.42	276,494			169,319	.....	85,608			.....(34,213)		34,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2024	. 05/22/2026	5	 10,151,002	..... 262.25	451,775			260,109	.....	203,293			.....(55,939)		54,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/27/2024	. 06/25/2026	3	2,890,643	..... 269.29	131,337			81,277	.....	41,946			..... (16,206)		16,066	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/17/2024	. 06/12/2026	3	6,756,124	..... 270.44	301,899			182,390	.....	90,212			.....(37,372)		37,005	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2024	. 05/29/2026	4	5,507,633	..... 258.94	254,114			148,567	.....	131,702			.....(31,468)		29,681	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/05/2024	. 06/03/2026	3	 7,810,649	..... 259.59	360,698			212,319	.....	 181,602			.....(44,524)		42,339	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/20/2024	. 05/15/2026	4	4,380,783	..... 260.36	197,238			111,528	.....	95,587			.....(24,434)		23,215	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/12/2024	. 06/10/2026	4	7,386,129	..... 263.45	354,921			212,374	.....	142,492			.....(43,816)		40,363	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/23/2024	. 05/22/2026	3	4,602,954	..... 261.74	199,874			114,597	.....	94,676			.....(24,663)		24,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/16/2024	. 05/15/2026	6	 8,873,788	..... 260.54	393,335			222,430	.....	 191,806			..... (48,710)		47,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/30/2024	. 05/26/2026	3	3,734,784	..... 262.25	165,049			 95,396	.....	74,671			.....(20,313)		20,055	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/18/2026	3	 6,982,817	..... 269.73	306,750			 188,060	.....	98,377			.....(38,030)		38,508	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/26/2026	4	8,418,496	..... 268.9	391,595			244,128	.....	125,296			.....(48,486)		46,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/26/2026	5	 6,011,030	.....269.9	272,132			169,085	.....	84,775			.....(33,596)		33,446	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/04/2024	. 04/02/2026	4	2,942,910	..... 255.86	133,950			67,922	.....	76,568			..... (16,612)		14,755	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/02/2024	. 04/01/2026	4	4,962,123	..... 261.42	212,377			 106,602	.....	95,001			.....(26,212)		24,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/24/2024	. 04/23/2026	2	3,718,034	..... 250.21	169,455			90,363	.....	130,204			.....(20,933)		19,167	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/01/2024	. 04/13/2026	2	1,913,502	..... 256.46	85,543			44,411	.....	48,657			.....(10,545)		9,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/17/2024	. 04/17/2026	4	5,973,232	..... 251.06	266,295			139,921	.....	200,408			.....(32,903)		30,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/24/2026	5	7,590,169	..... 249.64	366,998			196,912	.....	273,912			.....(45,452)		39,179	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/15/2024	. 04/15/2026	4	5,302,951	.....253.3	240,871			125,557	.....	 158,811			.....(29,732)		27,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/02/2026	3	6,247,915	..... 257.67	288,245			146,020	.....	 147,717			.....(35,758)		31,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/27/2026	1	 1,866,521	..... 251.93	84,180			45,274	.....	60,395			.....(10,364)		9,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/12/2024	. 04/10/2026	4	6,480,954	..... 256.46	283,063			146,335	.....	164,742			.....(35,063)		32,846	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/02/2024	. 04/29/2026	6	 7,733,888	..... 252.36	325,046			175,804	.....	245,777			.....(40,144)		40,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/09/2024	. 05/07/2026	4	3,542,469	..... 253.75	159,650			88,089	.....	106,355			..... (19,708)		18,588	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/14/2024	. 05/13/2026	4	9,286,183	..... 255.08	446,260			249,830	.....	264,498			.....(55,092)		49,090	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2612$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/16/2024	. 05/15/2026	5	 4,417,776	..... 260.89	191,737			 108,047	.....	93,752			.....(23,670)		23,411	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/30/2024	. 05/29/2026	3	 4,080,190	..... 259.22	 184,677			 107,836	.....	96,207			.....(22,824)		21,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/28/2024	. 05/22/2026	4	 5,770,762	..... 260.77	 261,618			150,423	.....	124,836			.....(32,323)		30,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/29/2024	. 05/29/2026	3	3,345,947	..... 261.57	143,325			83,505	.....	70,000			..... (17,688)		18,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/08/2024	. 05/08/2026	5	4,333,304	..... 253.67	198,285			109,827	.....	 131,110			.....(24,487)		22,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2024	. 06/02/2026	1	1,744,151	..... 258.94	79,010			 46,342	.....	41,785			..... (9,714)		 9,443	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/22/2024	. 05/06/2026	4	 6,764,083	..... 253.79	307,050			169,109	.....	202,381			.....(37,945)		35,449	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/17/2024	. 06/12/2026	4	5,884,120	..... 269.84	259,864			 156,770	.....	81,207			.....(32,114)		32,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/24/2024	. 06/16/2026	2	4,569,505	..... 270.44	199,611			120,952	.....	61,425			.....(24,551)		25,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/02/2024	. 06/26/2026	6	 7,406,114	..... 270.39	334,199			208,570	.....	101,722			.....(41,401)		41,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/09/2024	. 04/02/2026	5	 3,768,417	..... 258.84	162,993			 82,331	.....	83,650			.....(20,157)		18,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/02/2024	. 04/02/2026	4	3,777,383	.....258.4	173,144			 87,178	.....	85,868			.....(21,372)		 18,939	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/25/2024	. 04/24/2026	3	3,420,996	..... 250.72	153,633			 82,018	.....	117,340			.....(18,952)		17,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/06/2026	1	 1,686,330	..... 257.67	 77,234			 39,308	.....	 39,850			..... (9,509)		 8,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/12/2024	. 04/10/2026	3	3,645,313	..... 259.45	157,571			 81,346	.....	 79,112			.....(19,469)		18,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/01/2026	5	5,994,469	..... 252.56	279,774			152,824	.....	189,624			.....(34,685)		31,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/14/2024	. 05/14/2026	4	4,992,426	..... 257.44	216,336	17,325		138,175	.....	125,897			.....(27,397)		26,424	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/09/2024	. 04/09/2026	2	2,675,995	..... 258.08	119,095			 61,067	.....	 62,219			.....(14,694)		 13,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/02/2024	. 04/30/2026	4	3,955,757	..... 249.32	 177,702			 96,379	.....	145,256			.....(21,944)		20,576	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/21/2026	1	 1,606,744	.....245.9	 73,428			 38,832	.....	 68,501			..... (9,028)		 8,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/25/2024	. 06/24/2026	5	7,682,538	..... 265.98	373,628			230,721	.....	132,397			..... (46,116)		42,652	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/24/2024	. 05/27/2026	1	2,358,001	..... 262.25	104,459			 60,409	.....	 47,248			.....(12,826)		12,677	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/05/2026	1	 2,056,068	..... 252.56	 93,551			 51,273	.....	 65,176			.....(11,502)		10,762	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/20/2026	1	2,945,646	.....245.9	134,321			 70,948	.....	125,566			.....(16,538)		15,126	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/09/2024	. 05/08/2026	3	5,912,451	..... 253.96	268,740			149,100	.....	176,395			.....(33,201)		31,063	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/17/2024	. 06/15/2026	2	3,804,327	..... 270.44	166,423			100,729	.....	 51,009			.....(20,492)		20,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/23/2026	1	4,155,284	..... 269.73	185,326			114,047	.....	 58,736			.....(22,786)		23,043	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/04/2026	1	2,275,612	..... 252.56	103,540			 56,684	.....	 71,992			.....(12,748)		11,896	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/12/2026	1	3,304,890	..... 254.59	148,720			 82,940	.....	 95,663			.....(18,285)		 17,449	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2612$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/19/2026	1	2,524,258	..... 260.36	 111,067			63,009	.....	55,197			.....(13,656)		13,442	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/28/2026	1	1,658,274	..... 251.93	74,954			40,360	.....	53,761			.....(9,216)		 8,604	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/18/2026	2	 2,108,516	..... 260.36	92,500			52,471	.....	46,017			.....(11,399)		11,214	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/22/2026	1	2,976,253	..... 269.73	132,741			81,616	.....	41,976			.....(16,343)		16,487	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/29/2026	1	5,703,715	..... 268.9	258,378			161,353	.....	84,954			..... (31,811)		31,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/05/2024	. 06/30/2026	2	3,976,279	..... 268.9	180,724			112,971	.....	59,300			.....(22,224)		22,222	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/11/2026	1	2,496,673	..... 254.59	 112,101			 62,449	.....	74,129			.....(13,802)		13,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/12/2024	. 04/14/2026	1	1,353,060	..... 256.46	61,564			31,966	.....	34,463			.....(7,569)		 6,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/11/2024	. 09/04/2026	6	 11,913,170	..... 256.62	 577,010			415,650	.....	355,543			..... (71,468)		71,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/26/2024	. 09/25/2026	4	 5,568,116	..... 269.86	256,705			191,346	.....	91,220			.....(31,664)		33,957	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/11/2024	. 09/10/2026	3	1,923,502	..... 259.74	95,865			69,471	.....	49,398			..... (11,830)		11,567	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/06/2024	. 08/06/2026	3	2,797,049	..... 257.81	129,222			87,436	.....	76,002			.....(15,947)		 16,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/10/2024	. 07/02/2026	5	8,284,643	..... 277.51	363,315			229,884	.....	77,706			.....(45,076)		46,401	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/18/2024	. 07/16/2026	4	4,877,899	..... 275.74	194,326			125,927	.....	51,837			.....(23,988)		27,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/08/2024	. 07/08/2026	4	6,339,480	..... 277.83	279,327			 177,886	.....	59,080			.....(34,483)		35,738	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/05/2024	. 07/02/2026	3	3,875,352	..... 272.98	183,469			 115,781	.....	46,829			.....(22,652)		21,705	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/29/2024	. 07/27/2026	2	 6,963,867	..... 263.12	321,761			213,330	.....	144,721			.....(39,616)		40,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2024	. 08/14/2026	4	5,756,455	..... 267.15	267,367			184,758	.....	 101,636			.....(33,104)		33,721	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/16/2024	. 07/15/2026	5	9,392,492	..... 275.53	419,338			271,090	.....	100,596			..... (51,768)		53,348	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2024	. 08/21/2026	3	6,957,341	..... 266.18	324,669			227,147	.....	129,849			..... (40,107)		41,039	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/26/2024	. 08/26/2026	3	6,099,351	..... 266.44	282,178			198,623	.....	112,550			.....(34,818)		36,155	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/11/2024	. 07/10/2026	4	5,903,854	..... 279.09	253,743			162,343	.....	51,458			.....(31,303)		33,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2024	. 08/07/2026	4	8,849,577	..... 256.99	427,317			289,981	.....	250,507			.....(52,723)		51,477	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/24/2024	. 07/23/2026	5	 4,718,700	..... 268.96	193,169			127,112	.....	72,678			.....(23,854)		27,028	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/09/2024	. 08/28/2026	3	 7,034,167	..... 264.43	338,649			240,084	.....	143,483			.....(41,823)		41,777	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2024	. 08/18/2026	2	4,254,943	..... 267.15	193,323			133,857	.....	75,362			.....(23,775)		25,024	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2024	. 08/04/2026	3	5,105,404	.....259.8	238,203			160,346	.....	125,826			.....(29,291)		29,607	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/30/2024	. 08/13/2026	5	2,708,238	..... 262.75	127,268	 1,412		 89,396	.....	58,894			.....(15,873)		 15,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2024	. 08/21/2026	4	5,543,294	..... 269.99	241,101			 168,190	.....	85,634			.....(29,743)		32,698	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2616$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/28/2026	2	5,434,191	..... 263.12	250,692	.....	.....	166,341	.....	113,090	.....	.....	.....(30,827)	.....	31,288	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/03/2024	. 07/02/2026	6	9,239,095	..... 275.12	419,592	.....	.....	265,048	.....	99,193	.....	.....	.....(51,869)	.....	51,747	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/24/2026	3	6,909,889	..... 263.25	314,005	.....	.....	206,952	.....	142,685	.....	.....	.....(38,736)	.....	39,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2024	. 08/07/2026	6	 5,468,800	..... 259.72	260,652	.....	.....	 177,721	.....	136,562	.....	.....	.....(32,299)	.....	31,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/08/2024	. 08/07/2026	4	 8,680,801	..... 259.26	407,482	.....	.....	277,283	.....	221,448	.....	.....	.....(50,350)	.....	50,495	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/14/2024	. 08/14/2026	3	4,559,705	..... 262.82	221,251	.....	.....	152,249	.....	99,340	.....	.....	.....(27,297)	.....	26,710	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/20/2026	1	4,397,455	..... 266.88	202,723	.....	.....	132,453	.....	75,114	.....	.....	.....(24,959)	.....	25,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/22/2024	. 08/19/2026	6	7,884,532	..... 269.44	352,919	.....	.....	245,522	.....	124,894	.....	.....	.....(43,630)	.....	46,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/17/2024	. 09/17/2026	3	1,599,019	 264	74,444	.....	.....	54,661	.....	34,077	.....	.....	.....(9,185)	.....	9,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/30/2024	. 09/25/2026	3	 10,836,485	..... 271.07	491,064	.....	.....	367,237	.....	 167,417	.....	.....	..... (60,658)	.....	66,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/17/2024	. 09/16/2026	6	6,735,631	..... 263.96	315,334	.....	.....	231,372	.....	143,588	.....	.....	.....(38,960)	.....	40,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/04/2026	3	3,161,246	..... 260.94	147,414	.....	.....	105,704	.....	76,572	.....	.....	..... (18,187)	.....	18,902	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/15/2026	2	6,445,908	..... 264.78	300,184	.....	.....	219,385	.....	131,741	.....	.....	.....(36,915)	.....	38,947	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 09/11/2026	2	4,818,327	..... 262.8	229,876	.....	.....	 167,130	.....	108,029	.....	.....	.....(28,364)	.....	29,003	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 09/18/2026	4	5,750,473	..... 262.81	290,097	.....	.....	213,778	.....	130,153	.....	.....	.....(35,821)	.....	34,843	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2024	. 09/28/2026	3	5,908,195	..... 269.91	270,973	.....	.....	203,390	.....	96,129	.....	.....	.....(33,412)	.....	36,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 08/28/2026	4	7,830,474	..... 266.58	346,631	.....	.....	246,564	.....	144,071	.....	.....	.....(42,929)	.....	46,507	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/04/2024	. 09/01/2026	2	3,788,234	..... 266.58	172,899	.....	.....	123,217	.....	69,780	.....	.....	.....(21,268)	.....	22,586	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/19/2024	. 09/18/2026	3	9,396,093	..... 268.92	429,419	.....	.....	317,173	.....	159,618	.....	.....	.....(53,088)	.....	56,932	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/11/2024	. 09/09/2026	4	 7,656,891	..... 258.43	370,961	.....	.....	268,326	.....	207,859	.....	.....	.....(45,785)	.....	46,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 09/11/2026	4	 6,691,460	..... 264.78	311,712	.....	.....	227,604	.....	 138,107	.....	.....	.....(38,627)	.....	40,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/24/2024	. 09/21/2026	2	4,250,537	..... 268.59	194,944	.....	.....	144,276	.....	73,115	.....	.....	.....(24,005)	.....	25,826	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 09/11/2026	4	5,934,861	..... 264.11	 280,607	.....	.....	204,974	.....	125,189	.....	.....	.....(34,765)	.....	35,724	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/24/2024	. 09/24/2026	3	4,343,910	..... 269.66	 200,008	.....	.....	148,820	.....	71,421	.....	.....	.....(24,682)	.....	26,467	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/01/2024	. 09/29/2026	2	5,157,249	..... 269.91	236,191	.....	.....	 177,176	.....	84,175	.....	.....	.....(29,050)	.....	31,567	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/13/2026	1	4,965,546	..... 275.01	223,450	.....	.....	143,844	.....	54,464	.....	.....	.....(27,511)	.....	28,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/24/2026	3	5,340,477	..... 263.12	248,316	.....	.....	164,372	.....	110,982	.....	.....	.....(30,744)	.....	30,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/05/2024	. 07/31/2026	3	6,149,517	.....259.8	283,239	.....	.....	190,203	.....	151,445	.....	.....	.....(35,052)	.....	35,516	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/31/2024	. 07/30/2026	4	3,321,061	..... 261.1	 163,880	.....	.....	109,307	.....	76,544	.....	.....	.....(20,224)	.....	19,161	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2617$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/25/2026	2	3,252,318	..... 268.62	147,813			103,756	.....	53,895			..... (18,175)		19,260	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/27/2024	. 08/27/2026	5	3,286,364	267	135,565	5,102		 100,713	.....	59,109			.....(16,903)		 19,499	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/03/2024	. 07/01/2026	5	6,454,170	..... 270.44	 307,601			193,135	.....	88,871			.....(37,971)		36,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/09/2024	. 07/06/2026	5	3,662,533	..... 277.51	156,959			 101,150	.....	34,327			.....(19,643)		20,603	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/17/2026	2	4,979,356	..... 267.15	225,333			155,915	.....	87,914			.....(27,746)		29,256	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/21/2026	2	4,724,032	..... 266.88	218,834			143,100	.....	80,587			.....(26,912)		27,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/16/2024	. 07/10/2026	4	 7,113,120	..... 273.49	330,707			212,297	.....	84,714			..... (40,878)		40,186	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/25/2024	. 07/24/2026	2	5,575,288	..... 261.62	262,986			173,849	.....	124,630			.....(32,485)		31,968	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 07/22/2026	4	8,362,544	..... 269.56	374,889			245,923	.....	124,546			.....(46,273)		47,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 08/28/2026	3	8,518,385	..... 264.19	400,964			284,814	.....	175,746			.....(49,544)		50,592	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/11/2024	. 07/09/2026	5	2,565,182	..... 277.89	113,798			72,685	.....	23,785			.....(14,058)		14,477	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/17/2026	4	6,947,026	..... 268.49	317,585			206,843	.....	109,221			.....(39,228)		39,541	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 09/02/2026	4	3,906,358	..... 266.58	 175,171			124,998	.....	72,129			.....(21,539)		23,313	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 08/31/2026	3	6,192,970	..... 266.58	284,225			202,423	.....	113,911			.....(35,003)		36,888	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2024	. 07/31/2026	4	5,741,229	..... 265.42	250,713			 167,873	.....	 107,736			.....(30,956)		33,158	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/16/2024	. 07/10/2026	3	6,892,104	..... 275.01	315,262			202,613	.....	75,520			.....(39,047)		38,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/24/2024	. 09/22/2026	2	5,619,469	..... 268.59	258,125			191,124	.....	97,223			.....(31,741)		34,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2024	. 07/29/2026	3	8,892,144	..... 263.29	392,540			261,275	.....	 184,007			.....(48,451)		51,251	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/10/2026	1	4,913,042	..... 259.72	227,965			155,531	.....	122,731			..... (28,067)		28,665	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/05/2024	. 09/04/2026	5	2,560,277	..... 260.98	113,162			81,496	.....	61,902			.....(14,005)		 15,309	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/08/2026	2	 3,841,106	..... 256.62	181,547			130,943	.....	 112,861			.....(22,328)		23,055	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2024	. 09/18/2026	3	8,685,342	..... 268.59	403,002			297,961	.....	149,896			.....(49,896)		52,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 09/03/2026	3	5,665,351	..... 261.26	263,668			 188,601	.....	134,529			.....(32,546)		33,843	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/12/2026	4	 8,772,056	..... 259.75	437,553			299,743	.....	219,245			.....(54,020)		51,283	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2024	. 08/05/2026	6	5,401,413	..... 257.05	260,041			175,785	.....	151,450			.....(32,130)		31,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/01/2024	. 09/25/2026	3	5,537,770	..... 269.91	256,573			192,135	.....	90,504			.....(31,747)		33,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/30/2024	. 09/30/2026	4	6,258,722	..... 270.39	273,803			205,948	.....	100,093			.....(33,789)		38,344	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/23/2024	. 09/23/2026	4	9,073,307	..... 268.94	420,733			312,412	.....	154,616			.....(51,926)		55,232	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 07/07/2026	2	4,513,642	..... 277.51	 196,811			124,902	.....	42,627			.....(24,199)		25,418	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2615$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/14/2026	1	4,409,150	..... 275.01	198,853	.....	.....	 128,107	.....	48,488	.....	.....	.....(24,449)	.....	25,017	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 07/31/2026	3	5,325,180	..... 262.42	243,518	.....	.....	163,305	.....	117,996	.....	.....	..... (30,076)	.....	30,755	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/21/2026	3	5,214,062	..... 268.62	236,263	.....	.....	165,498	.....	86,245	.....	.....	.....(29,231)	.....	30,756	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/20/2024	. 08/20/2026	3	3,026,622	..... 268.97	137,084	.....	.....	95,387	.....	49,033	.....	.....	.....(16,915)	.....	17,836	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/14/2026	3	9,906,022	..... 266.97	450,453	.....	.....	 310,806	.....	 176,468	.....	.....	.....(55,643)	.....	58,029	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/11/2026	2	3,110,465	..... 259.72	145,063	.....	.....	99,042	.....	77,821	.....	.....	.....(17,839)	.....	18,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/17/2024	. 09/14/2026	2	 4,611,670	..... 264.78	214,372	.....	.....	156,594	.....	94,156	.....	.....	.....(26,399)	.....	27,838	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/23/2024	. 07/17/2026	3	6,621,192	..... 266.88	316,306	.....	.....	206,316	.....	 113,081	.....	.....	.....(39,161)	.....	37,687	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/18/2024	. 07/17/2026	3	6,462,549	..... 269.35	294,385	.....	.....	191,226	.....	97,160	.....	.....	.....(36,318)	.....	36,784	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 08/03/2026	1	4,912,928	.....259.8	229,434	.....	.....	154,323	.....	120,983	.....	.....	.....(28,248)	.....	28,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/24/2026	2	3,534,355	..... 268.62	160,346	.....	.....	112,487	.....	58,428	.....	.....	.....(19,743)	.....	20,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2024	. 10/06/2026	2	4,302,133	..... 269.74	198,615	.....	.....	150,896	.....	71,806	.....	.....	.....(24,428)	.....	26,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/29/2026	3	2,802,417	..... 274.16	124,619	.....	.....	98,711	.....	39,147	.....	.....	.....(15,380)	.....	17,618	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/13/2026	2	 7,663,605	..... 272.06	352,863	.....	.....	271,820	.....	115,737	.....	.....	.....(43,394)	.....	47,505	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/21/2024	. 10/16/2026	3	6,443,176	..... 271.95	299,372	.....	.....	232,879	.....	98,406	.....	.....	.....(37,041)	.....	40,046	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2024	. 10/16/2026	2	9,894,738	..... 270.34	467,479	.....	.....	363,197	.....	164,215	.....	.....	.....(57,741)	.....	61,499	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/28/2024	. 10/23/2026	4	5,692,600	..... 271.92	264,685	.....	.....	208,538	.....	87,793	.....	.....	.....(32,766)	.....	35,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2026	2	5,861,623	..... 267.42	278,588	.....	.....	218,387	.....	 111,601	.....	.....	.....(34,360)	.....	36,657	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2026	3	 6,815,970	..... 269.78	321,156	.....	.....	252,606	.....	116,313	.....	.....	.....(39,676)	.....	42,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/27/2026	2	4,341,183	..... 271.92	201,308	.....	.....	158,734	.....	67,173	.....	.....	.....(24,754)	.....	27,244	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/26/2026	3	 9,083,816	..... 271.92	420,015	.....	.....	331,057	.....	 140,778	.....	.....	..... (51,717)	.....	56,957	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/03/2026	2	7,394,986	..... 266.73	343,809	.....	.....	274,389	.....	147,213	.....	.....	.....(42,273)	.....	46,690	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2024	. 11/18/2026	4	 7,208,827	..... 263.33	347,686	.....	.....	285,323	.....	169,064	.....	.....	.....(42,967)	.....	46,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/14/2025	. 10/30/2026	4	 6,847,096	..... 272.04	303,129	 1,107	.....	241,500	.....	106,625	.....	.....	.....(37,412)	.....	43,082	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2024	. 11/20/2026	3	8,531,351	..... 265.76	398,606	.....	.....	329,434	.....	181,341	.....	.....	.....(49,339)	.....	54,646	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2024	. 11/13/2026	3	 9,667,838	..... 261.76	458,228	.....	.....	374,233	.....	242,820	.....	.....	.....(56,715)	.....	61,562	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/02/2026	4	6,364,962	..... 266.73	297,515	.....	.....	237,427	.....	126,538	.....	.....	.....(36,647)	.....	40,152	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2024	. 11/17/2026	2	 7,471,083	..... 261.76	350,833	.....	.....	287,037	.....	 187,101	.....	.....	.....(43,180)	.....	47,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2024	. 11/06/2026	4	 6,171,161	..... 273.27	288,444	.....	.....	231,837	.....	91,083	.....	.....	.....(35,583)	.....	39,063	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/04/2024	. 12/03/2026	4	2,475,329	..... 271.39	 117,468			98,701	.....	41,289			.....(14,495)		16,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/04/2024	. 11/25/2026	4	3,741,984	..... 267.73	164,139	3,058		139,344	.....	73,183			.....(20,615)		24,068	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/29/2025	. 12/17/2026	6	6,258,044	..... 278.2	253,778	7,045		224,432	.....	78,196			.....(32,021)		40,978	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/23/2024	. 12/15/2026	2	6,620,254	..... 277.38	297,369			254,526	.....	85,589			.....(36,569)		43,280	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/03/2024	. 11/27/2026	3	 15,918,472	..... 265.02	740,515			 618,031	.....	350,043			.....(91,321)		102,556	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/16/2024	. 12/16/2026	4	7,011,929	..... 278.64	308,732			264,845	.....	85,389			.....(38,093)		45,878	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/12/2024	. 11/12/2026	4	 6,175,741	..... 275.39	278,472			225,758	.....	83,085			.....(34,342)		39,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/02/2024	. 11/27/2026	3	 8,189,861	..... 267.48	384,011			320,977	.....	 161,709			.....(47,499)		52,764	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/10/2024	. 12/10/2026	4	3,980,197	..... 272.98	197,323			167,699	.....	62,506			.....(24,352)		25,916	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/24/2024	. 12/24/2026	3	 1,311,021	..... 274.59	58,662			51,106	.....	19,565			.....(7,247)		8,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/08/2025	. 12/24/2026	7	9,232,810	..... 274.36	399,746	12,786		360,748	.....	139,235			.....(50,743)		60,794	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/10/2024	. 12/04/2026	3	 8,381,138	..... 276.59	369,355			312,344	.....	 110,916			.....(45,715)		54,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/12/2024	. 11/11/2026	4	 6,900,065	..... 275.83	 310,777			251,600	.....	91,200			.....(38,339)		43,863	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/24/2024	. 12/18/2026	5	 10,088,473	..... 270.4	473,248			408,915	.....	 180,811			.....(58,472)		66,112	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2024	. 10/02/2026	5	7,379,793	..... 269.74	338,329			256,895	.....	122,860			.....(41,933)		45,295	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/08/2024	. 10/07/2026	3	7,244,807	..... 267.14	352,985			268,824	.....	136,825			.....(43,552)		44,668	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/09/2026	3	7,642,506	..... 271.71	352,556			 270,801	.....	116,905			.....(43,536)		47,205	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/15/2024	. 10/09/2026	3	7,869,390	..... 272.06	 367,080			282,306	.....	118,343			.....(45,420)		48,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/09/2026	2	6,704,059	..... 272.1	308,498			236,595	.....	100,622			.....(38,097)		41,408	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2024	. 10/05/2026	3	5,077,304	..... 269.74	233,929			 177,641	.....	84,358			.....(28,809)		31,248	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/31/2024	. 12/30/2026	3	7,482,436	..... 270.23	337,571	 2,514		298,647	.....	135,604			.....(41,948)		49,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/22/2024	. 10/02/2026	3	 4,883,170	..... 267.38	227,390			 171,816	.....	90,812			..... (28,070)		29,971	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/22/2024	. 10/21/2026	3	6,498,563	..... 272.44	299,182			233,597	.....	97,422			.....(36,912)		40,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/02/2025	. 12/31/2026	4	2,092,434	..... 268.82	58,597	38,290		85,336	.....	40,584			..... (11,816)		13,854	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/06/2024	. 11/04/2026	4	7,754,227	..... 266.03	373,810			299,211	.....	159,670			.....(46,143)		49,000	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/20/2024	. 11/20/2026	4	 7,066,206	..... 264.61	329,892			271,329	.....	157,910			.....(40,699)		45,261	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/02/2024	. 11/30/2026	2	4,976,339	..... 267.48	230,661			192,908	.....	98,424			.....(28,400)		32,140	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2024	. 12/04/2026	4	 7,879,757	..... 274.06	351,869			297,122	.....	 117,387			.....(43,455)		51,058	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/29/2024	. 10/30/2026	4	6,519,043	..... 266.73	304,701			243,064	.....	129,667			.....(37,727)		41,018	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/12/2026	2	6,198,327	..... 272.06	285,136	.....	.....	219,563	.....	93,327	.....	.....	.....(35,109)	.....	38,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 10/14/2026	3	6,316,794	..... 274.19	 277,178	.....	.....	213,714	.....	86,007	.....	.....	.....(34,192)	.....	39,191	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/01/2024	. 10/01/2026	4	3,253,861	..... 267.06	156,174	.....	.....	 118,017	.....	61,031	.....	.....	.....(19,324)	.....	 19,953	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 11/05/2026	4	2,809,791	..... 268.27	143,273	.....	.....	115,036	.....	52,277	.....	.....	..... (17,703)	.....	17,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2024	. 11/19/2026	4	2,741,327	..... 264.71	120,965	7,514	.....	105,890	.....	60,671	.....	.....	.....(15,851)	.....	 17,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/18/2024	. 11/13/2026	6	7,429,186	..... 271.73	329,656	.....	.....	268,982	.....	119,642	.....	.....	.....(40,743)	.....	47,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2024	. 12/02/2026	3	9,007,350	..... 270.53	417,581	.....	.....	350,217	.....	156,272	.....	.....	.....(51,530)	.....	58,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 10/30/2026	5	 10,447,297	..... 265.37	491,049	.....	.....	391,005	.....	220,906	.....	.....	..... (60,661)	.....	65,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2024	. 11/06/2026	4	8,336,573	..... 275.87	377,380	.....	.....	304,550	.....	 108,631	.....	.....	.....(46,632)	.....	52,770	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/04/2024	. 10/02/2026	4	 6,866,412	..... 267.22	324,069	.....	.....	245,654	.....	128,647	.....	.....	.....(40,052)	.....	 42,144	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/11/2026	4	9,745,833	..... 277.38	443,441	.....	.....	379,294	.....	125,311	.....	.....	.....(54,873)	.....	63,509	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/30/2024	. 10/28/2026	4	8,152,083	..... 271.78	 387,608	.....	.....	306,409	.....	127,929	.....	.....	.....(47,828)	.....	51,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/28/2026	1	 8,645,866	..... 272.58	398,574	.....	.....	348,684	.....	144,361	.....	.....	.....(49,072)	.....	57,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/21/2026	3	9,610,931	..... 271.84	439,776	3,179	.....	383,346	.....	161,252	.....	.....	.....(54,485)	.....	63,133	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/09/2026	1	8,939,975	..... 276.03	404,087	.....	.....	326,720	.....	 116,151	.....	.....	.....(49,751)	.....	56,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/13/2026	3	8,179,323	.....274.5	367,195	.....	.....	298,349	.....	115,756	.....	.....	.....(45,284)	.....	52,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/24/2024	. 12/23/2026	5	7,103,490	..... 272.94	332,271	 4,225	.....	292,660	.....	113,836	.....	.....	.....(41,427)	.....	46,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/11/2026	3	 13,393,724	..... 276.56	 601,100	.....	.....	513,371	.....	178,963	.....	.....	.....(74,233)	.....	87,281	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2024	. 12/08/2026	2	6,318,475	..... 276.59	281,528	.....	.....	238,221	.....	 83,754	.....	.....	.....(34,616)	.....	41,075	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/11/2024	. 12/11/2026	4	 8,111,297	..... 277.44	362,771	.....	.....	308,705	.....	 104,000	.....	.....	.....(44,742)	.....	52,858	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2024	. 12/01/2026	2	 6,815,121	..... 267.48	315,802	.....	.....	264,185	.....	135,600	.....	.....	.....(38,830)	.....	44,052	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/18/2026	3	7,579,560	..... 271.84	354,118	.....	.....	306,362	.....	127,375	.....	.....	.....(43,814)	.....	49,671	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2024	. 12/07/2026	2	6,547,351	..... 276.59	291,141	.....	.....	246,293	.....	 86,445	.....	.....	.....(35,847)	.....	 42,528	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/10/2024	. 12/09/2026	3	7,129,150	..... 274.15	316,603	.....	.....	268,532	.....	 106,005	.....	.....	.....(39,063)	.....	46,383	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/15/2026	3	3,520,786	..... 270.25	164,039	.....	.....	126,740	.....	58,267	.....	.....	.....(20,240)	.....	21,863	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/22/2024	. 10/16/2026	3	5,155,006	..... 270.35	239,963	.....	.....	185,798	.....	84,978	.....	.....	.....(29,601)	.....	 32,040	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 11/25/2026	5	5,012,306	..... 266.09	238,002	 3,238	.....	200,893	.....	105,333	.....	.....	.....(29,672)	.....	 32,239	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2024	. 11/20/2026	4	 10,167,470	..... 265.35	472,077	.....	.....	389,550	.....	220,030	.....	.....	.....(58,308)	.....	65,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/29/2026	2	7,530,434	..... 272.58	347,583	.....	.....	304,146	.....	122,932	.....	.....	.....(42,738)	.....	49,780	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2619$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/08/2026	3	3,250,620	..... 270.34	155,117	.....	.....	118,414	.....	52,729	.....	.....	.....(19,146)	.....	20,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/22/2026	3	3,792,753	..... 272.76	 158,786	.....	.....	124,261	.....	56,168	.....	.....	.....(19,596)	.....	23,698	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/10/2026	2	 8,220,167	..... 276.03	372,227	.....	.....	 301,071	.....	 107,138	.....	.....	.....(45,774)	.....	52,211	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/19/2026	1	5,251,747	..... 271.95	242,631	.....	.....	 188,898	.....	81,002	.....	.....	.....(29,872)	.....	32,728	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/24/2026	2	1,522,779	..... 265.76	70,594	.....	.....	58,398	.....	32,379	.....	.....	.....(8,684)	.....	 9,786	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/20/2026	1	 4,608,137	..... 271.95	213,357	.....	.....	 166,172	.....	70,470	.....	.....	.....(26,232)	.....	28,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/14/2026	1	5,662,596	..... 277.38	254,251	.....	.....	217,529	.....	72,851	.....	.....	.....(31,303)	.....	36,990	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/06/2026	3	 14,079,295	..... 276.03	640,463	.....	.....	517,344	.....	182,051	.....	.....	.....(79,217)	.....	89,121	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2024	. 12/18/2026	3	 7,078,711	..... 270.81	326,869	.....	.....	281,351	.....	124,574	.....	.....	.....(40,313)	.....	46,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/24/2026	4	 10,050,463	..... 272.58	430,052	30,595	.....	403,167	.....	164,228	.....	.....	.....(56,892)	.....	66,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2024	. 12/22/2026	1	6,304,306	..... 271.84	291,259	.....	.....	252,051	.....	105,316	.....	.....	.....(35,811)	.....	41,445	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2024	. 12/04/2026	3	 7,196,715	 275	319,506	.....	.....	268,734	.....	103,672	.....	.....	.....(39,398)	.....	46,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/16/2026	1	7,183,532	..... 261.76	333,316	.....	.....	272,338	.....	179,964	.....	.....	.....(41,038)	.....	45,859	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2024	. 11/23/2026	2	3,714,575	..... 265.76	 171,814	.....	.....	142,081	.....	78,882	.....	.....	..... (21,160)	.....	23,852	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/16/2025	. 01/15/2027	4	3,286,933	..... 269.95	.....	149,718	.....	134,902	.....	61,879	.....	.....	.....(15,257)	.....	22,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2025	. 12/31/2026	4	9,808,333	..... 270.79	.....	456,722	.....	403,807	.....	174,712	.....	.....	.....(54,353)	.....	64,939	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/02/2025	. 12/31/2026	4	6,045,464	..... 268.28	.....	286,362	.....	252,884	.....	120,005	.....	.....	.....(34,463)	.....	40,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/22/2025	. 01/20/2027	3	2,882,612	..... 271.37	.....	130,966	.....	118,996	.....	50,968	.....	.....	.....(12,556)	.....	19,381	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/07/2025	. 02/05/2027	5	 10,525,003	..... 270.43	.....	493,525	.....	458,647	.....	196,201	.....	.....	.....(35,847)	.....	71,617	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2025	. 02/19/2027	6	5,578,455	..... 276.13	.....	238,708	.....	226,442	.....	82,963	.....	.....	.....(12,831)	.....	38,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/04/2025	. 03/04/2027	3	4,588,849	..... 255.06	.....	221,053	.....	213,364	.....	 160,757	.....	.....	.....(7,983)	.....	31,842	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/20/2025	. 02/18/2027	5	4,142,355	..... 276.04	.....	184,267	.....	174,430	.....	61,428	.....	.....	..... (10,106)	.....	28,456	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/14/2025	. 01/14/2027	4	 2,070,601	..... 266.24	.....	104,321	.....	93,768	.....	45,574	.....	.....	..... (10,678)	.....	13,858	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/10/2025	. 02/10/2027	4	 7,898,276	..... 271.17	.....	359,394	.....	336,057	.....	144,149	.....	.....	.....(23,778)	.....	53,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/24/2025	. 01/22/2027	4	 10,399,404	.....275.2	.....	461,297	.....	420,958	.....	151,982	.....	.....	.....(42,007)	.....	70,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/23/2025	. 01/15/2027	4	 14,395,832	..... 271.37	.....	668,463	.....	604,891	.....	254,921	.....	.....	.....(66,441)	.....	96,423	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/28/2025	. 03/30/2027	1	3,997,840	..... 248.01	.....	186,699	.....	186,699	.....	185,720	.....	.....	..... (765)	.....	28,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/05/2025	. 03/05/2027	3	 10,088,654	..... 256.77	.....	456,037	.....	440,934	.....	332,870	.....	.....	.....(16,034)	.....	70,056	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/14/2025	. 02/16/2027	1	5,399,684	..... 275.39	.....	244,606	.....	230,811	.....	81,797	.....	.....	.....(15,037)	.....	37,040	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2025	.02/08/2027	1	7,592,486	..... 269.1	.....	350,773	.....	327,131	.....	150,223	.....	.....	.....(24,952)	.....	51,778	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2025	.03/05/2027	3	8,473,744	..... 254.28	.....	378,371	.....	367,602	.....	306,980	.....	.....	..... (11,874)	.....	58,842	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/19/2025	.03/08/2027	2	7,552,974	..... 254.28	.....	351,752	.....	341,623	.....	274,819	.....	.....	.....(11,512)	.....	52,560	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2025	.03/10/2027	5	9,213,905	..... 250.48	.....	432,939	.....	421,711	.....	383,151	.....	.....	..... (11,816)	.....	64,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/29/2025	.01/29/2027	6	8,875,284	..... 268.92	.....	415,165	.....	381,993	.....	175,212	.....	.....	.....(33,964)	.....	60,078	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2025	.02/05/2027	4	 11,568,653	..... 271.28	.....	526,684	.....	490,535	.....	 208,068	.....	.....	.....(38,083)	.....	78,719	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/28/2025	.02/26/2027	6	9,057,891	..... 262.08	.....	387,423	.....	371,134	.....	241,773	.....	.....	.....(17,139)	.....	62,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2025	.03/25/2027	3	7,933,845	..... 253.36	.....	362,055	.....	360,592	.....	286,737	.....	.....	..... (2,296)	.....	55,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2025	.01/26/2027	1	5,246,996	..... 273.87	.....	239,788	.....	219,037	.....	 83,398	.....	.....	.....(21,620)	.....	35,438	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/28/2025	.01/28/2027	5	4,287,032	..... 269.22	.....	199,588	.....	183,593	.....	 83,641	.....	.....	.....(16,337)	.....	28,998	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2025	.03/12/2027	4	 7,881,061	..... 251.78	.....	369,204	.....	362,229	.....	314,259	.....	.....	..... (8,208)	.....	54,998	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/07/2025	.01/04/2027	4	7,598,148	..... 270.79	.....	350,610	.....	310,169	.....	134,651	.....	.....	..... (41,600)	.....	50,463	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2025	.03/16/2027	2	4,533,768	..... 251.78	.....	210,862	.....	 206,810	.....	180,494	.....	.....	..... (4,887)	.....	31,728	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/26/2025	.03/25/2027	3	 6,888,266	..... 256.33	.....	301,299	.....	299,542	.....	233,982	.....	.....	..... (2,242)	.....	48,507	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/13/2025	.03/12/2027	4	 12,565,570	..... 249.46	.....	607,142	.....	594,991	.....	544,554	.....	.....	.....(14,530)	.....	87,688	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/11/2025	.03/11/2027	3	5,186,993	..... 250.19	.....	246,179	.....	239,961	.....	217,851	.....	.....	..... (6,555)	.....	36,172	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2025	.03/24/2027	4	7,359,195	..... 255.56	.....	338,671	.....	336,284	.....	256,366	.....	.....	..... (2,902)	.....	51,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/14/2025	.01/08/2027	4	 16,193,481	..... 269.68	.....	736,840	.....	655,625	.....	304,851	.....	.....	.....(82,314)	.....	 107,883	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/03/2025	.01/05/2027	2	 4,606,216	..... 270.79	.....	212,930	.....	188,364	.....	 82,099	.....	.....	.....(25,298)	.....	30,616	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/10/2025	.01/12/2027	1	4,624,051	..... 266.98	.....	214,094	.....	191,449	.....	 97,976	.....	.....	.....(23,398)	.....	30,901	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/23/2025	.01/21/2027	3	6,290,697	..... 272.24	.....	302,607	.....	274,727	.....	107,149	.....	.....	.....(28,278)	.....	 42,328	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2025	.01/22/2027	3	5,656,003	..... 274.59	.....	257,820	.....	234,427	.....	 86,885	.....	.....	.....(23,902)	.....	38,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/06/2025	.01/06/2027	2	 6,266,381	..... 272.49	.....	 270,768	.....	240,139	.....	103,804	.....	.....	.....(30,916)	.....	41,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/13/2025	.01/08/2027	4	 8,073,870	..... 266.98	.....	374,696	.....	335,000	.....	 170,648	.....	.....	.....(40,775)	.....	53,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/29/2025	.01/27/2027	3	 7,086,958	..... 267.25	.....	338,085	.....	309,506	.....	149,509	.....	.....	.....(28,964)	.....	47,901	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/04/2025	.02/03/2027	3	7,418,402	..... 268.21	.....	353,834	.....	327,410	.....	154,271	.....	.....	.....(26,837)	.....	50,404	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2025	.01/29/2027	4	9,273,498	..... 269.46	.....	427,978	.....	394,582	.....	178,945	.....	.....	.....(34,947)	.....	62,774	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2025	.01/22/2027	4	 6,647,100	..... 273.87	.....	289,675	.....	264,621	.....	105,415	.....	.....	.....(25,916)	.....	44,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/18/2025	.02/12/2027	5	 13,618,316	..... 275.39	.....	616,463	.....	581,845	.....	 208,160	.....	.....	.....(37,354)	.....	93,145	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261I$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2025	.03/25/2027	3	7,429,667	..... 252.35	.....	325,887	.....	325,631	.....	296,057	.....	.....	.....(1,532)	.....	52,319	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2025	.02/02/2027	3	6,608,927	..... 269.36	.....	305,826	.....	282,405	.....	128,500	.....	.....	.....(24,534)	.....	44,871	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/07/2025	.01/07/2027	3	2,016,087	..... 269.64	.....	93,466	.....	83,021	.....	37,881	.....	.....	.....(10,556)	.....	13,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2025	.02/19/2027	3	9,536,974	..... 273.96	.....	415,587	.....	395,101	.....	155,671	.....	.....	.....(22,027)	.....	65,563	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/18/2025	.03/05/2027	5	8,002,779	..... 253.53	.....	376,021	.....	364,933	.....	295,773	.....	.....	.....(12,545)	.....	55,571	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/12/2025	.02/11/2027	4	5,008,703	..... 270.48	.....	232,329	.....	217,563	.....	93,578	.....	.....	..... (15,067)	.....	34,233	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/21/2025	.02/23/2027	2	5,574,792	..... 267.45	.....	254,948	.....	242,751	.....	119,372	.....	.....	..... (13,176)	.....	38,435	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2025	.03/02/2027	2	4,984,665	..... 258.89	.....	231,969	.....	223,051	.....	150,858	.....	.....	.....(9,813)	.....	34,540	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2025	.03/25/2027	2	7,720,582	..... 248.01	.....	360,047	.....	360,047	.....	358,173	.....	.....	..... (920)	.....	54,368	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2025	.03/01/2027	2	6,406,826	..... 258.89	.....	298,183	.....	286,703	.....	194,066	.....	.....	.....(12,632)	.....	44,362	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/18/2025	.02/17/2027	4	7,375,169	..... 275.39	.....	333,172	.....	314,763	.....	112,248	.....	.....	.....(19,294)	.....	50,628	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2025	.03/23/2027	2	4,670,903	..... 252.36	.....	216,524	.....	214,594	.....	183,103	.....	.....	.....(2,808)	.....	32,847	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2025	.02/26/2027	3	8,914,742	..... 258.89	.....	397,029	.....	382,004	.....	269,477	.....	.....	..... (16,126)	.....	61,595	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/25/2025	.02/24/2027	4	8,474,181	..... 264.41	.....	371,812	.....	354,772	.....	205,392	.....	.....	.....(17,532)	.....	58,467	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/15/2025	.01/13/2027	3	7,556,649	..... 266.45	.....	349,624	.....	313,317	.....	163,803	.....	.....	..... (36,687)	.....	50,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2025	.03/19/2027	3	8,574,118	..... 252.36	.....	419,114	.....	415,346	.....	335,050	.....	.....	.....(4,936)	.....	60,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/28/2025	.02/26/2027	5	8,446,335	..... 256.31	.....	404,743	.....	388,882	.....	281,647	.....	.....	.....(17,339)	.....	58,359	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2025	.03/17/2027	4	8,282,602	..... 252.37	.....	373,991	.....	367,736	.....	322,965	.....	.....	.....(6,765)	.....	58,003	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/21/2025	.02/19/2027	3	9,439,541	..... 267.45	.....	434,160	.....	413,258	.....	202,578	.....	.....	.....(22,435)	.....	64,893	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2025	.03/19/2027	4	10,427,208	..... 251.6	.....	492,260	.....	487,165	.....	418,833	.....	.....	.....(7,033)	.....	73,123	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2025	.03/15/2027	2	4,978,143	..... 251.78	.....	230,947	.....	226,532	.....	198,386	.....	.....	.....(5,339)	.....	34,813	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2025	.01/29/2027	3	8,478,590	..... 269.36	.....	391,967	.....	362,013	.....	164,301	.....	.....	.....(31,024)	.....	57,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/04/2025	.02/04/2027	2	2,396,193	..... 269.85	.....	 111,756	.....	103,550	.....	45,562	.....	.....	.....(8,337)	.....	16,293	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2025	.03/03/2027	3	10,179,040	..... 255.59	.....	471,743	.....	454,639	.....	350,203	.....	.....	..... (17,704)	.....	70,583	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2025	.02/12/2027	3	13,173,169	..... 274.36	.....	604,292	.....	569,431	.....	210,552	.....	.....	.....(37,928)	.....	90,100	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/07/2025	.03/09/2027	1	5,379,351	..... 254.28	.....	250,678	.....	243,447	.....	195,028	.....	.....	.....(8,219)	.....	37,460	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2025	.02/05/2027	6	9,920,994	..... 269.1	.....	472,479	.....	440,914	.....	195,550	.....	.....	.....(32,997)	.....	67,508	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ESY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/16/2025	.01/15/2027	3	6,522,746	..... 268.87	.....	305,129	.....	275,708	.....	128,593	.....	.....	.....(30,864)	.....	43,689	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2025	.03/29/2027	1	6,959,340	..... 248.01	.....	327,089	.....	327,089	.....	323,087	.....	.....	.....(1,342)	.....	49,143	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261I$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2025	03/22/2027	2	6,628,817	252.36		307,331		304,378		262,514			(4,187)		46,583		0001
Purchased Call/Nasdaq FC Index/NFC261G$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/26/2025	02/25/2027	4	5,080,760	261.47		229,430		219,415		138,358			(10,387)		35,080		0001
Purchased Call/Nasdaq FC Index/NFC261G$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2025	02/12/2027	6	7,519,821	270.76		354,011		332,355		139,068			(22,482)		51,433		0001
Purchased Call/Nasdaq FC Index/NFC261H$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	4	6,355,084	251.15		292,339		285,687		259,239			(7,255)		44,349		0001
Purchased Call/NDX Index/NDX0212$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	04/11/2025	1	9,875,000	20741.7		40,488		23,816		6,548			(19,280)		8,571		0001
Purchased Call/Nasdaq FC Index/NFC261I$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	3	6,289,095	252.01		290,394		286,512		248,899			(4,600)		44,104		0001
Purchased Call/Nasdaq FC Index/NFC261H$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2027	3	5,720,962	250.52		274,097		269,853		238,717			(4,624)		40,091		0001
Purchased Call/Nasdaq FC Index/NFC261F$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2025	01/19/2027	2	8,355,555	271.37		382,805		346,478		147,807			(38,157)		56,136		0001
Purchased Call/NDX Index/NDX0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	04/04/2025	1	9,875,000	21001		24,688		4,629		447			(19,201)		5,169		0001
Purchased Call/Nasdaq FC Index/NFC261E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	1	8,504,521	266.98		392,909		351,294		180,711			(43,000)		56,789		0001
Purchased Call/Nasdaq FC Index/NFC261F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	3	6,202,362	273.87		278,730		254,643		98,900			(25,047)		41,859		0001
Purchased Call/Nasdaq FC Index/NFC261G$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	6,432,987	267.45		298,491		284,120		137,993			(15,517)		44,320		0001
Purchased Call/Nasdaq FC Index/NFC261F$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	8,558,927	269.36		395,422		364,963		165,554			(31,915)		58,067		0001
Purchased Call/Nasdaq FC Index/NFC261I$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2027	1	2,944,269	247.52		137,497		137,497		139,108					20,819		0001
Purchased Call/Nasdaq FC Index/NFC261G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	6,823,980	269.1		315,268		294,048		137,568			(22,396)		46,571		0001
Purchased Call/S&P 500 INDEX/SPXB052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2028	1	1,795,000	4387.55	464,905			315,626		747,199			(22,902)		16,542		0001
Purchased Call/S&P 500 INDEX/SPXB053$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/08/2023	09/08/2028	1	1,450,000	4457.49	361,775			249,254		580,543			(17,821)		13,454		0001
Purchased Call/S&P 500 INDEX/SPXH00FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/16/2024	04/17/2025	1	10,112,000	3996.17	141,568			6,223		2,203			(34,812)		10,911		0001
Purchased Call/S&P 500 INDEX/SPX921VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2029	1	1,417,000	5307.01	353,825			293,302		365,799			(17,439)		14,425		0001
Purchased Call/S&P 500 INDEX/SPXA211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/20/2029	1	1,264,000	5564.41	310,818			267,999		285,503			(15,336)		13,116		0001
Purchased Call/S&P 500 INDEX/SPXM130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/22/2024	08/22/2029	1	1,319,000	5570.64	308,778			271,833		299,973			(15,219)		13,829		0001
Purchased Call/S&P 500 INDEX/SPXB05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	856,878			739,433		755,395			(42,234)		57,904		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2029	1	1,084,000	5319.31	258,859			225,898		285,292			(12,759)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXA218$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2029	1	1,160,000	5751.13	283,736			256,825		242,248			(13,985)		12,339		0001
Purchased Call/S&P 500 INDEX/SPXN134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/07/2025	03/08/2030	1	1,267,000	5770.2		321,818		318,111		278,485			(4,227)		14,080		0001
Purchased Call/S&P 500 INDEX/SPXA21MSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2030	1	1,015,000	6025.99		264,002		256,905		190,301			(7,514)		11,192		0001
Purchased Call/S&P 500 INDEX/SPX1403$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029	1	1,812,000	100	314,201			182,288		395,450			(11,068)		18,250		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			344,298		347,203			(15,966)		25,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2025	1	225,197	2938.51	5,292			306		7,279			(1,305)		276		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	1	564,191	2972.32	13,202			2,420		13,808			(3,264)		1,209		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2025	1	733,177	2982.59	17,230			332		12,681			(4,248)		543		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	1	435,889	2985.06	10,200			1,433		8,844			(2,515)		823		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2025	1	2,365,409	2959.26	55,351			5,642		62,309			(13,648)		3,816		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	579,026	2995.77	13,549			3,011		11,451			(3,350)		1,364		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	2	459,772	3071.06	10,738			5,259		5,851			(2,690)		1,592		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	1	415,339	2991.02	10,010			3,577		9,861			(2,468)		1,239		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2025	1	338,120	3013.75	8,115			2,191		5,817			(2,001)		880		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	185,727	3021.52	4,495			1,981		3,602			(1,102)		617		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2025	1	193,182	3018.84	4,656			1,436		3,321			(1,148)		537		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	1	571,400	3028.13	13,771			5,455		10,000			(3,396)		1,795		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	1	826,781	3044.49	19,925			12,952		15,927			(4,927)		3,317		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	1	270,664	3049.8	6,550			3,428		4,450			(1,615)		979		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	1	498,108	3066.62	12,054			7,387		7,727			(2,980)		1,938		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	1	231,075	3057.84	5,592			3,143		3,687			(1,379)		866		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	1	590,390	3078.92	14,346			9,920		8,923			(3,518)		2,453		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	300,274	3003.88	7,297			5,327		8,186			(1,789)		1,282		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	1	334,332	3058.48		8,191		7,395		6,895			(855)		1,580		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	1	1,802,041	3047.21		44,150		38,141		39,249			(6,307)		8,330		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	1	230,390	3035.39		5,645		5,535		5,791			(155)		1,134		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	1	219,646	3025.75		5,403		4,406		5,394			(1,007)		991		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	1	695,012	2995.17		17,097		13,282		20,517			(3,841)		3,060		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	1	176,692	3032.16		4,347		4,093		4,441			(287)		853		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026	1	201,311	3218.1	10,770			2,375		1,555			(531)		1,058		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			3,727		2,727			(804)		1,634		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	1	166,275	3244.5	8,912			2,116		1,147			(439)		907		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			2,700		1,792			(543)		1,143		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			2,706		1,578			(525)		1,120		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	139,270	3256.74	7,465			2,019		1,045			(368)		810		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	254,212	3259.99	13,626			3,790		1,938			(671)		1,500		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			3,665		1,445			(628)		1,429		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			3,736		1,591			(623)		1,443		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			1,334		1,044			(216)		511		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/22/2026	2	237,737	3236.66	12,579			3,930		2,441			(620)		1,485		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			3,975		2,264			(580)		1,463		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			1,019		796			(141)		375		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			2,073		1,844			(282)		758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			1,578		1,706			(209)		576		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			3,205		3,679			(416)		1,159		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			7,928		9,464			(1,010)		2,828		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			2,503		4,103			(305)		919		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			1,492		2,887			(178)		549		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	116,158	2986.7	5,471			2,299		5,350			(270)		842		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			1,832		4,220			(211)		655		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			6,579		18,867			(728)		2,377		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/22/2027	2	210,085	2809.37	8,303			5,011		18,852			(482)		1,681		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			7,784		30,408			(736)		2,857		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			25,545		67,259			(2,269)		7,875		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			8,812		25,873			(739)		2,702		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32	4,780			2,844		7,330			(235)		842		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			2,535		5,335			(207)		652		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			3,399		8,509			(249)		963		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			7,972		22,707			(578)		2,278		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2028	2	335,909	2830.92	16,034			11,050		29,763			(791)		3,117		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			3,702		10,286			(253)		1,007		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			3,887		9,719			(262)		1,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			6,406		14,748			(427)		1,686		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			3,404		6,754			(225)		880		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2029	2	156,948	2887.54	7,774			5,872		12,153			(383)		1,525		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			11,687		22,698			(745)		3,014		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			10,399		16,732			(624)		2,602		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/20/2029	1	353,070	2938.51	17,230			13,996		24,256			(850)		3,556		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			6,152		9,143			(366)		1,529		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2029	1	411,161	3071.06	22,326			20,011		20,309			(1,100)		4,351		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			6,338		6,684			(342)		1,381		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			4,161		3,677			(330)		1,323		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			10,704		9,930			(839)		3,387		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	06/08/2028	3	1,162,699	3244.5	41,808			19,735		26,380			(1,524)		10,386		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	93,097	3218.49	5,828			2,687		2,347			(205)		837		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	585,539	3236.83	37,065			17,327		13,935			(1,305)		5,295		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			1,614		1,216			(120)		490		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	427,177	3256.74	26,998			12,944		9,658			(950)		3,915		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	2	2,139,040	3259.99	136,118			66,037		48,271			(4,789)		19,713		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2028	3	1,672,030	3298.5	105,391			51,831		33,161			(3,711)		15,514		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2028	2	721,662	3289.97	44,413			22,185		14,926			(1,571)		6,733		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			24,739		22,916			(1,731)		7,458		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	875,732	3236.66	53,682			27,315		22,342			(1,891)		8,260		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	574,471	3286	35,617			18,359		12,462			(1,254)		5,458		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	1	885,890	3250.17	54,216			28,243		21,999			(1,908)		8,462		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028	2	692,736	3254.9	42,476			22,414		17,090			(1,496)		6,656		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	12/22/2028	4	1,046,005	3255.4	61,014			32,607		25,987			(2,154)		10,103		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2029	3	1,486,016	3207.3	88,169			47,581		43,760			(3,103)		14,442		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/22/2029	3	845,765	3185.12	47,551			25,979		26,973			(1,678)		8,261		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			7,190		8,064			(459)		2,202		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			32,464		37,626			(2,052)		9,891		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2029	2	329,479	3129.58	18,809			10,585		12,801			(662)		3,270		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	320,383	3093.43	18,134			10,298		13,985			(638)		3,195		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	630,065	3070.24	35,473			20,385		29,633			(1,250)		6,316		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	2	2,187,800	3033.14	113,886			73,128		115,226			(4,441)		22,035		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/08/2029	3	556,853	2986.7	30,169			17,692		33,622			(1,062)		5,642		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			35,731		66,211			(2,124)		11,015		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2029	2	642,699	2985.47	34,860			20,873		39,228			(1,227)		6,579		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/22/2029	2	1,532,675	2925.69	82,594			49,889		110,287			(2,908)		15,761		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/06/2029	4	2,628,559	2920.83	136,553			83,443		192,031			(4,818)		27,153		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/20/2029	3	1,566,595	2943.86	81,806			50,393		107,966			(2,884)		16,256		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	1	241,089	2967.36	12,722			7,939		15,664			(449)		2,517		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2022	08/22/2029	6	1,739,422	2930.75	87,741			55,218		124,885			(3,095)		18,238		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/07/2029	5	2,487,105	2898.09	124,889			79,350		194,796			(4,403)		26,207		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/21/2029	2	1,288,716	2861.33	61,801			39,578		110,964			(2,177)		13,638		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/08/2029	4	2,466,899	2836.77	119,108			77,053		226,107			(4,194)		26,241		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/22/2029	3	2,133,976	2809.37	104,423			68,190		209,294			(3,682)		22,796		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2029	2	2,193,194	2825.1	105,480			69,443		207,502			(3,713)		23,547		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			57,389		152,682			(3,044)		18,859		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			5,430		13,013			(285)		1,723		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,388,530	2868.48	119,904			81,080		204,527			(4,222)		25,970		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/08/2030	2	326,709	2892.35	19,122			13,065		26,447			(674)		3,571		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/22/2030	3	877,029	2912.04	51,250			35,283		67,766			(1,805)		9,624		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			47,482		109,220			(2,388)		13,460		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			34,662		80,450			(1,730)		9,841		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			45,814		95,273			(2,269)		12,571		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18	26,038			18,680		31,732			(916)		4,402		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			22,873		41,022			(1,104)		5,395		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			9,090		17,097			(436)		2,172		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/07/2030	2	755,092	2877.74	48,466			35,966		64,825			(1,708)		8,600		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2030	2	175,053	2867.15	10,367			7,805		15,436			(368)		2,001		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2030	2	1,763,266	2843.1	96,878			72,982		164,710			(3,409)		20,247		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2030	4	1,502,904	2887.07	82,138			62,413		127,025			(2,894)		17,320		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93	48,165			36,854		78,244			(1,695)		10,081		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,183,626	2816.72	118,134			91,040		217,792			(4,158)		25,365		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			50,008		114,192			(2,265)		13,757		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46	16,989			13,306		32,656			(598)		3,675		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			41,617		119,063			(1,854)		11,412		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			41,658		118,149			(1,844)		11,602		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41	132,486			106,144		251,399			(4,663)		28,478		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			59,300		128,377			(2,584)		15,695		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,505,885	2855.55	85,384			69,452		139,548			(3,008)		17,957		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			24,941		43,952			(1,072)		6,302		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			14,290		26,484			(610)		3,678		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	01/22/2031	2	881,252	2890.85	49,659			41,265		75,809			(1,749)		10,627		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2031	2	1,652,192	2906.21	92,884			77,862		137,551			(3,273)		19,998		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			5,811		10,164			(243)		1,513		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			17,671		27,613			(733)		4,512		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			26,101		40,608			(1,076)		6,726		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	1	2,213,301	2972.32	123,945			109,660		161,052			(4,366)		27,525		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2031	2	417,189	2995.77	23,417			20,848		28,828			(825)		5,204		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	1	583,512	2938.51	31,918			27,644		45,560			(1,124)		7,184		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2031	2	674,568	2982.59	37,598			32,359		47,531			(1,324)		8,279		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			45,008		65,142			(1,805)		11,451		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			10,655		16,488			(430)		2,729		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			71,689		83,110			(2,740)		15,995		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/22/2031	2	1,245,211	3018.84	72,409			65,323		82,000			(2,550)		15,643		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2031	1	2,573,089	2991.02	156,444			142,222		181,064			(5,509)		32,443		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2031	2	223,679	3013.75	13,504			12,118		14,868			(476)		2,801		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2031	2	1,060,996	3028.13	65,334			59,761		68,766			(2,301)		13,418		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	09/22/2031	2	929,609	3071.06	57,170			53,012		54,850			(2,014)		11,834		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2031	1	389,290	3057.84	23,669			22,195		23,815			(833)		4,987		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2031	1	922,655	3049.8	56,651			52,814		57,348			(1,995)		11,785		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2031	1	1,073,431	3078.92	65,157			62,300		63,089			(2,292)		13,885		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2031	1	203,889	3044.49	12,193			11,590		12,927			(429)		2,628		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2031	1	327,353	3066.62	19,707			18,632		19,687			(694)		4,208		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2032	1	1,336,909	3025.75		84,359		82,146		89,132			(2,244)		17,452		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2032	2	241,402	3032.16		15,376		15,251		15,968			(139)		3,180		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2032	1	405,755	2995.17		25,522		24,713		28,894			(819)		5,282		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2032	1	284,085	3047.21		18,068		17,721		18,101			(368)		3,720		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2032	2	739,356	3058.48		46,965		46,331		46,025			(668)		9,708		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2032	1	347,673	3035.39		22,494		22,433		22,880			(88)		4,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	683,581	243	17,226			3,158		3,348			(4,259)		1,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/20/2025	1	84,164	243.98	2,121			471		400			(524)		198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Q$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	136,908	243.97	3,450			67		11			(851)		101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	118,606	243.05	2,989			420		449			(737)		224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2024	09/22/2025	2	876,032	248.45	21,284			10,258		4,337			(5,248)		3,033		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	929,044	246.77	23,784			10,483		5,459			(5,832)		3,085		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	379,402	243.73	9,637			3,444		2,958			(2,376)		1,132		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	610,892	245.83	15,517			6,146		3,728			(3,826)		1,919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	248,887	245.79	6,272			1,693		1,002			(1,547)		648		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	154,179	247.02	3,901			1,204		568			(962)		429		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	470,888	247.23	11,961			7,774		3,847			(2,957)		1,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	144,050	245.69	3,659			2,242		1,354			(905)		560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	42,526	244.08	1,084			609		460			(267)		159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	201,841	242.35	5,147			2,694		2,565			(1,269)		730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	209,009	247.6	5,330			3,685		1,756			(1,307)		868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	676,852	238.71	17,260			12,600		15,340			(4,233)		2,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	206,299	240.94	5,261			4,954		4,324			(347)		996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	83,948	241.98	2,132			1,925		1,565			(223)		397		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	144,453	239.06	3,669			2,992		3,341			(684)		652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	811,927	237.86	20,623			16,021		20,447			(4,633)		3,575		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	101,549	240.92	2,579			2,228		2,036			(368)		469		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			2,266		5,589			(489)		869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			785		1,500			(158)		291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			1,108		1,272			(202)		389		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			1,528		1,971			(255)		515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			1,430		2,036			(231)		479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/22/2026	2	221,882	244.83	13,344			4,169		4,667			(658)		1,386		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			2,251		4,437			(306)		707		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			1,650		2,995			(219)		519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			1,333		2,725			(173)		415		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			6,461		14,377			(823)		1,989		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			2,742		5,060			(334)		864		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			1,639		3,309			(196)		517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			1,289		3,071			(151)		426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			1,318		3,439			(146)		405		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			2,991		6,079			(248)		814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			25,591		31,605			(1,878)		6,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			11,100		16,042			(805)		2,926		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/08/2028	2	874,898	236.94	45,541			31,381		42,871			(2,244)		8,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			6,641		10,349			(453)		1,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2029	1	50,648	240.41	2,600			1,964		2,227			(128)		492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2029	1	259,869	241.65	13,643			10,545		10,958			(672)		2,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/20/2029	1	164,099	240.13	8,369			6,798		7,558			(413)		1,653		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2029	1	78,645	243.05	4,050			3,357		3,245			(200)		801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2029	1	113,488	241.88	5,845			4,800		4,894			(288)		1,150		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2029	1	522,740	248.45	28,332			25,395		18,031			(1,396)		5,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2029	1	62,370	243.73	3,324			2,901		2,572			(164)		651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			2,365		2,982			(183)		639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			2,777		2,920			(207)		698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	22,513	244.9	1,648			790		759			(58)		206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	420,374	246.24	30,771			14,922		13,384			(1,082)		3,874		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	648,328	247.51	47,263			23,234		19,593			(1,664)		6,016		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	2	280,014	242.97	19,583			9,855		10,545			(698)		2,613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	384,860	241.48	27,556			13,875		15,587			(971)		3,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			4,799		4,637			(332)		1,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	150,070	245.27	10,775			5,554		5,189			(379)		1,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	1	379,622	242.68	26,953			14,041		14,861			(949)		3,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	1,043,413	240.38	74,500			39,276		45,447			(2,622)		10,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2028	4	828,157	241.12	57,535			30,796		35,102			(2,034)		7,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	427,511	240.67	30,054			16,216		18,598			(1,057)		4,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			14,626		20,937			(945)		3,703		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			2,264		3,617			(142)		575		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			8,161		11,813			(506)		2,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			11,822		17,102			(725)		3,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	04/20/2029	2	491,183	234.29	33,480			25,441		28,575			(1,545)		4,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			8,119		13,888			(487)		2,199		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			2,142		3,842			(127)		564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	2	677,658	231.68	42,653			25,537		44,050			(1,502)		6,937		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			32,101		62,124			(1,871)		8,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/06/2029	3	982,184	229.71	62,023			37,873		69,012			(2,187)		10,146		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/20/2029	2	207,599	231.16	13,344			8,221		13,875			(470)		2,154		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			6,579		10,027			(372)		1,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/07/2029	4	1,603,171	231.84	98,682			62,707		105,523			(3,479)		16,893		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			3,193		5,052			(179)		855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			7,830		15,156			(431)		2,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2029	2	568,375	226.1	33,946			21,967		46,054			(1,195)		6,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2029	2	871,324	227.26	53,475			34,878		67,979			(1,883)		9,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			20,463		40,006			(1,094)		5,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			25,788		44,679			(1,368)		6,863		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			6,440		11,107			(338)		1,672		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			13,961		25,707			(727)		3,644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/08/2030	1	11,877	229.2	771			528		878			(27)		130		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2030	3	851,455	230.91	54,894			37,794		59,477			(1,934)		9,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2030	1	1,092,298	231.78	65,866			46,093		74,413			(2,318)		12,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2030	1	268,044	231.3	16,029			11,305		18,623			(564)		2,979		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2030	1	335,054	229.41	20,673			14,693		24,886			(728)		3,738		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2030	1	300,646	231.41	19,061			13,675		20,917			(670)		3,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2030	1	137,731	233.64	8,457			6,213		8,937			(298)		1,562		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2030	1	332,435	235.49	20,345			15,091		20,285			(716)		3,786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	06/21/2030	2	223,013	236.69	13,322			10,029		13,078			(473)		2,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2030	1	226,299	236.89	13,487			10,160		13,221			(475)		2,599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/22/2030	2	1,316,925	239.45	79,867			60,606		70,508			(2,810)		15,177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	1	896,241	239.42	53,954			41,284		48,178			(1,899)		10,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	1	356,673	236.09	20,972			16,162		21,604			(738)		4,143		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2030	1	310,739	236.94	18,365			14,283		18,322			(647)		3,623		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2030	1	645,939	233.19	37,077			29,267		43,489			(1,304)		7,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2030	1	255,766	231.16	14,579			11,583		18,445			(513)		3,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2030	1	1,047,698	233.33	61,395			49,188		70,541			(2,161)		12,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2030	1	287,305	236.75	16,980			13,713		17,293			(598)		3,414		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2030	1	204,782	237.14	12,246			9,961		12,193			(431)		2,442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/20/2030	1	654,403	240.26	40,180			32,916		35,108			(1,415)		7,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2031	1	199,891	240.41	12,113			9,994		10,709			(426)		2,402		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2031	1	760,815	241.65	45,725			38,307		39,293			(1,610)		9,209		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2031	1	349,155	243.55	21,054			17,877		16,988			(742)		4,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2031	1	265,655	244.3	15,860			13,553		12,636			(559)		3,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2024	06/20/2031	2	421,161	243.98	25,264			22,493		20,663			(890)		5,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2031	1	148,941	240.13	8,624			7,469		8,218			(304)		1,834		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2031	2	506,090	243.97	29,896			25,731		24,457			(1,053)		6,211		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S8Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2031	1	1,013,606	243	59,701			52,821		51,223			(2,103)		12,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S8G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2031	1	124,267	243.05	7,295			6,403		6,253			(257)		1,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2031	1	659,437	241.88	38,643			33,710		34,433			(1,361)		8,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/22/2031	2	1,019,789	247.02	59,351			53,550		45,412			(2,091)		12,811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2031	2	307,220	245.79	18,505			16,608		14,224			(652)		3,848		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2031	2	526,163	248.45	31,808			29,522		22,639			(1,122)		6,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2031	1	1,288,922	243.73	79,011			71,828		64,359			(2,782)		16,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2031	1	1,140,758	246.77	71,411			65,735		51,775			(2,513)		14,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2031	1	225,796	242.35	13,819			12,883		11,944			(487)		2,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2031	1	301,650	244.08	18,310			17,170		15,128			(645)		3,864		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2031	1	327,348	245.69	19,674			18,601		15,602			(693)		4,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y96	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2031	1	260,503	247.23	15,552			14,784		11,833			(548)		3,358		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2031	1	719,271	247.6	43,588			41,676		32,390			(1,534)		9,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2032	2	238,794	240.94		14,187		14,073		13,568			(128)		3,146		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/20/2032	1	493,449	241.98		29,487		29,094		27,061			(404)		6,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2032	1	206,730	239.06		12,135		11,817		12,366			(323)		2,699		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2032	1	271,696	238.63		16,410		16,365		16,623			(64)		3,589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	1	3,346,864	231.87	114,753			315		103,494			(14,148)		1,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	2	3,272,761	231.65	109,927			453		104,405			(13,566)		1,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/04/2025	4	3,585,546	231.07	127,231			528		123,671			(15,783)		1,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	1	2,240,347	231.41	77,450			321		73,868			(9,615)		1,173		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/07/2025	1	1,007,071	231.41	34,902			288		33,205			(4,315)		697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	04/10/2025	2	2,051,964	231.43	70,014			878		67,385			(8,754)		1,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2023	04/11/2025	2	2,908,976	231.39	97,715			1,345		96,048			(12,070)		2,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	2	2,143,029	230.86	79,448			1,096		75,842			(9,813)		1,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	04/11/2025	4	1,519,575	231.93	52,473			726		46,583			(6,505)		1,319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/14/2025	2	1,943,685	232.01	68,028			1,218		58,896			(8,411)		1,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/17/2025	5	4,167,542	232.23	139,203			3,074		122,568			(17,208)		4,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	2	2,194,160	232.26	74,516			1,641		64,238			(9,201)		2,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/17/2025	3	2,093,610	232.11	69,443			1,535		62,598			(8,588)		2,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/17/2025	3	1,735,772	231.54	59,975			1,329		56,226			(7,435)		1,873		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/21/2025	4	1,545,240	231.63	53,160			1,472		49,551			(6,604)		1,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2025	2	3,544,454	231.47	114,812			3,630		116,318			(14,160)		4,544		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/25/2025	4	1,036,029	230.11	41,661			1,433		40,188			(5,342)		1,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	2	1,180,889	230.29	45,457			1,505		44,867			(5,614)		1,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	04/25/2025	2	3,231,775	231.99	113,846			3,777		98,938			(14,091)		4,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	04/28/2025	1	2,566,672	232.53	87,311			3,247		73,042			(10,794)		3,554		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2023	05/01/2025	3	3,922,492	232.31	129,202			5,343		115,643			(15,975)		5,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	3	3,751,971	231.48	126,766			5,411		123,717			(15,661)		5,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	866,649	231.03	28,922			1,237		30,234			(3,571)		1,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/02/2025	3	1,163,442	230.36	43,782			1,885		43,955			(5,441)		1,722		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/05/2025	2	1,951,599	231.66	68,670			3,219		63,100			(8,498)		3,022		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2023	05/08/2025	3	4,431,453	231.85	150,838			7,673		140,102			(18,612)		7,149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/10/2023	05/09/2025	3	1,666,468	231.54	61,433			3,240		54,914			(7,640)		2,724		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/09/2025	2	2,607,193	231.88	91,481			4,795		82,305			(11,294)		4,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/09/2025	1	1,644,597	232.01	56,283			2,954		52,423			(6,958)		2,688		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/12/2025	2	964,939	231.79	33,963			1,919		30,890			(4,201)		1,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2023	05/15/2025	2	4,358,522	232.12	149,781			9,062		134,443			(18,485)		7,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/16/2025	1	1,499,951	232.98	54,981			3,413		41,332			(6,788)		2,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/16/2025	1	1,062,230	231.88	41,502			2,576		33,807			(5,124)		1,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2023	05/16/2025	2	2,624,757	233.92	89,705			5,597		63,173			(11,134)		4,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/19/2025	1	1,871,374	233.62	64,643			4,274		47,421			(7,992)		3,428		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/22/2025	2	3,151,753	233.64	101,755			7,131		80,266			(12,549)		5,948		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/23/2025	2	1,594,708	232.76	52,925			3,782		45,834			(6,526)		3,038		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025	3	1,046,964	232.19	35,842			2,576		32,376			(4,430)		1,995		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/26/2023	05/23/2025	3	1,652,855	232.03	60,792			4,512		52,144			(7,760)		3,149		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/23/2025	2	2,025,659	233.01	71,288			5,168		57,633			(8,917)		3,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	1,821,206	233.01	60,495			4,903		51,351			(7,458)		3,692		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	1	718,594	233.01	23,839			1,902		20,231			(2,943)		1,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	4,533,073	232.46	164,972			13,425		137,087			(20,367)		9,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	1	4,033,126	233.32	151,251			12,326		109,246			(18,699)		8,176		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/02/2025	2	1,897,490	234.72	65,175			5,568		42,684			(8,059)		3,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	06/05/2025	3	1,815,132	234.68	65,571			5,986		41,456			(8,258)		3,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	3	985,826	235.28	34,063			3,269		20,699			(4,440)		2,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,278,850	235.22	44,745			4,073		27,130			(5,524)		2,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/06/2025	1	2,334,668	235.49	79,807			7,275		47,587			(9,866)		5,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/09/2025	1	1,803,585	235.44	64,271			6,108		37,383			(7,946)		3,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	2	2,491,653	236.03	89,663			8,881		47,926			(11,071)		5,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	1,077,597	236.81	36,677			3,678		18,475			(4,522)		2,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025	2	4,072,811	236.67	145,723			14,700		71,417			(18,010)		9,169		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/13/2025	1	776,075	237.48	26,209			2,646		11,961			(3,240)		1,747		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/16/2025	2	914,897	237.29	30,361			3,185		14,767			(3,760)		2,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2023	06/20/2025	3	3,403,154	236.86	114,879			12,644		59,625			(14,185)		8,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/18/2025	1	1,160,163	237.29	38,038			4,087		18,872			(4,703)		2,699		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	1	1,419,706	236.58	48,847			5,390		25,924			(6,030)		3,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2023	06/23/2025	2	2,193,762	236.34	74,274			8,491		41,956			(9,182)		5,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2023	06/20/2025	1	565,788	236.69	18,908			2,089		10,159			(2,338)		1,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2023	06/26/2025	2	2,569,492	236.16	91,672			10,830		50,919			(11,303)		6,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/03/2023	06/27/2025	3	2,484,204	236.67	88,191			10,584		45,974			(10,903)		6,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2023	06/27/2025	3	3,021,479	236.84	104,373			12,500		54,603			(12,883)		7,418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025	3	1,455,115	237.26	52,245			6,303		24,716			(6,477)		3,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2023	07/02/2025	1	335,624	238.01	11,478			1,451		5,218			(1,409)		847		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2023	07/01/2025	1	276,131	238.01	9,444			1,182		4,269			(1,161)		693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/05/2023	06/30/2025	5	3,957,683	238.01	134,473			16,699		60,860			(16,623)		9,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	3	2,567,666	238.06	84,856			10,861		39,799			(10,480)		6,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/03/2025	3	2,770,840	237	93,987			12,083		50,039			(11,631)		7,031		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/03/2025	2	1,232,771	237.64	40,144			5,158		20,283			(4,964)		3,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/07/2025	4	3,374,297	236.89	116,501			15,565		62,816			(14,396)		8,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	122,830	236.89	4,201			570		2,302			(516)		321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,842,183	236.89	62,818			8,456		34,372			(7,724)		4,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/10/2025	2	3,842,292	237.04	137,739			18,923		70,836			(16,983)		10,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	3	2,935,837	238.37	103,323			14,385		44,954			(12,756)		7,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	971,198	237.8	34,429			4,776		16,132			(4,245)		2,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	2	2,891,899	238.89	98,114			13,683		41,037			(12,126)		7,644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/14/2025	3	3,677,111	238.72	126,810			18,206		54,221			(15,711)		9,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,095,967	238.72	37,592			5,466		16,298			(4,616)		2,967		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,215,530	238.72	41,693			6,013		17,974			(5,126)		3,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/17/2025	3	5,556,981	238.73	198,702			29,239		82,866			(24,516)		15,114		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	2	1,625,657	239.41	56,090			8,339		22,069			(6,920)		4,442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	2	1,459,442	239.52	50,034			7,444		19,437			(6,174)		3,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	2	2,959,504	239.59	100,076			14,928		39,033			(12,372)		8,086		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	645,103	239.45	22,063			3,420		8,891			(2,709)		1,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,570,211	239.45	87,901			13,523		35,315			(10,808)		7,150		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	1	4,157,802	239.45	144,644			22,115		56,781			(17,882)		11,516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/24/2025	1	2,160,031	239.76	75,046			11,752		28,559			(9,252)		6,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	4	5,921,556	240.43	199,578			31,591		71,177			(24,631)		16,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	2	846,602	240.05	29,064			4,612		10,792			(3,598)		2,386		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/25/2025	3	2,393,055	240.01	81,923			13,160		31,268			(10,238)		6,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,783,773	240.84	61,005			9,972		20,590			(7,501)		5,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	1,093,002	240.84	37,381			6,153		12,707			(4,590)		3,147		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	2	2,825,668	240.84	96,508			15,680		32,500			(11,919)		8,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2023	07/31/2025	3	2,495,680	240.88	83,255			13,852		28,906			(10,275)		7,214		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2023	08/01/2025	3	3,070,910	240.63	99,042			16,633		37,138			(12,219)		8,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2023	08/01/2025	3	2,755,995	239.82	90,874			15,374		37,464			(11,292)		7,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/03/2023	08/01/2025	3	561,572	239.57	18,982			3,198		7,923			(2,348)		1,630		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/05/2025	1	511,086	239.16	17,479			3,025		7,757			(2,149)		1,507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2025	1	345,398	239.16	11,847			2,064		5,257			(1,455)		1,023		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/09/2023	08/04/2025	3	1,039,923	239.16	36,477			6,279		15,697			(4,504)		3,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/09/2023	08/07/2025	5	3,296,920	240.06	106,360			19,558		44,568			(13,701)		9,800		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/09/2023	08/08/2025	4	3,774,551	238.96	128,570			22,841		59,551			(15,871)		11,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/09/2023	08/08/2025	3	1,966,751	239.42	64,835			11,519		29,162			(8,004)		5,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/08/2025	2	2,758,442	239.01	93,547			16,666		43,164			(11,564)		8,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/12/2025	1	1,035,667	238.9	35,420			6,471		16,690			(4,355)		3,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/11/2025	4	2,074,173	238.9	70,074			12,735		33,339			(8,645)		6,260		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	1	609,108	238.9	20,831			3,829		9,867			(2,558)		1,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/14/2025	3	4,387,759	238.92	136,985			25,418		71,073			(16,899)		13,392		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/17/2023	08/15/2025	3	4,690,387	237.2	157,119			29,404		95,398			(19,386)		14,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2025	3	2,042,155	237.71	67,223			12,563		38,660			(8,289)		6,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/15/2025	3	3,437,662	236.57	116,795			21,933		74,690			(14,436)		10,530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/18/2025	3	2,881,132	236.5	97,856			18,727		63,699			(12,080)		8,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2025	1	1,886,124	236.5	64,505			12,476		41,870			(7,920)		5,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/19/2025	1	1,259,467	236.5	43,074			8,283		27,905			(5,296)		3,914		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/21/2025	3	2,304,022	236.44	77,181			15,071		51,646			(9,522)		7,211		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/22/2025	4	3,441,331	236.81	115,312			22,692		73,969			(14,228)		10,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/24/2023	08/22/2025	2	2,290,290	236.09	81,573			16,025		53,549			(10,057)		7,193		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/24/2023	08/22/2025	3	4,159,381	236.04	143,638			28,361		98,838			(17,751)		13,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/27/2025	1	1,094,679	236.34	37,329			7,578		25,151			(4,583)		3,497		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/25/2025	3	1,951,532	236.34	68,901			13,853		44,589			(8,510)		6,192		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2023	08/26/2025	1	343,859	236.34	11,726			2,368		7,886			(1,442)		1,095		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2023	08/28/2025	3	2,892,342	236.96	105,875			21,679		62,006			(13,059)		9,271		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2023	08/29/2025	6	3,213,918	238.12	108,911			22,486		60,333			(13,449)		10,336		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/31/2023	08/29/2025	3	3,481,473	238.21	118,054			24,385		64,599			(14,564)		11,196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/01/2023	08/29/2025	3	4,117,171	238.01	138,930			28,814		78,363			(17,182)		13,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/02/2025	1	664,436	238.05	22,724			4,814		12,728			(2,794)		2,165		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/01/2023	09/03/2025	1	711,889	238.05	24,347			5,184		13,667			(2,989)		2,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2023	08/29/2025	4	6,077,924	238.05	197,079			40,960		115,151			(24,482)		19,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2023	09/05/2025	3	3,776,570	237.13	127,337			27,457		81,065			(15,696)		12,424		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2023	09/04/2025	1	646,745	238.05	20,594			4,419		12,443			(2,542)		2,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/05/2025	3	3,822,791	236.79	131,067			28,405		85,243			(16,195)		12,576		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/05/2025	4	1,127,243	236.95	38,276			8,295		24,690			(4,730)		3,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2025	1	1,594,395	236.94	54,528			12,117		35,328			(6,695)		5,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/09/2025	1	1,612,271	236.94	54,978			12,159		35,657			(6,760)		5,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/08/2025	2	1,892,970	236.94	66,054			14,548		41,784			(8,150)		6,286		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/11/2025	2	2,138,933	237.65	69,817			15,656		43,921			(8,621)		7,169		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/12/2025	5	6,575,446	237.29	230,735			52,106		141,726			(28,481)		22,105		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,637,091	237.29	55,814			12,573		35,047			(6,881)		5,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/12/2025	4	5,048,730	238.38	167,929			38,013		95,519			(20,748)		16,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	2,166,235	237.47	73,869			17,125		46,067			(9,070)		7,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/15/2025	3	4,480,359	237.47	151,594			34,868		94,714			(18,734)		15,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,293,494	237.47	44,108			10,179		27,399			(5,423)		4,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	3	1,924,272	237.3	62,301			14,637		41,843			(7,680)		6,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/18/2025	2	2,024,671	237.4	67,671			15,814		43,411			(8,348)		6,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	4	3,986,537	236.57	129,002			30,388		93,861			(15,932)		13,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/19/2025	3	2,481,088	235.13	82,907			19,577		67,745			(10,250)		8,516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/22/2025	2	2,042,847	234.76	69,827			16,725		58,184			(8,616)		7,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,835,670	234.76	62,413			15,003		52,389			(7,674)		6,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,598,800	234.76	54,519			13,162		45,697			(6,694)		5,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/25/2025	2	5,048,865	234.93	159,450			38,804		142,055			(19,669)		17,629		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	3	4,776,190	233.83	165,892			40,690		149,721			(20,475)		16,724		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	09/26/2025	5	5,519,787	233.65	188,593			46,242		176,000			(23,291)		19,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/26/2025	2	4,627,319	234.37	155,037			38,089		137,808			(19,153)		16,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	892,027	233.91	30,418			7,636		27,953			(3,735)		3,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	997,754	233.91	34,023			8,506		31,224			(4,183)		3,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	09/29/2025	4	3,321,565	233.91	110,583			27,557		103,804			(13,645)		11,727		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/02/2025	3	4,385,854	233.38	141,226			35,709		144,516			(17,416)		15,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/03/2025	4	3,821,091	232.47	131,821			33,647		136,757			(16,290)		13,639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	10/03/2025	6	8,570,490	233.17	288,203			73,620		288,176			(35,673)		30,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/03/2025	4	2,267,086	232.49	79,173			20,257		81,033			(9,793)		8,092		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	2,221,981	233.19	75,770			19,698		74,895			(9,316)		8,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	1,273,504	233.19	43,426			11,334		42,980			(5,332)		4,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/06/2025	3	1,883,170	233.19	64,455			16,709		63,394			(7,967)		6,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	4	3,899,096	234.26	131,546			34,700		119,673			(16,216)		14,176		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/09/2025	3	2,651,743	233.47	93,868			24,660		87,341			(11,582)		9,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	4	3,765,518	234.4	120,139			31,810		114,396			(14,841)		13,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	3	2,861,897	233.29	96,705			25,635		95,932			(11,951)		10,405		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/13/2025	3	4,824,306	233.16	170,714			45,828		164,290			(21,069)		17,676		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	2,273,942	233.16	77,541			20,877		77,536			(9,534)		8,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,946,427	233.16	66,373			17,936		66,452			(8,149)		7,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/16/2025	2	3,453,100	234.22	119,727			32,567		107,180			(14,763)		12,749		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	584,773	234.72	16,867			4,630		17,365			(2,082)		2,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	2	6,475,999	233.17	215,902			59,078		221,361			(26,627)		23,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/17/2025	3	1,578,518	232.17	51,559			14,165		58,812			(6,373)		5,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	1,304,052	231.16	44,468			12,444		53,086			(5,460)		4,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	2,167,827	231.16	71,086			19,779		88,155			(8,788)		8,083		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/21/2025	2	2,439,739	231.16	83,323			23,238		99,212			(10,248)		9,120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/23/2025	4	4,710,264	230.61	170,404			48,004		200,572			(21,016)		17,693		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	4	4,034,888	231.58	138,209			39,966		159,076			(17,412)		15,193		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	2	6,810,142	229.67	232,110			65,845		312,536			(28,640)		25,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,505,345	229.71	83,387			23,710		114,520			(10,302)		9,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	2	1,008,757	229.08	35,777			10,369		48,527			(4,402)		3,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	924,057	229.08	31,510			9,090		44,453			(3,874)		3,513		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/27/2025	3	3,642,895	229.08	132,248			38,079		175,086			(16,345)		13,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/30/2025	3	3,160,635	230.09	114,491			33,369		140,939			(14,123)		12,072		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	3	2,582,243	230.75	97,169			28,500		109,444			(11,992)		9,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	4	7,060,922	231.31	261,552			76,810		286,472			(32,301)		27,033		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	1,578,576	232.97	56,235			16,537		57,370			(6,949)		6,044		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	2	880,741	233.98	29,618			8,867		28,645			(3,645)		3,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,216,426	233.98	41,602			12,401		39,511			(5,115)		4,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/03/2025	5	2,863,576	233.98	96,171			28,626		93,013			(11,888)		11,040		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/06/2025	2	2,811,239	233.64	93,915			28,257		94,332			(11,581)		10,913		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	3	3,488,955	233.27	118,709			35,886		122,539			(14,633)		13,574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	4	9,859,630	233.33	336,606			102,030		340,160			(41,562)		38,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/07/2025	3	4,149,265	232.82	146,291			44,430		149,526			(18,079)		16,143		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	492,433	233.79	16,792			5,167		17,813			(2,065)		1,933		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	2	2,344,151	233.79	85,876			26,550		78,208			(10,580)		9,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	6	5,414,945	233.79	189,757			58,318		180,195			(23,446)		21,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	3	3,296,198	233.52	128,450			39,891		112,642			(15,841)		12,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	2	1,297,693	235.64	44,908			14,006		36,843			(5,537)		5,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	3	5,253,254	235.84	180,269			56,296		146,346			(22,237)		20,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/14/2025	3	4,296,134	235.97	147,725			46,344		118,341			(18,277)		16,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	4	2,929,298	236.04	103,804			33,271		80,542			(12,970)		11,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,110,390	236.04	38,086			12,121		30,578			(4,676)		4,436		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	721,855	236.04	24,760			7,856		19,848			(3,044)		2,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/20/2025	2	2,320,692	236.38	79,979			25,665		62,048			(9,864)		9,291		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/21/2025	3	1,538,829	236.38	54,077			17,568		41,208			(6,719)		6,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	3	6,300,597	236.75	215,723			69,656		163,135			(26,613)		25,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	2	1,534,827	236.88	52,553			17,140		39,460			(6,473)		6,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/26/2025	3	646,060	236.88	26,379			9,683		16,665			(3,633)		2,619		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/26/2025	3	3,885,946	236.56	134,368			44,184		103,163			(16,592)		15,755		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	11/28/2025	5	3,986,858	236.72	137,932			45,817		104,590			(17,058)		16,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/28/2025	7	6,512,694	236.64	230,971			77,508		172,283			(28,824)		26,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	4	2,612,072	237.16	90,367			30,074		65,752			(11,173)		10,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	2	2,190,933	237.68	76,257			25,915		53,003			(9,430)		9,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,157,389	237.68	39,930			13,438		27,951			(4,909)		4,751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	8	4,060,864	237.68	136,189			46,245		97,899			(16,998)		16,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/04/2025	5	6,031,298	237.18	199,377			67,694		153,081			(24,595)		24,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	5	2,480,431	236.51	86,324			29,460		67,016			(10,654)		10,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/05/2025	4	2,991,140	236.22	106,970			36,570		82,938			(13,221)		12,353		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	4	1,937,441	237.01	68,005			23,491		50,028			(8,478)		8,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	1,790,574	237.14	61,596			21,322		45,983			(7,573)		7,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/08/2025	6	3,280,521	237.14	118,219			41,436		84,107			(14,811)		13,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/10/2025	3	2,103,535	237.14	73,282			25,553		54,109			(9,042)		8,774		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/11/2025	2	3,836,017	237.44	140,817			49,166		96,127			(17,373)		16,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	4	2,329,807	237.88	87,622			30,784		56,119			(10,817)		9,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	12/12/2025	4	7,017,766	239.13	250,256			90,158		150,258			(31,692)		29,386		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/12/2025	7	9,639,874	239.49	337,292			118,957		199,247			(41,830)		40,366		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,639,881	239.22	56,740			20,186		35,030			(6,976)		6,920		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/15/2025	6	9,348,801	239.22	330,875			117,686		199,702			(40,910)		39,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	2	3,233,803	239.22	112,712			40,211		69,213			(13,847)		13,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/18/2025	3	3,102,312	239.79	111,523			40,167		63,005			(13,811)		13,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	4	2,413,516	240.47	82,539			29,783		45,968			(10,181)		10,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	3	4,157,212	239.11	146,360			52,773		91,191			(18,056)		17,644		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	3	4,744,479	240	168,290			61,028		94,692			(20,853)		20,137		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	5,149,246	240.26	178,679			65,376		100,943			(21,969)		22,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/22/2025	3	3,661,508	240.26	129,861			47,489		72,485			(16,058)		15,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	5	4,594,346	240.68	161,160			59,865		86,857			(19,908)		19,757		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	5	3,764,917	240.92	128,251			47,587		69,541			(15,847)		16,191		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	5	5,751,768	241.08	195,520			72,745		105,334			(24,213)		24,735		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/29/2025	5	5,389,397	240.48	184,431			69,225		104,659			(22,807)		23,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	2	1,335,066	240.48	46,087			17,323		25,982			(5,673)		5,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	7	2,376,253	240.55	77,248			29,547		46,132			(9,588)		10,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	6	7,541,529	239.43	263,304			100,031		163,162			(32,517)		32,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/31/2025	1	313,340	240.48	10,085			3,822		6,111			(1,248)		1,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/02/2026	7	5,606,965	239.31	197,680			75,541		122,537			(24,544)		24,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	2	2,240,977	239.49	77,789			29,934		48,472			(9,572)		9,831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	3	2,892,632	239.49	100,867			38,738		62,446			(12,439)		12,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	3	1,173,977	239.49	40,702			15,696		25,442			(5,002)		5,160		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/08/2026	4	3,031,233	240.41	100,578			38,999		60,394			(12,407)		13,346		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	5	1,590,289	239.75	55,201			21,483		33,763			(6,810)		7,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	4	10,501,873	239.99	358,197			139,855		217,927			(44,230)		46,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/09/2026	3	1,596,497	239.52	56,035			21,942		34,661			(6,931)		7,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	1,626,931	239.75	56,454			22,287		34,812			(6,941)		7,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	1,088,812	239.75	37,891			14,990		23,343			(4,652)		4,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	5	3,392,708	239.75	114,102			45,001		72,453			(14,090)		15,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/15/2026	1	80,626	239.75	2,519			1,001		1,732			(311)		359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	2	10,215,152	238.94	339,185			135,445		237,442			(41,851)		45,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	5	4,539,313	238.13	160,878			64,465		113,038			(19,919)		20,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/16/2026	3	8,454,689	238.37	300,995			120,489		206,074			(37,196)		37,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	2	1,510,614	239.4	52,165			20,897		33,569			(6,451)		6,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	2	2,227,063	239.4	77,585			31,446		49,862			(9,541)		10,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	2	1,069,567	239.4	37,776			15,308		23,902			(4,664)		4,808		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/22/2026	3	3,972,438	239.63	137,876			56,092		87,196			(17,005)		17,917		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	768,628	239.73	26,195			10,687		16,769			(3,230)		3,473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/23/2026	4	4,417,054	239.51	157,628			64,514		98,297			(19,483)		19,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	01/23/2026	3	2,249,812	240.04	79,288			32,639		47,706			(9,837)		10,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	4,202,949	240.23	145,422			60,243		88,351			(17,855)		19,147		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,892,800	240.23	100,091			41,384		60,690			(12,306)		13,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	2	4,132,779	240.23	145,456			60,055		86,532			(17,937)		18,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/29/2026	3	2,418,069	241	82,516			34,354		47,359			(10,175)		11,034		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	2	1,897,041	240.87	59,745			24,966		37,725			(7,367)		8,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	01/30/2026	6	6,887,611	239.22	248,317			104,015		158,933			(30,683)		31,481		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	01/30/2026	5	3,763,789	240.41	134,905			56,823		77,966			(16,738)		17,203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,889,286	241.62	65,369			27,656		35,264			(8,037)		8,692		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/02/2026	4	2,791,262	241.62	92,248			39,011		52,785			(11,390)		12,820		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/04/2026	2	2,217,628	241.62	76,359			32,375		41,485			(9,381)		10,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/05/2026	3	5,618,312	240.36	199,760			85,084		118,277			(24,632)		25,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	3	2,885,178	240.8	102,329			43,754		58,471			(12,616)		13,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/06/2026	5	2,843,071	241.38	98,703			42,367		54,534			(12,208)		13,143		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/06/2026	3	3,757,511	241.65	130,547			56,048		72,337			(16,130)		17,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	2,242,632	241.93	77,371			33,538		41,251			(9,500)		10,450		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/09/2026	4	8,443,101	241.93	292,093			126,285		154,952			(36,044)		39,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	1,093,113	241.93	37,712			16,318		20,107			(4,637)		5,085		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/12/2026	3	3,344,984	242.04	106,633			46,494		61,084			(13,157)		15,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	3	3,395,225	240.29	121,136			52,895		72,909			(14,928)		15,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	3	7,428,550	241.22	270,159			118,592		146,588			(33,357)		34,723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	3	2,551,402	242.7	84,228			37,029		43,837			(10,410)		11,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/13/2026	4	2,834,700	241.76	97,131			42,783		53,234			(12,046)		13,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	1,362,555	241.76	46,872			20,760		25,757			(5,763)		6,409		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	2	1,667,504	241.76	57,311			25,429		31,590			(7,038)		7,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2026	2	2,283,676	241.76	77,129			34,328		43,358			(9,509)		10,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	5	3,731,643	241.47	130,555			58,300		72,942			(16,095)		17,633		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	3	5,325,995	241.75	186,930			83,616		101,341			(23,061)		25,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	2	2,541,611	242.56	87,387			39,200		44,848			(10,796)		12,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	3,376,711	242.65	115,821			52,342		59,561			(14,240)		16,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	3	2,260,951	242.65	73,817			33,354		39,787			(9,126)		10,733		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,316,280	242.65	79,680			36,069		41,725			(9,783)		11,029		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/26/2026	6	4,997,245	241.86	175,697			80,085		95,251			(21,713)		23,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	5	2,325,074	242.14	81,221			37,125		43,210			(10,033)		11,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	2	1,997,708	242.32	68,939			31,475		36,522			(8,503)		9,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	3	2,235,377	242.69	78,814			36,179		39,515			(9,757)		10,676		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,956,485	243.11	67,303			31,013		33,478			(8,286)		9,386		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	3	4,357,702	243.11	148,995			68,371		74,207			(18,456)		20,811		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,590,636	243.11	54,718			25,254		27,283			(6,728)		7,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/04/2026	3	7,059,719	243.07	238,288			110,424		121,696			(29,409)		33,968		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/05/2026	4	1,971,896	242.61	69,833			32,504		35,519			(8,630)		9,502		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	3	6,085,820	243.48	209,702			98,119		101,479			(25,912)		29,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	2	1,776,359	242.99	62,981			29,460		30,996			(7,778)		8,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/09/2026	2	2,607,339	243.55	89,937			42,310		43,357			(11,074)		12,638		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	3	2,702,088	243.55	92,825			43,488		45,455			(11,494)		13,040		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	2	1,454,784	243.55	49,638			24,194		24,251			(6,314)		7,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2026	3	3,937,114	243.51	137,233			64,909		66,127			(16,935)		19,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	1	1,166,925	243.9	40,381			19,163		18,899			(4,985)		5,681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2026	4	6,090,223	244.03	198,661			94,779		97,830			(24,533)		29,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	3	7,144,178	243.14	245,402			117,288		124,583			(30,372)		34,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	2	1,594,383	242.81	47,786	3,564		26,433		28,761			(5,982)		7,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	861,107	242.81	29,536			14,200		15,569			(3,631)		4,222		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	3	3,183,920	242.81	111,100			53,136		57,172			(13,762)		15,522		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/18/2026	3	6,280,632	243.56	217,697			105,076		106,241			(26,869)		30,839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/19/2026	2	2,119,324	243.78	76,448			37,020		35,209			(9,439)		10,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	3	1,757,922	244.65	61,224			29,799		27,018			(7,561)		8,656		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	3	6,366,238	245.06	211,951			103,304		94,041			(26,200)		31,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	03/24/2026	2	1,226,670	244.3	41,121			20,214		19,633			(5,069)		6,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	5	4,112,435	244.3	138,317			67,530		65,315			(17,154)		20,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,331,953	244.3	45,819			22,437		21,263			(5,641)		6,586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/25/2026	3	4,048,565	243.85	138,616			68,225		67,574			(17,105)		20,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2026	2	974,425	243.75	36,369			17,965		16,470			(4,490)		4,839		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	3	2,260,591	245.14	78,345			38,917		33,659			(9,682)		11,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	3	13,057,541	245.46	436,781			217,212		188,846			(54,058)		64,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	2	2,119,198	245.46	72,445			36,145		30,822			(8,913)		10,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	1,916,699	245.46	65,934			32,922		27,955			(8,096)		9,583		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/06/2026	1	1,996,781	243.69	68,490			34,857		34,578			(8,432)		10,066		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/13/2026	1	2,056,311	241.06	70,326			36,469		45,210			(8,658)		10,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/10/2026	2	2,373,436	242.43	78,669			40,600		46,210			(9,716)		12,029		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2024	04/02/2026	2	8,475,986	243.02	293,828			148,606		154,858			(36,342)		42,496		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/18/2024	04/17/2026	2	2,230,232	239.25	76,853			40,396		57,142			(9,490)		11,408		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/15/2026	5	5,653,969	240	187,264			97,659		135,929			(23,125)		28,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/02/2026	6	4,597,562	243.69	157,003			81,272		79,050			(19,907)		23,051		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2024	04/02/2026	3	3,126,339	244.1	106,280			53,524		51,871			(13,123)		15,674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/17/2026	3	8,418,504	239.42	287,432			151,118		212,729			(35,502)		43,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2024	04/10/2026	3	4,906,225	241.06	163,302			84,398		107,463			(20,216)		24,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2024	06/05/2026	3	5,184,058	243	177,074			105,236		104,960			(21,928)		28,166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2024	05/06/2026	4	6,860,243	242.01	235,536			129,527		144,003			(29,063)		35,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/04/2026	2	2,801,245	242.7	99,247			58,660		57,940			(12,259)		15,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2026	3	8,574,636	243.05	281,722			161,574		169,340			(34,779)		45,825		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/15/2026	4	7,224,247	243.8	246,867			139,346		132,454			(30,503)		38,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	2,621,435	240.75	93,329			54,460		62,826			(11,524)		14,127		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	3,311,826	242.09	113,264			65,500		71,274			(13,907)		17,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	5	4,916,736	242.47	170,642			100,490		103,620			(21,072)		26,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	04/24/2026	4	2,367,031	240.97	80,854			43,397		53,240			(10,025)		12,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/20/2026	4	6,829,856	243.42	235,720			134,198		130,468			(29,093)		36,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/22/2026	3	5,730,947	241.34	200,442			115,273		129,894			(24,772)		30,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	05/29/2026	4	4,338,643	242.67	147,011			86,038		89,215			(18,238)		23,381		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,116,360	243.9	72,591			45,332		41,216			(8,937)		11,815		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/18/2026	4	6,348,406	243.98	219,370			134,660		120,994			(27,230)		35,009		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	2	1,676,035	243.98	57,894			35,663		32,150			(7,126)		9,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	06/25/2026	5	2,989,389	244.24	103,750			64,274		56,303			(12,817)		16,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	6	5,720,085	243.97	194,177			99,358		97,066			(23,967)		28,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Q$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/01/2026	4	5,294,443	244.78	175,469			88,107		82,408			(21,664)		26,508		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	3	4,199,862	242.43	141,841			73,078		81,770			(17,505)		21,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/13/2026	6	7,420,157	242.65	261,280			146,344		149,536			(32,270)		39,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/21/2026	2	620,826	239.5	21,298			11,266		15,657			(2,620)		3,192		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	2	5,097,446	240.13	180,806			95,948		122,484			(22,310)		26,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/01/2026	3	3,121,114	241.26	108,529			59,255		69,211			(13,439)		16,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	2	1,689,968	242.09	55,636			32,179		36,300			(6,860)		9,075		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	2	1,059,525	241.5	33,119			17,728		22,814			(4,090)		5,469		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	04/29/2026	4	10,063,119	241.41	314,726			170,196		220,094			(38,862)		52,276		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	3	7,145,655	242.09	238,207			137,171		152,599			(29,539)		38,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/07/2026	2	2,731,015	242.14	92,783			51,240		56,844			(11,462)		14,330		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	3	5,753,519	240.56	198,637			108,267		136,162			(24,538)		29,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	3	1,881,096	239.63	71,578			39,777		47,571			(9,017)		9,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	2,036,420	243	69,646			41,519		41,399			(8,563)		11,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	2	1,258,186	242.67	43,037			25,222		25,976			(5,300)		6,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/05/2026	3	5,665,785	243.42	191,365			113,574		110,792			(23,643)		30,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2024	05/28/2026	2	3,491,951	241.55	113,590			65,957		78,499			(14,028)		18,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2024	06/12/2026	2	4,490,467	242.99	153,750			92,688		91,846			(18,984)		24,595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2024	06/10/2026	5	3,498,031	243.08	120,330			72,407		70,801			(14,935)		19,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2024	04/24/2026	2	6,461,448	240.24	224,900			120,444		154,382			(27,785)		33,352		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/05/2026	4	3,076,575	243.2	106,268			63,013		61,229			(13,121)		16,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/22/2026	1	846,849	243.98	29,047			17,860		16,209			(3,576)		4,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/16/2026	2	1,182,755	239.35	40,115			20,977		29,995			(4,953)		6,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/26/2026	3	2,924,289	244.39	100,974			62,757		54,563			(12,463)		16,271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2024	06/18/2026	2	4,455,550	243.41	154,021			94,133		88,777			(19,026)		24,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/17/2024	06/17/2026	4	5,273,736	243.44	180,822			110,034		104,851			(22,312)		29,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/14/2026	1	2,332,040	241.06	79,756			41,412		51,369			(9,806)		11,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/20/2026	1	1,535,102	239.5	52,347			27,650		38,714			(6,445)		7,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/31/2024	06/02/2026	1	1,915,074	242.67	65,496			38,416		40,493			(8,053)		10,369		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	2,804,494	244.17	95,914			54,355		50,078			(11,809)		14,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/12/2026	3	5,734,229	242.73	201,808			122,030		119,775			(25,016)		31,408		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	2,349,481	242.73	80,822			48,916		49,268			(9,951)		12,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/11/2026	3	4,592,003	242.66	160,611			96,632		96,322			(19,853)		25,123		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/08/2026	2	4,867,768	242.84	164,864			91,604		95,816			(20,424)		25,574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	2	1,433,548	241.88	51,962			28,826		30,523			(6,418)		7,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	4	3,925,611	243.61	137,775			84,430		77,027			(17,061)		21,648		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	3	4,107,803	241.33	149,871			87,545		94,129			(18,525)		22,137		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	3	5,281,989	244.56	177,191			110,305		97,191			(21,892)		29,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Q$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	2	3,010,853	244.02	97,336			49,215		50,217			(12,036)		15,095		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/23/2026	2	917,021	241.22	31,594			16,824		20,187			(3,901)		4,727		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,700,682	241.26	92,363			50,565		60,224			(11,372)		14,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	2	5,186,277	239.5	180,733			95,192		130,144			(22,402)		26,528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	2,129,284	243.07	72,619			43,772		43,274			(8,965)		11,663		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	1,751,613	240.97	59,730			32,124		39,543			(7,354)		9,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/21/2026	2	3,672,430	243.73	116,345			66,513		69,203			(14,369)		19,603		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/15/2026	3	5,474,804	244.17	184,584			104,326		97,312			(22,849)		29,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/14/2026	3	7,914,954	243.22	283,857			159,429		152,298			(35,055)		41,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	2,293,667	243.9	78,673			49,170		44,764			(9,673)		12,818		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	1	1,868,678	239.54	63,969			34,668		47,509			(7,897)		9,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/09/2026	2	1,791,900	244.28	54,079			27,759		29,636			(6,678)		9,069		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	1,953,340	241.26	66,804			36,614		43,559			(8,214)		10,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	2,326,319	244.17	79,560			45,135		41,635			(9,782)		12,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	3	1,302,742	244.04	44,104			24,879		23,435			(5,446)		6,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	2,558,744	242.73	88,021			53,320		53,762			(10,822)		14,079		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/24/2026	3	4,076,985	244.45	138,937			85,758		76,184			(17,143)		22,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/07/2026	2	3,797,237	243.69	129,289			65,909		65,913			(15,902)		19,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	3	8,084,489	242.91	274,982			152,632		158,089			(33,987)		42,475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/10/2024	05/12/2026	1	1,967,815	242.84	67,299			37,532		38,977			(8,275)		10,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/10/2024	05/11/2026	1	1,151,769	242.84	39,391			21,944		22,766			(4,850)		6,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	04/28/2026	1	1,452,876	240.97	49,543			26,677		33,855			(6,091)		7,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/08/2026	1	2,161,524	243	73,924			44,029		43,942			(9,101)		11,785		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2024	06/26/2026	3	5,258,888	243.9	182,790			114,035		101,987			(22,655)		29,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/02/2026	4	4,423,485	245.05	153,447			96,921		78,885			(18,961)		24,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/03/2024	07/02/2026	5	3,811,840	245.09	134,088			84,771		67,655			(16,591)		21,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	07/22/2026	3	6,871,195	247.02	234,492			153,936		107,649			(28,965)		39,316		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/20/2026	1	2,788,459	246.21	96,202			62,855		46,548			(11,844)		15,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2026	4	4,957,311	244.15	167,643			113,069		98,882			(20,847)		28,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2024	07/29/2026	4	4,905,642	245.1	170,290			113,332		90,667			(21,015)		28,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2024	08/07/2026	4	3,770,260	243.96	131,083			89,339		77,996			(16,236)		21,931		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/13/2026	4	2,689,577	244.32	94,616			64,981		53,942			(11,684)		15,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/02/2026	4	4,768,339	246.24	161,823			102,582		77,071			(20,110)		26,707		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/06/2026	1	2,290,950	243.24	78,173			52,904		49,447			(9,651)		13,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	3	4,159,241	245.83	148,055			103,618		74,952			(18,295)		24,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	2	7,460,836	247	253,708			165,236		115,990			(31,334)		42,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/09/2026	3	2,161,058	246.12	77,094			49,220		35,648			(9,519)		12,196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	4	6,413,667	245.82	215,795			144,665		112,191			(26,647)		37,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,927,260	244.15	137,061			92,253		78,819			(16,852)		22,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	3	3,830,468	245	134,208			92,632		73,014			(16,588)		22,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	3	1,103,442	247.74	36,373			23,672		16,123			(4,490)		6,281		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,678,362	243.96	58,575			39,989		34,467			(7,202)		9,802		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	5	4,181,658	248.45	146,528			108,439		63,957			(18,164)		25,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/05/2026	3	3,505,845	242.65	125,359			84,679		79,031			(15,478)		20,352		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/27/2026	3	1,834,170	246.61	62,393			44,085		31,387			(7,710)		10,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	4	3,212,360	242.93	116,703			79,453		71,010			(14,442)		18,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	4	4,307,066	247.96	155,802			113,542		67,743			(19,251)		25,926		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	3	2,810,788	246.61	97,736			68,816		47,985			(12,063)		16,661		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	3	8,102,622	248.28	285,827			211,069		125,644			(35,315)		49,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	7,542,952	246.77	268,627			193,432		128,991			(33,273)		45,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	08/28/2026	4	5,181,327	246.02	184,616			131,412		92,877			(22,910)		30,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	3	4,776,768	250.29	160,753			117,836		62,790			(19,843)		28,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	3	4,512,671	245.15	159,340			110,135		85,666			(19,745)		26,435		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	3	4,653,768	247.45	167,355			121,035		75,981			(20,653)		27,960		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	2,109,942	246.55	73,637			51,688		36,114			(9,054)		12,495		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	1	628,896	248.14	21,315			15,451		9,732			(2,631)		3,782		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	2	1,228,736	246.21	42,440			30,163		21,709			(5,246)		7,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	4	3,019,659	247.19	105,131			75,531		49,964			(12,985)		18,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	2	1,088,093	248.58	35,377			26,355		16,634			(4,369)		6,630		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/23/2026	4	11,445,125	248.71	399,017			296,214		172,568			(49,233)		69,669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	4	5,057,685	245.79	176,680			112,516		85,601			(21,809)		28,512		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	2,125,939	246.24	73,132			46,411		34,621			(8,992)		11,972		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/17/2026	3	1,972,448	246.21	69,503			45,347		32,766			(8,612)		11,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/01/2026	3	2,278,742	246.02	80,091			57,111		41,125			(9,859)		13,586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,178,880	246.58	40,671			26,202		18,885			(5,001)		6,689		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	3	7,107,994	245.47	239,660			160,734		127,989			(29,603)		41,052		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/24/2026	4	4,067,244	244.66	142,027			94,050		77,302			(17,592)		23,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	3	2,767,169	246.02	99,773			71,278		49,940			(12,293)		16,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	4	5,342,267	243.55	187,281	3,646		127,100		110,772			(23,557)		30,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	2	2,097,605	244.66	72,657			48,216		40,038			(8,935)		12,077		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	4,244,818	249.18	152,239			111,080		60,475			(18,849)		25,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	1,555,579	244.15	54,290			36,517		31,156			(6,684)		9,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	2,879,400	249.18	101,355			74,067		41,369			(12,462)		17,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/12/2026	4	7,371,051	243.68	264,383			181,096		154,876			(32,633)		43,093		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	3	8,803,409	245.83	309,408			219,836		160,432			(38,260)		52,285		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	3	2,823,090	243.83	98,569			65,027		57,196			(12,167)		16,187		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	08/21/2026	4	2,569,294	245.84	89,144			62,516		46,299			(11,039)		15,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	08/10/2026	2	1,942,616	243.96	72,825			51,738		39,894			(9,350)		11,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	2	776,597	244.38	28,050			19,352		15,508			(3,464)		4,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,804,556	246.24	62,077			39,364		29,314			(7,643)		10,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	3	5,317,610	243.73	185,890			126,467		110,615			(22,961)		30,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,978,064	246.21	68,243			44,621		33,020			(8,391)		11,306		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,096,848	246.55	38,280			26,854		18,774			(4,713)		6,489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	4	7,950,441	246.87	281,767			182,431		124,634			(34,827)		45,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/01/2026	4	7,706,215	243.67	282,979			177,685		153,383			(34,930)		43,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	3	3,578,814	246.58	123,935			79,636		56,894			(15,342)		20,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	931,030	245.6	32,886			22,912		17,059			(4,061)		5,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	1,265,986	245.15	44,056			30,482		23,910			(5,424)		7,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	2	676,107	247.17	23,212			16,698		11,188			(2,869)		4,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	3	1,591,850	246.78	53,200			34,080		24,899			(6,566)		8,993		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	3	2,238,351	248.54	77,450			57,148		33,952			(9,562)		13,562		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/03/2026	2	3,885,015	246.35	142,383			101,898		68,442			(17,581)		23,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/18/2026	2	1,070,155	245.15	37,362			25,875		20,255			(4,596)		6,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,128,157	246.77	39,598			28,556		19,384			(4,869)		6,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	1,697,118	248.45	59,569			44,083		26,094			(7,334)		10,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	1,278,872	248.23	44,888			33,651		20,196			(5,527)		7,821		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/17/2026	2	688,510	249.52	22,597			16,633		9,658			(2,792)		4,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	09/25/2026	5	6,302,592	248.23	216,387			162,406		99,020			(26,860)		38,436		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/30/2026	2	1,433,678	245.43	50,364			33,611		25,819			(6,219)		8,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	2	4,453,257	246.55	155,238			108,783		75,861			(19,230)		26,268		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	3	4,181,029	246.06	145,989			93,726		69,497			(18,041)		23,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/23/2026	2	1,805,986	246.84	50,873			33,456		28,754			(6,281)		10,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/16/2026	1	840,928	248.14	28,263			18,311		11,861			(3,489)		4,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	09/25/2026	2	2,926,046	247.34	101,928			76,206		49,331			(12,586)		17,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/19/2024	07/27/2026	2	1,710,494	244.66	58,946			40,319		32,649			(7,490)		9,838		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/19/2026	4	8,547,417	245.64	297,244			206,423		155,887			(36,686)		50,319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/31/2026	1	629,972	246.02	21,986			15,657		11,344			(2,707)		3,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W3C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/25/2026	2	4,403,915	247.21	158,133			118,282		74,999			(19,533)		26,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V5X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/14/2026	1	1,657,922	249.18	58,193			42,504		23,753			(7,165)		10,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	2	5,143,924	248.23	178,156			133,845		81,439			(21,945)		31,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	2,420,905	248.45	85,216			63,093		37,222			(10,477)		14,723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W3G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/01/2024	09/30/2026	3	6,277,391	247.74	222,321			167,173		103,382			(27,430)		38,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2024	09/11/2026	1	1,504,947	247.58	53,979			39,312		24,376			(6,664)		9,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/12/2024	07/13/2026	1	2,272,167	246.58	78,390			50,463		36,306			(9,651)		12,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/16/2026	3	4,677,049	244.75	156,660			134,375		104,911			(19,328)		30,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2026	3	4,291,981	246.7	147,724			125,309		83,334			(18,228)		27,924		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W1I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/02/2026	3	2,106,617	247.02	65,573			49,642		36,756			(8,096)		12,930		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	3	5,162,443	245.12	176,837			133,944		103,830			(21,841)		31,685		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	2	3,823,756	244.59	133,924			104,029		82,255			(16,539)		23,766		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/01/2026	3	2,470,503	248.07	80,803			60,917		39,636			(9,976)		15,149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	2	3,785,871	243.88	127,289			96,553		83,361			(15,752)		23,237		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	4	5,273,963	242.44	184,505	7,286		154,949		132,915			(22,823)		33,327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,486,594	245.08	51,882			40,392		30,570			(6,388)		9,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/21/2026	4	5,980,941	243.9	209,254			163,413		134,382			(25,821)		37,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	5	7,658,478	242.51	267,733			213,339		191,375			(33,110)		48,187		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/07/2026	4	7,073,787	241.7	252,237			192,191		182,624			(31,137)		43,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,835,930	243.31	133,874			103,079		88,918			(16,482)		23,757		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	2	2,533,693	242.43	87,839			70,064		63,648			(10,887)		15,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/06/2026	4	2,081,827	244.81	73,951			59,800		44,560			(9,156)		13,178		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/14/2026	4	7,435,874	243.86	265,700			204,955		166,185			(32,789)		46,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	3,057,986	244.07	105,870			82,861		67,907			(13,070)		19,107		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/23/2026	3	2,807,131	243.29	98,980			77,976		65,934			(12,258)		17,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	3,171,924	245.08	110,700			86,218		65,356			(13,611)		19,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	2	3,907,161	244.16	134,510			105,781		86,253			(16,611)		24,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,177,170	243.29	41,083			32,393		27,773			(5,051)		7,387		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	3	7,573,927	246.43	256,425	1,649		220,495		156,448			(31,818)		49,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/29/2026	2	1,366,290	243.45	48,481			38,422		31,934			(5,986)		8,589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,477,634	244.99	122,059			98,494		73,530			(15,075)		22,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/15/2026	4	951,279	244.45	33,999			26,427		20,385			(4,218)		5,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	3	6,836,099	245.92	233,688			189,265		135,933			(28,841)		43,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	2	3,825,067	245.69	131,795			106,679		77,221			(16,217)		24,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,640,663	243.88	57,423			43,620		36,260			(7,060)		10,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	4	7,410,347	243.98	253,672			200,491		166,748			(31,294)		46,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	7,674,446	247.62	266,250			224,795		138,848			(32,877)		49,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	4,102,011	245.92	138,914			113,076		81,734			(17,143)		26,120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	5	5,019,010	243.88	165,285			131,991		114,014			(20,492)		31,580		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,280,646	244.64	44,438			36,320		28,111			(5,464)		8,182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	6,814,444	244.64	237,878			194,256		148,745			(29,440)		43,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	4	3,510,475	242.15	126,283			97,038		87,997			(15,613)		21,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,813,132	245.69	97,616			78,926		56,792			(12,018)		17,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	5,717,162	245.69	198,063			159,984		114,953			(24,496)		36,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	2	1,434,103	247.6	43,120			36,654		26,122			(5,327)		9,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	2	4,179,338	245.44	143,832			117,265		86,332			(17,760)		26,613		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	3	3,412,415	247.23	122,964			102,028		62,663			(15,187)		21,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,062,956	248.56	71,585			59,867		32,766			(8,813)		13,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	4	3,882,427	248.49	133,405			110,917		65,152			(16,485)		24,972		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/25/2026	2	3,247,078	248.6	115,170			96,061		54,075			(14,240)		20,885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/12/2026	2	1,632,815	245.64	56,936			46,263		33,170			(7,032)		10,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/04/2026	4	4,033,095	247.6	136,707			115,689		72,973			(16,933)		26,133		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2026	1	1,719,046	245.32	59,651			51,047		37,069			(7,334)		11,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	2	663,750	245.51	24,633			20,327		13,734			(3,042)		4,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/24/2026	3	7,697,301	238.64	263,327			230,373		258,685			(32,638)		50,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	11/18/2026	5	13,419,581	245.24	469,874			385,055		283,375			(57,986)		85,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/20/2026	5	6,631,432	247.23	231,379	2,499		193,509		121,239			(28,888)		42,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/16/2026	1	2,413,181	244.64	83,737			68,418		52,872			(10,310)		15,405		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2026	4	9,839,441	238.2	344,225			297,500		338,306			(42,540)		64,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2024	12/30/2026	5	4,864,567	238.16	145,122	23,985		148,677		168,919			(20,736)		32,182		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/21/2026	1	2,147,668	238.71	74,309			64,292		71,706			(9,149)		14,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/27/2024	12/28/2026	2	4,461,524	238.64	154,183			134,898		150,313			(18,986)		29,470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/14/2026	1	1,153,984	245.32	40,043			34,260		24,837			(4,930)		7,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2026	2	5,645,669	248.73	185,857			156,584		93,971			(22,964)		36,552		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/11/2026	4	5,816,979	245.32	151,303	24,752		153,478		124,725			(19,712)		37,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/16/2026	4	2,586,036	245.08	84,960			66,265		52,969			(10,551)		16,073		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	2,065,509	246.6	70,531			60,226		40,540			(8,710)		13,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	3	9,565,523	248.98	332,464			277,501		155,212			(41,008)		61,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	2,575,577	243.31	89,888			69,239		59,809			(11,052)		15,965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,369,508	248.56	81,985			68,510		37,445			(10,136)		15,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/08/2026	2	1,059,758	242.35	38,021			29,069		26,194			(4,697)		6,540		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,765,695	248.56	61,270			51,254		28,045			(7,533)		11,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/02/2026	4	5,840,282	248.98	199,765			167,581		95,469			(24,657)		37,781		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	2	4,132,839	243.96	102,725	1,523		89,670		97,917			(12,849)		27,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	2	6,815,470	239.56	217,188			187,466		215,364			(26,810)		44,664		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	3	9,762,345	238.73	343,707			298,863		325,922			(42,447)		64,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	2	2,553,087	239.12	85,900			75,073		83,282			(10,632)		16,811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/18/2026	4	7,889,650	238.71	272,493			236,133		268,797			(33,785)		51,703		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/09/2026	2	3,892,250	243.31	136,846			105,237		89,903			(16,941)		24,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/05/2026	2	1,781,473	243.64	66,225			53,180		41,385			(8,179)		11,267		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2024	11/19/2026	3	4,466,181	245.46	120,728			101,654		92,614			(15,269)		28,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	3,491,184	242.43	121,493			96,927		87,845			(14,958)		22,023		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	3	10,608,763	246.5	374,095			308,769		204,429			(46,216)		67,952		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/23/2026	3	1,469,469	244.01	51,176			40,250		32,820			(6,321)		9,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/07/2026	3	2,061,609	247.6	66,482			56,455		37,468			(8,224)		13,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2026	1	2,805,199	242.43	97,621			77,909		70,700			(12,003)		17,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2026	1	815,696	246.47	28,528			24,251		16,117			(3,522)		5,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2026	1	1,031,291	248.19	34,530			29,148		17,909			(4,263)		6,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/26/2026	1	1,713,287	243.29	59,622			46,993		40,352			(7,341)		10,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2026	3	1,428,915	245.03	49,009			38,024		29,391			(6,049)		8,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/05/2026	1	1,046,129	243.88	36,510			27,721		23,121			(4,495)		6,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/27/2024	12/29/2026	1	3,566,945	238.64	123,416			107,989		120,174			(15,174)		23,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/09/2026	1	1,731,106	242.74	62,473			48,043		41,649			(7,723)		10,692		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	1,509,716	238.71	52,236			45,204		50,406			(6,422)		9,925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	3	2,502,724	241.94		86,703		83,204		71,790			(3,799)		17,292		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	2	1,504,271	243.03		51,439		48,884		40,109			(2,752)		10,341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	3	7,008,215	240.72		245,030		226,818		213,112			(18,497)		47,617		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/04/2027	2	2,256,630	240.83		79,702		73,930		68,216			(5,891)		15,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/28/2027	2	2,070,220	240.45		72,041		66,196		63,712			(5,995)		14,003		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	3	7,022,265	242.85		236,925		225,336		189,111			(12,447)		48,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	2	2,670,571	239.57		90,256		82,195		86,391			(8,177)		17,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	3	2,783,012	242.17		98,045		93,541		78,605			(4,626)		19,201		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	1,792,388	238.69		62,054		56,170		61,068			(6,175)		12,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	5	3,611,056	241.98		126,246		120,318		102,820			(6,258)		24,825		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/10/2027	4	5,318,121	241.4		187,096		174,920		155,754			(12,399)		36,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	3,143,963	238.54		109,410		107,306		111,898			(2,541)		22,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/12/2027	4	7,295,863	237.53		255,237		249,995		274,597			(6,247)		50,914		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/05/2027	3	6,036,492	240.92		212,739		198,525		181,657			(14,692)		41,075		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,349,437	241.98		46,825		44,574		38,535			(2,431)		9,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/05/2027	3	5,296,543	240.59		183,889		178,404		165,771			(6,159)		36,779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	4	8,215,054	241.55		282,351		263,359		237,730			(19,909)		55,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	3	7,024,729	240.82		240,717		220,350		211,190			(20,641)		47,481		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/25/2027	3	1,431,267	242.77		46,858		44,866		38,969			(2,089)		9,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	2	954,195	237.98		33,330		29,436		33,520			(4,011)		6,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	01/29/2027	4	5,838,390	240.66		202,840		187,484		177,582			(15,746)		39,521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	3	4,935,693	243.08		169,301		159,559		130,358			(10,567)		33,758		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	3,351,606	238.21		118,492		107,128		117,202			(11,846)		22,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	704,362	238.34		24,371		21,555		24,263			(2,901)		4,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	2	3,032,807	238.99		103,464		102,371		105,327			(1,513)		21,268		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/12/2027	3	1,099,727	238.5		39,749		39,033		39,147			(774)		7,674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/17/2027	4	5,635,034	239.31		192,306		189,019		191,909			(3,547)		39,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/19/2027	3	2,415,070	238.63		88,513		87,743		85,619			(984)		16,936		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	3	9,513,027	238.69		331,133		327,613		336,379			(4,852)		66,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	3	609,024	238.33		20,644		18,251		20,954			(2,461)		4,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	4	4,110,922	242.98		139,716		134,513		110,480			(5,620)		28,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	3,793,339	238.54		132,008		129,466		134,852			(3,070)		26,527		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	4	7,431,507	237.86		241,660		215,454		264,318			(26,744)		49,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/06/2027	4	3,293,291	238.22		114,603		102,672		114,467			(12,121)		21,906		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	2	1,642,368	237.6		59,261		53,563		59,583			(5,975)		11,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	3	1,694,591	236.03		60,071		53,768		67,201			(6,454)		11,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	4	4,997,005	236.59		175,145		157,022		192,199			(18,320)		33,419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,108,690	238.34		38,472		34,033		38,237			(4,572)		7,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/15/2027	3	10,810,904	238.69		376,347		340,670		367,376			(37,103)		72,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,689,451	239.76		58,624		53,551		54,187			(5,286)		11,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	12/31/2026	4	6,019,871	238.34		206,857		182,982		206,857			(24,347)		39,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/03/2027	3	7,040,906	242.31		237,327		228,647		198,172			(8,981)		48,823		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	1,632,948	236.03		56,337		50,370		64,825			(6,165)		10,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	2	879,480	240.25		31,867		29,369		27,419			(2,616)		5,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	2	3,896,619	238.43		136,757		136,757		140,263			(429)		27,440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	02/26/2027	6	3,981,850	241.54		137,750		132,826		117,046			(5,429)		27,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/07/2027	3	1,443,873	237.78		51,643		46,336		51,555			(5,420)		9,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	922,129	241.88		30,055		29,134		26,686			(1,029)		6,403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	1,872,023	240.94		61,542		59,827		57,340			(1,862)		12,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	3,539,882	241.98		122,480		116,583		100,939			(6,367)		24,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	2	1,563,950	239.06		55,134		50,242		52,206			(5,076)		10,531		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	2,006,141	239.04		70,014		70,014		69,946					14,186		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/22/2027	3	2,510,440	239.76		88,131		80,530		80,310			(7,852)		16,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	941,400	242.98		32,761		31,499		25,377			(1,389)		6,518		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	3	4,325,880	240.19		143,094		142,983		140,491			(684)		30,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/04/2027	2	1,082,509	240.82		39,742		38,414		33,399			(1,380)		7,512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	422,697	242.68		14,668		13,840		11,478			(902)		2,900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	2	3,867,075	238.54		136,239		133,658		137,310			(3,023)		26,986		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2027	2	3,879,177	239.04		129,608		126,453		133,722			(3,360)		27,052		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/18/2027	2	2,263,526	238.63		80,272		79,091		80,247			(1,310)		15,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	3	2,833,012	240.1		98,157		97,843		92,506			(594)		19,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,875,003	238.63		170,138		168,502		173,239			(2,324)		34,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	1,538,207	241.5		58,028		54,676		44,841			(3,648)		10,521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	2	4,220,034	240.15		146,501		145,953		137,415			(919)		29,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	7,420,566	241.08		254,029		234,192		219,773			(20,761)		50,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	274,423	239.1		8,069		7,202		8,964			(875)		1,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/14/2027	2	1,146,778	236.97		41,348		37,152		41,206			(4,249)		7,675		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	1,845,996	242.98		64,241		61,770		49,762			(2,721)		12,791		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/10/2027	4	5,036,715	239.79		171,375		166,850		165,938			(4,772)		35,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	2	1,943,683	241.1		67,993		63,338		57,803			(4,909)		13,226		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,903,418	240.66		66,049		60,968		58,053			(5,324)		12,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	4	6,786,716	240.14		235,209		233,630		221,031			(1,881)		47,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	4	4,500,262	239.42		157,822		143,999		146,989			(14,356)		30,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	1,404,439	240.94		49,015		47,599		43,135			(1,609)		9,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	2,168,632	240.92		75,035		69,984		65,441			(5,330)		14,800		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	5,766,330	242.68		200,153		188,839		156,110			(12,225)		39,440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	2,097,546	240.92		72,575		67,684		63,208			(5,163)		14,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	3	4,968,412	242.68		175,396		165,705		135,123			(10,049)		34,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/18/2027	1	896,421	243.11		30,825		29,172		23,746			(1,691)		6,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,129,853	236.03		39,093		34,958		44,901			(4,272)		7,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,865,841	239.76		133,758		122,167		123,992			(12,077)		26,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	2,242,345	240.94		78,258		76,000		68,962			(2,566)		15,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	2	3,293,025	242.05		117,846		110,839		92,783			(7,486)		22,507		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	839,410	238.43		29,295		29,295		30,302			(120)		5,931		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	3,011,369	238.63		105,097		104,085		107,013			(1,438)		21,162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/31/2025	02/01/2027	1	2,471,223	240.66		85,751		79,146		75,371			(6,921)		16,766		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/17/2025	01/20/2027	1	1,064,547	238.69		36,940		33,439		32,050			(3,679)		7,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/29/2027	1	1,351,415	238.43		47,164		47,164		48,756			(194)		9,543		0001
Purchased Call/Citi Grandmaster Index/CGM040ESA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2023	04/03/2025	2	6,753,458	323.76	163,291			449		4,457			(20,142)		3,061		0001
Purchased Call/Citi Grandmaster Index/CGM040ESC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2023	04/04/2025	2	5,445,161	323.72	131,841			544		5,298			(16,261)		2,850		0001
Purchased Call/Citi Grandmaster Index/CGM040ESD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/04/2025	1	3,706,753	323.76	91,021			377		3,500			(11,237)		1,940		0001
Purchased Call/Citi Grandmaster Index/CGM040ESE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/07/2025	1	1,650,213	324.02	38,859			321		2,223			(4,804)		1,143		0001
Purchased Call/Citi Grandmaster Index/CGM040ESF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/04/2025	2	1,708,832	324.02	39,220			163		1,236			(4,887)		894		0001
Purchased Call/Citi Grandmaster Index/CGM040ESG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2023	04/10/2025	2	3,549,811	323.64	84,208			1,041		8,232			(10,382)		2,938		0001
Purchased Call/Citi Grandmaster Index/CGM040ESH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2023	04/11/2025	5	7,110,325	323.39	166,875			2,305		19,993			(20,664)		6,172		0001
Purchased Call/Citi Grandmaster Index/CGM040ESI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2023	04/11/2025	4	3,718,905	323.08	92,358			1,274		12,048			(11,410)		3,228		0001
Purchased Call/Citi Grandmaster Index/CGM040ESJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2023	04/11/2025	4	3,955,470	323.7	92,275			1,277		9,583			(11,429)		3,433		0001
Purchased Call/Citi Grandmaster Index/CGM040ESK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/14/2025	2	2,935,070	323.26	68,478			1,226		10,187			(8,467)		2,874		0001
Purchased Call/Citi Grandmaster Index/CGM040ESL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2023	04/17/2025	5	5,432,362	322.75	130,657			2,884		25,374			(16,149)		5,862		0001
Purchased Call/Citi Grandmaster Index/CGM040ESM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	04/17/2025	3	2,672,321	323.12	61,672	604		1,510		10,988			(8,066)		2,884		0001
Purchased Call/Citi Grandmaster Index/CGM040ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025	3	4,309,400	322.7	103,852			2,295		20,469			(12,842)		4,650		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ES0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2023	04/17/2025	2	2,951,510	322.78	70,584			1,562		13,648			(8,743)		3,185		0001
Purchased Call/Citi Grandmaster Index/CGM040ESP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/21/2025	3	3,703,202	322.7	91,179			2,514		19,444			(11,279)		4,441		0001
Purchased Call/Citi Grandmaster Index/CGM040ESQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/27/2023	04/24/2025	3	7,154,146	322.99	173,364			5,480		36,838			(21,378)		9,172		0001
Purchased Call/Citi Grandmaster Index/CGM040ESR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/27/2023	04/25/2025	2	2,480,681	323.11	58,919			1,950		12,572			(7,273)		3,246		0001
Purchased Call/Citi Grandmaster Index/CGM040ESS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	04/25/2025	4	2,474,438	322.59	59,794			2,109		14,517			(7,862)		3,238		0001
Purchased Call/Citi Grandmaster Index/CGM040EST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/25/2025	1	4,210,685	322.88	110,328			3,657		22,787			(13,639)		5,510		0001
Purchased Call/Citi Grandmaster Index/CGM040ESU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2023	04/28/2025	2	9,930,777	324.43	234,012			8,706		36,315			(28,941)		13,753		0001
Purchased Call/Citi Grandmaster Index/CGM040ESV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2023	05/01/2025	2	4,439,345	324.09	100,992			4,340		19,226			(12,975)		6,469		0001
Purchased Call/Citi Grandmaster Index/CGM040ESW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2023	05/02/2025	3	6,665,355	323.86	153,970			6,815		31,494			(19,721)		9,868		0001
Purchased Call/Citi Grandmaster Index/CGM040ESX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2023	05/02/2025	2	2,493,921	323.75	60,665			2,595		12,142			(7,494)		3,692		0001
Purchased Call/Citi Grandmaster Index/CGM040ESY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/02/2025	4	2,643,541	323.83	62,048			2,735		12,593			(7,894)		3,914		0001
Purchased Call/Citi Grandmaster Index/CGM040ESZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/05/2025	2	2,925,634	324.24	68,808			3,246		13,165			(8,566)		4,530		0001
Purchased Call/Citi Grandmaster Index/CGM040FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2023	05/08/2025	3	7,895,582	323.91	181,134			9,284		40,756			(22,521)		12,738		0001
Purchased Call/Citi Grandmaster Index/CGM040FS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	2	2,258,779	323.48	57,126			2,983		13,152			(7,044)		3,692		0001
Purchased Call/Citi Grandmaster Index/CGM040FS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/11/2023	05/09/2025	3	1,684,603	324.27	40,997			2,194		8,074			(5,166)		2,753		0001
Purchased Call/Citi Grandmaster Index/CGM040FS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025	1	1,990,623	324.6	47,036			2,469		8,760			(5,815)		3,253		0001
Purchased Call/Citi Grandmaster Index/CGM040FS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/15/2025	2	4,885,870	324.14	114,172			6,912		26,498			(14,099)		8,578		0001
Purchased Call/Citi Grandmaster Index/CGM040FS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/12/2025	2	1,390,278	324.21	32,672			1,858		7,075			(4,067)		2,358		0001
Purchased Call/Citi Grandmaster Index/CGM040FS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2023	05/16/2025	3	2,655,851	324.29	62,727			3,928		14,039			(7,813)		4,714		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040FS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	2	3,660,617	323.5	92,749			5,758		23,150			(11,453)		6,498		0001
Purchased Call/Citi Grandmaster Index/CGM040FS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025	1	2,595,766	324.43	62,647			3,894		13,277			(7,745)		4,608		0001
Purchased Call/Citi Grandmaster Index/CGM040FS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/19/2025	1	2,110,147	324.55	50,388			3,331		10,930			(6,229)		3,866		0001
Purchased Call/Citi Grandmaster Index/CGM040FSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2023	05/22/2025	2	5,612,094	324.46	125,561			8,799		30,781			(15,484)		10,591		0001
Purchased Call/Citi Grandmaster Index/CGM040FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2023	05/23/2025	2	3,323,574	323.52	74,488			5,323		22,536			(9,184)		6,332		0001
Purchased Call/Citi Grandmaster Index/CGM040FSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025	3	2,392,889	322.36	58,343			4,193		20,396			(7,209)		4,559		0001
Purchased Call/Citi Grandmaster Index/CGM040FSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	3	1,938,598	322.39	51,329			3,748		16,430			(6,444)		3,694		0001
Purchased Call/Citi Grandmaster Index/CGM040FSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2023	05/23/2025	3	4,363,338	323.33	110,925			8,029		30,920			(13,855)		8,313		0001
Purchased Call/Citi Grandmaster Index/CGM040FSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2023	05/30/2025	1	3,944,089	324.33	92,058			7,461		24,290			(11,350)		7,995		0001
Purchased Call/Citi Grandmaster Index/CGM040FSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2023	05/29/2025	2	1,352,258	323.33	30,352			2,491		10,058			(3,854)		2,718		0001
Purchased Call/Citi Grandmaster Index/CGM040FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2023	05/30/2025	1	11,616,383	323.87	295,547			24,051		78,462			(36,487)		23,549		0001
Purchased Call/Citi Grandmaster Index/CGM040FSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2023	05/30/2025	1	3,671,225	324.92	91,859			7,486		19,994			(11,356)		7,442		0001
Purchased Call/Citi Grandmaster Index/CGM040FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/02/2025	3	3,561,990	325.73	82,338			7,035		16,834			(10,183)		7,399		0001
Purchased Call/Citi Grandmaster Index/CGM040FSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	06/05/2025	3	3,203,267	325.21	73,218			6,805		17,456			(9,394)		6,811		0001
Purchased Call/Citi Grandmaster Index/CGM040FSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/04/2025	2	472,517	325.73	10,640			938		2,384			(1,315)		997		0001
Purchased Call/Citi Grandmaster Index/CGM040FSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2023	06/06/2025	1	1,305,145	325.39	29,401			2,665		6,921			(3,625)		2,796		0001
Purchased Call/Citi Grandmaster Index/CGM040FSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2023	06/06/2025	2	2,979,527	324.4	74,119			6,748		19,255			(9,151)		6,383		0001
Purchased Call/Citi Grandmaster Index/CGM040FSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	2	3,770,415	325.07	84,534			8,302		21,343			(11,262)		8,077		0001
Purchased Call/Citi Grandmaster Index/CGM040FSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2023	06/09/2025	2	6,288,856	325.43	157,725			14,991		34,130			(19,499)		13,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040FSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2023	06/12/2025	4	5,028,391	326.33	122,257			12,105		23,364			(15,089)		11,244		0001
Purchased Call/Citi Grandmaster Index/CGM040FSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2023	06/13/2025	1	1,492,777	326.66	36,193			3,629		6,537			(4,462)		3,361		0001
Purchased Call/Citi Grandmaster Index/CGM040FSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	06/13/2025	2	2,451,779	326.95	55,414			5,851		10,095			(7,164)		5,520		0001
Purchased Call/Citi Grandmaster Index/CGM040FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/18/2025	1	2,348,057	327.91	52,488			5,639		8,349			(6,489)		5,462		0001
Purchased Call/Citi Grandmaster Index/CGM040FSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/13/2025	1	1,951,513	327.61	47,179			4,764		6,957			(5,833)		4,394		0001
Purchased Call/Citi Grandmaster Index/CGM040FSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2023	06/16/2025	2	1,029,334	327.91	23,492			2,466		3,576			(2,910)		2,364		0001
Purchased Call/Citi Grandmaster Index/CGM040FSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2023	06/20/2025	4	6,239,306	327.48	142,811			15,699		24,984			(17,612)		14,696		0001
Purchased Call/Citi Grandmaster Index/CGM040FSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/20/2025	1	1,680,423	326.82	37,946			4,187		7,693			(4,685)		3,958		0001
Purchased Call/Citi Grandmaster Index/CGM040FSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2023	06/23/2025	2	2,043,234	326	49,074			5,610		11,276			(6,067)		4,901		0001
Purchased Call/Citi Grandmaster Index/CGM040FSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2023	06/20/2025	2	2,794,573	325.92	66,909			7,396		15,243			(8,282)		6,582		0001
Purchased Call/Citi Grandmaster Index/CGM040GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2023	06/26/2025	4	5,473,770	326.19	127,740			15,924		29,787			(16,613)		13,362		0001
Purchased Call/Citi Grandmaster Index/CGM040GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2023	06/27/2025	3	2,097,183	327.68	47,403			5,689		8,604			(5,852)		5,149		0001
Purchased Call/Citi Grandmaster Index/CGM040GS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	3	4,763,601	326.57	121,249			14,525		24,276			(14,967)		11,695		0001
Purchased Call/Citi Grandmaster Index/CGM040GS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025	1	528,226	328.21	12,572			1,589		2,054			(1,544)		1,333		0001
Purchased Call/Citi Grandmaster Index/CGM040GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	1	158,164	328.21	3,764			471		610			(463)		397		0001
Purchased Call/Citi Grandmaster Index/CGM040GS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2023	06/30/2025	4	4,014,582	328.21	92,821			11,522		15,294			(11,465)		10,023		0001
Purchased Call/Citi Grandmaster Index/CGM040GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2023	06/27/2025	2	3,003,022	326.79	76,561			9,229		14,674			(9,483)		7,373		0001
Purchased Call/Citi Grandmaster Index/CGM040GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	3	3,439,852	328.01	73,562			9,415		14,003			(9,085)		8,728		0001
Purchased Call/Citi Grandmaster Index/CGM040GS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	3	3,162,505	323.14	74,452			9,578		30,118			(9,223)		8,025		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040GS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	2	3,050,265	326.61	58,034			7,457		16,196			(7,176)		7,740		0001
Purchased Call/Citi Grandmaster Index/CGM040GSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2025	1	186,519	322.92	4,439			603		1,882			(545)		488		0001
Purchased Call/Citi Grandmaster Index/CGM040GSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2025	1	354,312	322.92	8,433			1,135		3,562			(1,037)		923		0001
Purchased Call/Citi Grandmaster Index/CGM040GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	4	4,906,612	322.92	119,394			15,953		49,190			(14,758)		12,712		0001
Purchased Call/Citi Grandmaster Index/CGM040GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2023	07/10/2025	2	5,466,699	323.27	136,573			18,763		52,660			(16,840)		14,378		0001
Purchased Call/Citi Grandmaster Index/CGM040GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/11/2025	4	3,166,029	325.92	75,411			11,385		20,085			(10,093)		8,368		0001
Purchased Call/Citi Grandmaster Index/CGM040GSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/11/2025	2	2,419,048	324.13	64,462			8,955		20,544			(7,953)		6,394		0001
Purchased Call/Citi Grandmaster Index/CGM040GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2023	07/11/2025	3	4,345,416	327.46	101,484			14,162		21,008			(12,551)		11,486		0001
Purchased Call/Citi Grandmaster Index/CGM040GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2025	1	450,604	327.09	10,769			1,566		2,423			(1,322)		1,220		0001
Purchased Call/Citi Grandmaster Index/CGM040GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2023	07/14/2025	3	3,137,054	327.09	75,831			10,900		16,614			(9,406)		8,413		0001
Purchased Call/Citi Grandmaster Index/CGM040GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/17/2025	5	6,950,117	327.07	172,374			25,567		37,608			(21,434)		18,903		0001
Purchased Call/Citi Grandmaster Index/CGM040GSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	3	2,498,768	328.32	55,858			8,323		11,191			(6,903)		6,828		0001
Purchased Call/Citi Grandmaster Index/CGM040GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2023	07/18/2025	2	2,081,115	328.23	48,833			7,253		9,263			(6,023)		5,686		0001
Purchased Call/Citi Grandmaster Index/CGM040GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/18/2025	1	3,524,922	327.25	84,879			12,661		18,693			(10,493)		9,631		0001
Purchased Call/Citi Grandmaster Index/CGM040GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/22/2025	1	1,498,900	327.49	35,674			5,488		7,827			(4,386)		4,170		0001
Purchased Call/Citi Grandmaster Index/CGM040GSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/23/2025	1	469,416	327.49	11,172			1,732		2,469			(1,372)		1,312		0001
Purchased Call/Citi Grandmaster Index/CGM040GSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2025	2	3,922,195	327.49	91,297			14,547		20,299			(11,760)		10,863		0001
Purchased Call/Citi Grandmaster Index/CGM040GSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/24/2025	2	3,330,453	327.94	79,070			12,393		16,306			(9,754)		9,347		0001
Purchased Call/Citi Grandmaster Index/CGM040GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/25/2025	5	5,351,855	254.88	123,821			19,645		27,779			(15,307)		15,085		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040GSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	2	1,982,390	327.9	41,572			7,288		9,855			(5,684)		5,588		0001
Purchased Call/Citi Grandmaster Index/CGM040GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/25/2025	1	2,955,587	327.64	73,069			11,606		15,473			(9,033)		8,331		0001
Purchased Call/Citi Grandmaster Index/CGM040GSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	1	1,816,139	328.38	43,224			7,115		8,769			(5,307)		5,228		0001
Purchased Call/Citi Grandmaster Index/CGM040GSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	1	455,343	328.38	10,837			1,771		2,146			(1,332)		1,305		0001
Purchased Call/Citi Grandmaster Index/CGM040GSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2023	07/28/2025	5	5,206,007	328.38	123,710			20,107		24,261			(15,285)		14,863		0001
Purchased Call/Citi Grandmaster Index/CGM040GSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2023	07/31/2025	2	4,268,950	328.61	93,736			15,581		19,572			(11,557)		12,340		0001
Purchased Call/Citi Grandmaster Index/CGM040GSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2023	08/01/2025	3	3,875,111	325.38	88,537			15,263		30,070			(11,205)		11,248		0001
Purchased Call/Citi Grandmaster Index/CGM040GSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2023	08/01/2025	2	2,229,407	327.37	46,934			7,867		12,662			(5,787)		6,471		0001
Purchased Call/Citi Grandmaster Index/CGM040HS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2023	08/01/2025	3	1,809,174	324.97	43,206			7,278		14,925			(5,342)		5,251		0001
Purchased Call/Citi Grandmaster Index/CGM040HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2025	4	3,200,413	325.11	74,964			12,946		26,226			(9,292)		9,402		0001
Purchased Call/Citi Grandmaster Index/CGM040HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/05/2025	1	1,137,945	325.11	27,083			4,687		9,390			(3,330)		3,356		0001
Purchased Call/Citi Grandmaster Index/CGM040HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2025	1	547,667	325.11	13,034			2,271		4,523			(1,600)		1,622		0001
Purchased Call/Citi Grandmaster Index/CGM040HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/07/2025	6	5,763,132	325.3	130,930			24,292		46,507			(17,013)		17,131		0001
Purchased Call/Citi Grandmaster Index/CGM040HS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	3	1,111,137	325.28	25,489			4,538		9,070			(3,150)		3,316		0001
Purchased Call/Citi Grandmaster Index/CGM040HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/08/2025	4	5,207,606	325.05	122,954			21,833		43,950			(15,176)		15,539		0001
Purchased Call/Citi Grandmaster Index/CGM040HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	3	3,057,613	325.22	69,476			12,375		25,162			(8,587)		9,124		0001
Purchased Call/Citi Grandmaster Index/CGM040HS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/11/2025	5	3,016,007	324.15	68,322			12,437		29,121			(8,444)		9,103		0001
Purchased Call/Citi Grandmaster Index/CGM040HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	1	500,251	324.15	11,906			2,188		4,888			(1,462)		1,521		0001
Purchased Call/Citi Grandmaster Index/CGM040HSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	1	1,721,727	324.15	40,977			7,486		16,733			(5,038)		5,216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/14/2025	3	6,372,254	324.11	139,002			25,789		62,568			(17,144)		19,448		0001
Purchased Call/Citi Grandmaster Index/CGM040HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	3	4,867,446	322.24	110,980			20,774		61,221			(13,692)		14,910		0001
Purchased Call/Citi Grandmaster Index/CGM040HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/15/2025	6	5,169,476	322.85	122,296			23,287		60,161			(15,343)		15,835		0001
Purchased Call/Citi Grandmaster Index/CGM040HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/17/2023	08/15/2025	3	4,688,699	320.86	112,654			21,156		69,664			(13,926)		14,363		0001
Purchased Call/Citi Grandmaster Index/CGM040HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	1	1,212,428	321.18	28,856			5,581		17,556			(3,543)		3,781		0001
Purchased Call/Citi Grandmaster Index/CGM040HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2025	2	870,093	321.18	21,060			4,057		12,585			(2,594)		2,704		0001
Purchased Call/Citi Grandmaster Index/CGM040HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2025	3	4,469,177	321.18	105,660			20,226		64,425			(13,052)		13,839		0001
Purchased Call/Citi Grandmaster Index/CGM040HSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/21/2025	3	5,950,595	321.09	145,978			28,490		87,182			(18,004)		18,623		0001
Purchased Call/Citi Grandmaster Index/CGM040HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	2	4,152,249	321.53	106,942			21,008		57,933			(13,185)		13,040		0001
Purchased Call/Citi Grandmaster Index/CGM040HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	4	4,813,861	323.03	111,099			21,877		55,913			(13,715)		15,118		0001
Purchased Call/Citi Grandmaster Index/CGM040HSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2023	08/22/2025	3	2,820,211	322.03	67,247			13,282		37,065			(8,313)		8,857		0001
Purchased Call/Citi Grandmaster Index/CGM040HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2025	1	1,570,365	322.08	37,218			7,556		20,774			(4,570)		5,017		0001
Purchased Call/Citi Grandmaster Index/CGM040HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2023	08/25/2025	3	3,995,002	322.08	98,774			19,860		52,623			(12,203)		12,676		0001
Purchased Call/Citi Grandmaster Index/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/26/2025	1	559,950	322.08	13,271			2,680		7,410			(1,632)		1,783		0001
Purchased Call/Citi Grandmaster Index/CGM040HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2023	08/28/2025	3	5,821,676	322.92	150,794			30,875		69,795			(18,598)		18,660		0001
Purchased Call/Citi Grandmaster Index/CGM040HSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	5	4,580,628	324.66	108,847			22,522		44,203			(13,447)		14,731		0001
Purchased Call/Citi Grandmaster Index/CGM040HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	5	8,061,119	324.51	191,455			39,490		79,346			(23,625)		25,924		0001
Purchased Call/Citi Grandmaster Index/CGM040HSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	08/29/2025	4	4,201,573	324.88	97,402			20,214		39,365			(12,050)		13,512		0001
Purchased Call/Citi Grandmaster Index/CGM040HST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/02/2025	1	1,728,206	324.52	41,131			8,713		17,170			(5,057)		5,631		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/03/2025	1	1,984,151	324.52	47,223			10,054		19,793			(5,798)		6,486		0001
Purchased Call/Citi Grandmaster Index/CGM040HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	08/29/2025	4	4,788,031	324.52	111,356			23,150		47,078			(13,825)		15,398		0001
Purchased Call/Citi Grandmaster Index/CGM040HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2023	09/05/2025	3	5,150,802	324.17	116,016			25,021		54,271			(14,303)		16,944		0001
Purchased Call/Citi Grandmaster Index/CGM040HSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2023	09/04/2025	1	1,092,040	324.52	24,094			5,170		10,947			(2,975)		3,581		0001
Purchased Call/Citi Grandmaster Index/CGM040HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2023	09/05/2025	4	1,858,546	323.3	43,602			9,449		21,797			(5,389)		6,114		0001
Purchased Call/Citi Grandmaster Index/CGM040HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/05/2025	3	4,869,729	323.06	116,508			25,254		58,796			(14,398)		16,020		0001
Purchased Call/Citi Grandmaster Index/CGM040I$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2023	09/08/2025	2	5,518,121	323.3	131,719			29,022		65,172			(16,272)		18,324		0001
Purchased Call/Citi Grandmaster Index/CGM040I$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	1	1,916,883	323.3	45,430			10,047		22,699			(5,586)		6,385		0001
Purchased Call/Citi Grandmaster Index/CGM040I$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	1	2,298,515	323.3	54,705			12,157		27,319			(6,717)		7,680		0001
Purchased Call/Citi Grandmaster Index/CGM040I$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/11/2025	3	4,367,005	323.48	99,132			22,222		50,778			(12,236)		14,636		0001
Purchased Call/Citi Grandmaster Index/CGM040I$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	4	6,440,725	323.02	160,812			36,359		79,441			(19,859)		21,652		0001
Purchased Call/Citi Grandmaster Index/CGM040I$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	1	1,443,539	323.1	34,044			7,669		17,628			(4,197)		4,853		0001
Purchased Call/Citi Grandmaster Index/CGM040I$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/12/2025	4	3,524,679	324.44	79,365			17,973		36,569			(9,810)		11,849		0001
Purchased Call/Citi Grandmaster Index/CGM040I$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/16/2025	1	846,959	323.35	20,073			4,632		10,159			(2,468)		2,882		0001
Purchased Call/Citi Grandmaster Index/CGM040I$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/17/2025	1	1,341,327	323.35	31,789			7,370		16,183			(3,903)		4,577		0001
Purchased Call/Citi Grandmaster Index/CGM040I$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2023	09/15/2025	3	8,336,846	323.35	191,310			44,000		99,644			(23,638)		28,280		0001
Purchased Call/Citi Grandmaster Index/CGM040I$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/18/2025	3	3,587,929	322.77	80,857			18,899		46,253			(9,976)		12,279		0001
Purchased Call/Citi Grandmaster Index/CGM040I$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	2	2,399,177	322.25	53,831			12,658		32,878			(6,639)		8,235		0001
Purchased Call/Citi Grandmaster Index/CGM040I$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2023	09/19/2025	3	5,199,097	322.04	118,750			28,140		73,018			(14,757)		17,845		0001

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Purchased Call/Citi Grandmaster Index/CGM040ISD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/19/2025	3	3,667,594	319.75	85,858			20,270		66,529			(10,613)		12,588		0001
Purchased Call/Citi Grandmaster Index/CGM040ISE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2025	1	1,578,645	319.57	37,414			9,033		29,087			(4,594)		5,497		0001
Purchased Call/Citi Grandmaster Index/CGM040ISF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/22/2025	3	3,740,735	319.57	86,900			20,815		68,678			(10,721)		12,951		0001
Purchased Call/Citi Grandmaster Index/CGM040ISG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2025	1	2,506,761	319.57	59,410			14,281		46,056			(7,305)		8,703		0001
Purchased Call/Citi Grandmaster Index/CGM040ISH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2023	09/25/2025	3	5,715,197	319.13	123,268			29,978		110,370			(15,200)		19,956		0001
Purchased Call/Citi Grandmaster Index/CGM040ISI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	3	2,599,693	317.6	60,366			14,770		58,028			(7,445)		9,103		0001
Purchased Call/Citi Grandmaster Index/CGM040ISJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	4	4,540,789	317.36	107,804			26,450		103,665			(13,311)		15,899		0001
Purchased Call/Citi Grandmaster Index/CGM040ISK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2023	09/26/2025	5	7,100,327	317.34	171,625			42,386		162,268			(21,315)		24,862		0001
Purchased Call/Citi Grandmaster Index/CGM040ISL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	1	1,849,578	317.89	43,835			11,004		40,469			(5,382)		6,566		0001
Purchased Call/Citi Grandmaster Index/CGM040ISM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/30/2025	1	1,258,950	317.89	29,837			7,459		27,489			(3,668)		4,457		0001
Purchased Call/Citi Grandmaster Index/CGM040ISN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2023	09/29/2025	4	5,139,243	317.89	116,551			29,049		112,012			(14,389)		18,145		0001
Purchased Call/Citi Grandmaster Index/CGM040ISO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2023	10/02/2025	3	6,117,393	316.96	132,209			33,434		145,718			(16,306)		21,776		0001
Purchased Call/Citi Grandmaster Index/CGM040ISP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/03/2025	4	4,501,288	315.42	108,618			27,690		122,831			(13,425)		16,066		0001
Purchased Call/Citi Grandmaster Index/CGM040ISQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/03/2025	6	5,306,491	315.62	128,341			32,991		142,329			(15,973)		18,940		0001
Purchased Call/Citi Grandmaster Index/CGM040ISR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2023	10/03/2025	5	4,206,380	315.97	102,569			26,236		109,480			(12,682)		15,014		0001
Purchased Call/Citi Grandmaster Index/CGM040ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2025	1	2,443,890	316.84	57,920			15,117		59,226			(7,112)		8,839		0001
Purchased Call/Citi Grandmaster Index/CGM040IST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/06/2025	3	2,957,812	316.84	71,646			18,554		71,515			(8,851)		10,642		0001
Purchased Call/Citi Grandmaster Index/CGM040ISU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/07/2025	1	1,254,953	316.84	29,742			7,732		30,959			(3,657)		4,527		0001
Purchased Call/Citi Grandmaster Index/CGM040ISV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	10/10/2025	5	2,831,525	318.55	67,086			17,735		58,895			(8,281)		10,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	10/09/2025	3	4,755,362	317.27	120,818			31,732		110,900			(14,905)		17,245		0001
Purchased Call/Citi Grandmaster Index/CGM040ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/10/2025	3	3,256,592	319.01	75,254			19,912		64,811			(9,289)		11,840		0001
Purchased Call/Citi Grandmaster Index/CGM040ISY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/12/2023	10/10/2025	4	5,599,212	318.52	130,737			34,661		116,780			(16,160)		20,358		0001
Purchased Call/Citi Grandmaster Index/CGM040ISZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	1	1,174,803	318.21	27,843			7,496		25,324			(3,423)		4,315		0001
Purchased Call/Citi Grandmaster Index/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2025	1	1,361,094	318.21	32,258			8,717		29,335			(3,961)		5,012		0001
Purchased Call/Citi Grandmaster Index/CGM040JS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2023	10/13/2025	4	1,932,117	318.21	45,796			12,297		41,530			(5,655)		7,079		0001
Purchased Call/Citi Grandmaster Index/CGM040JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	10/16/2025	3	5,604,248	318.32	130,100			35,392		119,624			(16,043)		20,690		0001
Purchased Call/Citi Grandmaster Index/CGM040JS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/17/2025	3	7,049,420	317.53	160,126			43,887		162,174			(19,759)		26,091		0001
Purchased Call/Citi Grandmaster Index/CGM040JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/17/2025	2	912,184	318.12	20,463			5,600		19,891			(2,524)		3,376		0001
Purchased Call/Citi Grandmaster Index/CGM040JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/17/2025	4	2,864,446	316.56	66,088			18,156		71,739			(8,168)		10,602		0001
Purchased Call/Citi Grandmaster Index/CGM040JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2023	10/21/2025	2	2,315,252	315.66	54,938			15,322		62,798			(6,757)		8,654		0001
Purchased Call/Citi Grandmaster Index/CGM040JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/22/2025	1	1,298,632	315.66	30,778			8,613		35,198			(3,779)		4,866		0001
Purchased Call/Citi Grandmaster Index/CGM040JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/20/2025	2	2,243,406	315.66	53,233			14,801		60,789			(6,567)		8,365		0001
Purchased Call/Citi Grandmaster Index/CGM040JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2023	10/23/2025	3	4,497,673	315.75	108,344			30,520		121,068			(13,362)		16,894		0001
Purchased Call/Citi Grandmaster Index/CGM040JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	10/24/2025	5	4,659,021	316.05	111,436			31,814		122,590			(13,861)		17,543		0001
Purchased Call/Citi Grandmaster Index/CGM040JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	2	4,968,496	315.64	115,603			32,814		136,229			(14,267)		18,708		0001
Purchased Call/Citi Grandmaster Index/CGM040JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/24/2025	2	3,441,006	315.24	81,140			23,075		96,768			(10,026)		12,957		0001
Purchased Call/Citi Grandmaster Index/CGM040JSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2025	2	1,226,817	315.14	29,678			8,602		34,877			(3,653)		4,675		0001
Purchased Call/Citi Grandmaster Index/CGM040JSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/27/2025	3	6,990,720	315.14	167,080			48,083		198,432			(20,632)		26,513		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM04QJSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/28/2025	1	1,342,250	315.14	31,811			9,176		38,141			(3,911)		5,103		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2023	10/30/2025	3	4,122,689	315.36	100,746			29,367		115,087			(12,429)		15,747		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	3	2,820,553	315.61	70,393			20,624		77,292			(8,683)		10,799		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	4	8,202,295	316.2	203,844			59,884		214,017			(25,180)		31,403		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	2	3,400,065	317.1	81,914			24,086		82,270			(10,121)		13,017		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2025	1	1,577,818	317.54	37,552			11,193		36,866			(4,617)		6,097		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/03/2025	5	6,354,487	317.54	150,664			44,834		148,271			(18,617)		24,498		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2023	11/05/2025	2	1,244,373	317.54	29,588			8,858		29,079			(3,641)		4,819		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/06/2025	2	6,198,963	317.43	148,409			44,653		146,357			(18,300)		24,063		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2023	11/07/2025	5	4,348,615	317.56	104,747			31,729		101,694			(12,934)		16,919		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/07/2025	2	5,594,029	317.72	132,283			40,073		128,967			(16,322)		21,764		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2023	11/07/2025	5	4,866,103	317.59	114,967	1,105		35,724		113,468			(14,530)		18,932		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/11/2025	1	817,887	317.72	19,384			5,964		18,909			(2,383)		3,211		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/10/2025	5	5,018,106	317.72	119,655			36,766		116,188			(14,788)		19,656		0001
Purchased Call/Citi Grandmaster Index/CGM04QJST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/12/2025	2	3,060,083	317.72	76,368			23,624		70,968			(9,419)		12,040		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/13/2025	4	5,148,619	317.75	129,916			40,364		119,052			(16,026)		20,301		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2023	11/14/2025	3	1,530,411	318.75	36,632			11,428		32,553			(4,517)		6,048		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	7,268,291	318.83	173,740			54,293		153,448			(21,436)		28,723		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	2,251,950	318.97	53,954			16,946		46,990			(6,685)		8,899		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2025	1	1,253,315	319.11	29,829			9,465		26,390			(3,667)		4,996		0001
Purchased Call/Citi Grandmaster Index/CGM040JSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2025	1	1,638,674	319.11	39,000			12,412		33,905			(4,789)		6,546		0001
Purchased Call/Citi Grandmaster Index/CGM040KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2023	11/17/2025	3	5,542,322	319.11	132,503			41,978		114,365			(16,366)		22,046		0001
Purchased Call/Citi Grandmaster Index/CGM040KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/20/2025	2	3,482,542	319.24	83,192			26,707		71,186			(10,262)		13,942		0001
Purchased Call/Citi Grandmaster Index/CGM040KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	11/21/2025	3	3,141,814	319.27	77,463			25,213		64,149			(9,650)		12,605		0001
Purchased Call/Citi Grandmaster Index/CGM040KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	3	9,646,494	319.37	229,141			73,992		195,678			(28,277)		38,701		0001
Purchased Call/Citi Grandmaster Index/CGM040KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2023	11/26/2025	2	1,061,600	319.24	26,113			8,599		21,849			(3,227)		4,304		0001
Purchased Call/Citi Grandmaster Index/CGM040KS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2023	11/24/2025	2	2,040,973	319.24	48,654			15,870		41,933			(5,993)		8,240		0001
Purchased Call/Citi Grandmaster Index/CGM040KS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	11/26/2025	4	5,950,679	319.33	143,531			47,211		121,517			(17,729)		24,127		0001
Purchased Call/Citi Grandmaster Index/CGM040KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2023	11/28/2025	5	3,680,678	319.48	89,131			29,619		74,483			(11,027)		14,985		0001
Purchased Call/Citi Grandmaster Index/CGM040KS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2023	11/28/2025	6	12,417,101	319.74	299,446			100,302		245,550			(37,303)		50,554		0001
Purchased Call/Citi Grandmaster Index/CGM040KS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2023	11/28/2025	4	5,263,542	319.69	129,668			43,166		104,522			(16,038)		21,429		0001
Purchased Call/Citi Grandmaster Index/CGM040KSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/07/2023	12/01/2025	8	8,012,086	320.84	189,831			64,583		143,583			(23,749)		32,821		0001
Purchased Call/Citi Grandmaster Index/CGM040KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/02/2025	1	4,862,483	320.84	116,213			39,110		87,287			(14,289)		19,959		0001
Purchased Call/Citi Grandmaster Index/CGM040KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2025	1	2,926,162	320.84	70,228			23,698		52,555			(8,623)		12,036		0001
Purchased Call/Citi Grandmaster Index/CGM040KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2023	12/04/2025	4	3,922,108	320.36	96,532			32,822		73,696			(11,920)		16,165		0001
Purchased Call/Citi Grandmaster Index/CGM040KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2023	12/05/2025	4	3,541,513	320.65	85,589			29,364		64,977			(10,621)		14,626		0001
Purchased Call/Citi Grandmaster Index/CGM040KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2023	12/05/2025	4	4,210,588	321.03	99,957			36,002		74,601			(13,019)		17,389		0001
Purchased Call/Citi Grandmaster Index/CGM040KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2024	12/05/2025	4	4,372,799	321.04	105,066			36,116		77,405			(13,042)		18,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	1	1,384,213	321	33,083			11,452		24,744			(4,068)		5,762		0001
Purchased Call/Citi Grandmaster Index/CGM040KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/08/2025	6	5,108,943	321	122,443			43,080		91,133			(15,377)		21,225		0001
Purchased Call/Citi Grandmaster Index/CGM040KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/10/2025	2	3,170,372	321	75,937			26,361		56,657			(9,329)		13,224		0001
Purchased Call/Citi Grandmaster Index/CGM040KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	12/11/2025	2	2,984,836	321.22	71,692			25,644		52,237			(9,061)		12,474		0001
Purchased Call/Citi Grandmaster Index/CGM040KSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/12/2025	3	1,651,919	321.41	40,464			14,318		28,482			(5,039)		6,917		0001
Purchased Call/Citi Grandmaster Index/CGM040KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2023	12/12/2025	6	11,042,686	322.09	268,952			94,701		178,741			(33,294)		46,240		0001
Purchased Call/Citi Grandmaster Index/CGM040KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2023	12/12/2025	6	7,480,348	322.34	181,115			63,847		118,174			(22,428)		31,323		0001
Purchased Call/Citi Grandmaster Index/CGM040KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	6	5,650,616	322.47	135,541			48,228		89,120			(16,764)		23,800		0001
Purchased Call/Citi Grandmaster Index/CGM040KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/17/2025	3	3,369,973	322.47	81,276			29,031		53,045			(9,999)		14,249		0001
Purchased Call/Citi Grandmaster Index/CGM040KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2025	1	1,516,906	322.47	36,406			12,952		23,816			(4,476)		6,401		0001
Purchased Call/Citi Grandmaster Index/CGM040KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	12/18/2025	5	2,664,299	322.39	64,104			23,506		42,306			(8,080)		11,286		0001
Purchased Call/Citi Grandmaster Index/CGM040KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	3	4,629,644	322.81	110,864			40,137		70,706			(13,693)		19,649		0001
Purchased Call/Citi Grandmaster Index/CGM040KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	4	5,152,287	322.59	124,099			44,751		80,309			(15,310)		21,868		0001
Purchased Call/Citi Grandmaster Index/CGM040KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/19/2025	4	4,586,985	322.75	112,062			40,696		70,875			(13,925)		19,468		0001
Purchased Call/Citi Grandmaster Index/CGM040KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/22/2025	2	4,207,083	322.76	102,478			37,457		64,867			(12,660)		17,957		0001
Purchased Call/Citi Grandmaster Index/CGM040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	1	2,397,301	322.76	57,775			21,139		37,086			(7,103)		10,252		0001
Purchased Call/Citi Grandmaster Index/CGM040KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2023	12/26/2025	5	4,698,479	322.89	111,093			41,268		71,990			(13,728)		20,205		0001
Purchased Call/Citi Grandmaster Index/CGM040KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2023	12/26/2025	9	5,999,137	323.21	136,512			52,590		89,199			(17,502)		25,798		0001
Purchased Call/Citi Grandmaster Index/CGM040KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2024	12/26/2025	3	9,226,717	322.83	213,497			79,430		142,227			(26,442)		39,678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2024	12/30/2025	2	986,682	322.24	23,592			8,861		16,162			(2,902)		4,274		0001
Purchased Call/Citi Grandmaster Index/CGM040LS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2023	12/29/2025	5	5,530,043	322.24	126,460			47,480		90,308			(15,641)		23,913		0001
Purchased Call/Citi Grandmaster Index/CGM040LS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/04/2024	01/02/2026	6	1,899,581	321.43	43,169			16,586		33,597			(5,380)		8,274		0001
Purchased Call/Citi Grandmaster Index/CGM040LS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/02/2026	4	7,652,416	320.46	181,029	2,865		71,042		147,429			(22,919)		33,332		0001
Purchased Call/Citi Grandmaster Index/CGM040LS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/04/2024	01/02/2026	6	6,695,962	320.03	165,282			63,082		133,914			(20,488)		29,166		0001
Purchased Call/Citi Grandmaster Index/CGM040LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/07/2026	2	1,873,375	319.89	45,276			17,455		38,639			(5,561)		8,233		0001
Purchased Call/Citi Grandmaster Index/CGM040LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/05/2026	3	2,424,945	319.89	60,311			23,180		49,272			(7,449)		10,620		0001
Purchased Call/Citi Grandmaster Index/CGM040LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2026	2	2,568,114	319.89	62,474			24,044		52,134			(7,689)		11,267		0001
Purchased Call/Citi Grandmaster Index/CGM040LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/08/2026	4	2,607,296	321.07	62,228			24,139		47,961			(7,679)		11,479		0001
Purchased Call/Citi Grandmaster Index/CGM040LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/09/2026	5	3,165,469	320.83	77,232			30,105		59,547			(9,535)		13,961		0001
Purchased Call/Citi Grandmaster Index/CGM040LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/11/2024	01/09/2026	4	10,732,114	321.06	260,890			101,966		197,792			(32,235)		47,333		0001
Purchased Call/Citi Grandmaster Index/CGM040LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	01/09/2026	3	2,551,625	321.11	62,254			24,376		46,828			(7,700)		11,254		0001
Purchased Call/Citi Grandmaster Index/CGM040LSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/12/2026	6	4,063,565	321.37	96,133			37,944		73,165			(11,888)		18,017		0001
Purchased Call/Citi Grandmaster Index/CGM040LSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2026	1	1,921,819	321.37	46,316			18,284		34,613			(5,695)		8,536		0001
Purchased Call/Citi Grandmaster Index/CGM040LSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2026	1	748,894	321.37	18,048			7,140		13,507			(2,216)		3,332		0001
Purchased Call/Citi Grandmaster Index/CGM040LSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2026	1	114,376	321.37	2,609			1,037		2,061			(322)		510		0001
Purchased Call/Citi Grandmaster Index/CGM040LSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	2	6,651,327	320.98	156,335			62,354		124,328			(19,282)		29,695		0001
Purchased Call/Citi Grandmaster Index/CGM040LSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	4	4,614,847	320.5	112,446			44,924		89,889			(13,882)		20,603		0001
Purchased Call/Citi Grandmaster Index/CGM040LSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	3	7,381,352	320.84	179,299			71,776		139,668			(22,158)		32,954		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2026	2	1,900,085	321.24	45,928			18,609		34,944			(5,646)		8,555		0001
Purchased Call/Citi Grandmaster Index/CGM040LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2024	01/16/2026	4	2,246,272	321.24	54,308			21,772		41,049			(6,726)		10,028		0001
Purchased Call/Citi Grandmaster Index/CGM040LSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/20/2026	2	1,251,610	321.24	30,722			12,461		22,974			(3,798)		5,626		0001
Purchased Call/Citi Grandmaster Index/CGM040LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2024	01/22/2026	3	4,729,165	321.6	113,514			46,181		84,199			(14,000)		21,330		0001
Purchased Call/Citi Grandmaster Index/CGM040LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	1	1,433,980	321.54	34,875			14,228		25,684			(4,300)		6,479		0001
Purchased Call/Citi Grandmaster Index/CGM040LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/23/2026	4	6,490,144	321.77	158,018			64,881		118,462			(19,592)		29,321		0001
Purchased Call/Citi Grandmaster Index/CGM040LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/23/2026	4	3,185,157	322.08	76,603			31,443		54,426			(9,477)		14,390		0001
Purchased Call/Citi Grandmaster Index/CGM040LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/26/2026	4	4,994,890	322.09	121,153			50,036		85,718			(14,950)		22,679		0001
Purchased Call/Citi Grandmaster Index/CGM040LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2026	1	2,755,408	322.09	66,130			27,342		47,303			(8,131)		12,532		0001
Purchased Call/Citi Grandmaster Index/CGM040LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2026	1	3,956,718	322.09	94,961			39,339		67,903			(11,660)		18,025		0001
Purchased Call/Citi Grandmaster Index/CGM040LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2024	01/29/2026	2	4,977,091	322.47	119,302			49,656		82,701			(14,709)		22,711		0001
Purchased Call/Citi Grandmaster Index/CGM040LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	2	2,533,837	322.48	58,646			24,502		42,869			(7,232)		11,581		0001
Purchased Call/Citi Grandmaster Index/CGM040LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	3	9,472,947	321.71	235,728			98,712		176,221			(29,092)		43,297		0001
Purchased Call/Citi Grandmaster Index/CGM040LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2024	01/30/2026	4	1,751,279	322.59	42,580			17,948		28,887			(5,287)		8,004		0001
Purchased Call/Citi Grandmaster Index/CGM040LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	02/02/2026	6	5,409,156	322.97	126,408			53,459		86,568			(15,608)		24,844		0001
Purchased Call/Citi Grandmaster Index/CGM040LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2026	1	2,119,696	322.97	50,873			21,523		33,889			(6,255)		9,752		0001
Purchased Call/Citi Grandmaster Index/CGM040LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2026	1	538,190	322.97	12,917			5,475		8,619			(1,586)		2,480		0001
Purchased Call/Citi Grandmaster Index/CGM040MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/05/2026	6	4,193,189	322.14	102,544			43,763		72,176			(12,666)		19,353		0001
Purchased Call/Citi Grandmaster Index/CGM040MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2026	2	2,730,757	322.41	65,882			28,123		45,961			(8,116)		12,624		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	02/06/2026	5	4,910,643	322.61	117,523			50,496		81,236			(14,555)		22,701		0001
Purchased Call/Citi Grandmaster Index/CGM040MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/06/2026	2	4,523,562	322.66	108,657			46,636		79,099			(13,422)		20,911		0001
Purchased Call/Citi Grandmaster Index/CGM040MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2024	02/09/2026	4	4,778,086	322.76	114,788			49,638		78,517			(14,154)		22,194		0001
Purchased Call/Citi Grandmaster Index/CGM040MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2026	1	1,780,377	322.76	42,729			18,489		29,284			(5,254)		8,283		0001
Purchased Call/Citi Grandmaster Index/CGM040MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2026	1	1,652,696	322.76	39,665			17,193		27,203			(4,870)		7,701		0001
Purchased Call/Citi Grandmaster Index/CGM040MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/12/2026	3	5,661,481	322.88	131,546			57,338		92,413			(16,229)		26,422		0001
Purchased Call/Citi Grandmaster Index/CGM040MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/13/2026	2	3,970,941	322.23	96,232			42,020		68,646			(11,860)		18,561		0001
Purchased Call/Citi Grandmaster Index/CGM040MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/13/2026	3	6,797,553	322.58	164,460			72,070		137,939			(20,293)		31,774		0001
Purchased Call/Citi Grandmaster Index/CGM040MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/13/2026	3	3,474,332	323	82,477			36,250		56,190			(10,191)		16,240		0001
Purchased Call/Citi Grandmaster Index/CGM040MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/13/2026	2	3,143,770	322.79	74,521			32,803		51,770			(9,243)		14,695		0001
Purchased Call/Citi Grandmaster Index/CGM040MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2026	1	2,911,465	322.79	69,584			30,873		48,210			(8,544)		13,715		0001
Purchased Call/Citi Grandmaster Index/CGM040MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/17/2026	1	1,913,768	322.79	45,739			20,259		31,650			(5,624)		9,001		0001
Purchased Call/Citi Grandmaster Index/CGM040MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/19/2026	2	3,970,809	322.79	94,086			41,875		65,940			(11,600)		18,735		0001
Purchased Call/Citi Grandmaster Index/CGM040MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2024	02/20/2026	5	3,131,722	322.66	75,315			33,647		52,637			(9,287)		14,798		0001
Purchased Call/Citi Grandmaster Index/CGM040MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2024	02/20/2026	2	6,026,396	322.53	148,481			66,448		102,441			(18,321)		28,477		0001
Purchased Call/Citi Grandmaster Index/CGM040MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2024	02/20/2026	3	3,737,623	323.51	90,567			40,639		58,298			(11,192)		17,662		0001
Purchased Call/Citi Grandmaster Index/CGM040MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2024	02/23/2026	3	2,482,311	324	58,433			26,381		37,171			(7,207)		11,784		0001
Purchased Call/Citi Grandmaster Index/CGM040MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2026	1	3,102,492	324	74,150			33,566		46,698			(9,104)		14,772		0001
Purchased Call/Citi Grandmaster Index/CGM040MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/24/2026	1	1,419,480	324	33,926			15,332		21,274			(4,171)		6,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/29/2024	02/26/2026	5	5,522,090	323.41	134,428			61,335		88,226			(16,627)		26,333		0001
Purchased Call/Citi Grandmaster Index/CGM040MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/29/2024	02/27/2026	6	3,283,803	323.56	78,579			35,889		51,487			(9,700)		15,683		0001
Purchased Call/Citi Grandmaster Index/CGM040MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	02/27/2026	3	2,620,614	323.52	62,745			28,694		41,226			(7,750)		12,516		0001
Purchased Call/Citi Grandmaster Index/CGM040MSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	02/27/2026	3	1,710,926	323.67	42,475			19,517		26,568			(5,265)		8,171		0001
Purchased Call/Citi Grandmaster Index/CGM040MSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/02/2026	1	2,468,354	324.2	58,994			27,184		36,660			(7,263)		11,841		0001
Purchased Call/Citi Grandmaster Index/CGM040MSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2026	1	932,354	324.2	22,283			10,285		13,838			(2,740)		4,479		0001
Purchased Call/Citi Grandmaster Index/CGM040MSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2024	02/27/2026	3	7,494,052	324.2	178,167			81,782		111,035			(22,086)		35,790		0001
Purchased Call/Citi Grandmaster Index/CGM040MSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/04/2026	3	6,786,832	324.18	159,702			74,024		101,178			(19,715)		32,655		0001
Purchased Call/Citi Grandmaster Index/CGM040MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/05/2026	1	2,777,790	323.74	68,300			31,754		43,100			(8,432)		13,385		0001
Purchased Call/Citi Grandmaster Index/CGM040MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/06/2026	2	1,919,391	324.26	48,424			22,646		28,545			(5,979)		9,262		0001
Purchased Call/Citi Grandmaster Index/CGM040MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	4	7,535,450	325.3	178,002			83,288		102,103			(21,993)		36,364		0001
Purchased Call/Citi Grandmaster Index/CGM040MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2026	2	1,422,722	324.91	33,087			16,803		20,071			(4,386)		6,906		0001
Purchased Call/Citi Grandmaster Index/CGM040MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/09/2026	1	1,618,455	324.91	38,681			18,197		22,745			(4,762)		7,845		0001
Purchased Call/Citi Grandmaster Index/CGM040MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	3	3,193,708	324.91	75,423			35,333		44,851			(9,337)		15,412		0001
Purchased Call/Citi Grandmaster Index/CGM040MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/11/2026	3	5,384,154	324.57	135,446			64,093		80,403			(16,723)		26,173		0001
Purchased Call/Citi Grandmaster Index/CGM040NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/12/2026	1	1,703,810	325.27	40,491			19,215		23,342			(4,999)		8,294		0001
Purchased Call/Citi Grandmaster Index/CGM040NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/13/2026	4	4,746,739	325.2	110,725			52,811		65,475			(13,672)		23,141		0001
Purchased Call/Citi Grandmaster Index/CGM040NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2024	03/13/2026	3	4,376,289	324.84	103,748			49,556		62,369			(12,828)		21,335		0001
Purchased Call/Citi Grandmaster Index/CGM040NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/16/2026	1	2,335,826	324.77	55,593			26,688		35,097			(6,845)		11,437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/17/2026	1	1,098,171	324.77	26,136			12,566		16,447			(3,214)		5,385		0001
Purchased Call/Citi Grandmaster Index/CGM040NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/13/2026	4	4,760,560	324.77	115,346			55,167		71,257			(14,289)		23,208		0001
Purchased Call/Citi Grandmaster Index/CGM040NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2024	03/18/2026	3	5,358,196	324.92	130,907			63,186		76,261			(16,157)		26,310		0001
Purchased Call/Citi Grandmaster Index/CGM040NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/20/2026	2	1,543,385	326.1	38,189			18,577		19,845			(4,713)		7,600		0001
Purchased Call/Citi Grandmaster Index/CGM040NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2024	03/19/2026	4	623,560	325.49	15,122			7,371		8,451			(1,879)		3,066		0001
Purchased Call/Citi Grandmaster Index/CGM040NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/20/2026	4	5,378,015	326.97	126,968			61,907		63,858			(15,705)		26,482		0001
Purchased Call/Citi Grandmaster Index/CGM040NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/20/2026	3	5,940,712	326.8	139,782			68,231		71,642			(17,331)		29,253		0001
Purchased Call/Citi Grandmaster Index/CGM040NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/23/2026	1	870,502	326.8	20,805			10,188		10,801			(2,561)		4,305		0001
Purchased Call/Citi Grandmaster Index/CGM040NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2026	1	1,670,045	326.8	39,914			19,573		20,258			(4,907)		8,270		0001
Purchased Call/Citi Grandmaster Index/CGM040NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2024	03/25/2026	3	4,719,920	326.48	112,886			55,567		58,978			(13,931)		23,405		0001
Purchased Call/Citi Grandmaster Index/CGM040NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/26/2026	2	1,771,850	326.53	44,261			21,856		22,071			(5,464)		8,798		0001
Purchased Call/Citi Grandmaster Index/CGM040NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/27/2026	3	3,275,097	327.4	77,467			38,462		37,676			(9,572)		16,286		0001
Purchased Call/Citi Grandmaster Index/CGM040NSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2026	1	2,377,917	327.34	56,832			28,377		27,664			(6,978)		11,890		0001
Purchased Call/Citi Grandmaster Index/CGM040NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/30/2026	1	2,533,042	327.34	60,540			30,187		29,508			(7,443)		12,648		0001
Purchased Call/Citi Grandmaster Index/CGM040NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	03/27/2026	3	11,350,558	327.34	267,912			133,128		131,276			(33,109)		56,441		0001
Purchased Call/Citi Grandmaster Index/CGM040NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/02/2026	4	7,072,898	325.25	166,559			86,694		99,589			(21,234)		35,461		0001
Purchased Call/Citi Grandmaster Index/CGM040NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2026	4	6,256,348	323.23	143,661			74,980		106,763			(17,755)		31,918		0001
Purchased Call/Citi Grandmaster Index/CGM040OSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2024	05/06/2026	5	9,105,170	323.2	218,775			120,405		158,374			(27,015)		47,718		0001
Purchased Call/Citi Grandmaster Index/CGM040OSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/01/2026	3	3,612,808	322.75	86,520			47,238		64,662			(10,714)		18,816		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2026	3	479,082	322.64	11,067			5,927		8,612			(1,369)		2,473		0001
Purchased Call/Citi Grandmaster Index/CGM040SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2024	05/15/2026	4	1,930,838	324.64	45,687			25,778		30,182			(5,642)		10,232		0001
Purchased Call/Citi Grandmaster Index/CGM040PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/03/2026	4	7,424,498	323.95	173,850			102,351		125,271			(21,462)		40,246		0001
Purchased Call/Citi Grandmaster Index/CGM040PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2024	06/11/2026	3	2,980,848	324.31	72,335			43,486		49,221			(8,940)		16,308		0001
Purchased Call/Citi Grandmaster Index/CGM040NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	04/01/2026	3	4,982,616	327.34	112,966			56,712		60,445			(13,945)		24,947		0001
Purchased Call/Citi Grandmaster Index/CGM040NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2026	2	3,665,371	323.95	87,084			45,219		59,171			(10,709)		18,675		0001
Purchased Call/Citi Grandmaster Index/CGM040PSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2024	06/25/2026	4	1,766,744	324.39	42,914			26,617		29,335			(5,307)		9,819		0001
Purchased Call/Citi Grandmaster Index/CGM040PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/12/2026	3	4,869,484	324.01	116,754			70,554		82,214			(14,457)		26,671		0001
Purchased Call/Citi Grandmaster Index/CGM040SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/21/2026	2	3,208,394	325.1	74,218			42,378		48,541			(9,163)		17,126		0001
Purchased Call/Citi Grandmaster Index/CGM040NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	3	1,675,860	322.02	39,597			20,816		31,392			(4,891)		8,572		0001
Purchased Call/Citi Grandmaster Index/CGM040NSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2026	2	3,300,979	324.76	78,598			40,492		49,036			(9,699)		16,729		0001
Purchased Call/Citi Grandmaster Index/CGM040SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/07/2026	3	2,795,503	323.53	67,118			37,179		47,376			(8,318)		14,669		0001
Purchased Call/Citi Grandmaster Index/CGM040S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	3	5,925,659	322.05	139,239			73,203		110,764			(17,198)		30,310		0001
Purchased Call/Citi Grandmaster Index/CGM040SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/22/2026	3	3,715,181	324.26	88,067			50,621		60,365			(10,877)		19,855		0001
Purchased Call/Citi Grandmaster Index/CGM040SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/08/2026	2	2,869,718	323.88	68,042			37,793		47,333			(8,420)		15,077		0001
Purchased Call/Citi Grandmaster Index/CGM040NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/10/2026	3	3,899,878	323.95	90,058			46,559		62,063			(11,158)		19,765		0001
Purchased Call/Citi Grandmaster Index/CGM040S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	2	3,761,354	321.55	89,795			47,277		73,122			(11,117)		19,240		0001
Purchased Call/Citi Grandmaster Index/CGM040PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2026	1	3,851,626	324.39	91,284			52,789		62,171			(11,208)		20,707		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2024	06/18/2026	2	2,666,059	324.63	63,742			38,909		43,100			(7,868)		14,702		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040O$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/24/2026	5	3,617,358	322.82	85,281			45,796		64,104			(10,575)		18,672		0001
Purchased Call/Citi Grandmaster Index/CGM040O$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	3	9,105,225	322.21	216,370			116,027		169,747			(26,797)		46,999		0001
Purchased Call/Citi Grandmaster Index/CGM040PSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/08/2026	1	1,483,261	324.15	35,302			21,026		24,663			(4,346)		8,087		0001
Purchased Call/Citi Grandmaster Index/CGM040PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2026	1	1,951,697	324.33	46,646			28,705		32,532			(5,735)		10,823		0001
Purchased Call/Citi Grandmaster Index/CGM040PS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	05/29/2026	2	6,508,468	323.74	154,589			90,344		110,979			(19,127)		35,074		0001
Purchased Call/Citi Grandmaster Index/CGM040PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/29/2026	1	2,999,254	324.23	71,382			44,577		50,711			(8,789)		16,743		0001
Purchased Call/Citi Grandmaster Index/CGM040NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/06/2026	1	3,842,894	325.25	91,461			46,548		54,419			(11,261)		19,372		0001
Purchased Call/Citi Grandmaster Index/CGM040O$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/05/2026	1	2,226,347	322.75	52,987			29,041		40,007			(6,515)		11,653		0001
Purchased Call/Citi Grandmaster Index/CGM040O$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/01/2026	3	6,720,905	322.24	156,612			85,393		125,175			(19,357)		35,002		0001
Purchased Call/Citi Grandmaster Index/CGM040NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2026	2	6,023,250	324.91	140,337			72,424		88,395			(17,333)		30,526		0001
Purchased Call/Citi Grandmaster Index/CGM040PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2024	06/26/2026	2	4,401,551	324.23	106,528			66,404		74,082			(13,196)		24,491		0001
Purchased Call/Citi Grandmaster Index/CGM040O$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/13/2026	7	9,795,534	323.92	234,829			131,580		161,439			(29,013)		51,782		0001
Purchased Call/Citi Grandmaster Index/CGM040O$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2024	04/22/2026	3	7,070,750	321.95	171,130			90,825		133,729			(21,119)		36,404		0001
Purchased Call/Citi Grandmaster Index/CGM040O$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/15/2026	3	4,949,367	324.87	117,875			66,619		75,932			(14,591)		26,228		0001
Purchased Call/Citi Grandmaster Index/CGM040PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/26/2026	1	2,178,336	324.39	51,627			29,826		35,160			(6,348)		11,697		0001
Purchased Call/Citi Grandmaster Index/CGM040PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2026	1	1,637,166	324.23	39,128			24,455		27,715			(4,811)		9,150		0001
Purchased Call/Citi Grandmaster Index/CGM040PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/05/2026	2	2,702,857	324.27	65,361			38,721		44,482			(8,066)		14,685		0001
Purchased Call/Citi Grandmaster Index/CGM040PS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	05/28/2026	2	1,755,394	324.69	40,107			23,300		27,657			(4,956)		9,449		0001
Purchased Call/Citi Grandmaster Index/CGM040O$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/12/2026	1	2,317,523	323.88	55,157			30,761		38,287			(6,782)		12,236		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/26/2026	4	6,146,999	324.35	146,250			91,021		102,553			(18,066)		34,202		0001
Purchased Call/Citi Grandmaster Index/CGM0400SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	2	1,422,051	323.49	34,262			18,999		24,202			(4,230)		7,471		0001
Purchased Call/Citi Grandmaster Index/CGM040PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2024	06/05/2026	3	2,523,811	324.15	60,218			35,792		41,920			(7,459)		13,713		0001
Purchased Call/Citi Grandmaster Index/CGM040PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/04/2026	2	3,933,210	323.55	98,193			58,035		68,301			(12,129)		21,345		0001
Purchased Call/Citi Grandmaster Index/CGM040PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/18/2026	4	5,707,472	324.81	132,247			81,039		90,981			(16,376)		31,475		0001
Purchased Call/Citi Grandmaster Index/CGM040PSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2024	06/18/2026	3	6,114,874	324.33	145,954			89,474		101,217			(18,093)		33,721		0001
Purchased Call/Citi Grandmaster Index/CGM0400SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/22/2026	2	3,269,857	324.67	76,767			43,966		51,408			(9,470)		17,475		0001
Purchased Call/Citi Grandmaster Index/CGM0400SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/20/2026	5	5,584,614	325.12	131,567			74,943		84,019			(16,245)		29,774		0001
Purchased Call/Citi Grandmaster Index/CGM0400SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2026	4	6,926,545	324.08	169,817			95,363		112,764			(20,970)		36,661		0001
Purchased Call/Citi Grandmaster Index/CGM0400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/11/2026	1	3,236,848	323.88	76,713			42,736		55,036			(9,445)		17,069		0001
Purchased Call/Citi Grandmaster Index/CGM040PSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	05/22/2026	4	5,728,943	324.39	133,489	2,013		78,511		92,143			(16,875)		30,617		0001
Purchased Call/Citi Grandmaster Index/CGM0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	4	7,735,782	323.75	184,114			102,186		128,932			(22,757)		40,642		0001
Purchased Call/Citi Grandmaster Index/CGM040PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2026	1	4,991,629	323.74	118,801			69,681		85,568			(14,607)		27,026		0001
Purchased Call/Citi Grandmaster Index/CGM0400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/27/2026	1	2,691,151	322.82	63,780			34,303		47,729			(7,853)		13,945		0001
Purchased Call/Citi Grandmaster Index/CGM040NSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/09/2026	3	2,291,493	325.44	52,024			26,712		32,023			(6,425)		11,598		0001
Purchased Call/Citi Grandmaster Index/CGM0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2024	04/29/2026	4	6,177,652	322.85	143,651			77,694		109,104			(17,736)		32,092		0001
Purchased Call/Citi Grandmaster Index/CGM0400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/21/2026	1	787,491	321.55	18,664			9,870		15,378			(2,295)		4,049		0001
Purchased Call/Citi Grandmaster Index/CGM040NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/07/2026	1	2,668,388	325.25	63,508			32,364		37,923			(7,808)		13,469		0001
Purchased Call/Citi Grandmaster Index/CGM0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/20/2026	2	3,304,459	321.55	78,915			41,898		64,414			(9,776)		16,969		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	2	7,326,962	324.37	174,052			104,926		120,335			(21,491)		40,131		0001
Purchased Call/Citi Grandmaster Index/CGM040PSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2026	1	1,083,224	324.15	25,781			15,369		17,990			(3,170)		5,913		0001
Purchased Call/Citi Grandmaster Index/CGM040PSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2026	1	2,830,480	324.01	67,648			40,979		47,871			(8,317)		15,574		0001
Purchased Call/Citi Grandmaster Index/CGM040PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2026	2	6,624,332	323.86	159,389			96,964		110,708			(19,663)		36,489		0001
Purchased Call/Citi Grandmaster Index/CGM040PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/01/2026	1	2,482,685	323.74	58,840			34,478		42,506			(7,244)		13,426		0001
Purchased Call/Citi Grandmaster Index/CGM040PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2026	2	3,158,379	324.37	75,170			46,723		53,815			(9,278)		17,573		0001
Purchased Call/Citi Grandmaster Index/CGM040PSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/05/2026	3	4,721,646	324.66	111,226			66,006		75,320			(13,742)		25,654		0001
Purchased Call/Citi Grandmaster Index/CGM040QSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2026	1	3,407,031	322.82	80,747			43,479		60,628			(9,928)		17,676		0001
Purchased Call/Citi Grandmaster Index/CGM040PST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2024	06/24/2026	3	3,803,752	324.52	90,310			55,733		62,421			(11,141)		21,117		0001
Purchased Call/Citi Grandmaster Index/CGM040PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/15/2026	1	2,060,438	324.01	49,244			29,804		34,820			(6,063)		11,324		0001
Purchased Call/Citi Grandmaster Index/CGM040PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/22/2026	1	426,707	324.33	10,198			6,270		7,075			(1,256)		2,364		0001
Purchased Call/Citi Grandmaster Index/CGM040NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	2	9,110,109	325.33	216,592			109,521		127,337			(26,783)		45,675		0001
Purchased Call/Citi Grandmaster Index/CGM040NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	04/08/2026	4	5,347,803	325.62	125,233			64,111		73,543			(15,464)		27,030		0001
Purchased Call/Citi Grandmaster Index/CGM040NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/13/2026	1	2,418,988	323.95	57,330			29,730		39,699			(7,058)		12,308		0001
Purchased Call/Citi Grandmaster Index/CGM040NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	2	2,894,080	326.13	65,699			33,220		37,703			(8,124)		14,510		0001
Purchased Call/Citi Grandmaster Index/CGM040QSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2026	1	1,396,226	322.19	32,718			17,732		26,102			(4,039)		7,262		0001
Purchased Call/Citi Grandmaster Index/CGM040PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	1	1,815,529	324.96	41,791			25,190		28,454			(5,159)		9,944		0001
Purchased Call/Citi Grandmaster Index/CGM040QS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/23/2026	2	2,202,808	322.61	52,111			27,750		39,614			(6,434)		11,356		0001
Purchased Call/Citi Grandmaster Index/CGM040PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	1	4,075,081	324.05	94,063			54,881		68,224			(11,613)		21,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	2	1,001,524	323.59	23,812			13,901		17,275			(2,941)		5,397		0001
Purchased Call/Citi Grandmaster Index/CGM040SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	3	2,686,575	322.03	65,555			36,291		51,322			(8,226)		13,992		0001
Purchased Call/Citi Grandmaster Index/CGM040NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/02/2026	3	2,038,117	325.95	48,672			24,521		27,305			(6,011)		10,218		0001
Purchased Call/Citi Grandmaster Index/CGM040NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/16/2026	2	1,829,806	322.44	42,335			22,140		33,176			(5,227)		9,347		0001
Purchased Call/Citi Grandmaster Index/CGM040PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2026	2	2,744,719	324.33	65,179			38,978		45,144			(8,042)		14,999		0001
Purchased Call/Citi Grandmaster Index/CGM040SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/15/2026	4	7,607,173	324.58	181,547			102,475		119,516			(22,434)		40,312		0001
Purchased Call/Citi Grandmaster Index/CGM040SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2026	1	3,780,426	324.87	89,974			51,043		58,230			(11,062)		20,131		0001
Purchased Call/Citi Grandmaster Index/CGM040ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/18/2026	1	2,886,246	324.87	68,693			38,929		48,050			(8,457)		15,351		0001
Purchased Call/Citi Grandmaster Index/CGM040SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/04/2026	1	2,051,237	322.75	48,819			26,726		36,828			(6,011)		10,723		0001
Purchased Call/Citi Grandmaster Index/CGM040RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	1	1,092,543	321.97	26,841			19,082		22,722			(3,318)		6,489		0001
Purchased Call/Citi Grandmaster Index/CGM040SSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/25/2026	3	3,758,357	323.07	91,752			68,609		74,818			(11,331)		22,920		0001
Purchased Call/Citi Grandmaster Index/CGM040SS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2024	09/16/2026	3	4,557,439	321.75	111,537			81,759		97,248			(13,768)		27,562		0001
Purchased Call/Citi Grandmaster Index/CGM040RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	1	1,832,885	322.22	44,539			31,245		37,432			(5,484)		10,844		0001
Purchased Call/Citi Grandmaster Index/CGM040SS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/22/2026	1	2,625,515	322.26	64,063			47,431		54,372			(7,877)		15,967		0001
Purchased Call/Citi Grandmaster Index/CGM040SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	4	3,558,864	321.51	87,148			63,512		77,286			(10,771)		21,422		0001
Purchased Call/Citi Grandmaster Index/CGM040SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	07/29/2026	4	5,579,078	322	134,341			89,429		113,727			(16,583)		32,156		0001
Purchased Call/Citi Grandmaster Index/CGM040RSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	4	1,281,013	319.31	32,117			21,836		31,593			(3,966)		7,451		0001
Purchased Call/Citi Grandmaster Index/CGM040RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2024	08/07/2026	4	3,839,280	320.12	93,641			63,836		89,687			(11,602)		22,332		0001
Purchased Call/Citi Grandmaster Index/CGM040RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	09/02/2026	2	4,821,413	322.22	116,507			83,079		99,007			(14,314)		28,774		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/24/2026	3	3,697,531	322.47	87,827			57,865		72,524			(10,834)		21,201		0001
Purchased Call/Citi Grandmaster Index/CGM040QS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	2	6,863,010	322.5	166,799			123,126		139,895			(20,599)		41,583		0001
Purchased Call/Citi Grandmaster Index/CGM040QSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	2	1,487,024	325.82	31,955			20,868		22,547			(3,960)		8,464		0001
Purchased Call/Citi Grandmaster Index/CGM040QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/17/2026	3	3,313,138	322.55	81,754			53,338		64,345			(10,128)		18,858		0001
Purchased Call/Citi Grandmaster Index/CGM040RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2026	3	5,920,007	321.85	143,660			99,771		124,060			(17,732)		34,851		0001
Purchased Call/Citi Grandmaster Index/CGM040RSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	2	3,804,726	321.64	92,655			64,062		80,385			(11,494)		22,288		0001
Purchased Call/Citi Grandmaster Index/CGM040QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2024	07/31/2026	3	2,684,409	322.94	61,255			41,028		51,266			(7,560)		15,504		0001
Purchased Call/Citi Grandmaster Index/CGM040QSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/15/2026	4	8,556,017	327.82	194,790			126,115		109,940			(24,077)		48,597		0001
Purchased Call/Citi Grandmaster Index/CGM040RSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2026	2	2,725,388	321.53	64,804			46,365		58,886			(8,001)		16,281		0001
Purchased Call/Citi Grandmaster Index/CGM040SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2026	5	4,462,220	323.16	106,365	1,266		81,097		87,277			(13,375)		27,213		0001
Purchased Call/Citi Grandmaster Index/CGM040SS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	1	2,630,401	321.74	64,182			46,902		56,478			(7,891)		15,893		0001
Purchased Call/Citi Grandmaster Index/CGM040RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/21/2026	3	6,567,156	321.81	160,226			112,107		137,978			(19,793)		38,738		0001
Purchased Call/Citi Grandmaster Index/CGM040RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	1	1,636,306	321.04	40,928			29,807		36,692			(5,053)		9,850		0001
Purchased Call/Citi Grandmaster Index/CGM040QSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	07/31/2026	3	3,385,868	320.31	79,261			53,265		77,920			(9,818)		19,555		0001
Purchased Call/Citi Grandmaster Index/CGM040RSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	3	5,609,001	322.22	132,997			94,624		114,620			(16,485)		33,313		0001
Purchased Call/Citi Grandmaster Index/CGM040SS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/18/2026	3	1,308,594	321.63	33,108			24,413		28,323			(4,087)		7,929		0001
Purchased Call/Citi Grandmaster Index/CGM040RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/27/2026	3	1,631,787	322.12	39,120			27,666		33,606			(4,837)		9,682		0001
Purchased Call/Citi Grandmaster Index/CGM040SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/17/2026	2	1,276,393	321.81	31,340			23,056		27,299			(3,871)		7,727		0001
Purchased Call/Citi Grandmaster Index/CGM040RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/12/2026	4	5,724,114	320.17	141,772			97,159		133,714			(17,507)		33,464		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2026	3	3,191,182	321.17	76,813			55,116		70,559			(9,479)		19,081		0001
Purchased Call/Citi Grandmaster Index/CGM040RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	1	3,133,276	320.12	75,825			51,732		73,352			(9,336)		18,281		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/10/2026	3	4,444,322	328.6	103,795			66,712		53,314			(12,859)		25,109		0001
Purchased Call/Citi Grandmaster Index/CGM040QS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	2	3,237,915	325.13	88,131			55,687		51,048			(10,903)		18,135		0001
Purchased Call/Citi Grandmaster Index/CGM040QS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2024	07/02/2026	3	3,650,010	327.73	86,064			54,437		46,653			(10,675)		20,443		0001
Purchased Call/Citi Grandmaster Index/CGM040RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2024	09/04/2026	3	1,335,222	321.02	31,942			23,020		29,827			(3,955)		7,984		0001
Purchased Call/Citi Grandmaster Index/CGM040QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	1	1,350,085	321.74	32,942			24,061		28,892			(4,056)		8,150		0001
Purchased Call/Citi Grandmaster Index/CGM040RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2026	4	6,589,564	320.71	161,341			116,714		151,163			(19,915)		39,590		0001
Purchased Call/Citi Grandmaster Index/CGM040RS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	2	972,750	320.78	24,389			16,825		21,823			(3,012)		5,698		0001
Purchased Call/Citi Grandmaster Index/CGM040RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	1	1,571,588	320.33	38,347			27,654		36,838			(4,715)		9,433		0001
Purchased Call/Citi Grandmaster Index/CGM040QSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	3	4,307,833	322.19	102,332			67,778		86,253			(12,688)		24,700		0001
Purchased Call/Citi Grandmaster Index/CGM040QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	1	2,128,305	327.73	50,866			32,281		27,453			(6,254)		11,985		0001
Purchased Call/Citi Grandmaster Index/CGM040QSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/05/2026	3	3,458,814	318.44	85,718			57,861		90,333			(10,577)		20,079		0001
Purchased Call/Citi Grandmaster Index/CGM040RSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2026	1	1,072,700	322.22	26,067			18,297		21,972			(3,205)		6,352		0001
Purchased Call/Citi Grandmaster Index/CGM040QSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2024	07/22/2026	2	7,116,091	323.75	168,452			110,448		126,773			(20,782)		40,717		0001
Purchased Call/Citi Grandmaster Index/CGM040QS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/10/2026	4	6,447,854	327.81	153,547			98,603		82,564			(18,982)		36,428		0001
Purchased Call/Citi Grandmaster Index/CGM040QSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/24/2026	3	4,344,659	321.76	105,742			69,921		89,732			(13,066)		24,912		0001
Purchased Call/Citi Grandmaster Index/CGM040RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	1	2,231,572	321.64	54,004			37,365		47,203			(6,649)		13,111		0001
Purchased Call/Citi Grandmaster Index/CGM040QSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	2	3,416,751	322.5	86,004			64,301		69,971			(10,620)		20,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	09/01/2026	2	784,737	322.22	18,287	725		13,653		16,148			(2,354)		4,679		0001
Purchased Call/Citi Grandmaster Index/CGM040RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	08/28/2026	3	5,966,008	322.08	143,960			102,252		123,140			(17,790)		35,433		0001
Purchased Call/Citi Grandmaster Index/CGM0400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/17/2026	2	6,261,850	324.59	140,907			91,798		104,410			(17,408)		35,642		0001
Purchased Call/Citi Grandmaster Index/CGM040RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	1	1,153,051	321.91	28,154			19,596		23,971			(3,476)		6,795		0001
Purchased Call/Citi Grandmaster Index/CGM0400SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2026	1	2,483,667	328.6	59,608			38,401		29,955			(7,329)		14,092		0001
Purchased Call/Citi Grandmaster Index/CGM0400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2024	07/01/2026	3	5,097,994	324.89	123,125			77,288		82,255			(15,196)		28,522		0001
Purchased Call/Citi Grandmaster Index/CGM0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2026	2	2,057,219	323.39	46,024	655		30,816		37,706			(5,784)		11,783		0001
Purchased Call/Citi Grandmaster Index/CGM0400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	1	3,797,386	328.6	91,137			58,669		45,828			(11,221)		21,523		0001
Purchased Call/Citi Grandmaster Index/CGM040SSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	2	2,297,449	322.26	56,136			41,505		47,605			(6,952)		13,920		0001
Purchased Call/Citi Grandmaster Index/CGM0400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	1	6,964,114	320.31	169,228			113,903		160,222			(20,807)		40,386		0001
Purchased Call/Citi Grandmaster Index/CGM040RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	1	700,437	322.22	17,021			12,121		14,339			(2,096)		4,172		0001
Purchased Call/Citi Grandmaster Index/CGM040RS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	3	5,302,847	321.38	129,023			89,034		114,099			(15,943)		31,064		0001
Purchased Call/Citi Grandmaster Index/CGM040SSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2026	1	2,093,962	323.16	51,093			38,320		41,049			(6,282)		12,817		0001
Purchased Call/Citi Grandmaster Index/CGM040SSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2024	09/24/2026	2	1,364,881	322.69	32,993			24,547		27,537			(4,072)		8,316		0001
Purchased Call/Citi Grandmaster Index/CGM040RSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/15/2025	1	257,996	327.09	2,808			924		1,373			(787)		695		0001
Purchased Call/Citi Grandmaster Index/CGM040SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	1	2,517,300	322.26	61,422			45,454		52,267			(7,562)		15,295		0001
Purchased Call/Citi Grandmaster Index/CGM040RSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/26/2026	3	3,486,121	322.11	84,617			59,545		72,493			(10,438)		20,664		0001
Purchased Call/Citi Grandmaster Index/CGM040RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	1	1,263,208	320.12	30,570			20,870		29,624			(3,759)		7,378		0001
Purchased Call/Citi Grandmaster Index/CGM040SSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2026	3	4,706,456	322.94	113,672			85,490		93,773			(14,027)		28,834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2024	09/10/2026	2	945,526	320.76	23,492			17,037		21,628			(2,901)		5,686		0001
Purchased Call/Citi Grandmaster Index/CGM040SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	3	4,117,080	321.74	100,246			73,262		88,054			(12,436)		24,782		0001
Purchased Call/Citi Grandmaster Index/CGM040QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2026	4	3,207,960	327.03	76,912			48,591		43,452			(9,509)		17,967		0001
Purchased Call/Citi Grandmaster Index/CGM040QS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/08/2026	4	2,790,131	327.38	64,567			41,130		36,983			(7,972)		15,729		0001
Purchased Call/Citi Grandmaster Index/CGM040RSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/04/2026	2	7,571,101	320.33	185,488			133,548		177,166			(22,966)		45,271		0001
Purchased Call/Citi Grandmaster Index/CGM040QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2024	07/31/2026	3	4,919,588	321.83	113,446			76,113		101,790			(14,020)		28,413		0001
Purchased Call/Citi Grandmaster Index/CGM040QSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	1	1,355,825	322.55	32,540			21,261		27,009			(4,006)		7,742		0001
Purchased Call/Citi Grandmaster Index/CGM040RSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	2	4,368,647	322.22	105,394			73,856		89,178			(13,057)		25,769		0001
Purchased Call/Citi Grandmaster Index/CGM040RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/21/2026	3	2,511,735	322.07	60,198			42,042		51,796			(7,429)		14,816		0001
Purchased Call/Citi Grandmaster Index/CGM040QS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/09/2026	3	2,229,172	326.67	57,649			36,816		31,108			(7,119)		12,580		0001
Purchased Call/Citi Grandmaster Index/CGM040RS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	1	1,025,487	321.64	24,817			17,181		21,714			(3,051)		6,031		0001
Purchased Call/Citi Grandmaster Index/CGM040RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	2	8,070,330	320	195,490			132,971		190,070			(24,141)		46,944		0001
Purchased Call/Citi Grandmaster Index/CGM040QSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2026	1	987,239	327.85	20,989			13,598		12,700			(2,591)		5,613		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2026	2	3,280,120	328.12	77,941			49,860		40,950			(9,614)		18,531		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	1	3,492,720	327.73	83,476			52,933		44,898			(10,277)		19,648		0001
Purchased Call/Citi Grandmaster Index/CGM040SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	09/23/2026	4	11,439,281	322.37	281,049			208,631		236,595			(34,676)		69,634		0001
Purchased Call/Citi Grandmaster Index/CGM040QS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/28/2026	1	2,028,006	322.19	48,672			32,292		40,795			(5,984)		11,677		0001
Purchased Call/Citi Grandmaster Index/CGM040QSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/27/2026	2	2,241,465	322.19	52,766			36,022		44,982			(6,692)		12,892		0001
Purchased Call/Citi Grandmaster Index/CGM040RS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2024	08/13/2026	2	1,844,767	320.6	45,232			31,052		41,845			(5,585)		10,796		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	1	3,087,938	322.55	74,111			48,457		60,077			(9,112)		17,650		0001
Purchased Call/Citi Grandmaster Index/CGM040QSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/30/2026	1	997,779	322.01	25,222			16,827		20,307			(3,114)		5,757		0001
Purchased Call/Citi Grandmaster Index/CGM040SSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	1	1,746,790	323.16	42,622			31,952		34,166			(5,248)		10,682		0001
Purchased Call/Citi Grandmaster Index/CGM040QSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/03/2026	1	453,794	320.31	11,027			7,417		10,438			(1,358)		2,629		0001
Purchased Call/Citi Grandmaster Index/CGM040QSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/06/2026	2	2,281,350	319.08	55,900			37,835		57,158			(6,902)		13,257		0001
Purchased Call/Citi Grandmaster Index/CGM040SSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	3	1,458,871	322.54	35,358			26,771		29,918			(4,366)		8,954		0001
Purchased Call/Citi Grandmaster Index/CGM040SSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	1	2,303,532	322.64	55,976			42,520		47,089			(6,882)		14,190		0001
Purchased Call/Citi Grandmaster Index/CGM040SSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/09/2026	4	1,882,706	322.73	45,767			35,168		38,187			(5,657)		11,629		0001
Purchased Call/Citi Grandmaster Index/CGM040SSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	1	2,106,609	322.98	50,980			39,253		42,173			(6,277)		13,047		0001
Purchased Call/Citi Grandmaster Index/CGM040SSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2026	3	907,362	322.93	21,497			16,721		18,244			(2,669)		5,635		0001
Purchased Call/Citi Grandmaster Index/CGM040TSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	2	2,649,194	322.36	61,794			49,138		55,926			(7,627)		16,669		0001
Purchased Call/Citi Grandmaster Index/CGM040SSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/14/2026	4	5,000,677	323.26	119,723			92,368		98,426			(14,776)		31,026		0001
Purchased Call/Citi Grandmaster Index/CGM040TSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	2	3,719,745	322.51	90,460			74,754		78,538			(11,200)		23,826		0001
Purchased Call/Citi Grandmaster Index/CGM040T$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	1	1,202,298	323.1	29,096			22,652		24,035			(3,582)		7,493		0001
Purchased Call/Citi Grandmaster Index/CGM040TSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	1	510,321	320.32	12,299			10,052		12,413			(1,512)		3,261		0001
Purchased Call/Citi Grandmaster Index/CGM040TSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/30/2026	3	2,011,277	321.71	48,122			38,445		44,331			(5,970)		12,655		0001
Purchased Call/Citi Grandmaster Index/CGM040SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	2	1,981,544	322.84	48,288			37,121		39,902			(5,969)		12,239		0001
Purchased Call/Citi Grandmaster Index/CGM040TSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/28/2026	4	6,785,703	322.6	163,698			129,369		140,787			(20,192)		42,622		0001
Purchased Call/Citi Grandmaster Index/CGM040T$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1	1,582,664	321.71	38,300			30,556		34,878			(4,716)		9,984		0001

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Purchased Call/Citi Grandmaster Index/CGM040T$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	11/13/2026	4	6,162,830	320.32	146,369	3,386		122,511		149,688			(18,534)		39,243		0001
Purchased Call/Citi Grandmaster Index/CGM040T$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1	1,839,213	322.44	44,509			35,094		38,541			(5,472)		11,542		0001
Purchased Call/Citi Grandmaster Index/CGM040T$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/23/2026	2	3,294,556	322.44	79,856			62,899		69,007			(9,886)		20,603		0001
Purchased Call/Citi Grandmaster Index/CGM040US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2024	12/02/2026	4	4,649,865	324.41	112,169	1,039		94,955		87,664			(13,968)		30,080		0001
Purchased Call/Citi Grandmaster Index/CGM040S$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	10/08/2026	3	1,057,495	322.57	25,155	794		19,912		21,718			(3,215)		6,526		0001
Purchased Call/Citi Grandmaster Index/CGM040T$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2024	11/19/2026	2	1,377,645	321.34	33,115			27,203		31,511			(4,089)		8,817		0001
Purchased Call/Citi Grandmaster Index/CGM040S$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	3	6,190,476	322.4	150,450			113,981		128,161			(18,590)		37,995		0001
Purchased Call/Citi Grandmaster Index/CGM040US$	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/23/2026	4	4,579,644	322.24	112,052			97,473		100,622			(13,843)		30,131		0001
Purchased Call/Citi Grandmaster Index/CGM040T$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	1	1,848,223	322.44	44,727			35,253		38,746			(5,507)		11,589		0001
Purchased Call/Citi Grandmaster Index/CGM040S$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/01/2026	3	1,965,623	322.67	47,657			35,913		39,966			(5,881)		12,053		0001
Purchased Call/Citi Grandmaster Index/CGM040T$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	265,737	322.33	6,480			5,097		5,607			(800)		1,662		0001
Purchased Call/Citi Grandmaster Index/CGM040T$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/11/2026	3	7,089,237	322.87	166,127			134,479		146,084			(20,492)		45,066		0001
Purchased Call/Citi Grandmaster Index/CGM040US4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1	2,138,369	324.26	51,535			43,099		40,642			(6,345)		13,811		0001
Purchased Call/Citi Grandmaster Index/CGM040T$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2024	11/04/2026	3	4,065,215	321.64	98,945			79,140		90,281			(12,205)		25,689		0001
Purchased Call/Citi Grandmaster Index/CGM040T$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	3	6,993,853	322.69	168,505			136,110		144,835			(20,835)		44,271		0001
Purchased Call/Citi Grandmaster Index/CGM040US$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/09/2026	2	5,194,944	325.81	124,823			105,856		89,402			(15,399)		33,799		0001
Purchased Call/Citi Grandmaster Index/CGM040T$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	2	1,141,197	321.26	28,893			23,849		26,147			(3,570)		7,310		0001
Purchased Call/Citi Grandmaster Index/CGM040T$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	3	8,577,843	321.84	207,092			170,877		190,314			(25,578)		54,943		0001
Purchased Call/Citi Grandmaster Index/CGM040T$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/13/2026	2	5,045,823	321.18	121,341			98,919		115,994			(14,981)		32,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040USO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/23/2026	2	2,226,369	322.51	54,002			44,673		47,353			(6,654)		14,296		0001
Purchased Call/Citi Grandmaster Index/CGM040USA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/04/2026	2	6,505,024	325.37	156,795			132,369		114,638			(19,359)		42,151		0001
Purchased Call/Citi Grandmaster Index/CGM040TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	1	3,775,104	322.69	90,980			73,561		78,506			(11,201)		23,957		0001
Purchased Call/Citi Grandmaster Index/CGM040USN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/18/2026	3	3,294,576	322.4	73,690			63,588		72,071			(9,096)		21,590		0001
Purchased Call/Citi Grandmaster Index/CGM040USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/04/2026	3	6,792,621	325.4	166,068			140,537		119,502			(20,594)		44,014		0001
Purchased Call/Citi Grandmaster Index/CGM040USC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/07/2026	2	2,869,141	325.4	69,483			58,789		50,592			(8,558)		18,637		0001
Purchased Call/Citi Grandmaster Index/CGM040USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	3	5,006,822	325.35	117,592			100,869		89,451			(14,509)		32,759		0001
Purchased Call/Citi Grandmaster Index/CGM040USM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/17/2026	2	3,384,268	324.67	70,140	835		61,035		63,140			(8,762)		22,160		0001
Purchased Call/Citi Grandmaster Index/CGM040TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2026	3	3,166,024	321.13	75,979			61,762		73,033			(9,372)		20,160		0001
Purchased Call/Citi Grandmaster Index/CGM040USW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/24/2026	3	5,345,686	322.45	127,936			111,921		116,346			(15,856)		35,199		0001
Purchased Call/Citi Grandmaster Index/CGM040USX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/30/2026	4	7,159,954	322.3	153,181	18,236		150,662		157,194			(21,032)		47,368		0001
Purchased Call/Citi Grandmaster Index/CGM040USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	3	6,329,075	325.85	151,101	715		129,674		108,878			(18,749)		41,244		0001
Purchased Call/Citi Grandmaster Index/CGM040USP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	1	1,769,948	322.24	42,656			36,906		38,818			(5,252)		11,627		0001
Purchased Call/Citi Grandmaster Index/CGM040USJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	2	3,389,657	325.57	81,358			69,583		59,440			(10,068)		22,089		0001
Purchased Call/Citi Grandmaster Index/CGM040UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/26/2024	12/24/2026	3	4,103,172	322.56	97,862			85,541		88,219			(12,115)		27,018		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2026	2	2,509,662	324.89	63,088			53,027		45,727			(7,789)		16,249		0001
Purchased Call/Citi Grandmaster Index/CGM040TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	10/30/2026	3	6,787,775	321.62	164,082			130,669		150,493			(20,278)		42,709		0001
Purchased Call/Citi Grandmaster Index/CGM040TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/06/2026	3	1,125,334	322.39	27,098			21,876		23,772			(3,350)		7,123		0001
Purchased Call/Citi Grandmaster Index/CGM040SSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/07/2026	4	7,054,783	322.45	171,420			130,626		145,767			(21,163)		43,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	1	3,536,816	321.71	85,591			68,308		78,002			(10,523)		22,330		0001
Purchased Call/Citi Grandmaster Index/CGM040TSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/29/2026	2	769,260	322.58	18,236			14,460		15,958			(2,252)		4,836		0001
Purchased Call/Citi Grandmaster Index/CGM040TSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/16/2026	2	3,695,820	323.1	88,896			69,160		73,535			(11,005)		22,971		0001
Purchased Call/Citi Grandmaster Index/CGM040US3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/27/2026	3	10,676,905	322.67	258,937			216,111		224,567			(31,933)		68,787		0001
Purchased Call/Citi Grandmaster Index/CGM040TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	2	4,016,124	322.7	96,766			78,082		86,116			(11,951)		25,422		0001
Purchased Call/Citi Grandmaster Index/CGM040USR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2026	3	6,415,136	322.24	154,005			133,241		140,645			(19,056)		42,040		0001
Purchased Call/Citi Grandmaster Index/CGM040US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/25/2026	2	2,228,376	323.19	52,928			44,117		45,173			(6,557)		14,333		0001
Purchased Call/Citi Grandmaster Index/CGM040USG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/11/2026	2	1,800,738	326.21	41,453	837		36,129		30,224			(5,222)		11,735		0001
Purchased Call/Citi Grandmaster Index/CGM040USI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	1	1,457,980	325.57	35,137			30,069		25,565			(4,320)		9,532		0001
Purchased Call/Citi Grandmaster Index/CGM040SST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	1	2,106,339	322.98	50,973			39,264		42,219			(6,267)		13,057		0001
Purchased Call/Citi Grandmaster Index/CGM040TS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/21/2026	2	4,499,415	322.82	108,485			84,696		91,578			(13,383)		28,089		0001
Purchased Call/Citi Grandmaster Index/CGM040SSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	3	1,483,638	322.89	35,844			27,863		29,942			(4,430)		9,221		0001
Purchased Call/Citi Grandmaster Index/CGM040US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	1	2,960,234	323.08	69,544			58,002		60,449			(8,597)		19,040		0001
Purchased Call/Citi Grandmaster Index/CGM040TS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	5,084,215	322.5	123,010			96,717		106,039			(15,187)		31,795		0001
Purchased Call/Citi Grandmaster Index/CGM040US6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	1	2,020,195	324.26	48,687			40,684		38,213			(6,019)		13,015		0001
Purchased Call/Citi Grandmaster Index/CGM040USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/10/2026	1	349,028	325.7	8,669			7,370		6,038			(1,070)		2,273		0001
Purchased Call/Citi Grandmaster Index/CGM040SSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/05/2026	2	3,025,911	322.64	73,223			55,680		61,776			(9,042)		18,623		0001
Purchased Call/Citi Grandmaster Index/CGM040TSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	2	2,827,645	321.68	65,900			53,534		63,001			(8,138)		17,990		0001
Purchased Call/Citi Grandmaster Index/CGM040SSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2024	10/09/2026	2	3,896,691	322.98	94,772			72,881		77,707			(11,733)		24,068		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	1	3,037,642	322.24	73,207			63,352		66,583			(9,001)		19,970		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/18/2026	4	10,363,043	320.93	257,005			222,108		246,780			(31,758)		67,912		0001
Purchased Call/Citi Grandmaster Index/CGM040USV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/28/2026	2	6,600,200	322.45	155,240	4,573		140,195		143,885			(19,306)		43,596		0001
Purchased Call/Citi Grandmaster Index/CGM040SSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	2	5,438,136	322.91	131,827			102,393		109,595			(16,278)		33,800		0001
Purchased Call/Citi Grandmaster Index/CGM040TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/18/2026	2	6,409,830	320.89	156,150			127,917		150,675			(19,263)		40,988		0001
Purchased Call/Citi Grandmaster Index/CGM040TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/22/2026	1	719,775	322.69	17,042			13,338		14,822			(2,104)		4,497		0001
Purchased Call/Citi Grandmaster Index/CGM040TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	1	3,270,944	320.32	78,830			64,408		79,658			(9,705)		20,881		0001
Purchased Call/Citi Grandmaster Index/CGM040SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	2	3,744,667	322.64	90,272			68,478		76,256			(11,173)		22,984		0001
Purchased Call/Citi Grandmaster Index/CGM040USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1	3,069,909	325.57	73,985			63,299		53,947			(9,109)		20,054		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	1	586,346	325.4	14,190			12,007		10,340			(1,745)		3,812		0001
Purchased Call/Citi Grandmaster Index/CGM040TSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2026	2	1,244,949	322	30,857			24,795		27,046			(3,811)		7,874		0001
Purchased Call/Citi Grandmaster Index/CGM040TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	1	2,469,918	323.1	60,019			46,746		49,437			(7,379)		15,406		0001
Purchased Call/Citi Grandmaster Index/CGM040TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/10/2026	2	4,548,709	322.69	108,589	979		88,683		94,415			(13,478)		28,891		0001
Purchased Call/Citi Grandmaster Index/CGM040US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	628,791	325.65	14,926			12,599		10,874			(1,843)		4,074		0001
Purchased Call/Citi Grandmaster Index/CGM040US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	1	2,137,810	324.26	51,521			43,099		40,614			(6,335)		13,818		0001
Purchased Call/Citi Grandmaster Index/CGM040USU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	1	6,529,133	322.45	157,352			137,683		142,291			(19,347)		43,161		0001
Purchased Call/Citi Grandmaster Index/CGM040IWS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	1	2,136,636	327.56		51,493		48,589		35,853			(3,166)		14,657		0001
Purchased Call/Citi Grandmaster Index/CGM040IWSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/03/2027	2	6,754,523	326.13	161,855			155,905		119,706			(6,155)		46,837		0001
Purchased Call/Citi Grandmaster Index/CGM040VS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	01/08/2027	3	1,727,956	321.43		42,056		37,662		40,173			(4,485)		11,512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/15/2027	4	11,000,001	324.34		267,029		244,042		213,826			(23,979)		73,678		0001
Purchased Call/Citi Grandmaster Index/CGM040VSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	2	2,099,227	326.39		52,849		49,207		35,995			(3,836)		14,284		0001
Purchased Call/Citi Grandmaster Index/CGM040VS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/06/2027	3	4,196,164	322.75		99,998		88,647		89,891			(11,457)		27,912		0001
Purchased Call/Citi Grandmaster Index/CGM040VSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/04/2027	2	631,184	325.91		15,867		14,733		11,202			(1,168)		4,292		0001
Purchased Call/Citi Grandmaster Index/CGM040VSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	02/26/2027	4	4,440,698	325.96		106,932		103,076		79,807			(4,210)		30,683		0001
Purchased Call/Citi Grandmaster Index/CGM040VSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	2	8,101,325	327.98		193,295		183,735		126,386			(10,304)		55,693		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	02/10/2027	4	4,419,453	326.99		106,659		99,733		73,091			(7,053)		30,183		0001
Purchased Call/Citi Grandmaster Index/CGM040VSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	2	3,507,536	323.64		85,196		76,991		71,310			(8,616)		23,493		0001
Purchased Call/Citi Grandmaster Index/CGM040VSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	3,986,867	325.47		95,600		87,177		72,200			(8,770)		26,846		0001
Purchased Call/Citi Grandmaster Index/CGM040VSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/19/2027	1	1,494,130	324.34		36,009		32,591		29,035			(3,591)		10,038		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	02/26/2027	4	3,867,695	326.07		92,888		89,284		68,669			(3,950)		26,723		0001
Purchased Call/Citi Grandmaster Index/CGM040VSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/04/2027	1	1,504,378	322.22		36,256		32,066		33,268			(4,315)		9,991		0001
Purchased Call/Citi Grandmaster Index/CGM040VSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	2	324,071	323.24		8,192		8,040		6,940			(167)		2,262		0001
Purchased Call/Citi Grandmaster Index/CGM040VSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/13/2027	4	6,930,698	321.2		166,672		149,436		164,306			(17,422)		46,351		0001
Purchased Call/Citi Grandmaster Index/CGM040VSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	02/19/2027	3	3,283,766	327.27		78,044		74,340		53,569			(3,942)		22,575		0001
Purchased Call/Citi Grandmaster Index/CGM040VSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	1	2,558,518	326.44		61,404		57,266		43,683			(4,368)		17,448		0001
Purchased Call/Citi Grandmaster Index/CGM040VS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/07/2027	2	739,809	322.42		17,351		15,444		16,209			(1,939)		4,925		0001
Purchased Call/Citi Grandmaster Index/CGM040VS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	12/24/2026	1	450,631	322.63		9,833		8,778		9,645			(1,066)		2,967		0001
Purchased Call/Citi Grandmaster Index/CGM040VSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	01/29/2027	3	6,369,708	326.18		153,100		141,084		110,082			(12,573)		43,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	12/31/2026	3	5,040,154	322.22		120,992		106,996		111,268			(14,377)		33,370		0001
Purchased Call/Citi Grandmaster Index/CGM040VSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	3	3,624,242	327.21		86,496		80,571		58,803			(6,228)		24,661		0001
Purchased Call/Citi Grandmaster Index/CGM040VSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	1	2,258,800	325.86		54,437		50,244		40,023			(4,394)		15,324		0001
Purchased Call/Citi Grandmaster Index/CGM040WSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	03/04/2027	2	1,152,028	325.44		29,322		28,353		21,358			(1,007)		7,994		0001
Purchased Call/Citi Grandmaster Index/CGM040WSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/05/2027	3	3,446,593	325.37		79,209		76,984		64,351			(2,429)		23,933		0001
Purchased Call/Citi Grandmaster Index/CGM040VSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	4	5,010,620	325.86		119,208		110,192		88,465			(9,269)		33,918		0001
Purchased Call/Citi Grandmaster Index/CGM040WST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/11/2027	3	2,517,896	322.97		62,168		60,781		54,963			(1,513)		17,559		0001
Purchased Call/Citi Grandmaster Index/CGM040USZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	12/31/2026	5	2,605,777	322.27		63,626		56,403		57,345			(7,360)		17,252		0001
Purchased Call/Citi Grandmaster Index/CGM040XS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2027	1	3,321,378	324.53		80,377		79,604		66,008			(1,098)		23,357		0001
Purchased Call/Citi Grandmaster Index/CGM040WSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2025	02/24/2027	3	3,176,396	326.91		75,860		72,368		53,384			(3,587)		21,915		0001
Purchased Call/Citi Grandmaster Index/CGM040XSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1	1,714,400	323.2		41,488		41,488		40,876			(170)		12,106		0001
Purchased Call/Citi Grandmaster Index/CGM040XSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2027	1	3,898,458	322.93		94,343		94,343		94,495					27,566		0001
Purchased Call/Citi Grandmaster Index/CGM040WSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/05/2027	3	3,451,472	326.44		83,974		78,345		59,000			(5,851)		23,486		0001
Purchased Call/Citi Grandmaster Index/CGM040WSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	1	3,299,986	325.37		79,860		77,556		61,842			(2,618)		22,980		0001
Purchased Call/Citi Grandmaster Index/CGM040XS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	3	3,305,946	324.53		80,577		79,836		65,538			(1,019)		23,184		0001
Purchased Call/Citi Grandmaster Index/CGM040WSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/12/2027	3	4,499,988	323.67		109,680		107,608		93,832			(2,450)		31,403		0001
Purchased Call/Citi Grandmaster Index/CGM040WSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1	1,563,958	327.27		37,691		35,877		25,666			(1,959)		10,775		0001
Purchased Call/Citi Grandmaster Index/CGM040VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	1	733,748	325.32		18,540		17,082		13,431			(1,526)		4,967		0001
Purchased Call/Citi Grandmaster Index/CGM040VSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/25/2027	1	3,183,470	325.34		76,722		70,073		58,224			(6,927)		21,485		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2027	1	3,580,204	326.44		86,283		80,475		61,499			(6,129)		24,434		0001
Purchased Call/Citi Grandmaster Index/CGM040VSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2027	2	1,624,972	325.35		39,216		35,731		29,666			(3,612)		10,942		0001
Purchased Call/Citi Grandmaster Index/CGM040XS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2027	4	4,338,752	324.95		104,713		104,010		93,105			(830)		30,532		0001
Purchased Call/Citi Grandmaster Index/CGM040XSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2027	2	3,413,465	323.2		82,235		82,235		81,213			(250)		24,037		0001
Purchased Call/Citi Grandmaster Index/CGM040XS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	3	5,740,854	323.98		137,802		137,641		130,547			(704)		40,427		0001
Purchased Call/Citi Grandmaster Index/CGM040XS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	2	8,436,219	324.65		204,033		201,805		187,725			(3,056)		59,161		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/05/2027	1	1,620,963	322.22		39,065		34,558		35,831			(4,643)		10,774		0001
Purchased Call/Citi Grandmaster Index/CGM040US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/31/2026	3	850,584	322.06		20,693		18,274		18,973			(2,487)		5,632		0001
Purchased Call/Citi Grandmaster Index/CGM040W0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/05/2027	3	7,564,809	325.56		181,208		175,787		139,601			(6,090)		52,530		0001
Purchased Call/Citi Grandmaster Index/CGM040VS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2027	3	9,590,306	322.27		226,528		201,669		211,487			(25,232)		63,892		0001
Purchased Call/Citi Grandmaster Index/CGM040VS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/11/2027	1	5,199,438	321.43		124,787		111,570		121,220			(13,657)		34,719		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/21/2027	2	1,812,627	325.09		44,328		40,291		33,734			(4,096)		12,196		0001
Purchased Call/Citi Grandmaster Index/CGM040XS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	2	502,953	324.97		11,901		11,778		9,698			(171)		3,527		0001
Purchased Call/Citi Grandmaster Index/CGM040W0G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/26/2027	3	2,325,520	326.67		54,996		52,706		39,689			(2,436)		16,068		0001
Purchased Call/Citi Grandmaster Index/CGM040XS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	2	1,035,438	325.36		23,555		23,436		19,576			(158)		7,292		0001
Purchased Call/Citi Grandmaster Index/CGM040XSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2027	1	438,797	323.2		10,619		10,619		10,468			(44)		3,101		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	3	3,109,110	324.39		74,269		73,967		69,028			(467)		21,894		0001
Purchased Call/Citi Grandmaster Index/CGM040VSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2027	3	4,571,588	325.12		112,531		104,106		85,366			(8,556)		31,061		0001
Purchased Call/Citi Grandmaster Index/CGM040VS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/28/2027	1	527,160	325.33		12,688		11,641		9,667			(1,062)		3,566		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040V\$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2027	1	1,213,767	327.27		29,252		27,845		19,889			(1,519)		8,368		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	03/10/2027	3	6,681,740	324.13		158,515		154,273		135,314			(4,466)		46,562		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	4,210,888	325.34		100,717		91,972		76,915			(9,075)		28,355		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/11/2027	1	318,239	327.12		7,608		7,126		5,227			(490)		2,175		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/12/2027	2	10,681,109	327.56		257,094		242,550		170,867			(15,755)		73,055		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/12/2027	4	7,052,459	322.78		172,802		169,294		155,350			(4,179)		49,215		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	1	911,516	328.02		21,869		20,783		14,140			(1,170)		6,266		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2027	3	5,157,617	324.94		125,977		115,359		97,555			(10,762)		34,861		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	1	1,813,308	323.25		44,540		40,233		37,807			(4,521)		12,146		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	3	7,056,261	327.7		169,073		159,356		111,801			(10,564)		48,262		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2027	2	4,950,866	324.43		119,133		117,084		99,064			(2,207)		34,671		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/16/2027	2	6,329,490	323.67		153,233		150,288		132,125			(3,553)		44,294		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2027	1	2,159,123	321.43		51,819		46,338		50,368			(5,663)		14,429		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2027	1	1,283,264	324.34		30,927		27,995		25,052			(3,080)		8,628		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2027	1	2,317,924	325.34		55,862		51,028		42,388			(5,037)		15,655		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2025	02/18/2027	1	1,000,599	328.11		23,909		22,626		15,465			(1,312)		6,874		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1	1,870,407	325.37		45,264		43,956		34,977			(1,486)		13,016		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2025	02/25/2027	2	1,275,521	326.47		30,463		29,194		22,013			(1,355)		8,807		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2025	03/05/2027	3	1,141,350	326.48		26,313		25,506		19,837			(901)		7,926		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W8K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	1	1,169,227	325.96		28,295		27,206		20,967			(1,200)		8,096		0001
Purchased Call/Citi Grandmaster Index/CGM040W7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/17/2027	3	2,372,841	327.56		57,527		54,313		38,003			(3,453)		16,289		0001
Purchased Call/Citi Grandmaster Index/CGM040X83	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	1	4,840,023	324.53		117,129		116,001		96,126			(1,602)		34,013		0001
Purchased Call/Citi Grandmaster Index/CGM040X80	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/18/2027	2	1,102,288	324.28		27,426		27,064		22,228			(434)		7,725		0001
Purchased Call/Citi Grandmaster Index/CGM040W83	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,074,018	327.06		26,697		25,149		17,773			(1,685)		7,346		0001
Purchased Call/Citi Grandmaster Index/CGM040VST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	1	2,251,897	325.86		54,271		50,096		39,937			(4,374)		15,289		0001
Purchased Call/Citi Grandmaster Index/CGM040W5J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2027	1	2,962,599	325.96		71,695		68,937		53,274			(3,036)		20,528		0001
Purchased Call/Citi Grandmaster Index/CGM040VSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2027	1	520,133	321.11		14,027		12,600		12,392			(1,443)		3,481		0001
Purchased Call/Citi Grandmaster Index/CGM040W5X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	1	2,074,171	323.67		50,195		49,228		43,505			(1,167)		14,505		0001
Purchased Call/NDX Index/NDX0210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	894,846	18705.2	73,467			52,613		52,613	(67,224)				1,689		0001
Purchased Call/NDX Index/NDX0000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	1,696,120	19001	137,046			88,275		88,275	(116,789)				3,633		0001
Purchased Call/NDX Index/NDX0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	2,114,000	18100.2	156,013			144,090		144,090	(131,298)				1,565		0001
Purchased Call/NDX Index/NDX0211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	1,143,780	19822.9	95,620			44,705		44,705	(74,301)				3,182		0001
Purchased Call/NDX Index/NDX0170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	921,582	20439.5	77,505			19,593		19,593	(57,744)				2,400		0001
Purchased Call/NDX Index/NDX0050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	1,393,052	18421.3	113,534			124,595		124,595	(58,016)				4,626		0001
Purchased Call/NDX Index/NDX0051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	1,151,008	21117.2	108,885			37,394		37,394	(64,075)				4,478		0001
Purchased Call/NDX Index/NDX0211SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,244,345	20107.8	106,765			59,948		59,948	(66,840)				4,501		0001
Purchased Call/NDX Index/NDX0051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,971,577	21622.3	168,964			53,108		53,108	(87,215)				8,191		0001
Purchased Call/NDX Index/NDX0051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	1,180,794	21117.2	95,172			36,979		36,979	(54,439)				4,594		0001
Purchased Call/NDX Index/NDX0051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	1,099,000	21181		87,151		40,466		40,466	(46,684)				4,839		0001
Purchased Call/NDX Index/NDX0212S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,095,000	21614.1	62,525			29,726		29,726	(32,798)				5,174		0001
Purchased Call/NDX Index/NDX0051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	1,843,233	20201.4	157,965			116,222		116,222	(41,743)				8,895		0001
Purchased Call/NDX Index/NDX0211SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,890,655	21491.3	159,382			67,654		67,654	(91,728)				8,740		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,348,912	19754		101,438		90,890		90,890	(10,548)				6,642		0001
Purchased Call/NDX Index/NDX0212$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,205,123	21491.3		110,269		44,863		44,863	(65,406)				5,571		0001
Purchased Call/NDX Index/NDX0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,616,000	19754		141,723		125,177		125,177	(16,546)				7,957		0001
Purchased Call/NDX Index/NDX0051$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,585,000	21181		141,224		61,358		61,358	(79,866)				6,978		0001
Purchased Call/NDX Index/NDX0212$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,730,000	21614.1		147,569		60,726		60,726	(86,843)				8,175		0001
Purchased Call/NDX Index/NDX0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,328,490	19754		72,536		65,631		65,631	(6,904)				6,542		0001
Purchased Call/NDX Index/NDX0051$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,216,000	21181		121,843		48,909		48,909	(72,934)				5,354		0001
Purchased Call/NDX Index/NDX0050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			1,281,585		1,281,585	(300,078)				20,113		0001
Purchased Call/NDX Index/NDX0050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7	467,152			708,071		708,071	(191,953)				15,617		0001
Purchased Call/NDX Index/NDX0050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			854,677		854,677	(226,726)				18,507		0001
Purchased Call/NDX Index/NDX0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			1,166,452		1,166,452	(301,070)				24,167		0001
Purchased Call/NDX Index/NDX0050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9	459,412			742,902		742,902	(185,011)				14,464		0001
Purchased Call/NDX Index/NDX0050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			865,432		865,432	(236,443)				20,951		0001
Purchased Call/NDX Index/NDX0050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			1,110,733		1,110,733	(314,592)				30,131		0001
Purchased Call/NDX Index/NDX0050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,532,366	16649.9	469,210			629,756		629,756	(174,775)				16,748		0001
Purchased Call/NDX Index/NDX0050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,440,706	17330.4	751,737			911,992		911,992	(263,644)				26,782		0001
Purchased Call/NDX Index/NDX0050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,987,247	17783.2	1,225,281			1,401,832		1,401,832	(417,047)				43,964		0001
Purchased Call/NDX Index/NDX0050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	2,839,427	18018.5	877,099			971,891		971,891	(292,034)				31,554		0001
Purchased Call/NDX Index/NDX0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4	558,515			1,319,843		1,319,843	(303,339)				18,013		0001
Purchased Call/NDX Index/NDX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			1,006,519		1,006,519	(252,396)				17,332		0001
Purchased Call/NDX Index/NDX0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			831,464		831,464	(217,955)				15,837		0001
Purchased Call/NDX Index/NDX0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			857,074		857,074	(233,578)				17,832		0001
Purchased Call/NDX Index/NDX0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			761,345		761,345	(202,926)				15,601		0001
Purchased Call/NDX Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			780,050		780,050	(210,522)				17,090		0001
Purchased Call/NDX Index/NDX0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,653,959	18004.7	1,141,862			1,236,074		1,236,074	(393,552)				40,448		0001
Purchased Call/NDX Index/NDX0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	1,277,983	18339.4	357,963			381,820		381,820	(96,115)				14,257		0001
Purchased Call/NDX Index/NDX0150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			1,071,605		1,071,605	(278,445)				21,366		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			1,358,504		1,358,504	(330,762)				19,127		0001
Purchased Call/NDX Index/NDX0210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			1,434,277		1,434,277	(309,769)				16,796		0001
Purchased Call/NDX Index/NDX0210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			1,080,756		1,080,756	(246,962)				15,042		0001
Purchased Call/NDX Index/NDX0210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			1,059,918		1,059,918	(286,317)				22,067		0001
Purchased Call/NDX Index/NDX0210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273	553,995			853,852		853,852	(232,780)				18,459		0001
Purchased Call/NDX Index/NDX0210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			755,498		755,498	(212,748)				18,602		0001
Purchased Call/NDX Index/NDX0210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/22/2030	1	1,778,000	18339.4	558,825			577,403		577,403	(186,512)				19,835		0001
Purchased Call/NDX Index/NDX0210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	1,824,000	17210.9	599,914			705,251		705,251	(209,057)				20,521		0001
Purchased Call/NDX Index/NDX0130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	2,454,146	18085	783,118			839,740		839,740	(264,069)				27,730		0001
Purchased Call/NDX Index/NDX0050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	831,217	19001	235,733			228,711		228,711	(63,965)				9,467		0001
Purchased Call/NDX Index/NDX0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,433,344	18705.2	460,677			450,067		450,067	(147,209)				16,256		0001
Purchased Call/NDX Index/NDX0130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,576,748	18705.2	443,855			455,436		455,436	(116,562)				17,883		0001
Purchased Call/NDX Index/NDX0210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	1,267,936	19700.4	398,766			348,485		348,485	(121,086)				14,495		0001
Purchased Call/NDX Index/NDX0210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,023,000	18100.2	644,123			684,226		684,226	(216,499)				22,674		0001
Purchased Call/NDX Index/NDX0050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,452,000	19001	776,548			751,854		751,854	(234,253)				27,928		0001
Purchased Call/NDX Index/NDX0210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,543,935	20439.5	483,097			383,886		383,886	(139,821)				17,728		0001
Purchased Call/NDX Index/NDX0050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,273,395	18413.8	706,799			771,033		771,033	(231,051)				26,314		0001
Purchased Call/NDX Index/NDX0051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	985,647	19791.5	294,511			278,578		278,578	(91,376)				11,533		0001
Purchased Call/NDX Index/NDX0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,404,821	18421.3	721,206			813,506		813,506	(254,347)				28,041		0001
Purchased Call/NDX Index/NDX0050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,124,000	18413.8	309,887			336,505		336,505	(85,430)				13,010		0001
Purchased Call/NDX Index/NDX0211S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	950,668			668,247		668,247	(389,121)				54,886		0001
Purchased Call/NDX Index/NDX0050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,270,552	19822.9	399,716			351,104		351,104	(115,346)				14,642		0001
Purchased Call/NDX Index/NDX0211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,577,790	19491.8	474,126			456,939		456,939	(153,993)				18,328		0001
Purchased Call/NDX Index/NDX0051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	2,388,491	21622.3	768,616			527,033		527,033	(205,510)				28,481		0001
Purchased Call/NDX Index/NDX0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	2,059,126	21117.2	656,655			488,336		488,336	(178,256)				24,388		0001
Purchased Call/NDX Index/NDX0051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	1,848,593	20776.2	599,314			456,901		456,901	(169,498)				21,969		0001
Purchased Call/NDX Index/NDX0130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	1,824,442	20383.6	566,307			476,000		476,000	(166,822)				21,518		0001
Purchased Call/NDX Index/NDX0051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,180,094	21289.2	735,346			507,038		507,038	(192,926)				26,084		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	1,840,118	20107.8	562,156			496,133		496,133	(171,646)				21,628		0001
Purchased Call/NDX Index/NDX0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	2,102,000	21491.3		682,940		493,278		493,278	(189,661)				25,443		0001
Purchased Call/NDX Index/NDX0051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,034,003	19754		1,295,722		1,194,095		1,194,095	(101,626)				49,305		0001
Purchased Call/NDX Index/NDX0051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,827,122	20201.4		920,794		783,986		783,986	(136,808)				34,443		0001
Purchased Call/NDX Index/NDX0211$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2031	1	1,044,000	21181		316,750		238,459		238,459	(78,291)				12,548		0001
Purchased Call/NDX Index/NDX0051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,838,075	21853		605,646		400,236		400,236	(205,410)				22,165		0001
Purchased Call/NDX Index/NDX0170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,392,007	21491.3		409,529		304,791		304,791	(104,737)				16,849		0001
Purchased Call/NDX Index/NDX0212$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	1,391,842	20201.4		405,861		353,898		353,898	(51,963)				16,957		0001
Purchased Call/NDX Index/NDX0212$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	1,916,494	21614.1		633,401		442,299		442,299	(191,103)				23,273		0001
Purchased Call/NDX Index/NDX0211$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,271,000	21853		377,360		268,543		268,543	(108,817)				15,327		0001
Purchased Call/NDX Index/NDX0051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	3,563,000	21181		1,207,857		846,547		846,547	(361,310)				42,823		0001
Purchased Call/BXIIMSTN Index/SBM017C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	107,368	1393.91	6,098			9,014		9,014	1,469				79		0001
Purchased Call/BXIIMSTN Index/SBM017C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2025	1	5,606	1347.03	358			554		554	63				7		0001
Purchased Call/BXIIMSTN Index/SBM017D$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	5,004	1400.41	355			477		477	38				11		0001
Purchased Call/BXIIMSTN Index/SBM017C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	39,363	1393.91	1,578			2,296		2,296	354				29		0001
Purchased Call/BXIIMSTN Index/SBM017E$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/20/2025	1	11,543	1415.1	743			921		921	63				27		0001
Purchased Call/BXIIMSTN Index/SBM017D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	128,915	1400.41	8,496			11,165		11,165	826				276		0001
Purchased Call/BXIIMSTN Index/SBM017D$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2025	1	139,259	1380.61	8,537			12,059		12,059	1,136				225		0001
Purchased Call/BXIIMSTN Index/SBM017C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	5,503	1393.91	389			581		581	92				4		0001
Purchased Call/BXIIMSTN Index/SBM017D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2025	1	60,614	1380.61	2,764			3,822		3,822	346				98		0001
Purchased Call/BXIIMSTN Index/SBM017C$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/08/2025	1	20,625	1393.91	1,096			2,129		2,129	341				15		0001
Purchased Call/BXIIMSTN Index/SBM017D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	35,092	1398.24	2,537			3,499		3,499	322				66		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	34,045	1400.41	1,580			1,995		1,995	129				73		0001
Purchased Call/BXIIMSTN Index/SBM017CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	53,823	1347.03	2,148			3,140		3,140	318				66		0001
Purchased Call/BXIIMSTN Index/SBM017DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	56,748	1400.41	4,262			5,859		5,859	503				122		0001
Purchased Call/BXIIMSTN Index/SBM017ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	95,630	1415.1	6,331			7,918		7,918	563				225		0001
Purchased Call/BXIIMSTN Index/SBM017CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	85,463	1347.03	4,846			7,348		7,348	809				105		0001
Purchased Call/BXIIMSTN Index/SBM017CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	45,860	1347.03	3,183			5,096		5,096	587				56		0001
Purchased Call/BXIIMSTN Index/SBM017DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	42,237	1380.61	3,028			4,490		4,490	444				68		0001
Purchased Call/BXIIMSTN Index/SBM017DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	1	8,216	1398.24	509			672		672	56				16		0001
Purchased Call/BXIIMSTN Index/SBM017CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	3,750	1347.03	267			430		430	50				5		0001
Purchased Call/BXIIMSTN Index/SBM017DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	14,133	1380.61	992			1,461		1,461	143				23		0001
Purchased Call/BXIIMSTN Index/SBM017ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	243,279	1415.1	18,343			23,892		23,892	2,056				573		0001
Purchased Call/BXIIMSTN Index/SBM017FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	32,109	1474.67	2,530			2,666		2,666	282				101		0001
Purchased Call/BXIIMSTN Index/SBM017ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	16,746	1416.99	973			1,142		1,142	49				50		0001
Purchased Call/BXIIMSTN Index/SBM017ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	20,011	1455.36	1,421			1,597		1,597	147				56		0001
Purchased Call/BXIIMSTN Index/SBM017FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	74,733	1474.67	5,015			5,167		5,167	418				235		0001
Purchased Call/BXIIMSTN Index/SBM017ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	2	22,732	1416.99	1,538			1,838		1,838	91				68		0001
Purchased Call/BXIIMSTN Index/SBM017FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	10,010	1478.12	652			663		663	48				33		0001
Purchased Call/BXIIMSTN Index/SBM017FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	4,965	1478.12	313			317		317	22				16		0001
Purchased Call/BXIIMSTN Index/SBM017FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	40,763	1478.12	2,959			3,051		3,051	266				135		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17F$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	39,090	1474.67	2,818			2,942		2,942	270				123		0001
Purchased Call/BXIIMSTN Index/SBMO17F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	8,719	1474.67	507			518		518	34				27		0001
Purchased Call/BXIIMSTN Index/SBMO17F$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	34,401	1478.12	2,756			2,853		2,853	295				114		0001
Purchased Call/BXIIMSTN Index/SBMO17F$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	5,002	1521.94	353			315		315	40				17		0001
Purchased Call/BXIIMSTN Index/SBMO17F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	60,621	1521.94	4,189			3,736		3,736	464				210		0001
Purchased Call/BXIIMSTN Index/SBMO17E$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	20,022	1440.5	1,422			1,679		1,679	146				52		0001
Purchased Call/BXIIMSTN Index/SBMO17F$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	94,592	1416.99	6,196			7,361		7,361	352				282		0001
Purchased Call/BXIIMSTN Index/SBMO17E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	25,548	1440.5	1,466			1,677		1,677	111				67		0001
Purchased Call/BXIIMSTN Index/SBMO17F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	85,158	1478.12	6,038			6,205		6,205	518				283		0001
Purchased Call/BXIIMSTN Index/SBMO17E$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	15,471	1455.36	1,021			1,134		1,134	94				43		0001
Purchased Call/BXIIMSTN Index/SBMO17E$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	125,305	1455.36	8,696			9,748		9,748	869				349		0001
Purchased Call/BXIIMSTN Index/SBMO17F$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	77,340	1521.94	4,818			4,270		4,270	461				268		0001
Purchased Call/BXIIMSTN Index/SBMO17E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	6,509	1455.36	490			554		554	55				18		0001
Purchased Call/BXIIMSTN Index/SBMO17E$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	12,505	1440.5	803			927		927	70				33		0001
Purchased Call/BXIIMSTN Index/SBMO17F$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	11,529	1521.94	882			784		783	108				40		0001
Purchased Call/BXIIMSTN Index/SBMO17E$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	29,957	1440.5	2,079			2,446		2,446	206				78		0001
Purchased Call/BXIIMSTN Index/SBMO17GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	142,716	1510.21	12,002			11,072		11,072	1,426				516		0001
Purchased Call/BXIIMSTN Index/SBMO17I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	159,610	1519.28	12,067			11,230		11,230	996				681		0001
Purchased Call/BXIIMSTN Index/SBMO17I$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	10,486	1519.28	823			773		773	74				45		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	10/22/2025	2	108,249	1536.18	9,667			7,680		7,680	1,125				406		0001
Purchased Call/BXIIMSTN Index/SBMO17GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	265,224	1536.18	19,467			16,555		16,555	2,219				994		0001
Purchased Call/BXIIMSTN Index/SBMO17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,683	1510.21	4,860			4,463		4,463	462				245		0001
Purchased Call/BXIIMSTN Index/SBMO17GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	2,081	1510.21	153			141		141	15				8		0001
Purchased Call/BXIIMSTN Index/SBMO17HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	76,675	1568.02	4,923			3,742		3,742	557				298		0001
Purchased Call/BXIIMSTN Index/SBMO171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	8,935	1519.28	598			540		540	37				38		0001
Purchased Call/BXIIMSTN Index/SBMO17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	52,777	1568.02	3,647			2,762		2,762	437				205		0001
Purchased Call/BXIIMSTN Index/SBMO17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	68,099	1596.49	4,406			2,996		2,996	510				283		0001
Purchased Call/BXIIMSTN Index/SBMO17HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	89,639	1596.49	6,382			4,277		4,277	765				372		0001
Purchased Call/BXIIMSTN Index/SBMO17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	132,439	1589.92	9,310			6,278		6,278	1,121				531		0001
Purchased Call/BXIIMSTN Index/SBMO17GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	10,221	1536.18	667			565		565	65				38		0001
Purchased Call/BXIIMSTN Index/SBMO17GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	13,327	1536.18	1,066			903		903	131				50		0001
Purchased Call/BXIIMSTN Index/SBMO17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	83,821	1568.02	6,572			4,854		4,854	814				326		0001
Purchased Call/BXIIMSTN Index/SBMO17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	87,406	1510.21	6,564			6,040		6,040	671				316		0001
Purchased Call/BXIIMSTN Index/SBMO17HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	107,275	1589.92	9,033			5,713		5,713	1,040				430		0001
Purchased Call/BXIIMSTN Index/SBMO17GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	24,567	1536.18	2,005			1,691		1,691	247				92		0001
Purchased Call/BXIIMSTN Index/SBMO17HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	26,010	1589.92	2,031			1,329		1,329	244				104		0001
Purchased Call/BXIIMSTN Index/SBMO171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	30,872	1519.28	2,720			2,624		2,624	316				132		0001
Purchased Call/BXIIMSTN Index/SBMO17HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	51,178	1589.92	3,337			2,278		2,278	391				205		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	12/22/2025	2	39,302	1519.28	1,838	939		2,694		2,694	197				168		0001
Purchased Call/BXIIMSTN Index/SBMO17HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	17,673	1596.49	1,364			896		896	163				73		0001
Purchased Call/BXIIMSTN Index/SBMO17GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	44,629	1568.02	3,718			2,680		2,680	447				174		0001
Purchased Call/BXIIMSTN Index/SBMO17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	2,608	1510.21	173			158		158	14				9		0001
Purchased Call/BXIIMSTN Index/SBMO17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	58,570	1568.02	4,135			3,122		3,122	501				228		0001
Purchased Call/BXIIMSTN Index/SBMO17HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	19,996	1589.92	1,436			964		964	174				80		0001
Purchased Call/BXIIMSTN Index/SBMO17HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	13,748	1589.92	1,171			736		736	134				55		0001
Purchased Call/BXIIMSTN Index/SBMO17GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	7,426	1536.18	535			454		454	60				28		0001
Purchased Call/BXIIMSTN Index/SBMO17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	98,587	1568.02	8,124			5,886		5,886	984				384		0001
Purchased Call/BXIIMSTN Index/SBMO171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	6,451	1519.28	560			539		539	63				28		0001
Purchased Call/BXIIMSTN Index/SBMO17HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	215,844	1596.49	15,670			10,455		10,455	1,882				897		0001
Purchased Call/BXIIMSTN Index/SBMO17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	2	26,643	1510.21	1,445	754		1,975		1,975	51				96		0001
Purchased Call/BXIIMSTN Index/SBMO17KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	196,408	1535.38	15,477			15,092		15,092	(385)				967		0001
Purchased Call/BXIIMSTN Index/SBMO171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	9,113	1500.42	700			719		719	19				40		0001
Purchased Call/BXIIMSTN Index/SBMO17JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	25,202	1566.01	1,915			1,612		1,612	(303)				117		0001
Purchased Call/BXIIMSTN Index/SBMO171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	20,394	1536.56	1,317			1,186		1,186	(132)				92		0001
Purchased Call/BXIIMSTN Index/SBMO17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	62,818	1575.01	4,485			3,636		3,636	(849)				303		0001
Purchased Call/BXIIMSTN Index/SBMO17JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	1	16,917	1580.95	1,250			991		991	(259)				80		0001
Purchased Call/BXIIMSTN Index/SBMO17JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	24,772	1575.01	1,999			1,626		1,626	(373)				120		0001

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Purchased Call/BXIIMSTN Index/SBMO17JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	36,156	1580.95		2,618		2,073		2,073	(545)				171		0001
Purchased Call/BXIIMSTN Index/SBMO17JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	2	88,359	1566.01		5,797		4,730		4,730	(1,068)				408		0001
Purchased Call/BXIIMSTN Index/SBMO17JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	02/20/2026	1	18,102	1580.95		1,469		1,195		1,195	(273)				86		0001
Purchased Call/BXIIMSTN Index/SBMO17ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	215,494	1536.56		18,015		17,807		17,807	(209)				972		0001
Purchased Call/BXIIMSTN Index/SBMO17K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	28,009	1575.01		1,837		1,481		1,481	(356)				135		0001
Purchased Call/BXIIMSTN Index/SBMO17ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	35,938	1500.42		2,368		2,286		2,286	(83)				158		0001
Purchased Call/BXIIMSTN Index/SBMO17JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	10,679	1575.01		800		649		649	(150)				52		0001
Purchased Call/BXIIMSTN Index/SBMO17ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	77,179	1500.42		6,668		7,372		7,372	704				340		0001
Purchased Call/BXIIMSTN Index/SBMO17JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	85,627	1580.95		4,084		3,216		3,216	(868)				405		0001
Purchased Call/BXIIMSTN Index/SBMO17JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	46,356	1580.95		3,129		2,455		2,455	(674)				219		0001
Purchased Call/BXIIMSTN Index/SBMO17ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	30,031	1536.56		2,132		1,978		1,978	(155)				135		0001
Purchased Call/BXIIMSTN Index/SBMO17JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	10,627	1580.95		812		647		647	(165)				50		0001
Purchased Call/BXIIMSTN Index/SBMO17JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	50,310	1580.95		3,959		3,164		3,164	(795)				238		0001
Purchased Call/BXIIMSTN Index/SBMO17JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	84,410	1566.01		6,204		5,186		5,186	(1,018)				390		0001
Purchased Call/BXIIMSTN Index/SBMO17JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	3,190	1566.01		170		139		139	(31)				15		0001
Purchased Call/BXIIMSTN Index/SBMO17JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	4,446	1580.95		315		249		249	(67)				21		0001
Purchased Call/BXIIMSTN Index/SBMO17JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	18,304	1575.01		1,065		863		863	(203)				88		0001
Purchased Call/BXIIMSTN Index/SBMO17K$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	178,495	1535.38		13,583		13,122		13,122	(461)				879		0001
Purchased Call/BXIIMSTN Index/SBMO17K$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	17,225	1535.38		1,230		1,170		1,170	(59)				85		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	11,207	1500.42		944		1,024		1,024	81				49		0001
Purchased Call/BXIIMSTN Index/SBMO171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	27,062	1500.42		2,008		2,029		2,029	21				119		0001
Purchased Call/BXIIMSTN Index/SBMO171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	153,210	1536.56		11,460		10,839		10,839	(621)				691		0001
Purchased Call/BXIIMSTN Index/SBMO17J$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	17,836	1580.95		1,172		915		915	(256)				84		0001
Purchased Call/BXIIMSTN Index/SBMO17J$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	30,324	1566.01		2,481		2,112		2,112	(368)				140		0001
Purchased Call/BXIIMSTN Index/SBMO17K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	64,860	1535.38		3,691		3,397		3,397	(293)				319		0001
Purchased Call/BXIIMSTN Index/SBMO17K$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	5,347	1535.38		373		352		352	(20)				26		0001
Purchased Call/BXIIMSTN Index/SBMO171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	64,876	1536.56		4,697		4,384		4,384	(313)				293		0001
Purchased Call/BXIIMSTN Index/SBMO176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	56,173	1114.61	8,336			22,016		22,016	1,710				42		0001
Purchased Call/BXIIMSTN Index/SBMO176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	29,000	1114.61	3,866			8,371		8,371	515				21		0001
Purchased Call/BXIIMSTN Index/SBMO176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,018	1126.32	2,662			5,613		5,613	320				32		0001
Purchased Call/BXIIMSTN Index/SBMO176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,011	1126.32	2,946			7,555		7,555	536				32		0001
Purchased Call/BXIIMSTN Index/SBMO177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	18,647	1157.95	2,762			6,433		6,433	447				35		0001
Purchased Call/BXIIMSTN Index/SBMO177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	35,033	1190.49	5,090			10,941		10,941	750				75		0001
Purchased Call/BXIIMSTN Index/SBMO177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	25,058	1211.99	3,714			7,315		7,315	500				59		0001
Purchased Call/BXIIMSTN Index/SBMO178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,726	1259.37	842			1,434		1,434	101				16		0001
Purchased Call/BXIIMSTN Index/SBMO178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	30,027	1217.15	4,180			7,191		7,191	298				94		0001
Purchased Call/BXIIMSTN Index/SBMO178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	2,001	1217.15	312			588		588	39				6		0001
Purchased Call/BXIIMSTN Index/SBMO178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1205.15	10,860			21,584		21,584	1,359				243		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	12,511	1188.71	1,728			3,032		3,032	99				45		0001
Purchased Call/BXIIMSTN Index/SBMO179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	33,970	1166.36	5,411			11,632		11,632	611				127		0001
Purchased Call/BXIIMSTN Index/SBMO179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	31,955	1166.36	5,062			10,737		10,737	519				120		0001
Purchased Call/BXIIMSTN Index/SBMO179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	30,036	1205.27	4,457			9,270		9,270	531				117		0001
Purchased Call/BXIIMSTN Index/SBMO179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	13,691	1205.27	1,726			2,851		2,851	88				53		0001
Purchased Call/BXIIMSTN Index/SBMO17AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	2	35,054	1265.71	5,115			9,166		9,166	619				141		0001
Purchased Call/BXIIMSTN Index/SBMO17AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	21,467	1265.71	2,857			4,630		4,630	159				86		0001
Purchased Call/BXIIMSTN Index/SBMO17ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1274.03	2,077			3,324		3,324	116				65		0001
Purchased Call/BXIIMSTN Index/SBMO17ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	7,542	1321.13	982			1,462		1,462	70				32		0001
Purchased Call/BXIIMSTN Index/SBMO17ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	5,718	1321.13	805			1,260		1,260	91				24		0001
Purchased Call/BXIIMSTN Index/SBMO17ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	10,009	1325.92	1,405			2,189		2,189	158				44		0001
Purchased Call/BXIIMSTN Index/SBMO17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2026	1	9,997	1325.92	1,223			1,917		1,917	92				44		0001
Purchased Call/BXIIMSTN Index/SBMO17BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	23,434	1317.76	3,089			4,830		4,830	255				106		0001
Purchased Call/BXIIMSTN Index/SBMO17BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	01/22/2026	2	24,649	1317.76	3,206			4,805		4,805	206				111		0001
Purchased Call/BXIIMSTN Index/SBMO17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	12,008	1345.38	1,535			2,212		2,212	114				56		0001
Purchased Call/BXIIMSTN Index/SBMO17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	2,914	1345.38	265			326		326	7				13		0001
Purchased Call/BXIIMSTN Index/SBMO17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	40,024	1363.87	5,175			7,070		7,070	403				189		0001
Purchased Call/BXIIMSTN Index/SBMO17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	56,256	1363.87	5,131			6,105		6,105	129				266		0001
Purchased Call/BXIIMSTN Index/SBMO17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	4,502	1363.87	630			886		886	66				21		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	8,593	1381.5	1,169			1,553		1,553	114				41		0001
Purchased Call/BXIIMSTN Index/SBM017C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	5,561	1381.5	564			685		685	18				27		0001
Purchased Call/BXIIMSTN Index/SBM017C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	104,234	1394.12	10,528			12,543		12,543	347				513		0001
Purchased Call/BXIIMSTN Index/SBM017C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/20/2026	2	122,979	1394.12	16,625			21,480		21,480	1,614				606		0001
Purchased Call/BXIIMSTN Index/SBM017E$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/22/2026	2	26,260	1415.1	3,762			4,484		4,484	300				145		0001
Purchased Call/BXIIMSTN Index/SBM017D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	291,260	1380.61	35,126			44,374		44,374	1,621				1,530		0001
Purchased Call/BXIIMSTN Index/SBM017C$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	68,324	1393.91	4,967			5,361		5,361	88				345		0001
Purchased Call/BXIIMSTN Index/SBM017D$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	33,365	1400.41	4,634			5,918		5,918	387				182		0001
Purchased Call/BXIIMSTN Index/SBM017D$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	7,776	1380.61	1,079			1,445		1,445	93				41		0001
Purchased Call/BXIIMSTN Index/SBM017C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	129,879	1393.91	14,209			16,945		16,945	534				656		0001
Purchased Call/BXIIMSTN Index/SBM017C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/20/2026	1	20,006	1394.12	2,475			3,093		3,093	138				99		0001
Purchased Call/BXIIMSTN Index/SBM017E$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	80,855	1415.1	9,816			11,542		11,542	506				448		0001
Purchased Call/BXIIMSTN Index/SBM017D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	10,401	1398.24	1,438			1,845		1,845	124				56		0001
Purchased Call/BXIIMSTN Index/SBM017D$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	06/08/2026	2	154,787	1400.41	21,132			22,725		22,725	912				844		0001
Purchased Call/BXIIMSTN Index/SBM017D$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	25,016	1400.41	2,076			2,236		2,236	36				136		0001
Purchased Call/BXIIMSTN Index/SBM017D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	193,905	1398.24	22,454			26,888		26,888	935				1,036		0001
Purchased Call/BXIIMSTN Index/SBM017D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	135,067	1347.03	14,952			18,870		18,870	405				695		0001
Purchased Call/BXIIMSTN Index/SBM017F$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	2	12,986	1474.67	1,669			1,740		1,740	110				77		0001
Purchased Call/BXIIMSTN Index/SBM017F$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	22,510	1416.99	2,735			3,208		3,207	123				131		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2026	2	526,109	1455.36	68,114			75,798		75,798	4,986				3,010		0001
Purchased Call/BXIIMSTN Index/SBMO17ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2026	1	119,123	1440.5	15,581			17,806		17,806	1,128				672		0001
Purchased Call/BXIIMSTN Index/SBMO17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	187,075	1521.94	21,925			21,025		21,025	1,440				1,138		0001
Purchased Call/BXIIMSTN Index/SBMO17F9F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/21/2026	1	36,075	1474.67	4,859			5,259		5,259	379				213		0001
Purchased Call/BXIIMSTN Index/SBMO17F$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/07/2026	2	161,681	1416.99	20,780			24,828		24,828	1,148				940		0001
Purchased Call/BXIIMSTN Index/SBMO17ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2026	1	211,035	1440.5	22,581			24,340		24,340	851				1,190		0001
Purchased Call/BXIIMSTN Index/SBMO17F$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	1	2,829	1416.99	394			490		490	30				16		0001
Purchased Call/BXIIMSTN Index/SBMO17F9R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	69,678	1478.12	9,379			10,078		10,078	704				418		0001
Purchased Call/BXIIMSTN Index/SBMO17ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2026	1	39,925	1455.36	5,446			6,089		6,089	439				228		0001
Purchased Call/BXIIMSTN Index/SBMO17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	45,953	1521.94	5,933			5,773		5,773	455				279		0001
Purchased Call/BXIIMSTN Index/SBMO17F9Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	10,010	1478.12	1,197			1,257		1,257	69				60		0001
Purchased Call/BXIIMSTN Index/SBMO17IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	8,935	1519.28	1,127			1,045		1,045	54				59		0001
Purchased Call/BXIIMSTN Index/SBMO17HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	2	217,682	1589.92	31,462			23,126		23,126	2,064				1,394		0001
Purchased Call/BXIIMSTN Index/SBMO17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	2	95,375	1536.18	13,544			12,186		12,186	988				596		0001
Purchased Call/BXIIMSTN Index/SBMO17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	31,467	1510.21	4,487			4,384		4,384	339				194		0001
Purchased Call/BXIIMSTN Index/SBMO17HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	1	51,178	1589.92	6,290			4,810		4,810	389				328		0001
Purchased Call/BXIIMSTN Index/SBMO17IS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	5,309	1519.28	796			765		765	53				35		0001
Purchased Call/BXIIMSTN Index/SBMO17HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	86,370	1568.02	12,273			9,885		9,885	850				547		0001
Purchased Call/BXIIMSTN Index/SBMO17HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	66,776	1596.49	9,562			7,038		7,038	620				434		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	50,282	1568.02	6,637			5,410		5,410	443				318		0001
Purchased Call/BXIIMSTN Index/SBMO17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2026	1	6,856	1510.21	874			801		801	49				42		0001
Purchased Call/BXIIMSTN Index/SBMO17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	1	34,490	1536.18	4,608			4,165		4,165	320				216		0001
Purchased Call/BXIIMSTN Index/SBMO17HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	61,674	1568.02	7,512			6,174		6,174	469				390		0001
Purchased Call/BXIIMSTN Index/SBMO17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	1	10,221	1536.18	1,244			1,117		1,117	76				64		0001
Purchased Call/BXIIMSTN Index/SBMO17HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	6,601	1568.02	900			731		731	61				42		0001
Purchased Call/BXIIMSTN Index/SBMO17GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	231,888	1510.21	31,351			30,290		30,290	2,181				1,431		0001
Purchased Call/BXIIMSTN Index/SBMO17JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	7,202	1580.95	958			801		801	(157)				50		0001
Purchased Call/BXIIMSTN Index/SBMO17IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	1,207	1536.56	161			152		152	(9)				8		0001
Purchased Call/BXIIMSTN Index/SBMO17ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	136,824	1536.56	19,771			19,064		19,064	(707)				921		0001
Purchased Call/BXIIMSTN Index/SBMO17KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	168,227	1535.38	23,552			23,754		23,754	202				1,182		0001
Purchased Call/BXIIMSTN Index/SBMO17JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/08/2027	2	47,973	1566.01	5,919			5,053		5,053	(866)				327		0001
Purchased Call/BXIIMSTN Index/SBMO17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	142,493	1566.01	19,707			17,151		17,151	(2,555)				972		0001
Purchased Call/BXIIMSTN Index/SBMO17JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	9,878	1580.95	1,428			1,202		1,202	(227)				68		0001
Purchased Call/BXIIMSTN Index/SBMO17KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	127,731	1535.38	15,570			15,039		15,039	(531)				898		0001
Purchased Call/BXIIMSTN Index/SBMO17JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	35,336	1566.01	5,035			4,401		4,401	(634)				241		0001
Purchased Call/BXIIMSTN Index/SBMO17JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	17,836	1580.95	2,181			1,813		1,813	(368)				123		0001
Purchased Call/BXIIMSTN Index/SBMO17ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1500.42	4,467			4,406		4,406	(61)				239		0001
Purchased Call/BXIIMSTN Index/SBMO17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1575.01	2,950			2,516		2,516	(434)				143		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	5,192	1535.38		508		470		470	(38)				36		0001
Purchased Call/BXIIMSTN Index/SBMO17JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	13,261	1580.95		1,179		949		949	(230)				91		0001
Purchased Call/BXIIMSTN Index/SBMO171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	72,186	1536.56		10,027		9,537		9,537	(490)				486		0001
Purchased Call/BXIIMSTN Index/SBMO170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			368,774		368,774	4,786				7,199		0001
Purchased Call/BXIIMSTN Index/SBMO170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			227,496		227,496	2,368				3,989		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			126,916		126,916	4,335				2,589		0001
Purchased Call/BXIIMSTN Index/SBMO170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			2,813		2,813	39				76		0001
Purchased Call/BXIIMSTN Index/SBMO170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			128,840		128,840	4,386				2,693		0001
Purchased Call/BXIIMSTN Index/SBMO170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			79,586		79,586	2,665				1,554		0001
Purchased Call/BXIIMSTN Index/SBMO171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2028	2	490,369	1135.48	122,088			242,869		242,869	2,695				4,322		0001
Purchased Call/BXIIMSTN Index/SBMO171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			8,035		8,035	281				168		0001
Purchased Call/BXIIMSTN Index/SBMO171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	2	311,982	1063.09	90,896			185,808		185,808	6,021				2,766		0001
Purchased Call/BXIIMSTN Index/SBMO171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			228,420		228,420	7,423				3,907		0001
Purchased Call/BXIIMSTN Index/SBMO171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			11,524		11,524	370				161		0001
Purchased Call/BXIIMSTN Index/SBMO172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			43,453		43,453	1,391				661		0001
Purchased Call/BXIIMSTN Index/SBMO172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			33,748		33,748	1,081				557		0001
Purchased Call/BXIIMSTN Index/SBMO172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			70,869		70,869	2,282				1,321		0001
Purchased Call/BXIIMSTN Index/SBMO172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	08/22/2028	2	100,959	1163.03	29,061			49,323		49,323	1,585				930		0001
Purchased Call/BXIIMSTN Index/SBMO172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/08/2028	2	119,894	1124.92	35,418			63,861		63,861	2,031				1,112		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2028	2	330,574	1050.54	100,368			206,985		206,985	6,529				3,084		0001
Purchased Call/BXIIMSTN Index/SBM0173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			34,337		34,337	1,078				458		0001
Purchased Call/BXIIMSTN Index/SBM0173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			156,950		156,950	4,919				2,235		0001
Purchased Call/BXIIMSTN Index/SBM0173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			223,887		223,887	6,997				3,337		0001
Purchased Call/BXIIMSTN Index/SBM0174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	2	191,788	1097.09	59,387			109,977		109,977	3,438				1,832		0001
Purchased Call/BXIIMSTN Index/SBM0174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028	2	337,303	1082.32	104,813			200,242		200,242	6,223				3,241		0001
Purchased Call/BXIIMSTN Index/SBM0174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2028	2	232,650	1032.94	73,934			153,538		153,538	4,757				2,247		0001
Purchased Call/BXIIMSTN Index/SBM0174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			110,705		110,705	3,421				1,721		0001
Purchased Call/BXIIMSTN Index/SBM0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029	2	184,429	1096.87	57,331			107,055		107,055	3,307				1,801		0001
Purchased Call/BXIIMSTN Index/SBM0175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	2	571,655	1159.68	167,685			286,874		286,874	3,806				5,618		0001
Purchased Call/BXIIMSTN Index/SBM0175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	2	236,979	1117.91	73,171			132,468		132,468	4,084				2,340		0001
Purchased Call/BXIIMSTN Index/SBM0175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			31,287		31,287	962				546		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			39,762		39,762	1,218				646		0001
Purchased Call/BXIIMSTN Index/SBM0176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			22,062		22,062	675				389		0001
Purchased Call/BXIIMSTN Index/SBM0176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			101,566		101,566	3,106				1,845		0001
Purchased Call/BXIIMSTN Index/SBM0177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			77,795		77,795	2,387				1,510		0001
Purchased Call/BXIIMSTN Index/SBM0177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			326,877		326,877	2,101				6,961		0001
Purchased Call/BXIIMSTN Index/SBM0177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			116,932		116,932	3,620				2,541		0001
Purchased Call/BXIIMSTN Index/SBM0177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			45,616		45,616	1,414				1,004		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	07/20/2029	2	159,445	1259.37	48,317			69,033		69,033	2,165				1,654		0001
Purchased Call/BXIIMSTN Index/SBM0178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2029	2	273,116	1262.29	84,826			118,082		118,082	3,707				2,851		0001
Purchased Call/BXIIMSTN Index/SBM0178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2029	2	275,888	1217.15	88,170			131,049		131,049	4,059				2,893		0001
Purchased Call/BXIIMSTN Index/SBM0178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			167,006		167,006	1,386				3,886		0001
Purchased Call/BXIIMSTN Index/SBM0179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	09/21/2029	2	257,799	1205.15	81,897			126,329		126,329	3,898				2,728		0001
Purchased Call/BXIIMSTN Index/SBM0179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2029	2	278,539	1188.71	89,815			141,479		141,479	4,351				2,963		0001
Purchased Call/BXIIMSTN Index/SBM0179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	3	390,014	1166.36	130,006			207,651		207,651	6,360				4,166		0001
Purchased Call/BXIIMSTN Index/SBM0179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	544,120	1205.27	169,346			263,336		263,336	2,396				5,842		0001
Purchased Call/BXIIMSTN Index/SBM017AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	2	174,000	1265.71	53,384			76,689		76,689	2,408				1,875		0001
Purchased Call/BXIIMSTN Index/SBM017ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			73,873		73,873	2,323				1,836		0001
Purchased Call/BXIIMSTN Index/SBM017ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			137,197		137,197	4,392				3,743		0001
Purchased Call/BXIIMSTN Index/SBM017ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2030	2	115,091	1325.92	33,325			45,628		45,628	1,455				1,258		0001
Purchased Call/BXIIMSTN Index/SBM017BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	192,365	1317.76	57,248			77,782		77,782	2,462				2,111		0001
Purchased Call/BXIIMSTN Index/SBM017BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/08/2030	3	581,999	1345.38	180,540			216,984		216,984	(21)				6,417		0001
Purchased Call/BXIIMSTN Index/SBM017BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	02/22/2030	2	811,513	1363.87	248,009			293,110		293,110	94				8,983		0001
Purchased Call/BXIIMSTN Index/SBM017BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	20,003	1363.87	5,821			7,006		7,006	143				221		0001
Purchased Call/BXIIMSTN Index/SBM017C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	311,089	1381.5	93,607			112,576		112,576	3,606				3,457		0001
Purchased Call/BXIIMSTN Index/SBM017C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	49,789	1381.5	14,255			16,980		16,980	355				553		0001
Purchased Call/BXIIMSTN Index/SBM017C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	1	69,120	1394.12	19,900			23,142		23,142	490				771		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	111,131	1394.12	34,145			39,403		39,403	1,263				1,240		0001
Purchased Call/BXIIMSTN Index/SBMO17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	2	65,610	1415.1	20,474			22,946		22,946	724				750		0001
Purchased Call/BXIIMSTN Index/SBMO17DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	100,422	1400.41	31,251			35,969		35,969	1,131				1,144		0001
Purchased Call/BXIIMSTN Index/SBMO17DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	99,735	1398.24	30,908			35,687		35,687	1,127				1,131		0001
Purchased Call/BXIIMSTN Index/SBMO17DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	6,255	1400.41	1,849			2,100		2,100	42				71		0001
Purchased Call/BXIIMSTN Index/SBMO17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	189,418	1380.61	59,136			69,817		69,817	2,196				2,140		0001
Purchased Call/BXIIMSTN Index/SBMO17CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/08/2030	2	250,829	1393.91	77,110			89,380		89,380	2,852				2,811		0001
Purchased Call/BXIIMSTN Index/SBMO17ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/21/2030	2	164,103	1415.1	48,343			53,918		53,918	1,086				1,876		0001
Purchased Call/BXIIMSTN Index/SBMO17DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	272,856	1398.24	80,083			91,616		91,616	1,839				3,095		0001
Purchased Call/BXIIMSTN Index/SBMO17CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	70,108	1393.91	19,029			23,542		23,542	490				786		0001
Purchased Call/BXIIMSTN Index/SBMO17DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	128,494	1347.03	41,105			50,280		50,280	1,566				1,446		0001
Purchased Call/BXIIMSTN Index/SBMO17DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	55,647	1347.03	16,727			20,150		20,150	374				626		0001
Purchased Call/BXIIMSTN Index/SBMO17F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	73,883	1478.12	20,576			22,240		22,240	474				861		0001
Purchased Call/BXIIMSTN Index/SBMO17ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	129,077	1440.5	39,536			43,221		43,221	1,374				1,482		0001
Purchased Call/BXIIMSTN Index/SBMO17F$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	109,013	1478.12	31,559			34,662		34,662	1,103				1,271		0001
Purchased Call/BXIIMSTN Index/SBMO17F$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	87,542	1474.67	24,582			26,405		26,405	569				1,017		0001
Purchased Call/BXIIMSTN Index/SBMO17GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	2	56,454	1521.94	16,233			16,607		16,607	539				661		0001
Purchased Call/BXIIMSTN Index/SBMO17F$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2030	2	81,171	1416.99	25,259			28,670		28,670	895				940		0001
Purchased Call/BXIIMSTN Index/SBMO17F$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2030	1	115,504	1416.99	33,242			38,110		38,110	735				1,337		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17ES|W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	2	120,240	1455.36	35,988			39,314		39,314	1,254				1,386		0001
Purchased Call/BXIIMSTN Index/SBMO17ES|V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	40,723	1455.36	11,887			12,601		12,601	269				469		0001
Purchased Call/BXIIMSTN Index/SBMO17F\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	65,540	1474.67	19,125			20,861		20,861	666				761		0001
Purchased Call/BXIIMSTN Index/SBMO17ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	2	26,611	1440.5	7,878			8,413		8,413	176				306		0001
Purchased Call/BXIIMSTN Index/SBMO17GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	43,767	1521.94	12,128			12,289		12,289	284				512		0001
Purchased Call/BXIIMSTN Index/SBMO17I\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	133,161	1519.28	42,784			40,561		40,561	1,280				1,593		0001
Purchased Call/BXIIMSTN Index/SBMO17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/08/2030	2	230,470	1510.21	69,483			69,686		69,686	2,236				2,709		0001
Purchased Call/BXIIMSTN Index/SBMO17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/08/2030	1	49,553	1568.02	15,287			13,594		13,594	446				587		0001
Purchased Call/BXIIMSTN Index/SBMO17GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2030	1	61,921	1510.21	17,945			17,797		17,797	394				728		0001
Purchased Call/BXIIMSTN Index/SBMO17GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2030	1	54,578	1536.18	16,548			15,794		15,794	512				644		0001
Purchased Call/BXIIMSTN Index/SBMO17I\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	45,556	1519.28	14,086			13,119		13,119	273				545		0001
Purchased Call/BXIIMSTN Index/SBMO17HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/22/2030	1	80,219	1589.92	25,004			21,230		21,230	703				953		0001
Purchased Call/BXIIMSTN Index/SBMO17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/06/2030	2	91,310	1596.49	25,261			23,032		23,032	569				1,089		0001
Purchased Call/BXIIMSTN Index/SBMO17HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/06/2030	1	100,695	1596.49	30,994			26,459		26,459	876				1,201		0001
Purchased Call/BXIIMSTN Index/SBMO17K\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	11,010	1575.01	3,473			3,106		3,106	(367)				134		0001
Purchased Call/BXIIMSTN Index/SBMO17I\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	1	33,249	1536.56	10,603			9,908		9,908	(695)				401		0001
Purchased Call/BXIIMSTN Index/SBMO17JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	1	37,171	1580.95	11,114			9,713		9,713	(1,401)				451		0001
Purchased Call/BXIIMSTN Index/SBMO17I\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	01/22/2031	2	99,824	1536.56	30,312			27,785		27,785	(2,527)				1,204		0001
Purchased Call/BXIIMSTN Index/SBMO17K\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	78,974	1575.01	23,590			20,897		20,897	(2,692)				962		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	43,755	1580.95		13,844		12,158		12,158	(1,686)				531		0001
Purchased Call/BXIIMSTN Index/SBM017JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	66,048	1566.01		19,854		17,620		17,620	(2,234)				799		0001
Purchased Call/BXIIMSTN Index/SBM017JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	254,244	1566.01		80,824		72,234		72,234	(8,590)				3,077		0001
Purchased Call/BXIIMSTN Index/SBM017ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	133,958	1500.42		43,215		42,449		42,449	(766)				1,610		0001
Purchased Call/BXIIMSTN Index/SBM017ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	19,645	1500.42		6,031		5,762		5,762	(269)				236		0001
Purchased Call/BXIIMSTN Index/SBM017KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/21/2031	1	7,219	1535.38		2,128		2,121		2,121	(7)				88		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2022	03/08/2028	1	663,001	100	119,274			382,066		382,066	(67,542)				5,684		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2022	03/22/2028	1	41,749	100	5,540			15,214		15,214	(1,160)				360		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2022	03/22/2028	1	771,000	100	162,296			350,372		350,372	(73,900)				6,653		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2022	04/07/2028	1	335,000	100	49,145			116,667		116,667	(14,559)				2,912		0001
Purchased Call/S&P 500 INDEX/SPXD00JSO	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2022	04/07/2028	1	900,456	100	205,934			413,352		413,352	(91,809)				7,827		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/22/2022	04/21/2028	1	222,000	100	34,565			87,426		87,426	(2,611)				1,942		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/25/2022	04/21/2028	2	751,552	100	179,049			405,427		405,427	(78,063)				6,574		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/06/2022	05/08/2028	1	112,000	100	17,730			52,757		52,757	(8,691)				987		0001
Purchased Call/S&P 500 INDEX/SPXD00QS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/06/2022	05/08/2028	2	1,042,506	100	250,436			619,817		619,817	(122,123)				9,188		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/20/2022	05/22/2028	1	462,000	100	106,214			321,651		321,651	(53,630)				4,097		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/08/2022	06/08/2028	1	192,000	100	31,181			93,488		93,488	(15,824)				1,715		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/08/2022	06/08/2028	1	617,000	100	147,155			373,832		373,832	(68,369)				5,512		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/22/2022	06/22/2028	1	190,000	100	45,714			145,205		145,205	(22,755)				1,707		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/08/2022	07/07/2028	1	242,000	100	61,637			179,032		179,032	(29,597)				2,188		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2022	07/21/2028	1	55,000	100	10,445			33,089		33,089	(5,524)				500		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2022	07/21/2028	1	255,000	100	61,047			181,863		181,863	(30,809)				2,320		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/08/2022	08/08/2028	1	50,000	100	9,945			26,898		26,898	(4,940)				458		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2022	08/22/2028	1	85,000	100	17,876			46,084		46,084	(8,300)				783		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2022	08/22/2028	1	233,000	100	61,489			149,860		149,860	(27,215)				2,147		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2022	09/08/2028	1	106,915	100	23,414			63,171		63,171	(10,858)				992		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2022	09/08/2028	1	239,000	100	65,462			167,690		167,690	(29,178)				2,218		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/23/2022	09/22/2028	3	674,138	100	188,921			554,928		554,928	(85,619)				6,290		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/07/2022	10/06/2028	1	53,000	100	12,884			39,601		39,601	(5,720)				497		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/07/2022	10/06/2028	1	206,000	100	61,903			182,289		182,289	(26,934)				1,933		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/21/2022	10/20/2028	1	331,000	100	104,795			274,226		274,226	(41,935)				3,122		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2022	11/08/2028	1	267,964	100	68,786			180,750		180,750	(27,583)				2,546		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2022	11/08/2028	1	645,000	100	204,723			514,783		514,783	(79,653)				6,128		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2022	11/22/2028	1	806,000	100	195,294			488,231		488,231	(80,331)				7,699		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2022	11/22/2028	1	159,000	100	47,843			114,134		114,134	(18,926)				1,519		0001
Purchased Call/S&P 500 INDEX/SPXE00IISG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2022	12/08/2028	1	98,000	100	22,285			61,218		61,218	(9,766)				942		0001
Purchased Call/S&P 500 INDEX/SPXE00IISH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2022	12/08/2028	1	400,000	100	113,600			295,887		295,887	(47,552)				3,844		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/22/2022	12/22/2028	1	161,000	100	46,078			129,795		129,795	(20,160)				1,555		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/06/2023	01/08/2029	1	90,000	100	20,088			58,711		58,711	(9,273)				875		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/06/2023	01/08/2029	1	111,000	100	30,914			85,874		85,874	(13,737)				1,079		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/20/2023	01/22/2029	1	250,000	100	67,550			185,534		185,534	(29,754)				2,442		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2023	02/08/2029	1	349,000	100	79,537			200,065		200,065	(33,795)				3,430		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2023	02/08/2029	2	686,007	100	191,949			467,023		467,023	(79,103)				6,742		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2023	02/22/2029	1	465,000	100	112,019			284,649		284,649	(49,323)				4,592		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2023	02/22/2029	1	307,000	100	90,872			224,321		224,321	(39,183)				3,032		0001
Purchased Call/S&P 500 INDEX/SPXF00A5V	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2023	03/08/2029	1	115,000	100	27,945			70,568		70,568	(12,210)				1,141		0001
Purchased Call/S&P 500 INDEX/SPXF00A5W	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2023	03/08/2029	1	249,000	100	74,127			182,402		182,402	(31,832)				2,471		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2023	03/22/2029	1	412,000	100	93,400			262,359		262,359	(44,244)				4,109		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2023	03/22/2029	1	167,000	100	46,793			126,927		126,927	(21,626)				1,665		0001
Purchased Call/S&P 500 INDEX/SPXF00FS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/06/2023	04/06/2029	1	139,000	100	29,023			80,067		80,067	(14,448)				1,393		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/06/2023	04/06/2029	1	206,000	100	53,539			141,676		141,675	(25,711)				2,065		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/27/2023	04/20/2029	4	415,584	100	108,719			280,844		280,844	(49,288)				4,186		0001
Purchased Call/S&P 500 INDEX/SPXF00HSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/25/2023	04/20/2029	1	96,000	100	19,142			54,418		54,418	(9,739)				967		0001
Purchased Call/S&P 500 INDEX/SPXF00JSS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/08/2023	05/08/2029	1	170,000	100	44,778			115,357		115,357	(21,242)				1,723		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2023	05/22/2029	1	77,000	100	17,456			42,415		42,415	(7,881)				784		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/22/2023	05/22/2029	1	236,000	100	65,844			155,327		155,327	(28,920)				2,402		0001
Purchased Call/S&P 500 INDEX/SPXF00OSX	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2023	06/08/2029	1	229,000	100	53,472			118,607		118,607	(23,182)				2,344		0001
Purchased Call/S&P 500 INDEX/SPXF00SY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2023	06/08/2029	1	865,000	100	247,304			533,565		533,565	(102,756)				8,855		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/22/2023	06/22/2029	1	585,000	100	172,809			341,607		341,607	(69,029)				6,016		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/07/2023	07/06/2029	1	212,000	100	54,399			103,294		103,294	(20,741)				2,190		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	01/31/2025	07/06/2029	2	642,424	100	46,629	367,734		376,642		376,642	(95,693)				6,636		0001
Purchased Call/S&P 500 INDEX/SPXF00WSP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/21/2023	07/20/2029	1	451,000	100	112,164			199,536		199,536	(44,466)				4,680		0001
Purchased Call/S&P 500 INDEX/SPXF00WSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/21/2023	07/20/2029	2	307,002	100	94,100			161,954		161,954	(35,587)				3,186		0001
Purchased Call/S&P 500 INDEX/SPXG00OSE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2023	08/08/2029	1	75,000	100	19,320			34,405		34,405	(7,457)				783		0001
Purchased Call/S&P 500 INDEX/SPXG00OSF	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2023	08/08/2029	1	239,000	100	75,022			130,604		130,604	(27,917)				2,495		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/22/2023	08/22/2029	2	635,769	100	209,416			379,372		379,372	(75,007)				6,666		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2023	09/07/2029	1	118,000	100	30,987			55,572		55,572	(11,834)				1,243		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2023	09/07/2029	1	188,922	100	60,153			106,104		106,104	(22,257)				1,991		0001
Purchased Call/S&P 500 INDEX/SPXG00ASY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/22/2023	09/21/2029	1	313,000	100	101,975			195,526		195,526	(37,227)				3,312		0001
Purchased Call/S&P 500 INDEX/SPXG00DSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/06/2023	10/08/2029	1	200,000	100	56,080			106,179		106,179	(20,083)				2,127		0001
Purchased Call/S&P 500 INDEX/SPXG00DSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/06/2023	10/08/2029	1	210,000	100	71,316			133,376		133,376	(25,128)				2,234		0001
Purchased Call/S&P 500 INDEX/SPXG00GSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/20/2023	10/22/2029	1	105,000	100	29,547			58,965		58,965	(10,697)				1,122		0001
Purchased Call/S&P 500 INDEX/SPXG00GSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/20/2023	10/22/2029	1	441,000	100	150,293			296,068		296,068	(53,602)				4,711		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/08/2023	11/08/2029	1	15,396	100	4,075			7,899		7,899	(1,517)				165		0001
Purchased Call/S&P 500 INDEX/SPXG00KSE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/08/2023	11/08/2029	1	229,000	100	73,303			140,559		140,559	(26,758)				2,459		0001
Purchased Call/S&P 500 INDEX/SPXG00QS4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/22/2023	11/21/2029	1	170,000	100	44,387			77,756		77,756	(16,251)				1,832		0001
Purchased Call/S&P 500 INDEX/SPXG00QS5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/22/2023	11/21/2029	1	124,000	100	39,097			68,051		68,051	(13,994)				1,336		0001
Purchased Call/S&P 500 INDEX/SPXG00RSP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/08/2023	12/07/2029	1	50,000	100	12,620			22,335		22,335	(4,723)				541		0001
Purchased Call/S&P 500 INDEX/SPXG00RSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/08/2023	12/07/2029	1	92,000	100	28,180			49,332		49,332	(10,232)				996		0001
Purchased Call/S&P 500 INDEX/SPXG00USK	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/22/2023	12/21/2029	1	76,000	100	18,080			30,149		30,149	(7,318)				826		0001
Purchased Call/S&P 500 INDEX/SPXG00USL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/22/2023	12/21/2029	1	246,000	100	71,414			116,654		116,654	(27,689)				2,675		0001
Purchased Call/S&P 500 INDEX/SPXG00WSP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	01/08/2024	01/08/2030	1	148,000	100	35,727			59,156		59,156	(14,584)				1,618		0001
Purchased Call/S&P 500 INDEX/SPXG00WSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	01/08/2024	01/08/2030	1	157,000	100	46,252			74,936		74,936	(18,355)				1,716		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	01/22/2024	01/22/2030	1	571,000	100	141,380			221,498		221,498	(49,708)				6,266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00ZSR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/22/2024	01/22/2030	2	230,020	100	69,381			107,347		107,347	(22,790)				2,524		0001
Purchased Call/S&P 500 INDEX/SPXH002SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2024	02/08/2030	1	247,000	100	62,096			85,151		85,151	(23,057)				2,723		0001
Purchased Call/S&P 500 INDEX/SPXH002SF	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2024	02/08/2030	1	596,000	100	181,780			245,831		245,831	(64,997)				6,572		0001
Purchased Call/S&P 500 INDEX/SPXH004SQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2024	02/22/2030	1	145,032	100	35,330			44,104		44,104	(12,600)				1,605		0001
Purchased Call/S&P 500 INDEX/SPXH004SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2024	02/22/2030	1	179,000	100	46,791			58,178		58,178	(16,421)				1,981		0001
Purchased Call/S&P 500 INDEX/SPXH004SS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	02/22/2030	1	113,785	100	35,967			44,297		44,297	(12,171)				1,260		0001
Purchased Call/S&P 500 INDEX/SPXH008S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	03/08/2030	1	156,000	100	36,566			46,432		46,432	(13,505)				1,734		0001
Purchased Call/S&P 500 INDEX/SPXH008S9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	03/08/2030	1	55,000	100	15,824			19,802		19,802	(5,577)				611		0001
Purchased Call/S&P 500 INDEX/SPXH008SA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	03/08/2030	1	364,000	100	111,348			138,804		138,804	(38,793)				4,045		0001
Purchased Call/S&P 500 INDEX/SPXH00ASQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2024	03/22/2030	1	151,000	100	44,832			50,461		50,461	(15,039)				1,685		0001
Purchased Call/S&P 500 INDEX/SPXH00S$0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/21/2024	06/21/2030	1	204,000	100	50,980			48,944		48,944	(16,997)				2,332		0001
Purchased Call/S&P 500 INDEX/SPXH00DSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/11/2024	04/08/2030	2	729,417	100	185,236			207,097		207,097	(62,686)				8,175		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2024	04/08/2030	1	71,104	100	22,028			24,456		24,456	(7,154)				797		0001
Purchased Call/S&P 500 INDEX/SPXH00S$P	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/24/2024	06/21/2030	2	430,638	100	131,298			125,927		125,927	(41,822)				4,923		0001
Purchased Call/S&P 500 INDEX/SPXH00GS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/22/2024	04/22/2030	1	256,000	100	67,072			83,558		83,558	(22,883)				2,880		0001
Purchased Call/S&P 500 INDEX/SPXH00LS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2024	05/22/2030	1	253,000	100	64,136			67,548		67,548	(21,539)				2,869		0001
Purchased Call/S&P 500 INDEX/SPXH00GS3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/22/2024	04/22/2030	1	105,000	100	33,611			41,407		41,407	(11,093)				1,181		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/07/2024	06/07/2030	1	105,283	100	26,794			27,472		27,472	(8,943)				1,199		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2024	05/22/2030	1	134,007	100	41,422			43,452		43,452	(13,332)				1,520		0001
Purchased Call/S&P 500 INDEX/SPXH00PSI	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/07/2024	06/07/2030	1	334,000	100	103,507			105,932		105,932	(33,155)				3,804		0001
Purchased Call/S&P 500 INDEX/SPXH001SH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/08/2024	05/08/2030	1	235,000	100	72,615			82,596		82,596	(23,932)				2,655		0001
Purchased Call/S&P 500 INDEX/SPXH001SG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/08/2024	05/08/2030	1	310,000	100	78,492			89,926		89,926	(26,918)				3,503		0001
Purchased Call/S&P 500 INDEX/SPXI009S3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/20/2024	09/20/2030	1	191,426	100	49,369			45,523		45,523	(17,234)				2,240		0001
Purchased Call/S&P 500 INDEX/SPXH00XS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/08/2024	07/08/2030	1	104,000	100	25,990			23,062		23,062	(8,546)				1,194		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	150,255	100	42,372			38,747		38,747	(13,724)				1,732		0001
Purchased Call/S&P 500 INDEX/SPXI004SM	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2024	08/22/2030	1	156,000	100	33,384			32,999		32,999	(12,522)				1,812		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/08/2024	07/08/2030	1	311,620	100	95,044			84,508		84,508	(29,763)				3,578		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	122,000	100	28,097			25,603		25,603	(9,718)				1,406		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/08/2024	08/08/2030	1	126,995	100	27,126			32,398		32,398	(10,333)				1,470		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI000S1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	108,352	100	26,633			24,347		24,347	(8,935)				1,249		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/06/2024	09/06/2030	1	569,786	100	115,781			137,735		137,735	(46,041)				6,644		0001
Purchased Call/S&P 500 INDEX/SPXI004SN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2024	08/22/2030	1	61,000	100	15,952			15,851		15,851	(5,601)				709		0001
Purchased Call/S&P 500 INDEX/SPXI007S5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/06/2024	09/06/2030	2	309,809	100	79,125			91,496		91,496	(29,321)				3,612		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/20/2024	12/20/2030	1	89,494	100	22,857			14,901		14,901	(6,881)				1,071		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2024	11/08/2030	1	718,360	100	211,844			137,419		137,419	(62,181)				8,508		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/20/2024	12/20/2030	1	106,957	100	33,093			22,087		22,087	(9,409)				1,280		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/08/2024	10/08/2030	1	290,715	100	65,324			54,278		54,278	(22,871)				3,417		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/22/2024	10/22/2030	1	107,885	100	30,823			23,082		23,082	(9,541)				1,272		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/22/2024	10/22/2030	1	17,698	100	4,134			3,053		3,053	(1,376)				209		0001
Purchased Call/S&P 500 INDEX/SPXI00BSB	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/08/2024	10/08/2030	2	118,505	100	33,133			27,317		27,317	(10,627)				1,393		0001
Purchased Call/S&P 500 INDEX/SPXI00HSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2024	11/22/2030	1	219,000	100	65,766			43,108		43,108	(19,076)				2,603		0001
Purchased Call/S&P 500 INDEX/SPXI00KSK	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/06/2024	12/06/2030	1	619,000	100	183,843			110,269		110,269	(52,931)				7,381		0001
Purchased Call/S&P 500 INDEX/SPXI00IS6	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/07/2025	03/07/2031	2	145,099	100	37,880			33,489		33,489	(4,391)				1,768		0001
Purchased Call/S&P 500 INDEX/SPXI00PS5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/22/2025	01/22/2031	1	274,000	100	80,035			47,451		47,451	(32,584)				3,304		0001
Purchased Call/S&P 500 INDEX/SPXI00PS4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/22/2025	01/22/2031	1	53,000	100	12,270			7,060		7,060	(5,210)				639		0001
Purchased Call/S&P 500 INDEX/SPXI00NSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/08/2025	01/08/2031	1	168,000	100	52,248			35,392		35,392	(16,856)				2,019		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/21/2025	03/21/2031	2	440,912	100	120,583			110,489		110,489	(10,094)				5,389		0001
Purchased Call/S&P 500 INDEX/SPXI00NSF	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/08/2025	01/08/2031	1	221,000	100	65,328			43,980		43,980	(21,347)				2,656		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/21/2025	03/21/2031	1	105,000	100	22,271			20,670		20,670	(1,601)				1,283		0001
Purchased Call/S&P 500 INDEX/SPXI00TSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/21/2025	02/21/2031	1	38,439	100	8,733			5,582		5,581	(3,152)				467		0001
Purchased Call/S&P 500 INDEX/SPXI00IS5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/07/2025	03/07/2031	1	176,844	100	38,269			31,927		31,927	(6,342)				2,154		0001
Purchased Call/S&P 500 INDEX/SPXI00NSE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/08/2025	01/08/2031	1	210,000	100	53,991			35,677		35,677	(18,314)				2,524		0001
Purchased Call/S&P 500 INDEX/SPXI00TSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/21/2025	02/21/2031	1	291,000	100	83,837			54,702		54,702	(29,135)				3,534		0001
Purchased Call/S&P 500 INDEX/SPXI00RSN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/07/2025	02/07/2031	1	197,157	100	57,333			36,433		36,433	(20,900)				2,386		0001
Purchased Call/NDX Index/NDX0210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	421,154	18705.2	34,577			24,762		24,762	(31,639)				795		0001
Purchased Call/NDX Index/NDX000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	121,880	19001	9,848			6,343		6,343	(8,392)				261		0001
Purchased Call/NDX Index/NDX0211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	215,220	19822.9	17,992			8,412		8,412	(13,981)				599		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	96,418	20439.5	8,109			2,050		2,050	(6,041)				251		0001
Purchased Call/NDX Index/NDX0050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	144,948	18421.3	11,813			12,964		12,964	(6,037)				481		0001
Purchased Call/NDX Index/NDX0051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	119,992	21117.2	11,351			3,898		3,898	(6,680)				467		0001
Purchased Call/NDX Index/NDX0211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	37,655	20107.8	3,231			1,814		1,814	(2,023)				136		0001
Purchased Call/NDX Index/NDX0051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	87,423	21622.3	7,492			2,355		2,355	(3,867)				363		0001
Purchased Call/NDX Index/NDX0051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	30,206	21117.2	2,435			946		946	(1,393)				118		0001
Purchased Call/NDX Index/NDX0051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	101,767	20201.4	8,721			6,417		6,417	(2,305)				491		0001
Purchased Call/NDX Index/NDX0211$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	132,345	21491.3	11,157			4,736		4,736	(6,421)				612		0001
Purchased Call/NDX Index/NDX0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	230,088	19754	17,303			15,503		15,503	(1,799)				1,133		0001
Purchased Call/NDX Index/NDX0212$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	24,877	21491.3	2,276			926		926	(1,350)				115		0001
Purchased Call/NDX Index/NDX0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	32,510	19754	1,775			1,606		1,606	(169)				160		0001
Purchased Call/NDX Index/NDX0050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			93,739		93,739	(24,867)				2,030		0001
Purchased Call/NDX Index/NDX0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2	16,159			24,662		24,662	(6,365)				511		0001
Purchased Call/NDX Index/NDX0050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			16,959		16,959	(4,633)				411		0001
Purchased Call/NDX Index/NDX0050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			29,972		29,972	(8,489)				813		0001
Purchased Call/NDX Index/NDX0050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,634	16649.9	27,752			37,248		37,248	(10,337)				991		0001
Purchased Call/NDX Index/NDX0050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	40,294	17330.4	12,411			15,056		15,056	(4,353)				442		0001
Purchased Call/NDX Index/NDX0050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	28,753	17783.2	8,836			10,109		10,109	(3,007)				317		0001
Purchased Call/NDX Index/NDX0050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	44,573	18018.5	13,769			15,257		15,257	(4,584)				495		0001
Purchased Call/NDX Index/NDX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			88,902		88,902	(22,293)				1,531		0001
Purchased Call/NDX Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			6,958		6,958	(1,878)				152		0001
Purchased Call/NDX Index/NDX0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	85,041	18004.7	26,575			28,768		28,768	(9,159)				941		0001
Purchased Call/NDX Index/NDX0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	20,017	18339.4	5,607			5,980		5,980	(1,505)				223		0001
Purchased Call/NDX Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			37,653		37,653	(9,168)				530		0001
Purchased Call/NDX Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			69,250		69,250	(15,824)				964		0001
Purchased Call/NDX Index/NDX0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			71,373		71,373	(19,280)				1,486		0001
Purchased Call/NDX Index/NDX0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273	3,053			4,705		4,705	(1,283)				102		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			30,856		30,856	(8,689)				760		0001
Purchased Call/NDX Index/NDX0130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	66,854	18085	21,333			22,875		22,875	(7,194)				755		0001
Purchased Call/NDX Index/NDX0050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,783	19001	105,721			102,572		102,572	(28,687)				4,246		0001
Purchased Call/NDX Index/NDX0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	157,656	18705.2	50,671			49,504		49,504	(16,192)				1,788		0001
Purchased Call/NDX Index/NDX0130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	6,252	18705.2	1,760			1,806		1,806	(462)				71		0001
Purchased Call/NDX Index/NDX0210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	55,064	19700.4	17,318			15,134		15,134	(5,259)				629		0001
Purchased Call/NDX Index/NDX0210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	112,065	20439.5	35,065			27,864		27,864	(10,149)				1,287		0001
Purchased Call/NDX Index/NDX0050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	82,605	18413.8	25,682			28,016		28,016	(8,395)				956		0001
Purchased Call/NDX Index/NDX0051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	263,353	19791.5	78,690			74,433		74,433	(24,415)				3,082		0001
Purchased Call/NDX Index/NDX0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	218,179	18421.3	65,432			73,806		73,806	(23,076)				2,544		0001
Purchased Call/NDX Index/NDX0050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	244,448	19822.9	76,903			67,551		67,551	(22,192)				2,817		0001
Purchased Call/NDX Index/NDX0211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	27,210	19491.8	8,177			7,880		7,880	(2,656)				316		0001
Purchased Call/NDX Index/NDX0051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	160,509	21622.3	51,652			35,417		35,417	(13,810)				1,914		0001
Purchased Call/NDX Index/NDX0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	52,874	21117.2	16,861			12,539		12,539	(4,577)				626		0001
Purchased Call/NDX Index/NDX0051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	660,407	20776.2	214,104			163,227		163,227	(60,553)				7,848		0001
Purchased Call/NDX Index/NDX0130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	115,558	20383.6	35,869			30,149		30,149	(10,566)				1,363		0001
Purchased Call/NDX Index/NDX0051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	167,906	21289.2	56,635			39,051		39,051	(14,859)				2,009		0001
Purchased Call/NDX Index/NDX0130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	107,882	20107.8	32,958			29,087		29,087	(10,063)				1,268		0001
Purchased Call/NDX Index/NDX0051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	49,997	19754		16,059		14,800		14,800	(1,260)				611		0001
Purchased Call/NDX Index/NDX0051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	150,878	20201.4	49,141			41,840		41,840	(7,301)				1,838		0001
Purchased Call/NDX Index/NDX0051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	409,925	21853	135,070			89,260		89,260	(45,810)				4,943		0001
Purchased Call/NDX Index/NDX0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	426,993	21491.3	125,621			93,493		93,493	(32,128)				5,168		0001
Purchased Call/NDX Index/NDX0212S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	85,158	20201.4	24,832			21,653		21,653	(3,179)				1,037		0001
Purchased Call/NDX Index/NDX0212S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,506	21614.1	3,472			2,425		2,425	(1,048)				128		0001
Purchased Call/BXIIMSTN Index/SBM017CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	141,786	1393.91	8,053			11,904		11,904	1,940				105		0001
Purchased Call/BXIIMSTN Index/SBM017DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	198,588	1400.41	13,087			17,198		17,198	1,273				425		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	103,142	1400.41	4,786			6,043		6,043	390				221		0001
Purchased Call/BXIIMSTN Index/SBM017CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	49,559	1347.03	1,977			2,892		2,892	293				61		0001
Purchased Call/BXIIMSTN Index/SBM017E$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	13,030	1415.1	863			1,079		1,079	77				31		0001
Purchased Call/BXIIMSTN Index/SBM017DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	22,891	1380.61	1,641			2,433		2,433	241				37		0001
Purchased Call/BXIIMSTN Index/SBM017E$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	57,171	1416.99	3,322			3,898		3,898	167				171		0001
Purchased Call/BXIIMSTN Index/SBM017E$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	25,569	1455.36	1,465			1,609		1,609	111				71		0001
Purchased Call/BXIIMSTN Index/SBM017E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	10,005	1455.36	710			799		799	74				28		0001
Purchased Call/BXIIMSTN Index/SBM017F$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	116,114	1474.67	7,791			8,028		8,028	649				365		0001
Purchased Call/BXIIMSTN Index/SBM017E$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2025	2	120,018	1416.99	8,123			9,706		9,706	483				358		0001
Purchased Call/BXIIMSTN Index/SBM017F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	60,135	1474.67	3,500			3,573		3,573	235				189		0001
Purchased Call/BXIIMSTN Index/SBM017F$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	4,003	1521.94	283			252		252	32				14		0001
Purchased Call/BXIIMSTN Index/SBM017GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,247	1510.21	5,655			5,217		5,217	672				243		0001
Purchased Call/BXIIMSTN Index/SBM017HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	25,190	1568.02	1,741			1,318		1,318	208				98		0001
Purchased Call/BXIIMSTN Index/SBM017HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	33,188	1596.49	2,755			1,758		1,758	318				138		0001
Purchased Call/BXIIMSTN Index/SBM017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	20,437	1589.92	1,437			969		969	173				82		0001
Purchased Call/BXIIMSTN Index/SBM017ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	2,401	1536.56		155		140		140	(15)				11		0001
Purchased Call/BXIIMSTN Index/SBM017JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	14,064	1566.01		921		753		753	(168)				65		0001
Purchased Call/BXIIMSTN Index/SBM017JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	162,671	1575.01		12,672		10,311		10,311	(2,361)				785		0001
Purchased Call/BXIIMSTN Index/SBM017ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	3,734	1536.56		312		309		309	(4)				17		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	108,237	1575.01		8,107		6,582		6,582	(1,525)				522		0001
Purchased Call/BXIIMSTN Index/SBM017JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	196,321	1575.01		11,426		9,252		9,252	(2,173)				947		0001
Purchased Call/BXIIMSTN Index/SBM017JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	219,133	1566.01		15,799		13,156		13,156	(2,643)				1,013		0001
Purchased Call/BXIIMSTN Index/SBM017JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/06/2026	1	43,285	1566.01		3,711		3,015		3,015	(696)				200		0001
Purchased Call/BXIIMSTN Index/SBM017KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	31,169	1535.38		1,428		1,312		1,312	(115)				153		0001
Purchased Call/BXIIMSTN Index/SBM0176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	14,053	1126.32	2,069			5,306		5,306	377				23		0001
Purchased Call/BXIIMSTN Index/SBM0177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	20,011	1157.95	2,685			5,431		5,431	314				38		0001
Purchased Call/BXIIMSTN Index/SBM0170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			9,110		9,110	310				190		0001
Purchased Call/BXIIMSTN Index/SBM0171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			31,876		31,876	1,022				445		0001
Purchased Call/BXIIMSTN Index/SBM0173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			52,749		52,749	1,657				704		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	1075.45	5,992			12,278		12,278	376				200		0001
Purchased Call/BXIIMSTN Index/SBM0178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			214,045		214,045	1,777				4,981		0001
Purchased Call/BXIIMSTN Index/SBM017AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			10,581		10,581	332				259		0001
Purchased Call/BXIIMSTN Index/SBM017ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			19,252		19,252	607				629		0001
Purchased Call/BXIIMSTN Index/SBM017DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			5,966		5,966	188				189		0001
Purchased Call/BXIIMSTN Index/SBM017DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			57,311		57,311	1,802				1,757		0001
Purchased Call/BXIIMSTN Index/SBM017ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			8,021		8,021	255				275		0001
Purchased Call/BXIIMSTN Index/SBM017FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			12,877		12,877	410				472		0001
Purchased Call/BXIIMSTN Index/SBM017GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			8,349		8,349	271				332		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17E$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			4,649		4,649	148				164		0001
Purchased Call/BXIIMSTN Index/SBMO17I$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			3,352		3,352	106				132		0001
Purchased Call/BXIIMSTN Index/SBMO17G$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2030	2	19,692	1536.18	6,213			5,699		5,699	185				232		0001
Purchased Call/BXIIMSTN Index/SBMO17I$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			1,730		1,730	36				72		0001
Purchased Call/BXIIMSTN Index/SBMO17K$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	9,945	1575.01		3,137		2,806		2,806	(331)				121		0001
Purchased Call/BXIIMSTN Index/SBMO17I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	1	13,759	1536.56		4,388		4,100		4,100	(287)				166		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2022	03/08/2028	1	5,999	100	1,079			3,457		3,457	(611)				51		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2022	03/22/2028	1	72,251	100	9,588			26,330		26,330	(2,007)				623		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2022	04/07/2028	1	26,544	100	6,071			12,185		12,185	(2,706)				231		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2022	09/08/2028	1	50,085	100	10,969			29,593		29,593	(5,087)				465		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2022	11/08/2028	1	5,036	100	1,293			3,397		3,397	(518)				48		0001
Purchased Call/S&P 500 INDEX/SPXG006$S	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2023	09/07/2029	1	25,078	100	7,985			14,085		14,085	(2,954)				264		0001
Purchased Call/S&P 500 INDEX/SPXG00K$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2023	11/08/2029	1	68,604	100	18,159			35,196		35,196	(6,762)				737		0001
Purchased Call/S&P 500 INDEX/SPXH004$Q	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2024	02/22/2030	1	3,968	100	967			1,207		1,207	(345)				44		0001
Purchased Call/S&P 500 INDEX/SPXH00D$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2024	04/08/2030	1	99,896	100	30,948			34,359		34,359	(10,050)				1,120		0001
Purchased Call/S&P 500 INDEX/SPXH00P$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/07/2024	06/07/2030	1	27,717	100	7,054			7,233		7,233	(2,354)				316		0001
Purchased Call/S&P 500 INDEX/SPXH00L$9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2024	05/22/2030	1	14,993	100	4,634			4,861		4,861	(1,492)				170		0001
Purchased Call/S&P 500 INDEX/SPXI009$3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/20/2024	09/20/2030	1	11,574	100	2,985			2,752		2,752	(1,042)				135		0001
Purchased Call/S&P 500 INDEX/SPXI000$K	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	29,745	100	8,388			7,670		7,670	(2,717)				343		0001
Purchased Call/S&P 500 INDEX/SPXH00X$9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/08/2024	07/08/2030	1	244,380	100	74,536			66,273		66,273	(23,341)				2,806		0001
Purchased Call/S&P 500 INDEX/SPXI003$6	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/08/2024	08/08/2030	1	17,005	100	3,632			4,338		4,338	(1,384)				197		0001
Purchased Call/S&P 500 INDEX/SPXI000$I	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	14,648	100	3,601			3,292		3,292	(1,208)				169		0001
Purchased Call/S&P 500 INDEX/SPXI007$4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/06/2024	09/06/2030	1	18,214	100	3,701			4,403		4,403	(1,472)				212		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/20/2024	12/20/2030	1	20,506	100	5,237			3,414		3,414	(1,577)				245		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2024	11/08/2030	1	168,640	100	49,732			32,260		32,260	(14,598)				1,997		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/20/2024	12/20/2030	1	23,043	100	7,129			4,758		4,758	(2,027)				276		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00BSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/08/2024	10/08/2030	1	25,285	100	5,682			4,721		4,721	(1,989)				297		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/22/2024	10/22/2030	1	13,115	100	3,747			2,806		2,806	(1,160)				155		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/22/2024	10/22/2030	1	40,302	100	9,415			6,953		6,953	(3,132)				475		0001
Purchased Call/S&P 500 INDEX/SPXI00IS6	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/07/2025	03/07/2031	1	20,779	100		5,689		4,796		4,796	(894)				253		0001
Purchased Call/S&P 500 INDEX/SPXI00T$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/21/2025	02/21/2031	1	112,561	100		25,574		16,345		16,345	(9,229)				1,367		0001
Purchased Call/S&P 500 INDEX/SPXI00IS5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/07/2025	03/07/2031	1	75,156	100		16,264		13,568		13,568	(2,695)				916		0001
Purchased Call/AIGO Index/AIG00BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/29/2025	3	4,617,891	1879.56	117,686			9,112		124,865			(29,126)		6,508		0001
Purchased Call/AIGO Index/AIG00A$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/22/2025	6	3,385,435	1867.61	105,189			6,142		110,522			(26,153)		4,156		0001
Purchased Call/AIGO Index/AIG00A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/08/2025	3	3,598,703	1920.24	106,968			2,069		26,222			(26,458)		2,664		0001
Purchased Call/AIGO Index/AIG00BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/01/2025	3	2,260,561	1864.18	74,562			6,216		78,482			(18,447)		3,294		0001
Purchased Call/AIGO Index/AIG00A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/03/2025	4	3,609,013	1921.19	95,703			532		20,104			(23,685)		1,636		0001
Purchased Call/AIGO Index/AIG00C$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	2	2,039,265	1923.49	57,761			10,435		30,518			(14,289)		4,336		0001
Purchased Call/AIGO Index/AIG00C$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	6	2,200,740	1911.31	59,621			8,283		37,494			(14,805)		4,113		0001
Purchased Call/AIGO Index/AIG00BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/08/2025	4	1,987,447	1892.05	60,324			6,211		44,838			(14,960)		3,206		0001
Purchased Call/AIGO Index/AIG00C$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	05/28/2025	4	5,822,531	1901.16	156,670			24,699		122,444			(38,774)		11,605		0001
Purchased Call/AIGO Index/AIG00C$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	4	1,446,471	1922.63	39,473			7,260		22,184			(9,808)		3,099		0001
Purchased Call/AIGO Index/AIG00BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/30/2025	4	2,971,951	1864.04	90,456			7,270		103,184			(22,408)		4,260		0001
Purchased Call/AIGO Index/AIG00BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2025	4	4,014,934	1894.23	125,921			14,692		88,898			(31,308)		6,890		0001
Purchased Call/AIGO Index/AIG00C$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	3	2,814,056	1905.78	78,180			11,167		53,476			(19,453)		5,311		0001
Purchased Call/AIGO Index/AIG00D$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	4	4,533,577	1937.89	132,247			29,533		57,779			(32,896)		10,678		0001
Purchased Call/AIGO Index/AIG00C$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	3	1,116,960	1913.98	38,168			7,508		20,387			(9,458)		2,480		0001
Purchased Call/AIGO Index/AIG00BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/09/2025	2	1,506,505	1896.43	43,366			4,578		31,600			(10,727)		2,462		0001
Purchased Call/AIGO Index/AIG00C$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2025	3	4,578,638	1908.76	147,064			28,469		90,340			(36,399)		10,097		0001
Purchased Call/AIGO Index/AIG00BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2025	3	2,088,182	1873.38	58,152			3,718		62,015			(14,393)		2,677		0001
Purchased Call/AIGO Index/AIG00A$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/04/2025	2	1,469,404	1909.16	45,997			383		15,722			(11,380)		769		0001
Purchased Call/AIGO Index/AIG00A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2025	2	2,792,671	1874.88	79,462			4,839		80,602			(19,660)		3,505		0001
Purchased Call/AIGO Index/AIG00BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/06/2025	3	6,215,757	1895.99	180,886			17,497		128,537			(44,741)		9,760		0001
Purchased Call/AIGO Index/AIG00D$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	3	2,008,695	1935.7	56,641			12,640		26,615			(14,135)		4,731		0001
Purchased Call/AIGO Index/AIG00D$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/24/2025	5	4,207,224	1931.94	125,760			29,230		60,641			(31,126)		10,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	3	1,906,780	1897.18	58,222			8,456		42,264			(14,446)		3,633		0001
Purchased Call/AIGO Index/AIG000A3E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2025	2	1,980,036	1924.72	45,036			996		12,523			(11,138)		1,555		0001
Purchased Call/AIGO Index/AIG000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2025	4	4,210,984	1923.5	116,255					14,214			(28,761)		1,102		0001
Purchased Call/AIGO Index/AIG000ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/15/2025	5	3,734,724	1880.45	103,218			4,266		95,597			(27,239)		3,786		0001
Purchased Call/AIGO Index/AIG000BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/09/2025	3	1,550,663	1894.68	45,545			4,824		33,993			(11,361)		2,534		0001
Purchased Call/AIGO Index/AIG000CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/06/2025	3	2,249,800	1909.28	65,788			12,099		43,390			(16,407)		4,820		0001
Purchased Call/AIGO Index/AIG000ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/11/2025	2	3,730,436	1891.04	98,207			2,736		75,502			(24,488)		3,238		0001
Purchased Call/AIGO Index/AIG000ASQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	3	2,591,792	1869.13	74,529			3,328		81,731			(18,514)		2,797		0001
Purchased Call/AIGO Index/AIG000BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2025	2	2,539,492	1900.22	83,141			9,889		50,879			(20,566)		4,409		0001
Purchased Call/AIGO Index/AIG000DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	06/26/2025	5	2,090,961	1929.75	65,656			15,799		31,804			(16,362)		5,104		0001
Purchased Call/AIGO Index/AIG000CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	05/30/2025	3	2,761,710	1899.61	85,211			14,011		60,323			(21,254)		5,599		0001
Purchased Call/AIGO Index/AIG000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2025	3	2,273,163	1916.47	67,669			187		15,407			(16,753)		841		0001
Purchased Call/AIGO Index/AIG000DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	2	2,068,441	1944.7	56,923			12,370		23,038			(14,116)		4,811		0001
Purchased Call/AIGO Index/AIG000CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	2	1,441,284	1891.25	43,218			6,966		36,194			(10,691)		2,897		0001
Purchased Call/AIGO Index/AIG000DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2025	2	1,417,277	1934.69	39,988			9,403		19,671			(9,892)		3,440		0001
Purchased Call/AIGO Index/AIG000CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/23/2025	3	2,116,804	1905.04	57,349			8,345		41,045			(14,356)		4,033		0001
Purchased Call/AIGO Index/AIG000BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/25/2025	2	2,684,867	1867.37	83,679			5,579		88,040			(20,694)		3,513		0001
Purchased Call/AIGO Index/AIG000DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/13/2025	4	2,354,381	1936.79	70,399			14,398		29,365			(17,600)		5,300		0001
Purchased Call/AIGO Index/AIG000BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	2	710,045	1910.47	20,598			2,577		11,937			(5,105)		1,260		0001
Purchased Call/AIGO Index/AIG000DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2025	4	3,802,030	1939	116,594			24,953		46,546			(28,922)		8,788		0001
Purchased Call/AIGO Index/AIG000DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	3	1,795,629	1937.45	52,344			10,637		22,125			(12,981)		4,043		0001
Purchased Call/AIGO Index/AIG000ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2025	3	2,414,732	1860.52	75,890			3,398		87,892			(19,002)		2,606		0001
Purchased Call/AIGO Index/AIG000ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/04/2025	3	2,103,965	1917	62,798			525		15,868			(15,659)		1,101		0001
Purchased Call/AIGO Index/AIG000BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/07/2025	3	2,062,409	1895.91	58,381			5,813		43,050			(14,449)		3,283		0001
Purchased Call/AIGO Index/AIG000ASO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/16/2025	2	1,149,380	1873.48	32,117			1,333		33,595			(7,945)		1,203		0001
Purchased Call/AIGO Index/AIG000ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/17/2025	4	3,888,894	1865.32	113,680			5,105		130,427			(28,404)		4,196		0001
Purchased Call/AIGO Index/AIG000ASI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	3	2,106,733	1904.15	53,504			1,487		30,024			(13,250)		1,829		0001
Purchased Call/AIGO Index/AIG000BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/25/2025	2	2,548,915	1874.85	76,173			5,094		74,071			(18,995)		3,335		0001
Purchased Call/AIGO Index/AIG000ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2025	2	1,745,484	1898.07	53,157			1,329		29,121			(13,146)		1,445		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/16/2025	2	2,131,277	1909.37	62,734			7,869		36,595			(15,650)		3,783		0001
Purchased Call/AIGO Index/AIG000CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	2	2,653,941	1893.13	82,422			13,513		64,239			(20,401)		5,380		0001
Purchased Call/AIGO Index/AIG000BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/02/2025	4	1,474,089	1876.96	49,240			4,250		42,144			(12,232)		2,182		0001
Purchased Call/AIGO Index/AIG000CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/09/2025	1	200,341	1909.28	6,089			1,164		3,892			(1,510)		439		0001
Purchased Call/AIGO Index/AIG000BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/02/2025	3	1,649,304	1891.1	49,817			4,307		36,838			(12,435)		2,442		0001
Purchased Call/AIGO Index/AIG000BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2025	3	2,422,899	1914.73	67,751			8,297		37,076			(16,790)		4,254		0001
Purchased Call/AIGO Index/AIG000DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	06/27/2025	3	2,138,943	1933.7	61,463			14,882		30,713			(15,232)		5,251		0001
Purchased Call/AIGO Index/AIG000CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	2	4,423,320	1910.35	129,844			17,580		76,007			(32,112)		8,186		0001
Purchased Call/AIGO Index/AIG000CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	2	1,469,073	1909.4	48,171			8,525		27,883			(11,914)		3,100		0001
Purchased Call/AIGO Index/AIG000CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	3	4,672,024	1905.23	146,392			25,502		94,360			(36,228)		9,782		0001
Purchased Call/AIGO Index/AIG000CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2025	2	2,195,167	1932.74	66,770			13,361		29,191			(16,517)		4,909		0001
Purchased Call/AIGO Index/AIG000GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	3	2,592,168	1954.89	78,859			34,535		38,113			(19,645)		8,527		0001
Purchased Call/AIGO Index/AIG000DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	3	4,189,511	1925.84	132,186			33,376		69,486			(32,718)		10,517		0001
Purchased Call/AIGO Index/AIG000DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	07/08/2025	3	4,159,056	1953.03	117,982			32,083		45,439			(29,301)		10,830		0001
Purchased Call/AIGO Index/AIG000ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/11/2025	3	2,032,635	1968.12	63,501			17,824		17,541			(15,718)		5,373		0001
Purchased Call/AIGO Index/AIG000ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	4	1,562,732	1953.73	39,397			13,380		19,843			(9,796)		4,536		0001
Purchased Call/AIGO Index/AIG000ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	2	886,185	1953.77	23,454			7,957		11,246			(5,818)		2,572		0001
Purchased Call/AIGO Index/AIG000FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/12/2025	6	3,743,329	1943.93	119,156			44,285		57,732			(29,795)		11,341		0001
Purchased Call/AIGO Index/AIG000FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	4	2,111,202	1958.07	66,624			26,466		28,059			(16,493)		6,630		0001
Purchased Call/AIGO Index/AIG000HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	4	3,621,278	1983.91	109,295			51,366		37,836			(27,002)		12,393		0001
Purchased Call/AIGO Index/AIG000ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	3	4,059,112	1979.9	127,400			36,968		29,050			(31,512)		10,937		0001
Purchased Call/AIGO Index/AIG000FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/08/2025	3	2,264,763	1941.95	66,940			23,993		35,458			(16,572)		6,758		0001
Purchased Call/AIGO Index/AIG000GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2025	5	3,268,392	1961.62	98,493			43,928		44,416			(24,414)		10,887		0001
Purchased Call/AIGO Index/AIG000FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/08/2025	4	1,816,442	1945.01	53,335			19,186		27,221			(13,286)		5,420		0001
Purchased Call/AIGO Index/AIG000HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	3	2,436,814	1999.67	71,061			33,693		20,415			(17,543)		8,364		0001
Purchased Call/AIGO Index/AIG000FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2025	3	3,875,895	1969.08	107,681			42,279		43,555			(26,587)		12,130		0001
Purchased Call/AIGO Index/AIG000FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/15/2025	4	3,398,094	1959.07	100,179			37,929		42,963			(24,892)		10,409		0001
Purchased Call/AIGO Index/AIG000DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	2	2,111,659	1945.1	64,481			16,706		25,921			(15,993)		5,358		0001
Purchased Call/AIGO Index/AIG000GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2025	3	1,115,759	1963.95	35,197			15,819		14,782			(8,732)		3,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	3	834,079	1988.6	24,148			11,328		8,089			(5,997)		2,846		0001
Purchased Call/AIGO Index/AIG000ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/18/2025	3	2,369,586	1955.12	74,392			22,388		27,016			(18,553)		6,475		0001
Purchased Call/AIGO Index/AIG000DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/03/2025	4	2,217,962	1952.62	64,897			16,890		24,110			(16,251)		5,628		0001
Purchased Call/AIGO Index/AIG000ESO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/25/2025	2	1,109,163	1953.13	31,578			10,118		13,650			(7,875)		3,126		0001
Purchased Call/AIGO Index/AIG000DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/09/2025	2	1,878,070	1950.33	60,365			16,516		21,719			(14,928)		4,915		0001
Purchased Call/AIGO Index/AIG000GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	6	2,347,583	1965.49	67,803			28,623		29,040			(16,957)		7,550		0001
Purchased Call/AIGO Index/AIG000FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/13/2025	3	1,285,159	1953.01	37,967			14,082		17,514			(9,400)		3,908		0001
Purchased Call/AIGO Index/AIG000FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	4	2,931,065	1931.42	89,146			31,107		52,263			(22,097)		8,645		0001
Purchased Call/AIGO Index/AIG000ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/11/2025	3	2,498,545	1977.37	73,555			20,699		18,161			(18,343)		6,604		0001
Purchased Call/AIGO Index/AIG000HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	3	2,537,279	2009.62	73,460			36,241		19,138			(18,132)		8,884		0001
Purchased Call/AIGO Index/AIG000ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	3	1,515,180	1952.35	46,816			15,551		19,354			(11,585)		4,362		0001
Purchased Call/AIGO Index/AIG000HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2025	2	2,737,072	2000.93	83,062			40,157		22,895			(20,539)		9,503		0001
Purchased Call/AIGO Index/AIG000GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	2	3,293,816	1966.6	95,532			39,348		39,843			(23,588)		10,558		0001
Purchased Call/AIGO Index/AIG000ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2025	4	1,783,226	1965.55	43,403			13,595		17,772			(10,759)		4,983		0001
Purchased Call/AIGO Index/AIG000GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	3	1,888,879	1977.41	57,829			26,329		21,218			(14,300)		6,350		0001
Purchased Call/AIGO Index/AIG000GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	1	326,101	1966.95	8,958			3,821		3,980			(2,221)		1,063		0001
Purchased Call/AIGO Index/AIG000HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	3	1,404,067	2006.24	39,894			19,487		10,951			(9,896)		4,889		0001
Purchased Call/AIGO Index/AIG000ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/29/2025	2	4,576,023	1952.12	132,711			43,632		58,187			(32,818)		13,119		0001
Purchased Call/AIGO Index/AIG000ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	2	1,525,082	1942.68	47,796			15,277		22,068			(11,837)		4,299		0001
Purchased Call/AIGO Index/AIG000HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	2	1,336,017	2000.54	39,011			18,703		11,146			(9,572)		4,625		0001
Purchased Call/AIGO Index/AIG000FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2025	2	629,898	1936.3	18,054			6,349		10,555			(4,467)		1,865		0001
Purchased Call/AIGO Index/AIG000FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	1	705,268	1945.01	20,453			7,437		10,641			(5,016)		2,129		0001
Purchased Call/AIGO Index/AIG000FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/22/2025	4	3,722,577	1972.83	106,670			42,426		39,845			(26,467)		11,691		0001
Purchased Call/AIGO Index/AIG000GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	09/03/2025	4	2,820,631	1954.97	86,927			37,460		40,951			(21,607)		9,220		0001
Purchased Call/AIGO Index/AIG000GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2025	3	4,318,742	1969.61	127,972			57,606		53,258			(31,587)		14,474		0001
Purchased Call/AIGO Index/AIG000DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2025	3	1,784,933	1964.12	54,087			15,036		16,374			(13,386)		4,695		0001
Purchased Call/AIGO Index/AIG000ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2025	2	1,835,388	1945.73	52,309			16,573		25,166			(12,940)		5,151		0001
Purchased Call/AIGO Index/AIG000EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	07/31/2025	4	2,636,410	1962.84	69,803			23,515		28,787			(17,301)		7,621		0001
Purchased Call/AIGO Index/AIG000GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/05/2025	4	4,797,239	1964.44	138,879			60,459		61,884			(34,286)		15,781		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2025	4	3,170,543	1954.69	92,464			34,613		42,455			(22,891)		9,677		0001
Purchased Call/AIGO Index/AIG000ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2025	3	2,054,585	1977.73	52,793			15,709		15,786			(13,078)		5,588		0001
Purchased Call/AIGO Index/AIG000HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	2	4,172,194	2000.54	121,390			57,724		34,507			(30,113)		14,320		0001
Purchased Call/AIGO Index/AIG000HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	3	3,808,124	2000.7	112,972			55,263		32,487			(27,893)		13,297		0001
Purchased Call/AIGO Index/AIG000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	2	4,306,225	2005.65	124,803			61,757		34,441			(30,931)		15,078		0001
Purchased Call/AIGO Index/AIG000ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/18/2025	3	2,161,769	1966.21	57,873			17,377		20,425			(14,342)		5,907		0001
Purchased Call/AIGO Index/AIG000GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2025	3	1,749,599	1960.75	51,511			22,264		23,609			(12,727)		5,737		0001
Purchased Call/AIGO Index/AIG000FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	4	5,605,079	1932.89	174,145			62,107		99,058			(43,243)		16,661		0001
Purchased Call/AIGO Index/AIG000FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	3	2,968,409	1954.67	88,745			33,516		40,026			(21,941)		9,093		0001
Purchased Call/AIGO Index/AIG000ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2025	3	1,625,024	1992.33	40,087			11,793		9,251			(9,945)		4,399		0001
Purchased Call/AIGO Index/AIG000GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2025	4	2,824,556	1970.13	80,554			32,786		31,982			(19,951)		8,993		0001
Purchased Call/AIGO Index/AIG000GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/29/2025	3	5,853,178	1966.95	163,765			68,495		70,909			(40,642)		18,824		0001
Purchased Call/AIGO Index/AIG000ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	1	65,777	1953.13	1,908			620		816			(468)		188		0001
Purchased Call/AIGO Index/AIG000GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	1	1,250,787	1986.4	36,523			16,803		12,329			(8,957)		4,243		0001
Purchased Call/AIGO Index/AIG000HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	1	2,094,445	2005.65	61,158			30,495		16,895			(14,998)		7,395		0001
Purchased Call/AIGO Index/AIG000FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	1	1,237,296	1959.07	35,882			13,740		15,762			(8,799)		3,831		0001
Purchased Call/AIGO Index/AIG000FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2025	2	1,281,510	1963.88	38,139			14,874		15,440			(9,434)		3,997		0001
Purchased Call/AIGO Index/AIG000FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/19/2025	3	4,199,721	1964.12	121,156			46,947		50,036			(29,992)		13,051		0001
Purchased Call/AIGO Index/AIG000DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2025	2	1,667,848	1935.51	51,947			13,315		23,849			(12,851)		4,209		0001
Purchased Call/AIGO Index/AIG000GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/27/2025	2	1,132,930	1969.73	31,968			13,119		13,003			(7,916)		3,619		0001
Purchased Call/AIGO Index/AIG000ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	1	227,099	1953.73	6,586			2,268		2,907			(1,615)		667		0001
Purchased Call/AIGO Index/AIG000ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2025	2	5,548,172	1967.36	154,909			47,938		52,519			(38,310)		15,435		0001
Purchased Call/AIGO Index/AIG000DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	2	1,688,980	1930.77	47,139			11,438		25,460			(11,760)		4,147		0001
Purchased Call/AIGO Index/AIG000FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	1	1,298,871	1972.83	37,797			15,202		14,018			(9,269)		4,121		0001
Purchased Call/AIGO Index/AIG000GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	2	3,650,471	1986.4	106,797			48,677		35,694			(26,447)		12,272		0001
Purchased Call/AIGO Index/AIG000HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/16/2025	2	3,987,588	1990.43	113,675			52,771		37,360			(28,115)		13,567		0001
Purchased Call/AIGO Index/AIG000GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	1,441,246	1954.89	41,940			18,486		21,321			(10,285)		4,786		0001
Purchased Call/AIGO Index/AIG000JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/07/2025	3	7,104,795	1993.35	212,888			130,466		82,329			(52,732)		27,642		0001
Purchased Call/AIGO Index/AIG000ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	4	1,815,147	1994.84	54,147			27,829		17,609			(13,396)		6,479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/31/2025	5	5,030,274	1963.62	158,782			94,429		93,680			(39,571)		19,258		0001
Purchased Call/AIGO Index/AIG000HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2025	3	1,096,667	2004.4	31,880			16,174		9,158			(7,907)		3,893		0001
Purchased Call/AIGO Index/AIG000IS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	5	5,558,430	1996.15	158,253			81,858		52,948			(39,468)		19,840		0001
Purchased Call/AIGO Index/AIG000ISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/15/2025	3	1,528,354	1992.95	48,489			26,454		16,074			(12,000)		5,628		0001
Purchased Call/AIGO Index/AIG000ISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2025	3	5,087,796	1989.94	155,052			81,931		54,264			(38,318)		18,450		0001
Purchased Call/AIGO Index/AIG000JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/31/2025	6	3,084,235	1960.17	90,618			53,615		51,947			(22,412)		11,808		0001
Purchased Call/AIGO Index/AIG000JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2025	3	3,526,607	1951.38	116,754			70,022		61,120			(28,875)		13,627		0001
Purchased Call/AIGO Index/AIG000JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	3	2,750,251	1985.46	85,553			52,362		35,123			(21,133)		10,700		0001
Purchased Call/AIGO Index/AIG000IS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/07/2025	3	3,047,905	1985.05	95,251			49,790		34,263			(23,577)		10,995		0001
Purchased Call/AIGO Index/AIG000ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2025	3	2,108,196	1987.72	61,345	735		34,930		24,344			(15,383)		7,880		0001
Purchased Call/AIGO Index/AIG000HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2025	5	7,443,942	2004.4	221,227			113,150		64,751			(55,006)		26,498		0001
Purchased Call/AIGO Index/AIG000KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/21/2025	4	4,276,913	1968.16	130,867			85,087		70,384			(32,382)		17,159		0001
Purchased Call/AIGO Index/AIG000LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2025	3	4,086,418	2006.47	118,329			83,010		45,694			(29,207)		17,078		0001
Purchased Call/AIGO Index/AIG000MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	3	5,750,122	1931.18	173,390			126,428		147,235			(42,991)		24,405		0001
Purchased Call/AIGO Index/AIG000KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	5	2,759,057	1962.47	82,291			52,135		47,207			(20,453)		10,903		0001
Purchased Call/AIGO Index/AIG000KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2025	3	4,426,319	1964.65	135,401			87,253		75,135			(33,467)		17,720		0001
Purchased Call/AIGO Index/AIG000LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2025	3	4,222,866	1981.7	94,068			67,503		63,839			(23,233)		17,855		0001
Purchased Call/AIGO Index/AIG000LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/05/2025	4	6,441,673	2005.03	188,473			130,014		71,952			(46,740)		26,602		0001
Purchased Call/AIGO Index/AIG000LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/02/2025	4	4,272,425	1997.31	131,260			88,873		51,377			(32,466)		17,537		0001
Purchased Call/AIGO Index/AIG000KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2025	3	4,566,932	1967.35	134,272			83,948		73,641			(33,155)		18,008		0001
Purchased Call/AIGO Index/AIG000LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	3	3,296,832	2002.43	99,834			68,740		37,872			(24,691)		13,615		0001
Purchased Call/AIGO Index/AIG000JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	1,999,560	1993.35	60,387			37,200		23,305			(14,809)		7,832		0001
Purchased Call/AIGO Index/AIG000KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	2	2,218,147	1996.18	67,108			45,135		26,895			(16,466)		9,087		0001
Purchased Call/AIGO Index/AIG000MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/26/2025	4	10,038,811	1939.85	292,906			218,598		239,091			(72,348)		43,171		0001
Purchased Call/AIGO Index/AIG000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2025	4	4,529,182	2004.23	134,489			91,783		50,673			(33,210)		18,667		0001
Purchased Call/AIGO Index/AIG000LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2025	3	6,008,320	1935.44	174,654			125,880		147,273			(43,103)		25,452		0001
Purchased Call/AIGO Index/AIG000KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2025	4	4,451,907	1983.2	132,418			87,608		61,975			(32,834)		18,012		0001
Purchased Call/AIGO Index/AIG000LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	4	1,824,261	1993.68	58,326			40,775		23,572			(14,418)		7,609		0001
Purchased Call/AIGO Index/AIG000ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	4	5,618,644	2000.47	168,549			92,075		53,767			(41,592)		20,743		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	4	7,722,231	1977.6	234,908			133,191		102,531			(58,081)		29,007		0001
Purchased Call/AIGO Index/AIG000ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/20/2025	2	1,468,870	2003.82	43,665			24,305		13,618			(10,717)		5,477		0001
Purchased Call/AIGO Index/AIG000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/14/2025	4	4,231,309	1953.56	127,882	1,249		81,646		79,932			(32,055)		16,721		0001
Purchased Call/AIGO Index/AIG000JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/03/2025	4	1,898,807	1963.62	65,660			39,457		35,508			(16,284)		7,320		0001
Purchased Call/AIGO Index/AIG000K$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	3	3,909,763	1970.02	115,556			71,806		60,878			(28,544)		15,383		0001
Purchased Call/AIGO Index/AIG000ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2025	2	2,075,142	1987.76	57,780			32,616		24,096			(14,294)		7,776		0001
Purchased Call/AIGO Index/AIG000KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	2	6,277,692	1996.18	188,450			126,176		75,714			(46,609)		25,558		0001
Purchased Call/AIGO Index/AIG000LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/12/2025	3	4,347,635	1992.22	127,182			89,957		57,636			(31,404)		18,205		0001
Purchased Call/AIGO Index/AIG000IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/06/2025	2	2,504,413	1996.15	74,308			38,639		24,035			(18,300)		9,011		0001
Purchased Call/AIGO Index/AIG000KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2025	3	4,204,684	1959.86	134,329			85,782		74,686			(33,238)		16,761		0001
Purchased Call/AIGO Index/AIG000JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	10/28/2025	4	2,790,383	1978.7	84,476			49,343		37,135			(21,023)		10,608		0001
Purchased Call/AIGO Index/AIG000LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2025	4	1,847,319	1988.76	46,257	966		33,868		25,705			(11,695)		7,796		0001
Purchased Call/AIGO Index/AIG000KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	4	3,884,741	1970.95	122,533			79,829		61,671			(30,444)		15,585		0001
Purchased Call/AIGO Index/AIG000LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	3	7,040,242	1984.98	213,021			150,989		101,293			(52,771)		29,480		0001
Purchased Call/AIGO Index/AIG000KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/26/2025	4	6,424,473	1983.22	197,930			131,900		90,071			(49,033)		26,048		0001
Purchased Call/AIGO Index/AIG000JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	3	2,969,495	1983.45	87,987			50,258		36,831			(21,719)		11,181		0001
Purchased Call/AIGO Index/AIG000JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	10/24/2025	5	5,252,014	1977.44	157,904			90,474		70,224			(39,162)		19,776		0001
Purchased Call/AIGO Index/AIG000JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2025	5	6,402,944	1962.81	202,683			122,793		106,455			(50,061)		24,855		0001
Purchased Call/AIGO Index/AIG000ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2025	3	2,576,776	2000.68	73,059			39,582		24,248			(18,072)		9,465		0001
Purchased Call/AIGO Index/AIG000JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/29/2025	2	1,287,500	1979.49	38,834			22,678		17,060			(9,618)		4,906		0001
Purchased Call/AIGO Index/AIG000IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	5	4,228,706	2003.82	119,554			66,222		38,923			(29,675)		15,651		0001
Purchased Call/AIGO Index/AIG000ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	3	4,646,570	1997.94	140,550			75,172		44,748			(34,850)		16,894		0001
Purchased Call/AIGO Index/AIG000JSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2025	3	2,247,506	1970.59	64,379			38,808		33,982			(15,920)		8,705		0001
Purchased Call/AIGO Index/AIG000KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/26/2025	5	2,796,579	1981.54	86,617			57,594		39,857			(21,455)		11,339		0001
Purchased Call/AIGO Index/AIG000KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	2	2,926,955	1983.22	91,325			61,031		41,093			(22,503)		11,916		0001
Purchased Call/AIGO Index/AIG000LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/19/2025	3	2,925,789	1920.8	91,492			66,499		82,666			(22,594)		12,418		0001
Purchased Call/AIGO Index/AIG000LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	2	1,990,973	2005.03	59,265			41,007		22,294			(14,544)		8,272		0001
Purchased Call/AIGO Index/AIG000KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	1	1,701,033	1953.56	51,371			32,549		32,260			(12,598)		6,766		0001
Purchased Call/AIGO Index/AIG000MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/26/2025	5	8,728,416	1931.67	251,353	8,437		194,581		225,488			(64,301)		37,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2025	4	5,262,603	1932.28	162,458	1,828		121,277		134,117			(40,670)		22,505		0001
Purchased Call/AIGO Index/AIG000KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	203,676	1970.95	6,131			4,003		3,248			(1,503)		822		0001
Purchased Call/AIGO Index/AIG000ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/10/2025	4	2,693,906	1990.7	82,020			43,802		28,618			(20,258)		9,795		0001
Purchased Call/AIGO Index/AIG000ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	2	2,711,436	1995.74	84,201			46,480		27,825			(20,790)		10,035		0001
Purchased Call/AIGO Index/AIG000JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2025	3	5,566,742	1980.76	162,476			95,008		72,991			(40,081)		21,263		0001
Purchased Call/AIGO Index/AIG000KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/11/2025	2	2,508,517	1985.01	65,948			40,816		32,556			(16,308)		9,848		0001
Purchased Call/AIGO Index/AIG000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	3,749,780	1984.98	113,243			80,487		54,478			(27,771)		15,794		0001
Purchased Call/AIGO Index/AIG000ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/08/2025	3	1,777,883	1989.93	54,619			28,841		18,842			(13,559)		6,430		0001
Purchased Call/AIGO Index/AIG000JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	1	1,761,555	1977.44	53,199			30,630		23,683			(13,046)		6,681		0001
Purchased Call/AIGO Index/AIG000MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2025	4	3,985,000	1929.67	99,625	15,159		87,008		105,236			(28,190)		17,263		0001
Purchased Call/AIGO Index/AIG000HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	2	3,005,452	2004.49	90,580			45,544		24,861			(22,398)		10,640		0001
Purchased Call/AIGO Index/AIG000LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/03/2025	3	1,791,202	1999.4	55,860			38,033		21,121			(13,822)		7,367		0001
Purchased Call/AIGO Index/AIG000LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/09/2025	3	3,954,704	1998.9	114,320			79,617		47,857			(28,274)		16,463		0001
Purchased Call/AIGO Index/AIG000KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2025	1	1,299,048	1967.48	38,104			24,420		21,276			(9,421)		5,190		0001
Purchased Call/AIGO Index/AIG000ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	2,102,118	1997.94	63,484			34,197		20,391			(15,568)		7,702		0001
Purchased Call/AIGO Index/AIG000MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2025	4	1,452,856	1926.46	2,217	40,312		32,485		39,632			(10,280)		6,305		0001
Purchased Call/AIGO Index/AIG000MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2025	1	59,925	1938.08	1,700			1,268		1,448			(423)		257		0001
Purchased Call/AIGO Index/AIG000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	3,197,611	1931.67	96,568			72,359		82,635			(23,681)		13,827		0001
Purchased Call/AIGO Index/AIG000MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/22/2025	2	4,360,471	1931.18	131,824			96,252		111,987			(32,335)		18,612		0001
Purchased Call/AIGO Index/AIG000MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/02/2026	4	5,950,176	1927.53		174,930		133,937		161,095			(41,960)		25,918		0001
Purchased Call/AIGO Index/AIG000NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/16/2026	3	5,529,887	1929.47		162,280		130,787		150,844			(32,820)		24,688		0001
Purchased Call/AIGO Index/AIG000MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2026	3	3,079,483	1931.84		90,895		70,369		80,306			(21,011)		13,486		0001
Purchased Call/AIGO Index/AIG000MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/08/2026	4	4,646,130	1920.4		130,263		101,768		135,669			(28,900)		20,455		0001
Purchased Call/AIGO Index/AIG000PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/13/2026	4	7,216,658	1929.67		212,618		204,638		215,007			(9,219)		35,182		0001
Purchased Call/AIGO Index/AIG000NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/27/2026	2	3,990,130	1943.93		117,146		97,433		96,817			(19,927)		18,147		0001
Purchased Call/AIGO Index/AIG0000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/13/2026	4	3,090,221	1955.93		89,883		79,592		69,546			(11,055)		14,445		0001
Purchased Call/AIGO Index/AIG0000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/20/2026	3	4,048,786	1962.21		113,876		102,644		86,962			(12,024)		19,132		0001
Purchased Call/AIGO Index/AIG0000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	2	5,976,764	1951.68		174,900		158,000		141,387			(17,948)		28,242		0001
Purchased Call/AIGO Index/AIG0000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2026	2	1,568,267	1950.46		49,341		42,215		36,421			(7,234)		7,226		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG00NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2026	4	3,137,108	1901.07		94,043		74,662		109,256			(19,547)		13,933		0001
Purchased Call/AIGO Index/AIG00NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/22/2026	4	8,533,835	1939.18		248,548		203,271		214,622			(46,062)		38,490		0001
Purchased Call/AIGO Index/AIG000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/12/2026	4	7,804,433	1944.89		231,812		202,985		196,609			(29,649)		36,423		0001
Purchased Call/AIGO Index/AIG00MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/09/2026	3	7,392,917	1906.19		213,950		168,293		245,345			(46,729)		32,606		0001
Purchased Call/AIGO Index/AIG000QJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/27/2026	2	5,661,170	1928.75		168,970		168,970		171,754			(572)		28,150		0001
Purchased Call/AIGO Index/AIG00MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/09/2026	3	5,949,921	1920.4		168,464		131,297		174,118			(37,547)		26,242		0001
Purchased Call/AIGO Index/AIG00PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	3	7,801,368	1939.76		218,480		205,980		208,602			(13,852)		37,647		0001
Purchased Call/AIGO Index/AIG000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/06/2026	4	3,565,724	1957.78		102,186		88,162		77,757			(14,684)		16,483		0001
Purchased Call/AIGO Index/AIG000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2026	3	4,713,695	1929.59		137,867		134,400		130,062			(4,265)		23,178		0001
Purchased Call/AIGO Index/AIG000QC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2026	3	5,648,326	1942.51		161,148		159,116		153,121			(2,484)		28,009		0001
Purchased Call/AIGO Index/AIG000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2026	2	3,299,600	.1957		92,708		80,684		72,927			(12,213)		15,351		0001
Purchased Call/AIGO Index/AIG00NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/23/2026	3	2,625,336	1937.48		77,629		63,950		67,235			(14,152)		11,861		0001
Purchased Call/AIGO Index/AIG00NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2026	4	5,392,517	1942.4		161,020		134,895		133,433			(26,703)		24,607		0001
Purchased Call/AIGO Index/AIG00NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2026	3	2,039,228	1944.9		58,637		48,965		49,176			(9,793)		9,290		0001
Purchased Call/AIGO Index/AIG000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/06/2026	3	6,314,760	1949.36		189,008		163,488		148,936			(26,402)		29,192		0001
Purchased Call/AIGO Index/AIG00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/16/2026	3	7,754,420	1932.67		228,752		184,925		206,068			(45,505)		34,619		0001
Purchased Call/AIGO Index/AIG000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/13/2026	3	9,208,127	1954.59		271,384		240,582		209,809			(32,969)		43,042		0001
Purchased Call/AIGO Index/AIG00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/30/2026	5	5,639,185	1950.21		162,877		137,502		130,109			(26,415)		25,774		0001
Purchased Call/AIGO Index/AIG00NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/15/2026	2	1,293,389	1927.64		38,502		31,036		35,797			(7,779)		5,764		0001
Purchased Call/AIGO Index/AIG00PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2026	3	5,435,562	1939.83		163,034		151,560		145,740			(11,868)		26,153		0001
Purchased Call/AIGO Index/AIG00NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2026	2	2,941,752	1940.88		88,429		74,176		73,219			(14,829)		13,357		0001
Purchased Call/AIGO Index/AIG000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2026	2	3,319,930	1954.59		101,778		90,563		75,871			(11,449)		15,615		0001
Purchased Call/AIGO Index/AIG00NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/23/2026	4	5,651,197	1940.88		166,157		137,225		140,254			(29,777)		25,531		0001
Purchased Call/AIGO Index/AIG00PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/06/2026	4	5,804,185	1933.97		173,830		163,563		165,066			(11,549)		28,009		0001
Purchased Call/AIGO Index/AIG00PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2026	6	3,361,968	1923.81		99,466		95,317		104,521			(4,621)		16,366		0001
Purchased Call/AIGO Index/AIG00PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	02/27/2026	3	9,530,570	1947.77		272,118		251,157		236,558			(22,622)		45,516		0001
Purchased Call/AIGO Index/AIG00PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2026	3	8,292,816	1922.97		243,042		230,493		259,129			(13,167)		40,312		0001
Purchased Call/AIGO Index/AIG000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2026	4	2,207,908	1960.65		64,691		57,900		47,850			(7,009)		10,401		0001
Purchased Call/AIGO Index/AIG00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2026	3	8,694,534	1949.89		247,392		226,134		211,274			(22,178)		41,461		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	3	2,542,467	1939.91		72,985		71,506		69,968			(2,053)		12,519		0001
Purchased Call/AIGO Index/AIG000QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	4	7,596,477	1936.46		225,224		221,113		220,107			(5,444)		37,406		0001
Purchased Call/AIGO Index/AIG000QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2026	2	3,320,926	1941.71		96,932		95,621		90,429			(1,570)		16,445		0001
Purchased Call/AIGO Index/AIG000PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/13/2026	4	5,926,318	1918.91		181,577		174,313		192,115			(8,643)		28,892		0001
Purchased Call/AIGO Index/AIG000QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	2	2,169,379	1934.61		62,476		62,138		62,942			(741)		10,772		0001
Purchased Call/AIGO Index/AIG000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2026	4	5,594,456	1933.59		160,003		154,847		159,899			(5,575)		27,431		0001
Purchased Call/AIGO Index/AIG000QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/18/2026	5	4,301,554	1929.59		130,054		125,996		128,531			(4,431)		21,121		0001
Purchased Call/AIGO Index/AIG000NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/14/2026	3	1,122,116	1902.02		40,558		32,387		38,842			(8,268)		4,992		0001
Purchased Call/AIGO Index/AIG000PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/24/2026	3	3,007,571	1953.26		85,799		78,023		70,530			(7,986)		14,299		0001
Purchased Call/AIGO Index/AIG000PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/10/2026	3	4,406,786	1923.84		127,962		121,349		136,435			(6,944)		21,391		0001
Purchased Call/AIGO Index/AIG000QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2026	4	6,197,742	1961.98		180,064		161,230		133,042			(19,521)		29,241		0001
Purchased Call/AIGO Index/AIG000QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/27/2026	3	7,101,025	1931.98		206,554		206,401		209,622			(1,155)		35,310		0001
Purchased Call/AIGO Index/AIG000MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	01/02/2026	4	10,004,665	1931.84		290,349		222,759		260,152			(69,024)		43,578		0001
Purchased Call/AIGO Index/AIG000MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2026	2	1,472,020	1919.95		43,086		33,427		43,061			(9,724)		6,469		0001
Purchased Call/AIGO Index/AIG000MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	2,347,528	1906.19		68,783		54,192		78,076			(14,993)		10,408		0001
Purchased Call/AIGO Index/AIG000QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/03/2026	3	3,690,538	1944.63		113,323		96,474		92,586			(17,067)		16,978		0001
Purchased Call/AIGO Index/AIG000NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/30/2026	3	6,411,481	1946.67		186,507		157,612		152,891			(29,907)		29,304		0001
Purchased Call/AIGO Index/AIG000QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	1,391,762	1951.68		40,779		36,847		33,017			(4,222)		6,607		0001
Purchased Call/AIGO Index/AIG000QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2026	3	1,470,757	1953.17		40,063		35,104		33,782			(5,042)		6,853		0001
Purchased Call/AIGO Index/AIG000PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2026	4	4,050,553	1946.92		113,581		106,082		102,329			(7,969)		19,518		0001
Purchased Call/AIGO Index/AIG000PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2026	2	1,865,086	1951.11		52,172		47,692		44,717			(4,687)		8,880		0001
Purchased Call/AIGO Index/AIG000PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2026	2	3,259,494	1938.79		97,468		90,530		87,973			(7,168)		15,660		0001
Purchased Call/AIGO Index/AIG000QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2026	3	6,180,515	1959.69		179,022		153,300		132,002			(26,339)		28,525		0001
Purchased Call/AIGO Index/AIG000NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2026	2	3,567,479	1941.01		102,341		83,437		87,977			(19,106)		16,063		0001
Purchased Call/AIGO Index/AIG000PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/27/2026	4	6,504,110	1939.42		194,812		179,560		173,736			(16,572)		31,062		0001
Purchased Call/AIGO Index/AIG000MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2026	1	1,927,509	1930.83		51,012		39,457		50,884			(11,632)		8,456		0001
Purchased Call/AIGO Index/AIG000NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	1	2,464,523	1946.67		72,211		61,071		58,942			(11,609)		11,320		0001
Purchased Call/AIGO Index/AIG000QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	3,270,209	1949.36		95,817		82,883		77,353			(13,576)		15,190		0001
Purchased Call/AIGO Index/AIG000QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2025	1	65,060	1884.69	2,281			379		2,068			(281)		188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	2	212,769	1856.62	7,730			1,302		9,154			(955)		618		0001
Purchased Call/AIGO Index/AIG0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	1	78,751	1875.92	2,515			423		2,768			(310)		229		0001
Purchased Call/AIGO Index/AIG0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	1	66,847	1852.24	2,504			422		3,003			(310)		194		0001
Purchased Call/AIGO Index/AIG0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/04/2025	1	2,149	1852.79	83			14		96			(10)		6		0001
Purchased Call/AIGO Index/AIG0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/07/2025	2	595,032	1858.43	20,907			3,681		25,313			(2,581)		1,769		0001
Purchased Call/AIGO Index/AIG0000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	2	261,679	1854.3	9,423			1,671		11,610			(1,162)		781		0001
Purchased Call/AIGO Index/AIG0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	2	464,864	1848.88	17,183			3,058		21,726			(2,122)		1,387		0001
Purchased Call/AIGO Index/AIG0000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	1	253,401	1847.35	9,415			1,678		12,016			(1,164)		756		0001
Purchased Call/AIGO Index/AIG0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/11/2025	3	439,144	1846.85	14,609			2,673		20,951			(1,818)		1,325		0001
Purchased Call/AIGO Index/AIG0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	08/14/2025	2	392,400	1847.11	12,298			2,301		18,749			(1,530)		1,198		0001
Purchased Call/AIGO Index/AIG0000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	2	479,913	1831.03	16,645			3,111		26,505			(2,053)		1,470		0001
Purchased Call/AIGO Index/AIG0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	2	825,059	1820.8	29,778			5,590		49,671			(3,679)		2,527		0001
Purchased Call/AIGO Index/AIG0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	2	489,221	1814.28	18,650			3,504		31,053			(2,307)		1,499		0001
Purchased Call/AIGO Index/AIG0000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/18/2025	2	2,358,170	1817.85	87,438			16,742		145,542			(10,811)		7,302		0001
Purchased Call/AIGO Index/AIG0000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/21/2025	3	1,449,848	1817.49	53,544			10,451		89,912			(6,604)		4,537		0001
Purchased Call/AIGO Index/AIG0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	2	1,247,060	1815.12	49,724			9,782		78,850			(6,133)		3,916		0001
Purchased Call/AIGO Index/AIG0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	2	833,733	1830.77	28,580			5,639		46,350			(3,529)		2,618		0001
Purchased Call/AIGO Index/AIG0001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	3	914,577	1818.1	35,477			7,011		56,465			(4,392)		2,872		0001
Purchased Call/AIGO Index/AIG0001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/25/2025	2	556,058	1821.53	21,879			4,402		33,415			(2,706)		1,764		0001
Purchased Call/AIGO Index/AIG0001$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/28/2025	2	1,510,452	1828.17	62,299			12,751		86,121			(7,681)		4,841		0001
Purchased Call/AIGO Index/AIG0001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	08/29/2025	5	1,394,185	1844.16	46,770			9,734		69,313			(5,820)		4,484		0001
Purchased Call/AIGO Index/AIG0001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	2	1,264,312	1845.98	46,805			9,700		62,759			(5,783)		4,066		0001
Purchased Call/AIGO Index/AIG0001$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	2	1,203,152	1846.09	44,851			9,306		58,793			(5,547)		3,869		0001
Purchased Call/AIGO Index/AIG0001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	08/29/2025	3	1,629,480	1846.75	55,835			11,608		79,155			(6,945)		5,240		0001
Purchased Call/AIGO Index/AIG0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2025	1	350,716	1846.75	11,678			2,506		17,101			(1,442)		1,150		0001
Purchased Call/AIGO Index/AIG0001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	3	3,021,407	1836.8	107,531			23,211		160,831			(13,264)		9,939		0001
Purchased Call/AIGO Index/AIG0001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/05/2025	2	1,205,460	1830.17	44,670			9,676		67,852			(5,516)		3,966		0001
Purchased Call/AIGO Index/AIG0001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/05/2025	2	2,463,050	1829.36	92,788			20,128		139,572			(11,483)		8,103		0001
Purchased Call/AIGO Index/AIG0001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2025	2	2,450,921	1829.81	93,330			20,581		139,522			(11,545)		8,139		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2025	4	3,765,662	1835.95	105,397			24,127		202,711			(13,275)		12,621		0001
Purchased Call/AIGO Index/AIG0001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	4	1,213,576	1830.57	44,928			10,138		68,370			(5,545)		4,080		0001
Purchased Call/AIGO Index/AIG0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/12/2025	2	1,002,840	1830.4	38,966			8,818		56,577			(4,814)		3,371		0001
Purchased Call/AIGO Index/AIG0001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	1	835,519	1838.65	29,037			6,578		43,997			(3,590)		2,809		0001
Purchased Call/AIGO Index/AIG0001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/15/2025	1	921,254	1828.61	34,344			7,900		52,790			(4,246)		3,125		0001
Purchased Call/AIGO Index/AIG0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/18/2025	2	2,552,176	1829.15	92,282			21,550		145,967			(11,378)		8,734		0001
Purchased Call/AIGO Index/AIG0002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	2	2,065,850	1825.23	71,827			16,875		122,008			(8,856)		7,091		0001
Purchased Call/AIGO Index/AIG0002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	2,071,246	1816.42	65,818			15,524		131,056			(8,126)		7,109		0001
Purchased Call/AIGO Index/AIG0002$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	2	833,186	1794.46	31,465			7,433		61,971			(3,891)		2,860		0001
Purchased Call/AIGO Index/AIG0002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/22/2025	1	853,943	1797.32	31,306			7,503		62,269			(3,870)		2,956		0001
Purchased Call/AIGO Index/AIG0002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	09/25/2025	4	4,161,518	1795.53	137,552			33,490		307,653			(16,981)		14,531		0001
Purchased Call/AIGO Index/AIG0002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	4	1,232,247	1779.29	45,767			11,204		101,767			(5,647)		4,315		0001
Purchased Call/AIGO Index/AIG0002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/26/2025	3	529,256	1780.15	19,713			4,844		43,462			(2,437)		1,853		0001
Purchased Call/AIGO Index/AIG0002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	2	986,025	1785.5	35,061			8,621		78,125			(4,336)		3,453		0001
Purchased Call/AIGO Index/AIG0002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/29/2025	2	1,365,926	1779.94	46,164			11,511		112,355			(5,708)		4,823		0001
Purchased Call/AIGO Index/AIG0002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/02/2025	3	4,046,282	1769.88	132,648			33,532		355,375			(16,355)		14,403		0001
Purchased Call/AIGO Index/AIG0002$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	2	1,426,456	1753.89	52,707			13,402		138,213			(6,499)		5,091		0001
Purchased Call/AIGO Index/AIG0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	3	1,008,362	1754.13	38,652			9,880		97,563			(4,775)		3,599		0001
Purchased Call/AIGO Index/AIG0002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/03/2025	3	1,540,071	1757.59	59,527			15,273		145,943			(7,382)		5,497		0001
Purchased Call/AIGO Index/AIG0002$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/06/2025	2	1,542,645	1767.71	59,255			15,346		137,380			(7,326)		5,550		0001
Purchased Call/AIGO Index/AIG0002$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	1	74,226	1767.71	3,014			788		6,613			(372)		268		0001
Purchased Call/AIGO Index/AIG0002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/09/2025	4	2,790,647	1773.72	109,083			28,652		239,319			(13,463)		10,120		0001
Purchased Call/AIGO Index/AIG0002$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	4	1,479,162	1782.38	54,511			14,411		119,929			(6,733)		5,378		0001
Purchased Call/AIGO Index/AIG0002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	2	1,287,972	1786.22	44,619			11,818		101,801			(5,509)		4,683		0001
Purchased Call/AIGO Index/AIG0003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	2	1,567,237	1777.82	56,387			14,960		130,912			(6,977)		5,698		0001
Purchased Call/AIGO Index/AIG0003$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/13/2025	3	1,698,009	1773.47	64,746			17,411		145,907			(8,011)		6,221		0001
Purchased Call/AIGO Index/AIG0003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/16/2025	3	4,226,810	1781.75	152,586			41,523		344,513			(18,821)		15,605		0001
Purchased Call/AIGO Index/AIG0003$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,067,933	1781.64	36,144			9,880		87,116			(4,456)		3,953		0001
Purchased Call/AIGO Index/AIG0003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/17/2025	3	1,051,658	1770.08	36,306			9,969		92,368			(4,485)		3,892		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	2	772,268	1763.29	26,864			7,388		70,738			(3,324)		2,858		0001
Purchased Call/AIGO Index/AIG0003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	3	1,903,479	1754.31	69,226			19,266		184,049			(8,560)		7,098		0001
Purchased Call/AIGO Index/AIG0003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/23/2025	2	3,620,983	1752.62	139,773			39,362		353,660			(17,234)		13,601		0001
Purchased Call/AIGO Index/AIG0003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	4	1,863,683	1760.6	62,622			17,757		173,592			(7,732)		7,017		0001
Purchased Call/AIGO Index/AIG0003$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	2	922,010	1748.55	32,913			9,354		92,203			(4,065)		3,472		0001
Purchased Call/AIGO Index/AIG0003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/24/2025	2	1,787,023	1743.76	66,112			18,815		183,675			(8,179)		6,729		0001
Purchased Call/AIGO Index/AIG0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	2	2,171,856	1743.65	83,080			23,924		223,385			(10,274)		8,237		0001
Purchased Call/AIGO Index/AIG0003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/30/2025	6	4,878,353	1748.94	185,645	8,324		61,942		486,837			(23,533)		18,633		0001
Purchased Call/AIGO Index/AIG0003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	2	1,517,117	1751.22	60,399			17,679		149,410			(7,447)		5,808		0001
Purchased Call/AIGO Index/AIG0003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	10/31/2025	4	1,636,422	1761.45	73,655			21,954		153,512			(9,230)		6,265		0001
Purchased Call/AIGO Index/AIG0003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	10/31/2025	7	1,050,970	1778.23	42,616			12,754		87,829			(5,362)		4,024		0001
Purchased Call/AIGO Index/AIG0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/03/2025	2	1,683,964	1791.26	58,877			17,521		129,327			(7,280)		6,492		0001
Purchased Call/AIGO Index/AIG0004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2025	1	63,805	1791.26	2,218			665		4,904			(274)		247		0001
Purchased Call/AIGO Index/AIG0004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2025	5	4,921,820	1783.52	180,654			54,401		398,015			(22,291)		19,106		0001
Purchased Call/AIGO Index/AIG0004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	3	2,912,970	1782.32	103,431			31,362		237,399			(12,792)		11,333		0001
Purchased Call/AIGO Index/AIG0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	3	1,639,788	1779.11	59,533			18,116		136,420			(7,374)		6,380		0001
Purchased Call/AIGO Index/AIG0004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	2	1,683,955	1770.46	64,638			19,645		147,869			(7,995)		6,552		0001
Purchased Call/AIGO Index/AIG0004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/10/2025	5	2,355,485	1776.96	89,250			27,470		198,682			(11,054)		9,226		0001
Purchased Call/AIGO Index/AIG0004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/12/2025	3	4,030,483	1776.96	172,390			53,367		340,195			(21,288)		15,858		0001
Purchased Call/AIGO Index/AIG0004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/13/2025	4	3,266,026	1775.13	141,309			43,899		278,865			(17,430)		12,878		0001
Purchased Call/AIGO Index/AIG0004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	3	2,078,837	1800.03	76,780			23,967		151,004			(9,471)		8,215		0001
Purchased Call/AIGO Index/AIG0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	4	1,479,734	1799.44	55,634			17,462		109,248			(6,887)		5,848		0001
Purchased Call/AIGO Index/AIG0004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	3	2,532,828	1799.28	97,793			30,694		186,342			(12,126)		10,009		0001
Purchased Call/AIGO Index/AIG0004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	11/17/2025	4	2,212,692	1802.85	84,770			26,936		157,756			(10,507)		8,801		0001
Purchased Call/AIGO Index/AIG0004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	11/20/2025	4	5,707,439	1807.45	210,439			67,555		394,827			(25,971)		22,849		0001
Purchased Call/AIGO Index/AIG0004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	4	3,364,561	1806.01	127,999			41,368		235,151			(15,813)		13,499		0001
Purchased Call/AIGO Index/AIG0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	4	1,695,918	1808.69	63,900			20,693		116,361			(7,925)		6,804		0001
Purchased Call/AIGO Index/AIG0004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	2	877,070	1808.54	33,474			11,006		60,319			(4,133)		3,556		0001
Purchased Call/AIGO Index/AIG0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/24/2025	3	266,199	1808.54	10,287			3,373		18,294			(1,276)		1,075		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	3	3,717,762	1809.72	141,467			46,572		253,612			(17,478)		15,073		0001
Purchased Call/AIGO Index/AIG0005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/28/2025	5	1,959,437	1812.8	74,847			24,849		130,891			(9,243)		7,977		0001
Purchased Call/AIGO Index/AIG0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	11/28/2025	6	1,913,243	1814.67	75,352			25,185		126,145			(9,360)		7,789		0001
Purchased Call/AIGO Index/AIG0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	4	7,497,629	1816.22	286,613			95,645		488,982			(35,608)		30,525		0001
Purchased Call/AIGO Index/AIG0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	4	2,067,379	1829.15	73,285			24,646		122,952			(9,066)		8,469		0001
Purchased Call/AIGO Index/AIG0005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/04/2025	5	2,976,185	1822.85	109,186			37,182		185,653			(13,509)		12,266		0001
Purchased Call/AIGO Index/AIG0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/02/2025	1	60,911	1829.15	2,078			702		3,625			(257)		250		0001
Purchased Call/AIGO Index/AIG0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	7	2,435,255	1819.5	101,186			36,901		155,648			(13,329)		10,057		0001
Purchased Call/AIGO Index/AIG0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/05/2025	5	1,163,672	1816.28	45,837			15,729		76,078			(5,679)		4,806		0001
Purchased Call/AIGO Index/AIG0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/05/2025	3	2,484,391	1820.76	92,648			31,748		157,378			(11,463)		10,260		0001
Purchased Call/AIGO Index/AIG0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/08/2025	3	1,923,789	1821.39	72,776			25,175		121,410			(9,002)		7,992		0001
Purchased Call/AIGO Index/AIG0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	2	510,536	1821.39	20,920			7,315		32,265			(2,595)		2,129		0001
Purchased Call/AIGO Index/AIG0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2025	5	3,963,646	1822.81	155,971			54,511		248,119			(19,250)		16,565		0001
Purchased Call/AIGO Index/AIG0005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	8	2,519,345	1822.43	110,867			39,034		158,212			(13,729)		10,549		0001
Purchased Call/AIGO Index/AIG0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	5	2,710,523	1840.9	114,019			40,167		148,801			(14,107)		11,350		0001
Purchased Call/AIGO Index/AIG0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/12/2025	4	1,617,503	1859.69	60,018			21,168		77,718			(7,433)		6,773		0001
Purchased Call/AIGO Index/AIG0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/15/2025	4	2,647,484	1858.34	100,919			35,876		127,246			(12,479)		11,151		0001
Purchased Call/AIGO Index/AIG0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/17/2025	4	1,923,029	1858.34	75,900			27,182		92,648			(9,379)		8,131		0001
Purchased Call/AIGO Index/AIG0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/18/2025	6	3,695,821	1861.19	142,704			51,343		174,279			(17,640)		15,656		0001
Purchased Call/AIGO Index/AIG0006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	4	2,835,094	1869.35	107,784			39,135		125,381			(13,374)		12,033		0001
Purchased Call/AIGO Index/AIG0006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/19/2025	6	1,717,941	1858.58	68,951			25,030		82,771			(8,547)		7,291		0001
Purchased Call/AIGO Index/AIG0006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	5	1,829,023	1867.76	70,932			25,802		81,932			(8,824)		7,763		0001
Purchased Call/AIGO Index/AIG0006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/22/2025	3	565,649	1869.79	21,389			7,865		24,965			(2,660)		2,414		0001
Purchased Call/AIGO Index/AIG0006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	8	6,726,395	1875.68	242,773			90,303		284,999			(30,049)		28,926		0001
Purchased Call/AIGO Index/AIG0006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/26/2025	6	3,757,882	1877.12	125,768	7,638		52,889		156,894			(17,194)		16,160		0001
Purchased Call/AIGO Index/AIG0006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	12/26/2025	5	3,696,860	1874.01	123,343			46,150		158,310			(15,396)		15,898		0001
Purchased Call/AIGO Index/AIG0006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/29/2025	7	3,337,317	1868.86	114,835			43,207		149,194			(14,248)		14,431		0001
Purchased Call/AIGO Index/AIG0006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	6	3,314,940	1861.97	116,752			44,464		157,015			(14,437)		14,439		0001
Purchased Call/AIGO Index/AIG0006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/02/2026	5	3,488,261	1855.31	129,241			49,329		173,918			(16,021)		15,194		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0006$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	4	4,042,016	1848.92	157,306			60,093		211,496			(19,540)		17,606		0001
Purchased Call/AIGO Index/AIG0006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/05/2026	5	1,186,824	1849.01	45,084			17,386		62,130			(5,592)		5,197		0001
Purchased Call/AIGO Index/AIG0006$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/07/2026	2	485,901	1849.01	18,647			7,214		25,494			(2,304)		2,135		0001
Purchased Call/AIGO Index/AIG0006$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/08/2026	6	2,632,716	1858.2	95,328			37,013		129,987			(11,772)		11,591		0001
Purchased Call/AIGO Index/AIG0006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/09/2026	9	4,707,752	1850.99	176,523			69,078		243,835			(21,862)		20,763		0001
Purchased Call/AIGO Index/AIG0006$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	01/09/2026	6	3,944,445	1852.4	155,264			61,204		202,158			(19,342)		17,397		0001
Purchased Call/AIGO Index/AIG0006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/09/2026	6	3,249,075	1853.12	123,303			48,366		165,623			(15,294)		14,330		0001
Purchased Call/AIGO Index/AIG0007$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/12/2026	2	1,371,237	1856.56	47,391			18,697		68,195			(5,868)		6,080		0001
Purchased Call/AIGO Index/AIG0007$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/15/2026	1	67,505	1856.56	2,226			885		3,368			(275)		301		0001
Purchased Call/AIGO Index/AIG0007$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	7	5,289,973	1844.07	201,141			80,417		289,676			(24,871)		23,617		0001
Purchased Call/AIGO Index/AIG0007$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	3	3,222,048	1836.49	129,896			51,982		186,288			(16,046)		14,385		0001
Purchased Call/AIGO Index/AIG0007$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	4	2,213,992	1844.24	90,425			36,312		121,088			(11,216)		9,884		0001
Purchased Call/AIGO Index/AIG0007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	3	1,480,232	1854.23	58,022			23,288		75,225			(7,206)		6,608		0001
Purchased Call/AIGO Index/AIG0007$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	4	3,824,681	1860.57	145,232			59,113		185,988			(17,920)		17,250		0001
Purchased Call/AIGO Index/AIG0007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	4	2,431,898	1860.8	94,200			38,500		118,174			(11,623)		10,987		0001
Purchased Call/AIGO Index/AIG0007$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	5	2,675,319	1863.49	102,807			42,149		127,386			(12,706)		12,087		0001
Purchased Call/AIGO Index/AIG0007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	01/23/2026	5	3,263,955	1866.92	122,820			50,608		151,402			(15,256)		14,746		0001
Purchased Call/AIGO Index/AIG0007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/26/2026	4	3,162,874	1864.99	125,138			51,729		149,092			(15,475)		14,361		0001
Purchased Call/AIGO Index/AIG0007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/29/2026	6	5,186,914	1873.08	192,760			80,556		230,694			(23,861)		23,668		0001
Purchased Call/AIGO Index/AIG0007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	4	3,862,617	1870.58	139,491			58,316		176,166			(17,208)		17,654		0001
Purchased Call/AIGO Index/AIG0007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	5	2,545,308	1861.19	103,842			43,598		124,040			(12,840)		11,634		0001
Purchased Call/AIGO Index/AIG0007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	2	2,844,413	1873.79	107,097			44,975		126,825			(13,245)		13,001		0001
Purchased Call/AIGO Index/AIG0007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	4	2,372,365	1874.78	85,188			36,062		104,412			(10,541)		10,896		0001
Purchased Call/AIGO Index/AIG0007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/05/2026	5	5,465,495	1866.07	213,228			90,892		258,042			(26,308)		25,225		0001
Purchased Call/AIGO Index/AIG0007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/06/2026	4	2,763,933	1869.91	108,314			46,304		126,906			(13,360)		12,777		0001
Purchased Call/AIGO Index/AIG0008$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/06/2026	6	2,723,727	1876.31	103,219			44,394		119,096			(12,777)		12,591		0001
Purchased Call/AIGO Index/AIG0008$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/06/2026	5	2,212,839	1875.86	87,557			37,845		97,093			(10,901)		10,229		0001
Purchased Call/AIGO Index/AIG0008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/09/2026	5	2,411,109	1880.74	91,619			39,824		102,028			(11,383)		11,199		0001
Purchased Call/AIGO Index/AIG0008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/12/2026	6	5,721,734	1885.89	189,152			82,507		233,585			(23,359)		26,703		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0008$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	4	2,948,066	1863.6	121,071			52,959		142,715			(14,939)		13,780		0001
Purchased Call/AIGO Index/AIG0008$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	5	2,329,257	1876.36	92,993			40,928		102,468			(11,509)		10,888		0001
Purchased Call/AIGO Index/AIG0008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	2	1,961,009	1888.2	70,568			31,043		78,714			(8,730)		9,166		0001
Purchased Call/AIGO Index/AIG0008$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/19/2026	5	4,119,281	1882.73	152,141			68,253		173,303			(18,904)		19,435		0001
Purchased Call/AIGO Index/AIG0008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	1	1,932,641	1882.73	70,059			30,857		80,958			(8,709)		9,034		0001
Purchased Call/AIGO Index/AIG0008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	4	2,637,393	1877.95	102,743			46,039		115,229			(12,706)		12,463		0001
Purchased Call/AIGO Index/AIG0008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	2	3,381,607	1878.42	142,078			63,699		147,217			(17,543)		15,979		0001
Purchased Call/AIGO Index/AIG0008$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	2	2,284,894	1897.5	85,641			38,452		86,460			(10,594)		10,797		0001
Purchased Call/AIGO Index/AIG0008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	4	1,834,505	1898.17	67,785			30,651		68,589			(8,387)		8,708		0001
Purchased Call/AIGO Index/AIG0008$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/25/2026	1	52,086	1898.17	1,942			882		1,954			(240)		248		0001
Purchased Call/AIGO Index/AIG0008$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/26/2026	3	5,464,933	1895.92	206,583			93,977		209,011			(25,477)		26,060		0001
Purchased Call/AIGO Index/AIG0008$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	3	2,702,007	1897.73	99,928			45,644		102,020			(12,327)		12,904		0001
Purchased Call/AIGO Index/AIG0008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	3	2,708,056	1892.7	107,270			49,182		106,366			(13,262)		12,933		0001
Purchased Call/AIGO Index/AIG0008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	02/27/2026	4	3,676,862	1900.04	148,917			68,431		136,994			(18,457)		17,560		0001
Purchased Call/AIGO Index/AIG0008$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	02/27/2026	4	2,110,797	1912.3	77,708			35,962		70,891			(9,717)		10,081		0001
Purchased Call/AIGO Index/AIG0009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/04/2026	4	3,067,096	1909.25	110,496			51,247		106,820			(13,647)		14,757		0001
Purchased Call/AIGO Index/AIG0009$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/05/2026	4	1,870,191	1901.47	75,636			35,585		69,012			(9,444)		9,012		0001
Purchased Call/AIGO Index/AIG0009$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/06/2026	4	2,853,302	1909.47	113,492			53,136		98,935			(14,033)		13,769		0001
Purchased Call/AIGO Index/AIG0009$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	4	2,777,830	1919.77	101,185			47,462		88,576			(12,552)		13,405		0001
Purchased Call/AIGO Index/AIG0009$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/06/2026	2	1,181,526	1914.27	43,381			20,347		39,409			(5,387)		5,702		0001
Purchased Call/AIGO Index/AIG0009$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2026	4	3,438,629	1909.13	135,527			64,163		120,213			(16,740)		16,715		0001
Purchased Call/AIGO Index/AIG0009$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	03/12/2026	5	2,026,013	1917.81	72,373			34,623		66,793			(8,996)		9,863		0001
Purchased Call/AIGO Index/AIG0009$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	2	3,030,449	1915	108,521			51,796		102,013			(13,399)		14,774		0001
Purchased Call/AIGO Index/AIG0009$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/13/2026	4	1,267,591	1908.62	46,942			22,464		44,634			(5,814)		6,180		0001
Purchased Call/AIGO Index/AIG0009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/13/2026	3	1,378,289	1904.53	53,955			25,852		50,126			(6,706)		6,719		0001
Purchased Call/AIGO Index/AIG0009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/18/2026	6	3,629,653	1909.57	139,234			67,371		127,529			(17,226)		17,822		0001
Purchased Call/AIGO Index/AIG0009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/19/2026	2	2,295,931	1913.93	91,146			44,161		78,048			(11,255)		11,289		0001
Purchased Call/AIGO Index/AIG0009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	2	895,341	1922.86	34,537			16,820		28,373			(4,265)		4,409		0001
Purchased Call/AIGO Index/AIG0009$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	3	1,605,173	1927.95	59,636			29,145		48,796			(7,395)		7,904		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0099ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	4	2,399,204	1926.53	87,131			42,563		73,788			(10,821)		11,814		0001
Purchased Call/AIGO Index/AIG0099SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2026	5	5,790,192	1921.73	212,759			104,943		187,051			(26,306)		28,712		0001
Purchased Call/AIGO Index/AIG0099SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/26/2026	3	1,741,706	1919.13	69,854			34,529		57,306			(8,628)		8,649		0001
Purchased Call/AIGO Index/AIG0099SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	2	1,867,449	1930.14	70,544			35,042		56,311			(8,716)		9,286		0001
Purchased Call/AIGO Index/AIG000ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/08/2026	3	3,588,122	1920.24	137,534			70,411		119,328			(16,988)		18,136		0001
Purchased Call/AIGO Index/AIG000ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/10/2026	2	1,585,694	1891.04	57,134			29,557		65,692			(7,093)		8,036		0001
Purchased Call/AIGO Index/AIG000ASX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2026	3	2,246,847	1867.61	91,075			48,393		111,962			(11,250)		11,568		0001
Purchased Call/AIGO Index/AIG000ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/15/2026	5	3,451,810	1880.45	129,748			69,091		155,040			(16,359)		17,610		0001
Purchased Call/AIGO Index/AIG000ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/10/2026	3	2,039,970	1898.07	77,687			40,117		80,216			(9,606)		10,339		0001
Purchased Call/AIGO Index/AIG000BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	04/30/2026	4	1,453,336	1864.04	58,587			31,801		74,022			(7,242)		7,559		0001
Purchased Call/AIGO Index/AIG000ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/16/2026	3	793,531	1873.48	29,651			15,537		37,485			(3,667)		4,054		0001
Purchased Call/AIGO Index/AIG000BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/15/2026	3	2,494,223	1914.73	94,152			53,144		90,666			(11,631)		13,218		0001
Purchased Call/AIGO Index/AIG000CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2026	6	2,502,956	1911.31	91,917			52,637		92,991			(11,375)		13,361		0001
Purchased Call/AIGO Index/AIG000CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	3	2,838,131	1910.35	110,201			62,778		106,058			(13,608)		15,131		0001
Purchased Call/AIGO Index/AIG000AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	3	2,894,215	1916.47	114,305			57,612		98,062			(14,121)		14,511		0001
Purchased Call/AIGO Index/AIG000CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/22/2026	2	1,672,625	1905.04	62,962			36,279		65,109			(7,827)		8,939		0001
Purchased Call/AIGO Index/AIG000BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/29/2026	4	4,619,752	1879.56	162,763			88,037		211,222			(20,105)		23,999		0001
Purchased Call/AIGO Index/AIG000BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/14/2026	3	1,852,867	1900.22	78,108			43,890		74,110			(9,649)		9,807		0001
Purchased Call/AIGO Index/AIG000BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	3	2,744,959	1867.37	111,933			60,025		136,119			(13,852)		14,169		0001
Purchased Call/AIGO Index/AIG000CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	3	1,759,343	1899.61	71,287			41,719		71,561			(8,852)		9,481		0001
Purchased Call/AIGO Index/AIG000BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	3	1,464,929	1864.18	62,304			33,957		74,603			(7,696)		7,629		0001
Purchased Call/AIGO Index/AIG000AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/02/2026	5	2,958,844	1921.19	107,237			54,253		96,581			(13,272)		14,835		0001
Purchased Call/AIGO Index/AIG000BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	1,086,928	1909.37	42,435			24,010		40,726			(5,269)		5,760		0001
Purchased Call/AIGO Index/AIG000ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/09/2026	2	1,575,884	1924.72	51,339			26,352		50,387			(6,339)		7,976		0001
Purchased Call/AIGO Index/AIG000BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	2	1,333,399	1896.43	51,125			28,398		54,517			(6,328)		7,005		0001
Purchased Call/AIGO Index/AIG000CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	2	1,267,716	1893.13	51,296			29,973		53,970			(6,343)		6,832		0001
Purchased Call/AIGO Index/AIG000ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	3	1,573,780	1904.15	55,537			28,695		59,116			(6,869)		7,976		0001
Purchased Call/AIGO Index/AIG000BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/15/2026	3	1,423,663	1910.47	54,814			30,983		52,914			(6,782)		7,544		0001
Purchased Call/AIGO Index/AIG000AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	2	1,139,695	1917	45,173			22,901		38,455			(5,616)		5,714		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	2	1,834,439	1869.13	68,845			36,191		89,412			(8,502)		9,383		0001
Purchased Call/AIGO Index/AIG000C$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	4	1,617,052	1909.4	69,035			41,149		61,667			(8,589)		8,776		0001
Purchased Call/AIGO Index/AIG000C$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	2	1,419,151	1922.63	50,573			30,040		49,221			(6,254)		7,711		0001
Purchased Call/AIGO Index/AIG000D$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	06/12/2026	3	1,340,375	1932.74	53,949			32,571		43,474			(6,672)		7,342		0001
Purchased Call/AIGO Index/AIG000C$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2026	2	2,472,588	1905.23	99,719			58,717		97,031			(12,313)		13,403		0001
Purchased Call/AIGO Index/AIG000D$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	3	1,638,598	1937.45	63,657			38,450		51,309			(7,876)		8,975		0001
Purchased Call/AIGO Index/AIG000C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	1	454,714	1905.04	16,114			9,335		17,726			(1,995)		2,442		0001
Purchased Call/AIGO Index/AIG000A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	3	2,580,312	1931.95	93,800			46,743		76,663			(11,654)		12,831		0001
Purchased Call/AIGO Index/AIG000B$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/01/2026	3	1,328,101	1891.1	52,851			28,894		56,065			(6,565)		6,917		0001
Purchased Call/AIGO Index/AIG000B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	2	1,138,240	1874.85	44,799			24,045		53,595			(5,562)		5,875		0001
Purchased Call/AIGO Index/AIG000D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	2	2,039,358	1937.89	78,242			47,946		64,050			(9,689)		11,246		0001
Purchased Call/AIGO Index/AIG000C$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/10/2026	4	3,149,855	1908.76	131,742			78,929		121,333			(16,282)		17,213		0001
Purchased Call/AIGO Index/AIG000B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/07/2026	3	1,425,156	1895.91	54,424			30,043		58,421			(6,723)		7,478		0001
Purchased Call/AIGO Index/AIG000D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	2	862,336	1936.79	34,166			20,684		27,136			(4,242)		4,723		0001
Purchased Call/AIGO Index/AIG000AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	4	2,417,044	1865.32	91,710			48,296		120,955			(11,349)		12,363		0001
Purchased Call/AIGO Index/AIG000D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	3	2,640,650	1944.7	99,039			60,666		78,800			(12,258)		14,562		0001
Purchased Call/AIGO Index/AIG000D$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/24/2026	4	3,524,747	1931.94	139,123			85,995		116,272			(17,185)		19,569		0001
Purchased Call/AIGO Index/AIG000D$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	5	2,995,049	1929.75	122,246			76,292		100,674			(15,145)		16,665		0001
Purchased Call/AIGO Index/AIG000D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2026	3	1,371,598	1934.69	51,927			32,157		44,404			(6,412)		7,623		0001
Purchased Call/AIGO Index/AIG000C$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2026	3	1,428,327	1913.98	62,531			37,569		53,068			(7,730)		7,814		0001
Purchased Call/AIGO Index/AIG000A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/01/2026	3	3,805,433	1923.5	142,128			71,370		121,766			(17,549)		19,053		0001
Purchased Call/AIGO Index/AIG000C$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	2	1,595,337	1909.28	61,737			36,720		60,964			(7,664)		8,668		0001
Purchased Call/AIGO Index/AIG000D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	2	1,138,811	1935.7	43,336			26,592		36,354			(5,388)		6,280		0001
Purchased Call/AIGO Index/AIG000A$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	2	1,148,932	1909.16	46,950			23,770		41,212			(5,814)		5,760		0001
Purchased Call/AIGO Index/AIG000C$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	2	3,722,281	1901.16	135,606			78,769		149,577			(16,745)		20,036		0001
Purchased Call/AIGO Index/AIG000C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	2	1,978,390	1905.78	72,924			41,906		76,601			(9,004)		10,573		0001
Purchased Call/AIGO Index/AIG000D$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	2	3,537,919	1939	141,495			86,220		110,046			(17,479)		19,488		0001
Purchased Call/AIGO Index/AIG000B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/06/2026	2	2,848,725	1895.99	110,312			60,705		116,572			(13,621)		14,930		0001
Purchased Call/AIGO Index/AIG000B$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/13/2026	2	2,748,338	1894.23	111,238			62,279		114,617			(13,734)		14,529		0001

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Purchased Call/AIGO Index/AIG000C5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	2	1,611,629	1891.25	63,807			37,240		69,517			(7,880)		8,685		0001
Purchased Call/AIGO Index/AIG000B$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	2	1,278,657	1873.38	48,024			25,707		60,827			(5,930)		6,600		0001
Purchased Call/AIGO Index/AIG000C5P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2026	3	2,919,242	1923.49	111,979			66,427		100,611			(13,828)		15,861		0001
Purchased Call/AIGO Index/AIG000B$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	3	1,413,437	1892.05	56,531			31,390		59,632			(6,996)		7,426		0001
Purchased Call/AIGO Index/AIG000C$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/27/2026	1	54,484	1905.04	1,932			1,120		2,127			(239)		293		0001
Purchased Call/AIGO Index/AIG000C$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	2	1,057,773	1897.18	42,897			24,686		43,556			(5,307)		5,653		0001
Purchased Call/AIGO Index/AIG000A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/23/2026	2	2,247,531	1874.88	85,218			45,423		105,706			(10,525)		11,586		0001
Purchased Call/AIGO Index/AIG000D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	3	1,800,913	1933.7	68,592			42,758		58,811			(8,490)		10,020		0001
Purchased Call/AIGO Index/AIG000B$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/01/2026	2	939,437	1876.96	39,942			21,797		43,825			(4,941)		4,893		0001
Purchased Call/AIGO Index/AIG000B$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	1	1,433,534	1894.68	55,399			30,803		59,353			(6,877)		7,532		0001
Purchased Call/AIGO Index/AIG000A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	2	2,127,635	1860.52	86,740			45,721		110,030			(10,770)		10,883		0001
Purchased Call/AIGO Index/AIG000G$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/11/2026	4	2,273,077	1969.61	85,396	4,626		66,217		62,218			(11,176)		13,683		0001
Purchased Call/AIGO Index/AIG000H$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2026	2	433,137	1988.6	16,592			12,195		10,400			(2,049)		2,622		0001
Purchased Call/AIGO Index/AIG000F$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	2	1,304,971	1941.95	51,089			34,806		41,943			(6,325)		7,591		0001
Purchased Call/AIGO Index/AIG000E$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	3	2,397,485	1968.12	98,957			63,612		61,375			(12,256)		13,545		0001
Purchased Call/AIGO Index/AIG000F$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	3	1,759,104	1954.69	68,125			47,012		52,002			(8,417)		10,305		0001
Purchased Call/AIGO Index/AIG000F$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2026	2	1,284,729	1953.01	50,138			34,425		38,387			(6,191)		7,518		0001
Purchased Call/AIGO Index/AIG000G$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	1,720,827	1964.44	64,410			46,501		48,569			(7,991)		10,290		0001
Purchased Call/AIGO Index/AIG000E$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2026	4	5,037,583	1967.36	171,213	12,485		123,969		131,725			(22,235)		28,824		0001
Purchased Call/AIGO Index/AIG000F$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2026	2	822,037	1936.3	31,282			21,184		27,465			(3,863)		4,777		0001
Purchased Call/AIGO Index/AIG000F$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2026	4	3,825,868	1943.93	156,518			107,320		121,821			(19,340)		22,367		0001
Purchased Call/AIGO Index/AIG000D$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	2	1,952,904	1950.33	81,386			52,021		57,700			(10,053)		11,021		0001
Purchased Call/AIGO Index/AIG000D$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2026	3	1,617,253	1945.1	64,754			40,959		48,842			(8,023)		9,058		0001
Purchased Call/AIGO Index/AIG000E$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	2	1,087,592	1964.12	42,736			27,414		28,709			(5,277)		6,144		0001
Purchased Call/AIGO Index/AIG000H$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,825,980	1977.41	75,135			54,808		47,239			(9,295)		10,991		0001
Purchased Call/AIGO Index/AIG000G$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	2	1,286,746	1969.73	48,836			34,544		34,620			(6,035)		7,635		0001
Purchased Call/AIGO Index/AIG000E$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/16/2026	2	1,272,900	1992.33	43,870			28,443		27,191			(5,417)		7,238		0001
Purchased Call/AIGO Index/AIG000F$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	4	1,993,483	1969.08	73,142			51,253		53,513			(9,055)		11,759		0001
Purchased Call/AIGO Index/AIG000E$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2026	2	3,728,315	1952.12	143,318			95,420		110,169			(17,695)		21,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	3	1,620,415	1954.67	64,203			44,343		47,909			(7,940)		9,492		0001
Purchased Call/AIGO Index/AIG000FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	5	1,437,668	1959.07	56,850			39,366		41,172			(7,064)		8,422		0001
Purchased Call/AIGO Index/AIG000DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2026	4	2,036,270	1952.62	79,102			50,133		58,125			(9,844)		11,405		0001
Purchased Call/AIGO Index/AIG000HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	3	1,437,300	1999.67	56,191			41,524		31,846			(6,949)		8,709		0001
Purchased Call/AIGO Index/AIG000GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/28/2026	5	2,027,503	1965.49	78,078			55,549		56,343			(9,668)		12,042		0001
Purchased Call/AIGO Index/AIG000FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/07/2026	4	935,713	1945.01	36,871			25,195		29,425			(4,585)		5,443		0001
Purchased Call/AIGO Index/AIG000DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2026	4	2,979,269	1953.03	112,285			71,560		85,253			(13,870)		16,795		0001
Purchased Call/AIGO Index/AIG000ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	3	769,727	1953.77	28,809			19,372		22,539			(3,569)		4,446		0001
Purchased Call/AIGO Index/AIG000ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	3	1,171,894	1962.84	42,252			28,333		32,618			(5,219)		6,768		0001
Purchased Call/AIGO Index/AIG000HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	342,156	2000.54	13,620			10,097		7,548			(1,683)		2,079		0001
Purchased Call/AIGO Index/AIG000HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	2	1,367,232	2005.65	52,793			39,579		29,256			(6,554)		8,338		0001
Purchased Call/AIGO Index/AIG000GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	2	528,878	1966.95	19,906			14,204		14,568			(2,463)		3,150		0001
Purchased Call/AIGO Index/AIG000GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	4	1,574,414	1966.95	57,534			41,039		43,291			(7,164)		9,351		0001
Purchased Call/AIGO Index/AIG000ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	649,123	1953.13	24,627			16,316		18,940			(3,057)		3,722		0001
Purchased Call/AIGO Index/AIG000ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	2	2,035,378	1955.12	83,208			54,327		58,023			(10,330)		11,585		0001
Purchased Call/AIGO Index/AIG000GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	4	1,709,260	1954.89	69,680			50,266		51,635			(8,659)		10,220		0001
Purchased Call/AIGO Index/AIG000FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/20/2026	2	700,791	1963.88	27,462			19,133		19,511			(3,391)		4,130		0001
Purchased Call/AIGO Index/AIG000HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	2	379,412	1986.4	14,923			10,930		9,225			(1,843)		2,292		0001
Purchased Call/AIGO Index/AIG000FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	77,261	1945.01	2,982			2,035		2,434			(367)		451		0001
Purchased Call/AIGO Index/AIG000GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	1	418,764	1966.95	15,603			11,148		11,555			(1,932)		2,497		0001
Purchased Call/AIGO Index/AIG000GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	2	987,316	1960.75	38,772			27,869		28,611			(4,788)		5,904		0001
Purchased Call/AIGO Index/AIG000ESI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2026	3	1,387,403	1965.55	46,578			30,669		36,842			(5,753)		7,947		0001
Purchased Call/AIGO Index/AIG000DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	2	1,196,054	1930.77	44,360			27,685		39,905			(5,508)		6,655		0001
Purchased Call/AIGO Index/AIG000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2026	3	1,299,121	2006.24	49,855			37,168		27,625			(6,160)		7,915		0001
Purchased Call/AIGO Index/AIG000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	1	263,493	1966.95	9,823			7,022		7,283			(1,214)		1,573		0001
Purchased Call/AIGO Index/AIG000FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	3	1,458,842	1958.07	60,921			42,671		42,425			(7,538)		8,605		0001
Purchased Call/AIGO Index/AIG000HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	2	2,345,432	2000.54	91,305			67,560		51,631			(11,333)		14,211		0001
Purchased Call/AIGO Index/AIG000FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2026	4	2,584,085	1931.42	103,114			69,733		89,237			(12,747)		15,001		0001
Purchased Call/AIGO Index/AIG000ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/15/2026	4	4,525,398	1979.9	183,390			118,602		106,405			(22,648)		25,703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	2	844,832	1953.73	28,298			19,026		24,746			(3,514)		4,879		0001
Purchased Call/AIGO Index/AIG000FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2026	3	2,907,173	1964.12	112,027			77,886		80,672			(13,838)		17,115		0001
Purchased Call/AIGO Index/AIG000ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	2	1,713,857	1945.73	65,909			43,570		52,792			(8,141)		9,827		0001
Purchased Call/AIGO Index/AIG000GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	2	3,712,801	1954.97	149,261			106,800		111,956			(18,429)		22,179		0001
Purchased Call/AIGO Index/AIG000ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	2	1,765,258	1977.37	69,066			44,429		42,063			(8,575)		9,973		0001
Purchased Call/AIGO Index/AIG000DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/01/2026	4	3,908,569	1925.84	159,966			100,595		135,751			(19,767)		21,868		0001
Purchased Call/AIGO Index/AIG000GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	3	927,318	1963.95	38,548			28,010		26,951			(4,769)		5,577		0001
Purchased Call/AIGO Index/AIG000FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	2	1,875,781	1932.89	76,453			51,994		64,274			(9,440)		10,911		0001
Purchased Call/AIGO Index/AIG000HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2026	2	4,165,556	2000.93	167,249			124,233		91,994			(20,649)		25,357		0001
Purchased Call/AIGO Index/AIG000GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	4	1,030,544	1972.83	39,119			27,436		26,911			(4,855)		6,079		0001
Purchased Call/AIGO Index/AIG000HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2026	2	1,610,297	1983.91	67,982			50,148		40,082			(8,392)		9,757		0001
Purchased Call/AIGO Index/AIG000GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/09/2026	4	2,998,297	1961.62	119,186			86,331		86,640			(14,730)		18,014		0001
Purchased Call/AIGO Index/AIG000ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,798,768	1966.21	64,593			42,117		47,170			(7,989)		10,238		0001
Purchased Call/AIGO Index/AIG000GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/24/2026	1	53,227	1972.83	2,024			1,421		1,393			(250)		315		0001
Purchased Call/AIGO Index/AIG000HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	4	1,310,459	2009.62	49,864			37,343		27,218			(6,172)		7,992		0001
Purchased Call/AIGO Index/AIG000GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/25/2026	2	303,078	1972.83	11,667			8,195		7,944			(1,436)		1,795		0001
Purchased Call/AIGO Index/AIG000HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	438,314	2000.54	17,379			12,886		9,688			(2,143)		2,666		0001
Purchased Call/AIGO Index/AIG000ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,784,150	1977.73	63,055			41,057		42,827			(7,786)		10,155		0001
Purchased Call/AIGO Index/AIG000ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	3	2,091,548	1942.68	85,072			56,313		65,868			(10,528)		11,993		0001
Purchased Call/AIGO Index/AIG000ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	07/30/2026	4	1,062,898	1952.35	43,435			29,475		31,403			(5,449)		6,132		0001
Purchased Call/AIGO Index/AIG000HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/16/2026	3	2,857,222	1990.43	109,947			80,622		67,568			(13,575)		17,280		0001
Purchased Call/AIGO Index/AIG000GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	2	2,058,142	1966.6	79,677			56,562		56,736			(9,844)		12,224		0001
Purchased Call/AIGO Index/AIG000HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	2	1,579,240	1986.4	62,685			45,772		38,251			(7,778)		9,506		0001
Purchased Call/AIGO Index/AIG000HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/29/2026	3	949,624	2005.65	38,204			28,737		20,404			(4,720)		5,813		0001
Purchased Call/AIGO Index/AIG000DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	2	1,334,302	1935.51	53,840			33,987		43,254			(6,648)		7,473		0001
Purchased Call/AIGO Index/AIG000HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	2	2,596,733	2000.7	104,659			78,138		57,652			(12,915)		15,836		0001
Purchased Call/AIGO Index/AIG000GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	3	2,391,166	1970.13	91,653			64,586		64,044			(11,321)		14,174		0001
Purchased Call/AIGO Index/AIG000FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	74,919	1959.07	2,892			2,001		2,149			(356)		440		0001
Purchased Call/AIGO Index/AIG000FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	1	144,318	1959.07	5,571			3,857		4,147			(685)		849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	1	420,282	1954.89	17,255			12,478		12,717			(2,133)		2,523		0001
Purchased Call/AIGO Index/AIG000HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	1	324,558	1986.4	12,779			9,359		7,877			(1,582)		1,959		0001
Purchased Call/AIGO Index/AIG000ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2026	3	1,440,584	1992.95	61,551			47,615		34,732			(7,601)		8,946		0001
Purchased Call/AIGO Index/AIG000ISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,167,964	1990.7	49,771			38,274		28,415			(6,153)		7,214		0001
Purchased Call/AIGO Index/AIG000ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	231,273	2003.82	9,459			7,364		5,173			(1,165)		1,441		0001
Purchased Call/AIGO Index/AIG000ISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/16/2026	5	1,476,896	2003.82	54,967			42,850		32,967			(6,826)		9,179		0001
Purchased Call/AIGO Index/AIG000ISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	1,968,175	2000.47	78,375			60,842		45,017			(9,675)		12,233		0001
Purchased Call/AIGO Index/AIG000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	2	1,364,299	1987.76	52,939			41,491		34,427			(6,539)		8,525		0001
Purchased Call/AIGO Index/AIG000IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/07/2026	3	2,769,899	1985.05	116,259			88,692		69,958			(14,367)		17,078		0001
Purchased Call/AIGO Index/AIG000HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2026	3	911,240	2004.4	36,641			27,674		19,839			(4,530)		5,588		0001
Purchased Call/AIGO Index/AIG000IS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/08/2026	3	1,549,867	1989.93	63,791			48,751		37,856			(7,878)		9,564		0001
Purchased Call/AIGO Index/AIG000ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/09/2026	2	1,870,939	1989.94	79,504			61,210		45,768			(9,842)		11,556		0001
Purchased Call/AIGO Index/AIG000HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	4	1,728,850	2004.4	67,462			51,179		38,356			(8,346)		10,611		0001
Purchased Call/AIGO Index/AIG000ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	10/21/2026	3	1,450,300	1987.72	55,832	1,846		45,236		36,550			(7,128)		9,054		0001
Purchased Call/AIGO Index/AIG000JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	4	2,651,712	1980.76	101,062	2,510		82,621		70,955			(12,535)		16,685		0001
Purchased Call/AIGO Index/AIG000JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	5	2,272,109	1963.62	97,614			78,233		74,875			(12,159)		14,296		0001
Purchased Call/AIGO Index/AIG000JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	4	1,735,096	1960.17	68,737			54,832		53,460			(8,507)		10,917		0001
Purchased Call/AIGO Index/AIG000JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	10/29/2026	2	1,126,726	1979.49	46,417			36,808		30,374			(5,735)		7,083		0001
Purchased Call/AIGO Index/AIG000JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	448,580	1963.62	18,302			14,601		14,680			(2,253)		2,830		0001
Purchased Call/AIGO Index/AIG000KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	4	2,536,694	1967.35	101,137			82,396		76,090			(12,492)		16,153		0001
Purchased Call/AIGO Index/AIG000KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	2	218,145	1970.95	9,212			7,640		6,392			(1,139)		1,401		0001
Purchased Call/AIGO Index/AIG000KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	4	1,414,506	1953.56	55,808	2,570		47,876		46,153			(7,242)		9,007		0001
Purchased Call/AIGO Index/AIG000KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	4	3,694,309	1983.22	157,060			131,645		100,032			(19,469)		23,801		0001
Purchased Call/AIGO Index/AIG000KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/12/2026	3	2,385,462	1970.02	95,752			77,689		69,648			(11,816)		15,177		0001
Purchased Call/AIGO Index/AIG000KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	3	1,336,202	1981.54	55,305			46,139		36,547			(6,842)		8,594		0001
Purchased Call/AIGO Index/AIG000KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/18/2026	4	2,676,306	1959.86	114,415			93,916		84,110			(14,142)		17,114		0001
Purchased Call/AIGO Index/AIG000LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	3	1,977,781	1992.22	78,488			67,079		51,139			(9,702)		12,888		0001
Purchased Call/AIGO Index/AIG000ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	3	2,259,580	1995.74	95,371			74,154		53,481			(11,789)		14,044		0001
Purchased Call/AIGO Index/AIG000LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	4	2,919,659	2006.47	115,688			98,490		68,458			(14,271)		19,026		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	853,996	1931.67	34,672			30,338		33,159			(4,263)		5,645		0001
Purchased Call/AIGO Index/AIG000ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	1	1,120,525	1997.94	46,432			35,707		25,868			(5,764)		6,921		0001
Purchased Call/AIGO Index/AIG000LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/03/2026	3	1,552,374	1999.4	64,892			54,605		37,858			(8,015)		10,051		0001
Purchased Call/AIGO Index/AIG000MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	176,952	1931.18	7,184			6,217		6,862			(883)		1,163		0001
Purchased Call/AIGO Index/AIG000LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	491,331	1996.18	19,997			16,724		12,192			(2,462)		3,173		0001
Purchased Call/AIGO Index/AIG000LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	2	2,807,735	1998.9	110,941			94,159		69,160			(13,697)		18,267		0001
Purchased Call/AIGO Index/AIG000IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/02/2026	3	2,557,667	1996.15	98,481			74,842		59,276			(12,235)		15,698		0001
Purchased Call/AIGO Index/AIG000LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	3	2,791,075	2004.23	113,091			95,266		65,921			(13,953)		18,085		0001
Purchased Call/AIGO Index/AIG000JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2026	3	2,278,077	1978.7	92,690			73,346		61,661			(11,449)		14,309		0001
Purchased Call/AIGO Index/AIG000JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	10/23/2026	4	1,928,053	1977.6	77,551	1,757		62,533		52,329			(9,823)		12,058		0001
Purchased Call/AIGO Index/AIG000KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	786,987	1996.18	31,952			26,700		19,496			(3,950)		5,070		0001
Purchased Call/AIGO Index/AIG000LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	3	2,120,961	1984.98	86,940			74,389		57,594			(10,772)		13,821		0001
Purchased Call/AIGO Index/AIG000KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	11/20/2026	3	2,466,469	1964.65	101,111			83,173		75,268			(12,478)		15,798		0001
Purchased Call/AIGO Index/AIG000LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	1,082,689	1984.98	44,065			37,701		29,446			(5,425)		7,072		0001
Purchased Call/AIGO Index/AIG000MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	6	5,272,348	1939.85	178,419	26,673		180,043		194,102			(24,708)		34,716		0001
Purchased Call/AIGO Index/AIG000JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	2	606,964	1977.44	24,831			19,586		16,519			(3,062)		3,806		0001
Purchased Call/AIGO Index/AIG000JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	1,374,820	1993.35	55,748			45,030		33,960			(6,909)		8,703		0001
Purchased Call/AIGO Index/AIG000JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	4	3,046,881	1977.44	124,448			98,123		82,786			(15,447)		19,054		0001
Purchased Call/AIGO Index/AIG000KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	3	2,348,426	1983.2	94,730			78,967		63,511			(11,729)		15,105		0001
Purchased Call/AIGO Index/AIG000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	4	2,280,547	2002.43	93,715			79,265		54,541			(11,601)		14,777		0001
Purchased Call/AIGO Index/AIG000MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2026	2	3,654,367	1932.28	152,090			132,328		140,884			(18,791)		24,043		0001
Purchased Call/AIGO Index/AIG000LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	2	1,110,618	1984.98	43,466			37,243		30,252			(5,351)		7,261		0001
Purchased Call/AIGO Index/AIG000MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	3	1,789,510	1931.18	72,966			63,245		69,226			(9,054)		11,727		0001
Purchased Call/AIGO Index/AIG000MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/24/2026	4	2,603,628	1931.67	98,793	5,537		91,488		100,847			(12,831)		17,144		0001
Purchased Call/AIGO Index/AIG000KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	1,329,832	1953.56	54,124			44,236		43,509			(6,655)		8,497		0001
Purchased Call/AIGO Index/AIG000KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	3	2,150,609	1962.47	85,235			69,533		66,142			(10,532)		13,694		0001
Purchased Call/AIGO Index/AIG000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/09/2026	2	818,340	1993.35	32,434			26,244		20,250			(3,997)		5,193		0001
Purchased Call/AIGO Index/AIG000HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	09/30/2026	2	2,227,349	2004.49	91,534			68,880		48,372			(11,302)		13,646		0001
Purchased Call/AIGO Index/AIG000IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/02/2026	3	1,474,666	1994.84	59,287			45,041		34,506			(7,348)		9,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	395,327	1997.94	15,782			12,170		9,600			(1,949)		2,451		0001
Purchased Call/AIGO Index/AIG000JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	3	1,707,594	1983.45	68,878			54,179		44,486			(8,509)		10,679		0001
Purchased Call/AIGO Index/AIG000ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	72,765	1997.94	2,884			2,224		1,683			(357)		451		0001
Purchased Call/AIGO Index/AIG000JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	3	1,412,183	1985.46	58,935			47,613		36,862			(7,288)		8,939		0001
Purchased Call/AIGO Index/AIG000KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/20/2026	3	1,773,632	1970.95	75,557			62,488		51,892			(9,371)		11,361		0001
Purchased Call/AIGO Index/AIG000JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/10/2026	2	440,767	1993.35	17,933			14,504		10,926			(2,206)		2,800		0001
Purchased Call/AIGO Index/AIG000KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/20/2026	3	1,562,831	1968.16	64,695			53,455		46,588			(8,002)		10,010		0001
Purchased Call/AIGO Index/AIG000JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	4	3,246,736	1962.81	139,359			112,097		98,950			(17,199)		20,552		0001
Purchased Call/AIGO Index/AIG000JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2026	2	2,422,231	1958.45	105,651			84,581		75,828			(13,044)		15,306		0001
Purchased Call/AIGO Index/AIG000KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	2	1,801,754	1985.01	66,665			54,013		47,413			(8,231)		11,454		0001
Purchased Call/AIGO Index/AIG000LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	615,639	2005.03	25,118			21,254		14,511			(3,088)		4,002		0001
Purchased Call/AIGO Index/AIG000LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	3	1,981,174	1935.44	76,102			65,623		74,638			(9,392)		12,983		0001
Purchased Call/AIGO Index/AIG000LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	3	1,755,452	1920.8	74,434			64,344		72,386			(9,201)		11,504		0001
Purchased Call/AIGO Index/AIG000LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2026	4	1,526,386	1993.68	64,662			54,999		39,023			(7,984)		9,939		0001
Purchased Call/AIGO Index/AIG000LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/02/2026	3	3,474,691	1997.31	143,348			120,287		85,842			(17,699)		22,478		0001
Purchased Call/AIGO Index/AIG000LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/17/2026	4	2,696,137	1981.7	83,434	1,433		72,987		75,282			(10,466)		17,654		0001
Purchased Call/AIGO Index/AIG000LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	792,046	2005.03	32,315			27,337		18,636			(3,979)		5,145		0001
Purchased Call/AIGO Index/AIG000JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	3	1,593,754	1970.59	64,163			51,570		46,022			(7,928)		10,080		0001
Purchased Call/AIGO Index/AIG000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	3	1,204,297	2005.03	47,345			40,071		28,286			(5,874)		7,803		0001
Purchased Call/AIGO Index/AIG000IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/05/2026	3	519,931	1996.15	20,350			15,481		12,073			(2,516)		3,200		0001
Purchased Call/AIGO Index/AIG000IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/06/2026	2	418,911	1996.15	16,769			12,758		9,746			(2,068)		2,580		0001
Purchased Call/AIGO Index/AIG000MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/30/2026	4	2,685,657	1929.67	93,345	13,092		93,600		105,663			(13,080)		17,767		0001
Purchased Call/AIGO Index/AIG000MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	1,119,981	1931.67	45,471			39,780		43,434			(5,598)		7,398		0001
Purchased Call/AIGO Index/AIG000ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	325,082	2003.82	13,328			10,381		7,285			(1,639)		2,028		0001
Purchased Call/AIGO Index/AIG000ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	2	1,878,198	2000.68	73,385			56,650		42,749			(9,062)		11,653		0001
Purchased Call/AIGO Index/AIG000JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/27/2026	2	846,774	1977.44	34,667			27,343		23,084			(4,265)		5,314		0001
Purchased Call/AIGO Index/AIG000KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	152,346	1970.95	6,185			5,115		4,470			(760)		979		0001
Purchased Call/AIGO Index/AIG000KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2026	2	838,973	1967.48	33,739			27,774		25,093			(4,175)		5,369		0001
Purchased Call/AIGO Index/AIG000HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	1	473,113	2005.65	19,315			14,519		10,145			(2,391)		2,893		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG00DJSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	525,677	1963.62	21,448			17,117		17,227			(2,637)		3,319		0001
Purchased Call/AIGO Index/AIG00DLSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	515,968	1996.18	21,000			17,567		12,825			(2,582)		3,335		0001
Purchased Call/AIGO Index/AIG00DKS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	950,768	1953.56	38,696			31,617		31,065			(4,764)		6,070		0001
Purchased Call/AIGO Index/AIG00DLSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2026	2	2,067,515	1988.76	76,248			65,459		54,988			(9,415)		13,527		0001
Purchased Call/AIGO Index/AIG00DMS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	12/21/2026	2	630,672	1931.18	22,252	3,081		22,009		24,428			(3,067)		4,143		0001
Purchased Call/AIGO Index/AIG00DMSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	3	814,623	1926.46		31,562		27,899		32,714			(3,773)		5,393		0001
Purchased Call/AIGO Index/AIG00DNSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/28/2027	4	2,045,927	1944.9		80,837		74,742		75,660			(6,289)		13,839		0001
Purchased Call/AIGO Index/AIG00DQSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	447,985	1928.75		17,606		17,606		18,126			(72)		3,163		0001
Purchased Call/AIGO Index/AIG00DMST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/07/2027	3	780,543	1919.95		30,257		26,890		32,746			(3,400)		5,196		0001
Purchased Call/AIGO Index/AIG00DMSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/31/2026	4	2,128,993	1931.84		80,145		70,966		82,727			(9,349)		14,096		0001
Purchased Call/AIGO Index/AIG00DNSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/27/2027	2	3,526,775	1943.93		138,469		126,856		129,731			(11,771)		23,838		0001
Purchased Call/AIGO Index/AIG00DNSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	1,008,110	1940.88		39,417		36,006		37,735			(3,554)		6,809		0001
Purchased Call/AIGO Index/AIG00DNSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	5	3,197,207	1942.4		127,344		117,297		118,955			(10,341)		21,643		0001
Purchased Call/AIGO Index/AIG00DPS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	655,304	1951.68		25,557		24,326		23,439			(1,329)		4,515		0001
Purchased Call/AIGO Index/AIG00DNSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/15/2027	3	2,490,044	1932.67		98,512		89,193		97,321			(9,688)		16,678		0001
Purchased Call/AIGO Index/AIG00DQSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	2	1,481,413	1934.61		57,589		57,398		60,041			(353)		10,432		0001
Purchased Call/AIGO Index/AIG00DPSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2027	3	3,199,852	1922.97		125,785		122,618		137,436			(3,349)		22,314		0001
Purchased Call/AIGO Index/AIG00DQSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	5	2,905,750	1944.89		117,232		110,184		107,675			(7,355)		19,874		0001
Purchased Call/AIGO Index/AIG00DQS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2027	4	1,724,411	1957.78		65,234		60,801		58,722			(4,661)		11,734		0001
Purchased Call/AIGO Index/AIG00DQS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	2	2,642,363	1944.63		107,004		99,060		97,340			(8,068)		17,953		0001
Purchased Call/AIGO Index/AIG00DPS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	2	1,930,065	1951.68		75,713		72,114		68,947			(3,771)		13,268		0001
Purchased Call/AIGO Index/AIG00DQSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	5	2,336,625	1961.98		89,671		85,170		78,377			(4,735)		16,063		0001
Purchased Call/AIGO Index/AIG00DPSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	4	2,362,608	1939.42		94,664		91,012		91,349			(3,971)		16,324		0001
Purchased Call/AIGO Index/AIG00DQS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/05/2027	3	3,636,294	1959.69		141,289		131,240		122,372			(10,371)		24,743		0001
Purchased Call/AIGO Index/AIG00DQS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/18/2027	3	2,628,534	1929.59		106,462		104,804		109,183			(1,809)		18,420		0001
Purchased Call/AIGO Index/AIG00DPS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/26/2027	2	3,418,763	1949.89		130,160		124,661		124,162			(5,810)		23,622		0001
Purchased Call/AIGO Index/AIG00DQS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/19/2027	4	2,919,650	1939.91		113,332		112,271		114,319			(1,431)		20,475		0001
Purchased Call/AIGO Index/AIG00DPSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/10/2027	4	2,987,262	1923.84		117,044		114,066		127,561			(3,147)		20,817		0001
Purchased Call/AIGO Index/AIG00DPSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/12/2027	4	2,110,430	1929.67		83,980		82,516		87,277			(1,618)		14,728		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000QR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	2	1,791,343	1954.59		72,207		68,257		62,736			(4,047)		12,297		0001
Purchased Call/AIGO Index/AIG000Q2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2027	3	3,488,486	1933.59		135,570		133,420		139,327			(2,336)		24,430		0001
Purchased Call/AIGO Index/AIG000QS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	2	2,847,433	1929.59		112,034		110,684		111,850			(1,728)		19,968		0001
Purchased Call/AIGO Index/AIG000PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/05/2027	3	2,052,078	1939.76		74,637		72,558		80,700			(2,231)		14,250		0001
Purchased Call/AIGO Index/AIG000PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	586,268	1939.76		23,040		22,375		22,767			(756)		4,080		0001
Purchased Call/AIGO Index/AIG000PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	4	1,709,475	1946.92		63,233		61,250		63,550			(2,175)		11,871		0001
Purchased Call/AIGO Index/AIG000PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/12/2027	4	2,907,981	1923.81		115,258		112,887		124,399			(2,662)		20,293		0001
Purchased Call/AIGO Index/AIG000NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	455,005	1946.67		17,791		16,420		16,514			(1,436)		3,087		0001
Purchased Call/AIGO Index/AIG000QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	3	3,303,414	1949.36		132,602		123,749		118,473			(9,118)		22,478		0001
Purchased Call/AIGO Index/AIG000QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	2	2,147,111	1928.75		86,101		86,101		86,687			(81)		15,120		0001
Purchased Call/AIGO Index/AIG000QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	3	2,521,446	1931.98		97,739		97,693		99,814			(435)		17,756		0001
Purchased Call/AIGO Index/AIG000MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	2	1,376,774	1931.84		53,657		47,462		53,564			(6,376)		9,144		0001
Purchased Call/AIGO Index/AIG000MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2027	1	1,434,607	1930.83		52,218		46,328		56,293			(5,945)		9,543		0001
Purchased Call/AIGO Index/AIG000MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	695,946	1906.19		27,211		24,333		31,777			(2,974)		4,651		0001
Purchased Call/AIGO Index/AIG000QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	3	3,334,368	1942.51		127,222		126,475		129,080			(939)		23,480		0001
Purchased Call/AIGO Index/AIG000NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/08/2027	3	3,080,066	1906.19		122,972		110,347		140,354			(12,833)		20,520		0001
Purchased Call/AIGO Index/AIG000NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/22/2027	7	2,537,707	1940.88		100,560		92,114		94,758			(8,640)		17,088		0001
Purchased Call/AIGO Index/AIG000NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/13/2027	2	2,899,759	1901.07		114,227		102,506		136,556			(11,845)		19,393		0001
Purchased Call/AIGO Index/AIG000NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	1	309,292	1932.67		12,062		10,918		12,103			(1,203)		2,078		0001
Purchased Call/AIGO Index/AIG000PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	580,645	1929.67		22,819		22,380		24,038			(531)		4,061		0001
Purchased Call/AIGO Index/AIG000QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2027	3	1,679,473	1960.65		65,722		62,247		56,735			(3,578)		11,537		0001
Purchased Call/AIGO Index/AIG000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	01/29/2027	4	3,706,899	1946.67		145,020		134,099		134,366			(11,192)		25,093		0001
Purchased Call/AIGO Index/AIG000NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2027	2	3,899,198	1941.01		150,080		136,333		145,332			(13,971)		26,236		0001
Purchased Call/AIGO Index/AIG000PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	4	2,448,507	1918.91		100,446		98,480		107,727			(2,347)		17,087		0001
Purchased Call/AIGO Index/AIG000NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/15/2027	3	2,011,091	1929.47		79,027		71,426		80,142			(7,971)		13,470		0001
Purchased Call/AIGO Index/AIG000QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2027	2	3,149,224	1957		119,744		112,007		108,182			(7,880)		21,508		0001
Purchased Call/AIGO Index/AIG000NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/14/2027	3	1,169,153	1902.02		53,446		48,094		54,791			(5,422)		7,825		0001
Purchased Call/AIGO Index/AIG000QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/19/2027	3	2,030,845	1936.46		81,614		80,919		81,134			(846)		14,242		0001
Purchased Call/AIGO Index/AIG000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/12/2027	5	3,192,353	1954.59		126,485		119,615		111,517			(7,238)		21,835		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	1,544,869	1947.77		60,713		58,375		56,895			(2,575)		10,697		0001
Purchased Call/AIGO Index/AIG000PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	2,276,796	1939.83		91,126		87,926		88,197			(3,316)		15,799		0001
Purchased Call/AIGO Index/AIG000PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2027	2	2,204,133	1938.79		87,525		84,406		85,830			(3,231)		15,284		0001
Purchased Call/AIGO Index/AIG000QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	2	971,111	1946.67		38,118		35,246		35,288			(3,018)		6,593		0001
Purchased Call/AIGO Index/AIG000PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/05/2027	3	2,155,722	1933.97		86,614		84,076		86,517			(2,874)		14,969		0001
Purchased Call/AIGO Index/AIG000QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	3	1,499,306	1955.93		58,280		54,957		51,946			(3,603)		10,255		0001
Purchased Call/AIGO Index/AIG000PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2027	3	3,976,349	1953.26		152,570		145,727		141,213			(7,070)		27,435		0001
Purchased Call/AIGO Index/AIG000MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	3	3,280,091	1927.53		118,143		104,378		130,865			(14,163)		21,717		0001
Purchased Call/AIGO Index/AIG000MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2027	3	4,871,772	1920.4		183,627		163,560		204,019			(20,439)		32,456		0001
Purchased Call/AIGO Index/AIG000NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	1,873,743	1927.64		74,467		67,325		75,499			(7,496)		12,550		0001
Purchased Call/AIGO Index/AIG000NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/29/2027	3	2,074,681	1950.21		79,952		73,726		73,584			(6,509)		14,044		0001
Purchased Call/AIGO Index/AIG000QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	932,672	1954.59		36,467		34,411		32,623			(2,242)		6,398		0001
Purchased Call/AIGO Index/AIG000NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/20/2027	1	60,106	1932.67		2,436		2,211		2,355			(228)		404		0001
Purchased Call/AIGO Index/AIG000NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/22/2027	3	1,391,594	1937.48		55,148		50,336		53,052			(4,998)		9,371		0001
Purchased Call/AIGO Index/AIG000PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	3	2,471,193	1947.77		93,781		90,234		90,900			(3,774)		17,074		0001
Purchased Call/AIGO Index/AIG000NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	1,012,147	1906.19		39,575		35,383		46,169			(4,331)		6,759		0001
Purchased Call/AIGO Index/AIG000NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	3	2,167,036	1939.18		84,157		76,588		81,762			(7,762)		14,592		0001
Purchased Call/AIGO Index/AIG000QSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	792,871	1949.36		31,001		28,915		28,507			(2,202)		5,411		0001
Purchased Call/AIGO Index/AIG000PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	695,668	1951.68		27,201		25,893		24,913			(1,412)		4,796		0001
Purchased Call/AIGO Index/AIG000QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	875,649	1936.46		34,413		34,082		35,021			(471)		6,153		0001
Purchased Call/AIGO Index/AIG000QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/11/2027	2	1,887,973	1953.17		69,934		65,519		66,463			(4,506)		12,904		0001
Purchased Call/AIGO Index/AIG000MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	228,352	1931.84		8,929		7,898		8,895			(1,061)		1,518		0001
Purchased Call/AIGO Index/AIG000QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	3	2,024,351	1962.21		75,753		72,061		67,807			(3,978)		13,917		0001
Purchased Call/AIGO Index/AIG000QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	1	1,118,589	1950.46		46,155		42,790		39,806			(3,419)		7,606		0001
Purchased Call/AIGO Index/AIG000PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	1	1,071,725	1951.11		41,642		39,809		38,598			(1,885)		7,400		0001
Purchased Call/AIGO Index/AIG000QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2027	2	3,645,813	1941.71		141,915		140,987		141,683			(1,120)		25,656		0001
Purchased Call/AIGO Index/AIG000QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	746,923	1949.36		29,130		27,167		28,345			(2,072)		5,094		0001
Purchased Call/AIGO Index/AIG000NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	1	596,856	1940.88		23,337		21,315		22,314			(2,107)		4,028		0001

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Purchased Call/UBSIBAIV Index/UIB0009SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2024	04/03/2025	4	3,483,937	546.11	96,026			534		24,307			(23,763)		1,579		0001
Purchased Call/UBSIBAIV Index/UIB000A$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/08/2025	4	3,616,332	546.3	101,184			1,958		29,581			(25,038)		2,677		0001
Purchased Call/UBSIBAIV Index/UIB000BS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/06/2025	3	3,961,036	541.88	119,132			11,529		72,736			(29,482)		6,220		0001
Purchased Call/UBSIBAIV Index/UIB000CS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2024	05/30/2025	4	2,310,724	542.66	57,160			9,507		45,829			(14,420)		4,684		0001
Purchased Call/UBSIBAIV Index/UIB000A$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2024	04/17/2025	3	2,265,782	536.15	69,059			3,088		49,353			(17,276)		2,445		0001
Purchased Call/UBSIBAIV Index/UIB000BSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2025	3	1,614,549	542.53	49,894			5,131		28,645			(12,348)		2,605		0001
Purchased Call/UBSIBAIV Index/UIB000A$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	04/29/2025	3	4,677,849	544.3	110,897			8,585		67,394			(27,443)		6,593		0001
Purchased Call/UBSIBAIV Index/UIB0009SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/02/2025	3	2,174,629	545.12	64,096			178		10,880			(15,874)		805		0001
Purchased Call/UBSIBAIV Index/UIB000BSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2024	05/15/2025	4	2,243,431	544.46	61,689			7,555		36,297			(15,288)		3,939		0001
Purchased Call/UBSIBAIV Index/UIB000CS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	05/30/2025	2	1,307,999	538.45	41,399			6,788		33,069			(10,252)		2,652		0001
Purchased Call/UBSIBAIV Index/UIB000A$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/17/2025	2	1,691,921	535.7	49,640			2,213		38,141			(12,314)		1,826		0001
Purchased Call/UBSIBAIV Index/UIB000A$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2025	4	2,760,655	538.42	77,774			6,245		54,125			(19,258)		3,957		0001
Purchased Call/UBSIBAIV Index/UIB000BSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/13/2025	4	3,873,009	543.56	111,429			12,951		65,926			(27,600)		6,647		0001
Purchased Call/UBSIBAIV Index/UIB000BSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/14/2025	2	1,255,376	543.41	36,836			4,388		21,736			(9,116)		2,179		0001
Purchased Call/UBSIBAIV Index/UIB000A$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	04/15/2025	5	3,710,505	537.88	102,574			4,117		69,450			(26,298)		3,761		0001
Purchased Call/UBSIBAIV Index/UIB000CSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2024	06/04/2025	3	1,898,486	536.6	54,498			9,651		53,678			(13,488)		4,006		0001
Purchased Call/UBSIBAIV Index/UIB000A$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	04/23/2025	2	1,920,091	539.06	57,210			3,482		34,297			(14,152)		2,410		0001
Purchased Call/UBSIBAIV Index/UIB000CSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2024	06/10/2025	4	5,672,949	536.04	154,739			29,977		167,378			(38,315)		12,510		0001
Purchased Call/UBSIBAIV Index/UIB000BSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2025	2	1,625,262	543.37	45,869			4,564		26,925			(11,344)		2,587		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000D$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/25/2025	2	1,940,529	535.17	56,586			13,300		61,590			(13,995)		4,710		0001
Purchased Call/UBSIBAIV Index/UIB000CS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	05/28/2025	4	5,594,001	538.27	148,893			23,479		141,918			(36,850)		11,150		0001
Purchased Call/UBSIBAIV Index/UIB000B$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2024	05/01/2025	4	1,930,937	537.13	57,437			4,828		41,718			(14,327)		2,814		0001
Purchased Call/UBSIBAIV Index/UIB000CSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/20/2025	2	3,364,611	536.41	95,419			21,210		99,800			(23,611)		7,925		0001
Purchased Call/UBSIBAIV Index/UIB000A$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2024	04/25/2025	3	2,590,002	541.66	77,887			5,210		44,948			(19,428)		3,389		0001
Purchased Call/UBSIBAIV Index/UIB000B$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/03/2024	05/02/2025	1	112,577	538.08	3,448			297		2,633			(853)		167		0001
Purchased Call/UBSIBAIV Index/UIB000CSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/14/2024	06/13/2025	3	1,943,681	534.26	52,823			10,782		62,803			(13,157)		4,376		0001
Purchased Call/UBSIBAIV Index/UIB000D$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2024	06/27/2025	3	2,444,339	534.93	71,678			17,357		78,723			(17,767)		6,001		0001
Purchased Call/UBSIBAIV Index/UIB000A$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2024	04/22/2025	7	3,300,073	537.85	99,284			5,789		64,543			(24,655)		4,051		0001
Purchased Call/UBSIBAIV Index/UIB000A$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	04/11/2025	4	2,592,079	543.82	65,226			1,814		31,612			(16,158)		2,250		0001
Purchased Call/UBSIBAIV Index/UIB0009$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/04/2025	2	1,448,117	544.37	43,719			364		14,395			(10,819)		758		0001
Purchased Call/UBSIBAIV Index/UIB000CSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/14/2024	06/12/2025	3	2,242,702	535.25	61,979			12,409		69,042			(15,340)		5,015		0001
Purchased Call/UBSIBAIV Index/UIB000CST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2024	06/13/2025	2	1,151,484	531.09	35,752			7,293		42,850			(8,916)		2,592		0001
Purchased Call/UBSIBAIV Index/UIB000A$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/25/2025	2	2,740,293	540.81	82,193			5,482		50,890			(20,352)		3,586		0001
Purchased Call/UBSIBAIV Index/UIB000D$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2024	06/20/2025	4	2,093,514	535.59	63,814			14,257		64,520			(15,939)		4,931		0001
Purchased Call/UBSIBAIV Index/UIB000A$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2024	04/09/2025	3	2,163,607	545.8	57,979			1,287		19,618			(14,382)		1,699		0001
Purchased Call/UBSIBAIV Index/UIB000CSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/18/2025	2	2,597,277	534.72	78,845			17,134		82,976			(19,552)		6,042		0001
Purchased Call/UBSIBAIV Index/UIB000B$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	05/02/2025	5	1,111,186	538.08	35,739			3,198		25,987			(9,205)		1,645		0001
Purchased Call/UBSIBAIV Index/UIB000B$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/16/2025	3	1,605,386	543.46	44,120			5,537		28,047			(11,010)		2,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000D$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	06/26/2025	4	1,997,698	535.51	57,306			13,743		62,566			(14,225)		4,877		0001
Purchased Call/UBSIBAIV Index/UIB000D$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2024	06/24/2025	5	3,993,644	537.7	106,801			24,823		112,499			(26,434)		9,636		0001
Purchased Call/UBSIBAIV Index/UIB000C$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/05/2025	3	1,581,697	536.52	45,148			8,161		45,017			(11,175)		3,363		0001
Purchased Call/UBSIBAIV Index/UIB000BS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2024	05/16/2025	2	1,602,155	542.91	46,606			5,829		29,065			(11,541)		2,844		0001
Purchased Call/UBSIBAIV Index/UIB000A$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/17/2025	4	2,279,505	536.1	66,063			2,955		49,844			(16,442)		2,460		0001
Purchased Call/UBSIBAIV Index/UIB000A$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/24/2025	3	1,986,594	539.95	59,239			3,793		33,208			(14,682)		2,547		0001
Purchased Call/UBSIBAIV Index/UIB000BSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/21/2025	4	2,329,042	543.29	58,283			8,065		42,386			(14,423)		4,353		0001
Purchased Call/UBSIBAIV Index/UIB000BSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/22/2025	3	2,039,037	539.24	54,832			7,796		47,953			(13,574)		3,848		0001
Purchased Call/UBSIBAIV Index/UIB000C$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/06/2025	4	1,112,088	536.24	31,498			5,790		32,180			(7,821)		2,382		0001
Purchased Call/UBSIBAIV Index/UIB000C$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2025	6	5,278,041	533.41	160,730			34,397		162,627			(39,856)		12,200		0001
Purchased Call/UBSIBAIV Index/UIB000C$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/23/2025	2	2,379,450	539.07	64,586			9,390		56,726			(16,162)		4,534		0001
Purchased Call/UBSIBAIV Index/UIB000A$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2024	04/04/2025	3	1,377,797	545.83	39,896			334		10,610			(9,955)		721		0001
Purchased Call/UBSIBAIV Index/UIB000BSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/09/2025	2	1,095,960	544.43	30,717			3,253		17,012			(7,661)		1,791		0001
Purchased Call/UBSIBAIV Index/UIB000A$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/11/2025	3	2,434,726	540.02	64,910			1,809		35,988			(16,195)		2,113		0001
Purchased Call/UBSIBAIV Index/UIB000A$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/16/2025	2	2,100,427	536.49	59,727			2,480		44,357			(14,778)		2,199		0001
Purchased Call/UBSIBAIV Index/UIB0009$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2024	04/01/2025	3	4,131,156	545.5	118,408					16,297			(29,291)		1,081		0001
Purchased Call/UBSIBAIV Index/UIB000B$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/02/2025	3	2,329,060	540.05	71,238			6,157		47,638			(17,776)		3,448		0001
Purchased Call/UBSIBAIV Index/UIB000BS$	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2024	05/20/2025	3	3,324,988	541.81	97,402			13,201		66,255			(24,112)		6,153		0001
Purchased Call/UBSIBAIV Index/UIB000C$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/11/2025	3	1,472,616	533.96	43,794			8,604		48,061			(10,835)		3,270		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000CSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/03/2025	3	4,175,777	537.76	116,358			20,264		110,891			(28,787)		8,743		0001
Purchased Call/UBSIBAIV Index/UIB000BSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/23/2025	3	1,649,150	536.31	51,064			7,404		45,862			(12,673)		3,142		0001
Purchased Call/UBSIBAIV Index/UIB000AS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2025	2	1,042,421	543.28	29,995			750		13,349			(7,420)		863		0001
Purchased Call/UBSIBAIV Index/UIB000BSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/09/2025	3	2,373,601	544.98	66,399			7,037		35,324			(16,500)		3,879		0001
Purchased Call/UBSIBAIV Index/UIB000CS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/29/2025	2	1,857,532	535.44	60,175			9,701		49,297			(14,888)		3,734		0001
Purchased Call/UBSIBAIV Index/UIB000CSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2024	06/06/2025	2	1,116,485	535.78	32,245			5,929		33,053			(8,040)		2,392		0001
Purchased Call/UBSIBAIV Index/UIB000E$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/25/2025	1	78,002	539.17	2,620			837		2,209			(648)		220		0001
Purchased Call/UBSIBAIV Index/UIB000DST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/11/2025	3	2,249,843	542.56	71,965			20,260		52,545			(17,950)		5,947		0001
Purchased Call/UBSIBAIV Index/UIB000ES7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/23/2025	3	1,370,024	544.45	32,105			10,045		30,301			(7,945)		3,828		0001
Purchased Call/UBSIBAIV Index/UIB000DSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/27/2025	3	2,617,446	534.96	75,123			18,238		84,186			(18,744)		6,426		0001
Purchased Call/UBSIBAIV Index/UIB000DSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2024	07/03/2025	4	1,945,146	538.57	54,435			14,169		53,770			(13,633)		4,936		0001
Purchased Call/UBSIBAIV Index/UIB000F$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/13/2025	2	1,553,508	536.94	45,741			16,938		50,108			(11,311)		4,724		0001
Purchased Call/UBSIBAIV Index/UIB000F$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/08/2025	5	1,585,293	533.66	48,230			17,401		57,643			(12,055)		4,730		0001
Purchased Call/UBSIBAIV Index/UIB000E$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2024	08/05/2025	4	3,681,970	531.97	105,936			36,935		142,119			(26,237)		10,859		0001
Purchased Call/UBSIBAIV Index/UIB000F$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/19/2025	4	3,996,994	541.5	117,298			45,468		108,293			(29,046)		12,421		0001
Purchased Call/UBSIBAIV Index/UIB000ESY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/08/2025	2	1,908,686	531.82	58,570			21,006		74,362			(14,520)		5,695		0001
Purchased Call/UBSIBAIV Index/UIB000DSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/11/2025	3	1,533,897	540.27	49,399			13,874		39,968			(12,245)		4,054		0001
Purchased Call/UBSIBAIV Index/UIB000F$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2024	08/29/2025	5	2,051,006	541.42	59,518			24,906		56,942			(14,787)		6,596		0001
Purchased Call/UBSIBAIV Index/UIB000E$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/18/2025	2	1,608,750	544.48	47,774			14,376		34,967			(11,914)		4,396		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000E$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/22/2025	2	4,042,355	545.51	112,094			34,685		84,638			(27,719)		11,246		0001
Purchased Call/UBSIBAIV Index/UIB000D$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2025	3	2,477,903	551.2	70,518			20,678		37,601			(17,451)		6,708		0001
Purchased Call/UBSIBAIV Index/UIB000F$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/21/2025	3	2,303,116	543.69	63,772			25,067		57,109			(15,751)		7,208		0001
Purchased Call/UBSIBAIV Index/UIB000FSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/29/2025	2	3,032,142	543.07	84,821			35,473		78,652			(21,049)		9,751		0001
Purchased Call/UBSIBAIV Index/UIB000F$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/26/2025	4	2,962,039	543.26	85,289			34,700		75,712			(21,120)		9,431		0001
Purchased Call/UBSIBAIV Index/UIB000GS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/03/2025	3	3,243,452	539.39	98,631			42,264		98,580			(24,394)		10,602		0001
Purchased Call/UBSIBAIV Index/UIB000GSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2025	4	2,527,508	544.94	76,567			36,005		63,493			(18,914)		8,650		0001
Purchased Call/UBSIBAIV Index/UIB000GSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2024	09/12/2025	3	1,579,272	542.04	47,880			21,800		44,000			(11,842)		5,309		0001
Purchased Call/UBSIBAIV Index/UIB000GSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/15/2025	1	804,155	543.66	23,642			10,877		21,133			(5,798)		2,728		0001
Purchased Call/UBSIBAIV Index/UIB000GSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/05/2025	4	2,103,477	537.16	64,996			28,438		69,870			(16,182)		6,920		0001
Purchased Call/UBSIBAIV Index/UIB000GSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/19/2025	3	2,247,858	547.65	65,612			31,110		50,607			(16,199)		7,715		0001
Purchased Call/UBSIBAIV Index/UIB000H$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/19/2025	2	2,497,654	547.16	73,544			34,973		57,412			(18,245)		8,573		0001
Purchased Call/UBSIBAIV Index/UIB000D$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2025	3	3,516,901	534.08	111,564			28,162		118,421			(27,612)		8,828		0001
Purchased Call/UBSIBAIV Index/UIB000D$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/02/2025	2	1,658,034	536.91	51,122			13,109		49,360			(12,656)		4,185		0001
Purchased Call/UBSIBAIV Index/UIB000D$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/15/2025	3	3,811,601	545.82	127,950			37,132		76,683			(31,648)		10,270		0001
Purchased Call/UBSIBAIV Index/UIB000D$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/03/2025	3	1,744,622	539.18	49,680			12,895		46,864			(12,348)		4,427		0001
Purchased Call/UBSIBAIV Index/UIB000E$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/30/2025	3	1,280,710	546.31	39,081			12,983		26,484			(9,671)		3,687		0001
Purchased Call/UBSIBAIV Index/UIB000FS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2025	3	1,674,340	537.17	51,285			19,209		53,610			(12,676)		5,110		0001
Purchased Call/UBSIBAIV Index/UIB000D$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/10/2025	2	1,626,001	537.9	50,977			14,165		47,118			(12,609)		4,277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/25/2025	1	467,669	543.78	13,703			5,511		11,668			(3,360)		1,484		0001
Purchased Call/UBSIBAIV Index/UIB000ESP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/04/2025	1	104,695	539.62	3,068			1,056		2,973			(752)		308		0001
Purchased Call/UBSIBAIV Index/UIB000F$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/28/2025	2	2,467,004	541.75	73,157			30,204		67,433			(18,080)		7,907		0001
Purchased Call/UBSIBAIV Index/UIB000GSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/09/2025	3	2,889,047	539.54	86,262			38,379		88,231			(21,334)		9,624		0001
Purchased Call/UBSIBAIV Index/UIB000D$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2024	07/17/2025	2	1,946,449	551.11	49,673			14,767		29,828			(12,284)		5,294		0001
Purchased Call/UBSIBAIV Index/UIB000F$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/12/2025	4	2,574,007	533.35	84,304			31,039		95,224			(20,886)		7,798		0001
Purchased Call/UBSIBAIV Index/UIB000F$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/27/2025	2	2,289,842	543.32	63,926			26,174		58,518			(15,815)		7,315		0001
Purchased Call/UBSIBAIV Index/UIB000D$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2025	2	2,268,185	535.91	69,931			19,132		71,616			(17,293)		5,936		0001
Purchased Call/UBSIBAIV Index/UIB000ES1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/18/2025	2	2,956,220	547.28	78,935			23,693		55,812			(19,547)		8,077		0001
Purchased Call/UBSIBAIV Index/UIB000F$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/20/2025	2	968,895	541.7	29,247			11,414		26,089			(7,236)		3,022		0001
Purchased Call/UBSIBAIV Index/UIB000GSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/12/2025	2	3,714,148	543.66	109,780			50,063		96,991			(27,227)		12,486		0001
Purchased Call/UBSIBAIV Index/UIB000ES$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/01/2025	2	956,738	545.52	22,104			7,506		20,678			(5,476)		2,777		0001
Purchased Call/UBSIBAIV Index/UIB000GS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/05/2025	3	3,875,785	540.93	111,735			48,615		111,284			(27,566)		12,750		0001
Purchased Call/UBSIBAIV Index/UIB000HS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/24/2025	3	1,463,046	549.85	42,103			20,510		30,415			(10,420)		5,094		0001
Purchased Call/UBSIBAIV Index/UIB000F$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/22/2025	3	2,489,868	543.78	71,948			28,631		61,673			(17,872)		7,820		0001
Purchased Call/UBSIBAIV Index/UIB000HS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/22/2025	1	819,221	547.16	24,085			11,545		18,968			(5,906)		2,836		0001
Purchased Call/UBSIBAIV Index/UIB000GS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2025	3	1,381,165	540.8	39,922			17,275		39,796			(9,868)		4,529		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/28/2025	1	62,478	544.33	1,818			591		1,411			(446)		178		0001
Purchased Call/UBSIBAIV Index/UIB000ES$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/31/2025	5	2,397,343	549.81	58,199			19,598		41,826			(14,419)		6,930		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000GSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2024	09/11/2025	5	2,748,230	541.47	81,531			36,777		78,133			(20,145)		9,211		0001
Purchased Call/UBSIBAIV Index/UIB000GSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/16/2025	5	4,865,648	544.59	146,043			67,927		123,409			(36,178)		16,554		0001
Purchased Call/UBSIBAIV Index/UIB000HS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/23/2025	2	3,629,302	547.69	113,111			54,690		82,392			(27,972)		12,601		0001
Purchased Call/UBSIBAIV Index/UIB000FSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/15/2025	5	1,732,945	539.5	52,450			19,880		50,600			(13,055)		5,308		0001
Purchased Call/UBSIBAIV Index/UIB000FS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/15/2025	4	2,056,350	539.15	60,818			22,983		60,890			(15,047)		6,299		0001
Purchased Call/UBSIBAIV Index/UIB000FSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/22/2025	4	2,162,904	540.49	68,614			27,321		61,488			(17,031)		6,793		0001
Purchased Call/UBSIBAIV Index/UIB000GSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/17/2025	3	696,847	545.39	20,335			9,508		17,147			(5,031)		2,378		0001
Purchased Call/UBSIBAIV Index/UIB000HSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/26/2025	3	2,500,188	551.26	72,158			35,635		49,211			(17,841)		8,754		0001
Purchased Call/UBSIBAIV Index/UIB000ES9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/24/2025	3	1,481,649	537.37	46,374			14,693		45,253			(11,475)		4,158		0001
Purchased Call/UBSIBAIV Index/UIB000DSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/08/2025	4	3,566,191	537.62	99,875			27,206		104,184			(24,847)		9,286		0001
Purchased Call/UBSIBAIV Index/UIB000FSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/18/2025	1	365,435	539.5	10,671			4,086		10,734			(2,617)		1,132		0001
Purchased Call/UBSIBAIV Index/UIB000GSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/08/2025	1	475,979	537.16	13,994			6,168		15,884			(3,432)		1,581		0001
Purchased Call/UBSIBAIV Index/UIB000ESZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/11/2025	1	304,544	533.66	8,923			3,245		11,121			(2,188)		919		0001
Purchased Call/UBSIBAIV Index/UIB000HSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/26/2025	2	3,207,438	550.47	92,636			45,863		65,285			(22,993)		11,231		0001
Purchased Call/UBSIBAIV Index/UIB000ES8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	07/25/2025	3	1,828,505	539.17	62,184			20,183		51,793			(15,628)		5,154		0001
Purchased Call/UBSIBAIV Index/UIB000HS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2025	4	3,222,290	548.84	96,936			47,430		70,095			(23,936)		11,251		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	08/01/2025	3	2,060,618	539.62	49,406			16,780		58,134			(12,290)		5,981		0001
Purchased Call/UBSIBAIV Index/UIB000GSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2025	2	1,149,103	540.13	35,303			15,824		34,365			(8,736)		3,840		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/06/2025	2	884,975	531.63	23,299			8,184		34,637			(5,763)		2,620		0001

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Purchased Call/UBSIBAIV Index/UIB000ES$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/25/2025	2	1,373,972	544.33	40,911			13,110		30,753			(10,203)		3,873		0001
Purchased Call/UBSIBAIV Index/UIB000ESV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/07/2025	3	2,674,216	528	87,195			30,997		111,116			(21,564)		7,949		0001
Purchased Call/UBSIBAIV Index/UIB000H$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/29/2025	1	1,822,738	550.47	53,588			26,720		37,400			(13,142)		6,436		0001
Purchased Call/UBSIBAIV Index/UIB000ESH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/29/2025	2	3,849,817	545.16	116,732			38,384		83,857			(28,871)		11,037		0001
Purchased Call/UBSIBAIV Index/UIB000G$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2025	1	371,407	543.07	10,101			4,309		9,721			(2,504)		1,210		0001
Purchased Call/UBSIBAIV Index/UIB000HSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2024	10/03/2025	4	3,426,824	546.76	97,179			50,032		82,692			(24,141)		12,231		0001
Purchased Call/UBSIBAIV Index/UIB000HSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2025	2	2,070,916	545.95	60,267			31,704		52,148			(14,915)		7,490		0001
Purchased Call/UBSIBAIV Index/UIB000HSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/07/2025	3	2,999,146	544.99	89,554			46,863		78,232			(22,188)		10,819		0001
Purchased Call/UBSIBAIV Index/UIB000JSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/06/2025	4	4,443,981	553.91	130,347			78,956		87,282			(32,185)		17,251		0001
Purchased Call/UBSIBAIV Index/UIB000JS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	10/31/2025	5	2,614,947	540.64	78,210			46,712		83,344			(19,568)		10,011		0001
Purchased Call/UBSIBAIV Index/UIB000JSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/04/2025	3	3,715,136	539.34	117,836	4,609		73,986		124,532			(30,424)		14,356		0001
Purchased Call/UBSIBAIV Index/UIB000I$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/21/2025	2	2,388,887	544.14	68,133			38,216		66,074			(16,848)		8,930		0001
Purchased Call/UBSIBAIV Index/UIB000K$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/26/2025	4	1,996,685	558.37	59,316			39,367		34,524			(14,663)		8,095		0001
Purchased Call/UBSIBAIV Index/UIB000JSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/10/2025	1	1,287,652	556.34	37,728			23,241		23,169			(9,252)		5,044		0001
Purchased Call/UBSIBAIV Index/UIB000I$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/10/2025	3	3,679,167	546.45	107,242			57,360		91,219			(26,629)		13,377		0001
Purchased Call/UBSIBAIV Index/UIB000I$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/14/2025	2	4,275,222	546.46	125,186			67,787		106,856			(30,956)		15,704		0001
Purchased Call/UBSIBAIV Index/UIB000K$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/19/2025	3	1,379,840	553.66	40,197			25,793		28,228			(9,944)		5,512		0001
Purchased Call/UBSIBAIV Index/UIB000I$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/16/2025	3	4,231,370	547.17	123,581			67,503		103,320			(30,491)		15,622		0001
Purchased Call/UBSIBAIV Index/UIB000JSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/14/2025	4	2,301,909	554.04	65,508			41,318		45,856			(16,218)		9,097		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/26/2025	3	4,389,995	559.52	127,893			85,217		72,471			(31,676)		17,799		0001
Purchased Call/UBSIBAIV Index/UIB000J$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/07/2025	3	5,929,731	556.34	175,266			107,410		105,845			(43,464)		23,070		0001
Purchased Call/UBSIBAIV Index/UIB000I$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2025	3	2,493,174	546.51	73,554			40,135		62,323			(18,204)		9,181		0001
Purchased Call/UBSIBAIV Index/UIB000J$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/05/2025	3	1,682,042	543.06	63,706			38,374		49,623			(15,750)		6,515		0001
Purchased Call/UBSIBAIV Index/UIB000J$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/31/2025	3	3,190,689	539.45	94,633			55,917		105,972			(23,372)		12,216		0001
Purchased Call/UBSIBAIV Index/UIB000J$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/11/2025	2	1,883,587	557.86	50,435			31,212		31,932			(12,471)		7,394		0001
Purchased Call/UBSIBAIV Index/UIB000H$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2025	2	3,986,456	545.73	117,377			62,118		101,449			(29,008)		14,456		0001
Purchased Call/UBSIBAIV Index/UIB000I$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/24/2025	3	1,776,511	542.44	51,843			29,627		52,551			(12,805)		6,689		0001
Purchased Call/UBSIBAIV Index/UIB000K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/18/2025	4	4,342,761	554.15	125,407			80,111		86,964			(31,039)		17,311		0001
Purchased Call/UBSIBAIV Index/UIB000L$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/26/2025	3	6,494,669	542.3	183,941			137,690		211,336			(45,600)		27,929		0001
Purchased Call/UBSIBAIV Index/UIB000M$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2025	1	1,758,445	542.3	51,522			38,606		57,437			(12,635)		7,604		0001
Purchased Call/UBSIBAIV Index/UIB000K$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2025	3	3,915,162	558.67	113,543			77,516		68,287			(28,029)		16,136		0001
Purchased Call/UBSIBAIV Index/UIB000L$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/10/2025	3	1,977,766	554.49	57,183			39,967		41,062			(14,134)		8,249		0001
Purchased Call/UBSIBAIV Index/UIB000L$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2025	3	3,313,524	554.35	94,767			66,509		69,308			(23,395)		13,848		0001
Purchased Call/UBSIBAIV Index/UIB000L$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/17/2025	3	2,679,772	549.44	63,273			45,415		67,703			(15,630)		11,330		0001
Purchased Call/UBSIBAIV Index/UIB000K$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	12/02/2025	5	5,004,617	559.51	142,959	1,463		98,090		83,997			(35,577)		20,543		0001
Purchased Call/UBSIBAIV Index/UIB000J$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2024	11/07/2025	5	3,108,822	554.14	94,622			58,039		60,637			(23,458)		12,095		0001
Purchased Call/UBSIBAIV Index/UIB000I$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2025	1	1,173,954	542.33	34,397			19,804		35,037			(8,435)		4,452		0001
Purchased Call/UBSIBAIV Index/UIB000J$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/12/2025	3	2,880,250	555.09	84,065			52,262		54,767			(20,772)		11,332		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000JSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/14/2025	3	4,132,754	552.76	122,354			77,250		86,550			(30,352)		16,332		0001
Purchased Call/UBSIBAIV Index/UIB000HSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/30/2025	2	2,938,666	549.57	84,540			42,515		62,786			(20,908)		10,404		0001
Purchased Call/UBSIBAIV Index/UIB000KS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	11/21/2025	4	3,291,205	554.98	101,281			65,874		64,249			(25,065)		13,204		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/13/2025	1	394,265	546.45	11,552			6,223		9,836			(2,833)		1,445		0001
Purchased Call/UBSIBAIV Index/UIB0001S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2024	10/10/2025	3	1,943,559	544.91	58,329			31,227		51,153			(14,441)		7,066		0001
Purchased Call/UBSIBAIV Index/UIB0001SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/17/2025	4	2,349,863	546.95	64,715			35,841		57,990			(16,081)		8,697		0001
Purchased Call/UBSIBAIV Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/23/2025	2	3,897,125	540.63	115,951			65,675		122,801			(28,619)		14,639		0001
Purchased Call/UBSIBAIV Index/UIB000HSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2024	10/01/2025	3	1,233,897	549.02	34,750			17,633		27,039			(8,617)		4,380		0001
Purchased Call/UBSIBAIV Index/UIB000KSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/28/2025	1	1,632,973	559.52	47,683			31,833		27,104			(11,725)		6,648		0001
Purchased Call/UBSIBAIV Index/UIB000JS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2025	2	1,240,992	542.95	37,072			21,675		36,342			(9,191)		4,729		0001
Purchased Call/UBSIBAIV Index/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/20/2025	2	1,043,495	546.95	30,296			16,863		25,910			(7,435)		3,891		0001
Purchased Call/UBSIBAIV Index/UIB0001SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/28/2025	4	2,443,115	542.92	71,865			41,785		71,504			(17,803)		9,288		0001
Purchased Call/UBSIBAIV Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2024	10/24/2025	3	4,208,889	542.33	123,531			70,792		125,010			(30,665)		15,848		0001
Purchased Call/UBSIBAIV Index/UIB000KS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/20/2025	2	3,558,151	553.25	105,552			67,937		74,132			(26,050)		14,245		0001
Purchased Call/UBSIBAIV Index/UIB000LSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/19/2025	3	2,763,448	538.44	82,803			60,200		100,764			(20,456)		11,729		0001
Purchased Call/UBSIBAIV Index/UIB000KSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/25/2025	3	3,444,049	557.99	101,688			67,088		60,305			(25,154)		13,935		0001
Purchased Call/UBSIBAIV Index/UIB000HSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	10/02/2025	3	2,991,524	548.62	87,279			44,441		66,796			(21,610)		10,649		0001
Purchased Call/UBSIBAIV Index/UIB000KST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2025	3	1,374,863	559.33	39,125			26,664		23,303			(9,684)		5,655		0001
Purchased Call/UBSIBAIV Index/UIB000KSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/28/2025	2	3,357,771	559.37	97,975			65,627		56,068			(24,253)		13,670		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2024	11/21/2025	4	3,826,037	558.59	110,556			71,994		64,722			(27,447)		15,350		0001
Purchased Call/UBSIBAIV Index/UIB000K$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2025	1	1,231,347	559.37	36,078			24,251		20,726			(8,848)		5,044		0001
Purchased Call/UBSIBAIV Index/UIB000L$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	12/12/2025	4	3,651,332	552.55	104,148			73,692		81,788			(25,737)		15,290		0001
Purchased Call/UBSIBAIV Index/UIB000L$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2024	12/23/2025	3	5,673,437	541.07	173,724	2,995		130,644		191,302			(43,577)		24,262		0001
Purchased Call/UBSIBAIV Index/UIB000L$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/16/2025	3	2,977,314	550.67	80,436			57,620		71,908			(19,909)		12,564		0001
Purchased Call/UBSIBAIV Index/UIB000K$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2025	1	299,712	558.59	8,782			5,733		5,111			(2,154)		1,210		0001
Purchased Call/UBSIBAIV Index/UIB000K$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2024	12/05/2025	2	4,251,927	558.15	120,769			83,270		75,894			(29,940)		17,559		0001
Purchased Call/UBSIBAIV Index/UIB000L$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2025	1	1,204,162	558.15	35,282			24,396		21,653			(8,652)		5,003		0001
Purchased Call/UBSIBAIV Index/UIB000M$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/30/2025	3	3,588,517	539.44	98,848	8,176		81,007		128,396			(26,394)		15,546		0001
Purchased Call/UBSIBAIV Index/UIB000L$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/26/2025	4	8,308,863	543.99	236,369			176,373		255,960			(58,368)		35,731		0001
Purchased Call/UBSIBAIV Index/UIB000LSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2025	1	195,527	540.08	5,729			4,182		6,796			(1,405)		835		0001
Purchased Call/UBSIBAIV Index/UIB000J$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2025	1	1,065,637	552.76	31,223			19,783		22,469			(7,657)		4,239		0001
Purchased Call/UBSIBAIV Index/UIB000J$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2025	3	4,091,242	543.18	116,252			68,025		119,037			(28,684)		15,627		0001
Purchased Call/UBSIBAIV Index/UIB000H$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/03/2025	3	2,105,152	545.86	61,574			31,596		52,633			(15,216)		7,514		0001
Purchased Call/UBSIBAIV Index/UIB000K$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/05/2025	3	2,875,786	558.11	83,582			57,509		51,414			(20,648)		11,876		0001
Purchased Call/UBSIBAIV Index/UIB000I$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/17/2025	2	1,583,433	546.07	46,986			25,945		40,419			(11,605)		5,861		0001
Purchased Call/UBSIBAIV Index/UIB000L$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2025	3	3,644,979	540.39	104,021			75,049		124,854			(25,680)		15,441		0001
Purchased Call/UBSIBAIV Index/UIB000J$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/13/2025	3	4,316,028	555.5	122,715			76,769		80,958			(30,308)		17,018		0001
Purchased Call/UBSIBAIV Index/UIB000L$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2025	2	2,290,431	555.51	64,839			45,143		45,674			(16,034)		9,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/12/2025	3	4,496,484	551.19	130,342			92,414		105,820			(32,315)		18,829		0001
Purchased Call/UBSIBAIV Index/UIB000LSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/19/2025	3	3,654,456	540.08	108,493			79,195		126,572			(26,942)		15,510		0001
Purchased Call/UBSIBAIV Index/UIB000JS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/03/2025	2	1,341,885	540.64	39,806			23,712		42,955			(9,783)		5,173		0001
Purchased Call/UBSIBAIV Index/UIB000KSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/21/2025	1	53,998	558.58	1,556			1,020		914			(389)		217		0001
Purchased Call/UBSIBAIV Index/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/22/2025	2	2,210,526	543.38	59,655			33,661		62,987			(14,756)		8,283		0001
Purchased Call/UBSIBAIV Index/UIB000HSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/06/2025	1	1,373,913	546.76	40,256			20,849		33,372			(9,872)		4,943		0001
Purchased Call/UBSIBAIV Index/UIB000LSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2025	1	1,723,444	551.19	50,497			35,890		40,788			(12,383)		7,259		0001
Purchased Call/UBSIBAIV Index/UIB000LSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/24/2025	1	116,975	543.36	3,294			2,457		3,669			(819)		501		0001
Purchased Call/UBSIBAIV Index/UIB000PSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/06/2026	3	5,352,171	543.92	159,438			149,985		179,767			(10,638)		25,828		0001
Purchased Call/UBSIBAIV Index/UIB0000SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/13/2026	5	7,272,419	555.71	212,082			188,125		163,791			(25,661)		33,994		0001
Purchased Call/UBSIBAIV Index/UIB000PSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/10/2026	4	4,107,040	541.91	113,589			107,758		146,877			(6,131)		19,936		0001
Purchased Call/UBSIBAIV Index/UIB000PSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2025	03/12/2026	5	5,140,486	540.28	151,439			144,649		192,963			(7,519)		25,025		0001
Purchased Call/UBSIBAIV Index/UIB000PSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/13/2026	4	4,507,770	539.69	142,487			136,845		172,191			(6,707)		21,976		0001
Purchased Call/UBSIBAIV Index/UIB0000SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/20/2026	3	6,519,864	554.79	187,942			169,794		153,174			(19,270)		30,809		0001
Purchased Call/UBSIBAIV Index/UIB000PSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/13/2026	5	8,709,949	543.69	260,994			251,328		296,761			(11,236)		42,462		0001
Purchased Call/UBSIBAIV Index/UIB000PSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/17/2026	5	4,362,141	546.29	127,934			124,007		138,294			(4,251)		21,388		0001
Purchased Call/UBSIBAIV Index/UIB000PS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/05/2026	4	4,019,941	546.12	110,782			103,761		126,339			(7,504)		19,371		0001
Purchased Call/UBSIBAIV Index/UIB0000SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/20/2026	3	5,653,531	557.72	158,563			142,938		120,751			(16,706)		26,715		0001
Purchased Call/UBSIBAIV Index/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	02/26/2026	4	8,697,805	550.97	246,447			225,333		233,263			(22,014)		41,477		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000MSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/09/2026	3	4,029,749	542.11		116,283		90,567		134,236			(25,965)		17,773		0001
Purchased Call/UBSIBAIV Index/UIB000NSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/28/2026	3	1,596,701	551.45		46,815		39,095		40,382			(7,817)		7,274		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/12/2026	5	7,324,705	553.95		216,617		189,778		174,643			(27,616)		34,184		0001
Purchased Call/UBSIBAIV Index/UIB000MST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/14/2026	2	1,194,701	543.63		36,175		28,803		38,167			(7,448)		5,315		0001
Purchased Call/UBSIBAIV Index/UIB000MS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	12/31/2025	3	974,639	540.14		28,056		21,457		34,161			(6,759)		4,230		0001
Purchased Call/UBSIBAIV Index/UIB000NSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2025	02/03/2026	2	3,616,158	547.9		114,959		97,846		103,566			(17,336)		16,636		0001
Purchased Call/UBSIBAIV Index/UIB000NSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/06/2026	4	4,866,230	551.69		142,871		123,305		123,809			(20,478)		22,495		0001
Purchased Call/UBSIBAIV Index/UIB0000S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/06/2026	5	6,358,811	551.56		190,732		165,459		162,490			(26,309)		29,395		0001
Purchased Call/UBSIBAIV Index/UIB000NSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/23/2026	4	7,007,153	552.48		204,011		168,480		169,844			(36,551)		31,657		0001
Purchased Call/UBSIBAIV Index/UIB000NS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/28/2025	01/23/2026	4	2,587,984	553.65		74,117		61,078		60,274			(13,482)		11,692		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/24/2026	5	3,554,010	553.36		94,882		86,493		88,041			(8,617)		16,897		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	2	4,882,291	545.74		146,386		146,386		149,540			(527)		24,277		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/13/2026	3	3,538,589	555.46		103,931		91,968		80,361			(12,883)		16,541		0001
Purchased Call/UBSIBAIV Index/UIB000PSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/06/2026	3	5,868,331	545.08		166,189		156,755		188,310			(10,430)		28,319		0001
Purchased Call/UBSIBAIV Index/UIB000MSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/07/2026	2	1,237,572	542.13		36,105		28,003		41,088			(8,157)		5,439		0001
Purchased Call/UBSIBAIV Index/UIB000NS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2026	1	50,986	548.47		1,658		1,351		1,405			(311)		229		0001
Purchased Call/UBSIBAIV Index/UIB0000S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/10/2026	2	4,043,358	554.32		119,471		103,967		94,914			(15,747)		18,811		0001
Purchased Call/UBSIBAIV Index/UIB000PS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/27/2026	4	3,895,437	547.43		115,541		106,540		116,810			(9,791)		18,604		0001
Purchased Call/UBSIBAIV Index/UIB0000SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2025	03/23/2026	1	389,259	547.45		11,263		11,263		11,271					1,925		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000QS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2025	03/27/2026	3	4,298,466	549.5		118,630		118,465		125,314			(1,091)		21,374		0001
Purchased Call/UBSIBAIV Index/UIB000PS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/27/2026	3	10,176,861	549.13		287,999		265,836		289,582			(23,910)		48,603		0001
Purchased Call/UBSIBAIV Index/UIB000PSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/20/2026	4	5,621,153	547.45		172,107		169,064		172,761			(3,984)		27,679		0001
Purchased Call/UBSIBAIV Index/UIB000NSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2026	3	6,667,631	551.21		195,827		167,840		172,068			(28,767)		30,773		0001
Purchased Call/UBSIBAIV Index/UIB000QS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	1	152,359	545.74		4,449		4,449		4,666			(37)		758		0001
Purchased Call/UBSIBAIV Index/UIB000PSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/19/2026	4	3,111,461	548.68		90,485		88,220		92,061			(2,800)		15,299		0001
Purchased Call/UBSIBAIV Index/UIB000PSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/20/2026	4	3,221,563	548.06		94,063		92,214		96,209			(2,504)		15,863		0001
Purchased Call/UBSIBAIV Index/UIB000MSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/16/2026	2	4,291,056	545.46		126,719		102,118		129,678			(25,653)		19,157		0001
Purchased Call/UBSIBAIV Index/UIB000MSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/02/2026	4	6,618,985	541.44		193,209		148,301		223,255			(45,780)		28,831		0001
Purchased Call/UBSIBAIV Index/UIB000MSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/16/2026	4	7,724,576	548.47		230,537		186,411		211,676			(45,772)		34,486		0001
Purchased Call/UBSIBAIV Index/UIB000QS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/11/2026	4	2,261,184	554.8		64,143		56,155		52,321			(8,133)		10,536		0001
Purchased Call/UBSIBAIV Index/UIB000NSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/30/2026	3	5,249,761	551.13		149,476		126,316		134,602			(23,969)		23,995		0001
Purchased Call/UBSIBAIV Index/UIB000MSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2026	2	1,453,528	541.44		42,644		32,802		49,202			(10,067)		6,365		0001
Purchased Call/UBSIBAIV Index/UIB000QSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2026	4	5,315,886	557.73		154,046		137,979		113,018			(16,687)		25,081		0001
Purchased Call/UBSIBAIV Index/UIB000NSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/26/2026	3	2,690,231	552.48		80,712		67,831		65,532			(13,398)		12,215		0001
Purchased Call/UBSIBAIV Index/UIB000MS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/02/2026	4	5,548,139	539.54		165,098		126,364		198,531			(39,650)		24,166		0001
Purchased Call/UBSIBAIV Index/UIB000PSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2025	03/11/2026	3	6,537,474	539.96		191,978		182,172		247,381			(10,312)		31,779		0001
Purchased Call/UBSIBAIV Index/UIB000NSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/04/2026	2	1,687,597	550.82		49,909		42,636		44,049			(7,393)		7,776		0001
Purchased Call/UBSIBAIV Index/UIB000MSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2025	01/09/2026	2	6,001,038	539.17		176,658		138,943		219,022			(38,619)		26,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000NS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/23/2025	.01/22/2026	5	7,216,068	552.22		212,546		173,844		176,122			(39,296)		32,546		0001
Purchased Call/UBSIBAIV Index/UIB000QSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/26/2025	.02/25/2026	2	1,462,640	551.56		39,830		36,444		38,447			(3,566)		6,964		0001
Purchased Call/UBSIBAIV Index/UIB000QSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/20/2025	.02/17/2026	2	2,441,401	555.71		74,034		65,909		55,354			(8,312)		11,483		0001
Purchased Call/UBSIBAIV Index/UIB000NSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/03/2025	.01/27/2026	3	4,607,139	552.34		130,666		108,701		112,924			(22,204)		20,954		0001
Purchased Call/UBSIBAIV Index/UIB000PSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/20/2025	.03/18/2026	3	4,184,571	545.87		126,565		122,574		134,486			(4,345)		20,547		0001
Purchased Call/UBSIBAIV Index/UIB000PS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/04/2025	.03/04/2026	2	5,105,349	543.4		153,313		142,460		173,765			(11,213)		24,564		0001
Purchased Call/UBSIBAIV Index/UIB000QS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/25/2025	.03/25/2026	3	4,891,416	553.2		140,124		138,357		127,038			(2,164)		24,255		0001
Purchased Call/UBSIBAIV Index/UIB000MSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/08/2025	.01/06/2026	2	2,698,165	541.7		79,740		61,685		90,702			(18,175)		11,837		0001
Purchased Call/UBSIBAIV Index/UIB000MSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/08/2025	.01/08/2026	4	3,877,125	542.11		112,469		88,131		128,997			(24,688)		17,070		0001
Purchased Call/UBSIBAIV Index/UIB000NSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/31/2025	.01/29/2026	4	4,760,005	551.53		140,952		118,112		120,243			(23,366)		21,720		0001
Purchased Call/UBSIBAIV Index/UIB000MSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/14/2025	.01/13/2026	2	2,839,203	540.86		89,874		71,261		98,763			(18,758)		12,610		0001
Purchased Call/UBSIBAIV Index/UIB000QS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/27/2025	.03/26/2026	3	3,206,995	551.31		90,135		89,620		88,376			(1,072)		15,925		0001
Purchased Call/UBSIBAIV Index/UIB000QS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/26/2025	.03/24/2026	2	3,912,619	550.8		121,727		120,081		109,242			(1,971)		19,375		0001
Purchased Call/UBSIBAIV Index/UIB000MSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/10/2025	.01/12/2026	1	1,628,715	539.17		47,721		37,599		59,633			(10,402)		7,221		0001
Purchased Call/UBSIBAIV Index/UIB000MSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/16/2025	.01/15/2026	2	990,325	544.83		30,264		24,418		30,495			(6,090)		4,414		0001
Purchased Call/UBSIBAIV Index/UIB000NSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/06/2025	.02/05/2026	1	299,998	551.21		8,882		7,649		7,743			(1,293)		1,385		0001
Purchased Call/UBSIBAIV Index/UIB000QS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/07/2025	.02/09/2026	1	3,486,325	551.56		102,149		88,361		89,497			(14,473)		16,194		0001
Purchased Call/UBSIBAIV Index/UIB000QSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/19/2025	.02/18/2026	3	1,941,371	557		57,409		51,368		42,224			(6,245)		9,145		0001
Purchased Call/UBSIBAIV Index/UIB000PS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/04/2025	.03/03/2026	3	4,518,451	546.23		121,914		113,345		141,209			(8,938)		21,708		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000NSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2026	1	1,911,988	551.13		56,021		47,379		49,250			(9,006)		8,782		0001
Purchased Call/UBSIBAIV Index/UIB000NSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2025	01/30/2026	3	5,289,101	553.33		150,583		126,927		126,009			(24,614)		24,174		0001
Purchased Call/UBSIBAIV Index/UIB000NS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/21/2026	2	3,082,002	552.76		88,777		72,396		73,739			(16,568)		13,877		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2026	1	1,575,085	554.79		46,150		41,700		37,184			(4,778)		7,477		0001
Purchased Call/UBSIBAIV Index/UIB0000S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	08/01/2025	1	50,031	530.38	1,927			325		2,038			(238)		145		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2023	08/04/2025	1	2,154	530.56	84			15		87			(10)		6		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2023	08/07/2025	1	334,171	531.5	12,430			2,185		13,158			(1,532)		993		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2023	08/08/2025	1	228,401	530.02	8,377			1,484		9,502			(1,033)		682		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2023	08/08/2025	1	138,166	527.95	5,509			980		6,183			(680)		412		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/08/2025	1	144,388	529.63	5,627			1,003		6,091			(696)		431		0001
Purchased Call/UBSIBAIV Index/UIB0000SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/11/2025	2	349,045	530.39	12,979			2,368		14,377			(1,609)		1,053		0001
Purchased Call/UBSIBAIV Index/UIB0000SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2023	08/15/2025	2	395,833	527.23	14,716			2,753		18,269			(1,817)		1,213		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2023	08/14/2025	1	122,470	530.45	4,232			786		5,050			(522)		374		0001
Purchased Call/UBSIBAIV Index/UIB0000SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2023	08/15/2025	1	352,333	525.91	13,144			2,466		16,993			(1,623)		1,079		0001
Purchased Call/UBSIBAIV Index/UIB0000SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/15/2025	1	261,074	524.79	10,064			1,890		13,061			(1,244)		800		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2023	08/18/2025	2	485,519	525.08	18,745			3,590		24,114			(2,318)		1,503		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2023	08/21/2025	4	905,477	525.62	33,436			6,545		44,289			(4,134)		2,834		0001
Purchased Call/UBSIBAIV Index/UIB0000ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2023	08/22/2025	1	484,656	524.99	18,971			3,726		24,210			(2,339)		1,522		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/24/2023	08/22/2025	2	533,520	525.93	19,209			3,791		25,853			(2,373)		1,676		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2023	08/22/2025	2	535,096	522.83	21,744			4,299		28,614			(2,693)		1,680		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2023	08/25/2025	1	530,127	524.43	20,723			4,167		27,013			(2,562)		1,682		0001
Purchased Call/UBSIBAIV Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2023	08/28/2025	3	1,337,719	525.48	54,073			11,078		66,065			(6,673)		4,288		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2023	08/29/2025	2	698,041	527.95	26,497			5,489		31,834			(3,285)		2,245		0001
Purchased Call/UBSIBAIV Index/UIB0001S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/31/2023	08/29/2025	2	383,529	528.5	14,693			3,052		17,173			(1,820)		1,233		0001
Purchased Call/UBSIBAIV Index/UIB0001S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/29/2025	2	547,295	528.56	21,529			4,467		24,457			(2,663)		1,760		0001
Purchased Call/UBSIBAIV Index/UIB0001S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2023	08/29/2025	1	678,786	529.93	24,965			5,187		28,959			(3,103)		2,183		0001
Purchased Call/UBSIBAIV Index/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2023	09/05/2025	3	2,056,971	528.28	76,787			16,590		93,364			(9,475)		6,767		0001
Purchased Call/UBSIBAIV Index/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2023	09/04/2025	1	377,662	529.93	13,683			2,936		16,209			(1,689)		1,238		0001
Purchased Call/UBSIBAIV Index/UIB0001SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/05/2025	2	781,795	527.46	29,526			6,396		36,449			(3,646)		2,572		0001
Purchased Call/UBSIBAIV Index/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/05/2025	2	836,579	526.66	32,910			7,140		40,024			(4,075)		2,752		0001
Purchased Call/UBSIBAIV Index/UIB0001SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	09/08/2025	3	945,802	527.57	36,564			8,070		44,047			(4,527)		3,141		0001
Purchased Call/UBSIBAIV Index/UIB0001SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2023	09/11/2025	2	1,592,607	528.59	60,845			13,630		71,936			(7,504)		5,338		0001
Purchased Call/UBSIBAIV Index/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2023	09/12/2025	2	610,833	528.65	23,206			5,231		27,561			(2,862)		2,053		0001
Purchased Call/UBSIBAIV Index/UIB0001SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/14/2023	09/12/2025	2	839,449	527.87	33,906			7,672		38,847			(4,188)		2,822		0001
Purchased Call/UBSIBAIV Index/UIB0001SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/12/2025	1	869,592	530.74	30,557			6,922		36,610			(3,778)		2,923		0001
Purchased Call/UBSIBAIV Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2023	09/15/2025	1	807,693	527.13	30,262			6,961		38,367			(3,741)		2,740		0001
Purchased Call/UBSIBAIV Index/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	09/18/2025	3	1,252,886	526.28	45,238			10,633		61,268			(5,614)		4,288		0001
Purchased Call/UBSIBAIV Index/UIB0001SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2023	09/19/2025	2	1,278,078	524.3	46,992			11,041		66,465			(5,794)		4,387		0001

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Purchased Call/UBSIBAIV Index/UIB0001SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2023	09/19/2025	1	477,677	523.03	16,037			3,783		25,805			(1,980)		1,640		0001
Purchased Call/UBSIBAIV Index/UIB0002S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2023	09/19/2025	1	408,769	517.74	14,867			3,511		25,688			(1,838)		1,403		0001
Purchased Call/UBSIBAIV Index/UIB0002S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2023	09/22/2025	1	595,997	515.7	23,900			5,728		39,618			(2,955)		2,063		0001
Purchased Call/UBSIBAIV Index/UIB0002S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2023	09/25/2025	2	1,589,507	517.94	54,645			13,290		94,221			(6,738)		5,550		0001
Purchased Call/UBSIBAIV Index/UIB0002S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2023	09/26/2025	2	1,313,331	513.6	47,026			11,546		92,325			(5,822)		4,599		0001
Purchased Call/UBSIBAIV Index/UIB0002S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2023	09/26/2025	2	254,602	513	9,952			2,445		18,175			(1,229)		891		0001
Purchased Call/UBSIBAIV Index/UIB0002SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2023	09/26/2025	2	725,014	514.99	26,217			6,446		49,162			(3,242)		2,539		0001
Purchased Call/UBSIBAIV Index/UIB0002SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2023	09/29/2025	2	885,447	512.76	32,680			8,149		63,636			(4,041)		3,126		0001
Purchased Call/UBSIBAIV Index/UIB0002SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	10/02/2025	2	1,753,159	511.98	60,920			15,404		122,344			(7,512)		6,241		0001
Purchased Call/UBSIBAIV Index/UIB0002SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2023	10/03/2025	2	839,630	508.14	32,040			8,154		67,605			(3,952)		2,997		0001
Purchased Call/UBSIBAIV Index/UIB0002SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	10/03/2025	3	1,307,130	508.41	49,594			12,679		104,578			(6,127)		4,666		0001
Purchased Call/UBSIBAIV Index/UIB0002SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2023	10/03/2025	3	611,843	507.27	23,263			5,985		50,282			(2,895)		2,184		0001
Purchased Call/UBSIBAIV Index/UIB0002SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2023	10/06/2025	3	860,153	509.37	34,985			9,077		67,285			(4,331)		3,095		0001
Purchased Call/UBSIBAIV Index/UIB0002SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2023	10/08/2025	1	74,231	509.37	3,152			824		5,808			(389)		268		0001
Purchased Call/UBSIBAIV Index/UIB0002SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2023	10/09/2025	2	1,219,943	508.72	52,756			13,848		96,960			(6,507)		4,424		0001
Purchased Call/UBSIBAIV Index/UIB0002SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2023	10/10/2025	2	1,002,917	513.96	38,918			10,269		70,099			(4,799)		3,646		0001
Purchased Call/UBSIBAIV Index/UIB0002SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	2	832,771	514.83	30,248			8,013		56,925			(3,736)		3,028		0001
Purchased Call/UBSIBAIV Index/UIB0002SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	1	327,579	512.7	12,504			3,316		23,635			(1,546)		1,191		0001
Purchased Call/UBSIBAIV Index/UIB0002SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2023	10/13/2025	3	1,508,781	512.65	60,723			16,332		103,792			(7,514)		5,528		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0003$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2023	10/16/2025	3	2,850,923	515.97	110,138			29,969		179,936			(13,584)		10,525		0001
Purchased Call/UBSIBAIV Index/UIB0003$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/17/2025	2	682,531	517.6	23,055			6,316		43,495			(2,849)		2,526		0001
Purchased Call/UBSIBAIV Index/UIB0003$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/19/2023	10/17/2025	2	638,008	512.65	21,699			5,957		46,163			(2,679)		2,361		0001
Purchased Call/UBSIBAIV Index/UIB0003$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2023	10/17/2025	2	452,675	508.49	15,406			4,238		36,211			(1,907)		1,675		0001
Purchased Call/UBSIBAIV Index/UIB0003$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2023	10/20/2025	3	677,311	504.29	24,200			6,737		59,640			(2,994)		2,526		0001
Purchased Call/UBSIBAIV Index/UIB0003$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2023	10/23/2025	3	2,969,706	501.7	115,696			32,596		265,417			(14,271)		11,155		0001
Purchased Call/UBSIBAIV Index/UIB0003$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	3	1,487,875	502.51	53,872			15,273		130,627			(6,651)		5,602		0001
Purchased Call/UBSIBAIV Index/UIB0003$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	1	925,849	500.44	34,023			9,667		88,596			(4,200)		3,486		0001
Purchased Call/UBSIBAIV Index/UIB0003$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/24/2025	2	1,092,627	498.82	40,017			11,387		108,138			(4,949)		4,114		0001
Purchased Call/UBSIBAIV Index/UIB0003$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/27/2025	3	1,338,302	496.85	54,903			15,810		132,631			(6,789)		5,076		0001
Purchased Call/UBSIBAIV Index/UIB0003$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2023	10/30/2025	6	3,667,954	499.57	146,392	7,199		49,443		343,376			(18,605)		14,010		0001
Purchased Call/UBSIBAIV Index/UIB0003$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/02/2023	10/31/2025	2	1,073,285	501.45	43,007			12,587		100,548			(5,303)		4,109		0001
Purchased Call/UBSIBAIV Index/UIB0003$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2023	10/31/2025	3	1,473,013	503.06	67,013			19,703		127,812			(8,280)		5,639		0001
Purchased Call/UBSIBAIV Index/UIB0003$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2023	10/31/2025	3	890,175	509.84	36,591			10,794		69,124			(4,537)		3,408		0001
Purchased Call/UBSIBAIV Index/UIB0003$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/03/2025	3	1,080,572	512.71	40,616			12,116		78,369			(5,035)		4,166		0001
Purchased Call/UBSIBAIV Index/UIB0003$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/05/2025	1	238,335	512.71	8,423			2,526		17,293			(1,040)		923		0001
Purchased Call/UBSIBAIV Index/UIB0003$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/06/2025	5	3,413,037	512.22	122,760			36,987		238,892			(15,154)		13,249		0001
Purchased Call/UBSIBAIV Index/UIB0003$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2023	11/07/2025	2	1,827,771	509.29	68,809			20,818		137,461			(8,487)		7,111		0001
Purchased Call/UBSIBAIV Index/UIB0004$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	2	1,552,107	508.94	57,491			17,448		117,710			(7,100)		6,039		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0004S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2023	11/07/2025	2	1,531,085	507.36	62,001			18,852		120,530			(7,679)		5,957		0001
Purchased Call/UBSIBAIV Index/UIB0004S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2023	11/10/2025	3	1,482,864	509.69	58,918			18,136		110,522			(7,299)		5,808		0001
Purchased Call/UBSIBAIV Index/UIB0004S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2023	11/12/2025	3	1,600,873	509.69	69,898			21,646		119,367			(8,635)		6,298		0001
Purchased Call/UBSIBAIV Index/UIB0004S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2023	11/13/2025	3	2,342,442	510.09	101,176			31,419		173,027			(12,477)		9,236		0001
Purchased Call/UBSIBAIV Index/UIB0004SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2023	11/14/2025	3	1,139,809	515.32	44,053			13,760		77,733			(5,435)		4,504		0001
Purchased Call/UBSIBAIV Index/UIB0004SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2023	11/14/2025	3	933,492	515.89	35,249			11,062		62,760			(4,362)		3,689		0001
Purchased Call/UBSIBAIV Index/UIB0004SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2023	11/14/2025	3	2,405,330	514.05	98,898			31,045		161,179			(12,265)		9,505		0001
Purchased Call/UBSIBAIV Index/UIB0004SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/17/2025	4	1,674,322	516.12	66,789			21,234		106,522			(8,282)		6,660		0001
Purchased Call/UBSIBAIV Index/UIB0004SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	11/20/2025	5	3,381,524	517.47	131,996			42,713		207,947			(16,419)		13,538		0001
Purchased Call/UBSIBAIV Index/UIB0004SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2023	11/21/2025	4	1,625,611	517.82	62,277			20,131		99,094			(7,698)		6,522		0001
Purchased Call/UBSIBAIV Index/UIB0004SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2023	11/21/2025	3	1,254,922	517.32	48,776			15,780		81,564			(6,043)		5,035		0001
Purchased Call/UBSIBAIV Index/UIB0004SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2023	11/26/2025	2	475,410	517.89	18,500			6,093		30,510			(2,287)		1,928		0001
Purchased Call/UBSIBAIV Index/UIB0004SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2023	11/26/2025	4	2,851,716	516.68	115,117			37,906		179,430			(14,227)		11,562		0001
Purchased Call/UBSIBAIV Index/UIB0004SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2023	11/24/2025	2	239,632	517.89	11,051			3,683		15,367			(1,393)		968		0001
Purchased Call/UBSIBAIV Index/UIB0004SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2023	11/28/2025	3	1,023,664	518.27	40,939			13,573		65,109			(5,051)		4,168		0001
Purchased Call/UBSIBAIV Index/UIB0004SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2023	11/28/2025	4	1,566,080	519.02	62,041			20,645		97,715			(7,671)		6,376		0001
Purchased Call/UBSIBAIV Index/UIB0004SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2023	11/28/2025	6	7,533,813	520.12	290,138			96,853		433,428			(36,060)		30,672		0001
Purchased Call/UBSIBAIV Index/UIB0005S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2023	12/01/2025	4	1,448,151	523.26	54,239			18,241		80,920			(6,710)		5,932		0001
Purchased Call/UBSIBAIV Index/UIB0005S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2023	12/04/2025	3	3,390,256	522.45	122,687			41,650		183,698			(15,132)		13,973		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB00055$	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2023	12/02/2025	1	56,047	523.26	1,944			657		3,133			(241)		230		0001
Purchased Call/UBSIBAIV Index/UIB00055$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2023	12/05/2025	6	1,906,204	519.82	76,730			27,639		110,916			(9,989)		7,872		0001
Purchased Call/UBSIBAIV Index/UIB00055$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2025	3	892,751	518.65	35,691			12,222		56,384			(4,413)		3,687		0001
Purchased Call/UBSIBAIV Index/UIB00055A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2023	12/05/2025	3	1,155,274	519.55	45,721			15,669		71,305			(5,658)		4,771		0001
Purchased Call/UBSIBAIV Index/UIB00055C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2023	12/08/2025	4	2,224,098	520.45	88,928			30,773		127,452			(11,003)		9,240		0001
Purchased Call/UBSIBAIV Index/UIB00055F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2023	12/10/2025	3	784,384	520.45	33,937			11,865		47,403			(4,206)		3,272		0001
Purchased Call/UBSIBAIV Index/UIB00055G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2023	12/11/2025	4	2,790,474	521.43	111,513			39,001		156,018			(13,776)		11,662		0001
Purchased Call/UBSIBAIV Index/UIB00055I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/12/2025	7	1,935,691	521.93	83,883			29,525		106,839			(10,382)		8,105		0001
Purchased Call/UBSIBAIV Index/UIB00055K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/21/2023	12/12/2025	6	2,693,445	525.46	113,094			39,896		142,653			(14,015)		11,279		0001
Purchased Call/UBSIBAIV Index/UIB00055M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2023	12/12/2025	5	1,628,938	529.46	62,834			22,152		77,161			(7,779)		6,821		0001
Purchased Call/UBSIBAIV Index/UIB00055O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2023	12/15/2025	3	1,485,685	529.04	58,347			20,751		71,374			(7,219)		6,257		0001
Purchased Call/UBSIBAIV Index/UIB00055R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2023	12/17/2025	4	2,389,036	529.04	94,741			33,933		114,935			(11,708)		10,101		0001
Purchased Call/UBSIBAIV Index/UIB00055S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/18/2025	6	1,430,139	529.33	56,164			20,226		68,291			(6,947)		6,058		0001
Purchased Call/UBSIBAIV Index/UIB00055U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/21/2023	12/19/2025	3	1,140,484	531.49	42,079			15,280		51,236			(5,213)		4,841		0001
Purchased Call/UBSIBAIV Index/UIB00055W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/21/2023	12/19/2025	5	1,081,284	527.95	43,460			15,763		53,706			(5,379)		4,589		0001
Purchased Call/UBSIBAIV Index/UIB00055Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2023	12/19/2025	4	1,601,333	529.18	64,167			23,332		76,845			(7,982)		6,796		0001
Purchased Call/UBSIBAIV Index/UIB00055Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/22/2025	4	536,007	529.34	21,124			7,766		25,661			(2,625)		2,288		0001
Purchased Call/UBSIBAIV Index/UIB00056$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2024	12/26/2025	8	5,430,056	530.88	204,722			76,123		249,604			(25,323)		23,351		0001
Purchased Call/UBSIBAIV Index/UIB00056$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/26/2025	5	2,082,137	532.3	73,823			27,492		91,892			(9,148)		8,954		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0006S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/26/2025	4	2,063,314	530.18	74,359			27,726		96,744			(9,250)		8,873		0001
Purchased Call/UBSIBAIV Index/UIB0006S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2024	12/29/2025	5	2,954,545	529.45	105,620			39,703		141,705			(13,096)		12,776		0001
Purchased Call/UBSIBAIV Index/UIB0006SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/04/2024	01/02/2026	6	4,135,752	527.6	147,196			56,038		209,287			(18,187)		18,014		0001
Purchased Call/UBSIBAIV Index/UIB0006SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2024	01/02/2026	5	2,288,050	526.08	83,907			32,064		120,636			(10,413)		9,966		0001
Purchased Call/UBSIBAIV Index/UIB0006SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2024	01/02/2026	3	3,332,929	523.31	128,400			49,049		189,045			(15,950)		14,517		0001
Purchased Call/UBSIBAIV Index/UIB0006SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/05/2026	5	1,016,022	523.2	37,742			14,560		57,880			(4,683)		4,449		0001
Purchased Call/UBSIBAIV Index/UIB0006SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/07/2026	2	583,877	523.2	22,188			8,583		33,294			(2,741)		2,566		0001
Purchased Call/UBSIBAIV Index/UIB0006SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/08/2026	7	2,847,866	524.21	104,305			40,563		158,274			(12,900)		12,538		0001
Purchased Call/UBSIBAIV Index/UIB0006SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2024	01/09/2026	7	2,984,542	522	112,182			43,891		175,660			(13,898)		13,163		0001
Purchased Call/UBSIBAIV Index/UIB0006SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	01/09/2026	6	2,561,371	522.56	98,811			38,745		148,618			(12,244)		11,297		0001
Purchased Call/UBSIBAIV Index/UIB0006SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2024	01/09/2026	5	2,706,321	522.65	101,124			39,620		156,665			(12,532)		11,936		0001
Purchased Call/UBSIBAIV Index/UIB0006SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/12/2026	2	2,079,864	522.51	73,417			28,965		121,003			(9,090)		9,221		0001
Purchased Call/UBSIBAIV Index/UIB0006SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/16/2026	4	5,300,214	518.63	199,963			79,874		323,923			(24,706)		23,663		0001
Purchased Call/UBSIBAIV Index/UIB0006SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2024	01/16/2026	3	3,339,876	516.46	132,332			52,961		215,342			(16,348)		14,911		0001
Purchased Call/UBSIBAIV Index/UIB0006SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2024	01/16/2026	4	1,988,492	516.62	82,095			32,992		127,709			(10,190)		8,878		0001
Purchased Call/UBSIBAIV Index/UIB0007S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2024	01/16/2026	3	931,593	518.82	37,229			14,943		59,518			(4,624)		4,159		0001
Purchased Call/UBSIBAIV Index/UIB0007S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2024	01/22/2026	3	4,072,939	520.31	156,164			63,521		251,461			(19,261)		18,370		0001
Purchased Call/UBSIBAIV Index/UIB0007S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2024	01/23/2026	3	2,661,210	519.86	102,355			41,778		158,174			(12,622)		12,023		0001
Purchased Call/UBSIBAIV Index/UIB0007S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	01/23/2026	5	3,365,290	519.28	136,794			56,100		202,947			(16,914)		15,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0007$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2024	01/23/2026	4	1,887,548	521	74,505			30,580		114,614			(9,219)		8,528		0001
Purchased Call/UBSIBAIV Index/UIB0007$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/26/2026	3	4,326,069	521.39	176,040			72,762		260,481			(21,767)		19,643		0001
Purchased Call/UBSIBAIV Index/UIB0007$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	01/29/2026	4	3,833,930	523.48	154,390			64,487		219,371			(19,102)		17,495		0001
Purchased Call/UBSIBAIV Index/UIB0007$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	01/30/2026	3	3,327,866	524.89	123,463			51,609		183,794			(15,229)		15,210		0001
Purchased Call/UBSIBAIV Index/UIB0007$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/01/2024	01/30/2026	4	2,536,130	522.24	105,321			44,183		149,769			(13,009)		11,592		0001
Purchased Call/UBSIBAIV Index/UIB0007$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/30/2026	4	2,478,690	525.54	91,671			38,528		134,627			(11,351)		11,329		0001
Purchased Call/UBSIBAIV Index/UIB0007$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	02/02/2026	4	2,247,735	524.56	79,963			33,847		125,381			(9,893)		10,324		0001
Purchased Call/UBSIBAIV Index/UIB0007$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/05/2026	3	5,714,991	520.22	232,425			99,001		355,577			(28,661)		26,377		0001
Purchased Call/UBSIBAIV Index/UIB0007$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	5	2,611,232	522.27	103,602			44,314		154,565			(12,784)		12,071		0001
Purchased Call/UBSIBAIV Index/UIB0007$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2024	02/06/2026	6	2,653,362	523.39	103,205			44,472		152,741			(12,799)		12,266		0001
Purchased Call/UBSIBAIV Index/UIB0007$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2024	02/06/2026	6	3,006,267	522.85	115,627			49,717		175,403			(14,312)		13,897		0001
Purchased Call/UBSIBAIV Index/UIB0007$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2024	02/09/2026	5	1,893,365	522.53	74,786			32,587		111,501			(9,314)		8,795		0001
Purchased Call/UBSIBAIV Index/UIB0007$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/12/2026	5	4,537,285	523.93	162,446			70,859		258,407			(20,061)		21,175		0001
Purchased Call/UBSIBAIV Index/UIB0007$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/13/2026	3	1,820,126	520.11	73,896			32,352		113,897			(9,122)		8,508		0001
Purchased Call/UBSIBAIV Index/UIB0008$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/13/2026	5	1,611,621	521.3	66,980			29,502		97,985			(8,297)		7,533		0001
Purchased Call/UBSIBAIV Index/UIB0008$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/13/2026	2	1,646,373	524.43	62,586			27,530		92,640			(7,739)		7,696		0001
Purchased Call/UBSIBAIV Index/UIB0008$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/13/2026	2	2,472,520	523.82	92,487			40,740		141,270			(11,498)		11,557		0001
Purchased Call/UBSIBAIV Index/UIB0008$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/19/2026	3	2,737,610	523.82	103,520			46,097		156,856			(12,769)		12,916		0001
Purchased Call/UBSIBAIV Index/UIB0008$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2024	02/20/2026	4	1,963,165	522.4	82,301			36,859		116,540			(10,173)		9,277		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0008SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2024	02/20/2026	3	1,986,848	524.97	82,011			36,773		110,672			(10,128)		9,389		0001
Purchased Call/UBSIBAIV Index/UIB0008SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2024	02/20/2026	2	1,327,243	528.08	51,610			23,175		68,301			(6,386)		6,272		0001
Purchased Call/UBSIBAIV Index/UIB0008SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/23/2026	3	2,122,209	528.59	81,852			37,020		107,967			(10,130)		10,074		0001
Purchased Call/UBSIBAIV Index/UIB0008SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/25/2026	1	52,088	528.59	2,020			917		2,653			(249)		248		0001
Purchased Call/UBSIBAIV Index/UIB0008SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/26/2026	3	5,394,411	528.44	210,450			95,718		275,992			(25,952)		25,724		0001
Purchased Call/UBSIBAIV Index/UIB0008SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/29/2024	02/27/2026	3	2,118,446	528.91	82,594			37,693		107,140			(10,187)		10,117		0001
Purchased Call/UBSIBAIV Index/UIB0008SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/29/2024	02/27/2026	4	1,942,731	529.28	77,500			35,550		97,316			(9,589)		9,278		0001
Purchased Call/UBSIBAIV Index/UIB0008SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	02/27/2026	4	3,114,931	530.22	123,102			56,600		152,255			(15,273)		14,876		0001
Purchased Call/UBSIBAIV Index/UIB0008SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	02/27/2026	3	1,620,407	530.16	66,162			30,527		79,329			(8,252)		7,739		0001
Purchased Call/UBSIBAIV Index/UIB0008SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	03/04/2026	4	3,168,960	530.86	121,563			56,460		152,805			(15,036)		15,248		0001
Purchased Call/UBSIBAIV Index/UIB0008ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2024	03/05/2026	4	2,007,625	530.1	80,186			37,398		98,806			(9,922)		9,674		0001
Purchased Call/UBSIBAIV Index/UIB0008SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/06/2026	4	2,071,264	530.09	86,543			40,546		102,028			(10,709)		9,995		0001
Purchased Call/UBSIBAIV Index/UIB0008SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/06/2026	4	2,145,665	532.79	86,957			40,771		98,451			(10,777)		10,354		0001
Purchased Call/UBSIBAIV Index/UIB0008SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/06/2026	2	1,698,441	533.9	68,296			32,030		75,650			(8,480)		8,196		0001
Purchased Call/UBSIBAIV Index/UIB00091	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/09/2026	1	147,341	533.9	6,024			2,842		6,577			(746)		714		0001
Purchased Call/UBSIBAIV Index/UIB00092	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2024	03/11/2026	4	3,736,099	535.68	148,248			70,184		159,185			(18,311)		18,161		0001
Purchased Call/UBSIBAIV Index/UIB00094	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/12/2026	4	2,132,783	536.61	85,619			40,727		88,666			(10,584)		10,383		0001
Purchased Call/UBSIBAIV Index/UIB00096	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/13/2026	2	1,733,844	538.61	66,312			31,662		68,265			(8,191)		8,453		0001
Purchased Call/UBSIBAIV Index/UIB00098	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2024	03/13/2026	4	1,720,345	538.34	67,259			32,213		68,245			(8,335)		8,387		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0009$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2024	03/13/2026	3	1,148,939	538.34	45,606			21,855		45,577			(5,669)		5,601		0001
Purchased Call/UBSIBAIV Index/UIB0009$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2024	03/18/2026	5	2,630,558	539.07	103,733			50,248		102,698			(12,846)		12,916		0001
Purchased Call/UBSIBAIV Index/UIB0009$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2024	03/19/2026	3	2,120,630	540.07	86,466			41,953		80,583			(10,692)		10,427		0001
Purchased Call/UBSIBAIV Index/UIB0009$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/20/2026	2	958,202	542.24	38,098			18,554		34,279			(4,704)		4,718		0001
Purchased Call/UBSIBAIV Index/UIB0009$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/20/2026	3	1,580,741	543.94	55,593			27,427		53,856			(6,955)		7,784		0001
Purchased Call/UBSIBAIV Index/UIB0009$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2024	03/20/2026	2	2,160,681	542.41	82,695			40,382		76,923			(10,267)		10,639		0001
Purchased Call/UBSIBAIV Index/UIB0009$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	03/25/2026	5	4,318,625	542.21	167,602			82,612		155,372			(20,708)		21,415		0001
Purchased Call/UBSIBAIV Index/UIB0009$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2024	03/26/2026	4	1,704,640	542.05	71,204			35,212		61,665			(8,800)		8,465		0001
Purchased Call/UBSIBAIV Index/UIB0009$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2024	03/27/2026	2	1,621,762	545.76	63,741			31,654		52,800			(7,871)		8,064		0001
Purchased Call/UBSIBAIV Index/UIB000A$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2026	2	1,337,163	543.28	50,794			26,211		47,396			(6,273)		6,777		0001
Purchased Call/UBSIBAIV Index/UIB000A$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2024	04/09/2026	2	1,473,082	545.8	53,384			27,399		48,567			(6,591)		7,456		0001
Purchased Call/UBSIBAIV Index/UIB000A$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/08/2026	4	5,676,475	546.3	206,374			105,737		184,290			(25,508)		28,692		0001
Purchased Call/UBSIBAIV Index/UIB000A$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/17/2026	4	1,337,381	535.7	52,021			27,404		58,528			(6,440)		6,841		0001
Purchased Call/UBSIBAIV Index/UIB000A$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/15/2026	5	3,084,396	537.88	115,130			61,003		127,257			(14,444)		15,736		0001
Purchased Call/UBSIBAIV Index/UIB000B$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2026	3	1,746,118	543.37	66,715			36,844		63,288			(8,240)		9,162		0001
Purchased Call/UBSIBAIV Index/UIB000A$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/24/2026	3	2,701,274	540.81	107,269			57,538		103,772			(13,287)		13,943		0001
Purchased Call/UBSIBAIV Index/UIB000B$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/21/2026	4	1,269,955	543.29	43,783			25,034		46,694			(5,411)		6,779		0001
Purchased Call/UBSIBAIV Index/UIB000C$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	2	1,284,569	536.24	48,769			28,969		57,311			(6,032)		6,979		0001
Purchased Call/UBSIBAIV Index/UIB000B$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2024	05/08/2026	2	990,799	542.53	39,856			22,108		36,770			(4,925)		5,205		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000B$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2026	3	1,585,429	538.42	59,832			32,465		65,227			(7,395)		8,246		0001
Purchased Call/UBSIBAIV Index/UIB000A$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2024	04/24/2026	2	1,392,644	541.66	54,317			29,159		52,281			(6,745)		7,189		0001
Purchased Call/UBSIBAIV Index/UIB000C$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/22/2026	3	1,885,078	539.07	72,548			41,898		77,516			(9,031)		10,074		0001
Purchased Call/UBSIBAIV Index/UIB000A$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2024	04/29/2026	3	4,627,169	544.3	154,167			83,381		162,302			(19,043)		24,037		0001
Purchased Call/UBSIBAIV Index/UIB000C$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/26/2026	1	527,777	539.07	18,583			10,765		21,766			(2,300)		2,834		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2024	04/22/2026	3	2,769,395	537.85	109,593			58,232		114,965			(13,537)		14,258		0001
Purchased Call/UBSIBAIV Index/UIB000B$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/06/2026	2	2,962,470	541.88	117,050			64,415		111,694			(14,454)		15,526		0001
Purchased Call/UBSIBAIV Index/UIB000A$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/17/2026	3	2,221,110	536.15	88,732			46,781		96,067			(11,020)		11,361		0001
Purchased Call/UBSIBAIV Index/UIB000D$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/18/2026	2	1,834,706	536.41	69,552			42,620		82,187			(8,613)		10,118		0001
Purchased Call/UBSIBAIV Index/UIB000A$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2024	04/24/2026	3	1,612,350	539.95	63,182			33,854		63,392			(7,810)		8,323		0001
Purchased Call/UBSIBAIV Index/UIB000C$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2024	06/10/2026	3	4,160,079	536.04	153,854			92,110		187,123			(19,004)		22,734		0001
Purchased Call/UBSIBAIV Index/UIB000A$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/02/2026	3	913,483	545.83	34,876			17,720		29,871			(4,345)		4,580		0001
Purchased Call/UBSIBAIV Index/UIB000D$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/24/2026	4	3,955,070	537.7	143,828			88,896		172,268			(17,765)		21,958		0001
Purchased Call/UBSIBAIV Index/UIB000D$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	06/26/2026	5	2,238,710	535.51	87,529			54,678		103,027			(10,855)		12,456		0001
Purchased Call/UBSIBAIV Index/UIB0009$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	04/02/2026	4	1,937,174	546.11	71,485			36,174		62,835			(8,847)		9,712		0001
Purchased Call/UBSIBAIV Index/UIB000B$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2024	05/01/2026	4	1,513,310	537.13	59,004			32,379		64,445			(7,338)		7,881		0001
Purchased Call/UBSIBAIV Index/UIB000A$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/23/2026	3	2,020,992	539.06	79,433			42,362		81,308			(9,816)		10,418		0001
Purchased Call/UBSIBAIV Index/UIB000C$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2024	05/29/2026	2	1,976,788	538.45	80,629			47,123		83,011			(9,977)		10,653		0001
Purchased Call/UBSIBAIV Index/UIB000B$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/01/2026	2	559,042	538.08	22,673			12,376		23,224			(2,807)		2,911		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000BSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/15/2026	3	944,229	542.91	36,116			20,422		34,894			(4,472)		5,004		0001
Purchased Call/UBSIBAIV Index/UIB000C$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2024	06/11/2026	4	2,121,958	533.96	82,340			49,591		100,516			(10,195)		11,609		0001
Purchased Call/UBSIBAIV Index/UIB000D$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2024	06/26/2026	3	1,864,239	534.93	71,726			44,707		87,011			(8,877)		10,373		0001
Purchased Call/UBSIBAIV Index/UIB000C$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/04/2026	3	993,786	536.6	37,896			22,651		43,912			(4,729)		5,393		0001
Purchased Call/UBSIBAIV Index/UIB000C$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/12/2026	4	972,858	534.26	35,523			21,475		45,774			(4,399)		5,329		0001
Purchased Call/UBSIBAIV Index/UIB000C$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	3	2,000,210	536.52	76,387			45,312		88,616			(9,433)		10,868		0001
Purchased Call/UBSIBAIV Index/UIB000C$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	05/29/2026	3	1,567,465	542.66	53,364			31,232		59,001			(6,627)		8,447		0001
Purchased Call/UBSIBAIV Index/UIB000D$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	06/25/2026	3	1,016,075	535.17	39,332			24,361		47,121			(4,857)		5,647		0001
Purchased Call/UBSIBAIV Index/UIB0009$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/02/2026	3	1,827,663	545.12	71,059			35,834		61,000			(8,782)		9,163		0001
Purchased Call/UBSIBAIV Index/UIB000A$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/16/2026	2	920,627	536.49	34,831			18,227		39,437			(4,302)		4,703		0001
Purchased Call/UBSIBAIV Index/UIB000A$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/10/2026	3	1,103,404	543.82	38,435			19,859		38,522			(4,754)		5,592		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2024	04/02/2026	2	1,058,231	544.37	41,973			21,250		36,087			(5,198)		5,306		0001
Purchased Call/UBSIBAIV Index/UIB000C$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2024	06/17/2026	3	3,968,951	533.41	158,573			96,665		191,189			(19,595)		21,863		0001
Purchased Call/UBSIBAIV Index/UIB000BSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2024	05/15/2026	3	1,528,214	544.46	56,462			31,866		54,159			(6,975)		8,098		0001
Purchased Call/UBSIBAIV Index/UIB000BSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/22/2026	2	601,981	536.31	24,336			14,007		26,565			(3,013)		3,217		0001
Purchased Call/UBSIBAIV Index/UIB000C$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2024	05/29/2026	3	1,510,337	535.44	63,056			36,809		68,435			(7,790)		8,139		0001
Purchased Call/UBSIBAIV Index/UIB000A$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/17/2026	2	1,153,734	536.1	43,848			23,051		49,967			(5,415)		5,901		0001
Purchased Call/UBSIBAIV Index/UIB000BSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2026	2	1,211,918	544.43	45,507			25,306		42,712			(5,650)		6,367		0001
Purchased Call/UBSIBAIV Index/UIB000A$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/10/2026	2	1,356,752	540.02	49,285			25,496		52,627			(6,119)		6,876		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000BSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/22/2026	2	1,993,686	539.24	71,805			41,263		81,621			(8,866)		10,655		0001
Purchased Call/UBSIBAIV Index/UIB000BSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/13/2026	2	2,345,586	543.56	89,781			50,266		85,028			(11,085)		12,400		0001
Purchased Call/UBSIBAIV Index/UIB000C$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/28/2026	2	3,876,925	538.27	140,077			81,345		163,438			(17,296)		20,868		0001
Purchased Call/UBSIBAIV Index/UIB000CSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	4	1,392,068	535.25	52,293			31,541		63,929			(6,461)		7,625		0001
Purchased Call/UBSIBAIV Index/UIB000C$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2024	06/03/2026	3	3,619,685	537.76	134,637			79,483		155,232			(16,665)		19,621		0001
Purchased Call/UBSIBAIV Index/UIB000CSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/18/2026	2	2,023,446	534.72	80,712			49,390		94,479			(9,979)		11,159		0001
Purchased Call/UBSIBAIV Index/UIB00099U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/01/2026	3	2,673,249	545.5	102,146			51,297		88,160			(12,613)		13,385		0001
Purchased Call/UBSIBAIV Index/UIB000BS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/01/2026	3	946,810	540.05	38,074			20,818		37,336			(4,730)		4,931		0001
Purchased Call/UBSIBAIV Index/UIB000DS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/18/2026	1	1,072,147	535.59	43,099			26,444		49,007			(5,358)		5,912		0001
Purchased Call/UBSIBAIV Index/UIB000CSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	2	1,055,491	535.78	40,527			24,105		47,633			(5,031)		5,735		0001
Purchased Call/UBSIBAIV Index/UIB000BSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/14/2026	2	913,668	543.41	35,508			19,954		33,284			(4,386)		4,836		0001
Purchased Call/UBSIBAIV Index/UIB000BSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/15/2026	2	861,200	543.46	31,968			18,089		31,358			(3,969)		4,564		0001
Purchased Call/UBSIBAIV Index/UIB00099S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2024	03/27/2026	2	2,012,333	546.74	75,073			37,385		63,666			(9,320)		10,006		0001
Purchased Call/UBSIBAIV Index/UIB000BST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2024	05/20/2026	2	3,107,851	541.81	121,986			69,476		118,765			(15,062)		16,569		0001
Purchased Call/UBSIBAIV Index/UIB000BSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/08/2026	2	1,527,341	544.98	57,761			32,075		53,022			(7,143)		8,024		0001
Purchased Call/UBSIBAIV Index/UIB000CSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	2	858,792	531.09	34,863			21,106		43,618			(4,329)		4,704		0001
Purchased Call/UBSIBAIV Index/UIB000DSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2024	07/02/2026	4	2,044,152	538.57	77,201			48,924		87,594			(9,607)		11,449		0001
Purchased Call/UBSIBAIV Index/UIB000DSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	2	1,742,787	542.56	73,402			47,219		67,958			(9,114)		9,846		0001
Purchased Call/UBSIBAIV Index/UIB000E$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/31/2026	2	642,639	545.52	21,214			14,243		23,622			(2,624)		3,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/21/2026	3	1,110,948	540.49	46,617			32,711		46,918			(5,779)		6,553		0001
Purchased Call/UBSIBAIV Index/UIB000ESM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/31/2026	3	1,189,441	549.81	40,782			27,345		39,153			(5,037)		6,870		0001
Purchased Call/UBSIBAIV Index/UIB000F$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	08/28/2026	4	2,325,253	541.42	91,929			65,418		96,455			(11,391)		13,810		0001
Purchased Call/UBSIBAIV Index/UIB000FS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2026	2	1,452,590	536.94	57,334			39,364		66,438			(7,079)		8,501		0001
Purchased Call/UBSIBAIV Index/UIB000F$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/21/2026	4	1,148,245	543.78	44,384			31,162		44,772			(5,515)		6,773		0001
Purchased Call/UBSIBAIV Index/UIB000GSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/04/2026	3	1,606,644	540.93	58,732			42,299		67,736			(7,269)		9,607		0001
Purchased Call/UBSIBAIV Index/UIB000HSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2026	2	2,160,395	548.84	89,094			66,573		76,300			(10,997)		13,175		0001
Purchased Call/UBSIBAIV Index/UIB000F$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/19/2026	4	2,741,965	541.5	108,700			75,592		112,867			(13,430)		16,142		0001
Purchased Call/UBSIBAIV Index/UIB000HS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/22/2026	2	390,203	547.16	15,871			11,768		14,329			(1,957)		2,373		0001
Purchased Call/UBSIBAIV Index/UIB000F$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/21/2026	2	1,271,070	543.69	46,607			32,579		49,661			(5,753)		7,498		0001
Purchased Call/UBSIBAIV Index/UIB000GS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/31/2026	2	454,208	543.07	17,070			12,184		18,141			(2,114)		2,705		0001
Purchased Call/UBSIBAIV Index/UIB000HS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/24/2026	3	1,333,480	549.85	51,995			38,736		45,894			(6,423)		8,125		0001
Purchased Call/UBSIBAIV Index/UIB000GSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2024	09/11/2026	4	2,252,209	541.47	82,689	6,865		66,181		94,142			(11,144)		13,557		0001
Purchased Call/UBSIBAIV Index/UIB000ESX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/07/2026	3	2,487,890	528	106,114			72,174		139,254			(13,104)		14,472		0001
Purchased Call/UBSIBAIV Index/UIB000GSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2024	09/04/2026	4	1,490,182	537.16	62,410			45,033		68,651			(7,758)		8,910		0001
Purchased Call/UBSIBAIV Index/UIB000FSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	3	1,609,346	539.15	63,573			43,907		69,875			(7,863)		9,427		0001
Purchased Call/UBSIBAIV Index/UIB000F$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/14/2026	4	874,722	539.5	35,582			24,614		37,669			(4,417)		5,124		0001
Purchased Call/UBSIBAIV Index/UIB000FSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	1	1,703,906	541.75	68,659			48,812		70,121			(8,488)		10,120		0001
Purchased Call/UBSIBAIV Index/UIB000E$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	07/31/2026	2	1,406,142	539.62	45,365			30,502		59,841			(5,633)		8,121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000GSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/11/2026	2	1,685,791	543.66	67,628			49,382		66,880			(8,392)		10,147		0001
Purchased Call/UBSIBAIV Index/UIB000GSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/15/2026	1	316,348	543.66	12,953			9,492		12,583			(1,601)		1,911		0001
Purchased Call/UBSIBAIV Index/UIB000E$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/06/2026	2	624,447	531.63	23,351			15,834		32,191			(2,885)		3,629		0001
Purchased Call/UBSIBAIV Index/UIB000GSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/08/2026	1	383,475	537.16	16,106			11,647		17,705			(1,991)		2,302		0001
Purchased Call/UBSIBAIV Index/UIB000F$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2024	08/12/2026	4	3,030,147	533.35	128,532			88,142		150,607			(15,885)		17,715		0001
Purchased Call/UBSIBAIV Index/UIB000D$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	07/01/2026	3	2,741,878	534.08	113,162			71,151		130,999			(13,982)		15,340		0001
Purchased Call/UBSIBAIV Index/UIB000E$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2024	07/24/2026	2	1,414,482	539.17	61,184			40,486		60,586			(7,566)		8,110		0001
Purchased Call/UBSIBAIV Index/UIB000D$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/10/2026	2	1,087,374	537.9	44,446			28,510		47,616			(5,488)		6,143		0001
Purchased Call/UBSIBAIV Index/UIB000ES6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	07/22/2026	3	3,447,860	545.51	128,111			84,096		125,877			(15,823)		19,728		0001
Purchased Call/UBSIBAIV Index/UIB000E$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/24/2026	1	974,979	544.33	38,402			25,442		36,736			(4,767)		5,590		0001
Purchased Call/UBSIBAIV Index/UIB000D$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/08/2026	5	3,369,627	537.62	127,920			81,570		148,382			(15,811)		18,996		0001
Purchased Call/UBSIBAIV Index/UIB000E$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/17/2026	2	1,792,975	551.11	63,502			41,346		56,304			(7,840)		10,205		0001
Purchased Call/UBSIBAIV Index/UIB000F$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/20/2026	2	1,041,732	541.7	41,394			28,856		42,702			(5,113)		6,139		0001
Purchased Call/UBSIBAIV Index/UIB000F$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2024	08/07/2026	3	872,735	533.66	35,122			23,993		42,960			(4,368)		5,077		0001
Purchased Call/UBSIBAIV Index/UIB000D$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2026	2	1,140,225	551.2	43,158			27,988		35,686			(5,330)		6,483		0001
Purchased Call/UBSIBAIV Index/UIB000ES8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/23/2026	3	1,126,215	544.45	37,641			24,775		42,274			(4,649)		6,451		0001
Purchased Call/UBSIBAIV Index/UIB000E$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/24/2026	2	1,411,593	537.37	58,580			38,718		63,158			(7,235)		8,094		0001
Purchased Call/UBSIBAIV Index/UIB000F$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2024	08/07/2026	2	1,655,261	531.82	67,231			45,794		85,001			(8,319)		9,628		0001
Purchased Call/UBSIBAIV Index/UIB000D$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/26/2026	2	1,386,043	534.96	52,814			32,964		64,645			(6,558)		7,712		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000ES2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,703,341	547.28	62,024			40,439		59,171			(7,670)		9,695		0001
Purchased Call/UBSIBAIV Index/UIB000HS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/23/2026	3	4,027,628	547.69	166,187			123,465		146,086			(20,521)		24,517		0001
Purchased Call/UBSIBAIV Index/UIB000D$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2026	1	1,421,378	535.91	57,289			36,564		65,286			(7,073)		8,022		0001
Purchased Call/UBSIBAIV Index/UIB000DSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/05/2024	07/02/2026	2	943,710	536.91	38,128			24,070		42,126			(4,708)		5,286		0001
Purchased Call/UBSIBAIV Index/UIB000EST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/05/2026	4	2,487,918	531.97	96,846			65,498		127,200			(11,973)		14,442		0001
Purchased Call/UBSIBAIV Index/UIB000GS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/11/2026	2	2,570,391	542.04	105,796			77,200		106,005			(13,102)		15,472		0001
Purchased Call/UBSIBAIV Index/UIB000DSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/15/2026	4	4,202,389	545.82	180,803			116,944		151,354			(22,332)		23,869		0001
Purchased Call/UBSIBAIV Index/UIB000ESL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/30/2026	3	1,380,581	546.31	55,442			37,030		49,698			(6,848)		7,965		0001
Purchased Call/UBSIBAIV Index/UIB000ESI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2024	07/29/2026	3	3,258,476	545.16	129,110			85,976		120,684			(15,943)		18,781		0001
Purchased Call/UBSIBAIV Index/UIB000FSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/27/2026	2	1,067,571	543.32	40,572			28,657		42,269			(5,011)		6,334		0001
Purchased Call/UBSIBAIV Index/UIB000FS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	3	1,402,757	537.17	57,649			39,858		63,848			(7,136)		8,217		0001
Purchased Call/UBSIBAIV Index/UIB000D$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2026	3	1,696,646	539.18	64,699			40,936		71,610			(8,018)		9,503		0001
Purchased Call/UBSIBAIV Index/UIB000GSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2026	3	953,734	540.13	38,909			28,242		41,130			(4,806)		5,735		0001
Purchased Call/UBSIBAIV Index/UIB000GS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2024	09/03/2026	3	2,529,438	539.39	102,870			73,665		110,538			(12,711)		15,110		0001
Purchased Call/UBSIBAIV Index/UIB000ES4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,640,722	544.48	64,629			42,198		61,256			(8,024)		9,339		0001
Purchased Call/UBSIBAIV Index/UIB000DSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/10/2026	3	1,988,973	540.27	86,836			55,840		82,147			(10,764)		11,237		0001
Purchased Call/UBSIBAIV Index/UIB000GSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/09/2026	3	2,493,127	539.54	99,757			72,249		108,954			(12,328)		14,979		0001
Purchased Call/UBSIBAIV Index/UIB000GS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	08/28/2026	3	1,574,307	543.07	57,317			40,885		62,755			(7,139)		9,350		0001
Purchased Call/UBSIBAIV Index/UIB000HS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/18/2026	1	1,656,771	547.16	65,949			48,801		60,657			(8,187)		10,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000GSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/18/2026	3	1,393,911	547.65	54,409			40,208		50,417			(6,729)		8,446		0001
Purchased Call/UBSIBAIV Index/UIB000FSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/26/2026	3	2,222,686	543.26	86,860			61,196		88,072			(10,726)		13,175		0001
Purchased Call/UBSIBAIV Index/UIB000GSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/17/2026	2	536,988	545.39	21,064			15,483		20,513			(2,601)		3,251		0001
Purchased Call/UBSIBAIV Index/UIB000HS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/21/2026	2	342,162	547.16	14,020			10,395		12,556			(1,733)		2,079		0001
Purchased Call/UBSIBAIV Index/UIB000GST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/16/2026	3	3,238,294	544.59	129,849			95,235		126,033			(16,036)		19,584		0001
Purchased Call/UBSIBAIV Index/UIB000GS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2026	2	1,408,572	540.8	54,957			39,499		59,570			(6,786)		8,422		0001
Purchased Call/UBSIBAIV Index/UIB000GSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/14/2026	1	279,717	543.66	11,448			8,385		11,118			(1,417)		1,688		0001
Purchased Call/UBSIBAIV Index/UIB000FSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/24/2026	1	89,837	543.78	3,483			2,450		3,510			(431)		531		0001
Purchased Call/UBSIBAIV Index/UIB000HSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/25/2026	2	1,197,087	551.26	46,160			34,567		39,809			(5,712)		7,300		0001
Purchased Call/UBSIBAIV Index/UIB000FSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/25/2026	1	78,135	543.78	3,030			2,133		3,055			(375)		463		0001
Purchased Call/UBSIBAIV Index/UIB000GSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2026	1	1,373,172	544.94	57,352			42,322		53,066			(7,081)		8,320		0001
Purchased Call/UBSIBAIV Index/UIB000GS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/01/2026	1	430,640	543.07	16,066			11,479		17,213			(1,989)		2,568		0001
Purchased Call/UBSIBAIV Index/UIB000GS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2026	1	409,694	543.07	15,292			10,932		16,386			(1,890)		2,445		0001
Purchased Call/UBSIBAIV Index/UIB000HSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/29/2026	2	738,540	550.47	28,312			21,287		25,126			(3,498)		4,521		0001
Purchased Call/UBSIBAIV Index/UIB000HSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/25/2026	3	1,148,413	550.47	44,122			33,106		38,950			(5,481)		7,004		0001
Purchased Call/UBSIBAIV Index/UIB000HSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/02/2026	3	1,464,416	548.62	54,734			41,583		52,264			(6,781)		8,988		0001
Purchased Call/UBSIBAIV Index/UIB000L$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2024	12/23/2026	3	4,472,550	541.07	179,388	2,189		157,980		199,966			(22,414)		29,426		0001
Purchased Call/UBSIBAIV Index/UIB000KS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/20/2026	2	2,349,129	553.25	92,099			75,722		77,734			(11,358)		15,047		0001
Purchased Call/UBSIBAIV Index/UIB000L$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2024	12/24/2026	5	4,084,508	543.99	151,486	2,235		134,378		171,279			(19,001)		26,895		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000JS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/30/2026	4	2,302,346	543.18	84,049	3,629		70,239		95,290			(10,470)		14,486		0001
Purchased Call/UBSIBAIV Index/UIB000KSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	3	2,575,792	559.52	100,058			83,551		73,499			(12,352)		16,595		0001
Purchased Call/UBSIBAIV Index/UIB000LS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2026	4	2,107,136	554.35	80,600			68,661		68,978			(9,945)		13,731		0001
Purchased Call/UBSIBAIV Index/UIB000LSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	1	454,190	540.08	17,668			15,286		20,733			(2,175)		2,984		0001
Purchased Call/UBSIBAIV Index/UIB000JS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	10/29/2026	2	1,057,654	542.95	42,215			33,486		43,977			(5,218)		6,649		0001
Purchased Call/UBSIBAIV Index/UIB000LSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2024	12/18/2026	3	1,527,130	540.08	60,493			52,439		69,606			(7,507)		10,008		0001
Purchased Call/UBSIBAIV Index/UIB000KSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/20/2026	3	1,508,346	558.59	58,091			48,043		43,789			(7,203)		9,661		0001
Purchased Call/UBSIBAIV Index/UIB000HSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/02/2026	3	999,844	545.86	39,996			30,432		38,155			(4,965)		6,137		0001
Purchased Call/UBSIBAIV Index/UIB000MS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/24/2026	3	2,234,729	542.3	84,058			73,579		97,296			(10,427)		14,715		0001
Purchased Call/UBSIBAIV Index/UIB000MS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	12/28/2026	2	1,115,398	542.3	40,706	2,726		38,049		48,664			(5,302)		7,368		0001
Purchased Call/UBSIBAIV Index/UIB000JSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1	434,098	540.64	16,973			13,546		19,083			(2,087)		2,741		0001
Purchased Call/UBSIBAIV Index/UIB000HSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2024	10/01/2026	3	942,824	549.02	36,502			27,561		33,298			(4,512)		5,782		0001
Purchased Call/UBSIBAIV Index/UIB000JSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	3	1,412,867	552.76	55,930			45,707		47,054			(6,935)		8,997		0001
Purchased Call/UBSIBAIV Index/UIB000LSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/18/2026	3	1,630,204	540.39	61,752			53,254		73,801			(7,621)		10,683		0001
Purchased Call/UBSIBAIV Index/UIB000LSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2026	4	2,272,647	551.19	85,375	1,774		74,634		80,187			(10,776)		14,810		0001
Purchased Call/UBSIBAIV Index/UIB000LS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2026	1	600,416	558.15	23,476			19,865		17,890			(2,886)		3,903		0001
Purchased Call/UBSIBAIV Index/UIB000KSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	11/25/2026	3	3,319,886	557.99	130,225			108,380		98,230			(16,096)		21,353		0001
Purchased Call/UBSIBAIV Index/UIB000KS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/20/2026	3	1,809,226	554.98	74,348			61,413		57,394			(9,193)		11,589		0001
Purchased Call/UBSIBAIV Index/UIB000LSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2026	1	798,668	551.19	31,148			26,656		28,257			(3,830)		5,221		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2026	1	176,952	540.08	6,883			5,957		8,081			(846)		1,163		0001
Purchased Call/UBSIBAIV Index/UIB000I$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/22/2026	2	1,735,082	543.38	64,503			50,547		71,127			(7,967)		10,841		0001
Purchased Call/UBSIBAIV Index/UIB000I$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/23/2026	3	2,461,332	542.33	97,043			76,501		103,448			(12,043)		15,393		0001
Purchased Call/UBSIBAIV Index/UIB000I$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/23/2026	4	2,053,516	540.63	81,308	2,433		66,147		89,749			(10,385)		12,842		0001
Purchased Call/UBSIBAIV Index/UIB000K$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2024	11/18/2026	3	2,901,380	554.15	111,882			91,779		93,782			(13,821)		18,553		0001
Purchased Call/UBSIBAIV Index/UIB000K$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	11/19/2026	2	1,075,906	553.66	42,043			34,615		35,220			(5,204)		6,886		0001
Purchased Call/UBSIBAIV Index/UIB000I$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/20/2026	1	325,080	546.95	12,743			9,925		12,235			(1,567)		2,028		0001
Purchased Call/UBSIBAIV Index/UIB000HST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/05/2026	2	455,740	546.76	17,360			13,210		17,054			(2,148)		2,805		0001
Purchased Call/UBSIBAIV Index/UIB000I$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	1	1,228,729	547.17	46,933			36,446		45,878			(5,794)		7,637		0001
Purchased Call/UBSIBAIV Index/UIB000LS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/07/2026	1	773,940	558.15	30,261			25,599		23,041			(3,726)		5,027		0001
Purchased Call/UBSIBAIV Index/UIB000J$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2026	3	2,900,889	553.91	113,367			91,162		93,434			(13,986)		18,363		0001
Purchased Call/UBSIBAIV Index/UIB000I$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/21/2026	1	1,579,784	544.14	60,765			47,475		63,582			(7,502)		9,862		0001
Purchased Call/UBSIBAIV Index/UIB000K$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/30/2026	1	430,465	559.37	16,788			14,040		12,361			(2,067)		2,780		0001
Purchased Call/UBSIBAIV Index/UIB000LS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	3	2,030,884	538.44	81,278			70,268		95,925			(10,048)		13,309		0001
Purchased Call/UBSIBAIV Index/UIB000LSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2026	4	2,211,555	552.55	84,002			71,812		75,566			(10,388)		14,412		0001
Purchased Call/UBSIBAIV Index/UIB000I$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/14/2026	2	2,117,310	546.46	82,962			64,031		80,299			(10,243)		13,136		0001
Purchased Call/UBSIBAIV Index/UIB000J$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	3	1,526,168	554.04	58,247			47,537		49,269			(7,201)		9,718		0001
Purchased Call/UBSIBAIV Index/UIB000LSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/17/2026	4	2,187,896	549.44	70,269	1,817		62,012		80,720			(8,886)		14,326		0001
Purchased Call/UBSIBAIV Index/UIB000K$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/23/2026	2	249,403	558.59	9,772			8,115		7,259			(1,209)		1,601		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000MS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2026	1	794,569	542.3	30,909			27,045		34,685			(3,800)		5,253		0001
Purchased Call/UBSIBAIV Index/UIB000LSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/16/2026	2	1,901,225	550.67	69,722			59,855		68,130			(8,609)		12,439		0001
Purchased Call/UBSIBAIV Index/UIB000I$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2026	3	1,579,725	546.51	62,663			48,471		59,881			(7,738)		9,810		0001
Purchased Call/UBSIBAIV Index/UIB000HSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/08/2026	3	1,426,384	545.95	55,709			42,577		54,542			(6,880)		8,802		0001
Purchased Call/UBSIBAIV Index/UIB000HSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/28/2026	1	473,104	550.47	18,066			13,580		16,084			(2,236)		2,893		0001
Purchased Call/UBSIBAIV Index/UIB000KSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/04/2026	3	2,064,004	558.67	80,063			67,430		60,511			(9,877)		13,374		0001
Purchased Call/UBSIBAIV Index/UIB000JSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/06/2026	3	1,728,304	554.14	70,208			56,694		55,346			(8,684)		10,940		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/04/2024	10/30/2026	5	2,006,144	540.64	70,954	6,875		62,686		87,995			(9,682)		12,623		0001
Purchased Call/UBSIBAIV Index/UIB000JS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/30/2026	2	1,765,452	539.45	70,240			55,961		79,559			(8,681)		11,108		0001
Purchased Call/UBSIBAIV Index/UIB000KSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/02/2026	2	3,539,419	559.51	137,290			115,204		101,458			(16,951)		22,897		0001
Purchased Call/UBSIBAIV Index/UIB000KSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/04/2026	3	2,144,578	558.11	83,224			70,321		63,753			(10,287)		13,896		0001
Purchased Call/UBSIBAIV Index/UIB000JSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/04/2026	2	2,495,996	539.34	106,040			84,896		113,058			(13,092)		15,773		0001
Purchased Call/UBSIBAIV Index/UIB000JSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/06/2026	3	1,399,732	556.34	55,343			44,707		42,460			(6,862)		8,860		0001
Purchased Call/UBSIBAIV Index/UIB000JST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/13/2026	3	2,441,978	555.5	92,930			75,648		76,071			(11,468)		15,550		0001
Purchased Call/UBSIBAIV Index/UIB000JSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2026	2	1,535,735	543.06	74,223			59,600		63,958			(9,166)		9,713		0001
Purchased Call/UBSIBAIV Index/UIB000JSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/11/2026	2	1,532,811	557.86	56,103			45,456		44,958			(6,927)		9,744		0001
Purchased Call/UBSIBAIV Index/UIB000KSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2026	3	1,283,429	559.33	49,109			41,341		36,989			(6,067)		8,309		0001
Purchased Call/UBSIBAIV Index/UIB000JSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/10/2026	2	464,202	556.34	18,217			14,734		14,129			(2,242)		2,948		0001
Purchased Call/UBSIBAIV Index/UIB000I$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/28/2026	4	1,955,993	542.92	76,758			60,796		81,336			(9,488)		12,286		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2026	1	152,346	558.59	5,926			4,901		4,438			(729)		979		0001
Purchased Call/UBSIBAIV Index/UIB000LSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	1	853,675	551.19	33,293			28,485		30,183			(4,099)		5,576		0001
Purchased Call/UBSIBAIV Index/UIB0001$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/09/2026	2	1,138,188	546.45	44,472			34,202		43,029			(5,521)		7,030		0001
Purchased Call/UBSIBAIV Index/UIB0001$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2026	4	1,210,076	546.95	44,933			34,983		45,421			(5,573)		7,521		0001
Purchased Call/UBSIBAIV Index/UIB000H$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/02/2026	2	2,112,851	546.76	79,692			60,532		78,899			(9,896)		12,968		0001
Purchased Call/UBSIBAIV Index/UIB0001$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	2,383,364	545.73	94,683			72,813		91,666			(11,705)		14,721		0001
Purchased Call/UBSIBAIV Index/UIB0001$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	3	1,650,969	546.07	65,686			51,099		63,283			(8,124)		10,261		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	2	714,510	559.37	27,788			23,229		20,464			(3,438)		4,603		0001
Purchased Call/UBSIBAIV Index/UIB0001$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2026	2	628,464	542.33	24,666			19,456		26,476			(3,035)		3,944		0001
Purchased Call/UBSIBAIV Index/UIB0001$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/23/2026	3	2,180,214	542.44	85,137			66,992		91,395			(10,521)		13,635		0001
Purchased Call/UBSIBAIV Index/UIB000LS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/10/2026	4	1,478,759	554.49	56,917			48,412		48,208			(7,028)		9,629		0001
Purchased Call/UBSIBAIV Index/UIB000H$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/07/2026	2	2,670,809	544.99	106,624			81,263		104,415			(13,165)		16,467		0001
Purchased Call/UBSIBAIV Index/UIB000JSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/09/2026	1	719,005	556.34	28,041			22,672		21,866			(3,452)		4,563		0001
Purchased Call/UBSIBAIV Index/UIB0001$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/26/2026	2	549,428	542.33	21,550			16,999		23,133			(2,658)		3,445		0001
Purchased Call/UBSIBAIV Index/UIB000JS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/02/2026	1	422,659	540.64	16,526			13,184		18,570			(2,035)		2,666		0001
Purchased Call/UBSIBAIV Index/UIB000JSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2026	1	988,033	552.76	38,533			31,494		33,005			(4,738)		6,313		0001
Purchased Call/UBSIBAIV Index/UIB000K$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	11/25/2026	2	1,073,065	558.37	42,680			35,614		31,453			(5,281)		6,902		0001
Purchased Call/UBSIBAIV Index/UIB0001$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/12/2026	1	62,066	546.45	2,431			1,874		2,351			(301)		384		0001
Purchased Call/UBSIBAIV Index/UIB000H$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/06/2026	1	203,952	546.76	7,837			5,970		7,637			(969)		1,256		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/19/2026	1	181,945	546.95	7,132			5,553		6,843			(878)		1,134		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/16/2026	1	548,886	552.76	21,352			17,446		18,321			(2,629)		3,504		0001
Purchased Call/UBSIBAIV Index/UIB000K$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2026	1	479,375	559.37	18,696			15,640		13,777			(2,299)		3,099		0001
Purchased Call/UBSIBAIV Index/UIB000LS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2026	2	2,161,757	555.51	82,454			69,981		68,724			(10,180)		14,065		0001
Purchased Call/UBSIBAIV Index/UIB000JSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/12/2026	3	1,806,098	555.09	70,420			57,119		56,777			(8,688)		11,491		0001
Purchased Call/UBSIBAIV Index/UIB000LS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2024	12/04/2026	1	788,455	558.15	28,959			24,513		23,415			(3,595)		5,109		0001
Purchased Call/UBSIBAIV Index/UIB000MS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	12/30/2026	3	3,401,795	539.44	127,767	6,612		118,130		158,135			(16,552)		22,505		0001
Purchased Call/UBSIBAIV Index/UIB000I$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	1,353,293	544.91	54,687			42,055		53,077			(6,761)		8,359		0001
Purchased Call/UBSIBAIV Index/UIB000HSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/30/2026	1	2,062,881	549.57	80,402			60,495		71,821			(9,926)		12,638		0001
Purchased Call/UBSIBAIV Index/UIB000I$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/13/2026	1	318,796	546.45	12,496			9,639		12,085			(1,545)		1,976		0001
Purchased Call/UBSIBAIV Index/UIB000PST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/17/2027	3	3,332,382	546.29	131,446			129,352		138,894			(2,269)		23,336		0001
Purchased Call/UBSIBAIV Index/UIB000Q$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/19/2027	3	2,816,140	547.45	116,990			116,005		114,613			(1,178)		19,749		0001
Purchased Call/UBSIBAIV Index/UIB000NSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2025	01/22/2027	6	2,123,628	552.48	82,116			75,114		74,812			(7,171)		14,300		0001
Purchased Call/UBSIBAIV Index/UIB000NSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2027	3	4,187,300	551.21	163,870			152,322		153,165			(11,994)		28,493		0001
Purchased Call/UBSIBAIV Index/UIB000MSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2025	01/07/2027	3	626,327	542.13	24,256			21,558		27,568			(2,724)		4,169		0001
Purchased Call/UBSIBAIV Index/UIB000MSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2027	3	1,373,104	544.83	55,051			49,770		57,206			(5,541)		9,197		0001
Purchased Call/UBSIBAIV Index/UIB000MSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/15/2027	3	1,905,208	545.46	75,763			68,475		80,381			(7,643)		12,761		0001
Purchased Call/UBSIBAIV Index/UIB000MS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	3	1,038,850	540.14	39,902			35,245		47,588			(4,791)		6,878		0001
Purchased Call/UBSIBAIV Index/UIB000NSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/29/2027	3	2,886,211	551.13	108,471			100,194		105,310			(8,507)		19,537		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000NS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/22/2027	3	2,479,223	552.22		97,854		89,073		87,848			(9,023)		16,694		0001
Purchased Call/UBSIBAIV Index/UIB000MS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2027	1	663,030	539.17		25,792		23,064		31,207			(2,819)		4,431		0001
Purchased Call/UBSIBAIV Index/UIB000NSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/29/2027	3	1,893,213	553.33		71,608		66,027		65,702			(5,834)		12,816		0001
Purchased Call/UBSIBAIV Index/UIB0000SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/19/2027	4	1,952,182	557.73		74,841		71,021		62,131			(4,006)		13,420		0001
Purchased Call/UBSIBAIV Index/UIB000MSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/08/2027	2	2,281,811	539.17		90,756		81,186		107,200			(9,728)		15,202		0001
Purchased Call/UBSIBAIV Index/UIB000MSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	12/31/2026	4	2,054,664	541.44		79,605		70,504		91,491			(9,272)		13,604		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/26/2027	2	3,048,247	550.97		114,798		109,948		113,787			(5,125)		21,062		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/19/2027	3	2,290,470	557.72		85,052		80,913		73,038			(4,454)		15,746		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2025	03/11/2027	3	3,600,247	539.96		141,422		137,849		170,951			(3,770)		25,106		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/05/2027	4	1,465,567	551.69		57,180		53,304		53,031			(4,072)		9,972		0001
Purchased Call/UBSIBAIV Index/UIB000PSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2027	2	1,466,213	546.12		55,382		53,634		60,957			(1,922)		10,181		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	3	2,739,726	549.5		101,718		101,675		107,083			(380)		19,293		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/24/2027	2	3,745,119	553.36		140,396		134,033		132,098			(6,538)		25,839		0001
Purchased Call/UBSIBAIV Index/UIB000NS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/21/2027	2	3,340,957	552.76		128,925		117,129		116,855			(11,998)		22,480		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	2	2,278,618	545.74		91,564		91,564		92,259			(78)		16,046		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2025	02/10/2027	2	3,843,166	554.32		150,635		140,903		131,442			(9,912)		26,247		0001
Purchased Call/UBSIBAIV Index/UIB000NSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/29/2027	5	3,026,158	551.53		118,383		109,037		109,416			(9,610)		20,485		0001
Purchased Call/UBSIBAIV Index/UIB000PSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/12/2027	3	1,736,326	540.28		67,825		66,314		81,943			(1,705)		12,117		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/29/2027	1	447,985	545.74		17,561		17,561		18,176			(72)		3,163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/10/2027	3	2,460,028	541.91		92,873		90,515		112,112			(2,488)		17,143		0001
Purchased Call/UBSIBAIV Index/UIB000QS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/25/2027	3	3,393,054	553.2		129,082		128,338		122,283			(947)		23,894		0001
Purchased Call/UBSIBAIV Index/UIB000QS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/22/2027	1	831,872	547.45		32,609		32,295		33,909			(446)		5,846		0001
Purchased Call/UBSIBAIV Index/UIB000QSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/12/2027	5	2,296,085	553.95		90,950		85,480		79,299			(5,710)		15,704		0001
Purchased Call/UBSIBAIV Index/UIB000NSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/26/2027	1	862,520	552.48		33,552		30,648		30,465			(3,025)		5,825		0001
Purchased Call/UBSIBAIV Index/UIB000PS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2025	03/04/2027	2	2,295,010	543.4		92,419		89,179		101,070			(3,358)		15,925		0001
Purchased Call/UBSIBAIV Index/UIB000QSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/12/2027	3	2,685,058	555.46		104,804		98,842		93,177			(6,486)		18,365		0001
Purchased Call/UBSIBAIV Index/UIB000QSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/18/2027	3	1,720,832	557		67,163		63,624		55,652			(3,648)		11,821		0001
Purchased Call/UBSIBAIV Index/UIB000QSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/17/2027	2	1,897,392	555.71		75,628		71,485		63,162			(4,243)		13,025		0001
Purchased Call/UBSIBAIV Index/UIB000PS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/26/2027	3	2,427,498	547.43		95,848		92,129		97,738			(4,041)		16,773		0001
Purchased Call/UBSIBAIV Index/UIB000NS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2025	01/15/2027	2	2,160,543	548.47		86,090		77,908		82,995			(8,497)		14,471		0001
Purchased Call/UBSIBAIV Index/UIB000PS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	02/26/2027	3	2,001,095	549.13		75,396		72,533		77,634			(3,069)		13,826		0001
Purchased Call/UBSIBAIV Index/UIB000QSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/12/2027	2	2,342,416	555.71		92,019		86,859		77,717			(5,459)		16,021		0001
Purchased Call/UBSIBAIV Index/UIB000QSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/16/2027	1	1,197,805	555.71		46,595		43,967		39,850			(2,864)		8,217		0001
Purchased Call/UBSIBAIV Index/UIB000QS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2025	02/05/2027	3	2,787,959	551.56		112,463		104,956		101,525			(7,734)		18,971		0001
Purchased Call/UBSIBAIV Index/UIB000NS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/19/2027	1	265,069	548.47		10,311		9,333		10,207			(1,028)		1,781		0001
Purchased Call/UBSIBAIV Index/UIB000NSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/28/2025	01/27/2027	3	3,184,221	552.34		121,716		111,571		112,891			(10,284)		21,522		0001
Purchased Call/UBSIBAIV Index/UIB000NST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/03/2027	2	2,643,584	547.9		109,510		101,410		104,005			(8,228)		17,962		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/25/2027	2	1,160,987	551.56		44,147		42,230		42,660			(1,990)		8,016		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/25/2027	3	1,952,094	551.31		74,065		73,862		73,316			(438)		13,747		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/18/2027	3	2,211,649	545.87		88,869		87,480		93,066			(1,518)		15,499		0001
Purchased Call/UBSIBAIV Index/UIB000PSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/12/2027	4	3,672,496	539.69		155,837		152,837		175,436			(3,593)		25,628		0001
Purchased Call/UBSIBAIV Index/UIB000PSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/12/2027	4	1,626,965	543.69		66,555		65,394		71,489			(1,294)		11,354		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/11/2027	2	2,151,122	554.8		81,968		76,794		72,817			(5,281)		14,702		0001
Purchased Call/UBSIBAIV Index/UIB000MSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/06/2027	2	2,356,580	541.7		92,358		81,952		104,661			(10,504)		15,676		0001
Purchased Call/UBSIBAIV Index/UIB000MSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2025	01/14/2027	2	834,456	543.63		33,293		29,921		35,676			(3,421)		5,585		0001
Purchased Call/UBSIBAIV Index/UIB0000SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2027	1	728,664	554.79		28,345		26,982		24,870			(1,471)		5,024		0001
Purchased Call/UBSIBAIV Index/UIB000MSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/13/2027	2	2,801,587	540.86		115,717		103,851		127,156			(11,992)		18,736		0001
Purchased Call/UBSIBAIV Index/UIB0000S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2027	1	802,804	551.56		31,229		29,127		29,209			(2,218)		5,479		0001
Purchased Call/UBSIBAIV Index/UIB000NSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2027	2	826,123	551.13		32,486		30,049		30,219			(2,562)		5,609		0001
Purchased Call/UBSIBAIV Index/UIB000NSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/25/2027	1	759,170	552.48		29,532		26,973		26,797			(2,666)		5,124		0001
Purchased Call/UBSIBAIV Index/UIB000NSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/04/2027	2	1,013,629	550.82		39,808		36,915		37,384			(2,946)		6,892		0001
Purchased Call/UBSIBAIV Index/UIB000PS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/03/2027	2	3,512,571	546.23		129,622		124,996		145,537			(4,791)		24,357		0001
Purchased Call/UBSIBAIV Index/UIB000PSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/19/2027	4	1,872,112	548.06		72,683		71,981		74,634			(972)		13,129		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/24/2027	3	3,510,774	550.8		143,196		142,249		133,266			(1,150)		24,706		0001
Purchased Call/UBSIBAIV Index/UIB000PSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/15/2027	1	612,299	543.69		23,941		23,480		26,943			(557)		4,282		0001
Purchased Call/UBSIBAIV Index/UIB000PSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/19/2027	2	2,082,900	548.68		81,080		80,082		82,557			(1,257)		14,607		0001
Purchased Call/UBSIBAIV Index/UIB000NS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2027	1	60,101	548.47		2,527		2,294		2,316			(236)		404		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/24/2025	02/19/2027	3	2,596,920	554.79		98,430		93,772		88,401			(4,863)		17,853		0001
Purchased Call/UBSIBAIV Index/UIB0000SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2025	01/08/2027	3	4,844,976	542.11		183,689		163,600		213,498			(20,442)		32,278		0001
Purchased Call/UBSIBAIV Index/UIB000PS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	03/01/2027	1	1,200,659	549.13		46,946		45,138		46,660			(1,991)		8,314		0001
Purchased Call/UBSIBAIV Index/UIB000PSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/05/2027	3	1,846,802	545.08		68,515		66,595		78,513			(2,067)		12,824		0001
Purchased Call/UBSIBAIV Index/UIB000PSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2025	03/05/2027	3	2,905,493	543.92		115,749		112,365		127,307			(3,834)		20,176		0001
Purchased Call/UBSIBAIV Index/UIB000NSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/28/2027	3	1,596,449	551.45		62,353		57,219		57,797			(5,215)		10,799		0001
Purchased Call/UBSIBAIV Index/UIB000MSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/04/2027	2	1,411,982	541.44		54,975		48,633		63,001			(6,522)		9,378		0001
Purchased Call/UBSIBAIV Index/UIB000NS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/22/2027	3	1,128,568	553.65		43,123		39,356		38,699			(3,909)		7,599		0001
Purchased Call/UBSIBAIV Index/UIB000MSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2027	1	225,807	541.44		8,784		7,770		10,080			(1,044)		1,501		0001
Purchased Call/UBSIBAIV Index/UIB000MS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	3	2,681,990	539.54		106,750		94,307		124,454			(12,801)		17,757		0001
Purchased Call/UBSIBAIV Index/UIB000MSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/11/2027	1	1,012,147	539.17		39,271		35,112		47,617			(4,298)		6,759		0001
Purchased Call/UBSIBAIV Index/UIB000PSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/08/2027	1	656,176	545.08		25,722		24,979		27,938			(845)		4,566		0001
Purchased Call/UBSIBAIV Index/UIB0000ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/22/2027	1	523,431	554.79		20,361		19,381		17,853			(1,058)		3,606		0001
Purchased Call/UBSIBAIV Index/UIB000NSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/01/2027	1	722,023	551.13		28,087		25,923		26,394			(2,267)		4,898		0001
Purchased Call/UBSIBAIV Index/UIB0000S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/08/2027	1	742,733	551.56		28,892		26,945		27,188			(2,055)		5,065		0001
Purchased Call/SPXFCDUE Index/SFC0619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2024	04/02/2025	5	2,520,398	458.93	116,820			324		3,387			(28,986)		933		0001
Purchased Call/SPXFCDUE Index/SFC061A$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2024	04/08/2025	3	4,197,262	456.73	195,108			3,776		20,817			(48,273)		3,107		0001
Purchased Call/SPXFCDUE Index/SFC061A$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2024	04/09/2025	2	1,929,473	456.37	87,096			1,927		10,930			(21,544)		1,515		0001
Purchased Call/SPXFCDUE Index/SFC061A$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/03/2025	4	2,925,014	459.4	124,680			694		5,038			(30,871)		1,326		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061A$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/10/2025	2	1,720,173	453.82	84,417			2,112		14,932			(20,884)		1,424		0001
Purchased Call/SPXFCDUE Index/SFC061BSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2024	05/14/2025	3	3,784,651	455.05	204,043			24,280		52,817			(50,492)		6,570		0001
Purchased Call/SPXFCDUE Index/SFC061A$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2025	5	2,605,303	443.6	116,000			5,181		65,612			(28,855)		2,811		0001
Purchased Call/SPXFCDUE Index/SFC061BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2024	05/01/2025	2	2,201,359	441.11	109,013			9,086		70,077			(26,957)		3,208		0001
Purchased Call/SPXFCDUE Index/SFC061A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2024	04/11/2025	3	2,600,797	451.21	111,614			3,110		31,796			(27,839)		2,257		0001
Purchased Call/SPXFCDUE Index/SFC061BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2024	05/16/2025	3	3,403,493	460.4	163,151			20,490		31,200			(40,753)		6,041		0001
Purchased Call/SPXFCDUE Index/SFC061BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2024	05/02/2025	3	1,799,454	442.84	94,093			8,109		52,447			(23,310)		2,664		0001
Purchased Call/SPXFCDUE Index/SFC061BSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2024	05/06/2025	6	6,277,577	449.16	305,058			29,543		124,534			(75,532)		9,858		0001
Purchased Call/SPXFCDUE Index/SFC061BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2024	05/08/2025	4	2,699,636	449.97	135,418			13,941		52,120			(33,553)		4,355		0001
Purchased Call/SPXFCDUE Index/SFC061BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/13/2025	5	7,256,049	452.21	375,600			43,638		123,715			(92,960)		12,453		0001
Purchased Call/SPXFCDUE Index/SFC061A$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2025	4	2,140,504	440.05	111,778			5,004		68,079			(27,991)		2,310		0001
Purchased Call/SPXFCDUE Index/SFC061A$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/23/2024	04/22/2025	5	3,330,704	443.05	173,451			10,084		89,175			(42,965)		4,089		0001
Purchased Call/SPXFCDUE Index/SFC061C$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	05/30/2025	4	2,252,998	449.38	115,512			18,964		53,048			(28,664)		4,567		0001
Purchased Call/SPXFCDUE Index/SFC061C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	05/30/2025	4	3,921,945	452.38	193,321			31,837		77,058			(48,295)		7,951		0001
Purchased Call/SPXFCDUE Index/SFC061A$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/30/2024	04/17/2025	5	2,728,950	444.7	124,341			5,543		63,500			(30,843)		2,945		0001
Purchased Call/SPXFCDUE Index/SFC061C$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2024	06/06/2025	4	4,543,132	459.09	223,768			41,251		60,488			(55,897)		9,732		0001
Purchased Call/SPXFCDUE Index/SFC061C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2024	05/23/2025	2	4,009,548	458.2	179,692			26,127		49,459			(44,969)		7,639		0001
Purchased Call/SPXFCDUE Index/SFC061BSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2024	05/07/2025	3	2,970,996	450.05	142,269			14,165		56,222			(35,211)		4,730		0001
Purchased Call/SPXFCDUE Index/SFC061B$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/22/2024	05/20/2025	5	6,417,550	460.69	310,927			42,167		60,025			(77,014)		11,876		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061B$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2024	05/15/2025	2	3,594,676	461.2	168,953			20,653		29,773			(41,781)		6,311		0001
Purchased Call/SPXFCDUE Index/SFC061C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2024	06/04/2025	2	1,594,971	454.58	84,083			14,879		28,145			(20,796)		3,365		0001
Purchased Call/SPXFCDUE Index/SFC061C$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/13/2025	3	2,572,734	468.06	124,154			25,232		18,370			(30,791)		5,792		0001
Purchased Call/SPXFCDUE Index/SFC061C$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/18/2024	06/17/2025	4	5,667,595	471.9	273,686			58,452		30,099			(67,734)		13,100		0001
Purchased Call/SPXFCDUE Index/SFC061C$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2024	06/05/2025	3	2,440,850	459.48	116,658			21,081		31,072			(28,876)		5,190		0001
Purchased Call/SPXFCDUE Index/SFC061D$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2024	06/20/2025	3	6,438,395	471.64	298,131			66,278		37,339			(73,787)		15,165		0001
Purchased Call/SPXFCDUE Index/SFC061A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2024	04/24/2025	3	2,375,691	447.52	106,395			6,812		47,386			(26,360)		3,046		0001
Purchased Call/SPXFCDUE Index/SFC061A$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/08/2024	04/04/2025	3	2,957,121	457.22	137,925			1,153		11,137			(34,400)		1,548		0001
Purchased Call/SPXFCDUE Index/SFC061B$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/07/2024	05/02/2025	3	3,335,348	446.7	166,839			14,411		76,372			(41,606)		4,938		0001
Purchased Call/SPXFCDUE Index/SFC061A$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2024	04/25/2025	3	2,530,865	446.5	119,382			7,983		55,060			(29,771)		3,312		0001
Purchased Call/SPXFCDUE Index/SFC061C$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/12/2025	4	2,794,615	467.28	135,704			27,207		20,858			(33,636)		6,249		0001
Purchased Call/SPXFCDUE Index/SFC061B$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/09/2025	4	2,861,200	451.86	140,392			14,845		48,681			(34,802)		4,676		0001
Purchased Call/SPXFCDUE Index/SFC061B$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/30/2024	04/29/2025	3	4,322,870	446.86	183,576			14,226		93,738			(45,448)		6,092		0001
Purchased Call/SPXFCDUE Index/SFC061A$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2024	04/25/2025	3	3,199,894	443.87	160,583			10,711		83,377			(39,757)		4,187		0001
Purchased Call/SPXFCDUE Index/SFC061B$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2024	05/22/2025	4	4,209,401	459.07	182,544			26,001		47,538			(45,286)		7,944		0001
Purchased Call/SPXFCDUE Index/SFC0619$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/01/2025	3	4,065,876	463.97	172,065					243			(42,585)		1,064		0001
Purchased Call/SPXFCDUE Index/SFC061A$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/07/2024	04/15/2025	4	6,672,886	447.31	311,515			12,060		123,462			(77,097)		6,764		0001
Purchased Call/SPXFCDUE Index/SFC061C$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2024	06/13/2025	4	2,126,031	467.43	110,503			22,588		16,028			(27,609)		4,786		0001
Purchased Call/SPXFCDUE Index/SFC061C$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2024	06/03/2025	4	5,639,982	453.37	280,043			48,799		106,314			(69,311)		11,808		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2024	05/23/2025	3	2,076,394	454.58	106,816			15,521		33,572			(26,547)		3,956		0001
Purchased Call/SPXFCDUE Index/SFC061BSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2024	05/16/2025	4	2,088,637	460.79	100,321			12,708		18,448			(25,163)		3,707		0001
Purchased Call/SPXFCDUE Index/SFC061D$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/24/2025	5	6,708,800	468.84	330,206			76,672		51,861			(81,681)		16,187		0001
Purchased Call/SPXFCDUE Index/SFC061A$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	04/23/2025	4	2,884,725	447.31	135,925			8,305		57,692			(33,749)		3,621		0001
Purchased Call/SPXFCDUE Index/SFC061C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2024	06/10/2025	2	4,678,817	459.93	237,247			45,919		60,367			(58,714)		10,318		0001
Purchased Call/SPXFCDUE Index/SFC061BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	04/30/2025	7	2,823,476	442.61	137,769			11,148		81,638			(34,353)		4,047		0001
Purchased Call/SPXFCDUE Index/SFC061A$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2024	04/16/2025	2	1,994,063	446.95	89,502			3,711		38,624			(22,135)		2,087		0001
Purchased Call/SPXFCDUE Index/SFC061C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2025	3	3,228,879	453.47	141,657			22,842		58,448			(35,064)		6,491		0001
Purchased Call/SPXFCDUE Index/SFC061AS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/04/2025	4	1,478,546	453.94	74,822			624		9,801			(18,555)		774		0001
Purchased Call/SPXFCDUE Index/SFC061A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2024	04/11/2025	3	3,144,555	456.64	127,593			3,547		19,767			(31,620)		2,729		0001
Purchased Call/SPXFCDUE Index/SFC061C$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/06/2025	3	2,434,435	459.46	116,804			21,467		31,555			(28,970)		5,215		0001
Purchased Call/SPXFCDUE Index/SFC061C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	05/28/2025	4	8,419,838	457.58	377,213			60,111		112,600			(94,260)		16,782		0001
Purchased Call/SPXFCDUE Index/SFC061D$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/25/2025	2	2,037,037	470.38	99,222			23,330		14,231			(24,544)		4,944		0001
Purchased Call/SPXFCDUE Index/SFC061D$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/18/2025	4	5,065,468	472.9	231,697			50,388		25,369			(57,527)		11,783		0001
Purchased Call/SPXFCDUE Index/SFC061D$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/25/2024	06/20/2025	5	2,450,985	470.63	114,163			25,522		15,532			(28,545)		5,773		0001
Purchased Call/SPXFCDUE Index/SFC061DSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/26/2025	5	4,006,378	471.54	192,688			46,119		26,030			(47,742)		9,780		0001
Purchased Call/SPXFCDUE Index/SFC061D$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	06/27/2025	6	3,637,672	471.6	174,101			42,261		24,149			(43,279)		8,931		0001
Purchased Call/SPXFCDUE Index/SFC061BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2024	05/21/2025	2	3,266,455	462.67	140,039			19,379		26,023			(34,641)		6,105		0001
Purchased Call/SPXFCDUE Index/SFC061C$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2024	06/11/2025	3	2,799,310	461.1	151,520			29,755		33,674			(37,481)		6,216		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/14/2024	05/09/2025	2	3,328,074	452.79	155,680			16,481		52,794			(38,817)		5,439		0001
Purchased Call/SPXFCDUE Index/SFC061DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/08/2024	07/03/2025	3	3,161,384	479.79	166,121			43,054		11,617			(41,230)		8,022		0001
Purchased Call/SPXFCDUE Index/SFC061DSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/03/2024	07/01/2025	4	6,152,376	471.22	329,708			83,521		44,110			(81,902)		15,444		0001
Purchased Call/SPXFCDUE Index/SFC061DSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/11/2025	3	5,554,637	486.85	288,748			81,033		12,790			(71,449)		14,682		0001
Purchased Call/SPXFCDUE Index/SFC061FSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2024	08/22/2025	5	5,023,451	490.28	233,786			93,128		20,655			(58,189)		15,776		0001
Purchased Call/SPXFCDUE Index/SFC061FST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/26/2025	3	5,440,948	488.59	264,355			107,428		26,026			(65,394)		17,323		0001
Purchased Call/SPXFCDUE Index/SFC061ESG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/25/2025	3	2,768,211	474.9	138,802			44,369		21,500			(34,382)		7,803		0001
Purchased Call/SPXFCDUE Index/SFC061ESC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	07/23/2025	5	3,748,913	484.88	148,388			46,552		13,324			(36,863)		10,476		0001
Purchased Call/SPXFCDUE Index/SFC061FSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2024	08/15/2025	4	3,450,825	484.4	168,919			63,813		18,609			(41,808)		10,571		0001
Purchased Call/SPXFCDUE Index/SFC061GS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2024	08/29/2025	6	6,782,534	490.84	289,321			121,175		30,199			(72,037)		21,812		0001
Purchased Call/SPXFCDUE Index/SFC061ESY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2025	5	4,637,017	470.38	239,483			85,248		54,183			(59,317)		13,783		0001
Purchased Call/SPXFCDUE Index/SFC061FSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/20/2025	3	4,339,594	487.87	212,878			83,074		19,905			(52,678)		13,534		0001
Purchased Call/SPXFCDUE Index/SFC061FSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2024	08/15/2025	6	4,181,517	485.23	207,944			78,810		21,366			(51,781)		12,809		0001
Purchased Call/SPXFCDUE Index/SFC061ESV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/05/2025	5	5,138,604	471.4	248,647			86,615		55,341			(61,524)		15,156		0001
Purchased Call/SPXFCDUE Index/SFC061FSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2024	08/08/2025	3	3,994,373	473.84	194,232			69,606		38,665			(48,062)		11,919		0001
Purchased Call/SPXFCDUE Index/SFC061GS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2025	1	842,291	490.84	33,668			14,363		3,810			(8,348)		2,744		0001
Purchased Call/SPXFCDUE Index/SFC061FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2025	4	6,021,979	487.13	304,350			128,829		32,893			(76,964)		19,302		0001
Purchased Call/SPXFCDUE Index/SFC061ESR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/01/2025	3	3,474,950	473.27	160,538			54,553		32,682			(39,984)		10,086		0001
Purchased Call/SPXFCDUE Index/SFC061ESN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2024	07/31/2025	5	3,468,822	481.65	149,079			50,169		18,494			(36,918)		10,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061ESK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/29/2025	5	5,963,308	477.91	275,332			90,598		39,403			(68,124)		17,096		0001
Purchased Call/SPXFCDUE Index/SFC061GS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/03/2025	4	6,951,189	482.87	326,433			139,945		51,196			(80,764)		22,722		0001
Purchased Call/SPXFCDUE Index/SFC061HS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/19/2025	4	4,274,575	488.57	203,151			96,495		27,208			(50,261)		14,672		0001
Purchased Call/SPXFCDUE Index/SFC061GSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/05/2025	5	4,389,621	473.08	220,545			96,813		55,780			(55,082)		14,440		0001
Purchased Call/SPXFCDUE Index/SFC061HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/18/2025	4	6,054,096	482.2	310,578			146,148		52,930			(76,725)		20,719		0001
Purchased Call/SPXFCDUE Index/SFC061GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/05/2025	5	4,733,158	480.17	212,813			92,715		41,588			(52,579)		15,571		0001
Purchased Call/SPXFCDUE Index/SFC061HS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/17/2025	6	2,093,025	483.13	103,027			48,715		17,258			(25,757)		7,142		0001
Purchased Call/SPXFCDUE Index/SFC061GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/09/2025	4	5,774,434	475.16	285,852	3,903		129,917		67,294			(72,002)		19,235		0001
Purchased Call/SPXFCDUE Index/SFC061HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/22/2025	2	911,364	487.58	44,051			21,119		6,202			(10,809)		3,155		0001
Purchased Call/SPXFCDUE Index/SFC061HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	09/23/2025	5	6,318,592	488.28	309,708			150,038		42,069			(76,730)		21,938		0001
Purchased Call/SPXFCDUE Index/SFC061HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2025	5	7,499,443	488.13	365,666			179,164		51,753			(90,426)		26,186		0001
Purchased Call/SPXFCDUE Index/SFC061HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2025	2	251,577	488.13	11,430			5,632		1,735			(2,838)		878		0001
Purchased Call/SPXFCDUE Index/SFC061HSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2024	09/26/2025	1	169,162	489.77	7,554			3,745		1,089			(1,883)		592		0001
Purchased Call/SPXFCDUE Index/SFC061HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/19/2025	3	4,731,687	487.58	229,353			109,150		31,755			(57,022)		16,241		0001
Purchased Call/SPXFCDUE Index/SFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/14/2025	4	4,731,092	480.11	242,117			90,706		32,867			(59,897)		14,440		0001
Purchased Call/SPXFCDUE Index/SFC061ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/18/2025	5	3,335,749	484.14	151,075			45,437		11,408			(37,537)		9,114		0001
Purchased Call/SPXFCDUE Index/SFC061ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	07/17/2025	4	3,881,808	488.55	166,456			49,538		8,846			(41,238)		10,558		0001
Purchased Call/SPXFCDUE Index/SFC061FS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/11/2025	1	702,589	474.73	33,752			12,274		6,530			(8,277)		2,121		0001
Purchased Call/SPXFCDUE Index/SFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2024	07/08/2025	4	6,364,251	484.59	321,123			87,090		16,117			(79,501)		16,572		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061H$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/26/2025	3	6,827,675	490.27	327,556			161,878		42,843			(81,001)		23,907		0001
Purchased Call/SPXFCDUE Index/SFC061ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/23/2024	07/18/2025	3	2,513,989	480.52	131,819			39,702		11,486			(32,901)		6,869		0001
Purchased Call/SPXFCDUE Index/SFC061E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2024	07/15/2025	4	11,237,524	491.99	565,810			164,273		17,472			(140,009)		30,279		0001
Purchased Call/SPXFCDUE Index/SFC061GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2024	09/10/2025	4	2,937,183	477.13	146,051			65,413		31,296			(36,127)		9,814		0001
Purchased Call/SPXFCDUE Index/SFC061G$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/12/2025	3	3,612,736	480.96	179,070			81,531		32,318			(44,273)		12,145		0001
Purchased Call/SPXFCDUE Index/SFC061FSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/20/2024	08/19/2025	4	5,021,404	488.17	239,435			92,711		22,078			(59,252)		15,605		0001
Purchased Call/SPXFCDUE Index/SFC061DSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/09/2025	5	3,419,287	485.51	187,025			51,258		8,255			(46,304)		8,949		0001
Purchased Call/SPXFCDUE Index/SFC061ES$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2025	3	2,515,910	476.76	116,182			36,886		16,828			(28,805)		7,061		0001
Purchased Call/SPXFCDUE Index/SFC061HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2025	2	2,767,370	489.77	134,007			66,832		18,091			(32,882)		9,771		0001
Purchased Call/SPXFCDUE Index/SFC061GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2024	09/11/2025	4	6,600,762	478.56	328,961			148,534		66,050			(81,295)		22,123		0001
Purchased Call/SPXFCDUE Index/SFC061FS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	08/22/2025	8	3,090,026	485.05	159,993			63,789		17,721			(39,780)		9,704		0001
Purchased Call/SPXFCDUE Index/SFC061F$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2025	4	6,495,383	474.43	347,963			128,134		62,210			(86,204)		19,678		0001
Purchased Call/SPXFCDUE Index/SFC061DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2025	2	3,039,176	475.45	160,853			41,244		15,763			(39,815)		7,670		0001
Purchased Call/SPXFCDUE Index/SFC061GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2025	4	4,277,051	482.45	192,175			83,199		32,659			(47,525)		14,025		0001
Purchased Call/SPXFCDUE Index/SFC061ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2025	2	3,179,416	496.22	125,963			36,925		3,481			(31,156)		8,607		0001
Purchased Call/SPXFCDUE Index/SFC061FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/21/2025	6	6,643,682	489.37	310,319			126,571		28,229			(79,415)		20,792		0001
Purchased Call/SPXFCDUE Index/SFC061ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/30/2025	4	5,069,238	476.16	268,603			89,068		38,437			(66,421)		14,593		0001
Purchased Call/SPXFCDUE Index/SFC061GS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/29/2025	4	4,564,930	486.32	226,072			94,461		26,730			(55,986)		14,681		0001
Purchased Call/SPXFCDUE Index/SFC061FS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/13/2025	3	2,530,575	478.95	126,022			46,727		18,673			(31,200)		7,695		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2024	07/25/2025	3	2,290,724	477.28	109,780			35,243		15,129			(27,428)		6,457		0001
Purchased Call/SPXFCDUE Index/SFC061DSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/02/2024	06/27/2025	3	2,241,088	470.46	109,661			26,608		16,332			(27,355)		5,502		0001
Purchased Call/SPXFCDUE Index/SFC061GSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/15/2025	1	2,295,918	483.01	110,824			50,985		18,603			(27,178)		7,788		0001
Purchased Call/SPXFCDUE Index/SFC061DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/10/2025	2	3,218,904	493.75	136,861			38,063		3,705			(33,880)		8,466		0001
Purchased Call/SPXFCDUE Index/SFC061ESP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	08/01/2025	3	2,316,156	476.69	102,633			34,786		17,553			(25,388)		6,723		0001
Purchased Call/SPXFCDUE Index/SFC061HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/19/2025	1	69,977	487.58	3,060			1,457		469			(763)		240		0001
Purchased Call/SPXFCDUE Index/SFC061DSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/11/2025	2	4,862,195	491.11	234,037			65,860		7,574			(58,362)		12,852		0001
Purchased Call/SPXFCDUE Index/SFC061ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/23/2024	07/22/2025	3	9,571,858	485.78	429,796			133,089		30,653			(106,342)		26,629		0001
Purchased Call/SPXFCDUE Index/SFC061GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	1	170,211	483.39	7,321			3,397		1,367			(1,810)		579		0001
Purchased Call/SPXFCDUE Index/SFC061DSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2024	07/03/2025	5	6,840,289	484.77	333,434			86,983		15,897			(83,679)		17,356		0001
Purchased Call/SPXFCDUE Index/SFC061FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2024	08/08/2025	4	3,283,821	474.73	160,217			57,609		30,141			(39,920)		9,799		0001
Purchased Call/SPXFCDUE Index/SFC061ESW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	08/06/2025	4	1,939,794	471.89	91,029			31,984		20,549			(22,521)		5,744		0001
Purchased Call/SPXFCDUE Index/SFC061HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/24/2025	2	2,760,468	489.11	130,691			63,588		17,877			(32,322)		9,612		0001
Purchased Call/SPXFCDUE Index/SFC061HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/24/2025	1	239,918	489.11	10,193			4,956		1,553			(2,520)		835		0001
Purchased Call/SPXFCDUE Index/SFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/23/2025	1	255,175	488.28	11,225			5,427		1,698			(2,776)		886		0001
Purchased Call/SPXFCDUE Index/SFC061FSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/18/2025	1	1,508,776	485.23	72,451			27,743		7,879			(17,767)		4,672		0001
Purchased Call/SPXFCDUE Index/SFC061HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2024	09/18/2025	1	99,965	482.2	4,868			2,299		873			(1,204)		342		0001
Purchased Call/SPXFCDUE Index/SFC061HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	09/26/2025	5	5,797,160	489.77	281,125			139,775		37,332			(70,049)		20,299		0001
Purchased Call/SPXFCDUE Index/SFC061GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	3	8,118,849	483.39	387,012			179,779		65,228			(95,780)		27,622		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061H$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/17/2025	2	846,478	483.13	36,669			17,144		6,976			(9,071)		2,888		0001
Purchased Call/SPXFCDUE Index/SFC061ESS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/04/2025	1	244,994	473.27	11,784			4,058		2,331			(2,890)		720		0001
Purchased Call/SPXFCDUE Index/SFC061FS#	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/27/2025	2	3,445,185	489.45	159,198			65,252		15,984			(39,402)		11,006		0001
Purchased Call/SPXFCDUE Index/SFC061FSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2025	1	1,586,166	490.28	76,279			30,680		6,668			(18,706)		5,033		0001
Purchased Call/SPXFCDUE Index/SFC061G$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	1	152,500	483.39	7,218			3,350		1,225			(1,785)		519		0001
Purchased Call/SPXFCDUE Index/SFC061GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/12/2025	4	5,765,150	483.01	278,877			127,526		46,258			(69,388)		19,381		0001
Purchased Call/SPXFCDUE Index/SFC061HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/19/2025	1	75,000	488.57	3,267			1,560		477			(817)		257		0001
Purchased Call/SPXFCDUE Index/SFC061HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/26/2025	1	161,985	490.27	6,938			3,431		1,016			(1,716)		567		0001
Purchased Call/SPXFCDUE Index/SFC061GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/08/2025	1	887,594	473.08	42,782			18,857		11,381			(10,492)		2,947		0001
Purchased Call/SPXFCDUE Index/SFC061IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/03/2025	3	5,679,963	488.51	259,117			133,352		41,781			(64,333)		20,273		0001
Purchased Call/SPXFCDUE Index/SFC061ISE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/03/2025	2	215,174	488.51	8,965			4,629		1,581			(2,239)		768		0001
Purchased Call/SPXFCDUE Index/SFC061ISK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/08/2025	2	2,405,987	488.7	125,147			65,819		18,151			(30,968)		8,702		0001
Purchased Call/SPXFCDUE Index/SFC061JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/15/2025	3	2,652,583	493.83	134,914			73,595		16,482			(33,392)		9,768		0001
Purchased Call/SPXFCDUE Index/SFC061IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	10/02/2025	4	5,073,026	485.77	242,304			123,308		42,209			(59,880)		18,058		0001
Purchased Call/SPXFCDUE Index/SFC061I$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/10/2025	2	492,272	494.85	22,651			12,120		2,800			(5,650)		1,790		0001
Purchased Call/SPXFCDUE Index/SFC061ISX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2025	2	4,788,946	499.6	203,437			110,166		21,940			(50,308)		17,591		0001
Purchased Call/SPXFCDUE Index/SFC061KS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/30/2025	3	6,283,148	492.04	279,555			163,615		48,379			(68,984)		23,999		0001
Purchased Call/SPXFCDUE Index/SFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2025	4	7,121,589	489.5	346,371			196,259		58,245			(85,529)		26,751		0001
Purchased Call/SPXFCDUE Index/SFC061JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2024	10/17/2025	6	4,944,102	499.42	223,558	1,758		125,325		23,844			(55,794)		18,299		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	3	5,862,009	493.35	285,064			165,818		41,561			(70,667)		22,285		0001
Purchased Call/SPXFCDUE Index/SFC061KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2025	2	315,029	492.04	12,056			7,154		2,423			(3,009)		1,203		0001
Purchased Call/SPXFCDUE Index/SFC061ISL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2025	1	272,924	488.7	12,588			6,607		2,057			(3,112)		987		0001
Purchased Call/SPXFCDUE Index/SFC061KS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/31/2025	4	5,027,217	480.57	238,229			140,923		64,563			(58,911)		19,247		0001
Purchased Call/SPXFCDUE Index/SFC061ISM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2025	3	7,563,843	492.43	368,603			195,274		47,972			(91,281)		27,429		0001
Purchased Call/SPXFCDUE Index/SFC061KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	10/31/2025	5	4,641,108	479.64	222,152			134,230		61,983			(56,198)		17,769		0001
Purchased Call/SPXFCDUE Index/SFC061KSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	5	2,980,839	483.51	179,393			108,183		34,630			(44,401)		11,545		0001
Purchased Call/SPXFCDUE Index/SFC061ISF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2025	4	5,498,225	483.75	297,639			155,702		52,159			(73,720)		19,835		0001
Purchased Call/SPXFCDUE Index/SFC061IS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2024	10/01/2025	3	2,298,955	485.65	110,851			56,108		19,034			(27,433)		8,161		0001
Purchased Call/SPXFCDUE Index/SFC061KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	2	614,467	493.35	27,484			15,962		4,353			(6,803)		2,336		0001
Purchased Call/SPXFCDUE Index/SFC061JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	1	3,134,325	491.78	150,886			86,874		23,604			(37,002)		11,887		0001
Purchased Call/SPXFCDUE Index/SFC061LS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2024	11/12/2025	1	1,278,613	497.85	57,067			35,470		8,361			(14,110)		5,031		0001
Purchased Call/SPXFCDUE Index/SFC061KST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	6	10,389,471	498.89	493,605			302,713		62,753			(122,708)		40,422		0001
Purchased Call/SPXFCDUE Index/SFC061KSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	2	562,651	497.71	25,723			15,764		3,580			(6,365)		2,189		0001
Purchased Call/SPXFCDUE Index/SFC061KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025	4	8,223,297	495.42	401,417			243,207		57,473			(99,100)		31,921		0001
Purchased Call/SPXFCDUE Index/SFC061KSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2024	11/07/2025	1	646,043	498.89	28,826			17,665		3,898			(7,186)		2,514		0001
Purchased Call/SPXFCDUE Index/SFC061LSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/14/2025	2	389,886	494.56	15,313			9,664		3,002			(3,796)		1,541		0001
Purchased Call/SPXFCDUE Index/SFC061LSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2025	1	2,778,674	487.95	133,571			84,632		28,582			(32,756)		11,053		0001
Purchased Call/SPXFCDUE Index/SFC061IS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2024	10/03/2025	4	5,069,121	484.08	253,149			130,954		46,321			(63,030)		18,093		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/21/2025	2	3,070,882	494	143,897			93,737		25,434			(35,810)		12,320		0001
Purchased Call/SPXFCDUE Index/SFC061NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/11/2025	4	8,435,276	506.44	385,048			270,703		46,929			(95,114)		35,253		0001
Purchased Call/SPXFCDUE Index/SFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/26/2025	5	4,336,308	500.13	203,962			135,676		28,574			(50,500)		17,581		0001
Purchased Call/SPXFCDUE Index/SFC061LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2024	11/13/2025	6	6,489,912	497.79	298,479			186,651		43,036			(73,740)		25,590		0001
Purchased Call/SPXFCDUE Index/SFC061JSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/22/2025	4	3,623,188	497.98	144,530			81,838		19,581			(35,884)		13,577		0001
Purchased Call/SPXFCDUE Index/SFC061NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/17/2025	2	775,880	501.04	22,107			15,920		5,596			(5,471)		3,280		0001
Purchased Call/SPXFCDUE Index/SFC061JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	2	487,383	497	20,680			11,603		2,724			(5,116)		1,822		0001
Purchased Call/SPXFCDUE Index/SFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	11/25/2025	3	5,269,490	496.84	268,472			177,195		39,538			(66,431)		21,320		0001
Purchased Call/SPXFCDUE Index/SFC061NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	12/18/2025	6	9,411,604	481.62	446,123	3,551		325,574		144,700			(110,858)		39,869		0001
Purchased Call/SPXFCDUE Index/SFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/28/2025	3	4,536,171	501.77	218,682			146,579		28,164			(54,200)		18,468		0001
Purchased Call/SPXFCDUE Index/SFC061LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/21/2025	4	5,964,964	495.47	291,089			189,649		46,470			(72,283)		23,931		0001
Purchased Call/SPXFCDUE Index/SFC061LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/13/2025	3	439,932	497.79	16,658			10,486		2,913			(4,135)		1,735		0001
Purchased Call/SPXFCDUE Index/SFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2025	1	1,665,885	502.86	81,230			55,201		10,132			(20,084)		6,852		0001
Purchased Call/SPXFCDUE Index/SFC061MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2024	12/04/2025	1	252,684	507.49	10,989			7,540		1,277			(2,717)		1,041		0001
Purchased Call/SPXFCDUE Index/SFC061NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/12/2025	1	1,783,398	502.69	78,404			55,536		11,678			(19,386)		7,468		0001
Purchased Call/SPXFCDUE Index/SFC061LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2025	1	399,893	491.04	17,892			11,467		3,676			(4,424)		1,598		0001
Purchased Call/SPXFCDUE Index/SFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/05/2025	3	5,307,710	506.03	256,347			176,344		28,900			(63,315)		21,919		0001
Purchased Call/SPXFCDUE Index/SFC061LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2025	3	2,194,374	491.04	107,500			69,556		20,208			(26,820)		8,766		0001
Purchased Call/SPXFCDUE Index/SFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/12/2025	4	8,544,535	501.81	414,899			294,343		58,111			(103,037)		35,779		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	4	3,481,440	499.16	184,885			129,195		25,904			(45,693)		14,521		0001
Purchased Call/SPXFCDUE Index/SFC061LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	11/20/2025	3	1,833,585	491.08	88,553			57,697		16,990			(22,054)		7,341		0001
Purchased Call/SPXFCDUE Index/SFC061LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/14/2025	1	1,686,419	487.95	76,968			48,668		17,176			(19,189)		6,664		0001
Purchased Call/SPXFCDUE Index/SFC061NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/19/2025	4	6,928,601	481.25	342,042			248,871		109,050			(84,560)		29,407		0001
Purchased Call/SPXFCDUE Index/SFC061NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	1	1,612,626	499.16	82,318			57,531		11,975			(20,353)		6,726		0001
Purchased Call/SPXFCDUE Index/SFC061ISP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2024	10/10/2025	5	4,230,820	491.09	211,679			113,131		29,064			(52,331)		15,382		0001
Purchased Call/SPXFCDUE Index/SFC061KS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/29/2025	2	379,290	494.26	15,148			8,848		2,610			(3,748)		1,445		0001
Purchased Call/SPXFCDUE Index/SFC061IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/02/2025	2	349,881	485.77	15,521			7,949		2,908			(3,845)		1,245		0001
Purchased Call/SPXFCDUE Index/SFC061JS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2024	10/16/2025	5	6,088,613	496.98	290,591			159,061		32,778			(71,803)		22,479		0001
Purchased Call/SPXFCDUE Index/SFC061MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/05/2025	1	311,206	507.76	12,387			8,557		1,573			(3,088)		1,285		0001
Purchased Call/SPXFCDUE Index/SFC061NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/17/2025	3	7,033,194	501.04	254,924			182,927		50,863			(62,954)		29,737		0001
Purchased Call/SPXFCDUE Index/SFC061JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2025	1	57,482	489.5	2,559			1,457		469			(633)		216		0001
Purchased Call/SPXFCDUE Index/SFC061KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/03/2025	2	1,550,447	479.64	75,096			44,708		20,857			(18,435)		5,977		0001
Purchased Call/SPXFCDUE Index/SFC061KSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/07/2025	4	4,633,728	497.71	225,283			137,908		29,523			(55,660)		18,028		0001
Purchased Call/SPXFCDUE Index/SFC061JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/22/2025	1	480,859	497.98	17,449			9,833		2,595			(4,314)		1,802		0001
Purchased Call/SPXFCDUE Index/SFC061JSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/24/2025	4	3,294,933	491.27	159,293			91,043		25,139			(39,356)		12,407		0001
Purchased Call/SPXFCDUE Index/SFC061JSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/17/2025	1	52,241	496.82	2,076			1,151		286			(517)		193		0001
Purchased Call/SPXFCDUE Index/SFC061NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2025	2	2,749,968	481.62	124,569			90,462		42,104			(30,850)		11,649		0001
Purchased Call/SPXFCDUE Index/SFC061LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	11/14/2025	5	5,330,043	494.56	235,730			148,918		41,108			(58,461)		21,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/24/2025	1	256,413	491.27	11,185			6,400		1,953			(2,766)		965		0001
Purchased Call/SPXFCDUE Index/SFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2024	12/16/2025	4	5,426,641	503.8	236,035	1,486		170,059		34,742			(58,756)		22,900		0001
Purchased Call/SPXFCDUE Index/SFC061NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	1	50,001	499.16	2,361			1,650		369			(584)		209		0001
Purchased Call/SPXFCDUE Index/SFC061NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2025	2	678,305	506.44	28,136			19,859		3,767			(6,959)		2,835		0001
Purchased Call/SPXFCDUE Index/SFC061NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/12/2025	4	5,296,357	502.69	250,171			177,041		34,752			(61,815)		22,178		0001
Purchased Call/SPXFCDUE Index/SFC061JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/24/2025	1	420,600	491.78	19,355			11,106		3,132			(4,825)		1,584		0001
Purchased Call/SPXFCDUE Index/SFC061MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/02/2025	4	9,211,148	502.51	454,943			308,187		56,566			(112,578)		37,810		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/21/2025	2	367,579	495.47	16,957			11,063		2,859			(4,229)		1,475		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2025	1	2,784,591	482.95	133,939			100,362		42,403			(32,846)		12,041		0001
Purchased Call/SPXFCDUE Index/SFC061LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/21/2025	3	5,109,317	494	250,348			162,625		42,381			(61,880)		20,498		0001
Purchased Call/SPXFCDUE Index/SFC061MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/04/2025	4	7,669,942	507.49	361,360			247,207		38,827			(89,318)		31,611		0001
Purchased Call/SPXFCDUE Index/SFC0610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/26/2025	4	11,160,476	487.42	499,184			372,883		143,341			(123,429)		47,994		0001
Purchased Call/SPXFCDUE Index/SFC061LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2025	3	5,014,847	497.85	237,009			147,357		32,837			(58,560)		19,730		0001
Purchased Call/SPXFCDUE Index/SFC061NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2025	1	496,752	483.09	23,889			17,440		7,355			(5,858)		2,120		0001
Purchased Call/SPXFCDUE Index/SFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2024	12/19/2025	5	10,323,092	483.09	496,556			363,061		151,899			(123,488)		43,814		0001
Purchased Call/SPXFCDUE Index/SFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/19/2025	2	1,104,969	481.25	51,438			37,462		17,317			(12,732)		4,690		0001
Purchased Call/SPXFCDUE Index/SFC061KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/06/2025	2	1,088,938	495.42	51,652			31,573		7,601			(12,797)		4,227		0001
Purchased Call/SPXFCDUE Index/SFC0611SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/01/2025	1	59,978	485.65	2,479			1,271		496			(621)		213		0001
Purchased Call/SPXFCDUE Index/SFC061JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/24/2025	2	6,637,292	491.78	323,022			185,116		49,462			(80,223)		24,992		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061I$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/06/2025	1	2,416,071	488.51	116,382			60,275		17,975			(28,541)		8,693		0001
Purchased Call/SPXFCDUE Index/SFC061KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2024	10/29/2025	4	3,002,288	494.26	137,485			80,435		20,682			(34,117)		11,440		0001
Purchased Call/SPXFCDUE Index/SFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/17/2025	1	449,851	496.82	20,346			11,247		2,469			(5,031)		1,665		0001
Purchased Call/SPXFCDUE Index/SFC061I$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2025	1	836,883	483.75	39,634			20,693		7,931			(9,800)		3,019		0001
Purchased Call/SPXFCDUE Index/SFC061JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2024	10/15/2025	1	179,942	493.83	8,239			4,483		1,117			(2,037)		663		0001
Purchased Call/SPXFCDUE Index/SFC061MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/25/2025	3	1,066,686	496.84	53,076			35,298		7,991			(13,246)		4,316		0001
Purchased Call/SPXFCDUE Index/SFC061I$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2025	1	370,244	499.6	14,258			7,720		1,694			(3,525)		1,360		0001
Purchased Call/SPXFCDUE Index/SFC061HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	09/30/2025	1	55,329	491.51	1,969			990		333			(487)		196		0001
Purchased Call/SPXFCDUE Index/SFC061JS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	1	61,832	497	2,507			1,406		345			(620)		231		0001
Purchased Call/SPXFCDUE Index/SFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/05/2025	3	5,440,713	507.76	248,994			171,704		27,543			(61,743)		22,469		0001
Purchased Call/SPXFCDUE Index/SFC061NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/09/2025	1	1,115,554	502	47,178			32,842		7,306			(11,665)		4,644		0001
Purchased Call/SPXFCDUE Index/SFC061KSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2024	11/11/2025	3	3,709,671	498.9	172,962			107,120		22,915			(42,788)		14,563		0001
Purchased Call/SPXFCDUE Index/SFC061KSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2025	3	6,843,504	478.12	375,077			224,972		98,598			(92,776)		26,444		0001
Purchased Call/SPXFCDUE Index/SFC061MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	3	7,020,538	497.7	349,463			233,004		51,308			(86,660)		28,464		0001
Purchased Call/SPXFCDUE Index/SFC061LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	11/18/2025	3	7,163,064	489.15	356,885			227,836		71,320			(88,279)		28,554		0001
Purchased Call/SPXFCDUE Index/SFC061NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/09/2025	3	6,239,885	502	284,698			198,297		40,944			(70,420)		25,975		0001
Purchased Call/SPXFCDUE Index/SFC061MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/02/2025	2	2,339,119	502.51	106,376			72,019		14,337			(26,311)		9,602		0001
Purchased Call/SPXFCDUE Index/SFC061HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	09/30/2025	4	7,347,490	491.51	311,193			156,556		44,418			(76,982)		26,013		0001
Purchased Call/SPXFCDUE Index/SFC0610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/19/2025	2	1,187,744	483.09	55,444			40,611		17,406			(13,834)		5,041		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/SPXFCDUE Index/SFC061L$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/14/2025	3	6,004,658	487.95	291,533			184,159		61,276			(72,463)		23,729		0001
Purchased Call/SPXFCDUE Index/SFC061I$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/13/2025	1	1,139,420	494.85	54,874			29,559		6,556			(13,457)		4,175		0001
Purchased Call/SPXFCDUE Index/SFC061J$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/17/2025	3	5,084,225	496.82	253,845			140,258		27,939			(62,748)		18,818		0001
Purchased Call/SPXFCDUE Index/SFC061K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	10/31/2025	2	706,476	480.57	30,909			18,293		9,061			(7,649)		2,705		0001
Purchased Call/SPXFCDUE Index/SFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2025	1	252,380	492.43	11,373			6,068		1,599			(2,820)		915		0001
Purchased Call/SPXFCDUE Index/SFC061K$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/10/2025	2	1,796,887	498.89	86,212			53,121		10,984			(21,161)		7,038		0001
Purchased Call/SPXFCDUE Index/SFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2025	3	1,056,766	487.11	45,826			34,188		13,672			(11,404)		4,528		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/23/2025	3	9,425,882	484.76	464,150	4,158		345,595		132,065			(115,862)		40,309		0001
Purchased Call/SPXFCDUE Index/SFC061M$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/28/2025	1	2,138,001	497.7	102,667			68,539		15,788			(25,246)		8,704		0001
Purchased Call/SPXFCDUE Index/SFC061I$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2025	1	52,995	483.75	2,299			1,201		500			(569)		191		0001
Purchased Call/SPXFCDUE Index/SFC061N$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2025	1	3,413,801	501.81	164,238			116,731		23,489			(40,276)		14,378		0001
Purchased Call/SPXFCDUE Index/SFC061M$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	2	2,035,914	500.13	88,086			58,675		13,392			(21,804)		8,254		0001
Purchased Call/SPXFCDUE Index/SFC061M$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/28/2025	2	1,319,093	501.77	60,264			40,605		8,176			(15,073)		5,370		0001
Purchased Call/SPXFCDUE Index/SFC061L$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2025	2	5,220,111	491.08	254,792			163,977		48,453			(62,880)		20,898		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	12/26/2025	4	9,796,820	482.95	457,013	2,909		344,328		148,256			(113,943)		42,130		0001
Purchased Call/SPXFCDUE Index/SFC0610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/23/2025	1	1,402,396	484.76	65,613			48,346		19,570			(16,223)		5,997		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	12/30/2025	3	6,161,003	480.28	257,675	26,921		215,425		103,803			(70,200)		26,690		0001
Purchased Call/SPXFCDUE Index/SFC061I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/10/2025	4	6,187,309	494.85	301,164			161,334		35,229			(74,936)		22,496		0001
Purchased Call/SPXFCDUE Index/SFC061J$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/20/2025	2	833,529	499.42	39,971			22,247		4,079			(9,808)		3,108		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	11/18/2025	2	981,533	489.15	45,550			29,107		9,673			(11,278)		3,913		0001
Purchased Call/SPXFCDUE Index/SFC061KSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2025	1	634,631	483.51	35,111			21,144		7,361			(8,681)		2,458		0001
Purchased Call/SPXFCDUE Index/SFC061KSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2025	1	372,417	478.12	18,460			11,066		5,356			(4,564)		1,439		0001
Purchased Call/SPXFCDUE Index/SFC061MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/05/2025	2	1,486,605	506.03	67,771			46,701		8,079			(16,772)		6,139		0001
Purchased Call/SPXFCDUE Index/SFC0610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2025	2	977,024	480.28	34,992	7,627		32,295		16,380			(10,490)		4,233		0001
Purchased Call/SPXFCDUE Index/SFC061MSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2025	1	2,269,720	507.76	109,264			75,552		11,606			(26,795)		9,430		0001
Purchased Call/SPXFCDUE Index/SFC061NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/12/2025	1	714,407	501.81	33,086			23,501		4,848			(8,249)		2,992		0001
Purchased Call/SPXFCDUE Index/SFC0611SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2024	09/30/2025	1	224,994	491.51	8,693			4,383		1,359			(2,155)		797		0001
Purchased Call/SPXFCDUE Index/SFC0611SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/10/2025	1	153,510	491.09	7,093			3,793		1,054			(1,754)		558		0001
Purchased Call/SPXFCDUE Index/SFC061JSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	2	5,731,200	497	276,495			155,079		32,078			(68,376)		21,423		0001
Purchased Call/SPXFCDUE Index/SFC061IS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/03/2025	1	934,846	484.08	43,818			22,518		8,534			(10,834)		3,337		0001
Purchased Call/SPXFCDUE Index/SFC061LSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2025	1	549,404	495.47	26,399			17,236		4,326			(6,474)		2,218		0001
Purchased Call/SPXFCDUE Index/SFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2025	1	1,182,244	501.77	56,842			38,208		7,400			(13,940)		4,843		0001
Purchased Call/SPXFCDUE Index/SFC061LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2025	1	127,853	498.9	5,602			3,466		789			(1,385)		502		0001
Purchased Call/SPXFCDUE Index/SFC0610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/26/2025	1	436,751	482.95	18,449			13,862		6,580			(4,599)		1,878		0001
Purchased Call/SPXFCDUE Index/SFC061KSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	10/31/2025	1	428,856	479.64	18,562			11,013		5,719			(4,628)		1,642		0001
Purchased Call/SPXFCDUE Index/SFC061MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	2	1,259,126	497.7	60,707			40,546		9,185			(15,106)		5,105		0001
Purchased Call/SPXFCDUE Index/SFC061MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/26/2025	1	54,999	500.13	2,184			1,454		360			(540)		223		0001
Purchased Call/SPXFCDUE Index/SFC0610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2025	1	874,786	487.11	35,846			26,734		11,276			(8,912)		3,748		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2025	2	1,546,863	502.86	80,680			54,914		9,426			(19,959)		6,362		0001
Purchased Call/SPXFCDUE Index/SFC061NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/16/2025	2	1,986,881	503.8	73,382			52,537		12,690			(18,156)		8,385		0001
Purchased Call/SPXFCDUE Index/SFC061T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2025	03/19/2026	4	8,013,197	454.79	381,321			371,915		349,245			(11,750)		39,402		0001
Purchased Call/SPXFCDUE Index/SFC061T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/18/2026	1	99,483	452.23	4,412			4,266		4,462			(157)		488		0001
Purchased Call/SPXFCDUE Index/SFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/12/2026	5	8,955,818	451.46	414,552			396,653		419,856			(20,569)		43,598		0001
Purchased Call/SPXFCDUE Index/SFC061TS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/20/2026	4	10,248,374	453.89	523,579			514,564		458,067			(11,502)		50,464		0001
Purchased Call/SPXFCDUE Index/SFC061S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2025	02/24/2026	2	749,998	471.19	33,246			30,271		19,903			(3,050)		3,566		0001
Purchased Call/SPXFCDUE Index/SFC061S$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2025	02/27/2026	4	7,823,266	461.43	393,637			362,845		276,897			(33,560)		37,362		0001
Purchased Call/SPXFCDUE Index/SFC061TS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/13/2026	1	135,456	453.36	6,005			5,771		5,886			(280)		660		0001
Purchased Call/SPXFCDUE Index/SFC061S$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2025	02/24/2026	4	8,172,626	471.19	363,781			330,863		217,007			(33,768)		38,855		0001
Purchased Call/SPXFCDUE Index/SFC061S$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/11/2026	4	9,183,868	450.96	442,598			420,167		435,275			(23,647)		44,644		0001
Purchased Call/SPXFCDUE Index/SFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/20/2026	4	8,230,916	454.19	395,752			387,775		365,138			(11,017)		40,530		0001
Purchased Call/SPXFCDUE Index/SFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2025	03/03/2026	4	10,357,020	460.14	455,236			422,856		389,077			(33,520)		49,759		0001
Purchased Call/SPXFCDUE Index/SFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2025	03/17/2026	5	16,087,614	455.12	734,438			711,526		679,709			(24,858)		78,880		0001
Purchased Call/SPXFCDUE Index/SFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	01/30/2026	3	8,982,524	479.41	418,640			353,969		172,636			(66,542)		41,056		0001
Purchased Call/SPXFCDUE Index/SFC0610S$	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/03/2026	4	6,741,491	476.76	334,540			284,989		142,332			(50,198)		31,014		0001
Purchased Call/SPXFCDUE Index/SFC061P$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/21/2025	01/16/2026	2	703,761	479.99	33,323			26,945		12,569			(6,577)		3,142		0001
Purchased Call/SPXFCDUE Index/SFC061RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/11/2025	02/10/2026	2	10,893,428	479.49	521,519			453,890		215,956			(68,691)		50,679		0001
Purchased Call/SPXFCDUE Index/SFC0610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2025	01/30/2026	4	8,745,341	481.16	412,193			347,713		158,680			(67,126)		39,971		0001

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Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2026	5	11,722,238	479.25		567,493		487,278		230,820			(82,876)		54,102		0001
Purchased Call/SPXFCDUE Index/SFC061PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/13/2026	4	6,643,751	475.03		322,878		256,181		139,082			(67,246)		29,508		0001
Purchased Call/SPXFCDUE Index/SFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	5	9,198,524	480.75		442,522		339,929		154,123			(104,529)		40,067		0001
Purchased Call/SPXFCDUE Index/SFC061PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2025	01/08/2026	6	6,057,336	479.31		275,066		215,663		108,320			(60,522)		26,668		0001
Purchased Call/SPXFCDUE Index/SFC061P$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	2	629,823	479.31		25,721		20,242		11,253			(5,587)		2,778		0001
Purchased Call/SPXFCDUE Index/SFC061PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/16/2026	5	11,847,701	482.31		573,403		463,689		196,685			(113,516)		52,894		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/06/2026	3	4,315,591	481.81		193,888		150,002		70,197			(44,188)		18,933		0001
Purchased Call/SPXFCDUE Index/SFC061RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2026	1	133,495	479.49		6,337		5,514		2,646			(836)		621		0001
Purchased Call/SPXFCDUE Index/SFC0610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2025	3	3,843,596	478.67		180,752		138,028		68,884			(43,747)		16,681		0001
Purchased Call/SPXFCDUE Index/SFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/07/2026	4	4,690,054	478.92		225,209		174,862		84,712			(50,706)		20,612		0001
Purchased Call/SPXFCDUE Index/SFC061RS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	5	7,039,749	480.48		326,884		282,265		134,112			(46,723)		32,543		0001
Purchased Call/SPXFCDUE Index/SFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2025	01/29/2026	6	8,542,623	479.46		414,772		348,040		162,901			(68,503)		38,981		0001
Purchased Call/SPXFCDUE Index/SFC061PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	3	7,163,184	479.31		332,136		259,243		128,708			(73,818)		31,593		0001
Purchased Call/SPXFCDUE Index/SFC0610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	2	744,883	487.46		30,023		24,803		10,551			(5,343)		3,365		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	3	10,980,594	486.53		487,484		402,674		161,461			(86,978)		49,609		0001
Purchased Call/SPXFCDUE Index/SFC061PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2026	3	2,961,520	474.93		142,596		112,591		61,959			(30,819)		13,130		0001
Purchased Call/SPXFCDUE Index/SFC061US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2025	03/26/2026	4	6,593,752	456.15		311,154		309,487		289,268			(3,629)		32,742		0001
Purchased Call/SPXFCDUE Index/SFC061T$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/13/2026	4	12,091,683	453.36		585,654		564,252		542,150			(23,998)		58,949		0001
Purchased Call/SPXFCDUE Index/SFC061U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	221,192	455.38		8,806		8,806		9,278			(73)		1,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/04/2026	6	11,240,421	455.96		558,149		519,635		464,053			(39,999)		54,083		0001
Purchased Call/SPXFCDUE Index/SFC061TS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2025	03/13/2026	4	9,453,915	448.97		488,188		469,040		472,721			(22,702)		46,089		0001
Purchased Call/SPXFCDUE Index/SFC061TSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	1	1,100,000	452.23		52,272		50,544		50,913			(1,862)		5,401		0001
Purchased Call/SPXFCDUE Index/SFC061SSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	4	9,584,058	455.73		435,972		411,287		397,913			(26,852)		46,250		0001
Purchased Call/SPXFCDUE Index/SFC061USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	1	233,700	450.08		11,647		11,647		11,654					1,162		0001
Purchased Call/SPXFCDUE Index/SFC061TSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/18/2026	3	9,633,523	452.23		477,433		462,636		446,849			(16,179)		47,302		0001
Purchased Call/SPXFCDUE Index/SFC061SSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2026	1	182,580	455.96		9,178		8,544		7,526			(656)		878		0001
Purchased Call/SPXFCDUE Index/SFC061SSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2026	5	10,618,523	451.53		504,822		478,886		495,319			(27,223)		51,543		0001
Purchased Call/SPXFCDUE Index/SFC061SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2025	02/27/2026	6	15,259,792	465.36		680,535		628,855		491,832			(55,007)		72,878		0001
Purchased Call/SPXFCDUE Index/SFC061SSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2026	2	254,175	451.53		11,974		11,359		11,833			(645)		1,234		0001
Purchased Call/SPXFCDUE Index/SFC061QS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/27/2026	3	6,806,861	478.86		341,137		283,761		131,046			(58,022)		30,958		0001
Purchased Call/SPXFCDUE Index/SFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	4	5,686,581	487.46		266,154		219,417		80,947			(48,346)		25,691		0001
Purchased Call/SPXFCDUE Index/SFC061PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	3	11,110,702	486.07		538,726		440,775		164,729			(99,867)		50,112		0001
Purchased Call/SPXFCDUE Index/SFC061PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2025	01/16/2026	2	785,900	482.31		36,488		29,563		12,970			(6,988)		3,509		0001
Purchased Call/SPXFCDUE Index/SFC061US4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	3	16,198,670	455.38		715,601		715,188		724,405			(4,400)		80,548		0001
Purchased Call/SPXFCDUE Index/SFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2025	02/17/2026	3	7,211,230	483.08		345,421		307,574		129,994			(38,740)		33,918		0001
Purchased Call/SPXFCDUE Index/SFC061RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2026	6	9,424,529	485.08		422,839		379,431		160,774			(45,443)		44,466		0001
Purchased Call/SPXFCDUE Index/SFC061TST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	3	9,093,297	458.86		433,910		428,146		350,363			(6,979)		45,028		0001
Purchased Call/SPXFCDUE Index/SFC061SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2026	3	13,002,780	468.07		581,346		532,701		380,696			(51,546)		62,005		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2025	02/12/2026	5	13,159,988	478.28		653,069		573,351		275,360			(83,090)		61,418		0001
Purchased Call/SPXFCDUE Index/SFC061TSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/20/2026	1	50,002	454.19		2,202		2,159		2,147			(60)		246		0001
Purchased Call/SPXFCDUE Index/SFC061TSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2026	3	10,894,150	459.1		505,772		499,740		432,098			(7,576)		54,021		0001
Purchased Call/SPXFCDUE Index/SFC061QSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/04/2026	1	960,131	478.26		46,475		39,670		19,395			(6,895)		4,424		0001
Purchased Call/SPXFCDUE Index/SFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/13/2026	4	8,925,810	482.8		429,615		380,367		161,443			(53,075)		41,722		0001
Purchased Call/SPXFCDUE Index/SFC061PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/22/2026	2	2,228,835	486.07		102,307		84,140		32,873			(18,810)		10,053		0001
Purchased Call/SPXFCDUE Index/SFC061RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	02/18/2026	3	6,358,389	483.11		312,424		279,074		115,130			(34,140)		29,953		0001
Purchased Call/SPXFCDUE Index/SFC061QSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2025	02/02/2026	2	3,767,325	479.41		180,300		152,694		72,704			(28,761)		17,303		0001
Purchased Call/SPXFCDUE Index/SFC061TS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/12/2026	1	99,566	451.46		4,419		4,200		4,517			(230)		485		0001
Purchased Call/SPXFCDUE Index/SFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2025	02/11/2026	3	5,217,682	479.58		240,497		210,251		103,687			(30,791)		24,313		0001
Purchased Call/SPXFCDUE Index/SFC061US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/27/2026	2	8,888,530	450.08		440,193		440,193		448,160			(1,266)		44,198		0001
Purchased Call/SPXFCDUE Index/SFC061SSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2025	03/05/2026	5	5,080,850	458.6		230,412		216,058		196,043			(15,763)		24,483		0001
Purchased Call/SPXFCDUE Index/SFC061TSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2026	1	100,000	459.1		4,754		4,689		3,936			(78)		496		0001
Purchased Call/SPXFCDUE Index/SFC061QSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2025	01/30/2026	1	999,666	479.41		44,582		37,752		19,208			(6,916)		4,569		0001
Purchased Call/SPXFCDUE Index/SFC061RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2025	02/20/2026	3	10,480,100	482.57		455,953		411,032		194,784			(48,002)		49,522		0001
Purchased Call/SPXFCDUE Index/SFC061QSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/03/2026	1	83,757	476.76		4,178		3,564		1,768			(621)		385		0001
Purchased Call/SPXFCDUE Index/SFC061RSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/20/2026	1	499,832	482.57		19,110		17,252		9,288			(1,995)		2,362		0001
Purchased Call/SPXFCDUE Index/SFC061QSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2025	02/04/2026	4	6,720,189	478.26		329,604		281,719		135,786			(48,646)		30,966		0001
Purchased Call/SPXFCDUE Index/SFC061SSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2025	03/06/2026	4	7,451,454	455.34		357,424		336,523		314,225			(23,459)		35,959		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	2	4,193,958	480.39		199,475		160,592		73,954			(40,541)		18,692		0001
Purchased Call/SPXFCDUE Index/SFC061RSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2026	1	110,229	483.08		5,225		4,648		1,987			(589)		518		0001
Purchased Call/SPXFCDUE Index/SFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2025	01/02/2026	2	354,842	480.75		15,880		12,218		5,914			(3,685)		1,546		0001
Purchased Call/SPXFCDUE Index/SFC061PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/09/2026	4	8,328,675	474.93		398,743		313,873		173,463			(86,695)		36,733		0001
Purchased Call/SPXFCDUE Index/SFC061PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2026	1	338,383	475.03		15,130		11,995		7,033			(3,159)		1,503		0001
Purchased Call/SPXFCDUE Index/SFC061PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2025	01/09/2026	2	191,886	474.93		8,567		6,760		3,969			(1,821)		846		0001
Purchased Call/SPXFCDUE Index/SFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/28/2026	3	3,423,338	481.16		158,566		132,425		61,419			(26,509)		15,595		0001
Purchased Call/SPXFCDUE Index/SFC061SS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	02/25/2026	3	4,943,481	468.22		228,038		208,268		143,623			(20,495)		23,538		0001
Purchased Call/SPXFCDUE Index/SFC061RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/06/2026	4	11,667,025	477.42		569,229		492,502		245,007			(79,290)		53,934		0001
Purchased Call/SPXFCDUE Index/SFC061TSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	03/20/2026	3	520,000	453.89		26,498		26,067		23,194			(548)		2,561		0001
Purchased Call/SPXFCDUE Index/SFC061PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2026	2	928,708	484.31		43,171		35,218		14,474			(8,053)		4,182		0001
Purchased Call/SPXFCDUE Index/SFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2025	01/02/2026	6	7,671,561	477.65		376,422		288,422		143,100			(90,077)		33,415		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2025	01/23/2026	1	944,486	486.53		35,739		29,567		13,815			(6,237)		4,267		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	1	499,832	479.46		23,143		19,479		9,469			(3,815)		2,281		0001
Purchased Call/SPXFCDUE Index/SFC061PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2026	4	3,872,254	475.08		207,063		165,014		81,368			(42,452)		17,228		0001
Purchased Call/SPXFCDUE Index/SFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2025	01/28/2026	1	116,340	481.16		5,032		4,198		2,074			(843)		530		0001
Purchased Call/SPXFCDUE Index/SFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	3	8,855,276	479.99		432,799		349,039		159,178			(87,297)		39,534		0001
Purchased Call/SPXFCDUE Index/SFC061SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	02/20/2026	1	1,018,641	473.28		43,003		39,039		25,221			(4,061)		4,813		0001
Purchased Call/SPXFCDUE Index/SFC061RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2025	02/11/2026	2	200,004	479.58		9,650		8,473		3,974			(1,234)		932		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC061RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2025	02/13/2026	1	110,001	482.8		5,243		4,644		1,989			(648)		514		0001
Purchased Call/SPXFCDUE Index/SFC061RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2025	02/13/2026	4	16,991,772	483.08		810,519		718,901		304,577			(97,051)		79,425		0001
Purchased Call/SPXFCDUE Index/SFC0610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/06/2025	12/31/2025	2	1,143,772	478.67		50,905		38,897		20,388			(12,252)		4,964		0001
Purchased Call/SPXFCDUE Index/SFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2026	2	970,958	481.81		41,077		31,803		15,713			(9,335)		4,260		0001
Purchased Call/SPXFCDUE Index/SFC0610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	01/02/2026	1	722,097	477.65		34,347		26,333		13,395			(8,209)		3,145		0001
Purchased Call/SPXFCDUE Index/SFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2025	02/26/2026	1	357,189	468.07		14,537		13,366		10,451			(1,278)		1,703		0001
Purchased Call/SPXFCDUE Index/SFC061PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2025	01/15/2026	1	664,620	480.39		29,510		23,756		11,650			(5,999)		2,962		0001
Purchased Call/SPXFCDUE Index/SFC061PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/09/2026	1	50,155	479.31		1,913		1,504		883			(420)		221		0001
Purchased Call/SPXFCDUE Index/SFC061SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2025	03/03/2026	1	751,818	460.14		32,465		30,134		27,681			(2,408)		3,612		0001
Purchased Call/SPXFCDUE Index/SFC061US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/27/2026	1	76,510	450.08		3,393		3,393		3,555			(28)		380		0001
Purchased Call/SPXFCDUE Index/SFC061US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2025	03/26/2026	1	599,965	456.15		26,450		26,377		24,891			(291)		2,979		0001
Purchased Call/SPXFCDUE Index/SFC061PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/15/2025	01/14/2026	2	1,683,650	475.08		83,199		66,325		35,121			(17,110)		7,491		0001
Purchased Call/SPXFCDUE Index/SFC061TSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2026	1	273,398	458.86		12,298		12,128		10,566			(203)		1,354		0001
Purchased Call/SPXFCDUE Index/SFC0610S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2026	1	2,970,703	486.53		142,891		118,092		43,951			(25,697)		13,489		0001
Purchased Call/SPXFCDUE Index/SFC061RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2025	02/06/2026	1	127,586	477.42		6,291		5,450		2,679			(854)		590		0001
Purchased Call/SPXFCDUE Index/SFC061TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2026	1	408,224	459.1		18,109		17,859		15,632			(298)		2,024		0001
Purchased Call/SPXFCDUE Index/SFC061RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2025	02/20/2026	3	10,049,163	473.28		470,002		424,845		248,922			(47,568)		47,486		0001
Purchased Call/SPXFCDUE Index/SFC061TS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/13/2026	1	149,485	448.97		7,794		7,491		7,456			(364)		729		0001
Purchased Call/SPXFCDUE Index/SFC061TSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2025	03/19/2026	2	282,960	454.79		13,378		13,011		12,309			(427)		1,391		0001

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Purchased Call/SPXFCDUE Index/SFC061T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	1	1,258,176	458.86		60,022		59,192		49,738			(989)		6,230		0001
Purchased Call/SPXFCDUE Index/SFC061S$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	1	63,629	455.73		2,537		2,402		2,584			(141)		307		0001
Purchased Call/SPXFCDUE Index/SFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2026	1	249,999	450.96		12,008		11,411		11,824			(627)		1,215		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	1	107,000	479.41		4,473		3,787		2,038			(694)		489		0001
Purchased Call/SPXFCDUE Index/SFC061P$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	01/21/2026	3	9,749,310	484.31		484,984		395,578		152,754			(90,430)		43,898		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	2	3,006,967	480.75		144,551		111,166		50,576			(34,189)		13,168		0001
Purchased Call/SPXFCDUE Index/SFC0610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	2	850,393	481.16		34,645		29,633		15,333			(5,211)		3,887		0001
Purchased Call/SPXFCDUE Index/SFC061U$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	1	324,458	450.08		15,247		15,247		15,259					1,613		0001
Purchased Call/SPXFCDUE Index/SFC061T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	03/20/2026	1	59,246	453.89		2,894		2,845		2,564			(56)		292		0001
Purchased Call/SPXFCDUE Index/SFC061T$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2025	03/17/2026	1	176,391	455.12		8,290		8,038		7,579			(274)		865		0001
Purchased Call/SPXFCDUE Index/SFC061P$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2026	1	349,968	479.31		14,274		11,213		6,222			(3,146)		1,541		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2026	2	1,915,258	478.86		89,402		74,355		36,631			(15,210)		8,711		0001
Purchased Call/SPXFCDUE Index/SFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2026	1	317,893	478.92		14,331		11,124		5,708			(3,228)		1,397		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	1	90,196	479.46		3,879		3,265		1,680			(639)		412		0001
Purchased Call/SPXFCDUE Index/SFC061R$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	1	3,199,036	477.42		153,810		133,047		67,435			(21,793)		14,859		0001
Purchased Call/SPXFCDUE Index/SFC061R$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	1	2,741,039	473.28		131,844		119,132		68,216			(13,651)		13,012		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2023	07/31/2025	1	85,077	425.64	4,789			797		5,967			(591)		246		0001
Purchased Call/SPXFCDUE Index/SFC0610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	1	164,843	418.98	10,269			1,728		13,884			(1,268)		478		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/01/2025	2	136,996	417.85	8,454			1,425		11,881			(1,047)		398		0001

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Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/07/2025	1	158,401	417.9	9,775			1,719		13,754			(1,205)		471		0001
Purchased Call/SPXFCDUE Index/SFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/08/2025	1	85,835	416.07	5,226			926		7,811			(644)		256		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	1	125,420	413.56	8,058			1,434		12,135			(995)		374		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/08/2025	1	124,334	414.06	7,843			1,398		11,886			(970)		371		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/11/2025	2	384,230	413.68	23,546			4,306		37,067			(2,928)		1,160		0001
Purchased Call/SPXFCDUE Index/SFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/14/2025	1	118,944	415.12	6,731			1,250		11,109			(831)		363		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	1	259,420	411.49	15,692			2,931		26,442			(1,935)		795		0001
Purchased Call/SPXFCDUE Index/SFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	1	353,170	408.79	21,227			3,982		38,288			(2,621)		1,082		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/15/2025	2	164,203	405.84	10,523			1,978		18,999			(1,303)		503		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/18/2025	1	342,204	405.45	22,738			4,353		39,936			(2,811)		1,060		0001
Purchased Call/SPXFCDUE Index/SFC0610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/21/2025	2	528,241	408.1	32,764			6,400		58,244			(4,043)		1,653		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	1	394,933	406.59	27,149			5,333		45,035			(3,347)		1,240		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	2	324,541	411.16	18,955			3,740		33,422			(2,341)		1,019		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/22/2025	2	393,971	406.11	26,267			5,190		45,394			(3,250)		1,237		0001
Purchased Call/SPXFCDUE Index/SFC0611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/25/2025	1	446,322	407.95	29,200			5,872		49,403			(3,610)		1,416		0001
Purchased Call/SPXFCDUE Index/SFC0611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/28/2025	3	1,206,651	409.79	83,711			17,145		128,364			(10,328)		3,868		0001
Purchased Call/SPXFCDUE Index/SFC0611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	3	846,033	415.06	55,161			11,399		79,780			(6,806)		2,721		0001
Purchased Call/SPXFCDUE Index/SFC0611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	1	414,034	416.5	26,313			5,452		37,715			(3,249)		1,332		0001
Purchased Call/SPXFCDUE Index/SFC0611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	2	469,337	416.47	29,217			6,065		42,784			(3,617)		1,509		0001

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Purchased Call/SPXFCDUE Index/SFC0611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	08/29/2025	1	533,247	416.57	32,553			6,763		48,492			(4,047)		1,715		0001
Purchased Call/SPXFCDUE Index/SFC0611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	2	1,476,055	414.55	86,288			18,634		141,224			(10,643)		4,856		0001
Purchased Call/SPXFCDUE Index/SFC0611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2025	1	328,061	416.57	18,609			3,993		29,880			(2,297)		1,076		0001
Purchased Call/SPXFCDUE Index/SFC0611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	1	423,566	410.48	26,282			5,691		44,489			(3,245)		1,393		0001
Purchased Call/SPXFCDUE Index/SFC0611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/05/2025	2	402,197	409.24	25,800			5,596		43,425			(3,192)		1,323		0001
Purchased Call/SPXFCDUE Index/SFC0611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/08/2025	2	514,753	409.32	34,253			7,551		55,493			(4,236)		1,709		0001
Purchased Call/SPXFCDUE Index/SFC0611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/11/2025	2	811,401	412.62	48,850			10,943		81,372			(6,026)		2,719		0001
Purchased Call/SPXFCDUE Index/SFC0611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	2	388,584	409.86	26,719			6,040		41,492			(3,298)		1,306		0001
Purchased Call/SPXFCDUE Index/SFC0611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/12/2025	2	753,658	410.21	51,286			11,605		79,853			(6,335)		2,534		0001
Purchased Call/SPXFCDUE Index/SFC0611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/12/2025	2	655,215	415.35	36,248			8,215		61,749			(4,489)		2,203		0001
Purchased Call/SPXFCDUE Index/SFC0611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/15/2025	1	315,161	408.15	19,914			4,581		34,920			(2,462)		1,069		0001
Purchased Call/SPXFCDUE Index/SFC0611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/18/2025	2	1,802,970	408.04	110,790			25,881		200,443			(13,664)		6,170		0001
Purchased Call/SPXFCDUE Index/SFC0612$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	2	865,461	406.95	49,370			11,602		98,561			(6,088)		2,971		0001
Purchased Call/SPXFCDUE Index/SFC0612$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	1	364,404	402.19	19,852			4,682		45,785			(2,451)		1,251		0001
Purchased Call/SPXFCDUE Index/SFC0612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/19/2025	2	936,378	394.54	57,954			13,689		136,392			(7,166)		3,214		0001
Purchased Call/SPXFCDUE Index/SFC0612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/22/2025	1	556,453	393.37	35,732			8,564		82,812			(4,417)		1,927		0001
Purchased Call/SPXFCDUE Index/SFC0612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/25/2025	3	1,599,267	394.25	91,991			22,377		234,254			(11,345)		5,584		0001
Purchased Call/SPXFCDUE Index/SFC0612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	2	577,762	389.22	36,709			8,985		92,668			(4,528)		2,023		0001
Purchased Call/SPXFCDUE Index/SFC0612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/26/2025	1	655,125	389.17	42,977			10,552		105,168			(5,306)		2,294		0001

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Purchased Call/SPXFCDUE Index/SFC0612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	09/26/2025	2	1,200,457	391.11	75,107			18,470		183,724			(9,289)		4,203		0001
Purchased Call/SPXFCDUE Index/SFC0612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2023	09/29/2025	3	1,091,026	390.63	67,881			16,963		170,695			(8,403)		3,852		0001
Purchased Call/SPXFCDUE Index/SFC0612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/02/2025	4	1,043,915	389.66	62,033			15,774		166,147			(7,692)		3,716		0001
Purchased Call/SPXFCDUE Index/SFC0612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2025	2	404,402	385.31	26,842			6,826		69,371			(3,310)		1,443		0001
Purchased Call/SPXFCDUE Index/SFC0612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	1	465,025	387.88	29,229			7,469		76,361			(3,609)		1,660		0001
Purchased Call/SPXFCDUE Index/SFC0612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/03/2025	4	616,808	387.42	40,918			10,497		102,088			(5,080)		2,202		0001
Purchased Call/SPXFCDUE Index/SFC0612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/06/2025	2	649,317	390.67	42,655			11,055		101,551			(5,278)		2,336		0001
Purchased Call/SPXFCDUE Index/SFC0612$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/20/2024	10/09/2025	2	1,587,081	391.93	111,247			30,660		242,769			(14,405)		5,755		0001
Purchased Call/SPXFCDUE Index/SFC0612$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	1	1,095,475	393.33	71,021			18,731		163,456			(8,756)		3,983		0001
Purchased Call/SPXFCDUE Index/SFC0612$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/10/2025	3	894,832	394.51	53,819			14,269		130,681			(6,652)		3,253		0001
Purchased Call/SPXFCDUE Index/SFC0612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/10/2025	2	380,122	392.53	23,656			6,279		57,542			(2,930)		1,382		0001
Purchased Call/SPXFCDUE Index/SFC0613$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/13/2025	2	1,619,820	390.82	108,687			29,198		252,757			(13,439)		5,935		0001
Purchased Call/SPXFCDUE Index/SFC0613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/16/2025	3	2,100,458	394.08	128,791			35,042		309,191			(15,884)		7,755		0001
Purchased Call/SPXFCDUE Index/SFC0613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	2	566,763	393.49	32,966			9,020		84,349			(4,066)		2,098		0001
Purchased Call/SPXFCDUE Index/SFC0613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/17/2025	2	1,501,794	389.72	90,239			24,773		238,979			(11,144)		5,558		0001
Purchased Call/SPXFCDUE Index/SFC0613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/17/2025	1	174,024	387.33	10,078			2,770		28,856			(1,246)		644		0001
Purchased Call/SPXFCDUE Index/SFC0613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/20/2025	2	678,545	382.82	42,024			11,696		121,273			(5,197)		2,530		0001
Purchased Call/SPXFCDUE Index/SFC0613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/23/2025	3	2,077,945	381.94	135,433			38,153		376,655			(16,701)		7,805		0001
Purchased Call/SPXFCDUE Index/SFC0613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	3	861,378	384.11	49,669			14,082		150,742			(6,132)		3,243		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0613$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2023	10/24/2025	3	949,416	379.97	61,387			17,537		177,642			(7,624)		3,575		0001
Purchased Call/SPXFCDUE Index/SFC0613$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/24/2025	1	492,329	376.92	30,003			8,537		96,624			(3,709)		1,854		0001
Purchased Call/SPXFCDUE Index/SFC0613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/30/2023	10/27/2025	3	1,891,206	374.99	129,840			37,392		382,262			(16,057)		7,173		0001
Purchased Call/SPXFCDUE Index/SFC0613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2023	10/30/2025	3	2,119,756	378.68	141,573			41,256		404,729			(17,466)		8,097		0001
Purchased Call/SPXFCDUE Index/SFC0613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	2	712,558	380.25	48,694			14,256		132,797			(6,005)		2,728		0001
Purchased Call/SPXFCDUE Index/SFC0613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	2	1,026,872	383.4	74,933			22,029		181,926			(9,257)		3,931		0001
Purchased Call/SPXFCDUE Index/SFC0613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2023	10/31/2025	1	558,274	389.38	37,837			11,132		89,471			(4,678)		2,137		0001
Purchased Call/SPXFCDUE Index/SFC0613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2023	11/03/2025	2	829,857	392.83	53,154			15,824		125,210			(6,575)		3,199		0001
Purchased Call/SPXFCDUE Index/SFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2023	11/05/2025	1	189,505	392.83	12,282			3,683		28,596			(1,516)		734		0001
Purchased Call/SPXFCDUE Index/SFC0613$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2023	11/06/2025	4	1,859,674	392.86	121,484			36,604		280,420			(15,000)		7,219		0001
Purchased Call/SPXFCDUE Index/SFC0614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	2	1,400,945	393.88	89,608			27,087		207,542			(11,049)		5,451		0001
Purchased Call/SPXFCDUE Index/SFC0614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	1	1,803,609	394.39	107,606			32,653		264,765			(13,285)		7,017		0001
Purchased Call/SPXFCDUE Index/SFC0614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2023	11/07/2025	2	978,371	391.12	68,820			20,916		152,179			(8,513)		3,806		0001
Purchased Call/SPXFCDUE Index/SFC0614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2023	11/10/2025	3	651,723	397	43,361			13,333		91,268			(5,366)		2,553		0001
Purchased Call/SPXFCDUE Index/SFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2023	11/12/2025	2	2,571,730	397	182,809			56,594		360,219			(22,575)		10,118		0001
Purchased Call/SPXFCDUE Index/SFC0614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2023	11/13/2025	2	1,325,831	396.47	95,250			29,578		187,498			(11,747)		5,228		0001
Purchased Call/SPXFCDUE Index/SFC0614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	2	1,036,525	403.19	67,064			20,920		129,266			(8,269)		4,096		0001
Purchased Call/SPXFCDUE Index/SFC0614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2023	11/14/2025	4	905,642	404.05	58,668			18,405		111,073			(7,258)		3,579		0001
Purchased Call/SPXFCDUE Index/SFC0614$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2023	11/14/2025	2	1,359,772	404.38	90,457			28,392		165,699			(11,219)		5,374		0001

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Purchased Call/SPXFCDUE Index/SFC0614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/17/2025	4	1,468,873	404.83	99,039			31,477		177,458			(12,273)		5,843		0001
Purchased Call/SPXFCDUE Index/SFC0614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/20/2025	4	2,246,973	407.62	144,878			46,953		257,237			(18,047)		8,996		0001
Purchased Call/SPXFCDUE Index/SFC0614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/21/2025	4	2,088,405	406.8	136,157			44,075		243,228			(16,880)		8,379		0001
Purchased Call/SPXFCDUE Index/SFC0614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/21/2025	3	897,815	408.51	56,640			18,324		101,038			(7,017)		3,602		0001
Purchased Call/SPXFCDUE Index/SFC0614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/26/2025	2	365,968	408.36	23,085			7,591		41,369			(2,851)		1,484		0001
Purchased Call/SPXFCDUE Index/SFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/26/2025	4	1,956,113	407.6	125,921			41,472		224,509			(15,565)		7,931		0001
Purchased Call/SPXFCDUE Index/SFC0614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/24/2025	2	131,222	408.36	8,396			2,755		14,827			(1,042)		530		0001
Purchased Call/SPXFCDUE Index/SFC0614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/28/2025	3	631,501	407.77	41,042			13,610		72,276			(5,064)		2,571		0001
Purchased Call/SPXFCDUE Index/SFC0614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	11/28/2025	5	2,208,788	407.46	154,940			52,017		254,364			(19,329)		8,993		0001
Purchased Call/SPXFCDUE Index/SFC0615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	11/28/2025	5	4,566,302	409.3	292,178			97,559		506,785			(36,321)		18,591		0001
Purchased Call/SPXFCDUE Index/SFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/01/2025	3	962,085	412.54	57,527			19,348		99,932			(7,117)		3,941		0001
Purchased Call/SPXFCDUE Index/SFC0615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2025	4	2,594,133	409.37	167,438			56,975		287,927			(20,684)		10,692		0001
Purchased Call/SPXFCDUE Index/SFC0615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	3	589,038	408.81	37,242			12,704		66,151			(4,594)		2,433		0001
Purchased Call/SPXFCDUE Index/SFC0615$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/05/2025	4	821,366	406.78	59,044			20,232		96,040			(7,309)		3,392		0001
Purchased Call/SPXFCDUE Index/SFC0615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/05/2025	3	2,833,272	410.84	191,882			65,778		305,369			(23,763)		11,701		0001
Purchased Call/SPXFCDUE Index/SFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/08/2025	4	1,025,934	413.16	71,149			24,640		105,440			(8,807)		4,262		0001
Purchased Call/SPXFCDUE Index/SFC0615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/10/2025	2	492,623	413.16	34,883			12,169		50,695			(4,317)		2,055		0001
Purchased Call/SPXFCDUE Index/SFC0615$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/11/2025	4	2,811,413	414.79	199,994			69,870		279,721			(24,680)		11,749		0001
Purchased Call/SPXFCDUE Index/SFC0615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/12/2025	6	1,158,756	417.43	89,701			31,874		109,084			(11,199)		4,852		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/12/2025	4	1,378,566	425.67	94,075			33,151		107,974			(11,646)		5,773		0001
Purchased Call/SPXFCDUE Index/SFC0615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/12/2025	4	2,234,398	428.35	150,217			53,016		164,350			(18,647)		9,356		0001
Purchased Call/SPXFCDUE Index/SFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/15/2025	4	1,204,957	428.74	78,858			28,102		87,899			(9,776)		5,075		0001
Purchased Call/SPXFCDUE Index/SFC0615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/17/2025	3	1,522,001	428.74	102,128			36,545		111,349			(12,613)		6,435		0001
Purchased Call/SPXFCDUE Index/SFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/18/2025	5	1,906,303	430.48	121,547			43,731		133,948			(15,022)		8,075		0001
Purchased Call/SPXFCDUE Index/SFC0615$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/19/2025	5	1,261,860	432.75	75,507			27,451		84,096			(9,372)		5,356		0001
Purchased Call/SPXFCDUE Index/SFC0615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/19/2025	4	733,919	425.69	50,984			18,498		57,797			(6,315)		3,115		0001
Purchased Call/SPXFCDUE Index/SFC0615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/19/2025	3	873,662	429.51	57,762			20,979		62,943			(7,174)		3,708		0001
Purchased Call/SPXFCDUE Index/SFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/22/2025	4	771,382	430.13	50,430			18,555		54,830			(6,264)		3,293		0001
Purchased Call/SPXFCDUE Index/SFC0616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/05/2024	12/26/2025	7	3,195,873	431.66	200,910			74,722		219,849			(24,854)		13,743		0001
Purchased Call/SPXFCDUE Index/SFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	5	1,950,264	431.63	120,751			44,949		134,258			(14,950)		8,387		0001
Purchased Call/SPXFCDUE Index/SFC0616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/02/2024	12/26/2025	3	1,557,609	432.43	87,991			32,807		105,189			(10,944)		6,698		0001
Purchased Call/SPXFCDUE Index/SFC0616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/09/2024	12/29/2025	4	1,556,370	430.68	88,239			33,185		109,720			(10,945)		6,730		0001
Purchased Call/SPXFCDUE Index/SFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2024	01/02/2026	6	3,512,292	426.57	210,517			80,171		273,457			(26,014)		15,299		0001
Purchased Call/SPXFCDUE Index/SFC0616$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/04/2024	01/02/2026	4	2,102,441	423.08	136,943			52,234		176,998			(16,955)		9,158		0001
Purchased Call/SPXFCDUE Index/SFC0616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/05/2024	01/02/2026	5	2,129,810	421.48	152,547			58,312		185,687			(18,960)		9,277		0001
Purchased Call/SPXFCDUE Index/SFC0616$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2024	01/05/2026	4	879,779	422.09	62,494			24,079		75,723			(7,744)		3,853		0001
Purchased Call/SPXFCDUE Index/SFC0616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2024	01/07/2026	3	331,864	422.09	23,998			9,297		28,600			(2,967)		1,459		0001
Purchased Call/SPXFCDUE Index/SFC0616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2024	01/08/2026	5	1,808,150	428.5	117,112			45,470		135,041			(14,463)		7,961		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2024	01/09/2026	7	2,884,758	427.54	191,449			74,749		220,540			(23,681)		12,723		0001
Purchased Call/SPXFCDUE Index/SFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2024	01/09/2026	3	1,537,918	429.76	99,465			38,937		111,715			(12,300)		6,783		0001
Purchased Call/SPXFCDUE Index/SFC0616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2024	01/09/2026	4	2,104,369	429.52	136,897			53,743		153,717			(16,989)		9,281		0001
Purchased Call/SPXFCDUE Index/SFC0616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2024	01/12/2026	3	1,298,365	429.76	82,034			32,520		94,395			(10,205)		5,757		0001
Purchased Call/SPXFCDUE Index/SFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2024	01/16/2026	5	4,103,925	427.88	265,340			105,930		313,030			(32,763)		18,322		0001
Purchased Call/SPXFCDUE Index/SFC0616$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/16/2026	4	3,091,890	425.93	217,777			87,164		246,395			(26,907)		13,804		0001
Purchased Call/SPXFCDUE Index/SFC0617$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2026	2	2,207,981	429.6	155,388			62,268		161,932			(19,235)		9,857		0001
Purchased Call/SPXFCDUE Index/SFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2026	3	517,536	434.86	34,151			13,715		33,549			(4,243)		2,311		0001
Purchased Call/SPXFCDUE Index/SFC0617$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2024	01/22/2026	2	4,053,818	435.93	266,455			108,363		260,667			(32,858)		18,284		0001
Purchased Call/SPXFCDUE Index/SFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2024	01/23/2026	3	2,183,125	437.16	142,244			58,066		136,625			(17,541)		9,863		0001
Purchased Call/SPXFCDUE Index/SFC0617$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2024	01/23/2026	6	1,889,346	437.62	131,270			54,524		116,946			(16,446)		8,536		0001
Purchased Call/SPXFCDUE Index/SFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2024	01/23/2026	3	1,837,168	439.86	118,674			48,719		107,721			(14,685)		8,300		0001
Purchased Call/SPXFCDUE Index/SFC0617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/29/2024	01/26/2026	4	2,217,569	439.74	151,239			62,547		130,701			(18,712)		10,069		0001
Purchased Call/SPXFCDUE Index/SFC0617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2024	01/29/2026	2	2,814,565	443.52	179,273			74,622		151,934			(22,104)		12,843		0001
Purchased Call/SPXFCDUE Index/SFC0617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2024	01/30/2026	4	2,174,865	443.62	121,472			50,797		117,409			(14,990)		9,940		0001
Purchased Call/SPXFCDUE Index/SFC0617$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/02/2024	01/30/2026	2	1,801,627	434.33	126,166			52,909		121,481			(15,578)		8,235		0001
Purchased Call/SPXFCDUE Index/SFC0617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2024	01/30/2026	3	1,817,946	438.97	127,386			53,516		109,922			(15,765)		8,309		0001
Purchased Call/SPXFCDUE Index/SFC0617$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2024	02/02/2026	3	1,384,973	444.41	86,803			36,737		73,454			(10,738)		6,361		0001
Purchased Call/SPXFCDUE Index/SFC0617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2024	02/05/2026	3	4,155,760	442.54	272,408			116,054		232,395			(33,598)		19,180		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0617$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2024	02/06/2026	6	2,284,620	442.73	157,253			67,423		127,509			(19,449)		10,561		0001
Purchased Call/SPXFCDUE Index/SFC0617$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2024	02/06/2026	4	2,769,543	446.72	179,634			77,150		139,990			(22,206)		12,803		0001
Purchased Call/SPXFCDUE Index/SFC0617$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2024	02/06/2026	4	2,773,319	446.98	185,833			79,853		139,264			(22,986)		12,820		0001
Purchased Call/SPXFCDUE Index/SFC0617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2024	02/09/2026	3	2,007,462	450.04	123,509			53,437		93,356			(15,274)		9,325		0001
Purchased Call/SPXFCDUE Index/SFC0617$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2024	02/12/2026	5	4,320,229	449.47	243,514			106,199		205,055			(30,060)		20,162		0001
Purchased Call/SPXFCDUE Index/SFC0618$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2024	02/13/2026	2	1,722,142	441.3	116,191			50,784		100,334			(14,327)		8,050		0001
Purchased Call/SPXFCDUE Index/SFC0618$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/13/2026	5	2,315,385	444.3	151,819			66,776		125,446			(18,775)		10,823		0001
Purchased Call/SPXFCDUE Index/SFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/13/2026	1	869,255	446.53	53,612			23,580		44,570			(6,628)		4,063		0001
Purchased Call/SPXFCDUE Index/SFC0618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2024	02/13/2026	1	1,471,336	444.46	88,917			39,163		79,404			(11,053)		6,878		0001
Purchased Call/SPXFCDUE Index/SFC0618$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/19/2026	3	2,644,653	444.46	161,066			71,703		143,413			(19,863)		12,478		0001
Purchased Call/SPXFCDUE Index/SFC0618$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2024	02/20/2026	5	1,647,987	441.26	110,496			49,439		96,746			(13,648)		7,787		0001
Purchased Call/SPXFCDUE Index/SFC0618$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2024	02/20/2026	3	2,410,631	442.02	178,651			80,111		138,979			(22,066)		11,391		0001
Purchased Call/SPXFCDUE Index/SFC0618$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/20/2026	2	1,353,399	451.69	86,879			39,011		61,353			(10,750)		6,395		0001
Purchased Call/SPXFCDUE Index/SFC0618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/23/2026	2	1,030,848	452.42	64,014			28,925		45,982			(7,915)		4,893		0001
Purchased Call/SPXFCDUE Index/SFC0618$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2024	02/26/2026	4	3,596,220	450.81	231,887			105,542		167,983			(28,617)		17,149		0001
Purchased Call/SPXFCDUE Index/SFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/27/2026	3	1,875,426	451.24	120,571			55,100		86,893			(14,879)		8,957		0001
Purchased Call/SPXFCDUE Index/SFC0618$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/29/2024	02/27/2026	4	2,052,450	450.23	137,860			63,189		97,557			(17,040)		9,802		0001
Purchased Call/SPXFCDUE Index/SFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	02/27/2026	3	2,105,404	453.04	141,492			64,917		93,157			(17,504)		10,055		0001
Purchased Call/SPXFCDUE Index/SFC0618$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2024	02/27/2026	3	1,539,003	456.32	95,665			43,984		62,489			(11,886)		7,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2024	03/04/2026	3	3,430,438	455.46	201,156			93,269		143,488			(24,839)		16,506		0001
Purchased Call/SPXFCDUE Index/SFC0618$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/05/2026	4	1,359,395	449.87	93,226			43,471		65,679			(11,535)		6,550		0001
Purchased Call/SPXFCDUE Index/SFC0618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2024	03/06/2026	2	1,319,316	452.51	90,574			42,360		59,825			(11,187)		6,367		0001
Purchased Call/SPXFCDUE Index/SFC0618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2024	03/06/2026	2	1,044,034	457.29	63,932			29,940		41,843			(7,908)		5,038		0001
Purchased Call/SPXFCDUE Index/SFC0619$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2024	03/06/2026	2	1,061,756	454.69	67,380			31,599		45,533			(8,366)		5,124		0001
Purchased Call/SPXFCDUE Index/SFC0619$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2024	03/09/2026	1	95,771	454.69	6,483			3,058		4,117			(803)		464		0001
Purchased Call/SPXFCDUE Index/SFC0619$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2024	03/11/2026	2	3,078,546	453.64	211,778			100,222		136,375			(26,149)		14,965		0001
Purchased Call/SPXFCDUE Index/SFC0619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	02/11/2026	1	50,031	450.04	3,546			1,606		2,336			(456)		233		0001
Purchased Call/SPXFCDUE Index/SFC0619$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/12/2026	5	1,779,584	458.43	112,047			53,393		69,786			(13,885)		8,663		0001
Purchased Call/SPXFCDUE Index/SFC0619$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2024	03/13/2026	2	1,795,955	457.49	111,304			53,126		72,464			(13,743)		8,756		0001
Purchased Call/SPXFCDUE Index/SFC0619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/13/2026	3	1,661,450	455.97	102,544			49,040		69,717			(12,687)		8,100		0001
Purchased Call/SPXFCDUE Index/SFC0619$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2024	03/13/2026	3	2,256,429	453.08	152,963			73,251		101,885			(19,001)		11,000		0001
Purchased Call/SPXFCDUE Index/SFC0619$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2024	03/18/2026	5	3,179,980	456.32	210,698			101,855		133,127			(26,043)		15,614		0001
Purchased Call/SPXFCDUE Index/SFC0619$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2024	03/19/2026	2	1,347,263	458.83	92,675			44,937		52,955			(11,447)		6,625		0001
Purchased Call/SPXFCDUE Index/SFC0619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/20/2026	2	1,016,043	462.82	67,224			32,735		36,067			(8,300)		5,003		0001
Purchased Call/SPXFCDUE Index/SFC0619$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/20/2026	3	1,498,743	465.11	93,598			45,661		50,023			(11,588)		7,380		0001
Purchased Call/SPXFCDUE Index/SFC0619$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2024	03/20/2026	2	2,016,936	464.63	123,230			60,179		68,198			(15,301)		9,932		0001
Purchased Call/SPXFCDUE Index/SFC0619$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2024	03/25/2026	3	6,902,704	462.21	433,279			213,401		251,042			(53,501)		34,229		0001
Purchased Call/SPXFCDUE Index/SFC0619$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/26/2026	3	1,711,371	460.83	116,613			57,638		64,691			(14,407)		8,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	2	1,096,980	464.97	71,095			35,314		37,304			(8,783)		5,455		0001
Purchased Call/SPXFCDUE Index/SFC061ASJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2024	04/16/2026	2	907,885	446.95	55,250			28,909		49,319			(6,823)		4,638		0001
Purchased Call/SPXFCDUE Index/SFC061CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2024	06/10/2026	3	5,045,069	459.93	347,558			208,173		216,687			(42,948)		27,570		0001
Purchased Call/SPXFCDUE Index/SFC061BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2024	05/08/2026	3	1,442,415	449.97	94,959			52,681		74,944			(11,731)		7,578		0001
Purchased Call/SPXFCDUE Index/SFC061BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2024	05/14/2026	2	1,630,517	455.05	114,116			64,063		75,837			(14,090)		8,630		0001
Purchased Call/SPXFCDUE Index/SFC061ASL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	2	1,290,964	444.7	80,004			42,048		73,960			(9,878)		6,603		0001
Purchased Call/SPXFCDUE Index/SFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/06/2026	3	6,781,242	449.16	439,722			242,143		357,924			(54,332)		35,539		0001
Purchased Call/SPXFCDUE Index/SFC061ASF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/15/2024	04/10/2026	2	1,971,828	451.21	116,859			60,465		96,342			(14,510)		9,993		0001
Purchased Call/SPXFCDUE Index/SFC061AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	2	1,331,470	457.22	83,582			42,383		55,803			(10,392)		6,676		0001
Purchased Call/SPXFCDUE Index/SFC061BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	2	1,676,317	460.79	106,048			59,944		68,227			(13,134)		8,883		0001
Purchased Call/SPXFCDUE Index/SFC061AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	2	681,786	453.94	45,607			23,096		30,998			(5,652)		3,418		0001
Purchased Call/SPXFCDUE Index/SFC0619SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	3	2,258,977	458.93	143,173			72,132		90,687			(17,682)		11,326		0001
Purchased Call/SPXFCDUE Index/SFC061AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	2	1,585,004	459.4	92,578			46,805		62,877			(11,446)		7,947		0001
Purchased Call/SPXFCDUE Index/SFC061BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2025	05/07/2026	3	1,929,202	450.05	110,117	11,451		72,200		99,937			(13,710)		10,123		0001
Purchased Call/SPXFCDUE Index/SFC0619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/03/2024	04/01/2026	2	5,061,170	463.97	297,291			149,270		177,989			(36,705)		25,340		0001
Purchased Call/SPXFCDUE Index/SFC061BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2024	04/29/2026	4	4,507,919	446.86	265,862			143,800		248,850			(32,838)		23,418		0001
Purchased Call/SPXFCDUE Index/SFC061AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/09/2026	3	1,321,912	456.37	80,131			41,148		56,857			(9,897)		6,691		0001
Purchased Call/SPXFCDUE Index/SFC061AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	2	959,053	453.82	62,042			32,017		44,004			(7,662)		4,861		0001
Purchased Call/SPXFCDUE Index/SFC061BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2024	05/20/2026	4	5,039,562	460.69	322,959			184,127		207,010			(39,915)		26,868		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061C$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2024	06/05/2026	3	2,526,129	459.48	161,677			95,913		109,057			(19,967)		13,725		0001
Purchased Call/SPXFCDUE Index/SFC061C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2024	05/28/2026	2	4,511,441	457.58	265,064			153,937		201,283			(32,729)		24,283		0001
Purchased Call/SPXFCDUE Index/SFC061B$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	05/21/2026	5	2,325,884	462.67	137,121			78,465		91,220			(16,962)		12,415		0001
Purchased Call/SPXFCDUE Index/SFC061C$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2024	06/05/2026	2	1,295,056	459.09	83,390			49,600		56,417			(10,353)		7,036		0001
Purchased Call/SPXFCDUE Index/SFC061C$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/04/2024	06/03/2026	3	3,778,970	453.37	246,612			145,244		187,033			(30,455)		20,485		0001
Purchased Call/SPXFCDUE Index/SFC061C$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	3	1,174,935	454.58	79,591			45,888		55,907			(9,863)		6,279		0001
Purchased Call/SPXFCDUE Index/SFC061C$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	05/29/2026	2	1,420,681	452.38	91,809			53,721		71,574			(11,398)		7,656		0001
Purchased Call/SPXFCDUE Index/SFC061B$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2024	05/13/2026	3	4,913,506	452.21	332,953			186,785		243,593			(41,190)		25,974		0001
Purchased Call/SPXFCDUE Index/SFC061C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/18/2024	06/12/2026	2	834,372	467.43	56,955			34,477		30,127			(7,071)		4,570		0001
Purchased Call/SPXFCDUE Index/SFC061B$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/01/2024	04/30/2026	4	1,876,472	442.61	118,883			64,535		114,036			(14,699)		9,760		0001
Purchased Call/SPXFCDUE Index/SFC061A$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/22/2026	3	3,664,187	443.05	248,911			132,204		218,697			(30,737)		18,865		0001
Purchased Call/SPXFCDUE Index/SFC061C$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/12/2026	3	1,602,661	468.06	104,929			63,478		56,994			(13,010)		8,778		0001
Purchased Call/SPXFCDUE Index/SFC061C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	2	2,069,253	459.07	122,276			70,262		88,679			(15,097)		11,059		0001
Purchased Call/SPXFCDUE Index/SFC061C$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	05/29/2026	2	995,853	449.38	66,520			38,874		53,660			(8,230)		5,367		0001
Purchased Call/SPXFCDUE Index/SFC061B$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/21/2024	05/15/2026	2	1,744,603	460.4	112,014			63,387		71,675			(13,910)		9,245		0001
Purchased Call/SPXFCDUE Index/SFC061C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2024	06/04/2026	2	1,270,878	454.58	87,410			51,603		61,279			(10,793)		6,897		0001
Purchased Call/SPXFCDUE Index/SFC061D$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/18/2026	2	1,664,635	471.64	104,069			63,778		54,883			(12,891)		9,180		0001
Purchased Call/SPXFCDUE Index/SFC061C$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2024	06/11/2026	3	2,857,686	461.1	202,460			121,667		119,629			(25,021)		15,634		0001
Purchased Call/SPXFCDUE Index/SFC061A$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2024	04/24/2026	4	2,615,011	443.87	176,732			95,097		153,732			(21,970)		13,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/01/2026	3	2,243,330	442.84	152,921			83,488		135,950			(18,921)		11,683		0001
Purchased Call/SPXFCDUE Index/SFC061AST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2024	04/23/2026	2	2,419,719	447.31	152,828			81,398		131,350			(18,871)		12,474		0001
Purchased Call/SPXFCDUE Index/SFC061ASZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2024	04/24/2026	2	1,780,079	446.5	112,061			60,150		98,618			(13,914)		9,188		0001
Purchased Call/SPXFCDUE Index/SFC061DS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/18/2026	2	1,517,267	472.9	94,745			57,994		48,504			(11,720)		8,367		0001
Purchased Call/SPXFCDUE Index/SFC061D$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2024	06/18/2026	2	2,121,398	470.63	131,425			80,643		71,684			(16,338)		11,699		0001
Purchased Call/SPXFCDUE Index/SFC061BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2024	05/01/2026	3	2,443,189	441.11	160,473			87,457		153,763			(19,817)		12,724		0001
Purchased Call/SPXFCDUE Index/SFC061BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/07/2024	05/01/2026	3	1,737,958	446.7	116,621			63,977		96,647			(14,537)		9,051		0001
Purchased Call/SPXFCDUE Index/SFC061CST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2024	06/12/2026	4	2,833,890	467.28	183,735			110,882		102,695			(22,711)		15,522		0001
Purchased Call/SPXFCDUE Index/SFC061DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/27/2024	06/26/2026	2	1,852,072	471.54	118,114			73,486		61,718			(14,584)		10,305		0001
Purchased Call/SPXFCDUE Index/SFC061DSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/02/2024	06/26/2026	3	1,606,265	471.6	101,001			62,935		53,449			(12,495)		8,937		0001
Purchased Call/SPXFCDUE Index/SFC0619SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2024	03/27/2026	2	2,830,673	466.22	173,225			86,257		93,094			(21,505)		14,076		0001
Purchased Call/SPXFCDUE Index/SFC061D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/17/2026	2	5,997,585	471.9	388,075			236,382		195,713			(47,926)		33,037		0001
Purchased Call/SPXFCDUE Index/SFC061CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2024	06/05/2026	2	2,299,225	459.46	146,022			86,775		99,308			(18,083)		12,492		0001
Purchased Call/SPXFCDUE Index/SFC061ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2024	04/17/2026	4	1,469,066	443.6	89,679			47,223		86,282			(11,102)		7,514		0001
Purchased Call/SPXFCDUE Index/SFC061BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2024	05/08/2026	1	1,146,564	452.79	72,042			40,056		55,825			(8,943)		6,024		0001
Purchased Call/SPXFCDUE Index/SFC061ASV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2024	04/24/2026	2	799,119	447.52	47,945			25,664		43,250			(5,920)		4,125		0001
Purchased Call/SPXFCDUE Index/SFC061ASH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	04/15/2026	4	4,872,239	447.31	305,560			159,996		262,212			(37,869)		24,857		0001
Purchased Call/SPXFCDUE Index/SFC061DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/24/2026	4	3,407,478	468.84	223,025			137,799		120,743			(27,541)		18,917		0001
Purchased Call/SPXFCDUE Index/SFC061A$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/15/2024	04/10/2026	3	784,955	456.64	44,900			23,203		33,613			(5,556)		3,978		0001

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Purchased Call/SPXFCDUE Index/SFC061A$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/08/2026	4	7,805,525	456.73	481,285			246,481		332,197			(59,468)		39,453		0001
Purchased Call/SPXFCDUE Index/SFC061BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2026	2	1,730,381	461.2	109,353			61,700		69,735			(13,503)		9,170		0001
Purchased Call/SPXFCDUE Index/SFC061D$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/25/2026	3	1,175,428	470.38	76,236			47,272		40,236			(9,425)		6,533		0001
Purchased Call/SPXFCDUE Index/SFC061C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2024	05/22/2026	2	1,598,082	458.2	99,125			57,125		69,904			(12,325)		8,541		0001
Purchased Call/SPXFCDUE Index/SFC061C$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2024	05/26/2026	2	679,538	458.2	39,503			22,895		29,772			(4,891)		3,649		0001
Purchased Call/SPXFCDUE Index/SFC061B$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2024	05/08/2026	2	1,742,865	451.86	112,259			62,341		86,707			(13,885)		9,157		0001
Purchased Call/SPXFCDUE Index/SFC061C$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	2	989,440	453.47	59,462			34,706		48,632			(7,344)		5,332		0001
Purchased Call/SPXFCDUE Index/SFC061A$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2026	2	1,263,876	440.05	85,138			44,878		80,322			(10,572)		6,465		0001
Purchased Call/SPXFCDUE Index/SFC061HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/21/2026	2	236,087	487.58	15,621			11,576		6,160			(1,928)		1,434		0001
Purchased Call/SPXFCDUE Index/SFC061HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	09/25/2026	2	2,194,308	488.13	147,947			111,834		57,192			(18,467)		13,382		0001
Purchased Call/SPXFCDUE Index/SFC061GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/14/2026	2	220,405	483.01	14,428			10,558		6,330			(1,783)		1,330		0001
Purchased Call/SPXFCDUE Index/SFC061E$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	08/05/2026	5	3,615,459	471.4	239,422			161,959		128,039			(29,601)		20,988		0001
Purchased Call/SPXFCDUE Index/SFC061DSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/10/2026	2	1,865,074	491.11	121,788			78,339		39,059			(15,121)		10,537		0001
Purchased Call/SPXFCDUE Index/SFC061E$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/30/2026	3	1,058,927	476.16	72,528			48,431		33,190			(8,957)		6,110		0001
Purchased Call/SPXFCDUE Index/SFC061F$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	2	2,638,720	473.84	173,116			117,902		88,796			(21,413)		15,349		0001
Purchased Call/SPXFCDUE Index/SFC061EST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	1	358,766	476.69	22,067			14,813		11,142			(2,728)		2,072		0001
Purchased Call/SPXFCDUE Index/SFC061F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	2	1,551,793	470.38	106,029			72,106		56,551			(13,091)		9,027		0001
Purchased Call/SPXFCDUE Index/SFC061ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	2	1,603,007	477.28	102,722			68,092		48,561			(12,759)		9,191		0001
Purchased Call/SPXFCDUE Index/SFC061F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	6	1,900,212	474.73	126,897			86,701		62,633			(15,780)		11,053		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061E$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/15/2026	2	5,427,368	491.99	366,510			236,975		111,983			(45,254)		30,826		0001
Purchased Call/SPXFCDUE Index/SFC061D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2024	07/02/2026	3	3,176,916	484.77	204,956			129,803		76,995			(25,492)		17,794		0001
Purchased Call/SPXFCDUE Index/SFC061G$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	2	1,438,415	490.84	82,137			58,478		33,343			(10,211)		8,543		0001
Purchased Call/SPXFCDUE Index/SFC061D$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	2	1,716,151	479.79	118,226			74,765		47,184			(14,643)		9,612		0001
Purchased Call/SPXFCDUE Index/SFC061D$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	2	2,070,565	493.75	120,140			77,067		40,495			(14,834)		11,698		0001
Purchased Call/SPXFCDUE Index/SFC061FSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2024	08/19/2026	4	7,250,730	488.17	469,565			326,845		176,988			(58,082)		42,686		0001
Purchased Call/SPXFCDUE Index/SFC061GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2026	4	5,333,406	483.39	349,431			256,397		152,421			(43,162)		32,255		0001
Purchased Call/SPXFCDUE Index/SFC061G$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/03/2026	3	2,444,607	482.87	155,385			111,234		69,298			(19,190)		14,603		0001
Purchased Call/SPXFCDUE Index/SFC061GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/10/2026	3	982,635	477.13	66,688			48,441		32,134			(8,246)		5,909		0001
Purchased Call/SPXFCDUE Index/SFC061H$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2024	09/18/2026	3	1,881,248	482.2	134,091			98,952		55,603			(16,557)		11,399		0001
Purchased Call/SPXFCDUE Index/SFC061HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/17/2026	2	1,008,959	483.13	65,533			48,154		29,091			(8,092)		6,108		0001
Purchased Call/SPXFCDUE Index/SFC061E$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2026	3	2,189,814	496.22	122,254			79,532		40,623			(15,143)		12,451		0001
Purchased Call/SPXFCDUE Index/SFC061G$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/15/2026	2	250,228	483.01	16,391			11,999		7,192			(2,022)		1,512		0001
Purchased Call/SPXFCDUE Index/SFC061HS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/18/2026	4	3,465,378	488.57	225,357			166,722		88,323			(27,929)		20,997		0001
Purchased Call/SPXFCDUE Index/SFC061G$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/11/2026	3	1,657,096	483.01	109,216			79,794		47,478			(13,560)		9,975		0001
Purchased Call/SPXFCDUE Index/SFC061G$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	2	1,255,301	482.45	78,155			56,171		36,067			(9,650)		7,506		0001
Purchased Call/SPXFCDUE Index/SFC061H$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	2	394,552	489.77	24,422			18,359		9,956			(3,017)		2,415		0001
Purchased Call/SPXFCDUE Index/SFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/23/2026	2	4,451,961	488.28	295,082			219,184		114,981			(36,430)		27,100		0001
Purchased Call/SPXFCDUE Index/SFC061H$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	09/25/2026	2	1,384,751	489.77	92,891			69,725		34,742			(11,543)		8,445		0001

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Purchased Call/SPXFCDUE Index/SFC061D$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2024	07/01/2026	4	4,449,533	471.22	305,331			191,888		150,347			(37,710)		24,894		0001
Purchased Call/SPXFCDUE Index/SFC061ESZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2024	08/06/2026	2	1,735,994	471.89	111,758			75,737		60,969			(13,804)		10,088		0001
Purchased Call/SPXFCDUE Index/SFC061G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/31/2026	2	308,169	490.84	18,495			13,192		7,157			(2,287)		1,836		0001
Purchased Call/SPXFCDUE Index/SFC061HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2024	09/24/2026	3	1,997,036	489.11	129,267			96,254		50,660			(15,963)		12,168		0001
Purchased Call/SPXFCDUE Index/SFC061D$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/03/2024	07/02/2026	2	1,839,502	475.45	125,688			79,340		56,325			(15,518)		10,303		0001
Purchased Call/SPXFCDUE Index/SFC061FSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/20/2024	08/14/2026	3	1,445,068	485.23	97,034			67,127		37,572			(12,046)		8,465		0001
Purchased Call/SPXFCDUE Index/SFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2024	08/28/2026	3	2,143,383	487.13	145,579			103,503		54,324			(18,003)		12,730		0001
Purchased Call/SPXFCDUE Index/SFC061FSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/20/2026	2	1,209,327	487.87	79,524			55,382		29,715			(9,820)		7,126		0001
Purchased Call/SPXFCDUE Index/SFC061FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/21/2026	2	1,338,214	485.05	93,456			65,457		35,282			(11,560)		7,894		0001
Purchased Call/SPXFCDUE Index/SFC061G$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/11/2026	3	1,707,613	478.56	115,490			84,115		54,233			(14,263)		10,279		0001
Purchased Call/SPXFCDUE Index/SFC061D$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	06/26/2026	3	2,518,354	470.46	165,276			103,257		86,132			(20,546)		14,012		0001
Purchased Call/SPXFCDUE Index/SFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/26/2024	08/21/2026	2	1,044,091	490.28	66,161			46,388		24,266			(8,209)		6,159		0001
Purchased Call/SPXFCDUE Index/SFC061ESU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2024	07/31/2026	3	1,194,765	473.27	74,978			50,426		40,234			(9,312)		6,900		0001
Purchased Call/SPXFCDUE Index/SFC061D$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/09/2026	4	1,629,338	485.51	115,164			73,645		39,212			(14,243)		9,195		0001
Purchased Call/SPXFCDUE Index/SFC061G$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2024	09/09/2026	3	2,604,418	475.16	176,373			127,678		88,859			(21,785)		15,647		0001
Purchased Call/SPXFCDUE Index/SFC061FS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2026	3	3,652,319	474.43	255,018			174,761		122,058			(31,495)		21,352		0001
Purchased Call/SPXFCDUE Index/SFC061FSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/13/2026	4	1,923,894	478.95	132,297			91,289		57,981			(16,398)		11,259		0001
Purchased Call/SPXFCDUE Index/SFC061ESH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	3	1,681,920	474.9	111,889			74,053		53,928			(13,839)		9,644		0001
Purchased Call/SPXFCDUE Index/SFC061E$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	2	2,174,419	488.55	130,166			84,748		49,270			(16,071)		12,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/23/2026	3	2,384,262	484.88	134,480			88,605		59,748			(16,625)		13,657		0001
Purchased Call/SPXFCDUE Index/SFC061FSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/14/2026	3	1,955,674	480.11	133,529			92,028		57,464			(16,482)		11,456		0001
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	2	2,141,869	481.65	127,629			85,561		59,032			(15,758)		12,370		0001
Purchased Call/SPXFCDUE Index/SFC061FSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	3	1,742,514	484.4	114,483			79,061		46,225			(14,156)		10,207		0001
Purchased Call/SPXFCDUE Index/SFC061ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	2	2,692,345	476.76	168,591			111,401		82,581			(20,817)		15,437		0001
Purchased Call/SPXFCDUE Index/SFC061FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/26/2026	3	2,478,959	488.59	160,915			113,407		60,453			(19,878)		14,694		0001
Purchased Call/SPXFCDUE Index/SFC061ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	07/17/2026	2	3,473,405	480.52	240,134			156,773		96,110			(29,811)		19,770		0001
Purchased Call/SPXFCDUE Index/SFC061ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2024	07/17/2026	4	2,329,018	484.14	141,684			92,939		58,934			(17,634)		13,256		0001
Purchased Call/SPXFCDUE Index/SFC061DSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/10/2026	3	1,471,533	486.85	101,018			64,902		34,357			(12,499)		8,314		0001
Purchased Call/SPXFCDUE Index/SFC061GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/08/2026	1	192,402	473.08	13,368			9,667		6,870			(1,653)		1,155		0001
Purchased Call/SPXFCDUE Index/SFC061GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	4	1,621,571	473.08	109,936			79,280		57,773			(13,655)		9,696		0001
Purchased Call/SPXFCDUE Index/SFC061ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/12/2024	07/22/2026	3	3,984,664	485.78	249,848			163,994		97,271			(30,857)		22,800		0001
Purchased Call/SPXFCDUE Index/SFC061GSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2024	09/11/2026	4	1,994,823	480.96	134,206			98,370		61,790			(16,687)		12,008		0001
Purchased Call/SPXFCDUE Index/SFC061FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2024	08/21/2026	2	1,699,051	489.37	104,740			73,174		40,370			(12,927)		10,022		0001
Purchased Call/SPXFCDUE Index/SFC061HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	2	2,509,854	490.27	163,797			122,662		62,240			(20,270)		15,306		0001
Purchased Call/SPXFCDUE Index/SFC061FSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/27/2026	2	767,648	489.45	47,955			33,856		18,381			(5,923)		4,555		0001
Purchased Call/SPXFCDUE Index/SFC061GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	2	1,205,935	480.17	71,647			51,545		36,538			(8,855)		7,211		0001
Purchased Call/SPXFCDUE Index/SFC061GS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2026	1	180,379	490.84	10,323			7,380		4,220			(1,276)		1,076		0001
Purchased Call/SPXFCDUE Index/SFC061ESM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	07/29/2026	4	4,618,489	477.91	289,987			193,150		138,592			(35,812)		26,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061D$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/09/2024	07/08/2026	2	4,590,754	484.59	302,378			192,611		112,767			(37,338)		25,880		0001
Purchased Call/SPXFCDUE Index/SFC061HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/22/2026	3	385,514	487.58	25,716			19,108		10,093			(3,175)		2,345		0001
Purchased Call/SPXFCDUE Index/SFC061GS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	2	2,302,443	486.32	155,421			110,524		59,498			(19,236)		13,675		0001
Purchased Call/SPXFCDUE Index/SFC061HSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	2	1,364,659	487.58	89,956			66,559		35,598			(11,164)		8,269		0001
Purchased Call/SPXFCDUE Index/SFC061GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/01/2026	1	245,121	490.84	14,018			10,016		5,711			(1,735)		1,461		0001
Purchased Call/SPXFCDUE Index/SFC061FSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/25/2026	1	63,295	490.28	4,059			2,857		1,478			(502)		375		0001
Purchased Call/SPXFCDUE Index/SFC061I$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/06/2026	1	149,064	488.51	9,682			7,375		3,919			(1,197)		918		0001
Purchased Call/SPXFCDUE Index/SFC061I$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	1	1,958,688	491.09	134,251			103,242		48,889			(16,597)		12,098		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	10/23/2026	3	1,570,752	489.5	98,376	4,047		80,736		41,581			(12,673)		9,823		0001
Purchased Call/SPXFCDUE Index/SFC061JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/22/2026	2	2,511,856	497.98	142,886			111,883		54,692			(17,643)		15,695		0001
Purchased Call/SPXFCDUE Index/SFC061IS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2024	10/01/2026	3	2,146,369	485.65	142,653			108,019		59,799			(17,689)		13,162		0001
Purchased Call/SPXFCDUE Index/SFC061KSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/09/2026	1	334,621	498.89	21,633			17,491		7,389			(2,663)		2,124		0001
Purchased Call/SPXFCDUE Index/SFC061MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	11/25/2026	3	2,119,345	500.13	132,582			110,579		46,538			(16,395)		13,632		0001
Purchased Call/SPXFCDUE Index/SFC061KS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/28/2026	3	4,238,281	493.35	275,876			218,255		103,850			(34,068)		26,621		0001
Purchased Call/SPXFCDUE Index/SFC061I$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/08/2026	2	2,289,276	488.7	156,945			119,852		60,094			(19,378)		14,127		0001
Purchased Call/SPXFCDUE Index/SFC061KSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/06/2026	3	1,496,444	497.71	97,831			79,057		33,720			(12,101)		9,472		0001
Purchased Call/SPXFCDUE Index/SFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2025	12/24/2026	3	2,664,983	482.95	155,219	11,628		146,409		88,849			(20,469)		17,548		0001
Purchased Call/SPXFCDUE Index/SFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2026	2	1,460,201	491.04	96,647			79,994		38,901			(12,026)		9,345		0001
Purchased Call/SPXFCDUE Index/SFC061L$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2026	3	1,599,397	494.56	97,918			79,882		39,255			(12,100)		10,185		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061K$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/29/2026	2	1,087,357	494.26	68,395			54,238		26,131			(8,450)		6,836		0001
Purchased Call/SPXFCDUE Index/SFC061I$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/02/2026	3	2,274,934	488.51	142,079			107,972		59,604			(17,651)		13,963		0001
Purchased Call/SPXFCDUE Index/SFC061H$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	09/30/2026	4	2,514,506	491.51	150,379			113,279		61,156			(18,583)		15,405		0001
Purchased Call/SPXFCDUE Index/SFC061N$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2024	12/18/2026	3	2,339,484	481.25	154,769			133,852		80,419			(19,142)		15,331		0001
Purchased Call/SPXFCDUE Index/SFC061L$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	429,377	487.95	27,721			22,649		12,186			(3,413)		2,741		0001
Purchased Call/SPXFCDUE Index/SFC061J$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/23/2026	3	1,467,784	491.78	96,522			76,087		36,892			(11,975)		9,179		0001
Purchased Call/SPXFCDUE Index/SFC061N$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	3	1,475,526	483.09	96,313			83,464		48,812			(11,944)		9,670		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	869,836	482.95	56,087			49,066		29,062			(6,905)		5,746		0001
Purchased Call/SPXFCDUE Index/SFC061K$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2026	2	3,868,646	478.12	271,982			217,746		134,344			(33,580)		24,447		0001
Purchased Call/SPXFCDUE Index/SFC061N$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/16/2026	3	3,482,759	503.8	178,996			153,815		72,858			(22,123)		22,787		0001
Purchased Call/SPXFCDUE Index/SFC061L$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2024	11/13/2026	3	2,373,488	497.79	147,310			119,930		54,189			(18,180)		15,114		0001
Purchased Call/SPXFCDUE Index/SFC061K$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	2	1,389,047	480.57	88,866			70,796		45,445			(10,982)		8,740		0001
Purchased Call/SPXFCDUE Index/SFC061I$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2026	4	1,528,272	485.77	98,073			74,401		42,640			(12,136)		9,380		0001
Purchased Call/SPXFCDUE Index/SFC061N$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2025	12/11/2026	4	1,918,155	501.81	121,158	2,806		106,186		41,840			(15,330)		12,500		0001
Purchased Call/SPXFCDUE Index/SFC061I$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/13/2026	1	176,785	494.85	11,271			8,694		4,076			(1,393)		1,096		0001
Purchased Call/SPXFCDUE Index/SFC061M$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	2	2,917,704	497.7	195,357			163,165		67,656			(24,127)		18,798		0001
Purchased Call/SPXFCDUE Index/SFC061L$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2026	3	1,661,399	494	109,424			90,410		41,636			(13,534)		10,642		0001
Purchased Call/SPXFCDUE Index/SFC061K$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	3	2,134,749	479.64	138,314			110,411		71,248			(17,168)		13,432		0001
Purchased Call/SPXFCDUE Index/SFC061N$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/11/2026	3	2,086,176	506.44	131,270			111,849		41,035			(16,197)		13,595		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061N\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2026	1	433,439	501.81	28,018			23,977		9,478			(3,445)		2,834		0001
Purchased Call/SPXFCDUE Index/SFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/29/2024	10/26/2026	2	303,631	491.78	19,875			15,676		7,668			(2,451)		1,904		0001
Purchased Call/SPXFCDUE Index/SFC061K\$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	212,630	498.89	13,753			11,123		4,699			(1,691)		1,351		0001
Purchased Call/SPXFCDUE Index/SFC061L\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/17/2026	1	1,286,195	487.95	83,075			67,898		36,450			(10,214)		8,218		0001
Purchased Call/SPXFCDUE Index/SFC061I\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/05/2026	3	288,758	488.51	18,320			13,935		7,567			(2,264)		1,777		0001
Purchased Call/SPXFCDUE Index/SFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2024	10/16/2026	2	1,374,770	496.98	89,012			69,104		30,283			(10,988)		8,545		0001
Purchased Call/SPXFCDUE Index/SFC061K\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2024	11/06/2026	3	2,183,655	495.42	143,817			115,744		51,829			(17,746)		13,822		0001
Purchased Call/SPXFCDUE Index/SFC061N\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/17/2026	4	3,351,629	501.04	158,109	2,347		138,115		74,897			(19,728)		21,947		0001
Purchased Call/SPXFCDUE Index/SFC061M\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2026	1	261,521	501.77	16,915			14,150		5,591			(2,080)		1,690		0001
Purchased Call/SPXFCDUE Index/SFC0610\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/24/2026	5	4,467,201	487.42	265,985	3,094		235,342		135,730			(33,307)		29,414		0001
Purchased Call/SPXFCDUE Index/SFC061L\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/13/2026	3	1,710,147	487.95	112,254			91,784		48,576			(13,932)		10,890		0001
Purchased Call/SPXFCDUE Index/SFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/21/2026	2	4,796,463	497	311,732			243,580		106,750			(38,490)		29,943		0001
Purchased Call/SPXFCDUE Index/SFC061JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	3	1,951,099	491.27	127,448			100,315		49,612			(15,760)		12,202		0001
Purchased Call/SPXFCDUE Index/SFC061K\$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/30/2026	3	2,469,038	492.04	150,072			119,106		62,746			(18,511)		15,535		0001
Purchased Call/SPXFCDUE Index/SFC061I\$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/02/2026	3	933,602	484.08	63,742			48,360		27,070			(7,891)		5,730		0001
Purchased Call/SPXFCDUE Index/SFC061JS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/15/2026	2	2,464,157	493.83	167,706			129,668		58,433			(20,706)		15,302		0001
Purchased Call/SPXFCDUE Index/SFC061M\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	4	3,440,960	496.84	231,367			192,596		81,324			(28,611)		22,132		0001
Purchased Call/SPXFCDUE Index/SFC061M\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/27/2026	2	1,038,128	501.77	67,523			56,511		21,976			(8,373)		6,688		0001
Purchased Call/SPXFCDUE Index/SFC061N\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	4	1,755,986	499.16	123,279			104,818		40,453			(15,219)		11,434		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	3	1,420,174	497.85	90,570			73,486		32,147			(11,177)		9,036		0001
Purchased Call/SPXFCDUE Index/SFC061MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	2	992,405	507.76	59,002			49,939		18,641			(7,322)		6,430		0001
Purchased Call/SPXFCDUE Index/SFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/04/2026	3	1,480,185	507.49	94,905			79,933		27,975			(11,708)		9,591		0001
Purchased Call/SPXFCDUE Index/SFC061LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2026	3	1,717,690	491.08	112,906			92,929		45,926			(13,936)		11,002		0001
Purchased Call/SPXFCDUE Index/SFC061LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2026	1	99,406	495.47	6,414			5,304		2,424			(789)		639		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/03/2026	3	789,178	502.86	54,262			45,660		16,512			(6,702)		5,109		0001
Purchased Call/SPXFCDUE Index/SFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2026	3	1,424,335	502.69	91,440			78,173		30,468			(11,309)		9,282		0001
Purchased Call/SPXFCDUE Index/SFC061KSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/05/2026	2	1,011,418	483.51	77,648			62,339		31,200			(9,589)		6,397		0001
Purchased Call/SPXFCDUE Index/SFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	12/02/2026	2	3,269,380	502.51	213,659			179,299		68,728			(26,381)		21,150		0001
Purchased Call/SPXFCDUE Index/SFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/27/2026	1	395,047	491.78	25,639			20,215		10,006			(3,152)		2,479		0001
Purchased Call/SPXFCDUE Index/SFC061JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/19/2026	1	98,286	499.42	6,388			4,973		2,053			(786)		613		0001
Purchased Call/SPXFCDUE Index/SFC061LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/11/2026	2	1,564,032	498.9	99,039			80,297		34,550			(12,234)		9,942		0001
Purchased Call/SPXFCDUE Index/SFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	3	3,005,699	496.82	201,679			156,835		66,456			(24,938)		18,681		0001
Purchased Call/SPXFCDUE Index/SFC061ISO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2024	10/09/2026	2	3,202,851	492.43	214,764			165,089		77,501			(26,546)		19,783		0001
Purchased Call/SPXFCDUE Index/SFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/18/2026	3	2,947,647	489.15	194,714			160,053		81,768			(24,101)		18,849		0001
Purchased Call/SPXFCDUE Index/SFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/20/2026	3	1,278,863	495.47	83,612			69,135		31,013			(10,365)		8,191		0001
Purchased Call/SPXFCDUE Index/SFC061KSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/06/2026	4	2,099,487	498.89	133,681			108,095		46,054			(16,608)		13,290		0001
Purchased Call/SPXFCDUE Index/SFC061LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	10/12/2026	1	58,848	494.85	3,505			2,839		1,353			(456)		364		0001
Purchased Call/SPXFCDUE Index/SFC061ISJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2026	2	3,010,396	483.75	213,240			162,562		88,404			(26,336)		18,561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2026	1	172,126	499.42	11,193			8,718		3,599			(1,376)		1,074		0001
Purchased Call/SPXFCDUE Index/SFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/16/2026	3	1,058,971	499.42	65,521			51,023		22,029			(8,128)		6,582		0001
Purchased Call/SPXFCDUE Index/SFC061ISV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2024	10/09/2026	3	1,419,450	494.85	95,765			73,666		32,469			(11,884)		8,767		0001
Purchased Call/SPXFCDUE Index/SFC061JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2026	2	3,204,260	499.6	191,403			147,721		66,074			(23,633)		19,880		0001
Purchased Call/SPXFCDUE Index/SFC061NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/14/2026	1	769,631	501.81	49,718			42,537		16,834			(6,121)		5,027		0001
Purchased Call/SPXFCDUE Index/SFC061LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/23/2026	1	108,401	495.47	6,990			5,778		2,636			(861)		696		0001
Purchased Call/SPXFCDUE Index/SFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	2	1,239,803	506.03	80,782			68,222		24,219			(9,978)		8,034		0001
Purchased Call/SPXFCDUE Index/SFC061MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/07/2026	1	1,057,213	507.76	68,476			57,926		19,897			(8,431)		6,867		0001
Purchased Call/SPXFCDUE Index/SFC061NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	12/09/2026	2	2,464,880	502	153,563			130,338		53,162			(18,960)		16,037		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/23/2026	3	4,938,153	484.76	327,202			284,516		158,376			(40,410)		32,490		0001
Purchased Call/SPXFCDUE Index/SFC061NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	3	1,949,427	481.62	125,316			108,073		66,497			(15,466)		12,775		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2026	2	3,242,923	480.28	198,004	5,812		179,131		114,778			(25,148)		21,454		0001
Purchased Call/SPXFCDUE Index/SFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2026	1	89,247	483.09	5,758			4,983		2,948			(708)		587		0001
Purchased Call/SPXFCDUE Index/SFC0610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/21/2026	1	424,609	483.09	27,383			23,692		14,054			(3,371)		2,789		0001
Purchased Call/SPXFCDUE Index/SFC061KSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	11/03/2026	1	273,752	479.64	17,731			14,151		9,168			(2,180)		1,728		0001
Purchased Call/SPXFCDUE Index/SFC061KSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	11/02/2026	1	215,937	479.64	13,980			11,153		7,221			(1,721)		1,362		0001
Purchased Call/SPXFCDUE Index/SFC061HSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/01/2024	09/28/2026	1	242,960	489.77	14,872			11,180		6,111			(1,841)		1,486		0001
Purchased Call/SPXFCDUE Index/SFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2026	1	601,788	507.76	38,996			32,997		11,368			(4,795)		3,912		0001
Purchased Call/SPXFCDUE Index/SFC061MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/30/2026	1	233,217	501.77	15,075			12,608		4,956			(1,856)		1,506		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2026	1	558,699	482.95	36,042			31,536		18,699			(4,431)		3,693		0001
Purchased Call/SPXFCDUE Index/SFC0610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2025	01/27/2027	3	3,366,501	478.86		224,553		205,754		126,614			(19,074)		22,754		0001
Purchased Call/SPXFCDUE Index/SFC061PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2025	01/15/2027	4	3,045,437	482.31		200,197		181,324		105,806			(19,431)		20,398		0001
Purchased Call/SPXFCDUE Index/SFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2025	01/28/2027	4	2,042,144	481.16		128,855		118,801		73,448			(10,305)		13,813		0001
Purchased Call/SPXFCDUE Index/SFC0610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/25/2027	1	1,206,565	486.53		77,836		71,090		38,903			(7,028)		8,143		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2025	01/29/2027	5	2,998,844	479.46		195,314		179,831		111,688			(15,994)		20,300		0001
Purchased Call/SPXFCDUE Index/SFC061PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2025	01/21/2027	2	4,414,365	484.31		292,338		265,503		148,060			(27,233)		29,702		0001
Purchased Call/SPXFCDUE Index/SFC061PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2027	3	2,665,937	474.93		172,466		154,395		106,260			(18,399)		17,761		0001
Purchased Call/SPXFCDUE Index/SFC061S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	02/24/2027	3	5,781,280	471.19		354,935		338,908		259,440			(16,508)		39,888		0001
Purchased Call/SPXFCDUE Index/SFC061PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/15/2025	01/14/2027	2	804,876	475.08		57,159		51,465		32,266			(5,758)		5,387		0001
Purchased Call/SPXFCDUE Index/SFC061PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/14/2025	01/13/2027	2	3,356,101	475.03		217,053		194,681		134,195			(22,609)		22,445		0001
Purchased Call/SPXFCDUE Index/SFC061R$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2025	02/05/2027	5	3,484,476	477.42		230,877		215,686		136,359			(15,631)		23,710		0001
Purchased Call/SPXFCDUE Index/SFC061RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2025	02/11/2027	2	2,635,369	479.58		161,937		151,981		99,280			(10,151)		18,012		0001
Purchased Call/SPXFCDUE Index/SFC061T$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/12/2027	4	2,834,656	451.46		179,799		176,028		183,639			(4,372)		19,781		0001
Purchased Call/SPXFCDUE Index/SFC061R$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2025	02/12/2027	3	2,260,030	482.8		146,034		137,722		80,691			(9,041)		15,458		0001
Purchased Call/SPXFCDUE Index/SFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/04/2025	01/29/2027	4	3,953,290	479.41		246,506		227,937		147,380			(18,937)		26,761		0001
Purchased Call/SPXFCDUE Index/SFC061T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2025	03/12/2027	4	3,981,547	448.97		274,849		269,540		269,345			(6,359)		27,785		0001
Purchased Call/SPXFCDUE Index/SFC061S$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2025	02/26/2027	4	4,012,180	461.43		269,842		259,409		214,940			(11,413)		27,722		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	12/31/2026	4	1,692,296	480.75		108,145		95,747		59,531			(12,600)		11,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061R$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	02/05/2027	4	2,368,464	480.48		146,516		136,624		87,299			(10,400)		16,116		0001
Purchased Call/SPXFCDUE Index/SFC061R$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2025	02/19/2027	4	1,952,701	482.57		113,119		107,643		70,189			(5,859)		13,424		0001
Purchased Call/SPXFCDUE Index/SFC061S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	4	4,204,692	455.34		273,548		265,727		249,036			(8,873)		29,197		0001
Purchased Call/SPXFCDUE Index/SFC061S$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2027	3	4,864,825	451.53		312,979		304,904		314,130			(8,503)		33,901		0001
Purchased Call/SPXFCDUE Index/SFC061R$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	02/18/2027	3	2,226,065	483.11		141,681		134,322		78,900			(7,573)		15,292		0001
Purchased Call/SPXFCDUE Index/SFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/26/2025	03/19/2027	3	3,538,900	453.89		245,997		243,962		220,629			(2,398)		24,817		0001
Purchased Call/SPXFCDUE Index/SFC061U$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	2	2,344,393	450.08		156,986		156,986		157,691			(65)		16,509		0001
Purchased Call/SPXFCDUE Index/SFC061O$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/04/2027	2	911,292	480.75		58,628		51,866		32,067			(6,954)		6,052		0001
Purchased Call/SPXFCDUE Index/SFC061Q$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	4	1,072,685	487.46		67,663		61,764		33,805			(6,129)		7,223		0001
Purchased Call/SPXFCDUE Index/SFC061O$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2025	12/31/2026	3	2,327,653	477.65		153,330		135,445		87,185			(18,402)		15,411		0001
Purchased Call/SPXFCDUE Index/SFC061Q$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	4	3,462,826	481.16		217,780		200,980		124,717			(17,585)		23,441		0001
Purchased Call/SPXFCDUE Index/SFC061P$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2025	01/08/2027	3	4,032,147	479.31		249,126		222,115		147,236			(27,605)		26,863		0001
Purchased Call/SPXFCDUE Index/SFC061Q$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	425,479	479.41		27,469		25,353		15,889			(2,217)		2,887		0001
Purchased Call/SPXFCDUE Index/SFC061Q$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	2	634,415	479.41		41,177		38,098		23,816			(3,238)		4,307		0001
Purchased Call/SPXFCDUE Index/SFC061R$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	5	3,364,299	478.28		227,102		213,828		131,148			(14,248)		23,011		0001
Purchased Call/SPXFCDUE Index/SFC061Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	2	3,505,606	479.25		228,361		212,176		132,369			(16,747)		23,854		0001
Purchased Call/SPXFCDUE Index/SFC061R$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/12/2027	5	3,194,650	483.08		200,121		189,240		113,436			(11,334)		21,850		0001
Purchased Call/SPXFCDUE Index/SFC061R$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	463,679	477.42		29,917		27,903		18,219			(2,125)		3,164		0001
Purchased Call/SPXFCDUE Index/SFC061R$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	02/19/2027	5	5,080,064	485.08		310,141		294,667		173,837			(16,472)		34,923		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC061T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	3	3,234,073	454.79		208,183		205,780		198,478			(3,160)		22,680		0001
Purchased Call/SPXFCDUE Index/SFC061T$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2025	03/17/2027	3	4,214,862	455.12		263,676		259,463		256,754			(4,563)		29,516		0001
Purchased Call/SPXFCDUE Index/SFC061S$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2025	02/26/2027	3	2,884,911	465.36		173,595		167,076		143,849			(6,839)		19,933		0001
Purchased Call/SPXFCDUE Index/SFC061S$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2025	03/01/2027	2	1,100,496	465.36		69,589		66,937		55,055			(2,895)		7,620		0001
Purchased Call/SPXFCDUE Index/SFC061T$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2025	03/18/2027	3	4,147,630	452.23		277,504		273,312		266,243			(4,607)		29,066		0001
Purchased Call/SPXFCDUE Index/SFC061RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	02/19/2027	3	2,638,532	473.28		165,215		157,408		113,393			(8,117)		18,139		0001
Purchased Call/SPXFCDUE Index/SFC061S$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	558,556	473.28		36,049		34,314		24,027			(1,874)		3,848		0001
Purchased Call/SPXFCDUE Index/SFC061S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	4	1,968,526	455.96		130,352		125,949		117,310			(4,608)		13,660		0001
Purchased Call/SPXFCDUE Index/SFC061S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	3	2,540,289	455.73		154,781		150,481		152,149			(4,555)		17,640		0001
Purchased Call/SPXFCDUE Index/SFC061RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2027	3	2,968,444	483.08		189,152		178,823		105,450			(10,569)		20,377		0001
Purchased Call/SPXFCDUE Index/SFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	01/15/2027	2	1,007,378	480.39		65,122		58,871		36,381			(6,558)		6,747		0001
Purchased Call/SPXFCDUE Index/SFC061PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2025	01/15/2027	3	1,703,103	479.99		112,192		101,445		62,004			(11,181)		11,407		0001
Purchased Call/SPXFCDUE Index/SFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	914,169	486.53		59,000		53,895		29,410			(5,320)		6,174		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2027	2	699,287	478.92		45,235		40,182		25,661			(5,101)		4,655		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	12/31/2026	3	1,011,281	478.67		65,021		57,448		37,108			(7,799)		6,696		0001
Purchased Call/SPXFCDUE Index/SFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/03/2027	3	2,444,043	476.76		162,079		150,258		96,665			(12,012)		16,606		0001
Purchased Call/SPXFCDUE Index/SFC061PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	3	2,725,845	486.07		177,936		162,146		88,367			(16,293)		18,355		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2027	1	2,554,099	481.81		157,229		139,495		88,349			(17,901)		16,989		0001
Purchased Call/SPXFCDUE Index/SFC061PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	3	724,186	482.31		45,530		41,667		25,175			(4,036)		4,865		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/SPXFCDUE Index/SFC061P$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	717,745	474.93		46,173		41,282		28,695			(5,053)		4,793		0001
Purchased Call/SPXFCDUE Index/SFC061T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	03/12/2027	4	2,588,615	453.36		168,242		165,343		162,220			(3,165)		18,065		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2025	01/22/2027	3	2,219,417	486.53		129,863		118,718		71,281			(11,376)		14,945		0001
Purchased Call/SPXFCDUE Index/SFC061T$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/24/2027	2	3,928,782	458.86		254,651		252,925		225,658			(2,071)		27,647		0001
Purchased Call/SPXFCDUE Index/SFC061U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	03/25/2027	3	2,410,945	455.38		145,687		145,645		148,801			(624)		16,978		0001
Purchased Call/SPXFCDUE Index/SFC061S$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2025	03/05/2027	3	2,641,727	458.6		163,065		158,070		150,353			(5,603)		18,344		0001
Purchased Call/SPXFCDUE Index/SFC061S$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	02/26/2027	4	3,795,343	468.07		226,652		217,386		179,986			(9,953)		26,224		0001
Purchased Call/SPXFCDUE Index/SFC061S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2025	02/25/2027	3	2,676,495	468.22		166,268		159,196		126,783			(7,376)		18,480		0001
Purchased Call/SPXFCDUE Index/SFC061U$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	219,187	450.08		14,241		14,241		14,775			(58)		1,548		0001
Purchased Call/SPXFCDUE Index/SFC061T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2025	03/22/2027	2	678,034	453.89		44,148		43,738		42,372			(580)		4,765		0001
Purchased Call/SPXFCDUE Index/SFC061S$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2025	03/11/2027	4	3,243,464	450.96		211,154		205,962		211,172			(5,532)		22,618		0001
Purchased Call/SPXFCDUE Index/SFC061U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2027	3	2,763,322	459.1		172,357		171,491		158,150			(1,196)		19,459		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/05/2025	02/04/2027	1	2,491,065	478.26		163,238		151,337		95,713			(12,092)		16,938		0001
Purchased Call/SPXFCDUE Index/SFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2025	01/05/2027	1	264,060	480.75		17,045		15,078		9,318			(2,026)		1,755		0001
Purchased Call/SPXFCDUE Index/SFC061P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/10/2025	01/12/2027	1	741,136	474.93		47,707		42,661		29,624			(5,214)		4,953		0001
Purchased Call/SPXFCDUE Index/SFC061R$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2025	02/10/2027	2	4,574,881	479.49		293,670		274,756		173,408			(19,265)		31,245		0001
Purchased Call/SPXFCDUE Index/SFC061S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2027	1	525,450	473.28		33,928		32,297		22,645			(1,761)		3,623		0001
Purchased Call/SPXFCDUE Index/SFC061S$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2025	03/08/2027	1	302,598	455.73		19,654		19,086		18,137			(645)		2,106		0001
Purchased Call/SPXFCDUE Index/SFC061S$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2025	03/03/2027	2	5,211,767	460.14		316,839		305,538		287,784			(11,704)		36,139		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	633,839	483.08		40,914		38,607		22,437			(2,515)		4,348		0001
Purchased Call/SPXFCDUE Index/SFC061TSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	484,753	453.36		31,436		30,831		30,450			(731)		3,390		0001
Purchased Call/SPXFCDUE Index/SFC061TSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	3	3,473,129	454.19		229,171		227,031		215,397			(2,884)		24,356		0001
Purchased Call/SPXFCDUE Index/SFC061RS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	828,173	477.42		53,401		49,801		32,523			(3,799)		5,648		0001
Purchased Call/SPXFCDUE Index/SFC061US2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	3	1,828,232	456.15		115,546		115,332		111,423			(636)		12,874		0001
Purchased Call/S&P 500 INDEX/SPXC17MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	05/16/2024	05/14/2025	1	244,783	.5247	14,441			1,730		17,496			(3,580)		425		0001
Purchased Call/S&P 500 INDEX/SPX815KSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/23/2024	04/17/2025	1	89,889	.4967	5,518			247		8,696			(1,383)		97		0001
Purchased Call/S&P 500 INDEX/SPX8150SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	198,611	.5235	11,578			1,897		14,757			(2,863)		403		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	481,730	.5202	23,300			649		36,244			(5,809)		418		0001
Purchased Call/S&P 500 INDEX/SPX815KSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	135,125	.5011	7,823			454		12,238			(1,934)		166		0001
Purchased Call/S&P 500 INDEX/SPX815PS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	251,994	.5467	14,160			3,325		12,896			(3,501)		612		0001
Purchased Call/S&P 500 INDEX/SPX815MSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	295,419	.5018	16,707			1,392		26,016			(4,131)		430		0001
Purchased Call/S&P 500 INDEX/SPX815NS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/09/2024	05/08/2025	1	270,160	.5187	15,712			1,615		21,117			(3,885)		436		0001
Purchased Call/S&P 500 INDEX/SPX815NS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	381,464	.5186	20,796			2,068		28,973			(5,142)		607		0001
Purchased Call/S&P 500 INDEX/SPX815KSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	269,656	.5011	14,561			651		23,933			(3,640)		291		0001
Purchased Call/S&P 500 INDEX/SPX815LS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/24/2024	04/22/2025	1	415,730	.5011	21,836			1,270		34,081			(5,414)		510		0001
Purchased Call/S&P 500 INDEX/SPX815MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	334,824	.5181	18,384			1,777		25,587			(4,545)		526		0001
Purchased Call/S&P 500 INDEX/SPX815LSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	94,948	.5048	5,545			370		8,414			(1,371)		124		0001
Purchased Call/S&P 500 INDEX/SPXL138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2025	1	171,939	.5221	10,654			1,240		13,017			(2,642)		295		0001
Purchased Call/S&P 500 INDEX/SPXH00LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	510,473	.5310	27,201			3,864		33,098			(6,725)		963		0001
Purchased Call/S&P 500 INDEX/SPXH00NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2025	1	445,119	.5269	21,434			3,463		28,084			(5,314)		895		0001
Purchased Call/S&P 500 INDEX/SPX815KSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/18/2024	04/17/2025	1	576,922	.5039	29,877			1,328		50,208			(7,387)		623		0001
Purchased Call/S&P 500 INDEX/SPX815JS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/04/2024	04/03/2025	1	440,694	.5210	23,307			129		33,272			(5,763)		200		0001
Purchased Call/S&P 500 INDEX/SPX815NSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	383,575	.5308	21,291			2,602		24,425			(5,264)		673		0001
Purchased Call/S&P 500 INDEX/SPX815NSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	278,759	.5217	15,307			1,620		20,375			(3,816)		456		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	365,982	5306	19,695			3,101		23,735			(4,870)		729		0001
Purchased Call/S&P 500 INDEX/SPX815LSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	454,989	5100	25,341			1,694		38,400			(6,318)		595		0001
Purchased Call/S&P 500 INDEX/SPX815MS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	04/30/2025	1	660,619	5036	34,317			2,772		53,683			(8,508)		947		0001
Purchased Call/S&P 500 INDEX/SPXC17XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/05/2025	1	89,987	5354	5,232			945		5,713			(1,294)		191		0001
Purchased Call/S&P 500 INDEX/SPX815JSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	52,768	5207	2,626			58		3,857			(649)		41		0001
Purchased Call/S&P 500 INDEX/SPX815MSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2024	05/02/2025	1	191,512	5128	10,956			946		15,694			(2,732)		284		0001
Purchased Call/S&P 500 INDEX/SPX815NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	89,097	5222	4,988			579		6,511			(1,233)		153		0001
Purchased Call/S&P 500 INDEX/SPX921YSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	306,214	5473	17,200			3,822		15,670			(4,253)		721		0001
Purchased Call/S&P 500 INDEX/SPX815LS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	619,532	5071	33,694			2,048		53,484			(8,331)		778		0001
Purchased Call/S&P 500 INDEX/SPX815KSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	224,764	5031	11,844			528		20,566			(2,937)		243		0001
Purchased Call/S&P 500 INDEX/SPX815NSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	395,264	5209	21,828			2,304		29,024			(5,397)		646		0001
Purchased Call/S&P 500 INDEX/SPX815KS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/15/2025	1	264,897	5062	14,213			551		23,605			(3,524)		269		0001
Purchased Call/S&P 500 INDEX/SPXC17VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	89,979	5062	4,847			187		7,834			(1,198)		91		0001
Purchased Call/S&P 500 INDEX/SPXC17XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/21/2025	1	571,140	5315	31,874			4,403		36,588			(7,881)		1,067		0001
Purchased Call/S&P 500 INDEX/SPXC17YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	122,296	5353	6,922			1,269		7,613			(1,711)		262		0001
Purchased Call/S&P 500 INDEX/SPXB05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2024	06/09/2025	1	206,056	5348	11,624			2,216		12,741			(2,874)		451		0001
Purchased Call/S&P 500 INDEX/SPX815MS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	04/29/2025	1	211,418	5113	10,344			809		16,564			(2,572)		298		0001
Purchased Call/S&P 500 INDEX/SPXC17WST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	139,808	5297	7,887			986		9,459			(1,950)		248		0001
Purchased Call/S&P 500 INDEX/SPXH00NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	1	1,486,660	5306	78,754			12,504		98,045			(19,526)		2,963		0001
Purchased Call/S&P 500 INDEX/SPXH00MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	135,100	5305	7,591			1,106		9,029			(1,903)		257		0001
Purchased Call/S&P 500 INDEX/SPX815KS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	165,714	5123	8,477			236		13,700			(2,113)		144		0001
Purchased Call/S&P 500 INDEX/SPXC17YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2024	06/11/2025	1	90,152	5367	5,453			1,070		5,496			(1,348)		200		0001
Purchased Call/S&P 500 INDEX/SPXH00SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2025	1	1,402,324	5487	72,406			15,776		66,861			(18,001)		3,262		0001
Purchased Call/S&P 500 INDEX/SPXH00USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	434,760	5478	24,447			5,840		22,363			(6,045)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXH00KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	1	142,572	5307	8,046			1,089		9,357			(1,989)		264		0001
Purchased Call/S&P 500 INDEX/SPXH00DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	214,550	5291	13,266			2,345		15,106			(3,280)		453		0001
Purchased Call/S&P 500 INDEX/SPXH00SSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	563,019	5469	31,367			6,990		28,908			(7,820)		1,326		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2025	1	397,797	.5161	19,885			499		30,574			(4,930)		329		0001
Purchased Call/S&P 500 INDEX/SPXL131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	1,311,019	.5483	72,672			15,789		64,049			(18,018)		3,050		0001
Purchased Call/S&P 500 INDEX/SPX921YS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	613,914	.5433	33,633			6,820		33,377			(8,316)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXH00$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	358,908	.5282	19,786			3,443		23,869			(4,892)		751		0001
Purchased Call/S&P 500 INDEX/SPX921US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	317,873	.5057	15,630			1,346		23,063			(3,865)		471		0001
Purchased Call/S&P 500 INDEX/SPX921PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	99,088	.5244	4,977					6,976			(1,231)		26		0001
Purchased Call/S&P 500 INDEX/SPXH00T$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2025	1	157,541	.5469	8,544			2,023		8,008			(2,118)		382		0001
Purchased Call/S&P 500 INDEX/SPX921XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2024	06/06/2025	1	629,813	.5347	35,784			6,597		39,394			(8,946)		1,349		0001
Purchased Call/S&P 500 INDEX/SPXH00K$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	1	410,772	.5303	22,894			2,870		26,848			(5,708)		729		0001
Purchased Call/S&P 500 INDEX/SPX921PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	376,641	.5244	18,744					26,465			(4,647)		99		0001
Purchased Call/S&P 500 INDEX/SPX921ZSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	06/26/2025	1	536,135	.5475	31,325			7,504		27,746			(7,767)		1,309		0001
Purchased Call/S&P 500 INDEX/SPXH000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	1	604,170	.5287	36,197			6,317		41,586			(8,975)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXL138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	61,441	.5247	3,670			436		4,447			(907)		107		0001
Purchased Call/S&P 500 INDEX/SPXH00MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	502,408	.5268	29,526			4,289		35,057			(7,382)		957		0001
Purchased Call/S&P 500 INDEX/SPX815RSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	638,451	.5339	38,246			14,090		40,365			(9,482)		1,934		0001
Purchased Call/S&P 500 INDEX/SPXH00W$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	224,568	.5537	12,796			3,315		10,322			(3,172)		570		0001
Purchased Call/S&P 500 INDEX/SPX815RSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	298,196	.5455	17,724			6,647		16,533			(4,382)		910		0001
Purchased Call/S&P 500 INDEX/SPXI009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	1	427,524	.5732	21,080			10,335		15,167			(5,227)		1,489		0001
Purchased Call/S&P 500 INDEX/SPXI008$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	1	711,021	.5620	39,286			18,552		31,255			(9,714)		2,433		0001
Purchased Call/S&P 500 INDEX/SPX815SSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	272,963	.5599	15,276			5,950		12,203			(3,777)		851		0001
Purchased Call/S&P 500 INDEX/SPXH00V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	436,054	.5474	25,360			6,393		22,898			(6,270)		1,095		0001
Purchased Call/S&P 500 INDEX/SPX815VS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	285,464	.5742	13,284			6,586		9,505			(3,312)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXA215$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,205,089	.5554	68,446			30,991		61,199			(16,923)		4,039		0001
Purchased Call/S&P 500 INDEX/SPXA211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	224,767	.5545	10,309			3,101		9,210			(2,570)		614		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	94,070	.5631	5,343			1,550		3,587			(1,321)		253		0001
Purchased Call/S&P 500 INDEX/SPX815USW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/25/2025	1	108,013	.5723	5,563			2,743		3,908			(1,379)		377		0001
Purchased Call/S&P 500 INDEX/SPXI005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	1	140,406	.5621	7,724			3,055		6,181			(1,915)		439		0001
Purchased Call/S&P 500 INDEX/SPX815US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	803,825	.5706	41,247			19,647		29,936			(10,283)		2,759		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	198,953	.5443	11,741			3,892		11,234			(2,903)		573		0001
Purchased Call/S&P 500 INDEX/SPXA213$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/27/2024	08/22/2025	1	280,809	.5635	15,490			6,187		12,061			(3,872)		882		0001
Purchased Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	432,097	.5628	23,329			6,785		16,689			(5,784)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXI000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	110,803	.5427	6,501			2,059		6,587			(1,607)		311		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/19/2024	07/17/2025	1	315,310	.5588	16,334			4,868		13,541			(4,050)		858		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/17/2024	07/16/2025	1	94,783	.5667	4,782			1,400		3,277			(1,182)		257		0001
Purchased Call/S&P 500 INDEX/SPXI003$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	343,943	.5186	20,294			7,064		23,757			(5,018)		1,014		0001
Purchased Call/S&P 500 INDEX/SPXI001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/29/2024	07/25/2025	1	400,887	.5459	22,036			7,059		22,045			(5,494)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXH00W$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	1	476,164	.5509	24,996			6,423		21,701			(6,214)		1,202		0001
Purchased Call/S&P 500 INDEX/SPX815RS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/07/2025	1	89,897	.5204	5,513			1,960		6,419			(1,363)		267		0001
Purchased Call/S&P 500 INDEX/SPXI006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	124,432	.5529	6,689			2,864		6,394			(1,654)		407		0001
Purchased Call/S&P 500 INDEX/SPX815RSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/13/2025	1	67,269	.5434	3,446			1,286		3,314			(854)		205		0001
Purchased Call/S&P 500 INDEX/SPX815PSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	277,645	.5502	16,066			4,117		13,535			(3,972)		701		0001
Purchased Call/S&P 500 INDEX/SPXB05S$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	720,799	.5592	40,447			16,900		34,080			(10,001)		2,318		0001
Purchased Call/S&P 500 INDEX/SPXB050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	194,515	.5592	11,261			3,159		8,088			(2,784)		514		0001
Purchased Call/S&P 500 INDEX/SPXB05S$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/27/2025	1	135,012	.5626	6,338			2,628		5,373			(1,576)		431		0001
Purchased Call/S&P 500 INDEX/SPX815SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	399,232	.5571	22,944			9,139		18,773			(5,720)		1,254		0001
Purchased Call/S&P 500 INDEX/SPX815RSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	163,316	.5434	8,940			3,309		9,206			(2,210)		497		0001
Purchased Call/S&P 500 INDEX/SPX815TSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	413,690	.5491	24,872			11,131		23,377			(6,150)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/11/2025	1	418,193	.5618	24,569			6,931		16,485			(6,142)		1,105		0001
Purchased Call/S&P 500 INDEX/SPX815RSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	887,607	.5344	52,002			19,106		55,720			(12,858)		2,689		0001
Purchased Call/S&P 500 INDEX/SPXB05T$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/17/2025	1	1,096,923	.5634	55,858			26,077		46,926			(13,811)		3,743		0001
Purchased Call/S&P 500 INDEX/SPXI006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	216,212	.5648	10,473			4,388		9,088			(2,618)		695		0001
Purchased Call/S&P 500 INDEX/SPXB05U$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/19/2025	1	296,520	.5703	14,252			6,808		10,760			(3,563)		1,018		0001
Purchased Call/S&P 500 INDEX/SPX815RSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/08/2025	1	62,952	.5344	2,986			1,076		3,226			(747)		188		0001
Purchased Call/S&P 500 INDEX/SPXI003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2024	08/08/2025	1	523,459	.5319	28,579			10,270		33,088			(7,125)		1,562		0001
Purchased Call/S&P 500 INDEX/SPX815SSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	800,038	.5608	42,487			16,431		34,339			(10,505)		2,486		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815US8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	215,523	.5596	11,594			5,282		9,778			(2,867)		725		0001
Purchased Call/S&P 500 INDEX/SPX815SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	149,342	.5543	8,519			3,218		7,431			(2,106)		457		0001
Purchased Call/S&P 500 INDEX/SPXI000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	44,988	.5505	2,588			778		2,254			(645)		123		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	429,723	.5745	22,206			10,980		15,210			(5,490)		1,505		0001
Purchased Call/S&P 500 INDEX/SPXB05S8K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/04/2025	1	89,830	.5521	4,447			1,932		4,742			(1,103)		295		0001
Purchased Call/S&P 500 INDEX/SPXI009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	674,409	.5722	35,576			17,492		25,402			(8,796)		2,355		0001
Purchased Call/S&P 500 INDEX/SPXB05NSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/11/2024	07/10/2025	1	71,951	.5634	3,846			1,068		2,682			(951)		189		0001
Purchased Call/S&P 500 INDEX/SPXB05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/30/2024	08/28/2025	1	180,053	.5592	9,913			4,126		8,363			(2,458)		577		0001
Purchased Call/S&P 500 INDEX/SPXI008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	527,065	.5634	30,313			14,152		24,480			(7,495)		1,799		0001
Purchased Call/S&P 500 INDEX/SPXB05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/01/2025	1	291,417	.5447	14,175			4,804		16,587			(3,505)		846		0001
Purchased Call/S&P 500 INDEX/SPXA215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/10/2025	1	317,360	.5492	16,417			7,408		15,443			(4,070)		1,060		0001
Purchased Call/S&P 500 INDEX/SPXB05QSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/20/2025	1	358,640	.5597	19,380			7,612		16,346			(4,805)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXB05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/22/2025	1	597,786	.5571	34,608			13,747		28,840			(8,557)		1,877		0001
Purchased Call/S&P 500 INDEX/SPXB05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/28/2024	08/27/2025	1	935,123	.5622	48,389			19,783		40,339			(11,964)		2,987		0001
Purchased Call/S&P 500 INDEX/SPXL130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	630,418	.5573	37,963			10,306		27,413			(9,412)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXL130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	448,187	.5577	25,924			7,090		19,104			(6,410)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXB05UST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	09/23/2025	1	745,622	.5719	38,418			18,572		28,072			(9,499)		2,589		0001
Purchased Call/S&P 500 INDEX/SPX815TSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	471,721	.5493	25,068			11,218		23,987			(6,198)		1,576		0001
Purchased Call/S&P 500 INDEX/SPXB05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/16/2024	09/12/2025	1	141,619	.5620	7,395			3,378		6,245			(1,844)		476		0001
Purchased Call/S&P 500 INDEX/SPXI005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	1	1,082,683	.5635	57,191			22,781		45,822			(14,258)		3,400		0001
Purchased Call/S&P 500 INDEX/SPXI002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	208,179	.5347	9,976			3,390		13,404			(2,487)		604		0001
Purchased Call/S&P 500 INDEX/SPXB05TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2024	09/16/2025	1	1,254,644	.5633	64,025			29,713		53,915			(15,830)		4,269		0001
Purchased Call/S&P 500 INDEX/SPXA215SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	295,985	.5554	15,676			7,098		14,220			(3,876)		992		0001
Purchased Call/S&P 500 INDEX/SPXL13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/18/2025	1	626,835	.5505	30,522			9,208		27,933			(7,630)		1,713		0001
Purchased Call/S&P 500 INDEX/SPXM133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	549,840	.5522	28,627			12,405		27,620			(7,078)		1,803		0001
Purchased Call/S&P 500 INDEX/SPXM134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	89,994	.5408	5,026			2,198		5,243			(1,253)		296		0001
Purchased Call/S&P 500 INDEX/SPXL130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	514,590	.5574	25,293			6,975		20,428			(6,271)		1,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2025	1	494,394	5522	18,474			6,227		21,696			(4,580)		1,429		0001
Purchased Call/S&P 500 INDEX/SPXB05T$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	53,976	5633	2,996			1,391		2,467			(741)		184		0001
Purchased Call/S&P 500 INDEX/SPXB05T$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/12/2025	1	189,713	5626	9,818			4,498		8,272			(2,455)		638		0001
Purchased Call/S&P 500 INDEX/SPXB05S$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	270,292	5648	12,833			5,474		11,416			(3,182)		881		0001
Purchased Call/S&P 500 INDEX/SPXL13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/07/2025	1	142,970	5207	7,543			2,690		8,789			(1,870)		425		0001
Purchased Call/S&P 500 INDEX/SPXL13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/25/2024	07/23/2025	1	460,791	5559	19,560			6,157		19,147			(4,850)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXB05N$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	1	539,503	5461	30,574			7,409		28,696			(7,622)		1,325		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/05/2025	1	179,793	5186	8,572			2,992		10,730			(2,125)		530		0001
Purchased Call/S&P 500 INDEX/SPXB05O$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/16/2025	1	178,112	5663	7,086			2,092		5,742			(1,757)		482		0001
Purchased Call/S&P 500 INDEX/SPXC17YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/23/2025	1	450,620	5558	22,019			6,873		20,897			(5,444)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	111,055	5471	6,329			2,815		6,341			(1,565)		370		0001
Purchased Call/S&P 500 INDEX/SPXB05U$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	364,661	5714	18,267			8,677		13,739			(4,517)		1,252		0001
Purchased Call/S&P 500 INDEX/SPXB05V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/24/2025	1	359,858	5730	18,368			8,930		13,284			(4,542)		1,253		0001
Purchased Call/S&P 500 INDEX/SPXD172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/19/2025	1	133,774	5703	7,339			3,496		5,328			(1,830)		459		0001
Purchased Call/S&P 500 INDEX/SPXB05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	252,455	5780	13,588			7,267		8,840			(3,360)		918		0001
Purchased Call/S&P 500 INDEX/SPXB05X$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	182,861	5792	9,782			5,219		6,235			(2,425)		663		0001
Purchased Call/S&P 500 INDEX/SPXC051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	138,888	5996	7,564			4,635		3,367			(1,886)		540		0001
Purchased Call/S&P 500 INDEX/SPXD17A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/08/2025	1	1,510,387	6090	81,282			56,359		31,918			(20,097)		6,275		0001
Purchased Call/S&P 500 INDEX/SPXB05W$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/07/2025	1	223,408	5696	11,493			6,017		8,426			(2,849)		806		0001
Purchased Call/S&P 500 INDEX/SPX815V$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	341,377	5862	15,702			8,728		9,289			(3,926)		1,263		0001
Purchased Call/S&P 500 INDEX/SPX815Y$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	110,254	6084	5,492			3,886		2,308			(1,362)		461		0001
Purchased Call/S&P 500 INDEX/SPXA21F$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	336,979	5931	18,743			13,717		10,520			(4,673)		1,430		0001
Purchased Call/S&P 500 INDEX/SPX815Y$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	890,553	5931	51,446			37,651		28,161			(12,826)		3,780		0001
Purchased Call/S&P 500 INDEX/SPX815Y$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	95,156	5907	5,052			3,820		3,155			(1,249)		412		0001
Purchased Call/S&P 500 INDEX/SPXD17D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	99,264	5907	5,460			4,129		3,411			(1,350)		430		0001
Purchased Call/S&P 500 INDEX/SPX815W$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	748,445	5808	41,569			23,853		25,536			(10,364)		2,818		0001
Purchased Call/S&P 500 INDEX/SPXD178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	89,956	5917	4,659			2,986		2,701			(1,152)		359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	433,826	.5872	23,835			17,329		14,533			(5,910)		1,838		0001
Purchased Call/S&P 500 INDEX/SPX815WSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	793,328	.5852	39,310			22,152		24,084			(9,719)		2,973		0001
Purchased Call/S&P 500 INDEX/SPXD17ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,289,277	.6090	68,627			47,408		26,995			(17,109)		5,324		0001
Purchased Call/S&P 500 INDEX/SPXI00ISH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2025	1	55,216	.5987	3,108			2,049		1,430			(768)		223		0001
Purchased Call/S&P 500 INDEX/SPXD17CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	107,621	.5872	5,992			4,344		3,749			(1,482)		456		0001
Purchased Call/S&P 500 INDEX/SPXD174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2025	1	140,476	.5815	7,706			4,121		4,604			(1,921)		511		0001
Purchased Call/S&P 500 INDEX/SPXD17BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	206,944	.6053	11,005			7,661		4,764			(2,721)		861		0001
Purchased Call/S&P 500 INDEX/SPXD179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	687,615	.6049	35,519			24,137		15,229			(8,782)		2,828		0001
Purchased Call/S&P 500 INDEX/SPX815WSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	683,061	.5809	35,806			20,489		22,722			(8,853)		2,572		0001
Purchased Call/S&P 500 INDEX/SPXD179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	390,611	.6047	20,825			14,094		8,896			(5,149)		1,603		0001
Purchased Call/S&P 500 INDEX/SPXD179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	805,973	.5917	46,279			29,953		24,704			(11,443)		3,227		0001
Purchased Call/S&P 500 INDEX/SPX815VSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	461,018	.5861	23,736			13,157		13,551			(5,918)		1,706		0001
Purchased Call/S&P 500 INDEX/SPXA21DSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	109,402	.6086	5,862			4,022		2,255			(1,449)		451		0001
Purchased Call/S&P 500 INDEX/SPX815XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	668,668	.6002	36,848			24,600		16,561			(9,161)		2,711		0001
Purchased Call/S&P 500 INDEX/SPXA218S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	135,130	.5751	6,773			3,490		4,853			(1,689)		482		0001
Purchased Call/S&P 500 INDEX/SPX815YSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/26/2025	1	559,477	.6038	29,403			21,970		14,398			(7,270)		2,406		0001
Purchased Call/S&P 500 INDEX/SPXI00ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	912,950	.5728	50,500			29,963		38,010			(12,590)		3,495		0001
Purchased Call/S&P 500 INDEX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	610,763	.6051	31,927			22,678		13,810			(7,960)		2,558		0001
Purchased Call/S&P 500 INDEX/SPXB05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2024	10/14/2025	1	329,080	.5860	15,249			8,256		9,396			(3,770)		1,209		0001
Purchased Call/S&P 500 INDEX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	816,990	.6040	41,083			30,640		20,329			(10,214)		3,500		0001
Purchased Call/S&P 500 INDEX/SPXB05XS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/08/2025	1	361,185	.5748	20,578			10,952		13,611			(5,116)		1,306		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	439,555	.5705	24,894			14,729		18,907			(6,155)		1,683		0001
Purchased Call/S&P 500 INDEX/SPXB05YSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/17/2025	1	306,488	.5842	16,188			8,948		9,541			(4,002)		1,134		0001
Purchased Call/S&P 500 INDEX/SPXC054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/04/2025	1	552,274	.6081	29,799			20,503		11,631			(7,388)		2,276		0001
Purchased Call/S&P 500 INDEX/SPXD178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	297,735	.5973	16,338			10,012		7,576			(4,040)		1,158		0001
Purchased Call/S&P 500 INDEX/SPXD17BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	296,947	.6036	16,593			11,597		7,185			(4,103)		1,239		0001
Purchased Call/S&P 500 INDEX/SPXI00ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	383,318	.5701	20,326			10,445		15,059			(5,026)		1,368		0001
Purchased Call/S&P 500 INDEX/SPXI00ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	999,238	.5722	51,861			30,770		39,940			(12,929)		3,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	138,893	.5815	6,409			3,437		4,204			(1,602)		505		0001
Purchased Call/S&P 500 INDEX/SPXA21E$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	772,247	.6054	37,928			27,241		18,115			(9,378)		3,265		0001
Purchased Call/S&P 500 INDEX/SPXC052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	429,764	.5985	22,390			14,056		10,744			(5,536)		1,695		0001
Purchased Call/S&P 500 INDEX/SPXB05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	594,879	.5709	30,563			15,621		23,210			(7,557)		2,118		0001
Purchased Call/S&P 500 INDEX/SPXC053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	134,973	.5894	7,270			4,639		4,226			(1,797)		538		0001
Purchased Call/S&P 500 INDEX/SPXC055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	1,040,586	.6051	58,873			41,959		24,599			(14,556)		4,383		0001
Purchased Call/S&P 500 INDEX/SPXD177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	89,981	.5929	4,948			3,019		2,515			(1,223)		349		0001
Purchased Call/S&P 500 INDEX/SPXM13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/17/2024	10/16/2025	1	647,718	.5833	33,383			18,361		20,053			(8,254)		2,391		0001
Purchased Call/S&P 500 INDEX/SPXC054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	965,331	.6032	54,208			36,492		22,976			(13,552)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXC053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	109,171	.5961	6,109			3,982		3,024			(1,523)		438		0001
Purchased Call/S&P 500 INDEX/SPXC055$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	112,958	.5867	6,659			4,846		4,026			(1,647)		479		0001
Purchased Call/S&P 500 INDEX/SPXC052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	122,936	.5989	6,551			4,072		3,012			(1,620)		484		0001
Purchased Call/S&P 500 INDEX/SPXA21H$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	505,880	.5974	27,410			20,423		14,636			(6,833)		2,163		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/21/2025	1	204,279	.5854	10,589			5,938		6,285			(2,618)		764		0001
Purchased Call/S&P 500 INDEX/SPXB052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2025	1	953,120	.5816	48,041			28,291		33,407			(11,878)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXD177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	278,212	.5929	15,935			9,721		7,939			(3,940)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXC053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/24/2025	1	966,359	.5969	54,810			36,083		26,142			(13,589)		3,902		0001
Purchased Call/S&P 500 INDEX/SPXC053$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	198,355	.5945	11,068			7,194		5,723			(2,737)		796		0001
Purchased Call/S&P 500 INDEX/SPXC054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	90,044	.6015	4,726			3,147		2,171			(1,169)		365		0001
Purchased Call/S&P 500 INDEX/SPXC055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	329,851	.6074	17,247			12,340		7,370			(4,264)		1,392		0001
Purchased Call/S&P 500 INDEX/SPXC055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	652,813	.6051	35,352			25,041		15,382			(8,741)		2,734		0001
Purchased Call/S&P 500 INDEX/SPXC055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	1	243,514	.6089	12,527			8,654		5,025			(3,123)		1,006		0001
Purchased Call/S&P 500 INDEX/SPXC052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	157,865	.5985	8,468			5,316		4,003			(2,094)		622		0001
Purchased Call/S&P 500 INDEX/SPXD17B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/05/2025	1	386,271	.6090	19,375			13,422		7,893			(4,844)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXC051$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	230,243	.5995	12,067			7,395		5,498			(3,008)		896		0001
Purchased Call/S&P 500 INDEX/SPXC053$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	225,138	.5969	12,209			7,958		6,044			(3,044)		903		0001
Purchased Call/S&P 500 INDEX/SPXC052$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	801,875	.5871	43,734			27,653		26,232			(10,903)		3,169		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13ES$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	510,984	5831	27,513			16,037		17,108			(6,803)		1,947		0001
Purchased Call/S&P 500 INDEX/SPXC053$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2025	1	246,927	5917	13,725			8,883		7,433			(3,394)		989		0001
Purchased Call/S&P 500 INDEX/SPXM13FS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	413,427	5783	21,951			13,219		14,332			(5,427)		1,601		0001
Purchased Call/S&P 500 INDEX/SPXC053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	252,030	5945	13,637			8,864		7,124			(3,372)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXC050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	162,599	5814	7,774			4,591		5,504			(1,928)		621		0001
Purchased Call/S&P 500 INDEX/SPXA21D$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	962,709	6075	53,627			36,943		20,827			(13,259)		3,976		0001
Purchased Call/S&P 500 INDEX/SPXC052$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	566,708	5949	28,488			17,963		15,753			(7,044)		2,239		0001
Purchased Call/S&P 500 INDEX/SPXC054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	69,084	6032	3,760			2,531		1,621			(940)		281		0001
Purchased Call/S&P 500 INDEX/SPXC052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	189,284	5955	9,604			6,072		5,125			(2,394)		748		0001
Purchased Call/S&P 500 INDEX/SPXD17C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	292,668	6051	14,801			10,631		7,078			(3,660)		1,237		0001
Purchased Call/S&P 500 INDEX/SPXB05W$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	180,154	5696	9,811			5,122		7,205			(2,426)		650		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	663,074	5872	38,470			27,891		23,713			(9,512)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXI001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	201,016	5987	11,046			7,282		5,144			(2,731)		813		0001
Purchased Call/S&P 500 INDEX/SPXD17C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/17/2025	1	78,221	6051	3,644			2,639		1,841			(903)		331		0001
Purchased Call/S&P 500 INDEX/SPXM13KS$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	763,476	5999	47,082			31,519		20,195			(11,641)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXM13FS$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/04/2025	1	131,528	5713	7,225			4,343		5,017			(1,791)		508		0001
Purchased Call/S&P 500 INDEX/SPXM13R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	762,865	5971	41,943			31,602		23,018			(10,370)		3,299		0001
Purchased Call/S&P 500 INDEX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	901,101	5783	46,056			28,045		29,624			(11,419)		3,490		0001
Purchased Call/S&P 500 INDEX/SPX815Z9G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	179,680	6049	9,472			7,719		4,652			(1,770)		809		0001
Purchased Call/S&P 500 INDEX/SPX9150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	338,150	6042	18,454			15,532		9,321			(3,042)		1,543		0001
Purchased Call/S&P 500 INDEX/SPX9155S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	327,398	5955	17,826			16,250		11,370			(1,616)		1,559		0001
Purchased Call/S&P 500 INDEX/SPX815Z96	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	880,460	5985	46,693			37,824		25,387			(8,949)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXA21LS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	89,889	6068	4,646			3,876		2,338			(779)		410		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	348,320	5693	16,688			16,688		17,029			(138)		1,732		0001
Purchased Call/S&P 500 INDEX/SPX9157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	283,267	5668	15,092			14,881		13,128			(252)		1,395		0001
Purchased Call/S&P 500 INDEX/SPX9154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	1,171,855	6144	62,804			56,524		28,595			(6,729)		5,529		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	478,723	5639	21,877			21,085		20,233			(848)		2,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9157S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	214,964	.5675		11,386		11,133		10,700			(344)		1,057		0001
Purchased Call/S&P 500 INDEX/SPX9156S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	329,950	.5843		16,669		15,650		13,765			(1,145)		1,590		0001
Purchased Call/S&P 500 INDEX/SPX9152SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,053,256	.6080		50,847		43,926		26,767			(7,264)		4,869		0001
Purchased Call/S&P 500 INDEX/SPXD17HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2026	1	332,958	.5598		17,191		16,474		18,020			(850)		1,621		0001
Purchased Call/S&P 500 INDEX/SPX9153S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	193,055	.6063		9,730		8,476		5,103			(1,274)		892		0001
Purchased Call/S&P 500 INDEX/SPX9157S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	178,392	.5768		9,025		8,900		7,709			(149)		883		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	1,320,499	.5938		77,853		62,890		44,920			(15,613)		5,895		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	519,233	.6067		27,706		23,397		13,740			(4,491)		2,373		0001
Purchased Call/S&P 500 INDEX/SPXD17FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,208,044	.6115		67,211		59,701		31,160			(7,655)		5,647		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	500,354	.5917		25,346		19,925		16,791			(5,571)		2,207		0001
Purchased Call/S&P 500 INDEX/SPXD17ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	1,289,165	.6026		72,939		63,186		38,624			(9,900)		5,959		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	869,748	.5827		47,796		37,678		34,368			(10,195)		3,836		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	63,791	.5675		3,524		3,417		3,227			(117)		313		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	206,010	.5581		11,786		11,786		11,859					1,029		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	479,142	.5827		22,143		17,455		16,510			(4,723)		2,113		0001
Purchased Call/S&P 500 INDEX/SPXC05C8F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	179,904	.5983		9,246		8,404		5,778			(864)		855		0001
Purchased Call/S&P 500 INDEX/SPXA21NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	2,645,969	.6013		146,377		132,514		83,312			(14,192)		12,503		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	662,564	.5909		35,741		27,743		22,440			(8,051)		2,912		0001
Purchased Call/S&P 500 INDEX/SPXA21LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	2,065,596	.6054		102,023		86,392		54,367			(15,826)		9,441		0001
Purchased Call/S&P 500 INDEX/SPX9155SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	517,006	.5862		28,674		26,444		20,827			(2,442)		2,469		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,236,944	.6115		67,612		60,057		31,590			(7,700)		5,782		0001
Purchased Call/S&P 500 INDEX/SPXC059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	1	1,869,770	.6101		93,007		77,077		45,864			(16,097)		8,490		0001
Purchased Call/S&P 500 INDEX/SPXM13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	12/31/2025	1	867,205	.5891		48,623		37,214		29,762			(11,686)		3,764		0001
Purchased Call/S&P 500 INDEX/SPX9157S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	966,061	.5639		54,620		52,642		50,195			(2,118)		4,710		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	742,431	.6086		41,512		34,132		18,764			(7,641)		3,349		0001
Purchased Call/S&P 500 INDEX/SPX9153SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	534,152	.6054		30,164		26,785		15,092			(3,445)		2,493		0001
Purchased Call/S&P 500 INDEX/SPXD17GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	730,885	.5615		39,060		37,112		38,341			(2,044)		3,548		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	929,779	.5572		47,284		45,309		49,601			(2,345)		4,520		0001
Purchased Call/S&P 500 INDEX/SPXC05FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	460,367	.5615		26,963		26,143		24,888			(889)		2,260		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	1,655,724	.6086		86,048		70,948		40,251			(15,645)		7,468		0001
Purchased Call/S&P 500 INDEX/SPXA21I$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,243,916	.5942		68,672		52,795		39,254			(15,979)		5,418		0001
Purchased Call/S&P 500 INDEX/SPX815Z$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	288,854	.6049		14,711		12,088		7,272			(2,715)		1,301		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,405,901	.6059		76,667		66,019		38,871			(11,163)		6,489		0001
Purchased Call/S&P 500 INDEX/SPX9151$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	215,091	.6069		11,829		9,989		5,766			(1,917)		983		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	90,126	.6042		4,323		3,671		2,342			(660)		412		0001
Purchased Call/S&P 500 INDEX/SPXD17DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/09/2026	1	473,634	.5918		23,170		18,265		15,902			(4,942)		2,089		0001
Purchased Call/S&P 500 INDEX/SPX9155S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	328,061	.5983		17,364		15,824		10,858			(1,579)		1,560		0001
Purchased Call/S&P 500 INDEX/SPX9157$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	514,803	.5775		24,208		23,940		21,958			(333)		2,553		0001
Purchased Call/S&P 500 INDEX/SPXN139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	234,279	.5581		12,776		12,776		12,893					1,165		0001
Purchased Call/S&P 500 INDEX/SPXN135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	850,182	.5594		44,622		42,882		43,709			(2,090)		4,139		0001
Purchased Call/S&P 500 INDEX/SPXC057$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	89,965	.5950		4,840		3,897		2,908			(984)		401		0001
Purchased Call/S&P 500 INDEX/SPX9156$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	179,794	.5522		10,818		10,426		10,103			(420)		877		0001
Purchased Call/S&P 500 INDEX/SPXA21NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	98,861	.6129		5,595		4,992		2,469			(615)		466		0001
Purchased Call/S&P 500 INDEX/SPXA211$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	180,087	.5869		10,291		7,890		6,469			(2,460)		784		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	1,552,416	.6041		84,859		71,966		44,941			(13,055)		7,130		0001
Purchased Call/S&P 500 INDEX/SPX9157$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	690,831	.5675		37,336		36,506		35,072			(1,128)		3,397		0001
Purchased Call/S&P 500 INDEX/SPX9156$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	106,881	.5615		5,742		5,441		5,576			(316)		519		0001
Purchased Call/S&P 500 INDEX/SPXA210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,566,874	.5955		78,687		72,769		55,393			(6,103)		7,483		0001
Purchased Call/S&P 500 INDEX/SPXA210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	409,006	.5862		18,171		16,758		13,842			(1,548)		1,953		0001
Purchased Call/S&P 500 INDEX/SPX9155$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,524,640	.5954		74,082		68,702		52,580			(5,556)		7,281		0001
Purchased Call/S&P 500 INDEX/SPX9152$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,515,741	.6081		79,782		68,923		40,761			(11,397)		7,007		0001
Purchased Call/S&P 500 INDEX/SPXC05C$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	99,341	.5983		5,568		5,061		3,393			(520)		472		0001
Purchased Call/S&P 500 INDEX/SPXC056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2025	1	161,999	.5885		8,637		6,592		5,690			(2,094)		703		0001
Purchased Call/S&P 500 INDEX/SPXN138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	1,743,684	.5725		90,281		90,030		81,984			(992)		8,659		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05E$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/11/2026	1	439,318	.5572		24,161		22,959		23,886			(1,261)		2,136		0001
Purchased Call/S&P 500 INDEX/SPX9154$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	99,034	.6118		5,034		4,544		2,562			(525)		468		0001
Purchased Call/S&P 500 INDEX/SPXC057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/14/2026	1	180,018	.5843		10,510		8,361		6,920			(2,165)		801		0001
Purchased Call/S&P 500 INDEX/SPX9156$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	228,737	.5843		10,691		10,038		8,901			(734)		1,102		0001
Purchased Call/S&P 500 INDEX/SPXC057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	94,537	.5836		5,022		3,981		3,680			(1,049)		420		0001
Purchased Call/S&P 500 INDEX/SPX9153$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	652,097	.6115		32,875		29,202		15,782			(3,744)		3,048		0001
Purchased Call/S&P 500 INDEX/SPX9155$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	400,173	.5850		21,762		20,199		16,284			(1,614)		1,923		0001
Purchased Call/S&P 500 INDEX/SPXI00S$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	366,373	.6053		20,878		18,435		10,390			(2,638)		1,710		0001
Purchased Call/S&P 500 INDEX/SPXA21I$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	472,996	.5869		28,074		21,523		17,434			(6,710)		2,060		0001
Purchased Call/S&P 500 INDEX/SPXC059$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	49,630	.6119		2,617		2,159		1,154			(474)		224		0001
Purchased Call/S&P 500 INDEX/SPXC05C$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	1	432,318	.6141		21,365		19,282		10,347			(2,237)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXC059$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	336,143	.6110		17,114		14,198		7,913			(2,947)		1,519		0001
Purchased Call/S&P 500 INDEX/SPX9156$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	427,245	.5739		23,680		22,299		19,914			(1,561)		2,062		0001
Purchased Call/S&P 500 INDEX/SPXD17D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2026	1	801,318	.5918		41,870		32,890		27,654			(9,228)		3,528		0001
Purchased Call/S&P 500 INDEX/SPXD17E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	739,840	.6026		43,169		37,397		22,586			(5,859)		3,420		0001
Purchased Call/S&P 500 INDEX/SPXA21N$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	675,045	.6128		36,661		32,712		16,522			(4,029)		3,180		0001
Purchased Call/S&P 500 INDEX/SPXD17E$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	2,016,285	.6044		115,614		97,308		57,530			(19,057)		9,201		0001
Purchased Call/S&P 500 INDEX/SPXA21L$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	529,500	.6104		25,270		20,905		12,517			(4,410)		2,392		0001
Purchased Call/S&P 500 INDEX/SPXI00U$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	657,138	.5956		33,949		31,214		22,810			(2,985)		3,134		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	2,432,971	.5522		139,492		134,067		138,097			(6,515)		11,861		0001
Purchased Call/S&P 500 INDEX/SPX9155$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	517,945	.5964		21,840		20,188		15,598			(1,703)		2,466		0001
Purchased Call/S&P 500 INDEX/SPX9155$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	1,124,574	.5778		65,480		60,958		50,483			(4,677)		5,411		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	1,442,180	.5668		83,973		82,569		73,933			(1,628)		7,101		0001
Purchased Call/S&P 500 INDEX/SPXC056$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	1	391,897	.5942		20,974		16,170		12,670			(4,836)		1,707		0001
Purchased Call/S&P 500 INDEX/SPX9155$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	94,897	.5956		4,060		3,743		2,876			(347)		453		0001
Purchased Call/S&P 500 INDEX/SPXN138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	1	269,538	.5775		13,669		13,518		12,367			(188)		1,337		0001
Purchased Call/S&P 500 INDEX/SPX9157$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	2,172,889	.5664		114,404		112,180		109,467			(3,143)		10,699		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9153S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	89,979	.6066		4,649		4,046		2,408			(613)		419		0001
Purchased Call/S&P 500 INDEX/SPX9153SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	684,455	.6115		37,420		33,147		17,398			(4,626)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXI00SS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	103,872	.6054		6,108		5,394		2,999			(772)		485		0001
Purchased Call/S&P 500 INDEX/SPXA21LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	647,802	.6042		34,853		29,514		18,391			(5,407)		2,961		0001
Purchased Call/S&P 500 INDEX/SPX9153S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	148,675	.6066		8,315		7,236		4,189			(1,097)		692		0001
Purchased Call/S&P 500 INDEX/SPXC05FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	363,345	.5615		20,679		20,051		19,112			(682)		1,784		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	2,483,662	.5763		113,374		107,058		112,481			(6,595)		11,985		0001
Purchased Call/S&P 500 INDEX/SPXC058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	1,383,798	.5939		77,234		62,390		45,386			(15,489)		6,178		0001
Purchased Call/S&P 500 INDEX/SPXC05A5Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2025	02/11/2026	1	201,579	.6068		10,816		9,441		5,578			(1,397)		939		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	312,218	.5975		15,129		11,702		9,103			(3,450)		1,370		0001
Purchased Call/S&P 500 INDEX/SPXI00U5N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	119,175	.5956		6,327		5,817		4,224			(556)		568		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	220,043	.5950		12,256		9,866		7,277			(2,492)		981		0001
Purchased Call/S&P 500 INDEX/SPXI00U5L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/25/2026	1	658,393	.5955		33,379		30,683		22,505			(2,943)		3,135		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	494,646	.5665		26,112		25,676		23,153			(506)		2,436		0001
Purchased Call/S&P 500 INDEX/SPXC05B5S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	2,584,560	.5997		149,915		121,439		78,749			(28,734)		11,539		0001
Purchased Call/S&P 500 INDEX/SPXL13I1S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/17/2025	1	1,275,263	.5473	14,539			3,101		15,340			(3,595)		2,948		0001
Purchased Call/S&P 500 INDEX/SPXL13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	1	1,803,291	.5432	38,798			7,911		40,919			(9,673)		4,060		0001
Purchased Call/S&P 500 INDEX/SPXL136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/05/2025	1	1,697,298	.5128	27,274			2,562		38,717			(6,744)		2,628		0001
Purchased Call/S&P 500 INDEX/SPXL130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/07/2025	1	3,169,443	.5204	47,411			786		73,025			(11,722)		2,195		0001
Purchased Call/S&P 500 INDEX/SPXL13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/25/2025	1	1,699,610	.5465	21,692			5,093		23,129			(5,363)		4,125		0001
Purchased Call/S&P 500 INDEX/SPXL138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	1,631,023	.5244	38,987			4,631		49,675			(9,640)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXL133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/21/2025	1	1,842,842	.4967	31,131			1,720		46,354			(7,697)		2,210		0001
Purchased Call/S&P 500 INDEX/SPXL13C5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/29/2025	1	1,095,526	.5267	12,095			1,949		15,239			(2,991)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXL137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	1,399,510	.5203	16,358			1,727		22,169			(4,045)		2,287		0001
Purchased Call/S&P 500 INDEX/SPXL138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	1,708,666	.5241	17,774			2,111		22,620			(4,395)		2,966		0001
Purchased Call/S&P 500 INDEX/SPXK13Z5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/03/2025	1	1,594,190	.5210	22,577			125		35,902			(5,582)		723		0001
Purchased Call/S&P 500 INDEX/SPXL136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/06/2025	1	1,025,787	.5181	10,563			1,021		14,754			(2,612)		1,611		0001
Purchased Call/S&P 500 INDEX/SPXL13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/11/2025	1	2,164,876	.5372	28,009			5,493		31,191			(6,925)		4,808		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/28/2025	1	1,878,338	5306	33,453			5,267		41,503			(8,271)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXL139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	1,112,391	5297	11,340			1,418		14,361			(2,804)		1,975		0001
Purchased Call/S&P 500 INDEX/SPXL139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/15/2025	1	1,815,387	5308	50,243			6,141		62,699			(12,423)		3,187		0001
Purchased Call/S&P 500 INDEX/SPXL13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	05/30/2025	1	1,836,573	5278	51,149			8,406		64,477			(12,752)		3,723		0001
Purchased Call/S&P 500 INDEX/SPXL131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,162,809	5199	41,933			1,165		65,867			(10,368)		1,877		0001
Purchased Call/S&P 500 INDEX/SPXL133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/23/2025	1	1,358,907	5071	24,364			1,481		37,263			(6,024)		1,706		0001
Purchased Call/S&P 500 INDEX/SPXL13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/04/2025	1	2,254,111	5291	30,825			5,450		36,831			(7,622)		4,756		0001
Purchased Call/S&P 500 INDEX/SPXL13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/20/2025	1	2,278,747	5465	27,318			6,088		29,345			(6,810)		5,367		0001
Purchased Call/S&P 500 INDEX/SPXL13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/05/2025	1	1,659,749	5354	19,397			3,502		22,988			(4,796)		3,529		0001
Purchased Call/S&P 500 INDEX/SPXL130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2025	1	1,125,341	5210	19,449			430		30,377			(4,809)		884		0001
Purchased Call/S&P 500 INDEX/SPXL132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/16/2025	1	1,252,750	5051	22,905			949		36,100			(5,663)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXL13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/19/2025	1	1,453,096	5303	21,624			2,867		26,992			(5,347)		2,662		0001
Purchased Call/S&P 500 INDEX/SPXL13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	1	1,493,690	5432	16,693			3,404		17,831			(4,162)		3,363		0001
Purchased Call/S&P 500 INDEX/SPXL134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/25/2025	1	1,025,092	5100	13,927			931		20,531			(3,472)		1,341		0001
Purchased Call/S&P 500 INDEX/SPXL13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/03/2025	1	1,515,620	5281	21,536			3,748		26,547			(5,325)		3,173		0001
Purchased Call/S&P 500 INDEX/SPXH00HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/01/2024	04/30/2025	1	2,346,632	5036	97,809			7,836		147,373			(24,183)		3,364		0001
Purchased Call/S&P 500 INDEX/SPXL13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	1	1,863,154	5308	22,060			2,986		27,273			(5,454)		3,448		0001
Purchased Call/S&P 500 INDEX/SPXL138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/09/2025	1	1,859,274	5223	26,800			2,837		36,406			(6,681)		3,039		0001
Purchased Call/S&P 500 INDEX/SPXL131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	2,403,319	5487	29,359			6,379		31,037			(7,279)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXC17W1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2025	1	2,190,525	5036	69,918			5,601		104,744			(17,287)		3,140		0001
Purchased Call/S&P 500 INDEX/SPXL13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/27/2025	1	2,424,257	5305	35,655			5,516		43,513			(8,816)		4,790		0001
Purchased Call/S&P 500 INDEX/SPXL134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/29/2025	1	2,066,933	5116	27,254			2,108		41,073			(6,739)		2,913		0001
Purchased Call/S&P 500 INDEX/SPXL134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/24/2025	1	1,240,635	5064	15,256			977		22,376			(3,783)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXL131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,594,331	5199	27,964			777		43,446			(6,914)		2,252		0001
Purchased Call/S&P 500 INDEX/SPX921XS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,655,068	5353	40,920			7,502		47,511			(10,118)		5,688		0001
Purchased Call/S&P 500 INDEX/SPXL13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2025	1	1,325,652	5478	15,558			3,717		16,366			(3,847)		3,236		0001
Purchased Call/S&P 500 INDEX/SPXL13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/21/2025	1	1,628,351	5321	25,404			3,509		31,167			(6,281)		3,043		0001
Purchased Call/S&P 500 INDEX/SPXL136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/07/2025	1	1,182,796	5188	21,676			2,156		30,369			(5,359)		1,883		0001
Purchased Call/S&P 500 INDEX/SPXL131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/10/2025	1	2,564,838	5161	42,161			1,054		62,338			(10,424)		2,123		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/04/2024	06/03/2025	1	1,468,048	5281	14,475			2,519		17,755			(3,579)		3,074		0001
Purchased Call/S&P 500 INDEX/SPXL13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/14/2024	06/13/2025	1	1,379,951	5433	17,084			3,464		18,904			(4,224)		3,107		0001
Purchased Call/S&P 500 INDEX/SPXC17XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2024	05/30/2025	1	1,456,593	5278	58,520			9,618		74,191			(14,590)		2,953		0001
Purchased Call/S&P 500 INDEX/SPXL13281	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/16/2024	04/15/2025	1	1,488,175	5062	15,914			615		24,292			(3,935)		1,508		0001
Purchased Call/S&P 500 INDEX/SPXL13586	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/01/2024	04/30/2025	1	2,235,846	5036	33,375			2,674		48,581			(8,252)		3,205		0001
Purchased Call/S&P 500 INDEX/SPXK13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/02/2024	04/01/2025	1	1,604,594	5244	18,158					29,336			(4,490)		420		0001
Purchased Call/S&P 500 INDEX/SPXL13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/09/2024	04/08/2025	1	1,607,539	5202	22,758			440		35,088			(5,627)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXL13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/24/2024	05/23/2025	1	1,200,661	5289	14,893			2,157		18,166			(3,682)		2,288		0001
Purchased Call/S&P 500 INDEX/SPXL13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/13/2024	05/12/2025	1	1,911,501	5223	20,430			2,314		27,616			(5,051)		3,242		0001
Purchased Call/S&P 500 INDEX/SPXC17VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	1,847,564	5062	53,035			2,051		83,780			(13,113)		1,873		0001
Purchased Call/S&P 500 INDEX/SPXL13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/10/2024	06/09/2025	1	2,031,856	5347	25,737			4,906		29,988			(6,364)		4,449		0001
Purchased Call/S&P 500 INDEX/SPXL13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/12/2024	08/08/2025	1	2,399,212	5343	35,960			12,922		41,765			(8,965)		7,159		0001
Purchased Call/S&P 500 INDEX/SPXM132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/28/2024	08/27/2025	1	1,457,082	5626	20,855			8,526		19,346			(5,156)		4,655		0001
Purchased Call/S&P 500 INDEX/SPXM134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/09/2024	09/08/2025	1	1,573,850	5408	18,321			8,098		19,633			(4,530)		5,226		0001
Purchased Call/S&P 500 INDEX/SPXM131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/26/2024	08/22/2025	1	1,346,671	5635	15,552			6,195		14,189			(3,877)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXL13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/03/2024	07/02/2025	1	1,355,216	5509	17,008			4,359		17,289			(4,205)		3,420		0001
Purchased Call/S&P 500 INDEX/SPXL13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/16/2024	08/15/2025	1	2,433,474	5543	63,756			24,086		61,409			(15,764)		7,454		0001
Purchased Call/S&P 500 INDEX/SPXM137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/23/2024	09/19/2025	1	1,345,802	5703	19,031			9,065		16,073			(4,745)		4,619		0001
Purchased Call/S&P 500 INDEX/SPXL13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/02/2024	08/01/2025	1	1,072,996	5447	11,794			3,997		14,081			(2,916)		3,114		0001
Purchased Call/S&P 500 INDEX/SPXL13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/01/2024	06/30/2025	1	1,589,000	5460	27,046			6,724		28,608			(6,687)		3,967		0001
Purchased Call/S&P 500 INDEX/SPXL13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/08/2024	07/07/2025	1	1,651,190	5560	18,084			4,846		17,532			(4,471)		4,278		0001
Purchased Call/S&P 500 INDEX/SPXL13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/01/2024	06/30/2025	1	2,861,292	5460	111,843			27,806		113,334			(27,653)		7,143		0001
Purchased Call/S&P 500 INDEX/SPXL13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/10/2024	07/09/2025	1	1,533,250	5575	16,770			4,586		15,816			(4,146)		4,013		0001
Purchased Call/S&P 500 INDEX/SPXL13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/12/2024	08/11/2025	1	1,489,768	5340	14,656			5,344		16,914			(3,624)		4,496		0001
Purchased Call/S&P 500 INDEX/SPXM136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/17/2024	09/16/2025	1	1,487,136	5633	18,776			8,714		17,434			(4,642)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXI005SI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/27/2024	08/27/2025	1	362	5625.8	5			2		4			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPX14QJS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2024	07/15/2025	1	1,424,699	5631	54,387			15,775		43,393			(13,447)		3,839		0001
Purchased Call/S&P 500 INDEX/SPXL13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/15/2024	07/14/2025	1	1,976,603	5615	23,665			6,799		21,572			(5,851)		5,301		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13US|	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2025	1	1,772,658	5522	36,658			12,321		40,449			(9,064)		5,124		0001
Purchased Call/S&P 500 INDEX/SPXB05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2025	1	3,572,928	5522	129,782			43,621		139,187			(32,089)		10,328		0001
Purchased Call/S&P 500 INDEX/SPXL13Y\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/12/2025	1	1,704,860	5344	19,909			7,315		22,047			(4,923)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXA214\$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,530,483	5648	86,903			36,412		79,946			(21,726)		8,138		0001
Purchased Call/S&P 500 INDEX/SPXM130\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	1,120,148	5601	16,292			6,472		15,160			(4,028)		3,518		0001
Purchased Call/S&P 500 INDEX/SPXM131\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	1	1,752,454	5617	20,642			8,382		18,861			(5,104)		5,580		0001
Purchased Call/S&P 500 INDEX/SPXL130\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/16/2025	1	1,490,474	5667	17,434			5,105		15,932			(4,311)		4,035		0001
Purchased Call/S&P 500 INDEX/SPXM136\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/17/2025	1	1,397,376	5635	20,844			9,731		19,005			(5,154)		4,768		0001
Purchased Call/S&P 500 INDEX/SPXM130\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	2,613,855	5597	30,682			11,951		28,711			(7,586)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXL13P\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2025	1	1,281,625	5621	16,571			4,616		14,980			(4,109)		3,371		0001
Purchased Call/S&P 500 INDEX/SPXL13R\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/21/2025	1	1,728,570	5505	20,900			6,409		20,939			(5,168)		4,788		0001
Purchased Call/S&P 500 INDEX/SPXL13II\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/06/2025	1	2,038,372	5240	23,433			8,221		28,872			(5,794)		6,035		0001
Purchased Call/S&P 500 INDEX/SPXA215\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/11/2025	1	1,195,957	5563	13,197			5,992		12,576			(3,272)		4,008		0001
Purchased Call/S&P 500 INDEX/SPXA211\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	1,540,722	5522	14,435			4,852		15,806			(3,569)		4,454		0001
Purchased Call/S&P 500 INDEX/SPXL13S\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/22/2025	1	1,635,937	5564	17,940			5,550		17,690			(4,436)		4,551		0001
Purchased Call/S&P 500 INDEX/SPXA214\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/04/2024	09/02/2025	1	1,248,296	5648	13,390			5,712		13,172			(3,320)		4,067		0001
Purchased Call/S&P 500 INDEX/SPXL13V\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/04/2025	1	1,096,045	5347	10,957			3,784		14,053			(2,709)		3,220		0001
Purchased Call/S&P 500 INDEX/SPXA214\$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,377,976	5648	37,326			15,639		35,682			(9,331)		7,648		0001
Purchased Call/S&P 500 INDEX/SPXL13Y\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2025	1	1,315,132	5434	15,849			5,867		17,220			(3,919)		3,999		0001
Purchased Call/S&P 500 INDEX/SPXL130\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	1	3,322,420	5631	54,433			15,789		48,126			(13,459)		8,952		0001
Purchased Call/S&P 500 INDEX/SPXM135\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	1	1,552,369	5485	21,853			9,780		22,265			(5,403)		5,187		0001
Purchased Call/S&P 500 INDEX/SPXM137\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	1,752,287	5726	23,810			11,576		20,024			(5,887)		6,101		0001
Purchased Call/S&P 500 INDEX/SPXL13Z\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	1	3,409,816	5608	41,812			16,170		39,119			(10,338)		10,597		0001
Purchased Call/S&P 500 INDEX/SPX140L\$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/26/2025	1	1,549,306	5738	18,279			9,063		15,240			(4,557)		5,425		0001
Purchased Call/S&P 500 INDEX/SPXL13L\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	06/27/2025	1	1,518,013	5460	23,524			5,701		24,804			(5,865)		3,727		0001
Purchased Call/S&P 500 INDEX/SPXL13T\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/25/2025	1	1,261,052	5459	14,886			4,768		15,783			(3,711)		3,555		0001
Purchased Call/S&P 500 INDEX/SPXL13V\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/01/2025	1	1,513,076	5347	18,913			6,427		24,320			(4,715)		4,392		0001
Purchased Call/S&P 500 INDEX/SPXL13U\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	1,659,429	5441	17,708			5,870		18,357			(4,378)		4,777		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/01/2025	1	1,379,723	.5475	14,805			3,732		15,414			(3,661)		3,463		0001
Purchased Call/S&P 500 INDEX/SPXM135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/15/2025	1	2,576,717	.5626	49,491			22,832		45,442			(12,237)		8,741		0001
Purchased Call/S&P 500 INDEX/SPXM133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/03/2025	1	3,383,705	.5529	41,757			17,879		42,124			(10,324)		11,061		0001
Purchased Call/S&P 500 INDEX/SPXA219S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	587,874	.5815	21,798			11,863		14,881			(5,390)		2,165		0001
Purchased Call/S&P 500 INDEX/SPXM13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	281,644	5983.99	2,366			1,466		1,503			(583)		1,108		0001
Purchased Call/S&P 500 INDEX/SPXD174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	342,735	5864.67	8,774			4,850		6,008			(2,169)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXM13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	201,892	5859.85	2,685			1,450		1,911			(662)		742		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	35,999	5870.62	313			197		232			(77)		142		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	1,153,652	5712.69	10,844			6,483		9,315			(2,674)		4,458		0001
Purchased Call/S&P 500 INDEX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	218,104	5930.85	5,627			4,095		3,782			(1,391)		926		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	329,337	5782.76	6,257			3,758		4,931			(1,543)		1,276		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	63,547	5728.8	1,049			620		882			(259)		243		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	376,397	6001.35	4,968			3,066		3,046			(1,225)		1,478		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	257,087	6034.91	4,242			2,957		2,506			(1,046)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	112,414	5893.62	2,147			1,366		1,524			(529)		448		0001
Purchased Call/S&P 500 INDEX/SPXD179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2024	11/28/2025	1	1,459,836	.6032	54,670			36,701		27,313			(13,630)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	195,190	5712.69	2,596			1,552		2,228			(640)		754		0001
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	201,728	5906.94	2,703			2,039		1,943			(667)		874		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	295,348	5917.11	2,481			1,592		1,764			(612)		1,182		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	100,261	5881.63	2,567			1,943		1,879			(633)		435		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	26,249	5867.08	535			389		402			(132)		111		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	441,283	5853.98	3,883			2,172		2,836			(958)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	414,287	6086.49	3,521			2,396		1,940			(868)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXC052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,117,489	.5871	44,756			28,300		29,444			(11,158)		4,416		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	147,121	5916.98	3,163			2,022		2,153			(780)		588		0001
Purchased Call/S&P 500 INDEX/SPXM13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	11/28/2025	1	1,990,685	.6032	51,467			34,550		27,822			(12,831)		8,105		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	37,828	5929.04	647			390		425			(159)		147		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	89,885	5949.17	845			531		568			(208)		355		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21D$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,034,190	6090.27	45,973			31,670		23,146			(11,367)		8,401		0001
Purchased Call/S&P 500 INDEX/SPXA21C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,460	5998.74	31			20		19			(8)		10		0001
Purchased Call/S&P 500 INDEX/SPXC051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	184,303	5983.99	2,433			1,508		1,538			(600)		725		0001
Purchased Call/S&P 500 INDEX/SPXA21B$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	628,486	5916.98	15,964			10,203		10,651			(3,936)		2,511		0001
Purchased Call/S&P 500 INDEX/SPXA219$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	840,533	5815.26	21,518			11,678		15,744			(5,306)		3,095		0001
Purchased Call/S&P 500 INDEX/SPXA218$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	50,837	5859.85	1,149			620		795			(283)		187		0001
Purchased Call/S&P 500 INDEX/SPXM13L$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	395,857	6049.88	5,265			3,568		3,030			(1,298)		1,628		0001
Purchased Call/S&P 500 INDEX/SPXM13I1$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	222,849	5969.34	2,964			1,927		1,905			(733)		894		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	152,011	5969.34	2,508			1,630		1,596			(620)		610		0001
Purchased Call/S&P 500 INDEX/SPXM13B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,772,650	5815	43,581			23,717		31,299			(10,776)		6,528		0001
Purchased Call/S&P 500 INDEX/SPXM13H$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	525,760	5916.98	4,574			2,923		3,218			(1,128)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXM13C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	537,987	5851.2	4,734			2,661		3,474			(1,167)		2,016		0001
Purchased Call/S&P 500 INDEX/SPXM13L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	50,252	6086.49	668			455		362			(165)		207		0001
Purchased Call/S&P 500 INDEX/SPXM13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	475,809	5859.85	8,279			4,470		5,805			(2,041)		1,748		0001
Purchased Call/S&P 500 INDEX/SPXM13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	429,898	5815.26	3,611			1,960		2,772			(890)		1,583		0001
Purchased Call/S&P 500 INDEX/SPXM13N$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	9,993	6084.19	182			127		98			(45)		42		0001
Purchased Call/S&P 500 INDEX/SPXM13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	135,800	6032.38	2,336			1,570		1,344			(573)		556		0001
Purchased Call/S&P 500 INDEX/SPXA21D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	208,920	6090.27	5,348			3,684		2,628			(1,322)		863		0001
Purchased Call/S&P 500 INDEX/SPXM13P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	310,269	5867.08	2,917			2,117		2,206			(719)		1,317		0001
Purchased Call/S&P 500 INDEX/SPXM130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	78,109	6051.09	1,039			738		609			(255)		329		0001
Purchased Call/S&P 500 INDEX/SPXM13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	72,071	5853.98	1,211			677		865			(299)		269		0001
Purchased Call/S&P 500 INDEX/SPXM130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	65,572	6074.08	872			622		493			(215)		277		0001
Purchased Call/S&P 500 INDEX/SPXM130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	189,244	6051.09	4,826			3,418		2,649			(1,193)		792		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	17,535	6050.61	312			224		179			(77)		74		0001
Purchased Call/S&P 500 INDEX/SPXD17B$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	192,751	6051.25	3,180			2,247		1,843			(784)		807		0001
Purchased Call/S&P 500 INDEX/SPXA219$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	147,180	5853.98	3,164			1,770		2,237			(780)		550		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	536,015	6040.04	5,467			4,033		3,313			(1,348)		2,297		0001
Purchased Call/S&P 500 INDEX/SPXA218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	683,447	5842.47	15,309			8,350		10,887			(3,775)		2,523		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,739	5970.84	202			151		134			(50)		50		0001
Purchased Call/S&P 500 INDEX/SPXA21CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	519,314	6032.38	6,959			4,659		4,075			(1,721)		2,114		0001
Purchased Call/S&P 500 INDEX/SPXA21ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	538,532	5782.76	13,786			8,279		10,831			(3,399)		2,086		0001
Purchased Call/S&P 500 INDEX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	225,047	5893.62	5,041			3,208		3,537			(1,243)		897		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	160,698	6047.15	2,716			1,833		1,529			(670)		660		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	138,777	5916.98	2,262			1,446		1,573			(558)		554		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	457,894	6051.09	4,167			2,952		2,490			(1,030)		1,917		0001
Purchased Call/S&P 500 INDEX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	239,800	5969.34	4,916			3,195		3,071			(1,215)		962		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	340,105	6051.09	4,523			3,204		2,651			(1,118)		1,424		0001
Purchased Call/S&P 500 INDEX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	539,459	5983.99	13,648			8,460		7,794			(3,365)		2,122		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	929,584	5867.08	12,271			8,905		9,393			(3,026)		3,945		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	49,157	5728.8	777			462		658			(190)		190		0001
Purchased Call/S&P 500 INDEX/SPXD175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	1,096,797	5851.2	28,188			15,841		19,775			(6,950)		4,110		0001
Purchased Call/S&P 500 INDEX/SPXM13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	281,592	5832.92	3,773			2,193		2,812			(930)		1,073		0001
Purchased Call/S&P 500 INDEX/SPXA218SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	109,124	5842.47	1,768			964		1,288			(436)		403		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	323,197	5995.54	3,458			2,130		2,107			(848)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	349,511	5797.42	4,683			2,645		3,653			(1,155)		1,313		0001
Purchased Call/S&P 500 INDEX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	68,946	5998.74	917			610		571			(227)		280		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	63,918	6032.38	857			576		504			(210)		262		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	491,263	5728.8	6,534			3,866		5,494			(1,615)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	59,771	5705.45	1,285			758		1,088			(317)		229		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	91,118	5929.04	1,267			764		846			(312)		354		0001
Purchased Call/S&P 500 INDEX/SPXD17CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	129,861	6074.08	2,636			1,881		1,434			(650)		548		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	370,080	6037.59	5,218			3,888		3,156			(1,287)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	67,593	5832.92	1,541			896		1,117			(380)		258		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	15,414	6049.88	353			239		194			(87)		63		0001
Purchased Call/S&P 500 INDEX/SPXD177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	78,931	5995.54	1,050			647		643			(257)		309		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	40,825	6090.27	674			466		357			(165)		170		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	137,325	5970.84	3,543			2,647		2,262			(876)		591		0001
Purchased Call/S&P 500 INDEX/SPXD179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	448,421	5998.74	10,583			7,045		6,269			(2,617)		1,818		0001
Purchased Call/S&P 500 INDEX/SPXI10F$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	38,726	5870.62	988			623		702			(244)		153		0001
Purchased Call/S&P 500 INDEX/SPXI10GS$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	176,916	5893.62	1,645			1,047		1,209			(406)		705		0001
Purchased Call/S&P 500 INDEX/SPXM13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	158,664	5969.34	1,349			881		877			(331)		641		0001
Purchased Call/S&P 500 INDEX/SPXM13F$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	85,160	5973.1	775			474		493			(191)		331		0001
Purchased Call/S&P 500 INDEX/SPXM13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	869,525	5881.63	15,043			11,386		11,186			(3,709)		3,774		0001
Purchased Call/S&P 500 INDEX/SPXA219$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	180,495	5815	7,576			4,123		5,033			(1,873)		665		0001
Purchased Call/S&P 500 INDEX/SPXI10GS$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	52,382	5893.62	691			440		500			(170)		209		0001
Purchased Call/S&P 500 INDEX/SPXD175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	51,220	5813.67	850			497		652			(210)		196		0001
Purchased Call/S&P 500 INDEX/SPX140M$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,365,000	5815.03	22,523			12,045		16,888			(5,569)		4,963		0001
Purchased Call/S&P 500 INDEX/SPXD17A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	141,219	6052.85	2,288			1,588		1,311			(564)		588		0001
Purchased Call/S&P 500 INDEX/SPXA21A$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	78,410	5728.8	1,709			1,011		1,425			(423)		300		0001
Purchased Call/S&P 500 INDEX/SPXM13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	140,030	6032.38	1,232			825		737			(305)		570		0001
Purchased Call/S&P 500 INDEX/SPXM13F$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	815,881	5782.76	7,425			4,459		5,965			(1,831)		3,160		0001
Purchased Call/S&P 500 INDEX/SPXM13K$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	565,352	6047.15	5,201			3,510		3,023			(1,282)		2,321		0001
Purchased Call/S&P 500 INDEX/SPXM13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,393,458	5881.63	15,885			12,024		11,849			(3,917)		6,048		0001
Purchased Call/S&P 500 INDEX/SPXC050S$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,738,557	5705	57,223			33,857		46,996			(14,149)		6,656		0001
Purchased Call/S&P 500 INDEX/SPXM13F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	199,115	5728.8	2,648			1,576		2,228			(649)		768		0001
Purchased Call/S&P 500 INDEX/SPXM130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	713,270	6040.04	18,402			13,573		10,441			(4,538)		3,056		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	1,461,498	5974.07	13,446			9,880		9,016			(3,315)		6,250		0001
Purchased Call/S&P 500 INDEX/SPXM13F$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,568,999	5705	31,323			18,532		26,306			(7,745)		6,007		0001
Purchased Call/S&P 500 INDEX/SPXM13N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	97,523	6084.19	819			573		464			(202)		408		0001
Purchased Call/S&P 500 INDEX/SPXM13D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	230,169	5808.12	3,084			1,765		2,358			(763)		867		0001
Purchased Call/S&P 500 INDEX/SPXC050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,166,497	5705	52,107			30,830		41,448			(12,884)		4,466		0001
Purchased Call/S&P 500 INDEX/SPXM130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	377,640	6051.09	3,323			2,362		1,977			(815)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXM13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	302,000	5728.8	3,322			1,977		2,816			(815)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXA21B$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	978,775	5949.17	13,018			8,186		8,602			(3,210)		3,868		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/02/2025	1	1,010,482	.5709	18,003			9,279		14,702			(4,513)		3,597		0001
Purchased Call/S&P 500 INDEX/SPXA21B$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	78,794	5983.99	1,387			860		851			(342)		310		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	60,590	5870.62	1,545			979		1,102			(379)		241		0001
Purchased Call/S&P 500 INDEX/SPXM13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	401,138	5948.71	4,051			2,626		2,705			(999)		1,609		0001
Purchased Call/S&P 500 INDEX/SPXI00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/07/2025	1	43,874	5995.54	1,110			680		633			(274)		171		0001
Purchased Call/S&P 500 INDEX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	72,625	5870.62	1,191			755		874			(292)		289		0001
Purchased Call/S&P 500 INDEX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	78,603	5864.67	1,761			973		1,217			(435)		291		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	545,763	5995.54	7,204			4,415		4,403			(1,781)		2,123		0001
Purchased Call/S&P 500 INDEX/SPX815XSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	611,765	6034.91	15,661			10,915		8,590			(3,862)		2,552		0001
Purchased Call/S&P 500 INDEX/SPX140LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	09/30/2025	1	2,241,605	.5762	83,981			42,223		63,474			(20,765)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXA21C$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	24,226	5998.74	400			266		244			(99)		98		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	488,447	5949.17	8,304			5,221		5,427			(2,047)		1,930		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	289,082	6001.35	5,521			3,407		3,275			(1,361)		1,135		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,569	5970.84	48			36		32			(12)		15		0001
Purchased Call/S&P 500 INDEX/SPXI00HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/14/2025	1	1,192,514	.5871	33,683			21,298		23,399			(8,398)		4,713		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	16,656	5917.11	220			141		154			(54)		67		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	342,266	6051.25	3,354			2,369		2,002			(827)		1,433		0001
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	84,393	5870.62	1,646			1,038		1,195			(407)		334		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	65,814	5970.84	1,093			819		719			(268)		285		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	123,996	5809.86	1,662			948		1,268			(410)		467		0001
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	249,724	6075.11	3,346			2,299		1,841			(825)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	31,804	5823.52	528			305		394			(130)		121		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	680,053	5823.52	15,573			9,009		11,356			(3,840)		2,585		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	178,074	6021.63	1,567			1,035		950			(386)		722		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	531,100	5823.52	5,417			3,134		4,087			(1,336)		2,019		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	125,054	5930.85	1,676			1,220		1,160			(414)		531		0001
Purchased Call/S&P 500 INDEX/SPXM13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	72,121	6074.08	1,147			818		637			(283)		304		0001
Purchased Call/S&P 500 INDEX/SPXM13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	426,566	6021.63	6,356			4,196		3,761			(1,567)		1,729		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	288,521	5712.69	6,001			3,588		5,076			(1,480)		1,115		0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	148,068	5808.12	1,362			780		1,046			(337)		558		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	118,289	5872.16	1,005			723		749			(248)		501		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	375,748	6034.91	4,997			3,483		2,980			(1,232)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	4,116	6086.49	69			47		37			(17)		17		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	898,423	6052.85	10,512			7,297		6,118			(2,592)		3,740		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	380,669	5705.45	3,731			2,201		3,197			(920)		1,457		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	376,574	5808.12	3,352			1,930		2,569			(822)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	404,282	5970.84	4,245			3,172		2,836			(1,050)		1,739		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	554,416	.5705	21,329			12,620		17,278			(5,274)		2,123		0001
Purchased Call/S&P 500 INDEX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	230,156	5872.16	3,383			2,433		2,516			(834)		975		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	61,248	5841.47	778			429		570			(192)		227		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	304,987	5995.54	2,074			1,278		1,272			(509)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	76,316	5853.98	1,015			568		735			(250)		285		0001
Purchased Call/S&P 500 INDEX/SPXM13I8C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	255,223	5948.71	3,394			2,200		2,248			(837)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXM13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	28,477	5808.12	382			220		292			(94)		108		0001
Purchased Call/S&P 500 INDEX/SPXM13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	689,178	5864.67	6,272			3,467		4,514			(1,551)		2,551		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,564,742	6090.27	10,797			7,438		5,920			(2,670)		6,462		0001
Purchased Call/S&P 500 INDEX/SPXM13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	947,932	6074.08	9,005			6,425		5,136			(2,220)		4,000		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	16,071	6075.11	305			210		163			(75)		66		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	121,646	5809.86	1,156			659		888			(285)		458		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	69,287	5870.62	582			369		431			(143)		276		0001
Purchased Call/S&P 500 INDEX/SPXM13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	175,268	6047.15	3,996			2,697		2,171			(985)		719		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	1,196,912	5851.2	15,919			8,946		11,582			(3,925)		4,485		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	380,855	5782.76	5,065			3,042		4,046			(1,249)		1,475		0001
Purchased Call/S&P 500 INDEX/SPXM13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2024	10/07/2025	1	1,367,026	.5696	17,724			9,254		14,808			(4,382)		4,931		0001
Purchased Call/S&P 500 INDEX/SPXM13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/01/2024	09/30/2025	1	2,633,453	.5762	43,241			21,740		35,051			(10,692)		9,323		0001
Purchased Call/S&P 500 INDEX/SPXM13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	193,225	6037.59	1,604			1,195		975			(395)		831		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	55,277	6051.09	945			672		544			(232)		233		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	25,465	5970.84	176			131		118			(43)		110		0001
Purchased Call/S&P 500 INDEX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	121,332	5815.26	2,038			1,106		1,538			(503)		447		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	141,734	5995.54	2,409			1,484		1,454			(591)		555		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	142,908	6034.91	1,215			847		733			(300)		596		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	42,894	5813.67	365			213		281			(90)		164		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	426,964	5906.94	4,056			3,059		2,935			(1,000)		1,850		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	77,240	5808.12	1,475			844		1,112			(365)		291		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	235,188	6090.27	2,540			1,750		1,380			(628)		971		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	470,522	6001.35	10,540			6,504		6,126			(2,599)		1,847		0001
Purchased Call/S&P 500 INDEX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	118,366	6086.49	2,604			1,772		1,325			(642)		488		0001
Purchased Call/S&P 500 INDEX/SPXI100LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	428,455	6050.61	10,968			7,856		6,013			(2,705)		1,812		0001
Purchased Call/S&P 500 INDEX/SPXD17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	150,279	6051.25	1,999			1,412		1,180			(493)		629		0001
Purchased Call/S&P 500 INDEX/SPXM13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	64,024	5864.67	1,012			563		716			(248)		239		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	465,719	5859.85	4,378			2,364		3,161			(1,079)		1,711		0001
Purchased Call/S&P 500 INDEX/SPXB05YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	76,901	5797.42	1,277			721		987			(315)		289		0001
Purchased Call/S&P 500 INDEX/SPXA21DSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	61,055	6086.49	1,557			1,059		773			(384)		252		0001
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	880,799	5842.47	7,487			4,084		5,501			(1,846)		3,252		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	189,690	5728.8	4,856			2,873		4,036			(1,201)		726		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	203,495	6032.38	1,750			1,176		1,035			(429)		834		0001
Purchased Call/S&P 500 INDEX/SPXM13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	102,958	5797.42	978			552		760			(241)		387		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	808,561	5832.92	7,115			4,136		5,378			(1,754)		3,081		0001
Purchased Call/S&P 500 INDEX/SPXM13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	18,145	5864.67	241			134		172			(59)		68		0001
Purchased Call/S&P 500 INDEX/SPXD179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2024	11/28/2025	1	2,726,636	.6032	116,263			78,049		55,714			(28,985)		11,101		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	119,829	5930.85	1,019			741		714			(252)		509		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	289,679	5998.74	2,346			1,562		1,483			(580)		1,174		0001
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	55,400	5832.92	1,008			586		740			(249)		211		0001
Purchased Call/S&P 500 INDEX/SPXM13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	16,129	5851.2	261			147		188			(64)		60		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	1,035,489	5864.67	9,734			5,416		7,033			(2,387)		3,861		0001
Purchased Call/S&P 500 INDEX/SPXM130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	771,740	6050.61	10,341			7,407		6,036			(2,550)		3,263		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	945,091	6049.88	8,317			5,636		4,868			(2,051)		3,887		0001
Purchased Call/S&P 500 INDEX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	321,448	6037.59	5,368			4,000		3,189			(1,324)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	48,562	5930.85	432			316		301			(106)		207		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	432,713	5832.92	11,164			6,489		8,094			(2,753)		1,649		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	331,155	5970.84	3,047			2,283		2,042			(747)		1,432		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	484,662	5987.37	5,186			3,400		3,299			(1,279)		1,961		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	4,851	5929.04	41			25		28			(10)		19		0001
Purchased Call/S&P 500 INDEX/SPXA21A\$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	553,567	6001.35	4,982			3,074		3,107			(1,228)		2,173		0001
Purchased Call/S&P 500 INDEX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,982	6051.09	36			25		20			(9)		8		0001
Purchased Call/S&P 500 INDEX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	178,127	6021.63	3,652			2,411		2,099			(900)		722		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	39,311	5728.8	263			157		226			(65)		152		0001
Purchased Call/S&P 500 INDEX/SPXI00FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	271,174	5870.62	3,607			2,274		2,658			(892)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	501,885	5916.98	6,625			4,234		4,600			(1,634)		2,005		0001
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	58,481	5712.69	924			552		789			(228)		226		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	105,485	5930.85	1,414			1,032		980			(347)		450		0001
Purchased Call/S&P 500 INDEX/SPXM13C\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	68,335	5864.67	1,339			740		929			(331)		253		0001
Purchased Call/S&P 500 INDEX/SPXM13C\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	342,296	5864.67	4,553			2,517		3,237			(1,126)		1,267		0001
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	14,709	6084.19	194			136		108			(48)		61		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	185,935	5985.38	2,473			1,540		1,533			(610)		733		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	180,503	5985.38	1,354			843		853			(334)		712		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	333,211	5985.38	7,497			4,668		4,457			(1,849)		1,314		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	13,776	6090.27	118			82		65			(29)		57		0001
Purchased Call/S&P 500 INDEX/SPXM13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/06/2025	1	1,437,768	.5751	19,880			10,353		16,031			(4,929)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXI00DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/24/2025	1	95,046	5808.12	2,452			1,403		1,830			(606)		358		0001
Purchased Call/S&P 500 INDEX/SPXM13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	1,809,000	5751.13	23,155			12,120		18,567			(5,710)		6,543		0001
Purchased Call/S&P 500 INDEX/SPXM13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	35,880	5930.85	585			427		402			(143)		153		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21C$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	199,947	6032.38	5,119			3,427		2,798			(1,266)		814		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,151,639	6050.61	10,134			7,259		6,049			(2,499)		4,869		0001
Purchased Call/S&P 500 INDEX/SPXM13B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	170,971	5842.47	2,274			1,240		1,661			(561)		631		0001
Purchased Call/S&P 500 INDEX/SPXM13D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	112,306	5808.12	1,864			1,073		1,415			(457)		426		0001
Purchased Call/S&P 500 INDEX/SPXM13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	11,841	5930.85	219			159		149			(54)		50		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	170,764	5974.07	2,391			1,757		1,574			(589)		730		0001
Purchased Call/S&P 500 INDEX/SPXM131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	150,358	5969.34	1,263			821		830			(312)		603		0001
Purchased Call/S&P 500 INDEX/SPXI100$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	585,769	5987.37	11,247			7,374		6,964			(2,773)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXM131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	90,770	5948.71	1,688			1,094		1,098			(416)		364		0001
Purchased Call/S&P 500 INDEX/SPXM13L$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	64,031	6075.11	563			387		318			(139)		264		0001
Purchased Call/S&P 500 INDEX/SPXM130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	211,437	5823.52	2,833			1,639		2,133			(699)		804		0001
Purchased Call/S&P 500 INDEX/SPXM13F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	43,419	5973.1	573			350		362			(141)		169		0001
Purchased Call/S&P 500 INDEX/SPXM13L$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	314,266	6049.88	8,045			5,452		4,313			(1,984)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXM13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	134,213	5712.69	2,456			1,468		2,089			(606)		519		0001
Purchased Call/S&P 500 INDEX/SPXM13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	55,318	5906.94	1,283			968		907			(316)		240		0001
Purchased Call/S&P 500 INDEX/SPXM13K$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	278,575	6047.15	3,733			2,519		2,137			(920)		1,143		0001
Purchased Call/S&P 500 INDEX/SPXM13E$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	241,634	5705.45	4,059			2,395		3,469			(1,001)		925		0001
Purchased Call/S&P 500 INDEX/SPXM13M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	33,128	6090.27	444			307		238			(109)		138		0001
Purchased Call/S&P 500 INDEX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	428,612	5970.84	5,743			4,292		3,849			(1,420)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXA21D$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	352,602	6090.27	4,725			3,255		2,519			(1,168)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXA21C$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	226,945	5969.34	5,810			3,776		3,529			(1,436)		910		0001
Purchased Call/S&P 500 INDEX/SPXM13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/01/2025	1	1,318,721	.5709	15,909			8,178		13,175			(3,999)		4,682		0001
Purchased Call/S&P 500 INDEX/SPXM130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/15/2025	1	1,827,429	.6051	70,849			50,495		34,813			(17,518)		7,697		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	512,003	6067.7	13,005			10,819		7,664			(2,209)		2,332		0001
Purchased Call/S&P 500 INDEX/SPXN132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	657,975	5861.57	5,922			5,446		4,714			(519)		3,142		0001
Purchased Call/S&P 500 INDEX/SPXI100W$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/09/2026	1	199,059	5770.2	2,528			2,382		2,248			(165)		965		0001
Purchased Call/S&P 500 INDEX/SPXN131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	184,002	6013.13	1,490			1,347		1,018			(154)		873		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,481,336	.5639	67,695			65,243		62,608			(2,625)		7,222		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	511,020	5955.25		12,980		11,800		9,279			(1,209)		2,433		0001
Purchased Call/S&P 500 INDEX/SPX815Y5W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	12/31/2025	1	2,841,381	.5883		117,372		89,582		80,609			(28,454)		12,332		0001
Purchased Call/S&P 500 INDEX/SPXD17HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	61,971	5675.29		967		937		918			(32)		305		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	33,350	5738.52		547		514		492			(37)		161		0001
Purchased Call/S&P 500 INDEX/SPXD17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	86,965	5675.29		1,096		1,063		1,038			(36)		428		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2026	1	98,095	5599.3		1,638		1,557		1,628			(85)		478		0001
Purchased Call/S&P 500 INDEX/SPXN1355S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	461,966	5638.94		3,788		3,642		3,706			(175)		2,262		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	58,685	6013.13		775		699		526			(81)		277		0001
Purchased Call/S&P 500 INDEX/SPXM13T5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	68,434	5975.38		1,492		1,151		972			(343)		300		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	630,301	6049.24		5,610		4,559		3,492			(1,060)		2,838		0001
Purchased Call/S&P 500 INDEX/SPXM13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	628,355	6061.48		8,357		7,137		5,234			(1,236)		2,900		0001
Purchased Call/S&P 500 INDEX/SPXM13T53	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	286,140	5942.47		4,950		3,805		3,445			(1,173)		1,253		0001
Purchased Call/S&P 500 INDEX/SPXA21JSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	19,747	5842.91		334		265		266			(69)		88		0001
Purchased Call/S&P 500 INDEX/SPXA21KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	553,308	6101.24		12,560		10,362		6,946			(2,277)		2,500		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	429,808	5996.66		5,459		4,421		3,630			(1,083)		1,932		0001
Purchased Call/S&P 500 INDEX/SPXN137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	874,762	5776.65		11,109		10,956		9,797			(183)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	70,366	5954.5		563		519		415			(48)		336		0001
Purchased Call/S&P 500 INDEX/SPXD17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2026	1	184,180	5572.07		2,321		2,199		2,319			(127)		895		0001
Purchased Call/S&P 500 INDEX/SPXM13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	764,184	5994.57		13,068		11,088		8,773			(2,005)		3,516		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	447,350	6114.63		7,739		6,865		4,527			(946)		2,104		0001
Purchased Call/S&P 500 INDEX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	230,130	5956.06		3,176		2,896		2,305			(287)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXM13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	184,972	5937.34		1,572		1,267		1,122			(319)		826		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	126,240	5983.25		2,853		2,586		1,951			(274)		600		0001
Purchased Call/S&P 500 INDEX/SPXM13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	6,183	6118.71		104		86		58			(19)		28		0001
Purchased Call/S&P 500 INDEX/SPXC05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	742,921	5580.94		11,738		11,738		11,885			(96)		3,710		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	34,652	6040.53		457		386		297			(74)		158		0001
Purchased Call/S&P 500 INDEX/SPXM13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	164,729	5975.38		2,191		1,690		1,473			(504)		723		0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	372,777	5956.06		3,131		2,855		2,279			(283)		1,778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	720,708	5836.22		6,486		5,128		5,172			(1,368)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	92,257	5667.56		1,153		1,131		1,106			(32)		454		0001
Purchased Call/S&P 500 INDEX/SPXC05CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	447,862	5842.63		11,107		10,342		9,134			(791)		2,158		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	346,619	6144.15		4,610		4,115		2,618			(505)		1,635		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	237,184	5918.25		1,992		1,549		1,454			(446)		1,046		0001
Purchased Call/S&P 500 INDEX/SPXN133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	540,168	5738.52		6,860		6,442		6,197			(470)		2,607		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	154,247	5712.2		1,373		1,358		1,274			(19)		766		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	358,462	5778.15		7,671		7,122		6,631			(567)		1,725		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	48,132	5956.06		982		895		700			(89)		230		0001
Purchased Call/S&P 500 INDEX/SPXM13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	147,732	5909.03		3,782		2,928		2,668			(860)		649		0001
Purchased Call/S&P 500 INDEX/SPXC05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,021	5770.2		33		31		29			(2)		10		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	137,852	5918.25		1,833		1,425		1,324			(411)		608		0001
Purchased Call/S&P 500 INDEX/SPXC05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	84,490	5842.63		1,386		1,290		1,159			(99)		407		0001
Purchased Call/S&P 500 INDEX/SPXC05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	328,720	6114.63		8,382		7,425		4,734			(1,036)		1,537		0001
Purchased Call/S&P 500 INDEX/SPXC05BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	301,476	6144.15		6,813		6,081		3,728			(747)		1,422		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	119,647	5954.5		3,003		2,770		2,178			(256)		571		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	288,231	5638.94		4,871		4,683		4,773			(226)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXN137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	425,516	5767.57		9,191		9,039		8,137			(176)		2,107		0001
Purchased Call/S&P 500 INDEX/SPXI100WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	94,042	5572.07		1,900		1,800		1,917			(104)		457		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	228,143	6068.5		5,224		4,548		3,157			(687)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	60,990	5954.5		506		467		374			(43)		293		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	289,940	5611.85		4,958		4,958		4,995					1,450		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	126,511	6068.5		2,239		1,949		1,380			(294)		589		0001
Purchased Call/S&P 500 INDEX/SPXN135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	332,207	5638.94		8,006		7,697		7,832			(371)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	501,243	5827.04		9,273		7,290		7,424			(2,038)		2,211		0001
Purchased Call/S&P 500 INDEX/SPXA21MSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	66,908	6114.63		1,505		1,333		856			(186)		313		0001
Purchased Call/S&P 500 INDEX/SPXM13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	352,245	5842.91		4,086		3,242		3,225			(851)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	21,057	5954.5		276		255		202			(23)		101		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	343,642	5767.57		3,058		3,008		2,742			(59)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXN132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	178,665	5955.25		3,198		2,907		2,297			(298)		851		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	36,465	5842.91		839		665		651			(175)		162		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	34,418	6061.48		620		529		382			(92)		159		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	790,131	6040.53		6,637		5,613		4,296			(1,067)		3,629		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	435,628	.6042		16,478		13,954		9,660			(2,556)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	61,431	5693.31		1,050		1,048		990			(12)		305		0001
Purchased Call/S&P 500 INDEX/SPXM13JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	4,155	5836.22		54		43		43			(11)		18		0001
Purchased Call/S&P 500 INDEX/SPXC05C$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	317,167	5842.63		2,569		2,392		2,155			(183)		1,528		0001
Purchased Call/S&P 500 INDEX/SPXN131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	62,177	6013.13		1,063		961		711			(110)		295		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	95,315	5675.12		991		956		944			(38)		467		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	309,056	6066.44		6,583		5,712		4,025			(884)		1,438		0001
Purchased Call/S&P 500 INDEX/SPXM13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	76,158	5942.47		1,950		1,495		1,312			(466)		332		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	127,248	5614.56		1,056		998		1,033			(61)		618		0001
Purchased Call/S&P 500 INDEX/SPXN138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	113,207	5611.85		2,457		2,457		2,474					566		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	628,129	6129.58		7,098		6,316		4,165			(797)		2,959		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	133,517	6066.44		2,270		1,970		1,411			(305)		621		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	137,508	6117.52		1,471		1,325		880			(157)		650		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	183,744	6115.07		2,131		1,883		1,273			(269)		859		0001
Purchased Call/S&P 500 INDEX/SPXM13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,859	5949.91		29		23		20			(6)		8		0001
Purchased Call/S&P 500 INDEX/SPXM13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	31,539	5996.66		278		224		186			(56)		141		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	325,915	6115.07		5,443		4,808		3,178			(686)		1,523		0001
Purchased Call/S&P 500 INDEX/SPXM13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	205,275	6061.48		1,950		1,665		1,225			(289)		947		0001
Purchased Call/S&P 500 INDEX/SPXC057SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	1,119,109	.5950		48,098		38,720		30,629			(9,778)		4,988		0001
Purchased Call/S&P 500 INDEX/SPXC055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	20,799	5868.55		181		138		140			(44)		91		0001
Purchased Call/S&P 500 INDEX/SPXM13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	262,933	5949.91		3,076		2,449		2,160			(632)		1,172		0001
Purchased Call/S&P 500 INDEX/SPXN131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	34,489	6117.52		579		522		338			(62)		163		0001
Purchased Call/S&P 500 INDEX/SPXM13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	305,229	5994.57		2,655		2,253		1,834			(407)		1,404		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	49,959	5868.55		1,274		974		956			(307)		218		0001
Purchased Call/S&P 500 INDEX/SPXN130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	1,498,998	6115		30,185		26,813		17,288			(3,438)		7,007		0001
Purchased Call/S&P 500 INDEX/SPXM13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	127,753	5937.34		1,904		1,533		1,351			(386)		570		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	613,880	6086.37		8,287		6,758		4,834			(1,544)		2,769		0001
Purchased Call/S&P 500 INDEX/SPXM13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,833,163	6041		76,094		64,436		43,815			(11,804)		8,379		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	321,057	6068.5		2,697		2,348		1,718			(355)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXM13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	155,732	6086.37		3,379		2,756		1,929			(630)		702		0001
Purchased Call/S&P 500 INDEX/SPXC055$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	122,456	5868.55		2,278		1,741		1,733			(549)		533		0001
Purchased Call/S&P 500 INDEX/SPXC05C$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	61,841	5778.15		1,033		959		889			(76)		298		0001
Purchased Call/S&P 500 INDEX/SPXN134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	502,753	5572.07		4,475		4,240		4,485			(245)		2,444		0001
Purchased Call/S&P 500 INDEX/SPXC05G$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	69,251	5693.31		873		870		815			(10)		344		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	32,846	5580.94		604		604		614			(5)		163		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	295,065	6025.99		2,479		2,141		1,655			(354)		1,364		0001
Purchased Call/S&P 500 INDEX/SPXM13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	217,406	6086.37		2,000		1,631		1,189			(373)		981		0001
Purchased Call/S&P 500 INDEX/SPXN132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	267,000	5955.25		2,270		2,063		1,633			(211)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXM13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	185,296	5994.57		2,464		2,091		1,672			(378)		852		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	341,495	6101.24		4,576		3,775		2,647			(830)		1,543		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	225,194	5580.94		2,792		2,792		2,854			(23)		1,120		0001
Purchased Call/S&P 500 INDEX/SPXM13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	332,579	5994.57		7,417		6,293		4,908			(1,138)		1,530		0001
Purchased Call/S&P 500 INDEX/SPXC05DSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	41,330	5770.2		653		615		576			(43)		200		0001
Purchased Call/S&P 500 INDEX/SPXN130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	452,233	6114.63		5,969		5,288		3,545			(738)		2,114		0001
Purchased Call/S&P 500 INDEX/SPXN132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	18,784	5861.57		248		228		196			(22)		90		0001
Purchased Call/S&P 500 INDEX/SPXM13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	376,030	6086.37		6,242		5,090		3,618			(1,163)		1,696		0001
Purchased Call/S&P 500 INDEX/SPXD17FS$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,414,592	6115		59,781		53,102		30,599			(6,808)		6,612		0001
Purchased Call/S&P 500 INDEX/SPXI100QSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	193,326	5836.22		3,441		2,721		2,746			(726)		859		0001
Purchased Call/S&P 500 INDEX/SPXI100PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	192,044	6012.28		4,244		3,519		2,769			(733)		873		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	325,745	5942.47		2,736		2,103		1,929			(649)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	409,327	6066.44		4,748		4,120		3,012			(637)		1,904		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	517,897	5827.04		6,836		5,374		5,510			(1,502)		2,284		0001
Purchased Call/S&P 500 INDEX/SPXD17F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	9,547	6051.97		244		213		152			(31)		45		0001
Purchased Call/S&P 500 INDEX/SPXC05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	533,398	6068.5		13,655		11,887		8,234			(1,796)		2,485		0001
Purchased Call/S&P 500 INDEX/SPXM13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	108,776	5996.66		1,447		1,169		962			(290)		486		0001
Purchased Call/S&P 500 INDEX/SPXN131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	201,276	6013.13		5,153		4,652		3,356			(538)		951		0001
Purchased Call/S&P 500 INDEX/SPXN135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	83,688	5638.94		1,632		1,568		1,600			(76)		408		0001
Purchased Call/S&P 500 INDEX/SPXM13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	37,655	5942.47		851		652		579			(203)		164		0001
Purchased Call/S&P 500 INDEX/SPXD17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	6,870	5667.56		106		104		102			(3)		34		0001
Purchased Call/S&P 500 INDEX/SPXC05F$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	539,249	5675.29		13,104		12,707		12,415			(431)		2,652		0001
Purchased Call/S&P 500 INDEX/SPXD17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	187,060	.6115		6,668		5,923		3,561			(759)		874		0001
Purchased Call/S&P 500 INDEX/SPXD17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	1,720	5954.5		31		28		22			(3)		8		0001
Purchased Call/S&P 500 INDEX/SPXD171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	41,716	5767.57		530		521		472			(10)		207		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	745,881	6067.7		7,011		5,833		4,433			(1,191)		3,398		0001
Purchased Call/S&P 500 INDEX/SPXC056$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	496,450	5909.03		8,837		6,841		6,425			(2,009)		2,182		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	87,623	6083.57		771		664		475			(112)		405		0001
Purchased Call/S&P 500 INDEX/SPXN137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	490,233	5776.65		4,412		4,351		3,889			(73)		2,431		0001
Purchased Call/S&P 500 INDEX/SPXN138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	961,050	5611.85		8,169		8,169		8,216					4,805		0001
Purchased Call/S&P 500 INDEX/SPXN130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	163,754	6129.58		4,225		3,759		2,319			(475)		771		0001
Purchased Call/S&P 500 INDEX/SPXN134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	44,758	5770.2		971		915		852			(64)		216		0001
Purchased Call/S&P 500 INDEX/SPXN132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	100,171	5861.57		1,663		1,529		1,316			(146)		478		0001
Purchased Call/S&P 500 INDEX/SPXN137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	79,905	5667.56		999		980		968			(27)		395		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	274,907	6068.5		3,656		3,183		2,286			(481)		1,281		0001
Purchased Call/S&P 500 INDEX/SPXN137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	38,762	5776.65		841		830		736			(14)		192		0001
Purchased Call/S&P 500 INDEX/SPXN134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	53,903	5614.56		679		642		666			(39)		262		0001
Purchased Call/S&P 500 INDEX/SPXA210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	594,191	.5955		19,823		18,332		14,902			(1,538)		2,838		0001
Purchased Call/S&P 500 INDEX/SPXC05G$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	140,112	5667.56		3,391		3,325		3,242			(92)		693		0001
Purchased Call/S&P 500 INDEX/SPXA21K$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	251,242	6101.24		6,432		5,306		3,507			(1,166)		1,135		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	93,450	5827.04		2,037		1,601		1,625			(448)		412		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	39,887	6067.7		862		717		516			(146)		182		0001
Purchased Call/S&P 500 INDEX/SPXN131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	269,238	5983.25		3,554		3,221		2,501			(341)		1,280		0001
Purchased Call/S&P 500 INDEX/SPXN135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	14,733	5638.94		314		302		307			(15)		72		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	449,602	5667.56		3,687		3,615		3,545			(101)		2,214		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	385,139	5521.52		6,701		6,423		6,998			(330)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	7,881	6013.13		105		95		71			(11)		37		0001
Purchased Call/S&P 500 INDEX/SPXA21LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	191,037	6067.7		3,190		2,654		1,956			(542)		870		0001
Purchased Call/S&P 500 INDEX/SPX9151SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	153,128	6025.99		3,920		3,387		2,440			(560)		708		0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	303,857	5770.2		2,431		2,289		2,164			(160)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	39,629	5614.66		824		797		813			(29)		195		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2026	01/30/2026	1	74,325	6071.17		1,635		1,377		973			(269)		340		0001
Purchased Call/S&P 500 INDEX/SPXN13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	57,346	5693.31		401		400		378			(4)		285		0001
Purchased Call/S&P 500 INDEX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,490,291	5955		34,243		31,668		26,303			(2,656)		7,117		0001
Purchased Call/S&P 500 INDEX/SPXC05ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	45,646	6037.88		749		637		487			(113)		210		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	166,544	5849.72		1,915		1,773		1,559			(147)		800		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	9,835	6101.24		84		69		49			(15)		44		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	145,688	5712.2		3,555		3,516		3,277			(49)		723		0001
Purchased Call/S&P 500 INDEX/SPXI100NS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	130,628	5918.25		2,743		2,131		1,972			(616)		575		0001
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	87,357	5667.56		716		703		698			(20)		432		0001
Purchased Call/S&P 500 INDEX/SPXC05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	319,512	5842.63		6,806		6,337		5,623			(485)		1,540		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	90,939	5827.04		818		643		657			(180)		401		0001
Purchased Call/S&P 500 INDEX/SPXC05AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	228,179	6037.88		3,035		2,583		1,986			(457)		1,051		0001
Purchased Call/S&P 500 INDEX/SPXA21KSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	213,694	5996.66		5,449		4,402		3,516			(1,093)		954		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	52,102	5954.5		683		629		506			(58)		249		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	157,227	6071.17		1,840		1,549		1,135			(302)		719		0001
Purchased Call/S&P 500 INDEX/SPXC056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2025	01/07/2026	1	557,021	5909.03		6,573		5,088		4,816			(1,495)		2,448		0001
Purchased Call/S&P 500 INDEX/SPXC05BSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2025	01/21/2026	1	55,776	6049.24		1,266		1,029		766			(239)		251		0001
Purchased Call/S&P 500 INDEX/SPXD171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	641,620	5767.57		11,036		10,853		9,842			(212)		3,177		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,270,427	6025.99		28,712		24,804		18,084			(4,102)		5,873		0001
Purchased Call/S&P 500 INDEX/SPXC05D$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	232,562	5614.56		5,000		4,725		4,897			(288)		1,129		0001
Purchased Call/S&P 500 INDEX/SPXI00P$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	309,858	6012.28		5,237		4,342		3,495			(904)		1,409		0001
Purchased Call/S&P 500 INDEX/SPXI00O$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	80,218	6049.24		2,054		1,669		1,217			(388)		361		0001
Purchased Call/S&P 500 INDEX/SPXC05H$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	187,258	5580.94		2,341		2,341		2,373			(19)		935		0001
Purchased Call/S&P 500 INDEX/SPXM13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	100,076	5942.47		1,321		1,013		929			(316)		436		0001
Purchased Call/S&P 500 INDEX/SPXD17G$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	302,137	5778.15		3,898		3,618		3,383			(288)		1,454		0001
Purchased Call/S&P 500 INDEX/SPXI00W$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	184,213	5599.3		2,303		2,188		2,286			(120)		897		0001
Purchased Call/S&P 500 INDEX/SPXN133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	212,760	5770.2		2,702		2,544		2,388			(178)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXD17H$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	1,406,579	5521.52		17,442		16,717		18,128			(860)		6,857		0001
Purchased Call/S&P 500 INDEX/SPXA21J$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	175,259	5827.04		4,452		3,499		3,520			(978)		773		0001
Purchased Call/S&P 500 INDEX/SPXA21P$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	344,519	5712.2		4,341		4,293		4,046			(59)		1,711		0001
Purchased Call/S&P 500 INDEX/SPXD17E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	15,628	6025.99		283		244		185			(40)		72		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	158,147	6025.99		1,328		1,149		888			(188)		735		0001
Purchased Call/S&P 500 INDEX/SPXN135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	12,515	5638.94		156		150		153			(7)		61		0001
Purchased Call/S&P 500 INDEX/SPXC05A$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	585,130	6037.88		5,325		4,533		3,522			(802)		2,696		0001
Purchased Call/S&P 500 INDEX/SPXD17E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	117,215	6025.99		2,485		2,147		1,610			(355)		542		0001
Purchased Call/S&P 500 INDEX/SPXD17E$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	81,481	6025.99		1,084		937		723			(154)		378		0001
Purchased Call/S&P 500 INDEX/SPXC05E$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	91,573	5675.12		1,639		1,580		1,558			(63)		449		0001
Purchased Call/S&P 500 INDEX/SPXC057$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	289,699	.5950		11,106		8,941		7,236			(2,258)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXC05A$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	212,516	6040.53		3,613		3,055		2,330			(581)		976		0001
Purchased Call/S&P 500 INDEX/SPXM13J$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	56,629	5827.04		493		388		395			(107)		251		0001
Purchased Call/S&P 500 INDEX/SPXD17G$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	129,524	5954.5		2,150		1,984		1,580			(182)		621		0001
Purchased Call/S&P 500 INDEX/SPXA210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	63,857	5954.5		1,424		1,313		1,035			(121)		305		0001
Purchased Call/S&P 500 INDEX/SPXN135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	132,589	5638.94		1,644		1,580		1,616			(77)		646		0001
Purchased Call/S&P 500 INDEX/SPXN136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	316,710	5675.29		2,692		2,610		2,579			(89)		1,557		0001
Purchased Call/S&P 500 INDEX/SPXC05D$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	329,109	5770.2		8,129		7,659		7,113			(532)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXD17G$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	969,365	5778.15		8,918		8,279		7,687			(660)		4,664		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	278,651	5983.25		2,341		2,121		1,656			(224)		1,325		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	282,815	6025.99		3,761		3,249		2,508			(537)		1,307		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	287,622	5770.2		5,637		5,309		4,986			(372)		1,388		0001
Purchased Call/S&P 500 INDEX/SPXI00V$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	114,946	5849.72		1,943		1,798		1,568			(149)		552		0001
Purchased Call/S&P 500 INDEX/SPXA21$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	763,582	5886		26,367		20,124		18,897			(6,392)		3,314		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	176,469	6118.71		2,135		1,757		1,223			(392)		797		0001
Purchased Call/S&P 500 INDEX/SPXI00V$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	117,992	5849.72		2,560		2,370		2,065			(196)		567		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	60,112	5827.04		1,040		819		835			(227)		267		0001
Purchased Call/S&P 500 INDEX/SPXN131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	284,178	5983.25		4,945		4,482		3,424			(474)		1,351		0001
Purchased Call/S&P 500 INDEX/SPXA21PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	490,421	5580.94		11,819		11,819		11,972			(97)		2,449		0001
Purchased Call/S&P 500 INDEX/SPXI000$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	174,528	6040.53		4,450		3,758		2,738			(721)		798		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	162,329	6039.31		1,851		1,545		1,203			(309)		741		0001
Purchased Call/S&P 500 INDEX/SPXI000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	35,537	5836.22		824		652		653			(174)		158		0001
Purchased Call/S&P 500 INDEX/SPXI000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	945,369	6037.88		24,012		20,440		14,994			(3,618)		4,356		0001
Purchased Call/S&P 500 INDEX/SPXA21L$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	475,765	6012.28		5,614		4,655		3,822			(969)		2,164		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	143,535	5949.91		3,186		2,537		2,213			(655)		640		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	269,131	6051.97		2,960		2,585		1,942			(381)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2026	1	54,049	5667.56		919		901		878			(25)		267		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	163,124	6013.13		3,638		3,284		2,414			(380)		771		0001
Purchased Call/S&P 500 INDEX/SPXI00N$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	205,761	5918.25		2,860		2,222		2,088			(643)		906		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	915,143	5842.91		23,153		18,369		18,176			(4,821)		4,072		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	610,766	5614.66		6,718		6,496		6,611			(239)		2,999		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	1,232,761	5950		33,969		27,345		23,114			(6,906)		5,494		0001
Purchased Call/S&P 500 INDEX/SPXI00W$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	285,701	5614.56		4,686		4,427		4,620			(270)		1,387		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	163,161	5614.66		2,676		2,587		2,640			(95)		801		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/18/2025	02/18/2026	1	398,213	6129.58		6,809		6,059		3,917			(765)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	186,945	5955.25		4,206		3,824		3,022			(392)		890		0001
Purchased Call/S&P 500 INDEX/SPXD171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	112,717	5776.65		1,849		1,823		1,630			(30)		559		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	18,152	5572.07		294		279		295			(16)		88		0001
Purchased Call/S&P 500 INDEX/SPXM13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,231,120	6041		38,304		32,436		23,287			(5,942)		5,627		0001
Purchased Call/S&P 500 INDEX/SPXD17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	65,747	6039.31		1,078		900		694			(180)		300		0001
Purchased Call/S&P 500 INDEX/SPXD17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	375,526	6025.99		6,459		5,587		4,237			(915)		1,744		0001
Purchased Call/S&P 500 INDEX/SPXM13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	8,411	5942.47		111		85		78			(26)		37		0001
Purchased Call/S&P 500 INDEX/SPXM13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	81,785	5942.47		1,341		1,028		932			(321)		356		0001
Purchased Call/S&P 500 INDEX/SPXC05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	17,550	5675.12		383		369		361			(15)		86		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	119,031	6083.57		1,583		1,364		966			(230)		550		0001
Purchased Call/S&P 500 INDEX/SPXM13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	355,365	6049.24		5,437		4,419		3,343			(1,028)		1,600		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	439,544	6114.63		3,516		3,119		2,150			(430)		2,067		0001
Purchased Call/S&P 500 INDEX/SPXN134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	243,337	5521.52		1,898		1,819		1,988			(94)		1,186		0001
Purchased Call/S&P 500 INDEX/SPXN135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	120,991	5675.12		2,940		2,835		2,787			(113)		593		0001
Purchased Call/S&P 500 INDEX/SPXI100QSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	151,252	6061.48		3,857		3,294		2,313			(571)		698		0001
Purchased Call/S&P 500 INDEX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	912,867	6114.63		12,050		10,689		7,172			(1,473)		4,294		0001
Purchased Call/S&P 500 INDEX/SPXN131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	25,902	6013.13		484		437		321			(51)		122		0001
Purchased Call/S&P 500 INDEX/SPXM13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	545,529	5975.38		4,964		3,829		3,373			(1,142)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXN131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	177,051	6013.13		1,487		1,343		1,018			(155)		837		0001
Purchased Call/S&P 500 INDEX/SPXI100VSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	190,606	5842.63		2,459		2,289		2,040			(175)		918		0001
Purchased Call/S&P 500 INDEX/SPXN136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	219,260	5662.89		2,609		2,551		2,509			(79)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXN138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	118,073	5580.94		1,039		1,039		1,061			(9)		587		0001
Purchased Call/S&P 500 INDEX/SPXI100WSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	453,461	5599.3		10,974		10,430		10,950			(571)		2,208		0001
Purchased Call/S&P 500 INDEX/SPXI100USU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	03/02/2026	1	400,276	5954.5		10,087		9,309		8,062			(852)		1,920		0001
Purchased Call/S&P 500 INDEX/SPXN138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	215,403	5580.94		1,831		1,831		1,868			(15)		1,076		0001
Purchased Call/S&P 500 INDEX/SPXN130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	310,732	6144.15		5,500		4,909		3,068			(603)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXN134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	315,384	5599.3		2,586		2,458		2,580			(135)		1,535		0001
Purchased Call/S&P 500 INDEX/SPXN132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	203,346	5955.25		2,684		2,440		1,946			(250)		968		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	60,151	5770.2		499		470		445			(33)		292		0001
Purchased Call/S&P 500 INDEX/SPXM13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	36,969	6101.24		625		515		355			(113)		167		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ES\Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,736,794	.5639		45,214		43,577		42,476			(1,753)		8,467		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,441,345	.5955		93,865		86,806		69,091			(7,280)		11,659		0001
Purchased Call/S&P 500 INDEX/SPXH0QJS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/15/2025	1	1,045,706	.5308		25,868		3,162		47,380			(6,396)		1,836		0001
Purchased Call/S&P 500 INDEX/SPXC17W\0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	1,460,350	.5036		44,106		3,533		79,442			(10,905)		2,093		0001
Purchased Call/S&P 500 INDEX/SPXH00Q\A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2024	05/30/2025	1	2,343,214	.5278		72,891		11,979		150,204			(18,172)		4,750		0001
Purchased Call/S&P 500 INDEX/SPXA215S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/16/2024	09/15/2025	1	1,136,456	.5626		27,821		12,835		30,244			(6,879)		3,855		0001
Purchased Call/S&P 500 INDEX/SPXH00Z\2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2025	1	1,255,762	.5631		31,091		9,018		31,225			(7,687)		3,384		0001
Purchased Call/S&P 500 INDEX/SPX921Z\N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2024	06/30/2025	1	2,222,415	.5460		69,853		17,367		112,164			(17,271)		5,548		0001
Purchased Call/S&P 500 INDEX/SPXA211S\R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	999,536	.5522		15,307		5,145		26,008			(3,785)		2,889		0001
Purchased Call/S&P 500 INDEX/SPXA214S\O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,570,022	.5648		59,769		25,043		66,702			(14,942)		8,265		0001
Purchased Call/S&P 500 INDEX/SPXA211S\S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	1,419,231	.5522		37,116		12,475		60,726			(9,177)		4,103		0001
Purchased Call/S&P 500 INDEX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	661,956	.5815		10,586		5,761		6,269			(2,617)		2,438		0001
Purchased Call/S&P 500 INDEX/SPXI00J\P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	11/28/2025	1	1,095,856	.6032		27,740		18,622		3,653			(6,916)		4,462		0001
Purchased Call/S&P 500 INDEX/SPX815Y\9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	844,031	.6051		18,190		12,964		3,072			(4,498)		3,555		0001
Purchased Call/S&P 500 INDEX/SPXA219S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,302,238	.5815		40,098		21,821		17,032			(9,914)		4,796		0001
Purchased Call/S&P 500 INDEX/SPXI00A\S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	09/30/2025	1	1,319,608	.5762		30,883		15,527		20,855			(7,636)		4,672		0001
Purchased Call/S&P 500 INDEX/SPXI00A\8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	09/30/2025	1	1,008,434	.5762		33,418		16,801		17,369			(8,263)		3,570		0001
Purchased Call/S&P 500 INDEX/SPX815Y\A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	1,564,109	.6051		54,362		38,744		6,586			(13,441)		6,588		0001
Purchased Call/S&P 500 INDEX/SPXI00D\T	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	11/01/2024	10/31/2025	1	1,665,991	.5705		53,915		31,900		39,050			(13,331)		6,378		0001
Purchased Call/S&P 500 INDEX/SPXA21B\F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2024	11/14/2025	1	1,561,585	.5871		47,912		30,295		17,221			(11,945)		6,171		0001
Purchased Call/S&P 500 INDEX/SPX9156\Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,663,487	.5639		43,097		41,536		37,483			(1,671)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXA21LS\T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	1,492,011	.6041		44,628		37,791		10,223			(6,923)		6,819		0001
Purchased Call/S&P 500 INDEX/SPXA211\3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	1,235,142	.5882		37,294		28,464		15,926			(9,041)		5,361		0001
Purchased Call/S&P 500 INDEX/SPXA210S\F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,464,807	.5955		35,217		32,569		16,518			(2,732)		6,996		0001
Purchased Call/S&P 500 INDEX/SPX921W\0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2024	06/04/2025	1	1,926,000	100		22,149		3,916					(5,476)		4,064		0001
Purchased Call/S&P 500 INDEX/SPX921R\D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/14/2025	1	1,028,000	100		11,000		395					(2,720)		1,007		0001
Purchased Call/S&P 500 INDEX/SPX140E\M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2025	1	2,625,000	100		60,638		1,516					(14,993)		2,172		0001
Purchased Call/S&P 500 INDEX/SPX140E\L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/09/2025	1	1,228,000	100		8,228		182					(2,034)		964		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	1,822,000	100	28,605			4,688					(7,073)		3,694		0001
Purchased Call/S&P 500 INDEX/SPX140ESK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2024	04/04/2025	1	3,259,000	100	29,005			242					(7,231)		1,706		0001
Purchased Call/S&P 500 INDEX/SPX1401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2025	1	1,179,000	100	15,445			3,356		2,841			(3,829)		2,743		0001
Purchased Call/S&P 500 INDEX/SPX921VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2025	1	1,776,000	100	25,219			3,082					(6,236)		3,118		0001
Purchased Call/S&P 500 INDEX/SPXH00KSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/20/2024	05/19/2025	1	1,040,000	100	9,464			1,255					(2,340)		1,905		0001
Purchased Call/S&P 500 INDEX/SPX140GSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/27/2025	1	1,074,000	100	11,384			1,761		1,902			(2,815)		2,122		0001
Purchased Call/S&P 500 INDEX/SPX140FSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/07/2025	1	1,650,000	100	21,780			2,166					(5,385)		2,627		0001
Purchased Call/S&P 500 INDEX/SPX140ESI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/15/2025	1	2,700,000	100	33,210			1,284					(8,211)		2,737		0001
Purchased Call/S&P 500 INDEX/SPX140FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/09/2025	1	1,543,000	100	15,739			1,666					(3,924)		2,522		0001
Purchased Call/S&P 500 INDEX/SPX140GSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/28/2025	1	1,036,000	100	7,459			1,175					(1,844)		2,065		0001
Purchased Call/S&P 500 INDEX/SPX140HSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	1	1,396,000	100	12,843			2,604					(3,176)		3,143		0001
Purchased Call/S&P 500 INDEX/SPX140HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/03/2025	1	2,028,000	100	25,756			4,482		25			(6,368)		4,246		0001
Purchased Call/S&P 500 INDEX/SPX140FSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/12/2025	1	1,189,000	100	13,198			1,495					(3,263)		2,017		0001
Purchased Call/S&P 500 INDEX/SPX921TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2024	04/30/2025	1	1,468,000	100	13,652			1,094					(3,376)		2,104		0001
Purchased Call/S&P 500 INDEX/SPX1401SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/25/2025	1	1,963,000	100	23,556			5,531		6,017			(5,824)		4,764		0001
Purchased Call/S&P 500 INDEX/SPX140FSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2024	04/28/2025	1	1,002,000	100	9,519			710					(2,354)		1,388		0001
Purchased Call/S&P 500 INDEX/SPX921VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/14/2025	1	2,519,000	100	27,709			3,291					(6,851)		4,373		0001
Purchased Call/S&P 500 INDEX/SPX140FS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/17/2025	1	1,062,000	100	10,726			479					(2,682)		1,146		0001
Purchased Call/S&P 500 INDEX/SPX140ESB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2024	04/01/2025	1	1,298,000	100	12,201								(3,017)		340		0001
Purchased Call/S&P 500 INDEX/SPX921QSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	1,563,000	100	14,692			408					(3,633)		1,357		0001
Purchased Call/S&P 500 INDEX/SPX140GSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/21/2025	1	1,669,000	100	14,020			1,936		2,127			(3,466)		3,119		0001
Purchased Call/S&P 500 INDEX/SPXH00PSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2024	06/09/2025	1	1,806,000	100	22,214			4,234					(5,492)		3,954		0001
Purchased Call/S&P 500 INDEX/SPX140FSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/01/2025	1	1,087,000	100	16,196			1,353		98			(4,016)		1,584		0001
Purchased Call/S&P 500 INDEX/SPX140FS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/21/2025	1	2,235,000	100	31,290			1,729		34,591			(7,737)		2,680		0001
Purchased Call/S&P 500 INDEX/SPX140ESF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/03/2025	1	1,731,000	100	23,022			128					(5,692)		785		0001
Purchased Call/S&P 500 INDEX/SPX140FS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2025	1	1,386,000	100	15,800			1,009		20,333			(3,907)		1,777		0001
Purchased Call/S&P 500 INDEX/SPX921WSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,424,000	100	45,329			8,310					(11,208)		5,193		0001
Purchased Call/S&P 500 INDEX/SPX140ESY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/16/2025	1	1,095,000	100	8,979			375					(2,226)		1,146		0001
Purchased Call/S&P 500 INDEX/SPX140HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2025	1	2,049,000	100	19,261			4,185					(4,775)		4,766		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140FSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2024	04/29/2025	1	1,506,000	100	17,921			1,386		1,356			(4,431)		2,123		0001
Purchased Call/S&P 500 INDEX/SPXH00RSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/17/2025	1	1,588,000	100	22,550			4,810		1,431			(5,575)		3,670		0001
Purchased Call/S&P 500 INDEX/SPXH00QS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2024	06/11/2025	1	2,509,000	100	32,366			6,348					(8,003)		5,572		0001
Purchased Call/S&P 500 INDEX/SPXH00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/12/2024	04/11/2025	1	2,401,000	100	66,748			1,854					(16,504)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXH00T$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2024	06/23/2025	1	1,764,000	100	20,815			4,773		5,937			(5,147)		4,231		0001
Purchased Call/S&P 500 INDEX/SPX9210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2024	04/08/2025	1	1,150,000	100	15,295			296					(3,782)		851		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/11/2025	1	1,127,000	100	8,678			2,441					(2,163)		2,979		0001
Purchased Call/S&P 500 INDEX/SPXH00XSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/08/2025	1	1,463,000	100	21,067			5,703					(5,209)		3,810		0001
Purchased Call/S&P 500 INDEX/SPXH00YS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2024	07/14/2025	1	2,252,000	100	32,429			9,317					(8,018)		6,039		0001
Purchased Call/S&P 500 INDEX/SPXD171$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2024	08/27/2025	1	1,162,000	100	9,877			4,038		3,658			(2,442)		3,712		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/19/2025	1	1,183,000	100	18,810			7,274		2,985			(4,651)		3,676		0001
Purchased Call/S&P 500 INDEX/SPX140JSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2025	1	1,419,000	100	8,514			2,987					(2,105)		4,202		0001
Purchased Call/S&P 500 INDEX/SPX140JSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/18/2025	1	1,918,000	100	12,467			3,751					(3,108)		5,241		0001
Purchased Call/S&P 500 INDEX/SPXD170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/20/2025	1	1,089,000	100	10,890			4,277		4,897			(2,700)		3,396		0001
Purchased Call/S&P 500 INDEX/SPXD173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	09/26/2025	1	1,350,000	100	12,420			6,158		2,993			(3,096)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXC172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2024	08/08/2025	1	1,297,000	100	12,840			4,614		1,984			(3,201)		3,870		0001
Purchased Call/S&P 500 INDEX/SPXD172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/17/2025	1	2,209,000	100	18,777			8,766		1,153			(4,643)		7,538		0001
Purchased Call/S&P 500 INDEX/SPX140KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/08/2025	1	1,614,000	100	15,494			6,848		761			(3,831)		5,360		0001
Purchased Call/S&P 500 INDEX/SPX140KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2024	08/25/2025	1	1,468,000	100	13,212			5,329		5,110			(3,267)		4,658		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/19/2025	1	1,340,000	100	11,256			5,361		482			(2,806)		4,599		0001
Purchased Call/S&P 500 INDEX/SPXD172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/23/2025	1	1,156,000	100	12,138			5,884		1,584			(3,009)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXH00USY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2024	06/30/2025	1	2,181,000	100	34,242			8,513					(8,466)		5,445		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/16/2024	07/15/2025	1	1,223,000	100	15,043			4,363					(3,719)		3,295		0001
Purchased Call/S&P 500 INDEX/SPX140JSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/04/2025	1	1,758,000	100	12,658			4,371		627			(3,130)		5,164		0001
Purchased Call/S&P 500 INDEX/SPX140KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	1	1,493,000	100	12,093			4,410					(2,990)		4,506		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2024	07/30/2025	1	1,572,000	100	14,148			4,690					(3,498)		4,526		0001
Purchased Call/S&P 500 INDEX/SPXD170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/26/2025	1	1,310,000	100	15,589			6,330		2,831			(3,854)		4,171		0001
Purchased Call/S&P 500 INDEX/SPX140JS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2025	1	1,669,000	100	11,349			3,323					(2,806)		4,518		0001
Purchased Call/S&P 500 INDEX/SPXA213S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/13/2025	1	1,573,000	100	11,955			4,425					(2,956)		4,783		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA216S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/24/2025	1	1,149,000	100	7,698			3,743		968			(1,903)		4,001		0001
Purchased Call/S&P 500 INDEX/SPX140KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/12/2025	1	1,168,000	100	8,760			4,002					(2,184)		3,927		0001
Purchased Call/S&P 500 INDEX/SPX1401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2025	1	2,191,000	100	23,882			6,120					(5,905)		5,530		0001
Purchased Call/S&P 500 INDEX/SPX140JSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/21/2025	1	1,154,000	100	18,579			5,697		6,919			(4,594)		3,196		0001
Purchased Call/S&P 500 INDEX/SPXD171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2024	09/10/2025	1	1,990,000	100	18,507			8,282					(4,576)		6,649		0001
Purchased Call/S&P 500 INDEX/SPX140JSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2025	1	2,151,000	100	15,487			4,834		1,300			(3,829)		6,011		0001
Purchased Call/S&P 500 INDEX/SPX1401SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2025	1	1,044,000	100	8,770			2,398					(2,168)		2,732		0001
Purchased Call/S&P 500 INDEX/SPX140KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2025	1	2,649,000	100	20,927			8,961		1,676			(5,174)		8,659		0001
Purchased Call/S&P 500 INDEX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	354,201	100	6,092			3,508		1,136			(1,494)		1,343		0001
Purchased Call/S&P 500 INDEX/SPX140NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	27,973	100	473			309		91			(116)		113		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	497,659	100	4,479			3,085		43			(1,107)		2,055		0001
Purchased Call/S&P 500 INDEX/SPX261PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	32,940	100	527			379		59			(130)		140		0001
Purchased Call/S&P 500 INDEX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	23,961	100	542			389		112			(134)		102		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	110,825	100	1,164			643		32			(288)		410		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	45,618	100	461			292		17			(113)		181		0001
Purchased Call/S&P 500 INDEX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	106,286	100	1,159			801		25			(284)		442		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	140,100	100	1,401			872					(345)		552		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	157,755	100	1,672			935		136			(412)		590		0001
Purchased Call/S&P 500 INDEX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	1	62,496	100	1,506			963		267			(371)		250		0001
Purchased Call/S&P 500 INDEX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	434,946	100	5,611			3,493					(1,383)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	826,250	100	16,855			11,655		1,106			(4,133)		3,433		0001
Purchased Call/S&P 500 INDEX/SPXD179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	105,483	100	2,110			1,449		132			(520)		436		0001
Purchased Call/S&P 500 INDEX/SPXD174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/14/2025	1	480,629	100	6,008			3,244		58			(1,481)		1,765		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	716,028	100	6,731			4,964		445			(1,660)		3,068		0001
Purchased Call/S&P 500 INDEX/SPX140NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	484,015	100	5,276			3,634		82			(1,304)		1,999		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	372,367	100	3,910			2,779		14			(959)		1,568		0001
Purchased Call/S&P 500 INDEX/SPX1400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	312,839	100	3,254			2,368		290			(804)		1,328		0001
Purchased Call/S&P 500 INDEX/SPXI00MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	119,396	100	1,349			1,017		44			(333)		517		0001
Purchased Call/S&P 500 INDEX/SPXI00MSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	932,662	100	17,534			13,272		3,465			(4,323)		4,048		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	92,308	100	1,006			582		9			(248)		351		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	686,836	100	8,929			6,672		1,171			(2,208)		2,954		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	158,882	100	1,636			1,029					(404)		628		0001
Purchased Call/S&P 500 INDEX/SPX140NSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	61,343	100	656			429		86			(161)		248		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	207,208	100	2,300			1,546		9			(564)		849		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	791,477	100	3,957			2,613		6			(976)		3,209		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	46,305	100	505			347		9			(124)		191		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	89,993	100	945			522		11			(234)		333		0001
Purchased Call/S&P 500 INDEX/SPXA21CSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	14,258	100	281			188		4			(69)		58		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	687,885	100	6,948			4,460		494			(1,713)		2,754		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	39,749	100	413			302		25			(101)		170		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	1,290,255	100	4,903			3,512					(1,209)		5,455		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	548,040	100	5,042			3,179					(1,247)		2,166		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	337,360	100	3,745			2,527		25			(923)		1,385		0001
Purchased Call/S&P 500 INDEX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	53,039	100	918			581		114			(225)		211		0001
Purchased Call/S&P 500 INDEX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	788,134	100	10,640			5,979		1,167			(2,624)		2,953		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	289,622	100	2,925			1,749		71			(721)		1,119		0001
Purchased Call/S&P 500 INDEX/SPX140SSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	138,517	100	2,286			1,663		380			(565)		588		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	140,926	100	2,198			1,563		56			(539)		594		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	1,126,799	100	4,507			2,533		17			(1,111)		4,222		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	10,140	100	165			100		9			(41)		39		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	276,419	100	2,985			1,708		210			(738)		1,041		0001
Purchased Call/S&P 500 INDEX/SPXA21CSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	73,558	100	817			547		1			(202)		299		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	11/04/2025	1	673,443	100	8,889			5,314		789			(2,192)		2,602		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	207,818	100	3,886			2,634		235			(958)		855		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	36,072	100	382			249		5			(95)		145		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	413,136	100	4,338			2,820		43			(1,073)		1,657		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	10,366	100	104			61		1			(26)		40		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	35,397	100	556			314		61			(137)		133		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	331,834	100	4,679			2,950		168			(1,157)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	174,647	100	1,869			1,066		554			(461)		658		0001
Purchased Call/S&P 500 INDEX/SPX100MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,939,188	100	57,982			43,887		20,999			(14,297)		8,416		0001
Purchased Call/S&P 500 INDEX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	425,686	100	6,683			4,769		104			(1,648)		1,796		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	781,778	100	4,065			2,598					(1,002)		3,123		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	475,513	100	4,993			3,537					(1,235)		1,991		0001
Purchased Call/S&P 500 INDEX/SPX140NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	223,566	100	4,427			2,975		165			(1,086)		916		0001
Purchased Call/S&P 500 INDEX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	118,283	100	2,011			1,174		34			(496)		452		0001
Purchased Call/S&P 500 INDEX/SPX100MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,010,468	100	11,115			8,413		806			(2,741)		4,385		0001
Purchased Call/S&P 500 INDEX/SPX100LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	455,835	100	7,430			5,322		847			(1,832)		1,927		0001
Purchased Call/S&P 500 INDEX/SPX140MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	623,626	100	10,040			5,836		525			(2,476)		2,376		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	333,204	100	3,599			2,508					(887)		1,390		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	713,545	100	3,496			2,328		35			(864)		2,893		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	66,646	100	653			474		49			(161)		283		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	662,428	100	10,400			7,367					(2,571)		2,774		0001
Purchased Call/S&P 500 INDEX/SPX1400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	18,578	100	346			252		52			(85)		79		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	565,467	100	2,884			1,676					(711)		2,155		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	219,509	100	2,283			1,480		109			(563)		881		0001
Purchased Call/S&P 500 INDEX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	296,847	100	4,571			2,875		37			(1,127)		1,173		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	244,255	100	2,638			1,897		103			(650)		1,035		0001
Purchased Call/S&P 500 INDEX/SPXA21GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	220,951	100	2,430			1,816		47			(601)		950		0001
Purchased Call/S&P 500 INDEX/SPX261PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,060,992	100	17,506			11,140		1,497			(4,317)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	282,813	100	4,525			2,967		809			(1,116)		1,144		0001
Purchased Call/S&P 500 INDEX/SPXB05Z38	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/25/2024	10/27/2025	1	38,169	100	420			242		33			(103)		145		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	365,184	100	5,843			3,890		677			(1,445)		1,481		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	796,181	100	8,519			6,260		328			(2,101)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	223,038	100	2,453			1,838		80			(602)		964		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	85,918	100	816			608		32			(201)		369		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	647,796	100	5,830			4,356		538			(1,442)		2,786		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	253,506	100	3,904			2,119		210			(963)		934		0001
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	230,394	100	2,465			1,711		95			(608)		959		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	781,600	100	7,347			4,502		571			(1,817)		3,041		0001
Purchased Call/S&P 500 INDEX/SPX140LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/07/2025	1	1,316,000	100	22,109			11,543		2,248			(5,466)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/25/2024	11/25/2025	1	63,341	100	678			444		77			(167)		256		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	230,568	100	3,804			2,344		37			(933)		903		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	52,273	100	883			492		169			(217)		195		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	494,861	100	5,394			3,561		363			(1,330)		2,006		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	29,714	100	303			179		1			(75)		114		0001
Purchased Call/S&P 500 INDEX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	16,095	100	312			215		16			(77)		66		0001
Purchased Call/S&P 500 INDEX/SPXC055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/11/2024	12/11/2025	1	145,026	100	2,262			1,583					(558)		606		0001
Purchased Call/S&P 500 INDEX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	251,499	100	3,999			2,599		221			(989)		1,009		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	58,710	100	616			437					(152)		246		0001
Purchased Call/S&P 500 INDEX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	111,191	100	1,946			1,313		53			(480)		456		0001
Purchased Call/S&P 500 INDEX/SPXC052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/19/2024	11/19/2025	1	639,750	100	9,788			6,256		520			(2,414)		2,556		0001
Purchased Call/S&P 500 INDEX/SPX140MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,873,000	100	11,051			5,910		41			(2,732)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	778,761	100	10,202			7,206		23			(2,516)		3,261		0001
Purchased Call/S&P 500 INDEX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	344,188	100	6,540			4,558		85			(1,612)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXD174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	17,175	100	285			157		34			(70)		64		0001
Purchased Call/S&P 500 INDEX/SPX140MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	258,532	100	4,059			2,270		657			(1,001)		966		0001
Purchased Call/S&P 500 INDEX/SPXA21CSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	15,358	100	286			191		11			(71)		63		0001
Purchased Call/S&P 500 INDEX/SPXD176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	388,791	100	7,076			4,249		739			(1,745)		1,506		0001
Purchased Call/S&P 500 INDEX/SPXD178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	128,778	100	2,421			1,501		57			(597)		507		0001
Purchased Call/S&P 500 INDEX/SPX140MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	97,345	100	1,616			956		72			(400)		373		0001
Purchased Call/S&P 500 INDEX/SPX140MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	260,087	100	4,213			2,438		255			(1,039)		989		0001
Purchased Call/S&P 500 INDEX/SPXD174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	469,717	100	7,703			4,202		275			(1,899)		1,734		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	873,008	100	3,754			2,544		9			(926)		3,591		0001
Purchased Call/S&P 500 INDEX/SPXC053$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	384,373	100	6,342			4,111		583			(1,564)		1,542		0001
Purchased Call/S&P 500 INDEX/SPX2610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	121,442	100	2,028			1,511		221			(500)		522		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	332,010	100	3,453			1,903		96			(851)		1,229		0001
Purchased Call/S&P 500 INDEX/SPXD175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2025	1	108,422	100	1,149			649		84			(283)		407		0001
Purchased Call/S&P 500 INDEX/SPXD176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	52,623	100	537			328		24			(132)		205		0001
Purchased Call/S&P 500 INDEX/SPXD176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	37,826	100	390			230		2			(96)		145		0001
Purchased Call/S&P 500 INDEX/SPX1400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	419,316	100	4,445			3,171		3			(1,096)		1,770		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	198,669	100	2,046			1,302		31			(505)		792		0001
Purchased Call/S&P 500 INDEX/SPXC054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	294,249	100	5,032			3,466		157			(1,244)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	50,608	100	547			313		95			(135)		191		0001
Purchased Call/S&P 500 INDEX/SPX140M$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	734,385	100	6,169			3,824					(1,521)		2,889		0001
Purchased Call/S&P 500 INDEX/SPXD178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	403,986	100	6,141			3,789		15			(1,514)		1,586		0001
Purchased Call/S&P 500 INDEX/SPXI00K$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	84,649	100	1,803			1,274		70			(445)		354		0001
Purchased Call/S&P 500 INDEX/SPXI00K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	215,601	100	2,350			1,599		72			(579)		889		0001
Purchased Call/S&P 500 INDEX/SPXI00K$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	4,116	100	78			53		8			(19)		17		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	288,700	100	2,887			1,718		155			(708)		1,113		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,337,262	100	5,082			2,758		21			(1,253)		4,925		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	37,266	100	604			452		52			(148)		161		0001
Purchased Call/S&P 500 INDEX/SPXD177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	125,610	100	1,281			785		68			(317)		489		0001
Purchased Call/S&P 500 INDEX/SPXC051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	196,488	100	3,006			1,842		180			(743)		764		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	19,222	100	202			112		20			(49)		72		0001
Purchased Call/S&P 500 INDEX/SPXD174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	1	185,787	100	2,750			1,520		205			(680)		688		0001
Purchased Call/S&P 500 INDEX/SPXD173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/01/2025	1	1,343,000	100	15,579			8,008		212			(3,916)		4,768		0001
Purchased Call/S&P 500 INDEX/SPXI00C$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	165,541	100	4,105			2,228		928			(1,012)		610		0001
Purchased Call/S&P 500 INDEX/SPX140N$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	429,279	100	6,826			4,738		515			(1,683)		1,787		0001
Purchased Call/S&P 500 INDEX/SPXD176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	187,068	100	3,292			1,959		450			(807)		721		0001
Purchased Call/S&P 500 INDEX/SPX1400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	6,957	100	72			53		6			(18)		30		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	472,588	100	4,679			2,887					(1,154)		1,855		0001
Purchased Call/S&P 500 INDEX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	213,556	100	3,460			2,609		337			(853)		925		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	305,457	100	4,735			2,794		107			(1,167)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXC050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	49,715	100	477			288		8			(118)		193		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	135,698	100	1,004			586					(248)		518		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	90,992	100	974			688					(240)		381		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	95,365	100	1,497			1,087		252			(369)		405		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	1,039,516	100	4,262			2,560		1			(1,051)		4,026		0001
Purchased Call/S&P 500 INDEX/SPXI00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2025	1	1,130,000	100	12,543			6,692		1,322			(3,110)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	224,315	100	4,015			2,291		1,341			(990)		845		0001
Purchased Call/S&P 500 INDEX/SPX140LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,492,000	100	8,952			4,686		15			(2,207)		5,396		0001
Purchased Call/S&P 500 INDEX/SPX1400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	74,536	100	1,528			1,187		432			(343)		328		0001
Purchased Call/S&P 500 INDEX/SPX1402SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	32,191	100	335			302		34			(35)		152		0001
Purchased Call/S&P 500 INDEX/SPX1400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	248,054	100	2,629			2,028		235			(605)		1,088		0001
Purchased Call/S&P 500 INDEX/SPX140PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	392,372	100	6,984			6,034		1,185			(998)		1,814		0001
Purchased Call/S&P 500 INDEX/SPX1403SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	99,550	100	1,005			792		65			(219)		441		0001
Purchased Call/S&P 500 INDEX/SPX140PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	155,470	100	2,456			2,003		188			(458)		701		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	1,242,922	100	12,678			10,058		594			(2,640)		5,530		0001
Purchased Call/S&P 500 INDEX/SPXC058SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	669,862	100	7,101			5,770		297			(1,342)		3,016		0001
Purchased Call/S&P 500 INDEX/SPX2610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	1,786,230	100	13,039			11,603		9			(1,465)		8,415		0001
Purchased Call/S&P 500 INDEX/SPXC05GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	58,037	100	1,068			1,053		755			(18)		288		0001
Purchased Call/S&P 500 INDEX/SPX140PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	98,615	100	1,775			1,495		110			(292)		451		0001
Purchased Call/S&P 500 INDEX/SPX1403SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	118,575	100	2,016			1,859		408			(172)		566		0001
Purchased Call/S&P 500 INDEX/SPX140PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	93,567	100	1,001			843		15			(165)		428		0001
Purchased Call/S&P 500 INDEX/SPX1403S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	37,055	100	667			665		584			(7)		184		0001
Purchased Call/S&P 500 INDEX/SPX140RS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	13,956	100	207			195		141			(14)		68		0001
Purchased Call/S&P 500 INDEX/SPX1403SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	52,537	100	546			494		57			(57)		249		0001
Purchased Call/S&P 500 INDEX/SPX1405SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	506,281	100	4,101			4,101		4,485					2,531		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	100,612	100		875		824		519			(58)		486		0001
Purchased Call/S&P 500 INDEX/SPXI00V8M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	45,986	100		704		661		588			(48)		222		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	270,210	100		2,837		2,454		343			(402)		1,255		0001
Purchased Call/S&P 500 INDEX/SPX140RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	278,689	100		4,375		4,207		4,424			(203)		1,365		0001
Purchased Call/S&P 500 INDEX/SPX140SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	31,365	100		477		477		501			(4)		156		0001
Purchased Call/S&P 500 INDEX/SPX140SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	111,390	100		913		913		1,043			(7)		556		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	139,106	100		1,530		1,176		159			(363)		609		0001
Purchased Call/S&P 500 INDEX/SPX140SSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	275,829	100		3,889		3,889		3,994					1,379		0001
Purchased Call/S&P 500 INDEX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	162,485	100		1,755		1,512		94			(255)		751		0001
Purchased Call/S&P 500 INDEX/SPXC058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/17/2025	01/20/2026	1	506,118	100		5,365		4,345		209			(1,064)		2,275		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	669,844	100		6,899		5,854		839			(1,059)		3,082		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/14/2025	03/16/2026	1	208,849	100		1,608		1,546		1,686			(74)		1,023		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	476,834	100		5,054		4,303		480			(762)		2,197		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	255,642	100		4,729		4,391		2,931			(350)		1,230		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	36,758	100		500		475		545			(26)		179		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	643,023	100		5,594		5,533		4,638			(77)		3,193		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2026	1	275,515	100		2,893		2,387		163			(525)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/24/2025	02/24/2026	1	731,270	100		7,459		6,760		1,207			(715)		3,477		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2026	1	101,659	100		854		837		794			(23)		503		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	113,146	100		1,188		960		23			(238)		505		0001
Purchased Call/S&P 500 INDEX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/11/2025	02/11/2026	1	593,652	100		6,471		5,633		80			(851)		2,766		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2026	1	399,709	100		3,477		3,276		2,120			(227)		1,937		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	192,431	100		2,021		1,687		53			(338)		878		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	517,222	100		5,483		4,736		605			(783)		2,391		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	674,501	100		6,678		5,703		582			(988)		3,113		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/24/2025	01/26/2026	1	719,178	100		7,551		6,241		260			(1,358)		3,265		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	145,378	100		1,221		1,197		1,117			(34)		716		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	62,597	100		632		575		167			(59)		298		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	365,086	100		3,614		3,296		770			(327)		1,741		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	162,824	100		1,710		1,307		161			(412)		709		0001
Purchased Call/S&P 500 INDEX/SPX140$S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	39,039	100		320		320		363			(3)		194		0001
Purchased Call/S&P 500 INDEX/SPX100V$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	1	325,259	100		5,302		4,937		2,943			(378)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXC05B$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	509,976	100		5,457		4,913		110			(583)		2,410		0001
Purchased Call/S&P 500 INDEX/SPX100W$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	337,056	100		2,831		2,675		3,025			(163)		1,636		0001
Purchased Call/S&P 500 INDEX/SPXC05A$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	136,699	100		2,884		2,511		213			(379)		637		0001
Purchased Call/S&P 500 INDEX/SPXC05B$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	77,852	100		1,464		1,306		87			(160)		367		0001
Purchased Call/S&P 500 INDEX/SPXC05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	261,445	100		2,275		2,142		1,314			(150)		1,262		0001
Purchased Call/S&P 500 INDEX/SPXC05E$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	446,233	100		3,748		3,624		3,772			(134)		2,191		0001
Purchased Call/S&P 500 INDEX/SPXC05F$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	147,539	100		1,239		1,215		1,145			(34)		726		0001
Purchased Call/S&P 500 INDEX/SPXC05C$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	141,250	100		1,441		1,301		104			(150)		667		0001
Purchased Call/S&P 500 INDEX/SPX140S$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	107,215	100		922		920		832			(10)		533		0001
Purchased Call/S&P 500 INDEX/SPX140R$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	583,956	100		4,788		4,643		4,561			(157)		2,871		0001
Purchased Call/S&P 500 INDEX/SPXC05B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	633,581	100		6,843		6,070		157			(837)		2,980		0001
Purchased Call/S&P 500 INDEX/SPX1400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	583,469	100		6,243		5,515		35			(787)		2,727		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	487,784	100		4,536		4,186		817			(383)		2,340		0001
Purchased Call/S&P 500 INDEX/SPX100U$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	628,825	100		6,162		5,667		2,300			(540)		3,003		0001
Purchased Call/S&P 500 INDEX/SPX140S$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	8,671	100		71		71		8			(1)		43		0001
Purchased Call/S&P 500 INDEX/SPX1400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	483,047	100		4,879		3,835		306			(1,072)		2,130		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	17,206	100		160		148		17			(14)		82		0001
Purchased Call/S&P 500 INDEX/SPX140S$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	454,409	100		7,361		7,361		7,751			(60)		2,269		0001
Purchased Call/S&P 500 INDEX/SPX1400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	1,821,246	100		12,020		10,927		2,681			(1,120)		8,672		0001
Purchased Call/S&P 500 INDEX/SPX140R$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	81,148	100		1,160		1,112		1,401			(57)		396		0001
Purchased Call/S&P 500 INDEX/SPX1400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	675,237	100		7,158		6,251		288			(922)		3,151		0001
Purchased Call/S&P 500 INDEX/SPX2610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	102,616	100		1,868		1,518		217			(353)		462		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	18,004	100		270		212		34			(59)		79		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	372,835	100		4,027		3,494		154			(541)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXC05ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	560,318	100		4,258		4,093		4,495			(199)		2,732		0001
Purchased Call/S&P 500 INDEX/SPXC057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	809,757	100		8,664		6,898		264			(1,780)		3,609		0001
Purchased Call/S&P 500 INDEX/SPX140S$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	1,021,220	100		9,089		8,964		6,680			(149)		5,064		0001
Purchased Call/S&P 500 INDEX/SPX1400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	127,123	100		1,182		1,090		183			(101)		607		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	106,784	100		1,132		956		41			(183)		488		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	321,153	100		3,244		2,550		134			(713)		1,416		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	294,738	100		2,741		2,552		1,231			(195)		1,420		0001
Purchased Call/S&P 500 INDEX/SPX140R$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	32,558	100		270		264		260			(8)		160		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	770,565	100		7,860		6,111		1,394			(1,761)		3,399		0001
Purchased Call/S&P 500 INDEX/SPXI00V$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	67,787	100		1,091		1,010		533			(84)		326		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	133,748	100		2,274		2,098		599			(192)		642		0001
Purchased Call/S&P 500 INDEX/SPXC058$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	335,159	100		3,486		2,816		158			(699)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXC05ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	44,462	100		649		624		651			(30)		217		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	114,489	100		1,259		966		157			(301)		499		0001
Purchased Call/S&P 500 INDEX/SPXC05A$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	93,325	100		1,559		1,352		97			(209)		434		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	230,826	100		2,470		2,086		76			(400)		1,055		0001
Purchased Call/S&P 500 INDEX/SPX140P$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	778,349	100		7,939		6,583		839			(1,370)		3,540		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	589,267	100		6,011		4,752		38			(1,268)		2,617		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	48,190	100		829		655		49			(175)		214		0001
Purchased Call/S&P 500 INDEX/SPX140P$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	431,869	100		4,535		3,917		528			(648)		1,996		0001
Purchased Call/S&P 500 INDEX/SPXI00W$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	84,594	100		1,193		1,127		1,334			(69)		411		0001
Purchased Call/S&P 500 INDEX/SPXC05B$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	399,955	100		4,160		3,713		68			(456)		1,887		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	91,787	100		1,010		894		24			(125)		429		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	255,170	100		4,363		4,219		4,806			(155)		1,253		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	107,637	100		1,152		950		73			(209)		486		0001
Purchased Call/S&P 500 INDEX/SPX140R$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	512,448	100		4,715		4,377		2,656			(349)		2,466		0001
Purchased Call/S&P 500 INDEX/SPXI00W$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	501,298	100		4,111		3,895		4,764			(225)		2,437		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	518,099	100		5,647		4,330		855			(1,350)		2,257		0001
Purchased Call/S&P 500 INDEX/SPX140PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	88,060	100		1,823		1,547		375			(280)		405		0001
Purchased Call/S&P 500 INDEX/SPX1400SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	859,496	100		9,197		7,119		1,435			(2,091)		3,777		0001
Purchased Call/S&P 500 INDEX/SPX140S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	280,808	100		2,443		2,403		1,858			(47)		1,391		0001
Purchased Call/S&P 500 INDEX/SPX140S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	409,018	100		7,444		7,321		5,602			(143)		2,025		0001
Purchased Call/S&P 500 INDEX/SPX140PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	14,075	100		284		226		45			(59)		63		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	23,383	100		344		331		312			(13)		115		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	111,706	100		1,184		974		18			(217)		505		0001
Purchased Call/S&P 500 INDEX/SPXC05C3N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	173,032	100		1,661		1,538		507			(127)		831		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	465,711	100		3,679		3,497		4,090			(192)		2,267		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	316,201	100		3,478		3,081		50			(430)		1,478		0001
Purchased Call/S&P 500 INDEX/SPXC05E3K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	731,095	100		5,556		5,325		7,056			(274)		3,564		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	1,111,758	100		7,782		6,475					(1,322)		5,065		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	363,893	100		2,948		2,842		2,736			(113)		1,784		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	112,074	100		874		840		900			(41)		546		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	295,292	100		3,160		2,672		160			(508)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXI00V5L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	238,437	100		2,027		1,903		1,547			(139)		1,151		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	79,546	100		875		775		21			(108)		372		0001
Purchased Call/S&P 500 INDEX/SPXI00W5I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	70,277	100		1,153		1,092		1,405			(63)		342		0001
Purchased Call/S&P 500 INDEX/SPX140PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	31,573	100		549		456		94			(95)		144		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	46,307	100		491		395		23			(100)		207		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	506,200	100		5,163		4,011		882			(1,160)		2,229		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	497,150	100		5,320		4,338		203			(991)		2,242		0001
Purchased Call/S&P 500 INDEX/SPX140RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	8,630	100		149		145		137			(5)		42		0001
Purchased Call/S&P 500 INDEX/SPX1400S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,189,000	100		26,396		24,865		5,202			(1,666)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/07/2025	1	2,450,955	38904	66,481			1,102		122,414			(16,438)		1,697		0001
Purchased Call/S&P 500 INDEX/SPX921VS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/14/2025	1	1,107,627	39558	31,006			3,683		54,587			(7,666)		1,923		0001
Purchased Call/S&P 500 INDEX/SPX921YST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2025	1	1,475,725	38835	41,855			9,094		72,810			(10,377)		3,433		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815S$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2024	08/27/2025	1	1,155,014	41251	29,385			12,014		39,491			(7,266)		3,690		0001
Purchased Call/S&P 500 INDEX/SPX815PSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/23/2025	1	1,251,101	40358	28,982			9,047		55,565			(7,166)		3,496		0001
Purchased Call/S&P 500 INDEX/SPXI009$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/23/2024	09/19/2025	1	1,177,774	42063	31,595			15,050		26,132			(7,877)		4,042		0001
Purchased Call/S&P 500 INDEX/SPXA211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2024	07/30/2025	1	1,222,300	40743	33,567			11,127		50,686			(8,300)		3,519		0001
Purchased Call/S&P 500 INDEX/SPX815S$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	1,225,049	40835	32,776			12,766		47,000			(8,104)		3,821		0001
Purchased Call/S&P 500 INDEX/SPXM137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	1,392,531	42198	34,863			16,950		31,162			(8,620)		4,849		0001
Purchased Call/S&P 500 INDEX/SPX815T$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/03/2025	1	1,105,297	40937	29,797			12,758		40,171			(7,367)		3,613		0001
Purchased Call/S&P 500 INDEX/SPX815PSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,101,292	39332	28,750			7,368		53,758			(7,109)		2,780		0001
Purchased Call/S&P 500 INDEX/SPX815U$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2024	09/17/2025	1	1,289,792	41606	35,347			16,502		37,062			(8,740)		4,401		0001
Purchased Call/S&P 500 INDEX/SPX815T$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2024	08/29/2025	1	1,330,019	41563	30,054			12,593		38,846			(7,514)		4,277		0001
Purchased Call/S&P 500 INDEX/SPX815PSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2024	07/16/2025	1	1,310,543	40954	35,602			10,425		47,426			(8,803)		3,548		0001
Purchased Call/S&P 500 INDEX/SPX815Y$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/23/2025	1	1,282,000	42906.9	34,101			25,058		20,750			(8,409)		5,482		0001
Purchased Call/S&P 500 INDEX/SPXI00C$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,750,000	42924.9	44,450			24,980		22,562			(10,960)		6,558		0001
Purchased Call/S&P 500 INDEX/SPXA21A$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2024	10/29/2025	1	1,718,000	42233.1	45,183			26,264		39,708			(11,141)		6,547		0001
Purchased Call/S&P 500 INDEX/SPXA21A$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,268,000	42221.9	33,602			20,180		29,107			(8,285)		4,911		0001
Purchased Call/S&P 500 INDEX/SPXA218$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,018,000	42080.4	26,875			14,067		24,641			(6,627)		3,682		0001
Purchased Call/S&P 500 INDEX/SPXI00C$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	10/15/2025	1	1,194,000	42740.4	32,119			17,431		17,057			(7,920)		4,397		0001
Purchased Call/S&P 500 INDEX/SPX921P$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	1	2,346,000	5243.77	68,503					112,896			(16,891)		614		0001
Purchased Call/S&P 500 INDEX/SPX921R$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/17/2024	04/17/2025	1	2,032,000	5022.21	50,190			2,212		78,726			(12,376)		2,193		0001
Purchased Call/S&P 500 INDEX/SPXC17H$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2025	1	2,331,000	5221.42	58,042			6,716		78,655			(14,312)		4,000		0001
Purchased Call/S&P 500 INDEX/SPXL130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	1,735,000	5202.39	42,508			820		65,069			(10,481)		1,284		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	1,029,000	5205.81	25,622			71		41,545			(6,318)		381		0001
Purchased Call/S&P 500 INDEX/SPXL130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	2,052,000	5209.91	47,812			1,054		72,387			(11,789)		1,611		0001
Purchased Call/S&P 500 INDEX/SPXL134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,109,000	5116.17	52,725			4,067		78,087			(13,001)		2,972		0001
Purchased Call/S&P 500 INDEX/SPXL13H$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,666,000	5473.23	74,381			15,821		76,535			(18,341)		6,162		0001
Purchased Call/S&P 500 INDEX/SPXL138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	1,308,000	5308.15	31,915			3,869		40,315			(7,870)		2,296		0001
Purchased Call/S&P 500 INDEX/SPX921R$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	2,252,000	5051.41	54,949			2,271		85,875			(13,549)		2,357		0001
Purchased Call/S&P 500 INDEX/SPX921X$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	1,512,000	5433.74	34,625			7,002		37,845			(8,538)		3,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,105,000	5303.27	51,783			6,847		64,938			(12,699)		3,856		0001
Purchased Call/S&P 500 INDEX/SPXL13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	2,561,000	5308.13	64,537			8,712		80,342			(15,913)		4,739		0001
Purchased Call/S&P 500 INDEX/SPXL13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	2,776,000	5307.01	70,510			9,906		86,891			(17,386)		5,239		0001
Purchased Call/S&P 500 INDEX/SPXL133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	1,959,000	5070.55	47,408			2,873		73,368			(11,690)		2,459		0001
Purchased Call/S&P 500 INDEX/SPXL13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	4,794,000	5306.04	120,809			18,970		146,431			(29,788)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXL13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	1,886,000	5375.32	46,961			9,185		53,982			(11,580)		4,188		0001
Purchased Call/S&P 500 INDEX/SPXL13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	2,081,000	5421.03	47,447			9,411		52,600			(11,699)		4,653		0001
Purchased Call/S&P 500 INDEX/SPX921QS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	1,571,000	5204.34	37,547			621		57,670			(9,208)		1,088		0001
Purchased Call/S&P 500 INDEX/SPX921W$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2025	1	1,610,000	5283.4	33,649			5,840		41,776			(8,297)		3,371		0001
Purchased Call/S&P 500 INDEX/SPXL13A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	1,949,000	5321.41	46,386			6,389		57,044			(11,438)		3,643		0001
Purchased Call/S&P 500 INDEX/SPX921S$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	2,188,000	5010.6	52,731			3,051		83,415			(13,002)		2,686		0001
Purchased Call/S&P 500 INDEX/SPXL13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,006,000	5267.84	51,354			7,418		64,632			(12,663)		3,822		0001
Purchased Call/S&P 500 INDEX/SPX921RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	1,615,000	5061.82	38,599			1,489		60,129			(9,517)		1,637		0001
Purchased Call/S&P 500 INDEX/SPX921QSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,003,000	5199.06	47,872			1,326		71,201			(11,804)		1,739		0001
Purchased Call/S&P 500 INDEX/SPXC17WSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	05/14/2025	1	2,356,000	5246.68	58,900			6,977		78,050			(14,523)		4,090		0001
Purchased Call/S&P 500 INDEX/SPXL13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	1,754,000	5346.99	39,640			7,535		46,729			(9,721)		3,841		0001
Purchased Call/S&P 500 INDEX/SPX921ZSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,006,000	5447.87	42,527			9,841		45,806			(10,486)		4,840		0001
Purchased Call/S&P 500 INDEX/SPXL136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	1,342,000	5187.67	31,537			3,215		43,954			(7,776)		2,165		0001
Purchased Call/S&P 500 INDEX/SPXL13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,106,000	5460.48	45,911			11,383		48,230			(11,259)		5,258		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	1,545,000	5147.21	35,535			295		56,692			(8,762)		809		0001
Purchased Call/S&P 500 INDEX/SPXC17VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/30/2025	1	2,002,000	5035.69	47,247			3,775		71,539			(11,650)		2,870		0001
Purchased Call/S&P 500 INDEX/SPXL131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	1,802,000	5123.41	43,068			1,542		66,425			(10,562)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXL133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	2,025,000	5071.63	49,208			3,118		75,507			(12,133)		2,596		0001
Purchased Call/S&P 500 INDEX/SPX921TS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	1,250,000	5048.42	29,000			1,928		44,412			(7,151)		1,636		0001
Purchased Call/S&P 500 INDEX/SPX921USG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	2,024,000	5180.74	50,195			4,840		71,366			(12,377)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXH00R$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1	1,706,000	5464.62	35,997			8,231		38,386			(8,828)		4,092		0001
Purchased Call/S&P 500 INDEX/SPXH001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2025	1	2,174,000	5222.68	54,350			6,139		73,679			(13,328)		3,687		0001
Purchased Call/S&P 500 INDEX/SPXK13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	2,079,000	5211.49	49,480			273		78,846			(12,201)		942		0001
Purchased Call/S&P 500 INDEX/SPXL13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	2,037,000	5482.87	45,629			10,996		46,820			(11,251)		5,001		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	3,421,000	5360.79	80,394			15,503		93,508			(19,823)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXL135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	1,593,000	5127.79	37,595			3,521		55,053			(9,219)		2,466		0001
Purchased Call/S&P 500 INDEX/SPXL136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	2,497,000	5187.7	61,926			6,141		86,992			(15,269)		3,975		0001
Purchased Call/S&P 500 INDEX/SPXL13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	2,090,000	5291.34	49,115			8,659		60,373			(12,111)		4,410		0001
Purchased Call/S&P 500 INDEX/SPXL13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,283,000	5283.4	53,651			9,311		66,391			(13,229)		4,780		0001
Purchased Call/S&P 500 INDEX/SPXL13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	2,437,000	5431.6	57,270			11,990		62,455			(14,044)		5,597		0001
Purchased Call/S&P 500 INDEX/SPXL137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,068,000	5214.08	49,012			5,159		67,312			(12,085)		3,380		0001
Purchased Call/S&P 500 INDEX/SPXL13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,035,000	5477.9	45,381			10,751		46,955			(11,190)		4,968		0001
Purchased Call/S&P 500 INDEX/SPXL13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,232,000	5487.03	49,550			10,677		50,771			(12,218)		5,192		0001
Purchased Call/S&P 500 INDEX/SPXL13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	3,331,000	5266.95	85,940			13,731		106,853			(21,191)		6,696		0001
Purchased Call/S&P 500 INDEX/SPXL13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	2,154,000	5469.3	47,173			11,046		49,467			(11,632)		5,228		0001
Purchased Call/S&P 500 INDEX/SPX921SS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2024	04/21/2025	1	2,067,000	5011.12	50,642			2,783		80,024			(12,385)		2,479		0001
Purchased Call/S&P 500 INDEX/SPXH0DHSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	1,791,000	5018.39	53,551			4,426		82,612			(13,204)		2,610		0001
Purchased Call/S&P 500 INDEX/SPX921WSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	1,523,000	5354.03	34,420			6,163		40,594			(8,487)		3,238		0001
Purchased Call/S&P 500 INDEX/SPXL13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	2,494,000	5235.48	64,096			10,475		81,549			(15,804)		5,056		0001
Purchased Call/S&P 500 INDEX/SPXL13ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	2,133,000	5473.17	47,353			10,494		49,341			(11,676)		5,024		0001
Purchased Call/S&P 500 INDEX/SPXL13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	2,811,000	5277.51	71,962			12,291		89,302			(17,647)		5,839		0001
Purchased Call/S&P 500 INDEX/SPXL139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	2,847,000	5297.1	71,744			8,943		90,467			(17,690)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXL134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	1,456,000	5099.96	33,051			2,458		49,439			(8,105)		2,016		0001
Purchased Call/S&P 500 INDEX/SPXL13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,511,000	5304.72	64,533			9,955		78,617			(15,782)		4,961		0001
Purchased Call/S&P 500 INDEX/SPXL13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,339,000	5352.96	53,329			9,750		62,888			(13,150)		5,011		0001
Purchased Call/S&P 500 INDEX/SPXA213SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	1,091,000	5620.85	21,820			8,536		19,800			(5,380)		3,414		0001
Purchased Call/S&P 500 INDEX/SPXA210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	1,537,000	5505	30,586			9,353		31,456			(7,501)		4,257		0001
Purchased Call/S&P 500 INDEX/SPXL13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,114,000	5509.01	42,280			10,745		42,417			(10,425)		5,335		0001
Purchased Call/S&P 500 INDEX/SPXL130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,519,000	5576.98	30,836			8,410		29,090			(7,603)		3,975		0001
Purchased Call/S&P 500 INDEX/SPXL13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	1,261,000	5319.31	23,833			8,516		28,018			(5,877)		3,763		0001
Purchased Call/S&P 500 INDEX/SPXL13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	1,572,000	5463.54	30,811			10,101		32,912			(7,597)		4,507		0001
Purchased Call/S&P 500 INDEX/SPXL13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,449,000	5554.25	50,939			19,506		49,489			(12,492)		7,584		0001
Purchased Call/S&P 500 INDEX/SPXL130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	1,346,000	5588.27	27,189			8,014		25,535			(6,704)		3,661		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	1,562,000	5572.85	31,084			8,392		29,216			(7,664)		4,067		0001
Purchased Call/S&P 500 INDEX/SPXA214$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	08/28/2025	1	2,108,000	5592.18	42,160			17,305		39,520			(10,396)		6,757		0001
Purchased Call/S&P 500 INDEX/SPXL13L$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,314,000	5475.09	59,007			14,792		61,083			(14,550)		5,809		0001
Purchased Call/S&P 500 INDEX/SPX140K$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/27/2025	1	2,492,000	5625.8	52,083			21,235		47,029			(12,842)		7,961		0001
Purchased Call/S&P 500 INDEX/SPXA213$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2024	08/25/2025	1	2,112,000	5634.61	44,141			17,754		39,519			(10,825)		6,702		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	1,109,000	5543.22	21,293			8,022		21,035			(5,250)		3,397		0001
Purchased Call/S&P 500 INDEX/SPXL13I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	1,598,000	5344.16	29,403			10,692		33,891			(7,211)		4,823		0001
Purchased Call/S&P 500 INDEX/SPXL13S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	1,952,000	5399.22	38,259			12,188		42,879			(9,434)		5,502		0001
Purchased Call/S&P 500 INDEX/SPXL13M$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	1,515,000	5567.19	29,088			7,773		27,695			(7,133)		3,925		0001
Purchased Call/S&P 500 INDEX/SPXL13V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	1,477,000	5186.33	28,506			9,895		35,535			(7,029)		4,356		0001
Purchased Call/S&P 500 INDEX/SPXL13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	1,350,000	5344.39	25,380			9,299		29,545			(6,258)		4,090		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,132,000	5434.43	41,787			15,426		45,490			(10,304)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	1,898,000	5597.12	37,770			14,671		35,192			(9,313)		5,919		0001
Purchased Call/S&P 500 INDEX/SPXA214$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/02/2025	1	1,089,000	5528.93	16,771			7,134		16,645			(4,147)		3,548		0001
Purchased Call/S&P 500 INDEX/SPXL13P$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	1,445,000	5631.22	27,455			7,942		24,418			(6,770)		3,894		0001
Purchased Call/S&P 500 INDEX/SPXL13O$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	1,293,000	5633.91	27,024			7,445		23,498			(6,663)		3,401		0001
Purchased Call/S&P 500 INDEX/SPXA213$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	1,297,000	5455.21	26,199			9,744		28,056			(6,460)		3,959		0001
Purchased Call/S&P 500 INDEX/SPXA211$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2024	08/01/2025	1	2,424,000	5446.68	64,236			21,709		70,025			(15,839)		7,036		0001
Purchased Call/S&P 500 INDEX/SPXL13U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	1,881,000	5436.44	37,808			12,499		41,408			(9,323)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXA213$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	2,087,000	5570.64	41,114			16,286		39,246			(10,138)		6,554		0001
Purchased Call/S&P 500 INDEX/SPXL13U$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	1,373,000	5522.3	26,087			8,696		26,503			(6,432)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXM132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	2,060,000	5648.4	41,406			17,566		36,379			(10,126)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXM132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	2,002,000	5591.96	42,042			17,518		39,116			(10,367)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXL13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	1,364,000	5240.03	26,598			9,306		32,543			(6,558)		4,039		0001
Purchased Call/S&P 500 INDEX/SPXL13R$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	1,925,000	5564.41	35,613			10,988		34,471			(8,781)		5,355		0001
Purchased Call/S&P 500 INDEX/SPXA213$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	1,701,000	5608.25	33,170			12,793		30,823			(8,179)		5,286		0001
Purchased Call/S&P 500 INDEX/SPXL13P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	1,674,000	5615.35	32,810			9,400		29,749			(8,046)		4,489		0001
Purchased Call/S&P 500 INDEX/SPXL13V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	1,734,000	5346.56	34,160			11,763		40,442			(8,377)		5,094		0001
Purchased Call/S&P 500 INDEX/SPXL13S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,455,000	5459.1	29,246			9,507		31,491			(7,172)		4,154		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13W8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	1,095,000	5199.5	21,024			7,413		26,155			(5,184)		3,255		0001
Purchased Call/S&P 500 INDEX/SPXM131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,367,000	5616.84	47,103			19,075		43,120			(11,615)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	1,152,783	5782.76	21,903			13,154		17,261			(5,401)		4,465		0001
Purchased Call/S&P 500 INDEX/SPXB05Y8S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	412,255	5797.42	9,399			5,308		7,150			(2,318)		1,549		0001
Purchased Call/S&P 500 INDEX/SPXI100KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	768,554	6034.91	12,681			8,838		7,493			(3,127)		3,206		0001
Purchased Call/S&P 500 INDEX/SPXI100ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	40,242	5712.69	535			320		459			(132)		156		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	978,766	5929.04	16,737			10,097		11,009			(4,127)		3,799		0001
Purchased Call/S&P 500 INDEX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	873,395	6032.38	19,826			13,272		11,020			(4,902)		3,556		0001
Purchased Call/S&P 500 INDEX/SPXM13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	268,506	5815	6,601			3,592		4,741			(1,632)		989		0001
Purchased Call/S&P 500 INDEX/SPXA218SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	255,500	5815.26	7,256			3,938		5,266			(1,789)		941		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	482,911	6084.19	8,789			6,150		4,741			(2,167)		2,018		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,114,510	6032.38	19,170			12,885		11,033			(4,701)		4,566		0001
Purchased Call/S&P 500 INDEX/SPXD178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	253,210	6051.25	4,178			2,951		2,421			(1,030)		1,060		0001
Purchased Call/S&P 500 INDEX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	56,010	5853.98	1,204			673		851			(297)		209		0001
Purchased Call/S&P 500 INDEX/SPXA21ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	262,911	5782.76	6,362			3,821		5,001			(1,569)		1,018		0001
Purchased Call/S&P 500 INDEX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	194,989	5842.47	4,368			2,382		3,106			(1,077)		720		0001
Purchased Call/S&P 500 INDEX/SPXD176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	176,916	5728.8	5,307			3,158		4,374			(1,302)		682		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,007,152	6047.15	17,021			11,488		9,585			(4,197)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	711,833	5916.98	11,603			7,416		8,070			(2,861)		2,844		0001
Purchased Call/S&P 500 INDEX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	390,320	5728.8	6,167			3,670		5,224			(1,512)		1,505		0001
Purchased Call/S&P 500 INDEX/SPXD175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	323,710	5813.67	6,798			3,970		5,142			(1,676)		1,236		0001
Purchased Call/S&P 500 INDEX/SPXB05X9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	456,666	5815.26	6,074			3,296		4,634			(1,498)		1,682		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	398,036	5705.45	8,558			5,049		7,244			(2,110)		1,524		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	211,301	5929.04	2,937			1,772		1,963			(724)		820		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	147,119	5832.92	3,354			1,950		2,430			(827)		561		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	1	267,432	6049.88	6,124			4,150		3,358			(1,510)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	351,975	6090.27	5,808			4,016		3,080			(1,424)		1,462		0001
Purchased Call/S&P 500 INDEX/SPXD176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	1	132,126	5782.76	2,986			1,793		2,369			(736)		512		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13$S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	656,114	5881.63	11,351			8,591		8,441			(2,799)		2,848		0001
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	244,863	6049.88	4,040			2,738		2,283			(996)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	530,016	5970.84	12,402			9,293		7,975			(3,041)		2,292		0001
Purchased Call/S&P 500 INDEX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	513,846	5917.11	10,431			6,695		7,154			(2,572)		2,057		0001
Purchased Call/S&P 500 INDEX/SPXD176$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	1	444,986	5782.76	7,031			4,222		5,665			(1,734)		1,723		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	495,103	5728.8	6,585			3,918		5,540			(1,615)		1,909		0001
Purchased Call/S&P 500 INDEX/SPXA21B$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	689,154	5983.99	12,129			7,518		7,447			(2,991)		2,711		0001
Purchased Call/S&P 500 INDEX/SPXC050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	1,298,173	5728.8	30,637			18,230		25,486			(7,513)		5,005		0001
Purchased Call/S&P 500 INDEX/SPXD176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	794,201	5705.45	19,458			11,481		16,550			(4,798)		3,041		0001
Purchased Call/S&P 500 INDEX/SPXD176$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	555,611	5929.04	12,223			7,374		7,967			(3,014)		2,157		0001
Purchased Call/S&P 500 INDEX/SPXA21B$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	758,448	5949.17	12,894			8,108		8,427			(3,179)		2,997		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	441,323	5970.84	7,326			5,489		4,824			(1,797)		1,908		0001
Purchased Call/S&P 500 INDEX/SPXM130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	884,232	6074.08	14,059			10,031		7,809			(3,467)		3,731		0001
Purchased Call/S&P 500 INDEX/SPXM13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	430,346	6086.49	7,230			4,919		3,829			(1,783)		1,774		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	816,759	6075.11	15,518			10,661		8,309			(3,826)		3,373		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	941,995	5985.38	17,239			10,733		10,451			(4,251)		3,714		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	93,701	5851.2	1,246			700		907			(307)		351		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	27,187	5782.76	362			217		289			(89)		105		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	764,910	6051.09	13,080			9,297		7,521			(3,208)		3,222		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	518,384	5906.94	8,605			6,490		6,137			(2,122)		2,246		0001
Purchased Call/S&P 500 INDEX/SPXC051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	694,300	6001.35	10,901			6,726		6,599			(2,688)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXB05X$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	226,768	5815.26	3,810			2,068		2,875			(939)		835		0001
Purchased Call/S&P 500 INDEX/SPXD17A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	215,438	6090.27	5,084			3,516		2,571			(1,247)		895		0001
Purchased Call/S&P 500 INDEX/SPXD177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	895,983	5995.54	15,232			9,383		9,190			(3,735)		3,510		0001
Purchased Call/S&P 500 INDEX/SPXI00HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	1,675,000	5893.62	39,028			24,836		27,278			(9,623)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXA21F$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/22/2025	1	1,568,000	5974.07	23,990			17,611		15,837			(5,932)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXM13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	1,674,000	6052.85	32,643			22,634		18,308			(8,071)		6,955		0001
Purchased Call/S&P 500 INDEX/SPXM13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	1,995,000	5930.85	33,117			24,176		22,756			(8,121)		8,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	406,587	6051.09	9,189			6,531		5,136			(2,253)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXM130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	552,589	6037.59	9,228			6,876		5,483			(2,275)		2,376		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/20/2025	1	456,579	5864.67	10,364			5,767		7,175			(2,542)		1,703		0001
Purchased Call/S&P 500 INDEX/SPXM13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	369,213	5809.86	7,975			4,551		5,944			(1,966)		1,390		0001
Purchased Call/S&P 500 INDEX/SPXA217$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,048,000	5708.75	18,445			9,299		15,649			(4,548)		3,720		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,882,000	5867.08	33,876			24,586		25,516			(8,353)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXM13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	316,266	5832.92	7,685			4,467		5,542			(1,895)		1,205		0001
Purchased Call/S&P 500 INDEX/SPXM13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,940,000	5969.34	32,010			20,899		20,317			(7,850)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXI00F$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	1,943,000	5870.62	31,282			19,821		22,947			(7,671)		7,729		0001
Purchased Call/S&P 500 INDEX/SPXM130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,853,000	6050.61	31,872			22,828		18,297			(7,859)		7,835		0001
Purchased Call/S&P 500 INDEX/SPXA21C$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,606,000	6021.63	31,478			20,782		18,181			(7,762)		6,511		0001
Purchased Call/S&P 500 INDEX/SPXI00I$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	2,010,000	5987.37	36,180			23,721		22,501			(8,921)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	498,384	6040.04	9,071			6,690		5,336			(2,237)		2,135		0001
Purchased Call/S&P 500 INDEX/SPXC054$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/27/2024	11/28/2025	1	1,608,000	5998.74	31,517			21,040		19,188			(7,750)		6,547		0001
Purchased Call/S&P 500 INDEX/SPXD17C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,007,000	5872.16	36,527			26,264		26,938			(9,007)		8,502		0001
Purchased Call/S&P 500 INDEX/SPXM13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	558,603	5948.71	10,390			6,735		6,756			(2,562)		2,241		0001
Purchased Call/S&P 500 INDEX/SPXM13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	55,473	5853.98	1,342			751		930			(331)		207		0001
Purchased Call/S&P 500 INDEX/SPXM13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	1,018,250	5712.69	18,634			11,139		15,852			(4,595)		3,935		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	1,548,000	5974.07	24,149			17,745		15,810			(5,954)		6,620		0001
Purchased Call/S&P 500 INDEX/SPXM13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	29,337	6118.71		496		408		274			(91)		133		0001
Purchased Call/S&P 500 INDEX/SPXA21J$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	50,957	5827.04		943		741		755			(207)		225		0001
Purchased Call/S&P 500 INDEX/SPXM13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	146,002	6118.71		3,314		2,727		1,784			(608)		660		0001
Purchased Call/S&P 500 INDEX/SPXM13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	683,730	5949.91		10,803		8,601		7,533			(2,220)		3,047		0001
Purchased Call/S&P 500 INDEX/SPXM13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	737,548	6086.37		9,957		8,119		5,807			(1,855)		3,327		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	224,919	5942.47		5,083		3,907		3,463			(1,205)		985		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	559,122	5868.55		8,443		6,455		6,495			(2,036)		2,435		0001
Purchased Call/S&P 500 INDEX/SPXA21J$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	211,289	5827.04		4,606		3,621		3,674			(1,012)		932		0001
Purchased Call/S&P 500 INDEX/SPXA21J$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	12,257	5827.04		192		151		155			(42)		54		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	519,552	5868.55		11,690		8,937		8,848			(2,818)		2,263		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	59,526	5827.04		1,429		1,123		1,130			(314)		263		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	642,334	6083.57		14,003		12,063		8,445			(2,033)		2,969		0001
Purchased Call/S&P 500 INDEX/SPXN135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	262,507	5638.94		5,591		5,376		5,462			(259)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXI100VS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/02/2026	1	1,727,000	5849.72		37,476		34,681		30,205			(2,883)		8,285		0001
Purchased Call/S&P 500 INDEX/SPXC17MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/10/2025	1	1,574,000	4382.78	78,857			24,056		122,707			(9,682)		6,165		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/18/2024	12/18/2026	1	310,230	5872.16	15,698			13,498		12,719			(1,935)		2,033		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	541,236	.6008	30,669			25,663		22,079			(3,807)		3,487		0001
Purchased Call/S&P 500 INDEX/SPXI100HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	58,931	5917.11	3,495			2,871		2,765			(431)		377		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/23/2024	10/23/2026	1	242,058	5797.42	12,926			10,121		11,007			(1,594)		1,514		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/26/2024	11/20/2026	1	338,336	.5965	19,709			16,347		14,527			(2,450)		2,167		0001
Purchased Call/S&P 500 INDEX/SPXI10OJSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	171,657	6032.38	9,973			8,343		7,181			(1,226)		1,110		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	196,818	.5721	12,754			10,179		11,306			(1,583)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	359,503	.5926	17,867			14,476		13,759			(2,206)		2,285		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	234,676	.6088	13,918			11,781		9,492			(1,728)		1,521		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	94,526	.5985	4,639			3,782		3,499			(573)		602		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	39,535	5808.12	1,925			1,516		1,639			(238)		247		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	92,659	6040.04	4,624			4,020		3,325			(570)		610		0001
Purchased Call/S&P 500 INDEX/SPXI100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	151,546	.5831	6,644			5,288		5,809			(820)		954		0001
Purchased Call/S&P 500 INDEX/SPXI10OEST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	63,423	.5985	4,003			3,233		2,949			(497)		401		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	44,158	.5848	2,037			1,584		1,680			(252)		274		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	254,887	.5994	16,989			14,892		12,633			(2,112)		1,678		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/03/2024	12/03/2026	1	84,428	6049.88	3,715			3,118		2,706			(458)		547		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2026	1	96,394	5929.04	5,350			4,292		4,146			(660)		610		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	29,557	5870.62	1,490			1,218		1,206			(183)		189		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	261,718	6084.19	14,133			12,017		9,716			(1,742)		1,706		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	46,435	6050.61	2,419			2,077		1,737			(298)		304		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	106,948	6034.91	5,005			4,249		3,635			(617)		696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	26,295	6037.59	1,207			1,054		874			(149)		173		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	215,559	5813	10,626			8,378		8,893			(1,319)		1,348		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	98,382	5915	4,601			3,772		3,673			(568)		629		0001
Purchased Call/S&P 500 INDEX/SPXA21JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	26,570	5827.04		1,576		1,408		1,330			(173)		177		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	240,942	5956		14,276		13,648		11,261			(646)		1,664		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	372,863	6064		24,932		23,484		17,424			(1,575)		2,548		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	48,964	6133		1,929		1,833		1,379			(103)		337		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	190,723	6125		12,654		12,059		8,905			(611)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	5,781	5672		246		244		240			(3)		40		0001
Purchased Call/S&P 500 INDEX/SPXC056SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	453,024	5961		28,373		25,164		21,975			(3,239)		3,009		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	290,263	6015		19,134		17,811		13,821			(1,395)		1,972		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	173,458	6101.24		11,969		10,931		8,036			(1,081)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	59,691	6114.63		3,510		3,312		2,436			(215)		410		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	275,436	6042		17,950		16,538		12,720			(1,477)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	673,634	6103		45,144		41,231		30,488			(4,076)		4,546		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	99,830	5705		6,262		6,262		6,329			(26)		703		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	26,995	5580.94		1,050		1,050		1,066			(4)		191		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	248,496	6070		17,547		16,382		12,235			(1,186)		1,691		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	100,655	5675.29		6,049		5,958		5,806			(99)		706		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	80,543	5912		3,730		3,366		2,972			(382)		537		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	469,061	5981		33,018		29,908		23,934			(3,147)		3,142		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	87,630	5572.07		3,698		3,601		3,697			(101)		611		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	88,385	6040.53		5,162		4,764		3,777			(417)		600		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	142,845	5672		8,912		8,826		8,685			(123)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	165,993	5762		10,255		9,972		10,257			(297)		1,153		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	491,863	5614.56		26,462		25,735		26,450			(761)		3,428		0001
Purchased Call/S&P 500 INDEX/SPXI00Y9H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/18/2025	03/12/2027	1	439,007	5601		28,075		27,608		27,878			(504)		3,064		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	40,384	5776.65		1,797		1,785		1,625			(15)		284		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	15,750	6050		627		583		467			(46)		107		0001
Purchased Call/S&P 500 INDEX/SPXN137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	5,663	5667.56		189		187		184			(3)		40		0001
Purchased Call/S&P 500 INDEX/SPX140HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	1	1,004,000	100	23,795			4,195		28,632			(5,867)		2,118		0001
Purchased Call/S&P 500 INDEX/SPX140G$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/29/2025	1	886,000	100	21,441			3,426		26,504			(5,287)		1,781		0001
Purchased Call/S&P 500 INDEX/SPX921TS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	543,000	100	13,304			884		18,991			(3,280)		711		0001
Purchased Call/S&P 500 INDEX/SPX921SSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	990,000	100	23,760			1,375		34,631			(5,859)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXH00ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2024	04/10/2025	1	501,000	100	12,174			302		17,631			(3,002)		415		0001
Purchased Call/S&P 500 INDEX/SPX921VS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2024	05/15/2025	1	901,000	100	21,174			2,566		26,365			(5,221)		1,582		0001
Purchased Call/S&P 500 INDEX/SPX921ZSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1	606,000	100	13,574			3,179		14,254			(3,347)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXH00ISE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2024	05/08/2025	1	659,000	100	15,948			1,626		21,821			(3,932)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXH00D$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/09/2025	1	527,000	100	12,912			285		18,523			(3,184)		414		0001
Purchased Call/S&P 500 INDEX/SPXH00GSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2024	04/24/2025	1	504,000	100	12,096			766		17,560			(2,983)		646		0001
Purchased Call/S&P 500 INDEX/SPXL13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	562,000	100	13,207			2,671		14,735			(3,257)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXH00NSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/31/2024	06/02/2025	1	760,000	100	18,772			3,206		23,805			(4,603)		1,579		0001
Purchased Call/S&P 500 INDEX/SPXL13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	787,000	100	18,967			3,292		23,256			(4,677)		1,648		0001
Purchased Call/S&P 500 INDEX/SPXL136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	1	402,000	100	9,688			934		13,355			(2,389)		631		0001
Purchased Call/S&P 500 INDEX/SPXC17WSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2025	1	716,000	100	17,900			2,367		22,556			(4,390)		1,312		0001
Purchased Call/S&P 500 INDEX/SPX921YSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/23/2025	1	1,086,000	100	24,326			5,562		25,672			(5,966)		2,605		0001
Purchased Call/S&P 500 INDEX/SPX921ZSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/26/2024	06/26/2025	1	1,012,000	100	24,592			5,826		25,810			(6,064)		2,470		0001
Purchased Call/S&P 500 INDEX/SPX921RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2025	1	1,004,000	100	24,498			877		35,493			(6,008)		983		0001
Purchased Call/S&P 500 INDEX/SPX921ZSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2024	06/27/2025	1	462,000	100	10,765			2,594		11,232			(2,654)		1,134		0001
Purchased Call/S&P 500 INDEX/SPXH00MSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/28/2024	05/27/2025	1	510,000	100	11,934			1,846		14,802			(2,951)		1,008		0001
Purchased Call/S&P 500 INDEX/SPXH00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/20/2024	05/19/2025	1	428,000	100	9,202			1,220		11,611			(2,275)		784		0001
Purchased Call/S&P 500 INDEX/SPXL131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	1	459,000	100	10,373			287		14,985			(2,558)		398		0001
Purchased Call/S&P 500 INDEX/SPX140G$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/30/2025	1	778,000	100	19,139			3,128		23,910			(4,719)		1,577		0001
Purchased Call/S&P 500 INDEX/SPX921YSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2024	06/17/2025	1	533,000	100	13,378			2,846		14,070			(3,299)		1,232		0001
Purchased Call/S&P 500 INDEX/SPX921PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	1	1,141,000	100	28,981					42,764			(7,146)		299		0001
Purchased Call/S&P 500 INDEX/SPX921PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	502,000	100	11,847			65		17,407			(2,921)		228		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921YSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	1,358,000	100	32,185			7,132		33,869			(7,936)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXC17XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2025	1	1,006,000	100	26,558			4,097		32,241			(6,495)		1,988		0001
Purchased Call/S&P 500 INDEX/SPX921XS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/09/2025	1	735,000	100	17,567			3,339		20,419			(4,308)		1,609		0001
Purchased Call/S&P 500 INDEX/SPX921ZSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	473,000	100	10,643			2,463		11,309			(2,624)		1,141		0001
Purchased Call/S&P 500 INDEX/SPXC17XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	1	687,000	100	17,450			2,452		21,476			(4,303)		1,297		0001
Purchased Call/S&P 500 INDEX/SPX921TSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	467,000	100	11,348			974		16,047			(2,798)		691		0001
Purchased Call/S&P 500 INDEX/SPX921TSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2024	05/01/2025	1	803,000	100	23,126			1,911		32,891			(5,702)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXC17WSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2025	1	761,000	100	18,112			2,495		22,405			(4,466)		1,422		0001
Purchased Call/S&P 500 INDEX/SPX921PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	540,000	100	13,824			38		20,460			(3,409)		200		0001
Purchased Call/S&P 500 INDEX/SPXH00JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	910,000	100	21,931			2,598		28,802			(5,408)		1,580		0001
Purchased Call/S&P 500 INDEX/SPXH00I$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/07/2024	05/07/2025	1	964,000	100	22,268			2,208		30,693			(5,491)		1,535		0001
Purchased Call/S&P 500 INDEX/SPXH00FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/16/2025	1	598,000	100	14,771			610		21,555			(3,642)		626		0001
Purchased Call/S&P 500 INDEX/SPXH00KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/20/2025	1	607,000	100	15,054			2,032		19,001			(3,712)		1,123		0001
Purchased Call/S&P 500 INDEX/SPXL13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	500,000	100	11,850			2,122		14,018			(2,922)		1,063		0001
Purchased Call/S&P 500 INDEX/SPX921TSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2024	04/29/2025	1	717,000	100	17,710			1,366		24,547			(4,367)		1,011		0001
Purchased Call/S&P 500 INDEX/SPX921WSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	600,000	100	13,500			2,468		15,689			(3,329)		1,285		0001
Purchased Call/S&P 500 INDEX/SPX921RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	734,000	100	18,203			702		26,488			(4,488)		744		0001
Purchased Call/S&P 500 INDEX/SPX921XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2024	06/10/2025	1	838,000	100	19,442			3,749		22,399			(4,794)		1,848		0001
Purchased Call/S&P 500 INDEX/SPXL137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	914,000	100	22,576			2,376		30,169			(5,567)		1,494		0001
Purchased Call/S&P 500 INDEX/SPX921ZSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	06/30/2025	1	505,000	100	11,312			2,805		11,931			(2,774)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXH00LSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/23/2025	1	515,000	100	13,596			1,964		17,010			(3,352)		981		0001
Purchased Call/S&P 500 INDEX/SPXH00CSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/07/2025	1	516,000	100	12,797			212		18,861			(3,138)		357		0001
Purchased Call/S&P 500 INDEX/SPX921YSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	542,000	100	12,249			2,639		12,785			(3,020)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXL13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	966,000	100	23,377			4,637		26,292			(5,764)		2,160		0001
Purchased Call/S&P 500 INDEX/SPXL135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	1,116,000	100	26,338			2,104		37,688			(6,494)		1,600		0001
Purchased Call/S&P 500 INDEX/SPX921ZSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/23/2025	1	346,000	100	8,754			2,007		9,299			(2,164)		830		0001
Purchased Call/S&P 500 INDEX/SPXH00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	05/13/2025	1	1,070,000	100	26,750			3,095		35,705			(6,596)		1,836		0001
Purchased Call/S&P 500 INDEX/SPXL132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/21/2025	1	762,000	100	17,831			980		26,153			(4,361)		914		0001
Purchased Call/S&P 500 INDEX/SPXL133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	887,000	100	21,643			1,312		31,452			(5,337)		1,113		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2025	1	907,000	100	21,587			4,520		24,025			(5,294)		2,083		0001
Purchased Call/S&P 500 INDEX/SPX921R8S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/17/2024	04/17/2025	1	762,000	100	17,602			776		25,638			(4,340)		822		0001
Purchased Call/S&P 500 INDEX/SPXH00S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	665,000	100	16,692			322		24,505			(4,116)		492		0001
Purchased Call/S&P 500 INDEX/SPXH00JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2024	05/12/2025	1	260,000	100	5,564			630		7,424			(1,376)		441		0001
Purchased Call/S&P 500 INDEX/SPXH00I$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/10/2024	05/12/2025	1	547,000	100	13,620			1,538		18,051			(3,340)		928		0001
Purchased Call/S&P 500 INDEX/SPXH00C$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	1	638,000	100	15,376			128		22,893			(3,791)		334		0001
Purchased Call/S&P 500 INDEX/SPXH00MSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/28/2024	05/28/2025	1	1,193,000	100	30,899			4,852		38,076			(7,619)		2,378		0001
Purchased Call/S&P 500 INDEX/SPXH00K$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2024	05/16/2025	1	831,000	100	20,027			2,496		25,559			(4,938)		1,475		0001
Purchased Call/S&P 500 INDEX/SPXL134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	878,000	100	20,194			1,502		28,655			(4,952)		1,216		0001
Purchased Call/S&P 500 INDEX/SPXL13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	592,000	100	15,274			2,987		17,733			(3,766)		1,315		0001
Purchased Call/S&P 500 INDEX/SPXL135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	565,000	100	12,826			1,201		18,050			(3,145)		875		0001
Purchased Call/S&P 500 INDEX/SPX140JST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/08/2025	1	715,000	100	13,085			4,676		15,300			(3,226)		2,134		0001
Purchased Call/S&P 500 INDEX/SPXA211$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/30/2024	07/30/2025	1	1,008,000	100	22,176			7,331		23,875			(5,468)		2,902		0001
Purchased Call/S&P 500 INDEX/SPXA215ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	1	259,000	100	5,646			2,598		5,260			(1,385)		879		0001
Purchased Call/S&P 500 INDEX/SPXA210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/14/2025	1	516,000	100	12,332			3,543		11,292			(3,049)		1,384		0001
Purchased Call/S&P 500 INDEX/SPXA211$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	1	670,000	100	12,529			4,107		13,213			(3,089)		1,921		0001
Purchased Call/S&P 500 INDEX/SPXM130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	353,000	100	7,095			2,854		6,736			(1,740)		1,120		0001
Purchased Call/S&P 500 INDEX/SPXL13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	952,000	100	18,374			6,732		21,111			(4,530)		2,884		0001
Purchased Call/S&P 500 INDEX/SPXL13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/21/2025	1	459,000	100	10,741			3,293		10,892			(2,656)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXL13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	786,000	100	12,262			4,619		12,422			(3,023)		2,408		0001
Purchased Call/S&P 500 INDEX/SPXL13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	316,000	100	6,288			2,096		6,553			(1,551)		913		0001
Purchased Call/S&P 500 INDEX/SPX140KS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2024	08/14/2025	1	436,000	100	8,938			3,324		9,494			(2,204)		1,331		0001
Purchased Call/S&P 500 INDEX/SPXL130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	460,000	100	10,120			3,095		10,690			(2,482)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXL13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	561,000	100	11,669			3,265		11,589			(2,877)		1,483		0001
Purchased Call/S&P 500 INDEX/SPXL130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2024	07/18/2025	1	321,000	100	6,677			1,997		6,819			(1,646)		877		0001
Purchased Call/S&P 500 INDEX/SPXM134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/08/2025	1	260,000	100	4,862			2,149		5,182			(1,202)		863		0001
Purchased Call/S&P 500 INDEX/SPXL13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	518,000	100	10,308			3,550		12,137			(2,528)		1,522		0001
Purchased Call/S&P 500 INDEX/SPXL13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	525,000	100	10,343			3,960		10,431			(2,536)		1,626		0001
Purchased Call/S&P 500 INDEX/SPXL13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	612,000	100	13,464			3,857		13,143			(3,302)		1,641		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/09/2024	07/09/2025	1	1,846,000	100	40,797			11,126		40,935			(10,059)		4,831		0001
Purchased Call/S&P 500 INDEX/SPXL13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/03/2024	07/03/2025	1	465,000	100	9,998			2,583		10,310			(2,465)		1,180		0001
Purchased Call/S&P 500 INDEX/SPXL133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/25/2024	07/25/2025	1	430,000	100	8,901			2,836		10,055			(2,195)		1,212		0001
Purchased Call/S&P 500 INDEX/SPXM133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/03/2024	09/02/2025	1	685,000	100	10,686			4,546		10,855			(2,642)		2,232		0001
Purchased Call/S&P 500 INDEX/SPXD172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2025	1	323,000	100	7,946			3,853		6,919			(1,959)		1,125		0001
Purchased Call/S&P 500 INDEX/SPXL13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/05/2024	07/07/2025	1	514,000	100	11,102			2,967		11,135			(2,723)		1,332		0001
Purchased Call/S&P 500 INDEX/SPX140KSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	369,000	100	7,159			2,938		6,859			(1,765)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXL13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/08/2024	07/08/2025	1	635,000	100	12,446			3,360		12,366			(3,069)		1,654		0001
Purchased Call/S&P 500 INDEX/SPXD172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2025	1	270,000	100	5,562			2,589		5,284			(1,371)		921		0001
Purchased Call/S&P 500 INDEX/SPXL13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2024	07/22/2025	1	690,000	100	13,317			4,109		13,476			(3,284)		1,920		0001
Purchased Call/S&P 500 INDEX/SPXM131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/26/2024	08/26/2025	1	793,000	100	15,622			6,326		15,064			(3,852)		2,525		0001
Purchased Call/S&P 500 INDEX/SPXM132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/27/2024	08/27/2025	1	351,000	100	7,055			2,876		6,738			(1,740)		1,121		0001
Purchased Call/S&P 500 INDEX/SPXM133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/04/2024	09/04/2025	1	457,000	100	10,100			4,340		10,337			(2,490)		1,499		0001
Purchased Call/S&P 500 INDEX/SPXL13W51	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/06/2024	08/06/2025	1	602,000	100	11,739			4,107		14,193			(2,895)		1,782		0001
Purchased Call/S&P 500 INDEX/SPXM130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/22/2024	08/22/2025	1	507,000	100	10,546			4,177		10,471			(2,600)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXL13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/05/2024	08/05/2025	1	426,000	100	8,605			2,987		10,597			(2,122)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXA216S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	1	275,000	100	6,600			3,091		6,139			(1,627)		941		0001
Purchased Call/S&P 500 INDEX/SPXL130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/17/2024	07/17/2025	1	511,000	100	10,731			3,163		10,682			(2,646)		1,390		0001
Purchased Call/S&P 500 INDEX/SPXL13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/26/2024	07/28/2025	1	514,000	100	10,434			3,392		11,462			(2,559)		1,467		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/16/2024	07/16/2025	1	456,000	100	9,439			2,756		8,748			(2,327)		1,234		0001
Purchased Call/S&P 500 INDEX/SPXL13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/09/2024	08/11/2025	1	556,000	100	10,898			3,963		12,559			(2,672)		1,678		0001
Purchased Call/S&P 500 INDEX/SPXL13W59	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/07/2024	08/07/2025	1	555,000	100	11,655			4,110		14,403			(2,874)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXM132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/29/2024	08/29/2025	1	514,000	100	10,897			4,540		10,625			(2,687)		1,653		0001
Purchased Call/S&P 500 INDEX/SPXL13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/01/2024	08/01/2025	1	960,000	100	20,352			6,878		22,567			(5,018)		2,786		0001
Purchased Call/S&P 500 INDEX/SPXA211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2024	07/28/2025	1	776,000	100	18,934			6,172		20,044			(4,682)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/07/2025	1	330,000	100	8,745			2,343		8,302			(2,162)		855		0001
Purchased Call/S&P 500 INDEX/SPX921ZSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2024	07/01/2025	1	353,000	100	7,872			1,973		8,119			(1,941)		886		0001
Purchased Call/S&P 500 INDEX/SPXD172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/22/2025	1	550,000	100	9,295			4,468		8,110			(2,298)		1,904		0001
Purchased Call/S&P 500 INDEX/SPXA210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2024	07/10/2025	1	530,000	100	11,501			3,168		10,383			(2,836)		1,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	362,000	100	7,023			2,709		6,803			(1,732)		1,125		0001
Purchased Call/S&P 500 INDEX/SPXL13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	911,000	100	19,587			7,230		21,433			(4,830)		2,770		0001
Purchased Call/S&P 500 INDEX/SPXL13S57	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	505,000	100	11,363			3,568		12,607			(2,802)		1,417		0001
Purchased Call/S&P 500 INDEX/SPXM135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/15/2025	1	525,000	100	9,870			4,553		9,482			(2,440)		1,781		0001
Purchased Call/S&P 500 INDEX/SPXL13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	546,000	100	13,541			3,441		14,131			(3,339)		1,378		0001
Purchased Call/S&P 500 INDEX/SPX921ZS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2024	06/30/2025	1	411,000	100	9,987			2,483		10,346			(2,469)		1,026		0001
Purchased Call/S&P 500 INDEX/SPXA213SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	504,000	100	10,433			4,052		9,816			(2,572)		1,572		0001
Purchased Call/S&P 500 INDEX/SPXA211SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2024	07/23/2025	1	531,000	100	11,841			3,686		11,589			(2,920)		1,484		0001
Purchased Call/S&P 500 INDEX/SPXA213SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	536,000	100	11,095			4,340		10,234			(2,736)		1,677		0001
Purchased Call/S&P 500 INDEX/SPXA214S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	622,000	100	12,938			5,489		11,636			(3,164)		2,027		0001
Purchased Call/S&P 500 INDEX/SPXA21ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	329,525	100	5,800			4,154		3,559			(1,430)		1,393		0001
Purchased Call/S&P 500 INDEX/SPXD175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/29/2025	1	167,207	100	2,776			1,613		2,221			(684)		637		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2024	12/15/2025	1	509,000	100	9,824			7,001		5,823			(2,429)		2,144		0001
Purchased Call/S&P 500 INDEX/SPXD174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2025	1	446,000	100	9,946			5,358		8,080			(2,439)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXD175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	198,812	100	3,261			1,877		2,641			(800)		754		0001
Purchased Call/S&P 500 INDEX/SPXD176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	293,053	100	6,447			3,890		4,739			(1,590)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXD175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	390,586	100	9,374			5,349		7,715			(2,311)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXA21BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	249,173	100	3,464			2,137		2,208			(854)		978		0001
Purchased Call/S&P 500 INDEX/SPXM13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	203,311	100	2,806			2,036		2,263			(692)		863		0001
Purchased Call/S&P 500 INDEX/SPXM13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	227,057	100	3,315			2,064		2,317			(817)		895		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	195,062	100	2,438			1,565		1,845			(601)		781		0001
Purchased Call/S&P 500 INDEX/SPXM13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	213,193	100	3,432			2,158		2,486			(846)		842		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	178,127	100	2,440			1,629		1,682			(600)		725		0001
Purchased Call/S&P 500 INDEX/SPXM13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	195,846	100	3,290			2,094		2,525			(811)		781		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	262,653	100	3,309			2,352		2,180			(812)		1,106		0001
Purchased Call/S&P 500 INDEX/SPXM13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	245,520	100	5,058			3,573		3,334			(1,247)		1,028		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/22/2025	1	516,000	100	7,585			5,568		5,473			(1,875)		2,202		0001
Purchased Call/S&P 500 INDEX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	202,225	100	2,831			2,088		1,909			(698)		866		0001
Purchased Call/S&P 500 INDEX/SPXD174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	729,916	100	13,138			7,130		10,592			(3,240)		2,688		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	230,436	100	4,931			2,880		4,024			(1,216)		880		0001
Purchased Call/S&P 500 INDEX/SPXM13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	293,344	100	4,430			3,014		2,748			(1,092)		1,209		0001
Purchased Call/S&P 500 INDEX/SPXM13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	368,758	100	5,310			3,672		3,291			(1,302)		1,532		0001
Purchased Call/S&P 500 INDEX/SPXM13ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	218,824	100	3,217			2,085		2,341			(793)		878		0001
Purchased Call/S&P 500 INDEX/SPXM13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	372,540	100	5,365			3,739		3,574			(1,323)		1,554		0001
Purchased Call/S&P 500 INDEX/SPXM13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	173,249	100	2,096			1,587		1,675			(517)		752		0001
Purchased Call/S&P 500 INDEX/SPXM13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	164,605	100	2,140			1,497		1,341			(528)		688		0001
Purchased Call/S&P 500 INDEX/SPXM13QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	277,003	100	3,601			2,569		2,298			(888)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXA21ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	933,318	100	19,413			11,659		15,886			(4,787)		3,615		0001
Purchased Call/S&P 500 INDEX/SPXM13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	199,121	100	3,425			2,321		2,228			(844)		819		0001
Purchased Call/S&P 500 INDEX/SPXM13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,459,113	100	25,534			15,730		17,449			(6,262)		5,715		0001
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	212,758	100	2,979			2,232		2,168			(730)		920		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	235,352	100	4,589			2,472		3,511			(1,135)		862		0001
Purchased Call/S&P 500 INDEX/SPXM13QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	204,533	100	2,945			2,195		1,989			(726)		880		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	947,243	100	19,703			14,383		14,966			(4,832)		4,043		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	262,785	100	4,835			2,997		3,169			(1,192)		1,034		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	497,651	100	11,894			7,018		10,522			(2,933)		1,905		0001
Purchased Call/S&P 500 INDEX/SPXM13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	540,000	100	10,746			7,451		7,036			(2,657)		2,243		0001
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	241,274	100	4,970			2,807		4,122			(1,226)		906		0001
Purchased Call/S&P 500 INDEX/SPXA21ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/18/2025	1	592,000	100	17,050			12,259		13,069			(4,204)		2,508		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,081,197	100	15,029			8,943		13,293			(3,685)		4,168		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	192,236	100	3,057			2,046		2,012			(756)		783		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	870,658	100	13,060			7,339		10,336			(3,220)		3,262		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	539,582	100	7,015			4,580		4,978			(1,720)		2,179		0001
Purchased Call/S&P 500 INDEX/SPXM13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	202,691	100	3,182			2,034		2,396			(785)		810		0001
Purchased Call/S&P 500 INDEX/SPXM13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/01/2025	1	1,017,000	100	16,170			10,899		10,465			(3,998)		4,166		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	347,690	100	5,598			3,670		3,912			(1,380)		1,407		0001
Purchased Call/S&P 500 INDEX/SPXA217SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,450,000	100	25,230			12,719		21,590			(6,221)		5,148		0001
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	317,807	100	4,704			3,105		3,138			(1,160)		1,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	260,091	100	3,797			2,270		3,396			(936)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	908,444	100	11,991			7,598		9,473			(2,941)		3,614		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	345,795	100	5,222			3,587		3,297			(1,287)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXM13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	431,956	100	7,300			4,907		4,830			(1,790)		1,769		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	497,586	100	7,315			5,078		4,779			(1,804)		2,071		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	224,645	100	2,808			2,118		2,186			(692)		973		0001
Purchased Call/S&P 500 INDEX/SPXM13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	158,674	100		2,444		2,067		1,704			(393)		729		0001
Purchased Call/S&P 500 INDEX/SPXD17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026	1	225,180	100		4,053		3,216		5,669			(844)		1,002		0001
Purchased Call/S&P 500 INDEX/SPXD17GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	253,354	100		5,396		5,010		4,647			(399)		1,219		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	208,919	100		3,238		3,078		3,130			(169)		1,017		0001
Purchased Call/S&P 500 INDEX/SPXM13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	337,797	100		4,966		4,049		3,266			(925)		1,524		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	202,294	100		3,864		3,427		2,542			(472)		952		0001
Purchased Call/S&P 500 INDEX/SPXM13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	326,754	100		7,744		6,592		5,447			(1,167)		1,506		0001
Purchased Call/S&P 500 INDEX/SPXN131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	20,558	100		156		141		114			(16)		97		0001
Purchased Call/S&P 500 INDEX/SPXM13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	427,085	100		6,235		4,767		5,015			(1,503)		1,860		0001
Purchased Call/S&P 500 INDEX/SPXN134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/09/2026	1	653,000	100		10,775		10,179		10,670			(622)		3,165		0001
Purchased Call/S&P 500 INDEX/SPXD17ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/09/2026	1	481,000	100		9,139		7,927		6,104			(1,230)		2,234		0001
Purchased Call/S&P 500 INDEX/SPXM13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	666,000	100		9,724		8,246		7,134			(1,496)		3,059		0001
Purchased Call/S&P 500 INDEX/SPXN138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	290,996	100		6,024		6,024		6,027			(49)		1,453		0001
Purchased Call/S&P 500 INDEX/SPXA21MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	180,950	100		2,968		2,621		1,781			(374)		846		0001
Purchased Call/S&P 500 INDEX/SPXN135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	145,508	100		2,183		2,098		2,113			(101)		712		0001
Purchased Call/S&P 500 INDEX/SPXM13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	238,258	100		3,312		2,573		2,562			(744)		1,049		0001
Purchased Call/S&P 500 INDEX/SPXM13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	41,506	100		361		284		300			(79)		183		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	246,067	100		5,020		4,384		3,528			(646)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXA21MS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	204,328	100		3,800		3,287		2,571			(538)		949		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2026	1	310,637	100		6,958		6,211		4,240			(763)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXN133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	03/02/2026	1	419,000	100		6,536		6,049		5,422			(503)		2,010		0001
Purchased Call/S&P 500 INDEX/SPXM13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	206,825	100		3,950		3,199		2,870			(784)		930		0001
Purchased Call/S&P 500 INDEX/SPXM13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	182,876	100		3,109		2,407		2,427			(707)		804		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	211,220	100		3,823		3,697		3,789			(136)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXD17ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	277,149	100		5,321		4,544		3,593			(787)		1,279		0001
Purchased Call/S&P 500 INDEX/SPXA21NSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	371,780	100		7,436		6,760		5,443			(693)		1,770		0001
Purchased Call/S&P 500 INDEX/SPXN133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	110,762	100		1,329		1,248		1,192			(91)		535		0001
Purchased Call/S&P 500 INDEX/SPXM13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	252,919	100		5,918		4,869		3,766			(1,086)		1,143		0001
Purchased Call/S&P 500 INDEX/SPXM13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	297,817	100		5,390		4,500		3,774			(901)		1,359		0001
Purchased Call/S&P 500 INDEX/SPXM13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	159,916	100		2,335		1,942		1,588			(397)		729		0001
Purchased Call/S&P 500 INDEX/SPXN135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/16/2026	1	605,000	100		10,104		9,741		9,597			(389)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXN134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	200,554	100		2,948		2,778		2,605			(193)		972		0001
Purchased Call/S&P 500 INDEX/SPXM13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	277,671	100		5,803		4,887		3,937			(954)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXM13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	214,317	100		4,265		3,674		2,867			(619)		991		0001
Purchased Call/S&P 500 INDEX/SPXN137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	372,561	100		7,749		7,643		6,947			(127)		1,847		0001
Purchased Call/S&P 500 INDEX/SPXM13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	131,494	100		1,828		1,472		1,399			(371)		587		0001
Purchased Call/S&P 500 INDEX/SPXD176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/23/2026	1	515,000	100		10,918		9,893		7,910			(1,050)		2,445		0001
Purchased Call/S&P 500 INDEX/SPXN133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	295,490	100		5,230		4,827		4,020			(442)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXN137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/23/2026	1	583,000	100		10,319		10,148		9,341			(198)		2,883		0001
Purchased Call/S&P 500 INDEX/SPXN136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	332,000	100		6,939		6,729		6,631			(228)		1,632		0001
Purchased Call/S&P 500 INDEX/SPXM13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	680,121	100		9,454		7,526		7,139			(1,943)		3,031		0001
Purchased Call/S&P 500 INDEX/SPXN132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	320,892	100		6,033		5,548		5,034			(529)		1,533		0001
Purchased Call/S&P 500 INDEX/SPXN132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	262,970	100		4,760		4,340		3,637			(430)		1,254		0001
Purchased Call/S&P 500 INDEX/SPXN137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	157,939	100		2,006		1,967		1,910			(55)		781		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	203,625	100		3,645		3,173		2,433			(479)		949		0001
Purchased Call/S&P 500 INDEX/SPXM13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	183,755	100		3,289		2,718		2,129			(592)		834		0001
Purchased Call/S&P 500 INDEX/SPXN130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/17/2026	1	331,000	100		5,991		5,329		3,867			(675)		1,557		0001
Purchased Call/S&P 500 INDEX/SPXN139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/30/2026	1	350,000	100		7,245		7,245		7,149					1,748		0001
Purchased Call/S&P 500 INDEX/SPXL132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	1,023,000	4967.23	11,355			506		17,512			(2,815)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXL137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	516,000	5214.08	6,553			690		8,878			(1,616)		843		0001
Purchased Call/S&P 500 INDEX/SPXL132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	1	710,000	5011.12	4,615			205		6,930			(1,141)		766		0001
Purchased Call/S&P 500 INDEX/SPXL13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	972,000	5321.41	6,415			884		7,816			(1,582)		1,817		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/25/2025	1	1,669,000	5099.96	10,849			723		15,784			(2,682)		2,184		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/04/2025	1	804,000	5204.34	8,924			74		13,794			(2,207)		421		0001
Purchased Call/S&P 500 INDEX/SPXL133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2024	04/23/2025	1	333,000	5070.55	4,196			254		6,343			(1,035)		418		0001
Purchased Call/S&P 500 INDEX/SPXL13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2024	05/23/2025	1	585,000	5267.84	3,920			566		4,840			(966)		1,115		0001
Purchased Call/S&P 500 INDEX/SPXL13B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/22/2025	1	1,561,000	5307.01	10,927			1,535		13,258			(2,694)		2,946		0001
Purchased Call/S&P 500 INDEX/SPXL13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/13/2025	1	907,000	5431.6	10,340			2,097		11,415			(2,557)		2,042		0001
Purchased Call/S&P 500 INDEX/SPXL132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/21/2025	1	540,000	4967.23	7,938			437		12,356			(1,947)		648		0001
Purchased Call/S&P 500 INDEX/SPXL134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/29/2025	1	655,000	5116.17	4,258			328		6,118			(1,050)		923		0001
Purchased Call/S&P 500 INDEX/SPXL13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/10/2025	1	343,000	5360.79	4,150			800		4,810			(1,023)		756		0001
Purchased Call/S&P 500 INDEX/SPXL13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2024	06/17/2025	1	437,000	5473.23	5,725			1,218		6,014			(1,412)		1,010		0001
Purchased Call/S&P 500 INDEX/SPXL139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/19/2025	1	984,000	5303.27	6,396			846		8,036			(1,569)		1,803		0001
Purchased Call/S&P 500 INDEX/SPXL133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/25/2025	1	813,000	5099.96	14,390			959		21,565			(3,558)		1,064		0001
Purchased Call/S&P 500 INDEX/SPXL13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/06/2025	1	442,000	5346.99	8,442			1,548		9,949			(2,087)		947		0001
Purchased Call/S&P 500 INDEX/SPXL13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/30/2025	1	1,294,000	5235.48	8,670			1,417		10,742			(2,138)		2,623		0001
Purchased Call/S&P 500 INDEX/SPXL13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/27/2025	1	1,830,000	5460.48	12,261			2,963		13,048			(3,032)		4,493		0001
Purchased Call/S&P 500 INDEX/SPXL136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2024	05/08/2025	1	1,522,000	5187.67	9,893			1,008		13,481			(2,439)		2,455		0001
Purchased Call/S&P 500 INDEX/SPXL13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	05/30/2025	1	1,418,000	5277.51	9,501			1,557		11,581			(2,349)		2,875		0001
Purchased Call/S&P 500 INDEX/SPXK13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2024	04/01/2025	1	789,000	5243.77	6,154					9,457			(1,517)		206		0001
Purchased Call/S&P 500 INDEX/SPXL13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2024	05/21/2025	1	703,000	5321.41	7,311			1,007		8,951			(1,803)		1,314		0001
Purchased Call/S&P 500 INDEX/SPXL137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/09/2025	1	862,000	5214.08	5,603			590		7,520			(1,382)		1,409		0001
Purchased Call/S&P 500 INDEX/SPXL133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2024	04/25/2025	1	853,000	5048.42	5,545			369		8,165			(1,367)		1,116		0001
Purchased Call/S&P 500 INDEX/SPXL13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/10/2025	1	550,000	5360.79	3,685			711		4,232			(909)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXL13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/30/2025	1	656,000	5460.48	4,395			1,090		4,676			(1,078)		1,638		0001
Purchased Call/S&P 500 INDEX/SPXL133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2025	1	1,127,000	5099.96	7,326			545		10,615			(1,796)		1,561		0001
Purchased Call/S&P 500 INDEX/SPXL13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2024	06/12/2025	1	1,093,000	5421.03	7,323			1,453		8,056			(1,806)		2,444		0001
Purchased Call/S&P 500 INDEX/SPXL131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2024	04/15/2025	1	529,000	5061.82	3,439			133		5,156			(848)		536		0001
Purchased Call/S&P 500 INDEX/SPXL130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2024	04/09/2025	1	409,000	5209.91	6,053			133		9,139			(1,493)		321		0001
Purchased Call/S&P 500 INDEX/SPXL13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/30/2025	1	495,000	5235.48	8,316			1,359		10,566			(2,051)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXL133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2024	04/24/2025	1	575,000	5071.63	10,408			659		15,710			(2,566)		737		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	460,000	5433.74	3,128			633		3,357			(771)		1,036		0001
Purchased Call/S&P 500 INDEX/SPXL13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	523,000	5352.96	7,740			1,415		9,112			(1,909)		1,120		0001
Purchased Call/S&P 500 INDEX/SPXX13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	545,000	5211.49	7,739			43		12,100			(1,908)		247		0001
Purchased Call/S&P 500 INDEX/SPXL139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	677,000	5308.15	10,697			1,297		13,467			(2,638)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXX13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	433,000	5205.81	5,369			15		8,399			(1,324)		160		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	877,000	5147.21	5,788			48		8,681			(1,427)		459		0001
Purchased Call/S&P 500 INDEX/SPXL135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	1,498,000	5035.69	8,838			706		12,830			(2,179)		2,147		0001
Purchased Call/S&P 500 INDEX/SPXL13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	427,000	5308.13	2,776			375		3,469			(684)		790		0001
Purchased Call/S&P 500 INDEX/SPXL131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	582,000	5061.82	8,090			312		12,418			(1,995)		590		0001
Purchased Call/S&P 500 INDEX/SPXL136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	1	583,000	5180.74	3,790			365		5,213			(934)		915		0001
Purchased Call/S&P 500 INDEX/SPXL135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/02/2025	1	512,000	5064.2	7,526			646		11,171			(1,856)		758		0001
Purchased Call/S&P 500 INDEX/SPXL13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	1	504,000	5447.87	6,653			1,539		7,099			(1,640)		1,216		0001
Purchased Call/S&P 500 INDEX/SPXL13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	657,000	5469.3	4,402			1,031		4,652			(1,085)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXL13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	1	474,000	5447.87	3,365			779		3,579			(830)		1,144		0001
Purchased Call/S&P 500 INDEX/SPXL137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	557,000	5222.68	10,472			1,183		14,105			(2,568)		945		0001
Purchased Call/S&P 500 INDEX/SPXL13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	931,000	5477.9	6,238			1,478		6,545			(1,538)		2,273		0001
Purchased Call/S&P 500 INDEX/SPXL13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	1,342,000	5277.51	14,896			2,441		18,441			(3,683)		2,721		0001
Purchased Call/S&P 500 INDEX/SPXL136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	1	440,000	5180.74	5,544			535		7,769			(1,367)		691		0001
Purchased Call/S&P 500 INDEX/SPXL13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	719,000	5346.99	4,889			929		5,587			(1,199)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXL13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	1,144,000	5460.48	15,787			3,815		16,714			(3,903)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXL13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	531,000	5482.87	7,646			1,843		7,951			(1,885)		1,304		0001
Purchased Call/S&P 500 INDEX/SPXC17USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2025	1	1,286,000	5204.34	8,359			138		12,549			(2,050)		890		0001
Purchased Call/S&P 500 INDEX/SPXC17IISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2025	1	1,313,000	5308.15	8,535			1,034		10,739			(2,104)		2,305		0001
Purchased Call/S&P 500 INDEX/SPXC17USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/04/2025	1	803,000	5204.34	14,534			121		22,533			(3,594)		420		0001
Purchased Call/S&P 500 INDEX/SPXH00S$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	419,000	5464.62	8,045			1,788		8,525			(1,989)		987		0001
Purchased Call/S&P 500 INDEX/SPXH00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	2,057,000	5160.64	13,371			332		19,924			(3,297)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXH00GSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/24/2025	1	1,573,000	5071.63	10,225			648		14,985			(2,521)		2,017		0001
Purchased Call/S&P 500 INDEX/SPXH00ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/14/2025	1	1,155,000	5123.41	7,623			273		11,170			(1,869)		1,131		0001
Purchased Call/S&P 500 INDEX/SPXH00N$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/29/2025	1	701,000	5266.95	5,187			829		6,358			(1,279)		1,409		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/10/2024	.04/10/2025	1	479,000	5160.64	8,287			205		12,585			(2,043)		396		0001
Purchased Call/S&P 500 INDEX/SPXH00PS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.06/06/2024	.06/06/2025	1	452,000	5352.96	3,028			554		3,510			(747)		968		0001
Purchased Call/S&P 500 INDEX/SPXC17W5F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.05/13/2024	.05/13/2025	1	515,000	5221.42	6,695			775		8,976			(1,651)		884		0001
Purchased Call/S&P 500 INDEX/SPXC17W5Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.05/03/2024	.05/02/2025	1	2,298,000	5127.79	14,707			1,266		21,077			(3,636)		3,402		0001
Purchased Call/S&P 500 INDEX/SPXH00GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/23/2024	.04/23/2025	1	1,154,000	5070.55	7,501			455		11,032			(1,850)		1,448		0001
Purchased Call/S&P 500 INDEX/SPXH00ESQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/12/2024	.04/11/2025	1	2,384,000	5123.41	15,734			437		23,150			(3,890)		2,069		0001
Purchased Call/S&P 500 INDEX/SPXH00ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/11/2024	.04/11/2025	1	879,000	5199.06	5,801			161		8,387			(1,430)		763		0001
Purchased Call/S&P 500 INDEX/SPXC17XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.05/24/2024	.05/23/2025	1	1,073,000	5304.72	12,340			1,787		15,033			(3,051)		2,044		0001
Purchased Call/S&P 500 INDEX/SPXB05MSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.05/17/2024	.05/19/2025	1	575,000	5303.27	7,533			996		9,447			(1,847)		1,053		0001
Purchased Call/S&P 500 INDEX/SPXH00CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/03/2024	.04/03/2025	1	1,887,000	5211.49	12,454			69		18,681			(3,071)		855		0001
Purchased Call/S&P 500 INDEX/SPXL13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.05/24/2024	.05/23/2025	1	534,812	5304.72	10,322			1,495		12,552			(2,552)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXC17W5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.05/03/2024	.05/05/2025	1	704,000	5127.79	9,293			870		13,366			(2,279)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXH00GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/22/2024	.04/22/2025	1	531,000	5010.6	3,452			200		5,145			(851)		652		0001
Purchased Call/S&P 500 INDEX/SPXH00PS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.06/05/2024	.06/05/2025	1	1,340,000	5354.03	8,978			1,608		10,405			(2,214)		2,849		0001
Purchased Call/S&P 500 INDEX/SPXH00PSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.06/07/2024	.06/06/2025	1	883,000	5346.99	10,155			1,862		11,880			(2,511)		1,892		0001
Purchased Call/S&P 500 INDEX/SPXH00PSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.06/11/2024	.06/11/2025	1	680,000	5375.32	4,556			891		5,177			(1,123)		1,510		0001
Purchased Call/S&P 500 INDEX/SPXL137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.05/10/2024	.05/09/2025	1	1,135,000	5222.68	12,712			1,342		17,069			(3,143)		1,855		0001
Purchased Call/S&P 500 INDEX/SPXL13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.05/14/2024	.05/14/2025	1	542,000	5246.68	7,263			860		9,521			(1,791)		941		0001
Purchased Call/S&P 500 INDEX/SPXH00CSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.04/02/2024	.04/02/2025	1	996,000	5205.81	6,574			18		9,905			(1,621)		369		0001
Purchased Call/S&P 500 INDEX/SPXL132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.04/18/2024	.04/17/2025	1	472,000	5011.12	8,354			371		13,046			(2,066)		509		0001
Purchased Call/S&P 500 INDEX/SPXL13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.05/31/2024	.06/02/2025	1	443,000	5277.51	8,506			1,453		10,533			(2,086)		920		0001
Purchased Call/S&P 500 INDEX/SPXL13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.06/25/2024	.06/25/2025	1	606,000	5469.3	8,726			2,043		9,177			(2,152)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXL131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.06/20/2024	.06/20/2025	1	676,000	5473.17	10,748			2,382		11,279			(2,650)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXL13DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.06/03/2024	.06/03/2025	1	447,000	5283.4	2,950			512		3,624			(727)		936		0001
Purchased Call/S&P 500 INDEX/SPXL132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.04/19/2024	.04/21/2025	1	950,000	4967.23	6,175			340		9,283			(1,514)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXL13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.06/17/2024	.06/17/2025	1	862,000	5473.23	5,862			1,247		6,081			(1,445)		1,992		0001
Purchased Call/S&P 500 INDEX/SPXL13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	.05/24/2024	.05/23/2025	1	3,004,000	5304.72	19,826			2,872		24,335			(4,902)		5,723		0001
Purchased Call/S&P 500 INDEX/SPXC17W4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	.05/03/2024	.05/05/2025	1	1,143,000	5127.79	7,315			685		10,448			(1,794)		1,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	1,341,000	5187.7	8,717			864		11,916			(2,149)		2,135		0001
Purchased Call/S&P 500 INDEX/SPXL13K$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	497,000	5477.9	8,399			1,990		8,736			(2,071)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXL133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	1	471,000	5048.42	6,217			413		9,407			(1,533)		616		0001
Purchased Call/S&P 500 INDEX/SPXL133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	407,000	5431.6	7,774			1,576		8,519			(1,922)		916		0001
Purchased Call/S&P 500 INDEX/SPXL13B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	472,000	5307.01	8,826			1,240		10,888			(2,176)		891		0001
Purchased Call/S&P 500 INDEX/SPXL139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	539,000	5297.1	3,557			443		4,431			(877)		957		0001
Purchased Call/S&P 500 INDEX/SPXL131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	526,000	5487.03	7,259			1,564		7,484			(1,790)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXH00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/17/2024	04/17/2025	1	636,000	5022.21	9,985			440		15,399			(2,462)		686		0001
Purchased Call/S&P 500 INDEX/SPXL133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	1	538,000	5010.6	6,940			402		10,661			(1,711)		660		0001
Purchased Call/S&P 500 INDEX/SPXL13D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	493,000	5283.4	5,916			1,027		7,302			(1,459)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXL13G$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	1,384,000	5431.6	9,273			1,880		10,117			(2,293)		3,116		0001
Purchased Call/S&P 500 INDEX/SPXL13E$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	676,000	5346.99	10,140			1,927		11,811			(2,487)		1,480		0001
Purchased Call/S&P 500 INDEX/SPXH00S$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1	685,000	5464.62	10,618			2,428		11,340			(2,604)		1,643		0001
Purchased Call/S&P 500 INDEX/SPXH00E$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/12/2024	04/14/2025	1	644,000	5123.41	9,402			337		14,209			(2,306)		631		0001
Purchased Call/S&P 500 INDEX/SPXL139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	583,000	5297.1	8,745			1,090		11,003			(2,156)		1,035		0001
Purchased Call/S&P 500 INDEX/SPXL138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	816,000	5304.72	8,160			1,259		9,814			(1,996)		1,612		0001
Purchased Call/S&P 500 INDEX/SPXL131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	1	569,000	5199.06	8,649			240		12,820			(2,133)		494		0001
Purchased Call/S&P 500 INDEX/SPXL132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	1	507,000	5051.41	7,250			300		11,041			(1,788)		531		0001
Purchased Call/S&P 500 INDEX/SPXL13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	1,203,000	5291.34	8,421			1,485		10,173			(2,076)		2,538		0001
Purchased Call/S&P 500 INDEX/SPXL13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	518,000	5306.04	4,351			683		5,200			(1,073)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXC17W$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2024	05/13/2025	1	516,000	5221.42	3,406			394		4,450			(840)		886		0001
Purchased Call/S&P 500 INDEX/SPXH00H$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	1,488,000	5018.39	9,672			799		14,135			(2,385)		2,168		0001
Purchased Call/S&P 500 INDEX/SPXC17W$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/03/2024	05/02/2025	1	611,000	5127.79	11,120			958		16,198			(2,750)		905		0001
Purchased Call/S&P 500 INDEX/SPXB05M$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	1,088,000	5303.27	12,294			1,537		15,380			(3,040)		1,931		0001
Purchased Call/S&P 500 INDEX/SPXC17X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/23/2025	1	524,000	5267.84	7,808			1,128		9,778			(1,925)		998		0001
Purchased Call/S&P 500 INDEX/SPXC17W$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025	1	695,000	5308.13	9,105			1,229		11,372			(2,245)		1,286		0001
Purchased Call/S&P 500 INDEX/SPXL131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	801,000	5123.41	8,731			243		13,189			(2,159)		695		0001
Purchased Call/S&P 500 INDEX/SPXL135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	468,000	5035.69	5,897			471		8,848			(1,454)		671		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	436,000	5202.39	5,014			97		7,587			(1,236)		323		0001
Purchased Call/S&P 500 INDEX/SPXL133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	488,000	5099.96	6,734			501		10,011			(1,651)		676		0001
Purchased Call/S&P 500 INDEX/SPXL134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	410,000	5116.17	5,084			392		7,404			(1,254)		578		0001
Purchased Call/S&P 500 INDEX/SPXL137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	936,000	5222.68	7,020			793		9,301			(1,722)		1,588		0001
Purchased Call/S&P 500 INDEX/SPXL132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	2,701,000	4967.23	17,557			782		26,463			(4,353)		2,915		0001
Purchased Call/S&P 500 INDEX/SPXL132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	1	473,000	5011.12	5,250			233		8,061			(1,298)		510		0001
Purchased Call/S&P 500 INDEX/SPXC17USI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025	1	2,260,000	5204.34	14,690			122		22,214			(3,632)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXL132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	1	1,044,000	5051.41	6,786			280		10,158			(1,673)		1,093		0001
Purchased Call/S&P 500 INDEX/SPXL13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	562,000	5482.87	3,765			907		3,937			(928)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXH00HSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	525,000	5018.39	7,928			655		11,867			(1,955)		765		0001
Purchased Call/S&P 500 INDEX/SPXL131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,170,000	5487.03	14,756			3,179		15,128			(3,638)		5,048		0001
Purchased Call/S&P 500 INDEX/SPXL131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	688,000	5473.17	4,678			1,037		4,857			(1,154)		1,621		0001
Purchased Call/S&P 500 INDEX/SPXL138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	806,000	5246.68	5,320			630		6,855			(1,312)		1,399		0001
Purchased Call/S&P 500 INDEX/SPXH00DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/09/2025	1	752,000	5209.91	4,963			109		7,257			(1,224)		590		0001
Purchased Call/S&P 500 INDEX/SPXL13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	418,000	5460.48	6,395			1,586		6,794			(1,568)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXC17USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	685,000	5202.39	4,521			87		6,640			(1,115)		507		0001
Purchased Call/S&P 500 INDEX/SPXL13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	500,000	5375.32	5,500			1,076		6,391			(1,356)		1,110		0001
Purchased Call/S&P 500 INDEX/SPXL13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	936,000	5277.51	7,769			1,327		9,502			(1,905)		1,944		0001
Purchased Call/S&P 500 INDEX/SPXH00HSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2024	05/02/2025	1	745,000	5064.2	4,843			416		6,978			(1,194)		1,103		0001
Purchased Call/S&P 500 INDEX/SPXL13ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	629,000	5204.34	8,554			141		13,113			(2,098)		436		0001
Purchased Call/S&P 500 INDEX/SPXL13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	592,000	5433.74	9,235			1,868		10,045			(2,277)		1,333		0001
Purchased Call/S&P 500 INDEX/SPXL135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	685,000	5127.79	7,535			649		10,945			(1,863)		1,014		0001
Purchased Call/S&P 500 INDEX/SPXL139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	2,119,000	5303.27	13,774			1,722		17,355			(3,406)		3,761		0001
Purchased Call/S&P 500 INDEX/SPXL133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	857,000	5099.96	9,513			634		14,101			(2,352)		1,121		0001
Purchased Call/S&P 500 INDEX/SPXL131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	1,753,000	5464.62	11,745			2,610		12,463			(2,904)		4,129		0001
Purchased Call/S&P 500 INDEX/SPXL131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	915,000	5464.62	9,882			2,196		10,573			(2,443)		2,155		0001
Purchased Call/S&P 500 INDEX/SPXL132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	754,000	4967.23	12,969			578		20,229			(3,215)		814		0001
Purchased Call/S&P 500 INDEX/SPXL137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	1,302,000	5222.68	8,593			907		11,309			(2,125)		2,128		0001
Purchased Call/S&P 500 INDEX/SPXL136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	535,000	5187.67	8,721			889		12,061			(2,150)		863		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	1,270,000	5346.99	8,636			1,583		9,885			(2,135)		2,721		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	748,000	5147.21	10,696			89		16,605			(2,637)		392		0001
Purchased Call/S&P 500 INDEX/SPXL13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	770,000	5431.6	5,159			1,080		5,622			(1,265)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXL131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	604,000	5123.41	10,389			289		15,969			(2,569)		524		0001
Purchased Call/S&P 500 INDEX/SPXL13I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	844,000	5464.62	5,570			1,274		5,999			(1,366)		2,024		0001
Purchased Call/S&P 500 INDEX/SPXL139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	403,000	5303.27	7,214			902		9,097			(1,784)		715		0001
Purchased Call/S&P 500 INDEX/SPXH00FSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	1,521,000	5022.21	9,887			436		14,811			(2,438)		1,641		0001
Purchased Call/S&P 500 INDEX/SPXH00XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	893,000	5584.54	11,877			3,323		11,395			(2,929)		2,360		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2025	1	392,000	5455.21	6,625			2,464		7,092			(1,634)		1,196		0001
Purchased Call/S&P 500 INDEX/SPXH00YSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/15/2024	07/15/2025	1	580,000	5631.22	3,886			1,124		3,554			(958)		1,563		0001
Purchased Call/S&P 500 INDEX/SPXI006SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	658,000	5520.07	4,540			1,951		4,617			(1,120)		2,158		0001
Purchased Call/S&P 500 INDEX/SPXI007$S	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/13/2024	09/15/2025	1	374,000	5626.02	5,086			2,340		4,735			(1,247)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXI007SR	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/13/2024	09/12/2025	1	1,048,000	5626.02	13,938			6,350		12,979			(3,446)		3,523		0001
Purchased Call/S&P 500 INDEX/SPXI003SW	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/13/2024	08/13/2025	1	421,000	5434.43	5,178			1,912		5,632			(1,277)		1,280		0001
Purchased Call/S&P 500 INDEX/SPXI007SC	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/09/2024	09/09/2025	1	605,000	5471.05	7,260			3,220		7,631			(1,790)		2,015		0001
Purchased Call/S&P 500 INDEX/SPXL130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	427,000	5667.2	5,295			1,546		4,550			(1,306)		1,156		0001
Purchased Call/S&P 500 INDEX/SPXM133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	664,000	5408.42	4,316			1,902		4,765			(1,058)		2,205		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	1,393,000	5554.25	9,333			3,526		9,155			(2,308)		4,267		0001
Purchased Call/S&P 500 INDEX/SPXL13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	373,000	5346.56	6,901			2,339		8,187			(1,706)		1,083		0001
Purchased Call/S&P 500 INDEX/SPXM138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	1,964,000	5738.17	13,159			6,506		10,994			(3,254)		6,877		0001
Purchased Call/S&P 500 INDEX/SPXL13M$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	506,000	5567.19	9,563			2,477		9,106			(2,371)		1,284		0001
Purchased Call/S&P 500 INDEX/SPXM138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	1	773,000	5745.37	11,672			5,755		9,469			(2,878)		2,707		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	616,000	5554.25	4,127			1,580		4,047			(1,012)		1,908		0001
Purchased Call/S&P 500 INDEX/SPXM130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	520,000	5634.61	6,032			2,426		5,463			(1,479)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXL13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	388,000	5543.22	5,432			2,046		5,387			(1,339)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXM138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	516,000	5738.17	5,986			2,960		4,938			(1,480)		1,807		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	1,286,000	5620.85	8,616			3,371		7,970			(2,125)		4,025		0001
Purchased Call/S&P 500 INDEX/SPXM132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	410,000	5648.4	4,756			2,018		4,259			(1,163)		1,336		0001
Purchased Call/S&P 500 INDEX/SPXL13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	696,000	5186.33	6,473			2,247		7,820			(1,596)		2,053		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	991,000	5522.3	6,541			2,180		6,688			(1,613)		2,865		0001
Purchased Call/S&P 500 INDEX/SPXM133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	1	469,000	5528.93	5,440			2,323		5,397			(1,341)		1,533		0001
Purchased Call/S&P 500 INDEX/SPXH00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	1,617,000	5633.91	10,834			2,985		9,852			(2,671)		4,253		0001
Purchased Call/S&P 500 INDEX/SPXB050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/21/2025	1	905,000	5505	7,512			2,297		7,709			(1,842)		2,507		0001
Purchased Call/S&P 500 INDEX/SPXM132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,126,000	5648.4	14,457			6,040		12,881			(3,574)		6,837		0001
Purchased Call/S&P 500 INDEX/SPXB050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	500,000	5544.59	3,250			972		3,321			(801)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXI005SI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/27/2024	08/27/2025	1	343,638	5625.8	4,330			1,765		3,954			(1,068)		1,098		0001
Purchased Call/S&P 500 INDEX/SPXI005SQ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/29/2024	08/29/2025	1	489,000	5591.96	6,846			2,853		6,539			(1,688)		1,573		0001
Purchased Call/S&P 500 INDEX/SPXH00WS0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/05/2024	07/07/2025	1	877,000	5567.19	5,876			1,570		5,683			(1,441)		2,272		0001
Purchased Call/S&P 500 INDEX/SPXI003S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	965,000	5240.03	7,624			2,667		9,124			(1,880)		2,857		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	646,000	5576.98	4,264			1,163		4,153			(1,051)		1,691		0001
Purchased Call/S&P 500 INDEX/SPXL13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	963,000	5459.1	10,882			3,476		11,759			(2,691)		2,714		0001
Purchased Call/S&P 500 INDEX/SPXL13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	807,000	5434.43	5,326			1,966		5,767			(1,313)		2,454		0001
Purchased Call/S&P 500 INDEX/SPXM130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	415,000	5570.64	2,822			1,118		2,689			(696)		1,303		0001
Purchased Call/S&P 500 INDEX/SPXM135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/16/2025	1	655,000	5633.09	4,389			2,031		4,028			(1,082)		2,228		0001
Purchased Call/S&P 500 INDEX/SPXL13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	1,052,000	5615.35	11,993			3,365		11,089			(2,965)		2,781		0001
Purchased Call/S&P 500 INDEX/SPXM132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	1,041,000	5592.18	7,079			2,906		6,622			(1,745)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXL13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	666,000	5346.56	7,393			2,505		8,689			(1,828)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXL13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	706,000	5436.44	5,295			1,750		5,809			(1,306)		2,032		0001
Purchased Call/S&P 500 INDEX/SPXL13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	953,000	5554.25	12,484			4,716		12,238			(3,087)		2,919		0001
Purchased Call/S&P 500 INDEX/SPXL13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	396,000	5522.3	6,098			2,033		6,209			(1,504)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXL13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	428,000	5344.16	4,836			1,759		5,570			(1,186)		1,292		0001
Purchased Call/S&P 500 INDEX/SPXM138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	471,000	5738.17	5,464			2,724		4,512			(1,340)		1,663		0001
Purchased Call/S&P 500 INDEX/SPXL13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	650,000	5446.68	3,835			1,296		4,173			(946)		1,887		0001
Purchased Call/S&P 500 INDEX/SPXL13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	593,000	5446.68	8,658			2,926		9,481			(2,135)		1,721		0001
Purchased Call/S&P 500 INDEX/SPXH00YS9	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/12/2024	07/11/2025	1	1,533,000	5615.35	10,271			2,882		9,459			(2,540)		4,052		0001
Purchased Call/S&P 500 INDEX/SPXM138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	399,000	5762.48	5,027			2,521		4,020			(1,240)		1,413		0001
Purchased Call/S&P 500 INDEX/SPXM138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	467,000	5762.48	3,129			1,569		2,551			(772)		1,653		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/25/2025	1	685,000	5399.22	5,617			1,789		6,253			(1,385)		1,931		0001
Purchased Call/S&P 500 INDEX/SPXL13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	509,000	5554.25	6,821			2,612		6,691			(1,673)		1,576		0001
Purchased Call/S&P 500 INDEX/SPXI003S1	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/08/2025	1	1,359,000	5344.16	8,969			3,214		10,211			(2,218)		4,055		0001
Purchased Call/S&P 500 INDEX/SPXI007SH	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	09/10/2025	1	379,000	5495.52	4,434			1,979		4,577			(1,093)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXM133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	753,000	5503.41	4,970			2,161		5,113			(1,225)		2,477		0001
Purchased Call/S&P 500 INDEX/SPXL13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	361,000	5588.27	5,379			1,586		5,077			(1,326)		982		0001
Purchased Call/S&P 500 INDEX/SPXL13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	490,000	5572.85	3,283			886		3,163			(810)		1,276		0001
Purchased Call/S&P 500 INDEX/SPXI007SG	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	09/10/2025	1	680,000	5495.52	4,488			2,003		4,629			(1,107)		2,272		0001
Purchased Call/S&P 500 INDEX/SPXL13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	443,000	5399.22	8,417			2,681		9,435			(2,075)		1,249		0001
Purchased Call/S&P 500 INDEX/SPXL13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	1,688,000	5459.1	11,141			3,559		11,950			(2,755)		4,758		0001
Purchased Call/S&P 500 INDEX/SPXL13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	900,000	5199.5	5,850			2,063		7,202			(1,442)		2,675		0001
Purchased Call/S&P 500 INDEX/SPXL13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	275,000	5319.31	4,208			1,504		4,930			(1,037)		821		0001
Purchased Call/S&P 500 INDEX/SPXL13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	696,000	5555.74	5,081			1,582		5,016			(1,253)		1,945		0001
Purchased Call/S&P 500 INDEX/SPXM133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	1,017,000	5408.42	6,611			2,883		7,302			(1,634)		3,346		0001
Purchased Call/S&P 500 INDEX/SPXM130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	1,581,000	5634.61	10,593			4,208		9,687			(2,619)		4,965		0001
Purchased Call/S&P 500 INDEX/SPXH00YSA	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	07/14/2025	1	930,000	5615.35	6,231			1,785		5,743			(1,528)		2,494		0001
Purchased Call/S&P 500 INDEX/SPXL13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	492,000	5344.39	6,298			2,307		7,285			(1,553)		1,491		0001
Purchased Call/S&P 500 INDEX/SPXM133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	366,000	5408.42	4,795			2,113		5,300			(1,176)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXM136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/19/2025	1	835,000	5713.64	7,766			3,678		6,601			(1,915)		2,866		0001
Purchased Call/S&P 500 INDEX/SPXL13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	958,000	5346.56	6,802			2,342		7,921			(1,668)		2,814		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	426,000	5608.25	2,812			1,084		2,671			(693)		1,324		0001
Purchased Call/S&P 500 INDEX/SPXM130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	421,000	5570.64	5,305			2,101		5,074			(1,308)		1,322		0001
Purchased Call/S&P 500 INDEX/SPXM13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	1	507,000	5745.37	3,397			1,675		2,817			(838)		1,775		0001
Purchased Call/S&P 500 INDEX/SPXL13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	362,000	5572.85	4,525			1,222		4,322			(1,116)		943		0001
Purchased Call/S&P 500 INDEX/SPXM137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	1,047,000	5722.26	7,015			3,420		5,946			(1,730)		3,656		0001
Purchased Call/S&P 500 INDEX/SPXL13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	336,000	5567.19	4,603			1,230		4,431			(1,129)		871		0001
Purchased Call/S&P 500 INDEX/SPXM132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	770,000	5625.8	5,159			2,103		4,758			(1,272)		2,460		0001
Purchased Call/S&P 500 INDEX/SPXM132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	380,000	5648.4	2,584			1,096		2,303			(632)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXL13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	375,000	5459.1	7,125			2,316		7,647			(1,747)		1,071		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	356,000	5503.41	5,732			2,493		5,865			(1,413)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXL13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/15/2024	07/15/2025	1	425,000	5631.22	5,525			1,598		4,980			(1,362)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXL13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/03/2024	07/03/2025	1	496,000	5537.02	8,878			2,294		8,674			(2,189)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXM135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/12/2024	09/12/2025	1	413,000	5595.76	2,726			1,238		2,621			(672)		1,388		0001
Purchased Call/S&P 500 INDEX/SPXM136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/18/2024	09/18/2025	1	1,024,000	5618.26	6,861			3,213		6,375			(1,692)		3,504		0001
Purchased Call/S&P 500 INDEX/SPXL13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/29/2024	07/29/2025	1	672,000	5463.54	4,435			1,454		4,738			(1,094)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXM136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/20/2024	09/19/2025	1	1,988,000	5702.55	13,320			6,327		11,488			(3,293)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXL13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/24/2024	07/24/2025	1	582,000	5427.13	9,137			2,870		10,034			(2,253)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXL13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/02/2024	08/01/2025	1	1,683,000	5346.56	10,771			3,650		12,677			(2,663)		4,885		0001
Purchased Call/S&P 500 INDEX/SPXL13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/19/2024	07/18/2025	1	930,000	.5505	10,602			3,181		10,974			(2,621)		2,541		0001
Purchased Call/S&P 500 INDEX/SPXI005SP	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/29/2024	08/29/2025	1	484,000	5591.96	3,194			1,331		3,098			(788)		1,557		0001
Purchased Call/S&P 500 INDEX/SPXL13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/15/2024	08/15/2025	1	422,000	5543.22	2,827			1,065		2,798			(697)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/20/2024	08/20/2025	1	1,049,000	5597.12	8,077			3,137		7,611			(1,992)		3,271		0001
Purchased Call/S&P 500 INDEX/SPXL13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/12/2024	08/12/2025	1	442,000	5344.39	2,873			1,053		3,317			(708)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXL13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/08/2024	08/08/2025	1	945,000	5319.31	6,804			2,431		7,897			(1,678)		2,820		0001
Purchased Call/S&P 500 INDEX/SPXL13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/05/2024	07/03/2025	1	1,315,000	5567.19	15,123			3,918		14,609			(3,749)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXL13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/01/2024	07/01/2025	1	818,000	5475.09	7,853			1,969		8,273			(1,936)		2,053		0001
Purchased Call/S&P 500 INDEX/SPXM133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/06/2024	09/05/2025	1	773,000	5408.42	8,735			3,809		9,606			(2,160)		2,543		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/19/2024	08/19/2025	1	563,000	5608.25	7,319			2,823		6,873			(1,805)		1,750		0001
Purchased Call/S&P 500 INDEX/SPXM138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/27/2024	09/29/2025	1	519,000	5738.17	3,477			1,734		2,908			(853)		1,832		0001
Purchased Call/S&P 500 INDEX/SPXL13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/03/2024	07/03/2025	1	917,000	5537.02	6,144			1,587		6,129			(1,515)		2,327		0001
Purchased Call/S&P 500 INDEX/SPXM135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/12/2024	09/12/2025	1	536,000	5595.76	7,772			3,531		7,431			(1,916)		1,802		0001
Purchased Call/S&P 500 INDEX/SPXL13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/02/2024	07/02/2025	1	389,000	5509.01	5,018			1,275		5,071			(1,237)		982		0001
Purchased Call/S&P 500 INDEX/SPXM133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/03/2024	09/03/2025	1	550,000	5528.93	3,685			1,573		3,672			(909)		1,798		0001
Purchased Call/S&P 500 INDEX/SPXH00VSZ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/05/2024	07/03/2025	1	1,180,000	5567.19	7,906			2,048		7,647			(1,960)		2,994		0001
Purchased Call/S&P 500 INDEX/SPXM131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/26/2024	08/26/2025	1	584,000	5616.84	6,774			2,743		6,244			(1,670)		1,859		0001
Purchased Call/S&P 500 INDEX/SPXL13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/12/2024	07/14/2025	1	466,000	5615.35	8,901			2,550		8,029			(2,183)		1,250		0001
Purchased Call/S&P 500 INDEX/SPXL130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/17/2024	07/17/2025	1	1,126,000	5588.27	7,544			2,224		7,164			(1,860)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXL13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/24/2024	07/24/2025	1	1,137,000	5427.13	7,504			2,357		8,217			(1,850)		3,191		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	619,000	5702.55	7,180			3,411		6,123			(1,775)		2,125		0001
Purchased Call/S&P 500 INDEX/SPXL13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	414,000	5615.35	4,720			1,352		4,367			(1,157)		1,110		0001
Purchased Call/S&P 500 INDEX/SPXM134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	382,000	5471.05	2,521			1,118		2,644			(622)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	407,000	5634.61	7,896			3,176		7,045			(1,936)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXM130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	585,000	5634.61	3,920			1,576		3,585			(961)		1,856		0001
Purchased Call/S&P 500 INDEX/SPXM136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2025	1	674,000	5702.55	5,392			2,585		4,650			(1,322)		2,333		0001
Purchased Call/S&P 500 INDEX/SPXH00X$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	522,000	5584.54	3,654			1,022		3,503			(901)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXM132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	860,000	5648.4	9,976			4,168		8,929			(2,467)		2,766		0001
Purchased Call/S&P 500 INDEX/SPXM137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	1	930,000	5732.93	6,231			3,021		5,221			(1,536)		3,238		0001
Purchased Call/S&P 500 INDEX/SPXM137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	414,000	5718.57	2,774			1,337		2,357			(684)		1,437		0001
Purchased Call/S&P 500 INDEX/SPXM131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	644,000	5616.84	4,315			1,747		4,012			(1,064)		2,050		0001
Purchased Call/S&P 500 INDEX/SPXM130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	833,000	5634.61	9,663			3,838		8,747			(2,389)		2,616		0001
Purchased Call/S&P 500 INDEX/SPXL13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	396,000	5199.5	6,534			2,304		8,103			(1,611)		1,177		0001
Purchased Call/S&P 500 INDEX/SPXL13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	490,000	5564.41	3,283			1,013		3,194			(810)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXL130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	448,000	5505	8,557			2,617		8,783			(2,098)		1,241		0001
Purchased Call/S&P 500 INDEX/SPXL130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	864,000	5667.2	5,789			1,690		5,020			(1,427)		2,339		0001
Purchased Call/S&P 500 INDEX/SPXL13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,186,000	5459.1	8,539			2,776		9,213			(2,094)		3,386		0001
Purchased Call/S&P 500 INDEX/SPXB050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	1,223,000	5505	8,194			2,458		8,389			(2,026)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXM136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	1,488,000	5634.58	10,862			5,057		10,029			(2,678)		5,078		0001
Purchased Call/S&P 500 INDEX/SPXM135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	953,000	5554.13	6,290			2,824		6,239			(1,551)		3,194		0001
Purchased Call/S&P 500 INDEX/SPXL13M$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	496,000	5509.01	3,373			857		3,396			(832)		1,252		0001
Purchased Call/S&P 500 INDEX/SPXM138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	598,000	5738.17	11,601			5,785		9,388			(2,845)		2,111		0001
Purchased Call/S&P 500 INDEX/SPXM135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	1	998,000	5626.02	6,587			3,030		6,178			(1,615)		3,385		0001
Purchased Call/S&P 500 INDEX/SPXI003$K	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/11/2025	1	804,000	5344.16	5,306			1,930		6,027			(1,301)		2,427		0001
Purchased Call/S&P 500 INDEX/SPXB050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	656,000	5544.59	9,446			2,826		9,494			(2,329)		1,792		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	1,420,000	5455.21	9,372			3,485		9,988			(2,311)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXI001$E	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	07/29/2025	1	470,000	5463.54	5,781			1,895		6,193			(1,425)		1,347		0001
Purchased Call/S&P 500 INDEX/SPXI003$J	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/08/2025	1	769,000	5344.16	8,767			3,141		10,009			(2,168)		2,295		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI007S2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/06/2024	09/05/2025	1	429,000	5408.42	8,151			3,555		8,957			(2,015)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXL13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2024	07/22/2025	1	491,000	5564.41	5,794			1,788		5,638			(1,429)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXM132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/30/2024	09/02/2025	1	555,000	5648.4	10,767			4,568		9,499			(2,633)		1,808		0001
Purchased Call/S&P 500 INDEX/SPXM135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/13/2024	09/12/2025	1	1,840,000	5626.02	12,144			5,532		11,390			(3,003)		6,186		0001
Purchased Call/S&P 500 INDEX/SPXM137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/23/2024	09/23/2025	1	393,000	5718.57	4,677			2,255		3,931			(1,153)		1,365		0001
Purchased Call/S&P 500 INDEX/SPXM13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/12/2024	11/12/2025	1	1,300,942	5983.99	10,928			6,774		6,943			(2,695)		5,118		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/15/2024	11/14/2025	1	2,494,841	5870.62	21,705			13,686		16,101			(5,367)		9,859		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/04/2024	11/04/2025	1	828,233	5712.69	7,785			4,654		6,687			(1,920)		3,200		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/05/2024	11/05/2025	1	20,509	5782.76	390			234		307			(96)		79		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	187,799	5797.42	4,282			2,418		3,257			(1,056)		705		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	208,234	5893.62	3,977			2,531		2,824			(981)		830		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	1,327,940	5917.11	11,155			7,160		7,930			(2,750)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	167,155	5867.08	3,410			2,475		2,561			(841)		709		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/21/2024	10/21/2025	1	1,229,126	5853.98	10,816			6,049		7,898			(2,667)		4,594		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/04/2024	12/04/2025	1	1,033,357	6086.49	8,784			5,977		4,839			(2,166)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	50,721	5916.98	1,090			697		742			(269)		203		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	601,319	5949.17	5,652			3,554		3,798			(1,394)		2,376		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	461,344	5998.74	5,721			3,819		3,569			(1,407)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXM13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/10/2024	10/10/2025	1	434,000	5780.05	2,951			1,574		2,342			(728)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	810	5983.99	11			7		7			(3)		3		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	161,547	5859.85	3,651			1,971		2,527			(900)		593		0001
Purchased Call/S&P 500 INDEX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	198,372	5870.62	4,543			2,878		3,263			(1,114)		789		0001
Purchased Call/S&P 500 INDEX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/22/2024	11/21/2025	1	4,812	5969.34	64			42		41			(16)		19		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/19/2024	11/19/2025	1	1,211,324	5916.98	10,539			6,735		7,414			(2,599)		4,839		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/22/2024	10/22/2025	1	1,061,169	5851.2	9,338			5,248		6,852			(2,303)		3,976		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/04/2024	12/04/2025	1	2,640	6086.49	35			24		19			(9)		11		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/15/2024	10/15/2025	1	843,983	5815.26	7,089			3,847		5,442			(1,748)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/11/2024	12/11/2025	1	266,059	6084.19	4,842			3,388		2,612			(1,194)		1,112		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13P\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	729,156	5867.08	6,854			4,974		5,185			(1,690)		3,095		0001
Purchased Call/S&P 500 INDEX/SPXM13C\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	79,616	5853.98	1,338			748		956			(330)		298		0001
Purchased Call/S&P 500 INDEX/SPXM130\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	640	6074.08	9			6		5			(2)		3		0001
Purchased Call/S&P 500 INDEX/SPXM130\$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	42,389	6050.61	755			540		432			(186)		179		0001
Purchased Call/S&P 500 INDEX/SPXM130\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	732,881	6040.04	7,475			5,514		4,530			(1,843)		3,140		0001
Purchased Call/S&P 500 INDEX/SPXA218\$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	94,984	5842.47	2,128			1,161		1,513			(525)		351		0001
Purchased Call/S&P 500 INDEX/SPXA21C\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4	6032.38													0001
Purchased Call/S&P 500 INDEX/SPXA21D\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,250	6047.15	21			14		12			(5)		5		0001
Purchased Call/S&P 500 INDEX/SPX815X\$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	5,364	5995.54	437			268		142			(108)		21		0001
Purchased Call/S&P 500 INDEX/SPXA21E\$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,456,599	6051.09	22,355			15,835		13,361			(5,527)		10,287		0001
Purchased Call/S&P 500 INDEX/SPXA21C\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	285,511	5969.34	5,853			3,804		3,656			(1,447)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXA21D\$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	202,259	6032.38	4,308			2,896		2,417			(1,056)		829		0001
Purchased Call/S&P 500 INDEX/SPXI100K\$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	40,105	6034.91	822			573		475			(203)		167		0001
Purchased Call/S&P 500 INDEX/SPXA21GP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	189,570	5970.84	3,905			2,918		2,555			(966)		815		0001
Purchased Call/S&P 500 INDEX/SPXA219\$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	187,339	5841.47	4,271			2,355		3,031			(1,053)		693		0001
Purchased Call/S&P 500 INDEX/SPXD175\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	170,642	5813.67	3,583			2,093		2,711			(884)		652		0001
Purchased Call/S&P 500 INDEX/SPXM13G\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,251,561	5995.54	13,392			8,250		8,158			(3,284)		4,902		0001
Purchased Call/S&P 500 INDEX/SPXD175\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	166,709	5808.12	3,818			2,198		2,873			(936)		632		0001
Purchased Call/S&P 500 INDEX/SPXA219\$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	20,000	5797.42	268			151		209			(66)		75		0001
Purchased Call/S&P 500 INDEX/SPXA21A\$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	266,536	5995.54	5,011			3,071		2,966			(1,239)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXM13E\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	139,396	5705.45	2,997			1,768		2,537			(739)		534		0001
Purchased Call/S&P 500 INDEX/SPXD17C\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	98,961	5872.16	2,167			1,558		1,586			(534)		419		0001
Purchased Call/S&P 500 INDEX/SPXD17C\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	117,118	6074.08	2,377			1,696		1,294			(586)		494		0001
Purchased Call/S&P 500 INDEX/SPXD176\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	60,881	5728.8	1,236			735		1,033			(303)		235		0001
Purchased Call/S&P 500 INDEX/SPXD179\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	214,364	5998.74	5,059			3,368		2,997			(1,251)		869		0001
Purchased Call/S&P 500 INDEX/SPXI100G\$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	797,357	5893.62	7,415			4,719		5,447			(1,828)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXM131\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,413,262	5969.34	12,013			7,843		7,814			(2,946)		5,706		0001
Purchased Call/S&P 500 INDEX/SPXM13F\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	824,345	5973.1	7,502			4,584		4,777			(1,850)		3,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	58,295	5881.63	1,009			763		750			(249)		253		0001
Purchased Call/S&P 500 INDEX/SPXD17AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	264,004	6090.27	5,518			3,801		2,835			(1,364)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXD17A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	88,117	6090.27	1,842			1,273		949			(452)		366		0001
Purchased Call/S&P 500 INDEX/SPXD179$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	26,701	6049.88	555			376		309			(137)		110		0001
Purchased Call/S&P 500 INDEX/SPXA218$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	95,567	5815.26	2,150			1,167		1,600			(530)		352		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	218,292	5949.17	4,912			3,088		3,123			(1,211)		863		0001
Purchased Call/S&P 500 INDEX/SPXI100HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	165,928	5917.11	3,368			2,162		2,310			(831)		664		0001
Purchased Call/S&P 500 INDEX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	112	5881.63	4			3		3			(1)				0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	440,096	5728.8	9,594			5,677		7,999			(2,372)		1,685		0001
Purchased Call/S&P 500 INDEX/SPXM13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,974,503	6032.38	17,376			11,632		10,394			(4,296)		8,039		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	710,231	5782.76	6,463			3,881		5,192			(1,594)		2,751		0001
Purchased Call/S&P 500 INDEX/SPXM13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	516,270	6047.15	4,750			3,206		2,761			(1,171)		2,119		0001
Purchased Call/S&P 500 INDEX/SPXM13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,020,084	5881.63	11,629			8,802		8,674			(2,867)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	903,612	5974.07	8,313			6,109		5,575			(2,050)		3,864		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	989,768	6084.19	8,314			5,818		4,710			(2,050)		4,136		0001
Purchased Call/S&P 500 INDEX/SPXM13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,087,361	6051.09	9,569			6,801		5,692			(2,347)		4,580		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,168,964	5728.8	12,859			7,651		10,898			(3,153)		4,507		0001
Purchased Call/S&P 500 INDEX/SPXA21B$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	10,957	5983.99	193			120		118			(48)		43		0001
Purchased Call/S&P 500 INDEX/SPXM131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	674,584	5948.71	6,813			4,416		4,549			(1,680)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXB05II$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	509,000	5815.03	5,955			3,185		4,550			(1,472)		1,851		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	242	5995.54	3			2		2			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXD176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	173,973	5929.04	3,827			2,309		2,495			(944)		675		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	117,179	6001.35	2,238			1,381		1,328			(552)		460		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	1,761	5917.11	23			15		16			(6)		7		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	834,482	6051.25	8,178			5,777		4,882			(2,016)		3,494		0001
Purchased Call/S&P 500 INDEX/SPXI100FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	518,110	5870.62	10,103			6,371		7,335			(2,498)		2,047		0001
Purchased Call/S&P 500 INDEX/SPXI100BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	396,000	5792.04	5,306			2,792		4,115			(1,308)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXI100HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	14,959	5969.34	1,257			817		463			(311)		60		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	4,398	5823.52	73			42		54			(18)		17		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	137,356	5823.52	3,145			1,820		2,294			(776)		522		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	693,387	6021.63	6,102			4,029		3,698			(1,505)		2,811		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	1,046,448	5823.52	10,674			6,175		8,054			(2,632)		3,978		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8	5930.85													0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,671,723	5808.12	24,580			14,065		18,879			(6,077)		10,060		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,430,598	5872.16	12,160			8,743		9,059			(2,998)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	94,606	6086.49	1,589			1,081		842			(392)		390		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	927,995	6052.85	10,858			7,537		6,320			(2,677)		3,863		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	710,470	5705.45	6,963			4,108		5,967			(1,717)		2,720		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	1,152,469	5808.12	10,257			5,906		7,863			(2,515)		4,371		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	666,907	5970.84	7,003			5,232		4,679			(1,731)		2,868		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	576,501	5841.47	7,322			4,036		5,363			(1,805)		2,134		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	2,344,297	5995.54	15,941			9,820		9,774			(3,909)		9,182		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	3	5853.98													0001
Purchased Call/S&P 500 INDEX/SPXM13ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	8	5948.71													0001
Purchased Call/S&P 500 INDEX/SPXM13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,381,968	5864.67	21,676			11,982		15,603			(5,359)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXM139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	511,000	5699.94	7,256			3,719		6,200			(1,789)		1,824		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,609,298	6090.27	11,104			7,650		6,089			(2,746)		6,646		0001
Purchased Call/S&P 500 INDEX/SPXM13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	287,196	6037.59	5,945			4,430		3,482			(1,466)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXM13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	792,294	6074.08	7,527			5,370		4,292			(1,856)		3,343		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	151,748	6075.11	2,883			1,981		1,544			(711)		627		0001
Purchased Call/S&P 500 INDEX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	199	5705.45	3			2		2			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	979,815	5809.86	9,308			5,312		7,155			(2,295)		3,689		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	1,635,288	5870.62	13,736			8,704		10,174			(3,369)		6,505		0001
Purchased Call/S&P 500 INDEX/SPXM13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	1,326,000	5815.03	9,017			4,822		6,880			(2,229)		4,821		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	78,878	5985.38	1,443			899		875			(356)		311		0001
Purchased Call/S&P 500 INDEX/SPXI00BS7	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/07/2024	10/07/2025	1	852,000	5695.94	8,350			4,347		7,155			(2,059)		3,074		0001
Purchased Call/S&P 500 INDEX/SPXI00CS2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/11/2024	10/13/2025	1	544,000	5815.03	8,758			4,718		6,577			(2,148)		1,993		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3	5851.2													0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,484,487	6037.59	12,321			9,181		7,487			(3,038)		6,384		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	104,451	5906.94	1,734			1,308		1,237			(428)		452		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,292,535	5970.84	15,818			11,820		10,587			(3,911)		9,859		0001
Purchased Call/S&P 500 INDEX/SPXM13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	650,000	5815.03	4,420			2,381		3,377			(1,084)		2,382		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	1,236,327	6034.91	10,509			7,324		6,345			(2,591)		5,157		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	1,112,950	5813.67	9,460			5,525		7,290			(2,333)		4,251		0001
Purchased Call/S&P 500 INDEX/SPXM139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	1	950,000	5709.54	7,030			3,563		6,012			(1,733)		3,382		0001
Purchased Call/S&P 500 INDEX/SPXM139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	923,000	5751.07	10,799			5,550		8,744			(2,670)		3,294		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,001,304	5906.94	9,512			7,174		6,884			(2,346)		4,338		0001
Purchased Call/S&P 500 INDEX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	29,541	5851.2	671			377		470			(165)		111		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	55,324	5969.34	1,001			654		630			(246)		223		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	17,714	6090.27	1,463			1,012		418			(359)		74		0001
Purchased Call/S&P 500 INDEX/SPXM131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,518	5969.34	20			13		13			(5)		6		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	98,478	6051.09	2,226			1,582		1,244			(546)		415		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	116,370	5970.84	2,397			1,796		1,561			(588)		503		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	479,093	5808.12	9,151			5,236		6,895			(2,263)		1,804		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	760,087	6090.27	8,209			5,655		4,459			(2,030)		3,139		0001
Purchased Call/S&P 500 INDEX/SPXM13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	49,847	5930.85	1,032			753		699			(253)		213		0001
Purchased Call/S&P 500 INDEX/SPXD17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	169,940	6051.25	3,824			2,701		2,153			(943)		712		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	846,494	5859.85	7,957			4,296		5,745			(1,962)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXD177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	221,553	5995.54	4,963			3,057		2,907			(1,217)		868		0001
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	1,147,532	5842.47	9,754			5,320		7,167			(2,405)		4,237		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	841,161	6032.38	7,234			4,863		4,278			(1,774)		3,446		0001
Purchased Call/S&P 500 INDEX/SPXM13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	839,832	5797.42	7,978			4,506		6,201			(1,967)		3,155		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,337,347	5832.92	11,769			6,841		8,894			(2,902)		5,096		0001
Purchased Call/S&P 500 INDEX/SPXM13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	7,595	5864.67	101			56		72			(25)		28		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,682,100	5930.85	22,798			16,592		15,970			(5,637)		11,384		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	1,239,975	5998.74	10,044			6,687		6,346			(2,483)		5,027		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21C$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	195,249	5998.74	4,588			3,063		2,715			(1,128)		795		0001
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	23,854	5832.92	434			252		319			(107)		91		0001
Purchased Call/S&P 500 INDEX/SPXM13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	1,062,194	5864.67	9,985			5,556		7,214			(2,449)		3,961		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	904,298	6049.88	7,958			5,393		4,658			(1,962)		3,719		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	1,277,694	5930.85	11,371			8,301		7,910			(2,789)		5,454		0001
Purchased Call/S&P 500 INDEX/SPXB05W$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	1	706,000	5780.05	10,802			5,761		8,481			(2,663)		2,567		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	1,345,714	5970.84	12,381			9,277		8,298			(3,036)		5,819		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	842,843	5987.37	9,018			5,913		5,737			(2,224)		3,410		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	1,275,764	5929.04	10,716			6,465		7,311			(2,642)		4,952		0001
Purchased Call/S&P 500 INDEX/SPXA21A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	672,077	6001.35	6,049			3,733		3,772			(1,491)		2,638		0001
Purchased Call/S&P 500 INDEX/SPXA21C$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	20,505	6021.63	420			278		242			(104)		83		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	2,562,615	5728.8	17,170			10,217		14,702			(4,211)		9,880		0001
Purchased Call/S&P 500 INDEX/SPXM13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	270,073	5864.67	5,293			2,926		3,672			(1,309)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	540,441	6051.09	11,079			7,848		6,240			(2,739)		2,263		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	110,689	5864.67	2,513			1,398		1,739			(616)		413		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,160,828	5985.38	8,706			5,420		5,486			(2,147)		4,577		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	1,408,311	6090.27	12,111			8,375		6,595			(2,970)		5,851		0001
Purchased Call/S&P 500 INDEX/SPXM13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	285,838	5809.86	6,174			3,523		4,602			(1,522)		1,076		0001
Purchased Call/S&P 500 INDEX/SPXM130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	48,338	5974.07	1,088			799		692			(268)		207		0001
Purchased Call/S&P 500 INDEX/SPXM130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,043,185	6050.61	9,180			6,575		5,480			(2,264)		4,411		0001
Purchased Call/S&P 500 INDEX/SPXM13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	290,681	5930.85	5,378			3,914		3,665			(1,330)		1,234		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	35,239	6040.04	641			473		377			(158)		151		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	2,780,335	5969.34	23,355			15,181		15,342			(5,775)		11,155		0001
Purchased Call/S&P 500 INDEX/SPXI100$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	63,029	5987.37	1,210			793		749			(298)		255		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	275,513	5948.71	5,125			3,322		3,332			(1,264)		1,105		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	1,073,780	6075.11	9,449			6,491		5,335			(2,330)		4,434		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	199,077	5712.69	3,643			2,178		3,099			(898)		769		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	325,601	6032.38	6,610			4,425		3,732			(1,634)		1,326		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	368,000	5699.94	2,502			1,282		2,144			(617)		1,313		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	820	6047.15	11			7		6			(3)		3		0001
Purchased Call/S&P 500 INDEX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,250	5705.45	21			12		18			(5)		5		0001
Purchased Call/S&P 500 INDEX/SPXM139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	678,000	5751.07	5,966			3,090		4,844			(1,463)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	113,805	6047.15	2,424			1,636		1,327			(598)		467		0001
Purchased Call/S&P 500 INDEX/SPXM13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	892,000	5751.13	6,690			3,502		5,433			(1,650)		3,226		0001
Purchased Call/S&P 500 INDEX/SPXM13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	84,817	5973.1	1,908			1,166		1,146			(471)		330		0001
Purchased Call/S&P 500 INDEX/SPXM138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	822,000	5708.75	6,083			3,067		5,206			(1,500)		2,918		0001
Purchased Call/S&P 500 INDEX/SPXM13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	1	1,281,000	5792.04	8,711			4,583		6,813			(2,148)		4,645		0001
Purchased Call/S&P 500 INDEX/SPXM139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,040,000	5751.07	13,872			7,129		11,304			(3,430)		7,281		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	716,074	5861.57	6,445			5,927		5,130			(565)		3,420		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	999,956	6013.13	8,100			7,319		5,534			(839)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	30,844	.6084	2,204			1,822		913			(386)		139		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	228,517	5738.52	3,748			3,519		3,368			(257)		1,103		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2026	1	53,667	5599.3		896		852		891			(47)		261		0001
Purchased Call/S&P 500 INDEX/SPXN135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,699,766	5638.94	22,138			21,284		21,656			(1,025)		13,219		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	33	6013.13													0001
Purchased Call/S&P 500 INDEX/SPXM13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	60,221	5975.38	1,313			1,013		856			(302)		264		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	881,520	6049.24	7,846			6,376		4,883			(1,483)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	225,005	6115.07	5,018			4,432		2,884			(632)		1,052		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	563,057	5996.66	7,151			5,792		4,755			(1,419)		2,531		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,452,904	5954.5	19,623			18,097		14,457			(1,671)		11,715		0001
Purchased Call/S&P 500 INDEX/SPXM13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	793,616	5937.34	6,746			5,434		4,816			(1,368)		3,543		0001
Purchased Call/S&P 500 INDEX/SPXA21NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	306,592	5954.5	6,254			5,768		4,587			(533)		1,464		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	56,261	5983.25	1,272			1,152		870			(122)		267		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	12,388	5842.91	251			200		199			(52)		55		0001
Purchased Call/S&P 500 INDEX/SPXA21NSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	76,987	6013.13	1,694			1,530		1,129			(175)		365		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	6	6040.53													0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,021,987	5956.06	8,585			7,828		6,247			(776)		4,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	777,062	5836.22		6,994		5,529		5,577			(1,475)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	2,769	5667.56		35		34		33			(1)		14		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	2,167,178	5918.25		18,204		14,153		13,282			(4,079)		9,558		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	473,806	5712.2		4,217		4,170		3,914			(58)		2,353		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	40,585	5778.15		869		806		751			(64)		195		0001
Purchased Call/S&P 500 INDEX/SPXI00NSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/08/2025	01/09/2026	1	148,977	5918.25		2,771		2,154		2,006			(621)		657		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	436,970	5956.06		8,914		8,128		6,353			(806)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	174,006	5954.5		3,776		3,485		2,755			(319)		835		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	257,788	5638.94		4,357		4,189		4,269			(202)		1,262		0001
Purchased Call/S&P 500 INDEX/SPXI00WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	128,356	5572.07		2,593		2,457		2,617			(142)		624		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	1,373,780	5954.5		11,402		10,523		8,430			(963)		6,590		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	321,978	5611.85		5,506		5,506		5,546					1,610		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	13,677	6068.5		242		211		149			(32)		64		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	415,351	5827.04		7,684		6,040		6,152			(1,689)		1,832		0001
Purchased Call/S&P 500 INDEX/SPXM13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	672,610	5842.91		7,802		6,190		6,159			(1,625)		2,993		0001
Purchased Call/S&P 500 INDEX/SPXM13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	61,824	6118.71		1,403		1,155		756			(258)		279		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	24	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	572,472	5767.57		5,095		5,011		4,568			(98)		2,835		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	52,007	6061.48		936		799		578			(138)		240		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	2,857,238	6040.53		24,001		20,298		15,534			(3,858)		13,123		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	334,782	5693.31		5,725		5,709		5,398			(63)		1,665		0001
Purchased Call/S&P 500 INDEX/SPXC05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	479,219	5667.56		9,105		8,928		8,728			(250)		2,360		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	1,345,931	5842.63		10,902		10,151		9,143			(777)		6,486		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	817,801	5675.12		8,505		8,201		8,101			(326)		4,010		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	155,814	6066.44		3,319		2,880		2,029			(446)		725		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	849,165	5614.56		7,048		6,660		6,894			(406)		4,122		0001
Purchased Call/S&P 500 INDEX/SPXM13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	23,732	6037.88		477		406		302			(72)		109		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	677,601	6129.58		7,657		6,813		4,493			(860)		3,192		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Z\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	1,990	6066.44		34		29		21			(5)		9		0001
Purchased Call/S&P 500 INDEX/SPXC05HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	174,416	5580.94		3,314		3,314		3,362			(27)		871		0001
Purchased Call/S&P 500 INDEX/SPXC05BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	349,817	6114.63		7,276		6,445		4,197			(900)		1,635		0001
Purchased Call/S&P 500 INDEX/SPXN131\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	975,335	6117.52		10,436		9,395		6,241			(1,115)		4,609		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	680,439	6115.07		7,893		6,972		4,714			(995)		3,181		0001
Purchased Call/S&P 500 INDEX/SPXM13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,577,437	5996.66		22,681		18,322		15,196			(4,549)		11,507		0001
Purchased Call/S&P 500 INDEX/SPXM13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	672,057	6061.48		6,385		5,452		4,012			(945)		3,102		0001
Purchased Call/S&P 500 INDEX/SPXC055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	1,130,624	5868.55		9,836		7,520		7,636			(2,372)		4,925		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	429,301	5949.91		5,023		3,999		3,527			(1,032)		1,913		0001
Purchased Call/S&P 500 INDEX/SPXN131\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	25,802	6117.52		433		390		253			(46)		122		0001
Purchased Call/S&P 500 INDEX/SPXM13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,035,860	5994.57		9,012		7,647		6,223			(1,383)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	6	6086.37													0001
Purchased Call/S&P 500 INDEX/SPXM13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,196,167	6068.5		10,048		8,747		6,400			(1,321)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXM13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	43,953	6086.37		954		778		544			(178)		198		0001
Purchased Call/S&P 500 INDEX/SPXM13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	154,234	5942.47		3,486		2,679		2,375			(826)		675		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	7,755	6025.99		638		551		279			(91)		36		0001
Purchased Call/S&P 500 INDEX/SPXC055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	187,855	5868.55		3,494		2,671		2,659			(842)		818		0001
Purchased Call/S&P 500 INDEX/SPXN134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	646,135	5572.07		5,751		5,450		5,764			(315)		3,141		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	457,967	5580.94		8,427		8,427		8,555			(69)		2,277		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,778,501	6025.99		14,939		12,906		9,977			(2,134)		8,222		0001
Purchased Call/S&P 500 INDEX/SPXM13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	945,460	6086.37		8,698		7,093		5,170			(1,620)		4,264		0001
Purchased Call/S&P 500 INDEX/SPXN132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	1,060,162	5955.25		9,011		8,192		6,482			(839)		5,048		0001
Purchased Call/S&P 500 INDEX/SPXM13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	15,467	5994.57		206		175		140			(32)		71		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	143,630	6101.24		1,925		1,588		1,113			(349)		649		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	20,519	5580.94		254		254		260			(2)		102		0001
Purchased Call/S&P 500 INDEX/SPXM13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	167,714	5994.57		3,740		3,173		2,475			(574)		772		0001
Purchased Call/S&P 500 INDEX/SPXC055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	4	5868.55													0001
Purchased Call/S&P 500 INDEX/SPXN132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	25,218	5861.57		333		306		263			(29)		120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00QSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2026	1	43,266	5836.22		770		609		615			(162)		192		0001
Purchased Call/S&P 500 INDEX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2026	1	174,009	6012.28		3,846		3,189		2,509			(664)		791		0001
Purchased Call/S&P 500 INDEX/SPXM13S5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,868,433	5942.47		24,095		18,519		16,982			(5,712)		12,562		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	801,573	6066.44		9,298		8,069		5,899			(1,248)		3,729		0001
Purchased Call/S&P 500 INDEX/SPXM13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	19,666	5996.66		262		211		174			(52)		88		0001
Purchased Call/S&P 500 INDEX/SPX9152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	124,008	6025.99		2,803		2,424		1,771			(397)		576		0001
Purchased Call/S&P 500 INDEX/SPXN135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	405,330	5638.94		7,904		7,597		7,750			(369)		1,976		0001
Purchased Call/S&P 500 INDEX/SPXD17I1SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	1,239	5767.57		16		15		14					6		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	586,012	6067.7		5,509		4,583		3,483			(936)		2,670		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	14,403	5909.03		256		198		186			(58)		63		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	864,765	6083.57		7,610		6,556		4,691			(1,105)		3,998		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	626,497	5776.65		5,638		5,561		4,969			(93)		3,107		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	980,605	5611.85		8,335		8,335		8,383					4,903		0001
Purchased Call/S&P 500 INDEX/SPXN137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	3	5667.56													0001
Purchased Call/S&P 500 INDEX/SPXN137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	166,693	5776.65		3,617		3,567		3,167			(59)		827		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	30,633	6067.7		662		550		397			(112)		140		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,760,560	5667.56		14,437		14,156		13,882			(397)		8,669		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	283,197	5521.52		4,928		4,723		5,145			(243)		1,381		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	6	6013.13													0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,738,291	5770.2		13,906		13,095		12,381			(917)		8,389		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	113,003	5614.66		2,350		2,273		2,320			(84)		555		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	305,729	6071.17		6,726		5,664		4,002			(1,106)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXN138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	1,290,404	5693.31		9,033		9,008		8,516			(99)		6,417		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	714,089	5849.72		8,212		7,601		6,682			(630)		3,431		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	2,396,560	6101.24		20,371		16,806		11,970			(3,694)		10,827		0001
Purchased Call/S&P 500 INDEX/SPXC05BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	15,808	6129.58		329		293		186			(37)		74		0001
Purchased Call/S&P 500 INDEX/SPXM13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	188,147	5942.47		3,838		2,943		2,638			(917)		820		0001
Purchased Call/S&P 500 INDEX/SPXI00NSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	92,803	5918.25		1,949		1,514		1,401			(438)		409		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	1,138,201	5667.56		9,333		9,153		9,095			(254)		5,628		0001
Purchased Call/S&P 500 INDEX/SPXC05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	39,193	5842.63		835		777		690			(59)		189		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,071,218	5827.04		18,641		14,654		14,962			(4,097)		9,135		0001
Purchased Call/S&P 500 INDEX/SPXC05B9E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	62,596	6114.63		1,358		1,205		782			(166)		294		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXM13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	799,612	6071.17		9,355		7,878		5,772			(1,538)		3,655		0001
Purchased Call/S&P 500 INDEX/SPXC056SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	663,015	5909.03		7,824		6,056		5,733			(1,779)		2,914		0001
Purchased Call/S&P 500 INDEX/SPXA211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	9,826	5918.25		835		649		411			(188)		43		0001
Purchased Call/S&P 500 INDEX/SPXM13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	831,585	6101.24		5,655		4,673		3,397			(1,017)		3,776		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	33,511	5675.29		697		676		663			(23)		165		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	13,429	6049.24		305		248		184			(58)		60		0001
Purchased Call/S&P 500 INDEX/SPXD17ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	74,452	5767.57		1,281		1,259		1,142			(25)		369		0001
Purchased Call/S&P 500 INDEX/SPXC05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	86,801	5614.56		1,866		1,763		1,828			(107)		421		0001
Purchased Call/S&P 500 INDEX/SPXI100QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	02/02/2026	1	111,026	6040.53		2,487		2,103		1,566			(400)		510		0001
Purchased Call/S&P 500 INDEX/SPXM13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	22	5942.47													0001
Purchased Call/S&P 500 INDEX/SPXI100WSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	466	5599.3		6		6		6					2		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	915,728	6025.99		7,692		6,654		5,145			(1,090)		4,253		0001
Purchased Call/S&P 500 INDEX/SPXD17DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	46,468	6039.31		1,022		853		642			(171)		212		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,122	5638.94		64		62		62			(3)		25		0001
Purchased Call/S&P 500 INDEX/SPXD17DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/23/2026	1	329,067	6101.24		6,483		5,348		3,682			(1,175)		1,487		0001
Purchased Call/S&P 500 INDEX/SPXM13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	83,721	5937.34		1,641		1,322		1,150			(333)		374		0001
Purchased Call/S&P 500 INDEX/SPXD17ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	12,230	6051.97		269		235		170			(35)		57		0001
Purchased Call/S&P 500 INDEX/SPXC05A9H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	686,805	6037.88		6,250		5,320		4,135			(942)		3,165		0001
Purchased Call/S&P 500 INDEX/SPXM13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	313,707	5996.66		5,960		4,815		3,884			(1,195)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	255,827	6025.99		5,424		4,685		3,513			(775)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXC05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	49,100	5712.2		766		758		709			(10)		244		0001
Purchased Call/S&P 500 INDEX/SPXC05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	209,583	5675.12		3,752		3,617		3,565			(144)		1,028		0001
Purchased Call/S&P 500 INDEX/SPXM13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	920,439	5827.04		8,008		6,309		6,416			(1,746)		4,081		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	744,654	5675.29		6,330		6,138		6,064			(208)		3,662		0001
Purchased Call/S&P 500 INDEX/SPXD17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	724,230	5778.15		6,663		6,186		5,743			(493)		3,485		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	160,301	6083.57		3,495		3,011		2,107			(507)		741		0001
Purchased Call/S&P 500 INDEX/SPXA21KSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	58,203	6101.24		1,321		1,092		735			(238)		264		0001
Purchased Call/S&P 500 INDEX/SPXN136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	217,397	5662.89		3,848		3,763		3,673			(116)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXN131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	962,256	5983.25		8,083		7,326		5,718			(775)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXN132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	221,609	5861.57		4,986		4,586		3,897			(437)		1,058		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,145	6025.99		29		25		19			(4)		10		0001
Purchased Call/S&P 500 INDEX/SPXM13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	88,596	5996.66		1,577		1,277		1,031			(313)		398		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	264,083	5770.2		5,176		4,874		4,578			(341)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	676,370	6118.71		8,184		6,733		4,687			(1,502)		3,056		0001
Purchased Call/S&P 500 INDEX/SPXN138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4	5611.85													0001
Purchased Call/S&P 500 INDEX/SPXI100VS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	196,107	5849.72		4,256		3,939		3,432			(326)		942		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	748,608	6039.31		8,534		7,124		5,549			(1,426)		3,416		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	24,776	5954.5		396		366		291			(34)		118		0001
Purchased Call/S&P 500 INDEX/SPXA21JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	232,480	5827.04		5,208		4,103		4,160			(1,135)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXA21LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	755,586	6012.28		8,916		7,393		6,070			(1,539)		3,436		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	22,063	5949.91		490		390		340			(101)		98		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	893,039	6051.97		9,823		8,579		6,445			(1,265)		4,168		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	132,816	5667.56		2,258		2,214		2,157			(62)		657		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	775,756	5614.66		8,533		8,251		8,397			(304)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	16,418	5614.66		269		260		266			(10)		81		0001
Purchased Call/S&P 500 INDEX/SPXC05AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	288,361	6040.53		5,969		5,041		3,785			(968)		1,318		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	25,214	5955.25		567		516		408			(53)		120		0001
Purchased Call/S&P 500 INDEX/SPXD171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	48,717	5776.65		799		788		705			(13)		242		0001
Purchased Call/S&P 500 INDEX/SPXD17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	39,836	5572.07		645		612		647			(35)		194		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	6,086	5580.94		91		91		92			(1)		30		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	99,285	6083.57		1,320		1,138		805			(192)		459		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	46,659	6049.24		714		580		439			(135)		210		0001
Purchased Call/S&P 500 INDEX/SPXN130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	3,638,670	6114.63		29,109		25,822		17,801			(3,560)		17,115		0001
Purchased Call/S&P 500 INDEX/SPXN134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	1,070,080	5521.52		8,347		8,000		8,741			(412)		5,217		0001
Purchased Call/S&P 500 INDEX/SPXN131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	395,460	6013.13		7,395		6,676		4,905			(772)		1,869		0001
Purchased Call/S&P 500 INDEX/SPXM13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	804,250	5975.38		7,319		5,645		4,973			(1,684)		3,528		0001
Purchased Call/S&P 500 INDEX/SPXN131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	1,825,185	6013.13		15,332		13,841		10,491			(1,601)		8,625		0001
Purchased Call/S&P 500 INDEX/SPXN136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	869,836	5662.89		10,351		10,122		9,954			(312)		4,283		0001
Purchased Call/S&P 500 INDEX/SPXN138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	1,686,496	5580.94		14,841		14,841		15,150			(122)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXN134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	129,897	5770.2		2,780		2,619		2,440			(182)		630		0001
Purchased Call/S&P 500 INDEX/SPXN13B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	852,898	5580.94		7,250		7,250		7,398			(59)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXN130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	31,014	6144.15		549		490		306			(60)		146		0001
Purchased Call/S&P 500 INDEX/SPXN134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	941,185	5599.3		7,718		7,335		7,699			(402)		4,582		0001
Purchased Call/S&P 500 INDEX/SPXN134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,116,933	5770.2		9,271		8,734		8,268			(606)		5,414		0001
Purchased Call/S&P 500 INDEX/SPXB05M$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	604,000	5586.86	4,711			195		16,310			(1,162)		632		0001
Purchased Call/S&P 500 INDEX/SPXH00P$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	1	518,000	5892.38	2,694			494		3			(666)		1,110		0001
Purchased Call/S&P 500 INDEX/SPXH00R$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	512,000	6076.66	2,253			501					(557)		1,206		0001
Purchased Call/S&P 500 INDEX/SPXB05M$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	1	429,000	5618.58	5,148			99		3,996			(1,269)		318		0001
Purchased Call/S&P 500 INDEX/SPXB05M$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	1	487,000	5661.93	3,701			31		31			(913)		255		0001
Purchased Call/S&P 500 INDEX/SPXL13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	541,000	5841.05	2,164			346		68			(534)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXL13C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	558,000	5811.38	2,232			365		322			(550)		1,131		0001
Purchased Call/S&P 500 INDEX/SPXL131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	389,000	6079.63	1,789			386		3			(441)		905		0001
Purchased Call/S&P 500 INDEX/SPXL13E$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	547,000	5894.55	2,024			357		3			(499)		1,154		0001
Purchased Call/S&P 500 INDEX/SPXL13E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	364,000	5929.59	1,529			274					(377)		774		0001
Purchased Call/S&P 500 INDEX/SPXL132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	822,000	5493.76	6,905			308		38,240			(1,712)		887		0001
Purchased Call/S&P 500 INDEX/SPXL13E$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	327,000	5741.1	2,714			479		996			(669)		690		0001
Purchased Call/S&P 500 INDEX/SPXH00E$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/11/2025	1	509,000	5711.17	3,970			110		1			(979)		442		0001
Purchased Call/S&P 500 INDEX/SPXL130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	410,000	5626.7	4,961			109		3,978			(1,223)		322		0001
Purchased Call/S&P 500 INDEX/SPXL132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	1	381,000	5482.17	4,001			178		17,164			(989)		411		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05VN\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	1	386,000	6003.55	2,277			527		4			(562)		931		0001
Purchased Call/S&P 500 INDEX/SPXB05VM\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	1	715,000	5758	3,933			415		59			(972)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXL135\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	656,000	5673.9	3,674			316		2,722			(908)		971		0001
Purchased Call/S&P 500 INDEX/SPXL135\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	1	499,000	5522.74	3,693			305		17,871			(911)		727		0001
Purchased Call/S&P 500 INDEX/SPXL138\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	432,000	5850.05	1,728			205		10			(426)		750		0001
Purchased Call/S&P 500 INDEX/SPXK13Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	480,000	5729.98	3,648			30					(902)		251		0001
Purchased Call/S&P 500 INDEX/SPXB05VM\$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	1	451,000	5576.26	3,518			223		14,257			(867)		578		0001
Purchased Call/S&P 500 INDEX/SPXH00GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/25/2025	1	593,000	5525.5	5,278			351		24,051			(1,301)		776		0001
Purchased Call/S&P 500 INDEX/SPXH00JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2025	1	436,000	5735.73	2,747			318		613			(677)		748		0001
Purchased Call/S&P 500 INDEX/SPXH00RS\$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	1	368,000	6094.37	1,546			343					(381)		867		0001
Purchased Call/S&P 500 INDEX/SPXL13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	469,000	6102.38	1,782			422		4			(439)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXL13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	412,000	5872.21	1,772			249		15			(437)		778		0001
Purchased Call/S&P 500 INDEX/SPXL131\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	500,000	6090.6	2,250			485		4			(555)		1,163		0001
Purchased Call/S&P 500 INDEX/SPXL13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	541,000	6039.29	2,489			601		2			(615)		1,328		0001
Purchased Call/S&P 500 INDEX/SPXK13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	541,000	5757.63	3,300			9					(814)		200		0001
Purchased Call/S&P 500 INDEX/SPXL133\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	874,000	5577.61	6,905			418		26,872			(1,703)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXL13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	562,000	5988.11	2,079			407		2			(513)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXL13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	624,000	5860.67	2,683			440		28			(663)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXK13Y\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	491,000	5770.77	3,339								(823)		128		0001
Purchased Call/S&P 500 INDEX/SPXL13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	563,000	5920.07	2,083			287		2			(514)		1,052		0001
Purchased Call/S&P 500 INDEX/SPXH00QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	1	598,000	6050.8	2,272			461					(562)		1,346		0001
Purchased Call/S&P 500 INDEX/SPXL13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	535,000	6082.97	1,926			465		5			(476)		1,313		0001
Purchased Call/S&P 500 INDEX/SPXH00SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	670,000	6076.66	2,948			655					(729)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXL137\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	452,000	5760.62	2,486			262		195			(615)		739		0001
Purchased Call/S&P 500 INDEX/SPXB05VM\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	1	559,000	5676.7	4,584			114		242			(1,130)		463		0001
Purchased Call/S&P 500 INDEX/SPXB05VM\$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	427,000	5506.04	4,825			199		18,342			(1,190)		447		0001
Purchased Call/S&P 500 INDEX/SPXB05VM\$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	1	401,000	5443.58	4,571			365		21,217			(1,127)		575		0001
Purchased Call/S&P 500 INDEX/SPXH00ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	1	407,000	5628.07	3,622			101		3,692			(896)		353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	612,000	5880.28	2,264			328		26			(560)		1,166		0001
Purchased Call/S&P 500 INDEX/SPXL133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	637,000	5630.36	4,141			276		10,622			(1,024)		834		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2025	1	461,000	6022.76	1,798			357					(443)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	1	103,000	5925.88	731			148		1			(181)		232		0001
Purchased Call/S&P 500 INDEX/SPXL135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	505,000	5577.03	2,980			238		13,409			(735)		724		0001
Purchased Call/S&P 500 INDEX/SPXL136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	536,000	5732.38	2,948			300		687			(727)		865		0001
Purchased Call/S&P 500 INDEX/SPXL130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	657,000	5756.95	4,402			97					(1,085)		516		0001
Purchased Call/S&P 500 INDEX/SPXB05MS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	1	378,000	5530.04	4,158			160		13,912			(1,025)		383		0001
Purchased Call/S&P 500 INDEX/SPXB05MSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	477,000	5907.84	1,670			209		1			(413)		847		0001
Purchased Call/S&P 500 INDEX/SPXH00P$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	1	554,000	5932.49	2,271			416					(562)		1,187		0001
Purchased Call/S&P 500 INDEX/SPXB05MSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	1	407,000	5758.23	2,605			309		562			(642)		707		0001
Purchased Call/S&P 500 INDEX/SPXL13J$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	400,000	6046.31	2,000			468					(493)		971		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	1	533,000	6050.8	2,079			422					(514)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXL136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	702,000	5740.19	3,650			362		214			(900)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXB05MSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	492,000	5876.02	2,066			258		1			(511)		873		0001
Purchased Call/S&P 500 INDEX/SPXL138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	522,000	5860.2	2,610			316		13			(644)		916		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	452,000	5727.38	3,435			29					(849)		237		0001
Purchased Call/S&P 500 INDEX/SPXL135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	425,000	5671.34	2,423			209		2,145			(599)		629		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	525,000	5732.64	3,780			21					(932)		238		0001
Purchased Call/S&P 500 INDEX/SPXL13C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	500,000	5873.87	2,000			328		18			(495)		1,014		0001
Purchased Call/S&P 500 INDEX/SPXB05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	1	600,000	5511.88	5,700			251		25,656			(1,405)		647		0001
Purchased Call/S&P 500 INDEX/SPXL132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	536,000	5493.76	4,610			205		24,879			(1,143)		578		0001
Purchased Call/S&P 500 INDEX/SPXL133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	568,000	5602.31	4,203			280		15,194			(1,039)		743		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2025	1	397,000	6267.92	1,985			580					(489)		1,075		0001
Purchased Call/S&P 500 INDEX/SPXB05V$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	546,000	6455.44	1,529			756		8			(378)		1,912		0001
Purchased Call/S&P 500 INDEX/SPXI003$D	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/09/2024	08/08/2025	1	511,000	5886.59	4,241			1,520		913			(1,049)		1,525		0001
Purchased Call/S&P 500 INDEX/SPXI005$K	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/28/2024	08/28/2025	1	514,000	6145.81	3,187			1,308		44			(786)		1,648		0001
Purchased Call/S&P 500 INDEX/SPXL13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	487,000	5790.23	4,188			1,465		4,268			(1,033)		1,442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	588,000	6216.51	2,881			1,175		24			(710)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXI007$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	370,000	6242.07	1,813			826		9			(448)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXB050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	416,000	6074.77	2,621			786		8			(648)		1,137		0001
Purchased Call/S&P 500 INDEX/SPXB05R$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	372,000	6278.2	1,488			622		7			(368)		1,196		0001
Purchased Call/S&P 500 INDEX/SPXB05S$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	348,000	6048.65	2,610			1,114		68			(644)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXI001$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/31/2024	07/31/2025	1	394,000	6077.29	2,522			841		11			(622)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXB05R$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	534,000	6241.48	2,456			1,026		26			(607)		1,717		0001
Purchased Call/S&P 500 INDEX/SPXI003$C	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/09/2024	08/08/2025	1	396,000	5905.3	2,970			1,064		687			(734)		1,182		0001
Purchased Call/S&P 500 INDEX/SPXL13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	385,000	6157.31	1,733			449		2			(430)		977		0001
Purchased Call/S&P 500 INDEX/SPXB05V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	485,000	6289.03	3,007			1,487		22			(743)		1,698		0001
Purchased Call/S&P 500 INDEX/SPXI009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	1	425,000	6411.83	1,530			754		2			(377)		1,488		0001
Purchased Call/S&P 500 INDEX/SPXI008$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	451,000	6421.07	1,263			600		1			(312)		1,548		0001
Purchased Call/S&P 500 INDEX/SPXI007$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	484,000	6202.69	2,759			1,257		17			(682)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	469,000	6207.77	2,204			618					(545)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXB05R$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	1	537,000	6233.01	2,631			1,116		14			(644)		1,750		0001
Purchased Call/S&P 500 INDEX/SPXI002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	390,000	5907.95	3,471			1,176		190			(858)		1,132		0001
Purchased Call/S&P 500 INDEX/SPXB05N$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	412,000	6068.17	1,936			492		1			(477)		1,040		0001
Purchased Call/S&P 500 INDEX/SPXB05S$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	492,000	6168.72	1,968			878		36			(485)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXL13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	454,000	5966.49	3,723			1,231		212			(918)		1,307		0001
Purchased Call/S&P 500 INDEX/SPXI008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	1	500,000	6185.7	2,900			1,358		31			(715)		1,711		0001
Purchased Call/S&P 500 INDEX/SPXL13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	426,000	5873.99	5,495			1,755		1,467			(1,359)		1,201		0001
Purchased Call/S&P 500 INDEX/SPXB05U$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	638,000	6455.28	1,595			773		10			(393)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXM133S$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	394,000	6011.46	2,561			1,129		479			(628)		1,308		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	594,000	5977.87	4,217			1,557		339			(1,040)		1,806		0001
Purchased Call/S&P 500 INDEX/SPXB05T$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	434,000	6344.54	1,476			687		10			(364)		1,481		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	426,000	6014.04	4,899			1,374		2			(1,211)		1,126		0001
Purchased Call/S&P 500 INDEX/SPXB05N$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	368,000	6168.14	1,656			452		1			(408)		963		0001
Purchased Call/S&P 500 INDEX/SPXI004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	1	488,000	6081.9	3,123			1,180		26			(772)		1,495		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI006SR	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/05/2024	09/05/2025	1	426,000	6081.27	2,599			1,130		138			(641)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXI008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	469,000	6421.07	1,313			624		1			(325)		1,610		0001
Purchased Call/S&P 500 INDEX/SPXI008SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	684,000	6281.36	3,625			1,722		13			(896)		2,348		0001
Purchased Call/S&P 500 INDEX/SPXH00YS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	622,000	6204.96	2,986			838					(738)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXI007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	459,000	6334.9	1,423			648		2			(352)		1,543		0001
Purchased Call/S&P 500 INDEX/SPXI003SB	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/08/2025	1	417,000	5766.35	5,713			2,047		4,870			(1,413)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXI009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	1	436,000	6303.07	2,311			1,127		10			(570)		1,522		0001
Purchased Call/S&P 500 INDEX/SPXB05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	741,000	6458.31	2,075			1,026		11			(513)		2,595		0001
Purchased Call/S&P 500 INDEX/SPXH00VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/03/2025	1	410,000	6126.71	1,763			455					(435)		1,040		0001
Purchased Call/S&P 500 INDEX/SPXI004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	1	416,000	6154.83	2,829			1,107		8			(698)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2025	1	498,000	6186.21	2,689			793					(663)		1,354		0001
Purchased Call/S&P 500 INDEX/SPXL13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	691,000	6037.76	4,422			1,413		91			(1,093)		1,948		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	507,000	6198.07	3,042			1,208		22			(752)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXL13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	503,000	6037.76	3,270			1,044		37			(808)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXI007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	1	391,000	6131.76	2,424			1,089		39			(598)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXM130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	425,000	6203.71	2,593			1,043		20			(636)		1,349		0001
Purchased Call/S&P 500 INDEX/SPXI005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	1	585,000	6179.12	2,867			1,194		12			(707)		1,881		0001
Purchased Call/S&P 500 INDEX/SPXB050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	485,000	6072.02	3,153			946		10			(779)		1,325		0001
Purchased Call/S&P 500 INDEX/SPXI000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2025	1	436,000	5988.84	3,139			986		62			(774)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXI002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	484,000	5910.62	4,211			1,427		297			(1,041)		1,405		0001
Purchased Call/S&P 500 INDEX/SPXI004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2025	1	535,000	6184.82	2,729			1,060		5			(673)		1,668		0001
Purchased Call/S&P 500 INDEX/SPXM133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	833,000	5984.42	6,081			2,652		1,297			(1,504)		2,740		0001
Purchased Call/S&P 500 INDEX/SPXB15VSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	8,591	5828	203			118		102			(50)		33		0001
Purchased Call/S&P 500 INDEX/SPXA21B$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	22,045	5916.98	507			324		167			(125)		88		0001
Purchased Call/S&P 500 INDEX/SPXB05VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	430,000	6380.81	2,064			1,061		15			(510)		1,535		0001
Purchased Call/S&P 500 INDEX/SPXB05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	572,000	6444.07	2,059			1,058		14			(509)		2,042		0001
Purchased Call/S&P 500 INDEX/SPXM13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	749,000	6732.16	3,296			2,306		49			(813)		3,130		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	927,000	6686.63	3,430			2,556		103			(846)		3,986		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/01/2025	1	2,642	.6039	62			42		8			(15)		11		0001
Purchased Call/S&P 500 INDEX/SPXM130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	675,000	6674.24	3,105			2,290		79			(766)		2,892		0001
Purchased Call/S&P 500 INDEX/SPXM13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	644,000	6619.83	2,962			1,844		34			(730)		2,539		0001
Purchased Call/S&P 500 INDEX/SPXM13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	458,000	6723.66	2,107			1,457		30			(517)		1,903		0001
Purchased Call/S&P 500 INDEX/SPXM13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	930,000	6728.61	3,999			2,721		56			(986)		3,833		0001
Purchased Call/S&P 500 INDEX/SPXM13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	884,000	6677.63	3,801			2,649		67			(937)		3,687		0001
Purchased Call/S&P 500 INDEX/SPXM13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	580,000	6698.73	2,552			1,803		43			(629)		2,429		0001
Purchased Call/S&P 500 INDEX/SPXM130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,042,000	6612.71	4,585			3,426		146			(1,134)		4,481		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	1,343,000	6461.53	5,506			3,151		61			(1,361)		5,057		0001
Purchased Call/S&P 500 INDEX/SPXI00BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	470,000	6469.22	2,350			1,257		3			(581)		1,709		0001
Purchased Call/S&P 500 INDEX/SPXM13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	529,000	6688.14	2,169			1,470		35			(535)		2,176		0001
Purchased Call/S&P 500 INDEX/SPXM13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	901,000	6671.81	3,604			2,413		58			(891)		3,668		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	909,000	6656.73	4,000			2,678		62			(989)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXM131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	660,000	6511.78	4,224			2,711		65			(1,042)		2,642		0001
Purchased Call/S&P 500 INDEX/SPXM13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	451,000	.6713	1,984			1,363		30			(489)		1,863		0001
Purchased Call/S&P 500 INDEX/SPXI00CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	434,000	6483.76	2,040			1,091		2			(504)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXB05WSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	1	456,000	6415.86	2,326			1,240		14			(573)		1,658		0001
Purchased Call/S&P 500 INDEX/SPXB05WSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	488,000	6469.71	1,952			1,027		11			(481)		1,770		0001
Purchased Call/S&P 500 INDEX/SPXI00LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	1	684,000	6500.48	3,694			2,656		70			(911)		2,898		0001
Purchased Call/S&P 500 INDEX/SPXM13ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	571,000	6582.25	2,969			1,925		42			(732)		2,291		0001
Purchased Call/S&P 500 INDEX/SPXM13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/22/2025	1	1,118,558	.6487	4,176			2,373		62			(1,035)		4,191		0001
Purchased Call/S&P 500 INDEX/SPXM13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	640,000	6729.75	2,816			1,940		40			(696)		2,643		0001
Purchased Call/S&P 500 INDEX/SPXM131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	1,550,000	6608.06	6,975			4,534		108			(1,725)		6,219		0001
Purchased Call/S&P 500 INDEX/SPXM13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,137,015	.6451	6,041			3,521		88			(1,494)		4,333		0001
Purchased Call/S&P 500 INDEX/SPX815YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	15,226	.6051	529			377		64			(131)		64		0001
Purchased Call/S&P 500 INDEX/SPXI00BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	1	485,000	6383.75	2,474			1,295		8			(610)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXI00AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	1	577,000	6382.38	2,135			1,076		4			(526)		2,048		0001
Purchased Call/S&P 500 INDEX/SPXA21BSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	1,858,000	6501.71	10,033			6,326		74			(2,481)		7,342		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05V5R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	400,000	6464.2	1,280			658		8			(316)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXM13G5U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	896,000	6612.31	4,480			2,777		47			(1,105)		3,525		0001
Purchased Call/S&P 500 INDEX/SPXM13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,685,000	6565.45	13,694			9,966		420			(3,386)		11,396		0001
Purchased Call/S&P 500 INDEX/SPXM13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	968,000	6732.79	4,066			2,801		60			(1,005)		3,998		0001
Purchased Call/S&P 500 INDEX/SPXM13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	657,000	6486.06	4,468			3,242		149			(1,102)		2,788		0001
Purchased Call/S&P 500 INDEX/SPXM131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	1,020,000	6550.1	4,998			3,194		82			(1,232)		4,075		0001
Purchased Call/S&P 500 INDEX/SPXC055SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	611,000	6685.92	3,299			2,363		33			(814)		2,583		0001
Purchased Call/S&P 500 INDEX/SPXM13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,026,335	6475	5,215			2,838		49			(1,289)		3,780		0001
Purchased Call/S&P 500 INDEX/SPXM13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	689,000	6637.61	2,825			1,881		47			(698)		2,794		0001
Purchased Call/S&P 500 INDEX/SPXM13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,604,000	6612.71	7,218			5,393		233			(1,785)		6,898		0001
Purchased Call/S&P 500 INDEX/SPXM13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,026,000	6536.17	7,699			4,256		84			(1,904)		7,499		0001
Purchased Call/S&P 500 INDEX/SPXM13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,356,000	6692.51	6,373			4,514		109			(1,576)		5,678		0001
Purchased Call/S&P 500 INDEX/SPXM13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	1,352,000	6646.06	6,084			3,728		62			(1,504)		5,260		0001
Purchased Call/S&P 500 INDEX/SPXM13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,150,863	6503	5,022			2,776		54			(1,242)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXM13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,492,000	6344.65	8,504			5,032		229			(2,103)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXB05V5I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	499,000	6394.68	1,697			860		14			(418)		1,776		0001
Purchased Call/S&P 500 INDEX/SPXI100C1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	488,000	6507.02	2,098			1,130		2			(515)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXM13S58	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	592,000	6508.02	2,842			2,151		151			(701)		2,569		0001
Purchased Call/S&P 500 INDEX/SPXM13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,080,000	6704.61	4,644			3,290		79			(1,148)		4,522		0001
Purchased Call/S&P 500 INDEX/SPX9150$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	28,935	6067.7		663		551		147			(113)		132		0001
Purchased Call/S&P 500 INDEX/SPX815Z$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	3,150	6049.24		72		59		17			(14)		14		0001
Purchased Call/S&P 500 INDEX/SPX9153S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	4,866	6063		117		103		27			(15)		23		0001
Purchased Call/S&P 500 INDEX/SPXM13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	929,000	6510.08	5,110			3,969		267			(1,148)		4,090		0001
Purchased Call/S&P 500 INDEX/SPX154S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	43,489	6137		951		856		186			(102)		205		0001
Purchased Call/S&P 500 INDEX/SPXM13WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	625,000	6688.92	3,188			2,599		110			(594)		2,819		0001
Purchased Call/S&P 500 INDEX/SPXM13ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	534,000	6657.17	2,563			2,238		150			(330)		2,492		0001
Purchased Call/S&P 500 INDEX/SPXM13WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,409,000	6729.67	6,341			5,231		231			(1,150)		6,366		0001
Purchased Call/S&P 500 INDEX/SPXM13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	683,000	6525.14	3,552			2,861		220			(720)		3,049		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13W\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	503,000	6739.76		2,364		1,945		76			(434)		2,272		0001
Purchased Call/S&P 500 INDEX/SPXN132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	591,000	6523.98		3,723		3,385		429			(347)		2,814		0001
Purchased Call/S&P 500 INDEX/SPXI00X\$9	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/12/2025	03/12/2026	1	838,000	6153.63		8,967		8,522		6,418			(467)		4,079		0001
Purchased Call/S&P 500 INDEX/SPXI00WSU	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/11/2025	03/11/2026	1	541,000	6084.7		7,466		7,075		5,588			(409)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXN138\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	1,239,000	6127.87		11,399		11,399		13,111			(94)		6,161		0001
Purchased Call/S&P 500 INDEX/SPXM13Z\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,884,000	6631.6		8,855		7,650		564			(1,265)		8,709		0001
Purchased Call/S&P 500 INDEX/SPXM13S\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	1,423,000	6566.43		6,404		4,909		281			(1,531)		6,198		0001
Purchased Call/S&P 500 INDEX/SPXN134\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	1,397,000	6188.74		14,669		14,098		9,091			(685)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXI00X\$O	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/13/2025	03/13/2026	1	565,000	6068.15		6,724		6,444		6,453			(332)		2,754		0001
Purchased Call/S&P 500 INDEX/SPXM13X\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,457,000	6644.58		6,702		5,660		364			(1,086)		6,659		0001
Purchased Call/S&P 500 INDEX/SPXM13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,696,000	6424.31		10,006		7,866		785			(2,199)		7,480		0001
Purchased Call/S&P 500 INDEX/SPXN133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	691,000	6312.37		6,772		6,359		1,957			(464)		3,335		0001
Purchased Call/S&P 500 INDEX/SPXN132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	411,000	6521.89		2,754		2,511		299			(249)		1,960		0001
Purchased Call/S&P 500 INDEX/SPXN133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,397,000	6341.45		14,389		13,557		3,602			(941)		6,771		0001
Purchased Call/S&P 500 INDEX/SPXM13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	677,000	6514.71		3,317		2,568		185			(754)		2,975		0001
Purchased Call/S&P 500 INDEX/SPXC05HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	843,000	6251.25		6,154		6,137		4,309			(67)		4,192		0001
Purchased Call/S&P 500 INDEX/SPXM13S\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	1,032,000	6417.26		7,224		5,523		453			(1,742)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXN132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	1,770,000	6552.93		11,682		10,773		1,098			(995)		8,453		0001
Purchased Call/S&P 500 INDEX/SPXN138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	506,000	6283.42		3,593		3,553		2,411			(49)		2,513		0001
Purchased Call/S&P 500 INDEX/SPXN136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	1,087,000	6242.82		8,913		8,643		5,680			(293)		5,345		0001
Purchased Call/S&P 500 INDEX/SPXN136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	1,685,000	6220.15		14,660		14,377		10,546			(399)		8,332		0001
Purchased Call/S&P 500 INDEX/SPXM13V\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	1,535,000	6611.32		6,908		5,580		347			(1,385)		6,853		0001
Purchased Call/S&P 500 INDEX/SPXN131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	1,429,000	6596.4		7,574		6,837		655			(791)		6,753		0001
Purchased Call/S&P 500 INDEX/SPXN130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,449,000	6719.98		6,955		6,161		353			(860)		6,773		0001
Purchased Call/S&P 500 INDEX/SPXH00FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	1	477,000	100	4,150			185		209			(1,029)		515		0001
Purchased Call/S&P 500 INDEX/SPXH00LSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2024	05/23/2025	1	369,000	100	3,395			490					(837)		703		0001
Purchased Call/S&P 500 INDEX/SPXH00T\$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/26/2024	06/26/2025	1	418,000	100	3,511			832					(866)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXH00G\$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2024	04/22/2025	1	379,000	100	3,108			180					(766)		465		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00HSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/02/2025	1	530,000	100	4,823			414					(1,189)		785		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	05/14/2025	1	463,000	100	3,843			455					(948)		804		0001
Purchased Call/S&P 500 INDEX/SPXH00LS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	806,000	100	9,027			1,308					(2,232)		1,536		0001
Purchased Call/S&P 500 INDEX/SPXH00KSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2024	05/21/2025	1	478,000	100	4,254			586					(1,049)		893		0001
Purchased Call/S&P 500 INDEX/SPXH00GSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/24/2025	1	373,000	100	2,686			170					(662)		478		0001
Purchased Call/S&P 500 INDEX/SPXH00US7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	419,000	100	4,400			1,063					(1,088)		1,029		0001
Purchased Call/S&P 500 INDEX/SPXH00PSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/07/2024	06/06/2025	1	408,000	100	3,631			666					(898)		874		0001
Purchased Call/S&P 500 INDEX/SPXH00FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	1	593,000	100	4,744			211					(1,176)		640		0001
Purchased Call/S&P 500 INDEX/SPXH00CSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/04/2025	1	404,000	100	3,232			27					(797)		211		0001
Purchased Call/S&P 500 INDEX/SPXB05NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	1	538,000	100	5,003			1,015					(1,237)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXH00LSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	474,000	100	5,309			769		459			(1,313)		903		0001
Purchased Call/S&P 500 INDEX/SPXH00DSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	06/04/2025	1	458,000	100	3,710			654					(915)		966		0001
Purchased Call/S&P 500 INDEX/SPXH00NSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	495,000	100	4,653			763					(1,150)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXH00PSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/11/2024	06/11/2025	1	449,000	100	3,817			746					(941)		997		0001
Purchased Call/S&P 500 INDEX/SPXH00FS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	04/15/2025	1	733,000	100	5,351			206					(1,319)		743		0001
Purchased Call/S&P 500 INDEX/SPXH00ISP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2024	05/09/2025	1	445,000	100	3,961			417					(977)		727		0001
Purchased Call/S&P 500 INDEX/SPXH00US8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	403,000	100	3,546			857					(877)		989		0001
Purchased Call/S&P 500 INDEX/SPXH00ISV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	545,000	100	4,796			506					(1,186)		891		0001
Purchased Call/S&P 500 INDEX/SPXH00QS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2024	06/12/2025	1	362,000	100	2,896			574					(714)		809		0001
Purchased Call/S&P 500 INDEX/SPXH00RST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/20/2025	1	433,000	100	4,027			892		97			(993)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXH00KS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/17/2024	05/16/2025	1	524,000	100	4,664			583					(1,153)		930		0001
Purchased Call/S&P 500 INDEX/SPXH00ES4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	04/10/2025	1	581,000	100	4,125			102					(1,017)		481		0001
Purchased Call/S&P 500 INDEX/SPXH00SS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/21/2024	06/20/2025	1	394,000	100	3,349			744					(828)		928		0001
Purchased Call/S&P 500 INDEX/SPXH00RS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/17/2024	06/17/2025	1	490,000	100	4,410			938					(1,087)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXH00NSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/30/2025	1	408,000	100	3,713			607					(915)		827		0001
Purchased Call/S&P 500 INDEX/SPXH00ESP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/14/2025	1	446,000	100	3,523			126					(864)		437		0001
Purchased Call/S&P 500 INDEX/SPXH00JSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/15/2025	1	444,000	100	3,286			398					(810)		779		0001
Purchased Call/S&P 500 INDEX/SPXH00QSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/13/2025	1	394,000	100	4,019			815					(994)		887		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00RS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2025	1	564,000	100	4,681			1,009					(1,154)		1,312		0001
Purchased Call/S&P 500 INDEX/SPXH00DSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/09/2024	04/09/2025	1	393,000	100	2,790			61					(688)		309		0001
Purchased Call/S&P 500 INDEX/SPXH00KSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/17/2024	05/16/2025	1	425,000	100	3,825			478					(946)		754		0001
Purchased Call/S&P 500 INDEX/SPXH00ESN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	448,000	100	3,853			107					(953)		389		0001
Purchased Call/S&P 500 INDEX/SPXH00FS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2024	04/16/2025	1	497,000	100	3,578			148					(882)		520		0001
Purchased Call/S&P 500 INDEX/SPXH00US9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/30/2025	1	464,000	100	4,083			1,012					(1,001)		1,158		0001
Purchased Call/S&P 500 INDEX/SPXH00ESC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/11/2025	1	426,000	100	3,365			93					(830)		370		0001
Purchased Call/S&P 500 INDEX/SPXH00ISF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2024	05/08/2025	1	488,000	100	3,514			358					(866)		787		0001
Purchased Call/S&P 500 INDEX/SPXH00KSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/17/2024	05/19/2025	1	417,000	100	3,419			452					(839)		764		0001
Purchased Call/S&P 500 INDEX/SPXH00DSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2024	04/08/2025	1	394,000	100	3,349			65					(826)		292		0001
Purchased Call/S&P 500 INDEX/SPXH00FSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/18/2024	04/17/2025	1	495,000	100	3,960			176					(979)		534		0001
Purchased Call/S&P 500 INDEX/SPXH00KS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/20/2024	05/20/2025	1	423,000	100	3,426			463		715			(845)		783		0001
Purchased Call/S&P 500 INDEX/SPXH00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2024	05/16/2025	1	545,000	100	4,851			605					(1,196)		967		0001
Purchased Call/S&P 500 INDEX/SPXH00DS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/05/2024	04/07/2025	1	472,000	100	3,115			51					(764)		327		0001
Purchased Call/S&P 500 INDEX/SPXH00HSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/03/2024	05/02/2025	1	418,000	100	2,968			256					(734)		619		0001
Purchased Call/S&P 500 INDEX/SPXH00CSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/03/2025	1	437,000	100	2,447			13					(603)		198		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/16/2025	1	538,000	100	4,627			969					(1,135)		1,236		0001
Purchased Call/S&P 500 INDEX/SPXH00HSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/03/2024	05/02/2025	1	488,000	100	3,806			328					(941)		722		0001
Purchased Call/S&P 500 INDEX/SPXH00ES0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	346,000	100	2,733			76					(676)		300		0001
Purchased Call/S&P 500 INDEX/SPXH00FSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2024	04/17/2025	1	467,000	100	3,409			150					(841)		504		0001
Purchased Call/S&P 500 INDEX/SPXH00QSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	387,000	100	3,677			743					(907)		871		0001
Purchased Call/S&P 500 INDEX/SPXH00IS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2024	05/07/2025	1	372,000	100	2,976			295					(734)		592		0001
Purchased Call/S&P 500 INDEX/SPXH00HS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2024	04/30/2025	1	445,000	100	3,516			281					(867)		638		0001
Purchased Call/S&P 500 INDEX/SPXH00NSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	06/02/2025	1	391,000	100	3,675			628					(901)		812		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	393,000	100	2,437			953		283			(601)		1,230		0001
Purchased Call/S&P 500 INDEX/SPXI005ST	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/30/2024	08/29/2025	1	517,000	100	3,619			1,512					(895)		1,663		0001
Purchased Call/S&P 500 INDEX/SPXI003S4	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/07/2024	08/07/2025	1	385,000	100	2,118			747		9			(522)		1,144		0001
Purchased Call/S&P 500 INDEX/SPXD172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/15/2025	1	455,000	100	3,413			1,570		2			(837)		1,543		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/22/2025	1	536,000	100	3,966			1,576		283			(981)		1,683		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	514,000	100	4,112			2,033		42			(1,017)		1,800		0001
Purchased Call/S&P 500 INDEX/SPXI009$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/25/2025	1	365,000	100	2,190			1,068		174			(540)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2024	07/29/2025	1	412,000	100	2,802			921					(693)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXI003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	1	412,000	100	2,719			996					(670)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXI005$S	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/30/2024	08/29/2025	1	533,000	100	3,731			1,559					(923)		1,714		0001
Purchased Call/S&P 500 INDEX/SPXD170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/19/2025	1	405,000	100	2,633			1,021		8			(653)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	430,000	100	3,139			1,003		114			(776)		1,212		0001
Purchased Call/S&P 500 INDEX/SPXD172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	491,000	100	3,192			1,486		84			(787)		1,675		0001
Purchased Call/S&P 500 INDEX/SPXH00V$Y	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/05/2024	07/03/2025	1	596,000	100	5,066			1,312					(1,256)		1,512		0001
Purchased Call/S&P 500 INDEX/SPXI007$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	596,000	100	4,112			1,793		17			(1,017)		1,961		0001
Purchased Call/S&P 500 INDEX/SPXH00X$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/09/2025	1	580,000	100	4,524			1,234					(1,116)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXI005$U	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/30/2024	09/02/2025	1	373,000	100	2,872			1,218		2			(702)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXI006$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/05/2024	09/05/2025	1	378,000	100	2,419			1,052		4			(597)		1,243		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$H	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/17/2024	07/17/2025	1	539,000	100	3,881			1,144					(957)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXH00V$X	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/05/2024	07/03/2025	1	508,000	100	5,182			1,342					(1,285)		1,289		0001
Purchased Call/S&P 500 INDEX/SPXI008$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	09/22/2025	1	432,000	100	2,938			1,408					(720)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXD173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2024	09/26/2025	1	433,000	100	3,248			1,601		469			(801)		1,516		0001
Purchased Call/S&P 500 INDEX/SPXD170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/25/2025	1	376,000	100	2,782			1,119		229			(682)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2024	08/13/2025	1	369,000	100	2,546			940					(628)		1,122		0001
Purchased Call/S&P 500 INDEX/SPXD171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/12/2025	1	427,000	100	3,203			1,459					(792)		1,435		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/19/2024	07/21/2025	1	442,000	100	3,403			1,041		331			(835)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXD170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	537,000	100	3,544			1,339					(876)		1,645		0001
Purchased Call/S&P 500 INDEX/SPXH00V$0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/03/2024	07/03/2025	1	395,000	100	2,410			622					(594)		1,002		0001
Purchased Call/S&P 500 INDEX/SPX140N$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	353,681	100	3,183			2,193		30			(787)		1,461		0001
Purchased Call/S&P 500 INDEX/SPX261P$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	557,274	100	5,851			3,235		159			(1,447)		2,063		0001
Purchased Call/S&P 500 INDEX/SPX140N$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	472,878	100	4,776			3,026		177			(1,171)		1,881		0001
Purchased Call/S&P 500 INDEX/SPX140N$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	293,401	100	3,198			2,211		69			(784)		1,219		0001
Purchased Call/S&P 500 INDEX/SPX140M$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	231,870	100	2,319			1,444					(572)		914		0001
Purchased Call/S&P 500 INDEX/SPX140M$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	240,515	100	2,549			1,426		208			(629)		899		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	19,352	100	182			134		12			(45)		83		0001
Purchased Call/S&P 500 INDEX/SPX140NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	304,036	100	3,314			2,283		51			(819)		1,256		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	424,575	100	4,458			3,169		16			(1,093)		1,788		0001
Purchased Call/S&P 500 INDEX/SPX140SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	238,477	100	2,480			1,805		221			(613)		1,012		0001
Purchased Call/S&P 500 INDEX/SPX100MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	506,033	100	5,718			4,312		187			(1,410)		2,192		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	424,678	100	4,629			2,678		41			(1,141)		1,614		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	409,988	100	4,223			2,655					(1,041)		1,620		0001
Purchased Call/S&P 500 INDEX/SPXD174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	1	514,000	100	4,061			2,172		1			(1,004)		1,869		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	453,623	100	4,854			3,169		638			(1,190)		1,832		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	188,378	100	2,091			1,406		8			(513)		772		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	255,229	100	1,276			843		2			(315)		1,035		0001
Purchased Call/S&P 500 INDEX/SPXA21DS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	366,578	100	3,996			2,745		70			(985)		1,514		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	444,742	100	4,670			2,581		53			(1,155)		1,646		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	403,133	100	4,072			2,613		289			(1,004)		1,614		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	502,824	100	5,229			3,818		310			(1,282)		2,146		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	227,823	100	866			620					(213)		963		0001
Purchased Call/S&P 500 INDEX/SPX140NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	394,849	100	3,633			2,291					(898)		1,560		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	162,699	100	1,806			1,219		12			(445)		668		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,612	100	2,501			1,495		60			(617)		957		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	27,752	100	300			200		22			(74)		113		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	267,900	100	1,072			602		4			(264)		1,004		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	267,411	100	2,888			1,653		203			(714)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	229,056	100	2,543			1,702		4			(629)		933		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	145,096	100	1,480			889		35			(365)		562		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXB05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	47,448	100	498			290		1			(123)		181		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	410,686	100	4,353			2,830		57			(1,076)		1,648		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	824,558	100	8,658			5,628		85			(2,141)		3,308		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	612,939	100	6,129			3,627		38			(1,516)		2,347		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	211,819	100	2,266			1,293		672			(559)		798		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	342,862	100	1,783			1,139					(440)		1,370		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	292,047	100	3,066			2,172					(758)		1,223		0001
Purchased Call/S&P 500 INDEX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	37,714	100	415			314		30			(102)		164		0001
Purchased Call/S&P 500 INDEX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	287,148	100	3,072			2,150					(758)		1,200		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	283,459	100	3,061			2,134					(755)		1,182		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	543,280	100	2,662			1,772		26			(658)		2,203		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	327,001	100	3,205			2,326		241			(790)		1,388		0001
Purchased Call/S&P 500 INDEX/SPX140MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	10,978	100	117			69					(29)		42		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	203,497	100	1,038			603					(256)		775		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	184,632	100	1,920			1,245		91			(473)		741		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	323,312	100	3,492			2,511		137			(861)		1,370		0001
Purchased Call/S&P 500 INDEX/SPXA21GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	273,877	100	3,013			2,251		59			(745)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	305,123	100	3,356			1,932		266			(823)		1,157		0001
Purchased Call/S&P 500 INDEX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	374,193	100	3,779			2,383		27			(934)		1,479		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	301,697	100	3,228			2,372		124			(796)		1,290		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	310,186	100	3,412			2,557		111			(837)		1,341		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	724,017	100	6,878			5,125		270			(1,696)		3,114		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	449,930	100	4,049			3,026		374			(1,001)		1,935		0001
Purchased Call/S&P 500 INDEX/SPXD177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	257,332	100	2,625			1,617		1			(644)		1,008		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	487,724	100	5,219			3,623		201			(1,287)		2,030		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	306,710	100	2,883			1,767		224			(713)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	277,845	100	2,973			1,949		337			(733)		1,124		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	62,451	100	681			449		46			(168)		253		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	205,784	100	2,099			1,242		7			(519)		788		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	355,845	100	3,736			2,647					(924)		1,490		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00A$N	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/04/2024	10/03/2025	1	394,000	100	2,994			1,539		3			(740)		1,406		0001
Purchased Call/S&P 500 INDEX/SPX261P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	278,445	100	1,197			811		3			(295)		1,145		0001
Purchased Call/S&P 500 INDEX/SPX261P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	327,309	100	3,404			1,876		94			(839)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXD175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2025	1	277,114	100	2,937			1,659		216			(724)		1,041		0001
Purchased Call/S&P 500 INDEX/SPXD176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	197,389	100	2,013			1,230		88			(496)		768		0001
Purchased Call/S&P 500 INDEX/SPXD176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	264,999	100	2,729			1,610		15			(673)		1,015		0001
Purchased Call/S&P 500 INDEX/SPX1400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	526,510	100	5,581			3,982		3			(1,376)		2,222		0001
Purchased Call/S&P 500 INDEX/SPX261P$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	187,408	100	1,930			1,228		29			(476)		747		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	342,819	100	3,702			2,119		641			(915)		1,291		0001
Purchased Call/S&P 500 INDEX/SPX140M$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	241,926	100	2,032			1,260					(501)		952		0001
Purchased Call/S&P 500 INDEX/SPXA21D$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	26,975	100	302			205		12			(74)		111		0001
Purchased Call/S&P 500 INDEX/SPXD174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2025	1	62,512	100	638			346		18			(157)		230		0001
Purchased Call/S&P 500 INDEX/SPXI00K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	408,190	100	4,449			3,027		136			(1,097)		1,682		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	289,600	100	2,896			1,723		155			(710)		1,116		0001
Purchased Call/S&P 500 INDEX/SPX261P$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	238,724	100	2,698			1,990		260			(665)		1,023		0001
Purchased Call/S&P 500 INDEX/SPX261P$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	170,154	100	647			351		3			(159)		627		0001
Purchased Call/S&P 500 INDEX/SPXC054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	416,977	100	4,587			3,071					(1,134)		1,698		0001
Purchased Call/S&P 500 INDEX/SPX261P$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	66,340	100	683			369					(168)		244		0001
Purchased Call/S&P 500 INDEX/SPX140N$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	133,473	100	1,375			879		33			(339)		533		0001
Purchased Call/S&P 500 INDEX/SPXD177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	416,803	100	4,251			2,605		225			(1,051)		1,622		0001
Purchased Call/S&P 500 INDEX/SPXI00L$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	5,455	100	54			39		2			(13)		23		0001
Purchased Call/S&P 500 INDEX/SPX261P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	275,191	100	2,890			1,608		290			(709)		1,026		0001
Purchased Call/S&P 500 INDEX/SPX1400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	340,220	100	3,538			2,575		299			(875)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXD178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	157,537	100	1,560			962					(385)		618		0001
Purchased Call/S&P 500 INDEX/SPX140N$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	154,535	100	1,669			1,114		10			(410)		629		0001
Purchased Call/S&P 500 INDEX/SPXC050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	371,078	100	3,562			2,149		58			(878)		1,440		0001
Purchased Call/S&P 500 INDEX/SPX140M$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	340,890	100	2,523			1,473					(622)		1,302		0001
Purchased Call/S&P 500 INDEX/SPX140N$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	404,449	100	4,328			3,057					(1,067)		1,694		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	218,411	100	895			538					(221)		846		0001
Purchased Call/S&P 500 INDEXD175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	39,599	100	420			236		26			(103)		148		0001
Purchased Call/S&P 500 INDEXD174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	50,880	100	519			283		3			(128)		188		0001
Purchased Call/S&P 500 INDEX/SPX100A$O	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/04/2024	10/03/2025	1	395,000	100	3,002			1,543		29			(742)		1,410		0001
Purchased Call/S&P 500 INDEX/SPX140Q$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	333,824	100		3,472		3,134		356			(362)		1,577		0001
Purchased Call/S&P 500 INDEX/SPX140S$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	338,723	100	3,590			2,770		321			(826)		1,486		0001
Purchased Call/S&P 500 INDEX/SPXC058$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	262,068	100		2,752		2,223		86			(552)		1,170		0001
Purchased Call/S&P 500 INDEX/SPX140S$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	414,211	100		4,184		3,296		269			(912)		1,836		0001
Purchased Call/S&P 500 INDEX/SPX140P$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	253,521	100		2,586		2,052		121			(538)		1,128		0001
Purchased Call/S&P 500 INDEX/SPXC058$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	339,693	100		3,601		2,926		151			(681)		1,530		0001
Purchased Call/S&P 500 INDEX/SPX261QSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	346,770	100		2,531		2,252		2			(284)		1,634		0001
Purchased Call/S&P 500 INDEX/SPX140P$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	422,345	100		4,519		3,806		69			(743)		1,930		0001
Purchased Call/S&P 500 INDEX/SPX140Q$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	264,684	100		2,753		2,487		286			(285)		1,256		0001
Purchased Call/S&P 500 INDEX/SPX140S$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	447,226	100		3,623		3,623		3,962					2,236		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	292,380	100		2,544		2,395		1,508			(168)		1,411		0001
Purchased Call/S&P 500 INDEX/SPX140P$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	244,451	100		2,567		2,220		310			(364)		1,135		0001
Purchased Call/S&P 500 INDEX/SPX140S$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	215,646	100		1,768		1,768		2,019			(14)		1,077		0001
Purchased Call/S&P 500 INDEX/SPX261QS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	218,607	100		2,405		1,848		250			(570)		957		0001
Purchased Call/S&P 500 INDEX/SPX261QSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	221,308	100		2,390		2,059		127			(347)		1,023		0001
Purchased Call/S&P 500 INDEX/SPXC058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	134,976	100		1,431		1,159		56			(284)		607		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	309,660	100		3,190		2,706		388			(489)		1,425		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	253,420	100		1,951		1,876		2,046			(90)		1,241		0001
Purchased Call/S&P 500 INDEX/SPX140P$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	264,310	100		2,802		2,385		266			(422)		1,218		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	153,074	100		1,332		1,317		1,104			(18)		760		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	126,103	100		1,324		1,092		75			(240)		570		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	220,107	100		2,245		2,035		363			(215)		1,046		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	300,459	100		2,524		2,475		2,348			(69)		1,486		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	372,222	100		3,908		3,157		74			(784)		1,662		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05A$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	255,416	100		2,784		2,424		34			(366)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXC05D$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	280,868	100		2,444		2,302		1,490			(160)		1,361		0001
Purchased Call/S&P 500 INDEX/SPX140P$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	294,068	100		3,088		2,577		82			(516)		1,342		0001
Purchased Call/S&P 500 INDEX/SPX140P$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	302,741	100		3,209		2,772		354			(458)		1,400		0001
Purchased Call/S&P 500 INDEX/SPX140P$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	298,961	100		2,960		2,528		258			(438)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXC059$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	241,187	100		2,532		2,093		87			(455)		1,095		0001
Purchased Call/S&P 500 INDEX/SPXC05F$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	170,482	100		1,432		1,404		1,310			(39)		839		0001
Purchased Call/S&P 500 INDEX/SPX140Q$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	350,757	100		3,472		3,166		740			(314)		1,673		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	157,498	100		1,654		1,264		156			(399)		686		0001
Purchased Call/S&P 500 INDEX/SPX140S$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	125,345	100		1,028		1,028		1,165			(8)		623		0001
Purchased Call/S&P 500 INDEX/SPXC05B$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	211,086	100		2,259		2,033		46			(241)		997		0001
Purchased Call/S&P 500 INDEX/SPXI00W$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	418,964	100		3,519		3,325		3,760			(202)		2,034		0001
Purchased Call/S&P 500 INDEX/SPXC05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	247,538	100		2,154		2,028		1,244			(142)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXC05E$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	236,421	100		1,986		1,920		1,999			(71)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXC05F$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	270,515	100		2,272		2,228		2,098			(62)		1,332		0001
Purchased Call/S&P 500 INDEX/SPXC05C$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	214,347	100		2,186		1,974		157			(228)		1,013		0001
Purchased Call/S&P 500 INDEX/SPX140S$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	206,329	100		1,774		1,770		1,600			(19)		1,026		0001
Purchased Call/S&P 500 INDEX/SPX140R$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	243,436	100		1,996		1,936		1,901			(66)		1,197		0001
Purchased Call/S&P 500 INDEX/SPXC05B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	158,834	100		1,715		1,522		39			(210)		747		0001
Purchased Call/S&P 500 INDEX/SPX140Q$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	156,233	100		1,672		1,477		9			(211)		730		0001
Purchased Call/S&P 500 INDEX/SPX140J$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	386,042	100		3,590		3,313		646			(303)		1,852		0001
Purchased Call/S&P 500 INDEX/SPXI00U$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	208,889	100		2,047		1,883		764			(179)		998		0001
Purchased Call/S&P 500 INDEX/SPX140S$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	263,743	100		2,163		2,163		248			(18)		1,311		0001
Purchased Call/S&P 500 INDEX/SPX140J$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	554,966	100		5,605		4,406		351			(1,232)		2,448		0001
Purchased Call/S&P 500 INDEX/SPX140J$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	334,381	100		3,110		2,868		332			(265)		1,597		0001
Purchased Call/S&P 500 INDEX/SPX140J$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	187,754	100		1,239		1,127		276			(115)		894		0001
Purchased Call/S&P 500 INDEX/SPX140Q$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	275,213	100		2,917		2,548		118			(376)		1,284		0001
Purchased Call/S&P 500 INDEX/SPX140Q$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	184,168	100		1,989		1,726		76			(267)		857		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	210,770	100		1,602		1,540		1,691			(75)		1,028		0001
Purchased Call/S&P 500 INDEX/SPXC057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	164,942	100		1,765		1,405		54			(363)		735		0001
Purchased Call/S&P 500 INDEX/SPX140S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	272,567	100		2,426		2,392		1,783			(40)		1,352		0001
Purchased Call/S&P 500 INDEX/SPX140QS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	207,936	100		1,934		1,783		299			(165)		993		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	171,779	100		1,821		1,538		66			(295)		785		0001
Purchased Call/S&P 500 INDEX/SPX140SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	455,578	100		4,601		3,617		189			(1,011)		2,009		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	262,452	100		2,441		2,273		1,096			(174)		1,265		0001
Purchased Call/S&P 500 INDEX/SPX140RP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	318,201	100		2,641		2,583		2,542			(80)		1,567		0001
Purchased Call/S&P 500 INDEX/SPX140SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	374,992	100		3,825		2,974		678			(857)		1,654		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	198,959	100		2,069		1,671		94			(415)		888		0001
Purchased Call/S&P 500 INDEX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	150,229	100		1,653		1,267		205			(395)		654		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	284,804	100		3,047		2,573		93			(494)		1,302		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	171,280	100		1,747		1,449		185			(302)		779		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	396,400	100		4,043		3,197		25			(853)		1,761		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	166,930	100		1,753		1,514		204			(250)		772		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	170,315	100		1,771		1,581		29			(194)		804		0001
Purchased Call/S&P 500 INDEX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	326,612	100		3,593		3,182		85			(444)		1,527		0001
Purchased Call/S&P 500 INDEX/SPX2610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	367,132	100		3,928		3,241		249			(712)		1,659		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	189,613	100		1,744		1,619		983			(129)		912		0001
Purchased Call/S&P 500 INDEX/SPXI00WSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	311,454	100		2,554		2,420		2,960			(140)		1,514		0001
Purchased Call/S&P 500 INDEX/SPX2610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	208,158	100		2,269		1,740		343			(542)		907		0001
Purchased Call/S&P 500 INDEX/SPX140SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	320,892	100		3,434		2,658		536			(781)		1,410		0001
Purchased Call/S&P 500 INDEX/SPX140SS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	356,458	100		3,101		3,050		2,359			(59)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	335,464	100		3,556		2,926		55			(653)		1,516		0001
Purchased Call/S&P 500 INDEX/SPXC05CSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	227,740	100		2,186		2,024		668			(168)		1,094		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	315,742	100		2,494		2,371		2,773			(130)		1,537		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	180,946	100		1,990		1,763		29			(246)		846		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	267,191	100		2,031		1,946		2,579			(100)		1,303		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	166,291	100		1,164		968					(198)		758		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	263,691	100		2,136		2,059		1,983			(82)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	310,659	100		2,423		2,329		2,496			(113)		1,515		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	199,654	100		2,136		1,807		108			(343)		917		0001
Purchased Call/S&P 500 INDEX/SPXI00V8L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	234,875	100		1,996		1,875		1,524			(137)		1,133		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	268,551	100		2,954		2,617		69			(365)		1,255		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	424,442	100		4,499		3,624		207			(912)		1,895		0001
Purchased Call/S&P 500 INDEX/SPX1400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	448,787	100		4,578		3,556		782			(1,028)		1,976		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	442,060	100		4,730		3,857		181			(881)		1,994		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	413,000	100	4,832			215		6,987			(1,198)		446		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/28/2024	05/16/2025	1	442,000	100	4,641			595		5,147			(1,183)		785		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/01/2024	06/20/2025	1	487,000	100	6,039			1,372		5,503			(1,535)		1,147		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	09/03/2024	08/22/2025	1	516,000	100	6,140			2,502		5,210			(1,566)		1,621		0001
Purchased Call/S&P 500 INDEX/SPX500HSQ	FixedAnnuityHedge	N/A	Equity/Index	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	11/29/2018	05/01/2025	1	211,672	3726.84	20,395			261		197,580			(783)		308		0001
Purchased Call/S&P 500 INDEX/SPX500NSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL ... KD3XUN7C6T14HNAYLU02	12/12/2018	01/06/2026	1	203,803	3936.31	14,917			1,619		177,908			(520)		894		0001
Purchased Call/S&P 500 INDEX/SPX500PSJ	FixedAnnuityHedge	N/A	Equity/Index	WELLS FARGO & COMPANY ... KB1H1DSPRFMYMCUFXT09	12/13/2018	08/15/2025	1	212,500	3871.3	14,788			827		190,650			(546)		651		0001
Purchased Call/S&P 500 INDEX/SPX9177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/22/2018	06/07/2025	1	232,304	3880.5	21,716			602		201,534			(808)		501		0001
Purchased Call/S&P 500 INDEX/SPX9177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/22/2018	10/03/2025	1	205,283	3726.68	26,864			1,960		210,037			(953)		733		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098S3	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/13/2018	04/09/2025	1	203,783	199.31	7,546			26		4,110			(294)		160		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098S4	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/13/2018	04/25/2025	1	202,522	199.35	7,551			78		4,089			(292)		265		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2018	04/01/2025	1	51,065	212.63	1,553					2,310			(60)		13		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	79,278	212.36	2,087			3		3,689			(81)		41		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	62,517	212.29	1,507			2		2,930			(58)		33		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/11/2025	1	56,950	211.95	1,401			6		2,747			(54)		49		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/16/2025	1	55,106	211.54	1,389			9		2,766			(54)		58		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/17/2025	1	109,985	210.93	2,858			20		5,826			(110)		119		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/22/2025	1	71,574	210.21	2,102			19		4,057			(81)		88		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/25/2025	1	69,617	209.81	2,087			21		4,095			(80)		91		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/09/2025	1	88,832	210.3	2,405			39		4,942			(92)		145		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/05/2025	1	59,294	210.93	1,703			25		3,137			(65)		92		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416WSM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/01/2024	05/01/2025	1	100,489	4401.75	553			46					(136)		146		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416VSM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/16/2024	04/16/2025	1	99,815	4326.34	1,148			47					(283)		104		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/23/2024	04/23/2025	1	69,862	4358.76	796			48					(196)		88		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2024	04/11/2025	1	119,462	4456.82	657			18		4			(162)		104		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416YSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/14/2024	06/13/2025	1	105,450	4402.19	506			103		18			(125)		237		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/02/2024	04/02/2025	1	134,387	4517.66	726			2		1			(179)		50		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2024	05/07/2025	1	136,109	4438.38	694			69					(171)		217		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/21/2024	06/23/2025	1	53,590	4438.43	268			61		6			(66)		129		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2024	04/16/2025	1	141,576	4430.3	779			32		7			(192)		148		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	1	201,368	4424.32	987			85					(244)		298		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/30/2024	04/30/2025	1	113,716	4415.69	625			50					(154)		163		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U86	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	04/04/2025	1	197,423	4517.7	1,046			9		3			(259)		103		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/24/2024	05/23/2025	1	41,854	4334.46	460			67		15			(114)		80		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/16/2024	05/16/2025	1	81,477	4472.32	416			52					(102)		145		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2024	06/20/2025	1	43,882	4432.14	219			49		5			(54)		103		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/24/2024	05/23/2025	1	183,505	4438.61	936			136		2			(231)		350		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	05/08/2025	1	95,338	4337.61	1,039			106		6			(256)		154		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/18/2024	04/17/2025	1	42,982	4423.77	236			11		2			(58)		46		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/28/2024	06/30/2025	1	51,064	4436.79	255			63		8			(63)		127		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/01/2024	05/01/2025	1	35,797	4298.46	415			34		7			(102)		52		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	04/11/2025	1	95,684	4492.26	536			15		4			(132)		83		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/31/2024	05/30/2025	1	138,247	4444.2	691			113		3			(171)		280		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/19/2024	04/17/2025	1	272,166	4439.26	1,470			66		14			(364)		294		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/13/2024	06/13/2025	1	121,001	4410.79	581			117		16			(143)		272		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/06/2024	06/06/2025	1	71,281	4431.39	335			61		3			(83)		153		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/31/2024	06/02/2025	1	50,649	4444.2	258			44		1			(63)		105		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416US9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	04/04/2025	1	102,243	4401.5	1,227			10		4			(303)		54		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416US6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/09/2025	1	84,391	4397.87	1,013			22		6			(250)		66		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/26/2024	04/25/2025	1	67,043	4343.66	764			51					(189)		88		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	04/25/2025	1	54,416	4346.09	631			42					(156)		71		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	04/24/2025	1	106,643	4465.65	576			36		8			(142)		137		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	1	49,559	4320.5	530			46		4			(131)		73		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	1	45,018	4414.14	236			20					(58)		67		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/05/2024	06/05/2025	1	102,558	4430.42	482			86		4			(119)		218		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/17/2024	05/19/2025	1	60,689	4481.54	316			42					(77)		111		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/03/2024	05/05/2025	1	76,270	4424.32	381			36					(94)		118		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/29/2024	05/29/2025	1	264,668	4395.98	1,376			220		18			(339)		532		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/07/2024	06/09/2025	1	73,301	4427.9	367			70		4			(90)		161		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/10/2024	05/09/2025	1	153,081	4460.09	765			81					(189)		250		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/25/2024	06/25/2025	1	213,577	4447.79	1,068			250		22			(263)		518		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/04/2025	1	58,453	4385.02	736			6		2			(184)		31		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	04/11/2025	1	47,950	4409.15	480			13		3			(118)		42		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2024	04/03/2025	1	133,925	4520.14	723			4		2			(178)		61		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/07/2024	06/06/2025	1	229,322	4427.9	1,124			206		11			(278)		491		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/11/2025	1	96,062	4428.57	471			92		7			(116)		213		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/09/2025	1	109,162	4513.98	589			13		3			(145)		86		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/17/2024	05/16/2025	1	121,180	4481.54	618			77					(153)		215		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/26/2024	04/28/2025	1	97,513	4448.03	546			41					(134)		135		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/04/2024	06/04/2025	1	81,896	4427.44	393			69		3			(97)		173		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	05/08/2025	1	174,400	4441.84	889			91					(219)		281		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2025	1	128,095	4478.66	640			78					(158)		225		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/24/2024	05/27/2025	1	36,724	4438.61	195			30					(48)		73		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/10/2024	05/12/2025	1	46,860	4460.09	239			27					(59)		79		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/17/2024	04/17/2025	1	50,971	4427.58	275			12		3			(68)		55		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/23/2024	04/23/2025	1	108,435	4463.5	586			35		8			(144)		136		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/14/2024	06/16/2025	1	105,411	4402.19	517			108		19			(127)		242		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/30/2024	05/30/2025	1	194,503	4404.77	992			162		11			(245)		394		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2024	04/10/2025	1	99,771	4492.33	569			14		3			(140)		83		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	04/14/2025	1	45,318	4456.82	254			9		2			(62)		44		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2024	04/04/2025	1	108,940	4500.78	577			5		2			(142)		57		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/25/2025	1	58,006	4450.53	319			21		5			(79)		76		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/21/2024	06/20/2025	1	325,653	4438.43	1,596			355		32			(395)		767		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/14/2024	05/14/2025	1	78,165	4468.12	399			47					(98)		136		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	05/09/2025	1	117,402	4455.69	587			62					(145)		192		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/22/2024	05/22/2025	1	84,496	4460.97	439			62					(108)		159		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/12/2024	06/12/2025	1	48,385	4419.99	232			46		5			(57)		108		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/26/2024	04/25/2025	1	109,058	4448.03	600			40					(148)		143		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/26/2024	06/26/2025	1	84,345	4436.43	422			100		12			(104)		206		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/27/2024	06/27/2025	1	138,348	4430.95	678			163		24			(167)		340		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/21/2024	05/21/2025	1	114,379	4470.77	583			80					(144)		214		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/28/2024	06/27/2025	1	189,635	4436.79	929			225		28			(230)		466		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/18/2024	06/18/2025	1	215,934	4412.3	1,058			228		36			(261)		502		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	50,631	4416.47	248			66		16			(61)		131		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/16/2024	08/15/2025	1	88,009	4572.25	308			116		5			(76)		270		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	69,021	4444.21	580			174		19			(143)		189		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	1	45,668	4549.74	201			59		11			(50)		124		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	77,740	4527.99	342			103		3			(85)		212		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	1	51,319	4574.26	216			87		4			(53)		163		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	1	136,238	4437.96	1,090			389		89			(269)		407		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	1	77,467	4445.62	589			219		52			(145)		236		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/30/2024	08/29/2025	1	175,842	4592.52	721			301		11			(178)		566		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2024	09/26/2025	1	74,662	4627.03	231			114		7			(57)		261		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/02/2024	08/01/2025	1	76,593	4543.52	268			91		4			(66)		222		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	38,834	4334.75	350			93		67			(86)		101		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	09/11/2025	1	68,092	4564.18	225			101		12			(55)		228		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	1	345,913	4574.26	1,418			563		24			(351)		1,086		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	52,166	4318.81	522			139		122			(128)		135		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/28/2025	1	37,351	4464.3	351			114		9			(86)		107		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	1	74,003	4578.38	303			126		7			(75)		238		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/13/2024	09/12/2025	1	76,945	4594.67	239			109		8			(59)		259		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	1	61,568	4601.22	209			87		3			(52)		198		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	09/05/2025	1	243,924	4558.97	976			424		40			(241)		802		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	1	122,755	4546.15	430			160		11			(106)		375		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	09/10/2025	1	71,408	4574.28	229			102		10			(56)		239		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/08/2025	1	69,848	4546.92	279			123		15			(69)		232		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	111,207	4427.86	1,045			314		43			(258)		304		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160S7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2024	07/18/2025	1	43,701	4545.04	192			58		1			(47)		119		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162S4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/27/2024	08/27/2025	1	151,817	4598.83	516			210		7			(127)		485		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ZSY	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	1	72,494	4485.25	341			98		7			(84)		194		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160SH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	1	68,210	4512.78	293			92		5			(72)		191		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161SI	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	08/15/2025	1	53,568	4465.04	423			159		26			(104)		164		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162S1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	1	91,319	4597.08	320			129		4			(78)		290		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ZSO	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	07/10/2025	1	38,616	4329.75	390			107		82			(96)		102		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160SM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/25/2025	1	53,643	4428.72	499			159		27			(123)		151		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163S7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/19/2024	09/19/2025	1	100,872	4623.97	313			148		8			(77)		346		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163SL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2024	09/29/2025	1	140,983	4627.03	451			225		13			(111)		498		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/13/2024	09/12/2025	1	119,787	4571.86	455			207		19			(113)		403		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	08/13/2025	1	98,473	4543.84	335			124		9			(83)		299		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	1	82,093	4597.08	279			111		3			(69)		258		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/25/2025	1	138,695	4565.25	596			191		4			(147)		391		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/04/2024	09/04/2025	1	159,385	4593.57	542			233		13			(134)		523		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162S7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	1	145,635	4573.32	597			245		13			(147)		467		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163SG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	09/25/2025	1	292,933	4584.91	1,113			543		52			(274)		1,023		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	1	139,405	4596.14	474			195		8			(117)		447		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416ZS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/02/2024	07/02/2025	1	100,287	4344.12	913			232		137			(225)		253		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163S8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	1	65,339	4619.42	203			96		5			(50)		224		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/15/2024	08/15/2025	1	55,426	4566	200			75		3			(49)		170		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	1	91,003	4558.53	373			146		8			(92)		285		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/30/2024	08/29/2025	2	182,726	4615.43	517			225		8			(133)		588		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/03/2024	07/03/2025	1	133,910	4422.8	656			170		35			(162)		340		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	1	174,646	4334.75	1,519			394		296			(377)		443		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	1	55,968	4386.07	543			156		44			(133)		150		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	1	174,581	4596.49	646			307		22			(160)		599		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	07/11/2025	1	68,394	4485.25	315			88		6			(78)		181		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	1	55,830	4565.24	223			75		2			(55)		162		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/06/2024	08/06/2025	1	64,429	4516.97	232			81		8			(57)		191		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/09/2024	08/11/2025	1	64,559	4438.68	510			185		43			(125)		195		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	1	61,958	4413	564			177		41			(139)		174		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	1	211,360	4464.29	1,818			614		64			(448)		613		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2024	09/18/2025	1	160,157	4585.97	625			293		24			(154)		548		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/16/2024	07/16/2025	1	37,627	4527.4	173			51		1			(43)		102		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	1	45,808	4449.13	426			126		1			(105)		125		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	1	58,101	4318.81	569			148		133			(141)		147		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	07/11/2025	1	52,380	4402.27	445			125		27			(110)		138		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/19/2024	08/19/2025	1	81,266	4557.03	341			132		7			(84)		253		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	1	92,418	4581.27	314			123		5			(77)		289		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2024	09/18/2025	1	90,590	4608.85	299			140		9			(74)		310		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	1	57,172	4538.31	206			74		5			(51)		171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	61,432	4646.18	245			131		6			(61)		223		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/30/2024	10/30/2025	1	208,197	4611.8	791			462		64			(195)		795		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2024	11/19/2025	1	134,456	4689.39	484			309		20			(119)		537		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2024	10/31/2025	1	154,679	4606.98	603			356		52			(149)		592		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2024	12/26/2025	1	271,404	4609.58	950			708		234			(234)		1,167		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/27/2024	11/26/2025	1	233,905	4719.26	819			545		26			(202)		948		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/04/2024	10/03/2025	1	334,467	4648.72	1,204			619		26			(298)		1,194		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/17/2025	1	148,528	4684.16	535			339		22			(131)		591		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/05/2024	11/05/2025	1	149,838	4647.96	599			360		29			(148)		580		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/23/2024	10/23/2025	1	174,232	4634.24	645			364		31			(159)		654		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/20/2024	12/19/2025	1	420,305	4586.27	1,471			1,071		442			(364)		1,784		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2024	11/10/2025	1	78,837	4713.19	284			175		6			(70)		309		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/26/2024	11/26/2025	1	171,698	4723.91	618			408		18			(152)		696		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/11/2025	1	140,565	4680.76	506			354		38			(125)		587		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2024	12/04/2025	1	124,778	4708.27	437			297		20			(108)		514		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2024	11/14/2025	1	207,150	4684.16	725			457		30			(179)		819		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2024	11/03/2025	1	177,331	4611.75	709			422		58			(174)		684		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	11/06/2025	1	206,583	4718.97	826			499		14			(204)		802		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2024	10/24/2025	1	67,373	4632.73	249			142		13			(61)		254		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/20/2024	11/20/2025	1	190,968	4683.64	687			441		32			(170)		765		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2024	10/27/2025	1	174,106	4628.35	685			396		37			(169)		660		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/06/2024	12/05/2025	1	304,853	4700.07	1,037			714		53			(256)		1,259		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/20/2024	12/22/2025	1	195,549	4586.27	704			514		209			(173)		835		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2024	12/19/2025	1	135,045	4568.02	486			353		176			(120)		573		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/27/2024	11/28/2025	1	68,851	4719.26	248			165		8			(61)		280		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/30/2024	12/30/2025	1	113,358	4582.67	385			291		141			(95)		491		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2024	12/05/2025	1	87,995	4705.18	308			212		15			(76)		363		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/29/2024	10/29/2025	1	89,638	4617.78	350			203		24			(86)		342		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/29/2024	11/28/2025	1	231,241	4729.58	809			542		22			(200)		941		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/13/2025	1	414,942	4660.64	1,535			827		33			(377)		1,520		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	83,188	4660.64	299			160		7			(74)		302		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/22/2024	11/24/2025	1	311,249	4720.74	1,152			752		32			(282)		1,257		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2024	11/12/2025	1	230,693	4710.98	830			515		21			(205)		908		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2024	10/31/2025	1	326,246	4611.75	1,272			753		103			(315)		1,249		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2024	12/02/2025	1	68,473	4728.71	240			162		7			(59)		281		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/02/2025	1	259,615	4634.6	857			434		25			(211)		924		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2024	11/07/2025	1	219,037	4713.19	767			470		17			(190)		852		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2024	10/24/2025	1	514,883	4628.35	1,980			1,136		106			(494)		1,939		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/13/2024	11/13/2025	1	248,399	4716.19	869			541		21			(214)		979		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/03/2024	12/03/2025	1	202,590	4718.6	729			494		27			(180)		833		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2024	10/17/2025	1	63,323	4665	261			160		6			(71)		234		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/13/2024	12/12/2025	1	295,813	4658.32	1,035			733		110			(256)		1,239		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2024	10/09/2025	1	148,448	4651.13	549			289		13			(135)		538		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2024	11/21/2025	1	225,124	4720.74	810			527		23			(200)		903		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/13/2024	12/15/2025	1	99,614	4658.32	359			255		38			(88)		420		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/29/2024	12/01/2025	1	199,745	4729.58	719			483		21			(176)		818		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	11/21/2025	1	139,645	4702.3	503			326		18			(124)		560		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/18/2024	12/18/2025	1	277,942	4578.57	1,028			739		307			(254)		1,177		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/12/2024	12/12/2025	1	90,001	4668.64	333			235		29			(82)		377		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/27/2024	12/26/2025	1	586,797	4602.03	1,995			1,491		554			(493)		2,523		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/25/2025	02/25/2026	1	105,174	4674.88	379			344		93			(35)		501		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/14/2025	02/13/2026	1	331,571	4637.78	1,227			1,087		391			(152)		1,550		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/07/2025	02/06/2026	1	172,520	4620.98	621			537		222			(89)		798		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/02/2026	1	150,553	4511.22	1,069			820		410			(255)		656		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2025	03/20/2026	1	110,450	4628.37	353			346		206			(11)		544		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/30/2025	01/30/2026	1	117,192	4649.57		410		345		102			(67)		536		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2025	01/09/2026	1	209,379	4584.75		712		560		291			(156)		923		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2025	03/26/2026	1	129,985	4631.64		429		424		248			(6)		645		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/24/2025	01/23/2026	1	315,934	4654.1		1,106		912		239			(200)		1,427		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/22/2025	01/22/2026	1	100,464	4640.66		362		295		86			(67)		453		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2025	03/27/2026	1	196,126	4624.83		647		645		403			(7)		975		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2025	01/09/2026	1	106,323	4608.8		351		273		113			(79)		469		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/05/2025	02/05/2026	1	103,583	4648.35		363		310		98			(54)		478		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2025	03/30/2026	1	168,510	4606.18		556		556		579			(5)		841		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/31/2025	01/30/2026	1	143,768	4636.05		503		425		145			(82)		657		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2025	03/27/2026	1	173,053	4606.18		554		554		578			(5)		861		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/20/2026	1	172,504	4619.88		552		541		348			(15)		849		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2025	01/12/2026	1	167,934	4584.75		571		450		231			(124)		745		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/28/2025	01/28/2026	1	131,959	4643.14		488		406		117			(83)		601		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2025	01/08/2026	1	292,342	4608.8		965		749		304			(217)		1,287		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2025	01/02/2026	1	159,462	4592.16		526		402		186			(127)		695		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2025	03/19/2026	1	163,392	4631.65		539		523		292			(18)		803		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2025	03/06/2026	1	139,150	4632.16		473		444		214			(32)		672		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/02/2026	2	366,598	4606.85		1,222		939		361			(288)		1,597		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/14/2025	03/13/2026	1	128,797	4613.94		425		409		258			(20)		628		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2025	03/05/2026	1	288,032	4625.86		1,008		939		475			(72)		1,388		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/23/2026	1	166,327	4619.88		549		538		339			(15)		822		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/17/2025	01/16/2026	1	354,983	4640.96		1,065		860		285			(214)		1,585		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2025	03/12/2026	1	162,925	4604.62		521		496		352			(27)		793		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/26/2025	02/26/2026	1	170,738	4651.78		615		560		195			(56)		814		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	02/20/2026	1	255,314	4663.17		919		830		244			(96)		1,206		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/16/2025	01/16/2026	1	189,766	4630.71		569		459		174			(115)		847		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/29/2025	01/29/2026	1	164,817	4647.72		577		482		143			(96)		752		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/28/2025	02/27/2026	1	268,332	4655.83		939		866		299			(80)		1,282		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2025	03/06/2026	1	252,261	4661.49		858		808		297			(57)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXL131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	261,000	100	1,801			65		2,558			(442)		256		0001
Purchased Call/S&P 500 INDEX/SPXL13B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	229,000	100	1,603			225		1,939			(395)		432		0001
Purchased Call/S&P 500 INDEX/SPXL130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	1	377,000	100	2,601			65		3,706			(641)		312		0001
Purchased Call/S&P 500 INDEX/SPXH00G$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2024	04/24/2025	1	222,000	100	1,510			96		2,119			(372)		285		0001
Purchased Call/S&P 500 INDEX/SPXH00N$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/31/2024	05/30/2025	1	239,000	100	1,649			270		2,028			(408)		485		0001
Purchased Call/S&P 500 INDEX/SPXL131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	206,000	100	1,442			311		1,530			(356)		479		0001
Purchased Call/S&P 500 INDEX/SPXX13Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	250,000	100	1,700			14		2,483			(420)		131		0001
Purchased Call/S&P 500 INDEX/SPXL13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	391,000	100	2,737			396		3,311			(677)		745		0001
Purchased Call/S&P 500 INDEX/SPXL135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	257,000	100	1,748			150		2,424			(432)		380		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	1	203,000	100	1,380			61		1,993			(340)		219		0001
Purchased Call/S&P 500 INDEX/SPXL137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	225,000	100	1,530			162		2,028			(378)		368		0001
Purchased Call/S&P 500 INDEX/SPXL134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	240,000	100	1,656			110		2,311			(409)		314		0001
Purchased Call/S&P 500 INDEX/SPXL13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	239,000	100	1,673			300		1,942			(413)		508		0001
Purchased Call/S&P 500 INDEX/SPXL131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	250,000	100	1,725			48		2,457			(427)		217		0001
Purchased Call/S&P 500 INDEX/SPXL13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	190,000	100	1,330			315		1,416			(328)		464		0001
Purchased Call/S&P 500 INDEX/SPXL13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	356,000	100	2,528			611		2,682			(625)		874		0001
Purchased Call/S&P 500 INDEX/SPXL136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	197,000	100	1,340			137		1,803			(330)		318		0001
Purchased Call/S&P 500 INDEX/SPXL132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	249,000	100	1,693			75		2,452			(420)		269		0001
Purchased Call/S&P 500 INDEX/SPXL131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	238,000	100	1,666			370		1,794			(412)		561		0001
Purchased Call/S&P 500 INDEX/SPXL13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	192,000	100	1,344			273		1,483			(332)		432		0001
Purchased Call/S&P 500 INDEX/SPXL139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	199,000	100	1,433			174		1,790			(353)		349		0001
Purchased Call/S&P 500 INDEX/SPXL139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	208,000	100	1,414			187		1,778			(347)		381		0001
Purchased Call/S&P 500 INDEX/SPXL139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	543,000	100	4,290			536		5,353			(1,061)		964		0001
Purchased Call/S&P 500 INDEX/SPXM135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	1	205,000	100	1,415			651		1,353			(347)		695		0001
Purchased Call/S&P 500 INDEX/SPXM130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	280,000	100	1,932			767		1,843			(478)		879		0001
Purchased Call/S&P 500 INDEX/SPXM132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	219,000	100	1,533			641		1,426			(379)		704		0001
Purchased Call/S&P 500 INDEX/SPXI004SE	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/20/2024	08/20/2025	1	198,000	100	1,386			538		1,357			(342)		617		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/19/2024	07/21/2025	1	198,000	100	1,346			412		1,432			(330)		548		0001
Purchased Call/S&P 500 INDEX/SPXH00YSB	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	07/11/2025	1	266,000	100	1,835			515		1,783			(454)		703		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSP	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/19/2024	07/18/2025	1	196,000	100	1,333			400		1,420			(330)		536		0001
Purchased Call/S&P 500 INDEX/SPXH00YSC	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	07/14/2025	1	235,000	100	1,622			465		1,574			(398)		630		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	199,000	100	1,373			530		1,336			(339)		618		0001
Purchased Call/S&P 500 INDEX/SPXM138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	240,000	100	1,680			831		1,456			(415)		840		0001
Purchased Call/S&P 500 INDEX/SPXH00XSM	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/10/2024	07/10/2025	1	258,000	100	1,780			490		1,695			(439)		679		0001
Purchased Call/S&P 500 INDEX/SPXM130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	278,000	100	1,918			772		1,829			(470)		882		0001
Purchased Call/S&P 500 INDEX/SPXM136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	294,000	100	2,058			978		1,833			(509)		1,009		0001
Purchased Call/S&P 500 INDEX/SPXM137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	231,000	100	1,617			788		1,418			(399)		807		0001
Purchased Call/S&P 500 INDEX/SPXM130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	224,000	100	1,546			605		1,488			(381)		701		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	189,000	100	1,285			574		1,351			(317)		632		0001
Purchased Call/S&P 500 INDEX/SPXL13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	274,000	100	1,836			673		2,132			(453)		830		0001
Purchased Call/S&P 500 INDEX/SPXI100ASP	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/04/2024	10/03/2025	1	206,000	100	1,463			752		1,267			(362)		735		0001
Purchased Call/S&P 500 INDEX/SPXA21ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	87,475	100	1,540			1,103		945			(380)		370		0001
Purchased Call/S&P 500 INDEX/SPXD175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/29/2025	1	140,793	100	2,337			1,359		1,870			(576)		537		0001
Purchased Call/S&P 500 INDEX/SPXD175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	178,188	100	2,922			1,683		2,367			(717)		676		0001
Purchased Call/S&P 500 INDEX/SPXD176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	27,947	100	615			371		452			(152)		108		0001
Purchased Call/S&P 500 INDEX/SPXD175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	24,414	100	586			334		482			(144)		92		0001
Purchased Call/S&P 500 INDEX/SPXA21BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	65,827	100	915			565		583			(226)		258		0001
Purchased Call/S&P 500 INDEX/SPXM13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	50,689	100	700			508		564			(172)		215		0001
Purchased Call/S&P 500 INDEX/SPXM13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	136,943	100	1,999			1,245		1,398			(493)		540		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	153,938	100	1,924			1,235		1,456			(474)		616		0001
Purchased Call/S&P 500 INDEX/SPXM13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	46,807	100	754			474		546			(186)		185		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	86,873	100	1,190			795		820			(293)		354		0001
Purchased Call/S&P 500 INDEX/SPXM13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	81,154	100	1,363			868		1,046			(336)		324		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	190,347	100	2,398			1,705		1,580			(588)		802		0001
Purchased Call/S&P 500 INDEX/SPXM13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	32,480	100	669			473		441			(165)		136		0001
Purchased Call/S&P 500 INDEX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	78,775	100	1,103			813		743			(272)		338		0001
Purchased Call/S&P 500 INDEX/SPXD174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	101,084	100	1,820			987		1,467			(449)		372		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	76,564	100	1,638			957		1,337			(404)		292		0001
Purchased Call/S&P 500 INDEX/SPXM13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	67,656	100	1,022			695		634			(252)		279		0001
Purchased Call/S&P 500 INDEX/SPXM13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	136,242	100	1,962			1,357		1,216			(481)		566		0001
Purchased Call/S&P 500 INDEX/SPXM131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	48,176	100	708			459		515			(175)		193		0001
Purchased Call/S&P 500 INDEX/SPXM13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	113,460	100	1,634			1,139		1,089			(403)		473		0001
Purchased Call/S&P 500 INDEX/SPXM13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	101,751	100	1,231			932		984			(304)		442		0001
Purchased Call/S&P 500 INDEX/SPXM13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	144,395	100	1,877			1,313		1,177			(463)		603		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	89,997	100	1,170			835		746			(288)		380		0001
Purchased Call/S&P 500 INDEX/SPXA21ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	92,682	100	1,928			1,158		1,578			(475)		359		0001
Purchased Call/S&P 500 INDEX/SPXM13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	78,879	100	1,357			919		883			(335)		324		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	64,887	100	1,136			700		776			(278)		254		0001
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	96,242	100	1,347			1,010		981			(330)		416		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	101,648	100	1,982			1,068		1,517			(490)		372		0001
Purchased Call/S&P 500 INDEX/SPXM13QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	115,467	100	1,663			1,239		1,123			(410)		497		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	89,757	100	1,867			1,363		1,418			(458)		383		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	52,215	100	961			596		630			(237)		205		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	61,349	100	1,466			865		1,297			(362)		235		0001
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	117,726	100	2,425			1,370		2,011			(598)		442		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	66,803	100	929			553		821			(228)		258		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	207,764	100	3,303			2,211		2,175			(817)		846		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	42,342	100	635			357		503			(157)		159		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	212,418	100	2,761			1,803		1,960			(677)		858		0001
Purchased Call/S&P 500 INDEX/SPXM131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	126,309	100	1,983			1,267		1,493			(489)		505		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	41,310	100	665			436		465			(164)		167		0001
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	98,193	100	1,453			959		970			(358)		398		0001
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	54,909	100	802			479		717			(198)		212		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	210,556	100	2,779			1,761		2,196			(682)		838		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	90,205	100	1,362			936		860			(336)		373		0001
Purchased Call/S&P 500 INDEX/SPXM13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	53,044	100	896			603		593			(220)		217		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	137,414	100	2,020			1,402		1,320			(498)		572		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	79,355	100	992			748		772			(245)		344		0001
Purchased Call/S&P 500 INDEX/SPXM13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	328,000	100	2,329			1,468		1,799			(576)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXM13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	165,326	100		2,546		2,153		1,776			(409)		759		0001
Purchased Call/S&P 500 INDEX/SPXD17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026	1	68,820	100		1,239		983		1,732			(258)		306		0001
Purchased Call/S&P 500 INDEX/SPXD17GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	15,646	100		333		309		287			(25)		75		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	100,081	100		1,551		1,474		1,499			(81)		487		0001
Purchased Call/S&P 500 INDEX/SPXM13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	69,203	100		1,017		830		669			(190)		312		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	51,706	100		988		876		650			(121)		243		0001
Purchased Call/S&P 500 INDEX/SPXM13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	18,246	100		432		368		304			(65)		84		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	230,442	100		1,751		1,581		1,283			(183)		1,089		0001
Purchased Call/S&P 500 INDEX/SPXM13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	46,915	100		685		524		551			(165)		204		0001
Purchased Call/S&P 500 INDEX/SPXN138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	51,004	100		1,056		1,056		1,056			(9)		255		0001
Purchased Call/S&P 500 INDEX/SPXA21M$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	122,050	100		2,002		1,768		1,201			(252)		571		0001
Purchased Call/S&P 500 INDEX/SPXN135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	109,492	100		1,642		1,579		1,590			(76)		536		0001
Purchased Call/S&P 500 INDEX/SPXM13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	53,742	100		747		580		578			(168)		237		0001
Purchased Call/S&P 500 INDEX/SPXM13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	211,494	100		1,840		1,446		1,529			(404)		933		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	35,933	100		733		640		515			(94)		168		0001
Purchased Call/S&P 500 INDEX/SPXA21M$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	88,673	100		1,649		1,427		1,116			(234)		412		0001
Purchased Call/S&P 500 INDEX/SPXD17G$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2026	1	11,363	100		255		227		155			(28)		54		0001
Purchased Call/S&P 500 INDEX/SPXM13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	63,175	100		1,207		977		877			(239)		284		0001
Purchased Call/S&P 500 INDEX/SPXM13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	78,124	100		1,328		1,028		1,037			(302)		343		0001
Purchased Call/S&P 500 INDEX/SPXN136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	58,780	100		1,064		1,029		1,054			(38)		289		0001
Purchased Call/S&P 500 INDEX/SPXD17E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	77,851	100		1,495		1,277		1,009			(221)		359		0001
Purchased Call/S&P 500 INDEX/SPXA21N$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	72,220	100		1,444		1,313		1,057			(135)		344		0001
Purchased Call/S&P 500 INDEX/SPXN133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	204,238	100		2,451		2,301		2,197			(168)		986		0001
Purchased Call/S&P 500 INDEX/SPXM13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	37,081	100		868		714		552			(159)		168		0001
Purchased Call/S&P 500 INDEX/SPXM13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	105,183	100		1,904		1,589		1,333			(318)		480		0001
Purchased Call/S&P 500 INDEX/SPXM13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	101,084	100		1,476		1,228		1,004			(251)		461		0001
Purchased Call/S&P 500 INDEX/SPXN134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	180,446	100		2,653		2,499		2,343			(173)		875		0001
Purchased Call/S&P 500 INDEX/SPXM13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	53,329	100		1,115		939		756			(183)		244		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	43,683	100		869		749		584			(126)		202		0001
Purchased Call/S&P 500 INDEX/SPXN137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	51,439	100		1,070		1,055		959			(18)		255		0001
Purchased Call/S&P 500 INDEX/SPXM13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	138,506	100		1,925		1,551		1,474			(390)		618		0001
Purchased Call/S&P 500 INDEX/SPXN133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	140,510	100		2,487		2,295		1,911			(210)		674		0001
Purchased Call/S&P 500 INDEX/SPXM13U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	60,879	100		846		674		639			(174)		271		0001
Purchased Call/S&P 500 INDEX/SPXN132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	82,108	100		1,544		1,420		1,288			(135)		392		0001
Purchased Call/S&P 500 INDEX/SPXN132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	114,030	100		2,064		1,882		1,577			(187)		544		0001
Purchased Call/S&P 500 INDEX/SPXN137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	184,061	100		2,338		2,293		2,226			(64)		910		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Z9P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	90,375	100		1,618		1,408		1,080			(213)		421		0001
Purchased Call/S&P 500 INDEX/SPXM13X85	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	91,245	100		1,633		1,350		1,057			(294)		414		0001
Purchased Call/S&P 500 INDEX/SPXN13B8C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	311,000	100		2,084		2,078		1,955			(23)		1,546		0001
Purchased Call/S&P 500 INDEX/SPXL13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	32,188	5304.72	621			90		755			(154)		61		0001
Purchased Call/S&P 500 INDEX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	67,918	5809.86	1,875			1,070		1,380			(462)		256		0001
Purchased Call/S&P 500 INDEX/SPXD17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/25/2026	1	47,292	5956		1,752		1,598		1,210			(159)		225		0001
Purchased Call/S&P 500 INDEX/SPXN137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	21,606	5767.57		529		521		467			(10)		107		0001
Purchased Call/S&P 500 INDEX/SPXM13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,132	6101.24		27		23		15			(5)		5		0001
SWPT230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	9,448,294	2.195	89,286			11,757		11,757	4,258				41,671		0002
SWPT230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	2.215	42,754			18,109		18,109	7,293				31,082		0002
SWPT230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	387,073,249	2.195	3,657,842			481,670		481,670	174,438				1,707,166		0002
SWPT230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	2.215	1,751,506			741,874		741,874	298,790				1,273,342		0002
SWPT230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	4,408,033	2.195	41,656			5,485		5,485	1,987				19,441		0002
SWPT230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	2.215	19,946			8,449		8,449	3,403				14,501		0002
SWPT230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	956,500	2.195	9,039			1,190		1,190	431				4,219		0002
SWPT230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	2.215	4,328			1,833		1,833	738				3,147		0002
SWPT230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,822,284	2.195	102,271			13,467		13,467	4,877				47,731		0002
SWPT230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	2.215	48,971			20,742		20,742	8,354				35,602		0002
SWPT230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	3,453,413	2.195	32,635			4,297		4,297	1,556				15,231		0002
SWPT230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	2.215	15,627			6,619		6,619	2,666				11,361		0002
SWPT230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	438,445,721	2.195	4,143,312			545,597		545,597	197,590				1,933,742		0002
SWPT230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	2.215	1,983,967			840,336		840,336	338,445				1,442,341		0002
Purchased Call/S&P 500 INDEX/SPXH00FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/17/2025	1	10,112,000	3996.17	141,568			6,223		2,203			(34,812)		10,911		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			344,298		347,203			(15,966)		25,706		0001
Purchased Call/S&P 500 INDEX/SPXB05QS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			276,370		332,690			(10,704)		12,634		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			874,092		814,231			(40,681)		65,080		0001
Purchased Call/S&P 500 INDEX/SPXB05SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2031	1	1,694,000	5408.42	496,850			457,359		542,255			(17,481)		21,501		0001
Purchased Call/S&P 500 INDEX/SPXA218SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2031	1	1,264,000	5751.13	393,989			367,301		350,649			(13,873)		16,145		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC053SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			3,453		3,168			(514)		552		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			3,601		3,469			(540)		474		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/26/2024	11/20/2026	1	80,635	5965	4,697			3,896		3,462			(584)		516		0001
Purchased Call/S&P 500 INDEX/SPXA21A$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			1,532		1,438			(233)		275		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			34,027		29,286			(5,001)		4,525		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	54,408	5926	2,704			2,191		2,082			(334)		346		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	46,824	6088	2,777			2,351		1,894			(345)		303		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	209,201	6051.09	9,037			7,727		6,540			(1,117)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	13,325	5985	654			533		493			(81)		85		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2026	1	57,340	5851.2	2,007			1,569		1,693			(247)		358		0001
Purchased Call/S&P 500 INDEX/SPXI00E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/06/2026	1	16,647	5985	1,051			849		774			(130)		105		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	212,481	5848	9,800			7,621		8,084			(1,212)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	244,371	6084.19	13,196			11,220		9,072			(1,627)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	146,982	6050.61	7,658			6,574		5,499			(944)		962		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	39,408	6034.91	1,844			1,566		1,339			(227)		257		0001
Purchased Call/S&P 500 INDEX/SPXM130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	86,978	6037.59	3,992			3,485		2,892			(494)		573		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/20/2025	02/19/2027	1	119,943	6133	4,725			4,490		3,378			(253)		825		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/17/2027	1	205,269	5672	8,734			8,649		8,507			(120)		1,437		0001
Purchased Call/S&P 500 INDEX/SPXC056SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/07/2025	01/04/2027	1	67,833	5961	4,248			3,768		3,290			(485)		451		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/28/2025	03/29/2027	1	180,619	5580.94	7,026			7,026		7,135			(29)		1,275		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	26,875	5836.22	879			787		759			(93)		180		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	173,640	5996.66	6,511			5,894		5,037			(648)		1,167		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	646,694	6085	23,319			21,289		16,873			(2,114)		4,355		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	193,429	5959	7,100			6,787		5,704			(321)		1,336		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	12,290	6025.99	474			442		358			(34)		84		0001
Purchased Call/S&P 500 INDEX/SPXM13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	66,095	5942.47	2,346			2,076		1,868			(279)		439		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	236,221	5994.57	9,071			8,386		7,115			(696)		1,605		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/12/2027	1	52,225	6114.63	2,099			1,980		1,514			(130)		357		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05D8M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	40,180	5770.2		1,483		1,440		1,347			(49)		280		0001
Purchased Call/S&P 500 INDEX/SPXC05E8B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	18,148	5572.07		766		746		766			(21)		127		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	95,691	6013.13		3,387		3,225		2,626			(176)		660		0001
Purchased Call/S&P 500 INDEX/SPXM13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	241,131	6101.24		9,284		8,479		6,636			(838)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	130,262	6048		4,696		4,308		3,508			(393)		881		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	309,439	5638.94		10,954		10,744		10,755			(254)		2,165		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	25,956	5776.65		1,155		1,147		1,044			(9)		183		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	90,087	6050		3,583		3,336		2,670			(261)		613		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	29,368	5954.5		993		954		811			(42)		203		0001
Purchased Call/S&P 500 INDEX/SPXN137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	395,329	5667.56		13,204		13,077		12,849			(180)		2,780		0001
Purchased Call/Missing Reference/SLI0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	111,000	182.42	2,686			1,433		1,078			(662)		404		0001
Purchased Call/Missing Reference/SLI0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	5,175,000	179.3		125,235		98,670		119,651			(27,299)		22,944		0001
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	30		0				150,900		150,900	150,900						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				10,935		10,935	10,935						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	3		0				11,510		11,510	11,510						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				8,854		8,854	8,854						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100			0				1,727		1,727	1,727						0001
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	42		0													0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	33		0				146,224		146,224	146,224						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				8,677		8,677	8,677						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	12		0				52,858		52,858	52,858						0001
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	Morgan Stanley 213800WI4QZBYDDZ1CI15	12/27/2023	01/31/3100	58		0													0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,071,222,242	669,949,377		2,985,866,777	XXX	3,918,752,141	(304,633,577)		(425,362,594)		347,147,211	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										3,071,222,242	669,949,377		2,985,866,777	XXX	3,918,752,141	(304,633,577)		(425,362,594)		347,147,211	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										3,071,222,242	669,949,377		2,985,866,777	XXX	3,918,752,141	(304,633,577)		(425,362,594)		347,147,211	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										3,071,222,242	669,949,377		2,985,866,777	XXX	3,918,752,141	(304,633,577)		(425,362,594)		347,147,211	XXX	XXX

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPXL13S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	04/07/2025	1	5,450,000	5200	489,860			(11,710)		(418,519)			172,892		(3,774)		0001
Written Call/S&P 500 INDEX/SPXL13S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	05/20/2025	1	10,900,000	5400	797,980			(132,997)		(624,800)			241,001		(20,171)		0001
Written Call/S&P 500 INDEX/SPXI00ES$X	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/12/2024	05/20/2025	1	12,000,000	5450	161,920			(42,428)		(176,700)			77,105		(22,207)		0001
Written Call/S&P 500 INDEX/SPXI00ES$W	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/12/2024	04/29/2025	1	6,000,000	5500	76,760			(12,947)		(73,522)			41,121		(8,456)		0001
Written Call/S&P 500 INDEX/SPXI00ES$V	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/12/2024	04/07/2025	1	12,000,000	5300	98,360			(4,098)		(18,086)			60,633		(8,309)		0001
Written Call/S&P 500 INDEX/SPXI00NS$Z	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	02/24/2026	1	5,825,000	5250	935,230			(759,730)		(710,691)			176,935		(27,693)		0001
Written Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	04/14/2026	1	5,825,000	5400	859,460			(715,586)		(640,845)			145,128		(29,678)		0001
Written Call/S&P 500 INDEX/SPXK13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/21/2028	1	2,500,000	5400	49,795			(35,518)		(61,005)			3,114		(20,957)		0001
Written Call/S&P 500 INDEX/SPXK13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	07/21/2028	1	3,750,000	5700	67,215			(50,110)		(83,280)			3,732		(34,111)		0001
Written Call/S&P 500 INDEX/SPXD178S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	08/08/2025	1	4,443,750	5150	719,490			(362,556)		(463,140)			249,054		(13,260)		0001
Written Call/S&P 500 INDEX/SPXI00HSE	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	10/06/2025	1	5,925,000	4750	1,384,360			(826,221)		(1,006,603)			390,572		(21,318)		0001
Written Call/S&P 500 INDEX/SPXI00HSD	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	09/10/2025	1	5,925,000	5550	653,300			(366,210)		(346,996)			200,672		(19,797)		0001
Written Call/S&P 500 INDEX/SPXI00HSF	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	10/10/2025	1	5,925,000	5550	702,980			(423,110)		(380,191)			195,877		(21,542)		0001
Written Call/S&P 500 INDEX/SPXD178S$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/24/2025	1	5,925,000	4850	1,319,890			(859,379)		(958,103)			322,799		(23,922)		0001
Written Call/S&P 500 INDEX/SPXI00NSY	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	12/22/2025	1	5,825,000	5800	482,650			(375,080)		(295,345)			108,350		(24,863)		0001
Written Call/S&P 500 INDEX/SPXI000S1	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	07/07/2026	1	5,825,000	5950	554,100			(475,826)		(364,312)			79,011		(32,803)		0001
Written Call/S&P 500 INDEX/SPXI00T$S	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/25/2025	05/16/2025	1	3,000,000	5900	114,735			(66,193)		(15,522)			48,762		(5,325)		0001
Written Call/S&P 500 INDEX/SPXI00US9	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/27/2025	04/14/2026	1	6,000,000	5775	650,030			(603,713)		(395,581)			50,611		(30,570)		0001
Written Call/S&P 500 INDEX/SPXI00T$T	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/25/2025	06/13/2025	1	9,000,000	4650	2,075,070			(1,429,058)		(1,516,296)			653,263		(20,262)		0001
Written Call/S&P 500 INDEX/SPXI00US$A	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/27/2025	06/29/2026	1	6,000,000	5850	644,580			(605,879)		(402,371)			42,354		(33,495)		0001
Written Call/S&P 500 INDEX/SPXK13LS$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/23/2026	1	5,000,000	5600	119,710			(50,147)		(176,048)			15,153		(22,589)		0001
Written Call/S&P 500 INDEX/SPXI00FS$E	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/14/2024	04/17/2025	1	23,900,000	5250	191,280			(20,403)		(61,881)			111,787		(25,790)		0001
Written Call/S&P 500 INDEX/SPXI00T$S	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/25/2025	05/16/2025	1	6,000,000	5900	229,470			(132,387)		(31,044)			97,525		(10,650)		0001
Written Call/S&P 500 INDEX/SPXI00US8	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/27/2025	09/08/2025	1	12,000,000	5500	1,297,800			(1,098,667)		(753,500)			215,179		(39,849)		0001
Written Call/S&P 500 INDEX/SPXI00T$R	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/25/2025	05/02/2025	1	6,000,000	5200	823,030			(398,655)		(454,491)			423,985		(8,883)		0001
Written Call/S&P 500 INDEX/SPXI00US6	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/27/2025	07/25/2025	1	12,000,000	5700	913,200			(729,292)		(400,398)			197,449		(33,825)		0001
Written Call/S&P 500 INDEX/SPXI00NSX	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2025	10/10/2025	1	11,650,000	5400	1,382,080			(990,147)		(966,724)			394,149		(42,357)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI00T$Q	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/25/2025	04/25/2025	1	6,000,000	.5000		1,004,020		(422,745)		(632,817)			578,588		(7,851)		0001
Written Call/S&P 500 INDEX/SPXI00US7	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/27/2025	08/15/2025	1	12,000,000	.5700		945,240		(779,107)		(446,952)			178,980		(36,759)		0001
Written Call/S&P 500 INDEX/SPXI00N$W	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/13/2025	08/08/2025	1	11,650,000	.5600		971,820		(611,536)		(562,099)			361,498		(34,763)		0001
Written Call/S&P 500 INDEX/SPX815KSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2025	1	5,795,292	4509.54	141,405			(850)		(850)	16,311				(7,114)		0001
Written Call/S&P 500 INDEX/SPX921X$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	9,319,002	4812.29	179,857			(43,829)		(43,829)	23,646				(19,963)		0001
Written Call/S&P 500 INDEX/SPX921U$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	6,420,867	4150.14	64,851			(4,707)		(4,707)	12,749				(10,359)		0001
Written Call/S&P 500 INDEX/SPXL13J$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	10,606,497	4371.7	114,550			(28,542)		(28,542)	22,297				(24,983)		0001
Written Call/S&P 500 INDEX/SPX921V$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	922,199	5307.01	18,905			(8,001)		(8,001)	(1,744)				(1,740)		0001
Written Call/S&P 500 INDEX/SPXC17X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	9,704,887	4776.31	189,245			(30,056)		(30,056)	29,784				(18,315)		0001
Written Call/S&P 500 INDEX/SPX921S$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	6,909,334	4008.48	86,367			(1,906)		(1,906)	11,946				(8,481)		0001
Written Call/S&P 500 INDEX/SPXH00S$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	9,912,171	4918.16	206,173			(66,897)		(66,897)	21,640				(23,347)		0001
Written Call/S&P 500 INDEX/SPX9210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	7,752,241	4682.15	182,953			(2,024)		(2,024)	23,505				(5,738)		0001
Written Call/S&P 500 INDEX/SPX9210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	7,325,008	4161.91	93,028			(644)		(644)	12,970				(5,422)		0001
Written Call/S&P 500 INDEX/SPXL13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	567,094	5464.62	11,512			(8,819)		(8,819)	(3,154)				(1,336)		0001
Written Call/S&P 500 INDEX/SPXC17X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	6,053,691	4245.61	60,537			(8,294)		(8,294)	12,095				(11,425)		0001
Written Call/S&P 500 INDEX/SPXC17V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	6,703,715	4277.59	63,685			(12,905)		(12,905)	13,461				(14,361)		0001
Written Call/S&P 500 INDEX/SPX921U$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	8,379,175	4668.9	172,611			(13,701)		(13,701)	26,450				(13,518)		0001
Written Call/S&P 500 INDEX/SPX815PSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/08/2025	1	9,613,912	5015.57	193,240			(98,271)		(98,271)	10,251				(25,035)		0001
Written Call/S&P 500 INDEX/SPXD171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	6,630,931	4326.74	109,410			(40,323)		(40,323)	6,485				(22,020)		0001
Written Call/S&P 500 INDEX/SPXA212$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	9,135,748	4255.45	154,394			(41,247)		(41,247)	12,012				(27,261)		0001
Written Call/S&P 500 INDEX/SPXB05U$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	8,162,387	4562.04	118,355			(70,118)		(70,118)	4,179				(28,259)		0001
Written Call/S&P 500 INDEX/SPXA213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	8,752,527	4456.51	123,411			(55,292)		(55,292)	9,197				(27,488)		0001
Written Call/S&P 500 INDEX/SPXC17Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	8,285,031	4451.53	92,792			(37,440)		(37,440)	13,397				(23,049)		0001
Written Call/S&P 500 INDEX/SPXA212$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	1,419,000	5319.31	33,488			(19,755)		(19,755)	(6,188)				(4,234)		0001
Written Call/S&P 500 INDEX/SPXA216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	12,428,678	5132.3	331,846			(248,384)		(248,384)	(32,815)				(43,030)		0001
Written Call/S&P 500 INDEX/SPXA212$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	10,983,745	4787.38	337,201			(104,940)		(104,940)	9,103				(32,775)		0001
Written Call/S&P 500 INDEX/SPXD171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	10,674,187	4867.58	324,495			(138,498)		(138,498)	(2,487)				(35,446)		0001
Written Call/S&P 500 INDEX/SPXC17Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	8,416,349	4458.28	85,005			(31,991)		(31,991)	15,604				(21,916)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC17Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	8,749,934	5007.97	190,749			(99,137)		(99,137)	4,270				(24,343)		0001
Written Call/S&P 500 INDEX/SPXA213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2024	1	10,624,044	5013.58	276,225			(155,180)		(155,180)	(7,881)				(33,365)		0001
Written Call/S&P 500 INDEX/SPXA216$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,659,000	5702.55	36,166			(44,215)		(44,215)	(16,357)				(5,744)		0001
Written Call/S&P 500 INDEX/SPXD171$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	2,007,000	5408.42	47,767			(35,090)		(35,090)	(11,496)				(6,665)		0001
Written Call/S&P 500 INDEX/SPXA21C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	8,757,391	5372.41	210,177			(287,875)		(287,875)	(59,947)				(35,134)		0001
Written Call/S&P 500 INDEX/SPXD178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	10,467,382	5395.99	244,937			(340,169)		(340,169)	(70,822)				(40,725)		0001
Written Call/S&P 500 INDEX/SPXA21D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	7,901,880	5481.24	184,904			(301,123)		(301,123)	(67,594)				(32,829)		0001
Written Call/S&P 500 INDEX/SPXA21D$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	10,236,628	4872.22	128,982			(176,489)		(176,489)	(19,816)				(42,529)		0001
Written Call/S&P 500 INDEX/SPX815Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	7,774,774	4744.68	117,399			(124,404)		(124,404)	(11,554)				(33,186)		0001
Written Call/S&P 500 INDEX/SPXD173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	9,416,948	5176.02	272,150			(213,510)		(213,510)	(32,517)				(34,060)		0001
Written Call/S&P 500 INDEX/SPXA219$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	5,961,757	5266.08	153,217			(158,386)		(158,386)	(28,747)				(22,340)		0001
Written Call/S&P 500 INDEX/SPXA219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	8,295,253	4680.96	114,474			(96,545)		(96,545)	(3,133)				(31,083)		0001
Written Call/S&P 500 INDEX/SPXA21F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,025,834	5930.85	42,543			(70,391)		(70,391)	(24,263)				(8,647)		0001
Written Call/S&P 500 INDEX/SPXM13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	1,025,000	5751.13	22,243			(29,233)		(29,233)	(10,548)				(3,707)		0001
Written Call/S&P 500 INDEX/SPXC051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,241,000	5995.54	25,316			(46,935)		(46,935)	(17,011)				(4,828)		0001
Written Call/S&P 500 INDEX/SPXD173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/08/2025	1	1,840,362	.5176	49,648			(41,726)		(41,726)	(6,355)				(6,656)		0001
Written Call/S&P 500 INDEX/SPXC051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	10,267,063	4796.43	126,285			(146,744)		(146,744)	(11,348)				(39,945)		0001
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	7,275,250	4775.47	93,851			(107,372)		(107,372)	(9,013)				(29,188)		0001
Written Call/S&P 500 INDEX/SPX815V$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	11,295,741	4600.9	182,991			(111,839)		(111,839)	2,255				(40,856)		0001
Written Call/S&P 500 INDEX/SPX815Y$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	7,217,297	5337.77	199,197			(241,731)		(241,731)	(48,155)				(30,806)		0001
Written Call/S&P 500 INDEX/SPX815V$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/08/2025	1	1,604,565	.4601	24,842			(15,889)		(15,889)	320				(5,804)		0001
Written Call/S&P 500 INDEX/SPXA219$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,057,000	5851.2	22,197			(34,086)		(34,086)	(12,577)				(3,961)		0001
Written Call/S&P 500 INDEX/SPXA211$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,935,015	5918.25		42,377		(65,767)		(65,767)	(23,391)				(8,519)		0001
Written Call/S&P 500 INDEX/SPXC05D$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	12,387,208	4616.16		209,344		(211,802)		(211,802)	(2,458)				(59,777)		0001
Written Call/S&P 500 INDEX/SPXA21K$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	10,537,613	5477.73		253,956		(426,322)		(426,322)	(172,366)				(47,527)		0001
Written Call/S&P 500 INDEX/SPXA21M$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	17,795,265	5423.39		443,102		(702,579)		(702,579)	(259,477)				(82,263)		0001
Written Call/S&P 500 INDEX/SPXA21P$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	1,728,000	5667.56		43,891		(46,842)		(46,842)	(2,951)				(8,509)		0001
Written Call/S&P 500 INDEX/SPXC056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	8,903,334	5326.43		239,500		(304,518)		(304,518)	(65,018)				(39,198)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	10,454,619	5193.18		324,093		(349,954)		(349,954)	(25,861)				(50,451)		0001
Written Call/S&P 500 INDEX/SPXN137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	13,129,681	4534.05		196,945		(214,736)		(214,736)	(17,790)				(64,652)		0001
Written Call/S&P 500 INDEX/SPXA21KSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	6,802,977	4869.1		87,078		(130,523)		(130,523)	(43,445)				(30,683)		0001
Written Call/S&P 500 INDEX/SPXA21NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,917,020	4810.5		100,989		(135,920)		(135,920)	(34,932)				(32,685)		0001
Written Call/S&P 500 INDEX/SPXA21MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	11,413,574	4820.79		150,659		(218,144)		(218,144)	(67,485)				(52,762)		0001
Written Call/S&P 500 INDEX/SPXC05DST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	1,024,000	5770.2		25,088		(30,210)		(30,210)	(5,122)				(4,942)		0001
Written Call/S&P 500 INDEX/SPXD17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	1	1,944,000	6013.13		41,602		(71,234)		(71,234)	(29,632)				(9,186)		0001
Written Call/S&P 500 INDEX/SPXC05GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	12,038,758	5100.8		345,512		(379,989)		(379,989)	(34,477)				(59,280)		0001
Written Call/S&P 500 INDEX/SPXA21NSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	10,039,292	5411.82		269,053		(402,030)		(402,030)	(132,977)				(47,439)		0001
Written Call/S&P 500 INDEX/SPXI00RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,870,288	6025.99		39,463		(69,487)		(69,487)	(30,024)				(8,646)		0001
Written Call/S&P 500 INDEX/SPXC058SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2025	01/22/2026	1	1,808,000	6086.37		37,606		(71,950)		(71,950)	(34,343)				(8,155)		0001
Written Call/S&P 500 INDEX/SPXC056SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	5,914,000	4734.6		86,344		(96,723)		(96,723)	(10,379)				(26,037)		0001
Written Call/S&P 500 INDEX/SPX8156SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	2,265,777	3943.7	103,999			(2,234)		(2,234)	4,317				(5,337)		0001
Written Call/S&P 500 INDEX/SPX8158SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	3,938,000	4049.44	181,148			(11,478)		(11,478)	7,197				(11,751)		0001
Written Call/S&P 500 INDEX/SPX8156SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	2,094,040	4498.12	81,249			(33,506)		(33,506)	(2,043)				(9,680)		0001
Written Call/S&P 500 INDEX/SPX821RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	2,269,790	3773.37	119,845			(2,111)		(2,111)	4,078				(4,284)		0001
Written Call/S&P 500 INDEX/SPX9214SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	916,012	3510.04	27,206			(2,561)		(2,561)	881				(2,877)		0001
Written Call/S&P 500 INDEX/SPX9214SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	2,760,355	3948.8	129,461			(12,050)		(12,050)	3,465				(8,669)		0001
Written Call/S&P 500 INDEX/SPX9216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	2,033,956	4011.74	88,477			(10,423)		(10,423)	2,307				(6,754)		0001
Written Call/S&P 500 INDEX/SPX9218S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,183,000	3456.05	60,469			(7,213)		(7,213)	1,796				(7,558)		0001
Written Call/S&P 500 INDEX/SPX9218S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,208,000	3888.05	98,698			(11,280)		(11,280)	2,200				(7,644)		0001
Written Call/S&P 500 INDEX/SPX921ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	1,949,319	3801.74	96,491			(11,438)		(11,438)	1,335				(7,304)		0001
Written Call/S&P 500 INDEX/SPX921ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/08/2025	1	1,583,000	4143.93	67,911			(15,127)		(15,126)	137				(6,577)		0001
Written Call/S&P 500 INDEX/SPX921HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2026	1	1,385,000	4287.19	59,832			(16,508)		(16,508)	(382)				(6,098)		0001
Written Call/S&P 500 INDEX/SPX921ISF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,969,506	4365.39	79,174			(26,093)		(26,093)	(975)				(8,883)		0001
Written Call/S&P 500 INDEX/SPX921LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,649,046	4069.62	38,093			(16,707)		(16,707)	(450)				(7,792)		0001
Written Call/S&P 500 INDEX/SPX921LS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,480,670	4578.33	55,969			(26,186)		(26,186)	(2,337)				(6,997)		0001
Written Call/S&P 500 INDEX/SPX921MSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,537,000	4098.95	37,810			(16,743)		(16,743)	(741)				(7,417)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX921MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	2,202,000	4611.32	88,520			(41,896)		(41,896)	(4,314)				(10,626)		0001
Written Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	2,134,051	4082.71	90,484			(7,401)		(7,401)	3,677				(5,937)		0001
Written Call/S&P 500 INDEX/SPXB05BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,140,000	3645.3	28,500			(6,191)		(6,191)	543				(4,574)		0001
Written Call/S&P 500 INDEX/SPXB05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	2,543,000	4100.96	103,246			(21,805)		(21,805)	929				(10,202)		0001
Written Call/S&P 500 INDEX/SPXB05LSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,694,000	4187.34	63,578			(32,879)		(32,879)	(1,696)				(13,265)		0001
Written Call/S&P 500 INDEX/SPXB05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,502,000	4710.76	96,577			(54,652)		(54,652)	(6,524)				(12,320)		0001
Written Call/S&P 500 INDEX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	1	2,103,000	3877.65	98,420			(11,915)		(11,915)	1,848				(7,606)		0001
Written Call/S&P 500 INDEX/SPX921VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	2,923,534	4776.31	103,493			(76,006)		(76,006)	(10,292)				(15,624)		0001
Written Call/S&P 500 INDEX/SPX921USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,453,982	4150.14	52,515			(32,611)		(32,611)	(2,327)				(12,893)		0001
Written Call/S&P 500 INDEX/SPX9210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	3,168,000	4682.15	125,453			(69,406)		(69,406)	(8,477)				(16,013)		0001
Written Call/S&P 500 INDEX/SPX921XSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	3,018,086	4277.59	60,060			(46,938)		(46,938)	(3,948)				(16,455)		0001
Written Call/S&P 500 INDEX/SPX921VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,763,147	4245.61	36,673			(26,025)		(26,025)	(2,089)				(9,423)		0001
Written Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	2,968,000	4161.91	72,716			(37,144)		(37,144)	(2,520)				(15,002)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,837,842	4371.7	38,962			(31,688)		(31,688)	(2,775)				(10,181)		0001
Written Call/S&P 500 INDEX/SPXH00KSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	06/20/2025	1	10,624,000	5560.87	607,693			(298,460)		(298,460)	(60,717)				(25,024)		0001
Written Call/S&P 500 INDEX/SPX815XSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	2,319,000	4509.54	92,760			(45,405)		(45,405)	(3,951)				(11,939)		0001
Written Call/S&P 500 INDEX/SPX921USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	3,334,176	4668.9	122,364			(76,765)		(76,765)	(9,397)				(17,517)		0001
Written Call/S&P 500 INDEX/SPX921XSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,522,379	4812.29	87,022			(69,221)		(69,221)	(9,668)				(13,752)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	2,591,046	4918.16	92,500			(79,724)		(79,724)	(12,048)				(14,353)		0001
Written Call/S&P 500 INDEX/SPX815XSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	1,542,000	4008.48	37,316			(16,394)		(16,394)	(31)				(7,939)		0001
Written Call/S&P 500 INDEX/SPXA212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,338,362	4255.45	65,240			(40,037)		(40,037)	(3,703)				(13,602)		0001
Written Call/S&P 500 INDEX/SPXA215S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	3,180,163	4867.58	150,740			(104,550)		(104,550)	(15,483)				(19,088)		0001
Written Call/S&P 500 INDEX/SPXB055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	4,549,205	4326.74	132,382			(86,859)		(86,859)	(8,345)				(27,306)		0001
Written Call/S&P 500 INDEX/SPXB05USK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	3,462,384	5132.3	151,652			(144,017)		(144,017)	(25,003)				(21,057)		0001
Written Call/S&P 500 INDEX/SPXA213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	4,067,047	5013.58	171,629			(147,448)		(147,447)	(23,888)				(23,990)		0001
Written Call/S&P 500 INDEX/SPXL13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,948,523	4451.53	43,062			(37,860)		(37,860)	(3,791)				(11,149)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	2,032,217	5015.57	71,737			(69,551)		(69,551)	(11,275)				(11,457)		0001
Written Call/S&P 500 INDEX/SPXB05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	2,302,405	4562.04	62,395			(54,236)		(54,236)	(6,544)				(14,002)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXL13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,273,000	4458.28	26,478			(24,239)		(24,239)	(2,391)				(7,176)		0001
Written Call/S&P 500 INDEX/SPXA213SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,630,000	4456.51	67,591			(54,052)		(54,052)	(5,962)				(15,514)		0001
Written Call/S&P 500 INDEX/SPXA212SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	3,607,496	4787.38	165,223			(106,429)		(106,429)	(14,790)				(20,984)		0001
Written Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	2,251,619	5007.97	84,211			(77,864)		(77,864)	(12,600)				(12,883)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	2,586,413	5337.77	106,302			(134,916)		(134,916)	(24,818)				(17,003)		0001
Written Call/S&P 500 INDEX/SPXC054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2026	1	3,998,164	4872.22	93,957			(132,325)		(132,325)	(20,162)				(25,991)		0001
Written Call/S&P 500 INDEX/SPXA21CS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,833,190	5372.41	109,644			(147,949)		(147,949)	(27,764)				(18,147)		0001
Written Call/S&P 500 INDEX/SPXA21FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,376,000	4744.68	85,413			(102,066)		(102,066)	(14,444)				(22,194)		0001
Written Call/S&P 500 INDEX/SPXA21C86	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,244,814	4775.47	52,529			(67,183)		(67,183)	(9,579)				(14,379)		0001
Written Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	5,555,995	4796.43	128,899			(167,218)		(167,218)	(24,309)				(35,169)		0001
Written Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	3,214,590	5395.99	123,440			(169,305)		(169,305)	(32,051)				(20,348)		0001
Written Call/S&P 500 INDEX/SPXA218SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	2,032,000	5176.02	90,830			(88,227)		(88,227)	(15,448)				(12,540)		0001
Written Call/S&P 500 INDEX/SPX815VSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	1,396,699	5266.08	58,103			(65,874)		(65,874)	(12,560)				(8,727)		0001
Written Call/S&P 500 INDEX/SPXA218S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,738,000	4600.9	48,316			(42,977)		(42,977)	(5,456)				(10,725)		0001
Written Call/S&P 500 INDEX/SPX815VSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	1,500,596	4680.96	38,865			(40,690)		(40,690)	(5,824)				(9,376)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	2,835,749	5481.24	109,743			(161,470)		(161,470)	(31,324)				(18,435)		0001
Written Call/S&P 500 INDEX/SPXC05DSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	2,821,000	4616.16	79,552			(84,205)		(84,205)	(4,653)				(19,631)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,879,677	4810.5	73,432			(96,173)		(96,173)	(22,741)				(19,840)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/08/2027	1	1,917,868	5193.18	88,605			(96,344)		(96,344)	(7,738)				(13,346)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,955,618	5477.73	78,225			(114,059)		(114,059)	(35,835)				(13,169)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	5,003,929	5100.8	222,174			(238,965)		(238,965)	(16,790)				(35,164)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	4,744,116	5411.82	200,202			(269,578)		(269,578)	(69,376)				(32,685)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	5,103,893	4820.79	126,066			(169,616)		(169,616)	(43,550)				(34,806)		0001
Written Call/S&P 500 INDEX/SPXA211SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,178,000	5326.43	91,912			(113,937)		(113,937)	(22,025)				(14,510)		0001
Written Call/S&P 500 INDEX/SPXA21MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,525,000	5423.39	102,768			(143,285)		(143,285)	(40,517)				(17,219)		0001
Written Call/S&P 500 INDEX/SPXC05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/22/2027	1	6,991,000	4534.05	183,863			(199,573)		(199,572)	(15,709)				(49,128)		0001
Written Call/S&P 500 INDEX/SPXA21KSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,045,000	4869.1	25,394			(35,500)		(35,500)	(10,106)				(7,037)		0001
Written Call/S&P 500 INDEX/SPXC056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2027	1	3,640,000	4734.6	94,640			(112,054)		(112,054)	(17,414)				(24,250)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/RTY Index/RTY0000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	1,252,075	1823.9	36,060			(14,037)		(14,037)	(541)				(2,682)		0001
Written Call/RTY Index/RTY0150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	1,543,659	1866.34	50,786			(1,091)		(1,091)	9,459				(1,143)		0001
Written Call/RTY Index/RTY0210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	1,327,978	1849.62	40,902			(9,693)		(9,693)	2,346				(2,142)		0001
Written Call/RTY Index/RTY0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	1,228,968	1882.27	50,142			(35,816)		(35,816)	(11,483)				(4,081)		0001
Written Call/RTY Index/RTY0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	1,009,354	1998.58	33,107			(38,883)		(38,883)	(15,479)				(2,808)		0001
Written Call/RTY Index/RTY0210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	1,554,886	1875.98	63,595			(38,881)		(38,881)	(12,305)				(4,640)		0001
Written Call/RTY Index/RTY0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,688,996	2005.1	61,311			(80,643)		(80,643)	(32,232)				(5,848)		0001
Written Call/RTY Index/RTY0210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,374,003	.2166	46,579			(115,114)		(115,114)	(45,899)				(5,512)		0001
Written Call/RTY Index/RTY0050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,591,000	2399.64	48,685			(114,282)		(114,282)	(43,344)				(6,190)		0001
Written Call/RTY Index/RTY0050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,142,461	2159.68	68,987			(174,549)		(174,549)	(70,480)				(8,336)		0001
Written Call/RTY Index/RTY0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,335,746	2168.1	45,415			(114,374)		(114,374)	(45,021)				(5,549)		0001
Written Call/RTY Index/RTY0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	1,426,506	1975.49	54,065			(64,683)		(64,683)	(24,383)				(5,160)		0001
Written Call/RTY Index/RTY0150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	2,155,435	2015.07	80,182			(129,378)		(129,378)	(49,195)				(9,490)		0001
Written Call/RTY Index/RTY0050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	1,765,942	1851.28	64,987			(76,830)		(76,830)	(11,843)				(8,696)		0001
Written Call/RTY Index/RTY0210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,001,803	1975.81	69,463			(114,255)		(114,255)	(44,793)				(9,459)		0001
Written Call/RTY Index/RTY0150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,794,591	1867.93	70,707			(79,328)		(79,328)	(8,621)				(8,660)		0001
Written Call/RTY Index/RTY0210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	2,457,208	2051.74	82,562			(166,641)		(166,641)	(84,079)				(11,359)		0001
Written Call/RTY Index/RTY0210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,557,357	2073.35	51,549			(109,517)		(109,517)	(57,968)				(7,024)		0001
Written Call/RTY Index/RTY0050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,399,000	1812.45	77,505			(51,740)		(51,740)	(15,608)				(6,611)		0001
Written Call/RTY Index/RTY0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	4,488,000	2395.55	512,530			(748,688)		(748,688)	(246,770)				(25,545)		0001
Written Call/RTY Index/RTY0210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,296,000	2005.1	74,002			(96,323)		(96,323)	(31,442)				(7,882)		0001
Written Call/RTY Index/RTY0050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,498,000	2159.68	75,799			(150,332)		(150,332)	(48,580)				(9,482)		0001
Written Call/S&P 500 INDEX/SPX050KSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	6,179,000	2199.98	758,781			(2,972)		(2,972)	(2,051)				(31,232)		0001
Written Call/S&P 500 INDEX/SPX150KS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(253,817)		(253,817)	(34,949)				(111,450)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(117,702)		(117,702)	(14,619)				(35,929)		0001
Written Call/S&P 500 INDEX/SPX615XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	655,174			(5,733)		(5,733)	2,836				(28,076)		0001
Written Call/S&P 500 INDEX/SPX621BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	233,985			(10,060)		(10,060)	618				(11,638)		0001
Written Call/S&P 500 INDEX/SPX621DS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	642,410			(5,682)		(5,682)	(2,941)				(26,780)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX621GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(41,022)		(41,022)	(25,519)				(37,728)		0001
Written Call/S&P 500 INDEX/SPX6211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(50,435)		(50,435)	(4,060)				(41,239)		0001
Written Call/S&P 500 INDEX/SPX621WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(16,798)		(16,798)	(1,677)				(7,822)		0001
Written Call/S&P 500 INDEX/SPX700V$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2019	11/21/2025	1	1,872,000	2488.23	178,214			(5,034)		(5,034)	941				(7,510)		0001
Written Call/S&P 500 INDEX/SPX700Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/06/2019	12/08/2025	1	1,001,000	2516.73	93,594			(2,927)		(2,927)	501				(4,159)		0001
Written Call/S&P 500 INDEX/SPX71518$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	193,473			(4,588)		(4,588)	849				(9,151)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(415,975)		(415,975)	(45,818)				(161,519)		0001
Written Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(34,784)		(34,784)	(4,438)				(16,607)		0001
Written Call/S&P 500 INDEX/SPX721S$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(33,298)		(33,298)	(4,447)				(17,436)		0001
Written Call/S&P 500 INDEX/SPX8000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/20/2019	12/22/2025	1	2,396,000	2576.98	213,004			(7,738)		(7,738)	1,070				(10,227)		0001
Written Call/S&P 500 INDEX/SPX8004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	234,165			(8,939)		(8,939)	838				(11,170)		0001
Written Call/S&P 500 INDEX/SPX8006$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	129,726			(5,440)		(5,440)	384				(6,423)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	125,672			(5,493)		(5,493)	297				(6,315)		0001
Written Call/S&P 500 INDEX/SPX8215$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(34,638)		(34,638)	(5,140)				(18,093)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(38,202)		(38,202)	(3,605)				(29,323)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(37,035)		(37,035)	(3,510)				(26,395)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(56,859)		(56,859)	(5,538)				(37,380)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(81,780)		(81,780)	(7,902)				(51,646)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(108,129)		(108,129)	(10,747)				(69,035)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(79,703)		(79,703)	(8,184)				(51,770)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(109,628)		(109,628)	(10,982)				(66,996)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(110,490)		(110,490)	(10,702)				(62,393)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(78,175)		(78,175)	(7,576)				(43,104)		0001
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(84,981)		(84,981)	(8,163)				(44,481)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(143,467)		(143,467)	(14,227)				(77,226)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(155,508)		(155,508)	(15,351)				(80,409)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(156,062)		(156,062)	(15,510)				(79,566)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(264,655)		(264,655)	(26,251)				(129,483)		0001
Written Call/S&P 500 INDEX/SPX905IS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(160,541)		(160,541)	(15,971)				(76,362)		0001
Written Call/S&P 500 INDEX/SPX905JG3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(255,926)		(255,926)	(25,541)				(117,131)		0001
Written Call/S&P 500 INDEX/SPX905KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(277,108)		(277,108)	(27,947)				(125,572)		0001
Written Call/S&P 500 INDEX/SPX905KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(45,659)		(45,659)	(4,605)				(20,697)		0001
Written Call/S&P 500 INDEX/SPX905MS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(344,976)		(344,976)	(35,748)				(157,922)		0001
Written Call/S&P 500 INDEX/SPX905NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(467,602)		(467,602)	(49,120)				(213,380)		0001
Written Call/S&P 500 INDEX/SPX9050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(333,098)		(333,098)	(34,755)				(140,359)		0001
Written Call/S&P 500 INDEX/SPX905PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(46,815)		(46,815)	(4,935)				(18,169)		0001
Written Call/S&P 500 INDEX/SPX905RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(439,286)		(439,286)	(47,103)				(168,631)		0001
Written Call/S&P 500 INDEX/SPX905TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(455,747)		(455,747)	(51,002)				(174,572)		0001
Written Call/S&P 500 INDEX/SPX905VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(67,614)		(67,614)	(7,876)				(29,420)		0001
Written Call/S&P 500 INDEX/SPX905W86	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(406,165)		(406,165)	(47,951)				(164,842)		0001
Written Call/S&P 500 INDEX/SPX905XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(353,244)		(353,244)	(43,819)				(157,407)		0001
Written Call/S&P 500 INDEX/SPX905XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(156,266)		(156,266)	(18,959)				(47,901)		0001
Written Call/S&P 500 INDEX/SPX905YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(265,210)		(265,210)	(34,622)				(124,398)		0001
Written Call/S&P 500 INDEX/SPX905YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(123,560)		(123,560)	(15,172)				(40,363)		0001
Written Call/S&P 500 INDEX/SPX905ZSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(333,965)		(333,965)	(42,025)				(132,506)		0001
Written Call/S&P 500 INDEX/SPX905ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(176,834)		(176,834)	(23,092)				(47,595)		0001
Written Call/S&P 500 INDEX/SPX921ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5	552,638			(329,220)		(329,220)	(58,888)				(105,918)		0001
Written Call/S&P 500 INDEX/SPX921ESO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93	671,885			(413,265)		(413,265)	(72,498)				(94,244)		0001
Written Call/S&P 500 INDEX/SPXA051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(408,479)		(408,479)	(52,667)				(162,442)		0001
Written Call/S&P 500 INDEX/SPXA051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(141,204)		(141,204)	(18,701)				(38,232)		0001
Written Call/S&P 500 INDEX/SPXA052SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(203,392)		(203,392)	(28,809)				(94,191)		0001
Written Call/S&P 500 INDEX/SPXA052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(114,719)		(114,719)	(15,179)				(37,287)		0001
Written Call/S&P 500 INDEX/SPXA053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(192,773)		(192,773)	(29,296)				(97,649)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(72,293)		(72,293)	(9,896)				(26,137)		0001
Written Call/S&P 500 INDEX/SPXA054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(169,610)		(169,610)	(27,477)				(89,955)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(114,461)		(114,461)	(16,566)				(43,786)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(185,655)		(185,655)	(29,321)				(92,034)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(137,452)		(137,452)	(19,695)				(48,731)		0001
Written Call/S&P 500 INDEX/SPXA055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(211,621)		(211,621)	(33,271)				(101,302)		0001
Written Call/S&P 500 INDEX/SPXA055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(149,912)		(149,912)	(21,588)				(51,147)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(269,484)		(269,484)	(41,268)				(118,181)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(185,735)		(185,735)	(26,802)				(57,440)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(209,965)		(209,965)	(32,518)				(91,387)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(177,204)		(177,204)	(25,877)				(54,444)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(248,654)		(248,654)	(40,075)				(113,818)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(220,271)		(220,271)	(32,873)				(71,835)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(153,109)		(153,109)	(26,351)				(77,567)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(149,864)		(149,864)	(23,385)				(54,928)		0001
Written Call/S&P 500 INDEX/SPXA059$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(176,859)		(176,859)	(31,557)				(93,760)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(133,839)		(133,839)	(21,596)				(51,696)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	.2912	93,711			(21,072)		(21,072)	(3,760)				(11,168)		0001
Written Call/S&P 500 INDEX/SPXA05A$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(179,635)		(179,635)	(31,448)				(89,994)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(144,928)		(144,928)	(23,079)				(52,595)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(175,361)		(175,361)	(29,613)				(77,506)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(215,224)		(215,224)	(33,827)				(68,056)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(272,469)		(272,469)	(46,787)				(121,719)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(295,885)		(295,885)	(47,157)				(94,849)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(247,361)		(247,361)	(44,115)				(116,790)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(265,324)		(265,324)	(43,512)				(90,614)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06	506,322			(136,678)		(136,678)	(24,256)				(62,288)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57	645,859			(181,584)		(181,584)	(29,818)				(59,666)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09	510,424			(145,653)		(145,653)	(25,724)				(63,920)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35	487,497			(145,064)		(145,064)	(23,875)				(45,743)		0001
Written Call/S&P 500 INDEX/SPXA051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84	1,020,161			(346,835)		(346,835)	(62,432)				(149,039)		0001
Written Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95	879,893			(309,847)		(309,847)	(52,184)				(95,702)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61	631,453			(228,949)		(228,949)	(41,594)				(97,766)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81	795,818			(296,627)		(296,627)	(50,475)				(91,096)		0001
Written Call/S&P 500 INDEX/SPXA05M$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58	980,431			(299,625)		(299,625)	(55,466)				(130,192)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27	934,321			(296,909)		(296,909)	(51,354)				(93,083)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02	976,386			(306,161)		(306,161)	(55,728)				(123,420)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52	902,582			(295,894)		(295,894)	(50,966)				(85,434)		0001
Written Call/S&P 500 INDEX/SPXA050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307	568,936			(190,532)		(190,532)	(34,858)				(75,509)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720	531,387			(185,502)		(185,502)	(32,203)				(52,636)		0001
Written Call/S&P 500 INDEX/SPXA055$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5	777,297			(268,739)		(268,739)	(49,651)				(105,720)		0001
Written Call/S&P 500 INDEX/SPXA055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31	953,928			(344,069)		(344,069)	(60,352)				(96,949)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1	731,597			(277,707)		(277,707)	(51,367)				(106,091)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37	769,288			(304,673)		(304,673)	(53,759)				(83,223)		0001
Written Call/S&P 500 INDEX/SPXA13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	236,059			(6,971)		(6,971)	399				(9,034)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	331,993			(6,552)		(6,552)	184				(10,720)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	1844	234,950			(5,132)		(5,132)	364				(9,170)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07	654,315			(326,953)		(326,953)	(60,377)				(106,753)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71	613,978			(322,759)		(322,759)	(58,518)				(74,514)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04	794,921			(396,011)		(396,011)	(75,381)				(135,964)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8	931,908			(486,273)		(486,273)	(89,568)				(119,012)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99	898,133			(487,128)		(487,128)	(92,907)				(162,048)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74	923,715			(519,156)		(519,156)	(96,286)				(122,893)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05	719,899			(371,782)		(371,782)	(72,348)				(130,226)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05	916,985			(489,138)		(489,138)	(91,592)				(122,678)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207	3645.3	544,394			(339,029)		(339,029)	(66,393)				(106,294)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629	4100.96	531,561			(341,030)		(341,030)	(65,179)				(76,185)		0001
Written Call/S&P 500 INDEX/SPXB05ES$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593	3803.7	780,825			(434,043)		(434,043)	(84,945)				(125,218)		0001
Written Call/S&P 500 INDEX/SPXB05ES$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17	762,993			(447,317)		(447,317)	(86,435)				(91,566)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,446,525	3810.83	841,752			(511,859)		(511,859)	(100,332)				(146,963)		0001
Written Call/S&P 500 INDEX/SPXB05G$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,744,000	4287.19	1,166,866			(736,722)		(736,722)	(142,702)				(150,214)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	12,859,796	3880.34	766,444			(508,787)		(508,786)	(99,506)				(141,113)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	8,763,855	4365.39	710,749			(488,928)		(488,928)	(95,020)				(96,167)		0001
Written Call/S&P 500 INDEX/SPXB051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	23,286,943	3998.33	1,352,971			(981,179)		(981,179)	(191,415)				(256,765)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	18,471,891	4498.12	1,483,293			(1,099,703)		(1,099,703)	(214,977)				(203,673)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	22,494,915	4069.62	1,270,963			(986,104)		(986,104)	(192,532)				(249,008)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	17,436,484	4578.33	1,316,455			(1,080,709)		(1,080,709)	(212,364)				(193,013)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	20,704,191	4098.95	1,231,899			(925,956)		(925,956)	(181,096)				(230,080)		0001
Written Call/S&P 500 INDEX/SPXB05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	11,330,189	4611.32	926,809			(716,066)		(716,066)	(141,162)				(125,910)		0001
Written Call/S&P 500 INDEX/SPXB05L$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	19,259,946	4187.34	1,092,039			(902,041)		(902,041)	(176,630)				(214,860)		0001
Written Call/S&P 500 INDEX/SPXB05L$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	9,654,084	4710.76	759,776			(639,253)		(639,253)	(126,703)				(107,699)		0001
Written Call/S&P 500 INDEX/SPXB135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	852,574			(4,193)		(4,193)	(2,402)				(32,806)		0001
Written Call/S&P 500 INDEX/SPXB13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	626,499			(27,896)		(27,896)	(18,811)				(29,120)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	672,828			(10,048)		(10,048)	(4,179)				(27,365)		0001
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	674,405			(28,418)		(28,418)	(20,677)				(29,587)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(24,527)		(24,527)	(15,941)				(24,094)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	641,654			(29,854)		(29,854)	(17,227)				(27,958)		0001
Written Call/S&P 500 INDEX/SPXB179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(8,396)		(8,396)	(871)				(6,642)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(39,376)		(39,376)	(21,270)				(35,625)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(43,360)		(43,360)	(27,279)				(39,852)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699			(61,540)		(61,540)	(31,457)				(52,383)		0001
Written Call/S&P 500 INDEX/SPXC13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(35,726)		(35,726)	(17,206)				(29,988)		0001
Written Call/S&P 500 INDEX/SPXD130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(31,867)		(31,867)	(2,063)				(23,022)		0001
Written Call/S&P 500 INDEX/SPXD134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(67,470)		(67,470)	(4,672)				(45,460)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(381,236)		(381,236)	(40,877)				(164,381)		0001
Written Call/S&P 500 INDEX/SPXF138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(21,865)		(21,865)	(2,444)				(9,129)		0001
Written Call/S&P 500 INDEX/SPXF138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(764,157)		(764,157)	(87,996)				(293,424)		0001
Written Call/S&P 500 INDEX/SPXF13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(423,882)		(423,882)	(49,250)				(163,337)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(38,145)		(38,145)	(4,432)				(14,703)		0001
Written Call/S&P 500 INDEX/SPXF13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(34,380)		(34,380)	(4,159)				(13,045)		0001
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(372,428)		(372,428)	(44,705)				(161,334)		0001
Written Call/S&P 500 INDEX/SPXG13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(58,260)		(58,260)	(7,972)				(21,068)		0001
Written Call/S&P 500 INDEX/SPXG130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(393,033)		(393,033)	(54,888)				(180,409)		0001
Written Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(193,845)		(193,845)	(27,063)				(62,045)		0001
Written Call/S&P 500 INDEX/SPXH13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(272,969)		(272,969)	(42,936)				(133,474)		0001
Written Call/S&P 500 INDEX/SPXH13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(280,062)		(280,062)	(42,629)				(97,909)		0001
Written Call/S&P 500 INDEX/SPXI131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29	686,599			(231,114)		(231,114)	(37,131)				(95,980)		0001
Written Call/S&P 500 INDEX/SPXI131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	1,271,457			(450,818)		(450,818)	(71,751)				(132,643)		0001
Written Call/S&P 500 INDEX/SPXI13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82	165,953			(57,309)		(57,309)	(9,573)				(23,054)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17	224,397			(81,367)		(81,367)	(13,502)				(23,252)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	1,085,745			(465,915)		(465,915)	(79,301)				(172,054)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54	876,256			(396,732)		(396,732)	(67,824)				(103,701)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51	916,424			(411,113)		(411,113)	(70,258)				(145,660)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7	712,629			(335,152)		(335,152)	(57,891)				(83,849)		0001
Written Call/S&P 500 INDEX/SPXJ1315L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16	540,241			(261,725)		(261,725)	(45,038)				(91,789)		0001
Written Call/S&P 500 INDEX/SPXJ1315M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06	763,008			(387,134)		(387,134)	(67,390)				(95,888)		0001
Written Call/S&P 500 INDEX/SPXJ138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5	1,123,914			(541,310)		(541,310)	(94,484)				(180,500)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44	1,028,392			(524,747)		(524,747)	(93,235)				(123,395)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8	881,461			(457,693)		(457,693)	(82,110)				(162,783)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65	945,973			(510,688)		(510,688)	(91,882)				(129,339)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33	580,777			(298,940)		(298,940)	(54,059)				(109,805)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74	613,102			(327,914)		(327,914)	(59,160)				(86,062)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22	815,821			(458,797)		(458,797)	(83,184)				(156,973)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5	994,663			(577,059)		(577,059)	(105,312)				(140,517)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	13,306,355	4668.9	1,001,969			(877,068)		(877,068)	(174,327)				(150,351)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	16,215,771	4008.48	895,111			(707,389)		(707,389)	(139,304)				(182,437)		0001
Written Call/S&P 500 INDEX/SPX921VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,603,786	4776.31	915,035			(847,250)		(847,250)	(150,567)				(142,946)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	21,176,283	4277.59	1,107,520			(1,060,963)		(1,060,963)	(209,806)				(241,192)		0001
Written Call/S&P 500 INDEX/SPX921VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,248,288	4245.61	639,361			(579,715)		(579,715)	(102,786)				(138,914)		0001
Written Call/S&P 500 INDEX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	12,495,635	4682.15	939,672			(838,557)		(838,557)	(174,064)				(140,049)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	14,100,932	4918.16	1,058,980			(1,054,792)		(1,054,792)	(217,070)				(161,198)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	15,608,004	4812.29	1,119,094			(1,100,297)		(1,100,297)	(220,612)				(177,771)		0001
Written Call/S&P 500 INDEX/SPX261LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	12/21/2029	1	5,289,000	6471.76	869,512			(861,040)		(861,040)	(181,555)				(57,507)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	18,313,783	4371.7	1,005,427			(992,662)		(992,662)	(206,964)				(209,359)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	16,823,427	4150.14	942,112			(787,607)		(787,607)	(155,087)				(190,091)		0001
Written Call/S&P 500 INDEX/SPXC17USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	14,516,373	4161.91	798,400			(704,654)		(704,654)	(148,894)				(162,698)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	13,057,794	4509.54	997,615			(800,770)		(800,770)	(158,094)				(146,908)		0001
Written Call/S&P 500 INDEX/SPXB05QSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	18,605,155	4456.51	1,080,959			(1,030,203)		(1,030,203)	(205,831)				(216,118)		0001
Written Call/S&P 500 INDEX/SPXB05QS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	13,080,034	4787.38	1,128,807			(926,274)		(926,274)	(186,412)				(151,397)		0001
Written Call/S&P 500 INDEX/SPXB05SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	16,134,599	4326.74	1,027,774			(849,204)		(849,204)	(169,627)				(188,132)		0001
Written Call/S&P 500 INDEX/SPXB05NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	12,573,590	4458.28	705,378			(686,541)		(686,541)	(136,554)				(144,377)		0001
Written Call/S&P 500 INDEX/SPXB05QSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	8,583,989	5013.58	701,312			(665,815)		(665,815)	(135,220)				(99,712)		0001
Written Call/S&P 500 INDEX/SPXB05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	6,665,174	5132.3	567,206			(542,813)		(542,813)	(110,891)				(77,990)		0001
Written Call/S&P 500 INDEX/SPXB05NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	10,527,969	5015.57	784,334			(808,154)		(808,154)	(163,642)				(120,888)		0001
Written Call/S&P 500 INDEX/SPXB05TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	12,704,636	4562.04	773,712			(740,081)		(740,081)	(148,622)				(148,659)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	7,476,652	5007.97	579,441			(573,993)		(573,993)	(116,301)				(86,163)		0001
Written Call/S&P 500 INDEX/SPXB050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	14,160,070	4451.53	783,052			(774,111)		(774,111)	(154,167)				(163,184)		0001
Written Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	16,925,047	4255.45	1,049,353			(855,852)		(855,852)	(170,245)				(195,902)		0001
Written Call/S&P 500 INDEX/SPXB055$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	11,741,577	4867.58	1,025,040			(864,155)		(864,155)	(174,884)				(136,908)		0001
Written Call/S&P 500 INDEX/SPXC055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	17,433,580	5337.77	1,211,634			(1,549,212)		(1,549,212)	(319,263)				(208,585)		0001
Written Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	22,284,870	5395.99	1,573,312			(2,003,620)		(2,003,620)	(412,729)				(263,936)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	26,729,496	4796.43	1,344,494			(1,726,505)		(1,726,505)	(350,037)				(316,577)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	24,631,915	4872.22	1,231,596			(1,612,661)		(1,612,661)	(284,006)				(293,721)		0001
Written Call/S&P 500 INDEX/SPXC053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	16,226,327	5372.41	1,090,409			(1,452,466)		(1,452,466)	(299,227)				(192,836)		0001
Written Call/S&P 500 INDEX/SPXC055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	23,268,145	4744.68	1,207,617			(1,489,471)		(1,489,471)	(302,333)				(278,393)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	16,623,181	5481.24	1,160,298			(1,522,090)		(1,522,090)	(269,462)				(198,222)		0001
Written Call/S&P 500 INDEX/SPXC053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	19,112,728	4775.47	997,684			(1,230,261)		(1,230,261)	(249,508)				(227,138)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	16,717,421	4680.96	919,458			(1,029,269)		(1,029,269)	(207,708)				(197,173)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	19,914,638	4600.9	1,174,964			(1,184,083)		(1,184,083)	(238,242)				(234,072)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	14,501,522	5266.08	1,125,318			(1,245,104)		(1,245,104)	(255,554)				(171,038)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	11,581,878	5176.02	950,872			(961,496)		(961,496)	(196,768)				(136,131)		0001
Written Call/S&P 500 INDEX/SPXD17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	13,783,928	5423.39	996,578			(1,272,725)		(1,272,725)	(276,147)				(166,841)		0001
Written Call/S&P 500 INDEX/SPXC056$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	20,864,132	4734.6	1,018,170			(1,335,653)		(1,335,653)	(317,483)				(250,762)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	12,794,818	5193.18	1,118,267			(1,097,492)		(1,097,492)	20,775				(155,879)		0001
Written Call/S&P 500 INDEX/SPXC058$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	14,054,517	4869.1	704,131			(948,125)		(948,125)	(243,994)				(169,478)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	3,861,700	4534	203,907			(233,519)		(233,519)	(29,613)				(47,199)		0001
Written Call/S&P 500 INDEX/SPXC05D$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	21,860,734	4616.16	1,285,411			(1,358,252)		(1,358,252)	(72,840)				(266,329)		0001
Written Call/S&P 500 INDEX/SPXC05C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	10,283,047	5411.82	743,464			(944,324)		(944,324)	(200,860)				(124,873)		0001
Written Call/S&P 500 INDEX/SPXN134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/07/2031	1	1,765,681	5193	148,863			(149,595)		(149,595)	(732)				(21,511)		0001
Written Call/S&P 500 INDEX/SPXC05B$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	20,789,299	4810.5	1,060,254			(1,382,410)		(1,382,410)	(322,156)				(252,456)		0001
Written Call/S&P 500 INDEX/SPXC05G$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	876,048	5101	64,112			(73,072)		(73,072)	(8,960)				(10,707)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05F5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	27,639,724	4534.05		1,575,464		(1,671,440)		(1,671,440)	(95,976)				(337,820)		0001
Written Call/S&P 500 INDEX/SPXC05F5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	10,123,077	5100.8		815,920		(844,282)		(844,282)	(28,362)				(123,727)		0001
Written Call/S&P 500 INDEX/SPXC056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	11,484,551	5326.43		777,504		(1,019,312)		(1,019,312)	(241,808)				(138,031)		0001
Written Call/S&P 500 INDEX/SPXN134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/07/2031	1	2,054,191	.4616		122,453		(126,672)		(126,672)	(4,219)				(25,026)		0001
Written Call/S&P 500 INDEX/SPXC058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	9,163,142	5477.73		635,006		(855,429)		(855,429)	(220,424)				(110,495)		0001
Written Call/S&P 500 INDEX/SPXD17E5K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	22,368,459	4820.79		1,198,949		(1,515,821)		(1,515,821)	(316,872)				(270,748)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(58,251)		(58,251)	(12,413)				(24,734)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(35,025)		(35,025)	(7,708)				(14,257)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(42,933)		(42,933)	(9,026)				(18,010)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(36,189)		(36,189)	(12,029)				(13,988)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(32,414)		(32,414)	(7,940)				(14,507)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90	261,193			(91,952)		(91,952)	(13,189)				(33,466)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90	167,972			(49,973)		(49,973)	(7,342)				(22,099)		0001
Written Call/S&P 500 INDEX/SRM0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90	150,969			(51,153)		(51,153)	(7,877)				(20,589)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90	152,407			(71,802)		(71,802)	(12,933)				(25,150)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90	216,599			(105,318)		(105,318)	(19,303)				(38,038)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90	112,999			(59,808)		(59,808)	(10,682)				(21,556)		0001
Written Call/S&P 500 INDEX/SRM0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	3,801,790	90	227,347			(133,983)		(133,983)	(25,556)				(41,551)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	3,813,817	90	266,967			(145,913)		(145,913)	(27,162)				(42,052)		0001
Written Call/S&P 500 INDEX/SRM0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	3,901,000	90	206,363			(168,909)		(168,909)	(33,240)				(43,519)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	1,557,000	90	189,020			(4,368)		(4,368)	11				(7,870)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	3,354,679	90	181,153			(135,110)		(135,110)	(26,099)				(37,135)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	3,396,495	90	187,826			(145,163)		(145,163)	(28,167)				(37,744)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(23,615)		(23,615)	(2,084)				(10,262)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(47,588)		(47,588)	7,919				(23,683)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90	198,881			(70,417)		(70,417)	(9,731)				(27,625)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90	132,035			(48,295)		(48,295)	(6,989)				(19,214)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90	332,842			(159,057)		(159,057)	(26,472)				(52,327)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90	204,601			(97,398)		(97,398)	(17,662)				(35,694)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90	143,204			(64,499)		(64,499)	(12,051)				(25,257)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90	133,295			(54,743)		(54,743)	(10,458)				(23,931)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90	104,531			(56,123)		(56,123)	(10,255)				(18,960)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	1,885,912	90	123,150			(67,780)		(67,780)	(12,617)				(20,694)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(6,998)		(6,998)	(374)				(6,701)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(6,960)		(6,960)	(2,638)				(7,653)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(20,575)		(20,575)	(4,219)				(11,478)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(26,224)		(26,224)	(5,325)				(12,175)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(23,732)		(23,732)	(5,258)				(12,034)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(32,733)		(32,733)	(6,833)				(14,088)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(24,616)		(24,616)	(5,231)				(10,965)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(25,822)		(25,822)	(5,440)				(11,367)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(35,040)		(35,039)	(7,223)				(13,561)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(44,663)		(44,663)	(9,692)				(18,109)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(60,075)		(60,075)	(12,489)				(21,656)		0001
Written Call/S&P 500 INDEX/SRM0400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(72,807)		(72,807)	(14,241)				(22,174)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(57,166)		(57,166)	(11,322)				(19,879)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(38,738)		(38,738)	(7,923)				(13,465)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(50,432)		(50,432)	(10,867)				(23,948)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(23,685)		(23,685)	(4,870)				(14,511)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(79,782)		(79,782)	(16,463)				(32,211)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(25,327)		(25,327)	(4,210)				(14,074)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(40,208)		(40,208)	(6,543)				(19,162)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(42,549)		(42,549)	(6,209)				(17,648)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(44,465)		(44,465)	5,437				(21,003)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(42,532)		(42,532)	(5,536)				(18,767)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(34,624)		(34,624)	3,776				(14,803)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	91,851			(32,259)		(32,259)	(4,823)				(10,729)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	106,837			(41,337)		(41,337)	(6,268)				(12,665)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	190,608			(66,037)		(66,037)	(11,431)				(25,095)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	126,699			(43,035)		(43,035)	(7,758)				(16,501)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	169,095			(63,836)		(63,836)	(11,687)				(23,743)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	195,131			(83,544)		(83,544)	(14,316)				(29,903)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	282,456			(123,644)		(123,644)	(22,955)				(43,353)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	78,209			(40,836)		(40,836)	(7,178)				(12,881)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90	110,708			(49,442)		(49,442)	(8,969)				(20,304)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90	167,439			(75,652)		(75,652)	(14,073)				(30,316)		0001
Written Call/S&P 500 INDEX/SRM0401$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90	112,810			(70,397)		(70,397)	(12,709)				(21,148)		0001
Written Call/S&P 500 INDEX/SRM0500$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2019	11/07/2025	1	1,326,000	90	123,318			(3,404)		(3,404)	1,001				(5,159)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	963,872	90	114,701			(5,618)		(5,618)	(43)				(5,434)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	545,803	90	62,222			(3,626)		(3,626)	(65)				(3,123)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	957,000	90	112,160			(7,342)		(7,342)	(178)				(5,645)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(28,725)		(28,725)	(6,146)				(12,488)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(28,623)		(28,623)	(6,126)				(11,807)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(66,064)		(66,064)	(14,072)				(23,950)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(57,186)		(57,186)	(11,265)				(18,819)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(64,029)		(64,029)	(12,818)				(21,774)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(31,448)		(31,448)	(7,141)				(14,280)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(24,912)		(24,912)	(5,049)				(11,750)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(31,033)		(31,033)	(5,434)				(18,603)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(31,128)		(31,128)	(4,079)				(17,631)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(49,121)		(49,121)	(6,733)				(20,926)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(34,321)		(34,321)	(3,259)				(15,046)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(34,617)		(34,617)	(3,224)				(12,770)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	3,902,558	90	217,763			(148,418)		(148,418)	(30,280)				(43,906)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,051,774	90	200,968			(170,600)		(170,600)	(34,955)				(45,782)		0001
Written Call/S&P 500 INDEX/SRM0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	2,934,955	90	146,748			(127,489)		(127,489)	(27,125)				(33,552)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	3,900,156	90	195,788			(170,893)		(170,893)	(36,716)				(44,422)		0001
Written Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,942,044	90	101,569			(85,986)		(85,986)	(17,710)				(22,026)		0001
Written Call/S&P 500 INDEX/SRM0210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,448,000	90	139,046			(104,694)		(104,694)	(20,629)				(27,437)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	5,349,979	90	319,394			(237,881)		(237,881)	(51,659)				(62,382)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	3,781,315	90	204,191			(189,622)		(189,622)	(38,879)				(44,246)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,862,000	90	89,748			(85,689)		(85,689)	(18,149)				(21,381)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,745,245	90	86,215			(86,194)		(86,194)	(17,620)				(20,113)		0001
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	2,947,860	90	165,965			(124,438)		(124,438)	(26,327)				(34,120)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(400,932)		(400,932)	(81,121)				(25,706)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	4,345,150	90	231,162			(206,964)		(206,964)	(44,021)				(50,473)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	6,636,661	90	292,677			(365,375)		(365,375)	(64,203)				(79,138)		0001
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	3,444,413	90	154,654			(184,007)		(184,007)	(33,590)				(40,795)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,856,040	90	271,938			(245,245)		(245,245)	(47,876)				(57,274)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	3,054,799	90	130,745			(158,663)		(158,663)	(28,132)				(36,304)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	4,822,524	90	200,135			(232,262)		(232,262)	(41,498)				(57,699)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	4,609,705	90	235,095			(229,231)		(229,231)	(46,636)				(54,181)		0001
Written Call/S&P 500 INDEX/SRM0131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,763,000	90	211,481			(197,746)		(197,746)	13,735				(45,992)		0001
Written Call/S&P 500 INDEX/SRM0211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	3,898,492	90	168,805			(210,530)		(210,530)	(41,726)				(47,011)		0001
Written Call/S&P 500 INDEX/SRM0211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	4,148,389	90	171,743			(227,651)		(227,651)	(55,908)				(50,376)		0001
Written Call/S&P 500 INDEX/SRM0131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	2,004,047	90	98,198			(105,685)		(105,685)	(7,487)				(24,415)		0001
Written Call/S&P 500 INDEX/SRM0131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	3,099,000	90	139,455			(153,723)		(153,723)	(14,268)				(37,246)		0001
Written Call/S&P 500 INDEX/SRM0402$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/07/2031	1	6,368,000	90	261,088			(349,081)		(349,081)	(87,993)				(77,078)		0001
Written Call/S&P 500 INDEX/SPX815K$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/22/2024	04/22/2025	1	203,708	4509.54	4,970			(30)		(30)	573				(250)		0001
Written Call/S&P 500 INDEX/SPX921X$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	422,998	4812.29	8,164			(1,989)		(1,989)	1,073				(906)		0001
Written Call/S&P 500 INDEX/SPX921U$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	258,133	4150.14	2,607			(189)		(189)	513				(416)		0001
Written Call/S&P 500 INDEX/SPXL13J$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	93,503	4371.7	1,010			(252)		(252)	197				(220)		0001
Written Call/S&P 500 INDEX/SPX921V$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	85,801	5307.01	1,759			(744)		(744)	(162)				(162)		0001
Written Call/S&P 500 INDEX/SPXC17X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	141,113	4776.31	2,752			(437)		(437)	433				(266)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9215$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	540,666	4008.48	6,758			(149)		(149)	935				(664)		0001
Written Call/S&P 500 INDEX/SPXH00S$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	542,829	4918.16	11,291			(3,664)		(3,664)	1,185				(1,279)		0001
Written Call/S&P 500 INDEX/SPX921Q$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	573,759	4682.15	13,541			(150)		(150)	1,740				(425)		0001
Written Call/S&P 500 INDEX/SPX921Q$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	343,992	4161.91	4,369			(30)		(30)	609				(255)		0001
Written Call/S&P 500 INDEX/SPXL13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	1,027,906	5464.62	20,866			(15,985)		(15,985)	(5,717)				(2,421)		0001
Written Call/S&P 500 INDEX/SPXC17X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	1,063,309	4245.61	10,633			(1,457)		(1,457)	2,124				(2,007)		0001
Written Call/S&P 500 INDEX/SPXC17Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	602,285	4277.59	5,722			(1,159)		(1,159)	1,209				(1,290)		0001
Written Call/S&P 500 INDEX/SPX921U$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	112,825	4668.9	2,324			(184)		(184)	356				(182)		0001
Written Call/S&P 500 INDEX/SPX815P$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	07/08/2024	07/08/2025	1	501,088	5015.57	10,072			(5,122)		(5,122)	534				(1,305)		0001
Written Call/S&P 500 INDEX/SPXD171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	565,069	4326.74	9,324			(3,436)		(3,436)	553				(1,876)		0001
Written Call/S&P 500 INDEX/SPXA212$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	452,252	4255.45	7,643			(2,042)		(2,042)	595				(1,350)		0001
Written Call/S&P 500 INDEX/SPXB05J$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	420,613	4562.04	6,099			(3,613)		(3,613)	215				(1,456)		0001
Written Call/S&P 500 INDEX/SPXA213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	682,473	4456.51	9,623			(4,311)		(4,311)	717				(2,143)		0001
Written Call/S&P 500 INDEX/SPXC17Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	319,969	4451.53	3,584			(1,446)		(1,446)	517				(890)		0001
Written Call/S&P 500 INDEX/SPXA216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	48,322	5132.3	1,290			(966)		(966)	(128)				(167)		0001
Written Call/S&P 500 INDEX/SPXA212$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	262,255	4787.38	8,051			(2,506)		(2,506)	217				(783)		0001
Written Call/S&P 500 INDEX/SPXD171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	1,230,813	4867.58	37,417			(15,970)		(15,970)	(287)				(4,087)		0001
Written Call/S&P 500 INDEX/SPXC17Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	613,651	4458.28	6,198			(2,332)		(2,332)	1,138				(1,598)		0001
Written Call/S&P 500 INDEX/SPXC17Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	520,066	5007.97	11,337			(5,892)		(5,892)	254				(1,447)		0001
Written Call/S&P 500 INDEX/SPXA213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	951,956	5013.58	24,751			(13,905)		(13,905)	(706)				(2,990)		0001
Written Call/S&P 500 INDEX/SPXA21C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	61,609	5372.41	1,479			(2,025)		(2,025)	(422)				(247)		0001
Written Call/S&P 500 INDEX/SPXD178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	303,618	5395.99	7,105			(9,867)		(9,867)	(2,054)				(1,181)		0001
Written Call/S&P 500 INDEX/SPXA21D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,026,120	5481.24	24,011			(39,103)		(39,103)	(8,778)				(4,263)		0001
Written Call/S&P 500 INDEX/SPXA21D$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	263,372	4872.22	3,318			(4,541)		(4,541)	(510)				(1,094)		0001
Written Call/S&P 500 INDEX/SPX815Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/20/2024	12/22/2025	1	366,226	4744.68	5,530			(5,860)		(5,860)	(544)				(1,563)		0001
Written Call/S&P 500 INDEX/SPXD173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	258,052	5176.02	7,458			(5,851)		(5,851)	(891)				(933)		0001
Written Call/S&P 500 INDEX/SPXA219$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	876,243	5266.08	22,519			(23,279)		(23,279)	(4,225)				(3,283)		0001
Written Call/S&P 500 INDEX/SPXA219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	850,747	4680.96	11,740			(9,902)		(9,902)	(321)				(3,188)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21FSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	168,166	5930.85	3,531			(5,843)		(5,843)	(2,014)				(718)		0001
Written Call/S&P 500 INDEX/SPXC051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	404,937	4796.43	4,981			(5,788)		(5,788)	(448)				(1,575)		0001
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	179,750	4775.47	2,319			(2,653)		(2,653)	(223)				(721)		0001
Written Call/S&P 500 INDEX/SPX815V$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	949,259	4600.9	15,378			(9,399)		(9,399)	189				(3,433)		0001
Written Call/S&P 500 INDEX/SPX815YSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	284,703	5337.77	7,858			(9,536)		(9,536)	(1,900)				(1,215)		0001
Written Call/S&P 500 INDEX/SPXA211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,985	5918.25	2,321			(3,602)		(3,602)	(1,281)				(467)		0001
Written Call/S&P 500 INDEX/SPXC05D$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	712,792	4616.16	12,046			(12,188)		(12,188)	(141)				(3,440)		0001
Written Call/S&P 500 INDEX/SPXA21KS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	244,387	5477.73	5,890			(9,887)		(9,887)	(3,997)				(1,102)		0001
Written Call/S&P 500 INDEX/SPXA21MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	611,735	5423.39	15,232			(24,152)		(24,152)	(8,920)				(2,828)		0001
Written Call/S&P 500 INDEX/SPXC056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	116,666	5326.43	3,138			(3,990)		(3,990)	(852)				(514)		0001
Written Call/S&P 500 INDEX/SPXC05D$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	193,381	5193.18	5,995			(6,473)		(6,473)	(478)				(933)		0001
Written Call/S&P 500 INDEX/SPXN137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	862,319	4534.05	12,935			(14,103)		(14,103)	(1,168)				(4,246)		0001
Written Call/S&P 500 INDEX/SPXA21KSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	475,023	4869.1	6,080			(9,114)		(9,114)	(3,034)				(2,142)		0001
Written Call/S&P 500 INDEX/SPXA21NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	308,980	4810.5	4,511			(6,071)		(6,071)	(1,560)				(1,460)		0001
Written Call/S&P 500 INDEX/SPXA21MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	573,426	4820.79	7,569			(10,960)		(10,960)	(3,391)				(2,651)		0001
Written Call/S&P 500 INDEX/SPXC05GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	437,242	5100.8	12,549			(13,801)		(13,801)	(1,252)				(2,153)		0001
Written Call/S&P 500 INDEX/SPXA21NSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	143,708	5411.82	3,851			(5,755)		(5,755)	(1,904)				(679)		0001
Written Call/S&P 500 INDEX/SPXI00RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	95,712	6025.99	2,020			(3,556)		(3,556)	(1,536)				(442)		0001
Written Call/S&P 500 INDEX/SPX8156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	337,223	3943.7	15,479			(333)		(333)	643				(794)		0001
Written Call/S&P 500 INDEX/SPX815GS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	207,960	4498.12	8,069			(3,327)		(3,327)	(203)				(961)		0001
Written Call/S&P 500 INDEX/SPX821RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	121,210	3773.37	6,400			(113)		(113)	218				(229)		0001
Written Call/S&P 500 INDEX/SPX9214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	104,988	3510.04	3,118			(294)		(294)	101				(330)		0001
Written Call/S&P 500 INDEX/SPX9214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	27,645	3948.8	1,297			(121)		(121)	35				(87)		0001
Written Call/S&P 500 INDEX/SPX9216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	318,044	4011.74	13,835			(1,630)		(1,630)	361				(1,056)		0001
Written Call/S&P 500 INDEX/SPX921A$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	129,681	3801.74	6,419			(761)		(761)	89				(486)		0001
Written Call/S&P 500 INDEX/SPX921I$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	281,494	4365.39	11,316			(3,729)		(3,729)	(139)				(1,270)		0001
Written Call/S&P 500 INDEX/SPX921L$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,954	4069.62	715			(314)		(314)	(8)				(146)		0001
Written Call/S&P 500 INDEX/SPX921L$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,330	4578.33	1,146			(536)		(536)	(48)				(143)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	67,949	4082.71	2,881			(236)		(236)	117				(189)		0001
Written Call/S&P 500 INDEX/SPX921VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	68,466	4776.31	2,424			(1,780)		(1,780)	(241)				(366)		0001
Written Call/S&P 500 INDEX/SPX921USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	50,018	4150.14	1,070			(665)		(665)	(47)				(263)		0001
Written Call/S&P 500 INDEX/SPX921XSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,914	4277.59	2,446			(1,912)		(1,912)	(161)				(670)		0001
Written Call/S&P 500 INDEX/SPX921VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	239,853	4245.61	4,989			(3,540)		(3,540)	(284)				(1,282)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	228,158	4371.7	4,837			(3,934)		(3,934)	(344)				(1,264)		0001
Written Call/S&P 500 INDEX/SPX921USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	793,824	4668.9	29,133			(18,277)		(18,277)	(2,237)				(4,171)		0001
Written Call/S&P 500 INDEX/SPX921XSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	175,621	4812.29	6,059			(4,820)		(4,820)	(673)				(958)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	254,954	4918.16	9,102			(7,845)		(7,845)	(1,186)				(1,412)		0001
Written Call/S&P 500 INDEX/SPXA212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	74,638	4255.45	2,082			(1,278)		(1,278)	(118)				(434)		0001
Written Call/S&P 500 INDEX/SPXA215S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	519,837	4867.58	24,640			(17,090)		(17,090)	(2,531)				(3,120)		0001
Written Call/S&P 500 INDEX/SPXB055SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,795	4326.74	3,923			(2,574)		(2,574)	(247)				(809)		0001
Written Call/S&P 500 INDEX/SPXB05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	24,616	5132.3	1,078			(1,024)		(1,024)	(178)				(150)		0001
Written Call/S&P 500 INDEX/SPXA213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	113,953	5013.58	4,809			(4,131)		(4,131)	(669)				(672)		0001
Written Call/S&P 500 INDEX/SPXL13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	29,477	4451.53	651			(573)		(573)	(57)				(169)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,783	5015.57	487			(472)		(472)	(76)				(78)		0001
Written Call/S&P 500 INDEX/SPXB05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	20,595	4562.04	558			(485)		(485)	(59)				(125)		0001
Written Call/S&P 500 INDEX/SPXA212SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	105,504	4787.38	4,832			(3,113)		(3,113)	(433)				(614)		0001
Written Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	298,381	5007.97	11,159			(10,318)		(10,318)	(1,670)				(1,707)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	319,587	5337.77	13,135			(16,671)		(16,671)	(3,067)				(2,101)		0001
Written Call/S&P 500 INDEX/SPXC054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	541,836	4872.22	12,733			(17,933)		(17,933)	(2,732)				(3,522)		0001
Written Call/S&P 500 INDEX/SPXA21CS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	214,810	5372.41	8,313			(11,217)		(11,217)	(2,105)				(1,376)		0001
Written Call/S&P 500 INDEX/SPXA21CS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	131,186	4775.47	3,070			(3,926)		(3,926)	(560)				(840)		0001
Written Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	40,005	4796.43	928			(1,204)		(1,204)	(175)				(253)		0001
Written Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	38,410	5395.99	1,475			(2,023)		(2,023)	(383)				(243)		0001
Written Call/S&P 500 INDEX/SPX815VSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	85,301	5266.08	3,549			(4,023)		(4,023)	(767)				(533)		0001
Written Call/S&P 500 INDEX/SPX815VSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	23,404	4680.96	606			(635)		(635)	(91)				(146)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	39,251	5481.24	1,519			(2,235)		(2,235)	(434)				(255)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	86,323	4810.5		2,201		(2,883)		(2,883)	(682)				(595)		0001
Written Call/S&P 500 INDEX/SPXC05D$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	355,132	5193.18		16,407		(17,840)		(17,840)	(1,433)				(2,471)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	19,382	5477.73		775		(1,130)		(1,130)	(355)				(131)		0001
Written Call/S&P 500 INDEX/SPXC05G$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,071	5100.8		270		(290)		(290)	(20)				(43)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,884	5411.82		1,050		(1,414)		(1,414)	(364)				(171)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	33,107	4820.79		818		(1,100)		(1,100)	(282)				(226)		0001
Written Call/RTY Index/RTY0000$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	300,925	1823.9	8,667			(3,374)		(3,374)	(130)				(645)		0001
Written Call/RTY Index/RTY0150$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	195,341	1866.34	6,427			(138)		(138)	1,197				(145)		0001
Written Call/RTY Index/RTY0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	33,022	1849.62	1,017			(241)		(241)	58				(53)		0001
Written Call/RTY Index/RTY0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	490,032	1882.27	19,993			(14,281)		(14,281)	(4,579)				(1,627)		0001
Written Call/RTY Index/RTY0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	310,646	1998.58	10,189			(11,967)		(11,967)	(4,764)				(864)		0001
Written Call/RTY Index/RTY0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	141,114	1875.98	5,772			(3,529)		(3,529)	(1,117)				(421)		0001
Written Call/RTY Index/RTY0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	4,004	2005.1	145			(191)		(191)	(76)				(14)		0001
Written Call/RTY Index/RTY0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	38,997	.2166	1,322			(3,267)		(3,267)	(1,303)				(156)		0001
Written Call/RTY Index/RTY0050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	51,539	2159.68	1,660			(4,199)		(4,199)	(1,695)				(201)		0001
Written Call/RTY Index/RTY0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	432,254	2168.1	14,697			(37,012)		(37,012)	(14,569)				(1,796)		0001
Written Call/RTY Index/RTY0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	115,494	1975.49	4,377			(5,237)		(5,237)	(1,974)				(418)		0001
Written Call/RTY Index/RTY0150$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,565	2015.07	1,360			(2,195)		(2,195)	(835)				(161)		0001
Written Call/RTY Index/RTY0050$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	80,058	1851.28	2,946			(3,483)		(3,483)	(537)				(394)		0001
Written Call/RTY Index/RTY0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	24,197	1975.81	840			(1,381)		(1,381)	(541)				(114)		0001
Written Call/RTY Index/RTY0150$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	207,409	1867.93	8,172			(9,168)		(9,168)	(996)				(1,001)		0001
Written Call/RTY Index/RTY0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	260,792	2051.74	8,763			(17,686)		(17,686)	(8,924)				(1,206)		0001
Written Call/RTY Index/RTY0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	114,643	2073.35	3,795			(8,062)		(8,062)	(4,267)				(517)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(16,201)		(16,201)	(2,231)				(7,114)		0001
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(18,061)		(18,061)	(2,243)				(5,513)		0001
Written Call/S&P 500 INDEX/SPX621GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(2,106)		(2,106)	(1,310)				(1,937)		0001
Written Call/S&P 500 INDEX/SPX621ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(2,982)		(2,982)	(240)				(2,438)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	.2718	26,825			(636)		(636)	118				(1,269)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(33,107)		(33,107)	(3,647)				(12,855)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(10,849)		(10,849)	(1,024)				(8,327)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(2,251)		(2,251)	(213)				(1,604)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(3,061)		(3,061)	(298)				(2,012)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(8,907)		(8,907)	(861)				(5,625)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(2,037)		(2,037)	(202)				(1,300)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(3,991)		(3,991)	(410)				(2,592)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(6,225)		(6,225)	(624)				(3,804)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(2,811)		(2,811)	(272)				(1,587)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(3,906)		(3,906)	(379)				(2,154)		0001
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(2,881)		(2,881)	(277)				(1,508)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(6,035)		(6,035)	(599)				(3,249)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(22,241)		(22,241)	(2,196)				(11,500)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(17,293)		(17,293)	(1,719)				(8,817)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(19,090)		(19,090)	(1,894)				(9,340)		0001
Written Call/S&P 500 INDEX/SPX905I$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(13,717)		(13,717)	(1,365)				(6,524)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(7,900)		(7,900)	(788)				(3,616)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(18,941)		(18,941)	(1,910)				(8,583)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	21,667			(3,413)		(3,413)	(344)				(1,547)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(6,891)		(6,891)	(714)				(3,155)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(9,053)		(9,053)	(951)				(4,131)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(14,486)		(14,486)	(1,512)				(6,104)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	36,846			(7,185)		(7,185)	(757)				(2,788)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(25,987)		(25,987)	(2,787)				(9,976)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(8,711)		(8,711)	(975)				(3,337)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518	41,706			(7,710)		(7,710)	(898)				(3,355)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905V$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(526)		(526)	(62)				(214)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(5,446)		(5,446)	(676)				(2,427)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(6,090)		(6,090)	(795)				(2,857)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(58,149)		(58,149)	(7,140)				(18,995)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(19,580)		(19,580)	(2,464)				(7,769)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(12,631)		(12,631)	(1,649)				(3,400)		0001
Written Call/S&P 500 INDEX/SPX921E$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5	27,391			(16,317)		(16,317)	(2,919)				(5,250)		0001
Written Call/S&P 500 INDEX/SPX921E$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93	29,323			(18,036)		(18,036)	(3,164)				(4,113)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(10,075)		(10,075)	(1,299)				(4,007)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(49,417)		(49,417)	(6,545)				(13,380)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(922)		(922)	(131)				(427)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(14,917)		(14,917)	(1,974)				(4,848)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(7,768)		(7,768)	(1,181)				(3,935)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(5,751)		(5,751)	(787)				(2,079)		0001
Written Call/S&P 500 INDEX/SPXA054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(11,653)		(11,653)	(1,888)				(6,181)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(27,730)		(27,730)	(4,013)				(10,608)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(2,315)		(2,315)	(366)				(1,148)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(5,188)		(5,188)	(743)				(1,839)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(8,364)		(8,364)	(1,315)				(4,004)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(39,594)		(39,594)	(5,702)				(13,509)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(6,567)		(6,567)	(1,006)				(2,880)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(31,789)		(31,789)	(4,587)				(9,831)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(5,161)		(5,161)	(799)				(2,246)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(5,769)		(5,769)	(842)				(1,772)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(8,546)		(8,546)	(1,377)				(3,912)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(10,218)		(10,218)	(1,525)				(3,332)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(5,186)		(5,186)	(893)				(2,627)		0001
Written Call/S&P 500 INDEX/SPXA058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(13,668)		(13,668)	(2,133)				(5,009)		0001
Written Call/S&P 500 INDEX/SPXA059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(8,634)		(8,634)	(1,541)				(4,577)		0001
Written Call/S&P 500 INDEX/SPXA059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(14,832)		(14,832)	(2,393)				(5,729)		0001
Written Call/S&P 500 INDEX/SPXA05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	.2912	57,279			(12,880)		(12,880)	(2,298)				(6,826)		0001
Written Call/S&P 500 INDEX/SPXA05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(13,465)		(13,465)	(2,357)				(6,746)		0001
Written Call/S&P 500 INDEX/SPXA05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(18,326)		(18,326)	(2,918)				(6,651)		0001
Written Call/S&P 500 INDEX/SPXA05CSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(43,816)		(43,816)	(7,399)				(19,366)		0001
Written Call/S&P 500 INDEX/SPXA05CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(4,620)		(4,620)	(726)				(1,461)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(2,141)		(2,141)	(368)				(957)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(12,408)		(12,408)	(1,978)				(3,977)		0001
Written Call/S&P 500 INDEX/SPXA05FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(1,782)		(1,782)	(318)				(842)		0001
Written Call/S&P 500 INDEX/SPXA05FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(12,507)		(12,507)	(2,051)				(4,271)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06	3,860			(1,042)		(1,042)	(185)				(475)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57	28,999			(8,153)		(8,153)	(1,339)				(2,679)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09	25,046			(7,147)		(7,147)	(1,262)				(3,136)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35	102,855			(30,606)		(30,606)	(5,037)				(9,651)		0001
Written Call/S&P 500 INDEX/SPXA051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84	11,753			(3,996)		(3,996)	(719)				(1,717)		0001
Written Call/S&P 500 INDEX/SPXA051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95	61,340			(21,600)		(21,600)	(3,638)				(6,672)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61	26,790			(9,713)		(9,713)	(1,765)				(4,148)		0001
Written Call/S&P 500 INDEX/SPXA05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81	8,671			(3,232)		(3,232)	(550)				(993)		0001
Written Call/S&P 500 INDEX/SPXA05MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27	29,041			(9,229)		(9,229)	(1,596)				(2,893)		0001
Written Call/S&P 500 INDEX/SPXA050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02	39,209			(12,295)		(12,295)	(2,238)				(4,956)		0001
Written Call/S&P 500 INDEX/SPXA050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52	2,863			(939)		(939)	(162)				(271)		0001
Written Call/S&P 500 INDEX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	.3307	25,487			(8,536)		(8,536)	(1,562)				(3,383)		0001
Written Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	.3720	36,845			(12,862)		(12,862)	(2,233)				(3,650)		0001

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Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5	4,580			(1,583)		(1,583)	(293)				(623)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31	18,147			(6,546)		(6,546)	(1,148)				(1,844)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1	5,223			(1,982)		(1,982)	(367)				(757)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37	54,181			(21,458)		(21,458)	(3,786)				(5,861)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07	1,910			(954)		(954)	(176)				(312)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71	25,220			(13,258)		(13,258)	(2,404)				(3,061)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04	17,794			(8,865)		(8,865)	(1,687)				(3,043)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8	25,871			(13,499)		(13,499)	(2,486)				(3,304)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99	69,204			(37,535)		(37,535)	(7,159)				(12,486)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74	34,922			(19,627)		(19,627)	(3,640)				(4,646)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05	20,185			(10,424)		(10,424)	(2,029)				(3,651)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05	20,667			(11,024)		(11,024)	(2,064)				(2,765)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3	12,298			(7,659)		(7,659)	(1,500)				(2,401)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96	37,477			(24,044)		(24,044)	(4,595)				(5,371)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7	14,198			(7,892)		(7,892)	(1,545)				(2,277)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17	257,344			(150,872)		(150,872)	(29,153)				(30,884)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	116,475	3810.83	7,291			(4,434)		(4,434)	(869)				(1,273)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	28,204	3880.34	1,681			(1,116)		(1,116)	(218)				(309)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	336,145	4365.39	27,261			(18,753)		(18,753)	(3,645)				(3,689)		0001
Written Call/S&P 500 INDEX/SPXB05I$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	761,057	3998.33	44,217			(32,067)		(32,067)	(6,256)				(8,392)		0001
Written Call/S&P 500 INDEX/SPXB05I$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	793,109	4498.12	63,687			(47,217)		(47,217)	(9,230)				(8,745)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	551,085	4069.62	31,136			(24,158)		(24,158)	(4,717)				(6,100)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	525,516	4578.33	39,676			(32,571)		(32,571)	(6,400)				(5,817)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	337,809	4098.95	20,100			(15,108)		(15,108)	(2,955)				(3,754)		0001
Written Call/S&P 500 INDEX/SPXB05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	353,811	4611.32	28,942			(22,361)		(22,361)	(4,408)				(3,932)		0001
Written Call/S&P 500 INDEX/SPXB05L$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	225,054	4187.34	12,761			(10,540)		(10,540)	(2,064)				(2,511)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05L$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	680,916	4710.76	53,588			(45,087)		(45,087)	(8,937)				(7,596)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	11,731			(522)		(522)	(352)				(545)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	39,541			(1,666)		(1,666)	(1,212)				(1,735)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	119,211			(5,429)		(5,429)	(3,528)				(5,333)		0001
Written Call/S&P 500 INDEX/SPXB141SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(532)		(532)	(307)				(498)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(3,172)		(3,172)	(1,714)				(2,870)		0001
Written Call/S&P 500 INDEX/SPXC1395E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(3,105)		(3,105)	(1,953)				(2,854)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(2,295)		(2,295)	(1,173)				(1,953)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(5,149)		(5,149)	(2,480)				(4,322)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(10,456)		(10,456)	(677)				(7,554)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(2,584)		(2,584)	(179)				(1,741)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(16,124)		(16,124)	(1,729)				(6,952)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(15,805)		(15,805)	(1,820)				(6,069)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(8,098)		(8,098)	(941)				(3,120)		0001
Written Call/S&P 500 INDEX/SPXF13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(13,557)		(13,557)	(1,627)				(5,873)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(18,191)		(18,191)	(2,540)				(8,350)		0001
Written Call/S&P 500 INDEX/SPXG130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(25,709)		(25,709)	(3,589)				(8,229)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(2,506)		(2,506)	(394)				(1,225)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(10,766)		(10,766)	(1,639)				(3,764)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29	23,079			(7,769)		(7,769)	(1,248)				(3,226)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07	37,923			(13,446)		(13,446)	(2,140)				(3,956)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17	9,369			(3,397)		(3,397)	(564)				(971)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14	1,602			(688)		(687)	(117)				(254)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54	97,734			(44,250)		(44,250)	(7,565)				(11,566)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51	63,328			(28,409)		(28,409)	(4,855)				(10,066)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7	10,693			(5,029)		(5,029)	(869)				(1,258)		0001
Written Call/S&P 500 INDEX/SPXJ131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16	16,991			(8,231)		(8,231)	(1,416)				(2,887)		0001
Written Call/S&P 500 INDEX/SPXJ131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06	36,552			(18,546)		(18,546)	(3,228)				(4,593)		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5	45,176			(21,758)		(21,758)	(3,798)				(7,255)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44	42,926			(21,903)		(21,903)	(3,892)				(5,151)		0001
Written Call/S&P 500 INDEX/SPXJ13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8	14,219			(7,383)		(7,383)	(1,325)				(2,626)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65	63,559			(34,313)		(34,313)	(6,174)				(8,690)		0001
Written Call/S&P 500 INDEX/SPXJ13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33	48,351			(24,887)		(24,887)	(4,501)				(9,141)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74	46,152			(24,684)		(24,684)	(4,453)				(6,478)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22	10,633			(5,980)		(5,980)	(1,084)				(2,046)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5	32,629			(18,930)		(18,930)	(3,455)				(4,610)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	308,645	4668.9	23,241			(20,344)		(20,344)	(4,044)				(3,487)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	1,104,229	4008.48	60,953			(48,170)		(48,170)	(9,486)				(12,423)		0001
Written Call/S&P 500 INDEX/SPX921VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	328,214	4776.31	23,828			(22,063)		(22,063)	(3,921)				(3,722)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	294,717	4277.59	15,414			(14,766)		(14,766)	(2,920)				(3,357)		0001
Written Call/S&P 500 INDEX/SPX921VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	302,712	4245.61	15,802			(14,327)		(14,327)	(2,540)				(3,433)		0001
Written Call/S&P 500 INDEX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	138,365	4682.15	10,405			(9,285)		(9,285)	(1,927)				(1,551)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	304,068	4918.16	22,836			(22,745)		(22,745)	(4,681)				(3,476)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	1,481,996	4812.29	106,259			(104,474)		(104,474)	(20,947)				(16,880)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	533,217	4371.7	29,274			(28,902)		(28,902)	(6,026)				(6,096)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	307,573	4150.14	17,224			(14,399)		(14,399)	(2,835)				(3,475)		0001
Written Call/S&P 500 INDEX/SPXC17USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	172,627	4161.91	9,495			(8,380)		(8,380)	(1,771)				(1,935)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	238,206	4509.54	18,199			(14,608)		(14,608)	(2,884)				(2,680)		0001
Written Call/S&P 500 INDEX/SPXB05QSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2024	08/22/2030	1	475,845	4456.51	27,647			(26,348)		(26,348)	(5,264)				(5,527)		0001
Written Call/S&P 500 INDEX/SPXB05QS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	1,461,966	4787.38	126,168			(103,530)		(103,530)	(20,835)				(16,922)		0001
Written Call/S&P 500 INDEX/SPXB05SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/06/2030	1	390,401	4326.74	24,869			(20,548)		(20,548)	(4,104)				(4,552)		0001
Written Call/S&P 500 INDEX/SPXB05NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2030	1	350,410	4458.28	19,658			(19,133)		(19,133)	(3,806)				(4,024)		0001
Written Call/S&P 500 INDEX/SPXB05QS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2024	08/22/2030	1	409,011	5013.58	33,416			(31,725)		(31,725)	(6,443)				(4,751)		0001
Written Call/S&P 500 INDEX/SPXB05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/20/2030	1	723,826	5132.3	61,598			(58,949)		(58,949)	(12,043)				(8,470)		0001
Written Call/S&P 500 INDEX/SPXB05NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2030	1	82,031	5015.57	6,111			(6,297)		(6,297)	(1,275)				(942)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	95,364	4562.04	5,808			(5,555)		(5,555)	(1,116)				(1,116)		0001
Written Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	758,348	5007.97	58,772			(58,219)		(58,219)	(11,796)				(8,739)		0001
Written Call/S&P 500 INDEX/SPXB050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	2,214,930	4451.53	122,486			(121,087)		(121,087)	(24,115)				(25,525)		0001
Written Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	752,953	4255.45	46,683			(38,075)		(38,075)	(7,574)				(8,715)		0001
Written Call/S&P 500 INDEX/SPXB055$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	623,423	4867.58	54,425			(45,883)		(45,883)	(9,286)				(7,269)		0001
Written Call/S&P 500 INDEX/SPXC055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	469,420	5337.77	32,625			(41,714)		(41,714)	(8,597)				(5,616)		0001
Written Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	703,130	5395.99	49,641			(63,218)		(63,218)	(13,022)				(8,328)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	1,457,504	4796.43	73,312			(94,143)		(94,143)	(19,087)				(17,262)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,009,085	4872.22	50,454			(66,065)		(66,065)	(11,635)				(12,033)		0001
Written Call/S&P 500 INDEX/SPXC053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,075,673	5372.41	139,485			(185,800)		(185,800)	(38,277)				(24,668)		0001
Written Call/S&P 500 INDEX/SPXC055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	1,637,855	4744.68	85,005			(104,845)		(104,844)	(21,281)				(19,596)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,032,819	5481.24	72,091			(94,569)		(94,569)	(16,742)				(12,316)		0001
Written Call/S&P 500 INDEX/SPXC053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	891,272	4775.47	46,524			(57,370)		(57,370)	(11,635)				(10,592)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,521,579	4680.96	83,687			(93,682)		(93,682)	(18,905)				(17,946)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,009,362	4600.9	59,552			(60,015)		(60,015)	(12,075)				(11,864)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	41,478	5266.08	3,219			(3,561)		(3,561)	(731)				(489)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	427,122	5176.02	35,067			(35,459)		(35,459)	(7,257)				(5,020)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	230,072	5423.39	16,634			(21,243)		(21,243)	(4,609)				(2,785)		0001
Written Call/S&P 500 INDEX/SPXC056$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	296,868	4734.6	14,487			(19,005)		(19,005)	(4,517)				(3,568)		0001
Written Call/S&P 500 INDEX/SPXC05D$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	959,182	5193.18	83,832			(82,275)		(82,275)	1,557				(11,686)		0001
Written Call/S&P 500 INDEX/SPXC058$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	924,483	4869.1	46,317			(62,366)		(62,366)	(16,049)				(11,148)		0001
Written Call/S&P 500 INDEX/SPXC05G$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	354,964	.4534	18,743			(21,465)		(21,465)	(2,722)				(4,338)		0001
Written Call/S&P 500 INDEX/SPXC05D$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	1,132,266	4616.16	66,577			(70,350)		(70,350)	(3,773)				(13,794)		0001
Written Call/S&P 500 INDEX/SPXC05C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	77,953	5411.82	5,636			(7,159)		(7,159)	(1,523)				(947)		0001
Written Call/S&P 500 INDEX/SPXC05B$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,044,701	4810.5	53,280			(69,469)		(69,469)	(16,189)				(12,686)		0001
Written Call/S&P 500 INDEX/SPXC05G$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	705,201	.5101	51,609			(58,821)		(58,821)	(7,212)				(8,619)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05F5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,978,276	4534.05		112,762		(119,631)		(119,631)	(6,869)				(24,179)		0001
Written Call/S&P 500 INDEX/SPXC05F5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,445,923	5100.8		116,541		(120,592)		(120,592)	(4,051)				(17,672)		0001
Written Call/S&P 500 INDEX/SPXC056$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	273,449	5326.43		18,512		(24,270)		(24,270)	(5,757)				(3,287)		0001
Written Call/S&P 500 INDEX/SPXC058$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	793,858	5477.73		55,014		(74,111)		(74,111)	(19,097)				(9,573)		0001
Written Call/S&P 500 INDEX/SPXD17E$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,461,541	4820.79		78,339		(99,043)		(99,043)	(20,704)				(17,690)		0001
Written Call/S&P 500 INDEX/SRM030$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(15,877)		(15,877)	(3,383)				(6,742)		0001
Written Call/S&P 500 INDEX/SRM030$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(3,118)		(3,118)	(686)				(1,269)		0001
Written Call/S&P 500 INDEX/SRM030$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(10,379)		(10,379)	(2,182)				(4,354)		0001
Written Call/S&P 500 INDEX/SRM030$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(499)		(499)	(166)				(193)		0001
Written Call/S&P 500 INDEX/SRM030$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(6,842)		(6,842)	(1,676)				(3,062)		0001
Written Call/S&P 500 INDEX/SRM030$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	12,856			(4,526)		(4,526)	(649)				(1,647)		0001
Written Call/S&P 500 INDEX/SRM030$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	1,138			(339)		(339)	(50)				(150)		0001
Written Call/S&P 500 INDEX/SRM030$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	6,847			(3,226)		(3,226)	(581)				(1,130)		0001
Written Call/S&P 500 INDEX/SRM030$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	34,021			(16,542)		(16,542)	(3,032)				(5,975)		0001
Written Call/S&P 500 INDEX/SRM030$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90	1,696			(898)		(898)	(160)				(323)		0001
Written Call/S&P 500 INDEX/SRM030$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	170,210	90	10,179			(5,999)		(5,999)	(1,144)				(1,860)		0001
Written Call/S&P 500 INDEX/SRM030$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	91,183	90	6,383			(3,489)		(3,489)	(649)				(1,005)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	159,321	90	8,603			(6,417)		(6,417)	(1,240)				(1,764)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	215,505	90	11,917			(9,210)		(9,210)	(1,787)				(2,395)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(6,514)		(6,514)	(575)				(2,831)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(3,502)		(3,502)	583				(1,743)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	18,614			(6,590)		(6,590)	(911)				(2,585)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	16,488			(7,879)		(7,879)	(1,311)				(2,592)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	8,033			(3,824)		(3,824)	(693)				(1,401)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	24,316			(10,952)		(10,952)	(2,046)				(4,289)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90	33,186			(13,629)		(13,629)	(2,604)				(5,958)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90	15,406			(8,272)		(8,272)	(1,511)				(2,794)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	83,088	90	5,426			(2,986)		(2,986)	(556)				(912)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	2,615			(134)		(134)	(7)				(128)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(4,223)		(4,223)	(1,600)				(4,643)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(5,474)		(5,474)	(1,122)				(3,054)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(1,488)		(1,488)	(302)				(691)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(1,914)		(1,914)	(424)				(971)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(16,255)		(16,255)	(3,393)				(6,996)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(2,239)		(2,239)	(476)				(997)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(11,992)		(11,992)	(2,526)				(5,279)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(1,942)		(1,942)	(400)				(752)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(2,387)		(2,387)	(518)				(968)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(1,308)		(1,308)	(272)				(472)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(13,639)		(13,639)	(2,701)				(4,743)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(1,263)		(1,263)	(258)				(439)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(4,980)		(4,980)	(1,073)				(2,365)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(1,488)		(1,488)	(306)				(912)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(6,753)		(6,753)	(1,393)				(2,726)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(1,649)		(1,649)	(274)				(917)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(4,159)		(4,159)	(677)				(1,982)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(5,085)		(5,085)	(742)				(2,109)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(3,623)		(3,623)	443				(1,712)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(6,114)		(6,114)	(796)				(2,698)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(5,312)		(5,312)	579				(2,271)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	2,082			(731)		(731)	(109)				(243)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	2,343			(907)		(907)	(137)				(278)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	39,810			(13,793)		(13,793)	(2,388)				(5,241)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	11,941			(4,056)		(4,056)	(731)				(1,555)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	7,370			(2,782)		(2,782)	(509)				(1,035)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	7,273			(3,114)		(3,114)	(534)				(1,115)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	35,191			(15,405)		(15,405)	(2,860)				(5,401)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	6,337			(3,309)		(3,309)	(582)				(1,044)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	101,244	90	5,872			(2,623)		(2,623)	(476)				(1,077)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	151,412	90	8,979			(4,057)		(4,057)	(755)				(1,626)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	316,128	90	37,619			(1,843)		(1,843)	(14)				(1,782)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	740,197	90	84,382			(4,918)		(4,918)	(89)				(4,235)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	498,600	90	54,148			(8,715)		(8,715)	(1,865)				(3,789)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(19,922)		(19,922)	(4,264)				(8,217)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	745,246	90	79,369			(16,059)		(16,059)	(3,421)				(5,822)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	67,479	90	6,910			(1,668)		(1,668)	(329)				(549)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	200,060	90	21,106			(4,825)		(4,825)	(966)				(1,641)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	49,511	90	5,075			(914)		(914)	(208)				(415)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	821,697	90	73,542			(15,238)		(15,238)	(3,089)				(7,187)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	100,058	90	9,375			(1,480)		(1,480)	(259)				(887)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	216,363	90	19,278			(3,454)		(3,454)	(453)				(1,957)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	430,331	90	37,310			(9,309)		(9,309)	(1,276)				(3,966)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	487,793	90	39,804			(10,628)		(10,628)	(1,009)				(4,659)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	117,835	90	9,592			(3,085)		(3,085)	(287)				(1,138)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	166,442	90	9,287			(6,330)		(6,330)	(1,291)				(1,873)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	315,226	90	15,635			(13,273)		(13,273)	(2,719)				(3,562)		0001
Written Call/S&P 500 INDEX/SRM0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,045	90	2,502			(2,174)		(2,174)	(463)				(572)		0001
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	158,844	90	7,974			(6,960)		(6,960)	(1,495)				(1,809)		0001
Written Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	486,956	90	25,468			(21,560)		(21,560)	(4,441)				(5,523)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,021	90	8,598			(6,404)		(6,404)	(1,391)				(1,679)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	328,685	90	17,749			(16,483)		(16,483)	(3,380)				(3,846)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	108,000	90	5,206			(4,970)		(4,970)	(1,053)				(1,240)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,001,755	90	49,487			(49,475)		(49,475)	(10,114)				(11,544)		0001
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,140	90	796			(597)		(597)	(126)				(164)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	14,850	90	790			(707)		(707)	(150)				(172)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	28,339	90	1,250			(1,560)		(1,560)	(274)				(338)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,588	90	11,521			(13,707)		(13,707)	(2,502)				(3,039)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	238,960	90	13,382			(12,068)		(12,068)	(2,356)				(2,818)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	7,201	90	308			(374)		(374)	(66)				(86)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	1,028,476	90	42,682			(49,533)		(49,533)	(8,850)				(12,305)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	53,295	90	2,718			(2,650)		(2,650)	(539)				(626)		0001
Written Call/S&P 500 INDEX/SRM0211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	12,508	90	542			(675)		(675)	(134)				(151)		0001
Written Call/S&P 500 INDEX/SRM0211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	90	439			(582)		(582)	(143)				(129)		0001
Written Call/S&P 500 INDEX/SRM0131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	548,953	90	26,899			(28,950)		(28,950)	(2,051)				(6,688)		0001
Written Call/S&P 500 INDEX/SPXB05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558	859,665			(741,838)		(895,371)			42,371		(57,904)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(344,890)		(400,932)			15,994		(25,706)		0001
Written Call/NDX Index/NDX0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,601,631	15489.8	54,936			(811)		(811)	5,206				(1,966)		0001
Written Call/NDX Index/NDX0210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	2,646,465	16290.2	87,333			(458)		(458)	10,407				(1,959)		0001
Written Call/NDX Index/NDX0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,174,107	17100.9	61,527			(20,612)		(20,612)	1,824				(4,657)		0001
Written Call/NDX Index/NDX0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	1,272,032	16834.7	34,854			(7,708)		(7,708)	2,904				(2,401)		0001
Written Call/NDX Index/NDX0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	1,877,002	16276.5	53,682			(4,847)		(4,847)	6,402				(3,028)		0001
Written Call/NDX Index/NDX0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	1,230,764	17840.6	39,015			(26,490)		(26,490)	(5,642)				(3,424)		0001
Written Call/NDX Index/NDX0050$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/22/2025	1	1,445,366	17542.7	50,732			(33,529)		(33,529)	(7,666)				(4,539)		0001
Written Call/NDX Index/NDX0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	1,485,098	16579.2	61,780			(26,490)		(26,490)	(4,779)				(4,932)		0001
Written Call/NDX Index/NDX0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	2,002,227	16572.4	81,891			(32,322)		(32,322)	(4,000)				(5,975)		0001
Written Call/NDX Index/NDX0211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,324,267	17812.3	48,071			(39,378)		(39,378)	(10,726)				(4,585)		0001
Written Call/NDX Index/NDX0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	1,647,636	18395.6	47,946			(41,611)		(41,611)	(10,797)				(4,290)		0001
Written Call/NDX Index/NDX0051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	2,650,703	19460	85,353			(155,849)		(155,849)	(51,076)				(11,012)		0001
Written Call/NDX Index/NDX0211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,846,235	18097	70,342			(64,192)		(64,192)	(18,717)				(6,678)		0001
Written Call/NDX Index/NDX0051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	2,331,809	19005.5	73,452			(114,653)		(114,653)	(36,918)				(9,072)		0001
Written Call/NDX Index/NDX0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,254,022	18345.3	44,769			(49,187)		(49,187)	(14,957)				(4,699)		0001
Written Call/NDX Index/NDX0051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	4,293,463	17778.6	165,728			(190,795)		(190,795)	(25,067)				(21,141)		0001
Written Call/NDX Index/NDX0212$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,936,000	19452.7	105,402			(187,456)		(187,456)	(82,054)				(13,874)		0001
Written Call/NDX Index/NDX0211$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,470,092	19667.7	48,513			(95,716)		(95,716)	(47,203)				(6,631)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,103,789	19342.2		106,150		(190,350)		(190,350)	(84,200)				(14,348)		0001
Written Call/NDX Index/NDX0150$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,500,244	18181.2		103,260		(118,587)		(118,587)	(15,326)				(12,066)		0001
Written Call/NDX Index/NDX0051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	3,900,000	19062.9		143,520		(215,869)		(215,869)	(72,349)				(17,170)		0001
Written Call/NDX Index/NDX0050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5	178,187			(70,590)		(70,590)	(13,434)				(17,965)		0001
Written Call/NDX Index/NDX0050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1	117,599			(75,700)		(75,700)	(16,123)				(14,475)		0001
Written Call/NDX Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2	135,443			(88,091)		(88,091)	(18,936)				(17,071)		0001
Written Call/NDX Index/NDX0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9	165,469			(108,820)		(108,820)	(23,354)				(21,838)		0001
Written Call/NDX Index/NDX0050$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8	97,723			(60,910)		(60,910)	(12,952)				(12,840)		0001
Written Call/NDX Index/NDX0050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3	138,497			(106,392)		(106,392)	(23,729)				(18,871)		0001
Written Call/NDX Index/NDX0050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7	240,534			(172,975)		(172,975)	(39,433)				(28,182)		0001
Written Call/NDX Index/NDX0050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,451,402	14984.9	123,514			(95,909)		(95,909)	(21,763)				(15,863)		0001
Written Call/NDX Index/NDX0050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,196,963	15597.3	181,469			(156,266)		(156,266)	(35,798)				(24,108)		0001
Written Call/NDX Index/NDX0050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,589,993	16004.9	287,558			(268,259)		(268,259)	(61,666)				(39,584)		0001
Written Call/NDX Index/NDX0050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	3,461,489	16216.6	293,188			(266,602)		(266,602)	(61,213)				(38,467)		0001
Written Call/NDX Index/NDX0050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	2,869,974	16505.5	231,607			(228,638)		(228,638)	(52,546)				(32,017)		0001
Written Call/NDX Index/NDX0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8	163,768			(56,770)		(56,770)	(10,699)				(16,372)		0001
Written Call/NDX Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8	139,244			(64,674)		(64,674)	(13,446)				(15,112)		0001
Written Call/NDX Index/NDX0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1	129,317			(66,480)		(66,480)	(14,165)				(14,281)		0001
Written Call/NDX Index/NDX0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1	133,788			(78,576)		(78,576)	(17,053)				(15,724)		0001
Written Call/NDX Index/NDX0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1	110,529			(69,533)		(69,533)	(15,249)				(14,081)		0001
Written Call/NDX Index/NDX0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9	118,223			(80,894)		(80,894)	(18,140)				(15,555)		0001
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,515,692	16204.2	277,037			(267,149)		(267,149)	(61,213)				(38,917)		0001
Written Call/NDX Index/NDX0150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231	150,718			(93,096)		(93,096)	(18,896)				(19,101)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(57,306)		(57,306)	(9,864)				(16,856)		0001
Written Call/NDX Index/NDX0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(44,581)		(44,581)	(8,562)				(15,038)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4	142,767			(48,878)		(48,878)	(10,132)				(13,931)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2	158,017			(96,294)		(96,294)	(21,126)				(19,596)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8	133,539			(82,756)		(82,756)	(18,224)				(16,343)		0001
Written Call/NDX Index/NDX0210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2	128,233			(96,170)		(96,170)	(21,272)				(17,228)		0001
Written Call/NDX Index/NDX0130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	3,088,911	16276.5	236,611			(239,618)		(239,618)	(53,786)				(34,902)		0001
Written Call/NDX Index/NDX0050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	3,060,201	17100.9	228,597			(262,453)		(262,453)	(59,920)				(34,855)		0001
Written Call/NDX Index/NDX0210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	2,350,489	15489.8	188,274			(164,933)		(164,933)	(36,125)				(26,444)		0001
Written Call/NDX Index/NDX0130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,879,433	16834.7	213,942			(237,189)		(237,189)	(53,332)				(32,657)		0001
Written Call/NDX Index/NDX0210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,760,412	16290.2	218,073			(210,804)		(210,804)	(46,705)				(30,938)		0001
Written Call/NDX Index/NDX0130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	1,897,969	17730.4	147,282			(171,131)		(171,131)	(38,449)				(21,697)		0001
Written Call/NDX Index/NDX0050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,798,805	17840.6	143,185			(166,465)		(166,465)	(37,930)				(20,730)		0001
Written Call/NDX Index/NDX0050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	3,189,924	16572.4	290,921			(261,821)		(261,821)	(58,909)				(36,922)		0001
Written Call/NDX Index/NDX0051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,354,663	17812.3	123,003			(126,009)		(126,009)	(28,427)				(15,851)		0001
Written Call/NDX Index/NDX0130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,827,513	16579.2	267,483			(230,098)		(230,098)	(50,155)				(32,969)		0001
Written Call/NDX Index/NDX0211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,958,599	17542.7	173,728			(172,889)		(172,889)	(37,387)				(22,751)		0001
Written Call/NDX Index/NDX0130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	1,737,128	18395.6	133,064			(166,804)		(166,804)	(37,485)				(19,947)		0001
Written Call/NDX Index/NDX0211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	934,779			(1,121,571)		(1,121,571)	(249,671)				(54,886)		0001
Written Call/NDX Index/NDX0051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,597,679	19005.5	200,541			(269,466)		(269,466)	(60,648)				(30,766)		0001
Written Call/NDX Index/NDX0051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,469,212	19160.2	189,882			(260,454)		(260,454)	(58,263)				(29,543)		0001
Written Call/NDX Index/NDX0211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	2,165,679	18345.3	177,586			(206,961)		(206,961)	(44,315)				(25,543)		0001
Written Call/NDX Index/NDX0211SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,996,671	19460	230,744			(316,335)		(316,335)	(67,335)				(35,734)		0001
Written Call/NDX Index/NDX0051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,480,413	18698.6	188,759			(251,246)		(251,246)	(56,343)				(29,478)		0001
Written Call/NDX Index/NDX0051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	2,522,254	18097	218,427			(241,335)		(241,335)	(54,365)				(29,646)		0001
Written Call/NDX Index/NDX0051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,182,357	17778.6	356,337			(394,209)		(394,209)	(37,872)				(51,118)		0001
Written Call/NDX Index/NDX0211ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,984,997	19667.7	222,681			(320,780)		(320,780)	(98,100)				(35,995)		0001
Written Call/NDX Index/NDX0051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	2,508,178	19452.7	188,615			(271,143)		(271,143)	(82,528)				(30,458)		0001
Written Call/NDX Index/NDX0051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	4,345,000	19062.9	328,482			(454,883)		(454,883)	(126,401)				(52,222)		0001
Written Call/NDX Index/NDX0212S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	4,034,789	18181.2	355,465			(384,021)		(384,021)	(28,556)				(49,156)		0001
Written Call/NDX Index/NDX0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	3,348,945	19342.2	256,864			(357,828)		(357,828)	(100,964)				(40,536)		0001
Written Call/BXIIMSTN Index/SBMO17DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2025	1	256,243	1242.55	4,484			(311)		(311)	1,117				(413)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	223,350	1260.37	3,685			(633)		(633)	1,134				(478)		0001
Written Call/BXIIMSTN Index/SBMO17ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/20/2025	1	350,452	1273.59	6,343			(1,383)		(1,383)	1,878				(825)		0001
Written Call/BXIIMSTN Index/SBMO17CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	152,077	1254.52	3,133			(20)		(20)	595				(113)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2025	1	194,502	1212.32	4,123			(97)		(97)	673				(239)		0001
Written Call/BXIIMSTN Index/SBMO17DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	43,308	1258.41	723			(85)		(85)	214				(82)		0001
Written Call/BXIIMSTN Index/SBMO17FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	154,651	1327.2	3,542			(1,602)		(1,602)	875				(486)		0001
Written Call/BXIIMSTN Index/SBMO17FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/08/2025	2	134,170	1275.29	3,619			(967)		(967)	675				(400)		0001
Written Call/BXIIMSTN Index/SBMO17GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	154,492	1369.75	3,584			(2,348)		(2,348)	899				(535)		0001
Written Call/BXIIMSTN Index/SBMO17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	167,296	1309.82	3,162			(1,200)		(1,200)	964				(465)		0001
Written Call/BXIIMSTN Index/SBMO17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	175,297	1330.31	4,733			(2,044)		(2,044)	966				(582)		0001
Written Call/BXIIMSTN Index/SBMO17ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	88,032	1296.45	1,514			(500)		(500)	499				(229)		0001
Written Call/BXIIMSTN Index/SBMO17HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	415,059	1411.21	8,467			(9,233)		(9,233)	2,290				(1,615)		0001
Written Call/BXIIMSTN Index/SBMO171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	2	255,792	1367.35	5,982	357		(5,420)		(5,420)	1,236				(1,092)		0001
Written Call/BXIIMSTN Index/SBMO17GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	10/08/2025	2	328,970	1359.19	8,108	127		(5,163)		(5,163)	1,759				(1,190)		0001
Written Call/BXIIMSTN Index/SBMO17HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	391,255	1436.84	8,060			(10,530)		(10,530)	2,078				(1,625)		0001
Written Call/BXIIMSTN Index/SBMO17GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	2	428,716	1382.56	9,247			(7,933)		(7,933)	2,374				(1,606)		0001
Written Call/BXIIMSTN Index/SBMO17HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	350,646	1430.93	7,364			(8,851)		(8,851)	1,907				(1,407)		0001
Written Call/BXIIMSTN Index/SBMO17JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	02/20/2026	2	286,156	1422.85		6,796		(8,546)		(8,546)	(1,750)				(1,352)		0001
Written Call/BXIIMSTN Index/SBMO171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	484,005	1382.9		10,213		(11,672)		(11,672)	(1,459)				(2,183)		0001
Written Call/BXIIMSTN Index/SBMO17JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/06/2026	2	230,405	1409.41		5,075		(6,358)		(6,358)	(1,283)				(1,065)		0001
Written Call/BXIIMSTN Index/SBMO17KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	462,335	1381.84		11,743		(12,698)		(12,698)	(955)				(2,277)		0001
Written Call/BXIIMSTN Index/SBMO17KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	144,582	1417.51		3,990		(4,364)		(4,364)	(373)				(698)		0001
Written Call/BXIIMSTN Index/SBMO171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	160,499	1350.37		3,724		(3,301)		(3,301)	423				(707)		0001
Written Call/BXIIMSTN Index/SBMO176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2025	1	85,173	1003.15	4,446			(2)		(2)	149				(63)		0001
Written Call/BXIIMSTN Index/SBMO176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025	1	40,029	1013.69	2,017			(20)		(20)	84				(65)		0001
Written Call/BXIIMSTN Index/SBMO177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025	1	18,647	1042.16	875			(18)		(18)	43				(35)		0001
Written Call/BXIIMSTN Index/SBMO177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025	1	35,033	1071.44	1,464			(52)		(52)	88				(75)		0001
Written Call/BXIIMSTN Index/SBMO177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	1	25,058	1090.79	1,010			(50)		(50)	69				(59)		0001
Written Call/BXIIMSTN Index/SBMO178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2025	1	5,726	1133.44	214			(20)		(20)	18				(16)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	32,028	1095.44	1,342			(137)		(137)	86				(101)		0001
Written Call/BXIIMSTN Index/SBMO179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1084.63	2,791			(361)		(361)	178				(243)		0001
Written Call/BXIIMSTN Index/SBMO179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	12,511	1069.84	523			(69)		(69)	29				(45)		0001
Written Call/BXIIMSTN Index/SBMO179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	65,925	1049.72	2,927			(374)		(374)	142				(247)		0001
Written Call/BXIIMSTN Index/SBMO179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	43,727	1084.74	1,631			(297)		(297)	104				(170)		0001
Written Call/BXIIMSTN Index/SBMO17AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	2	56,521	1139.14	1,993			(480)		(480)	160				(227)		0001
Written Call/BXIIMSTN Index/SBMO17ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1146.63	585			(145)		(145)	45				(65)		0001
Written Call/BXIIMSTN Index/SBMO17ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	13,260	1189.02	526			(148)		(148)	43				(57)		0001
Written Call/BXIIMSTN Index/SBMO17ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2026	2	20,006	1193.33	737			(236)		(236)	67				(88)		0001
Written Call/BXIIMSTN Index/SBMO17BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	01/22/2026	2	48,083	1185.98	1,658			(581)		(581)	158				(217)		0001
Written Call/BXIIMSTN Index/SBMO17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	14,922	1210.84	501			(205)		(205)	52				(69)		0001
Written Call/BXIIMSTN Index/SBMO17BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	100,782	1227.48	3,275			(1,525)		(1,525)	357				(476)		0001
Written Call/BXIIMSTN Index/SBMO17CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	14,154	1243.35	498			(235)		(235)	51				(68)		0001
Written Call/BXIIMSTN Index/SBMO17CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	2	246,479	1254.71	8,242			(4,410)		(4,410)	890				(1,214)		0001
Written Call/BXIIMSTN Index/SBMO17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	204,306	1258.41	6,272			(4,186)		(4,186)	734				(1,092)		0001
Written Call/BXIIMSTN Index/SBMO17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	2	212,858	1260.37	5,747			(4,517)		(4,517)	769				(1,161)		0001
Written Call/BXIIMSTN Index/SBMO17DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	299,036	1242.55	9,479			(5,676)		(5,676)	1,044				(1,571)		0001
Written Call/BXIIMSTN Index/SBMO17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	198,203	1254.52	6,798			(3,674)		(3,674)	708				(1,002)		0001
Written Call/BXIIMSTN Index/SBMO17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	135,067	1212.32	4,795			(2,265)		(2,265)	442				(695)		0001
Written Call/BXIIMSTN Index/SBMO17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/22/2026	2	107,115	1273.59	3,392			(2,428)		(2,428)	393				(593)		0001
Written Call/BXIIMSTN Index/SBMO17ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	07/22/2026	2	566,034	1309.82	18,443			(15,108)		(15,108)	2,106				(3,239)		0001
Written Call/BXIIMSTN Index/SBMO17ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	330,158	1296.45	10,301			(8,270)		(8,270)	1,227				(1,861)		0001
Written Call/BXIIMSTN Index/SBMO17FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	08/21/2026	2	49,032	1327.2	1,813			(1,443)		(1,443)	180				(289)		0001
Written Call/BXIIMSTN Index/SBMO17GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	233,028	1369.75	9,088			(8,082)		(8,082)	838				(1,417)		0001
Written Call/BXIIMSTN Index/SBMO17FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/07/2026	2	187,020	1275.29	7,681			(4,620)		(4,620)	667				(1,088)		0001
Written Call/BXIIMSTN Index/SBMO17FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	79,688	1330.31	3,403			(2,424)		(2,424)	289				(478)		0001
Written Call/BXIIMSTN Index/SBMO17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	194,991	1411.21	6,669			(7,972)		(7,972)	660				(1,234)		0001
Written Call/BXIIMSTN Index/SBMO17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/08/2026	2	268,280	1359.19	10,664			(9,216)		(9,216)	951				(1,656)		0001
Written Call/BXIIMSTN Index/SBMO171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	13,633	1367.35	511			(519)		(519)	45				(90)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	11/20/2026	2	243,805	1430.93	8,310			(10,640)		(10,640)	800				(1,562)		0001
Written Call/BXIIMSTN Index/SBMO17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	10/22/2026	2	133,850	1382.56	4,848			(4,986)		(4,986)	467				(836)		0001
Written Call/BXIIMSTN Index/SBMO17HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	59,094	1436.84	2,021			(2,659)		(2,659)	189				(384)		0001
Written Call/BXIIMSTN Index/SBMO17JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	48,079	1422.85	1,817			(2,218)		(2,217)	(400)				(331)		0001
Written Call/BXIIMSTN Index/SBMO17JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/08/2027	2	224,832	1409.41	8,210			(9,920)		(9,920)	(1,710)				(1,533)		0001
Written Call/BXIIMSTN Index/SBMO171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	35,938	1350.37	1,315			(1,328)		(1,328)	(13)				(239)		0001
Written Call/BXIIMSTN Index/SBMO17KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	20,559	1417.51	857			(946)		(946)	(89)				(143)		0001
Written Call/BXIIMSTN Index/SBMO17KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	301,150	1381.84	11,895			(12,857)		(12,857)	(962)				(2,116)		0001
Written Call/BXIIMSTN Index/SBMO171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	197,778	1382.9	7,041			(8,054)		(8,054)	(1,013)				(1,332)		0001
Written Call/BXIIMSTN Index/SBMO170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(17,750)		(17,750)	836				(6,544)		0001
Written Call/BXIIMSTN Index/SBMO170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(11,863)		(11,863)	195				(3,626)		0001
Written Call/BXIIMSTN Index/SBMO170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(8,050)		(8,050)	166				(2,353)		0001
Written Call/BXIIMSTN Index/SBMO170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(9,843)		(9,843)	173				(2,524)		0001
Written Call/BXIIMSTN Index/SBMO170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(4,695)		(4,695)	62				(1,413)		0001
Written Call/BXIIMSTN Index/SBMO171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	2	445,788	1021.93	51,056			(11,900)		(11,900)	51				(3,929)		0001
Written Call/BXIIMSTN Index/SBMO171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(528)		(528)	16				(153)		0001
Written Call/BXIIMSTN Index/SBMO171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	2	283,617	956.78	28,788			(6,731)		(6,731)	(78)				(2,515)		0001
Written Call/BXIIMSTN Index/SBMO171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(10,729)		(10,729)	(39)				(3,552)		0001
Written Call/BXIIMSTN Index/SBMO171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(375)		(375)	(9)				(146)		0001
Written Call/BXIIMSTN Index/SBMO172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(1,526)		(1,526)	(30)				(551)		0001
Written Call/BXIIMSTN Index/SBMO172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(1,379)		(1,379)	(21)				(464)		0001
Written Call/BXIIMSTN Index/SBMO172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(3,626)		(3,626)	(34)				(1,101)		0001
Written Call/BXIIMSTN Index/SBMO172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	89,969	1046.72	8,973			(2,769)		(2,769)	(31)				(829)		0001
Written Call/BXIIMSTN Index/SBMO172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	2	107,650	1012.42	10,166			(3,147)		(3,147)	(61)				(999)		0001
Written Call/BXIIMSTN Index/SBMO173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2028	2	275,478	945.49	26,021			(7,171)		(7,171)	(255)				(2,570)		0001
Written Call/BXIIMSTN Index/SBMO173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/06/2028	2	154,675	897.6	13,519			(3,718)		(3,718)	(183)				(1,451)		0001
Written Call/BXIIMSTN Index/SBMO173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(5,158)		(5,158)	(232)				(1,902)		0001
Written Call/BXIIMSTN Index/SBMO173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	300,255	941.28	26,062			(8,064)		(8,064)	(349)				(2,853)		0001
Written Call/BXIIMSTN Index/SBMO174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	2	159,820	987.38	15,104			(4,730)		(4,730)	(168)				(1,527)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028	2	286,381	974.09	27,413			(8,376)		(8,376)	(340)				(2,752)		0001
Written Call/BXIIMSTN Index/SBMO174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2028	2	193,875	929.65	18,220			(5,284)		(5,284)	(278)				(1,873)		0001
Written Call/BXIIMSTN Index/SBMO174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	147,566	954.04	13,679			(4,246)		(4,246)	(210)				(1,434)		0001
Written Call/BXIIMSTN Index/SBMO175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029	2	163,057	987.18	13,986			(5,042)		(5,042)	(228)				(1,593)		0001
Written Call/BXIIMSTN Index/SBMO175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	2	483,405	1043.71	40,352			(16,786)		(16,786)	(648)				(4,751)		0001
Written Call/BXIIMSTN Index/SBMO175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	02/22/2029	2	197,475	1006.12	15,770			(6,482)		(6,482)	(307)				(1,950)		0001
Written Call/BXIIMSTN Index/SBMO175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	47,516	999.81	3,573			(1,559)		(1,559)	(80)				(472)		0001
Written Call/BXIIMSTN Index/SBMO175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	58,188	967.9	4,917			(1,824)		(1,824)	(109)				(580)		0001
Written Call/BXIIMSTN Index/SBMO176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	35,504	1003.15	3,249			(1,194)		(1,194)	(66)				(356)		0001
Written Call/BXIIMSTN Index/SBMO176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	153,856	1013.69	13,539			(5,384)		(5,384)	(311)				(1,559)		0001
Written Call/BXIIMSTN Index/SBMO177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	127,795	1042.16	10,454			(4,741)		(4,741)	(261)				(1,301)		0001
Written Call/BXIIMSTN Index/SBMO177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	625,158	1071.44	48,637			(24,658)		(24,658)	(1,316)				(6,400)		0001
Written Call/BXIIMSTN Index/SBMO177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	207,960	1090.79	15,909			(8,548)		(8,548)	(452)				(2,139)		0001
Written Call/BXIIMSTN Index/SBMO177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	83,040	1095.82	5,912			(3,471)		(3,471)	(188)				(858)		0001
Written Call/BXIIMSTN Index/SBMO178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/20/2029	2	136,209	1133.44	10,243			(6,106)		(6,106)	(318)				(1,413)		0001
Written Call/BXIIMSTN Index/SBMO178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2029	2	238,028	1136.06	18,164			(10,829)		(10,829)	(585)				(2,485)		0001
Written Call/BXIIMSTN Index/SBMO178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/22/2029	2	231,991	1095.44	17,006			(9,959)		(9,959)	(599)				(2,432)		0001
Written Call/BXIIMSTN Index/SBMO178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	308,614	1108.39	21,850			(13,651)		(13,651)	(829)				(3,252)		0001
Written Call/BXIIMSTN Index/SBMO179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/21/2029	2	219,644	1084.63	15,454			(9,425)		(9,425)	(616)				(2,324)		0001
Written Call/BXIIMSTN Index/SBMO179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/08/2029	2	238,382	1069.84	16,136			(10,079)		(10,079)	(698)				(2,536)		0001
Written Call/BXIIMSTN Index/SBMO179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	10/22/2029	3	340,636	1049.72	21,458			(14,058)		(14,058)	(1,040)				(3,639)		0001
Written Call/BXIIMSTN Index/SBMO179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	487,650	1084.74	31,650			(21,484)		(21,484)	(1,522)				(5,236)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	132,907	1139.14	8,719			(6,412)		(6,412)	(422)				(1,432)		0001
Written Call/BXIIMSTN Index/SBMO17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	163,586	1146.63	11,729			(8,048)		(8,048)	(539)				(1,771)		0001
Written Call/BXIIMSTN Index/SBMO17ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	300,505	1189.02	23,560			(15,864)		(15,864)	(1,028)				(3,267)		0001
Written Call/BXIIMSTN Index/SBMO17ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2030	2	106,063	1193.33	7,732			(5,663)		(5,663)	(369)				(1,159)		0001
Written Call/BXIIMSTN Index/SBMO17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	163,278	1185.98	11,642			(8,676)		(8,676)	(576)				(1,792)		0001
Written Call/BXIIMSTN Index/SBMO17BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/08/2030	3	487,333	1210.84	32,958			(27,063)		(27,063)	(1,773)				(5,373)		0001
Written Call/BXIIMSTN Index/SBMO17BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	2	701,212	1227.48	46,945			(40,120)		(40,120)	(7,961)				(7,762)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	309,030	1243.35	22,219			(18,188)		(18,188)	(1,180)				(3,434)		0001
Written Call/BXIIMSTN Index/SBMO17CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	167,928	1254.71	11,246			(10,097)		(10,097)	(655)				(1,873)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	172,198	1242.55	10,952			(10,326)		(10,326)	(694)				(1,946)		0001
Written Call/BXIIMSTN Index/SBMO17ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	197,194	1273.59	12,995			(12,524)		(12,524)	(842)				(2,254)		0001
Written Call/BXIIMSTN Index/SBMO17CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	282,612	1254.52	19,428			(17,086)		(17,086)	(1,119)				(3,167)		0001
Written Call/BXIIMSTN Index/SBMO17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	363,524	1258.41	22,829			(22,393)		(22,393)	(1,498)				(4,123)		0001
Written Call/BXIIMSTN Index/SBMO17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	172,460	1212.32	11,227			(9,858)		(9,858)	(675)				(1,940)		0001
Written Call/BXIIMSTN Index/SBMO17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	97,548	1260.37	6,077			(6,057)		(6,057)	(408)				(1,111)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	80,035	1369.75	5,947			(5,909)		(5,909)	(392)				(937)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2030	1	129,975	1309.82	8,617			(8,744)		(8,744)	(583)				(1,498)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	123,600	1296.45	8,009			(8,135)		(8,135)	(543)				(1,419)		0001
Written Call/BXIIMSTN Index/SBMO17FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2030	2	189,286	1275.29	13,752			(12,233)		(12,233)	(841)				(2,191)		0001
Written Call/BXIIMSTN Index/SBMO17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	147,124	1327.2	10,461			(10,218)		(10,218)	(684)				(1,709)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	172,986	1330.31	13,493			(12,109)		(12,109)	(815)				(2,017)		0001
Written Call/BXIIMSTN Index/SBMO17HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/22/2030	1	72,926	1430.93	4,405			(5,880)		(5,880)	(389)				(867)		0001
Written Call/BXIIMSTN Index/SBMO17HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/06/2030	2	182,819	1436.84	12,088			(14,883)		(14,883)	(988)				(2,180)		0001
Written Call/BXIIMSTN Index/SBMO171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/20/2030	1	166,611	1367.35	10,330			(12,530)		(12,530)	(862)				(1,993)		0001
Written Call/BXIIMSTN Index/SBMO17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/08/2030	1	45,048	1411.21	2,811			(3,538)		(3,538)	(235)				(534)		0001
Written Call/BXIIMSTN Index/SBMO17GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/08/2030	2	271,442	1359.19	19,103			(19,867)		(19,867)	(1,334)				(3,190)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2030	1	49,616	1382.56	3,304			(3,750)		(3,750)	(250)				(585)		0001
Written Call/BXIIMSTN Index/SBMO171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	2	130,019	1382.9	8,071			(10,021)		(10,021)	(1,950)				(1,568)		0001
Written Call/BXIIMSTN Index/SBMO17JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	1	76,948	1422.85	5,009			(6,252)		(6,252)	(1,242)				(934)		0001
Written Call/BXIIMSTN Index/SBMO171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	141,425	1350.37	8,698			(10,450)		(10,450)	(1,752)				(1,700)		0001
Written Call/BXIIMSTN Index/SBMO17KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/21/2031	1	7,219	1381.84	505			(512)		(512)	(7)				(88)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	88,983	1417.51	6,264			(7,207)		(7,207)	(943)				(1,084)		0001
Written Call/BXIIMSTN Index/SBMO17JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	297,179	1409.41	18,663			(23,706)		(23,706)	(5,043)				(3,597)		0001
Written Call/NDX Index/NDX0210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	250,369	15489.8	8,588			(127)		(127)	814				(307)		0001
Written Call/NDX Index/NDX0210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	174,535	16290.2	5,760			(30)		(30)	686				(129)		0001
Written Call/NDX Index/NDX0210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	239,893	17100.9	6,789			(2,274)		(2,274)	201				(514)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	420,968	16834.7	11,535			(2,551)		(2,551)	961				(794)		0001
Written Call/NDX Index/NDX0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	32,998	16276.5	944			(85)		(85)	113				(53)		0001
Written Call/NDX Index/NDX0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	252,236	17840.6	7,996			(5,429)		(5,429)	(1,156)				(702)		0001
Written Call/NDX Index/NDX0050$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	162,634	17542.7	5,708			(3,773)		(3,773)	(863)				(511)		0001
Written Call/NDX Index/NDX0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	144,902	16579.2	6,028			(2,585)		(2,585)	(466)				(481)		0001
Written Call/NDX Index/NDX0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	197,773	16572.4	8,089			(3,193)		(3,193)	(395)				(590)		0001
Written Call/NDX Index/NDX0211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	53,733	17812.3	1,951			(1,598)		(1,598)	(435)				(186)		0001
Written Call/NDX Index/NDX0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	96,364	18395.6	2,804			(2,434)		(2,434)	(631)				(251)		0001
Written Call/NDX Index/NDX0051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	134,297	19460	4,324			(7,896)		(7,896)	(2,588)				(558)		0001
Written Call/NDX Index/NDX0211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	345,765	18097	13,174			(12,022)		(12,022)	(3,505)				(1,251)		0001
Written Call/NDX Index/NDX0051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	150,191	19005.5	4,731			(7,385)		(7,385)	(2,378)				(584)		0001
Written Call/NDX Index/NDX0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	99,978	18345.3	3,569			(3,921)		(3,921)	(1,192)				(375)		0001
Written Call/NDX Index/NDX0051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	262,537	17778.6	10,134			(11,667)		(11,667)	(1,533)				(1,293)		0001
Written Call/NDX Index/NDX0211$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	28,908	19667.7	954			(1,882)		(1,882)	(928)				(130)		0001
Written Call/NDX Index/NDX0211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	157,211	19342.2	5,377			(9,641)		(9,641)	(4,265)				(727)		0001
Written Call/NDX Index/NDX0150$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	101,756	18181.2	4,203			(4,826)		(4,826)	(624)				(491)		0001
Written Call/NDX Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2	15,789			(10,269)		(10,269)	(2,207)				(1,990)		0001
Written Call/NDX Index/NDX0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9	3,629			(2,387)		(2,387)	(512)				(479)		0001
Written Call/NDX Index/NDX0050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3	2,775			(2,132)		(2,132)	(476)				(378)		0001
Written Call/NDX Index/NDX0050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7	6,036			(4,340)		(4,340)	(989)				(707)		0001
Written Call/NDX Index/NDX0050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,599	14984.9	7,710			(5,987)		(5,987)	(1,358)				(990)		0001
Written Call/NDX Index/NDX0050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	35,037	15597.3	2,894			(2,492)		(2,492)	(571)				(384)		0001
Written Call/NDX Index/NDX0050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	25,007	16004.9	2,003			(1,869)		(1,869)	(430)				(276)		0001
Written Call/NDX Index/NDX0050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	40,511	16216.6	3,431			(3,120)		(3,120)	(716)				(450)		0001
Written Call/NDX Index/NDX0050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	20,026	16505.5	1,616			(1,595)		(1,595)	(367)				(223)		0001
Written Call/NDX Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8	13,181			(6,122)		(6,122)	(1,273)				(1,431)		0001
Written Call/NDX Index/NDX0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9	1,158			(793)		(793)	(178)				(152)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	82,308	16204.2	6,486			(6,254)		(6,254)	(1,433)				(911)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(1,567)		(1,567)	(270)				(461)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4	8,591			(2,941)		(2,941)	(610)				(838)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2	10,748			(6,550)		(6,550)	(1,437)				(1,333)		0001
Written Call/NDX Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8	723			(448)		(448)	(99)				(88)		0001
Written Call/NDX Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2	4,918			(3,688)		(3,688)	(816)				(661)		0001
Written Call/NDX Index/NDX0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	141,089	16276.5	10,807			(10,945)		(10,945)	(2,457)				(1,594)		0001
Written Call/NDX Index/NDX0050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,799	17100.9	27,848			(31,973)		(31,973)	(7,300)				(4,246)		0001
Written Call/NDX Index/NDX0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	246,511	15489.8	19,746			(17,298)		(17,298)	(3,789)				(2,773)		0001
Written Call/NDX Index/NDX0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	149,567	16834.7	11,113			(12,320)		(12,320)	(2,770)				(1,696)		0001
Written Call/NDX Index/NDX0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	34,588	16290.2	2,732			(2,641)		(2,641)	(585)				(388)		0001
Written Call/NDX Index/NDX0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,031	17730.4	3,882			(4,511)		(4,511)	(1,014)				(572)		0001
Written Call/NDX Index/NDX0050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	222,195	17840.6	17,687			(20,562)		(20,562)	(4,685)				(2,561)		0001
Written Call/NDX Index/NDX0050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	75,076	16572.4	6,847			(6,162)		(6,162)	(1,386)				(869)		0001
Written Call/NDX Index/NDX0051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	239,337	17812.3	21,732			(22,263)		(22,263)	(5,022)				(2,801)		0001
Written Call/NDX Index/NDX0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	249,487	16579.2	23,602			(20,303)		(20,303)	(4,426)				(2,909)		0001
Written Call/NDX Index/NDX0211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	209,401	17542.7	18,574			(18,484)		(18,484)	(3,997)				(2,432)		0001
Written Call/NDX Index/NDX0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	101,872	18395.6	7,803			(9,782)		(9,782)	(2,198)				(1,170)		0001
Written Call/NDX Index/NDX0051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	79,321	19005.5	6,124			(8,228)		(8,228)	(1,852)				(939)		0001
Written Call/NDX Index/NDX0051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	177,788	19160.2	13,672			(18,753)		(18,753)	(4,195)				(2,127)		0001
Written Call/NDX Index/NDX0211$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	199,321	18345.3	16,344			(19,048)		(19,048)	(4,079)				(2,351)		0001
Written Call/NDX Index/NDX0211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	156,329	19460	12,037			(16,502)		(16,502)	(3,513)				(1,864)		0001
Written Call/NDX Index/NDX0051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	628,587	18698.6	47,835			(63,671)		(63,671)	(14,279)				(7,470)		0001
Written Call/NDX Index/NDX0051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	125,746	18097	10,890			(12,032)		(12,032)	(2,710)				(1,478)		0001
Written Call/NDX Index/NDX0051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	778,643	17778.6	66,340			(73,391)		(73,391)	(7,051)				(9,517)		0001
Written Call/NDX Index/NDX0211$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	383,003	19667.7	28,572			(41,159)		(41,159)	(12,587)				(4,619)		0001
Written Call/NDX Index/NDX0051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	9,822	19452.7	739			(1,062)		(1,062)	(323)				(119)		0001
Written Call/NDX Index/NDX0212$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	226,211	18181.2	19,929			(21,530)		(21,530)	(1,601)				(2,756)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	427,055	19342.2		32,755		(45,630)		(45,630)	(12,875)				(5,169)		0001
Written Call/BXIIMSTN Index/SBM017DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	22,891	1242.55	401			(28)		(28)	100				(37)		0001
Written Call/BXIIMSTN Index/SBM017DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	299,383	1260.37	4,940			(848)		(848)	1,520				(641)		0001
Written Call/BXIIMSTN Index/SBM017ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	13,030	1273.59	236			(51)		(51)	70				(31)		0001
Written Call/BXIIMSTN Index/SBM017CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	141,786	1254.52	2,921			(18)		(18)	555				(105)		0001
Written Call/BXIIMSTN Index/SBM017DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	49,559	1212.32	1,051			(25)		(25)	171				(61)		0001
Written Call/BXIIMSTN Index/SBM017FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	176,249	1327.2	4,036			(1,825)		(1,825)	997				(554)		0001
Written Call/BXIIMSTN Index/SBM017FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	2	177,500	1275.29	4,773			(1,279)		(1,279)	893				(530)		0001
Written Call/BXIIMSTN Index/SBM017GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	4,003	1369.75	93			(61)		(61)	23				(14)		0001
Written Call/BXIIMSTN Index/SBM017ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	35,574	1309.82	672			(255)		(255)	205				(99)		0001
Written Call/BXIIMSTN Index/SBM017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	25,190	1411.21	514			(560)		(560)	139				(98)		0001
Written Call/BXIIMSTN Index/SBM017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,247	1359.19	1,701			(1,055)		(1,055)	370				(243)		0001
Written Call/BXIIMSTN Index/SBM017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	33,188	1436.84	684			(893)		(893)	176				(138)		0001
Written Call/BXIIMSTN Index/SBM017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	20,437	1430.93	429			(516)		(516)	111				(82)		0001
Written Call/BXIIMSTN Index/SBM017ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	6,135	1382.9		129		(148)		(148)	(18)				(28)		0001
Written Call/BXIIMSTN Index/SBM017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	2	276,419	1409.41		6,097		(7,628)		(7,628)	(1,531)				(1,278)		0001
Written Call/BXIIMSTN Index/SBM017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	31,169	1381.84		792		(856)		(856)	(64)				(153)		0001
Written Call/BXIIMSTN Index/SBM017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	467,229	1417.51		12,896		(14,101)		(14,101)	(1,206)				(2,255)		0001
Written Call/BXIIMSTN Index/SBM0176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	14,053	1013.69	708			(7)		(7)	30				(23)		0001
Written Call/BXIIMSTN Index/SBM0177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	20,011	1042.16	939			(19)		(19)	46				(38)		0001
Written Call/BXIIMSTN Index/SBM0170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(675)		(675)	12				(173)		0001
Written Call/BXIIMSTN Index/SBM0171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(1,037)		(1,037)	(26)				(404)		0001
Written Call/BXIIMSTN Index/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(1,504)		(1,504)	(74)				(587)		0001
Written Call/BXIIMSTN Index/SBM0175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	967.9	1,691			(627)		(627)	(37)				(200)		0001
Written Call/BXIIMSTN Index/SBM0178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	393,933	1108.39	27,890			(17,425)		(17,425)	(1,058)				(4,151)		0001
Written Call/BXIIMSTN Index/SBM017AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	20,007	1139.14	1,312			(965)		(965)	(64)				(216)		0001
Written Call/BXIIMSTN Index/SBM0170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	141,354	1242.55	8,990			(8,476)		(8,476)	(570)				(1,597)		0001
Written Call/BXIIMSTN Index/SBM017ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	50,042	1273.59	3,298			(3,178)		(3,178)	(214)				(572)		0001
Written Call/BXIIMSTN Index/SBM017DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	15,157	1258.41	952			(934)		(934)	(62)				(172)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	25,801	1369.75	1,917			(1,905)		(1,905)	(126)				(302)		0001
Written Call/BXIIMSTN Index/SBMO17ES X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	12,925	1309.82	857			(869)		(869)	(58)				(149)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	21,777	1296.45	1,411			(1,433)		(1,433)	(96)				(250)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	36,816	1330.31	2,872			(2,577)		(2,577)	(173)				(429)		0001
Written Call/BXIIMSTN Index/SBMO17ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	16,010	1367.35	993			(1,204)		(1,204)	(83)				(192)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	5,724	1382.56	381			(433)		(433)	(29)				(68)		0001
Written Call/BXIIMSTN Index/SBMO17ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	12,508	1382.9	770			(964)		(964)	(194)				(151)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,041	1417.51	636			(732)		(732)	(96)				(110)		0001
Written Call/S&P 500 INDEX/SPXA210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	972,266			(858,117)		(1,026,563)				39,938	(65,080)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(344,890)		(400,932)				15,994	(25,706)		0001
Written Call/NDX Index/NDX0000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,025,000	17100.9	48,380			(44,207)		(44,207)	(11,179)				(5,588)		0001
Written Call/NDX Index/NDX0051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,002,000	19005.5	48,998			(72,784)		(72,784)	(18,975)				(6,343)		0001
Written Call/NDX Index/NDX0211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	1,303,508	19342.2	67,391			(105,200)		(105,200)	(37,808)				(8,889)		0001
Written Call/NDX Index/NDX0052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,490,000	17778.6	84,930			(95,036)		(95,036)	(10,106)				(10,471)		0001
Written Call/NDX Index/NDX0211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	52,492	19342.2	2,714			(4,236)		(4,236)	(1,523)				(358)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										247,944,888	35,879,066		(155,753,328)	XXX	(156,233,817)	(25,544,212)		5,951,576		(33,601,764)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										247,944,888	35,879,066		(155,753,328)	XXX	(156,233,817)	(25,544,212)		5,951,576		(33,601,764)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										247,944,888	35,879,066		(155,753,328)	XXX	(156,233,817)	(25,544,212)		5,951,576		(33,601,764)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										247,944,888	35,879,066		(155,753,328)	XXX	(156,233,817)	(25,544,212)		5,951,576		(33,601,764)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/27/2024	04/15/2026		350,000,000	..4.41/CME Term SOFR 3 Month			41,573			1,736,920					1,785,596		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/27/2024	04/20/2026		350,000,000	..4.41/CME Term SOFR 3 Month			39,182			1,781,983					1,797,305		100 / 100

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026		250,000,000	1.53/Secured Overnight Finance Rate			(2,062,407)			(11,145,239)					1,567,543		100 / 100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/11/2024	01/15/2027		300,000,000	5.34/Secured Overnight Finance Rate			(604,336)			111,250					2,009,395		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	12/31/2025		1,000,000,000	4.42/Secured Overnight Finance Rate			217,821			3,087,823					4,340,000		100 / 100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/11/2024	01/15/2027		250,000,000	5.34/Secured Overnight Finance Rate			(511,120)			42,723					1,674,496		100 / 100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/Secured Overnight Finance Rate			(2,058,279)	(3,027,908)		(12,089,485)	404,921				2,036,818		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029		175,000,000	2.94/Secured Overnight Finance Rate			(948,444)			(9,780,348)					1,749,401		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(600,857)			(1,850,857)					2,107,959		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(595,580)			(1,787,528)					2,107,959		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(602,420)			(1,868,449)					2,107,959		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.23/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2024	01/09/2026		750,000,000	4.23/Secured Overnight Finance Rate			(242,600)			506,377					3,307,836		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 5.68/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2024	02/23/2026		850,000,000	5.68/Secured Overnight Finance Rate			218,364			2,833,503					4,034,969		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		75,000,000	4.41/Secured Overnight Finance Rate			13,805			223,117					325,500		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		100,000,000	4.41/Secured Overnight Finance Rate			18,407			297,490					434,000		100 / 100
Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	08/22/2032		283,672,643	5.56/Secured Overnight Finance Rate			(547,892)			(4,296,716)					3,858,365		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal .. 549300047C63MPGNXE075	03/12/2024	12/31/2025		150,000,000	4.48/Secured Overnight Finance Rate			53,486			532,812					651,000		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal .. 549300047C63MPGNXE075	03/12/2024	12/31/2025		26,200,000	4.48/Secured Overnight Finance Rate			9,342			93,064					113,708		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/19/2024	12/31/2025		162,500,000	4.71/Secured Overnight Finance Rate			135,097			682,728					705,250		100 / 100
Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2024	03/25/2027		1,000,000,000	5.52/Secured Overnight Finance Rate			(281,498)			9,634,172					7,041,948		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	04/15/2026		350,000,000	4.42/CME Term SOFR 3 Month			45,073			1,745,191					1,785,596		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/27/2024	04/20/2026		350,000,000	4.42/CME Term SOFR 3 Month			47,932			1,793,948					1,797,305		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/Secured Overnight Finance Rate			(3,236,716)			(34,987,174)					4,371,804		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	09/15/2026		127,000,000	2.90/Secured Overnight Finance Rate			(462,678)			(1,618,364)					767,345		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2022	08/15/2026		37,000,000	2.90/Secured Overnight Finance Rate			(133,373)			(457,670)					216,959		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2026		104,000,000	2.84/Secured Overnight Finance Rate			(393,029)			(1,305,703)					590,700		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/08/2027		239,895,000	3.21/Secured Overnight Finance Rate			(1,677,092)	(2,986,445)		(9,731,289)	380,170				1,669,377		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/Secured Overnight Finance Rate			(997,666)			(4,974,085)					1,891,763		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/20/2025		250,000,000	2.84/Secured Overnight Finance Rate			(947,363)			(1,086,102)					689,326		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/15/2027		5,000,000	2.81/Secured Overnight Finance Rate			(19,283)			(93,917)					37,835		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	08/15/2025		60,000,000	2.88/Secured Overnight Finance Rate			(220,779)			(300,722)					183,795		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		61,000,000	2.76/Secured Overnight Finance Rate			(240,224)			(263,164)					164,364		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	07/15/2026		180,000,000	2.79/Secured Overnight Finance Rate			(703,245)			(2,365,326)					1,022,366		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/02/2022	08/15/2025		71,000,000	2.79/Secured Overnight Finance Rate			(275,284)			(378,592)					217,491		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.95/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/10/2025	01/07/2027		1,100,000,000	4.95/Secured Overnight Finance Rate			(281,639)			7,647,890					7,322,651		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/14/2024	06/10/2027		500,000,000	4.16/Secured Overnight Finance Rate			(228,799)			5,287,744					3,703,478		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2027		400,000,000	4.19/Secured Overnight Finance Rate			(150,431)			4,628,963					2,992,227		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/28/2024	06/26/2027		200,000,000	4.18/Secured Overnight Finance Rate			(78,965)			2,281,926					1,496,114		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(634,415)			(3,563,066)					4,062,272		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal 549300047C63MPGNXE075	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(638,165)			(3,660,595)					4,062,272		100 / 100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026		250,000,000	1.53/Secured Overnight Finance Rate			(2,062,407)			(11,145,239)					1,567,543		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029		20,000,000	2.94/Secured Overnight Finance Rate			(108,394)			(1,117,754)					199,931		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/12/2024	12/31/2025		300,000,000	4.47/Secured Overnight Finance Rate			102,846			1,051,821					1,302,000		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2024	12/31/2025		410,816,000	4.70/Secured Overnight Finance Rate			318,815			1,691,415					1,782,941		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		3,000,000	2.76/Secured Overnight Finance Rate			(11,764)			(12,943)					8,083		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025		11,000,000	2.87/Secured Overnight Finance Rate			(40,843)			(44,373)					29,639		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/10/2024	11/28/2030		500,000,000	3.52/CME Term SOFR 3 Month			(1,201,985)			(2,372,245)					5,950,711		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/29/2024	07/20/2029		350,000,000	4.30/CME Term SOFR 3 Month			(53,491)			9,624,413					3,631,766		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	05/29/2024	07/15/2031		500,000,000	4.22/CME Term SOFR 3 Month			(186,072)			16,742,796					6,271,538		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/29/2024	07/15/2029		300,000,000	4.30/CME Term SOFR 3 Month			(47,518)			8,116,616					3,107,988		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	07/20/2029		350,000,000	4.32/CME Term SOFR 3 Month			(35,991)			9,577,925					3,631,766		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/29/2024	07/20/2027		500,000,000	4.57/CME Term SOFR 3 Month			258,584			9,810,323					3,794,823		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2024	10/20/2028		500,000,000	3.58/CME Term SOFR 3 Month			(998,463)			(993,033)					4,716,264		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/25/2028		500,000,000	3.58/CME Term SOFR 3 Month			(1,174,324)			(1,074,677)					4,725,332		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.60/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/11/2024	10/15/2027		750,000,000	3.60/CME Term SOFR 1 Month			(1,364,694)			(822,818)					5,979,416		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/03/2028		90,000,000	3.66/CME Term SOFR 3 Month			(11,291)			20,280					769,754		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.81/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2024	01/15/2030		470,000,000	3.81/CME Term SOFR 3 Month			(676,931)			4,481,143					5,147,122		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.82/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/28/2029		75,000,000	3.82/CME Term SOFR 3 Month			(124,517)			569,412					810,013		100 / 100
Interest Rate Swap/Rec:USD Fixed 3.83/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/15/2027		380,000,000	3.83/CME Term SOFR 1 Month			(476,507)			1,725,099					3,079,757		100 / 100
Interest Rate Swap/Rec:USD Fixed 5.62/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2024	05/08/2026		900,000,000	5.62/Secured Overnight Finance Rate			1,083,237			8,438,746					4,728,447		100 / 100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	01/09/2029		400,000,000	5.58/Secured Overnight Finance Rate			32,614			9,482,444					3,888,867		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/12/2028		500,000,000	4.70/Secured Overnight Finance Rate			(436,924)			5,815,143					4,474,049		100 / 100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Bank of Montreal 549300047C63MPGNXE075	06/28/2024	06/26/2027		200,000,000	4.19/Secured Overnight Finance Rate			(75,965)			2,307,971					1,496,114		100 / 100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	08/19/2028		625,000,000	1.99/Secured Overnight Finance Rate			(1,962,513)			(10,676,485)					5,752,921		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/15/2022	06/09/2031		600,000,000	2.67/Secured Overnight Finance Rate			(1,924,781)			(21,078,528)					7,466,638		100 / 100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/16/2022	06/29/2026		495,895,000	1.61/Secured Overnight Finance Rate			(1,398,301)			(4,262,620)					2,768,337		100 / 100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		528,155,000	1.73/Secured Overnight Finance Rate			(1,646,189)			(5,096,935)					3,241,651		100 / 100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		448,387,000	2.65/Secured Overnight Finance Rate			(1,464,026)			(15,351,704)					5,722,456		100 / 100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(35,222,292)	(6,014,354)	XXX	(47,248,573)	785,091				178,847,917	XXX	XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		23,518,850	3.45/1.38			125,880	273,094		1,208,762		(978,193)			299,902		100 / 100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			120,911	2,736,041		4,047,485		(909,947)			491,188		100 / 100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56			179,791	4,104,061		5,368,891		(1,364,921)			759,096		100 / 100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		5,538,500	3.08/1.90			17,859	132,510		59,240		(227,487)			52,141		100 / 100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/03/2024	10/15/2028		6,630,000	3.06/1.90			21,094	142,812		45,987		(272,984)			62,417		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		14,917,500	Secured Overnight Finance Rate/3M Euribor			76,892	321,327		366,244		(614,214)			149,990		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		8,725,550	Secured Overnight Finance Rate/3M Euribor			47,163	184,086		234,008		(359,429)			90,396		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		3,335,080	Secured Overnight Finance Rate/3M Euribor			(10,372)	80,674		92,191		(136,947)			32,937		100 / 100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028		18,204,450	2.77/1.65			55,123	364,684		89,817		(750,707)			171,383		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/10/2024	04/15/2029		17,090,300	Secured Overnight Finance Rate/3M Euribor			87,144	331,732		381,037		(705,209)			171,837		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/10/2024	10/15/2029		7,332,290	Secured Overnight Finance Rate/3M Euribor			39,008	142,324		171,072		(302,558)			78,160		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303068774	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/11/2024	07/15/2029		17,619,200	Secured Overnight Finance Rate/3M Euribor			90,510	320,033		382,890		(727,958)			182,534		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303069319	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		14,586,925	Secured Overnight Finance Rate/3M Euribor			78,607	261,052		332,304		(602,840)			163,800		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2863282880	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	10/15/2033		1,556,520	Secured Overnight Finance Rate/3M Euribor			7,618	42,013		57,893		(63,992)			22,754		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	01/14/2034		3,525,925	Secured Overnight Finance Rate/3M Euribor			18,193	12,032		47,448		(147,866)			52,290		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		5,402,000	Secured Overnight Finance Rate/3M Euribor			26,898	(3,990)		28,759		(227,487)			77,526		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927522	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		6,481,800	Secured Overnight Finance Rate/3 M Euribor			33,457	(5,388)		36,688		(272,984)			94,434		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2929409634	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	05/20/2033		6,382,620	Secured Overnight Finance Rate/3 M Euribor			30,953	3,552		34,359		(268,434)			91,064		100 / 100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			11,863	276,988		482,935		(79,601)			31,835		100 / 100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		2,859,000	4.62/3.11			12,687	275,988		775,587		(79,601)			51,471		100 / 100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		7,069,500	4.08/2.61			31,126	611,971		1,663,027		(199,002)			118,556		100 / 100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		7,617,180	4.45/4.12			13,898	734,773		301,033		7,661			158,230		100 / 100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		3,242,219	4.10/3.75			4,165	312,528		167,780		(9,475)			45,868		100 / 100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		6,577,500	4.20/2.74			23,249	119,971		676,651		(199,002)			77,099		100 / 100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		9,208,500	4.20/2.74			32,548	167,960		947,311		(278,602)			107,939		100 / 100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BANOR1P29	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2018	12/30/2028		3,523,500	4.68/2.06			25,191	279,906		404,717		(136,492)			34,132		100 / 100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		17,161,300	4.67/3.21			72,225	371,725		2,568,012		(517,404)			254,345		100 / 100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66556AB2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		11,901,600	4.40/2.97			48,850	278,048		1,286,042		(358,203)			143,111		100 / 100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		91,018	2,269,498		2,643,090		(315,833)			106,291		100 / 100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		51,395	1,230,632		1,737,356		(171,563)			90,179		100 / 100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			36,971	295,510		576,334		(227,487)			68,785		100 / 100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			34,307	68,046		1,259,889		(318,403)			153,725		100 / 100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039		10,256,000	4.49/2.99			36,008	76,046		1,927,049		(318,403)			191,703		100 / 100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		22,304,833	4.29/3.88			36,407	1,455,573		253,651		23,209			382,475		100 / 100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		26,022,305	4.34/3.94			42,029	1,698,168		159,077		27,078			482,671		100 / 100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		25,622,879	4.40/2.37			136,503	1,084,877		2,957,753		(1,032,572)			632,163		100 / 100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		11,755,662	4.52/2.50			62,525	497,737		1,340,921		(473,739)			290,034		100 / 100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,132,719	4.27/2.22			11,450	90,300		239,367		(85,946)			52,618		100 / 100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		22,442,000	5.13/2.70			141,430	818,041		1,496,159		(909,947)			226,333		100 / 100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		33,855,000	3.96/1.70			(306,254)	1,419,061		3,029,135		(1,364,921)			427,226		100 / 100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	07/23/2019	09/05/2029		16,731,000	3.98/1.55			106,273	513,030		1,121,893		(682,461)			176,185		100 / 100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			3,346	(77,706)		131,806		(39,800)			23,350		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045		12,142,000	4.15/2.89			36,586	(773,058)		1,947,999		(398,003)			270,199		100 / 100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		36,408,000	3.97/2.79			102,636	(2,337,173)		4,100,364		(1,194,010)			906,752		100 / 100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		4,400,000	3.02/0.88			23,269	75,208		267,894		(181,989)			56,119		100 / 100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		9,900,000	4.11/1.88			54,235	169,218		1,830,354		(409,476)			245,115		100 / 100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025		4,188,460	9.01/8.00			6,092	(204,834)		(178,929)		(138,076)			15,998		100 / 100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025		4,919,400	6.97/4.38			30,332	57,873		67,591		(210,226)			17,369		100 / 100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		10,187,336	3.43/2.55			23,806	(85,955)		642,907		(316,592)			195,703		100 / 100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		19,200,000	4.20/3.02			59,604	(172,587)		4,141,913		(597,005)			487,335		100 / 100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		17,760,000	3.22/1.30			87,212	460,833		1,311,146		(727,958)			275,254		100 / 100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		5,397,500	5.64/3.53			30,404	(8,490)		20,942		(227,487)			38,166		100 / 100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		29,958,100	2.72/New Zeal Bank Bill 3 Month FRA			(172,690)	5,555,537		(1,637,012)		(352,673)			496,489		100 / 100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/12/2021	07/23/2031		18,138,000	2.93/1.24			83,822	1,920,030		2,066,300		(682,461)			227,902		100 / 100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		24,732,750	3.10/2.47			58,190	2,131,399		3,087,489		(696,506)			415,676		100 / 100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			77,285	1,244,280		1,463,519		(682,461)			225,514		100 / 100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2021	08/06/2037		11,437,000	3.63/1.88			52,766	647,725		1,134,833		(466,315)			201,035		100 / 100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		55,101,790	3.70/2.90			113,035	2,124,585		7,741,590		(1,645,293)			1,169,241		100 / 100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026		1,814,623	7.71/6.00			6,858	(45,590)		(56,389)		(78,279)			10,437		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	03/03/2028		5,472,000	Secured Overnight Finance Rate/3 M Euribor			8,414	66,010		111,526		(227,487)			46,801		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028		531,050	Secured Overnight Finance Rate/3 M Euribor			2,891	(9,549)		(6,057)		(22,749)			4,846		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890618462	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028		10,611,000	Secured Overnight Finance Rate/3 M Euribor			57,434	(200,980)		(121,194)		(454,974)			96,838		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	10/23/2028		7,563,640	Secured Overnight Finance Rate/3 M Euribor			43,992	211,494		279,057		(309,382)			71,427		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		6,857,200	Secured Overnight Finance Rate/3 M Euribor			35,315	153,773		181,826		(282,084)			66,812		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		5,530,000	Secured Overnight Finance Rate/3 M Euribor			29,842	124,010		152,278		(227,487)			55,602		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		12,249,960	Secured Overnight Finance Rate/3 M Euribor			65,942	248,663		311,425		(505,021)			126,909		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298981320	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/22/2029		8,830,696	Secured Overnight Finance Rate/3 M Euribor			(27,454)	233,010		284,462		(361,795)			92,588		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		10,625,000	Secured Overnight Finance Rate/3 M Euribor			47,465	(186,980)		(199,249)		(454,974)			148,370		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/12/2024	07/15/2033		7,434,000	Secured Overnight Finance Rate/3 M Euribor			34,136	(134,386)		(139,126)		(318,482)			107,059		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114785	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/12/2024	10/15/2033		9,558,900	Secured Overnight Finance Rate/3 M Euribor			45,618	(171,882)		(187,732)		(409,476)			139,736		100 / 100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		55,053	446,020		443,641		(454,974)			84,165		100 / 100
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		3,565	(25,097)		69,440		(64,778)			20,328		100 / 100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		2,311	(21,347)		46,557		(45,013)			14,173		100 / 100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		17,019	(820)		59,078		(147,631)			29,061		100 / 100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		6,420	(33,221)		169,043		(108,586)			34,997		100 / 100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			10,725	14,867		28,091		(83,539)			15,714		100 / 100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		21,636	(94,976)		(42,507)		(159,302)			27,767		100 / 100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			28,955	(62,559)		(3,147)		(212,597)			37,648		100 / 100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			17,567	(36,234)		1,608		(127,020)			22,517		100 / 100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			17,262	(60,735)		(28,620)		(126,840)			22,250		100 / 100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			15,179	33,862		54,568		(119,748)			21,394		100 / 100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			7,544	8,293		17,669		(59,608)			10,597		100 / 100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			11,844	93,833		99,639		(92,386)			16,898		100 / 100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			9,024	67,038		76,177		(69,634)			12,689		100 / 100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027		10,134,000	3.96/1.96			53,844	403,218		452,910		(409,476)			75,854		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		11,486,900	8.21/6.75			47,973	624,267		1,207,789		(387,276)			106,712		100 / 100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			15,992	209,086		235,895		(94,427)			17,709		100 / 100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			15,187	141,252		330,167		(104,135)			30,660		100 / 100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			19,476	263,594		288,954		(123,009)			23,041		100 / 100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/09/2018	09/11/2028		5,743,875	8.41/6.75			26,821	321,965		632,387		(196,248)			53,360		100 / 100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027		6,758,000	6.78/5.25			27,996	339,318		596,346		(216,201)			52,971		100 / 100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2018	09/14/2027		13,802,000	6.82/5.25			62,064	982,376		1,497,001		(433,406)			108,184		100 / 100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			19,008	328,392		362,556		(108,146)			21,101		100 / 100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			7,318	105,649		190,706		(43,126)			13,200		100 / 100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		5,923,650	8.42/6.75			30,701	516,023		849,482		(194,645)			55,030		100 / 100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			19,960	368,962		410,273		(102,965)			20,528		100 / 100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			13,432	129,557		163,574		(76,891)			14,764		100 / 100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			24,312	248,986		304,043		(146,714)			27,892		100 / 100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			13,082	137,619		177,531		(81,770)			17,732		100 / 100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		10,795,000	5.64/3.53			60,809	(16,980)		41,884		(454,974)			76,332		100 / 100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			28,852	320,438		326,770		(228,946)			45,385		100 / 100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		3,172,060	4.84/2.88			13,992	(272,115)		(276,710)		(143,365)			14,522		100 / 100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		5,546,901	4.87/2.88			24,628	(515,588)		(530,302)		(252,529)			25,394		100 / 100
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028		1,258,380	7.72/6.13			6,700	106,088		183,582		(38,858)			11,979		100 / 100
Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		227,300,000	0.50/Secured Overnight Finance Rate			(2,926,364)	(1,183,550)		(4,888,296)		5,657,896			1,339,597		100 / 100
Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		342,775,000	1.88/Secured Overnight Finance Rate			(3,464,612)	(19,898,558)		(59,655,443)		9,950,079			2,395,057		100 / 100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		132,230,000	4.35/1.19			44,905	1,381,477		1,491,958		(174,683)			77,373		100 / 100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G49368AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		613,150,000	3.00/1.10			15,619	906		70,271		(136,492)			36,768		100 / 100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/17/2029		117,205,813	3.83/3.38			2,205	76,821		116,996		(49,785)			16,668		100 / 100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		379,200,000	8.93/6.50			110,203	(728,674)		(732,752)		(815,740)			32,887		100 / 100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033		58,584,725	3.25/2.34			44,376	1,236,178		2,530,689		(497,504)			249,093		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		54,775,392	3.59/1.50			136,046	2,176,041		3,875,451		(909,947)			395,464		100 / 100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		112,157,918	3.55/1.84			30,228	684,010		1,011,871		(227,487)			122,797		100 / 100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		248,436,918	3.29/1.56			29,970	684,010		894,815		(227,487)			126,516		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698058	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		712,020,000	Secured Overnight Finance Rate/3 M Euribor			87,759	56,033		120,498		(727,958)			155,495		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2084075386	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/28/2024	07/20/2029		116,169,654	Secured Overnight Finance Rate/3 M Euribor			30,569	152,510		189,773		(227,487)			57,678		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		198,586,067	Secured Overnight Finance Rate/3 M Euribor			(6,892)	53,604		61,256		(90,995)			21,885		100 / 100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		528,920,000	4.10/3.75			2,499	187,517		100,668		(5,685)			27,521		100 / 100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BAN0MV199	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		271,250,000	6.06/3.44	(9,820)		84,989	857,574		1,596,573		(428,715)			192,327		100 / 100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		591,250,000	4.67/3.21			33,335	171,565		1,185,237		(238,802)			117,390		100 / 100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66558AB2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		289,934,355	4.40/2.97			70,562	401,625		1,857,617		(517,404)			206,716		100 / 100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		35,190,000	4.91/1.16	(19,684)		151,697	3,782,497		4,405,150		(526,388)			177,152		100 / 100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BAN0RGTX4	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		29,325,000	4.29/1.83			73,942	591,020		1,152,668		(454,974)			137,569		100 / 100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		176,624,000	4.29/3.88			6,068	242,595		42,275		3,868			63,746		100 / 100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		630,100,000	4.34/3.94			18,012	727,786		68,176		11,605			206,859		100 / 100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		368,351,260	4.40/2.37			34,126	271,219		739,438		(258,143)			158,041		100 / 100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		148,887,069	4.52/2.50			22,737	180,995		487,608		(172,269)			105,467		100 / 100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		104,015,634	4.27/2.22			11,450	90,300		239,367		(85,946)			52,618		100 / 100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		104,311,544	5.13/2.70			56,572	327,216		598,464		(363,979)			90,533		100 / 100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BAN0UATM7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031		98,847,000	3.65/3.57			6,244	991,510		1,199,416		(88,485)			131,210		100 / 100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		678,925,000	4.09/1.75			112,080	556,553		1,764,635		(740,356)			278,807		100 / 100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		318,375,000	3.22/1.30			43,606	230,416		655,573		(363,979)			137,627		100 / 100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		12,219,900	3.61/1.70			58,879	322,785		1,774,131		(498,140)			303,077		100 / 100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			15,619	906		70,271		(136,492)			36,768		100 / 100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		3,245,100	3.13/1.25			15,462	1,506		109,645		(136,492)			43,355		100 / 100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/02/2023	09/20/2032		5,744,144	2.45/12.25	(2,303,035)		(147,471)	(1,459,237)		(7,138)		(491,139)			78,547		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2021	06/17/2029		4,058,700	3.83/3.38			5,512	192,053		292,491		(124,463)			41,671		100 / 100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		149,253,731	2.56/1.35			27,551	453,015		356,813		(341,230)			117,785		100 / 100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		219,909,104	2.65/1.45			29,296	484,816		421,693		(363,979)			148,486		100 / 100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			23,088	367,212		344,896		(272,984)			135,257		100 / 100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			56,559	1,427,622		1,717,225		(489,097)			216,175		100 / 100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			103,497	1,523,228		3,466,509		(636,963)			333,685		100 / 100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	693130AA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(52,699)	(3,103,098)		(4,300,882)		(1,137,369)			222,939		100 / 100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025		16,887,000	4.40/2.62	30,037		83,780	669,030		652,840		(682,461)			40,985		100 / 100
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025		1,877,650	6.92/5.13	(54,452)		8,080	36,158		38,428		(75,817)			6,629		100 / 100
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025		1,877,650	6.86/5.13	(70,412)		7,779	35,170		37,848		(75,380)			6,629		100 / 100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		13,889	59,686		83,342		(118,079)			25,578		100 / 100
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		14,073	322,242		947,051		(145,389)			95,971		100 / 100
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025		3,621,750	6.61/5.13	(269,820)		12,433	36,956		45,705		(142,693)			12,787		100 / 100
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		12,680	69,503		116,806		(112,527)			25,005		100 / 100
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026		2,821,000	5.05/3.50	(157,989)		11,269	89,027		107,132		(110,420)			17,299		100 / 100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W27108AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			58,771	3,180,565		2,795,874		(1,536,244)			189,086		100 / 100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BN33DD0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2016	06/05/2025		1,452,490	6.47/4.25			8,352	47,066		46,798		(59,448)			3,088		100 / 100
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			7,304	45,672		60,076		(55,611)			11,915		100 / 100
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			6,229	128,999		344,835		(75,690)			44,256		100 / 100
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			9,512	17,934		23,459		(78,208)			11,373		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		5,444,118	Secured Overnight Finance Rate/3 M Euribor			28,516	24,073		58,214		(228,078)			56,401		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	01/16/2029		4,042,500	Secured Overnight Finance Rate/3 M Euribor			22,359	(11,992)		8,685		(170,615)			39,401		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031		1,541,678	Secured Overnight Finance Rate/3 M Euribor			8,666	3,172		17,824		(64,622)			18,560		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339006483	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/23/2024	06/22/2029		9,564,656	Secured Overnight Finance Rate/3M Euribor			50,295	17,678		70,336		(401,742)			98,360		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		10,248,525	Secured Overnight Finance Rate/3M Euribor			53,749	31,204		91,544		(429,950)			95,358		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2770762412	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/26/2024	07/25/2032		7,598,500	Secured Overnight Finance Rate/3M Euribor			41,323	30,114		132,469		(318,482)			102,814		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2770762685	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	01/25/2033		22,236,350	Secured Overnight Finance Rate/3M Euribor			129,012	71,792		443,990		(932,696)			311,059		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3M Euribor			8,011	2,403		6,664		(68,246)			11,246		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1680961437	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3M Euribor			8,011	2,403		6,664		(68,246)			11,246		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326514150	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		4,336,815	Secured Overnight Finance Rate/3M Euribor			21,431	1,211		13,094		(182,444)			34,575		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/08/2024	12/15/2028		2,300,550	Secured Overnight Finance Rate/3M Euribor			11,803	30,034		40,379		(95,544)			22,163		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	03/20/2029		4,261,704	Secured Overnight Finance Rate/3M Euribor			21,596	3,946		20,578		(179,169)			42,471		100 / 100
Currency Swap/Rec:USD 6.57/Pay:EUR 4.79	XS2511417037	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2024	04/24/2028		4,104,760	6.57/4.79			19,306	(3,792)		4,929		(172,890)			35,952		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/09/2024	11/16/2026		4,845,150	Secured Overnight Finance Rate/3M Euribor			22,667	(20,241)		(28,175)		(204,738)			30,931		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		3,942,016	Secured Overnight Finance Rate/3M Euribor			18,655	(36,777)		(24,999)		(168,102)			44,302		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		6,527,000	Secured Overnight Finance Rate/3M Euribor			33,664	(68,308)		(29,270)		(277,534)			91,145		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		6,120,673	Secured Overnight Finance Rate/3M Euribor			30,701	(68,104)		(41,421)		(260,427)			82,662		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		6,227,400	Secured Overnight Finance Rate/3M Euribor			33,703	(65,172)		(28,740)		(264,795)			89,683		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		3,635,620	7.05/5.50			15,496	(40,453)		(61,376)		(154,691)			49,101		100 / 100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028		4,668,391	3.48/2.10			17,084	5,184		(27,789)		(196,230)			42,359		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413884680	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		2,218,715	Secured Overnight Finance Rate/3M Euribor			10,675	2,259		4,788		(93,270)			17,689		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		1,630,650	Secured Overnight Finance Rate/3M Euribor			8,052	8,853		12,507		(68,246)			14,796		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		10,419,840	Secured Overnight Finance Rate/3M Euribor			56,630	40,340		125,517		(436,775)			150,059		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/25/2024	04/25/2031		4,666,360	Secured Overnight Finance Rate/3M Euribor			24,285	17,209		38,303		(195,639)			57,489		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084073928	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/08/2024	01/20/2029		2,180,400	Secured Overnight Finance Rate/3M Euribor			10,911	18,004		24,318		(90,995)			21,283		100 / 100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		2,456,100	3.52/2.20			8,653	23,405		(388)		(102,369)			21,713		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		6,554,400	Secured Overnight Finance Rate/3M Euribor			32,809	67,212		89,171		(272,984)			57,943		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028		2,474,100	Secured Overnight Finance Rate/3M Euribor			13,095	41,405		48,142		(102,369)			20,991		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1817779405	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		1,099,100	Secured Overnight Finance Rate/3M Euribor			5,518	17,902		19,112		(45,497)			8,044		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1817779157	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		1,648,650	Secured Overnight Finance Rate/3M Euribor			8,318	26,853		29,010		(68,246)			12,066		100 / 100
Currency Swap/Rec:USD 3.45/Pay:EUR 2.10	XS1775599621	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	05/14/2027		2,061,750	3.45/2.10			7,421	34,504		16,801		(85,308)			15,012		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		2,221,800	Secured Overnight Finance Rate/3M Euribor			11,750	59,404		68,953		(90,995)			21,648		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084075386	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/28/2024	07/20/2029		4,446,800	Secured Overnight Finance Rate/3M Euribor			24,468	122,008		151,818		(181,989)			46,142		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/30/2024	10/15/2028		1,403,456	Secured Overnight Finance Rate/3M Euribor			7,130	33,578		37,486		(57,645)			13,213		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		4,972,950	Secured Overnight Finance Rate/3 M Euribor			25,659	107,559		124,025		(204,738)			48,453		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	01/15/2030		14,345,500	Secured Overnight Finance Rate/3 M Euribor			78,355	289,926		356,900		(591,466)			157,102		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298990230	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029		7,106,610	Secured Overnight Finance Rate/3 M Euribor			35,388	132,883		151,944		(293,458)			69,242		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440686	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		3,355,200	Secured Overnight Finance Rate/3 M Euribor			18,176	113,037		128,523		(138,012)			34,760		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440090	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033		3,864,926	Secured Overnight Finance Rate/3 M Euribor			21,592	127,225		175,862		(157,284)			56,499		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2331768429	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		1,342,920	Secured Overnight Finance Rate/3 M Euribor			7,105	45,626		50,477		(54,728)			13,801		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305548468	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	01/20/2033		1,565,200	Secured Overnight Finance Rate/3 M Euribor			7,519	51,068		68,932		(64,142)			21,876		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992445	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		6,717,780	Secured Overnight Finance Rate/3 M Euribor			36,032	233,955		268,728		(276,443)			75,436		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992874	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		2,684,160	Secured Overnight Finance Rate/3 M Euribor			14,006	90,351		104,533		(110,284)			30,957		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907995547	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	10/15/2032		11,460,420	Secured Overnight Finance Rate/3 M Euribor			53,778	367,329		491,171		(466,803)			157,429		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988634056	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	09/30/2024	04/15/2033		9,323,072	Secured Overnight Finance Rate/3 M Euribor			44,098	284,257		387,110		(380,358)			132,231		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988633835	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	07/15/2033		8,454,732	Secured Overnight Finance Rate/3 M Euribor			41,555	259,251		377,119		(344,870)			121,759		100 / 100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2990401601	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		4,245,360	6.64/5.25			14,774	136,808		124,076		(172,890)			58,318		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2990402088	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	01/20/2029		6,430,178	Secured Overnight Finance Rate/3 M Euribor			31,112	95,633		113,872		(269,271)			62,764		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988590761	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	10/15/2029		1,097,300	Secured Overnight Finance Rate/3M Euribor			5,583	16,377		20,365		(46,081)			11,697		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988590928	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032		24,147,200	Secured Overnight Finance Rate/3M Euribor			113,627	360,845		591,295		(1,000,942)			326,119		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2991887956	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/07/2024	01/15/2033		20,854,400	Secured Overnight Finance Rate/3M Euribor			99,305	311,639		489,024		(864,450)			291,216		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2991888178	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	07/15/2033		26,456,980	Secured Overnight Finance Rate/3M Euribor			131,043	400,109		692,699		(1,096,487)			381,015		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980877828	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	Secured Overnight Finance Rate/3M Euribor			16,824	197,234		239,842		197,234			98,840		100 / 100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70	XS2995376253	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			7,854	(89,658)		(11,001)		(89,658)			44,340		100 / 100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60	XS2995385593	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		3,077,400	6.69/4.60			3,036	(166,194)		(65,360)		(166,194)			43,722		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698316	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	02/03/2025	10/25/2033		1,539,000	Secured Overnight Finance Rate/3M Euribor			1,505	82,797		96,239		82,797			22,534		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2025	04/25/2034		11,477,760	Secured Overnight Finance Rate/3M Euribor			11,408	631,657		744,155		631,657			172,872		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989699041	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	Secured Overnight Finance Rate/3M Euribor			6,317	355,281		412,898		355,281			138,342		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006147873	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	Secured Overnight Finance Rate/3M Euribor			5,215	301,824		355,945		301,824			117,290		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391430	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	Secured Overnight Finance Rate/3M Euribor			1,094	134,888		152,388		134,888			50,992		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391604	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	Secured Overnight Finance Rate/3M Euribor			2,441	317,224		366,862		317,224			117,064		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019792665	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,187,444	Secured Overnight Finance Rate/3M Euribor			2,815	498,468		603,622		498,468			204,318		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566009	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	07/15/2034		10,167,850	Secured Overnight Finance Rate/3M Euribor			2,135	352,206		442,697		352,206			155,005		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566264	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		30,409,400	Secured Overnight Finance Rate/3 M Euribor			38,671	(945,341)		(1,131,921)		(945,341)			424,644		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		11,521,400	Secured Overnight Finance Rate/3 M Euribor			14,837	(371,778)		(464,464)		(371,778)			165,923		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		12,570,000	Secured Overnight Finance Rate/3 M Euribor			16,542	(404,376)		(520,055)		(404,376)			186,443		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793390	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	04/15/2034		6,064,800	Secured Overnight Finance Rate/3 M Euribor			316	10,091		(22,052)		10,091			91,207		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	01/15/2034		4,550,700	Secured Overnight Finance Rate/3 M Euribor			229	9,669		(17,619)		9,669			67,498		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019792665	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/10/2025	07/15/2033		4,482,754	Secured Overnight Finance Rate/3 M Euribor			223	12,000		(12,668)		12,000			64,557		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566009	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		25,848,000	Secured Overnight Finance Rate/3 M Euribor			6,470	(100,751)		(176,363)		(100,751)			360,948		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/26/2025	04/15/2033		18,122,160	Secured Overnight Finance Rate/3 M Euribor			4,577	(41,966)		(76,875)		(41,966)			257,031		100 / 100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			46,886	(665,939)		(1,651,396)		(1,364,921)			307,864		100 / 100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034		4,333,000	7.12/5.63			16,401	(187,043)		370,403		(141,650)			64,279		100 / 100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			10,638	(109,938)		(18,067)		(96,127)			20,372		100 / 100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			33,014	(68,082)		77,289		(246,609)			53,926		100 / 100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYW0G96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			25,467	(74,386)		(64)		(159,747)			30,971		100 / 100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			10,941	(37,807)		7,773		(82,360)			17,832		100 / 100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034		2,874,310	7.31/5.63			12,558	(94,854)		317,099		(94,007)			42,640		100 / 100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2017	09/29/2025		4,233,600	6.97/4.38			24,633	(89,620)		(84,690)		(184,256)			14,948		100 / 100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026		4,234,000	3.81/1.63			22,325	(90,753)		(82,691)		(181,985)			22,546		100 / 100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2017	05/19/2026		4,216,000	3.83/1.63			22,349	(108,766)		(99,494)		(181,972)			22,450		100 / 100
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2017	09/29/2025		3,583,600	7.01/4.38			21,025	(91,198)		(86,467)		(156,587)			12,653		100 / 100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034		1,745,800	7.46/5.63			8,243	(60,774)		208,222		(58,355)			25,898		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044		4,613,900	7.64/5.50			23,858	(162,439)		1,366,937		(153,128)			101,230		100 / 100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			7,526	(18,625)		8,181		(60,320)			12,949		100 / 100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			12,702	15,750		31,436		(97,824)			16,908		100 / 100
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025		869,600	6.68/4.38			4,696	5,121		6,054		(37,003)			3,070		100 / 100
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			7,568	15,583		449,050		(53,309)			30,380		100 / 100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044		1,682,200	7.33/5.50			8,268	9,150		502,987		(55,959)			36,908		100 / 100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044		1,680,900	7.33/5.50			8,211	7,193		499,256		(55,579)			36,879		100 / 100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034		2,195,040	7.23/5.63			10,114	8,629		310,318		(73,960)			32,563		100 / 100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026		109,770	6.05/3.75			649	1,726		1,875		(4,607)			527		100 / 100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			5,089	8,851		235,112		(38,425)			18,726		100 / 100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			9,799	33,482		58,420		(80,251)			17,445		100 / 100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025		1,866,090	6.63/4.38			10,040	29,426		28,589		(78,996)			6,589		100 / 100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			19,257	111,537		148,114		(125,956)			25,251		100 / 100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			13,414	81,459		99,610		(92,855)			15,839		100 / 100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025		2,576,000	7.39/5.13			14,466	91,940		93,713		(107,544)			9,095		100 / 100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			38,570	262,263		326,490		(300,696)			57,538		100 / 100
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			14,018	114,433		114,462		(112,153)			16,582		100 / 100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			2,502	19,479		20,783		(18,833)			3,338		100 / 100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			17,704	141,953		164,004		(139,084)			26,715		100 / 100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			40,278	313,614		429,230		(318,482)			81,187		100 / 100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			5,488	33,542		41,526		(37,204)			6,341		100 / 100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			5,071	28,806		38,588		(32,936)			6,541		100 / 100
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025		895,200	7.43/5.13			5,117	31,161		31,978		(37,388)			3,161		100 / 100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/New Zeal Bank Bill 3 Month FRA			(8,125)	663,994		483,831		(32,807)			31,576		100 / 100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			42,319	364,942		1,109,602		(398,003)			142,242		100 / 100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			31,379	476,510		592,389		(227,487)			62,989		100 / 100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			31,458	480,010		587,792		(227,487)			63,026		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			32,443	473,010		595,633		(227,487)			63,829		100 / 100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			71,067	1,031,335		1,431,672		(545,751)			167,472		100 / 100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			70,412	633,318		3,321,018		(538,919)			239,083		100 / 100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			15,384	207,579		243,168		(93,810)			18,665		100 / 100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			16,580	213,692		232,995		(95,686)			16,709		100 / 100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			17,075	218,928		240,591		(97,417)			17,503		100 / 100
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	09/29/2025		2,363,000	7.88/5.13			17,729	206,311		209,099		(95,881)			8,343		100 / 100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			10,828	107,978		534,728		(75,833)			36,361		100 / 100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034		2,005,800	7.08/5.63			9,421	89,452		337,233		(68,711)			29,755		100 / 100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			16,240	221,764		275,503		(98,856)			22,052		100 / 100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			15,757	200,058		202,363		(93,986)			11,307		100 / 100
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			11,465	111,211		704,034		(77,611)			42,811		100 / 100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044		3,355,000	7.46/5.50			19,121	159,169		1,200,765		(111,936)			73,609		100 / 100
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			22,730	313,596		362,559		(144,446)			31,392		100 / 100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			19,509	196,947		514,415		(162,233)			53,922		100 / 100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			48,837	447,874		1,234,224		(405,138)			134,371		100 / 100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			16,477	138,972		248,163		(124,532)			27,288		100 / 100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			19,922	264,410		294,477		(112,046)			22,787		100 / 100
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025		141,489	6.60/5.13			554	4,704		5,744		(4,340)			514		100 / 100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			29,682	409,053		1,069,860		(223,701)			89,508		100 / 100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			26,739	483,456		837,331		(200,251)			67,198		100 / 100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			35,407	612,590		1,344,667		(225,676)			91,800		100 / 100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			11,863	276,988		482,935		(79,601)			31,835		100 / 100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			24,189	550,377		1,182,746		(159,201)			80,634		100 / 100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			50,746	1,103,954		3,102,347		(318,403)			205,883		100 / 100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			47,168	931,065		1,525,649		(303,588)			100,616		100 / 100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			57,243	1,127,034		2,284,530		(357,345)			148,829		100 / 100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			44,148	875,688		1,459,585		(317,847)			108,586		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			56,610	971,463		1,768,762		(435,303)			147,100		100 / 100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			27,041	491,350		893,977		(199,091)			69,954		100 / 100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			28,895	522,614		946,802		(199,745)			70,246		100 / 100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			11,668	185,564		641,523		(72,152)			34,353		100 / 100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			12,752	161,626		242,105		(74,417)			16,897		100 / 100
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			1,741	28,702		30,584		(9,450)			1,496		100 / 100
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2018	05/27/2028		2,685,100	6.04/3.63			18,603	326,562		373,039		(105,529)			23,862		100 / 100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RKOH3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			9,040	122,033		457,287		(49,727)			24,972		100 / 100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			26,459	425,985		799,309		(198,009)			66,709		100 / 100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			7,027	99,493		141,892		(41,499)			9,450		100 / 100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			8,565	160,692		179,804		(48,058)			10,949		100 / 100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RKOH3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			7,133	107,239		366,278		(39,987)			20,115		100 / 100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034		1,387,000	7.38/5.63			8,182	111,196		318,275		(44,016)			20,576		100 / 100
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	06/27/2044		1,387,000	7.43/5.50			8,393	109,193		543,077		(43,425)			30,431		100 / 100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			18,699	312,686		600,116		(128,790)			45,062		100 / 100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMSO4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			24,495	326,000		436,389		(119,187)			24,295		100 / 100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			33,686	582,217		667,095		(180,816)			37,833		100 / 100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYW0G96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			30,991	451,619		544,167		(139,352)			29,725		100 / 100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			23,570	364,842		502,588		(132,346)			30,558		100 / 100
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/29/2025		2,737,460	7.10/4.38			21,431	364,374		371,965		(104,347)			9,665		100 / 100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026		2,736,580	6.09/3.50			20,056	366,895		392,999		(103,227)			16,781		100 / 100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			20,929	373,074		405,015		(104,381)			19,355		100 / 100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/02/2026		2,737,240	6.54/3.75			22,446	365,049		380,236		(103,035)			13,131		100 / 100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		14,139,000	4.08/2.61			62,253	1,223,942		3,326,054		(398,003)			237,111		100 / 100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		11,158,763	6.09/3.44			85,497	902,508		1,617,093		(429,075)			191,346		100 / 100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,617,180	4.45/4.12			13,898	734,773		301,033		7,661			158,230		100 / 100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			70,248	367,414		2,758,331		(597,005)			287,734		100 / 100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			60,882	318,425		2,390,553		(517,404)			249,370		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034		3,939,000	7.36/5.63			20,265	77,844		664,599		(126,151)			58,434		100 / 100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			22,145	160,755		1,156,061		(166,538)			75,680		100 / 100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	3147540	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			12,910	75,617		420,134		(96,833)			37,182		100 / 100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RKOH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			17,749	83,321		837,901		(112,237)			57,125		100 / 100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			86,721	253,608		2,504,902		(649,691)			257,342		100 / 100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(22,815)	1,366,478		907,620		(123,026)			118,000		100 / 100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			121,578	2,952,469		3,698,738		(411,752)			171,911		100 / 100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		19,552,500	4.23/2.92			71,944	179,914		3,231,739		(597,005)			342,924		100 / 100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			60,740	348,020		1,070,520		(454,974)			169,124		100 / 100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G66556AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			65,897	(382,587)		2,997,424		(597,005)			358,385		100 / 100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			17,496	(94,023)		589,048		(159,201)			81,427		100 / 100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			46,332	(219,998)		2,632,276		(330,343)			227,209		100 / 100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			58,899	2,359,144		2,200,147		(264,520)			101,170		100 / 100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			138	5,564		5,226		(624)			239		100 / 100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			24,459	890,243		900,890		(99,819)			57,327		100 / 100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			69,638	2,674,302		3,051,642		(311,933)			231,074		100 / 100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			26,763	146,721		806,423		(226,427)			137,762		100 / 100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			53,551	(151,304)		2,001,463		(716,406)			361,810		100 / 100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			78,147	(176,127)		4,968,504		(875,607)			628,625		100 / 100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			15,404	11,406		119,011		(136,492)			43,445		100 / 100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			11,348	38,777		379,778		(159,201)			69,470		100 / 100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936#AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			26,031	1,510		117,118		(227,487)			61,280		100 / 100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936#AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			30,924	3,012		219,290		(272,984)			86,710		100 / 100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			35,391	728,816		791,050		(363,979)			152,571		100 / 100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			52,643	1,014,222		1,346,801		(500,471)			254,834		100 / 100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			28,128	144,942		1,293,794		(398,003)			214,761		100 / 100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			45,180	878,020		838,798		(454,974)			141,264		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			137,048	2,519,931		3,296,368		(1,132,884)			481,440		100 / 100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			14,414	5,976,627		6,394,623		(247,757)			535,405		100 / 100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			30,312	913,457		1,855,687		(298,502)			178,147		100 / 100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			45,788	1,221,942		3,060,418		(398,003)			285,390		100 / 100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			36,585	913,457		2,751,934		(298,502)			244,623		100 / 100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			54,944	1,376,020		1,377,270		(454,974)			125,053		100 / 100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			32,534	1,390,925		2,160,097		(517,404)			231,488		100 / 100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			40,773	916,816		995,410		(363,979)			121,807		100 / 100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			54,266	1,736,490		3,898,185		(756,206)			445,330		100 / 100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		4,675,118	3.66/2.07			20,151	404,840		441,770		(179,695)			59,628		100 / 100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			6,008	86,695		83,733		(49,657)			10,443		100 / 100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			1,455	20,974		25,682		(12,175)			4,285		100 / 100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			976	14,167		17,853		(8,174)			2,858		100 / 100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			2,927	44,340		56,247		(24,468)			8,584		100 / 100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	Q80598AB9	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(5,466)	503,003		282,151		(29,495)			84,991		100 / 100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q80598AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(7,879)	905,406		542,784		(53,091)			169,517		100 / 100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		13,066,933	3.34/1.52			61,380	503,179		1,166,088		(528,689)			322,385		100 / 100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2021	03/02/2037		26,091,200	3.07/1.48			107,952	1,223,647		2,043,254		(1,046,439)			450,570		100 / 100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026		12,480,600	2.37/0.75			50,813	587,875		534,256		(500,991)			70,737		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2934534038	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/26/2024	04/20/2033		10,920,000	Secured Overnight Finance Rate/3 M Euribor			46,973	(324,459)		(352,656)		(473,173)			155,013		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2934530713	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	10/20/2032		13,045,285	Secured Overnight Finance Rate/3 M Euribor			55,567	(394,006)		(413,793)		(565,532)			179,363		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2934536249	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	07/20/2033		6,720,640	Secured Overnight Finance Rate/3 M Euribor			30,352	(199,027)		(217,653)		(291,183)			96,866		100 / 100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			19,291	222,029		248,135		(196,042)			59,963		100 / 100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			9,784	100,893		111,475		(91,897)			25,504		100 / 100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			13,396	145,286		157,667		(132,713)			38,981		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			13,315	144,596		160,522		(133,423)			38,747		100 / 100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			24,499	287,750		259,483		(232,943)			33,579		100 / 100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			110,723	665,051		836,208		(1,137,434)			373,682		100 / 100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			64,783	411,030		648,244		(682,461)			291,422		100 / 100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037		12,443,750	3.85/2.60			30,913	(912,117)		(1,132,820)		(472,812)			221,262		100 / 100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/28/2022	09/21/2041		4,979,000	2.56/1.47			11,276	(302,405)		(374,585)		(152,852)			101,086		100 / 100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		4,941,500	2.58/1.47			11,215	(329,572)		(415,214)		(154,268)			100,325		100 / 100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			(10,104)	(1,221,932)		(755,560)		(343,806)			179,554		100 / 100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			(1,037)	(279,445)		(167,563)		(75,902)			40,048		100 / 100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034		4,814,460	6.49/6.13			(3,743)	(625,614)		(452,671)		(171,257)			72,928		100 / 100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034		5,728,500	6.43/6.00			(1,822)	(686,676)		(494,411)		(187,769)			89,011		100 / 100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			(3,241)	(661,348)		(454,854)		(180,024)			76,347		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1785484251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026		3,032,425	Secured Overnight Finance Rate/3M Euribor			16,068	59,131		67,412		(125,118)			18,847		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027		1,917,300	Secured Overnight Finance Rate/3M Euribor			10,626	25,204		35,509		(79,620)			13,860		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2023	08/03/2027		3,831,100	Secured Overnight Finance Rate/3M Euribor			21,136	46,907		71,523		(159,241)			29,318		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		4,027,835	Secured Overnight Finance Rate/3M Euribor			21,780	67,407		76,115		(166,657)			26,605		100 / 100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		5,290,862	3.15/1.80			19,225	91,381		51,562		(218,797)			34,948		100 / 100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034		3,822,300	5.37/5.63			(1,169)	(54,026)		(43,172)		(123,389)			56,764		100 / 100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(1,242)	(32,807)		(43,088)		(72,137)			34,641		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836411667	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		3,214,800	Secured Overnight Finance Rate/3M Euribor			16,534	(28,794)		(10,127)		(136,492)			26,459		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836412475	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		2,679,000	Secured Overnight Finance Rate/3M Euribor			13,778	(23,995)		(8,439)		(113,743)			22,049		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		4,205,600	Secured Overnight Finance Rate/3 M Euribor			21,201	(119,192)		(85,597)		(181,989)			43,151		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		3,963,750	Secured Overnight Finance Rate/3 M Euribor			20,786	(90,742)		(61,616)		(170,615)			34,577		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		4,735,360	Secured Overnight Finance Rate/3 M Euribor			24,143	(108,407)		(99,036)		(203,828)			33,826		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		2,912,250	Secured Overnight Finance Rate/3 M Euribor			14,787	(61,044)		(55,310)		(125,118)			20,803		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028		1,677,644	Secured Overnight Finance Rate/3 M Euribor			8,831	(30,649)		(21,166)		(71,886)			14,022		100 / 100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2023	04/15/2028		6,375,000	3.90/2.35			25,463	(112,188)		(135,779)		(272,984)			55,611		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310759332	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028		3,175,500	Secured Overnight Finance Rate/3 M Euribor			15,745	(68,094)		(46,667)		(136,492)			26,607		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		6,880,250	Secured Overnight Finance Rate/3 M Euribor			35,519	(147,537)		(97,819)		(295,733)			60,234		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026		2,461,943	Secured Overnight Finance Rate/3 M Euribor			12,217	(51,843)		(43,942)		(105,781)			15,369		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F991	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	01/21/2028		1,217,735	Secured Overnight Finance Rate/3 M Euribor			6,348	(25,643)		(18,928)		(52,322)			10,208		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/20/2023	10/23/2027		4,871,400	Secured Overnight Finance Rate/3 M Euribor			24,411	(102,111)		(79,680)		(209,288)			39,005		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		6,021,563	Secured Overnight Finance Rate/3 M Euribor			30,730	(60,176)		(34,367)		(255,923)			46,563		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094231	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		10,698,000	Secured Overnight Finance Rate/3 M Euribor			56,908	(113,980)		(23,794)		(454,974)			112,027		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		10,710,000	Secured Overnight Finance Rate/3 M Euribor			59,097	(101,980)		13,252		(454,974)			118,422		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1875402833	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028		1,072,700	Secured Overnight Finance Rate/3M Euribor			5,834	(8,498)		(1,988)		(45,497)			9,858		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/27/2023	07/15/2027		1,668,450	Secured Overnight Finance Rate/3M Euribor			9,037	46,653		53,719		(68,246)			12,625		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904640080	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		3,956,940	Secured Overnight Finance Rate/3M Euribor			20,664	107,875		107,488		(161,971)			22,522		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2325584238	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		2,084,063	Secured Overnight Finance Rate/3M Euribor			10,884	56,816		62,559		(85,308)			11,862		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2353414092	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027		2,223,000	Secured Overnight Finance Rate/3M Euribor			11,677	60,604		69,955		(90,995)			17,752		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1692040634	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,611,675	Secured Overnight Finance Rate/3M Euribor			8,782	43,938		51,494		(65,971)			13,464		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023084	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		2,223,000	Secured Overnight Finance Rate/3M Euribor			12,113	60,604		71,027		(90,995)			18,572		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023597	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		2,220,000	Secured Overnight Finance Rate/3M Euribor			12,267	57,604		73,719		(90,995)			20,210		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357557342	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		3,881,325	Secured Overnight Finance Rate/3M Euribor			22,744	97,132		129,785		(159,241)			36,526		100 / 100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS1701396589	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			20,778	(43,191)		(51,920)		(204,738)			35,133		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1732452112	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	02/15/2024	11/18/2026		3,404,591	Secured Overnight Finance Rate/3M Euribor			16,670	(17,401)		(12,283)		(143,999)			21,771		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1796149794	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		1,620,155	Secured Overnight Finance Rate/3M Euribor			7,984	(8,129)		(3,657)		(68,519)			10,975		100 / 100
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS2115127768	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/15/2024	01/30/2027		5,046,440	3.71/2.05			21,451	(24,378)		(40,092)		(213,383)			34,186		100 / 100
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2114941409	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		7,181,325	4.59/2.65			35,424	(116,761)		(59,931)		(307,107)			62,786		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/16/2024	07/12/2028		2,111,300	Secured Overnight Finance Rate/3M Euribor			10,789	(32,715)		(28,472)		(90,221)			19,133		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291788813	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	05/24/2027		1,425,038	Secured Overnight Finance Rate/3M Euribor			6,814	(7,550)		(6,740)		(60,284)			10,443		100 / 100
Currency Swap/Rec:USD 3.25/Pay:EUR 2.00	XS1796149794	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/27/2024	10/15/2026		15,783,906	3.25/2.00			41,523	489,611		350,126		(712,030)			98,015		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	07/15/2029		6,982,290	Secured Overnight Finance Rate/3M Euribor			38,474	170,743		206,473		(286,633)			72,336		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		2,769,250	Secured Overnight Finance Rate/3M Euribor			14,117	66,255		76,168		(113,743)			26,071		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106569366	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	10/20/2028		7,041,188	Secured Overnight Finance Rate/3M Euribor			34,864	148,550		170,907		(290,046)			66,416		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		4,224,713	Secured Overnight Finance Rate/3M Euribor			20,678	89,130		100,873		(174,027)			39,850		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291788813	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	10/15/2028		5,520,500	Secured Overnight Finance Rate/3M Euribor			27,568	114,510		128,637		(227,487)			51,972		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	04/17/2030		4,494,725	Secured Overnight Finance Rate/3M Euribor			24,445	88,843		110,011		(185,402)			50,500		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293734989	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	07/17/2029		4,963,500	Secured Overnight Finance Rate/3M Euribor			25,794	98,109		114,694		(204,738)			51,454		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	Secured Overnight Finance Rate/3M Euribor			14,239	(294,980)		(349,083)		(294,980)			151,583		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	Secured Overnight Finance Rate/3M Euribor			9,828	(209,286)		(236,806)		(209,286)			104,465		100 / 100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			163,403	1,529,665		2,949,230		(1,455,916)			601,869		100 / 100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			7,177	117,699		372,942		(39,888)			20,277		100 / 100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034		1,258,380	7.32/5.63			7,352	110,553		292,911		(39,522)			18,668		100 / 100
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044		1,398,200	7.41/5.50			8,519	121,084		554,712		(43,353)			30,677		100 / 100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			7,082	111,335		153,235		(41,561)			9,528		100 / 100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			9,543	185,826		209,892		(52,892)			12,121		100 / 100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			28,827	359,495		491,684		(141,369)			28,626		100 / 100
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025		3,192,800	7.97/5.13			26,068	389,167		399,653		(124,149)			11,273		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		2,606,490	6.72/5.13			12,329	192,725		213,325		(76,654)			9,477		100 / 100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			18,933	281,735		967,161		(99,113)			50,509		100 / 100
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			21,882	309,804		1,359,094		(109,279)			65,414		100 / 100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		876,260	6.72/5.13			4,145	64,780		71,716		(25,761)			3,186		100 / 100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OX0HC3ZE78	06/29/2018	03/02/2026		3,499,800	6.59/3.75			27,281	260,041		283,204		(138,541)			16,789		100 / 100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			47,172	199,017		963,311		(332,783)			106,965		100 / 100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		22,612,519	5.36/3.82			85,598	(876,742)		1,084,439		(723,868)			299,311		100 / 100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			159,435	2,945,755		3,771,105		(1,228,429)			546,322		100 / 100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042		24,112,524	4.42/3.12			87,768	445,201		3,507,537		(729,356)			508,145		100 / 100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			20,165	94,777		1,041,949		(159,201)			119,870		100 / 100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		7,957,459	5.10/2.75	(1)		50,807	(124,064)		(58,478)		(351,885)			60,966		100 / 100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		7,957,459	5.12/2.75	(1)		51,142	(124,064)		(56,142)		(351,885)			60,966		100 / 100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			32,785	(181,584)		(132)		(363,979)			177,183		100 / 100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(3,350)	(93,212)		(117,363)		(79,601)			28,163		100 / 100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(4,517)	(138,617)		(180,802)		(119,401)			53,230		100 / 100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(4,261)	(139,517)		(173,744)		(119,401)			59,410		100 / 100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		5,531,789	6.55/6.30			7,606	319,474		(93,522)		5,802			101,352		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		2,708,000	Secured Overnight Finance Rate/3 M Euribor			14,222	4,847		19,914		(113,131)			27,848		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2024	01/25/2032		2,170,900	Secured Overnight Finance Rate/3 M Euribor			11,581	8,504		33,766		(90,995)			28,356		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/29/2024	01/20/2030		5,023,860	Secured Overnight Finance Rate/3 M Euribor			26,284	(4,001)		23,913		(209,378)			55,096		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		5,094,336	Secured Overnight Finance Rate/3 M Euribor			27,337	1,894		20,970		(214,293)			47,960		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	07/15/2028		8,869,940	Secured Overnight Finance Rate/3 M Euribor			45,509	4,117		34,058		(373,078)			80,482		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2415312011	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		1,095,500	Secured Overnight Finance Rate/3 M Euribor			5,613	14,302		19,228		(45,497)			10,554		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2113704832	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	07/15/2028		1,470,825	Secured Overnight Finance Rate/3 M Euribor			7,469	11,379		16,035		(61,788)			13,346		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	04/15/2029		740,860	Secured Overnight Finance Rate/3 M Euribor			3,782	5,705		8,925		(31,043)			7,449		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/24/2024	10/16/2028		3,755,850	Secured Overnight Finance Rate/3 M Euribor			18,632	(28,279)		(20,968)		(160,812)			35,373		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344626283	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/24/2024	10/22/2029		1,985,235	Secured Overnight Finance Rate/3 M Euribor			9,806	(14,933)		(9,529)		(84,507)			21,207		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413883443	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/10/2024	10/15/2028		5,411,000	Secured Overnight Finance Rate/3 M Euribor			27,782	5,010		11,114		(227,487)			50,941		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2291789118	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		9,783,900	Secured Overnight Finance Rate/3 M Euribor			48,312	53,118		75,042		(409,476)			88,774		100 / 100
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	XS2294717082	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	04/15/2028		6,528,000	3.34/2.00			23,389	40,812		(16,212)		(272,984)			56,946		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466480	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	01/15/2029		12,975,068	Secured Overnight Finance Rate/3 M Euribor			67,367	76,376		112,746		(542,784)			126,420		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	04/20/2029		3,449,028	Secured Overnight Finance Rate/3 M Euribor			16,680	6		8,350		(145,137)			34,737		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	03/20/2029		4,911,300	Secured Overnight Finance Rate/3 M Euribor			24,770	46,456		65,387		(205,748)			48,945		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		1,638,900	Secured Overnight Finance Rate/3 M Euribor			8,242	17,131		22,963		(68,218)			17,470		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/07/2024	04/18/2028		5,460,000	Secured Overnight Finance Rate/3 M Euribor			26,435	54,087		63,701		(227,493)			47,693		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3 M Euribor			4,870	24,623		28,581		(37,717)			8,973		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	04/15/2029		5,939,570	Secured Overnight Finance Rate/3 M Euribor			31,511	155,161		184,140		(243,411)			59,720		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,829,370	Secured Overnight Finance Rate/3 M Euribor			25,251	126,159		153,731		(197,914)			50,112		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2291789118	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/09/2024	07/15/2029		22,066,000	Secured Overnight Finance Rate/3 M Euribor			114,465	442,041		518,629		(909,947)			228,603		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294717082	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/11/2024	07/15/2029		24,997,240	Secured Overnight Finance Rate/3 M Euribor			128,412	454,046		543,225		(1,032,790)			258,970		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	01/23/2029		1,668,750	Secured Overnight Finance Rate/3 M Euribor			8,907	47,132		55,051		(68,399)			16,306		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466480	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/30/2024	08/15/2029		4,489,470	Secured Overnight Finance Rate/3 M Euribor			22,926	2,961		7,094		(192,058)			46,969		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	01/15/2030		4,351,600	Secured Overnight Finance Rate/3 M Euribor			21,776	27,160		36,784		(182,986)			47,656		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	07/15/2029		4,351,600	Secured Overnight Finance Rate/3 M Euribor			21,461	27,102		34,620		(182,796)			45,082		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/20/2032		9,783,000	Secured Overnight Finance Rate/3 M Euribor			45,072	52,218		103,205		(409,476)			134,509		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2024	04/20/2033		6,525,600	Secured Overnight Finance Rate/3 M Euribor			30,782	38,412		82,383		(272,984)			92,633		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/20/2033		8,696,000	Secured Overnight Finance Rate/3 M Euribor			42,705	46,416		112,262		(363,979)			127,224		100 / 100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/24/2030		97,402,597	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(628,402)	2,617,407		2,985,298		2,617,407			164,691,479		100 / 100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		132,230,000	1.75/2.17			(169,044)	(3,069,895)		(5,305,633)		3,969,574			814,256		100 / 100
Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028		613,150,000	0.63/Secured Overnight Finance Rate			(7,972,138)	(72,551,016)		(117,618,196)		22,748,684			4,173,054		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031		117,205,813	....2.73/Secured Overnight Finance Rate			(1,012,636)	(22,103,579)		(36,807,518)		7,208,692			12,294,892		100 / 100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		379,200,000	3.03/1.42			109,889	2,752,041		2,754,541		(909,947)			250,105		100 / 100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		224,010,000	..2.23/New Zeal Bank Bill 3 Month FRA			(40,505)	1,156,985		506,436		(82,017)			66,590		100 / 100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2021	07/05/2040		149,253,731	6.63/5.75			15,624	382,884		1,034,677		(175,231)			96,826		100 / 100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	F9731#AK3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		219,909,104	3.25/1.57			54,099	825,020		1,256,265		(454,974)			198,825		100 / 100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/29/2028		538,600,000	4.82/3.10			34,733	452,718		473,187		(273,806)			62,535		100 / 100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		58,584,725	3.69/2.01			26,629	356,010		372,223		(227,487)			55,222		100 / 100
Currency Swap/Rec:GBP 5.15/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027		379,200,000	....5.15/Secured Overnight Finance Rate			(477,331)	8,190,883		7,759,694		11,917,497			2,287,698		100 / 100
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		224,010,000	....4.76/Secured Overnight Finance Rate			(1,090,570)	(36,544,663)		(40,489,284)		1,761,347			2,151,616		100 / 100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031		149,253,731	3.16/1.89			18,815	(542,472)		(601,029)		(317,355)			89,269		100 / 100
Currency Swap/Rec:SGD 4.20/Pay:USD 5.57	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/27/2025		149,253,731	4.20/5.57			(510,261)	(271,939)		(117,014)		2,345,867			491,014		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412988	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2023	06/15/2028		219,909,104	.....Secured Overnight Finance Rate/3 M Euribor			2,840	(4,099)		(484)		(22,749)			4,807		100 / 100
Currency Swap/Rec:SGD 4.30/Pay:USD 5.89	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/21/2025		219,909,104	4.30/5.89			(874,139)	3,683,296		3,913,254		3,545,536			1,035,665		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310762120	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		538,600,000	.....Secured Overnight Finance Rate/3 M Euribor			83,144	(362,970)		(246,463)		(682,461)			138,308		100 / 100
Currency Swap/Rec:USD 3.11/Pay:EUR 1.60	XS2355094231	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/10/2023	01/20/2028		58,584,725	3.11/1.60			80,983	(421,959)		(504,554)		(909,947)			177,649		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		54,775,392	.....Secured Overnight Finance Rate/3 M Euribor			14,712	(49,534)		(32,108)		(124,526)			23,310		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2325584238	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/20/2028		112,157,918	.....Secured Overnight Finance Rate/3 M Euribor			39,982	(135,120)		(81,554)		(325,306)			71,644		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/20/2028		248,436,918	.....Secured Overnight Finance Rate/3 M Euribor			81,235	(301,470)		(174,719)		(682,461)			144,719		100 / 100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413884680	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		712,020,000	Secured Overnight Finance Rate/3 M Euribor			74,731	(149,883)		(31,289)		(598,290)			147,315		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		116,169,654	Secured Overnight Finance Rate/3 M Euribor			71,708	(123,905)		16,101		(552,793)			143,883		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1775599621	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028		198,586,067	Secured Overnight Finance Rate/3 M Euribor			17,437	(25,494)		(5,965)		(136,492)			29,574		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		528,920,000	Secured Overnight Finance Rate/3 M Euribor			61,335	288,020		368,594		(454,974)			101,051		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		35,190,000	Secured Overnight Finance Rate/3 M Euribor			14,490	(12,475)		21,346		(109,194)			34,876		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		2,257,500	Secured Overnight Finance Rate/3 M Euribor			13,542	(13,016)		24,134		(95,544)			32,019		100 / 100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027		538,600,000	3 M Euribor/Secured Overnight Finance Rate			(2,646,378)	2,003,453		1,884,757		22,724,884			3,447,253		100 / 100
Currency Swap/Rec:JPY 1.23/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029		58,584,725	1.23/Secured Overnight Finance Rate			(664,526)	595,417		(941,371)		2,762,001			89,083,694		100 / 100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029		54,775,392	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(642,618)	676,973		471,635		2,587,887			83,642,746		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1732458317	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	02/24/2028		8,807,270	Secured Overnight Finance Rate/3 M Euribor			43,765	(46,661)		(34,166)		(372,578)			75,044		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350605239	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2028		9,427,350	Secured Overnight Finance Rate/3 M Euribor			48,497	237,167		263,078		(386,728)			85,539		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2274531768	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2029		6,321,870	Secured Overnight Finance Rate/3 M Euribor			35,129	159,042		191,793		(259,335)			65,494		100 / 100
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	01/20/2029		555,250	3.05/1.95			1,659	14,651		5,607		(22,749)			5,420		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		6,829,575	Secured Overnight Finance Rate/3 M Euribor			34,716	180,208		215,321		(279,809)			70,867		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Societe Generale SO2RNE8IBXP4R0TD8PU41	11/08/2024	10/25/2030		6,128,640	Secured Overnight Finance Rate/3 M Euribor			29,855	(34,078)		(43,134)		(260,643)			72,337		100 / 100
Currency Swap/Rec:CHF 1.31/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/04/2025	03/18/2030		112,157,918	1.31/Secured Overnight Finance Rate			(193,648)	896,805		834,078		896,805			1,114,352		100 / 100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		248,436,918	2.47/Secured Overnight Finance Rate			(2,151,759)	(39,944,319)		(48,348,286)		(232,094)			2,680,983		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2024	12/15/2028		273,875	Secured Overnight Finance Rate/3 M Euribor			1,405	3,576		4,807		(11,374)			2,638		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413884680	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2024	07/15/2028		1,623,750	Secured Overnight Finance Rate/3 M Euribor			7,927	1,953		4,346		(68,246)			14,733		100 / 100
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	XS2434356502	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	04/15/2028		5,953,420	3.49/2.10			21,951	6,831		(37,056)		(250,236)			51,933		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1775599621	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		757,610	Secured Overnight Finance Rate/3 M Euribor			3,639	771		1,635		(31,848)			6,040		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		11,958,100	Secured Overnight Finance Rate/3 M Euribor			58,958	64,922		91,718		(500,471)			108,502		100 / 100
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	XS2112473470	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	04/15/2028		9,248,000	3.34/2.00			33,134	57,817		(22,967)		(386,728)			80,673		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	01/15/2029		3,806,600	Secured Overnight Finance Rate/3 M Euribor			19,735	22,407		33,077		(159,241)			37,089		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2024	07/15/2028		1,745,440	Secured Overnight Finance Rate/3 M Euribor			8,787	15,523		12,996		(72,796)			15,837		100 / 100
Currency Swap/Rec:USD 3.45/Pay:EUR 2.10	XS1775599621	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	05/14/2027		687,250	3.45/2.10			2,474	11,501		5,600		(28,436)			5,004		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		2,209,000	Secured Overnight Finance Rate/3 M Euribor			11,951	46,604		59,243		(90,995)			22,885		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,773,860	Secured Overnight Finance Rate/3 M Euribor			24,927	124,709		151,964		(195,639)			49,536		100 / 100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	Societe Generale SO2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			126,446	2,467,551		2,646,688		(1,137,434)			376,694		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(102,216)	2,892,463		1,266,091		(205,043)			166,475		100 / 100
Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026		712,020,000	0.37/Secured Overnight Finance Rate			(9,043,133)	(63,301,220)		(89,108,081)		27,298,421			3,608,209		100 / 100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		116,169,654	2.64/2.50			(102,874)	(21,007,346)		(19,175,247)		7,184,969			12,754,263		100 / 100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		198,586,067	2.47/Secured Overnight Finance Rate			(1,704,590)	(24,842,235)		(31,872,401)		(193,411)			2,234,153		100 / 100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			94,994	1,486,280		1,847,283		(908,151)			333,036		100 / 100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			17,217	252,875		448,965		(156,785)			81,002		100 / 100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	BNVT9W1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			50,708	687,319		1,730,878		(420,617)			274,368		100 / 100
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		566,750,000	0.83/Secured Overnight Finance Rate			(6,768,886)	(26,075,035)		(48,303,642)		22,714,379			3,331,049		100 / 100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			15,200	181,400		181,902		(134,236)			25,473		100 / 100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	BMXPOQ1	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		17,691,900	8.93/6.50			104,081	(688,192)		(692,043)		(770,421)			31,060		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027		5,916,240	Secured Overnight Finance Rate/3 M Euribor			32,790	77,771		109,572		(245,686)			42,769		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582169	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/19/2023	07/20/2026		16,830,000	Secured Overnight Finance Rate/3 M Euribor			94,653	612,030		651,091		(682,461)			96,097		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582839	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026		16,815,000	Secured Overnight Finance Rate/3 M Euribor			98,000	597,030		644,937		(682,461)			96,012		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		439,840	Secured Overnight Finance Rate/3 M Euribor			2,378	7,361		8,312		(18,199)			2,905		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2023	06/15/2027		1,072,000	Secured Overnight Finance Rate/3 M Euribor			5,443	(9,198)		(4,155)		(45,497)			7,965		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		2,143,200	Secured Overnight Finance Rate/3 M Euribor			11,022	(19,196)		(6,751)		(90,995)			17,639		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		5,894,560	Secured Overnight Finance Rate/3 M Euribor			31,746	(160,149)		(103,612)		(254,785)			66,818		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		1,059,000	Secured Overnight Finance Rate/3 M Euribor			5,369	(22,198)		(20,113)		(45,497)			7,565		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		7,640,208	Secured Overnight Finance Rate/3 M Euribor			40,612	(144,417)		(84,885)		(327,581)			76,820		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		2,007,188	Secured Overnight Finance Rate/3 M Euribor			10,243	(20,059)		(11,456)		(85,308)			15,521		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		5,355,000	Secured Overnight Finance Rate/3 M Euribor			29,548	(50,990)		6,626		(227,487)			59,211		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1796149794	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	02/24/2028		4,302,000	Secured Overnight Finance Rate/3 M Euribor			21,405	(22,792)		(16,689)		(181,989)			36,656		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2024	04/15/2029		8,921,600	Secured Overnight Finance Rate/3 M Euribor			50,862	272,016		329,244		(363,979)			89,704		100 / 100
Currency Swap/Rec:USD 3.25/Pay:EUR 2.00	XS1796149794	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/27/2024	10/15/2026		5,261,302	3.25/2.00			13,841	163,204		116,709		(237,343)			32,672		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2114941409	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2024	10/15/2029		11,152,000	Secured Overnight Finance Rate/3 M Euribor			67,853	340,020		438,679		(454,974)			118,877		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106569366	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		1,107,700	Secured Overnight Finance Rate/3 M Euribor			5,653	26,502		30,467		(45,497)			10,428		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/04/2024	10/20/2028		2,347,063	Secured Overnight Finance Rate/3 M Euribor			11,604	49,517		56,969		(96,682)			22,139		100 / 100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	XS2912340465	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		528,920,000	1.75/2.17			(676,178)	(12,279,581)		(21,222,531)		15,878,295			3,257,026		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	04/25/2031		2,387,440	Secured Overnight Finance Rate/3 M Euribor			12,405	8,951		19,597		(100,616)			29,413		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		13,676,040	Secured Overnight Finance Rate/3 M Euribor			66,232	52,946		135,194		(573,267)			190,976		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		12,960,000	Secured Overnight Finance Rate/3 M Euribor			62,472	(14,376)		50,277		(545,968)			175,031		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/02/2024	04/15/2032		2,809,620	Secured Overnight Finance Rate/3M Euribor			14,552	20,442		37,907		(118,157)			37,291		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257130	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/02/2024	01/15/2033		1,960,200	Secured Overnight Finance Rate/3M Euribor			10,462	14,355		28,820		(82,701)			27,373		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,222,625	Secured Overnight Finance Rate/3M Euribor			24,787	86,935		125,466		(216,112)			70,600		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2661954359	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	07/15/2032		1,200,540	Secured Overnight Finance Rate/3M Euribor			7,122	11,606		21,730		(50,896)			16,214		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2859421443	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	01/15/2033		2,731,000	Secured Overnight Finance Rate/3M Euribor			13,145	26,634		43,930		(113,822)			38,136		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		9,856,800	Secured Overnight Finance Rate/3M Euribor			52,167	127,275		181,338		(411,470)			118,944		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2878984363	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/13/2024	04/15/2029		2,190,000	Secured Overnight Finance Rate/3M Euribor			11,771	27,604		35,563		(90,995)			22,020		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		5,161,500	Secured Overnight Finance Rate/3M Euribor			24,771	133,929		178,543		(211,563)			70,902		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521328	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		7,040,859	Secured Overnight Finance Rate/3M Euribor			33,759	196,876		270,690		(287,998)			96,719		100 / 100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	XS2864521591	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032		4,449,600	6.62/5.25			15,195	124,808		97,290		(181,989)			61,123		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		8,931,870	Secured Overnight Finance Rate/3M Euribor			42,385	174,166		238,303		(368,529)			122,695		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	10/15/2032		17,190,630	Secured Overnight Finance Rate/3M Euribor			80,667	550,993		736,756		(700,204)			236,144		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3M Euribor			55,463	100,487		197,410		(478,632)			160,545		100 / 100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	01/26/2033		2,835,300	6.62/5.00			11,501	24,185		44,467		(118,293)			39,669		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698316	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	10/18/2033		574,504	Secured Overnight Finance Rate/3M Euribor			2,102	(30,967)		(39,512)		(30,967)			8,402		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	01/10/2025	04/18/2033		902,704	Secured Overnight Finance Rate/3 M Euribor			3,199	(48,750)		(60,142)		(48,750)			12,810		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		1,078,350	Secured Overnight Finance Rate/3 M Euribor			3,767	(56,908)		(69,589)		(56,908)			15,066		100 / 100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			4,133	(172,392)		(28,207)		(172,392)			57,985		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		24,327,520	Secured Overnight Finance Rate/3 M Euribor			30,937	(756,273)		(905,537)		(756,273)			339,715		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	Secured Overnight Finance Rate/3 M Euribor			9,828	(209,286)		(236,806)		(209,286)			104,465		100 / 100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	02/23/2027		271,250,000	3 M Euribor/Secured Overnight Finance Rate			(280,085)	(956,977)		(237,327)		(956,977)			1,723,627		100 / 100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029		11,264,000	4.10/2.21			57,356	452,020		601,688		(454,974)			116,022		100 / 100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		4,287,300	4.46/3.02			18,142	412,783		887,060		(119,401)			60,476		100 / 100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(22,709)	1,366,478		907,620		(123,026)			118,000		100 / 100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		13,035,000	4.23/2.92			47,963	119,942		2,154,493		(398,003)			228,616		100 / 100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030		12,682,000	4.80/3.29			48,621	(233,058)		875,662		(398,003)			147,613		100 / 100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027		1,676,356	5.08/2.75			10,636	(25,017)		(9,949)		(74,141)			12,843		100 / 100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027		1,676,356	5.10/2.75			10,702	(25,017)		(9,512)		(74,141)			12,843		100 / 100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		1,002,316	4.91/1.16	(1,968)		10,113	252,166		293,677		(35,093)			11,810		100 / 100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039		5,027,422	4.57/1.39			45,150	1,360,022		1,603,015		(171,563)			94,568		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1908338103	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/18/2028		2,763,500	Secured Overnight Finance Rate/3 M Euribor			14,853	60,505		79,993		(113,743)			25,106		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	06/15/2028		1,314,840	Secured Overnight Finance Rate/3 M Euribor			6,498	17,402		23,036		(54,597)			11,780		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		5,477,500	Secured Overnight Finance Rate/3 M Euribor			28,063	71,510		96,139		(227,487)			52,769		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		12,016,400	Secured Overnight Finance Rate/3 M Euribor			60,063	123,222		163,480		(500,471)			106,228		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2024	04/20/2033		5,438,000	Secured Overnight Finance Rate/3 M Euribor			25,652	32,010		68,652		(227,487)			77,194		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/20/2033		5,435,000	Secured Overnight Finance Rate/3 M Euribor			26,691	29,010		70,164		(227,487)			79,515		100 / 100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198AA7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		7,630,350	2.77/1.45			27,314	602,563		558,838		(295,733)			105,082		100 / 100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			22,119	455,510		494,406		(227,487)			95,357		100 / 100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			23,929	461,010		612,182		(227,487)			115,833		100 / 100
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	L1A	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025		289,934,355	0.85/2.10			(872,881)	9,669,354		14,454,038		7,494,417			973,425		100 / 100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		39,180,000	3.68/2.93			84,383	434,827		3,881,382		(1,194,010)			644,283		100 / 100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		21,042,000	2.78/1.37			81,323	1,580,437		1,509,836		(818,953)			254,275		100 / 100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031		11,697,000	3.07/1.62			47,678	885,020		866,787		(454,974)			140,551		100 / 100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033		17,547,000	3.16/1.65			74,244	1,329,030		1,464,784		(682,461)			244,686		100 / 100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		11,824,000	4.14/2.55			55,039	1,012,020		1,323,843		(454,974)			193,349		100 / 100
Currency Swap/Rec:EUR 2.30/Pay:USD Secured Overnight Finance Rate	L1A	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025		35,190,000	2.30/Secured Overnight Finance Rate			(405,582)	(2,754,061)		(3,451,766)		1,364,921			127,085		100 / 100
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	L1A	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030		29,325,000	2.86/Secured Overnight Finance Rate			(337,051)	(2,295,051)		(6,614,943)		1,137,434			298,971		100 / 100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/29/2028		4,625,600	4.82/3.10			23,155	301,812		315,458		(182,537)			41,690		100 / 100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25			34,531	438,937		449,332		(262,730)			59,090		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236112	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028		12,233,760	Secured Overnight Finance Rate/3 M Euribor			65,930	(254,077)		(176,067)		(525,495)			106,719		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	10/10/2023	07/20/2028		3,179,400	Secured Overnight Finance Rate/3 M Euribor			16,748	(64,194)		(42,694)		(136,492)			28,908		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1904642292	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		2,117,000	Secured Overnight Finance Rate/3 M Euribor			10,929	(45,396)		(30,098)		(90,995)			18,534		100 / 100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/20/2023	10/23/2027		2,118,000	Secured Overnight Finance Rate/3M Euribor			10,613	(44,396)		(34,644)		(90,995)			16,959		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,111,500	Secured Overnight Finance Rate/3M Euribor			6,057	30,302		35,513		(45,497)			9,286		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1701395938	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/16/2024	04/12/2027		1,703,520	Secured Overnight Finance Rate/3M Euribor			8,157	(26,397)		(25,146)		(72,796)			12,144		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106570703	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	04/20/2029		3,323,100	Secured Overnight Finance Rate/3M Euribor			16,969	79,506		95,512		(136,492)			33,469		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197100	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/14/2024	01/15/2033		5,274,500	Secured Overnight Finance Rate/3M Euribor			22,846	(131,490)		(169,017)		(227,487)			73,654		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,276,500	Secured Overnight Finance Rate/3M Euribor			23,072	(129,490)		(161,784)		(227,487)			75,988		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		5,271,000	Secured Overnight Finance Rate/3M Euribor			24,089	(134,990)		(175,014)		(227,487)			77,054		100 / 100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033		2,012,550	3.38/2.75			3,180	77,393		195,833		(61,144)			28,902		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027		1,479,060	Secured Overnight Finance Rate/3M Euribor			8,197	19,443		27,393		(61,421)			10,692		100 / 100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034		6,396,077	4.41/3.29			17,986	(158,371)		319,916		(201,988)			97,218		100 / 100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,654,000	3.55/1.84			18,137	410,406		607,123		(136,492)			73,678		100 / 100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		3,654,000	3.29/1.56			17,982	410,406		536,889		(136,492)			75,910		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		1,105,100	Secured Overnight Finance Rate/3M Euribor			5,702	23,902		27,561		(45,497)			10,767		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,214,950	Secured Overnight Finance Rate/3M Euribor			6,567	25,632		32,583		(50,047)			12,587		100 / 100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026		6,744,000	3.07/1.12	(587,502)		33,091	136,588		260,079		(253,469)			41,053		100 / 100
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,682)		22,435	(1,172,265)		(435,830)		(377,388)			88,367		100 / 100
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		14,295	(471,982)		(127,543)		(181,664)			43,034		100 / 100
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		7,410	(518,253)		(188,024)		(140,812)			35,758		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560@AB8	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.06/01/2018	.08/17/2027	.....	 12,468,750	..... 4.50/3.23	..... (576,768)	.....	42,021	24,257	.....	637,792	.....	..... (360,873)	.....	.....	96,196	.....	100 / 100 .....
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.09/13/2027	.....	6,396,540	..... 4.00/1.96	..... (578,431)	.....	33,204	 53,304	.....	286,663	.....	..... (242,242)	.....	.....	50,110	.....	100 / 100 .....
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.06/01/2018	.10/31/2027	.....	 11,288,000	..... 4.05/2.96	..... (450,476)	.....	35,157	167,436	.....	684,503	.....	..... (325,259)	.....	.....	90,767	.....	100 / 100 .....
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.09/23/2028	.....	 4,158,800	..... 3.19/1.31	..... (369,952)	.....	19,731	 15,311	.....	198,048	.....	..... (158,883)	.....	.....	38,818	.....	100 / 100 .....
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/01/2018	.02/27/2029	.....	5,850,280	..... 4.18/3.04	..... (569,130)	.....	15,653	..... (335,706)	.....	217,476	.....	..... (169,078)	.....	.....	57,878	.....	100 / 100 .....
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.07/26/2027	.....	8,533,760	..... 3.53/4.30	..... (497,630)	.....	..... (2,357)	1,329,840	.....	 1,339,003	.....	..... (51,843)	.....	.....	64,999	.....	100 / 100 .....
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100J*2	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.06/01/2018	.11/23/2028	.....	 28,705,250	..... 3.32/2.59	.....(5,110,141)	.....	47,736	.....(3,764,147)	.....	..... (565,126)	.....	..... (804,774)	.....	.....	274,284	.....	100 / 100 .....
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.06/01/2018	.12/08/2028	.....	5,290,000	..... 3.96/1.83	..... (791,573)	.....	28,208	..... (449,472)	.....	.....(14,367)	.....	..... (207,268)	.....	.....	50,830	.....	100 / 100 .....
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.06/01/2018	.10/31/2029	.....	 11,288,000	..... 4.17/3.07	..... (501,249)	.....	35,746	 77,296	.....	962,417	.....	..... (326,894)	.....	.....	120,906	.....	100 / 100 .....
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency.....	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	.06/05/2018	.06/30/2042	.....	 11,425,769	..... 4.45/4.12	.....	.....	20,846	1,102,159	.....	451,549	.....	 11,492	.....	.....	237,345	.....	100 / 100 .....
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.07/09/2018	.12/31/2036	.....	 3,706,691	..... 6.06/3.44	.....(34,390)	.....	27,845	254,378	.....	500,229	.....	..... (142,920)	.....	.....	63,561	.....	100 / 100 .....
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.10/11/2018	.10/18/2038	.....	4,898,032	..... 5.51/1.75	..... (11,805)	.....	51,395	1,230,632	.....	 1,737,356	.....	..... (171,563)	.....	.....	90,179	.....	100 / 100 .....
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	BHJYDR9	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.11/15/2018	.08/21/2030	.....	5,655,000	..... 5.74/3.00	.....	.....	41,269	247,909	.....	587,729	.....	..... (226,838)	.....	.....	65,672	.....	100 / 100 .....
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/06/2019	.12/31/2036	.....	3,717,472	..... 4.29/3.88	.....	.....	 6,068	242,595	.....	 42,275	.....	 3,868	.....	.....	63,746	.....	100 / 100 .....
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/26/2019	.07/30/2049	.....	3,202,860	..... 4.40/2.37	.....	.....	17,063	135,610	.....	369,719	.....	..... (129,071)	.....	.....	79,020	.....	100 / 100 .....
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency.....	Barclays PLC G5GSEF7VJP5I7OUK5573	.03/26/2019	.07/30/2049	.....	2,137,393	..... 4.52/2.50	.....	.....	11,368	 90,498	.....	243,804	.....	.....(86,134)	.....	.....	52,733	.....	100 / 100 .....
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/26/2019	.07/30/2049	.....	 1,066,360	..... 4.27/2.22	.....	.....	 5,725	 45,150	.....	119,683	.....	.....(42,973)	.....	.....	26,309	.....	100 / 100 .....
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	F2977#AA3	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/28/2019	.04/24/2029	.....	 5,610,500	..... 5.13/2.70	.....	.....	35,358	204,510	.....	374,040	.....	..... (227,487)	.....	.....	56,583	.....	100 / 100 .....
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.04/17/2019	.07/17/2037	.....	 6,517,500	..... 4.23/2.92	.....	.....	23,981	 59,971	.....	 1,077,246	.....	..... (199,002)	.....	.....	114,308	.....	100 / 100 .....
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2019	.05/23/2031	.....	9,134,923	..... 4.00/0.90	.....	.....	76,779	 2,466,923	.....	 2,537,952	.....	..... (311,933)	.....	.....	113,250	.....	100 / 100 .....
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.05/22/2019	.06/05/2034	.....	4,464,000	..... 3.77/1.64	.....	.....	24,296	139,208	.....	428,208	.....	..... (181,989)	.....	.....	67,649	.....	100 / 100 .....
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	Q4822#AC0	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.05/30/2019	.08/28/2034	.....	3,455,000	..... 3.75/3.75	.....	.....	 1,513	331,503	.....	443,088	.....	.....(29,495)	.....	.....	53,010	.....	100 / 100 .....
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/05/2019	.08/14/2031	.....	5,008,505	..... 3.75/1.15	.....	.....	36,812	1,474,465	.....	 1,375,092	.....	..... (165,325)	.....	.....	63,231	.....	100 / 100 .....
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.08/05/2019	.08/12/2039	.....	2,079,002	..... 4.30/1.51	.....	.....	16,816	612,042	.....	619,362	.....	.....(68,625)	.....	.....	39,413	.....	100 / 100 .....
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688C82	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.10/24/2019	.11/06/2034	.....	2,220,000	..... 3.22/1.30	.....	.....	10,902	 57,604	.....	163,893	.....	.....(90,995)	.....	.....	34,407	.....	100 / 100 .....
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.10/29/2019	.11/01/2049	.....	3,332,700	..... 3.61/1.70	.....	.....	16,058	 88,032	.....	483,854	.....	..... (135,856)	.....	.....	82,657	.....	100 / 100 .....
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.02/06/2020	.10/31/2027	.....	664,000	..... 4.05/2.96	.....(20,796)	.....	 2,068	 10,517	.....	40,265	.....	.....(19,193)	.....	.....	 5,339	.....	100 / 100 .....
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency.....	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/07/2020	.02/27/2029	.....	508,720	..... 4.18/3.04	 7,978	.....	 1,361	..... (4,087)	.....	18,911	.....	.....(16,144)	.....	.....	 5,033	.....	100 / 100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029		664,000	4.17/3.07	(23,045)		2,103	6,113		56,613		(19,305)			7,112		100 / 100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			5,135	3,802		39,670		(45,497)			14,482		100 / 100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		2,602,400	3.00/2.19			5,674	19,388		189,889		(79,601)			34,735		100 / 100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032		4,106,909	2.45/12.25			(105,438)	80,547		(5,103)		(323,008)			56,159		100 / 100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026		1,167,000	3.25/1.75			4,628	87,036		78,380		(46,220)			7,654		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309455512	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028		1,070,500	Secured Overnight Finance Rate/3 M Euribor			5,614	(10,698)		(4,740)		(45,497)			9,488		100 / 100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/29/2021	12/19/2026		1,163,200	3.22/1.75			4,516	83,142		73,514		(46,187)			7,629		100 / 100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032		4,325,600	7.48/5.65			22,160	808		68,792		(181,989)			57,412		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181409	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2024	04/15/2029		5,532,500	Secured Overnight Finance Rate/3 M Euribor			30,097	126,510		149,234		(227,487)			55,627		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		3,260,580	Secured Overnight Finance Rate/3 M Euribor			16,876	(89,979)		(61,772)		(137,637)			36,654		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,652,850	Secured Overnight Finance Rate/3 M Euribor			14,123	(50,145)		(29,474)		(113,743)			26,673		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2414936521	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		3,242,750	Secured Overnight Finance Rate/3 M Euribor			16,173	26,205		38,742		(135,262)			36,512		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877522701	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/25/2030		5,475,000	Secured Overnight Finance Rate/3 M Euribor			27,968	69,585		92,986		(228,449)			61,647		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		1,813,620	Secured Overnight Finance Rate/3 M Euribor			9,500	8,019		19,393		(75,981)			18,789		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		541,400	Secured Overnight Finance Rate/3 M Euribor			2,670	801		2,221		(22,749)			3,749		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2326514150	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		1,449,210	Secured Overnight Finance Rate/3 M Euribor			7,161	405		4,376		(60,966)			11,554		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	03/20/2029		1,419,846	Secured Overnight Finance Rate/3 M Euribor			7,195	1,315		6,856		(59,693)			14,150		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/09/2024	11/16/2026		1,615,050	Secured Overnight Finance Rate/3 M Euribor			7,524	(6,747)		(9,392)		(68,246)			10,310		100 / 100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028		1,555,409	3.48/2.10			5,692	1,727		(9,259)		(65,380)			14,113		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		543,550	Secured Overnight Finance Rate/3 M Euribor			2,684	2,951		4,169		(22,749)			4,932		100 / 100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	XS2373707327	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		818,700	3.52/2.20			2,884	7,802		(129)		(34,123)			7,238		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		755,425	Secured Overnight Finance Rate/3 M Euribor			4,085	12,642		14,275		(31,257)			4,990		100 / 100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		1,763,621	3.15/1.80			6,408	30,460		17,187		(72,932)			11,649		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		1,321,250	Secured Overnight Finance Rate/3 M Euribor			6,929	(30,247)		(20,539)		(56,872)			11,526		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		1,580,215	Secured Overnight Finance Rate/3 M Euribor			8,056	(36,176)		(33,049)		(68,019)			11,288		100 / 100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	04/15/2028		2,125,000	3.90/2.35			8,488	(37,396)		(45,260)		(90,995)			18,537		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310759332	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028		1,058,500	Secured Overnight Finance Rate/3 M Euribor			5,248	(22,698)		(15,556)		(45,497)			8,869		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026		820,648	Secured Overnight Finance Rate/3 M Euribor			4,072	(17,281)		(14,647)		(35,260)			5,123		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	07/15/2027		556,150	Secured Overnight Finance Rate/3 M Euribor			3,012	15,551		17,906		(22,749)			4,208		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663002159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		1,322,685	Secured Overnight Finance Rate/3 M Euribor			6,907	36,059		35,930		(54,142)			7,529		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663006655	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		694,688	Secured Overnight Finance Rate/3 M Euribor			3,628	18,939		20,853		(28,436)			3,954		100 / 100
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		1,607,400	3.68/2.00			6,926	(14,397)		(17,307)		(68,246)			11,711		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1692040634	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026		1,134,864	Secured Overnight Finance Rate/3 M Euribor			5,548	(5,800)		(4,094)		(48,000)			7,257		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1693023084	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		537,900	Secured Overnight Finance Rate/3 M Euribor			2,635	(2,699)		(1,214)		(22,749)			3,644		100 / 100
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS1693023597	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/15/2024	01/30/2027		1,678,560	3.71/2.05			7,135	(8,109)		(13,335)		(70,976)			11,371		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,408,238	Secured Overnight Finance Rate/3 M Euribor			6,893	29,710		33,624		(58,009)			13,283		100 / 100
Currency Swap/Rec:USD 3.38/Pay:EUR 1.80	XS2398804521	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/30/2024	12/28/2026		2,710,000	3.38/1.80			11,216	5,356		(4,968)		(107,123)			17,900		100 / 100
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2262819084	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	04/17/2029		1,083,800	3.57/2.05			4,366	1,438		1,427		(40,983)			10,905		100 / 100
Currency Swap/Rec:USD 4.59/Pay:EUR 3.00	XS2320698728	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	08/15/2027		4,877,100	4.59/3.00			20,579	9,072		(6,146)		(194,321)			37,583		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441621773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/31/2024	01/15/2030		3,801,000	Secured Overnight Finance Rate/3 M Euribor			19,933	16,256		49,269		(157,559)			41,626		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		5,649,280	Secured Overnight Finance Rate/3 M Euribor			29,296	26,312		56,972		(234,403)			53,184		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		3,095,100	Secured Overnight Finance Rate/3 M Euribor			16,189	13,352		33,096		(128,596)			32,065		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/02/2024	12/15/2028		5,821,200	Secured Overnight Finance Rate/3 M Euribor			28,871	(17,419)		11,210		(244,450)			56,080		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/02/2024	01/20/2030		2,156,600	Secured Overnight Finance Rate/3 M Euribor			11,027	(5,674)		10,493		(91,376)			23,651		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/05/2024	04/15/2032		8,582,400	Secured Overnight Finance Rate/3 M Euribor			45,411	(67,184)		31,206		(363,979)			113,912		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2756961376	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	01/15/2033		8,151,760	Secured Overnight Finance Rate/3 M Euribor			44,481	(65,345)		43,015		(345,780)			113,833		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719262193	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032		12,663,760	Secured Overnight Finance Rate/3 M Euribor			67,994	(94,376)		52,603		(536,869)			169,417		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719262276	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032		15,023,400	Secured Overnight Finance Rate/3 M Euribor			85,803	(113,372)		76,276		(636,963)			207,940		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719261898	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2024	11/26/2031		30,044,000	Secured Overnight Finance Rate/3 M Euribor			157,753	(229,543)		86,430		(1,273,926)			387,680		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2760075999	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2024	07/18/2032		6,890,240	Secured Overnight Finance Rate/3M Euribor			36,551	(29,427)		62,313		(291,183)			93,108		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2760076294	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	04/18/2033		8,610,400	Secured Overnight Finance Rate/3M Euribor			48,874	(39,184)		87,537		(363,979)			122,186		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2390490287	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029		5,380,000	Secured Overnight Finance Rate/3M Euribor			28,674	(26,088)		8,454		(226,029)			54,332		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2777378766	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	01/16/2029		2,156,000	Secured Overnight Finance Rate/3M Euribor			11,909	(6,231)		4,632		(91,354)			21,014		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650265	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	04/16/2028		2,910,600	Secured Overnight Finance Rate/3M Euribor			15,427	(8,613)		2,093		(122,459)			25,401		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650349	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031		4,474,530	Secured Overnight Finance Rate/3M Euribor			24,670	(12,653)		27,678		(186,770)			53,868		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650695	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		2,602,800	Secured Overnight Finance Rate/3M Euribor			13,632	7,925		23,249		(109,194)			24,218		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		1,081,600	Secured Overnight Finance Rate/3M Euribor			5,796	402		4,452		(45,497)			10,183		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2795694749	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	10/20/2032		10,804,860	Secured Overnight Finance Rate/3M Euribor			57,519	101,000		235,574		(450,424)			148,558		100 / 100
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2799637256	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		3,599,310	7.50/5.75			17,667	31,357		82,776		(150,141)			49,488		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	04/20/2033		7,639,800	Secured Overnight Finance Rate/3M Euribor			41,803	71,414		180,021		(318,482)			108,449		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650265	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		9,145,080	Secured Overnight Finance Rate/3M Euribor			49,458	63,017		161,493		(382,178)			121,380		100 / 100
Currency Swap/Rec:USD 7.45/Pay:EUR 5.65	XS2783650349	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		3,266,100	7.45/5.65			16,821	22,506		71,414		(136,492)			43,350		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650695	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	04/15/2033		3,375,280	Secured Overnight Finance Rate/3M Euribor			20,437	23,566		75,774		(141,042)			47,872		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032		5,879,520	Secured Overnight Finance Rate/3M Euribor			33,040	41,051		115,332		(245,686)			80,766		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2795694749	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	04/15/2029		1,040,473	Secured Overnight Finance Rate/3M Euribor			5,304	7,928		12,535		(43,450)			10,462		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/25/2024	04/18/2030		1,083,200	Secured Overnight Finance Rate/3M Euribor			5,392	1,871		8,679		(44,971)			12,173		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/25/2024	10/15/2028		2,167,400	Secured Overnight Finance Rate/3M Euribor			11,418	5,255		12,829		(91,695)			20,405		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2791003440	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	04/15/2032		5,192,160	Secured Overnight Finance Rate/3M Euribor			27,678	2,410		57,579		(218,387)			68,914		100 / 100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032		6,488,400	7.48/5.65			33,239	1,212		103,187		(272,984)			86,119		100 / 100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2795694749	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		10,943,100	7.48/5.65			54,321	(4,029)		138,978		(460,661)			145,386		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		1,891,400	Secured Overnight Finance Rate/3M Euribor			8,280	(2,753)		20,924		(79,406)			25,128		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029		3,234,600	Secured Overnight Finance Rate/3M Euribor			16,062	(8,920)		6,422		(136,840)			33,510		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257130	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029		1,078,200	Secured Overnight Finance Rate/3M Euribor			5,348	(3,000)		536		(45,435)			10,841		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/05/2024	04/20/2029		3,245,400	Secured Overnight Finance Rate/3M Euribor			15,664	1,892		12,456		(136,706)			32,687		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257304	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	10/15/2028		3,156,360	Secured Overnight Finance Rate/3M Euribor			16,313	21,260		31,872		(132,884)			29,715		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256918	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	01/15/2030		2,176,200	Secured Overnight Finance Rate/3M Euribor			11,338	13,811		25,678		(90,983)			23,832		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129100	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2024	10/15/2029		2,176,200	Secured Overnight Finance Rate/3M Euribor			11,367	13,961		27,646		(91,389)			23,198		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	01/15/2030		1,088,000	Secured Overnight Finance Rate/3M Euribor			6,012	6,961		15,206		(45,902)			11,915		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129878	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	01/16/2029		1,075,300	Secured Overnight Finance Rate/3M Euribor			5,808	(5,829)		(2,058)		(46,226)			10,481		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	04/10/2024	05/20/2029		1,074,800	Secured Overnight Finance Rate/3M Euribor			5,344	(6,369)		(2,740)		(45,507)			10,934		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2361288140	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029		4,301,200	Secured Overnight Finance Rate/3M Euribor			20,834	(23,528)		(6,595)		(182,194)			44,631		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411228591	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	04/10/2024	02/20/2030		2,149,600	Secured Overnight Finance Rate/3M Euribor			10,797	(12,730)		(2,856)		(91,054)			23,782		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112473553	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/11/2024	01/15/2029		3,538,260	Secured Overnight Finance Rate/3M Euribor			17,317	(29,696)		(19,223)		(149,387)			34,474		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031		2,125,200	Secured Overnight Finance Rate/3M Euribor			11,629	(37,294)		(24,502)		(92,089)			26,335		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	05/15/2029		2,125,400	Secured Overnight Finance Rate/3M Euribor			10,894	(37,041)		(30,519)		(91,620)			21,586		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		12,643,750	Secured Overnight Finance Rate/3M Euribor			51,389	(222,506)		(66,443)		(541,419)			176,560		100 / 100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2441240111	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		5,583,638	7.82/5.70			31,801	(92,652)		94,904		(238,861)			77,971		100 / 100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		6,816,640	7.76/5.70			37,924	(103,027)		86,939		(291,183)			90,475		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032		11,521,440	Secured Overnight Finance Rate/3M Euribor			62,808	(155,498)		(40,004)		(491,372)			158,984		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		9,775,552	Secured Overnight Finance Rate/3M Euribor			57,162	(128,221)		(13,134)		(416,756)			139,214		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737344	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		20,903,400	Secured Overnight Finance Rate/3M Euribor			111,614	(288,080)		(105,533)		(891,748)			278,736		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737690	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		8,554,400	Secured Overnight Finance Rate/3M Euribor			44,753	(95,184)		(6,933)		(363,979)			114,200		100 / 100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737856	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		6,842,240	7.85/5.85			36,162	(77,427)		71,003		(291,183)			91,343		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		5,133,600	Secured Overnight Finance Rate/3M Euribor			27,683	(56,150)		9,405		(218,387)			70,915		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		13,689,600	Secured Overnight Finance Rate/3M Euribor			78,651	(149,734)		44,812		(582,366)			192,203		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/26/2024	01/15/2033		1,714,240	Secured Overnight Finance Rate/3M Euribor			7,019	(15,677)		4,695		(72,796)			23,938		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2368817255	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/26/2024	07/15/2032		2,785,380	Secured Overnight Finance Rate/3M Euribor			10,897	(25,735)		2,569		(118,293)			37,618		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/26/2024	07/15/2033		3,080,160	Secured Overnight Finance Rate/3M Euribor			13,790	(33,690)		9,020		(131,032)			44,358		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		4,192,440	Secured Overnight Finance Rate/3M Euribor			16,623	(45,856)		1,805		(178,350)			58,596		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2368817255	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	10/18/2029		2,940,850	Secured Overnight Finance Rate/3M Euribor			14,374	(32,348)		(20,311)		(123,997)			31,377		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	01/22/2030		3,144,036	Secured Overnight Finance Rate/3M Euribor			15,831	(34,580)		(19,061)		(132,476)			34,500		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	01/20/2034		2,420,008	Secured Overnight Finance Rate/3M Euribor			10,880	(23,499)		14,752		(102,824)			35,922		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801952602	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	07/20/2033		1,948,856	Secured Overnight Finance Rate/3M Euribor			8,103	(18,924)		7,132		(82,805)			28,089		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951547	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		12,840,000	Secured Overnight Finance Rate/3M Euribor			37,927	(134,376)		11,724		(545,968)			171,741		100 / 100
Currency Swap/Rec:USD 7.72/Pay:EUR 5.65	XS2801951976	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		2,354,000	7.72/5.65			12,394	(24,636)		43,203		(100,094)			31,486		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972216	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	11/25/2032		6,420,600	Secured Overnight Finance Rate/3M Euribor			19,935	(66,588)		13,041		(272,984)			88,852		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	05/25/2033		6,634,620	Secured Overnight Finance Rate/3M Euribor			22,514	(68,807)		28,601		(282,084)			94,739		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972216	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		11,532,240	Secured Overnight Finance Rate/3M Euribor			61,251	(144,698)		(33,950)		(491,372)			159,304		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972489	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		11,105,120	Secured Overnight Finance Rate/3M Euribor			62,438	(139,339)		(13,312)		(473,173)			158,309		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		12,323,400	Secured Overnight Finance Rate/3M Euribor			51,755	(2,257)		136,673		(518,670)			166,433		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		9,733,500	Secured Overnight Finance Rate/3M Euribor			46,574	2,718		145,138		(409,476)			140,175		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		2,811,900	Secured Overnight Finance Rate/3M Euribor			12,371	785		33,254		(118,293)			39,266		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		8,346,800	Secured Overnight Finance Rate/3M Euribor			43,852	21,576		96,411		(350,330)			112,727		100 / 100
Currency Swap/Rec:USD 7.46/Pay:EUR 5.65	XS2817907574	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,710,000	7.46/5.65			13,836	7,005		49,936		(113,743)			36,600		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		7,584,500	Secured Overnight Finance Rate/3M Euribor			41,071	16,114		81,031		(318,482)			104,186		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		5,913,024	Secured Overnight Finance Rate/3M Euribor			27,862	(55,166)		(37,498)		(252,153)			66,453		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814483	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		3,374,280	Secured Overnight Finance Rate/3M Euribor			16,388	(31,556)		(23,990)		(145,094)			33,927		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		9,790,500	Secured Overnight Finance Rate/3M Euribor			50,422	(102,461)		(43,905)		(416,301)			136,717		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		9,181,010	Secured Overnight Finance Rate/3M Euribor			45,982	(102,156)		(62,132)		(390,640)			123,994		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	07/15/2033		9,341,100	Secured Overnight Finance Rate/3M Euribor			50,484	(97,758)		(43,109)		(397,192)			134,524		100 / 100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848257304	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		5,453,430	7.05/5.50			23,245	(60,680)		(92,065)		(232,037)			73,651		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256918	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		12,978,000	Secured Overnight Finance Rate/3M Euribor			62,669	3,624		51,431		(545,968)			175,438		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129100	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	01/20/2033		9,736,200	Secured Overnight Finance Rate/3M Euribor			48,386	5,418		60,012		(409,476)			136,078		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129522	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/09/2024	07/20/2033		16,879,200	Secured Overnight Finance Rate/3M Euribor			88,186	12,512		107,921		(709,759)			243,283		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129878	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		2,987,424	Secured Overnight Finance Rate/3M Euribor			15,512	3,318		6,212		(125,573)			28,125		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/15/2033		3,626,040	Secured Overnight Finance Rate/3M Euribor			19,606	4,027		24,127		(152,416)			52,220		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2361288140	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		18,788,700	Secured Overnight Finance Rate/3M Euribor			90,485	138,035		231,068		(784,830)			266,711		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411228591	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033		16,342,500	Secured Overnight Finance Rate/3M Euribor			82,115	124,530		238,416		(682,461)			239,093		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112473553	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030		4,365,600	Secured Overnight Finance Rate/3M Euribor			21,679	41,573		51,870		(183,546)			48,608		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/15/2033		10,644,075	Secured Overnight Finance Rate/3M Euribor			51,679	102,395		176,939		(443,599)			155,600		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	05/15/2033		13,860,780	Secured Overnight Finance Rate/3M Euribor			64,987	129,566		230,506		(577,817)			197,592		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2441240111	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		13,057,200	Secured Overnight Finance Rate/3M Euribor			52,575	82,824		151,034		(545,968)			175,347		100 / 100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		3,914,280	6.70/5.20			14,644	21,967		15,435		(163,791)			52,566		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		8,915,860	Secured Overnight Finance Rate/3M Euribor			36,931	50,037		114,305		(373,078)			125,787		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		10,880,000	Secured Overnight Finance Rate/3M Euribor			47,022	68,020		149,981		(454,974)			158,282		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		19,582,200	Secured Overnight Finance Rate/3M Euribor			94,268	120,637		232,060		(818,953)			269,094		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		9,791,100	Secured Overnight Finance Rate/3M Euribor			47,255	60,318		122,052		(409,476)			138,917		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		18,017,640	Secured Overnight Finance Rate/3M Euribor			85,315	69,754		168,470		(755,256)			247,504		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		4,887,000	6.71/5.20			21,215	21,609		11,798		(204,738)			67,132		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		14,986,800	Secured Overnight Finance Rate/3 M Euribor			71,779	66,268		156,010		(627,864)			212,561		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1850278489	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		15,629,760	Secured Overnight Finance Rate/3 M Euribor			78,887	60,509		188,275		(655,162)			225,089		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2342229452	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		30,388,400	Secured Overnight Finance Rate/3 M Euribor			145,346	114,857		304,352		(1,273,926)			410,409		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		16,172,460	Secured Overnight Finance Rate/3 M Euribor			80,506	62,610		188,286		(677,911)			232,904		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2311368430	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/26/2024	06/20/2030		2,826,200	Secured Overnight Finance Rate/3 M Euribor			15,025	15,591		25,775		(119,510)			32,300		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877495114	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030		2,851,800	Secured Overnight Finance Rate/3 M Euribor			14,764	13,724		24,576		(119,629)			32,907		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239678	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/26/2024	07/21/2029		1,087,000	Secured Overnight Finance Rate/3 M Euribor			5,258	5,840		8,738		(45,600)			11,283		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239835	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		7,567,700	Secured Overnight Finance Rate/3 M Euribor			37,978	(686)		56,531		(318,482)			106,767		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441240111	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		6,920,320	Secured Overnight Finance Rate/3 M Euribor			33,936	653		36,593		(291,183)			94,544		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/30/2024	04/20/2029		1,146,072	Secured Overnight Finance Rate/3 M Euribor			5,534	23		2,775		(48,288)			11,543		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2024	10/15/2029		1,113,480	Secured Overnight Finance Rate/3 M Euribor			5,832	(1,181)		1,234		(47,092)			11,869		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411211191	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		9,072,000	Secured Overnight Finance Rate/3 M Euribor			43,901	(10,063)		42,364		(382,178)			126,684		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033		11,028,240	Secured Overnight Finance Rate/3 M Euribor			55,669	21		72,924		(464,073)			156,416		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441240111	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028		1,887,030	Secured Overnight Finance Rate/3 M Euribor			9,422	5,752		10,793		(79,017)			17,772		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029		941,346	Secured Overnight Finance Rate/3 M Euribor			4,734	2,914		6,227		(39,624)			10,035		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1850278489	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/06/2024	04/15/2028		1,954,680	Secured Overnight Finance Rate/3 M Euribor			9,732	19,357		23,319		(81,386)			17,051		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2342229452	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	07/15/2029		2,184,800	Secured Overnight Finance Rate/3 M Euribor			11,111	22,259		27,601		(90,475)			22,634		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		2,185,200	Secured Overnight Finance Rate/3 M Euribor			11,001	22,836		30,617		(90,945)			23,294		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2311368430	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		1,362,500	Secured Overnight Finance Rate/3 M Euribor			6,856	10,981		16,293		(56,812)			15,424		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877495114	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		1,389,750	Secured Overnight Finance Rate/3 M Euribor			6,920	11,231		16,604		(57,970)			15,648		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239678	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	04/22/2030		3,276,900	Secured Overnight Finance Rate/3 M Euribor			16,620	33,306		52,027		(136,492)			36,867		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239835	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029		2,730,250	Secured Overnight Finance Rate/3 M Euribor			14,405	27,615		39,236		(114,440)			26,602		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357233449	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/09/2024	10/15/2029		1,310,640	Secured Overnight Finance Rate/3 M Euribor			6,721	13,237		17,956		(54,587)			13,971		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,638,000	Secured Overnight Finance Rate/3 M Euribor			8,738	16,358		26,499		(68,512)			20,180		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877495114	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028		1,638,600	Secured Overnight Finance Rate/3 M Euribor			8,375	16,950		22,676		(68,507)			14,868		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239678	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		1,091,840	Secured Overnight Finance Rate/3 M Euribor			5,607	10,724		14,578		(45,628)			11,639		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239835	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/13/2024	07/25/2029		14,238,900	Secured Overnight Finance Rate/3 M Euribor			71,861	184,656		230,954		(593,643)			147,984		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521757	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/25/2030		8,760,000	Secured Overnight Finance Rate/3M Euribor			44,678	111,337		148,778		(365,519)			98,635		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	01/15/2029		1,642,800	Secured Overnight Finance Rate/3M Euribor			8,463	21,003		25,977		(68,246)			16,006		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294519	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		2,995,920	Secured Overnight Finance Rate/3M Euribor			14,558	76,685		110,232		(122,843)			42,492		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		8,323,275	Secured Overnight Finance Rate/3M Euribor			42,005	214,290		325,141		(341,230)			121,673		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		2,834,325	Secured Overnight Finance Rate/3M Euribor			13,647	77,270		108,445		(116,018)			40,200		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		7,202,520	Secured Overnight Finance Rate/3M Euribor			36,011	196,357		294,679		(294,823)			105,290		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2471068473	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	04/15/2033		2,333,730	Secured Overnight Finance Rate/3M Euribor			11,407	63,214		89,368		(95,544)			33,100		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727890	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		7,010,640	Secured Overnight Finance Rate/3M Euribor			35,468	199,093		299,595		(286,633)			100,962		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029		2,276,115	Secured Overnight Finance Rate/3M Euribor			12,077	59,659		72,722		(93,270)			22,886		100 / 100
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	XS2766727627	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		4,443,600	4.25/3.00			15,475	118,808		67,239		(181,989)			47,510		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3M Euribor			4,875	24,623		28,581		(37,717)			8,973		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298990230	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029		555,900	Secured Overnight Finance Rate/3M Euribor			2,997	15,301		17,811		(22,749)			5,420		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2861759459	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		3,082,799	Secured Overnight Finance Rate/3M Euribor			17,802	84,853		104,068		(126,155)			31,017		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2904847741	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	01/20/2031		1,108,800	Secured Overnight Finance Rate/3M Euribor			5,788	27,933		35,134		(45,899)			13,364		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		7,360,523	Secured Overnight Finance Rate/3 M Euribor			35,296	143,526		203,026		(303,695)			104,396		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/10/2024	10/15/2033		7,281,780	Secured Overnight Finance Rate/3 M Euribor			36,020	145,873		217,315		(300,283)			106,448		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2444281856	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	10/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			4,472	91,384		163,081		(193,364)			68,509		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440090	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			3,798	91,384		155,700		(193,364)			66,469		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988634056	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/11/2024	01/22/2031		1,021,914	Secured Overnight Finance Rate/3 M Euribor			5,490	19,023		24,594		(42,957)			12,323		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988633835	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029		2,368,870	Secured Overnight Finance Rate/3 M Euribor			11,808	44,294		50,648		(97,819)			23,081		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2990401601	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3 M Euribor			36,719	144,868		214,733		(296,870)			102,202		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988590761	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3 M Euribor			50,339	193,675		286,133		(389,002)			138,078		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2988590928	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(6,736)	293,885		395,350		(796,006)			306,217		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2991887956	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030		4,435,600	Secured Overnight Finance Rate/3 M Euribor			22,866	113,343		120,469		(185,292)			52,290		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2991888178	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/18/2031		7,763,000	Secured Overnight Finance Rate/3 M Euribor			40,450	197,167		240,353		(321,701)			95,488		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877661	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/16/2024	04/15/2030		1,080,432	Secured Overnight Finance Rate/3 M Euribor			5,735	30,588		35,898		(44,178)			12,132		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2995376253	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032		2,447,280	Secured Overnight Finance Rate/3 M Euribor			11,662	67,963		88,623		(100,727)			33,630		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006147873	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3 M Euribor			12,036	68,957		79,816		(95,418)			24,024		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032		4,456,000	Secured Overnight Finance Rate/3 M Euribor			25,770	131,847		177,523		(182,667)			60,877		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391604	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3 M Euribor			65,164	465,624		661,721		(545,968)			193,553		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	Secured Overnight Finance Rate/3 M Euribor			8,414	58,203		87,355		(68,246)			24,559		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3 M Euribor			61,258	438,173		594,086		(523,220)			179,747		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566264	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		27,422,850	Secured Overnight Finance Rate/3 M Euribor			128,435	933,500		1,211,252		(1,114,686)			370,358		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		2,236,800	Secured Overnight Finance Rate/3 M Euribor			12,128	75,358		85,682		(92,008)			23,173		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033		2,576,990	Secured Overnight Finance Rate/3 M Euribor			14,410	84,829		117,258		(104,871)			37,672		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	76134KAG9	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		895,280	Secured Overnight Finance Rate/3 M Euribor			4,737	30,418		33,651		(36,485)			9,201		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		4,478,520	Secured Overnight Finance Rate/3 M Euribor			24,043	155,970		179,152		(184,295)			50,290		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		1,789,440	Secured Overnight Finance Rate/3 M Euribor			9,323	60,234		69,689		(73,523)			20,638		100 / 100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2662912562	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		6,368,040	6.64/5.25			22,161	205,212		186,114		(259,335)			87,476		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031		1,103,200	Secured Overnight Finance Rate/3 M Euribor			6,063	22,480		29,578		(46,240)			13,588		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	76134KAG9	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	Secured Overnight Finance Rate/3 M Euribor			16,824	(197,234)		(239,842)		(197,234)			98,840		100 / 100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.70	XS2670473912	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			7,854	(89,658)		(11,001)		(89,658)			44,340		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/26/2034		5,245,000	Secured Overnight Finance Rate/3M Euribor			13,384	(160,990)		(198,244)		(160,990)			77,929		100 / 100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.60	XS2332238836	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		2,461,920	6.69/4.60			2,429	(132,955)		(52,288)		(132,955)			34,977		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	Secured Overnight Finance Rate/3M Euribor			6,317	(355,281)		(412,898)		(355,281)			138,342		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	Secured Overnight Finance Rate/3M Euribor			5,215	(301,824)		(355,945)		(301,824)			117,290		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	Secured Overnight Finance Rate/3M Euribor			1,094	(134,888)		(152,388)		(134,888)			50,992		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	Secured Overnight Finance Rate/3M Euribor			2,441	(317,224)		(366,862)		(317,224)			117,064		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,186,399	Secured Overnight Finance Rate/3M Euribor			2,815	(498,432)		(603,578)		(498,432)			204,302		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698746	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	01/15/2034		6,927,124	Secured Overnight Finance Rate/3M Euribor			1,411	(243,381)		(292,082)		(243,381)			102,746		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989699041	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2025	07/15/2033		9,217,120	Secured Overnight Finance Rate/3M Euribor			11,870	(297,422)		(371,571)		(297,422)			132,738		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006147873	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		5,237,500	Secured Overnight Finance Rate/3M Euribor			6,892	(168,490)		(216,690)		(168,490)			77,685		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	01/15/2034		4,334,000	Secured Overnight Finance Rate/3M Euribor			218	9,208		(16,780)		9,208			64,284		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439095	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		12,924,000	Secured Overnight Finance Rate/3M Euribor			3,235	(50,376)		(88,181)		(50,376)			180,474		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439251	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/26/2025	04/15/2033		9,061,080	Secured Overnight Finance Rate/3M Euribor			2,289	(20,983)		(38,437)		(20,983)			128,516		100 / 100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	XS2650751261	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23			47,453	73,530		(1,111,473)		(682,461)			348,085		100 / 100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	76134KAG9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84			87,871	95,051		(2,876,817)		(1,137,434)			639,929		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,890,000	Secured Overnight Finance Rate/3M Euribor			9,457	(55,148)		(44,042)		(78,900)			16,036		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334258188	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/02/2023	04/18/2029		1,574,250	Secured Overnight Finance Rate/3M Euribor			7,854	(46,955)		(36,551)		(66,716)			15,845		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2662912562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,888,560	Secured Overnight Finance Rate/3M Euribor			9,741	(55,811)		(45,101)		(76,875)			17,348		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2662912489	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2023	08/25/2032		8,851,080	Secured Overnight Finance Rate/3M Euribor			52,906	(230,983)		(103,188)		(382,178)			120,455		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2708742668	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/06/2023	04/15/2028		1,978,500	Secured Overnight Finance Rate/3M Euribor			10,154	(48,443)		(36,606)		(84,080)			17,259		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2366712672	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,922,950	Secured Overnight Finance Rate/3M Euribor			94,318	515,879		599,124		(648,337)			163,481		100 / 100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	XS2988521444	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(26,803)	(745,692)		(938,904)		(636,805)			225,303		100 / 100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	XS2320698728	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(22,586)	(693,087)		(904,011)		(597,005)			266,151		100 / 100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	XS2303069319	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(21,304)	(697,587)		(868,719)		(597,005)			297,052		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027		1,095,600	Secured Overnight Finance Rate/3M Euribor			6,072	14,402		20,291		(45,497)			7,920		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	05/15/2028		3,133,200	Secured Overnight Finance Rate/3M Euribor			19,179	99,364		140,549		(122,196)			27,698		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332238836	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	07/19/2023	07/15/2028		8,862,220	Secured Overnight Finance Rate/3M Euribor			57,371	320,756		438,353		(359,429)			80,412		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028		9,200,400	Secured Overnight Finance Rate/3M Euribor			57,121	334,577		453,410		(373,078)			83,480		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028		4,838,680	Secured Overnight Finance Rate/3M Euribor			28,555	81,409		140,580		(200,188)			45,606		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		32,230,960	Secured Overnight Finance Rate/3M Euribor			175,855	654,879		668,001		(1,316,165)			92,017		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411229136	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		10,346,168	Secured Overnight Finance Rate/3 M Euribor			57,502	197,883		203,166		(421,981)			29,538		100 / 100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		16,595,368	6.55/6.30			22,819	958,423		(280,566)		17,407			304,055		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466217	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028		1,706,560	Secured Overnight Finance Rate/3 M Euribor			8,982	(23,432)		(12,030)		(71,269)			16,257		100 / 100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		14,821,402	5.44/5.25			17,566	844,820		423,147		18,633			137,907		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031		10,709,000	Secured Overnight Finance Rate/3 M Euribor			60,290	(102,980)		53,543		(454,974)			136,987		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032		7,713,720	Secured Overnight Finance Rate/3 M Euribor			46,747	(70,905)		62,208		(327,581)			104,177		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2023	07/15/2032		2,892,780	Secured Overnight Finance Rate/3 M Euribor			18,843	(26,455)		23,187		(122,843)			39,068		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912489	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	09/22/2023	01/25/2031		8,951,040	Secured Overnight Finance Rate/3 M Euribor			49,124	(131,083)		(18,645)		(365,929)			108,014		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		6,013,500	Secured Overnight Finance Rate/3 M Euribor			34,032	(149,328)		(60,862)		(259,335)			78,391		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708724922	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	09/29/2023	01/20/2029		1,903,500	Secured Overnight Finance Rate/3 M Euribor			9,655	(42,327)		(29,443)		(80,226)			18,580		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719264132	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	09/29/2023	07/15/2028		2,220,750	Secured Overnight Finance Rate/3 M Euribor			11,735	(49,820)		(37,725)		(96,055)			20,150		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		4,441,752	Secured Overnight Finance Rate/3 M Euribor			23,350	(98,453)		(77,353)		(186,078)			37,686		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125923404	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		9,174,263	Secured Overnight Finance Rate/3 M Euribor			51,223	(313,250)		(221,501)		(399,239)			119,642		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357557342	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030		2,091,000	Secured Overnight Finance Rate/3 M Euribor			10,757	(70,009)		(53,637)		(88,193)			23,480		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029		2,990,505	Secured Overnight Finance Rate/3 M Euribor			16,075	(90,133)		(69,782)		(127,862)			30,383		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		630,840	Secured Overnight Finance Rate/3 M Euribor			3,180			(12,840)					6,473		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,208,780	Secured Overnight Finance Rate/3 M Euribor			11,386	(59,543)		(41,845)		(88,915)			24,830		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		3,157,800	Secured Overnight Finance Rate/3 M Euribor			16,982	(83,959)		(55,506)		(130,232)			35,795		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		5,683,716	Secured Overnight Finance Rate/3 M Euribor			34,438	(154,753)		(75,998)		(245,686)			78,076		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303745	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		956,790	Secured Overnight Finance Rate/3 M Euribor			4,838	(16,288)		(10,558)		(40,948)			7,665		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	76134KAG9	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/16/2023	07/15/2027		1,899,360	Secured Overnight Finance Rate/3 M Euribor			9,510	(46,233)		(38,667)		(79,541)			14,373		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2670473912	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027		54,720,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(38,721)	(3,376,687)		(3,355,625)		(1,780,598)			413,573		100 / 100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	XS2332238836	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053		44,381,400	7.05/5.22			205,293	(1,028,915)		(699,383)		(1,910,889)			1,187,702		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2459521394	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2023	04/15/2033		7,024,380	Secured Overnight Finance Rate/3 M Euribor			44,538	(111,527)		30,781		(300,283)			99,628		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931225	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/24/2023	10/18/2032		8,891,400	Secured Overnight Finance Rate/3 M Euribor			53,118	(190,663)		(36,921)		(382,178)			122,206		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/24/2023	04/18/2032		6,355,200	Secured Overnight Finance Rate/3 M Euribor			35,296	(131,988)		(20,471)		(272,984)			84,400		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,546,736	Secured Overnight Finance Rate/3 M Euribor			13,537	(48,139)		(28,295)		(109,194)			25,607		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2023	10/20/2032		7,636,320	Secured Overnight Finance Rate/3 M Euribor			46,229	(148,305)		(1,247)		(327,581)			104,993		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2708724922	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2023	04/20/2032		10,283,487	Secured Overnight Finance Rate/3M Euribor			56,491	(198,728)		(37,077)		(441,097)			136,622		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719264132	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/02/2023	10/15/2032		6,383,400	Secured Overnight Finance Rate/3M Euribor			40,596	(103,788)		1,143		(272,984)			87,687		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2366712672	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	10/15/2031		9,022,100	Secured Overnight Finance Rate/3M Euribor			52,076	48,157		197,191		(377,628)			115,409		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125923404	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	04/15/2032		3,261,000	Secured Overnight Finance Rate/3M Euribor			19,507	17,406		78,214		(136,492)			43,282		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357557342	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		539,650	Secured Overnight Finance Rate/3M Euribor			2,746	(1,132)		1,554		(21,970)			4,302		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		2,217,900	Secured Overnight Finance Rate/3M Euribor			13,008	55,504		74,163		(90,995)			20,872		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032		12,810,080	Secured Overnight Finance Rate/3M Euribor			79,753	56,495		250,897		(551,370)			174,010		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303069319	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	11/15/2029		6,643,260	Secured Overnight Finance Rate/3M Euribor			35,135	27,340		68,171		(280,572)			71,474		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		4,358,400	Secured Overnight Finance Rate/3M Euribor			21,703	32,205		59,343		(178,942)			42,526		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030		11,105,760	Secured Overnight Finance Rate/3M Euribor			57,803	74,918		152,072		(457,858)			121,623		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	04/15/2028		4,356,000	Secured Overnight Finance Rate/3M Euribor			22,328	30,892		46,824		(181,160)			37,999		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/23/2024	10/15/2032		11,936,100	Secured Overnight Finance Rate/3M Euribor			70,586	42,922		210,229		(500,471)			163,963		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/23/2024	04/15/2032		9,766,800	Secured Overnight Finance Rate/3M Euribor			54,797	36,018		154,340		(409,476)			129,632		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	01/29/2024	01/15/2029		5,837,940	Secured Overnight Finance Rate/3M Euribor			29,818	(1,241)		29,438		(242,664)			56,881		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032		15,566,400	Secured Overnight Finance Rate/3M Euribor			92,282	(2,851)		252,049		(655,162)			214,103		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/12/2024	04/15/2032		18,088,560	Secured Overnight Finance Rate/3M Euribor			96,548	(75,566)		141,966		(764,356)			240,084		100 / 100
Currency Swap/Rec:USD 7.18/Pay:EUR 5.50	XS2411229136	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/12/2024	04/15/2032		4,306,160	7.18/5.50			20,135	(18,632)		7,406		(181,989)			57,154		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		29,278,080	Secured Overnight Finance Rate/3M Euribor			160,805	(130,505)		248,135		(1,237,528)			402,186		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		17,664,440	Secured Overnight Finance Rate/3M Euribor			102,407	(67,207)		231,568		(746,157)			250,539		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2471068473	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2024	03/15/2029		2,142,740	Secured Overnight Finance Rate/3M Euribor			11,316	(19,516)		(9,348)		(91,663)			21,317		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031		17,330,040	Secured Overnight Finance Rate/3M Euribor			93,883	(77,247)		84,445		(732,508)			210,448		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031		18,764,160	Secured Overnight Finance Rate/3M Euribor			108,225	(48,685)		161,861		(791,654)			237,248		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727627	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		23,370,900	Secured Overnight Finance Rate/3M Euribor			123,449	(91,096)		102,455		(987,293)			264,991		100 / 100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		6,882,560	7.29/5.50			33,316	(37,107)		14,416		(291,183)			78,038		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125923404	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	07/15/2028		3,234,900	Secured Overnight Finance Rate/3M Euribor			16,405	(8,818)		(3,943)		(135,431)			29,352		100 / 100
Currency Swap/Rec:USD 7.52/Pay:EUR 5.70	XS2357557342	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/16/2024	01/15/2032		4,307,600	7.52/5.70			21,810	(17,192)		41,506		(181,989)			56,153		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		10,222,000	Secured Overnight Finance Rate/3M Euribor			57,278	(49,381)		84,495		(432,225)			138,053		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		8,815,000	Secured Overnight Finance Rate/3M Euribor			52,811	(50,823)		94,236		(373,078)			125,025		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	01/17/2029		1,346,250	Secured Overnight Finance Rate/3M Euribor			7,502	(5,126)		2,317		(57,210)			13,126		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		2,393,775	4.59/2.65			11,808	(38,920)		(19,977)		(102,369)			20,929		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		7,497,000	Secured Overnight Finance Rate/3M Euribor			28,520	(71,386)		18,222		(318,482)			101,250		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809809275	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/26/2024	07/15/2033		4,286,800	Secured Overnight Finance Rate/3M Euribor			18,636	(37,992)		26,645		(181,989)			61,735		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		3,750,250	Secured Overnight Finance Rate/3M Euribor			14,980	(33,943)		14,180		(159,241)			52,369		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032		14,953,400	Secured Overnight Finance Rate/3M Euribor			77,240	(183,372)		(44,314)		(636,963)			199,626		100 / 100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		4,700,080	7.65/5.65			24,681	(57,191)		55,664		(200,188)			62,745		100 / 100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2831760538	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		63,680,000	6.41/6.17			52,389	(895,288)		383,954		(1,990,016)			649,539		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		17,957,520	Secured Overnight Finance Rate/3M Euribor			73,692	(206,606)		(87,588)		(764,356)			238,345		100 / 100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		4,168,710	7.12/5.50			18,616	(47,962)		(53,005)		(177,440)			55,330		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		18,271,350	Secured Overnight Finance Rate/3M Euribor			77,878	(217,135)		(76,438)		(778,005)			255,146		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		14,093,640	Secured Overnight Finance Rate/3M Euribor			62,817	(178,173)		(76,604)		(600,565)			202,967		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		36,767,250	Secured Overnight Finance Rate/3M Euribor			176,378	276,819		447,914		(1,535,536)			505,521		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		26,516,160	Secured Overnight Finance Rate/3M Euribor			115,446	243,049		393,924		(1,105,586)			353,987		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		9,819,900	Secured Overnight Finance Rate/3M Euribor			43,816	89,118		146,853		(409,476)			135,650		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,104,500	Secured Overnight Finance Rate/3M Euribor			5,398	23,302		26,372		(45,497)			10,418		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		665,190	Secured Overnight Finance Rate/3M Euribor			3,381	17,552		20,972		(27,253)			6,902		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029		1,432,340	Secured Overnight Finance Rate/3M Euribor			7,395	26,783		31,615		(59,147)			14,402		100 / 100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(15,567)	559,769		1,358,470		(1,592,013)			804,706		100 / 100
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10	224939AA6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043		61,666,224	7.34/10.10			(440,086)	(1,541,992)		(6,782,333)		(1,400,736)			1,334,064		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	Secured Overnight Finance Rate/3M Euribor			14,239	(294,980)		(349,083)		(294,980)			151,583		100 / 100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	XS2650751261	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		1,791,000	4.84/2.88			7,900	(153,639)		(156,235)		(80,945)			8,199		100 / 100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		3,162,880	4.87/2.88			14,043	(293,770)		(302,382)		(143,881)			14,480		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		1,525,440	Secured Overnight Finance Rate/3M Euribor			7,627	11,272		20,770		(62,630)			14,884		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2024	04/15/2028		1,089,000	Secured Overnight Finance Rate/3M Euribor			5,590	7,723		11,706		(45,290)			9,500		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/27/2024	10/15/2032		6,704,680	Secured Overnight Finance Rate/3M Euribor			36,955	1,253		80,892		(282,084)			92,101		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332238836	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	04/15/2033		3,891,240	Secured Overnight Finance Rate/3M Euribor			22,901	(1,073)		55,666		(163,791)			55,190		100 / 100
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2459521394	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		2,399,540	7.50/5.75			11,778	20,904		55,184		(100,094)			32,992		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/09/2024	04/25/2031		1,092,000	Secured Overnight Finance Rate/3M Euribor			5,834	10,906		17,666		(45,675)			13,453		100 / 100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	XS2403120343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		3,687,860	6.55/6.30			5,071	212,983		(62,348)		3,868			67,568		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		650,700	Secured Overnight Finance Rate/3M Euribor			3,413	1,981		5,812		(27,298)			6,054		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/27/2024	04/15/2029		2,249,520	Secured Overnight Finance Rate/3M Euribor			10,942	(21,037)		(15,993)		(96,729)			22,618		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		746,856	Secured Overnight Finance Rate/3M Euribor			3,884	829		1,553		(31,393)			7,031		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		770,700	Secured Overnight Finance Rate/3M Euribor			4,450	21,213		26,017		(31,539)			7,754		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1970747876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		732,099	Secured Overnight Finance Rate/3M Euribor			3,945	13,102		16,678		(30,256)			8,221		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2697591944	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029		2,605,915	Secured Overnight Finance Rate/3M Euribor			12,957	64,987		72,508		(106,753)			25,925		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		5,596,500	Secured Overnight Finance Rate/3M Euribor			26,211	190,510		247,194		(227,487)			75,583		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536245	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		14,880,540	Secured Overnight Finance Rate/3M Euribor			3,831	(39,992)		(59,753)		(39,992)			217,530		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		1,940,940	Secured Overnight Finance Rate/3M Euribor			512	(5,216)		(8,037)		(5,216)			28,374		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,260,000	Secured Overnight Finance Rate/3M Euribor			6,305	(36,765)		(29,361)		(52,600)			10,690		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,259,040	Secured Overnight Finance Rate/3M Euribor			6,494	(37,207)		(30,067)		(51,250)			11,566		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/06/2023	04/15/2028		5,803,600	Secured Overnight Finance Rate/3M Euribor			29,827	(142,099)		(107,377)		(246,634)			50,627		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	05/15/2028		783,300	Secured Overnight Finance Rate/3M Euribor			4,801	24,841		35,137		(30,549)			6,925		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028		2,221,164	Secured Overnight Finance Rate/3M Euribor			14,396	80,392		109,866		(90,085)			20,154		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028		1,209,670	Secured Overnight Finance Rate/3M Euribor			7,163	20,352		35,145		(50,047)			11,401		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		2,417,328	Secured Overnight Finance Rate/3M Euribor			13,453	46,234		47,469		(98,594)			6,901		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/15/2032		3,541,510	Secured Overnight Finance Rate/3M Euribor			21,508	(48,067)		716		(151,051)			47,005		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032		3,844,080	Secured Overnight Finance Rate/3M Euribor			21,207	(48,233)		9,633		(163,791)			50,211		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032		3,844,080	Secured Overnight Finance Rate/3M Euribor			22,435	(48,233)		8,753		(163,791)			51,120		100 / 100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	XS2332238836	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		18,526,753	5.44/5.25			21,957	1,056,025		528,934		23,291			172,384		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031		13,921,700	Secured Overnight Finance Rate/3M Euribor			78,482	(133,874)		69,606		(591,466)			178,084		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032		10,713,500	Secured Overnight Finance Rate/3M Euribor			65,007	(98,480)		86,400		(454,974)			144,691		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029		3,411,200	Secured Overnight Finance Rate/3M Euribor			18,258	(48,599)		(23,299)		(143,092)			34,298		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030		1,279,200	Secured Overnight Finance Rate/3M Euribor			7,011	(18,354)		(5,630)		(51,803)			14,489		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/21/2023	01/20/2031		1,172,820	Secured Overnight Finance Rate/3M Euribor			6,580	(16,474)		(1,861)		(49,233)			14,136		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,269,000	Secured Overnight Finance Rate/3M Euribor			6,463	(28,218)		(19,629)		(53,484)			12,387		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		1,480,500	Secured Overnight Finance Rate/3M Euribor			7,834	(33,213)		(25,150)		(64,037)			13,433		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		2,961,168	Secured Overnight Finance Rate/3M Euribor			15,567	(65,636)		(51,569)		(124,052)			25,124		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2698597841	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		6,116,175	Secured Overnight Finance Rate/3M Euribor			34,192	(208,833)		(147,667)		(266,160)			79,761		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2697591944	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		3,789,144	Secured Overnight Finance Rate/3M Euribor			22,987	(103,169)		(50,665)		(163,791)			52,051		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/16/2023	07/15/2027		1,266,240	Secured Overnight Finance Rate/3 M Euribor			6,350	(30,822)		(25,778)		(53,027)			9,582		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2763536757	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029		1,053,100	Secured Overnight Finance Rate/3 M Euribor			5,516	(27,570)		(18,590)		(43,801)			10,910		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2763537136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		636,684	Secured Overnight Finance Rate/3 M Euribor			3,389	(12,035)		(7,074)		(27,298)			6,402		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650422	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	10/15/2027		1,618,950	Secured Overnight Finance Rate/3 M Euribor			8,239	(3,397)		4,661		(65,910)			12,907		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		7,319,520	Secured Overnight Finance Rate/3 M Euribor			40,256	(32,626)		62,034		(309,382)			100,547		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2690139584	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		4,416,110	Secured Overnight Finance Rate/3 M Euribor			25,635	(16,802)		57,892		(186,539)			62,635		100 / 100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2763536245	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		12,736,000	6.41/6.17			10,478	(179,058)		76,791		(398,003)			129,908		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931225	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/28/2024	11/15/2028		277,725	Secured Overnight Finance Rate/3 M Euribor			1,375	7,426		8,136		(11,374)			2,646		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411229136	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	10/20/2032		2,182,800	Secured Overnight Finance Rate/3 M Euribor			11,664	20,404		47,591		(90,995)			30,012		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032		3,919,680	Secured Overnight Finance Rate/3 M Euribor			22,056	27,367		76,888		(163,791)			53,844		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/07/2024	10/15/2029		5,463,000	Secured Overnight Finance Rate/3 M Euribor			27,475	57,091		76,543		(227,362)			58,234		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2690139584	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	06/15/2029		3,270,960	Secured Overnight Finance Rate/3 M Euribor			16,826	84,228		94,964		(138,015)			33,561		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2763536245	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		3,311,400	Secured Overnight Finance Rate/3 M Euribor			18,091	67,282		68,630		(135,222)			9,454		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	01/15/2032		3,413,440	Secured Overnight Finance Rate/3 M Euribor			19,377	(46,394)		3,849		(145,592)			44,497		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		4,009,000	Secured Overnight Finance Rate/3 M Euribor			22,718	(99,552)		(40,575)		(172,890)			52,260		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032		3,202,520	Secured Overnight Finance Rate/3 M Euribor			19,938	14,124		62,724		(137,843)			43,503		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/12/2024	04/15/2032		4,522,140	Secured Overnight Finance Rate/3 M Euribor			24,171	(18,891)		35,491		(191,089)			60,021		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		1,405,300	Secured Overnight Finance Rate/3 M Euribor			7,520	(257)		15,586		(59,147)			18,979		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033		2,703,750	Secured Overnight Finance Rate/3 M Euribor			16,056	755		40,316		(113,743)			38,938		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		1,081,500	Secured Overnight Finance Rate/3 M Euribor			6,005	302		12,790		(45,497)			15,102		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,276,400	Secured Overnight Finance Rate/3 M Euribor			11,977	5,884		26,294		(95,544)			30,744		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		1,516,900	Secured Overnight Finance Rate/3 M Euribor			8,226	3,223		16,206		(63,696)			20,837		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	04/15/2033		2,709,000	Secured Overnight Finance Rate/3 M Euribor			15,722	6,005		37,952		(113,743)			38,422		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	01/21/2031		1,949,040	Secured Overnight Finance Rate/3 M Euribor			10,347	3,008		13,559		(82,054)			23,497		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		1,962,746	Secured Overnight Finance Rate/3 M Euribor			10,578	13,346		24,741		(82,032)			25,107		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		1,088,600	Secured Overnight Finance Rate/3 M Euribor			6,258	7,402		15,213		(45,497)			14,191		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654426	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		1,712,640	Secured Overnight Finance Rate/3 M Euribor			8,545	(17,277)		(10,790)		(72,796)			24,291		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		2,887,110	Secured Overnight Finance Rate/3 M Euribor			14,899	(32,125)		(22,029)		(122,843)			41,578		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		2,675,500	Secured Overnight Finance Rate/3M Euribor			13,118	(27,495)		(19,009)		(113,743)			36,134		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		1,599,930	Secured Overnight Finance Rate/3M Euribor			8,300	32,193		47,718		(65,971)			22,712		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		2,097,315	Secured Overnight Finance Rate/3M Euribor			11,371	43,039		63,585		(86,445)			30,684		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334258188	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029		3,271,550	Secured Overnight Finance Rate/3M Euribor			16,721	82,312		97,484		(134,605)			33,567		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50233175	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		3,463,940	Secured Overnight Finance Rate/3M Euribor			20,518	112,226		130,336		(141,042)			35,564		100 / 100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		14,646,400	6.41/6.17			12,049	(205,916)		88,309		(457,704)			149,394		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		2,629,695	Secured Overnight Finance Rate/3M Euribor			13,480	14,277		27,903		(110,058)			32,984		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760025	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,095,044	Secured Overnight Finance Rate/3M Euribor			10,809	(24,104)		(10,219)		(89,175)			27,807		100 / 100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		486,350	7.12/5.50			2,172	(5,596)		(6,184)		(20,701)			6,455		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		2,131,658	Secured Overnight Finance Rate/3M Euribor			11,336	(25,332)		(8,918)		(90,767)			29,767		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		1,644,258	Secured Overnight Finance Rate/3M Euribor			9,064	(20,787)		(8,937)		(70,066)			23,679		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809738078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		3,612,000	Secured Overnight Finance Rate/3M Euribor			16,286	(107,321)		(116,416)		(156,511)			50,439		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/26/2024	07/15/2033		2,780,645	Secured Overnight Finance Rate/3M Euribor			12,756	(84,530)		(90,613)		(120,568)			40,045		100 / 100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2804515505	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		1,049,400	6.81/4.85			5,134	(31,798)		(6,329)		(45,497)			14,654		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		1,995,000	Secured Overnight Finance Rate/3M Euribor			9,568	(59,276)		(65,789)		(86,445)			29,164		100 / 100
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2801952602	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/05/2024	11/06/2031		39,547,500	8.03/5.88			209,656	(1,013,242)		(137,966)		(1,734,012)			508,208		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	XS2858658243	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			17,565	38,106		168,664		(136,492)			41,847		100 / 100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	XS2859421955	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			3,673	60,402		47,575		(45,497)			15,705		100 / 100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	XS2856814483	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			7,324	121,204		105,423		(90,995)			37,121		100 / 100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	XS2856814996	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			3,848	61,202		57,483		(45,497)			22,543		100 / 100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			115,503	1,958,437		2,586,419		(818,953)			267,383		100 / 100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			57,450	1,477,414		3,660,455		(597,005)			347,090		100 / 100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			58,416	1,490,914		3,718,921		(597,005)			349,412		100 / 100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			29,386	1,590,283		1,397,937		(768,122)			94,543		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2405130217	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028		17,299,510	Secured Overnight Finance Rate/3M Euribor			95,754	378,762		496,764		(712,034)			156,902		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		1,444,912	Secured Overnight Finance Rate/3M Euribor			7,493	6,730		14,572		(59,953)			13,603		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/05/2024	04/15/2032		2,145,600	Secured Overnight Finance Rate/3M Euribor			11,353	(16,796)		7,802		(90,995)			28,478		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262193	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	04/15/2033		2,145,600	Secured Overnight Finance Rate/3M Euribor			12,531	(16,796)		17,220		(90,995)			30,432		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262276	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032		3,278,626	Secured Overnight Finance Rate/3M Euribor			17,628	(24,434)		13,619		(138,994)			43,862		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719261898	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032		3,852,429	Secured Overnight Finance Rate/3M Euribor			22,032	(29,072)		19,559		(163,336)			53,322		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2795694749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2024	11/26/2031		7,588,256	Secured Overnight Finance Rate/3M Euribor			39,901	(57,976)		21,830		(321,757)			97,917		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2024	04/15/2032		20,190,900	Secured Overnight Finance Rate/3M Euribor			108,554	188,738		415,152		(841,701)			267,988		100 / 100
Currency Swap/Rec:USD 7.16/Pay:EUR 5.50	XS2799636878	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/07/2024	04/15/2032		8,171,250	7.16/5.50			39,099	62,265		106,814		(341,230)			108,454		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737344	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	04/15/2033		17,991,600	Secured Overnight Finance Rate/3M Euribor			105,071	151,834		413,031		(750,707)			255,179		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737690	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		3,390,573	Secured Overnight Finance Rate/3 M Euribor			17,396	44,265		59,510		(140,814)			32,664		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737856	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	04/20/2033		3,710,760	Secured Overnight Finance Rate/3 M Euribor			20,304	34,687		87,439		(154,691)			52,675		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2024	10/15/2032		18,592,900	Secured Overnight Finance Rate/3 M Euribor			105,012	212,535		481,842		(773,455)			255,406		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2806450875	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	01/15/2033		3,490,880	Secured Overnight Finance Rate/3 M Euribor			20,970	31,047		85,589		(145,592)			48,747		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804515505	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	07/15/2032		20,727,100	Secured Overnight Finance Rate/3 M Euribor			115,409	184,339		439,875		(864,450)			279,929		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	03/14/2024	04/15/2029		3,270,300	Secured Overnight Finance Rate/3 M Euribor			17,223	26,984		42,710		(136,930)			32,882		100 / 100
Currency Swap/Rec:USD 7.27/Pay:EUR 5.50	XS2801952602	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2024	01/15/2032		15,378,870	7.27/5.50			78,212	133,979		337,532		(641,513)			200,476		100 / 100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2801951547	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		2,566,900	7.48/5.65			12,742	(945)		32,600		(108,056)			34,103		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		5,418,750	Secured Overnight Finance Rate/3 M Euribor			22,024	(95,360)		(28,476)		(232,037)			75,669		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972216	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2024	01/15/2034		6,378,000	Secured Overnight Finance Rate/3 M Euribor			30,151	(109,188)		(9,851)		(272,984)			94,601		100 / 100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2815972489	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		2,392,988	7.82/5.70			13,629	(39,708)		40,673		(102,369)			33,416		100 / 100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2820458771	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		1,704,160	7.76/5.70			9,481	(25,757)		21,735		(72,796)			22,619		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032		2,880,360	Secured Overnight Finance Rate/3 M Euribor			15,725	(38,875)		(10,001)		(122,843)			39,746		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		2,443,888	Secured Overnight Finance Rate/3 M Euribor			14,310	(32,055)		(3,284)		(104,189)			34,804		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		5,225,850	Secured Overnight Finance Rate/3 M Euribor			27,946	(72,020)		(26,383)		(222,937)			69,684		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		2,138,600	Secured Overnight Finance Rate/3 M Euribor			11,204	(23,796)		(1,733)		(90,995)			28,550		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		1,710,560	7.85/5.85			9,040	(19,357)		17,751		(72,796)			22,836		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		1,283,400	Secured Overnight Finance Rate/3 M Euribor			6,946	(14,038)		2,351		(54,597)			17,729		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		3,422,400	Secured Overnight Finance Rate/3 M Euribor			19,688	(37,434)		11,203		(145,592)			48,051		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		11,141,520	Secured Overnight Finance Rate/3 M Euribor			43,588	(102,939)		10,274		(473,173)			150,471		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		16,769,760	Secured Overnight Finance Rate/3 M Euribor			66,493	(183,424)		7,222		(713,399)			234,382		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	02/15/2033		16,585,000	Secured Overnight Finance Rate/3 M Euribor			96,261	(173,568)		34,905		(705,209)			232,854		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801952602	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	10/19/2029		3,127,610	Secured Overnight Finance Rate/3 M Euribor			15,206	(32,638)		(21,497)		(131,648)			33,380		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/29/2024	05/17/2030		3,210,000	Secured Overnight Finance Rate/3 M Euribor			16,774	(33,536)		(16,947)		(136,384)			36,358		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		19,260,000	Secured Overnight Finance Rate/3 M Euribor			100,759	(201,563)		17,586		(818,953)			257,612		100 / 100
Currency Swap/Rec:USD 7.72/Pay:EUR 5.65	XS2815972216	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		3,531,000	7.72/5.65			18,591	(36,953)		64,804		(150,141)			47,229		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972489	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	11/25/2032		9,630,900	Secured Overnight Finance Rate/3 M Euribor			29,974	(99,882)		19,561		(409,476)			133,278		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2024	10/15/2029		2,514,500	Secured Overnight Finance Rate/3 M Euribor			12,621	(26,244)		(15,675)		(106,405)			26,804		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	05/25/2033		9,951,930	Secured Overnight Finance Rate/3 M Euribor			33,845	(103,211)		42,901		(423,126)			142,109		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		2,883,060	Secured Overnight Finance Rate/3 M Euribor			15,371	(36,175)		(8,487)		(122,843)			39,826		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		2,776,280	Secured Overnight Finance Rate/3 M Euribor			15,665	(34,835)		(3,328)		(118,293)			39,577		100 / 100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/03/2024	02/15/2032		10,779,000	Secured Overnight Finance Rate/3 M Euribor			34,579	(32,980)		75,718		(454,974)			141,388		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		6,810,300	Secured Overnight Finance Rate/3 M Euribor			28,601	(1,247)		75,530		(286,633)			91,976		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		3,785,250	Secured Overnight Finance Rate/3 M Euribor			18,112	1,057		56,443		(159,241)			54,513		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		5,840,100	Secured Overnight Finance Rate/3 M Euribor			25,693	1,631		69,067		(245,686)			81,553		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030		2,165,600	Secured Overnight Finance Rate/3 M Euribor			11,458	3,352		12,787		(91,250)			24,912		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		26,068,704	Secured Overnight Finance Rate/3 M Euribor			140,295	177,256		328,609		(1,089,525)			333,466		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		5,443,000	Secured Overnight Finance Rate/3 M Euribor			31,247	37,010		76,067		(227,487)			70,954		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		22,906,560	Secured Overnight Finance Rate/3 M Euribor			114,285	(231,077)		(144,312)		(973,644)			324,889		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		13,473,180	Secured Overnight Finance Rate/3 M Euribor			69,527	(149,914)		(102,801)		(573,267)			194,031		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		23,116,320	Secured Overnight Finance Rate/3 M Euribor			113,338	(237,556)		(164,235)		(982,743)			312,196		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		8,489,775	Secured Overnight Finance Rate/3 M Euribor			40,996	2,371		33,644		(357,154)			114,766		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413883286	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	04/15/2028		11,201,805	Secured Overnight Finance Rate/3 M Euribor			54,860	11,406		28,130		(470,898)			97,717		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/15/2033		14,504,160	Secured Overnight Finance Rate/3 M Euribor			78,426	16,107		96,509		(609,665)			208,879		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		12,525,800	Secured Overnight Finance Rate/3 M Euribor			60,323	92,023		154,045		(523,220)			177,808		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/15/2033		7,096,050	Secured Overnight Finance Rate/3M Euribor			34,453	68,263		117,959		(295,733)			103,733		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		19,585,800	Secured Overnight Finance Rate/3M Euribor			78,863	124,237		226,551		(818,953)			263,021		100 / 100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		5,871,420	6.70/5.20			21,965	32,951		23,152		(245,686)			78,848		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		13,373,790	Secured Overnight Finance Rate/3M Euribor			55,495	75,055		171,457		(559,618)			188,680		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		16,320,000	Secured Overnight Finance Rate/3M Euribor			70,532	102,030		224,971		(682,461)			237,423		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		13,054,800	Secured Overnight Finance Rate/3M Euribor			62,845	80,424		154,707		(545,968)			179,396		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		6,527,400	Secured Overnight Finance Rate/3M Euribor			31,503	40,212		81,368		(272,984)			92,611		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		27,026,460	Secured Overnight Finance Rate/3M Euribor			127,973	104,631		252,705		(1,132,884)			371,256		100 / 100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		3,258,000	6.71/5.20			14,144	14,406		7,865		(136,492)			44,754		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862971616	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		9,991,200	Secured Overnight Finance Rate/3M Euribor			47,853	44,179		104,007		(418,576)			141,708		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862972002	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		1,736,320	Secured Overnight Finance Rate/3M Euribor			9,022	6,403		14,252		(72,796)			21,391		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866433290	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		20,349,375	Secured Overnight Finance Rate/3M Euribor			97,330	76,913		203,807		(853,076)			274,828		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866432995	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		10,691,190	Secured Overnight Finance Rate/3M Euribor			53,220	41,390		124,471		(448,149)			153,967		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2868167037	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		9,117,360	Secured Overnight Finance Rate/3M Euribor			44,155	35,297		90,130		(382,178)			127,317		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		6,789,308	Secured Overnight Finance Rate/3M Euribor			34,121	(615)		50,717		(285,723)			95,785		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		10,380,480	Secured Overnight Finance Rate/3M Euribor			50,979	980		54,890		(436,775)			141,816		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033		3,892,320	Secured Overnight Finance Rate/3M Euribor			20,474	7		27,117		(163,791)			56,625		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		8,640,000	Secured Overnight Finance Rate/3M Euribor			41,648	(9,584)		33,518		(363,979)			116,687		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		6,048,000	Secured Overnight Finance Rate/3M Euribor			29,267	(6,709)		28,243		(254,785)			84,456		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339925773	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,497,500	Secured Overnight Finance Rate/3M Euribor			26,092	91,510		132,069		(227,487)			74,316		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462916	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	01/18/2031		819,000	Secured Overnight Finance Rate/3M Euribor			4,154	8,097		11,976		(34,071)			9,867		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901463211	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	07/25/2032		2,185,200	Secured Overnight Finance Rate/3M Euribor			12,574	23,444		40,051		(92,364)			29,567		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462759	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		2,997,500	Secured Overnight Finance Rate/3M Euribor			15,106	24,158		35,845		(124,985)			33,933		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462247	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/08/2024	11/22/2028		7,792,785	Secured Overnight Finance Rate/3M Euribor			38,309	61,724		84,561		(323,698)			74,433		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2270685154	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/09/2024	01/15/2029		2,729,750	Secured Overnight Finance Rate/3M Euribor			14,285	27,167		35,513		(114,603)			26,597		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		2,719,080	Secured Overnight Finance Rate/3M Euribor			14,504	27,155		43,988		(113,730)			33,499		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		2,129,088	Secured Overnight Finance Rate/3M Euribor			10,934	20,911		28,428		(88,975)			22,696		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		2,184,800	Secured Overnight Finance Rate/3M Euribor			10,936	22,404		29,724		(90,995)			19,314		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		21,906,000	Secured Overnight Finance Rate/3M Euribor			110,555	284,086		355,313		(913,297)			227,668		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		13,909,040	Secured Overnight Finance Rate/3 M Euribor			73,613	179,599		255,888		(580,631)			167,843		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339925773	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	10/15/2029		1,642,950	Secured Overnight Finance Rate/3 M Euribor			8,490	21,233		27,417		(68,315)			17,513		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/15/2029		3,285,000	Secured Overnight Finance Rate/3 M Euribor			17,673	41,406		53,345		(136,492)			33,030		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		824,325	Secured Overnight Finance Rate/3 M Euribor			4,139	13,427		14,334		(34,123)			6,033		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		6,990,480	Secured Overnight Finance Rate/3 M Euribor			33,968	178,933		257,208		(286,633)			99,148		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		19,420,975	Secured Overnight Finance Rate/3 M Euribor			98,013	500,011		758,663		(796,204)			283,904		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		12,043,500	Secured Overnight Finance Rate/3 M Euribor			57,800	312,502		416,601		(493,646)			165,439		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		16,428,671	Secured Overnight Finance Rate/3 M Euribor			78,772	459,377		631,611		(671,996)			225,677		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		6,613,425	Secured Overnight Finance Rate/3 M Euribor			31,842	180,297		253,038		(270,709)			93,800		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		16,805,880	Secured Overnight Finance Rate/3 M Euribor			84,026	458,167		687,584		(687,920)			245,676		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2998763812	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	04/15/2033		5,445,370	Secured Overnight Finance Rate/3 M Euribor			26,617	147,500		208,526		(222,937)			77,233		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	07/15/2033		16,358,160	Secured Overnight Finance Rate/3 M Euribor			82,759	464,550		699,055		(668,811)			235,579		100 / 100
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	XS2876586723	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		1,110,900	4.25/3.00			3,869	29,702		16,810		(45,497)			11,878		100 / 100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	XS2876587028	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,107,700	3.08/1.90			3,572	26,502		11,848		(45,497)			10,428		100 / 100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	XS2339925773	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/03/2024	10/15/2028		1,105,000	3.06/1.90			3,516	23,802		7,664		(45,497)			10,403		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		2,541,500	Secured Overnight Finance Rate/3 M Euribor			13,114	54,745		62,397		(104,644)			25,554		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		2,210,200	Secured Overnight Finance Rate/3 M Euribor			11,416	47,804		55,122		(90,995)			21,535		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,104,500	Secured Overnight Finance Rate/3 M Euribor			5,976	23,302		29,621		(45,497)			11,443		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		20,841,030	Secured Overnight Finance Rate/3 M Euribor			98,898	406,388		556,041		(859,900)			286,288		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		17,174,553	Secured Overnight Finance Rate/3 M Euribor			82,358	334,894		473,728		(708,622)			243,591		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	01/15/2034		3,309,900	Secured Overnight Finance Rate/3 M Euribor			17,031	66,306		103,171		(136,492)			49,094		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	10/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			4,472	91,384		163,081		(193,364)			68,509		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2998763812	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			3,798	91,384		155,700		(193,364)			66,469		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3 M Euribor			36,719	144,868		214,733		(296,870)			102,202		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3 M Euribor			50,339	193,675		286,133		(389,002)			138,078		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2339925773	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(15,682)	293,885		395,350		(796,006)			306,217		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	07/25/2032		6,376,175	Secured Overnight Finance Rate/3 M Euribor			34,818	163,022		214,761		(266,283)			86,275		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/15/2029		1,109,000	Secured Overnight Finance Rate/3 M Euribor			5,687	28,146		31,197		(45,946)			11,151		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462247	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3M Euribor			12,036	68,957		79,816		(95,418)			24,024		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3M Euribor			65,164	465,624		661,721		(545,968)			193,553		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	Secured Overnight Finance Rate/3M Euribor			8,414	58,203		87,355		(68,246)			24,559		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3M Euribor			61,258	438,173		594,086		(523,220)			179,747		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		21,826,350	Secured Overnight Finance Rate/3M Euribor			102,224	742,990		964,058		(887,199)			294,775		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357233951	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	07/15/2030		2,853,240	Secured Overnight Finance Rate/3M Euribor			15,420	43,067		56,234		(120,275)			32,822		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3M Euribor			55,463	100,487		197,410		(478,632)			160,545		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033		11,786,040	Secured Overnight Finance Rate/3M Euribor			58,029	109,102		217,728		(491,372)			170,042		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340895	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/15/2024	10/26/2033		11,781,720	Secured Overnight Finance Rate/3M Euribor			59,884	104,782		234,205		(491,372)			172,534		100 / 100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/15/2024	01/26/2033		4,252,950	6.62/5.00			17,251	36,278		66,700		(177,440)			59,504		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2998763812	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033		36,620,661	Secured Overnight Finance Rate/3M Euribor			171,927	151,854		383,275		(1,534,626)			511,290		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	07/14/2033		21,698,000	Secured Overnight Finance Rate/3M Euribor			103,983	74,041		236,775		(909,947)			312,428		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2917066651	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	10/14/2033		12,909,179	Secured Overnight Finance Rate/3M Euribor			63,640	55,898		164,795		(540,873)			188,682		100 / 100
Currency Swap/Rec:USD 6.70/Pay:EUR 5.00	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/22/2024	12/24/2032		5,238,485	6.70/5.00			22,316	(5,325)		52,164		(220,662)			72,868		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032		9,724,500	Secured Overnight Finance Rate/3M Euribor			47,272	(6,282)		44,803		(409,476)			135,270		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		17,988,660	Secured Overnight Finance Rate/3 M Euribor			89,570	(13,286)		95,767		(757,531)			258,160		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		20,633,730	Secured Overnight Finance Rate/3 M Euribor			106,506	(17,151)		116,791		(869,000)			300,616		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716139	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	01/18/2033		22,049,875	Secured Overnight Finance Rate/3 M Euribor			83,263	(601,222)		(703,644)		(953,170)			308,072		100 / 100
Currency Swap/Rec:USD 6.92/Pay:EUR 4.90	XS2958384005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		2,217,821	6.92/4.90			9,472	(63,507)		(177)		(95,999)			30,970		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2958383882	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		6,193,230	Secured Overnight Finance Rate/3 M Euribor			23,700	(185,838)		(226,969)		(268,434)			86,484		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2958384344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/15/2033		10,400,940	Secured Overnight Finance Rate/3 M Euribor			40,745	(302,920)		(367,415)		(450,424)			149,787		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2958384690	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	10/15/2033		8,880,105	Secured Overnight Finance Rate/3 M Euribor			36,306	(256,018)		(316,116)		(384,453)			129,813		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	01/25/2033		9,451,800	Secured Overnight Finance Rate/3 M Euribor			39,063	(278,982)		(339,523)		(409,476)			132,219		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488187	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/17/2024	07/25/2033		8,403,200	Secured Overnight Finance Rate/3 M Euribor			35,448	(246,384)		(303,006)		(363,979)			121,217		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488260	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/17/2024	10/25/2033		8,403,200	Secured Overnight Finance Rate/3 M Euribor			36,903	(246,384)		(309,240)		(363,979)			123,038		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2751620431	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2025	04/20/2033		3,503,020	Secured Overnight Finance Rate/3 M Euribor			13,488	(176,834)		(215,492)		(176,834)			49,726		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/10/2025	10/18/2033		4,596,032	Secured Overnight Finance Rate/3 M Euribor			16,813	(247,735)		(316,099)		(247,735)			67,219		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716303	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	01/10/2025	04/18/2033		7,221,632	Secured Overnight Finance Rate/3 M Euribor			25,594	(390,002)		(481,135)		(390,002)			102,478		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		8,626,800	Secured Overnight Finance Rate/3 M Euribor			30,139	(455,263)		(556,711)		(455,263)			120,530		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2998763812	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/07/2025	07/15/2033		10,426,540	Secured Overnight Finance Rate/3 M Euribor			9,393	(428,688)		(487,804)		(428,688)			150,156		100 / 100

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Currency Swap/Rec:USD 6.71/Pay:EUR 4.60	XS2998763655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			4,133	(172,392)		(28,207)		(172,392)			57,985		100 / 100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	G7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/New Zeal Bank Bill 3 Month FRA			(36,563)	2,987,974		2,177,239		(147,631)			142,091		100 / 100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			84,639	729,885		2,219,204		(796,006)			284,485		100 / 100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			62,758	953,020		1,184,778		(454,974)			125,978		100 / 100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			62,917	960,020		1,175,584		(454,974)			126,053		100 / 100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			25,954	378,408		476,506		(181,989)			51,063		100 / 100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			6,047	137,594		295,687		(39,800)			20,159		100 / 100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			19,030	413,983		1,163,380		(119,401)			77,206		100 / 100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			93,379	1,835,914		4,989,081		(597,005)			355,667		100 / 100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		18,597,938	6.09/3.44			142,496	1,504,180		2,695,154		(715,124)			318,910		100 / 100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		2,284,246	4.45/4.12			4,168	220,344		90,274		2,298			47,450		100 / 100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			45,707	1,406,146		1,518,600		(177,802)			78,755		100 / 100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			11,635	37,604		133,947		(90,995)			28,059		100 / 100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,527,705	3.43/2.55			10,580	(38,202)		285,736		(140,708)			86,979		100 / 100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			27,815	(80,540)		1,932,893		(278,602)			227,423		100 / 100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			14,875	(42,029)		555,962		(199,002)			100,503		100 / 100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			17,761	(40,029)		1,129,205		(199,002)			142,869		100 / 100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			5,135	3,802		39,670		(45,497)			14,482		100 / 100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			2,837	9,694		94,945		(39,800)			17,368		100 / 100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			22,119	455,510		494,406		(227,487)			95,357		100 / 100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			23,929	461,010		612,182		(227,487)			115,833		100 / 100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			45,180	878,020		838,798		(454,974)			141,264		100 / 100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23			31,635	49,020		(740,982)		(454,974)			232,056		100 / 100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027		176,624,000	3 M Euribor/Secured Overnight Finance Rate			(863,290)	(3,634,414)		(3,444,689)		7,278,305			1,103,121		100 / 100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50233175	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2024	06/17/2029		15,951,857	Secured Overnight Finance Rate/3M Euribor			94,556	516,816		600,211		(649,515)			163,777		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/27/2024	07/20/2033		8,862,000	Secured Overnight Finance Rate/3M Euribor			41,383	(220,063)		(238,708)		(382,178)			127,730		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033		15,910,890	Secured Overnight Finance Rate/3M Euribor			77,701	(371,951)		(376,780)		(685,190)			232,779		100 / 100
Currency Swap/Rec:GBP 5.15/Pay:USD 5.29	LIA	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	11/01/2029		630,100,000	5.15/5.29			(98,431)	15,652,883		4,422,943		15,652,883			5,357,110		100 / 100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,489,500	2.56/1.47			5,638	(151,202)		(187,292)		(76,426)			50,543		100 / 100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,470,750	2.58/1.47			5,608	(164,786)		(207,607)		(77,134)			50,162		100 / 100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			(549)	(319,839)		(178,468)		(197,295)			80,808		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1785484251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026		2,205,400	Secured Overnight Finance Rate/3M Euribor			11,670	43,004		49,027		(90,995)			13,707		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026		6,612,739	Secured Overnight Finance Rate/3M Euribor			36,743	93,459		111,821		(266,492)			37,559		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197626	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028		2,333,760	Secured Overnight Finance Rate/3M Euribor			14,489	84,868		115,011		(94,635)			21,175		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		18,146,472	Secured Overnight Finance Rate/3M Euribor			99,009	368,706		376,094		(741,019)			51,807		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075906	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		4,457,554	Secured Overnight Finance Rate/3M Euribor			24,774	85,256		87,532		(181,807)			12,726		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719263670	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		1,071,600	Secured Overnight Finance Rate/3M Euribor			5,511	(9,598)		(3,376)		(45,497)			8,820		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		5,967,360	Secured Overnight Finance Rate/3M Euribor			32,749	(87,389)		(12,430)		(243,953)			72,009		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727627	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,629,500	Secured Overnight Finance Rate/3M Euribor			13,555	(73,495)		(49,816)		(113,743)			29,559		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028		2,549,040	Secured Overnight Finance Rate/3M Euribor			13,861	(45,835)		(29,074)		(109,194)			23,263		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815973453	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	10/15/2031		6,087,200	Secured Overnight Finance Rate/3M Euribor			35,136	32,491		133,044		(254,785)			77,866		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760371	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027		3,367,845	Secured Overnight Finance Rate/3M Euribor			17,624	91,815		105,982		(137,857)			26,894		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760538	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		1,459,485	Secured Overnight Finance Rate/3M Euribor			7,454	(310)		7,360		(60,666)			14,220		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032		3,891,600	Secured Overnight Finance Rate/3M Euribor			23,071	(713)		63,012		(163,791)			53,526		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		5,815,800	Secured Overnight Finance Rate/3M Euribor			30,766	(22,669)		25,496		(245,686)			65,942		100 / 100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2850588646	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			8,329	(9,277)		3,604		(72,796)			19,509		100 / 100
Currency Swap/Rec:CAD 5.11/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029		368,351,260	5.11/Secured Overnight Finance Rate			(904,625)	(20,799,118)		(10,145,425)		(388,394)			4,960,460		100 / 100
Currency Swap/Rec:SGD 4.10/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2024	03/12/2026		148,887,069	4.10/Secured Overnight Finance Rate			(574,763)	37,803		1,509,040		2,407,536			973,625		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2778072624	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2024	10/15/2032		39,214,800	Secured Overnight Finance Rate/3M Euribor			215,915	291,673		743,282		(1,637,905)			538,684		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809807493	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		19,063,800	Secured Overnight Finance Rate/3M Euribor			72,522	(181,524)		46,336		(809,853)			257,465		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		15,161,725	Secured Overnight Finance Rate/3M Euribor			60,562	(137,226)		57,329		(643,788)			211,722		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032		3,738,350	Secured Overnight Finance Rate/3M Euribor			19,385	(45,843)		(11,078)		(159,241)			49,907		100 / 100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		1,175,020	7.65/5.65			6,170	(14,298)		13,916		(50,047)			15,686		100 / 100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2831760025	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		24,835,200	6.41/6.17			20,432	(349,162)		149,742		(776,106)			253,320		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760371	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		34,929,610	Secured Overnight Finance Rate/3M Euribor			178,785	189,638		370,627		(1,461,876)			438,125		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		9,876,636	Secured Overnight Finance Rate/3M Euribor			40,531	(113,633)		(48,173)		(420,396)			131,090		100 / 100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2850588216	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,292,791	7.12/5.50			10,239	(26,379)		(29,153)		(97,592)			30,432		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588646	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		10,049,243	Secured Overnight Finance Rate/3M Euribor			42,833	(119,424)		(42,041)		(427,903)			140,330		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		7,751,502	Secured Overnight Finance Rate/3M Euribor			34,549	(97,995)		(42,132)		(330,311)			111,632		100 / 100
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029		104,015,634	1.41/5.27			(1,000,055)	5,998,245		3,545,661		5,138,805			171,102,872		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854410136	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		24,511,500	Secured Overnight Finance Rate/3M Euribor			117,585	184,546		298,609		(1,023,691)			337,014		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		17,677,440	Secured Overnight Finance Rate/3M Euribor			77,094	162,033		262,616		(737,057)			235,992		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		6,546,600	Secured Overnight Finance Rate/3M Euribor			29,211	59,412		97,902		(272,984)			90,434		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	04/15/2029		4,070,480	Secured Overnight Finance Rate/3M Euribor			23,206	124,107		150,218		(166,065)			40,927		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	10/15/2029		4,460,800	Secured Overnight Finance Rate/3M Euribor			27,141	136,008		175,471		(181,989)			47,551		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		1,106,000	Secured Overnight Finance Rate/3M Euribor			5,702	24,802		29,327		(45,497)			10,776		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		1,106,000	Secured Overnight Finance Rate/3M Euribor			5,974	24,802		30,456		(45,497)			11,120		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		4,883,430	Secured Overnight Finance Rate/3M Euribor			26,313	99,129		124,149		(201,326)			50,592		100 / 100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029		104,311,544	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(1,230,277)	(4,291,540)		(4,736,924)		4,679,001			157,370,286		100 / 100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(15,567)	559,769		1,358,470		(1,592,013)			804,706		100 / 100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027		98,847,000	3 M Euribor/Secured Overnight Finance Rate			(482,938)	(1,539,761)		(1,450,620)		4,091,277			620,506		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114355	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		34,796,875	Secured Overnight Finance Rate/3 M Euribor			155,448	(612,358)		(652,541)		(1,490,039)			485,912		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	11/12/2024	07/15/2033		15,930,000	Secured Overnight Finance Rate/3 M Euribor			73,148	(287,970)		(298,127)		(682,461)			229,413		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114785	D1	Currency	Bank of Montreal	54930047C63MPGNXE075	11/12/2024	10/15/2033		20,179,900	Secured Overnight Finance Rate/3 M Euribor			96,305	(362,861)		(396,323)		(864,450)			294,999		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197100	D1	Currency	Bank of Montreal	54930047C63MPGNXE075	11/14/2024	01/15/2033		14,241,150	Secured Overnight Finance Rate/3 M Euribor			61,684	(355,023)		(456,347)		(614,214)			198,867		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197365	D1	Currency	Morgan Stanley	IGJSJL3JD5P3016NJZ34	11/14/2024	07/15/2033		5,461,178	Secured Overnight Finance Rate/3 M Euribor			23,880	(134,022)		(167,446)		(235,449)			78,648		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197522	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		9,540,510	Secured Overnight Finance Rate/3 M Euribor			43,601	(244,332)		(316,775)		(411,751)			139,467		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946210833	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		19,866,000	Secured Overnight Finance Rate/3 M Euribor			89,571	(590,266)		(640,289)		(860,810)			277,414		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		15,319,780	Secured Overnight Finance Rate/3 M Euribor			70,279	(465,710)		(499,226)		(664,262)			220,625		100 / 100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			12,835	(79,495)		(15,822)		(113,743)			36,635		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211054	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		10,920,000	Secured Overnight Finance Rate/3 M Euribor			52,375	(324,459)		(360,106)		(473,173)			159,633		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592225	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	11/27/2024	01/15/2033		9,296,304	Secured Overnight Finance Rate/3 M Euribor			42,121	(207,426)		(217,439)		(399,922)			129,816		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592571	D1	Currency	Morgan Stanley	IGJSJL3JD5P3016NJZ34	11/27/2024	07/15/2033		9,182,241	Secured Overnight Finance Rate/3 M Euribor			42,316	(224,181)		(229,228)		(395,827)			132,236		100 / 100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592738	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	10/15/2033		6,337,800	Secured Overnight Finance Rate/3 M Euribor			30,895	(149,388)		(154,540)		(272,984)			92,649		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934764	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033		12,602,400	Secured Overnight Finance Rate/3 M Euribor			59,240	(371,976)		(373,985)		(545,968)			184,227		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934921	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034		13,774,688	Secured Overnight Finance Rate/3 M Euribor			67,768	(416,036)		(441,353)		(597,153)			207,154		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033		10,161,720	Secured Overnight Finance Rate/3 M Euribor			46,703	(325,900)		(343,759)		(441,324)			146,342		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114068	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	04/25/2033		5,766,750	Secured Overnight Finance Rate/3 M Euribor			18,904	(179,839)		(208,894)		(250,236)			81,930		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114225	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	07/25/2033		5,770,600	Secured Overnight Finance Rate/3 M Euribor			19,191	(175,989)		(212,130)		(250,236)			83,241		100 / 100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114571	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/16/2024	01/25/2034		3,671,500	Secured Overnight Finance Rate/3 M Euribor			12,753	(112,693)		(148,527)		(159,241)			54,542		100 / 100
Currency Swap/Rec:EUR 3.41/Pay:USD 5.41	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/25/2030		678,925,000	3.41/5.41			(1,302,699)	23,784,945		12,831,182		23,784,945			7,201,218		100 / 100
Currency Swap/Rec:GBP SONIA O/N Int Rate Benchmark/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Bank of Montreal 549300I47C63MPGNXE075	03/04/2025	03/05/2027		318,375,000	SONIA O/N Int Rate Benchmark/Secured Overnight Finance Rate			18,678	4,496,478		4,443,801		4,496,478			1,736,001		100 / 100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		6,925,382	4.21/2.29			36,727	634,775		744,866		(264,712)			95,184		100 / 100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			50,413	236,942		2,604,873		(398,003)			299,675		100 / 100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(18,148,577)		(13,594,973)	(137,603,802)	XXX	(134,993,232)		(112,454,275)			877,808,281	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(18,148,577)		(48,817,265)	(143,618,156)	XXX	(182,241,805)	785,091	(112,454,275)			1,056,656,198	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2022	08/15/2025		3,000,000	3.11/Eff Fed Funds Continuous			(9,973)	(13,743)		(13,743)	7,971				9,190		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2022	08/15/2025		4,000,000	3.11/Eff Fed Funds Continuous			(13,298)	(18,324)		(18,324)	10,628				12,253		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/03/2021	12/03/2026		1,000,000	1.01/Eff Fed Funds Continuous			(8,387)	(44,459)		(44,459)	11,816				6,474		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P3O16NJZ34	03/11/2022	12/15/2026		3,000,000	1.77/Eff Fed Funds Continuous			(19,419)	(98,270)		(98,270)	30,778				19,613		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	09/30/2027		3,500,000	Secured Overnight Finance Rate/1.05			31,149	264,777		264,777	(32,455)				27,678		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P3O16NJZ34	08/25/2022	08/31/2028		7,530,162	Secured Overnight Finance Rate/2.93			28,225	178,837		178,837	(110,418)				69,648		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P3O16NJZ34	08/25/2022	08/31/2028		4,474,152	Secured Overnight Finance Rate/2.93			16,771	106,258		106,258	(65,606)				41,382		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P3O16NJZ34	08/25/2022	08/31/2028		8,327,833	Secured Overnight Finance Rate/2.93			31,215	197,781		197,781	(122,114)				77,026		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P3O16NJZ34	08/25/2022	08/31/2028		2,600,000	Secured Overnight Finance Rate/2.93			9,746	61,748		61,748	(38,125)				24,048		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Credit Hedge Strategy	Exhibit 5 & 7	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2011	04/01/2036		97,402,597	Secured Overnight Finance Rate/3.88			6,588	98,335		98,335	(117,667)				82,957		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												72,617	732,940	XXX	732,940	(425,192)				370,269	XXX	XXX
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		3,200,000	3 M Euribor/Secured Overnight Finance Rate			(3,983)	(40,665)		(40,665)	123,499	(160,689)			23,012		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/02/2024	04/15/2027		500,000	3 M Euribor/Secured Overnight Finance Rate			319	(5,497)		(5,497)	20,888	(25,121)			3,572		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/22/2028		12,700,000	3 M Euribor/Secured Overnight Finance Rate			(4,964)	232,116		232,116	901,162	(606,823)			115,569		0003
Currency Swap/Rec:EUR 7.50/Pay:USD 7.79	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		6,500,000	7.50/7.79			(5,797)	35,659		35,659	371,746	(310,697)			59,076		0003
Currency Swap/Rec:EUR 7.00/Pay:USD 7.26	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/09/2025	07/19/2028		2,000,000	7.00/7.26			(795)	20,405		20,405	125,677	(105,272)			18,177		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,000,000	3 M Euribor/Secured Overnight Finance Rate			(109)	6,395		6,395	45,230	(38,835)			6,909		0003

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Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/12/2025	04/15/2027		1,500,000	3 M Euribor/Secured Overnight Finance Rate			(107)	(5,141)		(5,141)	(22,670)	17,528			10,715		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		2,000,000	3 M Euribor/Secured Overnight Finance Rate			(265)	(6,545)		(6,545)	(22,441)	15,897			16,717		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	10/28/2021	07/13/2029		4,249,700	5.10/3.38			20,300	341,195		341,195	68,551	(165,610)			43,999		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		100,233,750	5.08/4.00	4,972,928		336,004	18,235,125		18,235,125	3,693,017	(2,985,024)			2,433,256		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		26,638,000	3.86/3.27			50,404	2,976,290		2,976,290	939,651	(796,006)			465,526		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		65,395,977	3.18/2.90			31,533	2,491,723		2,491,723	3,191,784	(2,136,316)			1,594,169		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		65,197,377	3.21/2.90			35,443	2,657,019		2,657,019	3,192,846	(2,136,316)			1,589,328		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		4,150,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			1,134	296,905		296,905	(7,921)	(36,574)			27,224		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		54,974,010	Secured Overnight Finance Rate/3 M Euribor			56,825	158,333		158,333	2,082,984	(2,306,717)			248,364		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		121,049,083	Secured Overnight Finance Rate/3 M Euribor			126,251	348,238		348,238	4,602,374	(5,079,235)			539,491		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		31,395,400	Secured Overnight Finance Rate/3 M Euribor			41,087	134,501		134,501	1,023,845	(1,319,424)			196,167		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		5,921,760	Secured Overnight Finance Rate/3 M Euribor			9,074	34,478		34,478	149,758	(249,098)			47,212		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		4,305,105	Secured Overnight Finance Rate/3 M Euribor			7,960	48,655		48,655	111,288	(179,715)			35,984		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Hispania Hotel	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	08/18/2027		75,764,358	Secured Overnight Finance Rate/3 M Euribor			(323,194)	1,033,632		1,033,632	(357,666)	(3,150,895)			584,855		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		2,375,000	3 M Euribor/Secured Overnight Finance Rate			498	25,192		25,192	150,670	(114,767)			18,935		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		2,100,000	3 M Euribor/Secured Overnight Finance Rate			329	20,445		20,445	131,910	(100,656)			16,742		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029		3,908,688	5.04/3.38			18,017	297,482		297,482	75,124	(152,871)			40,468		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		76,429,894	7.95/6.00			369,438	(2,100,310)		(2,100,310)	431,847	(3,302,335)			624,261		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		70,604,271	7.94/6.00			340,144	(1,908,757)		(1,908,757)	429,364	(3,048,309)			576,679		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/02/2024	04/15/2027		2,500,000	3 M Euribor/Secured Overnight Finance Rate			(4,906)	(27,484)		(27,484)	104,442	(125,607)			17,858		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		378,701,810	3 M Euribor/Secured Overnight Finance Rate			(137)	7,994		7,994	56,537	(48,543)			8,637		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		97,402,597	3 M Euribor/Secured Overnight Finance Rate			(117)	(2,880)		(2,880)	(9,874)	6,994			7,355		0003
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031		224,010,000	5.10/5.63			(42,333)	(2,053,942)		(2,053,942)	167,056	(338,303)			112,485		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		149,253,731	3 M Euribor/Secured Overnight Finance Rate			(3,871)	(10,166)		(10,166)	30,875	(40,172)			5,753		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		219,909,104	7.96/6.00			465,308	(2,262,125)		(2,262,125)	468,815	(4,083,280)			774,542		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		538,600,000	3 M Euribor/Secured Overnight Finance Rate			(798)	(8,146)		(8,146)	24,738	(32,188)			4,610		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		566,750,000	Secured Overnight Finance Rate/3 M Euribor			27,758	177,738		177,738	(24,081)	(227,487)			50,626		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,743,738	3.65/4.30			70	571,507		571,507	134,915	(29,489)			95,049		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,744,238	3.67/4.30			71	579,079		579,079	110,051	(29,489)			95,062		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		9,511,806	10.99/9.00	2,308,678			3,548,193		3,548,193	644,494	(276,391)			223,155		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		9,511,806	10.99/9.00	2,345,379			3,609,991		3,609,991	653,204	(276,391)			225,682		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		9,511,806	10.99/9.00	2,381,832			3,671,162		3,671,162	661,949	(276,391)			228,180		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,442,931	6.97/5.50			517,883	2,068,461		2,068,461	2,278,890	(5,782,610)			1,531,434		0003
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025		104,051,471	7.81/5.50			486,531	(7,114,773)		(7,211,950)		(4,677,933)			315,227		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		9,541,667	10.88/9.00	2,596,918			3,517,379		3,517,379	782,754	(276,391)			225,119		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		9,541,667	10.88/9.00	2,637,219			3,576,874		3,576,874	795,988	(276,391)			227,654		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,541,667	10.88/9.00	2,677,124			3,635,545		3,635,545	872,630	(276,391)			230,133		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,590,972	3.92/3.00	792,772		28,799	2,266,130		2,266,130	559,822	(276,391)			227,560		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	548,610			2,322,609		2,322,609	641,695	(276,391)			231,322		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	1,639,862			2,253,357		2,253,357	508,795	(276,391)			231,322		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,541,667	3.89/3.00	1,798,407		27,528	2,061,363		2,061,363	441,855	(276,391)			226,390		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		634,195	445.10/400.00	4,792,120		128,667	5,736,493		5,736,493	296,283	(18,348)			15,296		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		633,135	452.11/400.00	6,159,514		138,583	5,851,730		5,851,730	213,935	(18,348)			15,270		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025		17,528,000	5.23/4.26			29,897	210,891		210,891	11,999	(727,958)			20,515		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		26,284,800	3.87/3.08			36,056	16,433		16,433	81,404	(1,091,937)			134,977		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		17,464,000	5.86/5.12			24,026	(207,331)		(207,331)	100,148	(727,958)			125,169		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		39,380,400	4.36/3.61			52,103	(213,789)		(213,789)	185,315	(1,637,905)			245,628		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		15,271,200	3.89/3.24			17,582	(299,997)		(299,997)	187,249	(636,963)			133,515		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		13,077,600	4.38/3.68			16,020	(338,539)		(338,539)	212,514	(545,968)			131,713		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		19,607,400	4.30/3.62			23,373	(600,154)		(600,154)	479,011	(818,953)			220,475		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		13,767,574	3.18/2.90			6,639	524,573		524,573	671,955	(449,751)			335,615		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		13,725,764	3.21/2.90			7,462	559,372		559,372	672,178	(449,751)			334,595		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		89,560,845	7.96/6.00			439,457	(2,136,451)		(2,136,451)	442,770	(3,856,432)			731,512		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		17,267,200	4.87/3.24			44,736	(51,825)		(51,825)	174,490	(727,958)			150,965		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		8,633,600	6.88/5.12			24,510	(19,013)		(19,013)	40,166	(363,979)			61,879		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	12/06/2023	04/20/2025		12,957,600	6.11/4.26			38,135	(21,986)		(21,986)	(17,202)	(545,968)			15,166		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2023	04/20/2030		6,474,600	5.24/3.62			16,597	(9,279)		(9,279)	110,636	(272,984)			72,804		0003
Currency Swap/Rec:USD 5.41/Pay:EUR 3.57	BtL RML 1YR	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/20/2025		27,617,200	5.41/3.57			77,982	(510,347)		(510,347)	(36,555)	(1,182,932)			32,323		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		31,810,800	Secured Overnight Finance Rate/3M Euribor			38,762	131,318		131,318	1,054,380	(1,337,623)			197,539		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	Secured Overnight Finance Rate/3M Euribor			7,084	23,190		23,190	176,525	(227,487)			33,822		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,449,000	Secured Overnight Finance Rate/3M Euribor			8,565	29,892		29,892	174,771	(227,487)			33,837		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/16/2024	02/22/2026		3,263,400	Secured Overnight Finance Rate/3 M Euribor			(2,501)	11,902		11,902	120,968	(136,492)			15,468		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		36,930,800	Secured Overnight Finance Rate/3 M Euribor			53,016	182,380		182,380	1,135,290	(1,546,911)			247,362		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/12/2024	02/15/2028		5,459,000	Secured Overnight Finance Rate/3 M Euribor			(6,476)	57,912		57,912	128,209	(227,487)			46,317		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	05/15/2028		6,550,800	Secured Overnight Finance Rate/3 M Euribor			(8,419)	74,679		74,679	139,765	(272,984)			57,911		0003
Currency Swap/Rec:USD 1.62/Pay:EUR 1.60	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	02/15/2026		4,948,200	1.62/1.60			(903)	1,240		1,240	200,929	(204,738)			23,202		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200569	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	12/13/2024	12/16/2027		23,885,853	Secured Overnight Finance Rate/3 M Euribor			104,056	(773,089)		(773,089)	(138,310)	(1,033,812)			196,690		0003
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy .	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025		378,701,810	2.10/1.88			160,968	(27,632,283)		(27,632,283)	(405,638)	(386,823)			1,740,925		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2861759459	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		3,048,798	Secured Overnight Finance Rate/3 M Euribor			15,415	92,042		92,042	(10,870)	(124,663)			25,483		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2904847741	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	04/17/2028		2,227,200	Secured Overnight Finance Rate/3 M Euribor			11,351	69,936		69,936	(7,919)	(90,995)			19,446		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		2,296,944	Secured Overnight Finance Rate/3 M Euribor			11,336	71,470		71,470	2,894	(93,861)			16,419		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	XS2871502709	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	09/19/2024	01/15/2027		3,058,825	3.22/2.05			9,925	50,386		50,386	17,846	(125,118)			20,488		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		6,347,691	Secured Overnight Finance Rate/3 M Euribor			34,179	216,001		216,001	(47,801)	(259,335)			60,380		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2444281856	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	Secured Overnight Finance Rate/3 M Euribor			26,861	178,757		178,757	(194)	(227,487)			49,183		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		2,781,500	Secured Overnight Finance Rate/3 M Euribor			14,695	96,240		96,240	(20,482)	(113,743)			27,393		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440256	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	12/17/2028		1,113,600	Secured Overnight Finance Rate/3 M Euribor			6,318	38,513		38,513	(8,680)	(45,497)			10,736		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2990401866	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		1,000,000	3 M Euribor/Secured Overnight Finance Rate			767	(12,530)		(12,530)	38,525	(50,270)			7,973		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2980877661	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/25/2027		24,500,000	3 M Euribor/Secured Overnight Finance Rate			(26,978)	(4,086)		(4,086)	1,680,824	(1,213,893)			196,377		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793390	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	01/20/2033		10,104,183	Secured Overnight Finance Rate/3 M Euribor				(58,810)		(58,810)	292,191	(351,001)			141,221		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	Secured Overnight Finance Rate/3 M Euribor				(36,080)		(36,080)	156,585	(192,664)			79,036		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		18,738,000	Secured Overnight Finance Rate/3 M Euribor				(168,137)		(168,137)	555,426	(723,563)			269,851		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		12,873,910	Secured Overnight Finance Rate/3 M Euribor				(116,270)		(116,270)	388,565	(504,834)			188,498		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		15,146,550	Secured Overnight Finance Rate/3 M Euribor				(161,887)		(161,887)	422,994	(584,880)			225,009		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,284,196	3.65/4.30			8,865	8,286,857		8,286,857	1,956,269	(427,588)			1,378,208		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,291,445	3.67/4.30			10,874	8,396,648		8,396,648	1,595,743	(427,588)			1,378,392		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA O/N Int Rate Benchmark			(102,249)	(350,668)		(350,668)	365,988	(597,005)			220,581		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(97)	(954,416)		(954,416)	329,130	(606,743)			236,440		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439095	D1	Currency	Bank of Montreal 549300I7C63MPGNXE075	03/26/2025	07/15/2033		4,528,440	Secured Overnight Finance Rate/3 M Euribor				(7,609)		(7,609)	4,982	(12,591)			65,215		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439251	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		13,965,280	Secured Overnight Finance Rate/3 M Euribor				(21,513)		(21,513)	14,721	(36,234)			207,139		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		24,844,512	4.06/4.56			1,663	(989,365)		(989,365)	184,063	24,391			636,642		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031		11,657,550	10.60/9.40			47,443	(99,975)		(99,975)	59,158	(486,594)			151,474		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	RML - Project Hamburg	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025		26,292,000	5.23/4.26			75,383	316,337		316,337	17,999	(1,091,937)			30,772		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	RML - Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		39,427,200	3.87/3.08			90,748	24,650		24,650	122,106	(1,637,905)			202,465		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	RML - Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		26,196,000	5.86/5.12			61,107	(310,996)		(310,996)	150,221	(1,091,937)			187,754		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	RML - Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		59,070,600	4.36/3.61			131,591	(320,684)		(320,684)	277,972	(2,456,858)			368,442		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	RML - Project Hamburg	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		22,906,800	3.89/3.24			44,432	(449,995)		(449,995)	280,874	(955,445)			200,272		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	RML - Project Hamburg	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		19,616,400	4.38/3.68			40,541	(507,809)		(507,809)	318,771	(818,953)			197,570		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	RML - Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		29,411,100	4.30/3.62			59,165	(900,230)		(900,230)	718,517	(1,228,429)			330,713		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74 & BTC2R38	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031		88,478,716	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(39,023)	(2,196,283)		(2,196,283)	(252,722)	(2,800,828)			1,123,481		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	XS1655107552	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		25,900,800	4.87/3.24			111,820	(77,738)		(77,738)	261,735	(1,091,937)			226,448		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	XS1663002159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		12,950,400	6.88/5.12			61,511	(28,520)		(28,520)	60,249	(545,968)			92,819		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	XS1663006655	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025		19,436,400	6.11/4.26			95,456	(32,979)		(32,979)	(25,802)	(818,953)			22,748		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	XS1908336073	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2023	04/20/2030		9,711,900	5.24/3.62			41,534	(13,919)		(13,919)	165,954	(409,476)			109,205		0003
Currency Swap/Rec:USD 5.41/Pay:EUR 3.57	XS2106569366	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/20/2025		41,425,800	5.41/3.57			194,972	(765,520)		(765,520)	(54,832)	(1,774,397)			48,485		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2293735101	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		35,154,180	Secured Overnight Finance Rate/3 M Euribor			42,881	145,120		145,120	1,165,198	(1,478,209)			218,300		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2293734989	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		30,188,301	Secured Overnight Finance Rate/3 M Euribor			34,351	113,938		113,938	1,041,568	(1,268,694)			173,094		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2024	10/15/2026		30,754,156	Secured Overnight Finance Rate/3 M Euribor			48,339	168,710		168,710	986,408	(1,283,936)			190,977		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		28,140,310	Secured Overnight Finance Rate/3 M Euribor			38,405	126,720		126,720	963,020	(1,176,107)			159,832		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	04/15/2026		10,887,000	Secured Overnight Finance Rate/3 M Euribor			14,702	46,029		46,029	391,815	(454,974)			55,542		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		17,400,000	Secured Overnight Finance Rate/3 M Euribor			24,223	77,396		77,396	615,676	(727,958)			92,207		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	05/25/2026		12,866,783	Secured Overnight Finance Rate/3 M Euribor			15,926	56,854		56,854	456,796	(538,006)			69,011		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		22,978,200	Secured Overnight Finance Rate/3 M Euribor			35,330	138,781		138,781	730,736	(955,445)			146,566		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026		23,636,880	Secured Overnight Finance Rate/3 M Euribor			37,278	134,061		134,061	741,943	(982,743)			151,400		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026		2,188,600	Secured Overnight Finance Rate/3 M Euribor			3,497	16,626		16,626	71,048	(90,995)			13,854		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		2,735,500	Secured Overnight Finance Rate/3 M Euribor			3,992	14,015		14,015	89,894	(113,743)			16,120		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		7,308,360	Secured Overnight Finance Rate/3 M Euribor			9,095	29,699		29,699	265,054	(304,832)			35,783		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2024	06/23/2026		10,087,125	Secured Overnight Finance Rate/3 M Euribor			15,754	51,223		51,223	348,741	(420,851)			55,939		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	06/22/2026		21,414,800	Secured Overnight Finance Rate/3 M Euribor			28,516	103,014		103,014	740,316	(892,886)			118,625		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		9,347,520	Secured Overnight Finance Rate/3 M Euribor			13,822	49,395		49,395	307,336	(389,457)			56,479		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,885,055	Secured Overnight Finance Rate/3 M Euribor			3,744	13,751		13,751	88,064	(120,568)			18,891		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		95,883,219	Secured Overnight Finance Rate/3 M Euribor			137,298	473,511		473,511	2,947,546	(4,016,235)			642,224		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		26,052,000	Secured Overnight Finance Rate/3 M Euribor			32,531	127,903		127,903	803,870	(1,091,937)			174,895		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		41,734,000	Secured Overnight Finance Rate/3 M Euribor			53,920	191,477		191,477	1,276,994	(1,751,649)			281,659		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/25/2024	04/15/2027		60,341,006	Secured Overnight Finance Rate/3 M Euribor			91,405	302,131		302,131	1,725,718	(2,532,383)			431,037		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		26,572,700	Secured Overnight Finance Rate/3 M Euribor			37,762	126,417		126,417	811,049	(1,114,686)			179,876		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		1,792,230	Secured Overnight Finance Rate/3 M Euribor			2,514	9,326		9,326	51,288	(75,071)			12,863		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		3,476,160	Secured Overnight Finance Rate/3 M Euribor			4,826	19,247		19,247	100,034	(145,592)			24,998		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		7,202,169	Secured Overnight Finance Rate/3 M Euribor			12,505	43,592		43,592	184,519	(301,648)			54,532		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		34,646,400	Secured Overnight Finance Rate/3 M Euribor			54,178	200,352		200,352	829,131	(1,455,916)			277,705		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,084,500	Secured Overnight Finance Rate/3 M Euribor			1,228	3,927		3,927	32,939	(45,497)			7,493		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	Secured Overnight Finance Rate/3 M Euribor			2,678	17,977		17,977	27,115	(45,497)			8,889		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		34,285,968	Secured Overnight Finance Rate/3 M Euribor			79,644	416,829		416,829	931,307	(1,422,248)			250,604		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/06/2024	06/15/2027		50,204,400	Secured Overnight Finance Rate/3 M Euribor			103,747	523,538		523,538	1,358,074	(2,092,879)			373,021		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		32,222,850	Secured Overnight Finance Rate/3 M Euribor			67,350	351,905		351,905	813,335	(1,342,172)			252,712		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,272,445	Secured Overnight Finance Rate/3 M Euribor			5,678	35,477		35,477	73,566	(136,720)			28,598		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		11,694,030	Secured Overnight Finance Rate/3 M Euribor			26,753	148,170		148,170	206,671	(486,822)			106,415		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		2,459,025	Secured Overnight Finance Rate/3 M Euribor			5,455	30,589		30,589	46,388	(102,369)			22,598		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		4,595,220	Secured Overnight Finance Rate/3 M Euribor			10,341	61,436		61,436	93,136	(191,089)			39,541		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		2,465,775	2.12/2.08			872	1,070		1,070	98,725	(102,369)			16,516		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		25,201,100	2.46/2.41			10,645	13,651		13,651	993,719	(1,046,439)			180,020		0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/15/2024	07/19/2028		9,327,050	7.59/7.38			12,244	26,144		26,144	302,599	(386,728)			84,770		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Canadian Imperial Bank of Comm	08/16/2024	02/21/2026		4,123,500	2.13/2.10			1,194	1,474		1,474	166,373	(170,615)			19,515		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		4,949,100	2.13/2.10			1,575	2,113		2,113	197,922	(204,738)			29,020		0003
Currency Swap/Rec:USD 2.73/Pay:EUR 2.70	IO CLO	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	08/16/2024	03/15/2026		1,374,750	2.73/2.70			476	601		601	54,971	(56,872)			6,721		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	IO CLO	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		3,300,000	2.18/2.15			1,232	1,520		1,520	132,146	(136,492)			19,939		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		4,331,800	2.13/2.10			1,263	2,163		2,163	172,893	(179,169)			28,319		0003
Currency Swap/Rec:USD 1.67/Pay:EUR 1.65	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	08/19/2024	01/25/2026		15,457,400	1.67/1.65			2,951	4,126		4,126	624,990	(636,963)			70,068		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal	54930047C63MPGNXE075	08/19/2024	07/15/2026		14,063,250	1.96/1.93			4,733	6,156		6,156	562,727	(580,091)			79,877		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,758,750	2.03/2.00			708	1,554		1,554	109,708	(113,743)			17,283		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2296466480	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		5,421,974	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			4,792	77,022		77,022	(14,151)	(165,108)			42,118		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,377,523	Secured Overnight Finance Rate/3 M Euribor			6,965	41,587		41,587	(4,912)	(56,326)			11,514		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2905507930	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		2,654,791	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			16,511	(38,399)		(38,399)	(30,405)	(245,814)			21,684		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	Secured Overnight Finance Rate/3 M Euribor			26,977	178,757		178,757	(194)	(227,487)			49,183		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960542	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	09/24/2024	12/15/2028		2,505,600	Secured Overnight Finance Rate/3 M Euribor			11,737	85,490		85,490	(17,391)	(102,369)			24,138		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410013	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			143,236	941,335		941,335	(235,055)	(988,804)			256,834		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		2,264,096	Secured Overnight Finance Rate/3 M Euribor			11,884	55,967		55,967	(14,255)	(93,172)			20,415		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		4,062,841	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			2,837	53,167		53,167	(10,548)	(123,843)			31,560		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		561,991	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			3,109	(34,345)		(34,345)	(6,457)	(54,182)			4,590		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		5,524,986	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,741	(65,826)		(65,826)	(12,914)	(172,305)			42,918		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		403,305	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			2,097	(40,195)		(40,195)	(5,020)	(40,179)			3,294		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		4,911,446	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(2,305)	(285,164)		(285,164)	(16,828)	(268,336)			38,152		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		625,978	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			2,670	(79,933)		(79,933)	(7,255)	(72,678)			5,113		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		54,775,392	.3.45/SONIA O/N Int Rate Benchmark			(68,166)	(233,779)		(233,779)	243,992	(398,003)			147,054		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		219,909,104	7.67/6.04			21,860	(1,287,498)		(1,287,498)	56,133	(454,974)			77,860		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2126168181	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		566,750,000	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			22,783	1,029,590		1,029,590	(27,469)	(126,828)			94,404		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		48,209,317	.8.58/3M Copenhagen Interbank			283,285	639,934		639,934	4,779	(2,000,728)			339,956		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350605239	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	12/22/2028		64,163,255	Secured Overnight Finance Rate/3 M Euribor			372,822	1,138,826		1,138,826	(458,140)	(2,675,274)			619,724		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2274531768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		25,560,258	Secured Overnight Finance Rate/3 M Euribor			124,511	(274,533)		(274,533)	(49,066)	(1,089,697)			230,470		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2289566940	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/28/2024	11/15/2027		41,389,450	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(1,590)	(899,766)		(899,766)	(31,121)	(1,303,460)			335,446		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2289567674	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		101,336,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(18,860)	(2,011,112)		(2,011,112)	(171,360)	(3,184,025)			585,264		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		27,107,500	Secured Overnight Finance Rate/3 M Euribor			28,272	77,984		77,984	1,030,647	(1,137,434)			120,813		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		2,362,257	Secured Overnight Finance Rate/3 M Euribor			12,003	29,850		29,850	(4,571)	(98,476)			21,300		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/16/2024	02/22/2026		3,916,080	Secured Overnight Finance Rate/3 M Euribor			5,152	14,282		14,282	145,162	(163,791)			18,561		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/18/2024	06/22/2026		18,414,000	Secured Overnight Finance Rate/3 M Euribor			27,245	88,579		88,579	636,578	(767,768)			102,002		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		7,046,000	Secured Overnight Finance Rate/3 M Euribor			9,103	32,327		32,327	215,596	(295,733)			47,553		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		501,871	Secured Overnight Finance Rate/3 M Euribor			871	3,038		3,038	12,858	(21,020)			3,800		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027		10,601,447	Secured Overnight Finance Rate/3M Copenhagen Interbank			64,126	5,026		5,026	(85,513)	(441,055)			86,546		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		11,519,545	Secured Overnight Finance Rate/3 M Euribor			22,278	116,941		116,941	307,329	(479,997)			86,120		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		3,536,514	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			20,133	(186,801)		(186,801)	(40,745)	(338,691)			28,885		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/12/2024	02/15/2028		7,315,060	Secured Overnight Finance Rate/3 M Euribor			13,765	77,602		77,602	171,800	(304,832)			62,064		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	05/15/2028		7,369,650	Secured Overnight Finance Rate/3 M Euribor			14,705	84,014		84,014	157,236	(307,107)			65,150		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		7,650,300	Secured Overnight Finance Rate/3 M Euribor			16,916	95,164		95,164	144,320	(318,482)			70,305		0003
Currency Swap/Rec:USD 3.28/Pay:EUR 3.20	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	08/15/2024	04/15/2028		3,291,900	3.28/3.20			2,065	3,545		3,545	124,414	(136,492)			28,716		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		60,235,817	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			65,295	1,516,629		1,516,629	(143,404)	(1,815,116)			467,914		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2289566940	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		4,251,631	Secured Overnight Finance Rate/3 M Euribor			22,563	121,274		121,274	(26,852)	(174,363)			38,336		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	11/12/2024	11/30/2027		526,559	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			2,731	(46,811)		(46,811)	(6,094)	(51,996)			4,301		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		3,925,188	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,982	(30,686)		(30,686)	(9,530)	(121,888)			30,491		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/22/2028		5,976,723	Secured Overnight Finance Rate/3 M Euribor			30,062	(202,021)		(202,021)	(41,322)	(258,804)			57,726		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		4,986,920	Secured Overnight Finance Rate/3 M Euribor			23,056	(168,299)		(168,299)	(13,894)	(216,087)			51,350		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - EQT Poland	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		2,870,706	Secured Overnight Finance Rate/3 M Euribor			(941)	(941)		(941)	5,174	(6,114)			29,560		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	XS2057851839	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2024	01/20/2028		1,113,000	3.13/2.00			3,413	16,214		16,214	12,657	(45,497)			9,326		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		4,743,936	Secured Overnight Finance Rate/3 M Euribor			23,616	151,433		151,433	(20,517)	(193,819)			43,134		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	10/20/2028		5,174,520	Secured Overnight Finance Rate/3 M Euribor			26,790	170,014		170,014	(25,933)	(211,563)			48,809		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	XS1735592245	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/19/2024	01/15/2027		667,380	3.22/2.05			2,165	10,993		10,993	3,894	(27,298)			4,470		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2059851746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/20/2024	.11/11/2028		2,561,349	Secured Overnight Finance Rate/3 M Euribor			13,792	87,158		87,158	(19,288)	(104,644)			24,364		0003
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.01/28/2022	.03/31/2026		13,420,000	.2.81/SONIA O/N Int Rate Benchmark			(97,788)	215,479		215,479	96,726	(398,003)			67,100		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.08/25/2022	.04/01/2047		1,902,361	10.99/9.00				709,639		709,639	128,899	(55,278)			44,631		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.08/25/2022	.10/01/2047		1,902,361	10.99/9.00				721,998		721,998	130,641	(55,278)			45,136		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.08/25/2022	.04/01/2048		1,902,361	10.99/9.00				734,232		734,232	132,390	(55,278)			45,636		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.11/28/2022	.11/25/2031		18,327,148	6.70/6.43			(97)	(954,416)		(954,416)	329,130	(606,743)			236,440		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2047		1,908,333	10.88/9.00				703,476		703,476	156,551	(55,278)			45,024		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.01/01/2048		1,908,333	10.88/9.00				715,375		715,375	159,198	(55,278)			45,531		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048		1,908,333	10.88/9.00				727,109		727,109	174,526	(55,278)			46,027		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.10/01/2047		1,918,195	3.92/3.00			5,760	453,226		453,226	111,964	(55,278)			45,512		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048		1,918,195	4.33/3.00				464,522		464,522	128,339	(55,278)			46,264		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2048		1,918,195	4.33/3.00				450,671		450,671	101,759	(55,278)			46,264		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.10/01/2047		1,908,333	3.89/3.00			5,506	412,273		412,273	88,371	(55,278)			45,278		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.08/29/2022	.07/01/2048		126,930	445.10/400.00	4,576		25,752	1,148,125		1,148,125	59,299	(3,672)			3,061		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/29/2022	.07/01/2048		126,718	452.11/400.00	4,843		27,736	1,171,189		1,171,189	42,818	(3,672)			3,056		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Madryn Street	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.02/16/2023	.04/22/2025		109,947,226	5.96/5.33			94,689	(8,391,804)		(8,391,804)	(289,446)	(3,647,524)			134,963		0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Madryn Street	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/12/2023	.04/22/2025		3,118,080	7.91/8.91			(5,788)	18,229		18,229	3,904	(95,521)			3,828		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2114941409	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/08/2024	.01/15/2026		8,972,583	Secured Overnight Finance Rate/3 M Euribor			9,290	25,813		25,813	341,144	(376,491)			39,989		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106569366	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.10/15/2026		43,496,400	Secured Overnight Finance Rate/3 M Euribor			52,729	179,557		179,557	1,441,704	(1,828,994)			270,104		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344757625	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	.07/10/2024	.07/24/2026		24,629,150	Secured Overnight Finance Rate/3 M Euribor			28,025	92,957		92,957	849,764	(1,035,065)			141,219		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/10/2024	.10/22/2026		12,233,380	Secured Overnight Finance Rate/3 M Euribor			15,921	52,409		52,409	398,946	(514,120)			76,438		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		50,675,700	Secured Overnight Finance Rate/3 M Euribor			79,269	277,995		277,995	1,625,371	(2,115,628)			314,686		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		3,156,940	Secured Overnight Finance Rate/3 M Euribor			4,325	14,216		14,216	108,037	(131,942)			17,931		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		27,355,000	Secured Overnight Finance Rate/3 M Euribor			42,203	165,215		165,215	869,924	(1,137,434)			174,483		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	07/18/2024	09/15/2026		60,060,000	Secured Overnight Finance Rate/3 M Euribor			89,121	317,374		317,374	1,974,705	(2,502,355)			362,888		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		2,715,500	Secured Overnight Finance Rate/3 M Euribor			3,903	13,410		13,410	83,477	(113,743)			18,188		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	07/25/2024	04/15/2027		44,448,100	Secured Overnight Finance Rate/3 M Euribor			67,563	222,554		222,554	1,271,190	(1,865,392)			317,508		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		15,206,800	Secured Overnight Finance Rate/3 M Euribor			23,583	79,129		79,129	435,169	(636,963)			109,137		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3 M Euribor			5,553	24,058		24,058	125,043	(181,989)			31,247		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		8,120,250	Secured Overnight Finance Rate/3 M Euribor			11,802	46,957		46,957	194,328	(341,230)			65,087		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		37,411,275	Secured Overnight Finance Rate/3 M Euribor			78,390	408,568		408,568	944,296	(1,558,285)			293,403		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		6,120,240	Secured Overnight Finance Rate/3 M Euribor			13,578	76,131		76,131	115,456	(254,785)			56,244		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		2,516,430	Secured Overnight Finance Rate/3 M Euribor			5,663	33,644		33,644	51,003	(104,644)			21,653		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		15,887,650	2.46/2.41			6,711	8,606		8,606	626,475	(659,712)			113,491		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		12,072,500	2.15/2.10			4,825	8,261		8,261	475,148	(500,471)			94,680		0003
Currency Swap/Rec:USD 3.28/Pay:EUR 3.20	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/15/2024	04/15/2028		3,291,900	3.28/3.20			2,065	3,545		3,545	124,414	(136,492)			28,716		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,427,700	2.03/2.00			623	1,368		1,368	96,543	(100,094)			15,209		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	08/19/2024	07/24/2026		13,456,600	2.13/2.10			3,599	6,912		6,912	536,677	(555,068)			77,158		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		2,979,450	2.10/2.07			1,119	1,723		1,723	118,391	(122,843)			18,502		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905439837	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	12/13/2024	12/16/2027		23,885,853	Secured Overnight Finance Rate/3M Euribor			104,056	(773,089)		(773,089)	(138,310)	(1,033,812)			196,690		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/21/2024	10/22/2029		23,145,267	Secured Overnight Finance Rate/3M Euribor			116,563	99,857		99,857	(180,787)	(971,178)			247,243		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	CML - Project Solar .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3M Euribor			91,950	(389,993)		(389,993)	(89,852)	(708,638)			139,020		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		6,883,787	3.18/2.90			3,319	262,287		262,287	335,977	(224,875)			167,807		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		6,862,882	3.21/2.90			3,731	279,686		279,686	336,089	(224,875)			167,298		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2079845405	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029		5,563,000	Secured Overnight Finance Rate/3M Euribor			29,532	192,479		192,479	(40,963)	(227,487)			54,785		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2079845587	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029		3,708,296	Secured Overnight Finance Rate/3M Euribor			19,686	128,307		128,307	(27,306)	(151,643)			36,520		0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2020	09/02/2025		591,250,000	1.13/2.13			(1,577,033)	(47,621,103)		(47,621,103)	(1,224,711)	22,748,684			1,629,143		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	XS2294714907	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		27,535,149	3.18/2.90			13,277	1,049,146		1,049,146	1,343,909	(899,502)			671,229		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		27,451,527	3.21/2.90			14,924	1,118,745		1,118,745	1,344,356	(899,502)			669,191		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		2,272,200	Secured Overnight Finance Rate/3M Euribor			2,772	9,380		9,380	75,313	(95,544)			14,110		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,355,625	Secured Overnight Finance Rate/3M Euribor			1,536	4,909		4,909	41,174	(56,872)			9,367		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	Secured Overnight Finance Rate/3M Euribor			2,670	17,977		17,977	27,115	(45,497)			8,889		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	01/15/2028		959,112	Secured Overnight Finance Rate/3M Euribor			1,773	10,840		10,840	24,793	(40,038)			8,017		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/15/2028		410,553	Secured Overnight Finance Rate/3M Euribor			832	4,515		4,515	9,342	(17,153)			3,581		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200391	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.08/13/2024	.08/18/2027		19,836,677	Secured Overnight Finance Rate/3 M Euribor			103,989	270,626		270,626	(93,644)	(824,969)			153,127		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	.09/18/2024	.10/20/2028		5,564,000	Secured Overnight Finance Rate/3 M Euribor			28,846	182,810		182,810	(27,885)	(227,487)			52,483		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	.07/01/2021	.01/05/2051		3,743,738	3.65/4.30			406	571,507		571,507	134,915	(29,489)			95,049		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.07/01/2021	.01/05/2051		3,744,238	3.67/4.30			544	579,079		579,079	110,051	(29,489)			95,062		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/10/2024	.10/22/2026		5,413,000	Secured Overnight Finance Rate/3 M Euribor			7,084	23,190		23,190	176,525	(227,487)			33,822		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.02/24/2022	.06/15/2037		6,659,500	3.86/3.27			12,601	744,072		744,072	234,913	(199,002)			116,381		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/10/2024	.10/22/2026		3,247,800	Secured Overnight Finance Rate/3 M Euribor			4,250	13,914		13,914	105,915	(136,492)			20,293		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.07/11/2024	.07/15/2026		1,850,620	Secured Overnight Finance Rate/3 M Euribor			2,526	8,334		8,334	63,332	(77,346)			10,511		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	.07/25/2024	.04/15/2027		10,841,000	Secured Overnight Finance Rate/3 M Euribor			16,422	54,282		54,282	310,046	(454,974)			77,441		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	.08/12/2024	.02/15/2028		2,183,600	Secured Overnight Finance Rate/3 M Euribor			4,125	23,165		23,165	51,283	(90,995)			18,527		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/19/2024	.10/15/2026		6,952,050	2.10/2.07			2,611	4,021		4,021	276,245	(286,633)			43,171		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	.01/21/2025	.01/15/2027		1,666,175	3 M Euribor/Secured Overnight Finance Rate			587	8,923		8,923	79,646	(70,723)			11,160		0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.09/12/2022	.12/15/2031		5,143,600	7.03/6.88			(4,981)	(489,837)		(489,837)	93,780	(175,121)			66,631		0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.09/13/2022	.12/15/2031		1,267,750	7.10/6.88			(1,341)	(138,969)		(138,969)	23,037	(43,780)			16,423		0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.09/13/2022	.03/22/2029		5,503,850	5.19/3.63			17,895	(483,542)		(483,542)	83,956	(250,236)			54,888		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.10/30/2023	.12/31/2028		31,630,939	8.01/6.00			151,994	(485,499)		(485,499)	310,628	(1,357,921)			306,517		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.10/15/2026		5,410,000	Secured Overnight Finance Rate/3 M Euribor			6,599	22,333		22,333	179,316	(227,487)			33,595		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/10/2024	10/25/2026		3,628,050	Secured Overnight Finance Rate/3 M Euribor			4,595	16,494		16,494	118,022	(152,416)			22,729		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		10,886,000	Secured Overnight Finance Rate/3 M Euribor			14,857	49,021		49,021	372,541	(454,974)			61,830		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2024	05/22/2026		4,787,640	Secured Overnight Finance Rate/3 M Euribor			6,656	19,717		19,717	165,778	(200,188)			25,587		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		3,282,600	Secured Overnight Finance Rate/3 M Euribor			5,047	19,826		19,826	104,391	(136,492)			20,938		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	09/22/2026		2,939,490	Secured Overnight Finance Rate/3 M Euribor			4,291	13,882		13,882	97,106	(122,843)			17,877		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		6,154,599	Secured Overnight Finance Rate/3 M Euribor			8,813	30,394		30,394	189,199	(257,796)			41,223		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		2,171,000	Secured Overnight Finance Rate/3 M Euribor			2,711	10,659		10,659	66,989	(90,995)			14,575		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580219	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,501,184	Secured Overnight Finance Rate/3 M Euribor			27,425	175,605		175,605	(23,792)	(224,757)			50,019		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,036,040	Secured Overnight Finance Rate/3 M Euribor			3,166	8,734		8,734	115,432	(127,393)			13,531		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		1,411,150	Secured Overnight Finance Rate/3 M Euribor			1,762	6,928		6,928	43,543	(59,147)			9,473		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		8,174,250	Secured Overnight Finance Rate/3 M Euribor			19,911	97,627		97,627	161,249	(341,230)			71,306		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,012,557	Secured Overnight Finance Rate/3 M Euribor			5,120	30,569		30,569	(3,610)	(41,403)			8,463		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057852217	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		764,906	Secured Overnight Finance Rate/3 M Euribor			3,775	23,800		23,800	964	(31,257)			5,468		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		15,218,889	10.99/9.00	4,617,355		5,677,109	5,677,109		5,677,109	1,031,191	(442,226)			357,048		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		15,218,889	10.99/9.00	4,690,757		5,775,986	5,775,986		5,775,986	1,045,126	(442,226)			361,090		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	XS2350605825	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		15,218,889	10.99/9.00	4,763,665		5,873,859	5,873,859		5,873,859	1,059,118	(442,226)			365,088		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	XS2310759332	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			5,627,807		5,627,807	1,252,407	(442,226)			360,191		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			5,722,999		5,722,999	1,273,581	(442,226)			364,246		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			5,816,872		5,816,872	1,396,207	(442,226)			368,212		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		46,078	3,625,808		3,625,808	895,716	(442,226)			364,096		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			3,716,174		3,716,174	1,026,712	(442,226)			370,115		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			3,605,371		3,605,371	814,073	(442,226)			370,115		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		44,045	3,298,180		3,298,180	706,968	(442,226)			362,224		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		1,014,530	445.10/400.00	9,575,087		205,830	9,176,737		9,176,737	473,967	(29,351)			24,469		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,012,834	452.11/400.00	12,309,342		221,692	9,361,083		9,361,083	342,235	(29,351)			24,428		0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031		1,146,000	5.84/5.63			(2,041)	(126,562)		(126,562)	19,834	(39,800)			14,016		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		1,299,120	Secured Overnight Finance Rate/3 M Euribor			1,478	4,903		4,903	44,823	(54,597)			7,449		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,632,900	Secured Overnight Finance Rate/3 M Euribor			2,229	7,353		7,353	55,881	(68,246)			9,275		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/18/2024	09/15/2026		753,480	Secured Overnight Finance Rate/3 M Euribor			1,114	3,982		3,982	24,774	(31,393)			4,553		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,122,965	Secured Overnight Finance Rate/3 M Euribor			2,755	10,118		10,118	64,802	(88,720)			13,901		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		819,675	Secured Overnight Finance Rate/3 M Euribor			1,812	10,196		10,196	15,463	(34,123)			7,533		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		821,925	2.12/2.08			291	357		357	32,908	(34,123)			5,505		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/16/2024	02/21/2026		1,374,500	2.13/2.10			398	491		491	55,458	(56,872)			6,505		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		1,649,700	2.13/2.10			525	704		704	65,974	(68,246)			9,673		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/19/2024	07/15/2026		3,584,750	1.96/1.93			1,206	1,569		1,569	143,440	(147,866)			20,361		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			354	777		777	54,854	(56,872)			8,641		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/15/2024	04/15/2033		15,385,920	Secured Overnight Finance Rate/3 M Euribor			73,115	224,339		224,339	(101,305)	(641,513)			218,222		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980878123	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		734,382	Secured Overnight Finance Rate/3 M Euribor			3,717	22,171		22,171	(2,618)	(30,028)			6,138		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877828	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			99,294	567,425		567,425	26,675	(818,953)			109,987		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2989698746	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		3,982,168	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			24,766	(57,599)		(57,599)	(45,608)	(368,720)			32,525		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989699041	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		3,115,280	Secured Overnight Finance Rate/3 M Euribor			16,538	107,788		107,788	(22,939)	(127,393)			30,680		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439095	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			144,634	941,335		941,335	(235,055)	(988,804)			256,834		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912489	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		6,475,092	Secured Overnight Finance Rate/3 M Euribor			33,987	160,060		160,060	(40,766)	(266,461)			58,384		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	XS2708724922	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		52,280,000	5.11/5.35			(2,156)	638,493		638,493	38,359	(1,592,013)			326,660		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	XS2719264132	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		63,820,640	4.82/5.00			5,672	784,733		784,733	(53,548)	(1,942,256)			239,145		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			121,164	405,596		405,596	(115,457)	(1,091,131)			245,869		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2125923404	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		842,983	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			4,664	(51,518)		(51,518)	(9,685)	(81,273)			6,885		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2357557342	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWIXH05	10/29/2024	12/17/2026		1,689,300	3 M Euribor/Secured Overnight Finance Rate			(350)	(362)		(362)	85,426	(71,159)			11,062		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	09/10/2028		7,799,545	Secured Overnight Finance Rate/3 M Euribor			35,263	(190,015)		(190,015)	(19,052)	(335,437)			72,428		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2988521444	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			1,507	101,310		101,310	147,339	(53,681)			37,734		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2320698728	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	06/12/2025		7,375,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,749	132,544		132,544	197,615	(68,428)			16,492		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2303069319	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		604,953	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			3,146	(60,292)		(60,292)	(7,530)	(60,268)			4,941		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2650751261	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			650	50,789		50,789	71,115	(25,955)			26,921		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2672303745	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		938,961	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			4,005	(119,899)		(119,899)	(10,882)	(109,017)			7,669		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980878123	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2025	01/20/2034		6,995,470	Secured Overnight Finance Rate/3 M Euribor				(53,487)		(53,487)	195,069	(248,556)			103,840		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/18/2025	01/20/2033		10,104,183	Secured Overnight Finance Rate/3 M Euribor				(58,810)		(58,810)	292,191	(351,001)			141,221		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	Secured Overnight Finance Rate/3 M Euribor				(36,080)		(36,080)	156,585	(192,664)			79,036		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		7,256,930	Secured Overnight Finance Rate/3 M Euribor				(85,399)		(85,399)	199,027	(284,426)			107,638		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391604	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		9,369,000	Secured Overnight Finance Rate/3 M Euribor				(84,069)		(84,069)	277,713	(361,782)			134,926		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		6,437,995	Secured Overnight Finance Rate/3 M Euribor				(58,144)		(58,144)	194,314	(252,458)			94,264		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566009	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		7,573,275	Secured Overnight Finance Rate/3M Euribor				(80,943)		(80,943)	211,497	(292,440)			112,505		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2708724922	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3M Euribor			376,074	3,185,663		3,185,663	(387,749)	(3,821,210)			875,919		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2719264132	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			15,680	1,936,376		1,936,376	(129,889)	(1,626,818)			510,556		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	XS2125923404	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,443,539	6.97/5.50			517,886	2,068,470		2,068,470	2,278,900	(5,782,635)			1,531,441		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357557342	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/26/2025	07/15/2033		1,940,760	Secured Overnight Finance Rate/3M Euribor				(3,261)		(3,261)	2,135	(5,396)			27,949		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		5,985,120	Secured Overnight Finance Rate/3M Euribor				(9,220)		(9,220)	6,309	(15,529)			88,774		0003
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	XS2650751261	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028		213,808,104	6.75/6.00			453,627	4,534,158		(1,357,080)		(8,859,970)			1,903,331		0003
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028		106,757,761	6.76/6.00			229,126	2,255,215		(706,859)		(4,423,450)			950,363		0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	XS2334573701	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	07/25/2026		289,483,708	7.47/6.25			1,037,659	7,900,994		7,900,994	334,093	(11,734,450)			1,661,576		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028		59,395,749	Secured Overnight Finance Rate/3M Euribor			310,005	(1,225,619)		(1,225,619)	(174,840)	(2,566,578)			551,559		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		147,400,509	7.95/6.00			712,488	(4,050,597)		(4,050,597)	832,847	(6,368,789)			1,203,932		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		136,165,380	7.94/6.00			655,992	(3,681,174)		(3,681,174)	828,059	(5,878,882)			1,112,166		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028		295,319,594	8.01/6.00			1,421,773	(4,367,502)		(4,367,502)	2,653,801	(12,673,927)			2,861,769		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	12/12/2023	12/15/2026		90,627,600	Secured Overnight Finance Rate/3M Euribor			532,325	(137,028)		(137,028)	(489,355)	(3,821,779)			592,484		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2332238836	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2024	01/26/2027		212,320,157	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(18,068)	(4,019,180)		(3,869,532)		(6,621,635)			1,434,009		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	XS2303069319	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		57,851,180	8.58/3M Copenhagen Interbank			339,942	767,921		767,921	5,735	(2,400,873)			407,947		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		27,267,918	Secured Overnight Finance Rate/3 M Euribor			141,616	(47,669)		(47,669)	(45,645)	(1,152,135)			220,188		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760371	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2024	12/22/2028		109,475,352	Secured Overnight Finance Rate/3 M Euribor			636,109	1,943,065		1,943,065	(781,678)	(4,564,553)			1,057,374		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/30/2026		157,723,262	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			925,292	(7,280,378)		(7,280,378)	(990,691)	(15,042,757)			881,458		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2850588216	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		49,004,303	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			285,765	(2,369,016)		(2,369,016)	(307,295)	(4,682,976)			273,867		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		73,099,819	Secured Overnight Finance Rate/3 M Euribor			356,089	(785,137)		(785,137)	(140,324)	(3,116,426)			659,121		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2369837732	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		32,253,760	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(4,367)	(627,868)		(627,868)	(163,860)	(1,014,790)			402,708		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		5,909,435	Secured Overnight Finance Rate/3 M Euribor			6,067	17,020		17,020	223,910	(247,961)			26,698		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2080726768	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	01/15/2026		3,795,050	Secured Overnight Finance Rate/3 M Euribor			3,930	10,918		10,918	144,291	(159,241)			16,914		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		4,869,000	Secured Overnight Finance Rate/3 M Euribor			5,903	20,100		20,100	161,385	(204,738)			30,236		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197972	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		671,212	Secured Overnight Finance Rate/3 M Euribor			764	2,533		2,533	23,158	(28,208)			3,849		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		2,706,500	Secured Overnight Finance Rate/3 M Euribor			3,522	11,595		11,595	88,262	(113,743)			16,911		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,419,575	Secured Overnight Finance Rate/3 M Euribor			8,478	29,731		29,731	173,827	(226,258)			33,654		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.07/11/2024	.07/15/2026		5,334,140	Secured Overnight Finance Rate/3M Euribor			7,308	24,020		24,020	182,545	(222,937)			30,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	.07/15/2024	.06/30/2028		6,755,823	Secured Overnight Finance Rate/3M Euribor			34,326	85,367		85,367	(13,073)	(281,631)			60,915		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	.07/16/2024	.05/15/2026		543,750	Secured Overnight Finance Rate/3M Euribor			764	2,419		2,419	19,240	(22,749)			2,881		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.07/17/2024	.08/20/2026		1,969,560	Secured Overnight Finance Rate/3M Euribor			2,859	10,091		10,091	64,724	(81,895)			11,606		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.07/18/2024	.03/16/2026		545,400	Secured Overnight Finance Rate/3M Euribor			377	2,216		2,216	19,780	(22,749)			2,670		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1970747876	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/19/2024	.12/17/2026		1,839,141	Secured Overnight Finance Rate/3M Euribor			2,373	8,766		8,766	56,138	(76,859)			12,043		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197972	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/23/2024	.01/15/2027		8,678,738	Secured Overnight Finance Rate/3M Euribor			12,473	42,859		42,859	266,793	(363,524)			58,130		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	.07/25/2024	.01/25/2027		3,934,920	Secured Overnight Finance Rate/3M Euribor			4,650	18,054		18,054	120,402	(165,155)			26,556		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/26/2024	.04/25/2027		869,040	Secured Overnight Finance Rate/3M Euribor			1,111	4,812		4,812	25,009	(36,398)			6,249		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.07/29/2024	.10/15/2027		757,120	Secured Overnight Finance Rate/3M Euribor			1,164	4,408		4,408	19,147	(31,848)			6,036		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/30/2024	.11/29/2027		15,902,101	Secured Overnight Finance Rate/3M Copenhagen Interbank			96,189	7,539		7,539	(128,269)	(661,580)			129,818		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/05/2024	.05/20/2027		1,535,520	Secured Overnight Finance Rate/3M Euribor			3,555	18,668		18,668	41,709	(63,696)			11,223		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	.08/08/2024	.04/19/2028		3,702,600	Secured Overnight Finance Rate/3M Euribor			7,084	40,141		40,141	83,237	(154,691)			32,357		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		5,304,737	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			30,200	(280,199)		(280,199)	(61,118)	(508,034)			43,328		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040		261,403,244	6.71/5.25			1,077,358	1,746,339		1,746,339	12,222,366	(10,906,153)			5,119,969		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		3,797,828	Secured Overnight Finance Rate/3 M Euribor			9,251	48,121		48,121	67,120	(158,103)			34,560		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		3,835,650	2.12/2.08			1,356	1,665		1,665	153,572	(159,241)			25,691		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		1,100,000	2.18/2.15			411	507		507	44,049	(45,497)			6,646		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		1,443,200	2.13/2.10			421	721		721	57,602	(59,693)			9,435		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	08/19/2024	07/15/2026		1,103,000	1.96/1.93			371	483		483	44,135	(45,497)			6,265		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			354	777		777	54,854	(56,872)			8,641		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	XS2988521444	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		19,432,600	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			27,789	1,449,794		1,449,794	(22,792)	(170,330)			119,054		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	XS2320698728	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		4,201,962	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			11,787	383,671		383,671	(2,401)	(55,425)			25,743		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		12,159,246	Secured Overnight Finance Rate/3 M Euribor			64,528	346,831		346,831	(76,793)	(498,660)			109,637		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,424,303	6.20/4.75			48,663	192,493		192,493	251,844	(553,384)			146,383		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,520	6.98/5.50			424,756	1,640,243		1,640,243	2,010,610	(4,731,261)			1,250,960		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML - Behrens	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		119,353,600	6.04/4.50			521,744	1,359,145		1,359,145	1,396,760	(4,950,114)			1,126,673		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028		46,027,520	5.75/6.00			550	642,620		642,620	357,531	(1,400,971)			434,490		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		4,184,320	5.54/5.80			(165)	54,834		54,834	17,280	(127,361)			33,485		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Madonna	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(696)	112,958		112,958	(98,226)	(446,924)			186,404		0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3 M Euribor			196,676	(119,110)		(119,110)	(192,365)	(1,754,249)			389,117		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/12/2024	11/30/2027		789,836	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			4,096	(70,217)		(70,217)	(9,142)	(77,994)			6,451		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		700,000	3 M Euribor/Secured Overnight Finance Rate			(72)	6,815		6,815	43,970	(33,552)			5,581		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			980	72,696		72,696	103,672	(35,394)			31,379		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,872	180,011		180,011	267,932	(92,024)			41,565		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,077	208,742		208,742	271,607	(87,305)			102,067		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/22/2028		10,197,485	Secured Overnight Finance Rate/3 M Euribor			51,292	(344,688)		(344,688)	(70,504)	(441,571)			98,493		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		14,262,098	Secured Overnight Finance Rate/3 M Euribor			65,939	(481,319)		(481,319)	(39,736)	(617,989)			146,856		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,062,320	Secured Overnight Finance Rate/3 M Euribor			3,555	5,188		5,188	(20,443)	25,631			66,837		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		8,209,936	Secured Overnight Finance Rate/3 M Euribor				(2,690)		(2,690)	14,797	(17,486)			84,537		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2649197972	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,500,048	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,326	21,309		21,309	(3,915)	(45,679)			11,652		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		778,820	Secured Overnight Finance Rate/3 M Euribor			4,136	26,947		26,947	(5,735)	(31,848)			7,670		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2763537136	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		250,000	3 M Euribor/Secured Overnight Finance Rate			192	(3,132)		(3,132)	9,631	(12,568)			1,993		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2783650422	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		1,123,988	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			785	14,709		14,709	(2,918)	(34,261)			8,731		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2648075575	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,528,491	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			482	(18,211)		(18,211)	(3,573)	(47,668)			11,873		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2690139584	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		1,358,755	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(638)	(78,891)		(78,891)	(4,655)	(74,235)			10,555		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2699902446	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		14,513,859	Secured Overnight Finance Rate/3 M Euribor				(170,798)		(170,798)	398,055	(568,853)			215,275		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2699902446	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		18,205,346	Secured Overnight Finance Rate/3 M Euribor			94,686	(31,826)		(31,826)	(30,475)	(769,219)			147,008		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/08/2024	01/15/2026		2,188,117	Secured Overnight Finance Rate/3 M Euribor			2,282	6,295		6,295	83,194	(91,814)			9,752		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		1,623,900	Secured Overnight Finance Rate/3 M Euribor			2,125	6,957		6,957	52,957	(68,246)			10,147		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		544,300	Secured Overnight Finance Rate/3 M Euribor			743	2,451		2,451	18,627	(22,749)			3,092		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		2,718,750	Secured Overnight Finance Rate/3 M Euribor			3,785	12,093		12,093	96,199	(113,743)			14,407		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/23/2024	01/15/2027		760,340	Secured Overnight Finance Rate/3 M Euribor			1,089	3,755		3,755	23,374	(31,848)			5,093		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		270,400	Secured Overnight Finance Rate/3 M Euribor			414	1,574		1,574	6,838	(11,374)			2,156		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		544,950	Secured Overnight Finance Rate/3 M Euribor			1,327	6,508		6,508	10,750	(22,749)			4,754		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		2,123,505	Secured Overnight Finance Rate/3 M Euribor			4,858	26,906		26,906	37,529	(88,401)			19,324		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		16,664,280	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			18,077	419,576		419,576	39,673	(502,153)			129,449		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2403120343	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		1,085,906	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			548	(8,489)		(8,489)	(2,637)	(33,720)			8,435		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2699902446	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/26/2025	07/15/2034		12,830,580	Secured Overnight Finance Rate/3 M Euribor				(26,458)		(26,458)	9,218	(35,676)			195,597		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		696,318	Secured Overnight Finance Rate/3 M Euribor			967	3,855		3,855	20,038	(29,164)			5,007		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,199,888	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,060	17,045		17,045	3,132	(36,539)			9,321		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		783,040	Secured Overnight Finance Rate/3 M Euribor			4,116	19,356		19,356	4,930	(32,223)			7,060		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		899,190	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			628	11,767		11,767	2,335	(27,409)			6,985		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			1,507	101,310		101,310	147,339	(53,681)			37,734		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	06/12/2025		7,375,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,749	132,544		132,544	197,615	(68,428)			16,492		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,222,793	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			385	(14,569)		(14,569)	(2,858)	(38,135)			9,499		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			650	50,789		50,789	71,115	(25,955)			26,921		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	01/10/2025	08/29/2027		1,087,004	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(510)	(63,113)		(63,113)	(3,724)	(59,388)			8,444		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		40,126,639	6.97/5.50			147,967	590,990		590,990	651,113	(1,652,178)			437,554		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		14,462,795	8.58/3M Copenhagen Interbank			84,985	191,980		191,980	1,434	(600,218)			101,987		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		23,258,730	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			137,370	(1,073,604)		(1,073,604)	(146,093)	(2,218,287)			129,985		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2756960725	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		7,226,441	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			42,433	(349,348)		(349,348)	(45,315)	(690,577)			40,386		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719262193	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		8,840,047	Secured Overnight Finance Rate/3 M Euribor			43,062	(94,948)		(94,948)	(16,970)	(376,873)			79,708		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2719262276	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		22,800,600	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(4,243)	(452,500)		(452,500)	(38,556)	(716,406)			131,684		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719261898	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		816,990	Secured Overnight Finance Rate/3 M Euribor			4,157	10,324		10,324	(1,581)	(34,058)			7,367		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2795694749	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		13,331,424	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			14,462	335,661		335,661	(31,738)	(401,722)			103,559		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		1,470,432	Secured Overnight Finance Rate/3 M Euribor			7,814	41,943		41,943	(9,287)	(60,304)			13,258		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	XS2799636878	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,835,358	6.20/4.75			13,903	54,996		54,996	71,952	(158,103)			41,822		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	XS2809737344	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		32,777,506	6.98/5.50			121,359	468,640		468,640	574,459	(1,351,786)			357,416		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737690	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/21/2024	10/22/2029		9,258,107	Secured Overnight Finance Rate/3 M Euribor			46,700	39,943		39,943	(72,315)	(388,471)			98,897		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2809737856	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		868,725	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			439	(6,792)		(6,792)	(2,109)	(26,976)			6,748		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2801951547	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			980	72,696		72,696	103,672	(35,394)			31,379		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2801951976	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,872	180,011		180,011	267,932	(92,024)			41,565		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2815972216	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			2,077	208,742		208,742	271,607	(87,305)			102,067		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972489	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		1,724,732	Secured Overnight Finance Rate/3 M Euribor			7,890	(58,206)		(58,206)	(4,805)	(74,734)			17,760		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		8,173,169	Secured Overnight Finance Rate/3 M Euribor			45,975	(194,997)		(194,997)	(44,926)	(354,319)			69,510		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		562,480	Secured Overnight Finance Rate/3 M Euribor			395	576		576	(2,271)	2,848			7,426		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		992,837	Secured Overnight Finance Rate/3 M Euribor				(325)		(325)	1,789	(2,115)			10,223		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/15/2024	04/15/2033		10,257,280	Secured Overnight Finance Rate/3 M Euribor			48,743	149,559		149,559	(67,537)	(427,675)			145,481		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			99,294	567,425		567,425	26,675	(818,953)			109,987		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML - Sorel Foundation	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(539)	159,623		159,623	9,590	(398,003)			81,665		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	RML - Sorel Foundation	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		15,955,160	4.82/5.00			1,418	196,183		196,183	(13,387)	(485,564)			59,786		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			121,371	405,596		405,596	(115,457)	(1,091,131)			245,869		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		28,928,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			7,493	506,551		506,551	736,697	(268,403)			188,669		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	06/12/2025		36,876,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			13,693	662,719		662,719	988,073	(342,140)			82,458		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		13,987,600	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			3,249	253,944		253,944	355,577	(129,777)			134,603		0003
Currency Swap/Rec:USD 7.53/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	08/12/2025		5,116,191	7.53/5.50			25,977	(205,626)		(199,043)		(230,940)			15,500		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23			73,715	4,307,925		4,307,925	1,039,107	(796,006)			635,944		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3 M Euribor			467,617	3,185,663		3,185,663	(387,749)	(3,821,210)			875,919		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410026	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			15,680	1,936,376		1,936,376	(129,889)	(1,626,818)			510,556		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T01498AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/13/2022	10/30/2027		14,532,000	7.67/6.04			32,790	(1,931,247)		(1,931,247)	84,199	(682,461)			116,790		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Madryn Street	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		27,486,807	5.96/5.33			23,672	(2,097,951)		(2,097,951)	(72,361)	(911,881)			33,741		0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Madryn Street	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025		779,520	7.91/8.91			(1,447)	4,557		4,557	976	(23,880)			957		0003
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	XS2815971911	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	12/31/2028		137,041,535	8.02/6.00			661,745	(2,082,022)		(2,082,022)	1,361,738	(5,884,323)			1,327,989		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	12/12/2023	12/15/2026		22,656,900	Secured Overnight Finance Rate/3 M Euribor			133,101	(34,257)		(34,257)	(122,339)	(955,445)			148,121		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2831760538	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		51,577,215	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			302,981	(2,380,763)		(2,380,763)	(323,967)	(4,919,144)			288,246		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2850588216	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		16,024,938	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			93,586	(774,694)		(774,694)	(100,489)	(1,531,384)			89,558		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2850588646	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		15,178,240	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(2,059)	(295,467)		(295,467)	(77,111)	(477,548)			189,510		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410019	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		53,705,672	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(10,370)	(1,065,842)		(1,065,842)	(90,817)	(1,687,458)			310,176		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,132,250	Secured Overnight Finance Rate/3 M Euribor			8,420	23,395		23,395	309,194	(341,230)			36,244		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		10,875,000	Secured Overnight Finance Rate/3 M Euribor			15,197	48,372		48,372	384,798	(454,974)			57,629		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		14,224,600	Secured Overnight Finance Rate/3 M Euribor			21,945	85,912		85,912	452,360	(591,466)			90,731		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		4,559,100	Secured Overnight Finance Rate/3 M Euribor			6,197	22,383		22,383	140,677	(191,089)			30,607		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		2,222,200	Secured Overnight Finance Rate/3 M Euribor			2,626	10,196		10,196	67,996	(93,270)			14,997		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		10,846,000	Secured Overnight Finance Rate/3 M Euribor			14,149	51,599		51,599	331,040	(454,974)			73,419		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		14,229,220	Secured Overnight Finance Rate/3 M Euribor			22,066	74,042		74,042	407,193	(596,016)			102,121		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3 M Euribor			5,553	24,058		24,058	125,043	(181,989)			31,247		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		1,086,300	Secured Overnight Finance Rate/3 M Euribor			1,893	6,575		6,575	27,831	(45,497)			8,225		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		548,400	Secured Overnight Finance Rate/3 M Euribor			1,339	8,989		8,989	13,557	(22,749)			4,445		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		5,484,000	Secured Overnight Finance Rate/3 M Euribor			12,739	66,671		66,671	148,961	(227,487)			40,084		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/06/2024	06/15/2027		10,914,000	Secured Overnight Finance Rate/3 M Euribor			22,611	113,813		113,813	295,234	(454,974)			81,091		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		12,666,040	Secured Overnight Finance Rate/3 M Euribor			23,097	128,579		128,579	337,916	(527,769)			94,691		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	04/15/2028		2,179,800	Secured Overnight Finance Rate/3 M Euribor			5,321	26,034		26,034	43,000	(90,995)			19,015		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/15/2028		1,633,500	Secured Overnight Finance Rate/3 M Euribor			3,309	17,965		17,965	37,169	(68,246)			14,250		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	07/31/2040		133,442,382	6.71/5.25			549,588	(12,964)		(12,964)	4,844,542	(5,564,364)			2,613,666		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		6,803,303	Secured Overnight Finance Rate/3 M Euribor			16,571	86,202		86,202	120,236	(283,221)			61,909		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028		1,367,625	Secured Overnight Finance Rate/3 M Euribor			3,005	18,758		18,758	29,427	(56,872)			12,295		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		5,487,500	2.15/2.10			2,193	3,755		3,755	215,977	(227,487)			43,036		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	CML - Project Bunk	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		45,342,735	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			64,841	3,382,853		3,382,853	(53,182)	(397,437)			277,793		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	CML - Project Bunk	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		9,804,579	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			27,502	895,232		895,232	(5,602)	(129,325)			60,068		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,423,199	6.20/4.75			48,659	192,477		192,477	251,823	(553,339)			146,371		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,023	6.98/5.50			424,755	1,640,236		1,640,236	2,010,601	(4,731,241)			1,250,954		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML - Behrens	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		29,838,400	6.04/4.50			130,436	339,786		339,786	349,190	(1,237,528)			281,668		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028		11,506,880	5.75/6.00			138	160,655		160,655	89,383	(350,243)			108,622		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		1,046,080	5.54/5.80			(41)	13,708		13,708	4,320	(31,840)			8,371		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	Valor French Logistics	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/21/2024	10/22/2029		50,919,588	Secured Overnight Finance Rate/3 M Euribor			256,438	219,686		219,686	(397,732)	(2,136,592)			543,934		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Madonna	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(696)	112,958		112,958	(98,226)	(446,924)			186,404		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3 M Euribor			196,676	(119,110)		(119,110)	(192,365)	(1,754,249)			389,117		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		19,092,000	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			4,870	363,481		363,481	518,360	(176,969)			156,897		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		49,631,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			14,289	900,055		900,055	1,339,661	(460,120)			207,826		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		47,059,560	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			10,320	1,043,710		1,043,710	1,358,033	(436,524)			510,336		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Project Solar	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3 M Euribor			91,950	(389,993)		(389,993)	(89,852)	(708,638)			139,020		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Project Waystone	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,624,800	Secured Overnight Finance Rate/3 M Euribor			3,950	5,764		5,764	(22,714)	28,479			74,263		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										96,998,806		25,345,090	85,585,022	XXX	76,790,763	148,064,197	(374,210,954)			99,541,244	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2024	04/28/2025		11,476,100	S&P United States 500 Total Re/Eff Fed Funds Continuous			(831,448)	(625,570)		(625,570)					15,893		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2024	04/28/2025		24,864,883	S&P United States 500 Total Re/Eff Fed Funds Continuous			(1,801,470)	(1,355,403)		(1,355,403)					34,434		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2024	04/28/2025		3,187,806	S&P United States 500 Total Re/Eff Fed Funds Continuous			(230,958)	(173,770)		(173,770)					4,415		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2024	04/28/2025		36,978,544	S&P United States 500 Total Re/Eff Fed Funds Continuous			(2,679,110)	(2,015,727)		(2,015,727)					51,210		0002
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	09/09/2025		98,135,205	2YR BNP PARIBAS/0.00			343,918	343,670		343,670					326,893		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	04/30/2025		9,204,396	Bank of America NA/Eff Fed Funds Continuous			(35,941)	212		212					13,194		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	04/30/2025		8,422,668	Bank of America NA/Eff Fed Funds Continuous			(85,398)	(53,687)		(53,687)					12,073		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	04/30/2025		9,701,175	Eff Fed Funds Continuous/Bank of America NA			(328,489)	(352,402)		(352,402)					13,906		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	04/30/2025		58,046,345	Bank of America NA/Eff Fed Funds Continuous			680,187	726,914		726,914					83,206		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	06/30/2025		24,877,005	Bank of America NA/Eff Fed Funds Continuous			291,509	311,535		311,535					62,107		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	04/30/2025		8,291,655	Bank of America NA/Eff Fed Funds Continuous			107,863	107,863		107,863					11,886		0002
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	09/09/2025		42,057,945	2YR BNP PARIBAS/0.00			147,393	147,287		147,287					140,097		0002
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(4,421,945)	(2,939,079)	XXX	(2,939,079)					769,314	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										96,998,806		20,995,762	83,378,883	XXX	74,584,624	147,639,004	(374,210,954)			100,680,827	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35		N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	MERRILL LYNCH INTERNATIONAL/			8,750			(478,914)					171,975		0002
1189999999. Subtotal - Swaps - Replication - Credit Default												8,750		XXX	(478,914)					171,975	XXX	XXX
1229999999. Subtotal - Swaps - Replication												8,750		XXX	(478,914)					171,975	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(35,149,675)	(5,281,413)	XXX	(46,515,632)	359,899				179,218,185	XXX	XXX
1369999999. Total Swaps - Credit Default												8,750		XXX	(478,914)					171,975	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										78,850,230		11,750,117	(52,018,780)	XXX	(58,202,469)	148,064,197	(486,665,229)			977,349,525	XXX	XXX
1389999999. Total Swaps - Total Return												(4,421,945)	(2,939,079)	XXX	(2,939,079)					769,314	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										78,850,230		(27,812,753)	(60,239,272)	XXX	(108,136,094)	148,424,095	(486,665,229)			1,157,508,999	XXX	XXX
GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		772,374	0.711334337				61,289		61,289		61,289			2,936		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO ReInv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,401,233	0.807297974				823,158		823,158		823,158			32,986		0003
EUR/L 8819280.00 USD-S7200000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		8,819,280	0.816393175				1,043,777		1,043,777		1,043,777			8,939		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/15/2025		2,890,265	0.813074234				335,491		335,491		335,491			7,788		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		10,187,100	0.809847749				1,160,008		1,160,008		1,160,008			37,515		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		4,321,800	0.809847749				492,125		492,125		492,125			15,916		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO ReInv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		6,215,671	0.804418445				710,308		710,308		710,308			27,702		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO ReInv6m BBAME 2A C XS2385781161	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		7,066,640	0.792455821				771,466		771,466		771,466			47,332		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				911,616		911,616		911,616			61,303		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO ReInv6m ACLO 2A CRR XS2355605853	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026		1,236,900	0.808472795				126,138		126,138		126,138			6,852		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		10,656,816	0.799488327				1,127,148		1,127,148		1,127,148			66,411		0003
EUR/L 4530796.11 USD-S3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		4,530,796	0.817527796				512,112		512,112		512,112			10,405		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 12395000.00 USD-S10000000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		12,395,000	0.806776926				1,164,896		1,164,896		1,164,896			83,401		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		18,592,500	0.806776926				1,747,344		1,747,344		1,747,344			125,101		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		30,074,975	0.814630769				2,570,070		2,570,070		2,570,070			203,583		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				841,449		841,449		841,449			70,408		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				851,967		851,967		851,967			71,288		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2022	07/27/2026		1,099,450	0.909545682				(6,600)		(6,600)		(6,600)			6,324		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO ReInv6m BECLO 2A CRR XS2320767473	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		15,483,750	0.807297974				1,722,088		1,722,088		1,722,088			69,008		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO ReInv6m HNLY 4A B2 XS2291282213	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		17,341,800	0.807297974				1,918,817		1,918,817		1,918,817			78,741		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				797,330		797,330		797,330			6,829		0003
EUR/L 7349400.00 USD-S6000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		7,349,400	0.816393175				869,814		869,814		869,814			7,449		0003
EUR/L 6482700.00 USD-S5250000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		6,482,700	0.809847749				738,187		738,187		738,187			23,873		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO ReInv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		4,985,025	0.802403165				564,450		564,450		564,450			24,408		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		6,866,200	0.801025312				766,704		766,704		766,704			36,386		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		9,391,500	0.798594474				1,058,666		1,058,666		1,058,666			51,615		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.805465567				884,836		884,836		884,836			48,303		0003
EUR/L 31366839.38 USD-S25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		31,366,839	0.81214976				3,726,535		3,726,535		3,726,535			72,034		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.808407437				1,088,058		1,088,058		1,088,058			73,168		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				1,012,878		1,012,878		1,012,878			83,714		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.919058516				(251,775)		(251,775)		(251,775)			65,828		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		280,975	0.918442317				(3,167)		(3,167)		(3,167)			1,445		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		23,887,882	0.915700603				200,056		200,056		200,056			122,827		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.907441016				(17,471)		(17,471)		(17,471)			13,927		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.895736295				(89,930)		(89,930)		(89,930)			89,245		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.908657232				(64,844)		(64,844)		(64,844)			47,838		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		16,187,800	0.895736295				(130,399)		(130,399)		(130,399)			129,405		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.908657232				(20,843)		(20,843)		(20,843)			15,377		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 11613600.00 USD-S11250000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.968691878				(828,162)		(828,162)		(828,162)			72,118		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.951927653				(204,175)		(204,175)		(204,175)			23,951		0003
EUR/L 1281950.60 USD-S1267000.00EUR	CLO ReInv6m VOYE 3A B1 XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2022	04/15/2025		1,281,951	0.988337616				(85,868)		(85,868)		(85,868)			1,299		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		1,549,410	0.968110442				(104,744)		(104,744)		(104,744)			8,912		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.966183575				(202,143)		(202,143)		(202,143)			17,636		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(14,177)		(14,177)		(14,177)			1,489		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(14,177)		(14,177)		(14,177)			1,489		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(287,293)		(287,293)		(287,293)			30,177		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				(29,391)		(29,391)		(29,391)			3,163		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				(113,672)		(113,672)		(113,672)			15,271		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.946073794				(29,080)		(29,080)		(29,080)			3,760		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		1,949,813	0.961630926				(96,997)		(96,997)		(96,997)			7,756		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.951384264				(64,280)		(64,280)		(64,280)			7,506		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ReInv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/09/2022	06/23/2026		2,415,893	0.93133283				(66,473)		(66,473)		(66,473)			13,398		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(164,554)		(164,554)		(164,554)			6,254		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		2,080,211	0.901350764				(30,065)		(30,065)		(30,065)			8,274		0003
EUR/L 22845760.00 USD-S21700000.00EUR	CLO ReInv6m HAYEM 10A B2 XS2500204818	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2022	04/15/2025		22,845,760	0.949848024				(582,470)		(582,470)		(582,470)			23,156		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		8,377,980	0.93101201				(372,026)		(372,026)		(372,026)			67,153		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.930319099				(302,256)		(302,256)		(302,256)			55,375		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.965717045				(826,246)		(826,246)		(826,246)			83,084		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.965717045				(534,139)		(534,139)		(534,139)			53,711		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.969180074				(557,454)		(557,454)		(557,454)			48,310		0003
EUR/L 6492937.50 USD-S6375000.00EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		6,492,938	0.981836033				(391,324)		(391,324)		(391,324)			7,970		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		2,753,350	0.962463908				(148,070)		(148,070)		(148,070)			12,376		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		1,929,162	0.958965851				(110,939)		(110,939)		(110,939)			10,957		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1941988.80 USD-S1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.957781013				(109,642)		(109,642)		(109,642)			11,089		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		4,112,965	0.95746005				(241,114)		(241,114)		(241,114)			24,990		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.95846777				(559,189)		(559,189)		(559,189)			61,719		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.963344733				(75,729)		(75,729)		(75,729)			7,573		0003
GBP/S 311935.30 USD-L269002.50GBP	Ardent Industrial Portfolio June 2021 - 7200453	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2022	06/11/2025		311,935	0.86236633				35,358		35,358		35,358			693		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.920598389				(86,821)		(86,821)		(86,821)			20,004		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.915783463				(909,495)		(909,495)		(909,495)			225,097		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.918737654				(803,202)		(803,202)		(803,202)			183,848		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6GX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.89962036				(31,032)		(31,032)		(31,032)			26,480		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		45,206,695	0.711334337				3,587,235		3,587,235		3,587,235			171,857		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO ReInv6m RFTE 2021-1A C XS2314307096	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,927,680	0.807297974				879,647		879,647		879,647			35,635		0003
EUR/L 8574300.00 USD-S7000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		8,574,300	0.816393175				1,014,783		1,014,783		1,014,783			8,691		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,105,710	0.809847749				467,519		467,519		467,519			15,120		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		16,052,400	0.809847749				1,827,892		1,827,892		1,827,892			59,115		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ReInv6m ADAGI IV-A CRR XS2331322417	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		5,639,140	0.815727221				576,701		576,701		576,701			25,132		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		11,670,240	0.81300813				1,227,186		1,227,186		1,227,186			52,012		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO ReInv6m SNDPE 1A DR XS2339926078	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,281,250	0.8				820,931		820,931		820,931			38,585		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2021	01/15/2027		5,351,780	0.803470995				522,792		522,792		522,792			35,846		0003
EUR/L 7670313.00 USD-S6300000.00EUR	CLO ReInv6m CGMSE 2020-1A C XS2115127768	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025		7,670,313	0.82134849				866,826		866,826		866,826			7,775		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO ReInv6m DUNEP 1A DR XS2401573147	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				2,802,430		2,802,430		2,802,430			172,942		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		17,961,273	0.746881768				620,063		620,063		620,063			68,281		0003
EUR/S 35545636.94 USD-L29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		35,545,637	0.840972164				(3,122,705)		(3,122,705)		(3,122,705)			81,631		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO ReInv6m AVOCA 26A C XS2437855534	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				671,315		671,315		671,315			73,093		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2022	07/15/2025		2,943,950	0.849199205				(227,714)		(227,714)		(227,714)			7,932		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				9,864		9,864		9,864			1,392		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7769510.00 USD-S7000000.00EUR	CLO ReInv6m JUBIL 2022-26A C XS2494465649	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.900957718				(94,959)		(94,959)		(94,959)			60,866		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026		129,492,487	9.9603				(1,670,003)		(1,670,003)		(1,670,003)			686,215		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.887744685				(1,047)		(1,047)		(1,047)			26,942		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.894774517				7,842		7,842		7,842			22,525		0003
EUR/S 2756016.25 USD-L2500000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		2,756,016	0.907106408				(2,665)		(2,665)		(2,665)			14,060		0003
GBP/L 143962.20 USD-S116966.36GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		143,962	0.812479665				(6,994)		(6,994)		(6,994)			547		0003
GBP/L 1263817.68 USD-S994505.57GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		1,263,818	0.786905885				(19,687)		(19,687)		(19,687)			4,805		0003
GBP/L 402881.45 USD-S318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		402,881	0.790707614				(8,234)		(8,234)		(8,234)			1,553		0003
EUR/L 1398802.07 USD-S1260465.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	09/16/2025		1,398,802	0.901103857				22,938		22,938		22,938			4,759		0003
EUR/L 342129.95 USD-S307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		342,130	0.898674466				5,455		5,455		5,455			1,361		0003
EUR/L 1393615.84 USD-S1250720.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	12/16/2025		1,393,616	0.897464663				22,087		22,087		22,087			5,881		0003
EUR/L 559997.10 USD-S499930.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		559,997	0.892737587				8,541		8,541		8,541			2,861		0003
GBP/L 369565.31 USD-S290630.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025		369,565	0.786410824				(5,749)		(5,749)		(5,749)			849		0003
GBP/L 369245.62 USD-S290630.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025		369,246	0.787091693				(6,068)		(6,068)		(6,068)			848		0003
GBP/L 404112.85 USD-S318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		404,113	0.787029737				(6,579)		(6,579)		(6,579)			1,094		0003
GBP/L 392023.19 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		392,023	0.786967832				(6,175)		(6,175)		(6,175)			1,447		0003
EUR/S 7692907.50 USD-L6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		7,692,908	0.877431582				(82,530)		(82,530)		(82,530)			61,497		0003
EUR/S 6838140.00 USD-L6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		6,838,140	0.877431582				(73,360)		(73,360)		(73,360)			54,664		0003
EUR/S 7294483.20 USD-L6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		7,294,483	0.877375384				(72,329)		(72,329)		(72,329)			59,119		0003
EUR/S 8913060.00 USD-L7800000.00EUR	CLO ReInv6m BOC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,913,060	0.875120329				(115,259)		(115,259)		(115,259)			71,442		0003
EUR/S 5897482.50 USD-L5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		5,897,483	0.890210357				(84,300)		(84,300)		(84,300)			33,497		0003
EUR/L 8451864.67 USD-S6823283.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025		8,451,865	0.807311008				1,055,976		1,055,976		1,055,976			17,557		0003
EUR/L 11881530.00 USD-S9700000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		11,881,530	0.816393175				1,406,200		1,406,200		1,406,200			12,043		0003
EUR/L 15923700.00 USD-S13000000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		15,923,700	0.816393175				1,884,598		1,884,598		1,884,598			16,140		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3674700.00 USD-S3000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		3,674,700	0.816393175				434,907		434,907		434,907			3,725		0003
EUR/L 4287150.00 USD-S3500000.00EUR	CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		4,287,150	0.816393175				507,392		507,392		507,392			4,345		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				797,330		797,330		797,330			6,829		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,569,700	0.809847749				1,089,705		1,089,705		1,089,705			35,241		0003
EUR/L 5556600.00 USD-S4500000.00EUR	CLO Reinv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		5,556,600	0.809847749				632,732		632,732		632,732			20,463		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,174,000	0.809847749				703,035		703,035		703,035			22,736		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		8,174,400	0.795165394				920,159		920,159		920,159			48,737		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		22,355,250	0.81300813				2,350,769		2,350,769		2,350,769			99,633		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO Reinv6m SNDPE 1A CR XS2339925773	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,500,000	0.8				845,594		845,594		845,594			39,744		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO Reinv6m CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		7,513,200	0.798594474				846,932		846,932		846,932			41,292		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.797654004				1,055,587		1,055,587		1,055,587			53,405		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2021	01/16/2026		1,227,900	0.814398567				127,243		127,243		127,243			5,482		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026		1,645,077	0.808472795				167,763		167,763		167,763			9,113		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO Reinv6m PENTA 2021-10A D XS2401708768	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		15,856,925	0.791452315				1,664,107		1,664,107		1,664,107			115,902		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				5,646,911		5,646,911		5,646,911			358,953		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,812,258	0.945163093				(581,653)		(581,653)		(581,653)			75,568		0003
EUR/L 11286450.00 USD-S10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.930319099				(495,889)		(495,889)		(495,889)			90,850		0003
EUR/L 1931955.00 USD-S1850000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.95757924				(115,276)		(115,276)		(115,276)			11,997		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.964645734				(38,241)		(38,241)		(38,241)			3,541		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(88,989)		(88,989)		(88,989)			10,561		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,769	0.972937737				(85,071)		(85,071)		(85,071)			6,062		0003
EUR/L 1588350.00 USD-S1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				(69,075)		(69,075)		(69,075)			9,332		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				(35,094)		(35,094)		(35,094)			5,348		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3897281.25 USD-S3750000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		3,897,281	0.962209232				(190,676)		(190,676)		(190,676)			14,532		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.920598389				(335,445)		(335,445)		(335,445)			77,288		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.918737654				(1,230,713)		(1,230,713)		(1,230,713)			281,702		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.917793258				(270,381)		(270,381)		(270,381)			63,377		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89391068				(87,049)		(87,049)		(87,049)			61,264		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.894454383				(54,150)		(54,150)		(54,150)			42,827		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.904322662				47,775		47,775		47,775			26,342		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2021-2A C XS2391834848	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.897343862				5,741		5,741		5,741			10,380		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.893894699				(15,172)		(15,172)		(15,172)			18,870		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.902853016				(17,626)		(17,626)		(17,626)			20,015		0003
EUR/S 2311011.00 USD-L2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		2,311,011	0.891384766				838		838		838			17,477		0003
EUR/S 4837070.00 USD-L4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	01/15/2027		4,837,070	0.888967908				(38,805)		(38,805)		(38,805)			32,399		0003
EUR/L 226359.72 USD-S204683.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		226,360	0.904240869				2,937		2,937		2,937			770		0003
EUR/L 175227.57 USD-S157876.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		175,228	0.900982077				2,101		2,101		2,101			739		0003
EUR/S 343807.09 USD-L311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		343,807	0.905305094				(4,616)		(4,616)		(4,616)			1,065		0003
GBP/L 274043.09 USD-S216347.70GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		274,043	0.789465992				(5,161)		(5,161)		(5,161)			1,057		0003
EUR/S 6146646.00 USD-L5500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		6,146,646	0.894796935				(195,260)		(195,260)		(195,260)			6,230		0003
EUR/S 8262692.00 USD-L7400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025		8,262,692	0.895591897				(255,372)		(255,372)		(255,372)			8,375		0003
EUR/S 1413073.44 USD-L1267000.00EUR	CLO ReInv6m VOYE 3A B1 XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/30/2024	04/15/2025		1,413,073	0.896627142				(42,090)		(42,090)		(42,090)			1,432		0003
GBP/L 605788.93 USD-S463957.21GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/03/2024	10/28/2025		605,789	0.765872711				7,008		7,008		7,008			2,303		0003
EUR/S 9222675.00 USD-L8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		9,222,675	0.894534395				(203,698)		(203,698)		(203,698)			33,964		0003
GBP/S 100395346.96 USD-L75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025		100,395,347	0.751441829				(3,035,670)		(3,035,670)		(3,035,670)			387,050		0003
EUR/L 1313396.79 USD-S1192675.38EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/04/2024	06/02/2025		1,313,397	0.908084586				19,332		19,332		19,332			2,728		0003
EUR/L 35292.47 USD-S32101.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2025		35,292	0.909586946				197		197		197			130		0003
EUR/L 38599.92 USD-S34935.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2026		38,600	0.90505913				231		231		231			172		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 7328750.00 USD-L6500000.00EUR	CLO Reinv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/13/2024	07/19/2028		7,328,750	0.88691796				55,779		55,779		55,779			66,608		0003
EUR/S 32092710.00 USD-L28500000.00EUR	CLO Reinv6m CORDA 26A C XS2553242681	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		32,092,710	0.888052146				279,151		279,151		279,151			291,436		0003
GBP/L 1633084.95 USD-S1305274.31GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/06/2025	10/28/2025		1,633,085	0.799269083				(51,497)		(51,497)		(51,497)			6,208		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.807884957				2,152,022		2,152,022		2,152,022			183,938		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO Reinv6m AQUE 2021-6A D XS2406748074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.807884957				2,797,628		2,797,628		2,797,628			239,119		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/23/2021	10/28/2025		308,414	0.742225186				(12,458)		(12,458)		(12,458)			1,172		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/16/2022	09/30/2027		23,276,250	0.80554213				1,984,451		1,984,451		1,984,451			184,065		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.81532817				420,140		420,140		420,140			36,798		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A B2 XS2437855377	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				671,315		671,315		671,315			73,093		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		24,965,247	0.85193389				1,473,503		1,473,503		1,473,503			128,367		0003
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		33,298,850	0.769704434				191,137		191,137		191,137			126,588		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.919058516				(298,983)		(298,983)		(298,983)			78,171		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		35,399,115	0.946351342				(1,434,537)		(1,434,537)		(1,434,537)			180,596		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,283,249	0.945163093				(560,880)		(560,880)		(560,880)			72,869		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		6,348,111	0.945163093				(249,280)		(249,280)		(249,280)			32,386		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		6,612,379	0.975443217				(415,073)		(415,073)		(415,073)			24,351		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.956114351				(304,799)		(304,799)		(304,799)			32,559		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95051613				(133,051)		(133,051)		(133,051)			16,390		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.95846777				(510,071)		(510,071)		(510,071)			56,298		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO Reinv6m RRME 9A A2E XS2388492501	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.96647305				(107,068)		(107,068)		(107,068)			9,638		0003
EUR/L 2041200.00 USD-S2000000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025		2,041,200	0.979815795				(117,976)		(117,976)		(117,976)			2,069		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(85,944)		(85,944)		(85,944)			6,294		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO Reinv6m CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026		2,753,000	0.908100254				(15,141)		(15,141)		(15,141)			16,223		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,665,598	10.04959999				35,968		35,968		35,968			8,826		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.886603422				(2,383)		(2,383)		(2,383)			16,589		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(298)		(298)		(298)			9,134		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(191,586)		(191,586)		(191,586)			13,321		0003
EUR/L 1730850.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	07/27/2023	12/28/2026		1,730,850	0.866626224				56,361		56,361		56,361			11,433		0003
GBP/L 2164501.69 USD-S1739282.02GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		2,164,502	0.803548469				(80,209)		(80,209)		(80,209)			8,229		0003
EUR/S 4375600.00 USD-L4000000.00EUR	CLO ReInv6m CRWPK 1A B1R XS2334258188	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2023	03/16/2026		4,375,600	0.914160344				30,396		30,396		30,396			21,424		0003
EUR/S 14882487.75 USD-L13500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		14,882,488	0.907106408				(14,391)		(14,391)		(14,391)			75,926		0003
GBP/S 541052.19 USD-L437002.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	06/11/2025		541,052	0.807689199				23,284		23,284		23,284			1,202		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/29/2023	11/03/2025		826,359	0.78366958				(9,382)		(9,382)		(9,382)			3,186		0003
EUR/S 5673362.49 USD-L5013000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		5,673,362	0.88360298				(101,153)		(101,153)		(101,153)			35,230		0003
GBP/L 1463487.74 USD-S1162143.84GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025		1,463,488	0.794091955				(36,371)		(36,371)		(36,371)			5,564		0003
EUR/L 2595617.55 USD-S2250000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		2,595,618	0.866845734				30,725		30,725		30,725			23,853		0003
EUR/S 10407062.50 USD-L9125000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		10,407,063	0.876808417				(138,654)		(138,654)		(138,654)			80,567		0003
EUR/L 1429906.25 USD-S1293740.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	06/16/2025		1,429,906	0.90477268				25,054		25,054		25,054			3,284		0003
GBP/L 1896910.74 USD-S1491164.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		1,896,911	0.786101722				(28,352)		(28,352)		(28,352)			5,874		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO ReInv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,122,525	0.807297974				790,307		790,307		790,307			32,016		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		3,716,100	0.807297974				411,175		411,175		411,175			16,873		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO ReInv6m HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		18,580,500	0.807297974				2,055,876		2,055,876		2,055,876			84,365		0003
EUR/L 12983940.00 USD-S10600000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		12,983,940	0.816393175				1,536,672		1,536,672		1,536,672			13,160		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/15/2025		3,320,730	0.813074234				385,458		385,458		385,458			8,948		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		9,878,400	0.809847749				1,124,857		1,124,857		1,124,857			36,378		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		8,349,917	0.802403165				945,454		945,454		945,454			40,883		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.805465567				1,291,731		1,291,731		1,291,731			70,516		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO ReInv6m PRVD 3A CR XS2356225990	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.797654004				1,801,535		1,801,535		1,801,535			91,144		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO ReInv6m BBAME 2A D XS2385782649	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		8,202,350	0.792455821				895,452		895,452		895,452			54,939		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO ReInv6m BECLO 10A DR XS2398805254	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.800977834				1,257,640		1,257,640		1,257,640			74,814		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.805412371				1,185,596		1,185,596		1,185,596			83,416		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		30,365,300	0.80684202				2,859,529		2,859,529		2,859,529			203,386		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 44308550.00 USD-S35750000.00EUR	CLO Reinv6m RRME 5A CRN XS2406903810	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		44,308,550	0.80684202				4,172,578		4,172,578		4,172,578			296,778		0003
EUR/L 856407.76 USD-S714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		856,408	0.834028361				81,623		81,623		81,623			1,967		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				27,647		27,647		27,647			2,166		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2022	09/30/2027		13,345,050	0.80554213				1,137,752		1,137,752		1,137,752			105,531		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				768,221		768,221		768,221			74,480		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,517,240	0.873973082				23,593		23,593		23,593			21,650		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,288,400	0.873973082				21,448		21,448		21,448			19,682		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/16/2023	07/19/2028		3,857,130	0.88148442				8,203		8,203		8,203			35,056		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	10/15/2027		1,125,550	0.888454533				(471)		(471)		(471)			8,974		0003
GBP/L 2509387.70 USD-S2062013.30GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		2,509,388	0.821719697				(151,839)		(151,839)		(151,839)			9,540		0003
EUR/L 2371060.00 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	09/28/2026		2,371,060	0.868809731				80,738		80,738		80,738			14,500		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				35,385		35,385		35,385			8,845		0003
EUR/S 6614439.00 USD-L6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		6,614,439	0.907106408				(6,396)		(6,396)		(6,396)			33,745		0003
EUR/S 15433691.00 USD-L14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		15,433,691	0.907106408				(14,924)		(14,924)		(14,924)			78,738		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025		1,531,019	0.800800801				(51,232)		(51,232)		(51,232)			5,902		0003
EUR/L 354478.26 USD-S321187.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025		354,478	0.906084367				6,329		6,329		6,329			629		0003
EUR/L 555920.80 USD-S500266.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		555,921	0.89988752				8,998		8,998		8,998			2,052		0003
EUR/L 1410093.81 USD-S1255593.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026		1,410,094	0.890432304				21,512		21,512		21,512			7,759		0003
GBP/L 392362.56 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		392,363	0.786287152				(5,836)		(5,836)		(5,836)			1,449		0003
GBP/L 1851295.01 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		1,851,295	0.786287152				(27,070)		(27,070)		(27,070)			7,364		0003
SEK/L 2167419.97 USD-S21938624.94SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025		2,167,420	10.122				(26,230)		(26,230)		(26,230)			4,978		0003
EUR/S 4444600.00 USD-L4000000.00EUR	CLO Reinv6m CLNPK 1A CE XS1622862263	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	06/12/2026		4,444,600	0.899968501				(21,680)		(21,680)		(21,680)			24,344		0003
GBP/L 216725.50 USD-S171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/06/2024	11/03/2025		216,726	0.791792798				(4,733)		(4,733)		(4,733)			836		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				501,363		501,363		501,363			45,414		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.830702775				868,761		868,761		868,761			94,591		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		407,717	0.851933882				24,064		24,064		24,064			2,096		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.919058516				(125,888)		(125,888)		(125,888)			32,914		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 10138787.50 USD-S9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.900009				(107,125)		(107,125)		(107,125)			78,490		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		2,645,046	0.945163093				(103,867)		(103,867)		(103,867)			13,494		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		2,173,836	0.966034236				(142,209)		(142,209)		(142,209)			12,503		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.954699508				(163,432)		(163,432)		(163,432)			18,147		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.953307022				(230,260)		(230,260)		(230,260)			26,348		0003
EUR/L 2552541.50 USD-S2500000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		2,552,542	0.979416006				(146,430)		(146,430)		(146,430)			2,587		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.961661443				(234,913)		(234,913)		(234,913)			23,945		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.963948332				(279,994)		(279,994)		(279,994)			26,708		0003
EUR/L 1812597.50 USD-S1750000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.965465306				(117,707)		(117,707)		(117,707)			10,458		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(138,483)		(138,483)		(138,483)			12,278		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.947863714				(724,857)		(724,857)		(724,857)			94,668		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				(34,189)		(34,189)		(34,189)			4,507		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO Reinv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		7,082,205	0.917793258				(274,606)		(274,606)		(274,606)			64,367		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.90098207				43,484		43,484		43,484			21,259		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO Reinv6m VOYE 2A CR XS2357478044	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.905879156				(4,332)		(4,332)		(4,332)			15,048		0003
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		3,872,681	0.817594637				(211,663)		(211,663)		(211,663)			14,722		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				125,221		125,221		125,221			9,613		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/20/2023	04/15/2027		1,678,050	0.893894699				68		68		68			11,987		0003
GBP/S 556167.12 USD-L451471.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2023	06/11/2025		556,167	0.811754208				26,855		26,855		26,855			1,235		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		403,413	10.14690012				12,535		12,535		12,535			2,138		0003
EUR/L 1157500.00 USD-S1000000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,157,500	0.863930886				28,772		28,772		28,772			9,213		0003
EUR/S 7347367.50 USD-L6225000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		7,347,368	0.847242227				(255,936)		(255,936)		(255,936)			64,639		0003
GBP/L 219318.92 USD-S172183.65GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025		219,319	0.78508343				(2,901)		(2,901)		(2,901)			834		0003
EUR/L 562781.99 USD-S508545.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		562,782	0.903628064				9,616		9,616		9,616			1,524		0003
EUR/L 556344.11 USD-S498627.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		556,344	0.896258127				8,710		8,710		8,710			2,484		0003
EUR/L 1398050.08 USD-S1249765.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026		1,398,050	0.893934658				21,435		21,435		21,435			6,845		0003
GBP/L 419827.18 USD-S330182.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025		419,827	0.786472686				(6,585)		(6,585)		(6,585)			439		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1958328.77 USD-S1540172.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025		1,958,329	0.786472672				(30,633)		(30,633)		(30,633)			3,476		0003
GBP/L 404462.70 USD-S318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		404,463	0.786348976				(6,229)		(6,229)		(6,229)			1,095		0003
GBP/L 419463.98 USD-S330182.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025		419,464	0.787153667				(6,948)		(6,948)		(6,948)			439		0003
SEK/L 865865.58 USD-S8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		865,866	10.02190002				(12,647)		(12,647)		(12,647)			4,239		0003
EUR/S 2555325.00 USD-L2250000.00EUR	CLO Reinv6m MDPKE 20A B1 XS2507606809	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,555,325	0.88051422				(53,829)		(53,829)		(53,829)			15,868		0003
EUR/L 7449180.00 USD-S6000000.00EUR	CLO Reinv6m HNLY 4A D XS2291283294	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	01/26/2026		7,449,180	0.805457782				838,778		838,778		838,778			33,823		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,685,758	0.813943835				445,947		445,947		445,947			3,736		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				297,298		297,298		297,298			2,491		0003
EUR/L 3717741.30 USD-S3010000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		3,717,741	0.809631375				437,628		437,628		437,628			11,388		0003
EUR/L 10217212.50 USD-S8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		10,217,213	0.807460939				1,189,451		1,189,451		1,189,451			37,626		0003
EUR/L 2464000.00 USD-S2000000.00EUR	CLO Reinv6m ARBR 4A DRR XS2309835267	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		2,464,000	0.811688312				262,556		262,556		262,556			10,982		0003
EUR/L 18450000.00 USD-S15000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		18,450,000	0.81300813				1,940,112		1,940,112		1,940,112			82,228		0003
EUR/L 1649358.31 USD-S1348396.26EUR	Exeter Logistics June 2021 - 7200455	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		1,649,358	0.817527794				186,425		186,425		186,425			3,788		0003
EUR/L 26651937.50 USD-S21500000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		26,651,938	0.806695573				2,615,348		2,615,348		2,615,348			166,383		0003
EUR/L 15555400.00 USD-S14000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		15,555,400	0.900009				(164,356)		(164,356)		(164,356)			120,423		0003
EUR/L 146796.41 USD-S127405.32EUR	Summit Pool Mont Logistics June 2021 - 7200452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	06/02/2025		146,796	0.867904876				8,560		8,560		8,560			305		0003
GBP/L 230029.36 USD-S181011.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		230,029	0.786905854				(3,583)		(3,583)		(3,583)			874		0003
EUR/L 1240237.96 USD-S1120713.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		1,240,238	0.903628067				21,191		21,191		21,191			3,358		0003
EUR/L 1219336.07 USD-S1092839.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		1,219,336	0.896258125				19,090		19,090		19,090			5,444		0003
EUR/L 1225586.96 USD-S1094127.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		1,225,587	0.892737583				18,693		18,693		18,693			6,261		0003
EUR/L 1262552.38 USD-S1109789.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		1,262,552	0.879004965				19,513		19,513		19,513			9,025		0003
EUR/L 1695293.02 USD-S1484429.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027		1,695,293	0.875618405				26,856		26,856		26,856			12,836		0003
EUR/L 1256249.82 USD-S1108439.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		1,256,250	0.882339963				19,416		19,416		19,416			8,414		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO Reinv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,432,200	0.807297974				826,602		826,602		826,602			33,124		0003
EUR/L 18006030.00 USD-S14700000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		18,006,030	0.816393175				2,131,045		2,131,045		2,131,045			18,251		0003
EUR/L 9064260.00 USD-S7400000.00EUR	CLO Reinv6m VOYE 3A C XS2125181581	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		9,064,260	0.816393175				1,072,771		1,072,771		1,072,771			9,187		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		11,981,707	0.715665927				885,319		885,319		885,319			45,549		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8577625.29 USD-S6900000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		8,577,625	0.804418445				980,225		980,225		980,225			38,229		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO ReInv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		1,557,820	0.802403163				176,391		176,391		176,391			7,627		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A D XS2336489146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				710,022		710,022		710,022			31,866		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A C XS2336489062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				710,022		710,022		710,022			31,866		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		13,108,200	0.801025312				1,463,708		1,463,708		1,463,708			69,464		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO ReInv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		20,193,338	0.798530704				2,277,670		2,277,670		2,277,670			110,982		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.795671547				1,105,447		1,105,447		1,105,447			62,436		0003
EUR/L 5263935.00 USD-S4350000.00EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,263,935	0.826377985				564,342		564,342		564,342			6,462		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO ReInv6m BECLO 10A CR XS2398805098	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.800977834				801,501		801,501		801,501			47,680		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		14,684,392	0.799488327				1,553,136		1,553,136		1,553,136			91,511		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		14,151,200	0.791452315				1,485,099		1,485,099		1,485,099			103,434		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				2,495,476		2,495,476		2,495,476			88,679		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.805412371				1,567,358		1,567,358		1,567,358			110,276		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025		698,853	0.822777103				69,855		69,855		69,855			2,587		0003
GBP/L 1849839.36 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		1,849,839	0.786905886				(28,525)		(28,525)		(28,525)			7,358		0003
SEK/L 292747.55 USD-S2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		292,748	9.990300141				(4,001)		(4,001)		(4,001)			1,557		0003
EUR/S 4440488.80 USD-L3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026		4,440,489	0.886839305				(68,603)		(68,603)		(68,603)			26,980		0003
GBP/L 416755.01 USD-S327468.86GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		416,755	0.785758664				(5,875)		(5,875)		(5,875)			1,584		0003
EUR/S 11283653.70 USD-L9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		11,283,654	0.877375384				(111,885)		(111,885)		(111,885)			91,450		0003
EUR/S 8273148.00 USD-L7240000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,273,148	0.875120329				(106,984)		(106,984)		(106,984)			66,313		0003
EUR/S 4487400.00 USD-L4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		4,487,400	0.891384766				1,627		1,627		1,627			33,936		0003
EUR/L 954541.02 USD-S875369.94EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2024	06/02/2025		954,541	0.917058483				4,756		4,756		4,756			1,983		0003
GBP/L 415846.97 USD-S327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025		415,847	0.787243755				(6,640)		(6,640)		(6,640)			1,603		0003
EUR/S 75882.97 USD-L68056.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		75,883	0.896860916				(812)		(812)		(812)			388		0003
EUR/S 2281426.00 USD-L2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		2,281,426	0.876644695				(15,182)		(15,182)		(15,182)			19,622		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 3630080.00 USD-L3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		3,630,080	0.881523272				(45,378)		(45,378)		(45,378)			26,122		0003
EUR/S 2244538.80 USD-L2000000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/23/2024	04/15/2025		2,244,539	0.891051649				(80,398)		(80,398)		(80,398)			2,275		0003
SEK/L 1575492.85 USD-S15812591.55SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025		1,575,493	10.03660001				(2,625)		(2,625)		(2,625)			2,766		0003
SEK/S 2189090.28 USD-L21938624.94SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	06/16/2025		2,189,090	10.02179999				4,560		4,560		4,560			5,027		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025		5,381,760	0.891901534				(792,318)		(792,318)		(792,318)			22,755		0003
EUR/S 7807905.00 USD-L7000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		7,807,905	0.896527301				(233,413)		(233,413)		(233,413)			7,914		0003
EUR/S 16396600.50 USD-L14700000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		16,396,601	0.896527301				(490,168)		(490,168)		(490,168)			16,620		0003
EUR/S 7949900.00 USD-L7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		7,949,900	0.88051422				(167,467)		(167,467)		(167,467)			49,367		0003
GBP/L 971190.63 USD-S763121.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		971,191	0.785758662				(13,691)		(13,691)		(13,691)			3,692		0003
GBP/L 579553.69 USD-S463108.12GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025		579,554	0.799077166				(18,132)		(18,132)		(18,132)			2,203		0003
EUR/S 8433706.00 USD-L7400000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		8,433,706	0.877431582				(90,478)		(90,478)		(90,478)			67,419		0003
GBP/S 11591986.63 USD-L9122506.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/11/2025		11,591,987	0.786966575				188,657		188,657		188,657			25,742		0003
GBP/L 244346.97 USD-S192178.26GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		244,347	0.786497414				(3,678)		(3,678)		(3,678)			929		0003
EUR/S 7231360.00 USD-L6400000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		7,231,360	0.885034074				(18,059)		(18,059)		(18,059)			58,209		0003
EUR/S 53028.00 USD-L48255.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025		53,028	0.910000943				(809)		(809)		(809)			56		0003
EUR/S 340853.98 USD-L307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		340,854	0.902038609				(4,179)		(4,179)		(4,179)			1,356		0003
EUR/S 97210.19 USD-L86118.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	06/16/2026		97,210	0.88589653				(1,971)		(1,971)		(1,971)			535		0003
SEK/S 136386830.86 USD-L1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		136,386,831	9.8765				275,251		275,251		275,251			722,750		0003
SEK/S 296045.74 USD-L2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		296,046	9.879000083				703		703		703			1,575		0003
EUR/S 2797200.00 USD-L2500000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2024	04/15/2025		2,797,200	0.893750894				(92,024)		(92,024)		(92,024)			2,835		0003
EUR/S 8039376.00 USD-L7200000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025		8,039,376	0.895591897				(248,470)		(248,470)		(248,470)			8,149		0003
EUR/S 6691744.80 USD-L6000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025		6,691,745	0.89662714				(199,323)		(199,323)		(199,323)			6,783		0003
EUR/S 5601025.00 USD-L5000000.00EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2025		5,601,025	0.892693748				(134,978)		(134,978)		(134,978)			20,626		0003
EUR/S 5033362.50 USD-L4500000.00EUR	CLO Reinv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		5,033,363	0.894034554				(113,920)		(113,920)		(113,920)			18,536		0003
EUR/S 3914837.50 USD-L3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,914,838	0.894034554				(88,605)		(88,605)		(88,605)			14,417		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 4263911.86 USD-L3825000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025		4,263,912	0.897063571				(123,436)		(123,436)		(123,436)			5,234		0003
EUR/S 224579.00 USD-L200000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025		224,579	0.890555217				(7,043)		(7,043)		(7,043)			605		0003
EUR/S 4864170.00 USD-L4350000.00EUR	CLO Reinv6m HARVT 23A D XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	04/22/2025		4,864,170	0.894294402				(155,394)		(155,394)		(155,394)			5,971		0003
EUR/S 14561716.00 USD-L13000000.00EUR	CLO Reinv6m RRME 6A C XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2025		14,561,716	0.892751926				(349,994)		(349,994)		(349,994)			53,625		0003
EUR/S 7200941.25 USD-L6450000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		7,200,941	0.895716237				(149,741)		(149,741)		(149,741)			26,518		0003
GBP/L 78326.11 USD-S61020.65GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		78,326	0.77905886				(450)		(450)		(450)			266		0003
EUR/L 24437.91 USD-S22453.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025		24,438	0.918779879				141		141		141			26		0003
EUR/L 63768.37 USD-S57813.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2025		63,768	0.906618281				371		371		371			269		0003
EUR/S 1439448.97 USD-L1292608.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	06/16/2026		1,439,449	0.897988506				(9,931)		(9,931)		(9,931)			7,920		0003
EUR/L 704032.15 USD-S647540.10EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		704,032	0.919759275				(10,489)		(10,489)		(10,489)			3,634		0003
EUR/S 3382500.00 USD-L3000000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/13/2024	07/19/2028		3,382,500	0.88691796				25,744		25,744		25,744			30,742		0003
EUR/S 25566556.00 USD-L22700000.00EUR	CLO Reinv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		25,566,556	0.88787868				217,908		217,908		217,908			232,172		0003
EUR/S 2255360.00 USD-L2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		2,255,360	0.88677639				16,713		16,713		16,713			20,481		0003
GBP/L 46379736.00 USD-S37350000.00GBP	19-24 Dering Street - 7200520	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2025	10/01/2025		46,379,736	0.805308594				(1,834,095)		(1,834,095)		(1,834,095)			164,650		0003
EUR/L 37325425.30 USD-S33800077.24EUR	Summit Pool Mont Logistics June 2021 - 7200452	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/24/2024	06/02/2025		37,325,425	0.905551028				652,014		652,014		652,014			77,535		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				297,298		297,298		297,298			2,491		0003
EUR/L 9822371.33 USD-S7952500.00EUR	CLO Reinv6m CORDA 4A DRRR XS2298981320	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		9,822,371	0.809631374				1,156,226		1,156,226		1,156,226			30,088		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.807460939				1,153,407		1,153,407		1,153,407			36,486		0003
EUR/S 3395775.00 USD-L3000000.00EUR	CLO PALMP 1A C XS1566964638	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		3,395,775	0.883450759				(48,026)		(48,026)		(48,026)			22,814		0003
EUR/S 8974800.00 USD-L8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		8,974,800	0.891384766				3,253		3,253		3,253			67,872		0003
EUR/L 251441.29 USD-S228230.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025		251,441	0.907688113				3,610		3,610		3,610			577		0003
EUR/S 111680.25 USD-L100233.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	06/16/2025		111,680	0.897504975				(2,838)		(2,838)		(2,838)			256		0003
EUR/S 102922.97 USD-L91756.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	12/16/2025		102,923	0.891504005				(2,304)		(2,304)		(2,304)			434		0003
EUR/S 105400.96 USD-L93664.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	03/16/2026		105,401	0.888651963				(2,229)		(2,229)		(2,229)			516		0003
SEK/S 1300483.67 USD-L12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		1,300,484	9.93990003				3,567		3,567		3,567			5,488		0003
SEK/S 876305.81 USD-L8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		876,306	9.902499985				2,207		2,207		2,207			4,291		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 7048944.00 USD-L6300000.00EUR	CLO ReInv6m CGMSE 2020-1A C XS2115127768	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2024	04/15/2025		7,048,944	0.893750894				(231,901)		(231,901)		(231,901)			7,145		0003
EUR/S 3352716.00 USD-L3000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		3,352,716	0.894796935				(106,505)		(106,505)		(106,505)			3,398		0003
EUR/S 14481994.80 USD-L13000000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		14,481,995	0.897666391				(415,081)		(415,081)		(415,081)			14,679		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		8,663,725	0.894534395				(191,352)		(191,352)		(191,352)			31,905		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.895716237				(185,725)		(185,725)		(185,725)			32,891		0003
EUR/S 2621413.25 USD-L2350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	07/15/2025		2,621,413	0.896463005				(65,365)		(65,365)		(65,365)			7,063		0003
GBP/L 4181496.31 USD-S3202925.90GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025		4,181,496	0.76597602				47,813		47,813		47,813			15,896		0003
EUR/S 11449800.00 USD-L10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	10/20/2027		11,449,800	0.873377701				(170,465)		(170,465)		(170,465)			91,530		0003
EUR/L 25499.18 USD-S23312.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025		25,499	0.914243909				141		141		141			69		0003
GBP/L 45989975.95 USD-S35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/08/2024	10/01/2025		45,989,976	0.773305494				81,242		81,242		81,242			163,266		0003
GBP/L 1633084.95 USD-S1305274.31GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		1,633,085	0.799269083				(51,497)		(51,497)		(51,497)			6,208		0003
EUR/L 592067.99 USD-S537647.82EUR	Summit Pool Mont Logistics June 2021 - 7200452	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/04/2024	06/02/2025		592,068	0.908084593				8,715		8,715		8,715			1,230		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		5,528,637	0.813943835				668,920		668,920		668,920			5,604		0003
EUR/L 4545768.20 USD-S3700000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		4,545,768	0.813943835				550,001		550,001		550,001			4,608		0003
EUR/L 311760.50 USD-S260017.10EUR	Exeter Logistics June 2021 - 7200455	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		311,761	0.834028365				29,713		29,713		29,713			716		0003
GBP/L 3269158.36 USD-S2441674.78GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/26/2021	10/28/2025		3,269,158	0.746881769				112,859		112,859		112,859			12,428		0003
EUR/L 12145100.00 USD-S11000000.00EUR	CLO TERM ARESE 11A DR XS2333702749	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		12,145,100	0.905715062				72,923		72,923		72,923			55,510		0003
EUR/S 5821987.50 USD-L5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027		5,821,988	0.901753911				58,909		58,909		58,909			43,258		0003
EUR/L 1127890.00 USD-S1000000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		1,127,890	0.886611283				(1,849)		(1,849)		(1,849)			9,441		0003
GBP/L 39918.57 USD-S31339.41GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025		39,919	0.785083484				(528)		(528)		(528)			152		0003
EUR/S 15967000.00 USD-L14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		15,967,000	0.876808417				(212,729)		(212,729)		(212,729)			123,609		0003
GBP/L 604850.81 USD-S478352.80GBP	iQ Pool I 7200423	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		604,851	0.790860807				(12,889)		(12,889)		(12,889)			1,062		0003
EUR/L 1287725.67 USD-S1168376.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025		1,287,726	0.907317519				23,393		23,393		23,393			1,348		0003
EUR/L 634174.91 USD-S564689.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026		634,175	0.89043231				9,675		9,675		9,675			3,489		0003
GBP/L 44298.86 USD-S34870.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025		44,299	0.787153665				(734)		(734)		(734)			46		0003
EUR/L 67656.18 USD-S60743.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		67,656	0.89782722				747		747		747			331		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 104348.22 USD-S93267.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		104,348	0.893814863				1,071		1,071		1,071			593		0003
EUR/L 86523.11 USD-S77080.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		86,523	0.890868578				839		839		839			538		0003
EUR/S 48772.72 USD-L43779.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2025		48,773	0.897617767				(1,234)		(1,234)		(1,234)			112		0003
EUR/S 3717017.50 USD-L3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,717,018	0.894534395				(82,096)		(82,096)		(82,096)			13,688		0003
SEK/S 189458.47 USD-L1867245.85SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		189,458	9.855700038				(17)		(17)		(17)			1,004		0003
EUR/S 577250.00 USD-L500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	04/15/2027		577,250	0.866175834				(16,625)		(16,625)		(16,625)			4,124		0003
EUR/S 1161000.00 USD-L1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		1,161,000	0.861326443				(31,843)		(31,843)		(31,843)			9,256		0003
GBP/L 82730.50 USD-S64421.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025		82,731	0.778694919				(463)		(463)		(463)			184		0003
EUR/S 1132000.00 USD-L1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592 ...	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,132,000	0.883392226				(5,521)		(5,521)		(5,521)			9,010		0003
EUR/L 32182.41 USD-S29320.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... KB1H1DSPRFMYMCUFXT09	11/07/2024	09/16/2025		32,182	0.911078754				177		177		177			109		0003
EUR/L 26927433.41 USD-S24345143.99EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026		26,927,433	0.90410191				64,048		64,048		64,048			138,993		0003
GBP/L 1070850.91 USD-S848262.97GBP	Patrizia London - 7200445	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	10/28/2025		1,070,851	0.792139188				(23,914)		(23,914)		(23,914)			4,071		0003
EUR/S 2345910.00 USD-L2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		2,345,910	0.895175007				18,231		18,231		18,231			18,843		0003
EUR/S 1090766.60 USD-L1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,090,767	0.916786414				26,979		26,979		26,979			7,526		0003
EUR/L 903642.30 USD-S846639.74EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	04/24/2026		903,642	0.936919111				(30,573)		(30,573)		(30,573)			4,664		0003
EUR/L 9050336.11 USD-S8725662.08EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY ... KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025		9,050,336	0.964125749				(407,256)		(407,256)		(407,256)			15,889		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,685,758	0.813943835				445,947		445,947		445,947			3,736		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		5,528,637	0.813943835				668,920		668,920		668,920			5,604		0003
EUR/S 12939777.06 USD-L10881992.31EUR	Exeter Logistics June 2021 - 7200455	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		12,939,777	0.840972164				(1,136,767)		(1,136,767)		(1,136,767)			29,716		0003
GBP/L 266371.61 USD-S211523.55GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025		266,372	0.794091945				(6,620)		(6,620)		(6,620)			1,013		0003
GBP/L 5459436.37 USD-S4317654.28GBP	iQ Pool I 7200423	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		5,459,436	0.790860812				(116,335)		(116,335)		(116,335)			9,585		0003
GBP/L 190165.64 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		190,166	0.786905931				(2,932)		(2,932)		(2,932)			756		0003
GBP/L 105485.43 USD-S84291.00GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025		105,485	0.799077181				(3,300)		(3,300)		(3,300)			401		0003
EUR/L 201892.83 USD-S183023.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		201,893	0.906536156				2,811		2,811		2,811			547		0003
EUR/L 62035.32 USD-S55507.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		62,035	0.894774622				648		648		648			341		0003
EUR/S 44815.02 USD-L39957.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	12/16/2025		44,815	0.891615133				(998)		(998)		(998)			189		0003
EUR/S 1345912.03 USD-L1191642.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2026		1,345,912	0.885378853				(26,383)		(26,383)		(26,383)			7,653		0003
EUR/S 1330473.45 USD-L1166815.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2027		1,330,473	0.876992968				(23,340)		(23,340)		(23,340)			9,510		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2230581.60 USD-L2000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	08/30/2024	04/15/2025		2,230,582	0.89662714				(66,441)		(66,441)		(66,441)			2,261		0003
EUR/S 5019367.50 USD-L4500000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		5,019,368	0.896527301				(150,051)		(150,051)		(150,051)			5,088		0003
GBP/S 6552125.00 USD-L5000000.00GBP	iQ Pool I 7200423	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIWXH05	09/04/2024	05/15/2025		6,552,125	0.763111204				(95,180)		(95,180)		(95,180)			11,503		0003
EUR/S 3717017.50 USD-L3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,717,018	0.894534395				(82,096)		(82,096)		(82,096)			13,688		0003
EUR/S 1556500.00 USD-L1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/06/2024	10/12/2027		1,556,500	0.883392226				(7,591)		(7,591)		(7,591)			12,389		0003
EUR/L 24248.31 USD-S21878.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/07/2024	03/16/2026		24,248	0.902282675				149		149		149			119		0003
BRL/L 1100031.50 USD-S6154016.24BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2025		1,100,032	5.594400015				18,927		18,927		18,927			1,115		0003
BRL/L 413372.82 USD-S3408754.97BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2030		413,373	8.246200053				31,726		31,726		31,726			4,867		0003
BRL/L 331376.01 USD-S3045975.11BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2032		331,376	9.19189989				28,162		28,162		28,162			4,398		0003
BRL/L 891683.55 USD-S6374467.33BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	10/16/2028		891,684	7.148799964				62,203		62,203		62,203			8,398		0003
BRL/S 412331.23 USD-L3287558.14BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIWXH05	10/05/2023	04/15/2031		412,331	7.973100024				(52,517)		(52,517)		(52,517)			5,068		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				525,905		525,905		525,905			44,005		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	02/23/2022	04/15/2027		4,401,360	0.817929004				347,097		347,097		347,097			31,440		0003
EUR/L 4349600.00 USD-S4000000.00EUR	CLO ReInv6m JUBIL 2021-25A B1 XS2402444033	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	07/15/2022	11/16/2026		4,349,600	0.919624793				(91,945)		(91,945)		(91,945)			27,767		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO ReInv6m NWDSE 2020-21X B1R XS2345832807	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	07/18/2022	06/15/2026		3,809,050	0.918864284				(53,485)		(53,485)		(53,485)			20,934		0003
GBP/L 42913750.67 USD-S34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	08/01/2022	06/11/2025		42,913,751	0.80411708				(1,661,441)		(1,661,441)		(1,661,441)			95,298		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.897666068				(32,999)		(32,999)		(32,999)			26,644		0003
GBP/S 352719.33 USD-L269025.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	08/08/2022	06/11/2025		352,719	0.762718335				(5,054)		(5,054)		(5,054)			783		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		9,747,458	0.93101201				(432,837)		(432,837)		(432,837)			78,130		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.969555943				(1,055,656)		(1,055,656)		(1,055,656)			93,971		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	10/03/2022	01/15/2027		1,939,540	0.953834414				(114,599)		(114,599)		(114,599)			12,991		0003
EUR/L 3937837.50 USD-S3825000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		3,937,838	0.971345313				(192,825)		(192,825)		(192,825)			4,834		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.958313368				(177,873)		(177,873)		(177,873)			17,781		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.950977129				(142,302)		(142,302)		(142,302)			17,260		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO ReInv6m SNOPE 2A B1R XS2439760062	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.962463908				(122,202)		(122,202)		(122,202)			12,295		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6259991.40 USD-S6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.95846777				(453,397)		(453,397)		(453,397)			50,042		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.967211529				(102,764)		(102,764)		(102,764)			8,827		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.963762529				(201,593)		(201,593)		(201,593)			18,702		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	B1	Currency	JPMORGAN CHASE ... 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(73,034)		(73,034)		(73,034)			6,261		0003
EUR/S 1348737.76 USD-L1197536.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2026		1,348,738	0.887894449				(27,777)		(27,777)		(27,777)			6,890		0003
EUR/S 1339249.58 USD-L1181767.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2026		1,339,250	0.882410036				(25,572)		(25,572)		(25,572)			8,324		0003
EUR/S 2679792.00 USD-L2400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025		2,679,792	0.895591897				(82,823)		(82,823)		(82,823)			2,716		0003
EUR/S 9222675.00 USD-L8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		9,222,675	0.894534395				(203,698)		(203,698)		(203,698)			33,964		0003
GBP/L 297240.25 USD-S237574.94GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE ... O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		297,240	0.799269076				(9,373)		(9,373)		(9,373)			1,130		0003
EUR/L 14836865.78 USD-S14478522.35EUR	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NJHU748	01/13/2025	04/15/2025		14,836,866	0.975847768				(829,913)		(829,913)		(829,913)			15,039		0003
BRL/L 1031062.91 USD-S6205142.82BRL	Celse	D1	Currency	JPMORGAN CHASE ... G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2026		1,031,063	6.018200015				32,842		32,842		32,842			5,260		0003
BRL/L 357220.52 USD-S3166724.18BRL	Celse	D1	Currency	JPMORGAN CHASE ... G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2031		357,221	8.864899978				29,088		29,088		29,088			4,569		0003
BRL/S 1026802.71 USD-L6173137.92BRL	Celse	D1	Currency	JPMORGAN CHASE ... 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2026		1,026,803	6.012000027				(75,206)		(75,206)		(75,206)			6,376		0003
BRL/S 929608.38 USD-L5762642.34BRL	Celse	D1	Currency	JPMORGAN CHASE ... 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2027		929,608	6.198999992				(76,311)		(76,311)		(76,311)			6,641		0003
BRL/S 440800.58 USD-L3408754.97BRL	Celse	D1	Currency	JPMORGAN CHASE ... 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2030		440,801	7.733100011				(54,170)		(54,170)		(54,170)			5,190		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO ReInv6m NWDSE 2020-21A CR XS2345834332	B1	Currency	JPMORGAN CHASE ... ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		21,132,563	0.798530704				2,383,608		2,383,608		2,383,608			116,144		0003
EUR/L 207840.33 USD-S173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P3OI6NJZ34	11/15/2021	06/16/2025		207,840	0.834028362				19,809		19,809		19,809			477		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ... 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.744768014				3,286		3,286		3,286			554		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P3OI6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(437,447)		(437,447)		(437,447)			14,320		0003
GBP/L 9002640.00 USD-S8000000.00GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NJHU748	10/18/2022	07/23/2025		9,002,640	0.888628225				(1,316,408)		(1,316,408)		(1,316,408)			25,156		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P3OI6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				282,736		282,736		282,736			15,390		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ... 2IGI19DL770XOHC3ZE78	01/11/2023	01/11/2027		265,512	0.825729723				(15,350)		(15,350)		(15,350)			1,773		0003
EUR/L 11808500.00 USD-S9500000.00EUR	CLO ReInv6m OZLME 2A CR XS2334573701	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NJHU748	08/09/2021	01/15/2026		11,808,500	0.804505229				1,348,351		1,348,351		1,348,351			52,628		0003
EUR/L 6498450.00 USD-S5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		6,498,450	0.807884957				564,906		564,906		564,906			48,284		0003
GBP/L 6060773.72 USD-S4665004.40GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE ... 815DZWZKVSZI1NJHU748	04/26/2022	10/28/2025		6,060,774	0.769704433				34,789		34,789		34,789			23,041		0003
GBP/L 704872.46 USD-S576299.94GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		704,872	0.817594633				(38,525)		(38,525)		(38,525)			2,680		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1988121.80 USD-S1774000.00EUR	CLO Reinv6m ALME 5A C1R XS1852482758	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	03/20/2023	07/15/2027		1,988,122	0.892299456				(2,663)		(2,663)		(2,663)			15,044		0003
EUR/L 1591562.50 USD-S1375000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,591,563	0.863930886				39,561		39,561		39,561			12,668		0003
GBP/L 40880.03 USD-S32330.41GBP	iQ Pool I 7200423	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		40,880	0.790860721				(871)		(871)		(871)			72		0003
EUR/L 627167.58 USD-S562860.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6W8S6QX2D1J857QP30	02/22/2024	12/16/2025		627,168	0.897464662				9,940		9,940		9,940			2,647		0003
GBP/L 194941.63 USD-S153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		194,942	0.786101717				(2,914)		(2,914)		(2,914)			604		0003
GBP/L 190315.29 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		190,315	0.786287166				(2,783)		(2,783)		(2,783)			757		0003
GBP/L 75854.21 USD-S59603.10GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		75,854	0.785758628				(1,069)		(1,069)		(1,069)			288		0003
GBP/L 44473.95 USD-S34978.65GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		44,474	0.786497489				(669)		(669)		(669)			169		0003
EUR/L 430298.91 USD-S394609.26EUR	Summit Pool Mont Logistics June 2021 - 7200452	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/02/2024	06/02/2025		430,299	0.91705847				2,144		2,144		2,144			894		0003
EUR/L 115301.29 USD-S103409.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		115,301	0.896860998				1,234		1,234		1,234			589		0003
EUR/L 64456.54 USD-S57026.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		64,457	0.88472093				614		614		614			461		0003
EUR/S 45926.89 USD-L40818.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	03/16/2026		45,927	0.888762335				(966)		(966)		(966)			225		0003
EUR/S 42325.40 USD-L37500.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2026		42,325	0.886006511				(853)		(853)		(853)			233		0003
EUR/S 1332828.22 USD-L1172479.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	01/15/2027		1,332,828	0.879693161				(24,487)		(24,487)		(24,487)			8,927		0003
EUR/S 2230830.00 USD-L2000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		2,230,830	0.896527301				(66,689)		(66,689)		(66,689)			2,261		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		8,663,725	0.894534395				(191,352)		(191,352)		(191,352)			31,905		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.895716237				(185,725)		(185,725)		(185,725)			32,891		0003
EUR/L 14104.50 USD-S12850.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/07/2024	09/16/2025		14,105	0.911078734				78		78		78			48		0003
GBP/L 194907.19 USD-S154393.62GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	11/20/2024	10/28/2025		194,907	0.792139171				(4,353)		(4,353)		(4,353)			741		0003
BRL/L 1015960.55 USD-S5860466.86BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2025		1,015,961	5.768400023				29,879		29,879		29,879			3,741		0003
BRL/L 886725.93 USD-S7046988.31BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2030		886,726	7.947199999				67,871		67,871		67,871			9,957		0003
BRL/L 384842.80 USD-S3287558.14BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2031		384,843	8.542600095				30,438		30,438		30,438			4,731		0003
BRL/L 966611.70 USD-S6666817.55BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	04/17/2028		966,612	6.897099994				62,884		62,884		62,884			8,440		0003
BRL/S 1115524.90 USD-L6154016.24BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2025		1,115,525	5.516700022				(39,809)		(39,809)		(39,809)			1,131		0003
BRL/S 934042.63 USD-L6374467.33BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028		934,043	6.824599997				(99,476)		(99,476)		(99,476)			8,797		0003
BRL/S 941997.39 USD-L7046988.31BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030		941,997	7.480900037				(113,953)		(113,953)		(113,953)			10,578		0003
EUR/S 1669800.00 USD-L1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	03/05/2025	04/15/2027		1,669,800	0.898311175				9,273		9,273		9,273			11,928		0003
EUR/L 137913.29 USD-S130947.26EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	02/25/2025	05/19/2025		137,913	0.949489784				(4,051)		(4,051)		(4,051)			253		0003

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CAD/L 31653545.29 USD-S45191640.00CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/13/2025	09/19/2025		31,653,545	1.427696				(18,364)		(18,364)		(18,364)			108,645		0003
AUD/L 9465204.29 USD-S14882513.68AUD	Project Perth - 1BAN0V91P	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/17/2025	09/19/2025		9,465,204	1.572339405				155,633		155,633		155,633			32,488		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.810947466				(7,332)		(7,332)		(7,332)			330		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.830151089				41,823		41,823		41,823			3,988		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		85,032	0.776819656				88		88		88			568		0003
EUR/L 1221112.15 USD-S1098863.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		1,221,112	0.899887508				19,764		19,764		19,764			4,508		0003
EUR/L 1235176.55 USD-S1098374.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		1,235,177	0.889244586				18,925		18,925		18,925			7,023		0003
GBP/L 44337.22 USD-S34870.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025		44,337	0.78647263				(695)		(695)		(695)			46		0003
EUR/L 112530.06 USD-S102142.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025		112,530	0.907688132				1,615		1,615		1,615			258		0003
EUR/L 101220.39 USD-S91527.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		101,220	0.904240934				1,313		1,313		1,313			344		0003
EUR/L 168623.27 USD-S152297.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		168,623	0.903179199				2,122		2,122		2,122			623		0003
EUR/S 363107.16 USD-L320341.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		363,107	0.882223198				(3,277)		(3,277)		(3,277)			2,749		0003
EUR/S 1400123.78 USD-L1251160.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2025		1,400,124	0.893607135				(32,275)		(32,275)		(32,275)			5,169		0003
EUR/S 443231.29 USD-L387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	08/16/2027		443,231	0.873469244				(7,535)		(7,535)		(7,535)			3,418		0003
EUR/S 5476102.80 USD-L4900000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		5,476,103	0.894796935				(173,958)		(173,958)		(173,958)			5,551		0003
GBP/L 110260.54 USD-S84445.54GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	09/03/2024	10/28/2025		110,261	0.765872723				1,275		1,275		1,275			419		0003
EUR/S 4121798.52 USD-L3700000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		4,121,799	0.897666391				(118,139)		(118,139)		(118,139)			4,178		0003
GBP/L 761080.45 USD-S582969.37GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025		761,080	0.765976015				8,702		8,702		8,702			2,893		0003
GBP/L 297240.25 USD-S237574.94GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		297,240	0.799269076				(9,373)		(9,373)		(9,373)			1,130		0003
BRL/L 990777.44 USD-S6173137.92BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2026		990,777	6.230600002				41,216		41,216		41,216			6,153		0003
BRL/L 775702.70 USD-S5951191.12BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2029		775,703	7.672000007				58,625		58,625		58,625			8,269		0003
BRL/L 985545.02 USD-S7292934.59BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	04/16/2029		985,545	7.399899996				75,196		75,196		75,196			9,913		0003
EUR/L 7828399.45 USD-S7167945.00EUR	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/07/2025	06/13/2025		7,828,399	0.915633527				46,183		46,183		46,183			17,624		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(83,965)		(83,965)		(83,965)			8,920		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(172,273)		(172,273)		(172,273)			18,453		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(144,103)		(144,103)		(144,103)			16,455		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.944108761				(315,983)		(315,983)		(315,983)			42,864		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.944108761				(232,830)		(232,830)		(232,830)			31,584		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8389689.00 USD-S7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552886175	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.917793258				(325,302)		(325,302)		(325,302)			76,251		0003
GBP/S 333649.18 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	01/31/2023	06/11/2025		333,649	0.806243552				13,736		13,736		13,736			741		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	B1	Currency	JPMORGAN CHASE 21GI19DL770X0HC3ZE78	03/21/2023	01/15/2027		7,750,746	0.892817285				35,126		35,126		35,126			51,914		0003
GBP/S 331186.46 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/25/2023	06/11/2025		331,186	0.812238822				16,199		16,199		16,199			735		0003
EUR/S 36966144.50 USD-L33500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		36,966,145	0.906234622				(69,816)		(69,816)		(69,816)			188,590		0003
EUR/L 1476844.22 USD-S1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		1,476,844	0.949667616				(96,029)		(96,029)		(96,029)			12,155		0003
EUR/L 1364276.52 USD-S1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		1,364,277	0.94894667				(87,703)		(87,703)		(87,703)			11,229		0003
EUR/L 1730265.26 USD-S1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,730,265	0.946414037				(106,749)		(106,749)		(106,749)			14,241		0003
EUR/L 4850662.64 USD-S4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/30/2023	01/02/2029		4,850,663	0.943752359				(335,227)		(335,227)		(335,227)			47,039		0003
EUR/L 344974.28 USD-S311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		344,974	0.902242074				5,783		5,783		5,783			1,068		0003
EUR/S 8434500.00 USD-L7500000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/23/2024	06/15/2026		8,434,500	0.889205051				(140,472)		(140,472)		(140,472)			46,356		0003
SEK/L 1285648.13 USD-S12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		1,285,648	10.05459999				(18,402)		(18,402)		(18,402)			5,425		0003
EUR/S 1306055.00 USD-L1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,306,055	0.88051422				(27,512)		(27,512)		(27,512)			8,110		0003
BRL/S 384951.22 USD-L3166724.18BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031		384,951	8.226299893				(50,943)		(50,943)		(50,943)			4,924		0003
EUR/S 484710.00 USD-L467321.39EUR	Coupon Hedge CLO FMAN	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/10/2025	05/15/2025		484,710	0.964125745				21,811		21,811		21,811			851		0003
EUR/L 13712485.04 USD-S12453328.95EUR	Irish RPL UPB	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	03/17/2025	09/19/2025		13,712,485	0.908174478				116,737		116,737		116,737			47,066		0003
EUR/L 2789535.17 USD-S2565384.45EUR	Coupon Hedge CLO MJSD	B1	Currency	JPMORGAN CHASE G5GSEF7VJP5I7OUK5573	03/25/2025	06/30/2025		2,789,535	0.919645853				1,583		1,583		1,583			6,964		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO ReInv6m ANCHE 2A CR XS2320766236	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026		11,155,500	0.806776926				1,246,877		1,246,877		1,246,877			49,718		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		6,605,955	0.809875295				789,449		789,449		789,449			17,800		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		7,038,121	0.809875295				841,095		841,095		841,095			18,964		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		24,794,680	0.806624647				2,908,625		2,908,625		2,908,625			91,309		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		7,624,364	0.806624647				894,402		894,402		894,402			28,078		0003
EUR/L 3949755.28 USD-S3190000.00EUR	CLO ReInv6m HARVT 23A CE XS2112473553	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	07/29/2021	04/15/2025		3,949,755	0.807644974				504,704		504,704		504,704			4,003		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1099572.20 USD-S898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		1,099,572	0.817527799				124,284		124,284		124,284			2,525		0003
EUR/L 13050350.00 USD-$10550000.00EUR	CLO Reinv6m HNLY 3A DR XS2414937255	D1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		13,050,350	0.808407437				1,127,408		1,127,408		1,127,408			96,965		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.726374658				22,214		22,214		22,214			2,403		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.822639025				(46,926)		(46,926)		(46,926)			4,024		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		581,328	0.918442319				(6,553)		(6,553)		(6,553)			2,989		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.814846959				(6,167)		(6,167)		(6,167)			921		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.814846994				(7,123)		(7,123)		(7,123)			1,064		0003
EUR/L 1246523.63 USD-S1189430.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025		1,246,524	0.95419847				(38,705)		(38,705)		(38,705)			1,726		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		1,963,052	0.944822374				(69,502)		(69,502)		(69,502)			8,943		0003
EUR/L 1006929.17 USD-S963753.03EUR	Domi 2020-2 Class A-50136222	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2025		1,006,929	0.957120976				(35,301)		(35,301)		(35,301)			1,768		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025		1,040,364	0.950841494				(39,800)		(39,800)		(39,800)			4,138		0003
EUR/L 174657.65 USD-S167040.60EUR	Domi 2021-1 Class A-50136220	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/28/2022	06/16/2025		174,658	0.956388684				(6,306)		(6,306)		(6,306)			401		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2025		1,746,422	0.954034616				(70,979)		(70,979)		(70,979)			6,639		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO Reinv6m WILPK 1A C XS1699705643	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.891662951				(354)		(354)		(354)			3,921		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.887070591				(67,398)		(67,398)		(67,398)			72,518		0003
GBP/L 1793002.95 USD-S1444875.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		1,793,003	0.805841385				(72,880)		(72,880)		(72,880)			4,118		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	06/13/2023	01/11/2027		676,557	0.821287782				(35,498)		(35,498)		(35,498)			4,518		0003
GBP/L 11300674.53 USD-S8785411.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		11,300,675	0.777423618				(44,626)		(44,626)		(44,626)			25,952		0003
GBP/L 1370753.71 USD-S1065656.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		1,370,754	0.777423619				(5,413)		(5,413)		(5,413)			3,148		0003
EUR/L 388359.97 USD-S337235.13EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		388,360	0.868357081				17,803		17,803		17,803			1,763		0003
GBP/L 607984.51 USD-S491797.38GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025		607,985	0.808897878				(27,113)		(27,113)		(27,113)			1,396		0003
GBP/L 305549.71 USD-S244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	11/14/2023	01/11/2027		305,550	0.801571077				(8,783)		(8,783)		(8,783)			2,040		0003
EUR/L 1127582.97 USD-S997056.16EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,127,583	0.884241946				25,854		25,854		25,854			6,062		0003
GBP/L 4048928.71 USD-S3196728.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	01/17/2024	06/16/2025		4,048,929	0.789524588				(79,262)		(79,262)		(79,262)			9,298		0003
GBP/L 147665.32 USD-S117115.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		147,665	0.793115743				(2,742)		(2,742)		(2,742)			986		0003
GBP/L 50445191.89 USD-S39895125.44GBP	iQ Pool I 7200423	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		50,445,192	0.790860812				(1,074,935)		(1,074,935)		(1,074,935)			88,562		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026		5,009,063	0.818531555				(271,613)		(271,613)		(271,613)			23,850		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.814531236				(22,139)		(22,139)		(22,139)			3,334		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(16,980)		(16,980)		(16,980)			29,544		0003
GBP/L 2700156.84 USD-S2175898.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		2,700,157	0.805841382				(109,754)		(109,754)		(109,754)			6,201		0003
GBP/L 2053344.11 USD-S1636724.16GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		2,053,344	0.797101739				(60,288)		(60,288)		(60,288)			4,716		0003
EUR/L 14675.65 USD-S12714.99EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		14,676	0.866400466				638		638		638			76		0003
GBP/L 1466172.53 USD-S1185983.85GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025		1,466,173	0.808897879				(65,383)		(65,383)		(65,383)			3,367		0003
EUR/L 2809911.05 USD-S2529628.24EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,809,911	0.90025207				17,970		17,970		17,970			15,107		0003
GBP/L 3449028.41 USD-S2737028.71GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	02/15/2024	06/16/2025		3,449,028	0.793565139				(85,515)		(85,515)		(85,515)			7,921		0003
EUR/L 1303832.09 USD-S1162578.77EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,303,832	0.891662952				19,203		19,203		19,203			7,010		0003
EUR/L 3246810.84 USD-S2945888.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025		3,246,811	0.907317514				58,981		58,981		58,981			3,399		0003
EUR/L 674987.52 USD-S611595.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025		674,988	0.906084367				12,051		12,051		12,051			1,198		0003
EUR/L 3412768.67 USD-S3083873.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		3,412,769	0.903628065				58,312		58,312		58,312			9,239		0003
GBP/L 61443.98 USD-S48320.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	06/16/2025		61,444	0.786410809				(956)		(956)		(956)			141		0003
GBP/L 1365206.34 USD-S1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	07/16/2025		1,365,206	0.786348978				(21,024)		(21,024)		(21,024)			3,696		0003
GBP/L 60542.97 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	11/16/2026		60,543	0.785978124				(645)		(645)		(645)			387		0003
GBP/L 61390.83 USD-S48320.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025		61,391	0.787091655				(1,009)		(1,009)		(1,009)			141		0003
GBP/L 696197.63 USD-S547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		696,198	0.78702974				(11,240)		(11,240)		(11,240)			2,156		0003
GBP/L 59399.07 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		59,399	0.786843969				(883)		(883)		(883)			265		0003
EUR/L 1526816.45 USD-S1493000.00EUR	Domi 2020-1 Class C-50136236	B1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/14/2022	04/15/2025		1,526,816	0.97785166				(85,013)		(85,013)		(85,013)			1,548		0003
GBP/L 13719910.90 USD-S11949580.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	10/25/2022	06/16/2025		13,719,911	0.870966337				(1,705,262)		(1,705,262)		(1,705,262)			31,508		0003
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026		1,748,908	0.947328529				(70,339)		(70,339)		(70,339)			8,563		0003
EUR/L 177473.92 USD-S169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/31/2022	07/28/2025		177,474	0.957230899				(6,971)		(6,971)		(6,971)			507		0003
GBP/L 4097270.54 USD-S3418665.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		4,097,271	0.834376304				(317,274)		(317,274)		(317,274)			9,409		0003
GBP/L 14878084.49 USD-S12080289.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		14,878,084	0.811951932				(722,154)		(722,154)		(722,154)			34,168		0003
GBP/L 2989327.59 USD-S2420610.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		2,989,328	0.809750694				(136,599)		(136,599)		(136,599)			6,865		0003
GBP/L 3403742.66 USD-S2794993.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		3,403,743	0.821152898				(205,654)		(205,654)		(205,654)			7,817		0003
GBP/L 2198846.74 USD-S1767277.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025		2,198,847	0.803729304				(83,379)		(83,379)		(83,379)			5,050		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		285,971	10.14690007				8,886		8,886		8,886			1,515		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 716053.61 USD-L573682.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE	08/29/2023	06/16/2025		716,054	0.801172918				24,789		24,789		24,789			1,644		0003
GBP/L 177514.59 USD-S145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		177,515	0.82243606			(9,559)		(9,559)		(9,559)			1,185		0003
GBP/L 1387596.81 USD-S1141585.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE	2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025		1,387,597	0.822706705			(86,623)		(86,623)		(86,623)			3,187		0003
GBP/L 2690.30 USD-S2213.33GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE	2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025		2,690	0.822707505			(168)		(168)		(168)			6		0003
GBP/L 5354710.34 USD-S4233139.92GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE	G5GSEF7VJP5I70UK5573	12/18/2023	06/16/2025		5,354,710	0.790545081			(111,880)		(111,880)		(111,880)			12,297		0003
GBP/L 251794.35 USD-S198771.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	2IGI19DL770XOHC3ZE78	01/17/2024	01/11/2027		251,794	0.789421764			(3,557)		(3,557)		(3,557)			1,681		0003
GBP/L 12694307.21 USD-S10095478.62GBP	60 Curzon July 2022 - 7200568	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025		12,694,307	0.79527606			(343,197)		(343,197)		(343,197)			15,583		0003
GBP/L 122713.73 USD-S97326.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		122,714	0.793115734			(2,279)		(2,279)		(2,279)			819		0003
EUR/L 46841023.16 USD-S42518005.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	03/17/2025	09/19/2025		46,841,023	0.907708716			422,584		422,584		422,584			160,773		0003
EUR/L 400748.45 USD-S363081.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE	O2RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		400,748	0.906009643			110		110		110			2,069		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	JPMORGAN CHASE	ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026		24,226	0.825564428			(2,355)		(2,355)		(2,355)			108		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO Relnv6m PENTA 2018-5A B2R	D1	Currency	JPMORGAN CHASE	E57ODWZ7FF32TWEFA76	07/22/2021	10/15/2025		619,867	0.806624647			72,716		72,716		72,716			2,283		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO Relnv6m RKFPK 1A B	D1	Currency	JPMORGAN CHASE	XS2360920974	08/09/2021	01/15/2026		7,455,108	0.804817315			848,789		848,789		848,789			33,226		0003
EUR/S 8626518.03 USD-L7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		8,626,518	0.840972163			(757,845)		(757,845)		(757,845)			19,811		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE	IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		51,652,236	0.85193389			3,048,626		3,048,626		3,048,626			265,587		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE	ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,392,130	0.872981231			752,292		752,292		752,292			115,010		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE	IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		48,638,394	0.915700602			407,336		407,336		407,336			250,090		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE	IGJSJL3JD5P30I6NJZ34	08/01/2022	05/15/2026		91,852,492	9.954			(1,128,213)		(1,128,213)		(1,128,213)			486,750		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		75,040	0.863930926			(7,788)		(7,788)		(7,788)			501		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		31,583	0.863930923			(3,278)		(3,278)		(3,278)			211		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	JPMORGAN CHASE	969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,429,540	0.97933601			(98,071)		(98,071)		(98,071)			5,686		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		14,919,698	0.942862531			(557,562)		(557,562)		(557,562)			77,407		0003
EUR/L 184808.33 USD-S176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	JPMORGAN CHASE	ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025		184,808	0.953197997			(6,946)		(6,946)		(6,946)			627		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	JPMORGAN CHASE	ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025		532,957	0.95011876			(20,730)		(20,730)		(20,730)			2,245		0003
EUR/L 232292.26 USD-S223147.67EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	JPMORGAN CHASE	IGJSJL3JD5P30I6NJZ34	10/31/2022	04/28/2025		232,292	0.960633256			(9,338)		(9,338)		(9,338)			322		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.844844341			(32,675)		(32,675)		(32,675)			2,700		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 8033375.00 USD-L7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	B1	Currency	JPMORGAN CHASE 549300RMIWELPPHHFW54	03/20/2024	09/13/2027		8,033,375	0.871364775				(146,298)		(146,298)		(146,298)			62,933		0003
GBP/L 509337.31 USD-S401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		509,337	0.78909558				(9,350)		(9,350)		(9,350)			1,964		0003
SEK/S 4998789.03 USD-L52081383.19SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		4,998,789	10.41880001				285,116		285,116		285,116			26,490		0003
EUR/S 9774150.00 USD-L8500000.00EUR	CLO Reinv6m ARESE 16A B1 XS2465009590	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		9,774,150	0.869640838				(153,291)		(153,291)		(153,291)			81,816		0003
EUR/S 7186875.00 USD-L6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		7,186,875	0.869640838				(112,714)		(112,714)		(112,714)			60,159		0003
EUR/L 82799027.81 USD-S74978744.73EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	JPMORGAN CHASE KD3XUN7C6T14HNAYLU02	05/24/2024	06/02/2025		82,799,028	0.905551028				1,446,363		1,446,363		1,446,363			171,996		0003
GBP/L 509508.49 USD-S400727.11GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		509,508	0.786497414				(7,668)		(7,668)		(7,668)			1,937		0003
EUR/S 11863950.00 USD-L10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		11,863,950	0.885034074				(29,628)		(29,628)		(29,628)			95,499		0003
EUR/S 10657575.00 USD-L9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		10,657,575	0.891384766				3,863		3,863		3,863			80,598		0003
GBP/L 87818.73 USD-S69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025		87,819	0.787243792				(1,402)		(1,402)		(1,402)			339		0003
EUR/L 137614.25 USD-S123133.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		137,614	0.894774487				1,439		1,439		1,439			757		0003
EUR/S 48986.17 USD-L44407.73EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		48,986	0.906536069				(682)		(682)		(682)			133		0003
EUR/S 69795.23 USD-L62805.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		69,795	0.899847024				(818)		(818)		(818)			312		0003
EUR/S 1066370.70 USD-L958889.71EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	08/15/2024	06/02/2025		1,066,371	0.899208605				(25,966)		(25,966)		(25,966)			2,215		0003
EUR/S 103612.33 USD-L92676.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	09/16/2025		103,612	0.894454357				(2,451)		(2,451)		(2,451)			353		0003
SEK/L 134211240.36 USD-S1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025		134,211,240	10.0366				(223,619)		(223,619)		(223,619)			235,623		0003
SEK/S 1728524.87 USD-L17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025		1,728,525	9.979999981				5,195		5,195		5,195			5,881		0003
EUR/S 6146646.00 USD-L5500000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		6,146,646	0.894796935				(195,260)		(195,260)		(195,260)			6,230		0003
EUR/L 491443.49 USD-S443400.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		491,443	0.902242067				8,239		8,239		8,239			1,522		0003
EUR/L 4045812.28 USD-S3611848.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		4,045,812	0.892737579				61,708		61,708		61,708			20,668		0003
GBP/L 697019.52 USD-S547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		697,020	0.786101715				(10,418)		(10,418)		(10,418)			2,158		0003
GBP/L 59441.13 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	01/16/2026		59,441	0.786287206				(841)		(841)		(841)			265		0003
GBP/L 268313.24 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	02/17/2026		268,313	0.786287177				(3,730)		(3,730)		(3,730)			1,262		0003
GBP/L 60713.43 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		60,713	0.786101691				(732)		(732)		(732)			345		0003
GBP/L 60653.86 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		60,654	0.786101659				(708)		(708)		(708)			356		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 60570.00 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		60,570	0.786039954				(673)		(673)		(673)			376		0003
GBP/L 60485.37 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		60,485	0.78591633				(597)		(597)		(597)			405		0003
GBP/L 60858.04 USD-S47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		60,858	0.786967835				(970)		(970)		(970)			207		0003
GBP/L 479317.21 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		479,317	0.786905899				(7,391)		(7,391)		(7,391)			1,907		0003
SEK/L 1212183.54 USD-S12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025		1,212,184	10.0881				(16,812)		(16,812)		(16,812)			4,124		0003
SEK/L 911367.86 USD-S9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		911,368	10.05460003				(13,045)		(13,045)		(13,045)			3,846		0003
GBP/L 153248.94 USD-S119819.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		153,249	0.781860808				(771)		(771)		(771)			1,023		0003
EUR/L 125443.04 USD-S112899.87EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/11/2025		125,443	0.90000904				2,882		2,882		2,882			279		0003
EUR/L 213135.29 USD-S190742.16EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		213,135	0.894934668				4,604		4,604		4,604			787		0003
GBP/L 434522.77 USD-S340028.77GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		434,523	0.782533836				(4,151)		(4,151)		(4,151)			1,834		0003
EUR/L 655471.85 USD-S582382.81EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	03/19/2024	05/27/2026		655,472	0.888494006				11,949		11,949		11,949			3,524		0003
GBP/L 268123.37 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		268,123	0.786843982				(3,919)		(3,919)		(3,919)			1,261		0003
GBP/L 61129.88 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		61,130	0.786782012				(876)		(876)		(876)			299		0003
GBP/L 60670.48 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		60,670	0.78665819				(775)		(775)		(775)			345		0003
GBP/L 60567.02 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		60,567	0.786596402				(735)		(735)		(735)			366		0003
GBP/L 1273816.42 USD-S1003366.90GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025		1,273,816	0.787685638				(21,911)		(21,911)		(21,911)			2,925		0003
SEK/L 613793.19 USD-S6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		613,793	10.02189998				(8,965)		(8,965)		(8,965)			3,005		0003
SEK/L 207522.34 USD-S2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		207,522	9.990300177				(2,836)		(2,836)		(2,836)			1,104		0003
GBP/L 230254.35 USD-S180026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027		230,254	0.781860842				(1,158)		(1,158)		(1,158)			1,538		0003
EUR/L 119015.16 USD-S106653.97EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	09/15/2025		119,015	0.896137685				2,603		2,603		2,603			404		0003
EUR/L 28293.52 USD-S25286.91EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		28,294	0.893735032				608		608		608			112		0003
EUR/L 127830.70 USD-S108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		127,831	0.845522946				3,082		3,082		3,082			1,312		0003
EUR/L 131776.61 USD-S109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/17/2030		131,777	0.832847499				3,427		3,427		3,427			1,505		0003
EUR/L 136832.23 USD-S112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/16/2031		136,832	0.8210855				3,744		3,744		3,744			1,705		0003
GBP/L 168968.40 USD-S132254.54GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025		168,968	0.782717597				(1,789)		(1,789)		(1,789)			518		0003
GBP/L 1360568.01 USD-S1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		1,360,568	0.77555452				12,083		12,083		12,083			13,960		0003
GBP/L 878983.52 USD-S670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		878,984	0.763300511				23,661		23,661		23,661			12,596		0003
AUD/L 329450.00 USD-S500000.00AUD	Sapphire 2024-1 C 50208083	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		329,450	1.517680983				16,496		16,495		16,495			1,869		0003
AUD/L 7695.03 USD-S11696.35AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	04/11/2024	04/15/2025		7,695	1.519987576				387		387		387			8		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3591337.94 USD-S3300197.79EUR	Dutch Property Finance 2021-2 - Class A	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/26/2024	04/28/2025		3,591,338	0.918932678				17,797		17,797		17,797			4,973		0003
EUR/S 165577.66 USD-L149662.92EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	05/06/2024	10/28/2025		165,578	0.903883531				(1,859)		(1,859)		(1,859)			629		0003
EUR/S 21101.12 USD-L19309.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/25/2025		21,101	0.915097872				(196)		(196)		(196)			28		0003
EUR/L 1162314.78 USD-S1047602.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	01/16/2026		1,162,315	0.90130689				11,753		11,753		11,753			5,189		0003
EUR/L 382330.32 USD-S338435.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	02/16/2027		382,330	0.885190743				4,301		4,301		4,301			2,623		0003
GBP/L 3740887.99 USD-S2877327.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	07/15/2024	06/16/2025		3,740,888	0.769156221				25,166		25,166		25,166			8,591		0003
GBP/L 342255.52 USD-S263862.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		342,256	0.770950575				3,268		3,268		3,268			2,285		0003
EUR/L 1798625.27 USD-S1610883.27EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,798,625	0.895619169				18,628		18,628		18,628			9,670		0003
GBP/L 2515779.13 USD-S1946823.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	07/23/2024	06/16/2025		2,515,779	0.773845027				1,691		1,691		1,691			5,778		0003
GBP/L 650207.77 USD-S503160.05GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	07/23/2024	06/16/2025		650,208	0.773845028				437		437		437			1,493		0003
GBP/L 1378536.98 USD-S1066773.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	07/23/2024	06/16/2025		1,378,537	0.77384503				927		927		927			3,166		0003
EUR/L 64066.50 USD-S57863.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		64,067	0.903179197				806		806		806			237		0003
EUR/S 25662.98 USD-L23092.76EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		25,663	0.899847173				(301)		(301)		(301)			115		0003
EUR/S 53165.35 USD-L47363.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		53,165	0.890868583				(515)		(515)		(515)			330		0003
EUR/S 218725.60 USD-L196096.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025		218,726	0.896539363				(5,424)		(5,424)		(5,424)			592		0003
EUR/S 203301.09 USD-L181050.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2026		203,301	0.890551251				(4,457)		(4,457)		(4,457)			908		0003
EUR/L 1864679.78 USD-S1644274.63EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4ROTD8PU41	08/19/2024	05/27/2026		1,864,680	0.8818				47,786		47,786		47,786			10,025		0003
GBP/L 320990.19 USD-S248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		320,990	0.774143004				1,748		1,748		1,748			2,143		0003
GBP/L 464719.81 USD-S359759.59GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		464,720	0.774143005				2,531		2,531		2,531			3,103		0003
GBP/L 377731.38 USD-S298732.95GBP	iQ Pool I 7200423	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		377,731	0.790860823				(8,049)		(8,049)		(8,049)			663		0003
GBP/L 767073.22 USD-S606648.15GBP	iQ Pool I 7200423	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		767,073	0.790860812				(16,346)		(16,346)		(16,346)			1,347		0003
EUR/L 487891.32 USD-S438455.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		487,891	0.898674442				7,779		7,779		7,779			1,941		0003
EUR/L 488747.67 USD-S437416.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026		488,748	0.894974701				7,578		7,578		7,578			2,299		0003
GBP/L 1823379.70 USD-S1434038.30GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025		1,823,380	0.786472669				(28,600)		(28,600)		(28,600)			1,909		0003
GBP/L 1058787.89 USD-S832707.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025		1,058,788	0.786472671				(16,562)		(16,562)		(16,562)			1,879		0003
GBP/L 479694.39 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		479,694	0.786287161				(7,014)		(7,014)		(7,014)			1,908		0003
GBP/L 60750.45 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		60,750	0.786720098				(802)		(802)		(802)			334		0003
EUR/L 51766.87 USD-S46645.22EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	03/14/2024	05/16/2025		51,767	0.90106317				1,206		1,206		1,206			92		0003

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EUR/L 40245.62 USD-S36117.40EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025		40,246	0.897424366				893		893		893			123		0003
EUR/L 129555.92 USD-S111206.80EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		129,556	0.858369112				2,883		2,883		2,883			1,161		0003
EUR/L 133559.03 USD-S108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2032		133,559	0.809519955				3,812		3,812		3,812			1,794		0003
EUR/L 92164.43 USD-S73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2033		92,164	0.798722023				2,737		2,737		2,737			1,321		0003
EUR/L 57984.41 USD-S45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2034		57,984	0.78833276				1,747		1,747		1,747			880		0003
GBP/L 152204.78 USD-S119180.01GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	04/15/2025		152,205	0.783024094				(1,710)		(1,710)		(1,710)			154		0003
GBP/L 160898.69 USD-S125918.52GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025		160,899	0.78259506				(1,590)		(1,590)		(1,590)			636		0003
GBP/L 2072796.55 USD-S1614830.60GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		2,072,797	0.7790589				5,696		5,696		5,696			18,571		0003
GBP/L 905685.25 USD-S716879.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	03/22/2024	06/16/2025		905,685	0.7915325				(20,078)		(20,078)		(20,078)			2,080		0003
SEK/S 3543532.32 USD-L36919354.49SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		3,543,532	10.41879999				202,113		202,113		202,113			18,778		0003
GBP/L 16072865.33 USD-S12986704.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		16,072,865	0.807989399				(701,512)		(701,512)		(701,512)			36,911		0003
GBP/L 3039315.78 USD-S2464376.70GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		3,039,316	0.810832726				(143,719)		(143,719)		(143,719)			6,980		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.891221306				(79,910)		(79,910)		(79,910)			67,423		0003
GBP/L 11318995.79 USD-S9294626.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		11,318,996	0.821152898				(683,895)		(683,895)		(683,895)			25,994		0003
GBP/L 3141795.80 USD-S2576991.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	03/14/2023	06/16/2025		3,141,796	0.82022881				(186,078)		(186,078)		(186,078)			7,215		0003
GBP/L 8968054.75 USD-S7492735.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		8,968,055	0.835491687				(707,910)		(707,910)		(707,910)			20,595		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		565,023	0.829214908				(35,035)		(35,035)		(35,035)			3,773		0003
GBP/L 6677397.55 USD-S5322459.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		6,677,398	0.797085854				(195,917)		(195,917)		(195,917)			15,335		0003
EUR/L 39546.34 USD-S34583.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		39,546	0.874507982				2,104		2,104		2,104			52		0003
EUR/L 404413.18 USD-S350383.97EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		404,413	0.866400966				17,576		17,576		17,576			2,096		0003
EUR/L 508691.24 USD-S439892.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		508,691	0.864752674				20,913		20,913		20,913			2,926		0003
GBP/L 7302.25 USD-S6007.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025		7,302	0.8227067				(456)		(456)		(456)			17		0003
GBP/L 5346900.66 USD-S4301609.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	11/14/2023	06/16/2025		5,346,901	0.804505229				(208,110)		(208,110)		(208,110)			12,279		0003
GBP/L 238293.14 USD-S191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		238,293	0.801571082				(6,850)		(6,850)		(6,850)			1,591		0003
GBP/L 2448721.51 USD-S1931979.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	12/21/2023	06/16/2025		2,448,722	0.78897468				(46,197)		(46,197)		(46,197)			5,624		0003
EUR/L 1411370.06 USD-S1249940.27EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	01/24/2024	05/27/2026		1,411,370	0.885621925				30,209		30,209		30,209			7,588		0003
EUR/L 2933690.25 USD-S2629343.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		2,933,690	0.896258124				45,931		45,931		45,931			13,097		0003
GBP/L 60905.93 USD-S47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		60,906	0.786349047				(923)		(923)		(923)			207		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 10818139.37 USD-L9700000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025		10,818,139	0.896642174				(322,058)		(322,058)		(322,058)			10,965		0003
EUR/S 4182787.50 USD-L3750000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	B1	Currency	JPMORGAN CHASE 2IGI19DL770X0HC3ZE78	09/11/2024	10/20/2025		4,182,788	0.89653132				(82,230)		(82,230)		(82,230)			15,597		0003
EUR/S 5861231.25 USD-L5250000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		5,861,231	0.895716237				(121,882)		(121,882)		(121,882)			21,585		0003
EUR/S 16592350.00 USD-L14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/01/2024	10/20/2027		16,592,350	0.873896705				(238,190)		(238,190)		(238,190)			132,639		0003
EUR/L 34559.56 USD-S31131.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2026		34,560	0.900819628				219		219		219			177		0003
EUR/L 1368875.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J8570P30	12/03/2024	10/26/2026		1,368,875	0.913158616				(21,236)		(21,236)		(21,236)			8,583		0003
EUR/S 20950296.00 USD-L18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		20,950,296	0.887815618				177,229		177,229		177,229			190,251		0003
EUR/L 117025474.85 USD-S1142096 36.27EUR	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	01/13/2025	04/15/2025		117,025,475	0.975938243				(6,557,377)		(6,557,377)		(6,557,377)			118,616		0003
GBP/L 140580.87 USD-S100000.00GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		140,581	0.711334337				11,155		11,155		11,155			534		0003
GBP/L 8228138.57 USD-S5852957.50GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		8,228,139	0.711334338				652,918		652,918		652,918			31,280		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				297,298		297,298		297,298			2,491		0003
EUR/L 3071465.00 USD-S2500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,071,465	0.813943835				371,622		371,622		371,622			3,113		0003
EUR/L 9597987.50 USD-S7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,597,988	0.807460939				1,117,363		1,117,363		1,117,363			35,346		0003
EUR/L 5904250.00 USD-S4750000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	08/09/2021	01/15/2026		5,904,250	0.804505229				674,176		674,176		674,176			26,314		0003
EUR/L 3447987.45 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		3,447,987	0.804817315				392,565		392,565		392,565			15,367		0003
EUR/L 11418557.76 USD-S9273578.95EUR	Exeter Logistics June 2021 - 7200455	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	08/26/2021	06/16/2025		11,418,558	0.81214976				1,356,581		1,356,581		1,356,581			26,223		0003
GBP/S 56134.92 USD-L41664.75GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		56,135	0.74222516				(2,268)		(2,268)		(2,268)			213		0003
GBP/L 393964.21 USD-S316569.34GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		393,964	0.803548475				(14,599)		(14,599)		(14,599)			1,498		0003
AUD/L 395340.00 USD-S600000.00AUD	Sapphire 2024-1 D 50208084	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		395,340	1.517680983				19,795		19,795		19,795			2,243		0003
AUD/L 7987.66 USD-S12115.37AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	08/15/2025		7,988	1.516760854				411		411		411			24		0003
AUD/L 7711.95 USD-S11684.78AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	11/14/2025		7,712	1.515152458				401		401		401			30		0003
EUR/L 111706390.00 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	04/12/2024	05/20/2026		111,706,390	0.903260771				246,726		246,726		246,726			595,560		0003
EUR/L 1675740.01 USD-S1511913.18EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	04/19/2024	05/27/2026		1,675,740	0.902236129				5,103		5,103		5,103			9,009		0003
EUR/L 53189661.13 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		53,189,661	0.886544471				505,103		505,103		505,103			367,245		0003
EUR/S 18622.72 USD-L16965.70EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	05/08/2024	07/25/2025		18,623	0.911021591				(159)		(159)		(159)			52		0003
EUR/S 11591.95 USD-L10467.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	05/08/2024	01/26/2026		11,592	0.902997339				(90)		(90)		(90)			53		0003
EUR/L 1147576.95 USD-S1021521.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2026		1,147,577	0.890154887				12,032		12,032		12,032			7,133		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1860404.39 USD-S1655311.32EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/17/2024	05/27/2026		1,860,404	0.889758877				31,315		31,315		31,315			10,002		0003
GBP/L 449929.11 USD-S351864.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		449,929	0.782044265				(2,362)		(2,362)		(2,362)			3,004		0003
GBP/L 328586.38 USD-S257896.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		328,586	0.784867742				(2,841)		(2,841)		(2,841)			2,194		0003
GBP/S 3012104.75 USD-L2370638.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	06/24/2024	06/16/2025		3,012,105	0.787037184				49,289		49,289		49,289			6,917		0003
GBP/S 6437447.49 USD-L4951402.78GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	07/15/2024	06/16/2025		6,437,447	0.76915622				(43,307)		(43,307)		(43,307)			14,784		0003
EUR/L 186316.45 USD-S169548.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025		186,316	0.910000915				2,844		2,844		2,844			195		0003
EUR/L 324110.95 USD-S294565.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025		324,111	0.908843037				4,818		4,818		4,818			575		0003
EUR/L 234689.19 USD-S210937.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		234,689	0.898795594				2,652		2,652		2,652			1,104		0003
EUR/S 53198.02 USD-L47236.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		53,198	0.887941694				(488)		(488)		(488)			356		0003
EUR/S 3753.69 USD-L3305.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		3,754	0.880514907				(122)		(122)		(122)			17		0003
SEK/L 95139415.34 USD-S954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025		95,139,415	10.0366				(158,519)		(158,519)		(158,519)			167,028		0003
SEK/S 1551798.26 USD-L15551811.79SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/27/2024	06/16/2025		1,551,798	10.02179999				3,232		3,232		3,232			3,564		0003
SEK/S 209860.36 USD-L2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		209,860	9.878999874				498		498		498			1,116		0003
EUR/S 185077.20 USD-L162584.10EUR	35 RUE DE LA GARE - 7200419	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	09/24/2024	05/20/2026		185,077	0.878466391				(5,478)		(5,478)		(5,478)			987		0003
EUR/L 3246385.88 USD-S2748612.21EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,246,386	0.84666836				56,327		56,327		56,327			35,400		0003
GBP/L 375333.66 USD-S288028.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	10/18/2024	01/11/2027		375,334	0.767391979				5,300		5,300		5,300			2,506		0003
EUR/L 1458306.04 USD-S1312202.29EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	10/22/2024	05/27/2026		1,458,306	0.899812696				8,346		8,346		8,346			7,840		0003
EUR/L 1072887.60 USD-S962263.83EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		1,072,888	0.896891557				10,908		10,908		10,908			5,566		0003
EUR/L 17129.29 USD-S15799.01EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		17,129	0.922338871				(56)		(56)		(56)			46		0003
EUR/S 91295.79 USD-L73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2033		91,296	0.806321518				(2,095)		(2,095)		(2,095)			1,308		0003
GBP/S 65934.22 USD-L51382.66GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	11/14/2025		65,934	0.779301856				371		371		371			261		0003
GBP/S 305540.92 USD-L238164.25GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		305,541	0.779483972				1,716		1,716		1,716			1,289		0003
GBP/S 962079.21 USD-L750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		962,079	0.78057919				(6,641)		(6,641)		(6,641)			11,991		0003
GBP/S 2014519.10 USD-L1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		2,014,519	0.779301745				(28,435)		(28,435)		(28,435)			30,574		0003
EUR/L 105327.69 USD-S96772.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025		105,328	0.918779857				607		607		607			110		0003
EUR/L 152862.68 USD-S139753.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025		152,863	0.914243948				847		847		847			414		0003
EUR/L 76793.55 USD-S69729.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	11/17/2025		76,794	0.908017796				439		439		439			305		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/L 8464.85 USD-S12852.80AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	06/11/2025	8,465	1.518373037				431		431		431			19		0003
AUD/L 68178.42 USD-S102972.99AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2027	68,178	1.510345796				3,138		3,138		3,138			507		0003
EUR/S 8210.68 USD-L7382.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026	8,211	0.899183746				(63)		(63)		(63)			43		0003
EUR/L 1173996.83 USD-S1062632.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2025	1,173,997	0.9051412				12,259		12,259		12,259			4,334		0003
EUR/L 1151747.29 USD-S1029448.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2026	1,151,747	0.893814797				11,818		11,818		11,818			6,549		0003
GBP/L 297343.86 USD-S232443.35GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027	297,344	0.78173247				(1,449)		(1,449)		(1,449)			1,986		0003
GBP/L 312759.72 USD-S244494.43GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027	312,760	0.781732475				(1,524)		(1,524)		(1,524)			2,088		0003
GBP/S 34674779.95 USD-L27073596.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	06/03/2024	06/16/2025	34,674,780	0.780786408				287,510		287,510		287,510			79,631		0003
GBP/L 356866.75 USD-S275126.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027	356,867	0.770950586				3,407		3,407		3,407			2,383		0003
EUR/S 1149639.05 USD-L1031066.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1,149,639	0.896860984				(12,306)		(12,306)		(12,306)			5,873		0003
GBP/S 4660178.39 USD-L3637421.63GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	08/01/2024	06/16/2025	4,660,178	0.780532702				37,114		37,114		37,114			10,702		0003
EUR/S 40265.91 USD-L35706.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	05/18/2026	40,266	0.886760786				(826)		(826)		(826)			214		0003
EUR/S 455351.70 USD-L400943.65EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026	455,352	0.880514227				(14,784)		(14,784)		(14,784)			2,068		0003
SEK/L 70384.69 USD-S678825.16SEK	EQT Nordics Sweden-7410015	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027	70,385	9.644500246				123		123		123			575		0003
GBP/L 106752001.08 USD-S81888894.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026	106,752,001	0.767094706				1,330,458		1,330,458		1,330,458			609,541		0003
EUR/L 448242.65 USD-S405561.00EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/30/2024	10/28/2025	448,243	0.904780034				4,592		4,592		4,592			1,704		0003
EUR/L 29136.40 USD-S26733.10EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025	29,136	0.917515548				(90)		(90)		(90)			108		0003
EUR/L 14148.11 USD-S12577.22EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027	14,148	0.888968208				44		44		44			105		0003
GBP/L 59726.71 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	59,727	0.786287073				(860)		(860)		(860)			252		0003
GBP/L 60887.60 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026	60,888	0.786163521				(782)		(782)		(782)			324		0003
GBP/L 60609.90 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026	60,610	0.786039904				(694)		(694)		(694)			367		0003
GBP/L 59679.75 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	59,680	0.786905776				(907)		(907)		(907)			252		0003
GBP/L 60531.92 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026	60,532	0.786534443				(708)		(708)		(708)			376		0003
GBP/L 60500.15 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026	60,500	0.786534414				(685)		(685)		(685)			386		0003
GBP/L 60472.18 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026	60,472	0.786472722				(658)		(658)		(658)			396		0003
GBP/L 4069510.70 USD-S3205495.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	02/27/2024	06/16/2025	4,069,511	0.787685637				(70,000)		(70,000)		(70,000)			9,346		0003
EUR/L 289325.27 USD-S261076.76EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025	289,325	0.90236418				6,822		6,822		6,822			293		0003
EUR/L 111952.37 USD-S99912.87EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025	111,952	0.89245873				2,389		2,389		2,389			472		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 915427.82 USD-S810543.49EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2026		915,428	0.885425888				19,072		19,072		19,072			5,031		0003
GBP/L 150429.26 USD-S117780.50GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	03/15/2024	05/16/2025		150,429	0.782962703				(1,671)		(1,671)		(1,671)			267		0003
GBP/L 469409.35 USD-S367501.25GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	03/15/2024	06/11/2025		469,409	0.782901427				(5,175)		(5,175)		(5,175)			1,042		0003
GBP/L 145987.79 USD-S114276.16GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	03/15/2024	07/16/2025		145,988	0.782778889				(1,575)		(1,575)		(1,575)			395		0003
AUD/L 790680.00 USD-S1200000.00AUD	Sapphire 2024-1 B 50208082	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		790,680	1.517680983				39,589		39,589		39,589			4,486		0003
AUD/L 7223.37 USD-S10961.11AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	07/16/2025		7,223	1.517450996				370		370		370			20		0003
AUD/L 8175.03 USD-S12395.80AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	09/15/2025		8,175	1.516300246				421		421		421			28		0003
AUD/L 86447.79 USD-S130724.02AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2026		86,448	1.51217307				4,618		4,618		4,618			475		0003
GBP/L 291769.95 USD-S232411.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	04/19/2024	01/11/2027		291,770	0.796558864				(6,627)		(6,627)		(6,627)			1,948		0003
GBP/L 26202.77 USD-S21289.22GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		26,203	0.812479749				(1,273)		(1,273)		(1,273)			100		0003
GBP/L 83016.58 USD-S65654.56GBP	iQ Pool I 7200423	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	02/21/2024	05/15/2025		83,017	0.790860814				(1,769)		(1,769)		(1,769)			146		0003
EUR/L 644262.42 USD-S582911.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	02/22/2024	06/16/2025		644,262	0.90477267				11,288		11,288		11,288			1,480		0003
EUR/L 630239.59 USD-S567911.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	02/22/2024	09/16/2025		630,240	0.901103848				10,335		10,335		10,335			2,144		0003
EUR/L 1247135.88 USD-S1104686.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	02/22/2024	10/16/2026		1,247,136	0.885778821				19,343		19,343		19,343			7,751		0003
GBP/L 215656.42 USD-S169754.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	02/23/2024	05/16/2025		215,656	0.787153659				(3,563)		(3,563)		(3,563)			383		0003
GBP/L 176767.86 USD-S138896.88GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	04/04/2024	10/28/2025		176,768	0.785758678				(2,492)		(2,492)		(2,492)			672		0003
EUR/L 130794.68 USD-S117695.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		130,795	0.899846997				1,532		1,532		1,532			584		0003
EUR/S 480710.76 USD-L432259.25EUR	Summit Pool Mont Logistics June 2021 - 7200452	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	08/15/2024	06/02/2025		480,711	0.899208601				(11,705)		(11,705)		(11,705)			999		0003
EUR/S 45130.92 USD-L40372.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	09/16/2025		45,131	0.894566297				(1,062)		(1,062)		(1,062)			154		0003
EUR/S 1331437.53 USD-L1164088.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2027		1,331,438	0.874309296				(22,891)		(22,891)		(22,891)			10,081		0003
EUR/S 5029074.00 USD-L4500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		5,029,074	0.894796935				(159,758)		(159,758)		(159,758)			5,097		0003
EUR/S 2233160.00 USD-L2000000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025		2,233,160	0.895591897				(69,019)		(69,019)		(69,019)			2,264		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.895716237				(185,725)		(185,725)		(185,725)			32,891		0003
EUR/S 648891.25 USD-L582696.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	11/07/2024	06/16/2026		648,891	0.8979885				(4,477)		(4,477)		(4,477)			3,570		0003
BRL/L 894750.77 USD-S5762642.34BRL	Celse	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2027		894,751	6.440500006				43,979		43,979		43,979			6,392		0003
BRL/S 1039389.00 USD-L6654480.19BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	10/05/2023	10/15/2027		1,039,389	6.402299995				(93,609)		(93,609)		(93,609)			8,287		0003
BRL/S 1008717.78 USD-L6666817.55BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	10/05/2023	04/17/2028		1,008,718	6.609199998				(100,596)		(100,596)		(100,596)			8,807		0003
BRL/S 1037490.34 USD-L7292934.59BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	10/05/2023	04/16/2029		1,037,490	7.029399994				(120,102)		(120,102)		(120,102)			10,435		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 3490364.98 USD-L3190000.00EUR	CLO ReInv6m HARVT 23A CE XS2112473553	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/30/2024	04/15/2025		3,490,365	0.913944535				(38,561)		(38,561)		(38,561)			3,538		0003
EUR/S 193123.06 USD-L172554.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2025		193,123	0.89349537				(4,475)		(4,475)		(4,475)			713		0003
EUR/S 53135.85 USD-L47039.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2026		53,136	0.885268985				(1,048)		(1,048)		(1,048)			302		0003
EUR/S 2565.30 USD-L2253.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	08/22/2024	04/27/2026		2,565	0.878271547				(79)		(79)		(79)			13		0003
SEK/L 1116832.45 USD-S11209200.59SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025		1,116,832	10.03660002				(1,861)		(1,861)		(1,861)			1,961		0003
GBP/S 60541635.01 USD-L46200000.01GBP	iQ Pool I 7200423	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	09/04/2024	05/15/2025		60,541,635	0.763111204				(879,462)		(879,462)		(879,462)			106,288		0003
EUR/S 6400501.50 USD-L5700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025		6,400,502	0.890555217				(200,726)		(200,726)		(200,726)			17,246		0003
EUR/S 9552177.60 USD-L8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	09/05/2024	07/31/2025		9,552,178	0.889849452				(298,540)		(298,540)		(298,540)			27,612		0003
EUR/S 22402640.00 USD-L20000000.00EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	09/09/2024	10/15/2025		22,402,640	0.892751926				(538,452)		(538,452)		(538,452)			82,500		0003
GBP/S 9560440.60 USD-L7324089.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	09/12/2024	06/16/2025		9,560,441	0.766082817				(102,261)		(102,261)		(102,261)			21,956		0003
GBP/L 362148.15 USD-S276109.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027		362,148	0.762421705				7,426		7,426		7,426			2,418		0003
SEK/S 134302.97 USD-L1323649.77SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		134,303	9.855699915				(12)		(12)		(12)			712		0003
EUR/L 2081647.05 USD-S1827505.06EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	09/24/2024	05/27/2026		2,081,647	0.877913026				62,287		62,287		62,287			11,191		0003
EUR/S 53092.13 USD-L48797.91EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	09/15/2025		53,092	0.919117579				170		170		170			180		0003
EUR/S 48829.02 USD-L44645.72EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	12/16/2025		48,829	0.914327586				129		129		129			206		0003
EUR/S 124025.99 USD-L104840.23EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		124,026	0.845308552				(1,736)		(1,736)		(1,736)			1,416		0003
GBP/S 1352368.05 USD-L1058688.00GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		1,352,368	0.782840145				2,111		2,111		2,111			12,117		0003
GBP/S 1281231.65 USD-L1002921.06GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		1,281,232	0.782778868				(1,228)		(1,228)		(1,228)			13,146		0003
EUR/L 56599.28 USD-S51916.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	05/16/2025		56,599	0.917262905				325		325		325			100		0003
EUR/L 73869.88 USD-S66741.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	02/17/2026		73,870	0.903505597				452		452		452			347		0003
EUR/L 90839.23 USD-S81689.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	05/18/2026		90,839	0.89928052				608		608		608			483		0003
EUR/L 11237445.75 USD-S10337846.36EUR	College Square July 2021 - 7200462	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025		11,237,446	0.919946275				(3,011)		(3,011)		(3,011)			29,410		0003
EUR/L 1460696.68 USD-S1343762.47EUR	College Square July 2021 - 7200462	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025		1,460,697	0.919946275				(391)		(391)		(391)			3,823		0003
GBP/S 322064.29 USD-L253833.77GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2026		322,064	0.788146274				5,081		5,081		5,081			1,645		0003
EUR/S 4794.02 USD-L4422.53EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	01/26/2026		4,794	0.92250971				66		66		66			22		0003
EUR/L 309902.70 USD-S300000.00EUR	CLO ReInv6m BRGPT 2A C XS2352783752	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	01/17/2025	04/15/2025		309,903	0.968045777				(14,718)		(14,718)		(14,718)			314		0003
GBP/L 1882652.58 USD-S1455819.43GBP	CML BGO Logistics 7410013 FXF	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	03/11/2025	04/15/2025		1,882,653	0.773280979				2,538		2,538		2,538			1,908		0003
EUR/L 2455991.81 USD-S2238819.59EUR	Domi 2021-1 Class A-50136220	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	03/17/2025	06/16/2025		2,455,992	0.911574534				24,893		24,893		24,893			5,640		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 148189.79 USD-S136111.78EUR	College Square July 2021 - 7200462	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/24/2025	07/09/2025		148,190	0.918496342				194		194		194			388		0003
EUR/L 123874.49 USD-S114752.79EUR	Saint James Albany Paris- 50229626	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	03/31/2025	04/02/2025		123,874	0.92636337				(209)		(209)		(209)			46		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		32,697,600	0.795165394				3,680,636		3,680,636		3,680,636			194,950		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO ReInv6m ALBAC 1A B2R XS2368817099	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026		9,105,120	0.790763878				1,086,002		1,086,002		1,086,002			51,989		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026		3,450,435	0.804246421				394,936		394,936		394,936			15,378		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO ReInv6m HARVT 26A D XS2359406639	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	08/12/2021	07/15/2026		3,638,920	0.796939751				411,261		411,261		411,261			20,668		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A B2 XS2356404223	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				706,216		706,216		706,216			35,618		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.794533609				4,616,014		4,616,014		4,616,014			257,917		0003
EUR/L 38239.71 USD-S34289.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2026		38,240	0.896700053				270		270		270			217		0003
EUR/L 50426.00 USD-S44819.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	01/15/2027		50,426	0.888809741				413		413		413			338		0003
GBP/S 320727.73 USD-L252889.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2026		320,728	0.788488074				4,851		4,851		4,851			1,824		0003
GBP/S 2622843.75 USD-L2083333.33GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	11/21/2024	02/25/2026		2,622,844	0.794303256				63,402		63,402		63,402			12,488		0003
EUR/L 553615.87 USD-S521849.34EUR	College Square July 2021 - 7200462	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025		553,616	0.942619907				(13,797)		(13,797)		(13,797)			1,449		0003
GBP/S 10198542.88 USD-L8257929.46GBP	60 Curzon July 2022 - 7200568	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		10,198,543	0.809716599				432,492		432,492		432,492			58,232		0003
GBP/S 1132000.39 USD-L916599.51GBP	60 Curzon July 2022 - 7200568	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,132,000	0.809716603				48,005		48,005		48,005			6,464		0003
GBP/S 26528161.65 USD-L21250239.63GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/07/2025	06/16/2025		26,528,162	0.801044562				913,964		913,964		913,964			60,922		0003
EUR/L 366718.20 USD-S355000.00EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		366,718	0.968045764				(17,417)		(17,417)		(17,417)			372		0003
EUR/L 225007.60 USD-S212344.84EUR	College Square July 2021 - 7200462	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	01/24/2025	07/09/2025		225,008	0.943722968				(5,877)		(5,877)		(5,877)			589		0003
EUR/L 242587.08 USD-S229292.69EUR	Dutch Property Finance 2021-1 - Class A-50136718	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/28/2025	10/28/2025		242,587	0.945197452				(8,240)		(8,240)		(8,240)			922		0003
EUR/L 1388247.99 USD-S1338445.63EUR	Coupon Hedge CLO FMAN	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/10/2025	05/15/2025		1,388,248	0.964125747				(62,470)		(62,470)		(62,470)			2,437		0003
EUR/L 2096375.07 USD-S1958052.38EUR	East Road - 7200561	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/19/2025	05/27/2026		2,096,375	0.934018157				(67,238)		(67,238)		(67,238)			11,271		0003
GBP/S 1522245.83 USD-L1198833.99GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	03/03/2025	06/16/2025		1,522,246	0.787542962				25,904		25,904		25,904			3,496		0003
GBP/L 1709078.15 USD-S1323778.00GBP	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	03/07/2025	06/13/2025		1,709,078	0.77455674				(424)		(424)		(424)			3,848		0003
GBP/L 158605.49 USD-S122590.46GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		158,605	0.772926965				1,112		1,112		1,112			1,059		0003
EUR/S 469306.30 USD-L431595.59EUR	Coupon Hedge CLO MJSD	B1	Currency	JPMORGAN CHASE G5GSEF7VJP5I7OUK5573	03/25/2025	06/30/2025		469,306	0.919645847				(266)		(266)		(266)			1,172		0003
EUR/S 123958.60 USD-L114752.79EUR	Saint James Albany Paris- 50229626	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	03/31/2025	04/15/2025		123,959	0.925734802				212		212		212			126		0003
EUR/S 37682.67 USD-L32925.00EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		37,683	0.873743819				(252)		(252)		(252)			338		0003
EUR/S 135068.32 USD-L112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		135,068	0.831808377				(2,337)		(2,337)		(2,337)			1,683		0003

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GBP/S 63773.49 USD-L49656.23GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	05/16/2025		63,773	0.778634351				352		352		352			113		0003
GBP/S 62499.06 USD-L48675.28GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	07/16/2025		62,499	0.778816193				355		355		355			169		0003
GBP/S 971682.30 USD-L759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		971,682	0.781738589				(4,022)		(4,022)		(4,022)			11,096		0003
GBP/S 970143.85 USD-L756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		970,144	0.780031198				(8,796)		(8,796)		(8,796)			13,028		0003
GBP/S 339146.60 USD-L266939.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2025		339,147	0.787091688				5,548		5,548		5,548			918		0003
GBP/S 324818.26 USD-L255903.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/14/2024	01/16/2026		324,818	0.787835819				5,245		5,245		5,245			1,450		0003
EUR/S 5121.58 USD-L4801.78EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	04/25/2025		5,122	0.937558332				77		77		77			7		0003
EUR/S 3354.93 USD-L3079.05EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	04/27/2026		3,355	0.917768776				43		43		43			17		0003
EUR/S 1871.65 USD-L1709.58EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	07/27/2026		1,872	0.913407956				22		22		22			11		0003
GBP/S 2188621.30 USD-L1725853.93GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	12/18/2024	06/16/2025		2,188,621	0.788557586				40,111		40,111		40,111			5,026		0003
EUR/L 242605.35 USD-S229978.82EUR	Saint James Albany Paris- 50229626	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	12/18/2024	04/15/2025		242,605	0.947954445				(6,248)		(6,248)		(6,248)			246		0003
GBP/L 147446.07 USD-S120911.09GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		147,446	0.820036031				(7,890)		(7,890)		(7,890)			985		0003
GBP/S 4815350.13 USD-L3955921.12GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/17/2025	06/16/2025		4,815,350	0.821523049				293,246		293,246		293,246			11,058		0003
EUR/L 371883.24 USD-S360000.00EUR	CLO temp AVOCA 17A CRR XS2434356502	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		371,883	0.968045777				(17,662)		(17,662)		(17,662)			377		0003
GBP/S 2689608.43 USD-L2163885.69GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/28/2025	06/16/2025		2,689,608	0.804535584				104,789		104,789		104,789			6,177		0003
EUR/L 67455.88 USD-S63708.52EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		67,456	0.944447245				(2,549)		(2,549)		(2,549)			306		0003
EUR/S 4526.51 USD-L4053.12EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		4,527	0.895418324				(36)		(36)		(36)			26		0003
EUR/L 1195844.29 USD-S1086933.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2025		1,195,844	0.908925651				13,542		13,542		13,542			3,237		0003
EUR/L 1320559.35 USD-S1174979.40EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/17/2024	05/27/2026		1,320,559	0.889758874				22,228		22,228		22,228			7,100		0003
GBP/L 160212.83 USD-S125544.29GBP	iQ Pool I 7200423	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	06/03/2024	05/15/2025		160,213	0.783609465				(1,914)		(1,914)		(1,914)			281		0003
GBP/L 324726.33 USD-S254867.22GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		324,726	0.784867738				(2,808)		(2,808)		(2,808)			2,168		0003
GBP/L 7763.32 USD-S6007.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	07/23/2024	06/16/2025		7,763	0.773845468				5		5		5			18		0003
EUR/S 203348.60 USD-L180513.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2026		203,349	0.887705251				(4,230)		(4,230)		(4,230)			1,039		0003
EUR/S 6138.37 USD-L5441.34EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/22/2024	07/25/2025		6,138	0.886447054				(217)		(217)		(217)			17		0003
EUR/S 206593.91 USD-L182535.70EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		206,594	0.88354831				(6,915)		(6,915)		(6,915)			785		0003
EUR/S 5009.45 USD-L4426.10EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		5,009	0.88355009				(168)		(168)		(168)			19		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 976064.60 USD-L829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/23/2024	01/16/2029		976,065	0.84932903				(24,159)		(24,159)		(24,159)			9,514		0003
SEK/S 921884.46 USD-L9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		921,884	9.939899963				2,528		2,528		2,528			3,890		0003
GBP/L 114602.95 USD-S88203.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		114,603	0.769645197				1,286		1,286		1,286			765		0003
EUR/S 2388265.94 USD-L2140342.76EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026		2,388,266	0.896191134				(23,226)		(23,226)		(23,226)			12,840		0003
GBP/S 41797019.58 USD-L32025913.40GBP	60 Curzon July 2022 - 7200568	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025		41,797,020	0.76622481				(438,110)		(438,110)		(438,110)			51,307		0003
EUR/L 28547.10 USD-S26466.81EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025		28,547	0.927127799				(92)		(92)		(92)			29		0003
EUR/S 56344.54 USD-L52069.62EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/11/2025		56,345	0.92412894				181		181		181			125		0003
EUR/S 132034.56 USD-L108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2032		132,035	0.818866666				(2,641)		(2,641)		(2,641)			1,773		0003
BRL/S 820378.69 USD-L5951191.12BRL	Celse	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029		820,379	7.254200033				(96,554)		(96,554)		(96,554)			8,745		0003
EUR/S 2229285.20 USD-L2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/10/2025	11/04/2026		2,229,285	0.897148557				(4,267)		(4,267)		(4,267)			14,087		0003
EUR/L 823941.36 USD-S748864.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	03/14/2025	09/19/2025		823,941	0.908880214				6,380		6,380		6,380			2,828		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO ReInv6m RRME 2A BR XS2342229452	B1	Currency	JPMORGAN CHASE 21GI19DL770X0HC3ZE78	08/09/2021	01/15/2026		12,300,000	0.81300813				1,293,408		1,293,408		1,293,408			54,819		0003
EUR/L 7612371.83 USD-S6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		7,612,372	0.812149761				904,387		904,387		904,387			17,482		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.806776926				757,182		757,182		757,182			54,211		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.726374664				800,257		800,257		800,257			86,558		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.73887986				31,325		31,325		31,325			4,480		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		843,553	0.851933894				49,788		49,788		49,788			4,337		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	06/23/2022	01/11/2027		128,059	0.796908028				(2,962)		(2,962)		(2,962)			855		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/01/2022	02/25/2026		88,437,020	0.801699603				(2,942,580)		(2,942,580)		(2,942,580)			421,087		0003
EUR/L 1847008.35 USD-S1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		1,847,008	0.951022349				(60,261)		(60,261)		(60,261)			5,273		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026		4,101,894	0.944376238				(167,898)		(167,898)		(167,898)			22,544		0003
GBP/L 15130769.79 USD-S12777423.86GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 21GI19DL770X0HC3ZE78	11/14/2022	06/16/2025		15,130,770	0.844466213				(1,367,159)		(1,367,159)		(1,367,159)			34,748		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		9,130,454	10.105				(246,439)		(246,439)		(246,439)			48,385		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		315,236	0.814381982				(13,921)		(13,921)		(13,921)			2,105		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	12/20/2022	02/27/2026		1,106,100	0.904077389				7,077		7,077		7,077			5,283		0003
EUR/S 1084186.15 USD-L970536.34EUR	Domi 2020-1 Class A-50136224	B1	Currency	JPMORGAN CHASE 21GI19DL770X0HC3ZE78	01/17/2023	04/15/2025		1,084,186	0.895175003				(33,998)		(33,998)		(33,998)			1,099		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 17972750.00 USD-S14500000.00EUR	CLO Reinv6m DERPK 1A DR XS2393984641	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.806776926				1,766,948		1,766,948		1,766,948			111,607		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				911,616		911,616		911,616			61,303		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				19,708		19,708		19,708			1,590		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.703358545				29,345		29,345		29,345			3,420		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				46,069		46,069		46,069			6,445		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				2,495,476		2,495,476		2,495,476			88,679		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				5,646,911		5,646,911		5,646,911			358,953		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.612594953				76,132		76,132		76,132			13,500		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				668,768		668,768		668,768			53,285		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				525,905		525,905		525,905			44,005		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		23,279,063	0.805444807				1,987,018		1,987,018		1,987,018			184,088		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.81532817				100,033		100,033		100,033			8,761		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,540,687	0.872981231				757,516		757,516		757,516			115,808		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.796908003				(4,169)		(4,169)		(4,169)			1,204		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.814846972				(8,679)		(8,679)		(8,679)			1,296		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		105,613	0.863930849				(10,960)		(10,960)		(10,960)			705		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		44,451	0.863930929				(4,613)		(4,613)		(4,613)			297		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		8,981,865	0.946351342				(363,987)		(363,987)		(363,987)			45,823		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.795608243				620,958		620,958		620,958			35,279		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.808407437				2,029,080		2,029,080		2,029,080			136,449		0003
EUR/L 5203430.00 USD-S4300000.00EUR	CLO Reinv6m HARVT 23A D XS2112473470	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,203,430	0.826377985				557,855		557,855		557,855			6,387		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				279,335		279,335		279,335			55,588		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.691180546				34,433		34,433		34,433			4,401		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				41,919		41,919		41,919			5,720		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				54,716		54,716		54,716			7,649		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				71,468		71,468		71,468			11,988		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				75,139		75,139		75,139			14,079		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	JPMORGAN CHASE 549300TJ5KRTCJQIIXH05	11/03/2021	06/15/2046		640,081	0.608050591				76,792		76,792		76,792			14,743		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.807050392				891,690		891,690		891,690			71,047		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				851,967		851,967		851,967			71,288		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 549300TJ5KRTCJQIIXH05	03/29/2022	01/11/2027		848,137	0.82263903				(66,044)		(66,044)		(66,044)			5,663		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		119,675	0.776819672				124		124		124			799		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.900009				(46,959)		(46,959)		(46,959)			34,407		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,587,028	0.945163093				(62,320)		(62,320)		(62,320)			8,097		0003
EUR/L 2164312.50 USD-S2125000.00EUR	CLO Reinv6m ACCUN 4A B1E XS2106569366	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		2,164,313	0.981836033				(130,441)		(130,441)		(130,441)			2,657		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 549300TJ5KRTCJQIIXH05	11/14/2022	01/11/2027		569,051	0.84484434				(45,987)		(45,987)		(45,987)			3,800		0003
EUR/S 233032.54 USD-L218878.52EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		233,033	0.939261616				8,517		8,517		8,517			1,207		0003
GBP/S 8452852.06 USD-L6824135.61GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/10/2025	06/16/2025		8,452,852	0.807317526				359,697		359,697		359,697			19,412		0003
GBP/S 2112567.51 USD-L1677746.20GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/19/2025	06/16/2025		2,112,568	0.794174005				54,040		54,040		54,040			4,852		0003
GBP/S 881878.45 USD-L682005.75GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	03/11/2025	06/16/2025		881,878	0.773355727				(1,150)		(1,150)		(1,150)			2,025		0003
EUR/L 125233.61 USD-S114752.79EUR	Saint James Albany Paris- 50229626	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	03/19/2025	04/15/2025		125,234	0.916309847				1,063		1,063		1,063			127		0003
EUR/S 476326.71 USD-L440000.00EUR	CLO CFOUR 1A C XS2066907630	B1	Currency	JPMORGAN CHASE G5GSEF7VJP5I7OUK5573	03/24/2025	04/15/2025		476,327	0.923735728				(216)		(216)		(216)			483		0003
EUR/L 829134.70 USD-S751204.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		829,135	0.906009651				227		227		227			4,280		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				299,760		299,760		299,760			2,493		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		6,833,849	0.804817315				778,057		778,057		778,057			30,457		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 9A C XS2356404736	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				706,216		706,216		706,216			35,618		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO Reinv6m AQUE 2020-5A B2R XS2389542072 .	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.795608243				303,579		303,579		303,579			17,247		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO Reinv6m AQUE 2020-5A DR XS2389542403 ...	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.795608243				593,360		593,360		593,360			33,711		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025		5,711,910	0.822842097				571,243		571,243		571,243			21,035		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025		191,605	0.725452501				11,889		11,889		11,889			440		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				24,705		24,705		24,705			2,674		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				31,793		31,793		31,793			3,933		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				199,684		199,684		199,684			37,624		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				68,467		68,467		68,467			11,209		0003
GBP/S 65078.60 USD-L50692.16GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	08/15/2025		65,079	0.778937469				372		371		371			199		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1454037.06 USD-L1137121.34GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		1,454,037	0.782044262				5,618		5,618		5,618			10,804		0003
GBP/S 860532.98 USD-L670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		860,533	0.779666306				(10,021)		(10,021)		(10,021)			12,331		0003
EUR/L 238911.98 USD-S216229.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2026		238,912	0.905059303				1,431		1,431		1,431			1,067		0003
EUR/L 55711931.17 USD-S50369263.40EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026		55,711,931	0.90410191				132,514		132,514		132,514			287,572		0003
EUR/S 7247.71 USD-L6759.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	07/25/2025		7,248	0.932574565				108		108		108			20		0003
EUR/S 6266.90 USD-L5811.83EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	10/28/2025		6,267	0.927385151				91		91		91			24		0003
GBP/S 3437951.58 USD-L2712056.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	12/02/2024	06/16/2025		3,437,952	0.788858167				64,342		64,342		64,342			7,895		0003
EUR/L 493231.94 USD-S464599.60EUR	College Square July 2021 - 7200462	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	12/17/2024	07/09/2025		493,232	0.941949542				(11,932)		(11,932)		(11,932)			1,291		0003
GBP/L 181961.77 USD-S144808.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		181,962	0.795817165				(4,076)		(4,076)		(4,076)			1,215		0003
GBP/L 134829.16 USD-S110564.77GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		134,829	0.820036037				(7,215)		(7,215)		(7,215)			900		0003
EUR/L 1483362.10 USD-S1388732.48EUR	East Road - 7200561	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,483,362	0.936205988				(51,162)		(51,162)		(51,162)			7,975		0003
EUR/S 4253.65 USD-L4083.93EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	02/07/2025	04/25/2025		4,254	0.960100149				168		168		168			6		0003
EUR/S 426.10 USD-L406.96EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	02/07/2025	07/25/2025		426	0.955080967				17		17		17			1		0003
GBP/L 1595096.39 USD-S1282235.43GBP	CML BGO Logistics 7410013 FXF	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/12/2025	04/15/2025		1,595,096	0.803860781				(60,843)		(60,843)		(60,843)			1,617		0003
SEK/L 191805.61 USD-S2080008.08SEK	EQT Nordics Sweden-7410015	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/12/2025	06/16/2025		191,806	10.84435476				(16,175)		(16,175)		(16,175)			440		0003
GBP/L 302281.21 USD-S239236.45GBP	College Square July 2021 - 7200462	D1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025		302,281	0.791436722				(6,650)		(6,650)		(6,650)			791		0003
GBP/S 920312.41 USD-L714371.31GBP	60 Curzon July 2022 - 7200568	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/07/2025	07/20/2026		920,312	0.776226966				(650)		(650)		(650)			5,255		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.888257239				(31,867)		(31,867)		(31,867)			63,997		0003
GBP/L 383928.47 USD-S304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		383,928	0.792204704				(6,709)		(6,709)		(6,709)			2,564		0003
EUR/L 363634.85 USD-S318001.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		363,635	0.874508095				19,350		19,350		19,350			476		0003
EUR/L 381696.21 USD-S332198.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		381,696	0.870322029				18,298		18,298		18,298			1,451		0003
EUR/L 29052.01 USD-S25284.61EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		29,052	0.870322226				1,393		1,393		1,393			110		0003
EUR/L 20953.61 USD-S18195.21EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		20,954	0.868356813				961		961		961			95		0003
GBP/L 8364951.21 USD-S6640220.37GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025		8,364,951	0.793814597				(210,094)		(210,094)		(210,094)			19,210		0003
GBP/L 420584.19 USD-S333664.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		420,584	0.793335979				(10,303)		(10,303)		(10,303)			966		0003
GBP/L 184345.39 USD-S149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		184,345	0.80847278				(6,830)		(6,830)		(6,830)			1,231		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 6605337.65 USD-S5335921.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2025		6,605,338	0.807819694				(285,363)		(285,363)		(285,363)			15,169		0003
EUR/L 1256394.83 USD-S1102294.11EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,256,395	0.877346901				38,380		38,380		38,380			6,755		0003
GBP/L 592969.76 USD-S465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		592,970	0.784190715				(4,644)		(4,644)		(4,644)			3,960		0003
GBP/S 2120166.67 USD-L1666666.67GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	12/20/2023	02/25/2026		2,120,167	0.786101722				28,830		28,830		28,830			10,095		0003
GBP/L 277596.82 USD-S218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027		277,597	0.78600904				(2,781)		(2,781)		(2,781)			1,854		0003
GBP/L 8719153.85 USD-S6848085.65GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	01/22/2024	06/16/2025		8,719,154	0.785407136				(124,324)		(124,324)		(124,324)			20,024		0003
GBP/S 3807928.74 USD-L3005587.23GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	01/23/2024	06/16/2025		3,807,929	0.789297131				73,425		73,425		73,425			8,745		0003
GBP/L 1079797.20 USD-S853969.29GBP	iQ Pool I 7200423	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		1,079,797	0.790860812				(23,009)		(23,009)		(23,009)			1,896		0003
EUR/L 2936497.10 USD-S2642517.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		2,936,497	0.89987512				47,529		47,529		47,529			10,841		0003
GBP/L 60446.77 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		60,447	0.786287175				(899)		(899)		(899)			223		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.930319099				(75,564)		(75,564)		(75,564)			13,844		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		526,672	0.912825191				(85,643)		(85,643)		(85,643)			3,517		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.966136902				(134,013)		(134,013)		(134,013)			11,658		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		155,335	0.94822351				(5,500)		(5,500)		(5,500)			708		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				125,221		125,221		125,221			9,613		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(28,825)		(28,825)		(28,825)			1,844		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.887070591				(53,918)		(53,918)		(53,918)			58,014		0003
GBP/S 3553622.14 USD-L2797246.65GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		3,553,622	0.787153653				48,459		48,459		48,459			20,012		0003
EUR/L 449093.51 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		449,094	0.882573587				10,439		10,439		10,439			2,529		0003
GBP/L 259449.08 USD-S209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		259,449	0.808472784				(9,612)		(9,612)		(9,612)			1,732		0003
GBP/L 146852.05 USD-S118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		146,852	0.808472813				(5,441)		(5,441)		(5,441)			981		0003
EUR/L 502879.66 USD-S454354.59EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		502,880	0.903505602				606		606		606			2,832		0003
EUR/S 9379469.50 USD-L8500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		9,379,470	0.906234622				(17,714)		(17,714)		(17,714)			47,851		0003
GBP/L 390691.82 USD-S307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027		390,692	0.786009034				(3,914)		(3,914)		(3,914)			2,609		0003
EUR/L 445357.55 USD-S395834.67EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		445,358	0.888801975				7,209		7,209		7,209			2,508		0003
EUR/L 1049344.71 USD-S950794.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025		1,049,345	0.90608435				18,735		18,735		18,735			1,863		0003
EUR/L 937518.38 USD-S845868.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		937,518	0.902242077				15,717		15,717		15,717			2,903		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 939281.84 USD-S845248.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	02/22/2024	10/16/2025		939,282	0.899887514				15,203		15,203		15,203			3,468		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,506,055	0.894693661				26,271		26,271		26,271			14,113		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	01/11/2023	01/11/2027		373,683	0.82572974				(21,604)		(21,604)		(21,604)			2,495		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.814531243				(31,159)		(31,159)		(31,159)			4,693		0003
GBP/S 111395226.80 USD-L91645600.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		111,395,227	0.822706705				6,957,748		6,957,748		6,957,748			136,741		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.886603422				(604)		(604)		(604)			4,204		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.911689224				(35,082)		(35,082)		(35,082)			26,657		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.889926741				11,680		11,680		11,680			20,067		0003
GBP/S 1894609.80 USD-L1518360.15GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,894,610	0.80141048				58,988		58,988		58,988			10,669		0003
GBP/L 540343.76 USD-S428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		540,344	0.792204707				(9,442)		(9,442)		(9,442)			3,608		0003
EUR/L 399988.43 USD-S348012.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	07/25/2023	07/07/2026		399,988	0.870056991				14,568		14,568		14,568			2,252		0003
EUR/L 908296.34 USD-S801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		908,296	0.882573588				21,112		21,112		21,112			5,115		0003
EUR/S 6163057.60 USD-L5600000.00EUR	CLO ReInv6m CORDA 9A DR XS2378719954	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/04/2023	08/20/2026		6,163,058	0.90839893				37,390		37,390		37,390			36,318		0003
EUR/S 4409626.00 USD-L4000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		4,409,626	0.907106408				(4,264)		(4,264)		(4,264)			22,497		0003
EUR/L 461207.10 USD-S403894.47EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		461,207	0.875733418				14,042		14,042		14,042			2,597		0003
EUR/L 1312886.48 USD-S1170652.23EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,312,886	0.891662949				19,337		19,337		19,337			7,058		0003
EUR/L 982197.12 USD-S891164.65EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6W8S6QX2D1J857QP30	02/22/2024	04/16/2025		982,197	0.907317515				17,843		17,843		17,843			1,028		0003
GBP/L 207489.02 USD-S163184.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	04/16/2025		207,489	0.786472701				(3,254)		(3,254)		(3,254)			217		0003
GBP/L 1217296.86 USD-S957370.71GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/23/2024	05/16/2025		1,217,297	0.786472669				(19,041)		(19,041)		(19,041)			2,161		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				125,397		125,397		125,397			25,145		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.726374664				1,126,288		1,126,288		1,126,288			121,822		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				448,844		448,844		448,844			35,697		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				27,647		27,647		27,647			2,166		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.817929004				337,456		337,456		337,456			30,567		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				501,363		501,363		501,363			45,414		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74476803				4,625		4,625		4,625			780		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		28,267,618	0.89968511				147,771		147,771		147,771			159,185		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		4,232,074	0.945163093				(166,187)		(166,187)		(166,187)			21,591		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.965717045				(208,648)		(208,648)		(208,648)			20,981		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.969180074				(185,818)		(185,818)		(185,818)			16,103		0003
EUR/L 98489.51 USD-S93978.54EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025		98,490	0.954198473				(3,058)		(3,058)		(3,058)			136		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(85,944)		(85,944)		(85,944)			6,294		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	B1	Currency	JPMORGAN CHASE ... 21GI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,487,460	0.873973082				13,941		13,941		13,941			12,793		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(16,980)		(16,980)		(16,980)			29,544		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(191,586)		(191,586)		(191,586)			13,321		0003
EUR/L 1123200.00 USD-S1000000.00EUR	CLO Reinv6m RPARK 1A B1R XS1849530057	D1	Currency	JPMORGAN CHASE ... 21GI19DL770XOHC3ZE78	04/25/2023	10/27/2025		1,123,200	0.89031339				30,716		30,716		30,716			4,260		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		670,191	0.901875901				3,138		3,138		3,138			3,603		0003
EUR/L 189520.95 USD-S173659.91EUR	Saint James Albany Paris- 50229626	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NJHU748	03/19/2025	04/15/2025		189,521	0.916309833				1,609		1,609		1,609			192		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215				58,942		58,942		58,942			8,354		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161				65,271		65,271		65,271			10,459		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251				74,068		74,068		74,068			12,761		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.607791892				96,631		96,631		96,631			19,408		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO Reinv6m SCULE 9A D XS2437462562	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.810175808				805,583		805,583		805,583			65,994		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				1,012,878		1,012,878		1,012,878			83,714		0003
GBP/L 17359374.66 USD-S13202049.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	JPMORGAN CHASE ... IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025		17,359,375	0.760514108				298,840		298,840		298,840			21,309		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.812521725				(9,079)		(9,079)		(9,079)			1,446		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	JPMORGAN CHASE ... 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		2,148,200	0.93101201				(95,391)		(95,391)		(95,391)			17,219		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	JPMORGAN CHASE ... 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.965717045				(133,535)		(133,535)		(133,535)			13,428		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO Reinv6m PENTA 2022-12A D XS2544643419	D1	Currency	JPMORGAN CHASE ... ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.95846777				(151,132)		(151,132)		(151,132)			16,681		0003
EUR/L 1600063.70 USD-S1567000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	JPMORGAN CHASE ... 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,600,064	0.97933601				(109,770)		(109,770)		(109,770)			6,365		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.966136902				(613,644)		(613,644)		(613,644)			53,380		0003
EUR/L 144545.58 USD-S137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		144,546	0.9510223				(4,716)		(4,716)		(4,716)			413		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.814381986				(19,592)		(19,592)		(19,592)			2,963		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	03/20/2023	01/19/2027		1,788,160	0.894774517				4,182		4,182		4,182			12,014		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.889926741				24,294		24,294		24,294			41,740		0003
GBP/L 60514.99 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		60,515	0.785916349				(617)		(617)		(617)			396		0003
GBP/L 1821802.25 USD-S1434038.30GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025		1,821,802	0.787153655				(30,177)		(30,177)		(30,177)			1,907		0003
GBP/L 60969.49 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		60,969	0.786782045				(855)		(855)		(855)			311		0003
GBP/L 60844.52 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		60,845	0.786720152				(825)		(825)		(825)			324		0003
GBP/L 60610.94 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		60,611	0.786658316				(751)		(751)		(751)			356		0003
GBP/L 60442.59 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		60,443	0.786472585				(637)		(637)		(637)			405		0003
SEK/L 1536436.65 USD-S15551811.79SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025		1,536,437	10.12200001				(18,594)		(18,594)		(18,594)			3,528		0003
GBP/L 4095234.80 USD-S3205495.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/14/2024	06/16/2025		4,095,235	0.782737813				(44,276)		(44,276)		(44,276)			9,405		0003
EUR/L 248822.45 USD-S223600.33EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		248,822	0.898634066				5,603		5,603		5,603			674		0003
GBP/L 452704.28 USD-S354311.87GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		452,704	0.782656329				(4,701)		(4,701)		(4,701)			1,536		0003
GBP/L 150462.77 USD-S117760.64GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025		150,463	0.782656334				(1,533)		(1,533)		(1,533)			555		0003
GBP/L 2539213.38 USD-S1983605.48GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		2,539,213	0.781188968				(7,238)		(7,238)		(7,238)			18,866		0003
GBP/L 978225.26 USD-S750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		978,225	0.767695377				19,527		19,527		19,527			12,192		0003
GBP/L 2060831.69 USD-S1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		2,060,832	0.761788679				61,361		61,361		61,361			31,277		0003
AUD/L 7598.14 USD-S11543.82AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	04/11/2024	05/16/2025		7,598	1.519295512				384		384		384			13		0003
AUD/L 7634.30 USD-S11561.87AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	04/11/2024	12/16/2025		7,634	1.514463671				399		399		399			32		0003
AUD/L 19421.87 USD-S29373.67AUD	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	04/11/2024	06/15/2028		19,422	1.512401741				874		874		874			174		0003
GBP/L 27406135.39 USD-S21930434.78GBP	60 Curzon July 2022 - 7200568	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	04/16/2024	04/22/2025		27,406,135	0.800201651				(915,270)		(915,270)		(915,270)			33,642		0003
GBP/L 283472.31 USD-S225802.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWIXH05	04/19/2024	01/11/2027		283,472	0.79655886				(6,439)		(6,439)		(6,439)			1,893		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.920598389				(246,651)		(246,651)		(246,651)			56,829		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.915783463				(80,132)		(80,132)		(80,132)			19,832		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3OI6NJZ34	11/16/2022	05/15/2026		12,880,146	10.105				(347,646)		(347,646)		(347,646)			68,255		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.901225667				(3,796)		(3,796)		(3,796)			5,815		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89102075				(31,687)		(31,687)		(31,687)			29,591		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO Reinv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026		1,644,075	0.912367137				(591)		(591)		(591)			7,327		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.895495657				(15,421)		(15,421)		(15,421)			9,534		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(28,825)		(28,825)		(28,825)			1,844		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.889926741				2,336		2,336		2,336			4,013		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.889926741				23,640		23,640		23,640			40,616		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO Reinv6m CADOG 11A CN XS1833626317	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQIIXH05	03/21/2023	05/17/2027		4,786,110	0.890075656				14,007		14,007		14,007			34,915		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.886611283				(5,453)		(5,453)		(5,453)			27,852		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO Reinv6m CLNPK 1A CE XS1622862263	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	06/13/2023	06/12/2026		4,475,760	0.893702969				56,437		56,437		56,437			24,515		0003
EUR/L 325641.54 USD-S282625.88EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	07/18/2023	06/02/2025		325,642	0.867904875				18,990		18,990		18,990			676		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025		192,738	0.788671506				3,433		3,432		3,432			743		0003
EUR/S 12443124.10 USD-L10571000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		12,443,124	0.849545493				(437,869)		(437,869)		(437,869)			105,624		0003
EUR/S 2648925.00 USD-L2250000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		2,648,925	0.849401172				(93,054)		(93,054)		(93,054)			22,549		0003
GBP/S 469582.06 USD-L370254.31GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	01/30/2024	06/11/2025		469,582	0.788476268				8,558		8,558		8,558			1,043		0003
EUR/L 505513.44 USD-S450687.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	05/18/2026		505,513	0.891543714				7,702		7,702		7,702			2,689		0003
GBP/L 198633.88 USD-S156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		198,634	0.786348985				(3,009)		(3,009)		(3,009)			676		0003
GBP/L 1002660.41 USD-S788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		1,002,660	0.786287154				(14,661)		(14,661)		(14,661)			3,988		0003
GBP/L 86372.36 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/17/2026		86,372	0.786287187				(1,201)		(1,201)		(1,201)			406		0003
GBP/L 85693.66 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026		85,694	0.786163527				(1,100)		(1,100)		(1,100)			456		0003
GBP/L 85448.54 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		85,449	0.78610167				(1,030)		(1,030)		(1,030)			486		0003
GBP/L 85208.63 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		85,209	0.785978134				(907)		(907)		(907)			544		0003
GBP/L 203070.14 USD-S159834.82GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025		203,070	0.787091692				(3,337)		(3,337)		(3,337)			466		0003
GBP/L 200997.57 USD-S158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		200,998	0.787029764				(3,272)		(3,272)		(3,272)			544		0003
GBP/L 86647.56 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		86,648	0.786843969				(1,288)		(1,288)		(1,288)			387		0003
EUR/L 19818.23 USD-S17785.36EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025		19,818	0.89742424				440		440		440			61		0003
GBP/L 509337.31 USD-S401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		509,337	0.78909558				(9,350)		(9,350)		(9,350)			1,964		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 11670.26 USD-S9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE	ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		11,670	0.78909553			(214)		(214)		(214)			45		0003
GBP/L 410639.18 USD-S327098.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		410,639	0.796558867			(9,327)		(9,327)		(9,327)			2,742		0003
EUR/S 2849407.50 USD-L2500000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	D1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		2,849,408	0.877375384			(28,254)		(28,254)		(28,254)			23,093		0003
EUR/S 2096854.50 USD-L1835000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	JPMORGAN CHASE	IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,096,855	0.875120329			(27,116)		(27,116)		(27,116)			16,807		0003
EUR/S 442811.24 USD-L396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		442,811	0.895094872			(4,083)		(4,083)		(4,083)			2,494		0003
EUR/L 1152880.84 USD-S1047882.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE	KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2025		1,152,881	0.908925653			13,055		13,055		13,055			3,121		0003
GBP/L 197036.83 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		197,037	0.786967797			(3,104)		(3,104)		(3,104)			727		0003
GBP/L 85808.91 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		85,809	0.786782049			(1,203)		(1,203)		(1,203)			438		0003
GBP/L 85304.29 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		85,304	0.786658326			(1,057)		(1,057)		(1,057)			501		0003
GBP/L 85148.36 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		85,148	0.786534468			(964)		(964)		(964)			544		0003
EUR/L 15163.76 USD-S13626.67EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE	OV6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		15,164	0.89863398			341		341		341			41		0003
EUR/S 1823620.80 USD-L1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		1,823,621	0.877375384			(18,082)		(18,082)		(18,082)			14,780		0003
EUR/L 287852.43 USD-S264517.00EUR	Dutch Property Finance 2021-2 - Class A	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	04/26/2024	04/28/2025		287,852	0.918932663			1,426		1,426		1,426			399		0003
EUR/L 32711275.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		32,711,275	0.886544471			310,635		310,635		310,635			225,853		0003
EUR/L 31168186.87 USD-S27431954.65EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE	ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		31,168,187	0.880126738			359,307		359,307		359,307			234,578		0003
EUR/S 30655209.32 USD-L27431954.65EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE	ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		30,655,209	0.894854586			(290,809)		(290,809)		(290,809)			172,631		0003
EUR/L 2080744.52 USD-S1844468.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE	KB1H1DSPRFMYMCUFXT09	05/10/2024	01/15/2027		2,080,745	0.886446237			23,251		23,251		23,251			13,937		0003
EUR/S 1811080.00 USD-L1600000.00EUR	CLO PALMP 1A CNE XS1566964802	B1	Currency	JPMORGAN CHASE	IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,811,080	0.883450759			(25,614)		(25,614)		(25,614)			12,168		0003
GBP/L 462454.90 USD-S362965.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		462,455	0.784867757			(3,998)		(3,998)		(3,998)			3,088		0003
EUR/L 404282.58 USD-S359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE	ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		404,283	0.88896791			970		970		970			3,043		0003
EUR/L 35889214.86 USD-S31777240.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE	969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		35,889,215	0.88542589			216,146		216,146		216,146			270,273		0003
EUR/L 747009.28 USD-S677190.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		747,009	0.906536128			10,401		10,401		10,401			2,022		0003
EUR/L 639306.42 USD-S575277.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		639,306	0.899847025			7,489		7,489		7,489			2,854		0003
EUR/L 631109.87 USD-S564095.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE	7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		631,110	0.893814796			6,476		6,476		6,476			3,588		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	2IGI19DL77OXOHC3ZE78	06/13/2023	01/11/2027		952,192	0.821287776			(49,960)		(49,960)		(49,960)			6,358		0003
EUR/S 3862134.50 USD-L3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	JPMORGAN CHASE	IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		3,862,135	0.906234622			(7,294)		(7,294)		(7,294)			19,703		0003
GBP/L 128120.96 USD-S105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE	2IGI19DL77OXOHC3ZE78	10/18/2023	01/11/2027		128,121	0.822436079			(6,899)		(6,899)		(6,899)			856		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025		1,531,019	0.800800801				(51,232)		(51,232)		(51,232)			5,902		0003
EUR/L 253000.59 USD-S221561.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		253,001	0.875733412				7,703		7,703		7,703			1,425		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		826,359	0.78366958				(9,382)		(9,382)		(9,382)			3,186		0003
EUR/L 89366.29 USD-S79428.94EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,366	0.88880203				1,446		1,446		1,446			503		0003
EUR/L 946414.90 USD-S844900.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		946,415	0.892737583				14,435		14,435		14,435			4,835		0003
EUR/L 180102.49 USD-S159927.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		180,102	0.887981171				3,079		3,079		3,079			1,014		0003
GBP/L 85302.82 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		85,303	0.786039899				(977)		(977)		(977)			516		0003
GBP/L 85127.56 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		85,128	0.785916335				(840)		(840)		(840)			570		0003
GBP/L 1216243.75 USD-S957370.71GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025		1,216,244	0.787153652				(20,094)		(20,094)		(20,094)			2,159		0003
GBP/L 1001872.03 USD-S788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		1,001,872	0.786905889				(15,449)		(15,449)		(15,449)			3,985		0003
GBP/L 86311.24 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		86,311	0.786843985				(1,262)		(1,262)		(1,262)			406		0003
GBP/L 85242.47 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		85,242	0.7865964				(1,034)		(1,034)		(1,034)			516		0003
GBP/L 215683.70 USD-S168634.64GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770X0HC3ZE78	03/14/2024	01/11/2027		215,684	0.781860845				(1,084)		(1,084)		(1,084)			1,440		0003
EUR/L 1098502.41 USD-S979450.23EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		1,098,502	0.891623196				14,350		14,350		14,350			6,186		0003
EUR/S 436303.81 USD-L398556.30EUR	CLO Reinv6m RPARK 1A B1R XS1849530057	D1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	04/17/2024	10/27/2025		436,304	0.913483428				(337)		(337)		(337)			1,655		0003
EUR/S 348732.47 USD-L318001.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	05/06/2024	04/25/2025		348,732	0.911878438				(4,447)		(4,447)		(4,447)			456		0003
EUR/L 1156597.14 USD-S1038144.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2026		1,156,597	0.897585489				11,456		11,456		11,456			5,908		0003
EUR/L 1145366.46 USD-S1015305.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	01/15/2027		1,145,366	0.886446238				12,799		12,799		12,799			7,672		0003
EUR/L 1811810.96 USD-S1638009.92EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,811,811	0.904073304				1,839		1,839		1,839			9,741		0003
GBP/L 3621.88 USD-S2802.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	07/23/2024	06/16/2025		3,622	0.773843971				2		2		2			8		0003
EUR/L 53780.13 USD-S48815.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025		53,780	0.907688211				772		772		772			124		0003
EUR/L 236719.53 USD-S214594.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		236,720	0.906536102				3,296		3,296		3,296			641		0003
EUR/L 247746.59 USD-S223476.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		247,747	0.902038611				3,037		3,037		3,037			985		0003
EUR/S 54616.41 USD-L48816.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		54,616	0.893814698				(560)		(560)		(560)			311		0003
EUR/S 208447.51 USD-L187520.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025		208,448	0.899604174				(5,527)		(5,527)		(5,527)			218		0003
EUR/S 48322.74 USD-L42631.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2026		48,323	0.882223152				(933)		(933)		(933)			300		0003
GBP/L 3165967.79 USD-S2422509.36GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	08/21/2024	06/16/2025		3,165,968	0.765171828				37,589		37,589		37,589			7,271		0003
SEK/S 1225313.50 USD-L12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	08/27/2024	09/16/2025		1,225,314	9.980000033				3,682		3,682		3,682			4,169		0003

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GBP/S 16146604.32 USD-L12333325.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	09/03/2024	06/16/2025		16,146,604	0.763833989				(219,600)		(219,600)		(219,600)			37,081		0003
EUR/S 564325.00 USD-L500000.00EUR	CLO Reinv6m PENTA 2018-5A B2R XS2289566940	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		564,325	0.886014265				(17,720)		(17,720)		(17,720)			2,078		0003
EUR/S 6941197.50 USD-L6150000.00EUR	CLO Reinv6m PENTA 2018-5A CR XS2289567674	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		6,941,198	0.886014265				(217,960)		(217,960)		(217,960)			25,562		0003
EUR/S 25342847.50 USD-L22700000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		25,342,848	0.895716237				(526,995)		(526,995)		(526,995)			93,328		0003
EUR/L 14292712.23 USD-S12084816.29EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		14,292,712	0.845522956				263,941		263,941		263,941			155,852		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.829214895				(49,309)		(49,309)		(49,309)			5,310		0003
EUR/S 1653609.75 USD-L1500000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,653,610	0.907106408				(1,599)		(1,599)		(1,599)			8,436		0003
GBP/L 430032.92 USD-S344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		430,033	0.801571075				(12,361)		(12,361)		(12,361)			2,872		0003
GBP/L 335375.55 USD-S268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		335,376	0.801571075				(9,640)		(9,640)		(9,640)			2,239		0003
EUR/L 515049.98 USD-S456200.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		515,050	0.885739594				10,255		10,255		10,255			2,900		0003
GBP/L 354377.24 USD-S279753.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	01/17/2024	01/11/2027		354,377	0.789421747				(5,006)		(5,006)		(5,006)			2,366		0003
EUR/S 4562000.00 USD-L4000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		4,562,000	0.876808417				(60,780)		(60,780)		(60,780)			35,317		0003
EUR/L 949839.18 USD-S858301.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		949,839	0.903628065				16,229		16,229		16,229			2,571		0003
EUR/L 502424.17 USD-S449656.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026		502,424	0.894974718				7,790		7,790		7,790			2,363		0003
GBP/L 203245.96 USD-S159834.82GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025		203,246	0.78641081				(3,161)		(3,161)		(3,161)			467		0003
GBP/L 280553.97 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		280,554	0.786287145				(4,038)		(4,038)		(4,038)			1,184		0003
GBP/L 86088.80 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		86,089	0.786287183				(1,178)		(1,178)		(1,178)			422		0003
GBP/L 85364.69 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		85,365	0.786101724				(996)		(996)		(996)			502		0003
GBP/L 85169.24 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		85,169	0.785916371				(869)		(869)		(869)			557		0003
GBP/L 8696159.14 USD-S6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		8,696,159	0.78702975				(140,394)		(140,394)		(140,394)			26,929		0003
GBP/L 198477.68 USD-S156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		198,478	0.786967834				(3,165)		(3,165)		(3,165)			675		0003
GBP/L 280333.38 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		280,333	0.786905862				(4,259)		(4,259)		(4,259)			1,183		0003
GBP/L 86034.65 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		86,035	0.78678207				(1,233)		(1,233)		(1,233)			421		0003
EUR/L 48899.06 USD-S44268.57EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		48,899	0.905305133				(56)		(56)		(56)			269		0003
EUR/S 57591.30 USD-L45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2034		57,591	0.793713807				(1,468)		(1,468)		(1,468)			874		0003
GBP/S 323674.77 USD-L252161.71GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		323,675	0.779058899				1,858		1,858		1,858			1,098		0003
GBP/S 60822.89 USD-L47392.00GBP	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	11/06/2024	10/16/2025		60,823	0.779180338				347		347		347			225		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 61528.49 USD-S56149.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	08/18/2025		61,528	0.912575296				339		339		339			191		0003
EUR/L 45768.48 USD-S40853.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2026		45,768	0.89261802				355		355		355			284		0003
EUR/L 16832.57 USD-S14939.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	02/16/2027		16,833	0.887547178				139		139		139			115		0003
GBP/S 348095.22 USD-L273853.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2025		348,095	0.786720168				5,571		5,571		5,571			364		0003
GBP/S 329755.11 USD-L259670.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/14/2024	10/16/2025		329,755	0.787463582				5,405		5,405		5,405			1,217		0003
EUR/S 143288.34 USD-L131505.45EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	04/27/2026		143,288	0.917767977				1,838		1,838		1,838			742		0003
EUR/S 481593.88 USD-L439892.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/19/2024	07/27/2026		481,594	0.913408846				5,734		5,734		5,734			2,770		0003
EUR/L 2494588.55 USD-S2306515.29EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/21/2024	05/27/2026		2,494,589	0.924607503				(54,069)		(54,069)		(54,069)			13,412		0003
EUR/L 1456618.25 USD-S1339738.15EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		1,456,618	0.919759278				(21,701)		(21,701)		(21,701)			7,519		0003
GBP/S 14077279.16 USD-L11060739.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		14,077,279	0.785715689				162,017		162,017		162,017			80,380		0003
EUR/L 11245155.20 USD-S10973559.60EUR	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/13/2025	04/15/2025		11,245,155	0.975847768				(629,007)		(629,007)		(629,007)			11,398		0003
EUR/L 454523.96 USD-S440000.00EUR	CLO CFOUR 1A C XS2066907630	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		454,524	0.968045777				(21,587)		(21,587)		(21,587)			461		0003
EUR/L 1869604.76 USD-S1751668.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	01/28/2025	04/24/2026		1,869,605	0.936919111				(63,255)		(63,255)		(63,255)			9,650		0003
EUR/L 252196.97 USD-S239236.45EUR	College Square July 2021 - 7200462	D1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	02/24/2025	07/09/2025		252,197	0.948609533				(7,928)		(7,928)		(7,928)			660		0003
GBP/L 85633.03 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		85,633	0.786720148				(1,161)		(1,161)		(1,161)			455		0003
GBP/L 85388.08 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		85,388	0.786658278				(1,090)		(1,090)		(1,090)			486		0003
EUR/L 18973.77 USD-S17096.57EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	05/16/2025		18,974	0.901063415				442		442		442			34		0003
EUR/L 122892.91 USD-S108812.57EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		122,893	0.885425937				2,560		2,560		2,560			675		0003
EUR/L 660023.73 USD-S586427.13EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	03/19/2024	05/27/2026		660,024	0.888494009				12,032		12,032		12,032			3,548		0003
EUR/L 656563.13 USD-S590022.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		656,563	0.898653462				3,468		3,468		3,468			3,697		0003
GBP/L 216725.50 USD-S171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/06/2024	11/03/2025		216,726	0.791792798				(4,733)		(4,733)		(4,733)			836		0003
EUR/L 25585482.72 USD-S22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		25,585,483	0.88039794				287,784		287,784		287,784			192,562		0003
EUR/S 14791224.78 USD-L13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		14,791,225	0.89509488				(136,382)		(136,382)		(136,382)			83,295		0003
EUR/S 25165383.90 USD-L22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		25,165,384	0.89509488				(232,036)		(232,036)		(232,036)			141,716		0003
EUR/L 2085786.16 USD-S1856672.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2026		2,085,786	0.890154885				21,870		21,870		21,870			12,964		0003
EUR/L 420062.76 USD-S374112.30EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		420,063	0.890610489				5,958		5,958		5,958			2,366		0003
EUR/L 529598.22 USD-S470795.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		529,598	0.888967905				1,270		1,270		1,270			3,986		0003
GBP/L 481692.95 USD-S371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		481,693	0.770950582				4,599		4,599		4,599			3,217		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1811115.71 USD-S1622069.95EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,811,116	0.895619171				18,758		18,758		18,758			9,737		0003
EUR/L 774807.38 USD-S705075.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025		774,807	0.910000909				11,825		11,825		11,825			811		0003
EUR/S 99016.96 USD-L89317.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		99,017	0.9020386				(1,214)		(1,214)		(1,214)			394		0003
EUR/S 1482926.90 USD-L1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,482,927	0.876644695				(9,868)		(9,868)		(9,868)			12,754		0003
EUR/L 1374778.29 USD-S1213717.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2027		1,374,778	0.882846295				15,769		15,769		15,769			9,827		0003
GBP/L 633232.62 USD-S495215.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		633,233	0.782044267				(3,324)		(3,324)		(3,324)			4,228		0003
GBP/L 418483.96 USD-S327142.50GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027		418,484	0.781732471				(2,039)		(2,039)		(2,039)			2,794		0003
GBP/L 457022.23 USD-S358702.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		457,022	0.784867751				(3,951)		(3,951)		(3,951)			3,052		0003
EUR/L 577966.43 USD-S514892.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		577,966	0.890868592				5,602		5,602		5,602			3,592		0003
EUR/S 145453.99 USD-L129962.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2025		145,454	0.893495325				(3,371)		(3,371)		(3,371)			537		0003
EUR/S 122844.95 USD-L108376.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2026		122,845	0.88222316				(2,371)		(2,371)		(2,371)			764		0003
EUR/S 116858.04 USD-L102777.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	01/15/2027		116,858	0.879507478				(2,171)		(2,171)		(2,171)			783		0003
EUR/L 1877628.95 USD-S1655693.21EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	08/19/2024	05/27/2026		1,877,629	0.881800001				48,118		48,118		48,118			10,095		0003
GBP/L 451763.96 USD-S349729.91GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		451,764	0.774143006				2,461		2,461		2,461			3,017		0003
EUR/L 28867100.00 USD-S25400000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	09/18/2024	07/07/2026		28,867,100	0.879894413				751,868		751,868		751,868			162,561		0003
EUR/L 1468433.17 USD-S1321314.81EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	10/22/2024	05/27/2026		1,468,433	0.899812696				8,404		8,404		8,404			7,895		0003
GBP/S 2856680.51 USD-L2222933.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025		2,856,681	0.778152587				13,970		13,970		13,970			6,560		0003
EUR/L 658864.86 USD-S585605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	01/15/2027		658,865	0.888809884				5,402		5,402		5,402			4,413		0003
GBP/L 705885.97 USD-S558763.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		705,886	0.791577611				(11,966)		(11,966)		(11,966)			4,714		0003
EUR/L 2110933.24 USD-S1971649.97EUR	East Road - 7200561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	02/19/2025	05/27/2026		2,110,933	0.934018155				(67,705)		(67,705)		(67,705)			11,349		0003
GBP/L 237192.00 USD-S183332.09GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		237,192	0.772926954				1,662		1,662		1,662			1,584		0003
GBP/L 3721208.80 USD-S2870215.68GBP	Motive Capital Fund Ii-b	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	03/17/2025	09/19/2025		3,721,209	0.77131272				15,912		15,912		15,912			12,772		0003
EUR/L 611673.34 USD-S539632.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		611,673	0.882223198				5,521		5,521		5,521			4,631		0003
EUR/S 1118880.00 USD-L1000000.00EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	08/29/2024	04/15/2025		1,118,880	0.893750894				(36,810)		(36,810)		(36,810)			1,134		0003
EUR/L 1056924.44 USD-S937571.58EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	10/08/2024	06/17/2026		1,056,924	0.887075314				20,004		20,004		20,004			5,822		0003
EUR/S 1910663.32 USD-L1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	11/06/2024	05/10/2027		1,910,663	0.889743359				(6,698)		(6,698)		(6,698)			13,876		0003
EUR/L 73874.77 USD-S67079.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	11/17/2025		73,875	0.908017852				422		422		422			294		0003
GBP/L 40295851.14 USD-S31154980.01GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025		40,295,851	0.773156023				63,333		63,333		63,333			100,602		0003
EUR/L 268554.17 USD-S248993.26EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P3016NJZ34	11/22/2024	07/07/2026		268,554	0.927162144				(7,056)		(7,056)		(7,056)			1,512		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2459245.05 USD-S1944444.44GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025		2,459,245	0.790667217				(51,771)		(51,771)		(51,771)			5,648		0003
GBP/L 207516.70 USD-S170171.17GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		207,517	0.820036026				(11,105)		(11,105)		(11,105)			1,386		0003
GBP/L 189759.55 USD-S155609.67GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		189,760	0.82003604				(10,155)		(10,155)		(10,155)			1,267		0003
EUR/L 154613.41 USD-S149066.77EUR	Coupon Hedge CLO FMAN	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/10/2025	05/15/2025		154,613	0.964125751				(6,957)		(6,957)		(6,957)			271		0003
EUR/L 19750121.55 USD-S18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	03/14/2025	04/30/2025		19,750,122	0.916937056				138,445		138,445		138,445			28,311		0003
GBP/L 359407.14 USD-S277777.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/21/2025	06/16/2025		359,407	0.772877745				691		691		691			825		0003
EUR/S 1344292.28 USD-L1236067.18EUR	Coupon Hedge CLO MJSD	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025		1,344,292	0.91949288				(986)		(986)		(986)			3,356		0003
EUR/L 483227.15 USD-S434253.75EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		483,227	0.898653459				2,552		2,552		2,552			2,721		0003
EUR/S 2279380.00 USD-L2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,279,380	0.877431582				(24,453)		(24,453)		(24,453)			18,221		0003
EUR/S 662645.47 USD-L601443.70EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	04/26/2024	10/27/2025		662,645	0.90764025				(4,748)		(4,748)		(4,748)			2,513		0003
EUR/S 2285400.00 USD-L2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,285,400	0.875120329				(29,554)		(29,554)		(29,554)			18,318		0003
EUR/L 1171018.92 USD-S1068935.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2025		1,171,019	0.912825192				14,293		14,293		14,293			1,226		0003
EUR/L 1127514.23 USD-S1020559.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2025		1,127,514	0.905141206				11,773		11,773		11,773			4,163		0003
EUR/L 235130.51 USD-S208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	02/16/2027		235,131	0.885190739				2,645		2,645		2,645			1,613		0003
EUR/L 1873323.86 USD-S1666806.53EUR	East Road - 7200561 .	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/17/2024	05/27/2026		1,873,324	0.889758875				31,533		31,533		31,533			10,071		0003
EUR/L 1329729.82 USD-S1183138.91EUR	East Road - 7200561 .	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/17/2024	05/27/2026		1,329,730	0.889758876				22,383		22,383		22,383			7,149		0003
GBP/L 440180.34 USD-S344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	05/21/2024	01/11/2027		440,180	0.781732483				(2,145)		(2,145)		(2,145)			2,939		0003
EUR/L 606855.22 USD-S533344.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		606,855	0.878865918				7,786		7,786		7,786			4,567		0003
GBP/L 87818.73 USD-S69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		87,819	0.787243792				(1,402)		(1,402)		(1,402)			339		0003
EUR/L 4212600.78 USD-S3779473.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		4,212,601	0.897182847				29,106		29,106		29,106			23,723		0003
EUR/L 589721.46 USD-S527337.44EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	07/25/2024	07/07/2026		589,721	0.894214431				6,012		6,012		6,012			3,321		0003
EUR/L 692701.57 USD-S625633.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		692,702	0.903179186				8,719		8,719		8,719			2,557		0003
EUR/L 629820.44 USD-S564861.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		629,820	0.896860985				6,742		6,742		6,742			3,217		0003
EUR/L 225184.82 USD-S201706.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		225,185	0.895736267				2,388		2,388		2,388			1,198		0003
EUR/L 575327.11 USD-S510856.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		575,327	0.887941748				5,274		5,274		5,274			3,854		0003
GBP/S 4166920.65 USD-L3287744.29GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	02/25/2025	06/16/2025		4,166,921	0.789010535				78,805		78,805		78,805			9,569		0003
GBP/S 1279568.96 USD-L1007715.52GBP	Whiteleys October 2022 - 2380301	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	03/03/2025	06/16/2025		1,279,569	0.787542955				21,774		21,774		21,774			2,939		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 11031200.16 USD-S8508505.00GBP	WOLAND FINANCE NO 1 12/1/50 50083105	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/17/2025	09/19/2025		11,031,200	0.77131272				47,171		47,171		47,171			37,863		0003
EUR/L 1707290.24 USD-S1537859.63EUR	East Road - 7200561	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	03/21/2025	05/27/2026		1,707,290	0.900760512				7,983		7,983		7,983			9,179		0003
GBP/L 21809862.36 USD-S16830000.00GBP	Project Waterfall - Funding	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I7OUK5573	03/27/2025	04/28/2025		21,809,862	0.771669244				75,654		75,654		75,654			30,203		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.797654004				492,607		492,607		492,607			24,922		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO Reinv6m CORDA 9A DR XS2378719954	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026		6,983,200	0.801924619				740,522		740,522		740,522			41,151		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO Reinv6m RRME 8A C XS2379454841	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		33,352,900	0.794533609				3,706,799		3,706,799		3,706,799			207,115		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO Reinv6m VENDM 1A CR XS2348059838	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	09/17/2021	07/20/2026		4,065,750	0.799360512				448,162		448,162		448,162			23,215		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.796990564				367,790		367,790		367,790			21,037		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO Reinv6m ARBR 8A CR XS2388929619	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.796990564				490,386		490,386		490,386			28,050		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.798658254				267,493		267,493		267,493			15,551		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.794659886				336,220		336,220		336,220			21,072		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.806776926				438,691		438,691		438,691			27,709		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.714719653				21,018		21,018		21,018			2,059		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.599808061				276,934		276,934		276,934			55,450		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.632751204				67,476		67,476		67,476			9,906		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025		96,503	0.73480788				4,832		4,832		4,832			222		0003
GBP/L 274043.09 USD-S216347.70GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		274,043	0.789465992				(5,161)		(5,161)		(5,161)			1,057		0003
EUR/S 85428.44 USD-L74904.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2027		85,428	0.876808356				(1,515)		(1,515)		(1,515)			611		0003
EUR/S 2368839.93 USD-L2125000.00EUR	CLO Reinv6m ACCUN 4A B1E XS2106569366	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025		2,368,840	0.897063568				(68,576)		(68,576)		(68,576)			2,908		0003
EUR/S 2230544.20 USD-L2000000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	B1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025		2,230,544	0.896642174				(66,404)		(66,404)		(66,404)			2,261		0003
GBP/L 509690.01 USD-S388598.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027		509,690	0.762421692				10,451		10,451		10,451			3,403		0003
EUR/S 2404851.11 USD-L2155206.25EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026		2,404,851	0.896191137				(23,387)		(23,387)		(23,387)			12,929		0003
EUR/L 575960.84 USD-S529181.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025		575,961	0.91877986				3,319		3,319		3,319			603		0003
EUR/L 51010.56 USD-S46790.10EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	05/16/2025		51,011	0.917263014				293		293		293			91		0003
EUR/L 70913.56 USD-S64070.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	02/17/2026		70,914	0.90350562				434		434		434			334		0003
EUR/L 616700.80 USD-S555536.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2026		616,701	0.900819749				3,908		3,908		3,908			3,150		0003
EUR/L 67786.35 USD-S60958.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	05/18/2026		67,786	0.899280607				453		453		453			361		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 618971.07 USD-S555031.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2026		618,971	0.896700132				4,374		4,374		4,374			3,519		0003
EUR/L 636189.34 USD-S560815.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2027		636,189	0.881523274				6,202		6,202		6,202			4,817		0003
EUR/L 1703721.36 USD-S1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	12/15/2027		1,703,721	0.875580071				18,319		18,319		18,319			14,022		0003
EUR/S 2765925.00 USD-L2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	11/21/2024	04/15/2027		2,765,925	0.903856757				32,530		32,530		32,530			19,758		0003
EUR/L 1175767.08 USD-S1093494.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		1,175,767	0.93002683				(34,621)		(34,621)		(34,621)			6,621		0003
EUR/L 885815.38 USD-S799429.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		885,815	0.9024782				(14,873)		(14,873)		(14,873)			7,294		0003
EUR/S 1140713.00 USD-L1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,140,713	0.876644695				(7,591)		(7,591)		(7,591)			9,811		0003
EUR/S 135687.77 USD-L120120.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2026		135,688	0.885269173				(2,676)		(2,676)		(2,676)			772		0003
EUR/S 83227.13 USD-L72750.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2027		83,227	0.874125901				(1,447)		(1,447)		(1,447)			630		0003
GBP/L 161293.04 USD-S124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		161,293	0.769645175				1,811		1,811		1,811			1,077		0003
GBP/L 627769.13 USD-S478624.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		627,769	0.762421704				12,872		12,872		12,872			4,192		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	09/25/2024	11/03/2025		21,215,285	0.882342768				(731,934)		(731,934)		(731,934)			81,790		0003
EUR/L 1113057.73 USD-S1002845.06EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	10/08/2024	06/18/2025		1,113,058	0.900982072				23,959		23,959		23,959			2,589		0003
EUR/L 1073482.59 USD-S963283.02EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	10/08/2024	09/17/2025		1,073,483	0.897343868				21,950		21,950		21,950			3,663		0003
EUR/L 632355.02 USD-S559754.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2027		632,355	0.885190759				5,775		5,775		5,775			4,520		0003
EUR/L 64342355.54 USD-S627941 65.39EUR	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	01/13/2025	04/15/2025		64,342,356	0.975938243				(3,605,344)		(3,605,344)		(3,605,344)			65,217		0003
EUR/L 1719146.42 USD-S1548539.21EUR	East Road - 7200561	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/21/2025	05/27/2026		1,719,146	0.900760512				8,038		8,038		8,038			9,243		0003
GBP/L 4361972.47 USD-S3366000.00GBP	Project Waterfall - Funding	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	03/27/2025	04/28/2025		4,361,972	0.771669244				15,131		15,131		15,131			6,041		0003
EUR/L 1626415.20 USD-S1476204.06EUR	Motive Capital Fund Ii-b	D1	Currency	JPMORGAN CHASE E57ODZIWZ7FF32TWEFA76	03/17/2025	09/19/2025		1,626,415	0.907642809				14,790		14,790		14,790			5,582		0003
EUR/S 457083.85 USD-L417208.33EUR	EUR 2Y Floater Tap March 2025 1st Cpn ...	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/11/2025	05/23/2025		457,084	0.912761039				(4,670)		(4,670)		(4,670)			871		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.726374667				31,264		31,264		31,264			3,382		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.830151087				58,862		58,862		58,862			5,612		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.738879857				44,087		44,087		44,087			6,305		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				9,864		9,864		9,864			1,392		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		4,132,995	0.900495273				18,080		18,080		18,080			23,274		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,058,018	0.945163093				(41,547)		(41,547)		(41,547)			5,398		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.930319099				(141,682)		(141,682)		(141,682)			25,957		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1021016.60 USD-S1000000.00EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		1,021,017	0.979416006				(58,572)		(58,572)		(58,572)			1,035		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		132,366	0.9476876				(4,484)		(4,484)		(4,484)			503		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		1,171,809	0.94286253				(43,792)		(43,792)		(43,792)			6,080		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(164,554)		(164,554)		(164,554)			6,254		0003
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		875,357	0.899540248				4,710		4,710		4,710			4,929		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		298,345	0.88530831				6,076		6,076		6,076			1,680		0003
EUR/L 1960610.00 USD-S1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	07/12/2023	05/10/2027		1,960,610	0.867077083				52,916		52,916		52,916			14,238		0003
EUR/L 3252918.13 USD-S2797246.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		3,252,918	0.859919167				153,199		153,199		153,199			18,318		0003
GBP/L 439540.03 USD-S353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	08/17/2023	01/11/2027		439,540	0.805088151				(14,494)		(14,494)		(14,494)			2,935		0003
EUR/L 500566.29 USD-S454890.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		500,566	0.908750947				(2,161)		(2,161)		(2,161)			2,819		0003
EUR/L 103685.62 USD-S93926.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		103,686	0.905879137				(134)		(134)		(134)			584		0003
EUR/L 149663.26 USD-S131180.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		149,663	0.87650102				4,436		4,436		4,436			843		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE 02RNE8IBXP4ROTD8PU41	11/29/2023	11/03/2025		192,738	0.788671506				3,433		3,432		3,432			743		0003
EUR/L 74283.75 USD-S65052.76EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		74,284	0.875733387				2,262		2,262		2,262			418		0003
EUR/L 1265119.79 USD-S1109948.93EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,265,120	0.877346903				38,646		38,646		38,646			6,802		0003
EUR/L 67426.30 USD-S59928.63EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		67,426	0.888801996				1,091		1,091		1,091			380		0003
GBP/L 172708.22 USD-S136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		172,708	0.793115753				(3,207)		(3,207)		(3,207)			1,153		0003
EUR/L 941706.71 USD-S844012.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		941,707	0.896258125				14,744		14,744		14,744			4,204		0003
GBP/L 201171.58 USD-S158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		201,172	0.786348996				(3,098)		(3,098)		(3,098)			545		0003
GBP/L 8706425.34 USD-S6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		8,706,425	0.786101722				(130,128)		(130,128)		(130,128)			26,960		0003
GBP/L 86708.93 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	01/16/2026		86,709	0.786287064				(1,227)		(1,227)		(1,227)			387		0003
GBP/L 85869.67 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		85,870	0.786225334				(1,142)		(1,142)		(1,142)			439		0003
GBP/L 85561.17 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		85,561	0.786163513				(1,069)		(1,069)		(1,069)			471		0003
GBP/L 85246.67 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		85,247	0.786039971				(947)		(947)		(947)			530		0003
GBP/L 85500.63 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		85,501	0.786720168				(1,129)		(1,129)		(1,129)			470		0003
EUR/L 18357.41 USD-S16406.66EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		18,357	0.893735009				395		395		395			73		0003
EUR/L 75055.78 USD-S65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		75,056	0.871687564				1,574		1,574		1,574			558		0003

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EUR/L 441191.31 USD-S393376.41EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		441,191	0.891623205				5,763		5,763		5,763			2,485		0003
GBP/L 398961.05 USD-S317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		398,961	0.796558862				(9,062)		(9,062)		(9,062)			2,664		0003
EUR/L 15038142.38 USD-S13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		15,038,142	0.88039794				169,148		169,148		169,148			113,180		0003
EUR/L 580398.36 USD-S526605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025		580,398	0.907317519				10,543		10,543		10,543			608		0003
GBP/L 1956634.59 USD-S1540172.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025		1,956,635	0.78715365				(32,327)		(32,327)		(32,327)			3,473		0003
GBP/L 1894673.99 USD-S1491164.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		1,894,674	0.787029752				(30,588)		(30,588)		(30,588)			5,867		0003
EUR/S 1496316.50 USD-L1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/23/2024	06/22/2026		1,496,317	0.888849384				(25,074)		(25,074)		(25,074)			8,289		0003
SEK/L 1710002.69 USD-S17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025		1,710,003	10.08810002				(23,717)		(23,717)		(23,717)			5,818		0003
GBP/L 11670.26 USD-S9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		11,670	0.78909553				(214)		(214)		(214)			45		0003
EUR/L 1123000.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	JPMORGAN CHASE B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,123,000	0.89047195				6,119		6,119		6,119			7,748		0003
EUR/S 2529780.00 USD-L2200000.00EUR	CLO Reinv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	05/22/2024	01/18/2028		2,529,780	0.869640838				(39,675)		(39,675)		(39,675)			21,176		0003
EUR/S 8003726.25 USD-L7125000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		8,003,726	0.890210357				(114,407)		(114,407)		(114,407)			45,460		0003
EUR/S 23604641.55 USD-L21700000.00EUR	CLO Reinv6m HAYEM 10A B2 XS2500204818	D1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	07/02/2024	04/15/2025		23,604,642	0.919310719				(123,717)		(123,717)		(123,717)			23,926		0003
EUR/L 150291.70 USD-S134935.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		150,292	0.897827225				1,660		1,660		1,660			736		0003
EUR/S 353402.29 USD-L321187.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025		353,402	0.908843036				(5,253)		(5,253)		(5,253)			627		0003
EUR/S 57686.40 USD-L52101.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		57,686	0.903179259				(726)		(726)		(726)			213		0003
EUR/S 2509568.60 USD-L2200000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		2,509,569	0.876644695				(16,700)		(16,700)		(16,700)			21,584		0003
EUR/S 3911502.00 USD-L3500000.00EUR	CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		3,911,502	0.894796935				(124,256)		(124,256)		(124,256)			3,965		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO Reinv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	05/02/2022	07/15/2027		6,547,690	0.859845228				210,536		210,536		210,536			49,547		0003
EUR/S 7106519.78 USD-L6375000.00EUR	CLO Reinv6m ACCUN 4A B1E XS2106569366	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025		7,106,520	0.897063569				(205,727)		(205,727)		(205,727)			8,723		0003
EUR/S 11821884.26 USD-L10600000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025		11,821,884	0.896642174				(351,939)		(351,939)		(351,939)			11,983		0003
EUR/S 25864.61 USD-L23134.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	09/16/2025		25,865	0.894454237				(612)		(612)		(612)			88		0003
GBP/L 859445.75 USD-S663236.00GBP	Heylo Deal 1st Funding - 19344	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/18/2025	06/27/2025		859,446	0.771701995				2,960		2,960		2,960			2,110		0003
EUR/L 450203.31 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		450,203	0.880397947				5,064		5,064		5,064			3,388		0003
EUR/L 1100635.20 USD-S987914.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2026		1,100,635	0.897585494				10,902		10,902		10,902			5,623		0003
EUR/L 1375653.53 USD-S1209046.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2027		1,375,654	0.878889083				17,149		17,149		17,149			10,416		0003
EUR/L 1824392.97 USD-S1649384.98EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,824,393	0.904073304				1,852		1,852		1,852			9,808		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 442044.28 USD-S394052.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		442,044	0.891432437				(65)		(65)		(65)			3,327		0003
EUR/S 3389700.00 USD-L3000000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		3,389,700	0.885034074				(8,465)		(8,465)		(8,465)			27,285		0003
EUR/S 1807840.00 USD-L1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		1,807,840	0.885034074				(4,515)		(4,515)		(4,515)			14,552		0003
GBP/L 415846.97 USD-S327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		415,847	0.787243755				(6,640)		(6,640)		(6,640)			1,603		0003
GBP/L 502256.91 USD-S387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		502,257	0.770950588				4,795		4,795		4,795			3,354		0003
EUR/L 229567.73 USD-S206334.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		229,568	0.898795619				2,594		2,594		2,594			1,080		0003
EUR/S 167681.10 USD-L151802.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		167,681	0.90530507				(2,251)		(2,251)		(2,251)			519		0003
EUR/S 151532.51 USD-L134947.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2026		151,533	0.890551275				(3,322)		(3,322)		(3,322)			677		0003
GBP/L 654050.10 USD-S506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		654,050	0.774143005				3,562		3,562		3,562			4,367		0003
EUR/S 4808260.00 USD-L4300000.00EUR	CLO Reinv6m HARVT 23A D XS2112473470	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	09/05/2024	04/22/2025		4,808,260	0.894294402				(153,607)		(153,607)		(153,607)			5,902		0003
EUR/L 81805.51 USD-S72263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		81,806	0.883352478				1,818		1,818		1,818			461		0003
EUR/L 2096102.93 USD-S1840196.06EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	09/24/2024	05/27/2026		2,096,103	0.877913023				62,719		62,719		62,719			11,269		0003
EUR/L 1051920.70 USD-S936539.08EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	10/08/2024	03/18/2026		1,051,921	0.890313386				20,222		20,222		20,222			5,165		0003
GBP/L 528247.38 USD-S405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	JPMORGAN CHASE 21GI19DL770XOHC3ZE78	10/18/2024	01/11/2027		528,247	0.767391975				7,459		7,459		7,459			3,527		0003
EUR/L 84591.24 USD-S75869.17EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		84,591	0.896891569				860		860		860			439		0003
EUR/L 623082.22 USD-S566747.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2025		623,082	0.909587053				3,478		3,478		3,478			2,300		0003
EUR/L 2548137.90 USD-S2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2027		2,548,138	0.877886048				26,575		26,575		26,575			20,315		0003
EUR/L 2511912.08 USD-S2322532.76EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/21/2024	05/27/2026		2,511,912	0.924607505				(54,445)		(54,445)		(54,445)			13,505		0003
EUR/L 2227571.42 USD-S2056776.68EUR	East Road - 7200561	B1	Currency	JPMORGAN CHASE KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,227,571	0.92332693				(45,130)		(45,130)		(45,130)			11,976		0003
EUR/L 1493663.23 USD-S1398376.46EUR	East Road - 7200561	D1	Currency	JPMORGAN CHASE E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,493,663	0.936205988				(51,518)		(51,518)		(51,518)			8,030		0003
EUR/L 343793.86 USD-S321943.88EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	01/28/2025	04/28/2026		343,794	0.936444531				(11,512)		(11,512)		(11,512)			1,784		0003
GBP/L 365940.46 USD-S290396.65GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	JPMORGAN CHASE O2RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		365,940	0.793562565				(7,137)		(7,137)		(7,137)			2,444		0003
GBP/L 324688.91 USD-S255416.85GBP	Brunel Sept 2021 - 7200467	D1	Currency	JPMORGAN CHASE G5GSEF7VJP5I70UK5573	03/04/2025	06/30/2025		324,689	0.786650982				(5,148)		(5,148)		(5,148)			811		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.88523409				2,880		2,880		2,880			28,055		0003
EUR/S 694417.81 USD-L677646.07EUR	Coupon Hedge CLO JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/13/2025	04/15/2025		694,418	0.975847768				38,843		38,843		38,843			704		0003
EUR/L 475892.13 USD-S431961.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025		475,892	0.907688114				6,832		6,832		6,832			1,093		0003
EUR/L 447959.31 USD-S403603.30EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		447,959	0.900982056				5,372		5,372		5,372			1,890		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 22468248.69 USD-S20480605.89EUR	65 Rue Paul Meurice - 7200420	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		22,468,249	0.911535482				9,407		9,407		9,407			94,815		0003
EUR/S 643448.57 USD-L575000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	09/10/2024	10/17/2025		643,449	0.893622314				(14,790)		(14,790)		(14,790)			2,382		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	09/25/2024	11/03/2025		21,215,285	0.882342768				(731,934)		(731,934)		(731,934)			81,790		0003
EUR/L 54693.37 USD-S49348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE KB1H1DSPRFMYMCUFXT09	11/07/2024	03/16/2026		54,693	0.902282854				336		336		336			268		0003
EUR/S 8668660.00 USD-L7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		8,668,660	0.888257239				77,695		77,695		77,695			78,786		0003
EUR/S 3345816.30 USD-L3000000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	B1	Currency	JPMORGAN CHASE E57ODZIWZ7FF32TWEFA76	09/04/2024	04/15/2025		3,345,816	0.896642174				(99,605)		(99,605)		(99,605)			3,391		0003
EUR/L 3809653.78 USD-S3075575.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	D1	Currency	JPMORGAN CHASE 02RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025		3,809,654	0.80731101				475,978		475,978		475,978			7,914		0003
EUR/L 6642185.50 USD-S5350000.00EUR	CLO Reinv6m AVOCA 13A DRR XS2326455800	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	07/20/2021	01/15/2026		6,642,186	0.805457782				751,718		751,718		751,718			29,603		0003
EUR/L 6020071.40 USD-S4900000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		6,020,071	0.813943835				728,379		728,379		728,379			6,102		0003
EUR/L 2948606.40 USD-S2400000.00EUR	CLO Reinv6m VOYE 3A C XS2125181581	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,948,606	0.813943835				356,757		356,757		356,757			2,989		0003
EUR/L 4117846.25 USD-S3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		4,117,846	0.807460939				479,385		479,385		479,385			15,164		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	B1	Currency	JPMORGAN CHASE 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.807460939				1,153,407		1,153,407		1,153,407			36,486		0003
GBP/L 2180808.45 USD-S1560730.30GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/03/2021	10/28/2025		2,180,808	0.715665927				161,138		161,138		161,138			8,291		0003
GBP/L 456737.43 USD-S375310.14GBP	Patrizia London - 7200445	B1	Currency	JPMORGAN CHASE ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		456,737	0.821719691				(27,636)		(27,636)		(27,636)			1,736		0003
GBP/L 116861.17 USD-S92420.92GBP	iQ Pool I 7200423	D1	Currency	JPMORGAN CHASE 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		116,861	0.790860814				(2,490)		(2,490)		(2,490)			205		0003
EUR/L 629162.30 USD-S562429.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	JPMORGAN CHASE 0V6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026		629,162	0.893934665				9,646		9,646		9,646			3,080		0003
EUR/S 2031230.00 USD-L1774000.00EUR	CLO Reinv6m ALME 5A C1R XS1852482758	B1	Currency	JPMORGAN CHASE 2IGI19DL770XOHC3ZE78	02/23/2024	07/15/2027		2,031,230	0.873362445				(36,977)		(36,977)		(36,977)			15,370		0003
GBP/L 215843.15 USD-S169754.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025		215,843	0.786472677				(3,376)		(3,376)		(3,376)			383		0003
GBP/L 194711.76 USD-S153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		194,712	0.787029761				(3,144)		(3,143)		(3,143)			603		0003
GBP/L 17339.03 USD-S13587.03GBP	iQ Pool I 7200423	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	05/15/2025		17,339	0.783609579				(207)		(207)		(207)			30		0003
GBP/L 92736.40 USD-S72936.94GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		92,736	0.786497427				(1,396)		(1,396)		(1,396)			353		0003
EUR/L 200155.84 USD-S182142.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025		200,156	0.910000927				3,055		3,055		3,055			210		0003
EUR/L 78897.39 USD-S71085.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		78,897	0.900982149				946		946		946			333		0003
EUR/L 72122.35 USD-S64040.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		72,122	0.88794181				661		661		661			483		0003
EUR/L 439336.57 USD-S387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2027		439,337	0.881212552				3,964		3,964		3,964			3,388		0003
EUR/S 1501046.80 USD-L1350518.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2025		1,501,047	0.89971749				(39,613)		(39,613)		(39,613)			1,571		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1454005.70 USD-L1303736.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2025		1,454,006	0.896651904				(35,877)		(35,877)		(35,877)			3,936		0003
EUR/S 1359140.34 USD-L1210535.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/16/2026		1,359,140	0.890662299				(29,632)		(29,632)		(29,632)			6,068		0003
EUR/S 3352716.00 USD-L3000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		3,352,716	0.894796935				(106,505)		(106,505)		(106,505)			3,398		0003
EUR/S 2793930.00 USD-L2500000.00EUR	CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		2,793,930	0.894796935				(88,754)		(88,754)		(88,754)			2,832		0003
EUR/S 3378636.81 USD-L3010000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	08/15/2025		3,378,637	0.890891851				(98,986)		(98,986)		(98,986)			10,350		0003
EUR/S 8930108.78 USD-L7952500.00EUR	CLO Reinv6m CORDA 4A DRRR XS2298981320	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	08/15/2025		8,930,109	0.890526666				(265,183)		(265,183)		(265,183)			27,355		0003
EUR/L 28341.19 USD-S25694.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2025		28,341	0.906618247				165		165		165			120		0003
BRL/L 998916.22 USD-S6654480.19BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2027		998,916	6.661700007				56,716		56,716		56,716			7,964		0003
BRL/S 1034577.35 USD-L5860466.86BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2025		1,034,577	5.664600003				(55,650)		(55,650)		(55,650)			3,810		0003
BRL/S 1064858.39 USD-L6205142.82BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2026		1,064,858	5.827200009				(65,286)		(65,286)		(65,286)			5,433		0003
BRL/S 358620.03 USD-L3045975.11BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032		358,620	8.493600065				(49,230)		(49,230)		(49,230)			4,760		0003
EUR/L 611770.50 USD-S587190.81EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2025	05/19/2025		611,771	0.959822041				(24,822)		(24,822)		(24,822)			1,121		0003
AUD/L 9509606.48 USD-S14952329.00AUD	Hurstville - 1BANOPDR5	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/17/2025	09/19/2025		9,509,606	1.572339406				156,363		156,363		156,363			32,640		0003
GBP/L 8164738.50 USD-S6300745.00GBP	Heylo Deal 1st Funding - 19344	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	06/27/2025		8,164,739	0.771701996				28,124		28,124		28,124			20,045		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		28,141,962	0.806624647				3,301,290		3,301,290		3,301,290			103,636		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81252173				(6,451)		(6,451)		(6,451)			1,028		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		784,811	0.915700608				6,573		6,573		6,573			4,035		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/14/2022	01/11/2027		374,215	0.91282519				(60,851)		(60,851)		(60,851)			2,499		0003
GBP/L 8767090.00 USD-S7775000.00GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/20/2022	07/23/2025		8,767,090	0.886839305				(1,261,968)		(1,261,968)		(1,261,968)			24,498		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(291,962)		(291,962)		(291,962)			12,982		0003
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		1,709,283	0.947687647				(57,904)		(57,904)		(57,904)			6,498		0003
EUR/L 1111841.62 USD-S1060411.66EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/18/2025		1,111,842	0.953743448				(40,797)		(40,797)		(40,797)			3,443		0003
EUR/L 7003188.71 USD-S6705466.02EUR	Domi 2020-1 Class A-50136224	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2022	04/15/2025		7,003,189	0.957487553				(252,597)		(252,597)		(252,597)			7,098		0003
EUR/L 9355100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/20/2022	07/31/2025		9,355,100	0.908595312				118,194		118,194		118,194			27,043		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2022	02/27/2026		2,875,860	0.904077389				18,400		18,400		18,400			13,735		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,180,706	10.04960003				25,497		25,497		25,497			6,257		0003

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EUR/L 665569.12 USD-S600260.75EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		665,569	0.901875901				3,116		3,116		3,116			3,578		0003
EUR/L 330413.67 USD-S288268.77EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		330,414	0.872448074				16,692		16,692		16,692			931		0003
EUR/L 33896.61 USD-S29573.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		33,897	0.872448012				1,712		1,712		1,712			96		0003
EUR/L 8097.05 USD-S7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		8,097	0.864753213				333		333		333			47		0003
BRL/L 667232.82 USD-S4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026		667,233	6.167899999				33,813		33,813		33,813			4,143		0003
BRL/L 645680.98 USD-S4444545.03BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028		645,681	6.883500006				43,063		43,063		43,063			5,638		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO ReInv6m ACCUN 4A C XS2106570703	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,685,758	0.813943835				445,947		445,947		445,947			3,736		0003
EUR/L 2349165.00 USD-S2100000.00EUR	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2023	10/15/2026		2,349,165	0.893934653				16,458		16,458		16,458			14,588		0003
BRL/S 697263.74 USD-L3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2025		697,264	5.603300022				(44,645)		(44,645)		(44,645)			2,568		0003
GBP/L 312304.76 USD-S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	01/11/2027		312,305	0.805088145				(10,299)		(10,299)		(10,299)			2,085		0003
GBP/L 1833373.91 USD-S1454481.48GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		1,833,374	0.793335976				(44,914)		(44,914)		(44,914)			4,210		0003
GBP/L 104342.25 USD-S84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		104,342	0.80847279				(3,866)		(3,866)		(3,866)			697		0003
GBP/L 5603091.30 USD-S4598728.91GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2025		5,603,091	0.820748523				(335,613)		(335,613)		(335,613)			12,868		0003
GBP/L 91033.33 USD-S74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		91,033	0.822436024				(4,902)		(4,902)		(4,902)			608		0003
GBP/L 420262.94 USD-S345753.14GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	06/16/2025		420,263	0.822706708				(26,236)		(26,236)		(26,236)			965		0003
EUR/L 958904.30 USD-S829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2023	01/16/2029		958,904	0.8645284				9,194		9,194		9,194			9,346		0003
GBP/L 3813038.25 USD-S3005587.24GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2024	06/16/2025		3,813,038	0.788239468				(68,316)		(68,316)		(68,316)			8,757		0003
GBP/L 5588821.47 USD-S4419979.89GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025		5,588,821	0.790860813				(119,092)		(119,092)		(119,092)			9,812		0003
EUR/L 157552.51 USD-S142549.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	06/16/2025		157,553	0.904772637				2,761		2,761		2,761			362		0003
GBP/L 61168.36 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		61,168	0.786287061				(837)		(837)		(837)			299		0003
GBP/L 61012.66 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		61,013	0.786225351				(811)		(811)		(811)			312		0003
GBP/L 60793.46 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		60,793	0.786163512				(759)		(759)		(759)			335		0003
GBP/L 1057871.91 USD-S832707.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025		1,057,872	0.787153655				(17,478)		(17,478)		(17,478)			1,878		0003
GBP/L 1364025.45 USD-S1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		1,364,025	0.787029751				(22,205)		(22,205)		(22,205)			3,693		0003
GBP/L 60394.49 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		60,394	0.786967818				(951)		(951)		(951)			223		0003
EUR/L 372977.16 USD-S325119.56EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		372,977	0.871687585				7,820		7,820		7,820			2,771		0003

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GBP/L 2831551.87 USD-S2217346.80GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		2,831,552	0.783085355				(24,179)		(24,179)		(24,179)			15,562		0003
GBP/L 985507.05 USD-S759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		985,507	0.770772315				15,474		15,474		15,474			11,254		0003
GBP/L 988986.73 USD-S756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		988,987	0.765169488				23,274		23,274		23,274			13,281		0003
AUD/L 7305.04 USD-S11071.59AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	10/16/2025		7,305	1.515609771				378		378		378			27		0003
GBP/L 4377524.32 USD-S3504277.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2024	06/16/2025		4,377,524	0.800515852				(147,828)		(147,828)		(147,828)			10,053		0003
EUR/S 317514.01 USD-L288268.77EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	07/25/2025		317,514	0.907893072				(3,793)		(3,793)		(3,793)			895		0003
EUR/S 16590.40 USD-L15046.68EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025		16,590	0.906951008				(131)		(131)		(131)			63		0003
EUR/L 1221573.96 USD-S1115083.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2025		1,221,574	0.912825196				14,910		14,910		14,910			1,279		0003
GBP/L 5998842.69 USD-S4739272.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	06/16/2025		5,998,843	0.790031072				(121,356)		(121,356)		(121,356)			13,776		0003
GBP/S 633472.64 USD-L497475.83GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/16/2025		633,473	0.785315416				8,957		8,957		8,957			1,455		0003
GBP/L 7367067.59 USD-S5796236.49GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/16/2025		7,367,068	0.786776614				(118,074)		(118,074)		(118,074)			16,919		0003
GBP/L 835591.62 USD-S646618.42GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025		835,592	0.773845027				562		562		562			1,919		0003
EUR/L 268158.67 USD-S242765.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		268,159	0.905305094				3,600		3,600		3,600			830		0003
EUR/L 1370600.37 USD-S1227696.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		1,370,600	0.895736297				14,534		14,534		14,534			7,290		0003
EUR/S 46074.04 USD-L40522.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	01/15/2027		46,074	0.879507419				(856)		(856)		(856)			309		0003
EUR/S 33295.84 USD-L29253.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	02/16/2027		33,296	0.878580027				(604)		(604)		(604)			228		0003
EUR/S 7182.99 USD-L6388.29EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/25/2025		7,183	0.889363622				(267)		(267)		(267)			9		0003
EUR/S 1415.10 USD-L1239.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		1,415	0.875733164				(42)		(42)		(42)			8		0003
SEK/S 621194.04 USD-L6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		621,194	9.902499966				1,564		1,564		1,564			3,041		0003
SEK/S 96681643.90 USD-L954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		96,681,644	9.8765				195,119		195,119		195,119			512,341		0003
CHF/S 61494.66 USD-L53000.00CHF	CHF 5 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025		61,495	0.861863453				(2,851)		(2,851)		(2,851)			226		0003
BRL/L 736646.22 USD-S4102677.46BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2025		736,646	5.569400003				15,904		15,904		15,904			747		0003
BRL/L 678612.88 USD-S3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2025		678,613	5.757299994				21,196		21,196		21,196			2,499		0003
BRL/L 662753.06 USD-S4861956.45BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029		662,753	7.336000003				55,078		55,078		55,078			6,666		0003
BRL/L 259465.54 USD-S2191705.42BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031		259,466	8.447000014				22,624		22,624		22,624			3,189		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(298)		(298)		(298)			9,134		0003
BRL/S 751144.74 USD-L4102677.46BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2025		751,145	5.461900006				(34,001)		(34,001)		(34,001)			761		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRL/S 555620.07 USD-L3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2029		555,620	7.140600033				(71,756)		(71,756)		(71,756)			5,923		0003
BRL/S 279127.03 USD-L2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031		279,127	7.85199993				(38,417)		(38,417)		(38,417)			3,431		0003
EUR/L 72150.52 USD-S65279.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	06/16/2025		72,151	0.904772689				1,264		1,264		1,264			166		0003
EUR/L 517634.21 USD-S467748.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		517,634	0.903628066				8,844		8,844		8,844			1,401		0003
GBP/L 269336.05 USD-S211825.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025		269,336	0.786472661				(4,225)		(4,225)		(4,225)			282		0003
GBP/L 63291.08 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		63,291	0.786287104				(925)		(925)		(925)			252		0003
EUR/L 461988.43 USD-S417748.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		461,988	0.904240892				5,994		5,994		5,994			1,572		0003
EUR/S 27882.85 USD-L25024.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	06/16/2025		27,883	0.897504739				(709)		(709)		(709)			64		0003
EUR/S 25692.00 USD-L22904.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	12/16/2025		25,692	0.89150397				(575)		(575)		(575)			108		0003
EUR/L 21689.29 USD-S19663.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2025		21,689	0.906618428				126		126		126			92		0003
BRL/S 633688.95 USD-L4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028		633,689	6.706200006				(75,991)		(75,991)		(75,991)			5,968		0003
EUR/L 411838.12 USD-S373667.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025		411,838	0.907317516				7,481		7,481		7,481			431		0003
EUR/L 111054.66 USD-S97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/16/2027		111,055	0.874469923				1,773		1,773		1,773			856		0003
GBP/L 66211.33 USD-S52073.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025		66,211	0.786472799				(1,036)		(1,036)		(1,036)			118		0003
GBP/L 64105.83 USD-S50409.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		64,106	0.786348917				(971)		(971)		(971)			218		0003
GBP/L 65539.10 USD-S51585.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025		65,539	0.787091675				(1,077)		(1,077)		(1,077)			151		0003
GBP/L 260378.22 USD-S204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		260,378	0.787029768				(4,239)		(4,239)		(4,239)			705		0003
GBP/L 64055.42 USD-S50409.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		64,055	0.786967754				(1,021)		(1,021)		(1,021)			218		0003
EUR/L 251218.57 USD-S228028.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025		251,219	0.907688114				3,606		3,606		3,606			577		0003
EUR/S 366681.11 USD-L327627.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2025		366,681	0.893495359				(8,497)		(8,497)		(8,497)			1,354		0003
GBP/L 541008.22 USD-S418283.76GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025		541,008	0.773156016				850		850		850			1,351		0003
EUR/L 9451218.76 USD-S8694613.49EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	07/09/2025		9,451,219	0.919946275				(2,532)		(2,532)		(2,532)			24,735		0003
GBP/S 2230615.16 USD-L1762148.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	07/20/2026		2,230,615	0.789983015				37,927		37,927		37,927			12,737		0003
GBP/S 48311.78 USD-L38076.75GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2026		48,312	0.788146286				762		762		762			247		0003
EUR/L 382213.33 USD-S370000.00EUR	CLO Reinv6m VOYE 1A B1NE XS1800192277	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/17/2025	04/15/2025		382,213	0.968045777				(18,153)		(18,153)		(18,153)			387		0003
EUR/L 99646.22 USD-S94038.43EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/24/2025	07/09/2025		99,646	0.943723003				(2,603)		(2,603)		(2,603)			261		0003
EUR/L 251893.23 USD-S242856.75EUR	Coupon Hedge CLO FMAN	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/10/2025	05/15/2025		251,893	0.964125753				(11,335)		(11,335)		(11,335)			442		0003
GBP/L 133867.39 USD-S105947.57GBP	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/24/2025	07/09/2025		133,867	0.791436735				(2,945)		(2,945)		(2,945)			350		0003

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BRL/L 695207.36 USD-S4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2026		695,207	5.950399993				29,413		29,413		29,413			3,547		0003
BRL/L 595443.82 USD-S4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030		595,444	7.889900008				48,827		48,827		48,827			6,686		0003
BRL/L 241558.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031		241,559	8.739699993				22,081		22,081		22,081			3,090		0003
BRL/S 629136.89 USD-L3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027		629,137	6.10640004				(59,591)		(59,591)		(59,591)			4,494		0003
BRL/S 683607.89 USD-L4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028		683,608	6.50159996				(77,032)		(77,032)		(77,032)			5,969		0003
BRL/S 703296.13 USD-L4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029		703,296	6.913099963				(90,127)		(90,127)		(90,127)			7,074		0003
BRL/S 298393.25 USD-L2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030		298,393	7.615799955				(39,817)		(39,817)		(39,817)			3,513		0003
EUR/L 319266.77 USD-S286145.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		319,267	0.896258135				4,999		4,999		4,999			1,425		0003
EUR/L 330982.40 USD-S290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		330,982	0.879004956				5,115		5,115		5,115			2,366		0003
GBP/L 111930.06 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		111,930	0.786287169				(1,611)		(1,611)		(1,611)			472		0003
EUR/L 95669.65 USD-S86727.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		95,670	0.906536085				1,332		1,332		1,332			259		0003
EUR/L 213847.80 USD-S192673.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		213,848	0.900982054				2,564		2,564		2,564			902		0003
EUR/S 330390.78 USD-L2905 81.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	08/16/2024	01/15/2027		330,391	0.879507473				(6,138)		(6,138)		(6,138)			2,213		0003
EUR/S 331811.56 USD-L290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2027		331,812	0.876808421				(5,885)		(5,885)		(5,885)			2,372		0003
EUR/S 334087.30 USD-L292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2027		334,087	0.874125865				(5,807)		(5,807)		(5,807)			2,530		0003
GBP/S 52216.60 USD-L41079.85GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2025		52,217	0.786720123				836		836		836			55		0003
GBP/S 48111.29 USD-L37935.18GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2026		48,111	0.788488107				728		728		728			274		0003
BRL/L 596483.24 USD-S4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028		596,483	7.12449994				43,253		43,253		43,253			5,618		0003
BRL/L 223450.38 USD-S2030650.02BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032		223,450	9.087700007				20,734		20,734		20,734			2,966		0003
EUR/L 282275.00 USD-S250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	05/09/2023	10/05/2026		282,275	0.885661146				4,539		4,539		4,539			1,737		0003
BRL/S 693556.46 USD-L4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2026		693,556	5.933799982				(58,649)		(58,649)		(58,649)			4,307		0003
BRL/S 260433.18 USD-L2111149.52BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031		260,433	8.106300127				(36,956)		(36,956)		(36,956)			3,331		0003
GBP/L 21560138.99 USD-S17116043.80GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026		21,560,139	0.793874465				(510,620)		(510,620)		(510,620)			101,409		0003
GBP/L 1904830.36 USD-S1514865.98GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025		1,904,830	0.795276058				(51,498)		(51,498)		(51,498)			2,338		0003
EUR/L 319733.94 USD-S287724.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		319,734	0.899887513				5,175		5,175		5,175			1,180		0003
EUR/L 323805.73 USD-S287942.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		323,806	0.889244579				4,961		4,961		4,961			1,841		0003
EUR/S 6008031.81 USD-L5350000.00EUR	CLO Reinv6m CIFCE 3A C XS2274531172	D1	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	09/05/2024	07/15/2025		6,008,032	0.890474646				(188,944)		(188,944)		(188,944)			16,189		0003
GBP/L 446046.50 USD-S340075.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		446,047	0.762421698				9,146		9,146		9,146			2,978		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 232355.28 USD-S178307.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm	10/18/2024	01/11/2027		232,355	0.767391987				3,281		3,281		3,281			1,552		0003
EUR/L 1513430.16 USD-S1388867.24EUR	Domi 2020-1 Class A-50136224	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/22/2024	04/15/2025		1,513,430	0.917694967				10,578		10,578		10,578			1,534		0003
EUR/S 49804.15 USD-L42801.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		49,804	0.859401877				(518)		(518)		(518)			511		0003
GBP/S 63915.31 USD-L49758.90GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/06/2024	04/15/2025		63,915	0.778513004				346		346		346			65		0003
GBP/S 335310.78 USD-L261104.80GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025		335,311	0.778694917				1,875		1,875		1,875			745		0003
GBP/S 1613105.49 USD-L1258960.03GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		1,613,105	0.780457346				8,315		8,315		8,315			8,866		0003
EUR/L 194690.61 USD-S177088.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2025		194,691	0.909587011				1,087		1,087		1,087			719		0003
EUR/L 207152.77 USD-S186607.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2026		207,153	0.900819767				1,313		1,313		1,313			1,058		0003
EUR/L 19880765.33 USD-S18289236.01EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	11/08/2024	07/09/2025		19,880,765	0.919946275				(5,326)		(5,326)		(5,326)			52,030		0003
GBP/S 14870767.70 USD-L11747653.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	11/14/2024	07/20/2026		14,870,768	0.789983015				252,844		252,844		252,844			84,910		0003
GBP/L 501550.55 USD-S397016.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		501,551	0.791577619				(8,502)		(8,502)		(8,502)			3,349		0003
EUR/L 2212208.86 USD-S2042592.02EUR	East Road - 7200561	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,212,209	0.923326932				(44,819)		(44,819)		(44,819)			11,893		0003
GBP/L 189499.97 USD-S150807.33GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		189,500	0.795817171				(4,245)		(4,245)		(4,245)			1,265		0003
EUR/L 917929.10 USD-S872959.46EUR	College Square July 2021 - 7200462	D1	Currency	Societe Generale SA	O2RNE8IBXP4ROTD8PU41	01/06/2025	07/09/2025		917,929	0.95100968				(31,250)		(31,250)		(31,250)			2,402		0003
EUR/L 4360406.06 USD-S4083278.44EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	01/28/2025	04/28/2026		4,360,406	0.936444538				(146,007)		(146,007)		(146,007)			22,623		0003
GBP/L 226864.09 USD-S182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	02/06/2025	05/14/2025		226,864	0.806186338				(9,324)		(9,324)		(9,324)			394		0003
GBP/L 269103.04 USD-S211825.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA	ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025		269,103	0.787153649				(4,458)		(4,458)		(4,458)			282		0003
GBP/L 64551.10 USD-S50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA	ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		64,551	0.78702981				(1,042)		(1,042)		(1,042)			200		0003
GBP/L 111842.05 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA	ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		111,842	0.786905909				(1,699)		(1,699)		(1,699)			472		0003
EUR/L 34673.05 USD-S31200.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA	7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		34,673	0.899846999				406		406		406			155		0003
EUR/L 22682.33 USD-S20206.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA	7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		22,682	0.890868795				220		220		220			141		0003
EUR/S 3355980.00 USD-L3000000.00EUR	CLO ReInv6m ACCUN 4A C XS2106570703	D1	Currency	BANK OF AMERICA	IGJSJL3JD5P30I6NJZ34	08/29/2024	04/15/2025		3,355,980	0.893926662				(109,769)		(109,769)		(109,769)			3,402		0003
EUR/L 10885670.08 USD-S9922674.52EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BANK OF AMERICA	OV6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		10,885,670	0.911535482				4,558		4,558		4,558			45,937		0003
EUR/L 122517.81 USD-S1111679.33EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BANK OF AMERICA	OV6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		122,518	0.911535474				51		51		51			517		0003
GBP/S 50874.25 USD-L40042.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA	KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2025		50,874	0.787091702				832		832		832			138		0003
EUR/L 218431.29 USD-S205751.25EUR	College Square July 2021 - 7200462	B1	Currency	BANK OF AMERICA	O2RNE8IBXP4ROTD8PU41	12/17/2024	07/09/2025		218,431	0.941949526				(5,284)		(5,284)		(5,284)			572		0003
EUR/L 722514.86 USD-S705064.51EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		722,515	0.975847763				(40,414)		(40,414)		(40,414)			732		0003
EUR/L 36154.44 USD-S34328.27EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA	G5GSEF7VJP5I7OUK5573	02/25/2025	05/19/2025		36,154	0.949489745				(1,062)		(1,062)		(1,062)			66		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 3437784.29 USD-S2652945.00GBP	Heylo Deal 1st Funding - 19344	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/18/2025	06/27/2025		3,437,784	0.771701996				11,842		11,842		11,842			8,440		0003
EUR/L 65626.92 USD-S60278.08EUR	College Square July 2021 - 7200462	D1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	03/24/2025	07/09/2025		65,627	0.918496251				86		86		86			172		0003
EUR/L 326940.91 USD-S289597.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		326,941	0.885778809				5,071		5,071		5,071			2,032		0003
GBP/L 65595.84 USD-S51585.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025		65,596	0.786410846				(1,020)		(1,020)		(1,020)			151		0003
EUR/L 23488.66 USD-S21347.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025		23,489	0.908843246				349		349		349			42		0003
EUR/L 44180.92 USD-S39903.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		44,181	0.903179246				556		556		556			163		0003
EUR/L 30612.69 USD-S27455.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		30,613	0.896860746				328		328		328			156		0003
EUR/S 397334.40 USD-L357443.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025		397,334	0.899604162				(10,534)		(10,534)		(10,534)			416		0003
EUR/S 382481.04 USD-L342909.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025		382,481	0.896539368				(9,484)		(9,484)		(9,484)			1,035		0003
EUR/S 111205.20 USD-L97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	08/16/2027		111,205	0.873286141				(1,911)		(1,911)		(1,911)			857		0003
EUR/L 4976583.43 USD-S4578189.39EUR	College Square July 2021 - 7200462	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025		4,976,583	0.919946275				(1,333)		(1,333)		(1,333)			13,024		0003
GBP/S 1530283.22 USD-L1239095.72GBP	60 Curzon July 2022 - 7200568	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,530,283	0.809716596				64,895		64,895		64,895			8,738		0003
GBP/L 187871.50 USD-S147789.30GBP	Brunel Sept 2021 - 7200467	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/04/2025	06/30/2025		187,872	0.786650982				(2,979)		(2,979)		(2,979)			469		0003
EUR/L 6272110.87 USD-S5742955.00EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	06/13/2025		6,272,111	0.915633527				37,002		37,002		37,002			14,121		0003
BRL/L 599872.20 USD-S3841761.53BRL	BRL Celse Novation Oct 2020	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027		599,872	6.404299999				32,447		32,447		32,447			4,285		0003
BRL/L 668251.34 USD-S4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027		668,251	6.638699999				39,914		39,914		39,914			5,328		0003
EUR/L 429855.40 USD-S377000.00EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	05/09/2023	04/03/2028		429,855	0.877039116				2,420		2,420		2,420			3,729		0003
BRL/S 704110.75 USD-L4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027		704,111	6.30059997				(72,601)		(72,601)		(72,601)			5,614		0003
BRL/S 637664.36 USD-L4697992.20BRL	BRL Celse Novation Oct 2020	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030		637,664	7.367500043				(84,028)		(84,028)		(84,028)			7,160		0003
EUR/L 72725.85 USD-S65895.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025		72,726	0.906084288				1,298		1,298		1,298			129		0003
EUR/L 329330.16 USD-S290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		329,330	0.882339959				5,090		5,090		5,090			2,206		0003
GBP/L 260603.64 USD-S204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		260,604	0.786348993				(4,013)		(4,013)		(4,013)			706		0003
GBP/L 63654.26 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		63,654	0.786287202				(947)		(947)		(947)			235		0003
EUR/S 2036124.00 USD-L1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/23/2024	10/15/2026		2,036,124	0.884032603				(35,387)		(35,387)		(35,387)			12,644		0003
EUR/L 1403750.00 USD-S1250000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,403,750	0.89047195				7,648		7,648		7,648			9,685		0003
EUR/L 220558.47 USD-S199437.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025		220,558	0.904240903				2,862		2,862		2,862			750		0003
EUR/L 27355.24 USD-S24450.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		27,355	0.89381486				281		281		281			156		0003
EUR/S 352879.14 USD-L312393.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2026		352,879	0.885269132				(6,960)		(6,960)		(6,960)			2,006		0003
GBP/S 6270263.15 USD-L4804431.19GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025		6,270,263	0.76622481				(65,724)		(65,724)		(65,724)			7,697		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 12493387.14 USD-L9665128.82GBP	Ares UK Industrial Platform - 7200418	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	11/04/2024	02/17/2026		12,493,387	0.773619573				(30,418)		(30,418)		(30,418)			58,763		0003
EUR/L 11849.02 USD-S10832.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025		11,849	0.914244385				66		66		66			32		0003
GBP/L 260010.33 USD-S206334.46GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		260,010	0.793562548				(5,071)		(5,071)		(5,071)			1,736		0003
GBP/S 301928.17 USD-L239236.45GBP	College Square July 2021 - 7200462	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025		301,928	0.792362137				7,003		7,003		7,003			790		0003
SEK/L 133624.01 USD-S1300005.05SEK	EQT Nordics Sweden-7410015	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2025	11/30/2027		133,624	9.7288283				(825)		(825)		(825)			1,091		0003
GBP/L 3883254.30 USD-S3000000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/14/2025	06/17/2025		3,883,254	0.772547912				9,117		9,117		9,117			8,976		0003
GBP/L 168531.16 USD-S130262.28GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		168,531	0.772926977				1,181		1,181		1,181			1,125		0003
GBP/S 1590744.23 USD-L1226869.94GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	03/18/2025	06/16/2025		1,590,744	0.771255314				(6,389)		(6,389)		(6,389)			3,653		0003
GBP/S 60401.70 USD-L46585.13GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	03/18/2025	06/16/2025		60,402	0.771255279				(243)		(243)		(243)			139		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO Reinv6m RRME 7A B XS2368576463	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		36,470,400	0.795165394				4,105,324		4,105,324		4,105,324			217,444		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO Reinv6m CONTE 9A D XS2356405386	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.797321001				1,553,676		1,553,676		1,553,676			78,360		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO Reinv6m ARBR 8A DR XS2388929882	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.796990564				476,765		476,765		476,765			27,270		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				36,929		36,929		36,929			4,906		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				48,773		48,773		48,773			6,988		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				63,404		63,404		63,404			9,145		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				841,449		841,449		841,449			70,408		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.805282654				1,168,228		1,168,228		1,168,228			108,020		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.805444807				1,642,602		1,642,602		1,642,602			152,179		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				768,221		768,221		768,221			74,480		0003
GBP/L 104272266.38 USD-S78443550.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		104,272,266	0.752295441				2,899,646		2,899,646		2,899,646			127,997		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.899790349				283,877		283,877		283,877			312,427		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.814846957				(10,025)		(10,025)		(10,025)			1,497		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		3,698,415	0.946351342				(149,877)		(149,877)		(149,877)			18,868		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93101201				(109,700)		(109,700)		(109,700)			19,801		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		1,144,200	0.873973082				10,724		10,724		10,724			9,841		0003
GBP/L 5320733.20 USD-S4315606.80GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		5,320,733	0.811092501				(228,886)		(228,886)		(228,886)			29,963		0003
EUR/L 447756.18 USD-S404294.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		447,756	0.902934539				809		809		809			2,521		0003
EUR/S 1102406.50 USD-L1000000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,102,407	0.907106408				(1,066)		(1,066)		(1,066)			5,624		0003

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GBP/L 249835.35 USD-S205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... 21GI19DL770X0HC3ZE78	10/18/2023	01/11/2027		249,835	0.822436056				(13,454)		(13,454)		(13,454)			1,668		0003
EUR/S 5155430.00 USD-L4700000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		5,155,430	0.911660133				(17,346)		(17,346)		(17,346)			18,985		0003
EUR/L 2829424.33 USD-S2547195.11EUR	East Road - 7200561	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,829,424	0.90025207				18,095		18,095		18,095			15,212		0003
EUR/L 560400.05 USD-S491191.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		560,400	0.87650101				16,609		16,609		16,609			3,156		0003
EUR/L 1135413.41 USD-S1003980.17EUR	East Road - 7200561	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,135,413	0.884241952				26,033		26,033		26,033			6,104		0003
GBP/L 834550.03 USD-S654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		834,550	0.784190709				(6,536)		(6,536)		(6,536)			5,573		0003
EUR/L 1421171.24 USD-S1258620.41EUR	East Road - 7200561	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	01/24/2024	05/27/2026		1,421,171	0.885621925				30,418		30,418		30,418			7,641		0003
GBP/L 402881.45 USD-S318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		402,881	0.790707614				(8,234)		(8,234)		(8,234)			1,553		0003
GBP/L 207825.25 USD-S164829.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		207,825	0.793115755				(3,859)		(3,859)		(3,859)			1,388		0003
EUR/L 844555.95 USD-S758980.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		844,556	0.898674457				13,465		13,465		13,465			3,359		0003
GBP/S 49465.46 USD-L38952.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	10/16/2025		49,465	0.787463616				811		811		811			183		0003
GBP/S 48724.90 USD-L38387.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	01/16/2026		48,725	0.787835788				787		787		787			218		0003
GBP/S 2112284.50 USD-L1659655.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		2,112,285	0.785715688				24,310		24,310		24,310			12,061		0003
EUR/L 406511.46 USD-S386596.34EUR	College Square July 2021 - 7200462	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/06/2025	07/09/2025		406,511	0.951009696				(13,839)		(13,839)		(13,839)			1,064		0003
EUR/S 1363458.25 USD-L1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,363,458	0.916786414				33,724		33,724		33,724			9,407		0003
EUR/L 160377.72 USD-S153934.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2025	05/19/2025		160,378	0.959822038				(6,507)		(6,507)		(6,507)			294		0003
EUR/L 111687.23 USD-S105947.57EUR	College Square July 2021 - 7200462	D1	Currency	BANK OF AMERICA ... 21GI19DL770X0HC3ZE78	02/24/2025	07/09/2025		111,687	0.948609523				(3,511)		(3,511)		(3,511)			292		0003
EUR/S 987360.00 USD-L880000.00EUR	CLO Reinv6m MILPK 1A CE XS1823316788	B1	Currency	BANK OF AMERICA ... 21GI19DL770X0HC3ZE78	03/05/2025	01/18/2028		987,360	0.891265597				6,309		6,309		6,309			8,265		0003
GBP/L 16277.98 USD-S12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025		16,278	0.786348798				(251)		(251)		(251)			44		0003
GBP/L 16026.46 USD-S12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		16,026	0.78634895				(243)		(243)		(243)			55		0003
GBP/L 16263.90 USD-S12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		16,264	0.787029556				(265)		(265)		(265)			44		0003
GBP/L 15899.80 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		15,900	0.786967761				(250)		(250)		(250)			59		0003
EUR/L 764084.01 USD-S745629.67EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2025	04/15/2025		764,084	0.975847761				(42,740)		(42,740)		(42,740)			774		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO Reinv6m AVOCA 21A C XS2126167704	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				148,649		148,649		148,649			1,245		0003
EUR/L 1351444.60 USD-S1100000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,351,445	0.813943835				163,514		163,514		163,514			1,370		0003
EUR/S 58087.10 USD-L56003.27EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2025	05/15/2025		58,087	0.96412577				2,614		2,614		2,614			102		0003
EUR/L 4013760.00 USD-S3200000.00EUR	CLO Reinv6m AVOCA 24A DR XS2344781336	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		4,013,760	0.797257434				452,283		452,283		452,283			22,797		0003
EUR/L 2284800.00 USD-S2000000.00EUR	CLO Reinv6m HNLY 6A D XS2401084376	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026		2,284,800	0.87535014				55,268		55,268		55,268			14,877		0003

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EUR/L 1860284.39 USD-S1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQIIXH05	03/20/2023	01/15/2027		1,860,284	0.895656067				2,925		2,925		2,925			12,460		0003
EUR/L 447040.00 USD-S400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		447,040	0.894774517				1,046		1,046		1,046			3,003		0003
GBP/L 4606972.45 USD-S3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		4,606,972	0.786101721				(68,857)		(68,857)		(68,857)			14,266		0003
EUR/L 37926.30 USD-S34223.34EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025		37,926	0.902364322				894		894		894			38		0003
EUR/L 26764.62 USD-S24088.40EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	06/11/2025		26,765	0.900009042				615		615		615			59		0003
GBP/L 77910.80 USD-S60977.38GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		77,911	0.78265632				(809)		(809)		(809)			264		0003
GBP/L 82796.60 USD-S64801.28GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		82,797	0.782656293				(860)		(860)		(860)			281		0003
GBP/L 328482.22 USD-S256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		328,482	0.782044276				(1,269)		(1,269)		(1,269)			2,441		0003
GBP/L 326943.65 USD-S255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		326,944	0.782840162				(510)		(510)		(510)			2,929		0003
GBP/L 16596.02 USD-S13052.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	05/16/2025		16,596	0.786472901				(260)		(260)		(260)			29		0003
GBP/L 16763.48 USD-S13195.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025		16,763	0.787153383				(278)		(278)		(278)			18		0003
GBP/L 16581.67 USD-S13052.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025		16,582	0.787153526				(274)		(274)		(274)			29		0003
GBP/L 15810.33 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		15,810	0.786905776				(244)		(244)		(244)			63		0003
GBP/L 190095.43 USD-S148837.64GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	05/16/2025		190,095	0.782962747				(2,112)		(2,112)		(2,112)			337		0003
GBP/L 5828996.29 USD-S4506723.59GBP	Brunel Sept 2021 - 7200467	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025		5,828,996	0.773156023				9,161		9,161		9,161			14,553		0003
EUR/S 1115272.10 USD-L1000000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025		1,115,272	0.896642174				(33,202)		(33,202)		(33,202)			1,130		0003
EUR/L 2500519.99 USD-S2440126.85EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		2,500,520	0.975847768				(139,869)		(139,869)		(139,869)			2,535		0003
EUR/L 3723300.00 USD-S3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		3,723,300	0.805736846				364,783		364,783		364,783			23,769		0003
EUR/L 5881720.00 USD-S5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027		5,881,720	0.884095129				79,233		79,233		79,233			39,516		0003
EUR/S 3587200.00 USD-L3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027		3,587,200	0.89206066				(18,538)		(18,538)		(18,538)			24,100		0003
EUR/L 957740.53 USD-S851665.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		957,741	0.889244585				14,674		14,674		14,674			5,446		0003
GBP/L 197207.40 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		197,207	0.786287127				(2,933)		(2,933)		(2,933)			728		0003
GBP/L 207309.52 USD-S163184.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025		207,310	0.787153672				(3,434)		(3,434)		(3,434)			217		0003
GBP/L 85193.07 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		85,193	0.786534515				(997)		(997)		(997)			530		0003
GBP/L 85109.00 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		85,109	0.786472641				(926)		(926)		(926)			557		0003
GBP/L 85067.35 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		85,067	0.786472601				(897)		(897)		(897)			570		0003
EUR/L 1318205.75 USD-S1170541.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,318,206	0.887981174				22,534		22,534		22,534			7,423		0003
GBP/L 324061.68 USD-S253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	03/14/2024	01/11/2027		324,062	0.781860817				(1,629)		(1,629)		(1,629)			2,164		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 16932.08 USD-S15278.90EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025		16,932	0.902364033				399		399		399			17		0003
EUR/L 13350.01 USD-S11947.39EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		13,350	0.89493491				288		288		288			49		0003
EUR/L 80723.36 USD-S71974.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		80,723	0.891623193				1,055		1,055		1,055			455		0003
EUR/L 14278153.42 USD-S12649526.84EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		14,278,153	0.88593577				276,406		276,406		276,406			80,406		0003
EUR/L 1687377.10 USD-S1522412.58EUR	East Road - 7200561	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	04/19/2024	05/27/2026		1,687,377	0.902236127				5,139		5,139		5,139			9,072		0003
EUR/L 1110735.97 USD-S1001113.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	01/16/2026		1,110,736	0.901306897				11,231		11,231		11,231			4,959		0003
EUR/L 1088671.59 USD-S973070.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2026		1,088,672	0.8938148				11,171		11,171		11,171			6,190		0003
EUR/L 346545.83 USD-S305811.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	07/25/2024	07/07/2027		346,546	0.882456759				3,150		3,150		3,150			2,610		0003
EUR/L 608814.74 USD-S538631.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		608,815	0.884720876				5,799		5,799		5,799			4,352		0003
EUR/S 258789.62 USD-L235199.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025		258,790	0.908843059				(3,847)		(3,847)		(3,847)			459		0003
GBP/L 84745.50 USD-S66347.38GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025		84,746	0.782901511				(934)		(934)		(934)			188		0003
GBP/L 72130.15 USD-S56484.07GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		72,130	0.783085437				(616)		(616)		(616)			396		0003
GBP/L 325844.10 USD-S255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		325,844	0.78277885				312		312		312			3,343		0003
GBP/L 210827.79 USD-S164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		210,828	0.781738593				873		873		873			2,408		0003
EUR/L 2201050.00 USD-S2000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,201,050	0.908657232				(18,527)		(18,527)		(18,527)			13,668		0003
GBP/L 15822.77 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		15,823	0.786287104				(231)		(231)		(231)			63		0003
GBP/L 16137.78 USD-S12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		16,138	0.787029567				(261)		(261)		(261)			50		0003
GBP/L 184960.63 USD-S144771.94GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025		184,961	0.782717598				(1,959)		(1,959)		(1,959)			567		0003
EUR/L 3718875.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2020-1A CR XS2401845081	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.806695573				364,932		364,932		364,932			23,216		0003
EUR/S 151070.70 USD-L135903.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025		151,071	0.899604159				(4,005)		(4,005)		(4,005)			158		0003
EUR/S 160815.20 USD-L144177.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025		160,815	0.89653932				(3,988)		(3,988)		(3,988)			435		0003
EUR/S 151446.13 USD-L134439.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2026		151,446	0.887705285				(3,151)		(3,151)		(3,151)			774		0003
EUR/L 566662.08 USD-S497630.74EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		566,662	0.878179002				15,835		15,835		15,835			3,191		0003
GBP/S 100395346.96 USD-L75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025		100,395,347	0.751441829				(3,035,670)		(3,035,670)		(3,035,670)			387,050		0003
EUR/L 1070083.26 USD-S945637.38EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	09/17/2026		1,070,083	0.883704489				20,175		20,175		20,175			6,478		0003
EUR/L 1055881.12 USD-S943677.83EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	12/17/2025		1,055,881	0.893734922				21,001		21,001		21,001			4,464		0003
GBP/L 327018.55 USD-S250951.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027		327,019	0.767391972				4,617		4,617		4,617			2,184		0003
EUR/L 584725.75 USD-S534581.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025		584,726	0.914243917				3,239		3,239		3,239			1,583		0003

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EUR/L 58520.95 USD-S53404.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	08/18/2025		58,521	0.91257524				322		322		322			181		0003
EUR/L 643575.56 USD-S582474.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2026		643,576	0.905059275				3,855		3,855		3,855			2,873		0003
EUR/L 644185.48 USD-S575011.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2026		644,185	0.892618039				4,991		4,991		4,991			4,004		0003
GBP/L 934997.44 USD-S722898.90GBP	Brunel Sept 2021 - 7200467	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025		934,997	0.773156021				1,470		1,470		1,470			2,334		0003
GBP/L 75412134.49 USD-S58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/08/2024	10/01/2025		75,412,134	0.773305494				133,217		133,217		133,217			267,715		0003
EUR/L 28572874.33 USD-S25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		28,572,874	0.891484098				(158,480)		(158,480)		(158,480)			235,285		0003
EUR/S 27824626.60 USD-L25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		27,824,627	0.9154575				370,594		370,594		370,594			156,691		0003
GBP/S 6718083.33 USD-L5277777.77GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025		6,718,083	0.785607667				97,531		97,531		97,531			15,428		0003
GBP/L 256094.34 USD-S203804.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		256,094	0.795817198				(5,736)		(5,736)		(5,736)			1,710		0003
GBP/L 294678.90 USD-S224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		294,679	0.763300528				7,932		7,932		7,932			4,223		0003
EUR/L 247153.48 USD-S223749.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		247,153	0.905305116				(284)		(284)		(284)			1,358		0003
GBP/S 274603.28 USD-L214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		274,603	0.782840139				429		429		429			2,460		0003
GBP/S 277742.97 USD-L216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		277,743	0.780579181				(1,917)		(1,917)		(1,917)			3,462		0003
GBP/L 7453280.30 USD-S5751939.00GBP	Alban Gate- 7200375 .	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/18/2025	06/20/2025		7,453,280	0.771732548				25,357		25,357		25,357			17,555		0003
EUR/L 3144470.00 USD-S2800000.00EUR	CLO Reinv6m ACLO 5A CR XS2310114553	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	01/23/2023	01/20/2026		3,144,470	0.890452127				71,303		71,303		71,303			14,135		0003
EUR/L 239068.48 USD-S208393.03EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		239,068	0.871687602				5,012		5,012		5,012			1,776		0003
EUR/L 28665.19 USD-S24605.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		28,665	0.858368983				638		638		638			257		0003
GBP/L 288007.43 USD-S225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		288,007	0.783085353				(2,459)		(2,459)		(2,459)			1,583		0003
GBP/L 273224.41 USD-S211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		273,224	0.775554534				2,426		2,426		2,426			2,803		0003
GBP/L 277966.22 USD-S214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		277,966	0.77077229				4,364		4,364		4,364			3,174		0003
GBP/L 282404.17 USD-S216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		282,404	0.767695392				5,637		5,637		5,637			3,520		0003
EUR/S 452770.00 USD-L400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		452,770	0.883450759				(6,403)		(6,403)		(6,403)			3,042		0003
EUR/L 55026.49 USD-S50487.65EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025		55,026	0.917515364				(170)		(170)		(170)			203		0003
GBP/S 279516.54 USD-L218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		279,517	0.782044275				1,080		1,080		1,080			2,077		0003
EUR/L 4849043.36 USD-S4731928.14EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2025	04/15/2025		4,849,043	0.975847768				(271,235)		(271,235)		(271,235)			4,915		0003
EUR/L 7005650.21 USD-S6411383.56EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2025	04/30/2025		7,005,650	0.915173234				62,490		62,490		62,490			10,042		0003
EUR/L 2110580.60 USD-S1700000.00EUR	CLO Reinv6m MDPKE 16A C1 XS2332503841	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		2,110,581	0.805465567				219,594		219,594		219,594			11,988		0003
EUR/L 7904736.00 USD-S6300000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		7,904,736	0.796990564				858,176		858,176		858,176			49,087		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6284000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		6,284,000	0.795671547				690,905		690,905		690,905			39,022		0003
EUR/L 549786.10 USD-S449465.42EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		549,786	0.817527799				62,142		62,142		62,142			1,263		0003
EUR/L 3703320.00 USD-S3600000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	BANK OF AMERICA ... KD3XUN7O6T14HNAYLU02	10/07/2022	11/14/2025		3,703,320	0.97210071				(224,993)		(224,993)		(224,993)			14,635		0003
EUR/L 5567750.00 USD-S5000000.00EUR	CLO Reinv6m VOYE 3A DE XS2125181409	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NJHU748	01/19/2023	04/15/2025		5,567,750	0.898028827				157,399		157,399		157,399			5,643		0003
EUR/L 6539500.00 USD-S5800000.00EUR	CLO Reinv6m CADOG 9A DR XS2346595379	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026		6,539,500	0.88691796				119,806		119,806		119,806			37,143		0003
EUR/L 9025000.00 USD-S8000000.00EUR	CLO Reinv6m VOYE 5A D XS2372436928	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026		9,025,000	0.886426593				134,215		134,215		134,215			56,043		0003
EUR/S 2233000.00 USD-L2000000.00EUR	CLO Reinv6m CADOG 9A DR XS2346595379	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	02/16/2023	07/15/2026		2,233,000	0.895656068				(20,374)		(20,374)		(20,374)			12,683		0003
EUR/S 3410186.00 USD-L3100000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		3,410,186	0.909041325				17,650		17,650		17,650			19,472		0003
EUR/L 50612.87 USD-S45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		50,613	0.902242058				848		848		848			157		0003
GBP/L 93031.46 USD-S73166.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NJHU748	02/23/2024	05/16/2025		93,031	0.786472662				(1,455)		(1,455)		(1,455)			165		0003
GBP/L 92950.97 USD-S73166.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025		92,951	0.7871537				(1,536)		(1,536)		(1,536)			165		0003
EUR/L 28850.14 USD-S25925.72EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		28,850	0.898634114				650		650		650			78		0003
EUR/L 24763.78 USD-S22100.65EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025		24,764	0.892458663				528		528		528			105		0003
GBP/L 74834.30 USD-S58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		74,834	0.782533811				(715)		(715)		(715)			316		0003
GBP/L 275936.10 USD-S214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		275,936	0.779058884				758		758		758			2,472		0003
GBP/S 75127.10 USD-L58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		75,127	0.779483968				422		422		422			317		0003
GBP/L 5782000.00 USD-S5000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	11/01/2022	03/20/2026		5,782,000	0.864752681				(643,401)		(643,401)		(643,401)			28,471		0003
GBP/L 2078406.00 USD-S1800000.00GBP	LMMC 2021-FL1 C - 50136442	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		2,078,406	0.866048308				(232,117)		(232,117)		(232,117)			11,014		0003
GBP/L 16156.83 USD-S12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NJHU748	02/23/2024	08/18/2025		16,157	0.786101605				(241)		(241)		(241)			50		0003
GBP/L 15913.57 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NJHU748	02/23/2024	10/16/2025		15,914	0.786286798				(237)		(237)		(237)			59		0003
GBP/L 16427.93 USD-S12930.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025		16,428	0.787091861				(270)		(270)		(270)			38		0003
GBP/L 135252.05 USD-S104570.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025		135,252	0.773156045				213		213		213			338		0003
EUR/L 2251600.00 USD-S2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NJHU748	03/20/2023	02/15/2028		2,251,600	0.888257239				(9,513)		(9,513)		(9,513)			19,104		0003
EUR/L 4247130.00 USD-S3350000.00EUR	CLO Reinv6m HNLY 5A C XS2366719172	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026		4,247,130	0.788767944				495,542		495,542		495,542			26,630		0003
EUR/L 3762900.00 USD-S3000000.00EUR	CLO Reinv6m AVOCA 24A CR XS2344781500	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		3,762,900	0.797257434				424,015		424,015		424,015			21,373		0003
EUR/L 2739885.60 USD-S2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/07/2022	06/15/2026		2,739,886	0.966463709				(175,935)		(175,935)		(175,935)			15,058		0003
EUR/S 2240200.00 USD-L2000000.00EUR	CLO Reinv6m HNLY 6A D XS2401084376	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026		2,240,200	0.892777431				(13,408)		(13,408)		(13,408)			14,587		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1119594.97 USD-S1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	10/30/2023	01/02/2029		1,119,595	0.943574255				(77,176)		(77,176)		(77,176)			10,857		0003
GBP/L 4601540.12 USD-S3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		4,601,540	0.78702975				(74,289)		(74,289)		(74,289)			14,249		0003
EUR/L 40693.46 USD-S36667.38EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J8570P30	03/14/2024	05/16/2025		40,693	0.901063218				948		948		948			72		0003
EUR/L 336198.69 USD-S297679.03EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J8570P30	03/14/2024	06/15/2026		336,199	0.885425907				7,004		7,004		7,004			1,848		0003
GBP/L 279822.58 USD-S218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J8570P30	03/15/2024	06/15/2027		279,823	0.781188959				(798)		(798)		(798)			2,079		0003
EUR/S 104328.54 USD-L94818.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025		104,329	0.908843064				(1,551)		(1,551)		(1,551)			185		0003
EUR/S 50441.63 USD-L45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		50,442	0.905305003				(677)		(677)		(677)			156		0003
EUR/L 194046.79 USD-S172501.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		194,047	0.888967913				602		602		602			1,442		0003
EUR/S 1780707.20 USD-L1666175.00EUR	CLO ARESE 7A BR XS1650058990	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	01/17/2025	01/15/2027		1,780,707	0.935681621				78,537		78,537		78,537			11,927		0003
GBP/L 4582240.07 USD-S3540000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/14/2025	06/17/2025		4,582,240	0.772547912				10,758		10,758		10,758			10,591		0003
EUR/L 586242.10 USD-S539045.44EUR	Coupon Hedge CLO MJSD	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025		586,242	0.919492885				430		430		430			1,464		0003
EUR/L 8542500.00 USD-S7500000.00EUR	CLO Reinv6m PENTA 2023-14A C XS2580301849	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	01/31/2023	04/18/2028		8,542,500	0.877963126				35,463		35,463		35,463			74,619		0003
EUR/S 1220133.79 USD-L1190664.83EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		1,220,134	0.975847763				68,249		68,249		68,249			1,237		0003
GBP/S 274066.89 USD-L214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		274,067	0.781738575				(1,134)		(1,134)		(1,134)			3,130		0003
GBP/S 282732.75 USD-L220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		282,733	0.780031213				(2,564)		(2,564)		(2,564)			3,797		0003
EUR/L 1046697.25 USD-S1009147.77EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	05/15/2025		1,046,697	0.964125749				(47,100)		(47,100)		(47,100)			1,838		0003
EUR/L 11850072.92 USD-S10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	04/30/2025		11,850,073	0.916937056				83,067		83,067		83,067			16,986		0003
EUR/L 1470550.90 USD-S1300000.00EUR	CLO Reinv6m CIFCE 4A C XS2354689304	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	01/23/2023	01/19/2027		1,470,551	0.884022444				19,921		19,921		19,921			9,880		0003
GBP/L 76982.61 USD-S60241.50GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J8570P30	03/15/2024	12/16/2025		76,983	0.782533874				(735)		(735)		(735)			325		0003
GBP/L 25609.04 USD-S19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		25,609	0.780579046				177		177		177			319		0003
GBP/L 6871441.17 USD-S5951000.00GBP	LMMC 2021-FL2 B - 50136230	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		6,871,441	0.866048308				(767,405)		(767,405)		(767,405)			36,414		0003
GBP/L 27982.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		27,983	0.78628722				(403)		(403)		(403)			118		0003
GBP/L 16013.86 USD-S12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		16,014	0.786967664				(255)		(255)		(255)			54		0003
GBP/L 181520.29 USD-S142056.89GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J8570P30	03/15/2024	11/14/2025		181,520	0.782595103				(1,794)		(1,794)		(1,794)			717		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				400,791		400,791		400,791			43,041		0003
EUR/L 3806185.92 USD-S3091192.98EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		3,806,186	0.81214976				452,194		452,194		452,194			8,741		0003
EUR/S 4313259.02 USD-L3627330.77EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		4,313,259	0.840972164				(378,922)		(378,922)		(378,922)			9,905		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4954400.00 USD-S4400000.00EUR	CLO ReInv6m ACLO 6A DR XS2331214796	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	01/23/2023	05/22/2026		4,954,400	0.888099467				96,292		96,292		96,292			26,478		0003
EUR/L 3497110.00 USD-S3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	01/23/2023	07/20/2026		3,497,110	0.886446237				65,041		65,041		65,041			19,968		0003
EUR/S 4471600.00 USD-L4000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3O16NJZ34	02/16/2023	10/15/2026		4,471,600	0.894534395				(28,519)		(28,519)		(28,519)			27,768		0003
EUR/L 25701.95 USD-S23032.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	03/14/2024	09/15/2025		25,702	0.896137453				562		562		562			87		0003
EUR/L 28186.09 USD-S25224.70EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	03/14/2024	10/16/2025		28,186	0.894934345				609		609		609			104		0003
GBP/L 708873.34 USD-S540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	03/15/2024	06/15/2034		708,873	0.761788686				21,107		21,107		21,107			10,759		0003
EUR/S 5576454.00 USD-L5000000.00EUR	CLO ReInv6m VOYE 3A DE XS2125181409	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	08/30/2024	04/15/2025		5,576,454	0.89662714				(166,103)		(166,103)		(166,103)			5,652		0003
EUR/L 43081.59 USD-S39942.14EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025		43,082	0.927127806				(139)		(139)		(139)			44		0003
EUR/L 120243.74 USD-S105062.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		120,244	0.873743947				805		805		805			1,077		0003
GBP/S 78270.56 USD-L60977.38GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		78,271	0.779058946				449		449		449			266		0003
GBP/S 288977.23 USD-L225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		288,977	0.780457339				1,490		1,490		1,490			1,588		0003
GBP/L 266703.64 USD-S212247.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		266,704	0.795817185				(5,974)		(5,974)		(5,974)			1,781		0003
GBP/L 15323244.06 USD-S11835228.30GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/14/2025	04/30/2025		15,323,244	0.772370932				39,360		39,360		39,360			21,965		0003
EUR/L 13536796.12 USD-S12388513.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	04/30/2025		13,536,796	0.915173234				120,747		120,747		120,747			19,404		0003
GBP/L 223222.53 USD-S172534.71GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	03/18/2025	01/11/2027		223,223	0.772926953				1,565		1,565		1,565			1,491		0003
GBP/L 720265.51 USD-S555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2025	06/16/2025		720,266	0.771320509				2,832		2,832		2,832			1,654		0003
EUR/L 13873.66 USD-S12640.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	09/16/2025		13,874	0.91107898				76		76		76			47		0003
EUR/L 549871.20 USD-S501227.11EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	11/08/2024	12/16/2025		549,871	0.911535483				230		230		230			2,320		0003
BRL/L 523135.64 USD-S3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029		523,136	7.583999993				44,177		44,177		44,177			5,576		0003
BRL/L 278302.06 USD-S2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030		278,302	8.165599996				23,377		23,377		23,377			3,277		0003
EUR/L 2005920.00 USD-S1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026		2,005,920	0.897343862				6,889		6,889		6,889			12,456		0003
EUR/L 992640.00 USD-S880000.00EUR	CLO ReInv6m MILPK 1A OE XS1823316788	D1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028		992,640	0.886524823				(1,539)		(1,539)		(1,539)			8,309		0003
BRL/S 718636.97 USD-L4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2026		718,637	5.756400022				(51,906)		(51,906)		(51,906)			3,666		0003
BRL/S 242674.30 USD-L2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032		242,674	8.367800051				(35,599)		(35,599)		(35,599)			3,221		0003
EUR/L 320903.94 USD-S286483.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	02/22/2024	04/16/2026		320,904	0.89273759				4,895		4,895		4,895			1,639		0003
EUR/L 333517.83 USD-S292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	02/22/2024	07/16/2027		333,518	0.875618404				5,283		5,283		5,283			2,525		0003
GBP/L 64627.31 USD-S50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		64,627	0.786101727				(966)		(966)		(966)			200		0003
GBP/L 66154.05 USD-S52073.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025		66,154	0.787153772				(1,093)		(1,093)		(1,093)			117		0003
GBP/L 63599.21 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		63,599	0.786967794				(1,002)		(1,002)		(1,002)			235		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 63241.31 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		63,241	0.786905901				(975)		(975)		(975)			252		0003
GBP/L 4110920.30 USD-S3289565.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	04/16/2024	04/22/2025		4,110,920	0.800201651				(137,291)		(137,291)		(137,291)			5,046		0003
EUR/L 75620.71 USD-S68814.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025		75,621	0.910000977				1,154		1,154		1,154			79		0003
EUR/S 356347.69 USD-L317345.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2026		356,348	0.890551248				(7,813)		(7,813)		(7,813)			1,591		0003
EUR/S 353651.53 USD-L313938.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2026		353,652	0.887705279				(7,357)		(7,357)		(7,357)			1,807		0003
EUR/S 351163.19 USD-L309804.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2026		351,163	0.882223191				(6,778)		(6,778)		(6,778)			2,183		0003
GBP/L 16013509.62 USD-S12283878.45GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		16,013,510	0.767094706				199,577		199,577		199,577			91,435		0003
GBP/L 23315985.22 USD-S18026894.40GBP	Brunel Sept 2021 - 7200467	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025		23,315,985	0.773156023				36,646		36,646		36,646			58,210		0003
EUR/L 245172.75 USD-S231104.71EUR	College Square July 2021 - 7200462	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025		245,173	0.942619887				(6,110)		(6,110)		(6,110)			642		0003
GBP/S 169855.75 USD-L137535.02GBP	60 Curzon July 2022 - 7200568	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		169,856	0.809716598				7,203		7,203		7,203			970		0003
EUR/S 385191.46 USD-L370000.00EUR	CLO Reinv6m VOYE 1A B1NE XS1800192277	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/04/2025	04/15/2025		385,191	0.960561275				15,175		15,175		15,175			390		0003
GBP/S 133711.05 USD-L105947.57GBP	College Square July 2021 - 7200462	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/24/2025	07/09/2025		133,711	0.792362112				3,101		3,101		3,101			350		0003
GBP/S 138046.85 USD-L107155.69GBP	60 Curzon July 2022 - 7200568	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	07/20/2026		138,047	0.776226984				(98)		(98)		(98)			788		0003
EUR/L 50390379.94 USD-S45763257.02EUR	Irish RPL EPF	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2025	09/19/2025		50,390,380	0.908174478				428,982		428,982		428,982			172,956		0003
EUR/S 15777.73 USD-L14507.51EUR	Coupon Hedge CLO MJSD	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025		15,778	0.919492855				(12)		(12)		(12)			39		0003
GBP/L 249906.46 USD-S195041.33GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		249,906	0.780457336				(1,288)		(1,288)		(1,288)			1,373		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.795608243				689,953		689,953		689,953			39,198		0003
GBP/L 3464010.00 USD-S3000000.00GBP	LMMC 2021-FL1 B - 50136439	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		3,464,010	0.866048308				(386,862)		(386,862)		(386,862)			18,357		0003
GBP/L 16777.99 USD-S13195.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025		16,778	0.786472635				(263)		(263)		(263)			18		0003
GBP/L 16442.15 USD-S12930.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025		16,442	0.786411145				(256)		(256)		(256)			38		0003
GBP/L 27960.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		27,961	0.78690589				(425)		(425)		(425)			118		0003
GBP/L 336646.27 USD-S263622.76GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		336,646	0.783085344				(2,875)		(2,875)		(2,875)			1,850		0003
EUR/S 2271400.00 USD-L2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,271,400	0.88051422				(47,848)		(47,848)		(47,848)			14,105		0003
EUR/L 41172.43 USD-S39695.40EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	05/15/2025		41,172	0.964125751				(1,853)		(1,853)		(1,853)			72		0003
GBP/L 46967.87 USD-S36947.32GBP	Brunel Sept 2021 - 7200467	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/04/2025	06/30/2025		46,968	0.786650959				(745)		(745)		(745)			117		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				400,791		400,791		400,791			43,041		0003
EUR/S 1226799.31 USD-L1100000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025		1,226,799	0.896642174				(36,522)		(36,522)		(36,522)			1,243		0003
EUR/L 3396600.00 USD-S2700000.00EUR	CLO Reinv6m AVDPK 1A DR XS2373315592	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	08/09/2021	09/21/2026		3,396,600	0.79491256				379,975		379,975		379,975			20,638		0003

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EUR/L 103920.17 USD-S86672.37EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		103,920	0.83402837				9,904		9,904		9,904			239		0003
EUR/L 5318040.00 USD-S5200000.00EUR	Dommi 2020-1 Class B RMBS Oct 2022 - 50135710	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/07/2022	04/15/2025		5,318,040	0.977803853				(295,835)		(295,835)		(295,835)			5,390		0003
EUR/L 104646.18 USD-S94818.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025		104,646	0.906084388				1,868		1,868		1,868			186		0003
EUR/L 42354.32 USD-S38009.80EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025		42,354	0.897424395				939		939		939			130		0003
EUR/L 39119.41 USD-S34962.38EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		39,119	0.893734849				841		841		841			155		0003
GBP/L 80552.85 USD-S63064.94GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025		80,553	0.782901412				(888)		(888)		(888)			179		0003
GBP/L 288224.21 USD-S220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		288,224	0.765169484				6,783		6,783		6,783			3,871		0003
EUR/L 54024.99 USD-S49829.35EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		54,025	0.922338903				(176)		(176)		(176)			146		0003
EUR/L 31316.70 USD-S26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		31,317	0.859401853				326		326		326			321		0003
GBP/S 80988.00 USD-L63064.94GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025		80,988	0.778694868				453		453		453			180		0003
GBP/S 270702.80 USD-L211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		270,703	0.782778863				(260)		(260)		(260)			2,777		0003
GBP/S 288493.37 USD-L224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		288,493	0.779666306				(3,359)		(3,359)		(3,359)			4,134		0003
GBP/S 692943.00 USD-L540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		692,943	0.779301746				(9,781)		(9,781)		(9,781)			10,517		0003
GBP/L 9193946.42 USD-S7101136.97GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/14/2025	04/30/2025		9,193,946	0.772370933				23,616		23,616		23,616			13,179		0003
EUR/S 8627482.50 USD-L7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/12/2024	04/18/2028		8,627,483	0.869315006				(111,569)		(111,569)		(111,569)			75,362		0003
GBP/L 1531457.95 USD-S1111000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025		1,531,458	0.72545250				95,023		95,023		95,023			3,517		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		3,820,825	0.648298217				471,110		471,110		471,110			66,773		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		12,567,966	0.584658559				1,596,038		1,596,038		1,596,038			300,722		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		4,448,503	0.630636312				547,239		547,239		547,239			89,593		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		724,612	0.966034236				(47,403)		(47,403)		(47,403)			4,168		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BANK OF AMERICA ... KD3XUN7O6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.963948332				(88,876)		(88,876)		(88,876)			8,478		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(73,034)		(73,034)		(73,034)			6,261		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(83,965)		(83,965)		(83,965)			8,920		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				35,094		35,094		35,094			5,348		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.944108761				(77,610)		(77,610)		(77,610)			10,528		0003
GBP/L 6501383.73 USD-S5253049.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		6,501,384	0.807989399				(283,758)		(283,758)		(283,758)			14,930		0003
GBP/L 3627527.76 USD-S3030769.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		3,627,528	0.835491688				(286,346)		(286,346)		(286,346)			8,331		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 4148100.40 USD-L3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		4,148,100	0.849545493				(145,970)		(145,970)		(145,970)			35,211		0003
GBP/L 1637768.91 USD-S1293058.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	01/17/2024	06/16/2025		1,637,769	0.789524586				(32,061)		(32,061)		(32,061)			3,761		0003
GBP/S 1540285.78 USD-L1215743.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/23/2024	06/16/2025		1,540,286	0.789297133				29,700		29,700		29,700			3,537		0003
GBP/L 14599137.56 USD-S11610344.60GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025		14,599,138	0.79527606				(394,695)		(394,695)		(394,695)			17,921		0003
GBP/L 1656499.47 USD-S1296604.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	03/14/2024	06/16/2025		1,656,499	0.782737812				(17,909)		(17,909)		(17,909)			3,804		0003
GBP/L 366344.59 USD-S289973.65GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/22/2024	06/16/2025		366,345	0.791532502				(8,121)		(8,121)		(8,121)			841		0003
EUR/S 1479411.20 USD-L1312000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026		1,479,411	0.886839305				(22,856)		(22,856)		(22,856)			8,989		0003
EUR/S 2564302.50 USD-L2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,564,303	0.877431582				(27,510)		(27,510)		(27,510)			20,499		0003
GBP/L 1280616.19 USD-S979891.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	08/21/2024	06/16/2025		1,280,616	0.765171827				15,204		15,204		15,204			2,941		0003
GBP/S 6531210.76 USD-L4988760.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	09/03/2024	06/16/2025		6,531,211	0.763833988				(88,827)		(88,827)		(88,827)			14,999		0003
EUR/S 1421303.96 USD-L1275000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025		1,421,304	0.897063567				(41,145)		(41,145)		(41,145)			1,745		0003
GBP/S 22845219.49 USD-L17777066.67GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025		22,845,219	0.778152588				111,721		111,721		111,721			52,464		0003
GBP/S 400311.82 USD-L314933.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2025		400,312	0.786720162				6,407		6,407		6,407			419		0003
GBP/S 10814290.03 USD-L8662728.22GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2025	06/16/2025		10,814,290	0.801044562				372,580		372,580		372,580			24,835		0003
EUR/L 933294.92 USD-S910753.76EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		933,295	0.975847763				(52,205)		(52,205)		(52,205)			946		0003
GBP/S 1087931.49 USD-L875279.60GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	06/16/2025		1,087,931	0.804535587				42,387		42,387		42,387			2,498		0003
GBP/S 854521.69 USD-L678638.91GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/19/2025	06/16/2025		854,522	0.794174002				21,859		21,859		21,859			1,962		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		2,385,881	0.708842814				197,459		197,459		197,459			21,376		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		2,919,990	0.685494928				295,169		295,169		295,169			39,213		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		3,394,181	0.673763644				368,218		368,218		368,218			51,514		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		3,650,296	0.655694709				437,334		437,334		437,334			61,133		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		6,580,542	0.607791892				772,355		772,355		772,355			155,123		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.958313368				(59,291)		(59,291)		(59,291)			5,927		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.958467768				(170,024)		(170,024)		(170,024)			18,766		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(437,447)		(437,447)		(437,447)			14,320		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		516,470	0.968110442				(34,915)		(34,915)		(34,915)			2,971		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(172,273)		(172,273)		(172,273)			18,453		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(144,103)		(144,103)		(144,103)			16,455		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.947863714				(241,642)		(241,642)		(241,642)			31,559		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				69,075		69,075		69,075			9,332		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				113,672		113,672		113,672			15,271		0003
EUR/L 2515600.00 USD-S2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		2,515,600	0.944108761				(105,328)		(105,328)		(105,328)			14,288		0003
EUR/L 649937.50 USD-S625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		649,938	0.961630926				(32,332)		(32,332)		(32,332)			2,585		0003
GBP/S 24432.14 USD-L18843.42GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	03/18/2025	06/16/2025		24,432	0.771255404				(98)		(98)		(98)			56		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.875196919				54,649		54,649		54,649			85,741		0003
EUR/L 492705.37 USD-S438974.85EUR	Project Hermes	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3O16NJZ34	07/14/2023	08/10/2026		492,705	0.890947972				6,381		6,381		6,381			2,875		0003
EUR/L 1652068.34 USD-S1441343.86EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		1,652,068	0.872448085				83,462		83,462		83,462			4,657		0003
EUR/L 1665480.00 USD-S1500000.00EUR	CLO Reinv6m VOYE 2A CR XS2357478044	D1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	09/14/2023	07/15/2026		1,665,480	0.900641257				6,458		6,458		6,458			9,460		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3O16NJZ34	10/06/2022	01/15/2027		1,311,225	0.953307022				(76,753)		(76,753)		(76,753)			8,783		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3O16NJZ34	10/06/2022	07/14/2027		725,921	0.95051613				(44,566)		(44,566)		(44,566)			5,490		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.963948332				(93,284)		(93,284)		(93,284)			8,898		0003
EUR/L 846077.40 USD-S829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025		846,077	0.979815795				(48,901)		(48,901)		(48,901)			858		0003
GBP/L 325881.28 USD-S256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025		325,881	0.786967788				(5,197)		(5,197)		(5,197)			1,109		0003
EUR/L 64438.76 USD-S58147.23EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025		64,439	0.902364198				1,519		1,519		1,519			65		0003
EUR/L 59602.54 USD-S53340.38EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		59,603	0.894934679				1,287		1,287		1,287			220		0003
EUR/L 6414.84 USD-S5423.90EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		6,415	0.845523817				155		155		155			66		0003
EUR/S 1587570.07 USD-L1441343.86EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	05/06/2024	07/25/2025		1,587,570	0.907893067				(18,963)		(18,963)		(18,963)			4,475		0003
GBP/L 576671.93 USD-S455262.88GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		576,672	0.789465997				(10,861)		(10,861)		(10,861)			2,223		0003
EUR/S 1032969.50 USD-L912678.48EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		1,032,970	0.883548333				(34,574)		(34,574)		(34,574)			3,927		0003
EUR/S 18768.47 USD-L16525.90EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		18,768	0.880513968				(609)		(609)		(609)			85		0003
EUR/S 12826.51 USD-L11265.16EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	08/22/2024	04/27/2026		12,827	0.878271642				(395)		(395)		(395)			66		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3O16NJZ34	10/21/2021	02/18/2048		18,568,699	0.598318724				2,232,667		2,232,667		2,232,667			444,306		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3O16NJZ34	10/22/2021	06/15/2033		3,190,619	0.679624847				335,051		335,051		335,051			45,721		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		5,004,706	0.61300803				600,571		600,571		600,571			112,528		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		1,370,292	0.95746005				(80,331)		(80,331)		(80,331)			8,326		0003
EUR/L 1746653.00 USD-S1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.956114351				(101,539)		(101,539)		(101,539)			10,846		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.95846777				(188,915)		(188,915)		(188,915)			20,851		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		1,299,094	0.962209232				(63,559)		(63,559)		(63,559)			4,844		0003
GBP/L 6120311.38 USD-S5168396.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	11/14/2022	06/16/2025		6,120,311	0.844466212				(553,008)		(553,008)		(553,008)			14,055		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.90098207				14,495		14,495		14,495			7,086		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.895495657				(5,140)		(5,140)		(5,140)			3,178		0003
GBP/L 889421.15 USD-S714853.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025		889,421	0.803729302				(33,726)		(33,726)		(33,726)			2,043		0003
GBP/L 2700969.80 USD-S2152904.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		2,700,970	0.797085854				(79,248)		(79,247)		(79,247)			6,203		0003
GBP/L 561275.11 USD-S461764.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025		561,275	0.822706712				(35,039)		(35,039)		(35,039)			1,289		0003
GBP/L 1088.21 USD-S895.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025		1,088	0.822708852				(68)		(68)		(68)			3		0003
GBP/L 1395112.62 USD-S1107112.74GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/15/2024	06/16/2025		1,395,113	0.793565139				(34,590)		(34,590)		(34,590)			3,204		0003
GBP/L 1549043.31 USD-S1219335.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025		1,549,043	0.787153653				(25,659)		(25,659)		(25,659)			1,622		0003
GBP/L 1497473.44 USD-S1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025		1,497,473	0.787029752				(24,377)		(24,377)		(24,377)			4,054		0003
GBP/L 1646094.21 USD-S1296604.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025		1,646,094	0.787685639				(28,315)		(28,315)		(28,315)			3,780		0003
GBP/S 2603911.35 USD-L2002814.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/15/2024	06/16/2025		2,603,911	0.76915622				(17,517)		(17,517)		(17,517)			5,980		0003
GBP/L 263005.40 USD-S203525.42GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025		263,005	0.773845024				177		177		177			604		0003
GBP/S 3897344.22 USD-L2985688.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/12/2024	06/16/2025		3,897,344	0.766082817				(41,687)		(41,687)		(41,687)			8,950		0003
GBP/S 48067282.74 USD-L36830344.60GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025		48,067,283	0.76622481				(503,834)		(503,834)		(503,834)			59,004		0003
GBP/S 17101382.86 USD-L13509802.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	07/20/2026		17,101,383	0.789983015				290,770		290,770		290,770			97,647		0003
GBP/S 390020.85 USD-L306982.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2025		390,021	0.78709169				6,380		6,380		6,380			1,056		0003
GBP/S 893943.92 USD-L704926.26GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	12/18/2024	06/16/2025		893,944	0.788557586				16,383		16,383		16,383			2,053		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		2,752,545	0.698104645				254,118		254,118		254,118			31,433		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		4,021,173	0.640614991				506,776		506,776		506,776			73,094		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(17,722)		(17,722)		(17,722)			1,861		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(88,989)		(88,989)		(88,989)			10,561		0003
EUR/S 749790.00 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	02/16/2023	01/15/2026		749,790	0.900252071				(9,377)		(9,377)		(9,377)			3,342		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1270838.75 USD-S1042378.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	03/14/2023	06/16/2025		1,270,839	0.820228813				(75,268)		(75,268)		(75,268)			2,918		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.894774517				2,614		2,614		2,614			7,508		0003
GBP/L 1092198.28 USD-S880138.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		1,092,198	0.805841381				(44,395)		(44,395)		(44,395)			2,508		0003
GBP/L 830566.16 USD-S662045.73GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		830,566	0.797101738				(24,386)		(24,386)		(24,386)			1,907		0003
GBP/L 4571059.36 USD-S3553649.51GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		4,571,059	0.777423619				(18,051)		(18,051)		(18,051)			10,497		0003
GBP/L 3383575.78 USD-S2685931.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025		3,383,576	0.793814596				(84,982)		(84,982)		(84,982)			7,770		0003
GBP/S 289639.66 USD-L232051.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	08/29/2023	06/16/2025		289,640	0.801172913				10,027		10,027		10,027			665		0003
GBP/L 245926.32 USD-S198929.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... KD3XUN7O6T14HNAYLU02	09/15/2023	06/16/2025		245,926	0.808897885				(10,967)		(10,967)		(10,967)			565		0003
GBP/L 2165950.26 USD-S1712281.32GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	12/18/2023	06/16/2025		2,165,950	0.790545079				(45,255)		(45,255)		(45,255)			4,974		0003
GBP/L 3526848.75 USD-S2770012.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/22/2024	06/16/2025		3,526,849	0.785407134				(50,288)		(50,288)		(50,288)			8,099		0003
EUR/L 865205.85 USD-S750000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149 ..	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		865,206	0.866845734				10,242		10,242		10,242			7,951		0003
GBP/L 1498769.85 USD-S1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NJHU748	02/23/2024	07/16/2025		1,498,770	0.786348985				(23,081)		(23,081)		(23,081)			4,057		0003
GBP/L 1229386.16 USD-S996826.53GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		1,229,386	0.810832725				(58,134)		(58,134)		(58,134)			2,823		0003
GBP/L 725259.63 USD-S584444.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		725,260	0.805841378				(29,480)		(29,480)		(29,480)			1,666		0003
EUR/L 794190.00 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	07/27/2023	09/28/2026		794,190	0.868809731				27,043		27,043		27,043			4,857		0003
GBP/L 170123.94 USD-S134965.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		170,124	0.793335964				(4,168)		(4,168)		(4,168)			391		0003
GBP/L 593058.55 USD-S479723.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... KD3XUN7O6T14HNAYLU02	09/15/2023	06/16/2025		593,059	0.808897874				(26,447)		(26,447)		(26,447)			1,362		0003
GBP/L 2266418.96 USD-S1860160.01GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2025		2,266,419	0.820748521				(135,754)		(135,754)		(135,754)			5,205		0003
EUR/S 2449122.50 USD-L2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		2,449,123	0.847242227				(85,312)		(85,312)		(85,312)			21,546		0003
EUR/S 1889989.10 USD-L1670000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		1,889,989	0.88360298				(33,698)		(33,698)		(33,698)			11,736		0003
EUR/S 1965827.50 USD-L1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		1,965,828	0.890210357				(28,100)		(28,100)		(28,100)			11,166		0003
GBP/L 337992.12 USD-S261553.52GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025		337,992	0.773845023				227		227		227			776		0003
GBP/L 122765510.83 USD-S94172773.38GBP .	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		122,765,511	0.767094706				1,530,035		1,530,035		1,530,035			700,976		0003
GBP/S 1685495.99 USD-L1329874.09GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	06/16/2025		1,685,496	0.789010533				31,876		31,876		31,876			3,871		0003
GBP/L 5762123.99 USD-S4444444.44GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2025	06/16/2025		5,762,124	0.771320514				22,659		22,659		22,659			13,233		0003
GBP/S 643447.11 USD-L496262.00GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... E57ODZIWZ7FF32TWEFA76	03/18/2025	06/16/2025		643,447	0.77125531				(2,585)		(2,585)		(2,585)			1,478		0003
GBP/L 2875257.11 USD-S2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/21/2025	06/16/2025		2,875,257	0.772877741				5,525		5,525		5,525			6,603		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.886603422				108		108		108			161		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 32485349.15 USD-S26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	06/27/2023	11/03/2025		32,485,349	0.803923145				(1,217,937)		(1,217,937)		(1,217,937)			125,239		0003
EUR/L 197731.68 USD-S172917.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		197,732	0.874508071				10,522		10,522		10,522			259		0003
EUR/S 930361.33 USD-L829000.00EUR	CLO ReInv6m SNDPK 3A CE XS2113704832	D1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	08/23/2024	04/15/2025		930,361	0.891051652				(33,325)		(33,325)		(33,325)			943		0003
EUR/S 2334278.95 USD-L2050000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	08/23/2024	01/15/2026		2,334,279	0.878215519				(82,914)		(82,914)		(82,914)			10,403		0003
SEK/L 105576.35 USD-S1018231.15SEK	EQT Nordics Sweden-7410015	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		105,576	9.644500402				184		184		184			862		0003
EUR/S 27635.62 USD-L25018.67EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		27,636	0.905305182				32		32		32			152		0003
EUR/L 15427.74 USD-S12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		15,428	0.831808159				267		267		267			192		0003
GBP/S 154478.86 USD-L120762.09GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		154,479	0.781738615				(639)		(639)		(639)			1,764		0003
GBP/S 202591.75 USD-L158027.89GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		202,592	0.78003122				(1,837)		(1,837)		(1,837)			2,721		0003
EUR/L 101110.02 USD-S91510.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2026		101,110	0.905059261				606		606		606			451		0003
EUR/S 25607.90 USD-L24008.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	04/25/2025		25,608	0.937558722				385		385		385			34		0003
EUR/S 23970.12 USD-L22112.66EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	01/26/2026		23,970	0.922509357				328		328		328			109		0003
EUR/S 2407969.41 USD-L2199460.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	07/27/2026		2,407,969	0.913408842				28,668		28,668		28,668			13,850		0003
EUR/S 9358.22 USD-L8547.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	07/27/2026		9,358	0.913408747				111		111		111			54		0003
EUR/L 1159438.54 USD-S1097833.61EUR	CML Macbeth 50198969	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	12/17/2024	04/15/2025		1,159,439	0.946866584				(28,495)		(28,495)		(28,495)			1,175		0003
EUR/L 32757.07 USD-S31379.54EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	04/15/2025		32,757	0.957947094				(1,198)		(1,198)		(1,198)			33		0003
EUR/S 521049.53 USD-L500500.00EUR	CLO PENTA 2020-7A D XS2106029254	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	02/04/2025	04/15/2025		521,050	0.960561273				20,527		20,527		20,527			528		0003
EUR/S 21268.26 USD-L20419.65EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/07/2025	04/25/2025		21,268	0.960099698				839		839		839			28		0003
EUR/S 1165164.87 USD-L1094394.64EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		1,165,165	0.939261617				42,587		42,587		42,587			6,037		0003
SEK/L 287706.55 USD-S3119991.92SEK	EQT Nordics Sweden-7410015	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	06/16/2025		287,707	10.84435485				(24,262)		(24,262)		(24,262)			661		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		21,310	0.891583452				300		300		300			119		0003
EUR/L 576200.00 USD-S500000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	07/13/2023	03/16/2026		576,200	0.867754252				25,373		25,373		25,373			2,821		0003
EUR/L 1908481.04 USD-S1660993.08EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		1,908,481	0.870322023				91,490		91,490		91,490			7,255		0003
EUR/L 2022065.89 USD-S1751919.85EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		2,022,066	0.866400971				87,880		87,880		87,880			10,478		0003
EUR/L 40485.25 USD-S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		40,485	0.864752719				1,664		1,664		1,664			233		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2632560.00 USD-L2400000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		2,632,560	0.911660133				(8,858)		(8,857)		(8,857)			9,695		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		727,300	0.962463908				(39,113)		(39,113)		(39,113)			3,269		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.953834414				(30,973)		(30,973)		(30,973)			3,511		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NJHU748	10/14/2022	07/30/2026		517,885	0.965465306				(33,631)		(33,631)		(33,631)			2,988		0003
EUR/L 586500.00 USD-S500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		586,500	0.852514919				15,938		15,938		15,938			5,326		0003
EUR/L 45883.84 USD-S41177.28EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025		45,884	0.897424453				1,018		1,018		1,018			141		0003
EUR/L 156258.01 USD-S134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		156,258	0.858369117				3,477		3,477		3,477			1,400		0003
GBP/L 370952.16 USD-S290464.46GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	04/15/2025		370,952	0.783024043				(4,167)		(4,167)		(4,167)			376		0003
GBP/L 1769265.34 USD-S1385485.78GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		1,769,265	0.783085357				(15,108)		(15,108)		(15,108)			9,724		0003
GBP/L 316432.42 USD-S246519.49GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		316,432	0.77905889				870		870		870			2,835		0003
GBP/L 306400.15 USD-S235221.98GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		306,400	0.767695381				6,116		6,116		6,116			3,819		0003
EUR/L 738985.00 USD-S650000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/22/2024	05/17/2027		738,985	0.879584836				10,191		10,191		10,191			5,391		0003
EUR/L 1121875.00 USD-S1000000.00EUR	CLO ReInv6m CONTE 6A DR XS2315799077	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	04/09/2024	01/15/2026		1,121,875	0.891364903				23,648		23,648		23,648			5,000		0003
GBP/L 87987.17 USD-S68901.47GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		87,987	0.78308542				(751)		(751)		(751)			484		0003
GBP/L 1770684.00 USD-S1417460.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	04/17/2024	06/16/2025		1,770,684	0.800515852				(59,796)		(59,796)		(59,796)			4,066		0003
EUR/S 1131925.00 USD-L1000000.00EUR	CLO PALMP 1A C XS1566964638	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,131,925	0.883450759				(16,009)		(16,009)		(16,009)			7,605		0003
EUR/S 2667908.75 USD-L2375000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		2,667,909	0.890210357				(38,136)		(38,136)		(38,136)			15,153		0003
GBP/S 256236.13 USD-L201226.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	06/10/2024	06/16/2025		256,236	0.785315404				3,623		3,623		3,623			588		0003
GBP/S 1230569.32 USD-L968503.81GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	06/24/2024	06/16/2025		1,230,569	0.787037182				20,137		20,137		20,137			2,826		0003
GBP/L 1513168.18 USD-S1163862.72GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/15/2024	06/16/2025		1,513,168	0.769156222				10,180		10,180		10,180			3,475		0003
GBP/L 557610.46 USD-S431504.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025		557,610	0.773845024				375		375		375			1,281		0003
GBP/S 1885015.98 USD-L1471316.62GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	08/01/2024	06/16/2025		1,885,016	0.780532704				15,012		15,012		15,012			4,329		0003
GBP/S 370376.08 USD-L291910.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	04/16/2026		370,376	0.788146281				5,843		5,843		5,843			1,892		0003
GBP/S 1404233.73 USD-L1107741.25GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	12/02/2024	06/16/2025		1,404,234	0.78885817				26,281		26,281		26,281			3,225		0003
EUR/S 1368875.00 USD-L1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.913158616				21,236		21,236		21,236			8,583		0003
GBP/S 16189563.78 USD-L12720394.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		16,189,564	0.785715689				186,327		186,327		186,327			92,440		0003
GBP/S 1301856.16 USD-L1054134.54GBP	60 Curzon July 2022 - 7200568	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,301,856	0.809716597				55,208		55,208		55,208			7,433		0003
GBP/S 1947782.07 USD-L1600147.87GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	06/16/2025		1,947,782	0.821523052				118,616		118,616		118,616			4,473		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 109715.04 USD-S105779.10EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	05/15/2025		109,715	0.964125794				(4,937)		(4,937)		(4,937)			193		0003
GBP/S 615739.88 USD-L484921.61GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2025	06/16/2025		615,740	0.787542964				10,478		10,478		10,478			1,414		0003
GBP/S 517578.45 USD-L407615.27GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2025	06/16/2025		517,578	0.787542971				8,808		8,808		8,808			1,189		0003
EUR/L 73378.23 USD-S63574.97EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		73,378	0.866400975				3,189		3,189		3,189			380		0003
EUR/L 1684164.00 USD-S1465000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026		1,684,164	0.86986778				54,261		54,261		54,261			10,458		0003
EUR/L 2652590.00 USD-S2300000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027		2,652,590	0.867077083				83,314		83,314		83,314			17,753		0003
EUR/L 2657236.00 USD-S2300000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	07/28/2023	01/15/2027		2,657,236	0.865561057				87,555		87,555		87,555			17,798		0003
EUR/L 10453004.02 USD-S9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	10/30/2023	01/02/2029		10,453,004	0.943262746				(717,292)		(717,292)		(717,292)			101,368		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.95757924				(31,156)		(31,156)		(31,156)			3,242		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.968851427				(201,762)		(201,762)		(201,762)			18,152		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.966183575				(67,381)		(67,381)		(67,381)			5,879		0003
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.893894699				(5,057)		(5,057)		(5,057)			6,290		0003
GBP/L 138609.54 USD-S108624.08GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		138,610	0.78366958				(1,574)		(1,574)		(1,574)			534		0003
EUR/L 572700.00 USD-S500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		572,700	0.873057447				16,397		16,397		16,397			3,575		0003
GBP/L 87984.91 USD-S69570.34GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		87,985	0.790707634				(1,798)		(1,798)		(1,798)			339		0003
GBP/L 335363.51 USD-S263733.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	06/16/2025		335,364	0.786410811				(5,217)		(5,217)		(5,217)			770		0003
EUR/L 44084.58 USD-S39723.00EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/14/2024	05/16/2025		44,085	0.901063365				1,027		1,027		1,027			78		0003
EUR/L 42379.36 USD-S37875.91EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/14/2024	11/14/2025		42,379	0.893734828				911		911		911			167		0003
GBP/L 101467.45 USD-S79401.71GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	12/16/2025		101,467	0.782533808				(969)		(969)		(969)			428		0003
EUR/L 284701.75 USD-S250000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	04/08/2024	01/21/2027		284,702	0.878111919				5,589		5,589		5,589			1,916		0003
EUR/L 3226540.00 USD-S2900000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	04/24/2024	07/15/2026		3,226,540	0.898795614				15,448		15,448		15,448			18,326		0003
EUR/L 1217110.83 USD-S1122818.24EUR	CML LOCABOX 7200644 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2025	06/10/2025		1,217,111	0.922527524				(1,719)		(1,719)		(1,719)			2,684		0003
EUR/S 2504175.31 USD-L2296156.82EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	03/12/2025	04/23/2025		2,504,175	0.916931339				(18,504)		(18,504)		(18,504)			3,143		0003
GBP/L 60739374.85 USD-S46929591.64GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/21/2025	04/02/2025		60,739,375	0.7726387				129,902		129,902		129,902			22,480		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 43635.08 USD-S40277.85EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	04/15/2025		43,635	0.923061216				52		52		52			44		0003
GBP/S 2197035.46 USD-L1700000.00GBP	Tower Bridge 2023-2 Class C	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	04/22/2025		2,197,035	0.773769942				(1,621)		(1,621)		(1,621)			2,697		0003
GBP/L 33118.64 USD-S25920.51GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		33,119	0.782656232				(344)		(344)		(344)			112		0003
GBP/L 130777.46 USD-S102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		130,777	0.782840178				(204)		(204)		(204)			1,172		0003
EUR/S 22632.51 USD-L20265.60EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		22,633	0.895419907				(182)		(182)		(182)			130		0003
EUR/S 774076.50 USD-L690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		774,077	0.891384766				281		281		281			5,854		0003
EUR/S 1114748.20 USD-L1000000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025		1,114,748	0.89706357				(32,271)		(32,271)		(32,271)			1,368		0003
EUR/S 2400313.75 USD-L2150000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		2,400,314	0.895716237				(49,914)		(49,914)		(49,914)			8,839		0003
EUR/L 542506.26 USD-S495100.40EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/25/2024	06/30/2025		542,506	0.912616935				4,452		4,452		4,452			1,354		0003
EUR/S 792528.78 USD-L730980.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		792,529	0.922339047				2,589		2,589		2,589			2,146		0003
EUR/L 82014.75 USD-S70483.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		82,015	0.859401876				853		853		853			842		0003
GBP/S 157457.04 USD-L122888.51GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		157,457	0.780457387				812		812		812			865		0003
GBP/S 153406.64 USD-L120092.87GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		153,407	0.782840104				239		239		239			1,374		0003
EUR/L 103761.92 USD-S94863.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025		103,762	0.914243973				575		575		575			281		0003
EUR/S 716439.47 USD-L657525.21EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	04/27/2026		716,439	0.917767987				9,192		9,192		9,192			3,712		0003
EUR/S 563180.00 USD-L500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		563,180	0.887815618				4,764		4,764		4,764			5,114		0003
GBP/L 298464766.31 USD-S245116406.10GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/17/2025	04/23/2025		298,464,766	0.821257427				(18,082,546)		(18,082,546)		(18,082,546)			374,609		0003
EUR/L 260318.27 USD-S252000.00EUR	CLO AQUE 2019-4A CR XS2387683654	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		260,318	0.96804577				(12,363)		(12,363)		(12,363)			264		0003
EUR/L 258252.25 USD-S250000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		258,252	0.968045777				(12,265)		(12,265)		(12,265)			262		0003
EUR/L 337279.45 USD-S318542.64EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		337,279	0.944447223				(12,744)		(12,744)		(12,744)			1,531		0003
AUD/S 1180865.64 USD-L1860087.90AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/19/2025	04/15/2025		1,180,866	1.575190129				(18,732)		(18,732)		(18,732)			1,197		0003
EUR/L 27376375.00 USD-S26000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	02/25/2025	04/23/2025		27,376,375	0.949723986				(769,548)		(769,548)		(769,548)			34,361		0003
GBP/S 1058359.27 USD-L821527.00GBP	60 Curzon July 2022 - 7200568	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	07/20/2026		1,058,359	0.776226961				(748)		(748)		(748)			6,043		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO Reinv6m CONTE 6A CR XS2315798343	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/24/2023	01/15/2026		938,256	0.905936603				6,070		6,070		6,070			4,182		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	B1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	03/24/2023	12/22/2026		1,876,559	0.900211547				(4,225)		(4,225)		(4,225)			12,337		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO Reinv6m CONTE 6A CR XS2315798343	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026		1,338,300	0.896659942				21,842		21,842		21,842			5,965		0003
EUR/L 21183.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		21,183	0.89694143				535		535		535			53		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2877600.00 USD-S2500000.00EUR	CLO Reinv6m OCPE 2019-3A DR XS2331769401	B1	Currency	BANK OF AMERICA	07/13/2023	01/15/2026		2,877,600	0.868779539				132,164		132,164		132,164			12,825		0003
EUR/L 575875.00 USD-S500000.00EUR	CLO Reinv6m OZLME 2A DR XS2334573966	B1	Currency	BANK OF AMERICA	07/13/2023	01/15/2026		575,875	0.868243977				26,777		26,777		26,777			2,567		0003
EUR/L 1941799.87 USD-S1686175.64EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA	07/20/2023	01/26/2026		1,941,800	0.868357067				89,015		89,015		89,015			8,817		0003
EUR/L 3229240.00 USD-S2800000.00EUR	CLO Reinv6m ARESE 15A D XS2409273575	B1	Currency	BANK OF AMERICA	07/27/2023	01/15/2027		3,229,240	0.867077083				101,298		101,298		101,298			21,629		0003
EUR/L 2002590.00 USD-S1800000.00EUR	CLO Reinv6m BILB 3A BR XS2332238166	B1	Currency	BANK OF AMERICA	09/14/2023	08/17/2026		2,002,590	0.898836007				8,733		8,733		8,733			11,766		0003
EUR/L 1832045.57 USD-S1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	BANK OF AMERICA	10/27/2023	12/15/2027		1,832,046	0.94641404				(113,028)		(113,028)		(113,028)			15,078		0003
GBP/L 444114.40 USD-S356174.83GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA	11/15/2023	11/03/2025		444,114	0.801988924				(15,542)		(15,542)		(15,542)			1,712		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	B1	Currency	BANK OF AMERICA	09/29/2022	10/15/2025		2,204,126	0.975443217				(138,358)		(138,358)		(138,358)			8,117		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	B1	Currency	ROMUI/SFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.969555943				(264,305)		(264,305)		(264,305)			23,528		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO Reinv6m DRYD 2020-88A B1 XS2337313402	B1	Currency	ROMUI/SFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.957781013				(36,547)		(36,547)		(36,547)			3,696		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	B1	Currency	BANK OF AMERICA	10/06/2022	01/15/2027		1,197,570	0.951927653				(68,378)		(68,378)		(68,378)			8,021		0003
EUR/L 4011930.00 USD-S3900000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	BANK OF AMERICA	10/07/2022	11/14/2025		4,011,930	0.97210071				(243,742)		(243,742)		(243,742)			15,854		0003
GBP/L 20669632.98 USD-S16313000.00GBP	RMBS Project Jupiter 1A CR XS2737623533	B1	Currency	BANK OF AMERICA	01/17/2024	04/20/2027		20,669,633	0.78925431				(267,438)		(267,438)		(267,438)			148,145		0003
EUR/S 827888.28 USD-L748314.60EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA	05/06/2024	10/28/2025		827,888	0.903883553				(9,293)		(9,293)		(9,293)			3,147		0003
EUR/S 93113.60 USD-L84828.51EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA	05/08/2024	07/25/2025		93,114	0.911021698				(795)		(795)		(795)			262		0003
EUR/L 825834.68 USD-S750000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	ROMUI/SFPU8MPRO8K5P83	06/27/2024	01/15/2026		825,835	0.908172081				2,165		2,165		2,165			3,681		0003
EUR/L 1446835.00 USD-S1300000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	D1	Currency	BANK OF AMERICA	06/27/2024	10/15/2026		1,446,835	0.898512961				1,788		1,788		1,788			8,985		0003
EUR/S 35914.97 USD-L31941.45EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA	08/22/2024	04/25/2025		35,915	0.889363126				(1,334)		(1,334)		(1,334)			47		0003
EUR/S 7075.49 USD-L6196.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA	08/22/2024	07/27/2026		7,075	0.875734401				(211)		(211)		(211)			41		0003
EUR/L 6251708.58 USD-S5293123.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	BANK OF AMERICA	10/02/2024	12/31/2029		6,251,709	0.84666836				108,471		108,471		108,471			68,171		0003
EUR/L 23177618.66 USD-S20213333.33EUR	Four Seasons Rome-7410014	B1	Currency	BANK OF AMERICA	10/25/2024	03/30/2028		23,177,619	0.872105699				249,766		249,766		249,766			200,724		0003
EUR/L 46573.87 USD-S39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	ROMUI/SFPU8MPRO8K5P83	11/06/2024	06/17/2030		46,574	0.845308539				652		652		652			532		0003
GBP/S 47721.38 USD-L37160.40GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA	11/06/2024	06/11/2025		47,721	0.778695				267		267		267			106		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 152479.44 USD-L119357.68GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		152,479	0.782778845				(146)		(146)		(146)			1,564		0003
EUR/L 100491.51 USD-S90110.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2026		100,492	0.896700129				710		710		710			571		0003
EUR/L 102587.90 USD-S90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2027		102,588	0.88152326				1,000		1,000		1,000			777		0003
EUR/L 103023.23 USD-S90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2027		103,023	0.877886085				1,074		1,074		1,074			821		0003
EUR/S 31334.50 USD-L29059.17EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	10/28/2025		31,335	0.927385789				454		454		454			119		0003
EUR/L 230951621.82 USD-S223447581.68EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	04/23/2025		230,951,622	0.967508173				(10,938,317)		(10,938,317)		(10,938,317)			289,872		0003
EUR/L 535098.66 USD-S518000.00EUR	CLO Relnv6m BECLO 10A B1R XS2398804521	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		535,099	0.968045781				(25,414)		(25,414)		(25,414)			542		0003
EUR/L 588815.13 USD-S570000.00EUR	CLO HARVT 23A C XS2112473041	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		588,815	0.968045777				(27,965)		(27,965)		(27,965)			597		0003
GBP/S 7594432.80 USD-L6000000.00GBP	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		7,594,433	0.790052418				154,065		154,065		154,065			9,532		0003
EUR/L 762220.45 USD-S725217.60EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	04/15/2025		762,220	0.951453874				(22,516)		(22,516)		(22,516)			773		0003
EUR/L 40268208.75 USD-S36870922.00EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	06/13/2025		40,268,209	0.915633527				237,560		237,560		237,560			90,657		0003
GBP/L 2201336.80 USD-S1700000.00GBP	Tower Bridge 2023-2 Class C	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/14/2025	04/22/2025		2,201,337	0.772258021				5,923		5,923		5,923			2,702		0003
AUD/L 523365.46 USD-S839679.15AUD	CML Project Bunk AUD 50224268	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	06/30/2025		523,365	1.604383961				(1,569)		(1,569)		(1,569)			1,307		0003
NZD/S 54558.51 USD-L96359.08NZD	CML Project Bunk NZD 50230331	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		54,559	1.766160403				128		128		128			20		0003
GBP/L 30793.05 USD-S24096.60GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		30,793	0.782533721				(294)		(294)		(294)			130		0003
GBP/L 84331.11 USD-S65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		84,331	0.781738673				349		349		349			963		0003
EUR/S 50031.16 USD-L48822.79EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		50,031	0.975847652				2,799		2,799		2,799			51		0003
GBP/L 326137.73 USD-S256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025		326,138	0.786348976				(4,940)		(4,940)		(4,940)			1,110		0003
GBP/L 212884.04 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		212,884	0.786287173				(3,113)		(3,113)		(3,113)			847		0003
GBP/L 21589.51 USD-S16903.78GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	05/16/2025		21,590	0.782962652				(240)		(240)		(240)			38		0003
GBP/L 20938.82 USD-S16389.18GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025		20,939	0.78271746				(222)		(222)		(222)			64		0003
GBP/L 106814.30 USD-S83598.89GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		106,814	0.782656348				(1,109)		(1,109)		(1,109)			362		0003
GBP/L 20378.95 USD-S15948.47GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025		20,379	0.782595276				(201)		(201)		(201)			81		0003
EUR/L 3446240.00 USD-S2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/22/2024	07/24/2028		3,446,240	0.863259669				55,540		55,540		55,540			31,386		0003
EUR/L 506970.00 USD-S450000.00EUR	CLO Relnv6m RRME 9A A2 XS2388492337	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/22/2024	10/15/2026		506,970	0.887626487				6,902		6,902		6,902			3,148		0003
GBP/L 67530.37 USD-S53287.92GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		67,530	0.789095632				(1,240)		(1,240)		(1,240)			260		0003
EUR/S 1743662.36 USD-L1590008.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	05/06/2024	04/25/2025		1,743,662	0.911878438				(22,237)		(22,237)		(22,237)			2,282		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 82951.98 USD-L75233.37EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025		82,952	0.906950865				(653)		(653)		(653)			315		0003
EUR/S 41053.41 USD-L36914.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026		41,053	0.899183771				(315)		(315)		(315)			213		0003
EUR/L 2489520.00 USD-S2208000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	05/23/2024	10/19/2026		2,489,520	0.88691796				34,751		34,751		34,751			15,514		0003
EUR/L 656764.57 USD-S599000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	06/27/2024	10/15/2025		656,765	0.912046763				1,932		1,932		1,932			2,419		0003
EUR/S 907520.00 USD-L800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		907,520	0.881523272				(11,344)		(11,344)		(11,344)			6,530		0003
EUR/S 1449981.00 USD-L1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	09/11/2024	10/15/2025		1,449,981	0.896563472				(28,809)		(28,809)		(28,809)			5,340		0003
EUR/L 511836.66 USD-S467110.80EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/25/2024	06/30/2025		511,837	0.912616927				4,200		4,200		4,200			1,278		0003
EUR/S 1901232.15 USD-L1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/28/2024	12/22/2026		1,901,232	0.888529052				(18,079)		(18,079)		(18,079)			12,499		0003
EUR/L 319199.78 USD-S309000.00EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		319,200	0.96804578				(15,160)		(15,160)		(15,160)			324		0003
EUR/L 2093420.00 USD-S2000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	04/23/2025		2,093,420	0.955374459				(71,651)		(71,651)		(71,651)			2,627		0003
EUR/S 5449726.73 USD-L5254221.86EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	05/15/2025		5,449,727	0.964125748				245,232		245,232		245,232			9,568		0003
EUR/L 6317625.00 USD-S6000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I7OUK5573	02/25/2025	04/23/2025		6,317,625	0.949723986				(177,588)		(177,588)		(177,588)			7,929		0003
SEK/L 200434.71 USD-S1949994.95SEK	EQT Nordics Sweden-7410015	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2025	11/30/2027		200,435	9.728828654				(1,238)		(1,238)		(1,238)			1,637		0003
EUR/L 125233.61 USD-S114752.79EUR	Saint James Albany Paris- 50229626	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2025	04/15/2025		125,234	0.916309847				1,063		1,063		1,063			127		0003
EUR/L 2665728.64 USD-S2447810.81EUR	AP Pistachio LP	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2025	06/30/2025		2,665,729	0.918252058				5,550		5,550		5,550			6,655		0003
EUR/L 25883385.60 USD-S24000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	03/26/2025	04/23/2025		25,883,386	0.927235732				(97,466)		(97,466)		(97,466)			32,487		0003
EUR/L 123874.49 USD-S114752.79EUR	Saint James Albany Paris- 50229626	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		123,874	0.92636337				(209)		(209)		(209)			46		0003
EUR/L 92564.95 USD-S90329.30EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		92,565	0.97584777				(5,178)		(5,178)		(5,178)			94		0003
GBP/S 47782.12 USD-L37225.08GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		47,782	0.779058778				274		274		274			162		0003
GBP/S 44739.21 USD-L34873.50GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		44,739	0.779484036				251		251		251			189		0003
GBP/S 124190.91 USD-L97122.79GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		124,191	0.782044274				480		480		480			923		0003
GBP/S 161892.93 USD-L126370.25GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		161,893	0.780579177				(1,117)		(1,117)		(1,117)			2,018		0003
EUR/L 417327.06 USD-S362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	06/15/2028		417,327	0.868809729				4,878		4,878		4,878			3,739		0003
EUR/S 781970.00 USD-L700000.00EUR	CLO PSTET 2022-2A B XS2459151879	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		781,970	0.895175007				6,077		6,077		6,077			6,281		0003
EUR/L 2986511.09 USD-S2800310.34EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	11/25/2024	07/31/2025		2,986,511	0.937652751				(62,084)		(62,084)		(62,084)			8,633		0003
EUR/L 258510.50 USD-S250250.00EUR	CLO PENTA 2020-7A D XS2106029254	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		258,511	0.968045785				(12,278)		(12,278)		(12,278)			262		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 497600.50 USD-S476674.90EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	04/15/2025		497,601	0.957946988				(18,195)		(18,195)		(18,195)			504		0003
GBP/L 2484212.00 USD-S2000000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	04/23/2025		2,484,212	0.805084268				(98,621)		(98,621)		(98,621)			3,118		0003
EUR/L 50242080.00 USD-S48000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	04/23/2025		50,242,080	0.955374459				(1,719,624)		(1,719,624)		(1,719,624)			63,060		0003
EUR/S 2130.46 USD-L2034.78EUR	Coupon Hedge: Portman Square 2023-1 A	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/07/2025	07/25/2025		2,130	0.955089511				84		84		84			6		0003
EUR/S 2467663.90 USD-L2383092.71EUR	XS2651000585	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2025	04/23/2025		2,467,664	0.965728238				112,119		112,119		112,119			3,097		0003
GBP/L 7604731.80 USD-S6000000.00GBP	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		7,604,732	0.78898246				(143,766)		(143,766)		(143,766)			9,545		0003
GBP/S 32909208.80 USD-L26000000.00GBP	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		32,909,209	0.790052418				667,614		667,614		667,614			41,305		0003
GBP/S 5511660.57 USD-L4259150.47GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/12/2025	04/23/2025		5,511,661	0.772752679				(11,324)		(11,324)		(11,324)			6,918		0003
AUD/S 2368897.54 USD-L3747965.01AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	04/15/2025		2,368,898	1.582155812				(27,268)		(27,268)		(27,268)			2,401		0003
EUR/L 840812.28 USD-S776121.18EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	04/15/2025		840,812	0.923061186				995		995		995			852		0003
EUR/L 8950.46 USD-S8261.82EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	04/15/2025		8,950	0.923060938				11		11		11			9		0003
GBP/S 2100107.42 USD-L1625000.00GBP	Tower Bridge 2023-2 Class B	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	04/22/2025		2,100,107	0.773769944				(1,550)		(1,550)		(1,550)			2,578		0003
GBP/L 3093396.48 USD-S2400000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/26/2025	04/23/2025		3,093,396	0.775846231				(6,003)		(6,003)		(6,003)			3,883		0003
GBP/L 15266903.65 USD-S11781000.00GBP	Project Waterfall - Funding	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/27/2025	04/28/2025		15,266,904	0.771669244				52,958		52,958		52,958			21,142		0003
NZD/L 54677.80 USD-S96359.08NZD	CML Project Bunk NZD 50230331	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	06/30/2025		54,678	1.762307189				(129)		(129)		(129)			137		0003
GBP/S 60604874.64 USD-L46929591.64GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		60,604,875	0.774353415				4,598		4,598		4,598			22,430		0003
GBP/L 28852.06 USD-S22593.63GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S60X2D1J857QP30	03/15/2024	06/15/2026		28,852	0.783085506				(246)		(246)		(246)			159		0003
GBP/L 131392.89 USD-S102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		131,393	0.782044295				(508)		(508)		(508)			976		0003
GBP/L 130337.64 USD-S102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		130,338	0.782778866				125		125		125			1,337		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	08/04/2022	10/15/2026		1,100,000	0.909090909				(9,759)		(9,759)		(9,759)			6,831		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	10/21/2021	06/15/2026		2,311,897	0.720435143				157,520		157,520		157,520			12,706		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	10/21/2021	06/15/2027		2,214,596	0.714719652				167,993		167,993		167,993			16,455		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	10/22/2021	06/15/2035		3,495,513	0.667913438				389,834		389,834		389,834			55,856		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	11/02/2021	06/15/2040		4,285,754	0.637511157				521,694		521,694		521,694			83,597		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	11/02/2021	06/16/2042		4,617,923	0.624258693				571,233		571,233		571,233			95,820		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.954699508				(43,171)		(43,171)		(43,171)			4,793		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(138,483)		(138,483)		(138,483)			12,278		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(17,722)		(17,722)		(17,722)			1,861		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(291,962)		(291,962)		(291,962)			12,982		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				282,736		282,736		282,736			15,390		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	B1	Currency	BANK OF AMERICA ... 21GI19DL770X0HC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				29,391		29,391		29,391			3,163		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,781	0.972928271				85,059		85,059		85,059			6,062		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPR08K5P83	11/01/2022	07/17/2026		661,500	0.944822373				28,247		28,247		28,247			3,765		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.89962036				(10,344)		(10,344)		(10,344)			8,827		0003
EUR/S 658140.00 USD-L600000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		658,140	0.911660133				(2,214)		(2,214)		(2,214)			2,424		0003
EUR/S 290250.00 USD-L250000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPR08K5P83	09/30/2024	10/15/2027		290,250	0.861326443				(7,961)		(7,961)		(7,961)			2,314		0003
EUR/S 83533.75 USD-L77446.46EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPR08K5P83	11/06/2024	04/15/2025		83,534	0.927127778				269		269		269			85		0003
EUR/S 1691250.00 USD-L1500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		1,691,250	0.88691796				12,872		12,872		12,872			15,371		0003
EUR/L 774095.74 USD-S732965.39EUR	CML Macbeth 50198969	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	12/17/2024	04/15/2025		774,096	0.946866585				(19,024)		(19,024)		(19,024)			785		0003
EUR/L 332221.51 USD-S318250.60EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	04/15/2025		332,222	0.957947003				(12,148)		(12,148)		(12,148)			337		0003
GBP/S 42012767.68 USD-L32532730.12GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		42,012,768	0.774353415				3,188		3,188		3,188			15,549		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89391068				(29,016)		(29,016)		(29,016)			20,421		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.894454383				(18,050)		(18,050)		(18,050)			14,276		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.904322662				15,925		15,925		15,925			8,781		0003
GBP/L 6018101.60 USD-S4886409.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		6,018,102	0.811951932				(292,107)		(292,107)		(292,107)			13,821		0003
GBP/L 4578470.20 USD-S3759624.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		4,578,470	0.821152899				(276,632)		(276,632)		(276,632)			10,514		0003
GBP/L 1376794.77 USD-S1130559.02GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		1,376,795	0.821152901				(83,186)		(83,186)		(83,186)			3,162		0003
GBP/L 554462.17 USD-S431051.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		554,462	0.777423625				(2,190)		(2,190)		(2,190)			1,273		0003
GBP/L 741589.45 USD-S588329.59GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		741,589	0.793335976				(18,167)		(18,167)		(18,167)			1,703		0003
GBP/L 2671821.97 USD-S2158350.41GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	09/15/2023	06/16/2025		2,671,822	0.807819695				(115,428)		(115,428)		(115,428)			6,136		0003
GBP/L 990494.09 USD-S781474.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 21GI19DL770X0HC3ZE78	12/21/2023	06/16/2025		990,494	0.788974682				(18,686)		(18,686)		(18,686)			2,275		0003
EUR/S 882975.00 USD-L750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		882,975	0.849401172				(31,018)		(31,018)		(31,018)			7,516		0003
GBP/L 1550384.58 USD-S1219335.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025		1,550,385	0.78647267				(24,318)		(24,318)		(24,318)			1,623		0003
GBP/L 515251.59 USD-S405856.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025		515,252	0.787685643				(8,863)		(8,863)		(8,863)			1,183		0003
GBP/L 31517055.70 USD-S25220000.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	04/16/2024	04/22/2025		31,517,056	0.800201651				(1,052,561)		(1,052,561)		(1,052,561)			38,688		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2426498.17 USD-S1917008.95GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2024	06/16/2025		2,426,498	0.790031072				(49,088)		(49,088)		(49,088)			5,572		0003
GBP/L 1017618.53 USD-S787479.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025		1,017,619	0.773845028				684		684		684			2,337		0003
GBP/L 1465.03 USD-S1133.71GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025		1,465	0.773847635				1		1		1			3		0003
EUR/S 1394262.50 USD-L1250000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	09/11/2024	10/20/2025		1,394,263	0.89653132				(27,410)		(27,410)		(27,410)			5,199		0003
GBP/S 373543.16 USD-L294290.68GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	01/16/2026		373,543	0.787835815				6,032		6,032		6,032			1,668		0003
GBP/S 368839.02 USD-L290825.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	07/16/2026		368,839	0.788488078				5,579		5,579		5,579			2,097		0003
GBP/S 53744666.65 USD-L42222222.21GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025		53,744,667	0.785607668				780,248		780,248		780,248			123,425		0003
GBP/S 11728826.19 USD-L9497025.25GBP	60 Curzon July 2022 - 7200568	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		11,728,826	0.809716599				497,387		497,387		497,387			66,970		0003
EUR/L 192139.88 USD-S176671.25EUR	Coupon Hedge CLO MJSD	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	03/25/2025	06/30/2025		192,140	0.919492872				141		141		141			480		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.888809884				199		199		199			142		0003
EUR/L 169483.04 USD-S147865.15EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		169,483	0.872448063				8,562		8,562		8,562			478		0003
EUR/L 3865800.00 USD-S3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028		3,865,800	0.879507476				8,839		8,839		8,839			33,919		0003
EUR/L 2631104.71 USD-S2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		2,631,105	0.948946669				(169,142)		(169,142)		(169,142)			21,655		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		788,663	0.950977129				(47,434)		(47,434)		(47,434)			5,753		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		831,894	0.961661443				(58,728)		(58,728)		(58,728)			5,986		0003
EUR/L 1326250.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				(58,738)		(58,738)		(58,738)			8,316		0003
EUR/L 586600.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		586,600	0.852369587				15,990		15,990		15,990			5,331		0003
GBP/L 335073.40 USD-S263733.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025		335,073	0.787091694				(5,507)		(5,507)		(5,507)			770		0003
EUR/L 425638.60 USD-S376871.44EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		425,639	0.885425899				8,868		8,868		8,868			2,339		0003
EUR/L 364640.40 USD-S317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		364,640	0.871687586				7,645		7,645		7,645			2,709		0003
GBP/L 106745.91 USD-S83571.53GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025		106,746	0.782901471				(1,177)		(1,177)		(1,177)			237		0003
GBP/L 344405.13 USD-S269550.86GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025		344,405	0.782656344				(3,508)		(3,508)		(3,508)			1,272		0003
EUR/L 1718100.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		1,718,100	0.873057447				49,190		49,190		49,190			10,726		0003
EUR/L 741065.03 USD-S665000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	04/08/2024	10/15/2025		741,065	0.897357146				14,081		14,081		14,081			2,729		0003
GBP/L 1127110.42 USD-S880486.23GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		1,127,110	0.781188972				(3,213)		(3,213)		(3,213)			8,374		0003
GBP/L 300392.80 USD-S231534.45GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		300,393	0.770772302				4,717		4,717		4,717			3,430		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 236553.63 USD-S181003.62GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		236,554	0.765169488				5,567		5,567		5,567			3,177		0003
GBP/L 73369.11 USD-S56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		73,369	0.763300523				1,975		1,975		1,975			1,051		0003
GBP/L 540191.89 USD-S427720.04GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/06/2024	11/03/2025		540,192	0.791792783				(11,796)		(11,796)		(11,796)			2,083		0003
EUR/S 105505.62 USD-L96547.94EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWIZKVSZI1NUHU748	05/08/2024	04/25/2025		105,506	0.915097603				(978)		(978)		(978)			138		0003
EUR/S 57959.78 USD-L52337.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWIZKVSZI1NUHU748	05/08/2024	01/26/2026		57,960	0.902996871				(450)		(450)		(450)			263		0003
EUR/S 30691.84 USD-L27206.67EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWIZKVSZI1NUHU748	08/22/2024	07/25/2025		30,692	0.886446365				(1,083)		(1,083)		(1,083)			87		0003
EUR/S 676061.35 USD-L599000.00EUR	CLO Reinv6m PENTA 2018-5A CR XS2289567674	D1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		676,061	0.886014265				(21,229)		(21,229)		(21,229)			2,490		0003
GBP/S 37285620.41 USD-L28073878.90GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	09/25/2024	11/03/2025		37,285,620	0.752941177				(1,055,265)		(1,055,265)		(1,055,265)			143,746		0003
EUR/L 515096.28 USD-S449218.40EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/25/2024	03/30/2028		515,096	0.872105696				5,551		5,551		5,551			4,461		0003
EUR/S 379459.94 USD-L351807.84EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025		379,460	0.927127749				1,221		1,221		1,221			385		0003
EUR/L 106169.09 USD-S97546.02EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025		106,169	0.918779844				612		612		612			111		0003
EUR/L 102706.64 USD-S93420.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2025		102,707	0.909587053				573		573		573			379		0003
EUR/L 242605.35 USD-S229978.82EUR	Saint James Albany Paris- 50229626	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	12/18/2024	04/15/2025		242,605	0.947954445				(6,248)		(6,248)		(6,248)			246		0003
AUD/L 7655616.90 USD-S12302411.00AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	04/15/2025		7,655,617	1.6069784				(30,604)		(30,604)		(30,604)			7,760		0003
EUR/L 692116.03 USD-S670000.00EUR	CLO Reinv6m CIFCE 5A D XS2390490287	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		692,116	0.968045777				(32,871)		(32,871)		(32,871)			702		0003
EUR/L 632201.51 USD-S612000.00EUR	CLO BCCE 2018-2A D XS1890839555	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		632,202	0.968045774				(30,025)		(30,025)		(30,025)			641		0003
EUR/L 1173000.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 26A D2 XS2553603296	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,173,000	0.852514919				31,876		31,876		31,876			10,652		0003
EUR/S 742422.63 USD-L665000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		742,423	0.895716231				(15,438)		(15,438)		(15,438)			2,734		0003
EUR/L 400807.49 USD-S388000.00EUR	CLO PHNXP 1A CRN XS1890617571	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		400,807	0.968045782				(19,036)		(19,036)		(19,036)			406		0003
EUR/L 21870.17 USD-S20950.46EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	04/15/2025		21,870	0.957946829				(800)		(800)		(800)			22		0003
EUR/L 8052.05 USD-S7661.15EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	04/15/2025		8,052	0.951453357				(238)		(238)		(238)			8		0003
EUR/L 278987.95 USD-S267255.67EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	04/15/2025		278,988	0.957947001				(10,201)		(10,201)		(10,201)			283		0003
EUR/L 508894.24 USD-S484189.40EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	04/15/2025		508,894	0.951453882				(15,033)		(15,033)		(15,033)			516		0003
EUR/L 29132.84 USD-S26891.39EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	04/15/2025		29,133	0.923061054				34		34		34			30		0003
EUR/S 727150.40 USD-L641000.00EUR	CLO Reinv6m CORDA 23A C XS2441240384	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		727,150	0.881523272				(9,090)		(9,090)		(9,090)			5,232		0003

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EUR/L 258510.50 USD-S250250.00EUR	CLO PENTA 2020-7A D XS2106029254	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	01/17/2025	04/15/2025		258,511	0.968045785				(12,278)		(12,278)		(12,278)			262		0003
GBP/S 9818100.74 USD-L7927884.56GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/11/2025	04/23/2025		9,818,101	0.807476392				420,098		420,098		420,098			12,323		0003
GBP/L 7097749.68 USD-S5600000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2025	04/23/2025		7,097,750	0.78898246				(134,181)		(134,181)		(134,181)			8,909		0003
GBP/L 32953837.80 USD-S26000000.00GBP	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2025	04/23/2025		32,953,838	0.78898246				(622,985)		(622,985)		(622,985)			41,361		0003
EUR/L 7065.03 USD-S6722.05EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2025	04/15/2025		7,065	0.951453851				(209)		(209)		(209)			7		0003
GBP/L 13039438.52 USD-S10099785.00GBP	Coupon Hedge RML	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	03/07/2025	06/13/2025		13,039,439	0.774556741				(3,234)		(3,234)		(3,234)			29,356		0003
GBP/L 89068.57 USD-S68750.00GBP	Project Madonna 50234178	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2025	06/20/2025		89,069	0.771877218				286		286		286			210		0003
EUR/L 3643421.21 USD-S3350099.87EUR	Coupon Hedge CLO MJSD	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	03/25/2025	06/30/2025		3,643,421	0.919492882				2,673		2,673		2,673			9,096		0003
EUR/S 123958.60 USD-L114752.79EUR	Saint James Albany Paris- 50229626	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	04/15/2025		123,959	0.925734802				212		212		212			126		0003
EUR/L 5975.75 USD-S5515.98EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2025	04/15/2025		5,976	0.923060704				7		7		7			6		0003
EUR/L 740419.10 USD-S641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027		740,419	0.865725911				21,384		21,384		21,384			5,328		0003
EUR/S 34294.42 USD-L31631.08EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		34,294	0.922338969				112		112		112			93		0003
EUR/S 42329.99 USD-L40811.43EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2025	05/15/2025		42,330	0.964125671				1,905		1,905		1,905			74		0003
EUR/L 688992.00 USD-S600000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		688,992	0.870837397				33,066		33,066		33,066			2,537		0003
EUR/L 577700.00 USD-S500000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	B1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	07/13/2023	07/15/2026		577,700	0.865501125				23,605		23,605		23,605			3,281		0003
EUR/L 586205.00 USD-S500000.00EUR	CLO ANCHE 1A D1E XS1846664131	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/13/2023	04/12/2028		586,205	0.852943936				17,435		17,435		17,435			5,107		0003
EUR/L 1691880.00 USD-S1500000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544 ...	B1	Currency	BANK OF AMERICA ... KD3XUN7C6T14HNAYLU02	01/02/2024	10/20/2025		1,691,880	0.886587701				51,657		51,657		51,657			6,309		0003
EUR/L 1759500.00 USD-S1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,759,500	0.852514919				47,814		47,814		47,814			15,978		0003
EUR/S 105298.05 USD-L97120.51EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		105,298	0.922339113				344		344		344			285		0003
EUR/S 1126360.00 USD-L1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,126,360	0.887815618				9,528		9,528		9,528			10,229		0003
EUR/L 686950.99 USD-S665000.00EUR	CLO CADOG 6A DR XS1655107800	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	01/17/2025	04/15/2025		686,951	0.96804577				(32,626)		(32,626)		(32,626)			696		0003
GBP/L 441284.51 USD-S354731.31GBP	CML BGO Logistics 7410013 FXF	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/12/2025	04/15/2025		441,285	0.803860779				(16,832)		(16,832)		(16,832)			447		0003
EUR/L 561365.85 USD-S518175.03EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2025	04/15/2025		561,366	0.923061191				664		664		664			569		0003
EUR/L 442.32 USD-S406.78EUR	Coupon Hedge CLO MJSD	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/25/2025	06/30/2025		442	0.919650931											1		0003
GBP/L 42010002.39 USD-S32532730.12GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2025	04/30/2025		42,010,002	0.774404386				(2,408)		(2,408)		(2,408)			60,219		0003
EUR/S 196834.07 USD-L192080.08EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2025	04/15/2025		196,834	0.975847728				11,010		11,010		11,010			200		0003
EUR/L 807310.00 USD-S700000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		807,310	0.867077083				25,325		25,325		25,325			5,407		0003
EUR/L 1759800.00 USD-S1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332 .	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		1,759,800	0.852369587				47,971		47,971		47,971			15,994		0003

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EUR/L 495999.19 USD-S443000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	04/08/2024	01/15/2026		495,999	0.89314662				9,485		9,485		9,485			2,211		0003
EUR/L 288151.72 USD-S250000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	04/08/2024	10/15/2027		288,152	0.8675985				6,048		6,048		6,048			2,297		0003
EUR/L 2787375.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	06/12/2024	05/15/2026		2,787,375	0.896901206				26,323		26,323		26,323			14,771		0003
EUR/L 206813.17 USD-S199393.91EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2025	05/15/2025		206,813	0.964125786				(9,306)		(9,306)		(9,306)			363		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		2,663,822	0.703358538				234,547		234,547		234,547			27,332		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		2,822,319	0.691180537				275,217		275,217		275,217			35,176		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		18,522,592	0.599808061				2,213,483		2,213,483		2,213,483			443,203		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		4,199,925	0.632751202				539,323		539,323		539,323			79,178		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		4,779,153	0.618276246				592,013		592,013		592,013			101,997		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		4,922,117	0.612594953				608,507		608,507		608,507			107,900		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		8,525,851	0.607422706				1,002,274		1,002,274		1,002,274			200,980		0003
GBP/L 771332.36 USD-S566781.07GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025		771,332	0.734807846				38,618		38,618		38,618			1,771		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		5,116,047	0.60805059				613,787		613,787		613,787			117,841		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		521,395	0.958965851				(29,983)		(29,983)		(29,983)			2,961		0003
EUR/L 1312612.50 USD-S1275000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		1,312,613	0.971345313				(64,275)		(64,275)		(64,275)			1,611		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.967211529				(34,255)		(34,255)		(34,255)			2,942		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(287,293)		(287,293)		(287,293)			30,177		0003
GBP/L 5549626.87 USD-S4833538.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	10/25/2022	06/16/2025		5,549,627	0.870966338				(689,769)		(689,769)		(689,769)			12,745		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				34,189		34,189		34,189			4,507		0003
EUR/S 1326250.00 USD-L1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J8570P30	10/31/2022	10/26/2026		1,326,250	0.942507069				58,738		58,738		58,738			8,316		0003
GBP/L 1657322.93 USD-S1382830.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		1,657,323	0.834376303				(128,336)		(128,336)		(128,336)			3,806		0003
GBP/L 1209166.23 USD-S979123.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		1,209,166	0.809750691				(55,253)		(55,253)		(55,253)			2,777		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		693,404	0.901350764				(10,022)		(10,022)		(10,022)			2,758		0003
GBP/L 169994.00 USD-S139855.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	10/18/2023	06/16/2025		169,994	0.822706684				(10,612)		(10,612)		(10,612)			390		0003
GBP/L 2953.71 USD-S2430.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	10/18/2023	06/16/2025		2,954	0.822707713				(184)		(184)		(184)			7		0003
GBP/L 2162791.27 USD-S1739976.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQIIXH05	11/14/2023	06/16/2025		2,162,791	0.804505231				(84,179)		(84,179)		(84,179)			4,967		0003
GBP/L 1542352.55 USD-S1215743.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	01/29/2024	06/16/2025		1,542,353	0.788239466				(27,633)		(27,633)		(27,633)			3,542		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 48314.89 USD-S37825.79GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	06/11/2025		48,315	0.782901296				(533)		(533)		(533)			107		0003
GBP/L 46748.67 USD-S36588.14GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	09/15/2025		46,749	0.782656277				(485)		(485)		(485)			159		0003
GBP/L 45412.15 USD-S35536.54GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	12/16/2025		45,412	0.782533749				(434)		(434)		(434)			192		0003
EUR/S 1135700.00 USD-L1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,135,700	0.88051422				(23,924)		(23,924)		(23,924)			7,052		0003
EUR/S 2849225.00 USD-L2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,849,225	0.877431582				(30,567)		(30,567)		(30,567)			22,777		0003
GBP/S 14025753.69 USD-L10951117.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	06/03/2024	06/16/2025		14,025,754	0.780786408				116,296		116,296		116,296			32,210		0003
GBP/L 2979937.45 USD-S2344545.10GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	06/20/2024	06/16/2025		2,979,937	0.786776615				(47,760)		(47,760)		(47,760)			6,843		0003
GBP/L 3140.22 USD-S2430.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025		3,140	0.773843871				2		2		2			7		0003
GBP/L 52480.13 USD-S40958.50GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		52,480	0.780457289				(271)		(271)		(271)			288		0003
GBP/S 379220.57 USD-L298622.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/14/2024	10/16/2025		379,221	0.787463586				6,216		6,216		6,216			1,400		0003
GBP/L 19673960.45 USD-S15555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025		19,673,960	0.790667217				(414,166)		(414,166)		(414,166)			45,181		0003
GBP/S 3419131.17 USD-L2760324.52GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2025	06/16/2025		3,419,131	0.807317527				145,496		145,496		145,496			7,852		0003
GBP/S 356714.87 USD-L275867.49GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2025	06/16/2025		356,715	0.773355734				(465)		(465)		(465)			819		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO Reinv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	03/24/2023	10/15/2025		1,432,990	0.907194049				14,373		14,373		14,373			5,277		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		21,248	0.894214433				418		418		418			92		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.875120329				27,111		27,111		27,111			41,962		0003
EUR/L 1701750.00 USD-S1500000.00EUR	CLO Reinv6m BABSE 2021-1A D XS2322245098	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026		1,701,750	0.881445571				54,370		54,370		54,370			7,727		0003
EUR/L 2755968.00 USD-S2400000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		2,755,968	0.870837397				132,266		132,265		132,265			10,149		0003
EUR/L 2302680.00 USD-S2000000.00EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	07/13/2023	01/30/2026		2,302,680	0.868553164				104,630		104,630		104,630			10,525		0003
EUR/L 576700.00 USD-S500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	07/13/2023	05/15/2026		576,700	0.867001907				24,230		24,230		24,230			3,056		0003
EUR/L 2317680.00 USD-S2000000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	07/13/2023	10/21/2026		2,317,680	0.862931897				90,934		90,934		90,934			14,469		0003
EUR/L 1818174.27 USD-S1590008.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		1,818,174	0.874508091				96,749		96,749		96,749			2,379		0003
EUR/L 145260.07 USD-S126423.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		145,260	0.870321968				6,964		6,964		6,964			552		0003
EUR/L 104768.03 USD-S90976.06EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		104,768	0.868357074				4,803		4,803		4,803			476		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2543456.18 USD-S2199460.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		2,543,456	0.864752681				104,564		104,564		104,564			14,629		0003
EUR/L 2848199.56 USD-S2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		2,848,200	0.949667617				(185,198)		(185,198)		(185,198)			23,442		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.968691878				(276,054)		(276,054)		(276,054)			24,039		0003
EUR/L 1971934.00 USD-S1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	10/07/2022	01/19/2027		1,971,934	0.963521091				(136,698)		(136,698)		(136,698)			13,248		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.970026191				(101,991)		(101,991)		(101,991)			9,004		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.963762529				(67,198)		(67,198)		(67,198)			6,234		0003
GBP/L 1665665.00 USD-S1310000.00GBP	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,665,665	0.78647267				(11,662)		(11,662)		(11,662)			13,956		0003
GBP/L 1907250.00 USD-S1500000.00GBP	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,907,250	0.78647267				(13,353)		(13,353)		(13,353)			15,981		0003
EUR/L 3975825.00 USD-S3500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	01/30/2024	01/15/2027		3,975,825	0.880320437				69,821		69,821		69,821			26,630		0003
GBP/L 212716.66 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		212,717	0.786905878				(3,280)		(3,280)		(3,280)			846		0003
EUR/L 61572.97 USD-S55331.57EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		61,573	0.898634092				1,387		1,387		1,387			167		0003
GBP/L 357094.23 USD-S279525.81GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	07/16/2025		357,094	0.782778848				(3,853)		(3,853)		(3,853)			967		0003
GBP/L 296405.26 USD-S229878.44GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		296,405	0.775554523				2,632		2,632		2,632			3,041		0003
EUR/L 281700.00 USD-S250000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/22/2024	10/19/2026		281,700	0.887468939				3,836		3,836		3,836			1,756		0003
EUR/L 1095484.60 USD-S1000000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	04/10/2024	04/22/2025		1,095,485	0.912838026				13,007		13,007		13,007			1,345		0003
EUR/S 505124.55 USD-L450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	04/11/2024	10/15/2026		505,125	0.890869391				(5,161)		(5,161)		(5,161)			3,137		0003
GBP/L 619267.87 USD-S487514.76GBP	Project Conrad Henderson Park 720049401	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		619,268	0.78724375				(9,888)		(9,888)		(9,888)			2,387		0003
EUR/S 25047.28 USD-L22130.49EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		25,047	0.883548633				(838)		(838)		(838)			95		0003
EUR/S 2276758.55 USD-L2004718.28EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		2,276,759	0.880514221				(73,921)		(73,921)		(73,921)			10,338		0003
EUR/L 27475080.89 USD-S23272133.56EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		27,475,081	0.847026935				467,106		467,106		467,106			299,597		0003
EUR/L 5345885.03 USD-S4662176.80EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/25/2024	03/30/2028		5,345,885	0.872105699				57,608		57,608		57,608			46,297		0003
GBP/S 71829.04 USD-L56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		71,829	0.779666274				(836)		(836)		(836)			1,029		0003
EUR/L 99857.15 USD-S89953.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2026		99,857	0.900819721				633		633		633			510		0003
EUR/L 101464.14 USD-S90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2026		101,464	0.892618022				786		786		786			631		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 101897.21 USD-S90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	01/15/2027		101,897	0.88880991				835		835		835			683		0003
EUR/L 102183.02 USD-S90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2027		102,183	0.88519071				933		933		933			730		0003
EUR/S 36238.58 USD-L33795.19EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	07/25/2025		36,239	0.932574897				541		541		541			102		0003
EUR/S 16774.66 USD-L15395.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/19/2024	04/27/2026		16,775	0.917768229				215		215		215			87		0003
EUR/S 563750.00 USD-L500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		563,750	0.88691796				4,291		4,291		4,291			5,124		0003
EUR/L 10123761.42 USD-S9879249.99EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		10,123,761	0.975847768				(566,281)		(566,281)		(566,281)			10,261		0003
EUR/L 319199.78 USD-S309000.00EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		319,200	0.96804578				(15,160)		(15,160)		(15,160)			324		0003
EUR/L 645630.63 USD-S625000.00EUR	CLO ReInv6m BRGPT 3A D XS2395174639	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		645,631	0.968045769				(30,663)		(30,663)		(30,663)			654		0003
EUR/L 413203.60 USD-S400000.00EUR	CLO ReInv6m RRME 7A A2 XS2368581893	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		413,204	0.968045777				(19,625)		(19,625)		(19,625)			419		0003
EUR/L 572286.99 USD-S554000.00EUR	CLO ReInv6m PENTA 2018-5A DR XS2289568219	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/17/2025	04/15/2025		572,287	0.96804577				(27,180)		(27,180)		(27,180)			580		0003
EUR/L 417867.41 USD-S400294.83EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2025	04/15/2025		417,867	0.957946996				(15,280)		(15,280)		(15,280)			424		0003
EUR/L 12060.33 USD-S11474.85EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	04/15/2025		12,060	0.951454065				(356)		(356)		(356)			12		0003
GBP/L 2104219.00 USD-S1625000.00GBP	Tower Bridge 2023-2 Class B	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/14/2025	04/22/2025		2,104,219	0.772258021				5,661		5,661		5,661			2,583		0003
EUR/L 189520.95 USD-S173659.91EUR	Saint James Albany Paris- 50229626	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2025	04/15/2025		189,521	0.916309833				1,609		1,609		1,609			192		0003
AUD/L 131166.77 USD-S208148.13AUD	CML Project Bunk AUD 50224268	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	06/30/2025		131,167	1.586896818				1,041		1,041		1,041			327		0003
GBP/L 60600885.63 USD-S46929591.64GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/30/2025		60,600,886	0.774404386				(3,474)		(3,474)		(3,474)			86,868		0003
AUD/S 522985.76 USD-L839679.15AUD	CML Project Bunk AUD 50224268	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		522,986	1.605548782				1,570		1,570		1,570			194		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	11/01/2022	03/20/2026		2,312,800	0.864752681				(257,361)		(257,361)		(257,361)			11,388		0003
GBP/L 33898.20 USD-S26538.95GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025		33,898	0.782901452				(374)		(374)		(374)			75		0003
GBP/L 99962.58 USD-S78016.53GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		99,963	0.780457347				(515)		(515)		(515)			549		0003
GBP/L 353027.61 USD-S283785.05GBP	CML BGO Logistics 7410013 FXF	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2025	04/15/2025		353,028	0.80386078				(13,466)		(13,466)		(13,466)			358		0003
AUD/S 2368897.54 USD-L3747965.01AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	04/15/2025		2,368,898	1.582155812				(27,268)		(27,268)		(27,268)			2,401		0003
GBP/S 8657838.72 USD-L6704226.98GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		8,657,839	0.774353415				657		657		657			3,204		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.808407437				941,023		941,023		941,023			63,281		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.807884957				1,076,011		1,076,011		1,076,011			91,969		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	11/23/2021	01/29/2027		12,275,500	0.814630769				1,049,008		1,049,008		1,049,008			83,095		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.900495273				14,464		14,464		14,464			18,620		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2027		1,107,298	0.714719652				83,996		83,996		83,996			8,227		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2028		1,192,940	0.708842814				98,730		98,730		98,730			10,688		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2043		2,389,576	0.618276246				296,007		296,007		296,007			50,998		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2045		2,502,353	0.613008032				300,285		300,285		300,285			56,264		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,284,349	0.598318724				1,116,334		1,116,334		1,116,334			222,153		0003
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,261,296	0.599808061				1,106,742		1,106,742		1,106,742			221,601		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.968851427				(186,242)		(186,242)		(186,242)			16,756		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.970026191				(94,145)		(94,145)		(94,145)			8,311		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		8,280,750	0.905715062				49,720		49,720		49,720			37,848		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		31,872	0.894214433				627		627		627			138		0003
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.870435653				14,121		14,121		14,121			12,905		0003
GBP/L 4256586.56 USD-S3452485.44GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		4,256,587	0.811092501				(183,109)		(183,109)		(183,109)			23,970		0003
EUR/S 2750150.00 USD-L2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		2,750,150	0.909041325				14,234		14,234		14,234			15,703		0003
EUR/L 400453.03 USD-S363912.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		400,453	0.908750946				(1,729)		(1,729)		(1,729)			2,255		0003
EUR/L 82948.49 USD-S75141.31EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		82,948	0.905879179				(107)		(107)		(107)			467		0003
EUR/L 356286.03 USD-S316667.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		356,286	0.888801983				5,767		5,767		5,767			2,006		0003
EUR/L 33410.89 USD-S30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025		33,411	0.902242053				560		560		560			103		0003
EUR/L 755977.80 USD-S677551.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		755,978	0.896258118				11,836		11,836		11,836			3,375		0003
EUR/L 1054564.60 USD-S936433.51EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,054,565	0.887981173				18,027		18,027		18,027			5,939		0003
EUR/L 147992.54 USD-S127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		147,993	0.858369077				3,293		3,293		3,293			1,326		0003
GBP/L 26404600.00 USD-S21200000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I7OUK5573	04/19/2024	02/17/2026		26,404,600	0.802890405				(932,330)		(932,330)		(932,330)			124,195		0003
EUR/L 386581.72 USD-S347403.00EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		386,582	0.898653459				2,042		2,042		2,042			2,177		0003
EUR/L 20468386.15 USD-S18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		20,468,386	0.88039794				230,228		230,228		230,228			154,049		0003
EUR/L 316736.31 USD-S285476.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	01/16/2026		316,736	0.901306895				3,203		3,203		3,203			1,414		0003
EUR/L 485484.18 USD-S426675.50EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		485,484	0.878865919				6,229		6,229		6,229			3,654		0003
EUR/L 423678.58 USD-S376636.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		423,679	0.888967906				1,016		1,016		1,016			3,189		0003
EUR/S 91763.80 USD-L82551.10EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025		91,764	0.899604201				(2,433)		(2,433)		(2,433)			96		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 74501.44 USD-L65726.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2026		74,501	0.882223082				(1,438)		(1,438)		(1,438)			463		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		1,117,572	0.894796935				(35,502)		(35,502)		(35,502)			1,133		0003
EUR/S 1115415.00 USD-L1000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		1,115,415	0.896527301				(33,345)		(33,345)		(33,345)			1,131		0003
EUR/L 28959059.78 USD-S24485549.83EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		28,959,060	0.845522956				534,782		534,782		534,782			315,779		0003
EUR/L 6577066.76 USD-S5568594.33EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,577,067	0.84666836				114,116		114,116		114,116			71,718		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				299,760		299,760		299,760			2,493		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		6,254,000	0.799488327				661,472		661,472		661,472			38,974		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO Reinv6m RFTE 2021-2A D XS2405874756	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.81960495				201,202		201,202		201,202			16,880		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE 2022-3A C XS2440262736	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQIIXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				448,844		448,844		448,844			35,697		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.805282654				531,013		531,013		531,013			49,100		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.89968511				118,217		118,217		118,217			127,348		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2032		1,459,995	0.685494928				147,585		147,585		147,585			19,607		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2040		2,142,877	0.637511157				260,847		260,847		260,847			41,799		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2041		2,224,252	0.630636315				273,620		273,620		273,620			44,796		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		4,262,925	0.607422707				501,137		501,137		501,137			100,490		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.959821857				(106,839)		(106,839)		(106,839)			11,164		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.887311446				(149)		(149)		(149)			4,567		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.886603422				270		270		270			402		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026		2,823,727	0.885354842				55,760		55,760		55,760			16,123		0003
GBP/S 2842897.72 USD-L2237797.32GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		2,842,898	0.787153651				38,767		38,767		38,767			16,009		0003
EUR/L 319990.75 USD-S278410.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		319,991	0.870056994				11,655		11,655		11,655			1,802		0003
EUR/L 402303.74 USD-S363483.68EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		402,304	0.903505595				485		485		485			2,266		0003
EUR/L 560450.00 USD-S500000.00EUR	CLO Reinv6m CORDA 5A CR XS1640928799	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQIIXH05	10/17/2023	04/21/2027		560,450	0.892140244				930		930		930			4,020		0003
EUR/L 890446.18 USD-S802276.05EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	06/18/2025		890,446	0.900982078				19,167		19,167		19,167			2,071		0003
GBP/S 233184.81 USD-L181763.83GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		233,185	0.779484007				1,310		1,310		1,310			984		0003
EUR/L 476363.12 USD-S427154.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2026		476,363	0.896700148				3,366		3,366		3,366			2,709		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 505884.02 USD-S447803.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2027		505,884	0.88519076				4,620		4,620		4,620			3,616		0003
GBP/L 28276122.61 USD-$21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/08/2024	10/01/2025		28,276,123	0.773305494				49,950		49,950		49,950			100,381		0003
GBP/L 9836980.23 USD-$7777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025		9,836,980	0.790667217				(207,083)		(207,083)		(207,083)			22,591		0003
GBP/L 74616191.23 USD-$61279101.24GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	01/17/2025	04/23/2025		74,616,191	0.821257427				(4,520,636)		(4,520,636)		(4,520,636)			93,652		0003
EUR/L 826599.00 USD-$744348.49EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		826,599	0.90049527				3,616		3,616		3,616			4,655		0003
GBP/L 399186.30 USD-$271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	06/15/2033		399,186	0.679624852				41,919		41,919		41,919			5,720		0003
GBP/L 424654.52 USD-$286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	06/15/2034		424,655	0.673763651				46,069		46,069		46,069			6,445		0003
GBP/L 503099.00 USD-$322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2021	06/15/2038		503,099	0.640614988				63,404		63,404		63,404			9,145		0003
GBP/L 577759.96 USD-$360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	06/16/2042		577,760	0.624258697				71,468		71,468		71,468			11,988		0003
GBP/L 1066690.63 USD-$647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	06/17/2047		1,066,691	0.607422707				125,397		125,397		125,397			25,145		0003
GBP/L 626151.37 USD-$383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2021	06/15/2045		626,151	0.613008034				75,139		75,139		75,139			14,079		0003
GBP/S 378921.96 USD-L303672.03GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		378,922	0.80141048				11,798		11,798		11,798			2,134		0003
EUR/L 92241.43 USD-$80778.90EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		92,241	0.875733388				2,808		2,808		2,808			519		0003
EUR/L 14856.75 USD-$13010.55EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		14,857	0.875733253				452		452		452			84		0003
EUR/L 191859.48 USD-$173369.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025		191,859	0.903628062				3,278		3,278		3,278			519		0003
EUR/S 7885845.00 USD-L6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028		7,885,845	0.84645336				(279,498)		(279,498)		(279,498)			69,560		0003
EUR/L 70043.53 USD-$63465.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025		70,044	0.906084259				1,251		1,251		1,251			124		0003
EUR/L 759754.65 USD-$678261.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		759,755	0.892737583				11,588		11,588		11,588			3,881		0003
GBP/L 61967.31 USD-$48777.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025		61,967	0.787153743				(1,024)		(1,024)		(1,024)			110		0003
EUR/L 74602.25 USD-$67318.40EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025		74,602	0.902364205				1,759		1,759		1,759			76		0003
GBP/L 331983.79 USD-$259829.22GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025		331,984	0.782656346				(3,447)		(3,447)		(3,447)			1,126		0003
GBP/L 876154.83 USD-$679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		876,155	0.775554522				7,781		7,781		7,781			8,990		0003
GBP/L 820253.50 USD-$629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		820,254	0.767695377				16,373		16,373		16,373			10,223		0003
EUR/L 878801.92 USD-$783560.18EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		878,802	0.8916232				11,480		11,480		11,480			4,949		0003
EUR/L 304283.96 USD-$271973.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2026		304,284	0.89381481				3,122		3,122		3,122			1,730		0003
EUR/L 489338.66 USD-$431705.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		489,339	0.882223203				4,417		4,417		4,417			3,705		0003
EUR/S 92158.11 USD-L82071.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2026		92,158	0.890551249				(2,020)		(2,020)		(2,020)			411		0003
EUR/S 82407.68 USD-L72952.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2026		82,408	0.885269067				(1,625)		(1,625)		(1,625)			469		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1117572.00 USD-L1000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		1,117,572	0.894796935				(35,502)		(35,502)		(35,502)			1,133		0003
EUR/S 2676653.04 USD-L2400000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025		2,676,653	0.896642174				(79,684)		(79,684)		(79,684)			2,713		0003
EUR/L 23093680.00 USD-S20320000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	09/18/2024	07/07/2026		23,093,680	0.879894413				601,494		601,494		601,494			130,049		0003
EUR/L 34766428.00 USD-S30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/25/2024	03/30/2028		34,766,428	0.872105699				374,649		374,649		374,649			301,086		0003
EUR/S 391268.08 USD-L360881.83EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025		391,268	0.922339052				1,278		1,278		1,278			1,059		0003
EUR/L 189308.60 USD-S170356.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		189,309	0.899887485				3,064		3,064		3,064			699		0003
EUR/L 36020.49 USD-S31985.52EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	07/07/2026		36,020	0.887981257				616		616		616			203		0003
SEK/L 173159.89 USD-S1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		173,160	10.05460023				(2,479)		(2,479)		(2,479)			731		0003
SEK/L 116620.71 USD-S1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		116,621	10.02189963				(1,703)		(1,703)		(1,703)			571		0003
SEK/S 673271.10 USD-L7014676.90SEK	Sunbeam March 2021 - 7200439	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2024	05/15/2026		673,271	10.41879995				38,401		38,401		38,401			3,568		0003
EUR/S 5121639.00 USD-L4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		5,121,639	0.895094881				(47,224)		(47,224)		(47,224)			28,842		0003
EUR/L 6233637.37 USD-S5486390.93EUR	Eqt France - 7200569	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	07/06/2027		6,233,637	0.880126739				71,861		71,861		71,861			46,916		0003
EUR/L 83488.97 USD-S75885.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	07/16/2025		83,489	0.908925574				945		945		945			226		0003
EUR/L 105919.64 USD-S94159.16EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2024	07/06/2027		105,920	0.888967901				254		254		254			797		0003
EUR/L 842520.15 USD-S755894.63EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		842,520	0.897182851				5,821		5,821		5,821			4,745		0003
EUR/L 69309.16 USD-S61162.34EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2024	07/07/2027		69,309	0.882456807				630		630		630			522		0003
EUR/L 157499.09 USD-S143324.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025		157,499	0.91000094				2,404		2,404		2,404			165		0003
EUR/L 152291.07 USD-S138057.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		152,291	0.906536083				2,120		2,120		2,120			412		0003
EUR/L 134843.74 USD-S121338.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		134,844	0.899847038				1,580		1,580		1,580			602		0003
EUR/L 122334.67 USD-S107926.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		122,335	0.882223249				1,104		1,104		1,104			926		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		1,117,572	0.894796935				(35,502)		(35,502)		(35,502)			1,133		0003
EUR/L 5773420.00 USD-S5080000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2024	07/07/2026		5,773,420	0.879894413				150,374		150,374		150,374			32,512		0003
EUR/L 214016.65 USD-S189127.48EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	09/17/2026		214,017	0.883704516				4,035		4,035		4,035			1,296		0003
EUR/L 104799.17 USD-S93545.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	10/16/2026		104,799	0.892618043				812		812		812			651		0003
EUR/L 5714574.87 USD-S5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2024	12/16/2027		5,714,575	0.891484097				(31,696)		(31,696)		(31,696)			47,057		0003
EUR/L 235153.42 USD-S218698.99EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		235,153	0.930026831				(6,924)		(6,924)		(6,924)			1,324		0003
EUR/L 6531145.85 USD-S5977129.87EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	04/30/2025		6,531,146	0.915173234				58,257		58,257		58,257			9,362		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/S 11844488.60 USD-L18739826.51AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	04/15/2025		11,844,489	1.582155815				(136,341)		(136,341)		(136,341)			12,006		0003
GBP/L 89068.57 USD-S68750.00GBP	Project Madonna 50234178	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2025	06/20/2025		89,069	0.771877218				286		286		286			210		0003
GBP/L 44664528.66 USD-S34509543.37GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/21/2025	04/02/2025		44,664,529	0.7726387				95,523		95,523		95,523			16,530		0003
GBP/S 143358.51 USD-L111632.54GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025		143,359	0.778694896				802		802		802			318		0003
GBP/S 638817.25 USD-L498569.62GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		638,817	0.780457353				3,293		3,293		3,293			3,511		0003
GBP/S 731158.34 USD-L570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		731,158	0.780031204				(6,629)		(6,629)		(6,629)			9,819		0003
EUR/L 480110.23 USD-S436702.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2025		480,110	0.909587034				2,680		2,680		2,680			1,773		0003
EUR/L 1362977.09 USD-S1193395.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	12/15/2027		1,362,977	0.875580073				14,655		14,655		14,655			11,218		0003
EUR/L 214843.34 USD-S199194.61EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	11/22/2024	07/07/2026		214,843	0.927162136				(5,645)		(5,645)		(5,645)			1,210		0003
EUR/L 57737905.54 USD-S55861895.50EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2025	04/23/2025		57,737,906	0.967508173				(2,734,579)		(2,734,579)		(2,734,579)			72,468		0003
EUR/L 2470260.00 USD-S2000000.00EUR	CLO ReInv6m CORDA 4A CRRR XS2298980942	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		2,470,260	0.809631375				290,783		290,783		290,783			7,567		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2021	10/20/2026		6,284,500	0.795608243				689,953		689,953		689,953			39,198		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	06/16/2025		191,605	0.725452501				11,889		11,889		11,889			440		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2021	06/16/2036		456,698	0.655694704				54,716		54,716		54,716			7,649		0003
EUR/L 414020.00 USD-S400000.00EUR	Eqt France - 7200569	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	07/07/2026		414,020	0.966136902				(26,803)		(26,803)		(26,803)			2,332		0003
EUR/L 1895798.47 USD-S1831600.86EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	07/07/2026		1,895,798	0.966136902				(122,729)		(122,729)		(122,729)			10,676		0003
EUR/L 946727.61 USD-S863121.36EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		946,728	0.911689224				(7,016)		(7,016)		(7,016)			5,331		0003
EUR/L 100575.93 USD-S90870.92EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	07/07/2026		100,576	0.90350564				121		121		121			566		0003
EUR/L 103009.99 USD-S91240.03EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2023	07/07/2026		103,010	0.885739626				2,051		2,051		2,051			580		0003
EUR/L 17873.26 USD-S15885.79EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	07/07/2026		17,873	0.888802043				289		289		289			101		0003
EUR/L 219700.49 USD-S195890.05EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	07/07/2026		219,700	0.891623182				2,870		2,870		2,870			1,237		0003
AUD/S 1180865.64 USD-L1860087.90AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/19/2025	04/15/2025		1,180,866	1.575190129				(18,732)		(18,732)		(18,732)			1,197		0003
EUR/L 575520.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 13A DRR XS2326455800	D1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		575,520	0.868779539				26,433		26,433		26,433			2,565		0003
EUR/L 1237368.00 USD-S1075000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		1,237,368	0.868779539				56,831		56,831		56,831			5,515		0003
EUR/S 1673115.00 USD-L1500000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	BANK OF AMERICA ... 2IGI19DL770XOHC3ZE78	09/11/2024	10/20/2025		1,673,115	0.89653132				(32,892)		(32,892)		(32,892)			6,239		0003
EUR/S 1689540.00 USD-L1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,689,540	0.887815618				14,293		14,293		14,293			15,343		0003
EUR/L 2129808.44 USD-S2078368.81EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		2,129,808	0.975847767				(119,133)		(119,133)		(119,133)			2,159		0003
EUR/L 457622.99 USD-S443000.00EUR	CLO STNPK 1A CN XS1875402676	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	01/17/2025	04/15/2025		457,623	0.968045771				(21,734)		(21,734)		(21,734)			464		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4716.94 USD-S4487.95EUR	CML Macbeth 50198969	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2025	04/15/2025		4,717	0.951453697				(139)		(139)		(139)			5		0003
GBP/L 520837.10 USD-S402753.42GBP	CML BGO Logistics 7410013 FXF	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2025	04/15/2025		520,837	0.773280974				702		702		702			528		0003
GBP/L 42106006.48 USD-S32532730.12GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/21/2025	04/02/2025		42,106,006	0.7726387				90,051		90,051		90,051			15,583		0003
EUR/S 161444.66 USD-L157545.41EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		161,445	0.975847761				9,031		9,031		9,031			164		0003
EUR/S 2958244.96 USD-L2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		2,958,245	0.895094881				(27,276)		(27,276)		(27,276)			16,659		0003
EUR/L 3007628.48 USD-S2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		3,007,628	0.880397941				33,830		33,830		33,830			22,636		0003
EUR/L 77867.19 USD-S69892.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	04/16/2026		77,867	0.897585491				771		771		771			398		0003
EUR/L 121371.04 USD-S106668.87EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2024	07/06/2027		121,371	0.878865914				1,557		1,557		1,557			913		0003
EUR/L 132841.45 USD-S119140.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		132,841	0.896861032				1,422		1,422		1,422			679		0003
EUR/L 132785.37 USD-S118685.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		132,785	0.893814808				1,363		1,363		1,363			755		0003
EUR/L 121762.95 USD-S107726.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		121,763	0.884720927				1,160		1,160		1,160			870		0003
SEK/S 18369512.38 USD-L181426489.00SEK	Sunbeam March 2021 - 7200439	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2024	05/15/2026		18,369,512	9.876499999				37,073		37,073		37,073			97,345		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		1,117,572	0.894796935				(35,502)		(35,502)		(35,502)			1,133		0003
EUR/L 210384.14 USD-S187307.82EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	03/18/2026		210,384	0.890313405				4,044		4,044		4,044			1,033		0003
EUR/L 122788.73 USD-S111131.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	01/16/2026		122,789	0.905059284				736		736		736			548		0003
EUR/L 118339.62 USD-S106602.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	04/16/2026		118,340	0.900819776				750		750		750			605		0003
EUR/L 108051.38 USD-S96037.13EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	01/15/2027		108,051	0.888809842				886		886		886			724		0003
EUR/S 5564925.32 USD-L5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2024	07/07/2026		5,564,925	0.9154575				74,119		74,119		74,119			31,338		0003
GBP/L 2459245.05 USD-S1944444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025		2,459,245	0.790667217				(51,771)		(51,771)		(51,771)			5,648		0003
EUR/L 7326376.00 USD-S7149427.67EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		7,326,376	0.975847768				(409,807)		(409,807)		(409,807)			7,426		0003
GBP/L 1901182.95 USD-S1500000.00GBP	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		1,901,183	0.78898246				(35,941)		(35,941)		(35,941)			2,386		0003
EUR/L 1579406.25 USD-S1500000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	02/25/2025	04/23/2025		1,579,406	0.949723986				(44,397)		(44,397)		(44,397)			1,982		0003
GBP/L 416669.68 USD-S322202.74GBP	CML BGO Logistics 7410013 FXF	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2025	04/15/2025		416,670	0.773280984				562		562		562			422		0003
GBP/L 8657268.86 USD-S6704226.98GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/30/2025		8,657,269	0.774404386				(496)		(496)		(496)			12,410		0003
GBP/S 1898608.20 USD-L1500000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		1,898,608	0.790052418				38,516		38,516		38,516			2,383		0003
EUR/L 975694.16 USD-S940691.86EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	05/15/2025		975,694	0.964125746				(43,905)		(43,905)		(43,905)			1,713		0003
EUR/L 16172891.85 USD-S14808442.00EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2025	06/13/2025		16,172,892	0.915633527				95,411		95,411		95,411			36,410		0003
EUR/S 626043.81 USD-L574039.19EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	03/12/2025	04/23/2025		626,044	0.916931341				(4,626)		(4,626)		(4,626)			786		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1377915.26 USD-L1064787.71GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I7OUK5573	03/12/2025	04/23/2025		1,377,915	0.77275268				(2,831)		(2,831)		(2,831)			1,729		0003
EUR/L 16247061.52 USD-S14755166.62EUR	Irish RPL UPB	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2025	09/19/2025		16,247,062	0.908174478				138,314		138,314		138,314			55,765		0003
AUD/L 1221186.10 USD-S1959251.37AUD	CML Project Bunk AUD 50224268	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	06/30/2025		1,221,186	1.604383943				(3,661)		(3,661)		(3,661)			3,049		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				494,603		494,603		494,603			4,114		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				149,880		149,880		149,880			1,247		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.807050392				735,645		735,645		735,645			58,613		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		44,383,753	0.899790349				227,102		227,102		227,102			249,941		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				149,880		149,880		149,880			1,247		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.805736846				607,972		607,972		607,972			39,615		0003
GBP/L 26068066.60 USD-S19610887.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		26,068,067	0.752295441				724,912		724,912		724,912			31,999		0003
GBP/L 4339843.66 USD-S3300512.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	04/22/2022	04/22/2025		4,339,844	0.760514108				74,710		74,710		74,710			5,327		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	06/15/2026		1,155,949	0.720435147				78,760		78,760		78,760			6,353		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	02/18/2048		6,283,983	0.58465856				798,019		798,019		798,019			150,361		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026		1,549,950	0.967773154				(98,717)		(98,717)		(98,717)			8,042		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.946163308				(463,146)		(463,146)		(463,146)			62,230		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720 ..	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NJHU748	10/20/2022	12/16/2026		6,061,338	0.890892407				(829,555)		(829,555)		(829,555)			39,658		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	12/13/2022	07/07/2026		2,003,570	0.895262361				19,804		19,804		19,804			11,283		0003
GBP/S 27848806.70 USD-L22911400.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		27,848,807	0.822706705				1,739,437		1,739,437		1,739,437			34,185		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		53,276	0.891583452				749		749		749			298		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.886603422				162		162		162			241		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NJHU748	05/26/2023	07/07/2026		700,286	0.899540251				3,768		3,768		3,768			3,944		0003
GBP/S 1515687.84 USD-L1214688.12GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,515,688	0.80141048				47,190		47,190		47,190			8,535		0003
EUR/L 119730.61 USD-S104944.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		119,731	0.876501005				3,549		3,549		3,549			674		0003
EUR/L 368965.68 USD-S323115.58EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		368,966	0.875733429				11,233		11,233		11,233			2,078		0003
EUR/L 202400.47 USD-S177248.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		202,400	0.875733441				6,162		6,162		6,162			1,140		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5866500.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		5,866,500	0.85229694				159,437		159,437		159,437			53,429		0003
EUR/L 69138.14 USD-S61874.11EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/14/2024	10/16/2025		69,138	0.894934547				1,493		1,493		1,493			255		0003
GBP/L 890706.55 USD-S697499.25GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2026		890,707	0.783085349				(7,606)		(7,606)		(7,606)			4,895		0003
GBP/L 903692.84 USD-S705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2027		903,693	0.781188971				(2,576)		(2,576)		(2,576)			6,714		0003
GBP/L 892919.77 USD-S695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2028		892,920	0.779058896				2,454		2,454		2,454			8,000		0003
GBP/L 1133774.27 USD-S863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2034		1,133,774	0.761788676				33,758		33,758		33,758			17,207		0003
GBP/S 26462109.31 USD-L21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I7OUK5573	04/12/2024	02/17/2026		26,462,109	0.799584216				821,545		821,545		821,545			124,466		0003
EUR/L 333955.87 USD-S303541.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2025		333,956	0.908925661				3,782		3,782		3,782			904		0003
EUR/L 1101081.63 USD-S976049.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	01/15/2027		1,101,082	0.886446239				12,304		12,304		12,304			7,375		0003
EUR/L 323426.07 USD-S287515.40EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		323,426	0.888967918				776		776		776			2,434		0003
EUR/L 277236.65 USD-S244649.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	07/25/2024	07/07/2027		277,237	0.882456775				2,520		2,520		2,520			2,088		0003
EUR/L 631487.36 USD-S574654.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025		631,487	0.910000906				9,638		9,638		9,638			661		0003
EUR/L 488530.20 USD-S435216.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		488,530	0.890868589				4,735		4,735		4,735			3,036		0003
EUR/L 486434.82 USD-S431925.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		486,435	0.887941739				4,459		4,459		4,459			3,258		0003
EUR/S 92112.56 USD-L81768.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2026		92,113	0.887705325				(1,916)		(1,916)		(1,916)			471		0003
EUR/S 4929448.23 USD-L4425000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		4,929,448	0.897666391				(141,287)		(141,287)		(141,287)			4,996		0003
EUR/S 3680397.93 USD-L3300000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025		3,680,398	0.896642174				(109,566)		(109,566)		(109,566)			3,730		0003
EUR/L 841536.56 USD-S749231.27EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	03/18/2026		841,537	0.890313393				16,177		16,177		16,177			4,132		0003
EUR/L 845539.55 USD-S750057.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	06/17/2026		845,540	0.887075312				16,003		16,003		16,003			4,658		0003
EUR/S 169322.65 USD-L156983.72EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025		169,323	0.927127706				545		545		545			172		0003
EUR/L 30796.60 USD-S26466.66EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		30,797	0.859402012				320		320		320			316		0003
GBP/S 159073.41 USD-L123927.56GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025		159,073	0.779058926				913		913		913			540		0003
GBP/S 806714.84 USD-L629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		806,715	0.780579195				(5,568)		(5,568)		(5,568)			10,055		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2031		1,411,160	0.691180538				137,608		137,608		137,608			17,588		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2039		2,099,963	0.632751202				269,661		269,661		269,661			39,589		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2042		2,308,962	0.624258694				285,616		285,616		285,616			47,910		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2044		2,461,058	0.612594955				304,254		304,254		304,254			53,950		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2046		2,558,023	0.608050592				306,894		306,894		306,894			58,921		0003
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	BANK OF AMERICA ... 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.966136902				(107,210)		(107,210)		(107,210)			9,326		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 8471280.00 USD-S7510000.00GBP	MORTI 2022-1 B-Class B -50136410	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/20/2022	06/23/2025		8,471,280	0.886524823				(1,220,598)		(1,220,598)		(1,220,598)			20,319		0003
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P30I6NJZ34	10/20/2022	12/17/2025		5,581,347	0.88544941				(776,536)		(776,536)		(776,536)			23,598		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.888809884				497		497		497			354		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.871003787				19,161		19,161		19,161			15,063		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	B1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				35,385		35,385		35,385			8,845		0003
EUR/L 3916850.00 USD-S3500000.00EUR	CLO ReInv6m BRGPT 3A C XS2395174472	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027		3,916,850	0.893575194				14,656		14,656		14,656			26,235		0003
EUR/L 726637.07 USD-S641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		726,637	0.88257358				16,890		16,890		16,890			4,092		0003
EUR/L 448320.03 USD-S392952.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		448,320	0.876501012				13,287		13,287		13,287			2,525		0003
EUR/L 59426.99 USD-S52042.20EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		59,427	0.8757334				1,809		1,809		1,809			335		0003
EUR/L 765936.39 USD-S692121.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6W8S6QX2D1J857QP30	02/22/2024	07/16/2025		765,936	0.903628068				13,087		13,087		13,087			2,074		0003
EUR/L 766192.42 USD-S681332.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6W8S6QX2D1J857QP30	02/22/2024	07/16/2026		766,192	0.889244584				11,740		11,740		11,740			4,356		0003
EUR/L 144081.98 USD-S127942.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		144,082	0.887981203				2,463		2,463		2,463			811		0003
GBP/L 62020.97 USD-S48777.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	05/16/2025		62,021	0.786472704				(970)		(970)		(970)			110		0003
EUR/L 24585.22 USD-S20787.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6W8S6QX2D1J857QP30	03/14/2024	06/15/2029		24,585	0.845523042				593		593		593			252		0003
GBP/L 323340.23 USD-S253143.53GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6W8S6QX2D1J857QP30	03/15/2024	06/11/2025		323,340	0.782901435				(3,565)		(3,565)		(3,565)			718		0003
EUR/L 352953.05 USD-S314701.13EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		352,953	0.891623206				4,611		4,611		4,611			1,988		0003
EUR/L 24934549.50 USD-S21945563.72EUR	Eqt France - 7200569	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		24,934,550	0.880126738				287,445		287,445		287,445			187,663		0003
EUR/L 360162.64 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		360,163	0.88039795				4,051		4,051		4,051			2,711		0003
EUR/S 11832979.82 USD-L10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		11,832,980	0.89509488				(109,105)		(109,105)		(109,105)			66,636		0003
EUR/S 20132307.09 USD-L18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		20,132,307	0.89509488				(185,629)		(185,629)		(185,629)			113,372		0003
EUR/S 354248.98 USD-L317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		354,249	0.895094885				(3,266)		(3,266)		(3,266)			1,995		0003
EUR/L 335807.48 USD-S306533.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2025		335,807	0.9128252				4,099		4,099		4,099			352		0003
EUR/L 324411.42 USD-S293638.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2025		324,411	0.905141194				3,387		3,387		3,387			1,198		0003
EUR/L 311468.75 USD-S279569.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2026		311,469	0.897585488				3,085		3,085		3,085			1,591		0003
EUR/L 1104027.39 USD-S982755.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2026		1,104,027	0.89015489				11,576		11,576		11,576			6,862		0003
EUR/L 1099822.63 USD-S970974.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	04/16/2027		1,099,823	0.8828463				12,615		12,615		12,615			7,862		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 28711371.88 USD-S25421792.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		28,711,372	0.88542589				172,917		172,917		172,917			216,218		0003
EUR/S 1799840.00 USD-L1600000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	B1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	07/25/2024	01/15/2027		1,799,840	0.888967908				(14,439)		(14,439)		(14,439)			12,055		0003
EUR/L 573693.78 USD-S518148.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		573,694	0.903179201				7,221		7,221		7,221			2,118		0003
EUR/L 531758.86 USD-S475293.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		531,759	0.893814802				5,457		5,457		5,457			3,023		0003
AUD/L 7655616.90 USD-S12302411.00AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	04/15/2025		7,655,617	1.6069784				(30,604)		(30,604)		(30,604)			7,760		0003
EUR/S 97802.64 USD-L87683.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2025		97,803	0.896539398				(2,425)		(2,425)		(2,425)			265		0003
EUR/L 453329.67 USD-S398104.60EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		453,330	0.878179008				12,668		12,668		12,668			2,553		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		1,117,572	0.894796935				(35,502)		(35,502)		(35,502)			1,133		0003
EUR/L 856066.61 USD-S756509.91EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	09/17/2026		856,067	0.883704494				16,140		16,140		16,140			5,182		0003
GBP/S 888606.82 USD-L695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		888,607	0.782840143				1,387		1,387		1,387			7,962		0003
GBP/S 11422609.74 USD-L8888533.33GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025		11,422,610	0.778152588				55,861		55,861		55,861			26,232		0003
EUR/L 457533.94 USD-S418297.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2025		457,534	0.914243936				2,534		2,534		2,534			1,239		0003
EUR/L 502282.57 USD-S446433.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	01/15/2027		502,283	0.888809898				4,118		4,118		4,118			3,364		0003
EUR/L 22858299.46 USD-S20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		22,858,299	0.891484098				(126,784)		(126,784)		(126,784)			188,228		0003
EUR/L 1523730.15 USD-S1428729.76EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	11/25/2024	07/31/2025		1,523,730	0.937652746				(31,675)		(31,675)		(31,675)			4,405		0003
EUR/L 6061669.92 USD-S5724956.60EUR	CLO AP MAIA HLDGS I 5.5% 07/28/47 NOTE PIK	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/27/2025	08/12/2025		6,061,670	0.944452053				(175,102)		(175,102)		(175,102)			18,364		0003
GBP/L 621053.00 USD-S500000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	04/23/2025		621,053	0.805084268				(24,655)		(24,655)		(24,655)			780		0003
EUR/L 13213200.00 USD-S10500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		13,213,200	0.794659886				1,412,124		1,412,124		1,412,124			88,502		0003
EUR/S 616916.00 USD-L595773.20EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2025	04/23/2025		616,916	0.965728235				28,030		28,030		28,030			774		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				148,649		148,649		148,649			1,245		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				148,649		148,649		148,649			1,245		0003
EUR/L 1965737.60 USD-S1600000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,965,738	0.813943835				237,838		237,838		237,838			1,992		0003
EUR/L 6260500.00 USD-S5000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2021	10/15/2026		6,260,500	0.798658254				668,732		668,732		668,732			38,876		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	06/15/2026		289,247	0.720435139				19,708		19,708		19,708			1,590		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	06/15/2028		298,504	0.708842807				24,705		24,705		24,705			2,674		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	06/17/2030		344,378	0.698104637				31,793		31,793		31,793			3,933		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2021	06/15/2037		478,033	0.648298215				58,942		58,942		58,942			8,354		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2021	06/17/2047		823,308	0.607791892				96,631		96,631		96,631			19,408		0003
EUR/L 11095938.30 USD-S9984018.19EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		11,095,938	0.899790349				56,775		56,775		56,775			62,485		0003
SEK/L 17538308.37 USD-S173716944.45SEK	Sunbeam March 2021 - 7200439	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2022	05/15/2026		17,538,308	9.905000003				(131,714)		(131,714)		(131,714)			92,940		0003
EUR/L 6732334.56 USD-S6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		6,732,335	0.891221306				(71,031)		(71,031)		(71,031)			59,932		0003
GBP/L 1064146.64 USD-S863121.36GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		1,064,147	0.811092501				(45,777)		(45,777)		(45,777)			5,993		0003
GBP/S 710724.43 USD-L559449.33GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		710,724	0.787153651				9,692		9,692		9,692			4,002		0003
EUR/L 89818.70 USD-S79271.61EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	07/07/2026		89,819	0.882573562				2,088		2,088		2,088			506		0003
EUR/L 89071.50 USD-S79166.99EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	07/07/2026		89,072	0.88880203				1,442		1,442		1,442			502		0003
SEK/L 230314.87 USD-S2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025		230,315	10.08810013				(3,194)		(3,194)		(3,194)			784		0003
SEK/L 39429.25 USD-S393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		39,429	9.990298826				(539)		(539)		(539)			210		0003
EUR/L 131312.63 USD-S118004.55EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		131,313	0.898653465				694		694		694			739		0003
EUR/L 275270.41 USD-S244012.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	01/15/2027		275,270	0.88644624				3,076		3,076		3,076			1,844		0003
EUR/L 274955.66 USD-S242743.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	04/16/2027		274,956	0.882846274				3,154		3,154		3,154			1,965		0003
EUR/L 121608.70 USD-S107981.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		121,609	0.887941734				1,115		1,115		1,115			815		0003
GBP/S 663231.77 USD-L517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		663,232	0.7796663				(7,723)		(7,723)		(7,723)			9,504		0003
EUR/L 454504.75 USD-S417589.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2025		454,505	0.918779859				2,619		2,619		2,619			476		0003
EUR/L 473358.50 USD-S426410.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	04/16/2026		473,359	0.900819738				3,000		3,000		3,000			2,418		0003
EUR/L 492830.54 USD-S439909.43EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	10/16/2026		492,831	0.892618039				3,818		3,818		3,818			3,063		0003
EUR/L 508951.47 USD-S448652.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	07/16/2027		508,951	0.881523262				4,961		4,961		4,961			3,854		0003
EUR/S 22259701.28 USD-L20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		22,259,701	0.9154575				296,475		296,475		296,475			125,353		0003
GBP/S 26872333.34 USD-L21111111.12GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025		26,872,333	0.785607668				390,124		390,124		390,124			61,713		0003
EUR/L 940613.65 USD-S874795.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		940,614	0.930026829				(27,697)		(27,697)		(27,697)			5,297		0003
EUR/L 9971802.20 USD-S9730960.92EUR	Coupon Hedge CLO JAJO	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2025	04/15/2025		9,971,802	0.975847768				(557,781)		(557,781)		(557,781)			10,107		0003
AUD/L 38278083.88 USD-S61512054.00AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/15/2025	04/15/2025		38,278,084	1.6069784				(153,019)		(153,019)		(153,019)			38,798		0003
EUR/L 12560520.00 USD-S12000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	04/23/2025		12,560,520	0.955374459				(429,906)		(429,906)		(429,906)			15,765		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	06/15/2035		437,332	0.667913437				48,773		48,773		48,773			6,988		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	06/15/2040		536,201	0.637511161				65,271		65,271		65,271			10,459		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	06/17/2041		556,563	0.630636317				68,467		68,467		68,467			11,209		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	06/15/2043		597,932	0.618276251				74,068		74,068		74,068			12,761		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2021	06/16/2025		96,503	0.73480788				4,832		4,832		4,832			222		0003
EUR/L 5653523.52 USD-S5086390.93EUR	Eqt France - 7200569	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/07/2026		5,653,524	0.89968511				29,554		29,554		29,554			31,837		0003
EUR/L 500892.52 USD-S448430.22EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2022	07/07/2026		500,893	0.895262361				4,951		4,951		4,951			2,821		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				494,603		494,603		494,603			4,114		0003
EUR/L 5441949.08 USD-S4425000.00EUR	CLO Reinv6m CIFCE 2A DN XS2125925870	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		5,441,949	0.813127785				663,218		663,218		663,218			5,516		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				149,880		149,880		149,880			1,247		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO Reinv6m ARBR 9A C XS2335992124	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	08/11/2021	05/15/2026		12,484,000	0.801025312				1,394,008		1,394,008		1,394,008			66,156		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO Reinv6m RRME 5A BRN XS2406903067	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		24,788,000	0.80684202				2,334,309		2,334,309		2,334,309			166,030		0003
GBP/L 765728.98 USD-S555500.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	09/29/2022	06/16/2025		765,729	0.725452496				47,511		47,511		47,511			1,759		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	09/29/2022	06/15/2029		1,331,911	0.703358542				117,273		117,273		117,273			13,666		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	09/29/2022	06/15/2034		1,697,091	0.673763646				184,109		184,109		184,109			25,757		0003
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	09/29/2022	06/16/2036		1,825,148	0.655694709				218,667		218,667		218,667			30,567		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3016NJZ34	09/29/2022	06/15/2037		1,910,413	0.648298219				235,555		235,555		235,555			33,386		0003
EUR/L 31774.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		31,775	0.89694143				802		802		802			79		0003
EUR/L 1814080.00 USD-S1600000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	B1	Currency	BANK OF AMERICA ... 21GI19DL770XOHC3ZE78	06/23/2023	01/15/2027		1,814,080	0.881989769				28,700		28,700		28,700			12,151		0003
EUR/L 2602334.50 USD-S2237797.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		2,602,335	0.859919169				122,559		122,559		122,559			14,655		0003
EUR/L 359274.80 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		359,275	0.88257359				8,351		8,351		8,351			2,023		0003
EUR/L 358204.95 USD-S323435.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		358,205	0.902934535				647		647		647			2,017		0003
GBP/L 18781306.95 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J8570P30	02/13/2024	02/17/2026		18,781,307	0.793874465				(444,807)		(444,807)		(444,807)			88,339		0003
GBP/L 26816517.28 USD-S21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	02/20/2024	02/17/2026		26,816,517	0.789016885				(467,137)		(467,137)		(467,137)			126,133		0003
EUR/L 114383.49 USD-S104574.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	07/16/2025		114,383	0.914243918				634		634		634			310		0003
EUR/L 98751.49 USD-S88550.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	07/16/2026		98,751	0.89670009				698		698		698			561		0003
EUR/L 110732.12 USD-S97612.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	07/16/2027		110,732	0.881523265				1,079		1,079		1,079			838		0003
EUR/L 340744.27 USD-S298348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	12/15/2027		340,744	0.875580065				3,664		3,664		3,664			2,804		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 6718083.33 USD-L5277777.77GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025		6,718,083	0.785607667				97,531		97,531		97,531			15,428		0003
AUD/S 5904327.58 USD-L9300438.50AUD	RML Pepper Australian	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/19/2025	04/15/2025		5,904,328	1.575190125				(93,660)		(93,660)		(93,660)			5,985		0003
GBP/L 1774437.42 USD-S1400000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		1,774,437	0.78898246				(33,545)		(33,545)		(33,545)			2,227		0003
EUR/L 6844093.75 USD-S6500000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	02/25/2025	04/23/2025		6,844,094	0.949723986				(192,387)		(192,387)		(192,387)			8,590		0003
GBP/L 3259859.31 USD-S2524946.00GBP	Coupon Hedge RML	B1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQIIIXH05	03/07/2025	06/13/2025		3,259,859	0.77455674				(809)		(809)		(809)			7,339		0003
GBP/L 6129297.61 USD-S4734091.31GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/14/2025	04/30/2025		6,129,298	0.772370932				15,744		15,744		15,744			8,786		0003
EUR/L 7900048.61 USD-S7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2025	04/30/2025		7,900,049	0.916937057				55,378		55,378		55,378			11,324		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.88523409				2,880		2,880		2,880			28,055		0003
GBP/L 1797035.70 USD-S1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	BANK OF AMERICA ... O2RNE8IBXP4R0TD8PU41	03/21/2025	06/16/2025		1,797,036	0.77287774				3,453		3,453		3,453			4,127		0003
AUD/L 306055.80 USD-S485678.97AUD	CML Project Bunk AUD 50224268	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2025	06/30/2025		306,056	1.586896801				2,428		2,428		2,428			764		0003
AUD/S 1220300.12 USD-L1959251.37AUD	CML Project Bunk AUD 50224268	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		1,220,300	1.605548781				3,662		3,662		3,662			452		0003
NZD/L 127581.54 USD-S224837.85NZD	CML Project Bunk NZD 50230331	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	06/30/2025		127,582	1.76230707				(301)		(301)		(301)			319		0003
GBP/S 44565624.31 USD-L34509543.37GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2025	04/02/2025		44,565,624	0.774353415				3,381		3,381		3,381			16,494		0003
EUR/L 175071.49 USD-S157483.85EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	07/07/2026		175,071	0.899540239				942		942		942			986		0003
EUR/L 181659.27 USD-S160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	07/07/2026		181,659	0.882573568				4,222		4,222		4,222			1,023		0003
EUR/L 112080.01 USD-S98238.24EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQIIIXH05	11/27/2023	07/07/2026		112,080	0.876500992				3,322		3,322		3,322			631		0003
EUR/L 50600.11 USD-S44312.21EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... KX1IIK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		50,600	0.875733472				1,541		1,541		1,541			285		0003
GBP/L 39305331.18 USD-S31203498.75GBP	Ares UK Industrial Platform - 7200418	D1	Currency	BANK OF AMERICA ... OV6II8S6QX2D1J8570P30	02/13/2024	02/17/2026		39,305,331	0.793874465				(930,888)		(930,888)		(930,888)			184,874		0003
EUR/L 191703.25 USD-S170471.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6II8S6QX2D1J857QP30	02/22/2024	07/16/2026		191,703	0.889244549				2,937		2,937		2,937			1,090		0003
SEK/L 291922.96 USD-S2954844.24SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025		291,923	10.12200013				(3,533)		(3,533)		(3,533)			670		0003
EUR/L 16144.67 USD-S14394.96EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	07/07/2026		16,145	0.891623056				211		211		211			91		0003
EUR/L 5207137.18 USD-S4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		5,207,137	0.880397941				58,570		58,570		58,570			39,190		0003
EUR/L 81102.86 USD-S73409.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	10/16/2025		81,103	0.9051412				847		847		847			299		0003
EUR/L 76070.99 USD-S67993.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	07/16/2026		76,071	0.893814843				781		781		781			433		0003
EUR/L 84012.55 USD-S74822.46EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		84,013	0.89061051				1,192		1,192		1,192			473		0003
EUR/L 80856.52 USD-S71878.85EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2024	07/06/2027		80,857	0.88896789				194		194		194			609		0003
EUR/L 117944.29 USD-S105467.49EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2024	07/07/2026		117,944	0.894214463				1,202		1,202		1,202			664		0003
EUR/L 122132.55 USD-S108804.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		122,133	0.89086865				1,184		1,184		1,184			759		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 23028.14 USD-L20442.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	04/16/2026		23,028	0.887705216				(479)		(479)		(479)			118		0003
SEK/S 294841.67 USD-L2954844.24SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2024	06/16/2025		294,842	10.02179997				614		614		614			677		0003
SEK/S 39873.47 USD-L393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2024	05/18/2026		39,873	9.878999495				95		95		95			212		0003
EUR/S 2235144.00 USD-L2000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		2,235,144	0.894796935				(71,003)		(71,003)		(71,003)			2,266		0003
EUR/L 16361.10 USD-S14452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		16,361	0.883352586				364		364		364			92		0003
EUR/L 222611.55 USD-S200569.01EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	06/18/2025		222,612	0.900982047				4,792		4,792		4,792			518		0003
GBP/S 2856680.51 USD-L2222933.33GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2024	06/16/2025		2,856,681	0.778152587				13,970		13,970		13,970			6,560		0003
EUR/L 177163.07 USD-S159885.81EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2024	12/16/2027		177,163	0.902478208				(2,975)		(2,975)		(2,975)			1,459		0003
GBP/L 8238459.45 USD-S6500000.00GBP	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		8,238,459	0.78898246				(155,746)		(155,746)		(155,746)			10,340		0003
GBP/S 8227302.20 USD-L6500000.00GBP	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2025	04/23/2025		8,227,302	0.790052418				166,903		166,903		166,903			10,326		0003
GBP/L 3601327.50 USD-S2777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2025	06/16/2025		3,601,328	0.771320514				14,162		14,162		14,162			8,270		0003
EUR/L 14927145.19 USD-S13725403.74EUR	Coupon Hedge CLO MJSD	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/25/2025	06/30/2025		14,927,145	0.919492881				10,951		10,951		10,951			37,267		0003
EUR/L 756621.17 USD-S680873.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		756,621	0.899887509				12,246		12,246		12,246			2,793		0003
EUR/L 244140.59 USD-S212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		244,141	0.87168758				5,119		5,119		5,119			1,814		0003
GBP/L 317116.15 USD-S248154.12GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		317,116	0.782533844				(3,029)		(3,029)		(3,029)			1,338		0003
GBP/L 886204.35 USD-S683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		886,204	0.770772317				13,915		13,915		13,915			10,120		0003
GBP/L 745359.47 USD-S570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		745,359	0.765169483				17,540		17,540		17,540			10,010		0003
GBP/L 677452.00 USD-S517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		677,452	0.763300514				18,236		18,236		18,236			9,708		0003
EUR/L 525250.50 USD-S472018.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		525,251	0.898653462				2,774		2,774		2,774			2,958		0003
EUR/L 1100522.82 USD-S967237.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2027		1,100,523	0.87888909				13,720		13,720		13,720			8,333		0003
EUR/L 336050.20 USD-S299289.84EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		336,050	0.89061051				4,767		4,767		4,767			1,892		0003
EUR/L 353635.41 USD-S315242.08EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		353,635	0.89143245				(52)		(52)		(52)			2,662		0003
EUR/L 3347100.00 USD-S3000000.00EUR	CLO ReInv6m ALBAC 2A C XS2314652277	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	07/12/2024	02/12/2026		3,347,100	0.896298288				47,839		47,839		47,839			15,621		0003
EUR/L 610660.95 USD-S553586.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025		610,661	0.906536123				8,502		8,502		8,502			1,653		0003
EUR/S 66581.70 USD-L58200.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	07/16/2027		66,582	0.874125923				(1,157)		(1,157)		(1,157)			504		0003
EUR/S 2233160.00 USD-L2000000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025		2,233,160	0.895591897				(69,019)		(69,019)		(69,019)			2,264		0003
EUR/S 2230581.60 USD-L2000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025		2,230,582	0.89662714				(66,441)		(66,441)		(66,441)			2,261		0003
EUR/S 19208.23 USD-L17389.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		19,208	0.905305174				22		22		22			106		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 902704.51 USD-L705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		902,705	0.782044259				3,488		3,488		3,488			6,707		0003
GBP/S 868068.71 USD-L679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		868,069	0.782778866				(832)		(832)		(832)			8,907		0003
EUR/L 491154.94 USD-S444524.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	01/16/2026		491,155	0.905059287				2,942		2,942		2,942			2,193		0003
EUR/L 708652.30 USD-S639543.26EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		708,652	0.902478211				(11,899)		(11,899)		(11,899)			5,835		0003
EUR/S 13903255.55 USD-L13404486.67EUR	Coupon Hedge CLO FMAN	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2025	05/15/2025		13,903,256	0.964125749				625,632		625,632		625,632			24,409		0003
GBP/S 2454525.12 USD-L1981971.09GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/11/2025	04/23/2025		2,454,525	0.807476393				105,025		105,025		105,025			3,081		0003
EUR/L 5586885.00 USD-S4500000.00EUR	CLO Reinv6m PRVD 5A B2 XS2303834993	B1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	07/20/2021	02/17/2026		5,586,885	0.805457782				622,586		622,586		622,586			26,278		0003
EUR/L 3724590.00 USD-S3000000.00EUR	CLO Reinv6m PRVD 5A D XS2303836261	B1	Currency	BANK OF AMERICA ... 2IGI19DL770X0HC3ZE78	07/20/2021	02/17/2026		3,724,590	0.805457782				415,057		415,057		415,057			17,519		0003
EUR/L 20108800.00 USD-S16000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2021	10/15/2026		20,108,800	0.795671547				2,210,895		2,210,895		2,210,895			124,872		0003
EUR/L 10411800.00 USD-S8400000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		10,411,800	0.806776926				1,023,611		1,023,611		1,023,611			64,655		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	02/18/2048		2,323,177	0.598318724				279,335		279,335		279,335			55,588		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	06/15/2032		365,327	0.685494919				36,929		36,929		36,929			4,906		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2021	02/18/2048		1,572,410	0.584658559				199,684		199,684		199,684			37,624		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2021	06/15/2046		640,081	0.608050591				76,792		76,792		76,792			14,743		0003
EUR/L 5629000.00 USD-S5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2023	02/15/2028		5,629,000	0.888257239				(23,782)		(23,782)		(23,782)			47,759		0003
EUR/L 650583.63 USD-S559449.33EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		650,584	0.859919162				30,640		30,640		30,640			3,664		0003
EUR/L 89551.23 USD-S80858.90EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	07/07/2026		89,551	0.902934555				162		162		162			504		0003
EUR/L 100113.26 USD-S90978.02EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	07/07/2026		100,113	0.908750949				(432)		(432)		(432)			564		0003
EUR/L 20737.13 USD-S18785.33EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		20,737	0.905878972				(27)		(27)		(27)			117		0003
EUR/L 190093.20 USD-S169703.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6II8S60X2D1J857QP30	02/22/2024	04/16/2026		190,093	0.892737562				2,899		2,899		2,899			971		0003
EUR/L 88238.26 USD-S78675.28EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	07/07/2026		88,238	0.891623203				1,153		1,153		1,153			497		0003
EUR/S 6131041.86 USD-L5486390.93EUR	Eqt France - 7200569	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	07/07/2026		6,131,042	0.894854587				(58,162)		(58,162)		(58,162)			34,526		0003
EUR/L 83951.87 USD-S76633.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	04/16/2025		83,952	0.91282517				1,025		1,025		1,025			88		0003
EUR/S 24450.66 USD-L21920.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	07/16/2025		24,451	0.896539398				(606)		(606)		(606)			66		0003
SEK/L 212198.17 USD-S2129748.11SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2024	05/15/2025		212,198	10.0365998				(354)		(354)		(354)			373		0003
SEK/S 118026.87 USD-L1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2024	03/16/2026		118,027	9.902499744				297		297		297			578		0003
EUR/L 113332.42 USD-S99526.15EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/28/2024	07/07/2026		113,332	0.878178989				3,167		3,167		3,167			638		0003
EUR/S 1788115.20 USD-L1600000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025		1,788,115	0.894796935				(56,803)		(56,803)		(56,803)			1,812		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SEK/S 25517.57 USD-L251493.47SEK	Sunbeam March 2021 - 7200439	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/24/2024	05/15/2026		25,518	9.85569825				(2)		(2)		(2)			135		0003
EUR/L 214696.52 USD-S192656.60EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	09/17/2025		214,697	0.897343841				4,390		4,390		4,390			733		0003
GBP/S 22776138.86 USD-L17620066.81GBP	Ares UK Industrial Platform - 7200418 ..	D1	Currency	BANK OF AMERICA ... 0V6W8S6QX2D1J857QP30	11/04/2024	02/17/2026		22,776,139	0.773619573				(55,454)		(55,454)		(55,454)			107,128		0003
EUR/L 113626.19 USD-S104397.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	04/16/2025		113,626	0.918779817				655		655		655			119		0003
EUR/L 98322.91 USD-S89433.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	10/16/2025		98,323	0.909587094				549		549		549			363		0003
EUR/L 109547.11 USD-S96970.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	04/16/2027		109,547	0.885190764				1,001		1,001		1,001			783		0003
GBP/L 1718891.50 USD-S1326472.00GBP	Heylo Deal 1st Funding - 19344	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/18/2025	06/27/2025		1,718,892	0.771701995				5,921		5,921		5,921			4,220		0003
GBP/L 773349.12 USD-S600000.00GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	03/26/2025	04/23/2025		773,349	0.775846231				(1,501)		(1,501)		(1,501)			971		0003
GBP/L 8677053.04 USD-S6704226.98GBP	Project Lavington - 7410033	D1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/21/2025	04/02/2025		8,677,053	0.7726387				18,557		18,557		18,557			3,211		0003
GBP/L 2180986.24 USD-S1683000.00GBP	Project Waterfall - Funding	D1	Currency	BANK OF AMERICA ... G5GSEF7VJP5I70UK5573	03/27/2025	04/28/2025		2,180,986	0.771669243				7,565		7,565		7,565			3,020		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				149,880		149,880		149,880			1,247		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				149,880		149,880		149,880			1,247		0003
EUR/L 2951565.60 USD-S2400000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,951,566	0.813127785				359,711		359,711		359,711			2,992		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A C XS2125181581	B1	Currency	BANK OF AMERICA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				299,760		299,760		299,760			2,493		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		6,317,500	0.791452315				662,991		662,991		662,991			46,176		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.805412371				497,950		497,950		497,950			35,035		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO Reinv6m HNLY 3A CR XS2414936448	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		14,349,200	0.808407437				1,239,615		1,239,615		1,239,615			106,615		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				668,768		668,768		668,768			53,285		0003
GBP/L 385666.18 USD-S283390.53GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	06/16/2025		385,666	0.734807833				19,309		19,309		19,309			886		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	06/17/2030		1,376,273	0.698104645				127,059		127,059		127,059			15,717		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	06/15/2033		1,595,309	0.67962485				167,526		167,526		167,526			22,860		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	06/15/2035		1,747,757	0.667913438				194,917		194,917		194,917			27,928		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	06/15/2038		2,010,586	0.640614992				253,388		253,388		253,388			36,547		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	09/29/2022	06/17/2047		3,290,271	0.607791892				386,177		386,177		386,177			77,561		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.966136902				(490,915)		(490,915)		(490,915)			42,704		0003
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.911689224				(28,065)		(28,065)		(28,065)			21,325		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO Reinv6m ANCHE 1X D1E Mtge XS1846663240	B1	Currency	BANK OF AMERICA ... IGJSJL3JD5P3OI6NJZ34	03/21/2023	04/18/2028		2,258,680	0.885472931				(7,845)		(7,845)		(7,845)			19,730		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 52957.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		52,958	0.89694143				1,337		1,337		1,337			132		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		53,119	0.894214433				1,045		1,045		1,045			231		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		31,966	0.891583452				449		449		449			179		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.888809884				298		298		298			212		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		238,676	0.885308299				4,860		4,860		4,860			1,344		0003
EUR/L 412039.99 USD-S364960.13EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		412,040	0.885739586				8,204		8,204		8,204			2,320		0003
EUR/L 1437292.50 USD-S1225000.00EUR	CLO Reinv6m DRYD 2018-66A DR XS2415313332	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		1,437,293	0.85229694				39,062		39,062		39,062			13,090		0003
EUR/L 71493.03 USD-S63543.15EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		71,493	0.888802027				1,157		1,157		1,157			403		0003
EUR/L 53941.04 USD-S47942.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		53,941	0.888801922				873		873		873			304		0003
EUR/L 791798.08 USD-S718412.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025		791,798	0.90731752				14,384		14,384		14,384			829		0003
GBP/L 3071314.96 USD-S2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... 815DZWZKVSZI1NUHU748	02/23/2024	08/18/2025		3,071,315	0.786101719				(45,904)		(45,904)		(45,904)			9,511		0003
GBP/L 3067693.41 USD-S2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025		3,067,693	0.787029748				(49,526)		(49,526)		(49,526)			9,499		0003
EUR/L 71360.70 USD-S64127.16EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025		71,361	0.898634122				1,607		1,607		1,607			193		0003
EUR/L 267267.18 USD-S236645.28EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		267,267	0.885425887				5,568		5,568		5,568			1,469		0003
EUR/L 64578.68 USD-S57579.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		64,579	0.891623211				844		844		844			364		0003
EUR/L 11422522.73 USD-S10119621.47EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		11,422,523	0.88593577				221,125		221,125		221,125			64,324		0003
EUR/L 12030513.90 USD-S10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		12,030,514	0.88039794				135,319		135,319		135,319			90,544		0003
EUR/S 24524167.46 USD-L21945563.72EUR	Eqt France - 7200569	B1	Currency	BANK OF AMERICA ... ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		24,524,167	0.894854586				(232,647)		(232,647)		(232,647)			138,105		0003
EUR/L 3370080.63 USD-S3023578.53EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		3,370,081	0.897182846				23,285		23,285		23,285			18,978		0003
EUR/L 471777.17 USD-S421869.95EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	07/25/2024	07/07/2026		471,777	0.894214423				4,810		4,810		4,810			2,657		0003
EUR/L 539988.24 USD-S485906.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		539,988	0.899847023				6,326		6,326		6,326			2,411		0003
EUR/L 531981.12 USD-S477113.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		531,981	0.896860983				5,694		5,694		5,694			2,718		0003
EUR/L 487051.79 USD-S430904.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		487,052	0.884720863				4,639		4,639		4,639			3,482		0003
EUR/S 69830.91 USD-L63465.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025		69,831	0.90884309				(1,038)		(1,038)		(1,038)			124		0003
EUR/S 33297.85 USD-L30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025		33,298	0.905304997				(447)		(447)		(447)			103		0003
EUR/S 88382.18 USD-L78969.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2025		88,382	0.893495386				(2,048)		(2,048)		(2,048)			326		0003
EUR/S 70818.26 USD-L62285.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	01/15/2027		70,818	0.879507489				(1,316)		(1,316)		(1,316)			474		0003
EUR/S 68342.75 USD-L59923.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2027		68,343	0.87680844				(1,212)		(1,212)		(1,212)			489		0003
EUR/S 1116580.00 USD-L1000000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025		1,116,580	0.895591897				(34,510)		(34,510)		(34,510)			1,132		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 3680869.50 USD-L3300000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025		3,680,870	0.896527301				(110,038)		(110,038)		(110,038)			3,731		0003
EUR/L 65444.41 USD-S57810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA ... 02RNE8IBXP4ROTD8PU41	09/13/2024	07/07/2026		65,444	0.883352451				1,454		1,454		1,454			369		0003
EUR/L 844704.90 USD-S754942.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	12/17/2025		844,705	0.893734913				16,801		16,801		16,801			3,571		0003
EUR/L 858786.07 USD-S770626.41EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	10/08/2024	09/17/2025		858,786	0.897343864				17,560		17,560		17,560			2,930		0003
EUR/L 17465.20 USD-S14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... ROMUIISFPU8MPRO8K5P83	11/06/2024	06/17/2030		17,465	0.845308385				244		244		244			199		0003
GBP/S 873772.63 USD-L683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		873,773	0.781738586				(3,616)		(3,616)		(3,616)			9,978		0003
GBP/S 1108295.22 USD-L863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		1,108,295	0.779301746				(15,644)		(15,644)		(15,644)			16,821		0003
EUR/L 2038510.31 USD-S1789579.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2027		2,038,510	0.877886053				21,260		21,260		21,260			16,252		0003
EUR/L 523355.00 USD-S500000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/28/2025	04/23/2025		523,355	0.955374459				(17,913)		(17,913)		(17,913)			657		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				297,298		297,298		297,298			2,491		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	06/15/2027		277,074	0.714719653				21,018		21,018		21,018			2,059		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2021	06/15/2029		333,277	0.703358545				29,345		29,345		29,345			3,420		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	06/16/2031		353,107	0.691180546				34,433		34,433		34,433			4,401		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	02/18/2048		2,317,408	0.599808061				276,934		276,934		276,934			55,450		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2021	06/15/2039		525,463	0.632751204				67,476		67,476		67,476			9,906		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	06/15/2044		615,818	0.612594953				76,132		76,132		76,132			13,500		0003
SEK/L 1734786.31 USD-S17530015.62SEK	Sunbeam March 2021 - 7200439	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2022	05/15/2026		1,734,786	10.10499998				(46,823)		(46,823)		(46,823)			9,193		0003
SEK/S 224334.08 USD-L2254467.80SEK	Sunbeam March 2021 - 7200439	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	05/15/2026		224,334	10.04960013				4,844		4,844		4,844			1,189		0003
SEK/S 54334.46 USD-L551326.37SEK	Sunbeam March 2021 - 7200439	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	05/15/2026		54,334	10.1469007				1,688		1,688		1,688			288		0003
EUR/L 59668.94 USD-S52825.41EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2023	07/07/2026		59,669	0.885308336				1,215		1,215		1,215			336		0003
EUR/L 79997.69 USD-S69602.55EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2023	07/07/2026		79,998	0.870056998				2,914		2,914		2,914			451		0003
EUR/L 29932.65 USD-S26236.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... 969500TJ5KRTCJQIIXH05	11/27/2023	07/07/2026		29,933	0.876501078				887		887		887			169		0003
EUR/L 13485.26 USD-S11985.73EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	07/07/2026		13,485	0.888802292				218		218		218			76		0003
EUR/L 198323.38 USD-S179942.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025		198,323	0.907317483				3,603		3,603		3,603			208		0003
EUR/L 189148.38 USD-S169525.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		189,148	0.896258112				2,961		2,961		2,961			844		0003
EUR/L 263641.15 USD-S234108.38EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	07/07/2026		263,641	0.887981182				4,507		4,507		4,507			1,485		0003
EUR/L 2855630.69 USD-S2529905.37EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/09/2024	07/07/2026		2,855,631	0.885935769				55,281		55,281		55,281			16,081		0003
EUR/L 96645.43 USD-S86850.75EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BANK OF AMERICA ... 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		96,645	0.898653459				510		510		510			544		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 79184.08 USD-S71369.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	01/16/2026		79,184	0.901306929				801		801		801			354		0003
EUR/L 276006.85 USD-S245688.84EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	10/16/2026		276,007	0.890154864				2,894		2,894		2,894			1,715		0003
EUR/L 275130.71 USD-S241809.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	07/16/2027		275,131	0.878889056				3,430		3,430		3,430			2,083		0003
EUR/L 88408.85 USD-S78810.52EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		88,409	0.891432475				(13)		(13)		(13)			665		0003
EUR/L 7177842.97 USD-S6355448.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIIXH05	07/03/2024	07/07/2027		7,177,843	0.88542589				43,229		43,229		43,229			54,055		0003
EUR/L 143270.70 USD-S129399.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		143,271	0.903179157				1,803		1,803		1,803			529		0003
EUR/S 22940.95 USD-L20637.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	04/16/2025		22,941	0.899604419				(608)		(608)		(608)			24		0003
EUR/S 23039.53 USD-L20517.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	01/16/2026		23,040	0.890551153				(505)		(505)		(505)			103		0003
SEK/L 18076488.95 USD-S181426489.00SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025		18,076,489	10.0366				(30,119)		(30,119)		(30,119)			31,735		0003
SEK/S 232809.57 USD-L2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025		232,810	9.979999834				700		700		700			792		0003
SEK/S 175158.05 USD-L1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		175,158	9.939899822				480		480		480			739		0003
EUR/S 2244941.40 USD-L2000000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	08/15/2025		2,244,941	0.890891851				(65,771)		(65,771)		(65,771)			6,877		0003
EUR/L 211176.22 USD-S188735.57EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/17/2025		211,176	0.893734957				4,200		4,200		4,200			893		0003
EUR/L 211384.89 USD-S187514.32EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	06/17/2026		211,385	0.887075325				4,001		4,001		4,001			1,164		0003
EUR/L 509627.58 USD-S447394.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	10/15/2027		509,628	0.877886044				5,315		5,315		5,315			4,063		0003
EUR/L 53710.83 USD-S49798.65EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		53,711	0.927162176				(1,411)		(1,411)		(1,411)			302		0003
EUR/L 31227354.65 USD-S28345342.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2025	09/19/2025		31,227,355	0.907708716				281,723		281,723		281,723			107,182		0003
EUR/L 1360065.63 USD-S1248883.07EUR	AP Pistachio LP	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	06/30/2025		1,360,066	0.918252063				2,832		2,832		2,832			3,396		0003
EUR/L 6470846.40 USD-S6000000.00EUR	Behrens Finance No.1 - RML - 50162263	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	04/23/2025		6,470,846	0.927235732				(24,367)		(24,367)		(24,367)			8,122		0003
GBP/L 44562691.00 USD-S34509543.37GBP	Project Lavington - 7410033	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2025	04/30/2025		44,562,691	0.774404386				(2,554)		(2,554)		(2,554)			63,878		0003
NZD/S 127303.19 USD-L224837.85NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2025	04/02/2025		127,303	1.766160377				299		299		299			47		0003
1439999999. Subtotal - Forwards - Hedging Other													159,479,227	XXX	159,479,227		159,479,227			60,535,412	XXX	XXX
1479999999. Subtotal - Forwards													159,479,227	XXX	159,479,227		159,479,227			60,535,412	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(18,148,577)		(48,817,265)	(143,618,156)	XXX	(182,241,805)	785,091	(112,454,275)			1,056,656,198	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										3,416,165,937	705,828,443	20,995,762	3,072,971,560	XXX	3,996,582,176	(182,538,784)	(214,731,727)	(419,411,018)		474,761,686	XXX	XXX
1719999999. Subtotal - Replication												8,750		XXX	(478,914)					171,975	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										3,398,017,360	705,828,443	(27,812,753)	2,929,353,404	XXX	3,813,861,458	(181,753,694)	(327,186,001)	(419,411,018)		1,531,589,858	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1900	96.1900	281	281				281	281	1,396	0001	2,500
VG	57	570	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/17/2025	5,415.9100	5,189.0000	187,551	187,551				187,551	187,551	212,485	0001	10
VG	2	20	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/17/2025	5,418.5000	5,189.0000	6,581	6,581				6,581	6,581	7,456	0001	10
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1900	96.3800	937	937				937	937	4,653	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.2000	96.1900	1,218	1,218				1,218	1,218	6,048	0001	2,500
VG	590	5,900	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/17/2025	5,417.5700	5,189.0000	1,941,318	1,941,318				1,941,318	1,941,318	2,199,402	0001	10
VG	3,133	31,330	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/18/2025	5,417.7400	5,189.0000	10,308,729	10,308,729				10,308,729	10,308,729	11,679,197	0001	10
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3800	96.3800	94	94				94	94	465	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3800	96.3800	187	187				187	187	931	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2000	96.1900	187	187				187	187	931	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4200	96.3800	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2000	96.1900	94	94				94	94	465	0001	2,500
VG	1,744	17,440	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/18/2025	5,416.1200	5,189.0000	5,738,405	5,738,405				5,738,405	5,738,405	6,501,283	0001	10
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2000	96.1900	94	94				94	94	465	0001	2,500
VG	2	20	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/17/2025	5,418.5000	5,189.0000	6,581	6,581				6,581	6,581	7,456	0001	10
S3	142	355,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.1800	96.3800	13,309	13,309				13,309	13,309	66,066	0001	2,500
S3	144	360,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.0800	96.1900	13,496	13,496				13,496	13,496	66,996	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.3100	96.3800	1,218	1,218				1,218	1,218	6,048	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3300	96.3800	187	187				187	187	931	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2000	96.1900	187	187				187	187	931	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.2300	96.1900	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1900	96.3500	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2100	96.3800	94	94				94	94	465	0001	2,500
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	425	425				425	425	87,000	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	213	213				213	213	145,500	0001	1,000
FV	6	6,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	1,275	1,275				1,275	1,275	3,000	0001	1,000
FV	28	28,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	5,951	5,951				5,951	5,951	52,500	0001	1,000
FV	19	19,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	4,038	4,038				4,038	4,038	220,500	0001	1,000
FV	97	97,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	20,616	20,616				20,616	20,616	12,000	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	425	425				425	425	58,500	0001	1,000
FV	35	35,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/27/2025	107.7000	108.1600	7,439	7,439				7,439	7,439	3,000	0001	1,000
FV	147	147,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	31,243	31,243				31,243	31,243	1,500	0001	1,000
FV	8	8,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	1,700	1,700				1,700	1,700	90,000	0001	1,000
FV	39	39,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	8,289	8,289				8,289	8,289	42,000	0001	1,000
FV	60	60,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	12,752	12,752				12,752	12,752	28,500	0001	1,000
FV	58	58,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	107.7000	108.1600	12,327	12,327				12,327	12,327	9,000	0001	1,000
MF	9	450	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	03/17/2025	2,511.6000	2,416.3000	19,178	19,178				19,178	19,178	476,523	0001	50
MF	2	100	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	03/17/2025	2,511.6000	2,416.3000	4,262	4,262				4,262	4,262	716,931	0001	50
MF	111	5,550	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	03/26/2025	2,509.0900	2,416.3000	236,534	236,534				236,534	236,534	274,752	0001	50
MF	167	8,350	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	03/17/2025	2,510.6600	2,416.3000	355,866	355,866				355,866	355,866	77,274	0001	50
MF	64	3,200	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	03/17/2025	2,511.6000	2,416.3000	136,380	136,380				136,380	136,380	38,637	0001	50
MF	18	900	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q20BFQTQ27	03/17/2025	2,511.6000	2,416.3000	38,357	38,357				38,357	38,357	8,586	0001	50
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4100	96.5700	187	187				187	187	1,861	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.6000	96.5700	375	375				375	375	34,894	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	75	187,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2400	96.5700	7,029	7,029				7,029	7,029	931	0001	2,500
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	110.8900	111.2200	349	349				349	349	327,500	0001	1,000
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/27/2025	110.6500	111.2200	349	349				349	349	15,500	0001	1,000
TY	1,363	1,363,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	110.6600	111.2200	2,330,884	2,330,884				2,330,884	2,330,884	2,000	0001	1,000
TY	1,119	1,119,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	03/13/2025	110.7800	111.2200	1,913,617	1,913,617				1,913,617	1,913,617	500	0001	1,000
TY	44	44,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/25/2025	110.1200	111.2200	75,245	75,245				75,245	75,245	681,500	0001	1,000
TY	358	358,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	03/12/2025	110.1400	111.2200	612,221	612,221				612,221	612,221	559,500	0001	1,000
TY	655	655,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	03/13/2025	110.7900	111.2200	1,120,124	1,120,124				1,120,124	1,120,124	22,000	0001	1,000
TY	31	31,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	110.8900	111.2200	10,820	10,820				10,820	10,820	179,000	0001	1,000
TY	4	4,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	110.8900	111.2200	1,396	1,396				1,396	1,396	500	0001	1,000
LX	70	1,750	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Met 213800NB8G5VRT1DXC91	03/18/2025	2,875.0700	2,848.8000	420,475	420,475				420,475	420,475	397,991	0001	25
LX	40	1,000	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Met 213800NB8G5VRT1DXC91	03/03/2025	2,879.7600	2,848.8000	240,272	240,272				240,272	240,272	227,424	0001	25
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	281	281				281	281	2,326	0001	2,500
S3	66	165,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9100	95.9200	6,186	6,186				6,186	6,186	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.9700	95.9200	94	94				94	94	5,118	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	94	94				94	94	465	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	95.9400	95.9200	469	469				469	469	30,707	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	94	94				94	94	465	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.9700	95.9200	1,031	1,031				1,031	1,031	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.9700	95.9200	94	94				94	94	1,396	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9600	95.9200	94	94				94	94	465	0001	2,500
GC	389	38,900	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	05/30/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	3,008.8800	3,150.3000	6,775,710	6,775,710				6,775,710	6,775,710	3,890,000	0001	100
GC	144	14,400	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	05/30/2025	CME SNZ20JLFK8MNNCL00F39	03/27/2025	2,992.5300	3,150.3000	2,508,232	2,508,232				2,508,232	2,508,232	1,440,000	0001	100
GC	645	64,500	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	05/30/2025	CME SNZ20JLFK8MNNCL00F39	03/25/2025	2,990.7200	3,150.3000	11,234,790	11,234,790				11,234,790	11,234,790	6,450,000	0001	100
QS	48	4,800	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	05/12/2025	ICE 5493000F4ZO33MV32P92	02/14/2025	674.1000	682.0000	274,368	274,368				274,368	274,368	120,000	0001	100
QS	85	8,500	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	05/12/2025	ICE 5493000F4ZO33MV32P92	02/18/2025	676.5200	682.0000	485,860	485,860				485,860	485,860	212,500	0001	100
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	2,061.1000	2,027.1000	5,187	5,187				5,187	5,187	7,600	0001	50
RT	149	7,450	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/24/2025	2,069.8900	2,027.1000	772,850	772,850				772,850	772,850	1,132,400	0001	50
RT	156	7,800	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	2,061.2500	2,027.1000	809,158	809,158				809,158	809,158	1,185,600	0001	50
RT	75	3,750	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	2,064.5200	2,027.1000	389,018	389,018				389,018	389,018	570,000	0001	50
RT	17	850	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	2,064.8600	2,027.1000	88,178	88,178				88,178	88,178	129,200	0001	50
RT	9	450	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	2,061.1000	2,027.1000	46,682	46,682				46,682	46,682	68,400	0001	50
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5500	96.5200	187	187				187	187	931	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5500	96.5200	1,312	1,312				1,312	1,312	6,514	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.5500	96.5200	469	469				469	469	2,326	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5500	96.5200	562	562				562	562	2,792	0001	2,500
S3	66	165,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1700	96.5200	6,186	6,186				6,186	6,186	30,707	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3400	96.5200	94	94				94	94	465	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	96.4900	1,312	1,312				1,312	1,312	6,514	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	96.4900	469	469				469	469	2,326	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	96.4900	750	750				750	750	3,722	0001	2,500
S3	75	187,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1600	96.4900	7,029	7,029				7,029	7,029	34,894	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	96.4900	187	187				187	187	931	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	96.4900	94	94				94	94	465	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.5200	96.4900	375	375				375	375	1,861	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	96.4900	281	281				281	281	1,396	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	96.4900	750	750				750	750	3,722	0001	2,500
SI	37	185,000	COMEX 5000 SILVER	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	CMX LCZ7XYGSLJUHFXXNXD88	02/13/2025	33.3200	34.6100	443,445	443,445				443,445	443,445	382,682	0001	5,000
SI	65	325,000	COMEX 5000 SILVER	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	CMX LCZ7XYGSLJUHFXXNXD88	02/18/2025	33.2600	34.6100	779,025	779,025				779,025	779,025	672,280	0001	5,000
ES	90	4,500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,695.7100	5,653.2500	42,821	42,821				42,821	42,821	1,314,000	0001	50
ES	72	3,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,694.6200	5,653.2500	34,257	34,257				34,257	34,257	1,051,200	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	1,903	1,903				1,903	1,903	58,400	0001	50
ES	11	550	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,694.3600	5,653.2500	5,234	5,234				5,234	5,234	160,600	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	14,600	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	14,600	0001	50
ES	14	700	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,779.2000	5,653.2500	6,661	6,661				6,661	6,661	1,795,800	0001	50
ES	34	1,700	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/26/2025	5,687.6400	5,653.2500	16,177	16,177				16,177	16,177	146,000	0001	50
ES	18	900	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,701.2300	5,653.2500	8,564	8,564				8,564	8,564	350,400	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,751.8100	5,653.2500	1,903	1,903				1,903	1,903	1,343,200	0001	50
ES	62	3,100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/27/2025	5,709.0300	5,653.2500	29,499	29,499				29,499	29,499	29,200	0001	50
ES	38	1,900	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/19/2025	5,700.3800	5,653.2500	18,080	18,080				18,080	18,080	496,400	0001	50
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,700.4900	5,653.2500	2,379	2,379				2,379	2,379	262,800	0001	50
ES	47	2,350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,692.7800	5,653.2500	22,362	22,362				22,362	22,362	58,400	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	1,427	1,427				1,427	1,427	905,200	0001	50
ES	11	550	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	5,234	5,234				5,234	5,234	14,600	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,670.0000	5,653.2500	952	952				952	952	29,200	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	43,800	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	952	952				952	952	29,200	0001	50
ES	22	1,100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,701.4000	5,653.2500	10,467	10,467				10,467	10,467	102,200	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/28/2025	5,623.2500	5,653.2500	1,903	1,903				1,903	1,903	554,800	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	73,000	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	204,400	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	102,200	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	292,000	0001	50
ES	12	600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	5,709	5,709				5,709	5,709	2,029,400	0001	50
ES	123	6,150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/19/2025	5,694.0500	5,653.2500	58,522	58,522				58,522	58,522	43,800	0001	50
ES	10	500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,709.6900	5,653.2500	4,758	4,758				4,758	4,758	160,600	0001	50
ES	24	1,200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/25/2025	5,746.5300	5,653.2500	11,419	11,419				11,419	11,419	29,200	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/19/2025	5,740.0000	5,653.2500	476	476				476	476	14,600	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,717.3100	5,653.2500	3,806	3,806				3,806	3,806	29,200	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,701.2800	5,653.2500	952	952				952	952	321,200	0001	50
ES	7	350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,697.4900	5,653.2500	3,330	3,330				3,330	3,330	58,400	0001	50
ES	92	4,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,697.2500	5,653.2500	43,772	43,772				43,772	43,772	686,200	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/26/2025	5,770.0000	5,653.2500	952	952				952	952	14,600	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	14,600	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/27/2025	5,744.7500	5,653.2500	952	952				952	952	175,200	0001	50
ES	6	300	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,772.5400	5,653.2500	2,855	2,855				2,855	2,855	14,600	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	87,600	0001	50
ES	7	350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	3,330	3,330				3,330	3,330	14,600	0001	50
ES	20	1,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,713.1500	5,653.2500	9,516	9,516				9,516	9,516	14,600	0001	50
ES	139	6,950	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,693.2300	5,653.2500	66,134	66,134				66,134	66,134	116,800	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/19/2025	5,733.0400	5,653.2500	1,427	1,427				1,427	1,427	14,600	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/24/2025	5,711.1100	5,653.2500	3,806	3,806				3,806	3,806	116,800	0001	50
ES	23	1,150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,685.7100	5,653.2500	10,943	10,943				10,943	10,943	335,800	0001	50
ES	11	550	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	5,234	5,234				5,234	5,234	160,600	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	14,600	0001	50
ES	32	1,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,755.5000	5,653.2500	15,225	15,225				15,225	15,225	467,200	0001	50
ES	6	300	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,686.0600	5,653.2500	2,855	2,855				2,855	2,855	87,600	0001	50
HG	64	16,000	LME Copper	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	LME 213800NB8G5VRT1DX091	02/14/2025	4.8100	5.0300	326,400	326,400				326,400	326,400	347,207	0001	250
HG	114	28,500	LME Copper	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	LME 213800NB8G5VRT1DX091	02/13/2025	4.8000	5.0300	581,400	581,400				581,400	581,400	618,463	0001	250

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
HI	1	50	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/29/2025	HKFE 213800YTVSXYQN17BW16	03/26/2025	23,646.8100	23,162.0000	11,724	11,724				11,724	11,724	114,069	0001	50
HI	254	12,700	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/29/2025	HKFE 213800YTVSXYQN17BW16	03/26/2025	23,646.8100	23,162.0000	2,977,852	2,977,852				2,977,852	2,977,852	7,129	0001	50
HI	16	800	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/29/2025	HKFE 213800YTVSXYQN17BW16	03/31/2025	23,628.6300	23,162.0000	187,581	187,581				187,581	187,581	1,810,840	0001	50
HO	26	1,092,000	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Equity/Index	04/30/2025	NYX 969500RNVVIEHIDOUC51	02/13/2025	2.2700	2.2800	225,888	225,888				225,888	225,888	232,024	0001	42,000
HO	47	1,974,000	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Equity/Index	04/30/2025	NYX 969500RNVVIEHIDOUC51	03/25/2025	2.2800	2.2800	408,336	408,336				408,336	408,336	419,428	0001	42,000
MK	941	47,050	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	ICE 549300OFAZO33MV32P92	03/17/2025	1,149.7600	1,110.8000	1,407,386	1,407,386				1,407,386	1,407,386	3,560,349	0001	50
NQ	27	540	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	19,940.1300	19,439.5000	800,819	800,819				800,819	800,819	599,400	0001	20
NQ	49	980	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/26/2025	19,925.1500	19,439.5000	1,453,339	1,453,339				1,453,339	1,453,339	1,087,800	0001	20
NQ	83	1,660	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	19,921.2000	19,439.5000	2,461,778	2,461,778				2,461,778	2,461,778	1,842,600	0001	20
NQ	3	60	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	19,921.2000	19,439.5000	88,980	88,980				88,980	88,980	66,600	0001	20
NQ	2	40	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	19,921.2000	19,439.5000	59,320	59,320				59,320	59,320	44,400	0001	20
NQ	6	120	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	19,995.7900	19,439.5000	177,960	177,960				177,960	177,960	133,200	0001	20
NQ	215	4,300	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/19/2025	19,984.4700	19,439.5000	6,376,894	6,376,894				6,376,894	6,376,894	4,773,000	0001	20
NQ	161	3,220	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/21/2025	20,069.4700	19,439.5000	4,775,256	4,775,256				4,775,256	4,775,256	3,574,200	0001	20
NQ	10	200	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	19,921.2000	19,439.5000	296,600	296,600				296,600	296,600	222,000	0001	20
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/31/2025	95.6900	95.6900	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	10/15/2024	95.7200	95.6900	94	94				94	94	465	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/12/2025	95.7100	95.6900	187	187				187	187	931	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/31/2025	95.6900	95.6900	94	94				94	94	3,257	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/31/2025	95.6900	95.6900	94	94				94	94	1,396	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/07/2025	95.7000	95.6900	281	281				281	281	465	0001	2,500
S3	66	165,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	01/14/2025	95.7200	95.6900	6,186	6,186				6,186	6,186	1,396	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/07/2025	95.7000	95.6900	94	94				94	94	465	0001	2,500
S3	100	250,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	95.6900	95.6900	9,372	9,372				9,372	9,372	30,707	0001	2,500
S3	50	125,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/17/2025	95.6900	95.6900	4,686	4,686				4,686	4,686	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/31/2025	95.6900	95.6900	94	94				94	94	46,525	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	12/17/2024	95.6900	95.6900	281	281				281	281	23,263	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	12/09/2024	95.7200	95.6900	656	656				656	656	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	03/07/2025	95.7000	95.6900	94	94				94	94	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL0OF39	11/15/2023	96.5300	96.5000	94	94				94	94	465	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL0OF39	01/14/2025	95.9000	96.5000	187	187				187	187	64,670	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL0OF39	12/09/2024	96.5300	96.5000	94	94				94	94	931	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL0OF39	06/25/2024	96.4000	96.5000	656	656				656	656	931	0001	2,500
S3	139	347,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL0OF39	10/20/2023	96.2300	96.5000	13,028	13,028				13,028	13,028	3,257	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL0OF39	12/09/2024	96.4000	96.5000	187	187				187	187	465	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL0OF39	12/09/2024	96.4900	96.4500	94	94				94	94	17,214	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL0OF39	01/14/2025	96.1300	96.4500	3,468	3,468				3,468	3,468	465	0001	2,500
XB	29	1,218,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	NYX 969500RNVVIEHIDOUC51	02/26/2025	2.2400	2.2900	239,682	239,682				239,682	239,682	348,000	0001	42,000
XB	53	2,226,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	04/30/2025	NYX 969500RNVVIEHIDOUC51	02/13/2025	2.2500	2.2900	438,039	438,039				438,039	438,039	636,000	0001	42,000
CL	110	110,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	04/22/2025	NYX 969500RNVVIEHIDOUC51	02/14/2025	69.2800	71.4800	870,294	870,294				870,294	870,294	842,131	0001	1,000
CL	189	189,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	04/22/2025	NYX 969500RNVVIEHIDOUC51	03/17/2025	69.3900	71.4800	1,495,324	1,495,324				1,495,324	1,495,324	1,446,935	0001	1,000
DM	36	180	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/17/2025	41,957.3600	42,259.0000	302,414	302,414				302,414	302,414	374,400	0001	5
DM	38	190	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/19/2025	42,064.7100	42,259.0000	319,215	319,215				319,215	319,215	395,200	0001	5
DM	23	115	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/17/2025	42,003.8700	42,259.0000	193,209	193,209				193,209	193,209	239,200	0001	5
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL0OF39	09/20/2024	96.2900	96.2500	94	94				94	94	465	0001	2,500
LL	42	1,050	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	COMEX LCZ7XYGSLJUHFXXNXD88	02/13/2025	2,004.3600	2,004.0400	(2,929,494)	(2,929,494)				(2,929,494)	(2,929,494)	156,068	0001	25
LL	23	575	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	COMEX LCZ7XYGSLJUHFXXNXD88	02/18/2025	2,009.0000	2,004.0400	(1,604,247)	(1,604,247)				(1,604,247)	(1,604,247)	85,466	0001	25
LN	57	342	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Met 213800NB8G5VRT1DXC91	02/12/2025	15,714.5200	15,820.3600	486,555	486,555				486,555	486,555	440,040	0001	6
LN	33	198	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Met 213800NB8G5VRT1DXC91	02/12/2025	15,735.7500	15,820.3600	281,690	281,690				281,690	281,690	254,760	0001	6
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL0OF39	03/22/2024	96.4500	96.4200	94	94				94	94	465	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL0OF39	01/23/2025	96.2200	96.4200	2,343	2,343				2,343	2,343	11,631	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL0OF39	12/09/2024	96.4500	96.4200	94	94				94	94	465	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	03/07/2025	96.4300	96.5800	375	375				375	375	1,861	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.5000	96.5800	187	187				187	187	931	0001	2,500
S3	88	220,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2400	96.5800	8,248	8,248				8,248	8,248	40,942	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2100	96.5800	281	281				281	281	1,396	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.6100	96.5800	94	94				94	94	465	0001	2,500
TU	193	386,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3300	103.5900	56,170	56,170				56,170	56,170	231,600	0001	2,000
TU	62	124,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	451	451				451	451	74,400	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3400	103.5900	15	15				15	15	2,400	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3400	103.5900	15	15				15	15	2,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	66	66				66	66	10,800	0001	2,000
TU	12	24,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/27/2025	103.3500	103.5900	87	87				87	87	14,400	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/27/2025	103.3200	103.5900	29	29				29	29	4,800	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	15	15				15	15	2,400	0001	2,000
TU	22	44,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	160	160				160	160	26,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	51	51				51	51	8,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	21	42,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/25/2025	103.1600	103.5900	6,112	6,112				6,112	6,112	25,200	0001	2,000
TU	50	100,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/25/2025	103.1600	103.5900	14,552	14,552				14,552	14,552	60,000	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	03/07/2025	103.4100	103.5900	7	7				7	7	1,200	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/27/2025	103.3600	103.5900	44	44				44	44	7,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	29	29				29	29	4,800	0001	2,000
TU	22	44,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	160	160				160	160	26,400	0001	2,000
TU	21	42,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	153	153				153	153	25,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q20BFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/27/2025	103.3400	103.5900	7	7				7	7	1,200	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	22	22				22	22	3,600	0001	2,000
TU	23	46,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	167	167				167	167	27,600	0001	2,000
TU	53	106,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3400	103.5900	386	386				386	386	63,600	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	1,200	0001	2,000
TU	21	42,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	153	153				153	153	25,200	0001	2,000
TU	50	100,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	03/04/2025	103.3300	103.5900	14,552	14,552				14,552	14,552	60,000	0001	2,000
CO	123	123,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	05/30/2025	IPE 549300UF4R84F48NCH34	03/17/2025	70.0700	73.9700	742,920	742,920				742,920	742,920	1,276,740	0001	1,000
CO	211	211,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	05/30/2025	IPE 549300UF4R84F48NCH34	03/12/2025	70.0100	73.9700	1,274,440	1,274,440				1,274,440	1,274,440	2,190,180	0001	1,000
LA	84	2,100	LME Alum	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Met 213800NB8G5VRT1DXC91	02/12/2025	2,641.5400	2,529.4200	324,698	324,698				324,698	324,698	325,030	0001	25
LA	144	3,600	LME Alum	Fixed Annuity Hedge	N/A	Commodity	05/19/2025	London Met 213800NB8G5VRT1DXC91	02/12/2025	2,641.4200	2,529.4200	556,625	556,625				556,625	556,625	557,194	0001	25
NG	322	3,220,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	04/28/2025	NYX 969500RNVVIEHIDOUC51	03/13/2025	3.9500	4.1200	1,226,729	1,226,729				1,226,729	1,226,729	1,784,202	0001	10,000
NG	561	5,610,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	04/28/2025	NYX 969500RNVVIEHIDOUC51	02/18/2025	3.9400	4.1200	2,137,251	2,137,251				2,137,251	2,137,251	3,108,501	0001	10,000
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5800	96.5500	375	375				375	375	1,861	0001	2,500
S3	70	175,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2100	96.5500	6,561	6,561				6,561	6,561	32,568	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1600	96.5500	187	187				187	187	931	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	96.5600	375	375				375	375	1,861	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4300	96.5600	281	281				281	281	1,396	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.5900	96.5600	94	94				94	94	465	0001	2,500
S3	107	267,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.2600	96.5600	10,028	10,028				10,028	10,028	49,782	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	96.5600	187	187				187	187	931	0001	2,500
ES	25	1,250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,735.6400	5,653.2500	11,895	11,895				11,895	11,895	365,000	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,766.3900	5,653.2500	1,903	1,903				1,903	1,903	58,400	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/25/2025	5,779.6300	5,653.2500	952	952				952	952	29,200	0001	50
ES	13	650	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/24/2025	5,713.1600	5,653.2500	6,185	6,185				6,185	6,185	189,800	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												80,121,705	80,121,705				80,121,705	80,121,705	92,059,457	XXX	XXX
1579999999. Subtotal - Long Futures												80,121,705	80,121,705				80,121,705	80,121,705	92,059,457	XXX	XXX
DM	4	20	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/18/2025	42,547.7500	42,259.0000	33,602	33,602				33,602	33,602	(41,600)	0001	5
DM	4	20	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/28/2025	41,767.0000	42,259.0000	33,602	33,602				33,602	33,602	(41,600)	0001	5
DM	15	75	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/18/2025	41,820.2700	42,259.0000	126,006	126,006				126,006	126,006	(156,000)	0001	5
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,670.0000	5,653.2500	476	476				476	476	(14,600)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/28/2025	5,623.2500	5,653.2500	952	952				952	952	(29,200)	0001	50
ES	4	200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/24/2025	5,707.8500	5,653.2500	1,903	1,903				1,903	1,903	(58,400)	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,732.6500	5,653.2500	3,806	3,806				3,806	3,806	(116,800)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,670.0000	5,653.2500	476	476				476	476	(14,600)	0001	50
ES	571	28,550	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,694.4400	5,653.2500	271,673	271,673				271,673	271,673	(8,336,600)	0001	50
ES	13	650	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,681.6800	5,653.2500	6,185	6,185				6,185	6,185	(189,800)	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/26/2025	5,668.5000	5,653.2500	1,427	1,427				1,427	1,427	(43,800)	0001	50
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,747.0500	5,653.2500	2,379	2,379				2,379	2,379	(73,000)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,720.0000	5,653.2500	476	476				476	476	(14,600)	0001	50
ES	10	500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,676.2600	5,653.2500	4,758	4,758				4,758	4,758	(146,000)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,714.5000	5,653.2500	952	952				952	952	(29,200)	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/28/2025	5,684.0800	5,653.2500	1,427	1,427				1,427	1,427	(43,800)	0001	50
ES	7	350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,695.9000	5,653.2500	3,330	3,330				3,330	3,330	(102,200)	0001	50
ES	15	750	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/28/2025	5,682.6500	5,653.2500	7,137	7,137				7,137	7,137	(219,000)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,710.2500	5,653.2500	476	476				476	476	(14,600)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/26/2025	5,745.8800	5,653.2500	952	952				952	952	(29,200)	0001	50
ES	80	4,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,680.8800	5,653.2500	38,063	38,063				38,063	38,063	(1,168,000)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	6	300	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/28/2025	5,666.7300	5,653.2500	2,855	2,855				2,855	2,855	(87,600)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,692.3000	5,653.2500	476	476				476	476	(14,600)	0001	50
ES	7	350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,697.6900	5,653.2500	3,330	3,330				3,330	3,330	(102,200)	0001	50
ES	29	1,450	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,737.3700	5,653.2500	13,798	13,798				13,798	13,798	(423,400)	0001	50
ES	45	2,250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,694.5700	5,653.2500	21,410	21,410				21,410	21,410	(657,000)	0001	50
ES	7	350	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,659.4800	5,653.2500	3,330	3,330				3,330	3,330	(102,200)	0001	50
ES	18	900	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,694.8800	5,653.2500	8,564	8,564				8,564	8,564	(262,800)	0001	50
ES	28	1,400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/28/2025	5,689.8600	5,653.2500	13,322	13,322				13,322	13,322	(408,800)	0001	50
ES	8	400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,685.9500	5,653.2500	3,806	3,806				3,806	3,806	(116,800)	0001	50
ES	10	500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,705.9400	5,653.2500	4,758	4,758				4,758	4,758	(146,000)	0001	50
ES	3	150	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	5,647.0000	5,653.2500	1,427	1,427				1,427	1,427	(43,800)	0001	50
ES	20	1,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,683.5500	5,653.2500	9,516	9,516				9,516	9,516	(292,000)	0001	50
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/18/2025	5,632.6000	5,653.2500	2,379	2,379				2,379	2,379	(73,000)	0001	50
ES	10	500	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,736.3000	5,653.2500	4,758	4,758				4,758	4,758	(146,000)	0001	50
ES	56	2,800	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,710.7000	5,653.2500	26,644	26,644				26,644	26,644	(817,600)	0001	50
ES	44	2,200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,725.6500	5,653.2500	20,935	20,935				20,935	20,935	(642,400)	0001	50
FV	3	3,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	107.7000	108.1600	638	638				638	638	(4,500)	0001	1,000
FV	73	73,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	03/07/2025	107.6500	108.1600	15,515	15,515				15,515	15,515	(109,500)	0001	1,000
FV	4	4,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/27/2025	107.5900	108.1600	850	850				850	850	(6,000)	0001	1,000
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/18/2025	2,496.2300	2,416.3000	6,393	6,393				6,393	6,393	(12,879)	0001	50
MF	4	200	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/25/2025	2,476.9500	2,416.3000	8,524	8,524				8,524	8,524	(17,172)	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/25/2025	2,488.9000	2,416.3000	2,131	2,131				2,131	2,131	(4,293)	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CBOT 549300EX04Q2QBFQTQ27	03/18/2025	2,510.9000	2,416.3000	2,131	2,131				2,131	2,131	(4,293)	0001	50
NQ	1	20	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/25/2025	20,489.5000	19,439.5000	29,660	29,660				29,660	29,660	(22,200)	0001	20
NQ	1	20	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/25/2025	20,489.5000	19,439.5000	29,660	29,660				29,660	29,660	(22,200)	0001	20
NQ	2	40	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	19,449.1300	19,439.5000	59,320	59,320				59,320	59,320	(44,400)	0001	20
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/25/2025	2,069.7000	2,027.1000	10,374	10,374				10,374	10,374	(15,200)	0001	50
RT	35	1,750	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	2,065.6400	2,027.1000	181,542	181,542				181,542	181,542	(266,000)	0001	50
RT	5	250	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/28/2025	2,067.5600	2,027.1000	25,935	25,935				25,935	25,935	(38,000)	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	2,027.0000	2,027.1000	5,187	5,187				5,187	5,187	(7,600)	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.7000	95.6900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.7200	95.6900	94	94				94	94	(465)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.7200	95.6900	937	937				937	937	(4,653)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.7300	95.6900	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.7000	95.6900	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.7200	95.6900	187	187				187	187	(931)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.7200	95.6900	656	656				656	656	(3,257)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	95.7200	95.6900	750	750				750	750	(3,722)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.7200	95.6900	750	750				750	750	(3,722)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.7000	95.6900	94	94				94	94	(465)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	95.7200	95.6900	469	469				469	469	(2,326)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.7700	95.6900	94	94				94	94	(465)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2024	95.7700	95.6900	5,717	5,717				5,717	5,717	(28,380)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.7200	95.6900	94	94				94	94	(465)	0001	2,500
S3	180	450,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/03/2024	95.7200	95.6900	16,870	16,870				16,870	16,870	(83,745)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.7700	95.6900	562	562				562	562	(2,792)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.7200	95.6900	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.6900	95.6900	844	844				844	844	(4,187)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	95.7200	95.6900	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.7000	95.6900	1,500	1,500				1,500	1,500	(7,444)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.7200	95.6900	1,406	1,406				1,406	1,406	(6,979)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	95.7500	95.6900	4,686	4,686				4,686	4,686	(23,263)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.7400	95.6900	1,500	1,500				1,500	1,500	(7,444)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.7200	95.6900	94	94				94	94	(465)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.7000	95.6900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.7700	95.6900	94	94				94	94	(465)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.6900	95.6900	375	375				375	375	(1,861)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/03/2024	95.7200	95.6900	4,218	4,218				4,218	4,218	(20,936)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.7300	95.6900	187	187				187	187	(931)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.7200	95.6900	281	281				281	281	(1,396)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.7200	95.6900	656	656				656	656	(3,257)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.7200	95.6900	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4900	96.5000	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4900	96.5000	94	94				94	94	(465)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.2800	96.5000	750	750				750	750	(3,722)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4000	96.5000	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4900	96.5000	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4900	96.5000	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4500	96.5000	187	187				187	187	(931)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.0300	96.5000	3,749	3,749				3,749	3,749	(18,610)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.2600	96.5000	1,687	1,687				1,687	1,687	(8,375)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0800	96.5000	2,812	2,812				2,812	2,812	(13,958)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0300	96.5000	2,624	2,624				2,624	2,624	(13,027)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.4100	96.5000	187	187				187	187	(931)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3000	96.5000	4,592	4,592				4,592	4,592	(22,797)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.1000	96.5000	2,905	2,905				2,905	2,905	(14,423)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4000	96.5000	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5300	96.5000	94	94				94	94	(465)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2600	96.5000	656	656				656	656	(3,257)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5300	96.5000	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5300	96.5000	187	187				187	187	(931)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.0300	96.5000	1,500	1,500				1,500	1,500	(7,444)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5300	96.5000	94	94				94	94	(465)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.0300	96.5000	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.2100	96.5000	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2023	96.4000	96.5000	375	375				375	375	(1,861)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.0300	96.5000	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1800	96.5000	2,156	2,156				2,156	2,156	(10,701)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5300	96.5000	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5300	96.5000	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.4100	96.5000	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5800	96.5500	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5800	96.5500	94	94				94	94	(465)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9600	96.5500	1,593	1,593				1,593	1,593	(7,909)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/24/2024	95.9600	96.5500	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.3700	96.5500	375	375				375	375	(1,861)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5500	96.5500	94	94				94	94	(465)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.9600	96.5500	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5800	96.5500	562	562				562	562	(2,792)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5500	96.5500	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5500	96.5500	94	94				94	94	(465)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	96.5500	124,058	124,058				124,058	124,058	(148,880)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/18/2023	96.5800	96.5500	7,498	7,498				7,498	7,498	(37,220)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5500	96.5500	94	94				94	94	(465)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2500	96.5500	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.9600	96.5500	2,343	2,343				2,343	2,343	(11,631)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5500	96.5500	187	187				187	187	(931)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/20/2024	95.9600	96.5500	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5500	96.5500	94	94				94	94	(465)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/18/2023	96.5800	96.5500	1,874	1,874				1,874	1,874	(9,305)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	96.5500	31,014	31,014				31,014	31,014	(37,220)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.8800	96.4200	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.0600	96.4200	844	844				844	844	(4,187)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1500	96.4200	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4500	96.4200	94	94				94	94	(465)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	95.8800	96.4200	469	469				469	469	(2,326)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.8800	96.4200	2,062	2,062				2,062	2,062	(10,236)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2400	96.4200	375	375				375	375	(1,861)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.8800	96.4200	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4500	96.4200	94	94				94	94	(465)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.8800	96.4200	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4500	96.4200	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3200	96.2900	94	94				94	94	(465)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.8000	96.2900	1,781	1,781				1,781	1,781	(8,840)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.8000	96.2900	187	187				187	187	(931)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.1400	96.2900	281	281				281	281	(1,396)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.0300	96.2900	844	844				844	844	(4,187)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9700	96.2900	562	562				562	562	(2,792)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.3200	96.2900	1,593	1,593				1,593	1,593	(7,909)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3200	96.2900	281	281				281	281	(1,396)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.0500	96.2900	281	281				281	281	(1,396)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2900	96.2900	94	94				94	94	(465)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.8000	96.2900	844	844				844	844	(4,187)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.3200	96.2900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9000	95.9200	94	94				94	94	(465)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9100	95.9200	469	469				469	469	(2,326)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9300	95.9200	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	95.9200	95.9200	94	94				94	94	(465)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0800	95.9200	15,507	15,507				15,507	15,507	(18,610)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	469	469				469	469	(2,326)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	95.9200	95.9200	94	94				94	94	(465)	0001	2,500
S3	47	117,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2023	95.9000	95.9200	4,405	4,405				4,405	4,405	(21,867)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9200	95.9200	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	95.9400	95.9200	94	94				94	94	(465)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9000	95.9200	1,687	1,687				1,687	1,687	(8,375)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9200	95.9200	375	375				375	375	(1,861)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9600	95.9200	94	94				94	94	(465)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	95.9300	95.9200	1,500	1,500				1,500	1,500	(7,444)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9000	95.9200	1,593	1,593				1,593	1,593	(7,909)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.9500	95.9200	2,531	2,531				2,531	2,531	(12,562)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/10/2024	95.9700	95.9200	1,031	1,031				1,031	1,031	(5,118)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	95.9400	95.9200	3,843	3,843				3,843	3,843	(19,075)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9000	95.9200	562	562				562	562	(2,792)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0800	95.9200	62,029	62,029				62,029	62,029	(74,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.9600	95.9200	94	94				94	94	(465)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.9000	95.9200	4,780	4,780				4,780	4,780	(23,728)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9100	95.9200	375	375				375	375	(1,861)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2023	95.9000	95.9200	750	750				750	750	(3,722)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9600	95.9200	94	94				94	94	(465)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9000	95.9200	750	750				750	750	(3,722)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.9300	95.9200	656	656				656	656	(3,257)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	95.9700	95.9200	187	187				187	187	(931)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9000	95.9200	1,031	1,031				1,031	1,031	(5,118)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9000	95.9200	937	937				937	937	(4,653)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.9600	95.9200	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9600	95.9200	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5900	96.5600	187	187				187	187	(931)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.0200	96.5600	1,968	1,968				1,968	1,968	(9,770)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5900	96.5600	94	94				94	94	(465)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0200	96.5600	2,062	2,062				2,062	2,062	(10,236)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	96.5600	375	375				375	375	(1,861)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.0200	96.5600	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1500	96.5600	937	937				937	937	(4,653)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0200	96.5600	187	187				187	187	(931)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.2900	96.5600	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2900	96.5600	375	375				375	375	(1,861)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5900	96.5600	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0200	96.5600	94	94				94	94	(465)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0800	96.5600	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/10/2024	96.3200	96.5600	3,468	3,468				3,468	3,468	(17,214)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.0200	96.5600	1,312	1,312				1,312	1,312	(6,514)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1500	96.5600	1,874	1,874				1,874	1,874	(9,305)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.0200	96.5600	2,718	2,718				2,718	2,718	(13,492)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4600	96.5600	656	656				656	656	(3,257)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4900	96.5600	187	187				187	187	(931)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.0200	96.5600	3,374	3,374				3,374	3,374	(16,749)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2200	96.5600	469	469				469	469	(2,326)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	11/15/2023	95.9400	96.5200	3,843	3,843				3,843	3,843	(19,075)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2300	96.5200	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.0800	96.5200	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9400	96.5200	375	375				375	375	(1,861)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.9400	96.5200	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3400	96.5200	375	375				375	375	(1,861)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1300	96.5200	1,687	1,687				1,687	1,687	(8,375)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.5500	96.5200	94	94				94	94	(465)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/24/2024	95.9400	96.5200	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5500	96.5200	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4200	96.3800	187	187				187	187	(931)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.8600	96.3800	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4200	96.3800	94	94				94	94	(465)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.8600	96.3800	1,031	1,031				1,031	1,031	(5,118)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2100	96.3800	375	375				375	375	(1,861)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	95.8600	96.3800	1,593	1,593				1,593	1,593	(7,909)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	95.6600	96.3800	375	375				375	375	(1,861)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4200	96.3800	94	94				94	94	(465)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0400	96.3800	469	469				469	469	(2,326)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	95.8600	96.3800	844	844				844	844	(4,187)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9900	96.3800	2,718	2,718				2,718	2,718	(13,492)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2900	96.2500	94	94				94	94	(465)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.7800	96.2500	562	562				562	562	(2,792)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0200	96.2500	562	562				562	562	(2,792)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.2900	96.2500	281	281				281	281	(1,396)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.2900	96.2500	2,531	2,531				2,531	2,531	(12,562)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.8600	96.2500	656	656				656	656	(3,257)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.0000	96.2500	750	750				750	750	(3,722)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1100	96.2500	281	281				281	281	(1,396)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.7800	96.2500	1,687	1,687				1,687	1,687	(8,375)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2900	96.2500	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2000	96.1900	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2300	96.1900	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.9800	96.1900	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.0500	96.1900	2,156	2,156				2,156	2,156	(10,701)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9800	96.1900	281	281				281	281	(1,396)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/27/2023	96.2000	96.1900	375	375				375	375	(1,861)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.1000	96.1900	1,406	1,406				1,406	1,406	(6,979)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	95.9800	96.1900	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.2300	96.1900	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2000	96.1900	94	94				94	94	(465)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/12/2023	95.9800	96.1900	2,062	2,062				2,062	2,062	(10,236)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.1000	96.1900	937	937				937	937	(4,653)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.9000	96.1900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.2000	96.1900	469	469				469	469	(2,326)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/30/2023	96.0200	96.1900	2,624	2,624				2,624	2,624	(13,027)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.1900	1,874	1,874				1,874	1,874	(9,305)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0900	96.1900	2,812	2,812				2,812	2,812	(13,958)	0001	2,500
S3	64	160,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.1200	96.1900	5,998	5,998				5,998	5,998	(29,776)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9800	96.1900	375	375				375	375	(1,861)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	95.9800	96.1900	3,843	3,843				3,843	3,843	(19,075)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3500	96.1900	124,058	124,058				124,058	124,058	(148,880)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0300	96.1900	4,592	4,592				4,592	4,592	(22,797)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2000	96.1900	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2300	96.1900	187	187				187	187	(931)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9000	96.1900	281	281				281	281	(1,396)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9600	96.1900	1,031	1,031				1,031	1,031	(5,118)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.2000	96.1900	281	281				281	281	(1,396)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2000	96.1900	187	187				187	187	(931)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9800	96.1900	281	281				281	281	(1,396)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1300	96.1900	562	562				562	562	(2,792)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.1300	96.1900	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9800	96.1900	375	375				375	375	(1,861)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.0800	96.1900	281	281				281	281	(1,396)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/26/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.0500	96.1900	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3500	96.1900	31,014	31,014				31,014	31,014	(37,220)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2000	96.1900	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2300	96.1900	94	94				94	94	(465)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5000	96.5800	375	375				375	375	(1,861)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.2100	96.5800	187	187				187	187	(931)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.0000	96.5800	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.0100	96.5800	1,500	1,500				1,500	1,500	(7,444)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3500	96.5800	2,062	2,062				2,062	2,062	(10,236)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2100	96.5800	750	750				750	750	(3,722)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1400	96.5800	1,312	1,312				1,312	1,312	(6,514)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1100	96.5800	2,718	2,718				2,718	2,718	(13,492)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.2900	96.5800	844	844				844	844	(4,187)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.6100	96.5800	94	94				94	94	(465)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1300	96.5800	469	469				469	469	(2,326)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.0000	96.5800	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.6100	96.5800	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.6100	96.5800	94	94				94	94	(465)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.0000	96.5800	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2900	96.5800	562	562				562	562	(2,792)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4300	96.5800	375	375				375	375	(1,861)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.0000	96.5800	1,874	1,874				1,874	1,874	(9,305)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0000	96.5800	1,968	1,968				1,968	1,968	(9,770)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6100	96.5800	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6100	96.5800	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5200	96.4900	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.5200	96.4900	94	94				94	94	(465)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.9200	96.4900	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.9200	96.4900	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.3000	96.4900	844	844				844	844	(4,187)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5200	96.4900	94	94				94	94	(465)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.9200	96.4900	2,999	2,999				2,999	2,999	(14,888)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.9200	96.4900	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.5200	96.4900	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.5200	96.4900	281	281				281	281	(1,396)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2000	96.4900	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9200	96.4900	1,593	1,593				1,593	1,593	(7,909)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9200	96.4900	3,561	3,561				3,561	3,561	(17,680)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3900	96.3500	187	187				187	187	(931)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.8400	96.3500	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2400	96.3500	281	281				281	281	(1,396)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.1000	96.3500	844	844				844	844	(4,187)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3900	96.3500	94	94				94	94	(465)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.8400	96.3500	656	656				656	656	(3,257)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.0100	96.3500	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.3900	96.3500	281	281				281	281	(1,396)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.1000	96.3500	937	937				937	937	(4,653)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.0100	96.3500	1,874	1,874				1,874	1,874	(9,305)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3500	96.3500	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.2500	96.2100	94	94				94	94	(465)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.2100	1,406	1,406				1,406	1,406	(6,979)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0800	96.2100	375	375				375	375	(1,861)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.8400	96.2100	187	187				187	187	(931)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.7600	96.2100	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.8500	96.2100	844	844				844	844	(4,187)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.2500	96.2100	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.2500	96.2100	281	281				281	281	(1,396)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9800	96.2100	469	469				469	469	(2,326)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.9800	96.2100	469	469				469	469	(2,326)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.2500	96.2100	94	94				94	94	(465)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.2400	96.3800	375	375				375	375	(1,861)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1100	96.3800	281	281				281	281	(1,396)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2400	96.3800	937	937				937	937	(4,653)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1700	96.3800	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0200	96.3800	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4100	96.3800	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3300	96.3800	94	94				94	94	(465)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5300	96.3800	31,014	31,014				31,014	31,014	(37,220)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1700	96.3800	187	187				187	187	(931)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0200	96.3800	4,124	4,124				4,124	4,124	(20,471)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.0400	96.3800	750	750				750	750	(3,722)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3300	96.3800	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2100	96.3800	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3300	96.3800	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.1200	96.3800	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3600	96.3800	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9200	96.3800	187	187				187	187	(931)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1200	96.3800	750	750				750	750	(3,722)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.3500	96.3800	187	187				187	187	(931)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.0200	96.3800	2,531	2,531				2,531	2,531	(12,562)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.0700	96.3800	3,561	3,561				3,561	3,561	(17,680)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2000	96.3800	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	55	137,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.2300	96.3800	5,155	5,155				5,155	5,155	(25,589)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2200	96.3800	281	281				281	281	(1,396)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.0200	96.3800	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5300	96.3800	124,058	124,058				124,058	124,058	(148,880)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4100	96.3800	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3300	96.3800	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4100	96.3800	187	187				187	187	(931)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/27/2023	96.2000	96.3800	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1200	96.3800	750	750				750	750	(3,722)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1800	96.3800	1,312	1,312				1,312	1,312	(6,514)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.0200	96.3800	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4100	96.3800	94	94				94	94	(465)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.3300	96.3800	375	375				375	375	(1,861)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0200	96.3800	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.1400	96.3800	2,156	2,156				2,156	2,156	(10,701)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4100	96.3800	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.3300	96.3800	94	94				94	94	(465)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.3200	96.3800	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4100	96.3800	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6000	96.5700	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6000	96.5700	94	94				94	94	(465)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/26/2024	95.9800	96.5700	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/25/2024	95.9800	96.5700	1,781	1,781				1,781	1,781	(8,840)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.4100	96.5700	375	375				375	375	(1,861)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.9800	96.5700	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/12/2025	96.2100	96.5700	281	281				281	281	(1,396)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.2000	96.5700	281	281				281	281	(1,396)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.2700	96.5700	1,031	1,031				1,031	1,031	(5,118)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.6000	96.5700	94	94				94	94	(465)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7200	96.5700	62,029	62,029				62,029	62,029	(74,440)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1000	96.5700	1,031	1,031				1,031	1,031	(5,118)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2600	96.5700	937	937				937	937	(4,653)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2100	96.5700	375	375				375	375	(1,861)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0500	96.5700	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.0900	96.5700	2,624	2,624				2,624	2,624	(13,027)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.9800	96.5700	937	937				937	937	(4,653)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1900	96.5700	187	187				187	187	(931)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.9800	96.5700	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7200	96.5700	15,507	15,507				15,507	15,507	(18,610)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2700	96.5700	187	187				187	187	(931)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	95.9000	96.4500	3,280	3,280				3,280	3,280	(16,284)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.1700	96.4500	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.9000	96.4500	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.9000	96.4500	469	469				469	469	(2,326)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9000	96.4500	2,249	2,249				2,249	2,249	(11,166)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2800	96.4500	375	375				375	375	(1,861)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9000	96.4500	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.9000	96.4500	1,968	1,968				1,968	1,968	(9,770)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4900	96.4500	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4900	96.4500	187	187				187	187	(931)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3200	96.3200	187	187				187	187	(931)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.8200	96.3200	1,781	1,781				1,781	1,781	(8,840)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0700	96.3200	562	562				562	562	(2,792)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3600	96.3200	281	281				281	281	(1,396)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9900	96.3200	1,500	1,500				1,500	1,500	(7,444)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3600	96.3200	1,687	1,687				1,687	1,687	(8,375)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/14/2025	95.6400	96.3200	656	656				656	656	(3,257)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3600	96.3200	187	187				187	187	(931)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2700	96.3200	281	281				281	281	(1,396)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0700	96.3200	562	562				562	562	(2,792)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.8200	96.3200	1,218	1,218				1,218	1,218	(6,048)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	95.8200	96.3200	187	187				187	187	(931)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	187	187				187	187	(931)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	281	281				281	281	(1,396)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	281	281				281	281	(1,396)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	562	562				562	562	(2,792)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	3,468	3,468				3,468	3,468	(17,214)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	1,031	1,031				1,031	1,031	(5,118)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	94	94				94	94	(465)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	187	187				187	187	(931)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	1,125	1,125				1,125	1,125	(5,583)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.1800	94	94				94	94	(465)	0001	2,500
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	(1,200)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	(1,200)	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	51	51				51	51	(8,400)	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	44	44				44	44	(7,200)	0001	2,000
TU	20	40,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	146	146				146	146	(24,000)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	7	7				7	7	(1,200)	0001	2,000
TU	8	16,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	58	58				58	58	(9,600)	0001	2,000
TU	230	460,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	05/30/2025	CBOT 549300EX04Q2QBFQTQ27	02/26/2025	103.3500	103.5900	1,674	1,674				1,674	1,674	(276,000)	0001	2,000
UX	9	9,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CBOE 254900099JPIWCP8RH13	03/04/2025	19.6700	20.3900	34,543	34,543				34,543	34,543	(26,100)	0001	1,000
UX	5	5,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CBOE 254900099JPIWCP8RH13	03/04/2025	19.5800	20.3900	19,191	19,191				19,191	19,191	(14,500)	0001	1,000
UX	6	6,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CBOE 254900099JPIWCP8RH13	03/04/2025	20.0700	20.3900	23,029	23,029				23,029	23,029	(17,400)	0001	1,000
VG	5	50	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/27/2025	5,242.6000	5,189.0000	16,452	16,452				16,452	16,452	(18,639)	0001	10
VG	36	360	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	Eurex 529900LN3S50JPU47S06	03/21/2025	5,272.5000	5,189.0000	118,453	118,453				118,453	118,453	(134,201)	0001	10
ES	5	250	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/31/2025	5,758.4000	5,653.2500	2,379	2,379				2,379	2,379	(73,000)	0001	50
ES	2	100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/21/2025	5,665.0000	5,653.2500	952	952				952	952	(29,200)	0001	50
ES	1	50	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,713.0000	5,653.2500	476	476				476	476	(14,600)	0001	50
ES	22	1,100	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2025	CME SNZ20JLFK8MNNCL00F39	03/20/2025	5,710.2300	5,653.2500	10,467	10,467				10,467	10,467	(321,200)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												2,302,302	2,302,302				2,302,302	2,302,302	(19,475,175)	XXX	XXX
1649999999. Subtotal - Short Futures												2,302,302	2,302,302				2,302,302	2,302,302	(19,475,175)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												82,424,007	82,424,007				82,424,007	82,424,007	72,584,281	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												82,424,007	82,424,007				82,424,007	82,424,007	72,584,281	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	79,304,441	3,119,566	82,424,007
Total Net Cash Deposits	79,304,441	3,119,566	82,424,007

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		86,957,748	(4,533,741)	86,957,748	86,957,748	(4,533,741)	86,957,748	72,584,281	72,584,281
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	294,665,000		323,876,508	(12,577,785)	16,633,723	314,446,011	(16,906,070)	2,874,940	74,170,718	74,170,718
BANK OF MONTREAL	549300I47C63MPGNXE075	Y	Y	7,910,000		8,251,618	(5,444,680)		8,798,939	(4,446,301)		8,906,668	3,803,606
BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	Y	Y	606,775,766		406,160,571	(112,238,486)		759,773,811	(181,494,735)		69,803,611	
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y	791,221,907		692,953,454	(164,372,839)		990,854,624	(207,722,527)		131,449,167	
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	Y	Y	213,080,000		161,858,278	(8,614,152)		220,122,614	(8,880,538)		29,642,465	
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	227,980,000		223,384,131	(29,963,146)		272,382,582	(36,847,508)	7,555,074	474,375,231	439,816,216
CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	Y	Y	22,940,000		23,855,038	(24,073,528)		44,759,102	(39,758,793)		180,894,330	157,735,839
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			94,583,690	(219,761,623)		101,501,328	(269,278,055)		90,445,152	
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	Y	Y			4,982,142	(12,275,110)		6,796,196	(8,917,235)		12,925,304	5,632,336
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	17,670,000		17,870,269		200,269	18,046,557		376,557	385,243	385,243
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	204,000,000		136,358,473			202,706,132			31,850,479	
JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	44,410,000		40,831,743	(32,741,750)		63,581,503	(30,514,530)		18,848,126	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y							(478,914)		171,975	171,975
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y			26,183,580	(9,951,671)	16,231,909	40,838,169	(27,713,091)	13,125,077	34,062,904	34,062,904
MIZUHO MARKETS AMERICAS LLC	549300Y6K4T3QBM4LN29	Y	Y			7,686,164	(11,889,017)		7,033,959	(10,652,968)		833,828	
MORGAN STANLEY	IGJSJL3JD5P3O16NJZ34	Y	Y	320,624,028		250,493,756	(43,054,739)		277,165,068	(40,796,918)		143,709,216	143,709,216
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	21,780,000									
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y	3,680,000		718,801	(494,093)		2,215,949	(457,005)		684,147	
ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	154,150,000		220,967,735	(151,293,785)		306,307,865	(156,126,220)		37,917,276	
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Y	Y	1,044,468,317		1,069,512,988	(112,135,277)		1,148,449,694	(115,809,417)		52,917,606	
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Y	Y	161,179,000		118,348,682	(1,295,590)		164,403,901	(1,295,590)	1,929,311	10,903,344	
UBS AG	549300SZJ9VS8SGXAN81	Y	Y	89,800,000		65,254,565	(1,012,008)		91,299,247	(1,012,008)	487,238	7,655,662	
WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	Y	Y			15,484,169	(21,693,924)		27,671,934	(21,244,625)	6,427,309	14,623,503	8,413,748
0299999999. Total NAIC 1 Designation				4,226,334,018		3,909,616,356	(974,883,203)	33,065,901	5,069,155,185	(1,180,353,047)	32,775,508	1,427,175,955	867,901,803
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						809,402	(6,189,151)		67,488,523	(142,429,203)		104,413,904	99,034,155
0999999999 - Gross Totals				4,226,334,018		3,997,383,506	(985,606,095)	120,023,649	5,223,601,456	(1,327,315,991)	119,733,257	1,604,174,140	1,039,520,239
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						3,997,383,506	(985,606,095)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	175,790,000	175,790,000	175,790,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	11,490,000	11,490,000	11,490,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	550,000	550,000	550,000		V
MIZUHO MARKETS AMERICAS LLC 549300Y6K4T3OBM4LN29	Cash		Cash	3,350,000	3,350,000	3,350,000		V
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	520,000	520,000	520,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZK0KX5T7XV54	Cash		Cash	251,487,907	251,487,907	251,487,907		IV
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	02079K-AF-4	Corporate	2,129,557	2,129,557	2,129,557	08/15/2050	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	10373Q-BK-5	Corporate	2,101,248	2,101,248	2,101,248	04/06/2027	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	18013R-AA-5	Corporate	432,741	432,741	432,741	01/01/2050	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	30231G-BM-3	Corporate	2,092,223	2,092,223	2,092,223	04/15/2051	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	66989H-AS-7	Corporate	2,127,486	2,127,486	2,127,486	08/14/2050	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	771196-BX-9	Corporate	2,123,259	2,123,259	2,123,259	12/13/2031	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	842434-CS-9	Corporate	789	789	789	01/15/2049	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	85855C-AA-8	Corporate	2,131,716	2,131,716	2,131,716	01/29/2027	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	931142-FE-8	Corporate	2,089,536	2,089,536	2,089,536	04/15/2053	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	002824-BG-4	Corporate	9,740,800	9,740,800	9,740,800	11/30/2036	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	00287Y-AQ-2	Corporate	9,985,600	9,985,600	9,985,600	05/14/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	023608-AQ-5	Corporate	15,076,800	15,076,800	15,076,800	01/15/2029	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	032654-AV-7	Corporate	13,631,628	13,631,628	13,631,628	10/01/2031	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	053332-AY-8	Corporate	9,992,900	9,992,900	9,992,900	04/15/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	101137-AZ-0	Corporate	11,933,280	11,933,280	11,933,280	06/01/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	110122-EE-4	Corporate	16,183,520	16,183,520	16,183,520	02/22/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	126650-CL-2	Corporate	9,968,100	9,968,100	9,968,100	07/20/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	210385-AB-6	Corporate	20,491,800	20,491,800	20,491,800	03/01/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	210385-AC-4	Corporate	16,457,371	16,457,371	16,457,371	03/01/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	210385-AD-2	Corporate	25,095,994	25,095,994	25,095,994	01/15/2034	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	25389J-AR-7	Corporate	7,841,280	7,841,280	7,841,280	08/15/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	29379V-CF-8	Corporate	10,175,344	10,175,344	10,175,344	01/31/2034	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	29717P-AV-9	Corporate	9,765,685	9,765,685	9,765,685	03/15/2032	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30040W-AU-2	Corporate	12,253,625	12,253,625	12,253,625	05/15/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30161N-BK-6	Corporate	688,596	688,596	688,596	03/15/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	30225V-AJ-6	Corporate	10,247,900	10,247,900	10,247,900	04/01/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	437076-CU-4	Corporate	37,014,430	37,014,430	37,014,430	04/30/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	458140-BT-6	Corporate	4,499,850	4,499,850	4,499,850	08/12/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	49177J-AF-9	Corporate	8,660,141	8,660,141	8,660,141	03/22/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	49271V-AF-7	Corporate	8,241,328	8,241,328	8,241,328	05/25/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	501044-DC-2	Corporate	9,909,100	9,909,100	9,909,100	02/01/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	502431-AP-4	Corporate	24,309,840	24,309,840	24,309,840	01/15/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	502431-AQ-2	Corporate	8,045,794	8,045,794	8,045,794	07/31/2033	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	532457-CE-6	Corporate	13,500,405	13,500,405	13,500,405	02/27/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	594918-BZ-6	Corporate	1,098,468	1,098,468	1,098,468	02/06/2037	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	63743H-FH-0	Corporate	7,998,720	7,998,720	7,998,720	03/13/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	65339K-AT-7	Corporate	7,832,400	7,832,400	7,832,400	05/01/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	68389X-BC-8	Corporate	14,962,350	14,962,350	14,962,350	05/15/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	742718-FY-0	Corporate	11,104,846	11,104,846	11,104,846	01/26/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	74340X-BN-0	Corporate	7,638,640	7,638,640	7,638,640	04/15/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	75513E-CH-2	Corporate	7,060,752	7,060,752	7,060,752	03/15/2027	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	785592-AU-0	Corporate	7,892,560	7,892,560	7,892,560	03/15/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	79466L-AL-8	Corporate	1,264	1,264	1,264	07/15/2051	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	828807-CV-7	Corporate	9,945,000	9,945,000	9,945,000	09/01/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	872540-AQ-2	Corporate	6,794,830	6,794,830	6,794,830	09/15/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	87264A-BR-5	Corporate	9,792,700	9,792,700	9,792,700	02/15/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	87612E-BL-9	Corporate	9,987,700	9,987,700	9,987,700	04/15/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	882508-BK-9	Corporate	7,649,760	7,649,760	7,649,760	09/15/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	893574-AH-6	Corporate	1,222,212	1,222,212	1,222,212	02/01/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	907818-EQ-7	Corporate	848	848	848	09/15/2037	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	907818-GE-2	Corporate	12,021,480	12,021,480	12,021,480	02/21/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	913017-DD-8	Corporate	9,968,900	9,968,900	9,968,900	08/16/2025	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	928563-AJ-4	Corporate	9,560,800	9,560,800	9,560,800	08/15/2026	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	928563-AK-1	Corporate	7,728,200	7,728,200	7,728,200	08/15/2028	I
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Corporate	92939U-AK-2	Corporate	19,996,200	19,996,200	19,996,200	01/09/2026	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-FC-2	Corporate	7,910,640	7,910,640	7,910,640	04/15/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	969457-CJ-7	Corporate	9,168,451	9,168,451	9,168,451	03/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	036752-AW-3	Corporate	9,025,046	9,025,046	9,025,046	10/15/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	10373Q-BK-5	Corporate	5,762,945	5,762,945	5,762,945	04/06/2027	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	10373Q-BW-9	Corporate	13,173,057	13,173,057	13,173,057	04/10/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AE-6	Corporate	12,831,872	12,831,872	12,831,872	10/01/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	29379V-CF-8	Corporate	5,850	5,850	5,850	01/31/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	30161N-BK-6	Corporate	19,414,393	19,414,393	19,414,393	03/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	58933Y-BK-0	Corporate	9,754,900	9,754,900	9,754,900	05/17/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	66765R-BR-6	Corporate	2,004,657	2,004,657	2,004,657	02/25/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	92939U-AM-8	Corporate	10,133,587	10,133,587	10,133,587	09/12/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	00440E-AV-9	Corporate	3,852,524	3,852,524	3,852,524	05/03/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	02079K-AF-4	Corporate	3,888,635	3,888,635	3,888,635	08/15/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	10373Q-BK-5	Corporate	983	983	983	04/06/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	14913U-AE-0	Corporate	3,866,250	3,866,250	3,866,250	01/08/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	37045X-DU-7	Corporate	3,834,159	3,834,159	3,834,159	04/07/2025	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	668138-AA-8	Corporate	279,767	279,767	279,767	09/30/2047	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	743756-AE-8	Corporate	751	751	751	10/01/2048	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	760759-BH-2	Corporate	1,976	1,976	1,976	12/15/2033	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	771196-BX-9	Corporate	3,877,108	3,877,108	3,877,108	12/13/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	89236T-LJ-2	Corporate	3,862,978	3,862,978	3,862,978	01/05/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	931142-FE-8	Corporate	3,816,015	3,816,015	3,816,015	04/15/2053	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	594918-BS-2	Corporate	4,410,568	4,410,568	4,410,568	08/08/2036	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	594918-BT-0	Corporate	3,204,680	3,204,680	3,204,680	08/08/2046	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	594918-BZ-6	Corporate	777,652	777,652	777,652	02/06/2037	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	594918-CA-0	Corporate	13,369,350	13,369,350	13,369,350	02/06/2047	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	842434-CS-9	Corporate	789	789	789	01/15/2049	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	02079K-AF-4	Corporate	985,906	985,906	985,906	08/15/2050	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	20030N-BG-5	Corporate	727,833	727,833	727,833	01/15/2043	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	24703T-AD-8	Corporate	7,234,229	7,234,229	7,234,229	06/15/2026	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	655844-AF-5	Corporate	1,334,025	1,334,025	1,334,025	05/01/2037	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	665789-BA-0	Corporate	1,549,960	1,549,960	1,549,960	09/01/2048	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	68233J-BR-4	Corporate	6,684,444	6,684,444	6,684,444	09/15/2049	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	74340X-CX-5	Corporate	7,460,880	7,460,880	7,460,880	03/15/2054	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	771196-BX-9	Corporate	4,830,286	4,830,286	4,830,286	12/13/2031	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	858555-AA-8	Corporate	6,919,356	6,919,356	6,919,356	01/29/2027	I
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	90931C-AA-6	Corporate	1,247,552	1,247,552	1,247,552	02/25/2033	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	02079K-AF-4	Corporate	1,882,942	1,882,942	1,882,942	08/15/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	053332-BF-8	Corporate	128,497	128,497	128,497	08/01/2033	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	053484-AE-1	Corporate	2,013	2,013	2,013	12/07/2033	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	18013R-AA-5	Corporate	1,641,099	1,641,099	1,641,099	01/01/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	30231G-BM-3	Corporate	1,850,323	1,850,323	1,850,323	04/15/2051	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	66989H-AS-7	Corporate	1,881,005	1,881,005	1,881,005	08/14/2050	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	771196-BX-9	Corporate	1,877,550	1,877,550	1,877,550	12/13/2031	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	90931C-AA-6	Corporate	1,883,437	1,883,437	1,883,437	02/25/2033	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	931142-FE-8	Corporate	1,847,498	1,847,498	1,847,498	04/15/2053	I
0199999999 - Total				1,152,584,624	1,152,584,624	1,152,584,624	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	294,665,000	294,665,000	XXX		V
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	7,910,000	7,910,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I70UK5573	Cash		Cash	606,775,766	606,775,766	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	791,221,907	791,221,907	XXX		V
CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	Cash		Cash	213,080,000	213,080,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	227,980,000	227,980,000	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	22,940,000	22,940,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	17,670,000	17,670,000	XXX		V
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Cash		Cash	204,000,000	204,000,000	XXX		V
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Cash		Cash	44,410,000	44,410,000	XXX		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	168,410,000	168,410,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	21,780,000	21,780,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	3,680,000	3,680,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	154,150,000	154,150,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	1,044,468,317	1,044,468,317	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	161,179,000	161,179,000	XXX		V
UBS AG 549300SZJ9VS8SGXAN81	Cash		Cash	89,800,000	89,800,000	XXX		V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	478160-AV-6	Corporate	5,009,294	5,009,294	XXX	09/01/2040	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	00287Y-BX-6	Corporate	11,839,148	11,839,148	XXX	11/21/2029	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	03522A-AJ-9	Corporate	7,520,275	7,520,275	XXX	02/01/2046	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	009158-BC-9	Corporate	5,515,509	5,515,509	XXX	05/15/2030	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	571676-AB-1	Corporate	9,791,645	9,791,645	XXX	04/01/2030	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	30303M-8V-7	Corporate	2,683,633	2,683,633	XXX	08/15/2054	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	20030N-CE-9	Corporate	5,668,170	5,668,170	XXX	11/01/2049	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	23311V-AH-0	Corporate	7,217,404	7,217,404	XXX	05/15/2029	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Treasury	91282C-AZ-4	Treasury	11,058,071	11,058,071	XXX	11/30/2025	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	05526D-BB-0	Corporate	7,520,867	7,520,867	XXX	08/15/2027	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	126650-DN-7	Corporate	7,440,108	7,440,108	XXX	08/21/2030	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	02209S-BD-4	Corporate	9,534,077	9,534,077	XXX	02/14/2029	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	194162-AQ-6	Corporate	6,502,158	6,502,158	XXX	03/02/2026	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	233851-BW-3	Corporate	6,379,222	6,379,222	XXX	05/19/2025	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	582839-AH-9	Corporate	8,751,189	8,751,189	XXX	11/15/2025	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	670066-AM-6	Corporate	6,181,018	6,181,018	XXX	06/15/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	233851-DF-8	Corporate	8,818,572	8,818,572	XXX	02/22/2028	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	052769-AH-9	Corporate	6,181,596	6,181,596	XXX	12/15/2031	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	25278X-AZ-2	Corporate	7,456,712	7,456,712	XXX	04/18/2034	V
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Corporate	90353T-AP-5	Corporate	11,145,362	11,145,362	XXX	09/15/2034	V
0299999999 - Total				4,226,334,018	4,226,334,018	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL		4.200	9,808,541		775,518,328	915,076,670	922,841,633	XXX.
Citibank, N.A. ..... Tampa, FL	C				174,614,961	526,667,899	327,171,804	XXX.
Federal Home Loan Bank ..... Des Moines, IA					(8,047,959)	(26,035,216)	(8,195,095)	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY		4.200	2,929,935		109,897,902	150,438,987	37,964,838	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN		4.200	336,342		20,431,168	31,797,869	38,937,474	XXX.
The Bank of New York Mellon .. New York, NY		4.200	5,601,427		541,734,050	536,334,886	519,177,709	XXX.
State Street Bank and Trust Company ..... Kansas City, MO					134	145,845	(999,860)	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	18,676,245		1,614,148,585	2,134,426,942	1,836,898,504	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	18,676,245		1,614,148,585	2,134,426,942	1,836,898,504	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	18,676,245		1,614,148,585	2,134,426,942	1,836,898,504	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)								
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations								
	Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT		06/09/2023	4.160		21,556,180		31,904
8109999999. Subtotal - Sweep Accounts						21,556,180		31,904
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		03/31/2025	4.160		1,079,550,259		20,047,236
261941-10-8	DREYFUS CASH MANAGEMENT FUND DREYFUS TR SEC CSH MGMT-INST		03/07/2025	4.160		702,244,396		4,501,379
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		03/31/2025	4.160		483,771,605		5,197,172
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		03/31/2025	4.160		17,935,863		226,315
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST		03/31/2025	4.160		320,207,802		7,242,014
4812C2-73-4	JP MORGAN US TREASURY PLUS JPMORGAN US TREAS PL MMF - IJT		02/24/2025	4.160				3,319,133
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND		03/31/2025	4.160		483,771,608		6,064,298
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		03/31/2025	4.160		1,314,180,987		22,811,085
857492-55-7	STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX		03/28/2025	4.160		1,096,973,217		15,836,478
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX		03/31/2025	4.160		68,583,509		558,830
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		03/31/2025	4.160		320,207,799		7,220,425
8309999999. Subtotal - All Other Money Market Mutual Funds						5,887,427,045		93,024,365
8589999999. Total Cash Equivalents (Unaffiliated)						5,908,983,225		93,056,269
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						5,908,983,225		93,056,269